# Probabilistic Anonymity*

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**Abstract.** The concept of anonymity comes into play in a wide range of situations, varying from voting and anonymous donations to postings on bulletin boards and sending mails. The systems for ensuring anonymity often use random mechanisms which can be described probabilistically, while the agents' interest in performing the anonymous action may be totally unpredictable, irregular, and hence expressable only nondeterministically.
Formal definitions of the concept of anonymity have been investigated in the past either in a totally nondeterministic framework, or in a purely probabilistic one. In this paper, we investigate a notion of anonymity which combines both probability and nondeterminism, and which is suitable for describing the most general situation in which both the systems and the user can have both probabilistic and nondeterministic behavior. We also investigate the properties of the definition for the particular cases of purely nondeterministic users and purely probabilistic users.
We formulate our notions of anonymity in terms of observables for processes in the probabilistic $\pi$-calculus, whose semantics is based on Probabilistic Automata.
We illustrate our ideas by using the example of the dining cryptographers.

## 1 Introduction

The concept of *anonymity* comes into play in those cases in which we want to keep secret the identity of the agent participating to a certain event. There is a wide range of situations in which this property may be needed or desirable; for instance: delation, voting, anonymous donations, and posting on bulletin boards.

Anonymity is often formulated in a more general way as an information-hiding property, namely the property that a part of information relative to a certain event is maintained secret. One should be careful, though, to not confuse anonymity with other properties that fit the same description, notably *confidentiality* (aka *secrecy*). Let us emphasize the difference between the two concepts with respect to sending messages: confidentiality refers to situations in which

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the content of the message is to be kept secret; in the case of anonymity, on the contrary, it is the identity of the originator, or of the recipient, that has to be kept secret. Analogously, in voting, anonymity means that the identity of the voter associated with each vote must be hidden, and not the vote itself or the candidate voted for. A discussion about the difference between anonymity and other information-hiding properties can be found in [11].

An important characteristic of anonymity is that it is usually relative to a particular point of view. In general an event can be observed from various viewpoints - differing in the information they give access to, and therefore, the anonymity property depends on the view from which the event is being looked at (that is the exact information available to the observer). For example, in the situation of electronic bulletin boards, a posting by one member of the group is kept anonymous to the other members; however, it may be possible that the administrator of the board has access to some privileged information and can determine the member who posted the message(s), either directly or indirectly.

In general anonymity may be required for a subset of the agents only. In order to completely define anonymity for a system it is therefore necessary to specify which set(s) of members has to be kept anonymous. A further generalization is the concept of *group anonymity*: the members are divided into a number of sets, and it is revealed which of the groups is responsible for an event, but the information as to which particular member has performed the event must be hidden. In this paper, however, we do not consider the notion of group anonymity, we leave it for further work.

Various formal definitions and frameworks for analyzing anonymity have been developed in literature. They can be classified into approaches based on process-calculi ([24, 21]), epistemic logic ([26, 11]), and "function views" ([13]). In this paper, we focus on the approach based on process-calculi.

The framework and techniques of process calculi have been used extensively in the area of security, to formally define security properties, and to verify cryptographic protocols. See, for instance, [2, 15, 20, 23, 3]. The common denominator is that the various entities involved in the system to verify are specified as concurrent processes and present typically a nondeterministic behavior. In [24, 21], the nondeterminism plays a crucial role to define the concept of anonymity. More precisely, this approach to anonymity is based on the so-called "principle of confusion": a system is anonymous if the set of the possible outcomes is saturated with respect to the intended anonymous users, i.e. if one such user can cause a certain observable trace in one possible computation, then there must be alternative computations in which each other anonymous user can give rise to the same observable trace (modulo the identity of the anonymous users).

The principle of anonymity described above is very elegant and general, however it has a limitation: Many systems for anonymity use random mechanisms. See, for example, Crowds ([19]) and Onion Routing ([27]). If the observer has the means to repeat the experiment and perform statistical analysis, he may be able to deduce certain quantitative information on the system. In particular, he may be able to compute the probability of certain observables and from that

infer the probability of the relation between users and observables. Now, the situation of perfect anonymity can be only achieved when one cannot differenciate the agents by the observable. However this condition cannot be expressed in the nondeterministic approach, since the latter is based on set-theoretic notions, and it is therefore only able to detect the difference between possible and impossible (which in the finite case correspond to positive and zero probability respectively). Even the case in which one user has probability close to 1 will be considered acceptable by the definition of anonymity based on nondeterminism, provided that all the other users have positive probability.

Probabilistic information also allows to classify various notions of anonymity according to their strength. See for instance the hierarchy proposed by Reiter and Robin ([19]). In this paper we explore a notion of anonymity which corresponds to the strongest one (perfect anonymity: from the observables we deduce no information about the possible user).

A probabilistic notion of anonymity was developed (as a part of a general epistemological approach) in [11]. The approach there is purely probabilistic, in the sense that both the system and the users are assumed to act probabilistically. In particular the emphasis is on the probabilistic behavior of the users.

In this work, we take the opposite point of view, namely we assume that nothing may be known about the relative frequency by which the users perform the anonymous action. More precisely, the users can in principle be totally unpredictable and change intention every day, so that their behavior cannot be described probabilistically, not even by repeating statistical observations. The mechanisms of the systems, on the contrary, are like coin tossing, or random selection of a nearby node, are supposed to exhibit a certain regularity and obey a probabilistic distribution. Hence, we investigate a notion of anonymity which combines both probability and nondeterminism, and which is suitable for describing the most general situation in which both the systems and the user can have both probabilistic and nondeterministic behavior. We also investigate the properties of the definition for the particular cases of purely nondeterministic users and purely probabilistic users.

In order to define the notion of probability we need, of course, a model of computation able to express both probabilistic and nondeterministic choices. This kind of systems is by now well established in literature, see for instance the probabilistic automata of [25], and have been provided with solid mathematical foundations and sophisticated tools for verification. These models have practically replaced nowadays the purely probabilistic models since it was recognized that nondeterministic behavior is not "probabilistic behavior with unknown probabilities", but rather a phenomenon on its own, which is needed to describe situations in which an entity has a completely unpredictable and irregular behavior.

## 2 The nondeterministic approach to anonymity

In this section we briefly recall the approach in [24, 21]. In these works, the actions of a system $S$ are classified into three sets which determine the "point of view" (see Figure 1):

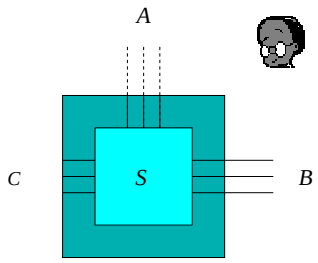


**Fig. 1.** Classification of the actions in an anonymous system (cfr. [21]).

- $A$: the actions that are intended to be known anonymously by the observer,
- $B$: the actions that are intended to be known completely by the observer,
- $C$: the actions that are intended to be abstracted (hidden) to the observer.

Typically the set $A$ consists of actions of the form $a.i$, where $a$ is a fixed "abstract" action (the same for all the elements of $A$), and $i$ represents the identity of an anonymous user. Hence:

$$A = \{a.i \mid i \in I\}.$$

Where $I$ is the set of all the identities of the anonymous users.

Consider a dummy action $d$ (different from all actions in $S$) and let $f$ be the function on the actions of $A \bigcup B$ defined by $f(\alpha) = d$ if $\alpha \in A$, and $f(\alpha) = \alpha$ otherwise. Then $S$ is said to be (strongly) anonymous on the actions in $A$ if

$$f^{-1}(f(S\backslash C)) \sim_T S\backslash C,$$

where, following the CSP notation ([5]), $S\backslash C$ is the system resulting from hiding $C$ in $S$, $f(S')$ is the system obtained from $S'$ by applying the relabeling $f$ to each (visible) action, $f^{-1}$ is the relation inverse of $f$, and $\sim_T$ represents trace equivalence[3].

