First, you gotta load a font. And the font file must be in the same directory as the application.

Then, instantiate sf::Text, which is a visual model of text datas. It include, first and the most important, the font, then the actual string, color, size, whether its italicized and so forth.

All of this, sf::Text and sf::Font, is included in <SFML/Graphics.hpp>

Then, the most tedious part, window instantiation and main loop genereation. I reckon not too much attention shall be put into this matter, for it is easily understandable and will be repeated much in the process of crafting an SFML project, guaranteering mastery.