Compact Group Signatures Without Random Oracles

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Abstract. We present the first efficient group signature scheme that is provably secure without random oracles. We achieve this result by combining provably secure hierarchical signatures in bilinear groups with a novel adaptation of the recent Non-Interactive Zero Knowledge proofs of Groth, Ostrovsky, and Sahai. The size of signatures in our scheme is logarithmic in the number of signers; we prove it secure under the Computational Diffie-Hellman and the Subgroup Decision assumptions in the model of Bellare, Micciancio, and Warinshi, as relaxed by Boneh, Boyen, and Shacham.

1 Introduction

Group signatures allow any member of a group to sign an arbitrary number of messages on behalf of the group, moreover the identity of the signer will be hidden from all members of the system. Preserving the anonymity of the signer can be important in many applications where the signer does not want to be directly identified with the message that he signed. However, there exist situations where it can be deemed desirable to revoke a signer's anonymity. For example, if a signature certified a malicious program, one would want to identify the party that made the malicious statement. Therefore, in group signatures there exists a special party known as the group manager which has the ability to trace the signer of any given signature.

Almost all group signatures schemes are only provably secure in the random oracle model, where we can only make a heuristic argument about security. Additionally, efficient constructions are based on strong assumptions ranging from the Strong Diffie-Hellman [BBS04, BS04] and Strong RSA [ACJT00, AST02, CL02] assumptions to the LRSW [CL04, LRSW99] assumption, which itself has the challenger act as an oracle. The first construction proved secure in the standard model is due to Bellare et. al. [BMW03]. They give a method of constructing group signatures from any signature scheme by using Non-Interactive Zero Knowledge (NIZK) techniques. However, since they use generic NIZK techniques their scheme is too inefficient to be useful in practice.

We approach the problem of group signatures with the goal of creating an efficient group signature scheme that is provably secure without random oracles

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under reasonable assumptions. In particular we at least wish to avoid "oracle-like" assumptions that are difficult to falsify [Nao03], since the value of removing random oracles from the proofs of security while using these types of assumptions is dubious.

In order to solve this problem we combine two recent ideas from pairing-based cryptography. First, we derive our underlying signature scheme from the Waters [Wat05] signature scheme that was proven secure under the computational Diffie-Hellman assumption in bilinear groups. We create a two-level signature scheme where the first level is the signer identity and the second level is the message to be signed. For example, user ID is given a signature on the first level message "ID" as his private key. Group member ID can sign message M by creating the two-level hierarchical signature on "$\mathsf{ID}.M$". Clearly, the signature σ on "$\mathsf{ID}.M$" from the Waters signature scheme will give away the identity of the signer. To protect his anonymity, a signer, in our scheme, will encrypt the signature components of σ using the Boneh-Goh-Nissim [BGN05] encryption system. Additionally, the signer will attach a NIZK proof that the encrypted signature is a signature on "$X.M$" for $1 \leq X \leq 2^k$, where 2^k is the number of signers in the system. Adapting the recent techniques of Groth, Ostrovsky, and Sahai we are able to get efficient NIZKs for our scheme scheme with $O(k)$ complexity in the signature size, signing time, and verification time, i.e., logarithmic in the number of users. We achieve this efficiency by taking advantage of special properties of the NIZK scheme of Groth, Ostrovsky, and Sahai and avoid the general method of circuit construction. The security of these techniques is proven based on the relatively new subgroup decision problem, which was introduced by Boneh, Goh, and Nissim [BGN05]. However, recent work [GOS06a] has shown that the techniques of Groth, Ostrovsky, and Sahai can be generalized to work only with the decision linear assumption, introduced by Boneh, Boyen, and Shacham [BBS04].

1.1 Related Work

Group signatures were first introduced by Chaum and Van Heyst [CvH91] as a way to provide anonymity for signers within a group. The anonymity, however, could be revoked by a special third party if necessary. Since then, there have been several works on this subject [ACJT00, AST02, CL02, CG04, Cam97, Son01, BBS04, KY03, KY05, BSZ05, BMW03].

Until recently, the most efficient group signature constructions [ACJT00, AST02, CL02] were proved secure under the Strong-RSA assumption introduced by Baric and Pfitzman [BP97]. Boneh, Boyen, and Shacham [BBS04] showed how to construct "short" group signatures using bilinear maps under an assumption they introduced called the Strong Diffie-Hellman assumption. Concurrently, Camenish and Lysyanskaya [CL04] gave another group signature scheme that used bilinear maps. Their scheme was proven secure under the interactive LRSW [LRSW99] assumption. All of the above schemes, however, were only proved secure in the random oracle model.

Bellare, Micciancio, and Warinschi [BMW03] gave the first construction that was provably secure in the standard model. Additionally, they provided formal

definitions of the security properties of group signatures, which to that point were only informally understood. Since their methods use general NIZK proof techniques, the resulting schemes are inherently too inefficient to be used in practice.

Recently, Ateniese et. al. [ACHdM05] proposed an efficient group signature scheme in the standard model that has the strong exculpability property and is anonymous under CCA attacks. However, they proved their scheme under new strong assumptions.

2 Background

We review a number of useful notions from the recent literature on pairing-based cryptography, which we shall need in later sections. First, we briefly review the properties that constitute a group signature scheme and define its security.

We take this opportunity to clarify once and for all that, in this paper, the word "group" by default assumes its algebraic meaning, except in contexts such as "group signature" and "group manager" where it designates a collection of users. There should be no ambiguity from context. We give a detailed description of the background of group signatures in Appendix A.

2.1 Bilinear Groups of Composite Order

We review some general notions about bilinear maps and groups, with an emphasis on groups of *composite order* which will be used in most of our constructions. We follow [BGN05] in which composite order bilinear groups were first introduced in cryptography.

