

Bayer-Groth mixserver protocol

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A CRYPTOGRAPHIC DEFINITIONS

From now on, we abbreviate *Probabilistic Polynomial-time Turing Machine* into *PPTM*.

A.1 Commitment schemes

For an infinite countable set $\mathbb{X}$, we define the property $\Phi[\mathbb{X}]$ as follows

$$\Phi[\mathbb{X}] \text{ holds} \stackrel{\text{def}}{\iff} \begin{cases} \mathbb{X} \stackrel{\text{def}}{=} \bigcup_{\eta \in \mathbb{N}^*} \mathbb{X}^{(\eta)} ; \\ \forall \eta \in \mathbb{N}^*, \text{Card}(\mathbb{X}^{(\eta)}) < +\infty \quad (\mathbb{X}^{(\eta)} \text{ is finite}) ; \\ \text{and } \log_2 \text{Card}(\mathbb{X}^{(\eta)}) \geq \eta. \end{cases} \quad (\Phi)$$

Let $\mathbb{M}$ be an infinite countable set of messages such that $\Phi[\mathbb{M}]$ holds and, for all $\eta \in \mathbb{N}^*$, $(\mathbb{M}^{(\eta)}, \otimes)$ is an abelian group (let us say multiplicative). Let $\mathbb{KS}[\mathbb{M}]$ be a tuple

$$\mathbb{KS}[\mathbb{M}] \stackrel{\text{def}}{=} \langle \mathbb{P}_{\mathbb{M}}, \mathbb{S}_{\mathbb{M}}, \mathbb{V}_{\mathbb{M}}, \text{Gen}_{\mathbb{M}}, \text{Com}_{\mathbb{M}} \rangle$$

where

- For any set $\mathbb{X} \in \{\mathbb{P}_{\mathbb{M}}, \mathbb{S}_{\mathbb{M}}, \mathbb{V}_{\mathbb{M}}\}$ the property $\Phi[\mathbb{X}]$ holds ;
- The PPTM algorithm $\text{Gen}_{\mathbb{M}} : \mathbb{N}^* \rightarrow \mathbb{P}_{\mathbb{M}}$ takes as input a security parameter $\eta \in \mathbb{N}^*$ and outputs a commitment key $ck \leftarrow \text{Gen}_{\mathbb{M}}(\eta) \in \mathbb{P}_{\mathbb{M}}^{(\eta)}$;
- The PPTM algorithm $\text{Com}_{\mathbb{M}} : \mathbb{P}_{\mathbb{M}} \times \mathbb{M} \times \mathbb{S}_{\mathbb{M}} \rightarrow \mathbb{V}_{\mathbb{M}}$ takes as inputs a commitment key $ck \in \mathbb{P}_{\mathbb{M}}$, a message $m \in \mathbb{M}$ and a random value $r \in \mathbb{S}_{\mathbb{M}}$. Then it outputs a commit value $a \leftarrow \text{Com}_{\mathbb{M}}(ck, m; r) \in \mathbb{V}_{\mathbb{M}}$. Besides, for all security parameter $\eta \in \mathbb{N}^*$, we **must have** $ck \in \mathbb{P}_{\mathbb{M}}^{(\eta)}$, $m \in \mathbb{M}^{(\eta)}$, $r \in \mathbb{S}_{\mathbb{M}}^{(\eta)}$ and $a \in \mathbb{V}_{\mathbb{M}}^{(\eta)}$.

Definition A.1 (Perfect hiding).

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Definition A.2 (Binding error).

Definition A.3 (Homomorphic commitment scheme). We say that the tuple $\mathbb{KS}[\mathbb{M}]$ is a *homomorphic commitment scheme* for the message set $\mathbb{M}$ when the following properties hold

- For all security parameter $\eta \in \mathbb{N}^*$, the *randomness space* $(\mathbb{S}_{\mathbb{M}}^{(\eta)}, \oplus)$ is an abelian group (let us say additive) and the *commit value space* $(\mathbb{V}_{\mathbb{M}}^{(\eta)}, \odot)$ is also an abelian group (let us say multiplicative) ;
- $\mathbb{KS}[\mathbb{M}]$ is *perfectly hiding* ;
- There exists a negligible function $\delta : \mathbb{N}^* \rightarrow [0, 1]$ such that $\mathbb{KS}[\mathbb{M}]$ is *computationally binding* with binding error δ ;
- For all security parameter $\eta \in \mathbb{N}^*$, for all commitment key parameter $ck \in \mathbb{P}_{\mathbb{M}}^{(\eta)}$, the following function $\phi_{ck}^{(\eta)}$ is a *group homomorphism*:

$$\begin{aligned} \phi_{ck}^{(\eta)} : (\mathbb{M}^{(\eta)}, \otimes) \times (\mathbb{S}_{\mathbb{M}}^{(\eta)}, \oplus) &\longrightarrow (\mathbb{V}_{\mathbb{M}}^{(\eta)}, \odot) \\ (m, r) &\longmapsto \text{Com}_{\mathbb{M}}^{(\eta)}(ck, m; r) \end{aligned}$$

A.2 Zero-Knowledge proofs

In all this subsection, we fix a natural number $\mu \in \mathbb{N}$ and a relation $\mathcal{R} \subseteq \mathcal{PP}_{\mathcal{R}} \times \mathcal{X}_{\mathcal{R}} \times \mathcal{W}_{\mathcal{R}}$. Let $\mathbb{ZK}^{(\mu)}[\mathcal{R}] \stackrel{\text{def}}{=} (I, \mathcal{P}, \mathcal{V})$ be a $(2\mu + 1)$ -move interactive protocol for $\mathcal{R}$.

Definition A.4 (Perfect completeness). The protocol $\mathbb{ZK}^{(\mu)}[\mathcal{R}]$ is said to be *perfectly complete* when, for all PPTM adversary $\mathcal{A}$, the following property holds:

$$\forall \eta \in \mathbb{N}^*, \Pr_{\rho \in \mathbb{T}_{\eta}} \left[1 \leftarrow \text{Completeness}_{\mathbb{ZK}^{(\mu)}[\mathcal{R}]}^{\mathcal{A}}(\eta, \rho) \right] = 0,$$

where the cryptographic *completeness game* is defined in **Game 1**.

$$\text{Completeness}_{\mathbb{ZK}^{(\mu)}[\mathcal{R}]}^{\mathcal{A}}(\eta, (\rho_h, \rho_a)) - \text{Completeness}$$

$$\begin{aligned} &\sigma \leftarrow I(\eta; \rho_h) ; \\ &(x, w) \leftarrow \mathcal{A}(\eta, \sigma; \rho_a) ; \\ &\text{tr} \leftarrow (\mathcal{P}(w) \stackrel{(\mu)}{=} \mathcal{V})(\eta, \sigma, x; \rho_h) ; \\ &b \leftarrow v_{\mathcal{R}}^{\sigma, x}(\text{tr}) \wedge \neg (\phi_{\mathcal{R}}((\sigma, x, w))) ; \\ &\text{returns } b ; \end{aligned}$$

Game 1: Cryptographic completeness game for interactive protocols

Definition A.5 (Public coin). The protocol $\mathbb{ZK}^{(\mu)}[\mathcal{R}]$ is said to be *public coin* when, for all security parameter $\eta \in \mathbb{N}^*$, for all public parameter $\sigma \in \mathcal{PP}_{\mathcal{R}}$, for all public statement $x \in \mathcal{X}_{\mathcal{R}}$, for all witness $w \in \mathcal{W}_{\mathcal{R}}$ and for all PPTM prover $\mathcal{P}^*$ (both honest or dishonest), the following property holds

$$\forall i \in [1; \mu], m_{2i} = (c_i \stackrel{\$}{\leftarrow} \text{Ch}_{\mathcal{R}}^i),$$

where $(m_i)_{i=1}^{2\mu+1} \stackrel{\text{def}}{=} (\mathcal{P}^*(w) \Rightarrow_{\mathcal{R}}^{(\mu)} \mathcal{V})(\eta, \sigma, x)$ is an interaction of $\mathbb{ZK}^{(\mu)}[\mathcal{R}]$ with the **honest** verifier $\mathcal{V}$.

Definition A.6 (Soundness error). Let $\mathcal{A}$ be a PPTM adversary. We define the *soundness error* of $\mathcal{V}$ against the adversarial prover $\mathcal{A}$, noted $\varepsilon_{\mathcal{A}}$, to be the following function

$$\varepsilon_{\mathcal{A}} : \mathbb{N}^* \rightarrow [0, 1] \\ \eta \mapsto \Pr_{\rho \in \mathbb{T}_{\eta}} \left[1 \leftarrow \text{Soundness}_{\mathbb{ZK}^{(\mu)}[\mathcal{R}]}^{\mathcal{A}}(\eta, \rho) \right],$$

where the cryptographic *soundness game* is defined in **Game 2**.

$$\frac{\text{Soundness}_{\mathbb{ZK}^{(\mu)}[\mathcal{R}]}^{\mathcal{A}}(\eta, (\rho_h, \rho_a)) - \text{Soundness}}{\sigma \leftarrow \mathcal{I}(\eta; \rho_h); \\ x \leftarrow \mathcal{A}(\eta, \sigma; \rho_a); \\ \text{tr} \leftarrow (\mathcal{A}(\rho_a) \Rightarrow_{\mathcal{R}}^{(\mu)} \mathcal{V}(\rho_h))(\eta, \sigma, x); \\ b \leftarrow v_{\mathcal{R}}^{\sigma, \chi}(\text{tr}) \wedge x \notin \mathcal{L}_{\sigma}(\mathcal{R}); \\ \text{returns } b;}$$

Game 2: Cryptographic soundness game for interactive protocols

Definition A.7 (Knowledge soundness). The protocol $\mathbb{ZK}^{(\mu)}[\mathcal{R}]$ is said to be *knowledge sound with knowledge error* $\kappa : \mathbb{N}^* \rightarrow [0, 1]$ when, for all **deterministic** Polynomial-time adversarial prover $\mathcal{P}^*$, there exists a PPTM algorithm $\mathcal{E}_{\mathcal{R}}$, called the *knowledge extractor*, such that, for all PPTM adversary $\mathcal{A}$, and for all security parameter $\eta \in \mathbb{N}^*$, the following lower bound holds:

$$\Pr_{\rho \in \mathbb{T}_{\eta}} \left[1 \leftarrow \text{KnowSound}_{\mathbb{ZK}^{(\mu)}[\mathcal{R}], \mathcal{E}_{\mathcal{R}}}^{\mathcal{A}, \mathcal{P}^*}(\eta, \rho) \mid \varepsilon_{\mathcal{P}^*} \notin \text{negl}(\eta) \right] \geq 1 - \kappa(\eta),$$

where the cryptographic *knowledge soundness game* is defined in **Game 3**.

$$\frac{\text{KnowSound}_{\mathbb{ZK}^{(\mu)}[\mathcal{R}], \mathcal{E}_{\mathcal{R}}}^{\mathcal{A}, \mathcal{P}^*}(\eta, (\rho_h, \rho_a)) - \text{Knowledge soundness}}{\sigma \leftarrow \mathcal{I}(\eta; \rho_h); \\ (x, \rho^*) \leftarrow \mathcal{A}(\eta, \sigma; \rho_a); \\ w \leftarrow \mathcal{E}_{\mathcal{R}}^{\mathcal{P}^*}(\rho^*, \mathcal{V}(\rho_h))(\eta, \sigma, x); \\ b \leftarrow \varphi_{\mathcal{R}}((\sigma, x, w)); \\ \text{returns } b;}$$

Game 3: Cryptographic knowledge soundness game for interactive protocols

Definition A.8 (Perfect Honest-Verifier Zero-Knowledge). The protocol $\mathbb{ZK}^{(\mu)}[\mathcal{R}]$ is said to be *perfectly Honest-Verifier Zero-Knowledge* when there exists a PPTM algorithm $\text{Sim}_{\mathcal{R}}$, called the *simulator*, such that, for all PPTM adversary $\mathcal{A}$, the following property holds

$$\forall \eta \in \mathbb{N}^*, \text{Adv}_{\text{HVZK}}[\mathcal{A} \mid \mathbb{ZK}^{(\mu)}[\mathcal{R}], \text{Sim}_{\mathcal{R}}](\eta) = 0,$$

where the cryptographic *Honest-Verifier Zero-Knowledge* game is defined in **Game 4** and the *advantage of the adversary* $\mathcal{A}$ against the HVZK game is defined as follows

$$\forall \eta \in \mathbb{N}^*, \text{Adv}_{\text{HVZK}}[\mathcal{A} \mid \mathbb{ZK}^{(\mu)}[\mathcal{R}], \text{Sim}_{\mathcal{R}}](\eta) \stackrel{\text{def}}{=} \left| 2 \cdot \Pr_{\rho \in \mathbb{T}_{\eta}} \left[1 \leftarrow \text{HVZK}_{\mathbb{ZK}^{(\mu)}[\mathcal{R}], \mathcal{E}_{\mathcal{R}}}^{\mathcal{A}}(\eta, \rho; \beta) \right] - 1 \right|.$$

Definition A.9 (Zero-Knowledge argument of knowledge). The protocol $\mathbb{ZK}^{(\mu)}[\mathcal{R}]$ is said to be a *zero-knowledge argument of knowledge* for the relation $\mathcal{R}$ when the following properties hold

- $\mathbb{ZK}^{(\mu)}[\mathcal{R}]$ is *perfectly complete*;
- $\mathbb{ZK}^{(\mu)}[\mathcal{R}]$ is *public coin*;
- There exists a negligible function $\kappa : \mathbb{N}^* \rightarrow [0, 1]$ such that $\mathbb{ZK}^{(\mu)}[\mathcal{R}]$ is *knowledge sound* with knowledge error κ ;
- $\mathbb{ZK}^{(\mu)}[\mathcal{R}]$ is *perfectly Honest-Verifier Zero-Knowledge*.

B SPECIFICATION AND CRYPTOGRAPHIC PROOFS OF BAYER-GROTH PROTOCOL

B.1 Shuffle argument protocol

We define

$$\mathcal{R}_{\text{SA}}^{\text{BG}} \subseteq \underbrace{(\mathbb{G}_{p_{\eta}}^{n+1} \times \mathcal{PK}_{\text{CS}})}_{\text{Public parameter set}} \times \underbrace{(\mathbb{H}_{p_{\eta}}^N \times \mathbb{H}_{p_{\eta}}^N)}_{\text{Statement set}} \times \underbrace{(\mathbb{S}_N \times \mathbb{F}_{p_{\eta}}^N)}_{\text{Witness set}}$$

to be the *shuffle relation* defined as follows:

$$((ck, pk), (c, c'), (\pi, r)) \in \mathcal{R}_{\text{SA}}^{\text{BG}} \stackrel{\text{def}}{\iff} c' = \text{Enc}_{\text{CS}}(pk, 1; r) \odot c_{\pi}$$

Hence, we define a 13-move shuffle argument protocol $\mathbb{ZK}^{(6)}[\mathcal{R}_{\text{SA}}^{\text{BG}}]$ (**Protocol 1**) following the definition given in [1].

THEOREM B.1 (KNOWLEDGE SOUNDNESS OF $\mathbb{ZK}^{(6)}[\mathcal{R}_{\text{SA}}^{\text{BG}}]$). The 13-move shuffle argument protocol $\mathbb{ZK}^{(6)}[\mathcal{R}_{\text{SA}}^{\text{BG}}]$ is knowledge sound.

PROOF. We define the extractor $\mathcal{E}_{\text{SA}}$ for the Bayer-Groth shuffle argument to be the algorithm defined as follows in **Extractor 2**.

Let $N = nm \in \mathbb{N}^*$ be a natural number. Let $\eta \in \mathbb{N}^*$ be a security parameter. Let $\mathcal{P}^*$ be a polynomial-time (in η) and deterministic adversarial prover. Let $\sigma = (ck, pk) \leftarrow \mathcal{I}_{\text{SA}}(\eta)$ be an honest public parameter for the shuffle relation $\mathcal{R}_{\text{SA}}^{\text{BG}}$. Let $\mathcal{A}$ be a probabilistic and polynomial-time adversary. Let $\chi \leftarrow \mathcal{A}(\eta, \sigma)$ be an adversarial statement where

$$\chi \stackrel{\text{def}}{=} (c, c') \in \mathbb{H}_{p_{\eta}}^N \times \mathbb{H}_{p_{\eta}}^N.$$

Then, the adversary $\mathcal{A}$ calls the extractor $\mathcal{E}_{\text{SA}}$ on inputs σ and χ with access to oracles $\mathcal{P}^*$ and $\mathcal{V}_{\text{SA}}$ and obtains

$$\tau_{\text{SA}} \stackrel{\text{def}}{=} \left(c_A, \left(x_l, c_B^{(l)}, (y_l, z_l), \left(c_D^{(l)}, c_{-z}^{(l)}, \beta^{(l)}, C^{(l)} \right), \right. \right. \\ \left. \left. \underbrace{\left(\Gamma^{(l)}, v^{(l)} \right)}_{\text{Witness of the Product Argument}}, \underbrace{\left(B^{(l)}, t^{(l)}, e^{(l)} \right)}_{\text{Witness of the Multi-Exponentiation Argument}} \right)_{l=1}^N \right).$$

$\text{HVZK}_{\mathbb{ZK}^{(\mu)}[\mathcal{R}], \text{Sim}_{\mathcal{R}}}^{\mathcal{A}}(\eta, (\rho_h, \rho_a); \beta)$ – Honest-Verifier Zero-Knowledge

Case $\beta = 0$ – Real world	Case $\beta = 1$ – Simulated world
$\sigma \leftarrow \mathcal{I}(\eta; \rho_h);$	$\sigma \leftarrow \mathcal{I}(\eta; \rho_h);$
$(x, w, \rho^*) \leftarrow \mathcal{A}(\eta, \sigma; \rho_a);$	$(x, w, \rho^*) \leftarrow \mathcal{A}(\eta, \sigma; \rho_a);$
$\text{tr} \leftarrow \left(\mathcal{P}(w; \rho_h) \stackrel{(\mu)}{\Rightarrow}_{\mathcal{R}} \mathcal{V}(\rho^*) \right) (\eta, \sigma, x);$	$\text{tr} \leftarrow \text{Sim}_{\mathcal{R}}(\eta, \sigma, x, \rho^*; \rho_h);$
$b \leftarrow v_{\mathcal{R}}^{\sigma, x}(\text{tr}) \wedge \varphi_{\mathcal{R}}((\sigma, x, w));$	$b \leftarrow v_{\mathcal{R}}^{\sigma, x}(\text{tr}) \wedge \varphi_{\mathcal{R}}((\sigma, x, w));$
$g_{\beta} \leftarrow \mathcal{A}(\text{tr}; \rho_a);$	$g_{\beta} \leftarrow \mathcal{A}(\text{tr}; \rho_a);$
returns $(b \wedge \neg g_{\beta}); // \neg g_{\beta} = 1 \iff g_{\beta} = 0 = \beta.$	returns $(b \wedge g_{\beta}); // g_{\beta} = 1 = \beta.$

Game 4: Cryptographic Honest-Verifier Zero-Knowledge game for interactive protocols

(Step 1) – Obtain¹ the permutation witness π .

(Step1.1) By the *knowledge soundness* of the product argument protocol (see [Theorem B.3](#)), we have

$$\forall l \in \llbracket 1; N \rrbracket, \prod_{j=1}^m \prod_{i=1}^n \Gamma_{i,j}^{(l)} = \beta^{(l)} \quad \text{and}$$

$$\mathbf{c}_D^{(l)} \odot \mathbf{c}_{-z}^{(l)} = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_{\eta}})}(ck, \Gamma^{(l)}; \mathbf{v}^{(l)}).$$

Because $\mathbf{c}_{-z}^{(l)} \odot \mathbf{c}_z^{(l)} = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_{\eta}})}(ck, Z^{(l)} - Z^{(l)}; \mathbf{0}) = 1$ and because $\odot$ is associative, we have

$$\begin{aligned} \mathbf{c}_D^{(l)} &= \mathbf{c}_D^{(l)} \odot \mathbf{c}_{-z}^{(l)} \odot \mathbf{c}_z^{(l)} \\ &= \left(\text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_{\eta}})}(ck, \Gamma^{(l)}; \mathbf{v}^{(l)}) \right) \\ &\quad \odot \left(\text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_{\eta}})}(ck, Z^{(l)}; \mathbf{0}) \right) \\ &= \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_{\eta}})}(ck, \Gamma^{(l)} + Z^{(l)}; \mathbf{v}^{(l)}). \end{aligned}$$

Thus, if we define, for all $l \in \llbracket 1; N \rrbracket$, $i \in \llbracket 1; n \rrbracket$ and $j \in \llbracket 1; m \rrbracket$, $d_k^{(l)} = \Gamma_{i,j}^{(l)} + z_l$ where $k = (j-1)n + i$, the pair of vectors $(\mathbf{d}^{(l)}, \mathbf{v}^{(l)}) \in \mathbb{F}_{p_{\eta}}^N \times \mathbb{F}_{p_{\eta}}^m$ is an opening of the commit value $\mathbf{c}_D^{(l)}$.

(Step1.2) Using the definition of $\beta^{(l)}$ given by [Extractor 2](#) at [line 7](#), previous results obtained in [step \(Step1.1\)](#) lead to

$$\prod_{k=1}^N (d_k^{(l)} - z_l) = \prod_{k=1}^N (y_l k + (x_l)^k - z_l),$$

which is a polynomial equation of degree N in z_l . By the *Schwartz-Zippel lemma*, we conclude the following equality of polynomials

$$\prod_{k=1}^N (d_k^{(l)} - X) = \prod_{k=1}^N (y_l k + (x_l)^k - X).$$

However, polynomials $(d_k^{(l)} - X)$ and $(y_l k + (x_l)^k - X)$ are irreducible (degree 1) and the decomposition in irreducible polynomials is unique. Consequently, there exists a permutation $\pi^{(l)} \in \mathfrak{S}_N$ such that

$$\forall k \in \llbracket 1; N \rrbracket, d_k^{(l)} = y_l \pi^{(l)}(k) + (x_l)^{\pi^{(l)}(k)}.$$

¹Using [line 9](#) of [Extractor 2](#).

At this point, we have obtained an opening of commit value $\mathbf{c}_D^{(l)}$. It is not this commit value we want to open but $\mathbf{c}_A$. Recalls that commit value $\mathbf{c}_D^{(l)}$ is computed this way: $\mathbf{c}_D^{(l)} \stackrel{\text{def}}{=} (\mathbf{c}_A \uparrow y_l) \odot \mathbf{c}_B^{(l)}$. This is precisely why we also need to call extractor $\mathcal{E}_{\text{MEA}}$ to obtain an opening of $\mathbf{c}_B^{(l)}$.

(Step1.3) By the *knowledge soundness* of the multi-exponentiation argument protocol (see [Theorem B.2](#)), we have

$$\forall l \in \llbracket 1; N \rrbracket, \mathbf{c}_B^{(l)} = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_{\eta}})}(ck, B^{(l)}; \mathbf{t}^{(l)}) \quad \text{and}$$

$$C^{(l)} = \text{Enc}_{\mathbb{CS}}(pk, 1; \varrho^{(l)}) \cdot \prod_{k=1}^N (c'_k)^{b_k^{(l)}}$$

where, for $i \in \llbracket 1; n \rrbracket$ and $j \in \llbracket 1; m \rrbracket$, $b_{(j-1)n+i}^{(l)} \stackrel{\text{def}}{=} B_{i,j}^{(l)}$;

i.e. we have an opening for commit value $\mathbf{c}_B^{(l)}$. Then, for all $l \in \llbracket 1; N \rrbracket$, as $\mathbf{c}_D^{(l)} = (\mathbf{c}_A \uparrow y_l) \odot \mathbf{c}_B^{(l)}$ with $y_l \neq 0$, properties over $\odot$ and $\uparrow$ lead to the following equality

$$\mathbf{c}_A = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_{\eta}})} \left(ck, \left(\frac{d_k^{(l)} - b_k^{(l)}}{y_l} \right)_{k=1}^N; \frac{1}{y_l} (\mathbf{v}^{(l)} - \mathbf{t}^{(l)}) \right).$$

Hence, for all $l, k \in \llbracket 1; N \rrbracket$ and $i \in \llbracket 1; m \rrbracket$, we define $(a_k^{(l)}, s_i^{(l)}) \in \mathbb{F}_{p_{\eta}}^2$ such that

$$d_k^{(l)} \stackrel{\text{def}}{=} y_l a_k^{(l)} + b_k^{(l)} \quad \text{and} \quad v_i^{(l)} \stackrel{\text{def}}{=} y_l s_i^{(l)} + t_i^{(l)}.$$

(Step1.4) Now, let us suppose just for a moment that we have:

$$\exists l, l' \in \llbracket 1; N \rrbracket, \mathbf{a}^{(l)} \neq \mathbf{a}^{(l')}.$$

But, by the previous point, the following property holds:

$$\begin{aligned} \mathbf{c}_A &= \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_{\eta}})}(ck, \mathbf{a}^{(l)}; \overrightarrow{\zeta}^{(l)}) \\ &= \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_{\eta}})}(ck, \mathbf{a}^{(l')}; \overrightarrow{\zeta}^{(l')}). \end{aligned}$$

Thus, as the commitment scheme $\mathbb{KS}[\text{Mat}_{n \times m}(\mathbb{F}_{p_{\eta}})]$ is *computationally binding*, with overwhelming probability, we conclude a contradiction. Therefore, we have shown that the following property holds:

$$\forall l, l' \in \llbracket 1; N \rrbracket, \mathbf{a}^{(l)} = \mathbf{a}^{(l')}.$$

We denote this common value $\mathbf{a} \in \mathbb{F}_{p_{\eta}}^N$ and we have found an opening $(\mathbf{a}, \overrightarrow{\zeta}) \in \mathbb{F}_{p_{\eta}}^N \times \mathbb{F}_{p_{\eta}}^m$ independent from challenges

Protocol 1: 13-move *zero-knowledge* protocol $\mathbb{ZK}^{(6)}[\mathcal{R}_{SA}^{BG}]$ for the Bayer-Groth proof of shuffle

Public Input : A natural number $N = nm \in \mathbb{N}^*$. A security parameter $\eta \in \mathbb{N}^*$. A commitment key $ck = (g, g) \in \mathbb{G}_{p\eta}^{n+1}$ for the commitment scheme $\mathbb{KS}[\text{Mat}_{n \times m}(\mathbb{F}_{p\eta})]$. A public key $pk \in \mathcal{PK}_{CS}$ of the cryptosystem CS . Two lists of ciphertexts $\mathbf{c} = (c_i)_{i=1}^N \in \mathbb{H}_{p\eta}^N$ and $\mathbf{c}' = (c'_i)_{i=1}^N \in \mathbb{H}_{p\eta}^N$.

