MONERO BULLETPROOFS+ SECURITY AUDIT

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Contents

1	Executive Summary 1.1 Scope 1.2 Key Findings	3 3 4
2	Context 2.1 Role of Bulletproofs+ in Monero	5 5
3	Paper Review 3.1 Summary of the Review 3.2 On Proof Malleability and Transferability 3.3 On the correctness of Proofs	7 7 8 8
4	Code Overview 4.1 Notation 4.2 Prover's Algorithm 4.3 Verifier's Algorithm	10 10 12 17
5	Vulnerabilities5.1Missing 'point at infinity' check on group elements5.2Missing check if challenge 'e' is 0	24 24 25
6	Weaknesses 6.1 Inconsistency in verifier transcript computation 6.2 Incomplete condition for checking 'power of two' 6.3 Input parameter edge case consideration in vector_of_scalar_powers() 6.4 Redundant Assertions 6.5 Caution on usage of amount commitments outside Bulletproofs+	 27 27 28 29 30
7 D	Code Improvements 7.1 Reduction in scalar multiplications relevant to amount commitments 7.2 Reduction in field multiplications in compute_LR() 7.3 Redundant loop and copy before inner-product rounds	31 31 32 33
R	eferences	34

1 Executive Summary

The Monero Research Lab announced [11] the implementation of Bulletproofs+ [5], a zero-knowledge proving system set to be used for range proofs in Monero. The Bulletproofs+ framework is planned to replace the existing Bulletproofs zero-knowledge proving system for range proofs. The Bulletproofs+ protocol ensures smaller proof sizes, faster proof generation as well as faster verification with aggregation of multiple proofs. This would result in lighter transactions on the Monero blockchain, faster generation in wallets and also enable faster verification on the end of the network participants.

This report describes the results of the security assessment of Monero's implementation of Bulletproofs+ by ZenGo X. The review of Monero's Bulletproofs+ was conducted between January 17 and February 15, 2021^{1} for a total of 40 man-days of study.

1.1 Scope

We perform a cryptographic and security assessment of the Bulletproofs+ protocol specific to the Monero blockchain. The goal of this audit was to assess the readiness of Monero's implementation of Bulletproofs+ as a drop-in replacement to the existing range proof protocol Bulletproofs in Monero. We covered the following points as a part of the audit:

- 1. A full review of the e-print (url: https://eprint.iacr.org/2020/735, version: 17th June, 2020) of the paper with focus on the soundness of the scheme. Note that at the time of writing this report, the paper is not yet published in a peer-reviewed conference or journal.
- 2. Verifying that the implementation correctly reflected the prover and verifier algorithms described in the original e-print and finding vulnerabilities by code review, manual testing and fuzzing. In particular, we focused on checking if the code:
 - (i) allows an attacker to generate a false proof that the verify algorithm deems as correct,
 - (ii) leaks any information to an attacker from examining the proof(s) generated by honest prover(s),
 - (iii) behaves correctly from a logical and an implementation point of view, including the underlying elliptic curve arithmetic used.

The details of the review target are:

Language	C++
Repository	https://github.com/SarangNoether/monero
Branch	bp-plus
Commit	7f964dfc8f15145e364ae4763c49026a3fab985d
Files	<pre>src/ringct/bulletproofs.h, src/ringct/bulletproofs.cc,</pre>
	test modules and other relevant files in the directory $\texttt{src/ringct}$

We also used an independent Rust implementation [8] of the Bulletproofs+ protocol from the original authors of the paper to provide an extra layer of validation. Although the Monero implementation greatly differs from the authors' Rust implementation attributing to some key optimisations, the core algorithms in both the implementations are similar. A notable difference, however, is that the Rust implementation's verification only verifies aggregated range proofs while the Monero implementation supports batched verification of multiple aggregated range proofs.²

¹Note that we are releasing the first version of this report on February 10, 2021. Final version is planned to be released on February 17, 2021.

²By aggregated range proof, we mean a single BulletproofPlus proof for proving that multiple amounts lie in the range $[0, 2^{64} - 1]$. By batch verification, we mean multiple individual BulletproofPlus proofs to be verified using a single multi-sclar multiplication.

1.2 Key Findings

We summarise the issues we found in the following table. Overall, the code is well documented and very closely follows the structure of the Bulletproofs implementation for Monero. Because the formulation of Bulletproofs+ is based on Bulletproofs, there are notable similarities in both of their implementations. We have analysed the Bulletproofs audit reports [13, 15] and ensured that the issues from Bulletproofs relevant to Bulletproofs+ have been taken care of. As an outcome of this audit, we did not find any critical issues and none of the high-severity issues were discovered to be practically exploitable. Further, we have also suggested some performance improvements which could speed up proof generation and verification.

Class	Issue	Severity	Difficulty to trigger	Difficulty to exploit
phy	Missing 'point at infinity' check on the group el- ements of a BulletproofPlus proof after scalar multiplication by 8. (§ 5.1)			
Cryptography	Inconsistency in verifier transcript computation: verifier challenges should be computed after mul- tiplication of group elements by 8. ($\S 6.1$)			Unknown
	Caution on usage of amount commitments $\mathbf{V} \in \mathbb{G}_l^m$ outside Bulletproofs+. (§ 6.5)		\mathbf{h}	Unknown
	Missing check if challenge 'e' is zero. $(\S 5.2)$			Unknown
lidation	Incomplete condition for checking 'power of two' in a couple of helper functions. $(\S 6.2)$			Unknown
Data validation	Input parameter validation in vector_of_scalar_powers(); an error must be thrown if the parameter $n = 0$. (§6.3)			Unknown
	Redundant assertions in some places which should either be changed or removed. $(\S 6.4)$		NA	Unknown
Index:	Critical High Medium	Lov	v Ir	formational

We classify the concerns emerged from the evaluation work into three categories:

- Vulnerabilities (§5): These are critical or high-severity bugs which should be fixed in priority.
- Weaknesses (§6): We refer to issues that would not result in breaking of the system but consist of insufficient input validation or lack of consideration of all edge cases, as weaknesses.
- Improvements (§7): These are findings which would lead to a better and modular code base, they consist of some simplifications and some performance improvements.

Note: The references for the Straus, Pippenger and scalar inversion algorithms were absent in the codebase.

2 Context

On December 18, 2020, Dr. Sarang Noether of the Monero Research Lab announced the completion of Bulletproofs+ implementation for Monero in the Monero Research Lab's IRC channel [12]. Following, the authors submitted a Community Crowdfunding System (CCS) proposal on December 22, 2020 to audit the Bulletproofs+ implementation [1], which was accepted on January 15, 2020 by Monero Research Lab. The proposal was subsequently funded by the community in a couple of days and the audit process began on January 17, 2020.

2.1 Role of Bulletproofs+ in Monero

Bulletproofs+ is a zero-knowledge range proof protocol which builds on the Bulletproofs protocol. It does not require any trusted setup similar to that of Bulletproofs. Using Bulletproofs+, we can prove that an integer $a \in \mathbb{Z}_p$ lies in a finite range of the form $[0, 2^n)$, where \mathbb{Z}_p is a finite field with a prime order p. The key idea of both Bulletproofs+ and Bulletproofs is proving that a given integer can be represented in a maximum of n bits and each of those n bits is either 0 or 1. Bulletproofs uses the inner product argument to construct a range proof. An inner product argument proves the knowledge of two vectors $\mathbf{a}, \mathbf{b} \in \mathbb{Z}_p^n$ given the following

- (i) vector commitment to them $V = g^{\alpha} \cdot \mathbf{g}^{\mathbf{a}} \cdot \mathbf{h}^{\mathbf{b}} \in \mathbb{G}_l, \mathbf{g}, \mathbf{h} \in \mathbb{G}_l^n$ and $\alpha \in \mathbb{Z}_p, g \in \mathbb{G}_l^{-3}$
- (ii) inner product $c = \langle \mathbf{a}, \mathbf{b} \rangle \in \mathbb{Z}_p$

where \mathbb{G}_l is the prime order group and we assume that the discrete logarithmic relation between the elements of **g** and **h** is unknown. On the other hand, Bulletproofs+ uses a weighted inner product argument of the form $c = \langle \mathbf{a}, \overrightarrow{y}^n \circ \mathbf{b} \rangle$ where $\overrightarrow{y}^n = (y, y^2, \dots, y^n), y \in \mathbb{Z}_p$. Using the weighted inner product argument, Bulletproofs+ succeeds in reducing the proof size of Bulletproofs by 3 elements, i.e. for a 64-bit range proof, a Bulletproofs+ proof is about 15% smaller than that of a Bulletproofs proof.

In the context of Monero, the input and output amounts are hidden in Pedersen commitments, so its necessary for the owners to prove that the amounts hidden in those commitments are in the range $[0, 2^{64}-1]$. This ensures that the user cannot create funds out of thin air by wrapping around the amount modulo p and balancing the input-output amounts in a malicious way. Currently, in Monero, a single aggregated Bulletproofs proof is used to prove that every output in a transaction hides an amount in the range $[0, 2^{64} - 1]$. For every transaction, irrespective of the number of outputs created, Bulletproofs+ would require 96 bytes lesser than that of Bulletproofs. For the most common 2-output transactions seen in Monero, the following table shows the proof size improvements.

Spent inputs	Current size	New size	% Reduction
1	1.42 kB	1.33 kB	6.6%
2	1.92 kB	1.83 kB	5.1%

Table 1: Proof size benefits of Bulletproofs+

Moreover, the proof generation and verification of Bulletproofs+ is also faster than that of Bulletproofs. Bulletproofs+ proofs are generated with a 10% speedup as compared to that of Bulletproofs. Proofs are generated typically in a user's wallet and so do not directly affect the computation on the blockchain. In spite of this, faster proof generation reduces computation overhead in the wallets and helps faster transaction creation.

 $^{^{3}}$ We have used multiplicative notation for group operations here for brevity. In the following chapters, we use the usual additive notation.

Proof verification times are more crucial because the proofs need to be verified on-chain by miners and other network participants. Bulletproofs+ proof verification is marginally faster than Bulletproofs for single amount range proofs. However, similar to Bulletproofs, multiple Bulletproofs+ proofs can be verified in batches much more efficiently than doing so individually. The following table shows the percent reduction in verification time between the Bulletproofs and Bulletproofs+ algorithms for proofs comprising different numbers of outputs [11].

Outputs per proof	Single proofs, % faster	Batched proofs, % faster
2	1.5%	5.3%
4	0.5%	9.2%
8	1.6%	9.2%
16	0.9%	10.8%

Table 2: Verification speedup of Bulletproofs+ over Bulletproofs

The proof size directly impacts the space used on the blockchain while the verification times greatly affect on-chain computation. We see that the proof size reduction as well as verification speedup from using Bulletproofs+ over Bulletproofs clearly motivate the incorporation of Bulletproofs+ in Monero.

3 Paper Review

As a part of this audit, we present a formal review of the e-print of the Bulletproofs+ paper [5] (version: 17 June, 2020) in this section. Note that at the time of writing of this report, the Bulletproofs+ paper is not yet published in a peer-reviewed conference or journal. To this end, we aim to verify that the main protocol and the accompanying proofs are theoretically correct. Moreover, our focus was to check the completeness, soundness and zero-knowledge properties of the argument systems in the paper and spot any anomalies that could cause potential issues in a production-level implementation.

3.1 Summary of the Review

This paper contains an improved version of the Bulletproofs Zero-Knowledge Argument System [4]. The efficiency improvements as claimed appear somewhat marginal compared to the original paper. The technical parts, including the proofs, contain minor errors (e.g. few wrong indices, some wrong but easily fixable mathematical expression, typos, etc.) which do not however seem to undermine the main claims of the paper.

The Zero-Knowledge (ZK) Argument for the weighted-inner product (WIP) relation (Section 3, Figure 1) closely follows the "Improved Inner-Product Argument" (Section 3 in the original Bulletproof paper) with the two main differences.

- 1. The new protocol already incorporates the "weight" vector y,
- 2. the WIP protocol is designed to be zero-knowledge.

The protocol in Figure 1 does not appear to have any error, and therefore could be used as a base for an implementation.

Appendix C contains the proof for the protocol in Section 3. We are very confident that the protocol as specified is correct and zero-knowledge as claimed. There are a few typos in the proof of correctness, but nothing that can't be fixed by direct inspection of the protocol.

