Supplementary Material

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A. Definitions of auxiliary parameters of problem (21)

$$\begin{split} &[\mathbf{T}_{\Psi,k}]_{1:M,1:M} = \frac{\widehat{\mathbf{T}}_a^* (\sum_{i \in \mathcal{K}} \mathbf{f}_i \mathbf{f}_i^H)^* \widehat{\mathbf{T}}_a^T}{Q}, [\mathbf{T}_{\Psi,k}]_{M+1:2M,M+1:2M} = \widehat{\mathbf{T}}_p^T \Big(\sum_{i \in \mathcal{K}} \mathbf{f}_i \mathbf{f}_i^H \Big)^* \widehat{\mathbf{T}}_p^*, \\ &[\mathbf{T}_{\Psi,k}]_{1:M,M+1:2M} = [\mathbf{T}_{\Psi,k}]_{M+1:2M,1:M}^H = \frac{\widehat{\mathbf{T}}_a^* (\sum_{i \in \mathcal{K}} \mathbf{f}_i \mathbf{f}_i^H)^* \widehat{\mathbf{T}}_p^*}{\sqrt{Q}}, \widehat{\mathbf{T}}_a = \mathrm{Diag}(\mathbf{h}_{\mathrm{RU},k}^H \boldsymbol{\Theta}_a^T \mathbf{E}^T) \mathbf{E} \boldsymbol{\Theta}_a \mathbf{H}_{\mathrm{BR}}, \\ &\widehat{\mathbf{T}}_p = \mathbf{H}_{\mathrm{BR}}^H \boldsymbol{\Lambda}_{\mathrm{BRU},k} \boldsymbol{\Theta}_p^H, \boldsymbol{\Lambda}_{\mathrm{BRU},k} = \mathrm{BlkDiag}([\mathbf{h}_{\mathrm{RU},k}]_{S_{1,1}}, \dots, [\mathbf{h}_{\mathrm{RU},k}]_{S_{M,1}}), S_m \triangleq \{(m-1)Q+1, \dots, mQ\}, \\ &[\mathbf{t}_{\Psi,k}]_{1:M} = \frac{w_k}{\sqrt{Q}} \mathrm{Diag} \Bigg(\Big(|g_k|^2 \mathbf{h}_{\mathrm{BU},k}^H \Big(\sum_{i \in \mathcal{K}} \mathbf{f}_i \mathbf{f}_i^H \Big) - g_k^* \mathbf{f}_k^H \Big) \mathbf{H}_{\mathrm{BR}}^H \boldsymbol{\Theta}_a^H \mathbf{E}^H \Big) \mathbf{E}^* \boldsymbol{\Theta}_a^* \mathbf{h}_{\mathrm{RU},k}, \\ &[\mathbf{t}_{\Psi,k}]_{M+1:2M} = w_k g_k^* \boldsymbol{\Theta}_p^H (g_k \boldsymbol{\Lambda}_{\mathrm{URB},k} - \boldsymbol{\Lambda}_{\mathrm{HaR}}^H \mathbf{h}_{\mathrm{BR}}) \mathbf{h}_{\mathrm{RU},k}, \\ &\boldsymbol{\Lambda}_{\mathrm{URB},k} = \mathrm{BlkDiag} \Bigg(\Big[\mathbf{h}_{\mathrm{BU},k}^H \Big(\sum_{i \in \mathcal{K}} \mathbf{f}_i \mathbf{f}_i^H \Big) \mathbf{H}_{\mathrm{BR}}^H \Big)_{1,S_1}, \dots, \Big[\mathbf{h}_{\mathrm{BU},k}^H \Big(\sum_{i \in \mathcal{K}} \mathbf{f}_i \mathbf{f}_i^H \Big) \mathbf{H}_{\mathrm{BR}}^H \Big)_{1,S_M} \Big), \\ &\boldsymbol{\Lambda}_{\mathrm{HiR}} \mathbf{f}_k = \mathrm{BlkDiag} \Bigg(\Big[\mathbf{H}_{\mathrm{BR}} \mathbf{f}_k \Big)_{S_{1,1}}, \dots, \Big[\mathbf{H}_{\mathrm{BR}} \mathbf{f}_k \Big)_{S_{M,1}} \Big), \\ &\mathbf{T}_{\mathbf{V} = \sigma_r^2} \sum_{k \in \mathcal{K}} w_k |g_k|^2 \mathrm{Diag} \Big(\mathbf{h}_{\mathrm{RU},k}^H \boldsymbol{\Theta}_a^T \mathbf{E}^T \Big) \mathrm{Diag} \Big(\mathbf{E}^* \boldsymbol{\Theta}_a^* \mathbf{h}_{\mathrm{RU},k} \Big) + \xi \epsilon_r \mathbf{E} \boldsymbol{\Theta}_a \Bigg(\mathbf{H}_{\mathrm{BR}} \Big(\sum_{i \in \mathcal{K}} \mathbf{f}_i \mathbf{f}_i^H \Big) \mathbf{H}_{\mathrm{BR}}^H + \sigma_r^2 \mathbf{I} \Big) \boldsymbol{\Theta}_a^H \mathbf{E}^H, \\ &[\overline{\mathbf{T}}_{\Psi,k}]_{1:M,1:M} = \frac{\widehat{\mathbf{T}}_a \mathbf{f}_k \mathbf{f}_k^H \widehat{\mathbf{T}}_a^H, \\ &Q, \\ &[\overline{\mathbf{T}}_{\Psi,k}]_{1:M,1:M} = (\widehat{\mathbf{T}}_a^T \mathbf{f}_k \mathbf{f}_k^H \widehat{\mathbf{T}}_a^H, \\ &Q, \\ &[\overline{\mathbf{T}}_{\Psi,k}]_{1:M} \mathbf{H}_{1:2M,1:M} = (\widehat{\mathbf{T}}_a^T \mathbf{f}_k \mathbf{f}_k^H \widehat{\mathbf{T}}_a^H, \\ &Q, \\ &[\overline{\mathbf{T}}_{\Psi,k}]_{1:M,1:M} = \mathbf{G}_a^T \mathbf{h}_{\mathrm{BU},k} \mathbf{F}_{\tau,-k} \mathbf{H}_{\mathrm{BR}}^H \mathbf{O}_a^H \mathbf{E}^H \Big) \mathbf{E}^* \boldsymbol{\Theta}_a^* \mathbf{h}_{\mathrm{RU},k}, \\ &[\overline{\mathbf{T}}_{\Psi,k}]_{M+1:2M} = \mathbf{G}_b^H \mathbf{B}_{\mathrm{B}} \mathbf{Diag} \Big([\mathbf{h}_{\mathrm{BU},k}^H \mathbf{F}_{\tau,-k} \mathbf{H}_{\mathrm{BR}}^H]_{1,S_1}, \dots, [\mathbf{h}_{\mathrm{BU},k}^H \mathbf{F}_{\tau,-k} \mathbf{H}_{\mathrm{BR}}^H]_{1,S_M} \Big) \mathbf{h}_{\mathrm{RU},k}, \\ &[\overline{\mathbf{T}}_$$

