# Anonymous Fingerprinting with Direct Non-Repudiation

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#### **Abstract**

Fingerprinting schemes support copyright protection by enabling the merchant of a data item to identify the original buyer of a redistributed copy. In asymmetric schemes, the merchant can also convince an arbiter of this fact. Anonymous fingerprinting schemes enable buyers to purchase digital items anonymously; however, identification is possible if they redistribute the data item.

Recently, a concrete and reasonably efficient construction based on digital coins was proposed. A disadvantage is that the accused buyer has to participate in any trial protocol to deny charges. Trials with direct non-repudiation, i.e., the merchant alone holds enough evidence to convince an arbiter, are more useful in real life. This is similar to the difference between "normal" and "undeniable" signatures.

In this paper, we present an equally efficient anonymous fingerprinting scheme with direct non-repudiation. The main technique we use, delayed verifiable encryption, is related to coin tracing in escrowed cash systems. However, there are technical differences, mainly to provide an unforgeable link to license conditions.

Key words: Copyright Protection, Fingerprinting, Digital Coin, Anonymity, Restrictiveness

## 1 Introduction

Protection of intellectual property in digital form has been a subject of research for many years and led to the development of various techniques. Fingerprinting schemes are an important class of these techniques. They are cryptographic methods applied to deter people from redistributing a data item by enabling the original merchant to trace a copy back to its original buyer. Dishonest buyers who redistribute the data item illegally are called traitors. The identifying information, called fingerprint, is embedded into copies of the original data item. The underlying watermarking techniques should guarantee that the embedded fingerprints are imperceptible and resistant to data manipulation as long as a traitor only uses one copy.

The first enhancement is the addition of collusion tolerance [BMP86, BS95, CKLS96], i.e., resistance even if traitors compare up to a certain number of different copies. A second addition is asymmetry [PS96a, PW97a, BM97]; here the merchant finds an actual proof of the treachery in a redistributed copy, i.e., some data (similar to a signature "I redistributed") that only the identified buyer could have computed. The third addition is anonymity where buyers can stay anonymous in purchasing a fingerprinted data item. Only if they redistribute the data item, the identity is revealed. We mean anonymity in the strong sense of the original definition in [PW97b], i.e., any coalition of merchants, central parties and other buyers should not be able to distinguish purchases of the remaining buyers. A weak form can easily be achieved by using any asymmetric fingerprinting scheme under a certified pseudonym instead of a real identity. In the context of

fingerprinting a distinction can be made whether one fingerprints the actual data item or a key for decrypting it. The latter, introduced in [CFN94], is typically called "traitor tracing." Here we deal with anonymous asymmetric data fingerprinting with collusion tolerance.<sup>1</sup>

Anonymous fingerprinting was introduced in [PW97b], but only a construction using general theorems like "every NP-language has a zero-knowledge proof system" was presented there. In [PS99], an explicit construction based on digital coins was shown. It is fairly efficient in the sense that all operations are efficient computations with modular multiplications and exponentiations; however, at least in the collusion-tolerant case, the code needed for embedding is so long that the overall system can not be called practical.

A remaining problem with the coin-based construction is that it does not offer direct non-repudiation, i.e., in the case of a dispute, the accused buyer has to participate in the trial to deny the charges if possible. Direct non-repudiation, where the merchant alone has enough information to convince any arbiter, is more useful in real life. This is obviously true when the buyer is not reachable. But it holds even if the accused buyer has to be found in any case for reasons outside the cryptographic system, e.g., for punishment, or simply because real-life trials require the accused person to be notified. The buyer could rightly or wrongly claim to have lost the information needed for the trial or the password to it, or it could occur that a dissolved company did not leave such information to its legal successors. The difference is similar to that between normal digital signatures (direct non-repudiation) and undeniable signatures [CA90] (signer needed in trial).

In this paper, we remedy this problem. The new construction is coin-based again and equally efficient as the previous one. The new part is based on methods from coin tracing, concretely [FTY96], in particular a technique we call delayed verifiable encryption. However, on the one hand the similarity is only at the technical level: recall that we do not require a trusted third party, otherwise we could use the simple solution mentioned above. On the other hand, we need a closer binding between this encryption and the coin than in coin tracing to provide an unforgeable link to the license conditions.

# 2 Overview of the Model and Coin-Based Fingerprinting

In this section, we briefly review the model of anonymous fingerprinting from [PW97b]. Then we recall the basic ideas of coin-based fingerprinting from [PS99] and why indirect non-repudiation was needed so far. This serves as a basis for the overview of the improved construction in the following section.

#### 2.1 Model

Anonymous fingerprinting involves merchants, buyers, registration centers and arbiters, denoted by  $\mathcal{M}$ ,  $\mathcal{B}$ ,  $\mathcal{RC}$  and  $\mathcal{A}$ , respectively. We assume that buyers can already digitally sign under their "real" identity  $ID_{\mathcal{B}}$ , i.e., that corresponding public keys  $pk_{\mathcal{B}}$  have been distributed. Before the buyers can purchase fingerprinted data items, they must register with a registration center  $\mathcal{RC}$ . Registration centers will enjoy the minimum possible trust, i.e., the most a dishonest  $\mathcal{RC}$  can do is to refuse a registration.<sup>2</sup> An arbiter  $\mathcal{A}$  represents an arbitrary honest party who should be convinced by a proof.

The four main protocols of an anonymous fingerprinting scheme are registration, fingerprinting, identification, and trial. Besides, there are three protocols for registration center key distribution, where  $\mathcal{RC}$  distributes specific parameters, data initialization, which a merchant carries out before the first sale of a specific data item, and enforced identification for the case where a merchant claims towards an arbiter that  $\mathcal{RC}$  refuses to cooperate in identification.

<sup>&</sup>lt;sup>1</sup>Omitting the collusion tolerance automatically makes the schemes significantly more efficient.

 $<sup>^2</sup>$ One may ask why  $\mathcal{RC}$  is then needed, e.g., whether the merchants could not play this untrusted role themselves. However, buyers will only be anonymous among all people registered at the same registration center, and corresponding groups per merchant could be too small for meaningful anonymity.

The main security requirements are the following (for more details, see [PW97b] and our section on security):

- 1. An honest merchant must be able to identify a traitor and win in the corresponding trial for every illegally redistributed copy of the data item he finds, unless the collusion is larger than the tolerated limit. The identified traitor may be  $\mathcal{RC}$ , in particular if it wrongly refuses identification.
  - Moreover, even if there are more traitors, the merchant may want to be protected from damaging his reputation by making accusations and losing the trial. Hence it is required that if identification succeeds at all, he should also win the trial.
- 2. No honest buyer  $\mathcal{B}$  or honest  $\mathcal{RC}$  should be found guilty by an honest arbiter, not even if there are more traitors than the limit used in the security of the merchant. In particular, as some redistributions may be legal, a proof of redistribution must be unambiguously linked to a value text used during fingerprinting and typically designating the terms and conditions.
- 3. Purchases of honest buyers should not be linkable even by a collusion of all merchants,  $\mathcal{RC}$ , and other buyers.

## 2.2 General Ideas of Coin-Based Fingerprinting

The basic idea for using digital cash systems with double-spender identification to construct an anonymous fingerprinting scheme is as follows: Registration corresponds to withdrawing a coin. (The "coins" only serve as a cryptographic primitive and have no monetary value.) During fingerprinting, the coin is given to the merchant, and in principle a first payment with the coin is made.<sup>3</sup> So far, the untraceability of the cash system should guarantee that the views of the registration center and the merchant are unlinkable. Then a second payment with the same coin is started. Now, instead of giving the buyer's response to the merchant, it is embedded in the data item. This embedding must be both secret and verifiable.

After a redistribution, the merchant can extract the second response from the data item and carry out double-spender identification.

Apart from the efficient secret and verifiable embedding of the second payment response in the data, the main problem is the unambiguous link to a text describing the terms and conditions of the purchase that we required. Recall that in cash systems, double-spender identification has no such properties: the merchant simply obtains one fixed value i, called identity proof, independent of which coins were double-spent and how often.

The first idea was to sign the text with a secret key whose corresponding public key  $pk_{text}$  is included in the coin. However, the registration center, as the signer of the coins, can forge coins even in such a way that they can be linked to a certain withdrawal (where the buyer may have signed the withdrawal data). Hence the real problem is how to show that the particular coin with  $pk_{text}$  is in fact one that the accused buyer has withdrawn.

In [PS99], the solution idea was to allow the buyer to repudiate an accusation with a wrong coin by presenting a different coin and the blinding elements that link it to the specific withdrawal from which this coin is supposed to come. For the case of Brands' payment system, this was shown to be secure under a slightly stronger restrictiveness assumption than what would be needed for the pure payment system. Instead, we now want to give the merchant a direct proof that does not involve the buyer.

<sup>&</sup>lt;sup>3</sup>Actually the protocol is simpler, more like "zero-spendable" coins where the coin as such can be shown but any response to a challenge leads to identification. For intuitiveness, we nevertheless still call this response "second payment" in the informal part.

## 3 Ideas for Achieving Direct Non-Repudiation

In this section we give an informal overview of the new construction with direct non-repudiation, i.e., where the merchant can convince an arbiter without participation by the accused buyer. As described in Section 2.2, we want to fix the actual terms and conditions text by signing them with respect to a key  $pk_{text}$  contained in the coin, and it remains to link this key unforgeably to a particular buyer after a redistribution.

The basic idea is to encrypt this coin key  $pk_{text}$  during registration, and such that the identity proof i is the secret key needed for decryption. The buyer must sign this encryption enc under his real identity so that he is bound to it. Hence, once the merchant learns i due to a redistribution, it is possible to decrypt enc and verify which coin key  $pk_{text}$  the buyer planned to use. Note that the buyer is not needed in this step; this is essential for the direct non-repudiation.

Each i is only used for one coin so that the link between the particular coin and the corresponding encryption enc will be clear.

The next question is how to force the buyer to encrypt the same  $pk_{text}$  in enc as he uses in the coin—clearly, if he can encrypt another value, his real coin will later not be attributed to him. Hence we need a kind of verifiable encryption. However, at this point there is nothing to verify the encryption against— $pk_{text}$  is deep inside the perfectly blinded coin.

Here the ideas from coin tracing come in, in particular from [FTY96] for Brands' cash scheme, where a similar problem exists with an encryption  $enc^*$  for a trusted third party. The solution is to provide an additional specific encoding M of  $pk_{text}$  whose content is invariant under blinding. During registration (withdrawal), the buyer proves in zero-knowledge that enc and M have the same content. The registration center then blindly signs M and  $\mathcal B$  transforms it to M'. Later, in fingerprinting (a payment), the merchant sees the real  $pk_{text}$  used in the coin in clear. The buyer then opens the blinded encoding M', which has the same content as M, and the merchant verifies that this content is really  $pk_{text}$ . Overall, this implies that also enc contained the correct  $pk_{text}$ .

Apart from using the identity proof as a key instead of a trusted third party's key, we need another modification to this idea: In [FTY96], the coin and M are blindly signed in two different signatures. If we did this, traitors could successfully attack the scheme by combining wrong pairs of coins and M's. Hence we need a combined blind signature on the pair, where the pair can be uniquely decomposed both in the blinded and the unblinded form. Hence, while the coins and the encodings M in [FTY96] are constructed using the same pair of generators in a discrete-logarithm setting, we use four generators and construct coins and M using different pairs. The blind signature is made on the product. (More generators in conjunction with Brands' system have been used several times in the past, e.g., in [Bra93, BGK95, FTY98].) Restrictiveness of the blind signature scheme, together with proofs of knowledge that the values are formed over the correct generators, guarantees that a buyer cannot decompose the product in two non-corresponding ways at both sides.

Here is also where the specific restrictiveness assumption comes in: The security of  $\mathcal{RC}$  relies on the correct decomposition, and  $\mathcal{RC}$  cannot trust the merchants to verify zero-knowledge proofs in fingerprinting correctly. Hence one aspect of the decomposition, (the fact that the buyer knows the discrete logarithm of  $pk_{text}$  over the correct generator), is only substantiated by a Schnorr signature towards  $\mathcal{RC}$ . In our setting, even in the random oracle model we cannot easily define and prove this Schnorr signature to be a non-interactive proof of knowledge for lack of an initial common input (see Section 5.2). Hence we have to accommodate for this immediately in the restrictiveness assumption, see Section 5.2. We believe that certain statements in papers on related coin systems must be formalized in the same way.

## 4 Construction

We now present the new construction step by step. There are no surprises given the informal description in the previous section. However, as there are no modular definitions for most components we use, and as we modify some of them internally, a concrete description of the overall system seems to be the easiest way to make everything precise and to get security proofs.

For simplicity, we assume that there is only one registration center. Once and for all, a group  $G_q$  from a family of groups of prime order and generators  $g, g_1, g_2, g_3, g_4 \in_R G_q \setminus \{1\}$  are selected. For concreteness, assume that  $G_q$  is the unique subgroup of order q of the multiplicative group  $\mathbb{Z}_p^*$ , where p is another prime with q|(p-1). Even  $\mathcal{RC}$ , who will typically make this choice, should not be able to compute discrete logarithms in  $G_q$ , and the generators must be truly random. <sup>4</sup> Hash functions hash and hash' for the underlying protocols (Brands and Schnorr signatures) must also be fixed. Finally,  $\mathcal{RC}$  generates a secret signing key  $x \in_R \mathbb{Z}_q^*$  and publishes the public key  $h \equiv g^x \mod p$ .

## 4.1 Registration

An overview of the registration protocol is given in Figures 1 and 2. In the following, we relate the figures to the informal description and explain the correctness proof.

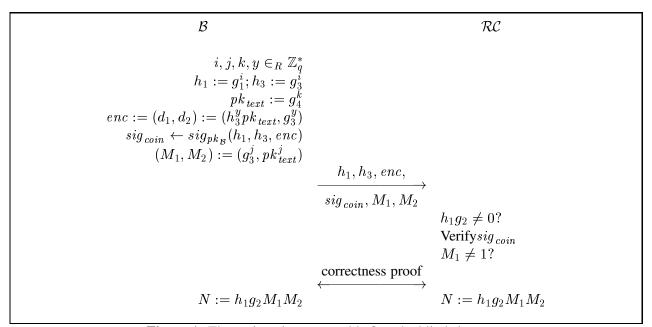


Figure 1: The registration protocol before the blind signature

- **1. Opening a one-time account.**  $\mathcal{B}$  chooses the "identity proof"  $i \in_R \mathbb{Z}_q^*$  randomly and secretly and computes  $h_1 \equiv g_1^i$  (with  $h_1g_2 \neq 1$ ), the "account number" from Brands' system, and  $h_3 \equiv g_3^i$ , which we introduced specially as a public key for ElGamal encryption.
- **2.** Coin key and encryption. The value k, also selected secretly and randomly by  $\mathcal{B}$ , serves as the secret coin key and  $pk_{text} \equiv g_4^k \mod p$  as the corresponding public key.  $\mathcal{B}$  ElGamal-encrypts this public coin key into a ciphertext enc using  $h_3$  as the public key. She computes a signature  $sig_{coin} \leftarrow sig_{pk_{\mathcal{B}}}(h_1, h_3, enc)$

<sup>&</sup>lt;sup>4</sup>The randomness of the generators can be verified if  $\mathcal{RC}$  proceeds as follows: Select a non-secret string r of a certain length uniformly and randomly, e.g., by using an old random number table. Using r, generate primes q and p and elements  $e_i \in \mathbb{Z}_p^*$  deterministically. Compute the generators as  $g_i \equiv e_i^{(p-1)/q}$ . If a  $g_i$  is not a generator, repeat its choice.

under her normal identity and sends it to  $\mathcal{RC}$ , who verifies it. This signature later shows that  $\mathcal{B}$  is responsible for this "account" identified by the keys  $h_1$  and  $h_3$  and for the public key encrypted in enc.

- **3. Encoding for delayed verifiable encryption.** The pair  $(M_1, M_2) = (g_3^j, pk_{text}^j)$  is the additional encoding of  $pk_{text}$  whose content is invariant under the following blinding operation.  $\mathcal{RC}$  will verify that  $M_1 \neq 1$ . The content is uniquely defined because  $M_1 \neq 1$  uniquely defines  $j \neq 0$ , and then  $M_2$  and j uniquely define  $pk_{text}$ .
- **4. Correctness proofs** Now  $\mathcal{B}$  sends the public values to  $\mathcal{RC}$  and gives certain correctness proofs. Intuitively, this is in particular that  $h_1$  and  $h_3$  contain the same identity proof i, and that the content of the encryption (which is uniquely defined given  $h_3$ ) equals the content of the pair  $(M_1, M_2)$  as defined above. Formally,  $\mathcal{B}$  has to give a zero-knowledge proof of knowledge of the values i, j, k, y such that the public values, i.e.,  $h_1, h_3, enc, M_1, M_2$  fulfill the prescribed equations.

This can be done by using a simple protocol from [CEG88] for i and the specific "indirect discourse proof" from [FTY96] for the remaining parameters. However, there is also a general efficient technique for proving low-degree polynomial relations in exponents [Cam98], Section 3.5, which comprises this and many similar situations. For ease of the reader, the protocol from [CEG88] for showing that  $h_1$  and  $h_3$  are correct is shown in Appendix A. Exactly the same type of proof is not possible for the other values because one equation is  $M_2 = g_4^{jk}$ , where neither  $g_4^j$  nor  $g_4^k$  can be public. Here is where the techniques for polynomials come in (e.g., Camenisch uses blinded versions of the required intermediate values, e.g.,  $g_5^r g_4^k$  to get back to the linear situation.).

**5. Withdrawal.** Now  $\mathcal{RC}$  gives a blind signature on the combination of a coin and the encoding  $(M_1, M_2)$ . Let  $m \equiv g_1^i g_2 = h_1 g_2$  be the value typically signed in Brands' scheme),  $M \equiv M_1 M_2$ , and  $N \equiv mM$ . This N is the common input to the blind signing protocol (essentially from [CP93]). In [Bra94], an additional value is included in the hashing; we use  $pk_{text}$  in that place. The resulting protocol is shown in Figure 2.

$$\mathcal{B} \qquad \qquad \mathcal{RC}$$

$$z \leftarrow N^{x}$$

$$w \in_{R} \mathbb{Z}_{q}$$

$$a \leftarrow g^{w} \bmod p$$

$$z' \leftarrow z^{s}, \ N' \leftarrow N^{s}$$

$$u, \ v \in_{R} \mathbb{Z}_{q}$$

$$a' \leftarrow a^{u}g^{v}, \ b' \leftarrow b^{su}N'^{v}$$

$$c' \leftarrow hash(N', z', a', b', pk_{text})$$

$$c \leftarrow c'/u \mod q$$

$$g^{r} \stackrel{?}{\equiv} ah^{c}, \ N^{r} \stackrel{?}{\equiv} bz^{c} \mod p$$

$$r' \leftarrow ru + v \mod q$$

Figure 2: The blind signature part of the registration protocol

As a result,  $\mathcal{B}$  obtains the "coin"  $coin'=(N',pk_{text},\tau')$ , where  $N'\equiv(mM)^s$  and  $\tau'=(z',a',b',r')$  is called the signature on  $(N',pk_{text}).^5$  We denote the blinded versions of m and M by  $m'\equiv m^s\equiv g_1^{is}g_2^s$  and  $M'\equiv M^s\equiv g_3^{s'}pk_{text}^{s'}$ , where s'=sj.

<sup>&</sup>lt;sup>5</sup>In the sense of Section 3 this is not only the coin, but also still contains the blinded specific of  $pk_{text}$ . However, in the following, it is simpler to call this unit a coin.

## 4.2 Fingerprinting

The main common input in fingerprinting is the value *text* typically used to refer to the license conditions. We assume that each *text* is fresh for both buyer and merchant in this protocol, i.e., neither of them uses a value *text* twice. This can be achieved by a number of standard techniques.

- 1. Text signing and coin verification.  $\mathcal{B}$  selects an unused coin  $coin' = (N', pk_{text}, \tau')$ . He uses the corresponding secret key k to make a Schnorr signature  $sig_{text}$  on text (where we include  $pk_{text}$  in the hashing) and sends  $(coin', m', M', s', sig_{text})$  to  $\mathcal{M}$ . Now  $\mathcal{M}$  first verifies the blind signature: He computes  $c' \equiv hash(N', z', a', b', pk_{text}) \mod q$  and tests whether  $g^{r'} \equiv a'h^{c'}$  and  $N^{r'} \equiv b'z^{rc'} \mod p$  hold. We say that a coin is valid if and only if it passes these tests. He then verifies  $sig_{text}$  using  $pk_{text}$  from coin'.
- **2. Verification of decomposition.**  $\mathcal{M}$  first verifies that  $N' \equiv m'M', N' \neq 1$  and  $m' \neq 1$ . Then  $\mathcal{B}$  proves to  $\mathcal{M}$  in zero-knowledge that he knows a representation of m' with respect to  $(g_1, g_2)$  and of  $pk_{text}$  with respect to  $g_4$  [CEG88].
- **3. Delayed part of verifiable encryption.**  $\mathcal{M}$  verifies whether  $M' \equiv g_3^{s'} p k_{text}^{s'}$  holds. (Details why this verification is sufficient can be seen in the proof of the security of the registration center.)
- **4. Embedding.**  $\mathcal{B}$  takes the representation (is, s) of  $m' \equiv g_1^{is} g_2^{s}$  as the value emb to be embedded secretly and verifiably in the data item. This is the identical task as in [PS99] and thus from here on we can reuse the old protocol.

For the overall security considerations later, note that in this protocol, additional commitments on (is, s) are made. These are information-theoretically hiding discrete-logarithm commitments using generators chosen by the merchant and quadratic-residue commitments with respect to a number n chosen by the buyer specially for this embedding. The rest are zero-knowledge protocols. Finally, the buyer decrypts quadratic-residue commitments provided by the merchant with respect to the buyer's n.

## 4.3 Identification

- 1. Merchant-side retrievals.  $\mathcal{M}$  extracts a value  $emb = (r_1, r_2)$  from the redistributed data item using the same extraction algorithm (consisting of a watermarking part and a decoding part) as in [PS99]. This pair should be (is, s) with  $s \neq 0$ ; thus he sets  $s = r_2$  and  $i = r_1/r_2$ . He computes  $m' \equiv g_1^{is} g_2^s \mod p$  and uses it to retrieve coin', M', text and  $sig_{text}$  from the corresponding purchase record of the given data item. If any of these steps do not succeed,  $\mathcal{M}$  he gives up. (The collusion tolerance of the underlying code may be exceeded.) Otherwise he sends to  $\mathcal{RC}$  the triple  $proof_0 = (i, text, sig_{text})$ .
- **2. Registration center retrieval.** On input  $proof_0$ , the registration center searches in its registration database for a buyer who has registered the one-time account number  $h_1 \equiv g_1^i$  and retrieves the values  $(pk_{\mathcal{B}}, enc, sig_{coin})$ , where  $pk_{\mathcal{B}}$  corresponds to a real identity  $ID_{\mathcal{B}}$ .  $\mathcal{RC}$  refuses identification if it is clear from text that the redistribution was legal. Otherwise  $\mathcal{RC}$  decrypts enc using i to obtain  $pk_{text}$  and verifies that  $sig_{text}$  is a valid signature on text for this public key  $pk_{text}$  with respect to the generator  $g_4$ . If positive,  $\mathcal{RC}$  sends the retrieved values to  $\mathcal{M}$ .
- **3. Merchant verification.** If  $\mathcal{M}$  gets an answer  $(pk_{\mathcal{B}}, enc, sig_{coin})$  from  $\mathcal{RC}$ , he first verifies that  $sig_{coin}$  is a valid signature with respect to  $pk_{\mathcal{B}}$  on the triple  $(h_1 \equiv g_1^i, h_3 \equiv g_3^i, enc)$ . He also verifies that enc correctly decrypts to the value  $pk_{text}$  contained in coin' with respect to the secret key i and the generator  $g_3$ . If one of these tests fails or  $\mathcal{M}$  receives no answer, he starts enforced identification.

#### 4.4 Enforced Identification

If  $\mathcal{M}$  has to enforce the cooperation of  $\mathcal{RC}$ , he sends  $proof_1 = (coin', s', i, s, text, sig_{text})$  to an arbiter  $\mathcal{A}$ .  $\mathcal{A}$  verifies the validity of coin' and calls its components  $(N', pk_{text}, \tau')$  as usual. Then she verifies that  $N' \equiv m'M'$  for  $m' \equiv g_1^{is}g_2^s \mod p$  and  $M' \equiv g_3^{s'}pk_{text}^{s'}$ . Finally, she verifies that  $sig_{text}$  is a valid signature on text for the public key  $pk_{text}$  with respect to the generator  $g_4$ .

If any of these tests fails,  $\mathcal{A}$  rejects  $\mathcal{M}$ 's claim. Otherwise she sends  $proof_0 = (i, text, sig_{text})$  to  $\mathcal{RC}$  and requires values  $(pk_{\mathcal{B}}, enc, sig_{coin})$ . Then  $\mathcal{A}$  verifies them as  $\mathcal{M}$  does in Step 3 of identification.

#### 4.5 Trial

Now  $\mathcal{M}$  tries to convince an arbiter  $\mathcal{A}$  that  $\mathcal{B}$  redistributed the data item bought under the conditions described in text. The values  $pk_{\mathcal{B}}$  and text are common inputs. Note that in the following no participation of  $\mathcal{B}$  is required in the trial.

**1.Proof string.**  $\mathcal{M}$  sends to  $\mathcal{A}$  the proof string

$$proof = (coin', s', i, s, sig_{text}, enc, sig_{coin}).$$

**2.Verification of** i.  $\mathcal{A}$  computes  $h_1 \equiv g_1^i$  and  $h_3 \equiv g_3^i \mod p$  and verifies that  $sig_{coin}$  is a valid signature on  $(h_1, h_3, enc)$  with respect to  $pk_{\mathcal{B}}$ . If yes, it means that i, the discrete logarithm of an account number  $h_1$  for which  $\mathcal{B}$  was responsible, has been recovered by  $\mathcal{M}$  and thus, as we will see, that  $\mathcal{B}$  has redistributed some data item. It remains to verify the link to the terms described by text.

**3.Verification of** text.  $\mathcal{A}$  verifies the validity of coin' and calls its components  $(N', pk_{text}, \tau')$ . She then verifies that  $N' \equiv m'M'$  for  $m' \equiv g_1^{is}g_2^s \mod p$  and  $M' = g_3^{s'}pk_{text}^{s'}$ . She also verifies the signature  $sig_{text}$  on the disputed text with respect to  $pk_{text}$  and the generator  $g_4$ . These verifications imply that if the accused buyer owned this coin, he must have spent it in the disputed purchase on text. Finally,  $\mathcal{A}$  verifies that this coin belongs to  $\mathcal{B}$ : She tests whether enc correctly decrypts to  $pk_{text}$  if one uses i as the secret key. If all verifications are passed,  $\mathcal{A}$  finds  $\mathcal{B}$  guilty of redistribution, otherwise  $\mathcal{M}$  should be declared as the cheating party.

# 5 Security

In this section we present detailed proof sketches for the security of the construction. Hereby we rely on the definitions and requirements security outlined in [PW97b]. The first requirements from [PW97b] are effectiveness and "no jamming by registration center". The former means that the registration and fingerprinting succeed if all parties behave correctly. The latter means that even if  $\mathcal{RC}$  is dishonest,  $\mathcal{B}$  will convince any honest merchant in fingerprinting, if she has accepted the corresponding registration. Both cases are straightforward to verify for our scheme. Hence we immediately proceed with the main security requirements.

## 5.1 Security for the Buyer

The buyer's security requirement can be formulated as follows: Consider a buyer  $\mathcal{B}$  who correctly follows the protocols and keeps the obtained results secret, in particular the data item bought. No matter what the

<sup>&</sup>lt;sup>6</sup>This is necessary for the security of  $\mathcal{RC}$  by guaranteeing that the division of N' into m' and M' is correct, even if  $\mathcal{RC}$  is supposed to identify all redistributors independent of text.

<sup>&</sup>lt;sup>7</sup>The latter verification is not essential, but otherwise  $\mathcal{M}$  must include M' in proof.

other parties do, the output of the trial with an honest arbiter will not declare this buyer guilty. Even in the case of legal redistribution, where the adversary can obtain fingerprinted data items from  $\mathcal{B}$  for certain texts, the honest buyer cannot be found guilty of illegal redistribution, i.e., of redistribution for other texts.

Hence consider a trial with  $\mathcal{B}$  for a specific text text for which  $\mathcal{B}$  has not redistributed the data item. Step 2 of the trial guarantees that  $\mathcal{B}$  is only held responsible for one of his own one-time account numbers  $h_1 \equiv g_1^i$ , and that the adversaries must know i.

First, we show that the adversary cannot find i unless it obtains the result of a purchase where  $\mathcal{B}$  has used a coin  $coin'^*$  withdrawn from the account  $h_1$ . The only knowledge the adversary can otherwise obtain about i is: (1)  $h_1$  and  $h_3$ , (2) the correctness proof in registration, (3) the proof of knowledge of a representation of m' with respect to  $(g_1, g_2)$  in fingerprinting, and (4) the commitments on emb = (is, s) and some zero-knowledge proofs in the embedding step. (Note that the decryptions the buyer makes cannot be used as an oracle here because the results only become known to the adversary in a redistribution.) In all the other steps, e.g., the ElGamal encryption, the buyer only uses values that are already known, like  $h_3$ .

As the proofs are zero-knowledge and the commitments semantically secure, computing i from all this information is as hard as computing it from  $h_1$  and  $h_3$  alone. This is as hard as the discrete logarithm. Hence the only way for the adversary to find i is in fact to obtain the resulting data item in a purchase where  $\mathcal{B}$  has used  $coin'^*$  based on  $h_1$ . Let  $text^*$  be the text used in that purchase. By the precondition, we know that  $text^* \neq text$ . The secret key  $k^*$  corresponding to  $pk_{text}^*$  in  $coin'^*$  is known only to  $\mathcal{B}$ . The only information  $\mathcal{B}$  gives about  $k^*$  are zero-knowledge proofs in registration and fingerprinting and the signature on  $text^*$ . If the signature scheme is secure against active attacks, this does not help the adversary to forge a valid signature with respect to  $pk_{text}^*$  on text.

Finally, the signature  $sig_{coin}$  fixes the encryption enc and the public key  $h_3$  to be used with the account number  $h_1$ , and enc and  $h_3$  together uniquely fix  $pk_{text}^*$ . The arbiter verifies this in the trial. Thus the adversary cannot use any other  $pk_{text}'$  to sign text with respect to  $h_1$ .

#### **5.2** Security for the Registration Center

We have to show that if the registration center is honest, an honest arbiter will never output that  $\mathcal{RC}$  is guilty. We need the restrictiveness of the underlying blind signature scheme for showing that the value m' used in fingerprinting "contains" the same value i as the original m, and also that the delayed verification of  $pk_{text}$  works. In [Bra94], Brands only works with two generators  $g_1, g_2$ , while we use four. However, in the underlying report [Bra93] the same assumptions are made and heuristically explained for any number of generators  $g_1, \ldots, g_n$ , and coin systems with more than two generators have also been presented in [BGK95, FTY98]. The exact assumption we need is the following:

**Assumption 1** (Restrictiveness with Schnorr signature). Let A be a probabilistic polynomial-time adversary that can interact with a Brands signer as in Figure 2 several times for messages N of its choice. A also has to output representations of all these messages, i.e., quadruples  $(i_1, \ldots, i_4)$  such that

$$N = g_1^{i_1} \cdots g_4^{i_4}.$$

At the end, A has to output a message (coin) N' with a valid signature and a representation of N', except that it need not show  $i_4'$ , but only values  $(h_4', i_4'', msg, \sigma)$  such that  $N' = g_1^{i_1'} \cdots h_4'^{i_4'}$  and  $\sigma$  is a valid Schnorr signature on msg for the public key  $h_4'$  and the generator (with  $h_4'$  included in the hashing). We then define  $i_4'$  as  $i_4'' \log_{q_4}(h_4')$ .

<sup>&</sup>lt;sup>8</sup>The generators are truly random (see also Footnote 4); thus one can simulate the additional pair  $(g_3, h_3)$  by exponentiating  $(g_1, h_1)$ .

Then the probability that A fulfills all the conditions and that the vector  $(i'_1, \ldots, i'_4)$  is not a scalar multiple of one of the vectors  $(i_1, \ldots, i_4)$  is negligible. (The probability is taken over the random choices of the signer and A.)

**Discussion of the assumption.** In a simpler restrictiveness assumption, the adversary has to output complete representations of both the blinded and unblinded values, i.e., also  $i_4^l$ . In our case, he only outputs a factor  $i_4''$  of  $i_4'$  and, instead of the other factor  $k:=i_4'/i_4''$ , a Schnorr signature with respect to the corresponding public key  $h'_4 = g_4^k$ . The intuitive idea why this should be secure is that a Schnorr signature should be a non-interactive proof of the knowledge of the secret key. Such arguments are mentioned, e.g., in [Bra94] (Corollary 9) and [FTY96, FTY98]. However, really trying to prove our assumption from the simpler one, even in the random oracle model, leads to problems. First, the given situation does not fall under the most obvious way to define Schnorr signatures to be non-interactive zero-knowledge proofs in the random oracle model: One would take g, h as common inputs and an extractor, allowed to simulate the random oracle (in a way indistinguishable for the adversary) would have to extract the secret x with  $h = q^x$ . Under this definition, it is easy to prove that Schnorr signatures are proofs of knowledge. However, in our situation and many others where a non-interactive proof is needed, h is not a common input, but chosen by the adversary in the same step as the signature serving as proof. Hence as to definitions, it is not clear what x the extractor should extract—simply producing pairs (x, h) with  $h = g^x$  is trivial. The definition must therefore be made with respect to a scenario, i.e., in a joint probability space together with other variables. We can, e.g., define that the extractor must output pairs (x, h) where h has the same joint distribution with the other variables as the values h output by the adversary.

Now, if the scenario is non-interactive, one can still prove the desired theorem by using the forking lemma from [PS96b] if one includes h into the hashing in the Schnorr signature. However, in our scenario the adversary interacts with the bank as blind signer, in addition to the random oracle. This gives the same problems with exponential rewinding as in [PS96c] and [SG98], Section 2.4. It may be interesting to investigate how to modify either the proof techniques or the scheme so that some proof of this type goes through, but for the moment we had to make the stronger assumption.

**Proof.** Recall that we want to prove that an honest  $\mathcal{RC}$  should never be found guilty by an honest  $\mathcal{A}$ . In our scheme, this could only happen in enforced identification, because in a trial  $\mathcal{A}$  only finds either  $\mathcal{B}$  or  $\mathcal{M}$  guilty. There are two ways how this could happen:

- 1. If  $\mathcal{M}$  can convince  $\mathcal{A}$  to enforce identification, but  $\mathcal{RC}$  does not find a registration under the required value i.
- 2. If  $\mathcal{RC}$  finds such a registration, but the values  $(pk_{\mathcal{B}}, enc, sig_{coin})$  do not pass the arbiter's tests. By  $\mathcal{RC}$ 's own tests during registration  $sig_{coin}$  is correct, so the remaining possibility is that enc does not decrypt to the value  $pk_{text}$  shown in  $proof_1$ .

In both cases, the tuple  $proof_1$  shown by the adversary must contain a valid coin  $coin' = (N', pk_{text}, \tau')$  and values (i, s, s') such that N' = m'M' with  $m' \equiv g_1^{is}g_2^s$  and  $M' \equiv g_3^{s'}pk_{text}^{s'}$ . Moreover, it must contain a Schnorr signature  $sig_{text}$  on some text, which is valid with respect to  $pk_{text}$  and the generator  $g_4$ . Hence as far as the output is concerned, the adversary needs exactly what it also needs in our restrictiveness assumption, with  $(i'_1, \ldots, i'_4) = (is, s, s', ks')$  where k is defined as the discrete logarithm of  $pk_{text}$  with respect to  $g_4$ .

Furthermore, the registration protocol guarantees that the adversary has to prove knowledge of a representation of each common input N for which the blind signature protocol is executed. These are normal interactive proofs of knowledge; hence from any adversary successful in our scenario we can, together with

the extractors, construct another adversary that actually outputs the representations, so that the assumption applies to it.

By the actual predicate proved, these representations are of the form  $(i_1,1,i_3,i_4)$  where  $h_1=g_1^{i_1}$ ,  $M_1=g_3^{i_3}$ ,  $M_2=g_4^{i_4}$  hold, and additionally  $h_3=g_3^{i_1}$ . The restrictiveness assumption therefore guarantees that the quadruple (is,s,s',ks') defined by  $proof_1$  is a scalar multiple of such a quadruple  $(i_1,1,i_3,i_4)$ . The factor can only be s, and if it were 0, the entire quadruple would be 0 and thus N'=1, in contradiction to the validity of the coin. Thus  $s\neq 0$  and  $i_1=i$ ,  $i_3=s'/s$ , and  $i_4=ks'/s$ .

The first equation means that the i shown in  $proof_1$  was actually used in a registration. This excludes Case 1 of how  $\mathcal{RC}$  could be found guilty.

During this registration,  $\mathcal{RC}$  verified in the correctness proof that the content of the encryption  $enc = (d_1, d_2)$  equals the content of the pair  $(M_1, M_2)$ . We have now shown that  $M_1 = g_3^{s'/s}$  and  $M_2 = g_4^{ks'/s}$ . The content of this pair (by the definition in Section 4.1, Step 3) is  $g_4^k = pk_{text}$ . This also excludes Case 2 of how  $\mathcal{RC}$  could be found guilty.

## **5.3** Security for the Merchant

The requirement for the merchant's security is as follows: For any algorithm  $\mathcal{B}^*$  of the cheating buyers that engages in at most collsize (a parameter for the maximum tolerated collusion size) executions of fingerprinting for a certain data item and then produces another copy sufficiently similar to the original, the merchant will obtain a valid digital identity as an output in identification, together with a text used and a string proof, and then win a trial with any honest arbiter. This should hold even if the registration center is cheating, i.e.,  $\mathcal{B}^*$  also comprises it. In this case, the protocol for enforced identification may be needed if normal identification fails and the output for the arbiter in either this protocol or the trial may indicate that  $\mathcal{RC}$  is guilty.

Just as in [PS99], the initial extraction algorithm guarantees the following (under the given assumptions on an underlying watermarking scheme): Whenever a collusion of at the size *collsize* redistributes a data item sufficiently similar to the original, then  $\mathcal{M}$  can, with very high probability, extract a value emb that belongs to a traitor. More precisely, this means that emb is a pair  $(r_1, r_2)$  such that  $g_1^{r_1}g_2^{r_2} \equiv m'$ , where m' is the public value that  $\mathcal{M}$  input in the embedding procedure.

Using the value m',  $\mathcal{M}$  can retrieve the corresponding values text and  $(coin', M', s', sig_{text})$  where the coin is valid,  $sig_{text}$  is a valid signature on text, and for the component N' of coin', the equations  $N' \equiv m'M'$  and  $M' \equiv g_3^{s'}pk_{text}^{s'}$  hold. Setting  $(i,s) \equiv (r_1/r_2, r_2)$  implies  $g_1^{is}g_2^s \equiv m'$ . Assuming the restrictiveness assumption holds,  $r_2$  is non-zero or  $\mathcal{M}$  will obtain an evidence that  $\mathcal{RC}$  has cheated, i.e., colluded with traitors and signed values with wrong representation. Now  $proof_1 = (coin', s', i, s, text, sig_{text})$  enables him to ask  $\mathcal{RC}$  for identification and, in the worst case, have it enforced by  $\mathcal{A}$ , because  $\mathcal{A}$  only performs verifications whose validity has just been listed.

Together with the values that  $\mathcal{RC}$  must return,  $\mathcal{M}$  therefore obtains a valid proof string proof: In a trial,  $\mathcal{A}$  only performs verifications that  $\mathcal{M}$  also performed in identification or fingerprinting, so that  $\mathcal{M}$  will not lose.

 $\mathcal{M}$  is also protected from making wrong accusations: Even if there are more than the tolerated number of traitors,  $\mathcal{M}$ 's verifications in identification guarantee that whenever he makes an accusation he will not lose in the trial.

#### 5.4 Anonymity

We assume that  $\mathcal{RC}$  and  $\mathcal{M}$  collude and both may deviate from their protocols, hence we call them  $\mathcal{RC}^*$  and  $\mathcal{M}^*$ . We want to show that they learn nothing about the purchase behaviour of honest buyers, except for

facts that can simply be derived from the knowledge of who registered and for what number of purchases, and at what time protocols are executed. This should even hold for the remaining purchases of a buyer if  $\mathcal{RC}^*$  and  $\mathcal{M}^*$  obtain some data items this buyer bought.

In our construction, the only information common to all registrations of a buyer is her global key pair  $(sk_{\mathcal{B}}, pk_{\mathcal{B}})$  (recall that we use each i only once). She only uses it to generate the signature  $sig_{coin}$ , and uses neither the keys nor this signature in fingerprinting. Thus other fingerprintings and possible redistributions of a buyer are statistically independent of one registration and the corresponding fingerprinting. Hence we focus on the question whether  $view_{reg}$  and  $view_{fing}$  from such a pair of corresponding protocols are linkable. For this, we let an adversary carry out two registrations and then the two corresponding fingerprintings in random order. The adversary is considered successful if it can guess with probability significantly better than 1/2 which views correspond to each other:

```
\begin{split} P_{A_{Link}} &= P(b^* = b :: par \leftarrow gen_{glob}(l); \\ &(sk_0, pk_0) \leftarrow gen_{key}(par); (sk_1, pk_1) \leftarrow gen_{key}(par); \\ &((traf_{reg,0}, aux_1), view_{\mathcal{B},0}) \leftarrow reg(\mathcal{B}(sk_0), \mathcal{RC}^*(pk_0)); \\ &((traf_{reg,1}, aux_2), view_{\mathcal{B},1}) \leftarrow reg(\mathcal{B}(sk_1), \mathcal{RC}^*(pk_1, aux_1)); \\ &b \in_R \{0, 1\}; \text{if ok for buyer:} \\ &((traf_{fing,b}, aux_3), -) \leftarrow fing(\mathcal{B}(view_{\mathcal{B},b}), \mathcal{M}^*(aux_2)); \\ &((traf_{fing,\bar{b}}, aux_4), -) \leftarrow fing(\mathcal{B}(view_{\mathcal{B},\bar{b}}), \mathcal{M}^*(aux_3)); \\ &b^* \leftarrow A_{Link}(aux_4)) \\ &> 1/2 + 1/poly(l). \end{split}
```

Here  $gen_{glob}$  is an algorithm that generates the global parameters par (the group and generators in our construction), given a security parameter l. Then the two buyers generate their global keys with an algorithm  $gen_{key}$ . Next, reg is the registration protocol. Here  $\mathcal{RC}^*$  inputs the buyer's public key, the buyer  $\mathcal{B}$  her secret key. The outputs are  $\mathcal{RC}^*$ 's view and  $\mathcal{B}$ 's view  $view_{\mathcal{B}}$ . For the following it is useful to write  $\mathcal{RC}^*$ 's view as  $(traf_{reg}, aux_i)$ , where  $traf_{reg}$  ("traffic" in slight abuse of the term) denotes the messages from  $\mathcal{B}$  to  $\mathcal{RC}^*$ , while the variables  $aux_i$  model the adversary's entire memory between protocol executions.

Now a bit b is uniformly chosen; it denotes on which registration the first execution of fingerprinting is based, assuming that the registrations succeeded from the buyers' point of view. The notation for the fingerprinting protocol fing is similar to that for reg, where '-' denotes unimportant output of  $\mathcal{B}$ . Finally, the algorithm  $A_{Link}$  outputs a guess  $b^*$  for b based on the adversary's memory, which may of course contain the traffic. The values sent by  $\mathcal{B}$  are (for simplicity we included  $pk_{\mathcal{B}}$  in  $traf_{reg}$ ):

$$traf_{reg,0} = (pk_{\mathcal{B},0}, h_{1,0}, h_{3,0}, M_{1,0}, M_{2,0}, enc_0, sig_{coin,0}, c_0, traf_{reg,0}^{ZKP}),$$
  
$$traf_{fing,b} = (coin'_b, m'_b, M'_b, s'_b, sig_{text,b}, traf_{embed,b}, traf_{fing,b}^{ZKP}),$$

and similarly for  $traf_{reg,1}$  and  $traf_{fing,\bar{b}}$ . Here  $c_0$  is the only value sent in the withdrawal subprotocol,  $coin'_b = (N'_b, pk_{text,b}, \tau'_b)$  the coin,  $traf_{embed,b}$  the traffic from Step 4 of fingerprinting and  $traf_{reg,0}^{ZKP}$ ,  $traf_{fing,b}^{ZKP}$  that from all zero-knowledge protocols in registration and fingerprinting. The texts to be signed may be chosen adaptively by  $\mathcal{M}^*$  in fing.

We can prove, as shown in detail in Appendix B, that given a successful adversary as defined above, there are also successful adversaries in successive scenarios where the "buyer" sends fewer and fewer values. This finally leads to a contradiction. The anonymity of our scheme is based on the following assumption and the random oracle model for the hash function used in the blind signature protocol:

**Assumption 2** (Strong Decisional Diffie-Hellman Assumption). No probabilistic polynomial-time algorithm  $A_{SDDH}$ , on inputs of the form

$$(g, g^x, g^y, g^{y^{-1}}, u)$$

where u is either  $g^{xy}$  or a random group element, can distinguish the two cases with probability significantly better than 1/2.

# Acknowledgment

We thank Mihir Bellare, Victor Shoup, Michael Steiner and Michael Waidner for interesting discussions.

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## A Proof of Knowledge of Simultaneous Discrete Logarithm

For the ease of the reader, Figure 3 shows a proof of knowledge that the buyer knows i with  $h_1 \equiv g_1^i$  and  $h_3 \equiv g_3^i \mod p$  using the protocol from [CEG88]. Similar protocols are also the basis for Camenisch's technique for proving polynomial relations among secret exponents, and used in fingerprinting to prove correctness of m'.

$$\mathcal{B}$$

$$REPEAT T \text{ times}$$

$$i' \in_{R} \mathbb{Z}_{q}^{*}$$

$$h'_{1} \leftarrow g_{1}^{i'}, h'_{3} \leftarrow g_{3}^{i'} \bmod p \xrightarrow{\qquad \qquad \qquad } \begin{array}{c} h'_{1}, h'_{3} \\ \hline \\ & \longleftarrow \\ i'' \leftarrow ei + i' \end{array} \xrightarrow{\qquad \qquad } \begin{array}{c} e \\ \hline \\ & \downarrow \\ i'' \end{array} \xrightarrow{\qquad \qquad } \begin{array}{c} e \in_{R} \mathbb{Z}_{2} \\ \hline \\ & \downarrow \\ & \downarrow \\ \end{array}$$

$$END REPEAT$$

Figure 3: Proving knowledge of a simultaneous solution to two discrete logarithm equations

As usual, the proofs of knowledge can either be made with small challenges and be provably zero-knowledge, or with larger challenges for greater efficiency. For discussions on non-interactive uses, see Section 5.2. The rest of our security considerations assumes that the proofs are zero-knowledge.

## **B** Proof of Computational Anonymity

Following the definition in Section 5.4, we present a detailed proof of the anonymity of our construction. Where a simulation can be made locally for one of the four protocols, we omit the index 0 or 1 for registrations and b or  $\bar{b}$  for fingerprintings. It always means that both components are simulated in the same way.

Simple simulations: We first show that some components can be omitted because they can easily be simulated from the others. For the entire views from the zero-knowledge proofs we have a simulator by definition (of auxiliary-input zero-knowledge). The triple  $(sk_{\mathcal{B}}, pk_{\mathcal{B}}, sig_{coin})$  is not used in any other components; a simulator can therefore generate its own key pair and compute  $sig_{coin}$  with it.  $traf_{embed}$  consists of commitments that are information-theoretically or semantically secure (and zero-knowledge proofs). These can be simulated by commitments on fixed values; this cannot change the success probability of  $A_{Link}$  significantly because otherwise one would obtain a distinguisher. The encryption enc is semantically secure under the Decisional Diffie-Hellman (DDH) assumption [TY98], and thus the same argument as for the commitments holds. The value N' in coin' is a function of m' and M', and M' is a function of  $pk_{text}$  and s'.

Simulating the coin: Next we show how the blind signature  $\tau'$  and the traffic c from the withdrawal can be simulated. This does not follow trivially from unlinkability of Brands' scheme because we reuse some internal values from the withdrawal in the rest of the protocol (beyond what is used in Brands' scheme), e.g., the blinding exponent s in  $s' \equiv sj$ . (Furthermore active attacks of  $\mathcal{RC}$  are typically not mentioned.) We claim that c can be simulated by an independent random value, and  $\tau' = (z', a', b', r')$  by a correct random signature on N', i.e., the simulator chooses  $w' \in_R \mathbb{Z}_q^*$  and computes  $z' \equiv N^{tx}$ ,  $a' \equiv g^{w'}$ ,  $b' \equiv N^{tw'}$ ,  $c' \equiv hash(N', z', a', b', pk_{text})$ , and  $r' \equiv c'x + w'$ . We have to show that the real c is also random and the

real  $\tau'$  a random signature on N', and both are independent of each other and all other values.

For the randomness of c even for a cheating  $\mathcal{RC}^*$  we work in the random oracle model for hash as in [FTY96, FTY98]. Then for each input tuple to hash that has not occurred before, the output c' is random and independent of all values chosen up to this time, in particular u. Furthermore, the inputs of the honest buyers contain, e.g., a new random value  $pk_{text}$  each time and thus only repeat with negligible probability. Hence the simulation of c is correct.

Now it follows that even a cheating  $\mathcal{RC}^*$  must choose (z,a,b,r) with the correct relations, i.e., such that w exists with  $z \equiv N^x$ ,  $a \equiv g^w$ ,  $b \equiv N^w$ , and  $r \equiv cx + w$ . More precisely, if it chooses (z,a,b) differently, it will only pass the buyer's verification and get information on the bit b with negligible probability, b0 and hence we need not consider those cases further. This holds because one can easily extract such a b1 and b2 from acceptable responses to two challenges b2 cases b3. Then b3 is uniquely determined by the verification equation.

Given the correctness of (z, a, b, r), one can easily show that the buyer's signature  $\tau'$  has the structure claimed above with w' = wu + v. It remains to be shown that this w' is uniformly distributed independent of the remaining values in the view. This is true because the only other place where u and v are used in the real protocol is in the computation of c, and we have already shown that c can be replaced by an independent random value.

