

Crypto Village - DEFCON 2019

The story

- Motivation
- 2 Understanding the paper
- Tools of the trade

The code

- 4 Range proof
- 5 Rust tricks
- 6 Above and beyond

The story

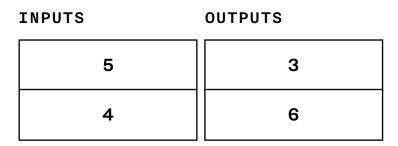
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Why do we care about zero knowledge proofs?

Non-confidential transaction



$$5 + 4 = 3 + 6$$

Confidential transaction (broken)

INPUTS

OUTPUTS

$$A = Com(5)$$

$$C = Com(3)$$

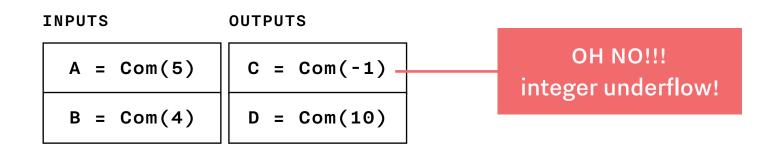
$$B = Com(4)$$

$$D = Com(6)$$

Additively homomorphic commitment

$$A + B = C + D$$

Confidential transaction (broken)



$$A + B = C + D$$

Confidential transaction

INPUTS OUTPUTS A = Com(5) $C = Com(3) proof_{(C)}$ $D = Com(6) proof_{(D)}$

A + B = C + D

ZK proof that amount is in range

Why do we care about Bulletproofs?

Blockchains & Bulletproofs

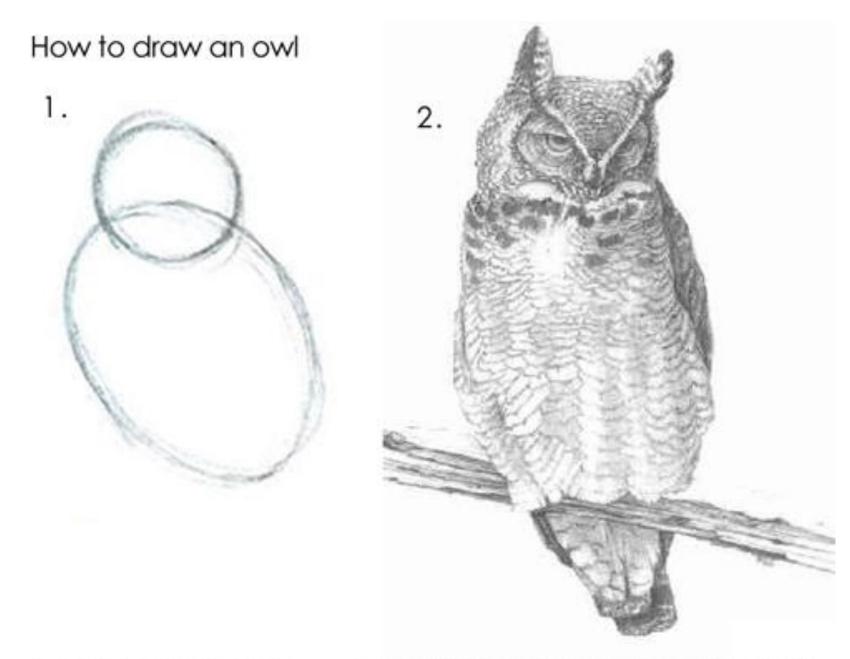
Blockchain requirement	Bulletproofs provide
Constrained proof size	O(log(N)) proof sizes,
(all nodes must receive and verify proofs)	less than 1 Kb for most cases.
Fast verification	Fast verification with Ristretto and AVX2 ;
(low latency - all verifiers must sync quickly)	scales well via batching and aggregation.
Ad hoc logic	No trusted setup -
(different value flows,	cheap on-the-fly initialization of verification circuit
custom smart contracts)	

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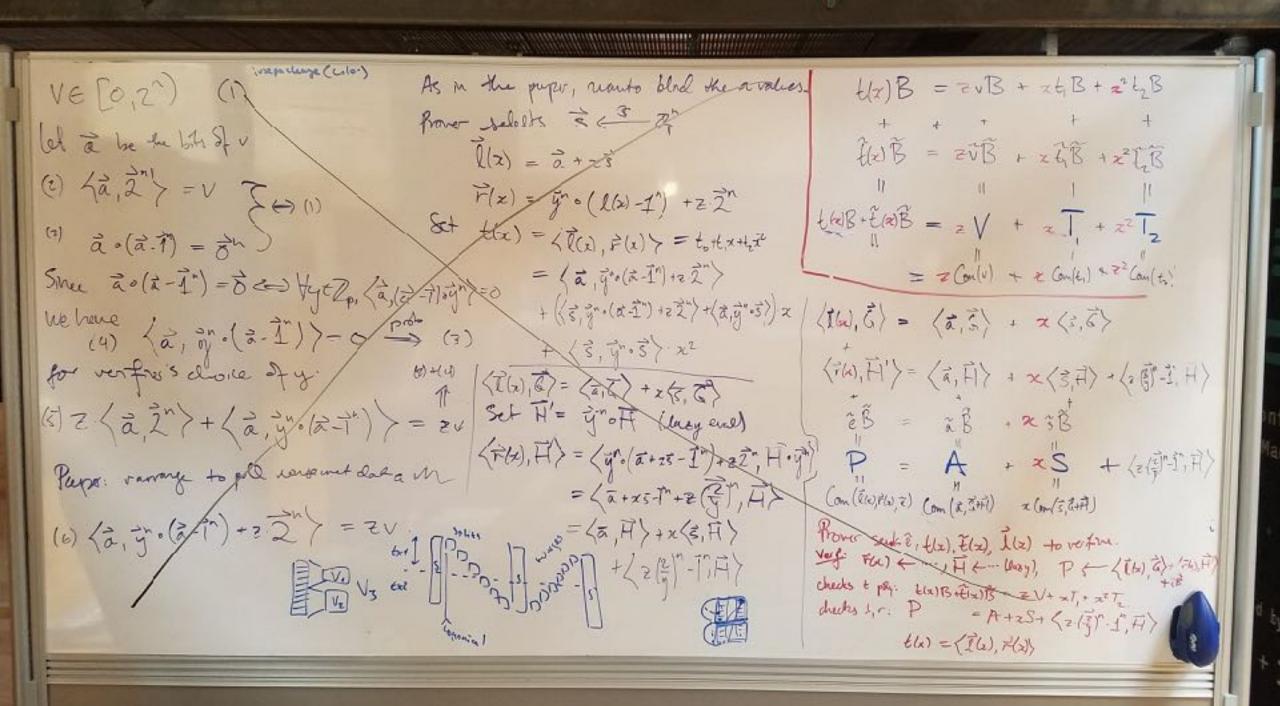
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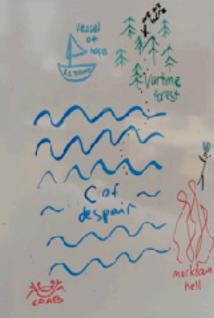
1. Draw some circles

2. Draw the rest of the fucking owl



(るのうちか)+(るのをとめの) いれる June 12 12 12 12 > =0 = (a. ; 3"-ar) + (a. ; 30. 42) + } merge くずっていずっ(きゃ、火水))+ Mr. 2" + mo. gt + mo. g. < 1, -3, +20. w.> ←+6(4,+)-6(4,€) = くて、+ ずっ(きのと),ずったと+ (至成的, 口) (なりまで以よ)+ くらつの(言をとり、言なとと)+ - d(4, 2) M. X - g" + 2(13 (NO)) 十くなっちするととう - くなすがっ(言の、ye), ずった>+ } nerge くなすかっ住の、ye), 言いとうナ つの(をいう)、そののいり、といういという」(まってもいでくずいというがの成をもでいという -d(4,2)x2+(0,0-5"+20.40). x2 EZ,"[x] ac → ac· K+ C· X3 ao → ao· X' yo → wo· X BLADING imer product: 3 QE + OE: X+ SE: X2 No > FF. X. Me > FF. X EZp"[x] (まゆって+火·ゼノ=く(で、×・5で、×3)+ガで(まる、火~×), ずへ(でとメナモ・メナ 2º. と、メ)+ くる·xzg·サーザーナミンツーンナ e-how come consider definitions in digital don't change? -6(42) f(4,2) maybe they do!

(a,b) + (c,d) = (a+c,b+d) = 201 = 201 (a:x+c-x²; bx+d-x°) = (a,b) x²+ (c,d)x²+



Proving range statements with bit vectors

Let a be the vector of bits of v. Then v can be represented as an inner product of bits a and powers of two $2^n = (1, 2, 4, ..., 2^{n-1})$:

$$egin{aligned} v &= \langle \mathtt{a}, \mathbf{2}^n
angle \ &= a_0 \cdot 2^0 + \dots + a_{n-1} \cdot 2^{n-1}. \end{aligned}$$

We need a to be a vector of integers $\{0,1\}$. This can be expressed with an additional condition

$$\mathbf{a}\circ(\mathbf{a}-\mathbf{1})=\mathbf{0},$$

where $\mathbf{x} \circ \mathbf{y}$ denotes the entry-wise multiplication of two vectors. The result of multiplication can be all-zero if and only if every bit is actually 0 or 11.

As a result of representing value in binary, the range condition $v \in [0, 2^n)$ is equivalent to the pair of conditions

$$\langle \mathbf{a}, \mathbf{2}^n \rangle = v,$$

 $\mathbf{a} \circ (\mathbf{a} - \mathbf{1}) = 0.$

We will eventually need to make separate commitments to the vectors **a** and **a** - **1**, so we set $\mathbf{a}_L = \mathbf{a}$, $\mathbf{a}_R = \mathbf{a} - \mathbf{1}$ to obtain

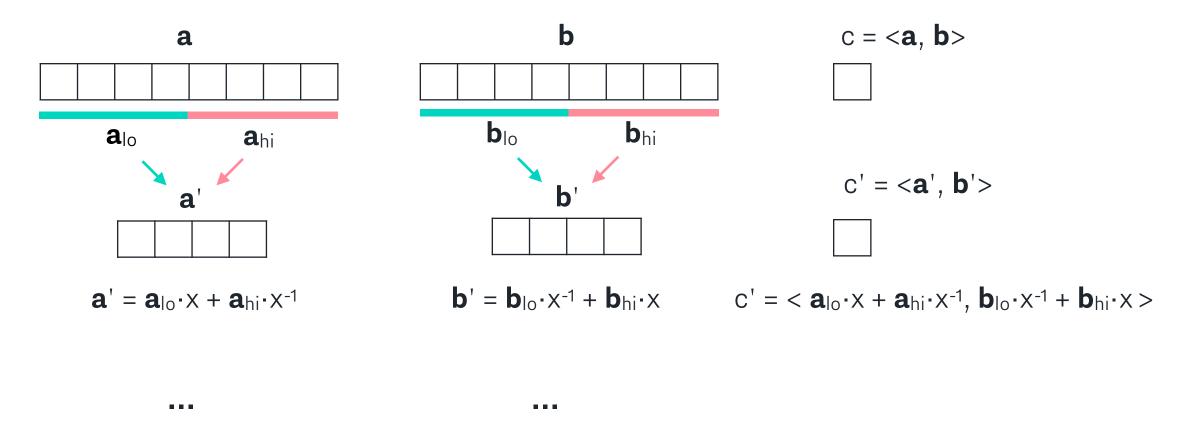
$$egin{align} \langle \mathbf{a}_L, \mathbf{2}^n
angle &= v, \ \mathbf{a}_L \circ \mathbf{a}_R &= \mathbf{0}, \ (\mathbf{a}_L - \mathbf{1}) - \mathbf{a}_R &= \mathbf{0}. \end{aligned}$$

Bulletproof building block: inner products

$$c = \langle a, b \rangle$$

We can make a proof that $c = \langle \mathbf{a}, \mathbf{b} \rangle$ in size and $O(\log(n))$ instead of O(n).

Prover gets random challenge scalar x from verifier



The proof size is O(log(n)) instead of O(n).

Bulletproof range proofs

How do we express a range as an inner product?

$$0 \le v < 2^n \rightarrow \text{math a} \rightarrow c = \langle a, b \rangle$$
crypto

We want to prove:

$$0 \le v < 2^n$$

If this is true, then v must be a binary number of length n.

$$v = \sum_{\substack{ x \\ 2^3 | 2^2 | 2^1 | 2^0 }} 0 \frac{1}{1} \frac{1}{1} \frac{1}{1}$$
If $v=7$, $n=4$

We want to prove:

$$0 \le v < 2^n$$

If this is true, then v must be a binary number of length n.

$$v = \sum_{\substack{0 \\ x}} \boxed{0 \quad 1 \quad 1 \quad 1}$$
Let's call this \mathbf{a}_L

$$v = \left\langle \mathbf{a}_L, \mathbf{2}^n \right\rangle$$

$$v = \left\langle \mathbf{a}_L, \mathbf{2}^n \right\rangle$$

We want to prove:

$$0 \le v < 2^n$$

We can do this by proving:

1)
$$V = \langle \mathbf{a}_{L}, \mathbf{2}^{n} \rangle$$

2) $a_L \circ (a_L - 1^n) = 0^n$

binary structure of v

bits are actually bits (0s or 1s)

$$0 \le v < 2^n$$

$$V = \langle \mathbf{a}_{L}, \mathbf{2}^{n} \rangle$$

$$\mathbf{a}_{L} \circ (\mathbf{a}_{L} - \mathbf{1}^{n}) = \mathbf{0}^{n}$$

Add blinding factors

Combine statements

$$\rightarrow$$
 c= $\langle a, b \rangle$

Want more details?

I'm giving a "Bulletproofs deep dive" talk at DEFCON too! **Sunday** 8/11 at **11:45am** at **Monero Village**

The Bulletproofs paper:

https://eprint.iacr.org/2017/1066.pdf

Our notes on the Bulletproofs math:

https://doc-internal.dalek.rs/bulletproofs/notes/index.html

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We need to build:

- Prime order group
- Fiat-Shamir heuristic

Bulletproofs requires a prime-order group

2.4 Notation

Let \mathbb{G} denote a cyclic group of prime order p,

Sounds good, but how do you actually implement this?

What kind of elliptic curve should we use?

Edwards

e.g. Curve25519, FourQ

Weierstrass

e.g. secp256k1

fastest formulas





complete formulas





easy in constant time



X

prime-order group





Examples of cofactor problems

Ed25519 signature verification **differs between single and batch** verification As specified in the RFC, the set of valid signatures is not defined!

Onion Service addresses in Tor had to add extra validation.

Cofactor problem: 8 addresses for the same server.

Monero had a critical vulnerability due to cofactors.

Cofactor problem: allowed spending the same amount 8 times.

Decaf & Ristretto: the best of both worlds

- **Decaf** Mike Hamburg '15
 - Cofactor 4 reduction
- Ristretto Mike Hamburg, Henry de Valence
 - Cofactor 8 reduction
 - Curve25519 has cofactor 8

Decaf: https://eprint.iacr.org/2015/673.pdf

Ristretto: https://ristretto.group

Curve25519 is fast!

- Curve25519 has cofactor 8
- Hisil, Wong, Carter, Dawson '08 introduced fast parallel formulas for Curve25519
- Curve25519-dalek is a fast, pure-Rust AVX2 implementation of those formulas

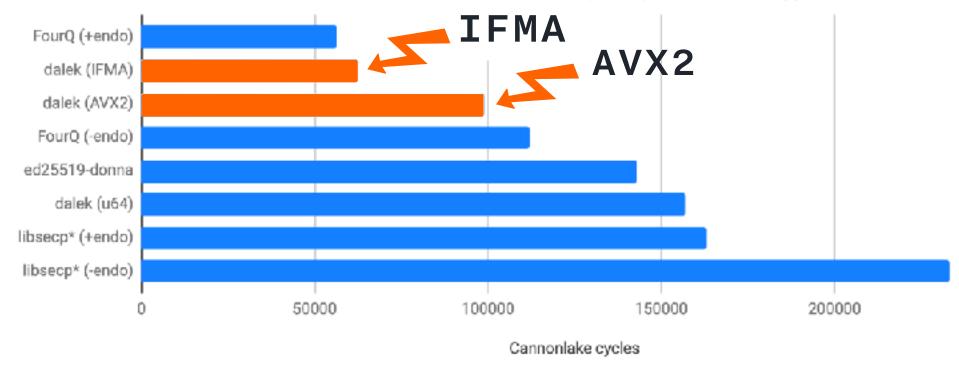
curve25519-dalek: https://doc-internal.dalek.rs/curve25519_dalek/backend/avx2/index.html

HWCD: https://www.iacr.org/archive/asiacrypt2008/53500329/53500329.pdf

Blog post: https://medium.com/@hdevalence/accelerating-edwards-curve-arithmetic-with-parallel-formulas-ac12cf5015be

Is this strategy fast? Yes!

Cost to compute aA+bB for fixed B, variable A (e.g., signature verify)



ristretto255: a prime-order group up to 4x faster than secp256k1.

The Fiat-Shamir Heuristic

Converts an **interactive** argument into a **non-interactive** one.

Idea: replace a verifier's **random challenges** with a **hash** of the prover's messages.

$$\mathcal{P}_{\mathsf{IP}} \to \mathcal{V}_{\mathsf{IP}} : L, R$$
 $\mathcal{V}_{\mathsf{IP}} : x \xleftarrow{\$} \mathbb{Z}_p^{\star}$ $\mathcal{V}_{\mathsf{IP}} \to \mathcal{P}_{\mathsf{IP}} : x$

Sounds good, but how do you actually implement this?

Hashing data is kind of complicated!

What if you forget to feed data into the hash?

What if your data is **ambiguously encoded** in the hash?

How do you handle multi-round protocols?

Where do you put domain separators?

... and many more edge cases.

What if there was a first-class transcript object?

Paper

Implementation

```
\mathcal{P}_{\mathsf{IP}} \to \mathcal{V}_{\mathsf{IP}} : L, R
```

```
transcript.commit_point(b"L", L);
transcript.commit_point(b"R", R);
```

```
\mathcal{V}_{\mathsf{IP}}: x \xleftarrow{\$} \mathbb{Z}_p^{\star}
\mathcal{V}_{\mathsf{IP}} \to \mathcal{P}_{\mathsf{IP}}: x
```

```
let x = transcript.challenge_scalar(b"x");
```

Merlin: STROBE-based transcripts for ZKPs

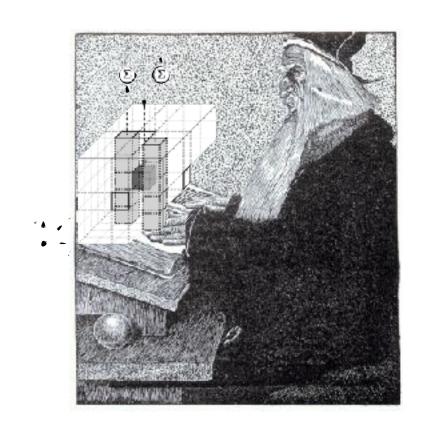
Implement protocols as if they were interactive, passing a transcript parameter.

Transformation is done in software, not by hand.

Byte-oriented API, automatic message framing.

Easy domain separation.

Automatic sequential composition of proofs.



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https://github.com/ dalek-cryptography/bulletproofs

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Proving

$$\mathbf{a}_L \in \{0,1\}^n \text{ s.t. } \langle \mathbf{a}_L, \mathbf{2}^n \rangle = v$$
 $\mathbf{a}_R - \mathbf{a}_L - \mathbf{1}^n$
 $\alpha \xleftarrow{\$} \mathbb{Z}_p$
 $A = h^{\alpha} \mathbf{g}^{\mathbf{a}_L} \mathbf{h}^{\mathbf{a}_R}$

Proving: paper & code

```
let alpha = Scalar::random(rng);
let A = h * alpha + msm(g_vec, a_L) + msm(h_vec, a_R);
```

$$\mathbf{a}_L \in \{0,1\}^n \text{ s.t. } \langle \mathbf{a}_L, \mathbf{2}^n \rangle = v$$
 $\mathbf{a}_R - \mathbf{a}_L - \mathbf{1}^n$
 $\alpha \overset{\$}{\leftarrow} \mathbb{Z}_p$
 $A = h^{\alpha} \mathbf{g}^{\mathbf{a}_L} \mathbf{h}^{\mathbf{a}_R}$

$$\mathbf{s}_{L}, \mathbf{s}_{R} \xleftarrow{\$} \mathbb{Z}_{p}^{n}$$

$$\rho \xleftarrow{\$} \mathbb{Z}_{p}$$

$$S = h^{\rho} \mathbf{g}^{\mathbf{s}_{L}} \mathbf{h}^{\mathbf{s}_{R}}$$

Proving: paper & code

```
let alpha = Scalar::random(rng);
let A = h * alpha + msm(g_vec, a_L) + msm(h_vec, a_R);
let s_L = (0..n).map(l_l Scalar::random(rng).collect());
let s_R = (0..n).map(I_I Scalar::random(rng).collect());
let rho = Scalar::random(rng);
let S = h * rho + msm(g_vec, s_L) + msm(h_vec, s_R);
```

$$\mathbf{a}_L \in \{0,1\}^n \text{ s.t. } \langle \mathbf{a}_L, \mathbf{2}^n \rangle = v$$
 $\mathbf{a}_R - \mathbf{a}_L - \mathbf{1}^n$
 $\alpha \overset{\$}{\leftarrow} \mathbb{Z}_p$
 $A = h^{\alpha} \mathbf{g}^{\mathbf{a}_L} \mathbf{h}^{\mathbf{a}_R}$

$$\mathbf{s}_{L}, \mathbf{s}_{R} \xleftarrow{\$} \mathbb{Z}_{p}^{n}$$

$$\rho \xleftarrow{\$} \mathbb{Z}_{p}$$

$$S = h^{\rho} \mathbf{g}^{\mathbf{s}_{L}} \mathbf{h}^{\mathbf{s}_{R}}$$

$$\mathcal{P} \to \mathcal{V} : A, S$$
 $\mathcal{V} : y, z \xleftarrow{\$} \mathbb{Z}_p^{\star}$
 $\mathcal{V} \to \mathcal{P} : y, z$

Proving: paper & code

```
let alpha = Scalar::random(rng);
let A = h * alpha + msm(g_vec, a_L) + msm(h_vec, a_R);
let s_L = (0..n).map(l_l Scalar::random(rng).collect());
let s_R = (0..n).map(I_I Scalar::random(rng).collect());
let rho = Scalar::random(rng);
let S = h * rho + msm(g_vec, s_L) + msm(h_vec, s_R);
transcript.commit_point(b"A", A);
transcript.commit_point(b"S", S);
let y = transcript.challenge_scalar(b"y");
let z = transcript.challenge_scalar(b"z");
```

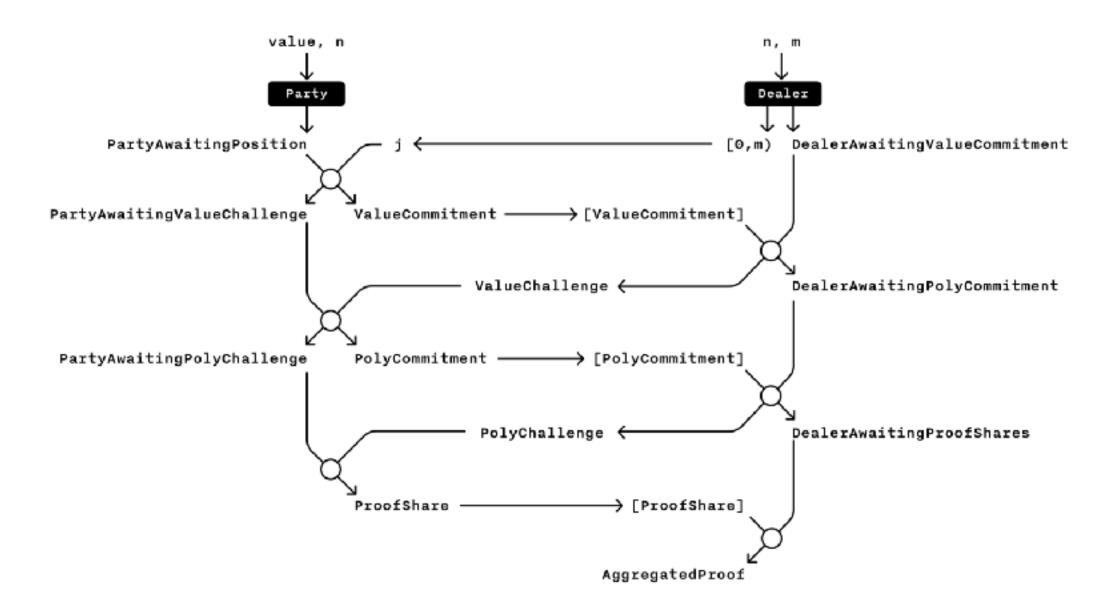
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Session types for MPC



Optimizations

Rust iterators

Lazy and zero-cost*

- Can build up points & scalars using Rust iterators & pass them into the multiscalar API to inline computation
- Don't have to do extra allocations or manage temporaries

$$Q = c_1 P_1 + \dots + c_n P_n$$

Performance of 64-bit rangeproof verification

<1 millisecond, with SIMD backends in curve25519-dalek

IFMA

3x faster than libsecp256k1, 7x faster than Monero.

AVX2

2x faster than libsecp256k1, 4.6x faster than Monero.

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Constraint System API for fully programmable proofs

Constraints

Multiplicative constraint (secret-secret multiplication):

$$x \cdot y = z$$

Linear constraint (secret variables with cleartext weights):

$$a \cdot x + b \cdot y + c \cdot z + \dots = 0$$

Why constraint systems?

A constraint system can represent any efficiently verifiable program.

A **CS** proof is proof that all the constraints are **satisfied** by certain **secret** inputs.

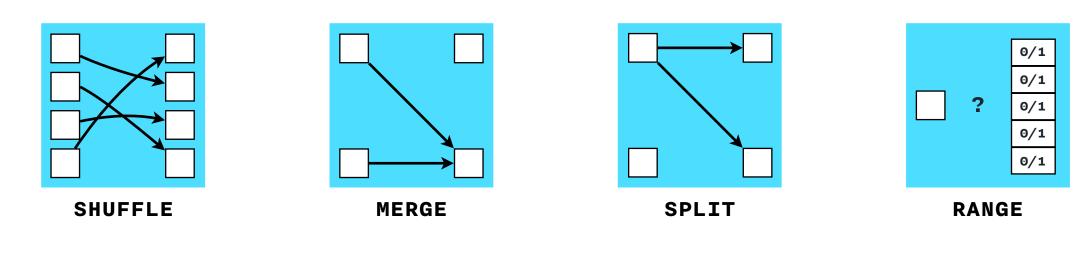
FURTHER READING

https://medium.com/interstellar/programmable-constraint-systems-for-bulletproofs-365b9feb92f7

Cloak: a confidential assets protocol

Composition of gadgets in Cloak

Cloak transaction is a combination of smaller gadgets with different roles.



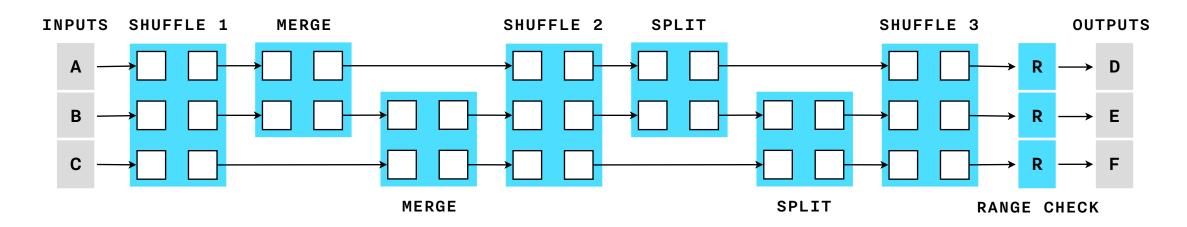
Secretly **reorder** N values.

Secretly merge or move two values.

Secretly **split or move** two values.

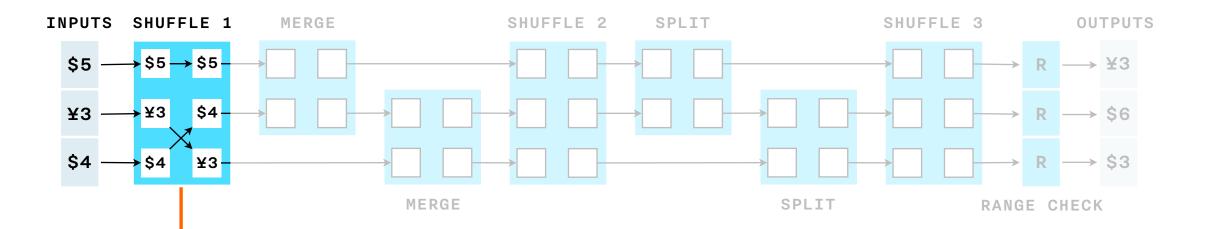
Check that value is **not negative**.

Cloak transaction

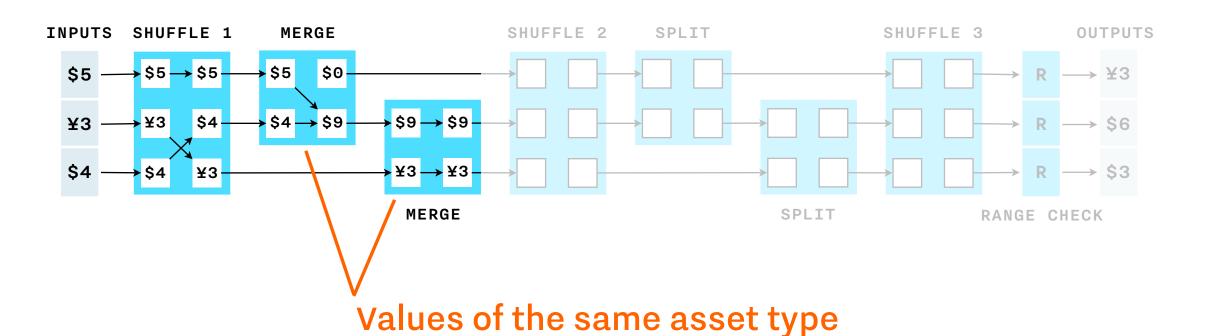


Observers cannot tell where values are actually **split**, **merged** or **moved** without modification.

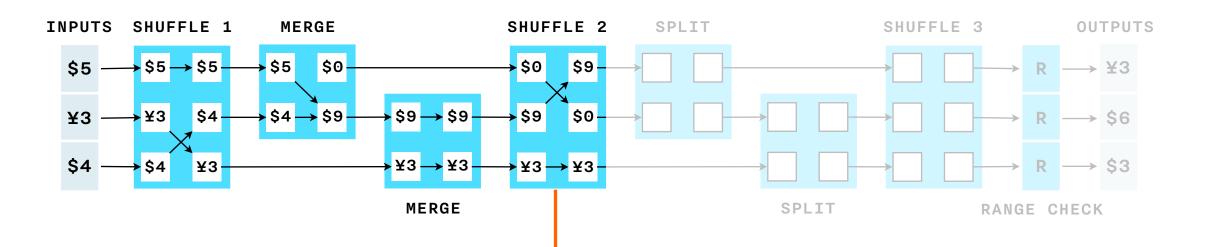
Only the prover knows where values are modified or moved.



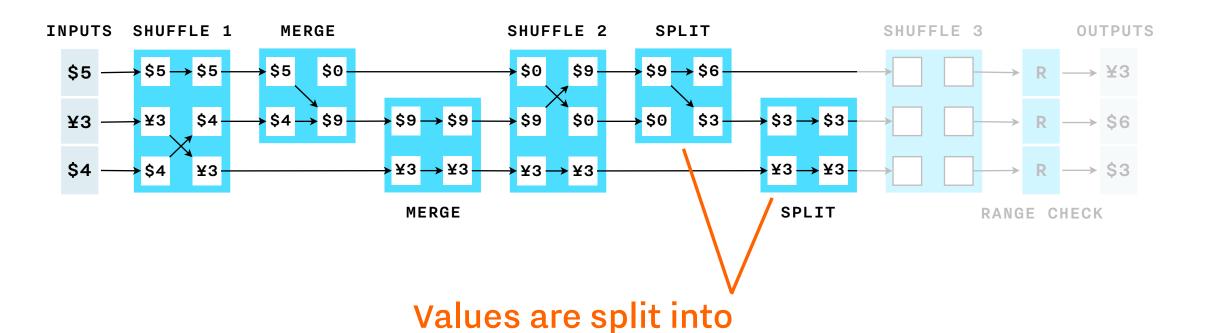
Randomly ordered input values are grouped by asset type.



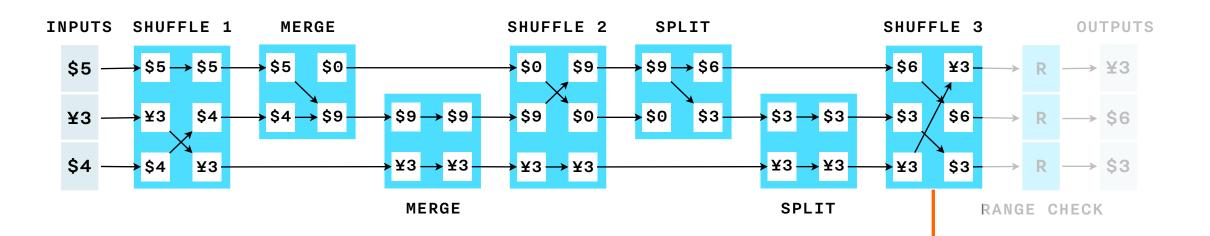
are fully merged together.



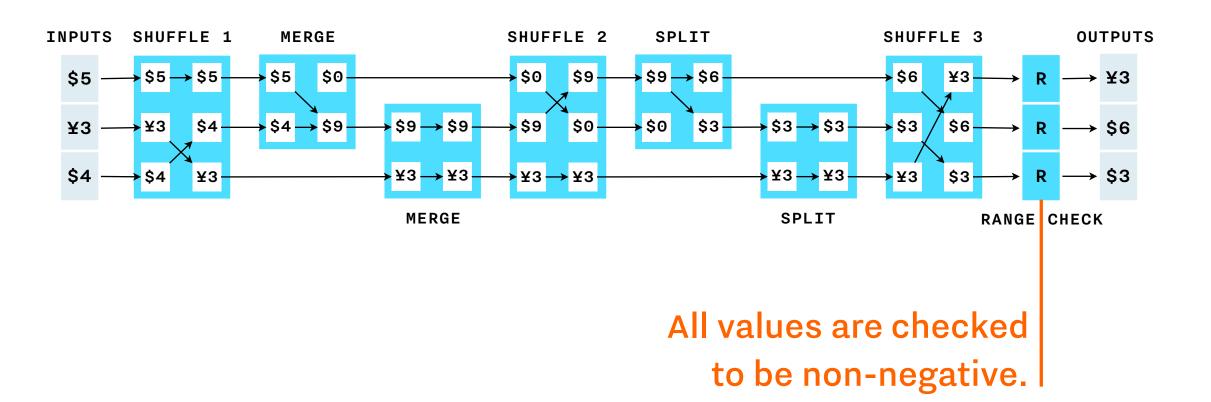
Non-zero values are reordered to the top, still grouped by asset type.



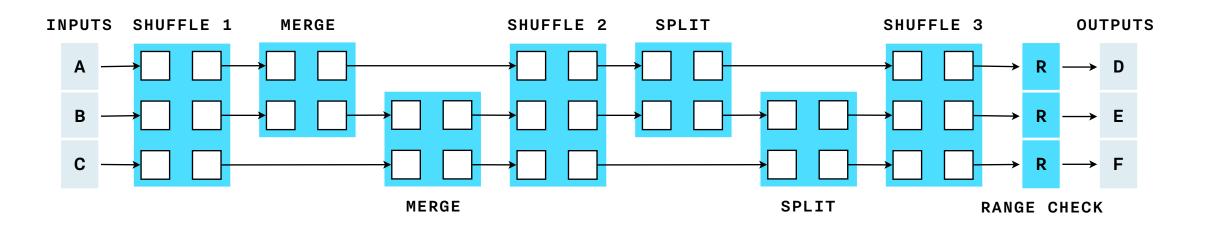
target payment amounts.



Values that were grouped by asset type are shuffled into a random order.



Complete 3:3 Cloak transaction



Transactions of the same size are indistinguishable.

SPEC & CODE

https://github.com/stellar/slingshot/spacesuit

ZkVM:

a zero-knowledge smart contract language

https://github.com/stellar/slingshot/ZkVM

Thanks!

Henry de Valence

@hdevalence

George Tankersley

@gtank__

Oleg Andreev

@oleganza

Deirdre Connolly

@durumcrustulum

Further Reading

Cathie Yun

@cathieyun

```
Bulletproofs paper:
```

```
https://eprint.iacr.org/2017/1066.pdf
```

Open-source GitHub repo for Bulletproofs in Rust:

```
https://github.com/dalek-cryptography/bulletproofs
```

Notes on the Bulletproofs math & implementation docs:

```
https://doc.dalek.rs/bulletproofs/index.html
```

Slide deck:

https://speakerdeck.com/cathieyun