



Master of Science HES-SO in Engineering Av. de Provence 6 CH-1007 Lausanne

Master of Science HES-SO in Engineering

Orientation: Information and Communication Technologies (ICT)

NEW METHODS FOR TRANSACTIONS IN BLOCKCHAIN SYSTEMS

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Acknowledgments

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Preface

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Lausanne, 12 Mars 2011

T. D.

Abstract

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Keywords: keyword1, keyword2, keyword3

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1 | Introduction

What is Bitcoin? why do we need it? [1, 2, 3, 4, 5]

ECDSA is the signature scheme used by Bitcoin to sign transactions. A standard transaction is constituted of a single signature corresponding to the address where the Bitcoins come from. But sometimes we need more complex management for locking funds. To address the limitation of a single signature, Bitcoin introduced a new OP_CODE named CHECKMULTISIG with a new standard script. With this standard script, it is now possible to spend Bitcoin to an address that requires a minimum of m signatures in n authorised signatories and extend the capability of Bitcoin to lock funds in a more complex way.

However, some issues appear. The way the script works requires exposing all the public keys when an output is signed and this increases the transaction size enormously, which implies bigger fees. All the signatures are, obviously, present with the public keys in the transaction script, which implies that we can know which public keys signed the transaction. And there is some limitation, due to the script size limit, the maximum number of authorised signatories is 15. All these limitations mean that we cannot imagine a complex organization nor structure with the multi-signature script for the moment.

To address this limitation, a group of researchers published a first paper in 2015 and a second one in 2016 describing the way to achieve a threshold scheme with DSA and ECDSA. Today, there is no well-known implementation ready for production purposes even though industries need it. The principal purpose of this thesis is to provide a clear, well documented C library, based on the internal ECDSA library present in bitcoin-core.

The largest challenge in Bitcoin for the coming years is scalability. Currently, Bitcoin enforces a block-size limit which is equivalent to only some transactions per second on the network. This is not sufficient in comparison to big payment infrastructures such as VISA, which allows tens of thousands of transactions per second and even more in peak times such as Christmas. To address this, some proposals modifying the transaction structure (like SegWit), some proposals modifying the block-size limit (such as SegWit2x) and others creating a second layer based on top of the Bitcoin protocol (like Lightning Network) exist. In the same idea of the Lightning Network, Bity is working on an implementation of a one-way payment channel. A one-way payment channel allows two parties to transact over the blockchain while minimizing the number of transactions needed on the blockchain in a secure and trustless way. This kind of channel needs multi-signature addresses which might be improved with the threshold scheme. The second part of the thesis is to co-write the channel white paper and add a chapter of how to improve it with the threshold scheme (better privacy, cheaper transaction, less limitations).

2 | Bitcoin, a peer-to-peer payment network

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2.1 Actors

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type of nodes in the peer-to-peer network https://github.com/bitcoinbook/bitcoinbook/blob/second_edition/ch08.asciidoc

2.1.1 Users

2.1.2 Miners

2.1.3 Developpers

2.2 Blockchain

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2.2.1 Public ledger

2.2.2 Speed

Mining difficulty

2.3 Transaction

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2.3.1 Scripting language

Locking script, unlocking script

2.3.2 Transaction Fees

2.4 Scalability of Bitcoin

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Chapter 2. Bitcoin, a peer-to-peer payment network

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2.4.1 On-chain improvments

2.4.2 Layer-two applications

3 | Payment channels, a micro-transaction network

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3.1 Types of payment channel

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3.2 Our one-way channel

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3.3 Optimizing channels

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$4 \mid (1,2)$ -threshold optimal ECDSA

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4.3.3

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4.4 Threshold deterministic signature

4.1 Recap

Before introducing the threshold scheme, a recap of basic components used after in the scheme is presented. The recap is composed of Elliptic Curves (EC) basic mathematics, Paillier homomorphic encryption scheme, and digital signature—in particular Digital Signature Algorithm (DSA) and Elliptic Curve Digital Signature Algorithm (ECDSA).

4.1.1 Elliptic curves

Bitcoin use EC cryptography for securing his transaction. ECDSA—based on the DSA proposal by the National Institute of Standards and Technology (NIST)—over the curve secp256k1—proposed by the Standards for Efficient Cryptography Group (SECG)—is used.

Secp256k1 curve

The curve secp256k1 is define over the finite field \mathbb{F}_p of 2^{256} bits with a Koblitz curve $y^2 = x^3 + ax + b$ where a = 0 and b = 7.

$$y^2 = x^3 + 7$$

The curve order n define the number of element (points) generated by the generator G on the curve. An exponentiation of the generator $g^a \mod p$ become a point multiplication with the generator $a \cdot G$.

Points addition

With two distinct point P and Q on the curve \mathcal{E} , geometrically the resulting point of the addition is the inverse point, (x, -y) of the intersection point with a straight line between P and Q. An infinity point \mathcal{O} represent the identity element in the group. Algebraically the resulting point is obtained with:

$$P + Q = Q + P = P + Q + \mathcal{O} = R$$

$$(x_p, y_p) + (x_q, y_q) = (x_r, y_r)$$

$$x_r \equiv \lambda^2 - x_p - x_q \pmod{p}$$

$$y_r \equiv \lambda(x_p - x_r) - y_p \pmod{p}$$

$$\lambda = \frac{y_q - y_p}{x_q - x_p}$$

$$\equiv (y_q - y_p)(x_q - x_p)^{-1} \pmod{p}$$

$$(4.1)$$

Point doubling

For P and Q equal, the formula is similar, the tangent to the curve $\mathcal E$ at point P determine R.

$$P + P = 2P = R$$

$$(x_p, y_p) + (x_p, y_p) = (x_r, y_r)$$

$$x_r \equiv \lambda^2 - 2x_p \pmod{p}$$

$$y_r \equiv \lambda(x_p - x_r) - y_p \pmod{p}$$

$$\lambda = \frac{3x_p^2 + a}{2y_p}$$

$$\equiv (3x_p^2 + a)(2y_p)^{-1} \pmod{p}$$

$$(4.2)$$

Point multiplication

A point P can be multiply by a scalar d. The straightforward way of computing a point multiplication is through repeated addition where $dP = P_1 + P_2 + \cdots + P_d$.

Lemma 4.1.1 Given a multiple Q of P where Q = nP it is infeasible to find n if n is large.

4.1.2 Paillier cryptosystem

The Paillier cryptosystem, invented by and named after Pascal Paillier in 1999, is a probabilistic asymmetric algorithm for public key cryptography. The problem of computing n-th residue classes is believed to be computationally difficult. The decisional composite residuosity assumption is the intractability hypothesis upon which this cryptosystem is based.

Encryption

With a public key (n, g) and a message m < n, select a random r < n and compute the ciphertext $c = g^m \cdot r^n \mod n^2$ to encrypt the plaintext.

Decryption

With a private key (n, g, λ, μ) and a ciphertext $c \in \mathbb{Z}_{n^2}^*$ compute the plaintext as $m = L(c^{\lambda} \mod n^2) \cdot \mu \mod n$ where $L(x) = \frac{x-1}{n}$.

4.1.3 Digital Signature Algorithm

The Digital Signature Algorithm (DSA) is a Federal Information Processing Standard for digital signatures. In August 1991 the National Institute of Standards and Technology (NIST) proposed DSA for use in their Digital Signature Standard (DSS) and adopted it as FIPS 186 in 1993.

Signing

With public parameters (p, q, g), hash the hashing function, m the message, and $x \in \mathbb{Z}_q$ the private key.

• Generate a random $k \in \mathbb{Z}_q$

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- Calculate $r = (g^k \mod p) \mod q \land r \neq 0$
- Calculate $s = k^{-1}(\texttt{hash}(m) + xr) \mod q \land s \neq 0$
- The signature is (r, s)

Verifying

With public parameters (p, q, g), hash the hashing function, m the message, (r, s) the signature, and $y = g^x \mod p$ the public key.

- Reject the signature if $r, s \notin \mathbb{Z}_q$
- Calculate $w = s^{-1} \mod q$
- Calculate $u_1 = \text{hash}(m) \cdot w \mod q$
- Calculate $u_2 = rw \mod q$
- Calculate $v = (g^{u_1}y^{u_2} \mod p) \mod q$
- The signature is valide iff v = r

4.1.4 Elliptic Curve Digital Signature Algorithm

ECDSA is a variant of DSA which uses elliptic curve cryptography.

Signing

With public parameters (\mathcal{E}, G, n) , hash the hashing function, m the message, and $x \in \mathbb{Z}_n$ the private key.

- Generate a random $k \in \mathbb{Z}_n$
- Calculate $(x_1, y_1) = k \cdot G$
- Calculate $r = x_1 \mod n \land r \neq 0$
- Calculate $s = k^{-1}(\text{hash}(m) + xr) \mod n \land s \neq 0$
- The signature is (r, s)

Verifying

With public parameters (\mathcal{E}, G, n) , hash the hashing function, m the message, (r, s) the signature, and $Q = x \cdot G$ the public key.

