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Exercise 6.1

Let $f(w) := -e^{-w^T x}$, $G(w) := w^T A w - w^T A y - w^T x$, and $H(w) = y^T w - w^T x$. Then the problem can be written in the following standard form:

$$\begin{array}{ll}\text{minimize} & f(w) \\ \text{subject to} & G(w) \leq a \\ & H(w) = b.\end{array}$$