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Efficient Zero-forcing Precoder Design for Weighted Sum-rate Maximization with Per-antenna Power Constraint

Thuy M. Pham, Ronan Farrell, John Dooley, Eryk Dutkiewicz, Diep N. Nguyen, and Le-Nam Tran

Abstract—This paper proposes an efficient (semi-closed-form) zero-forcing (ZF) precoder design for the weighted sum-rate maximization problem under per-antenna power constraint (PAPC). Existing approaches for this problem are based on either interior-point methods that do not favorably scale with the problem size or subgradient methods that are widely known to converge slowly. To address these shortcomings, our proposed method is derived from three elements: minimax duality, alternating optimization (AO), and successive convex approximation (SCA). Specifically, the minimax duality is invoked to transform the considered problem into an equivalent minimax problem, for which we then recruit AO and SCA to find a saddle-point. That enables us to take advantages of closed-form expressions and hence achieve fast convergence rate. Moreover, the complexity of the proposed method scales linearly with the number of users, compared to cubically for the standard interior-point methods. We provide an analytical proof for the convergence of the proposed method and numerical results to demonstrate its superior performance over existing approaches. Our proposed method offers a powerful tool to characterize the achievable rate region of ZF schemes under PAPC for massive MIMO.

Index Terms—MIMO, zero-forcing, alternating optimization, minimax duality, closed-form, successive convex approximation.

I. INTRODUCTION

For a Gaussian multiple-input multiple-output (MIMO) broadcast channel (BC), dirty paper coding (DPC) was proved to achieve the full capacity region [1]. However, it is very challenging to apply DPC in reality due to its nonlinear encoding and decoding nature. As a result, linear precoding strategies such as block diagonalization (BD) or zero-forcing (ZF) [2], [3] which can strike a good balance between the achievable rate region and complexity has drawn much attention in the design of multi-user MIMO systems, especially from a viewpoint of massive MIMO.

One of the most fundamental problems in wireless communications design is the weighted sum-rate maximization (WSRMax). In this regard, the vast majority of previous studies consider a sum power constraint (SPC) across all the transmit antennas. Despite its simplicity and mathematical tractability, SPC is too ideal to be applied in practical MIMO transceivers. This is because each transmit antenna has its own power amplifier, hence per-antenna power constraint (PAPC) is more realistic. The PAPC consideration in MIMO systems has recently been investigated extensively in the literature, e.g., [3]–[10]. In relation to ZF methods, an interesting result in [3] showed that the pseudo-inverse-based precoder is no longer optimal for PAPC. Furthermore, the authors in [3] transformed the sum-rate maximization (SRMax) problem under PAPC into a determinant maximization (MAXDET) program, which was then solved by off-the-shelf convex solvers. To the best of our knowledge, the first attempt to solve the WSRMax problem by closed-form expressions was made in [11]. However, this is achieved by a dual subgradient method which generally suffers from slow convergence.

This paper proposes a semi-closed-form solution to the WSRMax problem subject to PAPC for ZF method. Unlike the dual subgradient approach in [11] which was derived directly in the BC, we first convert the BC’s WSRMax problem into a minimax problem in its dual multiple access channel (MAC) by leveraging the duality of BC and MAC channels. Our main contributions include the following:

- We recruit the alternating optimization (AO) and successive convex approximation (SCA) methods to derive an iterative algorithm to find a saddle-point for the minimax problem. These two optimization techniques are combined in such a way that monotonic convergence is achieved. To the best of our knowledge, such novel combination of AO and SCA has not been reported elsewhere.
- By exploiting the specific structure of the considered problem, we can solve the subproblem at each iteration of the proposed method by water-filling-like algorithms. Thus, the proposed method can deal with the ZF precoder design in large-scale MIMO systems that are beyond the capability of state-of-the-art convex solvers.
- We numerically demonstrate that the proposed algorithm can converge much faster compared to existing approaches.
- We show that the proposed algorithm can be easily modified to treat other types of power constraint and can also be generalized to cope with other precoding methods.
Notation: Standard notations are used in this paper. Bold lower and upper case letters represent vectors and matrices, respectively. $\mathbf{I}$ defines an identity matrix, of which the size can be easily inferred from the context; $\mathbb{C}^{M \times N}$ denotes the space of $M \times N$ complex matrices; $\mathbf{H}^H$ and $\mathbf{H}^T$ are Hermitian and normal transpose of $\mathbf{H}$, respectively; $\mathbf{H}_{i,j}$ is the $(i,j)$th entry of $\mathbf{H}$; $|\mathbf{H}|$ is the determinant of $\mathbf{H}$; $\text{rank} (\mathbf{H})$ stands for the rank of $\mathbf{H}$; $\text{diag}(\mathbf{x})$ denotes the diagonal matrix with diagonal elements being $\mathbf{x}$ and $\mathbb{E}[\cdot]$ is the expectation value of a random variable; $\text{diag}(\mathbf{H})$, where $\mathbf{H}$ is a square matrix, returns the vector of diagonal elements of $\mathbf{H}$. Furthermore, we denote $[x]_+ = \max(x, 0)$, $\| \cdot \|$ to be the Euclidean norm.