Private Input : A permutation $\pi \in \mathfrak{S}_N$ and a vector of random values $\mathbf{r} \xleftarrow{\$} \mathbb{F}_{p\eta}^N$ such that $\mathbf{c}' = \text{Enc}_{CS}(pk, \mathbf{1}; \mathbf{r}) \odot \mathbf{c}_\pi$.

Begin protocol

- (1) **(Commit message)** The prover $\mathcal{P}_{BG}$ chooses a vector of random values $\vec{\zeta} \xleftarrow{\$} \mathbb{F}_{p\eta}^m$ and set $\mathbf{a} \leftarrow (\pi(i))_{i=1}^N \in \mathbb{F}_{p\eta}^N$. Then, $\mathcal{P}_{BG}$ computes the commit value $\mathbf{c}_A \leftarrow \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p\eta})}(ck, \mathbf{a}; \vec{\zeta}) \in \mathbb{G}_{p\eta}^m$ and sends it to the verifier $\mathcal{V}_{BG}$.
- (2) **(Challenge message)** $\mathcal{V}_{BG}$ chooses uniformly at random a challenge $x \xleftarrow{\$} \mathbb{F}_{p\eta}^*$ and sends it to $\mathcal{P}_{BG}$.
- (3) **(Commit message)** $\mathcal{P}_{BG}$ chooses a vector of random values $\mathbf{t} \xleftarrow{\$} \mathbb{F}_{p\eta}^m$ and set $\mathbf{b} \leftarrow (x^{\pi(i)})_{i=1}^N \in \mathbb{F}_{p\eta}^N$. Then, $\mathcal{P}_{BG}$ computes the commit value $\mathbf{c}_B \leftarrow \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p\eta})}(ck, \mathbf{b}; \mathbf{t}) \in \mathbb{G}_{p\eta}^m$ and sends it to $\mathcal{V}_{BG}$.
- (4) **(Challenge message)** $\mathcal{V}_{BG}$ chooses uniformly at random two challenges $y \xleftarrow{\$} \mathbb{F}_{p\eta}^*$ and $z \xleftarrow{\$} \mathbb{F}_{p\eta}^*$ then sends them back to $\mathcal{P}_{BG}$.
- (5-11) **(Product argument call)** Let $\mathbf{c}_{-z}$ be the commit value defined by $\mathbf{c}_{-z} \leftarrow \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p\eta})}(ck, \underbrace{(-z, \dots, -z)}_{N = nm \text{ times}}; \underbrace{\mathbf{0}}_{\in \mathbb{F}_{p\eta}^m}) \in \mathbb{G}_{p\eta}^m$. The prover $\mathcal{P}_{BG}$ computes the commit value $\mathbf{c}_D \leftarrow (\mathbf{c}_A \uparrow y) \odot \mathbf{c}_B \in \mathbb{G}_{p\eta}^m$, the vector $\mathbf{d} \leftarrow y\mathbf{a} + \mathbf{b} \in \mathbb{F}_{p\eta}^N$ and the vector of random values $\mathbf{v} \leftarrow y\vec{\zeta} + \mathbf{t} \in \mathbb{F}_{p\eta}^m$. Then, both prover $\mathcal{P}_{BG}$ and verifier $\mathcal{V}_{BG}$ engage in the 7-move *zero-knowledge* protocol $\mathbb{ZK}^{(3)}[\mathcal{R}_{PA}^{BG}]$ for the relation $\mathcal{R}_{PA}^{BG}$ with public parameter $\sigma_{PA} = ck$, public statement $x_{PA} = \left(\mathbf{c}_D \odot \mathbf{c}_{-z}, \prod_{i=1}^N (y_i + x^i - z) \right)$, and private statement $w_{PA} = (\mathbf{d} - z, \mathbf{v})$. We denote by τ_{PA} the proof transcript obtained at the end of this 7-move protocol.
- (11-13) **(Multi-exponentiation argument call)** $\mathcal{P}_{BG}$ computes $\varrho \leftarrow -\langle \mathbf{r} | \mathbf{b} \rangle \in \mathbb{F}_{p\eta}$ and sets $\mathbf{x} \leftarrow (x^i)_{i=1}^N \in \mathbb{F}_{p\eta}^N$. Then, both prover $\mathcal{P}_{BG}$ and verifier $\mathcal{V}_{BG}$ engage in the Σ -protocol $\Sigma[\mathcal{R}_{MEA}^{BG}]$ for the relation $\mathcal{R}_{MEA}^{BG}$ with public parameter $\sigma_{MEA} = (ck, pk)$, public statement $x_{MEA} = (\mathbf{c}', \mathbf{c} \odot \mathbf{x}, \mathbf{c}_B)$, and private statement $w_{MEA} = (\mathbf{b}, \mathbf{t}, \varrho)$. We denote by τ_{MEA} the proof transcript obtained at the end of this Σ -protocol.
- (14) **(Conclusion's bit)** The verifier $\mathcal{V}_{BG}$ accepts if and only if properties $v_{PA}^{\sigma_{PA}, x_{PA}}(\tau_{PA})$ and $v_{MEA}^{\sigma_{MEA}, x_{MEA}}(\tau_{MEA})$ hold.

Extractor 2: Extractor $\mathcal{E}_{SA}$ for the 13-move *zero-knowledge* protocol $\mathbb{ZK}^{(6)}[\mathcal{R}_{SA}^{BG}]$ of the Bayer-Groth shuffle argument

Input : A security parameter $\eta \in \mathbb{N}^*$. A natural number $N = nm \in \mathbb{N}^*$. A public parameter $(ck, pk) \in \mathbb{G}_{p\eta}^{n+1} \times \mathcal{PK}_{CS}$ for the Bayer-Groth shuffle relation $\mathcal{R}_{SA}^{BG}$. A statement $(\mathbf{c}, \mathbf{c}') \in (\mathbb{H}_{p\eta}^N)^2$.

Blackbox access to : An adversarial prover $\mathcal{P}^*$ and an honest verifier $\mathcal{V}_{SA}$.

Begin extractor

- 2 **calls $\mathcal{P}^*$ to get $\mathbf{c}_A \in \mathbb{G}_{p\eta}^m$; // State at the end of this line:** $\mathbf{st}_1 \stackrel{\text{def}}{=} [(ck, pk); (\mathbf{c}, \mathbf{c}'); \mathbf{c}_A]$
- 3 **rewinds $\mathcal{P}^*$ and $\mathcal{V}_{SA}$ at state $\mathbf{st}_1$ for $l = 1$ to N**
- 4 **calls $\mathcal{V}_{SA}$ to get $x_l \xleftarrow{\$} \mathbb{F}_{p\eta}^* \setminus \{x_i\}_{i=1}^{l-1}$;**
- 5 **calls $\mathcal{P}^*$ to get $\mathbf{c}_B^{(l)} \in \mathbb{G}_{p\eta}^m$;**
- 6 **calls $\mathcal{V}_{SA}$ to get $y_l, z_l \xleftarrow{\$} \mathbb{F}_{p\eta}^*$;**
- 7 **computes**
$$\begin{cases} \mathbf{c}_D^{(l)} \leftarrow (\mathbf{c}_A \uparrow y_l) \odot \mathbf{c}_B^{(l)} \in \mathbb{G}_{p\eta}^m \\ \mathbf{c}_{-z}^{(l)} \leftarrow \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p\eta})}(ck, -Z^{(l)}; \mathbf{0}) \in \mathbb{G}_{p\eta}^m \quad \text{where } Z^{(l)} \leftarrow (z_l)_{i=1}^N \in \text{Mat}_{n \times m}(\mathbb{F}_{p\eta}) \\ \beta^{(l)} \leftarrow \prod_{k=1}^N (y_l k + (x_l)^k - z_l) \in \mathbb{F}_{p\eta} \\ C^{(l)} \leftarrow \prod_{k=1}^N (c_k)(x_l)^k \in \mathbb{H}_{p\eta} \end{cases} ;$$
- 8 **calls $\mathcal{E}_{MEA}$ with oracles $\mathcal{P}^*$ and $\mathcal{V}_{SA}$ on inputs $((ck, pk), ((c'_i)_{i=1}^m, C^{(l)}, \mathbf{c}_B^{(l)}))$ to get $(B^{(l)}, \mathbf{t}^{(l)}, \varrho^{(l)}) \in (\text{Mat}_{n \times m}(\mathbb{F}_{p\eta}) \times \mathbb{F}_{p\eta}^m \times \mathbb{F}_{p\eta}^N)$;**
- 9 **calls $\mathcal{E}_{PA}$ with oracles $\mathcal{P}^*$ and $\mathcal{V}_{SA}$ on inputs $(ck, (\mathbf{c}_D^{(l)} \odot \mathbf{c}_{-z}^{(l)}, \beta^{(l)}))$ to get $(\Gamma^{(l)}, \mathbf{v}^{(l)}) \in (\text{Mat}_{n \times m}(\mathbb{F}_{p\eta}) \times \mathbb{F}_{p\eta}^m)$;**
- 10 **returns $\tau_{SA} \stackrel{\text{def}}{=} \left(\mathbf{c}_A, \left(x_l, \mathbf{c}_B^{(l)}, (y_l, z_l), (\mathbf{c}_D^{(l)}, \mathbf{c}_{-z}^{(l)}, \beta^{(l)}, C^{(l)}), (\Gamma^{(l)}, \mathbf{v}^{(l)}), (B^{(l)}, \mathbf{t}^{(l)}, \varrho^{(l)}) \right)_{l=1}^N \right)$.**

$(x_l)_{l=1}^N$ of the commit value $\mathbf{c}_A$:

$$\mathbf{c}_A = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, \mathbf{a}; \vec{\zeta}).$$

(Step1.5) Thanks to step (Step1.2), step (Step1.3) and step (Step1.4), we obtain the following equalities

$$\forall l, k \in \llbracket 1; N \rrbracket, y_l \pi^{(l)}(k) + (x_l)^{\pi^{(l)}(k)} = y_l a_k + b_k^{(l)}.$$

Actually, these equalities are N polynomial equations of degree 1 in y_l , for each $l \in \llbracket 1; N \rrbracket$. Thus, by N^2 applications of the *Schwartz-Zippel lemma*, we obtain

$$\forall l, k \in \llbracket 1; N \rrbracket, a_k = \pi^{(l)}(k) \text{ and } b_k^{(l)} = (x_l)^{\pi^{(l)}(k)}.$$

Consequently, as the sequence $(a_k)_{k=1}^N$ is independent from challenges $(x_l)_{l=1}^N$, so it goes for the permutation sequence $(\pi^{(l)})_{l=1}^N$, we denote by π this common value. Putting all together, we conclude the following property:

$$\boxed{\exists \pi \in \mathfrak{S}_N, \exists \vec{\zeta} \in \mathbb{F}_{p_\eta}^m, \mathbf{c}_A = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, (\pi(k))_{k=1}^N; \vec{\zeta}^{(l)}).$$

(Step 2) – Construct² the vector of random values $\mathbf{r}$.

(Step2.1) We have seen in step (Step1.3) that the following property holds:

$$\forall l \in \llbracket 1; N \rrbracket, C^{(l)} = \text{Enc}_{\mathbb{CS}}(pk, 1; \varrho^{(l)}) \cdot \prod_{k=1}^N (c'_k)^{b_k^{(l)}}. \quad (\Phi)$$

Besides, step (Step1.5) gives us the following property:

$$\forall k, l \in \llbracket 1; N \rrbracket, b_k^{(l)} = (x_l)^{\pi(k)}. \quad (\Psi)$$

Thus, Eq. (Φ) becomes, by using Eq. (Ψ) and the definition of $C^{(l)}$ given by **Extractor 2** at line 7, the following property:

$$\begin{aligned} \forall l \in \llbracket 1; N \rrbracket, \prod_{k=1}^N (c_k)^{(x_l)^k} &= \text{Enc}_{\mathbb{CS}}(pk, 1; \varrho^{(l)}) \cdot \prod_{k=1}^N (c'_k)^{(x_l)^{\pi(k)}} \\ \text{i.e. } \prod_{k=1}^N (c_k)^{(x_l)^k} &= \text{Enc}_{\mathbb{CS}}(pk, 1; \varrho^{(l)}) \cdot \prod_{k=1}^N (c'_{\pi^{-1}(k)})^{(x_l)^k} \end{aligned} \quad (\Upsilon)$$

(Step2.2) Let $X \in \text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})$ be the matrix defined by

$$X \stackrel{\text{def}}{=} \begin{pmatrix} x_1 & x_2 & \cdots & x_N \\ x_1^2 & x_2^2 & \cdots & x_N^2 \\ \vdots & \vdots & \ddots & \vdots \\ x_1^N & x_2^N & \cdots & x_N^N \end{pmatrix}.$$

We notice that this matrix X is in fact a Vandermonde matrix of parameters the challenges $(x_l)_{l=1}^N$. Each challenge of the sequence $(x_l)_{l=1}^N$ is generated *independently and uniformly at random* in $\mathbb{F}_{p_\eta}^*$ (challenges are computed by

²Using line 8 of **Extractor 2**.

the **honest** verifier $\mathcal{V}_{\text{BG}}$). In particular, with *overwhelming probability*³, the following property holds:

$$\bigwedge_{l=1}^{N-1} \bigwedge_{p=l+1}^N (x_l \neq x_p).$$

Meaning that the Vandermonde matrix X is invertible.

(Step2.3) On another hand, we denote, for all $l \in \llbracket 1; N \rrbracket$, $X^{(l)}$ the l -th column of the matrix X , we notice that Eq. (Υ) becomes

$$\forall i \in \llbracket 1; N \rrbracket, \mathbf{c} \otimes X^{(l)} = \text{Enc}_{\mathbb{CS}}(pk, 1; \varrho^{(l)}) \cdot (\mathbf{c}'_{\pi^{-1}} \otimes X^{(l)}).$$

Thus⁴, previous equation becomes

$$\mathbf{c} \otimes X = (\text{Enc}_{\mathbb{CS}}(pk, 1; \vec{\varrho})) \odot (\mathbf{c}'_{\pi^{-1}} \otimes X),$$

where $\vec{\varrho} \stackrel{\text{def}}{=} (\varrho^{(l)})_{l=1}^N \in \mathbb{F}_{p_\eta}^N$. As

- X is invertible,
- $(\mathbf{c} \otimes X) \otimes X^{-1} = \mathbf{c} \otimes (XX^{-1}) = \mathbf{c} \otimes I_N$,⁵ and
- $\mathbf{c} \otimes I_N = \mathbf{c}$,⁶

we conclude

$$\mathbf{c} = \left((\text{Enc}_{\mathbb{CS}}(pk, 1; \vec{\varrho})) \odot (\mathbf{c}'_{\pi^{-1}} \otimes X) \right) \otimes X^{-1}$$

Next, because the following property

$$\forall n \in \mathbb{N}^*, \forall \mathbf{x}, \mathbf{y} \in \mathbb{H}_{p_\eta}^n, \forall M \in \text{Mat}_n(\mathbb{F}_{p_\eta}), (\mathbf{x} \odot \mathbf{y}) \otimes M = (\mathbf{x} \otimes M) \odot (\mathbf{y} \otimes M)$$

3

Comment [MC1]: Surely we have to use the property transfer under adversarial selection here!

⁴Let $n \in \mathbb{N}^*$ be a natural number. Let $\mathbf{x} \in \mathbb{H}_{p_\eta}^n$ be a ciphertexts vector of dimension n and let $M \in \text{Mat}_n(\mathbb{F}_{p_\eta})$ be a square matrix of dimension $n \times n$. We extend the function $\otimes : \mathbb{H}_{p_\eta}^n \times \mathbb{F}_{p_\eta}^n \rightarrow \mathbb{H}_{p_\eta}^n$ for matrix with coefficients in $\mathbb{F}_{p_\eta}$ as follows:

$$\mathbf{x} \otimes M \stackrel{\text{def}}{=} (\mathbf{x} \otimes \mathbf{M}^{(j)})_{j=1}^n \in \mathbb{H}_{p_\eta}^n,$$

where $\mathbf{M}^{(j)}$ is the j -th column of M .

⁵Let $n \in \mathbb{N}^*$ be a natural number. Let $\mathbf{x} \in \mathbb{H}_{p_\eta}^n$ be a ciphertexts vector of dimension n and let $A, B \in \text{Mat}_n(\mathbb{F}_{p_\eta})$ be two square matrix of dimensions $n \times n$. By definition of $\otimes$, we have

$$\begin{aligned} (\mathbf{x} \otimes A) \otimes B &= ((\mathbf{x} \otimes A) \otimes \mathbf{B}^{(j)})_{j=1}^n = \left(\prod_{k=1}^n (\mathbf{x} \otimes A)^{b_{k,j}} \right)_{j=1}^n \\ &= \left(\prod_{k=1}^n (\mathbf{x} \otimes A^{(k)})^{b_{k,j}} \right)_{j=1}^n = \left(\prod_{k=1}^n \left(\prod_{i=1}^n (x_i)^{a_{i,k}} \right)^{b_{k,j}} \right)_{j=1}^n \\ &= \left(\prod_{k=1}^n \prod_{i=1}^n (x_i)^{a_{i,k} b_{k,j}} \right)_{j=1}^n = \left(\prod_{i=1}^n (x_i)^{\sum_{k=1}^n a_{i,k} b_{k,j}} \right)_{j=1}^n \\ &= (\mathbf{x} \otimes (AB)^{(j)})_{j=1}^n = \mathbf{x} \otimes (AB). \quad \square \end{aligned}$$

⁶Let $n \in \mathbb{N}^*$ be a natural number. Let $\mathbf{x} \in \mathbb{H}_{p_\eta}^n$ be a ciphertexts vector of dimension n and let $I_n \in \text{Mat}_n(\mathbb{F}_{p_\eta})$ be the identity square matrix of dimensions $n \times n$: for all $i, j \in \llbracket 1; n \rrbracket$, $(I_n)_{i,j} = \delta_{ij}$ the Kronecker symbol. By definition of $\otimes$, we have

$$\mathbf{x} \otimes I_n = (\mathbf{x} \otimes I_n^{(i)})_{i=1}^n = \left(\prod_{j=1}^n (x_j)^{\delta_{ji}} \right)_{i=1}^n = (x_i)_{i=1}^n = \mathbf{x}. \quad \square$$

holds⁷, it leads to

$$\begin{aligned} \mathbf{c} &= \left(\left(\text{Enc}_{\text{CS}}(pk, 1; \vec{\varrho}) \right) \otimes X^{-1} \right) \odot \left(\left(\mathbf{c}'_{\pi^{-1}} \otimes X \right) \otimes X^{-1} \right) \\ &= \left(\left(\text{Enc}_{\text{CS}}(pk, 1; \vec{\varrho}) \right) \otimes X^{-1} \right) \odot \mathbf{c}'_{\pi^{-1}}. \end{aligned}$$

Finally, we use:

(1) the following identity⁸

$$\left(\text{Enc}_{\text{CS}}(pk, 1; \vec{\varrho}) \right) \otimes X^{-1} = \text{Enc}_{\text{CS}}(pk, 1 \otimes X^{-1}; (X^{-1})^T \cdot \vec{\varrho}).$$

(2) and the property⁹ $1 \otimes X^{-1} = 1$, to obtain

$$\mathbf{c} = \text{Enc}_{\text{CS}}(pk, 1; (X^{-1})^T \cdot \vec{\varrho}) \odot \mathbf{c}'_{\pi^{-1}}. \quad (\Upsilon')$$

(Step2.4) Now, we apply both sides of the previous identity the function ψ_N defined as follows

$$\begin{aligned} \psi_N : \mathbb{H}_{p_\eta}^N &\longrightarrow \mathbb{H}_{p_\eta} \\ \mathbf{x} &\longmapsto \text{Enc}_{\text{CS}}(pk, 1; -(X^{-1})^T \cdot \vec{\varrho}) \odot \mathbf{x}. \end{aligned}$$

⁷Let $n \in \mathbb{N}^*$ be a natural number. Let $\mathbf{x}, \mathbf{y} \in \mathbb{H}_{p_\eta}^n$ be two ciphertexts vectors of dimension n , and let $M \in \text{Mat}_n(\mathbb{F}_{p_\eta})$ be a matrix of dimensions $n \times n$. By definition of $\otimes$ and $\odot$, we have

$$\begin{aligned} (\mathbf{x} \odot \mathbf{y}) \otimes M &= \left((x_i y_i)_{i=1}^n \right) \otimes M = \left(\left((x_i y_i)_{i=1}^n \right) \otimes M^{(j)} \right)_{j=1}^n \\ &= \left(\prod_{i=1}^n (x_i y_i)^{m_{i,j}} \right)_{j=1}^n = \left(\left(\prod_{i=1}^n (x_i)^{m_{i,j}} \right) \cdot \left(\prod_{i=1}^n (y_i)^{m_{i,j}} \right) \right)_{j=1}^n \\ &= \left((\mathbf{x} \otimes M^{(j)}) \cdot (\mathbf{y} \otimes M^{(j)}) \right)_{j=1}^n = (\mathbf{x} \otimes M) \odot (\mathbf{y} \otimes M). \quad \square \end{aligned}$$

⁸Let $n \in \mathbb{N}^*$ be a natural number. Let $\mathbf{x} \in \mathbb{G}_{p_\eta}^n$ and $\mathbf{y} \in \mathbb{F}_{p_\eta}^n$ be two vectors, both of dimension n . Let $M \in \text{Mat}_n(\mathbb{F}_{p_\eta})$ be a square matrix of dimensions $n \times n$. By definition of $\otimes$ and because CS is homomorphic, we have

$$\begin{aligned} \left(\text{Enc}_{\text{CS}}(pk, \mathbf{x}; \mathbf{y}) \right) \otimes M &= \left(\left(\text{Enc}_{\text{CS}}(pk, \mathbf{x}; \mathbf{y}) \right) \otimes M^{(j)} \right)_{j=1}^n \\ &= \left(\prod_{i=1}^n \left(\text{Enc}_{\text{CS}}(pk, x_i; y_i) \right)^{m_{i,j}} \right)_{j=1}^n \\ &= \left(\prod_{i=1}^n \left(\text{Enc}_{\text{CS}}(pk, (x_i)^{m_{i,j}}; y_i m_{i,j}) \right) \right)_{j=1}^n \\ &= \left(\text{Enc}_{\text{CS}} \left(pk, \prod_{i=1}^n (x_i)^{m_{i,j}}; \sum_{i=1}^n y_i m_{i,j} \right) \right)_{j=1}^n \\ &= \left(\text{Enc}_{\text{CS}}(pk, \mathbf{x} \otimes M^{(j)}; (M^T \cdot \mathbf{y})^{(j)}) \right)_{j=1}^n \\ &= \text{Enc}_{\text{CS}}(pk, \mathbf{x} \otimes M; M^T \cdot \mathbf{y}). \quad \square \end{aligned}$$

⁹Let $n \in \mathbb{N}^*$ be a natural number. We denote by $1 \in \mathbb{H}_{p_\eta}^n$ the ciphertexts vector of dimension n such that, for all $i \in \llbracket 1; n \rrbracket$, $1_i \stackrel{\text{def}}{=} 1$. Let $M \in \text{Mat}_n(\mathbb{F}_{p_\eta})$ be a square matrix of dimensions $n \times n$. By definition of $\otimes$, we have

$$1 \otimes M = \left(1 \otimes M^{(j)} \right)_{j=1}^n = \left(\prod_{i=1}^N 1^{m_{i,j}} \right)_{j=1}^n = 1. \quad \square$$

