Distributed Fiat-Shamir Transform

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Abstract. The recent surge of distribute technologies caused an increasing interest towards threshold signature protocols, that peaked with the recent NIST First Call for Multi-Party Threshold Schemes.

Since its introduction, the Fiat-Shamir Transform has been the most popular way to design standard digital signature schemes. In this work, we translate the Fiat-Shamir Transform into a multi-party setting, building a framework that seeks to be an alternative, easier, way to design threshold digital signatures. We do that by introducing the concept of *threshold identification scheme* and *threshold sigma protocol*, and showing necessary and sufficient conditions to prove the security of the threshold signature schemes derived from them.

Lastly, we show a practical application of our framework providing an alternative security proof for Sparkle, a recent threshold Schnorr signature. In particular, we consider the threshold identification scheme underlying Sparkle and prove the security of the signature derived from it.

We show that using our framework the effort required to prove the security of threshold signatures might be drastically lowered. In fact, instead of reducing explicitly its security to the security of a hard problem, it is enough to prove some properties of the underlying threshold sigma protocol and threshold identification scheme. Then, by applying the results that we prove in this paper it is guaranteed that the derived threshold signature is secure.

Keywords: Threshold Signature \cdot Fiat-Shamir Transform \cdot Threshold Identification Schemes

1 Introduction

Decentralized systems are slowly becoming a desirable alternative to centralized ones, due to the advantages of distributing the management of data, such as avoiding single-points-of-failures or the secure storage of crypto-assets. For them to become a viable alternative, it is necessary to use secure decentralized cryptographic schemes. In particular, digital signature schemes assume a central role in this setting, as hinted by the amount of recent works on multi-user schemes and threshold variants of signature protocols, with a particular focus toward Schnorr, EdDSA and ECDSA [2,3,21,18], and by the recent NIST calls [12,11,10].

A common way to design threshold signatures is to translate a well-established digital signature schemes to the multi-party setting. Their security is then proved with a reduction to the standard centralized scheme or directly to the hard problem they relies on. In this work, we provide a new framework for designing threshold signature protocols, without relying on already existing centralized signature schemes. To do so, we introduce the concept of threshold identification schemes, the decentralized version of the classical identification schemes, and show their ties with threshold signature algorithms.

Organization In Section 2 we define the cryptographic preliminaries needed in our paper. Next, in Section 3 we define threshold identification schemes and a threshold variant of the Fiat-Shamir Transform. Section 4 and Section 5 contain the core of our work: first we show necessary security properties of the threshold identification scheme to obtain secure threshold signatures, next we consider the relations between identification protocols and sigma protocols to provide easier to prove sufficient conditions. Lastly, in Section 6 we show a possible application of our paradigm providing an alternative security proof for Sparkle. Finally, in Section 7 we draw our conclusions and suggest some possible research directions arising from our work.

1.1 Our contribution and related works

The concept of distributed identification protocol has very few examples in litterature: it was firstly introduced in [7], where M. Ben-Or et al. defined the concept of *multi provers zero knowledge proof.* However, the scope was limited to only two provers that could not communicate after starting an interaction with the verifier. The concept was later revised by Y. Desmedt et al. in [19], who maintained the setting of no communication between the provers, and by T. P. Pedersen in [27], who introduced the concept of multiple provers in the context of undeniable signatures. While Pedersen's focus is on robustness, we focus on the security of threshold identification schemes and their relation with threshold signatures. Lastly, M. Keller et al. in [23] introduced the concept of *multiple prover with combiner*: each of these provers communicate with a player, denoted as combiner, that combines the messages in the prover in a standard ZKP.

Finally, C. Baum et al. in [4] introduced the concept of multiple verifiers that cooperate to verify a proof made by a single prover.

In this paper we flip the approach of [4], introducing the notion of *distributed identification protocol*, where the knowledge of the witness is shared among multiple provers cooperating in the production of a proof, which later will be verified by a single verifier. Contrary to the previous works such as [7,19], we allow for communication between the prover and we do not rely on the presence of a combiner handling the communication with the verifier, like in [23]. Instead we focus our attention to protocols where provers communicate and jointly produce the proofs. We then show how our definitions can lead to secure digital signature schemes. In particular, miming the approach proposed by Abdalla et al. in [1], we show of how it is possible to apply a distributed version of the Fiat-Shamir Transform [20] to obtain unforgeable threshold digital signatures. Moreover, we also show sufficient conditions that the starting distributed identification protocol must satisfy to guarantee that the obtained signature is secure according to the standard definitions of unforgeability under chosen message attack.

Security Models Introduced by R. Canetti in [13], Universal Composability (UC) is a widely used framework for the design and analysis of protocols due to the very strong security guarantees it provides. In particular, a protocol that is UC secure maintains its security properties when run together with other protocols and allows for both parallel and sequential composition. With regards of threshold digital signature, different UC security definitions are used, in particular we can distinguish a stronger definition, that essentially states that a threshold signature is a UC secure MPC protocol that outputs a signature [25]. This means that the distribution of output signatures must be the same as the distribution output by the centralized (non-threshold) signing algorithm. On the other hand, a weaker definition is often used, designing a threshold signature functionality that models both signing and verification. There is no requirement that the threshold signature algorithm should produce the same distribution as the centralized one. Instead, it is only required not to allow forgeries [15], in the same way as in the centralized definition [14].

Since in this paper we tackle for the first time the problem of adapting the Fiat-Shamir Transform to a distributed setting, which already requires defining several new cryptographic protocols, we favour a more straightforward approach both in terms of security definitions and security proofs. In particular our security analysis is game based, as the ones in [1,6], and provides security guarantees about a specific property, namely the unforgeability.

It is worth noticing that, under particular hypothesis, the proof in Section 4.1 do not require any rewinding, which suggests that it should be possible to prove our approach secure in the UC setting of [15]. Proving our approach secure in the stronger version would require more work and a completely different approach.

2 Preliminaries

In Section 2.1 we introduce the notation that we use along the paper. In Section 2.2 we introduce the concepts of sigma protocol and identification scheme together with the security notions associated to such schemes. In Section 2.3 we introduce the Fiat-Shamir transform, one of the most common way to design digital signature schemes starting from identification protocols. Finally in Section 2.4 we define the concept of threshold signature scheme and the security notions associated to it.

2.1 Notation and terminology

If S is a set, $s \stackrel{\$}{\leftarrow} S$ means that s is sampled uniformly at random in the set S; we write [n] to represent the set of numbers $\{1, 2, \ldots, n\}$; for the sake of readability, when having an index set $J \subseteq \{1, \ldots, n\}$ we write $\{a_i\}_J$ in place of $\{a_i\}_{i \in J}$.

With $y \leftarrow A(x_1, x_2, ...)$ we refer to a deterministic algorithm A taking in input the values $x_1, x_2, ...$ and returning the value y; if the input of some algorithm is clear from the context we might write $A(\cdot)$ instead of $A(x_1, x_2, ...)$ and when the input is not explicitly necessary, we might omit it entirely, writing simply A; let A be an algorithm that produces an output y by accessing an oracle \mathcal{O} , then we write $y \leftarrow A^{\mathcal{O}}$.

If $A(x_1, x_2, ...)$ is a probabilistic algorithm then we can use two notations for assigning to a variable y the output of $A(x_1, x_2, ...)$: $y \stackrel{\$}{\leftarrow} A(x_1, x_2, ...)$ where the symbol $\stackrel{\$}{\leftarrow}$ emphasizes the probabilistic nature of the algorithm $A(x_1, x_2, ...)$ or $y \leftarrow A(x_1, x_2, ...; R)$, where $R \stackrel{\$}{\leftarrow} \text{Coins}(\lambda)$ is drawn from the set of random coins $\text{Coins}(\lambda)$, namely the set of bit strings of appropriate length which guarantees λ bits of randomness. If the randomness R is given in input to $A(x_1, x_2, ...)$, the output y is uniquely determined.

Algorithms that start with the the letters T are multi-party algorithms that require communication between the parties. In particular each party has its own input identified with a subscript and the set of participants (usually denoted by J) is an explicit input of the function. For example $\mathsf{TSign}(\{a_i\}_J, \mathsf{m})$ means that the protocol TSign is a multi party protocol, run by party in J, with each party having a private input a_i while m is a common input. We also assume that the pattern in the execution of multi-party algorithms have pairwise untappable authenticated communication channels. We indicate the concatenation of strings $x_1, x_2 \dots, x_n$ as $x_1 ||x_2|| \dots ||x_n$. We also assume that, given a context, any string x can be uniquely parsed as a the concatenation of substrings.

2.2 Sigma protocols and identification schemes

A sigma protocol [9] for a relation $\mathcal{R} \subseteq \mathcal{W} \times \mathcal{Y}$ is a three moves interactive protocol between a prover, holding a witness-statement pair $(w, y) \in \mathcal{R}$, and a verifier, knowing only the statement y. Roughly speaking, Sigma protocols work as follows:

- 1. In the first step, the prover sends a *commitment* $CMT \in \mathcal{X}$ to the verifier.
- 2. Then verifier returns a *challenge* CH consisting of a random string of fixed length $c(\lambda)$ which depends on the security parameter λ .
- 3. Lastly, the prover provides a *response* RSP and the verifier verifies it according to *y*, CMT, CH and RSP.

At the end of the interaction we want that an honest prover, who knows a witness w for y, is able to convince the verifier with overwhelming probability (completness), a dishonest prover is not able to convince a verifier (soundness)

and that the verifier does not learn anything more about the witness w from the interaction with the prover besides that $(w, y) \in \mathcal{R}$ (zero-knowledge).

When the relation \mathcal{R} is hard (i.e. given only $y \in \mathcal{Y}$, it is hard to compute $w \in \mathcal{W}$ such that $(w, y) \in \mathcal{R}$) we can use sigma protocols to build identification schemes. Informally speaking, we can imagine an identification scheme as a sigma protocol equipped with a secure key generation algorithm for the relation \mathcal{R} that provides in a secure way the couple $(w, y) \in \mathcal{R}$ to the prover. In the context of identification protocols we say that w is the secret key, denoted by sk, while y is the public key, denoted by pk.

Formally we have the following definitions:

Definition 1 (One-way key generation). Let Key-Gen be a key generation algorithm for a relation $\mathcal{R} \subseteq \mathcal{W} \times \mathcal{Y}$. Define the following experiment

Exp	$_{Key-Gen,\mathcal{A}}^{One-way}(\lambda):$
1:	$(pk,sk) \xleftarrow{\$} Key\text{-}Gen(\lambda)$
2:	$sk' \xleftarrow{\$} \mathcal{A}(pk)$
3:	$\mathbf{return}~(sk',pk)\in\mathcal{R}$

Define the advantage of \mathcal{A} as $\operatorname{Adv}_{\mathsf{Key-Gen},\mathcal{A}}^{\operatorname{One-way}}(\lambda) = \mathbb{P}(\operatorname{Exp}_{\mathsf{Key-Gen},\mathcal{A}}^{\operatorname{One-way}}(\lambda) = 1)$. We say that Key-Gen is one-way if and only if $\operatorname{Adv}_{\mathsf{Key-Gen},\mathcal{A}}^{\operatorname{One-way}}$ is negligible for every probabilistic polynomial time adversary \mathcal{A} .

From now on, when speaking about key generation algorithms, we always consider Key-Gen algorithms for which the one-way property holds. Moreover we omit to explicitly write the relation \mathcal{R} when not necessary.

Definition 2 (Canonical identification protocol). A canonical identification protocol is an interactive protocol between a prover P and a verifier V and is defined by the tuple

 $\mathcal{ID} = (\mathsf{Setup}(\cdot), \mathsf{Key}\text{-}\mathsf{Gen}(\cdot), \mathsf{P}_{\mathsf{CMT}}(\cdot), \mathsf{P}_{\mathsf{Rsp}}(\cdot), V(\cdot))$

- Setup(λ): on input a security parameter λ , it outputs public parameters pp;
- Key-Gen(pp; R): it is a probabilistic key generation algorithm that takes as input the public parameters pp and outputs a public key pk and the corresponding secret key sk;
- $\mathsf{P}_{\mathsf{CMT}}(\mathsf{sk}; R)$: it is a probabilistic algorithm called *prover commitment* that takes as input a secret key sk and outputs a commitment $\mathsf{CMT} \in \mathcal{X}$;
- P_{RSP}(sk, CMT, CH; R): it is a probabilistic algorithm called *prover response* that takes as input a private key sk, a commitment CMT and a challenge CH and outputs a response RSP;
- V(pk, CMT, CH, RSP): it is a deterministic algorithm, called Verifier, which takes as input a public key, a commitment CMT, a challenge CH and a response RSP, and outputs accept or reject.

Public Data : the security parameter λ and the public parameters $pp \stackrel{\$}{\leftarrow} Setup(\lambda)$ Key Pair : $(pk, sk) \stackrel{\$}{\leftarrow} Key-Gen(pp, \lambda)$.

$\overline{\mathbf{PROVER}\ P(pk,sk,pp)}$		VERIFIER V(pk, pp)
$R \stackrel{\$}{\leftarrow} \texttt{Coins}(\lambda) \text{ and } \texttt{CMT} \leftarrow P_{\texttt{CMT}}(sk; R)$	$\xrightarrow{\mathrm{CMT}}$	
	Кн	$C_{\mathrm{H}} \xleftarrow{\$} \{0,1\}^{c(\lambda)}.$
$Rsp \leftarrow P_{Rsp}(sk, Ch, Cmt; R)$	$\xrightarrow{\operatorname{Rsp}}$	
		Return $V(pk, CMT, CH, Rsp)$.

Fig. 1. Canonical identification scheme

A schematic interaction between the prover and the verifier is shown in Figure 1.

It is possible to characterise the way commitments are generated in a canonical identification scheme by evaluating the *min-entropy function* of $\mathsf{P}_{\mathrm{CMT}}$, which provides an upper bound to the probability that $\mathsf{P}_{\mathrm{CMT}}(\mathsf{sk}, R)$ generates a specific commitment in the space \mathcal{X} .

Definition 3 (Min-entropy of P_{CMT}). Being

$$\alpha(\mathsf{sk}) = \max_{\mathbf{C}_{\mathsf{MT}} \in \mathcal{X}} \{ \Pr[\mathsf{P}_{\mathbf{C}_{\mathsf{MT}}}(\mathsf{sk}; R) = \mathbf{C}_{\mathsf{MT}} : R \xleftarrow{\$} \mathsf{Coins}(\lambda)] \}$$

the probability that $P_{C_{MT}}$, executed by a user controlling the secret key sk, outputs the most likely commitment CMT, we define the *min-entropy* function associated to $P_{C_{MT}}$ (or the min-entropy of the commitments) as

$$\beta(\lambda) = \min_{\mathsf{sk}} \left\{ \log_2 \frac{1}{\alpha(\mathsf{sk})} \right\}.$$

Note that, if the algorithm $\mathsf{P}_{\mathrm{CMT}}$ instructs the prover to select uniformly at random the commitment CMT in the set \mathcal{X} , as it happens for most canonical identification schemes[30,8,16], then $\alpha(\mathsf{sk}) = \frac{1}{|\mathcal{X}|}$ and the min-entropy is $\beta(\lambda) = \log_2 |\mathcal{X}|$.

An identification schemes which have the $P_{C_{MT}}$ with high min-entropy is called *non-trivial canonical identification schemes*.

Definition 4 (Non-triviality). A canonical identification scheme is called *non-trivial* if the min-entropy of the commitments is super-logarithmic in the security parameter λ [1].

