A concrete instantiation of Bulletproof zero-knowledge proof

Andrey Jivsov crypto@brainhub.org

Abstract. This work provides an instantiation of the Bulletproof zero-knowledge algorithm in modulo prime number fields. The primary motivation for this work is to help readers understand the steps of the Bulletproof protocol.

1 Introduction

This work provides specific steps suitable for an implementation of the work by Bünz et al. [1]. We work around the following difficulties:

- Lack of concise protocol steps. Multiple alternative steps are provided in [1].
- It is difficult to follow the entire algorithm due to its complexity. A cookbook-like steps are desired.
- Some quantities are left unspecified, e.g. they require solving equations.
- Only an interactive version is defined.
- Arithmetic in the composite order of a group G is undefined, yet the algorithm is defined via exponentiation modulo prime number, a group of composite order.
- Random quantities should be derived via KDF for the benefit of low-entropy environments and easier testing.

This work condenses 45 pages of [1] into an algorithm that should be easier to understand to an implementer and easier to maintain in the future.

2 Notations

We follow notations in [1] with following additional notations.

|| denotes concatenation. $a \leftarrow a \cdot b$ means that after this line the value of a equals to the previous value of a times b. This is a local operation limited to the relevant function, e.g. we don't change the global a.

 \mathbb{G}^+ is used to denote "positive" half of elements in \mathbb{G} , as defined in sec. 3. We use \mathbb{G}^+ for comparison or for public elements in \mathbb{G} .

3 Group operations in G modulo safe prime

In this section we clarify details for the operations in \mathbb{G} .

We instantiate \mathbb{G} as operations modulo safe prime q. The p used with [1] is p = (q-1)/2, and is a prime as well.

Many intermediate steps in Bulletproof algorithm are exponentiations of elements in \mathbb{G} . For example, for a $g \in \mathbb{G}$, we might need to calculate $g^{a \cdot b}$. How is the operation $a \cdot b$ performed in this example, given that the group order of \mathbb{G} is 2p, a composite number? In general, some operations, such as a multiplicative inverse, are undefined in the group mod 2p. Some software libraries, such bn.js [2], and methods, such as Motgomery multiplication [3], are unsuitable for an even modulo arithmetic.

We adopts the following approach, similar to [4].

All operations on the exponent are performed modulo p. This reduction of an exponent, v.s. 2p, affects the resulting element in G in such a way that it loses the sign of the element in \mathbb{G} , in other words, we lose track of whether the result should have been x or $-x = q - x \in \mathbb{G}$.

To see why, consider that $\forall x, y : x > y \pmod{2p}$ we must have x = p + y as the only choice. Observe that $g^p = \{1, -1\} \pmod{q} \in \mathbb{G}$, which explains the above reference to the sign.

We next define the subgroup \mathbb{G}^+ of \mathbb{G} that we will use shortly:

$$\mathbb{G}^+ = \{ \forall x \in \mathbb{G} : x \le p \}$$
(1a)

We next define the mapping $\mathbb{G} \mapsto \mathbb{G}^+$ via canonical(\cdot) operation.

A canonical representation of any $x \in \mathbb{G}$, via a mapping $\mathbb{G} \mapsto \mathbb{G}^+$, is defined as follows:

$$\forall x \in \mathbb{G}$$

$$\mathsf{canonical}(\mathsf{x}) = \begin{cases} x & \text{if } x \le (q-1)/2 = p \\ q-x & \text{otherwise} \end{cases}$$
(2a)

The canonical() operation returns the smallest element of two, which can be naturally encoded in a fewest number of bits. The following properties of canonical() follow from the above definitions. For any $x, a, b, c \in \mathbb{G}$:

$$\mathsf{canonical}(\mathsf{x}) \in \mathbb{G}^+ \tag{3a}$$

$$canonical(x) = canonical(-x)$$
 (3b)

$$\mathsf{canonical}(\mathsf{x}) \le x \le p < q \tag{3c}$$

$$\forall x$$

$$canonical(canonical(a) \cdot canonical(b)) = canonical(a \cdot b)$$
(3e)

canonical(canonical(a)
$$\cdot$$
 canonical(b) \cdot canonical(c)) = canonical(a $\cdot b \cdot c$) =

$$= \mathsf{canonical}(\mathsf{canonical}(a \cdot b) \cdot c)) \qquad (3f)$$

4 The algorithm

In the following algorithm that is an adaptation of [1] the Prover convinces the Verifier that it knows a public commitment V to a secret value v, and provides a proof that $0 \le v < 2^n$. n must be a power of 2.

