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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 proofs

Master's thesis in Computer science and engineering

Hanna Ek

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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 proofs
Hanna Ek

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Abstract

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1

Introduction

1.1 Contribution

1.2 Organisation

2

Theory

This chapter will present the theory needed to construct a client and server verifiable VAHSS construction. First the *preliminaries* needed is described, this includes notation that is used, theorems/definitions, assumptions and several cryptographic preliminaries and concepts. Then the VAHSS construction, which this reports aims to extend to include verification of clients honesty, originally described in [12] [11] is presented. Finally two different range proof constructions is described in detail. These two constructions will be refereed to as *signature-based range proof* and *bulletproof*.

2.1 Cryptographic preliminaries

This sections aim to present the background to the cryptographic constructions presented in section 2.2 and 2.3.

Notation and setup

First lets define some notation that will be used trough out the paper.

Let $\mathbb{F} = \mathbb{Z}_p$ denote a finite field, where p is a large prime and let \mathbb{G} denote the 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 two group elements g, h can either be chosen by a trusted party or by one of the participates using a *coin-flipping* protocol [9].

The notation $x \in_R \mathbb{Y}$, means that an element x is chosen at random from the set \mathbb{Y} .

Definitions, Theorems and Assumptions

In this section definitions, theorems and cryptographic assumptions that is used in the constructions presented later rely on will be presented. A remark is that the assumptions will not hold in the presence of quantum computers which means that none of the constructions presented in this paper is secure post quantum.

Definition 1 (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 $x^{y\Phi(n)} = 1 \pmod{n}$.

Definition 2 (Pseudorandom Function (PRF)). *ehjs*

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 $x \in_R \mathbb{Z}_p$ and $q = |\mathbb{G}|$. It is then infeasible for an adversary to find $(c, g^{\frac{1}{x+c}})$, where $c \in \mathbb{Z}_p$.*

Homomorphic Secret Sharing

Secret sharing [10] is a method where a secret is split into shares to hide its value. A secret x is split into m shares x_i s.t $i \in \{1, \dots, m\}$, where a shares reveals no information about the original secret x . To reconstruct the value x one have to combine at least τ shares and any subset of shares smaller than $|\tau|$ reveals no information about the original secret x , this is called a (τ, m) -threshold scheme. In this paper $\tau = \text{number of shares} = m$. Further this paper will consider additive secret sharing scheme, thus the shares will have the property; $x = \sum_{i=1}^{\tau} x_i$.

Homomorphic hash functions

Let \mathcal{H} be a cryptographic hash function, $\mathcal{H} : \mathbb{F} \rightarrow \mathbb{G}$. 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 $\mathcal{H}_1(x) : \mathbb{F} \rightarrow \mathbb{G}$ and $\mathcal{H}_1(x) = g^x$ [13].

Pedersen Commitment scheme

Define a commitment to a secret $x \in \mathbb{F}$ as $\mathbb{E}(x, R) = g^x h^R$, where $R \in_R \mathbb{F}$, this commitment is known as *Pedersen commitment* and originally presented in [9]. 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 $R \neq R' \pmod{q}$ and*

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

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 $\log_g(h)$, he is able to provide two equal commits, $\mathbb{E}(x, R) = \mathbb{E}(x', R')$ such that $x \neq x'$. Note that in the set up of the protocol it is required that this logarithm should be unknown to any party and generated by a trusted third party or by one of the participants using a coin-flipping protocol.

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 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.

Vector Pedersen Commitment scheme

Bilinear mapping

Zero knowledge proof

Zero-knowledge proofs (ZKP) was first presented in [7]. A ZKP consist of two parties: *Prover* & *Verifier* and satisfies the properties in Definition 3. After successfully performing a ZKP the prover has convinced the verifier that a certain statement of a secret x is true without having relieved any other information about x . This is done by providing a witness w of the statement. In this paper ZKP that ensures proof of knowledge (PoK) is of interest, this means that the verifier is now only convinced that the statement is true but also that the prover knows the value of secret x . Further this paper will study zero knowledge range proof (ZKRP) where the statement that the prover convinces the verifier of is that the value of secret belongs to a predetermined interval.