Intuitively, the above definition means that for any action sequence $\vec{\alpha} \in A^*$, if an observable trace $t$ containing $\vec{\alpha}$ (not necessarily as a consecutive sequence)

[3] The definition given here corresponds to that in [24]. In [21] the authors use a different (but equivalent) definition: they require $\rho(S\backslash C) \sim_T S\backslash C$ for every permutation $\rho$ in $A$.

is a possible outcome of $S\backslash C$, then, any trace $t'$ obtained from $t$ by replacing $\vec{\alpha}$ with an arbitrary $\vec{\alpha}\,' \in A^*$ must also be a possible outcome of $S\backslash C$.

We now illustrate the above definition on the example of the Dining Cryptographers.

## 3 The Dining Cryptographers' Problem

This problem, described by Chaum in [7], involves a situation in which three cryptographers are dining together. At the end of the dinner, each of them is secretly informed by a central agency (master) whether she should pay the bill, or not. So, either the master will pay, or one of the cryptographers will be asked to pay. The cryptographers (or some external observer) would like to find out whether the payer is one of them or the master. However, if the payer is one of them, they also wish to maintain anonymity over the identity of the payer. Of course, we assume that the master herself will not reveal this information, and also we want the solution to be distributed, i.e. communication can be achieved only via message passing, and there is no central memory or central 'coordinator' which can be used to find out this information.

A possible solution to this problem, described in [7], is that each cryptographer tosses a coin, which is visible to herself and her neighbor to the right. Each cryptographer observes the two coins that she can see and announces *agree* or *disagree*. If a cryptographer is not paying, she will announce *agree* if the two sides are the same and *disagree* if they are not. However, the paying cryptographer will say the opposite. It can be proved that if the number of *disagrees* is even, then the master is paying; otherwise, one of the cryptographers is paying. Furthermore, if one of the cryptographers is paying, then neither an external observer nor the other two cryptographers can identify, from their individual information, who exactly his paying.

The Dining Cryptographers' Problem will be a running example through the paper.

### 3.1 Nondeterministic Dining Cryptographers

In this approach the outcome of the coin tossing and the decision of the master regarding the payment of bill are considered to be nondeterministic ([24, 21]).

The specification of the solution can be given in a process calculus style as illustrated in Table 1. In the original works ([24, 21]) the authors used CSP. For the sake of uniformity we use here the $\pi$-calculus ([17]). We recall that $+$ ($\sum$) is the nondeterministic sum and $|$ ($I\!I$) is the parallel composition. 0 is the empty process. $\tau$ is the silent (or internal) action. $\overline{c}m$ and $c(x)$ are, respectively, send and receive actions on channel $c$, where $m$ is the message being transmitted and $x$ is the formal parameter. $\nu$ is an operator that, in the $\pi$-calculus, has multiple purposes: it provides abstraction (hiding), enforces synchronization, and generates new names. For more details on the $\pi$-calculus and its semantics, we refer to Appendix A.1.

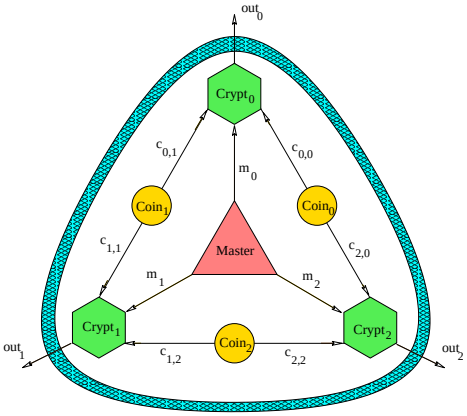


**Fig. 2.** Chaum's system for the Dining Cryptographers ([7, 21]).

In the code in Table 1, $\oplus$ and $\ominus$ represent the sum and the subtraction modulo 3. Messages $\mathsf{p}$ and $\mathsf{n}$ sent by the master are the requests to pay or to not pay, respectively. $\overline{pay}_i$ is the action of paying for cryptographer $i$.

We remark that we do not need all the expressive power of the $\pi$-calculus for this program. More precisely, we do not need guarded choice (all the choices are internal because they start with $\tau$), and we do not need neither name-passing nor scope extrusion, thus $\nu$ is used just like the restriction operator of CCS ([16]).

Let us consider the point of view of an external observer. The actions that are to be hidden (set $C$) are the communications of the decision of the master and the results of the coins ($\vec{m}$, $\vec{c}$). These are already hidden in the definition of the system $DCP$. The anonymous users are of course the cryptographers, and the anonymous actions (set $A$) is constituted by the $\overline{pay}_i$ actions, for $i = 0, 1, 2$. The set $B$ is constituted by the actions of the form $\overline{out}_i\, agree$ and $\overline{out}_i\, disagree$, for $i = 0, 1, 2$.

Let $f$ be the function $f(\overline{pay}_i) = \overline{pay}$ and $f(\alpha) = \alpha$ for all the other actions. It is possible to check that $f^{-1}(f(DCP))) \sim_T DCP$, where we recall that $\sim_T$ stands for trace equivalence. Hence the nondeterministic notion of anonymity, as defined in Section 2, is verified.

### 3.2 Limitations of the nondeterministic approach

As a result of the nondeterminism, we cannot differentiate between a fair coin and an unfair one. However, it is evident that the fairness of the coins is essential to ensure the anonymity property in the system, as illustrated by the following example.

*Example 1.* Assume that, whenever a cryptographer pays, an external observer obtains *almost always* (i.e. with high frequency, say 99% of the times) one of

$$
\begin{aligned}
\mathit{Master} &= \textstyle\sum_{i=0}^{2} \tau \,.\, \overline{m}_i \mathsf{p} \,.\, \overline{m}_{i\oplus 1} \mathsf{n} \,.\, \overline{m}_{i\oplus 2} \mathsf{n} \,.\, 0 \\
&\quad + \quad \tau . \overline{m}_0 \mathsf{n} \,.\, \overline{m}_1 \mathsf{n} \,.\, \overline{m}_2 \mathsf{n} \,.\, 0 \\
\mathit{Crypt}_i &= m_i(x) \,.\, c_{i,i}(y) \,.\, c_{i,i\oplus 1}(z) \,. \\
&\qquad \text{if } x = \mathsf{p} \\
&\qquad\quad \text{then } \overline{\mathit{pay}}_i \ \,. \text{if } y = z \\
&\qquad\qquad \text{then } \overline{\mathit{out}}_i \mathit{disagree} \\
&\qquad\qquad \text{else } \overline{\mathit{out}}_i \mathit{agree} \\
&\qquad\quad \text{else if } y = z \\
&\qquad\qquad \text{then } \overline{\mathit{out}}_i \mathit{agree} \\
&\qquad\qquad \text{else } \overline{\mathit{out}}_i \mathit{disagree} \\
\mathit{Coin}_i &= \tau \,.\, \mathit{Head}_i + \tau \,.\, \mathit{Tail}_i \\
\mathit{Head}_i &= \overline{c}_{i,i} \mathit{head} \,.\, \overline{c}_{i\ominus 1,i} \mathit{head} \,.\, 0 \\
\mathit{Tail}_i &= \overline{c}_{i,i} \mathit{tail} \,.\, \overline{c}_{i\ominus 1,i} \mathit{tail} \,.\, 0 \\
\mathit{DCP} &= (\nu \vec{m})(\mathit{Master} \\
&\qquad \mid \quad (\nu \vec{c})(\mathit{\Pi}_{i=0}^{2} \mathit{Crypt}_i \ \mid \ \mathit{\Pi}_{i=0}^{2} \mathit{Coin}_i) \ )
\end{aligned}
$$

**Table 1.** Chaum's system for the Dining Cryptographers in the $\pi$-calculus.

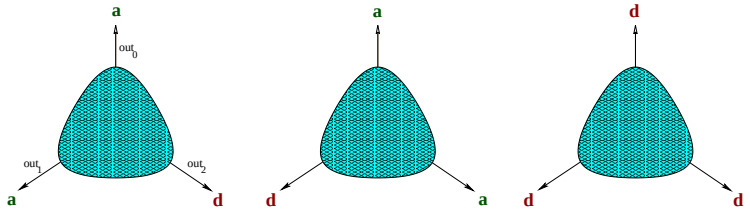


**Fig. 3.** Illustration of Example 1: the results that are observed with high frequency.

the three outcomes represented in Figure 3, where $a$ stands for *agree* and $d$ for *disagree*. What can the observer deduce? By examining all possible cases, it is easy to see that the coins must be biased, and more precisely, $Coin_0$ and $Coin_1$ must produce almost always *head*, and $Coin_2$ must produce almost always *tail* (or vice-versa). From this estimation, it is immediate to conclude that, in the first case, the payer is *almost for sure* $Crypt_1$, in the second case $Crypt_2$, and in the third case $Crypt_0$.

