

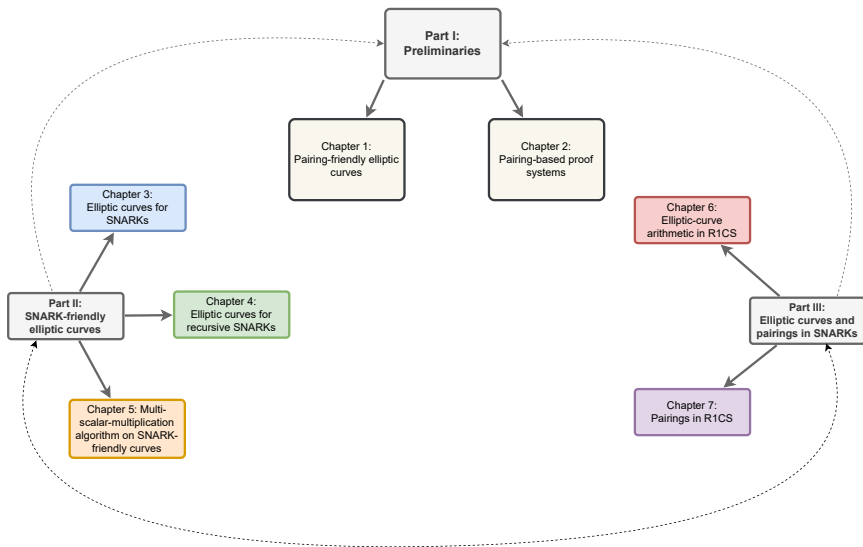
ZK-SNARKs & Elliptic curves

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1 Preliminaries

- Zero-knowledge proof (ZKP)
- ZK-SNARK
- proof composition

2 Choice of elliptic curves

- SNARK curves
- Implementations

Zero-Knowledge Proofs

Alice

I know the solution to
this complex equation

Bob

No idea what the solution is
but Alice must know it

← "Prove it"

← Challenge

→ Response

Zero-Knowledge for public keys: Sigma protocol

Alice

I know x such that $g^x = y$

Bob

Zero-Knowledge for public keys: Sigma protocol

Alice

I know x such that $g^x = y$

$$r \xleftarrow{\text{random}} \mathbb{Z}_p \quad \xrightarrow{A = g^r}$$

Bob

Zero-Knowledge for public keys: Sigma protocol

Alice

I know x such that $g^x = y$

$r \xleftarrow{\text{random}} \mathbb{Z}_p$

$$A = g^r$$



c



Bob

$c \xleftarrow{\text{random}} \mathbb{Z}_p$

Zero-Knowledge for public keys: Sigma protocol

Alice

I know x such that $g^x = y$

$$r \xleftarrow{\text{random}} \mathbb{Z}_p \quad \xrightarrow{A = g^r}$$

$$\xleftarrow{c}$$

$$s = r + c \cdot x \quad \xrightarrow{s}$$

Bob

$$c \xleftarrow{\text{random}} \mathbb{Z}_p$$

Zero-Knowledge for public keys: Sigma protocol

Alice

I know x such that $g^x = y$

$$r \xleftarrow{\text{random}} \mathbb{Z}_p \quad \xrightarrow{A = g^r}$$

$$\xleftarrow{c}$$

$$s = r + c \cdot x \quad \xrightarrow{s}$$

Bob

$$c \xleftarrow{\text{random}} \mathbb{Z}_p$$

$$g^s \stackrel{?}{=} A \cdot y^c$$

with $A \cdot y^c = g^r \cdot g^{x \cdot c}$
then $g^r \cdot g^{x \cdot c} = g^{r+x \cdot c}$

Non-Interactive Zero-Knowledge (NIZK) Sigma protocol

Alice

I know x such that $g^x = y$

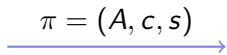
$$r \xleftarrow{\text{random}} \mathbb{Z}_p$$

$$A = g^r$$

$$c = H(A, y)$$

$$s = r + c \cdot x$$

$$\pi = (A, c, s)$$



Bob

$$g^s \stackrel{?}{=} A \cdot y^c$$

$$c \stackrel{?}{=} H(A, y)$$

- *specific* statement vs *general* statement
- *interactive* vs *non-interactive* protocol
- *transparent* setup vs *trapdoored* setup vs *no* setup
- *Any* verifier vs *given* verifier
- prover complexity (Alice)
- verifier complexity (Bob)
- communication complexity (size of the proof and the setup)
- security assumptions, cryptographic primitive...
- ...

