Optimization of Key Predistribution Protocol Based on Supernetworks Theory in Heterogeneous WSN

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Abstract: This work develops an equilibrium model for finding the optimal distribution strategy to maximize performance of key predistribution protocols in terms of cost, resilience, connectivity, and lifetime. As an essential attribute of wireless sensor networks, heterogeneity and its impacts on random key predistribution protocols are first discussed. Using supernetworks theory, the optimal node deployment model is proposed and illustrated. In order to find the equilibrium performance of our model, all optimal performance functions are changed into variational inequalities so that this optimization problem can be solved. A small-scale example is presented to illustrate the applicability of our model.

Key words: optimization; key predistribution protocol; supernetworks; variational inequality; wireless sensor networks

1 Introduction

In Wireless Sensor Networks (WSNs), a Key Predistribution Protocol (KPP) is usually designed or analyzed under the hypothesis that the network is ideal. For instance, all sensors are reachable, the climates or environments around different nodes are identical, and no unexpected incident will happen; nodes are uniformly deployed in the monitoring region\cite{1–4}. Under such ideal assumptions, plenty of efficient KPPs have been proposed as shown in Refs. \cite{5–10}. However, things are different in reality. For example, a node deployed in a hole may never be reached. Research achievements under ideal assumptions do not apply to practical applications very well, and their reference value is limited. Hence, it is of great interest to consider the differences among nodes or among their locations—their heterogeneity. Studying heterogeneity can help us design network models with more practicality, design protocols with better performance, and analyse with more accuracy.

In fact, heterogeneity is an essential attribute of WSNs. Since WSNs consist of sensor nodes, node heterogeneity is the most obvious heterogeneity in WSN. For example, if some nodes have higher energy or longer communication range than others, the whole network is heterogeneous. In addition to the node itself, the physical environment around a node is another source of heterogeneity. Heterogeneous environments or nodes bring many practical problems for protocol designers. For example, nodes with lower energy will die quickly, and nodes with shorter communication range will raise the communication cost. Usually, heterogeneity will keep on affecting the performance of a protocol until the network dies.

Although heterogeneity plays a significant role in WSNs in terms of raising security or reducing energy consumption, the research on heterogeneity is still in
an early stage and the achievements so far are limited. This is because the complexity of topic and dynamic changes in it make it very hard to describe heterogeneity clearly. This drawback has blocked and delayed the development of heterogeneity research. Considering the insufficiency of existing research studies and the advantages of heterogeneity in terms of bringing more reality into the network model, this paper focuses on utilizing heterogeneity to optimize the performance of random key predistribution protocols, and provide optimal network solutions.

Energy heterogeneity and link heterogeneity were used to choose a better route in Ref. [11]. After that, a further classification of link heterogeneity was depicted in Ref. [12]. Zeng et al.[12] proposed a heterogeneous link model to increase the throughput of broadcast communication and decrease its communication latency. Katiyar et al.[13] improved a clustering algorithm for WSNs by taking advantage of energy heterogeneity to prolong the lifespan of networks. Recently, Chen et al.[14] improved a complete hierarchical key management scheme that only utilizes symmetric cryptographic algorithms and low-cost operations for heterogeneous cluster-based WSN to assure safety and validity of networks. Existing research on heterogeneity focuses on energy and links, aiming to optimize clustering algorithms, route protocols, public keys, and so on. But that is not enough. Are other heterogeneities affecting protocols? How to describe the state of a whole heterogeneous network and utilize heterogeneity to optimize deployment strategy so that a random key predistribution protocol will achieve its best performance? This work will focus on finding answers to these questions.

The remainder of this paper is organized as follows. Related works and background knowledge are introduced in Section 2. In Section 3, various heterogeneities are classified, and an optimization model is proposed. Five optimization goals and their equivalent variational inequalities are given in Section 4. Section 5 discusses why, when, and how the optimal solution of our model can be found. A numerical example is given and analyzed in Section 6. Section 7 concludes this paper.

2 Background Knowledge

2.1 Evaluation metrics

According to Ref. [5], metrics to measure KPP can be divided into four types:

- **Connectivity**: The probability of establishing secure links among nodes.
- **Validity**: Includes energy validity, time validity, storage validity, and computing validity.
- **Scalability**: The maximal network size supported by the protocol.
- **Security**: Includes confidentiality, authentication, resilience, backward-security, forward-security, and integrity.

Among these metrics, energy, cost, connectivity, resilience, and scalability are five critical ones. Since scalability depends on nothing but management strategy (e.g., an EG scheme) or key materials (e.g., an EBS scheme), it has nothing to do with the network performance. In the published research, only the first four metrics are taken into account. Based on that, global optimization goals can be further broken down into four specific goals: minimum cost, minimum energy consumption, maximum connectivity, and maximum resilience. Though these optimization goals only cover a part of the metrics mentioned above, they may still help us find an approximate optimal global solution, because they are four critical factors affecting protocol performance.

