On the Resilience of Wireless Multiuser Networks to Passive and Active Eavesdroppers

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Abstract—Physical layer security can provide alternative means for securing the exchange of confidential messages in wireless applications. In this paper, the resilience of wireless multiuser networks to passive (interception of the broadcast channel) and active (interception of the broadcast channel and false feedback) eavesdroppers is investigated under Rayleigh fading conditions. Stochastic characterizations of the secrecy capacity (SC) are obtained in scenarios involving a base station and several destinations. The expected values and variances of the SC along with the probabilities of secrecy outages are evaluated in the following cases: (i) in the presence of passive eavesdroppers without any side information; (ii) in the presence of passive eavesdroppers with side information about the number of eavesdroppers; and (iii) in the presence of a single active eavesdropper with side information about the behavior of the eavesdropper. This investigation demonstrates that substantial secrecy rates are attainable on average in the presence of passive eavesdroppers as long as minimal side information is available. On the other hand, it is further found that active eavesdroppers can potentially compromise such networks unless statistical inference is employed to restrict their ability to attack. Interestingly, in the high signal to noise ratio regime, multiuser networks become insensitive to the activeness or passiveness of the attack.

Index Terms—Secrecy capacity, secrecy rate, physical layer security, outage probability, multiuser diversity, multiple eavesdroppers, slow fading and side information.

I. INTRODUCTION

S

ECURITY in the exchange of information has been primarily treated as an inherently applied subject, despite the theoretical formulation of perfect secrecy early on [1]. In actual networks, security commonly relies on cryptographic algorithms [2] implemented at upper layers of the protocol stack. Recently, a compelling complementary approach for enhancing the securing of wireless systems has risen from the area of information theory and has become a focal point of research in the wireless community. The breakthrough concept of physical layer security is to exploit the characteristics of the wireless medium such as fading or noise to ensure secrecy in wireless transmissions [3], [4], [5], [6].

Seminal earlier analyses that investigated security aspects of the wiretap channel [7] and the broadcast channel with confidential messages (BCC) [8] have established that a noisy communication channel can offer opportunities for perfectly secure exchange of information. The performance measure of interest, the secrecy capacity (SC), was defined as the largest communication rate for which encoding schemes exist that simultaneously guarantee reliability in the exchange of information with a legitimate user and perfect secrecy with respect to an eavesdropper. It has been demonstrated that the SC is strictly positive when the eavesdropper’s channel is on average a degraded version of the main channel. Specifically in the case of additive white Gaussian noise channels, the SC can be expressed as the difference between the main and the eavesdropper’s channel capacities, \( C_M \) and \( C_W \) respectively.

\[
C_s = [C_M - C_W]^+ = [\log(1 + \text{SNR}_M) - \log(1 + \text{SNR}_W)]^+ \tag{1}
\]

where \([.]^+ = \max(., 0)\), and \(\text{SNR}_M\) and \(\text{SNR}_W\) denote the signal-to-noise-ratios (SNRs) of the main and eavesdropping channels, respectively.

Similar results have been obtained for wireless fading channels [10], [11], [12] and multiple input multiple output (MIMO) systems [13], [14], [15], [16], [17], [18], to cite but a few. Furthermore, many investigations have considered systems with friendly or un-trusted relays [19], [20], [21], approaches relying on intentionally degrading the eavesdropper’s SNR using friendly interferers [22], [23], [24], [25], etc. Finally, more recently, investigations have appeared for scenarios involving multiple legitimate users and a single eavesdropper [26], [27] or a single legitimate user and multiple eavesdroppers [28]. Some work from a resource allocation perspective can be found in [29], [30] and [31].

In this paper, we build on earlier works that provide single letter characterizations of the SC for the broadcast fading channel and investigate broadcast networks in the presence of multiple eavesdroppers. We assume that a central management unit (base station (BS)) decides on the allocation of network resources (bandwidth and power) in order to convey secret messages to one of \( K \) destinations. Evidently, in this setting, the SC depends on the relative SNR levels of the strongest user (in terms of SNR) and the strongest eavesdropper.

\footnote{Logarithms hereafter are taken to the base 2.}
ordering of the respective SNRs involves the use of order statistics of the respective channel gains. We model the channel coefficients as realizations of a random process with an underlying Rayleigh probability density function (pdf).

Assuming that the wireless channel is memoryless and the multiplicative fading coefficients are independent and identically distributed (i.i.d.), we are primarily concerned with the stochastic characterization of the SC as a function of $K$, the side information available, and the intensity of the attack.

We extend our earlier results presented in [32]; to the best of our knowledge, the present paper presents the first systematic probabilistic characterization of the SC in the following cases:

1) **Purely antagonistic networks in the absence of any side information.** In this worst case scenario, all subscribed users in a network can in parallel act as eavesdroppers, intercepting the exchange of confidential messages intended for other users. A practical scenario in which such conditions may appear involves ad-hoc networks with confidential messages that are broadcast in the presence of untrusted peers. Characterizing probabilistically the SC in the absence of any side information, i.e., accounting for the worst case scenario, we readily demonstrate that any opportunities for secure exchange of information vanish with an increase in the size of the network; with increasing $K$, the average SC tends to 0. Our findings indicate that in real networks, securing any single user against all other users or alternatively an arbitrarily large number of adversaries is not attainable in practical terms unless the size of the network is small, e.g. in femtocells with a few nodes.

2) **Networks with distinct sets of legitimate users and eavesdroppers.** In actual commercial applications, intuitively, only a small number of adversaries may have an interest in compromising the security of the network. Based on this reasoning, we next consider the scenario in which the sets of legitimate users and eavesdroppers are distinct. Furthermore, we assume that quantitative side information is available regarding the cardinality of the set of eavesdroppers. Such minimal knowledge proves a decisive factor for secure network planning purposes; we demonstrate that upper-bounding the number of passive eavesdroppers $E$ and increasing $K$ leads to substantial opportunities for realizing perfectly secure transmissions.

3) **Networks in the presence of a single active eavesdropper.** In our model, an active eavesdropper possesses an optimal receiver, has global channel state information (CSI) and additionally exchanges signalling messages with the BS, appearing as a legitimate user. The goal of this adversary is not only to intercept the broadcast channel but also to interfere with the decision making process regarding the allocation of resources in order to increase the amount of private information leaked. Our findings indicate that in order for the BS to counteract such malicious behavior, qualitative side information is required concerning behavioral aspects of the active eavesdropper’s tactics. Intuitively, a more intense type of attack requires stronger defence mechanisms.

The paper is organized as follows: the problem formulation is outlined in Section II. The scenario of passive eavesdropping without side information is examined in Section III, while in Section IV results are presented when quantitative side information is available. In Section V, the case of active eavesdropping is investigated, which is formulated as a one-shot two player zero-sum game. In Section VI, the SC in the high SNR regime is stochastically characterized while in Section VII heuristic transmission strategies are compared. Finally, Section VIII presents the conclusions of this study.

