Sigma Protocols

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Zero Knowledge

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



ZK Proof of Knowledge

- Prover P, verifier V, relation R
- •P proves that it **knows** a witness w for which (x,w)∈R without revealing anything

- •How can one prove that is "knows" something?
- •The approach used: A machine knows something if the machine can be used to efficiently compute it.



ZK Proof of Knowledge

- Prover P, verifier V, relation R
- P proves that it **knows** a witness w for which (x,w)∈R without revealing anything
 - There exists an extractor K that can obtain from P a witness w such that $(x,w) \in R$ (succeeds with the same prob that P^* convinces V)

• Equivalently: The protocol securely computes the functionality $f_{zk}((x,w),x) = (-,R(x,w))$

Zero Knowledge

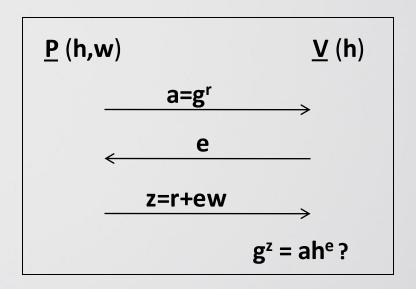
- An amazing concept; everything can be proven in zero knowledge
- Central to fundamental feasibility results of cryptography (e.g., the GMW compiler)
- •But, can it be efficient?
 - It seems that zero-knowledge protocols for "interesting languages" are complicated and expensive
 - → Zero knowledge is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

Sigma Protocols

- A way to obtain efficient zero knowledge
 - Many general tools
 - Many interesting languages, especially for arithmetic relations, can be proven with a sigma protocol

An Example – Schnorr's Protocol for Discrete Log

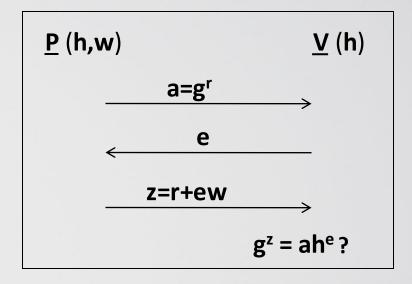
- Let G be a group of order q, with generator g
- P and V have input $h \in G$. P has w such that $g^w = h$
- P proves that to V that it knows DLOG_g(h)
 - P chooses a random r and sends a=gr to V
 - V sends P a random $e \in \{0,1\}^t$
 - P sends z=r+ew mod q to V
 - V checks that gz = ahe



Schnorr's Protocol - Completeness

Correctness:

$$g^z = g^{r+ew} = g^r(g^w)^e = ah^e$$



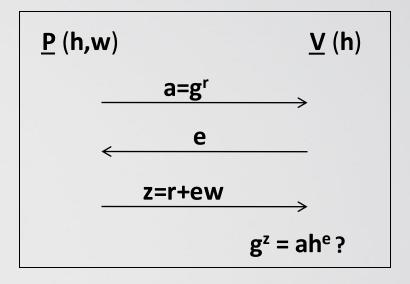
ZK Proof of Knowledge

- Prover P, verifier V, relation R
- P proves that it knows a witness w for which (x,w)∈R without revealing anything
 - There exists an extractor K that obtains w such that $(x,w) \in R$ from any P^* with the same probability that P^* convinces V



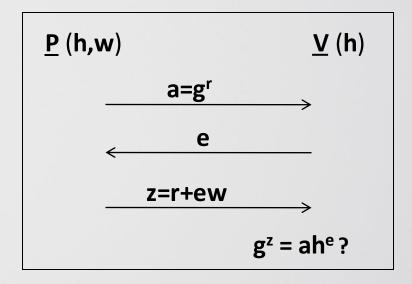
Schnorr's Protocol – Proof of Knowledge

- Proof of knowledge
 - Assume P can answer two queries e and e' for the same a
 - Then, it holds that g^z = ah^e, g^{z'}=ah^{e'}
 - Dividing the two equations gives g^{z-z'}=h^{e-e'}
 - Therefore $h = g^{(z-z')/(e-e')}$
 - That is: $DLOG_g(h) = (z-z')/(e-e')$
- •Conclusion:
 - If P can answer with probability greater than 1/2^t, then it must know the discrete log