- Reject the signature if $r, s \notin \mathbb{Z}_n$
- Calculate $w = s^{-1} \mod n$
- Calculate $u_1 = \text{hash}(m) \cdot w \mod n$
- Calculate $u_2 = rw \mod n$

- Calculate the curve point $(x_1, y_1) = u_1 \cdot G + u_2 \cdot Q$ if $(x_1, y_1) = \mathcal{O}$ then the signature is invalid
- The signature is valide iff $r \equiv x_1 \pmod{n}$

4.2 Threshold scheme

4.2.1 Adapting zero-knowledge proofs to ECDSA

Initially the proofs have been designed for the DSA architecture, so the values tested in the proofs are values in \mathbb{Z}_q . These values are used to create a challenge e with two hash function (one different per proof.) For ECDSA some of these values are now points and some equation need to be adapted. Points are serialized in long form of 65 bytes, starting with 0x04 and two 32 bytes number for the coordinate x and y.

The first zero-knowledge proof Π is created by Alice to prove to Bob that she act correctly and have encrypted coherent data with Paillier encryption.

```
\delta \stackrel{R}{\leftarrow} \mathbb{Z}_{n^3}
\beta \xleftarrow{R} \mathbb{Z}_N^*
                                                                                                   \mu \stackrel{R}{\leftarrow} \mathbb{Z}_N^*
\gamma \xleftarrow{R} \mathbb{Z}_{n^3 \tilde{N}}
\rho_1 \xleftarrow{R} \mathbb{Z}_{n^{\tilde{N}}}
                                                                                                   \nu \stackrel{R}{\longleftarrow} \mathbb{Z}_{n^3 \tilde{N}}
                                                                                                   \rho_2 \stackrel{R}{\leftarrow} \mathbb{Z}_{n\tilde{N}}
                                                                                                   \rho_3 \stackrel{R}{\leftarrow} \mathbb{Z}_n
                                                                                                    \epsilon \stackrel{R}{\longleftarrow} \mathbb{Z}_n
                                                                                                    z_2 \leftarrow (h_1)^{x_2} (h_2)^{\rho_2} \mod \tilde{N}
z_1 \leftarrow (h_1)^{x_1} (h_2)^{\rho_1} \mod \tilde{N}
                                                                                                   y \leftarrow d \cdot (x_2 + \rho_3)
u_1 \leftarrow c \cdot \alpha
u_2 \leftarrow g^{\alpha} \beta^N \mod N^2
                                                                                                   v_1 \leftarrow d \cdot (\delta + \epsilon)
u_3 \leftarrow (h_1)^{\alpha} (h_2)^{\gamma} \mod \tilde{N}
                                                                                                   v_2 \leftarrow w_2 \cdot \alpha + d \cdot \epsilon
                                                                                                    v_3 \leftarrow g^{\delta} \mu^N \mod N^2
                                                                                                    v_4 \leftarrow (h_1)^{\delta} (h_2)^{\nu} \mod \tilde{N}
e \leftarrow \text{hash}(c, w_1, d, w_2, m_1, m_2, z_1, u_1, u_2, u_3, z_2, y, v_1, v_2, v_3, v_4)
 s_1 \leftarrow ex_1 + \alpha
                                                                                                   t_1 \leftarrow ex_2 + \delta
s_2 \leftarrow (r_1)^e \beta \mod N
                                                                                                   t_2 \leftarrow e\rho_3 + \epsilon \mod n
                                                                                                   t_3 \leftarrow (r_2)^e \mu \mod N^2
s_3 \leftarrow e\rho_1 + \gamma
                                                                                                   t_4 \leftarrow e\rho_2 + \nu
                                               \Pi \leftarrow \langle z_1, z_2, y, e, s_1, s_2, s_3, t_1, t_2, t_3, t_4 \rangle
```

Figure 4.1 Adaptation of Π to ECDSA

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```
 \langle z_1, z_2, y, e, s_1, s_2, s_3, t_1, t_2, t_3, t_4 \rangle \leftarrow \Pi  Verify s_1, t_1 \in \mathbb{Z}_{n^3}  v_1 \leftarrow d \cdot (t_1 + t_2) + y \cdot (-e)   u_1 \leftarrow c \cdot s_1 + w_1 \cdot (-e)   v_2 \leftarrow w_2 \cdot s_1 + d \cdot t_2 + y \cdot (-e)   u_2 \leftarrow g^{s_1}(s_2)^N(m_1)^{-e} \mod N^2   v_3 \leftarrow g^{t_1}(t_3)^N(m_2)^{-e} \mod N^2   u_3 \leftarrow (h_1)^{s_1}(h_2)^{s_3}(z_1)^{-e} \mod \tilde{N}   v_4 \leftarrow (h_1)^{t_1}(h_2)^{t_4}(z_2)^{-e} \mod \tilde{N}  Verify e = \mathsf{hash}(c, w_1, d, w_2, m_1, m_2, z_1, u_1, u_2, u_3, z_2, y, v_1, v_2, v_3, v_4)
```

Figure 4.2 Adaptation of Π verification to ECDSA

Second zero-knowledge proof created by Bob to prove to Alice that he acted correctly according the protocol.

```
\alpha \stackrel{R}{\leftarrow} \mathbb{Z}_{n^3}
                                                                                                       \delta \stackrel{R}{\leftarrow} \mathbb{Z}_{n^3}
\beta \stackrel{R}{\leftarrow} \mathbb{Z}_{N'}^*
                                                                                                       \mu \stackrel{R}{\leftarrow} \mathbb{Z}_N^*
                                                                                                       \nu \xleftarrow{R} \mathbb{Z}_{n^3\tilde{N}}
\gamma \xleftarrow{R} \mathbb{Z}_{n^3\tilde{N}}
                                                                                                       \rho_2 \xleftarrow{R} \mathbb{Z}_{n\tilde{N}}
                                                                                                       \rho_3 \stackrel{R}{\leftarrow} \mathbb{Z}_n
                                                                                                       \rho_4 \stackrel{R}{\leftarrow} \mathbb{Z}_{n^5 \tilde{N}}
                                                                                                       \epsilon \xleftarrow{R} \mathbb{Z}_n
                                                                                                       \sigma \stackrel{R}{\leftarrow} \mathbb{Z}_{n7}
                                                                                                       \tau \xleftarrow{R} \mathbb{Z}_{n^7 \tilde{N}}
z_1 \leftarrow (h_1)^{x_1} (h_2)^{\rho_1} \mod \tilde{N}
                                                                                                       z_2 \leftarrow (h_1)^{x_2} (h_2)^{\rho_2} \mod \tilde{N}
u_1 \leftarrow c \cdot \alpha
                                                                                                       y \leftarrow d \cdot (x_2 + \rho_3)
u_2 \leftarrow (g')^{\alpha} \beta^{N'} \mod (N')^2
                                                                                                       v_1 \leftarrow d \cdot (\delta + \epsilon)
u_3 \leftarrow (h_1)^{\alpha} (h_2)^{\gamma} \mod \tilde{N}
                                                                                                       v_2 \leftarrow w_2 \cdot \alpha + d \cdot \epsilon
                                                                                                       v_3 \leftarrow (m_3)^{\alpha} (m_4)^{\delta} g^{n\sigma} \mu^N \mod N^2
                                                                                                       v_4 \leftarrow (h_1)^{\delta} (h_2)^{\nu} \mod \tilde{N}
                                                                                                       z_3 \leftarrow (h_1)^{x_3} (h_2)^{\rho_4} \mod \tilde{N}
                                                                                                       v_5 \leftarrow (h_1)^{\sigma} (h_2)^{\tau} \mod \tilde{N}
e \leftarrow \mathtt{hash}^{\bullet}(c, w_1, d, w_2, m_1, m_2, z_1, u_1, u_2, u_3, z_2, z_3, y, v_1, v_2, v_3, v_4, v_5)
s_1 \leftarrow ex_1 + \alpha
                                                                                                       t_1 \leftarrow ex_2 + \delta
s_2 \leftarrow (r_1)^e \beta \mod N'
                                                                                                       t_2 \leftarrow e\rho_3 + \epsilon \mod n
s_3 \leftarrow e\rho_1 + \gamma
                                                                                                       t_3 \leftarrow (r_2)^e \mu \mod N
s_4 \leftarrow ex_1x_4 + \alpha
                                                                                                       t_4 \leftarrow e\rho_2 + \nu
                                                                                                       t_5 \leftarrow ex_3 + \sigma
                                                                                                       t_6 \leftarrow e\rho_4 + \tau
                                                                                                       t_7 \leftarrow ex_2x_5 + \delta
                                      \Pi' \leftarrow \langle z_1, z_2, z_3, y, e, s_1, s_2, s_3, s_4, t_1, t_2, t_3, t_4, t_5, t_6, t_7 \rangle
```

Figure 4.3 Adaptation of Π' to ECDSA