II. PROBLEM FORMULATION

Consider the system set up illustrated in Fig. 1 corresponding to a typical downlink scenario in a multiuser network in quasi-static fading conditions. A central management unit or BS communicates with a set $K = \{1, 2, \ldots, K\}$ of $K = |K|$ destinations in the presence of a set $E = \{1, 2, \ldots, E\}$ of $E = |E|$ eavesdroppers. Communication occurs in consecutive transmission frames. During each time frame, the channel realizations remain constant. The BS transmits to destination $k^*$ a message $s = (s(1), \ldots, s(q)) \in S^q$, whose elements are uniformly drawn from a set of source symbols $S$.

In the present investigation, the destination $k^*$ is determined on the basis of keeping the eavesdroppers as ignorant as possible of the message transmitted by the source. Towards this end,
the BS employs an encoding function \( \varphi : S^n \rightarrow \Lambda^m \), with \( \Lambda \) the set of transmitted symbols. Each codeword is a sequence of \( n \)-elements denoted by \( x = \varphi(s), x = (x(1), \ldots, x(n)) \), satisfying a frame-based average power constraint,

\[
\frac{1}{n} \sum_{i=1}^{n} E[|x(i)|^2] \leq p_{\text{max}}. \tag{2}
\]

We further assume that i) the channel realizations between the source and all destinations and eavesdroppers remain constant during a given frame, and ii) communication frames are long enough so that random coding arguments can be used and that the channel capacities can be asymptotically reached. In this framework and focusing on one transmission frame, the channel realization between the source and destination \( k \) is denoted by \( h_k \), with \( k \in K \). Similarly, the channel realization between the source and the eavesdropper \( j \) is denoted by \( h_j \), with \( j \in E \).

All channel realizations are assumed to be i.i.d., following a zero-mean unit variance complex Gaussian distribution. Thus, all channel gains \( g_k = |h_k|^2 \) and \( \tilde{g}_j = |h_j|^2 \) are random variables drawn from a chi-square probability distribution with two degrees of freedom, with underlying pdf

\[
f(\lambda) = e^{-\lambda} \tag{3}
\]

and a corresponding cumulative distribution function (cdf)

\[
F(\lambda) = 1 - e^{-\lambda} \tag{4}
\]

It is noteworthy that the results presented in the following sections can be generalized straightforwardly to the case of Nakagami-\( m \) channels by appropriately defining \( f(\lambda) \) and \( F(\lambda) \) [33].

During a given communication frame, the outputs of the quasi-static fading channel at destination \( k \), \( y_k = \left(y_k(1), \ldots, y_k(n)\right) \), and eavesdropper \( j \), \( z_j = \left(z_j(1), \ldots, z_j(n)\right) \), can be expressed, respectively, as follows:

\[
\forall k \in K, \quad y_k = h_k x + w_k, \tag{5}
\]

\[
\forall j \in E, \quad z_j = \tilde{h}_j x + \tilde{w}_j. \tag{6}
\]

\( y_k \in \mathcal{Y}^n \) and \( z_j \in \mathcal{Z}^n \), where \( \mathcal{Y} \) and \( \mathcal{Z} \) are the sets of all possible channel outputs at the destination and the eavesdropper. The terms \( w_k = (w_k(1), \ldots, w_k(n)) \) and \( \tilde{w}_j = (\tilde{w}_j(1), \ldots, \tilde{w}_j(n)) \) are \( n \)-dimensional vectors whose components are independent zero-mean unit-variance circularly symmetric complex Gaussian random variables.

At destination \( k \), the decoding function \( \phi_k : \mathcal{Y}^n \rightarrow S^n \) is used to recover the source symbols from the observations. The error probability associated with the code \((\varphi, \phi)\) during a particular transmission interval at destination \( k \) is defined as

\[
\Pr_k = \Pr(\phi_k(y_k) \neq s). \tag{7}
\]

The level of ignorance of eavesdropper \( j \) with respect to the transmitted message is measured by its equivocation rate \( R_{e}^{(j)} \), which is the rate of the entropy of the message \( S \) conditioned on the received signal \( Z_j \),

\[
R_{e}^{(j)} = \frac{1}{n} H(S|Z_j). \tag{8}
\]

In the following, we focus on information theoretic perfect secrecy, implying that the equivocation rate is at least equal to the rate of the message \( R_s \). Perfectly secret transmission at rate \( R_s \) is achieved at destination \( k^* \) if for any arbitrarily small \( \epsilon > 0 \), there exists a sequence of codes \( (2^nR_s, n) \) such that for \( n \rightarrow \infty \), the following hold [7], [8]:

\[
\Pr_k^{(k^*)} \leq \epsilon \quad \text{and} \quad \forall j \in E, \quad R_{e}^{(j)} = \frac{1}{n} H(S|Z_j) \geq R_s - \epsilon. \tag{9}
\]

During a given transmission frame, the secrecy capacity \( C_s \) is the maximum achievable rate \( R_s \) that satisfies both (9) and (10), i.e., \[10\]

\[
C_s = [\log(1 + g_{k^*}p_{\text{max}}) - \log(1 + \tilde{g}_j p_{\text{max}})]^+, \tag{11}
\]

where indices \( k^* \) and \( j^* \) denote the most capable (in terms of SNR) of the destinations and eavesdroppers, respectively. Using the maximum power \( p_{\text{max}} \) is a consequence of the monotonicity of the SC as a function of the power in delay constrained channels. For ergodic fading channels, transmitting at constant power under an average power constraint is no longer optimal and power control should be adopted [11], [12].

Finally, an underlying assumption of the present study is that potential eavesdropping terminals do not cooperate, i.e., we examine the scenario of non-colluding eavesdroppers. This is a plausible assumption in a purely individualistic network where an eavesdropper would hesitate to reveal its identity to possibly “friendly” eavesdroppers in order not to jeopardize its own safety (being identified and “removed” from the network). The more pessimistic scenario of optimally cooperating eavesdroppers is a topic of future work.