Definition 3. A ZKP should fulfill the three properties:

- **Completeness**
- **Soundness**
- **Zero-knowledge**

Fiat-Shamir heuristic

Fiat-Shamir heuristic [1] can be used to convert an interactive protocol non interactive, here it will be used to construct non-interactive ZKP. A non interactive constructions for a 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 which is included in the proof to convince the verifier of its correctness. The Fiat-Shamir heuristic uses a challenge that instead of being randomly chosen by the verifier is the a hash of the transcripts up to this point. This heuristic convert an interactive protocol to a non-interactive while preserving its secure and full zero-knowledge and relies on the random oracle model (ROM).

2.2 Verifiable additive homomorphic secret sharing

This section will describe the verifiable additive homomorphic secret sharing (VAHSS) constructions presented in [11, 12]. 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 , where $j \in \mathcal{M}$. Each client split their secret x_i into m shares, x_{ij} and sends one share to each server. The servers receives shares from all n clients and computes the partial function $y_j = \sum_{i=1}^n x_{ij}$ and publishes the result. The final result $y = \sum_{j=1}^m y_j$ 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

In this section a VAHSS construction is presented. The construction consists of the six PPT 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.

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

$$p_i(0) = \sum_{j=1}^m \lambda_{ij} p_i(\theta_{ij}). \quad (2.1)$$

To obtain verifiability of servers honesty a proof, denoted σ , relying on homomorphic secret sharing will be constructed. Each server, s_j publishes a partial proof σ_j , and it will then be possible for any party to verify the correctness of the aggregation. A detailed description is seen in Construction 1.

The VAHSS in Construction 1 satisfies the correctness, security and verifiability requirements presented below, this is stated in Theorem 3

Theorem 3. *The VAHSS construction above satisfies the correctness, security and verifiability requirements described in the next sub-section.*

Proof. See section 4.1 in [11]. □

Correctness, Security and Verifiability

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

Construction 1 : Verifiable additive homomorphic secret sharing

- **ShareSecret** $(1^\lambda, i, x_i) \rightarrow (\pi_i, \{x_{ij}\}_{j \in \mathcal{M}})$
 Pick uniformly at random $\{a_i\}_{i \in \{1, \dots, t\}} \in \mathbb{F}$ and a t -degree polynomial p_i on the form $p_i(X) = x_i + a_1X + \dots + a_tX^t$. Remark that polynomial satisfies equation (2.1) and further that $p_i(0) = x_i$ which implies that $x_i = \sum_{j=1}^m \lambda_{ij} p_i(\theta_{ij})$. Let $H : x \rightarrow g^x$, 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 $\tau_i = H(x_i + R_i)$, and put $x_{ij} = \lambda_{i,j} p_i(\theta_{ij})$. The algorithm published π_i and sends $x_{i,j}$ to server j for $j \in \mathcal{M}$.
 - **PartialEval** $(j, \{x_{ij}\}_{i \in \mathcal{N}}) \rightarrow y_j$
 Compute and publish $y_j = \sum_{i=1}^n x_{ij}$.
 - **PartialProof** $(j, \{x_{ij}\}_{i \in \mathcal{N}}) \rightarrow \sigma_j$
 Compute and publish $\sigma_j = \prod_{i=1}^n g^{x_{ij}} = g^{\sum_{i=1}^n x_{ij}} = g^{y_j} = H(y_j)$.
 - **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 $\sigma = \prod_{i=1}^n \pi_i \wedge \prod_{i=1}^n \pi_i = H(y)$.
-

- **Correctness** It must hold that $\Pr[\text{Verify}(pp, \sigma, y) = 1] = 1$. This means that with probability 1 the output y from the construction is accepted given all parties where honest and the protocol were executed correctly.
- **Security** Let T define the set of corrupted servers with $|T| < m$, i.e at least one honest server, and $\text{Adv}(1^\lambda, \mathcal{A}, T) := \Pr[b' = b] - 1/2$, i.e the advantage of $\mathcal{A} = \{\mathcal{A}_1, \mathcal{D}\}$ in guessing b in the following experiment:

1. The adversary \mathcal{A}_1 gives $(i, x_i, x'_i) \leftarrow \mathcal{A}_1$ 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 $(\hat{\text{share}}_{i1}, \dots, \hat{\text{share}}_{im}, \pi_i) \leftarrow \text{ShareSecret}(1^\lambda, i, \hat{\mathbf{x}}_i)$, where $\hat{\mathbf{x}}_i = \begin{cases} \sigma_i, & \text{if } b = 0 \\ x'_i & \text{else} \end{cases}$.
3. Given the shares from the corrupted servers T and $\hat{\pi}_i$ the adversary distinguishes outputs a guess $b' \leftarrow \mathcal{D}(\hat{\text{share}}_{j|s_j \in T}, \hat{\pi}_i)$.

