To create a new database:

mysql> create database testdb

To connect to the database:

mysql> use testdb;

Note that you can only connect to the database that is your login.  
To execute a query, just type it and put ; at the end. Multiple lines are OK.

mysql> select \* from sailors;

To create a trigger, follow the code below. Note that the code changes how end of statement is specified.

mysql> delimeter $$  
mysql> create trigger audittrigger

-> after insert on a

-> for each row

-> begin

-> insert into audit values('insert',new.a);

-> end

-> $$

Query OK, 0 rows affected (0.19 sec)

mysql> delimeter ;

mysql>