

Mixed-Technique Multi-Party Computations Composed of Two-Party Computations

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Abstract. Protocols for secure multi-party computation are commonly composed of different sub-protocols, combining techniques such as homomorphic encryption, secret or Boolean sharing, and garbled circuits. In this paper, we design a new class of multi-party computation protocols which themselves are composed out of two-party protocols. We integrate both types of compositions, compositions of fully homomorphic encryption and garbled circuits with compositions of multi-party protocols from two-party protocols. As a result, we can construct communication-efficient protocols for special problems. Furthermore, we show how to efficiently ensure security of composed protocols against malicious adversaries by proving in zero-knowledge that conversions between individual techniques are correct. To demonstrate the usefulness of this approach, we give an example scheme for private set analytics, i.e., private set disjointness. This scheme enjoys lower communication complexity than a solution based on generic multi-party computation and lower computation cost than fully homomorphic encryption. So, our design is more suitable for deployments in wide-area networks, such as the Internet, with many participants or problems with circuits of moderate or high multiplicative depth.

1 Introduction

Whereas secure two-party computations are deployed in practice [61], designing and deploying practical secure multi-party computation is still an open challenge. Communication latency is a typical bottleneck for many multi-round protocols, and in response constant-round multi-party computations [30, 39, 40] based on Beaver et al.'s technique [3] have been designed. Their deployment is lacking due to challenges from implementation complexity, communication bandwidth, and memory requirements. To address these challenges, protocols using fully-homomorphic encryption (FHE) [9, 20] and dual execution can be used. Yet, designing efficient homomorphic encryption schemes (for arithmetic circuits) is also an open challenge. Circuits with high multiplicative depth, the reason for a high number of rounds in many multi-party computation protocols, imply large computation costs.

In this paper, we present a design alternative. We specifically consider multi-party computations that can at least partially be decomposed into a sequence of two-party computations (2PCs). We first evaluate 2PCs using garbled circuits and then combine output and continue computation using FHE evaluation. The idea of our mixed-technique protocols is to exploit advantages of each technique, for example, binary vs. arithmetic circuits, typical in application domains such as machine

learning [10, 17, 26, 44]. For fully malicious security, we show how to convert between outputs of garbled circuits and FHE ciphertexts using efficient zero-knowledge proofs. This is a conversion which has not been considered in previous work. The first phase of 2PC reduces multiplicative depth for the following FHE evaluation phase, but remains small enough to have low communication complexity. Such a combined protocol keeps a *constant number of rounds* and can still be secure in the malicious model. Due to their lower communication requirements, combined protocols have the potential for deployment in wide area networks.

The composition of 2PC protocols into a multi-party protocol can take many forms. In order to demonstrate the advantages of our constructions, we design and investigate a combined protocol for multi-party set analytics. This protocol follows a star topology of communication where each party P_i engages in 2PC with a central party P_1 . Driven by the use case of sharing Indicators of Compromise (IoCs), where multiple parties try to determine whether they have been subject to a common attack, we design a maliciously-secure protocol which determines whether the multi-party set intersection is empty. A non-empty intersection would be grounds for further investigation. With each party’s set holding n elements, our set disjointness protocol runs in 9 rounds, needs $O(n)$ broadcasts, and has a message complexity linear in the number of comparisons required to compare all parties’ inputs. We have implemented a semi-honest version of this protocol and show that our design offers performance improvements over other multi-party computation protocols in the semi-honest model. Using our zero-knowledge proofs, our protocol can also be made secure in the malicious model.

In summary, the **major contributions** of this paper are:

- A construction for mixed-technique MPC composed from 2PC which features a constant number of rounds, low communication complexity, and malicious security. This construction is exemplified using a multi-party protocol for set disjointness.
- Efficient zero-knowledge proofs, included in this construction, converting between garbled circuit outputs and homomorphic encryption with malicious security.

We also present (Appendix A) a technique replacing standard verification of hash-based commitments during 2PC by a white-box use of garbled circuits. We use this technique to reduce communication overhead in our conversion, but the idea is general, applicable to other scenarios, and of independent interest.

2 Conversion between 2PC and Homomorphic Encryption

To simplify exposition, we start with a motivation and an overview of our conversion for the special case of $d = 2$ parties. Later in Section 3.4, we present an extension for any $d \geq 2$ parties.

Parties P_1 and P_2 want to jointly compute function $F(I_1, I_2) = O$ on their respective input bit strings I_1 and I_2 to receive output string $O = (o_1, \dots, o_N)$. For security reasons, P_1 should only learn some subset of bit string O , but nothing else (for example not P_2 ’s input). Similarly, P_2 should only learn the other bits of O , but nothing else. To enable secure computation of F , parties can revert to two standard approaches. Parties could express F as a Boolean circuit and evaluate this circuit using maliciously-secure two-party garbled circuit computation (2PC). Alternatively,

parties express F as an arithmetic circuit, compute a shared private key of a fully homomorphic encryption (FHE), and encrypt their inputs with the corresponding public-key. Parties then evaluate the circuit homomorphically and jointly decrypt the final result such that each party only learns their output bits.

Yet, each of the two approaches comes with performance issues. On the one hand, FHE evaluation of arithmetic circuits with large multiplicative depth is computationally expensive. On the other hand, evaluating Boolean circuits with 2PC for large circuits is expensive regarding the amount of communication.

So, a third alternative and the focus of this paper is for parties to evaluate F using a *mix* of both techniques. Parties evaluate F as a circuit decomposed into a sequence of sub-circuits $F(I_1, I_2) = (C_1 \circ \dots \circ C_m)(I_1, I_2)$. Some sub-circuits C_i are Boolean, while others are arithmetic. Parties agree that Boolean sub-circuits of function F will be evaluated using garbled circuit 2PC, and arithmetic sub-circuits of F will be evaluated using FHE. Output of 2PC will serve as input to FHE and vice versa. The goal of such a mixed-techniques approach is to optimize overall performance by reducing multiplicative depth of FHE circuits and communication complexity of 2PC circuits. For clarity, we now denote Boolean (sub-)circuits C_i by C_i^{Bool} and arithmetic (sub-)circuits C_i by C_i^{Arith} . Assume that P_1 and P_2 have initially computed a public and private key pair for a homomorphic encryption Enc , where the private key is shared among both parties.

2.1 Malicious Security

Achieving malicious security for conversion is difficult. For example, let P_1 be the garbler and P_2 the evaluator during 2PC evaluation of a simple sub-circuit C_i^{Bool} with two input and two output bits $(x, y) = C_i^{\text{Bool}}(a, b)$. Evaluator P_2 receives both output bits x, y and must convert them into correct homomorphic encryptions $\text{Enc}(x)$ and $\text{Enc}(y)$. This is hard to achieve against malicious adversaries. As P_2 could be malicious, P_2 must prove to P_1 that ciphertexts $\text{Enc}(x)$ and $\text{Enc}(y)$ are correctly encrypting outputs x and y received during 2PC. Worse, P_2 should not even learn x and y , as they are an intermediate result of C 's evaluation or maybe output bits for P_1 . Instead, P_2 should receive related information during 2PC which then allows P_2 to indirectly generate homomorphic encryptions $\text{Enc}(x)$ and $\text{Enc}(y)$. Simply implementing homomorphic encryption Enc inside a 2PC circuit is too expensive.

Similarly, we need to convert FHE ciphertexts output by circuits C_i^{Arith} into input for 2PC garbled circuits with malicious security. Moreover, if P_1 and P_2 's 2PC computation was part of a larger MPC computation involving $d \geq 2$ parties, we also need to consider the case where both are malicious, so they must prove to all parties that their encrypted shares are correct. Finally, the private key is shared among all d parties which impedes easy zero-knowledge (ZK) proofs.

Remarks This paper targets secure output conversion between 2PC and FHE. To actually evaluate Boolean a sub-circuit C_i^{Bool} , we assume existence of any maliciously secure 2PC scheme as a building block. Several different approaches exist which achieve maliciously secure 2PC in practice, see [37, 38, 47, 59] for an overview.

For secure evaluation of arithmetic sub-circuits C_i^{Arith} , any FHE scheme could serve as building block. FHE is maliciously secure by default, as long as parties evaluate the same circuit on the same ciphertexts, respectively. However, our conversion

requires the FHE scheme to also support distributed key generation and certain ZK proofs. There exist several efficient lattice-based FHE schemes with support for both [5, 6, 8, 14, 15, 45, 56], and there are even efficient schemes which allow proving general, arbitrary ZK statements in addition to distributed key generation [2]. While describing details of our techniques, we use any of these as an underlying building block, e.g., the one by Asharov et al. [2].

2.2 Solution High-Level Overview

There are two different cases for conversion we have to consider in a mixed-technique setting. First, parties convert output bits $(o_{i,1}, \dots, o_{i,n}) = C_i^{\text{Bool}}(I_{i,1}, I_{i,2})$ from 2PC evaluation of circuit C_i^{Bool} on input strings $I_{i,1}$ and $I_{i,2}$ into n homomorphic encryptions $\text{Enc}(o_{i,j})$. Knowing encryptions $\text{Enc}(o_{i,j})$, each party then evaluates the subsequent arithmetic circuit C_{i+1}^{Arith} , respectively.

