

Secure Fast Covariance Intersection Using Partially Homomorphic and Order Revealing Encryption Schemes

Response to Reviewers' Comments - Submission L-CSS 20-0282

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May 4, 2020

Dear Dr Giovanni Cherubini,
Dear Reviewers,

We would like to thank you all for your thorough and encouraging reviews. In this letter, we explain how the reviewer comments, questions, and suggestions have been addressed. Throughout this response, reviewers' comments are typed in blue.

Sincerely,
Marko Ristic, Benjamin Noack, and Uwe D. Hanebeck

Response to the Editor's Report

- E.1 Three reports have been collected for this submission. The reviewers agree that the topic is interesting. However, they also raise a number of concern that should be carefully addressed in a revised version.

I also have some specific comments:

1. The problem motivation given in the Introduction is a bit vague. Specifically, while it is known that encryption plays an important role in certain network (control) systems, the need for securing confidentiality of data in sensor networks is less evident. The authors could discuss some concrete applications related to sensor networks where data confidentiality is important.

My response

- E.2 2. On a similar vein, the paper lacks a clear problem statement defining what is the sensitive information (and why). This has been pointed out also by Reviewer 1.

My response

- E.3 3. It is known that encryption introduces delays, thus affecting performance. The authors could add a discussion on the computation complexity of their method and its trade-off with accuracy. All the reviewers have similar comments (Reviewer 3 is especially critical on this point).

My response

- E.4 3. It is known that encryption introduces delays, thus affecting performance. The authors could add a discussion on the computation complexity of their method and its trade-off with accuracy. All the reviewers have similar comments (Reviewer 3 is especially critical on this point).

My response

Response to the Comments of Reviewer 1 (23899)

- R1.1 - Equations (9), (11) and (12) are incorrect. Paillier is a probabilistic cryptosystem which means when you encrypt the same message two times it will yield different ciphertexts due to the usage of randomness. Thus, you have to equate the decryption of both sides of all equations.

Thank you for pointing this out. We have corrected the manuscript accordingly.

- R1.2 - The paper lacks a clear problem statement and threat model. What are the sensitive information estimates, measurement or both?. A portion of the threat model is mentioned very late with the proposed solution in section IV. The author should mention that collusion between any sensor and the aggregator is not considered as the sensor holds the ORE key.

My response

- R1.3 - According to (18) and (19), the weights would be public information. A comment should be made on this privacy leakage.

My response

- R1.4 - Section IV: The author mentioned, "Since analytical solutions (6) require division, they cannot be computed exactly with the given PHE encryptions of sensor information vectors and information matrices." I disagree with this statement. The Author used an inappropriate encoding mechanism. Check the one used in [1]. The author should mention why they avoid using such an encoding mechanism to solve the problem without going into the proposed direction.

We are sorry for having overlooked the existing literature, and appreciate your comment and precise reference. We agree with your statement and have updated Section III.C and our references accordingly.

- R1.5 - I expected to see complexity analysis for n sensor case or show the required number of comparisons and the execution time of each one.

My response

- R1.6 - Section I.A: The author mentioned " $E_{pk}(a)$ and $E_{ORE;k}(a)$ denote the public-key pk and ORE key k encryptions of a " I suggest to change it to " $E_{pk}(a)$ and $E_{ORE;k}(a)$ denote the encryption of a using the public-key pk and ORE key k , respectively

— [1] "CryptoImg: Privacy-preserving processing over encrypted images" M Tarek Ibn Ziad, Amr Alanwar, Moustafa Alzantot, Mani Srivastava

Thank you for the suggestion, we have made the change accordingly.

Response to the Comments of Reviewer 2 (23901)

- R2.1 This paper applies the combination of two Encryption strategies, named the Partially Homomorphic Encryption (PHE) and Order Revealing Encryption (ORE), to the Fast Covariance Intersection (FCI) so as to perform secure state estimation. In the proposed method, the algebraic operations of PHE and ORE are utilized to find the fusion weight for FCI. Though the topic is for surely interesting, I think the authors should address the following problems before the subject paper being considered to be published:

1, Though the topic is certainly interesting, the main idea of this paper seems to simply combine two existing strategies together. I think such idea should be motivated more, e.g., why choosing the mixed PHE and ORE strategies? What I can find is that it can reduce computational load, but I think this is not enough. Maybe you can say something concerning the accuracy preservation?

My response

- R2.2 2, In the Introduction, the authors should add a short summary of the technical novelties of this paper. Currently I cannot find anything.

My response

- R2.3 3, In simulation the authors only considered FCI and SecFCI. Concerning the fact that authors declared that another encryption scheme, named Fully Homomorphic Encryption (FHE), will lead to infeasible computational load. Furthermore, does the proposed method outperforms the encryption scheme in which only PHE or ORE is adopted? I think it would be nice to involve all the aforementioned strategies in Simulation and report also the computational load of them.