Consider two finite cyclic groups G and G_T of same order n, in which the respective group operation is efficiently computable and denoted multiplicatively. Assume the existence of an efficiently computable function $e : G \times G \to G_T$, with the following properties:

- (Bilinearity) $\forall u, v \in G$, $\forall a, b \in \mathbb{Z}$, $e(u^a, v^b) = e(u, v)^{ab}$, where the product in the exponent is defined modulo n;
- (Non-degeneracy) $\exists g \in G$ such that $e(g, g)$ has order n in G_T. In other words, $e(g, g)$ is a generator of G_T, whereas g generates G.

If such a function can be computed efficiently, it is called a (symmetric) bilinear map or pairing, and the group G is called a bilinear group. We remark that the vast majority of cryptosystems based on pairings assume for simplicity that bilinear groups have prime order. In our case, it is important that the pairing be defined over a group G containing $|G| = n$ elements, where $n = pq$ has a (hidden) factorization in two large primes, $p \neq q$.

We denote by G_p and G_q the subgroups of G of respective orders p and q.

Complexity Assumptions. We shall make use of two complexity assumptions: the first, computational in the prime order subgroup G_p, the second, decisional in the full group G.

The first one is the familiar Computational Diffie-Hellman assumption in bilinear groups, which states that there is no probabilistic polynomial time (PPT) adversary that, given a triple $(g, g^a, g^b) \in G_p^3$ for random exponents $a, b \in \mathbb{Z}_p$, computes $g^{ab} \in G_p$ with non-negligible probability (i.e., with polynomial probability in the bit-size of the algorithm's input). We shall require the CDH assumption in G_p to remain true when the factorization of n is known.

The second assumption we need is the subgroup decision assumption, introduced in [BGN05]; it is based on the hardness of factoring, and is recalled next.

2.2 Subgroup Decision Assumption

Informally, the subgroup decision assumption posits that for a bilinear group G of composite order $n = pq$, the uniform distribution on G is computationally indistinguishable from the uniform distribution on a subgroup of G (say, G_q, the subgroup of order q). The formal definition is based on the subgroup decision problem, which is as follows [BGN05].

The Subgroup Decision Problem. Consider an "instance generator" algorithm $\mathcal{GG}$ that, on input a security parameter 1^λ, outputs a tuple (p, q, G, G_T, e), in which p and q are independent uniform random λ-bit primes, G and G_T are cyclic groups of order $n = pq$ with efficiently computable group operations (over their respective elements, which must have a polynomial size representation in λ), and $e : G \times G \to G_T$ is a bilinear map. Let $G_q \subset G$ denote the subgroup of G of order q. The subgroup decision problem is as follows:

> On input a tuple $(n = pq, G, G_T, e)$ derived from a random execution of $\mathcal{GG}(1^\lambda)$, and an element w selected at random either from G or from G_q, decide whether $w \in G_q$.

The advantage of an algorithm $\mathcal{A}$ solving the subgroup decision problem is defined as $\mathcal{A}$'s excess probability, beyond $\frac{1}{2}$, of outputting the correct solution. The probability is defined over the random choice of instance and the random bits used by $\mathcal{A}$.

We use composite order groups in order to leverage the recent Non-Interactive Zero Knowledge proof techniques of Groth, Sahai, and Ostrovsky [GOS06b].

2.3 Hierarchical Signatures

In an Λ-level hierarchical signature, a message is a tuple of Λ message components. The crucial property is that a signature on a message, $M_1.\cdots.M_i$, can act as a restricted private key that enables the signing of any extension, $M_1.\cdots.M_i.\cdots.M_j$, of which the original message is a prefix. In a Λ-level signature scheme, the messages must obey the requirement that $1 \leq i \leq j \leq \Lambda$.

We note that this is essentially equivalent to the notion of $(\Lambda - 1)$-hierarchical identity-based signature, or HIBS [GS02], in which the first $\Lambda - 1$ levels are viewed as the components of a hierarchical identity, and the last level (which

in HIBS parlance is no longer deemed part of the hierarchy) is for the message proper. Our basic group signature uses a two-level hierarchy, though in Section 5 we shall discuss how additional levels can be used to achieve delegation in group signatures.

3 Group Signature Scheme

In this section, we present our group signature scheme, which is based solely on the CDH and the Subgroup Decision assumptions. It is built upon a two-level hierarchical signature scheme, which we describe first.

3.1 Simple Two-Level Hierarchical Signatures

Waters [Wat05] recently offered an efficient identity-based encryption system provably secure under "full" adaptive attacks. The system generalizes easily to a hierarchical IBE of logarithmically bounded depth $\Lambda \leq O(\log \lambda)$. Here, λ is the security parameter and Λ the maximum depth of the HIBE. It is then a triviality to observe that any Λ-level HIBE scheme also gives an Λ-level hierarchical signature functionality. We describe below the 2-level hierarchical signature scheme (or 1-level IBS) that results from these transformations.

We assume that identities are strings of k bits, and messages strings of m bits. To fix ideas, for group signatures one would have, $k \ll m \approx \lambda$. The description that follows assumes that g is a generator of G_p, so that all elements in G and G_T are in fact in the respective subgroups of prime order p.

Setup(1^λ)**:** To setup the system, first, a secret $\alpha \in \mathbb{Z}_p$ is chosen at random, from which the value $A = e(g,g)^\alpha$ is calculated. Next, two random integers $y' \in \mathbb{Z}_p$ and $z' \in \mathbb{Z}_p$ and two random vectors $\boldsymbol{y} = (y_1, \ldots, y_k) \in \mathbb{Z}_p^k$ and $\boldsymbol{z} = (z_1, \ldots, z_m) \in \mathbb{Z}_p^m$ are selected. The public parameters of the system and the master secret key are then given by,

$$\mathsf{PP} = \Big(g, u' = g^{y'}, u_1 = g^{y_1}, \ldots, u_k = g^{y_k}, \\ v' = g^{z'}, v_1 = g^{z_1}, \ldots, v_m = g^{z_m}, A = e(g,g)^\alpha\Big) \in G^{k+m+3} \times G_T,$$

$$\mathsf{MK} = g^\alpha \in G.$$

The public parameters, PP, also implicitly include k, m, and a description of (p, G, G_T, e).

