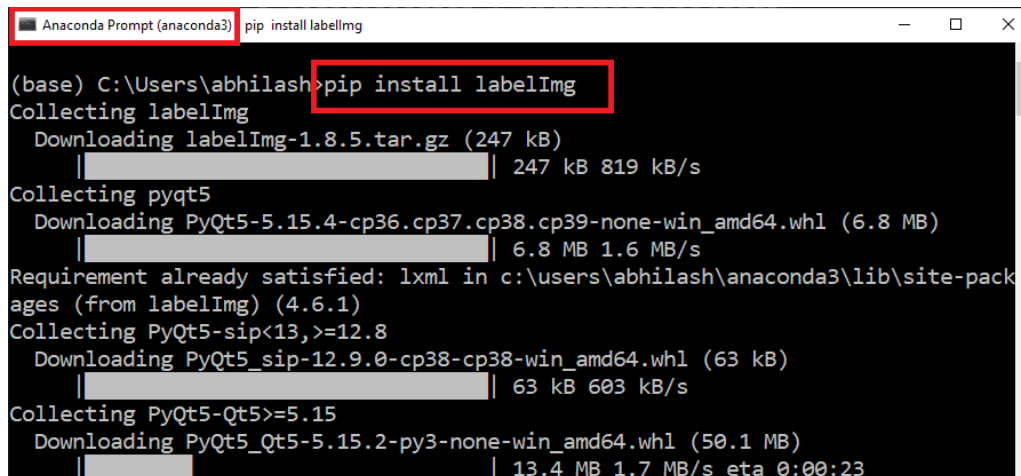With anaconda installed, You may install labelImg using pip. Open Anaconda Prompt

`pip install labelImg`   Then after installing, type   `labelImg`

Please check the following screenshots