### III. Stochastic Characterization of the SC in the Absence of Side Information

We commence our investigation by examining the case of a purely antagonistic network in the absence of any side information regarding the identity or the number of eavesdropping terminals. In order to ensure a maximum degree of robustness with respect to secrecy, the BS assumes that all subscribed users potentially act as passive eavesdroppers intercepting the broadcasting of confidential messages to other users. Examining this worst case scenario, during each transmission frame, the only receiver with a non-zero SC is the one with the highest SNR. The SC of this receiver further depends on the point-to-point capacity of the link with the second highest SNR. For ease of notation, we denote the former with index \( k^* \) and the latter with index \( k^{**} \), i.e.,

\[
k^* = \arg \max_{k \in K} g_k, \tag{12}
\]

\[
k^{**} = \arg \max_{k \in K \setminus \{k^*\}} g_k. \tag{13}
\]

Building on the assumption that the channel realizations \( g_k \) and \( g_{k^{**}} \) are i.i.d. random variables, their pdfs \( f_K^*(g_{k^*}) \) and \( f_{K-1}^*(g_{k^{**}}) \), respectively, are the \( K \)-th and \((K-1)\)-th order statistics of a sample of \( K \) channel realizations:

\[
f_K^*(\lambda) = K F(\lambda)^{K-1} f(\lambda), \tag{14}
\]

\[
f_{K-1}^*(\lambda) = (K-1) F(\lambda)^{K-2} (1 - F(\lambda)) f(\lambda). \tag{15}
\]
with cdfs $F_{K}^{(K)}(\lambda)$ and $F_{K-1}^{(K)}(\lambda)$, respectively. The concept of ordering the channel gains is a central point of our approach and its significance will be emphasized throughout the rest of this study.

The random variables $g_{k^*}$ and $g_{k^{**}}$ are generated through a common ordering operation over the set of $K$ channel realizations, which is clearly a nonlinear transformation. As a result, they are not independent [34]. Based on the general expression for the joint pdf of any two order statistics [34], the joint pdf $f_{K,K-1}(g_{k^*},g_{k^{**}})$ of $g_{k^*}$ and $g_{k^{**}}$ is derived as

$$f_{K,K-1}(g_{k^*},g_{k^{**}}) = \frac{K(K-1)}{U(g_{k^*})U(g_{k^{**}})} f_{g_{k^*}}(g_{k^*}) f_{g_{k^{**}}}(g_{k^{**}}), \quad (16)$$

where $U(\cdot)$ is the step function and is depicted in Fig. 2.

The SC is a random variable that we will fully characterize in the following, generalizing the reasoning presented in [10]. We begin by deriving the pdf of the SC and then evaluate its expected value and variance.

**Theorem 1 [pdf of the SC without side information]:** The pdf $f_{C_s}(C_s)$ of the SC $C_s$ in a network of $K$ nodes when the legitimate destination is chosen following (12) and all the other destinations are considered as passive eavesdroppers can be expressed as

$$f_{C_s}(C_s) = \ln(2)K(K-1)\beta(2C_s,\mu_{max},K)2^{C_s} \exp\left(-\frac{2C_s-1}{\mu_{max}}\right)U(C_s), \quad (17)$$

where

$$\beta(\lambda,\mu_{max},K) = \int_{0}^{\infty} (\mu_{max}+1) [1-\exp(-\mu)]^{K-2} \exp\left(-\mu(1+\lambda)\right) d\mu. \quad (18)$$

**Proof:** In order to derive the pdf of the SC $C_s = \left[\log \left(\frac{1+g_{k^*}}{1+g_{k^{**}}}\right)\right]^{+}$, we note that the pdf of the ratio $R = \frac{L}{M}$ of two non-negative dependent random variables $L$ and $M$ with joint pdf $f_{L,M}(l,m)$ can be expressed as [35]:

$$f_{R}(r) = \int_{0}^{\infty} m f_{L,M}(mr,m) dr. \quad (19)$$

Furthermore, the pdf of the output of a hard limiter $R = \left[\frac{L}{M}\right]$, when the pdf of the input random variable $L$ is $f_{L}(l)$, is a discontinuous function at the origin and equals

$$f_{R}(r) = f_{L}(r)U(r) + \text{Pr}(L \leq 0)\delta(r). \quad (20)$$

From the previous discussion, the pdf of the SC is derived from the joint pdf of $g_{k^*}$ and $g_{k^{**}}$ by performing the following sequence of operations: i) $L = 1 + g_{k^*}p_{\text{max}}, M = 1 + g_{k^{**}}p_{\text{max}}$, ii) $R = \frac{L}{M}$, iii) $\Theta = \log(R)$, and iv) $C_s = [\Theta]^{+}$.

In Fig. 3 the pdf of the SC is depicted for $K = 3, 5$ and 8 destinations. As the number of destinations increases, the probability concentrates on smaller values of the SC, implying that with increasing $K$ the expected value of the SC decreases. We conjecture that for $K \to \infty$, the probability mass of the SC is concentrated at the point $C_s = 0^{+}$. Evidence of the validity of this conjecture is provided by the evaluation of the expected value and the variance of the SC:

**Proposition 1 [Expected value and variance of the SC]:** The expected value and the variance of the SC when the legitimate destination is chosen following (12) and all the other destinations are considered as passive eavesdroppers can be written as

$$E[C_s] = \int_{0}^{\infty} \int_{0}^{\lambda} \log \left(\frac{1+\lambda p_{\text{max}}}{1+\mu p_{\text{max}}}\right) f_{K,K-1}(\lambda,\mu) d\mu d\lambda$$

and

$$E[C_s^2] - E[C_s]^2 = \int_{0}^{\infty} \int_{0}^{\lambda} \log \left(\frac{1+\lambda p_{\text{max}}}{1+\mu p_{\text{max}}}\right) f_{K,K-1}(\lambda,\mu) d\mu d\lambda - E[C_s]^2$$

respectively.

Numerical evaluations of the expectation and the standard deviation of the secrecy capacity are depicted in Figs. 4 and 5, respectively. As expected, the average SC reduces monotonically with the cardinality $K$ of $K$. This is due to the

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3 All numerical integrations herein were executed in MAPLE 16®.
fact that the probability that the channel gains $g_{k^*}$ and $g_{k^{**}}$ are similar increases monotonically with $K$. Thus, from (21) it becomes clear that in the absence of any side information, the broadcasting of secret messages can be compromised, unless a substantial decrease in the transmission rate can be tolerated.

We further note that the ratio of the standard deviation to the expected value is roughly equal to 0.85 (it increases slightly with an increase in $K$). The large variations around the expected value impose further restrictions in the design of perfectly secure multiuser network transmission protocols.

On the other hand, given the problem formulation, the probability of a positive secrecy capacity is unity and can be derived noting that by definition $g_{k^*} \geq g_{k^{**}}$.