In the situation illustrated in the above example, clearly, the system does not provide anonymity. However the nondeterministic definition of anonymity is still satisfied (as long as "almost always" is not "always", which in terms of observations means that the fourth configuration $d, a, a$ must also appear, from time to time). The problem is that that definition can only express whether or not it is possible to have a particular trace, but cannot express whether one trace is more likely than the other.

### 3.3 Probabilistic Dining Cryptographers

The probabilistic version of the system can be obtained from the nondeterministic one by attaching probabilities to the the outcome of the coin tossing. We wish to remark that this is the essential change in perspective: the *random mechanisms internal to the system* which is designed to ensure anonymity are assumed to have a probabilistic behavior. As for the choices of the master, those are in a sense external to the system, and it is secondary whether they are nondeterministic or probabilistic.

We start by considering a nondeterministic master, which is in a sense the basic case: the fact that the master is nondeterministic means that we cannot assume any regularity in its behavior, nobody has any information about it, not even a probabilistic one. The anonymity system must then assure that this complete lack of knowledge be preserved through the observations of the possible outcomes (except, of course, for gaining the information on whether the payer is one of the cryptographers or not).

We use the probabilistic $\pi$-calculus ($\pi_p$) introduced in [12, 18] to represent the probabilistic system. The essential difference with respect to the $\pi$-calculus

is the presence of a *probabilistic choice operator* of the form

$$\sum_i p_i \alpha_i . P_i$$

where the $p_i$'s represents probabilities, i.e. they satisfy $p_i \in [0,1]$ and $\sum_i p_i = 1$, and the $\alpha_i$'s are non-output prefixes, i.e. either input or silent prefixes. (Actually, for the purpose of this paper, only silent prefixes are used.) The detailed presentation of this calculus is in Appendix A.2.

The only difference with respect to the program presented in Section 3.1 is the definition of the $Coin_i$'s, which is as follows ($p_h$ and $p_t$ represent the probabilities of the outcome of the coin tossing):

$$Coin_i = p_h \tau \,.\, Head_i + p_t \tau \,.\, Tail_i$$

It is clear that the system obtained in this way combines probabilistic and nondeterministic behavior, not only because the master is nondeterministic, but also because the various components of the system and their internal interactions can follow different scheduling policies, selected nondeterministically (although it can be proved that this latter form of nondeterminism is not relevant for this particular problem).

This kind of systems (combining probabilistic and nondeterministic choices) is by now well established in literature, see for instance the probabilistic automata of [25], and have been provided with solid mathematical foundations and sophisticated tools for verification. In particular, we are interested here in the definition of the probability associated to a certain observable. The canonical way of defining such a probability is the following: First we *solve* the nondeterminism, i.e. we determine a function (*scheduler*) which, for each nondeterministic choice in the the computation tree, selects one alternative. After pruning the tree from all the non-selected alternatives, we obtain a *fully probabilistic automaton*, and we can define the probabilities of (measurable) sets of runs (and therefore of the intended observables) in the standard way. See Appendix A.2 for the details.

One thing that should be clear, from the description above, is that in general the probability of an observable *depends on the given scheduler*.

## 4 Probabilistic anonymity for nondeterministic users

In this section we propose our notion of probabilistic anonymity for the case in which the anonymous user is selected nondeterministically.

The system in which the anonymous users live and operate is modeled as a probabilistic automaton $M$ ([25], see Appendix A.2). Following [24, 21] we classify the actions of $M$ into the three sets $A, B$ and $C$ (cfr. Section 2). As before, these three sets are determined by the set of the anonymous users, the specific type of action on which we want anonymity, and the observer. We only change notation slightly:

– The set of the anonymous actions:

$$A = \{a(i) \mid i \in I\}$$

where $I$ is the set of the identities of the anonymous users and $a$ is an injective functions from $I$ to the set of actions which we call *abstract action*. We also call the pair $(I, a)$ *anonymous action generator*.
– The set of the actions that we observe entirely, $B$. We will use $b$, $b'$, ... to denote the elements of this set.
– The set of the hidden actions $C$.

It should be remarked the the term "observable" here is relative: we assume that the observer can observe only $B$ and $a$, but, to the purpose of defining anonymity and checking whether a system is anonymous, we need the elements of $A$ to be visible outcomes of the system.

**Definition 1.** *An anonymity system is a tuple $(M, I, a, B, Z, p)$, where $M$ is a probabilistic automaton which we assume already restricted (abstracted) on $C$, $(I, a)$ is an anonymous action generator, $B$ is a set of observable actions, $Z$ is the set of all possible schedulers for $M$, and for every $\varsigma \in Z$, $p_\varsigma$ is a probability measure on the event space generated by the execution tree of $M$ under $\varsigma$ (denoted by $etree(M, \varsigma)$), i.e. the $\sigma$–field generated by the cones in $etree(M, \varsigma)$ (cfr. Appendix A.2).*

Note that, as expressed by the above definition, given a scheduler $\varsigma$, an *event* is a set of executions in $etree(M, \varsigma)$. We introduce the following notation to represent the events of interest:

– $a(i)$ : all the executions in $etree(M, \varsigma)$ containing the action $a(i)$
– $a$ : all the executions in $etree(M, \varsigma)$ containing an action $a(i)$ for an arbitrary $i$
– $o$ : all the executions in $etree(M, \varsigma)$ containing as their maximal sequence of observable actions the sequence $o$ (where $o$ is of the form $\langle b_1, b_2, \ldots, b_n \rangle$ for some $b_1, b_2, \ldots, b_n \in B$). We denote by $O$ the set of all such $o$'s (*observables*).

We use the symbols $\cup$, $\cap$ and $\neg$ to represent the union, the intersection, and the complement of events, respectively.

We wish to keep the notion of observables as general as possible, but we still need to make some assumptions on them. First, we want the observables to be disjoint events. Second, they must cover all possible outcomes. Third, an observable $o$ must indicate unambiguously whether $a$ has taken place or not, i.e. it either implies $a$, or it implies $\neg a$. In set-theoretic terms it means that either $o$ is contained in $a$ or in the complement of $a$. Formally:

**Assumption 1 (Assumptions on the observables)**

1. $\forall \varsigma \in Z.\ \forall o_1, o_2 \in O.\ \ o_1 \neq o_2 \ \Rightarrow\ p_\varsigma(o_1 \cup o_2) = p_\varsigma(o_1) + p_\varsigma(o_2)$

2. $\forall \varsigma \in Z.\ \ p_\varsigma(O) = 1$
3. $\forall \varsigma \in Z.\ \forall o \in O.\ \ p_\varsigma(o \cap a) = p_\varsigma(o) \vee p_\varsigma(o \cap \neg a) = p_\varsigma(o)$

Analogously, we need to make some assumption on the anonymous actions. We consider here conditions tailored for the nondeterministic users: Each scheduler determines completely whether an action of the form $a(i)$ takes place or not, and in the positive case, there is only one such $i$. Formally:

**Assumption 2 (Assumption on the anonymous actions for nondeterministic users)**

$$\forall \varsigma \in Z.\ \ p_\varsigma(a) = 0 \vee (\exists i \in I.\ (p_\varsigma(a(i)) = 1\ \wedge\ \forall j \in I.\ j \neq i \Rightarrow p_\varsigma(a(j)) = 0))$$

We are now ready to give the definition of anonymity for the case in which the anonymous user is selected nondeterministically:

**Definition 2 (Probabilistic anonymity for nondeterministic users).**

*A system* $(M, I, a, B, Z, p)$ *is anonymous if*

$$\forall \varsigma, \vartheta \in Z.\ \forall o \in O.\ p_\varsigma(a) = p_\vartheta(a) = 1\ \Rightarrow\ p_\varsigma(o) = p_\vartheta(o)$$

Intuitively, the above definition expresses the fact that, for every two possible nondeterministic choice $\varsigma$ and $\vartheta$ which both select $a$, (say $a(i)$ and $a(j)$, with $i$ and $j$ possibly different) it should not be possible to detect from the probabilistic measure of the observables whether the choice was $\varsigma$ or $\vartheta$ (i.e. whether the user was $i$ or $j$).