The proof of soundness or, better, of Witness-Extended Emulation (WEE) contains minor typos, but we are persuaded that the claim holds. The proof itself follows closely, almost step-by-step, the proof of WEE in Theorem 1 in the Bulletproofs paper. The main difference between the two proofs is that Protocol 2 in the original Bulletproofs paper is not ZK, so the base case is trivial (the witness is trivially sent by the prover). Theorem 1 in Bulletproofs+ instead also has to show that the protocol is WEE for n = 1, but the technique used is the same which is used in the recursion step of Bulletproofs, and we are persuaded that the claim is correct.

Both Bulletproofs and Bulletproofs+ don't come with explicit proofs of WEE, but only proofs that given enough accepting transcripts you can extract a witness. The notion of WEE is an enhanced version of proof-of-knowledge which essentially requires that there exists a single simulatorextractor that can both extract the witness and produce an indistinguishable transcript. This is needed to compose the protocol within larger protocols. Lindell [10] proves that every PoK is WEE. The definition of WEE used here is the one from [7] which was also used in the original Bulletproof paper, and differs slightly from the definition of Lindell as it allows for some common reference string. To prove that the protocol is WEE both Bulletproofs and Bulletproofs+ rely on a generalised forking Lemma from [3]. The original Lemma there requires an extractor *that always succeeds*. Bulletproofs has (see their Theorem 6) changed this to work also for extractors with negligible error. They don't provide proof that this holds. After a quick check of the proof of the forking Lemma in [3], we believe that their claim is correct, as the proof never explicitly uses the assumption that the extractor works with probability 1.

Bulletproofs only briefly describes (Section 4.4) how to compile the proposed protocols to a non-interactive version and how to extract the public parameters using the Fiat-Shamir heuristic. Bulletproofs+ is even less explicit (Section 2.4). Clearly how this is done has a very big impact on the security of the protocol in practice, and we would recommend thinking carefully about it.

3.2 On Proof Malleability and Transferability

An important concern in practice is the malleability and transferability of the resulting NIZK. The paper does not discuss this, as proofs are only provided for the interactive version of the protocol. Regarding transferability: to avoid "replay attacks" in which someone copies someone else's proof and uses it in their transaction, it could be recommended to hash as much context as necessary when deriving the challenges of the Fiat-Shamir transform, so that the proofs are non-transferable from one context to another (this clearly requires the verifier to be aware of the context and to use it at verification time). For example, if the protocol is run between parties with identities A, B, those identifiers could be included in the hash so that e = H(tx, A, B) (where tx is whatever is already hashed by Fiat-Shamir). Now this proof has "context" (A, B) and cannot be therefore used by B towards a verifier C, and so on. The more it is hashed the more "local" the proof is, and the less it can be replayed maliciously. Time, underlying blockchain, type of transaction, etc. could be added to the context if deemed necessary. It would also be worth looking at what others implementations of Bulletproofs have been doing in this regard. We note that these transferability problems are not specific to Bulletproofs+ but appear in any implementation of Fiat-Shamir NIZKs.

Regarding malleability: The only result we are aware of on the non-malleability (or simulationextractability) of the Fiat-Shamir NIZK (note, "non-malleability" does not include trivial transferability of the entire proof, aka replay attacks as described above) is proven in [6]. The theorem in that paper doesn't apply to Bulletproofs+ for technical reasons. However, it seems unlikely that an adversary should be able to take a proof π for a statement x and should be able to create a proof π' for a related statement x' without actually knowing a witness for x'.

3.3 On the correctness of Proofs

Section 4.1 contains a protocol for range proofs which uses the zk-WIP protocol from Section 3 as a building block. The resulting range proof is conceptually much simpler than the analogous in the Bulletproof paper, since the building block already satisfies the zero-knowledge property. Section 4.2 contains an amortized version of the range proof, closely following the technique for amortization in the original Bulletproof paper. Both the protocol for a single instance and the amortized version (Figure 2 and 3) are specified unambiguously, except for the fact that the reference string $\mathbf{g} \in \mathbb{G}_l^{mn}$ and $\mathbf{h} \in \mathbb{G}_l^{mn}$ is provided as part of the relation, while it should be described (as it is) as a part of the reference string. The proof for the single instance protocol is provided in Appendix D. The proofs of correctness and (honest-verifier) zero-knowledge appear sound and we did not spot any mistake.

The proof of WEE for the amortized range proof protocol in Bulletproofs+ has a mistake. Proving WEE involves construction of an extractor for extracting witness values from a number of valid proof transcripts for the same witness. Given a set of valid proof transcripts each using different set of challenges, the first step in proving WEE is to extract the expressions of A and $V_j, j \in [m]$ in terms of the reference string $(\mathbf{g}, \mathbf{h} \in \mathbb{G}_l^{mn}, g, h \in \mathbb{G}_l)$, i.e.

$$A = \mathbf{g}^{\mathbf{a}_L} \cdot \mathbf{h}^{\mathbf{a}_R} \cdot g^{\beta} \cdot h^{\alpha},$$
$$V_i = \mathbf{g}^{\mathbf{v}_{L,j}} \cdot \mathbf{h}^{\mathbf{v}_{R,j}} \cdot g^{v_j} \cdot h^{\gamma_j}.$$

In the WEE proof of the Bulletproofs+ paper, the authors use constant exponent vectors $\mathbf{v}_L, \mathbf{v}_R$ for all $j \in [m]$. We cannot assume this and we need to consider distinct vectors for each $j \in [m]$ and then prove that each of these $\mathbf{v}_{L,j}, \mathbf{v}_{R,j} \in \mathbb{Z}_p^{mn}$ vectors equals the '0' vector. Once we extract these exponents of the elements from the reference string, we need to prove that they satisfy the following desired relations.

$$\mathbf{a}_{R} = \mathbf{a}_{L} - \mathbf{1}^{mn}$$
$$\mathbf{a}_{L} \circ \mathbf{a}_{R} = \mathbf{0}^{mn}$$
$$\left\langle \mathbf{a}_{L}, \mathbf{d}_{j} \right\rangle = v_{j}$$
$$\mathbf{v}_{L,j} \circ \mathbf{v}_{R,j} = \mathbf{0}^{mn}$$
for all $j \in [m]$
$$\mathbf{v}_{L,j} + \mathbf{v}_{R,j} = \mathbf{0}^{mn}$$

Now, on substituting the expressions of A, V_j in the expression of \hat{A} below, we can obtain the relation between $(\mathbf{a}_L, \mathbf{a}_R, \{\mathbf{v}_{L,j}, \mathbf{v}_{R,j}\}_{j \in [m]})$.

$$\hat{A} = \mathbf{g}^{\hat{\mathbf{a}}_{L}} \cdot \mathbf{h}^{\hat{\mathbf{a}}_{R}} \cdot g^{\hat{\mathbf{a}}_{L} \odot_{y} \hat{\mathbf{a}}_{R}} \cdot h^{\hat{\alpha}}$$

= $A \cdot \mathbf{g}^{-z \cdot \mathbf{1}^{mn}} \cdot \mathbf{h}^{z \cdot \mathbf{1}^{mn} + \mathbf{d} \circ \overleftarrow{y}^{mn}} \cdot \mathbf{V}^{y^{mn+1} \cdot z^{2} \cdot \mathbf{z}^{m}} \cdot g^{(z-z^{2})y \cdot \langle \mathbf{1}^{mn}, \mathbf{y}^{nm} \rangle - zy^{mn+1} \cdot \langle \mathbf{1}^{mn}, \mathbf{d} \rangle}$

The way it is done in the paper is: we first match the exponents of the generator vectors \mathbf{g} , \mathbf{h} and then use them to cross-check the exponent of g. We have the following correction in the expressions of $\hat{\mathbf{a}}_L$, $\hat{\mathbf{a}}_R$ from page 36.

$$\hat{\mathbf{a}}_{L} = \mathbf{a}_{L} - z \cdot \mathbf{1}^{mn} + \left(\mathbf{v}_{L} \cdot y^{mn+1}\right) + \left(\sum_{j=1}^{m} z^{2j} y^{mn+1} \cdot \mathbf{v}_{L,j}\right)$$
$$\hat{\mathbf{a}}_{R} = \mathbf{a}_{R} + \mathbf{d} \circ \overleftarrow{y}^{mn} + z \cdot \mathbf{1}^{mn} + \left(\mathbf{v}_{R} \cdot y^{mn+1}\right) + \left(\sum_{j=1}^{m} z^{2j} y^{mn+1} \cdot \mathbf{v}_{R,j}\right)$$

Now, all that remains is computing $\hat{\mathbf{a}}_L \odot_y \hat{\mathbf{a}}_R$ from the above equations and then comparing it to the exponent of g in the expression of \hat{A} . Since the two sides of the equation we compare can be thought of as two polynomials in y, z, it is easy to just match the coefficients of the challenge powers. We do not explicitly write out the comparison equations for brevity, but we confirm that the result follows in a way similar to that of the 'Left hand side' and 'Right hand side' comparion table on page 36 of the paper.

In conclusion, apart from the above mistake in the proof of WEE of the range proof protocol, rest all of the proofs seem to be sound and we did not encounter any mistakes. Therefore, inspite of the error in the WEE proof, the conclusion of the proofs still hold (after rightful correction).

4 Code Overview

We studied the code in the bp-plus branch of the repository https://github.com/SarangNoether/ monero. The last commit considered for the review is 2d287f69b79929908f884224c22c58d3bec50b09. We analyse the code specific to the files:

- src/ringct/bulletproofs_plus.h
- src/ringct/bulletproofs_plus.cc
- src/tests/unit_tests/bulletproofs_plus.cpp (Testing module)

and relevant cryptographic functions in src/ringct.

In this section, we explain the implementation of the two main algorithms of Bulletproofs+: Prove and Verify. Specifically, we map the parts of the code to the cryptographic equations for the case of aggregation of multiple Bulletproofs+ proofs. This helps narrow down the domain for testing and analysing the conformity of the code with the equations in the paper. Before we begin, we describe a set of preliminaries and notations used in the code.

4.1 Notation

We want to prove that the amounts in Monero are in the range $[0, 2^{64} - 1]$. We analyse the case of multiple proofs that are aggregated. Important pieces of notation and constants [9] are regrouped below.

Notation:

- (i) \mathbb{G}_l the prime-ordered subgroup of the Ed25519 curve used in Monero
- (ii) \mathbb{Z}_p the scalar field over which the Ed25519 curve is defined, p is a prime
- (iii) m, n number of proofs to be aggregated and number of bits respectively
- (iv) G base generator of the subgroup \mathbb{G}_l
- (v) H another generator of the subgroup \mathbb{G}_l such that its discrete log w.r.t G is unknown
- (vi) \mathbf{G}, \mathbf{H} generator vectors in \mathbb{G}_l each of size mn such that the discrete log between their elements as well as G, H is not known
- (vii) \mathbf{y}^n a scalar vector $(1, y, \dots, y^{n-1}) \in \mathbb{Z}_p^n$
- (viii) \overrightarrow{y}^n a scalar vector $(y, y^2, \dots, y^n) \in \mathbb{Z}_p^n$
- (ix) \overleftarrow{y}^n a reverse-ordered scalar vector $(y^n, y^{n-1}, \dots, y^1) \in \mathbb{Z}_p^n$
- (x) **V** vector of commitments to the amounts, $\mathbf{V} = \{V_j\} \in \mathbb{G}_l^n$, $V_j = a_j * H + \gamma_j * G$ for all $j \in [m]$, where $a_j, \gamma_j \in \mathbb{Z}_p$ is the amount and the blinding factor respectively

Note that we use additive notation to describe equations in this document as used in the implementation. The paper uses multiplicative notation. Also, the Pedersen commitments in the paper are defined as $V = a * G + \gamma H \in \mathbb{G}_l$ for amount $a \in \mathbb{Z}_p$ and blinding factor $\gamma \in \mathbb{Z}_p$. However, the Monero implementation switches the role of G and H so the commitments take the form $V = a * H + \gamma G$.