**Proposition 2 [Secrecy outage probability]:** In a set of $K$ non-colluding destinations, the probability of a positive secrecy capacity is the probability mass of $f_{K,K-1}^{(K)}(g_{k^*}, g_{k^{**}})$ in the entire plane of admissible values of $g_{k^*}$ and $g_{k^{**}}$ and is therefore unity.

\[
\Pr(C_s > 0) = \int_0^\infty \int_0^\infty f_{K,K-1}^{(K)}(\lambda, \mu) d\mu d\lambda = 1.
\] (23)

The probability of a secrecy outage, with respect to a target threshold secrecy capacity value $\tau$, is the probability mass of $f_{K,K-1}^{(K)}(g_{k^*}, g_{k^{**}})$ in the left of the plane $g_{k^{**}} = \frac{1 + g_{k^*} P_{max} - 2}{2 P_{max}}$ and is given by

\[
P_{out} = \Pr(C_s \leq \tau) = 1 - \Pr\left(\log \frac{1 + \lambda P_{max}}{1 + \mu P_{max}} > \tau\right) = 1 - \int_0^\infty \int_0^{\frac{1 + \lambda P_{max}}{2 P_{max}}} f_{K,K-1}^{(K)}(\lambda, \mu) d\mu d\lambda. \] (24)

In Fig. 6 numerical evaluations of the secrecy outage probability are depicted for $P_{max} = 0$ dB. These numerical evaluations further stress the dramatic effect - in terms of perfect secrecy - of the antagonistic relations between all destinations, even for medium size networks of $K = 30$ destinations. For example, transmitting perfectly secret messages at a rate of 0.5 bits/sec/Hz is only possible roughly 20% of the time due to the fact that the most capable destination in a given transmission frame is being attacked by $K - 1 = 29$ eavesdroppers.

The importance of side information in multiuser networks is highlighted in the next section where a less pessimistic point of view is adopted. The investigations presented next are motivated by the intuition that in typical commercial applications the vast majority of destinations have no interest in eavesdropping; thus malicious behavior is confined to a small set of adversaries.

**IV. STOCHASTIC CHARACTERIZATION OF THE SC WITH SIDE INFORMATION**

In this section, we assume that there exists a set $E$ of eavesdroppers that wish to decode secret messages and that this set is distinct from the set of destinations $K$, i.e., $E \cap K = \emptyset$. Nevertheless, although the individual identities of the eavesdroppers are unknown, side information is available regarding the cardinality $|E| = |\mathcal{E}|$ of the set of potential eavesdropping terminals.

In a sense we assume that a statistical characterization of the vulnerability of the wireless network has been performed and priors were extracted.
to denote the eavesdropping terminal that has the highest statistical advantage for eavesdropping. In the present work we further assume that the eavesdroppers are not cooperating and cannot be chosen as destinations.

A. Side Information about the Exact Number of Eavesdroppers

Assuming that side information about the exact number of eavesdroppers is available, the pdf $f_{E}^{(E)}(\tilde{g}_{j}^{*})$ of the channel gain $\tilde{g}_{j}^{*}$ of the most capable eavesdropper (in terms of SNR strength) can be characterized as the $E$-th order statistics of a sample of $E$ channel realizations,

$$f_{E}^{(E)}(\lambda) = EF(\lambda)^{E-1}f(\lambda)$$

with cdf $F_{E}^{(E)}(\lambda)$. It is important to note that in the case under examination $g_{j}^{*}$ and $\tilde{g}_{j}^{*}$ are generated from two independent ordering operations and consequently are independent (we make no assumption about the ordering of $g_{k}^{*}$ with respect to $\tilde{g}_{j}^{*}$). The joint pdf $f_{K,E}^{(K)(E)}(g_{k}^{*},\tilde{g}_{j}^{*})$ of the channel gain of the strongest destination and the strongest eavesdropper is merely the product of the marginal distributions, i.e.,

$$f_{K,E}^{(K)(E)}(g_{k}^{*},\tilde{g}_{j}^{*}) = f_{K}^{(K)}(g_{k}^{*})f_{E}^{(E)}(\tilde{g}_{j}^{*})$$

As a result the pdf of the SC is derived as follows:

**Theorem 2 [pdf of the SC with side information]:** The pdf $f_{C}^{(C)}(C_{s}^{*})$ of the SC $C_{s}^{*}$ in a set of $K$ non-colluding destinations in the presence of a distinct set of $E$ non-colluding eavesdroppers can be expressed as

$$f_{C}^{(C)}(C_{s}^{*}) = f_{C}^{(C)}(C_{s}^{*}) \otimes f_{C}^{(C)}(-C_{s}^{*})U(C_{s}^{*}) + Pr(C_{k}^{*} \leq C_{j}^{*})\delta(C_{s}^{*})$$

where

$$C_{k}^{*} = \log(1 + g_{k}^{*}p_{\text{max}}),$$
$$C_{j}^{*} = \log(1 + \tilde{g}_{j}^{*}p_{\text{max}}),$$
$$f_{C}^{(C)}(C_{s}^{*}) = \ln(2)p_{\text{max}}^{-1}2^{\lambda}\lambda^{-1}p_{\text{max}}^{-1},$$
$$f_{C}^{(C)}(C_{s}^{*}) = \ln(2)p_{\text{max}}^{-1}2^{\lambda}\lambda^{-1}p_{\text{max}}^{-1},$$

with $\otimes$ denoting convolution and where

$$Pr(C_{k}^{*} \leq C_{j}^{*}) = Pr(g_{k}^{*} \leq \tilde{g}_{j}^{*}) = \int_{0}^{\infty} \int_{0}^{\lambda} f_{K}^{(K)}(\lambda)f_{E}^{(E)}(\mu)d\mu d\lambda.$$

**Proof:** The derivation of (27) is straightforward based on the substraction of two independent random variables and passing the output through a hard limiter. Equation (32) is the consequence of defining $p_{\text{max}}$ on a continuous support so that $Pr(p_{\text{max}} = 0) = 0$.

Numerical evaluations of the pdf of the SC are depicted in Fig. 7 for a single eavesdropper in networks of $K = 5, 30$, and 100 destinations. With increasing $K$, the probability concentrates at higher values of the SC $C_{s}^{*}$. Furthermore, with $K \rightarrow \infty$ the discontinuity of $C_{s}^{*}$ at the origin vanishes, i.e., $Pr(C_{k}^{*} \leq C_{j}^{*}) \rightarrow 0$, implying that almost surely a positive SC can be established.

In the case of non-cooperative eavesdroppers, the expected value and the variance of the SC of the network with respect to a set $E$ of $E = |E|$ of eavesdroppers can be expressed as follows.

**Proposition 3 [Expected value and variance of the SC]:** The expected value and variance of the SC of a set of $K$ non-colluding destinations with respect to a distinct set of $E$ non-colluding passive eavesdroppers are given by

$$E[C_{s}^{*}] = \int_{0}^{+\infty} \int_{0}^{\lambda} \log \left( \frac{1 + \lambda p_{\text{max}}}{1 + \mu p_{\text{max}}} \right) dF_{E}^{(E)}(\mu)dF_{K}^{(K)}(\lambda),$$

and

$$E[C_{s}^{*2}] - E[C_{s}^{*}]^2 = \int_{0}^{+\infty} \int_{0}^{\lambda} \log^2 \left( \frac{1 + \lambda p_{\text{max}}}{1 + \mu p_{\text{max}}} \right) f_{K}^{(K)}(\lambda)f_{E}^{(E)}(\mu)d\mu d\lambda - E[C_{s}^{*}]^2$$

respectively, with $f_{K}^{(K)}(\lambda)d\lambda = dF_{K}^{(K)}(\lambda)$ and $f_{E}^{(E)}(\mu)d\mu = dF_{E}^{(E)}(\mu)$.

