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Client and Server Verifiable Additive Homomorphic Secret Sharing

Enforcing Clients to Act Honestly in Server Verifiable Additive Homomorphic Secret Sharing by including a Range proof

Master's thesis in Computer science and engineering

Hanna Ek

MASTER'S THESIS 2021

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Gothenburg, Sweden 2021

A Chalmers University of Technology Master's thesis template for L^AT_EX
Enforcing Clients to Act Honestly in Sever Verifiable Additive Homomorphic Secret
Sharing by including a Range proof
Hanna Ek

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Cover: Description of the picture on the cover page (if applicable)

Typeset in L^AT_EX
Gothenburg, Sweden 2021

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Abstract

Abstract text about your project in Computer Science and Engineering.

Keywords: Computer, science, computer science, engineering, project, thesis.

Acknowledgements

Here, you can say thank you to your supervisor(s), company advisors and other people that supported you during your project.

Hanna Ek, Gothenburg, April 2021

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1

Introduction

1.1 Contribution

1.2 Organisation

In chapter 2 the theoretical background is presented, first general cryptographic principles is treated then a more detailed description of the vahss protocol is given followed by a section where different range proofs are explained. In the next chapter both a theoretical and practical evaluation of range proofs is given, then a combination of range proofs and vahss is presented, i.e a server and client verifiable additive homomorphic secret sharing construction, and finally an implementation of this construction in Go is discussed. In the following chapter, chapter 4, runtime results from implementing the presented construction is given. Runtime impact of different parameters such as number clients and range size is also given. Finally in chapter 5 the result obtained is discussed and some conclusions and still remaining questions are given.

2

Theory

This chapter will present the theory behind the client and server verifiable additive homomorphic secret sharing construction described in chapter 3. First the preliminaries are described, including notation, theorems/definitions, assumptions and cryptographic preliminaries /concepts. Then the VAHSS [17] [16] construction, which this reports aims to extend to include a verification of clients input Finally two range proof constructions, refereed to as *signature-based range proof* and *bulletproof*, is described.

2.1 Preliminaries

Here relevant background for the cryptographic constructions presented later is given.

Notation and setup

To make the text more comprehensible notation that is used throughout the paper is introduced and defined here.

Let $\mathbb{F} = \mathbb{Z}_p$ denote a finite field, where p is a large prime and let \mathbb{G} denote a unique subgroup of order q . Define $g \in \mathbb{G}$ to be a group generator and $h \in \mathbb{G}$ a group element such that $\log_g h$ is unknown.

The variable $x \in \mathbb{F}$ will consistently denote a secret, i.e the value is not know to all parties in the protocol, and the variable $R \in_R \mathbb{F}$ will denote a randomly chosen value that hides the secret x . The notation $y \in_R \mathbb{Y}$, means that an element y in chosen at random from the set \mathbb{Y} .

Definitions, Theorems and Assumptions

The discrete logarithm assumption and q-strong Diffie Hellman assumption define below does not hold in the presence of quantum computers. All cryptographic constructions presented in this paper relies on one or both of these two assumptions, hence the security is not guaranteed post quantum.

Definition 1 (Pseudorandom Function (PRF)). *Let S be a distribution over $\{0, 1\}^l$ and $F_s : \{0, 1\}^m \rightarrow \{0, 1\}^n$ a family of functions indexed by a string s in the support S . It is defined that $\{F_s\}$ is a pseudo random function family if, for every*

PPT adversary \mathcal{A} , there exists a negligible function ε such that:

$$|Pr[\mathcal{A}^{F_s}(\cdot) = 1] - Pr[\mathcal{A}^R(\cdot) = 1]| \leq \varepsilon,$$

where s is distributed according to S and R is a function sampled uniformly at random from the set of all functions mapping from $\{0, 1\}^n$ to $\{0, 1\}^m$.

Definition 2 (Euler's totient function). The function $\Phi(n)$ is defined as the counter of the number of integers that are relative primes to n in the set $\{1, \dots, n\}$. Note if n is a prime number $\phi(n) = n - 1$.

Theorem 1 (Euler's Theorem). For all integers x and n that are co-prime it holds that: $x^{\Phi(n)} = 1 \pmod{n}$, where $\Phi(n)$ is Euler's totient function.

From Theorem 1 it follows that for arbitrary y it holds that $x^{y\Phi(n)} = 1 \pmod{n}$.

Assumption 1 (Discrete logarithmic assumption). Let \mathbb{G} be a group of prime order q , a generator $g \in \mathbb{G}$ and an arbitrary element $y \in \mathbb{G}$, it is infeasible to find $x \in \mathbb{Z}_q$, such that $y = g^x$.

Assumption 2 (q-strong Diffie Hellman Assumption). Given a group \mathbb{G} , a random generator $g \in \mathbb{G}$ and powers g^x, \dots, g^{x_q} , for $x \in_R \mathbb{F}$ and $q = |\mathbb{G}|$. It is then infeasible for an adversary to find $(c, g^{\frac{1}{x+c}})$, where $c \in \mathbb{F}$.

Homomorphic Secret Sharing

Secret sharing, first mentioned in [13], hides a secret x by splitting it into shares, where any subset \mathcal{S} of shares smaller than a threshold τ , i.e. $|\mathcal{S}| < \tau$, reveals no information about the original value of x . Let a secret x be split into m shares denoted x_i s.t. $i \in \{1, \dots, m\}$, then in order to reconstruct the value x at least τ shares has to be combined, this is called a (τ, m) -threshold scheme. Here the threshold is equal to the number of shares, $\tau = m$. Further in this paper additive secret sharing scheme is considered, this means that to reconstruct the secret at least τ shares are added, $x = \sum_{i=1}^{\tau} x_i$,

Homomorphic hash functions

Let \mathcal{H} be a cryptographic hash function, $\mathcal{H} : \mathbb{F} \mapsto \mathbb{G}$. Any such function should satisfy the following two properties:

- **Collision-resistant** It should be hard to find $x, x' \in \mathbb{F}$ such that $x \neq x'$ and $\mathcal{H}(x) = \mathcal{H}(x')$.

- **One-Way** It should be computationally hard to find $\mathcal{H}^{-1}(x)$.

A homomorphic hash function should also satisfy the following property:

- **Homomorphism** For any $x, x' \in \mathbb{F}$ it should hold that $\mathcal{H}(x \circ x') = \mathcal{H}(x) \circ \mathcal{H}(x')$. Where \circ is either "+" or "*".

A such function satisfying the three properties is $\mathcal{H}_1(x) : \mathbb{F} \mapsto \mathbb{G}$ and $\mathcal{H}_1(x) = g^x$ [18].

Pedersen Commitment scheme

A commitment to a secret $x \in \mathbb{F}$ is the *Pedersen commitment scheme* defined as $\mathbb{E}(x, R) = g^x h^R$, where $R \in_R \mathbb{F}$, originally presented in [12]. This commitment satisfies the following theorem;

Theorem 2. *For any $x \in \mathbb{F}$ and for $R \in_R \mathbb{F}$, it follows that $\mathbb{E}(x, R)$ is uniformly distributed in \mathbb{G} . If we have two commits satisfying $\mathbb{E}(x, R) = \mathbb{E}(x', R')$ $x \neq x'$ and $x \neq x'$ then it must hold that $R \neq R' \bmod q$ and*

$$\log_g(h) = \frac{x - x'}{R' - R} \bmod N. \quad (2.1)$$

Proof. The statements of the theorem follows from solving for $\log_g(h)$ in $\mathbb{E}(x, R) = \mathbb{E}(x', R')$ \square

Theorem 2 implies that if someone knows the discrete logarithm of h with respect to g , i.e $\log_g(h)$, this person is able to provide two equal commits, $\mathbb{E}(x, R) = \mathbb{E}(x', R')$ such that $x \neq x'$. However the $\log_g h$ is assumed to be unknown hence it is not possible to construct two equal commits hiding different secrets. This means that the Pedersen commitment scheme is computational binding under the discrete logarithm assumption, it is also perfectly hiding of the secret x [12].

Further note that Pedersen commitment is homomorphic. Hence for arbitrary messages $x_1, x_2 \in \mathbb{F}$, random values $R_1, R_2 \in_R \mathbb{F}$ and the commits $C_i = \mathbb{E}(x_i, R_i), i \in \{1, 2\}$, it holds that $C_1 \cdot C_2 = \mathbb{E}(x_1 + x_2, R_1 + R_2)$.

A final remark about the Pedersen commitment is the similarity between the hash function \mathcal{H}_1 and the Pedersen commitment \mathbb{E} , the hash function can be seen as a generalisation of the Pedersen commitment. This will be used to including verification of client in the VAHSS construction [17].

A Pedersen commitment scheme can also be defined for vectors and is then called *Pedersen vector commitment*. Lets consider a n dimensional vector $\mathbf{x} \in \mathbf{F}^n$, let $\mathbf{g} = (g_1, \dots, g_n) \in \mathbb{G}^n$ and $h \in \mathbb{G}$ where \mathbb{G} is a group of order p as above. A commitment to the vector $\mathbf{x} = (x_1, \dots, x_n)$ with the random value $R \in_R \mathbb{F}$ is then defined as $\mathbb{E}(\mathbf{x}, R) = \mathbf{g}^{\mathbf{x}} h^R = h^R \prod_{i=1}^n g_i^{x_i}$ and the commitment is a value in the one-dimensional group \mathbb{G} .

Bilinear mapping

Bilinear mapping (also commonly refereed to as bilinear pairing) maps two group elements from one group to an element in another group. In this paper admissible bilinear mapping fulfilling Definition 3 will be used in the construction of cryptography protocols. The Definition maps two elements from the same group to another group, generally the definition of admissible bilinear maps two elements from different groups to a third group, i.e $e : \mathbb{G}_1 \times \mathbb{G}_1 \rightarrow \mathbb{G}_T$, but in this paper it will always hold that $\mathbb{G}_1 = \mathbb{G}$ and hence the definition is given on this form.

Definition 3 (Admissible Bilinear Map). *Let $\mathbb{G}_1, \mathbb{G}_T$ be two multiplicative cyclic groups of prime order p such that there exist an admissible bilinear map $e : \mathbb{G}_1 \times \mathbb{G}_1 \rightarrow \mathbb{G}_T$. Let $\mathbb{G}_1^* = \mathbb{G}_1 \setminus \{1\}$. Then the bilinear map e fulfils:*

- *Bilinear*: for any group element $g \in \mathbb{G}_1^*$ and $a, b \in \mathbb{Z}_p$,

$$e(g^a, g^b) = e(g, g)^{ab}$$

- *Non-degenerated*: $e(g, g) \neq 1$
- *The bilinear map is efficiently computable*

The bilinear property of the mapping e will later be used to create digital signatures, therefore the idea to behind is explained briefly. Bohen-Boyen presented a signature scheme that exploits the bilinear property of the mapping e to verify the signatures [2]. Shorty the scheme is constructed as, the signer knows the secret key x and distributed the public key g^x , then to sign a message m computes $\sigma = g^{1/(x+m)}$, this signature is q -secure to forgery under the q-Strong Diffie Hellman Assumption. Verification is done by checking that $e(\sigma, y \cdot g^m) = e(g, g)$, which holds due to the bilinearity of e .