My response

Response to the Comments of Reviewer 3 (24111)

- R3.1 The paper present a secure algorithm for covariance intersection implementation. Order revealing encryption is used to find the optimal parameters in the algorithm. Subsequently, the Paillier's encryption, a semi-homomorphic encryption method, to implement the algorithm.

My response

- R3.2 There is a large literature on control, estimation, and optimization with homomorphic encryption. The authors have not cited any of those studies. This is particularly important as they have dealt with some of the issues raised in this paper. For instance, in Section III.C, the authors discuss encoding real numbers when dealing with encryptions that are implemented on integer rings. This has been investigated and discussed at length in those papers, e.g., see secure and private control using semi-homomorphic encryption in Control Engineering Practice.

[TODO] comment on added encoding reference, and other references added to intro...My response

- R3.3 One drawback of encrypted methods is the added overhead to the computational complexity. I think the paper benefits more if the authors discuss the added complexity. If this algorithm is to be implemented in real-time, would we be able to run all the necessary computations? Would the increased complexity results in slower implementation?

My response

Secure Fast Covariance Intersection Using Partially Homomorphic and Order Revealing Encryption Schemes

Marko Ristic, Benjamin Noack, and Uwe D. Hanebeck

Abstract—Fast covariance intersection is a widespread technique for state estimate fusion in sensor networks when cross-correlations are not known and fast computations are desired. The common requirement of sending estimates from one party to another during fusion means they do not remain locally private. Current secure fusion algorithms rely on encryption schemes that do not provide sufficient flexibility and as a result require, often undesired, excess communication between estimate producers. We propose a novel method of homomorphically computing the fast covariance intersection algorithm on estimates encrypted with a combination of encryption schemes. Using order revealing encryption, we show how approximate solutions to the fast covariance intersection coefficients can be computed and combined with partially homomorphic encryptions of estimates, to calculate an encryption of the fused result. The described approach allows secure fusion of any number of private estimates, making third-party cloud processing a viable option when working with sensitive state estimates or when performing estimation over untrusted networks.

I. INTRODUCTION

Sensor data processing and state estimation have been increasingly prevalent in networked systems [1], [2]. Bayesian state estimation has become a particularly common application since the beginning of Kalman estimation theory [3] and has led to a large interest in the field of state estimation fusion [4]–[8]. Challenges of estimation fusion are closely tied to the handling and merging of estimation error statistics [9]. Cross-correlations between estimation errors characterize dependencies between local estimates and must be considered when performing consistent or optimal fusion [10], [11]. Methods that keep track of the cross-correlation of errors may require repeated reconstruction [12] and typically add local computational complexity and limit usability. An alternative strategy sees the approximation of estimate error cross-correlation based on conservative suboptimal strategies, and has been implemented in a variety of methods [13]–[18]. Covariance Intersection (CI) [14] provides one such popular conservative strategy, from which a less computationally expensive method, the Fast Covariance Intersection (FCI) [17] has been derived. CI is particularly well paired with the information form of the Kalman filter [19]. This algebraically equivalent form of the standard Kalman filter requires the persistent storing of the information vector and information matrix instead of the usual state estimate and estimate covariance, and reduces fusion operations to simple summations. It has been used to subtract common

information between estimates when cross-correlations are known [8] and within fully distributed filter implementations [20].

A key step in distributed sensor fusion, and our topic of interest in this paper, is the requirement of transmitting sensor state estimate and covariance information between network nodes for the computation of a final fused result. Network eavesdroppers or curious fusion nodes are not prevented from learning possibly sensitive local state estimates and covariances. Encryption has until recently been primarily used to secure information transfer between communicating parties. Common symmetric-key encryption schemes such as AES [21] are used to encrypt sent information to its destination, and public-key encryption schemes such as RSA [22] to distribute symmetric keys. However, recent developments in public-key Homomorphic Encryption (HE) schemes [23]–[25], which allow algebraic operations to be performed on encryptions, are leading to more secure cloud or network applications for signal processing [26]–[28]. Although implementations of Fully Homomorphic Encryption (FHE) schemes exist [29], and provide all algebraic operations on encryptions, current implementations are still computationally infeasible for large-scale signal processing [30], [31]. Instead, Partially Homomorphic Encryption (PHE) schemes [24], [25], providing typically only one algebraic operation, have been a focus for such processing tasks [27], [28]. Most commonly, addition is provided by the Paillier encryption scheme [25] due to its speed and simplicity. However, due to the limited operations provided, securely computable processing algorithms have thus far been relatively restricted in complexity and application. The recent development of new encryption schemes, such as Order Revealing Encryption (ORE) [32]–[34], have provided new light on the possible complexity of signal processing algorithms that can be computed securely. Thus far, ORE has found little application in the context of signal processing algorithms or in combination with HE schemes. In this paper, we make use of a combination of ORE and PHE schemes to develop a Secure FCI (SecFCI) fusion method that enables us to protect sensor estimates from both eavesdroppers and other algorithm participants.

