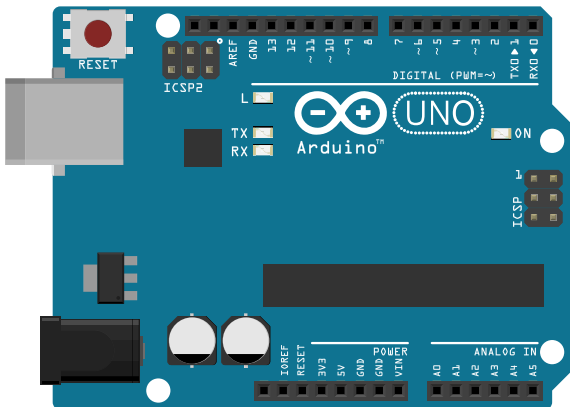1. connect USB cable
2. Start Arduino IDE
3. File > Examples > Basics > Blink
4. Click "->" to upload the code

Arduino should start blinking.

Can you change the frequency of blinking?