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Secrecy Rate Optimization for RF Powered Two-Hop Untrusted Relay Networks with Non-Linear EH Model

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SUMMARY In this letter, we investigate the secure transmission in radio frequency (RF) powered two-hop untrusted relay networks, where the source node and untrusted relay are both wireless powered by an RF power supplier. Specifically, considering the non-linear energy-harvesting (EH) model, the two-process communication protocol is proposed. The secrecy rate is maximized by jointly designing the beamforming vector at source and beamforming matrix at relay, under the constraints of transmit power at RF power supplier and destination. The secrecy rate maximization (SRM) is non-convex, hence we propose an alternative optimization (AO) based iterative algorithm. Numerical results demonstrate that the proposed scheme can significantly increase the secrecy rate compared to the baseline schemes.

key words: RF powered networks, non-linear EH model, untrusted relay, secrecy rate, physical layer security

1. Introduction

Radio frequency (RF) energy-harvesting (EH) paradigms are promising in energy-constraint networks, which contain nodes with finite-capacity battery to maintain operation [1]. Under the RF-EH scheme, the lifetime of wireless nodes can be prolonged by converting the RF transmission into available power supply [2].

On the other hand, due to the limited transmit range of wireless communication or the blocking of obstacles, cooperative relay technology is widely employed [3], [4]. However, the introduction of cooperative relay results in weak anti-eavesdropping capability, because the relay willing to forward the information-bearing signal may be also curious about the secret information. To prevent information leakage, the physical layer security (PLS) has been widely studied [5], [6].

For the RF powered relay networks, the external jammer was introduced to interfere the untrusted relay and the optimal power allocation was studied to maximize the secrecy rate in [7]. A destination-assisted-jamming-based transmit scheme was proposed in [8], where the destination node not only generates the jamming but also provides the RF energy for the relay. Reference [9] studied the two-hop secure simultaneous wireless information and power transfer (SWIPT) transmission, where the source and relay are both RF powered.

However, most current works concentrate on linear EH model. Actually, the practical power conversion circuit results in a non-linear end-to-end power transfer [10]. Hence, the non-linear EH model was proposed recently [11]. The secure beamforming was designed for cognitive radio networks in [10], while the energy efficiency was maximized for the SWIPT networks based on non-linear EH model in [12].

In this letter, we study the destination-assisted-jamming-based secure transmit scheme for the RF powered two-hop untrusted relay networks with non-linear EH model. Supposing the source and relay are both RF powered, an RF power supplier is employed, which can avoid the path loss during RF energy transmission from the destination to the relay and source in [9]. Reference [5] also studied the joint secure beamforming scheme, but the RH-EH paradigm was not considered therein.

Notations: Boldface lowercase and uppercase letters are used to denote vectors and matrices, respectively. \( \mathbf{I} \) and \( \mathbf{0} \) denote the identity matrix and zero matrix, respectively. \( \mathbf{X} \geq \mathbf{0} \) means that \( \mathbf{X} \) is a Hermitian positive semidefinite matrix. The operators \( (\cdot)^T, (\cdot)^H, (\cdot)^\dagger \), and \( \text{Tr}(\cdot) \) represent the transpose, conjugate, conjugate transpose, and trace operations, respectively. The symbol \( E[\cdot] \) represents the statistical expectation of the argument and \( [\mathbf{x}]_+ = \max(0,\mathbf{x}) \). \( \otimes \) and \( \text{vec}(\cdot) \) denote the Kronecker product and vectorization operation, respectively.

2. System Model and Problem Formulation

Consider a two-hop untrusted relay network which is comprised of a source (\( \mathcal{S} \)), an untrusted relay (\( \mathcal{R} \)), a destination (\( \mathcal{D} \)) and an RF power supplier (\( \mathcal{P} \)). The antenna numbers of \( \mathcal{S} \) and \( \mathcal{R} \) are \( N_s \) and \( N_r \), respectively. The node \( \mathcal{D} \) and \( \mathcal{P} \) are both single-antenna. Each node operates in a half-duplex mode. Since there is no direct link from \( \mathcal{S} \) to \( \mathcal{D} \), the communication is established through the relay \( \mathcal{R} \). Meanwhile, \( \mathcal{R} \) which conducts amplify-and-forward (AF) protocol, is untrusted and may wiretap the secret information in passive way.