**Using Decisional Diffie-Hellman assumptions.** The remaining traffics can be written as follows (we have omitted indices distinguishing the successive reduced traffics for readability):

$$traf_{reg,0} = (h_{1,0}, h_{3,0}, M_{1,0}, M_{2,0}) = (g_1^{i_0}, g_3^{i_0}, g_3^{j_0}, g_4^{k_0 j_0}),$$
  
$$traf_{fing,b} = (pk_{text,b}, m'_b, s'_b, sig_{text,b}) = (g_4^{k_b}, g_1^{i_b s_b} g_2^{s_b}, s_b j_b, sig_{text,b}),$$

and similarly for 1 and  $\bar{b}$ . For the relation to Diffie-Hellman-type problems, where only one generator is given, we abbreviate  $g_1$  as g (confusion with g in the withdrawal protocol should not occur) and let  $g_2 = g^{\alpha}$ ,  $g_3 = g^{\beta}$ ,  $g_4 = g^{\gamma}$ . Note that the generators were generated in a way that is random even if  $\mathcal{RC}$  cheats. This is important for the following simulations, where we can use random values in the place of  $\alpha$ ,  $\beta$  and  $\gamma$ . We now rewrite the entire remaining view of the adversary. The only points where the remaining "buyer" reacts on a message from the adversary are the signatures on texts, which we now write  $sig_{text} = sig_{g',k}(text)$  if g' is the generator and k the secret key. We include the generators so that one remembers to simulate them, and one final global memory aux of the adversary.

$$\begin{array}{lcl} \operatorname{traf}_{\operatorname{reg},0} & = & (g^{i_0},g^{\beta i_0},g^{\beta j_0},g^{\gamma k_0 j_0}), \\ \operatorname{traf}_{\operatorname{reg},1} & = & (g^{i_1},g^{\beta i_1},g^{\beta j_1},g^{\gamma k_1 j_1}), \\ \operatorname{traf}_{\operatorname{fing},b} & = & (g^{\gamma k_b},g^{i_b s_b + \alpha s_b},s_b j_b,sig_{g^{\gamma},k_b}(\operatorname{text}_b)), \\ \operatorname{traf}_{\operatorname{fing},\bar{b}} & = & (g^{\gamma k_{\bar{b}}},g^{i_{\bar{b}} s_{\bar{b}} + \alpha s_{\bar{b}}},s_{\bar{b}} j_{\bar{b}},sig_{g^{\gamma},k_{\bar{b}}}(\operatorname{text}_{\bar{b}})), \\ \operatorname{view}_{\operatorname{glob}} & = & (g,g^{\alpha},g^{\beta},g^{\gamma},\operatorname{aux}). \end{array}$$

First we show that we can replace  $g^{\beta i_0}$  in  $traf_{reg,0}$  by an independent random value without significantly reducing the success probability of  $A_{Link}$ . Otherwise the following algorithm would break the Decisional Diffie-Hellman assumption: On input  $(g, g^x, g^y, u)$ , where u is either  $g^{xy}$  or an independent random value, use the unknown values x and y in the place of  $\beta$  and  $i_0$ , respectively. More precisely, simulate the above

<sup>&</sup>lt;sup>9</sup>A joint simulation of c and  $\tau'$  by doing everything like an honest buyer would is no alternative, because the simulator does no know b and into which pair of view such a pair of c and  $\tau'$  would belong.

 $<sup>^{10}</sup>$ We hope it is not confusing except in this sentence that both the bit and a value in the withdrawal protocol are called b.

<sup>&</sup>lt;sup>11</sup>This is a priori clear for x because the protocol is a well-known proof of knowledge; but typically there is no need to show that internal values in a proof of knowledge, here a', b', are also correct.

view by choosing b,  $\alpha$ ,  $\gamma$ ,  $j_0$ ,  $k_0$ ,  $s_0$ , and  $i_1$ ,  $j_1$ ,  $k_1$ ,  $s_1$  randomly. Then compute the values where  $\beta$  and  $i_0$  do not occur as usual (note that this simulator knows b and thus in which fingerprinting view  $i_0$  is used). Simulate the remaining values (these are  $g^{\beta}$ ,  $g^{i_0}$ ,  $g^{\beta j_0}$ ,  $g^{\beta j_0}$ ,  $g^{\beta j_1}$ , and  $g^{i_0s_0+\alpha s_0}$ ) as  $g^x$ ,  $g^y$ , g

Now we can obviously omit this independent random value and proceed in the same way for  $g^{\beta i_1}$ .

Next we show that one can replace  $g^{i_b s_b}$  in  $traf_{fing,b}$  by an independent random value u. First, the distribution is unchanged if we use a random value  $s'_b$  in the place of  $s_b j_b$  and set  $j_b = s'_b / s_b$  instead of choosing it randomly (for b = 0, 1). We can therefore rewrite the traffics as

$$traf_{reg,0} = (g^{i_0}, g^{\beta s'_0/s_0}, g^{\gamma k_0 s'_0/s_0}),$$
  
$$traf_{fing,b} = (g^{\gamma k_b}, g^{i_b s_b + \alpha s_b}, s'_b, sig_{g^{\gamma}, k_b}(text_b))$$

and similarly for 1 and  $\bar{b}$ . We now need the Strong Decisional Diffie-Hellman (SDDH) Assumption (see Section 5.4). Given an SDDH-tuple, we simulate a view by letting the unknown values x,y play the roles of  $i_b, s_b$ , similar as above: The simulator randomly chooses  $b, \alpha, \beta, \gamma, j_0, k_0, s'_0, j_1, k_1, s'_1$  and  $i_{\bar{b}}, s_{\bar{b}}$ . Then all values can be constructed (the given  $g^{y^{-1}}$  corresponds to  $g^{1/s_b}$ ) and the resulting view is correctly distributed if  $u = g^{xy}$ . In the other case, which must be indistinguishable for  $A_{Link}$ , the second component in  $traf_{fing,b}$  has become  $ug^{\alpha s_b}$  where u and hence this component is independent of everything else. Hence we can omit it. We then go through the same procedure for  $g^{i_{\bar{b}} s_{\bar{b}}}$ .

Now  $g^{\alpha}$  is the only remaining component with  $\alpha$ , and  $\alpha$  is random. Hence we can also omit it. Similarly, we can now omit  $g^{i_b}$  and  $g^{i_{\bar{b}}}$ . This leaves us with

$$traf_{reg,0} = (g^{\beta s'_0/s_0}, g^{\gamma k_0 s'_0/s_0}),$$

$$traf_{reg,1} = (g^{\beta s'_1/s_1}, g^{\gamma k_1 s'_1/s_1}),$$

$$traf_{fing,b} = (g^{\gamma k_b}, s'_b, sig_{g^{\gamma},k_b}(text_b)),$$

$$traf_{fing,\bar{b}} = (g^{\gamma k_{\bar{b}}}, s'_{\bar{b}}, sig_{g^{\gamma},k_{\bar{b}}}(text_{\bar{b}})),$$

$$view_{glob} = (g, g^{\beta}, g^{\gamma}, aux).$$

By the same technique as above, we now replace  $g^{\beta/s_0}$  by an independent random value u: We use the normal DDH assumption and let x and y play the roles of  $\beta$  and  $1/s_0$ . (Note that  $1/s_0$  modulo q is also a random number.) Again we can construct all components and they would have correct distribution in the case  $u = g^{xy}$ . With random u, we get a component  $u^{s_0'}$ , which is random and can be omitted. (Note that any  $u \neq 1$  is a generator.) The same holds for  $g^{\beta/s_1}$ . Then  $g^{\beta}$  is the only remaining component with random  $\beta$  and can be omitted.

Then we do the same for  $g^{\gamma/s_0}$  and for  $g^{\gamma/s_1}$  and omit the resulting components  $u^{k_0s_0'}$  and  $u^{k_0s_0'}$ . The remaining view is

$$traf_{fing,b} = (g^{\gamma k_b}, s'_b, sig_{g^{\gamma},k_b}(text_b)),$$
  

$$traf_{fing,\bar{b}} = (g^{\gamma k_{\bar{b}}}, s'_{\bar{b}}, sig_{g^{\gamma},k_{\bar{b}}}(text_{\bar{b}})),$$
  

$$view_{glob} = (g, g^{\gamma}, aux),$$

i.e., the remaining "buyer" sends nothing at all in registration. His behaviour can be simulated without even choosing a value b (it is only an index now). However, we showed that if a successful adversary in the original scenario exists, there is also one for this scenario. Hence we have reached the desired contradiction.