

# Lecture 5: $\Sigma$ -protocols from DLOG

Zero-knowledge proofs

263-4665-00L

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# Announcements

- Exercise sheet 5 posted on Moodle
  - Graded, 10% of final grade
  - Submit through Moodle on or before 23:59, 20/10/2023
  - Please email if you think you've found a typo or mistake
- 
- 20/10/2023 exercise session used for optional/starred exercises

# Last time

- Composition methods for  $\Sigma$ -protocols ✓
- $\Sigma$ -protocols from MPC in the Head ✓
- The Fiat-Shamir Transformation ✓
- Making  $\Sigma$ -protocols zero-knowledge against malicious verifiers

# Agenda

- **Making  $\Sigma$ -protocols zero-knowledge against malicious verifiers**

Sigma protocols from DLOG

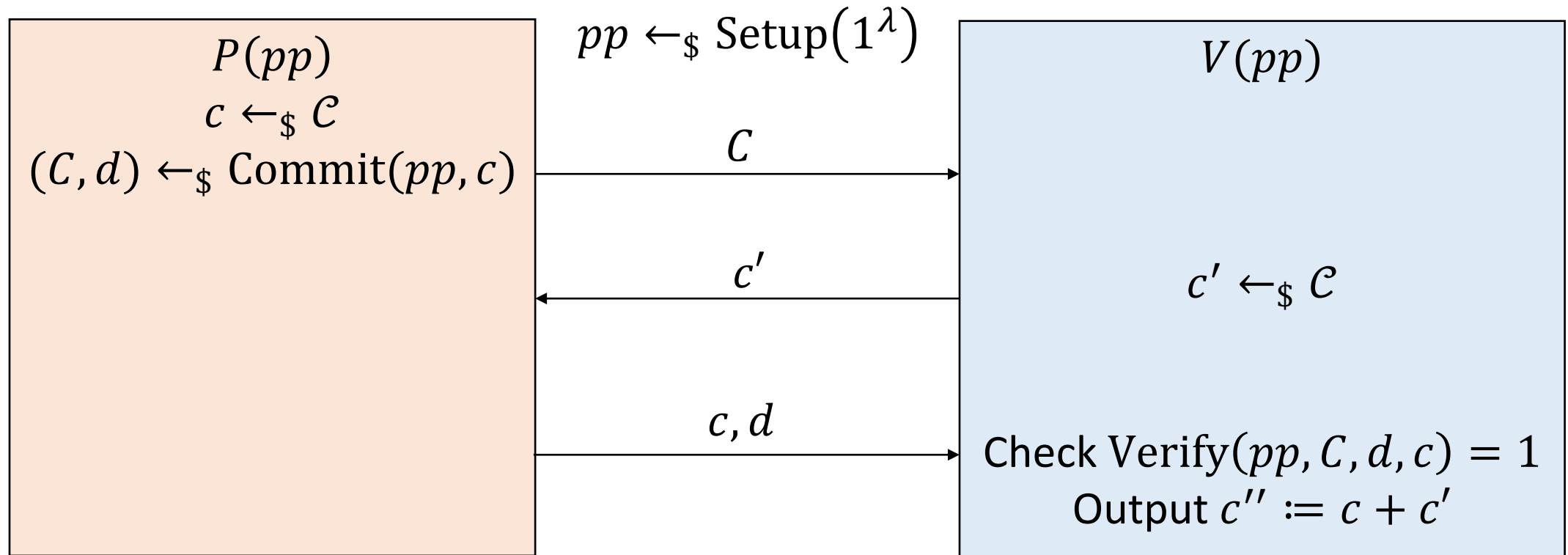
- Intro level: Schnorr and homomorphisms
- Medium level: multiplicative relations
- Advanced level: low-degree circuit proofs

