Σ -protocols

- and why they should matter to every Bitcoin thinker

Adam Gibson 3rd March 2022

Advancing Bitcoin



• Motivation Σ-protocols in the wild

- Motivation Σ -protocols in the wild
- ZK Analogies; zero knowledge

- Motivation Σ -protocols in the wild
- ZK Analogies; zero knowledge
- Homomorphism the special property needed for $\Sigma\text{-}\mathsf{protocols}$

- Motivation Σ -protocols in the wild
- ZK Analogies; zero knowledge
- Homomorphism the special property needed for Σ -protocols
- \bullet The most fundamental $\Sigma\text{-}protocol$

- Motivation Σ -protocols in the wild
- ZK Analogies; zero knowledge
- Homomorphism the special property needed for Σ -protocols
- The most fundamental $\Sigma\text{-}protocol$
- The Fiat-Shamir transform

. . .

- Motivation Σ -protocols in the wild
- ZK Analogies; zero knowledge
- Homomorphism the special property needed for Σ -protocols
- The most fundamental $\Sigma\text{-}protocol$
- The Fiat-Shamir transform
- Combinations of $\Sigma\text{-}\text{protocols}$ AND, OR,

Sigma protocols in the wild

$\Sigma\text{-}protocols$ in the wild - 0

Let M = rT be the blinded token that C sends to S, let (G,Y) = (G,xG) be the commitment from above, and let H_3 be a new hash function (modelled as a random oracle for security purposes). In the protocol below, we can think of S playing the role of the 'prover' and C the 'verifier' in a traditional NIZK proof system.

- S computes Z = xM, as before.
- S constructs a challenge c ← H_3(G,Y,M,Z,A,B) and computes s = k-cx (mod q)
- S sends (c,s) to the user C
- C recalculates A' = sG + cY and B' = s*M + c*Z and hashes c' = $H_3(G,Y,M,Z,A',B')$.
- C verifies that c' =?= c.

Note that correctness follows since

A' = sG + cY = (k-cx)G + cxG = kG and B' = sM + cZ = r(k-cx)T + crxT = krT = kM

We write DLEQ(Z/M == Y/G) to denote the proof that is created by S and validated by C.

Here are some examples of things that are based on the Σ -protocol:

Here are some examples of things that are based on the Σ -protocol: BIP340 .. edDSA .. ECDSA (kinda) Here are some examples of things that are based on the $\Sigma\mbox{-}protocol\mbox{:}$

- BIP340 .. edDSA .. ECDSA (kinda)
- Anonymous credentials (used in e.g. Brave,

Wabisabi, Signal)



"DLEQ"s - Privacy pass, Joinmarket, ECDSA signature adaptors

"DLEQ"s - Privacy pass, Joinmarket, ECDSA signature adaptors (Schnorr) blind sigs; Chaumian tokens (see also Brands, see Fedimint, OT etc.) "DLEQ"s - Privacy pass, Joinmarket, ECDSA signature adaptors
(Schnorr) blind sigs; Chaumian tokens (see also Brands, see Fedimint, OT etc.)
ring sigs (Monero e.g.), multisigs, threshold sigs.

"DLEQ"s - Privacy pass, Joinmarket, ECDSA signature adaptors (Schnorr) blind sigs; Chaumian tokens (see also Brands, see Fedimint, OT etc.) ring sigs (Monero e.g.), multisigs, threshold sigs. ZKP: Bulletproofs (extended); zkSNARKs? (not really)

"DLEQ"s - Privacy pass, Joinmarket, ECDSA signature adaptors (Schnorr) blind sigs; Chaumian tokens (see also Brands, see Fedimint, OT etc.) ring sigs (Monero e.g.), multisigs, threshold sigs. ZKP: Bulletproofs (extended); zkSNARKs? (not really) PAKF

"DLEQ"s - Privacy pass, Joinmarket, ECDSA signature adaptors (Schnorr) blind sigs; Chaumian tokens (see also Brands, see Fedimint, OT etc.) ring sigs (Monero e.g.), multisigs, threshold sigs. ZKP: Bulletproofs (extended); zkSNARKs? (not really) PAKE





Core concepts: Proving without revealing (ZKPs)

Zero knowledge, intuitively - 1



Start with a silly analogy:

Zero knowledge, intuitively - 1



Start with a silly analogy:

 Coke's secret recipe. You claim to know coke's secret recipe? ok, here's 10000 ingredients in a kitchen. I'll walk away for a day but keep you locked in the kitchen. Make me a glass of Coke.

Zero knowledge, intuitively - 2

• Claim: challenge: demonstrate - this is the Σ -protocol paradigm.

- Claim: challenge: demonstrate this is the Σ-protocol paradigm.
- To win at this game, you have to be ready to create a demonstration for any challenge.

- Claim: challenge: demonstrate this is the Σ-protocol paradigm.
- To win at this game, you have to be ready to create a demonstration for any challenge.
- But your demonstration shouldn't give away the

secret sauce .



Another intuition - coin flip over a telephone line.

• We assign 1BTC based on whether you succeed in 'calling' the coin flip.

Another intuition - coin flip over a telephone line.

- We assign 1BTC based on whether you succeed in 'calling' the coin flip.
- Since there's a big incentive to cheat, this wouldn't work over a telephone call, because the side who reveals their (choice or flip)*second* can always win.

Another intuition - coin flip over a telephone line.

- We assign 1BTC based on whether you succeed in 'calling' the coin flip.
- Since there's a big incentive to cheat, this wouldn't work over a telephone call, because the side who reveals their (choice or flip)*second* can always win.
- This example illustrates the idea of a commitment - hand fixes and hides the coin, that's a commitment.

$$\mathbb{G}_1 \Longrightarrow \mathbb{G}_2$$

$$\mathbb{G}_1 \Longrightarrow \mathbb{G}_2$$

Example: $f(x) = 2x$; suppose $\mathbb{G}_1 = (\mathbb{Z}, +)$.
What is \mathbb{G}_2 ?

$$\mathbb{G}_1 \Longrightarrow \mathbb{G}_2$$

Example: $f(x) = 2x$; suppose $\mathbb{G}_1 = (\mathbb{Z}, +)$.
What is \mathbb{G}_2 ?
 $2 \cdot (a+b) \equiv 2 \cdot a + 2 \cdot b$.

 $\mathbb{G}_1 \Longrightarrow \mathbb{G}_2$ Example: f(x) = 2x; suppose $\mathbb{G}_1 = (\mathbb{Z}, +)$. What is \mathbb{G}_2 ? $2 \cdot (a+b) \equiv 2 \cdot a + 2 \cdot b$. Why is this *so* important?

Cryptography: just encrypt/hide?

Cryptography: just encrypt/hide? We want to do stuff under the encryption. Cryptography: just encrypt/hide? We want to do stuff under the encryption. Guarantee correctness without knowledge.
Cryptography: just encrypt/hide? We want to do stuff under the encryption. Guarantee correctness without knowledge. $16 + 4 = 20 \leftarrow 8 + 2 = 10.$ Cryptography: just encrypt/hide? We want to do stuff under the encryption. Guarantee correctness without knowledge. $16 + 4 = 20 \leftarrow 8 + 2 = 10.$

Except for functions f that are not invertible!

Cryptography: just encrypt/hide? We want to do stuff under the encryption. Guarantee correctness without knowledge. $16 + 4 = 20 \leftarrow 8 + 2 = 10$. Except for functions *f* that are *not* invertible! $a \cdot G + b \cdot G = c \cdot G \leftarrow a + b = c$

The canonical Σ -protocol

Hard to prove you know without revealing?

Hard to prove you know without revealing? To make it easier, prove **two** things instead! Hard to prove you know without revealing?To make it easier, prove two things instead!Say secret *x*, for public *P*.Make new secret *k* for public *R*.

Hard to prove you know without revealing? To make it easier, prove **two** things instead! Say secret *x*, for public *P*. Make **new** secret *k* for public *R*. Prover $\mathcal{P} \Longrightarrow R \Longrightarrow$ Verifier \mathcal{V} . Hard to prove you know without revealing? To make it easier, prove **two** things instead! Say secret *x*, for public *P*. Make **new** secret *k* for public *R*. Prover $\mathcal{P} \Longrightarrow R \Longrightarrow$ Verifier \mathcal{V} . $\mathcal{P} \Longleftarrow c \twoheadleftarrow \mathcal{V}$

Hard to prove you know without revealing? To make it easier, prove **two** things instead! Say secret x, for public P. Make **new** secret k for public R. Prover $\mathcal{P} \Longrightarrow R \Longrightarrow$ Verifier \mathcal{V} . $\mathcal{P} \Leftarrow c \Leftarrow \mathcal{V}$ $\mathcal{P} \Longrightarrow$ "response" $\Longrightarrow \mathcal{V}$.

Schnorr ID protocol - 2

Why is it "sigma"? (



Schnorr ID protocol - 2



Schnorr ID protocol - 2



(EC)DL only? RSA, lattices - anything with homomorphism.

But what does this achieve?

But what does this achieve? The "response" is unencrypted: s = k + cx But what does this achieve? The "response" is unencrypted: s = k + cxBut the **verification** is encrypted: $s \cdot G = R + c \cdot P$ But what does this achieve? The "response" is unencrypted: s = k + cxBut the **verification** is encrypted: $s \cdot G = R + c \cdot P$ Verifier \mathcal{V} only **tastes** the Coca Cola! But what does this achieve? The "response" is unencrypted: s = k + cxBut the **verification** is encrypted: $s \cdot G = R + c \cdot P$ Verifier \mathcal{V} only **tastes** the Coca Cola! *k hides* the first secret *x*. But what does this achieve? The "response" is unencrypted: s = k + cxBut the **verification** is encrypted: $s \cdot G = R + c \cdot P$ Verifier \mathcal{V} only **tastes** the Coca Cola! *k hides* the first secret *x*.

c binds/fixes the secret (P can't predict it).

But what does this achieve? The "response" is unencrypted: s = k + cxBut the **verification** is encrypted: $s \cdot G = R + c \cdot P$ Verifier \mathcal{V} only **tastes** the Coca Cola! k hides the first secret x *c binds/fixes* the secret (P can't predict it). Exactly because there is a homomorphism for EC point addition, it works!

The Fiat-Shamir transform



The Fiat-Shamir transform



The Schnorr ID protocol is interactive



The Schnorr ID protocol is **interactive** , computationally "sound" and "HVZK".



The Schnorr ID protocol is **interactive** , computationally "sound" and "HVZK".



What if we fake the challenge? (like Fiat!).



The Schnorr ID protocol is **interactive** , computationally "sound" and "HVZK". What if we fake the challenge? (like Fiat!).

so — make a random challenge be a hash of R!



The Schnorr ID protocol is **interactive** , computationally "sound" and "HVZK". What if we fake the challenge? (like Fiat!). so — make a random challenge be a hash of R! $c = \mathbb{H}(R|P|..)$, so $s = k + \mathbb{H}(R|P|..)x$.



The Schnorr ID protocol is **interactive** , computationally "sound" and "HVZK". What if we fake the challenge? (like Fiat!). so — make a random challenge be a hash of R! $c = \mathbb{H}(R|P|..)$, so $s = k + \mathbb{H}(R|P|..)x$. Domain separation tags? See BIP340 $\mathbb{H}_{tag}()$

Generalize: hash the conversation transcript up to the challenge.FS transform takes an interactive identityprotocol and ...

FS transform takes an **interactive identity protocol** and ...

converts it into a signature scheme. We can attach any message we like into the transcript.

FS transform takes an **interactive identity protocol** and ...

converts it into a signature scheme. We can attach any message we like into the transcript. Signatures are transferrable - the identity protocol is "deniable."

FS transform takes an **interactive identity protocol** and ...

converts it into a signature scheme. We can attach any message we like into the transcript. Signatures are transferrable - the identity protocol is "deniable." Security is based on the "Random Oracle Model".

The Fiat-Shamir transform - 3



The Fiat-Shamir transform - 3



Note that \mathcal{V} must be able to recreate c as the hash (of R, etc.)

Increasing the power level: COMBINING Σ -protocols

Suppose you want to prove knowledge of x_1, x_2 for P_1, P_2
Quiz: can you do this in a more compact way than just running the Σ -protocol twice?

Quiz: can you do this in a more compact way than just running the $\Sigma\mbox{-}protocol$ twice?

Answer: share the challenge.

Quiz: can you do this in a more compact way than just running the Σ -protocol twice?

Answer: share the challenge.

 $k_1, k_2 \Longrightarrow R_1, R_2 \Longrightarrow \mathcal{V}$

Quiz: can you do this in a more compact way than just running the Σ -protocol twice?

Answer: share the challenge.

$$k_1, k_2 \Longrightarrow R_1, R_2 \Longrightarrow \mathcal{V}$$
$$\mathcal{P} \Longleftarrow c \Longleftarrow$$

Quiz: can you do this in a more compact way than just running the Σ -protocol twice?

Answer: share the challenge.

$$k_1, k_2 \Longrightarrow R_1, R_2 \Longrightarrow \mathcal{V}$$

 $\mathcal{P} \Longleftarrow c \Longleftarrow$

 $s_1 = k_1 + cx_1, \ s_2 = k_2 + cx_2$

Quiz: can you do this in a more compact way than just running the Σ -protocol twice?

Answer: share the challenge.

$$k_{1}, k_{2} \Longrightarrow R_{1}, R_{2} \Longrightarrow \mathcal{V}$$

$$\mathcal{P} \Longleftarrow c \twoheadleftarrow$$

$$s_{1} = k_{1} + cx_{1}, \ s_{2} = k_{2} + cx_{2}$$

$$\mathcal{V}: \ s_{1} \cdot G \stackrel{?}{=} R_{1} + c \cdot P_{1} \ \land \ s_{2} \cdot G \stackrel{?}{=} R_{2} + c \cdot P_{2}.$$

Quiz: what should be in the $\mathbb H$ in this case?

Quiz: what should be in the \mathbb{H} in this case? Answer: $R_1, R_2, P_1, P_2, \ldots$

I know 1 of x_1, x_2 for P_1, P_2 .

I know 1 of x_1, x_2 for P_1, P_2 . CDS 94 (but AOS 2002 is better): I know 1 of x_1, x_2 for P_1, P_2 . CDS 94 (but AOS 2002 is better): \mathcal{P} : Choose s_1, c_1 and k_2 . Calculate: I know 1 of x_1, x_2 for P_1, P_2 . CDS 94 (but AOS 2002 is better): \mathcal{P} : Choose s_1, c_1 and k_2 . Calculate: $R_1 = s_1 \cdot G - c_1 \cdot P_1, R_2 = k_2 \cdot G$ I know 1 of x_1, x_2 for P_1, P_2 . CDS 94 (but AOS 2002 is better): \mathcal{P} : Choose s_1, c_1 and k_2 . Calculate: $R_1 = s_1 \cdot G - c_1 \cdot P_1, R_2 = k_2 \cdot G$ Send R_1, R_2 to \mathcal{V} . I know 1 of x_1, x_2 for P_1, P_2 . CDS 94 (but AOS 2002 is better): \mathcal{P} : Choose s_1, c_1 and k_2 . Calculate: $R_1 = s_1 \cdot G - c_1 \cdot P_1, R_2 = k_2 \cdot G$ Send R_1, R_2 to \mathcal{V} . \mathcal{V} sends **single** challenge c. I know 1 of x_1, x_2 for P_1, P_2 . CDS 94 (but AOS 2002 is better): \mathcal{P} : Choose s_1, c_1 and k_2 . Calculate: $R_1 = s_1 \cdot G - c_1 \cdot P_1, R_2 = k_2 \cdot G$ Send R_1, R_2 to \mathcal{V} . \mathcal{V} sends **single** challenge c.

 $\mathcal{P}: c_2 = c \oplus c_1, \ s_2 = k_2 + c_2 x_2$, send $(s_1, s_2), (c_1, c_2)$

I know 1 of x_1, x_2 for P_1, P_2 . CDS 94 (but AOS 2002 is better): \mathcal{P} : Choose s_1, c_1 and k_2 . Calculate: $R_1 = s_1 \cdot G - c_1 \cdot P_1, R_2 = k_2 \cdot G$ Send R_1, R_2 to \mathcal{V} .

 \mathcal{V} sends **single** challenge *c*.

 $\mathcal{P}: c_2 = c \oplus c_1, \ s_2 = k_2 + c_2 x_2, \text{ send } (s_1, s_2), (c_1, c_2)$ $\mathcal{V}: s_n \cdot G \stackrel{?}{=} R_n + c_n \cdot P_n \land c \stackrel{?}{=} c_1 \oplus c_2$ Nice trick! \oplus perfectly hides *which* "signature equation" $s_n = k_n + cx_n$ is real and which are faked.

Nice trick! \oplus perfectly hides *which* "signature equation" $s_n = k_n + cx_n$ is real and which are faked. Wagner?

Nice trick! \oplus perfectly hides *which* "signature equation" $s_n = k_n + cx_n$ is real and which are faked. Wagner?

AOS style is different: form a causal loop over the whole set of 4 by each challenge hashing the *previous* index. More efficient.

 $P = x \cdot G \land Q = x \cdot H.$

 $P = x \cdot G \land Q = x \cdot H.$ $\mathcal{P} : k \Longrightarrow R_1 = k \cdot G, R_2 = k \cdot H \Longrightarrow$

$$P = x \cdot G \land Q = x \cdot H.$$

$$\mathcal{P} : k \Longrightarrow R_1 = k \cdot G, R_2 = k \cdot H \Longrightarrow$$

$$\Leftarrow c \Leftarrow \mathcal{V}$$

$$P = x \cdot G \land Q = x \cdot H.$$

$$\mathcal{P} : k \Longrightarrow R_1 = k \cdot G, R_2 = k \cdot H \Longrightarrow$$

$$\Leftarrow c \Leftarrow \mathcal{V}$$

 \mathcal{P} sends *one* response: s = k + cx

$$P = x \cdot G \land Q = x \cdot H.$$

$$\mathcal{P} : k \Longrightarrow R_1 = k \cdot G, R_2 = k \cdot H \Longrightarrow$$

$$\Leftarrow c \Leftarrow \mathcal{V}$$

 \mathcal{P} sends *one* response: s = k + cx \mathcal{V} checks: $s \cdot G \stackrel{?}{=} R_1 + c \cdot P \land s \cdot H \stackrel{?}{=} R_2 + c \cdot Q$.

Give
$$P_1 = x_1 \cdot G_1$$
, $P_2 = x_2 \cdot G_2$, prove in ZK that $3x_1 + 10x_2 = 15$

Give $P_1 = x_1 \cdot G_1$, $P_2 = x_2 \cdot G_2$, prove in ZK that $3x_1 + 10x_2 = 15$

Choose two commitments $R_1 = k_1 \cdot G_1$, $R_2 = k_2 \cdot G_2$, where $3k_1 + 10k_2 = 0$ Give $P_1 = x_1 \cdot G_1$, $P_2 = x_2 \cdot G_2$, prove in ZK that $3x_1 + 10x_2 = 15$ Choose two commitments $R_1 = k_1 \cdot G_1$, $R_2 = k_2 \cdot G_2$,

where $3k_1 + 10k_2 = 0$ F-S: $c = \mathbb{H}(P_1, P_2, R_1, R_2, G_1, G_2)$ Give $P_1 = x_1 \cdot G_1$, $P_2 = x_2 \cdot G_2$, prove in ZK that $3x_1 + 10x_2 = 15$

Choose two commitments $R_1 = k_1 \cdot G_1, R_2 = k_2 \cdot G_2$, where $3k_1 + 10k_2 = 0$ F-S: $c = \mathbb{H}(P_1, P_2, R_1, R_2, G_1, G_2)$ Send proof: $(c, s_1 = k_1 + cx_1, s_2 = k_2 + cx_2)$ Give $P_1 = x_1 \cdot G_1, P_2 = x_2 \cdot G_2$, prove in ZK that $3x_1 + 10x_2 = 15$

Choose two commitments $R_1 = k_1 \cdot G_1, R_2 = k_2 \cdot G_2$, where $3k_1 + 10k_2 = 0$ F-S: $c = \mathbb{H}(P_1, P_2, R_1, R_2, G_1, G_2)$ Send proof: $(c, s_1 = k_1 + cx_1, s_2 = k_2 + cx_2)$ $\mathcal{V}: R_1 := s_1 \cdot G_1 - c \cdot P_1, R_2 := s_2 \cdot G_2 - c \cdot P_2$

Give $P_1 = x_1 \cdot G_1$, $P_2 = x_2 \cdot G_2$, prove in ZK that $3x_1 + 10x_2 = 15$ Choose two commitments $R_1 = k_1 \cdot G_1, R_2 = k_2 \cdot G_2$, where $3k_1 + 10k_2 = 0$ F-S: $c = \mathbb{H}(P_1, P_2, R_1, R_2, G_1, G_2)$ Send proof: $(c, s_1 = k_1 + cx_1, s_2 = k_2 + cx_2)$ $\mathcal{V}: R_1 := s_1 \cdot G_1 - c \cdot P_1, R_2 := s_2 \cdot G_2 - c \cdot P_2$ $3s_1 + 10s_2 \stackrel{?}{=} 15c \wedge c \stackrel{?}{=} \mathbb{H}(P_1, P_2, R_1, R_2, G_1, G_2).$ Can generalize to a whole set of linear simultaneous equations

Conclusion

Sketch an outline of a proof of knowledge of the opening of a Pedersen commitment.

Sketch an outline of a proof of knowledge of the opening of a Pedersen commitment. $C(a) = r \cdot G + a \cdot H$ Sketch an outline of a proof of knowledge of the opening of a Pedersen commitment.

$$C(a) = r \cdot G + a \cdot H$$

• CLUE: what is the homomorphism?

Sketch an outline of a proof of knowledge of the opening of a Pedersen commitment.

$$C(a) = r \cdot G + a \cdot H$$

- CLUE: what is the homomorphism?
- (See: "Okamoto's protocol for representations".)
References - 1

- Boneh and Shoup, see Chapter 19
- Dan Boneh on Σ -protocols video lecture
- standardisation of Σ-protocols (survey)
- concept of DLEQ
- explainer on DLEQs
- Nadav Kohen on blind sigs

- How PrivacyPass uses DLEQs
- My Bulletproofs writeup
- Camenisch & Stadler '97 Proof systems for discrete logs
- Ring signatures my blog
- Matt Green on PAKE
- Brands' book on credentials (see also: uprove)

- BIP 340 Bitcoin Schnorr signatures
- Chaum's original blind signatures paper
- Fedimint federated Chaumian mints
- Open Transactions earlier Chaumian mints
- Security proofs for Schnorr my blog
- Lloyd Fournier on adaptors as 'otVES'
- Kohen on ECDSA adaptors via DLEQ

References - 4

- Gabizon on zkSNARKs
- Nadav Kohen on payment points (PTLCs)
- Wabisabi paper (anonymous credentials)
- WabiSabi and its precursors
- Algebraic MACs and Key-Verified Anonymous Credentials Chase, Meiklejohn, Zaveruccha 2013
- Anonymous Credentials in Signal Chase, Perrin, Zaveruccha 2019

Contact info:

@waxwing@x0f.org (mastodon)
https://github.com/AdamISZ
blog: https://reyify.com/blog (email there)
gpg: 4668 9728 A9F6 4B39 1FA8 71B7 B3AE 09F1
E9A3 197A