Zero Knowledge Proofs

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Recap

- Blockchain History
- Blockchain Basics
- Attacks on Blockchains
- Privacy
- Open Questions

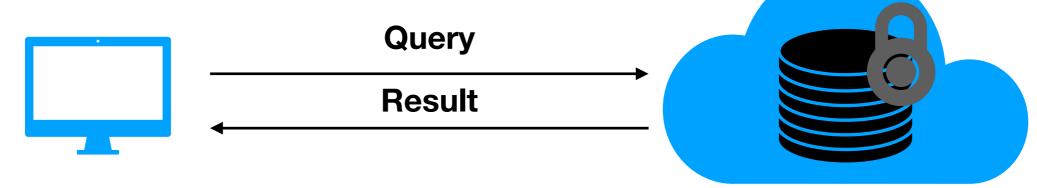
This Lecture

- Need for Zero-knowledge proofs
- ZKP Foundations
- SNARKS: Building Blocks and Design
- ZKP Applications Conclusion and open problems

Proofs <->Verifiability



User has to reveal Date of Birth, Address etc Verify without revealing all information: Verifiable credentials



Prove that the result is correct, without disclosing the answers

Prove I have enough money in my bank account to buy a car worth \$X, without revealing my bank balance?

How do I verify a ML algorithm generates the correct models

Proofs should be correct and efficient, efficient generation, verification and short

Blockchain Companies building on ZKP

















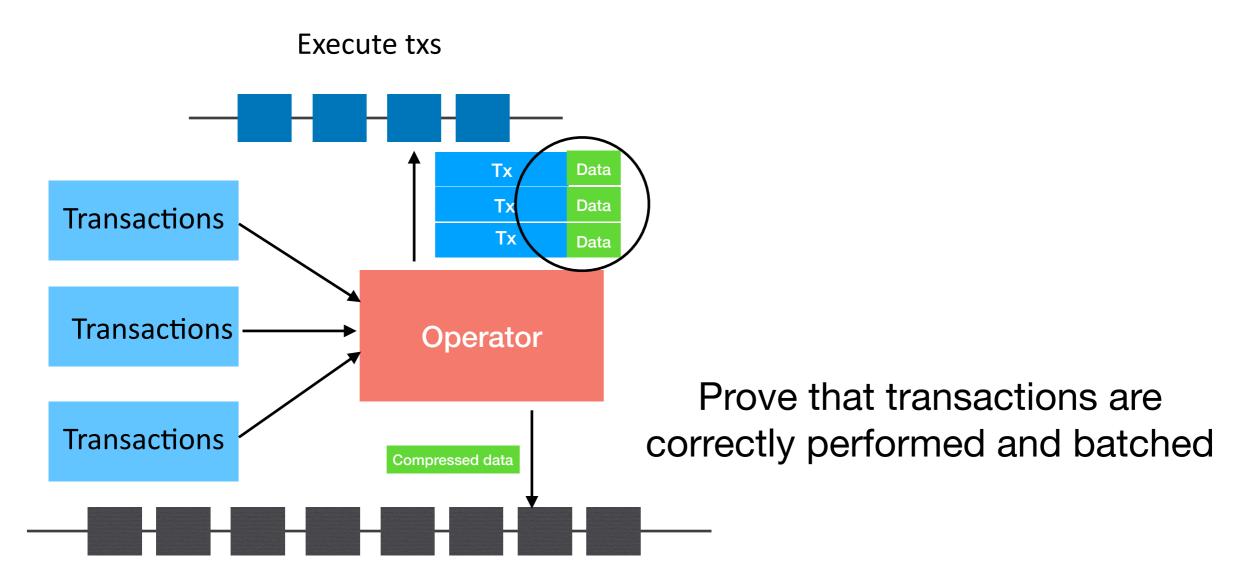
Application 1: Privacy Preserving Transactions

- Hide Value of Transaction
- Hide sender/receiver
- · Zcash, Tornedo Cash (attacked), Aleo

Application 1: Privacy Preserving Transactions

- Hide Value of Transaction
- Hide sender/receiver
- Zcash, Tornedo Cash (attacked)

Application 2: Rollups for Scalability



Zero-Knowledge Proofs Foundations

Proofs

- A method to establish the truth
 - Legal
 - Authoratitive
 - Scientific
 - Philosophical
 - Mathematical

Axioms -> ->...-> Propositions

Probabilistic, Interactive

Proofs

Claim

Proof

Accept/ Reject the claim



Verifier



Efficient Proofs (NP-Proofs)

Claim x



Prover

Unbounded



|w| is polynomial in |x|



Accept/ Reject the claim

Verifier

Fast Verification
|w| is polynomial in |x|

Proof Systems

P wants to prove the following statement $x \in L$ for some language $L \subseteq \Sigma^*$



 \mathcal{N}



$$L = \{x \mid \exists \pi, V(w, x) = ACCEPT\}$$

Definition: A proof system for membership in L is an algorithm V, such that $\forall x$:

Completeness: If $x \in L$, then $\exists w, V(w, x) = ACCEPT$

Soundness: If $x \notin L$, then $\forall w, V(w, x) = REJECT$

Babai: Trading Group Theory for Randomness, 1985 Goldwasser-Micali-Rackoff: The Knowledge Complexity of Interactive Proof-Systems, 1985

NP Proof Systems

Efficient Verification meaning polynomial time verification

Definition: A **NP** proof system for membership in L is an

algorithm V, such that $\forall x$:

Completeness: If $x \in L$, then

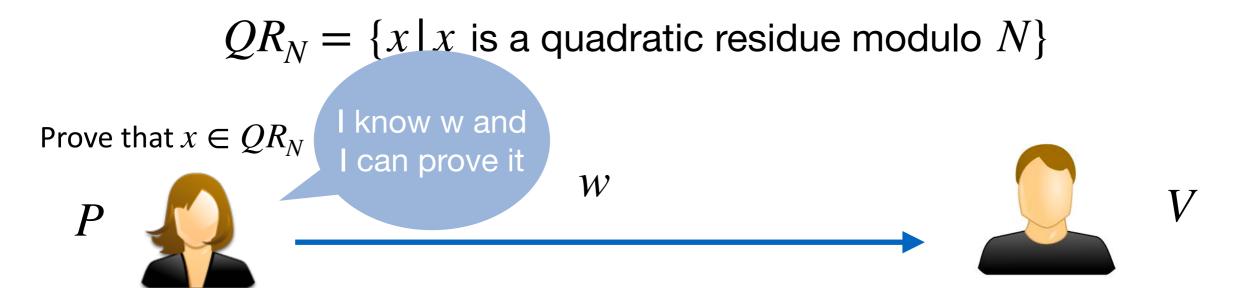
 $\exists w, (|w| = poly(|x|)), V(w, x) = ACCEPT$

Soundness: If $x \notin L$, then $\forall w, V(w, x) = REJECT$

Efficiency: V(w, x) halts after at most poly(|x|) steps

- V's running time is measured in terms of |x|, length of input x
- $poly(|x|) = |x|^c$, for some constant c
- Necessarily, $|\pi| = poly(|x|)$

Proofs leaking secrets



Checks $x \stackrel{?}{=} w^2 \mod N$

Reveals information to V, that V could not have computed

"No knowledge is leaked"

- $\cdot V$ didn't learn w
- V didn't learn any bit of w
- V didn't learn any information about w
- V didn't learn any information at all (except $x \in QR_N$)

When would we say that *V did learn* something?

If following the interaction V could compute something it could have not computed without it!

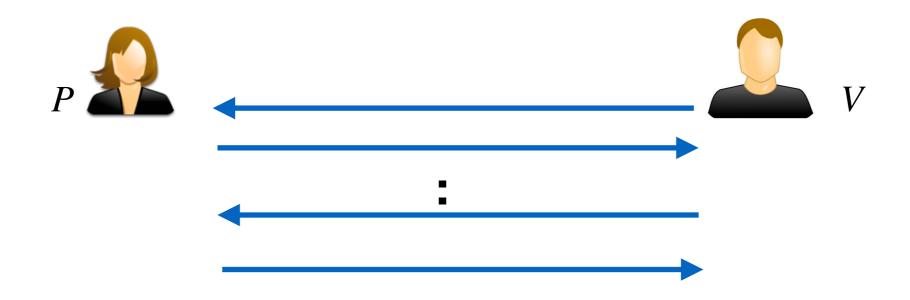
Zero-knowledge: whatever is computed following the interaction could have been computed without it.