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

- **Verifiability** Let \mathcal{A} denote any PPT adversary and T denote the set of corrupted servers with $T \leq m$. Note that if $|T| = m$, the verifiability property holds but not the security property. 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.

2.3 Constructions for verifying clients input

A range proof is constructed to prove the following statement about a secret x without revealing anything else regarding x :

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

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 vary between different constructions and will be more precisely defined below for the separate constructions.

The range proof considered are all ZKRP. 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 commitment C is in an predetermined allowed range (or set) without the verifier learning anything else about x .

There exists several constructions for range proofs such as square based range proofs [2] Another construction which could be used to construct a prove that a value is in an allowed range is function secret sharing [3] In the subsections below theory and construction of two different range proofs will be presented.

2.3.1 Signature-based constructions

Here the zero knowledge set membership (ZKSM) originally presented by [5] is described and then the construction is extended to a ZKRP. Both the ZKSM and ZKRP constructions presented in this section are modified 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, published by the verifier or some third party, denoted $A_i \forall i \in \Phi$. The prover who aims to prove that the secret hidden by a pre published pedersen commitment, denoted C , is in the allowed range 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 .

The construction allows a prover that knows the secret x to convince the verifier, who has access to the commitment C that $x \in \Phi$ for some predetermined set Φ without revealing any other information regarding the secret x . For Construction 2 for a detailed description of the non-interactive ZKSM.

The above construction can be turned into a efficient zero knowledge range proof by rewriting the secret x into 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 [?]. 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 range

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 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 $\chi \in_R \mathbb{G}$. Define $y = g^\chi$ and $A_i = g^{\frac{1}{\chi+i}} \forall i \in \Phi$, publish y and $\{A_i\}_{i \in \Phi}$.
 - **Prove** $(g, h, C = g^x h^R, \Phi) \rightarrow proof = (V, a, D, z_x, z_\tau, z_R)$
 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 $a = e(V, g)^{-s} e(g, g)^t$, $D = g^s h^m$ 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 $proof = (V, a, D, z_x, z_R, z_\tau)$.
 - **Verify** $(g, h, C, proof) \rightarrow \{0, 1\}$ Check if $D \stackrel{?}{=} C^c h^{z_R} g^{z_x} \wedge a \stackrel{?}{=} e(V, g)^c e(V, g)^{-z_x} e(g, g)^{z_\tau}$. If the equality holds the prover has convinced the verifier that $x \in \Phi$ return 1 otherwise return 0.
-

for the subscript j is $[0, l-1]$ and not $[0, l]$. This has been wrongly notated [5, 8] 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 .

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** $(g, h, u, l) \rightarrow (y, \{A_i\})$
 Pick uniformly at random $\chi \in_R \mathbb{Z}_p$. Define $y = g^\chi$ and $A_i = g^{\frac{1}{\chi+i}} \forall i \in \mathbb{Z}_u$, publish y and $\{A_i\}$.
 - **Prove** $(g, h, u, l, C = g^x h^R) \rightarrow proof = (\{V_j\}, \{a_j\}, D, \{z_{x_j}\}, \{z_{\tau_j}\}, z_R)$
 First put D to be the identity element in \mathbb{G} . Then for every $j \in \mathbb{Z}_l$: pick uniformly at random $\tau_j \in_R \mathbb{Z}_p$ and compute $V_j = A_{x_j}^{\tau_j}$. Then pick uniformly at random three more values $s_j, t_j, m_j \in_R \mathbb{Z}_p$ and compute $a_j = e(V_j, g)^{-s_j} e(g, g)^{t_j}$, $D = D g^{x_j s_j} h^{m_j}$. Given these computations for all $j \in \mathbb{Z}_l$ let $c = \text{Hash}(\{V_j\}, \{a_j\}, D)$. Then for all $j \in \mathbb{Z}_l$ compute $z_{x_j} = s_j - x_j c$, $z_{\tau_j} = t_j - \tau_j c$. Compute $z_R = m - Rc$, where $m = \sum_{j \in \mathbb{Z}_l} m_j$. Finally publish $proof = (\{V_j\}, \{a_j\}, D, \{z_{x_j}\}, \{z_{\tau_j}\}, z_R)$.
 - **Verify** $(g, h, C, proof) \rightarrow \{0, 1\}$
 Check if $D \stackrel{?}{=} C^c h^{z_R} \prod_{j \in \mathbb{Z}_l} g^{z_{x_j}} \wedge a_j \stackrel{?}{=} e(V_j, g)^c e(V_j, g)^{-z_{x_j}} e(g, g)^{z_{\tau_j}}$ 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.
-

