

# Anonymity and Information Hiding in Multiagent Systems\*

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April 19, 2004

## Abstract

We provide a framework for reasoning about information-hiding requirements in multiagent systems and for reasoning about anonymity in particular. Our framework employs the modal logic of knowledge within the context of the runs and systems framework, much in the spirit of our earlier work on secrecy [Halpern and O’Neill 2002]. We give several definitions of anonymity with respect to agents, actions, and observers in multiagent systems, and we relate our definitions of anonymity to other definitions of information hiding, such as secrecy. We also give probabilistic definitions of anonymity that are able to quantify an observer’s uncertainty about the state of the system. Finally, we relate our definitions of anonymity to other formalizations of anonymity and information hiding, including definitions of anonymity in the process algebra CSP and definitions of information hiding using function views.

## 1 Introduction

The primary goal of this paper is to provide a formal framework for reasoning about anonymity in multiagent systems. The importance of anonymity has in-

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\*Authors were supported in part by NSF under grant CTC-0208535, by ONR under grants N00014-00-1-03-41 and N00014-01-10-511, by the DoD Multidisciplinary University Research Initiative (MURI) program administered by the ONR under grant N00014-01-1-0795, and by AFOSR under grant F49620-02-1-0101. Kevin O’Neill was also supported in part by a graduate fellowship from the National Science and Engineering Research Council of Canada. A preliminary version of this paper appeared at the 16th IEEE Computer Security Foundations Workshop in Pacific Grove, California.

creased over the past few years as more communication passes over the Internet. Web-browsing, message-sending, and file-sharing are all important examples of activities that computer users would like to engage in, but may be reluctant to do unless they can receive guarantees that their anonymity will be protected to some reasonable degree. Systems are being built that attempt to implement anonymity for various kinds of network communication (see, for example, [Goel, Robson, Polte, and Sirer 2002; von Ahn, Bortz, and Hopper 2003; Levine and Shields 2002; Reiter and Rubin 1998; Sherwood, Bhattacharjee, and Srinivasan 2002; Syverson, Goldschlag, and Reed 1997]). It would be helpful to have a formal framework in which to reason about the level of anonymity that such systems provide.

We view anonymity as an instance of a more general problem: information hiding. In the theory of computer security, many of the fundamental problems and much of the research has been concerned with the hiding of information. Cryptography, for instance, is used to hide the contents of a message from untrusted observers as it passes from one party to another. Anonymity requirements are intended to ensure that the identity of the agent who performs some action remains hidden from other observers. Noninterference requirements essentially say that *everything* about classified or high-level users of a system should be hidden from low-level users. Privacy is a catch-all term that means different things to different people, but it typically involves hiding personal or private information from others.

Information-hiding properties such as these can be thought of as providing answers to the following set of questions:

- What information needs to be hidden?
- Who does it need to be hidden from?
- How well does it need to be hidden?

By analyzing security properties with these questions in mind, it often becomes clear how different properties relate to each other. These questions can also serve as a test of a definition's usefulness: an information-hiding property should be able to provide clear answers to these three questions.

In an earlier paper [Halpern and O'Neill 2002], we formalized secrecy in terms of knowledge. Our focus was on capturing what it means for one agent to have *total* secrecy with respect to another, in the sense that no information flows from the first agent to the second. Roughly speaking, a high-level user has total secrecy if the low-level user never knows anything about the high-level user that he didn't initially know. Knowledge provides a natural way to express information-hiding properties—information is hidden from  $a$  if  $a$  does not know about it. Not surprisingly, our formalization of anonymity is similar in spirit to our formalization

of secrecy. Our definition of secrecy says that a classified agent maintains secrecy with respect to an unclassified agent if the unclassified agent doesn't learn any new fact that depends only on the state of the classified agent. That is, if the agent didn't know a classified fact  $\varphi$  to start with, then the agent doesn't know it at any point in the system. Our definitions of anonymity say that an agent performing an action maintains anonymity with respect to an observer if the observer never learns certain facts having to do with whether or not the agent performed the action.

Obviously, total secrecy and anonymity are different. It is possible for  $i$  to have complete secrecy while still not having very strong guarantees of anonymity, for example, and it is possible to have anonymity without preserving secrecy. However, thinking carefully about the relationship between secrecy and anonymity suggests new and interesting ways of thinking about anonymity. More generally, formalizing anonymity and information hiding in terms of knowledge is useful for capturing the intuitions that practitioners have.

We are not the first to use knowledge and belief to formalize notions of information hiding. Glasgow, MacEwen, and Panangaden [1992] describe a logic for reasoning about security that includes both *epistemic* operators (for reasoning about knowledge) and *deontic* operators (for reasoning about permission and obligation). They characterize some security policies in terms of the facts that an agent is permitted to know. Intuitively, everything that an agent is not permitted to know must remain hidden. Our approach is similar, except that we specify the formulas that an agent is *not* allowed to know, rather than the formulas she is permitted to know. One advantage of accentuating the negative is that we do not need to use deontic operators in our logic.

Epistemic logics have also been used to define information-hiding properties, including noninterference and anonymity. Gray and Syverson [1998] use an epistemic logic to define probabilistic noninterference, and Syverson and Stubblebine [1999] use one to formalize definitions of anonymity. The thrust of our paper is quite different from these. Gray and Syverson focus on one particular definition of information hiding in a probabilistic setting, while Syverson and Stubblebine focus on describing an axiom system that is useful for reasoning about real-world systems, and on how to reason about and compose parts of the system into adversaries and honest agents. Our focus, on the other hand, is on giving a semantic characterization of anonymity in a framework that lends itself well to modeling systems.

Shmatikov and Hughes [2004] position their approach to anonymity (which is discussed in more detail in Section 5.3) as an attempt to provide an interface between logic-based approaches, which they claim are good for specifying the desired properties (like anonymity), and formalisms like CSP, which they claim are good for specifying systems. We agree with their claim that logic-based ap-

proaches are good for specifying properties of systems, but also claim that, with an appropriate semantics for the logic, there is no need to provide such an interface. While there are many ways of specifying systems, many end up identifying a system with a set of runs or traces, and can thus be embedded in the runs and systems framework that we use.

Definitions of anonymity using epistemic logic are *possibilistic*. Certainly, if  $j$  believes that any of 1000 users (including  $i$ ) could have performed the action that  $i$  in fact performed, then  $i$  has some degree of anonymity with respect to  $j$ . However, if  $j$  believes that the probability that  $i$  performed the action is .99, the possibilistic assurance of anonymity provides little comfort. Most previous formalizations of anonymity have not dealt with probability; they typically conclude with an acknowledgment that it is important to do so, and suggest that their formalism can indeed handle probability. One significant advantage of our formalism is that it is completely straightforward to add probability in a natural way, using known techniques [Halpern and Tuttle 1993]. As we show in Section 4, this lets us formalize the (somewhat less formal) definitions of probabilistic anonymity given by Reiter and Rubin [1998].

In this paper, we are more concerned with defining and specifying anonymity properties than with describing systems for achieving anonymity or with verifying anonymity properties. We want to define what anonymity means by using syntactic statements that have a well-defined semantics. Our work is similar in spirit to previous papers that have given definitions of anonymity and other similar properties, such as the proposal for terminology given by Pfitzmann and Köhntopp [2003] and the information-theoretic definitions of anonymity given by Diaz, Seys, Claessens, and Preneel [2002].

The rest of this paper is organized as follows. In Section 2 we briefly review the runs and systems formalism of [Fagin, Halpern, Moses, and Vardi 1995] and describe how it can be used to represent knowledge. In Section 3, we show how anonymity can be defined using knowledge, and relate this definition to other notions of information hiding, particularly secrecy (as defined in our earlier work). In Section 4, we extend the possibilistic definition of Section 3 so that it can capture probabilistic concerns. As others have observed [Hughes and Shmatikov 2004; Reiter and Rubin 1998; Syverson and Stubblebine 1999], there are a number of ways to define anonymity. Some definitions provide very strong guarantees of anonymity, while others are easier to verify in practice. Rather than giving an exhaustive list of definitions, we focus on a few representative notions, and show by example that our logic is expressive enough to capture many other notions of interest. In Section 5, we compare our framework to that of three other attempts to formalize anonymity, by Schneider and Sidiropoulos [1996], Hughes and Shmatikov [2004], and Stubblebine and Syverson [1999]. We conclude in Section 6.

## 2 Multiagent Systems: A Review

In this section, we briefly review the multiagent systems framework; we urge the reader to consult [Fagin, Halpern, Moses, and Vardi 1995] for more details.

A *multiagent system* consists of  $n$  agents, each of which is in some *local state* at a given point in time. We assume that an agent's local state encapsulates all the information to which the agent has access. In the security setting, the local state of an agent might include initial information regarding keys, the messages she has sent and received, and perhaps the reading of a clock. The framework makes no assumptions about the precise nature of the local state.

We can view the whole system as being in some *global state*, a tuple consisting of the local state of each agent and the state of the environment. Thus, a global state has the form  $(s_e, s_1, \dots, s_n)$ , where  $s_e$  is the state of the environment and  $s_i$  is agent  $i$ 's state, for  $i = 1, \dots, n$ .

A *run* is a function from time to global states. Intuitively, a run is a complete description of what happens over time in one possible execution of the system. A *point* is a pair  $(r, m)$  consisting of a run  $r$  and a time  $m$ . We make the standard assumption that time ranges over the natural numbers. At a point  $(r, m)$ , the system is in some global state  $r(m)$ . If  $r(m) = (s_e, s_1, \dots, s_n)$ , then we take  $r_i(m)$  to be  $s_i$ , agent  $i$ 's local state at the point  $(r, m)$ . Note that an agent's local state at point  $(r, m)$  does *not* necessarily encode all the agent's previous local states. In some systems, agents have perfect recall, in the sense that their local state  $r_i(m)$  encodes their states at times  $0, \dots, m - 1$ , but this need not be generally true. (See [Fagin, Halpern, Moses, and Vardi 1995, Chapter 4] for a formal definition and discussion of perfect recall.) Formally, a *system* consists of a set of runs (or executions). Let  $\mathcal{P}(\mathcal{R})$  denote the points in a system  $\mathcal{R}$ .

The runs and systems framework is compatible with many other standard approaches for representing and reasoning about systems. For example, the runs might be event traces generated by a CSP process (see Section 5.2), they might be message-passing sequences generated by a security protocol, or they might be generated from the strands in a strand space [Halpern and Pucella 2001]. The approach is rich enough to accommodate a variety of system representations.

Another important advantage of the framework is that it is straightforward to define formally what an agent knows at a point in a system. Given a system  $\mathcal{R}$ , let  $\mathcal{K}_i(r, m)$  be the set of points in  $\mathcal{P}(\mathcal{R})$  that  $i$  thinks are possible at  $(r, m)$ , i.e.,

$$\mathcal{K}_i(r, m) = \{(r', m') \in \mathcal{P}(\mathcal{R}) : r'_i(m') = r_i(m)\}.$$

Agent  $i$  knows a fact  $\varphi$  at a point  $(r, m)$  if  $\varphi$  is true at all points in  $\mathcal{K}_i(r, m)$ . To make this intuition precise, we need to be able to assign truth values to basic formulas in a system. We assume that we have a set  $\Phi$  of primitive propositions,

which we can think of as describing basic facts about the system. In the context of security protocols, these might be such facts as “the key is  $n$ ” or “agent  $A$  sent the message  $m$  to  $B$ ”. An interpreted system  $\mathcal{I}$  consists of a pair  $(\mathcal{R}, \pi)$ , where  $\mathcal{R}$  is a system and  $\pi$  is an *interpretation*, which assigns to each primitive proposition in  $\Phi$  a truth value at each point. Thus, for every  $p \in \Phi$  and point  $(r, m)$  in  $\mathcal{R}$ , we have  $(\pi(r, m))(p) \in \{\mathbf{true}, \mathbf{false}\}$ .