2.2 Variational inequality

**Definition 1**[15–17] A finite-dimensional variational inequality problem VI(\(f, K\)) is to find a vector \(X^* \in K\) satisfying

\[
\langle f(X^*), X - X^* \rangle \geq 0, \forall X \in K,
\]

where \(f\) is a continuous function from \(K\) to \(N\)-dimensional Euclidean space \(R^N\); \(K\) is a closed convex set on \(R^N\); and \(\langle \cdot, \cdot \rangle\) represents an inner product on \(R^N\).

The relationship between variational inequality and minimum object function is shown as follows:

**Relationship 1**[15] If vector \(X^* \in K\) is a solution to function \(\min f(X)\), then \(X^*\) satisfies variational inequality

\[
\langle \nabla f(X^*), X - X^* \rangle \geq 0, \forall X \in K,
\]

where \(K\) is the feasible solution space, and \(\nabla f(X)\) is the gradient of object function \(f(X)\).

**Relationship 2**[15] To solve an optimization problem with a constraint set in the form of Formula (1), is equivalent to finding a vector \(X_i^* \in K_i\) and \(u_i^* \geq 0\) satisfying Formula (2), where \(f_i : R^{N_i} \rightarrow R\) is a differentiable convex function; \(K_i\) is a closed convex set on \(R^{N_i}\); \(\psi_{ij}^T\) is a vector which consists of coefficients of the \(j\)-th constraint condition, and this constraint
condition is used to restrain $X_i$.

$$
\begin{align*}
\min & \sum_{i} f_i(X_i), \\
\psi^T_{i,j} X_i & \leq b_j, \quad b_j \in \mathbb{R}, i \in \{1, \ldots, m\}, j = 1, \ldots, r, \\
X_i & \in K_i, i = 1, \ldots, m \\
\end{align*}
$$

(1) 

$$
\begin{align*}
\sum_{i=1}^{m} \left( (\nabla f_i(X^*_i) + \sum_{j=1}^{r} u^*_j \psi_{i,j})^T (X_i - X^*_i) \right) + \\
\sum_{j=1}^{r} ((b_j - \psi^T_{i,j} X^*_i) \times (u_j - u^*_j)) & \geq 0, \\
X_i & \in K_i, u_j \geq 0, \forall i, j
\end{align*}
$$

(2) 

3 Heterogeneity and Model

3.1 Heterogeneity

No completely homogeneous network exists in reality. Heterogeneity can always be found in WSNs. For the purpose of simplifying the description, sensor devices and environment factors around nodes are called “element”. One specific node and the environment around it are all called an “element object”.

For example, a WSN consists of two MICAz mote nodes: node 1 is deployed on a hill, and node 2 is deployed underwater. Then elements of this WSN include the MICAz devices and the node deployment locations; node 1 and node 2 are MICAz device objects; and both the hill and the underwater sites are location objects.

Definition 2 Assume that element $e$ has attributes $(\ldots, a_i, \ldots, a_j, \ldots)$ and element objects $(\ldots, o_p, \ldots, o_q, \ldots)$. The value of attribute $a_i$ of element object $o_p$ is denoted by $v^p_i$. If $v^p_i \neq v^q_i$, attribute $a_i$ is called a Heterogeneous Attribute (HA).

An example is given in Fig. 1. Node objects node 1 and node 2 have different energies; here energy is a heterogeneous attribute of element “Node”. Such heterogeneity is called energy heterogeneity.

Definition 3 Heterogeneity, which is controllable and introduced into networks by humans on purpose, is called Subjective Heterogeneity (SH).

For example, advanced nodes are introduced for processing and forwarding information, while the other normal nodes are used for sensing.

Definition 4 Heterogeneity, which is random and uncontrollable, is called Objective Heterogeneity (OH).

For example, the external geographical environment, location, climate, etc., belong to OH. Without manual intervention and control, these heterogeneities change with time. SH exists in the deployment phase, aiming at satisfying special application requirements. As time goes on, SH will eventually become OH. Different heterogeneities can be combined to form compound heterogeneities, which are not mutually exclusive.

Compound heterogeneities affecting KPP are of two kinds: node heterogeneity and environment heterogeneity. Node heterogeneity contains all HAs of sensor devices such as energy, communication radius, storage capability, computing capability, bandwidth, etc. Environment heterogeneity contains all heterogeneous environment factors. For example, if different geological locations result in different levels of signal attenuation, and finally lead to different communication ranges, location heterogeneity belongs to environment heterogeneity. Other heterogeneities mentioned in existing studies are included in the two heterogeneities mentioned above. Consider link heterogeneity, for example, bandwidth and signal attenuation are both its attributes, but bandwidth heterogeneity belongs to node heterogeneity, and signal attenuation heterogeneity belongs to environment heterogeneity.

Finally, we discuss the impact of heterogeneities on performance of KPP. Since different heterogeneities may have the same impact, there exists some critical heterogeneity that can replace others to generate the same impact. Critical heterogeneities involved in this paper and their measurements are shown in Table 1, where RR represents realistic communication radius, and MaxR is the maximum communication radius.
3.2 Deployment model

As mentioned before, research has proved that making rational use of heterogeneity can improve KPP performance. It is rational to state that when various heterogeneities stay in a certain state, global optimum performance can be reached. Let \( \Delta = \{a_1, \ldots, a_m\} \) be the object set and the attribute set of element \( \epsilon \), respectively. For the \( i \)-th attribute \( a_i \in \Delta \) (whose corresponding heterogeneity is \( h_i \)), if there are \( k \) different attribute values \( v_{i,1}, \ldots, v_{i,k} \) for all objects, we say that the degree of HA \( a_i \) is \( k \), denoted by \( d_i \).

