

MULTIPARTY COMPARISON

An Improved Multiparty Protocol for Comparison of Secret-shared Values

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Abstract: Given any linear secret sharing scheme with a multiplication protocol, we show that a set of players holding shares of two values $a, b \in \mathbb{Z}_p$ for some prime p (written $[a]$ and $[b]$), it is possible to compute a sharing $[result]$ such that $[result] = ([a] < [b])$. The protocol maintains the same security against active/adaptive adversaries as the underlying secret sharing scheme.

1 INTRODUCTION

In the millionaire problem (Yao, 1982) two or more millionaires want to know which one of them is richer without revealing each other's wealth. This was one of the first protocols for multiparty computation, and illustrates the challenges in multiparty protocols in practical applications. As the goal of the protocol between the millionaires should not only keep the input private, but also compute the result quickly.

In the millionaire problem each player (millionaire) knows his own wealth, which is the input to that is sent to the protocol. In a more generalized setting the inputs might not be explicitly known to any single party, but resulting from a linear combination of secret inputs by several parties, or from an earlier intermediate result.

In general a multiparty computation (MPC) is a computation between a number of parties P_1, \dots, P_n . These parties have *private* inputs x_1, \dots, x_n and they want to compute some function f on these inputs, where $f(x_1, \dots, x_n) = (y_1, \dots, y_n)$ such that P_i learns y_i but nothing else. The players are mutually mistrusting and do not wish to share their inputs.

When considering concrete applications, the function f is often computed using Shamir secret sharing scheme over a field \mathbb{Z}_p for some large odd prime p . The function is computed using *simulated integer arithmetic*. This means that although the values are points in a finite field, they can be used as integer values in \mathbb{Z} . This is analogous to current day computers where each value is stored as a limited set of bits. The difference is that in the multiparty protocol there is no way to efficiently check for overflow, the prime p will

therefore have to be chosen such that all simulated integer values are less than p for all possible inputs.

Although there exists efficient protocols for addition and multiplication of secret shared values, most functions or algorithms f require additional operators such as comparison and equality checking. This motivates us in constructing specialized efficient protocols that realizes such operators. These operator primitives may be used repeatedly and any improvement in the implementations of the primitive operators will lead to a similar improvement in an overall application.

Comparison in a multiparty computation setting could be solved by circuit based computations. All inputs would then be split into bits. Comparison between inputs would then be easy, but this would make addition and multiplication much more complicated so the overall effect would be slower computer programs.

This work describes a protocol for one such primitive operator, namely comparison (inequality-testing) of secret shared values. That is, given two secret shared values $[a]$ and $[b]$, a secret shared bit $[result] = [a < b]$ is obtained stating whether one value is larger than the other without leaking any information. This protocol is more efficient than all previously published constant round protocols for comparison.

Section 2 discusses this work in relation to previously published papers. Sections 3 and 4 introduce the model as well as a number of primitives required. Most of these are well-known, and are included in order to provide detailed analysis of our protocol. Section 5 Gives first a high-level view of the protocol and then discusses the details. Finally Section 6 gives the

conclusion and further improvements.

2 RELATED WORK

Research on multiparty computation (MPC) has mostly focused on either primitives for multiparty computations or on some concrete applications such as actions (Bogetoft et al., 2005; Fischlin, 2001; Schoenmakers and Tuyls, 2004). This paper considers neither of these cases. It assumes underlying primitives for multiparty computations with addition and multiplication of field elements. It also does not consider concrete applications as comparison of elements are just one piece in a framework for multiparty computations.

Damgård et al. provided the first constant rounds comparison in the present setting (Damgård et al., 2006), the protocol relied on bit-decomposition of values this approach required $O(\ell \log(\ell))$ secure multiplications where $\ell = \log(p)$. Comparison was later improved by Nishide and Ohta (Nishide and Ohta, 2007) who reduced the complexity to $O(\ell)$ multiplications.

