Create a filter

1. In Gmail, go to Settings, then Filters and Blocked Addresses. At the bottom of that window, select Create a New Filter. (OR you can select a message, then click More, Filter messages like these)

2. Choose a Field and fill in your search criteria (FROM address, a word in the SUBJECT, etc.) and click Create filter with this search (bottom right).
3. Select the action you would like (add a label, star it, etc.), then Create filter. (If the search process has found messages that meet the criteria, you should check the box next to "Also apply filter to matching messages").