This 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 $x \in [b - u^l, b)$, since then must hold that $x \in [a, b]$. Figure 2.1 illustrates the intuition and correctness of the transformation. 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

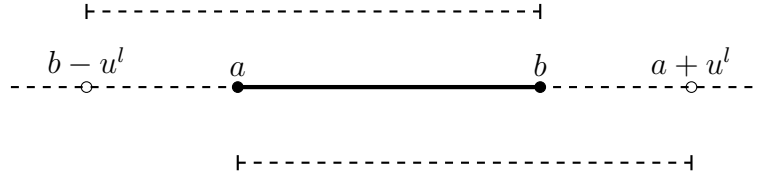


Figure 2.1: Illustration of generalisation to arbitrary intervals $[a, b]$ for range proofs

public this can easily be done by both prover and verifier. Therefore prove a secret is in an arbitrary interval the steps **Prove** and **Verify** in construction 3 will have to be executed twice. and an **AND** operation will have to be executed to verify that the secret satisfies both $x - a \in [0, u^l]$ and $x - b + u^l \in [0, u^l]$. In [6] 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.

2.3.2 Bulletproofs

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

Notation

The description and construction of bulletproofs requires some additional notation which will be presented here. First let lowercase bold font 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 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 $\mathbf{b} = (b_1, \dots, b_n)$ where $b_i = c \cdot a_i$. 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 $p(X) = \sum_{i=0}^d \mathbf{p}_i \cdot X^i \in \mathbb{Z}_p^n[X]$, where the coefficients $\mathbf{p}_i \in \mathbb{Z}_p^n$. The inner product of two vector polynomials, $l(X), r(X)$ is defined as,

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

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

Let $\mathbf{a} \parallel \mathbf{b}$ denote the concatenation of two vectors and for $0 \leq l \leq n$ use python notation to denote sections of vectors such that $\mathbf{a}_{[l:l]} = (a_1, \dots, a_l)$ and $\mathbf{a}_{[l:n]} = (a_{l+1}, \dots, a_n)$.

For $k \in \mathbb{Z}_p^*$ 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 this section n denotes the dimension of the room not the number of clients, 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.

Inner product argument

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

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

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

$$\{(\mathbf{g}, \mathbf{h} \in \mathbb{G}^n, u, P_v \in \mathbb{G}; \mathbf{s}, \mathbf{r} \in \mathbb{Z}_p^n) : P_v = \mathbf{g}^{\mathbf{s}} \mathbf{h}^{\mathbf{r}} u^{\langle \mathbf{s}, \mathbf{r} \rangle}\}.$$

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 [4] to be non-interactive using the Fiat-Shamir heuristic.

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} . These can be done by proving the following statement;

$$\langle \mathbf{x} - z \cdot \mathbf{1}^n, \mathbf{y}^n \circ (\bar{\mathbf{x}} + z \cdot \mathbf{1}^n) + z^2 \cdot \mathbf{2}^n \rangle = z^2 \cdot x + \delta(y, z), \quad (2.2)$$

where $\bar{\mathbf{x}}$ is the component-wise complement of \mathbf{x} and $\delta(y, z) = (z - z^2) \cdot \langle \mathbf{1}^n, \mathbf{y}^n \rangle - z^3 \langle \mathbf{1}^n, \mathbf{2}^n \rangle \in \mathbb{Z}_p$. The values z and y are either chosen at random from the set \mathbb{Z}_p 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, for further explanation of the variables z, y see Construction 5.