Numerical evaluations of (33) are depicted in Figs. 8 and 9 in the presence of $E = 1$ and $E = 5$ eavesdropping terminals, respectively. The points for $K = 1$ in the curves of Fig. 8 correspond to the classic wiretap scenario. Extending the study to multiuser networks, it is noteworthy that in the presence of a single eavesdropper the expected value of the SC approaches substantial values as $K$ increases. This results from the substantial increase in the probability of finding a destination with a higher SNR than the eavesdropper. This observation recalls the notion of multi-user diversity [36]. Furthermore, even though the expected value of the SC decreases with increasing numbers of eavesdroppers, substantial secrecy
With respect to a distinct set of non-colluding terminals, the probability of a positive SC is given by Proposition 4 [Secrecy outage as follows]

\[ P_{\text{out}} = 1 - \Pr \left( \log \frac{1 + g_{k^*} p_{\text{max}}}{1 + \tilde{g}_{j^*} p_{\text{max}}} > \tau \right) \]

In Fig. 12 numerical evaluations of the probability of

\[ \Pr \left( C_s \leq \tau \right) = \int_{0}^{\infty} \int_{0}^{\infty} f^K_E(\lambda) f^E(\mu) d\lambda d\mu. \]
probability of a secrecy outage has been evaluated in the case almost one in a network of

\begin{align*}
\text{Positive secrecy capacity can be established with probability almost one in a network of } K = 100 \text{ destinations in the presence of a single eavesdropper. Additionally, in Fig. 13 the probability of a secrecy outage has been evaluated in the case of } E = 1 \text{ eavesdropper. It is noteworthy that a target secrecy rate of 0.5 bits/sec/Hz can be established approximately 90\% of the time for } K = 30 \text{ destinations; moderate perfectly secure rates are attainable with high probability when } E \ll K.
\end{align*}

B. Side Information about the Distribution of the Number of Eavesdroppers

Relaxing the requirement for obtaining side information about the exact number of eavesdropping terminals, we now explore the case where a probability mass function (pmf) of the number of eavesdroppers is available (the eavesdroppers cannot be chosen as destinations). We define the random variable \( \varepsilon \) of the number of eavesdropping terminals, i.e. for a specific realization \( \varepsilon \), with pmf

\begin{align*}
f_\varepsilon(\varepsilon) = \sum_i \Pr(\varepsilon_i) \delta(\varepsilon - \varepsilon_i).
\end{align*}

Noting that \( \varepsilon, \varepsilon_k^* \) and \( \tilde{\varepsilon}_j^* \) are independent and that their joint pdf is concentrated on the discrete points \( \varepsilon_i \), we can employ the results of the previous section and derive the pdf of the SC as follows:

\begin{align*}
\text{Theorem 3 [pdf of the SC with side information over the distribution of the number of eavesdroppers]: The pdf } f_{C_k^*}(C_k^*) \text{ of the SC } C_k^* \text{ in a set of } K \text{ non-colluding destinations in the presence of a distinct set of } \varepsilon \text{ non-colluding eavesdroppers with pmf } f_\varepsilon(\varepsilon) \text{ can be expressed as}
\end{align*}

\begin{align*}
f_{C_k^*}(C_k^*) = f_{C_k^*}(C_k^*) \otimes f_{C_k^*}(-C_k^*) U(C_k^*) + \Pr(C_k^* \leq C_k^*) \delta(C_k^*),
\end{align*}

where

\begin{align*}
C_k^* &= \log(1 + \tilde{\varepsilon}_j^* p_{\text{max}}), \\
f_{C_k^*}(\lambda) &= \sum_i \Pr(\varepsilon_i) \ln(2)p_{\text{max}}^{-1}2^\lambda f_{\varepsilon_i}(\varepsilon_i)((2^\lambda - 1)p_{\text{max}}^{-1}), \\
Pr(C_k^* \leq C_k^*) &= \sum_i \Pr(\varepsilon_i) \int_0^\infty \int_0^\infty f_{K}^{(K)}(\lambda)f_{\varepsilon_i}^{(\varepsilon_i)}(\mu)d\mu d\lambda.
\end{align*}

Numerical evaluations of the expected value and the variance of the SC can be obtained using the same numerical methods as in the previous sections.

We have so far demonstrated the importance of side information in broadcast networks with multiple eavesdroppers regarding practical aspects of network planning. It has been shown that understanding the vulnerability of the wireless network to passive attacks can create opportunities for building perfectly secure systems with satisfactory data rates for common commercial applications. However, given the extra effort devoted to enhancing the robustness of the network, it is only reasonable to assume that potential eavesdroppers will on the other hand take countermeasures to mitigate any advantages gained. In the next section we investigate such a scenario.

A single eavesdropper tries to confuse the BS in order to establish opportunities for listening to secret conversations, i.e. the eavesdropper becomes active.

V. STOCHASTIC CHARACTERIZATION OF THE SC WITH SIDE INFORMATION IN THE PRESENCE OF AN ACTIVE EAVESDROPPER

Next, we consider the scenario in which a single active eavesdropper is registered in the network as a subscribed user and exchanges signaling messages with the BS. For simplicity, it is further assumed that the only objective of this malicious user is to decode private messages of any legitimate user (this
scenario is a subcase of the Byzantine attack [37], [38]). The information accumulated by the eavesdropper depends on the transmission rate and its equivocation rate, with eavesdropping referring to decoding other users’ data.

In this setting, the eavesdropper should intuitively adopt the following strategy:

1) If it has the highest channel gain during a given channel realization, i.e., \( \hat{g}_{j^*} > g_{k^*} \), then it can report a false value of CSI \( \hat{g}_{j^*} < g_{k^*} \) to the BS. If the BS does not identify the forgery, it will transmit a private message \( \mathcal{A} \) to a legitimate user \( k^* \). In this case, the eavesdropper will be able to at least partially decode \( \mathcal{A} \);

2) If the eavesdropper does not have the highest channel gain, it might not be able to eavesdrop. In this case, it can report a higher false value of CSI \( \hat{g}_{j^*} > g_{k^*} \), claiming network resources from the BS. If the BS chooses to transmit to the eavesdropper, although no private information is leaked, the network resources are wasted as none of the legitimate destinations receives any new information.