II. SYSTEM MODEL

Consider a $K$-user MIMO BC where the base station and each user have $N$ and $M_k$ antennas, respectively. Let $\mathbf{H}_k$ be the channel matrix for user $k$. Then, the received signal at user $k$ is given as

$$ y_k = \mathbf{H}_k s_k + \sum_{j \neq k} \mathbf{H}_k s_j + z_k \tag{1} $$

where $s_k$ is the downlink signal and $z_k \sim \mathcal{CN}(0, \mathbf{I}_M)$ refers to the noise for the $k$th user. For linear ZF precoding, we can express $s_k$ as $s_k = \mathbf{R}_k x_k$, where $\mathbf{R}_k$ and $x_k \sim \mathcal{CN}(0, \mathbf{I}_M)$ denote the precoding matrix and information-bearing signal, respectively. For user $k$, the interference from other users in the system is suppressed by designing $\mathbf{R}_k$ such that $\mathbf{H}_k \mathbf{R}_k = 0$ for all $j \neq k$. The WSRMax problem for ZF precoding with PAPC is formulated as [11]

maximize $\sum_{k=1}^{K} w_k \log |\mathbf{I} + \mathbf{H}_k \mathbf{X}_k \mathbf{H}_k^H|$
subject to $\mathbf{H}_k \mathbf{X}_k \mathbf{H}_k^H = 0, \forall j \neq k \tag{2}$

where $\mathbf{X}_k = \mathbb{E}[s_k s_k^H] = \mathbf{R}_k \mathbf{R}_k^H$ is the input covariance matrix for user $k$, $P_i$ is the power constraint on antenna $i$, and $w_k$ is the positive weighting factor assigned to the $k$th user. In the above formulation, we have omitted the rank constraint $\text{rank} (\mathbf{X}_k) \leq M_k$ but this step does not affect the optimality as proved in [11]. We also remark that this rank constraint will be automatically satisfied the proposed solution presented next.

III. PROPOSED ALGORITHM

A. Algorithm Description

In this section, we derive an efficient algorithm to solve (2) using minimax duality, AO, and SCA. Assuming that $N > \sum M_k - \min \{M_k\}$, let $\bar{\mathbf{H}}_k$ be the channel matrix of all users, except for user $k$, i.e., $\bar{\mathbf{H}}_k = [\mathbf{H}_1^H, \ldots, \mathbf{H}_{k-1}^H, \mathbf{H}_{k+1}^H, \ldots, \mathbf{H}_K^H]^H$, and $\mathbf{B}_k$ be a basis of the null space of $\mathbf{H}_k$. Then (2) reduces to the following problem

maximize $\sum_{k=1}^{K} w_k \log |\mathbf{I} + \bar{\mathbf{H}}_k \mathbf{B}_k \bar{x}_k \mathbf{B}_k^H \mathbf{H}_k^H|$
subject to $\sum_{k=1}^{K} |\mathbf{B}_k \mathbf{X}_k \mathbf{B}_k^H|_{i,i} \leq P_i, i = 1, \ldots, N \tag{3}$

For the special case of SRMax problem (i.e., $w_1 = w_2 = \cdots w_K$), (3) becomes a MAXDET program as mentioned in [3]. We further note that for this special case, (3) can be recast as a semidefinite program. For the general case of WSRMax problem, the optimization package SDPT3 is a dedicated solver. However, solving (3) by generic convex solvers is not practically appealing for a large number of antennas $N$ and/or a large number of users $K$. A closed-form solution for (3) was proposed in [11], but it was found by leveraging the subgradient method whose convergence rate is typically slow.

