Sure, you've got 4 razor-sharp strings trying to slice into your skin,
but doesn't it sound glorious when you get it working?  Do it again!
(Calluses will form if you can play regularly.  Don't overdo at first.)

Use of a Pick for Strumming.  Playing with a pick (also known as a plectrum
in the Higher Realms) is really the only way to get a decent sound out of a mandolin.

What kind of pick?  Well, as you're starting out, I think I'd go with a Thin or a Medium
gauge pick.  Thin picks are very gentle and forgiving as you swipe them across the strings,
but you can't really dig in for very much volume or presence, and they sound kind of clacky.
Thicker picks provide the presence, but they are less flexible and harder to hang onto and
control, requiring a "touch" that develops over time to give a smooth consistent sound.

If you intend to do a lot of lead playing, you might start out Thin, but you'll soon
want to switch up to Medium, even Heavy.  But for the strumming you'll be doing now,
you'll experience more progress with a Thin pick, or plectrum, or plec, whatever.

What part of the pick?  If you're a guitarist, they tell you to play with the pointy corner
of the pick, but a number of mandolin experts recommend one of the blunter corners,
and in my experience, they are right on, perhaps more so when it comes to
single-string playing.  More on that later; try both ways for now.

More Chords.  Before we start strumming in earnest, let's learn two more chords, C and D:

The C chord has the same "finger shape" as the G chord, but
you plant your fingers on the inner two strings (2nd and 3rd) and
leave the outer two strings (1st and 4th) to ring open.  Duck soup.
Be sure that the 2nd finger doesn't touch and mute the 1st string.

The D chord requires a redistribution of your 1st and 2nd fingers.
Not hard, though, just spread them apart to play the outer two strings
at the 2nd fret, leaving the inner two strings to ring open.  Groovy.
Be sure that the 1st finger doesn't touch and mute the 3rd string.
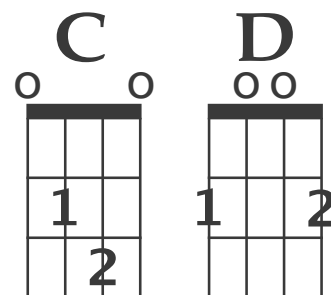


The fun begins (and it IS fun) when you start switching from chord to chord.
Let me give you a series of chords.  Do 4 Downstrokes on each one and move on: