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Abstract—We study the network utility maximization problems in wireless networks for service differentiation that optimize the Signal-to-Interference-plus-Noise Radio (SINR) and reliability under Rayleigh fading. Though seemingly nonconvex, we show that these problems can be decomposed into an optimization framework where each user calculates a payment for a given resource allocation, and the network uses the payment to optimize the performance of the user. We study three important examples of this utility maximization, namely the weighted sum logarithmic SINR maximization, the weighted sum inverse SINR minimization and the weighted sum logarithmic reliability maximization. These problems have hitherto been solved suboptimally in the literature. By exploiting the positivity, quasi-concavity and homogeneity properties in these problems and using the nonlinear Perron-Frobenius theory, we propose fixed-point algorithms that converge geometrically fast to the globally optimal solution. Numerical evaluations show that our algorithms are stable (free of parameter configuration) and computationally fast.

Index Terms—Optimization, network utility maximization, resource allocation, nonlinear Perron-Frobenius theory.

I. INTRODUCTION

UTILITY maximization in wireless networks is more complicated than its wireline counterpart, e.g., the rate control in the Internet, because of factors such as time-varying channel fading, interference, reliability requirements and the ease of low complexity implementation. Solving the wireless utility maximization thus requires the design of resource allocation and interference management algorithms with good convergence properties to the global optimal solution. However, the performance metrics and constraint set in these problems are often nonconvex and nonlinear, thus making it generally hard to design algorithms to solve them optimally.

Network utility maximization has its roots in the seminal work [1], [2] by Frank Kelly who established an optimization framework that decomposes the overall system problem into separable smaller subproblems that are solved by each user and a network controller. A novelty in this optimization framework is the use of proportional fairness as an intermediate mechanism for resource allocation, particularly to design rate control algorithms in [1]. This proportional fairness framework has been generalized using Lagrange duality for TCP flow control in the Internet wireline network [3]. This framework was later extended in [4], [5] to cross-layer optimization for wireless networks by using convex approximation to circumvent the nonconvexity in wireless utility maximization.

On the other hand, the authors in [6] showed that the utility maximization problem in [4], [5] can be solved optimally, albeit with algorithms that are more coupled and require appropriate step-size tuning. Subsequently, there have been efforts to jointly address the decoupling of constraints and algorithm design in wireless utility maximization, e.g., using optimization decomposition in [7]–[9] and decomposition by Gibbs sampling in [10]. The authors in [11] studied a wireless utility that is the sum of inverse SINR or nonlinear interference functions. The authors in [12] proposed a game-theoretic algorithm to maximize a utility that is a weighted sum of logarithmic reliability. The authors in [13] proposed a sum inverse SINR heuristic similar to [11] to solve the utility maximization problem in [4].

A recent effort to overcome the nonconvexity in special cases of wireless utility maximization is the use of the nonlinear Perron-Frobenius theory in [14]. The authors in [15]–[19] solved the wireless utility maximization problem whose objective is to guarantee a max-min fairness for commonly-used wireless performance metric using fixed-point algorithms. The applications are broad ranging from solving the max-min SINR fairness problem in wireless cellular networks to cross-layer rate fairness optimization. The authors in [20] showed that the wireless utility maximization in wireless cognitive networks can be solved systematically using the max-min fairness optimization as a proxy. Different from these works, this paper leverages the nonlinear Perron-Frobenius theory to design new service differentiation algorithms that solve nonconvex utility maximization problems (other than the max-min fairness) that have previously been solved suboptimally, e.g., in [12], [13] or partially in special cases, e.g., in [11]. Using convex decomposition and convex reformulation technique, which is in part inspired by [1], the utility maximization problem is decomposed into multiple user subproblems and a network subproblem that iteratively adapts the link performance metric for convergence to the global optimality.
The main contributions of this paper are summarized as follows.

- We propose a novel technique based on the nonlinear Perron-Frobenius theory to decompose and solve the non-convex utility maximization problems that hitherto have been solved suboptimally or partially in [11]–[13]. New characterizations of the optimality properties overcome the limitations associated with nonconvexity.
- Our analysis demonstrates that four properties, namely positivity, homogeneity, monotonicity and quasi-concavity, that are inherent in these utility maximization problems can be exploited to design fixed-point algorithms that converge geometrically fast.

The rest of this paper is organized as follows. We present the system model in Section II. In Section III, we formulate the utility maximization problems. In Section IV, we decompose the utility maximization problem into simpler subproblems using Kelly’s proportional fairness decomposition technique. Next, in Section V, by exploiting the optimality conditions and leveraging the nonlinear Perron-Frobenius theory, we propose fixed-point algorithms to solve the decomposed subproblems with applications to the weighted sum log-SINR maximization, the weighted sum inverse SINR minimization and the weighted sum log-SINR reliability maximization. We evaluate the performance of our algorithms numerically in Section VI. We conclude the paper in Section VII.

The following notation is used in our paper. Column vectors and matrices are denoted by boldface lowercase and uppercase respectively. Let \( \rho(A) \) denote the Perron-Frobenius eigenvalue of a nonnegative matrix \( A \), and \( x(A) \) and \( y(A) \) denote the Perron right and left eigenvectors of \( A \) associated with \( \rho(A) \). Furthermore, we denote \( \circ \) and \( \diamond \) as the Schur product of \( x \) and \( y \). We let \( e_l \) denote the \( l \)th column vector of matrix \( A \) and let \( \mathbf{1} \) and \( I \) denote the \( l \)th unit coordinate vector and the identity matrix respectively. Let \( \mathbf{1} = (1, \ldots, 1)^\top \in \mathbb{R}_L^L \) be an all-one vector. The super-script \((\cdot)^\top\) denotes transpose. For a given vector \( x = (x_1, \ldots, x_L) \), \( \text{diag}(x) \) is a diagonal matrix \( \text{diag}(x_1, \ldots, x_L) \), \( e^x \) denotes \( (e^{x_1}, \ldots, e^{x_L})^\top \), and \( \log x \) denotes \( \log x = (\log x_1, \ldots, \log x_L)^\top \).

### II. System Model

We consider a multiuser communication wireless network with \( L \) users (transmitter/receiver pairs) transmitting simultaneously on a shared spectrum. Let \( G = [G_{ij}]_{i=1}^L \geq 0_{L \times L} \) represent the channel gain, where \( G_{ij} \) is the channel gain from the \( j \)th transmitter to the \( l \)th receiver, and \( n = (n_1, \ldots, n_L)^\top > 0 \), where \( n_l \) is the noise power at the \( l \)th user. The vector \( p = (p_1, \ldots, p_L)^\top \) is the transmit power vector. An important link metric is the received SINR of the \( l \)th user under frequency-flat fading given by:

\[
\text{SINR}_{l}(p) = \frac{\bar{G}_{l1} p_l}{\sum_{j \neq l} \bar{G}_{lj} p_j + n_l}. \tag{1}
\]

Now, we define a nonnegative matrix \( F \) with entries:

\[
F_{ij} = \begin{cases} 
0, & \text{if } l = j \\
G_{ij} / G_{ii}, & \text{if } l \neq j 
\end{cases} \tag{2}
\]

and the vector \( v = (n_1 / G_{11}, n_2 / G_{22}, \ldots, n_L / G_{LL})^\top \). Moreover, we assume that \( F \) is irreducible, i.e., each link has at least one interferer. Then, the SINR can be represented compactly as: \( \gamma_l(p) = p_l / (\text{Fp} + v)_l \), where we denote the vector \( \gamma \) as the SINR for all the users.

In the case of Rayleigh fading, the received power from the \( j \)th transmitter at the \( l \)th receiver is given by \( G_{lj} R_{lj} p_j \), where \( R_{lj} \) is a random variable due to Rayleigh fading. In particular, \( R_{lj} \) are independent and exponentially distributed with unit mean, i.e., \( E[G_{lj} R_{lj} p_j] = G_{lj} p_j \) [21]. The received SINR of the \( l \)th user under Rayleigh fading is a random variable in terms of \( p \):

\[
\text{SINR}_{l}(p) = \frac{R_{lj} p_l}{\sum_{j \neq l} F_{lj} R_{lj} p_j + n_l}. \tag{3}
\]

An outage occurs when the received SINR of the \( l \)th user falls below \( \beta_l \), a minimum SINR threshold for reliable communication. This means that when \( \text{SINR}_{l}(p) \geq \beta_l \), the transmission at the \( l \)th receiver is successful; otherwise, the transmission fails. Clearly, link reliability is an important factor in wireless networks. Assuming independent Rayleigh fading at all the signals, this reliability function of the \( l \)th user is given as the complement of the outage probability [21]:

\[
\Psi_l(p) = \text{Prob}(\text{SINR}_{l}(p) \geq \beta_l) = e^{-\frac{\beta_l}{p_l}} \prod_{j=1}^L \left(1 + \frac{\beta_l F_{lj} p_j}{p_l}\right)^{-1}. \tag{4}
\]

Note that whenever we use (4), the SINR function in (4) comes from (3) and not from (1). We study the network utility maximization problem subject to a set of maximum power constraints in the following.

### III. Utility Maximization Problem Formulation

The overall network utility, denoted by \( U(f(p)) \), is a network-wide objective function whose argument \( f(p) \) is a positive vector function with entries \( f_l(p) \) that is a bijective mapping from the transmit power \( p \) to a link metric of the \( l \)th user. Commonly-used link metrics \( f_l(p) \) are the SINR in (1) or the reliability function in (4). We assume that the overall network utility function is separable and continuous, i.e.,

\[
U(p) = \sum_{l=1}^L U_l(f_l(p)). \tag{5}
\]

For example, \( U(\cdot) \) can be given by the \( \alpha \)-fairness utility [22]:

\[
U(\gamma) = \begin{cases} 
\sum_{l=1}^L \log \gamma_l, & \text{if } \alpha = 1, \\
\sum_{l=1}^L (1 - \alpha)^{-1} \gamma_l^{1-\alpha}, & \text{if } \alpha > 1. 
\end{cases} \tag{6}
\]

To guarantee the power efficiency and also avoid overwhelming interference, we assume that all the users are constrained by a weighted power constraint set \( \mathcal{P} \) given by:

\[
\mathcal{P} = \{p | a_l^T p \leq \bar{p}_l, \ l = 1, \ldots, L\}, \tag{7}
\]

where \( p \) is the upper bound for the weighted power constraints, and \( a_l \) can be any positive vectors. Letting \( \bar{a}_l \) be the \( l \)th column vector of a nonnegative matrix \( A \), (7) can also be expressed as \( \mathcal{P} = \{p | A^l p \leq \bar{p}_l\} \). As special cases, when \( a_l = e_l \) (i.e., \( A = I \)), we have the individual power constraints \( \mathcal{P} = \{p | p_l \leq \bar{p}_l\} \), and when \( a_l = 1 \) (i.e., \( A \) is an all-one matrix), we have a total power constraint \( \mathcal{P} = \{p | 1^T p \leq \min_{l=1,\ldots,L} \bar{p}_l\} \), i.e., the total energy consumed by all
the users in the network should be constrained under a given threshold. Thus, \( \mathcal{P} \) in (7) is general enough to model most practical power constraints encountered in wireless networks.

We study the general problem of maximizing the overall network utility that can be formulated as:

\[
\begin{align*}
\text{maximize} & \quad \sum_{i=1}^{L} U_i(f_i(p)) \\
\text{subject to} & \quad p \in \mathcal{P}, \\
\text{variables:} & \quad p.
\end{align*}
\]

(8)

In general, depending on the utility in (5), (8) can be non-convex, and thus it may be hard to solve (8) optimally. Using a logarithmic mapping of variable, for \( p = (p_1, \ldots, p_L)^T > 0 \), let \( \bar{p}_l = \log p_l \) for all \( l \), i.e., \( p = e^{\bar{p}} \), (8) can be transformed to the following equivalent optimization problem:

\[
\begin{align*}
\text{maximize} & \quad \sum_{l=1}^{L} U_l(f_l(e^{\bar{p}})) \\
\text{subject to} & \quad e^{\bar{p}} \in \mathcal{P}, \\
\text{variables:} & \quad \bar{p}.
\end{align*}
\]

(9)

Note that, in (9), the constraint set is no longer a polyhedron. However, \( \mathcal{P} = \{ \bar{p} | A^T e^{\bar{p}} \leq \bar{p} \} \) is a set of sum of exponential functions. Now, (9) may still be nonconvex, but we look at important special cases of (9) that can be solved optimally (cf. Assumption I in Section IV). These special cases hitherto have been tackled suboptimally in the literature when viewed as a nonconvex problem in (8). In the following, we overcome the nonconvexity hurdle by decomposing (9) (exploiting the separability of (9)) in Section IV and then applying the nonlinear Perron-Frobenius theory to solve the subproblems in Section V. As a by-product, fixed-point algorithms with geometric convergence rate can be systematically obtained.

IV. SERVICE DIFFERENTIATION BY PROPORTIONAL FAIRNESS

As a first step to overcome the hurdle of nonconvexity in solving (8), we decompose (9) and then exploit the optimality conditions of (9). This approach is motivated by the Kelly’s decomposition in [1], where we iteratively solve two different sets of subproblems over discrete time slots:

1) The user subproblem: At each time slot, each user computes a positive payment that is associated with the current resource allocated by a centralized network controller. This payment can be interpreted as the willingness to pay for a particular allocated resource.

2) The network subproblem: At the next time slot, based on the payments computed by all the users, the network controller maximizes the weighted sum of link metrics, where the payment received from each user plays the role of weight. Then, the controller returns the optimal resource allocation solution to all the users.

The above two subproblems are then solved iteratively until the network reaches an equilibrium. At this equilibrium, we say that the resource allocation is proportionally fair to the equilibrium payments.

