# 南 華 大 學 資訊管理學系 碩士論文

一個"安全不可追踪之離線電子現金系統"的改善方法 Improvement on "Secure untraceable off-line electronic cash system"



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中華民國 106 年 1 月 5 日

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# 資訊管理學系

#### 士學位論文' 碩

一個"安全不可追踪之離線電子現金系統"的改善方法:

Improvement on "Secure untraceable off-line

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指導教授: 周志賢 博士

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## 周秀雲 謹誌

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# 一個"安全不可追踪之離線電子現金系統"的改善方法

### 學生:周秀雲 2000 2000 2000 指導教授:周志賢 博士

# 南 華 大 學 資訊管理學系碩士班

摘要

最近,Baseri 等人 提出了一種安全的,不可追踪的離線電子現金系統。 他們聲稱,他們的計劃可以實現電子現金系統的安全要求,如不可追踪 性, 匿名性, 不可連接性, 雙重花費檢查, 不可偽造性, 日期附加性和 防止偽造硬幣。 他們進一步證明了通過使用解離散對數問題的難度而達 到不可偽造性的安全特徵。 然而,在密碼分析後,我們發現該方案不能 滿足不可追踪性的安全要求。 因此,我們修改該方法以期達到具有這項 功能,這在電子現金系統中是相當重要的。

關鍵詞:數字簽名,離散對數問題,密碼分析,RSA,電子商務和支付

# **Improvement on "Secure untraceable off-line**

# **electronic cash system"**

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# ABSTRACT

Recently, Baseri et al. proposed a secure, untraceable off-line electronic cash system. They claimed that their scheme could achieve the security requirements of an e-cash system, such as untraceability, anonymity, unlinkability, double-spending checking, unforgeability, date-attachability, and preventing forging coins. They further proved the unforgeability security feature by using the hardness of discrete logarithm problem. However, after cryptanalysis, we determined that the scheme could not satisfy the untraceability security feature requirement. Therefore, we modified the method to include this desired functionality, which is considerably important in an e-cash system.

**Keywords:** digital signatures, discrete logarithm problem, cryptanalysis, RSA, electronic commerce and payment

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## **Improvement on "Secure untraceable off-line electronic cash system"**

## **1. Introduction**

There have been many cryptographic scientists working within the field of e-cash system design [1-33] since Chaum [11] in 1982 first proposed the concept of e-cash. E-cash's properties are similar to paper cash such as anonymity, verifiability, and unforgeability. An e-cash system typically contains three roles: customer, bank, and merchant; and three protocols: withdrawal, payment, and deposit. In the protocol design principle, the user's identity cannot be revealed to the outside world to ensure his purchasing privacy. It can only be disclosed when double-spending or an illegal transaction occurs. In an off-line e-cash scheme, the bank cannot prevent double-spending on-line. Therefore, it must have the ability to revoke the anonymity of an illegal user. In 2013, Baseri et al. [27] pointed out that Eslami et al.'s untraceable off-line electronic cash system [17] is flawed. It is vulnerable to three attacks: double-spending attack, expiration date forgery, and frauds on the exchange protocol. Further, they proposed an excellent, untraceable off-line e-cash system and claimed that their scheme exhibits anonymity, double-spending detection, unforgeability, date attachability properties, and forgery prevention. Meanwhile, they demonstrated the reasons why their scheme was immune to the three vulnerable faults of the Eslami et al.'s scheme. However, upon a closer examination, we discovered that it does not support the untraceability property. Therefore, to enhance its security, we modified their scheme to include this feature. We demonstrate the enhancement in this article.

The remainder of this paper is organized as follows. In Section 2,we review Baseri et al.'s scheme. In section 3 ,we show the weakness of their scheme. Section 4 modified the scheme to include the untraceability property. Section 5 analyzes it security, and Section 6 makes a conclusion.