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(34)

B. Definitions of auxiliary parameters of problem (33)

 $\mathbf{R}_{p,k} = \tau^{\min} \sum_{i \neq k} \mathbf{s}_{k,i} \mathbf{s}_{k,i}^{\mathrm{H}}, \mathbf{r}_{p,k}^{\mathrm{H}} = \left(\mathbf{h}_{\mathrm{BU},k}^{\mathrm{H}} \mathbf{F}_{\tau,-k} \mathbf{H}_{\mathrm{BR}}^{\mathrm{H}} \boldsymbol{\Lambda}_{\mathbf{h}_{\mathrm{RU},k}} (\mathbf{I}_{M} - \mathbf{A}_{S})\right)^{*}.$

$$\begin{split} \mathbf{P}_{\vartheta} &= \sum_{k,i} \frac{w_k |g_k|^2}{\sqrt{Q}} \begin{bmatrix} \frac{\operatorname{vec}(\mathbf{S}_{k,i})\operatorname{vec}(\mathbf{S}_{k,i})^{\mathrm{H}}}{\sqrt{Q}} & \operatorname{vec}(\mathbf{S}_{k,i})\mathbf{s}_{k,i}^{\mathrm{H}} \\ \mathbf{0} \end{bmatrix}, \\ \mathbf{P}_a &= \sigma_r^2 \sum_{k \in \mathcal{K}} w_k |g_k|^2 \operatorname{Diag}(\mathbf{h}_{\mathrm{RU},k}^{\mathrm{T}}) \mathbf{E}^{\mathrm{H}} \mathbf{V} \mathbf{E} \operatorname{Diag}(\mathbf{h}_{\mathrm{RU},k}^*) + \xi \mathbf{C}_V, \\ \mathbf{S}_{k,i} &= \left(\operatorname{Diag}(\mathbf{h}_{\mathrm{RU},k}^{\mathrm{H}}) \mathbf{E}^{\mathrm{T}} \mathbf{\Lambda}_{A_S} \mathbf{E} \operatorname{Diag}(\mathbf{H}_{\mathrm{BR}} \mathbf{f}_i) \right)^*, \mathbf{s}_{k,i}^{\mathrm{H}} &= \left(\mathbf{f}_i^{\mathrm{H}} \mathbf{H}_{\mathrm{BR}}^{\mathrm{H}} \mathbf{\Lambda}_{\mathrm{h_{\mathrm{RU},k}}} (\mathbf{I}_M - \mathbf{A}_S) \right)^*, \\ \mathbf{C}_V &= \epsilon_r \sum_{k \in \mathcal{K}} \operatorname{Diag}(\mathbf{H}_{\mathrm{BR}} \mathbf{f}_k)^{\mathrm{H}} \mathbf{E}^{\mathrm{H}} \mathbf{V} \mathbf{E} \operatorname{Diag}(\mathbf{H}_{\mathrm{BR}} \mathbf{f}_k), \\ \overline{\mathbf{P}}_a &= \sum_{k \in \mathcal{K}} \operatorname{Diag}\left(w_k \left(|g_k|^2 \mathbf{h}_{\mathrm{BU},k}^{\mathrm{H}} \left(\sum_{i \in \mathcal{K}} \mathbf{f}_i \mathbf{f}_i^{\mathrm{H}} \right) \mathbf{H}_{\mathrm{BR}}^{\mathrm{H}} - g_k^* \mathbf{f}_k^{\mathrm{H}} \mathbf{H}_{\mathrm{BR}}^{\mathrm{H}} \right) \right) \mathbf{E}^{\mathrm{H}} \frac{\mathbf{\Lambda}_{AS}}{\sqrt{Q}} \mathbf{E}^* \mathrm{Diag}(\mathbf{h}_{\mathrm{RU},k}), \\ \mathbf{P}_p &= \sum_{k,i} w_k |g_k|^2 \mathbf{s}_{k,i} \mathbf{s}_{k,i}^{\mathrm{H}}, \mathbf{p}_p^{\mathrm{H}} = \sum_{k \in \mathcal{K}} w_k \left(|g_k|^2 \mathbf{h}_{\mathrm{BU},k}^{\mathrm{H}} \left(\sum_{i \in \mathcal{K}} \mathbf{f}_i \mathbf{f}_i^{\mathrm{H}} \right) \mathbf{H}_{\mathrm{BR}}^{\mathrm{H}} - g_k^* \mathbf{f}_k^{\mathrm{H}} \mathbf{H}_{\mathrm{BR}}^{\mathrm{H}} \right)^* \mathbf{\Lambda}_{\mathrm{n_{\mathrm{RU},k}}}^* (\mathbf{I}_N - \mathbf{A}_S)^*, \\ \mathbf{L}_{\vartheta,k} &= \left[\frac{\operatorname{vec}(\mathbf{S}_{k,k}) \operatorname{vec}(\mathbf{S}_{k,k})^{\mathrm{H}}}{Q} \right] \sum_{\mathbf{S}_{k,k}} \frac{\operatorname{vec}(\mathbf{S}_{k,k}) \mathbf{s}_{k,k}^{\mathrm{H}}}{\mathbf{S}_{k,k}} \right], \mathbf{R}_{\vartheta,k} &= \frac{\tau^{\min}}{\sqrt{Q}} \sum_{i \neq k} \left[\frac{\operatorname{vec}(\mathbf{S}_{k,i}) \operatorname{vec}(\mathbf{S}_{k,i})^{\mathrm{H}}}{\mathbf{S}_{k,i}} \right], \\ \mathbf{R}_{a,k} &= \tau^{\min} \sigma_r^2 \mathrm{Diag}(\mathbf{h}_{\mathrm{RU},k}^{\mathrm{H}}) \mathbf{E}^{\mathrm{H}} \mathbf{V} \mathbf{E} \mathrm{Diag}(\mathbf{h}_{\mathrm{RU},k}^*), \\ \overline{\mathbf{R}}_{a,k} &= -\mathrm{Diag}\left(\mathbf{h}_{\mathrm{BU},k}^{\mathrm{H}} \mathbf{F}_{\tau,-k} \mathbf{H}_{\mathrm{BR}}^{\mathrm{H}}\right) \mathbf{E}^{\mathrm{H}} \frac{\mathbf{\Lambda}_{As}}{\sqrt{Q}} \mathbf{E}^* \mathrm{Diag}(\mathbf{h}_{\mathrm{RU},k}^*), \end{aligned}$$