The most recent solutions have concentrated on a binary representation of the values being compared. Thus, unless a radically different approach is taken, improving on the $O(\ell)$ bound does not seem feasible. The present work builds on sub-protocols and ideas of (Damgård et al., 2006), (Nishide and Ohta, 2007) and (Reistad and Toft, 2007) and aims at reducing the constants hidden under big- O . These costs hidden under big- O are becoming more relevant as multiparty is implemented and used in practical applications (Bogetoft et al., 2008).

Table 1 compares the solution presented in this paper to those of Damgård et al., Nishide and Ohta, and Reistad and Toft. Type A refers to comparison of arbitrary values $[a], [b] \in \mathbb{Z}_p$, while R is for restricted values $[a], [b] < \lfloor \frac{p}{4} \rfloor$ and a prime $p = 2^\ell - c$ where c is a small integer; when using \mathbb{Z}_p to simulate integer computation, it is not unreasonable to choose p in such a way to accommodate these two assumption. Furthermore to give the protocols equal footing we assume that all protocols use the same underlying protocols see section 4. E.g. the protocol for creating random bitwise shared values are created using the same protocol. For comparison of arbitrary values in arbitrary fields it is assumed that the underlying protocol will have to be run two times for a total of 8ℓ multiplications. For a well chosen p and restricted values this complexity can be assumed to be close to 2ℓ . As the test becomes more efficient and the probability of having to run the underlying protocol twice

becomes insignificant.

A distinction is also made between online complexity and pre-processing complexity. Pre-processing are all the computations that can be made independent of the private inputs. Online computations are all those computations that can only be made once the private inputs are available.

3 MODEL

We assume a linear secret sharing scheme that allows for multiparty addition and a multiplication of secret shared values, to be shared among $n > 2$ parties. The security properties of the secret sharing scheme are inherited, i.e. if the secret sharing scheme is unconditionally secure against active/adaptive adversaries then so is the protocols proposed. As an example, consider Shamir's scheme along with the protocols of Ben-Or et al. (or the improved protocols of Gennaro et al.) (Shamir, 1979; Ben-Or et al., 1988; Gennaro et al., 1998).

The communication model is that there exist authenticated private channels between each pair of parties. The model assumes that in addition to sharing values and performing secure arithmetic on \mathbb{Z}_p , the parties may reveal (reconstruct) shared values. Revealing a secret shared value ensures that the value becomes known by *all* parties.

We use $[a]$ to denote a secret sharing of $a \in \mathbb{Z}_p$ among the n parties, where p is an ℓ -bit prime ($\ell > 7$). The operators are written using an infix notation. For shared values $[a]$ and $[b]$, and constant $c \in \mathbb{Z}_p$, computation of sums will be written as $[a] + c$ and $[a] + [b]$, while products will be written $c[a]$ and $[a][b]$. The first three operators are computed locally, while the fourth operator represents an invocation of the multiplication protocol.

Sharings of bits, $[b] \in \{0, 1\} \subset \mathbb{Z}_p$ will also be considered. Boolean arithmetic is written using infix notation, though it must be realized using field arithmetic. Notably xor of two bits is constructed as $[b_1] \oplus [b_2] = [b_1] + [b_2] - 2[b_1][b_2]$ which is equivalent.

Values may also be *bitwise shared*, written $[a]_B$. Rather than having a sharing of a value itself, $[a]$, sharings of the bits of the binary representation of a are given, i.e. $[a_0], \dots, [a_{\ell-1}] \in \{0, 1\}$ such that

$$[a]_B = \sum_{i=0}^{\ell-1} 2^i [a_i] \tag{1}$$

for $\ell = \lceil \log(p) \rceil$, with the sum being viewed as occurring over the integers. Note that $[a]$ is easily obtained from $[a]_B$ as it is a linear combination.

Table 1: Complexities of comparison protocols.