Second, parties convert a sequence of ciphertexts $\text{Enc}(b_i)$, homomorphic encryptions of bits b_i (or integers, see Appendix E) into input for a 2PC Boolean circuit evaluation. That is, both parties have evaluated arithmetic sub-circuit C_i^{Arith} and computed ciphertexts $\text{Enc}(b_i)$, respectively. These ciphertexts will now be converted into input for 2PC evaluation of sub-circuit C_{i+1}^{Bool} .

Actual evaluation of circuits is then secure by definition, as we rely on standard maliciously-secure 2PC. For arithmetic sub-circuits, both parties evaluate FHE ciphertexts on their own. A honest party will automatically compute correct output ciphertexts as long as input ciphertexts are correct.

Parties will also need to securely convert both parties' plain input into either FHE encryptions or 2PC inputs. Yet, that part is trivial: if the first sub-circuit is an arithmetic circuit, a party sends homomorphic encryptions of each input bit. If the first circuit is Boolean, we rely on whatever technique the underlying maliciously secure 2PC offers. Finally, at the end of the last circuit evaluation, FHE ciphertexts or 2PC output has to be decrypted. Again, this is fairly simple, and we skip details for now. We only consider the first two cases of converting 2PC output to FHE input and FHE output to 2PC input.

Our conversions focuses on Boolean sub-circuits C_i^{Bool} . We design mechanisms which either convert 2PC output of C_i^{Bool} to FHE ciphertexts serving as input to C_{i+1}^{Arith} or convert FHE ciphertexts coming from C_{i-1}^{Arith} into input to C_i^{Bool} . Each of our two conversions first modifies C_i^{Bool} and evaluates the modified circuit using three new cryptographic building blocks which we call ZK Protocol (1), ZK Protocol (2), and ZK Protocol (3). Each ZK Protocol takes as input a Boolean circuit and P_1 's and P_2 's input bits. ZK Protocol (1) and ZK Protocol (2) also take FHE ciphertexts as inputs. Each ZK Protocol again modifies the input circuit internally, 2PC-evaluates the modified version, and outputs 2PC output together with a ZK proof which proves certain relations between input and output in zero-knowledge for malicious security. As ZK Protocols are general, their interesting property is to be stackable, i.e., they can be combined with each other. Their internal circuit modification schemes will be merged, and only ZK proofs enclosing circuit modification have to be adapted, which is rather mechanical.

ZK Protocols Let γ be any Boolean circuit defined by its input and output bits as $(\omega_1, \dots, \omega_n) = \gamma((\iota_{1,1}, \dots, \iota_{1,\ell_1}), (\iota_{2,1}, \dots, \iota_{2,\ell_2}))$. Parties P_1 and P_2 want to evaluate

this circuit with 2PC. Bits $\iota_{1,i}$ are inputs of P_1 . Bits $\iota_{2,i}$ are inputs of P_2 , and ω_i will be output bits known to P_2 . From a high-level, our three ZK Protocols implement:

ZK Protocol (1) P_1 sends homomorphic ciphertexts $c_{1,i} \leftarrow \text{Enc}(\iota_{1,i})$, encrypting their input bits $\iota_{1,i}$ to P_2 . Circuit γ is evaluated, and P_2 receives output. P_1 proves in ZK to P_2 that $c_{1,i}$ encrypts $\iota_{1,i}$, used during 2PC evaluation of γ .

ZK Protocol (2) P_2 sends homomorphic ciphertexts $c_{2,i} \leftarrow \text{Enc}(\iota_{2,i})$, encrypting their input bits $\iota_{2,i}$ to P_1 . Circuit γ is evaluated, and P_2 receives output. P_2 proves in ZK to P_1 that c_i encrypts $\iota_{2,i}$, used during 2PC evaluation of γ .

ZK Protocol (3) Circuit γ is evaluated, and P_2 receives output ω_i . Party P_2 sends homomorphic ciphertext $c_{\omega,i} \leftarrow \text{Enc}(\omega_i)$ and proves in ZK to P_1 that $c_{\omega,i}$ really encrypts ω_i received during 2PC evaluation to P_1 .

Note the different notation we use for describing circuits. Boolean sub-circuits of function F are written as C_i^{Bool} , while Boolean circuits we use within our ZK Protocol building blocks are written with the Greek letter γ .

Conversion The main idea behind the actual conversion is to modify a circuit C_i^{Bool} into γ which takes *shares* of C_i^{Bool} 's original input as its input and outputs shares of C_i^{Bool} 's original output. For example, to convert a 2PC output bit ω_1 of C_i^{Bool} to an FHE ciphertext $\text{Enc}(\omega_1)$, we do not evaluate C_i^{Bool} , but γ which outputs share $\omega_1 \oplus s$ to P_2 , and s to P_1 . Both parties encrypt their shares, exchange resulting ciphertexts, and homomorphically compute an XOR to get $\text{Enc}(\omega_1)$. During this conversion, ZK Protocols prove correctness of operations.

In conclusion, we design conversion schemes combining multiple 2PC circuit modification techniques with efficient ZK proofs. Together, modifications and proofs prove correctness of output conversion between outputs of 2PC and FHE circuit evaluation.

Semi-Honest Security Our presentation concentrates on the case of fully malicious security. Nevertheless, even the semi-honest version of our conversion is of interest, as it enjoys the same properties as the fully-malicious version, e.g., $O(1)$ rounds, support for $d \geq 2$ parties, and moreover its performance is competitive when compared to related work, see Section 4.2. Essentially, the semi-honest version is just the fully-malicious one as described in the next section, but does not include the actual FHE ZK proofs inside ZK Protocols.

3 Technical Details

For simplicity, we keep describing details for $d = 2$ parties and extend to $d \geq 2$ parties in Section 3.4.

For their input bit strings $I_1, I_2 \in \{0, 1\}^*$ and function F , parties P_1 and P_2 want to compute $O = F(I_1, I_2), O \in \{0, 1\}^*$. Function F is represented as a circuit composition of Boolean and arithmetic sub-circuits $F = (C_m \circ \dots \circ C_1)$. Observe that if the i^{th} sub-circuit is Boolean, then the $i + 1^{\text{th}}$ is arithmetic and the other way around. We now turn toward technical details on how we enable maliciously-secure mixed-technique evaluation of sub-circuits. That is, we show how to convert 2PC evaluation output of a Boolean sub-circuit C_i^{Bool} into input for a following arithmetic sub-circuit C_{i+1}^{Arith} for FHE evaluation and the other way around.

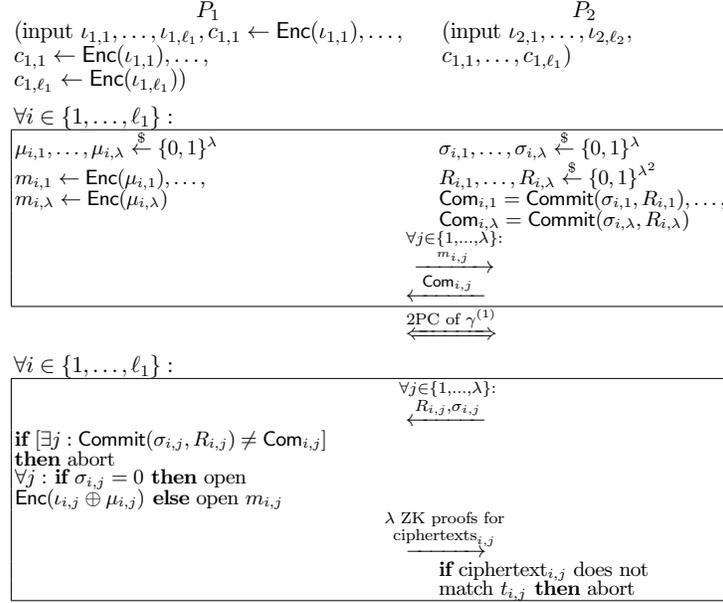


Fig. 1. ZK Protocol (1) for circuit γ

2PC output bits for P_1 In a typical garbled circuit evaluation of C_i , only P_2 receives output, i.e., bits o_j . If a specific bit o_j is a secret output bit for P_1 , then a standard trick is denying P_2 to open the last wire label for o_j and forwarding the label to P_1 . As P_1 knows both possible labels for o_j , they can recover bit o_j . Also, this ensures that P_1 receives the correct output bit o'_j from P_2 , i.e., ensure authenticity [4]. We silently rely on this trick for secure computation of all of P_1 's plain output bits for the rest of the paper.

Notation Let Commit denote a computationally hiding and binding commitment scheme. For some bit string $B \in \{0, 1\}^*$, computational security parameter λ' , and randomness $R \in \{0, 1\}^{\lambda'}$, $\text{Commit}(B, R)$ outputs a commitment Com . In Appendix A, we show how to efficiently realize commitments with a white-box use of wire labels in garbled circuits. Encryption Enc over plaintext space M is fully (or somewhat) homomorphic. Both parties have already set up a key pair, where the public key is known to both parties, but the private key is shared. For homomorphic operations on ciphertexts, we use the intuitive notation of “+” for homomorphic addition, “.” for scalar multiplication, and \oplus for homomorphic XOR. So for example, if x and y are from M , then $\text{Dec}(\text{Enc}(x) + \text{Enc}(y)) = x + y$. During conversion, we will randomly select scalars from \mathbb{Z}_p , where p is a prime of λ bits.