To overcome the aforementioned drawbacks, by extending Theorem 2 of [12], we first transform (3) into a minimax problem in the dual MAC as

$$\min_{\mathbf{A} \succeq \mathbf{0}} \max_{\mathbf{X}_k \succeq \mathbf{0}} \sum_{k=1}^{K} w_k \log \frac{|\mathbf{B}_k^H \mathbf{B}_k + \bar{\mathbf{H}}_k^H \mathbf{X}_k \mathbf{H}_k|}{|\mathbf{B}_k^H \mathbf{A} \mathbf{B}_k|}$$
subject to $\sum_{k=1}^{K} \text{tr}(\mathbf{X}_k) = P_s \text{tr}(\mathbf{AP}) = P, \mathbf{A} : \text{diagonal} \geq \mathbf{0} \tag{4}$

where $\tilde{\mathbf{H}}_k = \mathbf{H}_k \mathbf{B}_k$. Then the optimal solution $\mathbf{X}_k^*$ of (3) is given by

$$\mathbf{X}_k^* = (\mathbf{B}_k^H \mathbf{A}^* \mathbf{B}_k)^{-\frac{1}{2}} \mathbf{U}_k \mathbf{V}_k^H \mathbf{X}_k \mathbf{U}_k^H (\mathbf{B}_k^H \mathbf{A}^* \mathbf{B}_k)^{-\frac{1}{2}} \tag{5}$$

where $\{\mathbf{X}_k^*\}$ and $\mathbf{A}$ are a saddle-point of (4), and $\mathbf{U}_k \mathbf{V}_k^H$ is the economy-size singular value decomposition of $\mathbf{B}_k^H \mathbf{A}^* \mathbf{B}_k^{-1/2} \mathbf{H}_k^H$. A proof of this transformation is given in Appendix A.

The problem now is to find a saddle-point of (4). For a general minimax optimization, one may alternate between minimization and maximization but the convergence of such a method is not guaranteed. A more common approach to tackle (4) is based on Newton’s method, e.g., [8]. However, the complexity of this method increases rapidly with the problem size. In the sequel, we show that (4) can be solved efficiently by combining AO and SCA to derive closed-form expressions.

Let $\{\tilde{\mathbf{X}}_k^n\}$ be the optimal value of the following maximization in the $n$th iteration

$$\max \sum_{k=1}^{K} w_k \log |\mathbf{B}_k^H \mathbf{A}^n \mathbf{B}_k + \tilde{\mathbf{H}}_k^H \tilde{\mathbf{X}}_k \tilde{\mathbf{H}}_k|$$
s.t. $\sum_{k=1}^{K} \text{tr}(\mathbf{X}_k) = P, \tilde{\mathbf{X}}_k \succeq \mathbf{0}, k = 1, \ldots, K \tag{6}$

Note that the above problem admits the water-filling solution which is skipped here for the sake of brevity.

Now, we turn our attention to the minimization of $\mathbf{A}$ for given $\{\tilde{\mathbf{X}}_k^n\}$. To achieve monotonic convergence, instead of minimizing the objective of (4), we construct and then minimize an upper bound of it. This step is inspired by the concept of SCA which has received growing attention recently. To this end, we recall the following inequality which results from the concavity of the log-determinant function [13, p. 73]

$$\log |\mathbf{B}_k^H \mathbf{A} \mathbf{B}_k + \tilde{\mathbf{H}}_k^H \tilde{\mathbf{X}}_k \tilde{\mathbf{H}}_k| \leq \log |\Phi_k^n| \text{tr}(\mathbf{B}_k \Phi_k^n \mathbf{B}_k^H (\mathbf{A}^n - \mathbf{A}^n))$$

where $\Phi_k^n \triangleq \mathbf{B}_k^H \mathbf{A}^n \mathbf{B}_k + \tilde{\mathbf{H}}_k^H \tilde{\mathbf{X}}_k \tilde{\mathbf{H}}_k$, and $\Phi_k^n \triangleq (\Phi_k^n)^{-1}$. Thus, in the $(n+1)$th iteration of the proposed algorithm, $\mathbf{A}^{n+1}$ is the solution to the following problem

$$\min \sum_{k=1}^{K} w_k (\text{tr}(\mathbf{B}_k \Phi_k^n \mathbf{B}_k^H \mathbf{A}^n) - \log |\mathbf{B}_k^H \mathbf{A} \mathbf{B}_k|)$$
s.t. $\text{tr}(\mathbf{AP}) = P, \mathbf{A} : \text{diagonal} \geq \mathbf{0} \tag{8}$

We remark that the inequality in (7) is not entirely new. In fact it has been appeared in previous studies such as [14]–[16]. Our contributions in this regard are twofold. Firstly, the use of (7) allows us to analytically prove that the proposed algorithm
converges monotonically to a saddle-point of (4). Secondly, we show that (8) can be solved by closed-form expressions as follows.