Extract$(\mathsf{PP}, \mathsf{MK}, \mathsf{ID})$**:** To create a private key for a user whose binary identity string is $\mathsf{ID} = (\kappa_1 \ldots \kappa_k) \in \{0,1\}^k$, first select a random $r \in \mathbb{Z}_p$, and return,

$$K_{\mathsf{ID}} = \Big(\; g^\alpha \cdot \big(u' \prod_{i=1}^{k} u_i^{\kappa_i}\big)^r, \;\; g^{-r} \; \Big) \in G^2.$$

Sign$(\mathsf{PP}, K_{\mathsf{ID}}, M)$**:** To sign a message represented as a bit string $M = (\mu_1 \ldots \mu_m) \in \{0,1\}^m$, using a private key $K_{\mathsf{ID}} = (K_1, K_2) \in G^2$, select a random $s \in \mathbb{Z}_p$, and output,

$$S = \Big(\; K_1 \cdot \big(v' \prod_{j=1}^{m} v_j^{\mu_j}\big)^s, \;\; K_2, \;\; g^{-s} \; \Big)$$
$$= \Big(\; g^\alpha \cdot \big(u' \prod_{i=1}^{k} u_i^{\kappa_i}\big)^r \big(v' \prod_{j=1}^{m} v_j^{\mu_j}\big)^s, \;\; g^{-r}, \;\; g^{-s} \; \Big) \in G^3.$$

Verify$(\mathsf{PP}, \mathsf{ID}, M, \sigma)$**:** To verify a signature $S = (S_1, S_2, S_3) \in G^3$ against an identity $\mathsf{ID} = (\kappa_1 \ldots \kappa_k) \in \{0,1\}^k$ and a message $M = (\mu_1 \ldots \mu_m) \in \{0,1\}^m$, verify that,

$$e(S_1, g) \cdot e(S_2, u' \prod_{i=1}^{k} u_i^{\kappa_i}) \cdot e(S_3, v' \prod_{j=1}^{m} v_j^{\mu_j}) \stackrel{?}{=} A.$$

If the equality holds, output `valid`; otherwise, output `invalid`.

Security from CDH. The scheme's existential unforgeability against adaptive chosen message attacks follows from the Waters's signature scheme. We provide a reduction to CDH in the full version of our paper [BW05].

3.2 Logarithmic-Size Group Signature Scheme

We are now in a position to describe our actual group signature scheme. It is composed of the following algorithms.

Setup(1^λ)**:** The input is a security parameter in unary, 1^λ. Suppose we wish to support up to 2^k signers in the group, and sign messages in $\{0,1\}^m$, where k and m are polynomially related functions of λ.
The setup algorithm first chooses $n = pq$ where p and q are random primes of bit size $\Theta(\lambda)$. Let G be a bilinear group of order n and denote by G_p and G_q its subgroups of respective order p and q. Next, the algorithm chooses generators $g \in G$, and $h \in G_q$. It chooses a random exponent $\alpha \in \mathbb{Z}_n$. Finally, it chooses generators $u', u_1, \ldots, u_k \in G$ and $v', v_1, \ldots, v_m \in G$.
The bilinear group, (n, G, G_T, e), is published together with the public parameters,

$$\mathsf{PP} = \Big(\; g, \; h, \; u', \; u_1, \; \ldots, \; u_k, \; v', \; v_1, \; \ldots, \; v_m, \; A = e(g,g)^\alpha \; \Big)$$
$$\in G \times G_q \times G^{k+m+2} \times G_T.$$

The master key for user enrollment, MK, and the group manager's tracing key, TK, are,

$$\mathsf{MK} = g^\alpha \in G, \qquad\qquad \mathsf{TK} = q \in \mathbb{Z}.$$

Enroll$(\mathsf{PP}, \mathsf{MK}, \mathsf{ID})$**:** Suppose we wish to create a group signature key for user ID where $0 \le \mathsf{ID} < 2^k$. We denote by κ_i the i-th bit of ID. The algorithm chooses a random $s \in \mathbb{Z}_n$ and creates the key for user ID as,

$$K_{\mathsf{ID}} = (K_1, K_2, K_3) = \left(\; g^\alpha \cdot \Big(u' \prod_{i=1}^{k} u_i^{\kappa_i}\Big)^s, \;\; g^{-s}, \;\; h^s \; \right) \in G^3.$$

The key for user ID is essentially a private key for identity ID in the Waters IBS scheme, except that we are working in a bilinear group G of composite order, and are adjoining the additional element $h^s \in G_q$.

