

Further Optimization of Secure Logistic Regression Algorithm

Secure logistic regression algorithm in Textbox 2 reduces the ciphertext modulus to $\log p \cdot ([\log \deg(g)]+3) + [\log(n/\alpha)]$ bits to update the encryption of β at each iteration. For the efficient implementation, we employ some techniques to reduce the number of consumed bits during the evaluation procedure. We express the evaluation circuit as follows:

$$\beta \leftarrow \beta + (4\alpha n) \sum_{1 \leq i \leq n} (z_i/8) - (4\alpha n) \sum_{1 \leq i \leq n} (2g(z_i^T \beta) - 1) \cdot (z_i/8). \quad (A-1)$$

If the client generates encryptions of $p \cdot (z_i/8)$ instead of $p \cdot z_i$, the required bit length of ciphertext modulus per iteration can be reduced. On the other hand, the server uses a pre-computation step to reduce the complexity of the update equation: it performs AllSum procedure and applies the rescaling operation with the scale factor of $[n/4\alpha]$ on $ct.z_j$ for all $j = 0, 1, \dots, d$. As a result, we obtain a ciphertext $ct.sum_j$ that encrypts an approximate value of $(4\alpha p/n) \sum_{1 \leq i \leq n} (z_{ij}/8)$ in each plaintext slot. These ciphertexts will be stored during evaluation and used for updating the j -th component of weight vector β . In particular, the ciphertexts $ct.beta_0, \dots, ct.beta_d$ corresponding to the entries of β become $ct.sum_0, \dots, ct.sum_d$ at the first iteration.

Figure S1 shows how to evaluate the arithmetic circuit $(2 \cdot g(z_i^T \beta) - 1) \cdot (z_i/8)$ when $g(x) = g_3(x)$ or $g(x) = g_7(x)$. We take encryptions of $p \cdot \beta$ and $p \cdot (z_i/8)$ as inputs of the algorithm to minimize the number of required multiplications and depth. Consequently, the proposed method reduces the ciphertext modulus by $3 \cdot \log p + [\log(n/4\alpha)]$ bits or $4 \cdot \log p + [\log(n/4\alpha)]$ bits when $g(x) = g_3(x)$ or $g(x) = g_7(x)$, respectively.

Figure S1. Evaluation procedure of least squares approximations $(2g(z_i^T \beta) - 1) \cdot (z_i/8)$ when $g(x) = g_3(x)$ (left) and $g(x) = g_7(x)$ (right).