Blockchains and ZKP

A blockchain is a public peer-to-peer *decentralized*, *transparent*, *immutable*, *paying* ledger.

- *Transparent*: everything is visible to everyone
- *Immutable*: nothing can be removed once written
- *Paying*: everyone should pay a fee to use

Transparent $\xrightarrow{\text{Problem}}$ confidentiality

$\xrightarrow{\text{Solution}}$ ZKP

setup, prover?, verifier?

Immutable $\xrightarrow{\text{Problem}}$ scalability

$\xrightarrow{\text{Solution}}$ ZKP

Communication complexity

Paying $\xrightarrow{\text{Problem}}$ cost

$\xrightarrow{\text{Solution}}$ ZKP

Verifier complexity, prover?

ZKP literature landmarks

- First ZKP paper [GMR85]
- Non-Interactive ZKP [BFM88]
- Succinct ZKP [K92]
- Succinct Non-Interactive ZKP [M94]
- Succinct NIZK without the PCP Theorem [Groth10]
- “SNARK” terminology and characterization of existence [BCCT11]
- Succinct NIZK without PCP Theorem and Quasi-linear prover time [GGPR13]
- Succinct NIZK without with constant-size proof and constant-time verifier (Groth16)
- First succinct NIZK with universal and updatable setup [Sonic19]
- Active research and implementation on SNARK with universal and updatable setup [PLONK19]
- ...

Zero-knowledge proof

What is a zero-knowledge proof?

"I have a *sound*, *complete* and *zero-knowledge* proof that a statement is true". [GMR85]

Sound

False statement \implies cheating prover cannot convince honest verifier.

Complete

True statement \implies honest prover convinces honest verifier.

Zero-knowledge

True statement \implies verifier learns nothing other than statement is true.

Zero-knowledge proof

ZK-SNARK: Zero-Knowledge Succinct Non-interactive ARgument of Knowledge

"I have a *computationally sound, complete, zero-knowledge, succinct, non-interactive* proof that a statement is true and that I know a related secret".

Succinct

Honestly-generated proof is very "short" and "easy" to verify.

Non-interactive

No interaction between the prover and verifier for proof generation and verification.

ARgument of Knowledge

Honest verifier is convinced that a computationally bounded prover knows a secret information.

ZK-SNARK

Preprocessing ZK-SNARK of NP language

Let F be a **public** NP program, x and z be **public** inputs, and w be a **private** input such that $z := F(x, w)$.

A ZK-SNARK consists of algorithms S, P, V s.t. for a security parameter λ :

$$\text{Setup:} \quad (pk, vk) \quad \leftarrow \quad S(F, \tau, 1^\lambda)$$

ZK-SNARK

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A ZK-SNARK consists of algorithms S, P, V s.t. for a security parameter λ :

$$\begin{array}{llll} \text{Setup:} & (pk, vk) & \leftarrow & S(F, \tau, 1^\lambda) \\ \text{Prove:} & \pi & \leftarrow & P(x, z, w, pk) \end{array}$$

ZK-SNARK

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Setup:	(pk, vk)	\leftarrow	$S(F, \tau, 1^\lambda)$
Prove:	π	\leftarrow	$P(x, z, w, pk)$
Verify:	false/true	\leftarrow	$V(x, z, \pi, vk)$

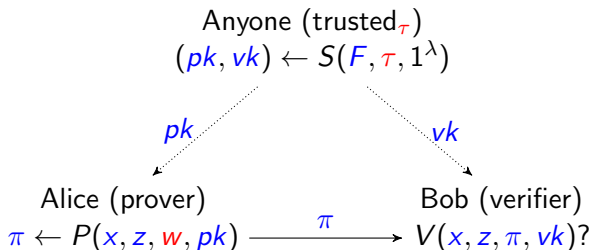
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Prove:	π	\leftarrow	$P(x, z, w, pk)$
Verify:	false/true	\leftarrow	$V(x, z, \pi, vk)$



Succinctness: An honestly-generated proof is very "short" and "easy" to verify.