Sign$(\mathsf{PP}, \mathsf{ID}, K_{\mathsf{ID}}, M)$**:** To sign a message $M = (\mu_1 \dots \mu_m) \in \{0,1\}^m$, user ID first chooses random exponents $t_1, \dots, t_k \in \mathbb{Z}_n$, and, for all $i = 1, \dots, k$, it creates,

$$c_i = u_i^{\kappa_i} \cdot h^{t_i}, \qquad \pi_i = (u_i^{2\kappa_i - 1} \cdot h^{t_i})^{t_i}.$$

The signer also defines $t = \sum_{i=1}^{k} t_i$ and $c = u' \prod_{i=1}^{k} c_i = (u' \prod_{i=1}^{k} u_i^{\kappa_i}) \cdot h^t$. The set of values, c_i and π_i, are proof that c is well formed. It also lets $V = v' \prod_{i=1}^{m} v_i^{\mu_i}$. Then, it picks two random exponents $\tilde{s}_1, s_2 \in \mathbb{Z}_n$, and creates,

$$\sigma_1 = K_1 \cdot K_3^t \cdot c^{\tilde{s}_1} \cdot V^{s_2}, \qquad \sigma_2 = K_2 \cdot g^{-\tilde{s}_1}, \qquad \sigma_3 = g^{-s_2}.$$

If we let $s_1 = \tilde{s}_1 + s$, with s as in the *Enroll* procedure, then we have,

$$\sigma_1 = g^{\alpha} \cdot \Big(u' \prod_{i=1}^{k} u_i^{\kappa_i}\Big)^{s_1} \cdot \Big(v' \prod_{i=1}^{m} v_i^{\mu_i}\Big)^{s_2} \cdot h^{s_1 t} = g^{\alpha} \cdot c^{s_1} \cdot V^{s_2}, \sigma_2 = g^{-s_1}, \sigma_3 = g^{-s_2}.$$

The final signature is output as:

$$\sigma = \big(\sigma_1, \sigma_2, \sigma_3,\ c_1, \dots, c_k,\ \pi_1, \dots, \pi_k \big) \in G^{2k+3}.$$

Verify$(\mathsf{PP}, \mathsf{ID}, M, \sigma)$**:** The verification proceeds in two phases. In the first phase the verifier will reconstruct c and check to make sure that it is well formed. To do this, it computes,

$$c = u' \prod_{i=1}^{k} c_i, \qquad \text{and checks that,} \quad \forall i = 1, \dots, k \ :\ e(c_i, u_i^{-1} c_i) \stackrel{?}{=} e(h, \pi_i).$$

This proof shows that all $c_i = u_i^{\kappa_i} h^{t_i}$ for $\kappa_i \in \{0,1\}$, and thus that c is well formed. Next, the verifier focuses on the actual signature. To do so, it derives $V = v' \prod_{i=1}^{m} v_i^{\mu_i}$ from the message, and checks that,

$$e(\sigma_1, g) \cdot e(\sigma_2, c) \cdot e(\sigma_3, V) \stackrel{?}{=} A.$$

This proof shows that $(\sigma_1, \sigma_2, \sigma_3)$ is a valid two-level hierarchical signature, after the blinding factors $h^{s_1 t}$ and h^t cancel each other out in the product after they are respectively paired with g and g^{-s_1}.

If all tests are successful, the verifier outputs `valid`; otherwise, it outputs `invalid`.

Trace$(\mathsf{PP}, \mathsf{TK}, \sigma)$**:** Suppose the tracing algorithm wishes to trace a signature σ, assumed to pass the verification test for some message M that is not needed here. Let κ_i denote the i-th bit of the signer's identity ID that is to be determined. To recover the bits of ID, for each $i = 1, \dots, k$, the tracer sets,

$$\kappa_i = \begin{cases} 0 & \text{if } (c_i)^q = g^0, \\ 1 & \text{otherwise.} \end{cases}$$

The reconstituted signer identity is output as $\mathsf{ID} = (\kappa_1 \dots \kappa_k) \in \{0,1\}^k$.

4 Proofs of Security

We now prove the main security properties of our group signature scheme.

4.1 Full Anonymity (Under CPA Attack)

We prove the security of our scheme in the anonymity game against chosen plaintext attacks. We refer to [BMW03] for the game description, which should also be clear from the proof.

Intuitively, our proof follows from two simple arguments. First, we show that an adversary cannot tell whether h is a random generator of G_q or G by reduction from the subgroup decision problem. Next, we show that if h is chosen from G then the identity of a signer is perfectly hidden.

Theorem 1. *Suppose no t-time adversary can solve the subgroup decision problem with advantage at least ϵ_{sd}. Then for every t'-time adversary $\mathcal{A}$ where $t' \approx t$ we have that* $\mathrm{Adv}_A < 2\epsilon_{\mathrm{sd}}$.

We first introduce a hybrid game H_1 in which the public parameters are the same as in the original game except that h is chosen randomly from G instead of G_q. We denote the adversary's advantage in this game as Adv_{A,H_1}.

Lemma 1. *For all t'-time adversaries as above,* $\mathrm{Adv}_A - \mathrm{Adv}_{A,H_1} < 2\,\epsilon_{\mathrm{sd}}$.

Proof. Consider an algorithm $\mathcal{B}$ that plays the subgroup decision problem. Upon receiving a subgroup decision challenge (n, G, G_T, e, w) the algorithm $\mathcal{B}$ first creates public parameters for our scheme by setting $h = w$ and choosing all other parameters as the scheme does. It then sends the parameters to $\mathcal{A}$ and plays the anonymity game with it. If w is randomly chosen from G_q then the adversary is playing the normal anonymity game, otherwise, if w is chosen randomly from G then it plays the hybrid game H_1. The algorithm $\mathcal{B}$ will be able to answer all chosen plaintext queries—namely, issue private signing keys for, and sign any message by, any user—, since it knows the master key.

At some point the adversary will choose a message M and two identities ID_1 and ID_2 it wishes to be challenged on (under the usual constraints that it had not previously made a signing key query on ID_x or a signature query on $\mathsf{ID}_x.M$). The simulator $\mathcal{B}$ will create a challenge signature on M, and $\mathcal{A}$ will guess the identity of the signer. If $\mathcal{A}$ answers correctly, then $\mathcal{B}$ outputs $b = 1$, guessing $w \in G_q$; otherwise it outputs $b = 0$, guessing $w \in G$.

