## An Introduction to Threshold PSI

### Xinpeng Yang



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- Homomorphic-based threshold PSI
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## What is threshold PSI

**Multiparty PSI** enables n parties to compute the intersection of their n private data sets, without revealing any additional information.

**Threshold PSI** is able to compute the elements that appear at least k times in n sets

#### Threshold PSI

There are n parties  $P_1, \dots, P_n$  where  $P_1$  is the leader and  $k \in [1, n-1]$  denotes the threshold.

**Input**: For each  $i \in [n]$ ,  $P_i$  inputs a set  $X_i$  of size m.

**Output**: For each  $x \in X_1$ , let  $q_x = |\{i : x \in X_i \text{ for } i \in \{2, \dots, n\}\}|$ ,

then, output  $Y = \{x \in X_1 : q_x \ge k\}$  to  $P_1$ .

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# Simple approach

We can compute the result as follow

- select subset  $s \subseteq \{1, 2, \dots, n\}$  and  $|s| \ge k$
- ② run multi-party PSI between  $X_j$  and get  $X^s = \{x | x \in X_j, j \in s\}$

The computation cost is at least  $C_n^k + C_n^{k+1} + \cdots + C_n^n$ 

inefficient and insecure!

# Main challenges

### Additional leakage

- Resist the collusion
- Can't leak which k parties have a same element
- Can't leak how many parties have a same element

# Application

- Identifying High-Risk Individuals in the Spread of Disease
- Share ride
- Anonymous Voting and Consensus

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#### Practical Multi-Party Private Set Intersection Protocols

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#### **Bloom Filter**

A Bloom Filter,  $BF = (BF[0], \dots, BF[j], \dots, BF[m-1])$  encodes a set S of length at most n into m bit string chosen k hash function  $h_i : \{0, 1\} * \rightarrow [0, 1, \dots, m-1]$  for every  $x \in S$ , set  $BF(h_i(x)) = 1$  where  $i = 1, 2, \dots, k$ , the other slot is  $\mathbf{0}$ 

#### **Encrypted Bloom Filter**

for  $j \in 0, 1, \dots, m-1$ ,  $EBF[j] = Enc_{pk}(BF[j])$ , where pk is a public key of a secret key sk

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#### **Threshold Paillier PKE**

- (t,n)-threshold version of the Paillier's scheme
- Additive Homomorphism
- At least t shares of decryption can reconstruct the plaintext

### SCP(Secure Comparison Protocol) Kerschbaum et al.

Given only their encrypted values  $Enc(x_0)$  and  $Enc(x_1)$  as input. The output is a single encrypted bit Enc(b) and the encryption scheme is additive homomorphic (here is Paillier PKE)

In their protocol,  $\mathbb{Z}_p$  is represented by the upper half of the range [0, p-1] as negative, that is  $[\lceil \frac{p}{2} \rceil, p-1] \equiv [\lfloor -\frac{p}{2} \rfloor, -1]$ 

 $P_1$  computes  $(a_1^1, a_2^1, a_3^1) = (Enc(1), Enc(0), Enc(c))$  where

Enc(c) = 
$$(Enc(x_0)Enc(x_1))^{r_1}Enc(r_2) = Enc(r_1(x_0 - x_1) - r_2)$$
  
 $r_1 > r_2$ 

For every party  $P_i$ ,  $2 \le i \le t$ , selects  $r_2 < r_1$  and flips a coin  $b_i \in \{0, 1\}$ , sends  $(a_1^i, a_2^i, a_3^i)$  to  $P_{i+1}$  where

$$\begin{aligned} a_1^i &= a_{1+b}^{i-1} \, Enc(0) \\ a_2^i &= a_{2-b}^{i-1} \, Enc(0) \\ a_3^i &= (a_3^{i-1})^{r_1} Enc(r_2) \end{aligned}$$

All parties  $P_i$ ,  $2 \le i \le t$ , jointly decrypt  $a_t^3$  to decide the result.

If  $a_t^3 < 0$  then  $a_t^1 = \text{Enc}(1)$ , that is  $[x_0 \le x_1] = 1$ , else  $a_t^1 = \text{Enc}(0)$ .

