

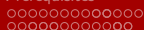


# zk-SNARKs

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## From theory to practice...

### zkSnark

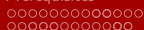
**Z**ero **K**nowledge **S**uccinct **N**on Interactive **A**rguments Of **K**nowledge

### Use

Efficiently verify the correctness of computations without executing them

### Applications

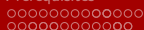
- Verify cloud computations (centralised, decentralised)
- Anonymous bitcoin (ZCash)



## Application Model

- A client owns input  $u$  (e.g. query)
- A server owns a private input  $w$  (e.g. private DB)
- The client wishes to learn  $z = f(u, w)$  for a function  $f$  known to both
- Client: computation correctness (integrity)
- Server: private input confidentiality

Client: its computing power should be confined to the bare minimum of sending  $u$  and receiving  $z$



## What zk-Snarks offer

- **Zero Knowledge:** The client (verifier  $\mathcal{V}$ ) learns nothing but the validity of the computation
- **Succinct:** The proof is tiny compared to the computation
  - the proof size is constant  $O_\lambda(1)$  (depends only on the security parameter  $\lambda$ )
  - verification time is  $O_\lambda(|f| + |u| + |z|)$  and does not depend on the running time of  $f$
- **Non Interactive:** The proofs are created without interaction with the verifier and are publicly verifiable strings
- **Arguments:** Soundness is guaranteed only against a computationally bounded server (prover  $\mathcal{P}$ )
- **of Knowledge:** The proof cannot be constructed without access to a witness

## Position in the complexity landscape...

- $NP = PCP[O(\log n), O(1)]$
- One-Way Functions  $\Rightarrow NP \subseteq ZK$  (Goldreich, Micali, Wigderson) (ZKP for 3-COL)
- We can use PCP to construct ZK proofs (in theory)
- The proofs are hugely inefficient
- Can we construct SNARKs without using PCPs?
- Yes, using QSPs and QAP - a better characterisation of NP and cryptographic assumptions

# Main idea

- 1 Transform the verification of the computation to checking a relation between secret polynomials:

$$\text{computation validity} \leftrightarrow p(x)q(x) = s(x)r(x)$$

- 2 The verifier chooses a random evaluation point that must be kept secret:

$$p(x_0)q(x_0) = s(x_0)r(x_0)$$

- 3 Homomorphic Encryption to compute the evaluation of the polynomials at  $x_0$  by using  $\text{Enc}(x_0)$ :

$$\text{Enc}(p(x_0))\text{Enc}(q(x_0)) = \text{Enc}(s(x_0))\text{Enc}(r(x_0))$$

- 4 Randomise for ZK:

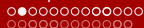
$$\text{Enc}(k + p(x_0))\text{Enc}(k + q(x_0)) = \text{Enc}(k + s(x_0))\text{Enc}(k_r(x_0))$$



# ZK Proofs

- Shafi Goldwasser, Silvio Micali and Charles Rackoff, 1985
- Interactive proof systems
  - Computation as a dialogue
  - Prover ( $\mathcal{P}$ ): wants to prove that a string belongs to a language
  - Verifier ( $\mathcal{V}$ ): wants to check the proof st:
    - A correct proof convinces  $\mathcal{V}$  with overwhelming probability
    - A wrong proof convinces  $\mathcal{V}$  with negligible probability
- Zero Knowledge Proofs
  - $\mathcal{V}$  is convinced without learning anything else

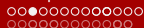
A breakthrough with many theoretical and practical applications



## An easy example

- $\mathcal{V}$  is color blind
- $\mathcal{P}$  holds two identical balls of different color
- Can the  $\mathcal{V}$  be convinced of the different colors?
- Yes
  - $\mathcal{P}$  hands the balls to  $\mathcal{V}$  (**commit**)
  - $\mathcal{V}$  hides the balls behind his back, one in each hand
  - He **randomly** decides to switch hands or not
  - $\mathcal{V}$  presents the balls to  $\mathcal{P}$  (**challenge**)
  - $\mathcal{P}$  responds if the balls have switched hands (**response**)
  - $\mathcal{V}$  accepts or not
  - Malicious  $\mathcal{P}$  : Cheating Probability 50%
  - **Repeat** to reduce





## Definitions: Notation

- Language  $\mathcal{L} \in \text{NP}$
- Polynomial Turing Machine  $\mathcal{M}$
- $x \in \mathcal{L} \Leftrightarrow \exists w \in \{0, 1\}^{p(|x|)} : M(x, w) = 1$
- 2 PPT TM  $\mathcal{P}, \mathcal{V}$
- $\langle \mathcal{P}(x, w), \mathcal{V}(x) \rangle$  is the interaction between  $\mathcal{P}, \mathcal{V}$  with common public input  $x$  and private  $\mathcal{P}$  input  $w$ .
- $out_{\mathcal{V}} \langle \mathcal{P}(x, w), \mathcal{V}(x) \rangle$  is the output of  $\mathcal{V}$  at the end of the protocol



## Properties: Completeness and Soundness

### Completeness

An honest  $\mathcal{P}$ , convinces an honest  $\mathcal{V}$  with certainty: If  $x \in \mathcal{L}$  and  $M(x, w) = 1$  then:  $Pr[out_{\mathcal{V}} < \mathcal{P}(x, w), \mathcal{V}(x) > (x) = 1] = 1$

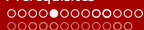
### Properties: Soundness

A malicious  $\mathcal{P}$  ( $\mathcal{P}^*$ ), only convinces an honest  $\mathcal{V}$ , with negligible probability. If  $x \notin \mathcal{L} \quad \forall (\mathcal{P}^*, w)$ :  
 $Pr[out_{\mathcal{V}} < \mathcal{P}^*(x, w), \mathcal{V}(x) > (x) = 1] = \text{negl}(\lambda)$

### Note:

Proof of Knowledge:  $\mathcal{P}^*$  is **not** PPT.

Argument of Knowledge:  $\mathcal{P}^*$  is PPT.



## Properties:(Perfect) Zero Knowledge

$\mathcal{V}$  does not gain any more knowledge than the validity of the  $\mathcal{P}$ 's claim.

For each  $\mathcal{V}^*$  there is a PPT  $\mathcal{S}$  :

If  $x \in \mathcal{L}$  and  $M(x, w) = 1$  the random variables:

$out_{\mathcal{V}^*} \left\langle \mathcal{P}(x, w), \mathcal{V}^*(x) \right\rangle (x)$  and

$out_{\mathcal{V}^*} \left\langle \mathcal{S}(x), \mathcal{V}^*(x) \right\rangle (x)$

follow the same distribution: We allow a **malicious verifier** that does not follow the protocol and cheats in order to learn  $w$

### Intuition

Whatever the  $\mathcal{V}$  can learn after interacting with the  $\mathcal{P}$ , can be learnt by interacting with  $\mathcal{S}$  (disregarding  $\mathcal{P}$ )



# Constructing the simulator

A theoretical construction with practical applications

**Reminder:**  $\mathcal{S}$  does not have access to the witness

- $\mathcal{S}$  take  $\mathcal{P}$ 's place during the interaction with  $\mathcal{V}$
- We cannot distinguish between  $\langle \mathcal{S}, \mathcal{V} \rangle$  and  $\langle \mathcal{P}, \mathcal{V} \rangle$
- We allow rewinds:
  - when  $\mathcal{V}$  sets a challenge that cannot be answered by  $\mathcal{S}$  then we stop and rewind it
  - ZK if despite the rewind  $\mathcal{V}$  accepts at some point
  - Why? Because he cannot distinguish between  $\mathcal{P}$  (with the witness) and  $\mathcal{S}$  (without the witness)
- As long as  $\mathcal{S}$  is PPT
- As a result  $\mathcal{V}$  extracts the same information from  $\mathcal{P}$  and  $\mathcal{S}$  (nothing to extract)



# Cryptographic Applications

- Authentication without passwords
  - Proof that the user know the password
  - Transmission and processing is not needed
- Proof that a ciphertext contains a particular message
- Digital signatures
- Anti-Malleability
- In general: Proof that a player follows a protocol without releasing any private input



## $\Sigma$ - protocols

A 3 round protocol with an honest verifier and special soundness

- 1 Commit**  $\mathcal{P}$  commits to a value
- 2 Challenge**  $\mathcal{V}$  selects a random challenge uniformly from a challenge space (honest)
- 3 Response**  $\mathcal{P}$  responds using the commitment, the witness and the random challenge.

### Special Soundness

Two execution of the protocol with the same commitment reveal the witness



# Knowledge of DLOG: Schnorr's protocol I

## Protocol input

- **Public:**  $g$  is a generator of an order  $q$  subgroup of  $\mathbb{Z}_p^*$  with hard DLP and a random  $h \in \mathbb{Z}_p^*$
- **Private:**  $\mathcal{P}$  knows a witness  $x \in \mathbb{Z}_q^*$  st:  $h = g^x \pmod{p}$

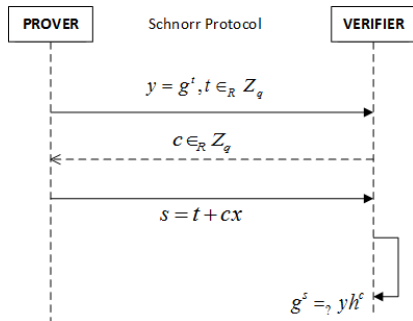
## Goal

Proof of knowledge of  $x$  without releasing any more information



## Knowledge of DLOG: Schnorr's protocol II

- **Commit** ( $\mathcal{P} \rightarrow \mathcal{V}$ ):
  - Randomly Select  $t \in_R \mathbb{Z}_q^*$
  - Compute  $y = g^t \bmod p$ .
  - Send  $y$  to  $\mathcal{V}$ .
- **Challenge** ( $\mathcal{V} \rightarrow \mathcal{P}$ ):  
Select and challenge with  $c \in_R \mathbb{Z}_q^*$
- **Response** ( $\mathcal{P} \rightarrow \mathcal{V}$ ):  
 $\mathcal{P}$  computes  $s = t + cx \bmod q$  and sends it to  $\mathcal{V}$
- $\mathcal{V}$  accepts iff  $g^s = yh^c \pmod{p}$







# Properties I

## ■ Completeness

$$g^s = g^{t+cx} = g^t g^{cx} = y h^c \pmod{p}$$

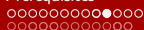
- **Soundness** Probability that  $\mathcal{P}^*$  cheats an honest verifier:  $\frac{1}{q}$  - negligible - repeat to decrease

- **Special soundness** Let  $(y, c, s)$  nad  $(y, c', s')$  be two successful protocol transcripts

$$g^s = y h^c \quad g^{s'} = y h^{c'} \Rightarrow g^s h^{-c} = g^{s'} h^{-c'} \Rightarrow$$

$$g^{s-xc} = g^{s'-xc'} \Rightarrow s - xc = s' - xc' \Rightarrow x = \frac{c' - c}{s - s'}$$

Since  $\mathcal{P}$  can answer these 2 questions he knows DLOG of  $h$



## Properties II

### Zero knowledge: no

- A cheating verifier does not choose randomly
- but bases each challenge to the commitment received before  $\mathcal{S}$
- In the simulated execution it will switch challenge
- $\mathcal{S}$  will not be able to respond

How to add ZK:

- $\mathcal{V}$  commits to randomness before the first message by  $\mathcal{P}$  or
- Challenge space  $\{0, 1\}$ 
  - In this case  $\mathcal{V}$  has only two options.
  - As a result the  $\mathcal{S}$  can prepare for both.



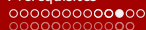
## Properties III

It provides **Honest Verifier Zero Knowledge**. Let  $\mathcal{S}$  without knowledge of the witness  $x$  and an honest  $\mathcal{V}$

- $\mathcal{S}$  follows the protocol and commits to  $y = g^t, t \in_R \mathbb{Z}_q^*$
- $\mathcal{V}$  selects  $c \in_R \mathbb{Z}_q^*$
- If  $\mathcal{S}$  can answer (which occurs with negligible probability) the protocol resumes normally
- Else the  $\mathcal{V}$  is rewound (with the same random tape)
- $\mathcal{V}$  selects the same  $c \in_R \mathbb{Z}_q^*$  (because the random tape has not changed)
- $\mathcal{S}$  sends  $s = t$ .  $\mathcal{V}$  will accept since  $yh^c = g^t h^{-c} h^c = g^t = g^s$

The conversations  $(t \in_R \mathbb{Z}_q; g^t h^{-c}, c \in_R \mathbb{Z}_q, t)$

$(t, c \in_R \mathbb{Z}_q; g^t, c, t + xc)$  follow the same distribution



## Removing interactivity

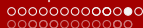
### Question

Can we do away with  $\mathcal{V}$  ?

$\mathcal{P}$  generates the proof by himself  
The proof is verifiable by anyone

### Fiat Shamir Transform

Replace the challenge with the output of a pseudorandom function on the commitment  
In practice we use a hash function  $\mathcal{H}$



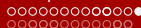
# Non-interactive Schnorr with the Fiat Shamir

## Input

- **Public:**  $g$  is a generator of an order  $q$  subgroup of  $(\mathbb{Z}_p^*$  with hard DLP and  $h \in \mathbb{Z}_p^*$
- **Private:**  $\mathcal{P}$  has a witness  $x \in \mathbb{Z}_q^*$  st:  $h = g^x \text{ mod } p$

The Prover:

- Randomly select  $t \in_R \mathbb{Z}_q$ ,
- Compute  $y = g^t \text{ mod } p$
- **Compute**  $c = \mathcal{H}(y)$  **where**  $\mathcal{H}$  **is a hash function in**  $\mathbb{Z}_q$
- Compute  $s = t + cx \text{ mod } q$
- **Release**  $(h, c, s)$
- **Anyone can verify that**  $c = \mathcal{H}(g^s h^{-c})$



# The common reference string

Both parties have access to a string of (random) data

This is created in a trusted way (e.g. through a secure multiparty computation protocol)

The prover simulates the verifier challenge by selecting data from the CRS



## Homomorphic Encryption Schemes

Applying a function on the ciphertexts yields the encryption of a function on the plaintext

$$\text{Enc}(m_1) \otimes \text{Enc}(m_2) = \text{Enc}(m_1 \oplus m_2)$$

Multiplicative Homomorphism in El Gamal:

$$\begin{aligned} \text{Enc}(m_1) \cdot \text{Enc}(m_2) &= (g^{r_1}, m_1 h^{r_1}) \cdot (g^{r_2}, m_2 h^{r_2}) \\ &= (g^{r_1+r_2}, (m_1 \cdot m_2) h^{r_1+r_2}) \end{aligned}$$

Additive Homomorphism in El Gamal:

$$\begin{aligned} \text{Enc}(m_1) \cdot \text{Enc}(m_2) &= (g^{r_1}, g^{m_1} h^{r_1}) \cdot (g^{r_2}, g^{m_2} h^{r_2}) \\ &= (g^{r_1+r_2}, g^{m_1+m_2} h^{r_1+r_2}) \end{aligned}$$



## Application - polynomials

### Task

Let  $\text{Enc}(x) = g^x$  where  $g$  is a suitable group generator and  $p(x) = \sum_{i=0}^d a_i x^i$  a polynomial

Two parties with knowledge of  $x_0$  and  $p(x)$  respectively can compute  $\text{Enc}(p(x_0))$

- The  $\mathcal{V}$  (the party that knows  $x_0$ ) releases

$$\text{Enc}(x_0^0), \text{Enc}(x_0^1), \dots, \text{Enc}(x_0^d)$$

into the common reference string

- The  $\mathcal{P}$  (the party that knows the coefficients) computes:

$$\prod_{i=0}^d \text{Enc}(x_0^i)^{a_i} = \text{Enc}\left(\sum_{i=0}^d a_i x_0^i\right) = \text{Enc}(p(x_0))$$





# Pairings I

## In general

Functions that map elements from source groups  $\mathcal{G}_1, \mathcal{G}_2$  or  $\mathcal{G}^2$  to a destination group  $\mathcal{G}_T$ .

What is interesting: They transform difficult problems in  $\mathcal{G}$  to easy problems in  $\mathcal{G}_T$ .

## Definition

A pairing is an efficiently calculable function  $e : \mathcal{G} \times \mathcal{G} \rightarrow \mathcal{G}_T$  st:

- Bilinear:  $e(g^a, g^b) = e(g, g)^{ab}$  where  $g \in \mathcal{G}$   $a, b \in \mathbb{Z}$
- Non-Degenerate: If  $\mathcal{G} = \langle g \rangle$  then  $\mathcal{G}_T = \langle e(g, g) \rangle$



## Pairings II

In practice:  $G = \mathcal{E}(\mathbb{F}_p)$  and  $G_T = \mathbb{F}_{p^a}$

### How to easily solve DDH

Input:  $(g, g^a, g^b, g^c)$

Check if  $g^c = g^{ab}$

Easily compute  $e(g^a, g^b) = e(g, g)^{ab}$

Compare with  $e(g, g^c) = e(g, g)^c$

but the CDH remains hard

### Observation

The pairing allows us to do a multiplication between 'encrypted' values



# Application - check the correct evaluation of polynomials I

- The  $\mathcal{V}$  that knows  $x_0$ :
  - computes and publishes into the CRS:

$$\text{Enc}(x_0^0), \text{Enc}(x_0^1), \dots, \text{Enc}(x_0^d)$$

- selects a scaling factor  $b$
  - computes and publishes into the CRS:

$$\text{Enc}(bx_0^0), \text{Enc}(bx_0^1), \dots, \text{Enc}(bx_0^d)$$

- The  $\mathcal{P}$  that knows  $p(x)$ :
  - computes and publishes  $\text{Enc}(p(x_0)), \text{Enc}(bp(x_0))$
- The secrets  $b, x_0$  should be destroyed



## Application - check the correct evaluation of polynomials II

Check:

- Use a pairing function  $e$  to compute:
  - $e(\text{Enc}(p(x_0)), \text{Enc}(b)) = e(g, g)^{bp(x_0)}$
  - $e(\text{Enc}(bp(x_0)), \text{Enc}(1)) = e(g, g)^{bp(x_0)}$

### Observation

- The homomorphic combination of encrypted polynomials allows us to do additions
- plus the multiplication from the pairing



# A 'new' security assumption I

Let  $\mathbb{G}$  a group of order  $q$  generated by  $g$  and  $x \in_R \mathbb{Z}_q$ . Let  $h = g^x$

## Knowledge of exponents (Damgard 1991)

For any adversary  $\mathcal{A}(q, g, h)$  that outputs a value  $(c, y)$  such that  $y = c^x$ , there exists an extractor  $\mathcal{B}$  who on input  $\mathcal{B}(q, g, h)$  outputs  $s$ :  $c = g^s$



# A 'new' security assumption II

## Intuition

- The exponent in question is  $s$
- Since  $y = c^x$  and we do not know  $x$  the only way to have come up with  $(c, y)$  is through  $s$
- That is:  $c = g^s$  and  $y = h^s$
- Between ZKP of DLOG equality and double DLOG knowledge
- Non standard, but cannot be derived from standard assumptions such as the DDH.



## KoE Relation to zk-SNARKs

There is no need to know  $x$  in order to validate knowledge of exponent:

$$e(h, c) = e(g, y) = e(g, g)^{sx}$$

### The correspondence

$$C = \text{Enc}(p(x_0)) = g^{p(x_0)} \text{ and}$$

$$Y = \text{Enc}(bp(x_0)) = g^{bp(x_0)}$$

If it does not hold then a cheating prover might come up with  $Y$  without knowing  $p(x_0)$



# Remarks

- Is it sound?
- Answer: No - the prover can cheat by replacing  $p$  with any polynomial
- Is it zero knowledge?
- Answer: No - it allows the verifier to learn  $\text{Enc}(p(x_0))$





## Evaluate polynomials and check in ZK

ZK:  $\mathcal{V}$  must not even learn  $\text{Enc}(p(x_0))$

- $\mathcal{V}$  selects  $b, x_0$  and computes:

$$\text{Enc}(x_0^0), \text{Enc}(x_0^1), \dots, \text{Enc}(x_0^d)$$

$$\text{Enc}(bx_0^0), \text{Enc}(bx_0^1), \dots, \text{Enc}(bx_0^d)$$

- $\mathcal{P}$  selects  $a$  and computes:

$$\text{Enc}(a)\text{Enc}(p(x_0)) = \text{Enc}(a + p(x_0))$$

$$\text{Enc}(b)^a \text{Enc}(bp(x_0)) = \text{Enc}(ba)\text{Enc}(bp(x_0)) = \text{Enc}(b(a + p(x_0)))$$

- Check the pairing step as before:

$$e(\text{Enc}(a + p(x_0)), \text{Enc}(b)) = e(g, g)^{b(a+p(x_0))}$$

$$e(\text{Enc}(b(a + p(x_0))), \text{Enc}(1)) = e(g, g)^{b(a+p(x_0))}$$



# R1CS

## Definition

A system of rank-1 quadratic equations over  $\mathbb{F}$  is a set of constraints  $\{(\mathbf{v}_j, \mathbf{w}_j, \mathbf{y}_j)\}_{i=1}^{N_c}$  and  $n \in \mathbb{N}$  where:

- $\mathbf{v}_j, \mathbf{w}_j, \mathbf{y}_j \in \mathbb{F}^{1+N_v}$
- $n \leq N_v$

## Satisfiability

A R1 system  $C$  is satisfiable on input  $\mathbf{c} \in \mathbb{F}^n$  if there is a witness  $\mathbf{s} \in \mathbb{F}^{N_v}$ :

- $\mathbf{c} = (c_1, \dots, c_n)$
- $\forall j \in N_c : \mathbf{v}_j \cdot (1, \mathbf{c}) \times \mathbf{w}_j \cdot (1, \mathbf{c}) = \mathbf{y}_j \cdot (1, \mathbf{c})$



# Facts

## BC to R1CS

Boolean circuit  $C : \{0, 1\}^n \times \{0, 1\}^h \times \{0, 1\}$  with  $\alpha$  wires and  $\beta$  (bilinear) gates  $\rightarrow$  R1CS with with  $N_v = \alpha$  and  $N_c = \beta + h + 1$

## AC to R1CS

Arithmetic circuit  $C : \mathbb{F}^n \times \mathbb{F}^h \times \mathbb{F}^l$  with  $\alpha$  wires and  $\beta$  (bilinear) gates  $\rightarrow$  R1CS with with  $N_v = \alpha$  and  $N_c = \beta + l$



# Quadratic Span Programs - QSP I

## Definition

A QSP over a field  $\mathbb{F}$  for inputs of length  $n$  consists of

- 2 sets of source polynomials:

$$\mathcal{V} = \{v_0, \dots, v_m\}, \mathcal{W} = \{w_0, \dots, w_m\}$$

- the target polynomial:  $t$
- an injective function  $f: [n] \times \{0, 1\} \rightarrow [m]$



# Quadratic Span Programs - QSP II

## QSP Verification

An input  $u \in \{0, 1\}^n$  is accepted by a QSP iff  $\exists$  tuples  $a = (a_1, \dots, a_m)$ ,  $b = (b_1, \dots, b_m) \in \mathbb{F}^m$  :

- $a_k \wedge b_k = 1$ , if  $\exists i : k = f(i, u_i)$
- $a_k \wedge b_k = 0$ , if  $\exists i : k = f(i, 1 - u_i)$
- $t$  divides the linear combination  $v_a \cdot w_b$  where

$$v_a = v_0 + \sum_{i=1}^m a_i v_i,$$

$$w_b = w_0 + \sum_{i=1}^m b_i w_i$$



## Quadratic Span Programs - QSP III

### Remarks:

- Check if a target polynomial divides a linear combination of some given polynomials
- $f$  restricts which polynomials can be used in the linear combination
- The NP witness is the pair  $a, b$
- QSP Verification is NP-Complete
- In practice:
  - Find  $h : th = v_a \cdot w_b \Leftrightarrow th - v_a \cdot w_b = \mathbf{0}$
  - Check that it is a zero polynomial
  - Evaluate at a single point  $t(x_0)h(x_0) - v_a(x_0) \cdot w_b(x_0) = 0$   
(The number of roots is tiny compared to the number of field elements)



# Quadratic Arithmetic Programs I

## Definition

A QAP  $\mathcal{Q}$  over a field  $\mathbb{F}$  is:

- 3 sets of source polynomials  $\mathcal{V} = \{v_0, \dots, v_m\}$ ,  
 $\mathcal{W} = \{w_0, \dots, w_m\}$ ,  $\mathcal{Y} = \{y_0, \dots, y_m\}$
- the target polynomial  $t$
- a function  $f: \{0, 1\}^n \rightarrow \{0, 1\}^{n'}$



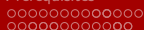
## Quadratic Arithmetic Programs II

$\mathcal{Q}$  computes  $f$  if:  $(c_1, \dots, c_{n+n'}) \in \mathbb{F}^{n+n'}$  is a valid assignment of  $f$ 's inputs and outputs and there exist coefficients  $(c^{N+1}, \dots, c^m)$  such that  $t(x)$  divides  $p(x)$  where:

$$p(x) = (v_0(x) + \sum_{k=1}^m c_k v_k(x)) \cdot (w_0(x) + \sum_{k=1}^m c_k w_k(x)) - (y_0(x) + \sum_{k=1}^m c_k y_k(x))$$

For simplicity:  $v(x) = v_0(x) + \sum_{k=1}^m c_k v_k(x)$  etc.





# From Code to QAP

## Process

Code  $\rightarrow$  Algebraic Circuit  $\rightarrow$  R1CS  $\rightarrow$  QAP  $\rightarrow$  ZKSnark

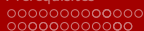
---

```
def f(x):  
    y=x**3  
    return x+y+5
```

---

## Task

Prove that you executed  $f$  with input = 3



## Convert to circuit - Flattening

Convert code into a format that contains only commands of the form:

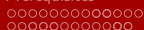
- $x=y$
- $x=y \text{ op } z$

As a result the function  $f$  becomes:

---

```
def f(x):  
    sym_1 = x * x  
    y = sym_1 * x  
    sym_2 = y + x  
    out = sym_2 + 5
```

---



# Convert to R1CS

## Rules

- Each command can be considered as a logic gate and represented as a relation between vectors
- The vectors have as many elements as the total number of variables in the command plus one (for constants)
- Mapping vector  $[one, x, out, sym_1, y, sym_2]$
- Vector  $\mathbf{y}$  is the left hand side
- Vector  $\mathbf{v}, \mathbf{w}$  are the right hand sides



## Application to example commands

### Command

$$\text{sym}_1 = x * x$$

### Command

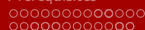
$$y = \text{sym}_1 * x$$

$$\begin{array}{l}
 \text{[one, } x, \text{out, } \text{sym}_1, y, \text{sym}_2] \\
 \mathbf{v} = [0, 1, 0, 0, 0] \\
 \mathbf{w} = [0, 1, 0, 0, 0] \\
 \mathbf{y} = [0, 0, 0, 1, 0]
 \end{array}$$

Indeed  $c = [1, 3, 0, 9, 0, 0]$   
satisfies:  $\mathbf{cv} \cdot \mathbf{cw} - \mathbf{cy} = 0$

$$\begin{array}{l}
 \text{[one, } x, \text{out, } \text{sym}_1, y, \text{sym}_2] \\
 \mathbf{v} = [0, 0, 0, 1, 0] \\
 \mathbf{w} = [0, 1, 0, 0, 0] \\
 \mathbf{y} = [0, 0, 0, 0, 1]
 \end{array}$$

$c = [1, 3, 0, 9, 27, 0]$



## Application to commands

Command

$\text{sym2} = y+x$

Command

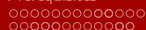
$\text{out} = \text{sym2}+5$

$$\begin{aligned}
 & [one, x, out, sym_1, y, sym_2] \\
 \mathbf{v} &= [0, 1, 0, 0, 1, 0] \\
 \mathbf{w} &= [1, 0, 0, 0, 0, 0] \\
 \mathbf{y} &= [0, 0, 0, 0, 0, 1]
 \end{aligned}$$

$$\begin{aligned}
 & [one, x, out, sym_1, y, sym_2] \\
 \mathbf{v} &= [5, 0, 0, 0, 0, 1] \\
 \mathbf{w} &= [1, 0, 0, 0, 0, 0] \\
 \mathbf{y} &= [1, 0, 0, 0, 0, 0]
 \end{aligned}$$

Remark: addition is implied in  
the dot product

$$\mathbf{c} = [1, 3, 0, 9, 27, 30]$$



## The final R1CS

$$\mathbf{V} = \{[0, 1, 0, 0, 0, 0], [0, 0, 0, 1, 0, 0], [0, 1, 0, 0, 1, 0], [5, 0, 0, 0, 0, 1]\}$$

$$\mathbf{W} = \{[0, 1, 0, 0, 0, 0], [0, 1, 0, 0, 0, 0], [1, 0, 0, 0, 0, 0], [1, 0, 0, 0, 0, 0]\}$$

$$\mathbf{Y} = \{[0, 0, 0, 1, 0, 0], [0, 0, 0, 0, 1, 0], [0, 0, 0, 0, 0, 1], [1, 0, 0, 0, 0, 0]\}$$

The solution is the vector  $\mathbf{c} = [1, 3, 35, 9, 27, 30]$



## From Vectors To Polynomials

- Use Lagrange interpolation to transform the sets of  $m$  vectors with  $n$  elements into  $n$  polynomials of degree  $m - 1$
- Construct polynomial  $v_j$  with values  $v_j(i) = V[i][j]$  (value element of vector  $i$  in position  $j$ )
- For instance:  $v_1(1) = 0, v_1(2) = 0, v_1(3) = 0, v_1(4) = 5$
- $v_1(x) = \frac{5}{6}x^3 - 5x^2 + \frac{55}{6}x - 5$
- $v_2(1) = 1, v_2(2) = 0, v_2(3) = 1, v_2(4) = 0$
- $v_2(x) = -\frac{2}{3}x^3 + 5x^2 + \frac{34}{3}x + 8$
- Repeat for  $w, y$
- Finally add the polynomials together to obtain  $v, w, y$



## From Vectors To Polynomials - Why?

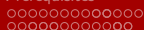
- Why? Because we can check all the constraints simultaneously!
- $cv(x) \cdot cw(X) = cy(x)$
- Define  $t(x) = cv(x) \cdot cw(X) - cy(x)$
- This polynomial must be zero to all the points that correspond to the logic gates
- A multiple of the base polynomial  $(x - 1)(x - 2)\dots$





## Setup Phase I

- Non interactiveness - Public verifiability
- Fix the homomorphic encryption scheme, verifier, polynomials
- $\mathcal{V}$  selects random field elements  $x_0, b \in \mathbb{F}$
- computes and publishes in the CRS:
  - $\{\text{Enc}(x_0^k)\}_{k=0}^d$  (in reality:  $d = 2 \cdot 10^6$ )
  - $\{\text{Enc}(bx_0^k)\}_{k=0}^d$
  - $\{\text{Enc}(v_k(x_0)), \text{Enc}(bv_k(x_0))\}_{k=1}^m$
  - $\{\text{Enc}(w_k(x_0)), \text{Enc}(bw_k(x_0))\}_{k=1}^m$
  - $\{\text{Enc}(y_k(x_0)), \text{Enc}(by_k(x_0))\}_{k=1}^m$
  - $\text{Enc}(t(x_0)), \text{Enc}(bt(x_0))$



## Setup Phase II

- selects random field values  $\gamma, \beta_v, \beta_w, \beta_y$  in order to ensure soundness (i.e. that the correct polynomials were evaluated)
- computes and publishes in the CRS:
  - $\text{Enc}(\gamma), \text{Enc}(\beta_v \gamma), \text{Enc}(\beta_w \gamma), \text{Enc}(\beta_y \gamma)$
  - $\{\text{Enc}(\beta_v v_k(x_0))\}_{k=1}^m$
  - $\{\text{Enc}(\beta_w w_k(x_0))\}_{k=1}^m$
  - $\{\text{Enc}(\beta_y y_k(x_0))\}_{k=1}^m$
  - $\text{Enc}(\beta_v t(x_0)), \text{Enc}(\beta_w t(x_0)), \text{Enc}(\beta_y t(x_0))$

All computations in the proof must use only these elements

Performance:  $O(|C|)$



# The prover

- Evaluates the circuit for the function and obtains the output
- As a result the  $\mathcal{P}$  knows the values of  $c_i$
- Solves for  $h$
- Define:
  - $I_{mid}$ : the indices that are not in IO of  $f(\{N+1 \dots m\})$
  - $v_{mid}(x) = \sum_{k \in I_{mid}} c_k v_k(x)$
- Generate the proof (9 encrypted values):
  - $V_{mid} = \text{Enc}(v_{mid}(x_0)), W = \text{Enc}(w(x_0)), Y = \text{Enc}(y(x_0)),$   
 $H = \text{Enc}(h(x_0))$
  - $V'_{mid} = \text{Enc}(bv_{mid}(x_0)), W' = \text{Enc}(bw(x_0)), Y' = \text{Enc}(by(x_0)),$   
 $H' = \text{Enc}(bh(x_0))$
  - $K = \text{Enc}(\beta_v v_{mid}(x_0) + \beta_w w(x_0) + \beta_y y(x_0))$
- All these values can be computed by leveraging the homomorphic properties of the underlying cryptosystem from what is on the CRS
- Performance:  $O(|C|) + O(|C| \log^2(|C|))$



## The verifier

- Retrieves the values of  $c_i$  from the input  $u$  and the output
- Computes  $\text{Enc}(v_{io}(x_0)) = \text{Enc}(\sum_{k \notin I_{mid}} c_k v_k(x_0))$
- Verifies the following equations using the pairing function:

- $e(V'_{mid}, \text{Enc}(1)) = e(V_{mid}, \text{Enc}(b))$

- $e(W', \text{Enc}(1)) = e(W, \text{Enc}(b)),$

- $e(H', \text{Enc}(1)) = e(H, \text{Enc}(b))$

- $e(Y', \text{Enc}(1)) = e(Y, \text{Enc}(b))$

- For soundness check:

$$e(\text{Enc}(\gamma), K) =$$

$$e(\text{Enc}(\beta_v \gamma), V_{mid}) \cdot e(\text{Enc}(\beta_w \gamma), W) \cdot e(\text{Enc}(\beta_y \gamma), Y)$$

- Check the QAP relation:

$$\frac{e(\text{Enc}(v_0(x_0)) \cdot \text{Enc}(v_{io}(x_0)) \cdot V_{mid}, \text{Enc}(w_0(x_0)W))}{e(y_0(x_0)Y, \text{Enc}(1))} = e(H, \text{Enc}(t(x_0)))$$



# Completeness

$$\begin{aligned}
 & e(\text{Enc}(\gamma), K) = \\
 & e(\text{Enc}(\gamma), \text{Enc}(\beta_v v_{mid}(x_0) + \beta_w w(x_0) + \beta_y y(x_0))) = \\
 & e(g^\gamma, g^{\beta_v v_{mid}(x_0) + \beta_w w(x_0) + \beta_y y(x_0)}) = \\
 & e(g, g)^{\gamma \cdot (\beta_v v_{mid}(x_0) + \beta_w w(x_0) + \beta_y y(x_0))}
 \end{aligned}$$

$$\begin{aligned}
 & e(\text{Enc}(\beta_v \gamma), V_{mid}) \cdot e(\text{Enc}(\beta_w \gamma), W) \cdot e(\text{Enc}(\beta_y \gamma), Y) = \\
 & e(\text{Enc}(\beta_v \gamma, \text{Enc}(v_{mid}(x_0)))) e(\text{Enc}(\beta_w \gamma), \text{Enc}(w(x_0))) e(\text{Enc}(\beta_y \gamma), \text{Enc}(y(x_0))) = \\
 & e(g, g)^{\beta_v \gamma v_{mid}(x_0)} \cdot e(g, g)^{\beta_w \gamma w(x_0)} \cdot e(g, g)^{\beta_y \gamma y(x_0)} = \\
 & e(g, g)^{\beta_v \gamma v_{mid}(x_0) + \beta_w \gamma w(x_0) + \beta_y \gamma y(x_0)}
 \end{aligned}$$

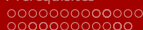


## Completeness for the QAP Relation I

The parts of the left hand pairings:

$$\begin{aligned} \text{Enc}(v_0(x_0))\text{Enc}(v_{io}(x_0))V_{mid} &= \text{Enc}(v_0(x_0))\text{Enc}(v_{io}(x_0))\text{Enc}(v_{mid}(x_0)) = \\ \text{Enc}(v_0(x_0) + v_{io}(x_0) + v_{mid}(x_0)) &= \text{Enc}(v_0(x_0) + \sum_{i=1}^m c_i v_i(x_0)) = \text{Enc}(v(x_0)) \end{aligned}$$

$$\begin{aligned} \text{Enc}(w_0(x_0))W &= \text{Enc}(w_0(x_0))\text{Enc}(w(x_0)) = \\ \text{Enc}(w_0(x_0) + \sum_{i=1}^m (c_i w_i(x_0))) &= \text{Enc}(w(x_0)) \end{aligned}$$



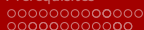
## Completeness for the QAP Relation II

$$\begin{aligned} \text{Enc}(y_0(x_0)) Y &= \text{Enc}(y_0(x_0)) \text{Enc}(y(x_0)) = \\ \text{Enc}(y_0(x_0) + \sum_{i=1}^m (c_i y_i(x_0))) &= \text{Enc}(y(x_0)) \end{aligned}$$

Left hand side:  $e(\text{Enc}(v(x_0)), \text{Enc}(w(x_0))) = e(g, g)^{v(x_0) \cdot w(x_0) - y(x_0)}$

Right hand side:

$$e(H, \text{Enc}(t(x_0))) = e(g^h(x_0), g^t(x_0)) = e(g, g)^{h(x_0)t(x_0)}$$



## Intuition between soundness

The relation

$$e(\text{Enc}(\gamma), K) = e(\text{Enc}(\beta_v \gamma), V_{mid}) \cdot e(\text{Enc}(\beta_w \gamma), W) \cdot e(\text{Enc}(\beta_y \gamma), Y)$$

protects from a prover that tries to cheat by using another polynomial.

- The values  $\beta_v, \beta_w, \beta_y$  do not appear in the CRS in isolation
- The expression  $\beta_v v_{mid}(x_0) + \beta_w w(x_0) + \beta_y y(x_0)$  can only be encrypted from the respected values in the CRS in encrypted form mixed with  $\gamma$





## Shifting for Zero Knowledge

The  $\mathcal{P}$  chooses  $\delta_{mid}, \delta_w, \delta_y$ .

Define

- $V_{\delta_{mid}} = \text{Enc}(v_{mid}(x_0) + \delta_{mid}t(x_0))$
- $w_{\delta}(x_0) = w(x_0) + \delta_w t(x_0)$
- $y_{\delta}(x_0) = y(x_0) + \delta_y t(x_0)$
- As a result  $V_{mid}, W, Y$  are randomised

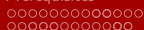
The equation  $v(x_0)w(x_0) - y(x_0) = h(x_0)t(x_0)$  must still hold

To achieve this we replace  $H = \text{Enc}(h(x_0))$  in the CRS accordingly



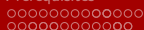
# vnTinyRAM

- zk-SNARKs for a general purpose CPU
- Circuit generator: Translate program execution into sequence of circuits
- Compose zk-SNARKs for these circuits
- Bound on the running time



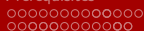
# Pinnocchio: A cloud based lie detector I

- General purpose computation validator
- Client: represents functions as a public evaluation key
- Client: provides input or ZKPoK of some property of the input
- Server: evaluates the computation and provides proof (signature)
- Compiler toolchain to use with C-programs
- Transforms to QAP, QSP
- Use:
  - Protect against malicious servers
  - Extra server feature (at a higher price)
- Performance
  - Setup: Linear in the size of the computation



## Pinnocchio: A cloud based lie detector II

- Proof Size: constant (288 bytes)
  - Does not depend on function
  - Does not depend on input/output size
- Verification: Linear in the size of the input and output typically 10ms (5 - 7 orders of magnitude gain)
- Proof generation: up to 60 times fewer work



# Bitcoin's problem I

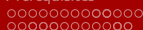
Bitcoin is not anonymous

- All transactions are recorded in the blockchain
- Users use pseudonyms
- Deanonymization
  - The structure of the transaction graph
  - Real world information (value, dates, blockchain exit points)

Bitcoins are not fully fungible(?)

- In the protocol itself all coins have the same value

but...



## Bitcoin's problem II

- Each coin has a history than can be traced
- This might have an effect on the ability to spend the coins or on their value (e.g. Wannacry ransomware)

A first solutions: mixes

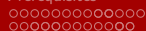
- Users entrust their coins to a 'trusted' entity
- They receive coins with the same value but different origins
- Many problems (fees, delays, trust)



# ZeroCoin

- A decentralised mix
- Two kinds of coins: base and anonymous
- Each anonymous transaction is accompanied by a ZK proof that the coin spent can be linked to a valid base coin
  - The base coin comes from a valid transaction
  - The base coin has not been spent
- Problems:
  - Performance bottleneck for ZK proofs
  - Functionality: Does not support all denominations etc.
  - Anonymity: Does not hide metadata

Transactions occur using the base coin and are periodically washed in the distributed mix

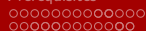


# zCash=Zerocoin+SNARKs

## ■ Performance

- 288 byte proof
- 895MB CRS
- transaction < 1KB (vs 45KB in Zerocoin)
- 6ms verification (vs 450ms in Zerocoin)
- 40sec to make a transaction

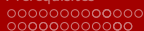




# zCash CRS generation ceremony I

## Goal

- Generate  $x_0$  in CRS:  $g^{x_0^1}, \dots, g^{x_0^d}$
- No participant must learn the entire  $x_0$
- All shares of  $x_0$  must be later destroyed
- A single honest participant is required



## zCash CRS generation ceremony II

### The protocol

- Each participant generates a random  $s_i$
- The first participant computes and publishes  $g^{s_1}, \dots, g^{s_1^d}$
- The second participant computes  $g^{s_1 s_2}, \dots, g^{s_1^d s_2^d}$
- ...
- The last participant computes  $g^{s_1 s_2 \dots s_n}, \dots, g^{s_1^d s_2^d \dots s_n^d}$
- $x_0 = s_1 s_2 \dots s_n$



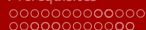
## zCash CRS generation ceremony III

### Validation

A participant might cheat by computing  $g^{s_p \cdot s_i}$ . validation can be done using pairings.

- $e(g^{s_i}, g^{s_i}) = e(g, g)^{s_i^2}$
- $e(g, g^{s_i^2}) = e(g, g)^{s_i^2}$

This check is repeated for all powers



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- 6 [Succinct Computational Integrity and Privacy Research](#)
- 7 Christian Reitwiessner [zkSNARKs in a nutshell](#)
- 8 Vitalik Buterin [zkSNARKs: under the hood](#)
- 9 Alfred Menezes [An introduction to pairing based crypto](#)
- 10 [Zerocash parameter generation](#)