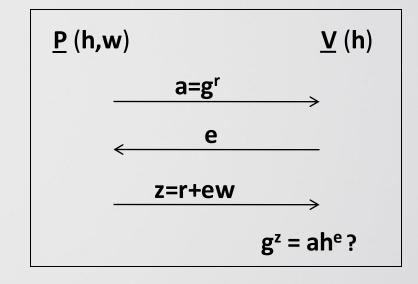
Schnorr's Protocol – Zero Knowledge

- What about zero knowledge? This does not seem easy.
 - ZK holds here if the verifier sends a **random** challenge **e**
 - This property is called "Honest-verifier zero knowledge"



Schnorr's Protocol – Zero Knowledge

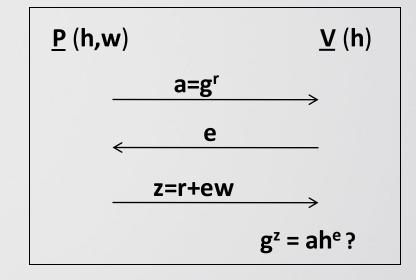
- What about zero knowledge? This does not seem easy.
 - ZK holds here if the verifier sends a **random** challenge **e**
 - This property is called "Honest-verifier zero knowledge"
- The simulation:
 - Choose a <u>random</u> z and e, and compute a = g^zh^{-e}
 - Clearly, (a,e,z) have the same distribution as in a real run.
 Namely, random values satisfying g^z=a·h^e



Schnorr's Protocol – Zero Knowledge

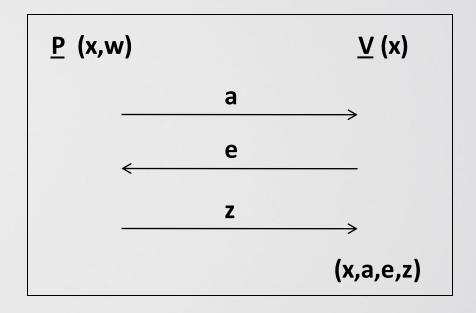
- What about zero knowledge? This does not seem easy.
 - ZK holds here if the verifier sends a **random** challenge **e**
 - This property is called "Honest-verifier zero knowledge"

- This is **not** a very strong guarantee, but we will see that it yields efficient general ZK.
- (Why does this only work for a verifier that chooses e at random?)



Definitions

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



Definitions

- Completeness: as usual in ZK
- Special soundness:
 - There exists an efficient extractor A that given any x and pair of transcripts (a,e,z),(a,e',z') with e≠e' outputs w s.t. (x,w)∈R
- Special honest-verifier ZK
 - There exists an efficient simulator S that given any x and e outputs an accepting transcript (a,e,z) which is distributed exactly like a real execution where V sends e

Another example: Sigma Protocol for a DH Tuple

- Relation R of Diffie-Hellman tuples
 - $(g,h,u,v) \in R$ iff there exists w s.t. $u=g^w$ and $v=h^w$
 - Useful in many protocols
- This is a proof of membership, of equality of dlogs, not of knowledge
- Protocol
 - P chooses a random r and sends a=g^r, b=h^r
 - V sends a random e
 - P sends z=r+ew mod q
 - V checks that g^z=au^e, h^z=bv^e

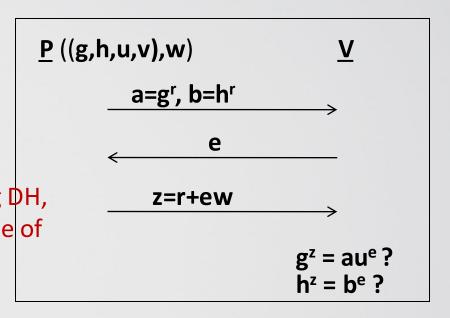


Sigma Protocol for Proving a DH Tuple

- Completeness: as in DLOG
- Special soundness:
 - (Like DLOG) Given (a,b,e,z), (a,b,e',z'), we have $g^z=au^e$, $g^{z'}=au^{e'}$, $h^z=bv^e$, $h^{z'}=bv^{e'}$ and so $\log_g u = \log_h v = w = (z-z')/(e-e')$ In addition to proving DH, also proves knowledge of
- Special HVZK
 - Given (g,h,u,v) and e, choose random z and compute