Similar techniques  
when we construct  
arguments with short  
proof sizes

# Coin flip protocol

Forces honest  $V$  by generating challenges together

$\mathcal{C}$  a group

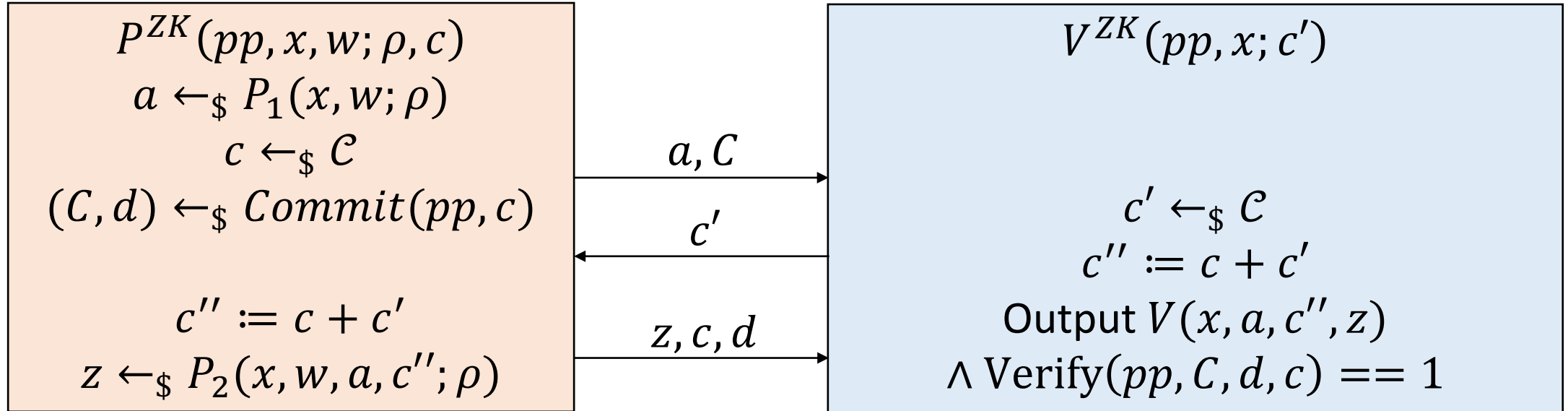


# Compiling $\Sigma$ -protocols to fully ZK protocols

Variant where  $(P, V)$  have opposite roles in coin flip protocol

First assume  $\mathcal{C}$  is polynomially bounded

$pp \leftarrow_{\$} \text{Setup}(1^\lambda)$



**Theorem:**

Against malicious verifiers

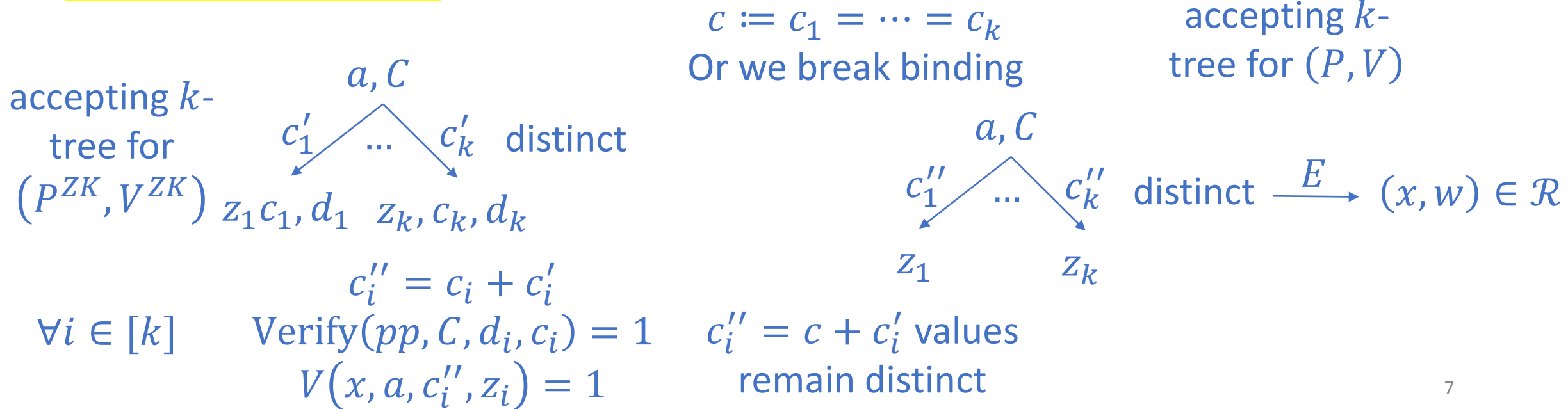
$(P^{ZK}, V^{ZK})$  has completeness,  $k$ -special soundness and zero-knowledge.

# Completeness and special soundness analysis

## Completeness:

- Follows from the completeness of the  $\Sigma$ -protocol and correctness of the commitment scheme.

## Special Soundness:



# Zero-knowledge analysis

$a, c, z$  from  $\Sigma$ -protocol

## What is the verifier's view?

$c'$  sampled by  
verifier

- $((a, C), c', (z, c, d))$
- $V(x, a, c + c', z) = 1$
- $\text{Verify}(pp, C, d, c) = 1.$
- $c'$  is independent of  $c$  or we could break hiding.
- Hence  $c + c'$  is uniformly random.

Commit, decommit  
distributions from  
Commit

## Why is the simulator valid? (efficient, indistinguishable)

- $\mathcal{C}$  is polynomially bounded and we clear Step 5 in  $|\mathcal{C}|$  tries
- SHVZK of the  $\Sigma$ -protocol means  $(a, z)$  distributions indistinguishable

$S^{ZK}(pp, x)$

1.  $c'', c \leftarrow_{\$} \mathcal{C}.$

2.  $(a, z) \leftarrow_{\$} S(x, c'').$

3.  $(C, d) \leftarrow_{\$} \text{Commit}(pp, c).$

4.  $c' \leftarrow_{\$} V^{ZK,*}(pp, x, C, a)$

5. If  $c + c' \neq c''$  go back to 1.

6. Output  $((a, C), c', (z, c, d)).$

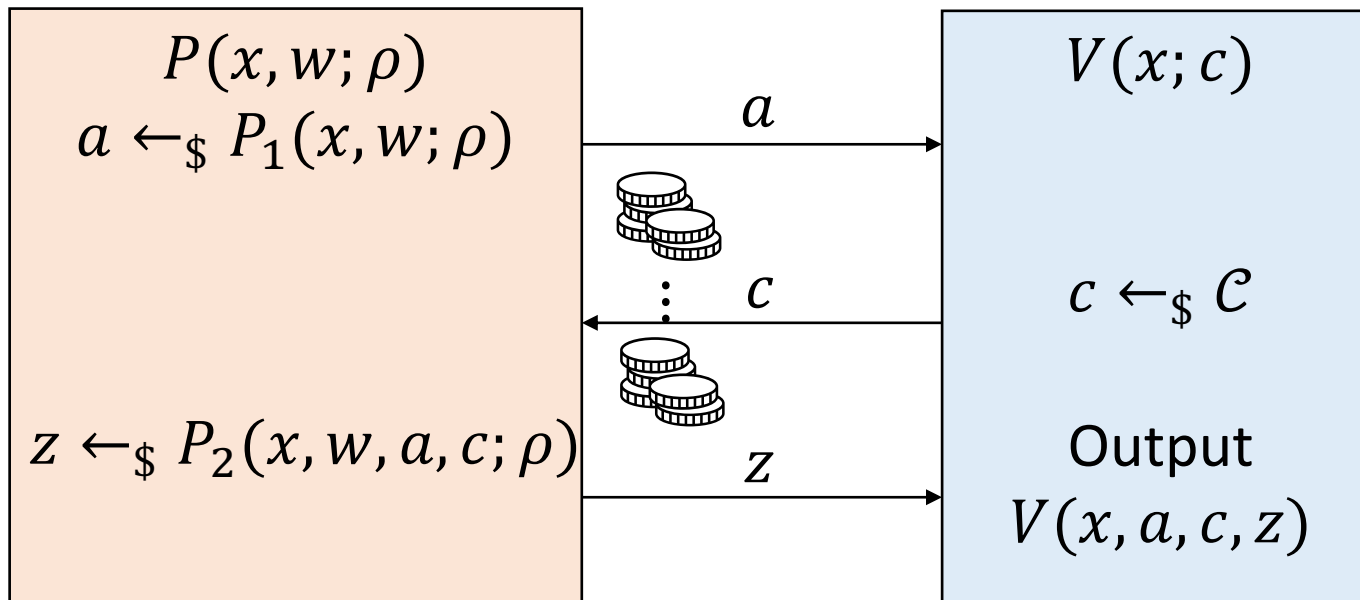
$V^{ZK,*}(pp, x)$   
???

