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Abstract—In this paper, we study the throughput and outage probability (OP) of two-way relaying (TWR) communication system with energy harvesting (EH). The system model consists two source nodes and a relay node which operates in full-duplex (FD) mode. The effect of self-interference (SI) due to the FD operation on the system performance is evaluated for both one-way full duplex (OWFD) and two-way full duplex (TWFD) diagrams where the amplify-and-forward (AF) relay node collects energy harvesting with the time switching (TS) scheme. We first propose an individual OP expression for each specific source. Then, we derive the exact closed-form overall OP expression for the OWFD diagram. For the TWFD diagram, we propose an approximate closed-form expression for the overall OP. The overall OP comparison among hybrid systems (Two-Way Half-Duplex (TWHD), OWFD, TWFD) are also discussed. Finally, the numerical/simulated results are presented for Rayleigh fading channels to demonstrate the correctness of the proposed analysis.

Keywords—Two-way relaying communications, Relaying, Full-duplex, Energy harvesting.

1 Introduction

The spectral efficiency is an important system specification for designing next-generation wireless networks. To address spectral efficiency problem, some works proposed the cognitive radio technique in the two-way¹ relaying network [1–4]. However, almost current wireless systems are operating in half-duplex (HD) mode with different frequencies for down-link and up-link channels. Recently, full-duplex (FD) transmission had been proposed with the promise of significant improvements in spectral efficiency due to shared same frequency and time slot [5, 6]. However, SI caused by simultaneous transceiver operation of the FD mode affects the system performance [7]. To evaluate the effect of SI on the OWFD and TWFD systems, the authors [8] proposed the analysis on the average end-to-end rate and the OP. Compared to the OWFD, the TWFD achieves higher spectrum efficiency but suffers more SI [9]. Moreover, EH from radio frequency signals is an emerging technology helping prolong the lifetime of wireless devices. EH was proposed for internet of things (IoT) applications [10] and 5G full-duplex communications [11–13]. As such, FD communication system with EH can obtain both high spectral efficiency and high energy efficiency.

¹All the works in [1–4] did not mention the full-duplex relaying.

1.1 Related Works

This section conducts the survey of the (OWFD, TWFD) communications systems with EH. The OWFD communications in cooperative relaying networks with EH was considered in the recent works. The authors in [14] studied the influence of SI on the OWFD transmission where the optimal protocol was proposed to choose either the TWHD or the OWFD with the AF relay to minimize the OP. The selected AF relay to maximize the information rate subject to the total power limitation was proposed in [15] where the optimal transmit power can be obtained by Lagrangian multiplier method. Considering the AF and decode-and-forward (DF) operations, the authors [16] analyzed the OP combined with the selection of relay nodes to compare with direct links under the imperfect channel state information (CSI). Analyzing the individual OPs with the relay node using AF and DF techniques for comparison between FD and HD was performed in [17] but only simulations were demonstrated for the α – µ fading model. Optimizing the OP and quality of services (QoS) for non-linear EH models was implemented in [18] where the proposed FD DF relaying model was deduced by the optimal solution based on the golden section method. The authors in [19] solves the power efficiency optimization problem for EH FD relaying with the joint power and time allocation scheme to obtain different source transmit powers. While [20] proposed
the optimum transmission algorithm with significantly reduced complexity, [21] optimized channel capacity. In [22], the beam-former design to maximize the signal-to-noise ratio (SNR) for a DF relay was implemented but only simulations were shown to prove that the multi-antenna relay performs better than the single-antenna relay. An optimization algorithm proposed for the multiple-input multiple-output (MIMO) orthogonal frequency division multiplexing (OFDM) networks to achieve spectral efficiency for OWFD networks was conducted in [23]. Finally, the analysis on the OP and the throughput in the FD cognitive radio networks was carried out in [24].

In TWFD systems, the SI caused by the FD operation was available at all nodes. The authors in [25] analyzed the exact individual OP for each node for the AF relay. The design of energy signal and decoder for TWFD networks was studied in [26] and the sum-throughput comparison between the TWFD and the TWHD was also presented there. The authors in [27] proposed two schemes called relay selection (RS) and all-participant (AP) to optimize the power splitting factor in order to minimize the OP and maximize the sum capacity. The simulation results in [27] illustrated the sum capacity of the RS higher than that of the AP. Bit error rate (BER) analysis with spatial diversity was studied in [28] and it is noticeable that when the quality of the SI cancellation is improved, the BER performance of FD is better than HD. Then, the analysis of the individual OP with the DF relay was carried out in [29] and [30] where the imperfect CSI was also considered. The authors in [31] proposed the optimal power allocation scheme and the optimal relay node placement strategy to minimize the OP for the AF relay but did not perform the closed-form analysis. The beam-forming design to optimize the time division ratio for EH FD networks was studied in [32]. To assess the effect of SI on TWFD systems, the authors in [33] proposed a two-node model to exchange information through multiple relay nodes, using AF technique, TS and power splitting (PS) methods. The analysis of individual OP and specific throughput for each node was also studied there. To implement the analysis of individual OP, the authors further proposed the analysis at approximately high SNRs for Rayleigh fading channels.

1.2 Motivation and Contribution

The above survey exposes that the effect of SI on the performance of the TWFD communication system with energy harvesting has not been fully evaluated yet, especially for the overall OP. Also, the spectral efficiency needs to be compared and evaluated among different diagrams (TWFD, OWFD, TWHD).

The contributions of this paper can be summarized as follows:

1) Propose the overall exact closed-form OP expression for the OWFD communication system.
2) Suggest the overall approximate closed-form OP expression for the TWFD communication system.
3) Compare and evaluate the effect of SI on the system performance in terms of OP and throughput for three diagrams: TWFD, OWFD, and TWHD.

The rest of the paper is organized as follows. In Section 2, we describe the system model. Section 3 presents a detailed performance analysis. The results are presented in Section 4 whilst the conclusions are given in Section 5.

2 System Model

Figure 1(a) shows the OWFD system model. The relay $R$ has the limited power; therefore, $R$ collects radio frequency (RF) energy from $S_1$ or $S_2$ in the first time slot of $aT$. For the TWFD communications in Figure 1(b), $R$ collects energy from both $S_1$ and $S_2$. It is noted that for the OWFD communications, only $R$ operates in the FD mode while for the TWFD communications, all three nodes operate the FD mode.

We define the residual SI channels at $S_1$ as $h_{11}$, at $S_2$ as $h_{22}$, and at $R$ as $h_{rr}$. The corresponding SI can be modeled as a Gaussian random variable with zero mean and variance of $\sigma_{11}^2 = \sigma_{22}^2 = \sigma_{rr}^2$ as in [6, 9, 33].

The involved channels, $S_1 \rightarrow R$ and $S_2 \rightarrow R$, are denoted as $h_{1S,R}$ and $h_{2S,R}$, respectively. The coefficients for $R \rightarrow S_1$ and $R \rightarrow S_2$ channels are also signified as $h_{RS_1}$ and $h_{RS_2}$, correspondingly. We assume that channel coefficients are independent and the incoming and outgoing channels are reciprocal, i.e., $h_{1S,R} = h_{RS_1} = h_1$, $h_{2S,R} = h_{RS_2} = h_2$, with the block Rayleigh fading distribution. Therefore, $X = |h_1|^2$ and $Y = |h_2|^2$ are the random variables (RVs), with exponential distributions, i.e., they have the probability distribution functions (PDFs), $f_X(x) = \lambda_1 e^{-\lambda_1 x}$, $f_Y(y) = \lambda_2 e^{-\lambda_2 y}$ and the cumulative distribution functions (CDFs), $F_X(x) = 1 - e^{-\lambda_1 x}$, $F_Y(y) = 1 - e^{-\lambda_2 y}$. Here, the expectation of $X$ or $Y$ is denoted as $\mu_i = \frac{1}{\lambda_i} = d_i^{-1}$ with $\chi$ being the path-loss exponent and $d_i$ being the transmitter-receiver distance, $i = 1, 2$. 
where \( \theta_1 \) is the power constraint factor at \( R \):

\[
\theta_1 = \frac{1}{\sqrt{P_1|h_1|^2 + P_K|h_{rr}|^2 + \sigma_K^2}}.
\] (5)

The received signal at \( S_2 \) is

\[
y_2[t] = h_2 x_R[t] + n_2(t)
\] (6)

with \( E \left\{ |x_R(t)|^2 \right\} = P_R \).