By introducing an auxiliary variable \( \sigma \), let us rewrite (9) as:

\[
\begin{align*}
\text{maximize} & \quad \sum_{i=1}^{L} U_i(\sigma_i) \\
\text{subject to} & \quad \sigma_i \leq f_i(e^{\bar{p}}), \quad l = 1, \ldots, L, \\
\text{variables:} & \quad \bar{p}, \sigma.
\end{align*}
\]

(10)

Note that (10) is nonconvex in general. By using a logarithmic transformation of variable, i.e., \( \sigma = e^{\sigma} \), (10) is equivalent to:

\[
\begin{align*}
\text{maximize} & \quad \sum_{l=1}^{L} U_l(e^{\bar{p}_l}) \\
\text{subject to} & \quad \bar{p}_l \leq f_l(e^{\bar{p}}), \quad l = 1, \ldots, L, \\
\text{variables:} & \quad \bar{p}, \sigma.
\end{align*}
\]

(11)

In this paper, we study the utility functions that satisfy the following assumption.

**Assumption I:** The following are sufficient for (11) to be convex:
1) \( \sum_{l=1}^{L} U_l(e^{\bar{p}_l}) \) is concave in \( \bar{p}_l \),
2) \( \log f_l(e^{\bar{p}}) \) is concave in \( \bar{p} \).

**Lemma 1:** Both \( f(e^{\bar{p}}) \), i.e., SINR \( e^{\bar{p}} \) in (1) and \( \Psi_l(e^{\bar{p}}) \) in (4), satisfy the second condition in Assumption 1.

Next, we form the partial Lagrangian of (11) by introducing the dual variable \( \mu \in \mathbb{R}_+^L 

\[ L(\bar{p}, \sigma, \mu) = \sum_{l=1}^{L} U_l(e^{\bar{p}_l}) + \sum_{l=1}^{L} \mu_l \left( \log f_l(e^{\bar{p}}) - \bar{p}_l \right). \]

(12)

By taking the partial derivative of (12) with respect to \( \bar{p}_l \) and using Lagrange duality, we can obtain the following result.

**Lemma 2:** The optimal solution \( \sigma^* \) and \( \bar{p}^* \) of (11) satisfy

\[ e^{\bar{p}_l^*} = f_l(e^{\bar{p}^*}) \]

for all \( l \). In other words, the optimal solution \( \sigma^* \) and \( \bar{p}^* \) of (10) satisfy \( \sigma_l^* = f_l(\bar{p}^*) \) for all \( l \). We also have

\[ \mu^*_l = \sigma_l^* \nabla_{\sigma_l} U_l(\sigma_l^*). \]

According to the results stated in Lemma 2, we can decompose (9) as follows. For any feasible power vector \( \bar{p} \), each user calculates a payment as follows:

\[ w_l = f_l(p) \nabla_{\bar{p}_l} U_l(f_l(p)), \]

(13)

where \( w_l \) denotes the payment made by the \( l \)th user to the network controller, and \( \nabla_{\bar{p}_l} U_l(f_l(p)) \) is the first order derivative with respect to \( f_l(p) \). Suppose the network controller receives the payment \( w \) from all the users, it solves a problem that maximizes the weighted sum of link metrics \( f_l(p) \) for all \( l \), where the payment \( w \) acts as a weight. In particular, the network controller solves the following problem:

\[
\begin{align*}
\text{maximize} & \quad \sum_{l=1}^{L} w_l \log f_l(p) \\
\text{subject to} & \quad p \in \mathcal{P}, \\
\text{variables:} & \quad p.
\end{align*}
\]

(14)

In the above, \( w \) is a payment vector calculated by each user for a given power vector. We say that \( w \) is proportionally fair if \( w_l = f_l(\bar{p}^*) \nabla_{\bar{p}_l} U_l(f_l(\bar{p}^*)) \), where \( \bar{p}^* \) is the optimal solution of (8). Interestingly, at optimality, both (8) and (14) have the same optimal solution.

Figure 1 gives a geometric interpretation of this proportional fairness equilibrium: a hyperplane intersecting the optimal point is perpendicular to \( w \) when \( w \) is proportionally fair. By leveraging this relationship, we propose the following algorithm that computes the optimal solution of (9).
algorithms proposed in the following section.

The network controller in a centralized manner using optimal computation of payment can be made distributed by each user.

convex approximation (cf. Appendix Sec. E). At Step 1, the solution. This enables us to propose tuning-free fixed-point property: They can be expressed as fixed-point problems involving concave self-mapping functions for the optimal solution. This enables us to propose tuning-free fixed-point algorithms that converge geometrically fast by leveraging the nonlinear Perron-Frobenius theory in [14] (cf. Appendix Sec. B).

Algorithm 1 (Utility Maximization):

1) Each $l$th user updates the payment:
   \[
   w_l(k+1) = f_l(p(k))\nabla_{p_l} f_l(p(k)).
   \]

2) The controller solves the following problem:
   \[
   \begin{align*}
   \text{maximize} & \quad \sum_{l=1}^{L} w_l(k+1) \log f_l(p) \\
   \text{subject to} & \quad p \in \mathcal{P}, \quad \text{variables: } p, \\
   \end{align*}
   \]
   whose optimal solution is denoted as $p(k+1)$.

Theorem 1: Algorithm 1 converges to the optimal solution of (8) from any initial point $p(0)$.

Remark 1: The proof of Theorem 1 is based on successive convex approximation (cf. Appendix Sec. E). At Step 1, the computation of payment can be made distributed by each user. The optimization problem in Step 2 is solved optimally by the network controller in a centralized manner using optimal algorithms proposed in the following section.

V. OPTIMAL FIXED-POINT ALGORITHMS

In this section, we particularize solving (14) for the weighted sum logarithmic SINR maximization, the weighted sum inverse SINR minimization and the weighted sum reliability maximization. In particular, the stationarity of the Lagrangians for these problems share a common interesting property: They can be expressed as fixed-point problems involving concave self-mapping functions for the optimal solution. This enables us to propose tuning-free fixed-point algorithms that converge geometrically fast by leveraging the nonlinear Perron-Frobenius theory in [14] (cf. Appendix Sec. B).

A. Weighted Sum Logarithmic SINR Maximization

Now, we let $f_l(p)$ be $\text{SINR}_i(p)$, and thus (14) is specified to be the weighted sum logarithmic SINR maximization problem given by:

\[
\begin{align*}
\text{maximize} & \quad \sum_{l=1}^{L} w_l \log \text{SINR}_l(p) \\
\text{subject to} & \quad p \in \mathcal{P}, \quad \text{variables: } p, \\
\end{align*}
\]

We denote the optimal solution to (15) by $p^*$. Note that (15) is nonconvex due to the nonconvex objective function.

