Adaptive Channel Recommendation For Opportunistic Spectrum Access

Xu Chen*, Jianwei Huang*, Husheng Li[†]

*Department of Information Engineering, The Chinese University of Hong Kong, Hong Kong [†]Department of Electrical Engineering and Computer Science, The University of Tennessee Knoxville, TN, USA email:{cx008,jwhuang}@ie.cuhk.edu.hk,husheng@eecs.utk.edu

Abstract—We propose a dynamic spectrum access scheme where secondary users cooperatively recommend "good" channels to each other and access accordingly. We formulate the problem as an average reward based Markov decision process. We show the existence of the optimal stationary spectrum access policy, and explore its structure properties in two asymptotic cases. Since the action space of the Markov decision process is continuous, it is difficult to find the optimal policy by simply discretizing the action space and use the policy iteration, value iteration, or Q-learning methods. Instead, we propose a new algorithm based on the Model Reference Adaptive Search method, and prove its convergence to the optimal policy. Numerical results show that the proposed algorithms achieve up to 18%and 100% performance improvement than the static channel recommendation scheme in homogeneous and heterogeneous channel environments, respectively, and is more robust to channel dynamics.

I. INTRODUCTION

Cognitive radio technology enables unlicensed secondary wireless users to opportunistically share the spectrum with licensed primary users, and thus offers a promising solution to address the spectrum under-utilization problem [1]. Designing an efficient spectrum access mechanism for cognitive radio networks, however, is challenging for several reasons: (1) time-variation: spectrum opportunities available for secondary users are often time-varying due to primary users' stochastic activities [1]; and (2) limited observations: each secondary user often has a limited view of the spectrum opportunities due to the limited spectrum sensing capability [2]. Several characteristics of the wireless channels, on the other hand, turn out to be useful for designing efficient spectrum access mechanisms: (1) temporal correlations: spectrum availabilities are correlated in time, and thus observations in the past can be useful in the near future [3]; and (2) spatial correlation: secondary users close to one another may experience similar spectrum availabilities [4]. In this paper, we shall explore the time and space correlations and propose a recommendationbased collaborative spectrum access algorithm, which achieves good communication performances for the secondary users.

Our algorithm design is directly inspired by the recommendation system in the electronic commerce industry. For example, existing owners of various products can provide recommendations (reviews) on Amazon.com, so that other potential customers can pick the products that best suit their needs. Motivated by this, Li in [5] proposed a static channel recommendation scheme, where secondary users recommend

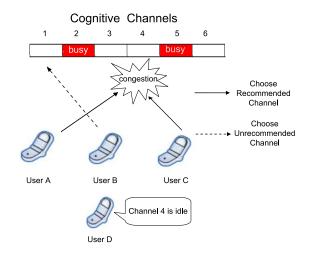


Fig. 1. Illustration of the channel recommendation scheme. User D recommends channel 4 to other users. As a result, both user A and user C access the same channel 4, and thus lead to congestion and a reduced rate for both users.

the channels they have successfully accessed to nearby secondary users. Since each secondary user originally only has a limited view of spectrum availability, such information exchange enables secondary users to take advantages of the correlations in time and space, make more informed decisions, and achieve a high total transmission rate.

The recommendation scheme in [5], however, is rather static and does not dynamically change with network conditions. In particular, the static scheme ignores two important characteristics of cognitive radios. The first one is the *time variability* we mentioned before. The second one is the *congestion effect*. As depicted in Figure 1, too many users accessing the same good channel leads to congestion and a reduced rate for everyone.

To address the shortcomings of the static recommendation scheme, in this paper we propose an adaptive channel recommendation scheme, which adaptively changes the spectrum access probabilities based on users' latest channel recommendations. We formulate and analyze the system as a Markov decision process (MDP), and propose a numerical algorithm that always converges to the optimal spectrum access policy.

The main results and contributions of this paper include:

• *Markov decision process formulation*: we formulate and analyze the optimal recommendation-based spectrum access as an average reward MDP.

- *Existence and structure of the optimal policy*: we show that there always exists a stationary optimal spectrum access policy, which requires only the channel recommendation information of the most recent time slot. We also explicitly characterize the structure of the optimal stationary policy in two asymptotic cases (either the number of users or the number of users goes to infinity).
- *Novel algorithm for finding the optimal policy*: we propose an algorithm based on the recently developed Model Reference Adaptive Search method [6] to find the optimal stationary spectrum access policy. The algorithm has a low complexity even when dealing with a continuous action space of the MDP. We also show that it always converges to the optimal stationary policy.
- *Superior Performance*: we show that the proposed algorithm achieves up to 18% performance improvement than the static channel recommendation scheme and 10% performance improvement than the Q-learning method, and is also robust to channel dynamics.

The rest of the paper is organized as follows. We introduce the system model and the static channel recommendation scheme in Sections II and III-A, respectively. We then discuss the motivation for designing an adaptive channel recommendation scheme in Section III-B. The Markov decision process formulation and the structure results of the optimal policy are presented in Section IV, followed by the Model Reference Adaptive Search based algorithm in Section V. We illustrate the performance of the algorithm through numerical results in Section VII. We discuss the related work in Section VIII and conclude in Section IX.

II. SYSTEM MODEL

We consider a cognitive radio network with M parallel and stochastically heterogeneous primary channels. N homogeneous secondary users try to access these channels using a slotted transmission structure (see Figure 2). The secondary users can exchange information by broadcasting messages over a common control channel¹. We assume that the secondary users are located close-by, thus they experience similar spectrum availabilities and can hear one another's broadcasting messages. To protect the primary transmissions, secondary users need to sense the channel states before their data transmission.

The system model is described as follows:

• *Channel state:* For each primary channel *m*, the channel state at time slot *t* is

$$S_m(t) = \begin{cases} 0, & \text{if channel } m \text{ is occupied by} \\ & \text{primary transmissions,} \\ 1, & \text{if channel } m \text{ is idle.} \end{cases}$$

• Channel state transition: The states of different channels change according to independent Markovian processes (see Figure 3). We denote the channel state probability vector of channel m at time t as $p_m(t) \triangleq (Pr\{S_m(t) =$

¹Please refer to [7] for the details on how to set up and maintain a reliable common control channel in cognitive radio networks.

0}, $Pr\{S_m(t) = 1\}$), which follows a two-state Markov chain as $\boldsymbol{p}_m(t) = \boldsymbol{p}_m(t-1)\Gamma_m, \forall t \geq 1$, with the transition matrix

$$\Gamma_m = \left[\begin{array}{cc} 1 - p_m & p_m \\ q_m & 1 - q_m \end{array} \right].$$

Note that when $p_m = 0$ or $q_m = 0$, the channel state stays unchanged. In the rest of the paper, we will look at the more interesting and challenging cases where $0 < p_m \le 1$ and $0 < q_m \le 1$. The stationary distribution of the Markov chain is given as

$$\lim_{t \to \infty} Pr\{S_m(t) = 0\} = \frac{q_m}{p_m + q_m}, \qquad (1)$$

$$\lim_{t \to \infty} \Pr\{S_m(t) = 1\} = \frac{p_m}{p_m + q_m}.$$
 (2)

- Heterogeneous channel throughput: When a secondary user transmits successfully on an idle channel m, it achieves a data rate of B_m . Different channels can support different data rates.
- Channel Contention: To resolve the transmission collision when multiple secondary users access the same channel, a backoff mechanism is used (see Figure 2 for illustration). The contention stage of a time slot is divided into λ* mini-slots, and each user n executes the following two steps:
 - Count down according to a randomly and uniformly chosen integral backoff time (number of mini-slots) λ_n between 1 and λ*.
 - 2) Once the timer expires, monitor the channel and transmit RTS/CTS messages to grab the channel if the channel is clear (i.e., no ongoing transmission). Note that if multiple users choose the same backoff mini-slot, a collision will occur with RTS/CTS transmissions and no users can grab the channel. Once successfully grabing the channel, the user starts to transmit its data packet.

Suppose that k_m users choose channel m to access. Then the probability that user n (out of the k_m users) successfully grabs the channel m is

$$Pr_{n} = Pr\{\min\{\lambda_{1}, ..., \lambda_{k_{m}}\} = \lambda_{n}\}$$
$$\cdot \sum_{\lambda=1}^{\lambda^{*}} Pr\{\lambda_{n} = \lambda\} Pr\{\min_{i \neq n}\{\lambda_{i}\} > \lambda | \lambda_{n} = \lambda\}$$
$$= \frac{1}{k_{m}} \sum_{\lambda=1}^{\lambda^{*}} \frac{1}{\lambda^{*}} \left(\frac{\lambda^{*} - \lambda}{\lambda^{*}}\right)^{k_{m} - 1}.$$
(3)

For the ease of exposition, we focus on the asymptotic case where λ^* goes to ∞ . This is a good approximation when the number of mini-slots λ^* for backoff is much larger than the number of users N and collisions rarely occur. It simplifies the analysis as

$$\lim_{\lambda^* \to \infty} \frac{1}{\lambda^*} \sum_{\lambda=1}^{\lambda^*} \left(\frac{\lambda^* - \lambda}{\lambda^*}\right)^{k_m - 1} = 1, \tag{4}$$

and thus the expected throughput of user n is

$$u_n(t) = \frac{B_m S_m(t)}{k_m}.$$
(5)

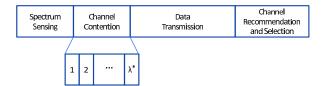


Fig. 2. Structure of each spectrum access time slot

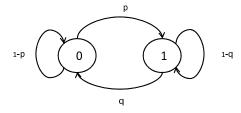


Fig. 3. Two states Markovian channel model

III. INTRODUCTION TO CHANNEL RECOMMENDATION

In this section, we first give a review of the static channel recommendation scheme in in [5] and then discuss the motivation for adaptive channel recommendation.

A. Review of Static Channel Recommendation

The key idea of the static channel recommendation scheme is that secondary users inform each other about the available channels they have just accessed. More specifically, each secondary user executes the following four stages synchronously during each time slot (See Figure 2):

- *Spectrum sensing:* sense one of the channels based on channel selection result made at the end of the previous time slot.
- *Channel Contention:* if the channel sensing result is idle, compete for the channel with the backoff mechanism described in Section II.
- *Data transmission:* transmit data packets if the user successfully grabs the channel.
- Channel recommendation and selection:
 - Announce recommendation: if the user has successfully accessed an idle channel, broadcast this channel ID to all other secondary users.
 - Collect recommendation: collect recommendations from other secondary users and store them in a buffer. Typically, the correlation of channel availabilities between two slots diminishes as the time difference increases. Therefore, each secondary user will only keep the recommendations received from the most recent W slots and discard the out-of-date information. The user's own successful transmission history within W recent time slots is also stored in the buffer. W is a system design parameter and will be further discussed later.
 - Select channel: choose a channel to sense at the next time slot by putting more weights on the recommended channels according to a *static branching* probability P_{rec} . Suppose that the user has 0 < R <

M different channel recommendations in the buffer, then the probability of accessing a channel m is

$$P_m = \begin{cases} \frac{P_{rec}}{R}, & \text{if channel } m \text{ is recommended,} \\ \frac{1-P_{rec}}{M-R}, & \text{otherwise.} \end{cases}$$
(6)

A larger value of P_{rec} means that putting more weight on the recommended channels. When R = 0(no channel is recommended) or M (all channels are recommended), the random access is used and the probability of selecting channel m is $P_m = \frac{1}{M}$.

To illustrate the channel selection process, let us take the network in Figure 1 as an example. Suppose that the branching probability $P_{rec} = 0.4$. Since only R = 1 recommendation is available (i.e., channel 4), the probabilities of choosing the recommended channel 4 and any unrecommended channel are $\frac{0.4}{1} = 0.4$ and $\frac{1-0.4}{6-1} = 0.12$, respectively. Numerical studies in [5] showed that the static channel

Numerical studies in [5] showed that the static channel recommendation scheme achieves a higher performance over the traditional random channel access scheme without information exchange. However, the fixed value of P_{rec} limits the performance of the static scheme, as explained next.

B. Motivations For Adaptive Channel Recommendation

The static channel recommendation mechanism is simple to implement due to a fixed value of P_{rec} . However, it may lead to significant congestions when the number of recommended channels is small. In the extreme case when only R = 1 channel is recommended, calculation (6) suggests that every user will access that channel with a probability P_{rec} . When the number of users N is large, the expected number of users accessing this channel NP_{rec} will be high. Thus heavy congestion happens and each secondary user will get a low expected throughput.

A better way is to adaptively change the value of P_{rec} based on the number of recommended channels. This is the key idea of our proposed algorithm. To illustrate the advantage of adaptive algorithms, let us first consider a simple heuristic adaptive algorithm in a homogeneous channel environment, i.e., for each channel m, its data rate $B_m = B$ and channel state changing probabilities $p_m = p, q_m = q$. In this algorithm, we choose the branching probability such that the expected number of secondary users choosing a single recommended channel is one. To achieve this, we need to set P_{rec} as in Lemma 1.