Since $\Lambda$ is diagonal, (8) reduces to the following problem

$$\minimize_{\lambda \in \Theta} \alpha^T \lambda - \sum_{k=1}^K w_k \log |B_k^H \text{diag}(\lambda) B_k|$$

(9)

where $\alpha = \sum_{k=1}^K w_k (\text{diag}(B_k \Phi_k^{-1} B_k^H))$ and $\Theta \triangleq \{ p^T \lambda = P; \lambda \geq 0 \}$. From the above, we observe that (i) $\Theta$ is a simplex, and (ii) projection onto a simplex can be computed by a water-filling-like algorithm as shown shortly. These observations lead to the proposed gradient projection method to solve (9), which is outlined in Algorithm 1.

**Algorithm 1:** The proposed gradient projection algorithm for solving (9).

\begin{algorithm}
\begin{algorithmic}
\STATE **Input:** $\lambda_0$, $m = 0$, $\epsilon_1 > 0$, $\tau_1 = 1 + \epsilon_1$.
\REPEAT
\STATE Calculate the gradient $\hat{\mathbf{g}}_m = -\nabla f(\lambda_m) = \sum_{k=1}^K w_k (\text{diag}(B_k (B_k^H \text{diag}(\lambda_m) B_k)^{-1} B_k^H)) - \alpha$.
\STATE Choose an appropriate positive scalar $\rho_m$ and create $\tilde{\lambda}_m = \lambda_m + \rho_m \hat{\mathbf{g}}_m$.
\STATE Project $\tilde{\lambda}_m$ onto $\Theta$ to obtain $\lambda_m$.
\STATE Choose appropriate step size $\nu_m$ using the Armijo rule [17] and set $\lambda_{m+1} = \lambda_m + \nu_m (\lambda_m - \lambda_m)$.
\STATE $m := m + 1$.
\UNTIL{$\tau_1 = \| \nabla f(\lambda_m)^T (\lambda_{m+1} - \lambda_m) \| < \epsilon_1$}
\STATE **Output:** $\lambda_m$ as the optimal solution to (9).
\end{algorithmic}
\end{algorithm}

In Algorithm 1, the subscript $m$ denotes the iteration index. The main operation of Algorithm 1 is the projection of $\lambda_m$ onto $\Theta$ which can be formulated as

$$\minimize \| \lambda - \tilde{\lambda}_m \|^2$$

subject to $p^T \lambda = P; \lambda \geq 0$.

(10)

It is easy to see that (10) can be solved efficiently by water-filling-like algorithm. Note that when an equal power constraint is considered, $\Theta$ becomes a canonical simplex for which more efficient algorithms for projection are available [18]. Moreover, Algorithm 1 can be easily modified into a conjugate gradient projection method. The overall algorithm to solve the WSRMax problem for ZF precoding with PAPC is summarized in Algorithm 2, and its convergence proof is provided in the Appendix. Note that the residual error $\tau_2$ is only computed for $n \geq 1$

**B. Complexity Analysis**

In this section, we provide the complexity analysis of the proposed algorithm in terms of the number of flops. The flop count for related operations is taken from [19] and [20]. For convenience, we assume that all the receivers have the same number of antennas i.e. $M_k = M$. To solve the SDP problem for $K$ covariance matrices of $N \times N$ by the interior-point-based approach (e.g., [3]), the complexity is $O(K^3 N^6)$ [13], [21]. As explained earlier, Algorithm 2 performs the water-filling algorithm and eigenvalue decomposition to solve (6), which needs $K(N - (K - 1)M)^2 + K(4(N - (K - 1)M)^2 M - 8(N - (K - 1)M) M^2)$ flops [20]. To find $\Lambda$, Algorithm 1 requires $K(N - (K - 1)M)^3$ flops for gradient computation (cf. line 2), while the complexity of the projection on a simplex (cf. line 4) and of other steps is negligible, and therefore is ignored. Thus, the total per-iteration complexity of Algorithm 2 is $O(K N^3)$ flops. For the same problem, the subgradient-based method in [11] has a similar per-iteration complexity. However, the subgradient method is generally known for slow convergence, and thus potentially results in higher overall computation time that is investigated in the next section.