We are achieving two main properties:

- Homomorthic property. For two pairs of (commitment, secret value), (V_a, v_a) and (V_b, v_b) , we can generate the commitment to the sum of secret values $v_a + v_b$ simply as $V_a \cdot V_b$.
- Protection from negative secret values. The main contribution of [1] and this work is to provide a publicly verifiable statement that a secret value v is non-negative and less than a specified maximum.

4.1 KDFs

We generate multiple pseudo-random values in this algorithm. There are two sets of these values: private and public.

i is the public identifier of the secret, an integer, as shown in the table 1. The size of the field that encodes i, j, and k is 1 byte.

H256 is a cryptographic hash function with 256-bit output, such as SHA2-256 or Keccak256.

The size of the field that encodes any element in \mathbb{Z}_p is $\lceil log_2(p)/8 \rceil$ bytes. The element is stored in the big-endian format.

We use the following helper function to build KDFs.

```
\begin{split} \mathsf{KDFInternal}(s, i, j) : \\ & \mathsf{if}(log_2(s) > 256) : s = \mathsf{H256}(s) \\ & K = s \oplus (i \cdot 2^8) \oplus j \\ & m = \lceil log_2(p)/256 \rceil \\ & \forall k \in [1, m] : r = \mathsf{H256}(K||1)||...\mathsf{H256}(K||k)...||\mathsf{H256}(K||m) \bmod p \\ & \mathbf{return} \ r \end{split}
```

The lowest bit of H256(K||m) is the lowest bit of the value before reduction mod p.

The private values are generated from the 256-bit seed SeedPriv with two KDF functions KDFPriv1 and KDFPrivN, as shown next. These functions return values in the range $r : 0 \le r < p$.

SeedPriv $\stackrel{\$}{\leftarrow} 1^{256}$ Prover ganerates this seed

 $\mathsf{KDFPriv1}(i) = \mathsf{KDFInternal}(\mathsf{SeedPriv}, i, 0)$ return an integer $\in \mathbb{Z}_p$

$\begin{aligned} \mathsf{KDFPrivN}(i,n) : \\ \forall j \in [1,n] : r_i = \mathsf{KDFInternal}(\mathsf{SeedPriv},i,j) \\ \mathbf{return} \ \mathbf{r} = (r_1,r_2,...r_n) \end{aligned}$

Public values are generated with functions KDFPub1 and KDFPubN as follows. These functions return values r in the range 0 < r < p.

$$\begin{aligned} \mathsf{KDFPub1}(s,i):\\ r &= \mathsf{KDFInternal}(s,i,0)\\ r &\leftarrow \lfloor r/2 \rfloor \cdot 2 + 1 & \text{eliminate a 0}\\ \mathbf{return} \ r & & \in \mathbb{Z}_p^{*n} \end{aligned}$$

$$\begin{split} \mathsf{KDFPubN}(s,i,n): \\ \forall j \in [1,n]: r_j = \mathsf{KDFInternal}(s,i,j) \\ \forall j \in [1,n]: r_j \leftarrow \lfloor r_j/2 \rfloor \cdot 2 + 1 \\ \mathbf{return} \ \mathbf{r} = (r_1,r_2,...r_n) \end{split}$$

eliminate a 0 return a vector $\in \mathbb{Z}_p^{*n}$

return a vector $\in \mathbb{Z}_p^n$

| Table 1 | 1. Identifier | values for | pseudo-random | values. |
|---------|---------------|------------|---------------|---------|
|---------|---------------|------------|---------------|---------|

