Start by setting the junk mail settings so you have a fresh start. To set these settings, open Mail’s Preferences, click the Junk Mail item in the toolbar, and click the Reset button.

To begin anew, in this same Junk Mail window check the Enable Junk Mail Filtering option. As you’re just starting out, enable the “Mark as Junk Mail, But Leave it in My Inbox” option. When this option is on, any messages that Mail believes are junk will be marked in brown. I suggest leaving them in your Inbox for the time being so you can A) see if the junk mail filter is working at all and B) easily identify mail marked as junk. The filter works better when you teach it and having junk appear in your Inbox will remind you to train Mail.

Over time, with your help, the system learns from you. Mail will go to identify junk and better pinpoint messages that you believe are junk.

Carefully scan your Inbox and verify that what Mail is calling junk, really is unwanted. If it isn’t, highlight the good messages and click the Not Junk button in Mail’s toolbar. When you find a junk message, highlight it and click the Junk button in Mail’s toolbar.