Connection problems: I am able to connect using phpMyAdmin, but SQLyog won't let me connect.

phpMyAdmin is running on the server itself so when connecting to MySQL with phpMyAdmin you are NOT connecting from a remote host! With SQLyog you are connecting from a remote host. This is a very important difference as far as user configuration with MySQL is concerned.

The user that you are connecting with maybe has no privilege to connect from remote.

Note that MySQL by default only gives access for users to connect from localhost. If you want to give some user access to the server from another host you must specify the hostname (an ip or a URL). You can use the SQL wildcards "%" and "_" (but not windows wildcards like "*"). Simply giving permission for a user to access the server from "%" means from everywhere. Start reading more about the MySQL privileges system here.

If the database is at an ISP there usually is some kind of "Control Panel" application available from where to configure users. Often user configuration is only allowed using this tool.

It also is very likely that your ISP has blocked direct access to MySQL on port 3306. If that is the case SQLyog offers you the option of using
HTTP-tunneling">HTTP-tunneling as well as
SSH-tunneling.

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