IV. NUMERICAL RESULTS

This section numerically evaluates the performance of the proposed algorithms. The step size $\rho_m$ in Algorithm 1 is fixed at $\rho_m = 1$, which is empirically found to achieve fastest convergence rate for all the considered simulation scenarios. The initial value $\Lambda^0$ in Algorithm 2 is set to the identity matrix for all simulations unless otherwise stated. The power constraint is set equally for all the transmit antennas, i.e., $P_i = P/N$, for $i = 1, \ldots, N$. Other relevant simulation parameters are specified for each setup. The codes are built in MATLAB and executed on a 64-bit desktop that supports 8 Gbyte RAM and Intel CORE i7.

In the first simulation, we investigate the convergence behavior of Algorithm 1. To find $\Lambda^n$, we use $\Lambda^{n-1}$ as the input of Algorithm 1. As can be seen in Fig. 1, Algorithm 1 achieves monotonic convergence as a result of employing the gradient projection method. Also, Algorithm 1 converges faster and obtains superlinear convergence rate after some first iterations. The reason is that when $\Lambda^n$ is close to optimal, the gradient projection method tends to converge superlinearly [22].

Next, we compare the convergence rate of Algorithm 2 and the method in [11] for two different initial points: one taken as all-one vector and the other generated randomly. For fair comparison, the residual error for both methods is defined as the difference between the value of the current objective and the globally optimal one obtained by YALMIP [25] with MOSEK [23] as internal solver. We can clearly see in Fig. 2 that Algorithm 2 always achieves monotonic convergence which is in complete agreement with our proof in the Appendix. Moreover, Algorithm 2 converges much faster than the subgradient method in [11] for both cases.

To obtain a more comprehensive comparison, we report the average run time for solving (3) by several approaches over 1000 channel realizations. As mentioned earlier, we...
The total power is $P = 10$ dBW. We simply set $\rho_m = 1$ during the whole iterative process.

**TABLE I**

**AVERAGE RUN TIME (SECONDS) COMPARISON FOR $P = 10$ dBW, $M = 2$, $K = 4$.**

<table>
<thead>
<tr>
<th>No. of Tx. antennas $N$</th>
<th>16</th>
<th>32</th>
<th>64</th>
<th>128</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>WSRMax</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Algorithm 2</td>
<td>0.097</td>
<td>3.84</td>
<td>115.79</td>
<td>175.98</td>
</tr>
<tr>
<td>[1]</td>
<td>0.85</td>
<td>610.92</td>
<td>&gt; 1 hr</td>
<td>×</td>
</tr>
<tr>
<td>SDPT3</td>
<td>0.32</td>
<td>11.36</td>
<td>×</td>
<td>×</td>
</tr>
<tr>
<td>MOSEK</td>
<td>0.23</td>
<td>11.01</td>
<td>&gt; 1 hr</td>
<td>×</td>
</tr>
<tr>
<td><strong>WSRMin</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Algorithm 2</td>
<td>0.10</td>
<td>2.24</td>
<td>92.47</td>
<td>147.18</td>
</tr>
<tr>
<td>[1]</td>
<td>1.02</td>
<td>89.27</td>
<td>&gt; 1 hr</td>
<td>×</td>
</tr>
<tr>
<td>SDPT3</td>
<td>0.32</td>
<td>7.99</td>
<td>×</td>
<td>×</td>
</tr>
</tbody>
</table>

good embedded implementation of the proposed algorithm is likely suitable for real-time massive MIMO applications.

Finally we utilize Algorithm 2 to evaluate the sum-rate performance of ZF methods in a massive MIMO setting [26]. Small-scale fading in massive MIMO systems tends to be deterministic due to the so-called channel hardening effect [27], [28], and thus a popular strategy to optimize performance is to perform power control merely accounting for large-scale fading. An example using this design philosophy was presented in [10], where a precoding scheme based on the principle of equal gain transmission (EGT) was proposed under PAPC. We remark that Algorithm 2 takes into account the both small- and large-scale fading when computing optimal ZF precoders, and thus offers the best performance. Our purpose in the last numerical experiment is to quantify how channel hardening affects the performance of large-scale MIMO in the particular case of ZF precoding. Towards this end we consider a single-cell under the default typical urban micro-cell B1 (WINNER II) channel model [29]. The base station is located at the center of the cell and 4 single-antenna users are distributed with a distance ranging from 70 meters to 212 meters around the base station. Moreover, we only take path loss into account and ignore the shadowing. The transmit power and the noise power are set to 30 dBm and -94 dBm over a bandwidth of 100 MHz, respectively. The results were averaged over 1000 channel realizations.

