Four Types of Commandments				
English	Hebrew Singular		Hebrew Plural	
Commandment	Mitzvah	מצוה	Mitzvot	מצות
Judgment (Ordinance)	Mishpat	משפט	Mishpatim	משפטים
Statute	Chukah Chuk	חקה חק	Chukot Chukim	חקות חקים
Law (Instruction)	Torah	תורה	Torot	תרות

Mitzvah - Those obligations from God that forge a bond between us and Him and express love to all beings. A yoking to God to learn His ways.

Mishpatim are the commandments with a clear explanation evident in the world (i.e., prohibiting theft, honoring parents). Dealing primarily with civil and criminal law.

Chukkim are the commandments with explanations that are less clear. This word has ritual connotations, and is traditionally associated with commandments "without reason," such as the rules on the red heifer.

Torah Teaching or instruction; the concepts revealed to us about the Lord and the world and how it should relate to Him.

http://www.torah.org/features/spirfocus/whatisamitzvah.html

It's all about relationship! It is only through mitzvah observance that man can build a deep, enduring, and meaningful relationship with God. The Jew knows that the key to every good relationship is the obligations that it confers. It is a given that the stronger and more intimate the relationship, the more intense the level of responsibility. A husband's commitment to his wife is naturally in a different league than his commitment to a casual acquaintance. Every mitzvah is a demonstration of the fulfillment of obligations because of the close relationship between man and God. That a mitzvah is the very process of forging the bond is contained within the very word mitzvah "commandment," closely related to the word tzavta, meaning "a connection" or "a binding." Mitzvah performance creates a connection between God, the Commander, and man, the one being commanded. Every relationship has two components. There is an element of reaching out, of doing positive actions that build and foster the bond between the parties. Then there is an element of restraint, of holding back from any action that might sully or destroy the relationship. These elements are both found in the Torah commandments.