Definition [BCTV14b]

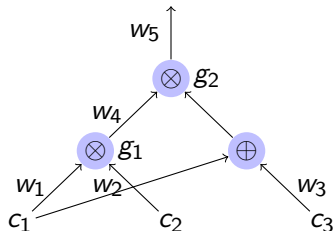
A succinct proof π has size $O_\lambda(1)$ and can be verified in time $O_\lambda(|F| + |x| + |z|)$, where $O_\lambda(\cdot)$ is some polynomial in the security parameter λ .

main ideas:

- 1 Reduce a "general statement" satisfiability to a polynomial equation satisfiability.
- 2 Use Schwartz-Zippel lemma to succinctly verify the polynomial equation with high probability.
- 3 Use homomorphic hiding cryptography to blindly verify the polynomial equation.
- 4 Use Fiat-Shamir transform to make the protocol non-interactive.

Arithmetization of the statement

Statement \rightarrow Arithmetic circuit \rightarrow Rank 1 Constraint System (R1CS) \rightarrow Quadratic Arithmetic Program (QAP) \rightarrow zkSNARK Proof



$$U(x)V(x) - W(x) = H(x)T(x) \quad (\text{QAP})$$

$$U(\tau)V(\tau) - W(\tau) = H(\tau)T(\tau)$$

$$\text{HH}(U(\tau)V(\tau) - W(\tau) = H(\tau)T(\tau))$$

Instead of verifying the QAP on the whole domain $\mathbb{F} \rightarrow$ verify it in a single random point $\tau \in \mathbb{F}$.

Schwartz–Zippel lemma

Any two distinct polynomials of degree d over a field \mathbb{F} can agree on at most a $d/|\mathbb{F}|$ fraction of the points in \mathbb{F} .

Blind evaluation of QAP

Let's take the example of polynomial U :

- Alice can send U to Bob and he computes $U(\tau)$ → This breaks the zero-knowledge.
- Bob can send τ to Alice and she computes $U(\tau)$ → This breaks the soundness.

We need a homomorphic hiding cryptographic primitive to evaluate $U(x)$ at τ without Bob learning U nor Alice learning τ .

$$U(\tau) = u_0 + u_1\tau + u_2\tau^2 + \dots + u_d\tau^d$$
$$HH(U(\tau)) = u_0 + u_1HH(\tau) + u_2HH(\tau^2) + \dots + u_dHH(\tau^d)$$

Homomorphic hiding function w.r.t.:

- **d additions** (arbitrary d)
- **1 multiplication** (for $U \cdot V$ and $H \cdot T$).

Blind evaluation can be achieved with *black-box* pairings:

$$e(H(\tau)G_1, T(\tau)G_2) \cdot e(W(\tau)G_1, G_2) = e(U(\tau)G_1, V(\tau)G_2)$$

$$e(G_1, G_2)^{H(\tau)T(\tau)} \cdot e(G_1, G_2)^{W(\tau)} = e(G_1, G_2)^{U(\tau)V(\tau)}$$

$$C_{te}^{H(\tau)T(\tau)+W(\tau)} = C_{te}^{U(\tau)V(\tau)}$$

Notations

Pairing-based zkSNARK

- $E: y^2 = x^3 + ax + b$ elliptic curve defined over \mathbb{F}_q , q a prime power.
- r prime divisor of $\#E(\mathbb{F}_q) = q + 1 - t$, t Frobenius trace.
- $-D$ CM discriminant, $4q = t^2 + Dy^2$ for some integer y .
- d degree of twist.
- k embedding degree, smallest integer $k \in \mathbb{N}^*$ s.t. $r \mid q^k - 1$.
- $\mathbb{G}_1 \subset E(\mathbb{F}_q)$ and $\mathbb{G}_2 \subset E(\mathbb{F}_{q^k})$ two groups of order r .
- $\mathbb{G}_T \subset \mathbb{F}_{q^k}^*$ group of r -th roots of unity.
- pairing $e: \mathbb{G}_1 \times \mathbb{G}_2 \rightarrow \mathbb{G}_T$.