Goldreich-Micali-Wigderson 1991: Every set in NP has a Zero-Knowledge Interactive proof

Paradoxical Proofs

- Zero-knowledge proofs: A proof that does not leak information
- Probabilistically checkable proofs: Proofs need not be read in their entirety

Interactive and Probabilistic Proofs



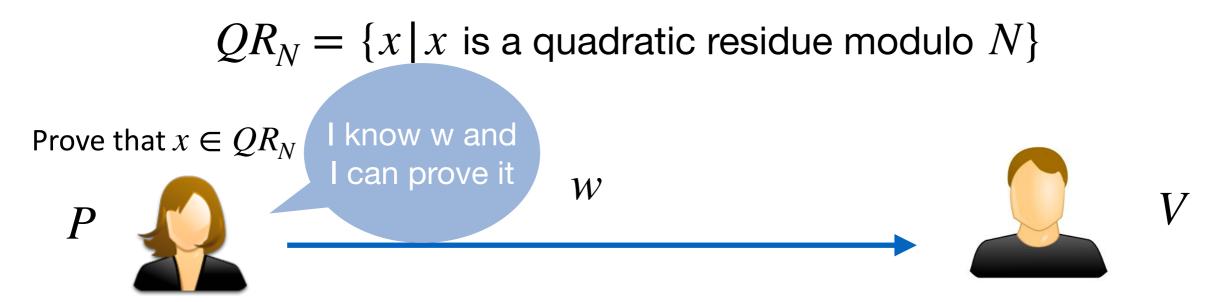
- Interactive: Verifier engages in an interaction rather than reading the proof
- Verifier is randomised and can make errors with small probability

Interactive Proofs



Completeness: P convinces V that the $x \in L$ Computational Soundness: A Cheating prover can't convince V to accept $x \notin L$ (except with negligible probability)

Interactive Proofs for QR



Checks $x \stackrel{?}{=} w^2 \mod N$

Reveals information to V, that V could not have computed

Example

Prove Alice knows y such that $y = x^2 \mod N$

Choose random r $1 \le z \le N, s.t., gcd(z, N) = 1$

Send $z = r^2 \mod N$

If Bob received sq root of both z and zy mod N, then Bob will be convinced that claim is true, but also get y

If Alice gives either sq root of z or zy mod N then

Bob will have to choose which one

The fact that Alice can choose either will convo once Bob.



$$b \stackrel{R}{\leftarrow} \{0,1\}$$

If b=1, send t=z If b=0, send $t=z\sqrt{y} \mod N$

Accept only if

$$t^2 = zy^{1-b} \mod N$$

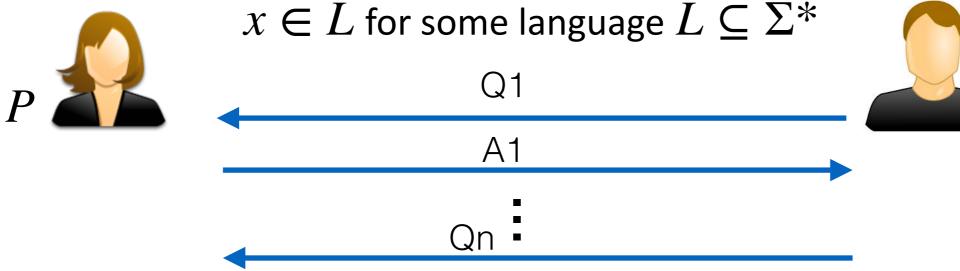
- Completeness: If Claim is true then V Accepts
- Soundness: If claim is false $\forall Provers P, Pr[V \ accepts] \leq 1/2$
- Run multiple times (say 1000), the above probability negl

Important idea

- Multiple rounds
- Proof consists of 2 parts: seeing either part on its own conveys no information; seeing both parts imply 100% correctness.
- Verifier chooses at random which of the two parts of the proof he wants the prover to give him. The ability of the prover to provide either part, convinces the verifier

Interactive Proofs (IP)

P wants to prove the following statement



An



V is a Probabilistic Polynomial time (PPT) For any common input *x*, let:

$$Pr[(P, V) \text{ accepts } x] \stackrel{\Delta}{=} Pr_r[(P, V)(x, r) = ACCEPT]$$

Babai: Trading Group Theory for Randomness 1985 Goldwasser-Micali-Rackoff (GMR85): The Knowledge Complexity of Interactive Proof-Systems, 1985

ACCEPT/REJECT

Interactive Proof Systems

Definition[GMR85]: An **Interactive** *proof system* for membership in L is a PPT algorithm V and a function P, such that $\forall x$: Completeness: If $x \in L$, then, Pr[(P, V) accepts x] = 1 Soundness: If $x \notin L$, then \forall *cheating provers* P^* s.t., $Pr[(P^*, V) \text{ accepts } x]$ is negl

Completeness and soundness can be bounded by any $c : \mathbb{N} \to [0,1]$ and $s : \mathbb{N} \to [0,1]$ as long as

- $\cdot c(|x|) \ge 1/2 + 1/poly(|x|)$
- s(|x|) < 1/2 1/poly(|x|)

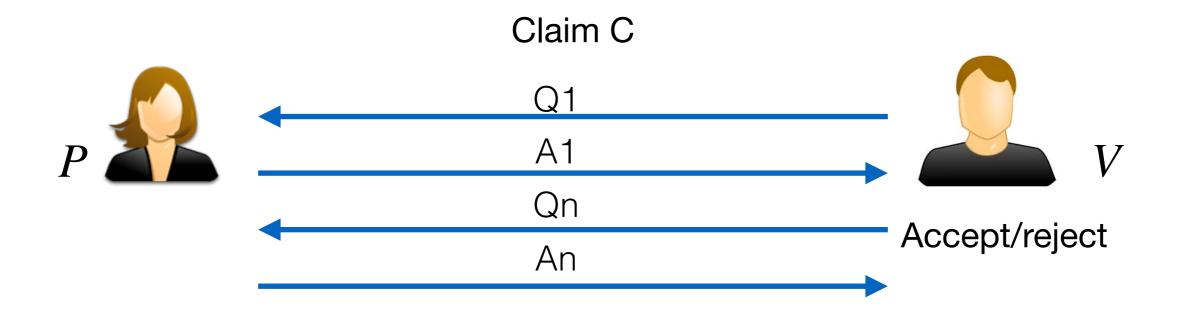
poly(|x|) Independent repetitions implies $c(|x|) - s(|x|) \ge 1 - 2^{-poly(|x|)}$

Definition: class of languages IP= {L for which there is an interactive proof}

Zero Knowledge

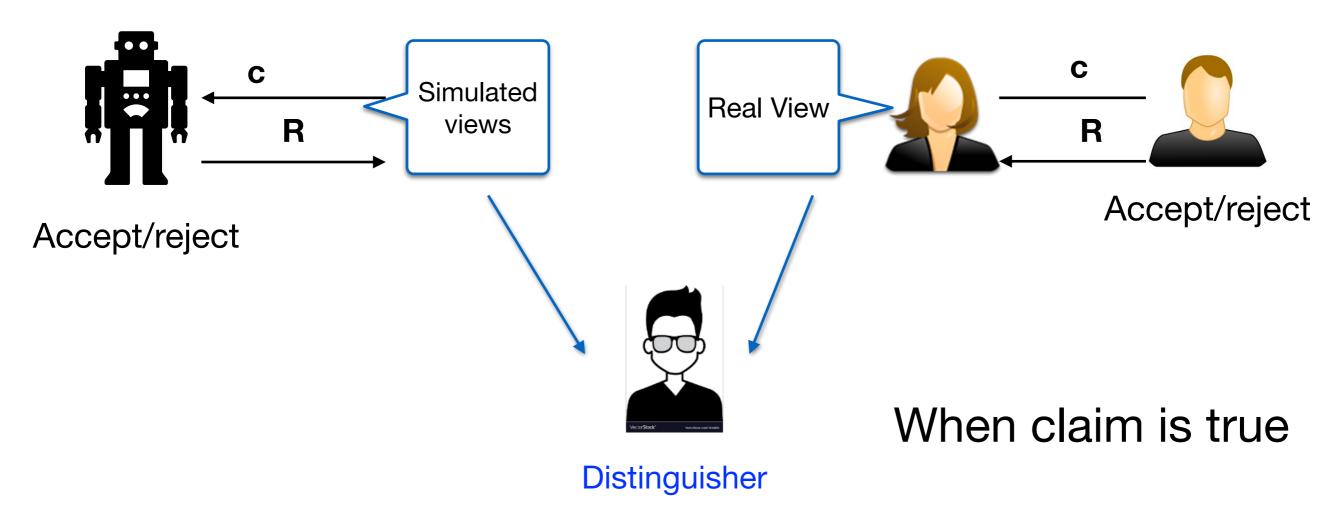
- For True Statements and every verifier
- What a verifier can compute before interaction
- The Verifier can compute after interaction

Verifier's View



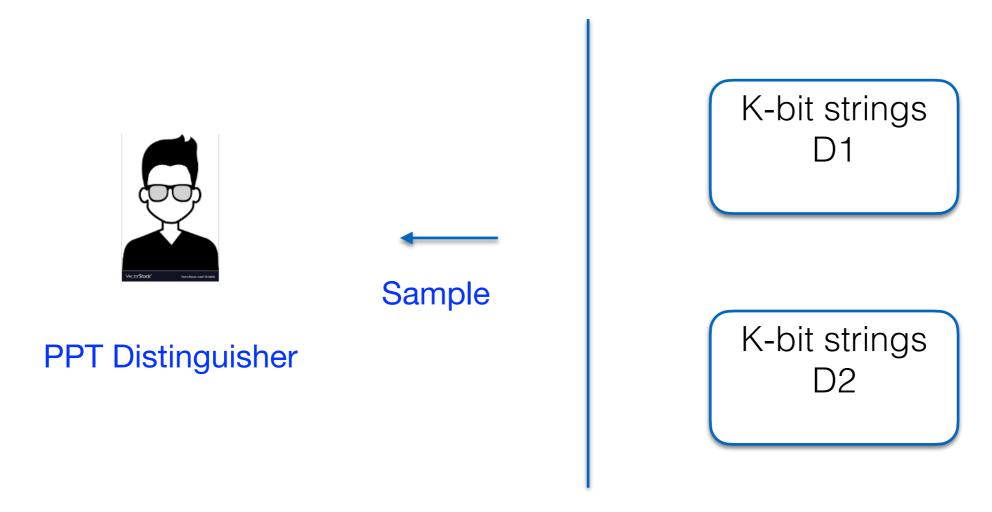
After interaction V learned C is true/false A view of interaction includes coin toss + transcript $\text{View}_V[P,V] = \{Q_1,A_1,Q_2,A_2,\cdots,Q_n,A_n, \text{ coins of V}\}$ Probability distribution over coins of P and V

Simulation Paradigm



Distinguisher's view is nothing new, if he could have simulated on its own s.t `simulated view' and `real-view' are computationally-Indistinguishable

Computational Indistinguishability



If no "distinguisher" can tell apart two different probability distributions they are "effectively the same".