In such a setting, it would appear that the legitimate users are completely unprotected against active attacks. Nevertheless, at least in principle, deviations in reported CSI values could be bounded around the true value. For example, in the case of a dense network primarily populated by legitimate users, the BS can employ statistical tests to isolate malicious nodes [39]. Bearing this in mind, we are interested in investigating the network’s resilience to active eavesdroppers. That is, eavesdroppers that can mislead the transmitter by introducing false information about their own channel state.

Let us assume the following: (i) the BS can potentially transmit only to the user with the highest reported CSI value and (ii) the eavesdropper always reports a CSI value of \( \hat{g}_{j^*} \) that deviates from its true CSI \( \hat{g}_{j^*} \) by a certain finite additive quantity \( \epsilon \), i.e., \( \hat{g}_{j^*} = g_{j^*} + \epsilon \). Given these assumptions, we define the following function \( u : \mathbb{R}^+ \times \mathbb{R} \rightarrow \mathbb{R} \), with

\[
\begin{align*}
u(p, \epsilon) &= \log \left( \frac{1 + g_{k^*} p}{1 + \hat{g}_{j^*} p} \right) \mathbb{I}\{g_{k^*} > \hat{g}_{j^*} + \epsilon\}, \\
&= \log \left( \frac{1 + g_{k^*} p}{1 + \hat{g}_{j^*} p} \right) \mathbb{I}\{g_{k^*} > \hat{g}_{j^*}\}, 
\end{align*}
\]

where \( \mathbb{I}\{\cdot\} \) denotes the indicator function. The BS should aim at the maximization of \( u(p, \epsilon) \), while the eavesdropper should aim at its minimization.

Discussing the problem in more detail, we identify the following cases:

1) When \( g_{k^*} > \hat{g}_{j^*} \) and \( g_{k^*} > \hat{g}_{j^*} \), then \( u(p, \epsilon) > 0 \). Thus, the strict positiveness of \( u \) is a necessary and sufficient condition for guaranteeing perfect secrecy.

2) When \( u(p, \epsilon) = 0 \), the BS either does not transmit at all or it transmits to the eavesdropper. In this case, no private messages are leaked. However, the network efficiency is compromised.

3) When \( u(p, \epsilon) < 0 \), the eavesdropper is able to at least partially decode the messages of a legitimate user.

In the following, we study the optimal behavior of the BS and the eavesdropper with respect to the function \( u \).

A. BS Optimal Strategy

Given the action adopted by the eavesdropper, the optimal action of the BS is to choose its transmit power to maximize the function \( u \) in (42). That is, the best response of the transmitter, denoted by \( BR_B : \mathbb{R} \rightarrow \{0, p_{\text{max}}\} \), is

\[
BR_B(\epsilon) = \arg \max_{p \in \{0, p_{\text{max}}\}} u(p, \epsilon).
\]

Thus, we write

\[
BR_B(\epsilon) = \begin{cases} 
0, & \text{if } g_{k^*} > \max(\hat{g}_{j^*}, \hat{g}_{j^*}), \\
p_{\text{max}}, & \text{otherwise}.
\end{cases}
\]

B. Eavesdropper Optimal Strategy

The choices of the eavesdropper consist of reporting a forged CSI value \( \hat{g}_{j^*} = g_{j^*} + \epsilon \), greater or less than its trueCSI value \( \hat{g}_{j^*} \). Indeed, the optimal choice of \( \epsilon \in \mathbb{R} \) is the one that minimizes the function \( u \) given the choice of the transmit power \( p \in \{0, p_{\text{max}}\} \) made by the BS. We define the best response of the eavesdropper by \( BR_e : \{0, p_{\text{max}}\} \rightarrow \mathbb{R} \), where

\[
BR_e(p) = \arg \min_{\epsilon \in \mathbb{R}} u(p, \epsilon).
\]

Thus, we write

\[
BR_e(p) = \begin{cases} 
\hat{\epsilon}, & \text{if } g_{k^*} > \hat{g}_{j^*}, \\
\hat{\epsilon}, & \text{otherwise},
\end{cases}
\]

where the additive errors \( \hat{\epsilon} \) and \( \hat{\epsilon} \) must satisfy the following conditions to allow the eavesdropper to mislead the transmitter:

\[
\hat{\epsilon} \in (\max(\{0, g_{k^*} - \hat{g}_{j^*}\}, +\infty), \quad \hat{\epsilon} \in (-\infty, -\max(\{0, \hat{g}_{j^*} - g_{k^*}\})].
\]

We remark that according to the given formulation, for any action adopted by the BS, the eavesdropper has infinitely many choices for \( \epsilon \). Observing (44) and (46), we conclude that the best strategies for the BS and the eavesdropper depend on one another. Thus, in the following, we use game theoretic tools to investigate this competitive interaction.

C. Two Player Game Formulation

We model the competitive interaction between the BS and the eavesdropper by the following one-shot two-player zero-sum game:

\[
\mathcal{G}(g_{k^*}, \hat{g}_{j^*}) = \{A_B, A_e, u\}.
\]

In the course of this game, both \( g_{k^*} \) and \( \hat{g}_{j^*} \) are parameters that are fixed and known to both players. The sets \( A_B \) and \( A_e \) contain the actions available to the BS and the eavesdropper:

\[
A_B = \{0, p_{\text{max}}\},
\]

\[
A_e = \{\hat{\epsilon}, \hat{\epsilon}\}.
\]

For the sake of simplicity, we assume that both \( \hat{\epsilon} \) and \( \hat{\epsilon} \) are fixed and chosen according to (47) and (48). That is, both sets \( A_e \) and \( A_B \) are finite.

The value of \( u \) does not depend on the exact value of the additive error \( \epsilon \) but only on its sign. When the actions \( p \) and \( \epsilon \) are played, the benefit to the transmitter is \( u(p, \epsilon) \) while
the benefit to the eavesdropper is \(-u(p, \epsilon)\). To explore the optimal strategies of the two players, we use the concept of the Nash equilibrium (NE), defined as follows:

**Definition 1 (Nash Equilibrium):** The strategy profile \((p^*, \epsilon^*) \in A_B \times A_e\) is a Nash equilibrium of the game \(G(g_{k^*}, \bar{g}_{j^*})\) if
\[
p^* \in BR_B(\epsilon^*) \quad \text{and} \quad \epsilon^* \in BR_e(p^*). \tag{52}
\]

Following Def. 1, we state the following lemma.

