
Simple-looking joint decoders for traitor tracing and group testing

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Abstract The topic of this paper is collusion resistant watermarking, a.k.a. traitor tracing, in particular bias-based traitor tracing codes as introduced by G. Tardos in 2003. The past years have seen an ongoing effort to construct efficient high-performance decoders for these codes.

In this paper we construct a score system from the Neyman-Pearson hypothesis test (which is known to be the most powerful test possible) into which we feed all the evidence available to the tracer, in particular the codewords of *all* users. As far as we know, until now similar efforts have taken into consideration only the codeword of a single user, namely the user under scrutiny.

The Neyman-Pearson score needs as input the attack strategy of the colluders, which typically is not known to the tracer. We insert the Interleaving attack, which plays a very special role in the theory of bias-based traitor tracing by virtue of being part of the asymptotic (i.e. large coalition size) saddlepoint solution. The score system obtained in this way is universal: effective not only against the Interleaving attack, but against all other attack strategies as well. Our score function for one user depends on the other users' codewords in a very simple way: through the symbol tallies, which are easily computed.

We present bounds on the False Positive and False Negative error probability, yielding a.o. a prescription for setting the accusation threshold. We investigate the probability distribution of the score. Finally we apply our construction to the area of (medical) Group Testing, which is related to traitor tracing.

Keywords traitor tracing · Tardos code · collusion · watermarking · group testing

1 Introduction

1.1 Collusion attacks on watermarking

Forensic watermarking is a means for tracing the origin and distribution of digital content. Before distribution, the content is modified by embedding an imperceptible watermark, which plays the role of a personalized identifier. Once an unauthorized copy of the content is found, the watermark present in this copy can be used to reveal the identities of those users who participated in its creation. A tracing algorithm or 'decoder' outputs a list of suspicious users. This procedure is also known as 'traitor tracing'.

The most powerful attacks against watermarking are *collusion attacks*: multiple attackers (the 'coalition') combine their differently watermarked versions of the same content; the observed differences point to the locations of the hidden marks and allow for a targeted attack.

Several types of collusion-resistant codes have been developed. The most popular type is the class of *bias-based* codes, introduced by G. Tardos in 2003. The original paper [37,38] was followed by a lot of activity, e.g. improved analyses [5,14,15,23,33,42,41], code modifications [17,29,30], decoder modifications [2,9,25,31,13] and various generalizations [8,39,40,43]. The advantage of bias-based versus deterministic codes is that they can achieve the asymptotically optimal relationship $\ell \propto c^2$ between the sufficient code length ℓ and the coalition size c .

Two types of tracing algorithm can be distinguished: (i) *simple decoders*, which assign a level of suspicion to single users, based on their codeword, and (ii) *joint decoders* [2,9,25], which look at sets of users.

One of the main advances in recent years was finding [17,19] the *saddlepoint* of the information-theoretic max-min game (see Section 2.5) in the case of joint decoding. Knowing the location of the saddlepoint makes it easier for the tracer to build a decoder that works optimally against the worst-case attack and that works well against all other attacks too.

1.2 Contributions and outline

We consider the non-asymptotic regime, i.e. coalitions of arbitrary finite size, and joint decoders. We do something that has somehow been overlooked: we determine the Neyman-Pearson score [28] aimed against the collusion attack in the asymptotic saddlepoint (i.e. the Interleaving attack), but contrary to previous approaches (such as [22] for a binary alphabet), we take *all* available information as evidence in the Neyman-Pearson hypothesis test. More precisely, in order to determine if a user j is suspicious, a hypothesis test is done taking as evidence not only *his* codeword, but all the other codewords as well. The result is a joint decoder which, when the Interleaving attack is inserted, miraculously simplifies to an easy-to-compute score for a single user; the score depends on all the other users' codewords merely through symbol tallies.

- In Section 2 we give some background on traitor tracing.
- In Section 3 we derive our new tally-based score function. We first present a general result valid in the Combined Digit Model and then narrow it down to the Restricted Digit Model. Our score reduces to the log-likelihood score of [22] in the limit of many users, and further reduces to the asymptotic-capacity-achieving score of [31] in the large c limit.
- In Section 4 we upper-bound the False Positive error rate using an approach similar to the ‘operational mode’ that was recently proposed by Furon and Desoubeaux [13].
- In Section 5 we derive an upper bound on the False Negative error rate.
- In Section 6 we discuss the setting of the accusation threshold as a function of all the data available to the tracer.
- In Section 7 we discuss the tails of the probability distribution of the tally-based score. We find that the distribution of the score in a single position has an exponential tail. This implies that the total score has a distribution that is closer to Gaussian than most previously considered scores, which have power-law tails.
- In Section 8 we briefly comment on hypothesis tests for Group Testing. There is a link between Group Testing on the one hand and on the other hand binary traitor tracing where the colluders employ the All-1 attack. We evaluate the Neyman-Pearson hypothesis test in the case of the All-1 attack and obtain a new, tally-dependent, score function for Group Testing.

2 Preliminaries

2.1 General notation and terminology

Random variables are written as capitals, and their realisations in lower-case. Sets are written in calligraphic font. (E.g. random variable X with realisations $x \in \mathcal{X}$.) The probability of an event A is denoted as $\Pr[A]$, and the expectation over a random variable X is denoted as $\mathbb{E}_X[f(X)] \stackrel{\text{def}}{=} \sum_{x \in \mathcal{X}} \Pr[X = x]f(x)$. The notation $[n]$ stands for $\{1, \dots, n\}$. The Kronecker delta is written as δ_{xy} , the Dirac delta function as $\delta(\cdot)$. The step function is denoted as $\Theta(\cdot)$. Vectors are written in boldface. The 1-norm of a vector \mathbf{v} is denoted as $|\mathbf{v}| = \sum_{\alpha} v_{\alpha}$.

The number of users is n . The length of the code is ℓ . The alphabet is \mathcal{Q} , with size $|\mathcal{Q}| = q$. The number of colluders is c . The set of colluders is denoted as $\mathcal{C} \subset [n]$ with $|\mathcal{C}| = c$. The coalition size that the code is built to withstand is c_0 . We will use the term ‘asymptotically’ meaning ‘in the limit of large c_0 ’.

2.2 Code generation

The bias vector in position i is denoted as $\mathbf{p}_i = (p_{i\alpha})_{\alpha \in \mathcal{Q}}$, and it satisfies $|\mathbf{p}_i| \stackrel{\text{def}}{=} \sum_{\alpha \in \mathcal{Q}} p_{i\alpha} = 1$. The bias vectors \mathbf{p}_i are drawn independently from a probability density F . The asymptotically optimal F is given by the following Dirichlet distribution (multivariate Beta distribution): $F(\mathbf{p}) = \Gamma(\frac{q}{2})[\Gamma(\frac{1}{2})]^{-q} \prod_{\alpha \in \mathcal{Q}} p_{\alpha}^{-1/2}$. We use the ‘bar’ notation to indicate a quantity in all positions, e.g. $\bar{\mathbf{p}} \stackrel{\text{def}}{=} (\mathbf{p}_i)_{i \in [\ell]}$.

The code matrix is a matrix $x \in \mathcal{Q}^{n \times \ell}$; the matrix rows are the codewords. The j 'th row is denoted as $\bar{x}_j \stackrel{\text{def}}{=} (x_{ji})_{i \in [\ell]}$. The entries of x are generated column-wise from the bias vectors: in position i , the probability distribution for user j 's symbol is given by $\Pr[X_{ji} = \alpha | \mathbf{P}_i = \mathbf{p}_i] = p_{i\alpha}$.

2.3 Collusion attack

For $i \in [\ell]$, $\alpha \in \mathcal{Q}$ we introduce tally variables as follows,

$$\begin{aligned} t_{i\alpha} &\stackrel{\text{def}}{=} |\{j \in [n] : x_{ji} = \alpha\}| \\ m_{i\alpha} &\stackrel{\text{def}}{=} |\{j \in \mathcal{C} : x_{ji} = \alpha\}|. \end{aligned} \quad (1)$$

In words: $t_{i\alpha}$ is the number of users who have symbol α in the i 'th position of their codeword; $m_{i\alpha}$ is the number of *colluders* who have symbol α in the i 'th position of their codeword. We write $\mathbf{t}_i = (t_{i\alpha})_{\alpha \in \mathcal{Q}}$ and $\mathbf{m}_i = (m_{i\alpha})_{\alpha \in \mathcal{Q}}$. They satisfy $|\mathbf{t}_i| = n$ and $|\mathbf{m}_i| = c$. In the remainder of this paper, the position index i will sometimes be omitted when it is clear that a single position is studied.

In the Combined Digit Model (CDM) [40], the attackers have to decide which symbol, or combination of averaged symbols, to choose in each content position $i \in [\ell]$. This set of symbols is denoted as $\psi_i \subseteq \mathcal{Q}$, with $\psi_i \neq \emptyset$. According to the Marking Assumption, ψ_i may only contain symbols for which the colluder tally is nonzero. In addition, the colluders may add noise. The effect of the attack on the content is nondeterministic, and causes the tracer to detect a set of symbols $\varphi_i \subseteq \mathcal{Q}$ that does not necessarily match ψ_i . This is modelled as a set of transition probabilities $P_{\varphi|\psi}$ which depend on $|\psi|$, the amount of noise etc. For more details on the CDM we refer to [40].

In the Restricted Digit Model (RDM) the colluders are allowed to select only a single symbol (usually denoted as $y \in \mathcal{Q}$) with nonzero tally, which then gets detected with 100% fidelity by the tracer.

As is customary in the literature on traitor tracing, we will assume that the attackers equally share the risk. This leads to ‘‘colluder symmetry’’, i.e. the attack is invariant under permutation of the colluder identities. Furthermore we assume that there is no natural ordering on the alphabet \mathcal{Q} , i.e. everything is invariant under permutation of the alphabet. Given these two symmetries, the attack depends only on $\bar{\mathbf{m}}$, the set of colluder tallies. Any attack strategy can then be fully characterized by a set of probabilities $\theta_{\bar{\psi}|\bar{\mathbf{m}}}$. In the case of the RDM this reduces to $\theta_{\bar{y}|\bar{\mathbf{m}}}$.

