

Fair Traceable Multi-Group Signatures

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Abstract. This paper presents fair traceable multi-group signatures (FTMGS), which have enhanced capabilities, compared to group and traceable signatures, that are important in real world scenarios combining accountability and anonymity. The main goal of the primitive is to allow multiple groups that are managed separately (managers are not even aware of the other ones), yet allowing users (in the spirit of the Identity 2.0 initiative) to manage what they reveal about their identity with respect to these groups by themselves. This new primitive incorporates the following additional features.

- While considering multiple groups it discourages users from sharing their private membership keys through two orthogonal and complementary approaches. In fact, it merges functionality similar to credential systems with anonymous type of signing with revocation.
- The group manager now mainly manages joining procedures, and new entities (called fairness authorities and consisting of various representatives, possibly) are involved in opening and revealing procedures. In many systems scenario assuring fairness in anonymity revocation is required.

We specify the notion and implement it in the random oracle model.

1 Introduction

Group signatures. Group signatures, introduced by Chaum and Van Heyst [12], and later studied and improved [10,2,24,26], were a major step in designing cryptographic primitives supporting anonymity. In these schemes, users join groups and issue signatures on behalf of the group. When these signatures are verified, we learn that some member of the group generated them, but not which one. It is also impossible to link two signatures generated by the same member of the group. However, the *group manager* has the capability of opening a signature and trace its signer among the members of the group (in [24] managing join of users and tracing by separate authorities was suggested).

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Multi-group signatures and sharing private keys. Ateniese et al. [3] extended group signatures to deal with the case where a single anonymous user has to prove that she is simultaneously a member of several groups. In this scenario, a multi-group membership is proved by zero-knowledge proof of equality on some discrete logarithms in the signatures from different groups. Though multi-group signatures are based on the ability of linking some designated group signatures (via equality proofs), such a fact does not affect the main properties of group signatures such as anonymity and unlinkability for other signatures. Note that the multi-group feature is very interesting in anonymous authorization scenarios, since in these environments it is quite common for a user to prove simultaneous possession of some properties in order to be authorized to carry out some transaction. However, the scheme due to [3], as mentioned in the paper, presents some problems when linking signatures from groups that are managed separately with unrelated group keys.

Also, if a user is able to share some of the private keys with other users in a multi-group anonymous environment, it is a severe handicap in a system where privileges depend upon membership to some groups, since this sharing of private keys would undermine the whole system assumptions.

Embedding some valuable information into sensitive data is a commonly used method to dissuade users from sharing their private key. Dwork et al. [13] embedded some user's valuable information, such as the credit card number, into a key in order to protect digital content from illegal redistribution. Also, Goldreich et al. [19] presented several schemes to deter propagation of secondary secret keys in the field of self-delegation of personalized rights. Moreover, Lysyanskaya et al. [25] embedded a user's master secret key into the secret that allows a user to prove possession of a credential on a pseudonym.

Traceable signatures. In group signatures, under critical circumstances such as dishonest behavior, the group manager is able to open a signature and identify the dishonest user. If a user is under suspicion, a judge may decide to identify which transactions were performed by such user. In this latter case, the group manager has to open all selected signatures to identify which ones were issued by the user under suspicion. This approach has two main disadvantages: (i) it discloses the identity of the issuers of the signatures, violating their privacy, even for honest members; and (ii) the group manager has to be involved in this heavy task, being a potential bottleneck for scalability.

Taking into account the above scenario, Kiayias et al. [23] introduced *traceable signatures* as a group signature scheme with further refinement of tracing under anonymity. This primitive incorporates a feature that enables the group manager to reveal a trapdoor for a given member of the group. The trapdoor allows the tracing agents to identify which signatures were issued by the member under suspicion without revealing any further information. This approach benefits us by removing the aforementioned disadvantages: (i) the privacy of non-involved members remains unaltered; and (ii) the group manager is relieved from this task, which can be performed by several tracing agents. Additionally, traceable signatures also incorporate a claiming facility, that allows a member to claim that a given signature was issued by herself.

Splitting roles of the group manager. It is usually accepted that the group manager is a trusted party with respect to joining new members to the group. However, in many

scenarios the group manager is a party in interest, and therefore it can not be trusted with respect to user's privacy. For example, a company can manage a group for employees and a group for clients, and can be trusted with respect to joining users that are actually employees or clients respectively. However, the company does not offer any guarantee with respect to keep users' privacy, specially when they carry out anonymous transactions with the company itself.

We note that in group signatures, there have been several proposals to divide the duties of the group manager into two entities [24,26], one responsible for joining new members and the other one responsible for opening signatures. However, in the context of traceable signatures such splitting of duties has not been considered yet.

Our contribution. This paper presents Fair Traceable Multi-Group Signatures (FTMGS, pronounced: fat-mugs), a new primitive that supports anonymity with extended concerns that rise in realistic scenarios. It can be regarded as a primitive that has the flavor of anonymous signatures with various revocations but with a refined notion of access control (via multiple groups) and thus supporting anonymous activities in a fashion similar to anonymous credential systems [25,8]. The main issues that make this primitive suitable to various trust relationships are:

- It provides anonymous and unlinkable signatures in the way group and traceable signatures do.
- It includes multi-group features to guarantee that several signatures have been issued by the same anonymous user with no detriment of user's anonymity. This allows limited local linkability most useful in many cases (linking are user controlled).
- It includes a mechanism to dissuade the group members from sharing their private membership keys. This is very useful in increasing the incentive for better "access control" to anonymous credentials.
- It further splits the duties of the group manager into several authorities, allowing better control over opening and tracing operations. Now the group manager manages only joining. Newly introduced parties, whom we call *fairness authorities*, by cooperating with each other, manage opening signatures and revealing tracing trapdoors. A single fairness authority alone cannot do the opening or revealing. In this way, a user's sensitive information can be guaranteed only to be disclosed when there exist enough reasons.

