Introduction to CKKS

(a.k.a. Approximate Homomorphic Encryption)

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Private AI Bootcamp

Microsoft Research, Dec 02

What is CKKS?

Cheon-Kim-Kim-Song

Plain Computation	Encrypted Computation
▪ bool, int (uint64), modulo p ▪ double (float)	BGV, BFV, TFHE CKKS

[Cheon-Kim-Kim-Song, Asiacrypt'17] Homomorphic Encryption for Arithmetic of Approximate Numbers (HEAAN)

[Cheon-Han-Kim-Kim-Song, Eurocrypt'18] Bootstrapping for Approximate Homomorphic Encryption

[Cheon-Han-Kim-Kim-Song, SAC'18] A Full RNS Variant of Approximate Homomorphic Encryption

[Chen-Chillotti-Song, Eurocrypt'19] Improved Bootstrapping for Approximate Homomorphic Encryption

…

SEAL/native/examples/4_ckks_basic.cpp

Compute $F(x) = \pi * x^3 + 0.4 * x + 1$ for $x = x_1, x_2, \ldots$

Approximate Arithmetic

Floating-point representation

$$1.01011 = \underbrace{101011}_{\text{significand}} * \underbrace{2^{-5}}_{\text{scaling factor (base}^{\text{exponent}})}$$

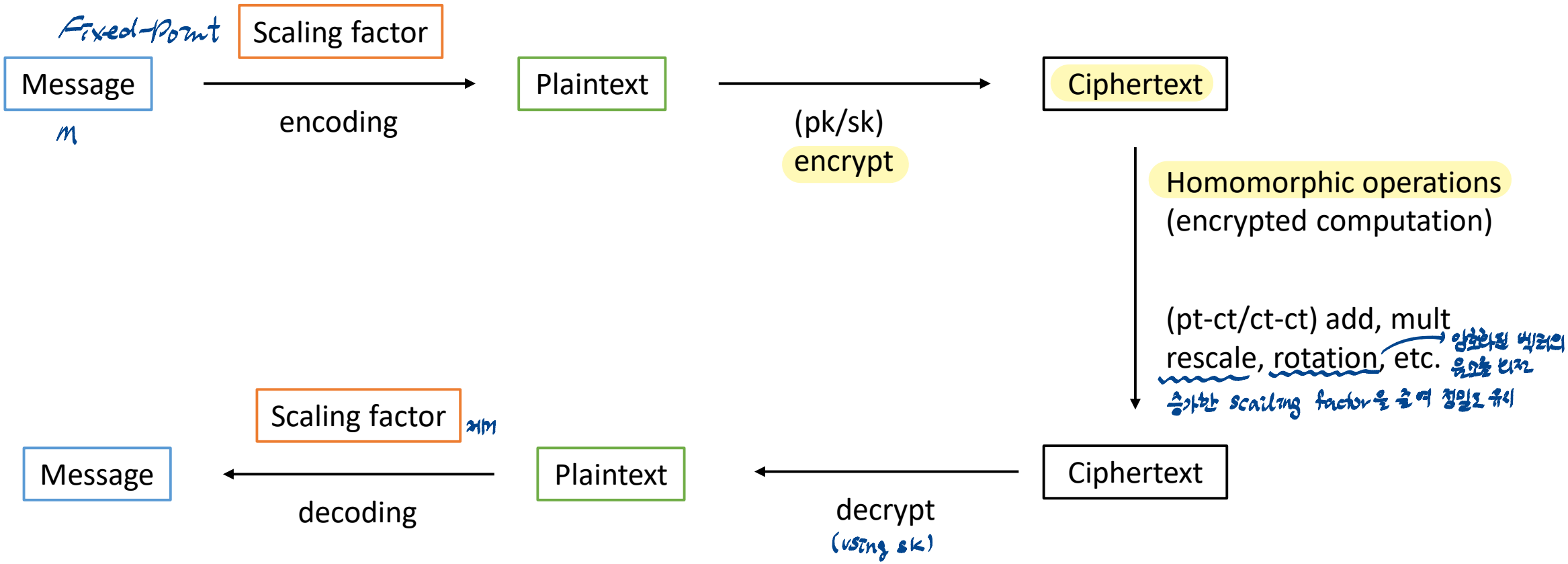
- Floating-point Arithmetic (double, IEEE 754)
  - The significand is assumed to have a binary point to the right of the leftmost bit

$$(101011 * 2^{-5}) * (110111 * 2^{-5}) = 100100111101 * 2^{-10} \approx 100101 * 2^{-4}$$

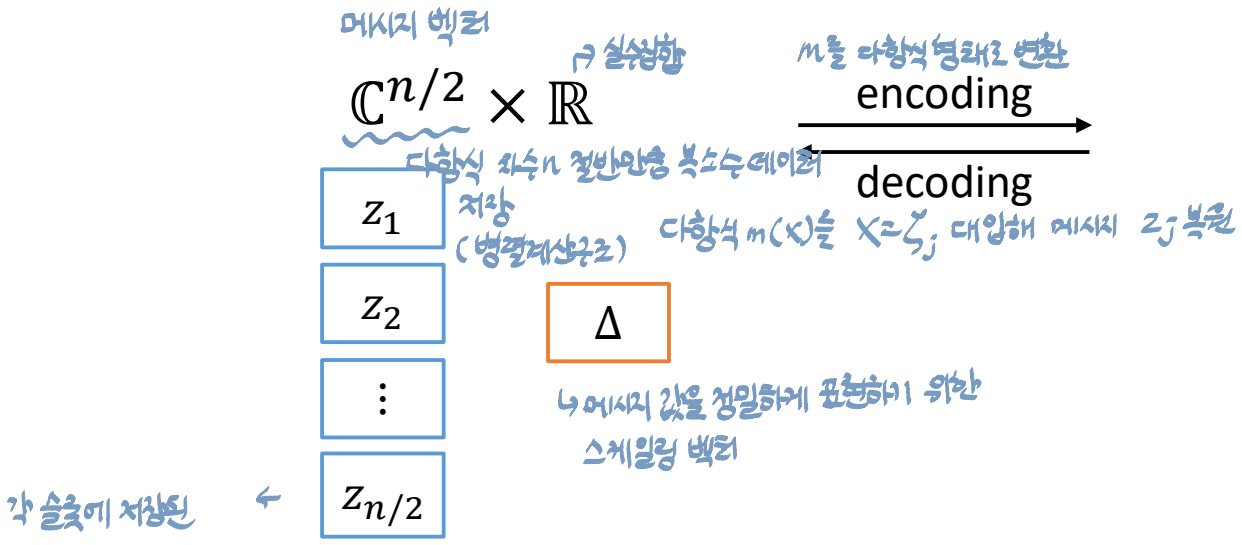
- Fixed-point Arithmetic : more suitable for HE
  - The scaling factor is the same for all values of the same type, and does not change during the entire computation