Zero knowledge proof

Zero-knowledge proofs (ZKP) is a cryptographic primitive that was first presented in [9]. The idea behind a ZKP is that after successfully performing a ZKP a certain statement about a secret x has been verified to be true (or false) without having revealed any other information about the secret x beyond the statement. Here non interactive ZKP that ensures proof of knowledge (PoK) is of interest. Before closer defining what this means lets consider the set up and environment of ZKP protocol. A ZKP consists of two parties a *prover* and a *verifier*, further assume both parties has access to the protocol parameters generated by a set up algorithm and a language $\mathcal{L} \in \text{NP}$, additionally the prover know a secret $x \in \mathcal{L}$. The prover constructs a proof that x belongs to \mathcal{L} , by using a witness w of x , then the verifier can in polynomial time determine if the proof is valid or not. For a ZKP to be non-interactive means that there is no communication required between the prover and verifier during the construction of the proof and PoK means that the verifier is not only convinces there exist a witness w but also that the prover knows such a witness. A ZKP should fulfil the thee properties defined in Definition 4, these definitions informally means that, a correctly constructed proof of an instance $x \in \mathcal{L}$ should be accepted with probability 1, an incorrect constructed proof of an instance $x \notin \mathcal{L}$ should have a negligible proability of being accepted and the verifier should learn nothing about the secret beyond the statement being proved.

Definition 4. First define the two algorithms; **Prove**(x, w) to be the algorithm for generating a ZKP of instance $x \in \mathcal{L}$ and witness w , and **Verify** to be the verification algortihm of the correctnes sof the ZKP. Such a ZKP scheme should fulfil the three properties:

- **Completeness** Given a witness w of the instance $x \in \mathcal{L}$, it should hold that $\text{Verify}(\text{Prove}(x, w)) = 1$.
- **Soundness** If w is not an witness of the instance $x \notin \mathcal{L}$, then the probability $\text{Prob}[\text{Verify}(\text{Prove}(x, w)) = 1] < \varepsilon$, for a sufficiently small ε .
- **Zero-knowledge**

This paper will consider zero knowledge range proof (ZKRP) and zero knowledge set membership proofs (ZKSM) where the statement that the prover convinces the verifier of is that the secret belongs to a predetermined range or set.

Fiat-Shamir heuristic

Fiat-Shamir heuristic [1] can be used to convert an interactive protocol into non interactive, here it will be used to construct non-interactive ZKP. A non interactive ZKP requires no communication between the prover and verifier during the construction of the proof. In Interactive constructions the verifier sends a challenge $c \in_R \mathbb{F}$ to the prover that is included in the proof in order to convince the verifier that the prover did not cheat. The Fiat-Shamir heuristic replaces the random challenge sent by the verifier with the output of a hash-function of the partial-proof up to this point. The Fiat-Shamir heuristic converts an interactive ZKP to non-interactive plus preserves security and full zero-knowledge relying on the random oracle model (ROM).

2.2 Verifiable additive homomorphic secret sharing

This section will describe a verifiable additive homomorphic secret sharing (VAHSS) Lets assume n clients/data providers and m servers, to simplify notation define the two sets $\mathcal{N} = \{1, \dots, n\}$ and $\mathcal{M} = \{1, \dots, m\}$. Let c_i and x_i for $i \in \mathcal{N}$ denote the clients (data providers) and their respective data. Denote the servers by s_j , $j \in \mathcal{M}$. The idea of VAHSS is that each client split their secret x_i into m shares, denoted x_{ij} and sends one share to each server. The servers receives shares from all n clients and computes the partial output $y_j = \sum_{i=1}^n x_{ij}$ and publishes the result. The final result is the sum of all partial results, $y = \sum_{j=1}^m y_j$ and can then be computed by any party. In verifiable additive homomorphic secret sharing a proof σ that verifies that $y = \sum_{j=1}^m y_j = \sum_{j=1}^m \left(\sum_{i=1}^n x_{ij} \right) = \sum_{i=1}^n \left(\sum_{j=1}^m x_{ij} \right) = \sum_{i=1}^n x_i$ is generated and published. This allows any party to verify the correctness of the servers computations. Remark that the individual secrets x_i is never revealed in the protocol.

Construction

A construction of VAHSS was presented in [17] and later implemented by [16]. The construction consists of the six PPT (probabilistic polynomial time) algorithms: **ShareSecret**, **PartialEval**, **PartialProof**, **FinalEval**, **FinalProof** and **Verify**. The clients/data providers executed the step **ShareSecret**, the servers **PartialEval** and **PartialProof** and the last three steps can run by anyone. A full discription of the construction and all six algorithms is seen in Construction 7.

To obtain a secret sharing protocol such that any true subset of shares reviles no information about the secret the construction makes use the following polynomial. For each client, c_i , let $\theta_{i1}, \dots, \theta_{im} \in \mathbb{F} \setminus \{0\}$ and $\lambda_{i1}, \dots, \lambda_{im} \in \mathbb{F}$ such that the following property for polynomial p_i holds,

$$p_i(0) = \sum_{j=1}^m \lambda_{ij} p_i(\theta_{ij}). \quad (2.2)$$

Note that is the step **ShareSecret** the shares are put to $x_{ij} = \lambda_{ij} p_i(\theta_{ij})$ and the polynomial $p_i(X)$ is a t -degree polunomial defined as $p_i(X) = x_i + \sum_{k=1}^t a_k X^k$, thus

$\sum_{j=1}^m x_{ij} = \sum_{j=1}^m \lambda_{ij} p_i(\theta_{ij}) = p_i(0) = x_i$. Which shows that the proposed shares x_{ij} does adds to the secret x_i if all shares are in the sum and the secret is hidden else.

Construction 1 : Verifiable additive homomorphic secret sharing

Goal: Construct and share the sum $\sum_{i=1}^n x_i$, where x_i is a secret value known by client c_i , where $i \in \mathcal{N}$ without any client needing to revealing their individual secret. The servers, used to sharing the secrets, computations are verified so they must be honest.

- **ShareSecret** $(1^\lambda, i, x_i) \rightarrow (\tau_i, \{x_{ij}\}_{j \in \mathcal{M}})$
 Pick uniformly at random $\{a_i\}_{i \in \{1, \dots, t\}} \in \mathbb{F}$ and a t -degree polynomial p_i on the form $p_i(X) = x_i + a_1 X + \dots + a_t X^t$. Let $\mathcal{H} : x \mapsto g^x$, be a collision-resistant homomorphic hash function. Let $R_i \in \mathbb{F}$ be the output of a PRF. Where it is required that $R_n \in \mathbb{F}$ satisfies $R_n = \phi(N) \lceil \frac{\sum_{i=1}^{n-1} R_i}{\phi(N)} \rceil - \sum_{i=1}^{n-1} R_i$. Compute $\tau_i = \mathcal{H}(x_i + R_i)$, and put $x_{ij} = \lambda_{i,j} p_i(\theta_{ij})$. Output τ_i and $x_{i,j}$ for $j \in \mathcal{M}$.
 - **PartialEval** $(j, \{x_{ij}\}_{i \in \mathcal{N}}) \rightarrow y_j$
 Compute and output $y_j = \sum_{i=1}^n x_{ij}$.
 - **PartialProof** $(j, \{x_{ij}\}_{i \in \mathcal{N}}) \rightarrow \sigma_j$
 Compute and output $\sigma_j = \prod_{i=1}^n g^{x_{ij}} = g^{\sum_{i=1}^n x_{ij}} = g^{y_j} = \mathcal{H}(y_j)$.
 - **FinalEval** $(\{y_j\}_{j \in \mathcal{M}}) \rightarrow y$
 Compute and output $y = \sum_{j=1}^m y_j$.
 - **FinalProof** $(\{\sigma_j\}_{j \in \mathcal{M}}) \rightarrow \sigma$
 Compute and output $\sigma = \prod_{j=1}^m \sigma_j = \prod_{j=1}^m g^{y_j} = g^{\sum_{j=1}^m y_j} = g^y = \mathcal{H}(y)$.
 - **Verify** $(\{\tau_i\}_{i \in \mathcal{N}}, \sigma, y) \rightarrow \{0, 1\}$
 Compute and output $\sigma = \prod_{i=1}^n \tau_i \wedge \prod_{i=1}^n \tau_i = \mathcal{H}(y)$.
-

Correctness, Security and Verifiability

A HSS/additive-HSS construction should satisfy two requirements: *Correctness* and *Security*. A verifiable additive HSS should also satisfy *Verifiability*. The requirements are defined as:

- **Correctness** It must hold that $\Pr[\text{Verify}(\{\tau_i\}_{i \in \mathcal{N}}, \sigma, y) = 1] = 1$. This means that with probability 1 the output y from **FinalEval** is accepted given all parties where honest and the protocol were executed correctly.
- **Security** Let T define the set of corrupted servers such that $|T| < m$, i.e at least one server is honest. Denote a PPT adversary by \mathcal{A}_1 and let the $\text{Adv}(1^\lambda, \mathcal{A}, T) := \Pr[b' = b] - 1/2$ be the advantage of $\mathcal{A} = \{\mathcal{A}_1, \mathcal{D}\}$ in guessing b in the following experiment:
 1. The adversary \mathcal{A}_1 gives (i, x_i, x'_i) to the challenger, where $i \in [n]$, $x_i \neq x'_i$ and $|x_i| = |x'_i|$.
 2. The challenger picks a bit $b \in \{0, 1\}$ uniformly at random chooses and computes **ShareSecret** $(1^\lambda, i, \hat{x}_i) = (\hat{\text{share}}_{i1}, \dots, \hat{\text{share}}_{im}, \tau_i)$, where $\hat{\mathbf{x}}_i$ is such that $\hat{x}_i = \begin{cases} x_i, & \text{if } b = 0 \\ x'_i & \text{else} \end{cases}$.

3. Given the shares from the corrupted servers T and $\hat{\tau}_i$ the adversary distinguishing outputs a guess $b' \leftarrow \mathcal{D}((\hat{\text{share}}_{ij})_{j|s_j \in T, \hat{\tau}_i})$.

A VAHSS-construction is t -secure if for all $T \subset \{s_1, \dots, s_m\}$ with $|T| < t$ it holds that $\text{Adv}(1^\lambda, \mathcal{A}, T) < \varepsilon(\lambda)$ for some negligible $\varepsilon(\lambda)$.

- **Verifiability** Let \mathcal{A} denote any PPT adversary and T denote the set of corrupted servers with $T \leq m$. The verifiability property requires that any \mathcal{A} who can modify the input shares to all servers $s_j \in T$ can cause a wrong value to be excepted as $y = f(x_1, \dots, x_n)$ with negligible probability.

The VHASS in Construction 7 satisfies the correctness, security and verifiability requirements defined above, this is stated in Theorem 3 .