As shown in Fig. 1, we design a two-process communication protocol for a transmission slot (of duration \( T_0 \)). In the first process lasting for \( T_0/2 \), the wireless power transfer is conducted from \( \mathcal{P} \) to \( \mathcal{S} \) and \( \mathcal{R} \). The signals received at \( \mathcal{S} \) and \( \mathcal{R} \) can be represented as

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where $\mathbf{h}_{ps} \in \mathbb{C}^{N_s \times 1}$ and $\mathbf{h}_{pr} \in \mathbb{C}^{N_r \times 1}$ represent the channel gains from $\mathcal{P}$ to $\mathcal{S}$ and $\mathcal{R}$, respectively. $\mathbf{n}_s \sim \mathcal{CN}(0, \sigma_s^2 \mathbf{I})$ and $\mathbf{n}_{pr} \sim \mathcal{CN}(0, \sigma_{pr}^2 \mathbf{I})$ denote the independent and identically distributed (i.i.d.) circular symmetric complex additive white Gaussian (AWGN) noises. $x_p$ is the unit RF power signal and $P_p$ is the transmit power at $\mathcal{P}$. Hence, the received RF power at $\mathcal{S}$ and $\mathcal{R}$ can be represented as

$$
P_{rec,s} = \eta_s |\mathbf{h}_{ps}|^2 + N_s \sigma_s^2$$
$$
P_{rec,r} = \eta_r |\mathbf{h}_{pr}|^2 + N_r \sigma_r^2$$

(2)

where $0 < \eta_s < 1$ and $0 < \eta_r < 1$ are the energy transfer efficiency, respectively.

In this letter, we employ a recently proposed non-linear EH model [11]. Thus, the harvesting power at $\mathcal{S}(\mathcal{R})$ is

$$
P_{hst,s} = \frac{\Psi_E - M_E \Omega_E}{1 - \Omega_E}$$
$$
\Psi_E = \frac{M_E}{1 + e^{-\nu(P_{rec,r} - b_E)}}$$
$$
\Omega_E = \frac{1}{1 + e^{-\nu b_E}}$$

(3)

where $i \in \{s, r\}$ and $e$ denotes the base of natural logarithms. In this model, $M_E$ is a constant denoting the maximum harvested power when the EH circuit is saturated, $a_E$ and $b_E$ are parameters related to the detailed circuit specifications.

In the second process lasting for $T_0/2$, $\mathcal{S}$ transmits information-bearing signal to $\mathcal{D}$ through $\mathcal{R}$ using the energy harvested. This process is divided into two phases with equal duration of $T_0/4$. In the first phase, $\mathcal{S}$ sends information-bearing signal to $\mathcal{R}$. Meanwhile, to prevent information leakage, $\mathcal{D}$ generates jamming to interfere $\mathcal{R}$. The signal received at $\mathcal{R}$ is represented as

$$
\mathbf{y}_{sr} = \mathbf{H}_{sr} \mathbf{w}_s x_s + \mathbf{n}_s + \mathbf{h}_{dr} \sqrt{P_d} x_d$$

(4)

where $\mathbf{H}_{sr} \in \mathbb{C}^{N_s \times N_r}$ is the channel gain from $\mathcal{S}$ to $\mathcal{R}$ and $\mathbf{h}_{dr} \in \mathbb{C}^{N_r \times 1}$ is the channel gain from $\mathcal{D}$ to $\mathcal{R}$. $x_s \in \mathbb{C}$ denotes the secret information and $\mathbf{w}_s \in \mathbb{C}^{N_s \times 1}$ denotes the corresponding beamforming vector. Without loss of generality, we assume that $E[|x_s|^2] = 1$. $x_d \sim \mathcal{CN}(0, 1)$ denotes the jamming signal and $P_d$ is the transmit power at $\mathcal{D}$.

$n_r \sim \mathcal{CN}(0, \sigma_r^2 \mathbf{I})$ denotes the i.i.d. AWGN noise at $\mathcal{R}$. In the next phase, $\mathcal{R}$ transmits information to $\mathcal{D}$. The signal at $\mathcal{D}$ is

$$
\mathbf{y}_{rd} = \mathbf{h}_{rd}^H \mathbf{W}_r \mathbf{H}_{sr} \mathbf{w}_s x_s + \mathbf{h}_{rd}^H \mathbf{W}_r \mathbf{n}_r + \mathbf{h}_{rd}^H \mathbf{h}_{dr} \sqrt{P_d} x_d + n_d$$

(5)

where $\mathbf{h}_{rd} \in \mathbb{C}^{N_r \times 1}$ is the channel gain from $\mathcal{R}$ to $\mathcal{D}$, $\mathbf{W}_r \in \mathbb{C}^{N_r \times N_r}$ denotes the beamforming matrix at $\mathcal{R}$ and $n_d \sim \mathcal{CN}(0, \sigma_d^2)$ denotes the i.i.d. AWGN noise. Due to $x_d$ is the jamming signal generated by $\mathcal{D}$, the third item on the right hand of (5) can be eliminated for decoding.

