At work, we have tried to approach game theory from a practical perspective, without overlooking the fundamental concepts that later help us understand it more deeply. In the *first chapter*, we focus on explaining what a game is, including its rules and payoffs, as well as the possible attitudes a player can adopt. In the *second chapter*, we classify games according to different criteria and discuss the ways they can be represented, along with the notion of equilibrium. From *chapter 3 to chapter 4*, we focus on Blackjack, initially studying it rigorously and then, with the help of Monte Carlo methods, analyzing it in a practical way through simulations. In *chapter 5*, we turn to two more theoretical games—VNM Poker and Kuhn Poker—where we will apply the tools introduced in chapter 2.