Thus, it leads to^{10 11}

$$\text{Enc}_{\text{CS}}(pk, 1; -(X^{-1})^T \cdot \vec{\varrho}) \odot \mathbf{c} = \mathbf{c}'_{\pi^{-1}}.$$

By an index change¹², we finally obtain the following equation¹³

$$\begin{aligned} \mathbf{c}' &= \text{Enc}_{\text{CS}}(pk, 1; \mathbf{r}) \odot \mathbf{c}_\pi \\ \text{with } \mathbf{r} &\stackrel{\text{def}}{=} - \left((X^{-1})^T \cdot \vec{\varrho} \right)_\pi \in \mathbb{F}_{p_\eta}^N. \end{aligned}$$

Results obtained in **step (Step 1)** and **step (Step 2)**, give us the following result, proving that, with *overwhelming probability*, we have successfully extract a witness $w \stackrel{\text{def}}{=} (\pi, \mathbf{r}) \in \mathfrak{S}_N \times \mathbb{F}_{p_\eta}^N$ such

¹⁰Let $n \in \mathbb{N}^*$ be a natural number. Let $\mathbf{x}, \mathbf{y} \in \mathbb{G}_{p_\eta}^n$ and $\mathbf{r}, \vec{\zeta} \in \mathbb{F}_{p_\eta}^n$ be four vectors, all of dimension n . By definition of $\odot$ and because CS is homomorphic, we have

$$\begin{aligned} &\left(\text{Enc}_{\text{CS}}(pk, \mathbf{x}; \mathbf{r}) \right) \odot \left(\text{Enc}_{\text{CS}}(pk, \mathbf{y}; \vec{\zeta}) \right) \\ &= \left(\left(\text{Enc}_{\text{CS}}(pk, x_i; r_i) \right) \cdot \left(\text{Enc}_{\text{CS}}(pk, y_i; s_i) \right) \right)_{i=1}^n \\ &= \left(\text{Enc}_{\text{CS}}(pk, x_i \cdot y_i; r_i + s_i) \right)_{i=1}^n \\ &= \text{Enc}_{\text{CS}}(pk, \mathbf{x} \odot \mathbf{y}; \mathbf{r} + \vec{\zeta}). \quad \square \end{aligned}$$

Now, let $\mathbf{m} \in \mathbb{G}_{p_\eta}^n$ be a vector of dimension n . We denote by $\mathbf{0} \in \mathbb{F}_{p_\eta}^n$ the vector of dimension n defined by, for all $i \in \llbracket 1; n \rrbracket$, $0_i = 0$. By definition of Enc_{CS} , we have

$$\text{Enc}_{\text{CS}}(pk, \mathbf{m}; \mathbf{0}) = \left(\text{Enc}_{\text{CS}}(pk, m_i; 0) \right)_{i=1}^n = (1)_{i=1}^n = 1. \quad \square$$

¹¹Let $n \in \mathbb{N}^*$ be a natural number. Let $\mathbf{x}, \mathbf{y}, \mathbf{z} \in \mathbb{H}_{p_\eta}^n$ be three vectors of dimension n . By definition of $\odot$, we have

$$\mathbf{x} \odot (\mathbf{y} \odot \mathbf{z}) = \mathbf{x} \odot (\mathbf{y}_i \cdot \mathbf{z}_i)_{i=1}^n = (\mathbf{x}_i \cdot \mathbf{y}_i \cdot \mathbf{z}_i)_{i=1}^n.$$

Thus, by associativity of the internal law $\cdot : \mathbb{H}_{p_\eta} \times \mathbb{H}_{p_\eta} \longrightarrow \mathbb{H}_{p_\eta}$, so it goes for the function $\odot : \mathbb{H}_{p_\eta}^n \times \mathbb{H}_{p_\eta}^n \longrightarrow \mathbb{H}_{p_\eta}^n$.

Besides, as 1 is the neutral element of the group $(\mathbb{H}_{p_\eta}, \cdot)$, so it goes with 1 for the group $(\mathbb{H}_{p_\eta}^n, \odot)$. □

¹²Let $n \in \mathbb{N}^*$ be a natural number. Let $\mathbf{x}, \mathbf{y} \in \mathbb{H}_{p_\eta}^n$ be two ciphertexts vectors of dimension n . Let $\sigma \in \mathfrak{S}_n$ be a permutation. Let $\mathbf{z} \in \mathbb{H}_{p_\eta}^n$ be the permuted result of the $\odot$ product of previous vectors: $\mathbf{z}_\sigma \stackrel{\text{def}}{=} \mathbf{x} \odot \mathbf{y}$. On one hand, we have

$$(\mathbf{z}_\sigma)_{\sigma^{-1}} = \left((z_{\sigma(i)})_{i=1}^n \right)_{\sigma^{-1}} = \left(z_{\sigma^{-1}(i)} \right)_{i=1}^n = \mathbf{z}.$$

On another hand, we have

$$(\mathbf{x} \odot \mathbf{y})_\sigma = \left((x_i \cdot y_i)_{i=1}^n \right)_\sigma = \left(x_{\sigma(i)} \cdot y_{\sigma(i)} \right)_{i=1}^n = \mathbf{x}_\sigma \odot \mathbf{y}_\sigma.$$

Now, let $\mathbf{m} \in \mathbb{G}_{p_\eta}^n$ and $\mathbf{r} \in \text{Mat}_n(\mathbb{F}_{p_\eta})$ be two vectors of dimension n . We have

$$\begin{aligned} (\text{Enc}_{\text{CS}}(pk, \mathbf{m}; \mathbf{r}))_\sigma &= \left((\text{Enc}_{\text{CS}}(pk, m_i; r_i))_{i=1}^n \right)_\sigma = (\text{Enc}_{\text{CS}}(pk, m_{\sigma(i)}; r_{\sigma(i)}))_{i=1}^n \\ &= \text{Enc}_{\text{CS}}(pk, \mathbf{m}_\sigma; \mathbf{r}_\sigma). \end{aligned}$$

Thus, we finally obtain

$$\mathbf{z} = (\mathbf{z}_\sigma)_{\sigma^{-1}} = \left(\text{Enc}_{\text{CS}}(pk, \mathbf{m}_{\sigma^{-1}}; \mathbf{r}_{\sigma^{-1}}) \right) \odot \mathbf{y}_{\sigma^{-1}}. \quad \square$$

¹³More precisely, with $X^{-1} \stackrel{\text{def}}{=} (\tilde{x}_{i,j})_{i,j=1}^N \in \text{Mat}_N(\mathbb{F}_{p_\eta})$ given by **the computation of the inverse of the Vandermonde matrix X** (see [2]) with coefficients the sequence of challenges $(x_l)_{l=1}^N$, we have

$$\forall j \in \llbracket 1; N \rrbracket, r_j \stackrel{\text{def}}{=} - \sum_{l=1}^N \varrho^{(l)} \cdot \tilde{x}_{l,\pi(j)}.$$

that $(\sigma, \chi, w) \in \mathcal{R}_{SA}^{BG}$.

$$\begin{aligned} \exists \pi \in \mathcal{C}_N, \exists \mathbf{r} \in \mathbb{F}_{p_\eta}^N, \\ \mathbf{c}' = \text{Enc}_{\mathcal{CS}}(pk, \mathbf{1}; \mathbf{r}) \odot \mathbf{c}_\pi. \end{aligned}$$

Proof step →	step (Step1.1)	step (Step1.2)	step (Step1.3)	step (Step1.4)	step (Step1.5)	step (Step2.2)
↓ Property						
Knowledge soundness	$N \times \mathcal{E}_{PA}$		$N \times \mathcal{E}_{MEA}$			
Binding of commitment scheme				$\times 1$		
Schwartz-Zippel		$\times 1$			$\times N^2$	
Property transfer under adversarial selection						Yes
Extractor uses rewinding?	Yes (N witnesses – 2 witnesses each)					

Table 1: Assessment of cryptographic or probabilistic properties used to prove Knowledge Soundness of Shuffle Argument protocol

B.2 Multi-exponentiation argument protocol

We define

$$\begin{aligned} \mathcal{R}_{MEA}^{BG} \subseteq & \underbrace{(\mathbb{G}_{p_\eta}^{n+1} \times \mathcal{PK}_{CS})}_{\text{Public parameter set}} \times \underbrace{((\mathbb{H}_{p_\eta}^n)^m \times \mathbb{H}_{p_\eta} \times \mathbb{G}_{p_\eta}^m)}_{\text{Statement set}} \\ & \times \underbrace{(\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta}), \mathbb{F}_{p_\eta}^m, \mathbb{F}_{p_\eta})}_{\text{Witness set}} \end{aligned}$$

to be the *multi-exponentiation relation* defined by

$$\begin{aligned} ((ck, pk), ((c'_i)_{i=1}^m, C, \mathbf{c}_B), (B, \mathbf{t}, \mathbf{q})) \in \mathcal{R}_{MEA}^{BG} \\ \iff \begin{cases} \mathbf{c}_B = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, B; \mathbf{t}) \\ C = \text{Enc}_{\mathcal{CS}}(pk, \mathbf{1}; \mathbf{q}) \cdot \prod_{i=1}^m \mathbf{c}'_i \otimes \mathbf{b}_i \end{cases} \end{aligned}$$

Hence, we define a Σ -protocol for the relation of multi-exponentiation $\Sigma[\mathcal{R}_{MEA}^{BG}]$ to be the protocol defined as follows in **Protocol 3**.

THEOREM B.2 (KNOWLEDGE SOUNDNESS OF $\Sigma[\mathcal{R}_{MEA}^{BG}]$). *The Σ -protocol $\Sigma[\mathcal{R}_{MEA}^{BG}]$ for the multi-exponentiation relation $\mathcal{R}_{MEA}^{BG}$ is knowledge sound.*

PROOF. We define the extractor $\mathcal{E}_{MEA}$ for the Bayer-Groth multi-exponentiation argument to be the algorithm defined as follows in **Extractor 4**.

Let $n, m \in \mathbb{N}^*$ be two natural numbers. Let $\eta \in \mathbb{N}^*$ be a security parameter. Let $\mathcal{P}^*$ be a polynomial-time and deterministic adversarial prover. Let $\sigma = (ck, pk) \leftarrow \mathcal{I}_{MEA}(\eta)$ be an honest public

parameter for the multi-exponentiation relation $\mathcal{R}_{MEA}^{BG}$. Let $\mathcal{A}$ be a probabilistic and polynomial-time adversary. Let $\chi \leftarrow \mathcal{A}(\eta, \sigma)$ be an adversarial statement where

$$\chi \stackrel{\text{def}}{=} ((c'_i)_{i=1}^m, C, \mathbf{c}_B) \in (\mathbb{H}_{p_\eta}^n)^m \times \mathbb{H}_{p_\eta} \times \mathbb{G}_{p_\eta}^m.$$

Then, the adversary $\mathcal{A}$ calls the extractor $\mathcal{E}_{MEA}$ on inputs σ and χ with access to $\mathcal{P}^*$ and $\mathcal{V}_{MEA}$ and obtains $\tau_{MEA} \stackrel{\text{def}}{=} (\text{tr}_{\alpha, \mathcal{R}_{MEA}^{BG}, \mathcal{P}^*}^{\sigma, \chi}(x_l))_{l=1}^{2m}$.

Let $l \in \llbracket 1; 2m \rrbracket$ be an index. We denote by

- $\alpha \stackrel{\text{def}}{=} (c_{B_0}, (c_{F_k})_{k=0}^{2m-1}, (E_k)_{k=0}^{2m-1}) \in \mathbb{G}_{p_\eta} \times \mathbb{G}_{p_\eta}^{2m} \times \mathbb{H}_{p_\eta}^{2m}$ the first message ; and
- $\mathfrak{z}_{\mathcal{R}_{MEA}^{BG}, \mathcal{P}^*}(\alpha, \tilde{x}_l) \stackrel{\text{def}}{=} (\mathbf{b}^{(l)}, t^{(l)}, f^{(l)}, \zeta^{(l)}, \tau^{(l)}) \in \mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta} \times \mathbb{F}_{p_\eta} \times \mathbb{F}_{p_\eta} \times \mathbb{F}_{p_\eta}$ the response message on challenge $\tilde{x}_l$.

This way, we have the following property

$$\forall l \in \llbracket 1; 2m \rrbracket, \begin{cases} \bullet \text{tr}_{\alpha, \mathcal{R}_{MEA}^{BG}, \mathcal{P}^*}^{\sigma, \chi}(\tilde{x}_l) = \left\langle (c_{B_0}, (c_{F_k})_{k=0}^{2m-1}, (E_k)_{k=0}^{2m-1}), \right. \\ \quad \left. \tilde{x}_l, (\mathbf{b}^{(l)}, t^{(l)}, f^{(l)}, \zeta^{(l)}, \tau^{(l)}) \right\rangle \\ \bullet v_{\mathcal{R}_{MEA}^{BG}}^{\sigma, \chi}(\text{tr}_{\alpha, \mathcal{R}_{MEA}^{BG}, \mathcal{P}^*}^{\sigma, \chi}(\tilde{x}_l)) = 1. \end{cases}$$

By definition of the Bayer-Groth multi-exponentiation argument protocol, as the proof transcripts are valid, for all $l \in \llbracket 1; 2m \rrbracket$, we have

$$c_{F_m} = \text{Com}_{\mathbb{F}_{p_\eta}}(ck, 0; 0) \quad \text{and} \quad E_m = C \quad (\mathcal{H}_1)$$

$$c_{B_0} \cdot (\mathbf{c}_B \otimes \tilde{x}^{(l)}) = \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, \mathbf{b}^{(l)}; t^{(l)}) \quad (\mathcal{H}_2^{(l)})$$

$$c_{F_0} \cdot \prod_{k=1}^{2m-1} c_{F_k}^{(\tilde{x}_l)^k} = \text{Com}_{\mathbb{F}_{p_\eta}}(ck, f^{(l)}; \zeta^{(l)}) \quad (\mathcal{H}_3^{(l)})$$

$$E_0 \cdot \prod_{k=1}^{2m-1} E_k^{(\tilde{x}_l)^k} = \text{Enc}_{\mathcal{CS}}(pk, g^{f^{(l)}}; \tau^{(l)}) \cdot \prod_{i=1}^m \left(\mathbf{c}'_i \otimes ((\tilde{x}_l)^{m-i} \mathbf{b}^{(l)}) \right) \quad (\mathcal{H}_4^{(l)})$$

(Step 1) – Get an opening of commit values $(c_{B_k})_{k=0}^m$

(Step1.1) We define the matrix $\tilde{X}_B \in \text{Mat}_{m+1}(\mathbb{F}_{p_\eta})$ by

$$\tilde{X}_B \stackrel{\text{def}}{=} \begin{pmatrix} 1 & 1 & \cdots & 1 \\ \tilde{x}_1 & \tilde{x}_2 & \cdots & \tilde{x}_{m+1} \\ \vdots & \vdots & \ddots & \vdots \\ \tilde{x}_1^m & \tilde{x}_2^m & \cdots & \tilde{x}_{m+1}^m \end{pmatrix}$$

which is an invertible transposed Vandermonde matrix because, with *overwhelming probability*, the following property holds:

$$\bigwedge_{l=1}^m \bigwedge_{p=l+1}^{m+1} (\tilde{x}_l \neq \tilde{x}_p).$$

(Step1.2) We define the following quantities

- $B_{\tilde{x}} \in \text{Mat}_{n \times (m+1)}(\mathbb{F}_{p_\eta})$ the matrix with n lines and $(m+1)$ columns where columns of $B_{\tilde{x}}$ are given by vectors $\mathbf{b}^{(l)}$ for all $l \in \llbracket 1; m+1 \rrbracket$. More precisely, we have

$$\forall i \in \llbracket 1; n \rrbracket, \forall l \in \llbracket 1; m+1 \rrbracket, (B_{\tilde{x}})_{i,l} \stackrel{\text{def}}{=} (\mathbf{b}^{(l)})_i.$$

Protocol 3: Σ -protocol $\Sigma[\mathcal{R}_{\text{MEA}}^{\text{BG}}]$ for the Bayer-Groth multi-exponentiation argument

Public Input : Two natural numbers $n, m \in \mathbb{N}^*$. A security parameter $\eta \in \mathbb{N}^*$. A commitment key $ck = (g, g) \in \mathbb{G}_{p_\eta}^{n+1}$ for the commitment scheme $\mathbb{KS}[\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})]$. A public key $pk \in \mathcal{PK}_{\text{CS}}$ of the cryptosystem CS . A list of ciphertexts vectors $(c'_i)_{i=1}^m \in (\mathbb{H}_{p_\eta}^n)^m$, a ciphertext $C \in \mathbb{H}_{p_\eta}$ and a commit value $c_B \in \mathbb{G}_{p_\eta}^m$.

Private Input: A matrix $B = (b_i)_{i=1}^m \in \text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})$, a vector of random values $\mathbf{t} \xleftarrow{\$} \mathbb{F}_{p_\eta}^m$ and a random value $\varrho \xleftarrow{\$} \mathbb{F}_{p_\eta}$ such that

$$c_B = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, B; \mathbf{t}), \text{ and } C = \text{Enc}_{\text{CS}}(pk, 1; \varrho) \prod_{i=1}^m c'_i \otimes b_i.$$

Begin protocol

- (1) **(Commit message)** The prover $\mathcal{P}_{\text{MEA}}$ chooses a vector of random values $\mathbf{b}_0 \xleftarrow{\$} \mathbb{F}_{p_\eta}^n$, a random value $t_0 \xleftarrow{\$} \mathbb{F}_{p_\eta}$, and, for all $i \in \llbracket 0; 2m-1 \rrbracket$, three random values $f_i, s_i, \tau_i \xleftarrow{\$} \mathbb{F}_{p_\eta}$. Then, the prover sets $f_m, s_m \leftarrow 0 \in \mathbb{F}_{p_\eta}$ and $\tau_m \leftarrow \varrho \in \mathbb{F}_{p_\eta}$. $\mathcal{P}_{\text{MEA}}$ computes $c_{B_0} \leftarrow \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, \mathbf{b}_0; t_0) \in \mathbb{G}_{p_\eta}$, and, for all $k \in \llbracket 0; 2m-1 \rrbracket$, $c_{F_k} \leftarrow \text{Com}_{\mathbb{F}_{p_\eta}}(ck, f_k; \varsigma_k) \in \mathbb{G}_{p_\eta}$ and $E_k \leftarrow \text{Enc}_{\text{CS}}(pk, g^{f_k}; \tau_k) \cdot \prod_{i=1}^m c'_i \otimes b_{(k-m)+i} \in \mathbb{H}_{p_\eta}$. Finally, $\mathcal{P}_{\text{MEA}}$ sends to $\mathcal{V}_{\text{MEA}}$ values $(c_{B_0}, (c_{F_i})_{i=0}^{2m-1}, (E_i)_{i=0}^{2m-1})$.
- (2) **(Challenge message)** $\mathcal{V}_{\text{MEA}}$ chooses uniformly at random a challenge $\tilde{x} \xleftarrow{\$} \mathbb{F}_{p_\eta}^*$ and sends it to $\mathcal{P}_{\text{MEA}}$.
- (3) **(Response message)** Let $\tilde{\mathbf{x}}$ be the vector defined by $\tilde{\mathbf{x}} \leftarrow (\tilde{x}^i)_{i=1}^m \in \mathbb{F}_{p_\eta}^m$. The prover $\mathcal{P}_{\text{MEA}}$ computes values $\mathbf{b} \leftarrow \mathbf{b}_0 + B \cdot \tilde{\mathbf{x}} \in \mathbb{F}_{p_\eta}^n$, $t \leftarrow t_0 + \langle \mathbf{t} | \tilde{\mathbf{x}} \rangle \in \mathbb{F}_{p_\eta}$, $f \leftarrow \sum_{k=0}^{2m-1} f_k \tilde{x}^k \in \mathbb{F}_{p_\eta}$, $\varsigma \leftarrow \sum_{k=0}^{2m-1} \varsigma_k \tilde{x}^k \in \mathbb{F}_{p_\eta}$, and $\tau \leftarrow \sum_{k=0}^{2m-1} \tau_k \tilde{x}^k \in \mathbb{F}_{p_\eta}$. Then, $\mathcal{P}_{\text{MEA}}$ sends to the verifier values $(\mathbf{b}, t, f, \varsigma, \tau)$.
- (4) **(Conclusion's bit)** The verifier $\mathcal{V}_{\text{MEA}}$ accepts if and only if the following equations hold

$$c_{F_m} = \text{Com}_{\mathbb{F}_{p_\eta}}(ck, 0; 0), \quad E_m = C, \quad c_{B_0}(c_B \otimes \tilde{\mathbf{x}}) = \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, \mathbf{b}; t), \quad c_{F_0} \prod_{k=1}^{2m-1} c_{F_k}^{\tilde{x}^k} = \text{Com}_{\mathbb{F}_{p_\eta}}(ck, f; \varsigma),$$
 and

$$E_0 \prod_{k=1}^{2m-1} E_k^{\tilde{x}^k} = \text{Enc}_{\text{CS}}(pk, g^f; \tau) \prod_{i=1}^m c'_i \otimes (\tilde{x}^{m-i} \mathbf{b}).$$

Extractor 4: Extractor $\mathcal{E}_{\text{MEA}}$ for the Σ -protocol $\Sigma[\mathcal{R}_{\text{MEA}}^{\text{BG}}]$ of the Bayer-Groth multi-exponentiation argument

Input : A security parameter $\eta \in \mathbb{N}^*$. Two natural numbers $n, m \in \mathbb{N}^*$. A public parameter $\sigma \stackrel{\text{def}}{=} (ck, pk) \in \mathbb{G}_{p_\eta}^{n+1} \times \mathcal{PK}_{\text{CS}}$ for the Bayer-Groth multi-exponentiation relation $\mathcal{R}_{\text{MEA}}^{\text{BG}}$. A statement $\chi \stackrel{\text{def}}{=} ((c'_i)_{i=1}^m, C, c_B) \in (\mathbb{H}_{p_\eta}^n)^m \times \mathbb{H}_{p_\eta} \times \mathbb{G}_{p_\eta}^m$.

Blackbox access to: A deterministic adversarial prover $\mathcal{P}^*$ and an honest verifier $\mathcal{V}_{\text{MEA}}$.

1 Begin extractor

- 2 **calls $\mathcal{P}^*$ to get $\alpha \stackrel{\text{def}}{=} (c_{B_0}, (c_{F_i})_{i=0}^{2m-1}, (E_i)_{i=0}^{2m-1}) \in (\mathbb{G}_{p_\eta} \times \mathbb{G}_{p_\eta}^{2m} \times \mathbb{H}_{p_\eta}^{2m})$;**
- 3 **// State at this point: $\mathbf{st}_1 \stackrel{\text{def}}{=} [(ck, pk); ((c'_i)_{i=1}^m, C, c_B); (c_{B_0}, (c_{F_i})_{i=0}^{2m-1}, (E_i)_{i=0}^{2m-1})]$.**
- 4 **rewinds $\mathcal{P}^*$ and $\mathcal{V}_{\text{MEA}}$ at state $\mathbf{st}_1$ and begins with $l \leftarrow 1 \in \mathbb{N}$**
- 5 **calls $\mathcal{V}_{\text{MEA}}$ to get $\tilde{x}_l \xleftarrow{\$} \mathbb{F}_{p_\eta}^*$;**
- 6 **calls $\mathcal{P}^*$ to get $z_l \leftarrow \mathfrak{R}_{\text{MEA}^*, \mathcal{P}^*}^{\text{BG}}(\alpha, \tilde{x}_l) \in (\mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta} \times \mathbb{F}_{p_\eta} \times \mathbb{F}_{p_\eta} \times \mathbb{F}_{p_\eta})$;**
- 7 **if $v_{\mathcal{R}_{\text{MEA}}^{\text{BG}}}^{\sigma, \chi}(\text{tr}_{\alpha, \mathfrak{R}_{\text{MEA}^*, \mathcal{P}^*}^{\text{BG}}(\tilde{x}_l))$ and $\bigwedge_{i=1}^{l-1} \bigwedge_{j=i+1}^l (\tilde{x}_i \neq \tilde{x}_j)$ then $l \leftarrow l+1$;**
- 8 **until $l > 2m$; // i.e. until $2m$ valid proof transcripts with pairwise distinct challenges are obtained.**
- 9 **returns $\tau_{\text{MEA}} \stackrel{\text{def}}{=} \left(\text{tr}_{\alpha, \mathfrak{R}_{\text{MEA}^*, \mathcal{P}^*}^{\text{BG}}}^{\sigma, \chi}(\tilde{x}_l) \right)_{l=1}^{2m}$.**

- $\mathbf{t}_{\tilde{x}} \in \mathbb{F}_{p_\eta}^{m+1}$ the vector defined by $\mathbf{t}_{\tilde{x}} \stackrel{\text{def}}{=} (t^{(l)})_{l=1}^{m+1}$.