We can now define what it means for a formula  $\varphi$  to be true at a point  $(r, m)$  in an interpreted system  $\mathcal{I}$ , written  $(\mathcal{I}, r, m) \models \varphi$ , by induction on the structure of formulas:

- $(\mathcal{I}, r, m) \models p$  iff  $(\pi(r, m))(p) = \mathbf{true}$
- $(\mathcal{I}, r, m) \models \neg\varphi$  iff  $(\mathcal{I}, r, m) \not\models \varphi$
- $(\mathcal{I}, r, m) \models \varphi \wedge \psi$  iff  $(\mathcal{I}, r, m) \models \varphi$  and  $(\mathcal{I}, r, m) \models \psi$
- $(\mathcal{I}, r, m) \models K_i\varphi$  iff  $(\mathcal{I}, r', m') \models \varphi$  for all  $(r', m') \in \mathcal{K}_i(r, m)$

As usual, we write  $\mathcal{I} \models \varphi$  if  $(\mathcal{I}, r, m) \models \varphi$  for all points  $(r, m)$  in  $\mathcal{I}$ .

### 3 Defining Anonymity Using Knowledge

#### 3.1 Information-Hiding Definitions

Anonymity is one example of an information-hiding requirement. Other information-hiding requirements include noninterference, privacy, confidentiality, secure message-sending, and so on. These requirements are similar, and sometimes they overlap. Noninterference, for example, requires a great deal to be hidden, and typically implies privacy, anonymity, etc., for the classified user whose state is protected by the noninterference requirement.

In an earlier paper [Halpern and O’Neill 2002], we looked at requirements of *total secrecy* in multiagent systems. Total secrecy basically requires that in a system with “classified” and “unclassified” users, the unclassified users should never be able to infer the actions or the local states of the unclassified users. For secrecy, the “what needs to be hidden” component of information-hiding is extremely restrictive: total secrecy requires that absolutely everything that a classified user does must be hidden. The “how well does it need to be hidden” component depends on the situation. Our definition of secrecy says that for any *nontrivial* fact  $\varphi$  (that is, one that is not already valid) that depends only the state of the classified or high-level agent, the formula  $\neg K_j\varphi$  must be valid. (See our earlier paper for more discussion of this definition.) Semantically, this means that whatever the high-level user does, there exists some run where the low-level user’s view of the system is

the same, but the high-level user did something different. Our nonprobabilistic definitions are fairly strong (simply because secrecy requires that so much be hidden). The probabilistic definitions we gave require even more: not only can the agent not learn any new classified fact, but he also cannot learn anything about the probability of any such fact. (In other words, if an agent initially assigns a classified fact  $\varphi$  a probability  $\alpha$  of being true, he always assigns  $\varphi$  that probability.) It would be perfectly natural, and possibly quite interesting, to consider definitions of secrecy that do not require so much to be hidden (e.g., by allowing some classified information to be declassified [Zdancewic and Myers 2001]), or to discuss definitions that do not require such strong secrecy (e.g., by giving definitions that were stronger than the nonprobabilistic definitions we gave, but not quite so strong as the probabilistic definitions).

### 3.2 Defining Anonymity

The basic intuition behind anonymity is that *actions* should be divorced from the *agents* who perform them, for some set of *observers*. With respect to the basic information-hiding framework outlined above, the information that needs to be hidden is the identity of the agent (or set of agents) who perform a particular action. Who the information needs to be hidden from, i.e., which observers, depends on the situation. The third component of information-hiding requirements—how well information needs to be hidden—will often be the most interesting component of the definitions of anonymity that we present here.

Throughout the paper, we use the formula  $\theta(i, a)$  to represent “agent  $i$  has performed action  $a$ , or will perform  $a$  in the future”.<sup>1</sup> For future reference, let  $\delta(i, a)$  represent “agent  $i$  has performed action  $a$ ”. Note that  $\theta(i, a)$  is a fact about the run: if it is true at some point in a run, it is true at all points in a run (since it is true even if  $i$  performs  $a$  at some point in the future). On the other hand,  $\delta(i, a)$  may be false at the start of a run, and then become true at the point where  $i$  performs  $a$ .

It is not our goal in this paper to provide a “correct” definition of anonymity. We also want to avoid giving an encyclopedia of definitions. Rather, we give some basic definitions of anonymity to show how our framework can be used. We base our choice of definitions in part on definitions presented in earlier papers, to make clear how our work relates to previous work, and in part on which definitions of anonymity we expect to be useful in practice. We first give an extremely weak definition, but one that nonetheless illustrates the basic intuition behind any definition

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<sup>1</sup>If we want to consider systems that may crash we may want to consider  $\theta'(i, a)$  instead, where  $\theta'(i, a)$  represents “agent  $i$  has performed action  $a$ , or will perform  $a$  in the future if the system does not crash”. Since issues of failure are orthogonal to the anonymity issues that we focus on here, we consider only the simpler definition in this paper.

of anonymity.

**Definition 3.1:** Action  $a$ , performed by agent  $i$ , is *minimally anonymous* with respect to agent  $j$  in the interpreted system  $\mathcal{I}$ , if  $\mathcal{I} \models \neg K_j[\theta(i, a)]$ . ■

This definition makes it clear what is being hidden ( $\theta(i, a)$ —the fact that  $i$  performs  $a$ ) and from whom ( $j$ ). It also describes how well the information is hidden: it requires that  $j$  not be sure that  $i$  actually performed, or will perform, the action. Note that this is a weak information-hiding requirement. It might be the case, for example, that agent  $j$  is certain that the action was performed either by  $i$ , or by at most one or two other agents, thereby making  $i$  a “prime suspect”. It might also be the case that  $j$  is able to place a very high probability on  $i$  performing the action, even though he isn’t absolutely certain of it. (Agent  $j$  might know that there is some slight probability that some other agent  $i'$  performed the action, for example.) Nonetheless, it should be the case that for any other definition of anonymity we give, if we want to ensure that  $i$ ’s performing action  $a$  is to be kept anonymous as far as observer  $j$  is concerned, then  $i$ ’s action should be at least minimally anonymous with respect to  $j$ .

Our definition of  $a$  being minimally anonymous with respect to  $j$  is equivalent to the apparently weaker requirement  $\mathcal{I} \models \theta(i, a) \Rightarrow \neg K_j[\theta(i, a)]$ , which says that if action  $a$  is performed by  $i$ , then  $j$  does not know it. Clearly if  $j$  never knows that  $a$  is performed by  $i$ , then  $j$  will never know that  $a$  is performed by  $i$  if  $i$  actually does perform  $a$ . To see that the converse holds, it suffices to note that if  $i$  does not perform  $a$ , then surely  $\neg K_j[\theta(i, a)]$  holds. Thus, this definition, like several that will follow, can be viewed as having the form “if  $i$  performed  $a$ , then  $j$  does not know some appropriate fact”.

The definition of minimal anonymity also makes it clear how anonymity relates to secrecy, as defined in our earlier work [Halpern and O’Neill 2002]. To explain how, we first need to describe how we defined secrecy in terms of knowledge. Given a system  $\mathcal{I}$ , say that  $\varphi$  is *nontrivial in  $\mathcal{I}$*  if  $\mathcal{I} \not\models \varphi$ , and that  $\varphi$  *depends only on the local state of agent  $i$  in  $\mathcal{I}$*  if  $\mathcal{I} \models \varphi \Rightarrow K_i\varphi$ . Intuitively,  $\varphi$  is nontrivial in  $\mathcal{I}$  if  $\varphi$  could be false in  $\mathcal{I}$ , and  $\varphi$  depends only on  $i$ ’s local state if  $i$  always knows whether or not  $\varphi$  is true. (It is easy to see that  $\varphi$  depends only on the local state of  $i$  if  $(\mathcal{I}, r, m) \models \varphi$  and  $r_i(m) = r'_i(m')$  implies that  $(\mathcal{I}, r', m') \models \varphi$ .) According to the definition in [Halpern and O’Neill 2002], agent  $i$  *maintains total secrecy with respect to another agent  $j$  in system  $\mathcal{I}$*  if for every nontrivial fact  $\varphi$  that depends only on the local state of  $i$ , the formula  $\neg K_j\varphi$  is valid for the system. That is,  $i$  maintains total secrecy with respect to  $j$  if  $j$  does not learn anything new about agent  $i$ ’s state. In general,  $\theta(i, a)$  does not depend only on  $i$ ’s local state, because whether  $i$  performs  $a$  may depend on whether or not  $i$  gets a certain message from



some other agent  $i'$ . On the other hand, if whether or not  $i$  performs  $a$  depends only on  $i$ 's protocol, and the protocol is encoded in  $i$ 's local state, then  $\theta(i, a)$  depends only on  $i$ 's local state. If  $\theta(i, a)$  does depend only on  $i$ 's local state and  $j$  did not know all along that  $i$  was going to perform action  $a$  (i.e., if we assume that  $\theta(i, a)$  is nontrivial), then Definition 3.1 is clearly a special case of the definition of secrecy. In any case, it is in much the same spirit as the definition of secrecy. Essentially, anonymity says that the fact that agent  $i$  has or will perform action  $a$  must be hidden from  $j$ , while total secrecy says that all facts that depend on agent  $i$  must be hidden from  $j$ .

Note that this definition of minimal anonymity is different from the one we gave in the conference version of this paper [Halpern and O'Neill 2003]. There, the definition given used  $\delta(i, a)$  rather than  $\theta(i, a)$ . We say that  $a$  performed by agent  $i$  is minimally  $\delta$ -anonymous if Definition 3.1 holds, with  $\theta(i, a)$  replaced by  $\delta(i, a)$ . It is easy to see that minimal anonymity implies minimal  $\delta$ -anonymity (since  $\delta(i, a)$  implies  $\theta(i, a)$ ), but the converse is not true in general. For example, suppose that  $j$  gets a signal if  $i$  is going to perform action  $a$  (before  $i$  actually performs the action), but then never finds out exactly when  $i$  performs  $a$ . Then minimal anonymity does not hold. In runs where  $i$  performs  $a$ , agent  $j$  knows that  $i$  will perform  $a$  when he gets the signal. On the other hand, minimal  $\delta$ -anonymity does hold, because  $j$  never knows when  $i$  performs  $a$ . In this situation, minimal anonymity seems to capture our intuitions of what anonymity should mean better than minimal  $\delta$ -anonymity does.