Proof composition

A proof

Example: Groth16 [Gro16]

Given an instance $\Phi = (a_0, \dots, a_\ell) \in \mathbb{F}_r^\ell$ of a **public** NP program F

- $(pk, vk) \leftarrow S(F, \tau, 1^\lambda)$ where

$$vk = (vk_{\alpha,\beta}, \{vk_{\pi_i}\}_{i=0}^\ell, vk_\gamma, vk_\delta) \in \mathbb{G}_T \times \mathbb{G}_1^{\ell+1} \times \mathbb{G}_2 \times \mathbb{G}_2$$

- $\pi \leftarrow P(\Phi, w, pk)$ where

$$\pi = (A, B, C) \in \mathbb{G}_1 \times \mathbb{G}_2 \times \mathbb{G}_1 \quad (O_\lambda(1))$$

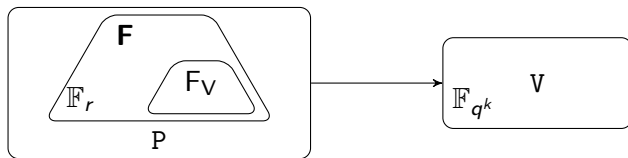
- $0/1 \leftarrow V(\Phi, \pi, vk)$ where V is

$$e(A, B) = vk_{\alpha,\beta} \cdot e(vk_x, vk_\gamma) \cdot e(C, vk_\delta) \quad (O_\lambda(|\Phi|)) \quad (1)$$

and $vk_x = \sum_{i=0}^\ell [a_i] vk_{\pi_i}$ depends only on the instance Φ and $vk_{\alpha,\beta} = e(vk_\alpha, vk_\beta)$ can be computed in the trusted setup for $(vk_\alpha, vk_\beta) \in \mathbb{G}_1 \times \mathbb{G}_2$.

Recursive ZK-SNARKs

An arithmetic mismatch



F any program is expressed in \mathbb{F}_r

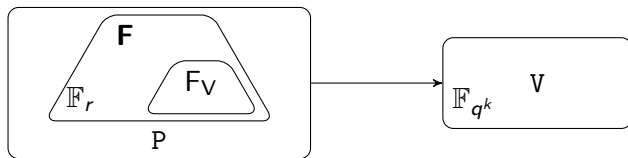
P proving is performed over \mathbb{G}_1 (and \mathbb{G}_2) (of order r)

V verification (eq. 1) is done in $\mathbb{F}_{q^k}^*$

F_V program of **V** is natively expressed in $\mathbb{F}_{q^k}^*$ not \mathbb{F}_r

Recursive ZK-SNARKs

An arithmetic mismatch



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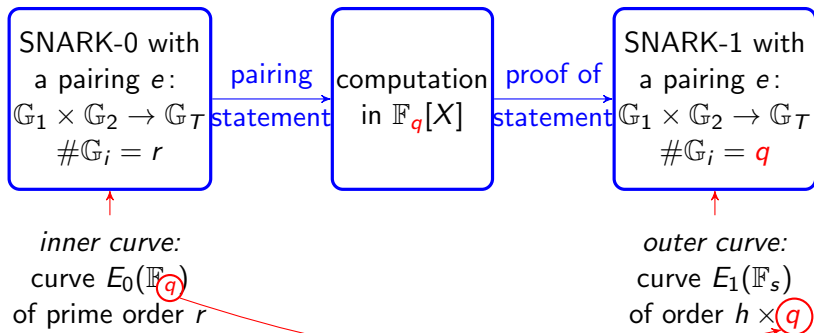
V verification (eq. 1) is done in $\mathbb{F}_{q^k}^*$

F_v program of V is natively expressed in $\mathbb{F}_{q^k}^*$ not \mathbb{F}_r

- 1st attempt: choose a curve for which $q = r$ (impossible)
- 2nd attempt: simulate \mathbb{F}_q operations via \mathbb{F}_r operations ($\times \log q$ blowup)
- 3rd attempt: use a cycle/chain of pairing-friendly elliptic curves [CFH⁺15, BCTV14a, BCG⁺20]

Recursive ZK-SNARKs

A proof of a proof



Given q , search for a pairing-friendly curve E_1 of order $h \cdot q$ over a field \mathbb{F}_s

Proof composition

cycles and chains of pairing-friendly elliptic curves

Definition

An m -chain of elliptic curves is a list of distinct curves

$$E_1/\mathbb{F}_{q_1}, \dots, E_m/\mathbb{F}_{q_m}$$

where q_1, \dots, q_m are large primes and

$$\#E_2(\mathbb{F}_{q_2}) = q_1, \dots, \#E_i(\mathbb{F}_{q_i}) = q_{i-1}, \dots, \#E_m(\mathbb{F}_{q_m}) = q_{m-1}. \quad (2)$$