We also use HA Value Distribution (HADV) to describe how many nodes share the same HA value. The HADV of a homogenous network is the simplest in which all degrees of HAs are equal to 1. A KPP only has two attributes: key management tasks and key materials. Let KT and KM be the task set and the key material set, respectively; a KPP can be expressed as KPP (KT, KM).

Based on supernetworks theory\(^{[15,18]} \), given a KPP, \( m \) heterogeneities existing in KPP-applied networks and corresponding HA values, an Optimal HA Value Distribution Model (OVDM) can be designed as shown in Fig. 2. It illustrates what kind of HADV is needed to achieve optimal performance of the chosen KPP (KT, KM).

In Fig. 2, \( H_i \) is a value set of the \( i \)-th heterogeneity \( h_i \), i.e., \( H_i = \{v_{i,1}, \ldots, v_{i,d_i}\} \), \( i \neq 1 \), and its corresponding attribute is \( a_i \). For simplicity, we define \( H_1 = \{n_1, \ldots, n_{d_1}\} \). \( h_1 - h_3 \) remain consistent with Table 1. Marked circles represent attribute values, tasks or materials. Taking \( H_1 \) for example, its degree of HA is \( d_1 \), so there are \( d_1 \) circles marked from \( n_1 \) to \( n_{d_1} \); \( n_i \) (\( 1 \leq i \leq d_1 \)) represents the \( i \)-th-level node. The weight of each arrow from circles of \( H_1 \) to circles of \( H_j \) (\( 2 \leq j \leq m \)) represents the number of \( n_i \)-th-level (\( 1 \leq i \leq d_1 \)) nodes, whose value of \( a_j \) (\( 2 \leq j \leq m \)) equals \( v_{j,k} \) (\( 2 \leq j \leq m, 1 \leq k \leq d_j \)) when the best protocol performance is achieved. Let \( A_1 \mapsto B_1 \) be the arrow from circle \( A_1 \) to \( B_1 \). If \( A_1 = n_i \),

![Fig. 2 OVDM of KPP (KT, KM).](image)

| Symbol | Heterogeneity     | Measurement         |
|--------|-------------------|---------------------|
| \( h_1 \) | Node heterogeneity | Node type           |
| \( h_2 \) | Communication radius heterogeneity | Ratio of RR to MaxR |
| \( h_3 \) | Density heterogeneity | Number of neighbors |

**Table 1 Critical heterogeneities and their measurements.**

4 Equilibrium Optimization Model

In this section, we give five objective functions of KPP optimization. In order to solve the multi-objective equilibrium optimization problem, these objective functions are all converted into equivalent variational inequalities.

4.1 Optimal cost

The cost of a KPP contains two parts: device cost and deployment cost. The former can be further divided into software cost and hardware cost. Let \( f_{\text{devCost}} \) be the device cost function. When the unit prices of nodes are given and the number of the nodes \( n_i \) is expressed as \( \text{num}_i \), \( f_{\text{devCost}} \) is a function of \( \text{num}_i \), namely

\[
 f_{\text{devCost}} = f_{\text{devCost}}(\text{num}_i), \text{num}_i \geq 0
\]  

(3)

Similarly, when the deployment area is given, the deployment cost is a function of node number too, denoted by \( f_{\text{depCost}} \). Thus, the optimal cost function is

\[
 \min \sum_{i=1}^{d_1} (f_{\text{devCost}}(\text{num}_i) + f_{\text{depCost}}(\text{num}_i)), \text{num}_i \geq 0
\]  

(4)

If both functions \( f_{\text{devCost}} \) and \( f_{\text{depCost}} \) are continuous differentiable convex functions, according to Relationship 2, objective function (4) can be converted into the following variational inequality,
\[
y_1 = \sum_{i=1}^{d_1} \left( \frac{\partial f_{\text{netCost},i}(\text{num}_i)}{\partial \text{num}_i} + \frac{\partial f_{\text{depCost},i}(\text{num}_i^*)}{\partial \text{num}_i} \right) \times (\text{num}_i - \text{num}_i^*) \geq 0,
\]
\[
\text{num}_i^*, \text{num}_i \in K_1, \forall i
\]
where \(K_1 \equiv \{\text{num}_i|\text{num}_i \geq 0, \forall i\}\), the variables \(\text{num}_i^*\) represent the optimal solution to this function.

### 4.2 Optimal connectivity

There are two kinds of connectivity for a protocol: protocol connectivity and network connectivity. The former is the probability of establishing a secure link between any two nodes that depend on protocol parameters. In fact, some key management protocols depend on two conditions: whether two nodes can establish a secure link will depend on two conditions:

1. Two nodes can establish shared keys according to protocol strategy. This condition is decided by the protocol parameter \(\sigma\), the size of key ring \(k_r\), and the size of key pool \(k_p\).
2. One of the two nodes can reach the other one. This is related to the link quality and location.