the discrete log

- a = $g^z u^{-e}$
- $b = h^z v^{-e}$



Basic Properties of Sigma Protocols

- Any sigma protocol is an interactive proof with soundness error 2^{-t}
- Properties of sigma protocols are invariant under parallel composition
- Any sigma protocol is a proof of knowledge [BG92] with error 2^{-t}
 - The difference between the probability that **P*** convinces **V** and the probability that an extractor **K** obtains a witness is at most **2**-t
 - Proof needs some work

Sigma Protocols

- Very efficient honest—verifier ZK three-round protocols
- Can be applied to many problems
 - Almost all Dlog/DH statements (?)
 - Proving that a commitment is for a specific value
 - Proving that a Paillier encryption is of zero
 - and many other applications...

Non-Interactivity using the Fiat-Shamir Paradigm

- To prove a statement x non-interactively
 - Generate a
 - (Instead of receiving e) compute e=H(a,x)
 - Compute z
 - Send (**a,e,z**)
- The challenge e must be long (128 bits or more)
- No need to worry anymore about honesty of the verifier
- But, only secure in the random oracle model

Tools for Sigma Protocols

Tools for Sigma Protocols

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





Proving Compound Statements



AND of Sigma Protocols

- To prove the AND of multiple statements
 - Run all in parallel
 - Can use the same verifier challenge e in all
- Sometimes it is possible to do better than this
 - Statements can be batched
 - E.g. proving knowledge of many discrete logs can be done in much less time than running all proofs independently
 - Batch all into one tuple and prove (how?)

- This is more complicated
 - Given two statements and two appropriate Sigma protocols, wish to prove that at least one is true, without revealing which

- The solution an ingenious idea from [CDS]
 - Using the simulator, if e is known ahead of time it is possible to cheat
 - We construct a protocol where the prover can cheat in one of the two proofs

- The template for proving x_0 or x_1 :
 - P sends two first messages (a₀,a₁)
 - V sends a single challenge
 - P replies with
 - Two challenges e_0, e_1 s.t. $e_0 \oplus e_1 = e$
 - Two final messages z₀,z₁
 - V accepts if $e_0 \oplus e_1 = e$ and $(a_0, e_0, z_0), (a_1, e_1, z_1)$ are both accepting
- How does this work?

- P sends two first messages (a₀,a₁)
 - Suppose that **P** has a witness for x_0 (but not for x_1)
 - P chooses a random e_1 and runs SIM to get (a_1,e_1,z_1)
 - **P** sends (**a**₀,**a**₁)
- V sends a single challenge e
- P replies with e_0, e_1 s.t. $e_0 = e \oplus e_1$ and with z_0, z_1
 - P already has z₁ and can compute z₀ using the witness
- Special soundness
 - If P doesn't know a witness for x_1 , it can only answer for a single e_1
 - This means that for $\mathbf{x_0}$, the challenge \mathbf{e} defines a random challenge $\mathbf{e_0}$, like in a regular proof



- Special soundness
 - Relative to first message (a_0,a_1) , and two different verifier challenges e,e', it holds that either $e_0 \neq e'_0$ or $e_1 \neq e'_1$
 - Thus, for at least one of the statements we can use the special soundness of the single protocol to compute a witness for that statement, which is also a witness for the OR statement.
- Honest verifier ZK
 - The simulation can choose both e_0,e_1 , so no problem.
- Note that it is possible to prove an OR of different statements using different protocols



Prove k out of n statements x₁,...,x_n

Main tool: k-out-of-n secret sharing

- •Let F be a field.
- Basic facts from algerbra:
 - Any d+1 pairs (a_i, b_i) define a unique polynomial P of degree d, s.t.
 P(a_i)=b_i. (assuming d < |F|)
 - This polynomial can be found using interpolation
 - Given a polynomial that was interpolated from random points, it is impossible to identify the points which were used to interpolate it.