Let us next further elaborate on some of the above characteristics of the primitive. With respect to multi-group features, as opposed to the scheme introduced in [3], group management is separate and groups are formed where group managers are not necessarily aware of each other. There is no coordination and group keys are solely under the control of its group manager (based on some accepted security parameters). At the user level, however, management of identity is up to herself; linking signatures and claiming identity are executed according to her desire. This latter approach is in concordance with the identity 2.0 [20] effort.

General scenario for this new primitive. The group manager creates a group with the collaboration of designated fairness authorities¹. A user, that has been authorized by some external procedure, is able to join the group by engaging in an interactive protocol with the group manager. The external user's authentication can be based on her identity² or even an anonymous authentication supported by this new primitive. At the end of the procedure, the group manager gets some sensitive data regarding the new member (i.e. join transcript with authentication information), and the user gets a membership private key that enables her to issue signatures on behalf of the group.

When a user wants to carry out a transaction with a server, she sometimes has to generate a proof to show she has the required privilege. This proof usually implies that she belongs to several groups. In this case, she issues suitable signatures for the involved groups, and establishes a link among them to guarantee that they have been issued by the same single anonymous user.

Under critical circumstances, fairness authorities and the judge open a signature to identify a malicious user. If necessary, they may also reveal her tracing trapdoor so that tracing agents, using the trapdoor, trace all the transactions she issued.

2 A Model for Fair Traceable Multi-Group Signatures

In this section, we present our model for fair traceable multi-group signatures. We describe the types of entities and operations in the system. See Figure 1 for the notations used in the model.

Participating Entities. There are five types of participating entities: users, group managers, fairness authorities, tracing agents, and the judge.

- Users join groups and generate signatures, claims, link-claims, etc. Usually, users join groups if the group manager authorizes it.
- Each group has one group manager, which manages joining and the corresponding database.
- Each group has multiple fairness authorities. They cooperate together, under the judge's supervision, to either open a signature or to reveal a tracing key of a user under suspicion.
- Each group has multiple tracing agents. They trace the transaction databases and find out signatures related to the revealed tracing key.
- The judge manages opening and tracing operations with the help of the group manager, fairness authorities and tracing agents.
- It is assumed that an external PKI provides legal binding between users and public keys, such that users do not want to lend their corresponding private keys to any other user, since actions performed under these public keys entail legal responsibilities.

¹ Roughly Speaking, in order to split the roles, the group manager creates a part of group key related to joining procedure, and the fairness authorities create the other part related to opening and tracing procedures.

² A certified public key via PKI based on discrete logarithm (e.g., DSA, El-Gamal signatures, Schnorr signatures).

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|--|---|---|
| 1. parameters | ν : security parameter | ζ : the number of fairness authorities |
| 2. G^v : the group (i.e., service provider) with index v | | |
| 3. participating entities | GM^v : group manager of the group G^v | U_i : user i J : judge |
| | FA_j^v : j -th fairness authority of G^v | TA_j^v : j -th tracing agent of G^v |
| 4. various keys and data | | |
| | gpk^v : group public key of G^v | gsk^v : private key of GM^v |
| | $fgsk^v$: fairness private key of G^v | $fgsk_j^v$: FA_j^v 's share for $fgsk^v$ |
| | umk_i : master secret key of U_i . | usk_i^v : signing key of U_i w.r.t. G^v |
| | $jlog_i^v$: join transcript generated while U_i joins the group G^v | |
| | σ : signature | $auth_i$: authentication string issued by U_i |
| | τ_i^v : tracing key for U_i in G^v | |
| | ω_σ : member reference (locator used to search for the corresponding join transcript) | |
| 5. predicates w.r.t $jlog_i^v$, usk_i^v and $auth_i$ | | |
| | $mkey(usk_i^v$ or $auth_i)$: master secret key of usk_i^v or $auth_i$ | |
| | $mref(jlog_i^v$ or $usk_i^v)$: member reference of $jlog_i^v$ or usk_i^v | |
| | $tkey(jlog_i^v$ or $usk_i^v)$: tracing key of $jlog_i^v$ or usk_i^v | |
| 6. etc | | |
| | acc : accept | \perp : error m : message γ : challenge string |

Fig. 1. Legends of our model for fair traceable multi-group signatures

Operations. A fair traceable multi-group signature scheme consists of the following operations. Two operations are newly added compared with original traceable signatures: CLAIMLINK and VERIFYLINK. The rest of the operations are slightly changed so that fairness authorities may be involved.

1. SETUP($1^\nu, \zeta$). This interactive procedure generates the group public key gpk^v , the secret key gsk^v for the group manager and the secret keys $\{fgsk_j^v\}_{j=1}^\zeta$ for the fairness authorities.
2. JOIN($gpk^v, [gsk^v], [umk_i]$). This interactive procedure is used when a user joins a group, where the group public key gpk^v is common input, and the group secret key gsk^v and user master key umk_i are private inputs of the group manager and the user respectively. As result, the group manager gets a join transcript $jlog_i^v$ and the user gets a membership private key usk_i^v .
3. JOINONAUTH($gpk^v, auth_i, [gsk^v], [umk_i]$). This interactive procedure is used when an authenticated user joins a group, where the group public key gpk^v and user authentication string $auth_i$ are common input, and the group secret key gsk^v and user master key umk_i are private inputs of the group manager and the user respectively. Depending on the situation, the authentication string $auth_i$ can be a public key, a digital signature, a traceable signature of another group or combination of them. We require that the key used to generate $auth_i$ should have umk_i as its part. As result, the group manager gets a join transcript $jlog_i^v$ and the user gets a membership private key usk_i^v .