By properties of the operator $\otimes^{14}$, we have

$$\begin{aligned} (c_{B_0}, \dots, c_{B_m}) &= (c_{B_0}, \dots, c_{B_m}) \otimes (\tilde{X}_B \tilde{X}_B^{-1}) \\ &= ((c_{B_0}, \dots, c_{B_m}) \otimes \tilde{X}_B) \otimes \tilde{X}_B^{-1} \\ &= \text{Com}_{\text{Mat}_{n \times (m+1)}(\mathbb{F}_{p_\eta})}(ck, B_{\tilde{x}}; \mathbf{t}_{\tilde{x}}) \otimes \tilde{X}_B^{-1} \\ &\text{by definitions of } B_{\tilde{x}} \text{ and } \mathbf{t}_{\tilde{x}} \text{ and by (Eq. } (\mathcal{H}_2^{(l)}))_{l=1}^{m+1} \\ &= \text{Com}_{\text{Mat}_{n \times (m+1)}(\mathbb{F}_{p_\eta})}(ck, B_{\tilde{x}} \tilde{X}_B^{-1}; \mathbf{t}_{\tilde{x}} \tilde{X}_B^{-1}). \end{aligned}$$

(Step1.3) Now, let us suppose just for a moment that we have¹⁵

$$\exists B_{\tilde{x}} (\tilde{X}_B)^{-1}, B_{\tilde{x}'} (\tilde{X}_B')^{-1} \in \text{Mat}_{n \times (m+1)}(\mathbb{F}_{p_\eta}), B_{\tilde{x}} (\tilde{X}_B)^{-1} \neq B_{\tilde{x}'} (\tilde{X}_B')^{-1}.$$

But, by the previous point, the following property holds

$$\begin{aligned} (c_{B_0}, \dots, c_{B_m}) &= \text{Com}_{\text{Mat}_{n \times (m+1)}(\mathbb{F}_{p_\eta})}(ck, B_{\tilde{x}} (\tilde{X}_B)^{-1}; \mathbf{t}_{\tilde{x}} (\tilde{X}_B)^{-1}) \\ &= \text{Com}_{\text{Mat}_{n \times (m+1)}(\mathbb{F}_{p_\eta})}(ck, B_{\tilde{x}'} (\tilde{X}_B')^{-1}; \mathbf{t}_{\tilde{x}'} (\tilde{X}_B')^{-1}) \end{aligned}$$

Thus, as the commitment scheme $\mathbb{KS}[\text{Mat}_{n \times (m+1)}(\mathbb{F}_{p_\eta})]$ is computationally binding, with overwhelming probability, we conclude a contradiction. Therefore, we have shown that the following property holds

$$\forall B_{\tilde{x}}, B_{\tilde{x}'} \in \text{Mat}_{n \times (m+1)}(\mathbb{F}_{p_\eta}), \forall \tilde{X}_B, \tilde{X}_B' \in \text{Mat}_{m+1}(\mathbb{F}_{p_\eta}), B_{\tilde{x}} (\tilde{X}_B)^{-1} = B_{\tilde{x}'} (\tilde{X}_B')^{-1}.$$

We denote this common value $\tilde{B} \in \text{Mat}_{n \times (m+1)}(\mathbb{F}_{p_\eta})$ with columns $(\mathbf{b}_k)_{k=0}^{2m}$. Thus, we have found an opening $(\tilde{B}, \mathbf{t}) \in \text{Mat}_{n \times (m+1)}(\mathbb{F}_{p_\eta}) \times \mathbb{F}_{p_\eta}^{m+1}$ independent from challenges $(\tilde{x}_l)_{l=1}^{2m}$ of the commit value c_B :

$$\forall k \in \llbracket 0; m \rrbracket, c_{B_k} = \text{Com}_{\mathbb{F}_{p_\eta}}^n(ck, \mathbf{b}_k; t_k).$$

¹⁴ Let $n, m \in \mathbb{N}^*$ be two natural numbers. Let $ck \in \mathbb{G}^{n+1}$ be a commitment key parameter for the commitment scheme $\mathbb{KS}[\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})]$. Let $M \in \text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})$ be a matrix of dimensions $n \times m$ and let $B \in \text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})$ be a square matrix of dimensions $m \times m$. Let $\mathbf{r} \in \mathbb{F}_{p_\eta}^m$ be a vector of dimension m . By definition of $\text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}$, we have

$$\begin{aligned} (\text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, M; \mathbf{r})) \otimes B &= \left(\text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, M; \mathbf{r}) \otimes \mathbf{B}^{(j)} \right)_{j=1}^m \\ &= \left(\text{Com}_{\mathbb{F}_{p_\eta}}^n \left(ck, M \cdot \mathbf{B}^{(j)}; \langle \mathbf{r} | \mathbf{B}^{(j)} \rangle \right) \right)_{j=1}^m \\ &= \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, MB; \mathbf{r}B). \quad \square \end{aligned}$$

¹⁵ More precisely, we suppose the existence of $B_{\tilde{x}}, B_{\tilde{x}'} \in \text{Mat}_{n \times (m+1)}(\mathbb{F}_{p_\eta})$ two matrix of dimensions $n \times (m+1)$ and $\tilde{X}_B, \tilde{X}_B' \in \text{Mat}_{m+1}(\mathbb{F}_{p_\eta})$ two square matrix of dimensions $m+1$ such that we are in one of the two following cases:

- **Case 1:** There exists a sequence $(\tilde{x}_l)_{l=1}^{m+1}$ of challenges in $\mathbb{F}_{p_\eta}^*$ and at least another challenge $\tilde{x}'_{l_0} \in \mathbb{F}_{p_\eta}$ with $\tilde{x}'_{l_0} \neq \tilde{x}_{l_0}$ for some $l_0 \in \llbracket 1; m+1 \rrbracket$ such that $\tilde{X}_B \stackrel{\text{def}}{=} V(\tilde{x}_1, \dots, \tilde{x}_{l_0-1}, \tilde{x}_{l_0}, \tilde{x}_{l_0+1}, \dots, \tilde{x}_{m+1})$ and $\tilde{X}_B' \stackrel{\text{def}}{=} V(\tilde{x}_1, \dots, \tilde{x}_{l_0-1}, \tilde{x}'_{l_0}, \tilde{x}_{l_0+1}, \dots, \tilde{x}_{m+1})$;
- **Case 2:** There exists at least one column $l_0 \in \llbracket 1; m+1 \rrbracket$ such that $\mathbf{B}_{\tilde{x}}^{(l_0)} \neq \mathbf{B}_{\tilde{x}'}^{(l_0)}$.

(Step 2) – Get an opening of commit values $(c_{F_k})_{k=0}^{2m-1}$

(Step2.1) We define the matrix $\tilde{X}_F \in \text{Mat}_{2m}(\mathbb{F}_{p_\eta})$ by

$$\tilde{X}_F \stackrel{\text{def}}{=} \begin{pmatrix} 1 & 1 & \dots & 1 \\ \tilde{x}_1 & \tilde{x}_2 & \dots & \tilde{x}_{2m} \\ \vdots & \vdots & \ddots & \vdots \\ \tilde{x}_1^{2m-1} & \tilde{x}_2^{2m-1} & \dots & \tilde{x}_{2m}^{2m-1} \end{pmatrix},$$

which is again an invertible transposed Vandermonde matrix because $(\tilde{x}_l)_{l=1}^{2m}$ are pairwise distincts, with overwhelming probability.

(Step2.2) We define the following quantities

$$\mathbf{f}_{\tilde{x}} \stackrel{\text{def}}{=} (f^{(l)})_{l=1}^{2m} \in \mathbb{F}_{p_\eta}^{2m} \quad \text{and} \quad \vec{\zeta}_{\tilde{x}} \stackrel{\text{def}}{=} (\zeta^{(l)})_{l=1}^{2m} \in \mathbb{F}_{p_\eta}^{2m}.$$

Thus, we have

$$\begin{aligned} (c_{F_0}, \dots, c_{F_{2m-1}}) &= ((c_{F_0}, \dots, c_{F_{2m-1}}) \otimes \tilde{X}_F) \otimes \tilde{X}_F^{-1} \\ &= \text{Com}_{\mathbb{F}_{p_\eta}}(ck, \mathbf{f}_{\tilde{x}}; \vec{\zeta}_{\tilde{x}}) \otimes \tilde{X}_F^{-1} \\ &\text{by hypothesis (Eq. } (\mathcal{H}_3^{(l)}))_{l=1}^{2m} \\ &= \text{Com}_{\mathbb{F}_{p_\eta}}(ck, \mathbf{f}_{\tilde{x}} \tilde{X}_F^{-1}; \vec{\zeta}_{\tilde{x}} \tilde{X}_F^{-1}). \end{aligned}$$

(Step2.3) As seen in step (Step1.3), by the binding property for the commitment scheme $\mathbb{KS}[\mathbb{F}_{p_\eta}]$, we conclude with overwhelming probability, the existence of a sequence $((f_k, \zeta_k))_{k=0}^{2m-1} \in (\mathbb{F}_{p_\eta} \times \mathbb{F}_{p_\eta})^{2m}$ which is independent from challenges $(\tilde{x}_l)_{l=1}^{2m}$ and such that

$$\forall k \in \llbracket 0; 2m-1 \rrbracket, c_{F_k} = \text{Com}_{\mathbb{F}_{p_\eta}}(ck, f_k; \zeta_k).$$

(Step 3) – Obtain the computation of values $(E_k)_{k=0}^{2m-1}$

(Step3.1) By hypothesis Eq. $(\mathcal{H}_2^{(l)})$, and by definition of vectors $(\mathbf{b}_i)_{i=0}^m$ (see step (Step1.3)), for all $l \in \llbracket 1; m+1 \rrbracket$, we have

$$\sum_{i=0}^n (\tilde{x}_l)^i \mathbf{b}_i = \tilde{B} \cdot \tilde{X}_B^{(l)} = (\tilde{B} \tilde{X}_B)^{(l)} = (B_{\tilde{x}} \tilde{X}_B^{-1} \tilde{X}_B)^{(l)} = \mathbf{B}_{\tilde{x}}^{(l)}.$$

Thus, by definition of $B_{\tilde{x}}$, the following equation holds

$$\forall l \in \llbracket 1; m+1 \rrbracket, \mathbf{b}^{(l)} = \sum_{i=0}^m (x_l)^i \mathbf{b}_i. \quad (\Phi)$$

(Step3.2) Likewise but with hypothesis Eq. $(\mathcal{H}_3^{(l)})$ and definition of vector $\mathbf{f}_{\tilde{x}}$ (see step (Step2.3)), the following property holds

$$\forall l \in \llbracket 1; 2m \rrbracket, f^{(l)} = \sum_{i=0}^{2m-1} (\tilde{x}_l)^i f_i. \quad (\Psi)$$

(Step3.3) For all $l \in \llbracket 1; m+1 \rrbracket$, Eq. (Φ) leads to

$$\begin{aligned} \prod_{i=1}^m \mathbf{c}'_i \otimes ((\tilde{x}_l)^{m-i} \mathbf{b}^{(l)}) &= \prod_{i=1}^m \mathbf{c}'_i \otimes \left(\sum_{j=0}^m (\tilde{x}_l)^{m-i+j} \mathbf{b}^{(j)} \right) \\ &= \prod_{i=1}^m \prod_{j=0}^m (\mathbf{c}'_i \otimes \mathbf{b}^{(j)}) (\tilde{x}_l)^{m-i+j} \\ &= \prod_{k=0}^{2m-1} \left(\prod_{\substack{j=0 \\ 1 \leq m-k+j \leq m}}^m (\mathbf{c}_{m-k+j} \otimes \mathbf{b}^{(j)}) \right) (\tilde{x}_l)^k \end{aligned}$$

We define $\mathbf{E} \stackrel{\text{def}}{=} (E_k)_{k=0}^{2m-1} \in \mathbb{H}_{p_\eta}^{2m}$ and, for all $i \in \llbracket 0; 2m-1 \rrbracket$, $\tilde{\mathbf{y}}^{(i)} \in \mathbb{F}_{p_\eta}^{2m}$ the $(i+1)$ -th column of the matrix $\tilde{X}_F^{-1}$. Let $i \in \llbracket 0; 2m-1 \rrbracket$. We have¹⁶

$$\begin{aligned} E_i &= \mathbf{E} \otimes (\tilde{X}_F \cdot \tilde{\mathbf{y}}^{(i)}) \quad \text{because } \tilde{X}_F \cdot \tilde{\mathbf{y}}^{(i)} = \mathbf{u}_i \\ &= \prod_{k=0}^{2m-1} E_k^{(\tilde{X}_F \cdot \tilde{\mathbf{y}}^{(i)})_k} \quad \text{by definition of } \otimes \end{aligned}$$

By definition of $\tilde{X}_F$, for all $k \in \llbracket 0; 2m-1 \rrbracket$, we have

$$(\tilde{X}_F \cdot \tilde{\mathbf{y}}^{(i)})_k = \sum_{l=1}^{2m} (\tilde{X}_F)_{k,l} \tilde{y}_l^{(i)} = \sum_{l=1}^{2m} \tilde{x}_l^k \tilde{y}_l^{(i)}.$$

Thus, we can compute E_i as follows

$$\begin{aligned} E_i &= \prod_{k=0}^{2m-1} \prod_{l=1}^{2m} E_k^{\tilde{x}_l^k \tilde{y}_l^{(i)}} = \prod_{l=1}^{2m} \left(\prod_{k=0}^{2m-1} E_l^{\tilde{x}_l^k} \right)^{\tilde{y}_l^{(i)}} \\ &= \prod_{l=1}^{2m} \left(\text{Enc}_{\mathbb{CS}}(pk, g^{f^{(l)}}; \tau^{(l)}) \cdot \prod_{i=1}^m (\mathbf{c}'_i \otimes (\tilde{x}_l^{m-i} \mathbf{b}^{(l)})) \right)^{\tilde{y}_l^{(i)}} \\ &\quad \text{by hypothesis (Eq. } (\mathcal{H}_4^{(l)}))_{l=1}^{2m} \\ &= \prod_{l=1}^{2m} \left(\text{Enc}_{\mathbb{CS}}(pk, g^{f^{(l)}}; \tau^{(l)}) \cdot \prod_{k=0}^{2m-1} \left(\prod_{\substack{j=0 \\ 1 \leq m-k+j \leq m}}^m (\mathbf{c}'_{m-k+j} \otimes \mathbf{b}^{(j)}) \right) \right)^{\tilde{y}_l^{(i)}} \\ &= \text{Enc}_{\mathbb{CS}} \left(pk, g^{\sum_{l=1}^{2m} f^{(l)} \tilde{y}_l^{(i)}}; \sum_{l=1}^{2m} \tau^{(l)} \tilde{y}_l^{(i)} \right) \\ &\quad \cdot \prod_{k=0}^{2m-1} \left(\prod_{\substack{j=0 \\ 1 \leq m-k+j \leq m}}^m (\mathbf{c}'_{m-k+j} \otimes \mathbf{b}^{(j)}) \right) \\ &\quad \text{because } \mathbb{CS} \text{ is homomorphic} \end{aligned}$$

¹⁶Let $n \in \mathbb{N}^*$ be a natural number. Let $\mathbf{x} \in \mathbb{H}_{p_\eta}^n$ be a ciphertexts vector of dimension n . Let $i \in \llbracket 1; n \rrbracket$. By definition of $\otimes$, we have

$$\mathbf{x} \otimes \mathbf{u}_i = \prod_{j=1}^n x_j^{\delta_{ji}} = x_i. \quad \square$$

It follows

$$E_i = \text{Enc}_{\mathbb{CS}}(pk, g^{f_i}; \tau_i) \cdot \prod_{k=0}^{2m-1} \left(\prod_{\substack{j=0 \\ 1 \leq m-k+j \leq m}}^m (\mathbf{c}'_{m-k+j} \otimes \mathbf{a}^{(j)}) \right)^{\delta_{ki}},$$

because, for all $k \in \llbracket 0; 2m-1 \rrbracket$, the following properties hold

- $f_k \stackrel{\text{def}}{=} (\mathbf{f}_{\tilde{X}} \tilde{X}_F^{-1})_k = \sum_{l=1}^{2m} f^{(l)} \tilde{y}_l^{(k)}$;
- $\forall j \in \llbracket 0; 2m-1 \rrbracket$, $\sum_{l=1}^{2m} \tilde{x}_l^k \tilde{y}_l^{(j)} = (\tilde{X}_F^{-1} \tilde{\mathbf{y}}^{(j)})_k = \delta_{kj}$;
- We define t_k to be $\tau_k \stackrel{\text{def}}{=} \sum_{l=1}^{2m} \tau^{(l)} \tilde{y}_l^{(k)} \in \mathbb{F}_{p_\eta}$.

Consequently, we conclude the following property

$$\begin{aligned} \forall k \in \llbracket 0; 2m-1 \rrbracket, E_k &= \text{Enc}_{\mathbb{CS}}(pk, g^{f_k}; \tau_k) \prod_{i=1}^m (\mathbf{c}'_i \otimes \mathbf{b}_{k-m+i}) \\ \text{where } f_k &= \sum_{l=1}^{2m} f^{(l)} \tilde{y}_l^{(k)} \text{ and } \tau_k = \sum_{l=1}^{2m} \tau^{(l)} \tilde{y}_l^{(k)}. \end{aligned}$$

(Step 4) – Obtain the computation of value C

By hypothesis Eq. ($\mathcal{H}_1$), we have $c_{F_m} = \text{Com}_{\mathbb{F}_{p_\eta}}(ck, 0; 0)$ and $E_m = C$. As the commitment scheme $\mathbb{KS}[\mathbb{F}_{p_\eta}]$ is computationally binding, with overwhelming probability, we have $f_m = 0$. This leads to

$$C = E_m = \text{Enc}_{\mathbb{CS}}(pk, g^0; t_m) \prod_{i=1}^m (\mathbf{c}'_i \otimes \mathbf{b}_i).$$

Results obtained in steps (Step 1) to (Step 4) give us the following result, proving that, with overwhelming probability, we have successfully extract a witness $w \stackrel{\text{def}}{=} (B, \mathbf{t}, \varrho) \in \text{Mat}_{n \times m}(\mathbb{F}_{p_\eta}) \times \mathbb{F}_{p_\eta}^m \times \mathbb{F}_{p_\eta}$ such that $(\sigma, \chi, w) \in \mathcal{R}_{\text{MEA}}^{\text{BG}}$.

$$\begin{aligned} \exists B \in \text{Mat}_{n \times m}(\mathbb{F}_{p_\eta}), \exists \mathbf{t} \in \mathbb{F}_{p_\eta}^m, \exists \varrho \in \mathbb{F}_{p_\eta}, \\ \begin{cases} \mathbf{c}_B = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, B; \mathbf{t}) \\ C = \text{Enc}_{\mathbb{CS}}(pk, 1; \varrho) \cdot \prod_{i=1}^m (\mathbf{c}'_i \otimes \mathbf{b}_i) \end{cases} \\ \text{where } \mathbf{B}^{(j)} \stackrel{\text{def}}{=} \mathbf{b}^{(j)}, \text{ for all } j \in \llbracket 1; m \rrbracket. \end{aligned}$$

Proof step →	step (Step1.1)	step (Step1.3)	step (Step2.1)	step (Step2.3)
↓ Property				
Binding of commitment scheme		× 1		× 1
Property transfer under adversarial selection	Yes		Yes	
Extractor uses rewinding?	Yes (2m valid proof transcripts)			

Table 2: Assessment of cryptographic or probabilistic properties used to prove Knowledge Soundness of Multi-Exponentiation Argument protocol

B.3 Product argument protocol

We define

$$\mathcal{R}_{\text{PA}}^{\text{BG}} \subseteq \underbrace{\mathbb{G}_{p_\eta}^{n+1}}_{\text{Public parameter set}} \times \underbrace{(\mathbb{G}_{p_\eta}^m \times \mathbb{F}_{p_\eta})}_{\text{Statement set}} \times \underbrace{(\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta}) \times \mathbb{F}_{p_\eta}^m)}_{\text{Witness set}}$$

to be the *product relation* defined by

$$(ck, (c_\Gamma, \beta), (\Gamma, \mathbf{v})) \in \mathcal{R}_{\text{PA}}^{\text{BG}} \stackrel{\text{def}}{\iff} \begin{cases} c_\Gamma = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, \Gamma; \mathbf{v}) \\ \prod_{i=1}^n \prod_{j=1}^m \Gamma_{i,j} = \beta \end{cases}$$

Hence, we define a 7-move product argument protocol to be the protocol defined as follows in **Protocol 5**.

THEOREM B.3 (KNOWLEDGE SOUNDNESS OF $\mathbb{ZK}^{(3)}[\mathcal{R}_{\text{PA}}^{\text{BG}}]$). *The 7-move zero-knowledge protocol $\mathbb{ZK}^{(3)}[\mathcal{R}_{\text{PA}}^{\text{BG}}]$ is knowledge sound.*

PROOF. We define the extractor $\mathcal{E}_{\text{PA}}$ for the Bayer-Groth product argument to be the algorithm defined as follows in **Extractor 6**.

Let $n, m \in \mathbb{N}^*$ be two natural numbers. Let $\eta \in \mathbb{N}^*$ be a security parameter. Let $\mathcal{P}^*$ be a polynomial-time and deterministic adversarial prover. Let $ck \leftarrow \mathcal{I}_{\text{PA}}(\eta)$ be an honest public parameter for the product argument relation $\mathcal{R}_{\text{PA}}^{\text{BG}}$. Let $\mathcal{A}$ be a probabilistic and polynomial-time adversary. Let $\chi \leftarrow \mathcal{A}(\eta, ck)$ be an adversarial statement where

$$\chi \stackrel{\text{def}}{=} (c_\Gamma, \beta) \in \mathbb{G}_{p_\eta}^m \times \mathbb{F}_{p_\eta}.$$

Then, the adversary $\mathcal{A}$ calls the extractor $\mathcal{E}_{\text{PA}}$ on inputs ck and χ with access to $\mathcal{P}^*$ and $\mathcal{V}_{\text{PA}}$ and obtains

$$\tau_{\text{PA}} \stackrel{\text{def}}{=} \left(c_\beta, \underbrace{(\Gamma, \mathbf{v}, \vec{\beta}^{(1)}, \xi_\delta)}_{\text{Witness of the Hadamard Product Argument}}, \underbrace{(\vec{\beta}^{(2)}, \xi_2)}_{\text{Witness of the Single Value Product Argument}} \right).$$

(Step 1) By the *knowledge soundness* of the Hadamard product argument protocol (see **Theorem B.5**), we have, with overwhelming probability in η , the following equations

$$c_\Gamma = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, \Gamma; \mathbf{v}) \quad (\mathcal{H}_{\text{HPA}}^{(1)})$$

$$c_\beta = \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, \vec{\beta}^{(1)}; \xi_\delta) \quad (\mathcal{H}_{\text{HPA}}^{(2)})$$

$$\vec{\beta}^{(1)} = \bigodot_{j=1}^m \Gamma^{(j)} \quad (\mathcal{H}_{\text{HPA}}^{(3)})$$

(Step 2) Besides, by the *knowledge soundness* of the Single value product argument protocol (see **Theorem B.4**), we have, with overwhelming probability in η , the following equations

$$c_\beta = \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, \vec{\beta}^{(2)}; \xi_2) \quad (\mathcal{H}_{\text{SVPA}}^{(1)})$$

$$\beta = \prod_{i=1}^n \beta_i^{(2)} \quad (\mathcal{H}_{\text{SVPA}}^{(2)})$$

(Step 3) By equations **Eq. $(\mathcal{H}_{\text{HPA}}^{(2)})$** and **Eq. $(\mathcal{H}_{\text{SVPA}}^{(1)})$** , we have

$$c_\beta = \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, \vec{\beta}^{(1)}; \xi_\delta) = \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, \vec{\beta}^{(2)}; \xi_2).$$

Thus, because the commitment scheme $\text{KS}[\mathbb{F}_{p_\eta}^n]$ is *computationally binding*, we conclude with overwhelming probability in η that $\vec{\beta}^{(1)} = \vec{\beta}^{(2)}$. We denote this common value $\vec{\beta} \in \mathbb{F}_{p_\eta}^n$.

