# Anonymous Threshold Signatures

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- 1 Introduction
- **Preliminaries**
- 3 Anonymity
- 4 Single Use: Anonymity
- Multiple Use
- 6 Conclusions

## Goals of the work

Introduction

 Find efficient anonymous threshold signature scheme with compact signature



## Examples

Introduction

- Case 1 Toll pricing system that gives discount if there are at least three passengers in vehicle.
- Case 2 E-voting system where each candidate needs certain amount of signatures to get to next round.
- Case 3 Advertising company pays website holders for showing ads, but only pay on the amount of distinct users receiving the ads.

### Requirements for these schemes:

- All anonymous
- For case 1: compact signatures, not excessively complex to compute. Could be interactive.
- For case 2: Non interactive.
- For case 3: Compact and non interactive.



Introduction

### PKE scheme

A public key encryption scheme  $PKE = (KG, \mathcal{E}, \mathcal{D})$  consists of three probabilistic and polynomial time algorithms:

- Key generation KG:
  - Input: Security parameter
  - Output: Pair (sk, pk) of secret and public keys.
- **Encription**  $\mathcal{E}$ :
  - Input: Plaintext m
  - Output: Ciphertext  $c = \mathcal{E}_{pk}(m)$
- Decryption  $\mathcal{D}$ :
  - Input: Ciphertext c
  - Output: Plaintext  $m = \mathcal{D}_{sk}(c)$

For any pair (sk, pk) and any plaintext m, it must hold

$$m = \mathcal{D}_{sk}\left(\mathcal{E}_{pk}(m)\right)$$



# Homomorphic PKE

### Definition 2.1 (Homomorphic PKE).

Let  $\mathcal{M}$  be the set of plaintexts s.t. it is closed under an operation

•. Let C be the set of ciphertexts s.t. it is closed under an operation  $\circ$ . A PKE scheme  $(KG, \mathcal{E}, \mathcal{D})$  has the homomorphic property if

$$\mathcal{D}_{sk}ig(\mathcal{E}_{pk}(m_1)\circ\mathcal{E}_{pk}(m_2)ig) = m_1 \bullet m_2 \quad \forall m_1,m_2\in\mathcal{M}.$$

#### Remark 2.2.

If we write  $\mathcal{M}$  additively and  $\mathcal{C}$  multiplicatively, for  $a \in \mathbb{Z}^+$  we have:

$$\mathcal{D}_{sk}\left(\mathcal{E}_{pk}(m)^a\right) = a \cdot m$$

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# Oblivious Polynomial Evaluation

**Oblivious Polynomial Evaluation** is a protocol involving a sender who knows a polynomial  $P \in \mathbb{F}[x]$  and a receiver who knows a value  $\alpha \in \mathbb{F}$ . At the end of the protocol, the receiver learns  $P(\alpha)$ and the sender learns nothing.

	Sender	Receiver
Input	$P \in \mathbb{F}[x]$	$\alpha \in \mathbb{F}$
Output	-	$P(\alpha)$

# Bilinear Pairings

Let  $G_1$  and  $G_2$  be two cyclic groups of prime order g. We write them multiplicativelly.

Problem name	Input	Output
Decisional DH (DDH)	$g,g^a,g^b,g^c\in G_1$	TRUE iif $c = ab$
Computational DH (CDH)	$g,g^a,g^b\in G_1$	g <sup>ab</sup>
Decisional Co-DH (co-DDH)	$g,g^b\in G_1 \ h,h^a\in G_2$	TRUE iif $a = b$
Computational Co-DH (co-CDH)	$g \in G_1 \ h, h^a \in G_2$	g <sup>a</sup>

# Bilinear Pairings

### Definition 2.3 (Bilinear map).

Let  $G_T$  be an additional group s.t.  $|G_1| = |G_2| = |G_T|$ . A bilinear map is a map  $e: G_1 \times G_2 \rightarrow G_T$  s.t.:

■ Is bilinear:  $\forall u \in G_1$ ,  $\forall v \in G_2$ ,  $\forall a, b \in \mathbb{Z}$ ,

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

■ Is non-degenerate:  $e(g_1, g_2) \neq 1$ .

## Definition 2.4 (Gap problem).

A Gap co-Diffie-Hellman (co-GDH) group pair  $(G_1, G_2)$  is s.t. co-DDH is easy but co-CDH is hard. When there is an efficient isomorphism  $G_1 \cong G_2$  we say  $G_1$  is a Gap group (GDH).

# Secret Sharing

 $\mathcal{P} := \{P_1, ..., P_n\}$  set of participants.

### **Definition 2.5 (Monotone Access Structure).**

A Monotone Acess Structure  $\Gamma$  is the set of all subsets of  $\mathcal{P}$ that can recover the secret, which is monotone increasing.

$$A \in \Gamma$$
,  $A \subseteq A' \subseteq \mathcal{P} \Rightarrow A' \in \Gamma$ 



# Secret Sharing

#### Definition 2.6.

A perfect secret sharing scheme, with respect to a monotone acess structure \(\Gamma\) satisfies:

- If a subset  $A \in \Gamma$  of participants pool their shares, then can recover the secret.
- If a subset  $A \notin \Gamma$  of participants pool their shares, they can determine nothing about the secret.

#### **Definition 2.7.**

An anonymous secret sharing scheme is a secret sharing scheme in which the secret can be reconstructed without the knowledge of which participants hold which shares.



# Shamir Secret Sharing

Shamir (1979). Goal: Share a secret  $s \in \mathbb{Z}_p$ 

- $\bullet$   $s \in_R \mathbb{Z}_p$  the secret to be shared among  $\mathcal{P}$ .
- Set  $a_0 = s$  and choose  $a_1, ..., a_{t-1} \in_R \mathbb{Z}_p$  with  $a_{t-1} \neq 0$ Set  $P(x) = \sum_{i=0}^{t-1} a_i x^i$  polynomial of degree t-1
- Choose  $\alpha_1, ..., \alpha_n \in_R \mathbb{Z}_p^*$  all distinct.
- Each participant  $P_i \in \mathcal{P}$  is given the share  $(\alpha_i, y_i := P(\alpha_i))$
- The secret can be recovered with at least t shares with polynomial interpolation:

$$s = P(0) \leftarrow \sum_{j=1}^{t} y_{i_j} \prod_{k \in [t] \setminus \{j\}} \frac{-\alpha_{i_k}}{\alpha_{i_j} - \alpha_{i_k}}$$



# Digital Signatures

### A Digital Signature Scheme consists of 3 algorithms:

- Key Generation:
  - Input: Security parameter.
  - Output: Pair (sk, pk) of secret and public keys.
- Sign:
  - Input: Message m, secret key sk.
  - Output: Signature  $\sigma$  on the message m.
- Verify:
  - Input: Message m, signature  $\sigma$  on m, public key pk.
  - Output: TRUE if the signature is valid. Otherwise FALSE.



# BLS Signature Scheme

Boneh, Lynn and Shacham (2001)

Let:

- $-(G_1, G_2)$  a bilinear group pair of prime order p
- g a generator of  $G_1$
- $-e:G_1\times G_2\to G_T$  a bilinear pairing.
- $H: \{0,1\}^* \to G_1$  a full-domain hash function.

Key generation: Choose secret key  $x \in_R \mathbb{Z}_p$ . Set public key  $y:=g_2^x$ .

Sign: Given message  $m \in \{0,1\}^*$ , compute  $h := H(m) \in G_1$  and then compute the signature  $\sigma := h^x \in G_1$ 

Verify: Given public key y, message m and signature  $\sigma$ , compute h = H(m) and verify that  $e(\sigma, g_2) = e(h, y)$ .



# **Group Signatures**

Allow a member of the group to anonymously sign a message on behalf of the group Properties:

- Unforgeability
- Anonymity

Optional properties:

- Unlinkability
- Traceability



# Threshold Digital Signatures

#### Definition 2.8.

A (t, n)-threshold signature scheme is a signature scheme in which any set of t participants of the group is able to compute a signature on behalf of the group, and any subset of less than t participants is unable to compute a valid signature.



# Example of Threshold Signature

## Boldyreva (2003)

### Setup Algorithm:

- $\mathcal{P} = \{P_i\}$  set of *n* participants.
- G a Gap group of large prime order p > n, and  $g \in G$  a generator of the group.
- Choose  $sk \in_R \mathbb{Z}_p$  the secret key. Set  $pk = g^{sk}$  the public key.
- Set  $a_0 = sk$  and choose  $a_1, ..., a_{t-1} \in_R \mathbb{Z}_p$  with  $a_{t-1} \neq 0$ . Set  $P(x) = \sum_{i=0}^{t-1} a_i x^i$ .
- Choose  $\alpha_1, ..., \alpha_n \in_R \mathbb{Z}_p^*$  all distinct.
- Each participant  $P_i \in \mathcal{P}$  is given public key  $pk_i = \alpha_i$  and secret key  $sk_i = P(\alpha_i)$



### Sign Algorithm:

- $P = \{P_{i_1}, ... P_{i_t}\}$  set of t participants to sign message m.
- Each  $P_{i_i}$  computes partial signature  $\sigma_{i_i}(m) = H(m)^{sk_{i_j}}$
- Each  $P_{i_i}$  broadcasts the pair  $(pk_{i_i}, \sigma_{i_i}(m))$
- The signature  $\sigma$  on m is computed:

$$\sigma(m) = \prod_{P_i \in P} \sigma_i(m)^{\lambda_i^P} = H(m)^{\sum_{P_i \in P} \lambda_i^P \mathsf{s} k_i} = H(m)^{\mathsf{s} k}$$

where 
$$\lambda_{i_j}^P:=\prod_{k\in[t]\setminus\{j\}} rac{-lpha_{i_k}}{lpha_{i_j}-lpha_{i_k}}.$$



### Verify Algorithm:

- $e: G \times G \rightarrow G_t$  bilinear pairing.
- $\bullet$  signature on a message m.
- $\bullet$   $\sigma$  is valid  $\Leftrightarrow e(\sigma, g) = e(H(m), pk)$

# **Anonymity**

- Many authors use anonymity to refer to the case when the public key of the signer is not disclosed.
- This is not enough for our purposes.

In this work, we are looking for:

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

Linkable threshold signature schemes are suitable for "one time anonymity".



# Single Use: Anonymity

We now consider threshold signature schemes with:

- Non-traceability
- Linkability

We can avoid linkability by newly setting up the scheme after every signature.



# Solution with Anonymous Secret Sharing

- Signature scheme with secret key sk.
- Share the secret key among the set of participants using a (t, n)-anonymous threshold secret sharing scheme.
- To compute a signature: a set of t participants recover the secret key and compute the signature.



# Solution with Anonymized Threshold BLS Signatures

- Use BLS Threshold Signature Scheme: secret key  $sk \in_R \mathbb{Z}_p$ and random polynomial P(x) of degree t-1 s.t. P(0) = sk
- To reach anonymity with respect to the dealer (who deals the shares) the participants choose random  $\alpha_i$  themselves and learn  $P(\alpha_i)$  using Oblivious Polynomial Evaluation.

# Multiple Use: Anonymity with Non-Linkability

#### We describe three solutions:

- Constant Size Signature Scheme
- Linkable Group Signature Scheme
- Anonymous Interactive Protocol



# Constant Size Anonymous Threshold Signature

Daza et al. (2009) Setup Algorithm:

- Consider d distinct partitions of the set of participants  $\mathcal{P}$  into r parts:  $\mathcal{P}^i = \{\mathcal{P}_1^i, ..., \mathcal{P}_r^i\}.$
- For each partition  $\mathcal{P}^i$ ,  $i \in [d]$  set up a (t,r)-Threshold BLS Signature scheme, and give same key pairs to all participants in the same  $\mathcal{P}_{i}^{i}$



# Constant Size Anonymous Threshold Signature

### Sign Algorithm

- $\{P_{i_1},...,P_{i_t}\}$  set of t participants to sign a message m.
- Signature on *m* over the i-th signature scheme is attempted. If succeeds, outputs  $(m, \sigma, i)$ .
- If signature fails (at least two participants have same secret key), a new signature over a distinct signature scheme is attempted.
- Eventually, the signature will succeed.

### Verify Algorithm:

- Signature  $(m, \sigma, i)$ .
- Signature valid  $\Leftrightarrow e(\sigma, g) = e(H(m), pk_i)$



# Linkable Group Signature Scheme

Chen, Ng and Wang (2011) Setup Algorithm:

- $\blacksquare$  Participant generates a pair (sk, pk) of secret and public keys.
- Issuer gives the participant a credential that certifies the participant's public key as member of the group.

Sign and Verify Algorithms:

- Based on BLS Signtarue Scheme to verify credentials
- Based on Schnorr Signature Scheme to verify the signature



### Threshold Checking Algorithm:

- List of  $\ell$  valid signatures on m.
- Verify received signature  $\sigma$
- Check if already received same signature, or same signer signed twice.
- If not a duplicate, add σ to the list.
- When  $\ell = t$ , the threshold is reached, and the signature is the collection  $\{\sigma_i\}$  of t valid signatures on m.

# Anonymous Interactive Protocol

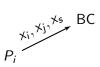
Set a Threshold BLS Signature Scheme Each participant  $P_i$  owns pair  $(\alpha_i, P(\alpha_i))$  of public and secret keys We propose an improvement on the signing algorithm s.t. the public key is not shared and cannot be obtained



- Interaction between  $P_i$ ,  $P_i$  and additional secure party  $P_s$ .
- Goal: given  $a \in G$ , compute  $a^{\frac{-\alpha_j}{\alpha_i \alpha_j}}$  without sharing  $\alpha_i, \alpha_i$ .
- We will write:  $a^{\frac{-\alpha_j}{\alpha_i \alpha_j}} \leftarrow \mathcal{B}(a, P_i, P_i)$



 $P_s$ 



 $P_j$ 

$$x_{i}, x_{j}, x_{s} \in_{R} \mathbb{Z}_{p}^{*}$$

$$\gamma_{i,0}, \gamma_{i,1}, \gamma_{i,2}, \gamma_{i,3}, \gamma_{i,4} \in_{R} \mathbb{Z}_{p}$$

$$g_{i}(x) \leftarrow \gamma_{i,1} \cdot x + \gamma_{i,0}$$

$$f_{i}(x) \leftarrow \gamma_{i,2} \cdot x + \alpha_{i}$$

$$z_{i}(x) \leftarrow \gamma_{i,4} \cdot x + \gamma_{i,3}$$

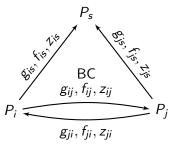
$$\gamma_{j,0}, \gamma_{j,1}, \gamma_{j,2}, \gamma_{j,3}, \gamma_{j,4} \in_R \mathbb{Z}_p$$

$$g_j(x) \leftarrow \gamma_{j,1} \cdot x + \gamma_{j,0}$$

$$f_j(x) \leftarrow \gamma_{j,2} \cdot x + \alpha_j$$

$$z_j(x) \leftarrow \gamma_{j,4} \cdot x + \gamma_{j,3}$$





For  $k \in \{i, j, s\}$  $g_{jk} \leftarrow g_j(x_k)$  $f_{jk} \leftarrow f_j(x_k)$  $z_{ik} \leftarrow z_i(x_k)$ 

$$\frac{P_s}{P_i} + (g_{is} + g_{js})(f_{is} - f_{js}) + z_{is} + z_{js}}{P_s}$$

$$h_i \leftarrow (g_{ii} + g_{ji})(f_{ii} - f_{ji}) + z_{ii} + z_{ji}$$
  
$$h \leftarrow \sum_{k \in \{i,j,s\}} h_k \prod_{\ell \neq k} \frac{-x_{\ell}}{x_k - x_{\ell}}$$

$$\begin{array}{l} h_j \leftarrow (g_{ij} + g_{jj})(f_{ij} - f_{jj}) + z_{ij} + z_{jj} \\ h \leftarrow \sum_{k \in \{i,j,s\}} h_k \prod_{\ell \neq k} \frac{-x_\ell}{x_k - x_\ell} \end{array}$$



$$A_i \leftarrow a^{rac{1}{h}(g_{ii}+g_{ji})}$$

$$P_i$$

$$P_i \xrightarrow{A_i} F$$

$$\Rightarrow P_j \qquad A_j \leftarrow a^{\frac{1}{h}(g_{ij}+g_{jj})} \\
B \leftarrow A_i^{\frac{-x_j}{k_i-x_j}} A_i^{\frac{-x_i}{k_j-x_i}}$$

$$P_i \leftarrow B'$$

$$B' \leftarrow B^{-\alpha_j}$$

Where

$$B'=a^{\frac{-\alpha_j}{\alpha_i-\alpha_j}}$$



### Partial Signature:

- Let  $P = \{P_i, P_{j_1}, ..., P_{j_{t-1}}\}$
- Let  $a_0 = H(m)^{s_i}$
- For  $k \in [t]$  compute

$$a_k \leftarrow \mathcal{B}(a_{k-1}, P_i, P_{j_k})$$

$$\sigma_i(m) = a_t = H(m)^{s_i \prod_{i \in [t-1]} \frac{-\alpha_{j_k}}{\alpha_{j_i} - \alpha_{j_k}}}$$

Signature:

$$\sigma(m) = \prod_{P_i \in P} \sigma_i(m)$$



# Anonymous Interactive Protocol

#### Unlinkability:

- Scheme remains unlinkable while participants honest but curious.
- If an adversary corrupts  $P_i$ ,  $P_s$  she can interpolate  $\alpha_i$  from  $f_{ii}, f_{is}$
- $lue{}$  To allow an adversary to corrupt up to  $\ell$  participants and still be unlinkable we can extend the algorithm:
  - $f_k, g_k$  polynomials of degree  $\ell$
  - $2\ell + 1$  participants:  $P_i, P_i$ , and  $2\ell 1$  secure parties.

### Complexity

- $P_i$  to compute  $\sigma_i$ : t-1 interactions.
- To compute  $\sigma$ : t(t-1) interactions.



### Conclusions

### Constant Size Anonymous Threshold Signature:

- Compact signature.
- Unlinkability determined by the amount of participants in each part of the partitions.
- Not always a group of *t* participants can compute a signature, but we can control the probability of not succeeding.

#### Linkable Group Signature Scheme:

- $\blacksquare$  Any set of t participants can compute a signature.
- Threshold is achieved by collecting t unlinked signatures on the same message.
- Length of the signature grows linearly with t.
- Verification complexity is quadratic on t.



### Conclusions

### Anonymous Interactive Protocol:

- Unlinkable and untraceable whenever an adversary can corrupt at most one participant.
- Compact signature.
- Requires big amount of interactions: quadratic in t.
- Constant signature verification time (independent of t).

Main problem of finding compact, non-interactive, unlinkable anonymous threshold siganture scheme remains open.