Definition

An m -cycle of elliptic curves is an m -chain, with

$$\#E_1(\mathbb{F}_{q_1}) = q_m. \quad (3)$$

Choice of elliptic curves

ZK-curves

• SNARK

- E/\mathbb{F}_q BN, BLS12, BW12?, KSS16? ... [FST10]
 - pairing-friendly
 - $r - 1$ highly 2-adic (efficient FFT)

• Recursive SNARK (2-cycle)

- E_1/\mathbb{F}_{q_1} and E_2/\mathbb{F}_{q_2} MNT4/MNT6 [FST10, Sec.5], ? [CCW19]
 - both pairing-friendly
 - $r_2 = q_1$ and $r_1 = q_2$
 - $r_{\{1,2\}} - 1$ highly 2-adic (efficient FFT)
 - $q_{\{1,2\}} - 1$ highly 2-adic (efficient FFT)

• Recursive SNARK (2-chain)

- E_1/\mathbb{F}_{q_1} BLS12 ($seed \equiv 1 \pmod{3 \cdot 2^{large}}$) [BCG⁺20], ?
 - pairing-friendly
 - $r_1 - 1$ highly 2-adic
 - $q_1 - 1$ highly 2-adic
- E_2/\mathbb{F}_{q_2} Cocks–Pinch algorithm
 - pairing-friendly
 - $r_2 = q_1$

Choice of elliptic curves

Curve E_2/\mathbb{F}_{q_2}

- q is a prime or a prime power
 - t is relatively prime to q
 - ~~r is prime~~
 - ~~r divides $q + 1 - t$~~
 - ~~r divides $q^k - 1$ (smallest $k \in \mathbb{N}^*$)~~
 - $4q - t^2 = Dy^2$ (for $D < 10^{12}$) and some integer y
- } r is a **fixed** chosen prime that divides $q + 1 - t$ and $q^k - 1$ (smallest $k \in \mathbb{N}^*$)

Algorithm 1: Cocks–Pinch method

- 1 Fix k and D and choose a prime r s.t. $k|r - 1$ and $(\frac{-D}{r}) = 1$;
 - 2 Compute $t = 1 + x^{(r-1)/k}$ for x a generator of $(\mathbb{Z}/r\mathbb{Z})^\times$;
 - 3 Compute $y = (t - 2)/\sqrt{-D} \pmod r$;
 - 4 Lift t and y in \mathbb{Z} ;
 - 5 Compute $q = (t^2 + Dy^2)/4$ (in \mathbb{Q});
 - 6 back to 1 if q is not a prime integer;
-

2-chains

Limitations and improvements

- $\rho = \log_2 q / \log_2 r \approx 2$ (because $q = f(t^2, y^2)$ and $t, y \stackrel{\$}{\leftarrow} \text{mod } r$).
- The curve parameters (q, r, t) are not expressed as polynomials.

Algorithm 2: Brezing–Weng method

- 1 Fix k and D and choose an irreducible polynomial $r(x) \in \mathbb{Z}[x]$ with positive leading coefficient ¹ s.t. $\sqrt{-D}$ and the primitive k -th root of unity ζ_k are in $K = \mathbb{Q}[x]/r(x)$;
- 2 Choose $t(x) \in \mathbb{Q}[x]$ be a polynomial representing $\zeta_k + 1$ in K ;
- 3 Set $y(x) \in \mathbb{Q}[x]$ be a polynomial mapping to $(\zeta_k - 1)/\sqrt{-D}$ in K ;
- 4 Compute $q(x) = (t^2(x) + Dy^2(x))/4$ in $\mathbb{Q}[x]$;

-
- $\rho = 2 \max(\deg t(x), \deg y(x)) / \deg r(x) < 2$
 - $r(x), q(x), t(x)$ but does $\exists x_0 \in \mathbb{Z}^*, r(x_0) = r_{\text{fixed}}$ and $q(x_0)$ is prime ?

¹conditions to satisfy Bunyakovsky conjecture which states that such a polynomial produces infinitely many primes for infinitely many integers.

