To pin an item to your Start menu, right click on the item and select Pin to Start.
The item will appear on the right-hand side of your Start menu. To create a shortcut on your desktop for that item, click on the icon in its location on the right-hand side of your Start menu, drag it, and drop it on your desktop.
If you only want the item as a shortcut on your desktop and not on your Start menu, the item does not need to stay pinned to your Start menu. Right click on the item and select Unpin from Start.