Public parameters (in code):

- (i) 1 order of the prime-order subgroup of the Ed25519 curve used in Monero, the order of Ed25519 curve is $8 \times 1 = 2^{252} + 27742317777372353535851937790883648493$
- (ii) N number of bits of the elements whose range one wants to prove (N = 64)
- (iii) M number of proofs to be aggregated $(M \le maxM = 16)$
- (iv) **G** the base point of the subgroup of Ed25519 curve used
- (v) ${\tt H}$ another generator of the subgroup, the discrete log relation between ${\tt H}$, ${\tt G}$ is assumed to be unknown^1
- (vi) Gi generator vector of size maxM * maxN such that the discrete log between any of its elements as well as G,H is not known
- (vii) Hi generator vector of size maxM * maxN such that the discrete log between any of its elements as well as G,H is not known²

Witnesses (in code):

- (i) v vector of M amounts such that $0 \le v[i] < 2^{64}$ for all $i \in [M]$
- (ii) gamma vector of M scalar field elements known as blinding factors

A BulletproofPlus proof (in code):

- (i) A group element which is a Pedersen commitment to the input witness vectors
- (ii) A1 Pedersen commitment (group element) to the witness values at the end of the $\log_2(mn)$ inner-product protocol rounds
- (iii) B Pedersen commitment (group element) to the randomness used in the final round
- (iv) **r1** random scalar used in the final round
- (v) **s1** another random scalar used in the final round
- (vi) d1 another random scalar used in the final round
- (vii) L special Pedersen commitment vector to intermediate witness vectors in the recursive inner-product protocol rounds
- (viii) R special Pedersen commitment vector to intermediate witness vectors in the recursive inner-product protocol rounds
 - (ix) V a vector in \mathbb{G}_l , Pedersen commitments to amount $\mathbf{v}[i]$ and blinding factor gamma[i] for $i \in [M]$, although V is used in the proof system, it is a part of the transaction and not of a BulletproofPlus proof.

Clearly, a BulletproofPlus proof consists of $2\log_2(mn) + 3$ elements in \mathbb{G}_l and 3 elements in \mathbb{Z}_p . Since the size of compressed group elements as well as scalars for Ed25519 is 32 bytes, the size of a BulletproofPlus proof is 96 bytes (or 3 elements) lesser than that of a Bulletproof proof.

¹H is generated by hashing G using the function rct::hash_to_p3().

²All the generators G, H, Gi, Hi are the elements of the prime-order subgroup of the curve Ed25519.

4.2 Prover's Algorithm

The bulletproof_plus_PROVE function⁴ takes as input the vector of amounts and the blinding factors, each of size M.

Step 1: A natural first step is checking (i) if the sizes are these vectors are correct, (ii) the vectors contain scalars in the field \mathbb{Z}_p .

```
522 // Given a set of values v [0..2**N) and masks gamma, construct a range proof
523 BulletproofPlus bulletproof_plus_PROVE(const rct::keyV &sv, const rct::keyV &gamma)
524 {
       // Sanity check on inputs
525
       CHECK_AND_ASSERT_THROW_MES(sv.size() == gamma.size(), "Incompatible sizes of sv and
526
       gamma");
       CHECK_AND_ASSERT_THROW_MES(!sv.empty(), "sv is empty");
527
528
       for (const rct::key &sve: sv)
            CHECK_AND_ASSERT_THROW_MES(is_reduced(sve), "Invalid sv input");
529
       for (const rct::key &g: gamma)
530
            CHECK_AND_ASSERT_THROW_MES(is_reduced(g), "Invalid gamma input");
531
532
533
       init_exponents();
534
535
       // Useful proof bounds
536
       // N: number of bits in each range (here, 64)
538
       // logN: base-2 logarithm
539
       // M: first power of 2 greater than or equal to the number of range proofs to aggregate
       // logM: base-2 logarithm
540
       constexpr size_t logN = 6; // log2(64)
541
       constexpr size_t N = 1<<logN;</pre>
542
543
       size_t M, logM;
       for (logM = 0; (M = 1<<logM) <= maxM && M < sv.size(); ++logM);</pre>
544
       CHECK_AND_ASSERT_THROW_MES(M <= maxM, "sv/gamma are too large");
545
```

Listing 1: Sanity checks on inputs

Step 2: The next step in the prover's algorithm is to compute Pedersen commitments to the amount vector. The implementation uses a neat trick here: all the scalars which would be used in the final multi-exponentiation check by the verifier are pre-divided by scalar $8 \in \mathbb{Z}_p$. This is done because in the verification, we have to multiply the group elements (of the proof) by 8 to ensure that they lie in the prime-order subgroup \mathbb{G}_l . The net effect of this is that the scalar 8 gets cancelled in final multi-exponentiation step. As an alternative, one could multiply the group elements by $8^{-1} \in \mathbb{Z}_p$ after the check that they lie in \mathbb{G}_l . But group operations are a lot more expensive than scalar multiplications. Thus, we do the following:

 $\mathbf{v}_8[i] \coloneqq 8^{-1} \cdot \mathbf{v}[i], \quad \gamma_8[i] \coloneqq 8^{-1} \cdot \gamma[i]$

```
// Prepare output commitments and offset by a factor of 8**(-1)
555
556
       11
       // This offset is applied to other group elements as well;
557
           it allows us to apply a multiply-by-8 operation in the verifier efficiently
558
       11
559
           to ensure that the resulting group elements are in the prime-order point subgroup
       11
560
       // and avoid much more constly multiply-by-group-order operations.
       for (size_t i = 0; i < sv.size(); ++i)</pre>
561
562
       ſ
           rct::key gamma8, sv8;
563
            sc_mul(gamma8.bytes, gamma[i].bytes, INV_EIGHT.bytes);
564
            sc_mul(sv8.bytes, sv[i].bytes, INV_EIGHT.bytes);
565
           rct::addKeys2(V[i], gamma8, sv8, rct::H);
566
567
```

Listing 2: Computing Pedersen commitments

⁴The code listed in this report is from the file src/ringct/bulletproofs_plus.cc.

Step 3: Next, the vectors $\mathbf{a}_L, \mathbf{a}_R$ are computed as: \mathbf{a}_L is the concatenation of binary (denoted as bin(v)) representations of the amounts.

$$\mathbf{a}_L = (\operatorname{bin}(v_1) \parallel \operatorname{bin}(v_2) \parallel \dots \parallel \operatorname{bin}(v_m))$$
$$\mathbf{a}_R \coloneqq \mathbf{a}_L - \mathbf{1}^{mn}$$

```
// Decompose values
569
570
        11
        // Note that this effectively pads the set to a power of 2, which is required for the
        inner-product argument later.
        for (size_t j = 0; j < M; ++j)</pre>
        Ł
573
            for (size_t i = N; i - > 0;)
574
575
             {
                  if (j < sv.size() && (sv[j][i/8] & (((uint64_t)1)<<(i%3))))</pre>
576
577
                  {
                      aL[j*N+i] = rct::identity();
aL8[j*N+i] = INV_EIGHT;
578
579
                      aR[j*N+i] = aR8[j*N+i] = rct::zero();
580
                 }
581
582
                 else
583
                 {
                      aL[j*N+i] = aL8[j*N+i] = rct::zero();
584
                      aR[j*N+i] = MINUS_ONE;
585
                      aR8[j*N+i] = MINUS_INV_EIGHT;
586
                 }
587
588
            }
589
```

Listing 3: Decomposition of input amounts

Step 4: Note that the vectors \mathbf{a}_L , \mathbf{a}_R too are multipled by 8^{-1} for the same reason as mentioned above. Next, we initialise the transcript and compute the Pedersen commitment to \mathbf{a}_L , \mathbf{a}_R as

 $A = \left(\frac{\alpha}{8}\right) * G + \sum_{i \in [n]} \left(\left(\frac{\mathbf{a}_L[i]}{8}\right) * \mathbf{G}[i] + \left(\frac{\mathbf{a}_R[i]}{8}\right) * \mathbf{H}[i] \right).$

```
// This is a Fiat-Shamir transcript
592
593
       rct::key transcript = copy(initial_transcript);
       transcript = transcript_update(transcript, rct::hash_to_scalar(V));
594
595
596
       // A
       rct::key alpha = rct::skGen();
597
598
       rct::key pre_A = vector_exponent(aL8, aR8);
599
       rct::key A;
       sc_mul(temp.bytes, alpha.bytes, INV_EIGHT.bytes);
600
       rct::addKeys(A, pre_A, rct::scalarmultBase(temp));
601
```

Listing 4: Initialise transcript and compute A

Step 5: We then draw up the challenges $y, z \in \mathbb{Z}_p$ from the transcript and compute constant vectors depending only on the challenges. Namely, we compute:

$$\mathbf{d} = \left(z^2 \cdot \mathbf{2}^n, z^4 \cdot \mathbf{2}^n, \dots, z^{2m} \cdot \mathbf{2}^n
ight) \in \mathbb{Z}_p^{mn} \ \mathbf{y}^{mn+2} = (1, y, y^2, \dots, y^{mn+1})$$

where $\mathbf{w}^k = (1, w, \dots, w^{k-1})$ for any scalar $w \in \mathbb{Z}_p$. Note that while drawing up challenges, we need to ensure that we do not encounter rct::zero(). If we do encounter a 0, we must re-compute the challenges from the beginning.

```
603 // Challenges
604 rct::key y = transcript_update(transcript, A);
605 if (y == rct::zero())
606 {
607 MINFO("y is 0, trying again");
608 goto try_again;
```

```
609
       }
610
        rct::key z = transcript = rct::hash_to_scalar(y);
611
       if (z == rct::zero())
        {
612
            MINFO("z is 0, trying again");
613
614
            goto try_again;
615
       }
       rct::key z_squared;
616
617
        sc_mul(z_squared.bytes, z.bytes, z.bytes);
618
619
        // Windowed vector
620
        // d[j*N+i] = z**(2*(j+1)) * 2**i
621
        11
622
        // We compute this iteratively in order to reduce scalar operations.
        rct::keyV d(MN, rct::zero());
623
       d[0] = z_squared;
624
625
       for (size_t i = 1; i < N; i++)</pre>
626
       {
            sc_mul(d[i].bytes, d[i-1].bytes, TWO.bytes);
627
628
       }
629
630
        for (size_t j = 1; j < M; j++)</pre>
631
        ſ
            for (size_t i = 0; i < N; i++)</pre>
632
633
            {
                sc_mul(d[j*N+i].bytes, d[(j-1)*N+i].bytes, z_squared.bytes);
634
            }
635
636
        }
637
        rct::keyV y_powers = vector_of_scalar_powers(y, MN+2);
638
                                     Listing 5: Computing challenges
```

Step 6: After all the above setup, the prover is ready to compute the witnesses before building the weighted inner product relations.

$$\mathbf{a}'_{L} = \mathbf{a}_{L} - z \cdot \mathbf{1}^{mn},$$

$$\mathbf{a}'_{R} = \mathbf{a}_{R} + \mathbf{d} \circ \overleftarrow{y}^{mn} + z \cdot \mathbf{1}^{mn},$$

$$\alpha' = \alpha + \sum_{j=1}^{m} z^{2j} y^{mn+1} \cdot \gamma_{j}.$$

```
// Prepare inner product terms
640
       rct::keyV aL1 = vector_subtract(aL, z);
641
642
643
        rct::keyV aR1 = vector_add(aR, z);
       rct::keyV d_y(MN);
644
       for (size_t i = 0; i < MN; i++)</pre>
645
646
        {
647
            sc_mul(d_y[i].bytes, d[i].bytes, y_powers[MN-i].bytes);
       }
648
        aR1 = vector_add(aR1, d_y);
649
650
651
       rct::key alpha1 = alpha;
        temp = ONE;
652
        for (size_t j = 0; j < sv.size(); j++)</pre>
653
654
        {
            sc_mul(temp.bytes, temp.bytes, z_squared.bytes);
655
            sc_mul(temp2.bytes, y_powers[MN+1].bytes, temp.bytes);
656
657
            sc_mul(temp2.bytes, temp2.bytes, gamma[j].bytes);
            sc_add(alpha1.bytes, alpha1.bytes, temp2.bytes);
658
        }
659
```

Listing 6: Computing effective witness vectors

Step 7: The last step in the prover's algorithm is computing the weighted inner product argument. Prover runs the following recursive protocol:

Inputs: $(\mathbf{G}', \mathbf{H}' \in \mathbb{G}_l^n, G, H; \mathbf{a}', \mathbf{b}' \in \mathbb{Z}_p^n, \alpha')$

- Set $n' = \frac{n}{2}$
- Computing weighted inner products:

$$c_L = \langle \mathbf{a}'[0:n'], \ \overrightarrow{y}^{n'} \circ \mathbf{b}'[n':n] \rangle$$
$$c_R = \langle y^{n'} \cdot \mathbf{a}'[n':n], \ \overrightarrow{y}^{n'} \circ \mathbf{b}'[0:n'] \rangle$$

• Compute L, R (note the division of scalars by 8):

$$L = \left(\frac{y^{-n'}}{8} \cdot \mathbf{a}'[0:n']\right) * \mathbf{G}'[n':n] + \left(\frac{1}{8} \cdot \mathbf{b}'[n':n]\right) * \mathbf{H}'[0:n'] + \frac{c_L}{8} * H + \frac{d_L}{8} * G,$$
$$R = \left(\frac{y^{n'}}{8} \cdot \mathbf{a}'[n':n]\right) * \mathbf{G}'[0:n'] + \left(\frac{1}{8} \cdot \mathbf{b}'[0:n']\right) * \mathbf{H}'[n':n] + \frac{c_R}{8} * H + \frac{d_R}{8} * G.$$

for $d_L, d_R \leftarrow \mathbb{Z}_p$.