| Private ID | Value | Use |
|-----------------------------|-------|--|
| BULLETPROOF_ID_H | 1 | Generator h |
| BULLETPROOF_ID_U | 2 | Generator u |
| BULLETPROOF_ID_VG | 3 | Generator \mathbf{g} |
| BULLETPROOF_ID_VH | 4 | Generator h |
| BULLETPROOF_ID_RCPT_GAMMA | 5 | Pedersen blinding value |
| BULLETPROOF_ID_RCPT_MASK | 6 | Secret mask to hide v |
| BULLETPROOF_ID_ALPHA | 7 | Blinding value α |
| BULLETPROOF_ID_SL | 8 | Exponenent \mathbf{s}_L |
| BULLETPROOF_ID_SR | 9 | Exponenent \mathbf{s}_R |
| BULLETPROOF_ID_RHO | 10 | Exponenent ρ |
| BULLETPROOF_ID_Y | 11 | Base for vector \mathbf{y}^n |
| BULLETPROOF_ID_Z | 12 | z to construct $r(X)$ |
| BULLETPROOF_ID_TAU1 | 13 | Blinding for t_1 |
| BULLETPROOF_ID_TAU2 | 14 | Blinding for t_2 |
| BULLETPROOF_ID_X | 15 | Sample value x for $l(X), r(X)$ |
| BULLETPROOF_ID_INNER_ARG_XU | 16 | Exponent challenge for u in InnerProductArgumentProver |
| BULLETPROOF_ID_INNER_ARG_VX | 17 | Vector \mathbf{x} used as challenges in InnerProductArgumentProver |

4.2 Public parameters

We first define public parameters.

Parameters:

| $p - prime$, such that $q = p \cdot 2 + 1$ is also prime | |
|---|--------------------|
| $g, h, u; \mathbf{g}, \mathbf{h}$ 5 generators of unknown relationship to each other $\in \mathbb{G}; \mathbb{G}^n$ | (7a) |
| g = 3 | |
| $h = KDFPub1(q, \mathtt{BULLETPROOF_ID_H})$ | $\in \mathbb{G}$ |
| $u = KDFPub1(q, \mathtt{BULLETPROOF_ID_U})$ | $\in \mathbb{G}$ |
| $\mathbf{g} = KDFPubN(q, \mathtt{BULLETPROOF_ID_VG})$ | $\in \mathbb{G}^n$ |
| $\mathbf{h} = KDFPubN(q, \mathtt{BULLETPROOF_ID_VH})$ | $\in \mathbb{G}^n$ |

p is large subgroup size. q is the prime used for modulo reduction of elements in \mathbb{G} . By construction, 5 generators above or their scalars, as appropriate, are less than p.

4.3 Prover steps

v is low-entropy private value. Prover performs the following steps to produce V, a hiding commitment to it, and a proof that $0 \le v < 2^n$.

| $\gamma = KDFPriv1(\mathtt{BULLETPROOF_ID_GAMMA})$ | a secret $\in \mathbb{Z}_p$ | (8a) |
|---|---|------|
| $V = h^{\gamma}g^{v}$ | comm. to $v, \in \mathbb{G}$ | (8b) |
| $M = H256(p g h \mathbf{g} \mathbf{h} V)$ | comm. to pub. params and ${\cal V}$ | (8c) |
| $\mathbf{a}_L: \langle \mathbf{a}_L, 2^n angle = v$ | Compose $\mathbf{a}_L, \in \mathbb{Z}_p^n$ | |
| $\mathbf{a}_R = \mathbf{a}_L - 1^n$ | $\in \mathbb{Z}_p^n$ | |
| $\alpha = KDFPriv1(\mathtt{BULLETPROOF_ID_ALPHA})$ | $\in \mathbb{Z}_p$ | |
| $A = h^{\alpha} \mathbf{g}^{\mathbf{a}_L} \mathbf{h}^{\mathbf{a}_R}$ | comm. to \mathbf{a}_L and $\mathbf{a}_R \in \mathbb{G}$ | (8d) |
| $\mathbf{s}_L = KDFPrivN(\texttt{BULLETPROOF_ID_SL}, n)$ | $\in \mathbb{Z}_p^n$ | |
| $\mathbf{s}_{R} = KDFPrivN(\texttt{BULLETPROOF_ID_SR}, n)$ | $\in \mathbb{Z}_p^n$ | |
| $\rho = KDFPriv1(\mathtt{BULLETPROOF_ID_RHO})$ | $\in \mathbb{Z}_p$ | |
| $S = h^{\rho} \mathbf{g}^{\mathbf{s}_L} \mathbf{h}^{\mathbf{s}_R}$ | comm. to $\mathbf{s}_L, \mathbf{s}_R, \in \mathbb{G}$ | (8e) |
| $t \leftarrow H256(M A S)$ | transcript | |
| $y = KDFPub1(t, \mathtt{BULLETPROOF_ID_Y})$ | $\in \mathbb{Z}_p^*$ | (8f) |
| $z = KDFPub1(t, \mathtt{BULLETPROOF_ID_Z})$ | $\in \mathbb{Z}_p^*$ | (8g) |
| $l(X) = (\mathbf{a}_L - z \cdot 1^n) + \mathbf{s}_L \cdot X$ | $\in \mathbb{Z}_p^n[X]$ | (8h) |
| $r(X) = \mathbf{y}^n \circ (\mathbf{a}_R + z \cdot 1^n + \mathbf{s}_R \cdot X) + z^2 \cdot 2^n$ | $\in \mathbb{Z}_p^n[X]$ | (8i) |
| $t(X) = \langle l(X), r(X) \rangle = t_0 + t_1 \cdot X + t_2 \cdot X^2$ | $\in \mathbb{Z}_p[X]$ | |
| $\mathbf{l}_0 = \mathbf{a}_L - z \cdot 1^n$ | free term, see (8h), $\in \mathbb{Z}_p^n$ | |
| $\mathbf{l}_1 = \mathbf{s}_L$ | term at X, see (8h), $\in \mathbb{Z}_p^n$ | |
| | | |

