

# Distributed Multistage Cooperative-Social-Multicast-Aided Content Dissemination in Random Mobile Networks

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**Abstract**—A distributed multistage cooperative-social-multicast-protocol-aided content dissemination scheme is proposed, which is based on a self-organized ad hoc network of mobile stations (MSs) seeking the same content. In our content dissemination scheme, upon receiving the content, the content owners may further multicast it to their social contacts who are hitherto unserved content seekers. Then, we mathematically define the geographic social strength to describe the social relationships between a pair of MSs. By jointly considering the geographic social strength, the geographic distances, and the path loss, as well as the small-scale fading, we derive the closed-form formula of the average social unicast throughput. Furthermore, we model the content dissemination process by a discrete-time pure-birth-based Markov chain and derive the closed-form expressions for the statistical properties of the content dissemination delay. The proposed multistage cooperative social multicast protocol is capable of successfully delivering the content of common interest to all MSs in two transmission frames, provided that the density of the MSs is sufficiently high, as demonstrated both by our simulation and analytical results.

**Index Terms**—Content dissemination, geographic social relationship, multistage cooperative social multicast.

## I. INTRODUCTION

IN DENSELY populated areas, such as a football stadium or an open-air festival, mobile users (MUs) always find it difficult to rely on the data services supported by the centralized infrastructure (CI; e.g., Wi-Fi access points and base stations). For instance, in a circular area having a radius of 25 m in one of these scenarios, there may be hundreds of MUs, which may impose a heavy traffic load on the CI. However, the MUs of these particular scenarios usually share the same interest in some of the contents. Based on their multifunctional mobile devices, an ad hoc network can be organized to disseminate the content of common interest via short-range communication techniques, such as Wi-Fi or Bluetooth. As a result, a large

fraction of the teletraffic can be offloaded from the CI to the ad hoc network. This promising approach requires for us to design a novel distributed approach for efficiently disseminating the contents of common interest.

As the demand for broadband wireless multimedia services grows, multicast [1] techniques may be invoked to more efficiently disseminate the content of common interest to numerous mobile stations (MSs). Three main types of wireless multicast techniques have attracted attention across the research community [2]–[8]. The first type is the direct wireless multicast [2], where a single node, such as a base station (BS), solely transmits the same content to multiple destinations. In [2], Wang *et al.* theoretically derived both the achievable multicast throughput and delay and then characterized the associated tradeoff between these conflicting performance metrics, while using hybrid-ARQ protocols. To increase the successful content delivery probability, while simultaneously enhancing the coverage area of direct wireless multicast, multihop wireless multicast may be invoked. In this multicast technique, the source node first multicasts the content to all the targets. Then, a specific node is randomly selected from the set of targets who successfully received the content for the sake of further multicasting it to all the other hitherto unserved targets. In [3], Liu and Andrews derived both the outage probability and the multicast transmission capacity for both direct and multihop multicast scenarios. For the sake of further exploiting the diversity gain provided by multiple multicasters, cooperative multicast is proposed for further enhancing the attainable system performance [4]. Given its appealing benefits, substantial efforts have been devoted to the development of two-stage cooperative multicast, particularly to its power allocation [5] and relay selection problems [6]. In two-stage cooperative multicast, the BS first multicasts the content to all the targets. Then, the specific targets who successfully received the content may further multicast it. As a result, the receiver may benefit from a substantial diversity gain, which leads to an improved performance [7]. In [8], Zhao and Su analyzed the outage performance and found the optimal power allocation for both distributed cooperative multicast<sup>1</sup> and for “genie-aided” cooperative multicast.<sup>2</sup> In [9], a social groupcasting algorithm is proposed for a social networking group, so that they become capable of cooperatively downloading the same content

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<sup>1</sup>The second stage of multicast is carried out by MSs who successfully receive the content during the first stage of multicast.

<sup>2</sup>The second stage of multicast is carried out by fixed relay stations.

81 in a heterogeneous network. Unfortunately, Seo *et al.* mainly  
82 focused on the scheduling of the content download from the  
83 BSs without considering the details of the content dissemina-  
84 tion in local ad hoc networks.

85 However, the aforementioned research efforts ignore the  
86 delay analysis of multistage cooperative multicast. Moreover,  
87 in self-organized ad hoc networks, the multicasting tasks are  
88 carried out by multifunctional mobile handsets, such as smart-  
89 phones and tablets. Instead of broadcasting the content to all  
90 MSs, they usually multicast it to the genuinely interested subset  
91 of MSs who are simultaneously their social contacts. These  
92 social characteristics of handheld mobile devices are, to a large  
93 extent, ignored by the operational wireless systems. Therefore,  
94 as argued in [10], it is necessary for us to consider the impact  
95 of social networking on the wireless network's performance.

96 For video sharing in wireless mobile networks, community-  
97 based solutions were proposed in [11] and [12], respectively,  
98 both of which operated by jointly considering the users' view-  
99 ing behaviors and their mobility patterns. There is also a grow-  
100 ing number of contribution on content dissemination in mobile  
101 social networks (MSNs) [13]–[16]. However, these treatises  
102 mainly concentrate on large-scale MSNs [17], where the system  
103 performance is determined by the encounter properties of mo-  
104 bile nodes. For example, in [16], the continuous-time Markov  
105 chain is invoked for analyzing the relevant delay performance,  
106 where the state transition rate is determined by the intercontact  
107 time between a pair of mobile nodes. This approach cannot be  
108 used in small-scale MSNs [17], where the system performance  
109 is determined by the wireless channel attenuation and social  
110 selection of the targets.<sup>3</sup>

111 Different from the aforementioned previous works, the novel  
112 contributions of this paper are summarized as follows.

- 113 1) We propose a novel content dissemination scheme based  
114 on a multistage cooperative social multicast protocol  
115 for delivering the content of common interest to all the  
116 interested MSs in densely populated areas, which falls  
117 into the category of small-scale MSNs [17].
- 118 2) The social contacts of an MS are categorized into regular  
119 contacts and opportunistic contacts based on geographic  
120 social relationships.
- 121 3) The achievable social unicast throughput is determined  
122 by jointly exploiting the social relationships and the  
123 wireless links together, and the closed-form expression  
124 of the average social unicast throughput is derived.
- 125 4) We model the multistage cooperative-social-multicast-  
126 protocol-aided content dissemination process by a  
127 discrete-time pure-birth-based Markov chain (DT-  
128 PBMC) and derive closed-form expressions for  
129 characterizing the statistical properties of the content

TABLE I  
NOTATION TABLE

Symbol	Description
$N$	Number of mobile stations (MSs)
$U$	Number of initial content owners (COs)
$\varphi$	Social Strength
$r$	Neighbourhood range
$\alpha$	Social exponent
$\nu$	Packet delivery prob of a wireless link
$h(t)$	Rayleigh distributed fading magnitude
$d_0$	Reference distance
$P_0$	Received power at the reference point
$\kappa$	Path loss exponent
$N_0$	Noise power spectrum density
$W$	Transmission bandwidth
$Y$	Random distance between a pair of mobile stations
$R$	Radius of the circular area
$f_Y(y)$	Accurate PDF of the random distance $Y$
$\tilde{f}_Y(y)$	Approximate PDF of the random distance $Y$
$K$	Random content dissemination delay
$\mathbb{P}(t)$	Random transition matrix
$\mathbf{Q}(t)$	Random transition matrix between transient states
$\mathbf{Q}_0(t)$	Random vector of absorbing probabilities

dissemination delay, which is the time when all the MSs 130  
successfully receive the content. 131

In the rest of this paper, our content dissemination scheme 132  
is first reviewed in Section II. In Section III, we define the 133  
geographic social relationships between a pair of MSs, intro- 134  
duce the wireless physical-layer model, and characterize the 135  
statistical properties of the geographic distance, followed by 136  
the derivation of the closed-form expression for the average 137  
social unicast throughput. In Section IV, our content dissem- 138  
ination scheme is modeled by a DT-PBMC to characterize 139  
the statistical properties of the content dissemination delay. 140  
After presenting both our simulation and analytical results in 141  
Section V, we offer our conclusions and a range of potential 142  
applications in Section VI. To augment our exposition, we list 143  
the important notations in Table I. 144

## II. SYSTEM OVERVIEW 145

Here, we first introduce the social multicast model, based 146  
on which a distributed cooperative-social-multicast-aided con- 147  
tent dissemination protocol is proposed. Furthermore, a 148  
time-division multiple access (TDMA) approach is invoked for 149  
solving the implementation concern of our protocol. Finally, 150  
other existing protocols that can be used for content dissemi- 151  
nation are introduced. 152

### A. Social Multicast 153

The basic time unit of our discrete-time system is defined 154  
as the duration of a transmission frame. Different from the 155  
conventional multicast technique studied in [2]–[8], in this 156  
treatise, a content owner (CO) only multicasts the content to the 157  
content seekers (CSs) who are simultaneously the CO's social 158  
contacts during the current frame. 159

<sup>3</sup>In large-scale MSNs, mobile nodes are sparsely distributed over a very large area. Only when a pair of nodes enters each other's transmission range can they communicate. Hence, the system performance is substantially affected by the encounter rate (or the encounter probability) of mobile nodes, by their intercontact time, and by their contact duration. By contrast, in small-scale MSNs, the mobile nodes are densely distributed in a small area, where all pairs of nodes tend to be within each other's transmission range. Hence, the system's performance is mainly affected by a wireless channel, interference, resource allocation, and so on.

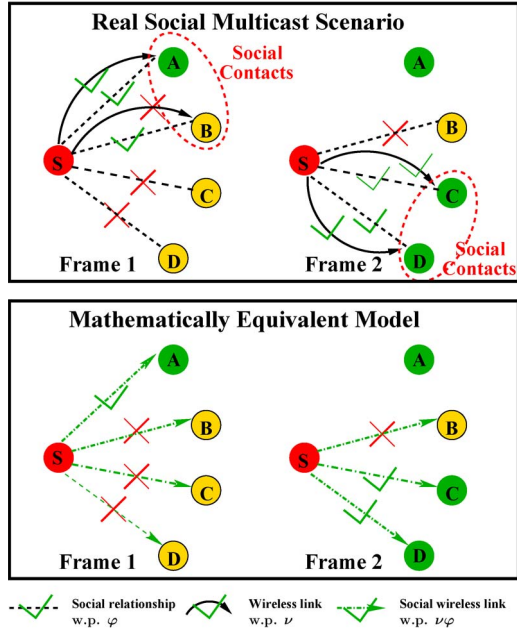


Fig. 1. Example of the social multicast.

160 The top panel in Fig. 1 portrays a social multicast model  
 161 in two consecutive frames, where node  $S$  represents the CO,  
 162 whereas nodes  $A$  to  $D$  represent the CSs. We assume that a  
 163 CS may be one of the CO's social contacts with a probability  
 164 of  $\varphi$ . As shown in Fig. 1, during the first frame, nodes  $A$  and  
 165  $B$  are node  $S$ 's social contacts. Thus, the required physical  
 166 wireless links are established between  $S$  and  $A$  as well as  
 167 between  $S$  and  $B$ . However, due to the wireless-propagation-  
 168 induced degradation, a packet is only successfully delivered by  
 169 a wireless link with a probability of  $\nu$ . As shown in the top  
 170 panel in Fig. 1, during the first frame, only the wireless link  $SA$   
 171 is capable of successfully delivering the content to the target,  
 172 whereas  $SB$  fails. As a result, after the first frame, only node  $A$   
 173 has received the content successfully. Instead of  $A$  and  $B$ ,  
 174 nodes  $C$  and  $D$  become  $S$ 's social contacts during the second  
 175 frame. Thus, the required wireless links are established between  
 176  $S$  and  $C$  as well as between  $S$  and  $D$ . Fortunately, both of  
 177 these wireless links have successfully delivered the content to  
 178 the targets. Then, at the end of the second transmission frame,  
 179 nodes  $A$ ,  $C$ , and  $D$  have successfully received the content.

