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Session 5: Sigma Protocols and Zero-Knowledge

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Zero Knowledge

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- **Prover P, verifier V, language L**
- **P proves that $x \in L$ without revealing anything**
  - **Completeness**: V always accepts when honest P and V interact
  - **Soundness**: V accepts with negligible probability when $x \notin L$, for any P^*
    - Computational soundness: only holds when P^* is polynomial-time
- **Zero-knowledge**:
  - There exists a simulator S such that S(x) is indistinguishable from a real proof execution

ZK Proof of Knowledge

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- **Prover P, verifier V, relation R**
- **P proves that it knows a witness w for which (x,w)∈R without revealing anything**
  - The proof is zero knowledge as before
  - There exists an extractor **K** that obtains **w** such that (**x**,**w**)∈**R** from any **P*** with the same probability that **P*** convinces **V**
- **Equivalently:**
  - The protocol securely computes the functionality

$$f_{zk}((x,w),x) = (-,R(x,w))$$

Zero Knowledge

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- An amazing concept; everything can be proven in zero knowledge
- Central to fundamental feasibility results of cryptography (e.g., GMW)
- But, can it be efficient?
  - It seems that zero-knowledge protocols for "interesting languages" are complicated and expensive
- Zero knowledge is often avoided at significant cost

Sigma Protocols

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- **A way to obtain efficient zero knowledge**
  - Many general tools
  - Many interesting languages can be proven with a sigma protocol

An Example – Schnorr DLOG

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- Let **G** be a group of order **q**, with generator **g**
- **P** and **V** have input $\mathbf{h} \in \mathbf{G}$, **P** has **w** such that $\mathbf{g}^{\mathbf{w}} = \mathbf{h}$
- **P** proves that to **V** that it knows $DLOG_g(\mathbf{h})$
  - **P** chooses a random **r** and sends $\mathbf{a}=\mathbf{g}^{\mathbf{r}}$ to **V**
  - **V** sends **P** a random $\mathbf{e} \in \{0,1\}^t$
  - **P** sends $\mathbf{z}=\mathbf{r}+\mathbf{ew}$ mod **q** to **V**
  - **V** checks that $\mathbf{g}^{\mathbf{z}} = \mathbf{a}\mathbf{h}^{\mathbf{e}}$

- **Completeness**
  - $\mathbf{g}^{\mathbf{z}} = \mathbf{g}^{\mathbf{r}+\mathbf{ew}} = \mathbf{g}^{\mathbf{r}}(\mathbf{g}^{\mathbf{w}})^{\mathbf{e}} = \mathbf{a}\mathbf{h}^{\mathbf{e}}$

Schnorr's Protocol

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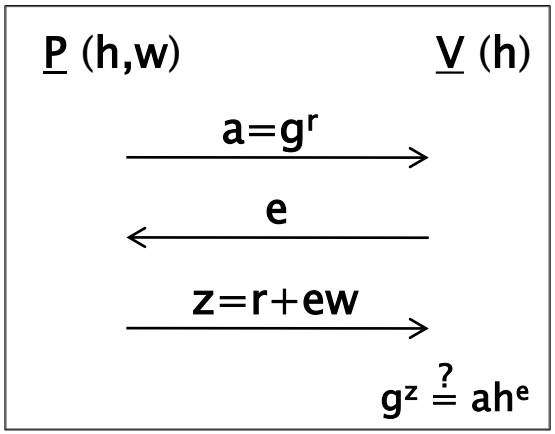
- **Proof of knowledge**
  - Assume **P** can answer two queries **e** and **e′** for the same **a**
  - Then, have $g^z = ah^e$, $g^{z'}=ah^{e'}$
  - Thus, $g^z h^{-e} = g^{z'} h^{-e'}$ and $g^{z-z'}=h^{e-e'}$
  - Therefore $h = g^{(z-z')/(e-e')}$
  - That is: $DLOG_g(h) = (z-z')/(e-e')$
- **Conclusion:**
  - If **P** can answer with probability greater than $1/2^t$, then it must know the dlog



Schnorr's Protocol

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- **What about zero knowledge? Seems not…**
- **Honest-verifier zero knowledge**
  - Choose a random **z** and **e**, and compute $\mathbf{a} = \mathbf{g}^{\mathbf{z}}\mathbf{h}^{-\mathbf{e}}$
  - Clearly, (**a**,**e**,**z**) have same distribution, and $\mathbf{g}^{\mathbf{z}}=\mathbf{a}\mathbf{h}^{\mathbf{e}}$

- **This is not very strong, but we will see that it yields efficient general ZK**

Definitions

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- **Sigma protocol template**
  - **Common input**: **P** and **V** both have **x**
  - **Private input**: **P** has **w** such that **(x,w)∈R**
  - **Protocol**:
    - **P** sends a message **a**
    - **V** sends a random **t**-bit string **e**
    - **P** sends a reply **z**
    - **V** accepts based solely on **(x,a,e,z)**

Definitions

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- **Completeness: as usual**
- **<u>Special</u> soundness:**
  - There exists an algorithm **A** that given any **x** and pair of transcripts (**a,e,z**),(**a,e′,z′**) with **e≠e′** outputs **w** s.t. (**x,w**)∈**R**
- **<u>Special</u> honest-verifier ZK**
  - There exists an **M** that given **x** and **e** outputs (**a,e,z**) which is distributed exactly like a real execution where **V** sends **e**

Sigma Protocol DH Tuple

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- **Relation R of Diffie-Hellman tuples**
  - $(g,h,u,v) \in R$ iff exists w s.t. $u=g^w$ and $v = h^w$
  - Useful in many protocols

- **Protocol**
  - **P** chooses a random r and sends $a=g^r$, $b=h^r$
  - **V** sends a random e
  - **P** sends $z=r+ew \bmod q$
  - **V** checks that $g^z=au^e$, $h^z=bv^e$

Sigma Protocol DH Tuple

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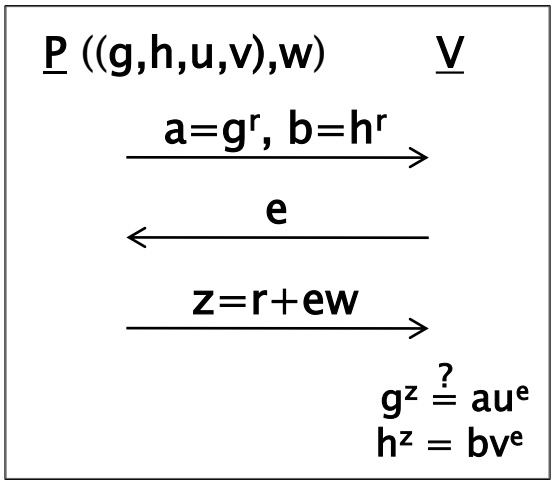
- **Completeness:** as in DLOG
- **Special soundness:**
  - Given $(a,b,e,z),(a,b,e',z')$, we have $g^z=au^e, g^{z'}=au^{e'}, h^z=bv^e, h^{z'}=bv^{e'}$ and so like in DLOG on both
    - $w = (z-z')(e-e')$
- **Special HVZK**
  - Given (g,h,u,v) and e, choose random z and compute
    - $a = g^z u^{-e}$
    - $b = h^z v^{-e}$



Basic Properties

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- Any sigma protocol is an interactive proof with soundness error 2^{-t}
- Properties of sigma protocols are invariant under parallel composition
- Any sigma protocol is a proof of knowledge with error 2^{-t}
  - The difference between the probability that **P*** convinces **V** and the probability that **K** obtains a witness is at most 2^{-t}

Tools for Sigma Protocols

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- **Prove compound statements**
  - AND, OR, subset
- **ZK from sigma protocols**
  - Can first make a compound sigma protocol and then compile it
- **ZKPOK from sigma protocols**

AND of Sigma Protocols

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- **To prove the AND of multiple statements**
  - Run all in parallel
  - Can use the same verifier challenge **e** in all

- **Sometimes it's possible to do better than this**
  - Statements can be batched
  - E.g. proving that many tuples are DDH can be done in much less time than running all
    - Batch all into one tuple and prove

OR of Sigma Protocols

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- **This is more complicated**
  - Given two statements and two appropriate Sigma protocols, wish to prove that at least one is true, without revealing which
- **The solution – an ingenious idea from [CDS]**
  - Using the simulator, if **e** is known ahead of time it is possible to cheat
  - We construct a protocol where the prover can cheat in one out of the two proofs

OR of Sigma Protocols

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- **The template for x_0 or x_1:**
  - **P** sends two first messages (a_0,a_1)
  - **V** sends a single challenge **e**
  - **P** replies with
    - Two challenges e_0,e_1 s.t. $e_0 \oplus e_1 = e$
    - Two final messages z_0,z_1
  - **V** accepts if $e_0 \oplus e_1 = e$ and $(a_0,e_0,z_0),(a_1,e_1,z_1)$ are both accepting

- **How does this work?**

OR of Sigma Protocols

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- **P sends two first messages (a_0,a_1)**
  - P has a witness for x_0 (and not for x_1)
  - P chooses a random e_1 and runs SIM to get (a_1,e_1,z_1)
  - P sends (a_0,a_1)
- **V sends a single challenge e**
- **P replies with e_0,e_1 s.t. $e_0 \oplus e_1 = e$ and with z_0,z_1**
  - P already has z_1 and can compute z_0 using the witness
- **Soundness**
  - P doesn't know a witness for x_1, so can only answer for a single e_1
  - This means that **e** defines a single challenge e_0, like in a regular proof

OR of Sigma Protocols

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- **Special soundness**
  - Relative to first message (a_0,a_1), and two different e,e', at least one of $e_0 \neq e'_0$ or $e_1 \neq e'_1$ (because $e_0 \oplus e_1 = e$ and $e'_0 \oplus e'_1 = e'$)
  - Thus, we will obtain two different continuations for at least one of the statements
- **Honest verifier ZK**
  - Can choose both e_0,e_1, so no problem
- **Note: can carry out OR of different statements using different protocols**

OR of Many Statements

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- **Prove k out of n statements $x_1,\ldots,x_n$**
  - **A** = set of indices that prover knows; others **B**
  - Use secret sharing with threshold **n−k**
  - Field elements $\alpha_1,\ldots,\alpha_n$, polynomial **f** with free coefficient **s**
  - Share of **s** for party P_i: $f(\alpha_1)$
- **Prover**
  - For every $i \in B$, prover generates (a_i,e_i,z_i) using SIM
  - For every $j \in A$, prover generates a_j as in protocol
  - Prover sends $(a_1,\ldots,a_n)$

OR of Many Statements

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- **Prover** sent $(a_1,\ldots,a_n)$
- **Verifier** sends a random field element $e \in \mathcal{F}$
- **Prover** finds the polynomial f of degree $n-k$ passing through all (α_i, e_i) and $(0,e)$ (for $i \in B$)
  - The prover computes $e_j = f(\alpha_j)$ for every $j \in A$
  - The prover computes z_j as in the protocol, based on transcript a_j, e_j
- Soundness follows because there are $|\mathcal{F}|$ possible vectors and the prover can only answer one

General Compound Statements

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- **This can be generalized to any monotone formula (meaning it contains AND/OR but no negations)**
  - See Cramer, Damgård, Schoenmakers, Proofs of partial knowledge and simplified design of witness hiding protocols, CRYPTO'94.

ZK from Sigma Protocols

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- **The basic idea**
  - Have **V** first commit to its challenge **e** using a perfectly-hiding commitment
- **The protocol**
  - **P** sends the 1st message α of the commit protocol
  - **V** sends a commitment $c=\mathbf{Com}_{\alpha}(\mathbf{e};\mathbf{r})$
  - **P** sends a message **a**
  - **V** sends (**e**,**r**)
  - **P** checks that $c=\mathbf{Com}_{\alpha}(\mathbf{e};\mathbf{r})$ and if yes sends a reply **z**
  - **V** accepts based on (**x**,**a**,**e**,**z**)

ZK from Sigma Protocols

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- **Soundness:**
  - The perfectly hiding commitment reveals nothing about **e** and so soundness is preserved
- **Zero knowledge**
  - In order to simulate:
    - Send **a′** generated by the simulator, for a random **e′**
    - Receiver **V**'s decommitment to **e**
    - Run the simulator again with **e**, rewind **V** and send **a**
      - Repeat until **V** decommits to **e** again
    - Conclude by sending **z**
  - Analysis…

ZK from Sigma Protocols

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- **Question**
  - If computational soundness suffices, can we use a computationally-hiding commitment scheme?
- **No:**
  - Try to prove that cheating in the proof involves distinguishing commitments
  - Receive a random commitment, and see if P^* can cheat
    - The reduction fails because we only know if P^* cheated after we opened the commitment

Pedersen Commitments

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- **Highly efficient perfectly-hiding commitments** (2 exponentiations for string commit)
  - **Parameters**: generator **g**, order **q**
  - **Commit protocol** (commit to **x**):
    - Receiver chooses random **z** and sends $\mathbf{h}=\mathbf{g}^{k}$
    - Sender sends $\mathbf{c}=\mathbf{g}^{r}\mathbf{h}^{x}$, for random **r**
  - **Hiding**:
    - For every **x,y** there exist **r,s** s.t. **r+kx = s+ky mod q**
  - **Binding**:
    - If can find (**x,r**),(**y,s**) s.t. $\mathbf{g}^{r}\mathbf{h}^{x}=\mathbf{g}^{s}\mathbf{h}^{y}$, then **k = (r-s)/(y-x) mod q**

Efficiency of ZK

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- **Using Pedersen commitments, this costs only 5 additional group exponentiations**
  - In Elliptic curve groups this is very little

ZKPOK from Sigma Protocols

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- **Is the previous protocol a proof of knowledge?**
  - It seems not to be
  - The extractor for the Sigma protocol needs to obtain two transcripts with the same **a** and different **e**
  - The prover may choose its first message **a** differently for every commitment string, so if the extractor changes **e**, the prover changes **a**

ZKPOK from Sigma Protocols

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- **Solution: use a trapdoor (equivocal) commitment scheme**
  - Given a trapdoor, it is possible to open the commitment to any value
- **Pedersen has this property – given the discrete log k of h, can decommit to any value**
  - Commit to **x**: $c = g^r h^x$
  - To decommit to **y**, find **s** such that $r+kx = s+ky$
  - Compute $s = r+k(x-y) \bmod q$

ZKPOK from Sigma Protocols

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- **The basic idea**
  - Have **V** first to its challenge **e** using a perfectly-hiding trapdoor (equivocal) commitment
- **The protocol**
  - **P** sends the 1st message α of the commit protocol
  - **V** sends a commitment $c=\mathbf{Com}_{\alpha}(\mathbf{e};\mathbf{r})$
  - **P** sends a message **a**
  - **V** sends (**e**,**r**)
  - **P** checks that $c=\mathbf{Com}_{\alpha}(\mathbf{e};\mathbf{r})$ and if yes sends the **trapdoor** and **z**
  - **V** accepts if the **trapdoor** is correct and (**x**,**a**,**e**,**z**) is accepting

ZKPOK from Sigma Protocols

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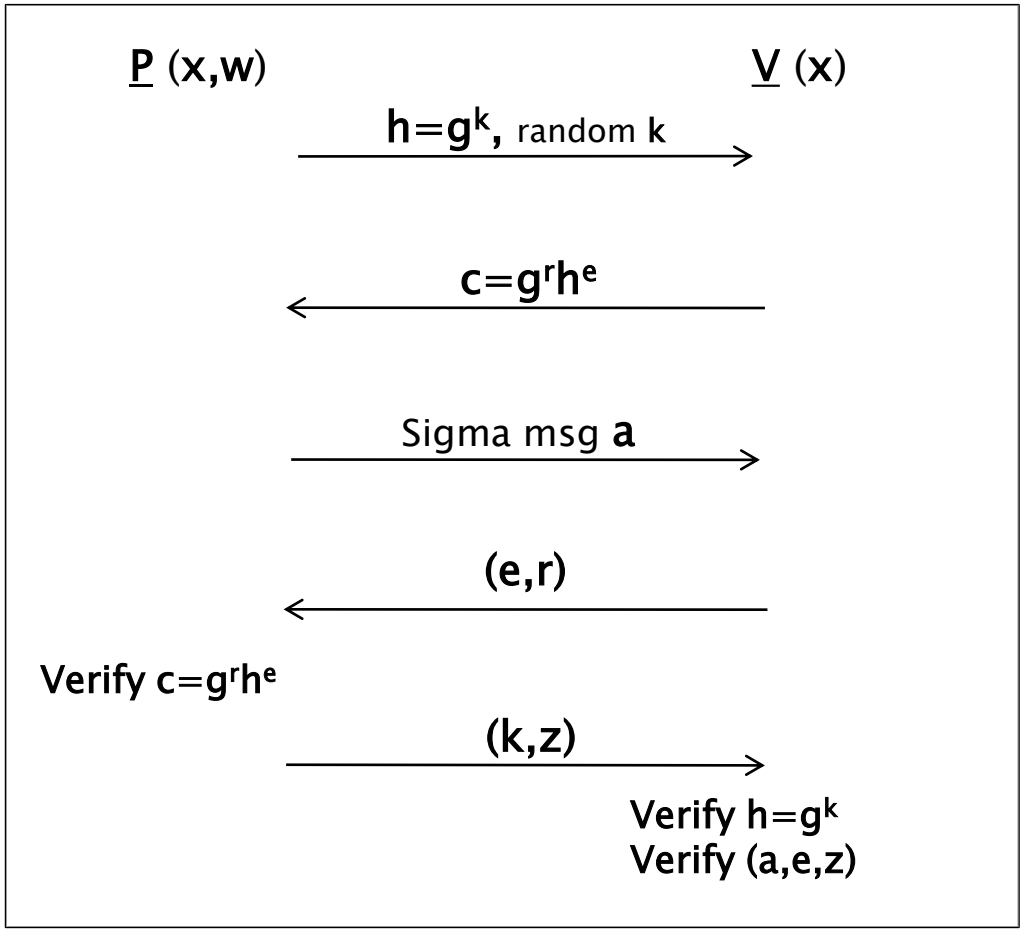

ZKPOK from Sigma Protocols

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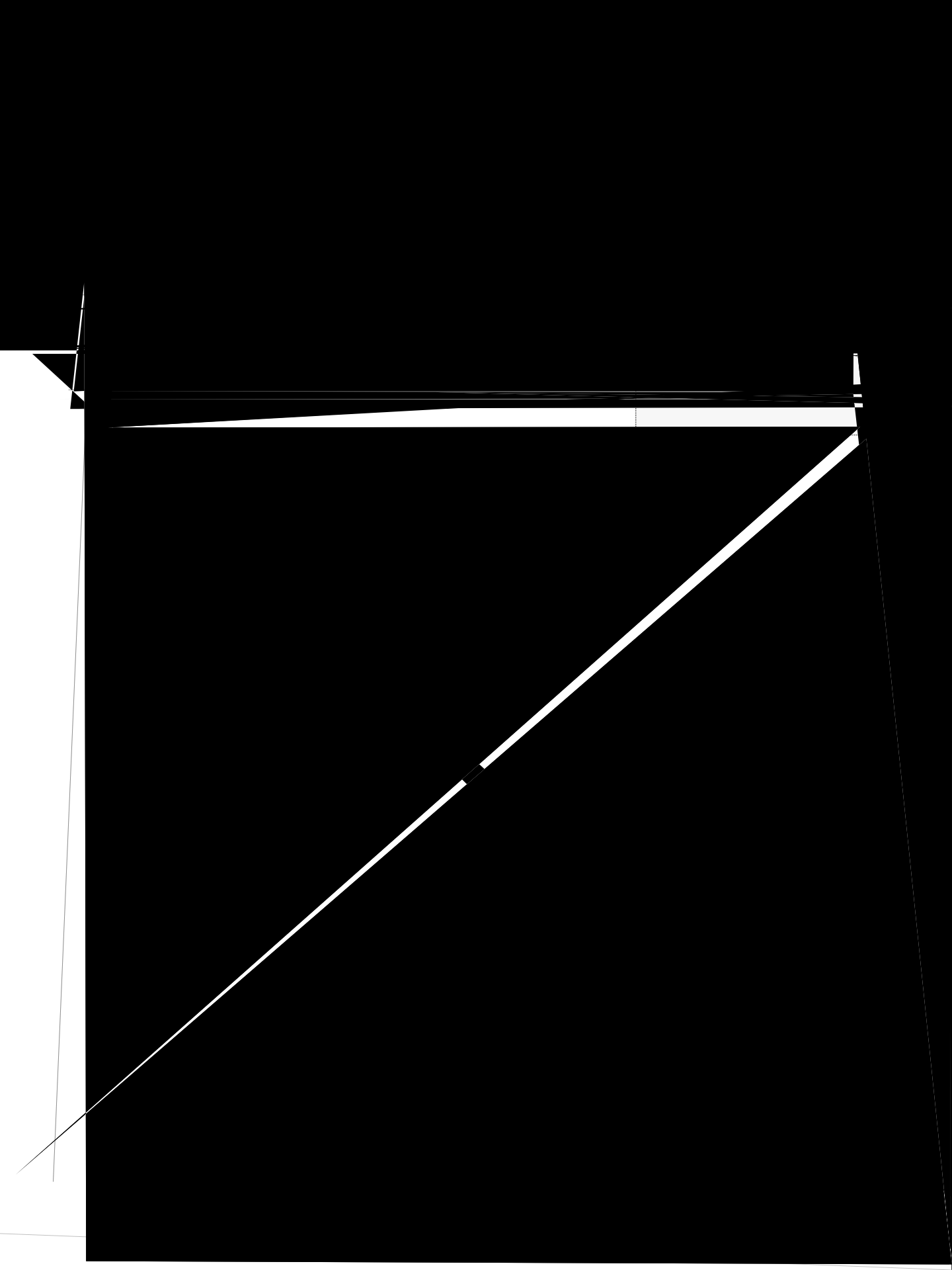
- **Why does this help?**
  - **Zero-knowledge** remains the same
  - **Extraction**: after verifying the proof once, the extractor obtains **k** and can rewind back to the decommitment of **c** and send any (**e′,r′**)

- **Efficiency**:
  - Just 6 exponentiations (very little)



Using Sigma Protocols and ZK

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- **Prove that the El Gamal encryption (u,v) under public-key (g,h) is to the value m**
  - By encryption definition $u=g^r$, $v=h^r \cdot m$
  - ThUS (**g,h,u,v/m**) is a DH tuple
  - So, given (**g,h,u,v,m**), just prove that (**g,h,u,v/m**) is a DH tuple

- **Database of ElGamal(K_i),$E_{Ki}(T_i)$**
  - Can release T_i without revealing anything about T_j for $j \neq I$

Efficient Coin Tossing

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- P_1 chooses a random **x**, sends $(g,h,g^r,h^r x)$
- P_1 ZK-proves that it knows encrypted value
  - Suffices to prove that know discrete log of **h**
- P_2 chooses a random **y** and sends to P_1
- P_1 sends **x** (without decommitting)
- P_1 ZK-proves that encrypted value was **x**
- Both parties output **x+y**

- **Cost: O(1) exponentiations**

Pedersen Commitments

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- **Recall the definition**
  - **Parameters**: generator **g**, order **q**
  - **Commit protocol** (commit to **x**):
    - Receiver chooses random **k** and sends $\mathbf{h}=\mathbf{g}^{k}$
    - Sender sends $\mathbf{c}=\mathbf{g}^{r}\mathbf{h}^{x}$, for random **r**

Prove Commitment Knowledge

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- **Relation:** $((h,c),(x,r)) \in R$ iff $c=g^r h^x$
- **Sigma protocol:**
  - P chooses random α,β and sends $a=h^\alpha g^\beta$
  - V sends a random e
  - P sends $u=\alpha+ex$, $v=\beta+er$
  - V checks that $h^u g^v = ac^e$

- **Completeness:**
  - $h^u g^v = h^{\alpha+ex} g^{\beta+er} = h^\alpha g^\beta (h^x g^r)^e = ac^e$

Pedersen Commitment Proof

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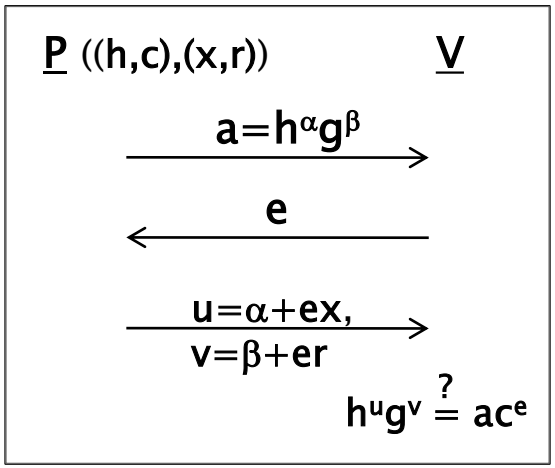
- **Special soundness:**
  - Given $(a,e,u,v),(a,e',u',v')$, we have $h^u g^v = a c^e$, $h^{u'} g^{v'} = a c^{e'}$
    Thus, $h^u g^v c^{-e} = h^{u'} g^{v'} c^{-e'}$
    and $h^{u-u'} g^{v-v'} = c^{e-e'}$
  - Conclude: $x = (u-u')(e-e')$ and $r = (v-v')(e-e')$



- **Special HVZK**
  - Given (g,h,h,c) and e, choose random u,v and compute $a = h^u g^v c^{-e}$

Proof of Pedersen Value

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- **Prove that the Pedersen committed value is x**
- **Relation: $((h,c,x),(r)) \in R$ iff $c=g^r h^x$**
  - Observe: $ch^{-x} = g^r$
  - Conclusion: just prove that you know the discrete log of ch^{-x}
- **Application: statistical coin tossing**

Guillou-Quisquater

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- Common input: RSA key (e,N), value y
- P proves that it knows x s.t. $x^e = y \bmod N$
- Protocol
  - P chooses a random **r** and sends $a = r^e \bmod N$
  - V sends a random ε
  - P sends $z = rx^{\varepsilon} \bmod N$ to V
  - V checks that $z^e = ay^{\varepsilon}$
- Completeness:
  - $z^e = (rx^{\varepsilon})^e = r^e(x^e)^{\varepsilon} = ay^{\varepsilon}$

Guillou-Quisquater

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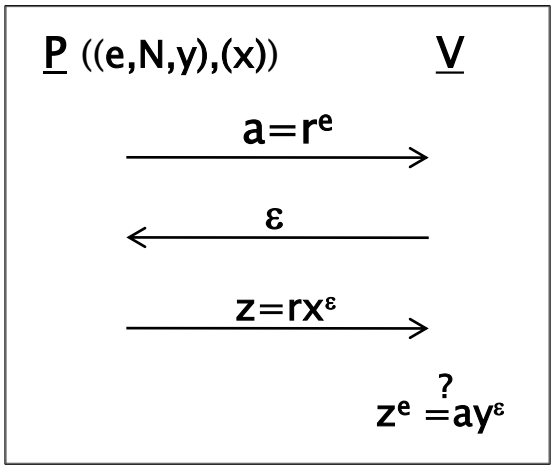
- **Special soundness:**
  - Given $(a,\varepsilon,z),(a,\varepsilon',z')$, we have $z^e = ay^\varepsilon$, $z'^e = ay^{\varepsilon'}$
  - Thus, $z^e y^{-\varepsilon} = z'^e y^{-\varepsilon'}$
    and $z^e z'^{-e} = y^{\varepsilon-\varepsilon'}$
    and $y = (zz'^{-1})^{e/(\varepsilon-\varepsilon')}$
  - **Conclude:** $x = (zz'^{-1})^{1/(\varepsilon-\varepsilon')}$



- **Special HVZK**
  - Given (e,N,y) and ε, choose random z and compute $a = z^e y^{-\varepsilon}$

Not so Fast...

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- **To run special-soundness algorithm, need to compute $(zz'^{-1})^{1/(\varepsilon-\varepsilon')}$**
  - This involves computing the inverse of $(\varepsilon-\varepsilon')$ in the exponent
  - This requires knowing the order of the group
  - In RSA, this is $\varnothing(N)$ and is hard to compute!
- **Likewise, the simulation requires computing $a = z^e y^{-\varepsilon}$**
  - This involves computing the inverse of ε which is hard

The Solution

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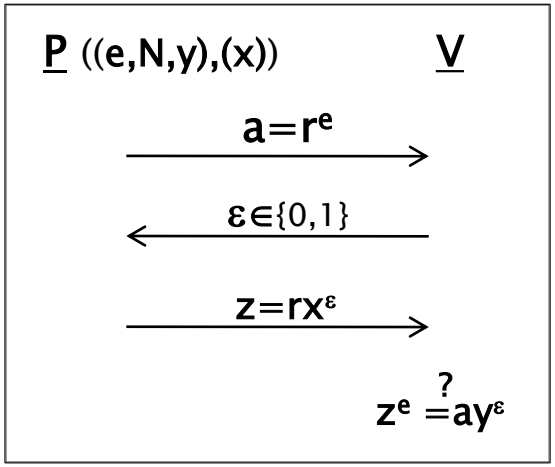
- Choose ε randomly as 0 or 1
- Special soundness
  - Given $(a,0,z),(a,1,z')$, we have $z^e = a$, $z'^e = ay$ and so $z^e = z'^e/y$ implying that $y = z'^e/z^e$
- Zero knowledge
  - Given (e,N,y) and 0, choose random z and compute $a = z^e$
  - Given (e,N,y) and 1, choose random z and compute $a = z^e/y$



A Fundamental Difference

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- **This protocol has soundness of only ½**
  - To get low soundness error (say 2^{-40}) need to repeat 40 times
  - These proofs are significantly more expensive

- **In TCC 2010, it was shown that there are inherent difficulties going below soundness ½ in groups of hidden order**

Non-Interactive ZK (ROM)

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- **The Fiat-Shamir paradigm**
  - To prove a statement **x**
  - Generate **a**, compute **e=H(a,x)**, compute **z**
  - Send (**a,e,z**)
- **Properties:**
  - **Soundness**: follows from random oracle property
  - **Zero knowledge**: same
  - Can achieve simulation-soundness (non malleability) by including unique **sid** in **H**

Commitments from Sigma

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- **Hard relation R**
  - A generator G outputs $(x,w) \in R$ s.t. for every PPT algorithm A, $Pr[A(x) \in R]$ is negligible
- **Example**
  - Output $h=g^r$ for a random **r** (dlog relation)

Commitment Scheme

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- **Commitment to a string $e \in \{0,1\}^t$**
  - Receiver samples a hard (**x**,**w**), and sends **x**
  - Committer runs the sigma protocol simulator on (**x**,**e**) to get (**a**,**e**,**z**) and sends **a**
- **Decommitment:**
  - Committer sends (**a**,**e**,**z**)
  - Decommitter verifies that is accepting proof for **x**
- **Hiding:**
  - By HVZK, **a** is independent of **e**
- **Binding:**
  - Decommitting to two **e**,**e′** for the same **a** means finding **w**

Trapdoor Commitment

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- **The scheme is actually a trapdoor commitment scheme**
  - Given **w**, can decommit to any value by running the **real** prover and not the simulator

Hash Functions

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- **Need "strong" HVZK**
  - Simulator is given (**e**,**z**) and needs to find **a**
  - This holds for many sigma protocols
- **Key for hash function**
  - A hard instance **x** of a hard relation
- **Hash function**
  - Upon input (**e**,**z**), let **H**(**e**,**z**)=**a** be the output of **S**(**e**,**z**)
- **Collision resistance**
  - Find (**e**,**z**),(**e′**,**z′**) s.t. **H**(**e**,**z**)=**H**(**e′**,**z′**)
  - This gives (**a**,**e**,**z**),(**a**,**e′**,**z′**)

Summary

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- **Don't be afraid of using zero knowledge**
  - Using sigma protocols, we can get very efficient ZK
- **Sigma protocols are very useful:**
  - Efficient ZK
  - Efficient ZKPOK
  - Efficient NIZK in the random oracle model
  - Commitments and trapdoor commitments
  - Hash functions
  - More… (e.g., witness hiding)