1. Download IDE, you choose.   
   Eclipse for Java EE is recommended one, because:
   1. It is completely free
   2. It is standard IDE in majority of huge outsourcing companies
   3. It has huge community - in case you will face with issue, it will be super easy to you to find an answer in google search. Most likely somebody already faced with such issue before you :)
   4. It has free tools for EE development (JSP syntax support, Spring support) which will come in handy for us in the future.
2. Create your first Java project in Eclipse
3. Create ‘Hello World’ app in Eclipse