Presented in	Type	Rounds		Multiplications	
		overall	online	overall	online
(Damgård et al., 2006)	A	44	37	$184\ell \log_2(\ell) + 209\ell$	$21\ell + 56\ell \log_2(\ell)$
(Nishide and Ohta, 2007)	A	15	8	$279\ell + 5$	$15\ell + 5$
(Reistad and Toft, 2007)	A	12	4	$84\ell + 78\log_2(\ell) + 17$	$18\ell + 5$
This paper	A	8	2	$58.5\ell + 33$	4.5ℓ
(Damgård et al., 2006)	R	44	37	$184\ell \log_2(\ell) + 165\ell$	$21\ell + 56\ell \log_2(\ell)$
(Nishide and Ohta, 2007)	R	13	6	$49\ell + 5$	$5\ell + 1$
(Reistad and Toft, 2007)	R	10	2	$17\ell + 26\log_2(\ell) + 4$	5ℓ
(Reistad and Toft, 2007)	R	8	2	$20\ell + 36\log_2(\ell) + 6$	5ℓ
This paper	R	6	1,5	$7,5\ell + 11$	$1,5\ell$

Similarly a publicly known value c can be split into bits, where c_i represents the i 'th bit of c . c_0 is the least significant bit of c .

Complexity. When considering complexity, the focus of the analysis will be on communication. Similar to other work, focus will be placed on the number of invocations of the multiplication protocol as this is considered the most costly of the primitives. It is assumed that invocations of the multiplication protocol parallelize and multiplications are executed in parallel when possible. When we say "one round" we mean one round of arbitrary many invocations of the multiplication protocol, all performed in parallel among the parties.

Multiplication by constants and addition require no interaction and is therefore considered cost-less. The complexity of sharing and revealing is seen as negligible compared to that of multiplication. Rounds for reconstruction are disregarded as in other work.

4 SIMPLE PRIMITIVES

This section introduces a number of simple primitives required below. Most of these sub-protocols are given in (Damgård et al., 2006) but are repeated here in order to provide a detailed analysis as well as for completeness. Most of these are related to the generation of random values unknown to all parties. It is important to note that these may fail, however, this does not compromise the privacy of the inputs – failure simply refers to the inability to generate a proper random value (which is detected). Generally the probability of failure will be of the order $1/p$, which for simplicity will be considered negligible, see (Damgård et al., 2006) for further discussion.

Random Element Generation. A sharing of a uniformly random, unknown value $[r]$ may be generated by letting each party share a uniformly random value $r_i \in \mathbb{Z}_p$. The sum $[r] = \sum r_i \pmod p$ of these is uniformly random and unknown to all, even in the face

of an active adversary. The complexity of this is assumed to be equivalent to one invocation of the multiplication protocol.

Random Bits. The parties may create a uniformly random bit $[b] \in \{0, 1\}$. The parties may generate a random value $[r]$ and reveal its square, r^2 . If this is 0 the protocol fails, otherwise they compute $[b] = 2^{-1}((\sqrt{r^2})^{-1}[r] + 1)$ where $\sqrt{r^2}$ is defined such that $0 \leq \sqrt{r^2} \leq \frac{p-1}{2}$. The complexity is two multiplications in two rounds.

Creating Random Bitwise Shared Values. The parties may create a uniformly random bitwise shared value $[r]_B$ less than some m , $k = \lceil \log_2(m) \rceil$, as described in (Reistad and Toft, 2007). This is accomplished by generating k bits $[r_{k-1}], \dots, [r_0]$ and verifying that this represents a value less than m . The verification is done by creating a vector with elements $[e_i]$ and revealing them. Note that this protocol will be used to generate uniformly random bitwise shared elements of \mathbb{Z}_p (done by setting $m = p$).

$$[e_i] = [s_i] \left(1 + (m-1)_i - [r_i] + \sum_{j=i+1}^{k-1} ((m-1)_j \oplus [r_j]) \right) \quad (2)$$

The notation $(m-1)_i$ denotes the i 'th bit of $m-1$ and $[s_i]$ are random shares in \mathbb{Z}_p . Revealing the shares $[e_i]$ gives a vector that will contain a 0 element only when $m-1 < [r]_B \Leftrightarrow [r]_B \geq m$ for proof see (Reistad and Toft, 2007). Note that this protocol will leak information about the individual bits $[r_i]$ if there is a 0 element, but this coincides with discarding the bits $[r_i]$.