Although (15) is nonconvex, it is equivalent to a convex problem by a change of variable $\tilde{p} = \log p$. Hence, (15) is equivalent to the following convex optimization problem:

\[
\begin{align*}
\text{maximize} & \quad \sum_{l=1}^{L} w_l \log \text{SINR}_l(e^{\tilde{p}}) \\
\text{subject to} & \quad \log ((1/p_l) a_l^T e^{\tilde{p}}) \leq 0, \quad l = 1, \ldots, L, \\
\text{variables: } & \quad \tilde{p}. \\
\end{align*}
\]

The Lagrangian associated with (16) is given by:

\[
\mathcal{L}(\tilde{p}, \lambda) = \log \prod_{l=1}^{L} \left( (F e^{\tilde{p}} + v)_l e^{\tilde{p}_l} \right)^{w_l} + \sum_{l=1}^{L} \lambda_l \log \left( \frac{1}{p_l} a_l^T e^{\tilde{p}} \right),
\]

where $\lambda \in \mathbb{R}_+^L$ is the dual variable vector for $\log \left( \frac{1}{p_l} a_l^T e^{\tilde{p}} \right) \leq 0$, $l = 1, \ldots, L$. By taking first order derivative of (17) with respect to $p_l$, setting it to zero and substituting $\tilde{p} = e^{\tilde{p}}$ back, we have the following equations satisfied by the optimal power $p^*$ to (15) and the optimal dual solution $\lambda^*$ to (16):

\[
\begin{align*}
p_l^* = \frac{\sum_{j=1}^{L} w_j F_{jl}}{\sum_{j=1}^{L} w_j F_{jl} + \sum_{j=1}^{L} \frac{\lambda_j^* A_{lj}}{a_j^* p^*}}, & \quad l = 1, \ldots, L, \\
\sum_{j=1}^{L} A_{lj} p_l^* \lambda_j^* = w_l - p_j^* \sum_{j \neq l} \frac{w_j F_{jl}}{(F e^{\tilde{p}} + v)_j}, & \quad l = 1, \ldots, L.
\end{align*}
\]
Note that if \( \lambda^* \) is the only unknown in (19), \( \lambda^* \) can be easily computed by solving a system of linear equations (by keeping \( p^* \) fixed). Moreover, as the right-hand side of (19) is positive, (19) is in fact a positive system of linear equations in \( p^* \) and \( \lambda^* \).

Next, let us define the following nonnegative matrix:

\[
B(p) = F + \sum_{l=1}^{L} \frac{\lambda_l}{p_l} v_{a^l},
\]

where \( \lambda \in \mathbb{R}_+^L \) is the normalized dual variable vector (i.e., \( \lambda = \lambda^* \)). Note that \( B \) defined in (20) is a function of the transmit power \( p \), since \( \lambda \) in (19) depends on \( p \).

By using the complementary slackness at optimality, since \( \lambda^*_l > 0 \Rightarrow \frac{1}{p_l} a^l_{\top} e^{B^*} = 1 \) or \( \lambda^*_l = 0 \Rightarrow \frac{1}{p_l} a^l_{\top} e^{B^*} < 1 \), only those constraints that are tight at optimality participate in forming \( B \). This leads to \( \sum_{l=1}^{L} (\lambda^*_l/p_l) v_{a^l} e^{B^*} = 1 \), which implies that \( F e^{B^*} + v = B(e^{B^*}) e^{B^*} \).

Furthermore, using \( B \) in (20) and the complementary slackness condition, (16) can then be rewritten as:

\[
\begin{align*}
\text{minimize} & \quad \sum_{l=1}^{L} \left( (B(e^{B^*}) e^{B^*})^l \right)_{\hat{p}_l} \frac{w}{\hat{p}_l} \\
\text{subject to} & \quad \log \left( \left( \frac{1}{\hat{p}_l} \right) a^l_{\top} e^{B^*} \right) \leq 0, \quad l = 1, \ldots, L, \\
\text{variables:} & \quad \hat{p}.
\end{align*}
\]

**Theorem 2:** The optimal power \( p^* \) of (15) satisfies

\[
\begin{align*}
p^*_l = \frac{\sum_{j=1}^{L} w_j B_{jl}(p^*)/(B(p^*) p^*_l)}{L}, \quad l = 1, \ldots, L.
\end{align*}
\]

Moreover, \( \hat{p}_l = \log p^*_l \) solves (21) for all \( l \).

Observe that the right-hand side of (22) is positive, homogeneous of degree one and quasi-concave. Thus, it is closely related to (15) due to the following reasons: 1) Solving (23) can be viewed as an alternative for solving (15) [23, 24]; 2) The optimal solution obtained by solving (23) provides a useful upper bound to the optimal value of (15); 3) The optimal solution of (15) and (23) can be the same under special cases, and this connection between (15) and (23) will be discussed in details later in this section.

Similar to the convexification technique used on (15) to get (16), (23) is equivalent to:

\[
\begin{align*}
\text{minimize} & \quad \sum_{l=1}^{L} \frac{w_l}{\text{SINR}_l(p^*)} \\
\text{subject to} & \quad \log \left( \left( \frac{1}{\hat{p}_l} \right) a^l_{\top} e^{B^*} \right) \leq 0, \quad l = 1, \ldots, L, \\
\text{variables:} & \quad \hat{p}.
\end{align*}
\]

The optimization problem in (24) is convex (cf. Appendix Sec. A). By introducing the dual variable \( \lambda \in \mathbb{R}_+^L \), we form the Lagrangian for (24), given by:

\[
\mathcal{L}(\hat{p}, \lambda) = \sum_{l=1}^{L} \frac{w_l}{\text{SINR}_l(p^*)} e^{-\hat{p}_l} + \sum_{l=1}^{L} \lambda_l \log \frac{1}{\hat{p}_l} a^l_{\top} e^{B^*}.
\]

Taking the partial derivative of (25) with respect to \( \hat{p}_l \), setting it to zero and substituting \( p = e^{B^*} \) back, we have the following equations satisfied by the optimal solution \( p^* \) to (23) and the optimal dual solution \( \lambda^* \) to (24):

\[
p^*_l = \sqrt{\frac{w_l(Fp^* + v \lambda)}{\sum_{j \neq l} w_j F_{jl}/p^*_j + \sum_{l=1}^{L} \lambda^*_l A_{jl}/a^l_j p^*_l}}, \quad l = 1, \ldots, L,
\]

and

\[
\sum_{j=1}^{L} A_{jl} p^*_l \lambda^*_l = \frac{w_l(Fp^* + v \lambda)}{p^*_l} - p^*_l \sum_{j \neq l} w_j F_{jl}/p^*_j, \quad l = 1, \ldots, L.
\]

Note that (27) is a system of linear equations in \( p^* \) and \( \lambda^* \) with a positive right-hand side, and hence a positive linear system.