The process of generating the matrix x as well as tracing the colluders is fully position-symmetric, i.e. invariant under permutations of the columns of x (the content positions). However, that does not guarantee that the optimal collusion strategy is position-symmetric as well, since the realisation of x itself breaks the symmetry. Asymptotically the symmetry is restored (due to $\ell \rightarrow \infty$); the attack strategy can then be parametrized more compactly as a set of probabilities $\theta_{\psi|\mathbf{m}}$ applied in each position independently. In the RDM the asymptotically optimal attack [18, 19] is the Interleaving attack: a colluder is selected uniformly at random and his symbol is output.

2.4 Decoders

The process of tracing colluders based on $\bar{\mathbf{p}}$, x and $\bar{\mathbf{y}}$ is referred to as ‘decoding’. The decoder outputs a list $\mathcal{L} \subset [n]$ of suspicious users. The literature distinguishes between two types of decoder: *simple* and *joint*. A simple decoder computes a score for each user $j \in [n]$ based on his codeword \bar{x}_j without considering the symbols of other users. A joint decoder, on the other hand, looks at the whole matrix x in order to select suspicious users. The runtime of a simple decoder is linear in n , whereas a joint decoder typically takes much more time because it e.g. has to check all possible user tuples up to a certain size.

Examples of simple decoders are the original Tardos score function [37, 38], its symmetrized generalization [39], the empirical mutual information score [35, 27], and the score function [31] targeted against the Interleaving attack. Examples of joint decoders are the Expectation Maximization algorithm [9], the decoder of Amiri and Tardos [2] and the Don Quixote algorithm [25].

One usually considers the ‘catch-one’ scenario: the tracer is happy to identify at least one attacker. In this scenario a decoder can make two kinds of mistake: (i) Accusation of one or more innocent users, known as False Positive (FP); (ii) Not finding any of the colluders, known as False Negative (FN).

The error probabilities of the decoder are $P_{\text{FP}} = \Pr[\mathcal{L} \setminus \mathcal{C} \neq \emptyset]$ and $P_{\text{FN}} = \Pr[\mathcal{L} \cap \mathcal{C} = \emptyset]$. In the literature on Tardos codes one is often interested in the one-user false accusation probability $P_{\text{FP1}} \stackrel{\text{def}}{=} \Pr[j \in \mathcal{L} | j \in [n] \setminus \mathcal{C}]$, for proof-technical reasons. For bias-based codes it holds [41] that $P_{\text{FP}} \approx (n - c)P_{\text{FP1}}$ if $P_{\text{FP}} \ll 1$.

2.5 Joint decoder saddlepoint

The fingerprinting rate is defined as $R \stackrel{\text{def}}{=} (\log_q n)/\ell$. This is the number of q -ary symbols needed to specify a single user in $[n]$ (the message part of the codeword), divided by the actual number of symbols used by the code in order to convey this message.

The maximum achievable fingerprinting rate at which the error probabilities can be kept under control is called the *fingerprinting capacity*. We consider the most general case, the joint decoder, in which case the capacity is denoted as C_{joint} . Shannon’s channel coding theorem (see e.g. [11]) gives a bound on the decoding error probability P_{err} of an error-correcting code (for $\ell \rightarrow \infty$), $P_{\text{err}} \leq q^{-\ell(C-R)}$. From this it follows that, in the limit of large n , the sufficient code length ℓ_{suff} for resisting c_0 colluders at some given error probability is given by

$$\ell_{\text{suff}} = \frac{\ln(n/P_{\text{FP}})}{C_{\text{joint}}(q, c_0) \ln q}. \quad (2)$$

Here the FP error appears because it is usually dominant (more critical than FN) in audio-video watermarking. Computing the capacity as a function of q and c_0 is a nontrivial exercise. It is necessary to find the saddlepoint of a max-min game with payoff function $\frac{1}{c} I(\Phi; \mathbf{M} | \mathbf{P})$, where $I(\cdot; \cdot)$ stands for mutual information. In the max-min game, the tracer controls the bias distribution F and tries to maximize the mutual information. The colluders know F . They control the attack strategy and try to minimize the mutual information. There is a saddlepoint, a special combination of F and strategy such that it is bad for both parties to stray from that point. The value of the payoff function in the saddlepoint is the capacity. The asymptotic (large c) capacity in the RDM was found [2, 6, 18] to be $C_{\text{joint}}^{\text{RDM,asym}} = (q - 1)/(2c^2 \ln q)$, leading to a sufficient code length $\ell_{\text{suff}}^{\text{RDM,asym}} = \frac{2}{q-1} c_0^2 \ln(n/P_{\text{FP}})$. In the asymptotic saddlepoint [19] the bias distribution is the Dirichlet distribution as specified in Section 2.2, and the attack strategy is the Interleaving attack applied independently in each content position. For non-asymptotic c_0 only numerical results are available (except at $c_0 = 2$). There are also numerical results for the asymptotics in the case of attack models like the CDM [7]. It turns out [18] that the optimal attack quickly converges to Interleaving with increasing c .

2.6 Universal score function

Based on the work of Abbe and Zheng [1], Meerwald and Furon [26] pointed out that a *universal* decoder for traitor tracing is obtained by evaluating a Neyman-Pearson score [28] in the saddlepoint of the mutual-information-game. The term ‘universal’ means that the decoder is effective not only against the saddlepoint value of the attack, but also all other attacks. The general formula for the Neyman-Pearson score yields a result that depends on the attack strategy, which is not known to the tracer. Hence the existence of a universal decoder is very important.

Laarhoven [22] showed for the binary case that the asymptotic-capacity-achieving score function of Oosterwijk et al. [31] is asymptotically equivalent to such a Neyman-Pearson score evaluated for the Interleaving attack.

2.7 The multivariate hypergeometric distribution

Consider a single column of the matrix x . Let \mathbf{T} be the total tally vector and \mathbf{M} the colluders’ tally vector, as defined in (1). If a coalition of c users is selected uniformly at random out of the n users, the

probability $L_{\mathbf{m}|\mathbf{t}}$ that colluder tally \mathbf{m} occurs, for given \mathbf{t} , is

$$L_{\mathbf{m}|\mathbf{t}} \stackrel{\text{def}}{=} \Pr[\mathbf{M} = \mathbf{m} | \mathbf{T} = \mathbf{t}] = \frac{1}{\binom{n}{c}} \prod_{\alpha \in \mathcal{Q}} \binom{t_\alpha}{m_\alpha}. \quad (3)$$

(For each symbol α , a number m_α of users have to be selected out of the t_α users who have that symbol). Eq. (3) is known as the multivariate hypergeometric distribution. Its first and second moment are

$$\mathbb{E}_{\mathbf{M}|\mathbf{T}=\mathbf{t}}[\mathbf{M}] = \frac{c}{n} \mathbf{t} \quad (4)$$

$$\mathbb{E}_{\mathbf{M}|\mathbf{T}=\mathbf{t}}[M_\alpha M_\beta] - \left(\frac{c}{n} t_\alpha\right) \left(\frac{c}{n} t_\beta\right) = c \frac{n-c}{n-1} \left[\delta_{\alpha\beta} \frac{t_\alpha}{n} - \frac{t_\alpha t_\beta}{n^2} \right]. \quad (5)$$

2.8 Some useful lemmas

Lemma 1 (Markov's inequality)

Let X be a nonnegative random variable, and let $a > 0$. Then $\Pr[X \geq a] \leq a^{-1} \mathbb{E}[X]$.

Lemma 2 (Bernstein's inequality [4]) Let V_1, \dots, V_ℓ be independent zero-mean random variables, with $|V_i| \leq a$ for all i . Let $\zeta \geq 0$. Then

$$\Pr \left[\sum_{i=1}^{\ell} V_i > \zeta \right] \leq \exp \left(- \frac{\zeta^2/2}{\sum_i \mathbb{E}[V_i^2] + a\zeta/3} \right).$$

Lemma 3 (Bennett's inequality [3]) Let $b > 0$ be a constant. Let V_1, \dots, V_ℓ be independent zero-mean random variables, with $|V_i| \leq b$ for all i . Let $\omega^2 = \sum_{i=1}^{\ell} \mathbb{E}[V_i^2]$. Let the function Ξ be defined as

$$\Xi(u) \stackrel{\text{def}}{=} \int_0^u dx \ln(1+x) = (u+1) \ln(u+1) - u. \quad (6)$$

Let $T \geq 0$. Then

$$\Pr \left[\sum_{i=1}^{\ell} V_i > T \right] \leq \exp \left(- \frac{\omega^2}{b^2} \Xi \left(\frac{b}{\omega^2} T \right) \right). \quad (7)$$

Lemma 4 Let A be a (N, p) -binomial-distributed random variable. Then $\mathbb{E} \frac{1}{1+A} = \frac{1-(1-p)^{N+1}}{(N+1)p}$.

Proof $\sum_{a=0}^N \frac{1}{1+a} \binom{N}{a} p^a (1-p)^{N-a} = \frac{1}{(N+1)p} \sum_{a=0}^N \binom{N+1}{a+1} p^{a+1} (1-p)^{N+1-(a+1)} = \frac{1}{(N+1)p} \sum_{a'=1}^N \binom{N+1}{a'} p^{a'} (1-p)^{N+1-a'}$. The summation consists of the full binomial sum $\sum_{a'=0}^N$ minus the $a' = 0$ term. \square

3 Tally-based universal score function

Motivated by the fact that with increasing c the saddlepoint value of the attack strategy quickly converges to Interleaving, we construct a Neyman-Pearson score against Interleaving. However, instead of taking as the evidence the detected signals $\bar{\varphi}$, the biases $\bar{\mathbf{p}}$ and a single user's codeword, as was done before, we include the *whole matrix* x . This is an obvious step, but as far as we know it has not been done before.