Let \(\lambda_i\) be a vector whose element \(\lambda_{i,z}\) (for \(i = 1, \ldots, d_1, z = 1, \ldots, d_2\) is the contribution of the \(i\)-th-class node to \(z\)-th-class value of link heterogeneity. Similarly, element \(\rho_{i,x}\) (for \(i = 1, \ldots, d_1, x = 1, \ldots, d_3\) of vector \(\rho_i\) denotes the contribution of the \(i\)-th-class node to the \(x\)-th-class value of density heterogeneity. The element \(\omega_{i,v}\) (for \(i = 1, \ldots, d_1, v = 1, \ldots, d_4\) of vector \(\omega_i\) shows the contribution of the \(i\)-th-class node to \(v\)-th-class value of location heterogeneity. The element \(\mu_{i,q}\) (for \(i = 1, \ldots, d_1, q = 1, \ldots, d_5\) of vector \(\mu_i\) represents the contribution of the \(i\)-th-class node to \(q\)-th-class key material. Therefore, protocol connectivity function of \(i\)-th-class node which has the \(q\)-th-class key material can be expressed as

\[
f_{\text{proConn}} = f_{\text{proConn}}(i, q),
\]
\[
i \in \{1, \ldots, d_1\}, q \in \{1, \ldots, m'\}
\]

Given the environment parameters \(\lambda_{i,z}, \rho_{i,x}, \omega_{i,v}, \mu_{i,q}\), the network connectivity function of the \(i\)-th-class node is

\[
f_{\text{netConn}} = f_{\text{netConn}}(i, z, x, v, q),
\]
\[
i \in \{1, \ldots, d_1\}, z \in \{1, \ldots, d_2\}, x \in \{1, \ldots, d_3\}, v \in \{1, \ldots, d_4\}, q \in \{1, \ldots, m'\}
\]

where \(\lambda_{i,z} \geq 0, \rho_{i,x} \geq 0, \omega_{i,v} \geq 0, \mu_{i,q} \geq 0,\) and \(\text{num}_i \geq 0\). Suppose the importance of these two connectivities are \(\alpha\) and \(\beta\), and \(0 < \alpha, \beta < 1, \alpha + \beta = 1\), then the function of optimal connectivity is

\[
\begin{align*}
\max & \left( \alpha \sum_{i=1}^{d_1} \sum_{q=1}^{m'} f_{\text{proConn}}(i, q) + 
\beta \sum_{i=1}^{d_1} \sum_{z=1}^{d_2} \sum_{x=1}^{d_3} \sum_{v=1}^{d_4} \sum_{q=1}^{m'} f_{\text{netConn}}(i, z, x, v, q) \right) \\
\min & \left( \alpha \sum_{i=1}^{d_1} \sum_{q=1}^{m'} (-f_{\text{proConn}}(i, q)) + 
\beta \sum_{i=1}^{d_1} \sum_{z=1}^{d_2} \sum_{x=1}^{d_3} \sum_{v=1}^{d_4} \sum_{q=1}^{m'} (-f_{\text{netConn}}(i, z, x, v, q)) \right),
\end{align*}
\]

subject to

\[
\begin{align*}
\sum_{z=1}^{d_2} \lambda_{i,z} & \leq \text{num}_i, \\
\sum_{x=1}^{d_3} \rho_{i,x} & \leq \text{num}_i, \\
\sum_{v=1}^{d_4} \omega_{i,v} & \leq \text{num}_i, \\
\sum_{q=1}^{m'} \mu_{i,q} & \leq \text{num}_i, \forall i
\end{align*}
\]

When \(f_{\text{proConn}}\) and \(f_{\text{netConn}}\) are continuous differentiable concave functions, then \(-f_{\text{proConn}}\) and \(-f_{\text{netConn}}\) are continuous differentiable convex functions. Thus the equivalent variational inequality of connectivity can be expressed as Eq. (9), where \(K_2 \equiv \{(i, z, x, v, q, \eta_{1i}, \eta_{2i}, \eta_{3i}, \eta_{4i})|\text{num}_i \geq 0, \lambda_{i,z} \geq 0, \rho_{i,x} \geq 0, \omega_{i,v} \geq 0, \mu_{i,q} \geq 0, \forall i, z, x, v, q\},\) and \(\eta_{1i}, \eta_{2i}, \eta_{3i},\) and \(\eta_{4i}\) are the Lagrange multipliers corresponding to the constrains above.

\[
y_2 = \sum_{i=1}^{d_1} \left( \eta_{1i}^* - \alpha \frac{\partial f_{\text{proConn}}(i^*, q^*)}{\partial \text{num}_i} \right) \times (\text{num}_i - \text{num}_i^*) - \\
\sum_{i=1}^{d_1} \left( \beta \frac{\partial f_{\text{netConn}}(i^*, z^*, x^*, v^*, q^*)}{\partial \text{num}_i} \right) \times (\text{num}_i - \text{num}_i^*) + \sum_{i=1}^{d_1} \sum_{z=1}^{d_2} \eta_{2i}^* \times (\lambda_{i,z} - \lambda_{i,z}^*)
\]
Each task carried out by the id is determined by tasks, while the number of receivers is time and the number of receivers. Since the time is sending and receiving one bit of data, the energy spent is

\[ \text{eng}_{i,x} = \text{eng}(i, x), \quad i \in \{1, \ldots, d_1\}, x \in \{1, \ldots, d_3\} \]

