Fast Secure Two-Party ECDSA Signing

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Abstract. ECDSA is a standard digital signature schemes that is widely used in TLS, Bitcoin and elsewhere. Unlike other schemes like RSA, Schnorr signatures and more, it is particularly hard to construct efficient threshold signature protocols for ECDSA (and DSA). As a result, the best-known protocols today for secure distributed ECDSA require running heavy zero-knowledge proofs and computing many large-modulus exponentiations for every signing operation. In this paper, we consider the specific case of two parties (and thus no honest majority) and construct a protocol that is approximately two orders of magnitude faster than the previous best. Concretely, our protocol achieves good performance, with a single signing operation for curve P-256 taking approximately 37ms between two standard machine types in Azure (utilizing a single core only). Our protocol is proven secure under standard assumptions using a game-based definition. In addition, we prove security by simulation under a plausible yet non-standard assumption regarding Paillier.

1 Introduction

1.1 Background

In the late 1980s and the 1990s, a large body of research emerged around the problem of threshold cryptography; cf. [3,7,9,10,13,25,24,21]. In its most general form, this problem considers the setting of a private key shared between n parties with the property that any subset of t parties may be able to decrypt or sign, but any set of less than t parties can do nothing. This is a specific example of secure multiparty computation, where the functionality being computed is either decryption or signing. Note that trivial solutions like secret sharing the private key and reconstructing to decrypt or sign do not work since after the first operation the key is reconstructed, and any single party can decrypt or sign by itself from that point on. Rather, the requirement is that a subset of t parties is needed for every private-key operation.

Threshold cryptography can be used in applications where multiple signators are needed to generate a signature, and likewise where highly confidential documents should only be decrypted and viewed by a quorum. Furthermore, threshold cryptography can be used to provide a high level of key protection. This is achieved by sharing the key on multiple devices (or between multiple users) and

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carrying out private-key operations via a secure protocol that reveals nothing but the output. This provides key protection since an adversary needs to breach multiple devices in order to obtain the key. After intensive research on the topic in the 1990s and early 2000s, threshold cryptography received considerably less interest in the past decade. However, interest has recently been renewed. This can be seen by the fact that a number of startup companies are now deploying threshold cryptography for the purpose of key protection [26,27,28]. Another reason is due to the fact that ECDSA signing is used in bitcoin, and the theft of a signing key can immediately be translated into concrete financial loss. Bitcoin has a multisignature solution built in, which is based on using multiple distinct signing keys rather than a threshold signing scheme. Nevertheless, a more general solution may be obtained via threshold cryptography (for the more general t-out-of-n threshold case).

Fast threshold cryptography protocols exist for a wide variety of problems, including RSA signing and decryption, ElGamal and ECIES encryption, Schnorr signatures, Cramer-Shoup, and more. Despite the above successes, and despite the fact that DSA/ECDSA is a widely-used standard, DSA/ECDSA has resisted attempts at constructing efficient protocols for threshold signing. This seems to be due to the need to compute k and k^{-1} without knowing k. We explain this by comparing ECDSA signing to EC-Schnorr signing. In both cases, the public verification key is an elliptic curve point Q and the private signing key is x such that $Q = x \cdot G$, where G is the generator point of an EC group of order q.

EC-Schnorr signing	ECDSA signing
Choose a random $k \leftarrow \mathbb{Z}_q$	Choose a random $k \leftarrow \mathbb{Z}_q$
Compute $R = k \cdot G$	Compute $R = k \cdot G$
Compute $e = H(m R)$	Compute $r = r_x \mod q$ where $R = (r_x, r_y)$
Compute $s = k - x \cdot e \mod q$	Compute $s = k^{-1} \cdot (H(m) + r \cdot x) \mod q$
Output (s, e)	Output (r, s)

Observe that Schnorr signing can be easily distributed since the private key xand the value k are both used in a linear equation. Thus, two parties with shares x_1, x_2 such that $Q = (x_1 + x_2) \cdot G$ can each locally choose k_1, k_2 , and set $R = k_1 \cdot G + k_2 \cdot G = (k_1 + k_2) \cdot G$. Then, each can locally compute eand $s_i = k_i - x_i \cdot e \mod q$ and send to each other, and each party can sum $s = s_1 + s_2 \mod q$ and output a valid signature (s, e). In the case of malicious adversaries, some zero knowledge proofs are needed to ensure that R is uniformly distributed, but these are highly efficient proofs of knowledge of discrete log. In contrast, in ECDSA signing, the equation for computing s includes k^{-1} . Now, given shares k_1, k_2 such that $k_1 + k_2 = k \mod q$ it is very difficult to compute k'_1, k'_2 such that $k'_1 + k'_2 = k^{-1} \mod q$.

As a result, beginning with [21] and more lately in [14], two-party protocols for ECDSA signing use *multiplicative sharing* of x and of k. That is, the parties hold x_1, x_2 such that $x_1 \cdot x_2 = x \mod q$, and in each signing operation they generate k_1, k_2 such that $k_1 \cdot k_2 = k \mod q$. This enables them to easily compute k^{-1} since each party can locally compute $k'_i = k_i^{-1} \mod q$, and then k'_1, k'_2 are multiplicative shares of k^{-1} . The parties can then use additively homomorphic encryption – specifically Paillier encryption [22] – in order to combine their equations. For example, P_1 can compute $c_1 = \mathsf{Enc}_{pk}((k_1)^{-1} \cdot H(m))$ and $c_2 = \mathsf{Enc}_{pk}(k_1^{-1} \cdot x_1 \cdot r)$. Then, using scalar multiplication (denoted \odot) and homomorphic addition (denoted \oplus), P_2 can compute $(k_2^{-1} \odot c_1) \oplus [(k_2^{-1} \cdot x_2) \odot c_2]$ which will be an encryption of

$$k_2^{-1} \cdot (k_1^{-1} \cdot H(m)) + k_2^{-1} \cdot x_2 \cdot (k_1^{-1} \cdot x_1 \cdot r) = k^{-1} \cdot (H(m) + r \cdot x),$$

as required. However, proving that each party worked correctly is extremely difficult. For example, the first party must prove that the Paillier encryption includes k_1^{-1} when the second party only has $R_1 = k_1 \cdot G$, it must prove that the Paillier encryptions are to values in the expected range, and more. This can be done, but it results in a protocol that is very expensive.

1.2 Our Results

As in previous protocols, we use Paillier homomorphic encryption (with a key generated by P_1), and multiplicative sharing of both the private key x and the random value k. However, we make the novel observation that if P_2 already holds a Paillier encryption c_{key} of P_1 's share of the private key x_1 , then P_1 need not do anything except participate in the generation of $R = k \cdot G$. Specifically, assume that the parties P_1 and P_2 begin by generating $R = k_1 \cdot k_2 \cdot G$ (this is essentially accomplished by just running a Diffie-Hellman key exchange with basic knowledge-of-discrete-log proofs which are highly efficient). Then, given $c_{key} = \operatorname{Enc}_{pk}(x_1)$, R and k_2, x_2 , party P_2 can singlehandedly compute an encryption of $k_2^{-1} \cdot H(m) + k_2^{-1} \cdot r \cdot x_2 \cdot x_1$ using the homomorphic properties of Paillier encryption. This ciphertext can be sent to P_1 who decrypts and multiplies the result by k_1^{-1} . If P_2 is honest, then the result is a valid signature.

The crucial issue that must be dealt with is what happens when P_1 or P_2 is corrupted. If P_1 is corrupted, it cannot do anything since the only message that it sends P_2 is in the generation of R which is protected by an efficient zeroknowledge proof. Thus, no expensive proofs are needed. Furthermore, if P_2 is corrupted, then the only way it can cheat is by encrypting something incorrect and sending it to P_1 . However, here we can utilize the fact that we are specifically computing a digital signature that can be *publicly verified*. That is, since all P_1 does is locally decrypt the ciphertext received from P_2 and multiply by k_1^{-1} , it can locally check if the signature obtained is valid. If yes, it outputs it, and if not it detects P_2 cheating. Thus, no zero-knowledge proofs are required for P_2 either (again, beyond the zero-knowledge proof in the generation of R).

As a result, we obtain a signing protocol that is extremely simple and efficient. As we show, our protocol is approximately two orders of magnitude faster than the previous best. Before proceeding, we remark that there are additional elements needed in the protocol (like P_2 adding random noise in the ciphertext it sends), but these have little effect on the efficiency.

We remark that since the security of the signing protocol rests upon the assumption that P_2 holds an encryption of x_1 , which is P_1 's share of the key,

this must be proven in the key generation phase. Thus, the key generation phase of our protocol is more complicated than the signing phase, and includes a proof that P_1 generated the Paillier key correctly and that c_{key} is an encryption of x_1 , given $R_1 = x_1 \cdot G$. This latter proof is of interest since it connects between Paillier encryption and discrete log, and we present a novel efficient proof in the paper. We remark that since key generation is run only once, having a more expensive key-generation phase is a worthwhile tradeoff. This is especially the case since it is still quite reasonable (concretely taking about 5 seconds between standard single-core machines in Azure, which is much faster than the key-generation phase of [14]). Furthermore, it can easily be parallelized to further bring down the cost.

DSA vs ECDSA. In this paper, we refer to ECDSA throughout and we use Elliptic curve (additive group) notation. However, our entire protocol translates easily to the DSA case, since we do nothing but standard group operations.

Caveat. The only caveat of our work is that it focuses specifically on the twoparty case, whereas prior works considered general thresholds as well. The twoparty case is in some ways the most difficult case (since there is no honest majority), and we therefore believe that our techniques may be useful for the general case as well. We leave this for future research.

1.3 Related Work and a Comparison of Efficiency

The first specific protocol for threshold DSA signing with proven security was presented in [13]. Their protocol works as long as more than 1/3 of the parties are honest. The two party case (where there is no honest majority) was later dealt with by [21]. The most recent protocol by [14] contains efficiency improvements for the two-party case, and improvements regarding the thresholds for the case of an honest majority.

Efficiency comparison with [14]. The previous best DSA/ECDSA threshold signing protocol is due to [14]. Their signing protocol requires the following operations by each party: 1 Paillier encryption, 5 Paillier homomorphic scalar multiplications, 5 Paillier homomorphic additions, and 46 exponentiations (the vast majority of these modulo N or N^2 for the Paillier modulus). Furthermore, they require the Paillier modulus to be greater than q^8 where q is the group order. Now, for P-256, this makes no difference since anyway a 2048-bit modulus is minimal. However, for P-384 and P-521 respectively, this requires a modulus of size 3072 and 4168 respectively, which severely slows down the computation. Regarding the key generation phase, [14] need to run a protocol for distributed key generation for Paillier. This outweighs all other computations and is very expensive for the case of malicious adversaries. (They did not implement this phase in their prototype, but the method they refer to [18] has a reported time of 15 minutes for generating a 2048-bit modulus for the semi-honest case alone.)

In contrast, the cost of our key-generation protocol is dominated by approximately 350 Paillier encryptions/exponentiations by each party; see Section 3.3 for an exact count. Furthermore, as described in Section 3.3, in the signing protocol, party P_1 computes 7 Elliptic curve multiplications and 1 Paillier decryption, and party P_2 computes 5 Elliptic curve multiplications and 1 Paillier encryption, 1 homomorphic scalar multiplication and 1 Paillier homomorphic addition. Furthermore, the Paillier modulus needs only to be greater than $2q^4 + q^3$, where q is the ECDSA group order. Thus, a 2048-bit modulus can be taken for P-256 and P-384, and a 2086-bit modulus only is needed for P-521. We therefore conclude that the cost of our signing protocol is approximately two orders of magnitude faster than their protocol.¹ This theoretical estimate is validated by our experimental results.