- Sigma protocol for k out of n statements x₁,...,x_n
 - A = set of indices that prover knows how to prove | A | = k
 - B = all other indices | B | =n-k
 - Will use a polynomial with n-k+1 degrees of freedom
 - Field elements 1,2,...,n. Polynomial f of degree n-k
- First step:
 - For every i∈B, prover generates (a_i,e_i,z_i) using SIM
 - For every j∈A, prover generates a_i as in protocol
 - Prover sends (a₁,...,a_n)

- Prover sent (a₁,...,a_n)
- Verifier sends a random field element e∈F
- Prover finds the (only) polynomial f of degree n-k
 passing through all (i,e_i) and (0,e) (for i∈B)
 - For every $j \in A$, the prover computes $e_j = f(j)$, and computes z_j as in the protocol, based on transcript a_j, e_j
 - For every j∈B, the prover uses e_i (for which it already prepared an answer using SIM)
- The verifier verifies that all e_i values are on a polynomial of degree n-k



- Special soundness:
 - Suppose that the prover can prove less than k statements
 - So for more than n-k statements it can only answer a single query (per query)
 - These queries define a polynomial of degree n-k
 - These queries will be asked only if the verifier chooses to use e=f(0), which happens with probability 1/|F|

General Compound Statements

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



+-Interlude

Sudoku

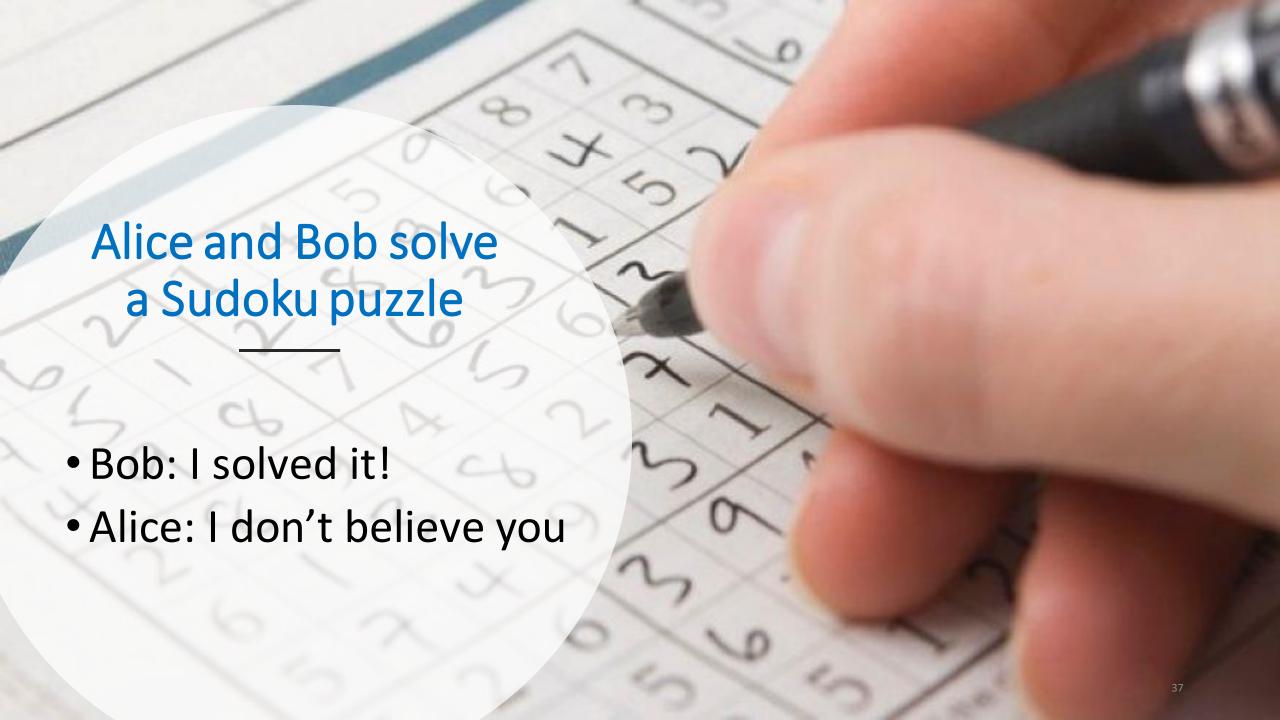
9					632	2		7
	1			2	8			
7	4				1			
						6		9
3			6	8	7			4
3 2		4						
			3				9	8
			8	1		9.0	5	
1		9	20			10		6

