Greek letters and their pronunciation

Upper	Lower	English	British	American & Canadian	Greek
case	case	name	pronunciation	pronunciation	pronunciation
A	α	alpha	al-fah		
B	β	beta	bee-tah	bay-tah	vee-tah
Γ	γ	gamma	gam-mah		yamm-ah
Δ	δ	delta	del-tah		thelta (as in the)
E	ϵ	epsilon	eps-ill-on		
Z	ζ	zeta	zee-tah	zay-tah	
H	η	eta	ee-tah	ay-tah	
Θ	θ	theta	thea-tah	$ ext{thay-tah}$	
I	ι	iota	eye-owe-tah		yotta
K	κ	kappa	$\operatorname{cap-ah}$		
Λ	λ	lambda	lam-dah		lam-thah (as in the)
M	μ	mu	mew		mee
N	ν	nu	new		knee
Ξ	ξ	xi	ks-eye	ks-ee	ks-ee
O	o	omicron	ommy-cron		omm-ee-cron
П	π	pi	pie		pee
P	ho	rho	rh-owe		
Σ	σ	sigma	$\operatorname{sig-mah}$		$\operatorname{seeg-mah}$
T	au	tau	tore	t-ow (rhymes with cow)	taff
Υ	v	upsilon	${ m ups} ext{-ill-on}$		ee-psee-lon
Φ	ϕ	phi	ph-eye	fee/ph-eye	fee
X	χ	chi	k-eye/ch-eye		hee (as in $loch$)
Ψ	ψ	psi	ps-eye		ps-ee
Ω	ω	omega	owe-mega	owe-may-gah	omm-ay-yah

In many cases the pronunciation in Greece and across the pond is the same as the standard British pronunciation. Those that differ are given explicitly. There may, of course, be regional variations (such as eps-ill-on and eps-eye-lon) but hopefully the above is fairly accurate.