A. Notation

Throughout this paper we will use the following notation. Lowercase characters represent scalars, lowercase underlined characters, \underline{x} , represent vectors. Uppercase bold characters, \mathbf{M} , are reserved for matrices, where \mathbf{M}^T denotes the matrix transpose, \mathbf{M}^{-1} the matrix inverse, and $\text{tr}(\cdot)$ the trace function. Covariance matrices will be represented by \mathbf{P} .

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$\mathcal{E}_{pk}(a)$ and $\mathcal{E}_{ORE,k}(a)$ denote the encryption of a using the public-key pk and ORE key k , respectively, and similarly with the decryption functions $\mathcal{D}_{pk}(\cdot)$ and $\mathcal{D}_{ORE,k}(\cdot)$, where any required real-number encodings of the number a are assumed to be performed. $\mathcal{E}(a)$ and $\mathcal{E}_{ORE}(a)$ may be used for brevity when the encryption keys can be inferred from context. All encryption of vectors and matrices are defined element-wise, with elements given by $\mathcal{E}(\mathbf{P}_{i,j}) = \mathcal{E}(\mathbf{P})_{i,j}$. Sets are represented as $\{\cdot\}$ while ordered lists with $[\cdot]$.

II. COVARIANCE INTERSECTION AND APPROXIMATIONS

Covariance Intersection (CI), introduced in [14], provides a consistent state estimate fusion algorithm when cross-correlations are not known. The resulting fused estimate $\hat{\underline{x}}$ and estimate covariance \mathbf{P} can be easily derived from its equations

$$\mathbf{P}^{-1} = \sum_{i=0}^n \omega_i \mathbf{P}_i^{-1}, \quad \mathbf{P}^{-1} \hat{\underline{x}} = \sum_{i=0}^n \omega_i \mathbf{P}_i^{-1} \hat{\underline{x}}_i. \quad (1)$$

Note that (1) computes the fusion of the information vectors and information matrices defined in [17] and reduces the fusion to a simple weighted sum. Values for ω_i must satisfy

$$\omega_0 + \omega_1 + \dots + \omega_n = 1, \quad 0 \leq \omega_i \leq 1, \quad (2)$$

which guarantees consistency of the fused estimates. They are chosen in a way to speed up convergence and minimize error, by minimizing a certain specified property of the resulting fused estimate covariance. One such property, the fused estimate covariance trace, requires the solution to

$$\arg \min_{\omega_0, \dots, \omega_n} \{\text{tr}(\mathbf{P})\} = \arg \min_{\omega_0, \dots, \omega_n} \left\{ \text{tr} \left(\left(\sum_{i=0}^n \omega_i \mathbf{P}_i^{-1} \right)^{-1} \right) \right\}. \quad (3)$$

However, minimizing this non-linear cost function can be very costly computationally and has led to the development of the non-iterative approximation technique in [17].

A. Fast Covariance intersection

The Fast Covariance Intersection (FCI) algorithm from [17] is a common method used for approximating the solution to (3) without the loss of guaranteed consistency. It is computed by defining a new constraint

$$\omega_i \text{tr}(\mathbf{P}_i) - \omega_j \text{tr}(\mathbf{P}_j) = 0, \quad i, j = 0, 1, \dots, n-1 \quad (4)$$

on ω_i and solving the resulting equations instead. In the two sensor case, this results in the solving of

$$\omega_0 \text{tr}(\mathbf{P}_0) - \omega_1 \text{tr}(\mathbf{P}_1) = 0, \quad \omega_0 + \omega_1 = 1, \quad (5)$$

with analytical solutions given by

$$\omega_0 = \frac{\text{tr}(\mathbf{P}_1)}{\text{tr}(\mathbf{P}_0) + \text{tr}(\mathbf{P}_1)}, \quad \omega_1 = \frac{\text{tr}(\mathbf{P}_0)}{\text{tr}(\mathbf{P}_0) + \text{tr}(\mathbf{P}_1)}. \quad (6)$$

When computed for the n sensor case, the highly redundant constraint (4) can have its largest linearly independent subset represented by

$$\omega_i \text{tr}(\mathbf{P}_i) - \omega_{i+1} \text{tr}(\mathbf{P}_{i+1}) = 0, \quad i = 0, 1, \dots, n-2, \quad (7)$$

and requires the solution to the linear problem

$$\begin{bmatrix} \mathcal{P}_0 & -\mathcal{P}_1 & 0 & \dots & 0 \\ 0 & \mathcal{P}_1 & -\mathcal{P}_2 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & \dots & 0 & \mathcal{P}_{n-1} & -\mathcal{P}_n \\ 1 & \dots & 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} \omega_0 \\ \omega_1 \\ \vdots \\ \omega_{n-1} \\ \omega_n \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix}, \quad (8)$$

where we let $\mathcal{P}_i = \text{tr}(\mathbf{P}_i)$.

Our proposed filter aims to solve FCI fusion, namely (1) and (8), homomorphically, such that using only encrypted values from each sensor i , we can produce valid encryptions of fused estimates without the need for decryption.