Let Π be the set of two single bit permutations $\pi : \{0, 1\} \rightarrow \{0, 1\}$. That is, $\Pi = \{\pi_0, \pi_1\}$ with $\pi_0(x) = x$ and $\pi_1(x) = 1 - x$.

3.1 ZK Protocols

Let $(\omega_1, \dots, \omega_n) = \gamma((\ell_{1,1}, \dots, \ell_{1,\ell_1}), (\ell_{2,1}, \dots, \ell_{2,\ell_2}))$ be any Boolean circuit which parties P_1 and P_2 want to evaluate using maliciously secure 2PC. Bits $\ell_{1,i}$ are P_1 's input, and bits $\ell_{2,i}$ are P_2 's input.

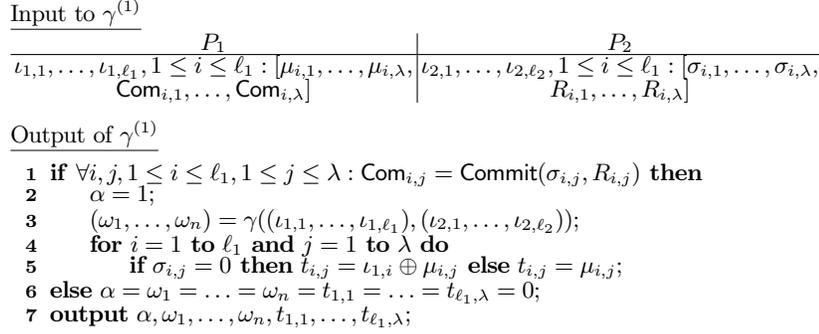


Fig. 2. Definition of circuit $\gamma^{(1)}$

ZK Protocol (1) In this protocol, P_1 proves to P_2 that homomorphic ciphertexts $c_{1,i} \leftarrow \text{Enc}(\ell_{1,i})$ encrypt all of P_1 's input bits $\ell_{1,i}$ used during a 2PC evaluation of γ . Assume that P_1 has already sent the $c_{1,i}$ to P_2 .

The protocol is depicted in Figure 1 and consists of two core building blocks: first, parties evaluate a modification of circuit γ which we call $\gamma^{(1)}$. We define circuit $\gamma^{(1)}$ by specifying its input and output in Figure 2. The second building block is an actual three move ZK proof which encompasses $\gamma^{(1)}$.

First, P_1 selects a random *masking* bit μ_i and sends both $c_{1,i}$ and $m_i \leftarrow \text{Enc}(\mu_i)$ to P_2 . At the same time, P_2 selects a random *choice* bit σ_i . Then, both parties use maliciously-secure 2PC and evaluate $\gamma^{(1)}$ which internally computes γ as a sub-routine. Party P_1 is the garbler and P_2 the evaluator. In addition to outputting the same bits as γ , it also outputs bit $t_i = \ell_{1,i} \oplus \mu_i$ (if $\sigma_i = 0$) or $t_i = \mu_i$ (if $\sigma_i = 1$) to P_2 .

After 2PC, P_2 reveals their choice σ_i . If $\sigma_i = 0$, then P_1 proves in ZK that the homomorphic XOR of ciphertexts $c_{1,i}$ and m_i to $\text{Enc}(\ell_{1,i} \oplus \mu_i)$ really encrypts $t_i = \ell_{1,i} \oplus \mu_i$. If $\sigma_i = 1$, then P_1 proves that m_i encrypts $t_i = \mu_i$. Output bit $\alpha = 0$ in $\gamma^{(1)}$ only serves to indicate protocol failure, i.e., non-matching commitments.

We remind the reader that in Appendix A we replace commitments by the white-box use of wire labels in garbled circuits. If $\sigma_{i,j} = 0$, then P_1 and P_2 homomorphically compute ciphertext $\text{ciphertext}_{i,j} = \text{Enc}(\ell_{1,i} \oplus \mu_{i,j})$ out of $c_{1,i}$ and $m_{i,j}$. If choice bit $\sigma_{i,j} = 1$, then both parties set ciphertext $\text{ciphertext}_{i,j} = m_{i,j}$. Party P_1 then sends a ZK proof that ciphertext $\text{ciphertext}_{i,j}$ really encrypts $t_{i,j}$ to P_2 , e.g., by applying an efficient framework for ZK proofs [2].

Note the general structure of ZK Protocol (1), which is similar in the other two ZK Protocols. Each ZK Protocol comprises a circuit modification technique, here converting γ to $\gamma^{(1)}$, and a surrounding ZK proof. When we will combine ZK Protocols later, we merge circuit modifications, i.e., output of one ZK Protocol's circuit modification will be input into another. Only surrounding ZK proofs require adoption.

ZK Protocol (2) This protocol reverses P_1 's and P_2 's roles in ZK Protocol (1). So, circuit $\gamma^{(2)}$ is similar to $\gamma^{(1)}$, with P_1 having choice bits (and randomness for commitments to them) as additional input, and P_2 has masking bits and commitments to choice bits as input. During 2PC, P_1 is the garbler and P_2 the evaluator. Also, the actual three-move protocol from ZK Protocol (1) is reversed, i.e., it is P_2 who

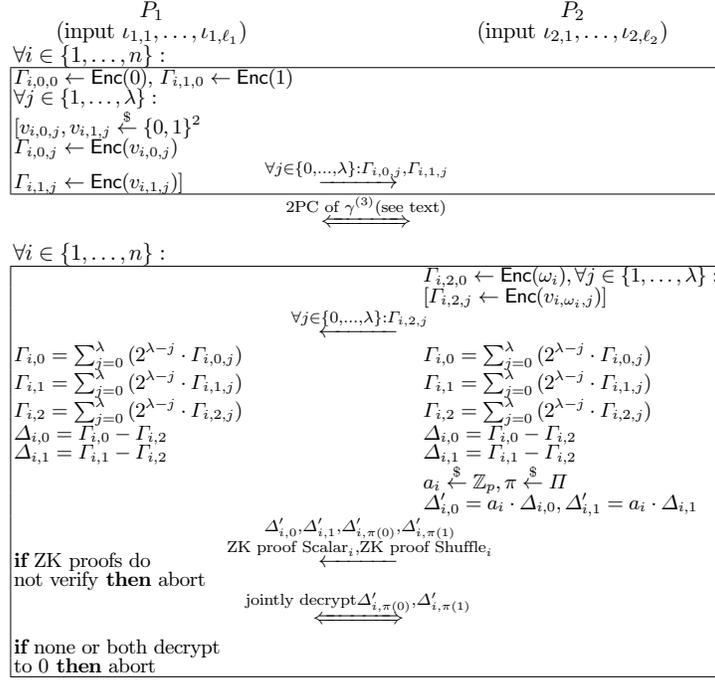


Fig. 3. ZK Protocol (3)

starts by sending encryptions of input bits and masking bits. We omit further details to avoid repetition and refer to Figure 1.

ZK Protocol (3) In this protocol, party P_2 proves to P_1 that encryptions $c_{\omega,i} \leftarrow \text{Enc}(\omega_i)$ are really encryptions of P_2 's output bits ω_i . As ZK Protocol (3) is more involved, Figure 3 starts by presenting a slightly simpler version with a ZK proof which is only Honest-Verifier-Zero-Knowledge (HVZK), and details for fully-malicious security follow.

As part of ZK Protocol (3), P_1 and P_2 run 2PC on a modification of circuit γ called $\gamma^{(3)}$, defined in Figure 4.

Before 2PC, P_1 selects for an output bit ω_i two random bit strings $v_{0,1} \dots v_{0,\lambda}$ and $v_{1,1} \dots v_{1,\lambda}$ and sets $V_0 = 0 || v_{0,1} \dots v_{0,\lambda}$, $V_1 = 1 || v_{1,1} \dots v_{1,\lambda}$. Here, “||” denotes concatenation, and λ is a statistical security parameter. Then, P_1 encrypts and sends

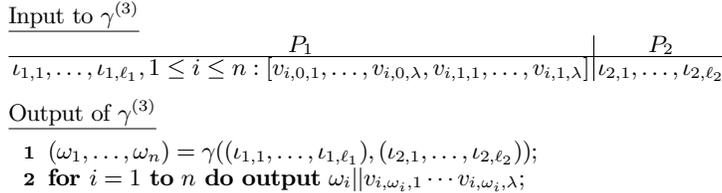


Fig. 4. Definition of circuit $\gamma^{(3)}$

ciphertexts $T_0 = \text{Enc}(V_0)$ and $T_1 = \text{Enc}(V_1)$ to P_2 . Circuit $\gamma^{(3)}$ does not output ω_i to P_2 , but instead outputs V_{ω_i} to P_2 , i.e., either bit string V_0 or bit string V_1 .

The first bit of strings V_0, V_1 is output bit ω_i . So, T_{ω_i} encrypts a bit string, where the first bit represents P_2 's output bit ω_i . So, after evaluating $\gamma^{(3)}$, P_2 gets ω_i and a length λ bit string $(v_{\omega_i,1}, \dots, v_{\omega_i,\lambda})$.