**Lemma 1 (Equilibria in \(G(g_{k^*}, \bar{g}_{j^*})\)):** The game \(G(g_{k^*}, \bar{g}_{j^*})\) possesses at least one NE for all \((g_{k^*}, \bar{g}_{j^*}) \in \mathbb{R}_+^2\). Let \((p^*, \epsilon^*) \in A_B \times A_e\) be an NE of this game, with \(\epsilon > 0\) and \(\bar{\epsilon} < 0\). Then, we have the following:
- If \(g_{k^*} > \bar{g}_{j^*} + \epsilon\), then \((p^*, \epsilon^*) \in \{(p_{\max}, \bar{\epsilon}), (p_{\max}, \epsilon)\}\);
- If \(\bar{g}_{j^*} + \epsilon > g_{k^*} > \bar{g}_{j^*}\), then \((p^*, \epsilon^*) \in \{(0, \bar{\epsilon}), (0, \epsilon)\}\); and
- If \(\bar{g}_{j^*} + \epsilon > g_{k^*}\), then \((p^*, \epsilon^*) \in A_B \times A_e\).

The proof of Lemma 1 follows immediately from Def. 1. In particular, Lemma 1 indicates that there always exists at least one NE for the game \(G(g_{k^*}, \bar{g}_{j^*})\), for all \((g_{k^*}, \bar{g}_{j^*}) \in \mathbb{R}_+^2\). Nonetheless, the equilibrium is not necessarily unique. For instance when \(g_{k^*} > \bar{g}_{j^*}\) and condition (47) is not met, there exist two NEs: \((p_{\max}, \bar{\epsilon})\) and \((p_{\max}, \epsilon)\). More interestingly, in this case, \(u(p_{\max}, \bar{\epsilon}) = u(p_{\max}, \epsilon) = \log (1 + p_{\max} / \bar{g}_{j^*}) > 0\).

That is, independently of its forgery, the eavesdropper can neither be chosen as destination nor eavesdropper upon the communication. Hence, transmitting secret information to the receiver with the highest channel gain, independently of the action of the eavesdropper, is always an NE.

In contrast, when \(g_{k^*} > \bar{g}_{j^*}\) and condition (47) is met, there exists a unique NE: \((p_{\max}, \bar{\epsilon})\) and \(u(p_{\max}, \bar{\epsilon}) = 0\). In this case, the transmitter decides to transmit but it chooses the eavesdropper as the destination as it appears as the receiver with the highest channel gain. No leak of secret information occurs, although the eavesdropper introduces a delay in the communication of the transmitter with one of the legitimate receivers.

On the other hand, when \(g_{k^*} < \bar{g}_{j^*}\) and condition (48) is not met, then there exist four NEs. Basically, any possible combination of actions is an NE and more interestingly \(u(p_{\max}, \bar{\epsilon}) = 0\) for all \((p_{\max}, \bar{\epsilon}) \in A_B \times A_e\). This is due to the fact that the transmitter, if it transmits, always chooses the eavesdropper as the destination, and thus, no secret information is leaked. However, none of the legitimate receivers is able to receive secret information. On the contrary, when condition (48) is met, there exists only one NE: \((0, \bar{\epsilon})\) and \(u(0, \bar{\epsilon}) = 0\). Here, the transmitter remains silent and no information is transmitted to any of the destinations. This implies that an eavesdropper is able to introduce an infinitely long delay into the network before a legitimate destination receives a secret message.

Alternatively, when the eavesdropper is unable to set up its error terms \(\epsilon\) following both (47) and (48), then the transmitter is able to convey secret messages to the legitimate receivers as long as \(g_{k^*} > \bar{g}_{j^*}\).

We describe the average secrecy rate (SR) \(R_s\) at the NE in the following proposition.

**Proposition 5 [Expected value of the SR with one active eavesdropper]:** In the game \(G(g_{k^*}, \bar{g}_{j^*})\) with \(K\) legitimate users and a single active eavesdropper, when the conditions (47) and (48) are not satisfied, the average secrecy rate at the NE is
\[
E[R_s(\bar{\epsilon})] = \int_0^\infty \int_0^\infty \lambda \frac{dF(\mu)}{dF(K)}(\lambda). \tag{53}
\]

Otherwise, when both conditions (47) and (48) are true,
\[
E[R_s(\bar{\epsilon})] = 0. \tag{54}
\]

From Prop. 5, it can be inferred that when conditions (47) and (48) are not met the respective loss in the achievable average secrecy rate as a function of \(\bar{\epsilon}\) is
\[
\Delta R_s(\bar{\epsilon}) = E[C^*_s] - E[R_s] = \int_0^\infty \int_\lambda^{\lambda + \gamma} \log (1 + \mu_{\max}) dF(\mu)dF(K)(\lambda). \tag{55}
\]

The result in (55) shows that the larger \(\bar{\epsilon}\) is the interval (47), the more significant the reduction of the secrecy rate is with respect to the case of a passive eavesdropper.

Another interesting point is that
\[
\lim_{\bar{\epsilon} \to \infty} E[R_s(\bar{\epsilon})] = 0, \tag{56}
\]
which implies that if the eavesdropper can choose \(\bar{\epsilon}\) arbitrarily large, it can fully block the transmission of secret messages in the system. Nonetheless, an unrealistically large difference \(|g_{k^*} - \bar{g}_{j^*}|\) could be used as an indicator of the existence of malicious behavior and serve as a tool for the identification of active eavesdroppers in spatially correlated wireless channels, e.g. [40], [41].

VI. STOCHASTIC CHARACTERIZATION OF THE SC WITH SIDE INFORMATION IN THE HIGH SNR REGIME

Interestingly, in the high SNR regime, for finite \(\bar{\epsilon} < \infty\), the system becomes robust to active attacks, since
\[
C^*_s = \lim_{p_{\max} \to \infty} R_s(\bar{\epsilon}) = \lim_{p_{\max} \to \infty} C^*_s = \left[ \log \left( \frac{g_{k^*}}{\bar{g}_{j^*}} \right) \right]^+. \tag{57}
\]

This implies that in the high SNR regime, the SC of the system is independent of whether the eavesdropper is active or passive.

**Theorem 4 [pdf of the SC in the high SNR regime]:** In the high SNR regime, the pdf \(f_{C^*_s}(C^*_s)\) of the SC \(C^*_s\) in a set of \(K\) non-colluding destinations in the presence of a single passive or active eavesdropper can be expressed as
\[
f_{C^*_s}(C^*_s) = f_{C^*_s}^\alpha(C^*_s) \otimes f_{C^*_s}(C^*_s-U(C^*_s)) + \Pr(C^*_s \leq C^*_s) \delta(C^*_s) \tag{58}
\]

where
\[
C^*_{kH} = \log(g_{k^*}), \tag{59}
\]
\[
C^*_{jH} = \log(\bar{g}_{j^*}), \tag{60}
\]
\[
f_{C^*_s}(\lambda) = \ln(2)2^{\lambda}f_K(2^\lambda), \tag{61}
\]
\[
f_{C^*_s}(\lambda) = \ln(2)2^{\lambda}f(2^\lambda). \tag{62}
\]
Proposition 6 [Expected value and variance of the SC in the high SNR regime]: In the high SNR regime, the expected value and the variance of the SC in a set of $K$ non-colluding destinations in the presence of a single active or passive eavesdropper are given, respectively, by

$$
E[C_{sH}^*] = \int_0^{+\infty} \int_0^\lambda \log \left( \frac{\lambda}{\mu} \right) dF(\mu) dF_K(\lambda) \tag{63}
$$

and

$$
E \left[ C_{sH}^* \right]^2 - E \left[ C_{sH}^* \right] = \int_0^{+\infty} \int_0^\lambda \log^2 \left( \frac{\lambda}{\mu} \right) dF(\mu) dF_K(\lambda) - E \left[ C_{sH}^* \right]^2. \tag{64}
$$

Numerical evaluations of the expected value and the standard deviation of the SC in the high SNR regime are depicted in Fig. 14 and Fig. 15, respectively. It is clear that in such scenarios opportunities of perfectly secure transmission can be substantiated.