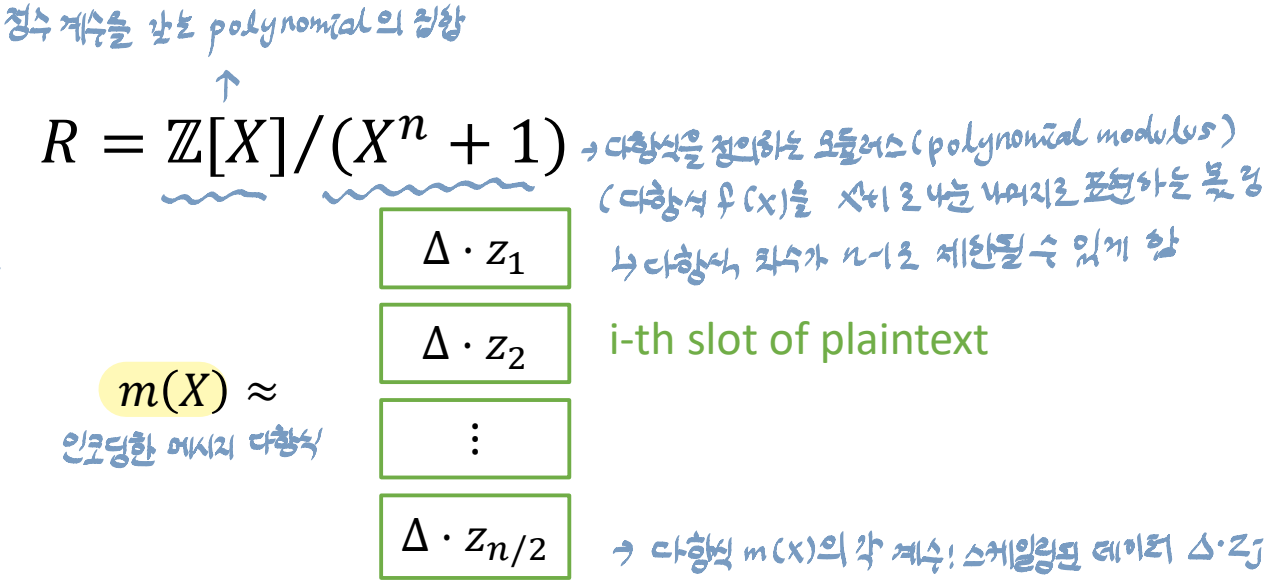
$$(101011 * 2^{-5}) * (110111 * 2^{-5}) = 100100111101 * 2^{-10} \approx 1001010 * 2^{-5}$$

Algorithms in CKKS



Encoding & Decoding






```
84        double scale = pow(2.0, 40);
```

$m(\zeta_j) \approx \Delta \cdot z_j$ for some roots ζ_j of $X^n + 1 = 0$

$X^n+1=0$의 j-번째 복소수해

root of unity ($X^n+1=0$을 만족하는 복소수 ζ) → 복소평면 상에 원점으로 부터 (circle of unity) 단위원

Toy example : $n = 4$

$(z_1, z_2) = (1.2 - 3.4i, 5.6 + 7.8i), \quad \Delta = 2^7 \quad \mapsto \quad m(X) = 435 - 706X + 282X^2 - 308X^3$

$$m(\zeta_1) = 2^7(1.1988\ldots + i * 3.3984\ldots), \quad m(\zeta_2) = 2^7(5.5970\ldots + i * 7.8047\ldots)$$

*디코딩 $m(z_j)$

Encoding of a vector

$$F(x) = \pi * x^3 + 0.4 * x + 1$$

<입력벡터 인코딩하여 다항식 형태로 변환> → 입력벡터는 다항식 F(x) 계산에 이용

```
102     vector<double> input;
103     input.reserve(slot_count);
104     double curr_point = 0;
105     double step_size = 1.0 / (static_cast<double>(slot_count) - 1);
106     for (size_t i = 0; i < slot_count; i++, curr_point += step_size)
107     {
108         input.push_back(curr_point);
109     }
```

- vector<double> input; : 실수형 데이터 저장 vector변수
- input.reserve(slot_count); : 슬롯개수(n/2)만큼 벡터공간 예약 (→병렬처리)
- double curr_point = 0; : 현재 입력데이터
- double step_size = 1.0 / (static_cast<double>(slot_count) - 1); : 입력데이터를 균등한 간격으로 생성
  - 구간 [0, 1.0]
  - static_cast<double> : 형변환
  - 슬롯간 간격 계산위함 $\frac{1.0}{slot\_count-1} = \frac{1.0}{3} : 0.0, 0.33, 0.66, 1$
- for (size_t i = 0; i < slot_count; i++, curr_point += step_size) : n/2개의 균등분포 값을 벡터에 추가

ex) slot_count = 4

- i = 0 ; curr_point = 0.0
- i = 1 ; = 0.0 + 0.333 = 0.333
- i = 2 ; = 0.333 + 0.333 = 0.666
- i = 3 ; = 0.666 + 0.333 = 1.0

$$slot\_count = n/2$$

$$input = (x_1, \ldots, x_{n/2})$$

```
124     Plaintext x_plain;
125     print_line(__LINE__);
126     cout << "Encode input vectors." << endl;
127     encoder.encode(input, scale, x_plain);
```

- Plaintext x_plain; : 평문데이터
- encoder.encode(input, scale, x_plain); → 입력 벡터를 scaling-factor 값을 적용해 인코딩 (vector를 다항식 형태로 변환)

$$x\_plain \approx \begin{bmatrix} \Delta \cdot x_1 \\ \Delta \cdot x_2 \\ \vdots \\ \Delta \cdot x_{n/2} \end{bmatrix}$$

≈ 처리됨

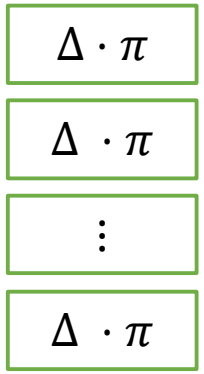
Encoding of a scalar

$$F(x) = \pi * x^3 + 0.4 * x + 1$$

<다항식 계수 인코딩>

```
119     Plaintext plain_coeff3, plain_coeff1, plain_coeff0;
120     encoder.encode(3.14159265, scale, plain_coeff3);
121     encoder.encode(0.4, scale, plain_coeff1);
122     encoder.encode(1.0, scale, plain_coeff0);
```

