

# A NOVEL SECURE COSINE SIMILARITY COMPUTATION SCHEME WITH MALICIOUS ADVERSARIES

Dexin Yang<sup>1</sup>, Chunjing Lin<sup>2</sup> and Bo Yang<sup>3</sup>

<sup>1</sup>Department of Information, Guangzhou City Polytechnic, Guangzhou, China, 510405

<sup>2</sup>Department of Information, Guangdong Baiyun Institute,  
Guangzhou, China, 510460

<sup>3</sup>School of Computer Science, Shaanxi Normal University, 710062,  
byang@snnu.edu.cn

## ABSTRACT

*Similarity coefficients play an important role in many aspects. Recently, several schemes were proposed, but these schemes aimed to compute the similarity coefficients of binary data. In this paper, a novel scheme which can compute the coefficients of integer is proposed. To the best knowledge of us, this is the first scheme which can resist malicious adversaries attack.*

## KEYWORDS

*Similarity coefficients, Distributed ElGamal encryption, Zero-knowledge proof, Secure two-party computation*

## 1. INTRODUCTION

Cosine similarity is a measure of similarity between two vectors by measuring the cosine of the angle between them. The cosine of 0 is 1, and less than 1 for any other angle; the lowest value of the cosine is -1. The cosine of the angle between two vectors thus determines whether two vectors are pointing in roughly the same direction. Many application domains need this parameter to analyze data, such as privacy-preserving data mining, biometric matching etc.

The functionality of the privacy-preserving cosine similarity for integer data

(Denoted by  $\mathcal{F}_{CC}$ ) can be described as follows. Consider  $P_1$  has a vector  $\mathbf{a} = (a_1, a_2, \dots, a_n)$ ,  $P_2$  has a vector  $\mathbf{b} = (b_1, b_2, \dots, b_n)$ , where  $a_i, b_i \in \mathbb{Z}_p$ . After the computation  $P_1$  gets the result the cosine correlative coefficient  $SC$  and  $P_2$  gets nothing.

**Related works** Secure two-party computation allows two parties to jointly compute some functions with their private inputs, while preserving the privacy of two parties private inputs. Research on the general functionality of secure computation was first proposed in [1] in the semi-honest model. Lately, Goldreich [2], Malkhi [3], Lindell and Pinkas [4, 5] extended in the presence of malicious adversaries.

Even though the general solution of secure multiparty computations has given by Goldreich [6]. However, these general solutions are inefficient for practical uses, because these protocols were constructed based on the boolean circuit or the arithmetic circuit of the functionality. When the circuit of the functionality became complex enough, the complexity of this protocol will be too

lower to tolerate. Till now, the protocol which can resist to the attacks of malicious adversaries were the focus works of cryptographers. Therefore, it is necessary to construct the protocol which can compute cosine correlative coefficient of two vectors in the malicious model.

Kikuchi,Hiroaki et al.[7] gave the first protocol to compute two vectors cosine correlative coefficient based on zero knowledge proof of range and applied this protocol to biometric authentication. This protocol is based on zero-knowledge proofs and Fujisaki-Okamoto commitments[8]. Recently, K.S.Wong et al.[9] proposed a new protocol which can compute the similarity coefficient of two binary vectors in the presence of malicious adversaries. Later, Bo zhang et al.[10] pointed out this scheme is not secure, and another scheme which can overcome the shortage of Wong's scheme is proposed.

**Our results** In this paper, a new protocol which can compute the cosine correlative coefficient is proposed. Our protocol can resist the attacks of malicious adversaries, and we give the standard simulation-based security proof.

Our main technical tools include distributed ElGamal encryption[11] and zero-knowledge proofs of knowledge. The main property of distributed ElGamal encryption is that the parties must cooperate while in decrypting stage because each party has partial decrypt key.

## 2.PRELIMINARIES

### 2.1 Cosine Correlative Similarity

Let  $\mathbf{a} = (a_1, a_2, \dots, a_n)$ ,  $\mathbf{b} = (b_1, b_2, \dots, b_n)$  be two  $n$ - dimensional integer vectors.

We consider the cosine similarity between  $\mathbf{a}$  and  $\mathbf{b}$ ,which will be evaluated in privacy-preserving in later section.

