Savoir is used alone, i.e., without a following object.

Je (le) sais.
Je ne sais pas.
Qui sait?
On ne sait jamais.
Tu sais quoi?
Je ne sais pas quoi faire.
Comment tu le sais?
Je ne sais pas pourquoi.

I know (it).
I don't know.
Who knows?
One never knows.
You know what?
I don't know what to do.
How do you know?
I don't know why.

Comment dit-on en français?

1. Where are my keys? — I don't know.
2. That is true, you (fam.) know.
3. Is it going to rain tomorrow? — Who knows?
4. They (fem.) don't know what to say.
5. You (fam.) know what? He just called.
6. We don't know anything. (= We know nothing.)

Connaitre

Connaitre is used

1. when one knows a person.

Connais-tu ce monsieur?
Oui, je le connais.
Je connais Pierre depuis longtemps.
Connaissez-vous quelqu’un?
Je ne connais personne.
Ils connaissent les Duval.

Do you know this man?
Yes, I know him.
I have known Pierre for a long time.
Do you know anyone?
I don't know anyone.
They know the Duvals.

2. when one knows a place (a country, a city, a street, a restaurant, a building, etc.)

Je connais bien la France.
Connais-tu ce musée?
Il ne connaît pas ce restaurant.

I know France well.
Do you know this museum?
He doesn't know this restaurant.

Connaitre is used when one is familiar with something that one read, saw, heard or experienced (a book, a play, a movie, a song, literature, paintings, etc.)

Je connais les tableaux de Picasso.
Connais-tu ce film?
Il ne connaît pas cette chanson.
Je connais le poème.

I know the paintings of Picasso.
Do you know this movie?
He doesn't know this song.
I know the poem. (= I have read it.)