plain_coeff3 ≈



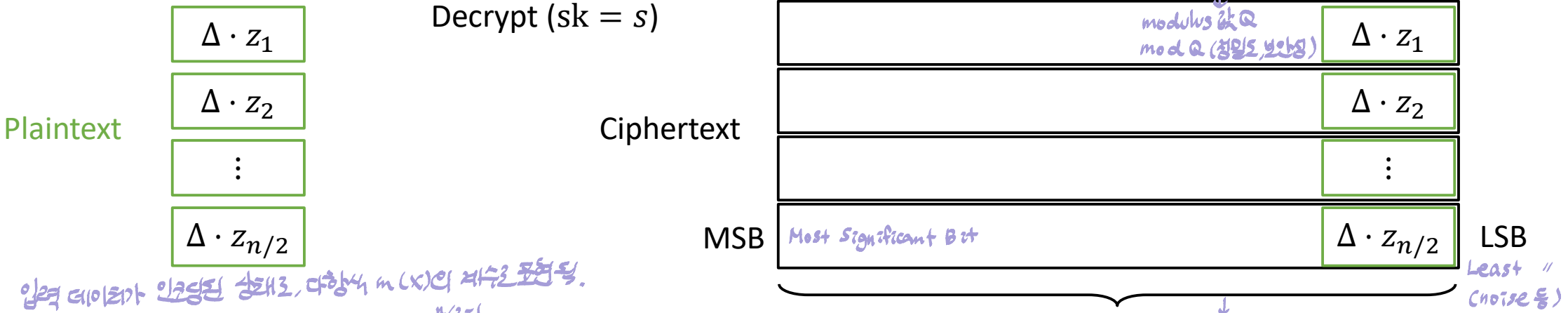
Encrypt & Decrypt

$m(X) \in R$

Encrypt (pk/sk) ⇀

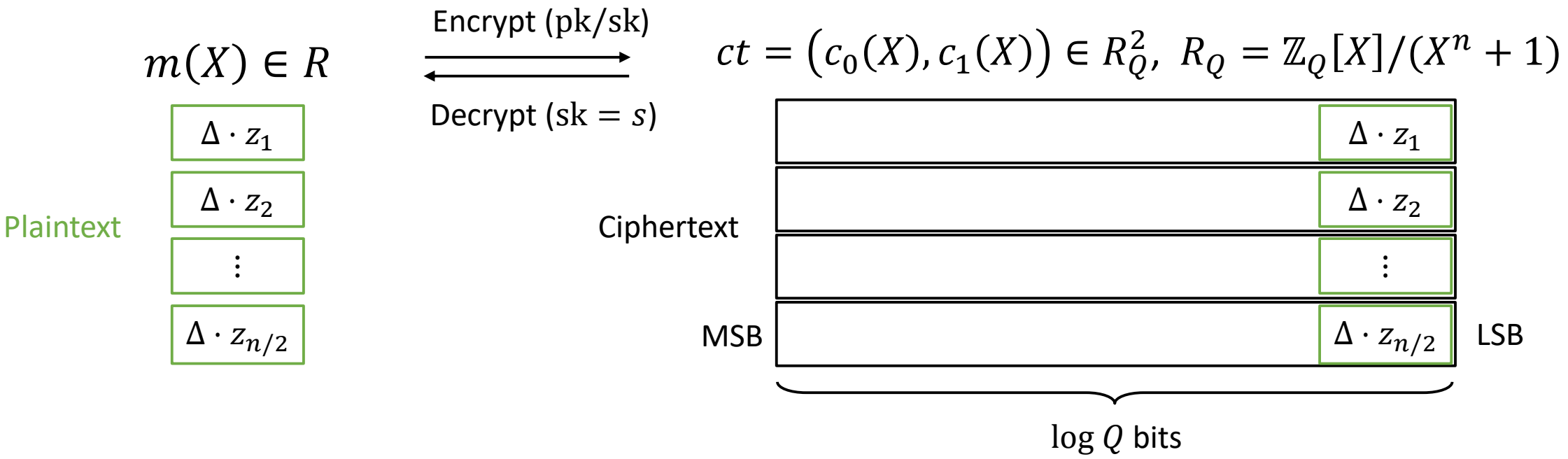
↽ Decrypt (sk = s)

$ct = \left(c_0(X), c_1(X)\right) \in R_Q^2,\ R_Q = \mathbb{Z}_Q[X]/(X^n + 1)$



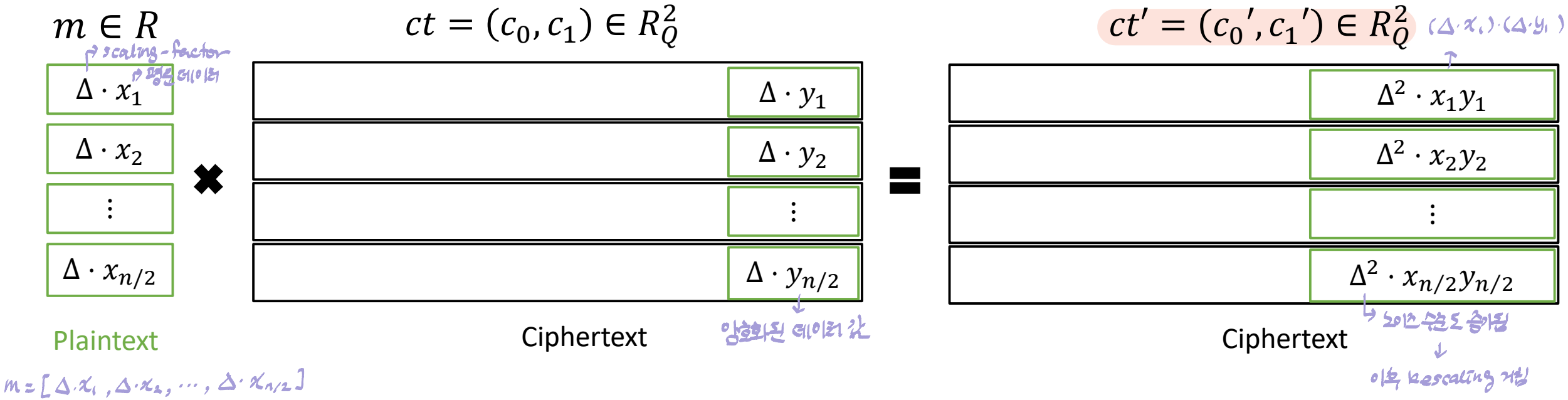
- Encrypt: $m(X) \mapsto ct = \left(c_0(X), c_1(X)\right) \in R_Q^2$ such that $c_0 + c_1 s \approx m \ (mod\ Q)$
  - Correctness: $\|m\| < Q$.
  - Notation: $ct(S) = c_0 + c_1 S \in R_Q[S]$
- Warning: An encryption of m is not decrypted to exactly m but $m + e$ for some error e such that $|e| < bound$