Theorem 3. *Construction 7 satisfies the correctness, security and verifiability requirements described above.*

Proof. See section 4.1 in [16]. □

2.3 Constructions for verifying clients input

Range proofs allows a prover to convince a verifier that the value of a secret is in an allowed range, zero knowledge range proofs (ZKRP) does this with out revealing any other information about the secret. Here ZKRP constructed to prove the following statement about a secret x is considered:

$$\{(g, h \in \mathbb{G}, C; x, R \in \mathbb{F}) : C = g^x h^R \wedge x \in \{ \text{"predetermined allowed range"} \} \} \quad (2.3)$$

Note that in the above statement it is assumed that x is the secret in a Pedersen commitment, which is not required for range proofs however only such range proof will be studied in this paper. The range which x is proved to belong to may vary between different constructions and will be more precisely defied below for the separate constructions.

Let's denote the two parties prover and verifier as \mathcal{P} respectively \mathcal{V} . After successfully performing a range proof \mathcal{P} has convinced \mathcal{V} , that the secret x in a Pedersen commitment C is in an predetermined allowed range (or set) without \mathcal{V} learning anything else about x .

There exists several constructions for range proofs and this paper will only investigate two for potential extensions of the VAHSS-construction described above to ensure clients honesty. Before presenting these two a XXX will be given to motivate the choice of these two ZKRP. (TODO)Square based range proofs [4] Another construction which could be used to construct a prove that a value is in an allowed range is function secret sharing [5]

In the subsections below theory and construction of *Signature based range proofs* and *bulletproofs* are presented. Both range proofs satisfies the three conditions *completeness*, *soundness* and *zero-knowledge* stated in Definition 4 and proves a statement on the form given in equation (2.3).

2.3.1 Set membership proof and Signature-based range proof

First the zero knowledge set membership (ZKSM) is described and then extended to a ZKRP, originally presented in [7]. Both the ZKSM and ZKRP constructions

presented are modified compared to the original construction according to the Fiat-Shamir heuristic to be non-interactive.

The idea behind the ZKSM (and also the later derived ZKRP) is that for each element in the allowed set Φ there exist a public commitment, denoted $A_i \forall i \in \Phi$. These commitments are made public in the set-up phase by the verifier. The prover who aims to prove that the secret hidden by a pre published Pedersen commitment, denoted C , is in the allowed set Φ chooses the commitment representing the the secret x , i.e A_x . Then hides this choice by raising A_x to a random value $\tau \in_R \mathbb{F}$, this gives $V = A_x^\tau$, and publishes V . Then the prover has to convince the verifier that 1) the published value V is indeed equal to A_x^τ where A_x is from the allowed set 2) the secret in the Pedersen commitment C is the same as the secret hidden by V . In Construction 2 a detailed description of the ZKSM algorithms that both constructs the public commitments and convinces the verifier of the above statements is given. The notation $e(\cdot, \cdot)$ in Construction 2 and 3 refers to an admissible bilinear mapping as defined previously in section 2.1.

Construction 2 : Non interactive set membership proof

Goal: Given a Pedersen commitment $C = g^x h^R$ and a set Φ , prove that the secret x in the commitment belongs to the set Φ without revealing anything else about x .

- **SetUp** $(g, h, \Phi) \rightarrow (y, \{A_i\}_{i \in \Phi})$
Pick uniformly at random $\chi \in_R \mathbb{F}$. Define $y = g^\chi$ and $A_i = g^{\frac{1}{\chi+i}} \forall i \in \Phi$, output y and $\{A_i\}_{i \in \Phi}$.
 - **Prove** $(g, h, C, \Phi) \rightarrow proof_{SM} = (V, a, D, z_x, z_\tau, z_R)$
Pick uniformly at random $\tau \in_R \mathbb{F}$, choose from the set $\{A_i\}$ the element A_x and calculate $V = A_x^\tau$. Pick uniformly random three values $s, t, m \in_R \mathbb{F}$. Put $a = e(V, g)^{-s} e(g, g)^t$ ($e(\cdot, \cdot)$ is a bilinear mapping as described above), $D = g^s h^m$, and $c = \text{Hash}(V, a, D)$. Finally compute $z_x = s - xc$, $z_R = m - Rc$ and $z_\tau = t - \tau c$ then construct and publish $proof_{SM} = (V, a, D, z_x, z_\tau, z_R)$.
 - **Verify** $(g, h, C, proof) \rightarrow \{0, 1\}$ Check if $D \stackrel{?}{=} C^c h^{z_R} g^{z_x} \wedge a \stackrel{?}{=} e(V, y)^c e(V, g)^{-z_x} e(g, g)^{z_\tau}$. If the equality holds the prover has convinced the verifier that $x \in \Phi$ return 1 otherwise return 0.
-

The ZKSM construction can be turned into a efficient zero knowledge range proof by rewriting the secret x in base u such that,

$$x = \sum_{j=0}^{l-1} x_j u^j.$$

Optimal choice of the two parameters u, l is described in [7]. Using this notation it follows that if $x_j \in [0, u) \forall j \in \mathbb{Z}_l$, then $x \in [0, u^l)$. A remark is that the subscript j goes though the number $[0, l-1]$ and not $[0, l]$. This has been wrongly notated [7, 10] and therefore an explicit proof of this is given in Appendix A. Construction 3 is a modification of construction 2 into a non interactive zero knowledge range proof using the above decomposition of the secret x .

This ZKRP construction can be generalised to prove membership to an arbitrary interval $[a, b]$ where $a > 0$ and $b > a$, by showing that $x \in [a, a + u^l)$ and $x \in$

Construction 3 : Non interactive range proof

Goal: Given a Pedersen commitment $C = g^x h^R$ and two parameters u, l , prove that the secret $x = \sum_{j=0}^l x_j u^j$ belongs to the interval $[0, u^l)$ without revealing anything else about x .

- **SetUp** $(g, h, u, l) \rightarrow (y, \{A_i\}_{i \in \mathbb{Z}_u})$
Pick uniformly at random $\chi \in_R \mathbb{F}$. Define $y = g^\chi$ and $A_i = g^{\frac{1}{x+i}} \forall i \in \mathbb{Z}_u$, output y and $\{A_i\}$.
 - **Prove** $(g, h, C, u, l) \rightarrow \text{proof}_{RP} = (\{V_j\}, \{a_j\}, D, \{z_{x_j}\}, \{z_{\tau_j}\}, z_R)^1$
For every $j \in \mathbb{Z}_l$: pick uniformly at random $\tau_j \in_R \mathbb{F}$ and compute $V_j = A_{x_j}^{\tau_j}$. Then pick uniformly at random three more values $s_j, t_j, m_j \in_R \mathbb{F}$ and compute $a_j = e(V_j, g)^{-s_j} e(g, g)^{t_j}$ for all $j \in \mathbb{Z}_l$ and $D = \prod_{j \in \mathbb{Z}_l} (g^{u^j s_j}) h^{m_j}$. Given this let $c = \text{Hash}(\{V_j\}, \{a_j\}, D)$. Then for all $j \in \mathbb{Z}_l$ compute $z_{x_j} = s_j - x_j c, z_{\tau_j} = t_j - \tau_j c$ and $z_R = m - Rc$, where $m = \sum_{j \in \mathbb{Z}_l} m_j$. Finally output the proof: $\text{proof}_{RP} = (\{V_j\}, \{a_j\}, D, \{z_{x_j}\}, \{z_{\tau_j}\}, z_R)$
 - **Verify** $(g, h, C, \text{proof}) \rightarrow \{0, 1\}$
Check if $D \stackrel{?}{=} C^c h^{z_R} \prod_{j \in \mathbb{Z}_l} (g^{u^j z_{x_j}}) \wedge a_j \stackrel{?}{=} e(V_j, y)^c e(V_j, g)^{-z_{x_j}} e(g, g)^{z_{\tau_j}}$ for all $j \in \mathbb{Z}_l$. If the equality holds the prover has convinced the verifier that $x \in [0, u^l)$ return 1 otherwise return 0.
-

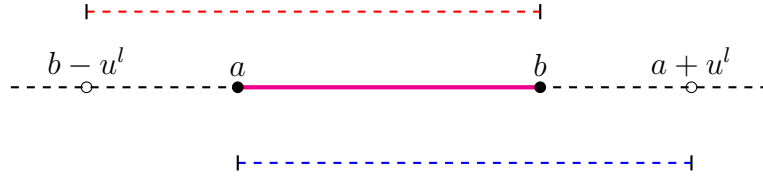


Figure 2.1: Illustration of generalisation to arbitrary intervals $[a, b]$ for range proofs

$[b - u^l, b)$, since then must hold that $x \in [a, b]$. Figure 2.1 illustrates the intuition and correctness of the statement. Proving $x \in [a, a + u^l)$ and $x \in [b - u^l, b)$ can easily be transferred into proving $x - a \in [0, u^l)$ and $x - b + u^l \in [0, u^l)$, since both a, b are public. Therefore to prove a secret is in an arbitrary interval the steps **Prove** and **Verify** in construction 3 will have to be executed twice. Plus the **Verify** algorithm has to be modified to include a **AND** operation to verify that $x - a \in [0, u^l)$ and $x - b + u^l \in [0, u^l)$. In [8] an optimised implementation is presented reducing the complexity with a factor 2. This rather small reduction is important when a verifier is required check the range of multiple clients secrets, which is the case in VAHSS where it is done once for each client.

2.3.2 Bulletproofs

Bulletproof is a range proof, logarithmic in the size of the range. The proof relies on the inner product argument which allows a prove to convince a verifier that he knows the opening $\mathbf{s}, \mathbf{q} \in \mathbb{F}^n$ to a Pedersen vector commitment $P_v = \mathbf{g}^s \mathbf{h}^q$ such that the inner product of \mathbf{s}, \mathbf{q} is equal to a known value, c . This can be done with a proof of size $\log n$, compare to the trivial solution of publishing \mathbf{s}, \mathbf{q} which is a proof of size n .

Notation and SetUp

The description and construction of bulletproofs requires additional notation which will be presented here. First let lowercase bold font variables denote vectors, i.e $\mathbf{a} \in \mathbb{F}^n$ is a vector with element $a_1, \dots, a_n \in \mathbb{F}$, and uppercase bold font variables denote matrices, i.e $\mathbf{A} \in \mathbb{F}^{n \times m}$ is a matrix and a_{ij} the element of \mathbf{A} at row i and column j . Given this notation denote scalar multiplication with a vector as $\mathbf{b} = c \cdot \mathbf{a} \in \mathbb{F}^n$, where $c \in \mathbb{F}$ and $b_i = c \cdot a_i$, $i \in \{1, \dots, n\}$. Denote the euclidean inner product of two vectors as $\langle \mathbf{a}, \mathbf{b} \rangle$ and Hadamard product as $\mathbf{a} \circ \mathbf{b}$.

Further consider vector polynomials $p(X)$ of degree d on the form $p(X) = \sum_{i=0}^d \mathbf{p}_i \cdot X^i \in \mathbb{F}^n[X]$, where the coefficients $\mathbf{p}_i \in \mathbb{F}^n$. The inner product of two vector polynomials, $l(X), r(X)$ is defined as,

$$\langle l(X), r(X) \rangle = \sum_{i=0}^d \sum_{j=0}^n \langle l_i, r_j \rangle \cdot X^{i+j} \in \mathbb{F}[X].$$

The following is equivalent: evaluating two polynomials at x then taking the inner product versus taking the inner product polynomial at x .