4. $\text{SIGN}(\text{gpk}^v, \text{usk}_i^v, m)$. With this algorithm, a member generates a group signature σ on message m .
5. $\text{VERIFY}(\text{gpk}^v, m, \sigma)$. Any entity can verify a signature σ on a message m .
6. $\text{OPEN}(\text{gpk}^v, \sigma, [\{\text{fgsk}_j^v\}_{j=1}^\zeta])$. This interactive procedure opens a signature σ , generating a reference ω_σ to the member that issued it. It requires the private inputs of the fairness authorities' secret keys $\{\text{fgsk}_j^v\}_{j=1}^\zeta$.
7. $\text{REVEAL}(\text{gpk}^v, \text{jlog}_i^v, [\{\text{fgsk}_j^v\}_{j=1}^\zeta])$. This interactive procedure reveals the member tracing key τ_i^v from the join transcript jlog_i^v . It requires the private inputs of the fairness authorities' secret keys $\{\text{fgsk}_j^v\}_{j=1}^\zeta$.
8. $\text{TRACE}(\text{gpk}^v, \sigma, \tau_i^v)$. This tracing algorithm allows the tracing agents to check if the signature σ is associated with the tracing key τ_i^v .
9. $\text{CLAIM}(\text{gpk}^v, \text{usk}_i^v, \sigma, \gamma)$. This algorithm generates an authorship proof π for a signature σ on the challenge γ .
10. $\text{VERIFYCLAIM}(\text{gpk}^v, \sigma, \gamma, \pi)$. Any entity can verify an authorship proof π of a signature σ on a challenge γ .
11. $\text{CLAIMLINK}(\text{gpk}^{v_1}, \text{usk}_i^{v_1}, \sigma^1, \text{gpk}^{v_2}, \text{usk}_i^{v_2}, \sigma^2, \gamma)$. This algorithm generates a link proof λ between two signatures σ^1, σ^2 on the challenge γ , if the two signatures have been issued with the same master key.
12. $\text{VERIFYLINK}(\text{gpk}^{v_1}, \sigma^1, \text{gpk}^{v_2}, \sigma^2, \gamma, \lambda)$. Any entity can verify a link proof λ between two signatures σ^1, σ^2 on a challenge γ .

3 Preliminaries

Notation. We denote $\{0, \dots, \ell - 1\}$ by $[\ell]$. Throughout the paper we work mostly in the group of quadratic residues modulo n , denoted by $QR(n)$, with $n = pq$, for safe primes p and q ($p = 2p' + 1$ and $q = 2q' + 1$). Let the security parameter $\nu := \lceil \log p'q' \rceil$. We define the following sets:

$$\begin{aligned} \Lambda &= \{1, \dots, 2^{\nu/4} - 1\}, \quad \text{M} = \{1, \dots, 2^{\nu/2} - 1\}, \\ \Gamma &= \{2^{3\nu/4-1} + 1, \dots, 2^{3\nu/4-1} + 2^{\nu/2} - 1\}, \\ \Lambda_\epsilon^k &= \{1 + \Delta_{\nu/4}, \dots, 2^{\nu/4} - 1 - \Delta_{\nu/4}\}, \quad \text{M}_\epsilon^k = \{1 + \Delta_{\nu/2}, \dots, 2^{\nu/2} - 1 - \Delta_{\nu/2}\}, \\ \Gamma_\epsilon^k &= \{2^{3\nu/4-1} + 1 + \Delta_{\nu/2}, \dots, 2^{3\nu/4-1} + 2^{\nu/2} - 1 - \Delta_{\nu/2}\}, \end{aligned}$$

where $\Delta_\mu = 2^{\mu-1} - 2^{\frac{\mu-2}{\epsilon}-k}$ for $\epsilon > 1$ and $k > 128$. Sometimes we will call the sets $\Lambda, \text{M}, \Gamma$ spheres, and $\Lambda_\epsilon^k, \text{M}_\epsilon^k, \Gamma_\epsilon^k$ inner spheres.

Assumptions. Below are listed the assumptions we use in the paper.

Definition 1. (Strong-RSA [4]). *Given $n = pq$, where p and q are both safe primes, and $z \in QR(n)$, it is hard to find $u \in \mathbb{Z}_n$ and $e > 1$ such that $u^e = z \pmod{n}$.*

Definition 2. (Decision Composite Residuosity [27]) *n is as above. Consider the group \mathbb{Z}_{n^2} and the subgroup \mathbf{P} of $\mathbb{Z}_{n^2}^*$ consisting of all n -th powers of elements in $\mathbb{Z}_{n^2}^*$, it is hard to distinguish random elements of $\mathbb{Z}_{n^2}^*$ from random elements of \mathbf{P} .*

Definition 3. (Discrete-Logarithm) *Given two values a, b of a multiplicative group \mathbb{Z}_n^* or $\mathbb{Z}_{n^2}^*$ it is hard to find x such that $a^x = b$ even if the factorization of n is known.*

Definition 4. (Decisional Diffie-Hellman [23]) *Given a generator g of a cyclic group $QR(n)$ where n is as above, define $\mathcal{D} := \{(g, g^x, g^y, g^{xy}) : x \in \mathcal{B}_1, y \in \mathcal{B}_2\}$ and $\mathcal{R} := \{(g, g^x, g^y, g^z) : x \in \mathcal{B}_1, y \in \mathcal{B}_2, z \in \mathcal{B}_3\}$, where \mathcal{B}_i ($1 \leq i \leq 3$) is Λ, M, Γ , or $[p'q']$. Define the DDH advantage of \mathcal{A} as*

$$\text{Adv}_{\mathcal{A}}^{\text{DDH}}(\nu) = \left| \Pr_{v \in \mathcal{D}}[\mathcal{A}(1^\nu, v) = 1] - \Pr_{v \in \mathcal{R}}[\mathcal{A}(1^\nu, v) = 1] \right|.$$

Then for any PPT algorithm \mathcal{A} , we have $\text{Adv}_{\mathcal{A}}^{\text{DDH}}(\nu) = \text{neg}(\nu)$.