"Cryptographic and Physical Zero-Knowledge Proof Systems for Solutions of Sudoku Puzzles"

Ronen Gradwohl, Moni Naor, Benny Pinkas, Guy N. Rothblum

297-5240 - www.Sudoweb.com - Free Sudoku and ebook

(we will talk about an nxn puzzle)



A cryptographic protocol for Sudoku based on coloring

- An adaptation of a known protocol for 3-colorability
- •The protocol:
 - P chooses a random permutation $\sigma:\{1,...,n\} \rightarrow \{1,...,n\}$
 - \forall entry with value v, P sends to V a commitment to $\sigma(v)$
 - V chooses at random one of 3n+1 options:
 - a specific row, column or subgrid
 - or "filled-in entries"
 - P opens the commitments corresponding to V's choice.
- Completeness is trivial



Example puzzle

		8		1		7	6		
	3							1	
			6		4			2	
3			1						_
	4	5	7		2	1	9		reserve
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Daily SuDoku: Tue 1-May-2007 very hard						-			

X	σ(x)
1	4
2	8
3	3
4	5
5	1
6	9
7	6
8	7
9	2

Soundness

- If P can answer all 3n+1 challenges then there must be a solution to the puzzle
- Therefore if there is no solution to the puzzle, there must be at least one challenge which P cannot answer.
- V therefore rejects with probability $\geq 1/(3n+1)$

This soundness error (1-1/(3n+1)) seems a bit high... (there is a better cryptographic protocol with a constant soundness error)

Zero-knowledge

- Zero-knowledge follows a standard argument:
 - The distribution of P's answer is efficiently computable given the puzzle and the challenge.
 - The number of possible challenges is only 3n+1.
 - Simulator guesses challenge and prepares commitments which answer challenge. If V asks this challenge, the simulator can answer. Otherwise, try again.

Knowledge Extraction

- •Given P's commitments ask it to open one challenge, then rewind the protocol, ask it to open to another challenge, and so on.
 - This reveals the solution.

Physical protocols?

- Commitments can be implemented physically (using envelopes)
 - Therefore the cryptographic protocol can be physically implemented
 - But this is not easy for humans (compute a permutation σ ? repeat O(nlog(1/ ϵ)) times?)

First protocol using cards ("one card per cell")

The protocol

- 1. Prepare an $n \times n$ board.
- 2. P assigns a card with the right value to every cell.
- 3. P puts the card *face up* if the cell value is "filled-in", and *face down* if the cell is part of the solution.
- 4. V chooses one of "Rows" / "Columns" / "Sub-grids".
- 5. P arranges the cards in n sets according to V's choice.
- 6. P shuffles the cards in each of the n sets, and shows that each set contains the values 1...n.

Analysis

- Completeness: perfect.
- •Soundness: If P does not know a solution, then it cannot answer at least one of V's 3 choices.
 - Soundness error: 2/3 (might be too high)
- Zero-knowledge: the simulator
 - Puts arbitrary cards face down
 - Follows V's instructions, but before opening the packets it replaces the cards with cards with the right values.
- Proof of knowledge:
 - P puts the cards face down. The knowledge extractor opens them.



Comparing different physical protocols

- Possible criteria:
 - Number of cards
 - Number of shuffles
 - Soundness error

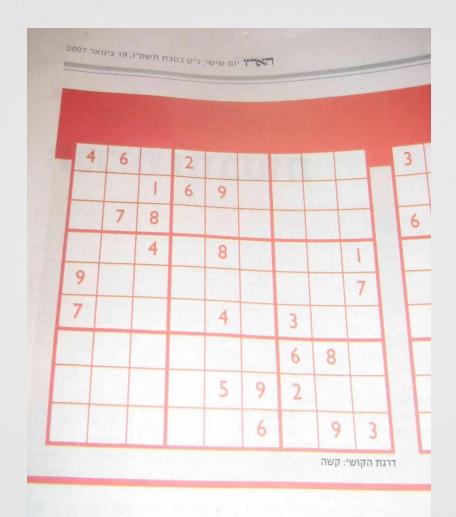
	# of cards	shuffles	soundness	
	# Of Cards	Sildiffes	error	
Protocol 1: "one card per cell"	n ²	n	2/3	
Protocol 2: "all packets"	3n ²	3n	1/9	
Protocol 3: "aggregate packets"	3n ²	c-1	1/9+8/(9c)	

Protocol 2: "all packets"

• Equipment: n×n grid, playing cards.