Recall the same definition of \( B \) in (20). In this case, \( \hat{X}^* \in \mathbb{R}_+^L \) is the normalized dual variable for (24). Notice that (24) can be further rewritten as:

\[
\begin{align*}
\text{minimize} & \quad \sum_{l=1}^{L} \frac{w_l}{\text{SINR}_l(e^{B^*})} \\
\text{subject to} & \quad \log \left( \left( \frac{1}{\hat{p}_l} \right) a^l_{\top} e^{B^*} \right) \leq 0, \quad l = 1, \ldots, L, \\
\text{variables:} & \quad \hat{p}.
\end{align*}
\]

**Theorem 3:** The optimal power \( p^* \) of (23) satisfies

\[
p^*_l = \sqrt{\frac{w_l \sum_{j \neq l} B_{jl}(p^*) p^*_j}{\sum_{j \neq l} w_j B_{jl}(p^*)/p^*_j}}, \quad l = 1, \ldots, L.
\]

As in the previous, the following fixed-point algorithm computes the optimal solution of (23) in Theorem 3 by using the nonlinear Perron-Frobenius theory in [14] (cf. Appendix Sec. B).
Algorithm 3 (Weighted Sum Inverse SINR Minimization):

1. Compute $\lambda(k+1)$ by solving the following equations for a given $p(k)$:
   \[ \sum_{j=1}^{L} A_{ij}(p(k)) \lambda_j(k+1) = \frac{w_i(Fp(k)+v)}{p_i(k)} - p_i(k) \sum_{j \neq i} w_j F_{ij}, \quad l = 1, \ldots, L. \]

2. Normalize $\lambda(k+1)$ to $\hat{\lambda}(k+1)$ and update the non-negative matrix $B(k+1)$:
   \[ \hat{\lambda}(k+1) = \lambda(k+1)/\sum_{i=1}^{L} \lambda_i(k+1), \]
   \[ B(k+1) = F + \sum_{i=1}^{L} \hat{\lambda}_i(k+1) v_i a_i^\top. \]

3. Update the power $p_i(k+1)$ for the $l$th user by:
   \[ p_i(k+1) = \frac{w_i \sum_{j=1}^{L} B_{ij}(k+1)p_j}{\hat{\lambda}_i p_i}. \]

4. Normalize $p(k+1)$:
   \[ p(k+1) \leftarrow \max_{l=1,L} \left\{ a_l p(k+1)/p_l \right\}. \]

Corollary 2: Algorithm 3 converges geometrically fast to the fixed point $p^*$ in Theorem 3 from any initial point $p(0)$.

Remark 2: We connect the weighted sum logarithmic SINR maximization in Section V-A with (23). In particular, by applying the arithmetic-geometric mean inequality and the Friedland-Karlin inequality in [25], we have
\[ \frac{\sum_{i=1}^{L} w_i (B(p) p_i)}{p_i} \geq \sum_{i=1}^{L} \left( \frac{B(p) p_i}{p_i} \right)^{w_i} \geq \rho(B(p)). \] (30)
The equality holds for both the first and the second inequalities in (30) if and only if $(B(p) p / p_i = \cdots = (B(p) p)_L / p_L$, i.e., SINR$(p) = \cdots = SINR_L(p)$.

Interestingly, the weighted sum inverse SINR minimization in (23) has the same optimal solution $p^*$ as the weighted sum logarithmic SINR maximization in (15) when
\[ w = x(B(p^*)) \circ y(B(p^*)), \] (31)
where $x(B(p^*))$ and $y(B(p^*))$ are respectively the Perron right and left eigenvectors of $B(p^*)$, and $x(B(p^*)) \circ y(B(p^*))$ is a probability vector. The physical interpretation of (31) is that both the Perron right and left eigenvectors of $B(p^*)$ provide the proportional fairness direction as shown in Figure 1 for its perpendicular to intersect with the optimal solution of the utility maximization problem.

Finally, the same technique as in Section V-A and V-B can be used to solve the weighted sum logarithmic reliability maximization in Section V-C, i.e., finding a concave self-mapping, and then leveraging the nonlinear Perron-Frobenius theory to propose a fixed-point algorithm.

C. Weighted Sum Logarithmic Reliability Maximization

Let $f_i(p)$ be the reliability $\Psi_i(p)$ Then the weighted sum logarithmic reliability maximization problem is given by:

\[ \text{maximize } \sum_{l=1}^{L} w_l \log \Psi_l(p), \]
subject to \[ p \in \mathcal{P}, \]
variables: \[ p. \] (32)

We denote the optimal solution to (32) by $p^*$.

Through a logarithmic transformation of variable of on (32), we obtain:

\[ \text{maximize } \sum_{l=1}^{L} w_l \log (1/p_l) \alpha_l \]
subject to \[ \log \left( (1/p_l) \alpha_l \right) \leq 0, \quad l = 1, \ldots, L, \]
variables: \[ \tilde{p}. \] Next, let us define the nonnegative matrix $C$ with the entries (that are function of $p$):

\[ C_{ij}(p) = \begin{cases} p_i / p_j & \text{if } l = j, \\ 0 & \text{if } l \neq j. \end{cases} \] (34)

We then form the Lagrangian for (33) by introducing the dual variable $\lambda \in \mathbb{R}_+^L$ for the $L$ inequality constraints in (33) to obtain:

\[ \mathcal{L}(\tilde{p}, \lambda) = \sum_{l=1}^{L} w_l \left( v_l \beta_l \log (1 + \beta_l F_{lj} p^l) - \frac{1}{p_l} \right) \]
\[ + \sum_{l=1}^{L} \lambda_l \log \frac{1}{p_l} \alpha_l \] (35)

Taking the partial derivative of (35) with respect to $\tilde{p}_l$, setting it to zero and then substituting $p = e^{\tilde{p}}$, we have the following equations for the optimal power $p^*$:

\[ p_l^* = \sum_{j=1}^{L} A_{ij} a_j p^* \lambda_j = \frac{w_l v_l \beta_l + \sum_{j \neq l} w_l \beta_l F_{lj} p^*_j p^*_l}{p_l^* + \beta_l F_{lj} p^*_j}, \quad l = 1, \ldots, L. \] (36)

As in the previous, (36) is a positive system of linear equations in the optimal transmit power $p^*$ to (32) and the optimal dual solution $\lambda^*$ to (33) that characterizes the optimality conditions of (32).

In Section V-A, dual variables are used to construct a nonnegative matrix $B$ in (20). Likewise, we define a nonnegative matrix $D$ given by:

\[ D(p) = C(p) + \sum_{l=1}^{L} \tilde{\lambda}_l v_a a_l^\top, \] (37)

where $\tilde{\lambda} \in \mathbb{R}_+^L$ is the normalized dual variable vector of (33) such that $\tilde{\lambda} = \lambda/\sum_{l=1}^{L} \lambda_i$. We can then rewrite (33) as

\[ \text{minimize } \sum_{l=1}^{L} w_l \log (1/p_l) \alpha_l e^{p_l}, \]
subject to \[ \log \left( (1/p_l) \alpha_l \right) e^{p_l} \leq 0, \quad l = 1, \ldots, L, \]
variables: \[ \tilde{p}. \] Theorem 4: The optimal power $p^*$ of (32) satisfies

\[ p^*_l = \frac{\sum_{j \neq l} w_j \beta_j \alpha_j (p^*) p^*_j + \beta_l F_{lj} p^*_j p^*_l}{\sum_{j \neq l} w_j \beta_j \alpha_j (p^*) p^*_j + \beta_l F_{lj} p^*_j p^*_l} \] (39)

for all $l$, where $\hat{a}$ is given by

\[ \hat{a} = \sum_{l=1}^{L} \tilde{\lambda}_l^* a_l. \]

Similar to (20), the function of $\hat{a}$ involving $\tilde{\lambda}_l^*$ is also a function of $p^*$. Moreover, $\tilde{p}_l = \log p^*_l$ solves (38) for all $l$.