Kiayias et al. [24] showed that DDH over $QR(n)$ does not depend on the hardness of factoring, that is, if $\text{Adv}_{\mathcal{A}}^{\text{DDH}}(\nu) = \text{neg}(\nu)$ for a cyclic group modulo a safe prime, then $\text{Adv}_{\mathcal{A}}^{\text{DDH-KF}}(\nu) = \text{neg}(\nu)$ for the cyclic group of quadratic residues modulo a safe composite with known factorization.

Definition 5. (Cross Group DDH [21]) *Given generators g_1, g_2 of $QR(n_1)$ and $QR(n_2)$ where n_1 and n_2 are as above, $n_1 \neq n_2$, and $\nu_1 = \nu_2$, we define $\mathcal{D} := \{(g_1, g_1^x, g_2, g_2^x) : x \in \mathcal{B}_1 \cap \mathcal{B}_2\}$ and $\mathcal{R} := \{(g_1, g_1^x, g_2, g_2^y) : x, y \in \mathcal{B}_1 \cap \mathcal{B}_2\}$, where \mathcal{B}_i ($1 \leq i \leq 2$) is Λ_i, M_i, Γ_i , or $[p'_i q'_i]$. Define the advantage of \mathcal{A} as*

$$\text{Adv}_{\mathcal{A}}^{\text{CG-DDH}}(\nu_1) = \left| \Pr_{v \in \mathcal{D}}[\mathcal{A}(1^{\nu_1}, v) = 1] - \Pr_{v \in \mathcal{R}}[\mathcal{A}(1^{\nu_1}, v) = 1] \right|.$$

Then for any PPT algorithm \mathcal{A} , we have $\text{Adv}_{\mathcal{A}}^{\text{CG-DDH}}(\nu_1) = \text{neg}(\nu_1)$.

We also assume that $\text{Adv}_{\mathcal{A}}^{\text{CG-DDH-KF}}(\nu_1) = \text{neg}(\nu_1)$ for the cyclic group of quadratic residues modulo a safe composite with known factorization.

In other words, the CG-DDH assumption states that it is infeasible to test equality of discrete logs across groups.

4 Building Blocks

Signature of Knowledge of Discrete Logarithm. We use the notation due to Camenisch and Stadler [10] for signatures of knowledge of discrete logarithms. For example, $\text{SK}\{(a, b) : y = g^a; z = h^a f^b\}(m)$ denotes a *signature of knowledge of integers a and b on m such that $y = g^a$ and $z = h^a f^b$ holds.*

Kiayias et al. [23] presented a scheme for signatures of knowledge in discrete-log relation sets and proved its security. Here we only briefly describe how it works by taking an example³. Consider the following signature of knowledge of a discrete logarithm: $\text{SK}\{(x) : y = g^x \pmod{n}; \gamma = \beta^x \pmod{\rho}\}(m)$. It can be represented as the following triangular discrete-log relation set:

$$\left[\begin{array}{c|ccc} \text{Objects} : & y & g & \gamma & \beta \\ \hline y = g^x : & -1 & x & 0 & 0 \\ \gamma = \beta^x : & 0 & 0 & -1 & x \end{array} \right] \pmod{n} \quad \pmod{\rho}.$$

The signature of knowledge for this relation is $\langle c, s_x \rangle$, where $B_1 = g^{t_x} \pmod{n}$ (t_x is chosen randomly), $B_2 = \beta^{t_x} \pmod{\rho}$, $c = \text{Hash}(B_1, B_2, g, n, y, \beta, \rho, \gamma, \text{env-data}, m)$ and $s_x = t_x - cx$. Verification is done by computing $B'_1 = g^{s_x} y^c \pmod{n}$, $B'_2 = \beta^{s_x} \gamma^c \pmod{\rho}$ and checking if $c \stackrel{?}{=} \text{Hash}(B'_1, B'_2, g, n, y, \beta, \rho, \gamma, \text{env-data}, m)$.

³ For simplicity, we ignored details on range checking of discrete log variable. See [23] for more technical detail.

DL-Representations. In the exposition below we use some fixed values $a_0, a, b \in QR(n)$.

Definition 6. (DL-Representation [23]) *A discrete-log representation is a tuple $\langle A, e, x, x' \rangle$ such that $A^e = a^x b^{x'} a_0$ holds where $x \in M, x' \in \Lambda$ and $e \in \Gamma$.*

Note that we changed the range of x to M (originally the range was Λ) in order to ensure the hardness of the following problem in the adaptive setting.

Definition 7. (Adaptive One-More Representation Problem) *Let Q_{rep} be an oracle that, on input $x'_i \in \Lambda$, outputs A_i, e_i, x_i such that $A_i^{e_i} = a^{x_i} b^{x'_i} a_0$ holds with $x_i \in M, e_i$ is a prime number in Γ (i.e., $\langle A_i, e_i, x_i, x'_i \rangle$ is a DL-representation.) The “adaptive one-more representation problem” is to find another DL-representation where it is allowed to query to the Q_{rep} oracle K times adaptively.*

Lemma 1. *Under the Strong RSA assumption, the adaptive one-more representation problem is hard.*

Non-adaptive Drawing of Random Powers. Kiayias et al. [23] showed an efficient two-party protocol for the non-adaptive drawing of random powers, where n and $a \in QR(n)$ are the common input parameters to the protocol. As result one party gets a random secret x in a certain sphere, and the other party gets $a^x \in QR(n)$ with the guarantee that the unknown x was non-adaptively selected at random. See [23] for more details.