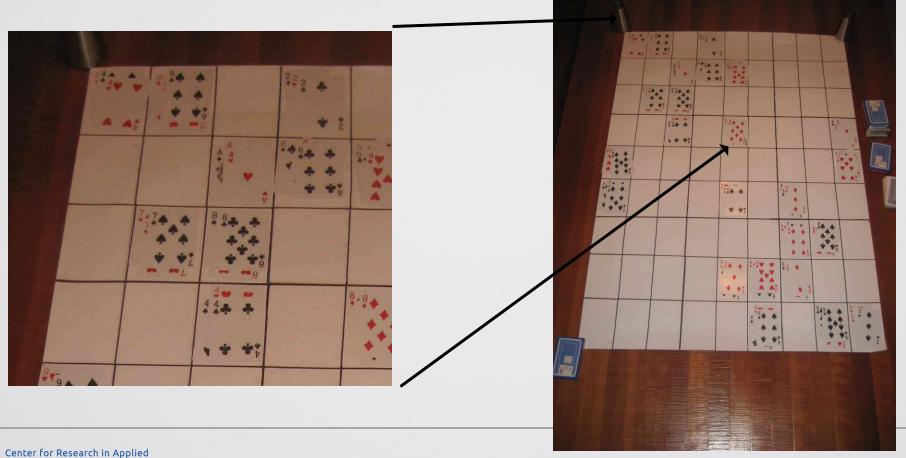


The puzzle





P places three faced up cards on filled-in cells



P places three identical cards (according to his solution), face down, on the remaining cells.







- V generates packets for columns by picking a random card from every cell
- She then generates similar packets for rows





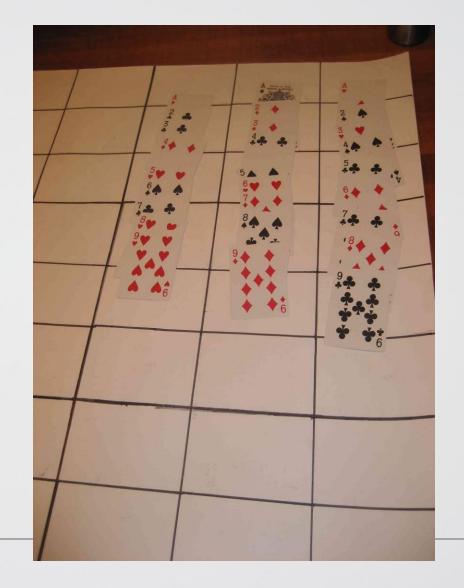
• There are now packets for every row, column and sub-grid.

• P turns the cards upside down and shuffles them



Final step

- •V opens the packets and verifies that each contains the numbers 1...9.
 - If not, V rejects.



Properties

Completeness: trivial

Zero-knowledge:

• The simulator places arbitrary cards on the board. It follows the protocol but before handing the shuffled packets to V is replaces them with packets containing 1...9.

Knowledge extractor:

Simply open the cards which were placed on the board.

Overhead:

- 3n² cards (243 cards)
- 3n shuffles (27 shuffles)

Soundness

- A simple proof that the soundness error $\leq 1/3$
 - Assume P does not know a solution.
 - If P places 3 identical cards on each cell, he is caught with probability 1.
 - There is therefore a cell C in which not all cards are equal: one card ("y") must be different than the two other cards.
 - Suppose that V assigned the cards of all other cells *but C* to rows/columns/sub-grids.
 - V will only accept if there is only a single packet that needs the card "y", and "y" is indeed assigned to it.
 - This happens with probability $\leq 1/3$.