To an identification scheme \mathcal{ID} and a pair $(\mathsf{pk}, \mathsf{sk})$ it is associated a randomized transcript generation oracle $\mathsf{Tr}_{\mathsf{pk},\mathsf{sk},\lambda}^{\mathcal{ID}}$ which takes no inputs and returns a random transcript (CMT, CH, RSP) $\stackrel{\$}{\leftarrow} \mathsf{Tr}_{\mathsf{pk},\mathsf{sk},\lambda}^{\mathcal{ID}}$ of an honest execution such that $V(\mathsf{pk}, \mathsf{CMT}, \mathsf{CH}, \mathsf{RSP}) = 1.$

An important notion of security for canonical identification schemes is the security against impersonation under passive attack or (eavesdropping attack).

In this notion we assume that the impersonator can see a polynomial number of transcripts of the real prover interacting with an honest verifier (it receives the transcripts from $\text{Tr}_{\mathsf{pk},\mathsf{sk},\lambda}^{\mathcal{ID}}$), then it must produce its impersonation attempt.

Definition 5 (Security against impersonation under passive attack). Let \mathcal{ID} be a canonical identification scheme and let \mathcal{I} be an impersonator, st be its state and λ be the security parameter.

Define the following experiment

 $\frac{\operatorname{Exp}_{\mathcal{ID},\mathcal{I}}^{\operatorname{imp-pa}}(\lambda):}{1: (\mathsf{pk},\mathsf{sk}) \stackrel{\$}{\leftarrow} \mathsf{Key-Gen}(\lambda)} \\
2: \mathsf{st} || \operatorname{CMT} \stackrel{\$}{\leftarrow} I^{\operatorname{Tr}_{\mathsf{pk},\mathsf{sk},\lambda}}(\mathsf{pk}) \\
3: \operatorname{CH} \stackrel{\$}{\leftarrow} \{0,1\}^{c(\lambda)} \\
4: \operatorname{Rsp} \stackrel{\$}{\leftarrow} \mathcal{I}(\mathsf{st},\operatorname{CH}) \\
5: \mathbf{return} V(\mathsf{pk},\operatorname{CMT},\operatorname{CH},\operatorname{Rsp})$

We define the advantage of \mathcal{I} in winning $\operatorname{Exp}_{\mathcal{ID},\mathcal{I}}^{\operatorname{imp-pa}}(\lambda)$ as $\operatorname{Adv}_{\mathcal{ID},\mathcal{I}}^{\operatorname{imp-pa}}(\lambda) = \mathbb{P}(\operatorname{Exp}_{\mathcal{ID},\mathcal{I}}^{\operatorname{imp-pa}}(\lambda) = 1)$. \mathcal{ID} is secure against impersonations under passive attack if $\operatorname{Adv}_{\mathcal{ID},\mathcal{I}}^{\operatorname{imp-pa}}(\lambda)(\cdot)$ is negligible for every probabilistic polynomial time impersonator \mathcal{I} .

Observation 1. A standard way to prove a canonical identification scheme secure against impersonation under passive attacks consists into proving that:

- 1. no adversary \mathcal{A} can win the experiment without interacting with the transcript oracle $\operatorname{Tr}_{\mathsf{pk},\mathsf{sk},\lambda}^{\mathcal{ID}}$ (see *direct attacks* in Definition 18.2 of [9]);
- 2. the transcript oracle $\operatorname{Tr}_{\mathsf{pk},\mathsf{sk},\lambda}^{\mathcal{ID}}$ can be simulated, i.e. the sigma protocol underlying the identification scheme is *honest-verifier zero-knowledge (HVZK)*.

2.3 Fiat-Shamir Transform

Firstly introduced in [20], the Fiat-Shamir Transform is a widespread heuristic used to design digital signature schemes starting from canonical identification schemes, replacing the challenge step with a cryptographic hash function. This technique is proven secure in the Random Oracle Model (ROM), in which all the pseudo-random functions (usually hash functions) are replaced by random oracles which return truly random values upon invocation. In this paper we always assume the random oracle model.

Now we can formally define the Fiat-Shamir Transform.

Definition 6 (Fiat-Shamir Transform). Let \mathcal{ID} be a canonical identification scheme, let c be the challenge length's function and let $H : \{0,1\}^* \to \{0,1\}^{c(k)}$ be a public hash function. The signature scheme \mathcal{DS} uses the same setup and key generation algorithm as the identification scheme, while the signing and verification algorithms are the following:

$\texttt{Sign}(sk,\mathtt{m})$	$Ver(pk,\mathtt{m},\sigma)$		
1: $R \xleftarrow{\$} Coins(\lambda)$	1: Parse σ as CMT RSP		
2: $C_{MT} \leftarrow P_{C_{MT}}(sk; R)$	2: $CH \leftarrow H(CMT m)$		
3: CH $\leftarrow H(CMT m)$	3: return $V(pk, CMT CH Rsp)$		
4: $\operatorname{Rsp} \leftarrow P_{\operatorname{Rsp}}(sk, \operatorname{Cmt} \operatorname{Ch}; R)$			
5: return CMT Rsp			

A relevant notion of security for digital signature schemes is the notion of *unforgeability under chosen message attacks*. Informally speaking, a digital signature is unforgeable under chosen message attacks if it is impossible for an adversary to produce a forgery even after seeing the signature of a polynomial number of messages of its choice.

Definition 7 (Unforgeability under chosen message attack). Let \mathcal{DS} be a digital signature scheme defined by the triple $\mathcal{DS} = (\text{Key-Gen}, \text{Sign}, V)$. Let \mathcal{F} be a forger having access to a signing oracle $\mathcal{O}_{\mathcal{DS}}^H(\cdot)$ and to the random oracle $\mathcal{O}_H(\cdot)^1$. Define the following experiment where Q represents the set of messages queried by \mathcal{F} to $\mathcal{O}_{\mathcal{DS}}^H(\cdot)$.

 $\begin{array}{|c|c|c|c|c|}\hline & \operatorname{Exp}_{\mathcal{DS},\mathcal{F}}^{\operatorname{uf-cma}}(\lambda): \\ \hline 1: & H \xleftarrow{\$} [\{0,1\}^* \to \{0,1\}^c] \\ 2: & (\mathsf{pk},\mathsf{sk}) \xleftarrow{\$} \mathsf{Key-Gen}(\lambda) \\ 3: & \mathsf{m} || \sigma \xleftarrow{\$} \mathcal{F}^{\mathcal{O}_{\mathcal{DS}}^H(\cdot),\mathcal{O}_H(\cdot)}(\mathsf{pk}) \\ 4: & \operatorname{If} \mathsf{m} \in Q \ \mathbf{return} \ 0 \\ 5: & \operatorname{Else} \ \mathbf{return} \ V(\mathsf{pk}, \operatorname{CMT}, \operatorname{CH}, \operatorname{Rsp}) \end{array}$

Define the advantage of \mathcal{F} as $\operatorname{Adv}_{\mathcal{DS},\mathcal{F}}^{\operatorname{uf-cma}}(\lambda) = \mathbb{P}(\operatorname{Exp}_{\mathcal{DS},\mathcal{F}}^{\operatorname{uf-cma}}(\lambda) = 1)$. \mathcal{DS} is unforgeable against chosen message attacks if $\operatorname{Adv}_{\mathcal{DS},\mathcal{F}}^{\operatorname{uf-cma}}(\lambda)(\cdot)$ is negligible for every probabilistic polynomial time forger \mathcal{F} .

In [1], Abdalla et al. prove that, if a non-trivial canonical identification scheme is secure against eavesdropping attack, then the digital signature scheme obtained by applying the Fiat-Shamir Transform is unforgeable under chosen message attacks².

¹ The access to the random oracle $\mathcal{O}_H(\cdot)$ is guaranteed only if it is required to create a signature according to \mathcal{DS} .

² In case the min-entropy of the commitments is less than super-logarithmic, it is always possible to consider a modified version of the protocol where $C_{\rm H} = H(C_{\rm MT}||R_{\rm C_{\rm MT}}||\mathbf{m})$, where $R_{\rm C_{\rm MT}}$ is a random string of appropriate length, such that $C_{\rm MT}||R_{\rm C_{\rm MT}}|$ have the desired min-entropy. For more details about this, see [1].

2.4 Threshold signature schemes

We briefly summarize here the relevant notions for threshold signature schemes. In a nutshell, a (t, n)-threshold signature is a multi-party protocol that allows any t parties out of a total of n to compute a signature that may be verified against a common public key. This can be done by sharing the secret key among the multiple parties involved using a secret sharing scheme.

Definition 8 (Security of secret sharing). A (t, n)-secret sharing scheme SS between a dealer D, holding a secret s, and parties $P_1, ..., P_n$, each of them holding a share s_i of s, is (perfectly) secure if and only if $\mathbb{P}[\mathsf{secret} = s|\{s_i\}_J] = \mathbb{P}[\mathsf{secret} = s'|\{s_i\}_J]$ for all $J \subseteq \{1, ..., n\}$ such that |J| < t.

In the following we write $SS(s, t, n; R) = (s_1, ..., s_n)$ to refer to the algorithm for the creation of the shares of s for the (t, n)-secret sharing SS and we implicitly suppose that any secret sharing scheme is secure according to this definition.

Classically, threshold signature schemes comprise of four algorithms:

 $\mathcal{TDS} = (\mathsf{Setup}(\lambda), \mathsf{Key-Gen}(\mathsf{pp}, n, t), \mathsf{TSign}(\mathsf{m}, \{\mathsf{sk}_i\}_J), \mathsf{Ver}(\mathsf{pk}, \mathsf{m}, \sigma)).$

However, since we suppose the presence of a trusted dealer, both the Setup and Key-Gen are not considered in our discussion.

- Setup(λ), on input a security parameter λ , it outputs public parameters pp.
- Key-Gen(pp, n, t, λ), on input the number of participants n, the threshold t and the security parameter λ , it outputs a public key pk and a secret sharing sk_i of the corresponding secret key sk , having each participant P_i holding sk_i .
- $\mathsf{TSign}(\mathfrak{m}, \{\mathsf{sk}_i\}_J)$ is a multi party protocol run by parties in J. On input an agreed upon message \mathfrak{m} and shards sk_i from various players, it outputs a valid signature σ if $|J| \ge t$,
- $Ver(pk, m, \sigma)$, on input a public key pk, a message m and a signature σ , it outputs accept if the signature is valid, reject if not.

Informally, after an initial setup, any set of t parties who agrees on a common message m is able to jointly perform TSign to sign it. The resulting signature is verifiable against the public key pk via the verification algorithm Ver.

Security notions for threshold signature schemes. For the security of threshold signatures we need to distinguish two security notions: unforgeability against *passive chosen message attacks* and *active chosen message attacks*. The first deals with adversaries who corrupt some parties and gain read access to their state and the messages they exchange with the network. The second deals with adversaries that gain full control over the corrupted parties.

These two scenarios must be captured by two distinct security definitions, like Definition 7, where the difference is in the way the sign queries are carried

out by \mathcal{F} interacting with the sign oracle. In the passive case, when \mathcal{F} sends a query to the sign oracle, it receives the view of each corrupted party, given by their state and every public message, but it is not allowed to control them. In the active case, instead, \mathcal{F} has full control over the corrupted parties and thus can deviate from the protocol freely. In particular \mathcal{F} is allowed to interact with the sign oracle $\mathcal{O}_{\mathcal{TDS}}^H(J, J_h, \cdot)$ and participate in the signature computation: at every step prescribed by the signing algorithm \mathcal{F} sends messages of its choice on behalf of its corrupted parties (in J) to the oracle, that acts on behalf the honest parties (in J_h).

Formally we have the following definitions:

Definition 9 (Unforgeability under passive chosen message attacks). Let $\mathcal{TDS} =$ (Setup, Key-Gen, TSign, Ver) be a (t, n)-threshold digital signature scheme with challenge length c and security parameter λ . Let \mathcal{F} be a forger having access to a signing oracle $\mathcal{O}_{\mathsf{View}-\mathcal{TDS}}^H(\cdot)$ and to the random oracle $\mathcal{O}_H(\cdot)$. Define the advantage of \mathcal{F} in winning the experiment $\operatorname{Exp}_{\mathcal{TDS},\mathcal{F}}^{\text{p-uf-cma}}(\lambda)$ in Figure 2 as:

$$\operatorname{Adv}_{\mathcal{TDS},\mathcal{F}}^{\text{p-uf-cma}}(\lambda) = \mathbb{P}(\operatorname{Exp}_{\mathcal{TDS},\mathcal{F}}^{\text{p-uf-cma}}(\lambda) = 1)$$

We say that TDS is existentially unforgeable under passive chosen message attacks if $\operatorname{Adv}_{\mathcal{TDS},\mathcal{F}}^{\text{p-uf-cma}}(\lambda)(\cdot)$ is negligible for every probabilistic polynomial time forger \mathcal{F} .

Definition 10 (Unforgeability under active chosen message attacks). Let $\mathcal{TDS} =$ (Setup, Key-Gen, TSign, Ver) be a (t, n)-threshold digital signature scheme with challenge length c and security parameter λ . Let \mathcal{F} be a forger having access to a signing oracle $\mathcal{O}_{\mathcal{TDS}}^{H}(\cdot)$ and to the random oracle $\mathcal{O}_{H}(\cdot)$. Define the experiment: Define the advantage of \mathcal{F} in winning $\operatorname{Exp}_{\mathcal{TDS},F}^{\operatorname{a-uf-cma}}(\lambda)$ described in Figure 2

as

$$\operatorname{Adv}_{\mathcal{TDS},\mathcal{F}}^{\operatorname{a-ur-cma}}(\lambda) = \mathbb{P}(\operatorname{Exp}_{\mathcal{TDS},\mathcal{F}}^{\operatorname{a-ur-cma}}(\lambda) = 1)$$

We say that TDS is existentially unforgeable under active chosen message attacks if $\operatorname{Adv}_{\mathcal{TDS},\mathcal{F}}^{\text{a-uf-cma}}(\lambda)(\cdot)$ is negligible for every probabilistic polynomial time forger \mathcal{F} .

3 **Distributed Identification Schemes and Fiat-Shamir** Transform

In Section 3.1 we aim to generalise the definition of identification scheme to threshold identification scheme. Then, in Section 3.2 we propose a generalisation of the Fiat-Shamir Transform to the distributed case and we show how it can be used to derive threshold digital signature schemes. Finally in Section 3.3 we define two properties that the algorithm $\mathsf{TP}_{\mathsf{CMT}}$ might satisfy. These properties will be useful to characterize threshold identification schemes which can be turned into threshold signature schemes by applying the distributed Fiat-Shamir Transform.

$\operatorname{Exp}_{\mathcal{TDS},\mathcal{F}}^{\operatorname{p-uf-cma}}(\lambda):$		$\operatorname{Exp}^{\operatorname{a-uf-cma}}_{\mathcal{TDS},F}(\lambda):$		
1:	$(\texttt{pp}) \xleftarrow{\$} Setup(\lambda)$	1:	$\mathtt{pp} \xleftarrow{\$} Setup(\lambda)$	
2:	$(\{sk_i\},pk)\xleftarrow{\$}Key\text{-}Gen(pp,n,t)$	2: $(\{sk_i\}, pk) \xleftarrow{\$} Key-Gen(pp, n, t)$		
3:	$(J, \{sk_i\}_{i \in J}) \xleftarrow{\$} \mathcal{F}(pp, pk, n, t)$	3:	$(J, \{sk_i\}_{i\in J}) \xleftarrow{\hspace{1.5mm}\$} \mathcal{F}(pp,pk,n,t)$	
4:	// J < t	4:	// J < t	
5:	$(\mathtt{m}, \sigma) \leftarrow \mathcal{F}^{\mathcal{O}_{View}-\mathcal{TDS}(pk, J, J_h)^{\mathcal{O}_H(\cdot)}, \mathcal{O}_H(\cdot)}$	5:	$(\mathbf{m}, \sigma) \leftarrow \mathcal{A}^{\mathcal{O}_{\mathcal{TDS}}(pk, J, J_h)^{\mathcal{O}_H(\cdot)}, \mathcal{O}_H(\cdot)}$	
6:	If $m \in Q$ return 0	6:	If $m \in Q$ return 0	
7:	Else return $Ver(pk, m, \sigma)$	7:	Else return $Ver(pk, m, \sigma)$	
$\mathcal{O}_{View-\mathcal{TDS}}(pk,J,J_h)$		C	$\mathcal{D}_{\mathcal{TDS}}(pk, J, J_h)$	
Provides \mathcal{F} with the view of parties in J who		Controls the parties in J_h , and		
interact with the parties in J_h in a honest		interacts with \mathcal{F} controlling the		
execution.		parties in J .		