**V. CONCLUSIONS**

We have solved the WSRMax problem for ZF methods subject to PAPC. The proposed algorithm is based on the BC-
MAC duality together with AO and SCA. We have carried out numerical experiments to demonstrate the superior performance of the proposed algorithm over existing approaches. For considered large-scale scenarios, the proposed method is able to compute the optimal solution after relatively short time, while other methods of comparison fail or take much longer time. Consequently, our proposed method provides a powerful tool to characterize the achievable rate region of ZF schemes under PAPC for large-scale MIMO systems. In particular, we have utilized the proposed method to evaluate the performance of known simpler linear algorithms such as EGT and MRT that mainly focus on large-scale fading. It has been shown that the performance of these simpler methods is quite far from optimal. Our conclusion is that small-scale fading should be accounted for to take full advantage of massive MIMO. We have utilized the proposed method to evaluate the performance of these methods and compare it with other methods of comparison. We find that the proposed method outperforms the existing approaches.

**APPENDIX A**

**DUALITY TRANSFORMATION PROOF**

The duality transformation in (4) can be proved using the same arguments as those in [12]. First, we write the partial Lagrangian function of (3) as

$$
\mathcal{L}(\{\hat{x}_k\}, A) = \sum_{k=1}^{K} (w_k \log |I + \hat{H}_k \hat{x}_k \hat{H}_k^H| - tr(C_k \hat{x}_k)) + tr(\Lambda A) \tag{11}
$$

where $C_k = B_k^H A_k^H B_k$, $A = \text{diag}(a_1, a_2, \ldots, a_N)$. Let $\hat{X}_k = C_k^{1/2} \hat{x}_k C_k^{1/2}$. Then $\mathcal{L}(\{\hat{x}_k\}, A)$ is equal to

$$
\mathcal{L}(\{\hat{x}_k\}, A) = \sum_{k=1}^{K} (w_k \log |I + \hat{H}_k C_k^{1/2} \hat{x}_k C_k^{1/2} \hat{H}_k^H| - tr(\hat{x}_k)) + tr(\Lambda A). \tag{12}
$$

Denote $U_k \Sigma_k V_k^H$ to be the singular value decomposition of $\hat{H}_k C_k^{1/2}$, i.e., $U_k \Sigma_k V_k^H = \hat{H}_k C_k^{1/2}$. By the so-called channel flipping effect, we can express the dual objective as

$$
D(A) = \max_{\hat{x}_k \geq 0} \sum_{k=1}^{K} (w_k \log |B_k^H A_k^H B_k + \hat{H}_k \hat{x}_k \hat{H}_k^H| - tr(\hat{x}_k)) + tr(\Lambda A) \tag{13}
$$

where $\hat{X}_k = U_k \Sigma_k V_k^H U_k \Sigma_k V_k^H$. Now the dual problem of (3) is

$$
\min_{A \succeq 0} \max_{(x_k) \geq 0} \sum_{k=1}^{K} (w_k \log |B_k^H A_k^H B_k + \hat{H}_k \hat{x}_k \hat{H}_k^H| - tr(\hat{x}_k)) + tr(\Lambda A). \tag{14}
$$

By introducing new optimization variable $\delta > 0$, we can rewrite the above problem as

$$
\min_{A \succeq 0, \delta > 0} \sum_{k=1}^{K} (w_k \log |B_k^H A_k^H B_k + \hat{H}_k \hat{x}_k \hat{H}_k^H| - \delta P) + tr(\Lambda A) \tag{15}
$$

subject to $\sum_{k=1}^{K} tr(\hat{x}_k) \leq \delta P$.

Note that we can again change the optimization variables as

$$
\hat{X}_k = \frac{\hat{x}_k}{\delta}, \Lambda = \frac{A}{\delta}. \tag{16}
$$

Thus, (15) is equivalent to

$$
\min_{A \succeq 0} \max_{(x_k) \geq 0} \sum_{k=1}^{K} (w_k \log |B_k^H A_k^H B_k + \hat{H}_k \hat{x}_k \hat{H}_k^H| - \delta P) + tr(\Lambda A) \tag{17}
$$

subject to $\sum_{k=1}^{K} tr(\hat{x}_k) \leq \delta P; tr(\Lambda A) \leq \delta P$.

which is the form given in (4) and thus completes the proof.