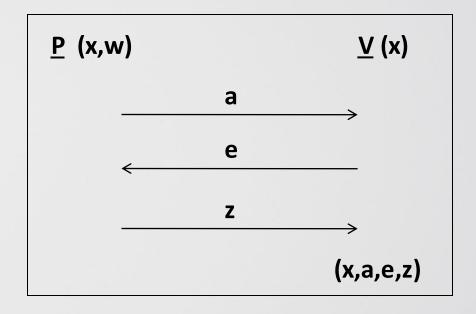
Soundness

- It is possible to show that the **soundness error** ≤ **1/9**:
 - The total number of cards from each value must be the same.
 - Therefore there must be at least **two** such cells in which P puts one card which is different than the others.
- The proof uses this fact
 - It assumes that all cards, except for these two cells, were assigned to packets.
 - It shows that the probability of generating balanced decks is $\leq 1/9$.



Sigma Protocols

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



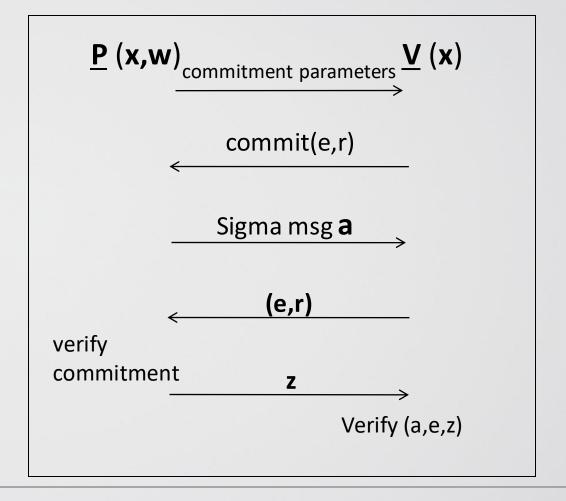
In ZK proofs the verifier is not necessarily honest

 The problem is that it might choose its challenge based on the first message of the prover

The simulation for honest verifiers will no longer work

- A tool: commitment schemes
 - Enables to commit to a chosen value while keeping it secret,
 with the ability to reveal the committed value later.
- A commitment has two properties:
 - Binding: After sending the commitment, it is impossible for the committing party to change the committed value.
 - Hiding: By observing the commitment, it is impossible to learn what is the committed value. (Therefore the commitment process must be probabilistic.)

The basic idea:
Have **V** first commit to its
challenge **e** using a perfectlyhiding commitment



- The basic idea
 - Have V first commit to its challenge e using a perfectly-hiding commitment
- The protocol
 - 1. P sends the first message α of the commit protocol
 - 2. V sends a commitment $c=Com_{\alpha}(e;r)$
 - 3. P sends a message a
 - 4. V opens the commitment by sending (e,r)
 - 5. P checks that $c=Com_{\alpha}(e;r)$ and if so sends a reply z
 - 6. V accepts based on (x,a,e,z)



•Soundness:

The perfectly hiding commitment reveals nothing about e

Zero knowledge

- In order to simulate the transcript of the protocol:
 - V commits.
 - Send to V a message a' generated by the simulator, for a random e'.
 - Receive V's decommitment to e
 - Run the simulator again with e, rewind V and send a
 - Repeat until V decommits to e again
 - Conclude by sending z



What happens if V refuses to decommit?

- •V might refuse, with probability **p**, to decommit to **e**.
- •Since the simulation chooses a random **a**, we can get V to open the commitment after **1/p** attempts (in expectation)

Implementing Commitments: Pedersen

- Efficient perfectly-hiding commitments
 - Parameters: generator g, order q
 - Commit protocol (commit to x):
 - Receiver chooses random k and sends h=g^k
 - Sender sends c=g^rh^x, for random r
 - Perfectly hiding:
 - For every y there exists s s.t. $g^sh^y = c = g^rh^x$
 - Computationally binding:
 - If sender can open commitment in two ways, i.e. find (x,r),(y,s) s.t. $g^rh^x=g^sh^y$, then it can also compute the discrete log k=(r-s)/(y-x) mod q

Efficiency of ZK

 Using Pedersen commitments, the entire DLOG proof costs only 5 additional group exponentiations