The next definition of anonymity we give is much stronger. It requires that if some agent  $i$  performs an action anonymously with respect to another agent  $j$ , then  $j$  must think it possible that the action could have been performed by *any* of the agents (except for  $j$ ). Let  $P_j\varphi$  be an abbreviation for  $\neg K_j\neg\varphi$ . The operator  $P_j$  is the dual of  $K_j$ ; intuitively,  $P_j\varphi$  means “agent  $j$  thinks that  $\varphi$  is possible”.

**Definition 3.2:** Action  $a$ , performed by agent  $i$ , is *totally anonymous* with respect to  $j$  in the interpreted system  $\mathcal{I}$  if

$$\mathcal{I} \models \theta(i, a) \Rightarrow \bigwedge_{i' \neq j} P_j[\theta(i', a)].$$

■

Definition 3.2 captures the notion that an action is anonymous if, as far as the observer in question is concerned, it could have been performed by anybody in the system.

Again, in the conference version of the paper, we defined total anonymity using  $\delta(i, a)$  rather than  $\theta(i, a)$ . (The same remark holds for all the other definitions

of anonymity that we give, although we do not always say so explicitly.) Let total  $\delta$ -anonymity be the anonymity requirement obtained when  $\theta(i, a)$  is replaced by  $\delta(i, a)$ . It is not hard to show that if agents have perfect recall (which intuitively means that their local state keeps track of all the actions they have performed—see [Fagin, Halpern, Moses, and Vardi 1995] for the formal definition), then total  $\delta$ -anonymity implies total anonymity. This is not true, in general, without perfect recall, because it might be possible for some agent to know that  $i$  will perform action  $a$ —and therefore that no other agent will—but forget this fact by the time that  $i$  actually performs  $a$ . Similarly, total anonymity does not imply total  $\delta$ -anonymity. To see why, suppose that the agents are numbered  $1, \dots, n$ , and that an outside observer knows that if  $j$  performs action  $a$ , then  $j$  will perform it at time  $j$ . Then total anonymity may hold even though total  $\delta$ -anonymity does not. For example, at time 3, although the observer may consider it possible that agent 4 will perform the action (at time 4), he cannot consider it possible that 4 has already performed the action, as required by total  $\delta$ -anonymity.

Chaum [1988] showed that total anonymity could be obtained using DC-nets. Recall that in a DC-net, a group of  $n$  users use Chaum’s dining cryptographer’s protocol (described in the same paper) to achieve anonymous communication. If we model a DC-net as an interpreted multiagent system  $\mathcal{I}$  whose agents consist exclusively of agents participating in a single DC-net, then if an agent  $i$  sends a message using the DC-net protocol, that action is totally anonymous. (Chaum proves this, under the assumption that any message could be generated by any user in the system.) Note that in the dining cryptographer’s example, total anonymity and  $\delta$ -total anonymity agree, because who paid is decided before the protocol starts.

It is easy to show that if an action is totally anonymous, then it must be minimally anonymous as well, as long as two simple requirements are satisfied. First, there must be at least 3 agents in the system. (A college student with only one roommate can’t leave out her dirty dishes anonymously, but a student with at least two roommates might be able to.) Second, it must be the case that  $a$  can be performed only once in a given run of the system. Otherwise, it might be possible for  $j$  to think that any agent  $i' \neq i$  could have performed  $a$ , but for  $j$  to *know* that agent  $i$  did, indeed, perform  $a$ . For example, consider a system with three agents besides  $j$ . Agent  $j$  might know that all three of the other agents performed action  $a$ . In that case, in particular,  $j$  knows that  $i$  performed  $a$ , so action  $a$  performed by  $i$  is not minimally anonymous with respect to  $j$ , but is totally anonymous. We anticipate that this assumption will typically be met in practice. It is certainly consistent with examples of anonymity given in the literature. (See, for example, [Chaum 1988; Schneider and Sidiropoulos 1996]). In any case, if it is not met, it is possible to tag occurrences of an action (so that we can talk about the  $k$ th time  $a$  is performed). Thus, we can talk about the  $i$ th occurrence of an action being anonymous. Be-

cause the  $i$ th occurrence of an action can only happen once in any given run, our requirement is satisfied.

**Proposition 3.3:** *Suppose that there are at least three agents in the interpreted system  $\mathcal{I}$  and that*

$$\mathcal{I} \models \bigwedge_{i \neq j} \neg[\theta(i, a) \wedge \theta(j, a)].$$

*If action  $a$ , performed by agent  $i$ , is totally anonymous with respect to  $j$ , then it is minimally anonymous as well.*

**Proof:** Suppose that action  $a$  is totally anonymous. Because there are three agents in the system, there is some agent  $i'$  other than  $i$  and  $j$ , and by total anonymity,  $\mathcal{I} \models \theta(i, a) \Rightarrow P_j[\theta(i', a)]$ . If  $(\mathcal{I}, r, m) \models \neg\theta(i, a)$ , clearly  $(\mathcal{I}, r, m) \models \neg K_j[\theta(i, a)]$ . Otherwise,  $(\mathcal{I}, r, m) \models P_j[\theta(i', a)]$  by total anonymity. Thus, there exists a point  $(r', m')$  such that  $r'_j(m') = r_j(m)$  and  $(\mathcal{I}, r', m') \models \theta(i', a)$ . By our assumption,  $(\mathcal{I}, r', m') \models \neg\theta(i, a)$ , because  $i \neq i'$ . Therefore,  $(\mathcal{I}, r, m) \models \neg K_j[\theta(i, a)]$ . It follows that  $a$  is minimally anonymous with respect to  $j$ . ■

Definitions 3.1 and 3.2 are conceptually similar, even though the latter definition is much stronger. Once again, there is a set of formulas that an observer is not allowed to know. With the earlier definition, there is only one formula in this set:  $\theta(i, a)$ . As long as  $j$  doesn't know that  $i$  performed action  $a$ , this requirement is satisfied. With total anonymity, there are more formulas that  $j$  is not allowed to know: they take the form  $\neg\theta(i', a)$ . Before, we could guarantee only that  $j$  did not know that  $i$  did the action; here, for many agents  $i'$ , we guarantee that  $j$  does not know that  $i'$  did *not* do the action. The definition is made slightly more complicated by the implication, which restricts the conditions under which  $j$  is not allowed to know  $\neg\theta(i', a)$ . (If  $i$  didn't actually perform the action, we don't care what  $j$  thinks, since we are concerned only with anonymity with respect to  $i$ .) But the basic idea is the same.

Note that total anonymity does *not* necessarily follow from total secrecy, because the formula  $\neg\theta(i', a)$ , for  $i' \neq i$ , does not, in general, depend only on the local state of  $i$ . It is therefore perfectly consistent with the definition of total secrecy for  $j$  to learn this fact, in violation of total anonymity. (Secrecy, of course, does not follow from anonymity, because secrecy requires that many more facts be hidden than simply whether  $i$  performed a given action.)

Total anonymity is a very strong requirement. Often, an action will not be totally anonymous, but only anonymous up to some set of agents who could have performed the action. This situation merits a weaker definition of anonymity. To be more precise, let  $I$  be the set of all agents of the system and suppose that we have

some set  $I_A \subseteq I$ —an “anonymity set”, using the terminology of Chaum [1988] and Pfitzmann and Köhntopp [2003]—of agents who can perform some action. We can define anonymity in terms of this set.

**Definition 3.4:** Action  $a$ , performed by agent  $i$ , is *anonymous up to*  $I_A \subseteq I$  with respect to  $j$  if

$$\mathcal{I} \models \theta(i, a) \Rightarrow \bigwedge_{i' \in I_A} P_j[\theta(i', a)].$$

■

In the anonymous message-passing system Herbivore [Goel, Robson, Polte, and Sizer 2002], users are organized into *cliques*  $C_1, \dots, C_n$ , each of which uses the dining cryptographers protocol [Chaum 1988] for anonymous message-transmission. If a user wants to send an anonymous message, she can do so through her clique. Herbivore claims that any user  $i$  is able to send a message anonymously up to  $C_j$ , where  $i \in C_j$ . As the size of a user’s clique varies, so does the strength of the anonymity guarantees provided by the system.

In some situations, it is not necessary that there be a fixed anonymity set, as in Definition 3.4. It suffices that, at all times, there *exists* some anonymity set with at least, say,  $k$  agents. This leads to a definition of  $k$ -anonymity.

**Definition 3.5:** Action  $a$ , performed by agent  $i$ , is  *$k$ -anonymous* with respect to  $j$  if

$$\mathcal{I} \models \theta(i, a) \Rightarrow \bigvee_{\{I_A: |I_A|=k\}} \bigwedge_{i' \in I_A} P_j[\theta(i', a)].$$

■

This definition says that at any point  $j$  must think it possible that any of at least  $k$  agents might perform, or have performed, the action. Note that the set of  $k$  agents might be different in different runs, making this condition strictly weaker than anonymity up to a particular set of size  $k$ .

A number of systems have been proposed that provide  $k$ -anonymity for some  $k$ . In the anonymous communications network protocol recently proposed by von Ahn, Bortz, and Hopper [von Ahn, Bortz, and Hopper 2003], users can send messages with guarantees of  $k$ -anonymity. In the system  $P^5$  (for “Peer-to-Peer Personal Privacy Protocol”) [Sherwood, Bhattacharjee, and Srinivasan 2002], users join a logical broadcast tree that provides anonymous communication, and users can choose what level of  $k$ -anonymity they want, given that  $k$ -anonymity for a higher value of  $k$  makes communication more inefficient. Herbivore [Goel, Robson, Polte, and Sizer 2002] provides anonymity using cliques of DC-nets. If the

system guarantees that the cliques all have a size of at least  $k$ , so that regardless of clique composition, there are at least  $k$  users capable of sending any anonymous message, then Herbivore guarantees  $k$ -anonymity.

### 3.3 A More Detailed Example: Dining Cryptographers

A well-known example of anonymity in the computer security literature is Chaum’s “dining cryptographers problem” [Chaum 1988]. In the original description of this problem, three cryptographers sit down to dinner and are informed by the host that someone has already paid the bill anonymously. The cryptographers decide that the bill was paid either by one of the three people in their group, or by an outside agency such as the NSA. They want to find out which of these two situations is the actual one while preserving the anonymity of the cryptographer who (might have) paid. Chaum provides a protocol that the cryptographers can use to solve this problem. To guarantee that it works, however, it would be nice to check that anonymity conditions hold. Assuming we have a system that includes a set of three cryptographer agents  $C = \{0, 1, 2\}$ , as well as an outside observer agent  $o$ , the protocol should guarantee that for each agent  $i \in C$ , and each agent  $j \in C - \{i\}$ , the act of paying is anonymous up to  $C - \{j\}$  with respect to  $j$ . For an outside observer  $o$ , i.e., an agent other than one of three cryptographers, the protocol should guarantee that for each agent  $i \in C$ , the protocol is anonymous up to  $C$  with respect to  $o$ . This can be made precise using our definition of anonymity up to a set.