Let $\mathbf{a} || \mathbf{b}$ denote the concatenation of two vectors. Python notation will be used to denote sections of vectors such that $\mathbf{a}_{[1:l]} = (a_1, \dots, a_l)$ and $\mathbf{a}_{[l:]} = (a_{l+1}, \dots, a_n)$ for $l \in [1, n]$.

For $k \in \mathbb{F}^*$ let $\mathbf{k}^n = (1, k, k^2, \dots, k^{n-1})$, i.e the vector containing the n first powers of k .

Let $\mathbf{g}, \mathbf{h} \in \mathbb{G}^n$ and remember that $\mathbf{a} \in \mathbb{F}^n$ then define $C = \mathbf{g}^{\mathbf{a}} = \prod_{i=1}^n g_i^{a_i} \in \mathbb{G}$, where C can be interpreted as a commitment to the vector \mathbf{a} . In this section the two vectors \mathbf{g}, \mathbf{h} will be considered to be generators of the space \mathbb{G}^n .

Remark that in here n denotes the dimension of the room not the number of clients as earlier, further remark that the dimension of the room is the length of the bit representation of the secret in the Pedersen vector commitment considered below or if not the bit representation is padded with zeros.

Both the construction of the inner product argument and the bullet proof the parameters $g, h, \mathbf{g}, \mathbf{h}, u$ are assumed to be pre-shared and known by both verifier and prover. The assumptions about g, h are before. Further the two vectors $\mathbf{g}, \mathbf{h} \in \mathbb{G}^n$ are assumed to be independent generators of the space \mathbb{G}^n . The variable $u \in \mathbb{G}$ is such that there is no known discrete logarithm relation among \mathbf{g}, \mathbf{h} . In order to ensure the fairness and correctness of the parameters $g, h, \mathbf{g}, \mathbf{h}, u$ they can be assumed to be chosen by some trusted third party. Another possibility that drops the assumption of a trusted setup is to use the *Nothing Up My Sleeve* (NUMS) strategy, [10].

Inner product argument

The bulletproof construction is based on the inner product argument which will be closer presented in this section. Remember that the inner product argument is a argument of knowledge of \mathbf{s}, \mathbf{q} in a Pedersen vector commitment $P_v = \mathbf{g}^{\mathbf{s}} \mathbf{h}^{\mathbf{q}}$ satisfying a given inner product denoted c . More formally the argument is a proof

system of the statement,

$$\{(\mathbf{g}, \mathbf{h} \in \mathbb{G}^n, P_v \in \mathbb{G}, c \in \mathbb{F}; \mathbf{s}, \mathbf{q} \in \mathbb{F}^n) : P_v = \mathbf{g}^{\mathbf{s}} \mathbf{h}^{\mathbf{q}} \wedge c = \langle \mathbf{s}, \mathbf{q} \rangle\}$$

Which can be shown to be equivalent to a proof of the statement,

$$\{(\mathbf{g}, \mathbf{h} \in \mathbb{G}^n, u, P_v \in \mathbb{G}; \mathbf{s}, \mathbf{q} \in \mathbb{F}^n) : P_v = \mathbf{g}^{\mathbf{s}} \mathbf{h}^{\mathbf{q}} u^{\langle \mathbf{s}, \mathbf{q} \rangle}\}. \quad (2.4)$$

A logarithmic sized proof of the above inner product statement is presented in Construction 4. The construction presented is modified compared to the one presented in [6] to be non-interactive using the Fiat-Shamir heuristic.

Construction 4 : Inner-product argument

Goal: Given a Pedersen vector commitment $P_v = \mathbf{g}^{\mathbf{s}} \mathbf{h}^{\mathbf{q}}$ and a value c prove that the two vectors \mathbf{s}, \mathbf{q} satisfies $\langle \mathbf{s}, \mathbf{q} \rangle = c$.

- **Prove** $(\mathbf{g}, \mathbf{h}, u, P_v, c, \mathbf{s}, \mathbf{q}) \rightarrow \text{proof}_{IP}$
 Let $y = \text{Hash}_{IP}(\mathbf{g}, \mathbf{h}, P_v, c) \in \mathbb{F}^*$ and compute $P'_v = u^{y \cdot c} P$. Let \mathbf{l}, \mathbf{r} be two empty vectors. Run the recursive algorithm **GenerateProof** $(\mathbf{g}, \mathbf{h}, u^{x \cdot c}, P_v, c, \mathbf{s}, \mathbf{q}, \mathbf{l}, \mathbf{r})$ use the output $(g', h', u', P'_v, s', q', \mathbf{l}, \mathbf{r})$ to construct the inner product proof $\text{proof}_{IP} = (\mathbf{g}, \mathbf{h}, u', P_v, s', q', \mathbf{l}, \mathbf{r})$ and output proof_{IP} .
 - **GenerateProof** $(\mathbf{g}, \mathbf{h}, u, P_v, \mathbf{s}, \mathbf{q}, \mathbf{l}, \mathbf{r}) \rightarrow (g, h, u, P_v, s, q, \mathbf{l}, \mathbf{r})$
 - If the dimension of the vectors $\mathbf{g}, \mathbf{h}, \mathbf{s}, \mathbf{q}$ drop the bold font and publish the proof $\text{proof}_{IP} = (g, h, P_v, u, s, q, \mathbf{l}, \mathbf{r})$.
 - Otherwise: Let $n' = n/2$ and define $c_L = \langle \mathbf{s}_{[:,n']}, \mathbf{q}_{[n',:]} \rangle$ and $c_R = \langle \mathbf{s}_{[n',:]}, \mathbf{q}_{[:,n']} \rangle$. Then use these variables to calculate $L = \mathbf{g}_{[:,n']}^{\mathbf{s}_{[:,n']}} \mathbf{h}_{[n',:]}^{\mathbf{q}_{[n',:]}} u^{c_L}$ and $R = \mathbf{g}_{[n',:]}^{\mathbf{s}_{[n',:]}} \mathbf{h}_{[:,n']}^{\mathbf{q}_{[:,n']}} u^{c_R}$. Append $L, R \in \mathbb{G}$ to the vectors \mathbf{l} resp \mathbf{r} . Now update $y = \text{Hash}_{BP}(L, R)$, and update $\mathbf{g}' = \mathbf{g}_{[:,n']}^{y^{-1}} \mathbf{g}_{[n',:]}^y$, $\mathbf{h}' = \mathbf{h}_{[:,n']}^y \mathbf{h}_{[n',:]}^{y^{-1}}$ and the commitment $P'_v = L^{y^2} P R^{y^{-2}}$. Finally update the vectors \mathbf{s}, \mathbf{q} to $\mathbf{s}' = \mathbf{s}_{[:,n']} y + \mathbf{s}_{[n',:]} y^{-1}$ and $\mathbf{q}' = \mathbf{q}_{[:,n']} y^{-1} + \mathbf{q}_{[n',:]} y$. Run the algorithm recursively, **GenerateProof** $(\mathbf{g}', \mathbf{h}', u, P'_v, \mathbf{s}', \mathbf{q}', \mathbf{l}, \mathbf{r})$ with the updated variables. Note that the vectors $\mathbf{g}, \mathbf{h}, \mathbf{s}, \mathbf{q}$ now have the dimension $n' = n/2$, hence performing the recursion until one-dimensional vectors will require $\log n$ iterations.
 - **Verify** $(\text{proof}_{IP} = (\mathbf{g}, \mathbf{h}, u, P_v, s, q, \mathbf{l}, \mathbf{r})) \rightarrow \{0, 1\}$
 For $i \in \{0, \log(n)\}$ put $n = n/2$ and $y = \text{Hash}(\mathbf{l}[i], \mathbf{r}[i])$, then update the vectors \mathbf{g} and \mathbf{h} as well as the variable P'_v according to, $\mathbf{g}' = \mathbf{g}_{[:,n]}^{y^{-1}} \mathbf{g}'_{[n,:]}^y$, $\mathbf{h} = \mathbf{h}_{[:,n]}^x \mathbf{h}'_{[n,:]}^{y^{-1}}$ and $P'_v = L^{y^2} P R^{y^{-2}}$. After iterating over all i the dimension of the vectors \mathbf{g}, \mathbf{h} is one and we can drop the bold font. Compute $c = \langle s, q \rangle$ and accept if $P'_v = \mathbf{g}^s \mathbf{h}^q u^c$.
-

Remark that the inner product argument is sound but not zero-knowledge since information about two exponentials \mathbf{s}, \mathbf{q} is relieved.

Inner product rang proof

Lets present a logarithmic sized range proof called *bulletproof*, based, on the inner product argument. This construction allows a prover, given a Pedersen commitment

$C = g^x h^R$ to convince a verifier that the secret x belongs to the interval $[0, 2^n)$. By convincing the verifier that $\mathbf{x} \in \{0, 1\}^n$ is the binary representation of the secret x , or equivalently that $x = \langle \mathbf{x}, \mathbf{2}^n \rangle$ and that the prover knows \mathbf{x} . This can be shown to be done by proving the following statement;

$$\langle \mathbf{x} - z \cdot \mathbf{1}^n, \mathbf{y}^n \circ (\bar{\mathbf{x}} + z \cdot \mathbf{1}^n) + z^2 \cdot \mathbf{2}^n \rangle = z^2 \cdot x + \delta(y, z), \quad (2.5)$$

where $\bar{\mathbf{x}}$ is the component-wise complement of \mathbf{x} and $\delta(y, z) = (z - z^2) \cdot \langle \mathbf{1}^n, \mathbf{y}^n \rangle - z^3 \langle \mathbf{1}^n, \mathbf{2}^n \rangle \in \mathbb{F}$. The values z and y are either chosen at random from the set \mathbb{F} by the verifier in an interactive construction or are the output of a hash function in a non-interactive construction. Here a non-interactive construction will be considered.

Directly using a inner product argument presented in Construction 4 to prove the statement in equation (2.5) would leak information about x , since information about the two vectors $\mathbf{x}, \bar{\mathbf{x}}$ is revealed, i.e the binary representation of x . Hence two new vectors $\mathbf{s}_1, \mathbf{s}_2$ are introduced and will serve as blinding vectors and help construct a zero-knowledge range proof even if the inner product argument is not a zero knowledge construction. Given this idea, the inner product in (2.5) is tweaked to include the two blinding vectors and the new statement is to prove the inner product of is,

$$\begin{aligned} t(X) &= \langle l(X), r(X) \rangle = t_0 + t_1 \cdot X + t_2 \cdot X^2 \\ l(X) &= \mathbf{x} - z \cdot \mathbf{1}^n + \mathbf{s}_1 \cdot X \\ r(X) &= \mathbf{y}^n \circ (\bar{\mathbf{x}} + z \cdot \mathbf{1}^n + \mathbf{s}_2 \cdot X) + z^2 \cdot \mathbf{2}^n, \end{aligned}$$

Note that $t_0 = z^2 \cdot x + \delta(y, z)$ which is equal to the right hand side of equation (2.5). Further it holds that $t_1 = \langle \mathbf{x} - z \cdot \mathbf{1}^n, \mathbf{y}^n \circ \mathbf{s}_R \rangle + \langle \mathbf{s}_L, \mathbf{y}^n \circ (\mathbf{a}_R + z \cdot \mathbf{1}^n) + z \cdot \mathbf{2}^n \rangle$ and $t_2 = \langle \mathbf{s}_L, \mathbf{y}^n \circ \mathbf{s}_R \rangle$. Given these vectors and inner product Construction 5 gives a non interactive zero knowledge range proof that the secret x belongs to the interval $[0, 2^n]$.