Theorem 1 Let the biases $\bar{\mathbf{p}}$, the matrix x and the detected symbols (or symbol fusions) $\bar{\varphi}$ be known to the tracer. Let the attack be position-symmetric, parametrized by the probabilities $\theta_{\psi|\mathbf{m}}$. Consider a tracer who has no a priori suspicions about the users. His a priori knowledge about the coalition is that it is a uniformly random tuple of c users from $[n]$. For him the most powerful hypothesis test to decide if a certain user $j \in [n]$ is a colluder or not is to use the score

$$\sum_{i=1}^{\ell} \ln \frac{\sum_{\mathbf{m}} L_{\mathbf{m}|\mathbf{t}_i} P_{\varphi_i|\mathbf{m}} m_{x_{ji}}}{\sum_{\mathbf{m}} L_{\mathbf{m}|\mathbf{t}_i} P_{\varphi_i|\mathbf{m}} (t_{ix_{ji}} - m_{x_{ji}})} \quad (8)$$

where we have used the notations $P_{\varphi|\mathbf{m}}$, $L_{\mathbf{m}|\mathbf{t}}$, m and t as defined in the Preliminaries section.

Proof The most powerful test to decide between two hypotheses is to see if the Neyman-Pearson score exceeds a certain threshold. We consider the hypothesis $H_j = (j \in \mathcal{C})$. The Neyman-Pearson score in favour of this hypothesis is the ratio $\Pr[H_j|\text{evidence}]/\Pr[\neg H_j|\text{evidence}]$, which can be rewritten as $\frac{\Pr[H_j]}{\Pr[\neg H_j]} \cdot \frac{\Pr[\text{evidence}|H_j]}{\Pr[\text{evidence}|\neg H_j]}$. We have $\Pr[H_j] = \frac{c}{n}$ and $\Pr[\neg H_j] = 1 - \frac{c}{n}$ since the a priori distribution of colluders over the users is uniform. We discard¹ the constant factor $\frac{\Pr[H_j]}{\Pr[\neg H_j]}$ and study the expression $\frac{\Pr[\text{evidence}|H_j]}{\Pr[\text{evidence}|\neg H_j]}$. The evidence is given by $\bar{\mathbf{p}}, x, \bar{\varphi}$. Using symbol symmetry and colluder symmetry we have

$$R_j \stackrel{\text{def}}{=} \frac{\Pr[\bar{\mathbf{p}}, x, \bar{\varphi}|H_j]}{\Pr[\bar{\mathbf{p}}, x, \bar{\varphi}|\neg H_j]} = \frac{\Pr[\bar{\mathbf{p}}] \Pr[x|\bar{\mathbf{p}}] \sum_{\bar{\mathbf{m}}} \Pr[\bar{\mathbf{m}}|x, H_j] \Pr[\bar{\varphi}|\bar{\mathbf{m}}]}{\Pr[\bar{\mathbf{p}}] \Pr[x|\bar{\mathbf{p}}] \sum_{\bar{\mathbf{m}}} \Pr[\bar{\mathbf{m}}|x, \neg H_j] \Pr[\bar{\varphi}|\bar{\mathbf{m}}]} = \frac{\sum_{\bar{\mathbf{m}}} \Pr[\bar{\mathbf{m}}|x, H_j] \Pr[\bar{\varphi}|\bar{\mathbf{m}}]}{\sum_{\bar{\mathbf{m}}} \Pr[\bar{\mathbf{m}}|x, \neg H_j] \Pr[\bar{\varphi}|\bar{\mathbf{m}}]}. \quad (9)$$

Note that the randomness of the coalition causes $\bar{\mathbf{m}}|x$ to be a random variable. Due to the position symmetry of the attack, R_j reduces to a factorized expression,

$$R_j = \prod_{i=1}^{\ell} \frac{\sum_{\mathbf{m}_i} \Pr[\mathbf{m}_i|x, H_j] P_{\varphi_i|\mathbf{m}_i}}{\sum_{\mathbf{m}_i} \Pr[\mathbf{m}_i|x, \neg H_j] P_{\varphi_i|\mathbf{m}_i}} = \prod_{i=1}^{\ell} \frac{\sum_{\mathbf{m}_i} \Pr[\mathbf{m}_i|\mathbf{t}_i, H_j] P_{\varphi_i|\mathbf{m}_i}}{\sum_{\mathbf{m}_i} \Pr[\mathbf{m}_i|\mathbf{t}_i, \neg H_j] P_{\varphi_i|\mathbf{m}_i}}. \quad (10)$$

Next we write

$$\Pr[\mathbf{m}_i|\mathbf{t}_i, H_j] = \frac{1}{\binom{n-1}{c-1}} \prod_{\alpha \in \mathcal{Q}} \binom{t_{i\alpha} - \delta_{\alpha, x_{ji}}}{m_{i\alpha} - \delta_{\alpha, x_{ji}}} = \frac{n}{c} \cdot \frac{m_{ix_{ji}}}{t_{ix_{ji}}} L_{\mathbf{m}_i|\mathbf{t}_i} \quad (11)$$

$$\Pr[\mathbf{m}_i|\mathbf{t}_i, \neg H_j] = \frac{1}{\binom{n-1}{c}} \prod_{\alpha \in \mathcal{Q}} \binom{t_{i\alpha} - \delta_{\alpha, x_{ji}}}{m_{i\alpha}} = \frac{n}{n-c} \frac{t_{ix_{ji}} - m_{ix_{ji}}}{t_{ix_{ji}}} L_{\mathbf{m}_i|\mathbf{t}_i}. \quad (12)$$

Substitution of (11),(12) into (10) yields

$$R_j = \prod_{i=1}^{\ell} \frac{n-c}{c} \cdot \frac{\sum_{\mathbf{m}_i} m_{ix_{ji}} L_{\mathbf{m}_i|\mathbf{t}_i} P_{\varphi_i|\mathbf{m}_i}}{\sum_{\mathbf{m}_i} (t_{ix_{ji}} - m_{ix_{ji}}) L_{\mathbf{m}_i|\mathbf{t}_i} P_{\varphi_i|\mathbf{m}_i}}. \quad (13)$$

We discard the constant factor $(\frac{n-c}{n})^\ell$. We drop the index i on the summation variable \mathbf{m}_i . Finally we take the logarithm; this is allowed since applying a monotonic function to a Neyman-Pearson score leads to an equivalent score system. \square

We note a number of interesting properties of the score (8):

- The $\bar{\mathbf{p}}$ has disappeared from the score. This is not surprising because x contains more evidence than $\bar{\mathbf{p}}$. (The x is generated from $\bar{\mathbf{p}}$ and after that all further events depend directly on x .)
- The score for user j depends on the tallies $\bar{\mathbf{t}}$, i.e. on the codewords of all the other users. In this sense we have a *joint decoder*, even though a hypothesis is tested for each $j \in [n]$ individually.

In the case of the RDM, the $\bar{\varphi}$ reduces to \bar{y} , and $P_{\varphi_i|\mathbf{m}_i}$ reduces to $\theta_{y_i|\mathbf{m}_i}$.

Theorem 2 *In the case of the Restricted Digit Model and the Interleaving attack, the score function of Theorem 1 reduces to*

$$\sum_{i=1}^{\ell} \left(\ln \frac{c}{n-c} + \ln \left[1 + \frac{1}{c} \left\{ \delta_{x_{ji}y_i} \frac{1-1/n}{t_{iy_i}/n-1/n} - 1 \right\} \right] \right) \quad (14)$$

which is equivalent to

$$\sum_{i=1}^{\ell} \ln \left[1 + \frac{1}{c} \left\{ \delta_{x_{ji}y_i} \frac{1-1/n}{t_{iy_i}/n-1/n} - 1 \right\} \right]. \quad (15)$$

¹ This is allowed. Score systems that differ in a constant factor are equivalent.

Proof We omit indices i and j for notational brevity. In the case of the RDM and Interleaving, the $P_{\varphi|\mathbf{m}}$ in (8) reduces to $\theta_{y|\mathbf{m}} = m_y/c$. With the use of (4),(5) we obtain

$$\sum_{\mathbf{m}} L_{\mathbf{m}|\mathbf{t}} m_y m_x = c^2 \frac{t_x t_y}{n^2} + c \frac{n-c}{n-1} \left[\delta_{xy} \frac{t_y}{n} - \frac{t_x t_y}{n^2} \right] \quad (16)$$

$$\sum_{\mathbf{m}} L_{\mathbf{m}|\mathbf{t}} m_y (t_x - m_x) = t_x \sum_{\mathbf{m}} L_{\mathbf{m}|\mathbf{t}} m_y - \sum_{\mathbf{m}} L_{\mathbf{m}|\mathbf{t}} m_y m_x = \left(\frac{c}{n} - \frac{c^2}{n^2} \right) t_x t_y - c \frac{n-c}{n-1} \left[\delta_{xy} \frac{t_y}{n} - \frac{t_x t_y}{n^2} \right]. \quad (17)$$

We have two cases, $\delta_{xy} = 0$ and $\delta_{xy} = 1$, which after some algebra can be simplified to

$$x \neq y: \frac{(16)}{(17)} = \frac{c-1}{n-c} \quad x = y: \frac{(16)}{(17)} = \frac{c-1}{n-c} + \frac{1}{n-c} \cdot \frac{1-1/n}{t_y/n-1/n}. \quad (18)$$

Together this can again be written compactly as

$$\frac{(16)}{(17)} = \frac{c-1}{n-c} \left[1 + \frac{\delta_{xy}}{c-1} \cdot \frac{1-1/n}{t_y/n-1/n} \right] = \frac{c}{n-c} \left[1 + \frac{1}{c} \left\{ \delta_{xy} \frac{1-1/n}{t_y/n-1/n} - 1 \right\} \right]. \quad (19)$$

The result (14) follows by substituting (19) into (8) and finally taking the logarithm. \square

We mention a number of interesting points about the score function (15):