We could have made this  
ZK without commits using  
guessing strategy



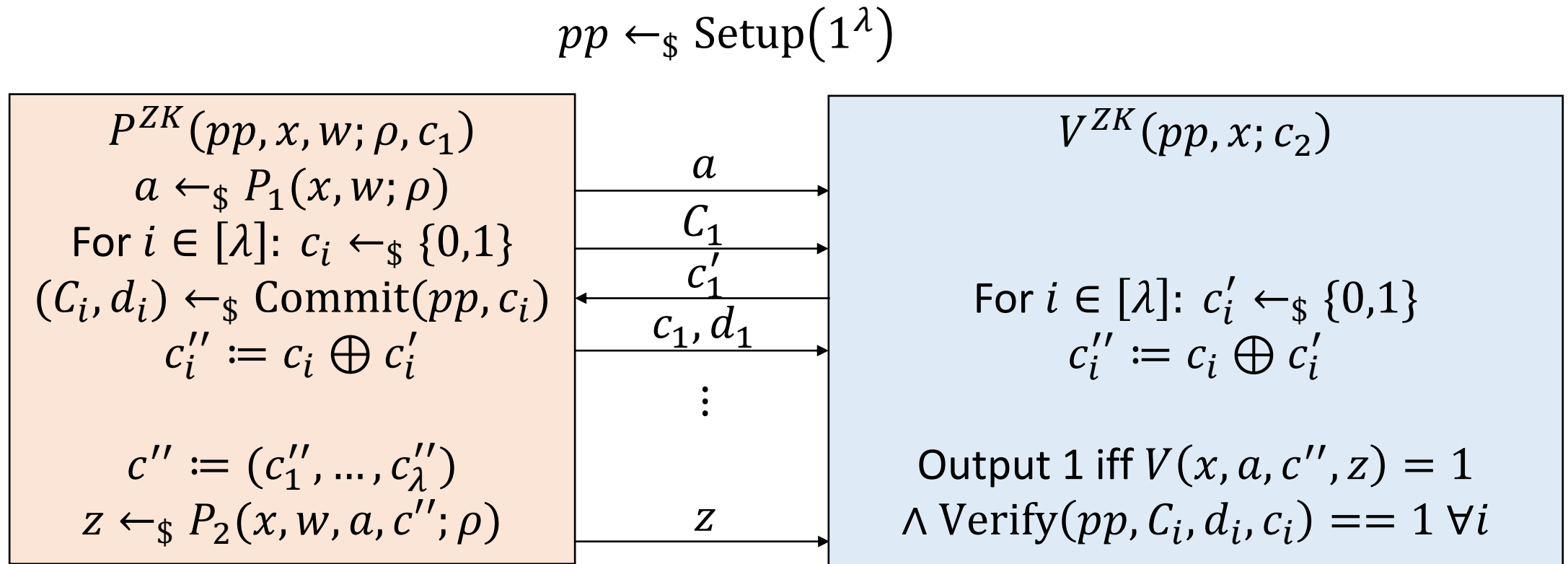
# Compiling $\Sigma$ -protocols to fully ZK protocols

Large  $\mathcal{C}$  e.g.  $\{0,1\}^\lambda$  for simplicity



$\lambda$  times  
1 for each bit

# Compiling $\Sigma$ -protocols to fully ZK protocols



**Theorem:**

Against malicious verifiers

$(P^{ZK}, V^{ZK})$  has completeness, knowledge-soundness and ZK.

# Completeness and knowledge soundness sketch

## **Completeness:**

- Follows from the completeness of the base  $\Sigma$ -protocol and correctness of the commitment scheme.

## **Knowledge Soundness:**

- The theorem that shows special soundness  $\Rightarrow$  knowledge soundness has an extractor that gathers trees of accepting transcripts
- Use the same extractor but rewind the whole challenge selection procedure as one block
- Then apply the special soundness extractor

# Zero-knowledge sketch

$a, c'', z$  from  $\Sigma$ -protocol

## What is the verifier's view?

- $\left( a, \left( C_i, c'_i, d_i, c_i \right)_{i=1}^{\lambda}, z \right)$
- $V(x, a, c'', z) = 1$
- $\text{Verify}(pp, C_i, d_i, c_i) = 1, i \in [\lambda]$ .
- $c'_i$ s are independent of  $c_i$ s or we could break hiding.
- Hence  $c'' := (c_1 \oplus c'_1, \dots, c_\lambda \oplus c'_\lambda)$  is uniformly random.

$c'_i$  sampled by  
verifier

## Why is the simulator valid? (efficient, indistinguishable)

- For each  $i$ , we clear Step 6i in 2 tries.
- SHVZK of the  $\Sigma$ -protocol means  $(a, z)$  distributions indistinguishable

$S^{ZK}(pp, x)$

1.  $c'' \leftarrow_{\$} \{0,1\}^{\lambda}$ .

2.  $(a, z) \leftarrow_{\$} S(x, c'')$ .

For  $i = 1, \dots, \lambda$ :

3i.  $c_i \leftarrow_{\$} \{0,1\}$ .

4i.  $(C_i, d_i) \leftarrow_{\$} \text{Commit}(pp, c_i)$ .

5i.  $c'_i \leftarrow_{\$} V^{ZK,*}(pp, x, \dots, C_i, )$

6i. If  $c_i \oplus c'_i \neq c''_i$  go back to 3i.

7. Output  $\left( a, \left( C_i, c'_i, d_i, c_i \right)_{i=1}^{\lambda}, z \right)$ .

$V^{ZK,*}(pp, x)$   
???

Hard to guess and  
simulate bitwise  
without the  
commitments

# Agenda

- Making  $\Sigma$ -protocols zero-knowledge against malicious verifiers



Sigma protocols from DLOG

- **Intro level: Schnorr and homomorphisms**
- Medium level: multiplicative relations
- Advanced level: low-degree circuit proofs

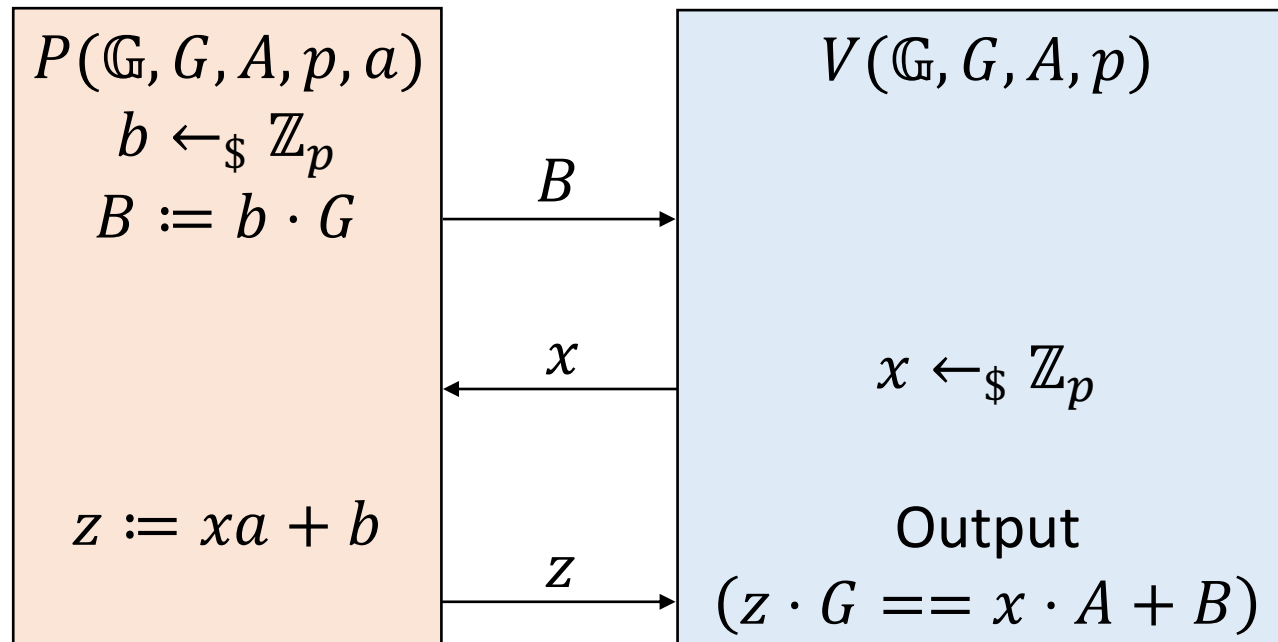
Similar techniques  
when we construct  
arguments with short  
proof sizes