2-chains

Suggested construction: combines CP and BW

① Cocks–Pinch method

- $k = 6$ and $-D = -3 \implies$ 128-bit security, \mathbb{G}_2 coordinates in \mathbb{F}_q , GLV multiplication over \mathbb{G}_1 and \mathbb{G}_2
- restrict search to $\text{size}(q) \leq 768$ bits \implies smallest machine-word size

② Brezing–Weng method

- choose $r(x) = q_{\text{BLS12-377}}(x)$
- $q(x) = (t^2(x) + 3y^2(x))/4$ factors $\implies q(x_0)$ cannot be prime
- lift $t = r \times h_t + t(x_0)$ and $y = r \times h_y + y(x_0)$ [FK19, GMT20]

2-chains [CANS2020]

The suggested curve: BW6-761

$E : y^2 = x^3 - 1$ over \mathbb{F}_q of 761-bit with seed $x_0 = 0x8508c00000000$ and polynomials:

Our curve, $k = 6$, $D = 3$, $r = q_{\text{BLS12-377}}$

$$r(x) = (x^6 - 2x^5 + 2x^3 + x + 1)/3 = q_{\text{BLS12-377}}(x)$$

$$t(x) = x^5 - 3x^4 + 3x^3 - x + 3 + h_t r(x)$$

$$y(x) = (x^5 - 3x^4 + 3x^3 - x + 3)/3 + h_y r(x)$$

$$q(x) = (t^2 + 3y^2)/4$$

$$q_{h_t=13, h_y=9}(x) = (103x^{12} - 379x^{11} + 250x^{10} + 691x^9 - 911x^8 - 79x^7 + 623x^6 - 640x^5 + 274x^4 + 763x^3 + 73x^2 + 254x + 229)/9$$

Groth16 SNARK

- 128-bit security
- pairing-friendly
- efficient $\mathbb{G}_1, \mathbb{G}_2, \mathbb{G}_T$ and pairing
- $p - 1 \equiv r - 1 \equiv 0 \pmod{2^L}$ for large input $L \in \mathbb{N}^*$ (FFTs)

→ BLS ($k = 12$) family of roughly 384 bits with seed $x \equiv 1 \pmod{3 \cdot 2^L}$

Universal SNARK

- 128-bit security
- pairing-friendly
- efficient $\mathbb{G}_1, \mathbb{G}_2, \mathbb{G}_T$ and pairing
- $p - 1 \equiv r - 1 \equiv 0 \pmod{2^L}$ for large $L \in \mathbb{N}^*$ (FFTs)

→ BLS ($k = 24$) family of roughly 320 bits with seed $x \equiv 1 \pmod{3 \cdot 2^L}$

Groth16 SNARK

- 128-bit security
- pairing-friendly
- efficient $\mathbb{G}_1, \mathbb{G}_2, \mathbb{G}_T$ and pairing
- $r' = p$ ($r' - 1 \equiv 0 \pmod{2^L}$)

→ BW ($k = 6$) family of roughly 768 bits with $(t \bmod x) \bmod r \equiv 0$ or 3

Universal SNARK

- 128-bit security
- pairing-friendly
- efficient $\mathbb{G}_1, \mathbb{G}_2, \mathbb{G}_T$ and pairing
- $r' = p$ ($r' - 1 \equiv 0 \pmod{2^L}$)

→ BW ($k = 6$) family of roughly 704 bits with $(t \bmod x) \bmod r \equiv 0$ or 3

→ CP ($k = 8$) family of roughly 640 bits

→ CP ($k = 12$) family of roughly 640 bits

All \mathbb{G}_i formulae and pairings are given in terms of x and some $h_t, h_y \in \mathbb{N}$.

Implementation and benchmark

Short-list of curves

We short list few 2-chains of the proposed families that have some additional nice engineering properties

- Groth16: BLS12-377 and BW6-761
- Universal: BLS24-315 and BW6-633 (or BW6-672)

Table: Cost of S, P and V algorithms for Groth16 and Universal. n =number of multiplication gates, a =number of addition gates and ℓ =number of public inputs. M_G =multiplication in G and P=pairing.

	S	P	V
Groth16	$3n M_{G_1}, n M_{G_2}$	$(4n - \ell) M_{G_1}, n M_{G_2}$	$3 P, \ell M_{G_1}$
Universal	$d_{\geq n+a} M_{G_1}, 1 M_{G_2}$	$9(n + a) M_{G_1}$	$2 P, 18 M_{G_1}$

Implementation and benchmark

<https://github.com/ConsenSys/gnark> (Go)

F_V : program that checks V (eq. 1) ($\ell = 1$, ~~$n = 19378$~~ $n = 19378$)
[Housni22] "Pairings in R1CS"

Table: Groth16 (ms)