The trick is now that P_2 proves in ZK to P_1 that it knows a string V_{ω_i} which is *either* V_0 *or* V_1 and which matches encryption c_{ω_i} . Recall that the private key for homomorphic encryption Enc is shared between P_1 and P_2 , so none of the two parties can decrypt a ciphertext alone. After evaluating $\gamma^{(3)}$, party P_2 sends $\lambda + 1$ ciphertexts $c_{\omega,i} \leftarrow \text{Enc}(\omega_i), \text{Enc}(v_{\omega_i,1}, \dots, \text{Enc}(v_{\omega_i,\lambda}))$ to P_1 . Both parties use these ciphertexts to homomorphically generate $T_2 = \text{Enc}(V_{\omega_i})$, an encryption of the concatenation of P_2 's $\lambda + 1$ bits V_{ω_i} . As both parties know T_0 and T_1 , they both homomorphically compute $\Delta_0 = \text{Enc}(V_{\omega_i} - V_0)$ and $\Delta_1 = \text{Enc}(V_{\omega_i} - V_1)$. Observe that, if V_{ω_i} is either V_0 or V_1 , then one of Δ_0, Δ_1 encrypts a 0. Consequently, P_2 proves to P_1 in ZK that either Δ_0 or Δ_1 is an encryption of 0 as shown in Figure 3. If P_1 successfully verifies proofs, parties jointly decrypt $\Delta'_{i,\pi(0)}$ and $\Delta'_{i,\pi(1)}$. Note that decryption must include a ZK proof by P_2 about correct (partial) decryption [2, 5, 8].

We run the above techniques for each output bit ω_i in parallel.

HVZK to Fully-Malicious Security For fully-malicious security, we replace 2PC evaluation of $\gamma^{(3)}$ from Figure 3 by using ZK Protocol (1). More specifically, instead of 2PC evaluation of $\gamma^{(3)}$, we run ZK Protocol (1) for circuit $\gamma^{(3)}$ with both the $\iota_{1,i}$ and the $v_{i,0,j}, v_{i,1,j}$ as P_1 's input bits, and the $\iota_{2,i}$ as P_2 's input bits. To run ZK Protocol (1), P_1 sends encryptions $\Gamma_{i,0,j}, \Gamma_{i,1,j}$ to P_2 (as well as dummy encryptions of the $\iota_{1,i}$). As a result of running ZK Protocol (1) of $\gamma^{(3)}$ instead of direct 2PC of $\gamma^{(3)}$, P_2 can verify that the $\Gamma_{i,0}, \Gamma_{i,1}$ are correct encryptions of P_1 's input to $\gamma^{(3)}$. Note that the output bits received by P_2 after running ZK Protocol (1) comprise all output bits of circuit $\gamma^{(3)}$.

3.2 Composition of ZK Protocols

Our ZK Protocols can be composed in a natural way, i.e., ZK Protocol (1), (2), and (3) can be jointly used on a single circuit γ . Protocol steps before and after 2PC evaluation of the modified circuit γ are simply executed in parallel. Different modifications of ZK Protocols (1) to (3) to circuit γ are merged into one large garbled circuit. This large circuit comprises γ 's and all modifications' functionality and uses P_1 's and P_2 's input sets once. That is, inputs $\iota_{1,i}$ and $\iota_{2,i}$ are only used once and their wires are connected to all sub-functions of the large circuit. Obviously, all other necessary inputs $\mu_{i,j}$, $\sigma_{i,j}$, and $v_{\omega,j}$ are present for their respective input and outputs. This ensures the same functionality of the large circuit as the sub-functions due to its security against malicious adversaries. Protocol steps outside of 2PC operate on distinct inputs and hence are non-interfering under parallel composition.

3.3 Conversion

FHE to 2PC Conversion Let ciphertexts c_i be homomorphic encryptions of bits b_i . Parties P_1 and P_2 know the c_i , but not the b_i and want to evaluate Boolean circuit $C_j^{\text{Bool}}(b_1, \dots, b_\ell)$ which outputs (o_1, \dots, o_n) . Figure 5 presents conversion details. For each c_i , P_1 randomly chooses bit s_i and sends $\text{Enc}(s_i)$ to P_2 . As both parties know

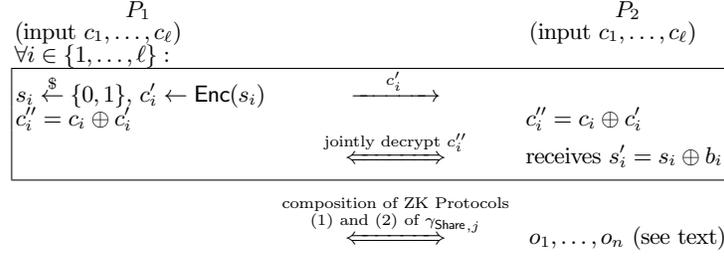


Fig. 5. Conversion from FHE to 2PC for C_j^{Bool}

c_i , they both homomorphically compute $\text{Enc}(s_i \oplus b_i)$ and jointly decrypt such that only P_2 receives plaintext bit s'_i with $s'_i = b_i \oplus s_i$. As a result, both parties know shares of each bit b_i . Ciphertexts c'_i are encryptions of P_1 's share, and c''_i are P_2 's share. As part of the joint decryption of c''_i , where only P_2 learns s'_i , P_1 must prove that its participation to decryption is correct [2, 5, 8].

To compute output bits $(o_1, \dots, o_n) = C_j^{\text{Bool}}(b_1, \dots, b_\ell)$, both parties agree to evaluate Boolean circuit $\gamma_{\text{Share},j}$, defined as

$$\gamma_{\text{Share},j}((s_1, \dots, s_\ell), (s'_1, \dots, s'_\ell)) = C_j^{\text{Bool}}(s_1 \oplus s'_1, \dots, s_\ell \oplus s'_\ell) = (o_1, \dots, o_n).$$

To make sure that P_1 uses inputs s_i matching homomorphic encryption c_i in γ_{Share} , we apply ZK proof (1). The proof uses circuit $\gamma_{\text{Share},j}$ with inputs (s_1, \dots, s_ℓ) , (s'_1, \dots, s'_ℓ) and ciphertexts (c_1, \dots, c_ℓ) . Also, P_2 must prove that they use s'_i , matching c''_i during the 2PC part of ZK proof (1). Therefore, we run a composition of ZK proof (1) and ZK proof (2) on circuit $\gamma_{\text{Share},j}$. Output bits o_i of $\gamma_{\text{Share},j}$ are the same bits output by C_j^{Bool} . However, if C_j^{Bool} is not the last sub-circuit of F , but another arithmetic circuit C_{j+1}^{Arith} is following, $\gamma_{\text{Share},j}$ cannot output the o_i in the clear. Instead, we transform output bits into FHE encryptions, which is part of the 2PC to FHE conversion in Section 3.3.

2PC to FHE Conversion Parties want to evaluate $C_j^{\text{Bool}}((\iota_{1,1}, \dots, \iota_{1,\ell_1}), (\iota_{2,1}, \dots, \iota_{2,\ell_2}))$ which outputs (o_1, \dots, o_n) in a way that only FHE ciphertexts $\text{Enc}(o_i)$ are known to both parties. Observe that bits $\iota_{1,i}$ and $\iota_{2,i}$ are either plain inputs bits from P_1 and P_2 or shares from the above FHE to 2PC conversion.

Figure 6 depicts conversion details. The idea behind 2PC to FHE conversion is essentially the opposite of the sharing approach from above. First, P_1 selects for each *output* bit o_i a random share bit s_i , homomorphically encrypts it and sends resulting

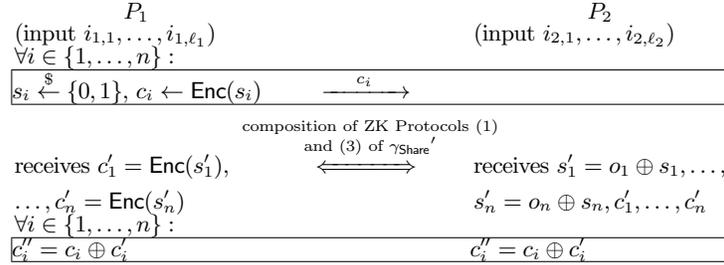


Fig. 6. Conversion from 2PC to FHE for C_j^{Bool}

ciphertext $\text{Enc}(s_i)$ to P_2 . Parties then evaluate circuit $\gamma_{\text{Share}'}$, defined as

$$\begin{aligned} \gamma_{\text{Share}'}((\ell_{1,1}, \dots, \ell_{1,\ell}, s_1, \dots, s_n), (\ell_{2,1}, \dots, \ell_{2,\ell})) = \\ (s_1, \dots, s_n) \oplus C_i^{\text{Bool}}((\ell_{1,1}, \dots, \ell_{1,\ell}), (\ell_{2,1}, \dots, \ell_{2,\ell})) = (s_1 \oplus o_1, \dots, s_n \oplus o_n) = (s'_1, \dots, s'_n) \end{aligned}$$

such that P_2 receives output s'_i . So, parties know *shares* s'_i and s'_i of output bit o_i and will now compute $\text{Enc}(s_i \oplus s'_i)$.