For all distinguisher algorithms D, even after receiving a polynomial number of samples from D_b , Prob[D guesses b] <1/2+negl

Zero-Knowledge Proof

An Interactive Protocol (P,V) is zero-knowledge for a language L if there exists a PPT algorithm Sim (a simulator) such that for every $x \in L$, the following two probability distributions are poly-time indistinguishable:

- 1. $view \lor (P, V)[x, 1^{\lambda}] = \{(Q1, A1, Q2, A2, ..., coins of V)\}$
- 2. $Sim(x,1^{\lambda})$ (over coins of V and P)

Definition: (P,V) is a zero-knowledge interactive protocol if it is complete, sound and zero-knowledge

If Verifier is Not Honest

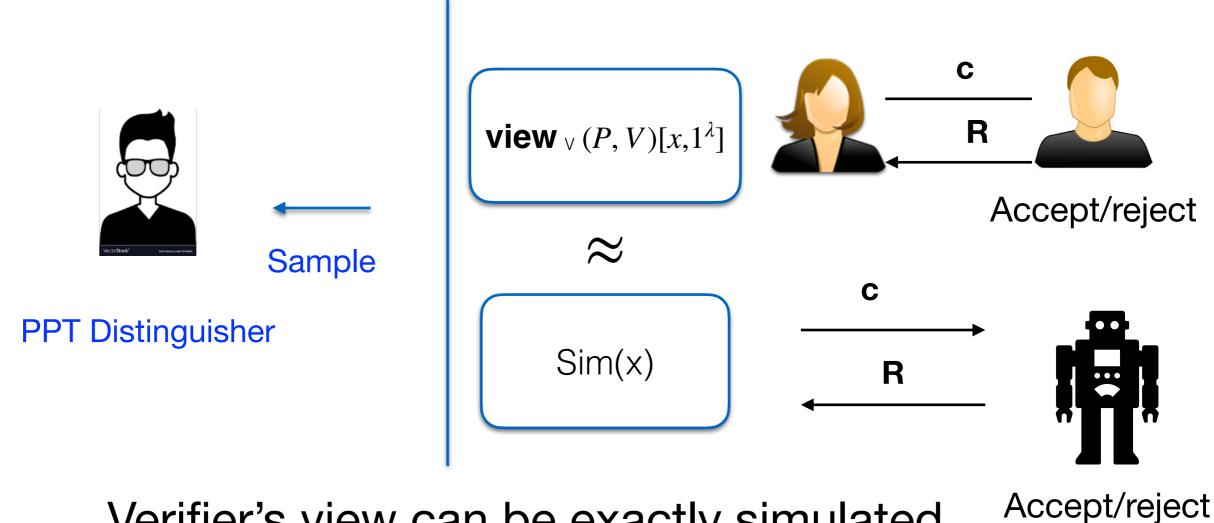
An Interactive Protocol (P,V) is honest verifier zero-knowledge for a language L if there exists a PPT algorithm Sim s.t. for every $x \in L$,

$$view \lor (P, V)[x, 1^{\lambda}] \approx Sim(x, 1^{\Lambda})$$

An Interactive Protocol (P,V) is zero-knowledge for a language L if for every PPT V*, there exists a polynomial time algorithm Sim s.t. for every $x \in L$,

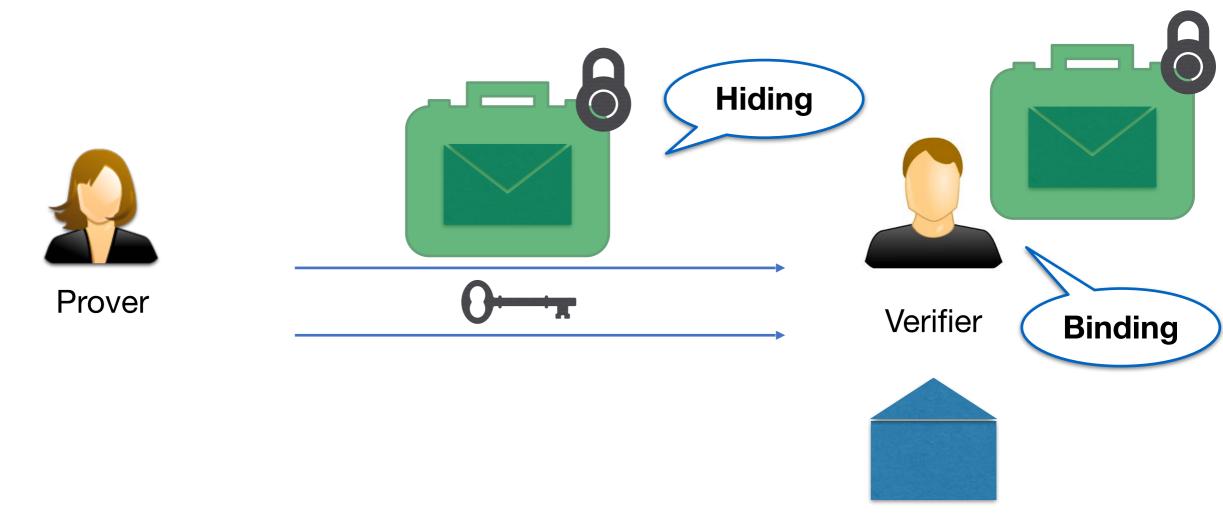
$$view \lor (P, V)[x, 1^{\lambda}] \approx Sim(x, 1^{\Lambda})$$

Perfect ZK



Verifier's view can be exactly simulated Simulated view ≈ Real Views

Commitment



Zero Knowledge for all of NP

Theorem[GMW86, Naor]: If one-way functions exist, then every L in NP has computational ZK interactive proofs.

Ideas of the proof:

1.[GMW87] Show that an NP-Complete Problem has a ZK interactive Proof if bit commitments exist

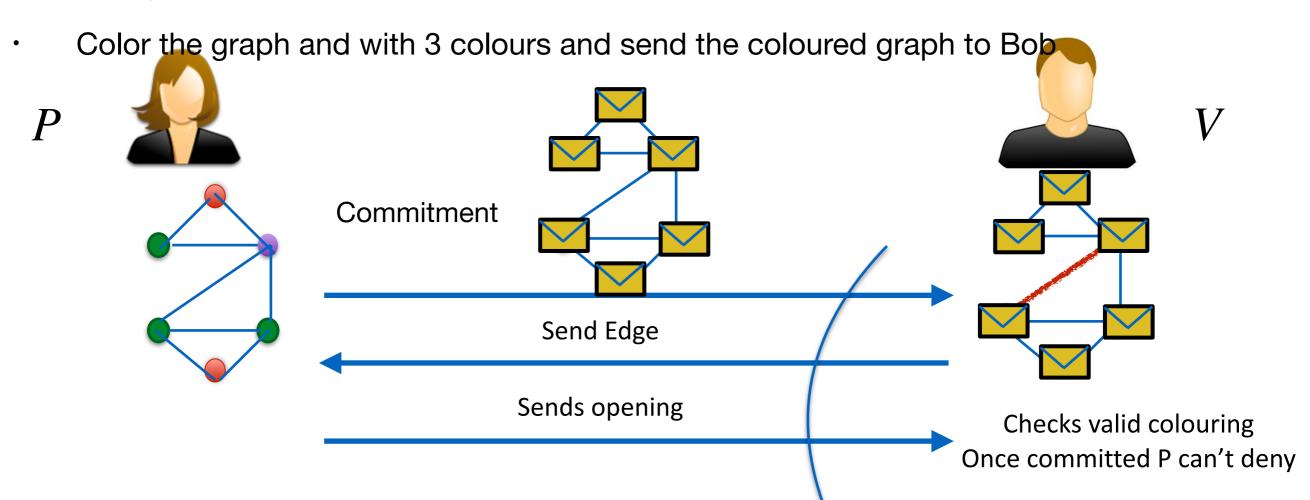
2.[Naor] One Way functions protocol exist



bit commitment

ZK Proof for Graph Colouring

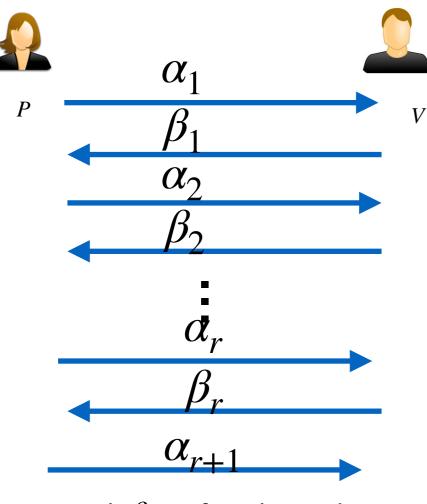
· Alice wants to prove that the nodes of a graph can be coloured with at most 3 colours, so that adjacent nodes have different colours