Because the requirements are symmetric for each of the three cryptographers, we can describe the anonymity specification compactly by naming the agents using modular arithmetic. We use  $\oplus$  to denote addition mod 3. Let the interpreted system  $(\mathcal{I} = (\mathcal{R}, \pi))$  represent the possible runs of one instance of the dining cryptographers protocol, where the interpretation  $\pi$  interprets formulas of the form  $\theta(i, \text{“paid”})$  in the obvious way. The following knowledge-based requirements comprise the anonymity portion of the protocol’s specification, for each agent  $i \in C$ :

$$\begin{aligned} \mathcal{I} \models \theta(i, \text{“paid”}) &\Rightarrow P_{i \oplus 1} \theta(i \oplus 2, \text{“paid”}) \wedge P_{i \oplus 2} \theta(i \oplus 1, \text{“paid”}) \\ &\wedge P_o \theta(i \oplus 1, \text{“paid”}) \wedge P_o \theta(i \oplus 2, \text{“paid”}). \end{aligned}$$

This means that if a cryptographer paid, then each of the other cryptographers must think it possible that the third cryptographer could have paid. In addition, an outside observer must think it possible that either of the other two cryptographers could have paid.

## 4 Probabilistic Variants of Anonymity

### 4.1 Probabilistic Anonymity

All of the definitions presented in Section 3 were nonprobabilistic. As we mentioned in the introduction, this is a serious problem for the “how well is information hidden” component of the definitions. For all the definitions we gave, it was necessary only that observers think it *possible* that multiple agents could have performed the anonymous action. However, an event that is possible may nonetheless be extremely unlikely. Consider our definition of total anonymity (Definition 3.2). It states that an action performed by  $i$  is totally anonymous if the observer  $j$  thinks it could have been performed by any agent other than  $j$ . This may seem like a strong requirement, but if there are, say, 102 agents, and  $j$  can determine that  $i$  performed action  $a$  with probability 0.99 and that each of the other agents performed action  $a$  with probability 0.0001, agent  $i$  might not be very happy with the guarantees provided by total anonymity. Of course, the appropriate notion of anonymity will depend on the application:  $i$  might be content to know that no agent can *prove* that she performed the anonymous action. In that case, it might suffice for the action to be only minimally anonymous. However, in many other cases, an agent might want a more quantitative, probabilistic guarantee that it will be considered reasonably likely that other agents could have performed the action.

Adding probability to the runs and systems framework is straightforward. The approach we use goes back to [Halpern and Tuttle 1993], and was also used in our work on secrecy [Halpern and O’Neill 2002], so we just briefly review the relevant details here. Given a system  $\mathcal{R}$ , suppose we have a probability measure  $\mu$  on the runs of  $\mathcal{R}$ . The pair  $(\mathcal{R}, \mu)$  is a *probabilistic system*. For simplicity, we assume that every subset of  $\mathcal{R}$  is measurable. We are interested in the probability that an agent assigns to an event at the point  $(r, m)$ . For example, we may want to know that at the point  $(r, m)$ , observer  $i$  places a probability of 0.6 on  $j$ ’s having performed some particular action. We want to condition the probability  $\mu$  on  $\mathcal{K}_i(r, m)$ , the information that  $i$  has at the point  $(r, m)$ . The problem is that  $\mathcal{K}_i(r, m)$  is a set of *points*, while  $\mu$  is a probability on *runs*. This problem is dealt with as follows.

Given a set  $U$  of points, let  $\mathcal{R}(U)$  consist of the runs in  $\mathcal{R}$  going through a point in  $U$ . That is,

$$\mathcal{R}(U) = \{r \in \mathcal{R} : (r, m) \in U \text{ for some } m\}.$$

The idea will be to condition  $\mu$  on  $\mathcal{R}(\mathcal{K}_i(r, m))$  rather than on  $\mathcal{K}_i(r, m)$ . To make sure that conditioning is well defined, we assume that  $\mu(\mathcal{R}(\mathcal{K}_i(r, m))) > 0$  for each agent  $i$ , run  $r$ , and time  $m$ . That is,  $\mu$  assigns positive probability to the set of

runs in  $\mathcal{R}$  compatible with what happens in run  $r$  up to time  $m$ , as far as agent  $i$  is concerned.

With this assumption, we can define a measure  $\mu_{r,m,i}$  on the points in  $\mathcal{K}_i(r, m)$  as follows. If  $\mathcal{S} \subseteq \mathcal{R}$ , define  $\mathcal{K}_i(r, m)(\mathcal{S})$  to be the set of points in  $\mathcal{K}_i(r, m)$  that lie on runs in  $\mathcal{S}$ ; that is,

$$\mathcal{K}_i(r, m)(\mathcal{S}) = \{(r', m') \in \mathcal{K}_i(r, m) : r' \in \mathcal{S}\}.$$

Let  $\mathcal{F}_{r,m,i}$ , the measurable subsets of  $\mathcal{K}_i(r, m)$  (that is, the sets to which  $\mu_{r,m,i}$  assigns a probability), consist of all sets of the form  $\mathcal{K}_i(r, m)(\mathcal{S})$ , where  $\mathcal{S} \subseteq \mathcal{R}$ . Then define  $\mu_{r,m,i}(\mathcal{K}_i(r, m)(\mathcal{S})) = \mu(\mathcal{S} \mid \mathcal{R}(\mathcal{K}_i(r, m)))$ . It is easy to check that  $\mu_{r,m,i}$  is a probability measure, essentially defined by conditioning.

Define a *probabilistic interpreted system*  $\mathcal{I}$  to be a tuple  $(\mathcal{R}, \mu, \pi)$ , where  $(\mathcal{R}, \mu)$  is a probabilistic system. In a probabilistic interpreted system, we can give semantics to syntactic statements of probability. Following [Fagin, Halpern, and Megiddo 1990], we will be most interested in formulas of the form  $\text{Pr}_i(\varphi) \leq \alpha$  (or similar formulas with  $>$ ,  $<$ , or  $=$  instead of  $\leq$ ). Intuitively, a formula such as  $\text{Pr}_i(\varphi) \leq \alpha$  is true at a point  $(r, m)$  if, according to  $\mu_{r,m,i}$ , the probability that  $\varphi$  is true is at most  $\alpha$ . More formally,  $(\mathcal{I}, r, m) \models \text{Pr}_i(\varphi) \leq \alpha$  if

$$\mu_{r,m,i}(\{(r', m') \in \mathcal{K}_i(r, m) : (\mathcal{I}, r', m') \models \varphi\}) \leq \alpha.$$

Similarly, we can give semantics to  $\text{Pr}_i(\varphi) < \alpha$  and  $\text{Pr}(\varphi) = \alpha$ , as well as conditional formulas such as  $\text{Pr}(\varphi \mid \psi) \leq \alpha$ . Note that although these formulas talk about probability, they are either true or false at a given state.

It is straightforward to define probabilistic notions of anonymity in probabilistic systems. We can think of Definition 3.1, for example, as saying that  $j$ 's probability that  $i$  performs the anonymous action  $a$  must be less than 1 (assuming that every nonempty set has positive probability). This can be generalized by specifying some  $\alpha \leq 1$  and requiring that the probability of  $\theta(i, a)$  be less than  $\alpha$ .

**Definition 4.1:** Action  $a$ , performed by agent  $i$ , is  $\alpha$ -*anonymous* with respect to agent  $j$  if  $\mathcal{I} \models \theta(i, a) \Rightarrow \text{Pr}_j[\theta(i, a)] < \alpha$ . ■

Note that if we replace  $\theta(i, a)$  by  $\delta(i, a)$  in Definition 4.1, the resulting notion might not be well defined. The problem is that the set

$$\{(r', m') \in \mathcal{K}_i(r, m) : (\mathcal{I}, r', m') \models \delta(i, a)\}$$

may not be measurable; it may not have the form  $\mathcal{K}_i(r, m)(\mathcal{S})$  for some  $\mathcal{S} \subseteq \mathcal{R}$ . The problem does not arise if  $\mathcal{I}$  is a *synchronous* system (in which case  $i$  knows that

time, and all the points in  $\mathcal{K}_i(r, m)$  are of the form  $(r', m)$ , but it does arise if  $\mathcal{I}$  is asynchronous. We avoid this technical problem by working with  $\theta(i, a)$  rather than  $\delta(i, a)$ .

Definition 4.1, unlike Definition 3.1, includes an implication involving  $\theta(i, a)$ . It is easy to check that Definition 3.1 does not change when such an implication is added; intuitively, if  $\theta(i, a)$  is false then  $\neg K_j[\theta(i, a)]$  is trivially true. Definition 4.1, however, would change if we removed the implication, because it might be possible for  $j$  to have a high probability of  $\theta(i, a)$  even though it isn't true. We include the implication because without it, we place constraints on what  $j$  thinks about  $\theta(i, a)$  even if  $i$  has not performed the action  $a$  and will not perform it in the future. Such a requirement, while interesting, seems more akin to “unsuspectibility” than to anonymity.

Two of the notions of probabilistic anonymity considered by Reiter and Rubin [1998] in the context of their Crowds system can be understood in terms of  $\alpha$ -anonymity. Reiter and Rubin say that a sender has *probable innocence* if, from an observer’s point of view, the sender “appears no more likely to be the originator than to not be the originator”. This is simply 0.5-anonymity. (Under reasonable assumptions, Crowds provides 0.5-anonymity for Web requests.) Similarly, a sender has *possible innocence* if, from an observer’s point of view, “there is a nontrivial probability that the real sender is someone else”. This corresponds to minimal anonymity (as defined in Section 3.2), or to  $\epsilon$ -anonymity for some nontrivial value of  $\epsilon$ .

It might seem at first that Definition 4.1 should be the only definition of anonymity we need: as long as  $j$ ’s probability of  $i$  performing the action is low enough,  $i$  should have nothing to worry about. However, with further thought, it is not hard to see that this is not the case.

Consider a scenario where there are 1002 agents, and where  $\alpha = 0.11$ . Suppose that the probability, according to Alice, that Bob performs the action is .1, but that her probability that any of the other 1000 agents performs the action is 0.0009 (for each agent). Alice’s probability that Bob performs the action is small, but her probability that anyone else performs it is more than three orders of magnitude smaller. Bob is obviously the prime suspect.

This concern was addressed by Diaz, Seys, Claessens, and Preneel [2002] in their paper on information-theoretic definitions of anonymity. They consider the probability that each agent in an anonymity set is the sender of some anonymous message, and use entropy to quantify the amount of information that the system is leaking. (Serjantov and Danezis [2002] and Danezis [2003] use similar techniques.) In this paper we are not concerned with quantitative measurements of anonymity, but we do agree that it is worthwhile to consider stronger notions of anonymity than the nonprobabilistic definitions, or even  $\alpha$ -anonymity, can provide.



The next definition strengthens Definition 4.1 in the way that Definition 3.2 strengthens Definition 3.1. It requires that no agent in the anonymity set be a more likely suspect than any other.

