1. Get Twitter API Keys
To start with, you will need to have a Twitter account and obtain credentials (i.e. API key, API secret, Access token and Access token secret) on the Twitter developer site to access the Twitter API, following these steps:

- Create a Twitter user account if you do not already have one.

- Go to https://apps.twitter.com/ and log in with your Twitter user account. This step gives you a Twitter dev account under the same name as your user account.

- Click "Create New App"

- Fill out the form, agree to the terms, and click "Create your Twitter application"

- In the next page, click on "Keys and Access Tokens" tab, and copy your "API key" and "API secret". Scroll down and click "Create my access token", and copy your "Access token" and "Access token secret".

2. Installing a Twitter library
We will be using a Python library called Python Twitter Tools to connect to Twitter API and downloading the data from Twitter. There are many other libraries in various programming languages that let you use Twitter API. We choose the Python Twitter Tools for this tutorial, because it is simple to use yet fully supports the Twitter API.

Download the Python Twitter tools at https://pypi.python.org/pypi/twitter.

Install the Python Twitter Tools package by typing in commands:

```
$ python setup.py --help

$ python setup.py build

$ python setup.py install
```

If you get
```
Traceback (most recent call last):
  File "setup.py", line 1, in <module>
    from setuptools import setup, find_packages
ImportError: No module named setuptools
```

Then you need to install the setuptools python module

On linux
```
$ sudo apt-get install python-setuptools
$ sudo apt-get install python3-setuptools
```

This will install setuptools for both Python 2.7 and 3.x

When running the command
```
python setup.py install
```
You may get an error saying

error: can't create or remove files in install directory

This just means you need to append sudo to the command, and it should work from there.

To run the python.iptynb jupyter notebook, you will need the ruamel.yaml package.

You can install it using the command

```
pip install ruamel.yaml
```

You will need pip for this to work, which can be install using the command

```
sudo apt install python-pip
```