Replacing (4) and (5) into (6), we have

\[
y_2[t] = \theta_1 \sqrt{P_K h_2} \times
\left( \sqrt{P_1 h_1 x_1[t - 1] + h_{rr} x_R[t - 1] + n_R[t - 1]} + n_2[t] \right)
= \theta_1 \sqrt{P_K} \left[ \sqrt{P_1 h_1 x_1[t - 1]} + \theta_1 \sqrt{P_K h_2 h_{rr} x_R[t - 1]} \right]
+ \theta_1 \sqrt{P_K h_2 n_R[t - 1]} + n_2[t],
\] (7)

where \( n_i(t), i \in \{1, 2, R\} \), is the AWGN at \( S_1, R, S_2 \) with zero mean and variance \( \sigma_i^2 \). Without loss of generality, we let \( \sigma_1^2 = \sigma_2^2 = \sigma_R^2 = \sigma^2 \).

From (7), the SNR at \( S_1 \) is

\[
\gamma_{\text{OWFD}}^2 = \frac{E \left\{ \text{signal}^2 \right\}}{E \left\{ \text{noise}^2 \right\}}
= \frac{\theta_1^2 P_R P_1|h_1|^2|h_2|^2}{\theta_1^2 (P_K)^2|h_2|^2 \sigma_R^2 + \theta_1^2 P_R^2|h_2|^2 \sigma^2 + \sigma^2}.
\] (8)

Replacing \( P_K \) in (2) and \( \theta_1 \) in (5) into (8), we have

\[
\gamma_{\text{OWFD}}^2 = \frac{P_1|h_1|^2|h_2|^2}{|h_2|^2 \left( \sigma^2 + \phi \sigma_{S_1}^2 \right) + \phi P_1|h_1|^2|h_2|^2 \sigma_{S_1}^2 + \sigma^2 \left( \frac{1}{\phi} + \sigma_{S_1}^2 \right)}
= \frac{a_1 xy + \sigma_1^2}{by + c_1 xy + \sigma^2},
\] (9)

where \( a_1 = P_1, b = \sigma^2 + \phi \sigma_{S_1}^2 \sigma^2, c_1 = \phi P_1 \sigma_{S_1}^2, c = \sigma^2 \left( \frac{1}{\phi} + \sigma_{S_1}^2 \right) \), \( E \{ |h_{rr}|^2 \} = \sigma_R^2 = \sigma_{S_1}^2 \).

Please see Appendix A for detailed derivation of (9).

Using the same approach as (9), the SNR at \( S_2 \) is

\[
\gamma_{\text{OWFD}}^1 = \frac{P_2|h_2|^2|h_1|^2}{|h_1|^2 \left( \sigma^2 + \phi \sigma_{S_1}^2 \sigma^2 \right) + \phi P_2|h_2|^2|h_1|^2 \sigma_{S_1}^2 + \sigma^2 \left( \frac{1}{\phi} + \sigma_{S_1}^2 \right)}
= \frac{a_2 xy + \sigma_2^2}{bx + c_2 xy + \sigma^2},
\] (10)

where \( a_2 = P_2, b = \sigma^2 + \phi \sigma_{S_1}^2 \sigma^2, c_2 = \phi P_2 \sigma_{S_1}^2, c = \sigma^2 \left( \frac{1}{\phi} + \sigma_{S_1}^2 \right) \).

Please see Appendix A for detailed derivation of (10).
2.2 SNR in the TWFD Communications

From Figure 2(b), the energy collected in the first-time-slot of $aT$ is

$$E_R = \beta \left( P_1 |h_1|^2 + P_2 |h_2|^2 + \sigma_K^2 \right) aT.$$  \hfill (11)

From (11), the transmit power at $R$ is inferred as

$$P_R = \frac{E_R}{(1 - \alpha) T} = \frac{\alpha \beta}{(1 - \alpha)} \left( P_1 |h_1|^2 + P_2 |h_2|^2 + \sigma_K^2 \right)$$  \hfill (12)

Replacing $P_R$ in (12) and $\theta$ in (15) into (19) and after some manipulations, we have

$$\gamma_1^{TWFD} = \frac{P_R^2 |h_1|^2 |h_2|^2}{|h_1|^2 \left( \sigma_R^2 + \phi(P_1 |h_1|^2 + P_2 |h_2|^2 + \sigma^2) \right) + k_1}.$$  \hfill (20)

From (20), we have

$$\gamma_1^{TWFD} = \frac{e_1 xy}{x [f_1 (P_1 x + P_2 y + g_1) + g_1] + k_1}$$  \hfill (21)

$$\gamma_2^{TWFD} = \frac{e_2 xy}{y [f_2 (P_1 x + P_2 y + g_2) + g_2] + k_2}$$  \hfill (22)

3 Performance Analysis

3.1 The OP of the OWFD Communications

The individual OP of $S_i$ is defined as

$$p_{out,i}^{OWFD} = \Pr \left( \gamma_i^{OWFD} < \tau \right)$$  \hfill (23)

where $i \in (1, 2)$, and $\tau$ is the SNR threshold at the node $S_i$.

Throughput can be calculated through $p_{out,i}^{OWFD}$ at the fixed data rate $R_f$ (bps/Hz). For the OWFD communications, the throughput is given by

$$T_0 = R_f \left( 1 - p_{out,i}^{OWFD} \right) \left( 1 - \alpha \right),$$  \hfill (24)

where $\tau = 2^{R_f} - 1$.

The OP is defined as the probability which the SNR is less than the SNR threshold:

$$p_{out,i}^{OWFD} = \Pr \left( \gamma_i^{OWFD} < \tau \right)$$  \hfill (25)

$$= \Pr \left( \frac{a_2 xy}{b x + c_2 xy + c} < \tau \right)$$  \hfill (26)

$$= \begin{cases} \Pr \left( y < \frac{r (b x + c)}{a_2 - r c_2} \right) & a_2 - r c_2 > 0 \\ 1 & a_2 - r c_2 < 0 \end{cases}$$

As shown in Appendix C, $p_{out,i}^{OWFD}$ in (25) can be represented in the closed form for the case of $a_2 - r c_2 > 0$ as

$$p_{out,i}^{OWFD} = 1 - \lambda_1 e^{-\frac{\lambda_1 x t}{a_2 - r c_2}} - \frac{\Psi}{\Lambda_1} K_1 \left( \sqrt{\Psi \Lambda_1} \right),$$  \hfill (26)
Following the same approach as (26), we have

\[
p_{\text{out},2}^{\text{OWFD}} = \Pr \left( \gamma_2^{\text{OWFD}} < \tau \right) \\
= 1 - \lambda_2 e^{-\theta_{\text{OWFD}}} \sqrt{\frac{\theta}{\lambda_2}} K_1 \left( \sqrt{\lambda_2} \right),
\]

where \( \theta = \frac{4\tau \lambda_1}{(a_1 - \tau c_1)} \).