Denote by Adv_B the advantage of the simulator $\mathcal{B}$ in the subgroup decision game. As we know that $\Pr[w \in G] = \Pr[w \in G_q] = \frac{1}{2}$, we deduce that,

$$\begin{aligned}\mathrm{Adv}_A - \mathrm{Adv}_{A,H_1} &= \Pr[b = 1 | w \in G_q] - \Pr[b = 1 | w \in G] \\ &= 2\Pr[b = 1, w \in G_q] - 2\Pr[b = 1, w \in G] = 2\,\mathrm{Adv}_B < 2\,\epsilon_{\mathrm{sd}},\end{aligned}$$

since by our hardness assumption Adv_B must be lesser than ϵ_{sd}, given that $\mathcal{B}$ runs in time $t \approx t'$.

Lemma 2. *For any algorithm $\mathcal{A}$, we have that* $\mathrm{Adv}_{A,H_1} = 0$.

Proof. We must argue that when h is chosen uniformly at random from G, instead of G_q in the real scheme, then the challenge signature is statistically independent of the signer identity, ID, in the adversary's view (which might comprise answers to earlier signature queries on ID). Consider the challenge signature,

$$\sigma = \big(\sigma_1, \sigma_2, \sigma_3,\ c_1, \ldots, c_k,\ \pi_1, \ldots, \pi_k \big),$$

and let us determine what such an adversary might deduce from σ.

First, observe that σ_2 and σ_3 by themselves do not depend on (any of the bits κ_i comprising) the signer identity ID. However, since the adversary is computationally unbounded, we must assume that they reveal s_1 and s_2.

Next, consider $c_i = u_i^{\kappa_i} h^{t_i}$ and the corresponding $\pi_i = (u_i^{2\kappa_i - 1} h^{t_i})^{t_i} = (u_i^{\kappa_i} u_i^{\kappa_i - 1} h^{t_i})^{t_i}$ for each i. There are two competing hypotheses that may be formulated by the adversary: $\kappa_i = 0 \ \vee \ \kappa_i = 1$. For either hypothesis, there is a solution for the ephemeral exponent t_i that explains the observed value of c_i. In other words, in the adversary's view,

$$\forall i \in \{1, \ldots, k\} \ : \ \exists \tau_0, \tau_1 \in \mathbb{Z}_n \quad \text{s.t.} \quad (\kappa_i, t_i) = (0, \tau_0) \ \vee \ (\kappa_i, t_i) = (1, \tau_1)$$
$$\text{and} \quad c_i = h^{\tau_0} = u_i h^{\tau_1}.$$

Using the last equality we find that the observed value of π_i is compatible with both hypotheses:

$$\big(\pi_i\big|_{\kappa_i=0}\big) = (u_i^{-1} h^{\tau_0})^{\tau_0} = (u_i^{-1} u_i h^{\tau_1})^{\tau_0} = h^{\tau_0 \tau_1} = (h^{\tau_0})^{\tau_1} = (u_i h^{\tau_1})^{\tau_1} = \big(\pi_i\big|_{\kappa_i=1}\big).$$

This all means that, the knowledge of c_i and π_i does not disambiguate the relevant bit $\kappa_i \in \{0, 1\}$. Taken together, all the c_i and π_i do not reveal anything about ID.

Last, we consider $\sigma_1 = g^{\alpha} \cdot c^{s_1} \cdot V^{s_2}$. But this value is just redundant in the eyes of the adversary, since he already knows all the values that determine it, including $\alpha = \log_{e(g,g)} A$.

Therefore, ID is statistically independent of the entire signature σ, which proves the lemma.

4.2 Full Traceability

We show how to reduce the full traceability of our scheme to the two-level signature scheme described in Section 3.1. We create a simulator that will interact with a challenger for the security game of the Waters signature scheme. If the adversary asks for the secret key of user ID, the simulator will simply ask for a first-level signature on ID and give this to the adversary. If the adversary asks for a signature of message M by user ID the simulator will ask the challenger for a second-level signature on $\mathsf{ID}.M$ and then blind the signature itself.

The adversary will finally output a signature σ^* on some message M^*. In order for the adversary to be successful the signature will need to verify. By the perfect

binding properties of the underlying NIZK techniques, a signature can be traced to some user ID^* and we can recover from it a Waters two-level signature on $\mathsf{ID}^*.M^*$; the simulator will submit this as its forgery in its own attack against the underlying signature scheme. The adversary will only be considered successful if he had not asked for the private key of user ID^* and had not queried for a signature on M^* from user ID^*. However, these are precisely the conditions that the simulator needs to abide by to be successful in its own game.

One tricky point in our reduction is that the simulator will play the signature game in the subgroup G_p, however the parameters for the group signature scheme are to be given in the group G, and so will be the forgery produced by the adversary. In addition, we note that the adversary is effectively given the factorization $n = pq$, as required by the full traceability security definition which demands that the tracing key $\mathsf{TK} = q$ be disclosed for this attack. Our formal reduction follows.

Theorem 2. *If there exists a (t, ϵ) adversary for the full tracing game then there exists a $(\tilde{t}, \epsilon)$ UF-CMA adversary against the two-level signature scheme, where $t \approx \tilde{t}$.*

Proof. Suppose there exists an algorithm $\mathcal{A}$ that is successful in the tracing game of our group signature scheme with advantage ϵ. Then we can create a simulator $\mathcal{B}$ that existentially forges signatures in an adaptive chosen message attack against the two-level signature scheme, with advantage ϵ.

