Hamachi is a (very small and neat) VPN (virtual private networking) program. Basically, it allows you to create a LAN network over the internet. Using Hamachi will allow you to use any LAN-supported program over the internet, assuming you and your friends are all on the same Hamachi network.

First, install Hamachi. If your friend's haven't already, create your own network in Hamachi. Give it a unique name and password, and tell these to your friends. They will connect to your network via their own installation of Hamachi. From here, all you have to do is use the LAN feature of any program like you would normally. If all parties have Hamachi set up properly (it's quite easy to set up), gaming should go smoothly.

I've used Hamachi for LAN games, as well as to create dedicated servers for other games, and even streaming audio servers.