Please see Appendix C for detailed derivation of (27).

The end-to-end overall OP of the AF based OWFD communications is defined as

\[
p_{\text{out}}^{\text{OWFD}} = \Pr \left( \left\{ \gamma_1^{\text{OWFD}} < \tau \right\} \cup \left\{ \gamma_2^{\text{OWFD}} < \tau \right\} \right)
\]

\[
= \Pr \left( \gamma_1^{\text{OWFD}} < \tau \right) + \Pr \left( \gamma_2^{\text{OWFD}} < \tau \right) - \Pr \left( \gamma_1^{\text{OWFD}} < \tau \right) \cap \Pr \left( \gamma_2^{\text{OWFD}} < \tau \right)
\]

(28)

where

\[
p_{\text{out},12}^{\text{OWFD}} = \Pr \left( \left\{ \gamma_1^{\text{OWFD}} < \tau \right\} \cap \left\{ \gamma_2^{\text{OWFD}} < \tau \right\} \right)
\]

\[
= \Pr \left( \left\{ \frac{a_2 x y}{b x + c_2 x y + c} < \tau \right\} \cap \left\{ \frac{a_1 x y}{b y + c_1 x y + c} < \tau \right\} \right)
\]

\[
= \Pr \left( \left\{ y < \frac{\tau (b x + c)}{(a_2 - \tau c_2) x} \right\} \cap \left\{ x < \frac{\tau (b y + c)}{(a_1 - \tau c_1) y} \right\} \right)
\]

\[
= \Pr \left( \left\{ y < \frac{\tau (b x + c)}{a x} \right\} \cap \left\{ x < \frac{\tau (b y + c)}{d y} \right\} \right)
\]

\[
= P_1 + P_2
\]

(29)

and

\[
P_1 = -\lambda_1 e^{-\theta_{\text{OWFD}}} \left( \frac{\beta_1}{\lambda_1} K_1 \left( \sqrt{\frac{\beta_1}{\lambda_1}} \right) \right)
\]

\[
- \sum_{t=0}^{\infty} \left( \frac{(-1)^t \phi_1^t}{t!} \right) (x_0)^{1-t} E_t (\lambda_1 x_0)
\]

\[
- \frac{\lambda_1}{\alpha_2 y_0 / x_0 + \alpha_1} \left( e^{-\alpha_2 y_0 + \alpha_1 x_0} - 1 \right)
\]

(30)

and

\[
P_2 = -\lambda_2 e^{-\theta_{\text{OWFD}}} \left( \frac{\beta_2}{\lambda_2} K_1 \left( \sqrt{\frac{\beta_2}{\lambda_2}} \right) \right)
\]

\[
- \sum_{t=0}^{\infty} \left( \frac{(-1)^t \phi_2^t}{t!} \right) (y_0)^{1-t} E_t (\lambda_2 y_0)
\]

\[
- \frac{\lambda_2}{\alpha_1 x_0 / y_0 + \alpha_2} \left( e^{-\alpha_1 x_0 + \alpha_2 y_0} - 1 \right)
\]

(31)

Replacing (30) and (31) into (29), we obtain \( p_{\text{out},12}^{\text{OWFD}} \).

Finally, we achieve the closed-form expression of the end-to-end overall OP as

\[
p_{\text{out}}^{\text{OWFD}} = 1 - \lambda_1 e^{-\theta_{\text{OWFD}}} \left( \frac{\beta_1}{\lambda_1} K_1 \left( \sqrt{\frac{\beta_1}{\lambda_1}} \right) \right)
\]

\[
+ \frac{1}{\lambda_2} e^{-\theta_{\text{OWFD}}} \left( \frac{\beta_2}{\lambda_2} K_1 \left( \sqrt{\frac{\beta_2}{\lambda_2}} \right) \right)
\]

\[
- \sum_{t=0}^{\infty} \left( \frac{(-1)^t \phi_1^t}{t!} \right) (x_0)^{1-t} E_t (\lambda_1 x_0)
\]

\[
+ \frac{\lambda_1}{\lambda_2 y_0 / x_0 + \alpha_1} \left( e^{-\lambda_1 x_0 + \lambda_1 y_0} - 1 \right)
\]

\[
+ \frac{\lambda_2}{\lambda_2 x_0 / y_0 + \alpha_2} \left( e^{-\alpha_2 y_0 + \alpha_2 x_0} - 1 \right)
\]

(32)

where \( a = a_2 - \tau c_2, d = a_1 - \tau c_1, x_0 = \frac{\phi + \sqrt{\phi^2 + 4 x_0^2 c^2}}{2 x_0} \), \( \phi = -a c + \tau b^2 + cd \).

Please see Appendix D for detailed derivation of (32).

### 3.2 The OP of the TWFD Communications

The individual OP is defined as

\[
p_{\text{out},1}^{\text{TWFD}} = \Pr \left( \gamma_1^{\text{TWFD}} < \tau \right).
\]

(33)

The throughput of the TWFD communications is given by

\[
T_0 = R_T \left( 1 - p_{\text{out},1}^{\text{TWFD}} \right) (1 - \alpha).
\]

(34)

\( p_{\text{out},1}^{\text{TWFD}} \) is computed as

\[
p_{\text{out},1}^{\text{TWFD}} = \Pr \left( \gamma_1^{\text{TWFD}} < \tau \right)
\]

\[
= \Pr \left( \frac{e_1 x y}{x f_1 (P_1 x + P_2 y + g_1) + g_1 + k_1} < \tau \right).
\]

(35)

Perform further simplifications, we have

\[
p_{\text{out},1}^{\text{TWFD}} = \begin{cases} 
\Pr \left( y < \frac{\tau x f_1 (P_1 x + P_2 y + g_1) + g_1}{x (a_1 - f_1 d_2)} \right) & , e_1 - \tau f_1 P_2 > 0 \\
\Pr \left( y < \frac{\tau x f_1 (P_1 x + P_2 y + g_1) + g_1}{x (a_1 - f_1 d_2)} \right) & , e_1 - \tau f_1 P_2 < 0 
\end{cases}
\]

(36)

As shown in Appendix C, \( p_{\text{out},1}^{\text{TWFD}} \) in (36) can be represented in the closed form for the case of \( e_1 - \tau f_1 P_2 > 0 \) as

\[
p_{\text{out},1}^{\text{TWFD}} = 1 - \lambda_1 e^{-\theta_{\text{TWFD}}} \left( \frac{\beta_1}{\lambda_1} K_1 \left( \sqrt{\frac{\beta_1}{\lambda_1}} \right) \right)
\]

\[
- \sum_{t=0}^{\infty} \left( \frac{(-1)^t \phi_1^t}{t!} \right) (x_0)^{1-t} E_t (\lambda_1 x_0)
\]

\[
+ \lambda_1 \frac{\Omega_1}{\Psi_1} K_1 \left( \sqrt{\Omega_1} \Psi_1 \right)
\]

(37)

where \( \Omega_1 = \frac{\lambda_2 f_1 P_2}{(a_1 - f_1 d_2)^2} \) and \( \Psi_1 = \frac{\lambda_2 f_1 P_1}{(a_1 - f_1 d_2)^2} + \lambda_1. \)
Following the same approach as (37), we have
\[
p_{TWFD_{out,2}} = Pr \left( \gamma_{TWFD} < \tau \right)
= 1 - \lambda_2 e^{-\frac{\lambda_2(\tau + \varepsilon)-\varepsilon}{\gamma - \gamma_2}} \sqrt{\frac{\Omega_2}{\Psi_2}} K_1 \left( \sqrt{\Omega_2\Psi_2} \right),
\]
where \( \Omega_2 = \frac{4\lambda_1 T_1}{(r^2 - r_2^2)} \) and \( \Psi_2 = \frac{\lambda_1 T_2}{r_2^2 - r_1^2} + \lambda_2 \).