The simulator will be given the factorization $n = pq$ of the group order $|G| = n$. As usual, denote by G_p and G_q the subgroups of G of respective order p and q, and by analogy let G_{Tp} and G_{Tq} be the subgroups of G_T of order p and q. The simulator begins by receiving from its challenger the public parameters of the signature game, all in subgroups of order p,

$$\tilde{\mathsf{PP}} = \Big(\ \tilde{g}\ ,\ \tilde{u}' = \tilde{g}^{y'},\ \tilde{u}_1 = \tilde{g}^{y_1}, \ldots,\ \tilde{u}_k = \tilde{g}^{y_k},$$
$$\tilde{v}' = \tilde{g}^{z'},\ \tilde{v}_1 = \tilde{g}^{z_1}, \ldots,\ \tilde{v}_m = \tilde{g}^{z_m},\ \tilde{A} = e(\tilde{g}, \tilde{g})^{\alpha} \ \Big) \in G_p^{k+m+3} \times G_{Tp}.$$

The simulator then picks random generators $(f, h, \gamma', \gamma_1, \ldots, \gamma_k, \nu', \nu_1, \ldots, \nu_m) \in G_q^{k+m+4}$ and a random exponent $\beta \in \mathbb{Z}_q$. The simulator publishes the group signature public parameters as,

$$\mathsf{PP} = \Big(\ g = \tilde{g}\, f\ ,\ h\ ,\ u' = \tilde{u}'\, \gamma', u_1 = \tilde{u}_1\, \gamma_1, \ldots, u_k = \tilde{u}_k\, \gamma_k,$$
$$v' = \tilde{v}'\, \nu', v_1 = \tilde{v}_1\, \nu_1, \ldots, v_m = \tilde{v}_k\, \nu_m,\ A = \tilde{A} \cdot e(f, f)^{\beta} \ \Big).$$

The distribution of the public key is the same is in the real scheme. The simulator also gives the tracing key $\mathsf{TK} = q$ to the adversary.

Suppose the adversary asks for the private key of user ID. To answer the query, the simulator first asks the challenger for a first-level signature on message ID, and receives back $\tilde{K}_{\mathsf{ID}} = (\tilde{K}_1, \tilde{K}_2) \in G_p^2$. As before, κ_i denotes the i-th bit of ID. The simulator then chooses a random $r \in \mathbb{Z}_q$ and creates the requested key as,

$$K_{\mathsf{ID}} = \Big(\; K_1 = \tilde{K}_1 \cdot f^{\beta} \cdot (\gamma' \prod_{i=1}^{k} \gamma_i^{\kappa_i})^r \; , \;\; K_2 = \tilde{K}_2 \cdot f^{-r} \; , \;\; K_3 = h^{-r} \; \Big).$$

This is a well formed private key in our scheme.

Suppose the simulator is asked for a signature on message $M = (\mu_1 \dots \mu_m) \in \{0,1\}^m$ by user $\mathsf{ID} = (\kappa_1 \dots \kappa_k) \in \{0,1\}^k$. The simulator starts as in the real scheme, by choosing random $t_1, \dots, t_k \in \mathbb{Z}_n$, defining $t = \sum_{i=1}^{k} t_i$, and creating the values $c_i = u_i^{\kappa_i} \cdot h^{t_i}$ and $\pi_i = (u_i^{2\kappa_i - 1} \cdot h^{t_i})^{t_i}$ for all $i = 1, \dots, k$. Next, the simulator requests a two-level signature on $\mathsf{ID}.M$ and receives in return $S = (S_1, S_2, S_3) \in G_p^3$. It then chooses random $r_1, r_2 \in \mathbb{Z}_q$ and creates the remaining components,

$$\sigma_1 = S_1 \cdot f^{\beta} \cdot (\gamma' \prod_{i=1}^{k} \gamma_i^{\kappa_i})^{r_1} \cdot (\nu' \prod_{i=1}^{m} \nu_i^{\mu_i})^{r_2} \cdot h^{r_1 t}, \qquad \sigma_2 = S_2 \cdot f^{-r_1}, \qquad \sigma_3 = S_3 \cdot f^{-r_2}.$$

The simulator gives the full signature $\sigma = (\sigma_1, \sigma_2, \sigma_3, c_1, \dots, c_k, \pi_1, \dots, \pi_k)$ to the adversary. Again, this is a well-formed signature in our scheme.

Finally, the adversary gives the simulator a forgery $\sigma^* = (\sigma_1, \sigma_2, \sigma_3, c_1, \dots, c_k, \pi_1, \dots, \pi_k)$ on message $M^* = (\mu_1 \dots \mu_m)$. The simulator first checks that the signature verifies, otherwise the adversary is not successful and the simulator can abort. Next, it sets out to trace the identity, ID^*, of the forgery. Let κ_i denote the i-th bit of the string ID^* that is to be determined. For each $i = 1, \dots, k$, the tracer sets $\kappa_i = 0$ if $(c_i)^q = g^0$, and $\kappa_i = 1$ otherwise. It then reconstitutes $\mathsf{ID}^* = (\kappa_1 \dots \kappa_k)$. If either the key for ID^* or a signature on M^* by ID^* was previously requested by the adversary, the simulator can safely abort since the adversary was not successful. Otherwise the adversary was successful and the simulator must produce its own forgery.