# Schnorr protocol

Changed notation, used capitals for group elements

- $\mathcal{R}_{DLOG} := \{((\mathbb{G}, G, A, p), a) : G, A \in \mathbb{G}, a \in \mathbb{Z}_p, A = a \cdot G\}.$

Trivial language



$$p \approx 2^\lambda$$

Guessing strategy for full ZK  
will not work

Success probability  $1/p \approx 0$

Idea:  $(P, V)$  randomize the instance  
 $P$  solves it, just like GI

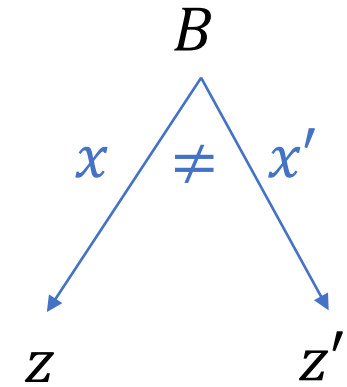
# Completeness and 2-soundness analysis

## Completeness:

- $z = xa + b$  so  $z \cdot G = (xa + b) \cdot G = xa \cdot G + b \cdot G = x \cdot A + B$
- This is exactly the verifier's check.

## 2-special soundness:

- Consider a 2-tree of accepting transcripts.
- Subtracting,  $(z' - z) \cdot G = (x' - x) \cdot A$ .
- Dividing,  $A = \frac{z' - z}{x' - x} \cdot G$ , so  $a = \frac{z' - z}{x' - x}$  is a witness.
- The extractor returns  $a \in \mathbb{Z}_p$ . Used  $x \neq x'$
- Clearly,  $a$  can be computed efficiently.



$$z \cdot G = x \cdot A + B$$

$$z' \cdot G = x' \cdot A + B$$

# Linear algebra view of 2-soundness analysis

## Completeness:

- $z = xa + b$  so  $z \cdot G = (xa + b) \cdot G = xa \cdot G + b \cdot G = x \cdot H + H'$
- This is exactly the verifier's check.

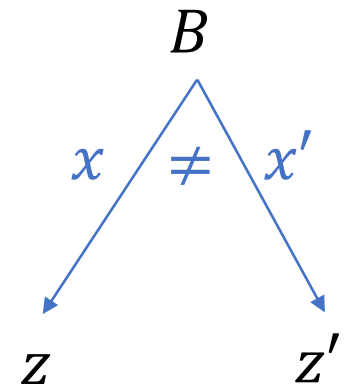
## 2-special soundness:

- Consider a 2-tree of accepting transcripts.

- $Q(x, x') := \begin{pmatrix} x & 1 \\ x' & 1 \end{pmatrix}$  is invertible.  $Q^{-1} = \frac{1}{x-x'} \begin{pmatrix} 1 & -1 \\ -x' & x \end{pmatrix}$

- Inverting,  $\begin{pmatrix} A \\ B \end{pmatrix} = \frac{1}{x-x'} \begin{pmatrix} 1 & -1 \\ -x' & x \end{pmatrix} \begin{pmatrix} z \\ z' \end{pmatrix} \cdot G$   $\begin{pmatrix} z \\ z' \end{pmatrix} \cdot G = \begin{pmatrix} x & 1 \\ x' & 1 \end{pmatrix} \cdot \begin{pmatrix} A \\ B \end{pmatrix}$

- The extractor returns  $a := \frac{z'-z}{x'-x} \in \mathbb{Z}_p$ .





# SHVZK analysis

Note:  $H$  does not hide  $x$  but SHVZK means the protocol doesn't make it easier to compute  $x$

## What is the verifier's view?

- $(B, x, z)$  with  $z \cdot G = x \cdot A + B$ .
- $b \leftarrow_{\$} \mathbb{Z}_p$  so  $z = xa + b$  is uniform in  $\mathbb{Z}_p$ .
- $B = z \cdot G - x \cdot A$  is uniquely determined.

$S(\mathbb{G}, G, A, p, x)$

1.  $z \leftarrow_{\$} \mathbb{Z}_p$ .
2.  $B := z \cdot G - x \cdot A$ .
3. Output  $(B, x, z)$ .

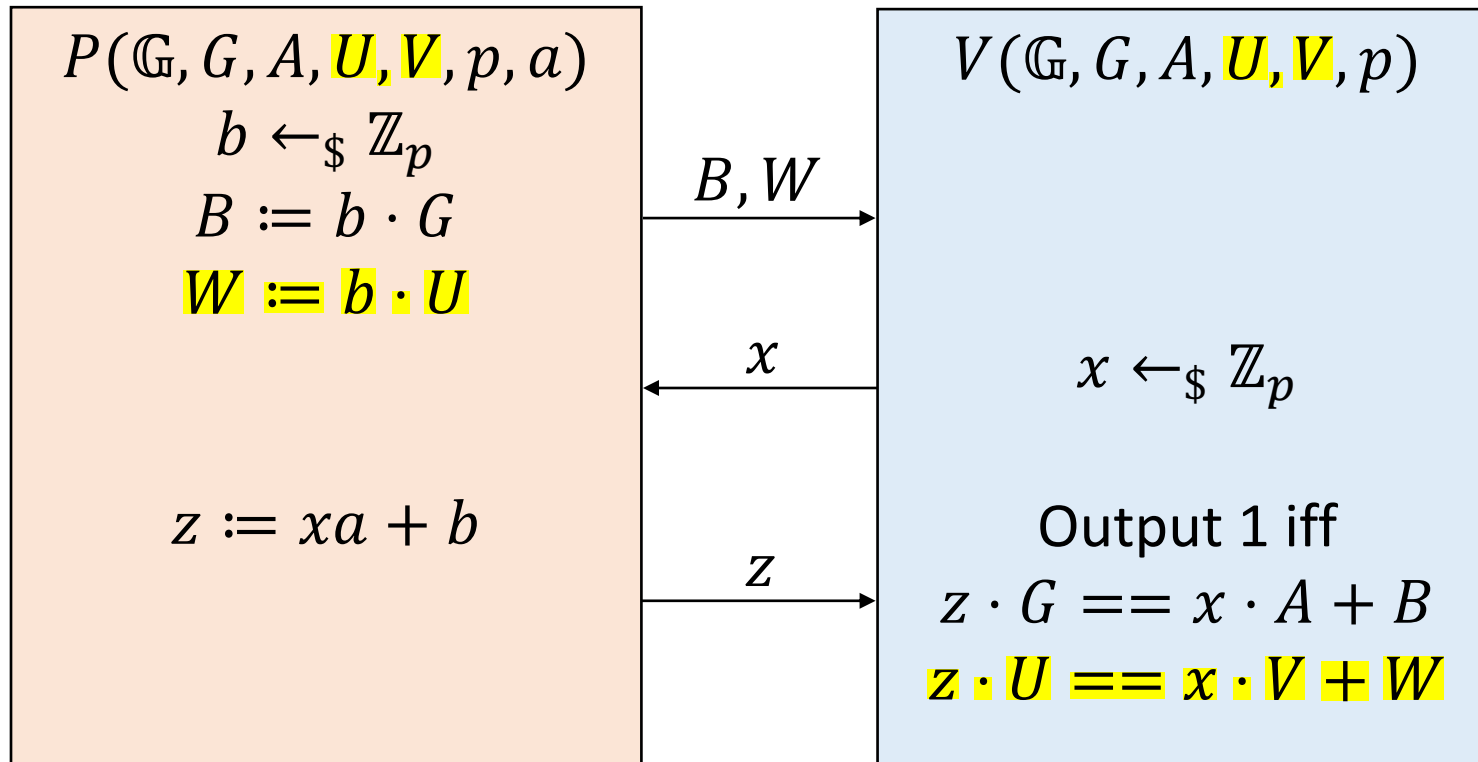
## Why is the simulator valid? (efficient, indistinguishable)