Fig. 2. Experiments for the unforgeability of a threshold digital signature against active and passive attacks. $J_h \subset \{1, ..., n\} \setminus J$ denotes the set of honest parties that the oracle controls and that the adversary can choose adaptively before each query. Q is the set of messages queried by \mathcal{F} to the sign oracle.

3.1 Threshold identification schemes

We generalize Definition 2 and define protocols that allow multiple provers $P_1, ..., P_n$, holding a secret sharing of a secret sk, to prove their joint knowledge of sk. The idea is to replace both the $\mathsf{P}_{\mathsf{CMT}}$ and $\mathsf{P}_{\mathsf{RSP}}$ in the original definition with multi-party protocols that fulfill the same role. In particular $\mathsf{TP}_{\mathsf{CMT}}$ is run by a set J of provers to jointly produce a common commitment CMT, then, after receiving a challenge CH, the parties in J jointly run $\mathsf{TP}_{\mathsf{RSP}}$ to produce a response RSP.

Definition 11 (Canonical (t, n)- identification protocol). Let P_1, \ldots, P_n be a set of players. A *threshold identification protocol* is defined by the tuple

$$\mathcal{TID} = (\mathsf{Setup}(\cdot), \mathsf{Key-Gen}(\cdot), \mathsf{TP}_{\mathsf{CMT}}(\cdot), \mathsf{TP}_{\mathsf{Rsp}}(\cdot), V(\cdot))$$

- Setup(λ): on input a security parameter λ , it outputs public parameters pp.
- Key-Gen(n, t, pp; R): it is a probabilistic key generation algorithm that takes as input the public parameters pp, the number of participants n and the threshold t, and outputs a public key pk and a secret sharing $SS(sk, t, n; R) = {sk_i}_{[n]}$ of the secret key sk, with each participant P_i holding sk_i ;
- $\mathsf{TP}_{\mathsf{CMT}}(\{\mathsf{sk}_i\}_J; \mathbf{R})$: it is a probabilistic multi-party protocol run by parties in *J* called *threshold prover commitment*. On input the private keys sk_i it outputs a common commitment CMT;

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- $\mathsf{TP}_{\mathsf{RsP}}(\{\mathsf{sk}_i\}_J, \mathsf{CMT}, \mathsf{CH}; \mathbf{R})$: it is a probabilistic multi party protocol run by parties in J called *threshold prover response*. It takes as input shards sk_i from the various player, a commitment CMT and a challenge CH, and outputs a valid response RSP if $|J| \geq t$;
- V(pk, CMT, CH, RSP): it is a centralized protocol called Verifier which takes in input a public key, a commitment CMT, a challenge CH and a response RSP, and outputs accept or reject.

We require that when a set of t players P_{i_1}, \ldots, P_{i_t} executes the protocol $\mathsf{TP}_{\mathsf{CMT}}(\mathsf{sk}_{i_1}, \ldots, \mathsf{sk}_{i_t})$, it receives a challenge from V and executes the protocol $\mathsf{TP}_{\mathsf{RSP}}(\mathsf{sk}_{i_1}, \ldots, \mathsf{sk}_{i_t}, \mathsf{CMT}, \mathsf{CH})$, then a verifier V with in input the public key outputs accept with probability 1.

In Figure 3 we represent the execution of a threshold identification scheme. If the space from which the commitments are drawn via $\mathsf{TP}_{\mathsf{CMT}}$ is superpolynomial in size with respect to the security parameter λ , we say that the threshold identification scheme is non-trivial (see Definition 4).

Public Data : public parameter on and the security parameter)				
Private Key : Each player $i \in J$ holds sk_i , such that $(pk, \{sk_i\}) \stackrel{\$}{\leftarrow} Key-Gen(pp, \lambda)$. Public Key : pk				
PROVERS		VERIFIER		
$\mathbf{R} = [R_i]_{i \in J} \leftarrow \mathtt{Coins}(\lambda)^t$ and				
$C_{MT} \leftarrow TP_{C_{MT}}(\{sk_i\}_J; \mathbf{R})$	$\xrightarrow{C_{MT}}$			
	Сн	$C_{\mathrm{H}} \xleftarrow{\$} \{0,1\}^{c(\lambda)}.$		
$\operatorname{Rsp} \leftarrow TP_{\operatorname{Rsp}}(\{sk_i\}_J, \operatorname{Ch}, \operatorname{Cmt}; \mathbf{R})$	$\xrightarrow{\operatorname{Rsp}}$			
		Return $V(pk, CMT, CH, Rsp)$.		

Fig. 3. Threshold identification scheme.

As before, since we are supposing the presence of a trusted dealer, both the Setup and Key-Gen are not considered in our discussion.

From now on, we refer to canonical (t, n)-identification schemes (and (t, n)digital signatures) as threshold identification schemes (and threshold digital signatures).

Security notions for threshold identification schemes. In order to define security notions for threshold identification schemes, we try to extend to the distributed case the concept of security against impersonation under passive attack which applies to identification schemes (Definition 5). We extend it to the distributed case following the lead of the definition of unforgeability for threshold digital signatures. We make a distinction between passive and active adversaries,

namely adversaries that during the training phase can only see honest transcripts of the identification process (passive adversary), and adversaries who can take part to the identification process (active adversary).

Let TID be a threshold identification protocol, with public key pk and secret keys $\{\mathsf{sk}_i\}_{i\in[n]}$, we associate to TID two oracles that will be used in the experiments that define the security notions below:

- a transcript generation oracle $\mathcal{O}_{\text{View}-\mathcal{TID}}(\mathsf{pk}, J, J_h)$ that takes as input the public key, two non-empty sets of parties J and J_h such that $|J \cup J_h| = t$ and returns random transcript conversation of an honest execution of \mathcal{TID} , including all the public messages and the internal state of parties in J.
- a threshold identification oracle $\mathcal{O}_{\mathcal{TID}}(\mathsf{pk}, J, J_h)$ that, on input a pubic key pk and two non-empty sets of parties J, J_h such that $|J \cup J_h| = t$, interacts with \mathcal{A} in an execution of \mathcal{TID} . In particular, \mathcal{A} controls the parties in J, and $\mathcal{O}_{\mathcal{TID}}(\mathsf{pk}, J, J_h)$ controls both the parties in J_h and the verifier who randomly picks a challenge once the commitment has been created.

Definition 12 (Security against impersonation under passive attacks). Let $\mathcal{TID} = (\text{Setup}, \text{Key-Gen}, \text{TP}_{\text{CMT}}, \text{TP}_{\text{RSP}}, V)$ be a (t, n)-threshold identification scheme with challenge length c and security parameter λ . Let \mathcal{A} be an impersonator having access to a threshold transcript generation oracle $\mathcal{O}_{\text{View}-\mathcal{TID}}(\cdot)$.

We define the advantage of \mathcal{A} in winning the experiment $\operatorname{Exp}_{\mathcal{TID},\mathcal{A}}^{\operatorname{p-imp}}(\lambda)$ described in Figure 4 as

$$\operatorname{Adv}_{\mathcal{T}\mathcal{T}\mathcal{D}\mathcal{M}}^{\text{p-imp}}(\lambda) = \mathbb{P}(\operatorname{Exp}_{\mathcal{T}\mathcal{T}\mathcal{D}\mathcal{M}}^{\text{p-imp}}(\lambda) = 1)$$

We say that \mathcal{TID} is secure against impersonation under passive attack if $\operatorname{Adv}_{\mathcal{TID},\mathcal{A}}^{\text{p-imp}}(\lambda)(\cdot)$ is negligible for every probabilistic polynomial time impersonator \mathcal{A} .

Definition 13 (Security against impersonation under active attack). Let $\mathcal{TID} =$ (Setup, Key-Gen, $\mathsf{TP}_{\mathsf{CMT}}, \mathsf{TP}_{\mathsf{RSP}}, V$) be a (t, n)-threshold identification scheme with challenge length c and security parameter λ . Let \mathcal{A} be an impersonator having access to a threshold identification oracle $\mathcal{O}_{\mathcal{TID}}(\cdot)$.

Define the advantage of \mathcal{A} in winning the experiment $\operatorname{Exp}_{\mathcal{TID},\mathcal{A}}^{\operatorname{a-imp}}(\lambda)$ described in Figure 4 as

$$\operatorname{Adv}_{\mathcal{TID},\mathcal{A}}^{\operatorname{a-imp}}(\lambda) = \mathbb{P}(\operatorname{Exp}_{\mathcal{TDS},\mathcal{A}}^{\operatorname{a-imp}}(\lambda) = 1)$$

We say that \mathcal{TID} is secure against impersonation under active attack if $\operatorname{Adv}_{\mathcal{TID},\mathcal{A}}^{\operatorname{a-imp}}(\lambda)(\cdot)$ is negligible for every probabilistic polynomial time impersonator \mathcal{A} .

In both cases \mathcal{A} can corrupt at most t-1 parties and obtain their private keys. The first difference is that in the active case, \mathcal{A} interacts with the identification oracle $\mathcal{O}_{\mathcal{TID}}(\mathsf{pk}, J, J_h)$ that plays the role of the honest parties (that the adversary can adaptively choose), while in the passive case it can only query the transcript generation oracle $\mathcal{O}_{\mathsf{View}-\mathcal{TID}}(\mathsf{pk}, J, J_h)$, that provides \mathcal{A} with the transcript of honest execution of the identification protocol. In particular, those

$\operatorname{Exp}_{\mathcal{TID},\mathcal{A}}^{\operatorname{p-imp}}(\lambda):$		Exp	$\operatorname{Exp}_{\mathcal{TID},\mathcal{A}}^{\operatorname{a-imp}}(\lambda):$		
1:	$(\texttt{pp}) \xleftarrow{\$} Setup(\lambda)$	1:	$\mathtt{pp} \xleftarrow{\$} Setup(\lambda)$		
2:	$(\{sk_i\},pk)\xleftarrow{\$}Key\operatorname{-}Gen(pp,n,t)$	2:	$(\{sk_i\},pk)\xleftarrow{\$}Key\text{-}Gen(pp,n,t)$		
3:	$(J, \{sk_i\}_{i \in J}) \xleftarrow{\hspace{1.5mm}\$} \mathcal{A}(\mathtt{pp}, pk, n, t)$	3:	$(J, \{sk_i\}_{i \in J}) \xleftarrow{\$} \mathcal{A}(pp, pk, n, t)$		
4:	// $ J \leq t-1$	4:	$// J \leq t-1$		
5:	$st Cmt \xleftarrow{\$} \mathcal{A}^{\mathcal{O}_{View-\mathcal{TID}}(pk,J,J_h)}$	5:	$st \operatorname{Cmt} \stackrel{\$}{\leftarrow} \mathcal{A}^{\mathcal{O}_{\mathcal{TID}}(pk,J,J_h)}$		
6:	$C\mathbf{H} \xleftarrow{\$} \{0,1\}^{c(\lambda)}$	6:	$\mathbf{C}\mathbf{H} \xleftarrow{\$} \{0,1\}^{c(\lambda)}$		
7:	$\operatorname{Rsp} \xleftarrow{\$} \mathcal{A}(st, \operatorname{Ch})$	7:	$st' \xleftarrow{\$} \mathcal{A}^{\mathcal{O}_{\mathcal{TID}}(pk,J,J_h)}$		
8:	return $V(pk, \operatorname{Cmt} \operatorname{Ch} \operatorname{Rsp})$	8:	$\operatorname{Rsp} \xleftarrow{\$} \mathcal{A}(st', \operatorname{Ch})$		
		9:	return $V(pk, \operatorname{Cmt} \operatorname{Ch} \operatorname{Rsp})$		
$\mathcal{O}_{View-\mathcal{TID}}(pk,J,J_h)$		$\mathcal{O}_{\mathcal{T}}$	$\mathcal{O}_{\mathcal{TID}}(pk,J,J_h)$		
Provides \mathcal{I} with the view of parties in		Cor	Controls the parties in J_h , and		
J who interact with the parties in J_h .		$interim}$	interacts with \mathcal{I} controlling J .		

Fig. 4. Experiments of active and passive impersonation attacks. $J_h \subset \{1, ..., n\} \setminus J$ denotes the set of honest parties that the oracle controls and that the adversary can choose adaptively before each query.

transcripts comprise all the internal states of the parties in ${\cal J}$ and all the public messages.

The second difference, is that while in the passive case \mathcal{A} can be assumed to receive all the transcripts from the $\mathcal{O}_{\text{View}-\mathcal{TID}}(\cdot)$ before it creates the commitment CMT of the impersonation attempt, in the active case \mathcal{A} is allowed to interact with the identification oracle $\mathcal{O}_{\mathcal{TID}}(\cdot)$ also after it has sent the commitment of the impersonation attempt and has received the challenge CH from the verifier (Figure 4, $\text{Exp}_{\mathcal{TID},\mathcal{A}}^{\text{a-imp}}(\lambda)$, line 7). This choice aims to expand as much as possible the capabilities of an attacker running the experiment.

3.2 Distributed Fiat-Shamir Transform

We adapt the definition of *Fiat-Shamir transform* presented in [1] to the distributed case:

Definition 14 (Distributed Fiat-Shamir transform). Let \mathcal{TID} be a canonical threshold identification scheme with $\mathcal{TID} = (\mathsf{Setup}, \mathsf{Key-Gen}, \mathsf{TP}_{\mathsf{CMT}}, \mathsf{TP}_{\mathsf{Rsp}}, V)$.

We define the threshold digital signature TDS built from the canonical (t, n)-identification scheme ID using the Fiat-Shamir transform as TDS = (Setup, Key-Gen, TSign, Ver).

The signature has the same Setup and Key-Gen algorithm as the identification scheme, and the output length of the hash function equals the challenge length of the identification scheme. Let J be a set of signers with $|J| \ge t$. The signing and the verification algorithms are defined as follows:

$TSign(m, \{sk_i\}_{i \in J})$:	$Ver(pk,\mathtt{m},\sigma){:}$		
1: $\mathbf{R} \xleftarrow{\$} Coins^t(\lambda)$	1: Parse σ as CMT RSP		
2: CMT $\leftarrow TP_{CMT}(\{sk_i\}_{i \in J}; \mathbf{R})$	2: $CH \leftarrow H(CMT m)$		
3: $CH \leftarrow H(CMT m)$	3: return $V(pk, CMT, CH, RSP)$		
4: $\operatorname{Rsp} \leftarrow TP_{\operatorname{Rsp}}(\{sk_i\}_{i \in J}, \operatorname{Cmt}, \operatorname{Ch}; \mathbf{R})$			
5: return CMT Rsp			

We now define two properties that can be satisfied by the protocol used as $\mathsf{TP}_{\mathsf{CMT}}$ in threshold identification schemes. In particular, these properties are used as additional assumptions that threshold identification schemes must satisfy in order to obtain threshold digital signature schemes unforgeable under passive and active chosen message attacks.