To see how, recall that for all i we have that $e(c_i, u_i^{-1} c_i) = e(h, \pi_i)$, which has order q in G_T. Therefore, either $c_i \in G_q$ or $c_i \, u_i^{-1} \in G_q$. It follows that $c_i = u_i^{\kappa_i} f^{r_i'}$ for the previously determined $\kappa_i \in \{0,1\}$ for some unknown r_i', and therefore, that $c = u' \prod_{i=1}^{k} c_i = (\tilde{u}' \prod_{i=1}^{k} \tilde{u}_i^{\kappa_i}) f^{r'}$ for some r'. Let then $\delta \in \mathbb{Z}_n$ be an integer which is $0 \pmod q$ and $1 \pmod p$. The verification equation entails,

$$\begin{aligned} & e(\sigma_1^{\delta}, \tilde{g}) \cdot e(\sigma_2^{\delta}, \tilde{u}' \prod_{i=1}^{k} \tilde{u}_i^{\kappa_i}) \cdot e(\sigma_3^{\delta}, \tilde{v}' \prod_{j=1}^{m} \tilde{v}_j^{\mu_j}) \\ & = A^{\delta} = e(\tilde{g}, \tilde{g})^{\alpha\delta} \, e(f, f)^{\beta\delta} = e(\tilde{g}, \tilde{g})^{\alpha} = \tilde{A}. \end{aligned}$$

This, however, leaves $S^* = (\sigma_1^{\delta}, \sigma_2^{\delta}, \sigma_3^{\delta}) \in G_p^3$ as the sought forgery on $\mathsf{ID}^*.M^*$ in the underlying hierarchical signature scheme, which the simulator gives to the challenger. Therefore, our simulator will be successful whenever the adversary is.

5 Extensions

Our framework of creating group signature schemes from hierarchical signature schemes allows us to extend our basic scheme in some interesting ways. We outline a few of these applications in the present section.

5.1 Fast Verification

Perhaps the main drawback of our scheme in terms of practicality, is that, taken at face value, signature verification requires $2k + 3$ pairing computations. However, in all known realizations of the pairing, it turns out that when computing multiple pairings in a product, the cost incurred by adding each extra pairing is significantly lesser than the cost of the first pairing. The reason is because the sequence of doublings in Miller's algorithm [Mil04] can be amortized over all the pairings in a given product, in a very similar way to the multi-exponentiation algorithm. To push this idea further, it is possible to batch the k remaining equations into a single "multi-pairing", using randomization, at the cost of k extra exponentiations in G: to check that $\forall i = 1, \ldots, k : e(c_i, u_i^{-1} c_i) = e(h, \pi_i)$, the verifier would pick $r_1, \ldots, r_k \in \mathbb{Z}_n$, and test,

$$\prod_{i=1}^{k} \Big(e(c_i^{r_i}, u_i^{-1} c_i) \cdot e(h^{-r_i}, \pi_i) \Big) \stackrel{?}{=} 1.$$

Probabilistic signature verification can thus be performed with a total of 2 multi-pairings and k exponentiations for the c^{r_i}. Notice that since h is constant across all signers for the life of the system, the h^{-r_i} can be computed comparatively very quickly using a few amortized pre-computations.

5.2 Long Messages

Once we have a signature scheme that can sign messages in $\{0,1\}^m$ for large enough $m = \Theta(\lambda)$, it is easy to sign arbitrary messages with the help of a Universal One-Way Hash Function (UOWHF) family $\mathcal{H}$, a description of which is added to the public key. To sign $M \in \{0,1\}^*$, first pick a random index h into the family, which determines a function $H_h \in \mathcal{H}$. Next, let $M' = h \| H_h(M)$, and compute $\sigma' = \mathit{Sign}(\mathsf{PP}, \mathsf{ID}, K_{\mathsf{ID}}, M')$, a signature on M' in the initial scheme. The signature on M is then given by $\sigma = (h, \sigma')$.

Since $|h|$ and $|H_h(M)|$ both grow linearly in the security parameter, it suffices to let $m = \Theta(\lambda)$ with a constant factor large enough to accommodate the two. A standard argument shows that the new scheme is existentially unforgeable under adaptive chosen message attacks whenever the old one was. Also, it is easy to see that this transformation does not affect anonymity or tracing, since it operates only on the message, and does so in a "public" way.

5.3 Delegation

Using a hierarchical signature scheme we can allow for a group signature scheme where a signer can delegate its authority down in a hierarchical manner. Suppose we have an $(\Lambda + 1)$-level hierarchical signature scheme where at each level identities can be at most d bits long (except the last level, which must support messages of sufficient size m, as discussed above). Then we can extend the techniques from our basic scheme to create a new group signature scheme that allows

for hierarchical identities of up to Λ levels, where someone with an identity at level l can delegate down to a new user at level $l + 1$.

To do this we simply extend our scheme to hide identities at all levels. However, this will come with an $O(\Lambda d + m)$ cost in signing time, verification time, and signature size.

5.4 Revocation

Keys can be revoked in any group signature scheme in a very generic manner, in which the group master sends a revocation message linear in the number of remaining signers. Upon enrollment, each user is assigned an additional, unique, long-lived decryption key. Then, to revoke a user, the group master would re-key the group signature sub-system, and form a public revocation message that contains the new public key as well as the signing key of each remaining user encrypted under that user's long-term key. (Alternatively, the group master could broadcast a constant size revocation message containing only the new PK, and privately communicate a new key to each signer.)

Using an extension of our methods we can have a constant size revocation message along with an $O(r)$ overhead for our group signature scheme, where r is the number of revoked users. Essentially, the idea is for the signers to attach an additional proof for each revoked user that they are not that user.

These two techniques can be used in conjunction. Most revocation messages can be kept short using the second technique. However, when the number of revoked users becomes too large, the group master issues out a long revocation message to re-key the system.

5.5 Partial Revelation of Identities

A user might also wish to selectively reveal parts of his identity. For example, suppose there are two classes of users in a system where one class of users consists of administrators whose extra privilege is important in some, but not all applications. We could then organize the identities in such a way that a user's identity consisted of his class bit followed by a unique bitstring.

For some types signatures it might be important for a user to reveal his privilege, while keeping his identity secret within this class. In our signature scheme a signer can do this by simply not encrypting the class bit of his identity, while hiding all of the other bits.

Using selective revelation will be preferable to the alternative of creating a new group signature scheme for each possible group of users. This type of technique can be generalized to more complicated types of selective revelation by using the NIZK techniques in more complicated ways, although the signature overhead will likely become larger with more complicated proofs.

