P2S

With a Point-to-Site VPN, you can connect a single computer (the point) to your Azure network (the site), and your computer will be authenticated to the VPN using certificates

If you are using Azure VPNs on your own and only connecting a single computer, you can create a set of self-signed certificates

S2S

Connect on premise network to azure network

when you need a connection from many on-prem devices and computers to your Azure network

How to connect On prem to Vnet

Using VPN gateway we can connect