180 As a result, we observe that the successful packet delivery  
 181 depends on the following two events: 1) The target is indeed  
 182 the source's social contact, which occurs with a probability  
 183 of  $\varphi$ ; 2) the physical wireless link successfully delivers the  
 184 packet from the source to the target, which has a probability  
 185 of  $\nu$ . These two independent random events are simultaneously  
 186 encountered with a probability of  $\varphi\nu$ . As shown in Fig. 1, to  
 187 theoretically analyze the content dissemination delay, we may  
 188 mathematically transform the "Real social multicast scenario"  
 189 in Fig. 1 into an equivalent model.

190 Note that in the original social multicast model,  $S$  only  
 191 multicasts the content to its social contacts during each frame.  
 192 However, in the mathematically equivalent model,  $S$  multicasts  
 193 the content to all the interested CSs via the "social wireless  
 194 links," which are constituted by a combination of the social

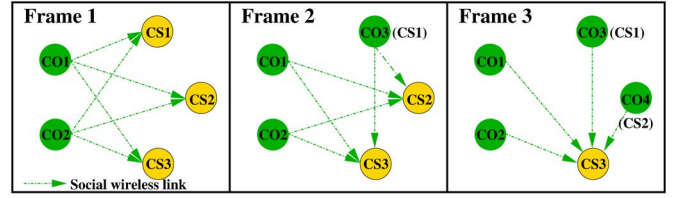


Fig. 2. Multistage cooperative social multicast protocol.

relationships and the physical wireless links, as shown in the  
 195 bottom panel in Fig. 1. Moreover, the probability of a social  
 196 wireless link successfully delivering a packet of the content to  
 197 the target is  $\varphi\nu$  during a transmission frame. This probability is  
 198 termed here as the **social unicast throughput**, whose average  
 199 is derived in Section III.

### B. Multistage Cooperative Social Multicast Protocol for Content Dissemination

In this treatise, we conceive a multistage cooperative social  
 203 multicast protocol for disseminating the content of common  
 204 interest to  $N$  MSs, which roam within a bounded circular area.  
 205 Before the commencement of content dissemination, some MSs  
 206 actively acquire the content from the CI. These MSs form the  
 207 initial CO set and cooperatively multicast the content to the  
 208 other hitherto unserved CSs. The size of this initial CO set is  
 209 assumed to be  $U$ . Once a CS successfully receives the content,  
 210 it joins the CO set and cooperatively multicasts the content  
 211 to the other hitherto unserved CSs with the aid of other COs,  
 212 until all the CSs successfully receive this content. During the  
 213 content dissemination process, we observe that the size of the  
 214 CO set continually increases as more and more served CSs  
 215 join the CO set. If we consider the cooperative action within a  
 216 specific CO set as a single stage of cooperative social multicast,  
 217 then we typically need multiple stages of the cooperative social  
 218 multicast for the sake of completely disseminating the content  
 219 of common interest to all the CSs.

Fig. 2 portrays an example of the multistage cooperative-  
 221 social-multicast-aided content dissemination process. During  
 222 Frame 1, the CO set  $\{CO1, CO2\}$  cooperatively multicasts  
 223 the content to the unserved CS set  $\{CS1, CS2, CS3\}$ . At  
 224 the end of Frame 1,  $CS1$  successfully receives the content  
 225 and joins the CO set as  $CO3$ . Thus, during Frame 2, the  
 226 new CO set  $\{CO1, CO2, CO3\}$  cooperatively multicasts the  
 227 content to the unserved CS set  $\{CS2, CS3\}$ . By the end of  
 228 Frame 2,  $CS2$  successfully receives the content and joins the  
 229 CO set as  $CO4$ . Finally, during Frame 3, the new CO set  
 230  $\{CO1, CO2, CO3, CO4\}$  carries out the last stage of coopera-  
 231 tive social multicast and successfully delivers the content to the  
 232 last unserved  $CS3$ .

### C. TDMA Approach For Implementation

According to the protocol introduced in Section II-B, mul-  
 235 tiple COs simultaneously multicast the content of common  
 236 interest during a transmission frame. To avoid any collisions  
 237

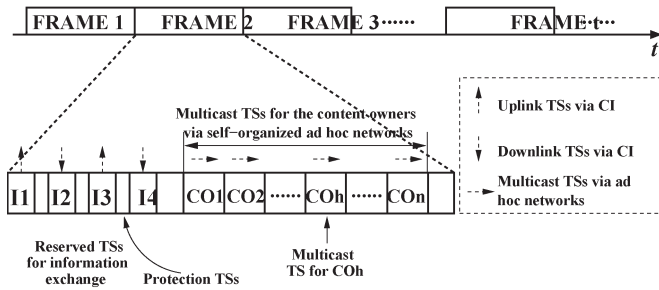


Fig. 3. Frame structure.

238 incurred by these multiple COs, each CO should be allocated an  
 239 orthogonal channel. Here, we invoke a TDMA-based approach  
 240 for implementing our content dissemination scheme.<sup>4</sup> An infor-  
 241 mation controller (IC)<sup>5</sup> is appointed to reduce the overhead of  
 242 information exchange between COs and CSs. The structure of  
 243 a transmission frame is shown in Fig. 3.

244 As shown in Fig. 3, the first four time slots (TSs) are reserved  
 245 for the side-information exchange between the IC and the  
 246 COs/CSs. Specifically, the TS “I1” in Fig. 3 is allocated to the  
 247 COs for reporting their willingness to disseminate the content.  
 248 The TS “I2” in Fig. 3 is dedicated to the IC for broadcasting  
 249 both the resource scheduling information and the COs’ identi-  
 250 ties to the potential CSs. The TS “I3” in Fig. 3 is assigned to  
 251 the active CSs for the sake of reporting their interests to the  
 252 IC. Moreover, the TS “I4” in Fig. 3 is allocated to the IC for  
 253 informing the COs of both the active CSs’ identities and the  
 254 resource allocation scheme employed.

255 Following the information exchange phase, the ad hoc net-  
 256 work is ready for content dissemination. As shown in Fig. 3,  
 257 each CO is allocated a TS for multicasting the content of  
 258 common interest to its social contacts.

259 The frame structure portrayed in Fig. 3 is similar to the  
 260 TDMA scheme proposed in [18] for Wi-Fi mesh networks,  
 261 where a frame consists of “control slots,” “contention slots,”  
 262 and “data slots.” The so-called “control slots” in [18] are used  
 263 both for time synchronization and for explicitly conveying  
 264 the resource allocation scheme’s features and the identities  
 265 of the mobile nodes. We can see that these “control slots”  
 266 in [18] have similar functions as those of the TSs reserved  
 267 for information exchange in our proposed frame structure, as  
 268 previously introduced. Furthermore, as demonstrated in [18],  
 269 time synchronization can also be achieved with the aid of  
 270 “control slots” at high timing accuracy. Nevertheless, due to the  
 271 IC, accurate time synchronization can be more readily realized  
 272 in our TDMA approach than in the distributed approach in  
 273 [18]. Moreover, as reported in [18], the control overhead is less  
 274 than 10% for a purely self-organized ad hoc network operating  
 275 without any ICs. Hence, with the aid of the IC, we impose an  
 276 even lower control overhead in our scheme.

<sup>4</sup>Other approaches that are capable of providing orthogonal channels can also be implemented, such as carrier-sense multiple access, orthogonal frequency-division multiple access, and code-division multiple access.

<sup>5</sup>CI, such as a BS and a Wi-Fi access point, is a nature-born IC, since all the MSs in the same area regularly exchange pilots with it.

#### D. Other Protocols for Content Dissemination

277

278 There are other protocols for content dissemination in liter-  
 279 atures. To implement these protocols in our model, we should  
 280 impose the social constraints that a transmitter is only willing  
 281 to unicast/multicast the content to its social contacts on these  
 282 existing protocols.

283 1) *Noncooperative Direct Social Multicast (Noncoop Direct So-Multicast)*: This protocol originates from the conventional  
 284 direct multicast, which was studied in [2]. Although we may  
 285 have multiple COs at the beginning, in this protocol, we assume  
 286 that there is only a single CO, who continually multicasts  
 287 the content of common interest to its social contacts, until all  
 288 the other unserved CSs successfully receive it, as detailed in  
 289 Section II-A. The social multicast delay of this protocol has  
 290 been characterized in our previous work [19].

291 2) *Single-Stage Cooperative Social Multicast (Single-Stage Coop So-Multicast)*: This protocol originates from the widely  
 292 studied cooperative multicast model in [4]–[8], where only  
 293 those specific COs that initially own the content would coop-  
 294 eratively multicast the content to their social contacts.

295 3) *Noncooperative Gossip-Based Social Unicast (Noncoop Gossip So-Unicast)*: This protocol originates from [20] and  
 296 was further invoked for information dissemination in [21].  
 297 When we implement this protocol in our scenario, we made  
 298 a few changes in comparison to the protocol studied in [21].  
 299 During a transmission frame, a CO may have several social con-  
 300 tacts, and it has to select a single social contact from its social  
 301 contacts to form a CO and CS pair for further disseminating  
 302 the content. If a CS has already been selected by one of the  
 303 COs, it cannot be selected by other COs. According to [21],  
 304 for the sake of forming this CO and CS pair, the CS should be  
 305 randomly selected from the CO’s social contacts. However, to  
 306 form as many CO and CS pairs as possible, in our algorithm, a  
 307 CO that has fewer social contacts during a transmission frame  
 308 has a higher priority to select a CS, who is simultaneously one  
 309 of the CO’s social contact. After the CS successfully receives  
 310 the content, it may join the set of COs for further disseminating  
 311 the content.

### III. SOCIAL UNICAST THROUGHPUT OF A SOCIAL WIRELESS LINK

315

316

317 Here, we will first define the probability  $\varphi$  that a CS becomes  
 318 a CO’s social contact, while deriving the successful packet  
 319 reception probability  $\nu$  of a physical wireless link. Then, we  
 320 derive the closed-form formula for the average social unicast  
 321 throughput.

#### A. Geographic Social Relationships

322

323 In Milgram’s widely known “small world” experiment [22],  
 324 he proved that there was a maximum of six-hop separation,  
 325 on average, between any pair of people in the United States.  
 326 Furthermore, Watts and Strogatz claimed that any network  
 327 obeys a hybrid structure between regular networks and random  
 328 networks [23]. They also defined the so-called short-range

329 and long-range contacts. The well-known results of Milgram's  
330 experiment were theoretically proved in [24] and [25].

331 Kleinberg in [26] studied a 2-D grid network obeying the  
332 small-world property in [23]. In [26], source node  $s$  selects  
333 any other node  $v$  as its long-range contact with a probability  
334 proportional to  $y^{-\alpha}(s, v)$ , where  $y(s, v)$  is the distance between  
335  $s$  and  $v$ , whereas  $\alpha$  is a social exponent. Here, the 'distance'  
336 may indicate either a virtual social distance or an exact geo-  
337 graphic distance. This work was extended to wireless ad hoc  
338 networks in [27] to analyze the impact of social groups on  
339 the wireless network's capacity, where a node in the wireless  
340 ad hoc network is selected to be the target with a probability  
341 proportional to  $y^{-\alpha}(s, v)$ , where  $y(s, v)$  represents the exact  
342 geographic distance.