(10)

So the minimal energy consumption of each task is

\[ \min \sum_{i=1}^{d_1} \sum_{x=1}^{d_3} \text{eng}(i, x), \quad \rho_{i,x} \geq 0, \sum_{x=1}^{d_3} \rho_{i,x} \leq \text{num}_i \]

(11)

When \( \text{eng}(i, x) \) is a continuous differentiable convex function, its equivalent variational inequality is

\[ y_3 = \sum_{i=1}^{d_1} \sum_{x=1}^{d_3} \left( \eta_{3i}^* + \frac{\partial \text{eng}(i, x)}{\partial \rho_{i,x}} \right) \times (\rho_{i,x} - \rho_{i,x}^*) + \]

\[ \sum_{i=1}^{d_1} \sum_{x=1}^{d_3} \left( \frac{\partial \text{eng}(i, x)}{\partial \text{num}_i} \right) \times (-\eta_{3i}^*) \times (\text{num}_i - \text{num}_i^*) + \]

\[ \sum_{i=1}^{d_1} \sum_{x=1}^{d_3} (\rho_{i,x}^* - \rho_{i,x}) \times (\text{num}_i - \text{num}_i^*) \geq 0, \]

\[ \forall i, x, \eta_{3i} \in K_3 \]

(12)

where \( K_3 \equiv \{(i, x, \eta_{3i}) | \rho_{i,x} \geq 0, \text{num}_i \geq 0, \forall i, x \} \).

### 4.4 Optimal resilience

Resilience of the i-th-class node which has the q-th-class key material depends on the size of key pool and key ring. Therefore, global resilience can be calculated as

\[ f_{res} = f_{res}(i, q), \quad i \in \{1, \ldots, d_1\}, q \in \{1, \ldots, m'\} \]

(13)

then the maximal global resilience is

\[ \max \sum_{i=1}^{d_1} \sum_{q=1}^{m'} f_{res}(i, q^*) \]

(14)

subject to \( \text{num}_i \geq 0, \mu_{i,q} \geq 0, \) and \( \sum_{q=1}^{m'} \mu_{i,q} \leq \text{num}_i . \)

When \( f_{res}(i, q) \) is a continuous differentiable convex function, its equivalent variational inequality is

\[ y_4 = \sum_{i=1}^{d_1} \sum_{q=1}^{m'} \left( \eta_{1i}^* - \frac{\partial f_{res}(i, q^*)}{\partial \mu_{i,q}} \right) \times (\mu_{i,q} - \mu_{i,q}^*) + \]

\[ \sum_{i=1}^{d_1} \sum_{q=1}^{m'} \left( -\frac{\partial f_{res}(i, q^*)}{\partial \text{num}_i} - \eta_{1i}^* \right) \times (\text{num}_i - \text{num}_i^*) + \]

\[ \sum_{i=1}^{d_1} \left( \mu_{i,q}^* - \mu_{i,q} \right) \times (\eta_{1i} - \eta_{1i}^*) \geq 0, \]

\[ \forall i, q, \eta_{1i} \in K_4 \]

(15)
where \( K_i = \{(i, q, \eta_i)\} \) and \( t_i \geq 0, \eta_i, q \geq 0, \forall i, q \).

4.5 Equilibrium expression

Global optimal performance, called equilibrium performance, is a trade-off among the four performances mentioned in Sections 4.1–4.4. These performances are usually interdependent and interactive. For addressing the equilibrium constraint problem of KMP, we need to find a feasible solution \((\lambda_i, z, \rho, \omega, \mu, \eta, q) \in \mathbb{R}^+\) of the following inequality:

\[
y_1 + y_2 + y_3 + y_4 \geq 0 \tag{16}
\]

Our models can be easily extended to describe more complicated or special application-oriented networks by adding more constraint conditions. For example, if 

\[
\lim_{i \to 1} \sum_{i=1}^{d_i} \text{num}_i \leq \text{Number}, \text{Number} \in \mathbb{N},
\]

the discussed network will change from an infinite scalable one to a finite one.

5 Theoretical Analysis

Before solving the equilibrium model, we need to ensure that the solution exists.

Lemma 1 A solution of variational inequality Eq. (16) exists when all functions are continuous.

Proof In a sensor network, the number of nodes \( d_i \) is always finite. Considering that each element of vectors \( \lambda_i, \rho, \omega, \mu, \eta \), and \( \xi_i \) must be no more than its corresponding \( \text{num}_i \), let \( \xi_i \) be a vector whose element \( \xi_{i,c} (i = 1, \ldots, d_i, c = 1, \ldots, t_i) \) is the contribution of the \( i \)-th class to \( c \)-th key management task. A vector \( u \) consisting of \( u_i (1 \leq i \leq 6) \) can be found which will make the feasible solution shown as Eq. (17) true. \( K \) is a closed convex subset. Since functions in Eq. (16) are all continuous, satisfying the necessary and sufficient conditions for the existence of the solution of a variational inequality problem VI\((f, K)\), this proposition is true.

\[
K \equiv \{(i, z, x, v, q)\} 0 \leq i \leq u_1, 0 \leq z \leq u_2,
\]

\[
0 \leq x \leq u_3, 0 \leq v \leq u_4, 0 \leq q \leq u_5,
\]

\[
\forall i, z, x, v, q \}
\tag{17}
\]

Lemma 2 The solution of variational inequality Eq. (16) is unique when all functions are continuous, differentiable, and convex.