- If for any $i \in [\ell]$ it occurs that $\delta_{x_j i y_i} = 1$ and $t_{i y_i} = 1$, then user j 's score is *infinite*. This makes perfect sense: he is the only user who received symbol y_i in position i , which makes it possible to accuse him with 100% certainty.
- For large n the expression (15) approaches $\sum_i \ln(1 + c^{-1} [\delta_{x_j i y_i} \frac{1}{p_{y_i}} - 1]) \approx \sum_i \ln(1 + c^{-1} [\delta_{x_j i y_i} \frac{1}{p_{y_i}} - 1])$. The latter form was already obtained by Laarhoven [22] in the case of binary alphabets.
- If c is large as well, then the score may be approximated by its first order Taylor expansion, yielding $c^{-1} \sum_i [\delta_{x_j i y_i} \frac{1}{p_{y_i}} - 1]$. This is (up to the unimportant constant c^{-1}) precisely the asymptotic-capacity-achieving simple decoder of Oosterwijk et al. [31].
- For given \mathbf{p}_i , the tally \mathbf{t}_i is multinomial-distributed with parameters n and \mathbf{p}_i . The first moment and variance are given by $\mathbb{E}_{\mathbf{T}_i|\mathbf{P}_i=\mathbf{p}_i}[\mathbf{T}_i] = n\mathbf{p}_i$ and $\mathbb{E}_{\mathbf{T}_i|\mathbf{P}_i=\mathbf{p}_i}[T_{i\alpha}^2] - (np_{i\alpha})^2 = np_{i\alpha}(1-p_{i\alpha})$. Thus the expression $t_{i y_i}/n$ that appears in the score function is an estimator for $p_{i y_i}$ that becomes more accurate with increasing n . We will use the shorthand notation $\hat{p}_{i\alpha} \stackrel{\text{def}}{=} t_{i\alpha}/n$. The typical deviation $|\hat{p}_{i\alpha} - p_{i\alpha}|$ scales as $1/\sqrt{n}$. If n is not very large, or if $p_{i y_i}$ is small, then $\hat{p}_{i y_i}$ is noticeably different from $p_{i y_i}$, which yields a score noticeably different from [22].
- The parameter c appears in the score function, even though it is not known to the tracer. The tracer has to use a parameter c_0 instead, indicating the maximum coalition size that can be traced given the code length ℓ and alphabet size q . Alternatively, he can use several score systems, each with a different c_0 , in parallel.

Due to $c < \infty$ there is of course a mismatch between the strategy that the Neyman-Pearson score is aimed against (Interleaving) and the actual saddlepoint strategy. Hence (15) is not completely optimal. However, it is guaranteed to give a low FP error probability even when the coalition is much larger than expected. We investigate the performance of our score function in Section 4.

4 Performance of the tally-based score function: False Positive

We first define a version of the score that is shifted by a constant $\ln(1-1/c)$, such that a symbol $x_{j_i} \neq y_i$ incurs zero score. Furthermore we replace the unknown c by c_0 .

$$s_j = \frac{1}{\ell} \sum_{i=1}^{\ell} s_{j_i} \quad (20)$$

$$s_{j_i} \stackrel{\text{def}}{=} \ln \left(1 + \frac{\delta_{x_{j_i} y_i}}{c_0 - 1} \cdot \frac{n-1}{t_{i y_i} - 1} \right) = \delta_{x_{j_i} y_i} \ln \left(1 + \frac{1}{c_0 - 1} \cdot \frac{n-1}{t_{i y_i} - 1} \right). \quad (21)$$

Most scores in the literature are balanced such that an innocent user's expected score (at fixed $\bar{\mathbf{p}}$) is zero. However, here we cannot achieve this with a constant shift, because an innocent's score depends on the coalition's actions in a complicated way.

4.1 FP bound using Bernstein's inequality

The tracer uses a threshold Z that may in principle depend on all the knowledge he has, namely $\bar{\mathbf{p}}$, x and \bar{y} . In contrast to e.g. the Tardos score function [37,39] a constant Z will not work.

We analyze this more complicated situation by considering the following sequence of experiments.

Experiment 0 Randomly generate $\bar{\mathbf{p}}$ according to the distribution F . Then, using $\bar{\mathbf{p}}$, generate the codewords of the colluders, i.e. the \bar{x}_j for all $j \in \mathcal{C}$. Finally generate \bar{y} based on $\bar{\mathbf{m}}$. (The $\bar{\mathbf{m}}$ follows from the colluders' codewords.)

Experiment 1 The $\bar{\mathbf{p}}$, $(\bar{x}_j)_{j \in \mathcal{C}}$ and \bar{y} are fixed. Now randomly generate the codewords of the innocent users. (Note: the innocent user symbols at all the positions $i \in [\ell]$ are *independent* random variables, even if the attack strategy breaks position symmetry!)

This approach is similar to the 'operational mode' of Furon and Desoubeaux [13].

For Experiment 1 we want to investigate the probability $\Pr[S_j > Z]$ for arbitrary innocent user $j \notin \mathcal{C}$. We want to use Bernstein's inequality (Lemma 2). However, our S_{ji} does not have zero mean, so we first have to shift it. We define

$$U_{ji} \stackrel{\text{def}}{=} S_{ji} - \mathbb{E}_{X_{\text{innocents}}|\bar{\mathbf{p}}\bar{\mathbf{m}}\bar{y}}[S_{ji}] \quad \text{for } j \notin \mathcal{C}. \quad (22)$$

We stress that U_{ji} is defined only for *innocent* users. In order to do the ' $X_{\text{innocents}}$ ' average we introduce a tally variable \mathbf{K} for the set of innocent users minus user j ,

$$k_{i\alpha} \stackrel{\text{def}}{=} |\{v \in ([n] \setminus \mathcal{C}) \setminus \{j\} : x_{vi} = \alpha\}|. \quad (23)$$

For all $i \in [\ell]$ it holds that $\sum_{\alpha \in \mathcal{Q}} k_{i\alpha} = n - c - 1$. The dependence of \mathbf{k}_i on j is not made explicit in the notation, since \mathbf{k}_i has the interpretation 'the tally of a set of $n - c - 1$ randomly generated innocent users'. The tally \mathbf{k}_i is multinomial-distributed, with parameters \mathbf{p}_i and $n - c - 1$. This notation allows us to express U_{ji} more precisely,

$$U_{ji} \stackrel{\text{def}}{=} S_{ji} - \mathbb{E}_{X_{ji}\mathbf{K}_i|\bar{\mathbf{p}}\bar{\mathbf{m}}\bar{y}}[S_{ji}] \quad \text{for } j \notin \mathcal{C}. \quad (24)$$

We write $t_{i\alpha} = m_{i\alpha} + \delta_{x_{ji}\alpha} + k_{i\alpha}$, which yields

$$s_{ji} = \delta_{x_{ji}y_i} \ln\left(1 + \frac{1}{c_0 - 1} \cdot \frac{n - 1}{m_{iy_i} + k_{iy_i}}\right) \quad \text{for } j \notin \mathcal{C}. \quad (25)$$

The X_{ji} and \mathbf{K}_i are independent random variables. Hence the $\mathbb{E}_{X_{ji}\mathbf{K}_i|\bar{\mathbf{p}}\bar{\mathbf{m}}\bar{y}}S_{ji}$ factorizes into $(\mathbb{E}_{X_{ji}|\bar{\mathbf{p}}\bar{\mathbf{m}}\bar{y}}\delta_{X_{ji}y_i}) \cdot \mathbb{E}_{\mathbf{K}_i|\bar{\mathbf{p}}\bar{\mathbf{m}}\bar{y}}\ln(\dots)$ and we get

$$U_{ji} = \delta_{X_{ji}y_i} \ln\left(1 + \frac{1}{c_0 - 1} \cdot \frac{n - 1}{m_{iy_i} + K_{iy_i}}\right) - p_{iy_i} J_1(p_{iy_i}, m_{iy_i}) \quad (26)$$

$$J_a(p_{iy_i}, m_{iy_i}) \stackrel{\text{def}}{=} \mathbb{E}_{\mathbf{K}_i|\mathbf{p}_i} \ln^a\left(1 + \frac{1}{c_0 - 1} \cdot \frac{n - 1}{m_{iy_i} + K_{iy_i}}\right). \quad (27)$$

We furthermore define

$$U_{\max} \stackrel{\text{def}}{=} \max_i \max \left[\ln\left(1 + \frac{n - 1}{(c_0 - 1)m_{iy_i}}\right) - p_{iy_i} J_1(p_{iy_i}, m_{iy_i}), \quad p_{iy_i} J_1(p_{iy_i}, m_{iy_i}) \right] \quad (28)$$

as the maximum absolute value of the score that could possibly occur, and

$$\nu(\bar{\mathbf{p}}, \bar{\mathbf{m}}, \bar{y}) \stackrel{\text{def}}{=} \frac{1}{\ell} \sum_{i=1}^{\ell} p_{iy_i} J_1(p_{iy_i}, m_{iy_i}) \quad ; \quad \zeta \stackrel{\text{def}}{=} Z - \nu \quad (29)$$

$$\sigma^2(\bar{p}, \bar{m}, \bar{y}) \stackrel{\text{def}}{=} \frac{1}{\ell} \sum_{i=1}^{\ell} [p_{iy_i} J_2(p_{iy_i}, m_{iy_i}) - p_{iy_i}^2 J_1^2(p_{iy_i}, m_{iy_i})] \quad (30)$$

We are now ready to invoke Bernstein's inequality.

Theorem 3 *Let $j \in [n] \setminus \mathcal{C}$ be an arbitrary innocent user. Let the score S_{ji} be defined as in (25) and let the threshold Z be parametrized as $Z = \nu + \zeta$. Then in Experiment 1 the one-user false accusation probability $P_{\text{FP1}} \stackrel{\text{def}}{=} \Pr[\frac{1}{\ell} \sum_{i \in [\ell]} S_{ji} > Z | j \notin \mathcal{C}]$ can be bounded as*

$$P_{\text{FP1}}^{\text{Exp.1}} \leq \exp \left[-\ell \frac{\zeta^2}{2\sigma^2 + \frac{2}{3}\zeta U_{\max}} \right]. \quad (31)$$

where U_{\max} and σ^2 are defined as in (28), (30).