• Update the generator vectors:

$$\begin{aligned} \mathbf{G}' \ \leftarrow \ e^{-1} * \mathbf{G}'[0:n'] + (ey^{-n'}) * \mathbf{G}'[n':n] \\ \mathbf{H}' \ \leftarrow \ e * \mathbf{H}'[0:n'] + e^{-n'} * \mathbf{H}'[n':n] \end{aligned}$$

• Update witness vectors:

$$\mathbf{a}' \leftarrow e \cdot \mathbf{a}'[0:n'] + (e^{-1}y^{n'}) \cdot \mathbf{a}'[n':n]$$
$$\mathbf{b}' \leftarrow e^{-1} \cdot \mathbf{b}'[0:n'] + e \cdot \mathbf{b}'[n':n]$$
$$\alpha' \leftarrow \alpha' + e^2 d_L + e^{-2} d_R$$

```
// Inner-product rounds
686
687
        while (nprime > 1)
688
        {
            nprime /= 2;
689
690
            rct::key cL = weighted_inner_product(slice(aprime, 0, nprime), slice(bprime, nprime
691
        , bprime.size()), y);
692
            rct::key cR = weighted_inner_product(vector_scalar(slice(aprime, nprime, aprime.
       size()), y_powers[nprime]), slice(bprime, 0, nprime), y);
693
           rct::key dL = rct::skGen();
rct::key dR = rct::skGen();
694
695
696
           L[round] = compute_LR(nprime, yinvpow[nprime], Gprime, nprime, Hprime, 0, aprime,
697
       0, bprime, nprime, cL, dL);
            R[round] = compute_LR(nprime, y_powers[nprime], Gprime, 0, Hprime, nprime, aprime,
698
       nprime, bprime, 0, cR, dR);
699
            const rct::key challenge = transcript_update(transcript, L[round], R[round]);
700
            if (challenge == rct::zero())
701
702
            {
                MINFO("challenge is 0, trying again");
703
704
                goto try_again;
            }
705
706
707
            const rct::key challenge_inv = invert(challenge);
708
            sc_mul(temp.bytes, yinvpow[nprime].bytes, challenge.bytes);
709
710
            hadamard_fold(Gprime, challenge_inv, temp);
            hadamard_fold(Hprime, challenge, challenge_inv);
711
712
            sc_mul(temp.bytes, challenge_inv.bytes, y_powers[nprime].bytes);
713
            aprime = vector_add(vector_scalar(slice(aprime, 0, nprime), challenge),
714
        vector_scalar(slice(aprime, nprime, aprime.size()), temp));
```

```
bprime = vector_add(vector_scalar(slice(bprime, 0, nprime), challenge_inv),
715
      vector_scalar(slice(bprime, nprime, bprime.size()), challenge));
716
          rct::key challenge_squared;
717
          718
719
          rct::key challenge_squared_inv = invert(challenge_squared);
          sc_muladd(alpha1.bytes, dL.bytes, challenge_squared.bytes, alpha1.bytes);
720
          sc_muladd(alpha1.bytes, dR.bytes, challenge_squared_inv.bytes, alpha1.bytes);
721
722
723
          ++round;
724
      }
```

Listing 7: Weighted inner product argument

Step 8: The final round of the inner product argument consists of the following:

• Compute commitments to the 1-sized \mathbf{a}', \mathbf{b}' vectors after $\log_2(mn)$ inner-product rounds:

$$A = \left(\frac{r'}{8}\right) * \mathbf{G}'[0] + \left(\frac{s'}{8}\right) * \mathbf{H}'[0] + \left(\frac{yr' \cdot \mathbf{b}'[0] + ys' \cdot \mathbf{a}'[0]}{8}\right) * H + \left(\frac{\delta'}{8}\right) * G,$$
$$B = \left(\frac{yr's'}{8}\right) * G + \left(\frac{\eta'}{8}\right) * H,$$

where $r', s', \delta', \eta' \leftarrow \mathbb{Z}_p$.

• Update scalar proof elements:

$$\begin{aligned} r' &\leftarrow r' + e\mathbf{a}'[0], \\ r' &\leftarrow s' + e\mathbf{b}'[0], \\ r' &\leftarrow \eta' + e\delta' + e^2\alpha'. \end{aligned}$$

```
// Final round computations
726
727
        rct::key r = rct::skGen();
728
        rct::key s = rct::skGen();
        rct::key d_ = rct::skGen();
729
        rct::key eta = rct::skGen();
730
731
        std::vector<MultiexpData> A1_data;
732
        A1_data.reserve(4);
733
        A1_data.resize(4);
734
735
        sc_mul(A1_data[0].scalar.bytes, r.bytes, INV_EIGHT.bytes);
736
        A1_data[0].point = Gprime[0];
737
738
        sc_mul(A1_data[1].scalar.bytes, s.bytes, INV_EIGHT.bytes);
739
740
        A1_data[1].point = Hprime[0];
741
        sc_mul(A1_data[2].scalar.bytes, d_.bytes, INV_EIGHT.bytes);
742
743
        ge_p3 G_p3;
        ge_frombytes_vartime(&G_p3, rct::G.bytes);
744
        A1_data[2].point = G_p3;
745
746
        sc_mul(temp.bytes, r.bytes, y.bytes);
sc_mul(temp.bytes, temp.bytes, bprime[0].bytes);
747
748
        sc_mul(temp2.bytes, s.bytes, y.bytes);
749
750
        sc_mul(temp2.bytes, temp2.bytes, aprime[0].bytes);
        sc_add(temp.bytes, temp.bytes, temp2.bytes);
751
752
        sc_mul(A1_data[3].scalar.bytes, temp.bytes, INV_EIGHT.bytes);
        ge_p3 H_p3;
753
754
        ge_frombytes_vartime(&H_p3, rct::H.bytes);
        A1_data[3].point = H_p3;
755
756
757
        rct::key A1 = multiexp(A1_data, 0);
758
759
        sc_mul(temp.bytes, r.bytes, y.bytes);
        sc_mul(temp.bytes, temp.bytes, s.bytes);
sc_mul(temp.bytes, temp.bytes, INV_EIGHT.bytes);
760
761
        sc_mul(temp2.bytes, eta.bytes, INV_EIGHT.bytes);
762
```

```
763
       rct::key B;
       rct::addKeys2(B, temp2, temp, rct::H);
764
765
       rct::key e = transcript_update(transcript, A1, B);
766
767
       rct::key e_squared;
768
       sc_mul(e_squared.bytes, e.bytes, e.bytes);
769
770
       rct::key r1;
       sc_muladd(r1.bytes, aprime[0].bytes, e.bytes, r.bytes);
771
772
773
       rct::key s1;
774
       sc_muladd(s1.bytes, bprime[0].bytes, e.bytes, s.bytes);
775
776
       rct::key d1;
777
       sc_muladd(d1.bytes, d_.bytes, e.bytes, eta.bytes);
       sc_muladd(d1.bytes, alpha1.bytes, e_squared.bytes, d1.bytes);
778
779
       return BulletproofPlus(std::move(V), A, A1, B, r1, s1, d1, std::move(L), std::move(R));
780
                                        Listing 8: Final round
```

4.3 Verifier's Algorithm

The verification function takes input multiple BulletproofPlus proofs and verifies them in an aggregated manner.

Step 1: The first step is a basic setup.

```
811 // Given a batch of range proofs, determine if they are all valid
812 bool bulletproof_plus_VERIFY(const std::vector<const BulletproofPlus*> &proofs)
813 {
814
       init_exponents();
815
816
       const size_t logN = 6;
       const size_t N = 1 << logN;</pre>
817
818
       // Set up
819
       size_t max_length = 0; // size of each of the longest proof's inner-product vectors
820
821
       size_t nV = 0; // number of output commitments across all proofs
822
       size_t inv_offset = 0;
       size_t max_logM = 0;
823
824
       std::vector<bp_plus_proof_data_t> proof_data;
825
826
       proof_data.reserve(proofs.size());
```

Listing 9: Verification setup

Step 2: Iterate over each proof and run sanity checks on the proof elements, reconstruct the challenges $(y_j, z_j, \mathbf{x}_j, e_j) \in \mathbb{Z}_p$ for all $j \in [m]$ and batch invert the $\{y_j\}_{j \in [m]}$ challenges. Note that the inner-product challenges are denoted by $\mathbf{x}_j = (x_{j,1}, x_{j,2}, \dots, x_{j,\log_2(n)})$.

```
833
        for (const BulletproofPlus *p: proofs)
834
        ſ
             const BulletproofPlus &proof = *p;
835
836
             // Sanity checks
837
             CHECK_AND_ASSERT_MES(is_reduced(proof.r1), false, "Input scalar not in range");
CHECK_AND_ASSERT_MES(is_reduced(proof.s1), false, "Input scalar not in range");
838
839
840
             CHECK_AND_ASSERT_MES(is_reduced(proof.d1), false, "Input scalar not in range");
841
             CHECK_AND_ASSERT_MES(proof.V.size() >= 1, false, "V does not have at least one
842
        element");
            CHECK_AND_ASSERT_MES(proof.L.size() == proof.R.size(), false, "Mismatched L and R
843
        sizes");
             CHECK_AND_ASSERT_MES(proof.L.size() > 0, false, "Empty proof");
844
845
             max_length = std::max(max_length, proof.L.size());
846
             nV += proof.V.size();
847
848
849
             bp_plus_proof_data_t pd;
```

```
850
851
            // Reconstruct the challenges
           rct::key transcript = copy(initial_transcript);
852
            transcript = transcript_update(transcript, rct::hash_to_scalar(proof.V));
853
           pd.y = transcript_update(transcript, proof.A);
854
855
            CHECK_AND_ASSERT_MES(!(pd.y == rct::zero()), false, "y == 0");
            pd.z = transcript = rct::hash_to_scalar(pd.y);
856
857
            CHECK_AND_ASSERT_MES(!(pd.z == rct::zero()), false, "z == 0");
858
859
            // Determine the number of inner-product rounds based on proof size
860
            size_t M;
            for (pd.logM = 0; (M = 1<<pd.logM) <= maxM && M < proof.V.size(); ++pd.logM);</pre>
861
            CHECK_AND_ASSERT_MES(proof.L.size() == 6+pd.logM, false, "Proof is not the expected
862
        size");
           max_logM = std::max(pd.logM, max_logM);
863
864
865
            const size_t rounds = pd.logM+logN;
            CHECK_AND_ASSERT_MES(rounds > 0, false, "Zero rounds");
866
867
868
           // The inner-product challenges are computed per round
           pd.challenges.resize(rounds);
869
870
            for (size_t j = 0; j < rounds; ++j)</pre>
            {
871
                pd.challenges[j] = transcript_update(transcript, proof.L[j], proof.R[j]);
872
                CHECK_AND_ASSERT_MES(!(pd.challenges[j] == rct::zero()), false, "challenges[j]
873
        == 0");
874
           }
875
           // Final challenge
876
877
            pd.e = transcript_update(transcript,proof.A1,proof.B);
878
            CHECK_AND_ASSERT_MES(!(pd.e == rct::zero()), false, "e == 0");
879
880
           // Batch scalar inversions
           pd.inv_offset = inv_offset;
881
            for (size_t j = 0; j < rounds; ++j)</pre>
882
                to_invert.push_back(pd.challenges[j]);
883
884
            to_invert.push_back(pd.y);
885
           inv_offset += rounds + 1;
           proof_data.push_back(pd);
886
       }
887
```

Listing 10: Reconstructing challenges across multiple proofs

Step 3: The idea of aggregating verification of multiple BulletproofPlus proofs is that we can combine the single multi-scalar multiplication checks of each proof using random weights and verify if it evaluates to identity. Let's say the *j*-th BulletproofPlus proof for m_j different amounts is given as:

$$\Pi_{j} = \left\{ A_{j}, A_{1,j}, B_{j} \in \mathbb{G}_{l}, (\mathbf{L}_{j}, \mathbf{R}_{j}) = \left(L_{i,j}, R_{i,j} \right)_{i=1}^{\log_{2}(nm_{j})} \in \mathbb{G}_{l}^{2 \times \log_{2}(nm_{j})}, r_{j}', s_{j}', \delta_{j}' \in \mathbb{Z}_{p} \right\}$$