Encrypt & Decrypt



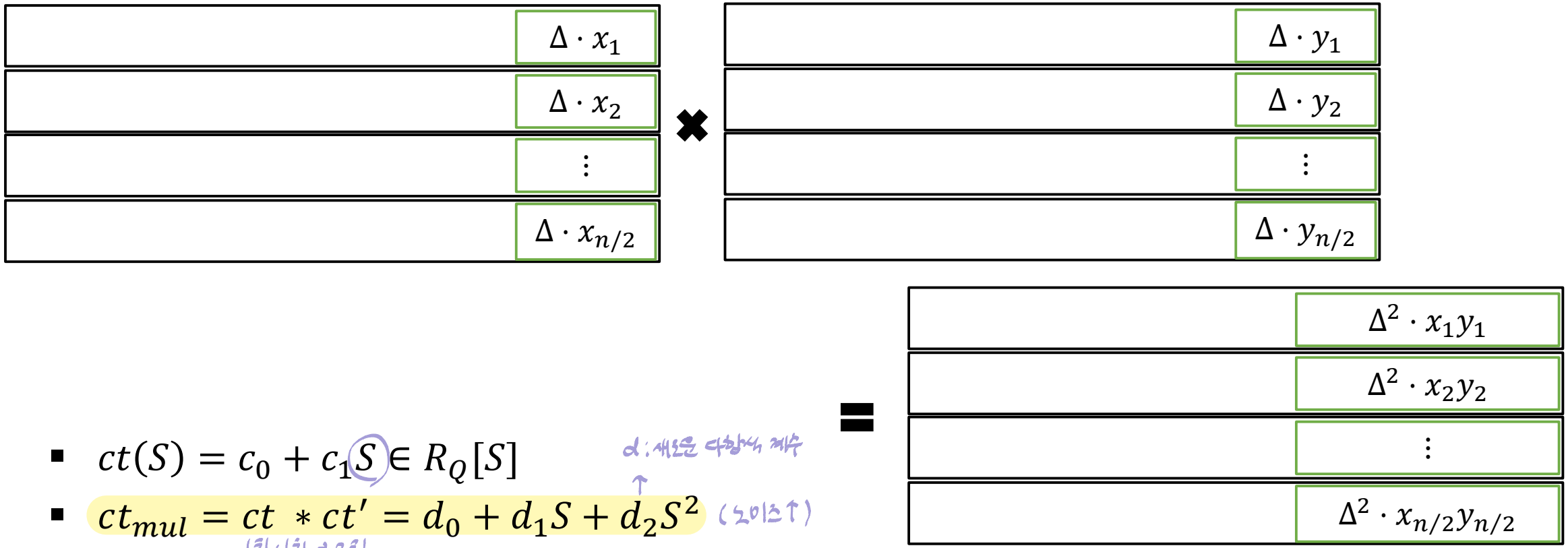

```
128     Ciphertext x1_encrypted;
129     encryptor.encrypt(x_plain, x1_encrypted);
```

Plain – Cipher mult



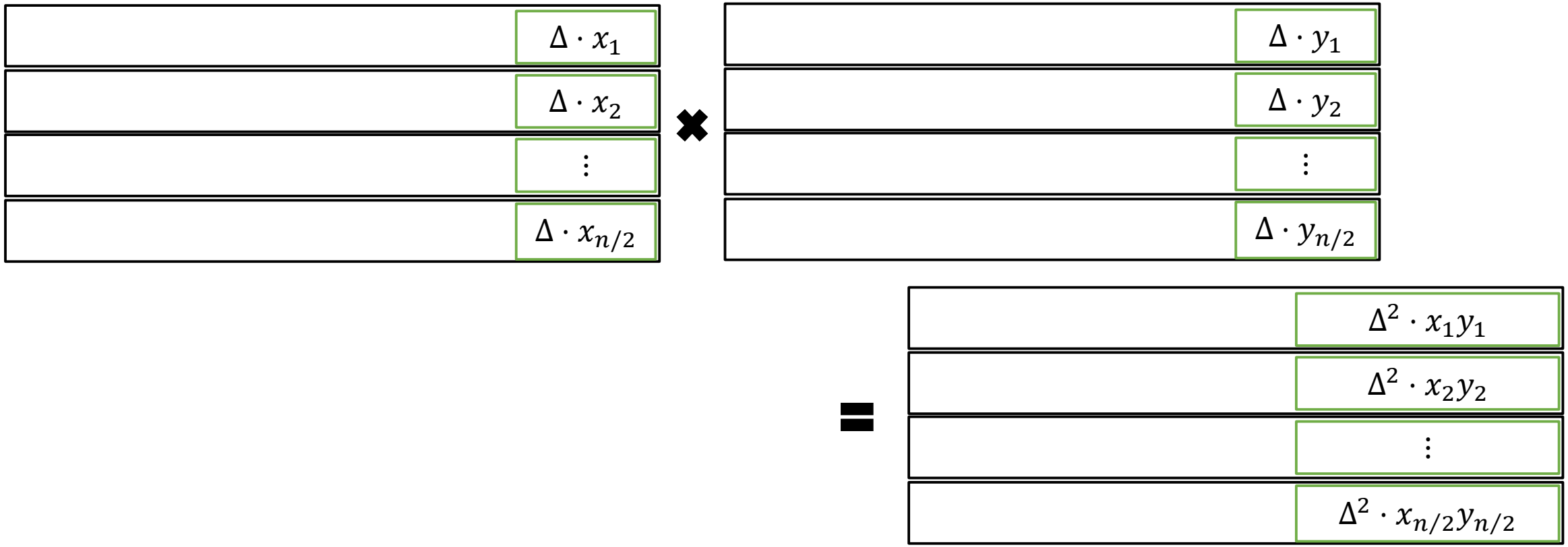

```
166         evaluator.multiply_plain(x1_encrypted, plain_coeff3, x1_encrypted_coeff3);
```

Cipher – Cipher mult & Relinearization



- $ct(S) = c_0 + c_1 S \in R_Q[S]$
- $ct_{mul} = ct * ct' = d_0 + d_1 S + d_2 S^2$ (노이즈↑)
- $relinearize$: $ct_{mul} \mapsto ct'_{mul} = d'_0 + d'_1 S$
  - change the format of ciphertext while (almost) preserving encrypted plaintext
  - (almost always) performed after cipher-cipher multiplication