Proof We have $\Pr[\frac{1}{\ell} \sum_{i \in [\ell]} S_{ji} > Z] = \Pr[\frac{1}{\ell} \sum_{i \in [\ell]} U_{ji} > \zeta]$. The U_{ji} are zero-mean, independent random variables, and ζ does not depend on these variables. We write $V_i = U_{ji}/\ell$ in Bernstein's inequality (Lemma 2). The absolute value $|U_{ji}|$ cannot exceed U_{\max} . Hence we can set $a = U_{\max}/\ell$ in Bernstein's inequality. Finally we need to evaluate $\mathbb{E}[U_{ji}^2]$. We have $\sum_i \mathbb{E}[U_{ji}^2] = \sum_i \mathbb{E}[S_{ji}^2 - 2p_{iy_i} S_{ji} J_1 + p_{iy_i}^2 J_1^2] = \sum_i [p_{iy_i} J_2 - 2p_{iy_i}^2 J_1^2 + p_{iy_i}^2 J_1^2] = \ell \sigma^2$. Substitution of all these elements into Lemma 2 yields (31). \square

Even though we cannot analytically evaluate the expressions J_2 and J_1 , they are straightforward to compute numerically, and hence Theorem 3 gives a recipe for setting the accusation threshold.

Theorem 4 *Let the tracer use the score function (21) and set the accusation threshold as*

$$Z_* = \nu + \zeta_* \quad (32)$$

$$\zeta_* = \frac{1}{3\ell} U_{\max} \ln \frac{1}{\varepsilon_1} + \sqrt{\left(\frac{1}{3\ell} U_{\max} \ln \frac{1}{\varepsilon_1}\right)^2 + \frac{2}{\ell} \sigma^2 \ln \frac{1}{\varepsilon_1}}.$$

Then in Experiment 1 it holds that $P_{\text{FP1}} \leq \varepsilon_1$.

Proof According to Theorem 3, it is sufficient for the tracer to set ζ such that $\exp[-\ell \cdot \frac{1}{2} \zeta^2 / (\sigma^2 + \frac{1}{3} U_{\max} \zeta)] = \varepsilon_1$. This yields a quadratic equation in ζ , namely $\frac{1}{2} \ell \zeta^2 - \frac{1}{3} U_{\max} \ln \frac{1}{\varepsilon_1} \zeta - \sigma^2 \ln \frac{1}{\varepsilon_1} = 0$, whose positive solution ζ_* is precisely the expression given in Theorem 4. Hence the tracer may set the threshold Z at $\nu + \zeta_*$ or larger, and then it is guaranteed that $P_{\text{FP1}} \leq \varepsilon_1$. \square

The result (32) makes intuitive sense. The part ν corresponds to the observed average of all the user scores. The σ^2 under the square root corresponds to the score variance. Its magnitude compared to the $(\frac{1}{3} \dots)^2$ term under the square root depends on the collusion strategy. If the variance term dominates, then Z tends to the form " $\nu + \sigma \ell^{-1/2} \sqrt{2 \ln(1/\varepsilon_1)}$ ", which is approximately where one would put the threshold if the score were Gaussian-distributed.

Note that the tracer does not know the colluder tallies \bar{m} ; hence the above result is not immediately practical. Below we derive a practical 'recipe' for placing the threshold.

Lemma 5 *Let U_{\max} be defined as in (28). For $n \gg c$ it then holds that*

$$U_{\max} < U_{\max}^{\text{pract}} \stackrel{\text{def}}{=} \ln \left[1 + \frac{n-1}{c_0-1} \right]. \quad (33)$$

Proof For $n \gg c$, the expression $\ln \left[1 + \frac{n-1}{(c_0-1)m_{iy_i}} \right]$ in (28) dominates the expressions containing J_1 . This yields $U_{\max} = \max_i \left[\ln \left(1 + \frac{n-1}{(c_0-1)m_{iy_i}} \right) - p_{iy_i} J_1(p_{iy_i}, m_{iy_i}) \right] < \max_i \ln \left(1 + \frac{n-1}{(c_0-1)m_{iy_i}} \right) \leq \ln \left(1 + \frac{n-1}{c_0-1} \right)$. \square

Lemma 6 *Let σ^2 be defined as in (30). Let $2 \leq c \leq c_0$. Then*

$$\sigma^2 < \sigma_{\text{pract}}^2 \stackrel{\text{def}}{=} \frac{1}{\ell} \sum_{i=1}^{\ell} [p_{iy_i} J_2(p_{iy_i}, 1) - p_{iy_i}^2 J_1^2(p_{iy_i}, c_0)]. \quad (34)$$

Proof We use $1 \leq m_{iy_i} \leq c$. We have $J_2(p_{iy_i}, m_{iy_i}) \leq J_2(p_{iy_i}, 1)$ and $J_1(p_{iy_i}, m_{iy_i}) \geq J_1(p_{iy_i}, c) \geq J_1(p_{iy_i}, c_0)$. Substitution of these inequalities into (30) yields the right-hand side of (34). Since m_{iy_i} cannot be simultaneously equal to 1 and to c_0 , the σ^2 cannot equal σ_{pract}^2 . \square

Lemma 7 *Let ν be defined as in (29). Then*

$$\nu \leq \nu_{\text{pract}} \stackrel{\text{def}}{=} \frac{1}{\ell} \sum_{i=1}^{\ell} p_{iy_i} J_1(p_{iy_i}, 1). \quad (35)$$

Proof We use $J_1(p_{iy_i}, m_{iy_i}) \leq J_1(p_{iy_i}, 1)$. \square

For $n \gg c_0 \geq c$ the ‘practical’ parameters do not differ much from the original ones.

Corollary 1 *Let the threshold in Experiment 1 be set as $Z = \nu_{\text{pract}} + \zeta$. Then*

$$P_{\text{FP1}}^{\text{Exp.1}} < \exp \left[-\ell \frac{\zeta^2/2}{\sigma_{\text{pract}}^2 + \frac{1}{3}\zeta U_{\text{max}}^{\text{pract}}} \right]. \quad (36)$$

For obtaining $P_{\text{FP1}}^{\text{Exp.1}} \leq \varepsilon_1$ it suffices to set

$$\zeta = \frac{1}{3\ell} U_{\text{max}}^{\text{pract}} \ln \frac{1}{\varepsilon_1} + \sqrt{\left(\frac{1}{3\ell} U_{\text{max}}^{\text{pract}} \ln \frac{1}{\varepsilon_1} \right)^2 + \frac{2}{\ell} \sigma_{\text{pract}}^2 \ln \frac{1}{\varepsilon_1}}. \quad (37)$$

Proof We have $Z > \nu + \zeta$, which implies that the FP error probability is smaller than in Theorem 4. Into Theorem 4 we substitute $\sigma^2 < \sigma_{\text{pract}}^2$ and $U_{\text{max}} < U_{\text{max}}^{\text{pract}}$ (Lemmas 6 and 5). This yields (36). Finally (37) follows by demanding that the right-hand side of (36) equals ε_1 and then solving for ζ . \square

Corollary 1 is a recipe that contains only quantities known to the tracer.

4.2 A simple bound using Markov’s inequality

We again look at the FP error probability in Experiment 1, but now we use Markov’s inequality (Lemma 1).

Theorem 5 *Let $c \leq c_0$. Let the tracer use the score function (21) and set the accusation threshold as*

$$Z_1 = \frac{1}{\ell} \ln \frac{1}{\varepsilon_1} + \frac{1}{\ell} \sum_{i \in [\ell]} \ln \left[1 + \frac{n-1}{n-c_0} \cdot \frac{1 - (1-p_{iy_i})^{n-c_0}}{c_0-1} \right]. \quad (38)$$

Then in Experiment 1 it holds that $P_{\text{FP1}} \leq \varepsilon_1$.

Proof For arbitrary innocent user j , we write $P_{\text{FP1}} = \Pr[S_j > Z] \leq \Pr[S_j \geq Z] = \Pr[e^{\ell S_j} \geq e^{\ell Z}]$. Then we use Markov’s inequality to get $\Pr[e^{\ell S_j} \geq e^{\ell Z}] \leq e^{-\ell Z} \mathbb{E}[e^{\ell S_j}]$, where the expectation is over the ‘innocent’ part of the matrix x . We write S_{ji} as in (25). This allows us to write $P_{\text{FP1}} \leq e^{-\ell Z} \prod_i \mathbb{E}_{\mathbf{K}_i | \mathbf{p}_i} \mathbb{E}_{X_{ji} | \mathbf{p}_i} e^{S_{ji}}$. Next we have

$$\begin{aligned} \mathbb{E}_{X_{ji} | \mathbf{p}_i} e^{S_{ji}} &= (1-p_{iy_i})e^0 + p_{iy_i} \left(1 + \frac{n-1}{c_0-1} \cdot \frac{1}{m_{iy_i} + K_{iy_i}} \right) \\ &\leq 1 - p_{iy_i} + p_{iy_i} \left(1 + \frac{n-1}{c_0-1} \cdot \frac{1}{1 + K_{iy_i}} \right). \end{aligned} \quad (39)$$

Next we evaluate the expectation $\mathbb{E}_{\mathbf{K}_i | \mathbf{p}_i}$ using Lemma 4 where K_{iy_i} is the binomial variable and we substitute $N \rightarrow n - c - 1$ and $p \rightarrow p_{iy_i}$. This yields

$$\begin{aligned} \mathbb{E}_{\mathbf{K}_i | \mathbf{p}_i} \mathbb{E}_{X_{ji} | \mathbf{p}_i} e^{S_{ji}} &\leq 1 - p_{iy_i} + p_{iy_i} \left[1 + \frac{n-1}{c_0-1} \cdot \frac{1 - (1-p_{iy_i})^{n-c}}{p_{iy_i}(n-c)} \right] \\ &= 1 + \frac{n-1}{c_0-1} \cdot \frac{1 - (1-p_{iy_i})^{n-c}}{n-c} \\ &\leq 1 + \frac{n-1}{c_0-1} \cdot \frac{1 - (1-p_{iy_i})^{n-c_0}}{n-c_0}. \end{aligned} \quad (40)$$

In the last step we used $c \leq c_0$ and the fact that $(1 - u^x)/x$, with $u \in (0, 1)$, is a decreasing function of x . Thus we have established that $P_{\text{FP1}} \leq e^{-\ell Z} \exp \sum_i \ln \left[1 + \frac{n-1}{n-c_0} \cdot \frac{1-(1-p_{iy_i})^{n-c_0}}{c_0-1} \right]$. Setting the threshold according to (38) achieves $P_{\text{FP1}} \leq \varepsilon_1$. \square

A more simple, $\bar{\mathbf{p}}$ -independent, expression can be obtained if we sacrifice a little bit of tightness.