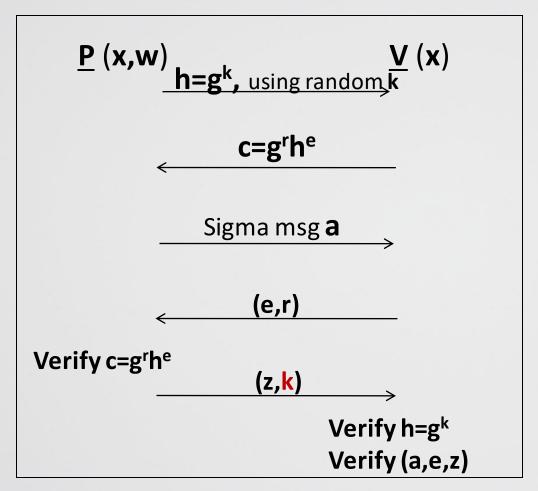


- •Is the previous protocol a proof of knowledge?
 - It seems not to be
 - The extractor for the Sigma protocol needs to obtain two transcripts with the same a and different e
 - The prover may choose a different first message a for every commitment string
 - So there might be a prover which chooses its message a based on the commitment to e, and so when the extractor changes the commitment the prover changes a

- Solution: use a trapdoor (equivocal) commitment
 - Namely, given a trapdoor, it is possible to open the commitment to any value
- Pedersen has this property given the discrete log k of
 h, can decommit to any value
 - Commit to x: $c = g^r h^x$
 - To decommit to y, find s such that r+kx = s+ky mod q
 - This is easy if k is known: compute s = r+k(x-y) mod q

- The basic idea
 - Have V first commit to its challenge e using a perfectly-hiding trapdoor (equivocal) commitment (such as Pedersen)
- The protocol
 - 1. P sends the first message α of the commit protocol (e.g., including h in the case of Pedersen commitments).
 - 2. V sends a commitment $c=Com_{\alpha}(e;r)$
 - 3. P sends a message a
 - **4. V** sends (**e**,**r**)
 - 5. P checks that $c=Com_{\alpha}(e;r)$ and if correct sends z and also sends the trapdoor for the commitment
 - 6. V accepts if the trapdoor is correct and (x,a,e,z) is accepting





- The trapdoor k enables V to open the commitment to any value.
- But this does not help v since it receives k after it already opened the commitment.

- Why does this help?
 - Zero-knowledge remains the same
 - Extraction: after verifying the proof once, the extractor obtains **k** and can rewind back to the decommitment of **c** and send any (**e',r'**)
- Efficiency:
 - Just 6 exponentiations

ZK and Sigma Protocols

- We typically want zero knowledge, so why bother with sigma protocols?
 - There are many useful general transformations
 - E.g., parallel composition, compound statements
 - The ZK and ZKPOK transformations can be applied on top of the above, so obtain transformed ZK
 - It is much harder to prove ZK than Sigma
 - ZK distributions and simulation
 - Sigma: only HVZK and special soundness



Side note: Constructing Commitments from Sigma Protocols

- Based on a hard relation R
 - A generator G outputs (x,w)∈R
 - But for every PPT algorithm A it is hard to find \mathbf{w} given \mathbf{x} , namely $Pr[A(\mathbf{x}) \in R]$ is negligible

- Example
 - The generator computes $h=g^r$ for a random r

The Commitment Scheme

- Commitment to a string e∈{0,1}^t
 - The receiver samples a hard (x,w), and sends x
 - Committer runs the sigma protocol simulator on (x,e), gets (a,e,z) and sends a as the commitment
- Decommitment:
 - Committer sends (a,e,z)
 - Decommitter verifies that is accepting proof for x
- Hiding: By HVZK, the commitment a is independent of e
- Binding: Decommitting to two e,e' for the same a means finding w



This is a Trapdoor Commitment

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

Summary

- Don't be afraid of using zero knowledge
 - Using sigma protocols, we can get very efficient ZK
- Sigma protocols are very useful:
 - Efficient ZK
 - Efficient ZKPOK
 - Efficient NIZK in the random oracle model
 - Commitments and trapdoor commitments
 - More...