$$a, b, L_1, \dots, L_{log_2(n)}, R_1, \dots, R_{log_2(n)} = a, b \in \mathbb{Z}_p, \text{rest} \in \mathbb{G}$$

InnerProductArgumentProver $(\mathbf{g}, \mathbf{h}', u, P', \hat{t}, \mathbf{l}, \mathbf{r}, \text{Seed})$ (9a)

Finally, Prover sends the following quantities to the Verifier:

 $V \text{ see } (8b), \in \mathbb{G}$ $A, S, \text{ see } (8d), (8e), \in \mathbb{Z}_p$ $T_1, T_2, \text{ see } (8j), (8k), \in \mathbb{G}$ $\hat{t}, \tau_x, \mu \text{ see } (8m) - (8n), \in \mathbb{Z}_p$ $a, b, L_1, ..., L_{log_2(n)}, R_1, ..., R_{log_2(n)} \text{ see } (9a)$

4.4 Verifier steps

Verifier starts with the input received from the Prover, as specified at the end of the sec. 4.3, copied immediately below.

$$\begin{split} V & \\ A,S, & \\ T_1,T_2, & \\ \hat{t},\tau_x,\mu & \\ a,b,L_1,...,L_{log_2(n)},R_1,...,R_{log_2(n)} \end{split}$$

Verifier calculates the following pseudo-random values from the above public values:

$$x$$
, as (8l)
 y, z , as (8f), (8g)
Seed, as (8o)
 $x_u, x_1, ..., x_{log_2(n)}$ as (15a), (15b)

Verifier performs the following steps:

$$\begin{split} \delta(y,z) &= (z-z^2) \cdot \langle \mathbf{1}^n, \mathbf{y}^n \rangle - z^3 \langle \mathbf{1}^n, \mathbf{2}^n \rangle &= (z-z^2) \sum_{i=0}^{n-1} y^i - z^3 (2^n - 1) \\ g^{-i+\delta(y,z)} h^{-\tau_x} V^{z^2} T_1^x T_2^{x^2} \stackrel{?}{=} 1 & \text{equiv. to } (14a) \ (13a) \\ b(i,j) &= \begin{cases} 1 & \text{if the } (\log_2(n) - j) \text{th bit of } i - 1 \text{ is } 1 \\ -1 & \text{otherwise} \end{cases} \\ \forall i \in [1,n] \ \mathbf{do} & : \\ s_i &= \prod_{j=1}^{\log_2(n)} x_j^{b(i,j)} & \in \mathbb{Z}_p \\ l_i &= s_i \cdot a + z & \in \mathbb{Z}_p \\ r_i &= y^{1-i} (s_i^{-1} \cdot b - z^2 \cdot 2^{i-1}) - z & \in \mathbb{Z}_p \\ \mathbf{done} \\ \mathbf{l} &= (l_1, \dots, l_n) & \in \mathbb{Z}_p^n \\ \mathbf{r} &= (r_1, \dots, r_n) & \in \mathbb{Z}_p^n \\ \mathbf{g}^1 \mathbf{h}^{\mathbf{r}} u^{x_u \cdot (ab-\hat{t})} h^{\mu} A^{-1} S^{-x} \left(\prod_{j=1}^{\log_2(n)} L_j^{x_j^2} R_j^{x_j^{-2}} \right)^{-1} \stackrel{?}{=} 1 \end{split}$$