Corollary 2 *Let $c \leq c_0$. Let the tracer use the score function (21) and set the accusation threshold as*

$$Z_2 = \frac{1}{\ell} \ln \frac{1}{\varepsilon_1} + \ln \left[1 + \frac{n-1}{n-c_0} \cdot \frac{1}{c_0-1} \right]. \quad (41)$$

Then $P_{\text{FP1}} \leq \varepsilon_1$.

Proof In the proof of Theorem 5, at the end, we use $1 - (1 - p_{iy_i})^{n-c} \leq 1$. The \sum_i reduces to a factor ℓ . \square

The tracer can set the threshold to the value prescribed by Corollary 1 or Theorem 5, whichever is smaller.

5 Performance: False Negative

The analysis of the FN probability is more complicated. Again we consider Experiment 1, with the score function (21).

We will exclude the trivial case $\exists_i t_{iy_i} = 1$ from our analysis, since it never yields a False Negative. We artificially enforce that for each i there always exists at least one innocent user j who has symbol $x_{ji} = y_i$. We do this by writing $t_{i\alpha} = \mathbf{m}_{i\alpha} + 1 + \mathbf{k}_{i\alpha}$, where \mathbf{k}_i is multinomial-distributed with parameters $n - c - 1$ and \mathbf{p}_i . We define the coalition score as

$$s_C \stackrel{\text{def}}{=} \sum_{j \in C} s_j = \frac{1}{\ell} \sum_{i \in [\ell]} m_{iy_i} \ln \left[1 + \frac{1}{c_0-1} \cdot \frac{n-1}{t_{iy_i}-1} \right] = \frac{1}{\ell} \sum_{i \in [\ell]} m_{iy_i} \ln \left[1 + \frac{1}{c_0-1} \cdot \frac{n-1}{m_{iy_i} + k_{iy_i}} \right]. \quad (42)$$

We want to use Bennett's inequality. For this we need zero-mean variables. We construct these as

$$Y_i \stackrel{\text{def}}{=} m_{iy_i} \left(J_1(p_{iy_i}, m_{iy_i}) - \ln \left[1 + \frac{1}{c_0-1} \cdot \frac{n-1}{m_{iy_i} + K_{iy_i}} \right] \right). \quad (43)$$

We furthermore define

$$Y_{\max} \stackrel{\text{def}}{=} \max_i m_{iy_i} \cdot \max \left(J_1 - \ln \left[1 + \frac{1}{c_0-1} \cdot \frac{n-1}{m_{iy_i} + n - c - 1} \right], \ln \left[1 + \frac{1}{c_0-1} \cdot \frac{n-1}{m_{iy_i}} \right] - J_1 \right) \quad (44)$$

which is the maximal value of $|Y_i|$ that can possibly occur in Experiment 1, and the colluder score variance

$$\tau^2 \stackrel{\text{def}}{=} \frac{1}{\ell} \sum_{i=1}^{\ell} \mathbb{E}_{\mathbf{K}_i | \mathbf{p}_i} Y_i^2 = \frac{1}{\ell} \sum_{i=1}^{\ell} m_{iy_i}^2 [J_2(p_{iy_i}, m_{iy_i}) - J_1^2(p_{iy_i}, m_{iy_i})]. \quad (45)$$

Finally we define

$$\rho \stackrel{\text{def}}{=} \frac{1}{\ell} \sum_{i=1}^{\ell} (m_{iy_i} - c p_{iy_i}) J_1(p_{iy_i}, m_{iy_i}). \quad (46)$$

Theorem 6 *Let $Z = \nu + \zeta$ with ν as defined in (29). Let τ^2 be defined as in (45) and ρ as in (46). Let the function Ξ be defined as in Lemma 3. If the following condition is satisfied,*

$$\rho - c\zeta > 0, \quad (47)$$

then in Experiment 1 it holds that

$$P_{\text{FN}}^{\text{Exp.1}} \leq \exp \left[-\ell \frac{\tau^2}{Y_{\max}^2} \Xi \left(\frac{Y_{\max}}{\tau^2} [\rho - c\zeta] \right) \right]. \quad (48)$$

Proof We have $P_{\text{FN}} = \Pr[\forall_{j \in C} S_j < Z] \leq \Pr[S_C < cZ] = \Pr[\frac{1}{\ell} \sum_i Y_i > \frac{1}{\ell} \sum_i m_{iy_i} J_1 - c\nu - c\zeta] = \Pr[\frac{1}{\ell} \sum_i Y_i > \frac{1}{\ell} \sum_i (m_{iy_i} - c p_{iy_i}) J_1 - c\zeta]$. We use Bennett's inequality (Lemma 3) substituting $V_i \rightarrow Y_i/\ell$; $\omega^2 \rightarrow \tau^2/\ell$; $b \rightarrow Y_{\max}/\ell$ and $T \rightarrow \frac{1}{\ell} \sum_i (m_{iy_i} - c p_{iy_i}) J_1 - c\zeta = \rho - c\zeta$. \square

6 Setting the code length and the threshold

We remark on the following properties of Theorem 3 and Theorem 6:

- Simulations for $n \gg c$ show that $\rho > 0$ with overwhelming probability², even in the case of the Minority Voting attack, which minimizes m_{iy_i} . We think this is caused by the ‘undetectable positions’ (positions i where $m_{iy_i} = c$), which give a positive contribution $c(1 - p_{iy_i})J_1$ to the summation (46). The fact that ρ is positive makes it possible to choose $\zeta < \rho/c$ and thus obtain a useful bound on the FN probability.
- The ρ , σ^2 , τ^2 , U_{\max} and Y_{\max} are quantities that depend on the collusion strategy. One can argue that they depend only very weakly on ℓ .
 - The ρ , σ^2 , and τ^2 have the form of an empirical average over the positions, which typically tends to the expected value for a single position.
 - In the typical case $n \gg c$ we can bound Y_{\max} as $Y_{\max} < c \ln[1 + \frac{n-1}{(c_0-1)c}]$ which does not depend on ℓ . Similarly, U_{\max} is upper bounded by U_{\max}^{pract} which is also independent of ℓ .
- If we completely neglect the ℓ -dependence of ρ , σ^2 , τ^2 , U_{\max} and Y_{\max} then both the *FP* bound and the FN bound are of the form $\exp[-\ell \cdot \{\text{some function of } \zeta\}]$. For the FP, the function of ζ is increasing, whereas for the FN it is decreasing. Hence Theorem 3 and Theorem 6 together create an ‘allowed’ interval for ζ , where the interval depends on ℓ .

Obtaining a *practical* recipe for keeping the FN probability under control is difficult. On the one hand, for $c \leq c_0$ we can obtain a tight \bar{m} -independent bound on Y_{\max} , namely $Y_{\max} < c \ln[1 + \frac{n-1}{(c_0-1)c}] \leq c_0 \ln[1 + \frac{n-1}{(c_0-1)c_0}]$ as mentioned above. On the other hand, for τ^2 and the crucial parameter ν we cannot follow the same procedure as for the FP, i.e. lower-bounding by using $m_{iy_i} \geq 1$, since the loss of tightness is too big.

We propose a heuristic procedure. We know that the Minority Voting attack minimizes the colluder tally m_{iy_i} . Let’s define

$$\rho_{\text{MinV}}(c) \stackrel{\text{def}}{=} \mathbb{E}_{\bar{p}} \mathbb{E}_{\bar{m}|\bar{p}} \mathbb{E}_{\bar{y}|\bar{m}}^{\text{MinV}} \rho \quad ; \quad \tau_{\text{MinV}}^2(c) \stackrel{\text{def}}{=} \mathbb{E}_{\bar{p}} \mathbb{E}_{\bar{m}|\bar{p}} \mathbb{E}_{\bar{y}|\bar{m}}^{\text{MinV}} \tau^2 \quad (49)$$

where the notation $\mathbb{E}_{\bar{y}|\bar{m}}^{\text{MinV}}$ is an expectation given that the colluders are using Minority Voting. Note that the two quantities defined in (49) do not depend on ℓ but only on c , n and q . (We do not make the n and q -dependence explicit in the notation.) They can be computed numerically.

Now let $c \leq c_0$. When Experiment 0 is performed (see Section 4.1), it holds with considerable probability that $\rho \geq \rho_{\text{MinV}}(c_0)$ and $\tau^2 \geq \tau_{\text{MinV}}^2(c_0)$. Whenever this situation occurs, we can³ use (48) with the replacement $\rho \geq \rho_{\text{MinV}}(c_0)$, $\tau^2 \rightarrow \tau_{\text{MinV}}^2(c_0)$. What we end up with is two lower bounds on ℓ that both have to be satisfied,

$$\begin{aligned} \ell &\geq \lambda_1(\zeta) \stackrel{\text{def}}{=} \ln \frac{1}{\varepsilon_1} \left\{ \frac{2\sigma_{\text{pract}}^2}{\zeta^2} + \frac{\frac{2}{3}U_{\max}^{\text{pract}}}{\zeta} \right\} \\ \ell &\geq \lambda_2(\zeta) \stackrel{\text{def}}{=} \ln \frac{1}{\varepsilon_2} \cdot \frac{c_0^2 \ln^2[1 + \frac{n-1}{(c_0-1)c_0}]}{\tau_{\text{MinV}}^2(c_0)} \cdot \frac{1}{\Xi(\frac{c_0 \ln[1 + \frac{n-1}{(c_0-1)c_0}]}{\tau_{\text{MinV}}^2(c_0)} [\rho_{\text{MinV}}(c_0) - c_0\zeta])}, \end{aligned} \quad (50)$$

with $0 < \zeta < \rho_{\text{MinV}}(c_0)/c_0$. Here σ_{pract}^2 is assumed not to depend on ℓ . Note that λ_1 is a decreasing function with $\lambda_1(0) = \infty$, while λ_2 is an increasing function with $\lambda_2(\rho_{\text{MinV}}(c_0)/c_0) = \infty$. Hence, the smallest achievable value of ℓ occurs when $\lambda_1(\zeta) = \lambda_2(\zeta)$. Solving this equation yields ζ , and then finally the tracer can set $Z = \nu_{\text{pract}} + \zeta$ and set ℓ as $\ell = \lambda_1(\zeta)$ or, equivalently, $\ell = \lambda_2(\zeta)$.