Lemma 1. If we choose the branching probability $P_{rec} = \frac{R}{N}$, then the expected number of secondary users choosing any one of the R recommended channels is one.

Due to space limitations, we give the detailed proof of Lemma 1 in [?]. Without going through detailed analysis, it is straightforward to show the benefit for such adaptive approach through simple numerical examples. Let us consider a network with M = 10 channels and N = 5 secondary users. For each channel m, the initial channel state probability vector is $p_m(0) = (0, 1)$ and the transition matrix is

$$\Gamma_m = \begin{bmatrix} 1 - 0.01\epsilon & 0.01\epsilon \\ 0.01\epsilon & 1 - 0.01\epsilon \end{bmatrix},$$

where ϵ is called the dynamic factor. A larger value of ϵ implies that the channels are more dynamic over time. We are interested in time average system throughput $U = \frac{\sum_{t=1}^{T} \sum_{n=1}^{N} u_n(t)}{T}$, where $u_n(t)$ is the throughput of user n at time slot t. In the simulation, we set the total number of time slots T = 2000.

We implement the following three channel access schemes:

- Random access scheme: each secondary user selects a channel randomly.
- Static channel recommendation scheme as in [5] with the *optimal* constant branching probability $P_{rec} = 0.7$.
- Heuristic adaptive channel recommendation scheme with the variable branching probability $P_{rec} = \frac{R}{N}$.

Figure 4 shows that the heuristic adaptive channel recommendation scheme outperforms the static channel recommendation scheme, which in turn outperforms the random access scheme. Moreover, the heuristic adaptive scheme is more robust to the dynamic channel environment, as it decreases slower than the static scheme when ϵ increases.

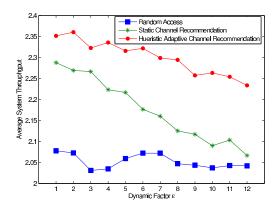


Fig. 4. Comparison of three channel access schemes

We can imagine that an optimal adaptive scheme (by setting the right $P_{rec}(t)$ over time) can further increase the network performance. However, computing the optimal branching probability in closed-form is very difficult. In the rest of the paper, we will focus on characterizing the structures of the optimal spectrum access strategy and designing an efficient algorithm to achieve the optimum.

IV. ADAPTIVE CHANNEL RECOMMENDATION SCHEME

We first study the optimal channel recommendation in the homogeneous channel environment, i.e., each channel m has the same data rate $B_m = B$ and identical channel state changing probabilities $p_m = p, q_m = q$. The generalization to the heterogeneous channel setting will be discussed in Section VI. To find the optimal adaptive spectrum access strategy, we formulate the system as a Markov Decision Process (MDP). For the sake of simplicity, we assume that the recommendation buffer size W = 1, i.e., users only consider the recommendations received in the last time slot. Our method also applies to the case when W > 1 by using a high-order MDP formulation, although the analysis is more involved. A. MDP Formulation For Adaptive Channel Recommendation

We model the system as a MDP as follows:

- System state: $R \in \mathcal{R} \triangleq \{0, 1, ..., \min\{M, N\}\}$ denotes the number of recommended channels at the end of time slot t. Since we assume that all channels are statistically identical, then there is no need to keep track of the recommended channel IDs².
- Action: $P_{rec} \in \mathcal{P} \triangleq (0,1)$ denotes the branching probability of choosing the set of recommended channels.
- *Transition probability*: The probability that action P_{rec} in system state R in time slot t will lead to system state R' in the next time slot is

$$P_{R,R'}^{P_{rec}} = Pr\{R(t+1) = R' | R(t) = R, P_{rec}(t) = P_{rec}\}.$$

We can compute this probability as in (7), with detailed derivations given in Appendix C.

• *Reward*: $U(R, P_{rec})$ is the expected system throughput in the next time slot when the action P_{rec} is taken under the current system state R, i.e.,

$$U(R, P_{rec}) = \sum_{R \in \mathcal{R}'} P_{R, R'}^{P_{rec}} U_{R'}$$

where $U_{R'}$ is the system throughput in state R'. If R' idle channels are utilized by the secondary users in a time slot, then these R' channels will be recommended at the end of the time slot. Thus, we have

$$U_{R'} = R'B.$$

Recall that B is the data rate that a single user can obtain on an idle channel.

 Stationary Policy: π ∈ Ω ≜ P^{|R|} maps each state R to an action P_{rec}, i.e., π(R) is the action P_{rec} taken when the system is in state R. The mapping is stationary and does not depend on time t.

Given a stationary policy π and the initial state $R_0 \in \mathcal{R}$, we define the network's value function as the time average system throughput, i.e.

$$\Phi_{\pi}(R_0) = \lim_{T \to \infty} \frac{1}{T} E_{\pi} \left[\sum_{t=0}^{T-1} U(R(t), \pi(R(t))) \right].$$

We want to find an optimal stationary policy π^* that maximizes the value function $\Phi_{\pi}(R_0)$ for any initial state R_0 , i.e.

$$\pi^* = \arg\max\Phi_{\pi}(R_0), \forall R_0 \in \mathcal{R}.$$

Notice that this is a system wide optimization, although the optimal solution can be implemented in a distributed fashion. This is because every user knows the number of recommended channels R, and it can determine the same optimal access probability locally. For example, each user can calculate the optimal spectrum access policy off-line, and determine the real-time optimal channel access probability P_{rec} locally by observing the number of recommended channels R after entering the network.

²Users need to know the IDs of the recommended channels in order to access them. However, the IDs are not important in terms of MDP analysis.

$$P_{R,R'}^{P_{rec}} = \sum_{m_r + m_u = R'} \sum_{\substack{R \ge \bar{m}_r \ge m_r, M - R \ge \bar{m}_u \ge m_u \\ m_r + n_u = N, n_r \ge \bar{m}_r, n_u \ge \bar{m}_u}} \sum_{\substack{n_r + n_u \ge \bar{m}_u \\ m_r \ge \bar{m}_r, n_u \ge \bar{m}_u \\ m_r \ge \bar{m}_r, n_u \ge \bar{m}_u \\ m_r \ge \bar{m}_r, n_u \ge \bar{m}_u \\ m_r = 1 \\ m$$

B. Existence of Optimal Stationary Policy

MDP formulation above is an average reward based MDP. We can prove that an optimal stationary policy that is independent of initial system state always exists in our MDP formulation. The proof relies on the following lemma from [8].

Lemma 2. If the state space is finite and every stationary policy leads to an irreducible Markov chain, then there exists a stationary policy that is optimal for the average reward based MDP.

The irreducibility of Markov chain means that it is possible to get to any state from any state. For the adaptive channel recommendation scheme, we have

Lemma 3. Given a stationary policy π for the adaptive channel recommendation MDP, the resulting Markov chain is irreducible.

Proof: We consider the following two cases:

Case I, when 0 < q < 1: since $0 < P_{rec} < 1$, 0 , and <math>0 < q < 1, we can verify that given any state R, the transition probability $P_{R,R'}^{P_{rec}} > 0$ for all $R' \in \mathcal{R}$. Thus, any two states communicate with each other.

Case II, when q = 1: for all $R \in \mathcal{R}$, the transition probability $P_{R,R'}^{P_{rec}} > 0$ if $R' \in \{0, ..., \min\{M - R, N\}\}$. It follows that the state R' = 0 is accessible from any other state $R \in \mathcal{R}$. By setting R = 0, we see that $P_{R,R'}^{P_{rec}} > 0$, for all $R' \in \{0, ..., \min\{M, N\}\}$. That is, any other state $R' \in \mathcal{R}$ is also accessible from the state R = 0. Thus, any two states communicate with each other.

Since any two states communicate with each other in all cases and the number of system state $|\mathcal{R}|$ is finite, the resulting Markov chain is irreducible.

Combining Lemmas 2 and 3, we have

Theorem 1. There exists an optimal stationary policy for the adaptive channel recommendation MDP.

Furthermore, the irreducibility of the adaptive channel recommendation MDP also implies that the optimal stationary policy π^* is independent of the initial state R_0 [8], i.e.

$$\Phi_{\pi^*}(R_0) = \Phi_{\pi^*}, \forall R_0 \in \mathcal{R},$$

where Φ_{π^*} is the maximum time average system throughput. In the rest of the paper, we will just use "optimal policy" to refer "optimal stationary policy that is independent of the initial system state".

C. Structure of Optimal Stationary Policy

Next we characterize the structure of the optimal policy without using the closed-form expressions of the policy (which is generally hard to achieve). The key idea is to treat the average reward based MDPs as the limit of a sequence of discounted reward MDPs with discounted factors going to one. Under the irreducibility condition, the average reward based MDP thus inherits the structure property from the corresponding discounted reward MDP [8]. We can write down the Bellman equations of the discounted version of our MDP problem as:

$$V_t(R) = \max_{P_{rec} \in \mathcal{P}} \sum_{R' \in \mathcal{R}} P_{R,R'}^{P_{rec}}[U_{R'} + \beta V_{t+1}(R')], \forall R \in \mathcal{R},$$
(8)

where $V_t(R)$ is the discounted maximum expected system throughput starting from time slot t when the system in state R.

Due to the combinatorial complexity of the transition probability $P_{R,R'}^{P_{rec}}$ in (7), it is difficult to obtain the structure results for the general case. We further limit our attention to the following two asymptotic cases.

1) Case One, the number of channels M goes to infinity while the number of users N stays finite: In this case, the number of channels is much larger than the number of secondary users, and thus heavy congestion rarely happens on any channel. Thus it is safe to emphasizing on accessing the recommended channels. Before proving the main result of Case One in Theorem 2, let us first characterize the property of discounted maximum expected system payoff $V_t(R)$.

Proposition 1. When $M = \infty$ and $N < \infty$, the value function $V_t(R)$ for the discounted adaptive channel recommendation MDP is nondecreasing in R.

The proof of Proposition 1 is given in the Appendix. Based on the monotone property of the value function $V_t(R)$, we prove the following main result.

Theorem 2. When $M = \infty$ and $N < \infty$, for the adaptive channel recommendation MDP, the optimal stationary policy π^* is monotone, that is, $\pi^*(R)$ is nondecreasing on $R \in \mathcal{R}$.

Proof: For the ease of discussion, we define

$$Q_t(R, P_{rec}) = \sum_{R' \in \mathcal{R}} P_{R,R'}^{P_{rec}} [U_{R'} + \beta V_{t+1}(R')],$$

with the partial cross derivative being

$$\frac{\partial^2 Q_t(R, P_{rec})}{\partial R \partial P_{rec}} = \frac{\partial \sum_{R' \in \mathcal{R}} P_{R+1,R'}^{\Gamma_{rec}}[U_{R'} + \beta V_{t+1}(R')]}{\partial P_{rec}} - \frac{\partial \sum_{R' \in \mathcal{R}} P_{R,R'}^{P_{rec}}[U_{R'} + \beta V_{t+1}(R')]}{\partial P_{rec}}.$$

By Lemma 6 in the Appendix, we know the reverse cumulative distribution function $\sum_{R' \in \mathcal{R}} P_{R,R'}^{P_{rec}}$ is supermodular on $\mathcal{R} \times \mathcal{P}$. It implies

$$\frac{\partial \sum_{R' \in \mathcal{R}} P_{R+1,R'}^{P_{rec}}}{\partial P_{rec}} - \frac{\partial \sum_{R' \in \mathcal{R}} P_{R,R'}^{P_{rec}}}{\partial P_{rec}} \ge 0.$$

Since $V_{t+1}(R')$ is nondecreasing in R' by Proposition 1 and $U_{R'} = R'B$, we know that $U_{R'} + \beta V_{t+1}(R')$ is also nondecreasing in R'. Then we have

$$\geq \frac{\frac{\partial \sum_{R' \in \mathcal{R}} P_{R+1,R'}^{P_{rec}} [U_{R'} + \beta V_{t+1}(R')]}{\partial P_{rec}}}{\frac{\partial \sum_{R' \in \mathcal{R}} P_{R,R'}^{P_{rec}} [U_{R'} + \beta V_{t+1}(R')]}{\partial P_{rec}}},$$

i.e.,

$$\frac{\partial^2 Q_t(R, P_{rec})}{\partial R \partial P_{rec}} \ge 0,$$

which implies that $Q_t(R, P_{rec})$ is supermodular on $\mathcal{R} \times \mathcal{P}$. Since

$$\pi^*(R) = \arg \max_{P_{rec}} Q_t(R, P_{rec}),$$

by the property of super-modularity, the optimal policy $\pi^*(R)$ is nondecreasing on R for the discounted MDP above. Since the average reward based MDP inherits its structure property, this result is also true for the adaptive channel recommendation MDP.