Directly using a inner product argument presented in Construction 4 to prove the statement in equation (2.2) 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 (2.2) is tweaked

Construction 4 : Inner-product argument

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

- **Prove** $(\mathbf{g}, \mathbf{h}, P_v = \mathbf{g}^s \mathbf{h}^r, c, \mathbf{r}, \mathbf{s}) \rightarrow \text{proof}_{IP} = (\mathbf{g}, \mathbf{h}, P'_v, u^x, \mathbf{s}, \mathbf{r}, \mathbf{l}, \mathbf{r})$
 Let $x = \text{Hash}(\mathbf{g}, \mathbf{h}, P_v, c) \in \mathbb{Z}_p^*$ and compute $P'_v = u^{x \cdot c} P$. Then define the two vectors \mathbf{l}, \mathbf{r} .
 - If the dimension of the vectors $\mathbf{g}, \mathbf{h}, \mathbf{s}, \mathbf{r}$ is one drop the bold font in the notation and publish the proof $\text{proof}_{IP} = (g, h, P'_v, u^x, s, r, \mathbf{l}, \mathbf{r})$.
 - Otherwise: Let $n' = n/2$ and define $c_L = \langle a_{[:,n']}, b_{[n',:]} \rangle$ and $c_R = \langle a_{[n',:]}, b_{[:,n']} \rangle$. Then use these variables to calculate $L = \mathbf{g}_{[n',:]}^{\mathbf{a}_{[n',:]}} \mathbf{h}_{[n',:]}^{\mathbf{b}_{[n',:]}} u^{c_L}$ and $R = \mathbf{g}_{[:,n']}^{\mathbf{a}_{[:,n']}} \mathbf{h}_{[:,n']}^{\mathbf{b}_{[:,n']}} u^{c_R}$. Further store the current values of $L, R \in \mathbb{G}$, by appending them to the vectors \mathbf{l} resp \mathbf{r} . Now update $x = \text{Hash}(L, R)$, and recalculate $\mathbf{g} = \mathbf{g}_{[:,n']}^{x^{-1}} \mathbf{g}_{[n',:]}, \mathbf{h} = \mathbf{h}_{[n',:]}^x \mathbf{h}_{[:,n']}^{x^{-1}}$ and the commitment $P' = L^{x^2} P R^{x^{-2}}$. Finally update the exponents \mathbf{s}, \mathbf{r} to $\mathbf{s} = \mathbf{s}_{[:,n']} + \mathbf{s}_{[n',:]} x^{-1}$ and $\mathbf{r} = \mathbf{r}_{[n',:]} x^{-1} + \mathbf{r}_{[:,n']} x$. Run the step **Prove** $(\mathbf{g}, \mathbf{h}, P'_v, n', \mathbf{r}, \mathbf{s})$ with the updated variables. Note that the vectors $\mathbf{g}, \mathbf{h}, \mathbf{s}, \mathbf{r}$ now have the dimension $n' = n/2$, hence performing the recursion until one-dimensional vectors will require $\log n$ iterations.
 - **Verify** $(g, h, C, \text{proof}) \rightarrow \{0, 1\}$
 For $i \in \{0, \log(n)\}$ put $n = n/2$ and $x = \text{Hash}(\mathbf{l}[i], \mathbf{r}[i])$, then update the vectors \mathbf{g} and \mathbf{h} as well as the variable P according to, $\mathbf{g} = \mathbf{g}_{[:,n]}^{x^{-1}} \mathbf{g}_{[n,:]}^x, \mathbf{h} = \mathbf{h}_{[i,:]}^x \mathbf{h}_{[n,:]}^{x^{-1}}$ and $P = L^{x^2} P R^{x^{-2}}$. After iterating over all i the dimension of the vectors \mathbf{g}, \mathbf{h} is one and we can drop the bold font. Accept if $c = \langle s, r \rangle$ and $P = g^s h^r$.
 Accept if
-

to include the two blinding vectors and the new statement 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 $t_0 = z^2 + \delta(y, z)$ which is equal to the right hand side of equation (2.2). 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 this set up Construction 5 gives a non interactive zero knowledge range proof that the secret x belongs to the interval $[0, 2^n]$.