343 Furthermore, Liben-Nowell *et al.* in [28] found that when  
344 the geographic distance is shorter than 1000 km, the probability  
345 of a pair of users sharing a social relationship largely depends  
346 on the geographic distance between them.<sup>6</sup> This probability is  
347 proportional to  $y^{-\alpha}$ , where the social exponent  $\alpha$  is estimated  
348 to be 1.2. Similar results were also provided in [29], where  
349 the social exponent was estimated for mobile communication.  
350 When using the maximum-likelihood method in [30], these  
351 exponents were found to be  $\alpha \approx 1.58$  for voice ties and  $\alpha \approx$   
352 1.49 for text ties.

353 Based on the aforementioned literature, we assume that if a  
354 CS is within the neighborhood range of a CO, the probability of  
355 this CS becoming the CO's social contact is unity, and this CS  
356 is termed as the *regular contact* of the CO. If the CS is beyond  
357 the neighborhood range of the CO, the CS may still become  
358 the social contact of the CO with a probability that is inversely  
359 proportional to the geographic distance between them. This sort  
360 of social contact is termed as opportunistic contact. As a result,  
361 the probability of a CS becoming a CO's social contact,<sup>7</sup> which  
362 is also termed as social strength, is defined as

$$\varphi|_{Y=y} = \begin{cases} 1, & 0 \leq y \leq r \\ \frac{1}{(\frac{y}{r})^\alpha}, & y > r \end{cases} \quad (1)$$

363 where  $y$  is the geographic distance between a pair of MSs,  $r$   
364 is the neighborhood range, and  $\alpha$  is the social exponent in line  
365 with [26]–[29].

366 In Fig. 4, eight nodes are seen to be uniformly arranged on  
367 a circle. If  $\alpha = +\infty$ , indicating that a node only has regular  
368 contacts (solid lines in Fig. 4), as  $r$  increases from  $l$  to  $4l$ , a node  
369 may have more regular contacts for potential communications.  
370 If we fix  $r$  to  $l$ , indicating that a node only has the adjacent  
371 nodes in its regular contact set, as  $\alpha$  reduces from infinity to 0,  
372 in line with (1), a node may have more opportunistic contacts  
373 (dotted lines in Fig. 4).

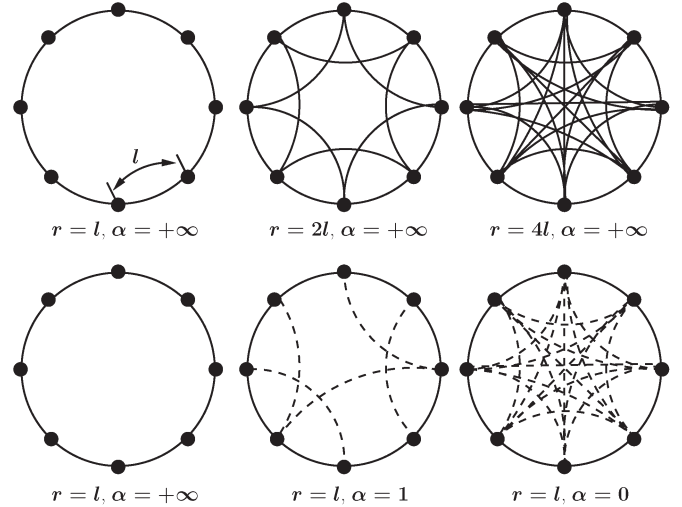


Fig. 4. Impact of the neighborhood range and social exponent on social relationships.

## B. Successful Packet Delivery Probability of a Physical Wireless Link

374

375

1) *Small-Scale Fading*: The small-scale fading is modeled  
376 by uncorrelated stationary flat Rayleigh fading [31]. The fading  
377 magnitude  $|h(t)|$  during the  $t$ th TS, which varies from one TS  
378 to another, is a Rayleigh distributed random variable. Since  
379 each CO is assigned a single TS during a transmission frame  
380 according to Section II-B,  $t$  can also be interpreted as the  
381 index of the frame. Consequently, the square of the channel's  
382 magnitude  $|h(t)|^2$  obeys the exponential distribution associated  
383 with  $E[|h(t)|^2] = 1$ . The probability density function (pdf)  
384 and the cumulative distribution function (cdf) of  $X = |h(t)|^2$   
385 are  $f_X(x) = \exp(-x)$  and  $F_X(x) = 1 - \exp(-x)$ ,  $x > 0$ ,  
386 respectively. 387

2) *PL*: According to [31], the path loss (PL) equation is  
388 invalid for calculating the attenuation in the near-field of the  
389 transmit antennas. We assume that the PL only imposes atten-  
390 uation on a wireless link, when its length  $y$  is longer than a  
391 reference threshold  $d_0$ . Then, the PL model is formulated as 392

$$\frac{P_r}{P_0} = \begin{cases} 1, & 0 \leq y \leq d_0 \\ \left(\frac{y}{d_0}\right)^{-\kappa}, & y > d_0 \end{cases} \quad (2)$$

where  $P_0$  is the received power at the point that is  $d_0$  m  
393 away from the transmitter and  $P_r$  is the power received after  
394 experiencing PL at a CS, whereas  $\kappa$  is the PL exponent. 395

3) *Successful Packet Delivery*: In the MAC layer, we as-  
396 sume that a packet of the content is successfully transmitted  
397 during a TS from a CO to a CS, only when the instantaneous  
398 received signal-to-noise ratio (SNR) is above a predefined  
399 threshold  $\gamma$  [32]. As a result, when jointly considering the  
400 small-scale fading and the PL, the successful packet delivery  
401 probability of a physical wireless link is given by 402

$$\nu|_{Y=y} = \begin{cases} P(|h|^2 > Ad_0^\kappa) = e^{-Ad_0^\kappa}, & 0 \leq y \leq d_0 \\ P(|h|^2 > Ay^\kappa) = e^{-Ay^\kappa}, & y > d_0 \end{cases} \quad (3)$$

<sup>6</sup>The data are extracted from an online community—LiveJournal (<http://www.livejournal.com>).

<sup>7</sup>For the sake of social contact selection, a CO should be aware of the distances from itself to CSs. This distance awareness can be easily realized by the GPS module and the relevant mobile applications (such as WeChat: <http://www.wechat.com>) installed on the CO's multifunctional mobile devices.

403 where we have  $A = (\gamma N_0 W)/(P_0 d_0^\kappa)$ , and  $y$  is the distance  
 404 between a CO and CS pair, whereas  $N_0 W$  is the noise power.  
 405 Naturally,  $\nu|_{Y=y}$  is equivalent to the throughput of the physical  
 406 wireless link expressed in packets per frame [33].

### 407 C. PDF of the Random Geographic Distance

408 1) *Mobility and Connectivity*: We assume that all MSs roam  
 409 in a bounded circular area having a radius of  $R$ . The position of  
 410 the  $i$ th MS during frame  $t$  is denoted by  $\mathbf{P}_i(t)$ , which obeys  
 411 a stationary and ergodic process with a stationary uniform  
 412 distribution in the circular area [34]. Moreover, the positions  
 413 of different MSs are independent and identically distributed  
 414 (i.i.d.). This mobility model has been widely used for analyzing  
 415 the performance of mobile networks [21].

416 Moreover, the range of Wi-Fi in outdoor scenarios can be  
 417 up to 100 m. If the diameter of the studied circular area is  
 418 shorter than this range, it is reasonable for us to assume that  
 419 CSs are always in the transmission range of COs. Hence, our  
 420 model belongs to the scenario of small-scale MSNs [17], where  
 421 the system performance is dominated by the wireless channel's  
 422 attenuation and the specific social contact selection.

423 2) *PDF of the Geographic Distance*: We may derive the  
 424 pdf of the geographic distance  $Y$  between a pair of MSs by  
 425 exploiting the following methodology. Given that the source  
 426 is currently located at a point  $\mathbf{P} = \mathbf{p}$ , we may derive the  
 427 conditional probability  $P(Y \leq y | \mathbf{P} = \mathbf{p})$  by computing the  
 428 intersection area of two circles, one of which is the considered  
 429 circular area, and the other is a circle centered at the point  
 430  $\mathbf{P} = \mathbf{p}$  having a radius of  $y$ . Integrating  $P(Y \leq y | \mathbf{P} = \mathbf{p})$  over  
 431 all possible points gives us the cdf of  $Y$ , whose derivative gives  
 432 the pdf of  $Y$  between a pair of MSs [35], i.e.,

$$f_Y(y) = \frac{8}{\pi R 2R} \left[ \arccos\left(\frac{y}{2R}\right) - \frac{y}{2R} \sqrt{1 - \left(\frac{y}{2R}\right)^2} \right] \quad (4)$$

433 for  $0 \leq y \leq 2R$ , and 0, otherwise.

434 However, due to its complexity, further integration over  
 435  $f_Y(y)$  may not produce a closed-form expression. Hence, we  
 436 may need an approximate alternative expression for  $f_Y(y)$ .  
 437 Given the following two Taylor-expansion-based expressions:

$$\arccos(z) = \frac{\pi}{2} - \sum_{n=0}^{\infty} \frac{(2n)!}{4^n (n!)^2 (2n+1)} \cdot z^{2n+1} \quad (5)$$

$$\sqrt{1-z^2} = 1 + \sum_{n=1}^{\infty} \prod_{m=1}^n (2m-3) \frac{z^{2n+1}}{n! 2^n} \quad (6)$$

438 by replacing  $z$  in (6) with  $y/2R$  and substituting them into (4),  
 439 we arrive at an alternative expression for (4), i.e.,

$$f_Y(y) = \frac{8}{\pi R} \left[ \frac{\pi}{2} \frac{y}{2R} + \sum_{n=0}^{\infty} C_n \left(\frac{y}{2R}\right)^{2n+2} \right] \quad (7)$$

$$\text{where } C_n = \frac{2 \cdot (2n)!}{4^n (n!)^2 (2n+1)(2n-1)} \quad (8)$$

440 for  $0 \leq y \leq 2R$ , and 0, otherwise.

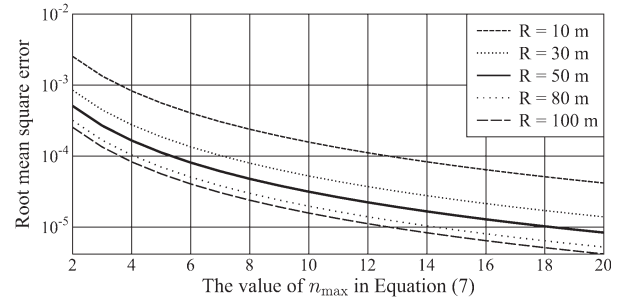


Fig. 5. RMSE between  $\widetilde{f}_Y(y)$  and  $f_Y(y)$ .