The complexity of generating random bitwise shared values consists of the generation of the k bits and k masks, in addition there are needed k multiplications to perform the masking. Overall this amounts to $4k$ multiplications in three rounds as the $[r_i]$ and $[s_i]$ may be generated in parallel. For added efficiency the $[e_i]$ where $(m-1)_i = 1$ do not need to be calculated or revealed, as they are guaranteed to be non-zero. For

$m = 2^k - c$, where c is a small integer the complexity can be reduced to $2k + 2\log(c)$.

Additional Improvement. The probability that the protocol above fails to return a bitwise secret shared value, depends upon m . The worst case scenario is $m = 2^k + 1$, which makes the probability of failing equal to $1/2$. For 5 additional multiplications and no extra rounds the probability of restarting can be lowered to an upper bound of $1/4$ for all m . This is done by noting that if the two highest order bits of m are 10, then the protocol fails if the products of the two highest bits of $[r]_B$ is 1. The solution is therefore to create 2 or sets of candidates for highest order bits. The two bits in each of the candidates can be multiplied together and revealed, and the candidate only used if the product is 0. This introduces no additional rounds of communication as $[t_{k-1}t_{k-2}]$ can be computed in parallel with computing the bits.

$$[r_{k-1}r_{k-2}] = 4^{-1} \left(\frac{[t_{k-1}t_{k-2}]}{\sqrt{t_{k-1}^2} \sqrt{t_{k-2}^2}} + \frac{[t_{k-1}]}{\sqrt{t_{k-1}^2}} + \frac{[t_{k-2}]}{\sqrt{t_{k-2}^2}} + 1 \right) \quad (3)$$

Unbounded Fan-in Multiplications. It is possible to compute prefix-products of arbitrarily many non-zero values in constant rounds using the method of Bar-Ilan and Beaver (Bar-Ilan and Beaver, 1989). Given $[a_1], \dots, [a_k] \in \mathbb{Z}_p^*$, $[a_{1,i}] = [\prod_{j=1}^i a_j]$ may be computed for $i \in \{1, 2, \dots, k\}$ as follows.

Let $u_0 = 1$ and generate k random non-zero values $[u_1], \dots, [u_k]$, however, in parallel with the multiplication of $[u_j]$ and its mask $[v_j]$, compute $[u_{j-1}v_j]$ as well. Then $[u_{j-1}u_j^{-1}]$ may be computed at no cost as $[u_{j-1}v_j] \cdot (u_j v_j)^{-1}$. Each $[a_j]$ is then multiplied onto $[u_{j-1}u_j^{-1}]$ and all these are revealed. We then have:

$$[a_{1,i}] = \prod_{j=1}^i (a_j u_{j-1} u_j^{-1}) \cdot [u_i] \quad (4)$$

Privacy of the $[a_j]$ is ensured as they are masked by the $[u_j^{-1}]$, and complexity is $5k$ multiplications in three rounds. Regarding the preparation of the masking values as pre-processing, the online complexity is k multiplications in a single round.

5 THE COMPARISON PROTOCOL

The comparison protocol consists of 3 sub protocols, the first sub-protocol transforms the comparison $[a] < [b]$ into a comparison $[r]_B > c$, where $[r]_B$ is a random secret shared value and c is a value known to all parties. This transformation is done so the other two protocols can work on individual bits.

The second sub-protocol transforms the comparison $[r]_B > c$ into a single $[x]$ this share $[x]$ is made in such a way that $[x] < \sqrt{4p}$ for all $[r]_B$ and c and the least significant bit of $[x]$ is equal to the result of the comparison test between $[r]$ and c .

