LATEX is a "markup language": The user creates a plain text file, using any editing program, gives it a name ending in .tex — say it is firstfile.tex — and then opens a command window, moves to the the directory where the file was saved, and issues the command

\$ latex firstfile

or

\$ pdflatex firstfile

The first of these produces the file firstfile.dvi — .dvi is short of "device independent", and this file can be printed out if you have the right commands in your system. In a Unix or Linux system, the command is

\$ dvips firstfile

But I don't know of a similar command for Windows, so I use the second, which produces the file firstfile.pdf, which can be displayed onscreen or printed using the free program Adobe Reader, or posted as a web page.