3.3 Requirements on $\mathsf{TP}_{\mathsf{CMT}}$

We want to characterise a class of algorithms $\mathsf{TP}_{\mathsf{CMT}}$ whose design guarantees that the output has high min-entropy if at least one of the parties taking part to the execution of the algorithm is not controlled by an adversary. We refer to this class of $\mathsf{TP}_{\mathsf{CMT}}$ as *unpredictable*.

Definition 15 (Unpredictable TP_{CMT}). Let \mathcal{TID} be a (t, n)-threshold identification scheme with $\mathcal{TID} = (\mathsf{Setup}, \mathsf{Key-Gen}, \mathsf{TP}_{CMT}, \mathsf{TP}_{Rsp}, V)$. We say that TP_{CMT} is *unpredictable*, if and only if the output CMT has super-logarithmic min-entropy when at least one party is honest.

Observation 2. Note that the definition of threshold identification scheme with unpredictable $\mathsf{TP}_{\mathsf{CMT}}$ is the analogue of the definition of non-trivial identification scheme in the distributed case.

One way to design a $\mathsf{TP}_{\mathsf{CMT}}$ algorithm such that the output distribution can not be controlled by a subset of the parties is by requiring each party P_i to produce and simultaneously share a partial commitment CMT_i starting from which the final commitment CMT can be deterministically computed. In multi party protocols simultaneity can be achieved by performing a two-steps protocol in which each party first creates a cryptographic commitment³ to CMT_i , and then,

³ From now on we must deal with the ambiguity of the term "commitment" which might refer both to the first message exchanged in a canonical identification scheme, and to the output of the commit algorithm in a commitment scheme. From the context it will be clear which commitment we are referring to and we will use for the latter the term "cryptographic commitment" or "commitment scheme".

only after each party has published its cryptographic commitment, everyone opens it. At this point, the parties in J aggregate all the CMT_i with an agreed upon function such that if at least one party P_j in the group is honest and picked CMT_j uniformly at random in \mathcal{X} , then also CMT have uniform distribution in \mathcal{X} .

Formally we have the following definition:

Definition 16 (Commit-Release TP_{CMT}). Let \mathcal{TID} be a threshold identification scheme with $\mathcal{TID} = (\mathsf{Setup}, \mathsf{Key-Gen}, \mathsf{TP}_{CMT}, \mathsf{TP}_{RSP}, V)$. We say that \mathcal{TP}_{CMT} is commit-release if and only if the TP_{CMT} protocol is unpredictable and has the following structure:

- $\mathsf{TP}_{CMT}^{\mathrm{Com}}(\mathsf{sk}_i; R)$: a non interactive protocol run locally by each party that outputs a one-way cryptographic commitment (Definition 17) $\mathsf{Commit}(\mathsf{ssid}||\mathsf{CMT}_i)$ where CMT_i is picked uniformly at random in \mathcal{X} , and ssid is a session identifier shared among all the parties involved in the execution.
- $\mathsf{TP}_{\mathrm{CMT}}^{\mathrm{Rel}}(\{\mathsf{Commit}(\mathsf{ssid}||\mathrm{CMT}_i)\}_{i\in[t]})$: an interactive deterministic protocol run by all the parties involved in the threshold identification execution that release CMT_i opening $\mathsf{Commit}(\mathsf{ssid}||\mathrm{CMT}_i)$, and output a common CMT obtained deterministically by combining the partial commitments CMT_i .

Note that it is required for the commitment scheme to be binding, so that once created the cryptographic commitment to CMT_i , P_i can only reveal its partial commitment, but it is not required for the commitment to satisfy the hiding property [22]. In particular it is enough that the commitment scheme satisfies a weaker privacy property, namely the one-way property, that means that it is impossible to retrieve the committed data having access only to its cryptographic commitment. More formally we have the following definition:

Definition 17 (One-way commitment scheme). Let $(\mathsf{PGen}(\cdot), \mathsf{Commit}(\cdot), \mathsf{Open}(\cdot))$ be a commitment scheme where:

- $\mathsf{PGen}(1^{\lambda})$ takes as input a security parameter λ and returns public parameters **pp**;
- Commit(pp, x) takes as input the public parameters pp, a message x in \mathcal{X} and returns the commitment c and the *opening material* r;
- Open(pp, x, c, r) takes as input the public parameters pp, the message x, the commitment c and the opening material r, and returns accept if c is a commitment of x or reject otherwise.

We say that (PGen, Commit, Open) is a *one-way commitment scheme* if it satisfies the binding property [22] and the one-way property, which means that no adversary can win the following game with non-negligible advantage in the security parameter λ . $\begin{array}{c} \displaystyle \frac{\operatorname{Exp}_{\operatorname{Com},\mathcal{A}}^{\operatorname{One-way}}(\lambda):}{1: \quad \operatorname{pp} \overset{\$}{\leftarrow} \operatorname{PGen}(\lambda) \\ 2: \quad x \overset{\$}{\leftarrow} X \\ 3: \quad (c,r) \overset{\$}{\leftarrow} \operatorname{Commit}(\operatorname{pp},x) \\ 4: \quad x' \overset{\$}{\leftarrow} \mathcal{A}(\operatorname{pp},c) \\ 5: \quad \operatorname{return} x' = x \end{array}$

The advantage of an adversary \mathcal{A} playing the game above is defined as $\operatorname{Adv}_{\operatorname{Com},\mathcal{A}}^{\operatorname{One-way}}(\lambda) = \mathbb{P}[\operatorname{Exp}_{\operatorname{Com},\mathcal{A}}^{\operatorname{One-way}}(\lambda) = 1].$

Observation 3. A commitment scheme which satisfies the hiding property [22] also satisfies the one-way property as we prove in Appendix A

4 Main Result

In this section we state and prove our main result, namely the relation between the security of threshold identification protocol and the security of the threshold signature obtained by applying the distributed Fiat-Shamir Transform. In Section 4.1 we analyse the security against active adversaries, then, in Section 4.2 we consider passive adversaries, which has a very similar proof, provided in Appendix C.

4.1 Active security

The main difference between the multi-party setting and the centralized one from [1] is that we also need to deal with active adversaries. Indeed, in the centralized we do not need to consider adversaries capable of influencing the messages distribution during the sign queries (indeed, the adversary only receives the signatures of the queried messages), while in the distributed case we also need to consider this eventuality.

Theorem 1 (Active security). Let $TID = (Setup, Key-Gen, TP_{CMT}, TP_{RSP}, V)$ be a canonical threshold identification scheme. Consider the associated signature scheme TDS = (Setup, Key-Gen, TSign, Ver) as per Definition 14. Then, assuming the ROM, the following implications hold:

- 1. $(TID \implies TDS)$: if TP_{CMT} satisfies the commit-release property as per Definition 16 and TID is secure against impersonation under active attacks, then TDS is secure against active chosen-message attacks.
- 2. $(TDS \implies TID)$: If TDS is secure against active chosen-message attacks, then TID is secure against impersonation under active attacks.

We prove separately the two implications. Notice that, as stated in Section 1.1, we provide a game based proof, thus security of parallel composition is not "automatically" granted. Instead, to obtain a signature secure also for parallel composition we should require the same property on the starting identification scheme.

Lemma 1 ($TID \implies TDS$). Under the assumptions of Theorem 1, if TP_{CMT} satisfies the commit-release property and TID is secure against impersonation under active attacks, then TDS is unforgeable against active chosen-message attacks.

Proof. Let \mathcal{F} be a forger that wins the $\operatorname{Exp}_{\mathcal{TDS},F}^{\operatorname{a-uf-cma}}(\lambda)$ with non-negligible advantage $\epsilon(\lambda)$. We require that \mathcal{F} satisfies the following properties (as in [1]):

- all of its hash queries have the form CMT || m with $CMT \in \mathcal{X}, m \in \{0, 1\}^*$;
- before outputting a forgery (m, CMT||RSP), \mathcal{F} has performed an hash query for (CMT||m);
- if \mathcal{F} outputs (m, CMT||RSP), m was never a sign query.

It is easy to see that if there exists a forger \mathcal{F}' who does not satisfy these requirements, it is possible to build a forger \mathcal{F} satisfying the requirements using \mathcal{F}' as a subroutine, as discussed in [1], Proof of Lemma 3.5.

Now we show how to define the impersonator \mathcal{I} starting from \mathcal{F} . Firstly, we describe the high level picture, with the relation between the parties involved in the reduction, then we describe how \mathcal{I} uses the adversary \mathcal{F} by simulating the challenger of the experiment $\operatorname{Exp}_{\mathcal{TDS},\mathcal{F}}^{\operatorname{a-uf-cma}}(\lambda)$ both in the initialization and in the training phase. Then, we show that the simulation is successful with overwhelming probability, and we show how \mathcal{I} can exploit \mathcal{F} 's forgery to perform its impersonation attempt. Finally, we show that if \mathcal{F} has non-negligible advantage in winning $\operatorname{Exp}_{\mathcal{TDS},\mathcal{F}}^{\operatorname{a-uf-cma}}(\lambda)$, then also \mathcal{I} has non-negligible advantage in winning $\operatorname{Exp}_{\mathcal{TDS},\mathcal{F}}^{\operatorname{a-imp}}(\lambda)$ which leads to a contradiction because \mathcal{TID} is secure against impersonation under active attacks. Therefore, such \mathcal{F} do not exist and \mathcal{TDS} is secure.

High level picture. The impersonator \mathcal{I} interacts with the challenger $\mathcal{C}_{\mathcal{TID}}$ of experiment $\operatorname{Exp}_{\mathcal{TID},\mathcal{A}}^{\operatorname{a-imp}}(\lambda)$ and has access to the transcript oracle $\mathcal{O}_{\mathcal{TID}}(\mathsf{pk}, J, J_h)$ that can query up to $q_s(\lambda)$ times, where J and J_h are chosen by \mathcal{I} . In order to exploit the advantage of \mathcal{F} , and use it as a subroutine, \mathcal{I} will simulate the challenger $\mathcal{C}_{\mathcal{TDS}}$ of the experiment $\operatorname{Exp}_{\mathcal{TDS},F}^{\operatorname{a-uf-cma}}(\lambda)$ executed by \mathcal{F} and the sign and random oracles $\mathcal{O}_{\mathcal{TDS}}^H(\{sk_i\}_{i\in J})$ and $\mathcal{O}_H(\cdot)$ to which it can make respectively $q_s(\lambda)$ and $q_h(\lambda)$ queries, both polynomial in the security parameter λ , being \mathcal{F} a polynomial-time adversary.

In Appendix B, Figure 7, we provide a graphical representation of the reduction we describe below.

Initialization. \mathcal{I} initializes the hash query counter hc = 0 and the sign query counter sc = 0. \mathcal{I} also initializes the hash table $\mathsf{HT} = \emptyset$, and the query table $\mathsf{QT} = \emptyset$, then generates a random forge pointer $fp \in [q_b(\lambda)]$.

 \mathcal{I} receives from $\mathcal{C}_{\mathcal{TID}}$ the public parameters **pp** of the identification protocol and the public key pk. \mathcal{I} forwards this information to \mathcal{F} .

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Training phase. \mathcal{F} chooses the set J (with $|J| \leq t - 1$) of actors it wants to control. \mathcal{I} chooses the same set J and sends it to $\mathcal{C}_{\mathcal{TID}}$, receiving the secret keys of the players in J, finally \mathcal{I} forwards this information to \mathcal{F} .

Now \mathcal{F} can perform $q_h(\lambda)$ hash queries and $q_s(\lambda)$ sign queries to \mathcal{I} . In the first case \mathcal{I} uses the hash table HT to answer, while in the second \mathcal{I} performs an identification query to its oracle $\mathcal{O}_{\mathcal{TID}}$ using the same input as part of the $\exp_{\mathcal{TID},\mathcal{I}}^{a-imp}(\lambda)$ game. Specifically, the simulation works as follows:

- \mathcal{F} performs an hash query with input $x \in \{0,1\}^*$: \mathcal{I} returns $\mathsf{HT}[x]$ if it is defined. Otherwise, \mathcal{I} increases the counter hc by 1 and sets $\mathsf{QT}[hc] = x$, then, if $hc \neq fp$, \mathcal{I} picks uniformly at random $d \in \{0,1\}^{c(\lambda)}$, sends it to \mathcal{F} and sets $\mathsf{HT}[x] = d$. If hc = fp it parses x as $\mathsf{CMT}^*||\mathfrak{m}^*$, sends to the challenger $\mathcal{C}_{\mathcal{TID}} \mathsf{CMT}^*$ as the first move of the impersonation attempt of the $\mathrm{Exp}_{\mathcal{TDS},F}^{\mathrm{auf-cma}}(\lambda)$ game and receives back from $\mathcal{C}_{\mathcal{TID}}$ a challenge CH^* . In this case, I sets $\mathsf{HT}[x] = \mathsf{CH}^*$ and sends CH^* to \mathcal{F} . This procedure allows \mathcal{I} to perfectly simulate the random oracle \mathcal{O}_H .
- \mathcal{F} performs a sign query for message m: \mathcal{F} chooses J_h , the set of the honest players who, together with the parties in J, participates in the computation of a signature of m. \mathcal{I} increases the signature counter sc and sends to $\mathcal{O}_{\mathcal{TID}}(\mathsf{pk}, J, J_h)$ a request to perform the threshold identification protocol. The impersonator \mathcal{I} acts as a man in the middle between \mathcal{F} and $\mathcal{O}_{\mathcal{TID}}(\mathsf{pk}, J, J_h)$, and repeats the following operations for each step prescribed by the algorithm TP_{CMT} :
 - 1. $\mathcal{O}_{\mathcal{TID}}(\mathsf{pk}, J, J_h)$ produces the messages for the participants in J_h , and anticipates \mathcal{I} in the execution of the steps prescribed by TP_{CMT}^{Com} ;
 - 2. \mathcal{I} forwards to \mathcal{F} the messages received from $\mathcal{O}_{\mathcal{TID}}(\mathsf{pk}, J, J_h)$;
 - 3. \mathcal{F} produces the messages executing $\mathsf{TP}_{C_{MT}}^{Com}$ on behalf of the corrupted participants in J.
 - 4. \mathcal{I} forwards the messages received from \mathcal{F} to $\mathcal{O}_{\mathcal{TID}}(\mathsf{pk}, J, J_h)$.

These steps are repeated for the protocol $\mathsf{TP}_{CMT}^{\mathrm{Rel}}$, leading to the computation of the shared CMT by \mathcal{F} at first, then by \mathcal{I} , once it receives the openings of the parties in J and finally by $\mathcal{O}_{\mathcal{TID}}$, once it receives the messages forwarded by \mathcal{I} .

The oracle $\mathcal{O}_{\mathcal{TID}}(\mathsf{pk}, J, J_h)$ produces a random challenge CH and \mathcal{I} sets $\mathsf{HT}[\mathsf{CMT}||\mathsf{m}] = \mathsf{CH}$. This operation may overwrite the hash table HT but we show later that the probability of this happening is negligible if the simulator \mathcal{I} adopts the countermeasures that we prescribe later in the proof.

Together with CH, $\mathcal{O}_{\mathcal{TID}}$ sends its contribution to the execution of $\mathsf{TP}_{\mathsf{RSP}}$ that \mathcal{I} forwards to \mathcal{F} . As for the creation of CMT, \mathcal{I} acts as a man in the middle between \mathcal{F} and $\mathcal{O}_{\mathcal{TID}}(\mathsf{pk}, J, J_h)$ in the execution of $\mathsf{TP}_{\mathsf{RSP}}$ until the identification process is completed as well as the signing process and the algorithm $\mathsf{TP}_{\mathsf{RSP}}$ outputs the response RSP and therefore \mathcal{F} creates, together with \mathcal{I} the signature (CMT||RSP) of m.