```
 \langle z_1, z_2, z_3, y, e, s_1, s_2, s_3, s_4, t_1, t_2, t_3, t_4, t_5, t_6, t_7 \rangle \leftarrow \Pi'  Verify s_1, t_1 \in \mathbb{Z}_{n^3}  v_1 \leftarrow d \cdot (t_1 + t_2) + y \cdot (-e)  Verify t_5 \in \mathbb{Z}_{n^7}  v_2 \leftarrow w_2 \cdot s_1 + d \cdot t_2 + y \cdot (-e)   u_1 \leftarrow c \cdot s_1 + w_1 \cdot (-e)   v_3 \leftarrow (m_3)^{s_4} (m_4)^{t_7} g^{nt_5} (t_3)^N (m_2)^{-e} \mod N^2   u_2 \leftarrow (g')^{s_1} (s_2)^{N'} (m_1)^{-e} \mod (N')^2   v_4 \leftarrow (h_1)^{t_1} (h_2)^{t_4} (z_2)^{-e} \mod \tilde{N}   v_5 \leftarrow (h_1)^{t_5} (h_2)^{t_6} (z_3)^{-e} \mod \tilde{N}  Verify e = \text{hash'}(c, w_1, d, w_2, m_1, m_2, z_1, u_1, u_2, u_3, z_2, z_3, y, v_1, v_2, v_3, v_4, v_5)
```

Figure 4.4 Adaptation of Π' verification to ECDSA

If $x_1 = z_2$, $x_2 = x_2 z_2$, $x_3 = c$, and $m_2 = \mu$ with $\mu = (\alpha)^{m'x_1}(\zeta)^{r'x_2} g^{nx_3}(r_2)^N$ then the equation v_3 in the original paper doesn't work. The result in the verification process Π' need to match $v_3 \leftarrow (m_3)^{\alpha} (m_4)^{\delta} g^{n\sigma} \mu^N \mod N^2$. The original equation proposed $v_3 \leftarrow (m_3)^{s_1} (m_4)^{t_1} g^{nt_5}(t_3)^N (m_2)^{-e} \mod N^2$ doesn't include m' and r' present in μ , so m_2 cannot be used correctly as showed next.

$$v_{3} \equiv (m_{3})^{s_{1}}(m_{4})^{t_{1}}g^{nt_{5}}(t_{3})^{N}(m_{2})^{-e} \pmod{N^{2}}$$

$$\equiv (m_{3})^{ex_{1}+\alpha}(m_{4})^{ex_{2}+\beta}g^{n(ex_{3}+\sigma)}((r_{2})^{e}\mu)^{N}((m_{3})^{m'x_{1}}(m_{4})^{r'x_{2}}g^{nx_{3}}(r_{2})^{N})^{-e}$$

$$\equiv (m_{3})^{ex_{1}+\alpha}(m_{4})^{ex_{2}+\beta}g^{n(ex_{3}+\sigma)}(r_{2})^{eN}\mu^{N}(m_{3})^{-em'x_{1}}(m_{4})^{-er'x_{2}}g^{-enx_{3}}(r_{2})^{-eN}$$

$$\equiv (m_{3})^{ex_{1}+\alpha-em'x_{1}}(m_{4})^{ex_{2}+\beta-er'x_{2}}g^{enx_{3}+n\sigma-enx_{3}}(r_{2})^{eN-eN}\mu^{N}$$

$$\equiv (m_{3})^{ex_{1}+\alpha-em'x_{1}}(m_{4})^{ex_{2}+\beta-er'x_{2}}g^{n\sigma}\mu^{N}$$

$$(4.3)$$

The equation v_3 needs to be adapted to include $x_4 = m'$ and $x_5 = r'$ (m' and r' cannot be include directly in x_1 and x_2 without breaking other equations.) Two new parameters $s_4 \leftarrow ex_1x_4 + \alpha$ and $t_7 \leftarrow ex_2x_5 + \delta$ are added into the proof to correct the equation.

$$v_{3} \equiv (m_{3})^{s_{4}} (m_{4})^{t_{7}} g^{nt_{5}} (t_{3})^{N} (m_{2})^{-e} \pmod{N^{2}}$$

$$\equiv (m_{3})^{ex_{1}x_{4} + \alpha} (m_{4})^{ex_{2}x_{5} + \beta} g^{n(ex_{3} + \sigma)} ((r_{2})^{e} \mu)^{N} ((m_{3})^{x_{1}x_{4}} (m_{4})^{x_{2}x_{5}} g^{nx_{3}} (r_{2})^{N})^{-e}$$

$$\equiv (m_{3})^{ex_{1}x_{4} + \alpha} (m_{4})^{ex_{2}x_{5} + \beta} g^{n(ex_{3} + \sigma)} (r_{2})^{eN} \mu^{N} (m_{3})^{-ex_{1}x_{4}} (m_{4})^{-ex_{2}x_{5}} g^{-enx_{3}} (r_{2})^{-eN}$$

$$\equiv (m_{3})^{ex_{1}x_{4} + \alpha - ex_{1}x_{4}} (m_{4})^{ex_{2}x_{5} + \beta - ex_{2}x_{5}} g^{enx_{3} + n\sigma - enx_{3}} (r_{2})^{eN - eN} \mu^{N}$$

$$\equiv (m_{3})^{\alpha} (m_{4})^{\beta} g^{n\sigma} \mu^{N}$$

$$(4.4)$$

4.3 Threshold Hierarchical Determinitic Wallets

Hierarchical deterministic wallets are sophisticated wallets in wich fresh keys can be generated from a previous key. Adapting hierarchical deterministic wallets with a threshold scheme can be achieve by sharing the private key additively:

$$pk_{i} = sk_{i} \cdot G$$

$$sk_{mas} = \sum_{i=1}^{s} sk_{i} \bmod n$$

$$pk_{mas} = \left[\sum_{i=1}^{s} sk_{i} \bmod n\right] \cdot G$$

$$= \sum_{i=1}^{s} (sk_{i} \cdot G) = \sum_{i=1}^{s} pk_{i}$$

or multiplicatively:

$$sk_{mas} = \prod_{i=1}^{s} sk_i \bmod n$$

$$pk_{mas} = \left[\prod_{i=1}^{s} sk_i \bmod n\right] \cdot G$$

$$= (((G \cdot sk_1) \cdot sk_2) \dots) \cdot sk_i$$

In the additive case, the master public key pk_{mas} is also the sum of all the public points pk_i , which means that if each one publish his own public share point, every one can compute the master public key.

4.3.1 Private parent key to private child key

The function CKDpriv compute a child extended private key from the parent extended private key. The derivation can be *hardened*. This proposal differ from the BIP32 standard in the chain derivation process. The threshold scheme require the same chain on all participants, so the process cannot rely on the private key share of any participant.

$$f(l) = \begin{cases} \text{HMAC-SHA256}(c_{par}, 0 \times 00 \mid | \sec_{256}(k_{par}) \mid | \sec_{32}(i)) & \text{if } i \geq 2^{31} \\ \text{HMAC-SHA256}(c_{par}, \sec_p(\text{point}(k_{par})) \mid | \sec_{32}(i)) & \text{if } i < 2^{31} \end{cases}$$

$$k_i \equiv l \cdot k_{par} \pmod{n}$$

4.3.2 Public parent key to public child key

The function CKDpub compute a child extend public key from the parent extended public key. It is worth noting than it is not possible to compute an *hardened* derivation without the parent private key.

$$f(l) = \begin{cases} \text{failure} & \text{if } i \geq 2^{31} \\ \text{HMAC-SHA256}(c_{par}, \text{ser}_p(K_{par}) \mid\mid \text{ser}_{32}(i)) & \text{if } i < 2^{31} \end{cases}$$

$$K_i = l \cdot K_{par}$$

$$= l \cdot (k_{par} \cdot G)$$

$$= (l \cdot k_{par} \mod n) \cdot G$$

4.3.3 Child key share derivation

It is assume that one of the participants P_j is designated as the leader L. The function CKSD compute a child extended key share from the parent extended key share.

$$f(T) = \begin{cases} \text{CKDpriv}(i) & \text{if } L = j \\ \text{CKDpub}(i) & \text{if } L \neq j \end{cases}$$

$$sk_i = \left[\prod_{s=1}^{j} sk_{par}^s \right] \cdot T$$

$$= sk_{par} \cdot T$$

$$pk_i = pk_{par} \cdot T$$

$$= sk_{par} \cdot G \cdot T$$

$$= \left[\prod_{s=1}^{j} sk_{par}^s \right] \cdot G$$

$$c_i = \text{HMAC-SHA256}(c_{par}, \text{ser}_{32}(i))$$

If the index is greather or equal than 2^{31} the public key share of the participants $P_j = L$ need to be revealed in order to compute the public child key, a round of communication is needed.

4.4 Threshold deterministic signature

How to use an HMAC function in threshold mode to have deterministic k for signature.

5 | Implementation in Bitcoin-core secp256k1

As mentionned before, Bitcoin use eliptic curve cryptography (ECC) for signing transactions. When the first release of Bitcoin core appeared in the early 2009, the cryptographic computations was performed with the OpenSSL library. Some years after a project started with the goal of replacing OpenSSL and creating a custom and minimalistic C library for cryptography over the curve secp256k1. This library is now available on GitHub at bitcoin-core/secp256k1 project and it is one of the most optimized, if not the most optimized, library for the curve secp256k1. It is worth noting that this library is also used by other major crypto-currencies like Ethereum, so extending the capabilities of this library is a good choice to attract other cryptographer to have a look and increase the amount of reviews for this thesis.

The implementation is spread into four main components: (i) a DER parser-serializer, (ii) a textbook implementation of Paillier homomorphic cryptosystem, (iii) an implementation of the Zero-Knowledge Proofs adaptation, and (iv) the threshold public API. It is worth noting that the current implementation is NOT production ready and NOT side-channel attack resistant. Paillier and ZKP are not constant time computation and use libgmp for all arithmetic computations, even when secret values are used. This implementation is a textbook implementation of the scheme and need to be reviewed and more tested before been used in production. It is also worth noting that this library doesn't implement the functions needed to initialize the setup. Only the functions needed to parse existing keys and compute a distributed signature are implemented.

This chapter refers to the implementation available on GitHub at https://github.com/GuggerJoel/secp256k1/tree/threshold at the time when this lines are wrote. Note that the sources can evolve after that this report is written, to be sure to read the latest version of the code check out the sources directly on GitHub.

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5.1 Configuration

The library use autotools to manage the compilation, installation and uninstallation. A system of module is already present in the structure with an ECDH experimental module for shared secret computation and a recovery module for recover ECDSA public key. A module can be flag as experimental, then, at the configuration time, an explicit parameter enabling experimental modules must be passed and a warning is shown to warn that the build contains experimental code.

5.1.1 Add new experimental module

In this structure, the threshold extension is all indicated to be an experimental module also. A new variable **\$enable_module_recovery** is declared with a m4 macro defined by autoconf in the **configure.ac** file with the argument **--enable-module-threshold**. The default value is set to **no**.