An optimised version of bulletproof where one prover wishes to verify the range of several commitments reduces the proof size from growing multiplicatively in the number of commits to additive. More precisely lets assume a prover wants to prove the range of k commits a naive implementation would lead to a proof size of $k \cdot \log_2 n$, but an optimised implementation reduces this to $\log_2 n + 2 \log_2 k$. With a similar approach as presented for the signature based range proofs, illustrated in Figure 2.1, bulletproof can also be generalised to arbitrary ranges $[a, b]$, where $a > 0$ and $b > a$. This would then increase the proof size with the additive term $2 \log_2 2 = 2$.

Construction 5 : Bulletproof

Goal: Given a Pedersen commitment $C = g^x h^R$ and a number n , prove that the secret x in the commitment belongs to the range $[0, 2^n)$ without revealing anything else about x .

- **Prove** $(g, h, \mathbf{g}, \mathbf{h}, P, n, x, R, u) \rightarrow \text{proof}_{RP}$

Let \mathbf{x} denote the binary representation of the secret x in the commitment P and $\bar{\mathbf{x}}$ the component-wise complement such that $\mathbf{x} \circ \bar{\mathbf{x}} = 0$. Construct the commitment $A = h^\alpha \mathbf{g}^{\mathbf{x}} \mathbf{h}^{\bar{\mathbf{x}}}$, where $\alpha \in_R \mathbb{F}$. Then chose the two blinding vectors $\mathbf{s}_R, \mathbf{s}_L \in_R \mathbb{F}^n$ and the value $\rho \in_R \mathbb{F}$ and compute the commitment $S = h^\rho \mathbf{g}^{\mathbf{s}_L} \mathbf{h}^{\mathbf{s}_R}$. Let $y = \text{Hash}(A, S)$, $z = \text{Hash}(A, S, y)$ and $\tau_1, \tau_2 \in_R \mathbb{F}$. Now the it is possible to construct t_1, t_2 defined above. Given this let $T_1 = g^{t_1} h^{\tau_1}$ and $T_2 = g^{t_2} h^{\tau_2}$, next let $X = \text{Hash}(T_1, T_2)$. Now construct the two vectors for the inner product argument: $\mathbf{l} = \mathbf{x} - z \cdot \mathbf{1}^n - \mathbf{s}_L \cdot X$, $\mathbf{r} = \mathbf{y}^n \circ (\bar{\mathbf{x}} + z \cdot \mathbf{1}^n + \mathbf{s}_R \cdot X) + z^2 X$ and calculate the inner product $\hat{t} = \langle \mathbf{l}, \mathbf{r} \rangle$. Finally compute $\tau_X = \tau_2 x^2 + \tau_1 X + z^2 R$ and $\mu = \alpha + R X$. Now use the inner product argument to prove that \hat{t} is indeed the inner product of the two vectors \mathbf{l}, \mathbf{r} using the commitment $P_v = \mathbf{g}^{\mathbf{l}} \mathbf{h}^{\mathbf{r}}$, run the algorithm **Prove** defined Construction 4 with the input $(\mathbf{g}, \mathbf{h}, u, P_v, \hat{t}, \mathbf{l}, \mathbf{r})$ to construct such a proof denoted proof_{IP} . Combine and publish the proof: $\text{proof}_{RP} = (\tau_X, \mu, \hat{t}, P, A, S, T_1, T_2, P_v, \text{proof}_{IP})$.

- **Verify** $(g, h, C, \text{proof}_{RP}) \rightarrow \{0, 1\}$

Compute the three hash functions $y = \text{Hash}(A, S)$, $z = \text{Hash}(A, S, y)$ and $X = \text{Hash}(T_1, T_2)$. Then given y, z, X compute $h'_i = h_i^{y^{-i+1}}$ for all $i \in \{1, \dots, n\}$, $P_l = P \cdot h \mu$ and $P_r = A \cdot S^x \mathbf{g}^{-z} \mathbf{h}'^{zy^n + z^2 \cdot 2^n}$. Then check if the following equalities hold: $P_l \stackrel{?}{=} P_r \wedge g^{\hat{t}} h^{\tau_X} \stackrel{?}{=} P^{z^2} g^{\delta(y, z)} T_1^x T_2^{x^2}$ and if the output of **Verify** in Construction 4 on the input (proof_{IP}) is 1. If all three criterion is fulfilled then the secret x in the commitment P is in the range $[0, 2^n]$.

3

Methods

The purpose of this chapter is to based on the theory given in the chapter present an extended VAHSS construction that ensures honest clients by verifying that their inputs is from an allowed range or set. This will be done by first evaluating the performance of the range proofs discussed above to get an understanding of their advantages and disadvantages plus some indications to their runtime. Then in section 3.2 details on how to create a construction of a VAHSS that ensures honest clients is presented and its correctness is proven. In section ?? details about how to implement this construction is discussed.

3.1 Comparison of range proofs

In this section the different constructions for verifying clients honesty presented in section 2.3 will be analysed and compared in order to evaluate their suitability to combine with the VAHSS scheme described in Construction 7 to verify clients honesty. First a theoretical analysis of each range proofs will given and then a prototype analysis where the range proofs are compares.

The aspects that will be considered in the evaluation of the range proofs and their compatibility with the VAHSS construction is presented is the below list;

- Proof size (communication complexity)
- Computation complexity (for setup, prover verifier)
- Flexibility of range

Remark that all of the range proof considered aim to prove that the secret in a Pedersen commitment is in an allowed range. Thus to combine any of the range proofs with the VAHSS construction, the clients needs to published Pedersen commitment of their secret x_i . This is investigated further in section 3.2 and it will be shown that the adaptation of the VAHSS construction to include a range proof is the same independent of the range proof used, hence the adaptability to VAHSS is not relevant in the evaluation in this section.

The considerable difference between the bulletproof and the signature based range proofs makes the comparison between them not straightforward. Signature based range proofs requires bilinear mappings unlike bulletproofs, bilinear mappings are relative expensive operation compared to for example group exponentials which are dominating the computational complexity for bulletproofs. Therefore it is not straightforward to compare them in aspects of number of operations performed and an explicit comparison will only be made with respect to runtime. But first the theoretical performance of the range proofs will be discussed individually.

3.1.1 Theoretical analysis: Signature-based set membership and range proof

First let's discuss the communication complexity and proof size starting with the signature based set membership. This construction allows for a $\mathcal{O}(1)$ -size proof that a committed value belongs to a given set Φ . In order to construct such a proof $n = |\Phi|$ digital signatures need to be known by both prover and verifier, one signature for each element in Φ . These signatures are usually shared by the verifier in the Setup phase. Sharing the digital signatures of the elements in the set Φ becomes intractable when the set is large. A large set in this context would be a set consisting of a few hundred elements since the verifier has to publish n digital signatures in the Setup phase.

The signature based range proof reduces this to only needing to publish u digital signatures to prove a commitment is in the range $[0, u^l]$ in the Setup phase. In the algorithm **Prove** in Construction 3 the prover sends $l + 1$ elements from the group \mathbb{G}_1 , l elements from the group \mathbb{G}_T and $2l + 1$ field elements. Comparing to the algorithm **Prove** in Construction 2 where the prover sends two elements from the group \mathbb{G}_1 , one element from the group \mathbb{G}_T and three field elements. For the ZKRP the communication complexity depends on the choice of u, l . Asymptotic analysis gives a communication complexity $\mathcal{O}(\frac{k}{\log k - \log \log k})$, where $l = \frac{k}{\log u}$ and u put to $u = \frac{k}{\log k}$. Here k satisfies $u^l \geq 2^{k-1}$.

For ZKSM the communication complexity for the proof is lower than for the ZKRP, given $l > 1$. In some practical applications the digital signatures shared in the setup phase can be assumed to be pre-shared, for example in applications where Φ is used many times. This leads to ZKSM being preferred over ZKRP in such applications or when Φ is relatively small.

Next consider the computational complexity for algorithms **Prove** and **Verify** in the ZKSM and ZKRP constructions. In the set membership construction both the prover and verifier have to perform one bilinear pairing and two exponentials over the group \mathbb{G} . While in the range proof construction the prover needs to perform l bilinear mappings and $5l$ exponentials to prove a secret is in the range $[0, u^l]$ and additionally $3l$ exponentials for arbitrary ranges $[a, b]$. The verifier needs to ?? Discuss on meeting. An advantage of the set membership construction is that it can prove membership of non-continuous sets. An example could be that the set Φ represents all odd numbers in a certain interval and then the prover can insure the verifier that the secret is an odd number in a given range. This is an illustrative example of the flexibility of set membership proofs compared to range proofs.

3.1.2 Theoretical analysis: Bulletproof

First the communication and computational complexity of the inner product argument which is used in the bulletproof is considered. Then based on this the bulletproofs will be analysed.

The inner product argument as described in Construction 4, compared to the naive approach, reduces the communication complexity for proving the statement in equation (2.4) from linear to logarithmic size in terms of the vectors length. More

Table 3.1: Time Complexity comparison for range proof, values above the dotted line taken from [7] and below computed as described in section 3.1.3. The runtime are for implementations written in Golang. The values in parentheses for the bullet proof scheme is for an optimised implementation of bulletproofs.

| | Generate Proof (ms) | Verification (ms) |
|-----------------|---------------------|-------------------|
| Bulletproof | 96.25 (22.38) | 51.86 (3.27) |
| Signature-based | 70.18 | 98.95 |
| Set Membership | 70.82 | 97.01 |

precisely the prover has to send $2\lceil\log_2 n\rceil$ group elements and 2 field elements to the verifier when proving the statement, thus the communication complexity is of order $\mathcal{O}(\log_2 n)$, where n is the length of the vectors.

The computational effort for the inner product argument is dominated by $8n$ group exponentiations for the prover and $4n$ group exponentiations for the verifier. In a non-interactive construction this can be optimised such that the verifier instead perform only one multidimensional-exponent of size $2n + 2\log_2 n + 1$. This leads to a significant speed up of the verification of the argument.

Using the inner product argument to build bullet proofs result in a communication complexity of $2\lceil\log_2 n\rceil + 4$ group elements and 5 field elements, where n is such that a secret is proved to be in the range $[0, 2^n)$. A remark is that in a bulletproof construction the range always has to be an exponent on 2, if the length of the binary representation of the secret is not a two-exponent this can be solved with padding. When extending the bulletproof to prove a secret is in an arbitrary range $[a, b]$ the communication complexity is increased by an additive term of size 2.

3.1.3 Prototype Analysis

Implementation of Bulletproofs and signature-based range proof has been done and compared between them self in [7]. Table 3.1 shows the time complexity comparison between Bulletproofs and signature-based range proofs implemented in Golang (Go) with 128-bit security level. Details about the settings for the implementation can be found at [7] [11]. The comparison made by [7] does not include results about the runtime for the set membership proof. The runtime for set membership proof included in Table 3.1 is obtained by the author of this paper by benchmarking the code found at [11]. The settings used are the same as used to obtain the time complexity for the other two range proofs except the hardware parameters. The computer used has a 1.6 GHz Dual-Core Intel Core i5 – 5250U CPU, 8GB 1600 MHz DDR3 RAM and running macOS 10.15.