This concludes the description of the simulation of the experiment of unforgeability under active attacks for \mathcal{F} performed by \mathcal{I} . In order to state

that \mathcal{I} correctly simulates the experiment it remains to show that the simulation fails only with negligible probability.

Simulation failure. We now focus on the cases in which the simulation may fail and we find an upper bound to the probability that such failure happens. We have shown that the simulation of \mathcal{I} fails only if \mathcal{I} is forced to overwrite the hash table HT during a sign query performed by \mathcal{F} . The overwriting of HT during a sign query might refer to a previous hash query or to a previous sign query, therefore we must consider separately the following two cases.

- 1. Before computing the commitment CMT associated to a sign query for m, \mathcal{F} has performed a hash query for CMT||m. We must consider again two possible scenarios:
 - (a) After \mathcal{I} has released its partial commitments $\text{CMT}_{i,i} \in J_h$, opening its cryptographic commitments in the execution of $\text{TP}_{\text{CMT}}^{Rel}$ (therefore \mathcal{F} already knows the value of CMT). Later we discuss how to deal with this case which does not contribute in the evaluation of the failure probability of the simulation performed by \mathcal{I} .
 - (b) Before that time. Since the output of $\mathsf{TP}_{\mathsf{CMT}}$ has min-entropy $\beta(\lambda)$, super-logarithmic in λ , this happens with probability less than $\frac{q_h(\lambda)}{2^{\beta(\lambda)}}$ which is negligible being $2^{\beta(\lambda)}$ super-polynomial in λ .
- 2. Before producing the commitment CMT associated to a sign query for m, \mathcal{F} has performed another sign query for m, and the output of $\mathsf{TP}_{\mathsf{CMT}}$ results to be the same CMT. For $n \in [q_s(\lambda)]$ we define $\mathcal{X}_n \subset \mathcal{X}$ the set of commitments CMT generated in the previous n-1 sign queries, then the failure probability of the simulation during sign query n for a collision of the commitment with the commitment of a previous query is:

$$\mathbb{P}[\mathrm{CMT} \in \mathcal{X}_n] = \frac{n-1}{2^{\beta(\lambda)}}$$

To summarize, the probability that \mathcal{I} is forced to overwrite the hash table HT during the *n*-th sign query (when the sign counter sc = n) is

$$\mathbb{P}[\mathcal{I} \text{ overwrites when } sc = n] = \frac{q_h(\lambda) + (n-1)}{2^{\beta(\lambda)}}.$$

Therefore the probability that $\mathcal I$ fails its simulation and overwrites the hash table is:

$$\mathbb{P}[\mathcal{I} \text{ fails}] \leq \sum_{n=1}^{q_s(\lambda)} \frac{(n-1)+q_h(\lambda)}{2^{\beta(\lambda)}} = \\ = \frac{q_h(\lambda)q_s(\lambda)}{2^{\beta(\lambda)}} + \sum_{n=1}^{q_s(\lambda)} \frac{(n-1)}{2^{\beta(\lambda)}} = \\ = \frac{q_h(\lambda)q_s(\lambda)+q_s(\lambda)(q_s(\lambda)-1)/2}{2^{\beta(\lambda)}}$$

Therefore it holds that

$$\mathbb{P}[\mathcal{I} \text{ fails}] \le \frac{q_s(\lambda)(q_h(\lambda) + q_s(\lambda) - 1)}{2^{\beta(\lambda)}}$$
(4.1)

which is negligible in λ .

We now focus on the case described in Item 1a and explain how we deal with that.

Once \mathcal{I} has revealed its partial commitment executing $\mathsf{TP}_{C_{MT}}^{\text{Rel}}$ on behalf of the actors in J_h , \mathcal{F} knows the commitment CMT that will be used to create the signature on \mathfrak{m} .

If \mathcal{F} performs an hash query on $\mathfrak{m}||\mathbb{C}MT$ before \mathcal{F} reveals its partial commitments, \mathcal{I} returns a random digest d according to the simulation of the random oracle. However, when \mathcal{F} reveals its partial commitments, \mathcal{I} realizes that it can not set $\mathsf{HT}[\mathfrak{m}||\mathbb{C}MT] = \mathbb{C}H$ where $\mathbb{C}H$ is the challenge received by the oracle $\mathcal{O}_{\mathcal{TID}}$, because it was previously set to d.

Therefore, we instruct the simulator \mathcal{I} to store the challenge CH received from the oracle $\mathcal{O}_{\mathcal{TID}}$, and to rewind the forger \mathcal{F} to the moment in which it performs the random oracle query for $\mathfrak{m}||\mathrm{CMT}$. This time \mathcal{I} sets the digest to CH, and since the algorithm $\mathsf{TP}^{\mathrm{Rel}}_{\mathrm{CMT}}$ is deterministic, when \mathcal{F} will complete the algorithm $\mathsf{TP}_{\mathrm{CMT}}$ releasing its partial commitments, the final commitment will result to be CMT as expected. This means that after the rewinding of \mathcal{F} the simulation does not fail and is correct since the value CH was picked uniformly at random by $\mathcal{O}_{\mathcal{TID}}$.

Observation 4. If the commitment scheme used in $\mathsf{TP}_{\mathsf{CMT}}$ uses a random oracle (e.g. $\mathsf{Commit}(\mathsf{pp}, x) = H_{\mathsf{Com}}(x)$) then the simulation of \mathcal{I} is even simpler and there is not need to rewind the adversary \mathcal{F} in the case described in Item 1a. In fact, \mathcal{F} , in order to create its cryptographic commitment to CMT_i must send a random oracle query for CMT_i to a random oracle identified by $\mathcal{O}_{H_{\mathsf{Com}}}$. Since also this oracle must be simulated by \mathcal{I}, \mathcal{I} already knows the partial commitments of \mathcal{F} and can compute in advance the value CMT output of $\mathsf{TP}_{\mathsf{CMT}}$. This requirement toward Commit is required for an eventual proof in the UC framework, as noted in Section 1.1.

Exploit of \mathcal{F} 's forgery. Once \mathcal{F} has concluded the training phase, \mathcal{F} outputs a forgery $(\widehat{CMT}, \widehat{RSP})$ of a message \widehat{m} not previously queried. Then \mathcal{I} concludes its impersonation attempt by sending the message \widehat{RSP} as a response to the challenge CH^{*} received after the fp-th hash query, associated to the commitment CMT^{*}.

Note that if $\widehat{C}MT = CMT^*$, $\widehat{m} = m^*$ and $(\widehat{C}MT, \widehat{R}SP)$ is a valid forgery of $\widehat{m} = m^*$, which happens if fp was guessed by \mathcal{I} , then the impersonator will be successful in its impersonation attempt.

Evaluation of \mathcal{I} 's advantage. We know that the forger \mathcal{F} must perform an hash query $(\widehat{\text{CMT}}, \widehat{m})$ among the $q_h(\lambda)$ hash queries it is allowed to perform during the training phase (according to the requirements listed at the beginning of the proof), therefore with probability

$$\mathbb{P}[\mathcal{I} \text{ guesses } fp \mid \mathcal{I} \text{ simulates}] = \frac{1}{q_h(\lambda)}$$

the impersonator guesses the right forge pointer fp. The probability is conditioned to the event that \mathcal{I} (correctly) simulates the unforgeability experiment because otherwise the forge pointer might not be defined. We assumed that the forger \mathcal{F} has non-negligible advantage in winning the real unforgeability experiment $\mathbb{P}[\exp_{\mathcal{TDS},\mathcal{F}}^{\text{a-uf-cma}}(\lambda) = 1] = \epsilon(\lambda)$. If \mathcal{I} simulates the experiment $\exp_{\mathcal{TDS},\mathcal{F}}^{\text{a-uf-cma}}(\lambda)$, \mathcal{F} wins the simulated experiment, while interacting with \mathcal{I} , with the same nonnegligible probability

$$\mathbb{P}[\mathcal{F}^{\mathcal{I}} \text{ wins } \mid \mathcal{I} \text{ simulates}] = \mathbb{P}[\operatorname{Exp}_{\mathcal{TDS},\mathcal{F}}^{\operatorname{a-ul-cma}}(\lambda) = 1] = \epsilon(\lambda).$$

Finally we can find a lower bound to the probability of success of the impersonator \mathcal{I} in playing the experiment $\operatorname{Exp}_{\mathcal{TID},\mathcal{I}}^{\operatorname{a-imp}}$

$$\begin{split} & \mathbb{P}[\operatorname{Exp}_{\mathcal{TID},\mathcal{I}}^{\operatorname{a-imp}} = 1] \geq \mathbb{P}[\mathcal{F}^{\mathcal{I}} \text{ wins } \wedge \mathcal{I} \text{ guesses } fp \wedge \mathcal{I} \text{ simulates}] = \\ & = \mathbb{P}[\mathcal{F}^{\mathcal{I}} \text{ wins } \wedge \mathcal{I} \text{ guesses } fp \mid \mathcal{I} \text{ simulates}] \cdot \mathbb{P}[\mathcal{I} \text{ simulates}] = \\ & = \mathbb{P}[\mathcal{F}^{\mathcal{I}} \text{ wins } \mid \mathcal{I} \text{ simulates}] \cdot \mathbb{P}[fp \text{ is guessed } \mid \mathcal{I} \text{ simulates}] \cdot \mathbb{P}[\mathcal{I} \text{ simulates}] \geq \\ & \geq \epsilon(\lambda) \frac{1}{q_h(\lambda)} \left(1 - \frac{q_s(\lambda)(q_h(\lambda) + q_s(\lambda) - 1)}{2^{\beta(\lambda)}}\right) \end{split}$$

which is non-negligible in the security parameter λ .

Note that in the second equality we used the fact that fp is sampled uniformly at random by \mathcal{I} before it starts interacting with \mathcal{F} and the value of fp does not affect the simulation of the experiment with \mathcal{F} , and in the third equality we used the lower bound to the probability that \mathcal{I} fails the simulation described in Equation 4.1.

Since we have designed an impersonator \mathcal{I} , using \mathcal{F} as a subroutine, that has non-negligible advantage in winning the experiment $\operatorname{Exp}_{\mathcal{TID},\mathcal{I}}^{\operatorname{a-imp}}(\lambda)$, where \mathcal{TID} was assumed secure against impersonation under active attacks, this means that the algorithm \mathcal{F} , which has non-negligible advantage in winning the experiment $\operatorname{Exp}_{\mathcal{TDS},\mathcal{F}}^{\operatorname{a-uf-cma}}(\lambda)$, do not exist. Therefore the digital signature \mathcal{TDS} is unforgeable under active attacks, and this concludes the proof.

Observation 5. The hypothesis about the structure of $\mathsf{TP}_{\mathsf{CMT}}$ is crucial to reproduce the simultaneity of the message exchange among the parties involved in the creation of CMT. The simultaneity is important to prevent the corrupted parties from choosing adaptively their CMT_i , which might lead to key recovery attacks. Let us consider the following a $\mathsf{TP}_{\mathsf{CMT}}$ in which each party choose randomly CMT_i and publishes it, then all the parties set $\mathsf{CMT} = \sum_{i \in J} \mathsf{CMT}_i$.

This protocol is clearly not secure, indeed \mathcal{F} might force two consecutive signing sessions on different messages to have the same CMT, while the challenge will be different with high probability. This can cause attacks, in particular it leads to key recovery attacks if the protocol has special soundness as per [9].

Lemma 2. $[TDS \implies TID]$ Under the assumptions of Theorem 1, if TDS is unforgeable against active chosen-message attacks then TID is secure against impersonation under active attacks in the random oracle model.

Proof Sketch. Let \mathcal{I} be an impersonator which wins the experiment $\operatorname{Exp}_{\mathcal{TID},\mathcal{I}}^{\operatorname{a-imp}}(\lambda)$ with non-negligible probability, then we build a forger \mathcal{F} which uses \mathcal{I} as a subroutine who wins the experiment $\operatorname{Exp}_{\mathcal{TDS},\mathcal{F}}^{\operatorname{a-uf-cma}}(\lambda)$ with non-neligible probability.

In this case, it is \mathcal{F} who will simulate the identification oracle, by interacting with the real world oracles $\mathcal{O}_{\mathcal{TDS}}^H(\cdot)$ and $\mathcal{O}_H(\cdot)$ therefore the issues in simulating the random oracle as in Theorem 1 are not present anymore.

Initialization \mathcal{F} interacts with $\mathcal{O}_{\mathcal{TDS}}^{H}(\cdot)$ and $\mathcal{O}_{H}(\cdot)$ who provides her with the public parameters **pp** and the public key of the *n* parties among which t-1 can be corrupted by \mathcal{F} . \mathcal{F} simulates $\mathcal{O}_{\mathcal{TID}}(\cdot)$ and forwards this information to \mathcal{I} .

Training phase \mathcal{I} selects the set of J actors to corrupt and before each impersonation query it chooses the set of J_h honest parties it wants to interact with. This information is sent to \mathcal{F} who forwards it to $\mathcal{O}_{\mathcal{TDS}}^H(\cdot)$.

Whenever \mathcal{I} makes an identification query, \mathcal{F} sends to $\mathcal{O}_{\mathcal{TDS}}^{H}(\cdot)$ a sign query of a fresh new message m which gets increased for every different sign query.

The oracle sends the messages on behalf of the parties in J_h and \mathcal{F} forwards it to \mathcal{I} correctly simulating the multiparty protocol $\mathsf{TP}_{\mathsf{CMT}}$. When it comes the time for \mathcal{F} to send the challenge CH to \mathcal{I} , \mathcal{F} queries $\mathcal{O}_H(\cdot)$ on $(\mathfrak{m}||\mathsf{CMT})$ and obtains CH which forwards to \mathcal{I} as the challenge of the impersonation attempt. Since it is the first time that \mathcal{F} queries the random oracle on $(\mathfrak{m}||\mathsf{CMT})$, since \mathfrak{m} is updated during every execution of the identification protocol, \mathcal{F} correctly simulates the oracle $\mathcal{O}_{\mathcal{TID}}(\cdot)$ in sending a random challenge. Finally as with the protocol $\mathsf{TP}_{\mathsf{CMT}}$, \mathcal{F} acts as a man in the middle in the execution of $\mathsf{TP}_{\mathsf{RSP}}$ between \mathcal{I} and $\mathcal{O}_{\mathcal{TDS}}^{\mathcal{H}}(\cdot)$.

Simulation failure The simulation never fails because \mathcal{F} always receives new random challenges from \mathcal{O}_H since it provides \mathcal{O}_H always with different inputs obtained by increasing m every time it performs a new sign query.

Exploit of \mathcal{I} 's impersonation When \mathcal{I} produces its impersonation attempt, it sends to \mathcal{F} a commitment CMT^{*} as if it were produced by executing $\mathsf{TP}_{\mathsf{CMT}}$. Then \mathcal{F} starts preparing its forgery by sending to $\mathcal{O}_H(\cdot)$ a hash query with input $(\mathfrak{m}^*||\mathsf{CMT}^*)$ fresh new \mathfrak{m}^* that has never been used before and that will be the message that will be signed in the forgery. The oracle \mathcal{O}_H returns to \mathcal{F} the challenge CH^{*} that \mathcal{F} sends to \mathcal{I} correctly simulating the transcript oracle $\mathcal{O}_{\mathcal{TID}}(\cdot)$ in the generation of a random challenge.