First, to prove correctness of all s_i and c_i , P_1 could run ZK Protocol (1) for $\gamma_{\text{Share}'}$. This is, however, not enough. Circuit $\gamma_{\text{Share}'}$ outputs s'_i to P_2 , so P_2 additionally computes $c'_i \leftarrow \text{Enc}(s'_i)$, sends c'_i to P_1 , and proves correctness. To achieve both, parties compose ZK Protocol (1) and ZK Protocol (3) on circuit $\gamma_{\text{Share}'}$. Note that P_2 computes the c'_i as part of ZK Protocol (3). Both parties then compute all n encryptions $c''_i = \text{Enc}(o_i) = \text{Enc}(s_i \oplus s'_i)$ using c_i and c'_i and the homomorphic property of Enc to continue evaluation.

3.4 $d \geq 2$ Parties

Secure multi-party computation can be constructed from secure two-party computations in various ways. One standard way is a star topology as we will present in our example in Section 4. The main idea is that each party P_i engages in secure two-party computation with a central party P_1 to compute some functionality. Such a centralized approach works for certain functionalities, e.g., equality of inputs, as equality is symmetric and transitive. If P_i 's input is equal to P_1 's and P_j 's input is equal to P_1 's, then P_i 's input is also equal to P_j 's. Hence, computation of the joint result using homomorphic encryption can leverage this relation.

However, this approach does not apply to other functionalities, e.g., larger-than comparison. If P_i 's input is larger than P_1 's, and P_j 's input is larger than P_1 's, then we cannot imply any larger-than relation between P_i 's and P_j 's input. Consequently in this case, the alternative to maintain constant-round complexity is to engage all parties in pair-wise comparisons. This has been previously considered, e.g., in the context of sealed-bid auctions [7]. However, the result of each pairwise comparison is leaked in previous work, reducing security to a level comparable with order-preserving encryption. In contrast, constructions in this paper enable computing the auction result, e.g., the largest input, using homomorphic encryption with constant round complexity.

In summary, there exist several practically relevant protocols with arithmetic relations between inputs which can be decomposed into an initial two-party phase followed by a combination phase of the inputs. We use secure two-party protocols during the first phase to achieve efficient implementations in a constant number of (communication) rounds. Similarly, to evaluate low multiplicative depth sub-circuits, we use homomorphic encryption efficiently. Our ZK protocols ensure that the conversion is secure against malicious adversaries.

3.5 Security Analysis

ZK Protocols (1) to (3) prove that the plaintext of an FHE ciphertext (under a shared key) and the input or output, respectively, of a 2PC are identical. They hence enable to compose FHE computations with 2PC protocols in a joint, maliciously secure protocol. For space reasons, we defer the proof of Theorem 1 below to Appendix B.

Theorem 1. *ZK Protocols (1) to (3) are (a) complete, i.e., an honest verifier accepts the proof, if the prover provides consistent input, (b) zero-knowledge, i.e., any verifier learns nothing about the prover’s witness except that it satisfies the proof, and (c) sound, i.e., an honest verifier rejects the proof with overwhelming probability in the security parameter λ , if the prover’s secret input is not a witness for the proof.*

4 Application to Private Set Disjointness

To indicate their usefulness, we apply our mixed-technique conversions to the area of private set analytics. In particular, we design a new solution to the problem of securely, yet efficiently computing private set disjointness (PSD). In PSD, parties compute whether their sets’ intersection is empty. While protocols computing PSD have been presented before [16, 19, 25, 31, 32, 41, 60], our new solution features several advantages which, in combination, is unique: any number of $d \geq 2$ parties, fully-malicious security, circuit-based computations, and high efficiency (also due to a constant number of rounds). Computing PSD with a circuit-based approach is of special interest, as variations of PSD, like whether the size of the intersection is larger than a threshold, or other set statistics can then be computed easily, see discussions in [49, 51].

Each party P_i has an n element input set $S_i = \{e_{i,1}, \dots, e_{i,n}\}$ with elements $e_{i,j} \in \{0, 1\}^\ell$. We present a protocol where parties securely compute whether the intersection of the S_i is empty, i.e., $|\bigcap_{i=1}^d S_i| \stackrel{?}{=} 0$. Crucially, we do not leak the size of the intersection or any other information about the intersection or elements $e_{i,j}$. Assume that parties have previously computed a distributed private key with corresponding public key for a fully or somewhat homomorphic encryption scheme. Separately, each party P_i has a public-private key pair, where the public key is known to all parties. So, parties can securely communicate.

4.1 PSD Protocol Overview

We present a new circuit-based approach to compute PSD. At its core, parties compare their elements by evaluating a Boolean sub-circuit with pairwise 2PC in a star topology. The outcome of 2PC comparisons then serves as input to FHE evaluations.

Hash Table Preparation Initially, parties hash their input elements into hash tables. This is a typical approach of recent protocols for PSI, see Pinkas et al. [50] for an overview. Specifically, each party P_i starts by creating an empty hash table T_i with $m \in O(\frac{n}{\log n})$ buckets. To cope with possible hash collisions with very high probability, each bucket comprises a total of $\beta \in O(\log n)$ entries [52, 54]. Each entry has space to store ℓ bits. Let $T_i[j, k]$ denote the k^{th} entry in the j^{th} bucket $T_i[j]$ of P_i ’s hash table T_i .

After initializing hash table T_i , each party P_i iterates over their input elements, writing element $e_{i,j}$ into bucket $T_i[h(e_{i,j}), u]$, where u is the first empty entry in T_i ’s m^{th} bucket. All remaining entries in the hash table are filled with random bit strings.

Mixed-Circuit Evaluation Parties elect a leader, w.l.o.g. the leader is P_1 . The main idea to compute PSD is that, for a randomly chosen r , the following function F is evaluated securely:

$$F = r \cdot \sum_{j=1}^m \sum_{k=1}^{\beta} \prod_{i=2}^d \left[\bigvee_{u=1}^{\beta} (T_1[j, k] \stackrel{?}{=} T_i[j, u]) \right].$$

n	d	Ours				SPDZ ^{SH} Total	SPDZ Total	BMR Total	FHE Total
		2PC	BC	FHE Comp	Total				
32	5	2.2	1.1	1.0	4.3	10.1	16.4	8.5	141.7
	10	3.9	1.8	1.8	7.5	13.8	33.1	24.3	283.0
	20	7.6	5.5	3.6	16.6	48.8	50.3	Crash	565.5
	40	14.8	17.6	7.1	39.5	130.3	215.7	Crash	DNF
64	5	4.7	1.4	2.3	8.4	22.7	35.6	18.5	406.9
	10	9.0	3.4	4.4	16.8	32.6	72.4	66.6	813.1
	20	18.0	10.7	8.6	37.3	101.5	248.2	Crash	DNF
	40	35.9	40.9	17.0	93.8	265.8	784.3	Crash	DNF
128	5	10.7	2.2	5.4	18.3	52.3	117.5	43.0	DNF
	10	20.8	6.6	10.3	37.7	84.6	356.7	Crash	DNF
	20	41.8	24.2	20.1	86.1	358.1	675.8	Crash	DNF
	40	83.3	95.3	39.7	218.3	546.3	DNF	Crash	DNF
1024	5	121.2	17.5	61.6	200.4	727.3	DNF	DNF	DNF
2048	5	265.0	37.5	135.5	438.0	DNF	DNF	DNF	DNF

Table 1. Online time (s) to evaluate F , our scheme vs semi-honest and maliciously secure SPDZ vs BMR vs FHE. 2PC: communication time for circuit evaluation of all $m\beta d$ circuits $((\gamma_{\text{Share}}'(1))(3))(1)$, BC: communication time for broadcasting shares and partial decryptions, FHE Comp: computation time for arithmetic part, DNF: does not finish in 15min

Function F implements PSD, as sets S_i are disjoint *iff* F evaluates to 0. The rationale behind F is that the intersection is not empty if and only if there is exists an entry in a bucket of P_1 's table which equals an entry of the same bucket in all other parties' tables.

We already define F using a mixed arithmetic and Boolean notation, suggesting a direct application of our mixed-techniques for 2PC-FHE evaluation. To securely evaluate F , we set up a simple star topology where leader P_1 interacts pairwise with each other party P_i to compute inner parts $f_{i,j,k} = \left[\bigvee_{u=1}^{\beta} (T_1[j, k] \stackrel{?}{=} T_i[j, u]) \right]$ with 2PC. That is, for the k^{th} entry in their j^{th} bucket $T_1[j, k]$, P_1 evaluates with P_i a separate 2PC circuit which implements $f_{i,j,k}$. Using our 2PC to FHE conversion, output of each $f_{i,j,k}$ 2PC evaluation is a homomorphic encryption of its output bit which we denote by $\text{Enc}(f_{i,j,k})$. After all 2PC computations, P_1 sends the $\text{Enc}(f_{i,j,k})$ to all other parties which continue computing F homomorphically.