Threshold Cryptosystems. It is often dangerous for only one person to have the power of decryption. By distributing the decryption ability, threshold cryptosystems [29,11,16,1] avoid the risk. Following the notation due to [16], a (t, ζ) -threshold cryptosystem consists of the following components:

- A key generation algorithm $\langle pk, \{sk_j\}_{j=1}^{\zeta}, \{vk_j\}_{j=1}^{\zeta} \rangle \leftarrow K(1^\nu, t, \zeta)$, where 1^ν is a security parameter, ζ is the number of decryption servers, t is the threshold parameter, pk is the public key, and sk_j (resp. vk_j) is the secret key share (resp. the verification key) of the j -th decryption server.
- An encryption algorithm $c \leftarrow E(pk, m)$, where m is cleartext, and c is ciphertext.
- Partial decryption algorithms $\sigma_j \leftarrow D_j(sk_j, c)$, for $j \in [1, \zeta]$. Here, σ_j is called a decryption share, and it may include a verification part to achieve robustness.
- A recovery algorithm $m \leftarrow R(c, \{\sigma_j\}_{j=1}^{\zeta}, \{vk_j\}_{j=1}^{\zeta})$, which recovers the plaintext m from the ciphertext c .

The security of threshold cryptography must satisfy two properties: security of the underlying encryption (IND-CPA or IND-CCA2) and robustness. Robustness means that corrupted players should not be able to prevent uncorrupted servers from decrypting ciphertexts. In our scheme, we use two simplified $(\zeta - 1, \zeta)$ threshold IND-CPA cryptosystems by assuming all decryption servers do not abort.

ElGamal Cryptosystem. Consider the following ElGamal encryption scheme [14]:

Let $g \in QR(n)$ be a generator. Let $y = g^x$ be the public key for the secret key x . The encryption of a message m is $(g^r, m \cdot y^r)$ for $r \in_R [1, p'q']$. The decryption of a ciphertext (α, β) is β/α^x .

The threshold version is as follows [28,17,18,7]:

Let $g \in QR(n)$ be a generator. Let $y_j = g^{x_j}$ and x_j be the verification key and the secret key respectively for the j -th decryption server. Let $y = \prod_{j=1}^{\zeta} y_j$ be the encryption public key. Encryption of a message m is as ElGamal above. To decrypt a ciphertext (α, β) , each decryption server computes a decryption share $\alpha_j = \alpha^{x_j}$, and proves that $\log_g y_j = \log_{\alpha} \alpha_j$. The combiner gets the shares and computes $\alpha_{\pi} = \prod_{j=1}^{\zeta} \alpha_j$. Finally, the combiner recovers the message by computing β/α_{π} .

Under the DDH assumption, this threshold ElGamal cryptosystem is semantically secure and robust.

Simplified Camenisch-Shoup (sCS) Cryptosystem. The Camenisch-Shoup encryption scheme [9] can be simplified into a semantically secure encryption scheme by removing the CCA checking tag.⁴

Let n be as above: $n = pq$, where p, q are safe primes. In this encryption scheme, multiplications and exponentiations are done in \mathbb{Z}_{n^2} . Let $g = g'^{2n}$ where $g' \in_R \mathbb{Z}_{n^2}$. Denote $h = 1+n$. Then public key is $y = g^x$ and secret key is $x \in_R [1, n^2/4]$. The encryption of a message $m \in \mathbb{Z}_n$ is $(g^r, h^m y^r)$ for $r \in_R [1, n/4]$. To decrypt a ciphertext (α, β) , compute $\hat{m} = (\beta/\alpha^x)^{2t}$ for $t = 2^{-1} \pmod{n}$; if $m = \frac{\hat{m}-1}{n}$ is an integer in \mathbb{Z}_n , then output m , otherwise output \perp .

The threshold version can be constructed by using the similar technique for the ElGamal encryption, but generating the modulus n , with unknown factorization is done by means of a suitable distributed key generation protocol [15] to guarantee that $QR(n)$ is cyclic and has large prime factors. Under the Decision Composite Residuosity assumption, this threshold sCS cryptosystem is semantically secure and robust.

5 Design of a FTMGS Scheme

Our scheme is based on the original traceable signature scheme from [23]⁵; the main differences lie in the setup and join procedures. Here, in our scheme, the user owns a single master key (i.e., x'_i), and this key is embedded in every membership private key of hers. Because this master key is actually the private key corresponding to her public key (e.g., published via the PKI), she is dissuaded from sharing her membership private keys. Moreover, this binding also guarantees that different users have different master keys.

⁴ Jarecki and Shmatikov [22] showed that this holds even when the length of the secret key is shortened. However, in the paper, we use a version with only the CCA checking tag removed.

⁵ Which is in turn based on the state of the art in group signatures [2].

This master key provides a common nexus among all membership private keys that belong to each user, so that she can link any two signatures of hers by proving that the signatures have been issued by membership private keys into which the same master key is embedded. This capability of linking helps our scheme to enjoy multi-group features. Note that even when the user joins the group by means of an anonymous authentication, the join procedure forces her to use the same master key, so that the relationship between her master key and public key still holds.

The group is created by the collaboration among the group manager and the fairness authorities. The GM knows the factorization of n , and therefore is able to join new members. Fairness authorities are also involved in the setup process, in such a way that the keys related opening (o_j) and revealing (\hat{o}_j) are distributed among the fairness authorities. Therefore, opening a signature or revealing a member tracing key requires the participation of fairness authorities.

Opening a signature is a matter of the distributed decryption, by the fairness authorities (without GM), of part of the signature (i.e., encrypted A_i). Likewise, revealing a member tracing key is also a matter of the distributed decryption, by the fairness authorities (without GM), of the encrypted member tracing key (x_i). This key, however, has to be generated when a user joins the group and cannot be generated randomly without GM. Therefore, we employ a little more complicated mechanism: verifiable encryption. The user encrypts the member tracing key using the public key ($\hat{y} \in QR(\hat{n})$) of verifiable encryption scheme, where the corresponding private key is shared among fairness authorities (\hat{o}_j). Still, GM can verify the validity of the encryption without decryption. Later, if the user becomes under suspicion, then the fairness authorities collaborate to decrypt the encrypted form of her member's tracing key.

Finally, the join transcript ($jlog_i$) also holds some non-repudiable proofs that allow to verify the integrity of the record, making the scheme robust against some kind of database manipulation.

