

TFHE - Chimera: How to combine fully homomorphic encryption schemes? Application: Feature selection

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Joint work with: C. Boura, D. Jetchev, S. Carpov, J.R. Troncoso, I.Chillotti *et.al.*

1 Fully Homomorphic Encryption

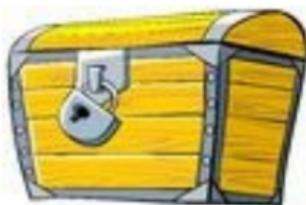
2 Learning with error over the Torus

3 The framework Chimera

4 Application: feature selection

The idea

Classical encryption schemes



Encrypt Data

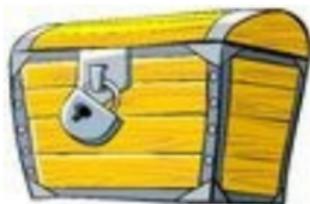


Decrypt data

Is it possible to manipulate the data without decryption?

The idea

Homomorphic encryption schemes



Encrypt Data



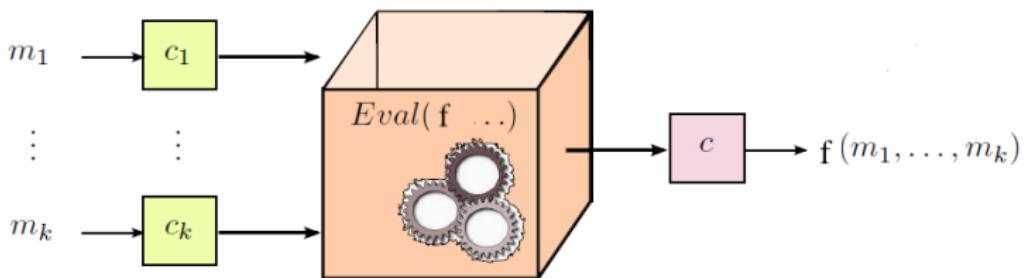
Decrypt data



Homomorphic encryption

- Given $(c_1, c_2, \dots, c_k) = (\mathcal{E}(m_1), \mathcal{E}(m_2), \dots, \mathcal{E}(m_k))$

The homomorphic computation consists to compute
 $\mathcal{E}(f(m_1, m_2, \dots, m_k))$ without decryption.



A scheme that can homomorphically evaluate all function is said
Fully Homomorphic

Examples: homomorphic schemes

- Multiplicatively homomorphic : RSA

$$c_1 = m_1^e \mod N \quad \text{et} \quad c_2 = m_2^e \mod N$$

$$Eval(c_1, c_2) = c_1 \cdot c_2 = (m_1 \cdot m_2)^e \mod N = \mathcal{E}(m_1 \cdot m_2) \mod N$$

- Additively homomorphic : Paillier

$$c_1 = g^{m_1} r_1^n \mod n^2 \quad \text{et} \quad c_2 = g^{m_2} r_2^n \mod n^2$$

$$Eval(c_1, c_2) = c_1 \cdot c_2 = g^{m_1+m_2} (r_1 \cdot r_2)^n \mod n^2 = \mathcal{E}(m_1 + m_2) \mod n^2$$

Fully homomorphic : homomorphic for both **addition and multiplication**

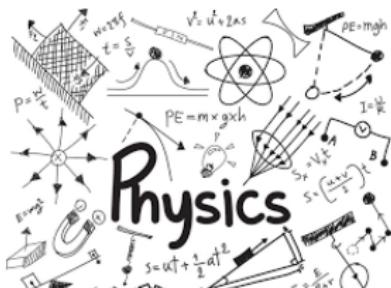
Model of computations

1 Integer arithmetic

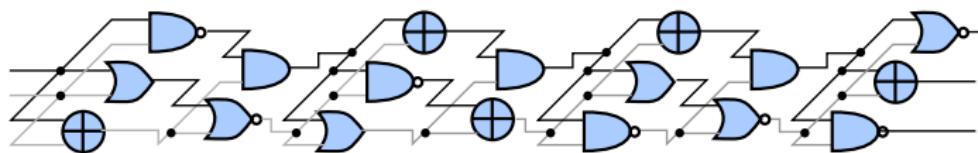
decimal

$$\begin{array}{r}
 0\ 0\ 1\ 1 \leftarrow \text{carries} \\
 4\ 5\ 6\ 7 \\
 + 3\ 6\ 6 \\
 \hline
 4\ 9\ 3\ 3
 \end{array}$$

2 Approximated (Fixed-point) computations



3 Binary, circuit computations



Integer arithmetic

Given encrypted $m_1, m_2 \in \mathbb{Z}$, compute:

$$\begin{array}{ccc} \boxed{m_1} & Dec(\boxed{m_1} +_{hom} \boxed{m_2}) & = Dec(\boxed{m_1 + m_2}) \\ \longrightarrow & & \\ \boxed{m_2} & Dec(\boxed{m_1} *_{hom} \boxed{m_2}) & = Dec(\boxed{m_1 * m_2}) \end{array}$$

Possibility to do SIMD arithmetic:

Given encrypted $m_1, m_2 \in \mathbb{Z}^N$:

- element-wise addition $m_1 + m_2$
- element-wise product $m_1 * m_2$
- permutations $\sigma(m_1)$

Usually, arbitrary precision integers are not FHE friendly:

- arithmetic modulo some mid-size p
(e.g. $p = 2^{32}$, like ints in C)
- if so, be aware of overflows:
(e.g. $2^{30} + 2^{30} = -2^{31}$ in C)

Floating point computations

In physics, we use real or complex numbers, but care only about order of magnitudes:

Example:

If the height of a person must be known $\pm 1\text{cm}$, the radius of the earth can be given $\pm 10\text{km}$. In both case, we just care about the 3 most significant decimal digits.

$$m_1, m_2 \in \mathbb{R}$$

$$m_1$$

$$MSB(Dec(m_1 +_{hom} m_2)) = MSB(Dec(m_1 + m_2))$$



$$m_2$$

$$MSB(Dec(m_1 *_{hom} m_2)) = MSB(Dec(m_1 * m_2))$$

There are two models: Fixed points and Floating point

Floating point (float, double in C):

- $x = m \cdot 2^\tau$, with $m \in 2^{-\rho} \cdot \mathbb{Z}$ and $\frac{1}{2} \leq |m| < 1$
- $\tau = \lceil \log_2(x) \rceil$ data dependent and **not public (not FHE-friendly)**
- **The exponent is always in sync with the data**
ex: $(1.23 \cdot 10^{-4}) * (7.24 \cdot 10^{-4}) = (8.90 \cdot 10^{-8})$

Fixed point:

- $x = m \cdot 2^\tau$, with $m \in 2^{-\rho} \cdot \mathbb{Z}$ and $0 \leq |m| < 1$,
- τ is public, thus **FHE-friendly**
- **Risk of overflow** (τ too small)
- **Risk of underflow** (τ too large)
ex: $(0.000123 \cdot 10^0) * (0.000724 \cdot 10^0) = (0.000000 \cdot 10^0)$

Plaintext parameters:

- $\rho \in \mathbb{N}$: bits of precision of the plaintext (≈ 15 bits)
- $\tau \in \mathbb{Z}$: slot exponent (order of magnitude of the complex values in each slot)

Fixed point

Here again, we would like:

- (possibly SIMD) Fixed point addition
- (possibly SIMD) Fixed point multiplication
- permutations

Addition is much trickier than you think!

- Given (m_1, τ_1) , (m_2, τ_2) , and τ .
- How do you compute $m \cdot 2^\tau = m_1 \cdot 2^{\tau_1} + m_2 \cdot 2^{\tau_2}$ with ρ bits of precision?
- Addition requires right shift and roundings, which are non-linear!

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- Addition requires right shift and roundings, which are non-linear!

Circuit computations

$b_1, b_2 \in \{0, 1\}$

$$\begin{array}{ccc}
 \boxed{b_1} & Dec(\boxed{b_1} \oplus_{hom} \boxed{b_2}) & = Dec(\boxed{b_1} \oplus \boxed{b_2}) \\
 \longrightarrow & & \\
 \boxed{b_2} & Dec(\boxed{b_1} \wedge_{hom} \boxed{b_2}) & = Dec(\boxed{b_1} \wedge \boxed{b_2})
 \end{array}$$

3 kind of interesting circuits:

- **boolean gates** (fully boolean): NAND, AND, OR, NOT, XOR, MUX
- **lookup tables** (mixed): given (v_0, \dots, v_n) and i , return v_i
- **decision diagrams, or automata** (also mixed): everytime you read a bit, you update an internal state. Return some info about the arrival state, or on the whole path.

A few examples:

- e.g. given the bits of x , compute $x \bmod 7$
- e.g. given public integers (a_i) and encrypted bits of s , compute $\sum(a_i s_i) \bmod 1024$

Interesting example: The comparison circuit

$$A = \begin{matrix} 0 & 1 & 0 & 1 & \dots & 0 & 1 \end{matrix}$$

$$B = \begin{matrix} 1 & 0 & 0 & 1 & \dots & 1 & 0 \end{matrix}$$

Interesting example: The comparison circuit

$$\begin{array}{l} A_i \\ \hline A = \begin{matrix} 0 & 1 & 0 & 1 & \dots & 0 & 1 \end{matrix} \\ B = \begin{matrix} 1 & 0 & 0 & 1 & \dots & 1 & 0 \end{matrix} \\ B_i \end{array}$$

$$r_i := (A_i \leq B_i)$$

Interesting example: The comparison circuit

	a_i	A_{i-1}					
$A =$	0	1	0	1	\dots	0	1
$B =$	1	0	0	1	\dots	1	0
	b_i	B_{i-1}					

$$r_i := (A_i \leq B_i)$$

$$r_i = \begin{cases} b_i & \text{when } a_i \neq b_i \\ r_{i-1} & \text{otherwise} \end{cases}$$

$$r_0 = \text{true}$$

$$r_n = ?$$

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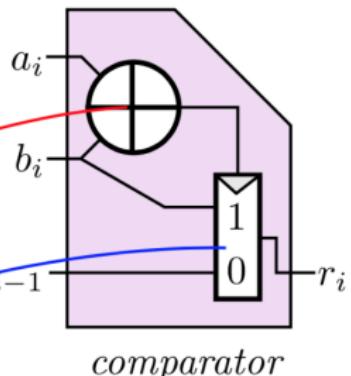
$$\begin{aligned}
 A = & \quad 0 \quad a_i \quad 0 \quad 1 \quad \dots \quad 0 \quad 1 \quad A_{i-1} \\
 & \quad \text{---} \quad \text{---} \quad \text{---} \quad \text{---} \quad \text{---} \quad \text{---} \\
 B = & \quad 1 \quad b_i \quad 0 \quad 0 \quad 1 \quad \dots \quad 1 \quad 0 \quad B_{i-1}
 \end{aligned}$$

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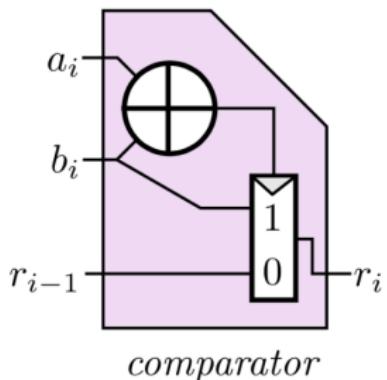
	a_i	A_{i-1}					
$A =$	0	1	0	1	\dots	0	1
$B =$	1	0	0	1	\dots	1	0
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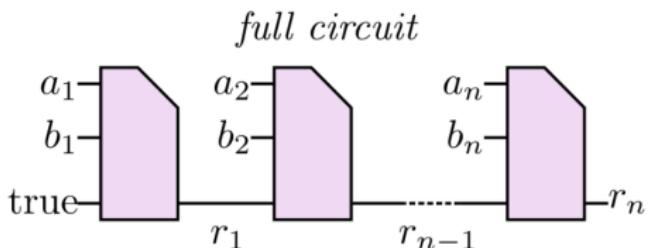
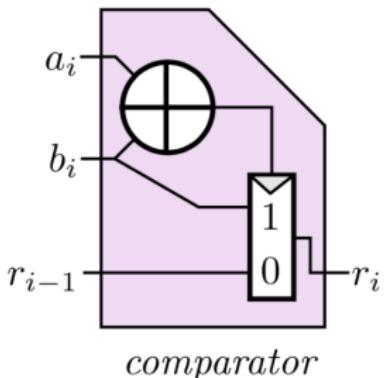
$$\begin{aligned}
 A &= 0 \quad \overset{a_i}{\textcolor{red}{(1 \ 0 \ 1 \ \dots \ 0 \ 1)}} \quad A_{i-1} \\
 B &= 1 \quad \overset{b_i}{\textcolor{green}{(0 \ 0 \ 1 \ \dots \ 1 \ 0)}} \quad B_{i-1}
 \end{aligned}$$

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Plan

1 Fully Homomorphic Encryption

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Reel/Complex polynomials

- $\mathbb{R}_N[X] = \mathbb{R}[X]/(X^N + 1)$: the ring of polynomials with reel coefficients modulo $X^N + 1$
- $\mathbb{C}_N[X] = \mathbb{C}[X]/(X^N + 1)$: the ring of polynomials with complex coefficients modulo $X^N + 1$

Examples: $N = 2$

$$(1.2 + 2.3X) \cdot (3.2 + 4.1X) = 3.84 + 12.28X + 9.43X^2 = 12.28X - 5.59 \pmod{(X^2 + 1)}$$

$(\mathbb{R}_N[X], +, \times)$ and $(\mathbb{C}_N[X], +, \times)$ are well defined as Ring

- ✓ $(\mathbb{R}_N[X], +)$ and $(\mathbb{C}_N[X], +)$ are groups
- ✓ It is a Ring: $x \times y$ is defined!

Coefficient and Slot packing

Coefficient packing

$$\mathbf{m} = \sum_{i=0}^{N-1} m_i \cdot X^i \quad \sim \quad \mathbf{m} = (m_0, m_1, \dots, m_{N-1})$$

with $m_i \in \mathbb{C}$ for all $i = 0, 1, \dots, N - 1$

m_0	m_1	m_2		\dots	m_{N-2}	m_{N-1}
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Slot packing

$$X^N + 1 = \prod_{i=0}^{N-1} (X - \omega_i) \quad \sim \quad \mathbf{m} = (\mathbf{m}(\omega_0), \mathbf{m}(\omega_1), \dots, \mathbf{m}(\omega_{N-1}))$$

with $\omega_i \in \mathbb{C}$ for all $i = 0, 1, \dots, N - 1$

$\mathbf{m}(\omega_0)$	$\mathbf{m}(\omega_1)$	$\mathbf{m}(\omega_2)$	\dots	$\mathbf{m}(\omega_{N-2})$	$\mathbf{m}(\omega_{N-1})$
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$\mathbf{m}(\omega_0)$	$\mathbf{m}(\omega_1)$	$\mathbf{m}(\omega_2)$...	$\mathbf{m}(\omega_{N-2})$	$\mathbf{m}(\omega_{N-1})$
------------------------	------------------------	------------------------	-----	----------------------------	----------------------------

Morphism between coefficient and slot packing

Morphism

There exists morphism to switch between the coefficient and slot representation!
 (Vandermonde, DFT,...)

$$VDM = \begin{bmatrix} 1 & \omega_0^1 & \dots & \omega_0^{N-1} \\ 1 & \omega_1^1 & \dots & \omega_1^{N-1} \\ \vdots & \vdots & \dots & \vdots \\ 1 & \omega_{N-1}^1 & \dots & \omega_{N-1}^{N-1} \end{bmatrix}.$$

- A complex polynomial $\mod X^N + 1$ carries N complex slots.
- A real polynomial $\mod X^N + 1$ carries $N/2$ complex slots.

The VDM matrix is hermitian (orthonormal for the complex): slots are small \Leftrightarrow coeffs are small.

Integer plaintext space

- $\mathbb{Z}_N[X] = \mathbb{Z}[X]/(X^N + 1)$: the ring of polynomials with integer coefficients module $X^N + 1$

Examples: $N = 2$

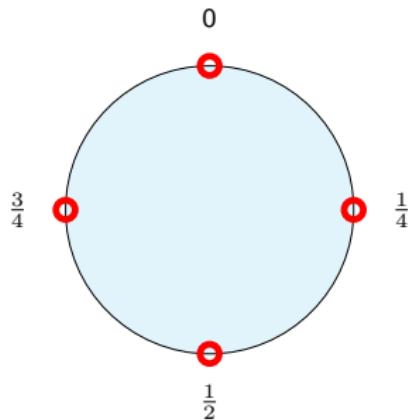
$$(1 + 2X) \cdot (3 + 4X) = 3 + 10X + 8X^2 = 10X - 5 \pmod{X^2 + 1}$$

Attention, some additional constraints are needed to define slots

The torus \mathbb{T}

$(\mathbb{T}, +, \cdot) = \mathbb{R} \bmod 1$ is a \mathbb{Z} -module ($\cdot : \mathbb{Z} \times \mathbb{T} \rightarrow \mathbb{T}$ a valid external product)

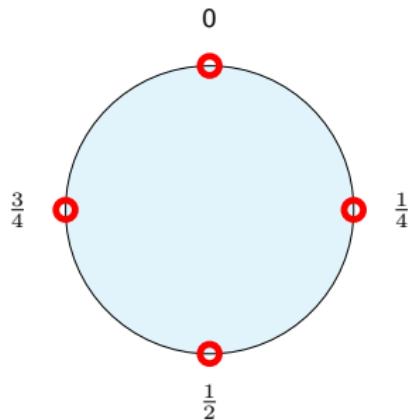
- ✓ It is a group $x + y \bmod 1$, and $-x \bmod 1$
- ✓ It is a \mathbb{Z} -module: $0 \cdot \frac{1}{2} = 0$ is defined!
- ✗ It is not a Ring: $0 \times \frac{1}{2}$ is not defined!



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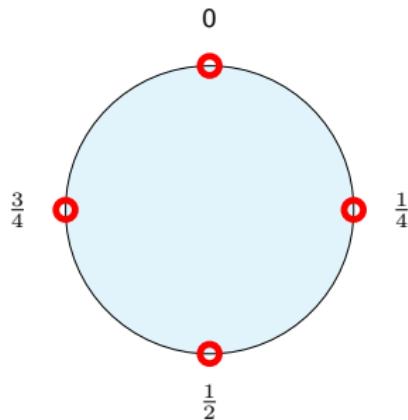
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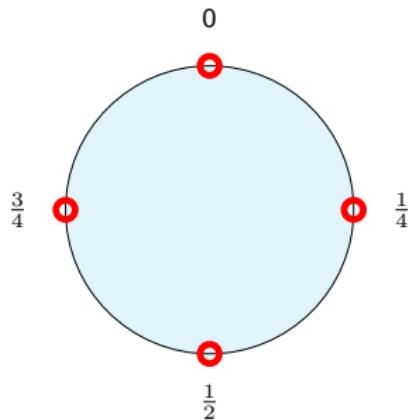
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Torus polynomials $\mathbb{T}_N[X]$



$(\mathbb{T}_N[X], +, \cdot)$ is a $\mathbb{Z}_N[X]$ -module

- Here, $\mathbb{Z}_N[X] = \mathbb{Z}[X] \bmod (X^N + 1)$
- And $\mathbb{T}_N[X] = \mathbb{R}[X] \bmod (X^N + 1) \bmod 1$

Examples

- $(1 + 2X) \cdot \left(\frac{1}{3} + \frac{4}{7}X\right) = \left(\frac{1}{21} + \frac{5}{21}X\right) \bmod (X^2 + 1) \bmod 1$

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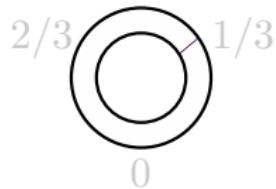


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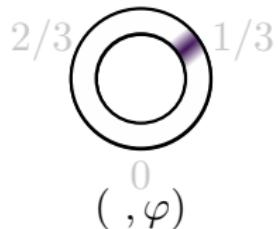
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LWE Encryption over the torus ($\mathbb{T} = \mathbb{R}/\mathbb{Z} = \mathbb{R} \bmod 1$)

Example: $\mathcal{M} = \{0, 1/3, 2/3\} \bmod 1$
 $\mu = 1/3 \bmod 1 \in \mathcal{M}$

LWE Encryption over the torus ($\mathbb{T} = \mathbb{R}/\mathbb{Z} = \mathbb{R} \bmod 1$)

	message	ciphertext	key	lin. combin.	product
TLWE	\mathbb{T}				



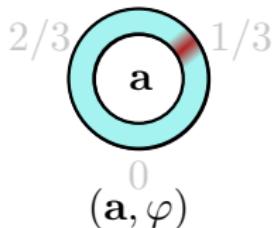
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- ➊ $\varphi = \mu + \text{Gaussian Error}$
- ➋ Random mask $a \in \mathbb{T}^n$

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TLWE	\mathbb{T}	\mathbb{T}^{n+1}			

secret key: $\mathbf{s} \in \{0, 1\}^n$



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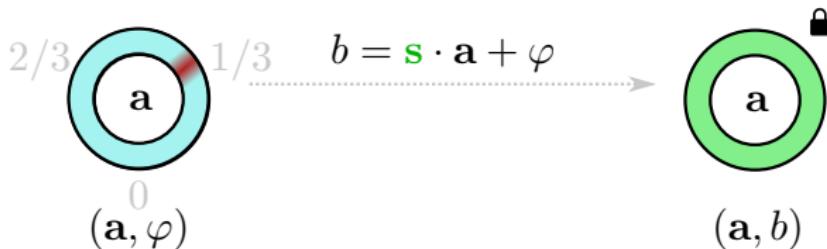
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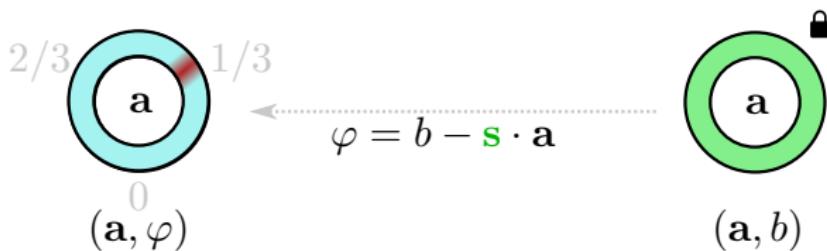
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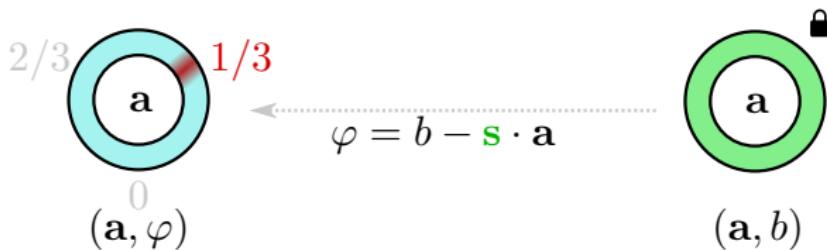
① Unlock the representation (\mathbf{a}, φ)

② Round φ to the nearest message $\mu \in \mathcal{M}$

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LWE Encryption over the torus

	message	ciphertext	key	lin. combin.	product
TLWE	\mathbb{T}	\mathbb{T}^{n+1}	\mathbb{B}^n		
TRLWE	$\mathbb{T}_N[X]$	$\mathbb{T}_N[X]^{k+1}$	$\mathbb{B}_N[X]^k$		

$$x \cdot \begin{array}{c} \text{a} \\ \text{b} \end{array} + y \cdot \begin{array}{c} \text{a}' \\ b' \end{array} = \begin{array}{c} \text{a}'' \\ b'' \end{array} \quad \begin{aligned} \mathbf{a}'' &= x \cdot \mathbf{a} + y \cdot \mathbf{a}' \\ b'' &= x \cdot b + y \cdot b' \end{aligned}$$

$$x \cdot \begin{array}{c} \text{a} \\ \varphi \end{array} + y \cdot \begin{array}{c} \text{a}' \\ \varphi' \end{array} = \begin{array}{c} \text{a}'' \\ \varphi'' \end{array} \quad \varphi'' = x \cdot \varphi + y \cdot \varphi'$$

$$\alpha = \text{stdev}(\varphi)$$

$$\alpha'$$

$$\alpha''$$

$$\alpha''^2 = x^2 \alpha^2 + y^2 \alpha'^2$$

LWE Encryption over the torus

	message	ciphertext	key	lin. combin.	product
TLWE	\mathbb{T}	\mathbb{T}^{n+1}	\mathbb{B}^n	✓	✗
TRLWE	$\mathbb{T}_N[X]$	$\mathbb{T}_N[X]^{k+1}$	$\mathbb{B}_N[X]^k$	✓	✗

$$x \cdot \begin{array}{c} \text{a} \\ \text{b} \end{array} + y \cdot \begin{array}{c} \text{a}' \\ b' \end{array} = \begin{array}{c} \text{a}'' \\ b'' \end{array} \quad \begin{aligned} \text{a}'' &= x \cdot \text{a} + y \cdot \text{a}' \\ b'' &= x \cdot b + y \cdot b' \end{aligned}$$

$$x \cdot \begin{array}{c} \text{a} \\ \varphi \end{array} + y \cdot \begin{array}{c} \text{a}' \\ \varphi' \end{array} = \begin{array}{c} \text{a}'' \\ \varphi'' \end{array} \quad \varphi'' = x \cdot \varphi + y \cdot \varphi'$$

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$$\alpha'$$

$$\alpha''$$

$$\alpha''^2 = x^2 \alpha^2 + y^2 \alpha'^2$$

	message	ciphertext	key	lin. combin.	product
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TRLWE	$\mathbb{T}_N[X]$	$\mathbb{T}_N[X]^{k+1}$	$\mathbb{B}_N[X]^k$	✓	✗
TRGSW	$\mathbb{Z}_N[X]$	ℓ -vector of TRLWE	$\mathbb{B}_N[X]^k$		

TR(GSW) ciphertexts of $\mu \in \mathbb{Z}_N[X]$

$$\text{TRGSW}(\mu) = \left(\begin{array}{c} \text{TRLWE}_K(K \cdot \frac{\mu}{2}) \\ \text{TRLWE}_K(K \cdot \frac{\mu}{4}) \\ \text{TRLWE}_K(K \cdot \frac{\mu}{8}) \\ \hline \text{TRLWE}_K(1 \cdot \frac{\mu}{2}) \\ \text{TRLWE}_K(1 \cdot \frac{\mu}{4}) \\ \text{TRLWE}_K(1 \cdot \frac{\mu}{8}) \end{array} \right)$$

① Internal Product (classical): $\boxtimes: \text{TRGSW} \times \text{TRGSW} \longrightarrow \text{TRGSW}$

② External product (Asiacrypt 2016): $\boxdot: \text{TRGSW} \times \text{TRLWE} \longrightarrow \text{TRLWE}$

$$(\mu_A, \mu_B) \mapsto \mu_A \cdot \mu_B$$

$$(\epsilon_A, \epsilon_B) \mapsto \|\mu_A\|_1 * \epsilon_B + O(\epsilon_A)$$

If $\|\mu_A\|_1 = 1$ the noise propagation is linear!

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If $\|\mu_A\|_1 = 1$ the noise propagation is linear!

Plan

1 Fully Homomorphic Encryption

2 Learning with error over the Torus

3 The framework Chimera

4 Application: feature selection

How choose the homomorphic scheme?

Strengths of HE libraries

- BGV/Helib: SIMD finite field arithmetic
- B/FV, Seal: SIMD vector $\mod p$
- HEAAN: SIMD fixed point arithmetic
- TFHE: single evaluation, boolean logic, comparison, threshold, complex circuits
- etc...

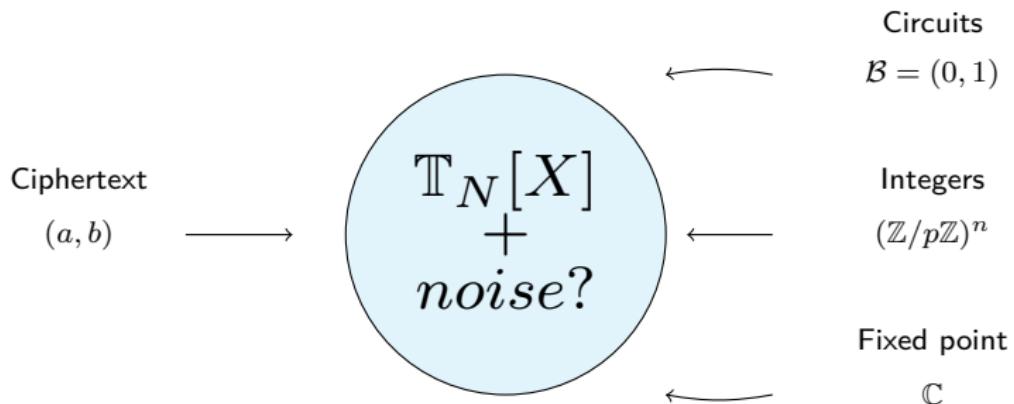
How to get all the benefits without the limitations?

Solution: Chimera

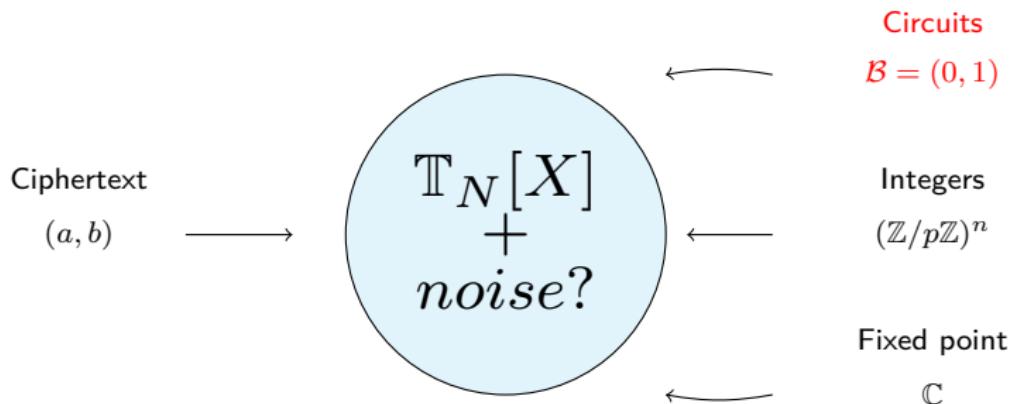
- Unified plaintext space over the Torus
- Switch between ciphertext representations
- Implement bridges between TFHE, B/FV and HEAAN



How we can represent all plaintexts over the $\mathbb{T}_N[X]$?

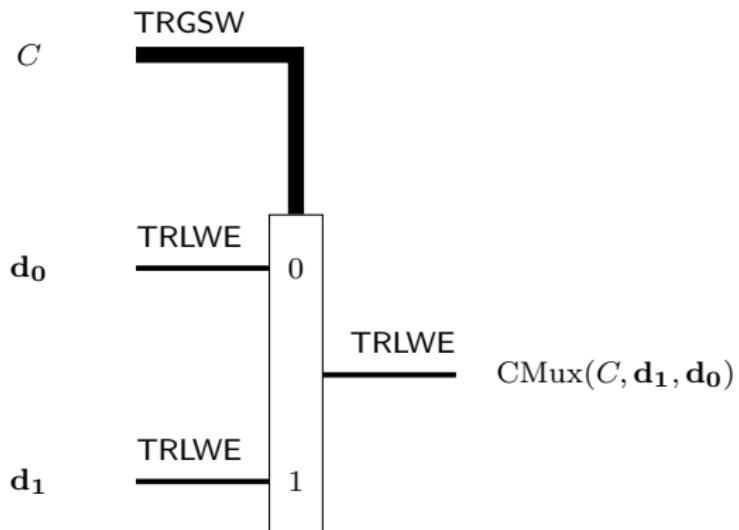


Circuit



Circuit: CMux

$$\text{CMux}(C, d_1, d_0) = C \boxdot (d_1 - d_0) + d_0$$



LUT evaluation

LookUp Tables (LUT) to evaluate arbitrary functions:

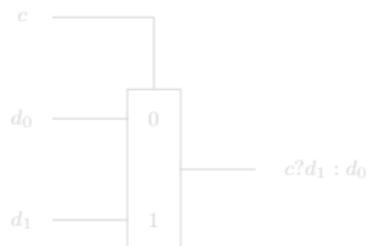
$$f: \mathbb{B}^d \longrightarrow \mathbb{T}^s$$

$$x = (x_0, \dots, x_{d-1}) \longmapsto f(x) = (f_0(x), \dots, f_{s-1}(x))$$

Example with $d = 3$ and $s = 2$

x_0	x_1	x_2	f_0	f_1
0	0	0	0.5	0.3
1	0	0	0.25	0.7
0	1	0	0.1	0.61
1	1	0	0.83	0.9
0	0	1	0.23	0.47
1	0	1	0.67	0.42
0	1	1	0.78	0.12
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Evaluation via MUX tree



LUT evaluation

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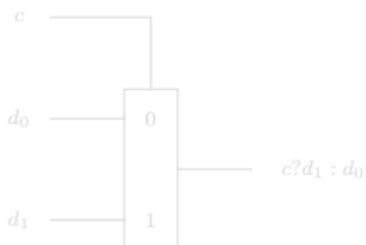
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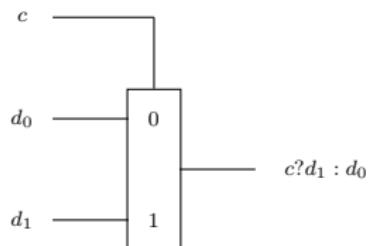
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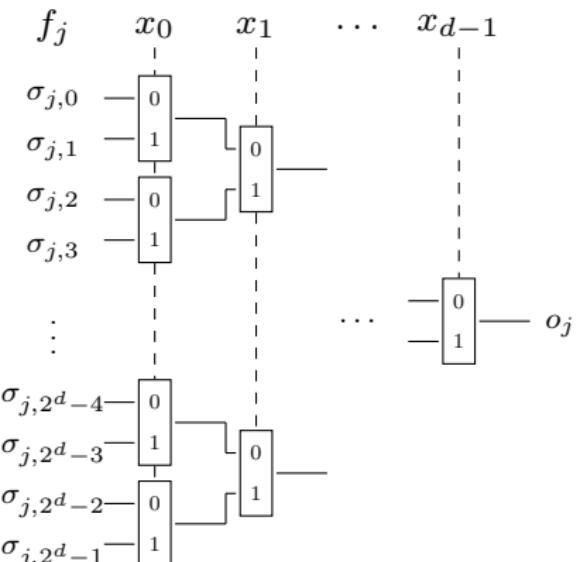
Evaluation via MUX tree



LUT evaluation

How to evaluate it?

x_0	\dots	x_{d-1}	f_0	\dots	f_{s-1}
0	\dots	0	$\sigma_{0,0}$	\dots	$\sigma_{s-1,0}$
1	\dots	0	$\sigma_{0,1}$	\dots	$\sigma_{s-1,1}$
0	\dots	0	$\sigma_{0,2}$	\dots	$\sigma_{s-1,2}$
1	\dots	0	$\sigma_{0,3}$	\dots	$\sigma_{s-1,3}$
\vdots	\dots	\vdots	\vdots	\vdots	\vdots
0	\dots	1	$\sigma_{0,2^d-4}$	\dots	$\sigma_{s-1,2^d-4}$
1	\dots	1	$\sigma_{0,2^d-3}$	\dots	$\sigma_{s-1,2^d-3}$
0	\dots	1	$\sigma_{0,2^d-2}$	\dots	$\sigma_{s-1,2^d-2}$
1	\dots	1	$\sigma_{0,2^d-1}$	\dots	$\sigma_{s-1,2^d-1}$



LUT evaluation: Batching and Packing

Packing data in TRLWE

- TLWE: messages $m \in \mathbb{T}$
- TRLWE: messages $\mathbf{m} \in \mathbb{T}_N[X]$

$$\mathbf{m} = \sum_{i=0}^{N-1} m_i \cdot X^i \quad \sim \quad \mathbf{m} = (m_0, m_1, \dots, m_{N-1})$$

with $m_i \in \mathbb{T}$ for all $i = 0, 1, \dots, N - 1$

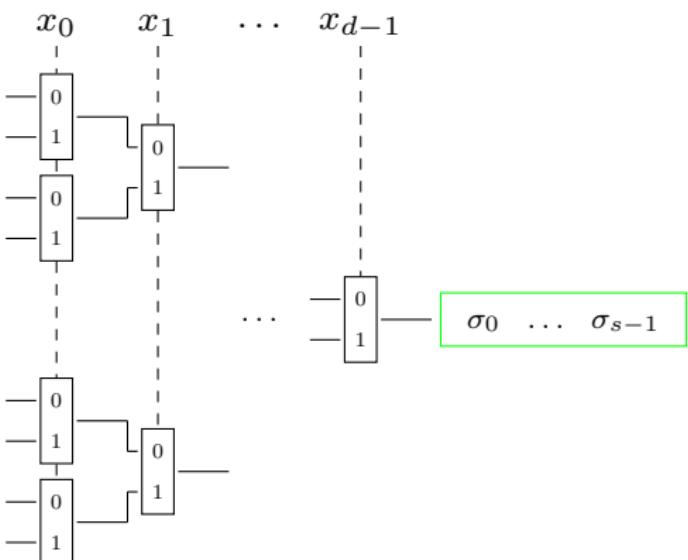
m_0	m_1	m_2	\dots	m_{N-2}	m_{N-1}
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LUT evaluation: Batching and Vertical Packing

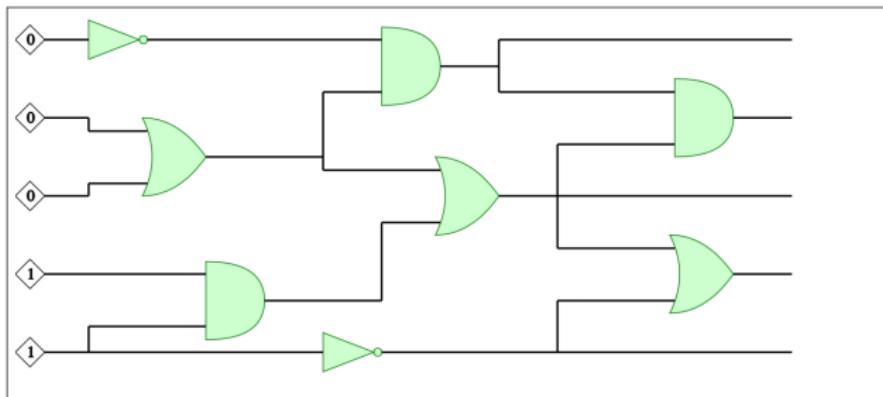
Batching (Horizontal Packing)

- Pack the outputs in a TRLWE ciphertext (green box)

x_0	\dots	x_{d-1}	f_0	\dots	f_{s-1}
0	\dots	0	$\sigma_{0,0}$	\dots	$\sigma_{s-1,0}$
1	\dots	0	$\sigma_{0,1}$	\dots	$\sigma_{s-1,1}$
0	\dots	0	$\sigma_{0,2}$	\dots	$\sigma_{s-1,2}$
1	\dots	0	$\sigma_{0,3}$	\dots	$\sigma_{s-1,3}$
\vdots	\dots	\vdots	\vdots	\vdots	\vdots
0	\dots	1	$\sigma_{0,2^d-4}$	\dots	$\sigma_{s-1,2^d-4}$
1	\dots	1	$\sigma_{0,2^d-3}$	\dots	$\sigma_{s-1,2^d-3}$
0	\dots	1	$\sigma_{0,2^d-2}$	\dots	$\sigma_{s-1,2^d-2}$
1	\dots	1	$\sigma_{0,2^d-1}$	\dots	$\sigma_{s-1,2^d-1}$



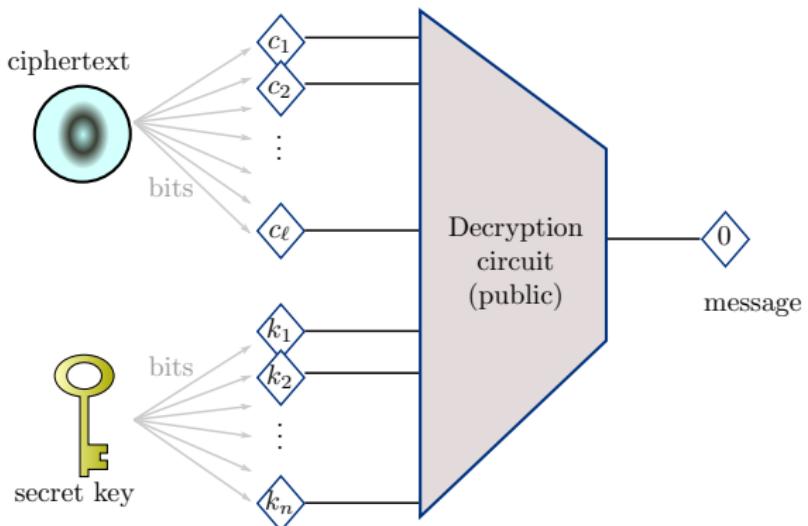
The noise in FHE



Animation Circuit

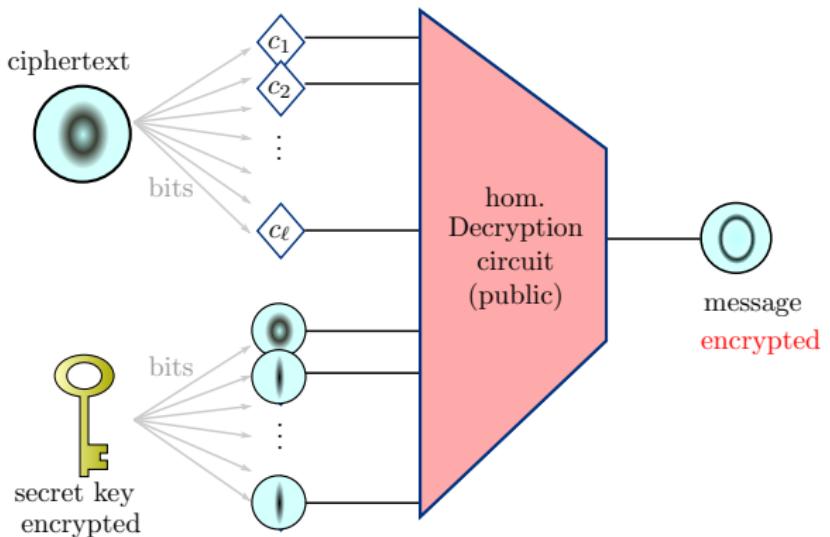
Bootstrapping

Gentry's breakthrough idea : refresh the ciphertext by evaluating the decryption circuit homomorphically (using the decryption key bits in encrypted form).

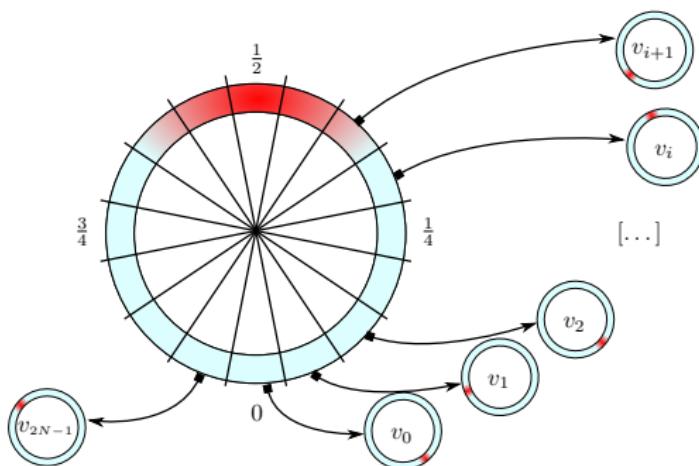


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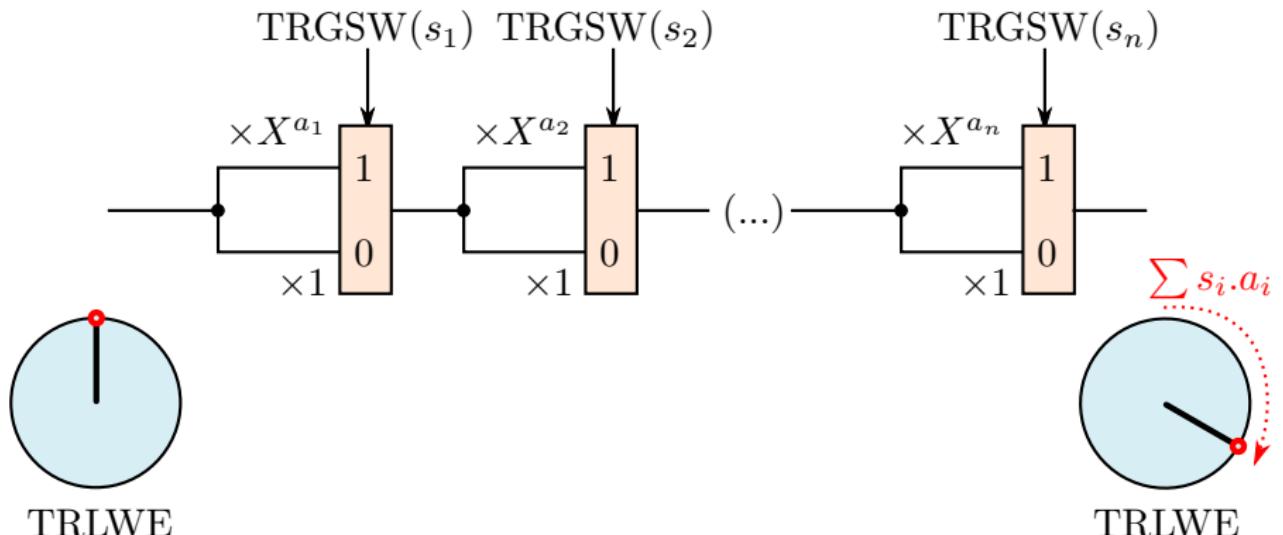
Gate Bootstrapping (TLWE to TLWE)



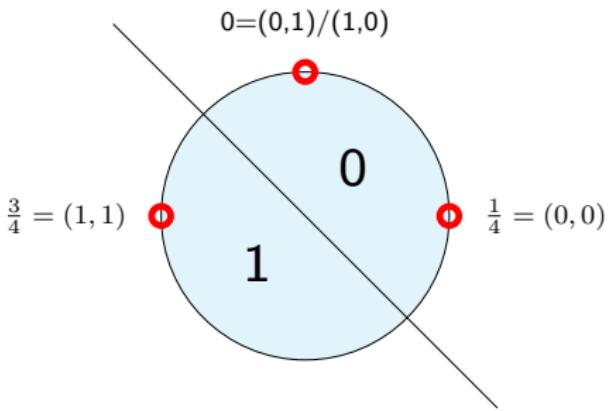
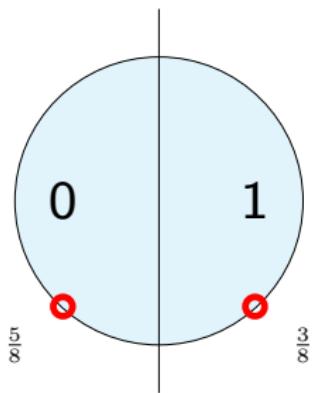
Bootstrapping algorithm of (\mathbf{a}, b)

1. Start from (a trivial) TRLWE ciphertext of message
 $v_0 + v_1X + \dots + v_{N-1}X^{N-1}$
 N coeffs mod $X^N + 1$ can be viewed as $2N$ coeffs mod $X^{2N} - 1$ s.t. $v_{N+i} = -v_i$
2. Rotate it by $t = -\varphi_s(\mathbf{a}, b)$ positions using external product.
3. Extract the constant term (which encrypts v_p).

Circuit: Blindrotate



Exemple AND

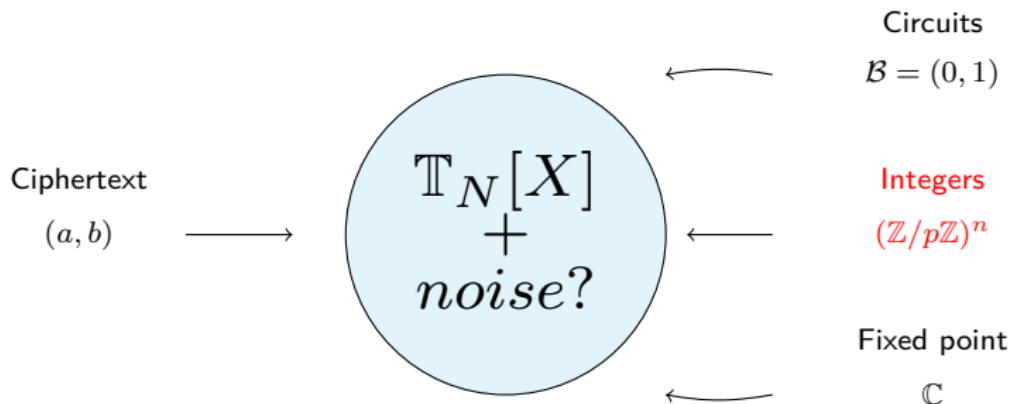


AND

Sum + BlindRotate

NAND, OR, NOT ...

Integers



BFV scheme (encoding)

- $\mathbb{Z}_N[X] \bmod p$: the ring of polynomials with integer $\bmod p$ coefficients module $X^N + 1$
- If $X^N + 1$ has N roots mod p , $\mathbb{Z}/p\mathbb{Z}^N$ is isomorphic to $\mathbb{Z}_N[X] \bmod p$ (analogue of the complex slots, but mod p).

Examples: $N = 2$, $p = 5$

- **coeffs:** $(1 + X) \cdot (3 + 4X) = 3 + 7X + 4X^2 = 4 + 2X \bmod (X^2 + 1) \bmod 5$
- Roots of $X^2 + 1 \bmod 5$: green: $X=2$, blue: $X=3$
- **slots:** $[3, 4] \cdot [1, 0] = [3, 0] \bmod 5$

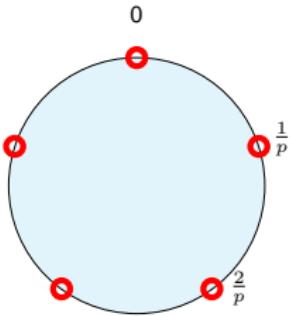
Coefficient to slot representation

- In BFV: p should verify some conditions (never power of 2)
- In BGV: any p (work in extended fields)

BFV scheme (encoding)

$$(\mathbb{Z}/p\mathbb{Z})^N \simeq \mathbb{Z}_N[X] \mod p \simeq \frac{1}{p} \mathbb{Z}_N[X] \mod 1$$

The plaintext space \mathcal{M} is composed by exact multiples of $\frac{1}{p}$.



Plaintext addition ($\mu_1(X), \mu_2(X)$)

$$\mu_1(X) + \mu_2(X) := \mu_1(X) + \mu_2(X) \mod 1.$$

Plaintext product (Montgomery) ($\mu_1(X), \mu_2(X)$)

$$\mu_1(X) \boxtimes_p \mu_2(X) := p \cdot \mu_1(X) \cdot \mu_2(X) \mod 1.$$

Problem of lift

Examples: $p = 3$, $\mu_1 = \frac{1}{3}$ and $\mu_1 = \frac{2}{3}$

- Exact product: $3(I_1 + \frac{1}{3})(I_2 + \frac{2}{3}) = I + \frac{2}{3} = +\frac{2}{3} \bmod 1$, for all I_1, I_2 integers
- Product with noise and small element: $3 * 5.33333 * 10.66665 = 170.\textcolor{green}{6662}$
- Product with noise and big element: $3 * 12345678.33333 * 7654321.66665 = -.\textcolor{red}{839\dots}$

- We need a small representative of the plaintext to keep the result correct.
- We should lift the ciphertext to small representative in $\mathbb{R}[X]$ (all coefficients in $[-1/2, 1/2)$).
- $\frac{1}{p} \gg noise$

Homomorphic operations

Homomorphic addition $c_1 = (a_1, b_1), c_2 = (a_2, b_2)$

$$(a, b) = (a_1 + a_2, b_1 + b_2)$$

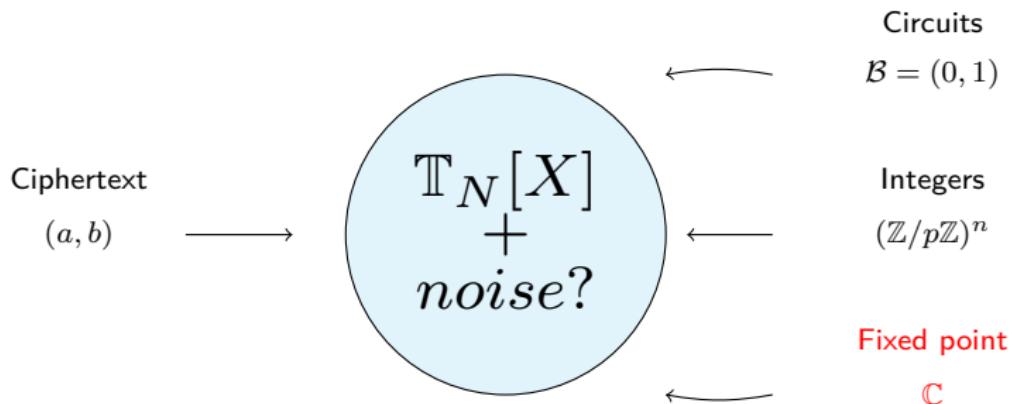
Homomorphic product $c_1 = (a_1, b_1), c_2 = (a_2, b_2)$

$$\begin{aligned} p(b_1 - s.a_1)(b_2 - s.a_2) &= \underbrace{(p.b_1.b_2)}_{C_0} - s. \underbrace{(p.a_1.b_2 + p.a_2.b_1)}_{C_1} + s^2. \underbrace{(p.a_1.a_2)}_{C_2} \\ &= (b - s.a) \end{aligned}$$

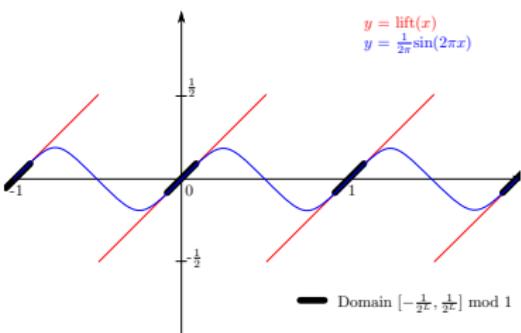
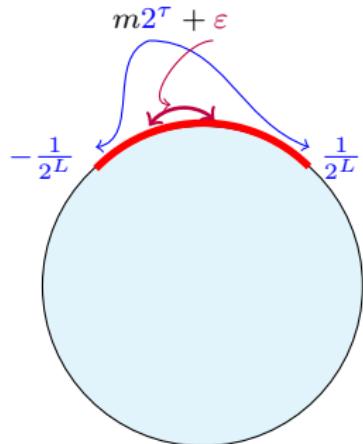
Relinearize the term $(p.a_1.a_2)s^2$ using the external product:

$$c_1 \boxtimes_p c_2 = (\textcolor{red}{C}_1, \textcolor{blue}{C}_0) - TRGSW(s) \square (C_2, 0)$$

Fixed point



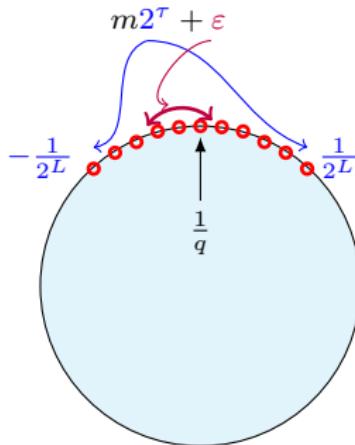
HEAAN



Continuous approach

- $x \times y = \text{Lift}(x) * \text{Lift}(y) \text{ mod } 1$.
- ✓ This approach can preserve (or reduce) the interval $[-\frac{1}{2^L}, \frac{1}{2^L}]$
- ✓ Lift is a periodic function: approx by sinus (or other Fourier serie) wherever it matters...
- ✗ ...but sinus can only be approx by a polynomial, which recursively requires a product.

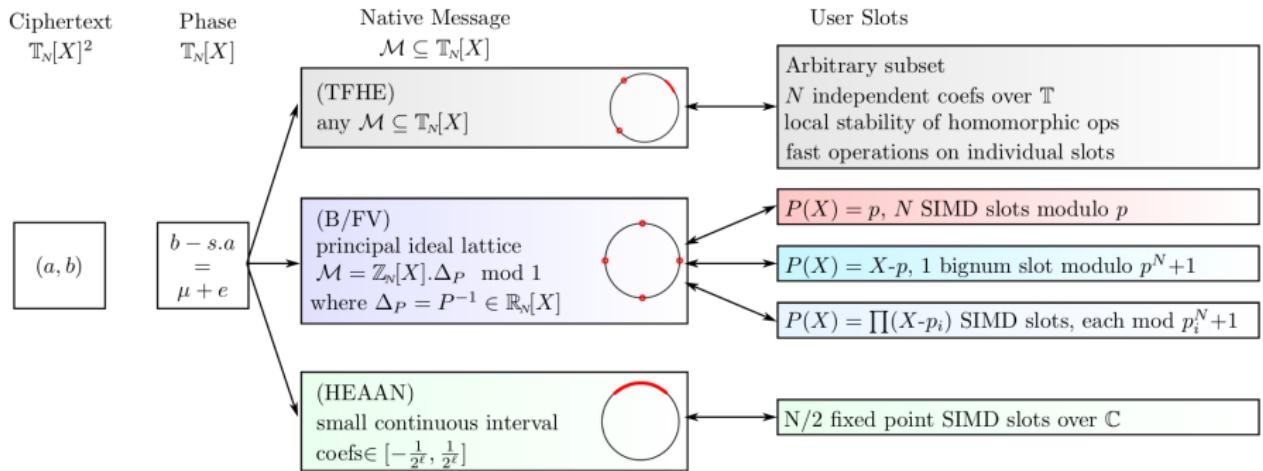
Fixed point: HEAAN



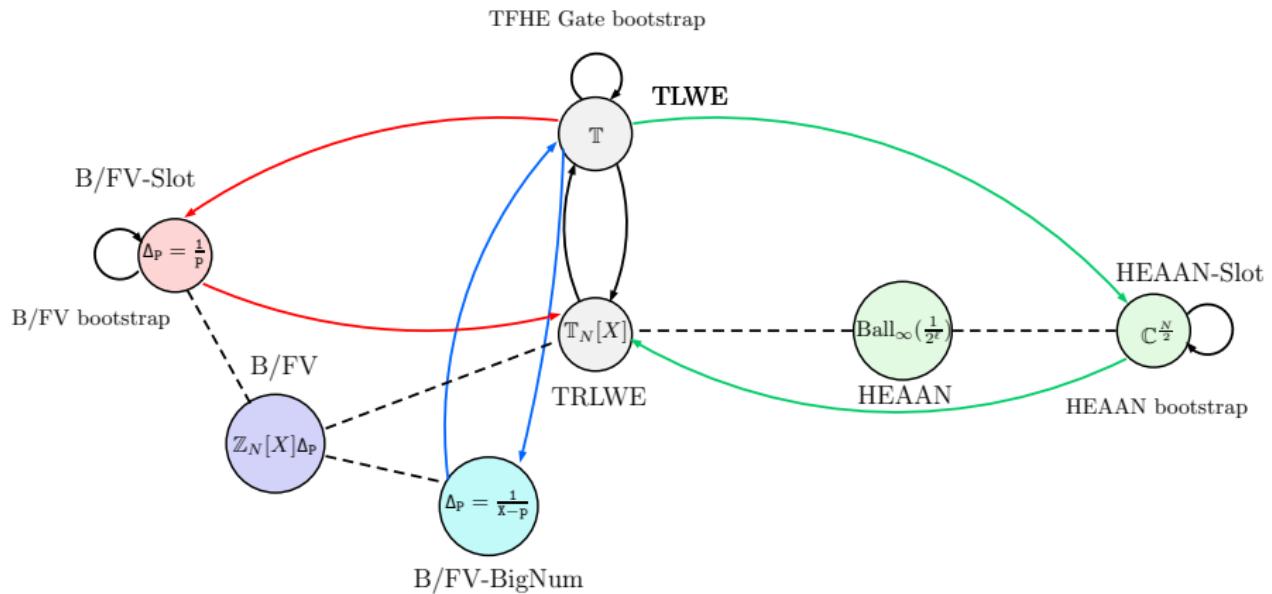
Discrete approach

- round a, b (and thus μ) on exact multiples of $\frac{1}{q}$ where $q \approx 2^{L+\rho}$.
- ✓ Brings us in the ring $\frac{1}{q}\mathbb{Z}_N[X] \bmod 1$ (avoids lifting)
- ✓ Exact Montgomery product $q(b_1 - sa_1)(b_2 - sa_2)$
- ✗ Blows up the interval $[-\frac{1}{2^L}, \frac{1}{2^L}] \rightarrow [-\frac{1}{2^{L-\rho}}, \frac{1}{2^{L-\rho}}] \dots$
...works a leveled number of times.

Unifying the plaintext space in RLWE-schemes



Bridges between LWE based schemes



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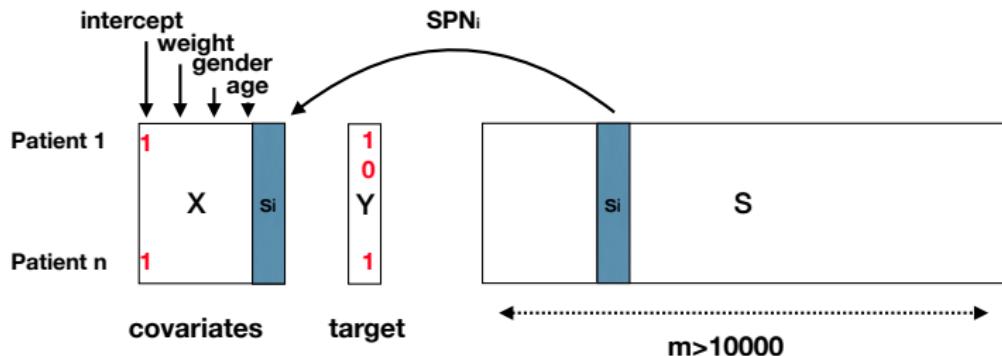
3 The framework Chimera

4 Application: feature selection

Application Idash

Goal:

Develop a secure parallel outsourcing solution to compute Genome Wide Association Studies (GWAS) based on logistic regression using **homomorphically encrypted** data.



Input:

- $X \in \mathcal{M}_{n,k+1}(\mathbb{R})$ input matrix
- $y \in \mathbb{B}^n$ binary vector
- $S \in \mathcal{M}_{n,m}(\mathbb{R})$ assumed binary

Output:

- $stat \in \mathbb{R}^m$

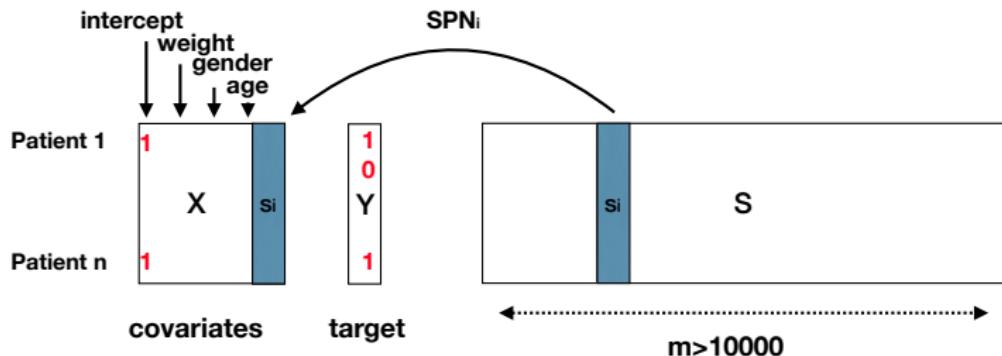
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- Make plaintext algorithm FHE friendly
- Use hybrid homomorphic encryption

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Key points of our solution:

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Algorithm in plaintext

Algorithm 2 Plaintext algorithm

```

1:  $\beta^{(0)} = (0, \dots, 0)$ 
2: for  $t = 1$  to  $\text{iters}$  do
3:    $\beta^{(t)} \leftarrow \beta^{(t-1)} + \text{step} \cdot X^T \cdot (\mathbf{y} - \sigma(X\beta^{(t-1)}))$ 
4: end for ▷ logreg
5:  $\mathbf{p} \leftarrow \sigma(X\beta^{(\text{iters})})$ 
6:  $\mathbf{z}^* \leftarrow (\mathbf{y} - \mathbf{p})^T \cdot S$  ▷ numerator
7:  $W \leftarrow \text{diag}(p * (1 - p))$ 
8:  $G \leftarrow X^T \cdot W \cdot X \approx \frac{1}{4} * Id$  (assumed that  $X$  orthogonal)
9:  $A \leftarrow X^T \cdot W \cdot S$ 
10:  $\mathbf{s}^{*2} = \text{cols}(W \cdot (S \odot S)) - \text{cols}(A \odot G^{-1} \cdot A)$ 
11:  $(\approx A[0] * \sqrt{n} - 4 * \text{cols}(A \odot A))$  ▷ denominator
12:  $\mathbf{r}_i = [2 \cdot \log(|\mathbf{z}^*_i|) - \log(|\mathbf{s}^{*2}_i|)]$  for each  $i \in [1, m]$  ▷ log of stat
  
```

$$stat_i = \frac{\mathbf{z}^*_i}{\sqrt{\mathbf{s}^{*2}_i}} = \frac{1}{2} \exp(\mathbf{r}_i)$$

$$\text{p-value}_i = \text{p-Norm}(stat_i)$$

Algorithm in plaintext

Algorithm

```

for loops
(better with fast bootstrapping)

1:  $\beta^{(0)}$ 
2: for  $t = 1$  to  $\text{iters}$  do
3:    $\beta^{(t)} \leftarrow \beta^{(t-1)} + \text{step} \cdot X^T \cdot (\mathbf{y} \rightarrow \sigma(X\beta^{(t-1)}))$ 
4: end
continuous non-polynomial functions
(Approx numbers, or Lookup tables) ▷ logreg

5:  $\mathbf{p} \leftarrow$ 
6:  $\mathbf{z}^* \leftarrow$  ▷ numerator
7:  $W \leftarrow \text{diag}(p * (1 - p))$ 
8:  $G \leftarrow X^T \cdot W \cdot X \approx \frac{1}{4} * \text{Id}$  (assumed that  $X$  orthogonal)
9:  $A \leftarrow X^T \cdot W \cdot S$ 
10:  $\mathbf{s}^{*2} = \text{cols}(W \cdot (S \odot S)) - \text{cols}(A \odot G^{-1} \cdot A)$ 
11:  $(\approx A[0] * \sqrt{n} - 4 * \text{cols}(A \odot A))$  ▷ denominator
12:  $\mathbf{r}_i = [2 \cdot \log(|\mathbf{z}^*_i|) - \log(|\mathbf{s}^{*2}_i|)]$  for each  $i \in [1, m]$  ▷ log of stat

```

$$\text{stat}_i = \frac{\mathbf{z}^*_i}{\sqrt{\mathbf{s}^{*2}_i}} = \frac{1}{2} \exp(\mathbf{r}_i)$$

$$\text{p-value}_i = \text{p-Norm}(\text{stat}_i)$$

Algorithm in plaintext

Algorithm

```

1:  $\beta^{(0)}$  for loops
   (better with fast bootstrapping)
2: for  $t = 1$  to iters do
3:    $\beta^{(t)} \leftarrow \beta^{(t-1)} + \text{step} \cdot X^T \cdot (\mathbf{y} \rightarrow \sigma(X\beta^{(t-1)}))$ 
4: end for individual non-linear operations in small dimension
   (lookup tables)
5:  $\mathbf{p} \leftarrow \dots$ 
6:  $\mathbf{z}^* \leftarrow \dots$ 
7:  $W \leftarrow \text{diag}(\mathbf{p})$  multiplication with fresh ciphertexts
   (better with TFHE's external product)
8:  $G \leftarrow X^T \cdot W \cdot X$ 
9:  $A \leftarrow X^T \cdot W \cdot G^{-1}$ 
10:  $\mathbf{s}^{*2} = \text{cols}(W \cdot (S \odot S)) - \text{cols}(A \odot G^{-1} A)$ 
11:  $(\approx A[0] * \sqrt{n} - 4 * \text{cols}(A \odot A))$  ▷ denominator
12:  $\mathbf{r}_i = [2 \cdot \log(|\mathbf{z}^*_i|) - \log(|\mathbf{s}^{*2}_i|)]$  for each  $i \in [1, m]$  ▷ log of stat

```

$$stat_i = \frac{\mathbf{z}^*_i}{\sqrt{\mathbf{s}^{*2}_i}} = \frac{1}{2} \exp(\mathbf{r}_i)$$

$$\text{p-value}_i = \text{p-Norm}(stat_i)$$

Algorithm in plaintext

Algorithm

```

1:  $\beta^{(0)}$  for loops
   (better with fast bootstrapping)
2: for  $t = 1$  to iters do
3:    $\beta^{(t)} \leftarrow \beta^{(t-1)} + \text{step} \cdot X^T \cdot (\mathbf{y} \rightarrow \sigma(X\beta^{(t-1)}))$ 
4: end for individual non-linear operations in small dimension
   (lookup tables)
5:  $\mathbf{p} \leftarrow \dots$ 
6:  $\mathbf{z}^* \leftarrow \dots$ 
7:  $W \leftarrow \text{diag}(\mathbf{p})$  multiplication with fresh ciphertexts
   (better with TFHE's external product)
8:  $G \leftarrow X^T \cdot W \cdot X$ 
9:  $A \leftarrow X^T \cdot W \cdot G^{-1}$ 
10:  $\mathbf{s}^{*2} = \text{cols}(W \cdot (S \odot S)) - \text{cols}(A \odot G^{-1} A)$ 
11:  $(\approx A[0] * \sqrt{n} - 4 * \text{cols}(A \odot A))$ 
12:  $\mathbf{r}_i = [2 \cdot \log(|\mathbf{z}^*_i|) - \log(|\mathbf{s}^{*2}_i|)]$  for each  $i \in [1, m]$ 

```

▷ numerator

$$\text{stat}_i = \frac{\mathbf{z}^*_i}{\sqrt{\mathbf{s}^{*2}_i}} = \frac{1}{2} \exp(\mathbf{r}_i)$$

$$\text{p-value}_i = \text{p-Norm}(\text{stat}_i)$$

continuous function batched on a large vector

Algorithm in plaintext

Algorithm

```

for loops
(better with fast bootstrapping)

1:  $\beta^{(0)}$ 
2: for  $t = 1$  to  $\text{iters}$  do
3:    $\beta^{(t)} \leftarrow \beta^{(t-1)} + \text{step} \cdot X^T \cdot (\mathbf{y} \rightarrow \sigma(X\beta^{(t-1)}))$ 
4: end for
continuous non-polynomial functions
(Approx numbers, or Lookup tables)
5:  $\mathbf{p} \leftarrow \dots$ 
6:  $\mathbf{z}^* \leftarrow \dots$ 
7:  $W \leftarrow \text{diag}(\dots)$ 
8:  $G \leftarrow X^T \cdot W \cdot \mathbf{p}$ 
multiplication with fresh ciphertexts
(better with TFHE's external product)
9:  $A \leftarrow X^T \cdot W \cdot \mathbf{z}^*$ 
10:  $\mathbf{s}^{*2} = \text{cols}(W \cdot (S \odot S)) - \text{cols}(A \odot G^{-1} A)$ 
11:  $(\approx A[0] * \sqrt{n} - 4 * \text{cols}(A \odot A))$ 
12:  $\mathbf{r}_i = [2 \cdot \log(|\mathbf{z}^*_i|) - \log(|\mathbf{s}^{*2}_i|)]$  for each  $i \in [1, m]$ 
    individual non-linear operations in small dimension
    (lookup tables)
    ▷ numerator
    very large dimension
    (fully packed SIMD)
    ▷ log or start
  
```

$$\text{stat}_i = \frac{\mathbf{z}^*_i}{\sqrt{\mathbf{s}^{*2}_i}} = \frac{1}{2} \exp(\mathbf{r}_i)$$

continuous function batched on a large vector

$$\text{p-value}_i = \text{p-Norm}(\text{stat}_i)$$

Which fully homomorphic scheme should we choose?

Hybrid homomorphic encryption: Chimera

① Initial Logreg on matrix X and vector y

- adapt lib TFHE + logreg

② Large-scale linear algebra computations

- implement Chimera (version 2 of TFHE)

③ Batch Logarithm computation

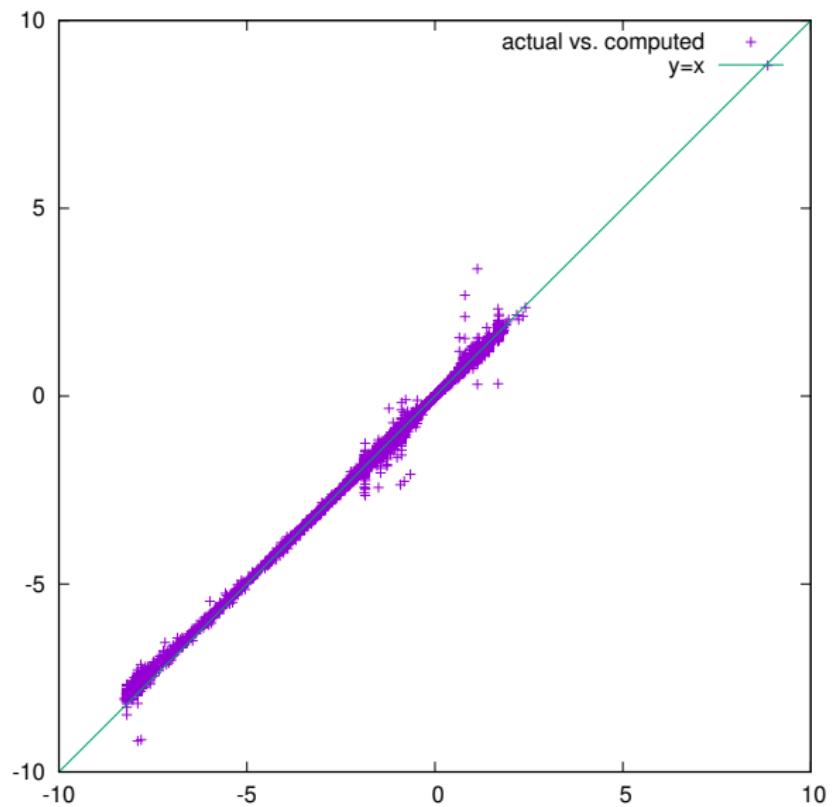
- adapt lib HEAAN

Benchmarks

Steps	Timing (4 cores)	Timing (96 cores)	RAM
KeyGen	5.5 mins	2.0 mins	4.4 GB
Encryption	7.2 mins	1.3 mins	8.6 GB
Cloud Computation	3h06	10.2 mins	7.8 GB

- Input ciphertext: 5GB (enc X, y, S)
- Final ciphertext: 640KB (enc numerator + denominator)

Numerical Accuracy (FHE has noise)



Questions?