- Clearly, the simulator is efficient.
- $z$  and  $B$  have identical distributions to the real protocol.
- We simply simulated in reverse order.

# Same DLOG protocol

Non-trivial language

$$\bullet \mathcal{R}_{=DLOG} := \left\{ ((\mathbb{G}, G, A, \mathbf{U}, \mathbf{V}, p), a) : \begin{array}{l} G, A, \mathbf{U}, \mathbf{V} \in \mathbb{G}, a \in \mathbb{Z}_p, \\ A = a \cdot G, \mathbf{V} = a \cdot \mathbf{U} \end{array} \right\}.$$



Idea: run two Schnorr protocols with the same witness and randomness

Different from AND composition

# Completeness and 2-soundness analysis

## Completeness:

- $z = xa + b$  so  $z \cdot G = (xa + b) \cdot G = xa \cdot G + b \cdot G = x \cdot A + B$
- Similarly,  $z \cdot U = (xa + b) \cdot U = xa \cdot U + b \cdot U = x \cdot V + W$
- These are exactly the verifier's checks.

## 2-special soundness:

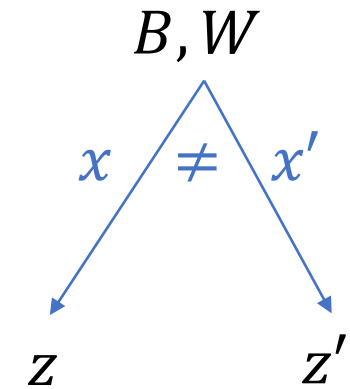
- Consider a 2-tree of accepting transcripts.

- $Q(x, x') := \begin{pmatrix} x & 1 \\ x' & 1 \end{pmatrix}$  is invertible.

- Inverting,  $\begin{pmatrix} A & V \\ B & W \end{pmatrix} = Q^{-1} \begin{pmatrix} Z \\ Z' \end{pmatrix} \cdot (G, U) := \begin{pmatrix} a \\ b \end{pmatrix} \cdot (G, U) = \begin{pmatrix} Z \\ Z' \end{pmatrix} \cdot (G, U) = \begin{pmatrix} x & 1 \\ x' & 1 \end{pmatrix} \cdot \begin{pmatrix} A & V \\ B & W \end{pmatrix}$

- The extractor returns  $a \in \mathbb{Z}_p$ .

$\Rightarrow a$  a witness



$$\begin{pmatrix} Z \\ Z' \end{pmatrix} \cdot (G, U)$$

$$= \begin{pmatrix} x & 1 \\ x' & 1 \end{pmatrix} \cdot \begin{pmatrix} A & V \\ B & W \end{pmatrix}$$

# SHVZK analysis

$S(\mathbb{G}, G, A, U, V, p, x)$ 

1.  $z \leftarrow_{\$} \mathbb{Z}_p$ .
2.  $B := z \cdot G - x \cdot A$ .
3.  $W := z \cdot U - x \cdot V$ .
4. Output  $(B, W, x, z)$ .

## What is the verifier's view?

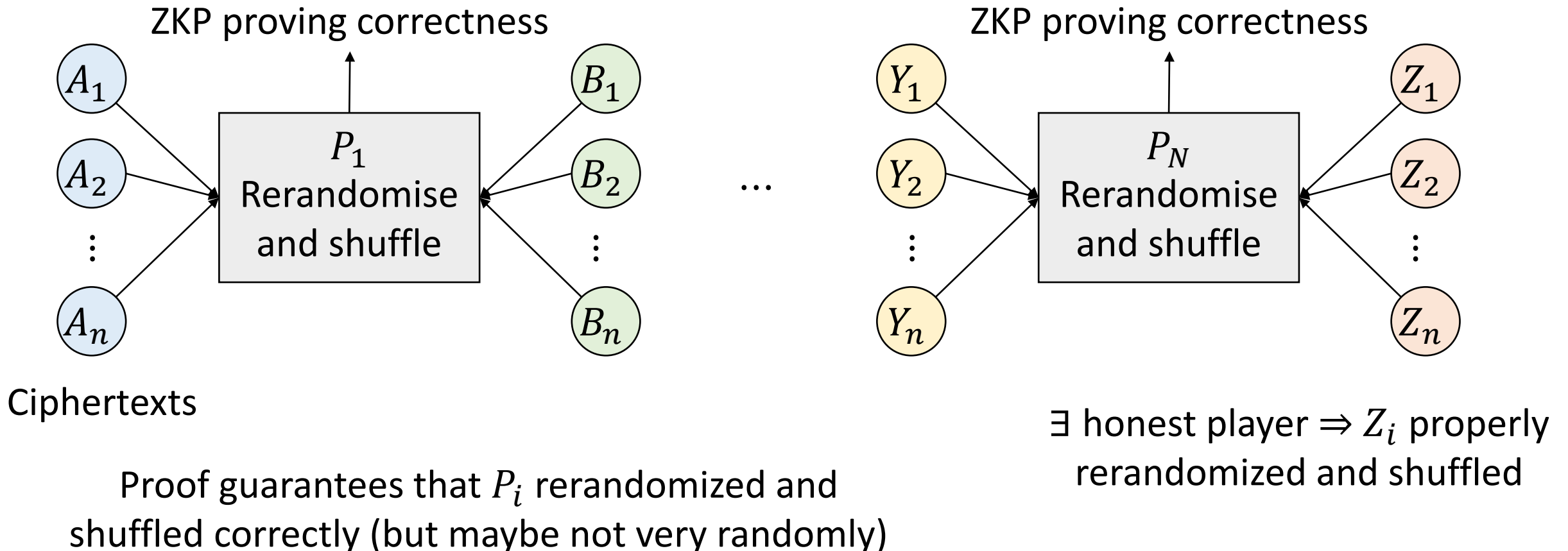
- $(B, W, x, z)$  with  $z \cdot G = x \cdot A + B$  and  $z \cdot U = x \cdot V + W$ .
- $b \leftarrow_{\$} \mathbb{Z}_p$  so  $z = xa + b$  is uniform in  $\mathbb{Z}_p$ .
- $B = z \cdot G - x \cdot A$  and  $W = z \cdot U - x \cdot V$  are uniquely determined.