Experimental results and comparison. The running-time reported for the protocol of [14] for curve P-256 is approximately 12 seconds per signing operation between a mobile and PC. An improved optimized implementation using parallelism and 4 cores on a 2.4GHz machine achieves approximately 1 second per signing operation (these measurements are only for the *computation time* and do not include communication). In contrast, as we describe in Section 3.3, for curve P-256 our signing protocol takes approximately 37ms, using a single core (measuring the actual full running time, including communication). This validates the theoretical analysis of approximately two orders of magnitude difference, when taking into account the use of multiple cores. Specifically, on 4 cores, we can achieve a throughput of over 100 signatures per second, in contrast to a single signing operation for [14]. Full details of our experiments, for curves P-256, P-384 and P-521 appear in Section 3.3.

Finally, the key generation phase of our protocol for curve P-256 takes approximately 5 seconds, using a single core. In contrast, [14] requires distributed Paillier key generation which is extremely expensive, as described above.

$\mathbf{2}$ Preliminaries

The ECDSA signing algorithm. The ECDSA signing algorithm is defined as follows. Let \mathbb{G} be an Elliptic curve group of order q with base point (generator) G. The private key is a random value $x \leftarrow \mathbb{Z}_q$ and the public key is $Q = x \cdot G$.

The ECDSA signing operation on a message $m \in \{0, 1\}^*$ is defined as follows:

- 1. Compute m' to be the |q| leftmost bits of SHA256(m), where |q| is the bit-length of q
- 2. Choose a random $k \leftarrow \mathbb{Z}_q^*$ 3. Compute $R \leftarrow k \cdot G$. Let $R = (r_x, r_y)$.

¹ We base this estimate on an OpenSSL speed test that puts the speed of the entire ECDSA signing operation for P-256 (which consists of one EC multiplication and more) at more than 10 times faster than a single RSA2048 private-key exponentiation. Note that for P-521 and RSA4096 the gap is even larger with the entire ECDSA signing operation being more than 30 times faster than a single RSA4096 private-key exponentiation.

- 4. Compute $r = r_x \mod q$. If r = 0, go back to Step 2.
- 5. Compute $s \leftarrow k^{-1} \cdot (m' + r \cdot x) \mod q$.
- 6. Output (r, s)

It is a well-known fact that for every valid signature (r, s), the pair (r, -s) is also a valid signature. In order to make (r, s) unique (which will help in formalizing security), we mandate that the "smaller" of s, -s is always output (where the smaller is the value between 0 and $\frac{q-1}{2}$.)

The ideal commitment functionality \mathcal{F}_{com} . In one of our subprotocols, we assume an ideal commitment functionality \mathcal{F}_{com} , formally defined in Functionality 2.1. Any UC-secure commitment scheme fulfills \mathcal{F}_{com} ; e.g., [19,1,12]. In the randomoracle model, \mathcal{F}_{com} can be trivially realized with static security by simply defining $\mathsf{Com}(x) = H(x, r)$ where $r \leftarrow \{0, 1\}^n$ is random.

FIGURE 2.1 (The Commitment Functionality \mathcal{F}_{com})

Functionality \mathcal{F}_{com} works with parties P_1 and P_2 , as follows:

- Upon receiving (commit, sid, x) from party P_i (for $i \in \{1, 2\}$), record (sid, i, x) and send (receipt, sid) to party P_{3-i} . If some (commit, sid, *) is already stored, then ignore the message.
- Upon receiving (decommit, *sid*) from party P_i , if (sid, i, x) is recorded then send (decommit, sid, x) to party P_{3-i} .

The ideal zero knowledge functionality \mathcal{F}_{zk} . We use the standard ideal zeroknowledge functionality defined by $((x, w), \lambda) \rightarrow (\lambda, (x, R(x, w)))$, where λ denotes the empty string. For a relation R, the functionality is denoted by \mathcal{F}_{zk}^R . Note that any zero-knowledge proof of knowledge fulfills the \mathcal{F}_{zk} functionality [17, Section 6.5.3]; non-interactive versions can be achieved in the random-oracle model via the Fiat-Shamir paradigm; see Functionality 2.2 for the formal definition.

FIGURE 2.2 (The Zero-Knowledge Functionality \mathcal{F}_{zk}^R for Relation R) Upon receiving (prove, sid, x, w) from a party P_i (for $i \in \{1, 2\}$): if $(x, w) \notin R$ or sid has been previously used then ignore the message. Otherwise, send (proof, sid, x) to party P_{3-i} .

The committed non-interactive zero knowledge functionality \mathcal{F}_{com-zk} . In our protocol, we will have parties send commitments to non-interactive zero-knowledge proofs. We model this formally via a commit-zk functionality, denoted \mathcal{F}_{com-zk} , defined in Functionality 2.3. Given non-interactive zero-knowledge proofs of knowledge, this functionality is securely realized by just having the prover commit to such a proof using the ideal commitment functionality \mathcal{F}_{com} . **FIGURE 2.3 (The Committed NIZK Functionality** \mathcal{F}_{com-zk}^{R} for R) Functionality \mathcal{F}_{zk} works with parties P_1 and P_2 , as follows:

- Upon receiving (com-prove, sid, x, w) from a party P_i (for $i \in \{1, 2\}$): if $(x, w) \notin R$ or sid has been previously used then ignore the message. Otherwise, store (sid, i, x) and send (proof-receipt, sid) to P_{3-i} .
- Upon receiving (decom-proof, sid) from a party P_i (for $i \in \{1, 2\}$): if (sid, i, x) has been stored then send (decom-proof, sid, x) to P_{3-i} .

Paillier encryption. Denote the public/private key pair by (pk, sk), and denote encryption and decryption under these keys by $\mathsf{Enc}_{pk}(\cdot)$ and $\mathsf{Dec}_{sk}(\cdot)$, respectively. We denote by $c_1 \oplus c_2$ the "addition" of the plaintexts in c_1, c_2 , and by $a \odot c$ the multiplication of the plaintext in c by scalar a.

Security, the hybrid model and composition. We prove the security of our protocol under a game-based definition with standard assumptions (in Section 4), and under the simulation-based ideal/real model definition with a non-standard ad-hoc assumption (in Section 5). In all cases, we prove our protocols secure in a hybrid model with ideal functionalities that securely compute $\mathcal{F}_{com}, \mathcal{F}_{zk}, \mathcal{F}_{com-zk}$. The soundness of working in this model is justified in [5] (for stand-alone security) and in [6] (for security under composition). Specifically, as long as subprotocols that securely compute the functionalities are used (under the definition of [5] or [6], respectively), it is guaranteed that the output of the honest and corrupted parties when using real subprotocols is computationally indistinguishable to when calling a trusted party that computes the ideal functionalities.

3 Two-Party ECDSA

In this section, we present our protocol for distributed ECDSA signing. We separately describe the key generation phase (which is run once) and the signing phase (which is run multiple times).

Our protocol is presented in the $\mathcal{F}_{\mathsf{zk}}$ and $\mathcal{F}_{\mathsf{com-zk}}$ hybrid model. We use the zero-knowledge functionalities $\mathcal{F}_{\mathsf{zk}}^{R_P}$, $\mathcal{F}_{\mathsf{zk}}^{R_D_L}$ and $\mathcal{F}_{\mathsf{zk}}^{R_PDL}$ based on the following three different relations:

1. Proof that a Paillier public-key was generated correctly: define the relation

$$R_P = \{ (N, (p_1, p_2)) \mid N = p_1 \cdot p_2 \text{ and } p_1, p_2 \text{ are prime} \}$$

of valid Paillier public keys. We use the protocol described in Section 3.3 in the full version of [18]. The cost of this protocol is 3t Paillier exponentiations by each of the prover and verifier for statistical error 2^{-t} , as well as 3t GCD computations by the prover.

2. Proof of knowledge of the discrete log of an Elliptic-curve point: define the relation

$$R_{DL} = \{ (\mathbb{G}, G, q, P, w) \mid P = w \cdot G \}$$

of discrete log values (relative to the given group). We use the standard Schnorr proof for this [23].

3. Proof of encryption of a discrete log in a Paillier ciphertext: define

$$R_{PDL} = \{ ((c, pk, Q_1, \mathbb{G}, G, q), (x_1, sk)) \mid x_1 = \mathsf{Dec}_{sk}(c) \text{ and } Q_1 = x_1 \cdot G \text{ and } x_1 \in \mathbb{Z}_q \},\$$

where pk is a given Paillier public key and sk is its associated private key. (We will actually prove a slightly relaxed variant which is that completeness holds for $x_1 \in \mathbb{Z}_{q/3}$. This suffices for our needs.)

A novel contribution of our result is a highly efficient proof for relation R_{PDL} ; this is of interest since it bridges between two completely different worlds (Paillier encryption and Elliptic curve groups). This proof appears in Section 6.

For the sake of clarity of notation, we omit the group description (\mathbb{G}, G, q) within calls to the \mathcal{F}_{zk} functionalities, since this is implicit. In addition, throughout, we assume that all values (Elliptic curve points) received are not equal to 0, and if zero is received then the party receiving the value aborts immediately.

3.1 Distributed Key Generation

The idea behind the distributed key generation protocol is as follows. The parties run a type of "simulatable coin tossing" in order to generate a random group element Q. This coin tossing protocol works by P_1 choosing a random x_1 and computing $Q_1 = x_1 \cdot G$, and then committing to Q_1 along with a zero-knowledge proof of knowledge of x_1 , the discrete log of Q_1 (for technical reasons that will become apparent in Section 6, P_1 actually chooses $x \in \mathbb{Z}_{q/3}$, but this makes no difference). Then, P_2 chooses a random x_2 and sends $Q_2 = x_2 \cdot G$ along with a zero-knowledge proof of knowledge to P_1 . Finally, P_1 decommits and P_2 verifies the proof. The output is the point $Q = x_1 \cdot Q_2 = x_2 \cdot Q_1$. This is fully simulatable due to the extractability and equivocality of the proof and commitment. In particular, assume that P_1 is corrupted. Then, a simulator receiving Q from the trusted party can cause the output of the coin-toss to equal Q. This is because it receives Q_1, x_1 from P_1 (who sends these values to the proof functionality) and can define the value sent by P_2 to be $Q_2 = (x_1)^{-1} \cdot Q$. Noting that $x_1 \cdot Q_2 = Q$, we have the desired property. Likewise, if P_2 is corrupted, then the simulator can commit to anything and then after seeing (Q_2, x_2) as sent to the proof functionality, it can define $Q_1 = (x_2)^{-1} \cdot Q$. The fact that the P_1 is supposed to already be committed is solved by using an equivocal commitment scheme (modeled here via the \mathcal{F}_{com-zk} ideal functionality). Beyond generating Q, the protocol concludes with P_2 holding a Paillier encryption of x_1 , where $Q_1 = x_1 \cdot G$. As described, this is used to obtain higher efficiency in the signing protocol, and is guaranteed via a zero-knowledge proof. See Protocol 3.1 for a full description.

PROTOCOL 3.1 (Key Generation Subprotocol KeyGen(\mathbb{G}, g, q))

Upon joint input (\mathbb{G}, G, q) and security parameter 1^n , the parties work as follows:

- 1. P_1 's first message:
 - (a) P_1 chooses a random $x_1 \leftarrow \mathbb{Z}_{q/3}$, and computes $Q_1 = x_1 \cdot G$.
 - (b) P_1 sends (com-prove, $1, Q_1, x_1$) to $\mathcal{F}_{\text{com-zk}}^{R_{DL}}$ (i.e., P_1 sends a commitment to Q_1 and a proof of knowledge of its discrete log).