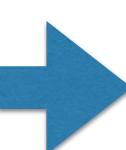
Repeat many times, every time with independent colour permutations

Fiat-Shamir Transform

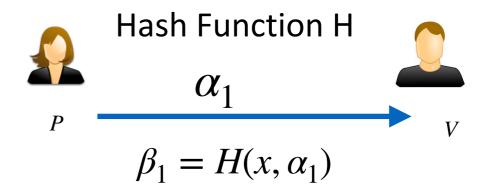
Public-coin interactive argument



Each β_i uniformly random

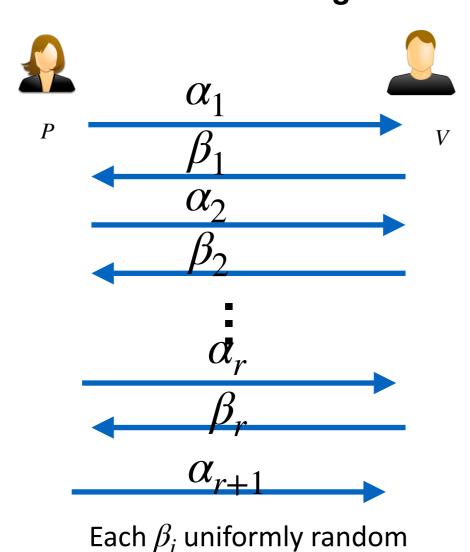


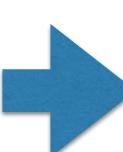
Public-coin non-interactive argument



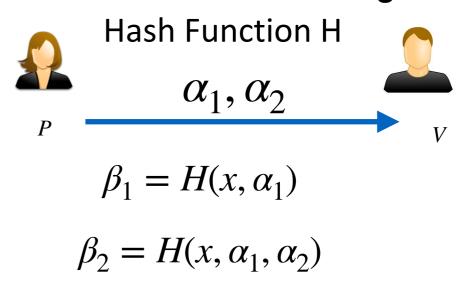
Fiat-Shamir Transform

Public-coin interactive argument



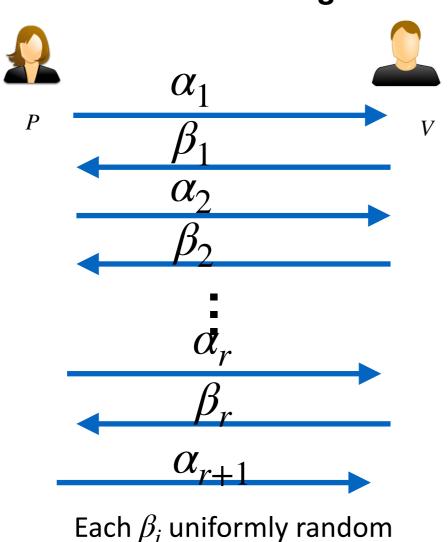


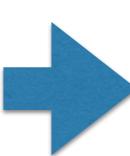
Public-coin interactive argument



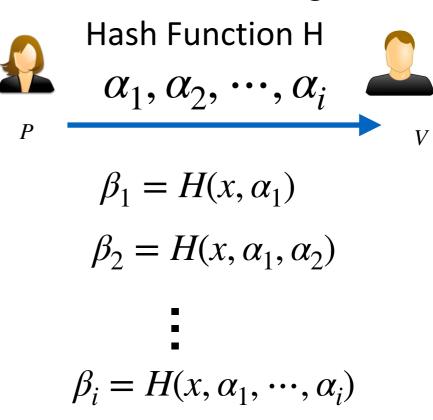
Fiat-Shamir Transform

Public-coin interactive argument

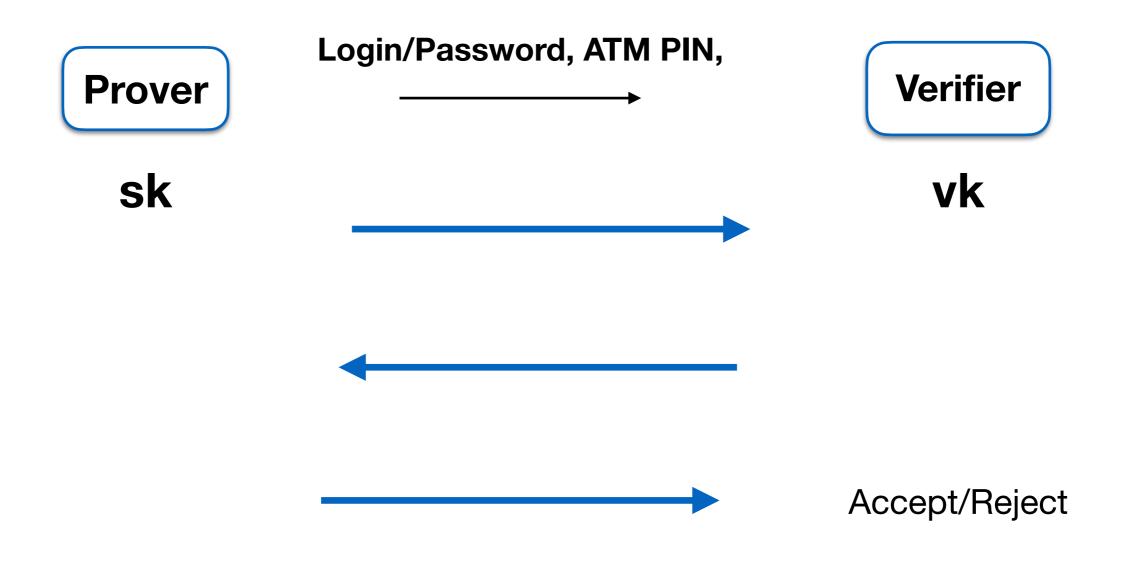




Non-Interactive argument



Identification Schemes



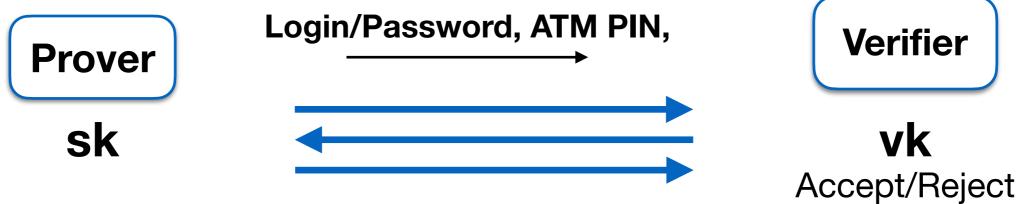
Attacks on Identification Schemes

- Direct Attacks: Attacks are in close proximity
- Eavesdropping attacks: Eavesdropping on the communication channel, for example on the radio communication channel when a driver open a car with a fob
- Active Attacks: Interacts directly with the user (Eg a fake ATM machine)

Types of Identification Protocols

- Stateless VS Stateful: sk and vk changes (stateful) or might be fixed (stateless)
- One-sided Vs Mutual: Only prover authenticates itself (one-sided), or both authenticate one another (mutual)

Identification Schemes



An identification protocol is a triple I = (G; P; V).

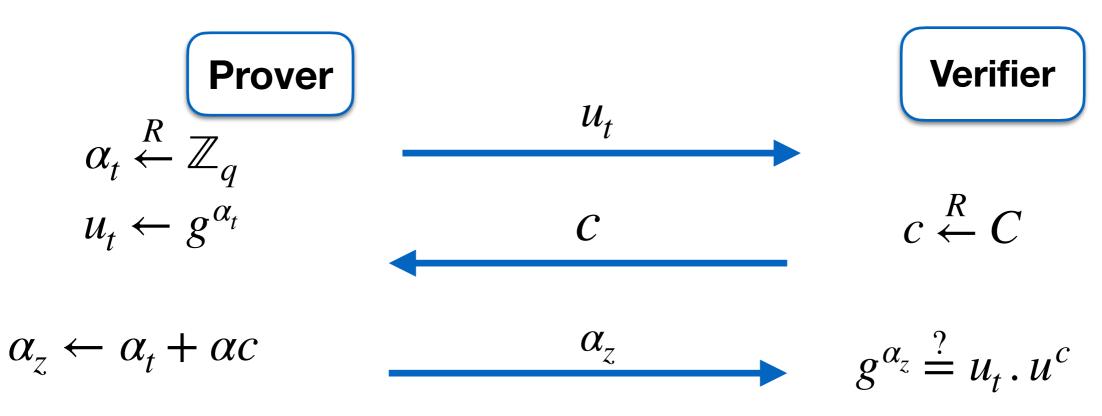
- $(sk, vk) \leftarrow keyGen(1^{\lambda})$
- $P(sk) \rightarrow \pi$, P is an interactive protocol algorithm
- $V(\pi, \nu k) \rightarrow 0/1$, V an interactive protocol algorithm

Security: For all possible outputs (vk; sk) of G, if P is initialized with sk, and V is initialized with vk, then with probability 1, at the end of the interaction between P and V, V outputs accept.