Please see Appendix C for detailed derivation of (38).

The end-to-end overall OP of the AF based TWFD communications is defined as [9, Eq. (9)]
\[
p_{TWFD_{e2e}} = Pr \left( \min \left( \gamma_{TWFD}, \gamma_{TWFD} \right) < \tau \right)
= 1 - Pr \left( \gamma_{TWFD} > \tau, \gamma_{TWFD} > \tau \right).
\]

From (39), we have
\[
p_{TWFD_{e2e}} = Pr \left( \gamma_{TWFD} < \tau \right) + Pr \left( \gamma_{TWFD} < \tau \right)
- Pr \left( \gamma_{TWFD} < \tau \right) \cap \gamma_{TWFD} < \tau \right),
\]
where \( p_{TWFD_{out,1}} \) and \( p_{TWFD_{out,2}} \) are given in (37) and (38), respectively.

We approximate the component \( p_{TWFD_{out,2}} \) in (40) as
\[
p_{TWFD_{out,2}} = Pr \left( \gamma_{TWFD} < \tau \cap \gamma_{TWFD} < \tau \right)
\approx Pr \left( \gamma_{TWFD_1} < \tau \cap \gamma_{TWFD_2} < \tau \right),
\]
where \( \gamma_{T_1} \) and \( \gamma_{T_2} \) are given by
\[
\gamma_{T1} = \frac{e_{1xy}}{x \left[ f_1P_1x + P_2y + g_1 + g_{11} \right] + k_1}
= \frac{f_1P_1x^2 + f_1P_2xy + f_1g_1x + g_1x + k_1}{e_{1xy}}
\leq \frac{f_1P_1x + f_1P_2xy + f_1g_1x + g_1x + k_1}{e_{1xy}}
= \frac{(f_1P_1 + f_1g_1 + g_1)x + f_1P_2x + k_1}{\gamma_{T1}},
\]
and
\[
\gamma_{T2} = \frac{e_{2xy}}{y \left[ f_2P_1x + P_2y + g_2 + g_{22} \right] + k_2}
= \frac{f_2P_1xy + f_2P_2y^2 + f_2g_2y + g_2 + k_2}{e_{2xy}}
\leq \frac{f_2P_1xy + f_2P_2y^2 + f_2g_2y + g_2 + k_2}{e_{2xy}}
= \frac{(f_2P_2 + f_2g_2 + g_2)y + f_2P_1x + k_2}{\gamma_{T2}},
\]

It is noted that approximations in (42) and (43) are valid because \( x \) and \( y \) are channel gains, i.e., \( 0 < x, y < 1 \).

Without loss of generality, for performance comparison between the TWFD and OWFD schemes, we choose \( P = P_1 = P_2 \). Therefore, the approximated SNRs in (42) and (43) are similar to those of the OWFD, i.e.,
\[
\gamma_{T1} = \frac{e_{1xy}}{x \left[ f_1P_1x + P_2y + g_1 + g_{11} \right] + k_1}
= \frac{f_1P_1x^2 + f_1P_2xy + f_1g_1x + g_1x + k_1}{e_{1xy}}
\leq \frac{f_1P_1x + f_1P_2xy + f_1g_1x + g_1x + k_1}{e_{1xy}}
= \frac{(f_1P_1 + f_1g_1 + g_1)x + f_1P_2x + k_1}{\gamma_{T1}},
\]
and (43) are similar to those of the OWFD, i.e.,
\[
\gamma_{T2} = \frac{e_{2xy}}{y \left[ f_2P_1x + P_2y + g_2 + g_{22} \right] + k_2}
= \frac{f_2P_1xy + f_2P_2y^2 + f_2g_2y + g_2 + k_2}{e_{2xy}}
\leq \frac{f_2P_1xy + f_2P_2y^2 + f_2g_2y + g_2 + k_2}{e_{2xy}}
= \frac{(f_2P_2 + f_2g_2 + g_2)y + f_2P_1x + k_2}{\gamma_{T2}},
\]

In this section, the simulation results are presented to evaluate the performance of the OWFD and the TWFD communications as well as to compare them with the TWHD communications. The effect of the SI on the OP is evaluated via key parameters such as SNR, the time switching ratio \( \alpha \), the energy conversion efficiency \( \beta \), the target transmission rate \( R_t \), the transmit power of each source. Toward this end, we choose the coordinates of \( S_1 \) at \((0,0,0)\), and \( S_2 \) at \((1,0,0)\), and \( R \) at \((0.5,0)\). For demonstration purpose, the same transmit powers are considered, i.e., \( P_1 = P_2 = P \). The SI at all the nodes are assumed to be the same, i.e., \( \sigma_{SI}^2 = \sigma_{SI}^2 = \sigma_{SI}^2 = \sigma_{SI}^2 = SI \). The path-loss exponent is fixed at \( \chi = 3 \). In the following figures, “The,” and “Sim.” represent the analytical and the simulated results, respectively.

Figure 3 shows the throughput of TWFD, OWFD and TWHD with \( \beta = 0.5 \), \( R_t = 1 \text{ bps/Hz} \), \( \sigma_{SI}^2 = 1 \) for two cases of \( \alpha = 0.2 \) and \( \alpha = 0.5 \). The throughput of
the OWFD. The simulation parameters are $\alpha = 0.5$, two cases of $R_T = 0.5$ bps/Hz and $R_T = 1$ bps/Hz, $\sigma^2_S = 0.5$, and $\sigma^2_{SI} = 1$. It is seen that the simulated results match well with the theoretical ones, verifying the exactness of the proposed closed-form overall OP in (28). Moreover, when the SNR increases, the performance is improved because the outage gets lower. Furthermore, the OP increases due to the effect of the SI because higher SI, the lower SNR is. For the same SI level, the OP increases with higher fixed transmission rate. This is because the higher fixed transmission rate requires the higher throughput; therefore, the same SNR causes more outage for the system.

The parameters in Figure 5 are $P_1 = P_2 = 4$ dB, $R_T = 1$ bps/Hz, two cases of $\alpha = 0.3$ and $\alpha = 0.5$, $\sigma^2_{SI} = 0.5$ and $\sigma^2_{SI} = 1$. It is observed that the SI affects the OP of the OWFD; the higher the SI is, the larger OP is. Additionally, the OP decreases when $\alpha$ is small, the throughput of the TWFD and the OWFD are greater than that of the TWFD. This can be explained from the fact that the SI affects the TWFD more than the OWFD and the TWHD. Furthermore, when $\alpha$ increases, the remaining time for information processing decreases; therefore, the TWFD only needs one time-slot for information processing while the TWHD and the OWFD need two time-slots for signal processing. This improves the throughput of the TWFD.

Figure 4 evaluates to the effect of the SI on the OP of the OWFD. The simulation parameters are $\alpha = \beta = 0.5$, two cases of $R_T = 0.5$ bps/Hz and $R_T = 1$ bps/Hz, $\sigma^2_S = 0.5$, and $\sigma^2_{SI} = 1$. It is seen that the simulated results match well with the theoretical ones, verifying the exactness of the proposed closed-form overall OP in (28). Moreover, when the SNR increases, the performance is improved because the outage gets lower. Furthermore, the OP increases due to the effect of the SI because higher SI, the lower SNR is. For the same SI level, the OP increases with higher fixed transmission rate. This is because the higher fixed transmission rate requires the higher throughput; therefore, the same SNR causes more outage for the system.