If we limit the maximum number of terms in the summation  
 441 to  $n_{\max}$ , we arrive at an approximate version of (7), i.e., 442

$$\widetilde{f}_Y(y) = C_Y \cdot \frac{8}{\pi R} \left( \frac{\pi}{2} \frac{y}{2R} + \sum_{n=0}^{n_{\max}} C_n \left(\frac{y}{2R}\right)^{2n+2} \right) \quad (9)$$

$$\text{where } C_Y = \frac{\pi}{4} \left( \pi + \sum_{n=0}^{n_{\max}} \frac{4C_n}{2n+3} \right)^{-1} \quad (10)$$

for  $0 \leq y \leq 2R$ , and 0, otherwise. The constant  $C_Y$  in (9) is  
 443 derived for the sake of guaranteeing that  $\int_0^{2R} \widetilde{f}_Y(y) dy = 1$ . 444

In Fig. 5, we plot the root-mean-square error (RMSE) be-  
 445 tween  $f_Y(y)$  of (4) and  $\widetilde{f}_Y(y)$  of (9). As shown in Fig. 5, 446  
 when  $R$  is higher than 10 m,  $n_{\max} = 4$  guarantees that the  
 447 RMSE becomes lower than  $10^{-3}$ . This sufficiently low RMSE 448  
 indicates that our approximation is valid for most practical 449  
 cases. 450

### 451 D. Analysis of the Social Unicast Throughput

Given a specific distance of  $Y = y$ , we denote the social  
 452 unicast throughput as  $\mu|_{Y=y} = \varphi|_{Y=y} \cdot \nu|_{Y=y}$ . Then, we may 453  
 derive the average social unicast throughput by integrating 454  
 $\mu|_{Y=y}$  over all possible values of  $Y = y$ . However, we may 455  
 have different expressions for  $\mu|_{Y=y}$ , given the different values 456  
 of the neighborhood range  $r$  and PL reference distance  $d_0$  as 457  
 follows. 458

*Case 1:* If  $d_0 \leq r$ , then we have the following expression for 459  
 $\mu_{(1)}^m|_{Y=y}$ : 460

$$\mu_{(1)}|_{Y=y} = \begin{cases} e^{-Ad_0^\kappa}, & 0 \leq y \leq d_0 \\ e^{-Ay^\kappa}, & d_0 < y \leq r \\ e^{-Ay^\kappa} \cdot \left(\frac{y}{r}\right)^{-\alpha}, & r < y \leq 2R. \end{cases} \quad (11)$$

Therefore, the  $m$ th moment of the social unicast throughput can 461  
 be formulated as 462

$$E[\mu_{(1)}] = \underbrace{\int_0^{d_0} e^{-Ad_0^\kappa} f_Y(y) dy}_{I_1^{(1)}} + \underbrace{\int_{d_0}^r e^{-Ay^\kappa} f_Y(y) dy}_{I_2^{(1)}} + \underbrace{\int_r^{2R} e^{-Ay^\kappa} \left(\frac{r}{y}\right)^\alpha f_Y(y) dy}_{I_3^{(1)}}. \quad (12)$$

463 Let us now substitute  $f_Y(y)$  of (4) into the first integral  $I_1^{(1)}$  of  
 464 (12). Hence,  $I_1^{(1)}$  can be formulated as

$$\begin{aligned} I_1^{(1)} &= \int_0^{d_0} e^{-Ad_0^\kappa} f_Y(y) dy \\ &= e^{-Ad_0^\kappa} \cdot \frac{2}{\pi} \left\{ 4 \left( \frac{y}{2R} \right)^2 \arccos \left( \frac{y}{2R} \right) + \arcsin \left( \frac{y}{2R} \right) \right. \\ &\quad \left. - \left[ \frac{y}{2R} + 2 \left( \frac{y}{2R} \right)^3 \right] \sqrt{1 - \left( \frac{y}{2R} \right)^2} \right\} \Big|_0^{d_0}. \end{aligned} \quad (13)$$

465 Given the inherent complexity of (4), we have to substitute the  
 466 approximate pdf  $\widetilde{f}_Y(y)$  of (9) into  $I_2^{(1)}$  of (12), we have

$$\begin{aligned} I_2^{(1)} &\approx \int_{d_0}^r e^{-Ay^\kappa} \widetilde{f}_Y(y) dy \\ &= \int_{d_0}^r e^{-Ay^\kappa} \cdot \frac{8C_Y}{\pi R} \left( \frac{\pi}{2} \frac{y}{2R} + \sum_{n=0}^{n_{\max}} C_n \left( \frac{y}{2R} \right)^{2n+2} \right) dy \\ &= \frac{8C_Y}{\pi R} \left[ \frac{\pi}{4R} \int_{d_0}^r e^{-Ay^\kappa} y dy + \sum_{n=0}^{n_{\max}} \right. \\ &\quad \left. \times \frac{C_n}{(2R)^{2n+2}} \int_{d_0}^r e^{-Ay^\kappa} y^{2n+2} dy \right] \\ &= \frac{8C_Y}{\pi R} \left[ \frac{\pi}{4R} \Phi(y|1, 0, A) + \sum_{n=0}^{n_{\max}} \frac{C_n \Phi(y|2n+2, 0, A)}{(2R)^{2n+2}} \right] \Big|_{d_0}^r \end{aligned} \quad (14)$$

467 where the function  $\Phi(y|\beta, \alpha, A)$  is defined as

$$\begin{aligned} \Phi(y|\beta, \alpha, A) &= \int y^{\beta-\alpha} e^{-Ay^\kappa} dy \\ &= \begin{cases} -\frac{A^{\alpha-1} \Gamma(-z_1, Ay^\kappa)}{\kappa}, & z_1 = \frac{\alpha-\beta-1}{\kappa}, & \text{if } \beta < \alpha \\ -\frac{\Gamma(z_2, Ay^\kappa)}{\kappa A^{\alpha-1}}, & z_2 = \frac{\beta-\alpha+1}{\kappa}, & \text{if } \beta \geq \alpha \end{cases} \end{aligned} \quad (15)$$

468 while functions  $\Gamma(-z_1, Ay^\kappa)$  and  $\Gamma(z_2, Ay^\kappa)$  are given by the  
 469 following two equations [36]:

$$\Gamma(-z_1, Ay^\kappa) = \int_{Ay^\kappa}^{\infty} \frac{1}{t^{z_1+1}} e^{-t} dt, \quad \Gamma(z_2, Ay^\kappa) = \int_{Ay^\kappa}^{\infty} t^{z_2-1} e^{-t} dt.$$

470 Furthermore, the closed-form expression for the third integral  
 471  $I_3^{(1)}$  of (12) can also be derived by substituting  $\widetilde{f}_Y(y)$  of (9)

into  $I_3^{(1)}$ , which is expressed as

472

$$\begin{aligned} I_3^{(1)} &\approx \int_r^{2R} e^{-Ay^\kappa} \left( \frac{r}{y} \right)^\alpha \widetilde{f}_Y(y) dy \\ &= \int_r^{2R} e^{-Ay^\kappa} \left( \frac{r}{y} \right)^\alpha \frac{8C_Y}{\pi R} \left( \frac{\pi}{2} \frac{y}{2R} + \sum_{n=0}^{n_{\max}} C_n \left( \frac{y}{2R} \right)^{2n+2} \right) dy \\ &= \frac{8C_Y r^\alpha}{\pi R} \left[ \frac{\pi}{4R} \Phi(y|1, \alpha, A) \right. \\ &\quad \left. + \sum_{n=0}^{n_{\max}} \frac{C_n \Phi(y|2n+2, \alpha, A)}{(2R)^{2n+2}} \right] \Big|_r^{2R} \end{aligned} \quad (16)$$

where function  $\Phi(y|\beta, \alpha, A)$  has been defined in (15).

473

Case 2: If  $d_0 > r$ , then we have the following expression for  
 $\mu_{(2)}^m|_{Y=y}$ :

 474  
 475

$$\mu_{(2)}|_{Y=y} = \begin{cases} e^{-Ad_0^\kappa}, & 0 \leq y \leq r \\ e^{-Ad_0^\kappa} \cdot \left( \frac{y}{r} \right)^{-\alpha}, & r < y \leq d_0 \\ e^{-Ay^\kappa} \cdot \left( \frac{y}{r} \right)^{-\alpha}, & d_0 < y \leq 2R. \end{cases} \quad (17)$$

Similarly to (12), we may express the average social unicast  
 throughput as

 476  
 477

$$\begin{aligned} E[\mu_{(2)}] &= \underbrace{\int_0^r e^{-Ad_0^\kappa} f_Y(y) dy}_{I_1^{(2)}} + \underbrace{\int_r^{d_0} e^{-Ad_0^\kappa} \left( \frac{r}{y} \right)^\alpha f_Y(y) dy}_{I_2^{(2)}} \\ &\quad + \underbrace{\int_{d_0}^{2R} e^{-Ay^\kappa} \left( \frac{r}{y} \right)^\alpha f_Y(y) dy}_{I_3^{(2)}}. \end{aligned} \quad (18)$$

Substituting the integration limits of  $[0, d_0]$  in (13) by  $[0, r]$ ,  
 we are now capable of deriving the closed-form formula for  
 $I_1^{(2)}$ . Similarly, substituting the integration limits of  $[r, 2R]$   
 in (16) by  $[d_0, 2R]$ , we arrive at the closed-form formula for  
 $I_3^{(2)}$ . However, we have to derive the integral  $I_2^{(2)}$  specifically.  
 Substituting  $\widetilde{f}_Y(y)$  of (9) into  $I_2^{(2)}$  of (18),  $I_2^{(2)}$  is expressed as

483

$$\begin{aligned} I_2^{(2)} &\approx \int_r^{d_0} e^{-Ad_0^\kappa} \left( \frac{r}{y} \right)^\alpha \widetilde{f}_Y(y) dy \\ &= \int_r^{d_0} e^{-Ad_0^\kappa} \left( \frac{r}{y} \right)^\alpha \frac{8C_Y}{\pi R} \left( \frac{\pi}{2} \frac{y}{2R} + \sum_{n=0}^{n_{\max}} C_n \left( \frac{y}{2R} \right)^{2n+2} \right) dy \\ &= e^{-Ad_0^\kappa} \cdot \frac{8C_Y r^\alpha}{\pi R} \left[ \frac{\pi}{4R} \int_r^{d_0} y^{1-\alpha} dy \right. \\ &\quad \left. + \sum_{n=0}^{n_{\max}} \frac{C_n}{(2R)^{2n+2}} \int_r^{d_0} y^{2n+2-\alpha} dy \right] \end{aligned}$$

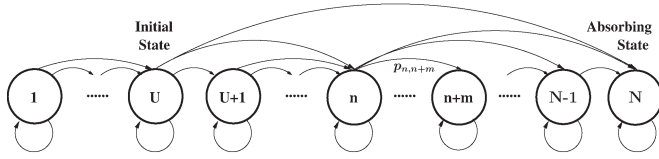


Fig. 6. DT-PBMC.

$$\begin{aligned}
 &= e^{-Ad_0^\kappa} \cdot \frac{8C_Y r^\alpha}{\pi R} \left[ \frac{\pi}{4R} \Psi(y|1, \alpha) \right. \\
 &\quad \left. + \sum_{n=0}^{n_{\max}} \frac{C_n}{(2R)^{2n+2}} \Psi(y|2n+2, \alpha) \right] \Bigg|_r^{d_0} \quad (19)
 \end{aligned}$$

484 where function  $\Psi(y|\beta, \alpha)$  is defined as

$$\Psi(y|\beta, \alpha) = \int y^{\beta-\alpha} dy = \begin{cases} \frac{y^{\beta-\alpha+1}}{\beta-\alpha+1}, & \text{if } \beta-\alpha \neq -1 \\ \ln y, & \text{if } \beta-\alpha = -1. \end{cases} \quad (20)$$

485 In a nutshell, the average social unicast throughput is ob-  
486 tained as

$$\bar{\mu} = E[\mu] = \begin{cases} I_1^{(1)} + I_2^{(1)} + I_3^{(1)}, & \text{if } d_0 \leq r \\ I_1^{(2)} + I_2^{(2)} + I_3^{(2)}, & \text{if } d_0 > r. \end{cases} \quad (21)$$

#### 487 IV. DELAY ANALYSIS OF 488 COOPERATIVE-SOCIAL-MULTICAST-AIDED 489 CONTENT DISSEMINATION

490 Let us now analyze the delay characteristics of the  
491 multistage cooperative-social-multicast-protocol-aided content  
492 dissemination.