Schnorr Identification

Let G be a cyclic group of prime order \mathbb{Z}_q , g is a generator of G

Prover wants to verify it knows sk α , such that $vk = u = g^{\alpha}$



Schnorr's protocol is sometimes called a "proof of knowledge" of a discrete logarithm.

Identification Scheme to Signature Scheme

Let G be a cyclic group of prime order \mathbb{Z}_q , g is a generator of G

kenGen.
$$\alpha_t \stackrel{R}{\leftarrow} \mathbb{Z}_q \, u_t \leftarrow g^{\alpha_t} \, \text{ sk} = \alpha \, \text{, vk} = u = g^{\alpha}$$

$$\begin{array}{c} \textbf{Signer} \\ \alpha_t \overset{R}{\leftarrow} \mathbb{Z}_q \\ u_t \leftarrow g^{\alpha_t} \end{array}$$

$$u_t \leftarrow g^{\alpha_t}$$

$$c \leftarrow H(m, u_t)$$

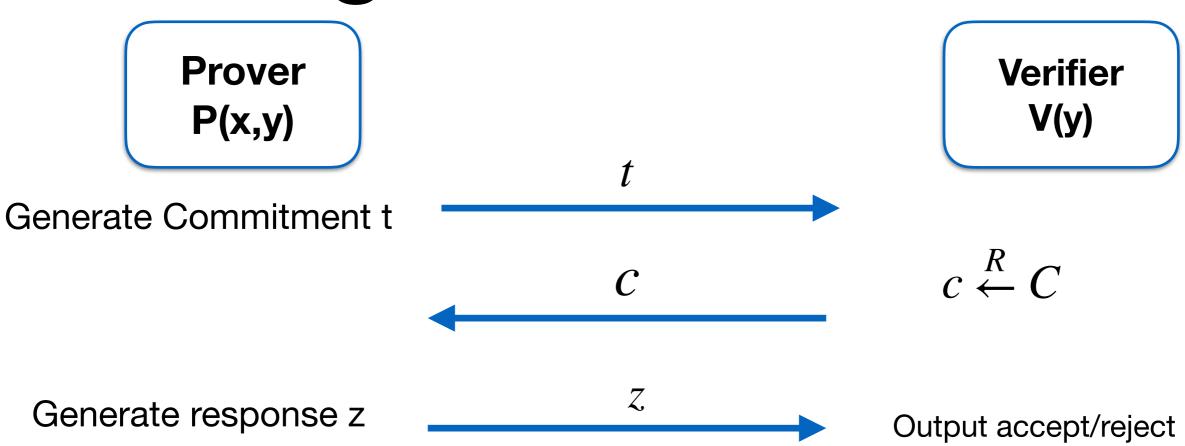
$$\alpha_z \leftarrow \alpha_t + \alpha c$$

Verifier

$$\sigma = (u_t, \alpha_z)$$

$$c \leftarrow H(m, u_t)$$
$$g^{\alpha_z} \stackrel{?}{=} u_t \cdot u^c$$

Sigma Protocols



Special soundness: Let (P; V) be a Sigma protocol for $\mathscr{R} \subseteq \mathscr{X} \times \mathscr{X}$. We say that (P, V) provides special soundness if there is an efficient deterministic algorithm Ext, called a witness extractor, with the following property: whenever Ext is given as input a statement $y \in \mathscr{Y}$, and two accepting conversations (t, c, z) and (t,' c', z') with $c \neq c'$, algorithm Ext always outputs $x \in X$ such that $(x, y) \in \mathscr{R}$ (i.e., x is a witness for y).

ZK-SNARK

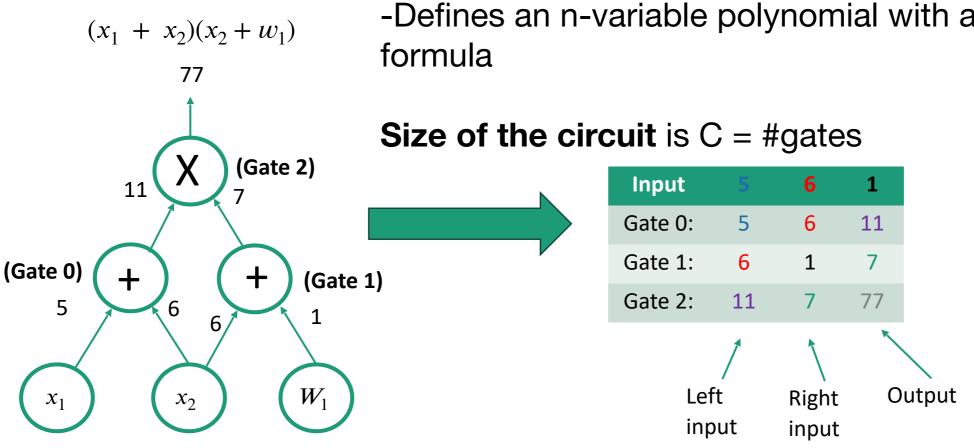
- Succinct Non-Interactive Argument of Knowledge (SNARK)
- Succinct: Proofs are short and can be verified much faster than verifying the claim from the original witness (e.g., the colouring)
- Argument is just a In a proof, "computationally sound proofs".
- In proofs: soundness holds against a computationally unbounded prover and in an argument, the soundness only holds against a polynomially bounded prover....
- Knowledge: Not just proving that there is a witness (e.g., colouring) but that the prover "knows" such a colouring

Arithmetic Circuits

Fix a finite field $\mathbb{F} = \{0, 1, \dots, p-1\}$

Arithmetic circuit $\mathbb{C}: \mathbb{F}^n \to \mathbb{F}$

- -A directed acyclic graph (DAG)
- -Defines an n-variable polynomial with a evaluatation



Compile circuit to a computation trace (Arithmetization)

ZKP

6

Arithmetic Circuits: Example

Fix a finite field $\mathbb{F} = \{0, 1, \dots, p-1\}$

Arithmetic circuit $\mathbb{C}: \mathbb{F}^n \to \mathbb{F}$

- -A directed acyclic graph (DAG)
- -Defines an n-variable polynomial with a evaluatation formula

Size of the circuit is C = #gates

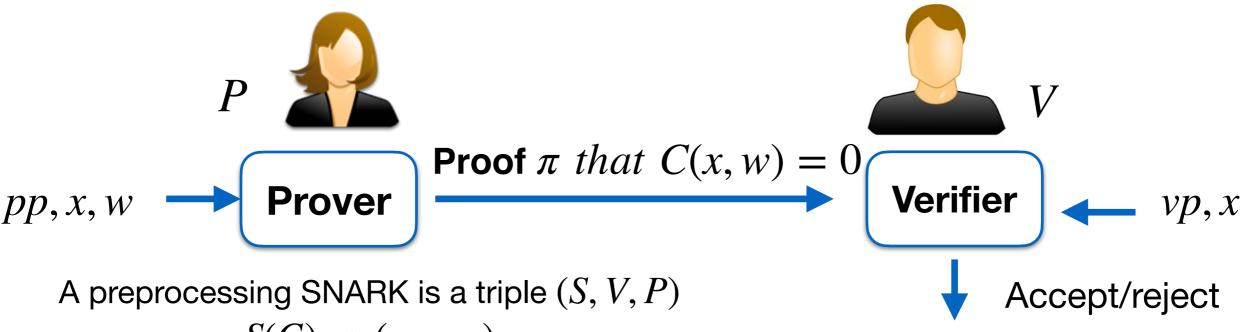
 $C_{SHA}(h,m)$: Outputs 0 if SHA256(m) = h and \neq 0 otherwise $C_{SHA}(h,m)$ = (h-SHA256(m), $|C_{SHA}| \approx 20 \text{K}$

 $C_{\text{sig}}(\text{pk,m},\sigma)$: Outputs 0 if σ is a valid ECDA signature with P \neq 0 otherwise

Preprocessing NARKS

Public arithmetic Circuit $C(x, w) \rightarrow \mathbb{F}$

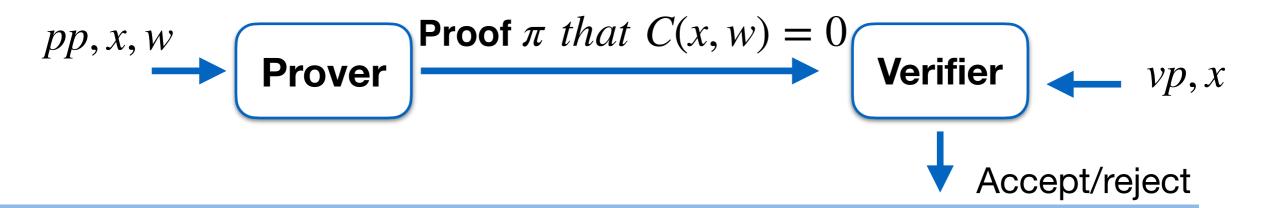
x is the public input y is the secret witness Preprocessing/setup step : $S(C) \to (pp, vp)$ (public parameters)



$$S(C) \rightarrow (pp, vp)$$

 $P(pp, x, w) \rightarrow \pi$
 $V(vp, x, \pi) \rightarrow Accept/Reject$

Definition



Completeness:

