Yet, but, so, and hence

Yet and but can both be used as conjunctions. In this case, they have very similar meanings. Note that yet leaves a greater impact on the reader/listener because it indicates surprise.

Compare:

She was angry, yet she said nothing.

She was angry, but she said nothing.

Here the first statement suggests that the speaker was a bit surprised by her reaction. But, on the other hand, is emotionally neutral.

Yet can be preceded by and. This usually happens when yet comes at the beginning of a clause. Note that but cannot be preceded by and.

They were tired and hungry and yet they refused to give up. OR They were tired and hungry, yet they refused to give up.

So and hence

So and hence have similar meanings, but the grammar is a bit different. So is mainly used in an informal style. Hence, on the other hand, is very formal.

We didn't have enough money to buy the train tickets, so we cancelled the trip.

We didn't have enough money to buy the train tickets; hence we cancelled the trip.

Note the semicolon. Hence is not a conjunction. It is a transitional adverb. It cannot connect two clauses. It merely shows how the ideas are related.

Hence, too, can be preceded by and. In this case, it acts like a conjunction.

We didn't have enough money to buy the tickets and hence we cancelled the trip.

In informal English, we often begin a sentence with so. It is merely used to make a connection with what has been said before.

Yet, but, so, and hence

'I had lost the key, so I couldn't open the door.' 'So what did you do?' 'Well, I \ldots '