**Definition 4.2:** Action  $a$ , performed by agent  $i$ , is *strongly probabilistically anonymous up to*  $I_A$  with respect to agent  $j$  if for each  $i' \in I_A$ ,

$$\mathcal{I} \models \theta(i, a) \Rightarrow \Pr_j[\theta(i, a)] = \Pr_j[\theta(i', a)].$$

■

Depending on the size of  $I_A$ , this definition can be extremely strong. It does not state simply that for all agents in  $I_A$ , the observer must think it is reasonably likely that the agent could have performed the action; it also says that the observer’s probabilities must be the same for each such agent. Of course, we could weaken the definition somewhat by not requiring that all the probabilities be equal, but by instead requiring that they be approximately equal (i.e., that their difference be small or that their ratio be close to 1). Reiter and Rubin [1998], for example, say that the sender of a message is *beyond suspicion* if she “appears no more likely to be the originator of that message than any other potential sender in the system”. In our terminology,  $i$  is beyond suspicion with respect to  $j$  if for each  $i' \in I_A$ ,

$$\mathcal{I} \models \theta(i, a) \Rightarrow \Pr_j[\theta(i, a)] \leq \Pr_j[\theta(i', a)].$$

This is clearly weaker than strong probabilistic anonymity, but still a very strong requirement, and perhaps more reasonable, too. Our main point is that a wide variety of properties can be expressed clearly and succinctly in our framework.

## 4.2 Conditional Anonymity

While we have shown that many useful notions of anonymity—including many definitions that have already been proposed—can be expressed in our framework, we claim that there are some important intuitions that have not yet been captured. Suppose, for example, that someone makes a \$5,000,000 donation to Cornell University. It is clearly not the case that everyone is equally likely, or even almost equally likely, to have made the donation. Of course, we could take the anonymity set  $I_A$  to consist of those people who might be in a position to make such a large donation, and insist that they all be considered equally likely. Unfortunately, even that is unreasonable: a priori, some of them may already have known connections to Cornell, and thus be considered far more likely to have made the donation. All that an anonymous donor can reasonably expect is that nothing an observer learns

from his interactions with the environment (e.g., reading the newspapers, noting when the donation was made, etc.) will give him more information about the identity of the donor than he already had.

For another example, consider a conference or research journal that provides anonymous reviews to researchers who submit their papers for publication. It is unlikely that the review process provides anything like  $\alpha$ -anonymity for a small  $\alpha$ , or strongly probabilistic anonymity up to some reasonable set. When the preliminary version of this paper, for example, was accepted by the Computer Security Foundations Workshop, the acceptance notice included three reviews that were, in our terminology, anonymous up to the program committee. That is, any one of the reviews we received could have been written by any of the members of the program committee. However, by reading some of the reviews, we were able to make fairly good guesses as to which committee members had provided which reviews, based on our knowledge of the specializations of the various members, and based on the content of the reviews themselves. Moreover, we had a fairly good idea of which committee members would provide reviews of our paper even before we received the reviews. Thus, it seems unreasonable to hope that the review process would provide strong probabilistic anonymity (up to the program committee), or even some weaker variant of probabilistic anonymity. Probabilistic anonymity would require the reviews to convert our prior beliefs, according to which some program committee members were more likely than others to be reviewers of our paper, to posterior beliefs according to which all program committee members were equally likely! This does not seem at all reasonable. However, the reviewers might hope that that the process did not give us any more information than we already had.

In our paper on secrecy [Halpern and O’Neill 2002], we tried to capture the intuition that, when an unclassified user interacts with a secure system, she does not learn anything about any classified user that she didn’t already know. We did this formally by requiring that, for any three points  $(r, m)$ ,  $(r', m')$ , and  $(r'', m'')$ ,

$$\mu_{(r,m,j)}(\mathcal{K}_i(r'', m'')) = \mu_{(r',m',j)}(\mathcal{K}_i(r'', m'')). \quad (1)$$

That is, whatever the unclassified user  $j$  sees, her probability of any particular classified state will remain unchanged.

When defining anonymity, we are not concerned with protecting all information about some agent  $i$ , but rather the fact that  $i$  performs some particular action  $a$ . Given a probabilistic system  $\mathcal{I} = (\mathcal{R}, \pi, \mu)$  and a formula  $\varphi$ , let  $e_r(\varphi)$  consist of the set of runs  $r$  such that  $\varphi$  is true at some point in  $r$ , and let  $e_p(\varphi)$  be the set of points where  $\varphi$  is true. That is

$$\begin{aligned} e_r(\varphi) &= \{r : \exists m((\mathcal{I}, r, m) \models \varphi)\}, \\ e_p(\varphi) &= \{(r, m) : (\mathcal{I}, r, m) \models \varphi\}. \end{aligned}$$

The most obvious analogue to (1) is the requirement that, for all points  $(r, m)$  and  $(r', m')$ ,

$$\mu_{(r,m,j)}(e_p(\theta(i, a))) = \mu_{(r',m',j)}(e_p(\theta(i, a))).$$

This definition says that  $j$  never learns anything about the probability that  $i$  performed performs  $a$ : she always ascribes the same probability to this event. In the context of our anonymous donation example, this would say that the probability (according to  $j$ ) of  $i$  donating \$5,000,000 to Cornell is the same at all times.

The problem with this definition is that it does not allow  $j$  to learn that *someone* donated \$5,000,000 to Cornell. That is, before  $j$  learned that someone donated \$5,000,000 to Cornell,  $j$  may have thought it was unlikely that anyone would donate that much money to Cornell. We cannot expect that  $j$ 's probability of  $i$  donating \$5,000,000 would be the same both before and after learning that someone made a donation. We want to give a definition of conditional anonymity that allows observers to learn that an action has been performed, but that protects—as much as possible, given the system—the fact that some particular agent performed performs the action. If, on the other hand, the anonymous action has not been performed, then the observer's probabilities do not matter.

Suppose that  $i$  wants to perform action  $a$ , and wants conditional anonymity with respect to  $j$ . Let  $\theta(\bar{j}, a)$  represent the fact that  $a$  has been performed by some agent other than  $j$ , i.e.,  $\theta(\bar{j}, a) = \bigvee_{i' \neq j} \theta(i', a)$ . The definition of conditional anonymity says that  $j$ 's prior probability of  $\theta(i, a)$  given  $\theta(\bar{j}, a)$  must be the same as his posterior probability of  $\theta(i, a)$  at points where  $j$  knows  $\theta(\bar{j}, a)$ , i.e., at points where  $j$  knows that someone other than  $j$  has performed (or will perform)  $a$ . Let  $\alpha = \mu(e_r(\theta(i, a)) \mid e_r(\theta(\bar{j}, a)))$ . This is the prior probability that  $i$  has performed  $a$ , given that somebody other than  $j$  has. Conditional anonymity says that at any point where  $j$  knows that someone other than  $j$  performs  $a$ ,  $j$ 's probability of  $\theta(i, a)$  must be  $\alpha$ . In other words,  $j$  shouldn't be able to learn anything more about who performs  $a$  (except that somebody does) than he know before he began interacting with the system in the first place.

**Definition 4.3:** Action  $a$ , performed by agent  $i$ , is *conditionally anonymous* with respect to  $j$  in the probabilistic system  $\mathcal{I}$  if

$$\mathcal{I} \models K_j \theta(\bar{j}, a) \Rightarrow \text{Pr}_j(\theta(i, a)) = \mu(e_r(\theta(i, a)) \mid e_r(\theta(\bar{j}, a))).$$

■

Note that if only one agent ever performs  $a$ , then  $a$  is trivially conditionally anonymous with respect to  $j$ , but may not be minimally anonymous with respect to  $j$ . Thus, conditional anonymity does not necessarily imply minimal anonymity.

In Definition 4.3, we implicitly assumed that agent  $j$  was allowed to learn that someone other than  $j$  performed action  $a$ ; anonymity is intended to hide *which* agent performed  $a$ , given that somebody did. More generally, we believe that we need to consider anonymity with respect to what an observer is allowed to learn. We might want to specify, for example, that an observer is allowed to know that a donation was made, and for how much, or to learn the contents of a conference paper review. The following definition lets us do this formally.

**Definition 4.4:** Action  $a$ , performed by agent  $i$ , is *conditionally anonymous* with respect to  $j$  and  $\varphi$  in the probabilistic system  $\mathcal{I}$  if

$$\mathcal{I} \models K_j \varphi \Rightarrow \text{Pr}_j(\theta(i, a)) = \mu(e_r(\theta(i, a)) \mid e_r(\varphi)).$$

■

Definition 4.3 is clearly the special case of Definition 4.4 where  $\varphi = \theta(\bar{j}, a)$ . Intuitively, both of these definitions say that once an observer learns some fact  $\varphi$  connected to the fact  $\theta(i, a)$ , we require that she doesn't learn anything else that might change her probabilities of  $\theta(i, a)$ .

### 4.3 Example: Probabilistic Dining Cryptographers

Returning the dining cryptographers problem, suppose that it is well-known that one of the three cryptographers at the table is much more generous than the other two, and therefore more likely to pay for dinner. Suppose, for example, that the probability measure on the set of runs where the generous cryptographer has paid is 0.8, given that one of the cryptographers paid for dinner, and that it is 0.1 for each of the other two cryptographers. Conditional anonymity for each of the three cryptographers with respect to an outside observer means that when such observer learns that one of the cryptographers has paid for dinner, his probability that any of the three cryptographers paid should remain 0.8, 0.1, and 0.1. If the one of the thrifty cryptographers paid, the generous cryptographer should think that there is a probability of  $0.5 = 0.1/(0.1 + 0.1)$  that either of the others paid. Likewise, if the generous cryptographer paid, each of the others should think that there is a probability of  $0.8/(0.8 + 0.1)$  that the generous cryptographer paid and a probability of  $0.1/(0.8 + 0.1)$  that the other thrifty cryptographer paid. We can similarly calculate all the other relevant probabilities.

More generally, suppose that we have an interpreted probabilistic system  $(\mathcal{R}, \mu, \pi)$  that represents instances of the dining cryptographers protocol, where the interpretation  $\pi$  once again interprets formulas of the form  $\theta(i, \text{"paid"})$  and  $\theta(\bar{j}, \text{"paid"})$  in the obvious way, and where the formula  $\gamma$  is true if one of the cryptographers

paid. (That is,  $\gamma$  is equivalent to  $\bigvee_{i \in \{0,1,2\}} \theta(i, \text{“paid”})$ .) For any cryptographer  $i \in \{0, 1, 2\}$ , let  $\alpha(i)$  be the prior probability that  $i$  paid, given that somebody else did. That is, let

$$\alpha(i) = \mu(e_r(\theta(i, \text{“paid”})) \mid e_r(\gamma)).$$

In the more concrete example given above, if 0 is the generous cryptographer, we would have  $\alpha(0) = 0.8$  and  $\alpha(1) = \alpha(2) = 0.1$ .

For the purposes of conditional probability with respect to an agent  $j$ , we are interested in the probability that some agent  $i$  paid, given that somebody other than  $j$  paid. Formally, for  $i \neq j$ , let

$$\alpha(i, j) = \mu(e_r(\theta(i, \text{“paid”})) \mid e_r(\theta(\bar{j}, \text{“paid”}))).$$

If an observer  $o$  is not one of the three cryptographers, then  $o$  didn't pay, and we have  $\alpha(i, o) = \alpha(i)$ . Otherwise, if  $i, j \in \{0, 1, 2\}$ , we can use conditioning to compute  $\alpha(i, j)$ :

$$\alpha(i, j) = \frac{\alpha(i)}{\alpha(j \oplus 1) + \alpha(j \oplus 2)}.$$

(Once again, we make our definitions and requirements more compact by using modular arithmetic, where  $\oplus$  denotes addition mod 3.)