This proof can be verified using a single multi-scalar multiplication of the form [2]:

$$M_{j} = (e_{j} \cdot r'_{j} \cdot \mathbf{s}_{j} + z_{j}e_{j}^{2}\mathbf{1}^{m_{j}n}) * \mathbf{G}[0:m_{j}] + (e_{j} \cdot s'_{j} \cdot \mathbf{s}'_{j} - z_{j}e_{j}^{2} \cdot \mathbf{1}^{m_{j}n} - e_{j}^{2} \cdot \mathbf{d}_{j} \circ \overleftarrow{y}_{j}^{mn}) * \mathbf{H}[0:m_{j}] + (r'_{j} \odot s'_{j} - e_{j}^{2}\zeta(y_{j}, z_{j})) * H + (\delta'_{j}) * G + (-e_{j}^{2}) * A_{j} + (-e_{j}^{2}y_{j}^{mn+1} \cdot z_{j}^{2} \cdot \mathbf{z}_{j}^{m}) * \mathbf{V}_{j} + (\mathbf{x}_{L,j}) * \mathbf{L}_{j} + (\mathbf{x}_{R,j}) * \mathbf{R}_{j} + (-e_{j}) * A_{1,j} - B_{j}$$

$$(1)$$

where we have

$$\begin{aligned} \zeta(y_j, z_j) &= (z_j - z_j^2) y_j \cdot \langle \mathbf{1}^{m_j n}, \mathbf{y}_j^{n m_j} \rangle - z_j y_j^{m n + 1} \cdot \langle \mathbf{1}^{m_j n}, \mathbf{d}_j \rangle, \\ \mathbf{x}_{L,j} &= e_j^2 \cdot (-x_{1,j}^2, -x_{2,j}^2, \dots, -x_{\log_2(n m_j)}^2), \\ \mathbf{x}_{R,j} &= e_j^2 \cdot (-x_{1,j}^{-2}, -x_{2,j}^{-2}, \dots, -x_{\log_2(n m_j)}^{-2}), \end{aligned}$$

and $\mathbf{s}_j = (s_1, s_2, \dots, s_{m_j n}), \mathbf{s}'_j = (s_1^{-1}, s_2^{-1}, \dots, s_{m_j n}^{-1}) \in \mathbb{Z}_p^{m_j n}$ such that for all $i \in [nm_j]$

r

$$s_i = \prod_{k=1}^{\log_2(nm_j)} x_{k,j}^{b(i,k)} \quad \text{where} \quad b(i,k) = \begin{cases} 1 & \text{if } k\text{-th bit of } (i-1) \text{ is } 1\\ -1 & \text{otherwise.} \end{cases}$$

Note that the generator vectors \mathbf{G}, \mathbf{H} are of size maxMN of which only the first m_j terms would be used for verifying the proof Π_j . The proof Π_j is considered to be a valid BulletproofPlus proof if M_j equals to the identity \mathcal{O} (point at infinity).

The key thing to note is that we can combine multiple of such proofs and verify all of them at once using random weights as

$$\sum_{j=1}^{\text{num-proofs}} w_j * M_j \stackrel{?}{=} \mathcal{O}.$$

This greatly speeds up batched aggregated verification because of the Pippenger's multi-exponentiation algorithm. Lastly, while computing the proof, recall that the quantities $A, A_1, B, \mathbf{L}, \mathbf{R}, \mathbf{V} \in \mathbb{G}_l$ were computed using scalar witnesses which were divided by 8. In the verification of the proof, the proof elements $A, A_1, B, \mathbf{L}, \mathbf{R}, \mathbf{V} \in \mathbb{G}_l$ are first multiplied by 8 so as to ensure that all of them lie in the prime order subgroup [16]. The net effect of this is that it cancels out the 8 in the final multi-scalar multiplication check in equation (1). We explain the parts of the verifier code for completeness.

Step 3.1: We first need to initialise the scalars of the common generators $(\mathbf{G}, \mathbf{H}, G, H)$ with 0. Note that the scalar multiplicands of $(\mathbf{G}, \mathbf{H}, G, H)$ across different proofs (which are to be verified) are linearly combined using random weights.

```
// Weights and aggregates
901
902
       11
       // The idea is to take the single multiscalar multiplication used in the verification
903
           of each proof in the batch and weight it using a random weighting factor, resulting
904
       11
          in just one multiscalar multiplication check to zero for the entire batch.
905
       11
       // We can further simplify the verifier complexity by including common group elements
906
           only once in this single multiscalar multiplication.
907
       11
       // Common group elements' weighted scalar sums are tracked across proofs for this
908
       reason.
909
       11
       \prime\prime To build a multiscalar multiplication for each proof, we use the method described in
910
911
       // Section 6.1 of the preprint. Note that the result given there does not account for
           the construction of the inner-product inputs that are produced in the range proof
912
       11
       // verifier algorithm; we have done so here.
913
       rct::key G_scalar = rct::zero();
914
       rct::key H_scalar = rct::zero();
915
       rct::keyV Gi_scalars(maxMN, rct::zero());
916
917
       rct::keyV Hi_scalars(maxMN, rct::zero());
```

Listing 11: Initialise scalars multiplicands of $(\mathbf{G}, \mathbf{H}, G, H)$ with 0

Step 3.2: When we start to process each BulletproofPlus proof, we first do some sanity checks on the proof size and its elements. Specifically it is checked that the size of the vector **L** is equal to $\log_2(mn) = 6 + \log_2(m)$ since n = 64. Furthermore, we generate random scalars (called as weights) to linearly combine the scalar multiplicands of the reference string elements. Lastly, all the group elements are multiplied by scalar $8 \in \mathbb{Z}_p$ so as to ensure that they lie in the prime order subgroup \mathbb{G}_l and to zeroise the torsion elements (if any). Note that while generating an honest proof, we divide our scalars by $8 \in \mathbb{Z}_p$ before computing group elements of the proof. For example,

$$A = \left(\frac{\alpha}{8}\right) * G + \sum_{i \in [n]} \left(\left(\frac{\mathbf{a}_L[i]}{8}\right) * \mathbf{G}[i] + \left(\frac{\mathbf{a}_R[i]}{8}\right) * \mathbf{H}[i] \right).$$

During the proof verification, this element A is multiplied by $8 \in \mathbb{Z}_p$ before proceeding to the core verification equation. Therefore, what we get is:

$$8 * A = \alpha * G + \sum_{i \in [n]} \left(\mathbf{a}_L[i] * \mathbf{G}[i] + \mathbf{a}_R[i] * \mathbf{H}[i] \right),$$

which is the correct expression of the Pedersen commitment to the vectors $\mathbf{a}_L, \mathbf{a}_R \in \mathbb{Z}_p^{mn}$. This is how the pre-multiplied $\frac{1}{8} \in \mathbb{Z}_p$ to the scalars while proof generation are cancelled off at the beginning of verification processing.

```
// Process each proof and add to the weighted batch
923
924
        for (const BulletproofPlus *p: proofs)
925
        {
            const BulletproofPlus &proof = *p;
926
            const bp_plus_proof_data_t &pd = proof_data[proof_data_index++];
927
928
            CHECK_AND_ASSERT_MES(proof.L.size() == 6+pd.logM, false, "Proof is not the expected
929
        size");
            const size_t M = 1 << pd.logM;</pre>
930
            const size_t MN = M*N;
931
932
            \prime\prime Random weighting factor must be nonzero, which is exceptionally unlikely!
933
            rct::key weight = ZERO;
934
            while (weight == ZERO)
935
            {
936
937
                weight = rct::skGen();
            }
938
939
            // Rescale previously offset proof elements
940
            11
941
942
            \prime\prime This ensures that all such group elements are in the prime-order subgroup.
            proof8_V.resize(proof.V.size()); for (size_t i = 0; i < proof.V.size(); ++i) rct::</pre>
943
        scalarmult8(proof8_V[i], proof.V[i]);
            proof8_L.resize(proof.L.size()); for (size_t i = 0; i < proof.L.size(); ++i) rct::</pre>
944
        scalarmult8(proof8_L[i], proof.L[i]);
            proof8_R.resize(proof.R.size()); for (size_t i = 0; i < proof.R.size(); ++i) rct::</pre>
945
        scalarmult8(proof8_R[i], proof.R[i]);
            ge_p3 proof8_A1;
946
947
            ge_p3 proof8_B;
            ge_p3 proof8_A;
948
            rct::scalarmult8(proof8_A1, proof.A1);
949
950
            rct::scalarmult8(proof8_B, proof.B);
            rct::scalarmult8(proof8_A, proof.A);
951
```

Listing 12: Sanity checks on each proof

Step 3.3: Compute the scalar multiplicand of the commitment vector \mathbf{V}_j for the *j*-th proof:

$$w_j \cdot \left(-e_j^2 y_j^{mn+1} \cdot z_j^2 \cdot \mathbf{z}_j^m\right)$$

```
// V_j: -e**2 * z**(2*j+1) * y**(MN+1) * weight
964
965
               rct::key e_squared;
               sc_mul(e_squared.bytes, pd.e.bytes, pd.e.bytes);
966
967
968
               rct::key z_squared;
               sc_mul(z_squared.bytes, pd.z.bytes, pd.z.bytes);
969
970
               sc_sub(temp.bytes, ZERO.bytes, e_squared.bytes);
971
               sc_mul(temp.bytes, temp.bytes, y_MN_1.bytes);
sc_mul(temp.bytes, temp.bytes, weight.bytes);
for (size_t j = 0; j < proof8_V.size(); j++)</pre>
972
973
974
975
               {
```

```
976 sc_mul(temp.bytes, temp.bytes, z_squared.bytes);
977 multiexp_data.emplace_back(temp, proof8_V[j]);
978 }
```

Listing 13: Scalar multiplicand of \mathbf{V}_{i}

Step 3.3: Compute the scalar multiplicand of the elements $B_j, A_j, A_{1,j}, G$ for the *j*-th proof:

```
B_j: \quad w_j \cdot (-1)
A_j: \quad w_j \cdot (-e_j^2)
A_{1,j}: \quad w_j \cdot (-e_j)
G_{\text{scalar}} += \quad w_j \cdot (\delta'_j)
```

```
// B: -weight
980
            sc_mul(temp.bytes, MINUS_ONE.bytes, weight.bytes);
981
            multiexp_data.emplace_back(temp, proof8_B);
982
983
984
            // A1: -weight*e
            sc_mul(temp.bytes, temp.bytes, pd.e.bytes);
985
986
            multiexp_data.emplace_back(temp, proof8_A1);
987
            // A: -weight*e*e
988
989
            rct::key minus_weight_e_squared;
            sc_mul(minus_weight_e_squared.bytes, temp.bytes, pd.e.bytes);
990
991
            multiexp_data.emplace_back(minus_weight_e_squared, proof8_A);
992
            // G: weight*d1
993
            sc_muladd(G_scalar.bytes, weight.bytes, proof.d1.bytes, G_scalar.bytes);
994
```

```
Listing 14: Scalar multiplicand of B_i, A_i, A_{1,i}, G
```