 $\forall x, w : C(x, w) = 0 \implies Pr[V(vp, x, P(pp, x, w) = Accept] = 1$

Knowledge Soundness:

V accepts \Longrightarrow V knows $w, s \cdot t \cdot C(x, w) = 0$, and there exists an extractor which can extract w from P

(Zero Knowledge (optional): $C(pp, vp, x, w, \pi)$ reveals nothing about w

Succinct Arguments of Knowledge

A Succinct NARK is a triple (S, V, P), such that

 $S(C) \rightarrow (pp, vp)$ (Short parameters)

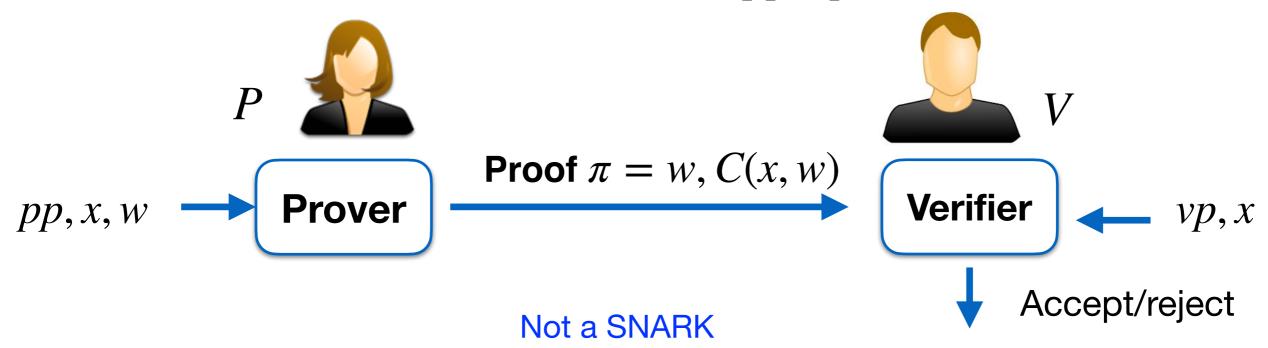
 $P(pp, x, w) \rightarrow \pi$ Short: $|\pi| \text{ is } O \log(|C|)$

 $V(vp, x, \pi) \rightarrow Accept/Reject$ Verification is fast $O_{\lambda}(|x|, \log(|C|))$

SNARKS

Public arithmetic Circuit $C(x, w) \rightarrow \mathbb{F}$

x is the public input y is the secret witness Preprocessing/setup step : $S(C) \to (pp, vp)$ (public parameters)



w can be long Verifier computes C(x,w) which can be "slow" Witness w is revealed, not Zero knowledge

Preprocessing SNARKs: Desirable properties

Setup step : $S(C, r) \rightarrow (pp, vp)$ (r random)

Trusted Setup per circuit:

r should be kept secret from Prover

Trusted but universal (updatable) setup:

Secret r is independent of Circuit C.

Step 1: Init step $S_{init}(\lambda, r) \rightarrow gp$

Step 2: $S_{index}(gp, C) \rightarrow (pp, vp)$

Transparent setup: S(C)

Does not use secret r (no trusted setup)

Desirable

Specially important for blockchain application

SNARKs

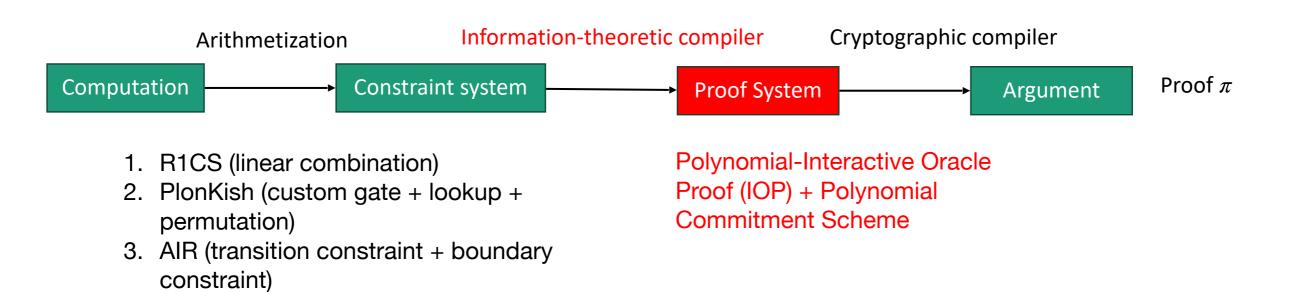
ZKP	Trusted-Setup	Post Quantum
Groth16	Trusted per circuit	No
Ligero	Universal Trusted	Yes
Aurora	Transparent	Yes
Plonk	Universal Trusted	No
Sonic	Universal Trusted	No
Marlin	Universal Trusted	No
Plonky2	Transparent	No

ZKP

SNARK Construction

Computing SNARKs

- Add zero-knowledge property -> ZK-SNARK
- Pipeline of SNARK:



General Constructions of SNARKs

Polynomial Commitment Schemes (PCS)

Cryptographic Object



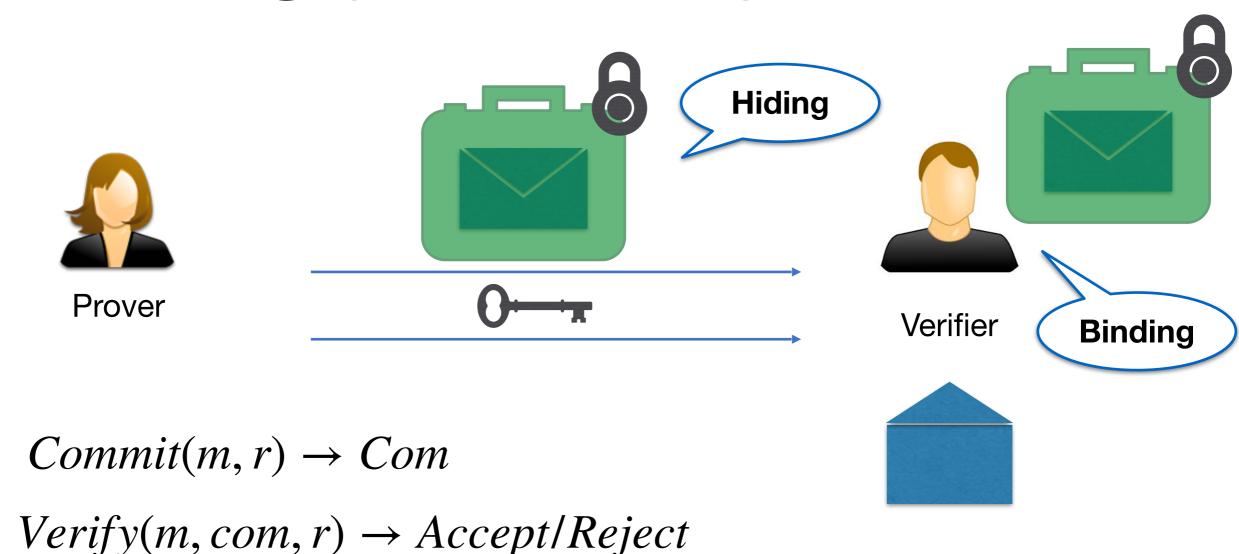
Interactive oracle proofs (IOP)

Information Theoretic Object



SNARKs for General Circuits

Commitment



Hiding: Com reveals nothing about m

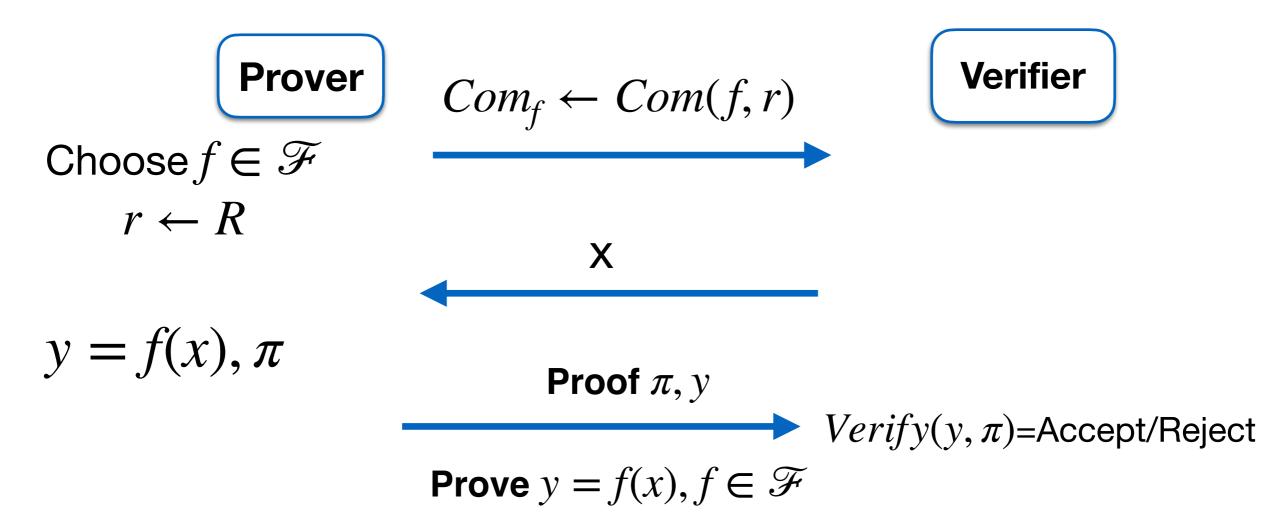
Binding: Cannot produce Com such that there are more than one openings