Cipher – Cipher mult & Relinearization

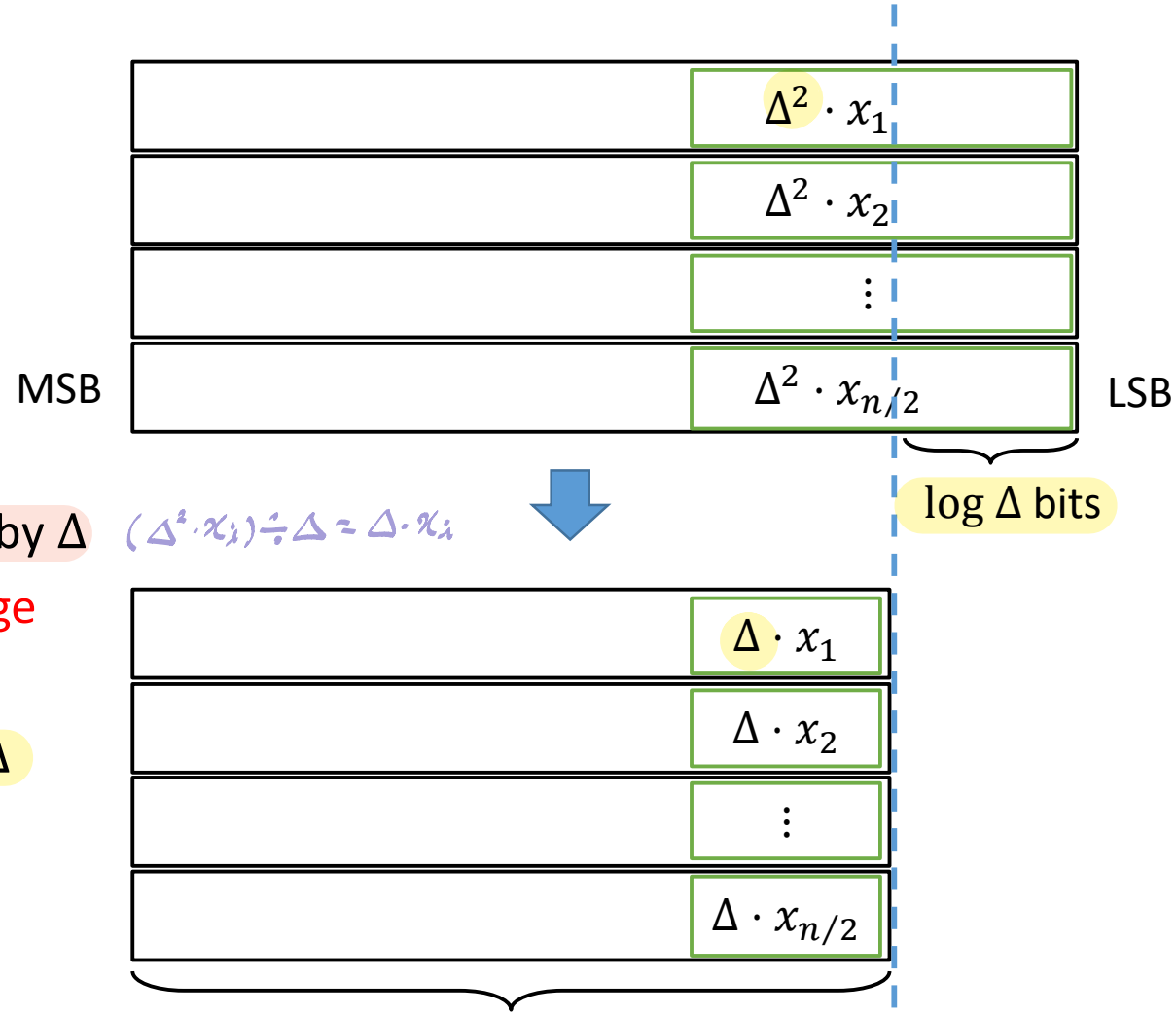



```
138        evaluator.square(x1_encrypted, x3_encrypted);
139        evaluator.relinearize_inplace(x3_encrypted, relin_keys);
```

재선형화

Rescale

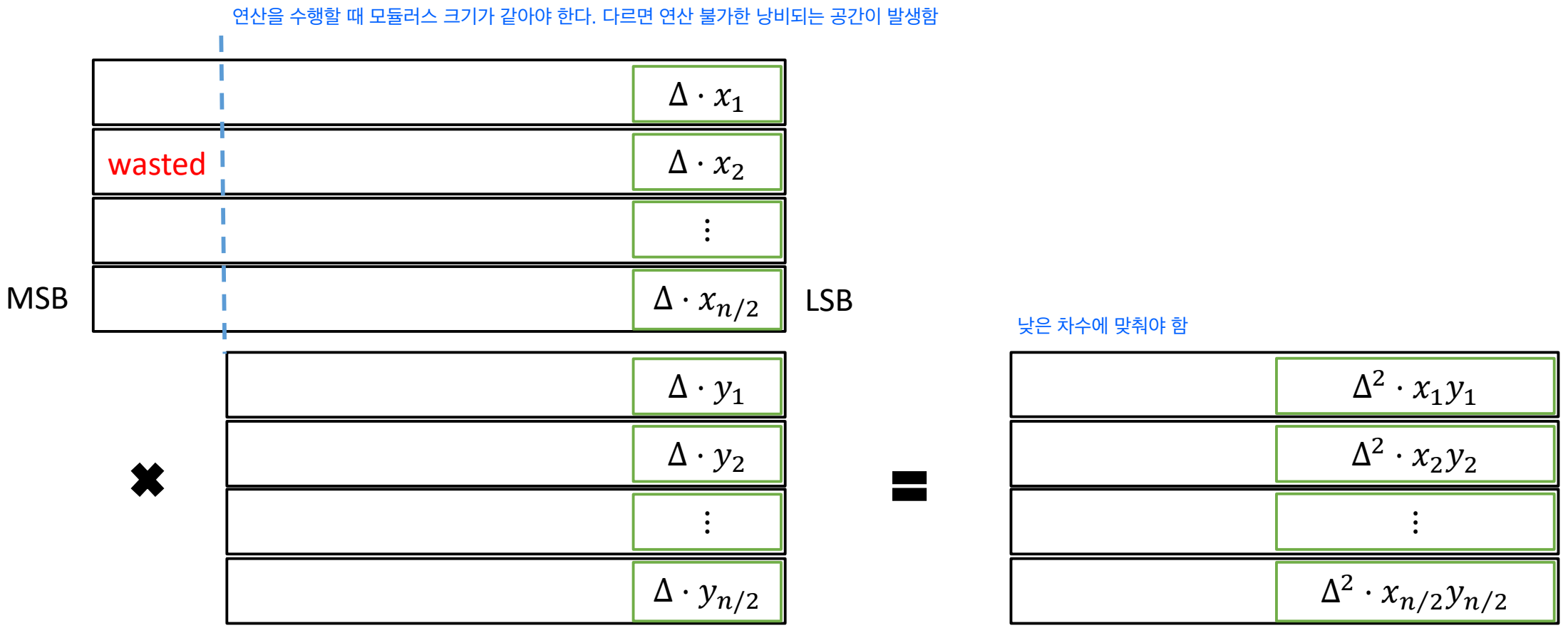
- Usually performed after multiplication
- Rescale $ct \in R_Q^2 \mapsto ct' \in R_{Q'}^2$, for $Q' < Q$
  - Ciphertext & plaintext are (approximately) divided by Δ
  - Input & output are encryptions of the same message with different representations
  - Scaling factor $\Delta^2 \mapsto \Delta$, ctx modulus $Q \mapsto Q' = Q/\Delta$




```
151        evaluator.rescale_to_next_inplace(x3_encrypted);

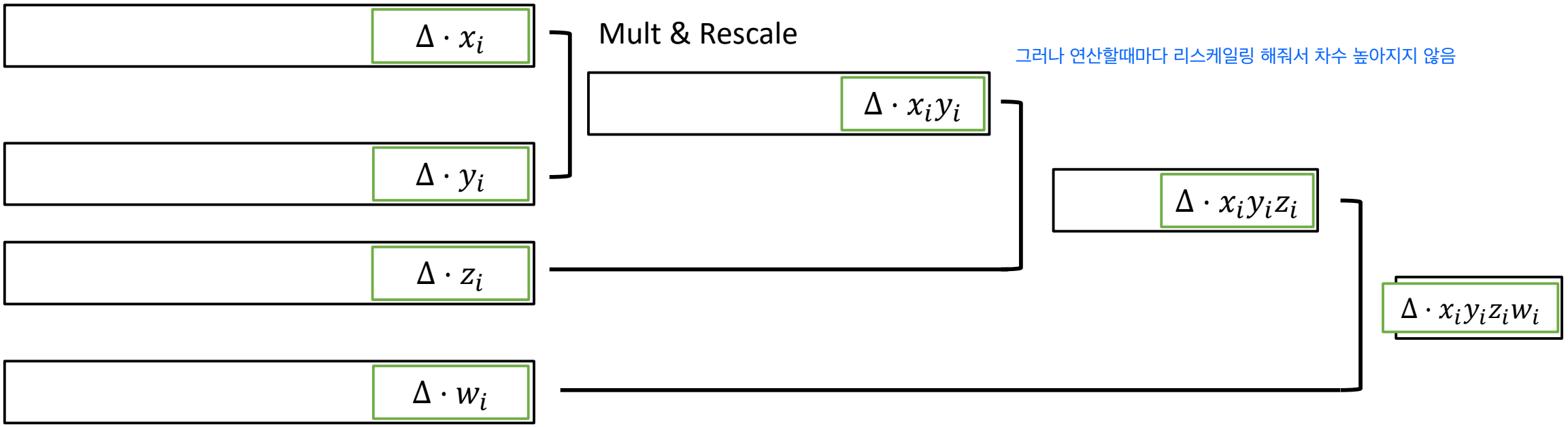
169        evaluator.rescale_to_next_inplace(x1_encrypted_coeff3);
```