3.2 Additive homomorphic secret sharing with verification of both clients and servers

The VAHSS constructions discussed in section 2.2 assumes honest clients and verifiers that the servers computations are correct. The aim of this paper is to extended the VAHSS construction to verify both client and servers honesty. A method for testing clients honesty is range proof of clients input,. If a range proof was included to the VAHSS construction then, under the assumption that there exist an allowed range or set to which the input must belong, a potentially malicious client can only have limited influence on the computed sum. This is due to that a malicious input must still belong to the allowed range or set and hence the impact on the sum is bounded by the size of the range.

Next the combining of range proofs and the VAHSS construction will be discussed, it is not sufficient to perform and publish a range proof and the output VAHSS separately, since then the verifier cannot be sure that the secret proven to be in the allowed range is the same as the secret hidden by the shares. Remark that all considered range proofs emanate from a Pedersen commitment hiding a secret and generates a zero knowledge proof that this secret belongs to an pre-specified interval or set. Besides this common feature the range proofs construction differ considerably, hence the possibility to exploit the Pedersen commitment to link the VAHSS construction with a range proof is investigated, more precisely a link between the shares hiding the secret generated in the algorithm **ShareSecret** in the VAHSS construction and the Pedersen commitment in the range proof is desired to convince the verifier that the shares represents a secret that is in the allowed range, naturally without revealing the secret. As mentioned publishing a Pedersen commitment of the secret itself does not provide any guarantee that it is indeed the secret hidden in the commitment for the verifier, but hiding the shares in the commitment is neither an option since nature of the shares is that individual shares themselves does not reveal information about the secret they are hiding. This leads to that there is not guarantee that shares belongs to the allowed range given that he secret does and the other way around proving that a share belongs to a range does not imply that the secret does. The aggregation used in the VAHSS construction to prove the honesty of the servers can be used to also connect the range proofs to the VAHSS construction, as will be seen below.

Recall that the clients except from the shares also publishes the checksum τ_i for the secret x_i , more precisely the definition of the checksum is $\tau_i = g^{x_i + R_i}$, where R_i chosen uniformly at random. This checksum is indeed equal to a Pedersen commitment where $g = h$. Using this checksum as the Pedersen commitment in the constructing of a range proof would be sound. However if $g = h$ the computationally hiding property of a Pedersen commitment would not hold since $\log_g(h) = \log_g(g) = 1$ which leads to that the LHS in equation (2.1) is equal to 1. Therefore to construct two commits $\mathbb{E}(x, R)$ and $\mathbb{E}(x', R')$ such that $\mathbb{E}(x, R) = \mathbb{E}(x', R')$ but $x \neq x'$ it is sufficient to solve,

$$1 = \frac{x - x'}{R - R'} \text{ mod } N \implies x' = \frac{x}{R' - R} \text{ mod } N.$$

In other words it is straightforward to create a false commitment hence also a false range proof. Lets instead investigate modifying the checksum τ_i to a Pedersen commitment. Let the clients compute and output $\pi_i = g^{x_i} h^{R_i}$, where x_i, R_i, g, h are as defined above, instead of τ_i as before. Now a range proof can easily be constructed for the commitment π_i . Below it will be shown that Theorem 3 still hold after replacing τ_i with π_i . It remains to argue that this method ensures the verifier that the secret hidden by the shares is the same secret proven to be in the allowed range by the range proof.

Assume that client k commits to the value \hat{x}_k in the Pedersen commitment π_k and generates a range proof that the secret hidden in the commitment belongs to the interval $[a, b]$ but constructs shares $\{x_{kj}\}_{j=1}^m$ such that $\sum_{j=1}^m x_{kj} = x_k \neq \hat{x}_k$. Then when verification of the servers honest it will not hold that $\prod_{i=1}^m \pi_i = g^y$. Therefore the verification will return false and the protocol will not succeed even if the range proof does. Although any cheating party will be detected, it will not be possible to determine which party that cheated more precisely not even if the cheating party was a client or a server. This paper will not lie any value to whether this is a desired property or not.

In Construction 6 the extended VAHSS is described in detail. In order to clarify the modifications made to include a range proof, lets briefly mention some differences to the VAHSS construction presented in [17]. The algorithms **ShareSecret** and **Verify** has been modified, and the algorithms **RangeProof** and **GenerateCommitment** have been added. More precisely in the algorithm **ShareSecret** does not output the checksum τ_i , instead the Pedersen commitment π_i is computed in the algorithm **GenerateCommitment**, this algorithm can be included in either **ShareSecret** or **RangeProof** in an implementation, in the implementation discussed below the commitment is generated while constructing the range proof and not explicitly. The algorithm **RangeProof** constructs a range proof (or set membership proof) denoted RP_i given the commitment π_i and secret x_i . Note that it is not specified which range proof construction that is used since it does not affect the rest of construction as long as the verification algorithm used to verify the range proof is the algorithm **Verify** is compatible with the construction of the proof. Both algorithms **ConstructRangeProof** and **RangeProof** are executed by the clients.. The algorithm **Verify** also verifies the correctness of the range proof RP_i and an additional **AND** operator to compute the total verification.

Given this construction the correctness, security and verification requirements that should be fulfilled is redefined below. The difference to the requirements for the server verifiable AHSS is that additional demands for the clients behaviour is included.

- **Correctness** It must hold that $\Pr[\mathbf{Verify}(\{\pi_i\}_{i \in \mathcal{N}}, \sigma, y, \{RP_i\}_{i \in \mathcal{N}}) = 1] = 1$.

This means that with probability 1 the output y from **FinalEval** is accepted given all parties (clients and servers) where honest and the protocol were executed correctly.

- **Security**
 - **Malicious Servers** Let T define the set of corrupted servers such that $|T| < m$, i.e at least one server is honest. Denote a PPT adversary by \mathcal{A}_1 and let the $\text{Adv}(1^\lambda, \mathcal{A}, T) := \Pr[b' = b] - 1/2$ be the advantage of

$\mathcal{A} = \{\mathcal{A}_1, \mathcal{D}\}$ in guessing b in the following experiment:

1. The adversary \mathcal{A}_1 gives (i, x_i, x'_i) to the challenger, where $i \in [n]$, $x_i \neq x'_i$ and $|x_i| = |x'_i|$.
2. The challenger picks a bit $b \in \{0, 1\}$ uniformly at random chooses and computes $\mathbf{ShareSecret}(1^\lambda, i, \hat{x}_i) = (\hat{\text{share}}_{i1}, \dots, \hat{\text{share}}_{im}, \tau_i)$, where $\hat{\mathbf{x}}_i$ is such that $\hat{x}_i = \begin{cases} x_i, & \text{if } b = 0 \\ x'_i & \text{else} \end{cases}$.

3. Given the shares from the corrupted servers T and $\hat{\tau}_i$ the adversary distinguisher outputs a guess $b' \leftarrow \mathcal{D}((\hat{\text{share}}_{ij})_{j|s_j \in T}, \hat{\tau}_i)$.

A VAHSS-construction is t -secure if for all $T \subset \{s_1, \dots, s_m\}$ with $|T| < t$ it holds that $\text{Adv}(1^\lambda, \mathcal{A}, T) < \varepsilon(\lambda)$ for some negligible $\varepsilon(\lambda)$.

- **Malicious Clients** The security comes from the security of range proofs. Since the construction does not clarify the exact range proof used, the security argument is refereed to the original papers for the used range proof. What needs to be argued is that the combining with VAHSS does not compromise this security argument, r since the proof is generated completely separate from the VAHSS given the Pedersen commitment this is realised trivially.

- **Verifiability**

- **Verify Servers** Let \mathcal{A} denote any PPT adversary and T denote the set of corrupted servers with $T \leq m$. The verifiability property requires that any \mathcal{A} who can modify the input shares to all servers $s_j \in T$ can cause a wrong value to be excepted as $y = f(x_1, \dots, x_n)$ with negligible probability.
- **Verify Clients** Let \mathcal{A} denote any PPT adversary and T denote the set of corrupted clients. The verifiability property requires that any \mathcal{A} who can modify the Pedersen commitments π_i to any $\pi'_i \forall i \in T$ has a negligible probability at choosing a commitment π'_i such that $\text{Verify}(\{\pi'_i\}_{i \in \mathcal{N}}, x, y) = 1$.

Theorem 4. *The client and server verifiable AHSS presented in Construction 6 satisfies the same correctness, security and verifiability requirements given above.*

Proof. The proof of security is the same as in [17] since the pedersen commitment is perfectly hiding. For proving the correctness it is sufficient to show that $\sigma = \prod_{i=1}^n \pi_i \wedge \prod_{i=1}^n \pi_i = \mathcal{H}(y)$. Both y and σ are the same as in construction as in [16]. Hence by construction:

$$y = \sum_{j=1}^m y_j = \sum_{j=1}^m \sum_{i=1}^n \lambda_{ij} p_i(\theta_{ij}) = \sum_{i=1}^n \overbrace{\left(\sum_{j=1}^m \lambda_{ij} p_i(\theta_{ij}) \right)}^{p_i(0)} = \sum_{i=1}^n p_i(0) = \sum_{i=1}^n x_i, \quad (3.1)$$

and for σ it holds that:

$$\sigma = \prod_{j=1}^m \sigma_j = \prod_{j=1}^m g^{y_j} = g^{\sum_{j=1}^m y_j} = g^y = \mathcal{H}(y)$$

For the π_i , whose construction has been modified compared to [16] we have:

$$\begin{aligned} \prod_{i=1}^n \pi_i &= \prod_{i=1}^n \mathbb{E}(x_i, R_i) = \prod_{i=1}^n g^{x_i} h^{R_i} = g^{\sum_{i=1}^n x_i} h^{\sum_{i=1}^n R_i} \stackrel{(3.1)}{=} g^y h^{\sum_{i=1}^{n-1} R_i + R_n} = \\ &= g^y h^{\phi(N) \left\lceil \frac{\sum_{i=1}^{n-1} R_i}{\phi(N)} \right\rceil} \stackrel{*}{=} g^y = \mathcal{H}(y) \quad \text{* - since } h \text{ is co-prime to } N. \end{aligned}$$

The proof of **Verifiability Servers** is the same as in [17] and the proof of **Verifiability Clients** follows from the properties of the range proof. \square

Construction 6 : Client and Server Verifiable additive homomorphic secret sharing

Goal: Construct and share the sum $\sum_{i=1}^n x_i$, where x_i is a secret value known by client c_i , where $i \in \mathcal{N}$ without any client needing to revealing their individual secret. Servers and clients computations are verified.

