QUESTION 1:

Yes, a VPN is better as it provides privacy and security by routing your traffic through secure servers and encrypts your traffic. A proxy simply passes your traffic through a mediating server but doesn’t necessarily offer any extra protection. Moreover, unlike proxies, VPNs work on the operating system level to secure all your traffic.

A VPN and a proxy are similar because they both reroute your traffic through a remote server and hide your original IP. However, a VPN is superior to a proxy server in many respects. If you care about your privacy and security, you should, without a doubt, choose a VPN.

QUESTION 02:

No, a client can’t work as as server since Client can’t host or stores large amount of data, it can read data only from the server, it can't act independently. Whereas the server can act as a client for example a server of FB can send a request to Google servers. The client and the server are always decoupled. If we want to change the UX alone we shall change the client code alone w/o the server code unaffected.  
  
no. client are lightweight.  
but server can work as client (not for an end user)  
to retrieve info from other servers (like web services consumed by web server)  
before the end user could see the computed result in his lightweight client