It can be verified that the right-hand side of (39) is positive,
quasi-concave and homogeneous of degree one, and hence it is concave (cf. Appendix Sec. A). We thus leverage the nonlinear Perron-Frobenius theory to design fixed-point algorithms to solve these problems optimally.

The nonlinear Perron-Frobenius theory to design fixed-point algorithms in Section V. Since we connect (15) and (23) (cf. (31)), we compare the convergence of these two fixed-point algorithms in Section V. Since we connect (15) and (23) (cf. Appendix Sec. A). We thus leverage the nonlinear Perron-Frobenius theory to design fixed-point algorithms to solve these problems optimally.

Algorithm 4 (Weighted Sum Log Reliability Maximization):

1) Compute $\lambda(k + 1)$ by solving the following equations for a given $p(k)$:

$$\sum_{j=1}^{L} A_{ij} p_j(k) = w_i \beta_i p_i(k)$$

$$+ \sum_{j \neq i} w_i \beta_i F_{ij} p_j(k) - \sum_{j \neq i} w_j \beta_j F_{ji} p_i(k),$$

for $l = 1, \ldots, L$.

2) Normalize $\lambda(k + 1)$ to $\hat{\lambda}(k + 1)$ and update the vector $\hat{a}(k + 1)$:

$$\hat{\lambda}(k + 1) = \lambda(k + 1)/1^T \lambda(k + 1),$$

$$\hat{a}(k + 1) = \left( \frac{\hat{\lambda}(k + 1)}{p_l(k)} \right).$$

3) Update the power $p_l(k + 1)$ for the $l$th user by:

$$p_l(k + 1) = \frac{\sum_{j=1}^{L} \left( w_i \beta_j \hat{a}_j(k+1) p_j(k) + \frac{w_j \beta_j F_{ji} p_i(k)}{\sum_{j=1}^{L} w_j \beta_j F_{ji} p_i(k)} \right)}{\sum_{j=1}^{L} \left( w_i \beta_j \hat{a}_j(k+1) p_j(k) + \frac{w_j \beta_j F_{ji} p_i(k)}{\sum_{j=1}^{L} w_j \beta_j F_{ji} p_i(k)} \right)}.$$

4) Normalize $p(k + 1)$:

$$p(k + 1) \leftarrow \max_{l=1, \ldots, L} \left\{ \hat{a}_l p(k + 1)/p_l(k) \right\}.$$

Corollary 3: Algorithm 4 converges geometrically fast to the fixed point $p^*$ in Theorem 4 from any initial point $p(0)$.

In summary, all the three problems studied in Section V have a common structure: 1) They can be reformulated with a polynomial objective function, involving a suitably constructed nonnegative matrix $B$ or $D$; 2) A concave self-mapping can be identified to characterize optimality; 3) We can use the nonlinear Perron-Frobenius theory to design fixed-point algorithms to solve these problems optimally.

VI. Numerical Examples

In this section, we evaluate the performance of Algorithm 1 numerically to solve (8) for $U(\cdot)$ being the 1-fairness utility function in (6) by replacing Step 2 of Algorithm 1 with the fixed-point algorithms in Section V. Since we connect (15) and (23) (cf. (31)), we compare the convergence of these two different problems that have the same optimal solution. We consider a three-user case, using the following channel gain matrix $G: G_{11} = 0.71, G_{12} = 0.13, G_{13} = 0.12, G_{21} = 0.11, G_{22} = 0.73, G_{23} = 0.14, G_{31} = 0.15, G_{32} = 0.16, G_{33} = 0.69, w_1 = (0.93 0.72 0.74)^T, w_2 = (0.63 0.86 0.93)^T, w_3 = (0.98 0.86 0.78)^T.$

The optimal power $p^*$ is $[0.38 0.42 0.48]^T$. In Figure 2(b), we set the initial power vector to $p(0) = [0.50 0.38 0.42]^T$, and run Algorithm 4 for 50 iterations as an inner loop of Algorithm 1. The optimal power $p^*$ is $[0.46 0.41 0.38]^T$. Furthermore, we also run our fixed-point algorithms (i.e., Algorithm 2, 3 and 4) with a suitably large number of users. Figure 3 plots the evolution of five users out of twenty users, which shows that the inner loop of Algorithm 1, i.e., the fixed-point algorithms for the three problems studied in Section V, converge fast to the optimal point.

Next, we verify the connection between the weighted sum logarithmic SINR maximization problem and the weighted sum inverse SINR minimization problem. Since we know in advance that $p^* = [0.42 0.41 0.44]^T$, we set $w = x(B(p^*)) \circ \gamma(B(p^*))$ in (15) and (23). Starting from the same initial point $p(0) = [0.32 0.42 0.51]^T$, Figure 4 shows that both Algorithm 2 and Algorithm 3 converge geometrically fast to the optimal solution as expected.

VII. Conclusion

We studied the utility maximization problem for service differentiation in wireless networks. This problem is non-convex, and thus generally hard to solve. Using the Kelly’s proportional fairness decomposition and a logarithmic change-of-variable technique, we decomposed the utility maximization problem into separable user subproblems and a network subproblem. Maximizing the weighted sum logarithmic SINR, minimizing the weighted sum inverse SINR and maximizing the weighted sum logarithmic reliability are three special cases
of the user subproblems solved optimally by our technique. These three special cases hitherto have been solved sub-optimally in the literature. We exploited a common shared optimality feature in these three special cases, which are positive, homogeneous, monotone and quasi-concave self-mappings related to the optimality conditions, and together with the nonlinear Perron-Frobenius theory, to design fixed-point optimal algorithms that converge geometrically fast. Numerical examples verified that these optimal algorithms are computationally attractive and converge fast to the optimal solution.

APPENDIX

A. Proof that a positive, quasi-concave and homogeneous function of degree one is concave

Suppose \( f : \mathbb{R}^L_+ \to \mathbb{R} \) is positive, homogeneous of degree one and quasi-concave, then \( f \) is concave.

Proof: Given any \( s, t \in \mathbb{R}^L_+ \), for constants \( \mu \) and \( \nu \) such that \( \mu f(t) = f(s) \) and \( \nu f(s) = f(t) \), we have \( f(\mu t) = f(s) \) and \( f(\nu s) = f(t) \) respectively due to the homogeneity of \( f \). Note that \( f(\mu t) = f(s) \) and \( f(\nu s) = f(t) \) do not mean \( \mu t = s \) or \( \nu s = t \). Furthermore, \( \mu f(t) = f(s) \) and \( f(\nu s) = f(t) \) imply that \( f(\nu s) = (1/\mu)f(s) \), i.e., \( \mu \nu = 1 \). For any constant \( \theta \in (0, 1) \), we have \( \theta f(s) + (1 - \theta)f(t) = f((\theta + (1 - \theta)\nu)s) \) and \( \theta f(s) + (1 - \theta)f(t) = f((\theta \mu + (1 - \theta)t) \).