Proof Functions \( f_{\text{devCost}}, f_{\text{proCost}}, -f_{\text{netConn}}, f_{\text{eng}}, \) and \( f_{\text{res}} \) in Eq. (16) are continuous, differentiable, and convex. Because the derivative of a convex function is monotonic, \( f = y_1 + y_2 + y_3 + y_4 \) is monotonic too. When one of these derivatives is strictly monotonic, \( f \) is a strictly convex function, namely \( (f(X_1) - f(X_2), X_1 - X_2) > 0 \).

According to the judgment condition for the unique solution of a variational inequality, if \( F \)'s solution exists, it's unique.

Lemma 3 Variational inequality Eq. (16) is Lipschitz continuous.

Proof According to the Lagrange mean value theorem, there must be a value \( \xi \in [X_1, X_2] \) satisfying \( f'(\xi)(X_1 - X_2) = f(X_1) - f(X_2) \). So \( |f'(\xi)||X_1 - X_2| = \|f(X_1) - f(X_2)\| \) and the existence of \( L > 0 \) makes \( L\|X_1 - X_2\| \geq \|f(X_1) - f(X_2)\| \) true. Hence, variational inequality Eq. (16) is Lipschitz continuous and \( L \) is its Lipschitz constant.

Lemmas 1, 2, and 3 prove that the equilibrium constraint expression is monotonic, Lipschitz continuous, and has a unique solution. Therefore, the improved Korpelevich method\(^{[23]}\), as shown in Fig. 3, can be used to solve our variational inequality and return its unique optimal solution.

6 Numerical Example

According to Refs. [22, 23], some parameters are

Algorithm: Solve the variational inequality

Input:

\[
X^0 = (i_0, z_0, x_0, v_0, q_0) \in K; /\text{/initialize}
\]

\[
t = 1; /\text{/round number}
\]

\[
0 \leq \theta \leq \frac{1}{L}; /\text{/L – Lipschitz constant, \theta – step length}
\]

\[
0 \leq \epsilon \leq 1; /\text{/a number small enough for convergence}
\]

Process:

\[
x_i = i; x_2 = z; x_3 = x; x_4 = v; x_5 = q;
\]

\[
\text{for}(l = 1; l < 6; l + 1)(\}
\]

\[
\text{while}(\text{max} |x_l - x_l^{t-1}| \geq \epsilon) \text{do}\{
\]

\[
\text{if require } x_l^t \geq C
\]

\[
x_l^t - 1 = \max(C, x_l^{t-1} - \theta F(x_l^{t-1}));
\]

\[
x_l^t = \max(C, x_l^{t-1} - \theta F(x_l^{t-1}));
\]

\[
\text{else}
\]

\[
x_l^t - 1 = \min(C, x_l^{t-1} - \theta F(x_l^{t-1}));
\]

\[
x_l^t = \min(C, x_l^{t-1} - \theta F(x_l^{t-1}));
\]

\[
\text{endif}
\]

\[
\tau = \tau + 1; X^t = (x_1^t, x_2^t, x_3^t, x_4^t, x_5^t);
\}

\]

Output: \( X^\tau \)

Fig. 3 Algorithm of the variational inequality.
picked as follows. Three kinds of heterogeneities are considered as listed in Table 1. The HA value of link heterogeneity, location heterogeneity, and density heterogeneity are (0.9, 0.7), (1, 0.2), and (0.2, 0.3), respectively. The unit price and communication radius of normal nodes and advanced nodes are (10, 20 m) and (40, 40 m), respectively. In addition, all sensor nodes are omnidirectional antenna nodes, which can receive messages from any direction. The circuit consumption $e_{ck} = 0.533 \mu J/\text{bit}$, the path loss exponent $\kappa = 2.5$, and the amplifier consumption $e_a = 10 \mu J/(\text{bit} \cdot \text{m})$. The area of the monitoring region $A = 1 \times 10^5 \text{m}^2$. The size of the key pool $kp = 1 \times 10^4$. The step length $\theta = 0.05$, and the end condition $\epsilon = 1$. The EG scheme is adopted as a protocol example.

Without considering the time factor, an OVDM model for an EG scheme is established, as shown in Fig. 4. The HA values of each heterogeneity are depicted in the figure directly. The weight of $n_i \rightarrow t_1$ equals to number of the $i$-th-class nodes, meaning that all nodes have a fair chance to execute each task. The weight of $n_i \rightarrow m_1$ represents the optimal size of the key ring.

