JVM(Java Virtual Machine):

        Is a platform-execution environment that converts Java bytecode into machine language and executes it.
        JVM loads code, verifies code,executes code and provides runtime environment in RAM(Random Access Memory).

JRE (Java Runtime Environment):

        This acts as the JVM implementation tool. It is a set of software tools and libraries that are used by JVM at runtime so as to enable Java codes to run after they are verified by JVM.

JDK (Java Development Kit):

        This is the development environment that allows one to write Java codes and develop applications. It has resources like the interpreter , compiler and documentation to help complete application development.
        It comprises JVM and JRE.