III. HOMOMORPHIC AND ORDER REVEALING ENCRYPTION

To achieve a secure solution to the FCI fusion problem, we make use of two types of function-providing encryption schemes. Public-key additive Partially Homomorphic Encryption (PHE) schemes [25], [35] provide a single homomorphic addition operation \oplus on ciphertexts such that

$$\mathcal{D}(\mathcal{E}(a) \oplus \mathcal{E}(b)) = \mathcal{E}(a + b) \quad (9)$$

holds. Symmetric-key Order Revealing Encryption (ORE) schemes [32], [33] provide a secure comparison function, allowing the comparison of encrypted values via

$$f(\mathcal{E}_{ORE}(a), \mathcal{E}_{ORE}(b)) = \text{cmp}(a, b). \quad (10)$$

The formal security of encryption schemes consists of a security goal and a formal threat model [36]. Indistinguishability of ciphertexts under the adaptive chosen ciphertext attack model (IND-CCA2) is commonly considered the strongest security guarantee [37]. However, no homomorphic encryption scheme provides security against chosen ciphertext attack models due to their apparent ability to create valid ciphertexts via homomorphic operations. Instead, PHE schemes aim to protect against the weaker assumption of the chosen plaintext attack model (IND-CPA) [38]. Similarly, ORE schemes aim to protect against simulation-based security defined in [32] or the harder to achieve ordered chosen-plaintext attack model (IND-OCPA).

A. Additive Partially Homomorphic Encryption

The additive PHE scheme we use is the Paillier encryption scheme [25] due to its implementation simplicity, and computational speed. The Paillier scheme provides two homomorphic operations on encrypted data,

$$\mathcal{D}_{pk}(\mathcal{E}_{pk}(a) \mathcal{E}_{pk}(b) \pmod{N^2}) = \mathcal{E}_{pk}(a + b \pmod{N}) \quad (11)$$

and

$$\mathcal{D}_{pk}(\mathcal{E}_{pk}(a)^c \pmod{N^2}) = \mathcal{E}_{pk}(c \cdot a \pmod{N}), \quad c \in \mathbb{Z}_N^*, \quad (12)$$

where the modulus N is computed as the product of two large primes chosen randomly during key-generation. The public and secret keys are shown as pk and sk respectively,

and plaintext messages $a, b \in \mathbb{Z}_N$. The Paillier encryption scheme successfully provides security against the IND-CPA model.

B. Left-Right Order Revealing Encryption

The ORE scheme we have used is Lewi's symmetric-key Left-Right encryption scheme [33] that has the added property of only allowing certain comparisons between cyphertexts. This property can be used to decide which values may not be compared as will be shown in section IV and is described as follows. Two encryption functions allow integers to be encrypted as either a "Left" (L) or "Right" (R) encryption by

$$\begin{aligned} \text{enc}_{\text{ORE}}^L(k, x) &= \mathcal{E}_{\text{ORE},k}^L(x) \\ \text{enc}_{\text{ORE}}^R(k, y) &= \mathcal{E}_{\text{ORE},k}^R(y), \end{aligned} \quad (13)$$

and only comparisons between an L and an R encryption are possible, by

$$\text{cmp}_{\text{ORE}}(\mathcal{E}_{\text{ORE}}^L(x), \mathcal{E}_{\text{ORE}}^R(y)) = \text{cmp}(x, y). \quad (14)$$

Note that no decryption function is provided, as only encryptions are required to provide a means of secure comparison. The Lewi ORE encryption scheme provides security against the simulation-based security model [32] but is not secure against the IND-OCFA model.

C. Real Number Encoding for Homomorphic Encryption

Both encryption schemes in sections III-A and III-B are defined over positive integers, and the Paillier scheme with the upper bound N to the size of an encryptable integer bounds the largest encryptable integer by $N - 1$. Due to the prevalence of real numbers in estimation theory, typically stored as floating-point numbers in modern-day hardware, an integer encoding of real number values is required for their encryption. This requires handling both negative and fractional numbers. Numbers is an active field of research that accompanies encrypted processing [39]–[41], and a requirement for our estimate fusion algorithm.

While some encoding schemes for additive homomorphic encryption provide additional operations such as homomorphic right bit shifting [39], they typically complicate the homomorphic operations, and in the case of [39] leak the exponent information of encrypted real numbers. We have instead relied on a simplified version of the encoding scheme defined in [40].

Negative numbers can be handled using the common two's complement method of representing negative integers [42]. This is done by splitting the total range of allowable integers $[0, N)$ in half, and letting the upper half $[\frac{N}{2}, N)$ represent negative integers. From this, we can see that the value of the largest encryptable integer is now given by $N/2 - 1$ and that the addition of two's complement numbers is automatically preserved due to modulo arithmetic.

