Should I read about it all before I try any of it?

If you read through the program like a book straight through from beginning to end, you won't learn very much. If you do the exercises as you go along, you will be able to do things sometimes before you know why they work (You may not be interested in finding out why they work, and not bother reading any 'Theory' files, or you may prefer to have as much information as possible before beginning.) You can do this program any way you want to, but we suggest you will gain most benefit from working through the practical exercises and assessments as suggested, and consulting theoretical information whenever you feel you need it.