#### Local EBFs generation

Each client  $P_i$ ,  $1 \le i \le t-1$ 

- Computes their Bloom filter of their private data set  $S_i$ , where  $1 \le i \le t-1$
- Computes their encrypted Bloom filter EBF<sub>i</sub> by encrypting each element of BFi[j] using pk
- **o** Forward their  $EBF_i$  to the server  $P_t$

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### Set Intersection generation by the server

The server  $P_t$ :

- Computes k hash values of each element  $y_j \in S_t$ , and for each party  $P_i$ 
  - Computes  $C_d^{i,j} = EBF_i[h_d(y_j)]$  for  $d \in \{1, 2, \dots, k\}$
  - Computes  $C^{i,j} = \text{ReRand}(C^{i,j}_1 +_H C^{i,j}_2 +_H \cdots +_H C^{i,j}_k)$
  - Run **SCP** to compare  $C^{i,j}$  and Enc(k) and get the output Enc( $\alpha^{i,j}$ )
  - If  $Dec(C^{i,j})$ =k then  $\alpha^{i,j}$  will be 1 else 0

### Set Intersection generation by the server

The server  $P_t$ :

- Computes  $\operatorname{Enc}(\alpha^j) = \operatorname{ReRand}(\alpha^{1,j} +_H \alpha^{2,j} +_H \cdots +_H \alpha^{t-1,j})$
- Run **SCP** to compare  $Enc(\alpha^j)$  and  $Enc(\mathcal{T})$  and get the output  $Enc(\beta^j)$
- $Enc(\beta^j) = ReRand(Enc(\beta^j))$
- Perform joint decryption of  $Enc(\beta^j)$
- If  $\beta^j = 1$  and then adds  $y_j$  to Y
- Repeats for every  $y_j \in S_t$

# Analysis

### **Communication complexity**

the set size is n and the threshold of Paillier PKE is l and the server needs to receive message from t parties and the size of bloom filter is  $O(\lambda n)$ 

- $O(n \cdot \kappa \cdot l \cdot t)$  for server
- $O(n \cdot \kappa \cdot max(t, \lambda))$  for client
- *O*(*t*) for communication rounds

however when  $l = \frac{t}{2}$  the communication cost is not linear with the number of parties

#### Computation complexity

- $O(n \cdot t)$  for server
- $O(n \cdot max(t, \lambda))$  for client



## Result

#### **Evaluate the run time performance**

INTEL CORE I7-1065G7 processor at 1.30GHz 8 cores 16GB

		$n = 2^{2}$	$n = 2^4$	$n = 2^{6}$
$\overline{t=3}$	$\ell = 1$	$0.50 \pm 0.02$	$1.92 \pm 0.01$	$7.62 \pm 0.02$
	$\ell = 2$	$0.57 \pm 0.07$	$2.19 \pm 0.28$	$8.73 \pm 1.14$
t = 4	$\ell = 2$	$0.82 \pm 0.00$	$3.28 \pm 0.01$	$13.12 \pm 0.02$
	$\ell = 3$	$0.91 \pm 0.10$	$3.66 \pm 0.39$	$14.60 \pm 1.51$
t = 6	$\ell = 3$	$1.52 \pm 0.03$	$5.83 \pm 0.02$	$23.34 \pm 0.03$
	$\ell = 5$	$1.75 \pm 0.24$	$6.86 \pm 1.06$	$27.47 \pm 4.24$
t = 8	$\ell = 4$	$2.30 \pm 0.01$	$9.17 \pm 0.02$	$37.07 \pm 0.51$
	$\ell = 7$	$2.81 \pm 0.52$	$11.20 \pm 2.08$	$44.94 \pm 8.08$

mean run time results in seconds for threshold PSI averaged over 10 runs secure parameter  $\kappa = 1024$ 

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Efficient Linear Multiparty PSI and Extensions to Circuit/Quorum PSI

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#### Circuit-based PSI

The problem of circuit PSI was introduced in the 2 party setting and enables parties  $P_1$  and  $P_2$ , with their private input sets X and Y, respectively, to compute  $f(X \cap Y)$ , where f is any symmetric function **This also applies to** n **parties** 

It allows to keep the intersection  $X \cap Y$  secret from the parties while allowing to securely compute  $f(X \cap Y)$ 

**Applications**: cardinality, set intersection sum and threshold cardinality/intersection

### **Multiparty Functionalities**

Functionality	Communication	Rounds
$RandomF^{n,t}(\ell)$	$\left\lceil \frac{\ell}{n-t} \right\rceil n(n-1) \lceil \log  \mathbb{F}  \rceil$	1
	$< 2\ell(n-1)\lceil \log  \mathbb{F}  \rceil$	
$MultF^{n,t}([a],[b])$	$2(\frac{2n}{n-t}+3)(n-1)\lceil \log  \mathbb{F}  \rceil$	5
(amortized cost)	$< 14(n-1)\lceil \log  \mathbb{F}  \rceil$	
Reveal $^{n,t}([a])$	$(n-1)\lceil \log  \mathbb{F}  \rceil$	1
ConvertShares $^{n,t}(\langle a \rangle)$	$2(\frac{n}{n-t}+1)(n-1)\lceil \log  \mathbb{F}  \rceil$	3
(amortized cost)	$< 6(n-1)\lceil \log  \mathbb{F}  \rceil$	