2. P_2 's first message:

- (a) P_2 receives (proof-receipt, 1) from $\mathcal{F}_{com-zk}^{R_{DL}}$.
- (b) P_2 chooses a random $x_2 \leftarrow \mathbb{Z}_q$ and computes $Q_2 = x_2 \cdot G$.
- (c) P_2 sends (prove, 2, Q_2, x_2) to $\mathcal{F}_{zk}^{R_{DL}}$.
- 3. P_1 's second message:
 - (a) P_1 receives (proof, 2, Q_2) from $\mathcal{F}_{zk}^{R_{DL}}$. If not, it aborts.
 - (b) P_1 sends (decom-proof, 1) to $\mathcal{F}_{com-zk}^{R_{DL}}$.
 - (c) P_1 generates a Paillier key-pair (pk, sk) of length min $(4 \log |q| + 2, n)$ and computes $c_{key} = \mathsf{Enc}_{pk}(x_1)$.
 - (d) P_1 sends (prove, 1, N, (p_1, p_2)) to $\mathcal{F}_{\mathsf{zk}}^{R_P}$, where $pk = N = p_1 \cdot p_2$.
 - (e) P_1 sends (prove, 1, $(c_{key}, pk, Q_1), (x_1, sk)$) to $\mathcal{F}_{\mathsf{zk}}^{R_{PDL}}$.
- 4. **P₂'s final check:** P_2 receives (decom-proof, 1, Q_1) from $\mathcal{F}_{zk}^{R_{DL}}$, (proof, 1, N) from $\mathcal{F}_{zk}^{R_P}$, and (proof, 1, (c_{key} , pk, Q_1)) from $\mathcal{F}_{zk}^{R_{PDL}}$; if not it aborts. P_2 also checks that pk = N is of length at least min($4 \log |q| + 2$, n) and aborts if not.
- 5. Output:
 - (a) P_1 computes $Q = x_1 \cdot Q_2$ and stores (x_1, Q) .
 - (b) P_2 computes $Q = x_2 \cdot Q_1$ and stores (x_2, Q, c_{key}) .

3.2 Distributed Signing

The idea behind the signing protocol is as follows. First, the parties run a similar "coin tossing protocol" as in the key generation phase in order to obtain a random point R that will be used in generating the signature; after this, the parties P_1 and P_2 hold k_1 and k_2 , respectively, where $R = k_1 \cdot k_2 \cdot G$. Then, since P_2 already holds a Paillier encryption of x_1 (under a key known only to P_1), it is possible for P_1 to singlehandedly compute r from $R = (r_x, r_y)$ and an encryption of $s' = (k_2)^{-1} \cdot m' + (k_2)^{-1} \cdot r \cdot x_2 \cdot x_1$; this can be carried out by P_2 since it knows all the values involved directly except for x_1 which is encrypted under Paillier. Observe that this is "almost" a valid signature since in a valid signature $s = k^{-1} \cdot m' + k^{-1} \cdot r \cdot x$ (and here $x = x_1 \cdot x_2$). Indeed, P_2 can send the encryption of this value to P_1 , who can then decrypt and just multiply by $(k_1)^{-1}$. Since $k = k_1 \cdot k_2$ we have that the result is a valid ECDSA signature. The only problem with this method is that the encryption of $(k_2)^{-1} \cdot m' + (k_2)^{-1} \cdot r \cdot x_2 \cdot x_1$ may reveal information to P_1 since no reduction modulo q is carried out on the values (because Paillier works over a different modulus). In order to prevent this, we have P_2 add $\rho \cdot q$ to the value inside the encryption, where ρ is random and "large enough"; in the proof, we show that if $\rho \leftarrow \mathbb{Z}_{q^2}$, then this value is statistically close to $k_1 \cdot s$, where s is the final signature. Thus, P_1 can learn nothing more than the result (and in fact its view can be simulated). Note that since $s = k_1^{-1} \cdot s'$, it holds that $s' = k_1 \cdot s$ and so s' reveals no more information to P_1 than the signature s itself (this is due to the fact that P_1 can compute s' from the signature s and from its share k_1).

The only problem that remains is that P_2 may send an incorrect s' value to P_1 . However, since we are dealing specifically with digital signatures, P_1 can verify that the result is correct before outputting it. Thus, a corrupt P_2 cannot cause P_1 to output incorrect values. However, it is conceivable that P_2 may be able to learn something from the fact that P_1 output a value or aborted. Consider, hypothetically, that P_2 could generate an encryption of a value s' so that $(k_1)^{-1} \cdot s'$ is a valid signature if $LSB(x_1) = 0$ and $(k_1)^{-1} \cdot s'$ is not a valid signature if $LSB(x_1) = 1$. In such a case, the mere fact that P_1 aborts or not can leak a single bit about P_1 's private share of the key. In the proof(s) of security below, we show how we deal with this issue. See the formal definition of the signing phase in Protocol 3.2 (and a graphical representation in Figure 1).

Offline/Online. Observe that the message to be signed is only used in P_2 's second message and by P_1 to verify that the signature is valid. Thus, it is possible to run the first three steps in an offline phase. Then, when m is received, all that is required to generate a signature is for P_2 to send a single message to P_1 .

Output to both parties. Observe that since the validity of the signature can be checked by P_2 , it is possible for P_1 to send P_2 the signature if it verifies it and it's valid. This will not affect security at all.

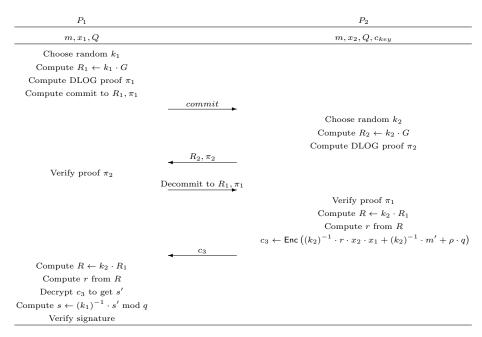


Fig. 1. The 2-Party ECDSA Signing Protocol

PROTOCOL 3.2 (Signing Subprotocol Sign(sid, m))

A graphical representation of the protocol appears in Figure 1.

Inputs:

- 1. Party P_1 has (x_1, Q) as output from Protocol 3.1, the message m, and a unique session id *sid*.
- 2. Party P_2 has (x_2, Q, c_{key}) as output from Protocol 3.1, the message m and the session id *sid*.
- 3. P_1 and P_2 both locally compute $m' \leftarrow H_q(m)$ and verify that sid has not been used before (if it has been, the protocol is not executed).

The Protocol:

- 1. P_1 's first message:
 - (a) P_1 chooses a random $k_1 \leftarrow \mathbb{Z}_q$ and computes $R_1 = k_1 \cdot G$.
 - (b) P_1 sends (com-prove, $sid || 1, R_1, k_1$) to $\mathcal{F}_{com-zk}^{R_{DL}}$.

2. P_2 's first message:

- (a) P_2 receives (proof-receipt, sid||1) from $\mathcal{F}_{com-zk}^{R_{DL}}$
- (b) P_2 chooses a random $k_2 \leftarrow \mathbb{Z}_q$ and computes $R_2 = k_2 \cdot G$. (c) P_2 sends (prove, $sid || 2, R_2, k_2$) to $\mathcal{F}_{zk}^{R_{DL}}$.
- 3. P_1 's second message:
 - (a) P_1 receives (proof, $sid||2, R_2$) from $\mathcal{F}_{zk}^{R_{DL}}$; if not, it aborts.
 - (b) P_1 sends (decom-proof, sid||1) to \mathcal{F}_{com-zk} .
- 4. P_2 's second message:

 - (a) P_2 receives (decom-proof, $sid||1, R_1$) from $\mathcal{F}_{\text{com-zk}}^{R_{DL}}$; if not, it aborts. (b) P_2 computes $R = k_2 \cdot R_1$. Denote $R = (r_x, r_y)$. Then, P_2 computes $r = r_x \mod q$.
 - (c) P_2 chooses a random $\rho \leftarrow \mathbb{Z}_{q^2}$ and computes c_1 $\operatorname{Enc}_{pk}\left(\rho \cdot q + \left[(k_2)^{-1} \cdot m' \mod q\right]\right)$. Then, P_2 computes v $(k_2)^{-1} \cdot r \cdot x_2 \mod q, c_2 = v \odot c_{key}$ and $c_3 = c_1 \oplus c_2$. = =
 - (d) P_2 sends c_3 to P_1 .
- 5. P_1 generates output:
 - (a) P_1 computes $R = k_1 \cdot R_2$. Denote $R = (r_x, r_y)$. Then, P_1 computes $r = r_x \mod q$.
 - (b) P_1 computes $s' = \mathsf{Dec}_{sk}(c_3)$ and $s'' = (k_1)^{-1} \cdot s' \mod q$. P_1 sets s = $\min\{s'', q-s''\}$ (this ensures that the signature is always the smaller of the two possible values).
 - (c) P_1 verifies that (r, s) is a valid signature with public key Q. If yes it outputs the signature (r, s); otherwise, it aborts.

If a party aborts at any point, then it does not participate in any future Sign(sid, m)executions.

Correctness. Denoting $k = k_1 \cdot k_2$ and $x = x_1 \cdot x_2$, we have that c_3 is an encryption of $s' = \rho \cdot q + (k_2)^{-1} \cdot m' + (k_2)^{-1} \cdot r \cdot x_2 \cdot x_1 = \rho \cdot q + (k_2)^{-1} \cdot (m' + r \cdot x)$ (assuming that all is done correctly). Thus, $s = (k_1)^{-1} \cdot s' = k^{-1} \cdot (m' + rx) \mod q$.

3.3 Efficiency and Experimental Results

We now analyze the theoretical complexity of our protocol, and describe its concrete running time based on our implementation.

Theoretical complexity – key-distribution protocol. Leaving aside the ZK proofs for now, P_1 carries out 2 Elliptic curve multiplications, 1 Paillier public-key generation and 1 Paillier encryption, and P_2 carries out two Elliptic curve multiplications. In addition, the parties run two discrete log proofs (each playing as prover once and as verifier once), and P_1 proves that N is a valid Paillier public key and runs the PDL proof described in Section 3.1. The cost of these proofs is as follows:

- Discrete log: the standard Schnorr zero-knowledge proof of knowledge for discrete log requires a single multiplication by the prover and two by the verifier.
- Paillier public-key validity [18]: For a statistical error of 2^{-40} this costs 120 Paillier exponentiations by each of the prover and the verifier (but 40 of these are "short"). In addition, the prover P_1 carries out 120 GCD computations.
- PDL proof (Section 6): This proof in Protocol 6.1 also involves running two executions of a range proof, and one execution of the zero-knowledge proof of Section 6.2. The cost is computed as follows:
 - The instructions within Protocol 6.1 for the prover P_1 cost 1 Paillier encryption, 1 Paillier (40-bit) scalar multiplication and 1 Elliptic curve multiplication. The cost for the verifier P_2 is 1 Paillier (40-bit) scalar multiplication and 2 Elliptic curve multiplications.
 - As described in the beginning of Section 6, each range proof is dominated by 2t Paillier encryptions for a statistical soundness error of 2^{-t} . Setting t = 40, we have 80 Paillier encryptions each.
 - The instructions within Section 6.2 require the prover P_1 to carry out 40 Paillier encryptions, and 40 Paillier exponentiations. The verifier P_2 computes on average 20 Paillier encryptions and 80 Paillier exponentiations.

Theoretical complexity – signing protocol. We now count the complexity of the signing protocol. We count the number of Elliptic curve multiplications and Paillier operations since this dominates the computation. As above, the zero-knowledge proof of knowledge for discrete log requires a single multiplication by the prover and two by the verifier, and ECDSA signature verification requires two multiplications. Thus, P_1 computes 7 Elliptic curve multiplications and a single Paillier decryption. In contrast, P_2 computes 5 Elliptic curve multiplications, 1 Paillier encryptions, 1 Paillier homomorphic scalar multiplication (which is a single "short" exponentiation) and one Paillier homomorphic addition (which is a single multiplication). Observe that unlike previous work, the length of the Paillier key need only be 5 times the length of the order of the Elliptic curve

group (and not 8 times). Regarding rounds of communication, the protocol has only four rounds of communication (two in each direction). Thus, the protocol is very fast even on a slow network.

