Step 1:
Tutorial Exercise:
https://docs.microsoft.com/en-us/power-bi/desktop-tutorial-importing-and-analyzing-data-from-a-web-page
Exercise:
https://docs.microsoft.com/en-us/power-bi/desktop-tutorial-facebook-analytics
Step 2:
Download two to three sample datasets for playing with guided learning
https://docs.microsoft.com/en-us/power-bi/sample-datasets
Step 3:
Guided Learning
(It is because most of the materials in the guided learning is based on Power BI service, but we are using Power BI desktop, we can explore the following topics only)
Getting started, Getting data, Modeling, Visualizations, Introduction to DAX
https://docs.microsoft.com/en-us/power-bi/guided-learning/
Step 4:
Learning more about visualization in Power BI service and possible Power BI desktop
https://docs.microsoft.com/en-us/power-bi/power-bi-report-visualizations