HTTP cookies

An HTTP cookies is a small text file sent by a server to a user’s browser. The browser would now use it by sending it back to the server every time the client send a request- which would now help in identifying individual users. The cookie is usually use for various reasons: for remembering anything that should be stored or remembered such as logins, games scores etc., it is also used for saving user settings and preferences and recording and analyzing user behavior.

Sessions

Servers use cookies in implementing sessions. Session cookies are stored in browser memory which eventually causes it to expire once the browser is closed.