5.6 Using Prime Order Groups

In our current scheme we work in composite order groups and the anonymity of our scheme rests on the hardness of the Subgroup-Decision problem. An

interesting extension of our work would be to apply our techniques to work in prime order groups. This would give us a wider range of underlying elliptic curve implementations to choose from and allow us to explore alternative complexity assumptions. Recent work [GOS06a] has shown that the NIZK techniques of Groth, Sahai, and Ostrovsky can be realized in prime order groups under the Decision-Linear Assumption [BBS04]. We can plug these new NIZK techniques into our group signature framework and realize our scheme in prime order groups.

6 Conclusion

In this paper we presented the first efficient group signature scheme that is provably secure without random oracles, based on bilinear maps. We built our group signature scheme from the Waters two-level hierarchical signatures scheme, where the first level is the identity of the signer and the second level is the signed message. Additionally, we applied the recent NIZK proof techniques of Groth, Ostrovsky, and Sahai in a novel manner to hide the identity of the signer.

We proved the security of our scheme using the subgroup decision and the computational Diffie-Hellman assumptions. Its signing time, verification time, and signature size are all logarithmic in the number of signers.

Our method of using a hierarchical signature scheme allowed us to create clean, modular proofs of security. Additionally, it had the added benefit of allowing for a hierarchical identity structure. We expect our new framework of creating group signatures to enable many other extensions in the future.

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A Group Signatures

A group signature scheme consists of a pentuple of PPT algorithms:

- A group setup algorithm, *Setup*, that takes as input a security parameter 1^λ (in unary) and the number of signers in the group, for simplicity taken as a power of two, 2^k, and outputs a public key PK for verifying signatures, a master key MK for enrolling group members, and a tracing key TK for identifying signers.
- An enrollment algorithm, *Enroll*, that takes the master key MK and an identity ID, and outputs a unique identifier s_{ID} and a private signing key K_{ID} which is to be given to the user.
- A signing algorithm, *Sign*, that takes a group member's private signing key K_{ID} and a message M, and outputs a signature σ.
- A (usually deterministic) verification algorithm, *Verify*, that takes a message M, a signature σ, and a group verification key PK, and outputs either `valid` or `invalid`.
- A (usually deterministic) tracing algorithm, *Trace*, that takes a valid signature σ and a tracing key TK, and outputs an identifier s_{ID} or the failure symbol $\perp$.

There are four types of entities one must consider:

- The group master, which sets up the group and issues private keys to the users. Often, the group master is an ephemeral entity, and the master key

MK is destroyed once the group is set up. Alternatively, techniques from distributed cryptography can be used to realize the group master functionality without any real party becoming in possession of the master key.
- The group manager, which is given the ability to identify signers using the tracing key TK, but not to enroll users or create new signing keys for existing users.
- Regular member users, or signers, which are each given a distinct private signing key K_{ID}.
- Outsiders, or verifiers, who can only verify signatures using the public key PK.

We require the following correctness and security properties.

Consistency. The consistency requirements are such that, whenever, (for a group of 2^k users),

$$(\mathsf{PK}, \mathsf{MK}, \mathsf{TK}) \leftarrow \mathit{Setup}(1^\lambda, 2^k),\ (s_{\mathsf{ID}}, K_{\mathsf{ID}}) \leftarrow \mathit{Enroll}(\mathsf{MK}, \mathsf{ID}),\ \sigma \leftarrow \mathit{Sign}(K_{\mathsf{ID}}, M),$$

we have, (except with negligible probability over the random bits used in *Verify* and *Trace*),

$$\mathit{Verify}(M, \sigma, \mathsf{PK}) = \mathtt{valid}, \qquad \text{and} \qquad \mathit{Trace}(\sigma, \mathsf{TK}) = s_{\mathsf{ID}}.$$

The unique identifier s_{ID} can be used to assist in determining the user ID from the transcript of the *Enroll* algorithm; s_{ID} may but need not be disclosed to the user; it may be the same as ID.

Security. Bellare, Micciancio, and Warinschi [BMW03] characterize the fundamental properties of group signatures in terms of two crucial security properties from which a number of other properties follow. The two important properties are:

Full Anonymity which requires that no PPT adversary be able to decide (with non-negligible probability in excess of one half) whether a challenge signature σ on a message M emanates from user ID_1 or ID_2, where ID_1, ID_2, and M are chosen by the adversary. In the original definition of [BMW03], the adversary is given access to a tracing oracle, which it may query before and after being given the challenge σ, much in the fashion of IND-CCA2 security for encryption.

Boneh, Boyen, and Shacham [BBS04] relax this definition by withholding access to the tracing oracle, thus mirroring the notion of IND-CPA security for encryption. We follow [BBS04] and speak of *CCA2-full anonymity* and *CPA-full anonymity* respectively.

Full Traceability which requires that no coalition of users be able to generate, in polynomial time, a signature that passes the *Verify* algorithm but fails to trace to a member of the coalition under the *Trace* algorithm. According to this notion, the adversary is allowed to ask for the private keys of any

user of its choice, adaptively, and is also given the secret key TK meant for tracing—but of course not the enrollment master key MK.

It is noted in [BMW03] that this property implies that of *exculpability* [AT99], which is the requirement that no party, not even the group manager, should be able to frame a honest group member as the signer of a signature he did not make. However, the model of [BMW03] does not consider the possibility of a (long-lived) group master, which could act as a potential framer. To address this problem and achieve the notion of *strong exculpability*, introduced in [ACJT00] and formalized in [KY04, BSZ05], one would need an interactive enrollment protocol, call *Join*, at the end of which only the user himself knows his full private key. We do not further consider exculpability issues in this paper.

We refer the reader mainly to [BMW03] for more precise definitions of these and related notions.