#### **Annual Computer Security Applications Conference 2023**

# Secure Softmax/Sigmoid for Machine-learning Computotion

Yu Zheng\*, Qizhi Zhang\*, Sherman S. M. Chow Yuxiang Peng, Sijun Tan, Lichun Li, Shan Yin











#### Rundown

- Secure Machine Learning Background
  - Secret share: 2 computing parties + 1 commodity server





Against semi-honest adversary

#### Rundown

- Secure Machine Learning Background
  - Secret share: 2 computing parties + 1 commodity server





- Against semi-honest adversary
- Non-Linearity Challenges and Sigmoid/Softmax in Crypto
- New Protocols for Nonlinear Functions
  - Local-sigmoid via Fourier series
  - Quasi-softmax via ordinary differential equation

#### Rundown

- Secure Machine Learning Background
  - Secret share: 2 computing parties + 1 commodity server





- Against semi-honest adversary
- Non-Linearity Challenges and Sigmoid/Softmax in Crypto
- New Protocols for Nonlinear Functions
  - Local-sigmoid via Fourier series
  - Quasi-softmax via ordinary differential equation
- Experiments and System Performance
- Conclusion

#### Secure Machine Learning

- Machine learning attains great performance
- Privacy concerns over sensitive data, e.g., health, finance.

### Secure Machine Learning

- Machine learning attains great performance
- Privacy concerns over sensitive data, e.g., health, finance.
- Most SML frameworks support simpler inference tasks
- ACA LLAMA [PoPets'22], GForce [Usenix Sec'21], SiRNN [S&P'21], CryptFlow2 [CCS'20], etc.

#### Secure Machine Learning

- Machine learning attains great performance
- Privacy concerns over sensitive data, e.g., health, finance.
- Most SML frameworks support simpler inference tasks
- ACA LLAMA [PoPets'22], GForce [Usenix Sec'21], SiRNN [S&P'21], CryptFlow2 [CCS'20], etc.
- Training is more complicated to do with cryptography
  - It produces fluctuating computation results.
  - It requires non-linear computation such as those in activation layers.

## Crypto. Challenges in Secure Training

- Crypto. excels primarily with finite fields and linear functions.
  - Accuracy: expand finite field to cater to fluctuating ranges.
- But, increase computational & communication overheads.
  - Secure protocols for exact computation of non-linearity are known to be heavyweight.

## Crypto. Challenges in Secure Training

- Crypto. excels primarily with finite fields and linear functions.
  - Accuracy: expand finite field to cater to fluctuating ranges.
- But, increase computational & communication overheads.
  - Secure protocols for exact computation of non-linearity are known to be heavyweight.
- Not until recently, start to have secure training frameworks.
- CrypTen [NeurlPS'21], CryptGPU [S&P'21], Piranha [Usenix Sec'22], etc. Support more complex activation, including softmax and sigmoid.
  - Achieve high computational performance over AlexNet (60M param) and VGG-16 (138M param).

#### Communication Bottleneck

- However, large communication overhead persists as a major concern.
  - Prominently, Piranha, a GPU platform for secure computation, reports 94%+ of the training time consumed by communication in a wide-area network (WAN) setting.

#### Communication Bottleneck

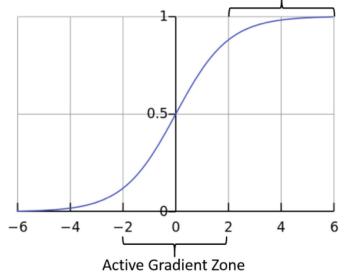
- However, large communication overhead persists as a major concern.
  - Prominently, Piranha, a GPU platform for secure computation, reports 94%+ of the training time consumed by communication in a wide-area network (WAN) setting.
- Informally, sigmoid/softmax combine  $e^{x}$ , 1/x, or  $\Sigma e^{x}$ .
  - e<sup>x</sup> and 1/x are unbounded and continuous.

#### Communication Bottleneck

- However, large communication overhead persists as a major concern.
  - Prominently, Piranha, a GPU platform for secure computation, reports 94%+ of the training time consumed by communication in a wide-area network (WAN) setting.
- Informally, sigmoid/softmax combine  $e^{x}$ , 1/x, or  $\Sigma e^{x}$ .
  - e<sup>x</sup> and 1/x are unbounded and continuous.
- Securely computing them with efficiency is challenging.
  - Existing works either separately approximate or replace them.
  - Below, we detail secure sigmoid and softmax one by one.

• Sigmoid(x) =  $e^x/(e^x + 1)$  : (-inf, +inf)  $\mapsto$  [0, 1].

It squashes any input to a value in (0,1).



**Diminishing Gradient Zone** 

• Sigmoid(x) =  $e^x/(e^x + 1)$  : (-inf, +inf)  $\mapsto$  [0, 1].

It squashes any input to a value in (0,1).

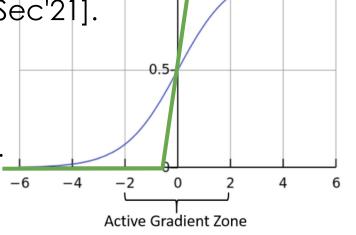
ABY-series protocols [CCS'18, Usenix Sec'21].

Piecewise linear approx.

• x + 0.5 for |x| < 0.5; x = 0 or x = 1.

Requires comparison to identify pieces.

Relatively inaccurate approx. near to 0.

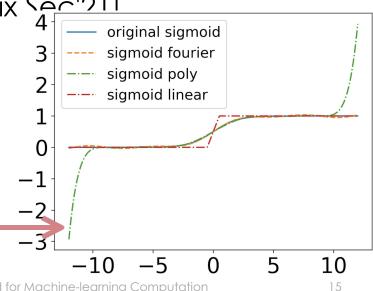


**Diminishing Gradient Zone** 

- Sigmoid(x) =  $e^x/(e^x + 1)$  : (-inf, +inf)  $\mapsto$  [0, 1].
  - It squashes any input to a value in (0,1).

- ABY-series protocols [CCS'18, Usenix Sec'211

- Piecewise linear approx.
- Chebyshev polynomial
  - [CCS'21 Workshop]
  - Possibly result in gradient explosion



- Sigmoid(x) =  $e^x/(e^x + 1)$  : (-inf, +inf)  $\mapsto$  [0, 1].
  - It squashes any input to a value in (0,1).
- ABY-series protocols [CCS'18, Usenix Sec'21].
  - Piecewise linear approx.
- Chebyshev polynomial [CCS'21 workshop]
- How about their communication costs?

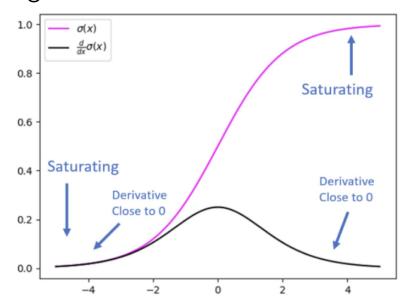
Protocol	Offline (bits)	Online (bits)	Overall (bits)	Round
ABY-series	-	~800	-	5
Polyn. (5,8)	320 <b>~</b> 512	1280 ~ 2048	1600 ~ 2560	1

- Sigmoid(x) =  $e^x/(e^x + 1)$  : (-inf, +inf)  $\mapsto$  [0, 1].
  - It squashes any input to a value in (0,1).
- ABY-series protocols [CCS'18, Usenix Sec'21].
  - Piec
- Cheby Can we expect <40 bits online in 1 round?</p>
- · How about their communication co

Protocol	Offline (bits)	Online (bits)	Overall (bits)	Round
ABY-series	-	~800	-	5
Polyn. (5,8)	320 <b>~</b> 512	1280 ~ 2048	1600 ~ 2560	1

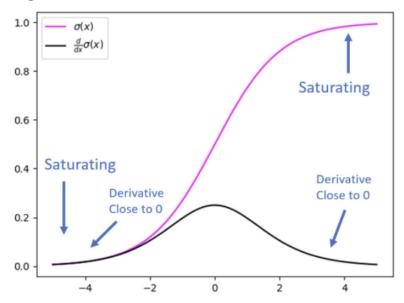
- Local-Sigmoid definition.
  - Sigmoid in [-a, a].
  - High accuracy in range.
  - Bounded error out of range

#### Sigmoid Function and Its Derivative

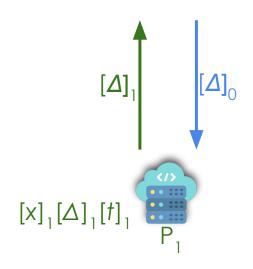


- Local-Sigmoid definition.
  - Sigmoid in [-a, a].
  - High accuracy in range.
  - Bounded error out of range
- Fourier approximation.
  - LSig(x) =  $a + b\sin(xk)$ .
  - Mask t, shared value  $\Delta = x-t$ .
  - No secure comparison is required.
  - $sin(\Delta + t) = sin(\Delta)cos(t) + cos(\Delta)sin(t)$

#### Sigmoid Function and Its Derivative

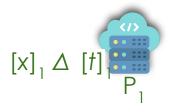


- Jointly compute LSig(x) =  $a + b\sin((\Delta + t)k)$  online.  $[x]_0[\Delta]_0[t]_0$ 
  - Public parameters a, b, k.
  - $P_0$  holds  $[\Delta]_0 = [x]_0 [t]_0$ ;  $P_1$  holds  $[\Delta]_1 = [x]_1 [t]_1$ .
  - $P_0$  sends  $[\Delta]_0$ ;  $P_1$  sends  $[\Delta]_1$ . [1 round]



- Jointly compute LSig(x) =  $a + b\sin((\Delta + t)k)$  online.

  [x]<sub>0</sub>  $\Delta$  [t]<sub>0</sub>
  - Public parameters a, b, k.
  - $P_0$  holds  $[\Delta]_0 = [x]_0 [t]_0$ ;  $P_1$  holds  $[\Delta]_1 = [x]_1 [t]_1$ .
  - $P_0$  sends  $[\Delta]_0$ ;  $P_1$  sends  $[\Delta]_1$ . [1 round]
  - P<sub>0</sub> and P<sub>1</sub> compute  $\Delta = [\Delta]_0 + [\Delta]_1$ .



• Jointly compute  $LSig(x) = a + bsin((\Delta + t)k)$  online.  $[x]_0 \triangle [t]$ 

Public parameters a, b, k.

• 
$$P_0$$
 holds  $[\Delta]_0 = [x]_0 - [t]_0$ ;  $P_1$  holds  $[\Delta]_1 = [x]_1 - [t]_1$ 

- $P_0$  sends  $[\Delta]_0$ ;  $P_1$  sends  $[\Delta]_1$ . [1 round]
- $P_0$  and  $P_1$  compute  $\Delta = [\Delta]_0 + [\Delta]_1$ .
- $P_0$  and  $P_1$  locally compute  $\sin(\Delta \mathbf{k})$ ,  $\cos(\Delta \mathbf{k})$



 $\sin(\Delta \mathbf{k}),\cos(\Delta \mathbf{k})$ 

$$[x]_1 \Delta [t]$$

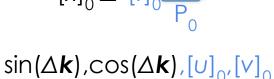
- Jointly compute LSig(x) =  $a + b \sin((\Delta + t)k)$  online.  $[x]_0 \triangle [t]_0 \triangle$ 
  - Public parameters a, b, k.
  - $P_0$  holds  $[\Delta]_0 = [x]_0 [t]_0$ ;  $P_1$  holds  $[\Delta]_1 = [x]_1 [t]_1$
  - $P_0$  sends  $[\Delta]_0$ ;  $P_1$  sends  $[\Delta]_1$ . [1 round]
  - $P_0$  and  $P_1$  compute  $\Delta = [\Delta]_0 + [\Delta]_1$ .
  - $P_0$  and  $P_1$  locally compute  $\sin(\Delta k)$ ,  $\cos(\Delta k)$ .
- Secret-shared outputs
  - P<sub>0</sub> gets  $a + b(\sin(\Delta k)[v]_0 + \cos(\Delta k)[v]_0)$ .
  - P<sub>1</sub> gets  $a + b(\sin(\Delta k)[v]_1 + \cos(\Delta k)[u]_1)$ .



$$\sin(\Delta \mathbf{k}),\cos(\Delta \mathbf{k}),[U]_1,[V]_1$$

$$[x]_1 \triangle [t]$$

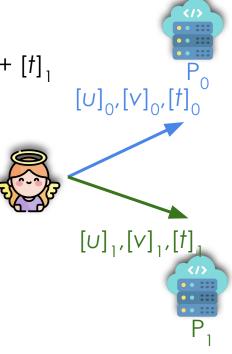
- Jointly compute LSig(x) =  $a + b \sin((\Delta + t)k)$  online.  $[x]_0 \Delta [t]$ 
  - Public parameters a, b, k.
  - $P_0$  holds  $[\Delta]_0 = [x]_0 [t]_0$ ;  $P_1$  holds  $[\Delta]_1 = [x]_1 [t]_1$
  - $P_0$  sends  $[\Delta]_0$ ;  $P_1$  sends  $[\Delta]_1$ . [1 round]
  - $P_0$  and  $P_1$  compute  $\Delta = [\Delta]_0 + [\Delta]_1$ .
  - $P_0$  and  $P_1$  locally compute  $\sin(\Delta \mathbf{k})$ ,  $\cos(\Delta \mathbf{k})$ .
- Secret-shared outputs
  - P<sub>0</sub> gets  $a + b(\sin(\Delta k)[v]_0 + \cos(\Delta k)[v]_0)$ .
- $P_1$  gets  $a + b(\sin(\Delta k)[v]_1 + \cos(\Delta k)[v]_1)$ . What are  $[v]_0, [v]_0, [t]_0$  and  $[v]_1, [v]_1, [t]_1$ ?



$$sin(\Delta \mathbf{k}), cos(\Delta \mathbf{k}), [\cup]_1, [\vee]_1$$

$$[x]_1 \Delta [t]$$

- What are  $[v]_0, [v]_0, [t]_0$  and  $[v]_1, [v]_1, [t]_1$ ?
  - $\sin(t\mathbf{k}) = [U]_0 + [U]_1$ ;  $\cos(t\mathbf{k}) = [V]_0 + [V]_1$ ;  $t = [t]_0 + [t]_1$
  - Randomness independent to private x.
  - Generated by a crypto commodity server.
  - In a pre-computation phase offline.



- What are  $[v]_0, [v]_0, [t]_0$  and  $[v]_1, [v]_1, [t]_1$ ?
  - $\sin(t\mathbf{k}) = [U]_0 + [U]_1$ ;  $\cos(t\mathbf{k}) = [V]_0 + [V]_1$ ;  $t = [t]_0 + [t]_1$
  - Randomness independent to private x.
  - Generated by a crypto commodity server.
  - In a pre-computation phase offline.
- Optimize offline communication?
  - Use PRF with a synchronized counter.
  - $\mathbb{A}^{\mathbb{A}}$  generate  $[U]_{0}, [V]_{0}, [t]_{0}$  using the same  $\ker_{0}$ .
  - &P<sub>1</sub> generate [t]<sub>1</sub> using the same key<sub>1</sub>.
  - $\bigcirc$  computes and sends  $[U]_1, [V]_1$  to  $P_1$ .







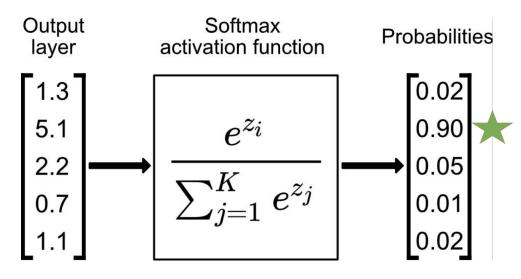


#### Communication Costs

#### Achieved < 40bits online in 1 round!</p>

Protocol	Offline (bits)	Online (bits)	Overall (bits)	Round
ABY-series	-	~800	_	5
Polyn. (K=5,8)	320 <b>~</b> 512	1280 ~ 2048	1600 ~ 2560	1
Ours (m=4, K=5)	640	36	676	1
Ours (m=4, K=8)	1024	36	1060	1
Ours (m=5, K=5)	640	38	678	1
Ours (m=5, K=8)	1024	38	1062	1

- Softmax(x) =  $e^{z_{-}i}/(\Sigma e^{z_{-}i})$  :  $R^m \mapsto [0, 1]^m$ .
  - It squashes any input vector to a probability vector.



- Softmax(x) =  $e^{z_{-}i}/(\Sigma e^{z_{-}i})$  :  $\mathbb{R}^m \mapsto [0, 1]^m$ .
  - It squashes any input vector to a probability vector.

- Softmax(x) =  $e^{z_{-}i}/(\Sigma e^{z_{-}i})$  :  $R^m \mapsto [0, 1]^m$ .
  - It squashes any input vector to a probability vector.
- Crypten [NeurlPS'22] follows exact computation.
  - It requires secure maximum, exponentiation, and division.
  - Secure maximum takes O(log m) rounds for removing the largest input and mitigating overflow of  $e^{z_{-j}}$  and  $\Sigma e^{z_{-j}}$ .

- Softmax(x) =  $e^{z_{-}i}/(\Sigma e^{z_{-}i})$  :  $R^m \mapsto [0, 1]^m$ .
  - It squashes any input vector to a probability vector.
- Crypten [NeurlPS'22] follows exact computation.
  - It requires secure maximum, exponentiation, and division.
  - Secure maximum takes O(log m) rounds for removing the largest input and mitigating overflow of  $e^{z_{-j}}$  and  $\Sigma e^{z_{-j}}$ .
- ASM protocol replaces exponential function with ReLU.
  - It is adopted in SecureNN [PoPETS'19], Falcon [PoPETS'21].
  - It relies on manual efforts in tuning the model [Keller and Sun, ICML'22].

#### • How about their communication costs?

Protocol	#Class	Online (bits)	Overall (bits)	Round
ASM protocol	10	_	3M	704
ASM protocol	100	-	30M	704
ASM protocol	1000	_	302M	704
Crypten	10	783250	982K	171
Crypten	100	8536390	11M	300
Crypten	1000	86067790	108M	430

•How a Can we expect <10% communication costs in <35 rounds?

Protoco	71001103.			nd
ASM protocol	10	-		/04
ASM protocol	100	-	30M	704
ASM protocol	1000	-	302M	704
Crypten	10	783250	982K	171
Crypten	100	8536390	11M	300
Crypten	1000	86067790	108M	430

### New Softmax Approx. and Protocol

 Formulate Quasi-Softmax (QSMax) capturing probability distribution of softmax's outputs.

## New Softmax Approx. and Protocol

- Formulate Quasi-Softmax (QSMax) capturing probability distribution of softmax's outputs.
- For an input vector **x** and iteration step *r*, we instantiate a QSMax **g**(), which is an ordinary differential equation solved by Euler formula.

```
• g(0) = [1/m, ..., 1/m]

for i = 1, ..., r do

g(i/r) = g((i-1)/r) + (x - < x, g((i-1)/r) > 1)*g((i-1)/r)/r
```

• g(r/r) = g(1), iteratively limits to real softmax.

## New Softmax Approx. and Protocol

- Formulate Quasi-Softmax (QSMax) capturing probability distribution of softmax's outputs.
- For an input vector x and iteration step r, we instantiate a QSMax g(), which is an ordinary differential equation solved by Euler formula.

```
• g(0) = [1/m, ..., 1/m]

for i = 1, ..., r do

g(i/r) = g((i-1)/r) + (x - \langle x, g((i-1)/r) \rangle 1)*g((i-1)/r)/r
```

- g(r/r) = g(1), iteratively limits to real softmax.
- Notably, loop function contains only two multiplications and additions.

- Formulate Quasi-Softmax (QSMax) capturing probability distribution of softmax's outputs.
- For an input vector x and iteration step r, we instantiate a QSMax g(), which is an ordinary differential equation solved by Euler formula.

```
• g(0) = [1/m, ..., 1/m]

for i = 1, ..., r do

g(i/r) = g((i-1)/r) + (x - < x, g((i-1)/r) > 1)*g((i-1)/r)/r
```

- g(r/r) = g(1), iteratively limits to real softmax.
- Notably, loop function contains only two multiplications and additions.

Jointly compute QSMax(x) online.

• 
$$g(0) = [1/m, ..., 1/m]$$
 for  $i = 1, ..., r$  do
$$g(i/r) = g((i-1)/r) + (x - \langle x, g((i-1)/r) \rangle 1)*g((i-1)/r)/r$$

Jointly compute QSMax(x) online.

• 
$$g(0) = [1/m, ..., 1/m]$$
 [x  
for  $i = 1, ..., r$  do  
 $g(i/r) = g((i-1)/r) + (x - \langle x, g((i-1)/r) \rangle 1)*g((i-1)/r)/r$ 

$$[1/m, ..., 1/m]$$
 $[\mathbf{x}]_0 = [\mathbf{x}]_0/r$ 
 $P_0$ 

$$\begin{bmatrix} \mathbf{x} \end{bmatrix}_1 = \begin{bmatrix} \mathbf{x} \end{bmatrix}_1 / r$$

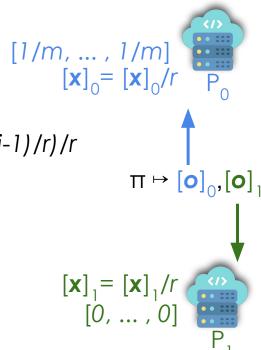
$$\begin{bmatrix} 0, \dots, 0 \end{bmatrix}$$

- Jointly compute QSMax(x) online.
  - g(0) = [1/m, ..., 1/m]for i = 1, ..., r do



$$g(i/r) = g((i-1)/r) + (x - \langle x, g((i-1)/r) \rangle 1)*g((i-1)/r)/r$$

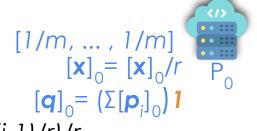
- Jointly invoke secure multiplication  $\pi$ .
  - Inner product with m dimensions parallelly.



Jointly compute QSMax(x) online.

```
• \mathbf{g}(0) = [1/m, ..., 1/m]
  for i = 1, ..., r do
      g(i/r) = g((i-1)/r) + (x - \langle x, g((i-1)/r) \rangle 1)*g((i-1)/r)/r
```





- Jointly invoke secure multiplication  $\pi$ .
  - Inner product with m dimensions parallelly.

$$[\mathbf{q}]_{1} = (\Sigma[\mathbf{p}_{i}]_{1})_{1}$$
$$[\mathbf{x}]_{1} = [\mathbf{x}]_{1}/r$$
$$[0, \dots, 0]$$
$$P_{1}$$

Jointly compute QSMax(x) online

• 
$$g(0) = [1/m, ..., 1/m]$$
  
for  $i = 1, ..., r$  do



$$g(i/r) = g((i-1)/r) + (x - \langle x, g((i-1)/r) \rangle 1) * g((i-1)/r)/r$$

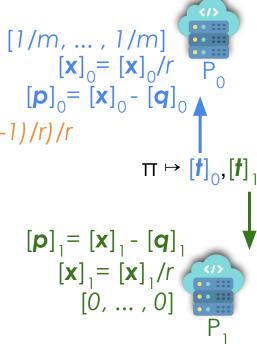
- Jointly invoke secure multiplication  $\pi$ .
  - Inner product with m dimensions parallelly.

$$[p]_1 = [x]_1 - [q]_1$$
  
 $[x]_1 = [x]_1/r$   
 $[0, ..., 0]$ 

[1/m, ..., 1/m] $[\mathbf{x}]_0 = [\mathbf{x}]_0/r$ 

 $[p]_0 = [x]_0 - [q]_0$ 

- Jointly compute QSMax(x) online
  - $\mathbf{g}(0) = [1/m, ..., 1/m]$ for i = 1, ..., r do  $g(i/r) = g((i-1)/r) + (x - \langle x, g((i-1)/r) \rangle 1)*g((i-1)/r)/r$
- Jointly invoke secure multiplication  $\pi$ .
  - Inner product with m dimensions parallelly.
  - Element-wise product with m dimensions.



Jointly compute QSMax(x) online

• 
$$g(0) = [1/m, ..., 1/m]$$
  
for  $i = 1, ..., r$  do

- - Inner product with m dimensions parallelly.
  - Element-wise product with m dimensions.

```
[1/m, ..., 1/m]
[\mathbf{x}]_0 = [\mathbf{x}]_0/r
                                                                         [p]_0 = [x]_0 - [q]_0
g(i/r) = g((i-1)/r) + (x - \langle x, g((i-1)/r) \rangle 1) *g((i-1)/r)/r \qquad [g((i-1)/r)]_0 + [t]_0
```

$$[\mathbf{g}((i-1)/r)]_{1} + [\mathbf{f}]_{1}$$

$$[\mathbf{p}]_{1} = [\mathbf{x}]_{1} - [\mathbf{q}]_{1}$$

$$[\mathbf{x}]_{1} = [\mathbf{x}]_{1}/r$$

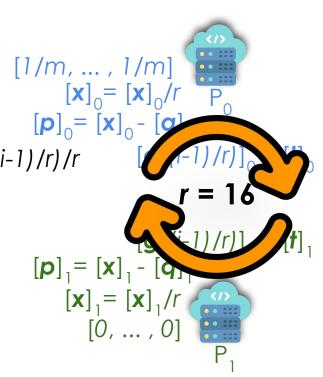
$$[0, ..., 0]$$

$$P_{1}$$

- Jointly compute QSMax(x) online
  - g(0) = [1/m, ..., 1/m]for i = 1, ..., r do

$$g(i/r) = g((i-1)/r) + (x - \langle x, g((i-1)/r) \rangle 1)*g((i-1)/r)/r$$
• Jointly invoke secure multiplication  $\pi$ .

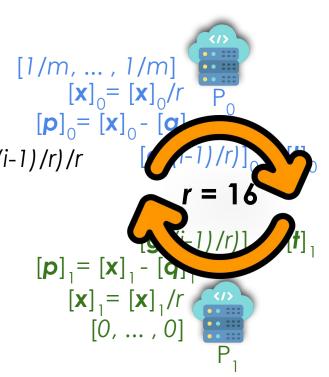
- Inner product with m dimensions parallelly.
- Element-wise product with m dimensions.



- Jointly compute QSMax(x) online
  - g(0) = [1/m, ..., 1/m]for i = 1, ..., r do

$$g(i/r) = g((i-1)/r) + (x - \langle x, g((i-1)/r) \rangle 1)*g((i-1)/r)/r$$
• Jointly invoke secure multiplication  $\pi$ .

- Inner product with m dimensions parallelly.
  - Element-wise product with m dimensions.
- Secret-shared outputs.
  - P<sub>0</sub> gets [g(1)]<sub>0</sub>.
  - P<sub>1</sub> gets [g(1)]<sub>0</sub>.



#### Communication Costs

#### Achieved < 10% communication costs in 32 rounds!</p>

Protocol	#Class	Online (bits)	Overall (bits)	Round
ASM protocol	10	-	3M	704
Crypten	10	783K	982K	171
Ours	10	63K	84K	32
ASM protocol	100	-	30M	704
Crypten	100	8.5M	11M	300
Ours	100	616K	821K	32
ASM protocol	1000	-	302M	704
Crypten	1000	86M	108M	430
Ours	1000	6M	8M	32

#### Experiments & System Performance

- Datasets: MNIST, CIFAR-10
- Models: AlexNet, LeNet, VGG-16, ResNet, Networks A-B-C-D.
- Communication reduces by 57%-77%.
- Accuracy
  - reaches a higher accuracy for AlexNet, VGG-16 compared with Piranha [Usenix Sec'22].
  - reaches an similar accuracy for Networks A-B-C-D compared with SPDZ-QT [Keller and Sun, ICML'22].
- Training time: 10%-60% speed-up in LAN & 56%-78% speed-up in WAN.

#### Conclusion



- Propose two cryptography-friendly approximations for secure computation of softmax and sigmoid, leading to expedited private training with much lower communication.
- Provide both C++ & Python implementation for different programming preference.
- Shed light on protocol design for bounded nonlinear functions, avoiding unbounded intermediate functions ( $e^x$ , 1/x).
- Extend the realm of secure computation to encompass solutions for differential equations with rational polynomial or trigonometric functions coefficients.