Results obtained in **steps (Step 1) to (Step 3)** give us the following result¹⁷, proving that, with *overwhelming probability*, we have successfully extract a witness $w \stackrel{\text{def}}{=}} (\Gamma, \mathbf{v}) \in \text{Mat}_{n \times m}(\mathbb{F}_{p_\eta}) \times \mathbb{F}_{p_\eta}^m$ such that $(\sigma, \chi, w) \in \mathcal{R}_{\text{PA}}^{\text{BG}}$.

$$\boxed{\begin{aligned} &\exists \Gamma \in \text{Mat}_{n \times m}(\mathbb{F}_{p_\eta}), \exists \mathbf{v} \in \mathbb{F}_{p_\eta}^m, \\ &\begin{cases} c_\Gamma = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, \Gamma; \mathbf{v}) \\ \beta = \prod_{i=1}^n \prod_{j=1}^m \Gamma_{i,j} \end{cases} \end{aligned}}$$

¹⁷More precisely, on one hand we have

$$\begin{aligned} \beta &= \prod_{i=1}^n \beta_i && \text{by step (Step 3) and Eq. } (\mathcal{H}_{\text{SVPA}}^{(2)}) \\ &= \prod_{i=1}^n \left(\bigodot_{j=1}^m \Gamma^{(j)} \right)_i && \text{by step (Step 3) and Eq. } (\mathcal{H}_{\text{HPA}}^{(3)}) \\ &= \prod_{i=1}^n \prod_{j=1}^m \Gamma_{i,j}. && \text{by definition of operator } \odot \end{aligned}$$

And on another hand, **Eq. $(\mathcal{H}_{\text{HPA}}^{(1)})$** gives us

$$c_\Gamma = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, \Gamma; \mathbf{v}).$$

Protocol 5: 7-move zero-knowledge protocol $\mathbb{ZK}^{(3)}[\mathcal{R}_{\text{PA}}^{\text{BG}}]$ for the Bayer-Groth product argument

Public Input : Two natural numbers $n, m \in \mathbb{N}^*$. A security parameter $\eta \in \mathbb{N}^*$. A commitment key $ck = (g, g) \in \mathbb{G}_{p_\eta}^{n+1}$ for the commitment scheme $\mathbb{KS}[\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})]$. A commit value $c_\Gamma \in \mathbb{G}_{p_\eta}^m$, and a value $\beta \in \mathbb{F}_{p_\eta}$.

Private Input : A matrix $A \in \text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})$, and a vector of random values $\mathbf{v} \xleftarrow{\$} \mathbb{F}_{p_\eta}^m$ such that $c_\Gamma = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, \Gamma; \mathbf{v})$ and $\prod_{i=1}^n \prod_{j=1}^m \Gamma_{i,j} = \beta$.

Begin protocol

- (1) **(Commit message)** The prover $\mathcal{P}_{\text{PA}}$ chooses uniformly at random a value $\xi \xleftarrow{\$} \mathbb{F}_{p_\eta}$ and computes the commit value $c_b \xleftarrow{\$} \text{Com}_{\mathbb{F}_{p_\eta}}\left(ck, \left(\prod_{j=1}^m \Gamma_{i,j}\right)_{i=1}^n; \xi\right) \in \mathbb{G}_{p_\eta}$. Then, $\mathcal{P}_{\text{PA}}$ sends this commit value c_b to the verifier $\mathcal{V}_{\text{PA}}$.
- (1-5) **(Hadamard product argument call)** Both prover $\mathcal{P}_{\text{PA}}$ and verifier $\mathcal{V}_{\text{PA}}$ engage in the 5-move zero-knowledge protocol $\mathbb{ZK}^{(2)}[\mathcal{R}_{\text{HPA}}^{\text{BG}}]$ for the relation $\mathcal{R}_{\text{HPA}}^{\text{BG}}$ with public parameter $\sigma_{\text{HPA}} \stackrel{\text{def}}{=} ck$, public statement $\chi_{\text{HPA}} \stackrel{\text{def}}{=} (c_\Gamma, c_b)$, and private statement $w_{\text{HPA}} \stackrel{\text{def}}{=} \left(\Gamma, \mathbf{v} \odot \left(\prod_{j=1}^m \Gamma^{(j)}\right), \xi\right)$. We denote by τ_{HPA} the proof transcript obtained at the end of this 5-move protocol.
- (5-7) **(Single value product argument call)** Both prover $\mathcal{P}_{\text{PA}}$ and verifier $\mathcal{V}_{\text{PA}}$ engage in the Σ -protocol $\Sigma[\mathcal{R}_{\text{SVPA}}^{\text{BG}}]$ for the relation $\mathcal{R}_{\text{SVPA}}^{\text{BG}}$ with public parameter $\sigma_{\text{SVPA}} \stackrel{\text{def}}{=} ck$, public statement $\chi_{\text{SVPA}} \stackrel{\text{def}}{=} (c_b, \beta)$, and private statement $w_{\text{SVPA}} \stackrel{\text{def}}{=} \left(\prod_{j=1}^m \Gamma^{(j)}, \xi\right)$. We denote by τ_{SVPA} the proof transcript obtained at the end of this Σ -protocol.
- (8) **(Conclusion's bit)** The verifier $\mathcal{V}_{\text{PA}}$ accepts if and only if the following property holds $\left(v_{\text{HPA}}^{\sigma_{\text{HPA}}, \chi_{\text{HPA}}}(\tau_{\text{HPA}}) \wedge v_{\text{SVPA}}^{\sigma_{\text{SVPA}}, \chi_{\text{SVPA}}}(\tau_{\text{SVPA}})\right)$.

Extractor 6: Extractor $\mathcal{E}_{\text{PA}}$ for the 7-move zero-knowledge protocol $\mathbb{ZK}^{(3)}[\mathcal{R}_{\text{PA}}^{\text{BG}}]$ of the Bayer-Groth product argument

Input : A security parameter $\eta \in \mathbb{N}^*$. Two natural numbers $n, m \in \mathbb{N}^*$. A public parameter $\sigma \stackrel{\text{def}}{=} ck \in \mathbb{G}_{p_\eta}^{n+1}$ for the Bayer-Groth product relation $\mathcal{R}_{\text{PA}}^{\text{BG}}$. A statement $\chi \stackrel{\text{def}}{=} (c_\Gamma, \beta) \in \mathbb{G}_{p_\eta}^m \times \mathbb{F}_{p_\eta}$.

Blackbox access to : A deterministic adversarial prover $\mathcal{P}^*$ and an honest verifier $\mathcal{V}_{\text{PA}}$.

1 Begin extractor

- 2 **calls $\mathcal{P}^*$ to get $c_\beta \in \mathbb{G}_{p_\eta}$;**
- 3 **calls $\mathcal{E}_{\text{HPA}}$ with oracles $\mathcal{P}^*$ and $\mathcal{V}_{\text{PA}}$ on inputs $(\sigma, (c_\Gamma, c_\beta))$**
to get $(\Gamma, \mathbf{v}, \vec{\beta}^{(1)}, \xi_\delta) \in (\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta}) \times \mathbb{F}_{p_\eta}^m \times \mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta})$;
- 4 **calls $\mathcal{E}_{\text{SVPA}}$ with oracles $\mathcal{P}^*$ and $\mathcal{V}_{\text{PA}}$ on inputs $(\sigma, (c_\beta, \beta))$ to get $(\vec{\beta}^{(2)}, \xi_2) \in (\mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta})$;**
- 5 **returns $\tau_{\text{PA}} \stackrel{\text{def}}{=} (c_\beta, (\Gamma, \mathbf{v}, \vec{\beta}^{(1)}, \xi_\delta), (\vec{\beta}^{(2)}, \xi_2))$.**

Proof step $\rightarrow$	step (Step 1)	step (Step 2)	step (Step 3)
$\downarrow$ Property			
Knowledge Soundness	$1 \times \mathcal{E}_{\text{HPA}}$	$1 \times \mathcal{E}_{\text{SVPA}}$	
Binding of commitment scheme			$\times 1$
Extractor uses rewinding?	No		

Table 3: Assessment of cryptographic or probabilistic properties used to prove **Knowledge Soundness** of Product Argument protocol

B.4 Single value product argument protocol

We define

$$\mathcal{R}_{\text{SVPA}}^{\text{BG}} \subseteq \underbrace{\mathbb{G}_{p_\eta}^{n+1}}_{\text{Public parameter set}} \times \underbrace{(\mathbb{G}_{p_\eta} \times \mathbb{F}_{p_\eta})}_{\text{Statement set}} \times \underbrace{(\mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta})}_{\text{Witness set}}$$

Protocol 7: Σ -protocol $\Sigma[\mathcal{R}_{\text{SVPA}}^{\text{BG}}]$ for the Bayer-Groth single value product argument

Public Input : A natural number $n \in \mathbb{N}^*$. A security parameter $\eta \in \mathbb{N}^*$. A commitment key $ck = (g, \mathbf{g}) \in \mathbb{G}_{p_\eta}^{n+1}$ for the commitment scheme $\mathbb{KS}[\mathbb{F}_{p_\eta}^n]$. A commit value $c_\beta \in \mathbb{G}_{p_\eta}$ and a value $\beta \in \mathbb{F}_{p_\eta}$.

Private Input : A vector $\vec{\beta} \in \mathbb{F}_{p_\eta}^n$ and a random value $\xi \xleftarrow{\$} \mathbb{F}_{p_\eta}$ such that $c_\beta = \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, \vec{\beta}; \xi)$, and $\beta = \prod_{i=1}^n \beta_i$.

Begin protocol

- (1) **(Commit message)** The prover $\mathcal{P}_{\text{SVPA}}$ computes, for all $j \in \llbracket 1; n \rrbracket$, $\tilde{\beta}^{(j)} \leftarrow \prod_{i=1}^j \beta_i \in \mathbb{F}_{p_\eta}^n$. Then, he chooses uniformly at random values $\Delta_1, \dots, \Delta_n \xleftarrow{\$} \mathbb{F}_{p_\eta}$, $\delta_2, \dots, \delta_{n-1} \xleftarrow{\$} \mathbb{F}_{p_\eta}$, and $\xi_\delta, \xi_\Lambda, \xi_\Delta \xleftarrow{\$} \mathbb{F}_{p_\eta}$. Next, $\mathcal{P}_{\text{SVPA}}$ sets $\delta_1 \leftarrow \Delta_1 \in \mathbb{F}_{p_\eta}$ and $\delta_n \leftarrow 0 \in \mathbb{F}_{p_\eta}$ then computes

$$c_\Delta \leftarrow \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, \Delta; \xi_\Delta) \in \mathbb{G}_{p_\eta}, \quad c_\delta \leftarrow \text{Com}_{\mathbb{F}_{p_\eta}^{n-1}}(ck, (-\delta_i \Delta_{i+1})_{i=1}^{n-1}; \xi_\delta) \in \mathbb{G}_{p_\eta}, \quad \text{and}$$

$$c_\Lambda \leftarrow \text{Com}_{\mathbb{F}_{p_\eta}^{n-1}}(ck, (\delta_i - \beta_i \delta_{i-1} - \tilde{\beta}_{i-1} \Delta_i)_{i=2}^n; \xi_\Lambda) \in \mathbb{G}_{p_\eta}$$
 Finally, $\mathcal{P}_{\text{SVPA}}$ sends to $\mathcal{V}_{\text{SVPA}}$ values $(c_\Delta, c_\delta, c_\Lambda)$.
- (2) **(Challenge message)** The verifier $\mathcal{V}_{\text{SVPA}}$ chooses uniformly at random a challenge $\hat{x} \xleftarrow{\$} \mathbb{F}_{p_\eta}^*$ and sends it to $\mathcal{P}_{\text{SVPA}}$.
- (3) **(Response message)** The prover $\mathcal{P}_{\text{SVPA}}$ computes values $\hat{\xi} \leftarrow \hat{x}\xi + \xi_\Delta \in \mathbb{F}_{p_\eta}$, $\hat{\xi} \leftarrow \hat{x}\xi_\Lambda + \xi_\delta \in \mathbb{F}_{p_\eta}$, and, for all $i \in \llbracket 1; n \rrbracket$, $\hat{\beta}_i \leftarrow \hat{x}\beta_i + \Delta_i \in \mathbb{F}_{p_\eta}$ and $\hat{\delta}_i \leftarrow \hat{x}\tilde{\beta}_i + \delta_i \in \mathbb{F}_{p_\eta}$. Then, $\mathcal{P}_{\text{SVPA}}$ sends values $((\hat{\beta}_i)_{i=1}^n, (\hat{\delta}_i)_{i=1}^n, \hat{\xi}, \hat{\xi})$ to $\mathcal{V}_{\text{SVPA}}$.
- (4) **(Conclusion's bit)** The verifier $\mathcal{V}_{\text{SVPA}}$ accepts if and only if the following equations hold

$$c_{\hat{\beta}} c_\Delta = \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, (\hat{\beta}_i)_{i=1}^n, \hat{\xi}), \quad c_{\hat{\delta}} c_\delta = \text{Com}_{\mathbb{F}_{p_\eta}^{n-1}}(ck, (\hat{\delta}_i - \hat{\delta}_{i-1} \hat{\beta}_i)_{i=2}^n, \hat{\xi}), \quad \hat{\delta}_1 = \hat{\beta}_1, \quad \text{and} \quad \hat{\delta}_n = \hat{x}\beta.$$

Extractor 8: Extractor $\mathcal{E}_{\text{SVPA}}$ for the Σ -protocol $\Sigma[\mathcal{R}_{\text{SVPA}}^{\text{BG}}]$ of the Bayer-Groth single value product argument

Input : A security parameter $\eta \in \mathbb{N}^*$. A natural number $n \in \mathbb{N}^*$. A public parameter $\sigma \stackrel{\text{def}}{=} ck \in \mathbb{G}_{p_\eta}^{n+1}$ for the Bayer-Groth single value product relation $\mathcal{R}_{\text{SVPA}}^{\text{BG}}$. A statement $\chi \stackrel{\text{def}}{=} (c_\beta, \beta) \in \mathbb{G}_{p_\eta} \times \mathbb{F}_{p_\eta}$.

Blackbox access to : A deterministic adversarial prover $\mathcal{P}^*$ and an honest verifier $\mathcal{V}_{\text{SVPA}}$.

1 Begin extractor

- 2 **calls $\mathcal{P}^*$ to get $\alpha \stackrel{\text{def}}{=} (c_\Delta, c_\delta, c_\Lambda) \in (\mathbb{G}_{p_\eta} \times \mathbb{G}_{p_\eta} \times \mathbb{G}_{p_\eta})$; // State at this point: $\mathbf{st}_1 \stackrel{\text{def}}{=} [ck; (c_\beta, \beta); (c_\Delta, c_\delta, c_\Lambda)]$.**
- 3 **rewinds $\mathcal{P}^*$ and $\mathcal{V}_{\text{SVPA}}$ at state $\mathbf{st}_1$ and begins with $l \leftarrow 1 \in \mathbb{N}$**
- 4 **calls $\mathcal{V}_{\text{SVPA}}$ to get $\hat{x}_l \xleftarrow{\$} \mathbb{F}_{p_\eta}^*$;**
- 5 **calls $\mathcal{P}^*$ to get $\mathfrak{p}_{\mathcal{R}_{\text{SVPA}}^{\text{BG}}, \mathcal{P}^*}(\alpha, \hat{x}_l) \in (\mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta} \times \mathbb{F}_{p_\eta})$;**
- 6 **if $v_{\mathcal{R}_{\text{SVPA}}^{\text{BG}}}^{ck, \chi}(\text{tr}_{\alpha, \mathfrak{p}_{\mathcal{R}_{\text{SVPA}}^{\text{BG}}, \mathcal{P}^*}}^{ck, \chi}(\hat{x}_l))$ and $\bigwedge_{i=1}^{l-1} (\hat{x}_i \neq \hat{x}_l)$ then $l \leftarrow l + 1$;**
- 7 **until $l > 2$;**
- 8 **returns $\tau_{\text{SVPA}} \stackrel{\text{def}}{=} (\text{tr}_{\alpha, \mathfrak{p}_{\mathcal{R}_{\text{SVPA}}^{\text{BG}}, \mathcal{P}^*}}^{ck, \chi}(\hat{x}_1), \text{tr}_{\alpha, \mathfrak{p}_{\mathcal{R}_{\text{SVPA}}^{\text{BG}}, \mathcal{P}^*}}^{ck, \chi}(\hat{x}_2))$.**

to be the *single value product relation* defined by

$$(ck, (c_\beta, \beta), (\vec{\beta}, \xi)) \in \mathcal{R}_{\text{SVPA}}^{\text{BG}} \stackrel{\text{def}}{\iff} \begin{cases} c_\beta = \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, \vec{\beta}; \xi) \\ \beta = \prod_{i=1}^n \beta_i \end{cases}$$

Hence, we define a Σ -protocol for the relation of single value product $\Sigma[\mathcal{R}_{\text{SVPA}}^{\text{BG}}]$ to be the protocol defined as follows in **Protocol 7**.

THEOREM B.4 (KNOWLEDGE SOUNDNESS OF $\Sigma[\mathcal{R}_{\text{SVPA}}^{\text{BG}}]$). *The Σ -protocol $\Sigma[\mathcal{R}_{\text{SVPA}}^{\text{BG}}]$ for the single value product relation $\mathcal{R}_{\text{SVPA}}^{\text{BG}}$ is knowledge sound.*

PROOF. We define the extractor $\mathcal{E}_{\text{SVPA}}$ for the Bayer-Groth single value product argument to be the algorithm defined as follows in **Extractor 8**.

Let $n \in \mathbb{N}^*$ be a natural number. Let $\eta \in \mathbb{N}^*$ be a security parameter. Let $\mathcal{P}^*$ be a polynomial-time and deterministic adversarial prover. Let $\sigma = ck \leftarrow \mathcal{I}_{\text{SVPA}}(\eta)$ be an honest public parameter for the single value product relation $\mathcal{R}_{\text{SVPA}}^{\text{BG}}$. Let $\mathcal{A}$ be a probabilistic and polynomial-time adversary. Let $\chi \leftarrow \mathcal{A}(\eta, ck)$ be an adversarial statement where

$$\chi \stackrel{\text{def}}{=} (c_\beta, \beta) \in \mathbb{G}_{p_\eta} \times \mathbb{F}_{p_\eta}.$$

Next, the adversary $\mathcal{A}$ calls the extractor $\mathcal{E}_{\text{SVPA}}$ on inputs ck and χ with access to $\mathcal{P}^*$ and $\mathcal{V}_{\text{SVPA}}$ and obtains a pair of valid proof transcripts τ_{SVPA} where

$$\tau_{\text{SVPA}} \stackrel{\text{def}}{=} \left(\text{tr}_{\alpha, \mathcal{R}_{\text{SVPA}}^{\text{BG}}, \mathcal{P}^*}^{ck, \chi}(\hat{x}_1), \text{tr}_{\alpha, \mathcal{R}_{\text{SVPA}}^{\text{BG}}, \mathcal{P}^*}^{ck, \chi}(\hat{x}_2) \right).$$

We denote by

- $\alpha \stackrel{\text{def}}{=} (c_\Delta, c_\delta, c_\Lambda) \in \mathbb{G}_{p_\eta} \times \mathbb{G}_{p_\eta} \times \mathbb{G}_{p_\eta}$ the first message ; and
- for $l \in \{1, 2\}$, the response message on challenge $\hat{x}_l$ is

$$\mathcal{R}_{\text{SVPA}}^{\text{BG}, \mathcal{P}^*}(\alpha, \hat{x}_l) \stackrel{\text{def}}{=} \left((\hat{\beta}_i^{(l)})_{i=1}^n, (\hat{\delta}_i^{(l)})_{i=1}^n, \hat{\xi}^{(l)}, \hat{\zeta}^{(l)} \right) \in \left(\mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta} \times \mathbb{F}_{p_\eta} \right).$$

By definition of the Bayer-Groth single value product argument protocol, as the proof transcripts in τ_{SVPA} are valid, for $l \in \{1, 2\}$, we have

$$c_{\beta}^{\hat{x}_1} c_\Delta = \text{Com}_{\mathbb{F}_{p_\eta}}^{cn} \left(ck, (\hat{\beta}_i^{(1)})_{i=1}^n; \hat{\xi}^{(1)} \right) \quad (\mathcal{H}_1^{(1)})$$

$$c_{\Lambda}^{\hat{x}_1} c_\delta = \text{Com}_{\mathbb{F}_{p_\eta}}^{cn-1} \left(ck, (\hat{x}_1 \hat{\delta}_i^{(1)} - \hat{\delta}_{i-1}^{(1)} \hat{\beta}_i^{(1)})_{i=2}^n; \hat{\zeta}^{(1)} \right) \quad (\mathcal{H}_2^{(1)})$$

$$\hat{\delta}_1^{(1)} = \hat{\beta}_1^{(1)} \quad \text{and} \quad \hat{\delta}_n^{(1)} = \hat{x}_1 \hat{\beta}_n \quad (\mathcal{H}_3^{(1)})$$

(Step 1) – Get an opening of commit value c_β .

(Step1.1) Hypothesis **Eq. ($\mathcal{H}_1^{(1)}$)** and homomorphism of $\text{Com}_{\mathbb{F}_{p_\eta}}^{cn}$ lead to

$$c_{\beta}^{\hat{x}_1 - \hat{x}_2} = \text{Com}_{\mathbb{F}_{p_\eta}}^{cn} \left(ck, (\hat{\beta}_i^{(1)} - \hat{\beta}_i^{(2)})_{i=1}^n; \hat{\xi}^{(1)} - \hat{\xi}^{(2)} \right).$$

Because $\hat{x}_1 \neq \hat{x}_2$, we have

$$\begin{aligned} c_\beta &= \left(\text{Com}_{\mathbb{F}_{p_\eta}}^{cn} \left(ck, (\hat{\beta}_i^{(1)} - \hat{\beta}_i^{(2)})_{i=1}^n; \hat{\xi}^{(1)} - \hat{\xi}^{(2)} \right) \right)^{\frac{1}{\hat{x}_1 - \hat{x}_2}} \\ &= \text{Com}_{\mathbb{F}_{p_\eta}}^{cn} \left(ck, \frac{1}{\hat{x}_1 - \hat{x}_2} (\hat{\beta}_i^{(1)} - \hat{\beta}_i^{(2)})_{i=1}^n; \frac{1}{\hat{x}_1 - \hat{x}_2} (\hat{\xi}^{(1)} - \hat{\xi}^{(2)}) \right). \end{aligned}$$

(Step1.2) Therefore, the pair $((\beta_i)_{i=1}^n, r) \in \mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta}$ is an opening of c_β with

$$\begin{aligned} \forall i \in \llbracket 1; n \rrbracket, \quad \beta_i &\stackrel{\text{def}}{=} \frac{1}{\hat{x}_1 - \hat{x}_2} (\hat{\beta}_i^{(1)} - \hat{\beta}_i^{(2)}) \\ \text{and} \quad \xi &\stackrel{\text{def}}{=} \frac{1}{\hat{x}_1 - \hat{x}_2} (\hat{\xi}^{(1)} - \hat{\xi}^{(2)}), \end{aligned}$$

which is *independent* of challenges $\hat{x}_1$ and $\hat{x}_2$ because the commitment scheme $\mathbb{KS}[\mathbb{F}_{p_\eta}^n]$ is *computationally binding*.

(Step 2) – Get an opening of commit value c_Δ .

(Step2.1) We have,

- $c_\Delta = c_{\beta}^{-\hat{x}_1} \text{Com}_{\mathbb{F}_{p_\eta}}^{cn} \left(ck, (\hat{\beta}_i^{(1)})_{i=1}^n; \hat{\xi}^{(1)} \right)$ by hypothesis **Eq. ($\mathcal{H}_1^{(1)}$)** applied to $l = 1$; and
- by **step (Step 1)**, $c_\beta = \text{Com}_{\mathbb{F}_{p_\eta}}^{cn} \left(ck, (\beta_i)_{i=1}^n; \xi \right)$.

This leads to

$$\begin{aligned} c_\Delta &= \left(\text{Com}_{\mathbb{F}_{p_\eta}}^{cn} \left(ck, (\beta_i)_{i=1}^n; \xi \right) \right)^{-\hat{x}_1} \cdot \text{Com}_{\mathbb{F}_{p_\eta}}^{cn} \left(ck, (\hat{\beta}_i^{(1)})_{i=1}^n; \hat{\xi}^{(1)} \right) \\ &= \text{Com}_{\mathbb{F}_{p_\eta}}^{cn} \left(ck, (\hat{\beta}_i^{(1)} - \hat{x}_1 \beta_i)_{i=1}^n, \hat{\xi}^{(1)} - \hat{x}_1 \xi \right). \end{aligned}$$

(Step2.2) Therefore, the pair $((\Delta_i)_{i=1}^n, \xi_\Delta) \in \mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta}$ is an opening of c_Δ with

$$\forall i \in \llbracket 1; n \rrbracket, \Delta_i \stackrel{\text{def}}{=} \hat{\beta}_i^{(1)} - \hat{x}_1 \beta_i \quad \text{and} \quad \xi_\Delta \stackrel{\text{def}}{=} \hat{\xi}^{(1)} - \hat{x}_1 \xi,$$

which is *independent* of challenge $\hat{x}_1$ because the commitment scheme $\mathbb{KS}[\mathbb{F}_{p_\eta}^n]$ is *computationally binding*.

(Step 3) – Get an opening of commit value c_Λ .