The following formula captures the requirement of conditional anonymity in the dining cryptographer's protocol, for each cryptographer  $i$ , with respect to the other cryptographers and any outside observers.

$$\begin{aligned} \mathcal{I} \models & [K_{i \oplus 1} \theta(\overline{i \oplus 1}, \text{“paid”}) \Rightarrow \Pr_{i \oplus 1}(\theta(i, \text{“paid”})) = \alpha(i, i \oplus 1)] \wedge \\ & [K_{i \oplus 2} \theta(\overline{i \oplus 2}, \text{“paid”}) \Rightarrow \Pr_{i \oplus 2}(\theta(i, \text{“paid”})) = \alpha(i, i \oplus 2)] \wedge \\ & [K_o \theta(\bar{o}, \text{“paid”}) \Rightarrow \Pr_o(\theta(i, \text{“paid”})) = \alpha(i, o)]. \end{aligned}$$

Chaum's original proof that the dining cryptographers protocol provides anonymity actually proves conditional anonymity in this general setting. Note that if the probability that one of the cryptographers will pay is 1, that cryptographer will have conditional anonymity even though he doesn't even have minimal anonymity.

#### 4.4 Other Uses for Probability

In the previous two subsections, we have emphasized how probability can be used to obtain definitions of anonymity stronger than those presented in Section 3. However, probabilistic systems can also be used to define interesting ways of weakening those definitions. Real-world anonymity systems do not offer absolute guarantees of anonymity such as those those specified by our definitions. Rather, they guarantee that a user's anonymity will be protected *with high probability*. In a given run,

a user’s anonymity might be protected or corrupted. If the probability of the event that a user’s anonymity is corrupted is very small, i.e., the set of runs where her anonymity is not protected is assigned a very small probability by the measure  $\mu$ , this might be enough of a guarantee for the user to interact with the system.

Recall that we said that  $i$  maintains total anonymity with respect to  $j$  if the fact  $\varphi = \theta(i, a) \Rightarrow \bigwedge_{i' \neq j} P_j[\theta(i', a)]$  is true at every point in the system. Total anonymity is compromised in a run  $r$  if at some point  $(r, m)$ ,  $\neg\varphi$  holds. Therefore, the set of runs where total anonymity is compromised is simply  $e_r(\neg\varphi)$ , using the notation of the previous section. If  $\mu(e_r(\neg\varphi))$  is very small, then  $i$  maintains total anonymity with very high probability. This analysis can obviously be extended to all the other definitions of anonymity given in previous sections.

Bounds such as these are useful for analyzing real-world systems. The Crowds system [Reiter and Rubin 1998], for example, uses randomization when routing communication traffic, so that anonymity is protected with high probability. The probabilistic guarantees provided by Crowds were analyzed formally by Shmatikov [2002], using a probabilistic model checker, and he demonstrates how the anonymity guarantees provided by the Crowds system change as more users (who may be either honest or corrupt) are added to the system. Shmatikov uses a temporal probabilistic logic to express probabilistic anonymity properties, so these properties can be expressed in our system framework. (It is straightforward to give semantics to temporal operators in systems; see [Fagin, Halpern, Moses, and Vardi 1995].) In any case, Shmatikov’s analysis of a real-world anonymity system is a useful example of how the formal methods that we advocate can be used to specify and verify properties of real-world systems.

## 5 Related Work

### 5.1 Knowledge-based Definitions of Anonymity

As mentioned in the introduction, we are not the first to use knowledge to handle definitions of security, information hiding, or even anonymity. Anonymity has been formalized using epistemic logic by Syverson and Stubblebine [1999]. Like us, they use epistemic logic to characterize a number of information-hiding requirements that involve anonymity. However, the focus of their work is very different from ours. They describe a logic for reasoning about anonymity and a number of axioms for the logic. An agent’s knowledge is based, roughly speaking, on his recent actions and observations, as well as what follows from his log of system events. The first five axioms that Syverson and Stubblebine give are the standard **S5** axioms for knowledge. There are well-known soundness and completeness results relating the **S5** axiom system to Kripke structure semantics for knowledge

[Fagin, Halpern, Moses, and Vardi 1995]. However, they give many more axioms, and they do not attempt to give a semantics for which their axioms are sound. Our focus, on the other hand, is completely semantic. We have not tried to axiomatize anonymity. Rather, we try to give an appropriate semantic framework in which to consider anonymity.

In some ways, Syverson and Stubblebine’s model is more detailed than the model used here. Their logic includes many formulas that represent various actions and facts, including the sending and receiving of messages, details of encryption and keys, and so on. They also make more assumptions about the local state of a given agent, including details about the sequence of actions that the agent has performed locally, a log of system events that have been recorded, and a set of facts of which the agent is aware. While these extra details may accurately reflect the nature of agents in real-world systems, they are orthogonal to our concerns here. In any case, it would be easy to add such expressiveness to our model as well, simply by including these details in the local states of the various agents.

It is straightforward to relate our definitions to those of Syverson and Stubblebine. They consider facts of the form  $\varphi(i)$ , where  $i$  is a principal, i.e., an agent. They assume that the fact  $\varphi(i)$  is a single formula in which a single agent name occurs. Clearly,  $\theta(i, a)$  is an example of such a formula. In fact, Syverson and Stubblebine assume that if  $\varphi(i)$  and  $\varphi(j)$  are both true, then  $i = j$ . For the  $\theta(i, a)$  formulas, this means that  $\theta(i, a)$  and  $\theta(i', a)$  cannot be simultaneously true: at most one agent can perform an action in a given run, exactly as in the setup of Proposition 3.3.

There is one definition in [Syverson and Stubblebine 1999] that is especially relevant to our discussion; the other relevant definitions presented there are similar. A system is said to satisfy  $(\geq k)$ -anonymity if the following formula is valid for some observer  $o$ :

$$\varphi(i) \Rightarrow P_o(\varphi(i)) \wedge P_o(\varphi(i_1)) \wedge \cdots \wedge P_o(\varphi(i_{k-1})).$$

This definition says that if  $\varphi(i)$  holds, there must be at least  $k$  agents, including  $i$ , that the observer suspects. (The existential quantification of the agents  $i_1, \dots, i_{k-1}$  is implicit.) The definition is essentially equivalent to our definition of  $(k - 1)$ -anonymity. It certainly implies that there are  $k - 1$  agents other than  $i$  for which  $\varphi(i')$  might be true. On the other hand, if  $P_o(\varphi(i'))$  is true for  $k - 1$  agents other than  $i$ , then the formula must hold, because  $\varphi(i) \Rightarrow P_o(\varphi(i))$  is valid.

## 5.2 CSP and Anonymity

A great deal of work on the foundations of computer security has used process algebras such as CCS and CSP [Milner 1980; Hoare 1985] as the basic system

framework [Focardi and Gorrieri 2001; Schneider 1996]. Process algebras offer several advantages: they are simple, they can be used for specifying systems as well as system properties, and model-checkers are available that can be used to verify properties of systems described using their formalisms.

Schneider and Sidiropoulos [1996] use CSP both to characterize one type of anonymity and to describe variants of the dining cryptographers problem [Chaum 1988]. They then use a model-checker to verify that their notion of anonymity holds for those variants of the problem. To describe their approach, we need to outline some of the basic notation and semantics of CSP. To save space, we give a simplified treatment of CSP here. (See Hoare [1985] for a complete description of CSP.) The basic unit of CSP is the *event*. Systems are modeled in terms of the events that they can perform. Events may be built up several components. For example, “donate.\$5” might represent a “donate” event in the amount of \$5. *Processes* are the systems, or components of systems, that are described using CSP. As a process unfolds or executes, various events occur. For our purposes, we make the simplifying assumption that a process is determined by the event sequences it is able to engage in.

We can associate with every process a set of *traces*. Intuitively, each trace in the set associated with process  $P$  represents one sequence of events that might occur during an execution of  $P$ . Informally, CSP event traces correspond to finite prefixes of runs, except that they do not explicitly describe the local states of agents and do not explicitly describe time.

Schneider and Sidiropoulos define a notion of anonymity with respect to a set  $A$  of events. Typically,  $A$  consists of events of the form  $i.a$  for a fixed action  $a$ , where  $i$  is an agent in some set that we denote  $I_A$ . Intuitively, anonymity with respect to  $A$  means that if any event in  $A$  occurs, it could equally well have been any other event in  $A$ . In particular, this means that if an agent in  $I_A$  performs  $a$ , it could equally well have been any other agent in  $I_A$ . Formally, given a set  $\Sigma$  of possible events and  $A \subseteq \Sigma$ , let  $f_A$  be a function on traces that, given a trace  $\tau$ , returns a trace  $f_A(\tau)$  that is identical to  $\tau$  except that every event in  $A$  is replaced by a fixed event  $\alpha \notin \Sigma$ . A process  $P$  is *strongly anonymous* on  $A$  if  $f_A^{-1}(f_A(P)) = P$ , where we identify  $P$  with its associated set of traces. This means that all the events in  $A$  are interchangeable; by replacing any event in  $A$  with any other we would still get a valid trace of  $P$ .

Schneider and Sidiropoulos give several very simple examples that are useful for clarifying this definition of anonymity. One is a system where there are two agents who can provide donations to a charity, but where only one of them will actually do so. Agent 0, if she gives a donation, gives \$5, and agent 1 gives \$10. This is followed by a “thanks” from the charity. The events of interest are “0.gives” and “1.gives” (representing events where 0 and 1 make a donation), “\$5” and “\$10”



(representing the charity’s receipt of the donation), “thanks”, and “STOP” (to signify that the process has ended). There are two possible traces:

1. 0.gives  $\rightarrow$  \$5  $\rightarrow$  “thanks”  $\rightarrow$  STOP.
2. 1.gives  $\rightarrow$  \$10  $\rightarrow$  “thanks”  $\rightarrow$  STOP.

The donors require anonymity, and so we require that the CSP process is strongly anonymous on the set  $\{0.gives, 1.gives\}$ . In fact, this condition is not satisfied by the process, because “0.gives” and “1.gives” are not interchangeable. This is because “0.gives” must be followed by “\$5”, while “1.gives” must be followed by “\$10”. Intuitively, an agent who observes the traces can determine the donor by looking at the amount of money donated.

We believe that Schneider and Sidiropoulos’s definition is best understood as trying to capture the intuition that an observer who sees all the events generated by  $P$ , except for events in  $A$ , does not know which event in  $A$  occurred. We can make this precise by translating Schneider and Sidiropoulos’s definition into our framework. The first step is to associate with each process  $P$  a corresponding set of runs  $\mathcal{R}_P$ . We present one reasonable way of doing so here, which suffices for our purposes. In future work, we hope to explore the connection between CSP and the runs and systems framework in more detail.

Recall that a run is an infinite sequence of global states of the form  $(s_e, s_1, \dots, s_n)$ , where each  $s_i$  is the local state of agent  $i$ , and  $s_e$  is the state of the environment. Therefore, to specify a set of runs, we need to describe the set of agents, and then explain how to derive the local states of each agent for each run. There is an obvious problem here: CSP has no analogue of agents and local states. To get around this, we could simply tag all events with an agent (as Schneider and Sidiropoulos in fact do for the events in  $A$ ). However, for our current purposes, a much simpler approach will do. The only agent we care about is a (possibly mythical) observer who is able to observe every event except the ones in  $A$ . Moreover, for events in  $A$ , the observer knows that something happened (although not what). There may be other agents in the system, but their local states are irrelevant. We formalize this as follows.