- **System Parameters.** $\epsilon \in \mathbb{R}$ such that $\epsilon > 1$, $k \in \mathbb{N}$, three spheres A, M, Γ as specified in Section 3, the inner spheres $A_\epsilon^k, M_\epsilon^k, \Gamma_\epsilon^k$ and the security parameter ν .
- **FA₀-Setup.** Played by the fairness authorities to seed the computation of the public key. It generates a public modulus \hat{n} with unknown factorization by using a suitable distributed key generation protocol [15] that guarantees that $QR(\hat{n})$ is cyclic and its order has no small prime factors. It also selects $\hat{g}' \in_R \mathbb{Z}_{\hat{n}^2}$ and sets $\hat{g} = \hat{g}'^{2\hat{n}}$. Denote the output of this procedure by $\text{fpk}_0 = \langle \hat{n}, \hat{g} \rangle$.
- **FA_j-Setup.** Played by j -th fairness authority $\forall j \in \{1, \dots, \zeta\}$ to compute the private and public key pair to manage membership tracing keys. Given $\text{fpk}_0 = \langle \hat{n}, \hat{g} \rangle$, the j -th authority selects a random prime $\hat{o}_j \in \mathbb{Z}_{\hat{n}^2/4}$ and computes $\hat{y}_j = \hat{g}^{\hat{o}_j} \pmod{\hat{n}^2}$. Denote the private and public output by $\text{fsk}_j = \langle \hat{o}_j \rangle$ and $\text{fpk}_j = \langle \hat{y}_j \rangle$ respectively.
- **Group-Setup.** It is an interactive procedure composed of the following procedures: *GM-Init-Setup*, *FA_j-Group-Setup*, and *GM-Group-Setup*.
- **GM-Init-Setup.** Played by GM to seed the creation of the group. It generates the prime numbers p, p', q, q' such that $p = 2p' + 1, q = 2q' + 1$, and sets $n = pq$. It also selects $a_0, a, b, g \in_R QR(n)$. Let $\text{gsk} = \langle p, q \rangle$ and $\text{gdef} = \langle n, a_0, a, b, g \rangle$ be the private and public output respectively.

• **FA_j-Group-Setup.** Played by j -th fairness authority $\forall j \in \{1, \dots, \zeta\}$ to compute the opening private and public key pair for the group. Given $\text{gdef} = \langle n, a_0, a, b, g \rangle$, it selects $h_j \in_R QR(n)$ and a random prime $o_j \in \mathbb{Z}_{\nu/2}$, then computes $y_j = g^{o_j} \pmod n$. Let $\text{fgsk}_j = \langle o_j \rangle$ and $\langle h_j, \text{fgpk}_j \rangle$ be the private and public output respectively, where $\text{fgpk}_j = \langle y_j \rangle$.

• **GM-Group-Setup.** Played by GM to compute the group public key from previously computed public values. Given $\langle \text{gdef}, \text{fpk}_0, \{h_j, \text{fgpk}_j, \text{fpk}_j\}_{j=1}^{\zeta} \rangle$, it computes $h = \prod_{j=1}^{\zeta} h_j \pmod n$, $y = \prod_{j=1}^{\zeta} y_j \pmod n$ and $\hat{y} = \prod_{j=1}^{\zeta} \hat{y}_j \pmod{\hat{n}^2}$. Let $\text{gpk} = \langle n, a, a_0, b, g, h, y, \hat{n}, \hat{g}, \hat{y} \rangle$ be the public output of the procedure.

• **JoinOnAuth.**⁶ Interactive procedure played between a user and the GM when the user joins the group as a new member. Let $\langle \text{gpk}, \text{auth}_u \rangle$ be the common input of the procedure, and let gsk and umk_u be the GM's and the user's private inputs respectively, where auth_u may be $\langle \rho, \beta, \gamma \rangle$ (then $\gamma = \beta^{\text{umk}_u} \pmod \rho$) or empty (then umk_u is empty). First, the user sets $x'_i = \text{umk}_u$ (if umk_u is empty then chooses a random $x'_i \in \Lambda_\epsilon^k$). She computes $C_i = b^{x'_i} \pmod n$ and send it to the GM. Second, the user and the GM engage in a protocol for non-adaptive drawing a random power, and as a result the user gets $x_i \in_R M_\epsilon^k$ and GM gets $X_i = a^{x_i} \pmod n$. The user encrypts x_i using sCS encryption scheme (see Section 4), i.e., $E_i = \langle U_i = \hat{g}^{\hat{r}}, V_i = \hat{y}^{\hat{r}} \cdot \hat{h}^{x_i} \rangle \pmod{\hat{n}^2}$, where $\hat{h} = 1 + \hat{n}$ and $\hat{r} \in_R \mathbb{Z}_{\hat{n}/4}$. Now, the user computes the following signatures of knowledge that guarantee that C_i and E_i are well formed⁷.

$$E_i^\varphi = \text{SK}\{(x', r, x) : C_i = b^{x'} \pmod n; \gamma = \beta^{x'} \pmod \rho; X_i = a^x \pmod n; \\ U_i = \hat{g}^r \pmod{\hat{n}^2}; V_i = \hat{y}^r \hat{h}^x \pmod{\hat{n}^2}\}(\text{auth}_u, C_i, X_i, U_i, V_i).$$

The GM, having received E_i^φ from the user, verifies E_i^φ . Then GM selects a random prime $e_i \in \Gamma_\epsilon^k$, computes $A_i = (C_i X_i a_0)^{e_i^{-1}} \pmod n$, sends $\langle A_i, e_i \rangle$ to the user. Let $\text{jlog}_i = \langle A_i, e_i, C_i, X_i, U_i, V_i, E_i^\varphi, \text{auth}_u \rangle$ and $\text{usk}_i = \langle A_i, e_i, x_i, x'_i \rangle$ be the GM's and User's private outputs respectively.

