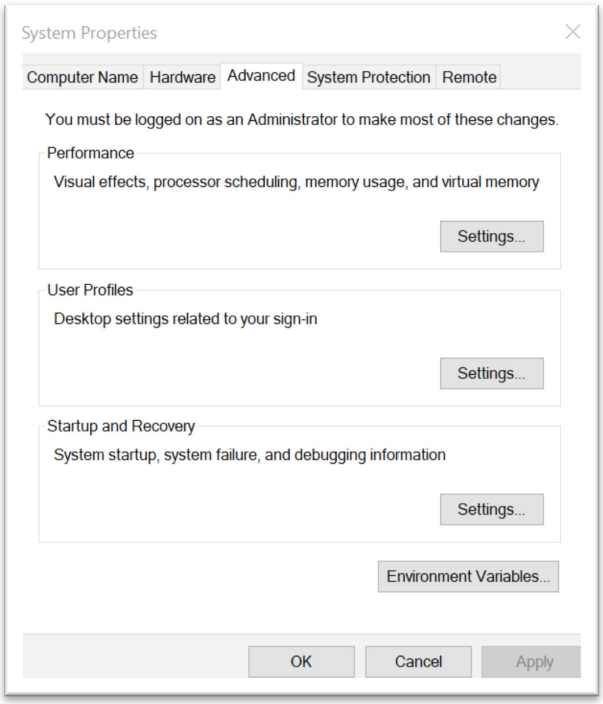
Copied from https://github.com/pymc-devs/pymc/issues/4937, in case it disappears

PyMC3 Post Installation Checks - Do Not Skip This Step on Windows

A. Assumes you have installed Jupyter Notebook
B. Make note of whether you have R and in particular RTools installed on your laptop and location of its' install.
C. Assumes you have either *Admin* or *Power-User* rights on your laptop so that you can make changes to the **environment variables** at the User level.

1. Windows does not come pre-installed with C and C++ compilers (as Mac and Linux Distros do) so it is important to ensure your Anaconda3 environments are pointing to the correct **internal** compilers.
2. Going back to the original creation / installation of pm3env environment, one of the packages installed is m2w64-toolchain. Here things can get complex in terms of having compiler tools specific to the version of Python and to that of the environment. So generally speaking, try to keep your Anaconda3 environments to a minimum, when you are starting out with tools such as pymc3. Also make sure you install a m2w64-toolchain in each environment you create. **Conda** will ensure that you have the most appropriate version of the compilers for the version of Python in that environment. There are exceptions, but it gets beyond the scope of this document.
3. On Windows, search for "Edit System Environment Variables". You will be taken to the screen below



4. Click on the "Environment Variables" on the bottom right-hand corner and you will see a new window pop-up with the top Window for User variables and the bottom window for the System variables. Click on the entry labeled **Path** under User Variables for Your_User_Name and click edit. Here you should add the following Anaconda paths specific to your environment:

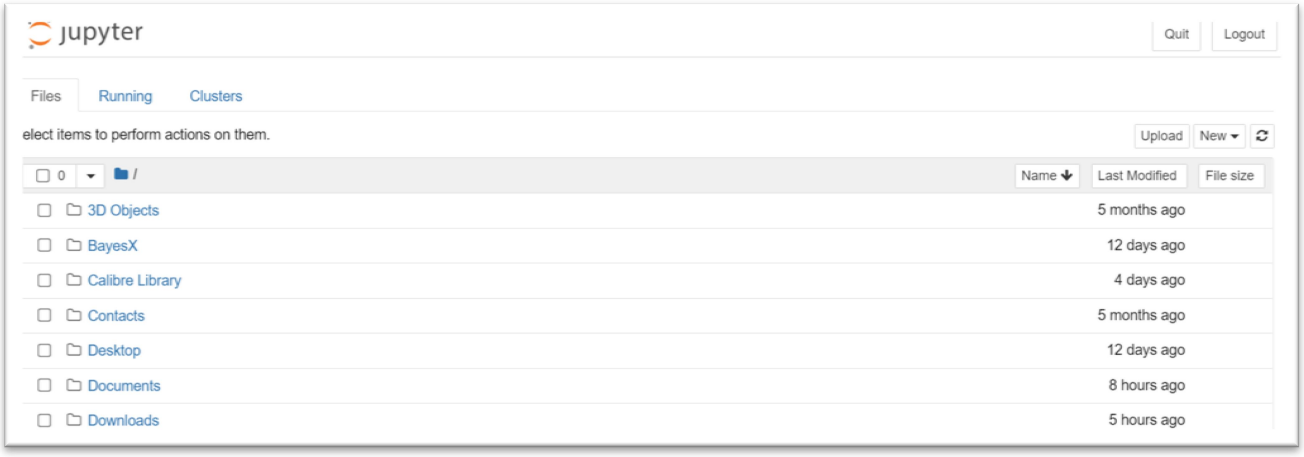
Note the location of where Anaconda3 is installed by default (as shown below). If you have changed the location during the installation of Anaconda3, please make the changes accordingly.

