Power BI Desktop:

Power BI Desktop is a free application that can be installed on the local computer that lets to connect, transform, and visualize the data. With Power BI Desktop, we can connect to multiple different sources of data, and combine them into a data model. This data model allows to build visuals, and collections of visuals that can be shared as reports with other people inside the organization. Power BI Desktop is free to use.

Power BI Pro:

Power BI Pro is an individual user license that lets users read and interact with reports and dashboards that others have published to the Power BI service. Users with this license type can share content and collaborate with other Power BI Pro users. Only Power BI Pro users can publish or share content with other users or consume content that is created by others, unless a Power BI Premium capacity hosts that content. The price of Power Bi Pro is $9.99 per month per user.

Power BI Premium:

Power BI Premium is a capacity-based license, while Power BI Pro is a user-based license.  While Power BI Pro is an individual license, Premium is an enterprise BI platform for everyone in an organization. Premium offers dedicated capacity to deliver more consistent performance and support larger data volumes in Power BI. The price of Premuim is $4,995 per month per dedicated cloud compute and storage resource with annual subscription.