Suppose John is planning to build a secure housing society with a set building blocks guarded by fence which will have security guard guarding it. Now this guard will authorise the necessary people inside the housing society when the authentication is successful. The housing society has 3 building blocks where John wanted to place a secondary guard for building 1, now if any guest comes for building 1 it should be pre authorised from the outer fence and it needs to re authorise when it comes near building 1.

Similarly in azure a devops engineer will create compound wall called as firewall. Now its azure firewall responsibility that unauthorised user to enter the VN. Devops engineer creates subnets inside the forewall which has all the application data. The engineer will also set path for the application known as route table which by default has system route. Azure has default subnet known as app gateway subnet. Engineer deploy load balancer inside app gateway because when the application copy 1 is busy with the request balancer can understand and send the request to copy 2

So when a user hits a website name it goes to the ISP and then it scans the IP address of the user address website with the azure DNS which is the load balancer IP address. When both the address matches the firewall authenticates whether the user is legitimate or not and then give the access. The load balancer then forwards the request to application copy 1 or 2. There is also a authentication stage in application copy where NSG is installed which is responsible to give access to the user.

VNET peering and VNET gateway are used to perform same actions from different websites.

VPN gateway is similar to VNET peering. Suppose your organisation is working on hybrid cloud model where they are maintaining the cloud on premises. Now they want to connect the on premise cloud with the azure cloud by using VPN gateway.