2) Case Two, the number of users N goes to infinity while the number of channels M stays finite: In this case, the number of secondary users is much larger than the number of channels, and thus congestion becomes a major concern. However, since there are infinitely many secondary users, all the idle channels at each time slot can be utilized as long as users have positive probabilities to access all channels. From the system's point of view, the cognitive radio network operates in the saturation state. Formally, we show that

Theorem 3. When $N = \infty$ and $M < \infty$, for the adaptive channel channel recommendation MDP, any stationary policy π satisfying

$$0 < \pi(R) < 1, \forall R \in \mathcal{R},$$

is optimal.

Proof: We first define the sets of policies $\Delta \triangleq \{\pi : 0 < \pi(R) < 1, \forall R \in \mathcal{R}\}$ and $\Delta^c = \Omega \setminus \Delta$. Recall that the value of $\pi(R)$ equals the probability of choosing the set of recommended channels, i.e., P_{rec} .

Then it is easy to check that the probability of accessing an arbitrary channel m is positive under any policy $\pi \in \Delta$. Since the number of secondary users $N = \infty$, it implies that all the channels will be accessed by the secondary users. In this case, the transition probability from a system state R to R' of the resulting Markov chain is given by

$$P_{R,R'}^{\pi(R)} = \sum_{\substack{m_r + m_u = R', m_r \le R, m_u \le M - R \\ \cdot \binom{M - R}{m_u} (\frac{p}{p+q})^{m_u} (\frac{q}{p+q})^{M - R - m_u}} (1-q)^{m_r} q^{R - m_r}$$
(9)

which is independent of the branching probability $\pi(R)$. It implies that any policy $\pi \in \Delta$ leads to a Markov chain with the same transition probabilities $P_{R,R'}^{P_{rec}}$. Thus, any policy $\pi \in \Delta$ offers the same time average system throughput.

We next show that any policy $\pi' \in \Delta^c$ leads to a payoff no better than the payoff of a policy $\pi \in \Delta$. For a policy π' where there exists some states \bar{R} such that $\pi'(\bar{R}) = 0$, the transition probability from the system state \bar{R} to R' is

$$P_{\bar{R},R'}^{\pi'(\bar{R})} = \begin{cases} \begin{pmatrix} M-\bar{R} \\ R' \end{pmatrix} (\frac{p}{p+q})^{R'} (\frac{q}{p+q})^{M-\bar{R}-R'} \\ & \text{If } R' \leq M-\bar{R}, \\ 0 & \text{If } R' > M-\bar{R}. \end{cases}$$

If there exists some states \hat{R} such that $\pi'(\hat{R}) = 1$, we have the transition probability as

$$P_{\hat{R},R'}^{\pi'(\hat{R})} = \begin{cases} \begin{pmatrix} \hat{R} \\ R' \end{pmatrix} (1-q)^{R'} q^{\hat{R}-R'} & \text{If } R' \leq \hat{R}, \\ 0 & \text{If } R' > \hat{R}. \end{cases}$$

Since

$$\begin{pmatrix} M-\bar{R}\\ R' \end{pmatrix} \left(\frac{p}{p+q}\right)^{R'} \left(\frac{q}{p+q}\right)^{M-\bar{R}-R'}$$
$$= \sum_{j=0}^{\bar{R}} \begin{pmatrix} \bar{R}\\ j \end{pmatrix} (1-q)^j q^{\bar{R}-j}$$
$$\cdot \begin{pmatrix} M-\bar{R}\\ R' \end{pmatrix} \left(\frac{p}{p+q}\right)^{R'} \left(\frac{q}{p+q}\right)^{M-\bar{R}-R'},$$

and

$$\begin{pmatrix} \hat{R} \\ R' \end{pmatrix} (1-q)^{R'} q^{\hat{R}-R'}$$

$$= \sum_{j=0}^{M-\hat{R}} \begin{pmatrix} M-\hat{R} \\ j \end{pmatrix} (\frac{p}{p+q})^j (\frac{q}{p+q})^{M-\hat{R}-j}$$

$$\cdot \begin{pmatrix} \hat{R} \\ R' \end{pmatrix} (1-q)^{R'} q^{\hat{R}-R'},$$

compared with (9), we have

$$\sum_{R'=i}^{M} P_{R,R'}^{\pi(R)} \ge \sum_{R'=i}^{M} R_{R,R'}^{\pi'(R)}, \forall i, R \in \mathcal{R}, \pi \in \Delta, \pi' \in \Delta^{c}.$$

Suppose that the time horizon consists of any T time slots, and $V_t^{\pi}(R)$ denotes the expected system throughput under the policy π by starting from time slot t when the system in state R.

When
$$t = T$$
,

$$V_T^{\pi}(R) = V_T^{\pi'}(R)$$

= U_R
= $RB, \forall R \in \mathcal{R}, \pi \in \Delta, \pi' \in \Delta^c$

It follows that $U_R + \beta V_T^{\pi}(R) = U_R + \beta V_T^{\pi'}(R)$, and hence

$$\sum_{R'=0}^{M} P_{R,R'}^{\pi(R)} [U(R) + \beta V_T^{\pi}(R)]$$

$$\geq \sum_{R'=0}^{M} R_{R,R'}^{\pi'(R)} [U(R) + \beta V_T^{\pi'}(R)],$$

i.e.,

$$V_{T-1}^{\pi}(R) \ge V_{T-1}^{\pi'}(R), \forall R \in \mathcal{R}, \pi \in \Delta, \pi' \in \Delta^c.$$

Recursively, for any time slots $t \leq T$, we can show that

$$V_t^{\pi}(R) \ge V_t^{\pi'}(R), \forall R \in \mathcal{R}, \pi \in \Delta, \pi' \in \Delta^c$$

Thus, if there exists a policy $\pi' \in \Delta^c$ that is optimal, then all the policies $\pi \in \Delta$ is also optimal. If there does not exist such a policy π' , then we conclude that only the policy $\pi \in \Delta$ is optimal.

V. MODEL REFERENCE ADAPTIVE SEARCH FOR OPTIMAL SPECTRUM ACCESS POLICY

Next we will design an algorithm that can converge to the optimal policy under general system parameters (not limiting to the two asymptotic cases). Since the action space of the adaptive channel recommendation MDP is continuous (i.e., choosing a probability P_{rec} in (0, 1)), the traditional method of discretizing the action space followed by the policy, value iteration, or Q-learning cannot guarantee to converge to the optimal policy. To overcome this difficulty, we propose a new algorithm developed from the Model Reference Adaptive Search method, which was recently developed in the Operations Research community [6]. We will show that the proposed algorithm is easy to implement and is provably convergent to the optimal policy.

A. Model Reference Adaptive Search Method

We first introduce the basic idea of the Model Reference Adaptive Search (MRAS) method. Later on, we will show how the method can be used to obtain optimal spectrum access policy for our problem.

The MRAS method is a new randomized method for global optimization [6]. The key idea is to randomize the original optimization problem over the feasible region according to a specified probabilistic model. The method then generates candidate solutions and updates the probabilistic model on the basis of elite solutions and a reference model, so that to guide the future search toward better solutions.

Formally, let J(x) be the objective function to maximize. The MRAS method is an iterative algorithm, and it includes three phases in each iteration k:

- Random solution generation: generate a set of random solutions $\{x\}$ in the feasible set χ according to a parameterized probabilistic model $f(x, v_k)$, which is a probability density function (pdf) with parameter v_k . The number of solutions to generate is a fixed system parameter.
- *Reference distribution construction*: select elite solutions among the randomly generated set in the previous phase, such that the chosen ones satisfy $J(x) \ge \gamma$. Construct a reference probability distribution as

$$g_k(x) = \begin{cases} \frac{I_{\{J(x) \ge \gamma\}}}{E_{f(x,v_0)}[\frac{I_{\{J(x) \ge \gamma\}}}{f(x,v_0)}]} & k = 1, \\ \frac{e^{J(x)}I_{\{J(x) \ge \gamma\}}g_{k-1}(x)}{E_{g_{k-1}}[e^{J(x)}I_{\{J(x) \ge \gamma\}}]} & k \ge 2, \end{cases}$$
(10)

where $I_{\{\varpi\}}$ is an indicator function, which equals 1 if the event ϖ is true and zero otherwise. Parameter v_0 is the initial parameter for the probabilistic model (used during the first iteration, i.e., k = 1), and $g_{k-1}(x)$ is the reference distribution in the previous iteration (used when $k \ge 2$).

• *Probabilistic model update*: update the parameter v of the probabilistic model f(x, v) by minimizing the Kullback-Leibler divergence between $g_k(x)$ and f(x, v), i.e.

$$v_{k+1} = \arg\min_{v} E_{g_k} \left[\ln \frac{g_k(x)}{f(x,v)} \right]. \tag{11}$$

By constructing the reference distribution according to (10), the expected performance of random elite solutions can be improved under the new reference distribution, i.e.,

$$E_{g_{k}}[e^{J(x)}I_{\{J(x)\geq\gamma\}}] = \frac{\int_{x\in\chi} e^{2J(x)}I_{\{J(x)\geq\gamma\}}g_{k-1}(x)dx}{E_{g_{k-1}}[e^{J(x)}I_{\{J(x)\geq\gamma\}}]} \\ = \frac{E_{g_{k-1}}[e^{2J(x)}I_{\{J(x)\geq\gamma\}}]}{E_{g_{k-1}}[e^{J(x)}I_{\{J(x)\geq\gamma\}}]} \\ \geq E_{g_{k-1}}[e^{J(x)}I_{\{J(x)\geq\gamma\}}].$$
(12)

To find a better solution to the optimization problem, it is natural to update the probabilistic model (from which random solution are generated in the first stage) as close to the new reference probability as possible, as done in the third stage.

B. Model Reference Adaptive Search For Optimal Spectrum Access Policy

In this section, we design an algorithm based on the MRAS method to find the optimal spectrum access policy. Here we treat the adaptive channel recommendation MDP as a global optimization problem over the policy space. The key challenge is the choice of proper probabilistic model $f(\cdot)$, which is crucial for the convergence of the MRAS algorithm.

1) Random Policy Generation: To apply the MRAS method, we first need to set up a random policy generation mechanism. Since the action space of the channel recommendation MDP is continuous, we use the Gaussian distributions. Specifically, we generate sample actions $\pi(R)$ from a Gaussian distribution for each system state $R \in \mathcal{R}$ independently, i.e. $\pi(R) \sim \mathcal{N}(\mu_R, \sigma_R^2)$.³ In this case, a candidate policy π can be generated from the joint distribution of $|\mathcal{R}|$ independent Gaussian distributions, i.e.,

$$(\pi(0), ..., \pi(\min\{M, N\})) \sim \mathcal{N}(\mu_0, \sigma_0^2) \times \cdots \times \mathcal{N}(\mu_{\min\{M, N\}}, \sigma_{\min\{M, N\}}^2)$$

As shown later, Gaussian distribution has nice analytical and convergent properties for the MRAS method.

For the sake of brevity, we denote $f(\pi(R), \mu_R, \sigma_R)$ as the pdf of the Gaussian distribution $\mathcal{N}(\mu_R, \sigma_R^2)$, and $f(\pi, \mu, \sigma)$

³Note that the Gaussian distribution has a support over $(-\infty, +\infty)$, which is larger than the feasible region of $\pi(R)$. This issue will be handled in Section V-B2.

as random policy generation mechanism with parameters $\boldsymbol{\mu} \triangleq (\mu_0, ..., \mu_{\min\{M,N\}})$ and $\boldsymbol{\sigma} \triangleq (\sigma_0, ..., \sigma_{\min\{M,N\}})$, i.e.,

$$f(\pi, \mu, \sigma) = \prod_{R=0}^{\min\{M, N\}} f(\pi(R), \mu_R, \sigma_R)$$
$$= \prod_{R=0}^{\min\{M, N\}} \frac{1}{\sqrt{2\varphi\sigma_R^2}} e^{-\frac{(\pi(R) - \mu_R)!}{2\sigma_R^2}}$$

where φ is the circumference-to-diameter ratio.

2) System Throughput Evaluation: Given a candidate policy π randomly generated based on $f(\pi, \mu, \sigma)$, we need to evaluate the expected system throughput Φ_{π} . From (7), we obtain the transition probabilities $P_{R,R'}^{\pi(R)}$ for any system state $R, R' \in \mathcal{R}$. Since a policy π leads to a finitely irreducible Markov chain, we can obtain its stationary distribution. Let us denote the transition matrix of the Markov chain as $Q \triangleq [P_{R,R'}^{\pi(R)}]_{|\mathcal{R}| \times |\mathcal{R}|}$ and the stationary distribution as $p = (Pr(0), ..., Pr(\min\{M, N\}))$. Obviously, the stationary distribution can be obtained by solving the following equation

$$pQ = p$$
.