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#### **2. Review of Baseri et al.'s scheme**

Baseri et al.'s e-cash scheme [27] consists of four participants: a central authority, a bank, a spender, and a merchant. It contains five phases: initialization, withdrawal, payment, deposit, and exchange. They use Chaum's signature to design the scheme and adopt a RSA-based method to attach time to the structure of the signature. In this article, we only review the withdrawal and payment protocols to illustrate its weakness. As for the definitions of the notations used, please refer to the original article.

## **2.1 Withdrawal protocol**

The central authority sets specific public parameters that includes two publicly known elements,  $g_1$ ,  $g_2$ , and the bank's two RSA public/private key-pairs (( $(e_B, n)$ , $1/e_B$ ) and  $((e_B, n), 1/e_B)$ , such that  $e_B \ge e_B$ . Before withdrawing a coin, the spender must prove his account ownership to the bank. The spender proves his identity in a manner similar to a classical withdrawal from an account. In addition, the bank periodically publishes the fresh time by using two parameters, *t* and  $e_B * t$  (mod  $\phi(n)$ ), where *t* is a constant during the period and is used to synchronize the customers, and  $e_B *t$  acts as a public key for the bank and is chosen in such a manner that its reverse exists. The coin is represented by a six-tuple  $(A', B, s_1, s_2, s_3, t)$ . The withdrawal protocol is described as follows and also shown in Fig. 1.

Step 1. The spender S:

- (a) Chooses three random numbers,  $x_1, x_2 \in_R Z$  $\overline{x}_1, \overline{x}_2 \in_R \mathbb{Z}_{e_B}^*$  and  $s \in_R \mathbb{Z}_n^*$ , and two blinding factors,  $b_1, b_2 \in \mathbb{Z}_n^*$ .
- (b) Computes:  $A' = A^s \pmod{n}$ ,  $B = g_1^{x_1} g_2^{x_2} \pmod{n}$ ,  $w_1 = Bb_1^{e_B} \pmod{n}$ , and  $w_2 = (A + B)b_2^{e_B t} \pmod{n}.$
- (c) Sends  $w_1, w_2, t$  to the bank.

Step 2. The bank B:

- (a) Checks the validity of the Date/Time slip.
- (b) Signs  $w_1, w_2$  by computing:

 $O_2 = w_1^{1/e_B}$  (mod),  $O_3 = w_2^{1/(e_B * t)}$  (mod *n*).

(c) Sends  $O_2$  and  $O_3$  to the spender.

Step 3. The spender S:

- (a) Verifies the signatures of the bank on  $A'$ ,  $w_1$ ,  $w_2$ .
- (b) Obtains the signatures of the bank on  $A'$ ,  $B$ , and  $A' + B$ , that are signed with private keys  $1/e_B$ ,  $1/e_B$ , and  $(1/(e_B * t))$ , respectively:  $s_1 = O_1^s$  (m o **d**) = sign<sub>B</sub>(A'),  $s_2 = O_2 / b_1 \pmod{n} = \text{sign}_B(B),$  $s_3 = O_3 / b_2 \pmod{n} = \text{sign}_B(A' + B).$

The coin is  $(A', B, s_1, s_2, s_3, t)$ .



Fig. 1: The withdraw protocol of Baseri et al.'s scheme

### **2.2 Off-line payment protocol**

The off-line payment protocol is described as follows and also depicted in Fig. 2. Step 1. The spender S:

(a) Sends  $(A', B, s_1, s_2, s_3, t)$  to the merchant M.

Step 2. The merchant M:

- (a) Verifies whether  $A' \neq 1$ ,
- (b) Checks the coin's expiration date,
- (c) Verifies the signatures  $s<sub>1</sub>$ , using the public key  $e<sub>B</sub>$ ,  $s<sub>2</sub>$  using the public key  $e<sub>B</sub>$ , and  $s<sub>3</sub>$ the public key  $(e_B * t)$ ,
- (d) Computes the challenge  $d = H(A', B, ID_M, date \parallel time)$ , where *H* is the hash function determined in the initialization phase,  $ID_M$  is the merchant's identity, and *date*∥*time* represents the transaction's date and time.
- (e) Sends *d* to the spender.