• **Sign.** Played by a member of the group to issue signatures. Let $\langle m, \text{gpk}, \text{usk}_i \rangle$ be the input of the procedure, then it computes

$$T_1 = A_i y^r, T_2 = g^r, T_3 = g^{e_i} h^r, T_4 = g^{x_i k}, T_5 = g^k, T_6 = g^{x'_i k'}, T_7 = g^{k'}.$$

where $r, k, k' \in_R M$, and then computes the following signature of knowledge:

$$\sigma^\varphi = \text{SK}\{(x, x', e, r, h') : T_2 = g^r; T_3 = g^e h^r; T_2^e = g^{h'}; T_5^x = T_4; \\ T_7^{x'} = T_6; a_0 a^x b^{x'} y^{h'} = T_1^e\}(m).$$

Let $\sigma = \langle T_1, \dots, T_7, \sigma^\varphi \rangle$ be the public output of the procedure.

• **Verify.** Played by any entity that wants to verify a signature. Let $\langle m, \text{gpk}, \sigma \rangle$ be the input of the procedure, then it verifies if σ^φ specified in the *Sign* procedure holds.

• **Open.** It is an interactive procedure composed of the following procedures: *OpenSigDShare*, *OpenSignature*, *OpenRefCheck*.

• **OpenSigDShare.** Played by j -th fairness authority $\forall j \in \{1, \dots, \zeta\}$ to decrypt a share of the member reference from the signature. Let $\langle \sigma, \text{gpk}, \text{fgpk}_j, \text{fgsk}_j \rangle$ be the input of the procedure, then computes $\hat{\omega}_{j\sigma} = T_2^{o_j} \pmod n$ and a signature of knowledge that the share is correct:

⁶ The design of *Join* and *JoinOnAuth* have been merged due to space limitations.

⁷ If auth_u is empty, the part $\gamma = \beta^{x'} \pmod \rho$ is ignored.

$$\hat{\omega}_{j\sigma}^{\wp} = \text{SK}\{(o) : y_j = g^o \pmod{n} ; \hat{\omega}_{j\sigma} = T_2^o \pmod{n}\}(\sigma) .$$

Let $\langle \hat{\omega}_{j\sigma}, \hat{\omega}_{j\sigma}^{\wp} \rangle$ be the public output of the procedure.

• **OpenSignature.** Played by Judge, combines the shares to compute a member reference. Let $\langle \sigma, \text{gpk}, \{\text{fgpk}_j, \hat{\omega}_{j\sigma}, \hat{\omega}_{j\sigma}^{\wp}\}_{j=1}^{\zeta} \rangle$ be the input of the procedure, then it verifies if $\{\hat{\omega}_{j\sigma}^{\wp}\}_{j=1}^{\zeta}$ specified in the *OpenSigDShare* procedure holds. and computes $\omega_{\sigma} = T_1 / (\prod_{j=1}^{\zeta} \hat{\omega}_{j\sigma}) \pmod{n}$. Let ω_{σ} be the public output of the procedure.

• **OpenRefCheck.** Played by Judge or the GM to check the matching of the member reference with a given join transcript. Let $\langle \omega_{\sigma}, \text{jlog}_i \rangle$ be the input of the procedure, then it verifies the jlog_i integrity, by means of the *VerifyJoinLog* procedure (described later), and checks if ω_{σ} equals A_i from jlog_i .

• **Reveal.** It is an interactive procedure composed of the following procedures: *RevealDShare* and *RevealTKey*.

• **RevealDShare.** Played by j -th fairness authority $\forall j \in \{1, \dots, \zeta\}$ to decrypt a share of the member tracing key from the join transcript. Let $\langle \text{jlog}_i, \text{gpk}, \text{fpk}_j, \text{fsk}_j \rangle$ be the input of the procedure, then it verifies if E_i^{\wp} specified in the *JoinOnAuth* procedure holds, and computes $\hat{\tau}_{ji} = U_i^{\hat{o}_j} \pmod{\hat{n}^2}$ and a signature of knowledge that the share is correct:

$$\hat{\tau}_{ji}^{\wp} = \text{SK}\{(o) : \hat{y}_j = \hat{g}^o \pmod{\hat{n}^2} ; \hat{\tau}_{ji} = U_i^o \pmod{\hat{n}^2}\}(\text{jlog}_i) .$$

Let $\langle \hat{\tau}_{ji}, \hat{\tau}_{ji}^{\wp} \rangle$ be the public output of the procedure.

• **RevealTKey.** Played by Judge, combines the shares to compute a member tracing key. Let $\langle \text{jlog}_i, \text{gpk}, \{\text{fpk}_j, \hat{\tau}_{ji}, \hat{\tau}_{ji}^{\wp}\}_{j=1}^{\zeta} \rangle$ be the input of the procedure, then it verifies the jlog_i integrity by means of the *VerifyJoinLog* procedure, and if $\{\hat{\tau}_{ji}^{\wp}\}_{j=1}^{\zeta}$ specified in the *RevealDShare* procedure hold, then computes $\hat{x}_i = (V_i / (\prod_{j=1}^{\zeta} \hat{\tau}_{ji}))^{2t} \pmod{\hat{n}^2}$ with $t = 2^{-1} \pmod{\hat{n}}$, and $\tau_i = (\hat{x}_i - 1) / \hat{n}$. Let τ_i be the public output of the procedure.

• **Trace.** Played by the Tracing Agents to identify if the member tracing key matches a signature. Let $\langle \text{gpk}, \tau_i, \sigma \rangle$ be the input of the procedure, then checks if T_4 equals $T_5^{\tau_i} \pmod{n}$.

• **Claim.** Played by a member of the group to prove that issued the signature. Let $\langle \text{gpk}, \sigma, \gamma, \text{usk} \rangle$ be the input of the procedure, where γ is a challenge string, then it computes a signature of knowledge:

$$\pi^{\wp} = \text{SK}\{(x') : T_6 = T_7^{x'} \pmod{n}\}(\sigma, \gamma) .$$

Let π^{\wp} be the public output of the procedure.