(Step3.1) By hypothesis **Eq. ($\mathcal{H}_2^{(1)}$)** and because $\hat{x}_1 \neq \hat{x}_2$, we have

$$\begin{aligned} c_\Lambda &= \text{Com}_{\mathbb{F}_{p_\eta}}^{cn-1} \left(ck, \frac{1}{\hat{x}_1 - \hat{x}_2} (\hat{x}_1 \hat{\delta}_i^{(1)} - \hat{\delta}_{i-1}^{(1)} \hat{\beta}_i^{(1)} - \hat{x}_2 \hat{\delta}_i^{(2)} + \hat{\delta}_{i-1}^{(2)} \hat{\beta}_i^{(2)})_{i=2}^n; \right. \\ &\quad \left. \frac{1}{\hat{x}_1 - \hat{x}_2} (\hat{\zeta}^{(1)} - \hat{\zeta}^{(2)}) \right). \end{aligned}$$

(Step3.2) Thus, $((\lambda_i)_{i=2}^n, \xi_\Lambda) \in \mathbb{F}_{p_\eta}^{n-1} \times \mathbb{F}_{p_\eta}$ is an opening – *independent* of challenges $\hat{x}_1$ and $\hat{x}_2$ by the *binding property* for the commitment scheme $\mathbb{KS}[\mathbb{F}_{p_\eta}^{n-1}]$ – of c_Λ with

$$\begin{aligned} \forall i \in \llbracket 2; n \rrbracket, \quad \lambda_i &\stackrel{\text{def}}{=} \frac{1}{\hat{x}_1 - \hat{x}_2} (\hat{x}_1 \hat{\delta}_i^{(1)} - \hat{\delta}_{i-1}^{(1)} \hat{\beta}_i^{(1)} - \hat{x}_2 \hat{\delta}_i^{(2)} + \hat{\delta}_{i-1}^{(2)} \hat{\beta}_i^{(2)}) \\ \text{and} \quad \xi_\Lambda &\stackrel{\text{def}}{=} \frac{1}{\hat{x}_1 - \hat{x}_2} (\hat{\zeta}^{(1)} - \hat{\zeta}^{(2)}). \end{aligned}$$

(Step 4) – Get an opening of commit value c_δ .

(Step4.1) We have,

- $c_\delta = c_{\Lambda}^{-\hat{x}_1} \text{Com}_{\mathbb{F}_{p_\eta}}^{cn} \left(ck, (\hat{x}_1 \hat{\delta}_i^{(1)} - \hat{\delta}_{i-1}^{(1)} \hat{\beta}_i^{(1)})_{i=2}^n; \hat{\zeta}^{(1)} \right)$ by hypothesis **Eq. ($\mathcal{H}_2^{(1)}$)** applied to $l = 1$; and
- by **step (Step 3)**, $c_\Lambda = \text{Com}_{\mathbb{F}_{p_\eta}}^{cn} \left(ck, (\lambda_i)_{i=2}^n; \xi_\Lambda \right)$.

This leads to

$$c_\delta = \text{Com}_{\mathbb{F}_{p_\eta}}^{cn-1} \left(ck, (\hat{x}_1 \hat{\delta}_i^{(1)} - \hat{\delta}_{i-1}^{(1)} \hat{\beta}_i^{(1)} - \hat{x}_1 \lambda_i)_{i=2}^n; \hat{\zeta}^{(1)} - \hat{x}_1 \xi_\Lambda \right).$$

(Step4.2) Thus, $((\gamma_i)_{i=2}^n, \xi_\delta) \in \mathbb{F}_{p_\eta}^{n-1} \times \mathbb{F}_{p_\eta}$ is an opening – *independent* of challenge $\hat{x}_1$ by the *binding property* for the commitment scheme $\mathbb{KS}[\mathbb{F}_{p_\eta}^{n-1}]$ – of c_δ with

$$\begin{aligned} \forall i \in \llbracket 2; n \rrbracket, \quad \gamma_i &\stackrel{\text{def}}{=} \hat{x}_1 \hat{\delta}_i^{(1)} - \hat{\delta}_{i-1}^{(1)} \hat{\beta}_i^{(1)} - \hat{x}_1 \lambda_i \\ \text{and} \quad \xi_\delta &\stackrel{\text{def}}{=} \hat{\zeta}^{(1)} - \hat{x}_1 \xi_\Lambda. \end{aligned}$$

(Step 5) – It remains to verify equation $\beta = \prod_{i=1}^n \beta_i$.

(Step5.1) By step (Step 4) and because sequences $(\lambda_i)_{i=2}^n$ and $(\gamma_i)_{i=2}^n$ are independent of challenge $\hat{x}_1$, we have:

$$\forall i \in \llbracket 2; n \rrbracket, \hat{x}_1 \hat{\delta}_i^{(1)} = \hat{\delta}_{i-1}^{(1)} \hat{\beta}_i^{(1)} + p_1^{(i)}(\hat{x}_1) \quad (*)$$

where $p_1^{(i)}$ is a polynomial of degree 1 in variable $\hat{x}_1$ ¹⁸.

(Step5.2) Now, let us prove the following property $\mathcal{P}(j)$ for $j \in \llbracket 1; n \rrbracket$ by induction:

$$\hat{x}_1^{j-1} \hat{\delta}_j^{(1)} = \prod_{i=1}^j \hat{\beta}_i^{(1)} + p_{j-1}^{(j)}(\hat{x}_1) \quad \text{where } p_{j-1}^{(j)} \text{ is a polynomial of degree at most } j-1 \text{ in variable } \hat{x}_1. \quad (\mathcal{P}(j))$$

- **Initialisation** ($j = 1$): By hypothesis Eq. ($\mathcal{H}_3^{(1)}$), we have $\hat{\delta}_1^{(1)} = \hat{\beta}_1^{(1)}$. Thus, we have $\hat{x}_1^{1-1} \hat{\delta}_1 = \prod_{i=1}^1 \hat{\beta}_i^{(1)} + 0$ with $p_0^{(1)} \stackrel{\text{def}}{=} 0$ a polynomial of degree at most 0. Consequently, $\mathcal{P}(1)$ holds.

- **Heredity** (let $j \in \llbracket 2; n \rrbracket$): We suppose $\mathcal{P}(j-1)$. By Eq. (*), we have $\hat{x}_1 \hat{\delta}_j^{(1)} = \hat{\delta}_{j-1}^{(1)} \hat{\beta}_j^{(1)} + p_1^{(j)}(\hat{x}_1)$ with $p_1^{(j)}$ of degree at most 1. Thus, we have

$$\begin{aligned} \hat{x}_1^{j-1} \hat{\delta}_j^{(1)} &= \hat{x}_1^{j-2} \hat{\delta}_{j-1}^{(1)} \hat{\beta}_j^{(1)} + \hat{x}_1^{j-2} p_1^{(j)}(\hat{x}_1) \\ &= \left(\prod_{i=1}^{j-1} \hat{\beta}_i^{(1)} \right) \cdot \hat{\beta}_j^{(1)} + \hat{\beta}_j^{(1)} p_{j-2}^{(j-1)}(\hat{x}_1) + \hat{x}_1^{j-2} p_1^{(j)}(\hat{x}_1) \\ &\quad \text{because } \mathcal{P}(j-1) \text{ holds} \\ &= \prod_{i=1}^j \hat{\beta}_i^{(1)} + \underbrace{\left(\hat{\beta}_j^{(1)} p_{j-2}^{(j-1)}(\hat{x}_1) + \hat{x}_1^{j-2} p_1^{(j)}(\hat{x}_1) \right)}_{\deg \leq \max(j-2, j-1) = j-1} \end{aligned}$$

Consequently, we have

$$\hat{x}_1^{j-1} \hat{\delta}_j^{(1)} = \prod_{i=1}^j \hat{\beta}_i^{(1)} + p_{j-1}^{(j)}(\hat{x}_1)$$

where $p_{j-1}^{(j)}$ is a polynomial of degree at most $j-1$ in $\hat{x}_1$.

Thus, by induction, for all $j \in \llbracket 1; n \rrbracket$, the property $\mathcal{P}(j)$ holds. In particular, because $\hat{x}_1 \beta = \hat{\delta}_n^{(1)}$ (hypothesis Eq. ($\mathcal{H}_3^{(1)}$)), for $j = n$, we have

$$\hat{x}_1^n \beta = \hat{x}_1^{n-1} \hat{\delta}_n^{(1)} = \prod_{i=1}^n \hat{\beta}_i^{(1)} + \underbrace{p_{n-1}^{(n)}(\hat{x}_1)}_{\text{of degree } \leq n-1} \quad (i)$$

(Step5.3) On another hand, by the opening of c_Δ (see step (Step 2)), we have

$$\forall i \in \llbracket 1; n \rrbracket, \Delta_i = \hat{\beta}_i^{(1)} - \hat{x}_1 \beta_i \quad (ii)$$

¹⁸More precisely, polynomial $p_1^{(i)}$ is defined as follows:

$$\forall i \in \llbracket 2; n \rrbracket, p_1^{(i)}(X) \stackrel{\text{def}}{=} \gamma_i + \lambda_i X,$$

where γ_i and λ_i are some constant values regarding X .

where sequences $(\Delta_i)_{i=1}^n$ and $(\hat{\beta}_i^{(1)})_{i=1}^n$ are independent of challenge $\hat{x}_1$.

Thus, by Eq. (i) and Eq. (ii), previous property leads to

$$\hat{x}_1^n \beta = \prod_{i=1}^n (\hat{x}_1 \beta_i + \Delta_i) + p_{n-1}^{(n)}(\hat{x}_1).$$

Besides, there exists a polynomial $\Theta \in \mathbb{F}_{p_\eta}[X]$ such that

$$\prod_{i=1}^n (\hat{x}_1 \beta_i + \Delta_i) = \hat{x}_1^n \prod_{i=1}^n \beta_i + \Theta(\hat{x}_1)$$

and Θ is of degree at most $n-1$ by construction.

(Step5.4) Consequently, the two results obtained in step (Step5.3) lead to

$$\left(\prod_{i=1}^n \beta_i - \beta \right) \hat{x}_1^n + \underbrace{p_{n-1}^{(n)}(\hat{x}_1) + \Theta(\hat{x}_1)}_{\text{of degree at most } n-1} = 0.$$

By the Schwartz-Zippel lemma, we conclude with overwhelming probability the following result

$$\beta = \prod_{i=1}^n \beta_i.$$

Results obtained in steps (Step 1) to (Step 5), give us the following result, proving that, with *overwhelming probability*, we have successfully extract a witness $w \stackrel{\text{def}}{=}} (\vec{\beta}, \xi) \in \mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta}$ such that $(\sigma, \chi, w) \in \mathcal{R}_{\text{SVPA}}^{\text{BG}}$.

$$\boxed{\begin{aligned} &\exists \vec{\beta} \in \mathbb{F}_{p_\eta}^n, \exists \xi \in \mathbb{F}_{p_\eta}, \\ &\begin{cases} c_\beta = \text{Com}_{\mathbb{F}_{p_\eta}}(ck, \vec{\beta}; \xi) \\ \beta = \prod_{i=1}^n \beta_i \end{cases} \end{aligned}}$$

Proof step →	step (Step 1)	step (Step 2)	step (Step 3)	step (Step 4)	step (Step5.4)
↓ Property					
Binding of commitment scheme	× 1	× 1	× 1	× 1	
Schwartz-Zippel					× 1
Extractor uses rewinding?	Yes (2 witnesses)				

Table 4: Assessment of cryptographic or probabilistic properties used to prove Knowledge Soundness of Single Value Product Argument protocol

Comment [MC2]: Verify if we need property transfer under adversarial selection here

B.5 Hadamard product argument protocol

We define

$$\mathcal{R}_{\text{HPA}}^{\text{BG}} \subseteq \underbrace{\mathbb{G}_{p_\eta}^{n+1}}_{\text{Public parameter set}} \times \underbrace{(\mathbb{G}_{p_\eta}^m \times \mathbb{G}_{p_\eta})}_{\text{Statement set}} \times \underbrace{(\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta}) \times \mathbb{F}_{p_\eta}^m \times \mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta})}_{\text{Witness set}}$$

to be the *Hadamard product relation* defined by

$$\left(ck, (c_\Gamma, c_\beta), \left(\left(\Gamma^{(j)} \right)_{j=1}^m, \vec{v}, \vec{\beta}, \xi \right) \right) \in \mathcal{R}_{\text{HPA}}^{\text{BG}}$$

$$\iff \begin{cases} c_\Gamma = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})} \left(ck, \left(\Gamma^{(j)} \right)_{j=1}^m ; \vec{v} \right) \\ c_\beta = \text{Com}_{\mathbb{F}_{p_\eta}^n} (ck, \vec{\beta} ; \xi) \\ \vec{\beta} = \bigodot_{j=1}^m \Gamma^{(j)} \end{cases}$$

Hence, we define a 5-move *zero-knowledge* protocol for the Hadamard product argument $\mathbb{ZK}^{(2)}[\mathcal{R}_{\text{HPA}}^{\text{BG}}]$ to be the protocol defined as follows in [Protocol 9](#).

THEOREM B.5 (KNOWLEDGE SOUNDNESS OF $\mathbb{ZK}^{(2)}[\mathcal{R}_{\text{HPA}}^{\text{BG}}]$). *The 5-move zero-knowledge protocol $\mathbb{ZK}^{(2)}[\mathcal{R}_{\text{HPA}}^{\text{BG}}]$ for the Hadamard product relation $\mathcal{R}_{\text{HPA}}^{\text{BG}}$ is knowledge sound.*

PROOF. We define the extractor $\mathcal{E}_{\text{HPA}}$ for the Bayer-Groth Hadamard product argument to be the algorithm defined as follows in [Extractor 10](#)¹⁹.

Let $n, m \in \mathbb{N}^*$ be two natural numbers. Let $\eta \in \mathbb{N}^*$ be a security parameter. Let $\mathcal{P}^*$ be a polynomial-time and deterministic adversarial prover. Let $\sigma = ck \leftarrow \mathcal{I}_{\text{HPA}}(\eta)$ be an honest public parameter for the Hadamard product relation $\mathcal{R}_{\text{HPA}}^{\text{BG}}$. Let $\mathcal{A}$ be a probabilistic and polynomial-time adversary. Let $\chi \leftarrow \mathcal{A}(\eta, ck)$ be an adversarial statement where

$$\chi \stackrel{\text{def}}{=} (c_\Gamma, c_\beta) \in \mathbb{G}_{p_\eta}^m \times \mathbb{G}_{p_\eta}.$$

Next, the adversary $\mathcal{A}$ calls the extractor $\mathcal{E}_{\text{HPA}}$ on inputs ck and χ with access to $\mathcal{P}^*$ and $\mathcal{V}_{\text{HPA}}$ and obtains a witness candidate w_{out} – **in particular, $\mathcal{E}_{\text{HPA}}$ has not aborted** – where

$$w_{\text{out}} \stackrel{\text{def}}{=} (\Gamma, \vec{v}, \Xi^{(m)}, \zeta_m).$$

The only thing it remains to prove is to verify if we have indeed a witness for $\mathcal{R}_{\text{HPA}}^{\text{BG}}$ with public parameter σ and adversarial statement χ , i.e. we have to show the following property:

$$(ck, (c_\Gamma, c_\beta), w_{\text{out}}) \in \mathcal{R}_{\text{HPA}}^{\text{BG}}.$$

¹⁹

Comment [MC3]: Funny fact:

– **Warning** – [Extractor 10](#) at [line 3](#) leads to some probability of failure. It depends whether $\mathcal{P}^*$ gives a suitable commit vector value c_Γ or not.

– **Proposed fix** – A possible fix to this issue is to rewind $\mathcal{P}^*$ until we have a suitable commit vector value c_Γ .

More precisely, by definition of the relation $\mathcal{R}_{\text{HPA}}^{\text{BG}}$, we have to prove the three following properties

$$c_\Gamma = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})} (ck, \Gamma ; \vec{v}), \quad (O_1)$$

$$c_\beta = \text{Com}_{\mathbb{F}_{p_\eta}^n} (ck, \Xi^{(m)} ; \zeta_m), \quad (O_2)$$

$$\Xi^{(m)} = \bigodot_{j=1}^m \Gamma^{(j)} \quad (O_3)$$

(Step 1) – Preliminaries – Zero Argument consequences.

(Step1.1) By the *knowledge soundness* of the zero argument protocol (see [Theorem B.6](#)), we obtain

$$\begin{aligned} \bullet \quad c_{\tilde{\Gamma}} &= \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})} \left(ck, \left(\tilde{\Gamma}^{(j)} \right)_{j=1}^m ; \vec{\mu} \right); \\ \bullet \quad c_{\tilde{\Upsilon}} &= \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})} \left(ck, \left(\tilde{\Upsilon}^{(j)} \right)_{j=1}^m ; \vec{v} \right); \text{ and} \\ \bullet \quad 0 &= \sum_{j=1}^m \tilde{\Gamma}^{(j)} \star_v \tilde{\Upsilon}^{(j-1)}. \end{aligned}$$

Using definitions given by the extractor $\mathcal{E}_{\text{HPA}}$ (see [Extractor 10](#)), these hypothesis become:

$(\mathcal{H}_1)$ For all $j \in \llbracket 1; m-1 \rrbracket$,

$$c_{\Gamma_{j+1}} = c_{\tilde{\Gamma}_j} = \text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \tilde{\Gamma}^{(j)} ; \mu_j \right) \quad \text{see line 5}$$

$$= \text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \Gamma^{(j+1)} ; v_{j+1} \right) \quad \text{see line 9}$$

and, for the special case $j = m$, we have

$$c_{-1} = c_{\tilde{\Gamma}_j} = \text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \tilde{\Gamma}^{(m)} ; \mu_m \right) \quad \text{see line 5}$$

$(\mathcal{H}_2)$ For all $j \in \llbracket 0; m-2 \rrbracket$,

$$c_{\tilde{\Upsilon}_{j+1}}^{u^{j+1}} = c_{\tilde{\Upsilon}_j} = \text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \tilde{\Upsilon}^{(j)} ; v_j \right) \quad \text{see line 5}$$

$$= \text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, u^{j+1} \Xi^{(j+1)} ; u^{j+1} \zeta_{j+1} \right) \quad \text{see line 8}$$

and, for the special case $j = m-1$, we have

$$c_{\tilde{\Upsilon}_{m-1}}^{u^{j+1}} = \prod_{j=1}^{m-1} c_{\tilde{\Upsilon}_{j+1}}^{u^j} = \text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \tilde{\Upsilon}^{(m-1)} ; v_{m-1} \right) \quad \text{see line 5}$$

$$= \text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \sum_{j=1}^{m-1} u^j \Xi^{(j+1)} ; \sum_{j=1}^{m-1} u^j \zeta_{j+1} \right) \quad \text{see line 8}$$

$(\mathcal{H}_3)$ The following equation holds:

$$\begin{aligned} 0 &= \sum_{j=1}^m \tilde{\Gamma}^{(j)} \star_v \tilde{\Upsilon}^{(j-1)} \\ &= \sum_{j=1}^{m-1} \Gamma^{(j+1)} \star_v \left(u^j \Xi^{(j)} \right) + \tilde{\Gamma}^{(m)} \star_v \tilde{\Upsilon}^{(m-1)} \quad \text{see lines 8 and 9} \end{aligned}$$

(Step1.2) Notice that, thanks to the *rewinding lemma*, with *overwhelming probability*, extractor $\mathcal{E}_{\text{HPA}}$ does not abort.

(Step 2) – Let us show equation [Eq. \(O₁\)](#).

(Step2.1) Using [Hypo. \(\$\mathcal{H}_1\$ \)](#), we already have

$$\forall j \in \llbracket 2; m \rrbracket, \quad c_{\Gamma_j} = \text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \Gamma^{(j)} ; v_j \right).$$

Protocol 9: 5-move zero-knowledge protocol $\mathbb{ZK}^{(2)}[\mathcal{R}_{\text{HPA}}^{\text{BG}}]$ for the Bayer-Groth Hadamard product argument

Public Input : Two natural numbers $n, m \in \mathbb{N}^*$. A security parameter $\eta \in \mathbb{N}^*$. A commitment key $ck = (g, \mathbf{g}) \in \mathbb{G}_{p\eta}^{n+1}$ for the commitment scheme $\mathbb{KS}[\text{Mat}_{n \times m}(\mathbb{F}_{p\eta})]$. Two commit values $c_\Gamma \in \mathbb{G}_{p\eta}^m$ and $c_\beta \in \mathbb{G}_{p\eta}$.

Private Input: A matrix $\Gamma = (\Gamma^{(j)})_{j=1}^m \in \text{Mat}_{n \times m}(\mathbb{F}_{p\eta})$, a vector of random values $\mathbf{v} \xleftarrow{\$} \mathbb{F}_{p\eta}^m$, a vector $\vec{\beta} \in \mathbb{F}_{p\eta}^n$, and a random value $\xi \xleftarrow{\$} \mathbb{F}_{p\eta}$, such that

$$c_\Gamma = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p\eta})}(ck, \Gamma; \mathbf{v}), c_\beta = \text{Com}_{\mathbb{F}_{p\eta}}(ck, \vec{\beta}; \xi), \text{ and } \vec{\beta} = \bigodot_{j=1}^m \Gamma^{(j)}.$$

Begin protocol

- (1) (Commit message) The prover $\mathcal{P}_{\text{HPA}}$ defines, for all $j \in \llbracket 1; m-1 \rrbracket$, $Y^{(j)} \xleftarrow{\$} \Gamma^{(k)} \in \mathbb{F}_{p\eta}^n$ and $Y^{(m)} \xleftarrow{\$} \vec{\beta} \in \mathbb{F}_{p\eta}^n$. Next, the prover generates random values $\zeta_2, \dots, \zeta_{m-1} \xleftarrow{\$} \mathbb{F}_{p\eta}$ and computes commit values $c_{Y_j} \xleftarrow{\$} \text{Com}_{\mathbb{F}_{p\eta}}(ck, Y_j; \zeta_j) \in \mathbb{G}_{p\eta}$ for all $j \in \llbracket 2; m-1 \rrbracket$. Then, $\mathcal{P}_{\text{HPA}}$ defines $\zeta_1 \xleftarrow{\$} v_1 \in \mathbb{F}_{p\eta}$ and $\zeta_m \xleftarrow{\$} \xi \in \mathbb{F}_{p\eta}$ and then sets $c_{Y_1} \xleftarrow{\$} c_{\Gamma_1} \in \mathbb{G}_{p\eta}$ and $c_{Y_m} \xleftarrow{\$} c_\beta \in \mathbb{G}_{p\eta}$. Finally, the prover $\mathcal{P}_{\text{HPA}}$ sends to the verifier $\mathcal{V}_{\text{HPA}}$ the commit value c_Y .
- (2) (Challenge message) The verifier $\mathcal{V}_{\text{HPA}}$ generates two challenges $u, v \xleftarrow{\$} \mathbb{F}_{p\eta}^*$ and sends them to the prover.
- (3-5) (Zero argument call) For all $i \in \llbracket 1; m-1 \rrbracket$, let c_{Y_i} the value defined by $c_{Y_i} \xleftarrow{\$} c_{Y_i}^{u^i} \in \mathbb{G}_{p\eta}$, let $c_{\tilde{Y}}$ be the value defined by $c_{\tilde{Y}} \xleftarrow{\$} \prod_{i=1}^{m-1} c_{Y_{i+1}}^{u^i} \in \mathbb{G}_{p\eta}$, and let c_{-1} the commit value $c_{-1} \xleftarrow{\$} \text{Com}_{\mathbb{F}_{p\eta}}(ck, -1; 0) \in \mathbb{G}_{p\eta}$. Let $\star_v : \mathbb{F}_{p\eta}^n \times \mathbb{F}_{p\eta}^n \rightarrow \mathbb{F}_{p\eta}$ be the bilinear application defined by, for two vectors $\mathbf{a} = (a_i)_{i=1}^n \in \mathbb{F}_{p\eta}^n$ and $\mathbf{b} = (b_i)_{i=1}^n \in \mathbb{F}_{p\eta}^n$, $\mathbf{a} \star_v \mathbf{b} \stackrel{\text{def}}{=} \sum_{i=1}^n a_i b_i v^i$. Then, both prover $\mathcal{P}_{\text{HPA}}$ and verifier $\mathcal{V}_{\text{HPA}}$ engage in the Σ -protocol $\Sigma[\mathcal{R}_{\text{ZA}}^{\text{BG}}]$ for the relation $\mathcal{R}_{\text{ZA}}^{\text{BG}}$ with public parameter $\sigma_{\text{ZA}} \stackrel{\text{def}}{=} ck$, public statement $x_{\text{ZA}} \stackrel{\text{def}}{=} ((c_{Y_2}, \dots, c_{Y_m}, c_{-1}), (c_{Y_1}, \dots, c_{Y_{m-1}}, c_{\tilde{Y}}))$, and private statement $w_{\text{ZA}} \stackrel{\text{def}}{=} \left((\Gamma^{(2)}, \dots, \Gamma^{(m)}, -1), (v_2, \dots, v_m, 0), (uY_1, \dots, u^{m-1}Y^{(m-1)}, \sum_{j=1}^{m-1} u^j Y^{(j+1)}), (u\zeta_1, \dots, u^{m-1}\zeta_{m-1}, \sum_{j=1}^{m-1} u^j \zeta_{j+1}) \right)$. We denote by τ_{ZA} the proof transcript obtained at the end of this Σ -protocol.
- (6) (Conclusion's bit) The verifier $\mathcal{V}_{\text{ZA}}$ checks if $c_{Y_1} = c_{\Gamma_1}$ and $c_{Y_m} = c_\beta$. Then, $\mathcal{V}_{\text{ZA}}$ accepts if and only if $\phi_{\text{ZA}}^{\sigma_{\text{ZA}}, x_{\text{ZA}}}(\tau_{\text{ZA}})$ holds.