Step 3. The spender S:

(a) Computes:  $r = d\mu$ <sup>2</sup> + x<sup>1</sup> (m

$$
r_1 = aus + x_1 \text{ (mod } e_B),
$$

 $r_2 = ds + x_2 \pmod{e_B}.$ 

(b) Sends  $r_1$  and  $r_2$  to the merchant.

Step 4. The merchant M:

(a) Accepts the coin if  $g_1^{r_1} g_2^{r_2} = A'^d B$ .

spender		merchant
	$A', B, s_1, s_2, s_3, t$	Verify $A' \neq 1$
		Check the coin's expiration date
		Verify the signature $s_1, s_2, s_3$
	d	$d = H(A', B, ID_M, date    time)$
$r_1 = dus + x_1 \pmod{e_B}$		
$r_2 = ds + x_2 \pmod{e_B}$	$r_1, r_2$	$\rightarrow$ $g_1^{r_1}g_2^{r_2} = A'^d B$
		Accepts the coin

Fig. 2: The payment protocol of Baseri et al.'s scheme

#### **3. Weakness of this scheme**

An insider can collect the transmitted message on the Internet and obtain information as follows:

- (1) From the messages in a withdrawal protocol execution, the attacker can acquire the values,  $w_1, w_2, t, O_2$ , and  $O_3$ .
- (2) From the messages in an off-line payment protocol, the attacker can acquire the coin  $(A', B, s_1, s_2, s_3, t)$ .

Assuming that the attacker has gathered all m (with  $m \leq 2^q$ , where q is the security parameter, e.g.,  $q = 80$ ) coins  $(A_i, B_i, S_{i1}, S_{i2}, S_{i3}, t_i)$  for  $I = 1$  to *m*, he then can launch an off-line attack for the *m* coins using the following methods:

- (1) He computes  $Q_2^{\epsilon_B} = w_1 = Bb_1^{\epsilon_B} \pmod{n}$  . From this equation, he obtains  $b_1^{e_B} = O_2^{e_B}$  /  $B(\text{mod } n)$ . Although, he cannot determine the correct value of *B*, with the help of the *m* observed coins  $(A_i, B_i, s_{i1}, s_{i2}, s_{i3}, t_i)$ he can compute  $b_{i1}^{e'_B} = \frac{e'_B}{2}$  /  $B_i$  (mod *n*) =  $w_1$  /  $B_i$  (mod *n*), for  $I = 1$  to *m*. Then, he randomly chooses  $a, f \in z_n^*$ , forms the value  $w_{i1} = a^{e_n}b_{i1}^e$  $a^{e_B}b_i^{e_B} \pmod{n}$ , and executes the withdrawal protocol by sending  $w_{i1}$ , f, and t to the bank for  $acquiring, O'_2 = w_1^{1/e_b} = ab_{i1} \pmod{n}, O'_3 = f^{1/e_{b*1}} \pmod{n}$ . Then, he can deduce  $b_{i1}$ using the value  $a^{-1} \pmod{n}$ .
- (2) By computing, he determines if  $O'_2 = s_{i2} \cdot b_{i1}$ .

If equation (2) is true, the insider knows that the e-cash  $(A_i, B_i, S_{i1}, S_{i2}, S_{i3}, t_i)$  is related to the parameters  $w_{i1}, w_{i2}, t, O'_2$ , and  $O'_3$  in a specific withdrawal protocol. Otherwise, he continues through the remaining *m*-1 coins. Obviously, he will determine one coin that satisfies the equation. Therefore, the feature of untraceability is violated. Even if  $m \geq 2^q$ , the attacker can use the parameter *t*, observed in the withdrawal protocol, to filter the coins that have the same time *t*, and then launch the two-step attack shown above.