Definition 1 A cosine correlation is a similarity between  $\mathbf{a}$  and  $\mathbf{b}$  defined as

$$\cos(\mathbf{a}, \mathbf{b}) = \frac{\mathbf{a} \cdot \mathbf{b}}{\|\mathbf{a}\| \cdot \|\mathbf{b}\|} = \frac{a_1 b_1 + \dots + a_n b_n}{\sqrt{a_1^2 + \dots + a_n^2} \sqrt{b_1^2 + \dots + b_n^2}}$$

For normalization  $\mathbf{a}, \mathbf{b}(\|\mathbf{a}\| = 1, \|\mathbf{b}\| = 1)$ ,the cosine correlation can be simplified as  $\cos(\mathbf{a}, \mathbf{b}) = \mathbf{a} \cdot \mathbf{b} = a_1 b_1 + \dots + a_n b_n$  where  $\|\mathbf{a}\|$  is a norm of  $\mathbf{a}$ .

The proposed scheme in this paper is focus on computing the cosine correlation coefficient of two normalization vectors  $\mathbf{a}$  and  $\mathbf{b}$ .

### 2.2 Distributed ElGamal Encryption

ElGamal encryption [11] is a probabilistic and homomorphic public-key crypto system. Let  $p$  and  $q$  be two large primes such that  $q$  divides  $p - 1$ .  $G_q$  denotes  $Z_p^*$  unique multiplicative subgroup of order  $q$ . All computations in the remainder of this paper are modulo  $p$  unless otherwise noted. The private key is  $x \in Z_q$ , and the public key is  $y = g^x$  ( $g \in G_q$  is a generator). A message  $m \in G_q$  is encrypted by computing the ciphertext tuple  $(\alpha, \beta) = (my^r, g^r)$  where  $r$  is an arbitrary random number in  $Z_q$ , chosen by the encrypter.

A message is decrypted by computing

$$\frac{\alpha}{\beta^x} = \frac{my^r}{(g^r)^x} = m$$

ElGamal is homomorphic, as the component-wise product of two ciphertexts

$$(\alpha\alpha', \beta\beta') = (mm'y^{r-r'}, g^{r+r'})$$

represents an encryption of the plaintexts product  $mm'$ .

A distributed ElGamal Encryption system [12] is a public-key cryptosystem which key generation algorithm [13] and decryption algorithm is as follows:

**Distributed key generation:** Each participant chooses  $x_i$  at random and publishes  $y_i = g^{x_i}$  along with a zero-knowledge proof of knowledge of  $y_i$ 's discrete logarithm. The public key is  $y = \prod_{i=1}^n y_i$ , the private key is  $x = \sum_{i=1}^n x_i$ . This requires  $n$  multiplications, but the computational cost of multiplications is usually negligible in contrast to exponentiations.

**Distributed decryption:** Given an encrypted message  $(\alpha, \beta)$ , each participant

publishes  $\beta_i = \beta^{x_i}$  and proves its correctness by showing the equality of logarithms of  $y_i$  and  $\beta_i$ . The plaintext can be derived by computing  $\frac{\alpha}{\prod_{i=1}^n \beta_i}$ . Like key generation, decryption can be performed in a constant number of rounds, requiring  $n$  multiplications and one exponentiation.

Same as Bo Zhang et al. [10], we also use an additively homomorphic variation of ElGamal Encryption with distributed decryption over a group  $\mathbb{G}_q$  in which DDH is hard, i.e.,  $E_{pk}(m, r) = (g^r, g^m h^r)$ .

### 2.3 Zero Knowledge Proof

In order to obtain security against malicious adversaries, the participants are required to prove the correctness of each protocol step. Zero knowledge proof is a primitive in cryptography.

In fact, the proposed protocols can be proven correct by only using  $\Sigma$ -protocols. A  $\Sigma$ -protocol is a three move interaction protocol. In this paper, there are four  $\Sigma$ -protocols used as follows.

We denote these associated functionalities by  $\mathcal{F}_{DL}, \mathcal{F}_{EqDL}, \mathcal{F}_{KeyGen}, \mathcal{F}_{IsCipher}$ . Next, we simply describe the associated zero-knowledge protocols:  $\pi_{DL}, \pi_{EqDL}, \pi_{KeyGen}, \pi_{IsCipher}$ .