Step 3.4: To compute the scalar multiplicands of H, we first compute the following scalar vector:

$$\mathbf{d}_{j} = \left(z_{j}^{2} \cdot \mathbf{2}^{n}, z_{j}^{4} \cdot \mathbf{2}^{n}, \dots, z_{j}^{2m} \cdot \mathbf{2}^{n}\right) \in \mathbb{Z}_{p}^{mn}$$
$$H_{\text{scalar}} += w_{j} \cdot \left(r_{j}'s_{j}'y_{j} + e_{j}^{2}(z_{j} - z_{j}^{2})\sum_{k=1}^{mn} y_{j}^{k} + e_{j}^{2}z_{j}y_{j}^{mn+1}\sum_{k=1}^{mn} \mathbf{d}_{j}[k]\right)$$

```
// Windowed vector
996
             // d[j*N+i] = z**(2*(j+1)) * 2**i
997
            rct::keyV d(MN, rct::zero());
998
999
            d[0] = z_squared;
            for (size_t i = 1; i < N; i++)</pre>
1000
1001
             {
                 sc_add(d[i].bytes, d[i-1].bytes, d[i-1].bytes);
1002
            }
1003
1004
            for (size_t j = 1; j < M; j++)</pre>
1005
1006
             {
                 for (size_t i = 0; i < N; i++)</pre>
1007
                 ſ
1008
1009
                     sc_mul(d[j*N+i].bytes, d[(j-1)*N+i].bytes, z_squared.bytes);
                 }
            7
             // More efficient computation of sum(d)
             rct::key sum_d;
1014
1015
             sc_mul(sum_d.bytes, TWO_SIXTY_FOUR_MINUS_ONE.bytes, sum_of_even_powers(pd.z, 2*M).
        bytes);
1016
             // H: weight*( r1*y*s1 + e**2*( y**(MN+1)*z*sum(d) + (z**2-z)*sum(y) ) )
1017
             rct::key sum_y = sum_of_scalar_powers(pd.y, MN);
1018
             sc_sub(temp.bytes, z_squared.bytes, pd.z.bytes);
1019
             sc_mul(temp.bytes, temp.bytes, sum_y.bytes);
1020
             sc_mul(temp2.bytes, y_MN_1.bytes, pd.z.bytes);
             sc_mul(temp2.bytes, temp2.bytes, sum_d.bytes);
             sc_add(temp.bytes, temp.bytes, temp2.bytes);
```

```
1025 sc_mul(temp.bytes, temp.bytes, e_squared.bytes);
1026 sc_mul(temp2.bytes, proof.r1.bytes, pd.y.bytes);
1027 sc_mul(temp2.bytes, temp2.bytes, proof.s1.bytes);
1028 sc_add(temp.bytes, temp.bytes, temp2.bytes);
1029 sc_muladd(H_scalar.bytes, temp.bytes, weight.bytes, H_scalar.bytes);
1029 Listing 15: Scalar multiplicand of H
```

Step 3.5: Compute the scalar vectors $\mathbf{s}_j, \mathbf{s}'_j \in \mathbb{Z}_p^{mn}$ as defined in Step 3 of the verifier's algorithm.

```
\ensuremath{//} Compute the number of rounds for the inner-product argument
             const size_t rounds = pd.logM+logN;
             CHECK_AND_ASSERT_MES(rounds > 0, false, "Zero rounds");
1034
             const rct::key *challenges_inv = &inverses[pd.inv_offset];
1036
             const rct::key yinv = inverses[pd.inv_offset + rounds];
1038
             // Compute challenge products
             challenges_cache.resize(1<<rounds);</pre>
1039
1040
             challenges_cache[0] = challenges_inv[0];
             challenges_cache[1] = pd.challenges[0];
1041
             for (size_t j = 1; j < rounds; ++j)</pre>
1042
1043
            {
                 const size_t slots = 1<<(j+1);</pre>
                 for (size_t s = slots; s - \rightarrow 0; --s)
1045
1046
                 {
1047
                      sc_mul(challenges_cache[s].bytes, challenges_cache[s/2].bytes, pd.
        challenges[j].bytes);
                      sc_mul(challenges_cache[s-1].bytes, challenges_cache[s/2].bytes,
1048
        challenges_inv[j].bytes);
1049
                 }
```

Listing 16: Scalar vectors $\mathbf{s}_j, \mathbf{s}'_j \in \mathbb{Z}_p^{mn}$

Step 3.5: Cumulatively compute the scalar multiplicand vectors of G, H:

$$\begin{aligned} \mathbf{G}_{\text{scalar}} &+= w_j \cdot \left(e_j \cdot r'_j \cdot \mathbf{s}_j + z_j e_j^2 \mathbf{1}^{m_j n} \right) \\ \mathbf{H}_{\text{scalar}} &+= w_j \cdot \left(e_j \cdot s'_j \cdot \mathbf{s}'_j - z_j e_j^2 \cdot \mathbf{1}^{m_j n} - e_j^2 \cdot \mathbf{d}_j \circ \overleftarrow{y}_j^{mn} \right) \end{aligned}$$

```
// Gi and Hi
             rct::key e_r1_w_y;
             sc_mul(e_r1_w_y.bytes, pd.e.bytes, proof.r1.bytes);
             sc_mul(e_r1_w_y.bytes, e_r1_w_y.bytes, weight.bytes);
1056
             rct::key e_s1_w;
1057
             sc_mul(e_s1_w.bytes, pd.e.bytes, proof.s1.bytes);
1058
             sc_mul(e_s1_w.bytes, e_s1_w.bytes, weight.bytes);
             rct::key e_squared_z_w;
1059
1060
             sc_mul(e_squared_z_w.bytes, e_squared.bytes, pd.z.bytes);
1061
             sc_mul(e_squared_z_w.bytes, e_squared_z_w.bytes, weight.bytes);
1062
             rct::key minus_e_squared_z_w;
             sc_sub(minus_e_squared_z_w.bytes, ZERO.bytes, e_squared_z_w.bytes);
1063
             rct::key minus_e_squared_w_y;
1064
1065
             sc_sub(minus_e_squared_w_y.bytes, ZERO.bytes, e_squared.bytes);
             sc_mul(minus_e_squared_w_y.bytes, minus_e_squared_w_y.bytes, weight.bytes);
sc_mul(minus_e_squared_w_y.bytes, minus_e_squared_w_y.bytes, y_MN.bytes);
1066
1067
             for (size_t i = 0; i < MN; ++i)</pre>
1068
1069
             {
                 rct::key g_scalar = copy(e_r1_w_y);
                 rct::key h_scalar;
1072
                 // Use the binary decomposition of the index
1073
                 sc_muladd(g_scalar.bytes, g_scalar.bytes, challenges_cache[i].bytes,
         e_squared_z_w.bytes);
                 sc_muladd(h_scalar.bytes, e_s1_w.bytes, challenges_cache[(~i) & (MN-1)].bytes,
        minus_e_squared_z_w.bytes);
                  // Complete the scalar derivation
1077
                 sc_add(Gi_scalars[i].bytes, Gi_scalars[i].bytes, g_scalar.bytes);
1078
1079
                 sc_muladd(h_scalar.bytes, minus_e_squared_w_y.bytes, d[i].bytes, h_scalar.bytes
        );
                 sc_add(Hi_scalars[i].bytes, Hi_scalars[i].bytes, h_scalar.bytes);
1081
```

```
1082 // Update iterated values
1083 sc_mul(e_r1_w_y.bytes, e_r1_w_y.bytes, yinv.bytes);
1084 sc_mul(minus_e_squared_w_y.bytes, minus_e_squared_w_y.bytes, yinv.bytes);
1085 }
```

Listing 17: Scalar multiplicand vectors of G, H

Step 3.5: Compute the scalar multiplicand vectors of $\mathbf{L}_j, \mathbf{R}_j \in \mathbb{G}_l^{\log_2(nm_j)}$:

\mathbf{L}_j :	$w_j \cdot e_j^2 \cdot (-x_{1,j}^2, -x_{2,j}^2, \dots$	$\dots, -x_{\log_2(nm_j)}^2),$
\mathbf{R}_j :	$w_j \cdot e_j^2 \cdot (-x_{1,j}^{-2}, -x_{2,j}^{-2}, \dots$	$(., -x_{\log_2(nm_i)}^{-2}).$

1087	<pre>// L_j: -weight*e*e*challenges[j]**2</pre>
1088	<pre>// R_j: -weight*e*e*challenges[j]**(-2)</pre>
1089	<pre>for (size_t j = 0; j < rounds; ++j)</pre>
1090	{
1091	<pre>sc_mul(temp.bytes, pd.challenges[j].bytes, pd.challenges[j].bytes);</pre>
1092	sc_mul(temp.bytes, temp.bytes, minus_weight_e_squared.bytes);
1093	<pre>multiexp_data.emplace_back(temp, proof8_L[j]);</pre>
1094	
1095	<pre>sc_mul(temp.bytes, challenges_inv[j].bytes, challenges_inv[j].bytes);</pre>
1096	sc_mul(temp.bytes, temp.bytes, minus_weight_e_squared.bytes);
1097	<pre>multiexp_data.emplace_back(temp, proof8_R[j]);</pre>
1098	7

Listing 18: Scalar multiplicand vectors of \mathbf{L}_{i} , \mathbf{R}_{j}

Step 3.6: Final verification check:

```
// Verify all proofs in the weighted batch
1101
1102
         multiexp_data.emplace_back(G_scalar, rct::G);
1103
         multiexp_data.emplace_back(H_scalar, rct::H);
         for (size_t i = 0; i < maxMN; ++i)</pre>
1104
1105
         {
              multiexp_data[i * 2] = {Gi_scalars[i], Gi_p3[i]};
multiexp_data[i * 2 + 1] = {Hi_scalars[i], Hi_p3[i]};
1106
1107
1108
         }
         if (!(multiexp(multiexp_data, 2 * maxMN) == rct::identity()))
1109
1110
         {
1111
              MERROR("Verification failure");
              return false;
1112
         }
1113
1114
1115
         return true;
```

Listing 19: Batch Verification using a single multi-scalar multiplication

5 Vulnerabilities

5.1 Missing 'point at infinity' check on group elements

In the verification of a BulletproofPlus proof, we multiply the group elements $A, A_1, B, \mathbf{L}, \mathbf{R}, \mathbf{V}$ of the proof with 8 so as to ensure that if these group elements contained any torsion elements ⁵, they could be nullified off. Concretely, if a proof element has a torsion component A' = A + K where $K \in \mathbb{G}_8$, then 8A' = 8A + 8K = 8A because $8K = \mathcal{O}$. However, we do not check if the resulting element A' is a point at infinity. If a malicious prover passes all the group elements of the proof as torsion elements except A and sets A to be of a certain value, the malicious prover could succeed in verifying a false proof as correct. We next describe the attack in detail.

Before we proceed, here is how the verification of a single BulletproofPlus proof using a single multi-scalar multiplication looks like.

$$(e \cdot r_1 \cdot \mathbf{s} + ze^2 \mathbf{1}^m) * \mathbf{G} +$$

$$(e \cdot s_1 \cdot \mathbf{s}' - ze^2 \cdot \mathbf{1}^{mn} - e^2 \cdot \mathbf{d} \circ \overleftarrow{y}^{mn}) * \mathbf{H} +$$

$$(r \odot s_1 - e^2 \zeta(y, z)) * H +$$

$$(d_1) * G + \stackrel{?}{=} \mathcal{O}$$

$$(-e^2) * A +$$

$$(-e^2 y^{mn+1} \cdot z^2 \cdot \mathbf{z}^m) * \mathbf{V} +$$

$$(\mathbf{x}_L) * \mathbf{L} + (\mathbf{x}_R) * \mathbf{R} +$$

$$(-e) * A_1 - B$$

where we have

$$\begin{aligned} \zeta(y,z) &= (z-z^2)y \cdot \langle \mathbf{1}^{mn}, \mathbf{y}^{nm} \rangle - zy^{mn+1} \cdot \langle \mathbf{1}^{mn}, \mathbf{d} \rangle, \\ \mathbf{x}_L &= e^2 \cdot \left(-x_1^2, -x_2^2, \dots, -x_{\log_2(nm)}^2 \right), \\ \mathbf{x}_R &= e^2 \cdot \left(-x_1^{-2}, -x_2^{-2}, \dots, -x_{\log_2(nm)}^{-2} \right), \end{aligned}$$

and $\mathbf{s} = (s_1, s_2, \dots, s_{mn}), \mathbf{s}' = (s_1^{-1}, s_2^{-1}, \dots, s_{mn}^{-1}) \in \mathbb{Z}_p^{mn}$ such that for all $i \in [nm]$

$$s_i = \prod_{k=1}^{\log_2(nm)} x_k^{b(i,k)} \quad \text{where} \quad b(i,k) = \begin{cases} 1 & \text{if } k\text{-th bit of } (i-1) \text{ is } 1\\ -1 & \text{otherwise.} \end{cases}$$

Attack: A malicious prover creates the following false proof:

BulletproofPlus $(A, A_1, B, \mathbf{L}, \mathbf{R}, r_1, s_1, d_1)$

such that $A_1, B \in \mathbb{G}_8, \mathbf{L}, \mathbf{R} \in \mathbb{G}_8^{\log_2(mn)}, \mathbf{V} \in \mathbb{G}_8^m$ and $r_1 = s_1 = d_1 = 0$. In this case, the terms corresponding to $G, A, \mathbf{V}, \mathbf{L}, \mathbf{R}, A_1, B$ would be \mathcal{O} . We can now set the value of A to be:

$$A = (z\mathbf{1}^m) * \mathbf{G} - (z\mathbf{1}^m + \mathbf{d} \circ \overleftarrow{y}^{mn}) * \mathbf{H} - \zeta(y, z) * H.$$

This means that a false proof would pass the verification check. However, this attack is very unlikely to be exploited because the expression of A depends on the challenges y, z but the challenges y, zthemselves are drawn up by hashing the transcript with A. There is a circular dependency in the computation of A and the challenges y, z. This reduces the security of the protocol to pre-image resistance of the hashing function.

