Auto Login:

Edit /etc/inittab

sudo nano /etc/inittab

Scroll down to:

1:2345:respawn:/sbin/getty 115200 tty1

and change to:

#1:2345:respawn:/sbin/getty 115200 tty1

Under that line add:

1:2345:respawn:/bin/login -f pi tty1 </dev/tty1 >/dev/tty1 2>&1

save the file and exit, (ctrl + o to save and ctrl + x to exit)

sudo nano /etc/rc.local

Auto StartX (Run LXDE)
Edit /etc/rc.local

sudo nano /etc/rc.local

Scroll to the bottom and add the following above exit 0:

su -l pi -c startx

(where pi is the username you want to run X as).

Reboot the machine.