$\pi_{DL}$ . The prover can prove to the verifier that he knows the knowledge of the solution  $x$  to a discrete logarithm.

$$R_{DL} = \{((G_q, q, g, h), x) \mid h = g^x\}$$

$\pi_{EqDL}$ . The prover can prove to the verifier that the solutions of two discrete logarithm problems are equal.

$$R_{KeyGen} = \{((G_q, q, g, g_1, g_2, g_3), x) | g_1 = g^x \wedge g_3 = g_2^x\}.$$

$\pi_{KeyGen}$ . The prover can prove to the verifier that the generation of ElGamal encryption is valid.

$$R_{KeyGen} = \{((G_q, q, g), s_1, s_2) | h = g^{s_1+s_2}\}$$

$\pi_{Encipher}$ . The prover can prove to the verifier that the ciphertext of ElGamal encryption is valid

$$R_{Encipher} = \{(G_q, q, g, h), m\} | (c_1 = g^r \wedge c_2 = g^m h^r)\}$$

### 3. THE PROPOSED SCHEME

In this section, we give out the protocol ( $\Pi_{SC}$ ) which computes the coefficient of two integer vectors in the presence of malicious adversaries. The ideal functionality of coefficient  $\mathcal{F}^{SC}$  is as follows:

$$((a_1, a_2, \dots, a_n), (b_1, b_2, \dots, b_n)) \mapsto (SC, \lambda)$$

where  $\lambda$  denotes  $P_2$  gets nothing after the protocol execution,  $SC$  denotes the cosine coefficient between two vectors  $\mathbf{a}, \mathbf{b}$ . In the ideal model,  $P_1$  sends his private input  $\mathbf{a}$  to the third trusted party (TTP), similarly  $P_2$  sends his private input  $\mathbf{a}$  to TTP. Finally, TTP sends  $SC$  back to  $P_1$ , and nothing to  $P_2$ .

The building blocks of our protocol include distributed ElGamal encryption and zero-knowledge proofs. The reason we choose distributed ElGamal encryption rather than original ElGamal encryption is the distributed ElGamal encryption is less complexity in protocol.

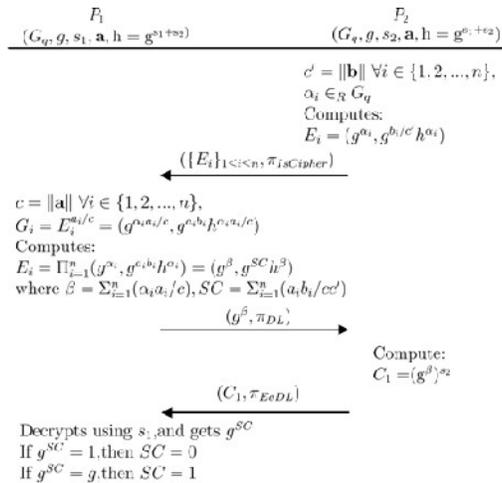


Fig 1 The proposed scheme

The protocol ( $\Pi_{SC}$ ) (Fig 1) is as follows:

-Inputs: The input of  $P_1$  is a  $n$  dimensional integer vector  $\mathbf{a} = (a_1, a_2, \dots, a_n)$ . Similarly,  $P_2$ 's input is  $\mathbf{b} = (b_1, b_2, \dots, b_n)$ .

-Auxiliary Inputs: Both parties have the security parameter  $1^\kappa$ .

-The protocol:

1.  $P_1, P_2$  engage in the protocol  $\pi_{KeyGen}(1^\kappa, 1^\kappa)$  to generate the public key  $pk = (G_q, g, h = g^{s_1-s_2})$ , and the private key  $(s_1, s_2)$ , shared by  $P_1, P_2$  respectively.

2.  $P_2$  computes:  $c' = \|\mathbf{b}\|$ ,  $E_i = (g^{\alpha_i}, g^{b_i/c'} h^{\alpha_i})$ ,  $i \in \{1, 2, \dots, n\}$ , and sends  $E_i$  to  $P_1$ . The parties run the zero-knowledge proof of knowledge  $\pi_{iscipher}$ , allowing  $P_1$  to verify that the ciphertext  $E_i$  is valid.

