Here is how to setup the boost library.

1. Download Boost from here: <http://www.boost.org/users/download/> and extract files.
2. Double click on build.bat file
3. Invoke the cmd.exe. (Press Win+R, type cmd and press enter.)
4. In cmd.exe type “cd the\_directory\_name\_where\_you\_run\_build.bat” and press enter
5. Then type "bjam --prefix=C:\Boost install"

Then the rest is to set include directories and static link directories in MSVS. In Solution Explorer, right click on the solution name you want to compile, and go to Properties->Configuration Properties->VC++ Directories. For “Include Directories”, add appropriate paths to header files, (for example, C:\backup\Boost\include\boost-1\_52\). For “Library Directories”, add static library (.lib) files (for example, C:\backup\Boost\lib). If you’re unclear about where to find these files, search them in C:\Boost.

Reference :

<http://stackoverflow.com/qustions/9094886/setup-boost-and-use-with-visual-studio-2010-express>