#### **4. Modification**

From the weakness found in Section 3, we note the key point is that the insider can use  $b_i^{e_B} (= O_2^{e_B} / B_i \text{ (mod } n) )$  to produce  $w_{i1}$  (equals to  $a^{e_B} b_{i1}^{e_i}$  $a^{e_B}b_{i1}^{e_B} \pmod{n}$  and send it to the bank for obtaining  $b_{i1}$ , to see if  $O'_2 = s_{i2} \cdot b_{i1}$  holds. To further disguise the relationship between  $O'_2$ and  $s_{i2}$  in the original scheme, we introduce two new parameters,  $b_3 \in z_n, x_3 \in z_n^*$ , and modify  $w_1 = b_3^{e'_B} B b_1^{e'_B} \pmod{n}$  which is  $B b_1^{e'_B}$  $\int_1^{e/p}$  in the original scheme, add another parameter  $w_{11} = (b_3 x_3)^{e'_B} \pmod{n}$ . Then, the spender sends  $w_1, w_1, w_2, t$  to the bank in the withdraw phase. The bank will return  $O_2$ ,  $O_{22}$ , and  $O_3$ .  $O_2$  from the bank will now become  $w_1^{1/e_B}$  (mod *n*) =  $b_3 B^{1/e'_B} b_1$  .Subsequently, the original value  $s_2 = O_2 / b_1 \pmod{n} = B^{1/e'_B}$  $B_2 = O_2 / b_1 \pmod{n} = B^{1/e'_B}$  will be modified to  $s_2 = O_2 \cdot O_{22-x3} / b_1 b_3^2 \pmod{n} = B^{1/e'_B}$  $D_2 = O_2 \cdot O_{22-x3} / b_1 b_3^2 \pmod{n} = B^{1/e'_B}$ . For clarity, we show the definitions of used notations in Table 1 and show the modification result of the withdraw protocol in Fig. 3.





#### **5. Security analysis**

If an attacker launches the above attack on our modification.

(1) He randomly chooses  $a, f \in z_n^*$ , forms the value  $w_{i1} = a^{e'_B}b_{i3}^{e'_B}b_{i1}^{e'_B}$  (mod *n*) *i e i e i*  $=a^{e'_B}b_{i3}^{e'_B}b_{i1}^{e'_B} \pmod{n},$ 

 $w_{i1} = b_i^{e'_B} x_3^{e'_B} \pmod{n}$ ,  $w_{i2} = f \pmod{n}$ , and executes the withdrawal protocol by sending  $w_{i1}$ ,  $w_{i1}$ ,  $w_{i2}$ , and t to the bank for acquiring  $O'_2 = w_1^{1/e'_B} = ab_{i3}b_{i1}(\text{mod }n)$ ,  $O'_{22} = b_{i3}x_3$  (mod *n*),  $O'_3 = f^{1/e_{Bn}} \pmod{n}$ . Then, although he can acquire the multiplication  $b_{i3} \cdot b_{i1}$  with the value of  $a^{-1}$ , however, he can not deduce  $b_{i3}$ ,  $b_{i1}$ ,  $x_3$  individually.



Fig. 3: The withdraw protocol after modification

(2) Although, he knows  $s_2 = O_2 \cdot O_{22-x3} / b_3^2 b_1$ 2  $s_2 = O_2 \cdot O_{22-x3} / b_3^2 b_1$ , however, without  $x_3^{-1}$ 3  $x_3^{-1}$  from  $O'_{22} (= b_{i3} x_3)$ , he cannot deduce the value of  $b_{i3}$ . Without the knowledg of  $b_{i3}$ , he therefore cannot determine the value  $b_{i1}$  from the acquired multiplication  $b_{i3} \cdot b_{i1}$ .

In short, although he knows  $b_{i3} \cdot b_{i1}$ , however, without the value of  $b_{i3}$ , he cannot determine the values  $b_{i1}$ , and without  $b_{i3}$ , he cannot deduce the value  $x_3$  from  $O'_{22}$ . Accordingly, the modification defeat the weakness which we found in Baseri et al.'s scheme, and therefore we successfully enhance its security of untraceability.

#### **6. Conclusion**

In this paper, we showed that Baseri et al.'s untraceable off-line e-cash scheme is flawed, because it suffers from traceability. We modified the scheme to avoid this security weakness. From the security analysis shown in Section 5, we see that we have corrected the security issue.

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