⁵The elements present in the small subgroup \mathbb{G}_8 of size 8 (of the curve Ed25519) are known as torsion elements. They are listed on line 115 in ../tests/unit_tests/bulletproofs_plus.cpp.

Recommendation: Although this attack is very difficult and impractical to exploit, it is better to insert the check if the group elements are points at infinity after we multiply them by 8. To be precise, we should have:

```
// Rescale previously offset proof elements
    11
    \ensuremath{\prime\prime}\xspace This ensures that all such group elements are in the prime-order subgroup.
    proof8_V.resize(proof.V.size());
    for (size_t i = 0; i < proof.V.size(); ++i) {</pre>
        rct::scalarmult8(proof8_V[i], proof.V[i]);
        // Point at infinity check
       CHECK_AND_ASSERT_THROW_MES(proof8_V[i] != rct::identity(), "Commitment V cannot
++
    contain a point at infinity!");
   }
    proof8_L.resize(proof.L.size());
    for (size_t i = 0; i < proof.L.size(); ++i) {</pre>
        rct::scalarmult8(proof8_L[i], proof.L[i]);
        // Point at infinity check
       CHECK_AND_ASSERT_THROW_MES(proof8_L[i] != rct::identity(), "Proof element L cannot
    contain a point at infinity!");
   7
   proof8_R.resize(proof.R.size());
    for (size_t i = 0; i < proof.R.size(); ++i) {</pre>
        rct::scalarmult8(proof8_R[i], proof.R[i]);
        // Point at infinity check
       CHECK_AND_ASSERT_THROW_MES(proof8_R[i] != rct::identity(), "Proof element R cannot
++
   contain a point at infinity!");
   }
    ge_p3 proof8_A1;
    ge_p3 proof8_B;
    ge_p3 proof8_A;
   rct::scalarmult8(proof8_A1, proof.A1);
   rct::scalarmult8(proof8_B, proof.B);
   rct::scalarmult8(proof8_A, proof.A);
    // Point at infinity checks
  CHECK_AND_ASSERT_THROW_MES(proof8_A1 != rct::identity(), "Proof element A1 cannot be a
++
   point at infinity!");
  CHECK_AND_ASSERT_THROW_MES(proof8_A != rct::identity(), "Proof element A cannot be a
   point at infinity!");
   CHECK_AND_ASSERT_THROW_MES(proof8_B != rct::identity(), "Proof element B cannot be a
   point at infinity!");
```

Listing 20: Point at infinity check after torsion check

Response from MRL: Even if the implementation were to use a prime-order curve group (and therefore not need to use any multiplication or division by a cofactor), a prover could still provide identity elements or zero scalars as proof elements; this is not inherently invalid. Further, the infeasibility of such a malicious prover to construct a valid proof by solving the identified relation seems to be precisely the result of proper use of the Fiat-Shamir construction! This appears to have nothing to do with the use of torsion elimination, and as a result, it does not appear that any security is gained or risk eliminated by such a check against identity elements.

Status: We agree with the position of MRL and no fix is required.

5.2 Missing check if challenge 'e' is 0

Challenge e is computed by hashing the transcript and relevant proof elements (A_1, B) during the last round of the weighted inner-product protocol by the prover. However, unlike the other challenges, e is not checked if it equals to $0 \in \mathbb{Z}_p$.

```
rct::key e = transcript_update(transcript, A1, B);
++ if (e == rct::zero())
++ {
++ MINFO("challenge e is 0, trying again");
```

++ goto try_again; ++ } rct::key e_squared; sc_mul(e_squared.bytes, e.bytes, e.bytes); Listing 21: Missing zero value check of challenge e.

Recommendation: This can be fixed by a simple check and re-doing the computation if the check fails, just how the check is already done for other challenges like y, z.

Status: Fixed in the commit 0c6dfc901353a53f6aa4787680979bfd3f3d32a0.

6 Weaknesses

6.1 Inconsistency in verifier transcript computation

Verifier transcript is generated before multiplication by 8: as a result the proof elements that include small order subgroup elements will change the transcript. Specifically, the challenges generated by the verifier would include the torsion elements from the proof elements while hashing. For example, a malicious prover can change the amount commitments to include a torsion component: $V'_j = V_j + kT$, $j \in [m]$ where $k \in [8], \langle T \rangle = \mathbb{G}_8$. When such a proof with commitments $\{V'_j\}_{j\in[m]}$ is verified, the transcript challenges would be computed by the verifier before we filter out the torsion component in the commitments. Note that the verification would not pass because the verifier's challenge computed would not match the one used while generating the proof. We suggest that the implementation should comply with the transcript computation in the paper and the challenges should be computed after group elements are multiplied by 8.

Note that only re-ordering of the verifier transcript computation would not be sufficient because that would allow a malicious prover to create false proofs passing the verification. In that case, the strategy of multiplication of group elements by 8 to filter out torsion components might not work any more. To ensure that the group elements are in the prime order subgroup, it might be better to switch to the more expensive route: multiplying the group elements by the prime-order subgroup's order p.

Response from MRL: To avoid malleability, it is important that the prover not be able to swap out proof elements in a way that yields identical challenges and a valid proof. The current implementation does precisely this: any attempt to change proof elements (whether by including nonzero torsion, or by any other means) will change the proof transcripts and correctly result in failed verification.

Status: We agree with the position of MRL and no fix is required.

6.2 Incomplete condition for checking 'power of two'

In the function vector_of_scalar_powers(), the check for n to be a power of two on line 246 in the file ../src/ringct/bulletproofs_plus.cc does not comply with the case n = 0. The check should not pass but it passes for the case n = 0.

```
_{241} // Given a scalar, construct the sum of its powers from 2 to n (where n is a power of 2):
242 //
243 // Output x**2 + x**4 + x**6 + ... + x**n
244 static rct::key sum_of_even_powers(const rct::key &x, size_t n)
245 {
        CHECK_AND_ASSERT_THROW_MES((n & (n - 1)) == 0, "Need n to be a power of 2");
246
247
248
       rct::key x1 = copy(x);
        sc_mul(x1.bytes, x1.bytes, x1.bytes);
249
250
       rct::key res = copy(x1);
251
252
       while (n > 2)
253
        ſ
            sc_muladd(res.bytes, x1.bytes, res.bytes, res.bytes);
254
255
            sc_mul(x1.bytes, x1.bytes, x1.bytes);
256
            n /= 2:
257
       }
258
259
        return res:
260 }
```

Recommendation: Change the check to:

CHECK_AND_ASSERT_THROW_MES (!n & (n - 1)) == 0, "Need n to be a power of 2");

Similarly, in the function sum_of_scalar_powers() on line 274 in the same file, the check does not perform correctly if n = 0. The function wrongly returns $x \in \mathbb{Z}_p$ when n = 0.

```
_{262} // Given a scalar, return the sum of its powers from 1 to n
263 //
264 // Output x**1 + x**2 + x**3 + ... + x**n
265 static rct::key sum_of_scalar_powers(const rct::key &x, size_t n)
266 
       rct::key res = ONE;
267
        if (n == 1)
268
269
           return res;
270
271
       n += 1;
       rct::key x1 = copy(x);
272
273
       const bool is_power_of_2 = (n & (n - 1)) == 0;
274
       if (is_power_of_2)
275
276
       {
            sc_add(res.bytes, res.bytes, x1.bytes);
277
            while (n > 2)
278
279
            {
280
                sc_mul(x1.bytes, x1.bytes, x1.bytes);
281
                sc_muladd(res.bytes, x1.bytes, res.bytes, res.bytes);
282
                n /= 2;
            }
283
       }
284
       else
285
286
       {
287
           rct::key prev = x1;
           for (size_t i = 1; i < n; ++i)</pre>
288
289
           {
290
                if (i > 1)
                    sc_mul(prev.bytes, prev.bytes, x1.bytes);
291
                sc_add(res.bytes, res.bytes, prev.bytes);
292
293
            }
       }
294
295
        sc_sub(res.bytes, res.bytes, ONE.bytes);
296
297
        return res;
298 }
```

Recommendation: Change the condition to:

const bool is_power_of_two = (!n) && (n & (n - 1)) == 0;

Status: Both of the above issues fixed in the commit 0c6dfc901353a53f6aa4787680979bfd3f3d32a0.

6.3 Input parameter edge case consideration in vector_of_scalar_powers()

In the function vector_of_scalar_powers(const rct::key &x, size_t n), when n = 0, we return an empty vector. This will cause a segmentation fault if a user tries to access an empty vector. We recommend throwing an error message when the function is called with n = 0 so it allows the user to know that the input parameter passed is not right.

```
// Given a scalar, construct a vector of its powers:
//
// Output (1,x,x**2,...,x**{n-1})
static rct::keyV vector_of_scalar_powers(const rct::key &x, size_t n)
{
    rct::keyV res(n);
-- if (n == 0)
-- return res;
++ CHECK_AND_ASSERT_THROW_MES(n != 0, "Need n to be non-zero")
    res[0] = rct::identity();
    if (n == 1)
        return res;
    res[1] = x;
    for (size_t i = 2; i < n; ++i)
    {
        sc_mul(res[i].bytes, res[i-1].bytes, x.bytes);
    }
}
```

```
}
return res;
}
```

Note: The issues listed in $\S 6.3$, $\S 6.2$ are not triggered in the current Bulletproofs+ implementation but we suggest adding the necessary checks for the sake of completeness, since these functions could be used in future outside the Bulletproofs+ module.

Status: Fixed in the commit 0c6dfc901353a53f6aa4787680979bfd3f3d32a0.

6.4 Redundant Assertions

We noticed some assertions in the code which are always either true or false and lead to redundant checks. We suggest to either correct these assertions or remove them if unnecessary.

1. In the function multiexp(), STRAUS_SIZE_LIMIT is defined as 232 at the start of the program. Therefore the assertion in the function (line 94) to check if STRAUS_SIZE_LIMIT ≤ 232 would always be true.

```
90 static inline rct::key multiexp(const std::vector<MultiexpData> &data, size_t HiGi_size)
91
   ſ
92
       if (HiGi_size > 0)
93
       ſ
           static_assert(232 <= STRAUS_SIZE_LIMIT, "Straus in precalc mode can only be</pre>
94
       calculated till STRAUS_SIZE_LIMIT");
           return HiGi_size <= 232 && data.size() == HiGi_size ? straus(data,</pre>
95
       straus_HiGi_cache, 0) : pippenger(data, pippenger_HiGi_cache, HiGi_size,
       get_pippenger_c(data.size()));
96
       }
97
       else
98
       {
           return data.size() <= 95 ? straus(data, NULL, 0) : pippenger(data, NULL, 0,</pre>
99
       get_pippenger_c(data.size()));
100
101 }
```

Listing 22:	Redundant	assertion on	line 94
-------------	-----------	--------------	---------

2. In the function bulletproof_plus_PROVE(), we declare logN = 6 at the very beginning on line 816. This is because N = 64 since each proof is a 64-bit range proof. Clearly, the inner product argument of an aggregated Bulletproofs+ will consist of $log_2(mn) = log_2(m) + log_2(n) > 6$ rounds. Therefore, an assertion of the form rounds > 0 on line 868 becomes redundant.

```
// Given a batch of range proofs, determine if they are all valid
811
812
       bool bulletproof_plus_VERIFY(const std::vector<const BulletproofPlus*> &proofs)
813
       {
814
            init_exponents();
815
            const size_t logN = 6;
816
817
            const size_t N = 1 << logN;</pre>
818
            . . .
819
            . . .
859
                 . . .
860
861
                // Determine the number of inner-product rounds based on proof size
862
                size t M:
                for (pd.logM = 0; (M = 1<<pd.logM) <= maxM && M < proof.V.size(); ++pd.logM);</pre>
863
                CHECK_AND_ASSERT_MES(proof.L.size() == 6+pd.logM, false, "Proof is not the
864
        expected size");
865
                max_logM = std::max(pd.logM, max_logM);
866
                const size_t rounds = pd.logM+logN;
867
                CHECK_AND_ASSERT_MES(rounds > 0, false, "Zero rounds");
868
869
```

870

Listing 23: Redundant assertion on line 868

3. In the function pippenger() in the file src/ringct/multiexp.cc, the last argument c is always equal to get_pippenger_c(data.size()) in the context of the ringct module. Further, the function get_pippenger_c(data.size()) always returns the integer 9. Therefore the assertion in the function pippenger(), line 615, to check if $c \leq 9$ would always be true.

```
608 rct::key pippenger(const std::vector<MultiexpData> &data, const std::shared_ptr<
       pippenger_cached_data> &cache, size_t cache_size, size_t c)
609 {
       if (cache != NULL && cache_size == 0)
610
            cache_size = cache->size;
611
        CHECK_AND_ASSERT_THROW_MES(cache == NULL || cache_size <= cache->size, "Cache is too
612
        small");
        if (c == 0)
613
           c = get_pippenger_c(data.size());
614
615
        CHECK_AND_ASSERT_THROW_MES(c <= 9, "c is too large");
616
        . . .
617
        . . .
618
     . . .
```

Listing 24: Redundant assertion on line src/ringct/multiexp.cc:614

6.5 Caution on usage of amount commitments outside Bulletproofs+

The commitments V_j to the amounts $a_j \in \mathbb{Z}_p$ in Bulletproofs+ and Bulletproofs are computed as:

$$V_j = \left(\frac{\gamma_j}{8}\right) * G + \left(\frac{a_j}{8}\right) * H.$$

This is done as an optimisation for the verification computation. In the verification, the group elements of the proof are multiplied by 8 to ensure that the torsion components (if any) in them are filtered out. Here, when we multiply V_j by 8, we get $8V_j = \gamma_j G + a_j H$, which is the desired Pedersen commitment. If we had not multiplied the amount and the blinding factor by $\frac{1}{8}$, we would have to multiply V_j first by 8 and then by $\frac{1}{8}$ to ensure the torsion components are filtered out without changing the original group elements.