We then calculate the expected system throughput Φ_{π} by

$$\Phi_{\pi} = \sum_{R \in \mathcal{R}} Pr(R) U_R.$$

Note that in the discussion above, we assume that $\pi \in \Omega$ implicitly, where Ω is the feasible policy space. Since Gaussian distribution has a support over $(-\infty, +\infty)$, we thus extend the definition of expected system throughput Φ_{π} over $(-\infty, +\infty)^{|\mathcal{R}|}$ as

$$\Phi_{\pi} = \begin{cases} \sum_{R \in \mathcal{R}} Pr(R) U_R & \pi \in \Omega, \\ -\infty & \text{Otherwise.} \end{cases}$$

In this case, whenever any generated policy π is not feasible, we have $\Phi_{\pi} = -\infty$. As a result, such policy π will not be selected as an elite sample (discussed next) and will not used for probability updating. Hence the search of MRAS algorithm will not bias towards any unfeasible policy space.

3) Reference Distribution Construction: To construct the reference distribution, we first need to select the elite policies. Suppose L candidate policies, $\pi_1, \pi_2, ..., \pi_L$, are generated at each iteration. We order them based on an increasing order of the expected system throughputs Φ_{π} , i.e., $\Phi_{\hat{\pi}_1} \leq \Phi_{\hat{\pi}_2} \leq ... \leq \Phi_{\hat{\pi}_L}$, and set the elite threshold as

$$\gamma = \Phi_{\hat{\pi}_{\lceil (1-\rho)L\rceil}},$$

where $0 < \rho < 1$ is the elite ratio. For example, when L = 100and $\rho = 0.4$, then $\gamma = \Phi_{\hat{\pi}_{60}}$ and the last 40 samples in the sequence will be selected as elite samples. Note that as long as L is sufficiently large, we shall have $\gamma < \infty$ and hence only feasible policies π are selected. According to (10), we then construct the reference distribution as

$$g_{k}(\pi) = \begin{cases} \frac{I_{\{\Phi_{\pi} \ge \gamma\}}}{E_{f(\pi,\mu_{0},\sigma_{0})}[\frac{I_{\{\Phi_{\pi} \ge \gamma\}}}{f(\pi,\mu_{0},\sigma_{0})}]} & k = 1, \\ \frac{e^{\Phi_{\pi}}I_{\{\Phi_{\pi} \ge \gamma\}}g_{k-1}(\pi)}{E_{g_{k-1}}[e^{\Phi_{\pi}}I_{\{\Phi_{\pi} \ge \gamma\}}]} & k \ge 2. \end{cases}$$
(13)

4) Policy Generation Update: For the MRAS algorithm, the critical issue is the updating of random policy generation mechanism $f(\pi, \mu, \sigma)$, or solving the problem in (11). The optimal update rule is described as follow.

Theorem 4. The optimal parameter $(\boldsymbol{\mu}, \boldsymbol{\sigma})$ that minimizes the Kullback-Leibler divergence between the reference distribution $g_k(\pi)$ in (13) and the new policy generation mechanism $f(\pi, \boldsymbol{\mu}, \boldsymbol{\sigma})$ is

$$\mu_{R} = \frac{\int_{\pi \in \Omega} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma\}} \pi(R) d\pi}{\int_{\pi \in \Omega} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma\}} d\pi}, \forall R \in \mathcal{R}, \quad (14)$$

$$\sigma_{R}^{2} = \frac{\int_{\pi \in \Omega} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma\}} [\pi(R) - \mu_{R}]^{2} d\pi}{\int_{\pi \in \Omega} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma\}} d\pi}, \forall R \in \mathcal{R}. \quad (15)$$

Proof: First, from (13), we have

$$g_1(\pi) = \frac{I_{\{\Phi_{\pi} \ge \gamma\}}}{E_{f(\pi, \mu_0, \sigma_0)} [\frac{I_{\{\Phi_{\pi} \ge \gamma\}}}{f(\pi, \mu_0, \sigma_0)}]} \\ = \frac{I_{\{\Phi_{\pi} \ge \gamma\}}}{\int_{\pi \in \Omega} I_{\{\Phi_{\pi} \ge \gamma\}} d\pi},$$

and,

$$g_{2}(\pi) = \frac{e^{\Phi_{\pi}}I_{\{\Phi_{\pi} \geq \gamma\}}g_{1}(\pi)}{E_{g_{1}}[e^{\Phi_{\pi}}I_{\{\Phi_{\pi} \geq \gamma\}}]}$$

$$= \frac{e^{\Phi_{\pi}}I_{\{\Phi_{\pi} \geq \gamma\}}I_{\{\Phi_{\pi} \geq \gamma\}}}{E_{g_{1}}[e^{\Phi_{\pi}}I_{\{\Phi_{\pi} \geq \gamma\}}]\int_{\pi \in \Omega}I_{\{\Phi_{\pi} \geq \gamma\}}d\pi}$$

$$= \frac{e^{\Phi_{\pi}}I_{\{\Phi_{\pi} \geq \gamma\}}I_{\{\Phi_{\pi} \geq \gamma\}}}{\int_{\pi \in \Omega}e^{\Phi_{\pi}}I_{\{\Phi_{\pi} \geq \gamma\}}\frac{I_{\{\Phi_{\pi} \geq \gamma\}}}{\int_{\pi \in \Omega}I_{\{\Phi_{\pi} \geq \gamma\}}d\pi}d\pi\int_{\pi \in \Omega}I_{\{\Phi_{\pi} \geq \gamma\}}d\pi}$$

$$= \frac{e^{\Phi_{\pi}}I_{\{\Phi_{\pi} \geq \gamma\}}}{\int_{\pi \in \Omega}e^{\Phi_{\pi}}I_{\{\Phi_{\pi} \geq \gamma\}}d\pi}.$$

Repeat the above computation iteratively, we have

$$g_k(\pi) = \frac{e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma\}}}{\int_{\pi \in \Omega} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma\}} d\pi}, k \ge 1.$$
(16)

Then, the problem in (11) is equivalent to solving

$$\max_{\boldsymbol{\mu},\boldsymbol{\sigma}} \quad \int_{\pi \in \Omega} g_k(\pi) \ln f(\pi, \boldsymbol{\mu}, \boldsymbol{\sigma}) d\pi, \tag{17}$$

subject to
$$\boldsymbol{\mu}, \boldsymbol{\sigma} \succeq 0,$$

Substituting (16) into (17), we have

$$\max_{\boldsymbol{\mu},\boldsymbol{\sigma}} \quad \int_{\pi\in\Omega} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi}\geq\gamma\}} \ln f(\pi,\boldsymbol{\mu},\boldsymbol{\sigma}) d\pi, \quad (18)$$

subject to
$$\boldsymbol{\mu},\boldsymbol{\sigma}\succeq 0,$$

Function $f(\pi(R), \mu_R, \sigma_R)$ is log-concave, since it is the pdf of the Gaussian distribution. Since the logconcavity is closed under multiplication, then $f(\pi, \mu, \sigma) =$ $\prod_{R=0}^{\min\{M,N\}} f(\pi(R), \mu_R, \sigma_R)$ is also log-concave. It implies the problem in (17) is a concave optimization problem. Solving by the first order condition, we have

$$\begin{array}{lll} \displaystyle \frac{\partial \int_{\pi \in \Omega} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi} \geq \gamma\}} \ln f(\pi, \boldsymbol{\mu}, \boldsymbol{\sigma}) d\pi}{\partial \mu_{R}} & = & 0, \forall R \in \mathcal{R}, \\ \\ \displaystyle \frac{\partial \int_{\pi \in \Omega} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi} \geq \gamma\}} \ln f(\pi, \boldsymbol{\mu}, \boldsymbol{\sigma}) d\pi}{\partial \sigma_{R}} & = & 0, \forall R \in \mathcal{R}, \end{array}$$

which leads to (14) and (15). Due to the concavity of the optimization problem in (17), the solution is also the global optimum for the random policy generation updating.

5) MARS Algorithm For Optimal Spectrum Access Policy: Based on the MARS algorithm, we generate L candidate polices at each iteration. Then the updates in (14) and (15) are replaced by the sample average version in (24) and (25), respectively. As a summary, we describe the MARS-based algorithm for finding the optimal spectrum access policy of adaptive channel recommendation MDP in Algorithm 1.

C. Convergence of Model Reference Adaptive Search

In this part, we discuss the convergence property of the MRAS-based optimal spectrum access policy. For ease of exposition, we assume that the adaptive channel recommendation MDP has a unique global optimal policy. Numerical studies in [6] show that the MRAS method also converges where there are multiple global optimal solutions. We shall show that the random policy generation mechanism $f(\pi, \mu_k, \sigma_k)$ will eventually generate the optimal policy.

Theorem 5. For the MRAS algorithm, the limiting point of the policy sequence $\{\pi_k\}$ generated by the sequence of random policy generation mechanism $\{f(\pi, \mu_k, \sigma_k)\}$ converges pointwisely to the optimal spectrum access policy π^* for the adaptive channel recommendation MDP, i.e.,

$$\lim_{k \to \infty} E_{f(\pi, \boldsymbol{\mu}_k, \boldsymbol{\sigma}_k)}[\pi(R)] = \pi^*(R), \forall R \in \mathcal{R}, \quad (19)$$

$$\lim_{k \to \infty} Var_{f(\pi, \mu_k, \sigma_k)}[\pi(R)] = 0, \forall R \in \mathcal{R}.$$
 (20)

The proof is given in the Appendix.

From Theorem 5, we see that parameter $(\mu_{R,k}, \sigma_{R,k})$ for updating in (24) and (25) also converges, i.e.,

$$\lim_{k \to \infty} \mu_{R,k} = \pi^*(R), \forall R \in \mathcal{R},$$
$$\lim_{k \to \infty} \sigma_{R,k} = 0, \forall R \in \mathcal{R}.$$

Thus, we can use $\max_{R \in \mathcal{R}} \sigma_{R,k} < \xi$ as the stopping criterion in Algorithm 1.

VI. ADAPTIVE CHANNEL RECOMMENDATION WITH CHANNEL HETEROGENEITY

We now generalize the adaptive channel recommendation to the heterogeneous channel setting. Recall that the system state R in the homogeneous channel case only keeps track of how many channels are recommended. In a heterogeneous channel environment, each channel has different a data rate B_m and channel state changing probabilities p_m and q_m . Keeping track of the number of recommend channels is not enough for optimal decision. Intuitively, if a channel with higher data rate B_m is recommended, users should choose this channel with a higher weight. The new system state for the heterogeneous channel case should be defined as a vector $\vec{R} \triangleq (I_1, ..., I_M)$, where $I_m = 1$ if channel m is recommended and $I_m = 0$ otherwise. The objective of the heterogeneous channel recommendation MDP is then to find the optimal channel access probabilities $\{P_m(\vec{R})\}_{m=1}^M$ for each system Algorithm 1 MRAS-based Algorithm For Adaptive Recommendation Based Optimal Spectrum Access

- 1: Initialize parameters for Gaussian distributions (μ_0, σ_0) , the elite ratio ρ , and the stopping criterion ξ . Set initial elite threshold $\gamma_0 = 0$ and iteration index k = 0.
- 2: repeat:
- 3: **Increase** iteration index k by 1.
- 4: Generate *L* candidate policies $\pi_1, ..., \pi_L$ from the random policy generation mechanism $f(\pi, \mu_{k-1}, \sigma_{k-1})$.
- 5: Select elite policies by setting the elite threshold $\gamma_k = \max\{\Phi_{\hat{\pi}_{\lceil (1-\rho)L\rceil}}, \gamma_{k-1}\}.$
- 6: **Update** the random policy generation mechanism by $\sum_{k=1}^{L} (k+1)\Phi_{k} = (D)$

$$\mu_{R,k} = \frac{\sum_{i=1}^{L} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi_i} \ge \gamma_k\}} \pi_i(R)}{\sum_{i=1}^{L} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi_i} \ge \gamma_k\}}}, \qquad \forall R \in \mathcal{R}$$
(21)

$$\sigma_{R,k}^{2} = \frac{\sum_{i=1}^{L} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi_{i}} \ge \gamma_{k}\}} [\pi_{i}(R) - \mu_{R}]^{2}}{\sum_{i=1}^{L} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi_{i}} \ge \gamma_{k}\}}}, \quad \forall R \in \mathcal{R}$$
(22)

7: **until** $\max_{R \in \mathcal{R}} \sigma_{R,k} < \xi$.

state \vec{R} where $P_m(\vec{R})$ is the probability of selecting channel m.

Similarly with the homogeneous channel case, we can apply the MRAS method to obtain the optimal solutions with the new formulation. However, the number of decision variables $\{P_m(\vec{R})\}_{m=1}^M$ in the heterogeneous channel model equals to $M2^M$, which causes exponential blow up in the computational complexity. We next focus on developing a low complexity efficient heuristic algorithm to solve the MDP.

