"Later" means at a point of time that came after a thing/event earlier referred to.

Ex. I will have breakfast now. Later, I might go out for a walk.

"Then" refers to something that happens immediately following something.

Ex. I had breakfast. Then I read the newspaper.

“Soon” means:

a. A short time after now
   Ex. See you soon

b. A short time after then
   Ex. Driving in Rome was hard at the beginning but soon I got used.

“Early” means:

a. Near the beginning of a period of time
   Ex. I usually get up early in the morning

b. Sooner than usual
   Ex. The train arrived 30 minutes early

c. Sooner than others
   Ex. I had to wait because I arrived early

N.B. “Early” can be used as an adjective

Ex. I caught an early train