A small Java program that demonstrates how to use the URL and URLConnection classes to fetch data from a URL..

This program opens a URL, establishes a connection, and retrieves the response from the server.

```
import java.net.*;
import java.io.*;
public class URLConnectionDemo {
  public static void main(String[] args) {
     try {
       // Specify the URL
       URL url = new URL("http://www.example.com");
       // Open a connection to the URL
       URLConnection urlConnection = url.openConnection();
       // Set some default timeouts (optional)
       urlConnection.setConnectTimeout(5000); // 5 seconds
       urlConnection.setReadTimeout(5000);  // 5 seconds
       // Open an input stream to read data from the URL
       BufferedReader in = new BufferedReader(new
InputStreamReader(urlConnection.getInputStream()));
       String inputLine;
       // Read and print the content from the URL
       while ((inputLine = in.readLine()) != null) {
          System.out.println(inputLine);
       }
       in.close();
     } catch (MalformedURLException e) {
       System.err.println("Invalid URL: " + e.getMessage());
     } catch (IOException e) {
       System.err.println("Error reading from URL: " + e.getMessage());
     }
  }
}
```

Explanation:

1. Creating a URL Object:

```
URL url = new URL("http://www.example.com");
```

This creates a URL object that points to the URL you want to fetch content from.

2. Opening a Connection:

```
URLConnection urlConnection = url.openConnection();
```

This opens a connection to the URL and returns a URLConnection object that allows you to interact with the resource.

3. Reading from the URL:

A BufferedReader is used to read the data from the input stream of the connection (urlConnection.getInputStream()). The program reads and prints each line from the URL until there's no more content.

4. Handling Exceptions:

The MalformedURLException is thrown if the URL is invalid, and IOException is thrown in case of network-related issues or if an error occurs while reading the content.

Example Output:

This would print the HTML content of the URL (http://www.example.com in this case) to the console.

Let me know if you need any more details!