



Numerical Method for Comparison on Homomorphically Encrypted Numbers

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ASIACRYPT 2019

Kobe, Japan



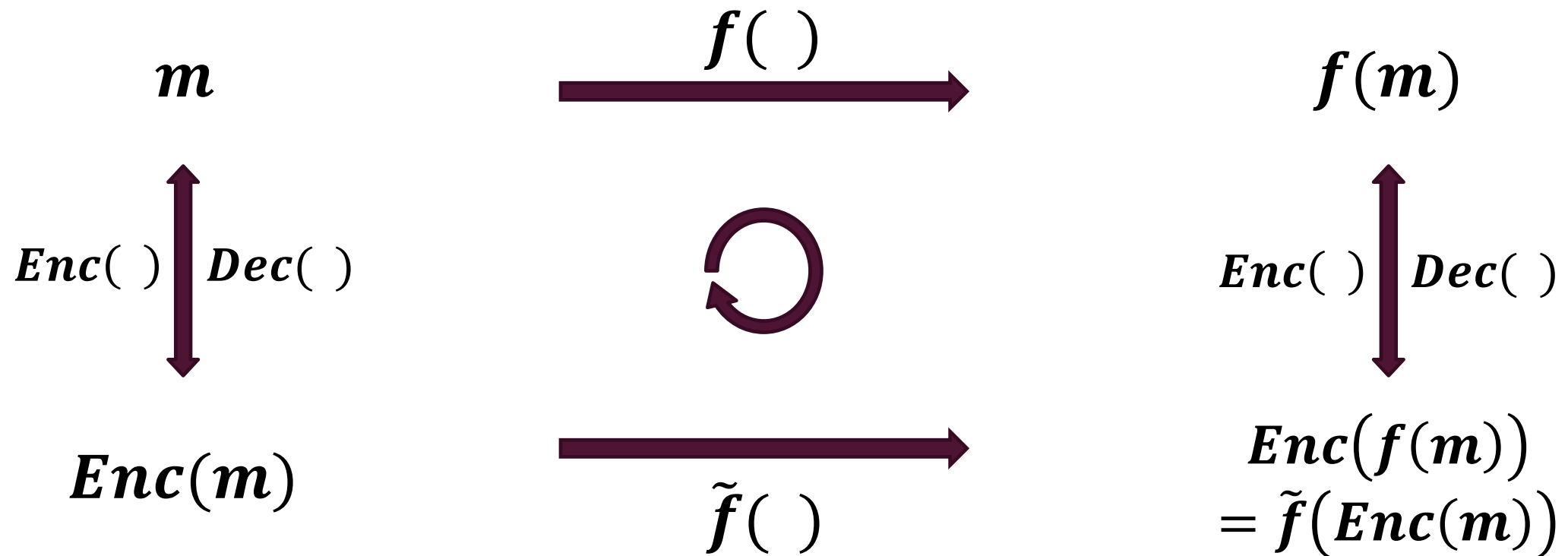
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- Pros: High efficiency in gate operations and max/comparison operations
 - Comparison of ℓ -bit integers: $\Theta(\ell)$ complexity and $\log \ell$ depth
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“Word-wise” Encryption can be more suitable in many of real-world applications such as privacy-preserving machine learning

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- Pros: Much better performance for polynomial evaluations (e.g., addition almost for free)
- Cons: **Not easy** to evaluate **non-polynomial** functions
 - Use **polynomial approximation** (e.g., Taylor, LSA, minimax, etc.)
 - Substitute $\max(a_1, \dots, a_n)$ by the summation $a_1 + \dots + a_n$ (\Leftarrow application-dependent solution)

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**Q. Can we find an efficient polynomial approximation
for Min/Max and Comparison?**



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Propose **efficient approximate algorithms** of Min/Max & Comparison operations for word-wise HEs with **concrete error analysis**.

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■ **Efficiency**

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■ **Applications**

- Top-k-max, and Threshold counting (+ Sorting, Clustering,...)