The third sub-protocol extracts the least significant bit of $[x] < \sqrt{4p}$ efficiently. Once the least significant bit of $[x]$ is extracted then the bit representing the answer to the original comparison between $[a] < [b]$ is computed with two xor's.

5.1 First Transformation

When $[a], [b] < \frac{p-1}{2}$ and $[z] = [a] - [b]$, then $[a] < [b]$ is equivalent to determining the least significant bit of $2[z]$, written $[(2z)_0]$. The least significant bit of $[(2z)_0]$ is found by computing and revealing c , where

$$[c] = 2[z] + [r]_B = 2([a] - [b]) + [r]_B \quad (5)$$

c_0 is the least significant bit of c , $[r_0]$ is the least significant bit of $[r]_B$ and $[r]_B$ is a random bitwise shared value. We then have the following equation:

$$([a] < [b]) = [(2z)_0] = c_0 \oplus [r_0] \oplus ([r]_B > c) \quad (6)$$

With this first transformation the comparison between $[a]$ and $[b]$ has then been transformed to the problem of comparing $[r]_B > c$. For more detail on the transformation see (Reistad and Toft, 2007), and for unbounded values of $[a]$ and $[b]$ see (Nishide and Ohta, 2007).

The cost of this transformation is the creation of one secret shared value and one secret shared xor. The calculation of the secret shared value can be done in 3 rounds in parallel with other pre-processing and the xor adds one online multiplication in one round.

Privacy follows from the security of the secret sharing scheme. Revealing c does not leak information, because $[r]_B$ is a uniformly random secret shared value. Therefore the distribution of c is also uniformly random.

5.2 Computing X

Theorem 1. Given a random secret shared value $[r]_B$ and a publicly known value c . Let the secret shared value $[x]$ be constructed as:

$$[x] = \sum_{i=0}^{l-1} [r_i] (1 - c_i) 2^{\sum_{j=i+1}^{l-1} c_j \oplus [r_j]} \quad (7)$$

The least significant bit of $[x]$, written $[x_0]$ is equal to the value $[r_i]$, where i is the most significant bit where $[r_i] \neq c_i$. Or in other words $[x_0]$ is equal to the boolean statement $([r]_B > c)$.

Proof. Starting from the most significant bits we see that $[r_i](1 - c_i)$ and the sum $\sum_{j=i+1}^{l-1} c_j \oplus [r_j]$ are 0, as long as $[r_i] = c_i$. Beginning with the highest order bit where $[r_i] \neq c_i$, the expression $[r_i](1 - c_i)$ is equal to $[r_i]$. For lower order bits after the first one where $[r_i] \neq c_i$, the sum $\sum_{j=i+1}^{l-1} c_j \oplus [r_j]$ becomes non-zero. Therefore all lower terms except the first one where $[r_i] \neq c_i$ become either 0 or some value 2^k , where $k < l$. \square

For the greatest efficiency an even more complex form for the function for $[x]$ will be used. The function $[x]$ is essentially the same only that for each summation not one but two bits of $[r_i]$ and c_i are considered at the same time. Therefore $[r_i](1 - c_i)$ will be expressed as $r_i > c_i$ for 2 bits at a time, and $c_j \oplus [r_j]$ will only return 1 if both pair of bits are equal. This ensures that $[x] < 2^{\frac{l+1}{2}}$.

This functions which compares two bits at a time is more efficient. In addition it also avoids a problem in the next protocol. As that the function $[x]$ as stated above has a worst case bit length of ℓ .

In the 2-bit version each pair of secret shared bits have to be multiplied together at a cost of $0,5\ell$ multiplications. This also computes the two bit version of $[r_i](1 - c_i)$ and $c_j \oplus [r_j]$. Computing $2^{\sum_{j=i+1}^{l-1} c_j \oplus [r_j]}$ can be done with fan-in multiplications in $2,5\ell$ multiplications and the final multiplication costs $0,5\ell$. The protocol therefore takes a total of $3,5\ell$ multiplications and 3 rounds (as the random values for fan-in multiplications can be done in pre-processing). Privacy of computing $[x]$ is immediate as no value is revealed.