## Why is the simulator valid? (efficient, indistinguishable)

- Clearly, the simulator is efficient.
- $z$  and  $B, W$  have identical distributions to the real protocol.
- We simply simulated in reverse order.

# Application: mix-networks

- Encryption mix networks shuffle encrypted messages



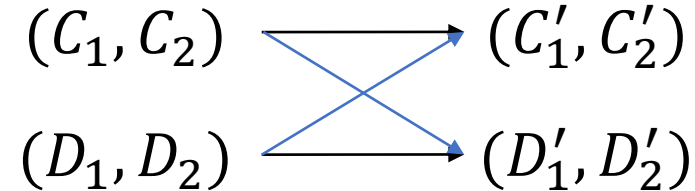
# Proving correct rerandomisation

Rerandomising Elgamal ciphertexts:

- $(C_1, C_2) = (M + r \cdot H, r \cdot G)$ .
- $(C_1, C_2) + (r' \cdot H, r' \cdot G)$  Add an encryption of  $0_{\mathbb{G}}$   
 $= (M + (r + r') \cdot H, (r + r') \cdot G) := (C'_1, C'_2)$ .
- $(C'_1, C'_2) \sim_{rerand} (C_1, C_2) \Leftrightarrow (C'_1 - C_1, C'_2 - C_2)$  have same DLOG.

# Shuffling and rerandomising two ciphertexts

We want to prove



$$(C_1, C_2) \sim_{rerand} (C'_1, C'_2) \text{ AND } (D_1, D_2) \sim_{rerand} (D'_1, D'_2)$$

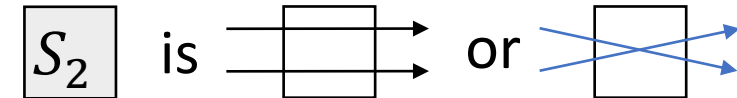
OR

$$(C_1, C_2) \sim_{rerand} (D'_1, D'_2) \text{ AND } (D_1, D_2) \sim_{rerand} (C'_1, C'_2)$$

We can use the protocol for  $\mathcal{R}_{=DLOG}$  with AND, OR composition.

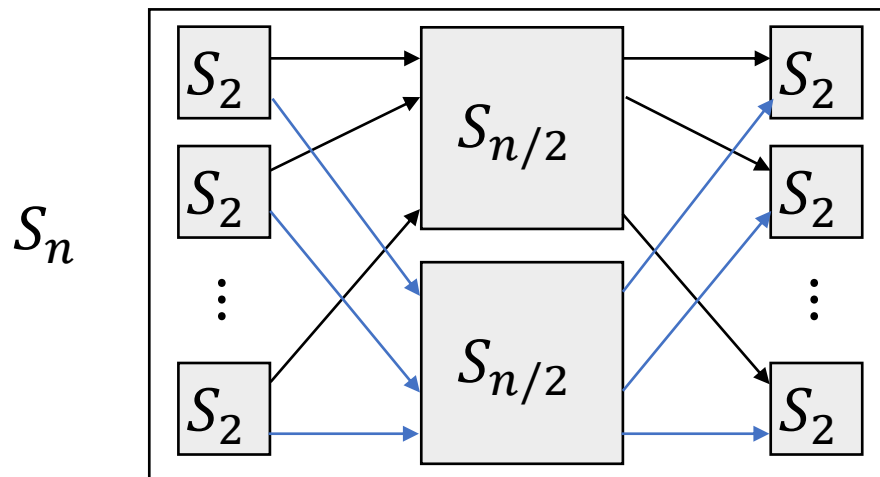
# Extending to many ciphertexts

Use a *permutation network*.



## Informal Theorem:

For any permutation  $\sigma \in \Sigma_n$ , there is an efficient algorithm computing settings for the  $S_2$  boxes to produce  $\sigma$ .