In this way, the secrecy rate of this network can be calculated as [13]

$$
R_s = \frac{1}{4} [R_d - R_r]^+$$

(6)

where $R_d$ denotes the achievable rate of main channel with

$$
R_d = \log(1 + \frac{\sigma_r^2 |\mathbf{h}_{rd}^H \mathbf{W}_r \mathbf{H}_{sr} \mathbf{w}_s|^2}{\sigma_d^2 + \sigma_r^2 |\mathbf{h}_{rd}^H \mathbf{W}_r|^2})$$

(7)

and $R_r$ denotes the achievable rate of wiretap channel with

$$
R_r = \log |\mathbf{I} + \mathbf{H}_{sr} \mathbf{w}_s^H \mathbf{H}_{sr}^H \mathbf{G}^{-1}|$$

(8)

The energy consumed by $\mathcal{S}$ and $\mathcal{R}$ in the information transfer process can be represented as

$$
E_s = \frac{T_0}{4} Tr(\mathbf{w}_s \mathbf{W}_r^H)$$
$$
E_r = \frac{T_0}{4} Tr(\mathbf{W}_r \mathbf{H}_{sr} \mathbf{w}_s^H \mathbf{H}_{sr}^H \mathbf{W}_r^H)
+ \sigma_r^2 Tr(\mathbf{W}_r \mathbf{W}_r^H) + P_d Tr(\mathbf{W}_r \mathbf{h}_{dr} \mathbf{H}_{sr}^H \mathbf{W}_r^H)$$

(9)

In this letter, with given transmit power $P_p$ at $\mathcal{P}$ and $P_d$ at $\mathcal{D}$, we jointly design the beamforming vector $\mathbf{w}_s$ at $\mathcal{S}$ and beamforming matrix $\mathbf{W}_r$ at $\mathcal{R}$ for the secrecy rate maximization (SRM), i.e.,

$$
\max_{\mathbf{w}_s, \mathbf{W}_r} R_s$$

s.t. $E_s \leq \frac{T_0}{2} P_{hst,s}$, $E_r \leq \frac{T_0}{2} P_{hst,r}$

(10a)

As $\mathcal{S}$ and $\mathcal{R}$ are both RF powered by $\mathcal{P}$, the energy constraint should be satisfied in (10b).

3. Joint Beamforming Design

In this section, we derive the suboptimal solution of the SRM problem (10). The original problem is non-convex, hence we propose an alternative optimization (AO) based iterative algorithm by dividing the original problem into two sub-problems.

3.1 Optimizing $\mathbf{w}_s$ with Given $\mathbf{W}_r$

When the beamforming matrix at $\mathcal{R}$ is given as $\mathbf{W}_r = \hat{\mathbf{W}}_r$, the
the SRM can be expressed as
\[
\max_{\mathbf{Q}} R_s = \frac{1}{4} \log \left( 1 + \left( 1 + \frac{\mathbf{h}_{rd}^H \tilde{\mathbf{w}}_r \mathbf{H}_{s} \mathbf{h}_{rd} + \sigma_d^2}{\mathbf{Q}} \right) \mathbf{Q} + I \right)
\]
subject to
\[
\text{s.t. } \mathbf{Q} \succeq 0, \text{ rank}(\mathbf{Q}_{s}) = 1
\]
where \( \mathbf{Q} = \mathbf{w}_s \mathbf{w}_s^H \). (11) is still non-convex mainly for (11a), hence the sequential parametric convex approximation (SPCA) method [14] is employed. By employing the first order Taylor series approximation [15], the low bound of (11a) can be expressed as
\[
\tilde{R}_s = \frac{1}{4} \log \left( 1 + \frac{\mathbf{h}_{rd}^H \tilde{\mathbf{w}}_r \mathbf{H}_{s} \mathbf{h}_{rd} + \sigma_d^2}{\mathbf{Q}_{s}} \right) \mathbf{Q}_{s} + I
\]
subject to
\[
\text{s.t. } (11b), (11c)
\]
where \( \mathbf{M}_0 = \mathbf{P}_d \mathbf{h}_{dr} \mathbf{h}_{dr}^H + \sigma_r^2 \mathbf{I} + \mathbf{H}_{s} \mathbf{Q}_{s0} \mathbf{H}_{s}^H \) and \( \mathbf{Q}_{s0} \) is a constant matrix. With semidefinite relaxation (SDR) technique by neglecting the rank constraint in (11d), (11) can be approximated as a semidefinite programming (SDP)
\[
\max_{\mathbf{Q}} R_s
\]
subject to
\[
(11b), (11c)
\]
The solution of (13) is convex and can be solved efficiently [16]. Although employing the SDR, the following proposition implies that the solution of (13) is tight.