3. Upon receiving the  $E_i$  from  $P_2$ , the  $P_1$  computes:

$$c = \|\mathbf{a}\|, \forall \mathbf{a}_i, \mathbf{i} \in \{1, 2, \dots, n\}, \quad G_i = E_i^{\alpha_i/c} = (g^{\alpha_i a_i/c}, g^{a_i b_i/c} h^{\alpha_i a_i/c}),$$

$$E_{SC} = \prod_{i=1}^n G_i = (g^{\sum_{i=1}^n (\alpha_i a_i/c)}, g^{\sum_{i=1}^n (a_i b_i/c)} h^{\sum_{i=1}^n (\alpha_i a_i/c)}) = (g^\beta, g^{SC} h^\beta)$$

where  $\beta = \sum_{i=1}^n (\alpha_i a_i/c)$ ,  $SC = \sum_{i=1}^n (a_i b_i/c)$ . and sends  $E_{SC}$  to party  $P_2$ . The parties run the zero-knowledge proof of knowledge  $\pi_{iscipher}$ , allowing  $P_2$  to verify that the ciphertext  $E_{SC}$  is valid.

4. Upon receiving the  $(g^\beta, \pi_{DL})$  from  $P_1$ ,  $P_2$  computes  $C_1$  using his private key  $s_2$  as:  $C_1 = (g^\beta)^{s_2}$ , and send  $C_1$  to  $P_1$ . The parties run the zero-knowledge proof of knowledge  $\pi_{EqDL}$ , allowing  $P_1$  to verify that  $C_1$  is valid.

5. Upon receiving the  $C_1$  from  $P_2$ ,  $P_1$  decrypts and obtains  $g^{SC}$ , where  $SC$  is the cosine coefficient of the two vectors  $\mathbf{a}, \mathbf{b}$ .

At last,  $P_1$  evaluates  $SC$  as follows.

(a) If  $g^{SC} = 1$ , then  $SC = 0$ ;

(b) If  $g^{SC} = g$ , then  $SC = 1$ .

#### 4. SECURITY ANALYSIS

**Theorem 1** Assume that  $\pi_{DL}, \pi_{EqDL}, \pi_{KeyGen}, \pi_{IsCipher}$  are as described in section 2 and that  $(Gen, E, D)$  is the ElGamal scheme. The  $\Pi_{SC}$  correctly evaluates the cosine coefficient of two  $n$ -dimension variables in the presence of malicious adversaries.

The proof of this theorem 1 is obviously.

**Theorem 2** Assume that  $\pi_{DL}, \pi_{EqDL}, \pi_{KeyGen}, \pi_{IsCipher}$  are as described in section 2 and that  $(Gen, E, D)$  is the ElGamal scheme. The  $\Pi_{SC}$  securely evaluates the cosine coefficient of two  $n$ -dimension variables in the presence of malicious adversaries.

Proof: We prove this theorem in the hybrid model, where a third trusted party is introduced to compute the ideal functionality  $\mathcal{F}_{DL}, \mathcal{F}_{EqDL}, \mathcal{F}_{KeyGen}, \mathcal{F}_{IsCipher}$ . As usual, we analyze two cases as  $P_1$  is corrupted and  $P_2$  is corrupted separately.

**$P_1$  is corrupted.** Assume that  $P_1$  is corrupted by adversary  $\mathcal{A}$  with the auxiliary input  $z$  in the real model. We construct a simulator  $\mathcal{S}$ , who runs in the ideal model with the third trusted party computing the functionality  $F_{DC}$ .  $\mathcal{S}$  works as follows.

1.  $\mathcal{S}$  is given  $\mathcal{A}$ 's input and auxiliary input, and invokes  $\mathcal{A}$  on these values.
2.  $\mathcal{S}$  first emulates the trusted party for  $\pi_{KeyGen}$  as follows. It first two random elements  $s_1, s_2 \in \mathbb{Z}_q$ , and hands  $\mathcal{A}$   $s_1$  and the public key  $(\mathbb{G}_1, q, g, h = g^{s_1 - s_2})$ .
3.  $\mathcal{S}$  receives from  $P_2, n$  encryptions and  $P_2$ 's input for the trusted party for  $F_{IsCipher}$ , then define  $\mathcal{A}$ 's inputs as  $\mathbf{b}$ .
4. Then  $\mathcal{S}$  sends  $\mathbf{b}$  to the trusted party to compute  $F_{SC}$  to complete the simulation in the ideal model. Let  $l_{DC}$  be the returned value from the trusted party.
5. Next  $\mathcal{S}$  randomly chooses  $\mathbf{a}' = (a'_1, a'_2, \dots, a'_n)$  conditioned on that the cosine coefficient equals to  $l_{DC}$ .  $\mathcal{S}$  completes the execution as the honest party  $P_2$  would on inputs  $\mathbf{a}'$ .
6. If at any step,  $\mathcal{A}$  sends an invalid message,  $\mathcal{S}$  aborts sends  $\perp$  to the trusted party for  $F_{DC}$ . Otherwise, it outputs whatever  $\mathcal{S}$  does.