```
137 AC_ARG_ENABLE(module_threshold,

138 AS_HELP_STRING([--enable-module-threshold],[enable Threshold ECDSA computation with

Paillier homomorphic encryption system and zero-knowledge proofs (experimental)]),

139 [enable_module_threshold=$enableval],

140 [enable_module_threshold=no])
```

Listing 5.1 Add argument into configure.ac to enable the module

If the variable **\$enable_module_recovery** is set to yes into configure.ac (lines 443 to 445) a compiler constant is declared, again with a m4 marco defined by autoconf, and set to 1 in libsecp256k1-config.h (lines 20 and 21.) This header file is generated when ./configure script is run and is included in the library.

Listing 5.2 Define constant ENABLE_MODULE_THRESHOLD if module enable

The main file secp256k1.c (lines 586 to 590) and the tests file tests.c include headers based on the compiler constant definition.

```
586  #ifdef ENABLE_MODULE_THRESHOLD
587  # include "modules/threshold/paillier_impl.h"
588  # include "modules/threshold/eczkp_impl.h"
589  # include "modules/threshold/threshold_impl.h"
590  #endif
```

Listing 5.3 Include implementation headers if ENABLE_MODULE_THRESHOLD is defined

The module is set to experimental to avoid enabling it without explicitly agree to build experimental code. If experimental is set to yes a warning is display during the configuration process, if experimental is not set and any experimental module is enable an error message is display and the process failed.

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```
if test x"$enable_experimental" = x"yes"; then
465
       AC_MSG_NOTICE([*****])
466
        AC_MSG_NOTICE([WARNING: experimental build])
467
        AC_MSG_NOTICE([Experimental features do not have stable APIs or properties, and may not be
468
        \hookrightarrow safe for production use.])
        AC_MSG_NOTICE([Building ECDH module: $enable_module_ecdh])
469
470
        AC_MSG_NOTICE([Building Threshold module: $enable_module_threshold])
        AC_MSG_NOTICE([*****])
471
472
        if test x"$enable_module_ecdh" = x"yes"; then
473
         AC_MSG_ERROR([ECDH module is experimental. Use --enable-experimental to allow.])
474
        fi
475
        if test x"$enable_module_threshold" = x"yes"; then
476
         AC_MSG_ERROR([Threshold module is experimental. Use --enable-experimental to allow.])
477
478
        if test x"$set_asm" = x"arm"; then
479
          AC_MSG_ERROR([ARM assembly optimization is experimental. Use --enable-experimental to
480
           \hookrightarrow allow.1)
       fi
481
482
     fi
```

Listing 5.4 Set threshold module to experimental into configure.ac

5.1.2 Configure compilation

A module is composed of one or many include/ headers that contain the public API with a small description of each functions, these headers are copied in the right folders when sudo make install command is run. The file Makefile.am define which headers need to be installed, which not and how to compile the project. This file is parsed by autoconf to generate the final Makefile with all the fonctionalities expected.

Each module has its own Makefile.am.include which describe what to do with all the files present into the module folder. This file is included in the main Makefile.am (lines 179 to 181) if the module is enable.

```
179 if ENABLE_MODULE_THRESHOLD
180 include src/modules/threshold/Makefile.am.include
181 endif
```

Listing 5.5 Include specialized Makefile if threshold module is enable

The specialized Makefile.am.include declare the header requisite to be include and declare the list of all the headers that must not be installed on the system when sudo make install command is run.

```
include_HEADERS += include/secp256k1_threshold.h
noinst_HEADERS += src/modules/threshold/der_impl.h
noinst_HEADERS += src/modules/threshold/paillier.h
noinst_HEADERS += src/modules/threshold/paillier_impl.h
noinst_HEADERS += src/modules/threshold/paillier_tests.h
noinst_HEADERS += src/modules/threshold/eczkp.h
noinst_HEADERS += src/modules/threshold/eczkp_impl.h
noinst_HEADERS += src/modules/threshold/eczkp_tests.h
noinst_HEADERS += src/modules/threshold/eczkp_tests.h
noinst_HEADERS += src/modules/threshold/threshold_impl.h
noinst_HEADERS += src/modules/threshold/threshold_tests.h
```

Listing 5.6 Specialized Makefile for threshold module

It is possible to build the library and enable the threshold module with the command below.

./configure --enable-module-threshold --enable-experimental

5.2 DER parser-serializer

Transmit messages and retreive keys are an important part of the scheme. Because between all steps a communication on the network is necessary, a way to export and import data is required. Bitcoin private key are simple structures because of the fixed curve and their intrinsic nature, a single 2^{256} bits value. Threshold private key are composed of multiple parts like: (i) the private share, (ii) a Paillier private key, (iii) a Paillier public key, and (iv) Zero-Knowledge Proof parameters. To serialize these complex structures the DER standard has been choosed. Three simple data types are implemented in the library: (i) sequence, (ii) integer, and (iii) octet string.

5.2.1 Sequence

The sequence data structure holds a sequence of integers and/or octet strings. The sequence start with the constant 0x30 and is followed by the content length and the content itself. A length could be in the short form or the long form. If the content number of bytes is shorter to 0x80 the length byte indicate the length, if the content is equal or longer than 0x80 the seven lower bits 0 to 6 where byte = $\{b_7, \ldots, b_1, b_0\}$ indicate the number of followed bytes which are used for the length.

```
void secp256k1_der_parse_len(const unsigned char *data, unsigned long *pos, unsigned long
10
     → *lenght, unsigned long *offset) {
        unsigned long op, i;
11
12
        op = data[*pos] & 0x7F;
         if ((data[*pos] & 0x80) == 0x80) {
13
14
             for (i = 0; i < op; i++) {
                 *lenght += data[*pos+1+i]<<8*(op-i-1);
15
16
             *offset = op + 1;
17
18
        } else {
             *lenght = op;
19
             *offset = 1;
20
21
         *pos += *offset;
22
    }
23
```

Listing 5.7 Implementation of a DER length parser

The sequence parser check the first byte with the constant 0x30 and extract the content lenght. Position in the input array are holds in the *pos variable, extracted lenght is stored in *lenght, and the offset holds how many bytes in the data are used for the header and the lenght. A coherence check is performed to ensure that the current offset and the retreived lenght result to the same amount of bytes passed in argument.

When a sequence holds other sequence, retreive their total length (including header and content length bytes) is needed to recursively parse them. A specific function is created to retreive the total length of a struct given a pointer to its first byte.

The serialization of a sequence is implemented as a serialization of an octet string with the sequence header 0x30 without integrity check of the content. The content length is serialized first, then the header is added.

```
25
    int secp256k1_der_parse_struct(const unsigned char *data, size_t datalen, unsigned long *pos,
        unsigned long *lenght, unsigned long *offset) {
        unsigned long loffset;
26
27
        if (data[*pos] == 0x30) {
             *pos += 1;
28
             secp256k1_der_parse_len(data, pos, lenght, &loffset);
29
30
             *offset = 1 + loffset;
             if (*lenght + *offset != datalen) { return 0; }
31
32
             else { return 1; }
        }
33
        return 0:
34
    }
35
```

Listing 5.8 Implementation of a DER sequence parser

The result of a content length serialization can be ≥ 1 byte-s. If the content is shorter than 0x80, then one byte is enough to store the length. Else multiple bytes (≥ 2) are used. Because the number of byte is undefined before the computation a memory allocation is necessary and a pointer is returned with the length of the array.

```
155
     unsigned char* secp256k1_der_serialize_sequence(size_t *outlen, const unsigned char *op,
          const size_t datalen) {
         unsigned char *data = NULL, *len = NULL;
156
157
         size_t lensize = 0;
158
         len = secp256k1_der_serialize_len(&lensize, datalen);
         *outlen = 1 + lensize + datalen;
159
160
         data = malloc(*outlen * sizeof(unsigned char));
         data[0] = 0x30;
161
         memcpy(&data[1], len, lensize);
162
         memcpy(&data[1 + lensize], op, datalen);
163
         free(len);
164
165
         return data;
166
```

Listing 5.9 Implementation of a DER sequence serializer

If the content length is longer than 0x80, then mpz is used to serialize the length into a bytes array in big endian most significant byte first. The length of this serialization is stored into longsize and is used to create the first byte with the most significant bit set to 1 (line 93).