Recall that in the heuristic algorithm in Lemma 1 for the homogeneous channel recommendation, the weight of selecting each recommended channel is $\frac{1}{N}$ and total weights of choosing recommended channels are $R\frac{1}{N}$. Similarly, we can design a low complexity heuristic algorithm for the heterogeneous channel recommendation. More specifically, we set the weight of selecting channel m is P_1^m (P_0^m , respectively) when the channel is recommended (the channel is not recommended, respectively). Given the system is in state \vec{R} , the probability of choosing channel m is proportional to its weight of its state I_m , i.e.,

$$P_m(\vec{R}) = \frac{P_{I_m}^m}{\sum_{m'=1}^M P_{I_{m'}}^m}.$$
 (23)

In this case, the total number of decision variables $P_{I_m}^m$ is reduced to 2M, which grows linearly in the number of channels M. Let $\vec{\pi} = \{(P_1^m, P_0^m)\}_{m=1}^M \in (0, 1)^{2M}$ denote the set of corresponding decision variables. Our objective is to find the optimal $\vec{\pi}$ that maximizes the time average throughput $\Phi_{\vec{\pi}}$. We can again apply the MRAS method to find the optimal solution, which is given in Algorithm 2. The procedures of derivation is very similar with the MRAS method for the homogeneous channel recommendation; we omit the details due to space limit.

Note that the optimal policy $\vec{\pi}^*$ for the heuristic hetero-

Algorithm 2 MRAS-based Algorithm For Optimizing Heuristic Heterogeneous Channel Recommendation

- initialize parameters for the elite ratio ρ, Gaussian distributions μ(0) = {(μ₁^m(0), μ₀^m(0))}_{m=1}^M, σ(0) = {(σ₁^m(0), σ₀^m(0))}_{m=1}^M, and the stopping criterion ξ. Set initial elite threshold γ₀ = 0 and iteration index k = 0.
 repeat:
- 3: **increase** iteration index k by 1.
- 4: **generate** *L* candidate policies $\vec{\pi}_1, ..., \vec{\pi}_L$ from the random policy generation mechanism $f(\vec{\pi}, \mu(k-1), \sigma(k-1))$.
- 5: **select** elite policies by setting the elite threshold $\gamma_k = \max{\{\Phi_{\hat{\pi}_{(1-k)(1-k)}}, \gamma_{k-1}\}}.$
- max{Φ_{π̂}_{f(1-ρ)L]}, γ_{k-1}}.
 6: update the random policy generation mechanism by (for any I_m ∈ {0, 1}, m ∈ M)

$$\mu_{I_m}^m(k) = \frac{\sum_{i=1}^{L} e^{(k-1)\Phi_{\vec{\pi}}} I_{\{\Phi_{\vec{\pi}_i} \ge \gamma_k\}} P_{I_m}^m}{\sum_{i=1}^{L} e^{(k-1)\Phi_{\vec{\pi}}} I_{\{\Phi_{\vec{\pi}_i} \ge \gamma_k\}}},$$
(24)

$$\sigma_{I_m}^m(k) = \left(\frac{\sum_{i=1}^L e^{(k-1)\Phi_{\vec{\pi}}} I_{\{\Phi_{\vec{\pi}_i} \ge \gamma_k\}} (P_{I_m}^m - \mu_{I_m}^m(k))^2}{\sum_{i=1}^L e^{(k-1)\Phi_{\vec{\pi}}} I_{\{\Phi_{\vec{\pi}_i} \ge \gamma_k\}}}\right)^{\frac{1}{2}}$$
(25)

7: **until**
$$\max_{I_m \in \{0,1\}, m \in \mathcal{M}} \sigma^m_{I_m}(k) < \xi$$

geneous channel recommendation is also a feasible policy for the heterogeneous channel recommendation MDP. The performance of the optimal policy for the heterogeneous channel recommendation MDP thus dominates the heuristic heterogeneous channel recommendation. However, numerical results show that the heuristic heterogeneous channel recommendation has a small performance loss comparing to the optimal policy while gaining a significant computation complexity reduction.

VII. SIMULATION RESULTS

In this section, we investigate the proposed adaptive channel recommendation scheme by simulations. The results show that the adaptive channel recommendation scheme not only achieves a higher performance over the static channel recommendation scheme and random access scheme, but also is more robust to the dynamic change of the channel environments.

A. Simulation Setup

We first consider a cognitive radio network consisting of multiple independent and stochastically homogeneous primary channels. The data rate of each channel is normalized to be 1 Mbps. In order to take the impact of primary user's long run behavior into account, we consider the following two types of channel state transition matrices:

Type 1:
$$\Gamma^1 = \begin{bmatrix} 1 - 0.005\epsilon & 0.005\epsilon \\ 0.025\epsilon & 1 - 0.025\epsilon \end{bmatrix}$$
, (26)

Type 2:
$$\Gamma^2 = \begin{bmatrix} 1 - 0.01\epsilon & 0.01\epsilon \\ 0.01\epsilon & 1 - 0.01\epsilon \end{bmatrix}$$
, (27)

where ϵ is the dynamic factor. Recall that a larger ϵ means that the channels are more dynamic over time. Using (2), we know that channel models Γ^1 and Γ^2 have the stationary channel idle probabilities of 1/6 and 1/2, respectively. In other words, the primary activity level is much higher with the Type 1 channel than with the Type 2 channel.

We initialize the parameters of MRAS algorithm as follows. We set $\mu_R = 0.5$ and $\sigma_R = 0.5$ for the Gaussian distribution, which has 68.2% support over the feasible region (0, 1). We found that the performance of the MRAS algorithm is insensitive to the elite ratio ρ when $\rho \leq 0.3$. We thus choose $\rho = 0.1$.

When using the MRAS-based algorithm, we need to determine how many (feasible) candidate policies to generate in each iteration. Figure 5 shows the convergence of MRAS algorithm with 100, 300, and 500 candidate policies per iteration, respectively. We have two observations. First, the number of iterations to achieve convergence reduces as the number of candidate policies increases. Second, the convergence speed is insignificant when the number changes from 300 to 500. We thus choose L = 500 for the experiments in the sequel.

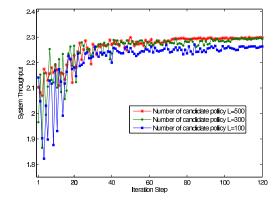


Fig. 5. The convergence of MRAS-based algorithm with different number of candidate policies per iteration

B. Simulation Results

We implement the adaptive channel recommendation scheme with M = 10 channels and N = 5 secondary users. We also benchmark the adaptive channel recommendation scheme with the static channel recommendation scheme in [5] and the random access scheme as the benchmark. We choose the dynamic factor ϵ within a wide range to investigate the robustness of the schemes to the channel dynamics. The results are shown in Figures 6 – 9. From these figures, we see that

- Superior performance of adaptive channel recommendation scheme (Figures 6 and 7): the adaptive channel recommendation scheme performs better than the random access scheme and static channel recommendation scheme. Typically, it offers 5%~18% performance gain over the static channel recommendation scheme.
- Impact of channel dynamics (Figures 6 and 7): the performances of both adaptive and static channel recommendation schemes degrade as the dynamic factor ε increases. The reason is that both two schemes rely on the

recommendation information from previous time slots to make decisions. When channel states change rapidly, the value of recommendation information diminishes. However, the adaptive channel recommendation is much more robust to the dynamic channel environment changing (See Figure 9). This is because the optimal adaptive policy takes the channel dynamics into account while the static one does not.

Impact of channel idleness level (Figures 8 and 9): Figure 8 shows the performance gain of the adaptive channel recommendation scheme over the random access scheme under two different types of transition matrix scenarios. We see that the performance gain decreases with the idle probability of the channel. This shows that the information of channel recommendations can enhance the spectrum access more efficiently when the primary activity level increases (i.e., when the channel idle probability is low). Interestingly, Figure 9 shows that the performance gain of the adaptive channel recommendation scheme over the static channel recommendation scheme trends to increase with the channel idleness probability. This illustrates that the adaptive channel recommendation scheme can better utilize the channel opportunities given the information of channel recommendations.

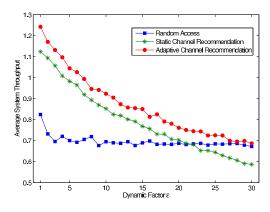


Fig. 6. System throughput with M=10 channels and N=5 users under the Type 1 channel state transition matrix

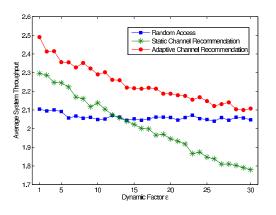


Fig. 7. System throughput with M=10 channels and N=5 users under the Type 2 channel state transition matrix

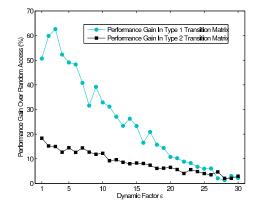


Fig. 8. Performance gain over random access scheme. The Type 1 and Type 2 channels have the stationary channel idle probabilities of 1/6 and 1/2, respectively.

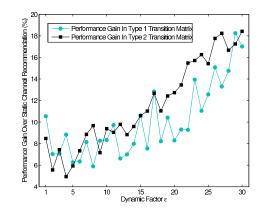


Fig. 9. Performance gain over static channel recommendation scheme. The Type 1 and Type 2 channels have the stationary channel idle probabilities of 1/6 and 1/2, respectively.

C. Comparison of MRAS algorithm and Q-Learning

To benchmark the performance of the spectrum access policy based on the MRAS algorithm, we compare it with the policy obtained by Q-learning algorithm [9].

Since the Q-learning can only be used over the discrete action space, we first discretize the action space \mathcal{P} into a finite discrete action space $\hat{\mathcal{P}} = \{0.1, ..., 1.0\}$. The Q-learning then defines a Q-value representing the estimated quality of a state-action combination as $Q : \mathcal{R} \times \hat{\mathcal{P}}_{rec} \to \mathbb{R}$. Given a new reward $U(R(t), P_{rec}(t))$ is received, we can update the Q-value to be

$$Q(R(t), P_{rec}(t)) = (1 - \alpha)Q(R(t), P_{rec}(t)), + \alpha[U(R(t), P_{rec}(t)) + \max_{\substack{P_{rec} \in \hat{\mathcal{P}}}} Q(R(t+1), P_{rec})],$$

where $0 < \alpha < 1$ is the smoothing factor. Given a system state R, the probability of choosing an action P_{rec} is $P_r(P_{rec}(t) = P_{rec}|R(t) = R) = \frac{e^{\tau Q(R,P_{rec})}}{\sum_{P'_{rec} \in \vec{\mathcal{P}}} e^{\tau Q(R,P_{rec})}}$, where $\tau > 0$ is the temperature.

After the Q-learning converges, we obtain the corresponding spectrum access policy π_Q over the discretized action space $\hat{\mathcal{P}}$. Note that π_Q is a sub-optimal policy for the adaptive channel recommendation MDP over the continuous action space \mathcal{P} . We compare the Q-learning based policy with our MRASbased optimal policy when there are M = 10 channels and N = 5 users, and show the simulation results in Figures 10 and 11. From these figures, we see that the MRAS-based algorithm outperforms Q-learning up to 10%, which demonstrates the effectiveness of our proposed algorithm.

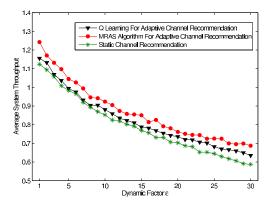


Fig. 10. Comparison of MRAS-based algorithm and Q-learning with Type 1 channel state transition matrix

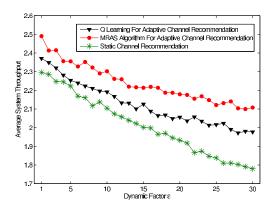


Fig. 11. Comparison of MRAS-based algorithm and Q-learning with Type 2 channel state transition matrix

D. Heuristic Heterogenous Channel Recommendation

We now evaluate the proposed heuristic heterogeneous channel recommendation mechanism in Section VI with a network consisting of M = 10 channels and N = 5 users. We implement the heuristic heterogeneous channel recommendation mechanism in both homogeneous and heterogenous homogeneous environments.

1) Homogeneous Channel Environment: We first study how the heuristic heterogeneous channel recommendation mechanism performs in the homogeneous channel environment (which is a special case of the heterogeneous environment) in both types of Γ^1 and Γ^2 homogeneous channel environments, and simulate the optimal homogeneous channel recommendation (Algorithm 1) as a benchmark. The data rate of each channel is normalized to be 1 Mbps. The results are shown in Figures 12 and 13. Comparing to the optimal channel access policy, the performance loss of the heuristic heterogeneous channel recommendation in the Type 1 and Type 2 channel environments are at most 12% and 5%, respectively. This shows the efficiency of the heuristic heterogeneous channel recommendation in homogeneous channel environments.

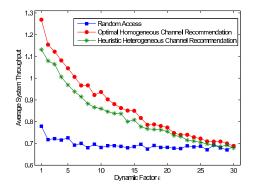


Fig. 12. Comparison of heuristic heterogenous channel recommendation and optimal homogeneous channel recommendation in Type 1 homogeneous channel environment.