*Example 2.* Consider the dining cryptographers with probabilistic coins and nondeterministic master. If the coins can give both *head* and *tail*, then, for each scheduler which chooses $a$ (i.e. $\overline{m}_i\mathsf{p}$ for some $i$), the possible observable events are $\langle a, a, d\rangle$, $\langle a, d, a\rangle$, $\langle d, a, a\rangle$, and $\langle d, d, d\rangle$ ($\langle r_0, r_1, r_2\rangle$ here represents the collective result $\overline{out}_0 r_0$, $\overline{out}_1 r_1$, and $\overline{out}_2 r_2$). In principle different schedulers would affect also the order in which the outputs are emitted, but it is easy to see that the order, in this system, does not affect the probability, so we ignore it.

Consider the case in which the coins are totally fair, i.e. each of them gives *head* and *tail* with 1/2 probability each. By considering all the 8 possible configurations of the coins, $\langle h, h, h\rangle$, $\langle h, h, t\rangle$, $\ldots \langle t, t, t\rangle$, it is easy to see that, for each possible payer $i$, each of the above observables is produced by exactly two configurations and hence has probability 1/4. Hence Definition 2 is verified.

Consider now the case in which the coins are biased. Say, $Coin_0$ and $Coin_1$ give *head* with probability 9/10 and *tail* with probability 1/10, and vice-versa $Coin_2$ gives *head* with probability 1/10 and *tail* with probability 9/10. (This case is analogous to that illustrated in Example 1). Let us consider the observable $\langle a, a, d\rangle$. In case $Crypt_1$ is the payer, then the probability to get $\langle a, a, d\rangle$ is equal to the probability that the result of the coins is $\langle h, h, t\rangle$, plus the the probability that the result of the coins is $\langle t, t, h\rangle$, which is $9/10 * 9/10 * 9/10 + 1/10 * 1/10 * 1/10 = 730/1000$. In case $Crypt_2$ is the payer, then the probability to get $\langle a, a, d\rangle$ is equal to the probability that the result of the coins is $\langle h, h, h\rangle$, plus the the

probability that the result of the coins is $\langle t, t, t\rangle$, which is $9/10 * 9/10 * 1/10 + 1/10 * 1/10 * 9/10 = 90/1000$.

Hence, in the biased case, Definition 2 is not verified. And this is what we expect, because the system, intuitively, is not anonymous: when we observe $\langle a, a, d\rangle$, $Crypt_1$ is much more likely to be the payer than $Crypt_2$.

As proved in the example above, the dining cryptographers with fair coins are anonymous.

**Proposition 1.** *The dining cryptographers with probabilistic fair coins and nondeterministic master are probabilistically anonymous.*

## 5 Probabilistic anonymity for users with combined probabilistic and nondeterministic behavior

In this section we develop a notion of anonymity for the more general case in which also the users may be selected according to some probabilistic distribution, possibly combined with a nondeterministic selection.

An example of such kind of behavior in the dining cryptographers can be obtained by specifying the master as making first a nondeterministic choice on which probabilistic distribution to apply for selecting the payer (the master herself or one of the cryptographers), and then a probabilistic choice.

An example of such a master in $\pi_p$ would be the following ($p_0, \ldots, p_3, q_0, \ldots, q_3$ represent the probabilities of the various decisions of the master)

$$\begin{aligned}
Master &= \tau.Master_1 + \tau.Master_2 \\
Master_1 &= \textstyle\sum_{i=0}^{2} p_i \ \tau \,.\, \overline{m}_i\mathsf{p} \,.\, \overline{m}_{i\oplus 1}\mathsf{n} \,.\, \overline{m}_{i\oplus 2}\mathsf{n} \,.\, 0 \\
&\quad + \quad p_3\tau.\overline{m}_0\mathsf{n} \,.\, \overline{m}_1\mathsf{n} \,.\, \overline{m}_2\mathsf{n} \,.\, 0 \\
Master_2 &= \textstyle\sum_{i=0}^{2} q_i \ \tau \,.\, \overline{m}_i\mathsf{p} \,.\, \overline{m}_{i\oplus 1}\mathsf{n} \,.\, \overline{m}_{i\oplus 2}\mathsf{n} \,.\, 0 \\
&\quad + \quad q_3\tau.\overline{m}_0\mathsf{n} \,.\, \overline{m}_1\mathsf{n} \,.\, \overline{m}_2\mathsf{n} \,.\, 0
\end{aligned}$$

Note that the choice in *Master* is nondeterministic while the choices in $Master_1$ and $Master_2$ are probabilistic.

While the assumptions on the observables remain the same, the assumption on the anonymous actions in this case is much weaker: the scheduler does not determine completely, in general, whether $a$ is executed or not, and who is the user. However, we still require that there be at most an user which performs $a$ for each computation, i.e. $a(i)$ and $a(j)$ must be disjoint for $i \neq j$. Formally:

**Assumption 3 (Assumption on the anonymous actions for users with combined probabilistic and nondeterministic behavior)**

$$\forall \varsigma \in Z.\ \forall i, j \in I.\ \ i \neq j \ \Rightarrow\ p_\varsigma(a(i) \cup a(j)) = p_\varsigma(a(i)) + p_\varsigma(a(j))$$

The notion of anonymity, in this case, must take into account the probabilities of the $a(i)$'s. When we observe a certain event $o$, the probability of $o$ having been induced by $a(i)$ must be the same as the probability of $o$ having been induced by $a(j)$ for any other $j \in I$. To formalize this notion, we need the concept of *conditional probability*. Recall that, given two events $x$ and $y$ with $p(y) > 0$, the *conditional probability* of $x$ given $y$, denoted by $p(x \,|\, y)$, is equal to the probability of $x$ *and* $y$, divided by the probability of $y$:

$$p(x \,|\, y) = \frac{p(x \cap y)}{p(y)}$$

Definition 2 can now be extended as follows:

**Definition 3 (Probabilistic anonymity for users with combined probabilistic and nondeterministic behavior).** *A system* $(M, I, a, B, Z, p)$ *is anonymous if*

$$\forall \varsigma, \vartheta \in Z.\ \forall i, j \in I.\ \forall o \in O.$$
$$(p_\varsigma(a(i)) > 0 \wedge p_\vartheta(a(j)) > 0) \Rightarrow p_\varsigma(o \,|\, a(i)) = p_\vartheta(o \,|\, a(j))$$

*Example 3.* Consider the dining cryptographers with probabilistic coins and the nondeterministic and probabilistic master illustrated above. Assume that the coins are totally fair. Consider a scheduler $\varsigma$ which selects $Master_1$ and assume that $Master_1$ selects $i \in I$ as the payer, with probability $p_i$. Consider now a scheduler $\vartheta$ which selects $Master_2$, and assume that $Master_2$ selects $j \in I$ as the payer, with probability $q_j$. Again, the possible observable events are $\langle a, a, d\rangle$, $\langle a, d, a\rangle$, $\langle d, a, a\rangle$, and $\langle d, d, d\rangle$. By considering all the 8 possible configurations of the coins, $\langle h, h, h\rangle$, $\langle h, h, t\rangle$, $\ldots$ $\langle t, t, t\rangle$, it is easy to see that if the scheduler is $\varsigma$ and the payer is $i$, each of the above observables is produced by exactly two configurations and hence the conditional probability of that observable, given that $i$ is the payer, is $1/4$. The same holds for $\vartheta$ and $j$, hence Definition 3 is verified.

