

2 a) $B = A D A^T$ if $A D A^T$ is semi pos, so is $A^T D A$
if $x^T (A^T D A) x \geq 0$ then it is semi definite positive

~~$(x^T A^T) D (A x)$~~

$\Rightarrow (x^T A^T) D (A x)$ $y = A x$

$\Rightarrow y^T D y \geq 0$ \rightarrow Since D is semi positive
 $y^T y \geq 0$ (inner product)
 $x^T (A^T D A) x \geq 0 \Rightarrow A^T D A$ is semi positive

b) we use B if m is smaller than n significantly
Since B is a $m \times m$ matrix, if n is
smaller than we want to work with $2 m \times n, n \times n$
matrices A & D as this will be more
memory efficient.