Pandora is free, but there is the option to upgrade to Pandora One. Among the features of Pandora One are the lack of advertisements and, I believe, more room to skip over songs. Free works fine, you can actually feel free to switch channels when you can't skip anymore songs on a particular channel.

Pandora's pretty simple. When you first go to the site, you're asked to type in the name of a song or band/singer you'd like to create a station for; you basically type in a name of a song/artist you like and would like to hear more songs possibly similar to it/its style. Then your station is created and you are pretty much set. Like with a real radio, you can't "rewind" songs or replay them, they just cycle through a queue of songs. I don't think there's ever an "end", it's pretty much an endless entourage of songs for you to listen to. Oh, and you can pause a song at any time and pick back up listening to it whenever, as long as you don't close your browser; if you do, your station is reset (I think), but not the skip limit, I believe.

As said before, you can skip songs, but after awhile you can't skip anymore songs for awhile (you can only skip a number of songs an hour). Oh yeah, and you can Thumbs Up/Like a song you like, which will then be put on a sort of priority list on your station, meaning it'll have a greater chance to be played, more than songs that are not Thumbsed Up. Thumbsing Down/Disliking a song, I think, removes a song from your station, never to be played again. Thumbsing Down counts as a skip, by the way.

Pandora also provides some cool stuff like album art (which I actually have to note is not always accurate lol), lyrics, and a sort of mini biography of the artist of the song.

Sorry if this sounds confusing, I'm quite bad at explaining things. Ask if you have any questions, and here is the FAQ in case you want to look for yourself:

http://blog.pandora.com/faq/

I highly recommend trying Pandora out