Construction 5 : Bulletproof

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

- **Prove** $(g, h, \mathbf{g}, \mathbf{h}, P, n, \mathbf{r}, \mathbf{s}) \rightarrow \text{proof}_{RP}$
 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 argumen. First let $P_v = \mathbf{g}^{\mathbf{l}} \mathbf{h}^{\mathbf{r}}$ and secondly compute the step **Prove** of Construction 4 with the input $(\mathbf{g}, \mathbf{h}, P_v, \hat{t}, \mathbf{l}, \mathbf{r})$ and store the output 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** $(g, h, C, \text{proof}) \rightarrow \{0, 1\}$
 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 $P_r = A \cdot S^x \mathbf{g}^{-z} \mathbf{h}'^{z \mathbf{y}^n + z^2 \cdot \mathbf{2}^n}$. Then check if the following equalities hold: $P_l \stackrel{?}{=} P_r \wedge g^{\hat{t}} h^{\tau_X} \stackrel{?}{=} P^{z^2} g^{\delta(y, z)} T_1^{x^2} T_2^{x^2}$ 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 $[0, 2^n]$.
-

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 a 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 $a > 0, b > a$. This would then increase the proof size with the additive term $2 \log_2 2 = 2$.

2. Theory

Optimise when one proving much! Vad för hash function? Se igenom notation både generell o bullet

3

Methods

Evaluate and choose one to implement, do implementation and construct proofs

3.1 Comparison of constructions for verifying clients input

In this section the different constructions presented in section 2.3 will be evaluated and compared in order to decide which method is best to combine with the VAHSS scheme described in Construction 1 to check clients input. Each range proof constructions pros and cons will be discussed separately but tables for comparison will also be presented. Then a final comparison will be made.

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

- Proof size
- Communication complexity
- Flexibility of range
- Assumptions and requirements
- Computation complexity for prover resp. verifier

Remark that all the range proofs 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 need beyond previously computed and published values also publish a Pedersen commitment. This is investigated further in section ???. Another remark is that all range proofs considered have been made non interactive using the Fiat-Shamir heuristic, even if they were originally presented as interactive constructions.

The two range proofs are in some aspects fundamentally different, one uses bilinear mapping, while bullet proofs do not. Therefore it is not straightforward to compare them in aspects of number of operations performed by prover and verifier. First the performance of the range proofs will be discussed individually then compared in terms of runtime.

3.1.1 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 elements in Φ . This 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 $[0, u^l]$. This number of digital signatures needed thus 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 $u^l \geq 2^{k-1}$.

Both the signature based set membership and range proof has a a constant size, given the *digital signatures* of all elements in the set. In some practical applications these signatures can be assumed to be pre shared. Therefore in applications where Φ is used many times or when Φ is a relative small, set membership is preferred.

Next consider the computational complexity. In the set membership construction both the prover and verifier has to perform one bilinear paring and two exponentials over the group \mathbb{G} . While in the range proof construction DISSCUSS ON MEETING HOW MANY.

Another advantage of the set membership construction is allows 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 Bulletproof

bullet is $\mathcal{O}(\log n)$. Bulletproof not general range. No third party? logarithmic size, linear prove and verification time?

Table 3.1: Communication Complexity

	Proof Size	Set up
Signature based SM	$\mathcal{O}(1)$	$\mathcal{O}(n)$
Signature based RP	$\mathcal{O}(l)$	$\mathcal{O}(u)$
Bulletproof	$\mathcal{O}(\log_2 n)$	$\mathcal{O}(1)$

Table 3.2: Operations of proof construction

	Group Operations		Fiels Operations		Bilinear mapping	
	Prover	Verifier	Prover	Verifier	Prover	Verifier
Signature based SM	b1	b2	c1	c2	1	d
Signature based RP	b1	b2	$5l$		l	d
Bulletproof	b1	b2	c1	c2	d	d2

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

Construction 6 XX

Require:**Ensure:**

1.

3.3 Proofs

Theorem 4 (Correctness). $Pr[]$

Proof. To prove XXX it is sufficient to show that $\sigma = \prod_{i=1}^n \tau_i \wedge \prod_{i=1}^n \tau_i = \mathcal{H}(y)$. For y and σ we have the same construction as in [11]. Hence by construction we have:

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

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 τ_i , whose construction has been modified compared to [11] we have:

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

□

3.4 Implementation

4

Results

4.1 Runtime and complexity

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 .