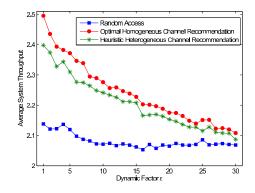


Fig. 13. Comparison of heuristic heterogenous channel recommendation and optimal homogeneous channel recommendation in Type 2 homogeneous channel environment.

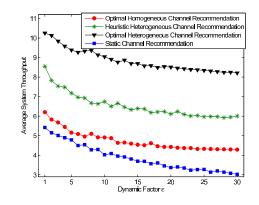


Fig. 14. Comparison of heuristic heterogenous channel recommendation, optimal homogeneous channel recommendation and optimal homogeneous channel recommendation in the first kind of heterogenous channel environment.

2) Heterogeneous Channel Environment: We next implement the heuristic heterogeneous channel recommendation mechanism in heterogeneous channel environments. The data rates of M = 10 channels are $\{B_1 = 0.2, B_2 = 0.6, B_3 = 0.8, B_4 = 1, B_5 = 2, B_6 = 4, B_7 = 6, B_8 = 8, B_9 = 0.8, B_4 = 1, B_5 = 2, B_6 = 4, B_7 = 6, B_8 = 8, B_9 = 0.8, B_8 =$

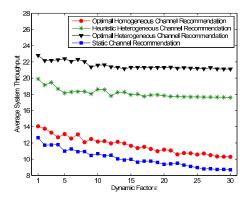


Fig. 15. Comparison of heuristic heterogenous channel recommendation, optimal homogeneous channel recommendation and optimal homogeneous channel recommendation in the second kind of heterogenous channel environment.

 $10, B_{10} = 20$ Mbps. We consider two kinds of stochastic channel state changing environments:

$$\{\Gamma_1 = \Gamma^2, \Gamma_2 = \Gamma^2, \Gamma_3 = \Gamma^2, \Gamma_4 = \Gamma^2, \Gamma_5 = \Gamma^2, \\ \Gamma_6 = \Gamma^1, \Gamma_7 = \Gamma^1, \Gamma_8 = \Gamma^1, \Gamma_9 = \Gamma^1, \Gamma_{10} = \Gamma^1\}, \quad (28)$$

and

$$\{\Gamma_1 = \Gamma^1, \Gamma_2 = \Gamma^1, \Gamma_3 = \Gamma^1, \Gamma_4 = \Gamma^1, \Gamma_5 = \Gamma^1, \\ \Gamma_6 = \Gamma^2, \Gamma_7 = \Gamma^2, \Gamma_8 = \Gamma^2, \Gamma_9 = \Gamma^2, \Gamma_{10} = \Gamma^2\}.$$
 (29)

Here subscript denotes channel index, and superscript denote channel type index. For the first kind of channel environment, a channel with low data rate tends to have a low primary transmission occupancy. While for the second kind, a channel with high data rate tends to have a high idleness probability. We also implement static channel recommendation, the optimal homogeneous channel recommendation (Algorithm 1) and optimal heterogeneous channel recommendation (obtained by adapting the MRAS algorithm to optimize the heterogeneous channel MDP, not shown in this paper) as benchmarks. The results are depicted in Figures 14 and 15. From these figures, we see that:

- For the first kind of channel environment, the heuristic heterogeneous channel recommendation achieves up-to 40% and 100% performance improvement over the optimal homogeneous channel recommendation and the static channel recommendation, respectively. Comparing with the optimal heterogeneous channel recommendation, the performance loss of the heuristic heterogeneous channel recommendation is at most 35%. Note that the number of decision variables in the optimal heterogeneous channel recommendation is $M2^M = 10240$, while the number of decision variables in the heuristic heterogeneous channel recommendation is only 2M = 20. The convergence of the heuristic heterogeneous channel recommendation heterogeneous channel recommendation.
- For the second kind of channel environment, the heuristic heterogeneous channel recommendation achieves upto 70% and 100% performance improvement over the optimal homogeneous channel recommendation and static

channel recommendation, respectively. The performance loss is at most 20% comparing with the the optimal heterogeneous channel recommendation. Comparing with Figure 14, we see that the heuristic heterogeneous channel recommendation performs better if more channel opportunities are available for the secondary users.

VIII. RELATED WORK

The spectrum access by multiple secondary users can be either uncoordinated or coordinated. For the uncoordinated case, multiple secondary users compete with other for the resource. Huang et al. in [10] designed two auction mechanisms to allocate the interference budget among selfish users. Southwell and Huang in [11] studied the largest and smallest convergence time to an equilibrium when secondary users access multiple channels in a distributed fashion. Liu et al. in [12] modeled the interactions among spatially separated users as congestion games with resource reuse. Li and Han in [13] applied the graphic game theory to address the spectrum access problem with limited range of mutual interference. Anandkumar et al. in [14] proposed a learning-based approach for competitive spectrum access with incomplete spectrum information. Law et al. in [15] showed that uncoordinated spectrum access may lead to poor system performance.

For the coordinated spectrum access, Zhao *et al.* in [16] proposed a dynamic group formation algorithm to distribute secondary users' transmissions across multiple channels. Shu and Krunz proposed a multi-level spectrum opportunity framework in [17]. The above papers assumed that each secondary user knows the entire channel occupancy information. We consider the case where each secondary user only has a limited view of the system, and improve each other's information by recommendation.

Our algorithm design is partially inspired by the recommendation systems in the electronic commerce industry, where analytical methods such as collaborative filtering [18] and multiarmed bandit process modeling [19] are useful. However, we cannot directly apply the existing methods to analyze cognitive radio networks due to the unique congestion effect in our model.

IX. CONCLUSION

In this paper, we propose an adaptive channel recommendation scheme for efficient spectrum sharing. We formulate the problem as an average reward based Markov decision process. We first prove the existence of the optimal stationary spectrum access policy, and then characterize the structure of the optimal policy in two asymptotic cases. Furthermore, we propose a novel MRAS-based algorithm that is provably convergent to the optimal policy. Numerical results show that our proposed algorithm outperforms the static approach in the literature by up to 18% and the Q-learning method by up to 10% in terms of system throughput. Our algorithm is also more robust to the channel dynamics compared to the static counterpart.

In terms of future work, we are currently extending the analysis by taking the heterogeneity of channels into consideration. We also plan to consider the case where the secondary users are selfish. Designing an incentive-compatible channel recommendation mechanism for that case will be very interesting and challenging.

APPENDIX

A. Proof of Lemma ??

When $S_m(t) = 0$, this trivially holds. We focus on the case that $S_m(t) = 1$.

Let $\mathcal{K}_m = \{1,...,k_m(t)\}$ be the set of secondary users accessing the channel m, τ_m^i be the backoff time be generated by secondary user i and $\tau_m^{(1)} = \min\{\tau_m^i | i \neq n, i \in \mathcal{K}_m\}$. The probability that the user n captures the channel m is given as

$$Pr_{n,m} = P\{\tau_m^{(1)} > \tau_m^n\} \\ = (1 - \frac{\tau_m^n}{\tau_{max}})^{k_m(t)-1}.$$

Thus, the expected throughput of user n is

$$u_n(t) = \int_0^{\tau_{max}} BPr_{n,m} \frac{1}{\tau_{max}} d\tau_m^n$$

=
$$\int_0^{\tau_{max}} B(1 - \frac{\tau_m^n}{\tau_{max}})^{k_m(t)-1} \frac{1}{\tau_{max}} d\tau_m^n$$

=
$$\frac{B}{k_m(t)}.$$

=
$$\frac{BS_m(t)}{k_m(t)}.$$

B. Proof of Lemma 1

Let Λ_C denote the event that C secondary users choose the recommended channels, and $Pr(c_1, ..., c_R)$ denote probability mass function that the number of secondary users on these Rrecommended channels equal to $c_1, ..., c_R$ respectively. Given the event Λ_C , we have

$$Pr(c_1,...,c_R|\Lambda_C) = \begin{pmatrix} n \\ c_1,...,c_R \end{pmatrix} R^{-C}$$

which is a Multinomial mass function. By the property of Multinomial distribution, we have

$$E[c_m|\Lambda_C] = \frac{C}{R}.$$

It follows that the expected number of users choosing a recommended channel m is

$$E[c_m] = \sum_{C=0}^{N} E[c_m | \Lambda_C] Pr(\Lambda_C)$$

=
$$\sum_{C=0}^{N} \frac{C}{R} {\binom{N}{C}} P_{rec}^C (1 - P_{rec})^{N-C}$$

=
$$\frac{P_{rec}N}{R}.$$

Then $E[c_m] = 1$ requires that

$$P_{rec} = \frac{R}{N}.$$

C. Derivation of Transition Probability

When the system state transits from R to R', we assume that m_r and m_u recommendations, out of R' recommendations, are channels that have been recommended and have not been recommended at time slot t respectively. Obviously, $m_r + m_u = R'$. We assume that \bar{m}_r recommended channels and \bar{m}_u unrecommended channels have been accessed by the secondary users at time slot t+1. We thus have $R \geq \bar{m}_r \geq m_r$ and $M - R \geq \bar{m}_u \geq m_u$. We also assume that there are n_r secondary users have accessed these \bar{m}_r recommended channels and n_u secondary users have accessed those \bar{m}_u unrecommended channels at time slot t + 1. Obviously, we have $n_r + n_u = N$, $n_r \ge \overline{m}_r$ and $n_u \ge \overline{m}_u$.

For the first term, the probability that the user distribution (n_r, n_u) happens follows the Binomial distribution as

 $\binom{N}{n_r} P_{rec}^{n_r} (1 - P_{rec})^{n_u}.$ For the second term, when $\bar{m}_r \ge 1$, it is easy to check that there are $\binom{n_r - 1}{\bar{m}_r - 1}$ ways for n_r secondary users to choose \bar{m}_r recommended channels and there are $\frac{R!}{(R-\bar{m}_r)!}$ possibilities for these \bar{m}_r recommended channels out of the Rrecommended channels, each of which has probability $(\frac{1}{R})^{n_r}$. Among these \bar{m}_r recommended channels that have been accessed by the secondary users, the probability that m_r channels turn out to be idle is given as $\begin{pmatrix} \bar{m}_r \\ m_r \end{pmatrix} (1-q)^{m_r} q^{\bar{m}_r-m_r}$. When $\bar{m}_r = 0$, it requires that $u_r = 0$. Thus, we define

$$\begin{pmatrix} n_r - 1 \\ -1 \end{pmatrix} = \begin{cases} 1 & \text{If } n_r = 0, \\ 0 & \text{Otherwise.} \end{cases}$$

Similarly, we can obtain the third term for the unrecommended channels case.

D. Lemma 5

Since the operation $\sum_{R' \in \mathcal{R}} P_{R,R'}^{P_{rec}}[\cdot]$ plays a key role in the Bellman equation, to facilitate the study, we first define the following function

$$f_r(R, P_{rec}) \triangleq \sum_{i=r}^{\min\{M,N\}} P_{R,i}^{P_{rec}}, \forall r \in \mathcal{R}.$$

Since

$$f_r(R, P_{rec}) = Pr(R(t+1) \ge r | R(t) = R, P_{rec}(t) = P_{rec}) = 1 - Pr(R(t+1) < r | R(t) = R, P_{rec}(t) = P_{rec}),$$

We call the function $f_r(R, P_{rec})$ as the reverse cumulative distribution function in the sequel.

Lemma 4. When $M = \infty$ and $N < \infty$, the reverse cumulative distribution function $f_r(R, P_{rec})$ is nondecreasing in R for all $r, R \in \mathcal{R}, P_{rec} \in \mathcal{P}$.

proof: We prove the result by induction argument. In abuse of notation, we denote the transition probability $P_{R,R'}^{P_{rec}}$ and the reverse cumulative distribution function $f_r(R, P_{rec})$ when the number of users N=k as $P_{R,R^\prime}^{P_{rec}}(k)$ and $f_r^k(R,P_{rec})$ respectively.

