Here is a simple "Hello World" program in Java:

```
public class HelloWorld {

    public static void main(String[] args) {

        System.out.println("Hello, World!");

    }

}
```

Let me explain what each line does:

* `public class HelloWorld {` declares a new public class called `HelloWorld`. The `public` access modifier means that the class can be accessed from outside the package where it's defined.
* `public static void main(String[] args) {` declares the `main` method, which is the entry point of the program. The `public` access modifier means that the method can be accessed from outside the class, and the `static` keyword means that the method can be called without creating an instance of the class. The `String[] args` parameter is an array of strings that represents the command-line arguments passed to the program.
* `System.out.println("Hello, World!");` prints the string "Hello, World!" to the console, followed by a newline character. `System.out` is a built-in output stream that writes to the console.

To compile and run this code, save it to a file called `HelloWorld.java`, then compile it using `javac`:

```
javac HelloWorld.java
```

This will generate a `HelloWorld.class` file. You can then run the program using `java`:

```
java HelloWorld
```

```

```

This will print "Hello, World!" to the console.