Finally, we have the following result.

Proposition 7 [Secrecy outage probability]: The secrecy outage probability with respect to a threshold SC $\tau$ is evaluated as the probability mass of $f_{C_{sH}^*}(C_{sH}^*)$ to the left of the plane $g_j^* = \frac{\mu}{\lambda}$.

$$
Pr(C_{sH}^* < \tau) = 1 - \int_0^{+\infty} \int_0^\lambda f_K(\lambda) f(\mu) d\mu d\lambda. \tag{65}
$$

The secrecy outage probability is depicted in Fig. 16. Notably, it is demonstrated that for a medium size network of $K = 30$ destinations in the presence of a single active or passive eavesdropper, a perfectly secure transmission rate of 0.5 bits/sec/Hz is attainable more than 93% of the time.

VII. HEURISTIC TRANSMISSION STRATEGIES IN THE HIGH SNR REGIME

In the following, we compare two heuristic transmission approaches. A systematic investigation of possible transmission strategies is a subject for planned future research. The present section serves as an example of how the results presented in this paper can be employed towards making informed decisions regarding the allocation of resources, parametrically to the network layout.

In the first approach, the BS always transmits to the destination with the highest reported CSI at a constant rate $R_c$ equal to the expected value of the SC minus the standard deviation, i.e.,

$$
R_c = E[C_{sH}^*] - \sqrt{E \left[ C_{sH}^* \right]^2 - E \left[ C_{sH}^* \right]^2}. \tag{66}
$$

In the second approach, the BS adopts an on/off approach based on a comparison of the highest reported channel gain to the expected value of the $K$-th order statistic of the channel gains; the BS chooses not to transmit if the former is lower than the latter. In the opposite case it transmits at a rate $R_o$ equal to expected value of the SC minus the standard deviation, i.e.,
\[ R_v = \begin{cases} \mathbb{E}[C_{sH}^*] - \sqrt{\mathbb{E}[C_{sH}^{*2}]} - \mathbb{E}[C_{sH}^{*2}], & g_{k*} \geq \mathbb{E}[g_{k*}], \\ 0, & \text{otherwise.} \end{cases} \]

(67)

In the following we evaluate the information leaked in the two heuristic strategies. In both cases it is assumed that the BS employs encoding schemes that ensure perfect secrecy as long as the transmission rate is smaller than the SC.

A. Constant Rate Transmission

For the constant rate transmission approach, information is leaked to the eavesdropper during those transmission intervals for which \( R_c \geq C_{sH}^* \). The probability of this event is evaluated as

\[
P_c = \Pr(R_c \geq C_{sH}^*) = \Pr(g_{k*} \leq 2R_c \tilde{y}_{j*}) = \int_0^\infty \int_0^{2R_c \tilde{y}_{j*}} dF_K(k)(g_{k*})dF(\tilde{y}_{j*}). \]

(68)

Therefore, in \( N \) transmission intervals, assuming \( N \) is sufficiently large, the expected value of the information leaked, denoted by \( I_c(N) \), in ergodic channel conditions, can be expressed as

\[
I_c(N) = NP_c \left( \mathbb{E}[C_{sH}^*] - \sqrt{\mathbb{E}[C_{sH}^{*2}]} - \mathbb{E}[C_{sH}^{*2}] \right). \]

(69)

B. Variable Rate Transmission

In the case of variable rate transmission, information is leaked when \( g_{k*} \geq \mathbb{E}[g_{k*}] \) and \( R_v \geq C_{sH}^* \). These two events are independent and as a result, information is leaked when \( \mathbb{E}[g_{k*}] \leq g_{k*} \leq 2R_v \tilde{y}_{j*} \). Therefore, information is leaked with probability \( P_v \), evaluated as

\[
P_v = \Pr(\mathbb{E}[g_{k*}] \leq g_{k*} \leq 2R_v \tilde{y}_{j*}) = \int_0^{2R_v \tilde{y}_{j*}} \int_0^{2R_v \tilde{y}_{j*}} dF_K(g_{k*})dF(\tilde{y}_{j*}). \]

(70)

Clearly, \( P_v \leq P_c \). The expected value of the information leaked, denoted by \( I_v(N) \), in \( N \) transmission intervals, assuming \( N \) is sufficiently large and the channel is ergodic, can be expressed as

\[
I_v(N) = NP_v \left( \mathbb{E}[C_{sH}^*] - \sqrt{\mathbb{E}[C_{sH}^{*2}]} - \mathbb{E}[C_{sH}^{*2}] \right). \]

(71)

In the constant rate approach, information is leaked with a higher probability than in the variable rate approach. In Fig. 17 we depict numerical evaluations of the rate of information leaked per transmission interval, i.e. \( I_c/N \) and \( I_v/N \), respectively. Interestingly, as \( K \) increases, the rate of information leaked is the same for both transmission approaches, indicating that with increasing \( K \), the \( K \)-th order statistic of the channel gains is with a high probability close to its expected value.

VIII. CONCLUSIONS

In this paper, we have presented an extensive set of results regarding the stochastic characterization of SCs in wireless multiuser networks. In our setting, a management unit wishes to transmit secret messages to a set of destinations. It has been demonstrated that in a purely antagonistic scenario and

\[
R_v = \begin{cases} \mathbb{E}[C_{sH}^*] - \sqrt{\mathbb{E}[C_{sH}^{*2}]} - \mathbb{E}[C_{sH}^{*2}], & g_{k*} \geq \mathbb{E}[g_{k*}], \\ 0, & \text{otherwise.} \end{cases} \]

\[
I_c(N) = NP_c \left( \mathbb{E}[C_{sH}^*] - \sqrt{\mathbb{E}[C_{sH}^{*2}]} - \mathbb{E}[C_{sH}^{*2}] \right). \]

Fig. 17. Rate of information leaked for the constant rate and variable rate transmission approaches in the high SNR regime in the presence of one active or passive eavesdropper as functions of \( K \).

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