Finally \mathcal{I} concludes its impersonation by sending the response RSP^{*} that, if it is valid, allows \mathcal{F} to produce a forgery of \mathfrak{m} , namely (CMT^{*}, RSP^{*}) which verifies since $H(\mathfrak{m}^*||CMT^*) = CH^*$.

The proofs of Lemma 1 and Lemma 2 prove Theorem 1.

4.2 Passive security

In this section we present the security result which considers passive adversaries. The ideas behind the proofs in this case are similar to the ones proposed in the active case, therefore a sketch of the proof is deferred to Appendix C.

Theorem 2 (Passive security result). Let TID be a canonical threshold identification scheme, with $TID = (Setup, Key-Gen, TP_{CMT}, TP_{RSP}, V)$ and let TDS = (Setup, Key-Gen, TSign, Ver) be the associated signature scheme as per Construction 14. Then, assuming the ROM, the following implications hold:

- 1. $(TID \implies TDS)$: if TID is secure against impersonation under passive attacks and TP_{CMT} is unpredictable as for Definition 15, then TDS is secure against active chosen-message attacks.
- 2. $(TDS \implies TID)$: if TDS is secure against impersonation under passive attacks, then TID is secure against active chosen-message attacks.

Observation 6. We highlight the fact that in the passive case an unpredictable $\mathsf{TP}_{\mathsf{CMT}}$ is enough to guarantee a correct simulation execution by \mathcal{I} . There is not need to use a commit-release $\mathsf{TP}_{\mathsf{CMT}}$, because the attacker receives honest transcripts from the transcript oracle $\mathcal{O}_{\mathsf{View}-\mathcal{TDS}}^H$ simulated by the impersonator \mathcal{I} and do not take part to the creation of such transcripts. Therefore, \mathcal{F} does not learn the value CMT, output of $\mathsf{TP}_{\mathsf{CMT}}$, in advance with respect to \mathcal{I} .

5 Threshold Sigma Protocols and Zero-Knowledge Properties

In the same way we defined canonical identification schemes adding a key generation algorithm to sigma protocols, we can adapt Definition 11 to define threshold Sigma protocol by removing the Key-Gen and Setup algorithms. We define threshold sigma protocols more formally as follows.

Definition 18 (Threshold sigma protocol). Let $\mathcal{R} \subseteq \mathcal{W} \times \mathcal{Y}$ be a relation and SS a secure (t, n)-secret sharing scheme for elements of \mathcal{W} . A threshold sigma protocol Σ for \mathcal{R} and SS is defined by the tuple

$$\varSigma_{\mathcal{R},SS} = (\mathsf{TP}_{CMT}(\{w_i\}_J; \mathbf{R}), \mathsf{TP}_{RSP}(\{w_i\}_J, CMT, CH; \mathbf{R}), V(y))$$

where the algorithms $\mathsf{TP}_{CMT}, \mathsf{TP}_{RSP}, V$ are defined as for *canonical* threshold identification schemes (Definition 11), where instead of having in input a share of secret key sk_i , each party in J has in input a share of the witness w_i .

We require that when a set of t players P_{i_1}, \ldots, P_{i_t} executes the protocol $\mathsf{TP}_{\mathsf{CMT}}(w_{i_1}, \ldots, w_{i_t}; \mathbf{R})$, they receive a challenge from V and execute the protocol $\mathsf{TP}_{\mathsf{RSP}}(w_{i_1}, \ldots, w_{i_t}, \mathsf{CMT}, \mathsf{CH})$, then a verifier V with in input the public key outputs accept with probability 1.

This definition naturally extends the definition of sigma protocol presented in [9], Section 19.4. When \mathcal{R} and SS are clear from the context we will refer to a threshold sigma protocol as Σ instead of $\Sigma_{\mathcal{R},SS}$.

In this section we give sufficient conditions on threshold sigma protocols such that the identification protocols obtained by equipping them with a setup and key generation algorithm is secure under passive and active attacks. In particular our goal is to define properties analogous to the standard zero knowledge and special soundness in the threshold setting.

For what concerns the zero knowledge properties, we need two different definitions, the first for the passive case and the second for the active one.

Definition 19 (Passive Zero Knowledge). Let Σ be a threshold sigma protocol for a relation $R \subseteq \mathcal{W} \times \mathcal{Y}$ and secret sharing SS and challenge space C. Let $(w, y) \in \mathcal{R}$ and $\{w_i\}_{i \in n}$ be a secret sharing of w. Let S be an efficient probabilistic algorithm, called simulator that takes as input $(y, \operatorname{CH}) \in \mathcal{Y} \times C$, and a set J of parties with |J| < t such that S knows only the secret shares $\{w_i\}_{i \in J}$. We say that Σ is *passive zero knowledge* if for any set of parties J_S such that $|J|+|J_S| \ge t$ and $J_S \cap J = \emptyset$, S can generate (CMT, RSP) and a transcript Π for all messages exchanged in the execution of $\operatorname{TP}_{\mathrm{CMT}}$ and $\operatorname{TP}_{\mathrm{RSP}}$ by parties in $J \cup J_S$, as well as the internal state of the parties in J such that:

- (CMT, CH, RSP) form an accepting conversation for y;
- for all $(w, y) \in \mathcal{R}$, $(CMT, RSP, \Pi) \stackrel{\$}{\leftarrow} \mathcal{S}(y, CH, \{w_i\}_{i \in J})$ has the same distribution as that of transcript of a conversation between the parties in $J \cup J_S$ acting honestly.

Informally speaking, a threshold sigma protocol is Passive Zero Knowledge if there exist a simulator that, receiving in advance the challenge CH, is able to produce accepting conversations for all the parties in $J \cup J_S$. The parties in Jrepresent the parties controlled by the adversary \mathcal{I} in the experiment $\operatorname{Exp}_{\mathcal{TID},\mathcal{I}}^{p-imp}$, while the parties in J_S represent the parties that \mathcal{I} asks to interact with during the training phase of the same experiment. Now we define the active case.

Definition 20 (Active Zero Knowledge). Let Σ be a threshold sigma protocol for a relation $R \subseteq \mathcal{W} \times \mathcal{Y}$ and challenge space C. Let $(w, y) \in \mathcal{R}$ and $\{w_i\}_{i \in n}$ be a secret sharing of w.

Let S be an efficient probabilistic algorithm, called simulator that takes as input $(y, CH) \in \mathcal{Y} \times C$, and a $\{w_i\}_{i \in J}$ for a set J of parties with |J| < t.

We say that Σ is *active zero knowledge* if S, controlling any set of parties J_S such that $|J| + |J_S| \ge t$ and $J_S \cap J = \emptyset$, can interact with an adversary \mathcal{A} controlling the parties in J executing the sigma protocol Σ producing (CMT, RSP) and transcript Π for all the messages sent by party in J_S to party in J such that

- if \mathcal{A} acts honestly, (CMT, CH, RSP) is an accepting conversation for y. - for all $(w, y) \in \mathcal{R}$, if the following two distributions

$$(CMT, RSP, \Pi) \stackrel{\$}{\leftarrow} \mathcal{S}^{\mathcal{A}}(y, CH, \{w_i\}_{i \in J})$$

 $(\mathrm{CMT}_h, \mathrm{Rsp}_h, \Pi_h) \xleftarrow{\$} \mathcal{A}^{\{P_i\}_{JS}}(\mathrm{CH}, \{w_i\}_{i \in J})$

are indistinguishable, where $\mathcal{A}^{\{P_i\}_{J_S}}$ denotes a real execution between the adversary \mathcal{A} and honest parties in J_S , with challenge CH.

The key difference is that S is not allowed to compute the transcript by itself but instead it need to be able to simulate a real execution of the protocol interacting with an adversary.

The special soundness definition is the same as the centralized case [9], we include it for completeness:

Definition 21 (Special Soundness). Let Σ be a threshold sigma protocol for a relation $R \subseteq \mathcal{W} \times \mathcal{Y}$. We say that Σ is special sound if and only if there exist an efficient deterministic algorithm \mathcal{E} , called extractor, with the following property: whenever \mathcal{E} is given as input a statement $y \in \mathcal{Y}$, two accepting conversation (CMT, CH, RSP) and (CMT, CH', RSP'), with CH \neq CH' a \mathcal{E} outputs $w \in \mathcal{W}$ such that $(w, y) \in \mathcal{R}$.

This definition naturally extends to k-special soundness, where k is the number of transcripts with the same commitment and different challenges that must be provided to an extractor to extract the witness w for y.

Theorem 3. Let $\Sigma = (TP_{C_{MT}}, TP_{R_{SP}}, V)$ be a (t, n)- threshold Sigma protocol for a relation $\mathcal{R} \subseteq \mathcal{W} \times \mathcal{Y}$, and secret sharing SS, with super-polynomial challenge space C. Let

 $TID = (Setup, Key-Gen, TP_{CMT}, TP_{RSP}, V)$

be the threshold identification scheme obtained by equipping Σ with the Setup and a one-way key generation algorithm Key-Gen. If Σ provides passive (active) zero knowledge and special soundness then the TID is secure against passive (active) impersonator attack.

We show only the active case, the passive case can be done in the same way.

Proof. We want to show that if there exist an adversary \mathcal{A} able to win the $\operatorname{Exp}_{\mathcal{TID},\mathcal{A}}^{\operatorname{a-imp}}$ game, then it is possible to build an attacker \mathcal{S} that is able to win the $\operatorname{Exp}_{\operatorname{Key-Gen},\mathcal{S}}^{\operatorname{One-way}}$ game.

Firstly, \mathcal{S} receives a challenge $y \in \mathcal{Y}$, having the goal of finding $w \in \mathcal{W}$ such that $(w, y) \in \mathcal{R}$. \mathcal{S} sets y as the public key pk for the $\operatorname{Exp}_{\mathcal{TID},\mathcal{A}}^{\operatorname{a-imp}}$ and sends it to \mathcal{A} , who answers with the set J of participants it desires to corrupt.

Then S sends to A random shares w_i to simulate the secret sharing of $w' \in W$ such that $(w', y) \in \mathcal{R}$. Since the secret sharing scheme is secure according to Definition 8, this is indistinguishable from an execution of a real secret sharing, since \mathcal{A} controls less than t parties. Then \mathcal{S} act as an oracle $\mathcal{O}_{\mathcal{TID}}(\cdot)$ for \mathcal{A} and simulates the execution of \mathcal{TID} , that is possible thanks to the active zero knowledge property.

 \mathcal{A} will eventually perform a successful impersonation. At this point \mathcal{S} rewinds \mathcal{A} and changes the challenge sent. Since the challenge space C is super-polynomial, with non-negligible probability this yields the two required accepting conversation (by the Forking Lemma [29] that we state in Appendix E), thus \mathcal{S} can use the extractor \mathcal{E} from the special soundness Definition 21 to extract a witness w breaking the one-way assumption on the key generation.

6 Security Proof of Schnorr Threshold Signature Sparkle

In this section we put together all the notions that we have introduced and we apply the theorems that we have proved in the previous sections. In particular, we show how it is possible to design a threshold signature and prove its security using our framework starting from a threshold sigma protocol. We design a threshold sigma protocol for a relation \mathcal{R} and a secure secret sharing SS, and we prove that the hypothesis of Theorem 3 are satisfied, therefore if we equip Σ with a Setup and a one-way Key-Gen algorithm consistent with Σ , we obtain a threshold identification scheme \mathcal{TID} secure against passive (active) attacks. Then we show that if the TP_{CMT} is unpredictable (commit-release), then the hypothesis of Theorem 1) are satisfied, therefore the threshold signature obtained by applying the distributed Fiat-Shamir Transform to \mathcal{TID} is unforgeable against passive (active) attacks.

The example that we analyse in this section is the recent threshold signature of Schnorr (Sparkle) described by Crites et al. in [18]. We recall the scheme of Sparkle in Appendix D, Figure 8, using the same notation used in their paper [18], and we also provide additional details about how to obtain it from the protocol that we present below.

The threshold sigma protocol that we present in Figure 5 is a threshold sigma protocol for relation $\mathcal{R} = \{(w, y = g^w) | w \in Z_p, \mathbb{G} = \langle g \rangle\} \subset \mathbb{Z}_p \times \mathbb{G}$ and Shamir secret sharing SS, where \mathbb{G} is a cyclic group with generator g of order p, a λ bits prime number. The challenge space is $C = \mathbb{Z}_p$ which is super-polynomial in the security parameter λ . This, equipped with the Setup and the one-way Key-Gen which is used in the threshold signature of Sparkle, will form the threshold identification scheme we use to prove Sparkle security.

Theorem 4. If the discrete logarithm is hard in \mathbb{G} , then the threshold signature scheme Sparkle is unforgeable under passive (active) chosen message attacks.

Proof. Our goal is to use Theorem 3, from which Theorem 1 follows immediately.

We start by proving that the threshold sigma protocol is special sound and then we prove the active and passive zero knowledge property.

$TP^{\mathrm{Com}}_{\mathrm{CMT}}(ssid, \{w_i\}_{i\in\mathbb{S}}; \mathbf{R}) \to \{\mathrm{CMT}_i\}_{i\in\mathbb{S}}$		TP_{R}	$_{\rm SP}(\{w_i\}_{i\in\mathbb{S}}, {\rm Cmt}, {\rm Ch}) \to ({\rm Rsp})$
1:	// Each party k runs it	1:	// Each party k runs it
2:	$r_k \stackrel{\$}{\leftarrow} \mathbb{Z}_p$	2:	$z_k \leftarrow r_k + \operatorname{CH}(\lambda_k x_k)$
3:	$R_k \leftarrow g^r$	3:	$//$ λ_k is the Lagrange
4:	// Compute the commitment com_k	4:	$//$ coefficient of k w.r.t. $\mathbb S$
5:	$com_k \gets H_{com}(\mathtt{ssid}, \mathbb{S}, R_k)$	5:	Party P_k sends z_k
6:	$\mathbf{return} com_k$	6:	$z \leftarrow \sum z_i$
			$i \in \mathbb{S}$
		7:	return $(R, z) \leftarrow \sigma$
$TP^{\mathrm{R}}_{\mathrm{C}}$	$_{\text{MT}}^{\text{el}}(\text{ssid}, \{w_i\}_{i\in\mathbb{S}}, \{\text{com}_i\}_{i\in\mathbb{S}}) \to \text{Cmt}$	V($(y,\sigma) ightarrow 0/1$
1:	// Each party k runs it	1	: Parse $(R, z) \leftarrow \sigma$
2:	Party P_k sends R_k	2	: if $Ry^{CH} = g^z$ return 1
3:	If $\exists j \in \mathbb{S}$ s.t.	3	: Else return 0
4:	$com_j eq H_{com}(\mathtt{ssid},\mathbb{S},R_j)$		
5:	$\mathbf{return} \perp$		
6:	$R = \prod_{i \in \mathbb{S}} R_i$		
7:	return CMT $\leftarrow R$		
8:	// CMT is sent to the verifier		
9:	// who returns the challenge CH		

Fig. 5. Threshold sigma protocol for Sparkle.

- **Special soundness.** The special soundness property is trivial and follows immediately from the special soundness of the standard Schnorr protocol [30]. Indeed, suppose to have two accepting transcripts (R, CH, z) and (R, CH', z') with $CH \neq CH'$. Then it would be possible to compute the discrete logarithm of pk = y by simply computing $w = (z z')(CH CH')^{-1}$.
- Active zero knowledge. To prove that the protocol is active zero knowledge, we must show that it can be simulated by a simulator S taking in input $(y = g^w, CH^*)$ and the t-1 shares of the private key controlled by the adversary. Without loss of generality we can say that S = [t], the adversary controls P_1, \ldots, P_{t-1} and w_1, \ldots, w_{t-1} are their shares of the witness which are given also to the simulator S who must impersonate P_t without knowing w_t .

