Prerequisites:

For general installation of Emgu CV to use OpenCV with Visual Basic or C#, see this video and GitHub page:

YouTube video:

OpenCV 2.4.11 Windows 7 Installation Guide - Part 3 - Visual Basic.NET and C# with Emgu CV

GitHub page:

OpenCV 2.4.11 Windows Installation Guide

If you are not familiar with KNN / Machine Learning or Character Recognition, it would be recommended to view the C++ version of this tutorial first:

YouTube video:

OpenCV Intro to Character Recognition and Machine Learning with KNN

GitHub page:

OpenCV KNN Character Recognition Machine Learning

Current Project:

It would be recommended to view the YouTube video for this project, everything is demonstrated: name here