Numerical simulations of this heuristic procedure are left for future work.

² We mention this without showing the details of the simulations.

³ We use that $\tau^2 \Xi(\frac{\cdot}{\tau^2})$ is an increasing function of τ^2 .

7 Tails of the score distribution

We want study the probability distribution of the score S_{ji} (21) for an innocent user j . We will do this in the limit of large n in order to simplify the analysis. In this limit, the score becomes

$$w_j \stackrel{\text{def}}{=} \frac{1}{\ell} \sum_{i=1}^{\ell} w_{ji} \quad ; \quad w_{ji} \stackrel{\text{def}}{=} \delta_{x_{ji}y_i} \ln\left(1 + \frac{1}{(c_0 - 1)p_{iy_i}}\right), \quad (51)$$

i.e. the estimator $\hat{\mathbf{p}}_i$ goes to \mathbf{p}_i . We do our analysis by first looking at Oosterwijk et al.'s score function h ,

$$h(x, y, \mathbf{p}) \stackrel{\text{def}}{=} \frac{\delta_{xy}}{p_y} - 1, \quad (52)$$

and then applying a change of variables,

$$w_{ji} = \ln\left[1 + \frac{1}{c_0} h(x_{ji}, y_i, \mathbf{p}_i)\right] - \ln\left[1 - \frac{1}{c_0}\right]. \quad (53)$$

We derive the distribution of the score h in a couple of small steps.

Lemma 8 *Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be a monotonous function with inverse function f^{inv} . Let δ denote the Dirac delta function. Then $\delta(u - f(p)) = \frac{\delta(p - f^{\text{inv}}(u))}{|f'(p)|}$.*

See e.g. [16] for a proof.

Corollary 3 *Let $h_1(p) \stackrel{\text{def}}{=} 1/p - 1$. It holds that*

$$\delta(u - h_1(p)) = p^2 \delta\left(p - \frac{1}{u+1}\right) = \frac{\delta\left(p - \frac{1}{u+1}\right)}{(u+1)^2}. \quad (54)$$

Proof We use Lemma 8 with $f = h_1$. We have $h_1^{\text{inv}}(u) = 1/(u+1)$ and $h_1'(p) = -p^{-2}$. \square

Lemma 9 *For a user $j \notin \mathcal{C}$, the probability density of the score h in a single position, with given p_y , is*

$$\varphi_h(u|p_y) = (1 - p_y)\delta(u+1) + p_y\delta(u - h_1(p_y)). \quad (55)$$

Proof With probability $1 - p_y$, an innocent user gets score $u = -1$; with probability p_y he gets $u = h_1(p_y)$. \square

Lemma 10 *Let $\alpha \in \mathcal{Q}$. Consider the bias \mathbf{p} in a single segment. The marginal distribution of p_α , given tally m_α , is*

$$F(p_\alpha|m_\alpha) = \frac{1}{B(m_\alpha + \frac{1}{2}, c - m_\alpha + \frac{q-1}{2})} p_\alpha^{-\frac{1}{2} + m_\alpha} (1 - p_\alpha)^{-1 + c - m_\alpha + \frac{q-1}{2}}. \quad (56)$$

Proof We start from the joint probability $F(p_\alpha, m_\alpha) = F(p_\alpha) \binom{c}{m_\alpha} p_\alpha^{m_\alpha} (1 - p_\alpha)^{c - m_\alpha}$, where $F(p_\alpha) \propto p_\alpha^{-1/2} (1 - p_\alpha)^{-1 + \frac{q-1}{2}}$ is the marginal distribution of p_α [33] that follows from the $F(\mathbf{p})$ given in Section 2.2. We divide $F(p_\alpha, m_\alpha)$ by the marginal distribution of m_α , which does not depend on p_α . This yields $F(p_\alpha|m_\alpha) \propto p_\alpha^{-\frac{1}{2} + m_\alpha} (1 - p_\alpha)^{-1 + c - m_\alpha + \frac{q-1}{2}}$. The Beta function in (56) is a normalization constant. \square

At this point we assume position symmetry of the attack, and we define a strategy-dependent quantity,

$$G_b \stackrel{\text{def}}{=} \Pr[M_Y = b]. \quad (57)$$

In words: G_b is the probability that the coalition's tally of the 'guilty' symbol Y equals b . From the Marking Assumption it follows that G_0 is zero, and that G_c does not depend on the attack strategy.

Lemma 11 *Let the colluders use a position-symmetric strategy. The probability density for the variable P_Y is given by $\rho(p_y) = \sum_{b=1}^c G_b F(p_y|b)$.*

Proof If m_y is known, then the probability density for P_Y is given by $F(p_y|m_y)$ as defined in (56). Taking the expectation over M_Y yields the \sum_b expression in Lemma 11. \square

Theorem 7 *Let the colluders use a position-symmetric strategy. For a user $j \notin \mathcal{C}$, the probability density of the score h in a single position is*

$$\varphi_h(u) = \sum_{b=1}^c G_b \left\{ \delta(u+1) \frac{c-b+\frac{q-1}{2}}{c+\frac{q}{2}} + \frac{\Theta(u)}{B(b+\frac{1}{2}, c-b+\frac{q-1}{2})} \left(\frac{1}{1+u}\right)^{\frac{5}{2}+b} \left(\frac{u}{1+u}\right)^{-1+c-b+\frac{q-1}{2}} \right\}. \quad (58)$$

Proof We have $\varphi_h(u) = \mathbb{E}_{p_y} \varphi_h(u|p_y)$. Using Lemma 9 and Corollary 3 we get $\varphi_h(u) = \delta(u+1) \mathbb{E}_{p_y} (1-p_y) + (u+1)^{-3} \mathbb{E}_{p_y} \delta(p_y - \frac{1}{u+1})$. The expectations are evaluated using the $\rho(p_y)$ from Lemma 11,

$$\mathbb{E}_{p_y} (1-p_y) = \sum_{b=1}^c G_b \int_0^1 dp F(p|b)(1-p) = \sum_{b=1}^c G_b \frac{c-b+\frac{q-1}{2}}{c+q/2} \quad (59)$$

$$\mathbb{E}_{p_y} \delta(p_y - \frac{1}{u+1}) = \Theta(u) \sum_{b=1}^c G_b F(\frac{1}{u+1}|b). \quad (60)$$

The step function $\Theta(u)$ in (60) occurs because for $u < 0$ the delta function $\delta(p_y - \frac{1}{u+1})$, with $p_y \leq 1$, vanishes. \square

From Theorem 7 we see that the density at $u \gg 1$ is proportional to $(\frac{1}{u})^{5/2+b}$, with $b \geq 1$.

- The Minority Voting strategy will cause the largest possible G_1 and thereby put maximal probability mass in the tail.
- In general ($G_1 > 0$) the 2nd moment of the distribution exists, but not the 3rd moment. Note that the Majority Voting attack for $c > 2$ has $G_1 = 0$.

Theorem 8 *Let the coalition use the Interleaving attack. Then for a user $j \notin \mathcal{C}$, the probability density of the score h in a single position is*

$$\varphi_h^{\text{Int}}(u) = \delta(u+1) \frac{q-1}{2+q} + \Theta(u) \frac{q}{B(\frac{1}{2}, \frac{q-1}{2})} \left(\frac{1}{1+u}\right)^{\frac{7}{2}} \left(\frac{u}{1+u}\right)^{-1+\frac{q-1}{2}}. \quad (61)$$

Proof: We follow the proof of Theorem 7, but now the expectations (59) and (60) can be easily computed using $\Pr[Y = y|\mathbf{P} = \mathbf{p}] = p_y$,

$$\begin{aligned} \mathbb{E}_{p_y} (1-p_y) &= \sum_y \mathbb{E}_{\mathbf{p}} p_y (1-p_y) = 1 - \sum_y \mathbb{E}_{\mathbf{p}} p_y^2 = 1 - \sum_y \frac{B(\frac{1}{2} \mathbf{1}_q + 2\mathbf{e}_y)}{B(\frac{1}{2} \mathbf{1}_q)} \\ &= 1 - q \frac{\Gamma(\frac{5}{2})\Gamma(q/2)}{\Gamma(\frac{1}{2})\Gamma(2+q/2)} = \frac{q-1}{2+q} \end{aligned} \quad (62)$$

$$\mathbb{E}_{p_y} \delta(p_y - \frac{1}{u+1}) = \sum_y \mathbb{E}_{\mathbf{p}} p_y \delta(p_y - \frac{1}{u+1}) = q [pF(p)]_{p=\frac{1}{u+1}} = \frac{q}{u+1} F(\frac{1}{u+1}). \quad (63)$$

Here $\mathbf{1}_q$ is the vector $(1, 1, \dots, 1)$ of length q , and \mathbf{e}_y is a q -component vector with $(\mathbf{e}_y)_\alpha = \delta_{y\alpha}$. The ‘B’ is the generalized Beta function. \square

Lemma 12 *Let $X \sim \rho_X$ and $Y \sim \rho_Y$, with $Y = \lambda(X)$, where λ is a monotonous function. Then $\rho_Y(y) = \rho_X(x)/|\lambda'(x)| = \rho_X(\lambda^{\text{inv}}(y)) / |\lambda'(\lambda^{\text{inv}}(y))|$.*

For a proof, see any book on probability theory.