By defining a constant \( \eta = \theta/(\theta + (1 - \theta)\nu) \in (0, 1) \), then we have:

\[
\theta f(s) + (1 - \theta)f(t) = \min \left\{ f((\theta + (1 - \theta)\nu)s), f((\theta \mu + (1 - \theta)t) \right\}
\]

\[
\leq f(\eta(\theta + (1 - \theta)\nu)s + (1 - \eta)(\theta \mu + (1 - \theta)t))
\]

\[
= f(\eta \theta s + (1 - \eta)\theta \mu + (1 - \eta)\theta t)
\]

where \((a)\) is due to quasi-concavity of \( f \), and \((b)\) is due to \( \mu \nu = 1 \). This completes the proof.

B. Nonlinear Perron-Frobenius Theory [14]

Let \( \| \cdot \| \) be a monotone norm on \( \mathbb{R}^L \). For a concave mapping \( f : \mathbb{R}^L_+ \to \mathbb{R}^L_+ \) with \( f(x) > 0 \) for \( x \geq 0 \), the following statements hold. The conditional eigenvalue problem \( f(z) = \lambda z, \lambda \in \mathbb{R} \), \( x \geq 0 \), \( \| x \| = 1 \) has a unique solution \( (\lambda^*, z^*) \), where \( \lambda^* > 0 \), \( z^* > 0 \). Furthermore, \( \lim_{k \to \infty} f(z(k)) \) converges geometrically fast to \( z^* \), where \( f(z) = f(z)/\|f(z)\| \).

In this paper, we first identify a suitable concave mapping \( f \) for each of the different optimization problems, and then use the monotone norm defined on \( \mathbb{R}^L \) as \( \max_{l=1, \ldots, L} \{ a_l p/\tilde{p}_l \} \) in order to apply the above nonlinear Perron-Frobenius theory in [14].

C. Proof of Lemma 1

It is well-known that \( \log \text{SNR}_l(e^p) \) is concave in \( p \) for all \( l \) [4]. We show below that \( \log \Psi_l(e^p) \) is concave by inspecting...
its Hessian. We obtain the Hessian $\nabla^2 \log \Psi_l(e^{p})$ with entries given by: 
\[
(\nabla^2 \log \Psi_l(e^{p}))(j,k) = 
\begin{cases} 
-v_l \beta_l e^{-\bar{p}_j} - \sum_{m=1}^{L} \beta_l F_{ijm} e^{\bar{p}_m - \bar{p}_j}, & \text{if } j = k = l \\
-\beta_l F_{ijk} e^{-\bar{p}_j} - \sum_{m=1}^{L} \beta_l F_{ijm} e^{\bar{p}_m - \bar{p}_j}, & \text{if } j = k, j \neq l \\
\beta_l F_{ijk} e^{-\bar{p}_j} - \sum_{m=1}^{L} \beta_l F_{ijm} e^{\bar{p}_m - \bar{p}_j}, & \text{if } j \neq k, j = l \\
\beta_l F_{ijk} e^{-\bar{p}_j} - \sum_{m=1}^{L} \beta_l F_{ijm} e^{\bar{p}_m - \bar{p}_j}, & \text{if } j \neq k, k \neq l \\
0, & \text{otherwise.} 
\end{cases}
\]

Now, the Hessian $\nabla^2 \log \Psi_l(e^{p})$ is indeed negative semidefinite: for any real vector $\mathbf{z}$, we have $\mathbf{z}^T \nabla^2 \log \Psi_l(e^{p}) \mathbf{z} = -v_l \beta_l e^{-\bar{p}_j} z_j^2 - \sum_{m=1}^{L} \beta_l F_{ijm} e^{\bar{p}_m - \bar{p}_j} (z_i - z_m)^2 \leq 0$. Hence, $\log \Psi_l(e^{p})$ is concave in $\bar{p}$ for all $l$.

D. Proof of Lemma 2

Taking the partial derivative of (12) with respect to $\bar{\sigma}_l$, we have $\nabla \bar{\sigma}_l \mathcal{L}(\bar{p}, \bar{\sigma}, \mu) = \nabla \bar{\sigma}_l U_l(e^{\bar{\sigma}}) - \mu$, and setting it to zero, we have the optimality condition $\mu_l^* = \nabla \bar{\sigma}_l U_l(e^{\bar{\sigma}})$. In addition, by using the complementary slackness, we know that $\bar{\sigma}_l^* = \log f_l(e^{p_l})$ from $\mu_l^* > 0$.

E. Proof of Theorem 1

Under Assumption 1, (11) is a convex optimization problem and thus can be solved by a successive convex approximation technique. In particular, we replace the objective function $U(e^{\bar{\sigma}})$ of (11) with an approximation by its Taylor series (up to the first order terms): $U(e^{\bar{\sigma}}) \approx U(e^{\bar{\sigma}}) + \nabla U(e^{\bar{\sigma}})^T (\bar{\sigma} - \bar{\sigma})$, where $\bar{\sigma}$ is any feasible point. We then compute a feasible $\bar{\sigma}(k + 1)$ by solving the $(k + 1)$th approximation problem:

\[
\begin{align*}
\text{maximize} & & \nabla U(e^{\bar{\sigma}(k)})^T (\bar{\sigma} - \bar{\sigma}(k)) \\
\text{subject to} & & \bar{\sigma}_l \leq \log f_l(e^{p_l}), \quad l = 1, \ldots, L, \\
& & e^{p_l} \in P, \\
& & \bar{\sigma} \in \bar{\sigma}, \\
& & \sigma (k) \text{ is the optimal value of the $k$th approximation problem.}
\end{align*}
\]

Combining (40) with the result stated in Lemma 2, i.e., $\bar{\sigma}_l^* = \log f_l(e^{p_l})$, and setting $\mathbf{w} = \nabla \bar{\sigma}_l U_l(e^{\bar{\sigma}(k)})$, this approximation technique converges to the optimal solution.