**Proposition 1**: Given the SDR problem (13), we can always get the optimal solution \( \mathbf{Q}_{s}^* \) which satisfies

\[
\text{rank}(\mathbf{Q}_{s}^*) = 1
\]

The proof is in Appendix A.

The algorithm of solving (11) by SPCA method is summarized in Algorithm 1.

**Algorithm 1** SPCA procedure for (11)

1. Initialize the constant matrix \( \mathbf{Q}_{s0} = 0.5 \mathbf{I} \).
2. repeat
3. Solve (13), get the optimal solution \( \mathbf{Q}_{s}^* \) and \( \tilde{R}_s \).
4. Set \( \mathbf{Q}_{s} = \mathbf{Q}_{s}^* \).
5. until \( \tilde{R}_s \) converges.
6. The optimal solution \( \mathbf{Q}_{s}^* \) and corresponding secrecy rate \( \tilde{R}_s^* \).

3.2 Optimizing \( \mathbf{W}_r \) with Given \( \mathbf{w}_s \)

When the beamforming vector at \( \mathbf{S} \) is given as \( \mathbf{w}_s = \tilde{\mathbf{w}}_s \),

the secrecy rate only depends on the signal-to-interference-and-noise ratio (SINR) at \( \mathbf{D} \). Hence, this SRM problem is equivalent to
\[
\max_{\mathbf{w}_r} \mathbf{h}_{rd}^H \mathbf{W}_r \mathbf{H}_{s} \mathbf{h}_{rd}
\]
subject to
\[
\text{s.t. } \mathbf{w}_r \succeq \sigma_r^2 \mathbf{w}_r^H \mathbf{W}_r \mathbf{h}_{rd} + \sigma_d^2\]

Multiplying both sides of (14a) by \( \sigma_r^2 \) gives
\[
\sigma_r^2 \mathbf{w}_r^H \mathbf{W}_r \mathbf{h}_{rd} + \sigma_d^2
\]

The following proposition implies that the SDR solution of (20) is tight for the original problem (14).

\[
\tilde{R}_s = \mathbf{w}_s^H \mathbf{w}_s^H \tilde{\mathbf{w}}_r \mathbf{H}_{s} \mathbf{h}_{rd}^H \tilde{\mathbf{w}}_r \mathbf{H}_{s} \mathbf{h}_{rd}
\]

With the fact [17],
\[
\text{vec}((\mathbf{A} \otimes \mathbf{B}) \mathbf{C}) = \text{vec}(\mathbf{A} \mathbf{C}) \otimes \mathbf{B}
\]
**Proposition 2:** Given the SDR problem (20), we can always get the optimal solution $\tilde{Q}_s^*$ which satisfies $\text{rank}(\tilde{Q}_s^*) = 1$.

The proof is in Appendix B.

Overall, combining the procedure in the two sub-problems above, the iterative optimization algorithm for the SRM can be summarized as follows.

### Algorithm 2 AO based iterative algorithm for SRM

Initialize the beamforming matrix $W_i = 0.5I$.

2. **repeat**
   
   Calculate the optimal $Q_s^*$ using Algorithm 1, set $\tilde{Q}_s = Q_s^*$.
   
   4. Calculate the optimal $Q_r^*$ using (20), obtain $\tilde{W}_r = W_r^*$.
      
   Obtain the secrecy rate $\tilde{R}_s$ using (6) with $\tilde{Q}_s$, $W_r$.
   
   **until** $\tilde{R}_s$ converges.

**Output:**

The optimal solution $Q_s^*$, $W_r^*$ and corresponding secrecy rate $\tilde{R}_s$.

Complex analysis: Problem (13) and (20) are SDP and can be solved using interior-point method. Thus, the computational complexity of Algorithm 1 is about $O(N_1 N_1^2 \log(1/\varepsilon))$, where $\varepsilon$ is the given solution accuracy and $N_1$ is the average iteration number for the convergence of Algorithm 1. The total complexity of Algorithm 2 is $O(N_2 [N_1 N_1^2 + (N_1^4 + 1)^{3.5}] \log(1/\varepsilon))$, where $N_2$ is the average iteration number of Algorithm 2.

