# MP-SPDZ - A Versatile Framework for Multi-Party Computation 

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## Secure Multiparty Computation



## Unifying MPC: Black Box



Parties

- Have handles to values
- Don't know the values
- Can input values
- Can agree on computations creating new values
- Can agree on outputting values


## Unifying MPC: Basic Operations

Communication
Addition
Multiplication
$x$
$\checkmark$

## Multiplication with Random Triple

 (Beaver Randomization)Have: $x, y$, addition in black box
Want: x-y

## Multiplication with Random Triple

 (Beaver Randomization)Have: $x, y$, addition in black box
Want: $x \cdot y$

$$
\begin{aligned}
x \cdot y & =(x+a-a) \cdot(y+b-b) \\
& =(x+a) \cdot(y+b)-(y+b) \cdot a-(x+a) \cdot b+a \cdot b
\end{aligned}
$$

## Multiplication with Random Triple

 (Beaver Randomization)Have: $x, y$, addition in black box, $(a, b, a \cdot b$ for random $a, b)$
Want: x-y

$$
\begin{aligned}
& x \cdot y=(x+a-a) \cdot(y+b-b) \\
&= \underset{\substack{(x+a)}(y+b)-(y+b) \cdot a}{ } \\
& \begin{array}{c}
\text { Masked and revealed } \\
\text { (one-time pad) }
\end{array} \\
& \text { (preprocessed) }
\end{aligned}
$$

## Scaling Up: I/O Parallelization

$$
\begin{aligned}
& z=x \cdot y \\
& u=z \cdot w
\end{aligned}
$$

$$
\begin{aligned}
& z=x \cdot y \\
& u=v \cdot w
\end{aligned}
$$

## Scaling Up: I/O Parallelization

$$
\begin{aligned}
& z=x \cdot y \\
& u=z \cdot w
\end{aligned}
$$

$$
\begin{aligned}
& z=x \cdot y \\
& u=v \cdot w
\end{aligned}
$$

1. Compute $z$
2. Compute $z$ and $u$
3. Compute $u$

## Goal: Automatize I/O Parallelization

Manual parallelization is tedious:

$$
\begin{array}{ll}
x_{10}=x_{2} \cdot x_{3} & x_{20}=x_{4}+x_{6} \\
x_{11}=x_{8}+x_{4} & x_{21}=x_{16}+x_{2} \\
x_{12}=x_{10} \cdot x_{1} & x_{22}=x_{0}+x_{12} \\
x_{13}=x_{7}+x_{9} & x_{23}=x_{22}+x_{14} \\
x_{14}=x_{7} \cdot x_{1} & x_{24}=x_{11}+x_{19} \\
x_{15}=x_{9}+x_{12} & x_{25}=x_{4} \cdot x_{19} \\
x_{16}=x_{13} \cdot x_{14} & x_{26}=x_{23} \cdot x_{9} \\
x_{17}=x_{0}+x_{11} & x_{27}=x_{7} \cdot x_{5} \\
x_{18}=x_{11} \cdot x_{15} & x_{28}=x_{13}+x_{21} \\
x_{19}=x_{13} \cdot x_{7} & x_{29}=x_{14}+x_{27}
\end{array}
$$

$$
\begin{aligned}
& x_{30}=x_{19} \cdot x_{1} \\
& x_{31}=x_{16}+x_{26} \\
& x_{32}=x_{0} \cdot x_{10} \\
& x_{33}=x_{26}+x_{32} \\
& x_{34}=x_{7}+x_{3} \\
& x_{35}=x_{9} \cdot x_{29} \\
& x_{36}=x_{33}+x_{22} \\
& x_{37}=x_{29} \cdot x_{24} \\
& x_{38}=x_{16}+x_{23} \\
& x_{39}=x_{15}+x_{37}
\end{aligned}
$$

$$
\begin{aligned}
& x_{40}=x_{12} \cdot x_{39} \\
& x_{41}=x_{34}+x_{7} \\
& x_{42}=x_{32}+x_{5} \\
& x_{43}=x_{12}+x_{26} \\
& x_{44}=x_{43} \cdot x_{38} \\
& x_{45}=x_{38}+x_{14} \\
& x_{46}=x_{44} \cdot x_{27} \\
& x_{47}=x_{22}+x_{24} \\
& x_{48}=x_{39} \cdot x_{38} \\
& x_{49}=x_{21} \cdot x_{3}
\end{aligned}
$$

$$
\begin{aligned}
& x_{50}=x_{28}+x_{16} \\
& x_{51}=x_{15}+x_{38} \\
& x_{52}=x_{50} \cdot x_{46} \\
& x_{53}=x_{19}+x_{2} \\
& x_{54}=x_{20} \cdot x_{13} \\
& x_{55}=x_{21}+x_{22} \\
& x_{56}=x_{19} \cdot x_{6} \\
& x_{57}=x_{46}+x_{1} \\
& x_{58}=x_{38} \cdot x_{55} \\
& x_{59}=x_{47}+x_{29}
\end{aligned}
$$