The final multiplication of the output by (a random) r in the encrypted domain is realized by each party P_i randomly selecting $r_i \xleftarrow{\$} M$ and sending $\text{Enc}(r_i)$ to other parties. All parties homomorphically compute $\text{Enc}(r) = \sum_{i=1}^d \text{Enc}(r_i)$ and multiply the output by $\text{Enc}(r)$ to get $\text{Enc}(F)$. This ciphertext $\text{Enc}(F)$ is then jointly decrypted. Without multiplying by r , parties would learn the size of the intersection.

Although 2PC, our conversion, and homomorphic evaluations are secure against malicious adversaries, we need to extend our current security model from two parties to the case of d parties. For space reasons, we defer details to Appendix C. There, we show that adding our ZK protocols leads to a multi-party protocol secure in the malicious model, despite the fact that both parties of a two-party computation can be malicious (including the leader). We also analyze the complexity of our composed protocol and compare with related work in Appendix D.

4.2 Implementation

We have implemented our private set disjointness variant with 2PC to FHE conversion and performed micro-benchmarks in a security setting we dub “semi-malicious”. While our implementation of 2PC-part $f_{i,j,k}$ in the framework by Wang et al. [59] is maliciously secure, none of the common FHE libraries (HELib, PALISADE, SEAL, TFHE) provides all features we need for maliciously-secure conversion. Moreover, the implementation of a FHE scheme with threshold decryption and ZK proofs, e.g., based on the one by Asharov et al. [2], deserves its own paper. Thus, for the arithmetic part of F , we have only implemented and benchmarked arithmetic operations with FHE (using TFHE [12, 13]), but not FHE ZK proofs, i.e., semi-honestly secure conversion.

More specifically, we have implemented the actual circuit which is evaluated as part of the 2PC to FHE conversion of $f_{i,j,k}$, namely $((\gamma_{\text{Share}}'(1))(3))(1)$. Here, circuit γ_{Share}' is the modification to $f_{i,j,k}$ due to conversion, $\gamma_{\text{Share}}'(1)$ is the modification implied by ZK Protocol (1) on top of that, $(\gamma_{\text{Share}}'(1))(3)$ the modification by ZK Protocol (3) on top of that, and $((\gamma_{\text{Share}}'(1))(3))(1)$ the modification by ZK Protocol (1) running inside ZK Protocol (3).

For all benchmarks, we set $m = \frac{n}{2}$, $\beta = \log n$, and consider $\ell = 32$ bit integers as the elements in each party’s set. It is well known that communication time due to latency between parties is a dominating factor regarding total runtime, especially for the 2PC part. For example, raw computation time of evaluating a single $((\gamma_{\text{Share}}'(1))(3))(1)$ circuit for $\beta = 5$ takes only 1.2 ms on a single 1.6 GHz Core i5, but all computations can run in parallel on different cores. So, an Amazon EC2 C5d instance with 96 cores computes 80,000 circuits per second. However, network traffic, i.e., exchanging 177 KByte of data between P_1 and P_i during evaluation of that circuit, cannot be parallelized. Instead, we can only sequentially send all data for all circuits, and network latency is here the crucial parameter. While latency of (intercontinental) WAN traffic is often unstable and can go over 250 ms [58], we run benchmarks on one machine to better control network behavior and use `netem` [46] to set latency to a modest 70 ms. As a result of this latency, we measured data goodput over TCP to be only 330 MBit/s on the `localhost` network (a higher latency would imply less goodput).

In Table 1, 2PC denotes the time to compute all $((\gamma_{\text{Share}}'(1))(3))(1)$. BC denotes the time for all broadcasts of shares c_i, c'_i after 2PC to all parties (one TFHE ciphertext has size 2.5 KByte) plus the time to broadcast a partial decryption of the final result after FHE from each party (a partial decryption is one TFHE ciphertext). FHE Comp is the time, for each party, to compute the arithmetic part of F in TFHE.

For comparison, we have also implemented F in the popular MP-SPDZ framework [29] and benchmarked with both their semi-honest (SPDZ^{SH}) and maliciously secure SPDZ variants as well as BMR [30]. SPDZ Total and BMR Total are their total (online) times to compute F . FHE Total is the total time of a semi-honest “pure-FHE” implementation of F with TFHE, including broadcasting each party’s $m\beta\ell$ ciphertexts to all other parties. Note that BMR crashes even for a small number of parties, e.g., $n = 128, d = 10$, or quickly runs out of memory (> 32 GByte) for $d \geq 20$ parties.

Looking at Table 1, our implementation outperforms semi-honest and maliciously secure SPDZ, BMR, and FHE in all considered settings. While SPDZ and BMR are competitive for a small number of parties, BMR fails due to its memory consumption,

and our composition from 2PC clearly shows better scalability than SPDZ for larger numbers of parties.

While timings for our semi-malicious implementation look promising regarding a potential maliciously secure implementation, we do not have such an implementation for the above stated reasons. However, observing that our techniques outperform even semi-honest SPDZ while offering stronger security guarantees leads to an interesting conclusion of our evaluation. Our mixed-techniques protocols might already serve as an alternative to standard semi-honest MPC in scenarios with a star topology, i.e., where a multi-party protocol can be decomposed into multiple 2PC protocols.

5 Related Work

Mixed-Techniques MPC Several previous works combine different MPC techniques to mitigate individual techniques’ drawbacks. Kolesnikov et al. are among the first to present a conversion between garbled circuits and (additively) homomorphic encryption in the two-party semi-honest model [33, 35]. Extending their conversion to also support fully-malicious adversaries is non-trivial: in Appendix D of [34], they present honest-verifier zero-knowledge proofs which render the protocol secure only if at most one party is malicious. However, HVZK is insufficient, if proofs are part of a scenario with more than two parties where more than one party can be malicious.

A long line of research has focused on making mixed-techniques practical and efficient. Henecka et al. [24] design practical tools for conversion between garbled circuits and additively homomorphic encryption. Their conversion targets semi-honest adversaries and circuits for two parties. Demmler et al. [17] present a two party framework to convert between arithmetic sharing, Boolean sharing, and garbled circuits in the semi-honest model, and so do Riazi et al. [53]. Mohassel and Rindal [44] extend to three parties with malicious security. Again in the semi-honest model for two parties, Juvekar et al. [28] switch between garbled circuits and additively homomorphic encryption, and Büscher et al. [10] switch between arithmetic and Boolean sharing. Rotaru and Wood [55] and Aly et al. [1] convert between MPC based on arithmetic secret sharing and garbled circuits with malicious security.

In conclusion, this paper fills a gap with a solution which converts between FHE and garbled circuits, supports any number of parties, and provides malicious security.

(Multi-Party) PSI and Disjointness While seminal works in PSI are based on dedicated protocols [42], recent papers use a circuit-based approach (see Pinkas et al. [48] for an overview), culminating in solutions with asymptotically optimal communication complexity and practical constants [51]. In theory, such circuit-based approaches can be used to also compute disjointness, but they all focus on the two-party setting with semi-honest security.

Hazay and Venkatasubramanian [23] present a maliciously-secure multi-party PSI protocol based on oblivious polynomial evaluation (OPE). Similar to previous ideas [19], OPE could then be combined with a maliciously-secure 2PC to compute disjointness. However, already computing the intersection is expensive with this approach, requiring $O(n^2)$ modular exponentiations. Kolesnikov et al. [36] present an efficient multi-party PSI protocol in the semi-honest model using only symmetric

encryption. However, PSI protocols cannot be easily converted into PSI analytics protocols while maintaining efficiency [49, 51]. Other works have considered computing set disjointness, but these target semi-honest security and/or only two parties [16, 19, 25, 31, 32, 41, 60]

In conclusion, this paper presents the first multi-party PSI analytics protocol whose communication complexity scales only quadratically in the number of participants d . Furthermore, it is also secure in the malicious model.

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A Replacing Hash-based Commitments

In compositions of multi-party protocols from two-party protocols, an important application of our conversions can be used which is of independent interest. In general, when there are multiple two-party protocols by one party within a composed protocol, this one party may need to commit to its input before all two-party protocols and prove that all two-party protocols use the same input by opening the commitment in the 2PC. The common technique to implement this is to use hash-based commitments and verify hashes during 2PC. This requires about 22000 AND gates for each 256 input bits using SHA2 [21]. Our construction below omits hash verification inside the circuit and can be used as an alternative.

Details We describe how this technique is applied to ZK Protocols (1) and (2), but stress that it is general and can be applied in other scenarios, too. More specifically, the costliest operation during garbled circuit 2PC evaluation in ZK Protocols (1) and (2) is verification of commitments $\text{Com}_{i,j}$. For hash-based commitments, $\gamma^{(1)}$ and $\gamma^{(2)}$ would need to comprise sub-circuits recomputing, e.g., expensive SHA2 hashes.

However with a white-box use of garbled circuits, verifying commitments is unnecessary. Consider, first, ZK Protocol (1): instead of re-computing commitments in $\gamma^{(1)}$, evaluator P_2 simply retrieves wire labels $L_{i,j}$ of their input wire $\sigma_{i,j}$ from garbler P_1 . During evaluation of $\gamma^{(1)}$, P_1 does not send the standard “translation-table” which opens the label of output wire $t_{i,j}$ by mapping the label to a 0 or 1. Instead, P_1 only sends a commitment to the table. After 2PC evaluation, P_2 sends label $L_{i,j}$, $\sigma_{i,j}$, and $R_{i,j}$ to P_1 , P_1 verifies $\text{Com}_{i,j}$, checks whether $L_{i,j}$ is the right label, and then sends the translation table.