Implementation and running times. We implemented our protocol in C++ and ran it on Azure between two Standard_DS3_v2 instances. Although these instances have 4 cores each, we utilized a single core only with a single-thread implementation (note that key generation can be easily parallelized, if desired).

We ran our implementation on the standard NIST curves P-256, P-384 and P-521; the times for key generation and signing appear in Tables 1 and 2.

Curve	Mean time	Standard deviation
P-256	4888ms	142
P-384	$4849 \mathrm{ms}$	124
P-521	$7842 \mathrm{ms}$	166

Table 1. Running times for key generation (average over 20 executions)

Curve	Mean time	Standard deviation
P-256	$36.8 \mathrm{ms}$	7.30
P-384	$47.11 \mathrm{ms}$	1.96
P-521	$78.19 \mathrm{ms}$	1.45

Table 2. Running times for signing (average over 1,000 executions)

We remark that the size of the Paillier key has a great influence on the running time. We know this since in our initial manuscripts, our analysis required $N > q^5$ (instead of $N > 2q^4 + q^3$). This seemingly small difference meant that for P-521, the Paillier key needed to be of size 2560 (instead of 2086). For this mildly larger key, the running time was 110ms for signing and 15,776ms for key generation. This is explained by the fact that Paillier operations have cubic cost, and thus the cost *doubles* when the key size increases by just 25%.

4 Proof of Security – Game-Based Definition

4.1 Definition of Security

We begin by presenting a game-based definition for the security of a digital signature scheme $\pi = (\text{Gen}, \text{Sign}, \text{Verify})$. This will be used when proving the security of our protocol and thus is presented for the sake of completeness and a concrete reference.

EXPERIMENT 4.1 (Expt-Sign_{\mathcal{A},π}(1ⁿ))

1. $(vk, sk) \leftarrow \mathsf{Gen}(1^n)$.

```
2. (m^*, \sigma^*) \leftarrow \mathcal{A}^{\mathsf{Sign}_{sk}(\cdot)}(1^n, vk).
```

3. Let \mathcal{Q} be the set of all m queried by \mathcal{A} to its oracle. Then, the output of the experiment equals 1 if and only if $m^* \notin \mathcal{Q}$ and $\mathsf{Verify}_{vk}(m^*, \sigma^*) = 1$.

Standard security of digital signatures

Definition 4.2. A signature scheme π is existentially unforgeable under chosenmessage attacks if for every probabilistic polynomial-time oracle machine \mathcal{A} there exists a negligible function μ such that for every n,

$$\Pr[\mathsf{Expt-Sign}_{\mathcal{A},\pi}(1^n) = 1] \le \mu(n)$$

We now proceed to define security for a distributed signing protocol. In the experiment $\mathsf{Expt-DistSign}^{b}_{\mathcal{A},\Pi}$, we consider \mathcal{A} controlling party P_{b} in protocol Π for two-party signature generation. Let $\Pi_{b}(\cdot, \cdot)$ be a *stateful* oracle that runs the instructions of honest party P_{3-b} in protocol Π . The adversary \mathcal{A} can choose which messages will be signed, and can interact with multiple instances of party P_{3-b} to concurrently generate signatures. Note that the oracle is defined so that distributed key generation is first run once, and then multiple signing protocols can be executed concurrently.

Formally, \mathcal{A} receives access to an oracle that receives two inputs: the first input is a session identifier and the second is either an input or a next incoming message. The oracle works as follows:

- Upon receiving a query of the form (0,0) for the first time, the oracle initializes a machine M running the instructions of party P_{3-b} in the distributed key generation part of protocol Π . If party P_{3-b} sends the first message in the key generation protocol, then this message is the oracle reply.
- Upon receiving a query of the form (0, m), if the key generation phase has not been completed, then the oracle hands the machine M the message mas its next incoming message and returns M's reply. (If the key generation phase has completed, then the oracle returns \perp .)
- If a query of the form (sid, m) is received where $sid \neq 0$, but the key generation phase with M has not completed, then the oracle returns \perp .
- If a query (sid, m) is received and the key generation phase has completed and this is the first oracle query with this identifier sid, then the oracle invokes a new machine M_{sid} running the instructions of party P_{3-b} in protocol Π with session identifier sid and input message m to be signed. The machine M_{sid} is initialized with the key share and any state stored by M at the end of the key generation phase. If party P_{3-b} sends the first message in the signing protocol, then this message is the oracle reply.
- If a query (sid, m) is received and the key generation phase has completed and this is not the first oracle query with this identifier sid, then the oracle hands M_{sid} the incoming message m and returns the next message sent by M_{sid} . If M_{sid} concludes, then the output obtained by M_{sid} is returned.

The experiment for defining security is formalized by simply providing \mathcal{A} who controls party P_b with oracle access to Π_b . Adversary \mathcal{A} "wins" if it can forge a signature on a message not queried in the oracle queries. Observe that \mathcal{A} can run multiple executions of the signing protocol concurrently. We remark that we have considered only a single signing key; the extension to multiple different signing keys is straightforward and we therefore omit it. (This is due to the fact since signing keys are independent, one case easily simulate all executions with other keys.)

EXPERIMENT 4.3 (Expt-DistSign $^{b}_{\mathcal{A},\Pi}(1^{n})$)

Let $\pi = (\mathsf{Gen}, \mathsf{Sign}, \mathsf{Verify})$ be a digital signature scheme.

- 1. $(m^*, \sigma^*) \leftarrow \mathcal{A}^{\Pi_b(\cdot, \cdot)}(1^n).$
- 2. Let \mathcal{Q} be the set of all inputs m such that (sid, m) was queried by \mathcal{A} to its oracle as the first query with identifier sid. Then, the output of the experiment equals 1 if and only if $m^* \notin \mathcal{Q}$ and $\operatorname{Verify}_{vk}(m^*, \sigma^*) = 1$, where vk is the verification key output by P_{3-b} from the key generation phase, and Verify is as specified in π .

Security experiment for secure digital signature protocol

Definition 4.4. A protocol Π is a secure two-party protocol for distributed signature generation for π if for every probabilistic polynomial-time oracle machine \mathcal{A} and every $b \in \{1, 2\}$, there exists a negligible function μ such that for every n, $\Pr[\mathsf{Expt-DistSign}^{b}_{\mathcal{A},\Pi}(1^{n}) = 1] \leq \mu(n)$.

4.2 **Proof of Security**

In this section, we prove that Π comprised of Protocols 3.1 and 3.2 for key generation and signing, respectively, constitutes a secure two-party protocol for distributed signature generation of ECDSA.

Theorem 4.5. Assume that the Paillier encryption scheme is indistinguishable under chosen-plaintext attacks, and that ECDSA is existentially-unforgeable under a chosen message attack. Then, Protocols 3.1 and 3.2 constitute a secure two-party protocol for distributed signature generation of ECDSA.

Proof. We prove the security of the protocol in the $\mathcal{F}_{\mathsf{com-zk}}, \mathcal{F}_{\mathsf{zk}}$ hybrid model. Note that if the commitment and zero-knowledge protocols are UC-secure, then this means that the output in the hybrid and real protocols is computationally indistinguishable. In particular, if \mathcal{A} can break the protocol with some probability ϵ in the hybrid model, then it can break the protocol with probability $\epsilon \pm \mu(n)$ for some negligible function μ . Thus, this suffices.

We separately prove security for the case of a corrupted P_1 and a corrupted P_2 . Our proof works by showing that, for any adversary \mathcal{A} attacking the protocol, we construct an adversary \mathcal{S} who forges an ECDSA signature in Experiment 4.1 with probability that is negligibly close to the probability that \mathcal{A} forges a signature in Experiment 4.3. Formally, we prove that if Paillier has indistinguishable encryptions under chosen-plaintext attacks, then for every PPT algorithm \mathcal{A} and every $b \in \{1, 2\}$ there exists a PPT algorithm \mathcal{S} and a negligible function μ such that for every n,

$$\left| \Pr[\mathsf{Expt-Sign}_{\mathcal{S},\pi}(1^n) = 1] - \Pr[\mathsf{Expt-DistSign}^b_{\mathcal{A},\Pi}(1^n) = 1] \right| \le \mu(n), \quad (1)$$

where Π denotes Protocols 3.1 and 3.2, and π denotes the ECDSA signature scheme. Proving Eq. (1) suffices, since by the assumption in the theorem that

ECDSA is secure, we have that there exists a negligible function μ' such that for every n, $\Pr[\mathsf{Expt-Sign}_{\mathcal{S},\pi}(1^n) = 1] \leq \mu'(n)$. Combining this with Eq. (1), we conclude that $\Pr[\mathsf{Expt-DistSign}^b_{\mathcal{A},\Pi}(1^n) = 1] \leq \mu(n) + \mu'(n)$ and thus Π is secure by Definition 4.4. We prove Eq. (1) separately for b = 1 and b = 2.

Proof of Eq. (1) for b = 1 – corrupted P_1 : Let \mathcal{A} be a probabilistic polynomialtime adversary in Expt-DistSign $^{1}_{\mathcal{A},\Pi}(n)$; we construct a probabilistic polynomialtime adversary \mathcal{S} for Expt-Sign $_{\mathcal{S},\pi}(n)$. The adversary \mathcal{S} essentially simulates the execution for \mathcal{A} , as described in the intuition behind the security of the protocol. Formally:

- 1. In Expt-Sign, adversary S receives $(1^n, Q)$, where Q is the public verification key for ECDSA.
- 2. S invokes A on input 1^n and simulates oracle Π for A in Expt-DistSignm, answering as described in the following steps:
 - (a) S replies \perp to all queries (sid, \cdot) to Π by \mathcal{A} before the key-generation subprotocol is concluded. S replies \perp to all queries from \mathcal{A} before it queries (0, 0).
 - (b) After \mathcal{A} sends (0,0) to Π , adversary \mathcal{S} receives $(0,m_1)$ which is P_1 's first message in the key generation subprotocol (any other query is ignored). \mathcal{S} computes the oracle reply as follows:
 - i. S parses m_1 into the form (com-prove, $1, Q_1, x_1$) that P_1 sends to $\mathcal{F}_{\text{com-zk}}^{R_{DL}}$ in the hybrid model.
 - ii. S verifies that $Q_1 = x_1 \cdot G$. If yes, then it computes $Q_2 = (x_1)^{-1} \cdot Q$ (using the value Q received as the verification key in experiment Expt-Sign and the value x_1 from \mathcal{A} 's prove message); if no, then Sjust chooses a random Q_2 .
 - iii. S sets the oracle reply of Π to be (proof, 2, Q_2) and internally hands this to \mathcal{A} (as if sent by $\mathcal{F}_{zk}^{R_{DL}}$).
 - (c) The next message of the form $(0, m_2)$ received by S (any other query is ignored) is processed as follows:
 - i. S parses m₂ into the following three messages: (1) (decom-proof, sid||1) as A intends to send to \$\mathcal{F}_{com-zk}^{R_DL}\$; (2) (proof, 1, N, (p_1, p_2)) as A intends to send to \$\mathcal{F}_{zk}^{R_P}\$; and (3) (proof, 1, (c_{key}, pk, Q_1), (x_1, r)) as A intends to send to \$\mathcal{F}_{zk}^{R_{PDL}}\$.
 ii. S usuifier the definition of the set of the set
 - ii. S verifies that $pk = N = p_1 \cdot p_2$ and that the length of pk = N is as specified, and generates the oracle response to be P_2 aborting if they are not correct.
 - iii. Likewise, S generates the oracle response to be P_2 aborting if $Q_1 \neq x_1 \cdot G$ or $c_{key} \neq \mathsf{Enc}_{pk}(x_1; r)$ or $x_1 \notin \mathbb{Z}_q$.
 - iv. If S simulates an abort, then the experiment concludes (since the honest P_2 no longer participates in the protocol and so all calls to Π_b are ignored). S does not output anything in this case since no verification key vk is output by P_2 in this case.