The handling of fractional numbers proves to be more complicated, due to the homomorphic multiplication property of the Paillier encryption scheme. Fractional numbers are represented as integers using the quantising. We consider

encoding real numbers representable as rational fixed-point numbers consisting of a single sign bit, i integer bits and f fractional bits. Each encodable rational number defined by its $b = 1 + i + f$ bits, is encoded to the positive integer range $[0, 2^b)$. This is computed as the conversion to the signed Q number format [43]. The encoding of a real number a , with maximum integer bits i and fractional bits f is represented by an $i + f$ bit long integer e , such that the maximum encoding to an encoded fixed-point rational is given by $2^{(i+f)} - 1$. Encoding is performed by

$$e = \lfloor 2^f a \rfloor \pmod{2^b}. \quad (15)$$

While encoded Q numbers are consistent under addition, each multiplication requires a factor of $1/2^f$ to be removed. As homomorphic division is not supported by shown in [40], particular cases of encoded multiplication can be computed exactly when using the Paillier encryption scheme, the number of multiplications performed on encrypted values must be bounded and handled when decoding. As however, we simplify decoding by taking advantage of the FCI algorithm, which guarantees only a single homomorphic multiplication as will be shown in section IV, our fusion method will always require that a single multiplication factor be removed and leads to the decoding of an integer e and avoid computing an inversion and exponentiation modulo N operation that would be otherwise necessary.

In addition to not removing the multiplication factor homomorphically, we relax the requirement from [40] for multiplied encoded numbers not to overflow. We allow any amount of multiplicative overflow (from the single multiplication operation) by decoding positive integers from the range $[0, 2^{2b})$ to a real number a being given by representable as a rational fixed-point number consisting of a single sign bit, $2i + 1$ integer bits, and $2f$ fractional bits. Decoded real numbers are representable as rational fixed-point numbers of $2b$ bits rather than the encodable ones of b bits. Decoding is defined as the conversion from the signed Q number format [43] and defined by

$$ae = \frac{e}{2^{2f}} \begin{cases} a = 2^{-2f} (e \pmod{2^{2b}}) & e < 2^{b-1} \\ a = 2^{-2f} (2^{2b} - (e \pmod{2^{2b}})) & e \geq 2^{b-1} \end{cases} \quad (16)$$

While Since the largest encryptable integer is given by $N/2 - 1$, the largest encodable real number must account for the additional multiplication factor in its encoding when encoded. Thus, the number of integer and fractional bits i and f must be chosen such that

$$(2^{(i+f)(1+i+f)} - 1)^2 \leq \frac{N}{2} - 1 \quad (17)$$

holds.

IV. TWO-SENSOR SECURE FAST COVARIANCE INTERSECTION

In this section, we will introduce the Secure FCI (SecFCI) fusion algorithm for the two sensor case, before extending

it to the n sensor case in section V. The network model we will consider is one where all sensors are capable of running local estimators, as well as the PHE and ORE encryption schemes described in section III. Each sensor i computes its state estimate \hat{x}_i and covariance matrix \mathbf{P}_i and sends the relevant encrypted information to a single fusion center that computes the fused state estimate and covariance matrix homomorphically. A third, querying party, can request and use the current encrypted fused information from the fusion center at any time. The querying party is the key holding party in this network and generates the PHE public key pk , secret key sk , and ORE symmetric key k . pk is made available to all parties in the network, and k is made available to the sensors only, via any standard public-key scheme such as RSA [22]. When encrypting with ORE key k , individual sensors are limited to using only L or R ORE encryption to reduce local information leakage. Thus, consecutive ORE encryptions from any sensor cannot be used to infer local information directly, and can only be compared to encryptions from sensors using the alternate ORE encryption.

From (1), we can see that both CI fusion equations can be computed on PHE encryptions of sensor information vectors and information matrices, given valid values for each ω_i . In the two sensor case, homomorphic fusion is computed by

$$\mathcal{E}(\mathbf{P}^{-1}) = \mathcal{E}(\mathbf{P}_0^{-1})^{\omega_0} \mathcal{E}(\mathbf{P}_1^{-1})^{(1-\omega_0)} \quad (18)$$

and

$$\mathcal{E}(\mathbf{P}^{-1}\hat{x}) = \mathcal{E}(\mathbf{P}_0^{-1}\hat{x}_0)^{\omega_0} \mathcal{E}(\mathbf{P}_1^{-1}\hat{x}_1)^{(1-\omega_0)}, \quad (19)$$

where we note that $\omega_1 = 1 - \omega_0$ due to the CI requirement (2). We also note that in (18) and (19), each resulting value will have exactly one Q encoding multiplication factor to remove, and can be decoded exactly by using (16).

