No java application or applet can be run without the Java Runtime Environment (JRE) so that must be downloaded first.

http://www.oracle.com/technetwork/java/javase/downloads/server-jre8-downloads-2133154.html

Go to oracle and download Java Runtime Environment and then choose appropriate installation for your system. (Note that if you have a mac then JRE is already downloaded).

Make note of where the software is installed.

Set your "Environment Variables.

Download all the corresponding code for the project

Add the corresponding code to a java editor

Run the code through the java editor