Construction

- Fix a hash function $H: \mathcal{M} \times \mathcal{R} \to T$
- Commit(m, r) : Com = H(m, r)
- $Verify(m, Com, r) : Accept \quad if \quad Com = H(m, r)$
- Should have hiding and binding property for suitable Hash function

Committing to a Function

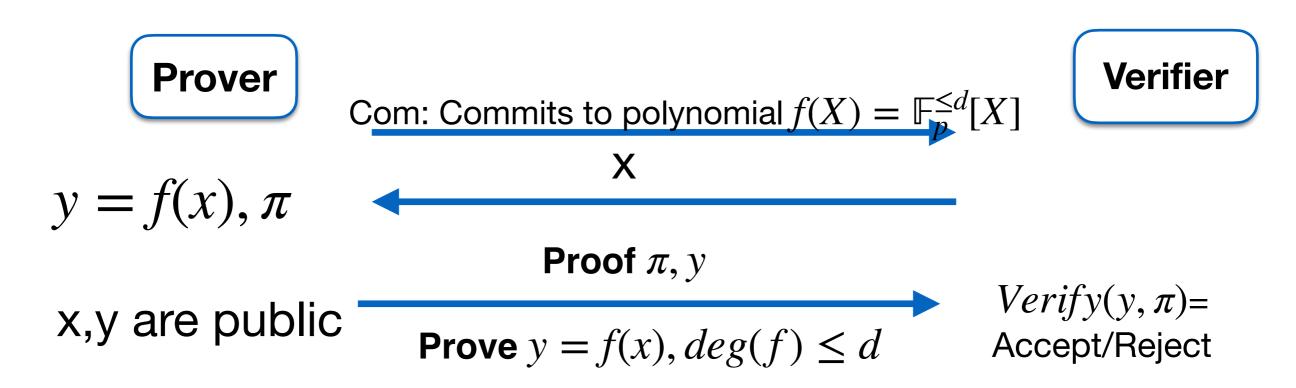
Let $\mathscr{F} = f: X \to Y$ be a family of functions



Functional Commitments

- Vector Commitments: Commit of a vector $\overrightarrow{v} = (v_1, v_2, \cdots, v_d) \in \mathbb{F}_p^d$, open $f_{\overrightarrow{v}}(i) = v_i$
 - Polynomial Commitments: Commit to a univariate function $f(X) = \mathbb{F}_p^{\leq d}[X]$, d is the degree of the polynomial
- Multilinear Commitment: Commit to a multivariate function $f(X) = \mathbb{F}_p^{\leq 1}[X_1, X_2, \cdots, x_k]$
- Inner Product Commitments (Inner product arguments IPA): Commit to $\overrightarrow{v} \in \mathbb{F}_p^d$ Open an inner product $f_{\overrightarrow{v}}(\overrightarrow{u}) = (\overrightarrow{v}, \overrightarrow{u})$

Polynomial Commitments



Examples:

Bilinear Group based: KGZ'10 (Trusted Setup), DORY'20-Transparent setup Hash Functions (Post Quantum): FRI (used in STARKs)

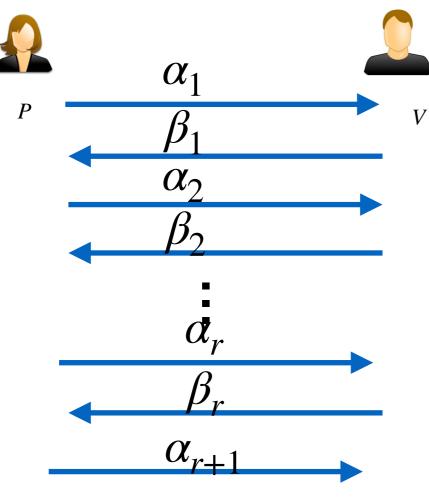
Elliptic curves: Bulletproofs, Short proofs but verifier time is O(d)

Important Observation from Schwartz–Zippel Lemma

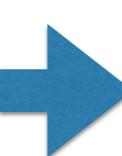
- Let $f(X) = \mathbb{F}_p^{\leq d}[X]$ be a non-zero polynomial
- For $r \stackrel{\$}{\leftarrow} \mathbb{F}_p : \Pr[f(r) = 0] = d/p$
- If $p \approx 2^{255}$, $d \le 2^{40}$, d/p is negl.
- We can say that for $r \stackrel{\$}{\leftarrow} \mathbb{F}_p$, if f(r)=0, then f is identically zero with high probability
- This servers as a simple test for a committed polynomial
- The Schwartz-Zippel lemma holds even for multivariate polynomials (d the total degree of f)
- $\bullet \ \operatorname{Let} f,g \in \mathbb{F}_p^d[X] \text{, for } r \overset{\$}{\leftarrow} \mathbb{F}_p \text{, if } f(r) = g(r) \implies f(r) g(r) = 0 \text{, then } f = g \quad w \ . \ h \ . \ p \ .$
- Tests two polynomials are equal

Fiat-Shamir Transform

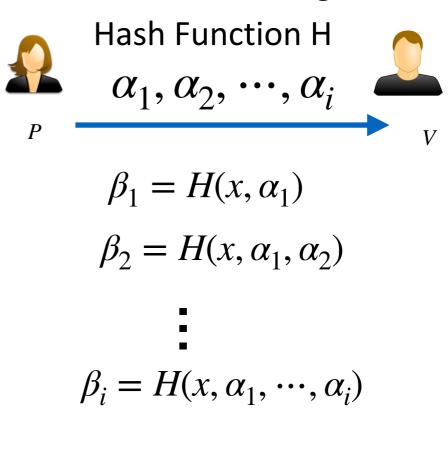
Public-coin interactive argument



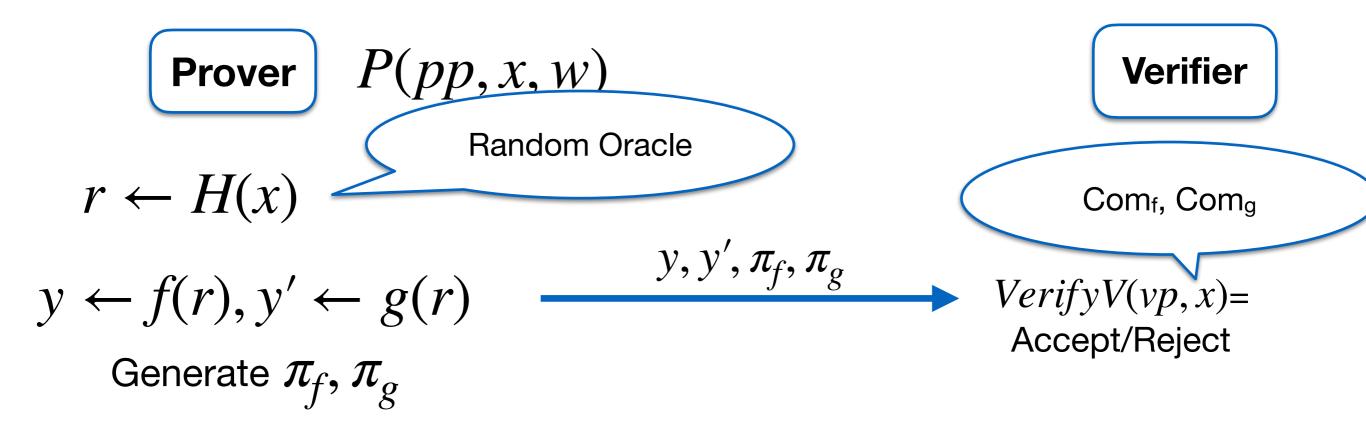
Each β_i uniformly random



Non-Interactive argument



Non-interactive Polynomial Equality Testing



Interactive Oracle Proof

 Goal: Boost functional commitments to generate SNARKs for general circuits

Converts Polynomial commitment scheme $f(X) = \mathbb{F}_p^d[X]$ to

SNARK for any circuit C, where |C|<d

Ben-Sasson-Chiesa-Spooner'16

F-IOP

- Let C(w,x) be an arithmetic Circuit, let $x \in \mathbb{F}_p^n$
- $\mathscr{F} IOP$ is a proof system that proves $\exists w : C(x, w) = 0$
- $Setup(C) \rightarrow pp, vp = (f_0^o, f_1^o, \dots, f_s^o)$ (oracles for function in \mathscr{F} which will be instantiated with commitments)

$\mathcal{F} - IOP$: Proving C(w,x)=0

P(pp,x,w)Prover
Oracle for $f_1 \in \mathscr{F}$

V(vp, x)

