Recently, it was discovered that the strong spin-orbit coupling in transition metal oxides containing heavy 5d elements gives rise to a qualitatively new class of correlated electron phenomena. In particular, iridates are emerging as a new playground for novel quantum phases ranging from Heisenberg magnets to topological insulator and quantum spin liquid. In this talk, I will give an overview on how the spin-orbit coupling leads to these fascinating physics, with a focus on various experimental tools including angle-resolved photoemission, optical and x-ray absorption spectroscopies, elastic and inelastic x-ray scattering used to probe the spin-orbit ordered ground state and excitation spectra of it.