$$(13b)$$

For higher performance (13a) and (13b) should be be combined and then the calculation performed via multi-exponentiation.

4.5 Verifier steps for a given $\{l, r\}$. Debug only.

This section exists for implementation testing. It offers an easier method to check that $0 \le v < 2^n$ based on \mathbf{l}, \mathbf{r} directly, without InnerProductArgumentProver.

$$\begin{split} \delta(y,z) &= (z-z^2) \cdot \langle \mathbf{1}^n, \mathbf{y}^n \rangle - z^3 \langle \mathbf{1}^n, \mathbf{2}^n \rangle &= (z-z^2) \sum_{i=0}^{n-1} y^i - z^3 (2^n-1), \in \mathbb{Z}_p \\ g^{\hat{t}} h^{\tau_x} \stackrel{?}{=} V^{x^2} \cdot g^{\delta(y,z)} \cdot T_1^x \cdot T_2^{x^2} & \text{check that } \hat{t} = t(x) = t_0 + t_1 x + t_2 x^2 \quad (14a) \\ P &= A \cdot S^x \cdot \mathbf{g}^{-z} \cdot (\mathbf{h}')^{z \cdot \mathbf{y}^n + z^2 \cdot \mathbf{2}^n} & \text{check that } \hat{t} = t(x) = t_0 + t_1 x + t_2 x^2 \quad (14a) \\ P &= A \cdot S^x \cdot \mathbf{g}^{-z} \cdot (\mathbf{h}')^{z \cdot \mathbf{y}^n + z^2 \cdot \mathbf{2}^n} & \text{check that } t \mid x, r(x), \in \mathbb{G} \\ P \stackrel{?}{=} h^{\mu} \cdot \mathbf{g}^1 \cdot (\mathbf{h}')^{\mathbf{r}} & \text{check that } l(x), r(x) \text{ are correct} \\ \hat{t} \stackrel{?}{=} \langle \mathbf{l}, \mathbf{r} \rangle & \text{check that } \hat{t} \text{ is correct}, \in \mathbb{Z}_p \end{split}$$

5 Inner-Product Argument for the Prover

This section defines a subroutine used in the main algorithm in sec. 4.

The following InnerProductArgumentProver is an adaptation of Protocol 1 and Protocol 2 from [1], limited to the prover. We removed recursion, merged two protocols, removed steps not used by the prover, made the protocol non-inteactive, and introduced additional quantities to improve readability, such as (15d) - (15e).

 $n \geq 2$, which is also a power of 2, is required. The parameters have following membership: $\mathbf{g}, \mathbf{h} \in \mathbb{G}^n, P \in \mathbb{G}, c \in \mathbb{Z}_p, \mathbf{a}, \mathbf{b} \in \mathbb{Z}_p^n$.

InnerProductArgumentProver $(\mathbf{g}, \mathbf{h}, u, P, c, \mathbf{a}, \mathbf{b}, \mathsf{Seed})$:

$$\begin{aligned} x_u &= \mathsf{KDFPub1}(\mathsf{Seed}, \mathsf{BULLETPROOF_ID_INNER_ARG_XU}) & \in \mathbb{Z}_p^* \ (15a) \\ P &\leftarrow P \cdot u^{x_u \cdot c} & \text{reassign} \\ u &\leftarrow u^{x_u} & \text{reassign} \\ \mathbf{x} &= \mathsf{KDFPubN}(\mathsf{Seed}, \mathsf{BULLETPROOF_ID_INNER_ARG_VX}) & \in \mathbb{Z}_p^{*n} \ (15b) \end{aligned}$$