The network cost function is

$$
\sum_{i=1}^{2} \left( f_{\text{devCost}}(num_i) + f_{\text{depCost}}(num_i) \right) = 10 \times num_1 + 40 \times num_2 + 0.3 \times (num_1 + num_2) + 0.05 \times 10^4.
$$

Let $k_1$ and $k_2$ be the size of the key rings of nodes $n_1$ and $n_2$, so the value of $k_1$ and the value of $k_2$ are $m_1$ and $m_2$, respectively; Let $kp$ be the size of the key pool; the protocol connectivity functions are shown in Eq. (18).

$$
f_{\text{proConn}}(num_1, k_1) = \left[ 1 - \frac{C_{kr_1}^{kp} C_{kr_2}^{kp}}{C_{kp}^{kp}} \right] \times
$$

$$
\frac{C_{num_1}^1 C_{num_2}^1}{C_{num_2 + num_1}^2} + \left[ 1 - \frac{C_{kp}^{kp} C_{kr_1}^{kp}}{C_{kp}^{kp}} \right] \times
$$

$$
\frac{C_{num_1}^1 C_{num_2}^1}{C_{num_2 + num_1}^2} \times \left[ 1 - \frac{1 - \frac{k_1}{kp}}{1 - \frac{k_2}{kp}} \right] \times
$$

$$
\frac{1 - \frac{k_1}{kp} - k_2 + 0.5}{1 - \frac{k_1}{kp} + 0.5} \times
$$

$$
\frac{2num_2num_1}{(num_2 + num_1)(num_2 + num_1 - 1)}.
$$

Let $k_1$ and $k_2$ be the size of the key rings of nodes $n_1$ and $n_2$, so the value of $k_1$ and the value of $k_2$ are $m_1$ and $m_2$, respectively; Let $kp$ be the size of the key pool; the protocol connectivity functions are shown in Eq. (19).

$$
f_{\text{proConn}}(num_2, k_2) = \left[ 1 - \frac{C_{kr_1}^{kp} C_{kr_2}^{kp}}{C_{kp}^{kp}} \right] \times
$$

$$
\frac{C_{num_2}^2 C_{num_2}^1}{C_{num_2 + num_1}^2} + \left[ 1 - \frac{C_{kp}^{kp} C_{kr_1}^{kp}}{C_{kp}^{kp}} \right] \times
$$

$$
\frac{C_{num_2}^2 C_{num_1}^1}{C_{num_2 + num_1}^2} \times \left[ 1 - \frac{1 - \frac{k_2}{kp}}{1 - \frac{k_2}{kp}} \right] \times
$$

$$
\frac{1 - \frac{k_1}{kp} - k_2 + 0.5}{1 - \frac{k_1}{kp} + 0.5} \times
$$

$$
\frac{num_1 \times (num_1 - 1)}{(num_2 + num_1)(num_2 + num_1 - 1)}.
$$

Take second-level nodes for example; their number is equal to $num_2$, when the HA values of location heterogeneity, density heterogeneity, and link heterogeneity are $\omega$, $\rho$, and $\lambda$, respectively, their probability of establishing a secure link with another $n_2$ node could be calculated as $\frac{A}{\pi(\omega\lambda\sigma)^2} = \frac{num_2}{\rho A}$. Hence, the protocol connectivity functions are as shown as Eq. (19).
Similarly, we can get the network connectivities $f_{\text{netConn}}(1, 1, 1, 1)$, $f_{\text{netConn}}(2, 1, 2, 1)$, $f_{\text{netConn}}(1, 2, 1, 1)$, $f_{\text{netConn}}(2, 2, 2, 2)$.

$$f_{\text{netConn}}(1, 1, 1, 1) = \frac{\lambda_{1,1}}{\lambda_{1,1} + \lambda_{1,2}} \times \frac{\rho_{1,1}}{\rho_{1,1} + \rho_{1,2}} \times \frac{\omega_{1,1}}{\omega_{1,1} + \omega_{1,2}} \times \left[1 - \frac{C_{k_{1}r_{1}}}{C_{k_{1}r_{1}}} \right] \times \frac{\omega_{1,1}}{\omega_{1,1} + \omega_{1,2}} \times \left[1 - \frac{C_{k_{1}r_{1}}}{C_{k_{1}r_{1}}} \right] \times \frac{num_{2}}{0.2A} + \left[1 - \frac{C_{k_{2}r_{1}}}{C_{k_{2}r_{1}}} \right] \times \frac{num_{2}}{0.2A}.
$$

$$f_{\text{netConn}}(2, 1, 2, 1) = \frac{\lambda_{2,1}}{\lambda_{2,1} + \lambda_{2,2}} \times \frac{\rho_{2,1}}{\rho_{2,1} + \rho_{2,2}} \times \frac{\omega_{2,1}}{\omega_{2,1} + \omega_{2,2}} \times \left[1 - \frac{C_{k_{2}r_{2}}}{C_{k_{2}r_{2}}} \right] \times \frac{num_{2}}{0.3A} + \left[1 - \frac{C_{k_{2}r_{2}}}{C_{k_{2}r_{2}}} \right] \times \frac{num_{2}}{0.3A}.
$$