In case of ZK Protocol (2) the situation is more subtle. P_1 needs to reveal both wire labels for $\sigma_{i,j} = 0$ and $\sigma_{i,j} = 1$ in order to prove integrity of its input. However, P_1 can only do so after P_2 has revealed output $t_{i,j}$, but before P_2 has opened the ciphertexts. Hence, another half communication round is necessary where P_2 sends $t_{i,j}$ after evaluating the protocol. This order of operations is similar to the zero-knowledge proof technique using garbled circuits by Jawurek et al. [27], where the garbler opens the circuit after a commitment to the output by the evaluator. Note that our protocols secure the garbled circuit computation (in combination with conversion from and to FHE) whereas Jawurek et al. only construct a single ZKP using garbled circuits.

B Proof of Theorem 1

Proof. Completeness of ZK Protocols (1) to (3) follows immediately from their construction, so we focus on Zero-Knowledge and Soundness.

Zero-Knowledge To prove zero-knowledge, we construct simulators in the hybrid model which do not know the witness of the individual ZK Protocols (ZKPs), create views for the adversary which are indistinguishable from the real protocol, and make the verifier accept the proofs. In the hybrid model, simulators can simulate any ZK sub-proofs invoked during the protocol.

First, observe that all messages from the prover to the verifier are semantically-secure ciphertexts, random numbers or other zero-knowledge proofs.

In ZKP (1) and (2), the simulator randomly chooses inputs $t_{1,i}$ (or $t_{2,i}$) and masking bits $\mu_{i,j}$ as their input into 2PC. The verifier inputs $\sigma_{i,j}$ to the 2PC. After the 2PC, the simulator either receives verification bits $t_{i,j}$ (ZKP (1)) or outputs random verification bits (ZKP (2)).

In the last step, we make use of the hybrid model. The simulator invokes the simulator of the ZKP for correct decryption using those (random) verification bits and the committed (random) input and masking ciphertexts, simulating a consistent execution of the ZKP.

In ZKP (3), the simulator does not have to output verification bits $v_{i,\omega_i,j}$, but the verification is done using ZK proofs Scalar_i and Shuffle_i . Hence, the simulator for ZK Protocol (3) chooses a random ω_i and invokes the simulators for Scalar_i and Shuffle_i .

Soundness To prove soundness for ZKP (1) and (2), we construct extractors. We construct an extractor only for ZKP (1), but stress that the extractor for (2) is equivalent. The extractor starts the ZK proof and lets the prover commit to their inputs via homomorphic ciphertexts $c_{1,j}$ (for a known shared key). Then the extractor chooses challenge bits $\sigma_{i,j}$ and sends them to the 2PC. The prover outputs verification bits $t_{i,j}$. The extractor rewinds the prover to just before they received the challenge bits for the 2PC. The extractor negates all challenge bits to $\neg\sigma_{i,j}$, sends them to the 2PC and continues the protocol. Let the prover's verification bits after rewinding be $t'_{i,j}$. We assume that the prover has consistent inputs and hence these inputs are extractable: the prover's inputs in ZKP (1) are $t_{i,j} \oplus t'_{i,j}$.

The soundness of ZKP (3) is a special case of authenticity of garbled circuits [4]. The challenge bits, $v_{i,0,j}$ and $v_{i,1,j}$, are input to the 2PC. Note that the soundness of the ZKP (1) ensures that the entire execution of the verifier is secure against malicious behaviour, including its conversion of the challenge bits from FHE to 2PC. The output depends on the output of the 2PC. Since the prover only evaluates the garbled circuit, it is bound to the correct or no output due to the authenticity property of garbled circuits. It can hence only produce one consistent set of output labels $v_{i,\omega_i,j}$.

This completes our security proof. Note that only the proof of ZKP (3) is recursive to the proof of ZKP (1), and hence all proofs are valid if ordered from (1) to (3). \square

C Malicious Security for PSD

So far, our conversion is secure only for the case of $d = 2$ parties, where at most one party is malicious. Recall that after 2PC to FHE conversion, both parties P_1 and P_i

have proven to each other correct computation of $c = \text{Enc}(s)$ and $c' = \text{Enc}(s')$. They homomorphically combine c and c' to $\text{Enc}(f_{i,j,k}) = \text{Enc}(s \oplus s')$. The new challenge when dealing with $d > 2$ parties is that both P_1 and P_i can be malicious, fabricate various different $\text{Enc}(f_{i,j,k})$, and send different $\text{Enc}(f_{i,j,k})$ to different other parties.

To mitigate, one could somehow run ZK proofs in public such that all other parties automatically observe the correct $\text{Enc}(f_{i,j,k})$, but this is expensive. A more elegant solution would be that both parties P_1 and P_i sign $\text{Enc}(f_{i,j,k})$ at the end of their conversion, and P_i sends their signature to P_1 . Then, P_1 could use a secure echo broadcast [22] to send $\text{Enc}(f_{i,j,k})$ and both signatures of $\text{Enc}(f_{i,j,k})$ to all parties. As a result, all parties would receive the same $\text{Enc}(f_{i,j,k})$ and verify that P_1 and P_i have agreed on it.

P_1 and P_i malicious However, an interesting new challenge occurs when both P_1 and P_i are malicious and agree on a wrong $\text{Enc}(f_{i,j,k})$. For example, P_1 and P_i could agree on $\text{Enc}(0)$ even though P_i has an entry $e_{i,u}$ in its j^{th} bucket which equals an entry $e_{1,k}$ in P_1 's j^{th} bucket. Note that this is not an attack, as the adversary can anyways control P_i 's input and set it to arbitrary values. So, the above case would be equivalent to the adversary setting P_i 's input $e_{i,u}$ to something different from $e_{1,k}$ in the first place. The only property P_1 and P_i have to prove to all other parties is that ciphertext $\text{Enc}(f_{i,j,k})$ encrypts a bit.

As neither P_1 nor P_i know $f_{i,j,k}$, we use a different strategy. Party P_1 proves in ZK that c encrypts a bit, and P_i proves that c' encrypts a bit. Parties broadcast c and c' with both proofs. Using c and c' all parties compute $\text{Enc}(f_{i,j,k})$ homomorphically.

Finally, to force P_1 to always use the same inputs during pairwise comparisons with different P_i , we require P_1 to initially commit to its input using FHE ciphertexts and securely broadcast those ciphertexts to all other parties. The consistency of inputs can then be verified using ZK Protocol (1).

Joint decryption Recall that the 2PC to FHE conversion internally runs ZK Protocol (3) and requires a joint decryption between P_1 and P_i . In the case of $d > 2$ parties, joint decryption is still possible, but involves all d parties. So, both P_1 and P_i broadcast a request to decrypt the current $\Delta'_{i,\pi(0)}$ and $\Delta'_{i,\pi(1)}$, and all parties reply to P_1 with their share of the decryption (plus proof of correct decryption). Note that this does not change our total message complexity. We need to run $O(1)$ broadcasts for each $f_{i,j,k}$ anyways.

D Complexity Analysis

We present and compare complexities of our mixed-techniques approach for evaluating F with related schemes. As there is no dedicated protocol for multi-party maliciously-secure PSD, we compare complexities with those for evaluating F using general MPC techniques SPDZ [15], constant-round MPC [39], and (semi-honest) FHE. Table 2 shows results of “online” phases only (SPDZ, constant-round MPC, our techniques). We stress that in contrast to our more detailed explanations below, Table 2 presents only a summary, focussing on those costs which dominate computation and communication. For example for the FHE-based approach, we silently ignore the n FHE additions in the outer part of F , as $O(d \ln \log n)$ FHE multiplications will dominate total computation time. As mentioned above, we set $m \in O(\frac{n}{\log n})$ and $\beta \in O(\log n)$.