The behavior of a master which combines nondeterministic and probabilistic behavior can be much more complicated than the one illustrated above. However it is easy to see, by following the reasoning in the example above, that as long as the master does not influence the behavior of the coins, and these are fair, the conditional probability of each observable for a given payer is $1/4$.

**Proposition 2.** *The dining cryptographers with probabilistic fair coins and nondeterministic and probabilistic master are probabilistically anonymous.*

We terminate this section by giving an alternative characterization of the notion of anonymity.

**Theorem 1.** *A system* $(M, I, a, B, Z, p)$ *is anonymous iff*

$$\forall \varsigma, \vartheta \in Z.\ \forall i \in I.\ \forall o \in O.\ \ (p_\varsigma(a(i)) > 0 \wedge p_\vartheta(a) > 0) \Rightarrow p_\varsigma(o \,|\, a(i)) = p_\vartheta(o \,|\, a)$$

*Note that* $p_\vartheta(o \,|\, a) = p_\vartheta(o)/p_\vartheta(a)$ *if* $o$ *implies* $a$*, and* $p_\vartheta(o \,|\, a) = 0$ *otherwise.*

*Proof.* **If part)** Let $\varsigma, \vartheta \in Z$ and $i, j \in I$ such that $p_\varsigma(a(i)) > 0$ and $p_\vartheta(a(j)) > 0$. Since $p_\vartheta(a(j)) > 0$ implies $p_\vartheta(a) > 0$, by the hypothesis we have $p_\varsigma(o \,|\, a(i)) = p_\vartheta(o \,|\, a)$. Furthermore, by replacing in the hypothesis $\varsigma$ with $\vartheta$ and $i$ with $j$ we have $p_\vartheta(o \,|\, a(j)) = p_\vartheta(o \,|\, a)$.

**Only if part)** Let $\varsigma, \vartheta \in Z$ and $i \in I$ such that $p_\varsigma(a(i)) > 0$ and $p_\vartheta(a) > 0$.

$$\begin{aligned}
p_\vartheta(o \cap a) &= p_\vartheta(o \cap \textstyle\bigcup_{j\in I} a(j)) \\
&= p_\vartheta(\textstyle\bigcup_{j\in I}(o \cap a(j))) \\
&= \textstyle\sum_{j\in I}\ p_\vartheta(o \cap a(j)) && \text{(by Assumption 3)} \\
&= \textstyle\sum_{p_\vartheta(a(j))>0}\ p_\vartheta(o \cap a(j)) \\
&= \textstyle\sum_{p_\vartheta(a(j))>0}\ p_\vartheta(o \,|\, a(j))\ p_\vartheta(a(j)) \\
&= p_\varsigma(o \,|\, a(i))\ \textstyle\sum_{p_\vartheta(a(j))>0}\ p_\vartheta(a(j)) && \text{(by Definition 3)} \\
&= p_\varsigma(o \,|\, a(i))\ p_\vartheta(a)
\end{aligned}$$

Hence $p_\vartheta(o \,|\, a) = p_\vartheta(o \cap a)/p_\vartheta(a) = p_\varsigma(o \,|\, a(i))$. □

## 6 Probabilistic Anonymity for fully probabilistic users

In this section we investigate how the removal of the nondeterministic dimension influences the definition of anonymity. We consider therefore a totally probabilistic system.

For instance, in the case of the dining philosophers, the master would be of the form

$$\begin{aligned}
\mathit{Master} = \textstyle\sum_{i=0}^{2} p_i\ \tau\,.\,\overline{m}_i\mathsf{p}\,.\,\overline{m}_{i\oplus 1}\mathsf{n}\,.\,\overline{m}_{i\oplus 2}\mathsf{n}\,.\,0 \\
+\quad p_3\tau.\overline{m}_0\mathsf{n}\,.\,\overline{m}_1\mathsf{n}\,.\,\overline{m}_2\mathsf{n}\,.\,0
\end{aligned}$$

Furthermore, we would fix the scheduling of the parallel activities, so that each step in the computation would be either deterministic or probabilistic.

Since the system is totally probabilistic, the probability measures do not depend on the choice of the scheduler (there is only one scheduler, in a sense). So we can eliminate the component $Z$ from the tuple and we can write $p(x)$ instead of $p_\varsigma(x)$. The definition of Probabilistic anonymity given in previous section (cfr. Definition 3) simplifies into the following:

**Definition 4 (Probabilistic anonymity for probabilistic users).**
*A system $(M, I, a, B, p)$ is anonymous if*

$$\forall i, j \in I.\ \forall o \in O.\ \ (p(a(i)) > 0 \wedge p(a(j)) > 0) \Rightarrow p(o \,|\, a(i)) = p(o \,|\, a(j))$$

Furthermore, the alternative characterization in Theorem 1 reduces to the following:

**Corollary 1.** *A system* $(M, I, a, B, p)$ *is anonymous iff*

$$\forall i \in I.\ \forall o \in O.\ \ (p(a(i)) > 0 \wedge p(a) > 0) \Rightarrow p(o \,|\, a(i)) = p(o \,|\, a)$$

*We recall that* $p(o \,|\, a) = p(o)/p(a)$ *if* $o$ *implies* $a$*, and* $p(o \,|\, a) = 0$ *otherwise.*

In the fully probabilistic case there are two other interesting characterizations: The first is based on the intuition that a system is anonymous if the observations do not change the probability of $a(i)$: we may know the probability of $a(i)$ by some means external to the system, but the system should not increase our knowledge about it (cfr. [11]). The second is based on the (similar) idea that observing $o$ rather than $o'$ should not change our knowledge of the probability of $a(i)$. Formally:

**Proposition 3.** *The following conditions are equivalent, and are equivalent to the condition of anonymity.*

1. $\forall i \in I.\ \forall o \in O.\ \ p(o \cap a) > 0 \ \Rightarrow\ p(a(i) \,|\, o) = p(a(i))/p(a)$
2. $\forall i \in I.\ \forall o, o' \in O.\ \ (p(o \cap a) > 0 \wedge p(o' \cap a) > 0) \ \Rightarrow\ p(a(i) \,|\, o) = p(a(i) \,|\, o')$.

*Proof.* The equivalence of (1) and the condition in Proposition 1 is easy to prove, and we leave it as an exercise for the reader. As for the equivalence of (1) and (2), we have:

**(1) ⇒ (2))** Let $i \in I$, and $o, o' \in O$ such that $p(o \cap a) > 0$ and $p(o' \cap a) > 0$. By (1) we have $p(a(i) \,|\, o) = p(a(i))/p(a) = p(a(i) \,|\, o')$.

**(2) ⇒ (1))** Let $i \in I$ and $o \in O$ such that $p(o \cap a) > 0$. We have

$$\begin{aligned}
p(a(i)) &= p(a(i) \cap \textstyle\bigcup_{o' \in O} o') && \text{(by Assumption 1.2)} \\
&= p(\textstyle\bigcup_{o' \in O} (a(i) \cap o')) \\
&= \textstyle\sum_{o' \in O}\ p(a(i) \cap o') && \text{(by Assumption 1.1)} \\
&= \textstyle\sum_{p(o' \cap a) > 0}\ p(a(i) \cap o') \\
&= \textstyle\sum_{p(o' \cap a) > 0}\ p(a(i) \,|\, o')\ p(o') \\
&= p(a(i) \,|\, o)\ \textstyle\sum_{p(o' \cap a) > 0}\ p(o') && \text{(by (2))} \\
&= p(a(i) \,|\, o)\ p(a) && \text{(by Assumptions 1.2 and 1.3)}
\end{aligned}$$

□

Proposition 3 can be reformulated as a general property of probablistic spaces, independent from the notion of anonymity. Similar results have been presented in [10] and in [9].