In the EG schema, there are two kinds of task: direct key establishment and indirect key establishment. In order to finish the former process, nodes will broadcast their key ID lists. If nodes that received this message find a match in their own key ID lists, they randomly choose a common key as a shared key. Every node needs to establish a direct shared key first, then two nodes in each other’s communication range that have no common key established will start the indirect key establishment. A source node broadcasts a target ID; when a middle node sharing keys with both the source node and the target node receives this message, it will generate a shared key and transmit it to both of them. Because of using omnidirectional antennas, every message sent by a node will be received by all nodes in its communication range. When a node is going to send $l$ bits of data and its communication range is $\lambda$, the sending consumption $e_{\text{send}} = l(e_{k} + e_{d} \lambda^{2})$, the receiving consumption is $e_{\text{rec}} = l e_{k}\text{[22]}$. So the broadcast consumption for establishing a direct shared key should be $e_{1} = e_{\text{send}} + e_{\text{rec}} \lambda \rho$, and the consumption for establishing an indirect key is $e_{2} = 2e_{\text{send}} + (\rho_{\text{source}} \lambda_{\text{source}} + \rho_{\text{middle}} \lambda_{\text{middle}})e_{\text{rec}}$. Since nodes usually use signal intensity to measure the distance from their neighbor, it is reasonable to choose the closest neighbor as the middle node, and that may make the energy consumed by middle node to be approximately the same as that of the source node. Therefore, the energy consumption function is

$$f_{\text{eng}}(1, 1) = \frac{3num_{1}}{num_{1} + num_{2}} \times \frac{\rho_{1,1}}{\rho_{1,1} + \rho_{1,2}} \times (e_{\text{send}} + 0.2 \times 20e_{\text{rec}}).
$$

Functions $f_{\text{eng}}(1, 2), f_{\text{eng}}(2, 1)$, and $f_{\text{eng}}(2, 2)$ can be obtained in the same way. When one node is compromised, the resilience of an uncompromised node is equal to $f_{\text{res}} = \frac{num_{1}}{num_{1} + num_{2}} \times \frac{kr_{1}}{kp} + \frac{num_{2}}{num_{1} + num_{2}} \times \frac{kr_{2}}{kp}$.

The solution to our model is found by using algorithm in Fig. 3 and values in Fig. 4, as shown in Table 2. We make values of solution be real numbers for the better accuracy. $n$ represents the numbers of nodes $n_{1}$ and $n_{2}$; $m_{1}$ express the size of key rings of nodes. Keeping $num_{1} + num_{2}$ constant reduces the value of variables by 30%, to generate two groups of data: result$n_{1}$ and result$n_{2}$. Expand the value in 1.5 times and obtain a new data result$all\_up$. Calculating the performance of each data group yields the result shown in Fig. 5.

It can be seen from Fig. 5, that though the resilience of data result is worse than that of result$n_{2}$, the performances in terms of connectivity, energy

| Node | $n$   | $m_{1}$ | $\lambda_{1}$ | $\lambda_{2}$ | $\rho_{1}$ | $\rho_{2}$ | $\omega_{1}$ | $\omega_{2}$ | $\eta_{1}$ | $\eta_{2}$ | $\eta_{3}$ | $\eta_{4}$ |
|------|-------|---------|---------------|---------------|------------|------------|--------------|--------------|------------|------------|------------|------------|
| $n_{1}$ | 1910.76 | 164.93  | 1900          | 30.1          | 1050       | 900        | 887.7        | 1002.4       | -1089      | -382       | -330       | 2          |
| $n_{2}$ | 104.53  | 199.15  | 69.8          | 30            | 50         | 50         | 57.4         | 42.4         | -3         | 1981       | 16929      | 4          |
consumption, and cost are obviously better than those of the other three groups. And the other three performances of result_n2 are much worse than that of result. Comparing with result, when the number of $n_1$ decreases by 30%, the number of $n_2$ increases 30%, the cost and energy consumption of the protocol will increase, while the resilience decreases. When all values are replaced by bigger numbers, connectivity and resilience decrease, and the cost rises higher than result, while remaining lower than result_n1. Generally speaking, the model proposed in this paper solves the optimization problem of the key management protocol, and returns a global optimization of performance.

7 Conclusion

Based on supernetworks and variational inequality theory, we propose an optimal HA value distribution model and provide a method to find the optimal solution. Our model illustrates a simple way to depict the complex relationship between heterogeneities and protocols. The optimal result can help designers reasonably deploy a WSN so that optimal protocol performance can be achieved. In addition, the OHVM is scalable and combinable so that it can be easily used to analyze different application-oriented key management protocols. Our experimental result shows that:

1. OHVM is feasible.
2. The result generated by solving our model can provide a node distribution scheme that will attain global optimal performance for key management protocols.

In the future, we will focus on the following two areas: (1) the time factor and its effect on heterogeneities and protocol performance, and (2) performance metrics besides cost, energy consumption, connectivity, and resilience.

Acknowledgment

This research was supported by the National Natural Science Foundation of China (Nos. 61170241 and 61472097), the Specialized Research Fund for the Doctoral Program of Higher Education (No. 20132304110017), and the Open Fund of the Key Lab of Network Security and Cryptography of Fujian Province (No. 150003).

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