5.2.2 Integer

Integers are used to store the most values in the keys and Zero-Knowledge Proofs. An integer can be positive, negative or zero and are represented in the second complement form. The header start with 0x02, followed by the length of the data. Parsing and serializing integer are already implemented in libgmp, functions are juste wrapper to extract information from the header and start the mpz importation at the right offset.

5.2.3 Octet string

Octet strings are used to holds serialized data like points/public keys. An octet string is an arbitrary array of bytes. The header start with 0x04 followed by the size of the content. The serialization implementation retreive the length of the content,

```
81
     unsigned char* secp256k1_der_serialize_len(size_t *datalen, size_t lenght) {
82
         unsigned char *data = NULL; void *serialize; size_t longsize; mpz_t len;
         if (lenght \geq 0x80) {
83
84
             mpz_init_set_ui(len, lenght);
             serialize = mpz_export(NULL, &longsize, 1, sizeof(unsigned char), 1, 0, len);
85
             mpz_clear(len);
86
87
             *datalen = longsize + 1;
         } else {
88
             *datalen = 1;
89
90
         data = malloc(*datalen * sizeof(unsigned char));
91
92
         if (lenght \geq 0x80) {
93
             data[0] = (uint8_t)longsize | 0x80;
             memcpy(&data[1], serialize, longsize);
94
95
             free(serialize);
         } else {
96
             data[0] = (uint8_t)lenght;
97
         return data:
99
     }
100
```

Listing 5.10 Implementation of a DER length serializer

copy the header and the octet string into a new memory space, and return the pointer with the total lenght. The parser implementation copy the content and set the conent lenght, the position index, and the offset.

5.3 Paillier cryptosystem

Homomorphic encryption is required in the scheme and Paillier is proposed in the white paper. Paillier homomorphic encryption is simple to implement in a textbook way, this implementation is functional but not optimized and need to be reviewed.

5.3.1 Data structures

Encrypted message, public and private keys are transmited. As mentionned before, the DER standard format is used to parse and serialize data. DER schema for all data structures are defined to ensure portability over different implementations.

Public keys

The public key is composed of a public modulus and a generator. The implementation data structure add a big modulus corresponding to the square of the modulus. A version number is added for future compatibility purposes.

Listing 5.11 DER schema of a Paillier public key

libgmp is used for all the arithmetic in Paillier implementation, all numbers are stored in mpz_t type. The parser take in input an array of bytes with a lenght and the public key to fill.

```
typedef struct {
   mpz_t modulus;
   mpz_t generator;
   mpz_t bigModulus;
} secp256k1_paillier_pubkey;
int secp256k1_paillier_pubkey_parse(
   secp256k1_paillier_pubkey *pubkey,
   const unsigned char *input,
   size_t inputlen
);
```

Listing 5.12 DER parser of a Paillier public key

Private keys

The private key is composed of a public modulus, two primes, a generator, a private exponent $\lambda = \varphi(n) = (p-1)(q-1)$, and a private coefficient $\mu = \varphi(n)^{-1}$ mod n. Again, a version number is added for future compatibility purposes.

The parser take in input an array of bytes with a length and the private key to fill. The big modulus is computed after the parsing to accelerate encryption and decryption.

```
HEPrivateKey ::= SEQUENCE {
   version
                      INTEGER,
   modulus
                                -- p * q
                                -- p
   prime1
                      INTEGER,
   prime2
                      INTEGER,
   generator
                      INTEGER,
   privateExponent
                      INTEGER,
                                -- (p - 1) * (q - 1)
                                -- (inverse of privateExponent) mod (p * q)
                      INTEGER
   coefficient
```

Listing 5.13 DER schema of a Paillier private key

```
typedef struct {
    mpz_t modulus;
    mpz_t prime1;
    mpz_t prime2;
    mpz_t generator;
    mpz_t bigModulus;
    mpz_t privateExponent;
    mpz_t coefficient;
} secp256k1_paillier_privkey;
int secp256k1_paillier_privkey *privkey,
    secp256k1_paillier_privkey.
```

Listing 5.14 DER parser of a Paillier private key

Encrypted messages

An encrypted message with Paillier cryptosystem is a big number $c \in \mathbb{Z}_{n^2}^*$. No version number is added in this case. The implementation structure contain a nonce value that could be set to 0 to stores the nonce used during encryption.

Listing 5.15 DER schema of an encrypted message with Paillier cryptosystem

An encrypted message can be serialized and parsed and they are used in messages exchange during the signing protocol by both parties.

5.3.2 Encrypt and decrypt

Like all other encryption schemes in public key cryptography, the public key is used to encrypt and the private key to decrypt. To encrypt the message $\mathtt{mpz_t}$ m where m < n, a random value r where r < n is selected with the fonction pointer noncefp and set into the nonce value res->nonce. This nonce is stored because his value is needed to create Zero-Knowledge Proofs. Then, the cipher $c = g^m \cdot r^n \mod n^2$ is putted into res->message to complete the encryption process. All intermediray states are wipe out before returning the result.

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Listing 5.16 Implementation of encryption with Paillier cryptosystem

If the random value selection process failed the encryption fail also. The random function of type secp256k1_paillier_nonce_function must use a good CPRNG and his implementation is not part of the library.

```
typedef int (*secp256k1_paillier_nonce_function)(
    mpz_t nonce,
    const mpz_t max
);
```

Listing 5.17 Function signature for Paillier nonces generation

To decrypt the cipher $c \in \mathbb{Z}_{n^2}^*$ with the private key, the function compute $m = L(c^{\lambda} \mod n^2) \cdot \mu \mod n$ where L(x) = (x-1)/n. The cipher is raised to the lambda $c^{\lambda} \mod n^2$ in line 4 and the result is putted to an intermedirary state variable. Then the L(x) function is applied on the intermedirary state in lines 5-6. Finally, the multiplication with μ and the modulo of n are taken (lines 7-8) to lead to the result. It is worth noting that, in line 6, only the quotient of the division is recovered.

Listing 5.18 Implementation of decryption with Paillier cryptosystem

5.3.3 Homomorphism

The choice of this scheme is not hazardous, homomorphic addition and multiplication are used to construct the signature composant $s = D_{sk}(\mu) \mod q$: $\mu = (\alpha \times_{pk} m'z_2) +_{pk} (\zeta \times_{pk} r'x_2z_2) +_{pk} E_{pk}(cn)$ where $+_{pk}$ denotes homomorphic addition over the ciphertexts and \times_{pk} denotes homomorphic multiplication over the ciphertexts.

Addition

Addition $+_{pk}$ over ciphertexts is computed with $D_{sk}(E_{pk}(m_1, r_1) \cdot E_{pk}(m_2, r_2) \mod n^2) = m_1 + m_2 \mod n$ or $D_{sk}(E_{pk}(m_1, r_1) \cdot g^{m_2} \mod n^2) = m_1 + m_2 \mod n$ where D_{sk} denotes descryption with private key sk and E_{pk} denotes encryption with public key pk. Only the first variant is implemented, where two ciphertexts are added together to result in a third ciphertext.

```
void secp256k1_paillier_add(secp256k1_paillier_encrypted_message *res, const

    secp256k1_paillier_encrypted_message *op1, const secp256k1_paillier_encrypted_message

    *op2, const secp256k1_paillier_pubkey *pubkey) {
    mpz_t 11;
    mpz_init(11);
    mpz_mul(11, op1->message, op2->message);
    mpz_mod(res->message, 11, pubkey->bigModulus);
    mpz_clear(11);
}
```

Listing 5.19 Implementation of homomorphic addition with Paillier cryptosystem

Multiplication

Multiplication \times_{pk} over ciphertexts can be performed with $D_{sk}(E_{pk}(m_1, r_1)^{m_2} \mod n^2) = m_1 m_2 \mod n$, the implementation is straight forward in this case. The nonce value from the ciphertext is copied in the resulted encrypted message for not lose information after opperations.

Listing 5.20 Implementation of homomorphic multiplication with Paillier cryptosystem

5.4 Zero-knowledge proofs

Two Zero-Knowledge Proofs are used in the scheme, each party generate a proof and validates the other one. A proof is generated and verified under some ZKP parameters, these parameters are fixed at the initialization time and don't change over the time.

5.4.1 Data structures

Three data structures are created, one for each ZKP and one for storing the parameters. Zero-Knowledge Proofs are composed of big numbers and points and need to be serialized and parsed to be included in the messages exchange protocol.

Zero-Knowledge Parameters

Zero-Knowledge parameter is composed of three numeric values: (i) \tilde{N} a public modulus, (ii) h_2 a value selected randomly $\in \mathbb{Z}_{\tilde{N}}^*$, and (iii) h_1 a value where $\exists x, \log_x(h_1) = h_2 \mod \tilde{N}$. One function is provided in the module to parse a ZKPParameter DER schema.