Verifier

$$r_1 \stackrel{\$}{\leftarrow} R$$

Oracle for $f_t \in \mathcal{F}$

Oracle for $f_2 \in \mathcal{F}$

 r_2

 r_t

 $Verify^{f_0^o, f_1^o, \dots, f_s^o}(x, r_1, r_2, \dots, r_t)$

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Example

$$P(pp, x, w)$$
 $C(X, W) = 0, s.t X \subseteq W \subseteq \mathbb{F}_p$ $V(vp, x)$

$$f(Z) := \prod_{w \in W} (Z - w)$$

$$g(Z) := \prod_{x \in X} (Z - x)$$

$$q(Z) := f/g \in \mathbb{F}_p^{\leq d}[X]$$

Oracles for f, q

r

$$g(Z) = \prod_{x \in X} (Z - x)$$

$$r \stackrel{\$}{\leftarrow} \mathbb{F}_{p}$$

Query $w \leftarrow f(r)$

Query $q' \leftarrow q(r)$

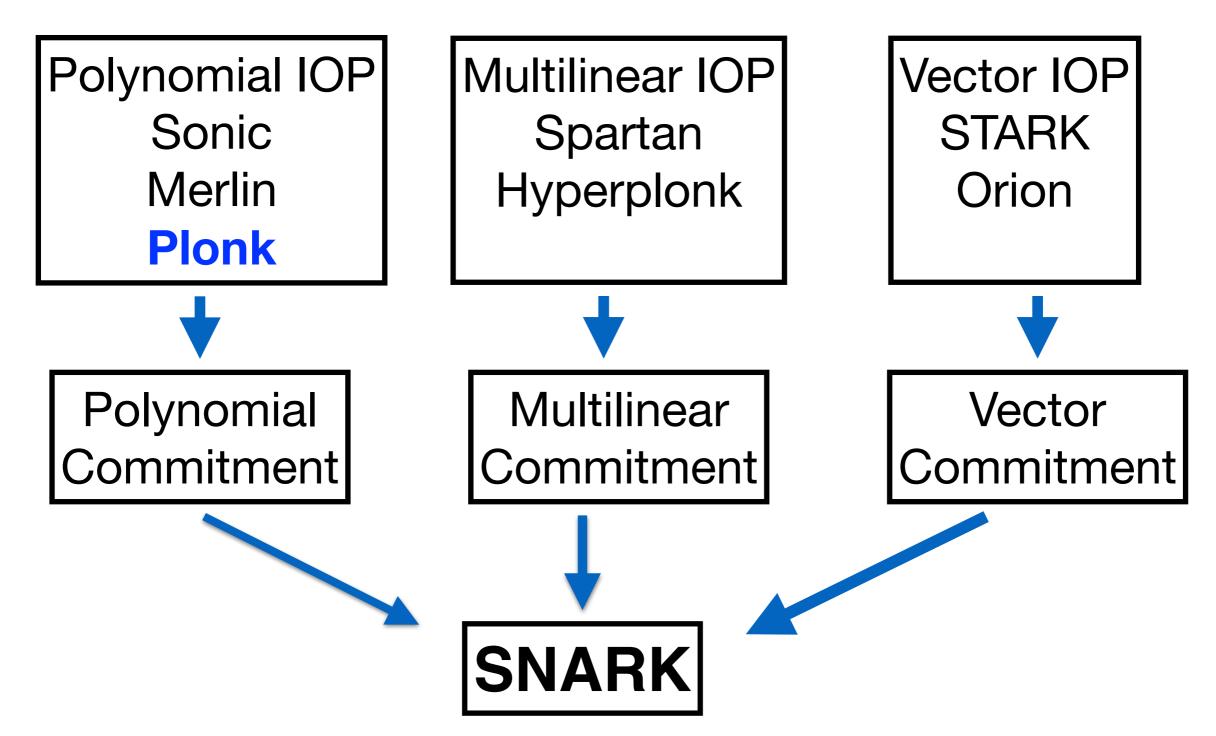
Compute $x \leftarrow g(r)$

Accept if $x \cdot q' = w$

Knowledge Soundness: V accepts if $f = g \cdot q$ w.h.p $\implies X \subseteq W$

 $\operatorname{Extractor}(X,f,q,r)$: Output witness W by computing all roots of f(Z)

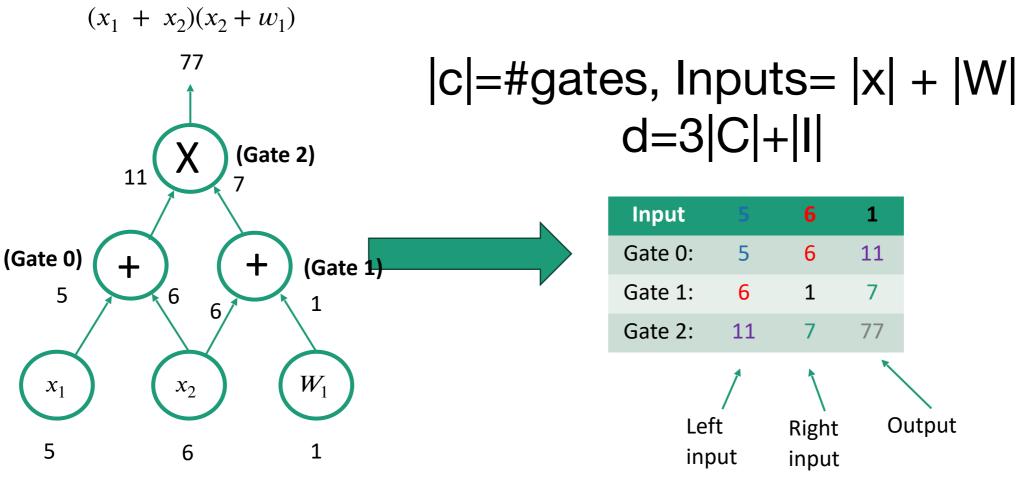
Candidate IOPs



Proof Gadgets

- Let S be a subset of \mathbb{F}_p of size k
- Let $\mathbb{F}_p^{\leq d}[X]$ $(d \geq k)$, verifier has oracle access of f
- Construct Poly IOP for the following tasks
- Zero-Test: Prove that f is identically zero on S
- Sum-Check: prove that $\Sigma_{a \in S} f(a) = 0$
- Product-Check: prove that $\Pi_{a \in S} f(a) = 1...$

Plonk High level Idea

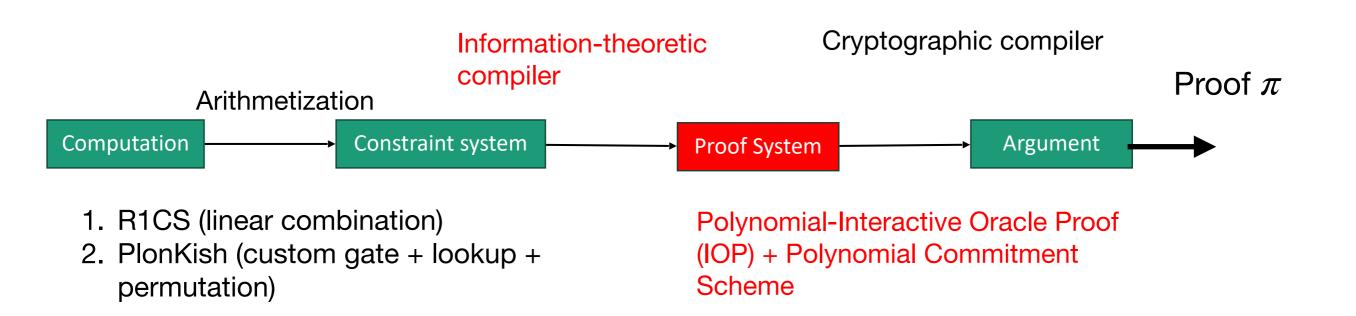


- 1.T encodes the correct inputs
- 2. Every gate is evaluated correctly
- 3. The wiring is implemented correctly
- 4.The output gate is 0

Compile circuit to a computation trace (Arithmetization)

Encode the trace as a polynomial T

Computing SNARKs



Some Libraries

- Circom library
- GNARK
- Zokrates

Applications

Blockchain Applications

- Proof of solvency of exchanges
- Proving historical facts in zero-knowledge
- Privacy preserving blockchains like Monero
- Payment Channel Networks
- Self Sovereign Identities on Blockchains
- Many more....

Thank you!

Interactive Proof Systems

Definition[GMR85]: An **Interactive** *proof system* for membership in L is a PPT algorithm V and a function P, such that $\forall x$: Completeness: If $x \in L$, then, $Pr[(P, V) \text{ accepts } x] \geq 2/3$ Soundness: If $x \notin L$, then $\exists P^* \text{ s.t.}$, $Pr[(P, V) \text{ accepts } x] \leq 1/3$

Completeness and soundness can be bounded by any $c: \mathbb{N} \to [0,1]$ and $s: \mathbb{N} \to [0,1]$ as long as

- $c(|x|) \ge 1/2 + 1/poly(|x|)$
- s(|x|) < 1/2 1/poly(|x|)

poly(|x|) Independent repetitions implies $c(|x|) - s(|x|) \ge 1 - 2^{-poly(|x|)}$

Succinct Arguments of Knowledge

A Succinct NARK is a triple (S, V, P), such that

 $S(C) \rightarrow (pp, vp)$ for prover and verifier

 $P(pp, x, w) \rightarrow \pi$ Short: $|\pi|$ is sublinear in |x|

 $V(vp, x, \pi) \rightarrow Accept/Reject$ Verification is fast $O_{\lambda}(|x|, sublinear|C|)$

Reason For Interest

Babai-Fortnow-Levin-Szegedy 1991:

In this setup, a single reliable PC can monitor the operation of a herd of supercomputers working with unreliable software.

"Checking Computations in Polylogarithmic Time"