Key Idea

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- General polynomial evaluation requires $\Theta(\sqrt{deg})$ multiplications [PS'73]
- However, in iterative algorithms, Complexity = $\Theta(\text{Depth}) = \Theta(\log deg) = \Theta(\#iterations)$
- If we use a **structured polynomial** which can be evaluated by iterative algorithms, then we may achieve **much smaller complexity**



Min / Max & Comparison

One-variable expression of Max & Comparison

- $\text{Max}(a, b) = \frac{a+b}{2} + \frac{|a-b|}{2} \quad \Leftrightarrow \quad |a| = \text{Max}(a, 0) = \text{Max}(0, a)$
- $\text{Comp}(a, b) = \chi_{[0, \infty)}(a - b) \quad \Leftrightarrow \quad \chi_{[0, \infty)}(a) = \text{Comp}(a, 0) = \text{Comp}(0, -a)$

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Max = Absolute function & Comp = Step function!

Approximately compute **absolute and step functions** by iterative algorithms

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- $\text{Max}(a, b) = \frac{a+b}{2} + \frac{|a-b|}{2} = \frac{a+b}{2} + \frac{\sqrt{(a-b)^2}}{2}$

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Algorithm 2 Sqrt($x; d$)

Input: $0 \leq x \leq 1, d \in \mathbb{N}$

Output: an approximate value of \sqrt{x} (refer Lemma 2)

```
1:  $a_0 \leftarrow x$ 
2:  $b_0 \leftarrow x - 1$ 
3: for  $n \leftarrow 0$  to  $d - 1$  do
4:    $a_{n+1} \leftarrow a_n \left(1 - \frac{b_n}{2}\right)$ 
5:    $b_{n+1} \leftarrow b_n^2 \left(\frac{b_n - 3}{4}\right)$ 
6: end for
7: return  $a_d$ 
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1. Given $a, b \in [0, 2^\ell)$
2. Scale down $(a, b) \leftarrow \left(\frac{a}{2^\ell}, \frac{b}{2^\ell}\right)$
3. Use **Algorithm 2** for input $(a - b)^2 \in [0, 1)$
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Theorem 1 (Informal). If $d = \theta(\alpha)$ (resp. $d = \theta(\log \alpha)$), the error of $\text{Max}(a, b; d)$ from the true value $\text{Max}(a, b)$ is bounded by $2^{-\alpha}$ for any $a, b \in [0, 1)$ (resp. unif. randomly chosen a, b with high prob.)

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Select the parameter d based on **Theorem 1**

Comparison

Motivation

Sigmoid approximation of the Step function $\chi_{(0,\infty)}$

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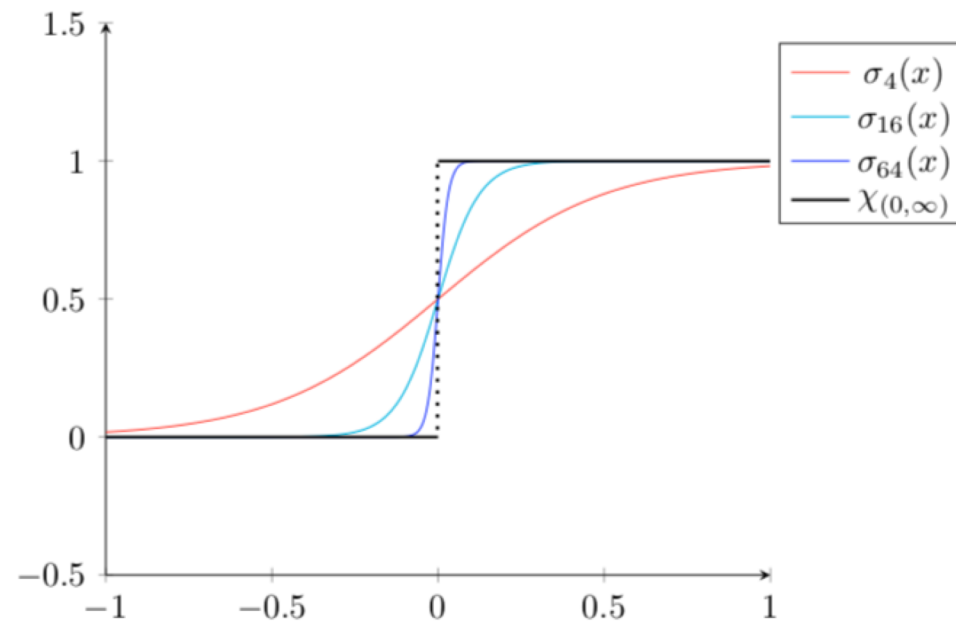


Fig. 1. Approximation of the step function $\chi_{(0, \infty)}$ by scaled sigmoid functions

Comparison

Motivation

Sigmoid approximation of the Step function $\chi_{(0,\infty)}$