Listing 5.21 DER schema of a Zero-Knowledge parameters sequence

Zero-Knowledge Proof Π

Zero-Knowledge Proof Π is composed of numeric values and one point. The point is stored in a public key internal structure inside the implementation and is exported with the secp256k1 library as a 65 bytes uncompressed public key. The uncompressed public key is then stored as an octet string in the schema. A version number is added for future compatibility purposes. Two functions are provided in the module to parse and serialize a ECZKPPi DER schema.

```
ECZKPPi ::= SEQUENCE {
    version
                         INTEGER.
    z1
                         INTEGER,
    z2
                         INTEGER.
                         OCTET STRING,
    у
                         INTEGER,
    s1
                         INTEGER.
                         INTEGER,
                         INTEGER,
    s3
    t1
                         INTEGER.
    t2
                         INTEGER,
    t3
                         INTEGER,
                         INTEGER
    t4
```

Listing 5.22 DER schema of a Zero-Knowledge Π sequence

Zero-Knowledge Proof Π'

Zero-Knowledge Proof Π' is composed of the same named values as ZKP Π plus five new ones. The construction of the proof is based on Π but needs more than values to express all the proven statements. Again, the point y is a point serialized as an uncompressed public key in an octet string and a version number is added for future compatibility purposes. Two functions are provided in the module to parse and serialize a ECZKPPiPrim DER schema.

```
ECZKPPiPrim ::= SEQUENCE {
                         INTEGER,
    version
    21
                         INTEGER.
    z2
                         INTEGER,
    z3
                         INTEGER,
                         OCTET STRING,
    у
                         INTEGER,
                         INTEGER.
    s1
    s2
                         INTEGER,
                         INTEGER,
    s3
                         INTEGER.
    s4
    t1
                         INTEGER,
    t2
                         INTEGER,
    t3
                         INTEGER.
                         INTEGER,
    t5
                         INTEGER,
    t6
                         INTEGER.
                         INTEGER
```

Listing 5.23 DER schema of a Zero-Knowledge Π' sequence

5.4.2 Generate proofs

Proofs are generated in relation to a specific setup and a specific in progress signature. which makes them linked to a large number of values (points, encrypted messages, secrets, parameters, etc.) The complexity of these constructions is strongly felt in the code. Heavy mathematic computations are needed with two hash functions.

A CPRNG function is required to generate both proofs. This function generate random number in \mathbb{Z}_{max} and \mathbb{Z}_{max}^* . The flag argument indicate which case is treated, STD or INV. If the function have not access to a good source of randomness or cannot generate a good random number a zero is returned, otherwise a one is returned.

```
typedef int (*secp256k1_eczkp_rdn_function)(
    mpz_t res,
    const mpz_t max,
    const int flag
);
#define SECP256K1_THRESHOLD_RND_INV 0x01
#define SECP256K1_THRESHOLD_RND_STD 0x00
```

Listing 5.24 Function signature for ZKP CPRNG

Zero-Knowledge Proof Π

As shown in FIGURE REF, the proof states that: (i) it exists a known value by the proover that link $r \to r_2$, (ii) it exists a second known value by the proover that, related to the first one, link $G \to y_1$, (iii) the result of $D_{sk}(\alpha)$ is this first value, and (iv) the result of $D_{sk}(\zeta)$ is this second value.

To do computation on the curve a context object need to be passed in argument, then the ZKP object to fill, the ZKP parameters, the two encrypted messages α and ζ , scalar values sx_1 and sx_2 representing $z_1 = (k_1)^{-1} \mod n$ and x_1z_1 , then the point r, the point r_2 , the partial public key y_1 , the proover Paillier public key which has been used to encrypt α and ζ , and finally a pointer to a CPRNG function used to generate all needed random values.

```
int secp256k1_eczkp_pi_generate(
    const secp256k1_context *ctx,
    secp256k1_eczkp_pi *pi,
    const secp256k1_eczkp_parameter *zkp,
    const secp256k1_paillier_encrypted_message *m1,
    const secp256k1_paillier_encrypted_message *m2,
    const secp256k1_scalar *sx1,
    const secp256k1_scalar *sx2,
    const secp256k1_pubkey *c,
    const secp256k1_pubkey *w1,
    const secp256k1_pubkey *w2,
    const secp256k1_paillier_pubkey *pubkey,
    const secp256k1_eczkp_rdn_function rdnfp
);
```

Listing 5.25 Function signature to generate ZKP Π

The function implementation can be splitted in four main parts: (i) generate all the needed random values v, (ii) compute the challenge values, (iii) compute the hash of these values v, and (iv) compute the ZKP values with e = hash(v).

Zero-Knowledge Proof Π'

As shown in FIGURE REF, the proof states that: (i) it exists a known value by the proover x_1 that link $r_2 \to G$, (ii) it exists a second known value by the proover that, related to the first one, link $G \to y_2$, (iii) the result of $D_{sk'}(\mu')$ is this first value, and (iv) it exists a third known value by the proover x_3 and the result of $D_{sk}(\mu)$ is the homomorphic operation of $(\alpha \times x_1) + (\zeta \times x_2) + x_3$.

```
int secp256k1_eczkp_pi2_generate(
    const secp256k1_context *ctx.
    secp256k1_eczkp_pi2 *pi2,
   const secp256k1_eczkp_parameter *zkp,
    const secp256k1_paillier_encrypted_message *m1,
    const secp256k1_paillier_encrypted_message *m2,
    const secp256k1_paillier_encrypted_message *m3,
    const secp256k1_paillier_encrypted_message *m4,
    {\tt const secp256k1\_paillier\_encrypted\_message *r,}
    const mpz_t x1,
    const mpz_t x2,
   const mpz_t x3,
    const mpz_t x4,
    const mpz_t x5,
    const secp256k1_pubkey *c,
    const secp256k1_pubkey *w2,
    const secp256k1_paillier_pubkey *pairedkey,
    const secp256k1_paillier_pubkey *pubkey,
    const secp256k1_eczkp_rdn_function rdnfp
);
```

Listing 5.26 Function signature to generate ZKP Π'

The function implementation can also be splited in four main parts: (i) generate all the needed random values v, (ii) compute the proof values, (iii) compute the hash' of these values v, and (iv) compute the ZKP values with e = hash'(v).

It is worth noting that hash and hash' must be different hashing function to avoid reusing Π proofs, even not satisfying the predicate, to construct fraudulent Π' proofs.

5.4.3 Validate proofs

Validation of proofs Π and Π' can be done with: (i) the Paillier public keys, (ii) the ZKP parameters, and (iii) the exchanged messages. The process can be splitted in three steps: compute the proof values, retreive the candidate value e', and compare if e = e'. If the values match the proof is valid.

```
int secp256k1_eczkp_pi_verify(
    const secp256k1_context *ctx,
    secp256k1_eczkp_pi *pi,
    const secp256k1_eczkp_parameter *zkp,
    {\tt const secp256k1\_paillier\_encrypted\_message *m1,}
    const secp256k1_paillier_encrypted_message *m2,
    const secp256k1_pubkey *c,
    const secp256k1_pubkey *w1,
    const secp256k1_pubkey *w2,
    const secp256k1_paillier_pubkey *pubkey
);
int secp256k1_eczkp_pi2_verify(
    const secp256k1_context *ctx,
    secp256k1_eczkp_pi2 *pi2,
    const secp256k1_eczkp_parameter *zkp,
    const secp256k1_paillier_encrypted_message *m1,
    const secp256k1_paillier_encrypted_message *m2,
    const secp256k1_paillier_encrypted_message *m3,
    const secp256k1_paillier_encrypted_message *m4,
    const secp256k1_pubkey *c,
    const secp256k1_pubkey *w2,
    const secp256k1_paillier_pubkey *pubkey,
    const secp256k1_paillier_pubkey *pairedkey
);
```

Listing 5.27 Function signature to validate ZKP Π and Π'

5.5 Threshold module

The threshold module exposes the public API usefull to create an application that wants to use the distributed signature protocol. The public API includes all the function needed to parse-serialize keys, messages, and signature parameters. Signature parameters holds the values $k, z = k^{-1}$, and $r = k \cdot G$, these values are—in a normal signature mode—computed, used, and destroy in one time. However, a mechanisme to save et restore these values is required in the distributed mode because the context can be destroy and re-created between each steps.

The public API also includes the five functions that implement the protocol. One function is one step in the protocol and between two functions, the generated message is serialized by the caller and parsed by the sender. The signature parameters could also be serialized and parsed during the response waiting time.

Nomenclature

A proposal for exchanged messages names and actions is done in this report. Players P_1 and P_2 represent the initiator and collaborator. Player P_1 initialize the communication and ask P_2 to collaborate on a signature, if P_2 collaborates and the protocol end successfully P_1 retreive the signature.

Four messages are necessary between the five steps. In order, the proposed name are: (i) call message, (ii) challenge message, (iii) response challenge, and (iv) terminate message. The functions are named after the corresponding action and message name.