When N = 2, from (7), we have

$$\begin{aligned} P_{0,0}^{P_{rec}}(2) &= P_{rec}^{2} + (1 - P_{rec})^{2}(\frac{q}{p+q})^{2} \\ &+ 2P_{rec}(1 - P_{rec})\frac{q}{p+q}, \end{aligned}$$

$$\begin{aligned} P_{0,1}^{P_{rec}}(2) &= (1 - P_{rec})^{2}\frac{2pq}{(p+q)^{2}} + 2P_{rec}(1 - P_{rec})\frac{p}{p+q}, \\ P_{0,2}^{P_{rec}}(2) &= (1 - P_{rec})^{2}(\frac{p}{p+q})^{2}, \end{aligned}$$

$$\begin{aligned} P_{1,0}^{P_{rec}}(2) &= P_{rec}^{2}q + (1 - P_{rec})^{2}(\frac{q}{p+q})^{2} \\ &+ 2P_{rec}(1 - P_{rec})\frac{q^{2}}{p+q}, \end{aligned}$$

$$\begin{aligned} P_{1,1}^{P_{rec}}(2) &= P_{rec}^{2}(1-q) + (1 - P_{rec})^{2}\frac{2pq}{(p+q)^{2}} \\ &+ 2P_{rec}(1 - P_{rec})\frac{(1-q)q + pq}{p+q}, \end{aligned}$$

$$\begin{aligned} P_{1,2}^{P_{rec}}(2) &= (1 - P_{rec})^{2}(\frac{p}{p+q})^{2} + 2P_{rec}(1 - P_{rec})\frac{(1-q)p}{p+q}, \end{aligned}$$

$$\begin{aligned} P_{2,0}^{P_{rec}}(2) &= P_{rec}^{2}\frac{q+q^{2}}{2} + (1 - P_{rec})^{2}(\frac{q}{p+q})^{2} \\ &+ 2P_{rec}(1 - P_{rec})\frac{q^{2}}{p+q}, \end{aligned}$$

$$\begin{aligned} P_{2,1}^{P_{rec}}(2) &= P_{rec}^{2}\frac{1-q+(1-q)q}{2} + (1 - P_{rec})^{2}\frac{2pq}{(p+q)^{2}} \\ &+ 2P_{rec}(1 - P_{rec})\frac{(1-q)q+pq}{p+q}, \end{aligned}$$

$$\begin{aligned} P_{2,1}^{P_{rec}}(2) &= P_{rec}^{2}\frac{(1-q)^{2}}{2} + (1 - P_{rec})^{2}(\frac{q}{p+q})^{2} \\ &+ 2P_{rec}(1 - P_{rec})\frac{q^{2}}{p+q}, \end{aligned}$$

$$P_{2,2}^{P_{rec}}(2) = P_{rec}^2 \frac{(1-q)^2}{2} + (1-P_{rec})^2 (\frac{p}{p+q})^2 + 2P_{rec}(1-P_{rec}) \frac{(1-q)p}{p+q}.$$

It is easy to check the following holds

$$\begin{aligned} P_{0,0}^{P_{rec}}(2) &\geq P_{1,0}^{P_{rec}}(2) \geq P_{2,0}^{P_{rec}}(2), \\ P_{2,2}^{P_{rec}}(2) &\geq P_{1,2}^{P_{rec}}(2) \geq P_{0,2}^{P_{rec}}(2). \end{aligned}$$

Since

$$\sum_{i=0}^{2} P_{0,i}^{P_{rec}}(2) = \sum_{i=0}^{2} P_{1,i}^{P_{rec}}(2) = \sum_{i=0}^{2} P_{2,i}^{P_{rec}}(2) = 1,$$

we thus obtain

$$f_r^2(R+1, P_{rec}) \ge f_r^2(R, P_{rec}), \forall R, r \in \mathcal{R}, P_{rec} \in \mathcal{P},$$

i.e. $f_r(R, P_{rec})$ is nondecreasing in R for the case N = 2. We then assume that $f_r(R, P_{rec})$ is nondecreasing in R for

all $R \in \mathcal{R}$, $P_{rec} \in \mathcal{P}$ for the case that $N = k \ge 2$ i.e.

$$f_r^k(R+1, P_{rec}) \ge f_r^k(R, P_{rec}), \forall R, r \in \mathcal{R}, P_{rec} \in \mathcal{P}.$$

We next prove that $f_r(R, P_{rec})$ is nondecreasing for the case the N = k + 1 under this hypothesis.

Let ψ denote the event that one arbitrary user out of these k+1 users, does not generate a recommendation at time slot t+1. Obviously,

$$Pr(\psi) = P_{rec}q + (1 - P_{rec})\frac{q}{p+q},$$

which depends on P_{rec} and the channel environment only. By conditioning on the event φ , we have

$$P_{R+1,i}^{P_{rec}}(k+1) = P_{R+1,i-1}^{P_{rec}}(k)[1 - Pr(\psi)] + P_{R+1,i}^{P_{rec}}(k)Pr(\psi), \quad (30)$$

$$P_{R,i}^{P_{rec}}(k+1) = P_{R,i-1}^{P_{rec}}(k)[1 - Pr(\psi)]. + P_{R\,i}^{P_{rec}}(k)Pr(\psi) \quad (31)$$

Thus,

$$\begin{aligned} f_r^{k+1}(R+1, P_{rec}) &= f_r^{k+1}(R, P_{rec}) \\ &= \sum_{i=r}^{k+1} P_{R+1,i}^{P_{rec}}(k+1) - \sum_{i=r}^{k+1} P_{R,i}^{P_{rec}}(k+1) \\ &= [\sum_{i=r}^{k+1} P_{R+1,i-1}^{P_{rec}}(k) - \sum_{i=r}^{k+1} P_{R,i-1}^{P_{rec}}(k)][1 - Pr(\psi)] \\ &+ [\sum_{i=r}^{k} P_{R+1,i}^{P_{rec}}(k) - \sum_{i=r}^{k} P_{R,i}^{P_{rec}}(k)]Pr(\psi) \\ &= [\sum_{j=r}^{k} P_{R+1,j}^{P_{rec}}(k) - \sum_{j=r}^{k} P_{R,j}^{P_{rec}}(k)][1 - Pr(\psi)] \\ &+ [\sum_{i=r}^{k} P_{R+1,i}^{P_{rec}}(k) - \sum_{i=r}^{k} P_{R,i}^{P_{rec}}(k)]Pr(\psi) \\ &= [f_{r-1}^{k}(R+1, P_{rec}) - f_{r-1}^{k}(R, P_{rec})][1 - Pr(\psi)] \\ &= [f_r^{k}(R+1, P_{rec}) - f_r^{k}(R, P_{rec})]Pr(\psi) \\ &\geq 0. \end{aligned}$$

$$(32)$$

i.e. $f_r(R, P_{rec})$ is also nondecreasing for the case the N = k+1. By the induction argument, the result holds for the case that $N \ge 2$.

E. Lemma 6

Lemma 5. When $M = +\infty$ and $N < +\infty$, the reverse cumulative distribution function $f_r(R, P_{rec})$ is supermodular on $\mathcal{R} \times \mathcal{P}$.

proof: To show $f_r(R, P_{rec})$ is supermodular on $\mathcal{R} \times \mathcal{P}$ is equivalent to proving the following is true:

$$\frac{\partial^2 f_r(R, P_{rec})}{\partial P_{rec} \partial R} \ge 0.$$
(33)

Since R is an integral variable, (33) is equivalent to

$$\frac{\partial f_r(R+1, P_{rec})}{\partial P_{rec}} - \frac{\partial f_r(R, P_{rec})}{\partial P_{rec}} \ge 0.$$

That is, it is equivalent to showing $\frac{\partial f_r(R, P_{rec})}{\partial P_{rec}}$ is nondecreasing in R. By the similar procedure in proof of Lemma 4, we show this holds.

F. Proof of Proposition 1

We prove the proposition by induction. Suppose that the time horizon consists of any T time slots.

When t = T, $V_T(R) = U_R = RB$, and the proposition is trivially true.

Now, we assume it also holds for $V_t(R)$ when t = k + 1, k + 2, ..., T. Let \hat{R} be a system state such that $\hat{R} \ge R$. By the hypothesis, we have $V_{k+1}(\hat{R}) \ge V_{k+1}(R)$. Let π^* be the optimal policy. From the Bellman equation in (8), we have

$$V_k(R) = \sum_{R'=0}^{\min\{M,N\}} P_{R,R'}^{\pi^*(R)} [U_{R'} + \beta V_{k+1}(R')], \forall R \in \mathcal{R}.$$
(34)

By defining a new system state -1 such that $U_{-1} + \beta V_{k+1}(-1) = 0$, we can rewrite the equation in (34) as

$$V_{k}(R) = \sum_{\substack{R'=0\\ R'=0}}^{\min\{M,N\}} P_{R,R'}^{\pi^{*}(R)} \sum_{i=0}^{R'} \{[U_{i} + \beta V_{k+1}(i)] - [U_{i-1} + \beta V_{k+1}(i-1)]\}$$

$$= \sum_{\substack{R'=0\\ R'=0}}^{\min\{M,N\}} \{[U_{R'} + \beta V_{k+1}(R')] - [U_{R'-1} + \beta V_{k+1}(R'-1)]\} \sum_{i=R'}^{\min\{M,N\}} P_{R,i}^{\pi^{*}(R)}.$$

By lemma 5 in the Appendix, we have

$$\sum_{i=R'}^{\min\{M,N\}} P_{\hat{R},i}^{\pi^*(R)} \ge \sum_{i=R'}^{\min\{M,N\}} P_{R,i}^{\pi^*(R)}, \forall R' \in \mathcal{R}.$$

Then

$$V_{k}(R) \leq \sum_{R'=0}^{\min\{M,N\}} \{ [U_{R'} + \beta V_{k+1}(R')] - [U_{R'-1} + \beta V_{k+1}(R'-1)] \} \sum_{i=R'}^{\min\{M,N\}} P_{\hat{R},i}^{\pi^{*}(R)}$$

$$= \sum_{R'=0}^{\min\{M,N\}} P_{\hat{R},R'}^{\pi^{*}(R)} [U_{R'} + \beta V_{k+1}(R')]$$

$$\leq \max_{P_{rec} \in \mathcal{P}} \sum_{R' \in \mathcal{R}} P_{\hat{R},R'}^{P_{rec}} [U_{R'} + \beta V_{t+1}(R')]$$

$$= \sum_{R'=0}^{\min\{M,N\}} P_{\hat{R},R'}^{\pi^{*}(\hat{R})} [U_{R'} + \beta V_{k+1}(R')]$$

$$= V_{k}(\hat{R}).$$

i.e., for t = k, $V_k(\hat{R}) \ge V_k(R)$ also holds. This completes the proof.

G. Proof of Theorem 5

We first show that under the reference distribution, the optimal policy is attainable.

Lemma 6. For the MRAS algorithm, the policy π generated by the sequence of reference distributions $\{g_k\}$ converges

point-wisely to the optimal spectrum access policy π^* for the adaptive channel recommendation MDP, i.e.

$$\lim_{k \to \infty} E_{g_k}[\pi(R)] = \pi(R)^*, \forall R \in \mathcal{R},$$
(35)

$$\lim_{k \to \infty} Var_{g_k}[\pi(R)] = 0, \forall R \in \mathcal{R}.$$
(36)

proof: The proof is developed on the basis of the results in [6].

First, from the MRAS algorithm, we have

 $\gamma_k \le \gamma_{k+1},$

i.e. the sequence $\{\gamma_k\}$ is monotone. Since $0 \leq \gamma_k \leq \Phi_{\pi^*}$ is bounded, there must exist a finite K such that $\gamma_{k+1} = \gamma_k, \forall k \geq K$.

When $\gamma_K = \Phi_{\pi^*}$, we have

$$\lim_{k \to \infty} E_{g_k}[e^{\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma_k\}}] = e^{\Phi_{\pi^*}}.$$

holds.

When $\gamma_K < \Phi_{\pi^*}$, from (12), we know that

$$E_{g_k}[e^{\Phi_{\pi}}I_{\{\Phi_{\pi}\geq\gamma_k\}}]\geq E_{g_{k-1}}[e^{\Phi_{\pi}}I_{\{\Phi_{\pi}\geq\gamma_k\}}], \forall k\geq K.$$

That is, the sequence $\{E_{g_k}[e^{\Phi_{\pi}}I_{\{\Phi_{\pi} \geq \gamma_k\}}]\}$ is monotone and hence converges. We then show that the limit of this sequence must be $e^{\Phi_{\pi^*}}$ by contradiction.