First: C:\ProgramData\Anaconda3\Library\mingw-w64\bin
Second: C:\ProgramData\Anaconda3\Library\bin
Third: C:\ProgramData\Anaconda3\Scripts

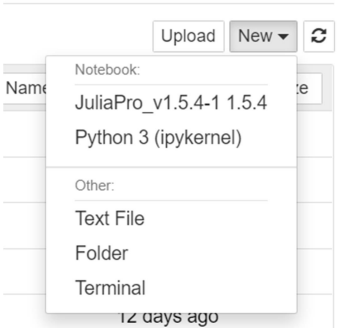
Move each of the entries so that they appear in the exact order as shown above at the top of the User Variables **Path** using the *Move Up* and *Move Down* buttons

Then click "OK" to accept the changes all the way.

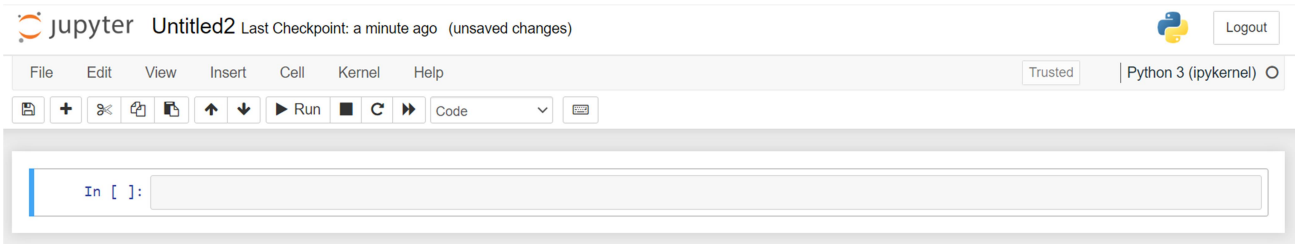
5. Go back to the pm3env Command Prompt window that is already open that displays (pm3env) C:\Users\Your_User_Name>
6. Type jupyter-notebook at the prompt and (hopefully) a page should be opened in your Default Browser.



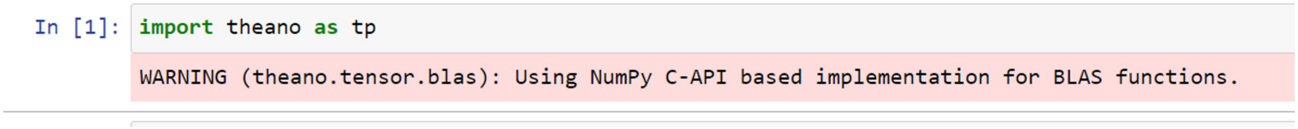
7. On the top right corner, click on the drop-down under **New**



8. Select **Python 3 (ipykernel)**
9. You should see a new Jupyter Notebook open that looks as follows:



10. Make sure that at the top right corner, the button says **Trusted**. If this is the first time you are using a Jupyter Notebook, it might show up as **Not Trusted**. Click on it if it says "Not Trusted" and select the option to make it "Trusted".
11. In the first Notebook cell, type import theano as tp and click on the **Run** button.
12. You may see a warning as shown in the picture below (WARNING (theano.tensor.blas): Using NumPy C-API based implementation for BLAS functions.)



13. In the next cell type the following commands and click **Run**
    import pymc3 as pm
    print(f"Running on PyMC3 v{pm.__version__}")
14. You should see an output as follows: Running on PyMC3 v3.11.2
15. You can now begin testing the full capabilities of Pymc3 by starting with the three examples from the **Getting Started with Pymc3** - linked here - http://docs.pymc.io/notebooks/getting_started

Good luck with using Pymc3!