Otherwise, S stores (x_1, Q, c_{key}) and the distributed key generation phase is completed.

- (d) Upon receiving a query of the form (sid, m) where sid is a new session identifier, S queries its signing oracle in experiment Expt-Sign with m and receives back a signature (r, s). Using the ECDSA verification procedure, S computes the Elliptic curve point R. (Observe that the ECDSA verification works by constructing a point R and then verifying that this defines the same r as in the signature.) Then, queries received by S from A with identifier sid are processed as follows:
 - i. The first message (sid, m_1) is processed by first parsing the message m_1 as (com-prove, $sid||1, R_1, k_1$). If $R_1 = k_1 \cdot G$ then S sets $R_2 = (k_1)^{-1} \cdot R$; else it chooses R_2 at random. S sets the oracle reply to \mathcal{A} to be the message (proof, $sid||2, R_2$) that \mathcal{A} expects to receive. (Note that the value R_2 is computed using R from the ECDSA signature and k_1 as sent by \mathcal{A} .)
 - ii. The second message (sid, m_2) is processed by parsing the message m_2 as (decom-proof, sid||1) from \mathcal{A} . If $R_1 \neq k_1 \cdot G$ then \mathcal{S} simulates P_2 aborting and the experiment concludes (since the honest P_2 no longer participates in *any executions* of the protocol and so all calls to Π_b are ignored).

Otherwise, S chooses a random $\rho \leftarrow \mathbb{Z}_{q^2}$, computes the ciphertext $c_3 \leftarrow \mathsf{Enc}_{pk}([k_1 \cdot s \mod q] + \rho \cdot q)$, where s is the value from the signature received from $\mathcal{F}_{\mathrm{ECDSA}}$, and sets the oracle reply to \mathcal{A} to be c_3 .

3. Whenever \mathcal{A} halts and outputs a pair (m^*, σ^*) , adversary \mathcal{S} outputs (m^*, σ^*) and halts.

We proceed to prove that Eq. (1) holds. First, observe that the public-key generated by S in the simulation with A equals the public-key Q that it received in experiment Expt-Sign. This is due to the fact that S defines $Q_2 = (x_1)^{-1} \cdot Q$ when A is committed to $Q_1 = x_1 \cdot G$. Thus, the public key is defined to be $x_1 \cdot Q_2 = x_1 \cdot (x_1)^{-1} \cdot Q = Q$, as required. We now proceed to show that A's view in the simulation by S is identical to its view in a real execution of Protocols 3.1 and 3.2. (Note that the view is identical when taking \mathcal{F}_{zk} and \mathcal{F}_{com-zk} as ideal functionalities; the real protocol is computationally indistinguishable.) This suffices since it implies that A outputs a pair (m^*, σ^*) that is a valid signature with the same probability in the simulation and in Expt-DistSign (otherwise, the views can be distinguished by just verifying if the output signature is correct relative to the public key). Since the public key in the simulation is the same public key that S receives in Expt-Sign, a valid forgery generated by A in Expt-DistSign constitutes a valid forgery by S in Expt-Sign. Thus, Eq. (1) follows.

In order to see that the view of \mathcal{A} in the simulation of the key generation phase is identical to its view in a real execution of Protocol 3.1 (as in Expt-DistSign), note that the only difference between the simulation by \mathcal{A} and a real execution with an honest P_2 is the way that Q_2 is generated: P_2 chooses a random x_2 and computes $Q_2 \leftarrow x_2 \cdot G$, whereas \mathcal{S} computes $Q_2 \leftarrow (x_1)^{-1} \cdot Q$, where Q is the public verification key received by \mathcal{S} in Expt-Sign. We stress that in all other messages and checks, \mathcal{S} behaves exactly as P_2 (note that the zero-knowledge proof of knowledge of the discrete log of Q_2 is simulated by S, but in the $\mathcal{F}_{zk}, \mathcal{F}_{com-zk}$ hybrid model this is identical). Now, since Q is chosen randomly, it follows that the distributions over $x_2 \cdot G$ and $(x_1)^{-1} \cdot Q$ are *identical*. Observe finally that if P_2 does not abort then the public-key defined in both a real execution and the simulation by S equals $x_1 \cdot Q_2 = Q$. Thus, the view of \mathcal{A} is identical and the output public key is Q.

In order to see that the view of \mathcal{A} in the simulation of the signing phase is computationally indistinguishable to its view in a real execution of Protocol 3.2 (as in Expt-DistSign), note that the only difference between the view of \mathcal{A} in a real execution and in the simulation is the way that c_3 is chosen. Specifically, R_2 is distributed identically in both cases due to the fact that R is randomly generated by $\mathcal{F}_{\text{ECDSA}}$ in the signature generation and thus $(k_1)^{-1} \cdot R$ has the same distribution as $k_2 \cdot G$ (this is exactly the same as in the key generation phase with Q). The zero-knowledge proofs and verifications are also identically distributed in the $\mathcal{F}_{\text{zk}}, \mathcal{F}_{\text{com-zk}}$ -hybrid model. Thus, the only difference is c_3 : in the simulation it is an encryption of $[k_1 \cdot s \mod q] + \rho \cdot q$, whereas in a real execution it is an encryption of $s' = (k_2)^{-1} \cdot (m' + rx) + \rho \cdot q$, where $\rho \in \mathbb{Z}_{q^2}$ is random (we stress that all additions here are over the *integers* and not mod q, except for where it is explicitly stated in the protocol description).

We therefore prove that \mathcal{A} 's view is indistinguishable by showing that despite this difference, the values are actually *statistically close*. In order to see this, first observe that by the definition of ECDSA signing, $s = k^{-1} \cdot (m' + rx) = (k_1)^{-1} \cdot (k_2)^{-1} \cdot (m + rx) \mod q$. Thus, $(k_2)^{-1} \cdot (m' + rx) = k_1 \cdot s \mod q$, implying that there exists some $\ell \in \mathbb{N}$ with $0 \leq \ell < q$ such that $(k_2)^{-1} \cdot (m' + rx) = k_1 \cdot s + \ell \cdot q$. The reason that ℓ is bound between 0 and q is that in the protocol the only operations without a modular reduction are the multiplication of $[(k_2)^{-1} \cdot r \cdot x_2 \mod q]$ by x_1 , and the addition of $[(k_2)^{-1} \cdot m' \mod q]$. This cannot increase the result by more than q^2 . Therefore, the difference between the real execution and simulation with S is:

- 1. Real: the ciphertext c_3 encrypts $[k_1 \cdot s \mod q] + \ell \cdot q + \rho \cdot q$
- 2. Simulated: the ciphertext c_3 encrypts $[k_1 \cdot s \mod q] + \rho \cdot q$

We show that for all k_1, s, ℓ with $k_1, s, \ell \in \mathbb{Z}_q$, the above values are statistically close (for a random choice of $\rho \in \mathbb{Z}_{q^2}$). In order to see this, fix k_1, s, ℓ , and let v be a value. If $v \neq [k_1 \cdot s \mod q] + \zeta \cdot q$ for some ζ , then neither the real or simulated values can equal v. Else, if $v = [k_1 \cdot s \mod q] + \zeta \cdot q$ for some ζ , then there are three cases:

- 1. Case $\zeta < \ell$: in this case, v can be obtained in the simulated execution for $\rho < \ell$, but can never be obtained in a real execution.
- 2. Case $\zeta > q^2 1$: in this case, v can be obtained in the real execution for $\rho \ge q^2 1 \ell$, but can never be obtained in a simulated execution.
- 3. Case $\ell \leq \zeta < q^2 1$: in this case, v can be obtained in both the real and simulated executions, with identical probability (observe that in both the real and simulated executions, ρ is chosen uniformly in \mathbb{Z}_{q^2}).

Recall that the statistical distance between two distributions X and Y over a domain \mathcal{D} is defined to be:

$$\Delta(X,Y) = \max_{T \subseteq D} \left| \Pr[X \in T] - \Pr[Y \in T] \right|$$

Let X be the values generated in a real execution of the protocol and let Y be the values generated in the simulation with S. Then, taking T to be set of values v for which $\zeta < \ell$, we have that $\Pr[X \in T] = 0$ whereas $\Pr[Y \in T] \leq \frac{q}{q^2} = \frac{1}{q}$ (this holds since $0 \leq \ell < q$ and $\rho \in \mathbb{Z}_{q^2}$). Thus, $\Delta(X, Y) = \frac{1}{q}$, which is negligible. (Taking T to be the set of values v for which $\zeta > q^2 - 1$ would give the same result and are both the maximum since any other values add no difference.) We therefore conclude that the distributions over c_3 in the real and simulated executions are statistically close. This proves that Eq. (1) holds for the case that b = 1.

Proof of Eq. (1) for b = 2 – corrupted P_2 : We follow the same strategy as for the case that P_1 is corrupted, which is to construct a simulator S that simulates the view of \mathcal{A} while interacting in experiment Expt-Sign. This simulation is easy to construct and similar to the case that P_1 is corrupted, with one difference. Recall that the last message from P_2 to P_1 is an encryption c_3 . This ciphertext may be maliciously constructed by \mathcal{A} , and the simulator cannot detect this. (Formally, there is no problem for \mathcal{S} to decrypt, since as will be apparent below, it generates the Paillier public key. However, this strategy will fail since in order to prove computational indistinguishability it is necessary to carry out a reduction to the security of Paillier, meaning that the simulation must be designed to work without knowing the corresponding private key.) We solve this problem by simply having S simulate P_1 aborting at some random point. That is, Schooses a random $i \in \{1, \dots, p(n) + 1\}$ where p(n) is an upper bound on the number of queries made by \mathcal{A} to Π . If \mathcal{S} chose correctly, then the simulation is fine. Now, since S's choice of i is correct with probability $\frac{1}{p(n)+1}$, this means that S simulates A's view with probability $\frac{1}{p(n)+1}$ (note that S can also choose i = p(n) + 1, which is correct if c_3 is always constructed correctly). Thus, S can forge a signature in Expt-Sign with probability at least $\frac{1}{p(n)+1}$ times the probability that \mathcal{A} forges a signature in Expt-DistSign.

Let \mathcal{A} be a probabilistic polynomial-time adversary; \mathcal{S} proceeds as follows:

- 1. In Expt-Sign, adversary S receives $(1^n, Q)$, where Q is the public verification key for ECDSA.
- 2. Let $p(\cdot)$ denote an upper bound on the number of queries that \mathcal{A} makes to Π in experiment Expt-DistSign. Then, \mathcal{S} chooses a random $i \in \{1, \ldots, p(n)+1\}$.
- 3. S invokes \mathcal{A} on input 1^n and simulates oracle Π for \mathcal{A} in Expt-DistSign, answering as described in the following steps:
 - (a) S replies \perp to all queries (sid, \cdot) to Π by \mathcal{A} before the key-generation subprotocol is concluded. S replies \perp to all queries from \mathcal{A} before it queries (0,0).

- (b) After \mathcal{A} sends (0,0) to Π , adversary \mathcal{S} computes the oracle reply to be (proof-receipt, 1) as \mathcal{A} expects to receive.
- (c) The next message of the form $(0, m_1)$ received by S (any other query is ignored) is processed as follows:
 - i. S parses m_1 into the form (prove, $2, Q_2, x_2$) that P_2 sends to $\mathcal{F}_{\mathsf{com-zk}}^{R_{DL}}$ in the hybrid model.
 - ii. S verifies that Q_2 is a non-zero point on the curve and that $Q_2 = x_2 \cdot G$; if not, it simulates P_1 aborting, and halts (there is no point outputting anything since no verification key is output by P_1 in this case and so the output of Expt-DistSign is always 0).
 - iii. S generates a valid Paillier key-pair (pk, sk), computes $c_{key} = \mathsf{Enc}_{pk}(\tilde{x}_1)$ for a random $\tilde{x}_1 \in \mathbb{Z}_{q/3}$.
 - iv. S sets the oracle response to A to be the messages (decom-proof, 1, Q_1), (proof, 1, N) and (proof, 1, (c_{key}, N, Q_1)), where $Q_1 = (x_2)^{-1} \cdot Q$ with Q as received by S initially.

S stores (x_2, Q, c_{key}) and the key distribution phase is completed.

(d) Upon receiving a query of the form (sid, m) where sid is a new session identifier, S computes the oracle reply to be (proof-receipt, sid||1) as A expects to receive, and hands it to A.

Next, S queries its signing oracle in experiment Expt-Sign with m and receives back a signature (r, s). Using the ECDSA verification procedure, S computes the Elliptic curve point R. Then, queries received by S from A with identifier *sid* are processed as follows:

- i. The first message (sid, m_1) is processed by first parsing the message m_1 as $(\text{prove}, sid || 2, R_2, k_2)$ that \mathcal{A} sends to $\mathcal{F}_{\mathsf{zk}}^{R_{DL}}$. \mathcal{S} verifies that $R_2 = k_2 \cdot G$ and that R_2 is a non-zero point on the curve; otherwise, it simulates P_1 aborting. \mathcal{S} computes $R_1 = (k_2)^{-1} \cdot R$ and sets the oracle reply to be (decom-proof, $sid ||, R_1$) as if coming from $\mathcal{F}_{\mathsf{com-zk}}^{R_{DL}}$.
- ii. The second message (sid, m_2) is processed by parsing m_2 as c_3 . If this is the *i*th call by \mathcal{A} to the oracle Π , then \mathcal{S} simulates P_1 aborting (and not answering any further oracle calls). Otherwise, it continues.
- 4. Whenever \mathcal{A} halts and outputs a pair (m^*, σ^*) , adversary \mathcal{S} outputs (m^*, σ^*) and halts.

As in the case that P_1 is corrupted, the public-key generated by S in the simulation with A equals the public-key Q that it received in experiment Expt-Sign. Now, let j be the *first* call to oracle Π with (sid, c_3) where c_3 is such that P_1 does not obtain a valid signature (r, s) with respect to Q. Then, we argue that if j = i, then the only difference between the distribution over A's view in a real execution and in the simulated execution by S is the ciphertext c_{key} . Specifically, in a real execution $c_{key} = \mathsf{Enc}_{pk}(x_1)$ where $Q_1 = x_1 \cdot G$, whereas in the simulation $c_{key} = \mathsf{Enc}_{pk}(\tilde{x}_1)$ for a random \tilde{x}_1 and is independent of $Q_1 = x_1 \cdot G$.² Observe, however, that S does not use the private-key for Paillier at all in the

² As before, this is true in the \mathcal{F}_{zk} , \mathcal{F}_{com-zk} -hybrid model; by using UC-secure protocols for \mathcal{F}_{zk} , \mathcal{F}_{com-zk} the result is computationally indistinguishable.

simulation. Thus, indistinguishability of this simulation follows from a straightforward reduction to the indistinguishability of the encryption scheme, under chosen-plaintext attacks.

This proves that

$$\left|\Pr[\mathsf{Expt-Sign}_{\mathcal{S},\pi}(1^n) = 1 \mid i = j] - \Pr[\mathsf{Expt-DistSign}_{\mathcal{A},\Pi}^2(1^n) = 1]\right| \le \mu(n),$$

and so

$$\begin{split} \Pr[\mathsf{Expt-DistSign}_{\mathcal{A},\Pi}^2(1^n) = 1] &\leq \frac{\Pr[\mathsf{Expt-Sign}_{\mathcal{S},\pi}(1^n) = 1 \land i = j]}{\Pr[i = j]} + \mu(n) \\ &\leq \frac{\Pr[\mathsf{Expt-Sign}_{\mathcal{S},\pi}(1^n) = 1]}{1/(p(n) + 1)} + \mu(n) \end{split}$$

and so

$$\Pr[\mathsf{Expt-Sign}_{\mathcal{S},\pi}(1^n) = 1] \ge \frac{\Pr[\mathsf{Expt-DistSign}_{\mathcal{A},\Pi}^2(1^n) = 1]}{p(n) + 1} - \mu(n).$$

This implies that if \mathcal{A} forges a signature in Expt-DistSign²_{\mathcal{A},Π} with non-negligible probability, then \mathcal{S} forges a signature in Expt-Sign_{\mathcal{S},π} with non-negligible probability, in contradiction to the assumed security of ECDSA.

5 Simulation Proof of Security (With a New Assumption)

There are advantages to full simulation based proofs of security (via the real/ideal paradigm). Observe that we proved the security of our protocol in Section 4 by simulating the view of \mathcal{A} in a real execution. In fact, our simulation can be used to prove the security of our protocol under the real/ideal world paradigm except for exactly one place. Recall that when P_2 is corrupted, \mathcal{S} cannot determine if c_3 is correctly constructed or not. Thus, \mathcal{S} simply chooses a random point and "hopes" that the *j*th value c_3 generated is the first badly constructed c_3 . This suffices for a game-based definition, but it does not suffice for simulation-based security definitions. Thus, in order to be able to prove our protocol using simulation, we need to be able to determine if c_3 was constructed correctly. Of course, we could add zero-knowledge proofs to the protocol, but these would be very expensive. Alternatively, we consider a rather ad-hoc but plausible assumption that suffices. The assumption is formalized in Appendix A, along with a full proof of security under this assumption.

6 Zero-Knowledge Proof for Relation R_{PDL}

6.1 The Main Zero-Knowledge Proof

In this section, we present an efficient construction of a zero-knowledge proof for the relation R_{PDL} , defined by:

$$R_{PDL} = \{ ((c, pk, Q_1, \mathbb{G}, G, q), (x_1, r)) \mid c = \mathsf{Enc}_{pk}(x_1; r) \text{ and } Q_1 = x_1 \cdot G \text{ and } x_1 \in \mathbb{Z}_q \}.$$

Intuitively, this relation means that c is a valid Paillier encryption of the discrete log of Q_1 .

Our proof contains a new zero-knowledge protocol for proving that $c = \operatorname{Enc}_{pk}(x_1)$ and $Q_1 = x_1 \cdot G$, while calling an existing zero-knowledge protocol for proving that $x_1 \in \mathbb{Z}_q$. It is possible to prove that $x_1 \in \mathbb{Z}_q$ by using the proof of non-negativity of [20] on the ciphertext $c' = c \ominus \operatorname{Enc}_{pk}(q)$. This works, but such proofs are quite expensive. In contrast, there exist much more simple and efficient proofs if $x_1 \in \mathbb{Z}_{q/3}$ [4]. This suffices for our use since a random x_1 would be in this range anyway with probability 1/3, and so this cannot adversely affect the security. We therefore prove that $x_1 \in \mathbb{Z}_{q/3}$ using the proof of [4]. Formally, this proof guarantees completeness when $x \in \mathbb{Z}_{q/3}$ and soundness for $x \in \mathbb{Z}_{q/3}$ and a cheating prover will fail if $x \notin \mathbb{Z}_q$, except with negligible probability. We use the version of the proof as described in [2, Section 1.2.2]. With statistical soundness error of 2^{-t} , the cost of this proof is dominated by computing 2tPaillier encryptions.

The idea behind the proof that $c = \operatorname{Enc}_{pk}(x_1)$ and $Q_1 = x_1 \cdot G$ is as follows. The prover chooses a random r, and sends the verifier $r \cdot G$ along with a Paillier encryption c_r of r. Then, for a random challenge e, the prover sends $z = r + e \cdot x_1$, and proves the $c_r \oplus (e \odot c)$ encrypts the value z. The verifier checks this proof and also checks that $z \cdot G = R + e \cdot Q_1$. Now, if $c \neq \operatorname{Enc}_{pk}(x_1)$ then the probability that z will fulfill both that $z \cdot G = R + e \cdot Q_1$ and $\operatorname{Enc}_{pk}(z) = c_r \oplus (e \odot c)$ is negligible, due to the random choice of e. Intuitively, this holds since the check that $c_r \oplus (e \odot c)$ encrypts z together with the check that $z \cdot G = R + e \cdot Q_1$ ensures that the same x_1 is used to compute Q_1 and is encrypted in c. This is shown formally in the proof.

We remark that the above is not enough since $z = r + e \cdot x_1$ may potentially reveal information about x_1 (note that there is no modular reduction carried out here and the computation is over the integers; this is necessary since there is no mod q inside Paillier). The prover therefore also adds to z the value $\rho \cdot q$ for a large-enough random ρ , and proves that $\operatorname{Enc}_{pk}(z) - c_r \oplus (e \odot c)$ is a multiple of q. Observe that the addition of $\rho \cdot q$ makes no difference to the check of $z \cdot G = R + e \cdot Q_1$ since this is all modulo q and so $\rho \cdot q$ disappears. The proof contains additional checks regarding the size of z and more; this is needed to ensure that values are in the appropriate range so that no modulo N operations happen inside Paillier.

Theorem 6.2. If Paillier encryption is indistinguishable under chosen-plaintext attacks and $N > 2q^4 + q^3$, then Protocol 6.1 is a zero-knowledge proof of knowledge of the relation $\mathcal{F}_{zk}^{R_{PDL}}$ in the \mathcal{F}_{com} -hybrid model with soundness error 2^{-t} .

Proof. We prove completeness, soundness and zero knowledge, and that the proof is a proof of knowledge. Regarding completeness, it is easy to see that if both parties follow the protocol then $q^2 < z < q^3 + q^2$. In addition, c_q is an encryption of $z - r - e \cdot x_1 = \rho \cdot q$ and thus V accepts the proof in the final step.

PROTOCOL 6.1 (Zero-Knowledge Proof for Relation R_{PDL})

Inputs: The joint statement is $(c, pk, Q_1, \mathbb{G}, G, q)$, and the prover has a witness (x_1, sk) with $x_1 \in \mathbb{Z}_{q/3}$. (Recall that the proof is that $x_1 = \mathsf{Dec}_{sk}(c)$ and $Q_1 = x_1 \cdot G$ and $x_1 \in \mathbb{Z}_q$.)

The Protocol:

- 1. V's first message: V chooses a random $e \leftarrow \mathbb{Z}_{2^t}$ and sends (commit, sid, e) to \mathcal{F}_{com} .
- 2. **P's first message:** Upon receiving (receipt, *sid*) from \mathcal{F}_{com} , the prover P chooses a random $r \leftarrow \mathbb{Z}_{q/3}$ and computes $c_r = \mathsf{Enc}_{pk}(r)$ and $R = r \cdot G$. Then, P sends (c_r, R) to V.
- 3. V's second message: V sends (decommit, sid) to \mathcal{F}_{com} .
- 4. **P**'s second message: Upon receiving (decommit, sid, e) from \mathcal{F}_{com} , prover P chooses a random $\rho \leftarrow \mathbb{Z}_{q^2}$ and computes $z = r + e \cdot x_1 + \rho \cdot q$. Then, P sends z to V.
- 5. **Range-ZK phase:** *P* provides a zero-knowledge *proof of knowledge* that $r \in \mathbb{Z}_q$ and $x_1 \in \mathbb{Z}_q$, using the proof described above from [2, Section 1.2.2].
- 6. Ciphertext-ZK phase: V checks that $q^2 < z < q^3 + q^2$; if not, it aborts. Otherwise, both parties independently compute $c_q = \text{Enc}_{pk}(z) \ominus c_r \ominus (e \odot c)$. Then, P provides a zero-knowledge proof that c_q is an encryption of a multiple of q under key pk under the guarantee that it is an encryption of a value between 0 and $q^3 + q^2$, as shown in Section 6.2.
- 7. V's output: V computes $z' = z \mod q$ and verifies that $z' \cdot G = R + e \cdot Q_1$. V outputs 1 if and only if this holds *and* it accepted the zero-knowledge proofs of the previous steps.

We now proceed to prove soundness. First, if $x_1 \notin \mathbb{Z}_q$ then V rejects due to the range-ZK phase. It thus remains to prove that V rejects unless $c = \mathsf{Enc}_{pk}(x_1; r)$ and $Q_1 = x_1 \cdot G$. Let $c = \mathsf{Enc}_{pk}(x_1; r)$ and assume that $Q_1 \neq x_1 \cdot G$.

First, consider the subcase that P sends (c_r, R) such that $c_r = \mathsf{Enc}_{pk}(r)$ and $R = r \cdot G$. It then follows that c_q as computed by V is an encryption of $v = z - r - e \cdot x_1$. If v is not a multiple of q then V outputs 0 in the ciphertext-ZK phase.³ However, if v is a multiple of q then this implies that $z = r + e \cdot x_1 + \rho \cdot q$ for some integer ρ . Thus, $z' = r + e \cdot x_1 \mod q$ and $z' \cdot G = r \cdot G + e \cdot x_1 \cdot G$. By the assumption that $R = r \cdot G$ we have that $z' \cdot G = R + e \cdot (x_1 \cdot G) \neq R + e \cdot Q_1$ since $Q_1 \neq x_1 \cdot G$. Thus, V outputs 0.

Next, consider the subcase that $c_r = \mathsf{Enc}_{pk}(r)$ but $R \neq r \cdot G$. As before, if v is not a multiple of q then V outputs 0 and so we have that $z = r + e \cdot x_1 + \rho \cdot q$ for some integer ρ . Now, V outputs 0 unless $z' \cdot G = R + e \cdot Q_1$. Thus, V outputs 0 unless $(r+e \cdot x_1) \cdot G = R + e \cdot Q_1$, which holds if and only if $r \cdot G + e \cdot (x_1 \cdot G) = R + e \cdot Q_1$ which in turn holds if and only if $r \cdot G - R = e \cdot (Q_1 - x_1 \cdot G)$. By the assumption,

³ This only holds as long as the value encrypted is between 0 and $q^3 + q^2$. Now, since $x_1, r \in \mathbb{Z}_q$ as guaranteed in the range-ZK phase, and V checks that $q^2 < z < q^3 + q^2$, it follows that $z - r - e \cdot x_1$ is in the range between 0 and $q^3 + q^2$, as required.

 $R \neq r \cdot G$ and $Q_1 \neq x_1 \cdot G$. Thus, both $r \cdot G - R$ and $Q_1 - x_1 \cdot G$ are non-zero points on the curve. Since the curve is of prime order, $Q_1 - x_1 \cdot G$ is a generator of the group and thus there exists a single w such that $w \cdot (Q_1 - x_1 \cdot G) = r \cdot G - R$. However, $e \in \mathbb{Z}_{2^t}$ is chosen uniformly at random and so the probability that equality holds is at most 2^{-t} , as required.

The fact that the proof is a proof of knowledge follows from the proof of knowledge in the range-ZK phase. In particular, it is possible to extract the value x_1 from the proof that c is an encryption of a value in \mathbb{Z}_q . This suffices since the fact that the extracted x_1 fulfills the conditions of the relation follows from the proof of soundness above.

Finally, we prove that the protocol is zero knowledge by constructing a simulator S. Intuitively, S can work since it can know the value of e before sending R to V^* (by extracting e from \mathcal{F}_{com}). Let V^* be an adversarial verifier. Upon input $(c, pk, Q_1, \mathbb{G}, G, q)$, simulator S works as follows:

- 1. S receives (commit, *sid*, *e*) from V^* as it intends to send to \mathcal{F}_{com} .
- 2. S chooses a random $z \in \mathbb{Z}_{q^2}$, computes $z' = z \mod q$, and computes $R = z' \cdot G e \cdot Q_1$. In addition, S computes $c_r = \mathsf{Enc}_{pk}(0)$.
- 3. S internally hands V^* the pair (c_r, R) and receives back its decommitment. If it does not decommit, then S simulates P aborting.
- 4. S internally hands V^* the value z it chose above.
- 5. S simulates the zero-knowledge proofs of the range-ZK and ciphertext-ZK phases.

We prove that the simulation is computationally indistinguishable from a real zero-knowledge proof of knowledge by constructing a hybrid simulator \mathcal{S}' who is given the witness (x_1, r) . Then, \mathcal{S}' works in exactly the same way as \mathcal{S} except that it computes z as the real prover does. Clearly, the only difference between the output of \mathcal{S} and \mathcal{S}' is in the distribution over z: \mathcal{S} chooses z randomly in \mathbb{Z}_{q^2} and \mathcal{S}' sets $z = r + e \cdot x_1 + \rho \cdot q$ where $\rho \in \mathbb{Z}_{q^2}$ is random. We argue that these distributions over z are statistically close. In order to see this, fix $r \in \mathbb{Z}_q, e \in \mathbb{Z}_{2^t}, x_1 \in \mathbb{Z}_q$ and let $z \in \mathbb{Z}_{q^2}$ be a value. We have the following cases:

- 1. Case $1 z < r + e \cdot x_1$: In this case, z cannot be generated in a real execution, but can be generated in the simulation.
- Case 2 z > q² 1: In this case, z cannot be generated in the simulation, but can be generated in a real execution (note that the maximum value of z in a real execution is r + e ⋅ x₁ + q² 1).
 Case 3 r + e ⋅ x₁ ≤ z ≤ q² 1: In this case, the probability that z is
- 3. Case $3 r + e \cdot x_1 \leq z \leq q^2 1$: In this case, the probability that z is obtained in the simulation is exactly $1/(q^2 1)$ since z is randomly chosen in \mathbb{Z}_{q^2} . Likewise, the probability that z is obtained in a real execution is also exactly $1/(q^2 1)$ since this is obtained if and only if $\rho = \frac{r + e \cdot x_1}{q}$ and ρ is randomly chosen in \mathbb{Z}_{q^2} .

Recall that the statistical distance between two distributions X and Y over a domain \mathcal{D} is defined to be:

$$\Delta(X,Y) = \max_{T \subseteq D} \left| \Pr[X \in T] - \Pr[Y \in T] \right|$$

Let X be the real execution values and let Y be the simulation values. Then, taking T to be set of values z for which $z < r + e \cdot x_1$, we have that $\Pr[X \in T] = 0$ whereas $\Pr[Y \in T] < \frac{q+2^t \cdot q}{q^2} < \frac{1}{\sqrt{q}}$ (this holds since $0 \leq r, x_1 < q$ and $e \in \mathbb{Z}_{2^t}$ where $2^t < \sqrt{q}$). (Taking T to be the set of values z for which $z > q^2 - 1$ would give the same result and are both the maximum since any other values add no difference.) We therefore conclude that $\Delta(X,Y) < \frac{1}{\sqrt{q}}$, and so the distributions over z in the real execution and simulation are statistically close. Since the only difference between S and S' is that S is the simulation and S' generates z as in a real execution, we have that the outputs of S and S' are statistically close.

Now, the only difference between S' and a real execution is that the proofs in the range-ZK and ciphertext-ZK phases are simulated by S' and are not real proofs. However, note that the statement is correct in both cases and this is the only difference. Thus, computational indistinguishability follows from the zero knowledge property of the proofs used in these phases.

We conclude by remarking that the requirement that $N > 2q^4 + q^3$ is needed for the zero knowledge proof that c_q encrypts a multiple of q. This is because $z = r + ex_1 + \rho q$ and it is crucial that no modulo N operation takes place. Since $\rho < q^2$ we have that $\rho q < q^3$. However, in Section 6.2, the proof further multiplies this be q and so it can be up to q^4 (as we will see below, the guarantee is that it is less than $2q^4 + q^3$ and thus we need N to be greater than this value). This completes the proof.

It has been proven formally in [17] that any proof of knowledge securely computes the ideal zero-knowledge functionality. We therefore conclude:

Corollary 6.3. If Paillier encryption is indistinguishable under chosen-plaintext attacks and $N > 2q^4 + q^3$, then Protocol 6.1 securely computes the functionality $\mathcal{F}_{zk}^{R_{PDL}}$ in the \mathcal{F}_{com} -hybrid model, in the presence of malicious, static adversaries.

6.2 A Proof that c Encrypts a Multiple of q

In this section, we present a zero-knowledge proof of knowledge of the following relation R:

$$R_q = \{ ((pk, c, q), (sk, L)) \mid \exists w : c = \mathsf{Enc}_{sk}(L \cdot q; w)) \}$$

In actuality, our proof will only be sound and zero knowledge for the case that $0 \leq L \leq q^2 + q$. We do not include this in the relation definition for simplicity. However, formally, this is a promise problem and the guarantee that the promise holds is due to the fact that V checks that $q^2 < z < q^3 + q^2$ inside Protocol 6.1. Now, since in Protocol 6.1 we also prove that $x_1 \in \mathbb{Z}_q$ and $r \in \mathbb{Z}_q$ and we know that $e \ll q$, we have that $r + e \cdot x_1 < q^2$. Thus, $L = z - r - e \cdot x_1 > 0$ and no modulo N operations happens inside the Paillier subtraction. We therefore conclude that the input L to this proof is such that $0 \leq L \cdot q < q^3 + q^2$, as required.

PROTOCOL 6.4 (Zero-Knowledge Proof for Relation R_q)

Inputs: The joint statement is (pk, c, q), and the prover has a witness (sk, L) and wishes to prove that c encrypts $L \cdot q$.

The parties have a joint soundness parameter t (ensuring soundness error 2^{-t}).

The Protocol:

- 1. **P's first message:** P chooses random $r_1, \ldots, r_t \leftarrow \mathbb{Z}_{q^3}$ and $s_1, \ldots, s_t \in \{0,1\}^n$ and computes $c_i = \mathsf{Enc}_{pk}(r_i \cdot q; s_i)$ for every *i*. P sends (c_1, \ldots, c_t) to V.
- 2. V's first message: V chooses a random $e \leftarrow \mathbb{Z}_{2^t}$ and sends e to P.
- 3. **P's second message:** Upon receiving *e* from *V*, prover *P* works as follows:
 - (a) For every *i* such that $e_i = 0$, prover *P* sends r_i, s_i to *V*.
 - (b) For every *i* such that $e_i = 1$, prover *P* sends $M_i = (L + r_i) \cdot q$ to *V*.
- 4. Final proof: P proves to V that for every i such that $e_i = 1$ it holds that $c \oplus c_i \ominus \mathsf{Enc}_{pk}(M_i)$ is an encryption of 0, using the zero-knowledge proof of [8].
- 5. V's output: V outputs 1 if and only if:
 - (a) $\,V$ accepts all zero-knowledge proofs at the end, and
 - (b) For every *i* s.t. $e_i = 0$, it holds that $r_i < q^3$ and $c_i = \text{Enc}_{pk}(r_i \cdot q; s_i)$, and
 - (c) For every *i* s.t. $e_i = 1$, it holds that $q_i \mid M_i$ and $q^2 < M_i < 2q^4 + q^3$.

Security. We prove that if $N > 2q^4 + q^3$ and we have a promise that $L < q^2 + q$, then the protocol is a zero-knowledge proof. Completeness is straightforward (note that since $L < q^2 + q$ it holds that $(L + r_i) \cdot q < (q^3 + q^2 + q^3) \cdot q = 2q^4 + q^3$ and so M_i is in the appropriate range). We informally argue security.

We begin by proving soundness with error 2^{-t} ; assume that $c = \text{Enc}_{pk}(x)$ for some x that is not a multiple of q. Denote $x = L \cdot q + v$ for 1 < v < q.

First, assume that there exists an i such that $e_i = 1$ and $c_i = \text{Enc}_{pk}(r_i \cdot q)$ for some $r_i \in \mathbb{Z}_{q^3}$. In such a case, $C = c \oplus c_i \ominus \text{Enc}_{pk}(M_i)$ is an encryption of $L \cdot q + v + r_i \cdot q - M_i$. Now, V accepts only if $L \cdot q + v + r_i \cdot q - M_i = 0 \mod N$, by the soundness of the zero-knowledge proof at the end (this computation is modulo N since it happens inside the Paillier encryption). Clearly, it cannot hold that $L \cdot q + v + r_i \cdot q - M_i = 0$ (over the integers) since this would imply that $M_i = L \cdot q + r_i \cdot q + v$, but M_i is divisible by q (since otherwise V rejects) and 0 < v < q. Furthermore, it cannot hold that $L \cdot q + v + r_i \cdot q - M_i = -N$ since this implies that $M_i = L \cdot q + v + r_i \cdot q + N$, but V checks that $M_i < 2q^4 + q^3$ and Nis greater than this value. Finally, it cannot hold that $L \cdot q + v + r_i \cdot q - M_i = N$. In order to see this, note that V checks that $r_i < q^3$ and that $M_i > q^2$. Thus, $N = L \cdot q + v + r_i \cdot q - M_i$ would imply that $N < L \cdot q + q + q^4 - q^2$ and so $L \cdot q > N - q^4 + q^2 - q$. However, the promise is that $L \cdot q < q^3 + q^2$; since $N > 2q^4 + q^3$, this is a contradiction. The same arguments hold for any multiple of N and -N.

Thus, if the statement is incorrect, then V will reject unless for every i such that $e_i = 1$ it holds that c_i does not encrypt a value that is a multiple of q. Since

V checks that c_i does encrypt a value that is a multiple of q for every i such that $e_i = 0$, it follows that a cheating prover can only succeed if it guesses the exact e before it sends c_1, \ldots, c_t (observe that there is exactly one e that will enable it to cheat). However, this occurs with probability 2^{-t} only.

Regarding zero knowledge, a simulator S follows the honest P's instructions up to the final proof, and runs the zero-knowledge simulator for that proof. Since P doesn't use the witness until the final proof, the simulator can work in this way. Computational indistinguishability thereby follows from a straightforward reduction to the zero knowledge property of the final proof.

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A Simulation-Based Proof of Security (Using a New Assumption)

A.1 Definition of Security

We show how to securely compute the functionality $\mathcal{F}_{\text{ECDSA}}$. The functionality is defined with two functions: key generation and signing. The key generation is called once, and then any arbitrary number of signing operations can be carried out with the generated key. The functionality is defined in Figure A.1.

FIGURE A.1 (The ECDSA Functionality \mathcal{F}_{ECDSA}) Functionality $\mathcal{F}_{\text{ECDSA}}$ works with parties P_1 and P_2 , as follows: - Upon receiving KeyGen(\mathbb{G}, G, q) from both P_1 and P_2 , where \mathbb{G} is an Elliptic-curve group of order q with generator G: 1. Generate an ECDSA key pair (Q, x) by choosing a random $x \leftarrow \mathbb{Z}_q^*$ and computing $Q = x \cdot G$. Choose a hash function $H_q : \{0,1\}^* \to$ $\{0,1\}^{\lfloor \log |q| \rfloor}$, and store $(\mathbb{G}, g, q, H_q, x)$. 2. Send Q (and H_q) to both P_1 and P_2 . 3. Ignore future calls to KeyGen. - Upon receiving Sign(sid, m) from both P_1 and P_2 , if KeyGen was already called and *sid* has not been previously used, compute an ECDSA signature (r, s) on m, and send it to both P_1 and P_2 . (Specifically, choose a random $k \leftarrow \mathbb{Z}_q^*$, compute $(r_x, r_y) = k \cdot G$ and $r = r_x \mod q$. Finally, compute $s \leftarrow k^{-1}(H_q(m) + rx)$ and output (r, s).)

We defined $\mathcal{F}_{\text{ECDSA}}$ using Elliptic curve (additive) group notation, although all of our protocols work for any prime-order group.

Security in the presence of malicious adversaries. We prove security according to the standard simulation paradigm with the real/ideal model [5,16]. We prove security in the presence of malicious adversaries and static corruptions. As is standard for the case of no honest majority, we consider security with abort meaning that a corrupted party can learn output while the honest party does not. In our definition of functionalities, we describe the instructions of the trusted party. Since we consider security with abort, the corrupted party receives output first and then sends either continue or abort to the trusted party to determine whether or not the honest party also receives output.

We remark that when all of the zero-knowledge proofs are UC secure [6], then our protocol can also be proven secure in this framework.

A.2 **Background and New Assumption**

In Section 4, we proved the security of our protocol under a game-based definition. In some sense, proving security via simulation-based definitions (following the ideal/real model paradigm) is preferable. In particular, it guarantees security under composition. Following our proof in Section 4.2 closely, one may observe that \mathcal{S} is essentially a simulator for an ideal functionality that securely computes ECDSA. Indeed, S is invoked with a public-key, and can use its oracle in Expt-Sign to obtain a signature on any value it wishes. This is very similar to an ideal functionality that generates a public key and can be used to generate signatures. The only problem with the simulation strategy used in Section 4.2 is that in the case that P_2 is corrupted, S just guesses if c_3 is correctly constructed. Needless to say, this is not allowed in a simulation-based proof. One may be tempted to solve this problem by saying that since S generates the Paillier key-pair (pk, sk) when playing P_1 , it can decrypt c_3 and check if the value is generated as expected. However, when trying to formally prove this, one needs to show a reduction to the indistinguishability of the encryption scheme (since the simulator does not know x_1 and so cannot provide $c_{key} = \text{Enc}_{pk}(x_1)$). In this reduction, the simulator is given pk externally and does not know sk (see the proof of the key generation subprotocol in Section 4.2). Thus, in this reduction, it is not possible to decrypt c_3 and the appropriate distributions cannot be generated.

In this section, we introduce a new assumption under which it is possible to prove the full simulation-based security of Protocol 3.2 without any modifications. The assumption is non-standard, but very plausible. Consider an adversary who is given a Paillier encryption of a (high-entropy) secret value w; denote $c = \mathsf{Enc}_{nk}(w)$. Then, the adversary can always randomize c to generate an encryption c' of the same w, but without anyone but itself and the secret-key owner knowing whether c and c' encrypt the same value. In addition, the adversary can always generate an encryption c' of a plaintext value that it knows but without knowing whether c and c' encrypt the same value. Now, consider a setting where an adversary is given an oracle $\mathcal{O}_c(c')$ that outputs 1 if and only if $\mathsf{Dec}_{sk}(c') = \mathsf{Dec}_{sk}(c)$, where $c = \mathsf{Enc}_{pk}(w)$ is the challenge ciphertext, and the adversary's task is to learn w. Clearly, the adversary can use this oracle to try and guess the value encrypted in c one at a time (just guess x', compute $c' = \mathsf{Enc}_{pk}(x')$ and query $\mathcal{O}_c(c')$. However, since w has high entropy, this seems to be futile. Furthermore, it seems that the oracle \mathcal{O}_c cannot help in any other way.

Extending the above a further step, the adversary can generate any affine function of w by choosing scalars α and β and computing $c' = \alpha \odot (\mathsf{Enc}_{pk}(\beta) \oplus c)$ $= \mathsf{Enc}_{pk}(\alpha + \beta \cdot x)$. Then, as before, \mathcal{A} tries to output w given an oracle $\mathcal{O}_c(c', \alpha, \beta)$ that outputs 1 if and only if $\mathsf{Dec}_{sk}(c') = \alpha + \beta \cdot \mathsf{Dec}_{sk}(c)$. The adversary can use this oracle to try to guess w one value at a time, but it does not seem that it can help beyond this.

In order to formally define a security experiment including such an oracle, one must consider the task of the adversary. Since w must be a high-entropy random value one cannot consider the standard indistinguishability game. Rather, one could formalize a simple task where some w is randomly chosen and the adversary is given $(pk, \mathsf{Enc}_{pk}(w))$ and oracle access to \mathcal{O} above, and its task is to output w(in entirety). This is very plausible since without the oracle it is clearly hard, and the oracle only answers queries (c', α, β) by determining if "c' encrypts $\alpha + \beta \cdot x$ ", which essentially gives a *single guess* on the value of w. However, requiring that the adversary output the entire w turns out to not be very helpful for us. This is due to the fact that w must maintain some property of secrecy. We therefore extend this experiment by giving the adversary either $(pk, f(w_0), \mathsf{Enc}_{pk}(w_0))$ or $(pk, f(w_0), \mathsf{Enc}_{pk}(w_1))$, where w_0, w_1 are random and f is a *one-way function*. The adversary's task is to guess which input type it received (with the input to the one-way function equal to what is encrypted or independent of it), and it is given the oracle \mathcal{O} above to help it. Note that f may reveal some information about w_0 (since it is only a one-way function), but if f is somehow *unrelated* of the encryption scheme, then it still seems that this should not help very much.

For our actual experiment, we will define the one-way function to be the computation $w_0 \cdot G$ in a group where the discrete log is hard. Observe that here the one-way function is related to the discrete log problem over Elliptic curve groups, whereas the encryption is Paillier and thus seems completely unrelated. Thus, we conjecture that this problem is hard. Since we consider a group, the equality that is actually checked by the oracle is modulo q, where q is the order of the group.

Formal assumption definition. The above description leads to the following experiment. Let G be a generator of a group \mathbb{G} of order q. Consider the following experiment with an adversary \mathcal{A} , denoted $\mathsf{Expt}_{\mathcal{A}}(1^n)$:

- 1. Generate a Paillier key pair (pk, sk).
- 2. Choose random $w_0, w_1 \in \mathbb{Z}_q$ and compute $Q = w_0 \cdot G$.
- 3. Choose a random bit $b \in \{0, 1\}$ and compute $c = Enc_{pk}(w_b)$.
- 4. Let $b' = \mathcal{A}^{\mathcal{O}_c(\cdot,\cdot,\cdot)}(pk,c,Q)$, where $\mathcal{O}_c(c',\alpha,\beta) = 1$ if and only if $Dec_{sk}(c') = \alpha + \beta \cdot w_b \mod q$.
- 5. The output of the experiment is 1 if and only if b' = b.

We define the following:

Definition A.2. We say that the Paillier-EC assumption is hard if for every probabilistic polynomial-time adversary \mathcal{A} there exists a negligible function μ such that $\Pr[\mathsf{Expt}_{\mathcal{A}}(1^n) = 1] \leq \frac{1}{2} + \mu(n)$.

The assumption in Definition A.2 is rather ad-hoc and tailored to the problem at hand. However, it is very plausible and enables us prove full simulation without modifying the protocol. In particular, an adversary for the above experiment can run the protocol simulator and can verify whether or not c_3 was constructed correctly. This is because c_3 is supposed to be an encryption of $\alpha + \beta \cdot x_1$ for $\alpha = (k_2)^{-1} \cdot m' \mod q$ and $\beta = (k_2)^{-1} \cdot r \cdot x_2 \mod q$, where the simulator knows all of the values k_2, r, x_2 . Thus, the adversary can use its oracle to verify the validity of the ciphertext sent by the adversary who controls P_2 . This means that the simulation can be run while interacting in this experiment, and if the result of the simulation can be distinguished from a real execution then this can be used to win the experiment.

In the full version of this paper we formally prove Theorem A.3 below. We assume only that the Paillier-EC assumption is hard, since this trivially implies that the Paillier encryption scheme is indistinguishable under chosen-plaintext attacks.

Theorem A.3. Assume that the Paillier-EC assumption is hard. Then, Protocol 3.2 securely computes $\mathcal{F}_{\text{ECDSA}}$ in the $(\mathcal{F}_{zk}, \mathcal{F}_{com-zk})$ -hybrid model in the presence of a malicious static adversary (under the full ideal/real definition).