

$$\begin{array}{llll}
\text{minimize} & \text{tr}(CX) & = & \sum_{i,j} C_{ij} X_{ij} \\
\\
\text{subject to} & \text{tr}(A_i X) & \leq & b_i \quad i = 1 \dots m \\
\\
& X & \succeq & 0
\end{array}$$