### 4. Simulation Results

In this section, we provide the numerical simulation results to validate our proposed AO based iterative algorithm (AO scheme). The distances from $P$ to $S$, from $P$ to $R$, from $S$ to $R$ and from $R$ to $D$ are denoted as $d_1$, $d_2$, $d_3$ and $d_4$, respectively. They are set as $d_1 = d_2 = 2m$, $d_3 = 3m$. Every entry of the channels is assumed as i.i.d. complex Gaussian random variable with zero mean and variance $d^{-2}$, where $d$ denotes the distance between the two nodes. We set the noise power as $\sigma_s^2 = \sigma_r^2 = \sigma_d^2 = -30dBm$ and transmission slot as $T_0 = 1$. The parameters of the non-linear EH model are $a_E = 150, b_E = 0.0014, M_E = 24mW$ and $\eta_s = \eta_r = 0.5$ [10]. For comparison, we introduce the destination-powered scheme (D-powered scheme) [9], the non-cooperative scheme [5], and the transmit scheme with linear EH model (linear model). For the linear model, we set that $P_{\text{het},i} = \rho P_{\text{rec},i}, i \in \{s, r\}$, where $\rho = 0.5$ denotes the power conversion efficiency [6].

Figure 2 demonstrates the average secrecy rate $R_s$ versus transmit power $P_p$ at $D$ for different transmit schemes. Compared with the D-powered scheme, the performance improvement of the proposed AO scheme reaches about 1.7bps/Hz at most, as $S$ and $R$ can harvest more RF energy using this scheme. The AO scheme also outperforms the non-cooperative scheme especially for high $P_p$ and the gap is about 0.3bps/Hz when $P_p \geq 16dBm$, which verifies the advantages in beamforming design of the AO scheme.

Besides, we also compare the secrecy performance with the linear model. According to (3), the harvesting power of non-linear model is higher for low $P_p$, hence it shows better performance compared with linear model. But with (3), it can be obtained that $\lim P_{\text{het},i} = M_E$. Hence, the secrecy rate of non-linear model tends to be saturated as $P_p$ goes to 20dBm, and it shows worse performance compared with linear model for high $P_p$. This implies the existence of optimal power supply for $P$ with practical non-linear model.

Figure 3 demonstrates the average secrecy rate $R_s$ versus transmit power $P_p$ at $D$ for different transmit schemes. It shows that $R_s$ increases with $P_d$ at first, because the enhanced interfere degrades the wiretap channel. When $P_d$ continues to increase, the secrecy performance decreases dramatically, because $R$ has to forward the jamming signal using more harvesting energy in the information transfer process. It can also be found that the AO scheme outperforms the D-powered scheme and non-cooperative scheme. For the linear model, when $P_p$ is low the nodes $S$ and $R$ harvest less energy than the non-linear model, hence the secrecy performance is shown worse. When $P_d \geq 25dBm$, most harvesting energy of $R$ is used for forwarding jamming signal, which leads to the near performance of AO scheme, non-cooperative scheme and linear scheme.

Figure 4 investigates the average secrecy rate $R_s$ versus the distance $d_4$ between $R$ and $D$ with $P_p = 50mW, P_d = 100mW$. It can be found that for the AO and non-cooperative schemes, the $R_s$ decreases with $d_4$ slowly at first, as $R$ allocates less energy for forwarding jamming signal although...
the path loss between $R$ and $D$ gets enhanced. But the path loss of D-powered scheme is more severe, hence the $R_d$ decreases with $d_4$ rapidly. The AO scheme outperforms the non-cooperative scheme with performance gain about 0.5bps/Hz at most for $N_s = N_r = 4$. The performance gap between the AO scheme and the D-powered scheme increases with $d_4$ at first, because the larger $d_4$ leads to more severe path loss for the D-powered scheme. With $d_4$ further increasing, the performance gap decreases as both the two schemes tend toward $R_1 = 0$. In addition, it also can be found that increasing the antenna number will lead to better secrecy performance as more spatial diversity is provided.

5. Conclusion

In this letter, we have addressed joint beamforming design for the RF powered two-hop untrusted relay networks with non-linear EH model. The original SRM problem is non-convex, hence an AO based iterative algorithm was proposed to make it tractable. Finally, simulation results verified the effectiveness of the proposed algorithm in secrecy performance improvement.