5.3 Extracting the Least Significant Bit

Extracting the last bit of a secret shared value $[x]$, where $[x] < \sqrt{4p}$, can be done efficiently. First a bitwise secret shared random variable $[s]_B$ is created. The the value d is calculated and revealed, where

$$[d] = [s]_B + [x] \quad (8)$$

From this we can easily see that the least significant bit of $[x]$, written as $[x_0]$ is equal to $[s_0] \oplus d_0$, when $d > \sqrt{4p}$.

To create a generalized version for finding $[x_0]$, $[s]_B$ will have to be split into 3 parts $[s]_B = 2^{l-1}[s_{l-1}] + 2^{l-2}[s_{l-2}] + [s]_B$. Note that two bits of information are needed from $[s]_B$ as in a worst case scenario p might be $2^{l-1} + 1$ and $[s]_B$ might be $2^{l-1} - 1$.

We then have that $[s]_B + [x] < 2^{l-2} + \sqrt{4p} < p$, for all p . As $[d] = [s]_B + [x]$ never will need a modulo p reduction.

$$[x_0] = [s_0]_B \oplus [d_0] \quad (9)$$

The value $[d_0]$ cannot be revealed, as this would leak information about $[x]$, on the other hand there are only 4 possible values for $[d]$ based upon the value d , and the shares $[s_{l-1}]$ and $[s_{l-2}]$. Therefore following equation need only one secret shared multiplication to compute $[d_0]$: (Note $(d < 2^{l-1})$ returns 1 if $d < 2^{l-1}$).

$$\begin{aligned} [d_0] = & (1 - [s_{l-1}] - [s_{l-2}] + [s_{l-1}s_{l-2}])d_0 \\ & + ([s_{l-2}] - [s_{l-1}s_{l-2}])d_0 \oplus (d < 2^{l-2}) \\ & + ([s_{l-1}] - [s_{l-1}s_{l-2}])d_0 \oplus (d < 2^{l-1}) \\ & + ([s_{l-1}s_{l-2}])d_0 \oplus (d < (2^{l-1} + 2^{l-2})) \end{aligned}$$

Going from $[d_0]$ to $[x_0]$ adds one multiplication, and going from $[x_0]$ to $[[a] < [b]]$ also add one more multiplication. Therefore once d is known it takes 3 multiplications in 2 rounds to compute the original comparison. To save rounds all combinations of the secret shared values $[s_{l-1}]$, $[s_{l-2}]$, $[s_0]$ and $[r_0]$ can be pre-computed once $[r]_B$ and $[s]_B$ are known. This is done with 11 multiplications and 2 rounds that run in parallel with previous computations. The privacy argument is the same as for the first transformation.

6 CONCLUSIONS AND FURTHER WORK

We have presented a protocol for comparison in constant rounds that is significantly faster than previous versions. As the most time consuming part of a MPC program is in many cases the comparison protocol, the efficiency of the comparison protocol will directly affect the speed of the program.

The comparison protocol in (Reistad and Toft, 2007) has be implemented in the VIFF framework (<http://viff.dk/>) therefore the implementation of the protocol in this paper will show in practice how efficient the two protocols are compared to each other.

Further improvements in the online computation can also be done as the computation of $2^{\sum_{j=i+1}^{l-1} c_j \oplus [r_j]}$ when computing $[x]$ in equation 7 can be split into three multiplications.

- $\prod_{j=i+1}^{l-1} (1 + [r_j])$ can be pre-processed.
- $\prod_{j=i+1}^{l-1} (1 + c_j)$ can be computed online without multiparty multiplications.
- The last that product $\prod_{j=i+1}^{l-1} (1 - 3 \cdot 4^{-1}(c_j[r_j]))$ can be pre-computed in such two shares are created and only one of them is opened depending upon c_j .

This will result in the same amount of pre-computations, but will not require any online computations only revealing values.

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