C. Definitions of auxiliary parameters in (35)-(37)

$$\mathbf{x}_{a,t} = (\mathbf{P}_{a} - \lambda_{\max}(\mathbf{P}_{a})\mathbf{I})\boldsymbol{\theta}_{a,t} + \mathbf{U}(\mathbf{F}_{r}(\mathbf{S}_{\mathbf{P}_{\vartheta},t} + \overline{\mathbf{P}}_{a}) - \lambda_{\max}(\mathbf{F}_{r}(\mathbf{S}_{\mathbf{P}_{\vartheta},t} + \overline{\mathbf{P}}_{a}))\mathbf{I})\boldsymbol{\bar{\theta}}_{a,t}^{*},$$

$$\mathbf{x}_{p,t} = (\mathbf{P}_{p} - \lambda_{\max}(\mathbf{P}_{p})\mathbf{I})\boldsymbol{\theta}_{p,t} + \mathbf{p}_{p}^{H} + \sum_{k,i} \frac{w_{k}|g_{k}|^{2}\boldsymbol{\theta}_{a,t}^{H}\mathbf{S}_{k,i}\boldsymbol{\theta}_{a,t}^{*}\mathbf{S}_{k,i}^{H}}{\sqrt{Q}} - \lambda_{\max}(\mathbf{P}_{\vartheta})\boldsymbol{\theta}_{p,t}^{H},$$

$$\mathbf{S}_{\mathbf{P}_{\vartheta},t} = \sum_{k,i} \frac{w_{k}|g_{k}|^{2}}{\sqrt{Q}} (\frac{\boldsymbol{\theta}_{a,t}^{T}\mathbf{S}_{k,i}^{H}\boldsymbol{\theta}_{a,t}\mathbf{S}_{k,i}}{\sqrt{Q}} + \mathbf{s}_{k,i}^{H}\boldsymbol{\theta}_{p,t}\mathbf{S}_{k,i}) - \lambda_{\max}(\mathbf{P}_{\vartheta})\boldsymbol{\theta}_{a,t}\boldsymbol{\theta}_{a,t}^{T},$$

$$\mathbf{U} = [\mathbf{I}, i\mathbf{I}], \overline{\boldsymbol{\theta}}_{a,t} \triangleq [\Re(\boldsymbol{\theta}_{a,t})^{T}, \Im(\boldsymbol{\theta}_{a,t})^{T}]^{T}, \mathbf{F}_{r}(\mathbf{X}) \triangleq \begin{bmatrix} \Re(\mathbf{X} + \mathbf{X}^{T}) & \Im(\mathbf{X} + \mathbf{X}^{T}) \\ \Im(\mathbf{X} + \mathbf{X}^{T}) & -\Re(\mathbf{X} + \mathbf{X}^{T}) \end{bmatrix},$$