• **VerifyClaim.** Played by any entity that wants to verify a claim. Let $\langle \text{gpk}, \sigma, \gamma, \pi^{\wp} \rangle$ be the input of the procedure, then it verifies if π^{\wp} specified in the *Claim* procedure holds.

• **ClaimLink.** Played by a member of both groups to create a link between two signatures. Let $\langle \text{gpk}_1, \sigma_1, \text{gpk}_2, \sigma_2, \gamma, \text{usk}_1, \text{usk}_2 \rangle$ be the input of the procedure, such that $\text{mkey}(\text{usk}_1) = \text{mkey}(\text{usk}_2)$ and γ is a challenge string, then it computes a signature of knowledge:

$$\lambda^{\wp} = \text{SK}\{(x') : T_{6\sigma_1} = T_{7\sigma_1}^{x'} \pmod{n_{\sigma_1}} ; T_{6\sigma_2} = T_{7\sigma_2}^{x'} \pmod{n_{\sigma_2}}\}(\sigma_1, \sigma_2, \gamma) .$$

Let λ^{\wp} be the public output of the procedure.

- **VerifyLink.** Played by any entity that wants to verify a link between two signatures. Let $\langle \text{gpk}_1, \sigma_1, \text{gpk}_2, \sigma_2, \gamma, \lambda^\varphi \rangle$ be the input of the procedure, then it verifies if λ^φ specified in the *ClaimLink* procedure holds.
- **VerifyJoinLog.** It checks that the integrity of the join transcript holds. Let $\langle \text{gpk}, \text{jlog}_i \rangle$ be the input of the procedure then it verifies if $A_i^{e_i}$ equals $a_0 X_i C_i \pmod{n}$ and if E_i^φ holds. Note that E_i^φ is a user's non-repudiable proof that binds $\langle \text{auth}_u, C_i, X_i, E_i \rangle$.

Note 1. Note that the order of $QR(\hat{n})$ must be unknown because the security of the verifiable encryption scheme is based on the Decision Composite Residuosity assumption, which does not hold if the factorization of \hat{n} is known.

Note also that h is computed by the fairness authorities because if $\text{dlog}_g h$ is known by any party, then such party would be able to open and trace the signatures for this group.

Note 2. The *JoinOnAuth* procedure accepts both: (i) a string that identifies the user, in this case auth_u relates the user's public key, which in case of a DSA public key would be $\langle \rho, \beta, \gamma \rangle$, such that $\gamma = \beta^\alpha \pmod{\rho}$; and (ii) a string that anonymously authenticates the user, such as a FTMG-signature, and then auth_u takes the values $\langle n, T_7, T_6 \rangle$ from the signature.

In any case, the user master key is the private key (α) that corresponds with the user's public key ($\alpha = \text{dlog}_\beta \gamma$ and $\alpha = \text{dlog}_{T_7} T_6$ respectively), and remains unaltered even if a user joins a group, and then uses this group for being authenticated to join another group, and so on successively. Note that if a signature is opened or traced, the non-repudiable binding with the user holds even through multiple nested anonymous joins.

If the authentication string in *JoinOnAuth* is used in the aforementioned way, then different users have different master keys, and therefore it is not possible to link signatures issued by different users.

Note 3. For security of our scheme, refer to the full version [6].

6 Performance Analysis

This section analyzes the performance of the proposed scheme and compares it with related works, considering the features provided by each one.

Table 1 shows the performance for the proposed scheme (FTMGS) and compares it with the state of the art in group signatures (ACJT00 [2]), and a anonymous credential systems (CL01 [8]). In this analysis, joining to a group and sign/verify⁸ in both ACJT00 and FTMGS are compared with credential issuance and showing a credential under a pseudonym with revocation in CL01 respectively.

In this table, the *member-size* row refers to the size⁹ of data (in bytes) the group manager (organization) has to keep for each member of the group (credential issued).

⁸ In FTMGS, the overhead of linking signatures is included in the signature analysis.

⁹ In the measures, the elements of $QR(n)$, the free variable witnesses, and the hashed challenges are 1024, 512 and 128 bits long respectively.

Table 1. Performance Analysis

	ACJT00	CL01	FTMGS
Member-Size	1280	608	1488
Sign-Size	656	1728	1312
Sign-Exp	12	28	21
Vrfy-Exp	11	30	21

Table 2. Summary of Features

	ACJT00	CL01	FTMGS
Anonymous	+	+	+
Unlinkable	+	-(*)	+
Reversible	+	+	+
Traceable	-	-	+
Revocable	-	-(‡)	+
MultiGroup	-	+(*)	+
DeterSharing	-	+	+
Fairness	-	+	+
Non-Repudiation	+(†)	+	+

The *sign-size* row shows the length (in bytes) of a signature (credential show). Moreover, the *sign-exp* and *vrfy-exp* rows show the number of exponentiations required to generate and verify a signature (credential show).

Additionally, Table 2 shows a summary of the main features that the proposed scheme (FTMGS) exhibits, and compares it with the above schemes. In this case, ACJT00^(†) assumes that during the join phase, the user signs some binding term. Also, CL01^(‡) calls revocation to what we call reversibility, and by revocability we mean the ability to remove a member from the group, or in the CL01 case, the ability to make sure that a given user can not succeed in showing a credential if the given credential has been revoked (without breaking the anonymity of non-revoked users). Additionally, when a user shows several credentials to an organization in CL01^(*), she guarantees that the credentials belong to the same person by exposing the pseudonym under which the organization knows that user. In this case the scheme exhibits multi-group features, but then protocols showing credentials are linkable. Otherwise, if the pseudonym is not exposed, then the protocols showing credentials are unlinkable, but then they do not enjoy the multi-group feature.

Finally, both ACJT00 and FTMGS can be incorporated into standard frameworks [5] to provide support, with very interesting features, for anonymous authentication and authorization inside standard infrastructures.

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