How do I create an installation package for my COBOL application?

The installation package or setup program could vary depending on your deployment method.

For instance, there could be a zero-installation deployment using a Java capability called Java Web Start that allows clients to start running your software from a Web browser and the necessary classes on the client side are automatically downloaded and run on the client workstation.

On the other hand if you choose a more classical deployment method things can be as easy as having a Java archive (JAR) including all of the necessary classes of your application on the client side and having a script to properly copy that JAR to the proper place.

More professional ways of doing this can be achieved by using a third-party product that allows you to create an executable setup program that encapsulates the JAR files and performs whatever setup tasks you decide.
We use one of those third-party products to create our isCOBOL setup programs.

See How can I package my application and execute it in a JAR file? (veryant.com) and What are the minimum files I need for a runtime-only installation? How do I create a launcher? (veryant.com) for more information