The simulation resembles the simulation of the centralized sigma protocol. The simulator S samples uniformly at random $z_t \in \mathbb{Z}_p$ and defines

$$R_t = g^{z_t} y^{-CH^*} \prod_{j=1}^{t-1} g^{\lambda_j w_j CH^*},$$

where CH^* is the challenge it received in input and λ_j is the Lagrange coefficient of j with respect to S.

Note that, even if \mathcal{S} does not know w_t , by definition of Shamir secret sharing $w = \sum_{i \in [t]} \lambda_i w_i$ and $y^{-\mathrm{CH}^*} = g^{w(-\mathrm{CH}^*)}$, therefore $y^{-\mathrm{CH}^*} \prod_{j=1}^{t-1} g^{\lambda_j w_j \mathrm{CH}^*} = g^{\lambda_t w_t(-\mathrm{CH}^*)}$, then it holds that $g^{z_t} = R_t g^{\lambda_t w_t \mathrm{CH}^*}$.

This means that the transcript (R_t, CH^*, z_t) is valid and, being z_t sampled uniformly at random, and R_t being univocally determined from (z_t, CH^*) , (R_t, CH^*, z_t) is indistinguishable from an honest transcript (generated starting from R_t).

Finally S executes $\mathsf{TP}_{\mathrm{CMT}}^{\mathrm{Com}}$ computing $\mathsf{com}_t = \mathsf{H}_{\mathsf{com}}(\mathfrak{m}, S, R_t)$, then it executes $\mathsf{TP}_{\mathrm{CMT}}^{\mathrm{Rel}}$ by releasing R_t . The commitments are aggregated computing R, then the challenge CH^* will be used as the challenge of the transcript and S simulates the algorithm $\mathsf{TP}_{\mathrm{RsP}}$ by broadcasting the responses $\mathrm{RsP}_t = z_t$ it sampled randomly at the beginning of the simulation.

Note that the transcripts (R, CH^*, z) , together with the transcript generated by the messages sent by S, form an accepting transcript as long as the other parties in S act compute their responses correctly. Also, the transcripts of Sare indistinguishable from a real execution since the messages that S must send are independent of the messages sent by the adversary who could be potentially malicious. Therefore the sigma protocol is active zero-knowledge according to Definition 20.

Passive zero knowledge. The proof is basically the same as the one for the active zero knowledge property. However the simulator S acts honestly on behalf of the parties P_1, \ldots, P_{t-1} of which it knows the shares of witness.

By equipping the threshold sigma protocol with the Setup and Key-Gen of Sparkle we obtain a threshold identification scheme TID which has a one-way Key-Gen, a super-polynomial challenge space and is special sound, active zero-knowledge and passive zero knowledge. Therefore by Theorem 3, TID is secure against active and passive impersonation attacks.

It remains to prove that \mathcal{TID} has a commit-release $\mathsf{TP}_{\mathsf{CMT}}$. Indeed $\mathsf{TP}_{\mathsf{CMT}}^{\mathsf{Com}}$ does not require any interaction between the parties and outputs $\mathsf{H}_{\mathsf{com}}(\mathsf{ssid}, S, R_k)$ that is a one-way commitment as long as $\mathsf{H}_{\mathsf{com}}$ is a secure cryptographic hash function. The function used to reconstruct the commitment $\mathsf{CMT} = R$ is $R = \prod_{i \in \mathbb{S}} R_i$ where the computations are executed in \mathbb{G} , therefore if at least one party in \mathbb{S} is honest, the value R will be uniformly distributed in \mathbb{G} . Moreover, being $\mathsf{H}_{\mathsf{com}}$ a secure cryptographic hash function, $\mathsf{TP}_{\mathsf{CMT}}^{\mathsf{Rel}}$ is a deterministic protocol.

By applying Theorem 1 we prove that Sparkle, the digital signature obtained by applying the distributed Fiat-Shamir transform, is unforgeable against active chosen message attacks. The passive case follows trivially. \Box

7 Conclusions

Although threshold signature schemes have been known for a while and are more popular than ever, the concept of threshold identification scheme received

very little attention. In particular, previous works focus their attention to protocols that do not allow communication between prover, either relying on some pre-computation or on the presence of a trusted third party (the combiner).

In our work we propose a new definition for threshold identification schemes, with the aim of capturing the multi-party nature of it. We model our definition to mimic the traditional structure of threshold signature schemes, in order to draw a link between the two worlds, thanks to a generalized version of the Fiat-Shamir Transform.

Following the footprint of M. Abdalla et al. in [1], we show the relation that links the security of a threshold identification protocol and the security of the threshold signature schemes derived by applying the distributed Fiat-Shamir Transform.

Finally, we move our attention to threshold sigma protocols and their link with threshold identification schemes. Similarly to the centralized case, we define properties of the sigma protocols that, if satisfied, guarantee that the associated identification schemes are secure. This provides a viable way to prove a threshold digital signature unforgeable as we show for Sparkle in Section 6.

Future works. Our approach could streamline the security analysis of many threshold signatures, however it covers only static corruptions, where the adversary decide which party to corrupt at the beginning of the protocol. While this is a relevant security notion, often used as in [3,26,17], many protocols are also proved secure in the adaptive case, where the adversary can, at any time, corrupt parties and learn their state [18]. It would be interesting to extend our analysis to the adaptive case. The structure of the proof of Theorem 1 suggests that if a threshold identification scheme is secure against adaptive adversaries (this can be done by adding an additional oracle $\mathcal{O}_{\text{corrupt}}$ that can be adaptively called to learn honest parties input) also the derived threshold signature scheme is secure against adaptive attacks. In this case, the real challenge would be to define properties on the threshold sigma protocol, in the same vein of the zero knowledge properties, to achieve the adaptive security of the threshold identification scheme.

It would be also interesting to strengthen our security models and prove it in the UC framework, taking also in consideration the distribution on the signature and not only the unforgeability property.

Finally the results we prove in this paper should pave the way for the definition and design of threshold NIZKP, by applying the distributed Fiat-Shamir Transform to threshold sigma protocols.

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A Hiding and one-way commitments

A commitment scheme is hiding if no adversary can win the hiding experiment with non-negligible probability. The hiding experiment is presented below.

- The adversary \mathcal{A} of the hiding game receives the public parameters **pp** generated by the challenger \mathcal{C} ;
- \mathcal{A} chooses two messages x_0, x_1 from the message space X and sends them to \mathcal{C} ;
- C randomly picks a bit b, computes a commitment c to x_b and sends it to the adversary;
- $-\mathcal{A}$ returns a bit b' and wins the game if b' = b.

We say that \mathcal{A} has non-negligible advantage if $\mathbb{P}(b' = b|b' \stackrel{\$}{\leftarrow} \mathcal{A}(pp, c)) - \frac{1}{2} > \nu(\lambda)$ for a function $\nu()$ non-negligible in the security parameter λ .

We now show that that an adversary \mathcal{A}' who wins the experiment $\operatorname{Exp}_{\operatorname{Com}}^{\operatorname{One-way}}(\lambda)$ with non-negligible advantage (i.e. with non-negligible probability) $\nu(\lambda)$ can be used as a subroutine of an adversary \mathcal{A} capable to win the hiding experiment with non-negligible advantage.

As we present in Figure 6, after receiving the public parameters pp, and forwarding it to \mathcal{A}' , \mathcal{A} sends to the challenger of the hiding game two random messages x_0, x_1 and receives a commitment to x_b for a random bit b. \mathcal{A} can simulate the challenger of the one-way experiment by sending the commitment to \mathcal{A}' which returns x' to \mathcal{A} . If $x' = x_0$ or $x' = x_1$, \mathcal{A} returns 0 or 1 respectively, to the challenger of the hiding game. Otherwise \mathcal{A} picks a random bit b' and returns b' to the challenger of the hiding experiment.

 \mathcal{A} correctly simulates the challenger of the one-way experiment since it sends the public parameters **pp** generated by the challenger of the hiding experiment, then it sends to \mathcal{A}' the commitment to a random message (since both x_0 and x_1 are picked uniformly at random).

Now we show that \mathcal{A} wins the hiding experiment with non-negligible advantage. When $x' \neq x_0$ and $x' \neq x_1$, \mathcal{A}' has lost the one-way game, and this happens with probability at most $p_1 < 1 - \nu(\lambda)$ for a non-negligible function $\nu(\lambda)$, being $\nu(\lambda)$ the probability that \mathcal{A}' guesses the right message and wins the one-way game. With probability greater then ν instead \mathcal{A}' returns $x' = x_B$, $B \in \{0, 1\}$. In this case either \mathcal{A}' wins the one-way experiment, and also \mathcal{A} wins the hiding experiment, or it looses its experiment but guesses x_{1-b} , the other message that \mathcal{A} randomly picked during the hiding experiment, which happens with negligible probability. In fact, being x_{1-b} randomly picked independently from x_b , the probability that \mathcal{A}' outputs $x' = x_{1-b}$ is $\frac{1}{N}$ where $N = |\mathcal{X}|$ has super-polynomial size, making the probability $\frac{1}{N}$ negligible. To summarize,

$$\mathbb{P}(\mathcal{A} \text{ wins}) = \mathbb{P}((b = b' \land ((x' \neq x_0) \land (x' \neq x_1))) \lor x' = x_b) =$$

$$= \mathbb{P}(b = b' \land ((x' \neq x_0) \land (x' \neq x_1))) + \mathbb{P}(x' = x_b) =$$

$$= \mathbb{P}(b = b'|(x' \neq x_0) \land (x' \neq x_1))\mathbb{P}(((x' \neq x_0) \land (x' \neq x_1))) + \nu(\lambda) =$$

$$= \frac{1}{2} \left(1 - \left(\nu(\lambda) + \frac{1}{N} \right) \right) + \nu(\lambda) = \frac{1}{2} + \frac{1}{2}\nu(\lambda) - \frac{1}{2N}$$

therefore the advantage of \mathcal{A} in winning the hiding experiment is $\frac{1}{2}\nu(\lambda) - \frac{1}{N}$ which is non-negligible, being N super-polynomial and $\nu(\lambda)$ non-negligible.

$\mathcal{A}_{ ext{one-way}}'$		$\mathcal{A}_{ ext{hiding}}$		$\mathcal{C}_{ ext{hiding}}$
				$\mathtt{pp} \gets PGen(1^\lambda)$
		forward pp to \mathcal{A}'		
		$x_0, x_1 \xleftarrow{\$} X$	$\xrightarrow{x_0, x_1}$	
				$b \gets \$ \{0,1\}$
			$\leftarrow c$	$c \leftarrow Commit(\mathtt{pp}, x_b)$
	\leftarrow	forward c to \mathcal{A}'		
Guess x'	$\xrightarrow{x'}$			
		If: $x' = x_B$ set $b' = B$		
		Else: $b' \stackrel{\$}{\leftarrow} \{0,1\}$		
			$\stackrel{b'}{-\!\!\!-\!\!\!-\!\!\!-\!\!\!-\!\!\!-\!\!\!-\!\!\!-\!\!\!-\!\!\!-\!$	Accept if $b = b'$

Fig. 6. Description of the adversary \mathcal{A} of the hiding game which uses the adversary \mathcal{A}' of the one-way experiment as a subroutine.

B Reduction of Lemma 1

In this section we provide an overview of the reduction described in the proof of Lemma 1.

In Figure 7 we represent the impersonator \mathcal{I} who executes the experiment $\operatorname{Exp}_{\mathcal{TID},\mathcal{I}}^{\operatorname{a-imp}}$. \mathcal{I} interacts with a challenger $\mathcal{C}_{\mathcal{TID}}$ who initialises the experiment and which will provide the challenge CH^{*} to \mathcal{I} during the impersonation attempt, and with a transcript oracle $\mathcal{O}_{\mathcal{TID}}$ which answers the threshold identification queries and takes part together with I to the creation of the transcripts generated during the training phase.

The impersonator \mathcal{I} runs the forger \mathcal{F} as a subroutine and simulates the experiment $\operatorname{Exp}_{\mathcal{TDS},\mathcal{F}}^{\operatorname{a-uf-cma}}$, therefore it must simulate the challenger $\mathcal{C}_{\mathcal{TDS}}$, the random oracle \mathcal{O}_H and the signature generation oracle $\mathcal{O}_{\mathcal{TDS}}$ which are represented with the bar $\overline{\mathcal{O}}$ to recall that \mathcal{I} simulates the oracles.

The simulation comprises four parts, each of them denoted by a different enumerating system. Namely

- **Numbers** (1)-(6): the initialization of the security game of \mathcal{TID} . \mathcal{I} uses the same data in the initialization of \mathcal{TDS} for \mathcal{F} . This allows \mathcal{I} to correctly simulate $\mathcal{C}_{\mathcal{TDS}}$. Notice that the parties \mathcal{I} corrupts are the same parties chosen by \mathcal{F} .
- Lower case letters (a)-(o): the simulation of the sign queries made to $\mathcal{O}_{\mathcal{TDS}}$ by \mathcal{F} . In particular \mathcal{F} sends to \mathcal{I} a sign query for \mathfrak{m} , asking for the cooperation of the parties in J_h . \mathcal{I} , to simulate the sign oracle, starts an interaction with $\mathcal{O}_{\mathcal{TID}}$ asking for the same J_h . \mathcal{F} forwards the messages received by $\mathcal{O}_{\mathcal{TID}}$ to \mathcal{F} (steps (c-d) and (g-h)) and vice versa (steps (e-f) and (i-j)). In step (k), when \mathcal{I} receives the challenge CH from $\mathcal{O}_{\mathcal{TID}}$, it updates the hash table setting $\mathsf{HT}[\mathfrak{m}||\mathsf{CMT}] = \mathsf{CH}$. Finally \mathcal{I} carries out the whole signing protocol with the support of $\mathcal{O}_{\mathcal{TID}}$.
- **Greek letters** $(\alpha) (\beta)$: \mathcal{F} sends an hash query for x to \mathcal{I} (who simulates \mathcal{O}_H) and \mathcal{I} answers with $\mathsf{HT}[x]$ if it is defined, otherwise it samples a random digest and updates the hash table. When \mathcal{I} receives the fp-th hash query, it parses $x = \mathfrak{m}^* || \mathsf{CMT}^*$ and starts the impersonation attempt sending CMT^* (step (A)) to $\mathcal{C}_{\mathcal{TID}}$, who answers with a challenge CH^* (step (B)). Finally \mathcal{I} sets $\mathsf{HT}[x] = \mathsf{CH}^*$.
- **Upper case letters** (A)-(D): \mathcal{I} starts its impersonator attempt during the fpth hash query of \mathcal{F} (step (A) and (B)). After a polynomial number of hash queries and sign queries the forger \mathcal{F} outputs its forgery $(\widehat{CMT}, \widehat{CH}, \widehat{RSP})$ (step (C)). At this point \mathcal{I} uses it in its impersonator attempt. In particular \mathcal{I} sends \widehat{RSP} to $\mathcal{C}_{\mathcal{TTD}}$ (step (D)) as the response.



Fig. 7. High level description of the impersonator $\mathcal I$ using a forger $\mathcal F$ as a subroutine.

C Proof of Theorem 2

In this section we will sketch the proof of Theorem 2. The proof is very similar to the one of Theorem 1. We split the proof in two parts, one for each side of the implication.

Lemma 3 (($TID \implies TDS$)). Under the assumptions of Theorem 2, if TID is secure against impersonation under passive attacks and TP_{CMT} is unpredictable as for Definition 15, then TDS is secure against passive chosen-message attacks.