The difference between the above simulation and the real hybrid model is that  $\mathcal{S}$  who does not have the real

$P_1$ 's input  $\mathbf{a}$ , simulates following steps with the randomly chosen  $\mathbf{a}$  under the condition that the output of them are the same. The computational distinguishability of them can be deduced from the semantic security of ElGamal encryption. In other words, if  $\mathcal{A}$  can distinguish the simulation from the real execution, we can construct a distinguisher  $\mathcal{D}$  to attack the semantic security of ElGamal encryption.

**$P_2$  is corrupted.** The proof of this part is similar with above. We construct a simulator  $\mathcal{S}$  in the ideal model, based on the real adversary  $\mathcal{A}$  in the real model.  $\mathcal{S}$  works as follows.

1.  $\mathcal{S}$  is given  $\mathcal{A}$ 's input and auxiliary input, and invokes  $\mathcal{A}$  on these values.
2.  $\mathcal{S}$  first emulates the trusted party for  $\pi_{KeyGen}$  as follows. It first two random elements  $s_1, s_2 \in \mathbb{Z}_q$ , and hands  $\mathcal{A}$   $s_1$  and the public key  $(\mathbb{G}_1, q, g, h = g^{s_1 - s_2})$ .
3.  $\mathcal{S}$  randomly chooses  $\mathbf{b}' = (b'_1, b'_2, \dots, b'_n)$ , then encrypts them using the public key.
4. Next,  $\mathcal{S}$  sends the ciphertexts to  $\mathcal{A}$ , and proves to  $\mathcal{A}$  that all the ciphertexts is valid using  $\pi_{IsCipher}$ .
5.  $\mathcal{S}$  receives from  $\mathcal{A}$   $n$  ciphertexts and  $\mathcal{A}$ 's input to the trusted party for  $F_{IsCipher}$ , then defines  $\mathcal{A}$ 's inputs as  $\mathbf{b}'$ .
6. The  $\mathcal{S}$  completes the next step as the honest  $P_1$ .
7. If at any step,  $\mathcal{A}$  sends an invalid message,  $\mathcal{S}$  aborts sends  $\perp$  to the trusted party for  $F_{DC}$ . Otherwise  $\mathcal{S}$  sends  $\mathbf{b}'$  to the trusted party computing  $F_{SC}$ , and outputs whatever  $\mathcal{S}$  does.

Similar to the case  $P_1$  is corrupted, the difference between the simulation and the real model is

that  $\mathcal{S}$  uses  $\mathbf{b}'$  as  $P_2$ 's input. However,  $\mathbf{b}'$  is encrypted by the public key of a semantic security ElGamal encryption. Same as the above, the analysis of this simulation distribution can be assured by the definition of zero-knowledge proof and semantic security of a public-key encryption.

In summary, we complete the proof of  $\Pi_{SC}$  in the presence of malicious adversaries.

## 5. CONCLUSION

Similarity coefficients (also known as coefficients of association) are important measurement techniques used to quantify the extent to which objects resemble one another. There are various similarity coefficients which can be used in different fields. Cosine similarity is a measure of similarity between two vectors by measuring the cosine of the angle between them. In this paper, a new scheme which can compute the cosine correlative of two integer vectors in the presence of malicious adversaries.

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### Authors

Dexin Yang received his Ph.D. degree at South China Agricultural University. Now he is a lecturer of Guangzhou City Polytechnic. His main research topics are cryptography and information security.



Bo Yang received his Ph.D. degree at Xidian University in China. Now he is a professor of Shaanxi Normal University. His main research topics are cryptography and information security.



Chunjing Lin received his master degree at Xidian University in China. Now he is a professor of Guangdong Baiyun Institute. His main research topics are embedded system and information processing