$$\forall i \in [1, log_2(n)] \mathbf{do} :$$

$$n' = n/2^i \qquad \{n/2, n/4, ...1\} (15c)$$

$$(\mathbf{a}_L, \mathbf{a}_R) = \mathbf{a} = (\mathbf{a}_{[:\mathbf{n}']}, \mathbf{a}_{[\mathbf{n}':]}) \qquad \text{split in half (15d)}$$

$$(\mathbf{b}_L, \mathbf{b}_R) = \mathbf{b} = (\mathbf{b}_{[:\mathbf{n}']}, \mathbf{b}_{[\mathbf{n}':]}) \qquad \text{split in half }$$

$$(\mathbf{g}_L, \mathbf{g}_R) = \mathbf{g} = (\mathbf{g}_{[:\mathbf{n}']}, \mathbf{g}_{[\mathbf{n}':]}) \qquad \text{split in half }$$

$$(\mathbf{h}_L, \mathbf{h}_R) = \mathbf{h} = (\mathbf{h}_{[:\mathbf{n}']}, \mathbf{h}_{[\mathbf{n}':]}) \qquad \text{split in half }$$

$$(\mathbf{c}_L = \langle \mathbf{a}_L, \mathbf{b}_R \rangle \qquad \in \mathbb{Z}_p$$

$$c_R = \langle \mathbf{a}_R, \mathbf{b}_L \rangle \qquad \in \mathbb{Z}_p$$

$$L_i = \mathbf{g}_R^{\mathbf{a}_L} \mathbf{h}_L^{\mathbf{b}_R} u^{c_L} \qquad \in \mathbb{G}$$

$$R_i = \mathbf{g}_L^{\mathbf{a}_R} \mathbf{h}_R^{\mathbf{b}_L} u^{c_R} \qquad \in \mathbb{G}$$

$$\begin{split} \mathbf{g} &\leftarrow \mathbf{g}_{L}^{x_{i}^{-1}} \circ \mathbf{g}_{R}^{x_{i}} & \text{reassign; size is halved} \\ \mathbf{h} &\leftarrow \mathbf{h}_{L}^{x_{i}} \circ \mathbf{h}_{R}^{x_{i}^{-1}} & \text{reassign; size is halved} \\ \mathbf{a} &\leftarrow \mathbf{a}_{L} \cdot x_{i} + \mathbf{a}_{R} \cdot x_{i}^{-1} \in \mathbb{Z}_{p} & \text{reassign; size is halved} \\ \mathbf{b} &\leftarrow \mathbf{b}_{L} \cdot x_{i}^{-1} + \mathbf{b}_{R} \cdot x_{i} \in \mathbb{Z}_{p} & \text{reassign; size is halved} \end{split}$$

done

Return

a, bsingle element in $\mathbf{a}, \mathbf{b}, \in \mathbb{Z}_p$ $L_1, \dots, L_{log_2(n)}$ $\in \mathbb{G}$ $R_1, \dots, R_{log_2(n)}$ $\in \mathbb{G}$

Internal consistency check: $g^a h^b u^{ab} = P \prod_{j=1}^{\log_2(n)} L_j^{x_j^2} R_j^{x_j^{-2}}$, immediately before the **Return** statement.

6 Remaining work

- Describe the algorithm in the elliptic curve group with prime group order (beneficial for storage efficiency and simpler).
- Expand to aggregation of proofs and verifies (sec 4.3 and 6.2 of [1]).
- Add multi-exponentiation (sec. 3.1 of [1]).
- Add multi-exponentiation to aggregated proofs (sec 6.2 of [1]).

References

- Bunz, B., Bootle, J., Boneh, D., Poelstra, A., Wuille, P., Maxwell, G.: Bulletproofs: Short Proofs for Confidential Transactions and More. Cryptology ePrint Archive, Report 2017/1066 (2017) https://eprint.iacr.org/2017/ 1066.
- 2. Indutny, F.: BigNum in pure javascript. GitHub source code (2019) https://github.com/indutny/bn.js/.
- Montgomery, P.L.: Modular multiplication without trial division. Math. Comp. 44, 519-521 (1985) https://doi.org/10.1090/S0025-5718-1985-0777282-X.
- Jivsov, A.: Compact representation of an elliptic curve point. Internet draft (2014) https://tools.ietf.org/ id/draft-jivsov-ecc-compact-05.html.