Pedersen commitments in Monero are defined as $V = \gamma G + aH$ to amount $a \in \mathbb{Z}_p$ and $\gamma \in \mathbb{Z}_p$. Note that the same commitments V_j to the amounts are also used in the RingCT transaction structure in the CryptoNote protocol [14]. Therefore, we caution about using the amount commitments from the BulletproofPlus and Bulletproof proofs outside of the range proving systems.

7 Code Improvements

7.1 Reduction in scalar multiplications relevant to amount commitments

For filtering out the torsion component out of a group element A, we need to first multiply it by 8 to get $A_8 = 8A$, which brings down the torsion component to zero. To get back the original group element, we need to compute $8^{-1}A_8 = A_{\text{filtered}}$. As explained in §4.2 in the code overview, the group elements in a BulletproofPlus proof like \mathbf{V}, A, A_1, B are computed from scalars premultiplied by $8^{-1} \in \mathbb{Z}_p$. This is done to avoid multi-scalar multiplication by 8^{-1} of the group elements in the verification after they are multiplied by 8 so as to filter out the torsion component. This optimisation works neatly for all the group elements except the amount commitments \mathbf{V} .

The amount commitments are denoted by the outPK vector in the transaction structure. In the Bulletproofs+ and Bulletproofs modules, we represent the amount commitments by the vector \mathbf{V} . Before a Bulletproofs range proof is verified, during the parsing of the transaction, the verifier has to fill in the vector \mathbf{V} by computing $\mathbf{V}[j] = 8^{-1} * \text{outPK}[j]$.

```
202 CHECK_AND_ASSERT_MES(n_amounts == rv.outPk.size(), false, "Internal error filling
out V");
203 rv.p.bulletproofs[0].V.resize(n_amounts);
204 for (size_t i = 0; i < n_amounts; ++i)
205 rv.p.bulletproofs[0].V[i] = rct::scalarmultKey(rv.outPk[i].mask, rct::INV_EIGHT);
```

Listing 25: Filling V in src/cryptonote_basic/cryptonote_format_utils.cpp:L205

This is done so as to ensure that the amount commitments of the verifier match that of the prover's (recall, the prover computes $\mathbf{V}[j] = (8^{-1} * a_j) * H + (8^{-1} * \gamma_j) * G$).

We claim that the multi-scalar multiplication while parsing the transaction can be avoided. Instead, we could shift the multiplication by 8^{-1} of the amount commitments in the verification algorithm with reduced computational overhead. When we compute the multiplicand of the vector \mathbf{V} for the final verification check in the verifier, we can multiply those multiplicands by 8^{-1} as follows.

```
963
        // V_j: -e**2 * z**(2*j+1) * y**(MN+1) * weight
964
965
        rct::key e_squared;
966
        sc_mul(e_squared.bytes, pd.e.bytes, pd.e.bytes);
967
        rct::key z_squared;
968
969
        sc_mul(z_squared.bytes, pd.z.bytes, pd.z.bytes);
970
        sc_sub(temp.bytes, ZERO.bytes, e_squared.bytes);
971
        sc_mul(temp.bytes, temp.bytes, y_MN_1.bytes);
sc_mul(temp.bytes, temp.bytes, weight.bytes);
972
973
974
        // Multiply by additional factor of (1 / 8)
975 ++
        sc_mul(temp.bytes, temp.bytes, INV_EIGHT.bytes);
976
   ++
977
        for (size_t j = 0; j < proof8_V.size(); j++)</pre>
978
979
        {
             sc_mul(temp.bytes, temp.bytes, z_squared.bytes);
980
981
             multiexp_data.emplace_back(temp, proof8_V[j]);
982
        }
```

Listing 26: Modifying multiplicands of V in src/ringct/bulletproofs_plus.cpp

Note that we would have to also change the way prover computes the amount commitments \mathbf{V} . Since the multiplication and division by 8 both are being taken care of in the verification function for the vector \mathbf{V} , the prover must simply compute the amount commitments to be $\mathbf{V}[j] = a_j * H + \gamma_j * G$. This would save the verifier m scalar multiplications per proof in the transaction parsing step (note that m can vary across different BulletproofPlus proofs). Since scalar multiplication (group operations) are the costliest computation in elliptic curve cryptography, this optimisation is expected to save a marginal but notable computation for the verifier.

On a more general note, we can do the same thing for all other group elements: multiplication and division by 8 both in the verification algorithm. This would negligibly increase the verifier computation (due to additional field multiplications) but would make the code a bit more intuitive to understand.

7.2 Reduction in field multiplications in compute_LR()

In the function compute_LR(), we compute the group elements $L, R \in \mathbb{G}_l$ for a given inner product round. Function inputs: $(n, y, \mathbf{G}, G_0, \mathbf{H}, H_0, \mathbf{a}, a_0, \mathbf{b}, b_0, c, d)$

$$L = \left(\frac{y}{8} \cdot \mathbf{a}[a_0 : a_0 + n]\right) * \mathbf{G}[g_0 : g_0 + n] + \left(\frac{1}{8} \cdot \mathbf{b}[b_0 : b_0 + n]\right) * \mathbf{H}[h_0 : h_0 + n] + \frac{c}{8} * H + \frac{d}{8} * G.$$

```
187 // Helper function used to compute the L and R terms used in the inner-product round
       function
188 static rct::key compute_LR(size_t size, const rct::key &y, const std::vector<ge_p3> &G,
       size_t G0, const std::vector<ge_p3> &H, size_t H0, const rct::keyV &a, size_t a0, const
        rct::keyV &b, size_t b0, const rct::key &c, const rct::key &d)
189 {
       CHECK_AND_ASSERT_THROW_MES(size + GO <= G.size(), "Incompatible size for G");
CHECK_AND_ASSERT_THROW_MES(size + HO <= H.size(), "Incompatible size for H");
190
191
        CHECK_AND_ASSERT_THROW_MES(size + a0 <= a.size(), "Incompatible size for a");
192
        CHECK_AND_ASSERT_THROW_MES(size + b0 <= b.size(), "Incompatible size for b");
193
        CHECK_AND_ASSERT_THROW_MES(size <= maxN*maxM, "size is too large");
194
195
196
        std::vector<MultiexpData> multiexp_data;
        multiexp_data.resize(size*2 + 2);
197
        rct::key temp;
198
        for (size_t i = 0; i < size; ++i)</pre>
199
200
        ſ
            sc_mul(temp.bytes, a[a0+i].bytes, y.bytes);
201
            sc_mul(multiexp_data[i*2].scalar.bytes, temp.bytes, INV_EIGHT.bytes);
202
            multiexp_data[i*2].point = G[G0+i];
203
204
            sc_mul(multiexp_data[i*2+1].scalar.bytes, b[b0+i].bytes, INV_EIGHT.bytes);
205
206
            multiexp_data[i*2+1].point = H[H0+i];
207
        7
208
        sc_mul(multiexp_data[2*size].scalar.bytes, c.bytes, INV_EIGHT.bytes);
209
210
        ge_p3 H_p3;
        ge_frombytes_vartime(&H_p3, rct::H.bytes);
211
       multiexp_data[2*size].point = H_p3;
212
213
        sc_mul(multiexp_data[2*size+1].scalar.bytes, d.bytes, INV_EIGHT.bytes);
214
215
        ge_p3 G_p3;
        ge_frombytes_vartime(&G_p3, rct::G.bytes);
216
217
        multiexp_data[2*size+1].point = G_p3;
218
219
        return multiexp(multiexp_data, 0);
220 }
```

Listing 27: Batch Verification using a single multi-scalar multiplication

The scalar multiplicand of **G** is computed in two steps:

- (i) temp = $y \cdot \mathbf{a}[a_0 + i]$ (line 201)
- (ii) $G_{\text{scalar}} = \frac{1}{8} \cdot \text{temp}$ (line 202)

So, we effectively use 2 scalar multiplications for each $i \in [n]$. We could instead reduce it a single field multiplication by pre-computing $y' = \frac{y}{8}$ and then $G_{\text{scalar}} = y' \cdot \mathbf{a}[a_0 + i]$. Since this function is called for $\log_2(mn)$ times for sizes $\left(\frac{mn}{2}, \frac{mn}{4}, \ldots, 2\right)$, we can save a total of $mn - \log_2(mn)$ field multiplications.

7.3 Redundant loop and copy before inner-product rounds

Before beginning the computation in the recursive inner product protocol, the witness and the generator vectors are copied to temporary vectors in the loop on line 671.

```
// These are used in the inner product rounds
661
662
        size_t nprime = MN;
        std::vector<ge_p3> Gprime(MN);
663
664
        std::vector<ge_p3> Hprime(MN);
        rct::keyV aprime(MN);
665
        rct::keyV bprime(MN);
666
667
        const rct::key yinv = invert(y);
668
669
        rct::keyV yinvpow(MN);
        yinvpow[0] = ONE;
for (size_t i = 0; i < MN; ++i)</pre>
670
671
672
             Gprime[i] = Gi_p3[i];
Hprime[i] = Hi_p3[i];
673
674
             if (i > 0)
675
             Ł
676
                  sc_mul(yinvpow[i].bytes, yinvpow[i-1].bytes, yinv.bytes);
677
678
             }
             aprime[i] = aL1[i]:
679
             bprime[i] = aR1[i];
680
        }
681
```

Listing 28: Setting up before the inner-product rounds

We also compute the terms of the vector $\overleftarrow{y}^{mn} = (1, y^{-1}, y^{-2}, \dots, y^{mn-1})$ in the same loop. We can shift the computation in this loop to the loop on the line 645 as shown below.

```
// Prepare inner product terms
640
641
       rct::keyV aprime = vector_subtract(aL, z);
642
       // declare d_y, yinvpow, Gprime, Hprime
643
       rct::keyV bprime = vector_add(aR, z);
644
       rct::keyV d_y(MN);
645
646
647
       const rct::key yinv = invert(y);
       rct::keyV yinvpow(MN);
648
649
       yinvpow[0] = ONE;
650
       std::vector<ge_p3> Gprime(MN);
651
       std::vector<ge_p3> Hprime(MN);
652
653
       for (size_t i = 0; i < MN; i++)</pre>
654
655
       {
            sc_mul(d_y[i].bytes, d[i].bytes, y_powers[MN-i].bytes);
656
657
            Gprime[i] = Gi_p3[i];
658
            Hprime[i] = Hi_p3[i];
659
            if (i > 0)
660
661
            ſ
                sc_mul(yinvpow[i].bytes, yinvpow[i-1].bytes, yinv.bytes);
662
663
            }
664
       }
       bprime = vector_add(bprime, d_y);
665
```

Listing 29: Modification of the loop at line src/ringct/bulletproofs_plus.cc::L645

Note that we have also renamed aL1 to aprime and aR1 to bprime to avoid copying aL1, aR1 to new vectors aprime, bprime. This would save the redundant copying of two vectors of size mn along with getting rid of a mn-sized loop.

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