This game is Touhou Project secondary creation, which means all character and vocabulary have their official setting, you can check it here: https://en.touhouwiki.net/ wiki/Touhou Wiki

This is just a basic introduction for you to better understand the plot.

Character:

Marisa: Our main character, a human magician. Hard worker. Interested in collect(steal) things. Prefer to have a "Da☆ze" at the end of sentence, do not have special meaning.

Little Devil: Do not have a name(Little Devil reference a class of devil) and don't know where she came. Seems to follow Patchouli's orders, work in the underground library.

Patchouli: A pure magician(Not human). Age over 100 but still looks like maiden. Most of time are reading in the library, seems to be in poor body because of sedentary lifestyle.

Fairy maid: Employed by Konmakan. But barely can work. Most work are done by the head maid Sakuya.

Remilia Scarlet: A vampire over 500 years old. The owner of Konmakan, Patchouli's close friend. Invited Patchouli live in Konmakan library.

Vocabulary:

Konmakan(Scarlet Devil mansion): Where the story takes place, a large mansion beside leak. Owned by Remilia Scarlet, seems to be transport from somewhere else.

Magic book: a kind of extremely expensive book. Usually record tutorial of a magic, can't be read if the reader do not have enough magic.