F. Proof of Theorem 2

From (19), we have $\sum_{l=1}^{L} w_l \frac{\lambda_l^*}{\beta_l} = \lambda^*$, which implies $\sum_{l=1}^{L} \lambda_l^* = \frac{1}{\beta_\lambda} \sum_{l=1}^{L} \lambda_l^* (\mathbf{w}^\top \mathbf{p}^\top)$. Thus, the optimal dual variable $\lambda^*$ in (16) satisfies $\lambda^* = \frac{1}{\beta_\lambda} \sum_{l=1}^{L} \lambda_l^* (\mathbf{w}^\top \mathbf{p}^\top)$ with $\lambda^* \in \mathbb{R}^L_+$ being the normalized dual variable (i.e., $\lambda^* = \frac{\lambda^*}{\beta_\lambda}$). We then have $\sum_{l=1}^{L} w_l (\frac{\lambda_l^* (\mathbf{w}^\top \mathbf{p}^\top)}{\beta_l^*}) + \sum_{l=1}^{L} \frac{\lambda_l^* A_l \lambda_l^*}{\beta_l^*} = \frac{1}{\beta_\lambda} \sum_{l=1}^{L} \lambda_l^* (\mathbf{w}^\top \mathbf{p}^\top)$ for the denominator on the right-hand side of (18). Combining with $\mathbf{F}(\mathbf{p})^* + \mathbf{v} = \mathbf{B} \mathbf{p}^*$ where $\mathbf{B}$ is given in (20), we have $\sum_{l=1}^{L} w_l (\frac{\lambda_l^* (\mathbf{w}^\top \mathbf{p}^\top)}{\beta_l^*}) + \sum_{l=1}^{L} \frac{\lambda_l^* A_l \lambda_l^*}{\beta_l^*} = \frac{1}{\beta_\lambda} \sum_{l=1}^{L} \lambda_l^* (\mathbf{w}^\top \mathbf{p}^\top)$, which can be substituted back to (18) to obtain (22).

G. Proof of Corollary 1

Let $\mathbf{f}(\mathbf{p}) = \sum_{l=1}^{L} w_l \frac{\lambda_l^* (\mathbf{w}^\top \mathbf{p}^\top)}{\beta_l^*}$ be the function on the right-hand side of (22), where $\mathbf{B} = \mathbf{B}(\mathbf{p}^*)$ is a constant matrix. Observe that $\mathbf{f}(\mathbf{p})$ is positive, monotone, and homogeneous of degree one. We prove below that $\mathbf{f}(\mathbf{p})$ is quasi-concave. Therefore, it is a concave mapping so that the nonlinear Perron-Frobenius theory can be leveraged for the algorithm design (cf. Appendix Sec. A and Sec. B).

For $\alpha \in \mathbb{R}$, the superlevel set of $\mathbf{f}(\mathbf{p})$ is given by $\mathcal{S}_\alpha = \{ \mathbf{p} \mid \sum_{l=1}^{L} w_l \frac{\lambda_l^* (\mathbf{w}^\top \mathbf{p}^\top)}{\beta_l^*} \geq \alpha \}$.

According to the arithmetic-geometric mean inequality, we have $\sum_{l=1}^{L} w_l \frac{\lambda_l^* (\mathbf{w}^\top \mathbf{p}^\top)}{\beta_l^*} \geq \alpha \sum_{l=1}^{L} w_l \frac{\lambda_l^* (\mathbf{w}^\top \mathbf{p}^\top)}{\beta_l^*}$.

H. Proof of Convexity of The Optimization Problem in (24)

We first show below that $w_l \mathbf{1}_{\mathcal{S}(\mathbf{p})}$ is convex by inspecting its Hessian. We obtain the Hessian $\nabla^2 w_l \mathbf{1}_{\mathcal{S}(\mathbf{p})}$ with entries given by 
\[
\begin{cases} 
-\sum_{m=1}^{L} w_l \frac{\lambda_l^*}{\beta_l^*} \mathbf{p}_m, & \text{if } j = k = l \\
\sum_{m=1}^{L} w_l \frac{\lambda_l^*}{\beta_l^*} \mathbf{p}_m, & \text{if } j = k, j \neq l \\
\sum_{m=1}^{L} w_l \frac{\lambda_l^*}{\beta_l^*} \mathbf{p}_m, & \text{if } j \neq k, j = l \\
\sum_{m=1}^{L} w_l \frac{\lambda_l^*}{\beta_l^*} \mathbf{p}_m, & \text{if } j \neq k, k \neq l \\
0, & \text{otherwise.} 
\end{cases}
\]

Now, the Hessian $\nabla^2 w_l \mathbf{1}_{\mathcal{S}(\mathbf{p})}$ is indeed positive semidefinite: for any real vector $\mathbf{z}$, we have $\mathbf{z}^T (\nabla^2 w_l \mathbf{1}_{\mathcal{S}(\mathbf{p})}) \mathbf{z} = z_l^2 w_l \mathbf{1}_{\mathcal{S}(\mathbf{p})} + \sum_{m=1}^{L} w_l \frac{\lambda_l^*}{\beta_l^*} \mathbf{p}_m (z_l - z_m)^2 \geq 0$. Hence, $w_l \mathbf{1}_{\mathcal{S}(\mathbf{p})}$ is convex in $\mathbf{p}$ for all $l$. Since the non-negative weighted sum of convex functions is also convex, the objective in (24) is thus convex in $\mathbf{p}$. Furthermore, due to the convexity of the log-sum-exp function, the constraint set in (24) is also convex. This completes the proof.
J. Proof of Corollary 2

Similar to the proof of Corollary 1, Corollary 2 can be proved by the positivity, monotonicity, quasi-concavity and homogeneity of the right-hand side of (29) so that it is a concave mapping (cf. Appendix Sec. A). By using the nonlinear Perron-Frobenius theory, the geometrically fast convergence of Algorithm 3 is then proved (cf. Appendix Sec. B).

K. Proof of Theorem 4

From (36), we have

\[
\sum_{j=1}^{L} \left( \frac{w_{jj}}{p_{j}} - \sum_{j=1}^{L} \frac{w_{jj}}{p_{j}} \right) = \sum_{j=1}^{L} \left( \frac{w_{jj}}{p_{j}} - \sum_{j=1}^{L} \frac{w_{jj}}{p_{j}} \right)
\]

which implies

\[
\sum_{j=1}^{L} \left( \frac{w_{jj}}{p_{j}} - \sum_{j=1}^{L} \frac{w_{jj}}{p_{j}} \right) = \sum_{j=1}^{L} \left( \frac{w_{jj}}{p_{j}} - \sum_{j=1}^{L} \frac{w_{jj}}{p_{j}} \right)
\]

Then, we can obtain

\[
\sum_{j=1}^{L} \left( \frac{w_{jj}}{p_{j}} - \sum_{j=1}^{L} \frac{w_{jj}}{p_{j}} \right) = \sum_{j=1}^{L} \left( \frac{w_{jj}}{p_{j}} - \sum_{j=1}^{L} \frac{w_{jj}}{p_{j}} \right)
\]

and substitute

\[
\sum_{j=1}^{L} \left( \frac{w_{jj}}{p_{j}} - \sum_{j=1}^{L} \frac{w_{jj}}{p_{j}} \right) = \sum_{j=1}^{L} \left( \frac{w_{jj}}{p_{j}} - \sum_{j=1}^{L} \frac{w_{jj}}{p_{j}} \right)
\]

into (36) to obtain (39).

L. Proof of Corollary 3

As in the previous (cf. the proof of Corollary 1 and Corollary 2), Corollary 3 can be proved using the nonlinear Perron-Frobenius theory (cf. Appendix Sec. B) by observing that the function on the right-hand side of (39) is positive, monotone, quasi-concave and homogeneous of degree one and is thus a concave mapping (cf. Appendix Sec. A).

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