Extractor 10: Extractor $\mathcal{E}_{\text{HPA}}$ for the 5-move zero-knowledge protocol $\mathbb{ZK}^{(2)}[\mathcal{R}_{\text{HPA}}^{\text{BG}}]$ of the Bayer-Groth Hadamard product argument

Input : A security parameter $\eta \in \mathbb{N}^*$. Two natural numbers $n, m \in \mathbb{N}^*$. A public parameter $\sigma \stackrel{\text{def}}{=} ck \in \mathbb{G}_{p\eta}^{n+1}$ for the Bayer-Groth Hadamard product relation $\mathcal{R}_{\text{HPA}}^{\text{BG}}$. A statement $\chi \stackrel{\text{def}}{=} (c_\Gamma, c_\beta) \in \mathbb{G}_{p\eta}^m \times \mathbb{G}_{p\eta}$.

Blackbox access to : A deterministic adversarial prover $\mathcal{P}^*$ and an honest verifier $\mathcal{V}_{\text{HPA}}$.

- 1 **Begin extractor**
- 2 **calls** $\mathcal{P}^*$ **to get** $c_Y \stackrel{\text{def}}{=} (c_{Y_i})_{i=1}^m \in \mathbb{G}_{p\eta}^m$;
- 3 **if** $c_{Y_1} \neq c_{\Gamma_1}$ **or** $c_{Y_m} \neq c_\beta$ **then abort**;
- 4 **calls** $\mathcal{V}_{\text{HPA}}$ **to get** $(u, v) \xleftarrow{\$} \mathbb{F}_{p\eta}^* \times \mathbb{F}_{p\eta}^*$;
- 5 **computes**
$$\begin{cases} c_{\tilde{Y}} \xleftarrow{\$} (c_{\tilde{Y}_i})_{i=1}^m \in \mathbb{G}_{p\eta}^m & \text{where, for all } i \in \llbracket 1; m \rrbracket, c_{\tilde{Y}_i} \xleftarrow{\$} \begin{cases} c_{\Gamma_{i+1}} & \text{if } i < m \\ c_{-1} \stackrel{\text{def}}{=} \text{Com}_{\mathbb{F}_{p\eta}}(ck, -1; 0) & \text{otherwise, i.e. } i = m. \end{cases} \\ c_{\tilde{Y}} \xleftarrow{\$} (c_{\tilde{Y}_i})_{i=0}^{m-1} \in \mathbb{G}_{p\eta}^m & \text{where, for all } i \in \llbracket 0; m-1 \rrbracket, c_{\tilde{Y}_i} \xleftarrow{\$} \begin{cases} c_{Y_{i+1}}^{u^{i+1}} & \text{if } i < m-1 \\ \prod_{j=1}^{m-1} c_{Y_{j+1}}^{u^j} & \text{otherwise, i.e. } i = m-1. \end{cases} \end{cases}$$
- 6 **sets** $\star_v : \begin{matrix} \mathbb{F}_{p\eta}^n \times \mathbb{F}_{p\eta}^n & \longrightarrow & \mathbb{F}_{p\eta} \\ ((a_i)_{i=1}^n, (b_i)_{i=1}^n) & \longmapsto & \sum_{i=1}^n a_i b_i v^i \end{matrix}$;
- 7 **calls** $\mathcal{E}_{\text{ZA}}$ **with oracles** $\mathcal{P}^*$ **and** $\mathcal{V}_{\text{HPA}}$ **on inputs** $((ck, \star_v), (c_{\tilde{Y}}, c_{\tilde{Y}}))$ **to get** $((\tilde{\Gamma}^{(j)})_{j=1}^m, \vec{\mu}, (\tilde{Y}^{(j)})_{j=0}^{m-1}, \vec{v}) \in (\text{Mat}_{n \times m}(\mathbb{F}_{p\eta}) \times \mathbb{F}_{p\eta}^m \times \text{Mat}_{n \times m}(\mathbb{F}_{p\eta}) \times \mathbb{F}_{p\eta}^m)$;
- 8 **computes**
$$\begin{cases} \Xi \xleftarrow{\$} (\Xi^{(j)})_{j=1}^m \in \text{Mat}_{n \times m}(\mathbb{F}_{p\eta}) & \text{where, for all } j \in \llbracket 1; m \rrbracket, \Xi^{(j)} \xleftarrow{\$} \begin{cases} u^{-j} \tilde{Y}^{(j-1)} & \text{if } j < m \\ u^{1-m} (\tilde{Y}^{(m-1)} - \sum_{j=1}^{m-2} u^j \Xi^{(j+1)}) & \text{otherwise, i.e. } j = m \end{cases} \\ \vec{\zeta} \xleftarrow{\$} (\zeta_j)_{j=1}^m \in \mathbb{F}_{p\eta}^m & \text{where, for all } j \in \llbracket 1; m \rrbracket, \zeta_j \xleftarrow{\$} \begin{cases} u^{-j} v_{j-1} & \text{if } j < m \\ u^{1-m} (v_{m-1} - \sum_{j=1}^{m-2} u^j \zeta_{j+1}) & \text{otherwise, i.e. } j = m. \end{cases} \\ \Gamma \xleftarrow{\$} (\Gamma^{(j)})_{j=1}^m \in \text{Mat}_{n \times m}(\mathbb{F}_{p\eta}) & \text{where, for all } j \in \llbracket 1; m \rrbracket, \Gamma^{(j)} \xleftarrow{\$} \begin{cases} \tilde{\Gamma}^{(j-1)} & \text{if } j > 1 \\ \Xi^{(1)} & \text{otherwise, i.e. } j = 1 \end{cases} \\ \mathbf{v} \xleftarrow{\$} (v_j)_{j=1}^m \in \mathbb{F}_{p\eta}^m & \text{where, for all } j \in \llbracket 1; m \rrbracket, v_j \xleftarrow{\$} \begin{cases} \mu_{j-1} & \text{si } j > 1 \\ \zeta_1 & \text{otherwise, i.e. } j = 1. \end{cases} \end{cases}$$
- 9 **returns** $(\Gamma, \mathbf{v}, \Xi^{(m)}, \zeta_m)$.

(Step2.2) Next, by definition given in line 9, we have

$$\Gamma^{(1)} \stackrel{\text{def}}{=} \Xi^{(1)} \quad \text{and} \quad v_1 \stackrel{\text{def}}{=} \varsigma_1.$$

By definition given in line 8, we have

$$\Xi^{(1)} \stackrel{\text{def}}{=} u^{-1} \tilde{Y}^{(0)} \quad \text{and} \quad \varsigma_1 \stackrel{\text{def}}{=} u^{-1} v_0.$$

Then, Hypo. ($\mathcal{H}_2$) leads to

$$c_{Y_1}^u = \text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \tilde{Y}^{(0)} ; v_0 \right) = \text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, u\Xi^{(1)} ; u\varsigma_1 \right)$$

It follows, because $\text{Com}_{\mathbb{F}_{p_\eta}^n}$ is homomorphic and because $u \neq 0$, the following equations

$$c_{Y_1}^u = \left(\text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \Xi^{(1)} ; \varsigma_1 \right) \right)^u$$

$$\text{i.e.} \quad c_{Y_1} = \text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \Xi^{(1)} ; \varsigma_1 \right) = \text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \Gamma^{(1)} ; v_1 \right).$$

(Step2.3) Because $\mathcal{E}_{\text{HPA}}$ has not aborted, the if-condition in line 3 does not hold. In particular, we have $c_{Y_1} = c_{Y_1}$. This finally leads to

$$c_{Y_1} = \text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \Gamma^{(1)} ; v_1 \right).$$

(Step 3) – Let us show equation Eq. ($\mathcal{O}_2$).

(Step3.1) Using Hypo. ($\mathcal{H}_2$), we have

$$\begin{aligned} \prod_{j=1}^{m-1} c_{Y_{j+1}}^{u^j} &= \text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \sum_{j=1}^{m-1} u^j \Xi^{(j+1)} ; \sum_{j=1}^{m-1} u^j \varsigma_{j+1} \right) \\ &= \prod_{j=1}^{m-1} \left(\text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \Xi^{(j+1)} ; \varsigma_{j+1} \right) \right)^{u^j} \end{aligned}$$

(Step3.2) By application of the function $\log_g : \mathbb{G}_{p_\eta} \rightarrow \mathbb{F}_{p_\eta}$, the previous equation becomes

$$\sum_{j=1}^{m-1} u^j \log_g c_{Y_{j+1}} = \sum_{j=1}^{m-1} u^j \log_g \left(\text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \Xi^{(j+1)} ; \varsigma_{j+1} \right) \right),$$

which is a polynomial equation of degree at most $m-1$ in challenge u . Thus, by the Schwartz-Zippel lemma, we conclude with overwhelming probability the following property

$$\forall j \in \llbracket 1; m-1 \rrbracket, \log_g c_{Y_{j+1}} = \log_g \left(\text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \Xi^{(j+1)} ; \varsigma_{j+1} \right) \right).$$

The injectivity of function $\log_g$ leads to

$$\forall j \in \llbracket 2; m \rrbracket, c_{Y_j} = \text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \Xi^{(j)} ; \varsigma_j \right).$$

(Step3.3) In the particular case of $j = m$, we have

$$c_{Y_m} = \text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \Xi^{(m)} ; \varsigma_m \right).$$

And, because $\mathcal{E}_{\text{HPA}}$ has not aborted, line 3 leads to $c_{Y_m} = c_\beta$. Consequently, we finally obtain the following equation

$$c_\beta = \text{Com}_{\mathbb{F}_{p_\eta}^n} \left(ck, \Xi^{(m)} ; \varsigma_m \right).$$

(Step 4) – Let us finally show equation Eq. ($\mathcal{O}_3$).

(Step4.1) Using Hypo. ($\mathcal{H}_3$) and because $\star_v$ is bilinear (see line 7), we have

$$0 = \sum_{j=1}^{m-1} u^j \left(\Gamma^{(j+1)} \star_v \Xi^{(j)} \right) + \tilde{\Gamma}^{(m)} \star_v \tilde{Y}^{(m-1)}. \quad (\nabla)$$

(Step4.2) Next, Hypo. ($\mathcal{H}_1$) leads to

$$\text{Com}_{\mathbb{F}_{p_\eta}^n} (ck, -1; 0) = c_{-1} = \text{Com}_{\mathbb{F}_{p_\eta}^n} (ck, \tilde{\Gamma}^{(m)} ; \mu_m).$$

Thus, because $\mathbb{KS}[\mathbb{F}_{p_\eta}^n]$ is computationally binding, with overwhelming probability, the equation above leads to $\tilde{\Gamma}^{(m)} = -1$. Moreover, by definition of $\tilde{Y}^{(m-1)}$ given in line 8, we have

$$\tilde{Y}^{(m-1)} = \sum_{j=1}^{m-1} u^j \Xi^{(j+1)}.$$

(Step4.3) Therefore, by the two results obtained in previous step (Step4.2) and because $\star_v$ is bilinear, equation Eq. (∇) becomes

$$0 = \sum_{j=1}^{m-1} \left(\Gamma^{(j+1)} \star_v \Xi^{(j)} - 1 \star_v \Xi^{(j+1)} \right) u^j, \quad (\nabla')$$

which is a polynomial equation in challenge u . Thus, by the Schwartz-Zippel lemma, with overwhelming probability, this previous equation Eq. (∇') leads to

$$\forall j \in \llbracket 1; m-1 \rrbracket, 1 \star_v \Xi^{(j+1)} = \Gamma^{(j+1)} \star_v \Xi^{(j)}. \quad (\Psi)$$

(Step4.4) By definition of the bilinear map $\star_v$ given in line 7, previous property Eq. (Ψ) becomes

$$\forall j \in \llbracket 1; m-1 \rrbracket, \sum_{i=1}^n \Xi_{i,j+1} v^i = \sum_{i=1}^n \Gamma_{i,j+1} \Xi_{i,j} v^i,$$

which are $m-1$ polynomial equations in challenge v . Thus, by the Schwartz-Zippel lemma, with overwhelming probability, and then by definition of operator $\odot$, these equations above become

$$\forall j \in \llbracket 1; m-1 \rrbracket, \Xi^{(j+1)} = \Gamma^{(j+1)} \odot \Xi^{(j)}.$$

(Step4.5) By immediate induction, this leads to

$$\Xi^{(m)} = \left(\bigodot_{j=2}^m \Gamma^{(j)} \right) \odot \Xi^{(1)}.$$

Consequently, by definition of $\Gamma^{(1)}$ given in line 9, we finally obtain

$$\Xi^{(m)} = \left(\bigodot_{j=1}^m \Gamma^{(j)} \right).$$

Results obtained in steps (Step 2) to (Step 4), give us the following result, proving that, with overwhelming probability, we have successfully extract a witness

$$w_{\text{out}} \stackrel{\text{def}}{=} (\Gamma, v, \Xi^{(m)}, \varsigma_m) \in \text{Mat}_{n \times m}(\mathbb{F}_{p_\eta}) \times \mathbb{F}_{p_\eta}^m \times \mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta}$$

such that $(ck, \chi, w_{\text{out}}) \in \mathcal{R}_{\text{HPA}}^{\text{BG}}$.

$$\begin{cases} \exists \Gamma \in \text{Mat}_{n \times m}(\mathbb{F}_{p_\eta}), \exists \mathbf{v} \in \mathbb{F}_{p_\eta}^m, \exists \vec{\beta} \in \mathbb{F}_{p_\eta}^n, \exists \xi \in \mathbb{F}_{p_\eta}, \\ \left\{ \begin{array}{l} \mathbf{c}_\Gamma = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, \Gamma; \mathbf{v}) \\ c_\beta = \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, \vec{\beta}; \xi) \\ \vec{\beta} = \bigodot_{j=1}^m \Gamma^{(j)} \end{array} \right. \end{cases}$$

Proof step $\rightarrow$	step (Step 1.1)	step (Step 3.2)	step (Step 4.2)	step (Step 4.3)	step (Step 4.4)
$\downarrow$ Property					
Knowledge soundness	$1 \times \mathcal{E}_{\text{ZA}}$				
Binding of commitment scheme			$\times 1$		
Schwartz-Zippel		$\times 1$		$\times 1$	$\times (m-1)$
Extractor uses rewinding?	Yes (to obtain a suitable commit vector value $\mathbf{c}_\Gamma$)				

Table 5: Assessment of cryptographic or probabilistic properties used to prove Knowledge Soundness of Hadamard Product Argument protocol

B.6 Zero argument protocol

We define

$$\begin{aligned} \mathcal{R}_{\text{ZA}}^{\text{BG}} \subseteq & \underbrace{(\mathbb{G}_{p_\eta}^{n+1} \times (\mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta}^n \rightarrow \mathbb{F}_{p_\eta}))}_{\text{Public parameter set}} \times \underbrace{(\mathbb{G}_{p_\eta}^m \times \mathbb{G}_{p_\eta}^m)}_{\text{Statement set}} \\ & \times \underbrace{(\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta}) \times \mathbb{F}_{p_\eta}^m \times \text{Mat}_{n \times m}(\mathbb{F}_{p_\eta}) \times \mathbb{F}_{p_\eta}^m)}_{\text{Witness set}} \end{aligned}$$

to be the zero argument relation defined by

$$\begin{aligned} & \left((ck, \star), (\mathbf{c}_\Gamma, \mathbf{c}_{\tilde{\Gamma}}), \left(\left(\tilde{\Gamma}^{(j)} \right)_{j=1}^m, \vec{\mu}, \left(\tilde{\mathbf{Y}}^{(j)} \right)_{j=0}^{m-1}, \vec{\nu} \right) \right) \in \mathcal{R}_{\text{ZA}}^{\text{BG}} \\ & \stackrel{\text{def}}{\iff} \left\{ \begin{array}{l} \mathbf{c}_\Gamma = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, \left(\tilde{\Gamma}^{(j)} \right)_{j=1}^m; \vec{\mu}) \\ \mathbf{c}_{\tilde{\Gamma}} = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, \left(\tilde{\mathbf{Y}}^{(j)} \right)_{j=0}^{m-1}; \vec{\nu}) \\ 0 = \sum_{j=1}^m \tilde{\Gamma}^{(j)} \star \tilde{\mathbf{Y}}^{(j-1)}. \end{array} \right. \end{aligned}$$

Hence, we define a Σ -protocol for the zero argument relation $\Sigma[\mathcal{R}_{\text{ZA}}^{\text{BG}}]$ to be the protocol defined as follows in **Protocol 11**.

THEOREM B.6 (KNOWLEDGE SOUNDNESS OF $\Sigma[\mathcal{R}_{\text{ZA}}^{\text{BG}}]$). *The Σ -protocol $\Sigma[\mathcal{R}_{\text{ZA}}^{\text{BG}}]$ for the Bayer-Groth zero relation $\mathcal{R}_{\text{ZA}}^{\text{BG}}$ is knowledge sound.*

PROOF. We define the extractor $\mathcal{E}_{\text{ZA}}$ for the Bayer-Groth zero argument to be the algorithm defined as follows in **Extractor 12**.

Let $n, m \in \mathbb{N}^*$ be two natural numbers. Let $\eta \in \mathbb{N}^*$ be a security parameter. Let $\mathcal{P}^*$ be a polynomial-time and deterministic adversarial prover. Let $(ck, \star) \leftarrow \mathcal{I}_{\text{ZA}}(\eta)$ be an honest public parameter for the zero argument relation $\mathcal{R}_{\text{ZA}}^{\text{BG}}$. Let $\mathcal{A}$ be a probabilistic and polynomial-time adversary. Let $\chi \leftarrow \mathcal{A}(\eta, \sigma)$ be an adversarial statement where

$$\chi \stackrel{\text{def}}{=} (\mathbf{c}_{\tilde{\Gamma}}, \mathbf{c}_{\tilde{\Gamma}}) \in \mathbb{G}_{p_\eta}^m \times \mathbb{G}_{p_\eta}^m.$$

Then, the adversary $\mathcal{A}$ calls the extractor $\mathcal{E}_{\text{ZA}}$ on inputs σ and χ with access to $\mathcal{P}^*$ and $\mathcal{V}_{\text{ZA}}$ and obtains a sequence of valid proof transcripts $\tau_{\text{ZA}} \stackrel{\text{def}}{=} \left(\text{tr}_{\alpha, \mathfrak{z}_{\mathcal{R}_{\text{ZA}}^{\text{BG}}, \mathcal{P}^*}}^{\sigma, \chi}(\omega_l) \right)_{l=1}^{2m+1}$. Let $l \in \llbracket 1; 2m+1 \rrbracket$ be an index. We denote by

- $\alpha \stackrel{\text{def}}{=} (\mathbf{c}_{\tilde{\Gamma}_0}, \mathbf{c}_{\tilde{\Gamma}_m}, \mathbf{c}_\Psi) \in \mathbb{G}_{p_\eta} \times \mathbb{G}_{p_\eta} \times \mathbb{G}_{p_\eta}^{2m+1}$ the first message ; and
- $\mathfrak{z}_{\mathcal{R}_{\text{ZA}}^{\text{BG}}, \mathcal{P}^*}(\alpha, \omega_l) \stackrel{\text{def}}{=} \left(\tilde{\Gamma}_\omega^{(l)}, \mu_\omega^{(l)}, \tilde{\mathbf{Y}}_\omega^{(l)}, \nu_\omega^{(l)}, \varsigma_\omega^{(l)} \right) \in \mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta} \times \mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta} \times \mathbb{F}_{p_\eta}$ the response message on challenge ω_l .

This way, we have the following property

$$\forall l \in \llbracket 1; 2m+1 \rrbracket, \begin{cases} \bullet \text{tr}_{\alpha, \mathfrak{z}_{\mathcal{R}_{\text{ZA}}^{\text{BG}}, \mathcal{P}^*}}^{\sigma, \chi}(\omega_l) = \left\langle \left(\mathbf{c}_{\tilde{\Gamma}_0}, \mathbf{c}_{\tilde{\Gamma}_m}, \mathbf{c}_\Psi \right), \omega_l, \left(\tilde{\Gamma}_\omega^{(l)}, \mu_\omega^{(l)}, \tilde{\mathbf{Y}}_\omega^{(l)}, \nu_\omega^{(l)}, \varsigma_\omega^{(l)} \right) \right\rangle \\ \bullet \mathfrak{v}_{\mathcal{R}_{\text{ZA}}^{\text{BG}}}^{\sigma, \chi} \left(\text{tr}_{\alpha, \mathfrak{z}_{\mathcal{R}_{\text{ZA}}^{\text{BG}}, \mathcal{P}^*}}^{\sigma, \chi}(\omega_l) \right) = 1. \end{cases}$$

By definition of the Bayer-Groth zero argument protocol, as the proof transcripts are valid, for all $l \in \llbracket 1; 2m+1 \rrbracket$, we have

$$\mathbf{c}_{\Psi_{m+1}} = \text{Com}_{\mathbb{F}_{p_\eta}}(ck, 0; 0), \quad (\mathcal{H}_1)$$

$$\prod_{i=0}^m c_{\tilde{\Gamma}_i}^{\omega_i^l} = \text{Com}_{\mathbb{F}_{p_\eta}}(ck, \tilde{\Gamma}_\omega^{(l)}; \mu_\omega^{(l)}), \quad (\mathcal{H}_2^{(l)})$$

$$\prod_{i=0}^m c_{\tilde{\mathbf{Y}}_i}^{\omega_i^{m-i}} = \text{Com}_{\mathbb{F}_{p_\eta}}(ck, \tilde{\mathbf{Y}}_\omega^{(l)}; \nu_\omega^{(l)}), \quad (\mathcal{H}_3^{(l)})$$

$$\prod_{k=0}^{2m} c_{\Psi_k}^{\omega_k^l} = \text{Com}_{\mathbb{F}_{p_\eta}}(ck, \tilde{\Gamma}_\omega^{(l)} \star \tilde{\mathbf{Y}}_\omega^{(l)}; \varsigma_\omega^{(l)}). \quad (\mathcal{H}_4^{(l)})$$

(Step 1) – Preliminaries – Vandermonde matrix of challenges sequence $(\omega_l)_{l=1}^{2m+1}$.

Let $\Omega_{\text{all}} \in \text{Mat}_{2m+1}(\mathbb{F}_{p_\eta})$ and $\Omega_{\text{part}} \in \text{Mat}_{m+1}(\mathbb{F}_{p_\eta})$ be two matrix defined as follows

$$\Omega_{\text{all}} \stackrel{\text{def}}{=} \begin{pmatrix} 1 & 1 & \cdots & 1 \\ \omega_1 & \omega_2 & \cdots & \omega_{2m+1} \\ \vdots & \vdots & \ddots & \vdots \\ \omega_1^{2m} & \omega_2^{2m} & \cdots & \omega_{2m+1}^{2m} \end{pmatrix}$$

$$\text{and } \Omega_{\text{part}} \stackrel{\text{def}}{=} \begin{pmatrix} 1 & 1 & \cdots & 1 \\ \omega_1 & \omega_2 & \cdots & \omega_{m+1} \\ \vdots & \vdots & \ddots & \vdots \\ \omega_1^m & \omega_2^m & \cdots & \omega_{m+1}^m \end{pmatrix}$$

Protocol 11: Σ -protocol $\Sigma[\mathcal{R}_{\text{ZA}}^{\text{BG}}]$ for the Bayer-Groth zero argument

Public Input : Two natural numbers $n, m \in \mathbb{N}^*$. A security parameter $\eta \in \mathbb{N}^*$. A commitment key $ck = (g, g) \in \mathbb{G}_{p_\eta}^{n+1}$ for the commitment scheme $\mathbb{KS}[\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})]$. A bilinear map $\star : \mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta}^n \rightarrow \mathbb{F}_{p_\eta}$. Two commit values $c_{\tilde{\Gamma}}, c_{\tilde{\Upsilon}} \in \mathbb{G}_{p_\eta}^m$.