$$\mathbf{q}_{a,k,t}^{H} = ((\mathbf{R}_{a,k} - \lambda_{\max}(\mathbf{R}_{a,k})\mathbf{I})\boldsymbol{\theta}_{a,t})^{H} + \overline{\boldsymbol{\theta}}_{a,t}^{T}(\mathbf{F}_{r}(\overline{\mathbf{S}}_{\mathbf{R}_{\vartheta,k},t}) - \lambda_{\max}(\mathbf{F}_{r}(\overline{\mathbf{S}}_{\mathbf{R}_{\vartheta,k},t}))\mathbf{I})\mathbf{U}^{H},$$

$$\mathbf{q}_{p,k,t}^{H} = \sum_{i \neq k} \frac{\tau^{\min}\boldsymbol{\theta}_{a,t}^{H}\mathbf{S}_{k,i}\boldsymbol{\theta}_{a,t}^{*}\mathbf{S}_{k,i}^{H}}{\sqrt{Q}} - \lambda_{\max}(\mathbf{R}_{\vartheta,k})\boldsymbol{\theta}_{p,t}^{H} - \mathbf{r}_{p,k}^{H} - \frac{\boldsymbol{\theta}_{a,t}^{H}\mathbf{S}_{k,k}\boldsymbol{\theta}_{a,t}^{*}\mathbf{S}_{k,k}^{H}}{\sqrt{Q}}$$

$$-\boldsymbol{\theta}_{p,t}^{H}\mathbf{S}_{k,k}\mathbf{s}_{a,t}^{H} + ((\mathbf{R}_{p,k} - \lambda_{\max}(\mathbf{R}_{p,k})\mathbf{I})\boldsymbol{\theta}_{p,t})^{H},$$

$$c_{q,k,t} = \boldsymbol{\vartheta}_{t}^{H}\mathbf{L}_{\vartheta,k}\boldsymbol{\vartheta}_{t} + 2\lambda_{\max}(\mathbf{F}_{r}(\overline{\mathbf{S}}_{\mathbf{R}_{\vartheta,k},t}))N - \overline{\boldsymbol{\theta}}_{a,t}^{T}(\mathbf{F}_{r}(\overline{\mathbf{S}}_{\mathbf{R}_{\vartheta,k},t}))\overline{\boldsymbol{\theta}}_{a,t} + 2\lambda_{\max}(\mathbf{R}_{\vartheta,k})(N^{2} + M)$$

$$-\boldsymbol{\vartheta}_{t}^{H}\mathbf{R}_{\vartheta,k}\boldsymbol{\vartheta}_{t} + 2\lambda_{\max}(\mathbf{R}_{p,k})M - \boldsymbol{\vartheta}_{p,t}^{H}\mathbf{R}_{p,k}\boldsymbol{\theta}_{p,t} + 2\lambda_{\max}(\mathbf{R}_{a,k})N - \boldsymbol{\theta}_{a,t}^{H}\mathbf{R}_{a,k}\boldsymbol{\theta}_{a,t},$$

$$\overline{\mathbf{S}}_{\mathbf{R}_{\vartheta,k},t} = \overline{\mathbf{R}}_{a,k} - \frac{\boldsymbol{\theta}_{a,t}^{T}\mathbf{S}_{k,k}^{H}\boldsymbol{\theta}_{a,t}\mathbf{S}_{k,k} + \sqrt{Q}\mathbf{S}_{k,k}^{H}\boldsymbol{\theta}_{p,t}\mathbf{S}_{k,k}}}{Q} - \lambda_{\max}(\mathbf{R}_{\vartheta,k})\boldsymbol{\theta}_{a,t}\boldsymbol{\theta}_{a,t}^{T}.$$

$$(38)$$