### 6.1 Characterizations given by Proposition 3 and nondeterminism

It is not clear whether the characterizations expressed in Proposition 3 can be generalized to the case of the users with combined nondeterministic and probabilistic behavior. The "naive" extensions obtained by introducing the scheduler in the formulae would not work. Let us consider the first characterization (the other would be analogous):

$$\forall i \in I.\ \forall o \in O.\ \ p(o \cap a) > 0 \ \Rightarrow\ p(a(i) \,|\, o) = p(a(i))/p(a)$$

One possible way of reintroducing the notion of scheduler is

$$\forall \varsigma, \vartheta \in Z.\ \forall i \in I.\ \forall o \in O.$$
$$(p_\varsigma(o \cap a) > 0 \wedge p_\vartheta(a) > 0) \Rightarrow\ p_\varsigma(a(i) \,|\, o) = p_\vartheta(a(i))/p_\vartheta(a)$$

However this condition is too strong because it implies that $p_\vartheta(a(i))/p_\vartheta(a)$ is the same for every $\vartheta$, and this is clearly not the case for instance for the nondeterministic and probabilistic master specified in Section 5.

On the other hand, if we weaken the condition by identifying $\varsigma$ and $\vartheta$:

$$\forall \varsigma \in Z.\ \forall i \in I.\ \forall o \in O.\ \ p_\varsigma(o \cap a) > 0 \Rightarrow\ p_\varsigma(a(i) \,|\, o) = p_\varsigma(a(i))/p_\varsigma(a)$$

then the condition would be too weak to ensure anonymity, as shown by the following example:

*Example 4.* Consider a system in which the master influences the behavior of the coins somehow, in such a way that when $Crypt_i$ is chosen as the payer (say, purely nondeterministically, by $\varsigma_i$) the result is always $o_0 = \langle d, a, a\rangle$ for $i = 0$, $o_1 = \langle a, d, a\rangle$ for $i = 1$, and $o_2 = \langle a, a, d\rangle$ for $i = 2$. Then we would have $p_{\varsigma_i}(o_j \cap a) > 0$ only if $j = i$, and $p_{\varsigma_i}(a(i) \,|\, o_i) = 1 = p_{\varsigma_i}(a(i))/p_{\varsigma_i}(a)$. Hence the above condition would be verified, but the system is not be anonymous at all: whenever we observe $\langle d, a, a\rangle$, for instance, we are sure that $Crypt_0$ is the payer.

### 6.2 Independence from the probability distribution of the users

One important property of Definition 4 is that it is independent from the probability distribution of the users. Intuitively, this is due to the fact that the condition of anonymity implies that $p(o \,|\, a(i)) = p(o)/p(a)$, hence it is independent from $p(a(i))$.

**Theorem 2.** *If $(M, I, a, B, p)$ is anonymous (according to Definition 4) then for any $p'$ which differs from $p$ only on the $a(i)$'s, $(M, I, a, B, p')$ is anonymous.*

Also the characterizations of anonymity given in Proposition 3 are (obviously) independent from the probability distribution of the users. It should be remarked, however, that their correspondence with Definition 4, and the property of independence from the probability of the users, only holds under the hypothesis that there is at most one agent performing $a$. (Assumption 3.)

## 7 Related work

The work [13] presents a modular framework to formalize a range of properties (including numerous flavors anonymity and privacy) of computer systems in which an observer has only partial information about system behavior, thereby combining the benefits of the knowledge-based approach (natural specification of information-hiding) and the algebra-based approach (natural specification of system behavior). It proposes the notion of *function view* to represent a mathematical abstraction of partial knowledge of a function. The logical formulas describing a property are characterized as *opaqueness* of certain function views, converted into predicates over observational equivalence classes, and verified, when possible, using the proof techniques of the chosen process formalism.

In [11, 26] epistemic logic is used to characterize a number of information-hiding requirements (including anonymity). In particular, [26] introduces the notion of a *group principal* and an associated model, language and logic to axiomatize anonymity. The main advantage of modal logic is that even fairly complex properties can be stated directly as formulas in the logic. On the other hand, [11] uses a completely semantic approach and provides an appropriate semantic framework in which to consider anonymity. It also propose notions of probabilistic anonymity in a purely probabilistic framework. In particular, it propose a notion of conditional probability (cfr. Definition 4.4 in [11]) which is similar to the first characterization in Proposition 3, if we interpret the formula $\varphi$ in [11] as the occurrence of the event $a$.

The first characterization in Proposition 3 was also implicitly used by Chaum in [7] (in which he considered a purely probabilistic system) as definition of anonymity. The factor $p(a)$ is not present in the formula of Chaum, but that's probably a typo, because in the informal explanation he gives, that factor is taken into account.

In literature there have been other works involving the use of variants of the $\pi$-calculus for formalizing protocols providing anonymity or similar properties. See for example [1, 14].

## 8 Conclusion and future work

We have proposed a new notion of anonymity based on a model which combines probability and nondeterminism, and we have shown that it can be regarded as a generalization of the probabilistic one given in [11].

We have formulated the notion of anonymity in terms of observables for processes in the probabilistic $\pi$-calculus, whose semantics is based on the probabilistic automata of [25]. This opens the way to the automatic verification of the property. We are currently developing a model checker for the probabilistic $\pi$-calculus.

We are currently investigating weaker versions of our notion of anonymity, and considering their application to protocols like Crowds [8, 6].

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# A Appendix

## A.1 The $\pi$-calculus

We recall here the basic notions about the $\pi$-calculus. We choose the variant used in [4, 22], which differs from the standard one because is has a guarded choice instead of the free choice. This is convenient because it will allow to introduce the probabilistic $\pi$-calculus, in the next section, in a smoother way.

Let $\mathcal{N}$ be a countable set of *names*, $x, y, \ldots$. The set of prefixes, $\alpha, \beta, \ldots$, and the set of $\pi$-calculus processes, $P, Q, \ldots$, are defined by the following abstract syntax:

$$\textit{Prefixes } \alpha ::= x(y) \mid \bar{x}y \mid \tau$$

$$\begin{aligned}\textit{Processes } P ::= & \textstyle\sum_i \alpha_i.P_i \mid \nu x P \mid P|P \\ & \mid\ !\,P \mid [x = y]\,P \mid [x \neq y]\,P\end{aligned}$$

Prefixes represent the basic actions of processes: $x(y)$ is the *input* of the (formal) name $y$ from channel $x$; $\bar{x}y$ is the *output* of the name $y$ on channel $x$; $\tau$ stands for any silent (non-communication) action.

The process $\sum_i \alpha_i.P_i$ represents guarded (global) choice and it is usually assumed to be finite. We will use the abbreviations $\mathbf{0}$ (*inaction*) to represent the empty sum, $\alpha.P$ (*prefix*) to represent sum on one element only, and $P + Q$ for the binary sum. The symbols $\nu x$, $|$, and ! are the *restriction*, the *parallel*, and the *replication* operator, respectively.

To indicate the structure of a process expression we will use the following conventions: $P_0 \,|\, P_1 \,|\, P_2 \,|\, \ldots \,|\, P_{k-1}$ stands for $(\ldots((P_0 \,|\, P_1) \,|\, P_2) \,|\, \ldots \,|\, P_{k-1})$, i.e. the parallel operator is left associative, and $\alpha_1.P_1 \,|\, \alpha_2.P_2$ stands for $(\alpha_1.P_1)|(\alpha_2.P_2)$, i.e. the prefix operator has precedence over $|$. In all other cases of ambiguity we will use parentheses.

The operators $\nu x$ and $y(x)$ are *x-binders*, i.e. in the processes $\nu x P$ and $y(x).P$ the occurrences of $x$ in $P$ are considered *bound*, with the usual rules of scoping. The set of the *free names* of $P$, i.e. those names which do not occur in the scope of any binder, is denoted by $fn(P)$. The *alpha-conversion* of bound names is defined as usual, and the renaming (or substitution) $P\{y/x\}$ is defined as the result of replacing all occurrences of $x$ in $P$ by $y$, possibly applying alpha-conversion to avoid capture.

In the paper we use also the construct

$$\text{if } x = y \text{ then } P \text{ else } Q$$

This expression is syntactic sugar standing for the process $[x = y]\, P \mid [x \neq y]\, Q$.