Private Input : Two matrix $\tilde{\Gamma} = \left(\tilde{\Gamma}^{(j)}\right)_{j=1}^m \in \text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})$ and $\tilde{\Upsilon} = \left(\tilde{\Upsilon}^{(j)}\right)_{j=0}^{m-1} \in \text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})$, and two vectors of random values $\vec{\mu}, \vec{v} \xleftarrow{\$} \mathbb{F}_{p_\eta}^n$ such that $c_{\tilde{\Gamma}} \stackrel{\text{def}}{=} \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, \tilde{\Gamma}; \vec{\mu})$, $c_{\tilde{\Upsilon}} \stackrel{\text{def}}{=} \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, \tilde{\Upsilon}; \vec{v})$, and $0 = \sum_{j=1}^m \tilde{\Gamma}^{(j)} \star \tilde{\Upsilon}^{(j-1)}$.

Begin protocol

- (1) **(Commit message)** The prover $\mathcal{P}_{\text{ZA}}$ generates two random vectors $\tilde{\Gamma}^{(0)}, \tilde{\Upsilon}^{(m)} \xleftarrow{\$} \mathbb{F}_{p_\eta}^n$ and two random values $\mu_0, v_m \xleftarrow{\$} \mathbb{F}_{p_\eta}$. Then, the prover computes values $c_{\tilde{\Gamma}_0} \leftarrow \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, \tilde{\Gamma}^{(0)}; \mu_0) \in \mathbb{G}_{p_\eta}$, $c_{\tilde{\Upsilon}_m} \leftarrow \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, \tilde{\Upsilon}^{(m)}; v_m) \in \mathbb{G}_{p_\eta}$, and, for all $k \in \llbracket 0; 2m \rrbracket$, $\Psi_k \leftarrow \sum_{j=0}^m \tilde{\Gamma}^{(j)} \star \tilde{\Upsilon}^{(m-k+j)} \in \mathbb{F}_{p_\eta}$. Next, $\mathcal{P}_{\text{ZA}}$ generates a vector of random values $\vec{\zeta} = (\zeta_i)_{i=0}^{2m} \xleftarrow{\$} \mathbb{F}_{p_\eta}^{2m+1}$, sets $\zeta_{m+1} \leftarrow 0 \in \mathbb{F}_{p_\eta}$, and computes commit value $c_\Psi \leftarrow \text{Com}_{\mathbb{F}_{p_\eta}^{2m+1}}(ck, \Psi; \vec{\zeta}) \in \mathbb{G}_{p_\eta}^{2m+1}$. Finally, the prover $\mathcal{P}_{\text{ZA}}$ sends commit values $(c_{\tilde{\Gamma}_0}, c_{\tilde{\Upsilon}_m}, c_\Psi)$ to the verifier $\mathcal{V}_{\text{ZA}}$.
- (2) **(Challenge message)** The verifier $\mathcal{V}_{\text{ZA}}$ generates a challenge $\omega \xleftarrow{\$} \mathbb{F}_{p_\eta}^*$ and sends it to the prover $\mathcal{P}_{\text{ZA}}$.
- (3) **(Response message)** The prover $\mathcal{P}_{\text{ZA}}$ computes values $\tilde{\Gamma} \leftarrow \sum_{j=0}^m \omega^j \tilde{\Gamma}^{(j)} \in \mathbb{F}_{p_\eta}^n$, $\mu \leftarrow \sum_{i=0}^m \omega^i \mu_i \in \mathbb{F}_{p_\eta}$, $\tilde{\Upsilon} \leftarrow \sum_{j=0}^m \omega^{m-j} \tilde{\Upsilon}^{(j)} \in \mathbb{F}_{p_\eta}^n$, $v \leftarrow \sum_{i=0}^m \omega^{m-i} v_i \in \mathbb{F}_{p_\eta}$, and $\varsigma \leftarrow \sum_{k=0}^{2m} \omega^k \zeta_k \in \mathbb{F}_{p_\eta}$. Then, $\mathcal{P}_{\text{ZA}}$ sends those values $(\tilde{\Gamma}, \mu, \tilde{\Upsilon}, v, \varsigma)$ to the verifier.
- (4) **(Conclusion's bit)** The verifier $\mathcal{V}_{\text{ZA}}$ accepts if and only if the following equations hold

$$c_{\Psi_{m+1}} = \text{Com}_{\mathbb{F}_{p_\eta}}(ck, 0; 0), \quad \prod_{i=0}^m c_{\tilde{\Gamma}_i}^{\omega^i} = \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, \tilde{\Gamma}; \mu), \quad \prod_{i=0}^m c_{\tilde{\Upsilon}_i}^{\omega^{m-i}} = \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, \tilde{\Upsilon}; v),$$
 and

$$\prod_{k=0}^{2m} c_{\Psi_k}^{\omega^k} = \text{Com}_{\mathbb{F}_{p_\eta}}(ck, \tilde{\Gamma} \star \tilde{\Upsilon}; \varsigma).$$

Extractor 12: Extractor $\mathcal{E}_{\text{ZA}}$ for the Σ -protocol $\Sigma[\mathcal{R}_{\text{ZA}}^{\text{BG}}]$ of the Bayer-Groth zero argument

Input : A security parameter $\eta \in \mathbb{N}^*$. Two natural numbers $n, m \in \mathbb{N}^*$. A public parameter $\sigma \stackrel{\text{def}}{=} (ck, \star)$ for the Bayer-Groth zero argument relation $\mathcal{R}_{\text{ZA}}^{\text{BG}}$ with a bilinear map $\star : \mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta}^n \rightarrow \mathbb{F}_{p_\eta}$ and a commitment key $ck \in (g, g) \in \mathbb{G}_{p_\eta}^{n+1}$ for the commitment scheme $\mathbb{KS}[\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})]$. A statement $\chi \stackrel{\text{def}}{=} (c_{\tilde{\Gamma}}, c_{\tilde{\Upsilon}}) \in \mathbb{G}_{p_\eta}^m \times \mathbb{G}_{p_\eta}^m$.

Blackbox access to : A deterministic adversarial prover $\mathcal{P}^*$ and an honest verifier $\mathcal{V}_{\text{ZA}}$.

1 Begin extractor

- 2 **calls $\mathcal{P}^*$ to get $\alpha \stackrel{\text{def}}{=} (c_{\tilde{\Gamma}_0}, c_{\tilde{\Upsilon}_m}, c_\Psi) \in (\mathbb{G}_{p_\eta} \times \mathbb{G}_{p_\eta} \times \mathbb{G}_{p_\eta}^{2m+1})$; // State at this point: $\text{st}_1 \stackrel{\text{def}}{=} \left[(ck, \star), (c_{\tilde{\Gamma}}, c_{\tilde{\Upsilon}}), (c_{\tilde{\Gamma}_0}, c_{\tilde{\Upsilon}_m}, c_\Psi) \right]$.**
- 3 **rewinds $\mathcal{P}^*$ and $\mathcal{V}_{\text{ZA}}$ at state st_1 and begins with $l \leftarrow 1 \in \mathbb{N}$**
- 4 **calls $\mathcal{V}_{\text{ZA}}$ to get $\omega_l \xleftarrow{\$} \mathbb{F}_{p_\eta}^*$;**
- 5 **calls $\mathcal{P}^*$ to get $z_l \leftarrow \mathfrak{z}_{\mathcal{R}_{\text{ZA}}^{\text{BG}}}(\mathcal{P}^*, \alpha, \omega_l) \in (\mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta} \times \mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta} \times \mathbb{F}_{p_\eta})$;**
- 6 **if $v_{\mathcal{R}_{\text{ZA}}^{\text{BG}}}^{\text{ck}, \chi}(\text{tr}_{\alpha, \mathfrak{z}_{\mathcal{R}_{\text{ZA}}^{\text{BG}}, \mathcal{P}^*}}^{\text{ck}, \chi}(\omega_l))$ and $\bigwedge_{i=1}^{l-1} \bigwedge_{j=i+1}^l (\omega_i \neq \omega_j)$ then $l \leftarrow l + 1$;**
- 7 **until $l > 2m + 1$;**
- 8 **returns $\tau_{\text{ZA}} \stackrel{\text{def}}{=} \left(\text{tr}_{\alpha, \mathfrak{z}_{\mathcal{R}_{\text{ZA}}^{\text{BG}}, \mathcal{P}^*}}^{\sigma, \chi}(\omega_l) \right)_{l=1}^{2m+1}$.**

Ω_{all} and Ω_{part} are both transposed Vandermonde matrix with parameters the challenges sequence $(\omega_l)_{l=1}^{2m+1}$, which is a sequence of pairwise distinct values with overwhelming probability in η . Thus, Ω_{all} and Ω_{part} are invertible matrix.

(Step 2) – Get an opening of commit value c_Ψ .

(Step2.1) We denote by $\Psi_\omega \in \mathbb{F}_{p_\eta}^{2m+1}$ and $\vec{\zeta}_\omega \in \mathbb{F}_{p_\eta}^{2m+1}$ the two vectors defined by

$$\Psi_\omega \stackrel{\text{def}}{=} \left(\tilde{\Gamma}_\omega^{(l)} \star \tilde{Y}_\omega^{(l)} \right)_{l=1}^{2m+1}, \quad \text{and} \quad \vec{\zeta}_\omega \stackrel{\text{def}}{=} \left(\zeta_\omega^{(l)} \right)_{l=1}^{2m+1}. \quad (\nabla)$$

Thus, we have

$$\begin{aligned} c_\Psi &= (c_\Psi \otimes \Omega_{\text{all}}) \otimes \Omega_{\text{all}}^{-1} && \text{see footnotes 5 and 6} \\ &= \left(\text{Com}_{\mathbb{F}_{p_\eta}^{2m+1}}(ck, \Psi_\omega; \vec{\zeta}_\omega) \right) \otimes \Omega_{\text{all}}^{-1} && \text{see Eq. } (\nabla) \text{ and Hypo. } \mathcal{H}_1 \\ &= \text{Com}_{\mathbb{F}_{p_\eta}^{2m+1}}(ck, \Psi_\omega \cdot \Omega_{\text{all}}^{-1}; \vec{\zeta}_\omega \cdot \Omega_{\text{all}}^{-1}) && \text{see footnote 14} \end{aligned}$$

(Step2.2) Next, by the *binding property* of $\mathbb{KS}[\mathbb{F}_{p_\eta}^{2m+1}]$, with overwhelming probability, there exists a sequence $\left((\Psi_k, \zeta_k) \right)_{k=0}^{2m}$ of elements in $\mathbb{F}_{p_\eta} \times \mathbb{F}_{p_\eta}$ independent of the sequence of challenges $(\omega_l)_{l=1}^{2m+1}$ and such that the following property holds

$$\begin{aligned} \forall k \in \llbracket 0; 2m \rrbracket, \quad c_{\Psi_k} &= \text{Com}_{\mathbb{F}_{p_\eta}}(ck, \Psi_k; \zeta_k); \\ \text{where } \Psi_k &\stackrel{\text{def}}{=} (\Psi_\omega \cdot \Omega_{\text{all}}^{-1})_k \quad \text{and} \quad \zeta_k \stackrel{\text{def}}{=} (\vec{\zeta}_\omega \cdot \Omega_{\text{all}}^{-1})_k \end{aligned}$$

(Step 3) – Get an opening of commit value $c_{\tilde{\Gamma}}$.

We denote by $\tilde{\Gamma}_\omega \in \text{Mat}_{n \times (m+1)}(\mathbb{F}_{p_\eta})$ the matrix and $\vec{\mu}_\omega \in \mathbb{F}_{p_\eta}^{m+1}$ the vector defined as follows

$$\tilde{\Gamma}_\omega \stackrel{\text{def}}{=} \left(\tilde{\Gamma}_\omega^{(l)} \right)_{l=1}^{m+1}, \quad \text{and} \quad \vec{\mu}_\omega \stackrel{\text{def}}{=} \left(\mu_\omega^{(l)} \right)_{l=1}^{m+1}.$$

Thus, similarly to the previous **step (Step 2)** but with matrix Ω_{part} instead of matrix Ω_{all} and with *binding property* on the commitment scheme $\mathbb{KS}[\text{Mat}_{n \times (m+1)}(\mathbb{F}_{p_\eta})]$ instead of $\mathbb{KS}[\mathbb{F}_{p_\eta}^{2m+1}]$, extractor $\mathcal{E}_{\text{ZA}}$ obtains an opening of $c_{\tilde{\Gamma}}$. Thus, there exists a sequence $\left((\tilde{\Gamma}^{(j)}, \mu_j) \right)_{j=0}^m$ of elements in $\mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta}$ independent of the challenges sequence $(\omega_l)_{l=1}^{2m+1}$ such that

$$\begin{aligned} \forall j \in \llbracket 0; m \rrbracket, \quad c_{\tilde{\Gamma}^{(j)}} &= \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, \tilde{\Gamma}^{(j)}; \mu_j) \\ \text{where } \tilde{\Gamma}^{(j)} &\stackrel{\text{def}}{=} \left(\tilde{\Gamma}_\omega \Omega_{\text{part}}^{-1} \right)^{(j+1)} \quad \text{and} \quad \mu_j \stackrel{\text{def}}{=} \left(\vec{\mu}_\omega \cdot \Omega_{\text{part}}^{-1} \right)_j \end{aligned}$$

(Step 4) – Get an opening of commit value $c_{\tilde{\Gamma}}$.

For all $l \in \llbracket 1; 2m+1 \rrbracket$, we rewrite **Hypo. $\mathcal{H}_3^{(l)}$** as follows:

$$\prod_{j=0}^m c_{\tilde{\Gamma}^{(j)}}^{\omega_l^j} = \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, \tilde{Y}_\omega^{(l)}; v_\omega^{(l)}).$$

Let $c_{\tilde{\Gamma}}' \in \mathbb{F}_{p_\eta}^{m+1}$ be the vector defined by, for all $j \in \llbracket 0; m \rrbracket$,

$$c_{\tilde{\Gamma}}' \stackrel{\text{def}}{=} c_{\tilde{\Gamma}^{(j)}}. \quad \text{We denote by } \tilde{Y}_\omega \in \text{Mat}_{n \times (m+1)}(\mathbb{F}_{p_\eta}) \text{ the}$$

matrix and $\vec{v}_\omega \in \mathbb{F}_{p_\eta}^{m+1}$ the vector defined as follows

$$\tilde{Y}_\omega \stackrel{\text{def}}{=} \left(\tilde{Y}_\omega^{(l)} \right)_{l=1}^{m+1}, \quad \text{and} \quad \vec{v}_\omega \stackrel{\text{def}}{=} \left(v_\omega^{(l)} \right)_{l=1}^{m+1}.$$

Thus, similarly to previous points with commit vector $c_{\tilde{\Gamma}}'$, Vandermonde matrix Ω_{part} , and by the *binding property* of $\mathbb{KS}[\mathbb{F}_{p_\eta}^{m+1}]$, $\mathcal{E}_{\text{ZA}}$ obtains an opening of $c_{\tilde{\Gamma}}'$, and then of $c_{\tilde{\Gamma}}$. Therefore, there exists a sequence $\left((\tilde{Y}^{(j)}, v_j) \right)_{j=0}^m$ of elements in $\mathbb{F}_{p_\eta}^n \times \mathbb{F}_{p_\eta}$ independent of the challenges sequence $(\omega_l)_{l=1}^{2m+1}$ such that

$$\begin{aligned} \forall j \in \llbracket 0; m \rrbracket, \quad c_{\tilde{Y}^{(j)}} &= \text{Com}_{\mathbb{F}_{p_\eta}^n}(ck, \tilde{Y}^{(j)}; v_j) \\ \text{where } \tilde{Y}^{(j)} &\stackrel{\text{def}}{=} \left(\tilde{Y}_\omega \Omega_{\text{part}}^{-1} \right)^{(m+1-j)} \quad \text{and} \\ v_j &\stackrel{\text{def}}{=} \left(\vec{v}_\omega \cdot \Omega_{\text{part}}^{-1} \right)_{m+1-j} \end{aligned}$$

(Step 5) – It remains to prove the following equation:

$$0 = \sum_{j=1}^m \tilde{\Gamma}^{(j)} \star \tilde{Y}^{(j-1)}.$$

(Step5.1) For all $l \in \llbracket 1; m+1 \rrbracket$ and $i \in \llbracket 1; n \rrbracket$, we have

$$\left(\sum_{j=0}^m \omega_l^j \tilde{\Gamma}^{(j)} \right)_i = \left(\sum_{j=0}^m \omega_l^j \left(\tilde{\Gamma}_\omega \Omega_{\text{part}}^{-1} \right)^{(j+1)} \right)_i \quad \text{by step (Step 3)}$$

$$\begin{aligned} &= \left(\sum_{j=1}^{m+1} (\Omega_{\text{part}})_{j,l} \left(\tilde{\Gamma}_\omega \Omega_{\text{part}}^{-1} \right)^{(j)} \right)_i \\ &\quad \text{see definition of } \Omega_{\text{part}} \text{ in step (Step 1)} \\ &= \sum_{j=1}^{m+1} (\Omega_{\text{part}})_{j,l} \left(\tilde{\Gamma}_\omega \Omega_{\text{part}}^{-1} \right)_{i,j} \\ &= \left(\left(\tilde{\Gamma}_\omega \Omega_{\text{part}}^{-1} \right) \Omega_{\text{part}} \right)_{i,l} = (\tilde{\Gamma}_\omega)_{i,l} = \left(\tilde{\Gamma}_\omega^{(l)} \right)_i. \end{aligned}$$

Consequently, we have the following property

$$\forall l \in \llbracket 1; m+1 \rrbracket, \quad \tilde{\Gamma}_\omega^{(l)} = \sum_{j=0}^m \omega_l^j \tilde{\Gamma}^{(j)}.$$

(Step5.2) Similarly, for all $l \in \llbracket 1; m+1 \rrbracket$, we have

$$\sum_{j=0}^m \omega_l^{m-j} \tilde{Y}^{(j)} = \sum_{j=0}^m (\Omega_{\text{part}})_{m+1-j,l} \left(\tilde{Y}_\omega \Omega_{\text{part}}^{-1} \right)^{(m+1-j)} = \tilde{Y}_\omega^{(l)}.$$

by step (Step 4)

(Step5.3) As in **steps (Step5.1)** and **(Step5.2)** but with full Vandermonde matrix Ω_{all} instead of Ω_{part} , **step (Step 2)** leads to

$$\forall l \in \llbracket 1; 2m+1 \rrbracket, \quad \tilde{\Gamma}^{(l)} \star \tilde{Y}^{(l)} = \sum_{k=0}^{2m} \omega_l^k \Psi_k.$$

(Step5.4) Hence, from equations obtained in steps (Step5.1) to (Step5.3), and using Hypo. $\mathcal{H}_1$, we conclude, for all $l \in \llbracket 1; m+1 \rrbracket$, the following equation:

$$\sum_{k=0}^{2m} \omega_l^k \Psi_k = \left(\sum_{i=0}^m \omega_l^i \tilde{\Gamma}^{(i)} \right) \star \left(\sum_{j=0}^m \omega_l^{m-j} \tilde{Y}^{(j)} \right).$$

(Step5.5) By the previous step and because $\star$ is a bilinear map, for all $l \in \llbracket 1; m+1 \rrbracket$, we have

$$\begin{aligned} \left(\sum_{i=0}^m \omega_l^i \tilde{\Gamma}^{(i)} \right) \star \left(\sum_{j=0}^m \omega_l^{m-j} \tilde{Y}^{(j)} \right) &= \sum_{i=0}^m \sum_{j=0}^m \omega_l^{i+m-j} \tilde{\Gamma}^{(i)} \star \tilde{Y}^{(j)} \\ &= \sum_{k=0}^m \left(\sum_{\substack{j=0 \\ 0 \leq j+m-k \leq m}}^m \tilde{\Gamma}^{(j)} \star \tilde{Y}^{(j+m-k)} \right) \omega_l^k, \end{aligned}$$

where " $k \leftarrow i + m - j$ "

which is a polynomial equation of degree at most $2m$ in the challenges sub-sequence $(\omega_l)_{l=1}^{m+1}$. Thus, by the *Schwartz-Zippel* lemma, with overwhelming probability, equation obtained in the previous step leads to

$$\forall k \in \llbracket 0; 2m \rrbracket, \Psi_k = \sum_{\substack{j=0 \\ 0 \leq j+m-k \leq m}}^m \tilde{\Gamma}^{(j)} \star \tilde{Y}^{(j+m-k)}$$

(Step5.6) In the particular case of $k = m+1$, property obtained in previous step (Step5.5) leads to

$$\Psi_{m+1} = \sum_{j=1}^m \tilde{\Gamma}^{(j)} \star \tilde{Y}^{(j-1)}.$$

But, we have

- $c_{\Psi_{m+1}} = \text{Com}_{\mathbb{F}_{p_\eta}}(ck, 0; 0)$ by Hypo. $\mathcal{H}_1$; and
- $c_{\Psi_{m+1}} = \text{Com}_{\mathbb{F}_{p_\eta}}(ck, \Psi_{m+1}; \zeta_{m+1})$ by definition of Ψ_{m+1} – see step (Step 2).

Therefore, the *binding property* of $\mathbb{KS}[\mathbb{F}_{p_\eta}]$ leads to $\Psi_{m+1} = 0$ with overwhelming probability. Consequently, the following equality holds:

$$0 = \sum_{j=1}^m \tilde{\Gamma}^{(j)} \star \tilde{Y}^{(j-1)}.$$

Results obtained in steps (Step 2) to (Step 5), give us the following result, proving that, with *overwhelming probability*, we have successfully extract a witness $w \stackrel{\text{def}}{=} (\tilde{\Gamma}, \vec{\mu}, \tilde{Y}, \vec{v}) \in \text{Mat}_{n \times m}(\mathbb{F}_{p_\eta}) \times \mathbb{F}_{p_\eta}^m \times \text{Mat}_{n \times m}(\mathbb{F}_{p_\eta}) \times \mathbb{F}_{p_\eta}^m$ such that $(ck, \chi, w) \in \mathcal{R}_{\mathcal{A}}^{\text{BG}}$.

$$\begin{aligned} \exists \tilde{\Gamma} &\stackrel{\text{def}}{=} \left(\tilde{\Gamma}^{(j)} \right)_{j=1}^m \in \text{Mat}_{n \times m}(\mathbb{F}_{p_\eta}), \exists \vec{\mu} \in \mathbb{F}_{p_\eta}^m, \\ \exists \tilde{Y} &\stackrel{\text{def}}{=} \left(\tilde{Y}^{(j)} \right)_{j=0}^m \in \text{Mat}_{n \times m}(\mathbb{F}_{p_\eta}), \exists \vec{v} \in \mathbb{F}_{p_\eta}^m \\ &\left\{ \begin{array}{l} c_{\tilde{\Gamma}} = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, \tilde{\Gamma}; \vec{\mu}) \\ c_{\tilde{Y}} = \text{Com}_{\text{Mat}_{n \times m}(\mathbb{F}_{p_\eta})}(ck, \tilde{Y}; \vec{v}) \\ 0 = \sum_{j=1}^m \tilde{\Gamma}^{(j)} \star \tilde{Y}^{(j-1)} \end{array} \right. \end{aligned}$$

Proof step → ↓ Property	step (Step 1)	step (Step 2,2)	step (Step 3)	step (Step 4)	step (Step 5,5)	step (Step 5,6)
Binding of commitment scheme		× 1	× 1	× 1		× 1
Schwartz-Zippel					× 1	
Property transfer under adversarial selection	Yes					
Extractor uses rewinding?	Yes ()					

Table 6: Assessment of cryptographic or probabilistic properties used to prove *Knowledge Soundness* of Zero Argument protocol

□

<i>Zero-Knowledge protocol</i>	<i>Uses Rewinding?</i>	<i>Needs Schwartz-Zippel?</i>	<i>Needs Binding property?</i>	<i>Uses Knowledge Soundness?</i>	Uses property transfer under adversarial selection
Single value product argument (SVPA)	Yes: 2 valid proof transcripts	Yes: $\times 1$	Yes: $\times 4$	No	No
Zero argument (ZA)	Yes: $2m + 1$ valid proof transcripts	Yes: $\times 1$	Yes: $\times 4$	No	Yes: $1 \times$ pairwise distincts challenges
Hadamard product argument (HPA)	Yes: 1 suitable commit vector value	Yes: $\times (m + 1)$	Yes: $\times 1$	Yes: $1 \times \mathcal{E}_{ZA}$	No
Product argument (PA)	No	No	Yes: $\times 1$	Yes: $1 \times \mathcal{E}_{SVPA}$ and $1 \times \mathcal{E}_{HPA}$	No
Multi-exponentiation argument (MEA)	Yes: $2m$ valid proof transcripts	No	Yes: $\times 2$	No	Yes: $2 \times$ pairwise distincts challenges
Shuffle argument (SA)	Yes: N times for a total of $2N$ witnesses	Yes: $\times (N^2 + 1)$	Yes: $\times 1$	Yes: $N \times \mathcal{E}_{PA}$ and $N \times \mathcal{E}_{MEA}$	Yes: $1 \times$ pairwise distincts challenges

Table 7: Quick overview of arguments needed to prove knowledge soundness