Suppose that

$$\lim_{k \to \infty} E_{g_k}[e^{\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma_k\}}] = e^{\Phi_*} < e^{\Phi_{\pi^*}}.$$

Define the set

$$\Theta = \{\pi : \Phi_{\pi} \ge \max\{\gamma_K, \ln \frac{e^{\Phi_*} + e^{\Phi_{\pi^*}}}{2}\}\}.$$

Since $\gamma_K < \Phi_{\pi^*}$, the set Θ is not empty by the continuous property over the policy space of MDP [8]. Note that

$$g_k(\pi) = \prod_{i=1}^k \frac{e^{\Phi_\pi} I_{\{\Phi_\pi \ge \gamma_i\}} g_{k-1}(\pi)}{E_{g_i} [e^{\Phi_\pi} I_{\{\Phi_\pi \ge \gamma_i\}}]} g_1(\pi)$$

and

$$\lim_{k \to \infty} \frac{e^{\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma_k\}}}{E_{g_k}[e^{\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma_k\}}]} = \frac{e^{\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma_K\}}}{e^{\Phi_*}} > 1, \forall \pi \in \Theta,$$

we thus have

$$\lim_{k\to\infty}g_k(\pi)=\infty, \forall \pi\in\Theta.$$

By Fatou's lemma, we have

$$\lim_{k \to \infty} \inf \int_{\pi \in \Omega} g_k(\pi) d\pi$$

$$= 1$$

$$\geq \lim_{k \to \infty} \inf \int_{\pi \in \Theta} g_k(\pi) d\pi$$

$$\geq \int_{\pi \in \Theta} \lim_{k \to \infty} \inf g_k(\pi) d\pi$$

$$= \infty,$$

which forms a contradiction. Hence, we have

$$\lim_{k \to \infty} E_{g_k}[e^{\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma_k\}}] = e^{\Phi_{\pi^*}}$$

Since $e^{\Phi_{\pi}}I_{\{\Phi_{\pi} \geq \gamma\}}$ is a monotone function of Φ_{π} and oneto-one map over the field $\{\pi : \Phi_{\pi} \geq \gamma\}$, the result above implies that

$$\lim_{k \to \infty} E_{g_k}[\pi] = \pi^*, \tag{37}$$

$$\lim_{k \to \infty} Var_{g_k}[\pi] = \mathbf{0}.$$
(38)

To complete the proof of the theorem, we next show that

$$E_{g_k}[\pi(R)] = E_{f(\pi,\mu,\sigma)}[\pi(R)], \forall R \in \mathcal{R},$$
$$E_{g_k}[\pi^2(R)] = E_{f(\pi,\mu,\sigma)}[\pi^2(R)], \forall R \in \mathcal{R}.$$

For the sake of simplicity, we first define a function

$$H(\boldsymbol{\mu},\boldsymbol{\sigma},\gamma_k) \triangleq \int_{\pi\in\Omega} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi}\geq\gamma_k\}} \ln f(\pi,\boldsymbol{\mu},\boldsymbol{\sigma}) d\pi.$$

Since

$$f(\pi, \mu, \sigma) = \prod_{R=0}^{\min\{M,N\}} f(\pi(R), \mu_R, \sigma_R)$$

$$= \prod_{R=0}^{\min\{M,N\}} \frac{1}{\sqrt{2pi\sigma_R^2}} e^{-\frac{(\pi(R)-\mu_R)^2}{2\sigma_R^2}},$$

$$= \prod_{R=0}^{\min\{M,N\}} e^{\frac{\mu_R\pi(R)}{\sigma_R} - \frac{\mu_R^2}{2\sigma_R}} \frac{1}{\sqrt{2pi\sigma_R^2}} e^{-\frac{\pi(R)^2}{2\sigma_R^2}}$$

$$= \prod_{R=0}^{\min\{M,N\}} e^{\frac{\mu_R\pi(R)}{\sigma_R} - \frac{\mu_R^2}{2\sigma_R}} f(\pi(R), 0, \sigma_R)$$

$$= \prod_{R=0}^{\min\{M,N\}} [e^{\frac{\mu_R\pi(R)}{\sigma_R}} f(\pi(R), 0, \sigma_R) - \frac{\int_{\pi(R)\in\mathcal{P}} \frac{\mu_R\pi(R)}{\sigma_R}} f(\pi(R), 0, \sigma_R) d\pi(R)],$$

we then obtain

$$H(\boldsymbol{\mu}, \boldsymbol{\sigma}, \gamma_{k}) = \sum_{R=0}^{\min\{M,N\}} \int_{\pi \in \Omega} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma_{k}\}} \frac{\mu_{R}\pi(R)}{\sigma_{R}} d\pi \\ + \sum_{R=0}^{\min\{M,N\}} \int_{\pi \in \Omega} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma_{k}\}} \ln f(\pi(R), 0, \sigma_{R}) d\pi \\ - \sum_{R=0}^{\min\{M,N\}} \{\int_{\pi \in \Omega} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma_{k}\}} \\ \cdot \ln[\int_{\pi(R)\in\mathcal{P}} \frac{\mu_{R}\pi(R)}{\sigma_{R}} f(\pi(R), 0, \sigma_{R}) d\pi(R)] d\pi \}.$$

Since the optimization problem in (18) is to solve

$$\max_{\boldsymbol{\mu},\boldsymbol{\sigma}} H(\boldsymbol{\mu},\boldsymbol{\sigma},\gamma_k),$$

the updated parameters (μ_k, σ_k) thus maximizes $H(\mu, \sigma, \gamma_k)$. It means that

$$\nabla H(\boldsymbol{\mu}_k, \boldsymbol{\sigma}_k, \gamma_k) = 0.$$

That is

$$= \frac{\nabla H(\boldsymbol{\mu}, \boldsymbol{\sigma}, \gamma_k)}{\int_{\pi(R)\in\mathcal{P}} e^{\frac{\mu_R \pi(R)}{\sigma_R}} f(\pi(R), 0, \sigma_R) \frac{\pi(R)}{\sigma_R^2} d\pi(R)}}{\int_{\pi(R)\in\mathcal{P}} e^{\frac{\mu_R \pi(R)}{\sigma_R}} f(\pi(R), 0, \sigma_R) d\pi(R)} \\ \cdot \int_{\pi\in\Omega} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma_k\}} d\pi \\ - \int_{\pi\in\Omega} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma_k\}} \frac{\pi(R)}{\sigma_R^2} d\pi, \\ = 0.$$

It follows that

$$= \frac{\frac{\int_{\pi \in \Omega} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma_{k}\}}\pi(R)d\pi}{\int_{\pi \in \Omega} e^{(k-1)\Phi_{\pi}} I_{\{\Phi_{\pi} \ge \gamma_{k}\}}d\pi}}{\frac{\int_{\pi(R) \in \mathcal{P}} e^{\frac{\mu_{R}\pi(R)}{\sigma_{R}}} f(\pi(R), 0, \sigma_{R})\pi(R)d\pi(R)}{\int_{\pi(R) \in \mathcal{P}} e^{\frac{\mu_{R}\pi(R)}{\sigma_{R}}} f(\pi(R), 0, \sigma_{R})d\pi(R)}}, \forall R \in \mathcal{R}$$

By multiplying the same constant on the numerator and denominator of the terms on both sides, we have

$$= \frac{ \frac{\int_{\pi \in \Omega} \frac{e^{(k-1)\Phi\pi} I_{\{\Phi\pi \ge \gamma_k\}} g_{k-1}(\pi)}{E_{g_{k-1}}[e^{\Phi\pi} I_{\{\Phi\pi \ge \gamma_k\}}]} \pi(R) d\pi}{\int_{\pi \in \Omega} \frac{e^{(k-1)\Phi\pi} I_{\{\Phi\pi \ge \gamma_k\}} g_{k-1}(\pi)}{E_{g_{k-1}}[e^{\Phi\pi} I_{\{\Phi\pi \ge \gamma_k\}}]} d\pi} \\ \frac{\int_{\pi(R) \in \mathcal{P}} f(\pi(R), \mu_R, \sigma_R) \pi(R) d\pi(R)}{\int_{\pi(R) \in \mathcal{P}} f(\pi(R), \mu_R, \sigma_R) d\pi(R)}, \forall R \in \mathcal{R},$$

Since

$$\int_{\pi(R)\in\mathcal{P}} f(\pi(R),\mu_R,\sigma_R)d\pi(R)$$

$$= \int_{\pi\in\Omega} \frac{e^{(k-1)\Phi_{\pi}}I_{\{\Phi_{\pi}\geq\gamma_k\}}g_{k-1}(\pi)}{E_{g_{k-1}}[e^{\Phi_{\pi}}I_{\{\Phi_{\pi}\geq\gamma\}}]}d\pi$$

$$= 1,$$

we obtain

$$\int_{\pi\in\Omega} \frac{e^{(k-1)\Phi_{\pi}}I_{\{\Phi_{\pi}\geq\gamma_{k}\}}g_{k-1}(\pi)}{E_{g_{k-1}}[e^{\Phi_{\pi}}I_{\{\Phi_{\pi}\geq\gamma\}}]}\pi(R)d\pi$$
$$= \int_{\pi(R)\in\mathcal{P}} f(\pi(R),\mu_{R},\sigma_{R})\pi(R)d\pi(R), \forall R\in\mathcal{R},$$

i.e.

$$E_{g_k}[\pi(R)] = E_{f(\pi, \mu, \sigma)}[\pi(R)], \forall R \in \mathcal{R}.$$

Similarly, we can show that

$$E_{g_k}[\pi^2(R)] = E_{f(\pi, \boldsymbol{\mu}, \boldsymbol{\sigma})}[\pi^2(R)], \forall R \in \mathcal{R}.$$

From (37), it follows that

$$\lim_{k \to \infty} E_{f(\pi, \boldsymbol{\mu}_k, \boldsymbol{\sigma}_k)}[\pi] = \lim_{k \to \infty} E_{g_k}[\pi]$$
$$= \pi^*.$$

$$\lim_{k \to \infty} Var_{f(\pi, \mu, \sigma)}[\pi(R)]$$

$$= \lim_{k \to \infty} \{E_{f(\pi, \mu, \sigma)}[\pi^2(R)] - E_{f(\pi, \mu, \sigma)}[\pi(R)]^2\}$$

$$= \lim_{k \to \infty} \{E_{g_k}[\pi^2(R)] - E_{g_k}[\pi(R)]^2\}$$

$$= \lim_{k \to \infty} Var_{g_k}[\pi(R)]$$

$$= 0.$$

REFERENCES

- J. Mitola, "Cognitive radio: An integrated agent architecture for software defined radio," Ph.D. dissertation, Royal Institute of Technology (KTH) Stockholm, Sweden, 2000.
- [2] Q. Zhao, L. Tong, A. Swami, and Y. Chen, "Decentralized cognitive mac for opportunistic spectrum access in ad hoc networks: A pomdp framework," *IEEE Journal on Selected Areas in Communications*, vol. 25, pp. 589–600, 2007.
- [3] M. Wellens, J. Riihijarvi, and P. Mahonen, "Empirical time and frequency domain models of spectrum use," *Elsevier Physical Communications*, vol. 2, pp. 10–32, 2009.
- [4] M. Wellens, J. Riihijarvi, M. Gordziel, and P. Mahonen, "Spatial statistics of spectrum usage: From measurements to spectrum models," in *IEEE International Conference on Communications*, 2009.
- [5] H. Li, "Customer reviews in spectrum: recommendation system in cognitive radio networks," in *IEEE Symposia on New Frontiers in Dynamic Spectrum Access Networks (DySPAN)*, 2010.
- [6] J. Hu, M. Fu, and S. Marcus, "A model reference adaptive search algorithm for global optimization," *Operations Research*, vol. 55, pp. 549–568, 2007.
- [7] C. Cormio, Kaushik, and R. Chowdhury, "Common control channel design for cognitive radio wireless ad hoc networks using adaptive frequency hopping," *Elsevier Journal of Ad Hoc Networks*, vol. 8, pp. 430–438, 2010.
- [8] S. M. Ross, Introduction to stochastic dynamic programming. Academic Press, 1993.
- [9] R. S. Sutton and A. G. Barto, *Reinforcement Learning: An Introduction*. A Bradford Book, 1998.
- [10] J. Huang, R. Berry, and M. L. Honig, "Auction-based spectrum sharing," ACM/Springer Mobile Networks and Applications Journal, 2006.
- [11] R. Southwell and J. Huang, "Convergence dynamics of resourcehomogeneous congestion games," in *International Conference on Game Theory for Networks*, Shanghai, China, April 2011.
- [12] M. Liu, S. Ahmad, and Y. Wu, "Congestion games with resource reuse and applications in spectrum sharing," in *International Conference on Game Theory for Networks*, 2009.
- [13] H. Li and Z. Han, "Competitive spectrum access in cognitive radio networks: graphical game and learning," in *IEEE Wireless Communications* and Networking Conference (WCNC), 2010.
- [14] A. Anandkumar, N. Michael, and A. Tang, "Opportunistic spectrum access with multiple users: learning under competition," in *The IEEE International Conference on Computer Communications (Infocom)*, 2010.
- [15] L. M. Law, J. Huang, M. Liu, and S. Li, "Price of anarchy of cognitive mac games," in *IEEE Global Communications Conference*, 2009.
- [16] J. Zhao, H. Zheng, and G. Yang, "Distributed coordination in dynamic spectrum allocation networks," in *IEEE Symposia on New Frontiers in Dynamic Spectrum Access Networks (DySPAN)*, 2005.
- [17] T. Shu and M. Krunz, "Coordinated channel access in cognitive radio networks: a multi-level spectrum opportunity perspective," in *The IEEE International Conference on Computer Communications (Infocom)*, 2009.
- [18] D. Goldberg, D. Nichols, B. M. Oki, and D. Terry, "Using collaborative filtering to weave an information tapestry," *Communications of the ACM*, vol. 35, pp. 61–70, 1992.
- [19] B. Awerbuch and R. Kleinberg, "Competitive collaborative learning," *Journal of Computer and System Sciences*, vol. 74, pp. 1271–1288, 2008.