Fix a process  $P$  over some set  $\Sigma$  of events, and let  $A \subseteq \Sigma$ . Following Schneider and Sidiropoulos, for the purposes of this discussion, assume that  $A$  consists of events of the form  $i.a$ , where  $i \in I_A$  and  $a$  is some specific action. We say that a system  $\mathcal{R}$  is *compatible with*  $P$  if there exists some agent  $o$  such that the following two conditions hold:

- for every run  $r \in \mathcal{R}$  and every time  $m$ , there exists a trace  $\tau \in P$  such that  $\tau = r_e(m)$  and  $f_A(\tau) = r_o(m)$ ;

- for every trace  $\tau \in P$ , there exists a run  $r \in \mathcal{R}$  such that  $r_e(|\tau|) = \tau$  and  $r_o(|\tau|) = f_A(\tau)$  (where  $|\tau|$  is the number of events in  $\tau$ ).

Intuitively,  $\mathcal{R}$  represents  $P$  if (1) for every trace  $\tau$  in  $P$ , there is a point  $(r, m)$  in  $\mathcal{R}$  such that, at this point, exactly the events in  $\tau$  have occurred (and are recorded in the environment's state) and  $o$  has observed  $f_A(\tau)$ , and (2) for every point  $(r, m)$  in  $\mathcal{R}$ , there is a trace  $\tau$  in  $P$  such that precisely the events in  $r_e(m)$  have happened in  $\tau$ , and  $o$  has observed  $f_A(\tau)$  at  $(r, m)$ . We say that the interpreted system  $\mathcal{I} = (\mathcal{R}, \pi)$  is *compatible with  $P$*  if  $\mathcal{R}$  is compatible with  $P$  and if  $(\mathcal{I}, r, m) \models \theta(i, a)$  whenever the event  $i.a$  is in the event sequence  $r_e(m')$  for some  $m'$ .

We are now able to make a formal connection between our definition of anonymity and that of Schneider and Sidiropoulos. As in the setup of Proposition 3.3, we assume that an anonymous action  $a$  can be performed only once in a given run.

**Theorem 5.1:** *If  $\mathcal{I} = (\mathcal{R}, \pi)$  is compatible with  $P$ , then  $P$  is strongly anonymous on the alphabet  $A$  if and only if for every agent  $i \in I_A$ , the action  $a$  performed by  $i$  is anonymous up to  $I_A$  with respect to  $o$  in  $\mathcal{I}$ .*

**Proof:** Suppose that  $P$  is strongly anonymous on the alphabet  $A$  and that  $i \in I_A$ . Given a point  $(r, m)$ , suppose that  $(\mathcal{I}, r, m) \models \theta(i, a)$ , so that the event  $i.a$  appears in  $r_e(n)$  for some  $n \geq m$ . We must show that  $(\mathcal{I}, r, m) \models P_o[\theta(i', a)]$  for every  $i' \in I_A$ , that is, that  $a$  is anonymous up to  $I_A$  with respect to  $o$ . For any  $i' \in I_A$ , this requires showing that there exists a point  $(r', m')$  such that  $r_o(m) = r'_o(m')$ , and  $r'_o(m')$  includes  $i'.a$ , for some  $n' \geq m'$ . Because  $\mathcal{R}$  is compatible with  $P$ , there exists  $\tau \in P$  such that  $\tau = r_e(n)$  and  $i.a$  appears in  $\tau$ . Let  $\tau'$  be the trace identical to  $\tau$  except that  $i.a$  is replaced by  $i'.a$ . Because  $P$  is strongly anonymous on  $A$ ,  $P = f_A^{-1}(f_A(P))$ , and  $\tau' \in P$ . By compatibility, there exists a run  $r'$  such that  $r'_e(n) = \tau'$  and  $r'_o(n) = f_A(\tau')$ . By construction,  $f_A(\tau) = f_A(\tau')$ , so  $r_o(n) = r'_o(n)$ . Because the length- $m$  trace prefixes of  $f_A(\tau)$  and  $f_A(\tau')$  are the same, it follows that  $r_o(m) = r'_o(m)$ . Because  $(\mathcal{I}, r', m) \models \theta(i', a)$ ,  $(\mathcal{I}, r, m) \models P_o[\theta(i', a)]$  as required.

Conversely, suppose that for every agent  $i \in I_A$ , the action  $a$  performed by  $i$  is anonymous up to  $I_A$  with respect to  $o$  in  $\mathcal{I}$ . We must show that  $P$  is strongly anonymous. It is clear that  $P \subseteq f_A^{-1}(f_A(P))$ , so we must show only that  $P \supseteq f_A^{-1}(f_A(P))$ . So suppose that  $\tau \in f_A^{-1}(f_A(P))$ . If no event  $i.a$  appears in  $\tau$ , for any  $i \in I_A$ , then  $\tau \in P$  trivially. Otherwise, some  $i.a$  does appear. Because  $\tau \in f_A^{-1}(f_A(P))$ , there exists a trace  $\tau' \in P$  that is identical to  $\tau$  except that  $i'.a$  replaces  $i.a$ , for some other  $i' \in I_A$ . Because  $\mathcal{R}$  is compatible with  $P$ , there exists a run  $r' \in R$  such that  $r'_o(m) = f_A(\tau')$  and  $r'_e(m) = \tau'$  (where  $m = |\tau'|$ ). Clearly  $(\mathcal{I}, r', m) \models \theta(i', a)$  so, by anonymity,  $(\mathcal{I}, r', m) \models P_o[\theta(i, a)]$ , and there exists a run  $r$  such that  $r_o(m) = r'_o(m)$  and  $(\mathcal{I}, r, m) \models \theta(i, a)$ . Because the action  $a$  can

be performed at most once, the trace  $r_e(m)$  must be equal to  $\tau$ . By compatibility,  $\tau \in P$  as required. ■

Up to now, we have assumed that the observer  $o$  has access to all the information in the system except which event in  $A$  was performed. Schneider and Sidiropoulos extend their definition of strong anonymity to deal with agents that have somewhat less information. They capture “less information” using *abstraction operators*. Given a process  $P$ , there are several abstraction operators that can give us a new process. For example the *hiding operator*, represented by  $\backslash$ , hides all events in some set  $C$ . That is, the process  $P \backslash C$  is the same as  $P$  except that all events in  $C$  become internal events of the new process, and are not included in the traces associated with  $P \backslash C$ . Another abstraction operator, the renaming operator, has already appeared in the definition of strong anonymity: for any set  $C$  of events, we can consider the function  $f_C$  that maps events in  $C$  to a fixed new event. The difference between hiding and renaming is that, if events in  $C$  are hidden, the observer is not even aware they took place. If events in  $C$  are renamed, then the observer is aware that some event in  $C$  took place, but does not know which one.

Abstraction operators such as these provide a useful way to model a process or agent who has a distorted or limited view of the system. In the context of anonymity, they allow anonymity to hold with respect to an observer with a limited view of the system in cases where it would not hold with respect to an observer who can see everything. In the anonymous donations example, hiding the events \$5 and \$10, i.e., the amount of money donated, would make the new process  $P \backslash \{\$5, \$10\}$  strongly anonymous on the set of donation events. Formally, given an abstraction operator  $ABS_C$  on a set of events  $C$ , we have to check the requirement of strong anonymity on the process  $ABS_C(P)$  rather than on the process  $P$ .

Abstraction is easily captured in our framework. It amounts simply to changing the local state of the observer. For example, anonymity of the process  $P \backslash C$  in our framework corresponds to anonymity of the action  $a$  for every agent in  $I_A$  with respect to an observer whose local state at the point  $(r, m)$  is  $f_A(r_e(m)) \backslash C$ . We omit the obvious analogue of Theorem 5.1 here.

A major advantage of the runs and systems framework is that definitions of high-level properties such as anonymity do not depend on the local states of the agents in question. If we want to model the fact that an observer has a limited view of the system, we need only modify her local state to reflect this fact. While some limited views are naturally captured by CSP abstraction operators, others may not be. The definition of anonymity should not depend on the existence of an appropriate abstraction operator able to capture the limitations of a particular observer.

As we have demonstrated, our approach to anonymity is compatible with the

approach taken in [Schneider and Sidiropoulos 1996]. Our definitions are stated in terms of actions, agents, and knowledge, and are thus very intuitive and flexible. The generality of runs and systems allows us to have simple definitions that apply to a wide variety of systems and agents. The low-level CSP definitions, on the other hand, are more operational than ours, and this allows easier model-checking and verification. Furthermore, there are many advantages to using process algebras in general: systems can often be represented much more succinctly, and so on. This suggests that both approaches have their advantages. Because CSP systems can be represented in the runs and systems framework, however, it makes perfect sense to define anonymity for CSP processes using the knowledge-based definitions we have presented here. If our definitions turn out to be equivalent to more low-level CSP definitions, this is ideal, because CSP model-checking programs can then be used for verification. A system designer simply needs to take care that the runs-based system derived from a CSP process (or set of processes) represents the local states of the different agents appropriately.

### 5.3 Anonymity and Function View Semantics

Hughes and Shmatikov [2004] introduce *function views* and function-view *opacity* as a way of expressing a variety of information-hiding properties in a succinct and uniform way. Their main insight is that requirements such as anonymity involve restrictions on relationships between entities such as agents and actions. Because these relationships can be expressed by functions from one set of entities to another, hiding information from an observer amounts to limiting an observer's view of the function in question. For example, anonymity properties are concerned with whether or not an observer is able to connect actions with the agents who performed them. By considering the function from the set of actions to the set of agents who performed those actions, and specifying the degree to which that function must be opaque to observers, we can express anonymity using the function-view approach.

To model the uncertainty associated with a given function, Hughes and Shmatikov define a notion of *function knowledge* to explicitly represent an observer's partial knowledge of a function. Function knowledge focuses on three particular aspects of a function: its graph, image, and kernel. (Recall that the *kernel* of a function  $f$  with domain  $X$  is the equivalence relation  $ker$  on  $X$  defined by  $(x, x') \in ker$  iff  $f(x) = f(x')$ .) *Function knowledge* of type  $X \rightarrow Y$  is a triple  $N = (F, I, K)$ , where  $F \subseteq X \times Y$ ,  $I \subseteq Y$ , and  $K$  is an equivalence relation on  $X$ . A triple  $(F, I, K)$  is *consistent with*  $f$  if  $f \subseteq F$ ,  $I \subseteq im f$ , and  $K \subseteq ker f$ . Intuitively, a triple  $(F, I, K)$  that is consistent with  $f$  represents what an agent might know about the function  $f$ . Complete knowledge of a function  $f$ , for example, would be

represented by the triple  $(f, \text{im}f, \text{ker}f)$ .