5.5.1 Create call message

The call_create function, as indicated by his name, create the call message. Arguments are checked to be non-null, if one of them is the function will fail. The secret share is loaded in a 32 bytes array and the nonce (k) is retreived with the noncefp function pointer. It is worth noting that this function could be call multiple times until a nonce that is not zero and which doesn't overflow is found. However, this function as a limited number of calls and if the limit is reached the function will fail. The signatures parameters are then set and encrypted in the call message. The parameters k and k are set for k. The noncefp can point to an implementation of a deterministic signature mode or a random signature mode. If the deterministic mode is choosed, the counter indicates the number of round done by the function.

```
int secp256k1_threshold_call_create(const secp256k1_context *ctx,
           secp256k1_threshold_call_msg *callmsg, secp256k1_threshold_signature_params *params,
           \verb|const| \verb|secp256k1_scalar| *secshare, const| \verb|secp256k1_paillier_pubkey| *paillierkey, const| \\
           unsigned char *msg32, const secp256k1_nonce_function noncefp, const
          secp256k1_paillier_nonce_function pnoncefp) {
         int ret = 0;
         int overflow = 0;
249
         unsigned char nonce32[32];
250
251
          unsigned char sec32[32];
         unsigned int count = 0:
252
         secp256k1_scalar privinv;
253
254
         ARG_CHECK(ctx != NULL);
255
256
          ARG_CHECK(callmsg != NULL);
         ARG_CHECK(params != NULL);
257
258
         ARG_CHECK(secshare != NULL);
          ARG_CHECK(paillierkey != NULL);
259
         ARG_CHECK(msg32 != NULL);
260
          secp256k1_scalar_get_b32(sec32, secshare);
261
262
              ret = noncefp(nonce32, msg32, sec32, NULL, NULL, count);
263
              if (!ret) {
264
                  break;
265
266
              secp256k1_scalar_set_b32(&params->k, nonce32, &overflow);
267
              if (!overflow && !secp256k1_scalar_is_zero(&params->k)) {
268
269
                  secp256k1_scalar_inverse(&params->z, &params->k); /* z1 */
                  secp256k1_scalar_mul(&privinv, &params->z, secshare); /* x1z1 */
270
271
                  if (secp256k1_paillier_encrypt_scalar(callmsg->alpha, &params->z, paillierkey,
                       pnoncefp)
                      && secp256k1_paillier_encrypt_scalar(callmsg->zeta, &privinv, paillierkey,
272
                       → pnoncefp)) {
                      break;
                  }
274
275
              }
276
              count++:
277
         memset(nonce32, 0, 32);
278
279
         memset(sec32, 0, 32);
280
         secp256k1_scalar_clear(&privinv);
281
         return ret;
282
```

Listing 5.28 Implementation of call_create function

5.5.2 Receive call message

The call_received function set the parameter k and r of P_2 and prepare the challenge message with r. Again, the pointer can point to a deterministic implementation for generating the nonce.

```
int secp256k1_threshold_call_received(const secp256k1_context *ctx,
           {\tt secp256k1\_threshold\_challenge\_msg *challengemsg, secp256k1\_threshold\_signature\_params}
           *params, const secp256k1_threshold_call_msg *callmsg, const secp256k1_scalar *secshare,
           const unsigned char *msg32, const secp256k1_nonce_function noncefp) {
         int ret = 0;
285
          int overflow = 0;
         unsigned int count = 0;
287
288
         unsigned char k32[32];
289
          unsigned char sec32[32];
290
291
          ARG_CHECK(ctx != NULL);
          ARG_CHECK(challengemsg != NULL);
292
         ARG_CHECK(params != NULL);
293
          ARG_CHECK(callmsg != NULL);
294
          ARG_CHECK(secshare != NULL);
295
         ARG_CHECK(msg32 != NULL);
296
          secp256k1_scalar_get_b32(sec32, secshare);
297
298
         while (1) {
              ret = noncefp(k32, msg32, sec32, NULL, NULL, count);
299
              if (!ret) {
300
                  break:
301
302
              secp256k1_scalar_set_b32(&params->k, k32, &overflow);
303
304
              if (!overflow && !secp256k1_scalar_is_zero(&params->k)) {
                  if (secp256k1_ec_pubkey_create(ctx, &params->r, k32)) {
305
                      {\tt memcpy(\&challengemsg->r2, \&params->r, sizeof(secp256k1\_pubkey));}
306
307
308
              }
309
              count++;
310
         }
311
         memset(k32, 0, 32);
312
313
         memset(sec32, 0, 32);
         return ret;
314
315
     }
```

Listing 5.29 Implementation of call_received function

5.5.3 Receive challenge message

The challenge_received function is called by P_1 to compute the final public point r of the signature and create the first Zero-Knowledge Proof.

```
int secp256k1_threshold_challenge_received(const secp256k1_context *ctx,
           {\tt secp256k1\_threshold\_response\_challenge\_msg *respmsg,}

→ secp256k1_threshold_signature_params *params, const secp256k1_scalar *secshare, const
      \ \hookrightarrow \ \ \texttt{secp256k1\_threshold\_call\_msg} \ \ \texttt{*challengemsg, const secp256k1\_threshold\_call\_msg}
      \hookrightarrow *callmsg, const secp256k1_eczkp_parameter *zkp, const secp256k1_paillier_pubkey
       → *paillierkey, const secp256k1_eczkp_rdn_function rdnfp) {
         int ret = 0;
318
          unsigned char k32[32];
          secp256k1_pubkey y1;
320
          secp256k1_scalar privinv;
321
          ARG_CHECK(ctx != NULL);
323
          ARG_CHECK(respmsg != NULL);
324
325
          ARG_CHECK(params != NULL);
          ARG_CHECK(challengemsg != NULL);
326
327
          secp256k1_scalar_get_b32(k32, &params->k);
          memcpy(&respmsg->r, &challengemsg->r2, sizeof(secp256k1_pubkey));
328
          ret = secp256k1_ec_pubkey_tweak_mul(ctx, &respmsg->r, k32);
329
          secp256k1_scalar_get_b32(k32, secshare);
          if (ret && secp256k1_ec_pubkey_create(ctx, &y1, k32)) {
331
332
              memcpy(&params->r, &respmsg->r, sizeof(secp256k1_pubkey));
              secp256k1_scalar_mul(&privinv, &params->z, secshare);
333
              VERIFY_CHECK(secp256k1_eczkp_pi_generate(
334
335
                  respmsg->pi,
336
337
                  zkp,
338
                   callmsg->alpha,
                  callmsg->zeta,
339
340
                  &params->z,
341
                  &privinv,
                  &params->r,
342
                  &challengemsg->r2,
                  &v1,
344
345
                  paillierkey,
                  rdnfp
              ) == 1);
347
          }
348
          memset(k32, 0, 32);
349
          secp256k1_scalar_clear(&privinv);
350
351
          return ret;
     }
352
```

Listing 5.30 Implementation of challenge_received function

5.5.4 Receive response challenge message

The response_challenge_received function is called by P_2 and validates the first Zero-Knowledge Proof, Π . The final ciphertext which contain the s part of the distributed signature is computed and the second Zero-Knowledge Proof Π' is created.

The point r is normalized and the coordinate r.x is get (modulo n). The hash is multiplied with z_2 and the coordinate r.x is multiplied with x_2z_2 . A value x_3 where $n|x_3$ is added to the cipher to hide information about the secret share and the secret random. In ECDSA $s = k^{-1}(m + rx) \mod n$, so the ciphertext match the requirement as demonstrated below:

$$D_{sk}(\mu) \equiv (\alpha \times mz_2) + (\zeta \times rx_2z_2) + (x_3) \pmod{n}$$