$$\text{Comp}(a, b) = \chi_{(0,\infty)}(f(a) - f(b))$$

$$\approx \sigma_k(f(a) - f(b)) := \frac{1}{1+e^{-k(f(a)-f(b))}} = \frac{e^{kf(a)}}{e^{kf(a)}+e^{kf(b)}} \text{ for any strictly increasing function } f$$

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$$\lim_{k \rightarrow \infty} \frac{a^k}{a^k + b^k} = \text{Comp}(a, b)$$

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 **We need an iterative algorithm for inversion!**

Comparison

Goldschmidt's Inverse Algorithm

Algorithm 1 $\text{Inv}(x; d)$

Input: $0 < x < 2$, $d \in \mathbb{N}$

Output: an approximate value of $1/x$ (refer Lemma 1)

1: $a_0 \leftarrow 2 - x$

2: $b_0 \leftarrow 1 - x$

3: **for** $n \leftarrow 0$ **to** $d - 1$ **do**

4: $b_{n+1} \leftarrow b_n^2$

5: $a_{n+1} \leftarrow a_n \cdot (1 + b_{n+1})$

6: **end for**

7: **return** a_d

Convergence Rate:

$$\left| a_d - \frac{1}{x} \right| \leq (1 - x)^{2^{d+1}}$$

For $\frac{1}{2} \leq x \leq \frac{3}{2}$,

$$\left| a_d - \frac{1}{x} \right| \leq 2^{-2^{d+1}}$$

$$\frac{1}{x} = \frac{1}{1 - (1 - x)} \approx (1 + (1 - x))(1 + (1 - x)^2)(1 + (1 - x)^4) \cdots (1 + (1 - x)^{2^d})$$

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 - ⇒ **Normalization**: Inverse operation of $(a^k + b^k)$
 - ⇒ Hard to control the size of $(a^k + b^k)$ if k is too large
 - ⇒ **Iterative Normalization** with much smaller k

Iterative Normalization

1. Scale down $a, b \in (0, 2^\ell)$ into $\left(\frac{1}{2}, \frac{3}{2}\right)$ via mapping $x \mapsto \frac{x+2^{\ell-1}}{2^\ell}$
2. $(a, b) \leftarrow \left(\frac{a}{2} \cdot \text{Inv}\left(\frac{a+b}{2}; d\right), \frac{b}{2} \cdot \text{Inv}\left(\frac{a+b}{2}; d\right)\right)$ (Initial Normalization)

Repeat the following for t times

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The output $\approx \left(\frac{a^{2^t}}{a^{2^t} + b^{2^t}}, \frac{b^{2^t}}{a^{2^t} + b^{2^t}}\right) \approx (a = \max(a, b)?, b = \max(a, b)?)$

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Repeat the following for

3. $(a, b) \leftarrow (a^{2^t} \cdot \text{Inv}(\dots))$

Theorem 2 (Informal). For $t = \Theta(\alpha)$ and $d = \Theta(\log \alpha)$, the error rate of $\text{Comp}(a, b; d, t)$ compared to the true $\text{comp}(a, b)$ is bounded by $2^{-\alpha}$ for $a, b \in \left[\frac{1}{2}, \frac{3}{2}\right]$ satisfying $\frac{\max(a, b)}{\min(a, b)} \geq 1 + 2^{-\alpha}$.

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Asymptotic Optimality of our Method

Approximation Theorems for Min/Max and Comp