The parameters in Figure 5 are $P_1 = P_2 = 4$ dB, $R_T = 1$ bps/Hz, two cases of $\alpha = 0.3$ and $\alpha = 0.5$, $\sigma^2_{SI} = 0.5$ and $\sigma^2_{SI} = 1$. It is observed that the SI affects the OP of the OWFD; the higher the SI is, the larger OP is. Additionally, the OP decreases when $\alpha$ is smaller. This can be explained from the fact that the OWFD has more time for signal processing, improving the system performance. Furthermore, there is an optimum value of $\alpha$ and $\beta$ for the minimum OP.

In Figure 6, we simulate with the parameters: $\alpha =$
\( \beta = 0.5 \), two cases of \( \sigma_2^2 = 0.5 \) and \( \sigma_2^2 = 1 \), \( R_T = 0.5 \) bps/Hz and \( R_T = 0.8 \) bps/Hz. In this figure, “Sim.cx” represented by dash lines is the exact simulation of \( p_{\text{out},12}^{\text{TWFD}} \) in (40) while “Sim.xx” and “The.xx” are the simulation and the theory of the approximate \( p_{\text{out},12}^{\text{TWFD}} \) in (41). It is clear that the SI affects significantly the OP performance. Moreover, the higher SI is, the larger OP is. For higher SNRs, the exact OP bound coincides the approximate OP. Furthermore, at the lower fixed transmission rate, the “Sim.xx” line is close to “Sim.cx” line as illustrated in (42) and (43).

Figure 7 shows the effect of \( \alpha \) on the OP of the TWFD communications for \( P_1 = P_2 = 2 \) dB, \( R_T = 0.1 \) bps/Hz, two cases of \( \beta = 0.5 \) and \( \beta = 0.7 \), and \( \sigma_2^2 = 0.5 \) and \( \sigma_2^2 = 1 \). The simulation results matched well analysis results. This figure shows that for the same \( \beta \), the OP increases when the SI increases because the TWFD uses all the nodes which work in full-duplex mode; hence, they suffer more SI, resulting in the lower end-to-end SNR. Further, when the \( \beta \) is small, the energy efficiency gets lower; so, the relay node has no enough energy to forward the information, causing system outage. When the \( \alpha \) is higher, the OP is higher. This can be explained as follows. Although the relay node can harvest more energy, the remaining time for signal processing also decreases; so, the OP increases.

The parameters in Figure 8 are \( \alpha = \beta = 0.5 \), \( R_T = 0.5 \) bps/Hz, two cases of \( \sigma_2^2 = 0.5 \) and \( \sigma_2^2 = 1 \). This figure shows that the OP of the TWFD is greater than those of the OWFD and the TWHD. This is explained from the fact that the TWFD suffers more SI than the OWFD. For the TWHD, the SI is zero. As such, to improve the performance of the TWFD and the OWFD, the SI needs to be removed or minimized. It is seen that the analysis exactly agrees the simulation, verifying the precision of the proposed analysis. Additionally, the outage probability is inversely proportional to the SNR.

The parameters in Figure 9 are \( \alpha = 0.5 \), \( R_T = 0.5 \) bps/Hz, \( P_1 = P_2 = 4 \) dB, two cases of \( \sigma_2^2 = 0.5 \) and \( \sigma_2^2 = 1 \). It is observed that the OP of the TWFD and the OWFD increases quickly with higher SI level. Furthermore, the OP of the TWHD is the least because it is not affected by the SI. Moreover, because the TWFD uses all nodes with FD while the OWFD has only one FD at the relay. It is inevitable that the TWFD suffers more severe residual self-interference than the OWFD and the TWHD.

The parameters in Figure 10 are \( \beta = 0.5 \), \( R_T = 0.1 \)
It is observed that the OP increases at higher transmission rate because the higher required transmission rate needs the higher SNR for the same OP. This figure also shows the exact agreement between the analysis and the simulation. Moreover, the outage probability is proportional to the transmission rate. This can be explained by the fact that higher demand on target transmission rates induces the system unable to satisfy, causing higher outage probability.

5 Conclusions

This paper presented an efficient method to calculate the overall OP of the AF relaying systems with the TWFD and the OWFD. Their OP was also compared with that of the TWHD. The simulated results validated the proposed method. Moreover, the TWFD and the OWFD communications are considerably deteriorated by the self-interference due to the FD operation at the EH relay. Therefore, the SI cancellation techniques should be further exploited to improve the system performance for the TWFD and the OWFD communications, which is our future work.

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Appendix A

This section will prove the expressions of the SNRs in (9) and (10). From (8), we have

$$\gamma_2^{\text{OWFD}} = \frac{E \{ |\text{signal}|^2 \}}{E \{ |\text{noise}|^2 \}}$$

$$= \frac{\theta_1^2 P_K |h_1|^2 |h_2|^2 E \{ |x_1|^2 \}}{\theta_1^2 P_K |h_2|^2 |h_{rr}|^2 E \{ |x_K|^2 \}} + \theta_1^2 P_K |h_2|^2 \sigma_R^2 + \sigma_2^2$$

$$= \frac{\theta_1^2 P_K |h_1|^2 |h_2|^2}{\theta_1^2 (P_K)^2 |h_2|^2 \sigma_{SI}^2 + \theta_1^2 P_K |h_2|^2 \sigma_2^2 + \sigma_2^2}.$$  \hspace{1cm} (47)

Replacing $P_K$ in (2) and $\theta_1$ in (5) into (47), we have

$$\gamma_2^{\text{OWFD}} = \frac{P_1 |h_1|^2 |h_2|^2}{P_K |h_2|^2 \sigma_{SI}^2 + |h_2|^2 \sigma_2^2 + \frac{\sigma_2^2}{P_R h_1^2}}$$

$$= \frac{P_1 |h_1|^2 |h_2|^2}{|h_2|^2 \sigma_2^2 + P_K |h_2|^2 \sigma_{SI}^2 + \sigma_2^2 (\frac{P_1 |h_1|^2 + P_K |h_{rr}|^2}{P_R})}$$

$$= \frac{P_1 |h_1|^2 |h_2|^2}{|h_2|^2 \sigma_2^2 + P_K |h_2|^2 \sigma_{SI}^2 + \sigma_2^2 \left( \frac{1}{P_R} + |h_{rr}|^2 \right)}.$$  \hspace{1cm} (48)
From (48), we have

$$\gamma_2^{OWFD} = \frac{P_1 |h_1|^2 |h_2|^2}{|h_2|^2 \sigma^2 + \phi P_1 |h_1|^2 |h_2|^2 \sigma_{SI}^2 + \phi |h_2|^2 \sigma_{SI}^2 + \sigma^2 \left( \frac{1}{\phi} + |h_{rr}|^2 \right)}.$$  

(49)

After some manipulations, we have

$$\gamma_2^{OWFD} = \frac{P_1 |h_1|^2 |h_2|^2}{|h_2|^2 \left( \sigma^2 + \phi \sigma_{SI}^2 \right) + \phi P_1 |h_1|^2 |h_2|^2 \sigma_{SI}^2 + \sigma^2 \left( \frac{1}{\phi} + \sigma_{SI}^2 \right)} = \frac{by + c_1xy + c'}{by}.$$  

(50)

where \( E \{ |h_{rr}|^2 \} = \sigma_{rr}^2 = \sigma_{SI}^2 \).

