



# ANONYMOUS THRESHOLD SIGNATURES

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### Abstract

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# INTRODUCTION

Intro

## PRELIMINARIES

Some cryptographic preliminaries and other definitions.

#### Bilinear pairings

[DH76]

Let  $G_1$  and  $G_2$  be two (multiplicative) cyclic groups of prime order q. Let  $g_1$  be a fixed generator of  $G_1$  and  $g_2$  be a fixed generator of  $G_2$ .

**Definition 2.1.1.** Computation Diffie-Hellman (CDH) Problem: Given a randomly chosen  $g \in G_1$ ,  $g^a$ , and  $g^b$  (for unknown randomly chosen  $a, b \in \mathbb{Z}_q$ ), compute  $g^{ab}$ .

**Definition 2.1.2.** Decision Diffie-Hellman (CDH) Problem: Given randomly chosen  $g \in G_1$ ,  $g^a$ ,  $g^b$ , and  $g^c$  (for unknown randomly chosen  $a, b, c \in \mathbb{Z}_q$ ), decide whether c = ab. (If so,  $(g, g^a, g^b, g^c)$  is called a valid Diffie-Hellman tuple.)

**Definition 2.1.3.** Computational co-Diffie-Hellman (co-CDH) Problem on  $(G_1, G_2)$ : Given  $g_2, g_2^a \in G_2$  and  $h \in G_1$  as input, compute  $h^a \in G_1$ .

**Definition 2.1.4.** Decision co-Diffie-Hellman (co-DDH) on  $(G_1, G_2)$ : Given  $g_2, g_2^a \in G_2$  and  $h, h^b \in G_1$  as input, decide whether a = b. If so, we say that  $(g_2, g_2^a, h, h^a)$  is a co-Diffie-Hellman tuple.

**Definition 2.1.5.** Bilinear map: Let  $G_T$  be an additional group such that  $|G_1| = |G_2| = |G_T|$ . A bilinear map is a map  $e: G_1 \times G_2 \to G_T$  with the following properties:

- 1. Bilinear: for all  $u \in G_1, v \in G_2$  and  $a, b \in \mathbb{Z}, e(u^a, v^b) = e(u, v)^{ab}$ .
- 2. Non-degenerate:  $e(g_1, g_2) \neq 1$ .

**Definition 2.1.6.** A gap group is a group on which the DDH problem is easy but the CDH is hard.

#### Homomorphic PKE

#### Digital Signatures

To ensure integrity of data in communications and authentication, the concept of digital signatures was developed.

A digital signature scheme consists of 3 algorithms:

- **Key generation**: on input of a security parameter k (usually the length), outputs a pair (sk, pk) of secret and public keys.
- Signature: given an input message m and the secret key sk, outputs a signature  $\sigma$ .
- Verification: given an input message m, a signature  $\sigma$  on the message and a public key pk, outtuts whether the signature is valid or not.

A signature scheme must satisfy the following properties:

- Correctness: A signature generated with the signing algorithm must always be accepted by the verifier.
- Unforgeability: Only a user can sign messages on behalf of himself.
- Non-repudiation:

#### Examples

#### **ElGamal**

Let H be a collision-resistant hash function. Let p be a large prime such that the discrete logarithm problem is difficult over  $\mathbb{Z}_p$ . Let g be a randomly chosen generator of  $\mathbb{Z}_p^*$ 

**2.3.1.1.1 Key Generation** Randomly choose a secret key  $x \in \mathbb{Z}_p^*$ , and compute the public key  $y = g^x$ .

**2.3.1.1.2** Signature To sign a message m, the signer chooses a random  $k \in \mathbb{Z}_p^*$ . Compute  $r = g^k$ . To compute s, the following equation must be satisfied:  $g^{H(m)} = g^{xr}g^{ks}$ . So  $s = (H(m) - xr)k^{-1} \pmod{p-1}$ 

If s = 0, it starts over again with a different k.

The pair (r, s) is the digital signature for m.

#### **2.3.1.1.3** Verification Check $g^{H(m)} = y^r r^s$

The use of  $H(\cdot)$  prevents an existential forgery attack.

#### Boneh-Lynn-Shacham (BLS)

[BLS01] Let  $G, G_T$  be (¿gap?) groups of prime order p. Let g be a generator of G. Let  $e: G \times G \to G_T$  be a non-degenerate bilinear pairing.

- **2.3.1.2.1** Key Generation Randomly choose a secret key  $x \in \mathbb{Z}_p$ . The public key will be  $y = g^x$ .
- **2.3.1.2.2** Signature The signature on m is  $\sigma = H(m)^x$ .
- **2.3.1.2.3 Verification** Given a signature  $\sigma$  and a public key  $g^x$ , it verifies that  $e(\sigma, g) = e(H(m), g^x)$ .

### Signature Aggregation

Explain how different signature schemes allow aggregation of n signatures on n messages from n signers.

#### **Group Signatures**

Use of aggregation: group signatures. They are used to sign on behalf of the group, prove group membership.

The easyest way is to give everyone the secret key, so they can sign. But this would let any colluded user to share the secret key to other parties, which is not admissible.

Some group signatures need what is called a Dealer, which will deal with the keys.

Examples of Group signatures:

#### Shamir Secret Sharing

Shamir secret sharing described in [Sha79].

The scheme is based on polynomial interpolation.

Let p be a large prime number. All operations are done in  $\mathbb{Z}_p$ 

We want to share a secret s into n shares so that the secret can be recovered with any k distinct shares.

Let  $q(x) = a_0 + a_1 x + \cdots + a_{k-1} x^{k-1}$  be a random polynomial of degree k-1 in which  $a_0 = s$ .

Each participant i in  $\mathcal{P} = \{1, ..., n\}$  is given a different random number  $x_i \in \mathbb{Z}_p$  which identifies the participant. Then, each participant i is given the share  $y_i = q(x_i)$ .

To recover the secret, we only need k different shares. Let  $P \subset \mathcal{P}$  be any subset of k participants. Then

Let 
$$\lambda_i^P = \prod_{P_j \in (P \setminus P_i)} \frac{-x_j}{x_i - x_j}$$

$$q(x) = \sum_{i \in P} y_i \prod_{\substack{j \in P \\ i \neq j}} \frac{x - x_j}{x_i - x_j}$$

Then, s = q(0).

#### Threshold signature scheme using Shamir

This signature scheme will be based on the BLS scheme.

Let G be a gap group of some prime order p. Let  $g \in G$  be a generator of the group.

Let  $\mathcal{P} = \{1, ..., n\}$  be the set of participants in this scheme. Supose every participant  $P_i \in \mathcal{P}$  is given a distinct random number  $x_i \in \mathbb{Z}_p$  as in the Shamir Secret Sharing Scheme.

Let  $SK \in \mathbb{Z}_p$  be the secret key of the scheme. Let  $q(x) = \sum_{i=0}^{k-1} a_i x^i$  be a random polynomial of degree k-1 but fixing  $a_0 = SK$ .

Each participant  $P_i$  is given the share  $s_i = q(x_i)$ .

So

$$SK = \sum_{i \in P} s_i \lambda_i^P$$

To sign a message m, each participant  $P_i$  computes his partial signature  $\sigma_i(m) = H(m)^{s_i}$  and broadcasts de pair  $(x_i, \sigma_i(m))$ .

Then, after a set P of at least t participants has broadcast their partial signatures for the message, a standard signature  $\sigma$  can be computed:

$$\sigma(m) = \prod_{P_i \in P} \sigma_i(m)^{\lambda_i^P} = H(m)^{\sum_{P_i \in P} \lambda_i^P s_i} = H(m)^{SK}$$

The signature is valid if  $e(\sigma, g) = e(H(m), PK)$ 

#### Anonymity

The concept of anonimity is used in so many ways

You could use ring signatures which proofs the knowledge of a 1-out-of-N secret key. This could be useful for a small amount of signatures. But it is not useful to provide general anonymity.

A signature scheme provides anonymity if:

- Unlinkability: cannot decide whether two different signatures were signed by the same user.
- Untraceability: cannot get the public key of the signer from a valid signature.

### SINGLE USE: ANONYMITY

To identify someone is to find his public key.

We can easily achieve anonimity using "pseudonyms", but usually there is a dealer which is the trusted party. So, the security relies on a single party.

The idea:

Let there be a votation with l choices  $Z=z_1,\ldots,z_l$ . The candidate  $z_i$  needs at least t votes to be validated.

The system chooses a random polynomial  $q_i(x) = a_{0,i} + a_{1,i}x + \cdots + a_{k-1,i}x^{k-1}$  of degree k-1 for each candidate, where  $a_{0,i} = SK_i$  is the secret that validates each candidate.

# MULTIPLE USE: ANONYMITY AND NON-TRACEABILITY

To achieve full anonymity we need some Multiple use [CNW11] [DDSV09]

Setup Algorithm

 $G_1$ ,  $G_2$ ,  $G_T$  of sufficiently large prime order q. Two random generators  $g_1 \in G_1$ ,  $g_2 \in G_2$ , and a bilinear pairing  $\hat{t}: G_1 \times G_2 \to G_T$ .

DDH problem in  $G_1$ , Gap-DL problem in  $G_1$  and  $G_2$  and the blind bilinear LRSW problem are hard.

Let  $H_0: \{0,1\}^* \to \mathbb{Z}_q$  and  $H_1: \{0,1\}^* \to G_1$  be two hash functions.

For each issuer  $i \in \mathcal{I}$  the following is perfored.

Two integers are selected  $x, y \in_R \mathbb{Z}_q$  and the isuer secret key **isk** is assigned to be (x, y). Then the values  $X = g_2^x \in G_2$  and  $Y = g_2^y \in G_2$  are computed. The issuer public key **ipk** is assigned to be (X, Y).

Finally the system public parameters par are set to be  $(G_1, G_2, G_T, \hat{t}, g_1, g_2, H_0, H_1, ipk_k)$  and are published.

Join protocol

This is a protocol between a given signer  $s \in S$  and an issuer  $i \in \mathcal{I}$ .

(Maybe could be a random  $f \in G_1$ ) The signer generates a secret value f using its internal seed **TAAseed**, along with the value  $\mathbf{K}_{\mathrm{I}}$  provided by i and a count number  $\mathbf{cnt}$ .

Signer( $\mathfrak{s}$ )  $f \in_R \mathbb{Z}_q, \ F = g_1^f$   $\operatorname{str} \leftarrow X \parallel Y \parallel n_I$   $\longrightarrow$ If  $F = g_1^{f_i}$  for any  $f_i$  on the roge list then **abort**  $r \in_R \mathbb{Z}_q; \ A = g_1^r; \ B = A^y$ If  $\hat{t}(A,Y) \neq \hat{t}(B,g_2)$   $\operatorname{or} \hat{t}(A \cdot B^f,X) \neq \hat{t}(C,g_2)$ then **abort** 

Figure 4.1: The Join Protocol

```
Signer(\mathfrak{s})

Input: f \in \mathbb{Z}_q; n_T \leftarrow \{0,1\}^*; msg
a \in_R \mathbb{Z}_q; z \in_R \mathbb{Z}_q
J \leftarrow H_1(\text{msgt}); K = J^f; L = J^z
R = A^a; S = B^a; T = C^a; \tau = \hat{t}(S, X)^z
c \leftarrow H_0(R \parallel S \parallel T \parallel \tau \parallel J \parallel K \parallel L \parallel n_T \parallel \text{msgb})
s \leftarrow z + c \cdot f \mod q
\sigma \leftarrow (R, S, T, J, K, c, s, n_T)
Output: \sigma
```

Figure 4.2: The Sign Algorithm

```
Verifier(\mathfrak{v})

Input: \mathbf{ipk}_k = (X,Y); \mathrm{msg} = (\mathrm{msgt},\mathrm{msgb})

\sigma = (R,S,T,J,K,c,s,n_T)

If K = J^{f_i}, for any f_iin the set of rogue secret keys, or

\hat{t}(R,Y) \neq \hat{t}(S,g_2), or

J \neq H_1(\mathrm{msgt}) return \mathbf{reject}

\rho_a^{\dagger} = \hat{t}(R,X); \rho_b^{\dagger} = \hat{t}(S,X); \rho_c^{\dagger} = \hat{t}(T,g_2)

\tau^{\dagger} = (\rho_b^{\dagger})^s \cdot (\rho_c^{\dagger}/\rho_a^{\dagger})^{-c}

L^{\dagger} = J^s \cdot K^{-c}

If c \neq H_0(R \|S\|T\|\tau^{\dagger}\|J\|K\|L^{\dagger}\|n_T\| msgb) return \mathbf{reject}

Otherwise return \mathbf{accept}
```

Figure 4.3: The Verify Algorithm

In the Sign Algorithm (Fig. 4.2), the computation of L, c and s is for the non-interactive Zero-knowledge proof of knowledge of f, and  $\tau$  is to proof the knowledge of the issuer's credentials.

To see if two signatures with same message title were signed by the same signer, only have to check whether  $J_0 = J_1$  and  $K_0 = K_1$ .

In the case of using this scheme in a polling system, **msgt** could be used to identify the poll and **msgb** for the poll choice.

#### Anonymous interactive protocol

We propose an interactive protocol based on the signature scheme described in section 2.7. Recall that this scheme does not have the *unlinkability* property because it uses "pseudonyms" and they are shared to compute the signature. So, the idea of this new protocol is to hide the "pseudonyms".

As in the previous scheme, a participant  $P_i$  from a subset  $P \subset \mathcal{P}$  of t participants will compute a partial signature  $\sigma_i(m)$  on a message m.

In the following description, the partial signature will be  $\sigma_i(m) = H(m)^{s_i \prod_{P_j \in (P \setminus P_i)} \frac{-\alpha_j}{\alpha_i - \alpha_j}}$ . So the goal of this improvement is to compute  $a^{\frac{-\alpha_j}{\alpha_i - \alpha_j}}$ , for  $1 \neq a \in G$ , and a given participant  $P_j \in P$  without sharing the values of  $\alpha_i$  and  $\alpha_j$ . The protocol needs  $t^2$  interactions as the one described in figure 4.4 to be able to compute the whole signature.

To compute  $a^{\frac{-\alpha_j}{\alpha_i-\alpha_j}}$  we need participants  $P_i, P_j$  and any other third participant  $P_k$ .

 $P_i$  chooses  $x_i, x_j, x_k \in \mathbb{Z}_p^*$  three random values and shares them with  $P_j$  and  $P_k$ .

 $P_i$  and  $P_j$  randomly choose linear polynomials  $f_i, g_i$  and  $f_j, g_j$ , respectively, where the values of  $\alpha_i$  and  $\alpha_j$  are hidden in  $f_i$  and  $f_j$ , respectively. As they share with each other the values of the polynomials on respective values  $x_i, x_j, x_k$ , each can compute the value of the quadratic polynomial  $(g_i + g_j) \cdot (f_i - f_j)$  on a certain value and share it with  $P_i$ . Then,  $P_i$  can compute the constant term of the quadratic polynomial  $v \cdot (\alpha_i - \alpha_j)$  for some  $v \in \mathbb{Z}_p$ .

Now,  $P_i$  computes  $A:=a^{\frac{1}{v(\alpha_i-\alpha_j)}}$  and shares it with  $P_j$ . They compute  $A^{(g_i+g_j)(x_i)}$  and  $A^{(g_i+g_j)(x_j)}$ , resp., and they share it. With the values  $x_i, x_j$ ;  $P_j$  can do exponent interpolation and get  $a^{\frac{(g_i+g_j)(0)}{v(\alpha_i-\alpha_j)}}=a^{\frac{v}{v(\alpha_i-\alpha_j)}}=a^{\frac{1}{\alpha_i-\alpha_j}}$ , and finally compute  $a^{\frac{-\alpha_j}{\alpha_i-\alpha_j}}$ 

Let  $\{P_{j_1},\ldots,P_{j_{t-1}}\}=P\setminus P_i$ , and let  $a_k=a_{k-1}^{\frac{-\alpha_{j_{k-1}}}{\alpha_i-\alpha_{j_{k-1}}}}$ , where  $a_1=H(m)^{s_i}$ . To compute the partial signature on m,  $P_i$  interacts with each  $P_{j_k}$  to compute  $a_k^{\frac{-\alpha_k}{\alpha_i-\alpha_k}}$ . Finally, we have:

$$\sigma_i(m) = a_{t-1}^{\frac{-\alpha_{j_{t-1}}}{\alpha_i - \alpha_{j_{t-1}}}} = a_k^{\frac{-\alpha_{j_k}}{\alpha_i - \alpha_{j_k}} \dots \frac{-\alpha_{j_{t-1}}}{\alpha_i - \alpha_{j_t}}} = a_1^{\frac{-\alpha_{j_1}}{\alpha_i - \alpha_{j_1}} \dots \frac{-\alpha_{j_{t-1}}}{\alpha_i - \alpha_{j_{t-1}}}} = H(m)^{s_i \frac{-\alpha_{j_1}}{\alpha_i - \alpha_{j_1}} \dots \frac{-\alpha_{j_{t-1}}}{\alpha_i - \alpha_{j_{t-1}}}}$$

#### $CHAPTER\ 4.\ \ MULTIPLE\ USE:\ ANONYMITY\ AND\ NON-TRACEABILITY$

$P_i$	$P_{j}$	$P_k$
Input: $a \in G$		
$x_i, x_j, x_k \in_R \mathbb{Z}_p \setminus \{0\}$	$\xrightarrow{x_i, x_j, x_k} \xrightarrow{x_i, x_j, x_k}$	<del></del> →
$\begin{array}{l} \gamma_{i,0}, \gamma_{i,1}, \gamma_{i,2} \in_R \mathbb{Z}_p \\ \gamma_{i,1}, \gamma_{i,2} \neq 0 \end{array}$	$\begin{array}{l} \gamma_{j,0}, \gamma_{j,1}, \gamma_{j,2} \in_R \mathbb{Z}_p \\ \gamma_{j,1}, \gamma_{j,2} \neq 0 \end{array}$	
$g_i(x) \leftarrow \gamma_{i,1} \cdot x + \gamma_{i,0}$ $f_i(x) \leftarrow \gamma_{i,2} \cdot x + \alpha_i$	$g_j(x) \leftarrow \gamma_{j,1} \cdot x + \gamma_{j,0}$ $f_j(x) \leftarrow \gamma_{j,2} \cdot x + \alpha_j$	
$g_i(x_j), f_i(x_j)$ $g_i(x_k), f_i(x_k)$	$\xrightarrow{g_i(x_j), f_i(x_j)} g_i(x_k), f_i(x_k)$	<b></b> →
$h_i \leftarrow \left( (g_i + g_j)(f_i - f_j) \right)(x_i)$	$ \begin{array}{c} \underbrace{g_j(x_i),f_j(x_i)}_{g_j(x_k),f_j(x_k)} & g_j(x_k),f_j(x_k) \\ & \underbrace{g_j(x_k),f_j(x_k)}_{h_j} \\ & \longleftarrow & h_j \leftarrow \left( \left( g_i + g_j \right) (f_i - f_j) \right) (x_j) \\ & \longleftarrow & h_k \end{array} $	$f(x_k) \rightarrow$
$v(\alpha_i - \alpha_j) := (\gamma_{i,0} + \gamma_{j,0})(\alpha_i - \alpha_j) \leftarrow h_i, h_j, h_k$		$h_k \leftarrow ((g_i + g_j)(f_i - f_j))(x_k)$
$\begin{aligned} A &\leftarrow a^{\frac{1}{v(\alpha_i - \alpha_j)}} \\ A^{G_i} &\leftarrow A^{g_i(x_i) + g_j(x_i)} \end{aligned}$	$\xrightarrow{A, A^{G_i}} A^{G_j} \leftarrow A^{g_i(x_j) + g_j(x_j)}$	
$a^{\dfrac{-lpha_{j}}{lpha_{i}-lpha_{j}}}$ Output: $a^{\dfrac{-lpha_{j}}{lpha_{i}-lpha_{j}}}$	$A^{G_i \frac{-x_j}{x_i - x_j}} A^{G_j \frac{-x_i}{x_j - x_i}} = A^{g_i(0) + g_j(0)} = \frac{a^{\frac{-\alpha_j}{\alpha_i - \alpha_j}}}{a^{\frac{v}{v(\alpha_i - \alpha_j)}}} = a^{\frac{1}{\alpha_i - \alpha_j}}$	

Figure 4.4: The Proposed Protocol  $\,$ 

# CONCLUSIONS AND FUTURE WORK

Conclusions and future work

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