Theoretical results on the polynomial approximation of $|x|$ and $\chi_{(0,\infty)}$:

Theorem 3 [Ber'14]

$$\lim_{k \rightarrow \infty} k \cdot \| |x| - p_k \|_{\infty, [-1,1]} = \beta \text{ for some constant } \beta \approx 0.28$$

Theorem 4 [EY'07]

$$\lim_{k \rightarrow \infty} \sqrt{\frac{k-1}{2}} \cdot \left(\frac{1+\epsilon}{1-\epsilon} \right)^{\frac{k-1}{2}} \cdot \| \chi_{(0,\infty)} - q_{k,\epsilon} \|_{\infty, [-1,-\epsilon] \cup [\epsilon,1]} = \frac{1-\epsilon}{2\sqrt{\pi\epsilon}}$$

p_k : degree- k minimax approx. poly. of $|x|$ over the interval $[-1,1]$

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To obtain
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Our Method vs. Minimax Approx.

Overall, to achieve $O(2^{-\alpha})$ error :

		Minimax Approx.	Our Method
min/max		$\Theta(2^{\alpha/2})$	$\Theta(\alpha)$
comparison	$\epsilon = \omega(1)$	$\Theta(\sqrt{\alpha})$	$\Theta(\log^2 \alpha)$
	$\epsilon = 2^{-\alpha}$	$\Theta(\sqrt{\alpha} \cdot 2^{\alpha/2})$	$\Theta(\alpha \log \alpha)$

Table 1. Complexity of our methods and minimax approximation method

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	$\epsilon = 2^{-\alpha}$	$\Theta(\sqrt{\alpha} \cdot 2^{\alpha/2})$	$\Theta(\alpha \log \alpha)$ Quasi-Optimal

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Implementation Results

Max

- Input: **two 8-bit integers a, b** (or fractional numbers in $[0, 1]$ w/ difference $> 2^{-8}$)
- Output: $\max(a, b)$ with 8-bit precision
- Performance

Work	Method	Scheme	Amortized Running time	# of pairs	Error
[CGH+18]	Bit-wise	HElib	≈ 1 ms	1800	0
[CGGI17]		TFHE	≈ 1 ms	-	
Ours	Word-wise	HEAAN	0.73 ms	2^{16}	$< 2^{-8}$

- Ours: on Intel Xeon CPU E5-2620 v4 at 2.10GHz processor with multi-threading (8 threads) turned on.
- HEAAN parameter (with 128-bit security): $\log N = 17$, $\log Q = 930$, $\lambda = 192.2$
- **Theoretical (# iterations): 13**
- **Practical (# iterations): 11**

Comparison

- Input: **two 8-bit integers a, b** (or fractional numbers in $[0, 1]$ w/ difference $> 2^{-8}$)
- Output: $\text{comp}(a, b)$ with 8-bit precision
- Performance

Work	Method	Amortized Running time	# of pairs	Error
Ours	Word-wise	4.72 ms	2^{16}	$< 2^{-7}$

- on Intel Xeon CPU E5-2620 v4 at 2.10GHz processor with multi-threading (8 threads) turned on.
- HEAAN parameters
 - ✓ Comp: $\log N = 17$, $\log Q = 1870$, $\log p = 30$, $\lambda = 108.9$
- # Iterations: $(d, t) = (5, 6)$

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 **YES!** 

If interested, welcome to ia.cr/2019/1234



thank you!