##### 493 A. DT-PBMC

494 According to Section II-B, all the CSs become the COs  
495 upon successfully receiving the content of common interest.  
496 Hence, the number of the COs increases, until all the  $N$   
497 MSs in this area receive the content. Hence, we model this  
498 multistage cooperative-social-multicast-protocol-aided content  
499 dissemination process by a DT-PBMC, as shown in Fig. 6.

500 State  $n$  of the DT-PBMC represents the number of COs dur-  
501 ing the current frame, whereas the number of unserved CSs is  
502  $(N - n)$ . Observe in Fig. 6 that  $p_{n,n+m}$  ( $m \geq 0$ ) represents the  
503 probability of the DT-PBMC's transition from state  $n$  to state  
504  $(n + m)$  during this transmission frame, which also indicates  
505 the probability of  $m$  unserved CSs out of  $(N - n)$  successfully  
506 receiving the content. When we have  $m = 0$ , the state transition  
507 probability  $p_{n,n}$  represents the fact that no unserved CS receives  
508 the content during the current frame. As shown in Fig. 6, the  
509 state transitions emerge from the initial state  $U$  ( $1 \leq U < N$ ),  
510 where  $U$  represents the number of initial COs before the content  
511 dissemination according to Section II-A, and terminate at the  
512 absorbing state  $N$ , which is the total number of MSs in the area.  
513 All the other states between the initial state  $U$  and the absorbing  
514 state  $N$  are termed as transient states. Since the content disse-

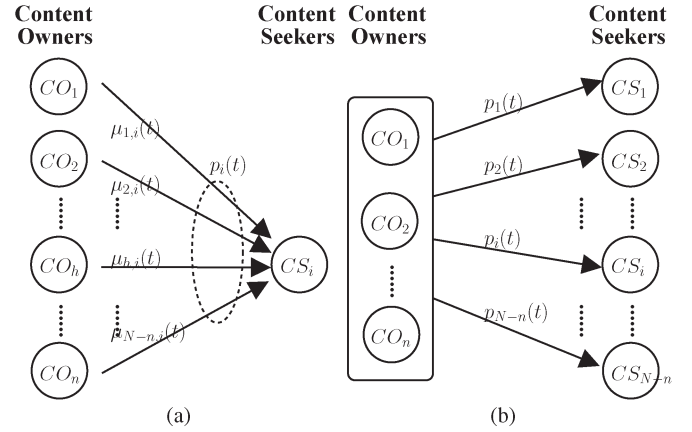


Fig. 7. Content dissemination in a frame. (a) Packet reception at a CS.  
515 (b) Equivalent social multicast.

516 ination is a discrete-time process,<sup>8</sup> the content dissemination  
517 delay  $K$  is equivalent to the number of transmission frames,  
518 when the absorbing state  $N$  is reached after emerging from the  
519 initial state  $U$ . 518

519 Before delving into the statistical properties of the random  
520 content dissemination delay  $K$ , we first have to derive the state  
521 transition probability  $p_{n,n+m}$  and the state transition matrix  $\mathbb{P}$ . 521

##### 522 B. State Transition Matrix

523 1) *Successful Packet Reception Probability of a CS:* Ac-  
524 cording to the frame structure in Fig. 3, at the beginning of  
525 the  $t$ th frame,  $n$  TSs are allocated to COs, if there are  $n$   
526 COs willing to multicast the content to the  $(N - n)$  unserved  
527 CSs. Specifically, the  $h$ th TS during the  $t$ th frame is allocated  
528 to  $CO_h$  ( $1 \leq h \leq n$ ). As shown in Fig. 7(a),  $CS_i$  ( $1 \leq i \leq$   
529  $N - n$ ) is connected to all the COs via the ‘‘social wireless  
530 link’’ defined in Section II-A. Moreover, the successful packet  
531 delivery probability of the ‘‘social wireless link’’ connecting  
532  $CO_h$  and  $CS_i$  is equivalent to the social unicast throughput  
533  $\mu_{h,i}(t)$ . 533

534 According to Figs. 3 and 7(a), the packet detection process of  
535  $CS_i$  is characterized as follows. In each frame,  $CS_i$  detects the  
536 signal of the  $n$  multicast TSs one by one to successfully receive  
537 a packet. If the packet is indeed successfully detected during  
538 the  $h$ th TS, the detection process is terminated. By contrast, if  
539 the packet cannot be detected in any of the  $n$  multicast TSs,  
540 the detection process is terminated, and the unserved  $CS_i$  will  
541 request the content again during the next frame. As a result,  
542 during the transmission of the  $t$ th frame, the probability of  $CS_i$   
543 successfully detecting a packet within the  $h$ th multicast TS,  
544 which implies that the packet's detection failed during the first  
545  $(h - 1)$  TSs, is expressed as 545

$$p_i^{(h)}(t) = \prod_{j=1}^{h-1} [1 - \mu_{j,i}(t)] \cdot \mu_{h,i}(t) \quad (22)$$

<sup>8</sup>As defined at the beginning of Section II-A, the basic time unit in this discrete-time system is the duration of a transmission frame.



546 where  $\mu_{j,i}(t)$  is the social unicast throughput of the “social  
547 wireless link” connecting  $CO_j$  and  $CS_i$  during the dissemina-  
548 tion of the  $t$ th frame. Since the social unicast throughput  $\mu_{j,i}(t)$   
549 is determined by the time-varying geographic distance and by  
550 small-scale fading, they may be assumed to remain constant  
551 during the  $t$ th frame, but they independently vary from one  
552 frame to another.

553 As a result, the probability of  $CS_i$  successfully receiving a  
554 packet during the  $t$ th frame is formulated as

$$\begin{aligned} p_i(t) &= \sum_{h=1}^n p_i^{(h)}(t) = \sum_{h=1}^n \prod_{j=1}^{h-1} [1 - \mu_{j,i}(t)] \cdot \mu_{h,i}(t) \\ &= 1 - \prod_{h=1}^n [1 - \mu_{h,i}(t)]. \end{aligned} \quad (23)$$

555 According to the mobility model introduced in Section III-C,  
556 the geographic positions of different MSs are i.i.d. random  
557 variables; thus, the distances between any CO and CS pair are  
558 also i.i.d. random variables. Hence, according to (11) and (17),  
559  $\{\mu_{h,i}(t), h = 1, 2, \dots, n\}$  are also i.i.d. random variables. As a  
560 result, the expected value of  $p_i(t)$  may be expressed as

$$\bar{p} = E[p_i(t)] = 1 - \prod_{h=1}^n (1 - E[\mu_{h,i}(t)]) = 1 - (1 - \bar{\mu})^n \quad (24)$$

561 where  $\bar{\mu}$  is the average social unicast throughput that is derived  
562 in Section III-D.

563 2) *State Transition Probability*: Fig. 7(b) portrays the  
564 cooperative-multicast-aided content dissemination process dur-  
565 ing the  $t$ th frame, given  $n$  COs and  $(N - n)$  CSs, where  $p_i(t)$   
566 of (23) is the probability of  $CS_i$  successfully receiving a packet  
567 of the content during the  $t$ th frame.

568 Let us assume that  $m$  CSs having indexes of  $\mathcal{I} = \{i_g | 1 \leq$   
569  $g \leq m\}$  receive the packet at the end of the current frame  
570 associated with the successful packet reception probabilities  
571 of  $\mathcal{P}_{\mathcal{I}} = \{p_{i_g}(t) | i_g \in \mathcal{I}\}$ , whereas the remaining  $(N - n - m)$   
572 CSs having indexes of  $\mathcal{J} = \{j_h | 1 \leq h \leq (N - n - m)\}$  do  
573 not receive any packets. The latter event is associated with  
574 the unsuccessful packet reception probabilities of  $\mathcal{P}_{\mathcal{J}} = \{1 -$   
575  $p_{j_h}(t) | j_h \in \mathcal{J}\}$ . We should note that  $\mathcal{I} \cap \mathcal{J} = \phi$ , whereas  
576  $\mathcal{I} \cup \mathcal{J}$  is the full set of  $(N - n)$  unserved CSs at the beginning  
577 of the current frame. Furthermore,  $\mathcal{P}_{\mathcal{I}}$  and  $\mathcal{P}_{\mathcal{J}}$  are independent

of each other. Thus, the state transition probability  $p_{n,n+m}$  may  
be expressed as

$$\begin{aligned} p_{n,n+m}(t) &= \sum_{\text{All possible combinations for } \mathcal{I}} \\ &\times \left[ \prod_{i_g \in \mathcal{I}} p_{i_g}(t) \prod_{j_h \in \mathcal{J}} (1 - p_{j_h}(t)) \right]. \end{aligned} \quad (25)$$

As a result, the  $(N \times N)$ -element state transition matrix  $\mathbb{P}(t)$   
of the DT-PBMC during the  $t$ th frame is expressed as (26),  
shown at the bottom of the page, where  $\mathbf{Q}(t)$  is the  $(N - 1) \times$   
 $(N - 1)$ -element transition matrix for the  $(N - 1)$  transient  
states of the DT-PBMC, and  $\mathbf{Q}_0(t)$  is the  $(N - 1) \times 1$ -element  
vector consisting of the probabilities of the transient states  
being absorbed.

Since the entries of  $\mathbb{P}(t)$  are random variables,  $\mathbb{P}(t)$  is a  
random matrix. Taking the expected value of every entry in  
 $\mathbb{P}(t)$ , the expected matrix of  $\mathbb{P}(t)$  is formulated as

$$\bar{\mathbb{P}} = E[\mathbb{P}(t)] = \begin{pmatrix} \bar{\mathbf{Q}} & \bar{\mathbf{Q}}_0 \\ \mathbf{0} & \mathbf{1} \end{pmatrix}. \quad (27)$$

Given  $p_{n,n+m}(t)$  derived in (25) and that all the elements in  $\mathcal{P}_{\mathcal{I}}$   
are i.i.d. random variables having an identical mean of  $\bar{p}$  as well  
as that all the elements in  $\mathcal{P}_{\mathcal{J}}$  are i.i.d. random variables having  
an identical mean of  $(1 - \bar{p})$ , the associated entry  $\overline{p_{n,n+m}}$  of  $\bar{\mathbb{P}}$   
becomes

$$\begin{aligned} \overline{p_{n,n+m}} &= \sum_{\text{All possible combination for } \mathcal{I}} \\ &\times \left[ \prod_{i_g \in \mathcal{I}} E[p_{i_g}(t)] \prod_{j_h \in \mathcal{J}} E[1 - p_{j_h}(t)] \right] \\ &= \binom{N-n}{m} \bar{p}^m (1 - \bar{p})^{N-n-m} \\ &= \binom{N-n}{m} (1 - (1 - \bar{\mu})^n)^m (1 - \bar{\mu})^{n(N-n-m)} \end{aligned} \quad (28)$$

where the third equality is obtained by substituting (24) into  
(28).

$$\begin{aligned} \mathbb{P}(t) &= \begin{pmatrix} p_{1,1}(t) & p_{1,2}(t) & p_{1,3}(t) & p_{1,4}(t) & \cdots & p_{1,N-1}(t) & p_{1,N}(t) \\ 0 & p_{2,2}(t) & p_{2,3}(t) & p_{2,4}(t) & \cdots & p_{2,N-1}(t) & p_{2,N}(t) \\ \vdots & \vdots & \ddots & \vdots & & \vdots & \vdots \\ 0 & 0 & \cdots & p_{U,U}(t) & \cdots & p_{U,N-1}(t) & p_{U,N}(t) \\ \vdots & \vdots & & \ddots & & \vdots & \vdots \\ 0 & 0 & \cdots & 0 & \cdots & p_{N-1,N-1}(t) & p_{N-1,N}(t) \\ 0 & 0 & \cdots & 0 & \cdots & 0 & p_{N,N}(t) \end{pmatrix} \\ &= \begin{pmatrix} \mathbf{Q}(t) & \mathbf{Q}_0(t) \\ \mathbf{0} & \mathbf{1} \end{pmatrix} \end{aligned} \quad (26)$$

### 597 C. Statistical Properties of the Content Dissemination Delay

598 To derive the tail distribution function (tdf) of the content  
599 dissemination delay and its average value, we only have to  
600 consider the transition matrix of the transient states, which  
601 is denoted by  $\mathbf{Q}(t)$  in (26). Specifically, we have  $\mathbf{Q}(0) = \mathbf{I}$ ,  
602 indicating that the DT-PBMC has a unity probability of staying  
603 in its current state.