This completes the proof of (9).

The same approach for \( S_2 \to R \to S_1 \), we have

$$\theta_2 = \frac{1}{\sqrt{P_2|h_2|^2 + P_R|h_{rr}|^2 + \sigma^2}}.$$  

(51)

The received signal at \( S_1 \) is

$$y_1[t] = h_1 x_R[t] + n_1[t].$$  

(52)

where

$$x_R[t] = \sqrt{P_R \theta_2 y_R[t - 1]}.$$  

(53)

Replacing (51) and (52) into (53), we obtain

$$y_1[t] = \theta_2 \sqrt{P_R} h_1 \times \left( \sqrt{P_2|h_2|^2 |x_R[t - 1] + h_{rr} x_R[t - 1] + n_R[t - 1]|} \right) + n_1[t]$$

$$= \theta_2 \sqrt{P_R} \sqrt{P_2|h_2|^2 |x_R[t - 1] + \theta_2 \sqrt{P_R} h_1 n_R[t - 1] + n_1[t]}$$

$$+ \theta_2 \sqrt{P_R} h_1 n_R[t - 1] + n_1[t]$$

(54)

From (54), one infers the SNR at \( S_1 \) as

$$\gamma_1^{OWFD} = \frac{P_2 |h_1|^2 |h_2|^2}{|h_1|^2 \left( \sigma^2 + \phi \sigma_{SI}^2 \right) + \phi P_2 |h_1|^2 |h_2|^2 \sigma_{SI}^2 + \sigma^2 \left( \frac{1}{\phi} + \sigma_{SI}^2 \right)} = \frac{a_2xy}{bx + c_2xy + c'}.$$  

(55)

which completes the proof of (10).

**APPENDIX B**

This section will prove the expressions of the SNRs in (21) and (22). From (19), we have (56).

We further simplify (56) as

$$\gamma_1^{TWFD} = \frac{P_2 |h_1|^2 |h_2|^2}{|h_1|^2 |h_{rr}|^2 \phi \left( P_1 |h_1|^2 + P_2 |h_2|^2 + \sigma_R^2 \right) + |h_1|^2 \sigma_R^2 + k_1}.$$  

(57)

After some simplifications, we have

$$\gamma_1^{TWFD} = \frac{P_2 |h_1|^2 |h_2|^2}{|h_1|^2 \left\{ \sigma_{SI}^2 \phi \left( P_1 |h_1|^2 + P_2 |h_2|^2 + \sigma^2 \right) + \sigma^2 \right\} + k_1}.$$  

(58)

Further simplification of (58) leads to

$$\gamma_1^{TWFD} = \frac{e_1xy}{x \left\{ f_1(P_1 x + P_2 y + g_1) + g_1 \right\} + k_1}.$$  

(59)

This finishes the proof of (21). The same procedure is applied to prove (22).

**APPENDIX C**

This section will prove the formulas in (26) and (27).

First of all, we start with

$$P_{out,1}^{OWFD} = \Pr \left( \gamma_1^{OWFD} < \tau \right)$$

$$= \Pr \left( \frac{a_2xy}{bx + c_2xy + c} < \tau \right)$$

$$= \Pr \left( a_2xy < \tau \{ bx + c_2xy + c \} \right)$$

$$= \Pr \left( a_2xy - \tau c_2xy < \tau \{ bx + c \} \right)$$

$$= \left\{ \begin{array}{ll}
\Pr \left( y < \frac{\tau (bx + c)}{a_2 - \tau c_2} \right), & a_2 - \tau c_2 > 0 \\
1, & a_2 - \tau c_2 < 0
\end{array} \right.$$  

(60)

We further simplify (60) for the case of \( a_2 - \tau c_2 > 0 \) as

$$P_{out,1}^{OWFD} = \int_0^{\infty} f_Y \left( \frac{y}{a_2 - \tau c_2} \right) \frac{dy}{a_2 - \tau c_2}$$

$$= 1 - \int_0^{\frac{x}{a_2 - \tau c_2}} e^{-\frac{\lambda_1 x - \lambda_2 x}{a_2 - \tau c_2}} dx$$

$$= 1 - \lambda_1 e^{-\frac{\lambda_2 x}{a_2 - \tau c_2}} \int_0^{\infty} e^{-\frac{\lambda_2 x}{a_2 - \tau c_2}} dx$$

$$= 1 - \lambda_1 e^{-\frac{\lambda_2 x}{a_2 - \tau c_2} \int_0^{\infty} e^{-\frac{\lambda_2 x}{a_2 - \tau c_2}} dx}$$

$$= 1 - \lambda_1 e^{-\frac{\lambda_2 x}{a_2 - \tau c_2} \sqrt{\frac{\lambda_2}{\lambda_1}} K_1 \left( \sqrt{\frac{\lambda_2}{\lambda_1}} \right)}.$$  

(61)

This finished the proof of (26). The same procedure is applied to prove (27).

In the following, we will prove the formulas in (37) and (38). We start with

$$P_{out,1}^{TWFD} = \Pr \left( \gamma_1^{TWFD} < \tau \right)$$

$$= \Pr \left( \frac{e_1xy}{x \left\{ f_1(P_1 x + P_2 y + g_1) + g_1 \right\} + k_1} < \tau \right)$$

$$= \Pr \left( e_1xy < \tau \left\{ f_1(P_1 x + P_2 y + g_1) + g_1 \right\} + \tau k_1 \right)$$

$$= \Pr \left( e_1xy < \tau f_1P_2y + \tau f_1x \left\{ P_1 x + g_1 \right\} + \tau x g_1 + \tau k_1 \right)$$

$$= \Pr \left( \tau \left\{ e_1 - \tau f_1P_2 \right\} \right) < \tau \left\{ f_1(P_1 x + f_1g_1 + g_1) + \tau k_3 \right\}.$$  

(62)
\[
\gamma_{TWFD}^{1} = \frac{P_{2}|h_1|^2|h_2|^2}{P_{K}|h_1|^2|h_{rr}|^2 + |h_1|^2\sigma_R^2 + \frac{P_{1}|h_{11}|^2 + \sigma_1^2}{\theta^2 P_{K}}}
\]

\[
= \frac{P_{2}|h_1|^2|h_2|^2}{P_{K}|h_1|^2|h_{rr}|^2 + |h_1|^2\sigma_R^2 + \left(P_{1}|h_{11}|^2 + \sigma_1^2\right) \left(\frac{P_{2}|h_2|^2 + P_{K}|h_{rr}|^2}{P_{K}}\right)}
\]

\[
= \frac{P_{2}|h_1|^2|h_2|^2}{P_{K}|h_1|^2|h_{rr}|^2 + |h_1|^2\sigma_R^2 + \left(P_{1}|h_{11}|^2 + \sigma_1^2\right) \left(\frac{1}{\theta^2} + |h_{rr}|^2\right)}
\]

(56)

and

\[
p_{TWFD, 1}^{out} = \left\{ \begin{array}{ll}
\Pr \left( y < \frac{\tau (f_{P_{1}x} + f_{P_{1}x} + g_{1}) + \tau k_{1}}{x (e_1 - \tau f_{P_{1}x})} \right) , & e_1 - \tau f_{P_{1}x} > 0 \\
1 , & e_1 - \tau f_{P_{1}x} < 0 
\end{array} \right.
\]

(63)