References


Appendix A: Proof of Proposition 1

The Lagrangian function of (13) can be expressed as

$$l_1 = \log(1 + \frac{\text{Tr}(QA)}{b}) - \log(M_0)$$

$$- \text{Tr}(H_{sr}(Q - Q_0)H_{sr}^H M_0) + \log(\text{tr}(d_h d_h^H + \sigma_r^2 I))$$

$$- \nu_1 [\text{Tr}(\tilde{W}_r H_{sr} H_{sr}^H \tilde{W}_r^H) + \sigma_r^2 \text{Tr}(\tilde{W}_r \tilde{W}_r^H)]$$

$$+ P_d \text{Tr}(\tilde{W}_r d_h d_h^H \tilde{W}_r^H) - 2 P_{h_{st,r}}$$

$$- \mu_1 [\text{Tr}(Q_Z) - 2 P_{h_{st,s}} + \text{Tr}(Z_1 Q_1)]$$

(A.1)

where $A = H_{sr}^H \tilde{W}_r d_h d_h^H \tilde{W}_r H_{sr}$, $b = \sigma_d^2 + \sigma_r^2$, $d_h = H_{sr}^H \tilde{W}_r^H d_h \tilde{W}_r$, and $\mu_1, \nu_1, Z_1$ are the associated dual variables. Besides,

$$\frac{\partial l_1}{\partial Q_1} = \frac{A}{b + \text{Tr}(Q A)} - H_{sr} M_0^{-1} H_{sr}^H$$

$$- \nu_1 H_{sr}^H \tilde{W}_r^H \tilde{W}_r H_{sr} - \mu_1 I + Z_1$$

(A.2)

According to the KKT conditions, it is satisfied that

$$\frac{\partial l_1}{\partial Q_{sr}} = 0$$

$$Z_1 Q_{sr}^* = 0$$

(A.3a)

Hence, it can be obtained
Due to \( \text{rank}(A) = 1 \), we have \( \text{rank}(Z_1) \geq N_s - 1 \). According to (A.3b), it can be obtained \( \text{rank}(Q_{s}^*) = N_s - \text{rank}(Z_1) \), which implies \( \text{rank}(Q_{s}^*) \leq 1 \). Since \( \text{rank}(Q_{s}^*) = 0 \) is not a feasible solution to (13), we can conclude that \( \text{rank}(Q_{s}^*) = 1 \). The proof is completed.

Appendix B: Proof of Proposition 2

The Lagrangian function of (20) can be expressed as

\[
\begin{align*}
\mathcal{L}_2 &= \text{Tr}(\bar{Q}_r F_1) - \mu_2 \sigma_r^2 \text{Tr}(\bar{Q}_r F_2) - \nu_2 \text{Tr}(\bar{Q}_r F_3) + \lambda \text{Tr}(\bar{Q}_r F_4) \\
&\quad - \sigma_r^2 \text{Tr}(Q_{s}^*) - t \sigma_d^2 \\
&\quad - v_2 \text{Tr}(Q_{s}^*) - 2t P_{b,s,t} + \lambda t
\end{align*}
\]

where \( \mu_2, \nu_2, Z_2, \lambda \) are associated dual variables. We have

\[
\frac{\partial \mathcal{L}_2}{\partial Q_r} = F_1 - \mu_2 \sigma_r^2 F_2 - \nu_2 F_3 + Z_2
\] (A-6)

According to the KKT conditions, it is satisfied

\[
Z_2 = \mu_2 \sigma_r^2 F_2 + \nu_2 F_3 - F_1
\] (A-7)

Based on the fact \( \text{rank}(A \otimes B) = \text{rank}(A) \cdot \text{rank}(B) \) \[17\], it can be obtained

\[
\begin{align*}
\text{rank}(F_1) &= \text{rank}(H_{sr} \bar{Q}_s H_{sr}^H) \cdot \text{rank}(F_2) = 1 \\
\text{rank}(F_3) &= \text{rank}(F_4) \cdot \text{rank}(1) = N_r^2
\end{align*}
\] (A-8)

with \( F_4 = H_{sr} \bar{Q}_s H_{sr}^H + \sigma_r^2 I + P_{d,s} h_{sr}^H h_{sr} \). As \( F_2 \geq 0 \), it is satisfied \( \text{rank}(Z_2) \geq N_r^2 - 1 \). Using the similar method in Appendix A, it can be verified that \( \text{rank}(Q_{s}^*) = 1 \). Hence, Proposition 2 is proved.