Proof Sketch. We assume that there exists a forger \mathcal{F} with non-negligible advantage in winning the $\operatorname{Exp}_{\mathcal{TDS},\mathcal{F}}^{\text{p-uf-cma}}$. Without loss of generality we require that \mathcal{F} satisfies the following properties, as it was required in Lemma 1:

- all of its hash queries have the form CMT||m with $CMT, m \in \{0, 1\}^*$;
- before outputting a forgery (m, CMT||RSP), F has performed an hash query for (CMT||m);
- if \mathcal{F} outputs (m, CMT||RSP), m was never a sign query.

Now we show how to define the impersonator \mathcal{I} starting from the forger \mathcal{F} . \mathcal{I} will act as a "man-in-the-middle" between \mathcal{F} and the challenger $\mathcal{C}_{\mathcal{TID}}$. In particular it forwards the initial message containing the public parameters and the public keys of the parties received by $\mathcal{C}_{\mathcal{TID}}$ to \mathcal{F} . Then, when \mathcal{F} decides the set J to corrupt during the experiment, and during each sign query the set J_h of honest parties who contribute, \mathcal{I} makes the same choices. Now \mathcal{I} needs to simulate the sign query and the hash query. To do so, \mathcal{F} initialize an empty hash table HT and:

- when \mathcal{F} performs an hash query with input $x \in \{0,1\}^*$, \mathcal{I} returns $\mathsf{HT}[x]$ if it is defined, otherwise it returns a random value and saves it in $\mathsf{HT}[x]$ for all but one query. In that specific query for $x = \mathsf{CMT}^* || m^*$, the fpth query, where fp is randomly selected in $[q_h(\lambda)]$ at the beginning of the experiment, \mathcal{F} forwards CMT^* to $\mathcal{C}_{\mathcal{TID}}$ as part of the impersonation attempt of $\mathrm{Exp}_{\mathcal{TID},\mathcal{A}}^{\mathrm{primp}}(\lambda)$ and get a challenge CH^* . It then returns CH^* to \mathcal{F} and updates HT setting $\mathsf{HT}[\mathrm{CMT}^*||m^*] = \mathrm{CH}^*$.
- When \mathcal{F} performs a sign query for \mathfrak{m} and J_h , \mathcal{I} queries the oracle $\mathcal{O}_{\text{View}-\mathcal{TID}}$ who provides it with a transcript of an identification scheme execution performed by the parties in $J \cup J_h$. Being CMT and CH the commitment and the challenge included in the transcript, \mathcal{I} updates the hash table HT setting $\mathsf{HT}[\text{CMT}||\mathfrak{m}] = \text{CH}$ and forwards it to \mathcal{F} .

The simulation may fail if \mathcal{I} must overwrite the hash table HT but this happens with negligible probability being $\mathsf{TP}_{\mathsf{CMT}}$ unpredictable, therefore the commitments are generated with super-logarithmic min-entropy. After at most q_h hash queries and q_s sign queries, \mathcal{F} will eventually output a forgery ($\widehat{\mathsf{CMT}}, \widehat{\mathsf{RSP}}$) of $\widehat{\mathfrak{m}}$. If \mathcal{F} successfully produce a forgery and \mathcal{I} correctly guessed the hash query corresponding to it, i.e. $\mathsf{CMT}^* = \widehat{\mathsf{CMT}}$ and $\mathfrak{m}^* = \widehat{\mathfrak{m}}, \mathcal{I}$ also wins the impersonation game.

Observation 7. Note that, since the transcript oracle generates honest transcripts, where all the parties involved behave honestly, we would not necessarily need an unpredictable $\mathsf{TP}_{\mathsf{CMT}}$, which guarantees a sufficiently random output if at least one party is honest, but it would be enough a $\mathsf{TP}_{\mathsf{CMT}}$ that returns a random output when all the parties involved are honest (e.g. the toy $\mathsf{TP}_{\mathsf{CMT}}$ described in Observation 5).

Lemma 4 (($TDS \implies TID$)). Under the assumptions of Theorem 2, if TDS is secure against active chosen-message attacks, then TID is secure against impersonation under active attacks in the random oracle model.

Proof Sketch. Let \mathcal{I} be an impersonator which wins the experiment $\operatorname{Exp}_{\mathcal{TID},\mathcal{A}}^{p-\operatorname{imp}}(\lambda)$ with non-negligible probability, then we build a forger \mathcal{F} which uses \mathcal{I} as a subroutine who wins the experiment $\operatorname{Exp}_{\mathcal{TDS},F}^{p-\operatorname{uf-cma}}(\lambda)$ with non-neligible probability.

Initialization. \mathcal{F} interacts with $\mathcal{O}_{\mathsf{View}-\mathcal{TDS}}(\cdot)$ and $\mathcal{O}_{H}(\cdot)$ who provides it with the public parameters **pp** and the public key of the *n* parties among which t-1 can be corrupted by \mathcal{F} . \mathcal{F} simulates $\mathcal{O}_{\mathsf{View}-\mathcal{TID}}(\cdot)$ and forwards these information to \mathcal{I} .

Training phase. The impersonator \mathcal{I} selects the set J of parties it wants to corrupt and sends it to \mathcal{F} , who makes the same choice and sends it to $\mathcal{O}_{View-\mathcal{TDS}}(\cdot)$. The oracle sends to \mathcal{F} the secret keys of the parties in J, and \mathcal{F} forwards it to \mathcal{I} who can start the training phase in which it asks \mathcal{F} for transcripts of the identification scheme executed with the parties in $J_h \subset [n] \setminus J$ such that $|J \cup J_h| = t$. \mathcal{F} simulates the oracle $\mathcal{O}_{View-\mathcal{TID}}(pk, pp)$ by querying, for each identification transcript query, a digital signature query to $\mathcal{O}_{\text{View}-\mathcal{TDS}}(\cdot)$ for message $\mathbf{m} \in \{0,1\}^{\lambda}$. The oracle $\mathcal{O}_{View-\mathcal{TDS}}(pk, pp)$ answers with a signature of m together with the public messages exchanged between the parties in J and J_h and the state of the parties in J, the ones corrupted by \mathcal{F} . \mathcal{F} forwards the messages received from $\mathcal{O}_{\text{View}-\mathcal{TDS}}(pk, pp)$ which are indistinguishable from a real execution of the threshold identification scheme since, according to Definition 14 the creation of CMT is exactly the same as in the associated canonical identification scheme (see Definition 11), the challenge is the output of a random oracle on input (CMT||m) which is a random element, and the response is again computed as in the canonical identification scheme. \mathcal{F} every time it must provide \mathcal{I} with a new identification transcript must query the sign oracle with a new sign query, every time for a different message. One way to do this is the following: \mathcal{F} can treat the message m used in the sign query by \mathcal{F} as an element in $\mathbb{Z}_{2^{\lambda}}$ and for new identification transcript queries performed by \mathcal{I}, \mathcal{F} always updates m setting $m \leftarrow m + 1$. Therefore, for each transcript query from \mathcal{I}, \mathcal{F} will provide it with a transcript with challenge which is the output of the random oracle $\mathcal{O}_H(\cdot)$ always on distinct inputs.

Exploit of \mathcal{I} 's impersonation. When \mathcal{I} starts its impersonation attempt, it sends a commitment CMT^{*}. \mathcal{F} computes a fresh new m^{*} and sends a random oracle

query to $\mathcal{O}_H(\cdot)$ with input $\mathrm{CMT}^*||\mathbf{m}^*$ receiving CH^* . \mathcal{F} sends CH^* to \mathcal{I} , correctly simulating the oracle $\mathcal{O}_{\mathsf{View}-\mathcal{TID}}(\cdot)$ being CH^* the output of a random oracle of an input that has never been queried before. \mathcal{I} generates a valid response RSP^* and \mathcal{F} use it to generate its forgery ($\mathrm{CMT}^*||\mathrm{RSP}^*$) to the message \mathbf{m} which has never been queried in a sign query. Whenever the impersonator succeeds in its impersonation attempt, also \mathcal{F} succeeds and creates a valid forgery.

The proofs of Lemma 3 and Lemma 4 prove Theorem 2.

D Sparkle signature scheme

Below we provide the description of the Schnorr threshold signature Sparkle using the same notation used in [18].

 $\mathsf{Setup}(\lambda) \to \mathtt{pp}$ $\mathsf{TSign}_2(\mathsf{state}_k, \{c^i\}_{i \in \mathbb{S}}) \to (\mathsf{state}_k, R_k)$ $(\mathbb{G}, p, q) \xleftarrow{\$} \texttt{GrGen}(\lambda)$ parse $(c_k, R_k, r_k, \mathfrak{m}, \mathbb{S}) \leftarrow \mathsf{state}_k$ return \perp if $c_k \notin \{c_i\}_{i \in \mathbb{S}}$ $\begin{aligned} \mathsf{H}_{\mathsf{com}},\mathsf{H}_{\mathsf{sig}} &\xleftarrow{\$} \{\mathsf{H}:\{0,1\}^* \to \mathbb{Z}_p\} \\ \mathsf{pp} &\leftarrow (p,\mathbb{G},g,\mathsf{H}_{\mathsf{com}},\mathsf{H}_{\mathsf{sig}}) \end{aligned}$ $\mathsf{state}_k \leftarrow (c_k, R_k, r_k, \mathtt{m}, \mathbb{S}, \{c_i\}_{i \in \mathbb{S}})$ return (state_k, R_k) $\mathsf{Key-Gen}(n, t, \mathsf{pp})$ $\mathsf{TSign}_3(\mathsf{state}_k, x_k, \{R^i\}_{i \in \mathbb{S}})$ $\rightarrow (X, \{X_i\}_{i \in [n]}, \{x_i\}_{i \in [n]})$ \rightarrow (state_k, R_k) $x \xleftarrow{\$} \mathbb{Z}_p, X \leftarrow g^x$ parse $\{j, x_j\}_{j \in [n]} \leftarrow \texttt{IssueShares}(x, n, t)$ $(c_k, R_k, r_k, \mathtt{m}, \mathbb{S}, \{c_i\}_{i \in \mathbb{S}}) \leftarrow \mathtt{state}_k$ for $j \in [n]$ do: return \perp if $R_k \notin \{R_i\}_{i \in \mathbb{S}}$ $X_i \leftarrow g^{x_j}$ for $i \in \mathbb{S}$ do: return $(X, \{X_j, x_j\}_{j \in [n]})$ return \perp if $c_i \neq \mathsf{H}_{\mathsf{com}}(\mathsf{m}, \mathbb{S}, R_i)$ $\begin{array}{l} R \leftarrow \prod_{i \in \mathbb{S}} R_i \\ c \leftarrow \mathsf{H}_{\mathsf{sig}}(X, \mathtt{m}, R) \end{array}$ $\mathsf{TSign}_1(\mathsf{m},\mathbb{S}) \to (\mathsf{state}_k,c_k)$ $z_k \leftarrow r_k + c(\lambda_k x_k)$ return z_k $r_k \xleftarrow{\$} \mathbb{Z}_p$ $R_k \leftarrow g^i$ $\mathsf{Combine}(\{R_i\}_{i\in\mathfrak{S}},\{z_i\}_{i\in\mathfrak{S}})\to(\mathfrak{m},\sigma)$ $c_k \leftarrow \mathsf{H}_{\mathsf{com}}(\mathsf{m}, S, R_k)$ $\mathsf{state}_k \leftarrow (c_k, R_k, r_k, \mathtt{m}, \mathbb{S})$ $\begin{array}{l} R \leftarrow \prod_{i \in \mathbb{S}} R_i, z \leftarrow \sum_{i \in \mathbb{S}} z_k. \\ \text{return } \sigma \leftarrow (R, z) \end{array}$ return (state_k, c_k) $\operatorname{Ver}(X, \mathfrak{m}, \sigma) \to 0/1$ parse $(R, z) \leftarrow \sigma$ $c \leftarrow \mathsf{H}_{\mathsf{sig}}(X, m, R)$ if $RX^c = g^z$ return 1 else return $\mathbf{0}$

Fig. 8. Sparkle Signature Scheme

In the TID of Figure 5 we avoided to explicitly write state. Moreover:

- TSign_1 is the same of $\mathsf{TP}^{\mathrm{Com}}_{\mathrm{CMT}}$ where the session id <code>ssid</code> is replaced by <code>m</code>.
- during TSign_2 each party checks the received data and outputs its partial commitment R_k . This is the same as the first line of $\mathsf{TP}_{CMT}^{\text{Rel}}$, where the check are omitted for the sake of readability.
- in TSign_3 each party checks the consistency of each CMT_i , computes the joint commitment $\mathsf{CMT} = R$, computes the challenge and the partial signature z_k .

This is the same as the second part of $\mathsf{TP}^{\rm Rel}_{\rm CMT}$ as well as the first two line of $\mathsf{TP}_{\rm Rsp}.$

- In Combine each party combines all the partial signatures to obtain the final signature. These are the last two lines of $\mathsf{TP}_{\mathsf{Rsp}}$.

E Forking Lemma

First introduced by Pointcheval and Stern [28], the forking lemma is commonly used in proofs of security that require rewinding an adversary.

Let \mathcal{A} be an adversary initialized with a random tape and having access to a random oracle (modeled by an hash function). While the behavior of the adversary is generally not defined, the adversary outputs some value that will either satisfy some pre-defined conditions (thus winning the security game), or not satisfy these conditions. If \mathcal{A} completes its attack successfully, the forking lemma gives a lower bound for the probability that \mathcal{A} wins again the security game in a second execution with the same random tape but with different outputs from the random oracle [24]. More formally we have the following lemma, by M. Bellare and G. Neven in [5]:

Lemma 5 (General Forking Lemma). Let $q \in \mathbb{Z}$ with $q \ge 1$, H be a set with $|H| \ge 2$. Let IG be a randomized algorithm called input generator and let \mathcal{A} be a randomized algorithm that, on input $x \stackrel{\$}{\leftarrow} \mathsf{IG}, h_1, ..., h_q \in H$, returns a pair (J, σ) with J being an integer $0 \le J \le q$ and σ a side output. The accepting probability p of \mathcal{A} , is defined as the probability that $J \ge 1$ in the experiment

$$x \stackrel{\$}{\leftarrow} \mathsf{IG}; h_1, ..., h_q \stackrel{\$}{\leftarrow} H; (J, \sigma) \stackrel{\$}{\leftarrow} \mathcal{A}(x, h_1, ..., h_q)$$

The forking algorithm F_A associated to A is the randomized algorithm that takes as input x and proceeds as follows:

$$\begin{aligned} \mathsf{F}_{\mathcal{A}}(x) &: \\ R &\stackrel{\$}{\leftarrow} \{0,1\}^{*} \\ h_{1}, \dots, h_{q} &\stackrel{\$}{\leftarrow} H \\ (J,\sigma) &\stackrel{\$}{\leftarrow} \mathcal{A}(x,h_{1},\dots,h_{q};R) \\ If \ J &= 0 \ Return(0,\epsilon,\epsilon) \\ h'_{J}, \dots, h'_{q} &\stackrel{\$}{\leftarrow} H \\ (J',\sigma') &\stackrel{\$}{\leftarrow} \mathcal{A}(x,h_{1},\dots,h_{J-1},h'_{J},\dots,h'_{q};R) \\ If \ (J &= J' \land h_{J} \neq h'_{J}) \ Return(1,\sigma,\sigma') \\ Else \ Return \ (0,\epsilon,\epsilon) \end{aligned}$$

Then we have

$$\mathbb{P}[b=1|x \stackrel{\$}{\leftarrow} \mathsf{IG}; (b,\sigma,\sigma') \stackrel{\$}{\leftarrow} \mathsf{F}_{\mathcal{A}}(x)] \ge p\left(\frac{p}{q} - \frac{1}{|H|}\right).$$