604 *Theorem 1:* The entry  $q_{i,j}(k)$  of the matrix  $\mathbf{Q}(k) =$   
605  $\prod_{t=0}^k \mathbf{Q}(t)$  represents the probability of state  $j$  being reached  
606 after  $k$  frames, given that the initial state is state  $i$ .

607 *Proof:* See Appendix A. ■

608 Before deriving the statistical properties of the content dis-  
609 semination delay, we must first study the convergence of matrix  
610  $\mathbf{Q}(k)$ . As a result, Theorem 2 is formulated.

611 *Theorem 2:* Given  $\mathbf{Q}(k) = \prod_{t=0}^k \mathbf{Q}(t)$ , when  $k$  tends to  
612 infinity, we have  $\mathbf{Q}(k) \rightarrow \mathbf{0}$ , as well as  $E[\mathbf{Q}(k)] = \bar{\mathbf{Q}}^k \rightarrow \mathbf{0}$ .

613 *Proof:* See Appendix B. ■

614 With the aid of Theorem 1 and Theorem 2, we obtain matrix  
615  $\mathbf{Q}(k)$  containing the probabilities of any transient states being  
616 reached from any initial states after  $k$  frames.

617 Given the initial state  $i$ , the probability of the DT-PBMC  
618 not being terminated after  $k$  frames is the sum of the entries  
619 in row  $i$  of matrix  $\mathbf{Q}(k)$ , which is also the probability of the  
620 random content dissemination delay  $K$  being larger than  $k$ .  
621 The initial state of content dissemination is set to  $U$ , according  
622 to Section IV-A. Hence, the conditional tdf of the content  
623 dissemination delay is

$$P[K > k | \mathbf{Q}(k)] = \vec{\tau} \mathbf{Q}(k) \vec{\mathbf{1}} \quad (29)$$

624 where  $\vec{\tau}$  is a  $1 \times (N-1)$ -element row vector, whose  $U$ th  
625 entry is one and all the other entries are zero,  $\vec{\mathbf{1}}$  is an  
626  $(N-1) \times 1$ -element column vector, whose entries are all one.  
627 According to the Bayesian principle and Theorem 2, the tdf of  
628 the content dissemination delay can be expressed as

$$\begin{aligned} P(K > k) &= \int_{\mathbf{Q}(k)} P[K > k | \mathbf{Q}(k)] f[\mathbf{Q}(k)] d\mathbf{Q}(k) \\ &= \vec{\tau} \times \int_{\mathbf{Q}(k)} \mathbf{Q}(k) f[\mathbf{Q}(k)] d\mathbf{Q}(k) \times \vec{\mathbf{1}} \\ &= \vec{\tau} E[\mathbf{Q}(k)] \vec{\mathbf{1}} = \vec{\tau} \bar{\mathbf{Q}}^k \vec{\mathbf{1}} \end{aligned} \quad (30)$$

629 where  $f[\mathbf{Q}(k)]$  is the pdf of the random matrix  $\mathbf{Q}(k)$ , and the  
630 second equality is derived by substituting (29) into (30). Fur-  
631 thermore, the probability mass function  $P(K = k)$  is derived as

$$\begin{aligned} P(K = k) &= P(K > k-1) - P(K > k) \\ &= \vec{\tau} \bar{\mathbf{Q}}^{k-1} \vec{\mathbf{1}} - \vec{\tau} \bar{\mathbf{Q}}^k \vec{\mathbf{1}} \\ &= \vec{\tau} (\bar{\mathbf{Q}}^{k-1} - \bar{\mathbf{Q}}^k) \vec{\mathbf{1}} = \vec{\tau} \bar{\mathbf{Q}}^{k-1} (\mathbf{I} - \bar{\mathbf{Q}}) \vec{\mathbf{1}} \\ &= \vec{\tau} \bar{\mathbf{Q}}^{k-1} \bar{\mathbf{Q}}_0 \end{aligned} \quad (31)$$

632 where  $\bar{\mathbf{Q}}_0$  is the expected vector of  $\mathbf{Q}_0(t)$  defined in (26).

633 To obtain the expected value of the random content dissemi-  
634 nation delay  $K$ , Theorem 3 is formulated as follows.

*Theorem 3:* The  $ij$ th entry  $\theta_{ij}$  of the new matrix  $\Theta =$   
635  $\sum_{k=0}^{\infty} \mathbf{Q}(k)$  represents the expected number of frames that the  
636 DT-PBMC spends in state  $j$ , given the initial state  $i$ . 637

*Proof:* See Appendix C. ■ 638

Given Theorem 3, after summing up all the entries in row  $i$   
639 of matrix  $\Theta$ , we have the expected number of frames that  
640 the DT-PBMC spends in the transient states, which is also the  
641 expected number of frames before the DT-PBMC is terminated.  
642 Therefore, we have 643

$$E[K | \{\mathbf{Q}(k) | k = 0, 1, \dots, +\infty\}] = \vec{\tau} \Theta \vec{\mathbf{1}} = \vec{\tau} \sum_{k=0}^{\infty} \mathbf{Q}(k) \vec{\mathbf{1}} \quad (32)$$

where  $\vec{\tau}$  and  $\vec{\mathbf{1}}$  have already been defined in (29). Furthermore,  
644 according to the Bayesian principle and Theorem 2, we have 645

$$\begin{aligned} E[K] &= \vec{\tau} \left[ \sum_{k=0}^{\infty} \int_{\mathbf{Q}(k)} \mathbf{Q}(k) f[\mathbf{Q}(k)] d\mathbf{Q}(k) \right] \vec{\mathbf{1}} \\ &= \vec{\tau} \times \sum_{k=0}^{\infty} E[\mathbf{Q}(k)] \times \vec{\mathbf{1}} \\ &= \vec{\tau} \times \sum_{k=0}^{\infty} \bar{\mathbf{Q}}^k \times \vec{\mathbf{1}} \end{aligned} \quad (33)$$

where  $f[\mathbf{Q}(k)]$  is the pdf of the random matrix  $\mathbf{Q}(k)$ . For the  
646 sake of deriving the closed-form expression of  $\sum_{k=0}^{\infty} \bar{\mathbf{Q}}^k$ , the  
647 following theorem is formulated. 648

*Theorem 4:* The inverse matrix of  $(\mathbf{I} - \bar{\mathbf{Q}})$  exists, and  
649  $\sum_{k=0}^{\infty} \bar{\mathbf{Q}}^k = (\mathbf{I} - \bar{\mathbf{Q}})^{-1}$ . 650

*Proof:* See Appendix D. ■ 651

Finally, according to Theorem 4, we arrive at the closed-  
652 form expression of the expected number of frames that the  
653 DT-PBMC encountered before being terminated, which is also  
654 the average content dissemination delay of 655

$$E[K] = \vec{\tau} \times \sum_{k=0}^{\infty} \bar{\mathbf{Q}}^k \times \vec{\mathbf{1}} = \vec{\tau} (\mathbf{I} - \bar{\mathbf{Q}})^{-1} \vec{\mathbf{1}}. \quad (34)$$

## 656 V. NUMERICAL RESULTS 657

The power spectral density of the noise is  $N_0 =$   
657  $-174$  dBm/Hz, and the bandwidth for the COs' social mul-  
658 ticast is  $W = 10$  MHz. Hence, the noise power is  $N_0 W =$   
659  $-104$  dBm. If the transmission from a CO to CSs takes place  
660 at the carrier frequency of 3.6 GHz, the PL at the reference  
661 point stipulated to be  $d_0 = 1$  m away from the transmitter is  
662 44 dB, according to the free-space PL equation [31], whereas  
663 the PL exponent for the receiver beyond  $d_0$  is set to be  $\kappa = 3$ .  
664 Furthermore, we generally set the received power at the refer-  
665 ence point to be  $P_0 = -34$  dBm. This setting indicates that the  
666 actual transmit power is 10 dBm ( $= -34$  dBm + 44 dB). We  
667 also set the successful packet reception SNR threshold to be  
668  $\gamma = 10$  dB, which guarantees that the BER at the receiver is  
669 below  $10^{-2}$  without channel coding [37]. All these physical-  
670 layer-related parameter settings are in line with the 802.11  
671 protocol [38]. All the MSs roam in the bounded circular area  
672 having a radius of  $R = 50$  m by obeying the mobility model 673

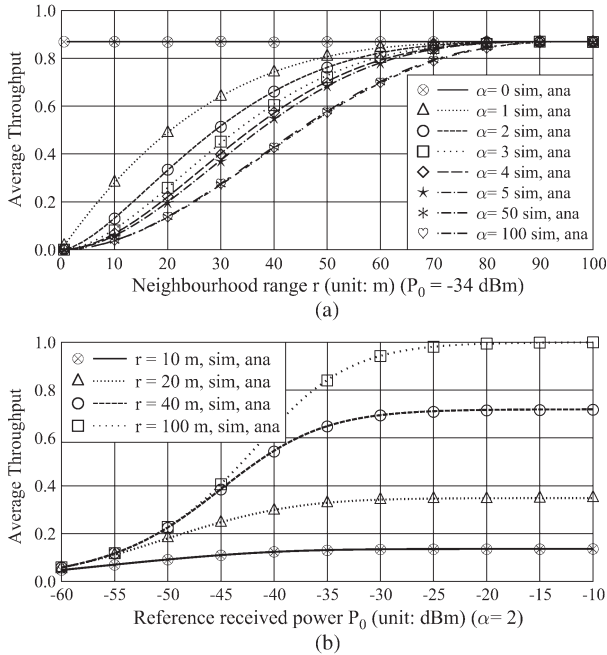


Fig. 8. Average social unicast throughput. (a) Neighbourhood range. (b) Reference received power.

674 introduced in Section III-C. To accurately characterize the  
 675 statistical properties of the system, we repeated the content  
 676 dissemination process corresponding to the model introduced  
 677 in Section II 100 000 times.

678 To obtain accurate analytical results, we set  $n_{\max}$  in  $\widetilde{f}_Y(y)$   
 679 of (9) to be  $n_{\max} = 10$ . According to Fig. 5, when  $R = 50$  m,  
 680 the RMSE between  $\widetilde{f}_Y(y)$  of (9) and  $f_Y(y)$  of (4) is  $3 \times 10^{-5}$ .