Give a proof for every box, AND compose

$\log n$  layers,  $O(n \log n)$  boxes

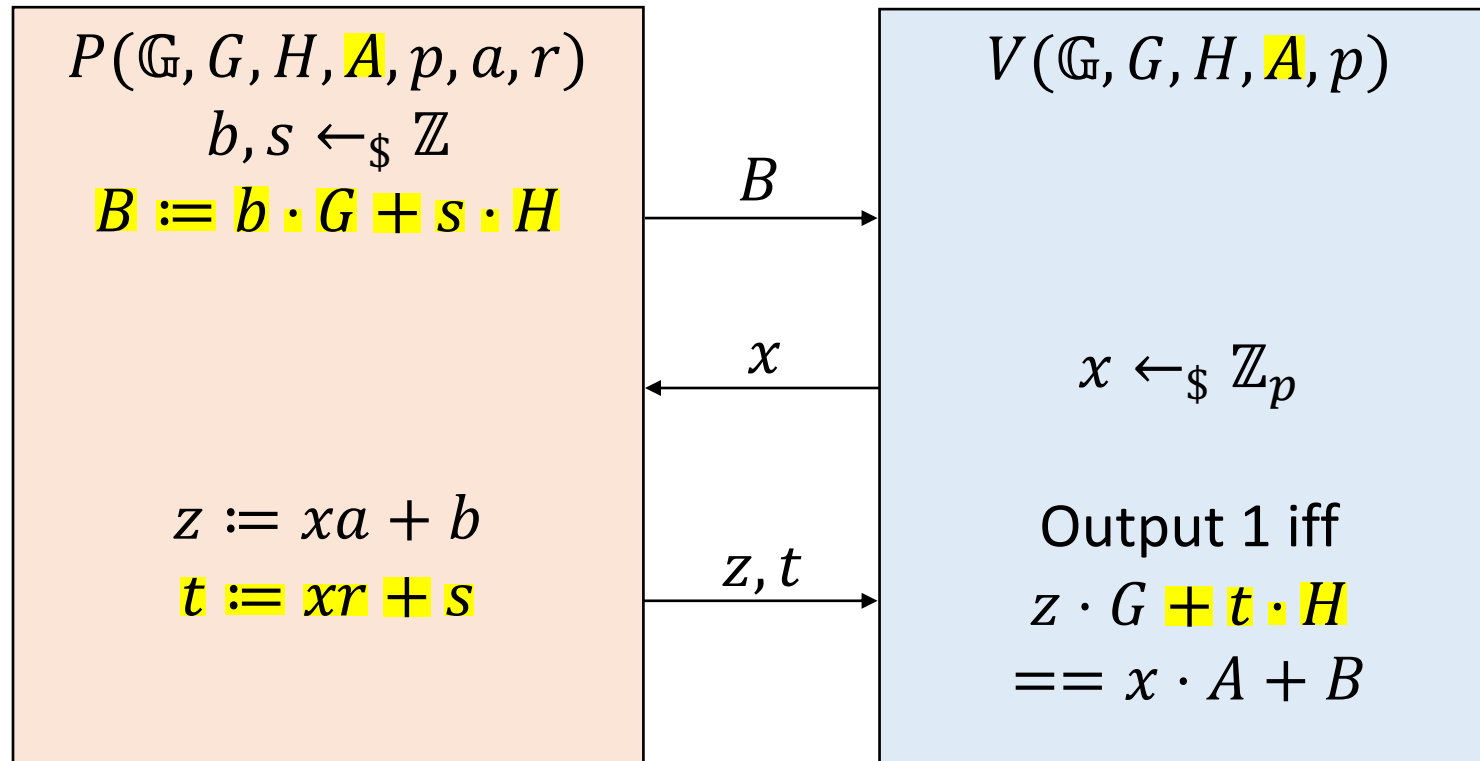
Proof size, prover, verifier complexity  $O(n \log n)$



# Pedersen protocol

Trivial language

$$\bullet \mathcal{R}_{Ped} := \left\{ ((\mathbb{G}, G, H, \mathbf{A}, p), a, r) : \begin{array}{l} G, H, \mathbf{A} \in \mathbb{G}, a, \mathbf{r} \in \mathbb{Z}_p, \\ A = a \cdot G + r \cdot H \end{array} \right\}.$$



Idea:  $(P, V)$  randomize  
the instance  
 $P$  solves it

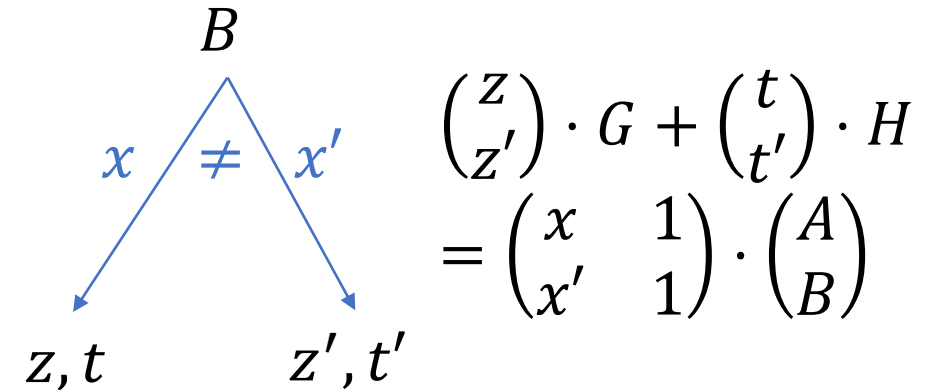
# Completeness and 2-soundness analysis

## Completeness:

- $z = xa + b$  and  $t = xr + s$ .
- So  $z \cdot G + t \cdot H = (xa + b) \cdot G + (xr + s) \cdot H = x \cdot A + B$ .
- This is exactly the verifier's check.

## 2-special soundness:

- Consider a 2-tree of accepting transcripts.
- $Q(x, x')$  is invertible.


$$\begin{array}{c} B \\ \swarrow \quad \searrow \\ x \quad \neq \quad x' \\ \swarrow \quad \searrow \\ z, t \quad z', t' \end{array} \quad \begin{pmatrix} z \\ z' \end{pmatrix} \cdot G + \begin{pmatrix} t \\ t' \end{pmatrix} \cdot H = \begin{pmatrix} x & 1 \\ x' & 1 \end{pmatrix} \cdot \begin{pmatrix} A \\ B \end{pmatrix}$$

- Inverting,  $\begin{pmatrix} A \\ B \end{pmatrix} = Q^{-1} \begin{pmatrix} z \\ z' \end{pmatrix} \cdot G + Q^{-1} \begin{pmatrix} t \\ t' \end{pmatrix} \cdot H := \begin{pmatrix} a \\ b \end{pmatrix} \cdot G + \begin{pmatrix} r \\ s \end{pmatrix} \cdot H$ .
- The extractor returns  $a, r \in \mathbb{Z}_p$ .

$\Rightarrow a$  a witness

# SHVZK analysis

## What is the verifier's view?

- $(B, x, z, t)$  with  $z \cdot G + t \cdot H = x \cdot A + B$ .
- $b \leftarrow_{\$} \mathbb{Z}_p$  so  $z = xa + b$  is uniform in  $\mathbb{Z}_p$ .
- $s \leftarrow_{\$} \mathbb{Z}_p$  so  $t = xr + s$  is uniform in  $\mathbb{Z}_p$ .
- $B = z \cdot G + t \cdot H - x \cdot A$  is uniquely determined.

$S(\mathbb{G}, G, H, C, p, x)$

1.  $z, t \leftarrow_{\$} \mathbb{Z}_p$ .

2.  $B := z \cdot G + t \cdot H - x \cdot A$ .

3. Output  $(B, x, z, t)$ .

## Why is the simulator valid? (efficient, indistinguishable)

- Clearly, the simulator is efficient.
- $z, t$  and  $B$  have identical distributions to the real protocol.

# Homomorphisms

## Definition:

A function  $f : A \rightarrow B$  is a *group homomorphism* if  $A, B$  are groups and  $\forall a_1, a_2 \in A, f(a_1) + f(a_2) = f(a_1 + a_2)$ .