In the two sensor case, all that remains for computing CI homomorphically is the calculation of parameter ω_0 . For this, we approximate the solution to the FCI fusion algorithm. Since analytical solutions (6) require division, they cannot be computed exactly with the given PHE encryptions of sensor information vectors and information matrices. Instead, we discretize ω_i by step-size s , such that $s < 1$ and $p = 1/s \in \mathbb{Z}$, and approximate (5) with ORE. An ordered discretization of values $\omega^{(x)}$ is defined by

$$[\omega^{(0)}, \dots, \omega^{(p)}] = [0, s, \dots, 1 - s, 1], \quad (20)$$

and computed by each sensor i . Each $\omega^{(x)}$ is multiplied by $\text{tr}(\mathbf{P}_i)$ and encrypted with ORE key k . Sensor 0's list is defined by

$$[\mathcal{E}_{ORE}^L(\omega^{(0)} \text{tr}(\mathbf{P}_0)), \dots, \mathcal{E}_{ORE}^L(\omega^{(p)} \text{tr}(\mathbf{P}_0))], \quad (21)$$

and similarly sensor 1's by

$$[\mathcal{E}_{ORE}^R(\omega^{(0)} \text{tr}(\mathbf{P}_1)), \dots, \mathcal{E}_{ORE}^R(\omega^{(p)} \text{tr}(\mathbf{P}_1))]. \quad (22)$$

Note that Sensor 0 uses only L ORE while sensor 1 uses only R ORE and that both lists are ordered. Lists (21) and (22) are sent alongside PHE encryptions of local information vector and information matrix estimates to the fusion center which uses them to estimate the FCI values of ω_0 and ω_1 .

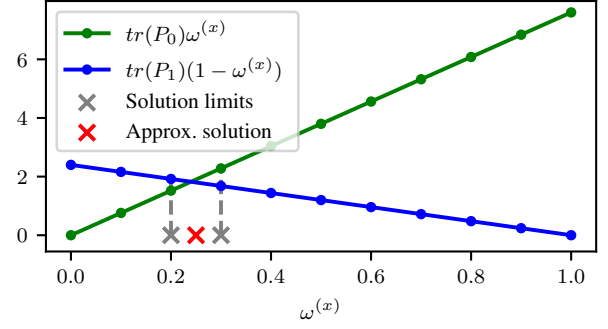


Fig. 1: Approximation of ω_0 with discretisation step-size $s = 0.1$. Only comparisons between line points are used.

From (5) we know that ω_0 must satisfy

$$\omega_0 \text{tr}(\mathbf{P}_0) = (1 - \omega_0) \text{tr}(\mathbf{P}_1). \quad (23)$$

If we reverse (22), we obtain the equivalent list

$$[\mathcal{E}_{ORE}^R((1 - \omega^{(0)}) \text{tr}(\mathbf{P}_1)), \dots, \mathcal{E}_{ORE}^R((1 - \omega^{(p)}) \text{tr}(\mathbf{P}_1))] \quad (24)$$

which when decrypted and plotted over (21) shows that the intersecting point gives the solution to (23) and therefore, (5). However, (22) and (24) consist of L and R ORE encryptions respectively, and the intersection must be approximated by locating the consecutive $\omega^{(x)}$ discretisations where the sign of comparisons changes. This can be seen in Fig. 1, and can be performed in $O(\log(p))$ by a binary search. Consecutive $\omega^{(x)}$ and $\omega^{(x+1)}$ for which list comparisons differ can be used to estimate the true intersection, and ω_0 , by

$$\omega_0 \approx \frac{1}{2}(\omega^{(x)} + \omega^{(x+1)}). \quad (25)$$

In the case a comparison returns equality, the exact value of $\omega^{(x)}$ can be taken to be ω_0 .

The fusion center can then use its values for ω_0 and $\omega_1 = 1 - \omega_0$ and the received PHE encryptions of local information vectors and information matrices to compute (18) and (19).

V. MULTI-SENSOR SECURE FAST COVARIANCE INTERSECTION

When computing the SecFCI fusion for n sensors, we solve (1) homomorphically by computing

$$\mathcal{E}(\mathbf{P}^{-1}) = \mathcal{E}(\mathbf{P}_0^{-1})^{\omega_0} \dots \mathcal{E}(\mathbf{P}_n^{-1})^{\omega_n} \quad (26)$$

and

$$\mathcal{E}(\mathbf{P}^{-1}\hat{x}) = \mathcal{E}(\mathbf{P}_0^{-1}\hat{x}_0)^{\omega_0} \dots \mathcal{E}(\mathbf{P}_n^{-1}\hat{x}_n)^{\omega_n}. \quad (27)$$

As with the two sensor case, encoded results from (26) and (27) contain exactly one multiplication factor to remove and can be decoded exactly with (16). Again we are just left with computing the weights $\omega_0, \dots, \omega_n$.

Our approach to the n sensor case is to solve each $n - 1$ conditions in (7) using the two sensor method, and combining partial solutions to compute the final result. When we consider a Euclidean dimension for each ω_i , partial solutions can be considered geometrically as hyperplanes of $n - 2$ dimension, over the $n - 1$ dimensional solution space given by (2).

This can be visualized in the three sensor case, which requires solving partial solutions

$$\omega_0 \text{tr}(\mathbf{P}_0) - \omega_1 \text{tr}(\mathbf{P}_1) = 0, \quad \omega_0 + \omega_1 = 1 - \omega_2 \quad (28)$$

and

$$\omega_1 \text{tr}(\mathbf{P}_1) - \omega_2 \text{tr}(\mathbf{P}_2) = 0, \quad \omega_1 + \omega_2 = 1 - \omega_0. \quad (29)$$

We can use the two sensor method from section IV to solve (28) exactly when $\omega_2 = 0$, and know that when $\omega_2 = 1$, then $\omega_0 = \omega_1 = 0$. These two points are enough to define the two-dimensional partial solution (28) which can be seen plotted over the possible solution space in Fig. 2(a). Fig. 2(b) shows both partial solutions (28) and (29) plotted over the solution space. The final solution from all partial solutions is computed by finding their intersection. This can be seen in Fig. 2(b) as the intersection of the (ω_0, ω_1) and (ω_1, ω_2) partial solution lines.

To simplify computing the partial solution intersection, we define equivalent planes for each partial solution, perpendicular to the solution space, in the form

$$a_0\omega_0 + a_1\omega_1 + a_2\omega_2 + a_3 = 0, \quad (30)$$

and solve the resulting linear system for finding the intersection of all planes and the solution space. This is given by

$$\begin{bmatrix} a_0^{(0)} & a_1^{(0)} & a_2^{(0)} \\ a_0^{(1)} & a_1^{(1)} & a_2^{(1)} \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} \omega_0 \\ \omega_1 \\ \omega_2 \end{bmatrix} = \begin{bmatrix} a_3^{(0)} \\ a_3^{(1)} \\ 1 \end{bmatrix}, \quad (31)$$

where $a_i^{(j)}$ denotes parameter i of partial solution j .

In the n sensor case, we can similarly solve partial solutions by first using the method from section IV to solve an equation with two parameters ω_k and ω_{k+1} when letting all $\omega_i = 0$, $i \neq k, k+1$, and can compute a remaining point for each $\omega_i = 1$, $i \neq k, k+1$ with $\omega_j = 0$, $j \neq i$. Perpendicular hyperplanes can then be similarly defined in the form

$$a_0\omega_0 + \dots + a_n\omega_n + a_{n+1} = 0. \quad (32)$$

Due to their inherent orthogonality, $n-1$ partial solution hyperplanes are guaranteed to intersect at exactly one point when at most 1 sensor has $\text{tr}(\mathbf{P}_i) = 0$. The hyperplane intersection results in the linear system

$$\begin{bmatrix} a_0^{(0)} & a_1^{(0)} & \dots & a_n^{(0)} \\ a_0^{(1)} & a_1^{(1)} & \dots & a_n^{(1)} \\ \vdots & \vdots & \ddots & \vdots \\ a_0^{(n-1)} & a_1^{(n-1)} & \dots & a_n^{(n-1)} \\ 1 & 1 & \dots & 1 \end{bmatrix} \begin{bmatrix} \omega_0 \\ \omega_1 \\ \vdots \\ \omega_{n-1} \\ \omega_n \end{bmatrix} = \begin{bmatrix} a_{n+1}^{(0)} \\ a_{n+1}^{(1)} \\ \vdots \\ a_{n+1}^{(n-1)} \\ 1 \end{bmatrix}, \quad (33)$$

and gives the solution to the SecFCI ω_i values.

As all ORE comparisons are done between sequential sensors i and $i+1$, seen in (7), L and R ORE encryptions can be used to the same effect as for the two sensor case. The ORE ordered list sent from each sensor i is given by

$$\begin{aligned} & [\mathcal{E}_{ORE}^L(\omega^{(0)} \text{tr}(\mathbf{P}_i)), \dots, \mathcal{E}_{ORE}^L(\omega^{(p)} \text{tr}(\mathbf{P}_i))], \quad i \text{ even} \\ & [\mathcal{E}_{ORE}^R(\omega^{(0)} \text{tr}(\mathbf{P}_i)), \dots, \mathcal{E}_{ORE}^R(\omega^{(p)} \text{tr}(\mathbf{P}_i))], \quad i \text{ odd}. \end{aligned} \quad (34)$$

When combining (34) with PHE encryptions of local information vectors and information matrices, SecFCI can be computed entirely homomorphically by (26) and (27).

VI. SIMULATION RESULTS

We have implemented a simulation to demonstrate and compare the SecFCI algorithm. Three sensors independently measure a two-dimensional constant-speed linear process and simultaneously run a linear Kalman filter on their measurements. Estimates are then sent both unencrypted and encrypted to a fusion center which computes the FCI and SecFCI fusions on the received data respectively. Unencrypted estimates consist of the state estimate \hat{x}_i and covariance matrix \mathbf{P}_i , while encrypted estimates are comprised of PHE encryptions of the information vector $\mathcal{E}(\mathbf{P}_i^{-1}\hat{x}_i)$ and information matrix $\mathcal{E}(\mathbf{P}_i^{-1})$, and the ORE list given by (34). The trajectory and fused estimates are shown in Fig. 3.

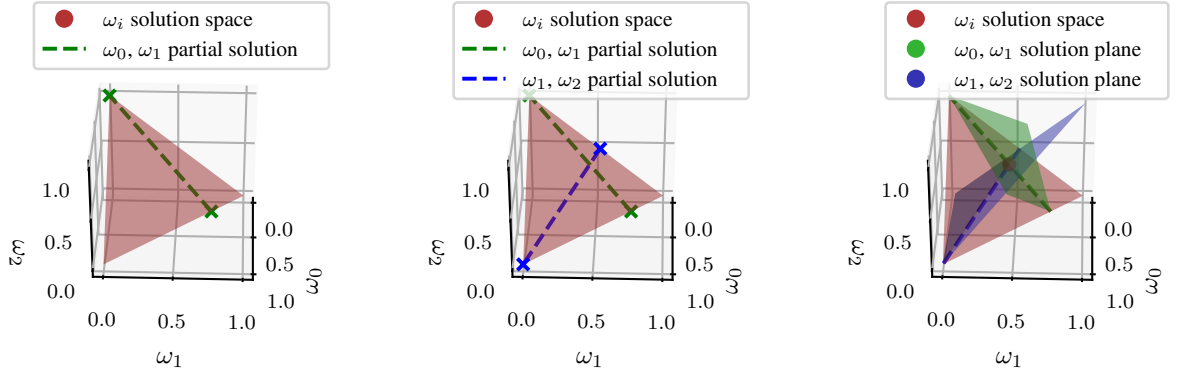
The traces of the fused covariance matrices from both FCI and SecFCI fusion are shown in Fig. 4 where a very small difference in trace can be seen. As SecFCI approximates FCI which in turn is an approximation to the CI's trace minimization function (3), neither method guarantees a resulting trace smaller than the other. Values of each ω_i over time have been plotted in Fig. 5. Due to discretization, as can be expected, SecFCI values of ω_i stay constant but may jump with sufficient change in true FCI ω_i values, as can be seen near the start of the simulation.

VII. CONCLUSION

FCI is a commonly used, efficiently computable, approximation to the CI optimization problem that requires the sharing of local sensor estimates to compute their fusion. We propose a secure approximation to FCI, SecFCI, to compute the fused estimate homomorphically. The novel encrypted signal processing approach may find uses in various security-critical applications or over untrusted networks. Possible future work includes a run-time comparison between SecFCI and potential FHE implementations, giving a computational bound for its practicality. Also, we hope to further quantify ORE leakage concerning SecFCI fusion and produce formal security proofs and assumptions for the novel algorithm.

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(a) Partial solution to (28).

(b) Partial solutions to (28) and (29).

(c) Partial solutions as planes perpendicular to the solution space.

Fig. 2: Partial solutions over ω_0 , ω_1 , and ω_2 solution space.

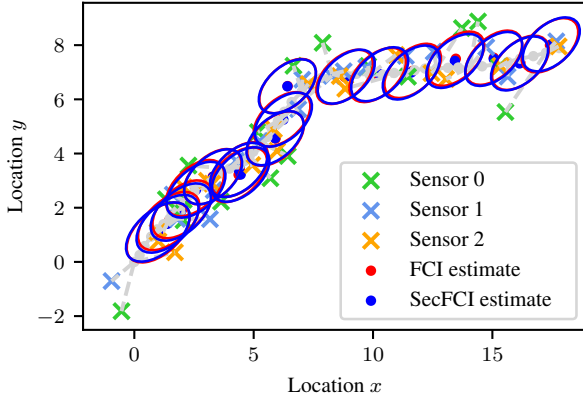


Fig. 3: Tracking simulation comparing FCI and SecFCI.

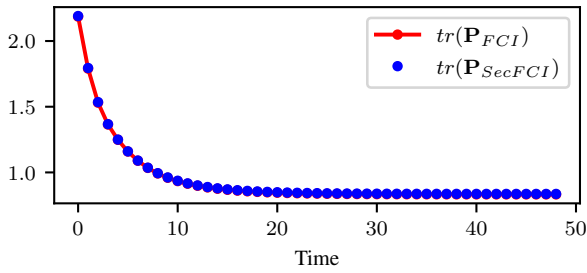


Fig. 4: Traces of fused covariance matrices for FCI and SecFCI.

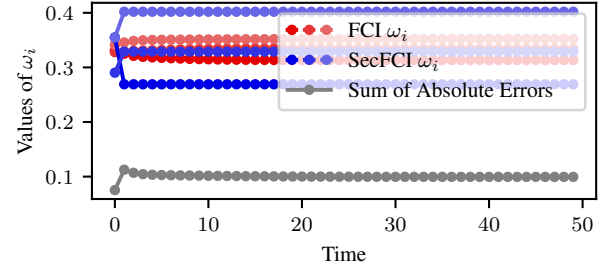


Fig. 5: FCI and SecFCI ω_i values and their difference.

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