For anonymity, and for information hiding in general, we are interested not in what an agent knows, but in what an agent does *not* know. This is formalized by Hughes and Shmatikov in terms of opaqueness conditions for function knowledge. If  $N = \langle F, I, K \rangle$  is consistent with  $f : X \rightarrow Y$ , then, for example,  $N$  is *k-value opaque* if  $|F(x)| \geq k$  for all  $x \in X$ . That is,  $N$  is *k-value opaque* if there are  $k$  possible candidates for the value of  $f(x)$ , for all  $x \in X$ . Similarly,  $N$  is *Z-value opaque* if  $Z \subseteq F(x)$  for all  $x \in X$ . In other words, for each  $x$  in the domain of  $f$ , no element of  $Z$  can be ruled out as a candidate for  $f(x)$ . Finally,  $N$  is *absolutely value opaque* if that  $N$  is  $Y$ -value opaque.

Opaqueness conditions are closely related to the nonprobabilistic definitions of anonymity given in Section 3. Consider functions from  $X$  to  $Y$ , where  $X$  is a set of actions and  $Y$  is a set of agents, and suppose that some function  $f$  is the function that, given some action, names the agent who performed the action. If we have  $k$ -value opaqueness for some view of  $f$  (corresponding to some observer  $o$ ), this means, essentially, that each action  $a$  in  $X$  is  $k$ -anonymous with respect to  $o$ . Similarly, the view is  $I_A$ -value opaque if the action is anonymous up to  $I_A$  for each agent  $i \in I_A$ . Thus, function view opaqueness provides a concise way of describing anonymity properties, and information-hiding properties in general.

To make these connections precise, we need to explain how function views can be embedded within the runs and systems framework. Hughes and Shmatikov already show how we can define function views using Kripke structures, the standard approach for giving semantics to knowledge. A minor modification of their approach works in systems too. Assume we are interested in who performs an action  $a \in X$ , where  $X$ , intuitively, is a set of “anonymous actions”. Let  $Y$  be the set of agents, including a “nobody agent” denoted  $N$ , and let  $f$  be a function from  $X$  to  $Y$ . Intuitively,  $f(a) = i$  if agent  $i$  performs action  $a$ , and  $f(a) = N$  if no agent performs action  $a$ . The value of the function  $f$  will depend on the point. Let  $f_{r,m}$  be the value of  $f$  at the point  $(r, m)$ . Thus,  $f_{r,m}(a) = i$  if  $i$  performs  $a$  in run  $r$ .<sup>2</sup> We can now easily talk about function opaqueness with respect to an observer  $o$ . For example,  $f$  is  $Z$ -value opaque at the point  $(r, m)$  with respect to  $o$  if, for all  $z \in Z$ , there exists a point  $(r', m')$  such that  $r'_o(m') = r_o(m)$  and  $f_{(r',m')}(x) = z$ . In terms of knowledge,  $Z$ -value opaqueness says that for any value  $x$  in the range of  $f$ ,  $o$  thinks it possible that any value  $z \in Z$  could be the result of  $f(x)$ . Indeed, Hughes and Shmatikov say that function-view opaqueness, defined in terms of Kripke structure semantics, is closely related to epistemic logic. The following proposition makes this precise; it would be easy to state similar propositions for

<sup>2</sup>Note that for  $f_{(r,m)}$  to be well-defined, it must be the case that only one agent can ever perform a single action.

other kinds of function-view opaqueness.

**Proposition 5.2** *Let  $\mathcal{I} = (\mathcal{R}, \pi)$  be an interpreted system that satisfies  $(\mathcal{I}, r, m) \models f(x) = y$  whenever  $f_{(r,m)}(x) = y$ . In system  $\mathcal{I}$ ,  $f$  is  $Z$ -value opaque for observer  $o$  at the point  $(r, m)$  if and only if*

$$(\mathcal{I}, r, m) \models \bigwedge_{x \in X} \bigwedge_{z \in Z} P_o[f(x) = z].$$

**Proof:** This result follows immediately from the definitions. ■

Stated in terms of knowledge, function-view opaqueness already looks a lot like our definitions of anonymity. Given  $f$  (or, more precisely, the set  $\{f_{(r,m)}\}$  of functions) mapping actions to agents, we can state a theorem connecting anonymity to function-view opaqueness. There are two minor issues to deal with, though. First, our definitions of anonymity are stated with respect to a single action  $a$ , while the function  $f$  deals with a *set* of actions. We can deal with this by taking the domain of  $f$  to be the singleton  $\{a\}$ . Second, our definition of anonymity up to a set  $I_A$  requires the observer to suspect agents in  $I_A$  only if  $i$  actually performs the action  $a$ . (Recall this is also true for Syverson and Stubblebine's definitions.)  $I_A$ -value opaqueness requires the observer to think many agents could have performed an action even if nobody has. To deal with this, we require opaqueness only when the action has been performed by one of the agents in  $I_A$ .

**Theorem 5.3:** *Suppose that  $(\mathcal{I}, r, m) \models \theta(i, a)$  exactly if  $f_{(r,m)}(a) = i$ . Then action  $a$  is anonymous up to  $I_A$  with respect to  $o$  for each agent  $i \in I_A$  if and only if at all points  $(r, m)$  such that  $f_{(r,m)}(a) \in I_A$ ,  $f$  is  $I_A$ -value opaque with respect to  $o$ .*

**Proof:** Suppose that  $f$  is  $I_A$ -value opaque, and let  $i \in I_A$  be given. If  $(\mathcal{I}, r, m) \models \theta(i, a)$ , then  $f_{(r,m)}(a) = i$ . We must show that, for all  $i' \in I_A$ ,  $(\mathcal{I}, r, m) \models P_o[\theta(i', a)]$ . Because  $f$  is  $I_A$ -value opaque at  $(r, m)$ , there exists a point  $(r', m')$  such that  $r'_o(m') = r_o(m)$  and  $f_{(r',m')}(a) = i'$ . Because  $(\mathcal{I}, r', m') \models \theta(i', a)$ ,  $(\mathcal{I}, r, m) \models P_o[\theta(i', a)]$ .

Conversely, suppose that for each agent  $i \in I_A$ ,  $a$  is anonymous up to  $I_A$  with respect to  $o$ . Let  $(r, m)$  be given such that  $f_{(r,m)}(a) \in I_A$ , and let that  $i = f_{(r,m)}(a)$ . It follows that  $(\mathcal{I}, r, m) \models \theta(i, a)$ . For any  $i' \in I_A$ ,  $(\mathcal{I}, r, m) \models P_o[\theta(i', a)]$ , by anonymity. Thus there exists a point  $(r', m')$  such that  $r'_o(m') = r_o(m)$  and  $(\mathcal{I}, r', m') \models \theta(i', a)$ . It follows that  $f_{(r',m')}(a) = i'$ , and that  $f$  is  $I_A$ -value opaque. ■

As with Proposition 5.2, it would be easy to state analogous theorems connecting our other definitions of anonymity, including minimal anonymity, total

anonymity, and  $k$ -anonymity, to other forms of function-view opacity. We omit the details here.

The assumptions needed to prove Theorem 5.3 illustrate two ways in which our approach may seem to be less general than the function-view approach. First, all our definitions are given with respect to a single action, rather than with respect to a set of actions. However, it is perfectly reasonable to specify that all actions in some set  $\mathcal{A}$  of actions be anonymous. Then we could modify Theorem 5.3 so that the function  $f$  is defined on all actions in  $\mathcal{A}$ . (We omit the details.) Second, our definitions of anonymity only restrict the observer’s knowledge if somebody actually performs the action. This is simply a different way of defining anonymity. As mentioned previously, we are not trying to give a definitive definition of anonymity, and it certainly seems reasonable that someone might want to define or specify anonymity using the stronger condition. At any rate, it would be straightforward to modify our definitions so that the implications, involving  $\theta(i, a)$ , are not included.

Hughes and Shmatikov argue that epistemic logic is a useful language for expressing anonymity specifications, while CSP is a useful language for describing and specifying systems. We agree with both of these claims. They propose function views as a useful interface to mediate between the two. We have tried to argue here that no mediation is necessary, since the multiagent systems framework can also be used for describing systems. (Indeed, the traces of CSP can essentially be viewed as runs.) Nevertheless, we do believe that function views can be the basis of a useful language for reasoning about some aspects of information hiding. We can well imagine adding abbreviations to the language that let us talk directly about function views. (We remark that we view these abbreviations as syntactic sugar, since these are notions that can already be expressed directly in terms of the knowledge operators we have introduced.)

On the other hand, we believe that function views are not expressive enough to capture all aspects of information hiding. One obvious problem is adding probability. While it is easy to add probability to systems, as we have shown, and to capture interesting probabilistic notions of anonymity, it is far from clear how to do this if we take function views triples as primitive.

To sum up, we would argue that to reason about knowledge and probability, we need to have possible worlds as the underlying semantic framework. Using the multiagent systems approach gives us possible worlds in a way that makes it particularly easy to relate them to systems. Within this semantic framework, function views may provide a useful syntactic construct with which to reason about information hiding.

## 6 Discussion

We have described a framework for reasoning about information hiding in multiagent systems, and have given general definitions of anonymity for agents acting in such systems. We have also compared and contrasted our definitions to other similar definitions of anonymity. Our knowledge-based system framework provides a number of advantages:

- We are able to state information-hiding properties succinctly and intuitively, and in terms of the knowledge of the observers or attackers who interact with the system.
- Our system has a well-defined semantics that lets us reason about knowledge in systems of interest, such as systems specified using process algebras or strand spaces.
- We are able to give straightforward probabilistic definitions of anonymity, and of other related information-hiding properties.

One obviously important issue that we have not mentioned at all is model checking, which could be used to check whether a given system specifies the knowledge-based properties we have introduced. Fortunately, recent work has explored the problem of model checking in the multiagent systems framework. Van der Meyden [1998] discusses algorithms and complexity results for model checking a wide range of epistemic formulas in the runs and systems framework, and van der Meyden and Su [2002] use these results to verify the dining cryptographers protocol [Chaum 1988], using formulas much like those described in Section 3.3. Even though model checking of formulas involving knowledge seems to be intractable for large problems, these results are a promising first step towards being able to use knowledge for both the specification and verification of anonymity properties.

We described one way to generate a set of runs from a CSP process  $P$ , basically by recording all the events in the state of the environment and describing some observer  $o$  who is able to observe a subset of the events. This translation was useful for comparing our abstract definitions of anonymity to more operational CSP-based definitions. In future work we hope to further explore the connections between the runs and systems framework and tools such as CCS, CSP, and the spi calculus [Abadi and Gordon 1997]. In particular, we are interested in the recent work of Fournet and Abadi [2003], who use the applied pi calculus to model *private authentication*, according to which a principal in a network is able to authenticate herself to another principal while remaining anonymous to other “nearby”



principals. A great deal of work in computer security has formalized information-hiding properties using these tools. Such work often reasons about the knowledge of various agents in an informal way, and then tries to capture knowledge-based security properties using one of these formalisms. By describing canonical translations from these formalisms to the runs and systems framework, we hope to be able to demonstrate formally how such definitions of security do (or do not) capture notions of knowledge.

**Acknowledgments:** We thank Dan Grossman, Dominic Hughes, Vitaly Shmatikov, Paul Syverson, Vicky Weissman, the CSFW reviewers (who were anonymous up to  $P_{CSFW}$ , the program committee), and the JCS referees, for useful discussions and careful copy-editing.

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