

First, you must download the Cygwin installer (setup-x86\_64.exe) from here:  
<http://cygwin.com/install.html>

Run the Cygwin installer and select/install the necessary software packages.

In general, you need development tools such as the GNU compilers (C/C++), make, openmpi, etc. For example, to have MPI support you must everything related to openmpi (you can use the search option of the installer).

In the end, you must be able to execute mpicc and mpirun from the command prompt of Cygwin. You can always restart the installer in order to add new packages.

If you need help, you can watch the following YouTube video on how to install Gygwin on Windows:  
<http://www.youtube.com/watch?v=hh-V6el8Oxk>

A related webpage (on how to install MPI):

<http://cygwin.com/ml/cygwin/2014-06/msg00410.html>