- **ShareSecret** $(1^\lambda, i, x_i) \mapsto \{x_{ij}\}_{j \in \mathcal{M}}$
Pick uniformly at random $\{a_i\}_{i \in \{1, \dots, t\}} \in_R \mathbb{F}$ to be the coefficients to a t -degree polynomial p_i on the form $p_i(X) = x_i + a_1X + \dots + a_tX^t$. Define the shares as $x_{ij} = \lambda_{i,j} p_i(\theta_{ij})$ for $j \in \mathcal{M}$, the parameters θ_{ij} and Lagrange coefficients λ_{ij} is chosen such that equation 2.2 is satisfied. Output $\{x_{i,j}\}_{j \in \mathcal{M}}$.
 - **GenerateCommitment** $(1^\lambda, i, x_i) \mapsto \pi_i$
Let $P : x, y \rightarrow g^x h^y$ be a Pedersen commitment. Let $R_i \in \mathbb{F}$ be the output of a PRF such that $R_n \in \mathbb{F}$ satisfies $R_n = \phi(N) \left\lceil \frac{\sum_{i=1}^{n-1} R_i}{\phi(N)} \right\rceil - \sum_{i=1}^{n-1} R_i$. Compute and output $\pi_i = P(x_i, R_i)$.
 - **RangeProof** $(x_i, \pi_i) \mapsto Proof_{RP}$
Construct a range proof, denoted RP_i , for π_i to the range $[0, B]$ using Construction 2, 3 or 5. All required parameters and setup is assumed to be pre-shared and known by all parties.
 - **PartialEval** $(j, \{x_{ij}\}_{i \in \mathcal{N}}) \rightarrow y_j$
Compute and output $y_j = \sum_{i=1}^n x_{ij}$.
 - **PartialProof** $(j, \{x_{ij}\}_{i \in \mathcal{N}}) \rightarrow \sigma_j$
Compute and output $\sigma_j = \prod_{i=1}^n g^{x_{ij}} = g^{\sum_{i=1}^n x_{ij}} = g^{y_j} = H(y_j)$.
 - **FinalEval** $(\{y_j\}_{j \in \mathcal{M}}) \rightarrow y$
Compute and output $y = \sum_{j=1}^m y_j$.
 - **FinalProof** $(\{\sigma_j\}_{j \in \mathcal{M}}) \rightarrow \sigma$
Compute and output $\sigma = \prod_{j=1}^m \sigma_j = \prod_{j=1}^m g^{y_j} = g^{\sum_{j=1}^m y_j} = g^y = H(y)$.
 - **Verify** $(\{\pi_i\}_{i \in \mathcal{N}}, x, y) \rightarrow \{0, 1\}$
Compute and output $\sigma = \prod_{i=1}^n \pi_i \wedge \prod_{i=1}^n \pi_i = H(y) \wedge \mathbf{Verify}(RP_i)$. Where **Verify** is the verification step of the range proof used by the client to construct RP_i .
-

3.3 Aggregate range proofs

A desired property for the above presented server and clients verifiable AHSS would be to aggregate the range proofs into one, since then the verifier would have to per-

form one range proof verification instead of one for each client. This would decrease the runtime significantly in implementations where often hundred clients participate. Aggregating the range proofs would require the proofs to be homomorphic, such that the verification remains valid after the aggregation.

First let's examine the possibility to aggregate the set membership and signature based range proofs, the construction of these two are similar and hence it is sufficient to consider one of them, due to its simpler notation the set membership proof is considered. Assume two range proofs RP_1 and RP_2 generated by the algorithm **Prove** in construction 2, recall that $RP_i = (V_i, a_i, D_i, z_{x_i}, z_{\tau_i}, z_{R_i},)$ for $i = 1, 2$, additionally the commitment C_i , $i = 1, 2$ and group elements h, g are known to the verifier. To aggregate the proof each element building the proof would need to be aggregated such that the verification of the aggregated proof can be carried out in the same way as before. Hence let's define the aggregated $RP = (V, a, D, z_x, z_\tau, z_R)$, where V, a, D are the multiplication of the corresponding elements in the two non aggregated range proofs and z_x, z_τ, z_R are the addition of the corresponding elements in the two non aggregated range proofs. To clarify two examples are, $D = D_1 * D_2 = g^{s_1} h^{m_1} * g^{s_2} h^{m_2} = g^{s_1+s_2} h^{m_1+m_2}$, and the two exponentials are now refereed to as s, m , more over $z_x = z_{x_1} + z_{x_2} = (s_1 - x_1 c_1) + (s_2 - x_2 c_2) = s - x_1 c_1 - x_2 c_2$. Remark that challenges c_1 and c_2 has been calculated before aggregating and summed, if the hash function used to calculate the challenges is homomorphic then they could be calculated based on the aggregated values. It is straight forward to realize that the commitment C and the two group elements V, D are homomorphic in the scene that the multiplying the corresponding elements from separate range proofs is equivalent to construction a range proof where the exponentials are the sum of the exponentials of the proof, this follows directly from the discussion about the homomorphic properties of the Pedersen commitment. It is less obvious to see that the bilinear map can be aggregated, but this has been shown and the security proven in [3]. But although bilinear maps can be aggregated it turns out that the set membership proof does not have this property, this follows from design of z_x, z_τ and z_R using addition and subtraction, when multiplying two sums the cross-terms will not cancel as desired, this is seen below. Let's continue with the example of the aggregated proof RP . For the verification to success it must hold that, 1) $D = C^c h^{z_R} g^{z_x}$ and 2) $a = e(V, y)^c e(V, g)^{-z_x} e(g, g)^{z_\tau}$, so let's check if it holds starting with the first.

$$\begin{aligned}
 D &= D_1 * D_2 = g^{s_1+s_2} * h^{m_1+m_2} = C^c h^{z_R} g^{z_x} = (C_1 * C_2)^{c_1+c_2} h^{z_{R_1}+z_{R_2}} g^{z_{x_1}+z_{x_2}} \\
 &= (g^{x_1} h^{R_1} g^{x_2} h^{R_2})^{c_1+c_2} h^{m_1-R_1 c_1+m_2-R_2 c_2} g^{s_1-x_1 c_1+s_2-x_2 c_2} \\
 &= (g^x h^R)^c h^{m-R_1 c_1-R_2 c_2} g^{s-x_1 c_1-x_2 c_2} = g^{cx+s-x_1 c_1-x_2 c_2} h^{cR+m-R_1 c_1-R_2 c_2} \implies \text{LHS} \neq \text{RHS}.
 \end{aligned}$$

This is since $cx = (x_1+x_2)(c_1+c_2) = x_1 c_1 + x_1 c_2 + x_2 c_1 + x_2 c_2 \neq x_1 c_1 + x_2 c_2$ and hence the terms does not cancel such that the RHS is independent of x_1, x_2, c_1, c_2 unlike the LHS. Neither the second equality test including bilinear mapping holds after aggregation, this equality will not hold even if the challenges are equal, i.e $c_1 = c_2$ unlike the first. This can also be seen in Construction 3 where the verification of first equality is aggregated while the second is done for each $j \in \mathbb{Z}_l$. This concludes

that the neither set membership nor signature based range proof can be straight forward aggregated without modifications.

Next lets examine the possibility to aggregate Bulletproofs. The original paper about Bulletproofs [6] presents a method to aggregate Bulletproofs such that n parties each having a Pedersen commitment C_i , $i = 1, \dots, n$ can generate a single bulletproof verifying that each commitment hides a secret in an allowed range. This however only works if all parties uses the same challenge c in the proof construction, this is achieved by introducing a dealer. The dealer can be either one of the clients or another party. During the constructions of the proofs when computing the challenges each client sends their proof of to this point to the dealer who aggregates the proofs and computes the challenges based on the aggregated proofs. For example, assume n clients and denote their respective proofs with a subscript i , then to compute the challenges y_i in construction 5 instead of each client computing $y_i = \text{Hash}(A_i, S_i)$, each client sends A_i, S_i to the dealer who adds then homomorphically $A = \prod_{i=1}^n A_i, S = \prod_{i=1}^n S_i$ and the send back the challenge $y = \text{Hash}(A, S)$ to be use by all clients. This procedure is repeated for each challenge. The following steps is not describe here instead it is noted that although the Fiat-Shamir heuristic is used to generate the challenges it is interactive since communication between the dealer and the clients is required during the construction of the aggregated range proof. If this procedure was ignored and each client instead computed their own challenges via Fiat-Shamir heuristic and the proof where aggregated after they were fully constructed, then the challenges would differ between parties and the verification fail. Concluding, it has been seen that the bulletproof can be aggregated with the cost on an interactive construction, however this is not a desirable property for the the server and client verifiable AHSS construction.

This concludes that neither of the considers range proofs can be aggregated (in a naive way) such that the verifier can perform one single verification instead of one for each client, at least not without some cost. Remark that this conclusion is not final and their may very well exist small or large modifications of the range proof that will allow them to be aggregated and still remaining non-interactive. The investigation of such modification is outside the scope of this paper but the reader is endorsed to explore this possibility.

A final remark that the naive approach to aggregate the commitments π_i , $i \in \mathcal{N}$ to $\pi = \prod_{i=1}^n \pi_i$ and then construct a range proof for the aggregated commitment $\pi = g^{\sum_{i=1}^n x_i}$ over the range $[n \cdot a, n \cdot b]$, to prove $x_i \in [a, b]$ for all $i \in \mathcal{N}$ is useless. The value $y = \sum_{i=1}^n x_i$ is publicly known so to construct a zero knowledge range proof for y provides no new information and given that $y \in [n \cdot a, n \cdot b]$ does not imply $x_i \in [a, b]$ for all $i \in \mathcal{N}$.

3.4 Implementation

To practically investigate the combining of the vahss construction 7 with a range proof, an implementation of construction 6 is provided written in Golang. Remark that this construction is written without specifying which range proof that is used, and works for all different range proofs that provides a proof for a Pedersen commit-

ment, which is true for every range proof discussed above. From the analysis of the range proofs given above XXX. Since all three constructions have there advantages and disadvantages all will be used to implement the client and server verifiable additive homomorphic secret sharing construction 6. The set membership proof will be considered and used to verify clients honesty, yet sometimes is may be refereed to

Implementations of Bulletproofs, set membership proofs and signature based range proofs written in Golang (Go) are all available on Github [11], there is also implementations of the vahss construction 7, written in both python and C++, is available at Github [15] [14]. Because the implementation of the range proofs and the vahss construction to be extended is not written in the same programming languages one of the two following modifications needs to be done. The first alternative is to write a wrapper for either the Go code so that it can be interpreted by a C++ (or Pyhton) compiler, or wrap the CC++ (or Python) code such that it can be interpreted by a Golang compiler. The second alternative is to translate either the Go implementations to C++ (or Python) or the other way around. The first alternative appears to be a simpler approach hence this is first tested. In 2016 *cgo* was released which enables calling C functions from Go code.

The Go command *cgo* enables Go packages to call C code.

This lead to instead test the second alternative, translating the Go implementations to C++ (or Python) or the other way around. Since the vahss construction is more straight forward, much shorter to translate than all three range proofs all together this direction was chosen, in other words construction 7 was implemented in Go. Besides translating the vahss implementations to Go smaller adjustments of the already existing Go implementations of the range proofs had to be done to merge with the vahss construction. These adjustments are merely to merge the codes and does not change the semantics of the range proofs. These exact changes can be seen by comparing the code with the implementations given in [11] to the code for the range proofs used in the implementation of construction 6. The full code for combination of range proofs and vahss is available at Git ??.