#### 681 A. Social Unicast Throughput

682 We first vary the neighborhood range  $r$  from 1 to 100 m and  
 683 then increase the social exponent  $\alpha$  from 0 to 100. The impact  
 684 of  $r$  and  $\alpha$  on the average social unicast throughput is evaluated.  
 685 In Fig. 8(a), we observe that as the neighborhood range  
 686  $r$  increases, the average social unicast throughput remains  
 687 constant for  $\alpha = 0$ . In this case, based on (1), the CS may  
 688 become the CO's opportunistic contact with a unity probability.  
 689 As a result, increasing  $r$  does not affect the social unicast  
 690 throughput. However, if  $\alpha \neq 0$ , we may observe in Fig. 8(a) that  
 691 the average social unicast throughput increases as we increase  
 692 the neighborhood range  $r$ . This can be explained by the fact  
 693 that a higher neighborhood range increases the probability of  
 694 the CS becoming one of the CO's social contacts, as shown  
 695 in (1). Furthermore, if  $r$  is equal to the maximum possible  
 696 distance  $2R$  in a circular area, observe in Fig. 8(a) that the  
 697 average throughput achieves its maximum value for  $\alpha = 0$ ,  
 698 because in this case, the destination is always one of the  
 699 source's regular contacts. Moreover, since a higher  $\alpha$  indicates  
 700 that the CS may become one of the CO's opportunistic contact  
 701 with a lower probability, it is less likely to establish a physical  
 702 wireless link between the CO and the CS beyond the CO's  
 703 neighborhood range. As a result, a higher  $\alpha$  leads to a reduced  
 704 average throughput. Furthermore, in the case of  $\alpha$  tending to  
 705 infinity, the CO is only willing to share the content with the  
 706 CSs within his/her neighborhood range. Hence, we observe in

Fig. 8(a) that if  $\alpha$  is high, e.g., 50 or 100, the average social  
 707 unicast throughput converges to that of the scenario where  
 708 communications between a CS and CO pair only occur if the  
 709 CS is within the CO's neighborhood range. 710

Then, we set  $\alpha = 2$ , and vary the reference received power  
 711  $P_0$  from  $-60$  to  $-10$  dBm in combination with different  
 712 neighborhood ranges  $r$ . Observe in Fig. 8(b) that the average  
 713 social unicast throughput increases as we increase  $P_0$ . However,  
 714 the average social unicast throughput converges to a constant  
 715 value, as  $P_0$  tends to infinity. According to our analysis in  
 716 Section III-D, the social unicast throughput depends both on the  
 717 successful packet delivery probability  $\nu|_{Y=y}$  of a physical wire-  
 718 less link and on the geographic social strength  $\varphi|_{Y=y}$ . When the  
 719 transmit power tends to infinity,  $\nu|_{Y=y}$  converges to one; hence,  
 720 the average social unicast throughput is dominated by the  
 721 geographic social strength  $\varphi|_{Y=y}$ . As a result, when we have  
 722  $r = 100$  m, indicating no influence from the geographic social  
 723 strength, the average throughput converges to one. However,  
 724 when  $r$  is below 100 m, the average social unicast throughput  
 725 converges to a specific value, which is derived by integrating  
 726 the social strength  $\varphi|_{Y=y}$  over the distance pdf  $f_Y(y)$ . 727

#### B. Content Dissemination Delay

728

Let us fix the neighborhood range to  $r = 10$  m and fix the  
 729 social exponent to  $\alpha = 3$ , whereas the number of COs initially  
 730 receiving the content before the content dissemination process  
 731 is set to be  $U = 5$ . The other physical-layer-related parameters  
 732 are the same as the parameters introduced at the beginning of  
 733 Section V. 734

In Fig. 9(a), we evaluate the average content dissemination  
 735 delay of four different protocols. We observe in Fig. 9(a)  
 736 that both the ‘‘Noncoop direct so-multicast’’ and ‘‘Single-stage  
 737 coop so-multicast’’ protocols exhibit a monotonically increas-  
 738 ing trend in terms of the average content dissemination delay,  
 739 as we increase the number of MSs in the bounded circular area.  
 740 Since the served CSs join the initial group of COs for further  
 741 forwarding the content of common interest, we observe in  
 742 Fig. 9(a) that the average content dissemination delay is signifi-  
 743 cantly reduced when the ‘‘Noncoop gossip so-multicast’’ proto-  
 744 col is invoked. Our ‘‘multistage coop so-multicast’’ protocol is  
 745 capable of further reducing the average content dissemination  
 746 delay, because our social multicast procedure provides more  
 747 successful content delivery opportunities than social unicast.  
 748 Based on this comparison, we conclude that our multistage  
 749 cooperative social multicast protocol is significantly faster in  
 750 disseminating the content of common interest than the other  
 751 three existing protocols, when imposing social constraint on the  
 752 wireless transmissions. 753

As evidenced by Fig. 9(b), we observe that the content  
 754 dissemination delay converges to two frames under our pro-  
 755 tocol. More explicitly, as we increase the number of MSs to  
 756  $N = 600$ , we observe in Fig. 9(b) that both our simulation  
 757 and analytical results of the average content dissemination  
 758 delay finally converge to two frames, regardless of the value  
 759 of the social exponent  $\alpha$ . This somewhat surprising results  
 760 suggest that when there are sufficient MSs in the circular area,  
 761 invoking two-stage cooperative social multicast is sufficient 762

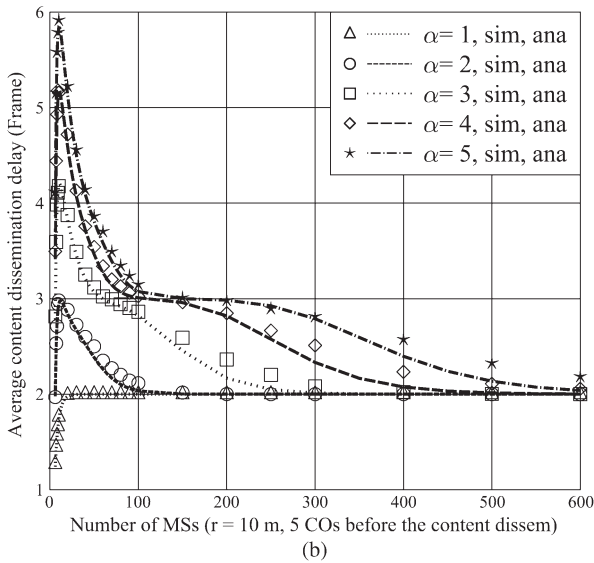
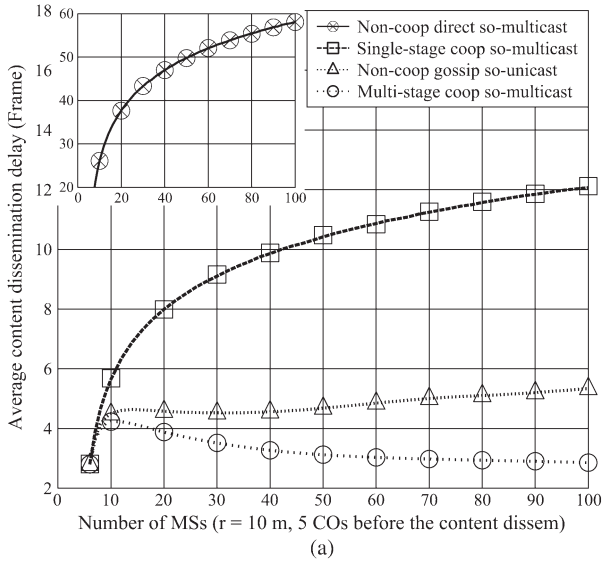


Fig. 9. Impact of the number of MSs on the content dissemination delay. (a) Comparison. (b) Convergence.

763 on average for the sake of guaranteeing that all the interested  
 764 MSs successfully receive the content. Furthermore, according  
 765 to our simulations, for  $\alpha = 5, 4, 3$ , and  $2$ , the specific number  
 766 of MSs, resulting in the highest average content dissemination  
 767 delay, is  $10, 11, 11$ , and  $12$ , respectively. As a result, we may  
 768 conclude that a higher  $\alpha$  results in an early reduction of the  
 769 content dissemination delay. However, when  $\alpha = 1$ , the content  
 770 dissemination delay increases and finally converges to two  
 771 frames, because in contrast to the other scenarios, the delay is  
 772 lower than two frames, when  $N$  is smaller.

773 Finally, we set the social exponent  $\alpha$  to  $\alpha = 0$  for the sake  
 774 of canceling the impact of the socially related parameters and  
 775 vary the reference received power  $P_0$  from  $-80$  to  $-55$  dBm.  
 776 Half of the MSs are assumed to receive the content of common  
 777 interest before the content dissemination process. During each  
 778 frame, the COs multicast the content to all CSs rather than only  
 779 multicast the content to his/her social contacts. As a result,  
 780 the physical-layer parameters dominate the attainable content  
 781 dissemination performance.

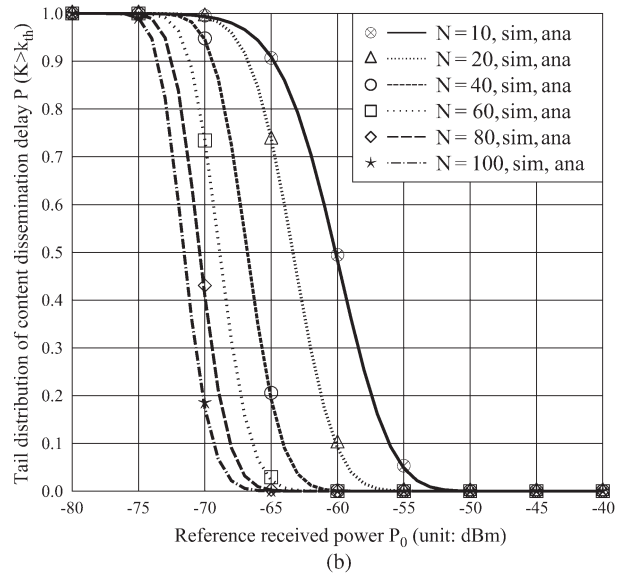
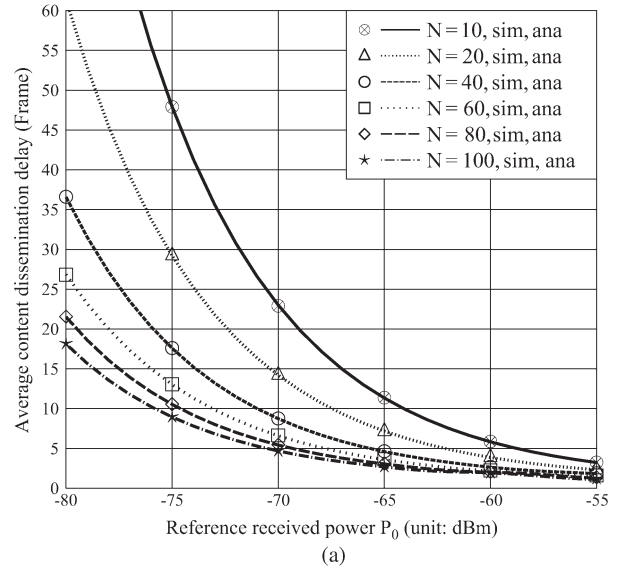


Fig. 10. Impact of the reference received power on the content dissemination delay. (a) Average delay. (b) Tail distribution.

We may observe in Fig. 10(a) that the average content dis-  
 782 semination delay substantially reduces as we increase  $P_0$ . For  
 783 the case of  $N = 40$ , the average content dissemination delay  
 784 reduces from  $37$  frames at  $P_0 = -80$  dBm to just one frame  
 785 at  $P_0 = -55$  dBm. Furthermore, in Fig. 10(b), we evaluate  
 786 the probability of the content dissemination delay exceeding a  
 787 predefined threshold of  $k_{th} = 5$  frames. Observe in Fig. 10(b)  
 788 that the tail probability of the content dissemination delay  
 789 decreases as we increase  $P_0$ .  
 790

## VI. CONCLUSION AND DISCUSSIONS

In this paper, we have proposed a distributed multistage  
 792 cooperative-social-multicast-protocol-aided content dissemina-  
 793 tion scheme. According to our research, several important  
 794 conclusions may be drawn.  
 795

- i) Both the social unicast throughput and the content dis-  
 796 semination delay are heavily affected by both the social  
 797

798 parameters and the physical-layer parameters. Both a more  
 799 communicative CO, which is represented by a lower social  
 800 exponent  $\alpha$ , and a higher neighborhood range  $r$  substan-  
 801 tially increase the social unicast throughput and reduce the  
 802 content dissemination delay. Similarly, a more powerful  
 803 transceiver, which is represented by a higher reference re-  
 804 ceived power  $P_0$ , and a lower successful packet reception  
 805 SNR threshold  $\gamma$  have the same beneficial effects.

