1)Go to <http://www.accellera.org/activities/vip/>  
2)Download the uvm\*.tar.gz file.  
3)Untar the file.  
4)Go to the extracted directory : cd uvm\*\uvm\src  
5)Set the UVM\_HOME path : setenv UVM\_HOME `pwd`  
(This is required to run the examples which are downloaded from this site)  
6)Go to examples : cd ../examples/hello\_world/uvm/  
7)Compile the example using :  
your\_tool\_compilation\_command -f compile\_<toolname>.f  
(example for questasim use : qverilog -f compile\_questa.f)  
8)Run the example.