**APPENDIX B**

**CONVERGENCE PROOF OF ALGORITHM 2**

Let us define $\Omega = \{A|A : \text{diagonal}, \Lambda \succeq 0, tr(\Lambda A) = P\}$ and $\chi = \{x_k|\hat{x}_k \succeq 0, \sum_{k=1}^{K} tr(\hat{x}_k) = P, k = 1, \ldots, K\}$. We note that the sets $\Omega$ and $\chi$ are compact convex. We first show that Algorithm 2 yields a decreasing objective $f(A^n, \{x^n_k\})$ following similar arguments in [15], [16]. Since $A^{n+1}$ is the optimal solution to the minimization problem (8), the inequality below holds

$$
f(A^n, \{x^n_k\}) = \sum_{k=1}^{K} w_k \left( \log |\Phi_k^n| - \log |B_k^H A^n B_k| \right) \geq \sum_{k=1}^{K} w_k \left( \log |\Phi_k^n| + tr(B_k \Phi_k^{-n} B_k^H (A^{n+1} - A^n)) - \log |B_k^H A^{n+1} B_k| \right). \tag{18}
$$

In addition, $\log |B_k^H A_k^H B_k + \hat{H}_k \hat{x}_k \hat{H}_k^H|$ is jointly concave with $A$ and $\hat{x}_k$ and note that $\hat{x}_k$ is the optimal solution to (6), we can easily prove that

$$
\sum_{k=1}^{K} w_k \left( \log |\Phi_k^n| + tr(B_k \Phi_k^{-n} B_k^H (A^{n+1} - A^n)) - \log |B_k^H A^{n+1} B_k| \right) \geq \sum_{k=1}^{K} w_k \left( \log |B_k^H A^n B_k + \hat{H}_k \hat{x}_k \hat{H}_k^H| - \log |B_k^H A^{n+1} B_k| \right). \tag{19}
$$

Combining (18) and (19) results in

$$
f(A^n, \{x^n_k\}) \geq \sum_{k=1}^{K} w_k \left( \log |\Phi_k^n| + tr(B_k \Phi_k^{-n} B_k^H (A^{n+1} - A^n)) - \log |B_k^H A^{n+1} B_k| \right) \geq f(A^{n+1}, \{x^{n+1}_k\}). \tag{20}
$$

We remark that the inequality (a) is strict if $A^n \neq A^{n+1}$. Thus, the sequence $\{f(A^n, \{x^n_k\})\}$ is strictly decreasing unless it is convergent. Moreover, the continuity of $f(\cdot)$ and the compactness of $\chi$ imply $\lim_{n \to \infty} f(A^n, \{x^n_k\}) = f(A^*, \{x^*_k\})$.

Now let $\{\{A^n, \{x^n_k\}\}\}$ be the subsequence converging to the limit point. Next we shall show that $\{A^{n+1}, \{x^{n+1}_k\}\} \to \{A^*, \{x^*_k\}\}$. In fact, it is sufficient to prove that $A^{n+1} \to A^*$ which can be done by contradiction.

Assume the contrary that $A^{n+1}$ does not converge to $A^*$. Consequently, there exists a $d > 0$ such that

$$
d \leq A^{n+1} - A^n, \forall n \tag{21}
$$
where \(|\cdot|\) stands for arbitrary norm. We have
\[
\begin{align*}
\mathbf{f}(\mathbf{A}^{n+1}, \{\mathbf{x}^{n+1}_k\}) &\leq \mathbf{f}(\mathbf{A}^n + d\mathbf{I}, \mathbf{A}^n, \{\mathbf{x}^n_k\}) \\
&\leq \mathbf{f}(\mathbf{A}^n + d\mathbf{I}, \mathbf{A}^n, \{\mathbf{x}^n_k\}, \forall \delta \in [0, 1] \\
&\leq \mathbf{f}(\mathbf{A}^n; \mathbf{A}^n, \{\mathbf{x}^n_k\}) = \mathbf{f}(\mathbf{A}^n, \{\mathbf{x}^n_k\})
\end{align*}
\]  
(22)
where
\[
\mathbf{f}(\mathbf{A}^{n+1}; \mathbf{A}^n, \{\mathbf{x}^{n+1}_k\}) = \sum_{k=1}^{K} \mathbf{w}_k \left( \log |\mathbf{F}^n_k| + \text{tr} (\mathbf{B}_k^* \mathbf{F}^n_k \mathbf{B}_k^H (\mathbf{A}^{n+1} - \mathbf{A}^n)) \right)
\]