806 ii) The content dissemination delay is also heavily affected  
 807 by the number of interested MSs. An increased number  
 808 of interested MSs provides more potential COs during the  
 809 content dissemination process. Since every CO is willing  
 810 to multicast the content of common interest to CSs, this  
 811 diversity gain provided by multiple COs is capable of  
 812 substantially reducing the content dissemination delay.  
 813 When the number of interested MSs is high, using two-  
 814 stage cooperative social multicast is sufficient for the sake  
 815 of guaranteeing that all the MSs successfully receive the  
 816 content of common interest.

817 iii) As demonstrated by the numerical results, our multi-  
 818 stage cooperative social multicast protocol outperforms  
 819 the other three existing protocols in terms of its average  
 820 content dissemination delay, including the noncooperative  
 821 direct social multicast protocol, the single-stage cooper-  
 822 ative social multicast protocol, and the noncooperative  
 823 gossip-based social unicast protocol. Our protocol is more  
 824 suitable than the other three, when the geographic social  
 825 relationships are taken into consideration.

826 Furthermore, our analytical model invoked for analyzing  
 827 the delay of the content dissemination has wide-ranging  
 828 applications.

- 829 i) If we set the social exponent to  $\alpha = 0$  or set the neigh-  
 830 borhood range to  $r = 2R$ , the impact of the social parameters  
 831 is eliminated. Hence, our analytical model can be invoked  
 832 for analyzing both the delay and the throughput of the  
 833 conventional multistage cooperative multicast technique.
- 834 ii) If we set the social exponent to  $\alpha = +\infty$  and equate  
 835 the neighborhood range to the transmission range, our  
 836 analytical model can also be used for analyzing the delay  
 837 characteristics of the mobile ad hoc networks [39]. In this  
 838 scenario, a packet can only be received by a CS, when  
 839 it roams within the CO's transmission range and when  
 840 the wireless link is capable of successfully delivering the  
 841 content.
- 842 iii) Our analytical model can also be used for analyzing the  
 843 content dissemination delay for the noncooperative social  
 844 multicast protocol. Since only a single CO is multicasting  
 845 the content during a transmission frame, we simply set  
 846  $n = 1$  in (24) for the sake of characterizing the delay  
 847 performance of this protocol.
- 848 iv) Our analytical model can also be used for analyzing the  
 849 content dissemination delay for the single-stage cooper-  
 850 ative social multicast protocol. Given this protocol, only  
 851 the initial group of COs, whose size is  $U$ , cooperatively  
 852 social multicast the content of common interest. Hence,  
 853 if we set  $n = U$  in (24), we may readily derive the delay  
 854 characteristics of this protocol.

## APPENDIX A PROOF OF THEOREM 1

855  
856

This theorem may be proved by using the technique of 857  
 mathematical induction. 858

Explicitly, when we have  $k = 0$ ,  $\mathbb{Q}(0) = \mathbf{Q}(0) = I$ , and the 859  
 theorem holds, because the system stays at its current state after 860  
 0 frames with a unity probability. 861

When  $k = 1$ ,  $\mathbb{Q}(1) = \mathbf{Q}(0)\mathbf{Q}(1) = I \times \mathbf{Q}(1) = \mathbf{Q}(1)$ . The 862  
 $ij$ th entry of  $\mathbb{Q}(1)$  is  $q_{ij}(1) = p_{ij}(1)$ . Since  $p_{ij}(1)$  is the 863  
 transition probability from state  $i$  to state  $j$  during frame 1, it 864  
 is also the probability of state  $j$  being reached after one frame, 865  
 given the initial state  $i$ . 866

Furthermore, we assume that Theorem 1 holds for  $\mathbb{Q}(k) = 867$   
 $\prod_{t=0}^k \mathbf{Q}(t)$ , whose  $ij$ th entry is  $q_{ij}(k)$ . Then, the probability 868  
 of state  $j$  being reached after  $(k + 1)$  frames, given the initial 869  
 state  $i$ , is derived as 870

$$q_{ij}(k + 1) = \sum_{h=i}^j q_{ih}(k)p_{hj}(k + 1), \quad i \leq j. \quad (35)$$

Thus, matrix  $\mathbb{Q}(k + 1)$  constructed by  $q_{ij}(k + 1)$  can be 871  
 also expressed as  $\mathbb{Q}(k + 1) = \mathbb{Q}(k)\mathbf{Q}(k + 1) = \prod_{t=0}^{k+1} \mathbf{Q}(t)$ . 872  
 Hence, Theorem 1 is proved. 873

## APPENDIX B PROOF OF THEOREM 2

874  
875

Given the initial state  $i$  and the  $ij$ th entry  $q_{ij}(k + 1)$  of 876  
 $\mathbb{Q}(k + 1)$  in (35), the probability of the DT-PBMC not being 877  
 terminated after  $(k + 1)$  frames can be expressed as the sum of 878  
 the  $i$ th row's entries, which is formulated as 879

$$\begin{aligned} p_{i,unab}(k + 1) &= \sum_{j=1}^{N-1} q_{ij}(k + 1) = \sum_{j=i}^{N-1} \sum_{h=i}^j q_{ih}(k)p_{hj}(k + 1) \\ &= \sum_{j=i}^{N-1} q_{ij}(k)[p_{j,1}(k + 1) + \cdots + p_{j,N-1}(k + 1)] \\ &= \sum_{j=i}^{N-1} q_{ij}(k)[1 - p_{j,N}(k + 1)]. \end{aligned} \quad (36)$$

Clearly, the probability of the DT-PBMC not being terminated 880  
 after  $k$  frames is expressed as 881

$$p_{i,unab}(k) = \sum_{j=i}^{N-1} q_{ij}(k). \quad (37)$$

Since  $0 \leq p_{j,N} \leq 1$ , we have  $p_{i,unab}(k + 1) < p_{i,unab}(k)$ . Ob- 882  
 viously, the probability of the DT-PBMC not being terminated 883  
 is a monotonically decreasing function with respect to the 884  
 number of frames  $k$ . If  $k$  tends to infinity, we may have 885

$$\lim_{k \rightarrow \infty} p_{i,unab}(k) = \lim_{k \rightarrow \infty} \sum_{j=i}^{N-1} q_{ij}(k) = 0. \quad (38)$$

Thus, the relation of  $\lim_{k \rightarrow \infty} q_{ij}(k) = 0$  can be inferred. As a 886  
 result, we have  $\lim_{k \rightarrow \infty} \mathbb{Q}(k) = \mathbf{0}$ . Furthermore, since the set 887

888 of  $\{\mathbf{Q}(t), t = 0, 1, 2, \dots\}$  consists of i.i.d. random matrices, we  
889 have

$$\lim_{k \rightarrow \infty} E[\mathbb{Q}(k)] = \lim_{k \rightarrow \infty} \prod_{t=0}^k E[\mathbf{Q}(t)] = \lim_{k \rightarrow \infty} \overline{\mathbf{Q}}^k = \mathbf{0}. \quad (39)$$

890 Hence, Theorem 2 is proved.

#### APPENDIX C

##### PROOF OF THEOREM 3

893 According to Theorem 1, the  $ij$ th entry  $q_{ij}(k)$  of  $\mathbb{Q}(k)$   
894 represents the probability of transient state  $j$  being reached after  
895  $k$  frames, given the initial state  $i$ . Then, given the initial state  $i$ ,  
896 a new random variable  $X(k)$  is defined. It is 1 if state  $j$  is  
897 reached after  $k$  frames, and it is 0 otherwise. Hence, we have  
898  $P[X(k) = 1] = q_{ij}(k)$  and  $P[X(k) = 0] = 1 - q_{ij}(k)$ . Then,  
899 the expected value of  $X(k)$  is  $E[X(k)] = q_{ij}(k)$ .

900 When considering the transmission of  $k$  frames, state  $j$  may  
901 be reached at any frame index spanning from zero to  $k$ . Hence,  
902 the total number of times that state  $j$  is reached during these  $k$   
903 frames can be expressed as  $X(0) + X(1) + \dots + X(k)$ , whose  
904 expected value is

$$E[X(0) + X(1) + \dots + X(k)] = q_{ij}(0) + q_{ij}(1) + \dots + q_{ij}(k).$$

905 If  $k$  tends to infinity, we have

$$E[X(0) + X(1) + \dots] = q_{ij}(0) + q_{ij}(1) + \dots = \theta_{ij}. \quad (40)$$

906 If we expand (40) to a matrix form, we arrive at  $\Theta =$   
907  $\sum_{k=0}^{\infty} \mathbb{Q}(k)$ , whose  $ij$ th entry is  $\theta_{ij}$ .

908 Since the time elapse is measured in terms of the number  
909 of frames in the DT-PBMC, given the initial state  $i$ , transient  
910 state  $j$  is reached  $\theta_{ij}$  times on average, which indicates that  
911 the system stays in state  $j$  for  $\theta_{ij}$  frames on average. Hence,  
912 Theorem 3 is proved.

#### APPENDIX D

##### PROOF OF THEOREM 4

915 Let us construct a system of linear equations  $(\mathbf{I} - \overline{\mathbf{Q}})\vec{x} =$   
916  $\mathbf{0}$ , where  $\vec{x}$  is a  $1 \times (N - 1)$ -element column vector. Then,  
917 iterating this equation  $k$  times, we have  $\vec{x} = \overline{\mathbf{Q}}^k \vec{x}$ . Upon  
918 letting  $k$  to tend to infinity, according to Theorem 2, we have  
919  $\lim_{k \rightarrow \infty} \overline{\mathbf{Q}}^k = \mathbf{0}$ . Then, the equation  $(\mathbf{I} - \overline{\mathbf{Q}})\vec{x} = \mathbf{0}$  has a  
920 single solution, which is  $\vec{x} = \vec{\mathbf{0}}$ . Hence, we may claim that  
921  $(\mathbf{I} - \overline{\mathbf{Q}})$  is a full-rank square matrix, whose inverse matrix  
922 denoted by  $(\mathbf{I} - \overline{\mathbf{Q}})^{-1}$  does exist.

923 Clearly, the following equation holds:

$$(\mathbf{I} - \overline{\mathbf{Q}}) \times (\mathbf{I} + \overline{\mathbf{Q}} + \overline{\mathbf{Q}}^2 + \dots + \overline{\mathbf{Q}}^k) = \mathbf{I} - \overline{\mathbf{Q}}^{k+1}. \quad (41)$$

924 Left-multiplying both sides of (41) by  $(\mathbf{I} - \overline{\mathbf{Q}})^{-1}$ , we arrive at

$$\mathbf{I} + \overline{\mathbf{Q}} + \overline{\mathbf{Q}}^2 + \dots + \overline{\mathbf{Q}}^k = (\mathbf{I} - \overline{\mathbf{Q}})^{-1} \times (\mathbf{I} - \overline{\mathbf{Q}}^{k+1}). \quad (42)$$

925 Provided that  $\lim_{k \rightarrow \infty} \overline{\mathbf{Q}}^k = \mathbf{0}$  holds, upon letting  $k$  in both  
926 sides tend to infinity, we have

$$\sum_{k=0}^{\infty} \overline{\mathbf{Q}}^k = (\mathbf{I} - \overline{\mathbf{Q}})^{-1}. \quad (43)$$

927 Hence, Theorem 4 is proved.

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