The reason is that recent Ubuntu installation (maybe others also),
mysql is using by default the UNIX or auth_socket plugin.

1. set root user tq mysql_native_password

```
$ sudo mysql -u root -p # I had to use "sudo" since is new installation

mysql> USE mysql;|
SELECT User, Host, plugin FROM mysql.user;
mysql> UPDATE user SET plugin='mysql_native_password' WHERE User='root';
mysql> FLUSH PRIVILEGES;
mysql> exit;

$ service mysql restart
```

2. Add new db_user with you system_user(recommended)
```
$ sudo mysql -u root # I had to use "sudo" since is new installation

mysql> USE mysql;
mysql> CREATE USER 'YOUR_SYSTEM_USER'@'localhost' IDENTIFIED BY '';
mysql> GRANT ALL PRIVILEGES ON *.* TO 'YOUR_SYSTEM_USER'@'localhost';
mysql> UPDATE user SET plugin='auth_socket' WHERE User='YOUR_SYSTEM_USER';
mysql> FLUSH PRIVILEGES;
mysql> exit;

$ service mysql restart
```

Remember that if you use option #2 you'll have to connect to mysql as your system username (mysql -u YOUR_SYSTEM_USER)