

# Non-Interactive Zero Knowledge (II)

CS 601.442/642 Modern Cryptography

Fall 2017

# 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  $v_1, \dots, v_n \in V$  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  $L_H$  be the language of Hamiltonian graphs  $G = (V, E)$  s.t.  $|V| = n$

**Today:** NIZK proof system for  $L_H$  in the hidden-bit model

## 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 $L_H$ 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 $L_H$ :

$K_1(1^n)$ : 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  $H = (v_1, \dots, v_n)$  is a Hamiltonian cycle in  $G$
- Choose a permutation  $\varphi : V \rightarrow \{1, \dots, n\}$  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  $I = \{\varphi(u), \varphi(v) \mid M_G[u, v] = 0\}$  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  $\varphi : V \rightarrow \{1, \dots, n\}$ ,  $\varphi(G)$  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  $\varphi : V \rightarrow \{1, \dots, n\}$
- Compute  $I = \{\varphi(u), \varphi(v) \mid M_G[u, v] = 0\}$
- 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  $s$  that 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  $r = r_1, \dots, r_{n \cdot \ell(n)}$
- 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  $s = s_1, \dots, s_{n^4}$ , where:

$$s_i = \begin{cases} 1 & \text{if } r_i = 111 \cdots 1 \\ 0 & \text{otherwise} \end{cases}$$

- 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  $r$ ,  $\Pr[Q(r) \in \text{GOOD}] \geq \frac{1}{3n^3}$*

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  $\frac{1}{3n^2}$

**Claim 3:**  $M$  contains a cycle sub-matrix with probability at least  $\frac{1}{3n^3}$

## Analysis of $Q$ (contd.)

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

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

$$\Pr[|X - n| > n] \leq \frac{1}{n}$$

- Observe:

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

# Analysis of $Q$ (contd.)

## Proof of Claim 1 (contd.):

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

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

## Analysis of $Q$ (contd.)

**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:

$$\begin{aligned}\Pr[\text{no collision}] &\geq \left(1 - \frac{1}{n^2}\right)^2 \cdots \left(1 - \frac{n-1}{n^2}\right)^2 \\ &\geq \frac{1}{n}\end{aligned}$$

- Combining the above with Claim 1,

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

## Analysis of $Q$ (contd.)

**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,

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

## Step II: Details

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

$K_2(1^n)$ : 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  $(I'_i, \varphi_i) \leftarrow P_1(M_c^i, x, w)$ . 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  $Q(s_i) = (\cdot, \perp)$
- 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 I

**Soundness:** For random  $r = r_1, \dots, r_{n^4}$ ,  $Q(r_i) \in \text{GOOD}$  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.  $Q(r_i) \in \text{GOOD}$ ,  $V$  does not learn any information from the zero-knowledge property of the construction in Step I. For  $i$  s.t.  $Q(r_i) \in \text{BAD}$ ,  $V$  does not see anything besides  $r_i$ .