Add/Mult between ctxs with different moduli



$((xy)z)w$ vs $(xy)(zw)$

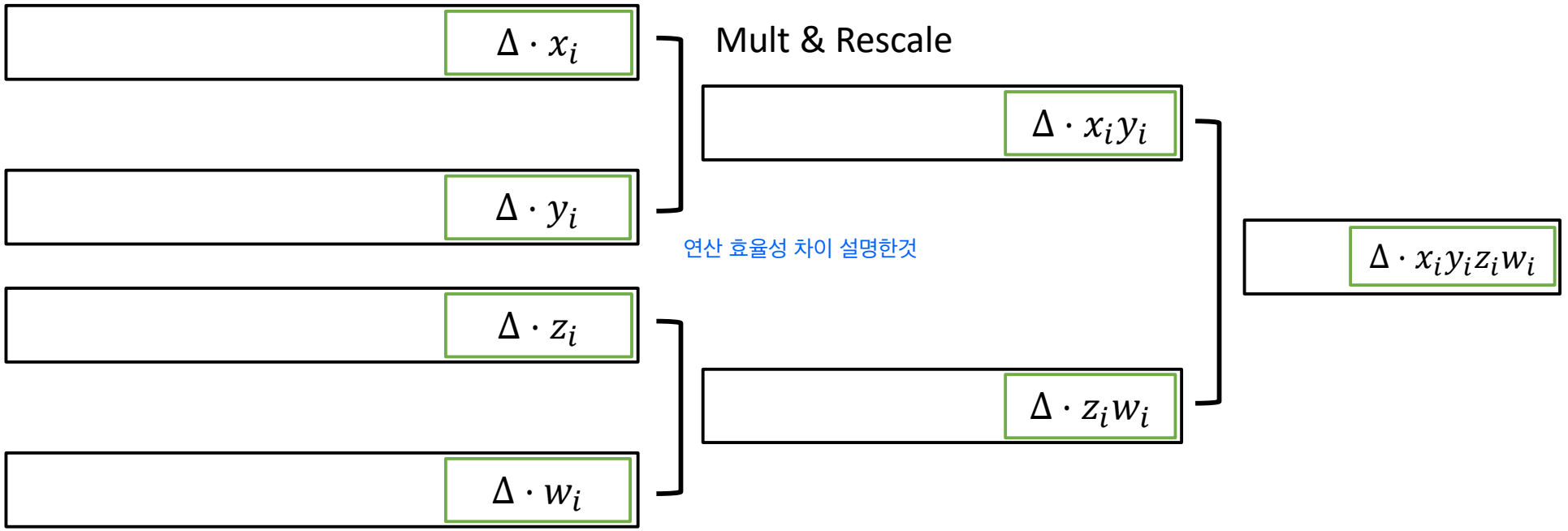
연산 순서가 미치는영향



그러나 연산할때마다 리스케일링 해줘서 차수 높아지지 않음

Ciphertext modulus : $Q \quad \mapsto \quad Q' = Q/\Delta \quad \mapsto \quad Q'' = Q/\Delta^2 \mapsto \quad Q''' = \quad Q/\Delta^3$

$((xy)z)w$ vs $(xy)(zw)$



Ciphertext modulus : $Q \quad \mapsto \quad Q' = Q/\Delta \quad \mapsto \quad Q'' = q/\Delta^2$

Ciphertext level

- $Q = q_0 \cdot \Delta^L$
  - q_0 : base modulus (which is usually set to be >> Δ)
  - $Q_\ell = q_0 \cdot \Delta^\ell$
  - "Ciphertext level is ℓ" = "Ciphertext modulus is Q_ℓ"

암호문 레벨 -> 암호문이 가질 수 있는 연산 가능성 나타냄

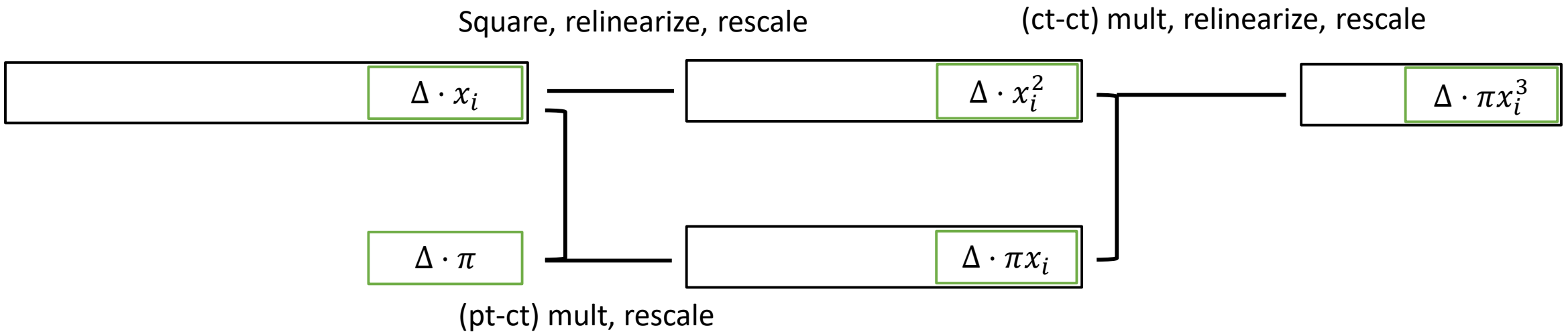
- Level = Computational capability
  - Ciphertext level decreases as the computation progresses 곰셈이나 리스케일 연산 등 수행 시 암호문 레벨, 모듈러스 큐 감소함
  - No more (multiplicative) arithmetic is allowed for 0-level ciphertexts but decryption