#### **Secret Sharing Scheme:**

(n,t) secret sharing for a as [a] and additive secret sharing for a as  $\langle a \rangle$ 

### **Multiparty Functionalities**

- RandomF<sup>n,t</sup>(l): Generate  $[r_1], [r_2], \dots, [r_l]$  for uniform elements  $r_1, r_2, \dots, r_l$  in  $\mathbb{F}$
- MultF<sup>n,t</sup>([a],[b]): Takes [a],[b] for  $a,b \in \mathbb{F}$  and output [ $a \cdot b$ ]
- Reveal<sup>n,t</sup>([a]): Takes [a] where  $a \in \mathbb{F}$  and outputs a to  $P_1$
- ConvertShares<sup>n,t</sup>( $\langle a \rangle$ ): Takes  $\langle a \rangle$  where  $a \in \mathbb{F}$  and outputs [a]

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# Weak Private Set Membership $\mathcal{F}_{wPSM}^{eta,\sigma,N}$

 $P_1$  and  $P_2$  are the receiver and the sender respectively **Receiver**  $P_1$ 's **Inputs**: The queries  $q_1, q_2, \cdots, q_{\beta} \in \{0, 1\}^{\sigma}$  **Sender**  $P_2$ 's **Inputs**: Sets  $\{X_j\}$   $j \in \{1, 2, \cdots, \beta\}$   $X_j[i] \in \{0, 1\}^{\sigma}$  and  $\Sigma_i |X_i| = N$ 

### Output:

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- For each  $j \in \{1, 2, \dots, \beta\}$ , sample  $w_i$  uniformly from  $\{0, 1\}^{\sigma}$
- For each  $j \in 1, 2, \dots, \beta$ , if  $q_j \in X_j$ , set  $y_j = w_j$ , else sample  $y_j$  uniformly from  $\{0, 1\}^{\sigma}$
- Return  $\{y_j\}$  to  $P_1$  and  $\{w_j\}$  to  $P_2$

 $\mathcal{F}_{wPSM}^{eta,\sigma,N}$  is similar in spirit to the batch oblivious programmable PRF

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## Equality Test $\mathcal{F}_{EO}^{\sigma}$

**Input**: parties  $P_1$  and  $P_2$  have  $a, b \in \{0, 1\}^{\sigma}$ 

**Output**: receive **boolean** shares of the bit  $r_a \oplus r_b = 1$  if a = b and  $r_a \oplus r_b = 0$  otherwise, as the output

# Boolean to Arithmetic Share Conversion $\mathcal{F}_{B2A}^{\mathbb{F}_p}$

**Input**: parties  $P_1$  and  $P_2$  boolean shares  $\langle b \rangle_1^B$  and  $\langle b \rangle_2^B$ 

**Output**: receive additive shares  $\langle x \rangle_1^B$  and  $\langle x \rangle_2^B$  respectively for x = b

#### **Quorum PSI**

**Input**: Each party  $P_i$  has input set  $X_i = \{x_{i1}, x_{i2}, \dots, x_{im}\}$ 

#### **Protocol**

• Hashing:

 $P_1$  does stash-less cuckoo hashing on  $X_1$  using  $h_1$ ,  $h_2$ ,  $h_3$  to generate Table<sub>1</sub>.

For  $i \in \{2, 3 \cdots, n\}$   $P_i$  does simple hashing of  $X_i$  using  $h_1, h_2, h_3$  into Table<sub>i</sub>

**1** Invoking  $\mathcal{F}_{wPSM}^{\beta,\sigma,N}$  functionality:

For each  $i \in \{2, 3, \dots, n\}$ ,  $P_1$  and  $P_i$  invoke the  $\mathcal{F}_{wPSM}^{\beta, \sigma, N}$ 

- $P_i$  is the sender with inputs {Table<sub>i</sub>[j]} and  $P_1$  is the receiver with inputs {Table<sub>1</sub>[j]} for  $j \in \{1, 2, \dots, \beta\}$
- $P_i$  receives the outputs  $\{w_j\}$  and  $P_1$  receives  $\{y_j\}$  for  $j \in \{1, 2, \dots, \beta\}$
- **1** Invoking the  $\mathcal{F}^{\sigma}_{EQ}$  functionality:

For each  $i \in \{2, \cdots, n\}$  and for each  $j \in \{1, \cdots, \beta\}$ ,  $P_1$  and  $P_i$  invoke the  $\mathcal{F}_{EO}^{\sigma}$  functionality as follows:

•  $P_1$  and  $P_i$  send their inputs  $y_{ij}$  and  $w_{ij}$  resp., and receive **Boolean** shares  $\langle eq_{ij}\rangle_1^{\beta}$  and  $\langle eq_{ij}\rangle_i^{\beta}$  resp., as outputs

- Invoking  $\mathcal{F}_{B2A}^{\mathbb{F}_p}$  functionality: For each  $i \in \{2, \dots, n\}$  and for each  $j \in \{1, \dots, \beta\}$ ,  $P_1$  and  $P_i$  invoke the  $\mathcal{F}_{B2A}^{\mathbb{F}_p}$  functionality as follows:
  - $P_1$  and  $P_i$  send their inputs  $eq_{ij}$  and  $eq_{ij}$  resp., and receive **Additive** shares  $\langle f_{ij} \rangle_1$  and  $\langle f_{ij} \rangle_i$  resp., as outputs
- Onverting to (n,t) shares:
  - For each  $j \in \{1, 2, \dots, \beta\}$ ,
    - $P_1$  computes  $\langle a_j \rangle_1 = \sum_{i=2}^n \langle f_{ij} \rangle_1$  and for each  $i \in \{2, \dots, n\}$ ,  $P_i$  sets  $\langle a_j \rangle_i = \langle f_{ij} \rangle_1$
    - $P_1, \dots, P_n$  compute  $[a_j] \leftarrow \text{ConvertShares}^{n,t}(\langle a_j \rangle)$

#### Weak Comparison Protocol

#### Parameters:

There are n parties  $P_1, \dots, P_n$  with (n,t) shares [a] and define polynomial  $\psi$ 

$$\psi(x) = \begin{cases} x \cdot (x-1) \cdot (x-2) \cdots (x-(k-1)) & \text{if } k < \frac{n}{2} \\ (x-k) \cdot (x-(k+1)) \cdots (x-n) & \text{if } k \ge \frac{n}{2} \end{cases}$$

**Input**: Each  $P_i$  inputs its (n,t) shares  $[a]_i$ 

#### Protocol:

- Pre-Process
  - $P_1, \dots, P_n$  run:  $[s_1], \dots, [s_J] \leftarrow \mathsf{RandomF}^{n,t}(\mathsf{J})$

### • Evaluating the polynomial

- invoke MultF<sup>n,t</sup> to compute all the required  $[a^i]$  followed by scalar multiplications and additions to compute  $[\psi(a)]$
- For each  $j \in \{1, \dots, J\}$ 
  - $[v_i] \leftarrow \mathsf{MultF}^{n,t}([\psi(a), s_i])$
  - $v_j \leftarrow \text{Reveal}^{n,t}([v_j])$

### Output:

if  $k < \frac{n}{2}$  and return  $P_1$  **1** else **0** if  $k > \frac{n}{2}$  and return  $P_1$  **0** else **1** 

Other parties get no output

# Analyze

### **Communication complexity**

$$O(nm\kappa(\lambda + \kappa \log n))$$

## Result

#### **Evaluate the run time performance**

A single machine with 64-core Intel Xeon 2.6GHz CPU and 256GB RAM

n	4		5		10			15				
m	212	2 <sup>16</sup>	2 <sup>18</sup>	212	2 <sup>16</sup>	2 <sup>18</sup>	212	2 <sup>16</sup>	2 <sup>18</sup>	212	2 <sup>16</sup>	218
Run-time LAN (s)	1.46	2.91	9.32	1.62	3.10	9.49	2.19	4.12	11.27	2.26	4.54	13.12
Run-time WAN (s)	7.10	13.74	34.04	6.98	15.44	39.34	7.88	23.08	74.02	8.14	31.28	108.36
Total Communication (MB)	16.98	209.86	874.23	24.64	290.68	1166.28	55.44	667.73	2627.01	86.24	1038.68	4086.45
Client Communication (MB)	5.66	69.95	291.41	6.16	72.67	291.57	6.16	74.19	291.9	6.16	74.19	291.89

Run-time in seconds and communication in MB for qPSI expect for Weak Comparison Protocol

#### Whole protocol:

 $t = 7, m = 2^{16}$  and any  $k \le 14$  for 15 parties 5.49s and 37.85s in LAN and WAN setting respectively

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## End

Thanks for your listening.

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## End

Q&A



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