$$\equiv (z_1 \times mz_2) + (x_1z_1 \times rx_2z_2) \pmod{n}$$

$$\equiv (z_1z_2m) + (x_1z_1rx_2z_2) \pmod{n}$$

$$\equiv z_1z_2(m + rx_1x_2) \pmod{n}$$

$$\equiv z(m + rx) \pmod{n}$$

$$\equiv k^{-1}(m + rx) \pmod{n}$$

5.5.5 Receive terminate message

The terminate_received function is called by P_1 and validates the second Zero-Knowledge Proof, Π' . After validation of the proof, the ciphertext is decrypted and the signature is composed. The signature is then tested and the protocol ends. Only P_1 can decrypt the ciphertext so the protocol is asymetric. If P_2 also needs the signature, P_1 must share it. There is now way for P_2 to know the signature without a cooperative P_1 .

```
379
         ret = secp256k1_eczkp_pi_verify(
380
              ctx.
              respmsg->pi,
381
382
              zkp,
383
              callmsg->alpha,
384
              callmsg->zeta,
385
              &respmsg->r,
              &challengemsg->r2,
386
387
              pairedshare,
              pairedkey
388
         ):
389
         if (ret) {
390
391
              mpz_inits(m1, m2, c, n5, n, nc, m, z, rsig, inv, NULL);
              secp256k1_scalar_inverse(&params->z, &params->k); /* z2 */
392
              secp256k1_scalar_mul(&privinv, &params->z, secshare); /* x2z2 */
              mpz_import(n, 32, 1, sizeof(n32[0]), 1, 0, n32);
394
395
              secp256k1_scalar_set_b32(&msg, msg32, &overflow);
              if (!overflow && !secp256k1_scalar_is_zero(&msg)) {
                  secp256k1_pubkey_load(ctx, &r, &respmsg->r);
397
398
                  secp256k1_fe_normalize(&r.x);
399
                  secp256k1_fe_normalize(&r.y);
400
                  secp256k1_fe_get_b32(b, &r.x);
                  secp256k1_scalar_set_b32(&sigr, b, &overflow);
401
                  /* These two conditions should be checked before calling */
402
                  VERIFY_CHECK(!secp256k1_scalar_is_zero(&sigr));
403
                  VERIFY_CHECK(overflow == 0);
                  mpz_import(rsig, 32, 1, sizeof(b[0]), 1, 0, b);
405
                  secp256k1_scalar_get_b32(b, &params->z);
406
407
                  mpz_import(z, 32, 1, sizeof(b[0]), 1, 0, b);
408
                  secp256k1_scalar_get_b32(b, &privinv);
                  mpz_import(inv, 32, 1, sizeof(b[0]), 1, 0, b);
                  secp256k1_scalar_get_b32(b, &msg);
410
411
                  mpz_import(m, 32, 1, sizeof(msg32[0]), 1, 0, msg32);
                  mpz_mul(m1, m, z); /* m'z2 */
                  mpz_mul(m2, rsig, inv); /* r'x2z2 */
413
414
                  mpz_pow_ui(n5, n, 5);
415
                  noncefp(c, n5);
                  mpz_mul(nc, c, n); /* cn */
416
417
                  secp256k1_paillier_mult(m3, callmsg->alpha, m1, pairedkey);
                  secp256k1_paillier_mult(m4, callmsg->zeta, m2, pairedkey);
418
419
                  secp256k1_paillier_add(m5, m3, m4, pairedkey);
                  ret = secp256k1_paillier_encrypt_mpz(enc, nc, pairedkey, noncefp);
420
                  secp256k1_scalar_get_b32(sec32, secshare);
421
422
                  if (ret && secp256k1_ec_pubkey_create(ctx, &y2, sec32)) {
423
                      secp256k1_paillier_add(termsg->mu, m5, enc, pairedkey);
                      ret = secp256k1_paillier_encrypt_mpz(termsg->mu2, z, p2, noncefp);
424
                      VERIFY_CHECK(secp256k1_eczkp_pi2_generate(
425
426
                          ctx.
                                                   /* ctx */
                                                   /* pi2 */
427
                          termsg->pi2,
                                                   /* zkp */
428
                          zkp,
                          termsg->mu2,
                                                   /* m1 */
429
                                                   /* m2 */
430
                          termsg->mu,
                                                   /* m3 */
431
                          callmsg->alpha,
                                                   /* m4 */
                          callmsg->zeta,
432
                                                   /* r */
433
                          enc,
                                                   /* x1 */
434
                          z.
                                                   /* x2 */
435
                          inv,
                                                   /* x3 */
436
                          с,
                                                   /* x4 */
437
                          m.
438
                          rsig,
                                                   /* x5 */
                                                   /* c */
439
                          &challengemsg->r2,
                                                   /* w2 */
                          &y2.
440
                          pairedkey,
                                                   /* pairedkey */
441
442
                          p2,
                                                   /* pubkey */
                                                   /* rdnfp */
443
                          rdnfp
444
                      ) == 1);
                  }
445
              }
446
```

Listing 5.31 Core function of response_challenge_received

```
unsigned char n32[32] = {
460
              Oxff, Oxff,
461
              \hookrightarrow 0xff, 0xfe,
462
              0xba, 0xae, 0xdc, 0xe6, 0xaf, 0x48, 0xa0, 0x3b, 0xbf, 0xd2, 0x5e, 0x8c, 0xd0, 0x36,
              \hookrightarrow 0x41, 0x41
         };
463
464
          unsigned char b[32];
         void *ser;
465
          int ret = 0;
466
          int overflow = 0;
467
         size_t size;
468
         mpz_t m, n, sigs;
469
470
         secp256k1_ge sigr, pge;
         secp256k1_paillier_pubkey *p1;
471
          secp256k1_scalar r, s, mes;
472
473
         ARG_CHECK(ctx != NULL);
474
          ARG_CHECK(sig != NULL);
475
          ARG_CHECK(termsg != NULL);
476
         ARG_CHECK(params != NULL);
477
          ARG_CHECK(p != NULL);
478
          ARG_CHECK(pub != NULL);
479
         ARG_CHECK(msg32 != NULL);
         p1 = secp256k1_paillier_pubkey_get(p);
481
         ret = secp256k1_eczkp_pi2_verify(
482
483
              ctx.
                                        /* ctx */
                                        /* pi2 */
              termsg->pi2,
484
485
              zkp,
                                        /* zkp */
                                        /* m1 */
486
              termsg->mu2,
                                        /* m2 */
              {\tt termsg->mu},
487
              callmsg->alpha,
                                        /* m3 */
              callmsg->zeta,
                                        /* m4 */
489
                                        /* c */
              &challengemsg->r2,
490
              pairedpub,
                                        /* w2 */
491
              p1,
                                        /* pubkey */
492
                                        /* pairedkey */
493
              pairedkey
494
         ):
          if (ret) {
495
496
              secp256k1_scalar_set_b32(&mes, msg32, &overflow);
              ret = !overflow && secp256k1_pubkey_load(ctx, &pge, pub);
497
498
              if (ret) {
                  secp256k1_pubkey_load(ctx, &sigr, &params->r);
499
                  secp256k1_fe_normalize(&sigr.x);
500
501
                  secp256k1_fe_normalize(&sigr.y);
502
                  secp256k1_fe_get_b32(b, &sigr.x);
                  secp256k1_scalar_set_b32(&r, b, &overflow);
503
                  VERIFY_CHECK(!secp256k1_scalar_is_zero(&r));
504
                  VERIFY_CHECK(overflow == 0);
505
                  mpz_inits(m, n, sigs, NULL);
506
                  secp256k1_paillier_decrypt(m, termsg->mu, p);
507
                  mpz_import(n, 32, 1, sizeof(n32[0]), 1, 0, n32);
508
509
                  mpz_mod(sigs, m, n);
                  ser = mpz_export(NULL, &size, 1, sizeof(unsigned char), 1, 0, sigs);
510
                  secp256k1_scalar_set_b32(&s, ser, &overflow);
511
512
                  if (!overflow
                      && !secp256k1_scalar_is_zero(&s)
513
                      && secp256k1_ecdsa_sig_verify(&ctx->ecmult_ctx, &r, &s, &pge, &mes)) {
514
                      secp256k1_ecdsa_signature_save(sig, &r, &s);
515
                  } else {
516
517
                      memset(sig, 0, sizeof(*sig));
518
              }
519
520
              mpz_clears(m, n, sigs, NULL);
521
              secp256k1_scalar_clear(&r);
              secp256k1_scalar_clear(&s);
522
523
              secp256k1_scalar_clear(&mes);
524
         }
525
         secp256k1_paillier_pubkey_destroy(p1);
526
         return ret;
```

Listing 5.32 Core function of terminate_received

6 | Further research

Lorem ipsum dolor sit amet, consectetuer adipiscing elit. Ut purus elit, vestibulum ut, placerat ac, adipiscing vitae, felis. Curabitur dictum gravida mauris. Nam arcu libero, nonummy eget, consectetuer id, vulputate a, magna. Donec vehicula augue eu neque. Pellentesque habitant morbi tristique senectus et netus et malesuada fames ac turpis egestas. Mauris ut leo. Cras viverra metus rhoncus sem. Nulla et lectus vestibulum urna fringilla ultrices. Phasellus eu tellus sit amet tortor gravida placerat. Integer sapien est, iaculis in, pretium quis, viverra ac, nunc. Praesent eget sem vel leo ultrices bibendum. Aenean faucibus. Morbi dolor nulla, malesuada eu, pulvinar at, mollis ac, nulla. Curabitur auctor semper nulla. Donec varius orci eget risus. Duis nibh mi, congue eu, accumsan eleifend, sagittis quis, diam. Duis eget orci sit amet orci dignissim rutrum.

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6.1 Hardware wallets

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7 | Conclusions

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Nam dui ligula, fringilla a, euismod sodales, sollicitudin vel, wisi. Morbi auctor lorem non justo. Nam lacus libero, pretium at, lobortis vitae, ultricies et, tellus. Donec aliquet, tortor sed accumsan bibendum, erat ligula aliquet magna, vitae ornare odio metus a mi. Morbi ac orci et nisl hendrerit mollis. Suspendisse ut massa. Cras nec ante. Pellentesque a nulla. Cum sociis natoque penatibus et magnis dis parturient montes, nascetur ridiculus mus. Aliquam tincidunt urna. Nulla ullamcorper vestibulum turpis. Pellentesque cursus luctus mauris.

A | Docker Configuration

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```
version: '2.1'
    services:
3
      levee:
        command: >
           bash -c "echo Container ready! Sleep 100000000... && sleep 100000000"
5
        privileged: true
        container_name: levee
        build: ./levee
8
        image: levee/levee
10
        volumes:
            - ./levee/shared:/shared
11
```

Listing A.1 caption

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Glossary

DSA Digital Signature Algorithm. 12, 14

EC Elliptic Curves. 12

ECDSA Elliptic Curve Digital Signature Algorithm. 12, 14

National Institute of Standards and Technology (NIST) is a unit of the U.S. Commerce Department. Formerly known as the National Bureau of Standards, NIST promotes and maintains measurement standards.. 12

Standards for Efficient Cryptography Group (SECG) is an international consortium founded by Certicom in 1998. The group exists to develop commercial standards for efficient and interoperable cryptography based on elliptic curve cryptography (ECC). 12