암호문이 레벨0에 도달하면 복호화만 가능(모듈러스가 너무 작아져 노이즈가 평문 데이터를 침범할 가능성이 높아지기 때문)

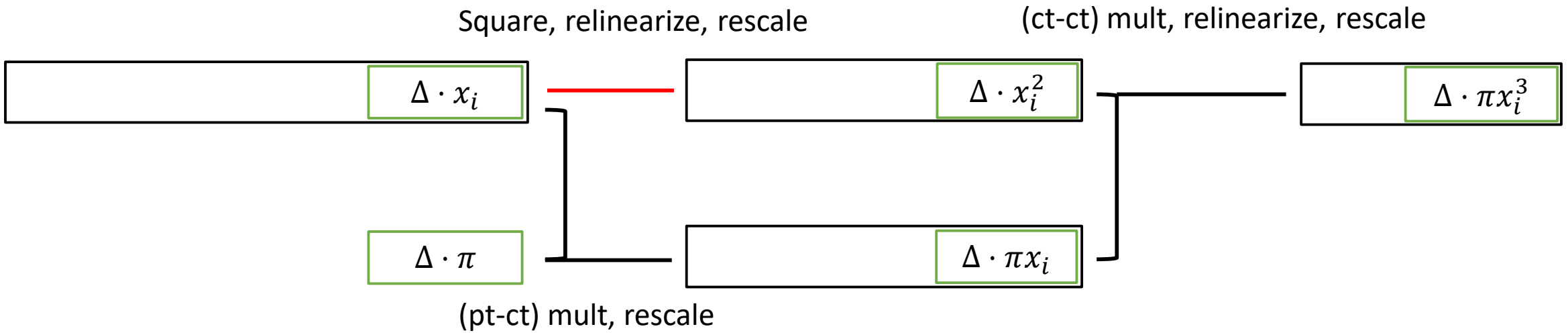
- <Multiplication> $(ct, \ell, \Delta), (ct', \ell, \Delta) \mapsto (ct_{mul}, \ell, \Delta^2)$ product of plaintexts & scaling factors
- <Relinearization> $(ct_{mul}, \ell, \Delta^2) \mapsto (ct'_{mul}, \ell, \Delta^2)$ 재선형화: 차수 감소
- <Rescale> $(ct'_{mul}, \ell, \Delta^2) \mapsto (ct''_{mul}, \ell - 1, \Delta)$ change the scale (plaintext) 스케일 팩터 줄이고 레벨 1만큼 감소

$$F(x) = \pi * x^3 + 0.4 * x + 1$$

제곱>재선형화>리스케일



$$F(x) = \pi * x^3 + 0.4 * x + 1$$



Ciphertext modulus : $Q \quad \mapsto \quad Q' = Q/\Delta$

```
138         evaluator.square(x1_encrypted, x3_encrypted);
139         evaluator.relinearize_inplace(x3_encrypted, relin_keys);

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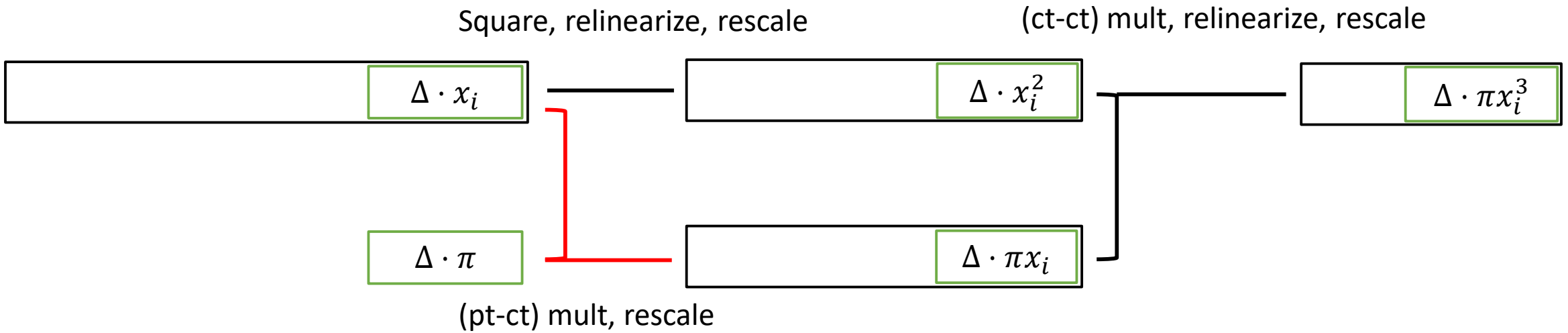
```

$$F(x) = \pi * x^3 + 0.4 * x + 1$$



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```
166        evaluator.multiply_plain(x1_encrypted, plain_coeff3, x1_encrypted_coeff3);

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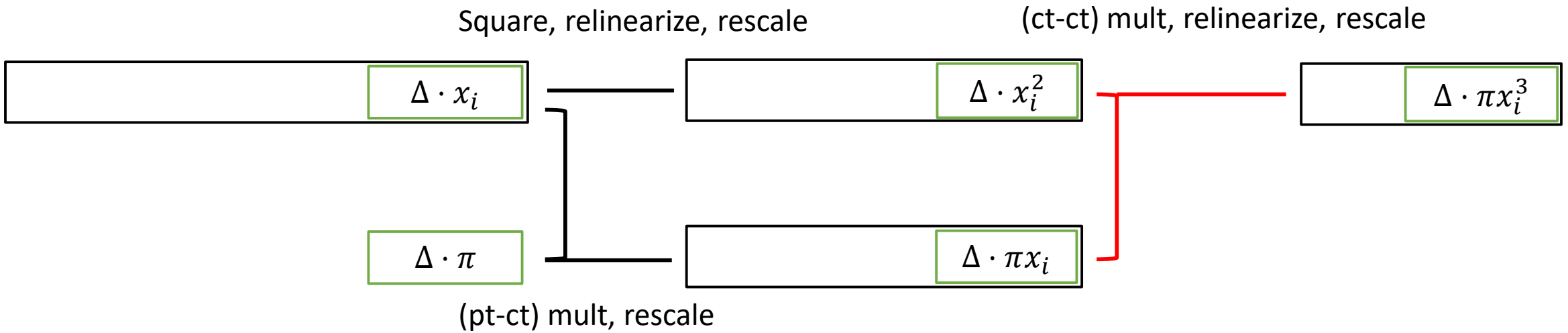


