Kick off your tour by taking in the enormous wooden door, Doric columns and cupola of the Royal Hospital Chelsea, home to the scarlet-coated Chelsea Pensioners and a larger than life statue of Charles II. Open to the public, the original buildings are the work of Sir Christopher Wren (1632-1723), who also designed St Paul’s Cathedral and Hampton Court Palace’s façade. Robert Adam (1728-92) and Sir John Soane (1753-1837) have also left their marks on the site.

Meander through the streets to a Chelsea institution: the Curzon Chelsea cinema on King’s Road. Designed by Scottish architect William Edward Trent, the building opened in 1934 as the Gaumont Palace Theatre, but the site’s significance goes even further back. Turn your eyes towards the top of the art deco façade to the bas-relief faces, the masks of comedy and tragedy flank the face of William Friese-Greene, a cinematography pioneer who had a studio here in the late 19th century.

Just along the King’s Road, at number 131-141 (Anthropologie), stands a flamboyant building with green, art nouveau tiles, stained-glass windows and a domed cupula. If you think it looks a bit like a pub, that’s because it was meant to – minus one key ingredient! It’s one of a series of billiard halls built by the temperance movement to rival the opulent pubs of the late 19th century. A few more steps along the King’s Road is The Pheasantry. You can’t miss the curious triumphal entrance arch, added in 1881. The building’s history is equally captivating. It’s been a pheasant-breeding business (hence the unusual name), a ballet studio, a club frequented by Dylan Thomas and Humphrey Bogart, and studios used by Eric Clapton and Germaine Greer. Today, Pizza Express Live continues The Pheasantry’s musical legacy.

Take a 15-minute walk to the award-winning Vardo restaurant building in Duke of York Square. The new, three-storey, stone-and-glass structure with a spiralling façade is the first in the UK with fully retractable curved glass walls, the public roof terrace is an excellent viewpoint across the largely Grade II-listed Square. Look for the Saatchi Gallery set in the Duke of York’s Headquarters, an imposing Georgian building with a grand portico entrance. Now home to a world-famous collection of contemporary art, in the past the building has housed the orphaned children of soldiers’, World War II spy trials, and various British Army offices.

Where the bustling King’s Road meets Sloane Square is the sweeping steel-and-glass façade of Peter Jones & Partners department store. Dating from the 1930s, the art deco building is listed as the UK’s first example of glass curtain walling. Across Sloane Square, just outside the Underground Station, is a rather peculiar, beehive-like structure: Haines of Sloane Square, London’s oldest news kiosk. When the current owner’s great-grandfather opened the kiosk in 1892 it was little more than a wooden box. Its current incarnation is the result of a re-imagination of stall kiosks by Thomas Heatherwick, the inimitable designer behind London’s Routemaster buses and the 2012 Olympic Cauldron.

Just behind the kiosk, the moulded red-brick and stone Royal Court Theatre stands in stark contrast to the neighbouring concrete and glass offices. Dating from 1888, the building was designed by Walter Emde, a leading English theatre and music hall architect, who also happened to design Liberty’s. Around the corner is the flagship shop of David Mellor, the Royal Designer for Industry behind the modern traffic light.

A few minutes away on Sloane Street, the late-Gothic style Holy Trinity Sloane Square church is decked out with sumptuous fittings, art nouveau ironwork and finely crafted stonework. Don’t miss the Great East Window, designed by Edward Burne-Jones and William Morris; it’s the largest window ever made by William Morris & Co. No wander poet John Betjeman called the place the “Cathedral of the Arts and Crafts movement”. There’s more stained glass to admire in Cadogan Hall, around the corner on Sloane Terrace. Originally completed in 1907 as a Christian Science Church, it’s now the home of the Royal Philharmonic Orchestra. Don’t miss the beautiful stained-glass windows by Rosenkraft, who trained with Tiffany in NYC.

Now take a five-minute jaunt to 123 Sloane Street. Dating from 1777, this elegant Georgian building is one of the neighbourhood’s few surviving original Henry Holland-designed houses. In 1912 the 1st Earl Cadogan leased the land to architect and property developer Holland, who transformed it from a notorious spot for highwaymen (complete with ‘Bloody Bridge’) into the first purpose-built highly fashionable ‘new town’.

Fastforward to 1888 as you walk along Cadogan Square, to see fine examples of the Queen Anne revival style by influential architects Richard Norman Shaw, J J Stevenson and Ernest George on the south and western terraces. Keep going towards Pont Street and its pleasingly quirky, red-brick gabled houses. These tall houses, built by the same architects, were so recognisable that they prompted the term ‘Pont Street Dutch’. Finish your tour at the metal-and-glass Embassy of Denmark, number 55 Sloane Street. It’s a lesson in modernist design from famous Danish architect Arne Jacobsen, the design visionary responsible for some of the 20th century’s most iconic furniture, including the Egg chair.