	Comp. / party	Comm. / party	Rounds
FHE	$O(\mathcal{I}) \cdot \mathcal{C}_{\text{FHE}^*}$	$O(\ell n) \cdot BC_{ \text{FHE} }$	$O(1)$
Constant Round MPC [39]	$O(\mathcal{I}) \cdot \mathcal{C}_{\text{FHE}^*}$	$O(\mathcal{I}) \cdot BC_{ \text{FHE} }$	$O(1)$
SPDZ [15]	$O(d\mathcal{I}) \cdot \mathcal{C}_{GF(2^{\ell+\lambda})^*}$	$O(d\mathcal{I}) \cdot \text{SYM} + O(n) \cdot BC_{ GF(2^{\ell+\lambda}) }$	$O(\log d + \log \log n)$
This paper	$O(\mathcal{I}) \cdot \mathcal{C}_{\text{FHE}^*}$	$O(\mathcal{I}) \cdot \text{FHE} + O(n) \cdot BC_{ \text{FHE} }$	$O(1)$

Table 2. Complexities for Multi-Party Maliciously-Secure PSD using different techniques. Table shows *only online* phases (if applicable). Table lists *only dominating* computation or communication costs, see text. λ : statistical security parameter, κ : computational security parameter, \mathcal{I} : total number of comparisons ($\mathcal{I} = d\ell n \log n$), d : number of parties, n : elements per party, ℓ : input length, $\mathcal{C}_{GF(2^{\ell+\lambda})^*}$: comp. cost for $GF(2^{\ell+\lambda})$ multiplication, H : comp. cost for hash evaluation, $|\text{SYM}|$: size of symmetric ciphertext of $GF(2^{\ell+\lambda})$ element, $|H|$: size of a hash, $|\text{FHE}|$: size of a FHE ciphertext, BC_x : secure broadcast of x bit, \mathcal{I} : total number of bit comparisons ($\mathcal{I} = d\ell n \log n$). For practical scenarios, we simplify: $O(\ell n) \cdot BC_\kappa \subseteq O(\mathcal{I}) \cdot BC_{|\text{FHE}|}$, $\ell d^3 \in O(d\mathcal{I})$, $\frac{\lambda \mathcal{I}}{\log n} + dn\lambda^2 \in O(\mathcal{I})$, $O(I + nd\lambda \cdot (\ell + \lambda)) \cdot H \subseteq O(\mathcal{I}) \cdot \mathcal{C}_{\text{FHE}^*}$, $O(n \cdot (\ell \cdot (\log n + \lambda) + \lambda^2)) \cdot |H| \subseteq O(\mathcal{I}) \cdot |\text{FHE}|$, $O(nd(\lambda\ell + \lambda^2)) \cdot |\text{FHE}| \subseteq O(\mathcal{I}) \cdot |\text{FHE}|$, $O(\ell) \cdot BC_{|H|} \subseteq O(nd) \cdot BC_{|\text{FHE}|}$.

To implement secure broadcast, we use the standard echo broadcast [15, 22, 39, 40] which has message complexity $O(d^2)$.

(Semi-Honest) FHE Let $\mathcal{C}_{\text{FHE}^*}$ be the computational complexity for a FHE multiplication and $\mathcal{C}_{\text{FHE}+}$ the computational complexity for a FHE addition. A standard FHE implementation arithmetizes F 's inner part $f_{i,j,k}$. There, two ℓ Bit elements are compared with $O(\ell)$ multiplications (implementing XNORs and ANDs), followed by $\log n$ multiplications to realize \bigvee . Finally, d multiplications are necessary for \prod . In total, FHE requires $O(d\ell n \log n) \cdot \mathcal{C}_{\text{FHE}^*}$ homomorphic multiplications with a multiplicative circuit depth of $\log \ell + \log \log n + \log d + 1$. Even for reasonable values $\ell = 32$, $d = 10$, $n = 2^{20}$, the multiplicative depth is already 14 which leads to huge runtimes in practice [43]. Note that homomorphic additions also increase ciphertext noise. While noise increased by additions is roughly one order of magnitude less than with multiplications [57], and we do not count additions in our comparison, we stress that additive noise requires FHE parameter selection to result in even slower computations.

Communication complexity with FHE comprises securely broadcasting all $(m \cdot \beta) \in O(n)$ input elements encrypted bit by bit and partial decryptions for the final ℓ Bit output. Such a standard FHE evaluation of F leads to a constant round complexity.

Constant-Round MPC An implementation based on recent constant-round MPC protocols [30, 39, 40] replaces F 's arithmetic operators with Boolean operators, i.e., the \prod by \bigwedge and each \sum by \bigvee . The result is a circuit with $d\ell n$ input wires, $n\ell$ per party, one output wire, and $d\ell n \log n$ gates. This circuit is then evaluated in an online phase having the following complexities: (I) For each input wire of each party P_i , P_i broadcasts one PRG seed of length κ (security parameter), and all parties perform a distributed decryption, also broadcasting partial decryptions. (II) For each gate, all parties perform a distributed decryption. Together, per party, this requires a total of

$O(d\ell n \log n)$ broadcasts of size comparable to a FHE ciphertext and $O(n\ell)$ broadcasts of PRG seeds. Lindell et al. [39] require 9 rounds and a FHE multiplicative depth of 3.

SPDZ Comparing two ℓ Bit integers is implemented in SPDZ [15] by Catrina and de Hoogh [11]’s arithmetization. For statistical security parameter λ , each comparison requires $d \cdot \ell$ multiplications in $GF(2^{\ell+\lambda})$ per party, in a constant number of rounds. The following \bigvee requires $\log n$ and the \prod requires d multiplications. Opening the final output requires $O(\ell \cdot d^3)$ multiplications per party. So in total, F ’s evaluation requires $O(nd \log nd\ell + \ell d^3) = O(d^2 \ell n \log n + \ell d^3)$ multiplications per party in $O(\log d + \log \log n)$ rounds. This is also the amount of shares which have to be securely exchanged between two parties. Initial sharing of $O(n)$ elements of each party requires $O(n)$ secure broadcasts.

Our Mixed-Technique (FHE) Let \mathcal{C}_{2PC} denote the computational complexity for computing the 2PC sub-protocol for inner circuits $f_{i,j,k}$ of F . For P_1 , computational complexity for evaluating F is $O(nd) \cdot \mathcal{C}_{2PC}$ plus $O(nd) \cdot \mathcal{C}_{FHE^*}$ plus $O(n) \cdot \mathcal{C}_{FHE^+}$. $m \in O(\frac{n}{\log n})$ and $\beta \in O(\log n)$, So, the computational complexity is in $O(n \cdot (\mathcal{C}_{FHE^+} + d \cdot (\mathcal{C}_{2PC} + \mathcal{C}_{FHE^*})))$.

In summary, \mathcal{C}_{2PC} implies 2PC evaluation of a circuit of $O(\ell \cdot (\log n + \lambda) + \lambda^2)$ gates.

We use the scheme by Wang et al. [59] as 2PC building block, which implements evaluation of each circuit with $O(\ell \cdot (\log n + \lambda) + \lambda^2)$ calls to a cryptographic hash function. There are d parties and $O(\frac{n}{\log n})$ hash table buckets of $O(\log n)$ entries, leading to a total of $O(n \cdot (\ell \cdot (\log n + \lambda) + \lambda^2))$ hashes per party.

Regarding the FHE part of the conversion, we need $O(\lambda(\ell + \lambda))$ FHE multiplications \mathcal{C}_{FHE^*} , $O(\lambda(\ell + \lambda))$ encryptions, one decryption, one ZK proof Scalar, and one ZK proof Shuffle per comparison. Assuming the computational cost of decryptions and ZK proofs to be comparable to FHE multiplications up to constant factors, then all comparisons together cost a total of $O(dn\lambda(\ell + \lambda)) \cdot \mathcal{C}_{FHE^*}$. Multiplicative depth remains at 1. Evaluation of F ’s remaining (outer) arithmetic part adds dn FHE multiplications which, however, increase multiplicative circuit depth to $2 + \log d$. Note that this is a significant improvement over the pure FHE approach above. For example, with $d = 10$ parties, multiplicative depth is only 6, independent of n .

For comparisons $f_{i,j,k}$, we send $O(n \cdot (\ell \cdot (\log n + \lambda) + \lambda^2))$ hash values per party and $O(nd(\lambda\ell + \lambda^2))$ FHE ciphertexts for party P_1 for the conversion. In total, P_1 also broadcasts $O(nd)$ FHE ciphertexts and $O(\ell)$ commitments to their input.

The total number of rounds is asymptotically constant in d, ℓ, λ , and n , and it is low in practice: only 6 rounds are necessary for the online phase. To construct authenticated garbled tables, efficient implementations [18] realize preprocessing in 3 rounds, resulting in a total of 9 rounds.

The comparison of the complexities of our protocol confirms our assessment. FHE is the most communication efficient approach, but the evaluation shows that its running times are not yet practical for deep circuits. SPDZ’s [15] deployment is challenged by its communication complexity and constant-round MPC protocols [39] are complex and require large amounts of memory. Our protocol and composition technique strikes a balance of communication cost and computational efficiency.

E Supporting Larger Plaintext Spaces

Our presentation above describes arithmetic sub-circuits C_i^{Arith} operating over single bits. That is, each ciphertext encrypts a single bit and homomorphic operations are over bits. This can be inefficient as parties often want to compute on larger integers, e.g., 32 Bit integers. Homomorphic encryption schemes anyways operate over large plaintext spaces, where addition of a large, multiple bit integer is a single homomorphic operation. A large plaintext space also allows for SIMD techniques.

To improve performance, we can extend conversion from operating over $GF(2)$ plaintexts to operate over plaintexts of arbitrary fields $GF(q)$ by instituting the following two modifications. In our conversions, ZK Protocols, and ZK proofs, we replace using XORs to share a single bit or combine two shares to a bit by additions and subtractions over $GF(q)$. Random bits serving as a share for a party become random elements of $GF(q)$. Second, n single bit encryptions $c_i = \text{Enc}(b_i)$ output by our 2PC to FHE conversion are combined to a single n bit encrypted integer by each party computing $\sum_{i=0}^{n-1} 2^i \cdot c_{i+1}$.