Just as in construction 6 the implementation is coded in a general way such that all three concerned range proofs can be used to verify clients honesty and the merge of the range proof to the vahss construction is the same for all range proofs.

In order to be able to compare the performance of the vahss construction including a range proof with the one not the parameters has been chosen to make two implementations comparable. Therefore the number of servers is set to 3 and the number of clients to 500. For the prototype analysis of the server verifiable ahss the finite field \mathbb{F} used for the secret shares generation is based on a 64-bit prime number, i.e $\mathbb{F} = \mathbb{Z}_p$, where p is a 64-bit prime number, but in the server and client verifiable ahss the finite field is formed by a 256-bit prime number. The range proofs are based in libsecp256k1 library available in Go-Ethereum and uses elliptic curves and 128-bit security, to provide this security level the underlying field has to be of size ~ 256 -bits since the fastest known algorithm to solve elliptic curve discrete logarithm problem (ECDLP) requires $\mathcal{O}(\sqrt{n})$ steps. To use a common underlying field the size of the field for the vahss is 256-bit instead of 64-bit. The size of the range will vary to investigate the impact it has on runtime, both the complexity for the

bulletproof and signature-based range proof depends on the size of the range unlike the set-membership as discussed above.

A final remark about the implementation is that its purpose is to test the concept on the above proposed construction and provide runtime evaluations, the code has not been tested enough to be used as secure implementation.

4

Results

First the purpose of the paper is repeated to motivate the results obtained below. The main purpose of this paper is to investigate if and how the VAHSS construction 7 can be extended with a range proof to ensure honest clients. Beside this main purpose the aim is also to provide an implementation of such a combined construction and to compare different range proofs and their compatibility to VAHSS. The results for there three questions will be given below in three sub sections.

4.1 Combining

j

4.2 Runtime

k

4.3 Comparisson

Table 4.1: Timing in seconds for server and client verifiable-AHSS. Verification of clients is done by usingBulletProofs

| | Executer | Time |
|--------------------|----------|---------------------|
| GenerateShares | client | 100 [μ s] |
| GenerateRangeProof | clients | 56 / 106 / 207 [ms] |
| PartialEval | server | 78 [μ s] |
| PartialProof | server | 273[μ s] |
| FinalEval | x | 689 [ns] |
| FinalProof | x | 50/59/65 [μ s] |
| VerifyClients | x | 3215/ x/ x[ms] |
| VerifyServers | x | 1830 [μ s] |

5

Conclusion

5.1 Discussion

Limit, only considered range proof using pedersen commitment scheme.

FFS for intervals: Need communication between servers. We do not want

5.2 Conclusion

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A

Proof of range in signature based range proof

Let $x = \sum_{j=0}^{l-1} x_j u^j$, where x_j is an integer and $x_j \in [0, u)$, u, l are integers and $j \in [0, l-1](= \mathbb{Z}_l)$. Then it holds that $x \in [0, u^l)$.

$$\begin{aligned} x = \sum_{j=0}^{l-1} x_j u^j &\leq \sum_{j=0}^{l-1} (u-1) u^j = \sum_{j=0}^{l-1} u^{j+1} - \sum_{j=0}^{l-1} u^j = (u-1) \sum_{j=0}^{l-1} u^j = \\ &= (u-1) \frac{u^l - 1}{u - 1} = u^l - 1 < u^l \end{aligned}$$

Hence the statement is proved and it is trivial to see that if $j \in [0, l]$ the value of x could exceed u^l .

B

LHSS

Questions

- Would it be possible to let x be the solution to $x^{eN} = g^{sj} h_i g_1^{x_i} g_2^{R_i} = g^{sj} h_i \pi_i$

Correctness, Securist and Verifiability

- **Correctness** Need to show $\Pr[\text{Verify}(vk, f, \sigma, y\pi_1, \dots, \pi_n, proof_{RP_1}, \dots, proof_{RP_n}) = 1] = 1$. For this it requires to show that all three following holds at the same time
 1. $\tilde{x}^{eN} \stackrel{?}{=} g^s(\prod_{i=1}^n h_i^f) g_1^y$ (Holds given that $y = \sum_{i=1}^n x_i$)
 2. $g_1^y \stackrel{?}{=} \prod_{i=1}^n \pi_i$ (Holds given that $x_i = \sum_{j=1}^m x_{ij}$ and $\pi_i = g_1^{\hat{x}_i} g_2^{r_i}$ such that $x_i = \hat{x}_i$)
 3. $\text{VerifyRP}(\pi_i, proof_{RP_i}) \stackrel{?}{=} 1 \forall i \in \mathcal{N}$ (Holds given that $x_i \in [a, b] \forall i \in \mathcal{N}$)

The first statement is proved to hold by original VAHSS-LHS. For the seconds statment it holds that;

$$LHS = g_1^y = g_1^{\sum_{j=1}^m y_j} = g_1^{\sum_{j=1}^m \sum_{i=1}^n x_{ij}} = g_1^{\sum_{i=1}^n x_i} \text{ *Due to first statement.}$$

$$RHS = \prod_{i=1}^n \pi_i = \prod_{i=1}^n g_1^{x_i} g_2^{r_i} = g_1^{\sum_{i=1}^n x_i} g_2^{\sum_{i=1}^n r_i} = g_1^{\sum_{i=1}^n x_i} \implies LHS = RHS$$

The last follows from the verification of a correctly constructed range proof.

- **Security**
- **Verifiability**
 - If $x_i = \sum_{j=1}^m x_{ij}$, $\pi_i = g_1^{\hat{x}_i} g_2^{r_i}$ and $x_i \neq \hat{x}_i$, then,

$$g_1^y = \prod_{i=1}^n \pi_i \implies g^{\sum_{i=1}^n x_i} = g^{\sum_{i=1}^n \hat{x}_i} \implies$$

$$\sum_{i=1}^n x_i = \sum_{i=1}^n \hat{x}_i \text{ (Contraction)}$$

Construction 7 : Verifiable additive homomorphic secret sharing

Goal: Construct and share the sum $\sum_{i=1}^n x_i$, where x_i is a secret value known by client c_i , where $i \in \mathcal{N}$ without any client needing to revealing their individual secret. The servers, used to sharing the secrets, computations are verified so they must be honest.

- **SetUp** $1^\lambda, N$ Let N be the product of two safe primes (p, q) each of length $k'/2$. Choose at random two random safe primes \hat{p}, \hat{q} of length $k/2$, such that $\gcd(N, \Phi(\hat{N})) = 1$, where $\hat{N} = \hat{p}\hat{q}$. Then choose $g, g_1, g_2, h_1, \dots, h_n$ in $\mathbb{Z}_{\hat{N}}$ at random. Choose an (efficiently computational) injective function $H : \{0, 1\}^* \mapsto \{0, 1\}^l$, with $l < k'/2$. Define the public verification key $vk = (N, H, \hat{N}, g, g_1, g_2, h_1, \dots, h_n)$ and the private signing key to $sk = (\hat{p}, \hat{q})$.
- **ShareSecret** $(1^\lambda, i, x_i) \rightarrow (\{x_{ij}\}_{j \in \mathcal{M}})$
Pick uniformly at random $\{a_i\}_{i \in \{1, \dots, t\}} \in \mathbb{F}$ and a t -degree, put $x_{ij} = \lambda_{i,j} p_i(\theta_{ij})$. Output $x_{i,j}$ for $j \in \mathcal{M}$.
- **PartialEval** $(j, \{x_{ij}\}_{i \in \mathcal{N}}) \rightarrow y_j$
Compute and output $y_j = \sum_{i=1}^n x_{ij}$.
- **PartialProof** $(sk, vk, fid, x_i, i) \rightarrow \sigma_j$
Parse the verification key vk . Use the injective function H to compute the prime $e = H(fid)$. Let $R_i \in \mathbb{F}$ be the output of a PRF. $R_n = \phi(N) \lceil \frac{\sum_{i=1}^{n-1} R_i}{\phi(N)} \rceil - \sum_{i=1}^{n-1} R_i$. Choose at random $s_i \in_R \mathbb{Z}_{\hat{N}}$ and use the secret key sk to solve for x in the equation $x^{eN} = g^{sj} \prod_{j=1}^n h_j^{f_j^{(i)}} g_1^{x_i + R_i} \pmod{\hat{N}}$. Let the vector $f^{(i)}$ be the canonical bases e_i of \mathbb{Z}^n , this reduced the equation to $x^{eN} = g^{sj} h_i g_1^{x_i + R_i} \pmod{\hat{N}}$, set $\tilde{x}_i = x$ and output the partial proof $\sigma_i = (e, s_i, fid, \tilde{x}_i)$.
- **ConstructRangeProof** $x_i, i \mapsto proof_{RP}$
Let $r_i \in \mathbb{F}$ be the output of a PRF. $r_n = \phi(N) \lceil \frac{\sum_{i=1}^{n-1} r_i}{\phi(N)} \rceil - \sum_{i=1}^{n-1} r_i$ and compute the Fujisaki-Okamoto commitment $\pi_i = g_1^{x_i} g_2^{r_i}$. Use the commitment π_i to construct a square-based range proof for the secret x_i denoted $proof_{RP}$. Output $(\pi_i, proof_{RP_i})$.
- **FinalEval** $(\{y_j\}_{j \in \mathcal{M}}) \rightarrow y$
Compute and output $y = \sum_{j=1}^m y_j$.
- **FinalProof** $(vk, \sigma_1, \dots, \sigma_n) \rightarrow \sigma$
Parse the partial proofs σ_i to get $(e, s_i, fid, \tilde{x}_i, \pi_i)$. Let $\hat{f} = (\alpha_1, \dots, \alpha_n) \in \mathbb{Z}^n$ and define $f' = (\sum_{i=1}^n \alpha_i f^{(i)} - f) / (eN)$, where $f = \sum_{i=1}^n \alpha f^{(i)} \pmod{eN}$. Set $s = \sum_{i=1}^n \alpha_i s_i \pmod{eN}$, $s' = (\sum_{i=1}^n \alpha_i s_i - s) / eN \pmod{eN}$ and $\tilde{x} = \frac{\prod_{i=1}^n \tilde{x}_i^{\alpha_i}}{g^{s'} \prod_{j=1}^n h_j^{f'_j}} \pmod{\hat{N}}$.
Let $\alpha_i = 1 \forall i \in \{1, \dots, n\}$, then compute $\tilde{x} = \frac{\prod_{i=1}^n \tilde{x}_i}{g^{s'} \prod_{j=1}^n h_j^{f'_j}} \pmod{\hat{N}}$.
Output the final proof $\sigma = (e, s, fid, \tilde{x})$.
- **Verify** $(vk, f, \sigma, y, \pi_1, \dots, \pi_n, proof_{RP_1}, \dots, proof_{RP_n}) \rightarrow \{0, 1\}$
Compute $e = H(fid)$. Check that $y, s \in \mathbb{Z}_{\hat{N}}$ and $\tilde{x}^{eN} = g^s \prod_{j=1}^n h_j^{f'_j} g_1^y$. Further check that $g_1^y = \prod_{i=1}^n \pi_i$ and **VerifyRP** $(\pi_i, proof_{RP_i}) \forall i \in \mathcal{N}$