Note: if  $f : \mathbb{Z}_p^m \rightarrow \mathbb{G}^n$  is a group homomorphism,  
then  $\forall x \in \mathbb{Z}_p, \vec{a} \in \mathbb{Z}_p^m : f(x \cdot \vec{a}) = x \cdot f(\vec{a})$

## Definition:

A commitment scheme is *homomorphic* if  $\forall pp \in \text{Setup}(1^\lambda)$ , for all  $m_1, m_2 \in \mathfrak{M}, r_1, r_2 \in \mathfrak{R}, \text{Commit}(pp, \cdot, \cdot) : \mathfrak{M} \times \mathfrak{R} \rightarrow \mathfrak{C}$  is a group homomorphism i.e.

$$\text{Commit}(pp, m_1, r_1) + \text{Commit}(pp, m_2, r_2) = \text{Commit}(pp, m_1 + m_2, r_1 + r_2)$$

**Examples:** Pedersen and Elgamal.

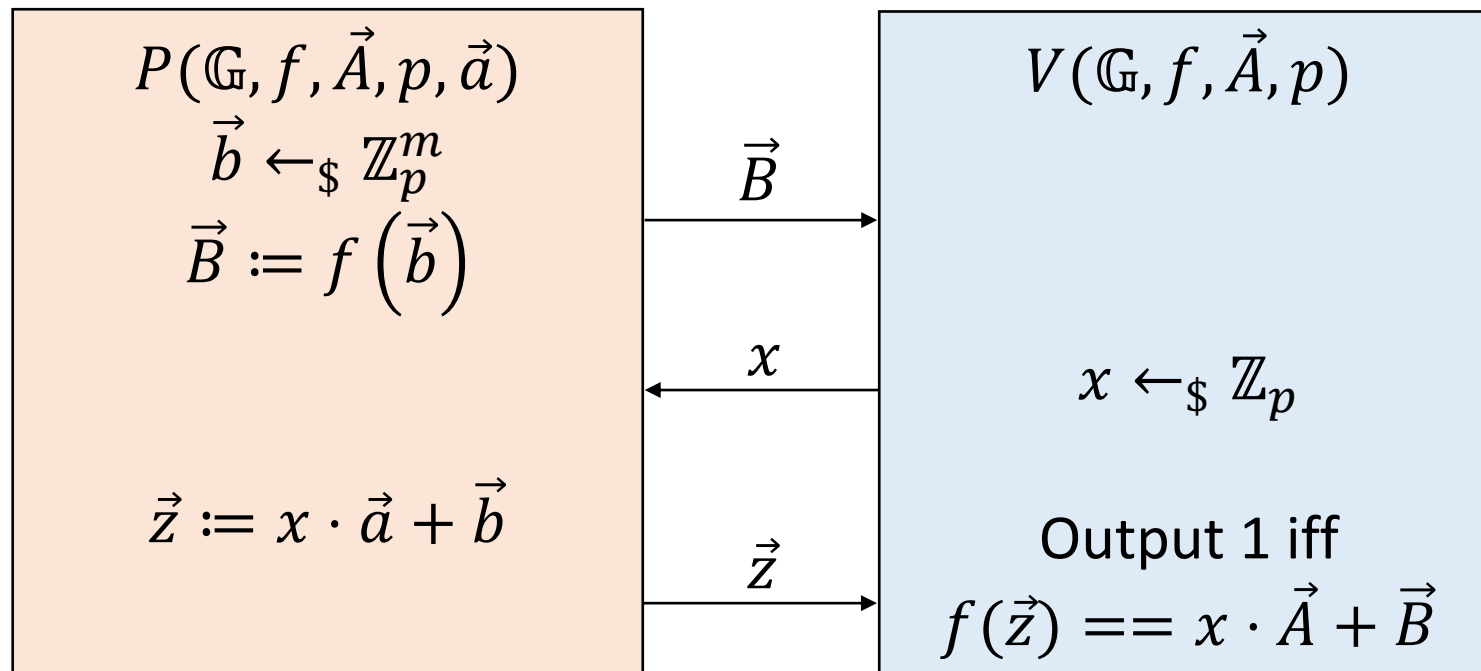
# Homomorphism preimage protocol

Let  $f : \mathbb{Z}_p^m \rightarrow \mathbb{G}^n$  be a group homomorphism.

Trivial relation if

$$\text{Im}(f) = \mathbb{G}^n$$

$$\bullet \mathcal{R}_{Hom} := \left\{ \left( \left( \mathbb{G}, f, \vec{A}, p \right), \vec{a} \right) : \vec{a} \in \mathbb{Z}_p^m, \vec{A} \in \text{Im}(f), f(\vec{a}) = \vec{A} \right\}.$$



Idea:  $(P, V)$  randomize  
the instance  
 $P$  solves it

Generalisation of  
Schnorr protocol

Proof and instantiations:  
optional exercise

# Commitments to 0 and linear relations

- $\mathcal{R}_{Ped} := \left\{ ((\mathbb{G}, G, H, A, p), a, r) : \begin{array}{l} G, H, A \in \mathbb{G}, a, r \in \mathbb{Z}_p, \\ A = a \cdot G + r \cdot H \end{array} \right\}.$
- If  $a = 0$  then  $A = r \cdot H$  so  $((\mathbb{G}, H, A, p), r) \in \mathcal{R}_{DLOG}.$
- Use Schnorr protocol to prove  $A$  is a commitment to zero.
- To prove e.g.  $a_1 + a_2 = a_3$ , run Pedersen proofs on  $A_1, A_2, A_3$  and prove that  $A_1 + A_2 - A_3$  is a commitment to zero.
- Include constants using commitments without randomness e.g.  $c \cdot G.$

# Agenda

- Making  $\Sigma$ -protocols zero-knowledge against malicious verifiers ✓

## Sigma protocols from DLOG

- Intro level: Schnorr and homomorphisms ✓
- **Medium level: multiplicative relations**
- Advanced level: low-degree circuit proofs

Similar techniques  
when we construct  
arguments with short  
proof sizes

# Multiplication relation

Masked response      Secret  
 $z = xa + b$   
 Challenge      Mask

$$\bullet \mathcal{R}_{Mult} := \left\{ \begin{array}{l} \text{Instance } \mathbb{x} \\ (\mathbb{G}, G, H, \{A_i\}_{i \in [3]}, p) \\ \text{Witness } \mathbb{w} \\ \{(a_i, r_i)\}_{i \in [3]} \end{array} : \begin{array}{l} G, H, A_1, A_2, A_3 \in \mathbb{G}, \\ a_1, a_2, a_3, r_1, r_2, r_3 \in \mathbb{Z}_p, \\ A_i = a_i \cdot G + r_i \cdot H \quad \forall i \\ a_1 \cdot a_2 = a_3 \end{array} \right\}.$$

Technique: computing on masked secrets

- Pedersen protocols for  $C_1, C_2$  give masked  $z_1, z_2$  with  $a_1, a_2$  ‘inside’.
- Compute  $a_3 = a_1 \cdot a_2$  but use  $z_i$  instead of  $a_i$ .
- $z_1 z_2 = x^2 a_1 a_2 + x(a_1 b_2 + a_2 b_1) + b_1 b_2 := x^2 a_3 + x \cdot m_1 + m_0$ .
- P commits to  $m_1, m_2$  before seeing  $x$ .
- V checks this equation using the homomorphic commitments.



# Multiplication proof