Now, we compute \( p_{TWFD}^{out, 1} \) in (63) for the case of \( e_1 - \tau f_{P_{1}x} > 0 \) as

\[
p_{TWFD, 1}^{out} = \int_{0}^{\infty} F_{Y} \left( \frac{\tau x (f_{P_{1}x} + f_{P_{1}x} + g_{1}) + \tau k_{1}}{x (e_1 - \tau f_{P_{1}x})} \right) f_{X} (x) \, dx
\]

\[
= 1 - \int_{0}^{\infty} e^{-\lambda_{1}e^{-\lambda_1 x}} \left( \frac{\lambda_{1} f_{P_{1}x} + \lambda_{1} |g_{1}|}{e_1 - \tau f_{P_{1}x}} \right) \lambda_{1} e^{-\lambda_1 x} \, dx
\]

\[
= 1 - \lambda_{1} e^{-\frac{\lambda_{1} (f_{P_{1}x} + |g_{1}|)}{e_1 - \tau f_{P_{1}x}}} \int_{0}^{\infty} e^{-\frac{\lambda_{1} f_{P_{1}x}}{e_1 - \tau f_{P_{1}x}}} \, dx
\]

\[
= 1 - \lambda_{1} e^{-\frac{\lambda_{1} (f_{P_{1}x} + |g_{1}|)}{e_1 - \tau f_{P_{1}x}}} \sqrt{\frac{\Omega_{1}}{\Psi_{1}}} K_{1} \left( \sqrt{\Omega_{1} \Psi_{1}} \right).
\]

(64)

This finished the proof of (37). The same procedure is applied to prove (38).

**APPENDIX D**

For the AF based TWHD communications, the SNRs were given by [38] and [39] as \( \gamma_{1} = \frac{d_{XY}}{\Sigma_{x}} \) and \( \gamma_{2} = \frac{d_{XY}}{\Sigma_{y}} \). Then, the OP of the TWHD communications is

\[
p_{TWHD}^{out} = \Pr \left( \{ \gamma_{1} < \tau \} \cup \{ \gamma_{2} < \tau \} \right)
\]

\[
= \frac{\Pr (\gamma_{1} < \tau) + \Pr (\gamma_{2} < \tau)}{A_{1}} - \frac{\Pr (\gamma_{1} < \tau) \cap (\gamma_{2} < \tau))}{A_{2}}
\]

(65)

where

\[A_{1} = \Pr (\gamma_{1} < \tau)\]

\[= \Pr \left( \frac{d_{XY}}{bX + c} < \tau \right)
\]

\[= \Pr \left( d_{XY} < \tau \{ bX + c \} \right)
\]

\[= \Pr \left( Y < \tau \frac{bX + c}{aX} \right)
\]

\[
= \int_{0}^{\infty} F_{Y} \left( \tau \frac{bX + c}{aX} \right) f_{X} (x) \, dx
\]

\[
= \int_{0}^{\infty} \left( 1 - e^{-\frac{\lambda_{1} \tau (bX + c)}{aX}} \right) \lambda_{1} e^{-\lambda_1 x} \, dy
\]

(66)

\[
= 1 - \int_{0}^{\infty} e^{-\lambda_{1} \tau \frac{bX + c}{aX}} \lambda_{1} e^{-\lambda_1 x} \, dx
\]

\[
= 1 - \lambda_{1} e^{-\frac{\lambda_{1} \tau}{a} \frac{bX + c}{aX}} \int_{0}^{\infty} e^{-\frac{\lambda_{1} \tau}{a} \frac{bX + c}{aX}} \lambda_{1} e^{-\lambda_1 x} \, dx
\]

\[
= 1 - \lambda_{1} e^{-\frac{\lambda_{1} \tau}{a} \frac{bX + c}{aX}} \sqrt{\frac{4\lambda_{1} \lambda_{2} c \tau}{d \lambda_{1}}} K_{1} \left( \sqrt{\frac{4\lambda_{1} \lambda_{2} c \tau}{d \lambda_{1}}} \right)
\]

and

\[
A_{2} = \Pr (\gamma_{2} < \tau)
\]

\[= 1 - \lambda_{2} e^{-\frac{\lambda_{1} \tau}{a} \frac{bX + c}{aX}} \int_{0}^{\infty} e^{-\frac{4\lambda_{1} \lambda_{2} c \tau}{d \lambda_{2}}} \lambda_{2} e^{-\lambda_2 x} \, dx
\]

\[
= 1 - \lambda_{1} e^{-\frac{\lambda_{1} \tau}{a} \frac{bX + c}{aX}} \sqrt{\frac{4\lambda_{1} \lambda_{2} c \tau}{d \lambda_{2}}} K_{1} \left( \sqrt{\frac{4\lambda_{1} \lambda_{2} c \tau}{d \lambda_{2}}} \right).
\]

The derivation of \( A_{3} \) below can use to the proof of
the OP formula in (29) for $P_{O\text{WFD}}^{\text{out,12}}$ in the OWFD scheme and (41) for $P_{T\text{WFD}}^{\text{out,12}}$ in the TWFD scheme as

$$A_3 = \text{Pr}(\{\gamma_1 < \tau\} \cap \{\gamma_2 < \tau\})$$

$$= \text{Pr}\left(\left\{\frac{ax}{bx + c} < \tau\right\} \cap \left\{\frac{dy}{by + c} < \tau\right\}\right)$$

$$= \text{Pr}\left(\left\{y < \frac{\tau (bx + c)}{ax}\right\} \cap \left\{x < \frac{\tau (by + c)}{dy}\right\}\right)$$

$$= \iint f_{x,y}(x,y)\,dx\,dy + \iint f_{x,y}(x,y)\,dy\,dx$$

$$= P_1 + P_2,$$ (68)

where $x_0 = \frac{\theta + \sqrt{\theta^2 + 4\pi ab^2}}{2\pi b}$, $y_0 = \frac{\tau (bx + c)}{ax_0}$, and $\varphi = -ac + \tau b^2 + cd$.

The formula in (68) can be rewritten as

$$P_1 = \int_{x_0}^{\varphi x_0} \int_{y_0}^{\varphi y_0} f_{x,y}(x,y)\,dy\,dx$$

$$= \lambda_1 \lambda_2 \int_{x_0}^{\varphi x_0} \int_{y_0}^{\varphi y_0} e^{-\lambda_1 x} e^{-\lambda_2 y} dy\,dx$$

$$= -\lambda_1 \int_{x_0}^{\varphi x_0} e^{-\lambda_1 x} + \lambda_1 \int_{x_0}^{\varphi x_0} e^{-\lambda_1 x} dx$$

$$= -\lambda_1 e^{-\lambda_1 x} + \lambda_1 \left(1 - e^{-\lambda_1 x}\right)$$

$$= -\lambda_1 e^{-\lambda_1 x} + \lambda_1 \int_{x_0}^{\varphi x_0} e^{-\lambda_1 x} dx$$

$$= -\lambda_1 e^{-\lambda_1 x} + \lambda_1 \frac{\left(-\lambda_1 x + \varphi x_0\right)}{\lambda_1 - x_0} e^{-\lambda_1 x}$$

$$= -\lambda_1 e^{-\lambda_1 x} + \lambda_1 \frac{\left(-\lambda_1 x + \varphi x_0\right)}{\lambda_1 - x_0} e^{-\lambda_1 x}$$

The $T_2$ term is given by

$$T_2 = \lambda_1 \int_{x_0}^{\varphi x_0} e^{-\lambda_1 x} dx$$

$$= \lambda_1 \int_{x_0}^{\varphi x_0} e^{-\lambda_1 x} dx$$ (70)

and

$$T_1 = -\lambda_1 e^{-\frac{\lambda_1 x}{\varphi}} \int_{x_0}^{\varphi x_0} e^{-\lambda_1 x} dx$$