Theorem 9 *Let the colluders use a position-symmetric strategy. For a user $j \notin \mathcal{C}$, the probability density of the score w_{ji} (51) in a single position is*

$$\varphi_w(\alpha) = \sum_{b=1}^c G_b \left\{ \delta(\alpha) \frac{c-b+\frac{q-1}{2}}{c+q/2} + \Theta\left(\alpha - \ln \frac{c_0}{c_0-1}\right) \frac{(c_0-1)^{-\frac{3}{2}-b}}{B\left(b+\frac{1}{2}, c-b+\frac{q-1}{2}\right)} \frac{e^\alpha \left(e^\alpha - \frac{c_0}{c_0-1}\right)^{-1+\frac{q-1}{2}+c-b}}{(e^\alpha-1)^{1+c+q/2}} \right\}. \quad (64)$$

Proof We use Lemma 12 with $\rho_X \rightarrow \varphi_h$; $\rho_Y \rightarrow \varphi_w$; $\alpha = \lambda(u) = \ln \frac{c_0+u}{c_0-1}$; $u = \lambda^{\text{inv}}(\alpha) = (c_0-1)\left(e^\alpha - \frac{c_0}{c_0-1}\right)$; $u+1 = (c_0-1)(e^\alpha-1)$; $1/\lambda'(u) = c_0+u = (c_0-1)e^\alpha$, and then simplify. We use that $\delta(u+1) = e^{-\alpha}(c_0-1)^{-1}\delta(\alpha)$ and $\Theta(u) = \Theta\left(\alpha - \ln \frac{c_0}{c_0-1}\right)$. \square

Note that (64) contains c_0 as well as c . Also note that for $e^\alpha \gg 1$ the b 'th term is proportional to $e^{-[\frac{3}{2}+b]\alpha}$, i.e. we have an *exponentially decreasing tail*, with dominant contribution $\propto e^{-\frac{5}{2}\alpha}$ if $G_1 > 0$. When random variables with an exponential tail are summed, the result quickly converges to a Gaussian-distributed random variable. Hence we believe that the *Gaussian assumption* [42] may well hold for the score w_j (51) even at non-asymptotic c . Since $s_j \approx w_j$ this would hold for the tally-based score (20) as well.

8 Group Testing

There is a well known link [36,10,24,20] between on the one hand Traitor Tracing in the RDM with the ‘All-1’ attack, and on the other hand (non-adaptive) Group Testing [12]. The Group Testing scenario is as follows. There is a population of n people, of which c are infected. Medical tests are expensive, and there is money to do only ℓ tests, with $\ell \ll n$. Furthermore the tests take a long time, so they are done non-adaptively, in parallel. An efficient way has to be devised to find out who is infected. Luckily it is possible to combine samples (e.g. blood samples) from multiple people and run a single test on the combination; if one or more of the individual samples come from an infected person, the medical test is positive.

The analogy with Traitor Tracing is straightforward. The user symbol $x_{ji} \in \{0,1\}$ indicates whether person j 'th blood is included in the i 'th test. The result of the i 'th test is $y_i \in \{0,1\}$. The way the combined test works exactly matches the All-1 strategy: $\theta_{1|m_1}$ equals 1 if $m_1 \geq 1$ and 0 if $m_1 = 0$.

We derive the most powerful hypothesis test for the hypothesis ‘person j is infected’.

Theorem 10 *In the case of the Restricted Digit Model, $q = 2$, and the All-1 collusion strategy, the score (8) reduces to*

$$\begin{aligned} y = 0, x = 0 : & \quad \ln c - \ln(t_0 - c) \\ y = 0, x = 1 : & \quad -\infty \\ y = 1, x = 0 : & \quad -\ln \frac{\binom{n-1}{c} - \binom{t_0-1}{c-1}}{\binom{n-1}{c-1} - \binom{t_0-1}{c-1}} \\ y = 1, x = 1 : & \quad -\ln \frac{n-c}{c} - \ln\left[1 - \frac{\binom{t_0}{c}}{\binom{n}{c}}\right]. \end{aligned} \quad (65)$$

Here we have omitted indices i and j , i.e. x stands for x_{ji} , y for y_i and t_0 for t_{i0} .

Proof For $q = 2$ the colluder tally vector reduces to $(c - m_1, m_1)$ and we can sum over a single variable $m_1 \in \{0, \dots, c\}$. We will write m instead of m_1 . The strategy parameters can be written as $\theta_{y|m} = \delta_{y1}(1 - \delta_{m0}) + \delta_{y0}\delta_{m0}$. We go case by case.

For $y = 0, x = 0$ the enumerator in (8) reduces to $\sum_m L_{m|t_1} \theta_{0|m}(c-m) = L_{0|t_1}c$ and the denominator reduces to $\sum_m L_{m|t_1} \theta_{0|m}(t_0 - m) = L_{0|t_1}(t_0 - c)$.

For $y = 0, x = 1$ the enumerator reduces to zero, while the denominator is nonzero. The logarithm of zero is $-\infty$.

For $y = 1, x = 0$ the enumerator reduces to $c(1 - L_{0|t_1}) - \frac{c}{n}t_1$, while the denominator becomes $(t_0 - c)(1 - L_{0|t_1}) + \frac{c}{n}t_1$. Then we use $t_1 = n - t_0$ and $L_{0|t_1} = \binom{t_0}{c} / \binom{n}{c}$, followed by some laborious rewriting. For $y = 1, x = 1$ the enumerator reduces to $\frac{c}{n}t_1$ and the denominator to $t_1(1 - L_{0|t_1}) - \frac{c}{n}t_1$. \square

We note the following about Theorem 10,

- The ‘ $-\infty$ ’ for $x = 1, y = 0$ makes perfect sense: if a person is included in the test and this test gives a negative result, then he is definitely not infected.
- In the case $y = 0, x = 0$ we see that the score increases when t_0 decreases. This is intuitively correct: At decreasing t_0 the event $Y = 0$ becomes more and more ‘special’ in the sense of condemning person j , since the tested group becomes bigger and bigger without yielding a detection. In the extreme case $t_0 = c$, the outcome $y = 0$ immediately implies that all the people excluded from the test, including j , are infected. Indeed the score becomes $-\ln 0 = +\infty$. (Note that $t_0 < c$ automatically causes $y = 1$; Eq. (65) never gets a negative argument in a logarithm.)
- It may look strange that in the case $x = 0$ (the person under scrutiny is not included in the test) the score actually depends on y . This dependence is caused by the fact that the result y does say something about the number of infected people *outside* the tested set.

In group testing there is no adversary and hence no max-min game. Instead of using a bias distribution $F(\mathbf{p})$ it is optimal to take a constant \mathbf{p} for each test, with $p_1 = (\ln 2)/c + \mathcal{O}(c^{-2})$ [21]. This means that typically $t_1 = \mathcal{O}(n/c)$ and $t_0 = n - \mathcal{O}(n/c)$. Hence the fraction $\binom{t_0}{c} / \binom{n}{c}$ typically is not much smaller than 1.

Lemma 13 *For $n \gg c$ we can approximate the score (65) as*

$$\begin{aligned}
 y = 0, x = 0: & \quad -\ln \frac{n}{c} - \ln \frac{t_0}{n} + \mathcal{O}\left(\frac{c}{n}\right) \\
 y = 0, x = 1: & \quad -\infty \\
 y = 1, x = 0: & \quad -\ln \frac{n}{c} + \ln\left[1 - \left(\frac{t_0}{n}\right)^{c-1}\right] + \mathcal{O}\left(\frac{c}{n}\right) \\
 y = 1, x = 1: & \quad -\ln \frac{n}{c} - \ln\left[1 - \left(\frac{t_0}{n}\right)^c\right] + \mathcal{O}\left(\frac{c}{n}\right).
 \end{aligned} \tag{66}$$

Proof We asked Wolfram Mathematica for a series expansion in the limit $n \rightarrow \infty$ for finite c . \square

Note that we can add $\ln \frac{n}{c}$ to all the expressions in (66) to obtain an equivalent score that does not depend so heavily on the (possibly unknown) parameter c .

9 Summary

We have written down a standard Neyman-Pearson hypothesis test for the hypothesis “user j is part of the coalition”, and as evidence we have taken *all* the information available to the tracer, including the codewords of all the other users. This results in Theorem 1, which is very general. Motivated by the closeness of the Saddlepoint attack to Interleaving, we have substituted into our test the Interleaving attack, in order to obtain a ‘universal’ decoder. This procedure yields the score (21) for user j , which depends on the ‘guilty symbol’ tallies $(t_{iy_i})_{i=1}^{\ell}$ of the whole population. In this respect one can call the new score system a ‘joint decoder’. On the other hand, the tested hypothesis pertains to a single user.

In the limit $n \rightarrow \infty$ the score function reduces to a \mathbf{p} -dependent log-likelihood score already known in the literature [22], which in turn reduces to Oosterwijk et al.’s score [31] for $c_0 \rightarrow \infty$.

We have given a first analysis of the error probabilities. Corollary 1 shows a threshold setting sufficiently high to ensure that the single-user FP error probability stays below ε_1 . The threshold depends on the observed \bar{y} and $\bar{\mathbf{p}}$. In Section 6 we have given an algorithm for determining a sufficient code length ℓ such that the FN error probability is below ε_2 . We expect that our bounds can be significantly improved upon. In the case of position-symmetric attacks, the statistical behaviour of a score system can be understood by studying the probability distribution of single-position scores [33, 32, 34]. To this end we have derived the innocent-user single-position distribution for the score (52) of Oosterwijk et al. [31] and Laarhoven’s score

[22]. The results are given in Theorem 7 and Theorem 9. The strategy dependence is entirely contained in the parameters G_b . We expect that the distribution of the s_j score is close to that of the w_j score.

Finally we have applied our Neyman-Pearson test (8) to the field of Group Testing and obtained a new score function (Theorem 10) that may improve the state of the art.

We see various open questions for future work. (i) Investigate how much performance difference there is between (21) and the score that would be obtained if the finite- c saddlepoint is substituted into Theorem 1; (ii) See how much performance difference there is between (21) and (51); (iii) Get a tighter bound on the FP, e.g. using techniques from [13]; (iv) Get a tighter bound on the FN and do simulations to see how the FN behaves in the case of well known attacks; (v) Use the method of Simone et al. [33] to determine the full probability distribution of the score (51); (vi) See if (65) yields an improvement over previously known group testing ‘decoders’. (vii) Study various noise models and generalizations for group testing, using Theorem 1 as a starting point.

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