## Use Case: Parallel Maximum

```
from util import max
M = sint.Matrix(n_rows, n_cols)
res = sint.Array(n_rows)
# populate M
for i in range(n_rows):
    res[i] = M[i][0]
    for j in range(1, n_cols):
        res[i] = max(res[i], M[i][j])
```


## Want

Maximum of every row
Without optimization
n_rows * (n_cols - 1) rounds of max
MP-SPDZ optimization
n_cols - 1 rounds of max

## Use Case: Parallel Maximum

```
from util import max, tree_reduce
M = sint.Matrix(n_rows, n_cols)
res = sint.Array(n_rows)
# populate M
for i in range(n_rows):
    res[i] = tree_reduce(max, M[i])
```


## Want

Maximum of every row
Without optimization
n_rows * log(n_cols) rounds of max
MP-SPDZ optimization
$\log \left(n_{\text {_cols }}\right)$ rounds of max

## Toolchain Overview



Compiler

- Implemented in Python
- Optimization (reduce network rounds)
- Library for various arithmetic: integer, fractional, mathematical
- Machine learning functionality

Virtual machine

- One per protocol
- Implemented in C++
- Optimized for speed

Section 2

Machine Learning

## Privacy-Preserving Machine Learning



Outsourced training

- Data owners share their inputs among computing parties
- Computing parties train a model securely using MPC
- Output model OR use it for secure inference


## Deep Learning

- Established supervised machine learning concept (known input-output combinations)
- Computation as chain of functions (layers)
- Some functions have parameters to be changed during training
- Function quantifying quality (loss)
- Chain rule allows changing of parameters toward minimizing loss (backward propagation)


## Secure Deep Learning Building Blocks

Quantization
Represent $x$ as $\left\lfloor x \cdot 2^{f}\right\rceil$ to use integer computation for fractional numbers.
Mathematical functions

- Comparison
- Division
- Exponentiation
- Logarithm
- Square root


## MNIST - Handwritten Digit Recognition

| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 |
| 2 | 2 | 2 | 2 | 2 | 2 | 2 | 2 | 2 | 2 | 2 | 2 | 2 | 2 | 2 | 2 |
| 3 | 3 | 3 | 3 | 3 | 3 | 3 | 3 | 3 | 3 | 3 | 3 | 3 | 3 | 3 | 3 |
| 4 | 4 | 4 | 4 | 4 | 4 | 4 | 4 | 4 | 4 | 4 | 4 | 4 | 4 | 4 | 4 |
| 5 | 5 | 5 | 5 | 5 | 5 | 5 | 5 | 5 | 5 | 5 | 5 | 5 | 5 | 5 | 5 |
| 6 | 6 | 6 | 6 | 6 | 6 | 6 | 6 | 6 | 6 | 6 | 6 | 6 | 6 | 6 | 6 |
| 7 | 7 | 7 | 7 | 7 | 7 | 7 | 7 | 7 | 7 | 7 | 7 | 7 | 7 | 7 | 7 |
| 8 | 8 | 8 | 8 | 8 | 8 | 8 | 8 | 8 | 8 | 8 | 8 | 8 | 8 | 8 | 8 |
| 9 | 9 | 9 | 9 | 9 | 9 | 9 | 9 | 9 | 9 | 9 | 9 | 9 | 9 | 9 | 9 |

- "Hello world" of machine learning
- Input: $28 \times 28$ gray-scale
- Output: 0-9
- Demonstrates utility of convolution (local linear function)

[^0]https://commons.wikimedia.org/w/index.php?curid=64810040

## Results for LeNet



- Convolutional neural network by LeCun et al.
- 4 linear layers
- AMSgrad optimizer (improved stochastic gradient descent)
- Co-located AWS c5.9xlarge
- Time per epoch: 9 minutes
- 1 hour for $99 \%$ accuracy

Section 3

## Outlook

## Secure Computation Suitability

More suitable

- Small input/output: e.g. mathematical functions
- Predictable computation path: e.g. matrix multiplication

Less suitable: data-dependent computation path

- Graph algorithms
- Dictionary data structure


## Opinion Page

- More utility, less mystery
- Beware of lower bounds
- Tell me

Links
https://github.com/data61/MP-SPDZ
https://mp-spdz.readthedocs.io
https://ia.cr/2020/521
https://twitter.com/mkskeller


[^0]:    By Josef Steppan - Own work, CC BY-SA 4.0,