The operational semantics is specified via a transition system labeled by *actions* $\mu, \mu' \ldots$. These are given by the following grammar:

$$\textit{Actions } \mu ::= xy \;\mid\; \bar{x}y \;\mid\; \bar{x}(y) \;\mid\; \tau$$

Action $xy$ corresponds to the input prefix $x(z)$, where the formal parameter $z$ is instantiated to the actual parameter $y$ (see Rule I-Sum in Table 2). Action $\bar{x}y$ correspond to the output of a free name. The *bound output* $\bar{x}(y)$ is introduced to model *scope extrusion*, i.e. the result of sending to another process a private ($\nu$-bound) name. The bound names of an action $\mu$, $bn(\mu)$, are defined as follows: $bn(\bar{x}(y)) = \{y\}$; $bn(xy) = bn(\bar{x}y) = bn(\tau) = \emptyset$. Furthermore, we will indicate by $n(\mu)$ all the *names* which occur in $\mu$.

In literature there are two definitions for the transition system of the $\pi$-calculus which induce the so-called *early* and *late* bisimulation semantics respectively. Here we choose to present the first one. There is no difference between the two for the purposes of our paper.

The rules for the early semantics are given in Table 2. The symbol $\equiv$ used in Rule Cong stands for *structural congruence*, a form of equivalence which identifies "statically" two processes. Again, there are several definition of this relation in literature. For our purposes we do not need a very rich notion, we will just use it to simplify the presentation. Hence we only assume this congruence to satisfy the following:

(i) $P \equiv Q$ if $Q$ can be obtained from $P$ by alpha-renaming, notation $P \equiv_\alpha Q$,
(ii) $P|Q \equiv Q|P$,

(iii) $(P|Q)|R \equiv P|(Q|R)$,
(iv) $(\nu x P)|Q \equiv \nu x(P|Q)$ if $x \notin fv(Q)$,
(v) $!\,P \equiv P\,|\,!\,P$,
(vi) $[x = x]\,P \equiv P$,
(vii) $[x \neq y]\,P \equiv P$, if $x$ is syntactically different from $y$.

| | | |
|---|---|---|
| I-Sum | $\sum_i \alpha_i.P_i \xrightarrow{x(z)} P_j[z/y]$ | $\alpha_j = x(y)$ |
| O/$\tau$-Sum | $\sum_i \alpha_i.P_i \xrightarrow{\alpha_j} P_j$ | $\alpha_j = \bar{x}y$ or $\alpha_j = \tau$ |
| Open | $\dfrac{P \xrightarrow{\bar{x}y} P'}{\nu y P \xrightarrow{\bar{x}(y)} P'}$ | $x \neq y$ |
| Res | $\dfrac{P \xrightarrow{\mu} P'}{\nu y P \xrightarrow{\mu} \nu y P'}$ | $y \notin n(\mu)$ |
| Par | $\dfrac{P \xrightarrow{\mu} P'}{P\|Q \xrightarrow{\mu} P'\|Q}$ | $bn(\mu) \cap fn(Q) = \emptyset$ |
| Com | $\dfrac{P \xrightarrow{x(y)} P' \quad Q \xrightarrow{\bar{x}y} Q'}{P\|Q \xrightarrow{\tau} P'\|Q'}$ | |
| Close | $\dfrac{P \xrightarrow{x(y)} P' \quad Q \xrightarrow{\bar{x}(y)} Q'}{P\|Q \xrightarrow{\tau} \nu y(P'\|Q')}$ | |
| Cong | $\dfrac{P \equiv P' \quad P' \xrightarrow{\mu} Q' \quad Q' \equiv Q}{P \xrightarrow{\mu} Q}$ | |

**Table 2.** The transition system of the $\pi$-calculus.

### A.2 The probabilistic $\pi$-calculus

In this section we recall the definition of the probabilistic $\pi$-calculus, $\pi_p$, which was introduced in [12]. This calculus was used in [18] to express various randomized algorithms, notably the distributed implementation of the $\pi$-calculus with

mixed choice. In this paper, we are going to use it as a formalism to express systems of probabilistic anonymous agents.

**Probabilistic Automata** The $\pi_p$-calculus is based on the model of probabilistic automata of Segala and Lynch ([25]), which are able to express both probabilistic and nondeterministic behaviors.

A discrete probabilistic space is a pair $(X, pb)$ where $X$ is a finite or countable set and $pb$ is a function $pb : X \to (0, 1]$ such that $\sum_{x \in X} pb(x) = 1$. Given a set $Y$, we define the sets of all probabilistic spaces on $Y$ as

$$Prob(Y) = \{(X, pb) \mid X \subseteq Y \text{ and } (X, pb) \text{ is a discrete probabilistic space } \}.$$

Given a set of states $S$ and a set of actions $A$, a *probabilistic automaton* on $S$ and $A$ is a triple $(S, \mathcal{T}, s_0)$ where $s_0 \in S$ (initial state) and $\mathcal{T} \subseteq S \times Prob(A \times S)$. We call the elements of $\mathcal{T}$ *transition groups* (in [25] they are called *steps*). The idea behind this model is that the choice between two different groups is made nondeterministically and possibly controlled by an external agent, e.g. a scheduler, while the transition within the same group is chosen probabilistically and it is controlled internally (e.g. by a probabilistic choice operator). An automaton in which there is at most one transition group for each state is called *fully probabilistic*.

We define now the notion of execution of an automaton under a *scheduler*, by adapting and simplifying the corresponding notion given in [25]. A scheduler can be seen as a function that solves the nondeterminism of the automaton by selecting, at each moment of the computation, a transition group among all the ones allowed in the present state. Schedulers are sometimes called *adversaries*, thus conveying the idea of an external entity playing "against" the process. For the purpose of this paper, however, we stick to the term "scheduler" in order to avoid confusion with the notion of adversary used in security. We will assume that a scheduler can decide the next transition group depending not only on the current state, but also on the whole history of the computation till that moment, including the random choices made by the automaton.

Given a probabilistic automaton $M = (S, \mathcal{T}, s_0)$, define $tree(M)$ as the tree obtained by unfolding the transition system, i.e. the tree with a root $n_0$ labeled by $s_0$, and such that, for each node $n$, if $s \in S$ is the label of $n$, then for each $(s, (X, pb)) \in \mathcal{T}$, and for each $(\mu, s') \in X$, there is a node $n'$ child of $n$ labeled by $s'$, and the arc from $n$ to $n'$ is labeled by $\mu$ and $pb(\mu, s')$. We will denote by $nodes(M)$ the set of nodes in $tree(M)$, and by $state(n)$ the state labeling a node $n$.

A *scheduler* for $M$ is a function $\varsigma$ that associates to each node $n$ of $tree(M)$ a transition group among those which are allowed in $state(n)$. More formally, $\varsigma : nodes(M) \to Prob(A \times S)$ such that $\varsigma(n) = (X, pb)$ implies $(state(n), (X, pb)) \in \mathcal{T}$.

The *execution tree* of an automaton $M = (S, \mathcal{T}, s_0)$ under a scheduler $\varsigma$, denoted by $etree(M, \varsigma)$, is the tree obtained from $tree(M)$ by pruning all the

arcs corresponding to transitions which are not in the group selected by $\varsigma$. More formally, $etree(M,\varsigma)$ is a fully probabilistic automaton $(S', \mathcal{T}', n_0)$, where $S' \subseteq nodes(M)$, $n_0$ is the root of $tree(M)$, and $(n,(X',pb')) \in \mathcal{T}'$ iff $X' = \{(\mu, n') \mid (\mu, state(n')) \in X$ and $n'$ is a child of $n$ in $tree(M)\}$ and $pb'(\mu,n') = pb(\mu, state(n'))$, where $(X,pb) = \varsigma(n)$. If $(n,(X',pb')) \in \mathcal{T}'$, $(\mu,n') \in X'$, and $pb'(\mu,n') = p$, we will use sometime the notation $n \xrightarrow[p]{\mu} n'$.