Ciphertext modulus : $Q \quad \mapsto \quad Q' = Q/\Delta \quad \mapsto \quad Q'' = Q/\Delta^2$

```
182     evaluator.multiply_inplace(x3_encrypted, x1_encrypted_coeff3);
183     evaluator.relinearize_inplace(x3_encrypted, relin_keys);

186     evaluator.rescale_to_next_inplace(x3_encrypted);
```

Theory to Practice

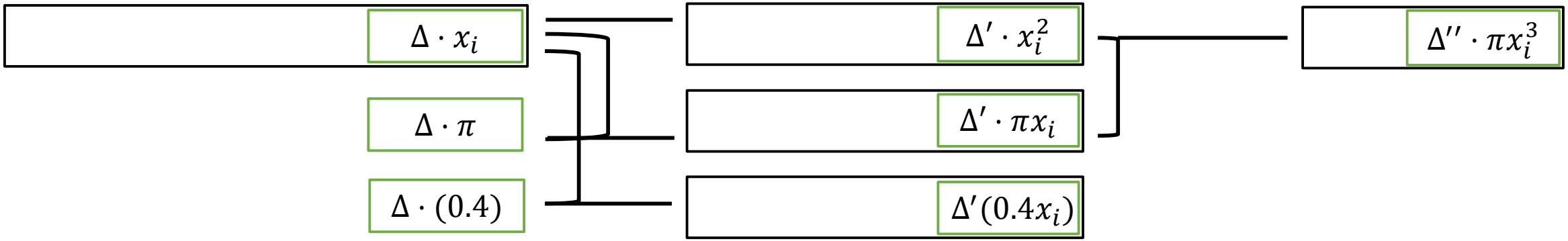
- HE parameter: $\log Q$ > (Depth of circuit L) * ($\log \Delta$)
  - Arithmetic operations modulo a large integer are very expensive
  - Set $Q_\ell = q_0 \cdot q_1 q_2 \dots q_\ell, 1 \leq \ell \leq L$ for distinct primes $q_1, \dots, q_L$ and use the CRT representation
- <Rescale> ciphertext modulus from Q_ℓ down to $Q_{\ell-1} = Q_\ell / q_\ell$
  - The scaling factor is divided by $q_\ell \neq \Delta$
  - Updates the scaling factor of a ciphertext along the computation (double ciphertext.scale())

Ciphertext modulus:	Q_2	$Q_1 = Q_2/q_2$	$Q_0 = Q_1/q_1$
Plaintext scaling factor:	$\Delta = 2^{40}$	$\Delta' = \Delta^2/q_2$	$\Delta'' = \Delta'^2/q_1$

Theory to Practice

- How can we add ciphertexts with different scales?
  - Simple: set ciphertext.scale() = Δ ($q_\ell \approx \Delta$ for the stability of scaling factors $\Delta \approx \Delta' \approx \Delta''$)
  - Complex (accurate): TMI

- Precision?
  - Basic operations: $\log \Delta - \log(\text{noise})$ bits of precision, $\log(\text{noise}) \approx 10\sim15$
  - Complex circuit: need for numerical analysis



Ciphertext modulus:	Q_2	$Q_1 = Q_2/q_2$	$Q_0 = Q_1/q_1$
Plaintext scaling factor:	$\Delta = 2^{40}$	$\Delta' = \Delta^2/q_2$	$\Delta'' = \Delta'^2/q_1$

Parameter setting

$$F(x) = \pi * x^3 + 0.4 * x + 1$$

- Modulus switching
  - Special prime (modulus) : q_{L+1}
  - public key, relinearization key, rotation key : modulus $Q_{L+1} = q_0 \cdot q_1 \dots q_L \cdot q_{L+1}$
  - Requirement: $q_{L+1} \geq q_i, \forall i$

```
72      size_t poly_modulus_degree = 8192;
73      parms.set_poly_modulus_degree(poly_modulus_degree);
74      parms.set_coeff_modulus(CoeffModulus::Create(
75          poly_modulus_degree, { 60, 40, 40, 60 }));
76
```

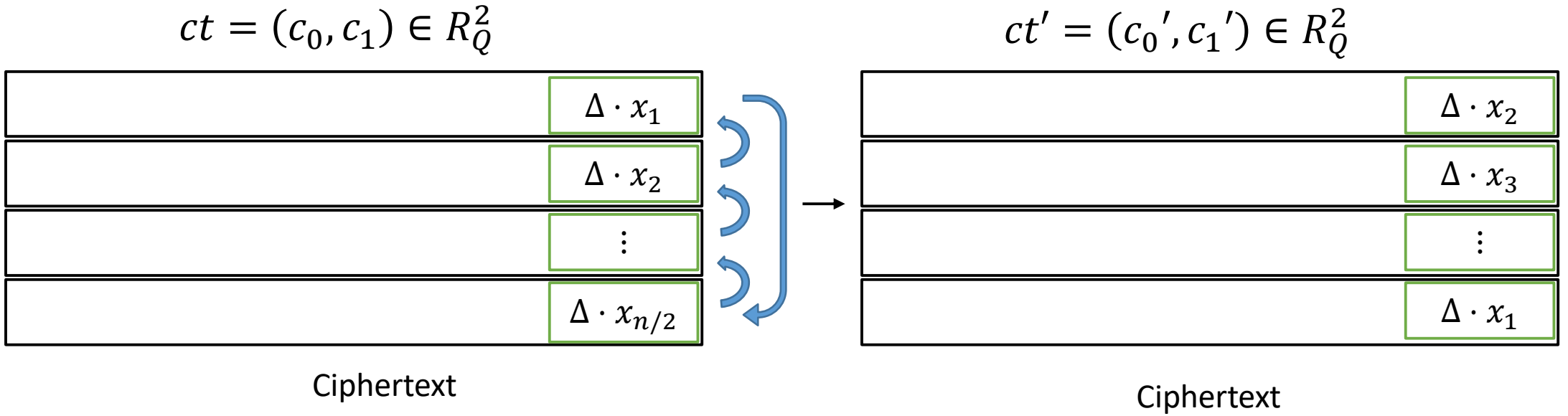
$n = 2^{13}$
(security: $\log Q_{L+1} = \sum_i \log q_i \leq 218$)

$\lceil \log q_0 \rceil = 60$
$\lceil \log q_1 \rceil = \lceil \log q_2 \rceil = 40 = \log \Delta$

$\lceil \log q_3 \rceil = 60$

Level 2 HE system, (roughly) 30-bit precision
Correct decryption if $res < 2^{20}$

+ Rotation (slot shifting)



5_rotation.cpp

Bootstrapping

- Raise the level of a ciphertext
  - Recover the computational capability
  - Overcome the limitation of leveled HE system
  - Very expensive (seconds ~ minutes)