Applying [40, Eq. (3.324.1)], we obtain

$$T_{11} = \int_{x_0}^{\varphi x_0} e^{-\frac{\lambda_1 x}{\varphi}} e^{-\lambda_1 x} dx$$

$$= \int_{x_0}^{\varphi x_0} e^{-\frac{\lambda_1 x}{\varphi}} e^{-\lambda_1 x} dx$$ (72)

Let $\phi_1 = \frac{\lambda_1 x}{\varphi}$. Then, applying the Taylor series expansion for $e^x = \sum_{i=0}^{\infty} \frac{x^i}{i!}$, one obtain

$$T_{12} = \int_{x_0}^{\varphi x_0} \frac{(-1)^i \phi_1^i}{i!} e^{-\lambda_1 x} dx$$

Using the exponent integral

$$E_k(z) = \int_{1}^{\infty} \frac{e^{-zt}}{t^k} dt$$

to write (74) in the closed form as

$$T_{12} = \sum_{i=0}^{\infty} \frac{(-1)^i \phi_1^i}{i!} (x_0)^{1-k} E_k(\lambda_1 x_0).$$ (76)
From (69), we have

\[ P_1 = T_1 + T_2 \]

\[ = -\lambda_1 e^{-\frac{\lambda_1 y}{y}} (T_{11} + T_{12}) \]

\[ - \frac{\lambda_1}{\lambda_2 y_0 / x_0 + \lambda_1} \left( e^{-\lambda_2 y_0 / x_0 + \lambda_1} - 1 \right) \]

\[ = -\lambda_1 e^{-\frac{\lambda_1 y}{y}} \left( \sqrt{\frac{\beta_1}{\lambda_1}} K_1 \left( \sqrt{\frac{\beta_1 \lambda_1}{t}} \right) \right) \]

\[ - \sum_{t=0}^{\infty} \frac{(-1)^t \phi_1^t}{t!} (x_0)^{1-t} E_t (\lambda_1 x_0) \]

\[ - \frac{\lambda_1}{\lambda_2 y_0 / x_0 + \lambda_1} \left( e^{-\lambda_2 y_0 / x_0 + \lambda_1} - 1 \right) \].

(77)

Following the same derivation as \( P_1 \), we have skipped some manipulation of \( P_2 \) in (78)

\[ P_2 = \int_0^{y_0} \int_{\frac{y_0}{y_0}}^{y_0} f_{x,y} (x,y) dxdy \]

\[ = -\lambda_2 e^{-\lambda_2 x} \int_0^{\frac{y_0}{y_0}} \int e^{-\lambda_2 y} dxdy + \lambda_2 \int_0^{y_0} e^{-\lambda_2 y} dxdy \]

\[ \int \left[ \begin{array}{c} H_1 \vspace{0.5cm} \\ H_2 \end{array} \right] \]

(78)

where

\[ H_2 = \lambda_2 \int_0^{\frac{y_0}{y_0}} e^{-\lambda_2 x_0 / y_0} e^{-\lambda_2 y_0} dy \]

\[ = - \frac{\lambda_2}{\lambda_1 x_0 / y_0 + \lambda_2} \left( e^{-\lambda_1 x_0 / y_0 + \lambda_2 y_0} - 1 \right) \]

(79)

and

\[ H_1 = -\lambda_2 e^{-\lambda_2 x} \int_0^{\frac{y_0}{y_0}} \int e^{-\lambda_2 y} dxdy \]

\[ = -\lambda_2 e^{-\lambda_2 x} \int_0^{\frac{y_0}{y_0}} \left( e^{-\lambda_2 y} \int_0^{\frac{y_0}{y_0}} e^{-\lambda_2 y} dy + \int e^{-\lambda_2 y} e^{-\lambda_2 y} dy \right) \]

\[ \left[ \begin{array}{c} H_{11} \vspace{0.5cm} \\ H_{12} \end{array} \right] \]

(80)

with

\[ H_{11} = \int_0^{\infty} e^{-\lambda_1 x_0 / y_0 - \lambda_2 y} dy \]

\[ = \sqrt{\frac{\beta_2}{\lambda_2}} K_1 \left( \sqrt{\frac{\beta_2 \lambda_2}{t}} \right) \]

(81)

where \( \beta_2 = \frac{\lambda_1 h}{d} \) and

\[ H_{12} = \int_0^{\infty} e^{-\lambda_2 y} dy \]

(82)

Let \( \phi_2 = \frac{\lambda_1 h}{d} \). Then, we have \( e^{-\phi_2 t} = \sum_{t=0}^{\infty} (-1)^t \phi_2^t \) and

\[ H_{12} = \sum_{t=0}^{\infty} \frac{(-1)^t \phi_2^t}{t!} \int \int \frac{e^{-\lambda_2 y}}{y^t} dy \]

(83)

\[ \sum_{t=0}^{\infty} \frac{(-1)^t \phi_2^t}{t!} \int \int \frac{e^{-\lambda_2 y}}{y^t} dy \]

\[ \sum_{t=0}^{\infty} \frac{(-1)^t \phi_2^t}{t!} (y_0)^{1-t} E_t (\lambda_2 y_0) \]

Inserting (79) and (80) into (78), we have

\[ P_2 = H_1 + H_2 \]

\[ = -\lambda_2 e^{-\lambda_2 x} \left( \sqrt{\frac{\beta_2}{\lambda_2}} K_1 \left( \sqrt{\frac{\beta_2 \lambda_2}{t}} \right) \right) \]

\[ - \sum_{t=0}^{\infty} \frac{(-1)^t \phi_2^t}{t!} (y_0)^{1-t} E_t (\lambda_2 y_0) \]

\[ - \frac{\lambda_2}{\lambda_1 x_0 / y_0 + \lambda_2} \left( e^{-\lambda_1 x_0 / y_0 + \lambda_2 y_0} - 1 \right) \]

(84)

Therefore, combining (77) with (84) results in

\[ A_3 = \Pr \left( \{ \gamma_1 < \tau \} \cap \{ \gamma_2 < \tau \} \right) \]

\[ = -\lambda_1 e^{-\lambda_1 x} \left( \sqrt{\frac{\beta_1}{\lambda_1}} K_1 \left( \sqrt{\frac{\beta_1 \lambda_1}{t}} \right) \right) \]

\[ - \sum_{t=0}^{\infty} \frac{(-1)^t \phi_1^t}{t!} (x_0)^{1-t} E_t (\lambda_1 x_0) \]

\[ - \frac{\lambda_1}{\lambda_2 y_0 / x_0 + \lambda_1} \left( e^{-\lambda_2 y_0 / x_0 + \lambda_1} - 1 \right) \]

\[ - \lambda_2 e^{-\lambda_2 x} \left( \sqrt{\frac{\beta_2}{\lambda_2}} K_1 \left( \sqrt{\frac{\beta_2 \lambda_2}{t}} \right) \right) \]

\[ - \sum_{t=0}^{\infty} \frac{(-1)^t \phi_2^t}{t!} (y_0)^{1-t} E_t (\lambda_2 y_0) \]

\[ - \frac{\lambda_2}{\lambda_1 x_0 / y_0 + \lambda_2} \left( e^{-\lambda_1 x_0 / y_0 + \lambda_2 y_0} - 1 \right) \]

(85)

This finishes the proof of \( P_{out,12}^{QFFD} \) in (29) and \( P_{out,12}^{TWFD} \) in (41).

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