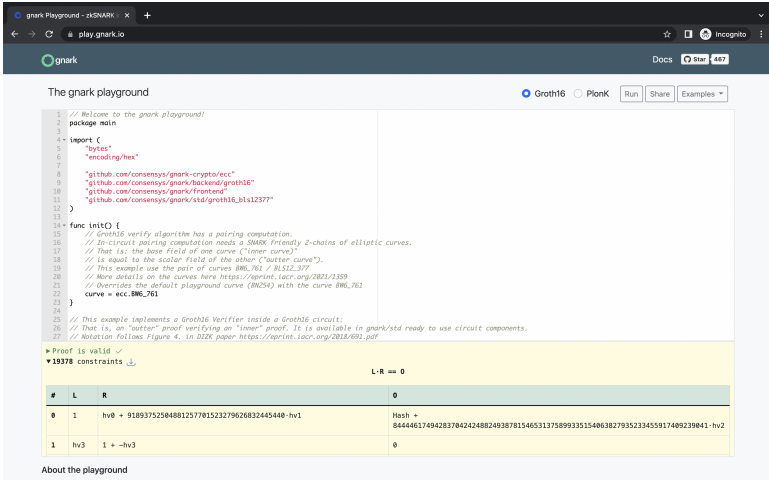
	S	P	V
BLS12-377	387	34	1
BLS24-315	501	54	4
BW6-761	1226	114	9
BW6-633	710	69	6
BW6-672	840	74	7

Table: Universal (ms)

	S	P	V
BLS12-377	87	215	4
BLS24-315	76	173	1
BW6-761	294	634	9
BW6-633	170	428	6
BW6-672	190	459	7

Play with gnark!

Write SNARK programs at <https://play.gnark.io/>
Example: Proof of Groth16 V program (eq. 1)



The screenshot shows the gnark playground interface. At the top, there's a browser address bar with 'play.gnark.io'. Below it, the page title is 'The gnark playground' with a dropdown menu set to 'Groth16'. There are buttons for 'Run', 'Share', and 'Examples'. The main area contains a Go code snippet for a Groth16 proof. Below the code, a yellow box indicates 'Proof is valid' with 19378 constraints. A table shows the L-R == 0 result for two rows of constraints.

```
1 // Welcome to the gnark playground!
2 package main
3
4 import (
5     "bytes"
6     "encoding/hex"
7
8     "github.com/consensys/gnark-crypto/ecc"
9     "github.com/consensys/gnark/backend/groth16"
10    "github.com/consensys/gnark/frontend"
11    "github.com/consensys/gnark/std/groth16/bls12377"
12 )
13
14 func init() {
15     // Groth16 verify algorithm has a pairing computation.
16     // In-circuit pairing computation needs a SNARK friendly 2-chains of elliptic curves.
17     // That is: the base field of one curve ("inner curve")
18     // is equal to the scalar field of the other ("outer curve").
19     // This example use the pair of curves BNG_761 / BLS12_377
20     // More details on the curves here https://eprint.iacr.org/2021/1359
21     // Overrides the default playground curve (BN254) with the curve BNG_761
22     curve = ecc.BNG_761
23 }
24
25 // This example implements a Groth16 Verifier inside a Groth16 circuit:
26 // That is, an "outer" proof verifying an "inner" proof. It is available in gnark/std ready to use circuit components.
27 // Notation follows Figure 4. in DIZK paper https://eprint.iacr.org/2018/691.pdf
```

► Proof is valid ✓
▼ 19378 constraints [↓](#)

L-R == 0

#	L	R	0
0	1	hv0 + 91893752504881257701523279626832445440·hv1	Hash + 8444461749428370424248824938781546531375899335154063827935233455917409239041·hv2
1	hv3	1 + -hv3	0

About the playground

papers Optimized and secure pairing-friendly elliptic curve suitable for one layer proof composition (**CANS 2022**)

Families of SNARK-friendly 2-chains of elliptic curves (**EUROCRYPT 2022**)

A survey of elliptic curves for proof systems (**DCC 2022**)

implementations [github/ConsenSys/gnark-crypto](https://github.com/ConsenSys/gnark-crypto) (Go)

[gitlab/inria/snark-2-chains](https://gitlab.inria.fr/snark-2-chains) (SageMath/MAGMA)

other papers Co-factor clearing and subgroup membership on pairing-friendly elliptic curves (**AFRICACRYPT 2022**)

Pairings in Rank-1 Constraint System (**In submission**)

THANK YOU!



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