Letting \(k \to \infty\) leads to
\[
\mathbf{f}(\mathbf{A}^n; \mathbf{x}^n) = \mathbf{f}(\mathbf{A}^n + d\mathbf{I}; \mathbf{A}^n, \{\mathbf{x}^n_k\}), \forall \delta \in [0, 1].
\]  
(23)
Furthermore
\[
\begin{align*}
\mathbf{f}(\mathbf{A}^{n+1}; \mathbf{A}^n, \{\mathbf{x}^{n+1}_k\}) &\leq \mathbf{f}(\mathbf{A}^{n+1}, \{\mathbf{x}^{n+1}_k\}) \\
&\leq \mathbf{f}(\mathbf{A}^{n+1}, \{\mathbf{x}^{n+1}_k\}, \forall \delta \in [0, 1].
\end{align*}
\]  
(24)
Letting \(k \to \infty\) we obtain
\[
\begin{align*}
\mathbf{f}(\mathbf{A}^n; \mathbf{x}^n) &\leq \mathbf{f}(\mathbf{A}^n; \mathbf{A}^n, \{\mathbf{x}^n_k\}), \forall \mathbf{A} \in \Omega.
\end{align*}
\]  
(25)
which further implies that \(\mathbf{A}^n\) is the minimizer of \(\mathbf{f}(\cdot; \mathbf{A}^n, \{\mathbf{x}^n_k\})\). Since \(\mathbf{A}^n = \arg\min_{\mathbf{A} \in \Omega} \mathbf{f}(\mathbf{A}^n; \mathbf{x}^n)\) it follows that
\[
\begin{align*}
\mathbf{f}(\mathbf{A}^{n+1}; \mathbf{A}^n, \{\mathbf{x}^{n+1}_k\}) &\leq \mathbf{f}(\mathbf{A}^n; \mathbf{x}^n), \forall \mathbf{A} \in \Omega.
\end{align*}
\]  
(26)
Letting \(k \to \infty\) implies
\[
\begin{align*}
\mathbf{f}(\mathbf{A}^n; \mathbf{x}^n) &\leq \mathbf{f}(\mathbf{A}^n; \mathbf{A}^n, \{\mathbf{x}^n_k\}), \forall \mathbf{A} \in \Omega.
\end{align*}
\]  
(27)
That is
\[
\langle \nabla_{\mathbf{A}} \mathbf{f}(\mathbf{A}^n; \mathbf{x}^n), \mathbf{W} - \mathbf{A}^n \rangle \geq 0, \forall \mathbf{W} \in \Omega
\]  
(28)
where \(\langle \cdot \rangle\) denotes the inner product. Recall that \(\mathbf{f}(\cdot; \mathbf{A}, \{\mathbf{x}^n_k\})\) is the first order of \(\mathbf{f}(\mathbf{A}^n; \mathbf{x}^n)\). Thus it is easy to see that
\[
\nabla_{\mathbf{A}} \mathbf{f}(\mathbf{A}^n; \mathbf{x}^n) |_{\mathbf{A} = \mathbf{A}^n} = \nabla \mathbf{f}(\mathbf{A}^n; \mathbf{x}^n_k)
\]  
(29)
and thus (28) is equivalent to
\[
\langle \nabla_{\mathbf{A}} \mathbf{f}(\mathbf{A}^n; \mathbf{x}^n), \mathbf{W} - \mathbf{A}^n \rangle \geq 0, \forall \mathbf{W} \in \Omega.
\]  
(30)
In the same way we can show that
\[
\langle \nabla_{\mathbf{x}^n_k} \mathbf{f}(\cdot; \mathbf{x}^n_k), \mathbf{A} - \mathbf{x}^n_k \rangle \leq 0, \forall \mathbf{A} \in \mathcal{X}.
\]  
(31)
Two above inequalities imply that \((\mathbf{A}^n, \mathbf{x}^n_k)\) is a saddle point of (4), which completes the proof.

REFERENCES