### Non-Interactive Zero Knowledge (II)

CS 600.442 Modern Cryptography

Fall 2016

### NIZKs for **NP**: Roadmap

- Last-time: Transformation from NIZKs in hidden-bit model to NIZKs in common random string model
- Today: NIZKs for NP in the hidden-bit model
- Homework: Non-adaptive NIZKs to Adaptive NIZKs

### Hamiltonian Graphs

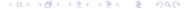
### Definition (Hamiltonian Graph)

Let G = (V, E) be a graph with |V| = n. We say that G is a Hamiltonian graph if it has a Hamiltonian cycle, i.e., there are  $v_1, \ldots, v_n \in V$  s.t. for all  $i \in [n]$ :

$$(v_i, v_{(i+1) \bmod n}) \in E$$

**Fact:** Deciding whether a graph is Hamiltonian is **NP**-Complete. Let  $L_{\mathsf{H}}$  be the language of Hamiltonian graphs G=(V,E) s.t. |V|=n

**Today:** NIZK proof system for  $L_{\rm H}$  in the hidden-bit model



#### Notation

### Definition (Adjacency Matrix)

A graph G = (V, E) with |V| = n, can be represented as an  $n \times n$ adjacency matrix  $M_G$  of boolean values such that:

$$M[i,j] = \begin{cases} 1 & \text{if } (i,j) \in E \\ 0 & \text{otherwise} \end{cases}$$

Cycle Matrix: A cycle matrix is a boolean matrix that corresponds to a graph that contains a Hamiltonian cycle and no other edges

**Permutation Matrix:** A permutation matrix is a boolean matrix such that each row and each column has exactly one entry equal to 1

**Fact:** Every cycle matrix is a permutation matrix, but the converse is not true. For every n, there are n! permutation matrices, but only (n-1)! cycle matrices

#### NIZKs for $L_{\rm H}$ in Hidden-Bit Model

#### Two Steps:

- Step I. NIZK  $(K_1, P_1, V_1)$  for  $L_H$  in hidden-bit model where K produces (hidden) strings r with a specific distribution: each r represents an  $n \times n$  cycle matrix
- Step II. Modify the above construction to obtain  $(K_2, P_2, V_2)$ where the (hidden) string r is uniformly random

### Step I

#### Construction of $(K_1, P_1, V_1)$ for $L_H$ :

 $\mathsf{K}_1(1^n)$ : Output  $r \leftarrow \{0,1\}^{n^2}$  s.t. it represents an  $n \times n$  cycle matrix  $M_c$ 

 $P_1(r, x, w)$ : Execute the following steps:

- Parse x = G = (V, E) s.t. |V| = n, and w = H where  $H=(v_1,\ldots,v_n)$  is a Hamiltonian cycle in G
- Choose a permutation  $\varphi: V \to \{1, \dots, n\}$  that maps H to the cycle in  $M_c$ , i.e., for every  $i \in [n]$ :

$$M_c[\varphi(v_i), \varphi(v_{(i+1) \bmod n})] = 1$$

- Define  $I = \{\varphi(u), \varphi(v) | M_G[u, v] = 0\}$  to be the set of non-edges in G
- Output  $(I,\varphi)$



# Step I (contd.)

#### Construction of $(K_1, P_1, V_1)$ for $L_H$ :

 $V_1(I, r_I, \varphi)$ : Execute the following steps:

- Parse  $r_I = \{M_c[u,v]\}_{(u,v)\in I}$
- Check that for every  $(u, v) \in I$ ,  $M_c[u, v] = 0$
- Check that for every  $(u, v) \in I$ ,  $M_G(\varphi^{-1}(u), \varphi^{-1}(v)) = 0$
- If both the checks succeed, then output 1 and 0 otherwise

Completeness: An honest prover P can always find a correct mapping  $\varphi$  that maps H to the cycle in  $M_c$ 

**Soundness:** If G = (V, E) is not a Hamiltonian graph, then for any mapping  $\varphi: V \to \{1, \ldots, n\}, \varphi(G)$  will not cover all the edges in  $M_c$ . There must exist at least one non-zero entry in  $M_c$  that is revealed as a non-edge of G

### Step I (contd.)

**Zero Knowledge:** Simulator  $\mathcal{S}$  performs the following steps:

- Sample a random permutation  $\varphi: V \to \{1, \dots, n\}$
- Compute  $I = \{\varphi(u), \varphi(v) | M_G[u, v] = 0\}$
- For every  $(a,b) \in I$ , set  $M_c[a,b] = 0$
- Output  $(I, \{M_c[a,b]\}_{(a,b)\in I}, \varphi)$

It is easy to verify that the above output distribution is identical to the real experiment

### Step II: Strategy

- Define a deterministic procedure Q that takes as input a (sufficiently long) random string r and outputs a biased string sthat corresponds to a cycle matrix with inverse polynomial probability  $\frac{1}{\ell(n)}$
- If we feed  $Q n \cdot \ell(n)$  random inputs, then with high probability, at least one of the outputs will correspond to a cycle matrix
- In the NIZK construction, the (hidden) random string will be  $r = r_1, \ldots, r_{n \cdot \ell(n)}$
- For every i, the prover will try to compute a proof using  $s_i = Q(r_i)$
- At least one  $s_i$  will contain a cycle matrix, so we can use the NIZK proof system from Step I

### Procedure Q

Let r be a random string s.t.  $|r| = \lceil 3 \log n \rceil \cdot n^4$ 

### Procedure Q(r):

- Parse  $r = r_1, \dots, r_{n^4}$  s.t.  $\forall i, |r_i| = \lceil 3 \log n \rceil$
- Compute  $s = s_1, \ldots, s_{n^4}$ , where:

$$s_i = \left\{ \begin{array}{ll} 1 & \text{if } r_i = 111 \cdots 1 \\ 0 & \text{otherwise} \end{array} \right.$$

- Define an  $n^2 \times n^2$  boolean matrix M consisting of entries from s
- If M contains an  $n \times n$  sub-matrix  $M_c$  s.t.  $M_c$  is a cycle matrix, then output  $(M, M_c)$ , else output  $(M, \perp)$



# Analysis of Q

**Notation.** Let Good be the set of outputs of  $Q(\cdot)$  that contain a cycle matrix and Bad be the complementary set

#### Lemma

For a random input r,  $\Pr[Q(r) \in \text{Good}] \geqslant \frac{1}{2n^3}$ 

Let M be an  $n^2 \times n^2$  matrix computed by Q on a random input r. We will prove the above lemma via a sequence of claims:

- Claim 1: M contains exactly n 1's with probability at least  $\frac{1}{3n}$
- Claim 2: M contains a permutation sub-matrix with probability at least  $\frac{1}{2n^2}$
- Claim 3: M contains a cycle sub-matrix with probability at least  $\frac{1}{3n^3}$

**Proof of Claim 1:** Let X be the random variable denoting the number of 1's in M

- X follows the binomial distribution with  $N=n^4$ ,  $p=\frac{1}{n^3}$
- $\bullet$  E(X) = N · p = n
- Var(X) = Np(1-p) < n
- Recall Chebyshev's Inequality:  $\Pr[|X \mathsf{E}(X)| > k] \leq \frac{\mathsf{Var}(X)}{L^2}$ Setting k = n, we have:

$$\Pr\left[|X - n| > n\right] \leqslant \frac{1}{n}$$

• Observe:

$$\sum_{i=1}^{2n} \Pr[X=i] = 1 - \Pr\left[|X-n| > n\right] > 1 - \frac{1}{n}$$

#### Proof of Claim 1 (contd.):

- Pr[X = i] is maximum at i = n
- Observe:

$$\begin{split} \Pr[X = n] & \geqslant & \frac{\sum_{i=1}^{2n} \Pr[X = i]}{2n} \\ & \geqslant & \frac{1}{3n} \end{split}$$

**Proof of Claim 2:** Want to bound the probability that each of the n'1' entries in M is in a different row and column

• After k '1' entries have been added to M,

$$\Pr[\text{new '1' entry is in different row and column}] = \left(1 - \frac{k}{n^2}\right)^2$$

• Multiplying all:

Pr[no collision] 
$$\geqslant \left(1 - \frac{1}{n^2}\right)^2 \cdots \left(1 - \frac{n-1}{n^2}\right)^2$$
  
 $\geqslant \frac{1}{n}$ 

Combining the above with Claim 1,

 $\Pr[M \text{ contains a permutation } n \times n \text{ submatrix }] \geqslant \frac{1}{3n^2}$ 

**Proof of Claim 3:** Want to bound the probability that M contains an  $n \times n$  cycle sub-matrix

• Observe:

$$\Pr[n \times n \text{ permutation matrix is a cycle matrix}] = \frac{1}{n}$$

• Combining the above with Claim 2,

$$\Pr[M \text{ contains a cycle } n \times n \text{ submatrix }] \geqslant \frac{1}{3n^3}$$

### Step II: Details

### Construction of $(K_2, P_2, V_2)$ for $L_H$ :

 $\mathsf{K}_2(1^n)$ : Output  $r \leftarrow \{0,1\}^L$  where  $L = \lceil 3 \log n \rceil \cdot n^8$ 

 $P_2(r, x, w)$ : Parse  $r = r_1, \dots, r_{n^4}$  s.t. for every  $i \in [n^4]$ ,  $|r_i| = \lceil 3 \log n \rceil \cdot n^4$ . For every  $i \in [n^4]$ :

- If  $Q(r_i) = (M^i, \perp)$ , set  $I_i = [|r_i|]$  (i.e., reveal the entire  $r_i$ ), and  $\pi_i = \emptyset$
- Else, let  $(M^i, M_c^i) \leftarrow Q(r_i)$ . Compute  $(I_i', \varphi_i) \leftarrow \mathsf{P}_1(M_e^i, x, w)$ . Set  $I_i = I_i' \cup J_i$  where  $J_i$  is the set of indices s.t.  $r_i$  restricted to  $J_i$  yields the residual  $M^i$  after removing  $M_c^i$ , and  $\pi_i = \varphi_i$

Output  $(I = \{I_i\}, \pi = \{\pi_i\})$ 

# Step II: Details (contd.)

#### Construction of $(K_2, P_2, V_2)$ for $L_H$ :

$$V_2(I, r_I, \pi)$$
: Parse  $I = I_1, \dots, I_{n^4}, r_I = s_1, \dots, s_{n^4}$ , and  $\pi = \pi_1, \dots, \pi_{n^4}$ . For every  $i \in [n^4]$ :

- If  $I_i$  is the complete set, then check that  $Q(s_i) = (\cdot, \bot)$
- Otherwise, parse  $I_i = I_i' \cup J_i$ . Parse  $s_i = s_i^1, s_i^2$  and check that  $s_i^2$  is the all 0 string. Also, check that  $V_1(I_i', s_i^1, \pi_i) = 1$

If all the checks succeed, then output 1 and 0 otherwise

### Step II: Security

Completeness: Follows from completeness of the construction in Step

**Soundness:** For random  $r = r_1, \ldots, r_{n^4}, Q(r_i) \in Good$  for at least one  $r_i$  with high probability. Soundness then follows from the soundness of the construction in Step I

**Zero-Knowledge:** For i s.t.  $Q(r_i) \in Good, V$  does not learn any information from the zero-knowledge property of the construction in Step I. For i s.t.  $Q(r_i) \in BAD$ , V does not see anything besides  $r_i$ .