OpenAI API reference documentation:  
<https://platform.openai.com/docs/api-reference/fine-tuning>

Difference between fine-tuning and system prompt:   
System prompt is like a prepromt that goes before any question the user makes in the chat. It usually looks like “You are a legal assistant…”

Fine-tuning improves on few-shot learning by training on many more examples than can fit in the prompt, letting you achieve better results on a wide number of tasks. Once a model has been fine-tuned, you won't need to provide as many examples in the prompt.