An *execution fragment* $\xi$ is any path (finite or infinite) from the root of $etree(M,\varsigma)$. The notation $\xi \leq \xi'$ means that $\xi$ is a prefix of $\xi'$. If $\xi$ is $n_0 \xrightarrow[p_0]{\mu_0} n_1 \xrightarrow[p_1]{\mu_1} n_2 \xrightarrow[p_2]{\mu_2} \ldots$, the *probability* of $\xi$ is defined as $pb(\xi) = \prod_i p_i$. If $\xi$ is maximal, then it is called *execution*. We denote by $exec(M,\varsigma)$ the set of all executions in $etree(M,\varsigma)$.

We define now a probability on certain sets of executions, following a standard construction of Measure Theory. Given an execution fragment $\xi$, let $C_\xi = \{\xi' \in exec(M,\varsigma) \mid \xi \leq \xi'\}$ (*cone* with prefix $\xi$). Define $pb(C_\xi) = pb(\xi)$. Let $\{C_i\}_{i\in I}$ be a countable set of disjoint cones (i.e. $I$ is countable, and $\forall i,j.\ i \neq j \Rightarrow C_i \cap C_j = \emptyset$). Then define $pb(\bigcup_{i\in I} C_i) = \sum_{i\in I} pb(C_i)$. Two countable sets of disjoint cones with the same union produce the same result for $pb$, so $pb$ is well defined. Further, we define the probability of an empty set of executions as 0, and the probability of the complement of a certain set of executions, with respect to the all executions as the complement with respect to 1 of the probability of the set. The closure of the cones (plus the empty set) under countable unions and complementation generates what in Measure Theory is known as a $\sigma$-field.

**Syntax and transition system of the the $\pi_p$-calculus** We will now illustrate the $\pi_p$-calculus. Syntactically, the only difference with respect to the $\pi$-calculus is that we do not have the free choice (or mixed guarded choice depending on the presentation), and we have instead the output prefix

$$\bar{x}y.P$$

and the following *probabilistic non-output choice operator*

$$\sum_i p_i \alpha_i.P_i$$

where the $p_i$'s represents positive probabilities, i.e. they satisfy $p_i \in (0,1]$ and $\sum_i p_i = 1$, and the $\alpha_i$'s are non-output prefixes, i.e. either input or silent prefixes.

Note that the nondeterministic blind choice $\tau.P + \tau.Q$ can be obtained in this calculus by using the parallel operator: it is in fact equivalent to $(\nu x)(\bar{x} \parallel x.P \parallel x.Q)$.

In order to give the formal definition of the probabilistic model for $\pi_p$, it is convenient to introduce the following notation: given a probabilistic automaton $(S, \mathcal{T}, s_0)$ and $s \in S$, we write

$$s \,\{\xrightarrow[p_i]{\mu_i} s_i \mid i \in I\}$$

iff $(s, (\{(\mu_i, s_i) \mid i \in I\}, pb)) \in \mathcal{T}$ and $\forall i \in I\ p_i = pb(\mu_i, s_i)$, where $I$ is an index set. When $I$ is not relevant, we will use the simpler notation $s\ \{\frac{\mu_i}{p_i}\rightarrow s_i\}_i$. We will also use the notation $s\ \{\frac{\mu_i}{p_i}\rightarrow s_i\}_{i:\phi(i)}$, where $\phi(i)$ is a logical formula depending on $i$, for the set $s\ \{\frac{\mu_i}{p_i}\rightarrow s_i \mid i \in I \text{ and } \phi(i)\}$.

The operational semantics of a $\pi_p$ process $P$ is a probabilistic automaton whose states are the processes reachable from $P$ and the $\mathcal{T}$ relation is defined by the rules in Table 3.

The following is an informal explanation of the rules in Table 3.

Sum: This rule models the behavior of a choice process: each transition corresponds to the possible execution of an enabled guard $\alpha_i$ and the consequent commitment to the branch $P_i$. Note that all possible transitions belong to the same group, meaning that the transition is chosen probabilistically by the process itself.

Out: This rule expresses the fact that an output prefix process $\alpha.P$ simply performs the action, and then continues with $P$.

Res: This rule models restriction on channel $y$: only the actions on channels different from $y$ can be performed and possibly synchronize with an external process. The probability is redistributed among these actions.

Open: This rule works in combination with Close by signaling that the send action labeling the transition is on a name which is private to the sender.

Par: This rule represents the interleaving of parallel processes. All the transitions of the processes involved are made possible, and they are kept separated in the original groups. In this way we model the fact that the selection of the process for the next computation step is determined by a scheduler. In fact, choosing a group corresponds to choosing a process.

Com: This rule models communication by handshaking. The output action synchronizes with all matching input actions of a partner, with the same probability of the input action. The other possible transitions of the partner are kept with the original probability as well. Note that the the side condition ensure that all matching inputs are considered. Thanks to alpha-conversion, we can always rewrite a process so that this condition is met.

Close: This rule is analogous to Com, the only difference is that the name being transmitted is private (local) to the sender.

Cong: This rule rule says that structurally equivalent processes perform the same transitions.

$$\textsc{Sum}\quad \sum_i p_i\alpha_i.P_i \ \{\xrightarrow[p_i]{x_i(z_i)} P_i'\}_i \qquad \begin{array}{l}\alpha_i = x_i(y_i) \text{ and } \ P_i' = P_i[z_i/y_i] \ \text{ or}\\ \alpha_i = \tau \text{ and } \ P_i' = P_i\end{array}$$

$$\textsc{Out}\quad \overline{x}y.P \ \{\xrightarrow[1]{\overline{x}y} P\}$$

$$\textsc{Open}\quad \frac{P \ \{\xrightarrow[1]{\overline{x}y} P'\}}{\nu y P \ \{\xrightarrow[1]{\overline{x}(y)} P'\}} \qquad x \neq y$$

$$\textsc{Res}\quad \frac{P \ \{\xrightarrow[p_i]{\mu_i} P_i\}_i}{\nu y P \ \{\xrightarrow[p_i']{\mu_i} \nu y P_i\}_{i:y\notin fn(\mu_i)}} \qquad \begin{array}{l}\exists i.\ y \notin fn(\mu_i) \text{ and}\\ \forall i.\ p_i' = p_i / \sum_{j:y\notin fn(\mu_j)} p_j\end{array}$$

$$\textsc{Par}\quad \frac{P \ \{\xrightarrow[p_i]{\mu_i} P_i\}_i}{P \mid Q \ \{\xrightarrow[p_i]{\mu_i} P_i \mid Q\}_i} \qquad bn(\mu) \cap fn(Q) = \emptyset$$

$$\textsc{Com}\quad \frac{P \ \{\xrightarrow[1]{\overline{x}y} P'\} \qquad Q \ \{\xrightarrow[p_i]{\mu_i} Q_i\}_i}{P \mid Q \ \{\xrightarrow[p_i]{\tau} P' \mid Q_i\}_{i:\mu_i = x(y)} \cup \{\xrightarrow[p_i]{\mu_i} P \mid Q_i\}_{i:\mu_i \neq x(y)}} \qquad \text{if } \mu_i = x(z) \text{ then } z = y$$

$$\textsc{Close}\quad \frac{P \ \{\xrightarrow[1]{\overline{x}(y)} P'\} \qquad Q \ \{\xrightarrow[p_i]{\mu_i} Q_i\}_i}{P \mid Q \ \{\xrightarrow[p_i]{\tau} \nu y(P' \mid Q_i)\}_{i:\mu_i = x(y)} \cup \{\xrightarrow[p_i]{\mu_i} P \mid Q_i\}_{i:\mu_i \neq x(y)}} \qquad \text{if } \mu_i = x(z) \text{ then } z = y$$

$$\textsc{Cong}\quad \frac{P \equiv P' \qquad P' \ \{\xrightarrow[p_i]{\mu_i} Q_i'\}_i \qquad \forall i.\ Q_i' \equiv Q_i}{P \ \{\xrightarrow[p_i]{\mu_i} Q_i\}_i}$$

**Table 3.** The probabilistic transition system of the $\pi_p$-calculus.