A refutation of a statement $P$ is a proof of the statement not $P$. For example, a refutation of "formula $\phi$ is satisfiable" is a proof that $\phi$ is not satisfable. A refutation of "graphs $G_{0}$ and $G_{1}$ are isomorphic" is a proof that $G_{0}$ and $G_{1}$ are non-isomorphic.

This lecture is about the existence of efficient (polynomial-time verifiable) refutations for NP problems. It is believed that no such refutations exist for NP-complete problems like SAT. In the last lecture we say an interactive refutation for graph isomorphism (i.e. an interactive proof for non-isomorphism). It turns out that such interactive refutations for any problem can be derived systematically from interactive proofs for the same problem, provided the proof possesses an additional property called statistical zero-knowledge.

## 1 Efficient refutations

The class coNP consists of those problems $(Y E S, N O)$ such that $(N O, Y E S)$ is in NP. These are the problems that have short and efficiently checkable refutations. The following are all coNP problems:
$\overline{\text { SAT: }}$ : Is boolean formula $\phi$ unsatisfiable?
PMATCH: Does graph $G$ have no perfect matching?
$\overline{\mathrm{GI}}$ : Are graphs $G_{0}$ and $G_{1}$ not isomorphic?
Let us compare the decision problems SAT and $\overline{\mathrm{SAT}}$. For SAT, given any boolean formula, we can always provide a short and efficiently checkable proof that the formula is satisfiable: The certificate is simply the satisfying assignment. But what if the formula is not satisfiable? Do we still expect to have a proof that this is the case?

Consider, for instance, the formula:

$$
\left(x_{1} \text { OR } \overline{x_{2}}\right) \text { AND }\left(x_{1} \text { OR } x_{3} \text { OR } \overline{x_{4}}\right) \text { AND }\left(\overline{x_{1}} \text { OR } \overline{x_{2}}\right) \text { AND }\left(x_{2}\right) .
$$

This formula is not satisfiable for the following reason: The clauses ( $x_{1}$ OR $\overline{x_{2}}$ ) and ( $\overline{x_{1}}$ OR $\overline{x_{2}}$ ) can only be simultaneously satisfied if $x_{2}$ is false, while the clause $\left(x_{2}\right)$ requires $x_{2}$ to be true. So no matter which assignment we choose, the formula will not be satisfied.

For this specific example we did manage to give a proof that the formula is unsatisfiable. Is it possible to provide such a proof for every unsatisfiable formula? This is possible if the "certificate" is exponentially long; an exponentially long certificate can encode a complete record of exhaustive search for solutions, thereby certifying its failure. However, it is not known whether we can do so with polynomial-time verifiable certificates of polynomial length in the input size.

Now let's look at $\overline{\text { PMATCH: Can we get a certificate that a graph does not have a perfect matching? }}$ Here the answer is yes: Tutte's theorem says that a graph has no perfect matching if and only if there exists a subset of vertices $S$ such that after removing $S$ and all its incident edges, the rest of the graph has more than $|S|$ connected components with an odd number of vertices. So the set of vertices $S$ is a certificate that the graph has no perfect matching: This set is of size polynomial in the description, and once we have $S$ the conclusion of Tutte's theorem can be verified in polynomial time.

There is a more brutal way to certify that a graph has no perfect matching: Run Edmonds' perfect matching algorithm on the graph. If the algorithm does not find a perfect matching, we can take this as a certificate that the perfect matching does not exist (if it did exist, the algorithm would have found it).

These example illustrate the relationship between the classes P, NP, and coNP. In general, if a (promise) problem $(Y E S, N O)$ is in P then $(N O, Y E S)$ is also in P and therefore in NP, so P is a subclass of coNP. On the other hand, we do not know if SAT is in coNP, giving a potential example of a problem that is in NP but not in coNP. In fact SAT (or any other NP-complete problem) is hardest to refute within NP: If SAT can be refuted efficiently then so can all of NP.

Theorem 1. If $\mathrm{SAT} \in \mathrm{coNP}$, then $\mathrm{NP}=\mathrm{coNP}$.
Proof. We showed that there is a polynomial-time reduction from every NP-search problem to SAT. This implies that there is a polynomial-time reduction between their decision versions. So for every NP decision problem (YES,NO) there is a reduction that maps YES instances to satisfiable formulas and NO instances to unsatisfiable formulas. If SAT is in coNP then there is an polynomial-time verifier that accepts unsatisfiable formulas (with a certificate of unsatisfiability) and rejects satisfiable ones (with any "certificate"). Therefore there is a polynomial-time verifier for $(N O, Y E S)$, so $(Y E S, N O)$ is in coNP.

To summarize, we know for sure that P is in the intersection of NP and coNP, but it appears plausible that NP and coNP are distinct. Does the intersection of NP and coNP contain problems other than the ones in P? One potential example is the problem

Does the number $n$ have an odd number of prime factors?
The reason this problem is in both NP and coNP is that there is an efficient algorithm that decides if a number is prime. To prove that $n$ has an even or odd number of prime factors, the certificate can consist of the prime factorization of $n$, and the verifier can check that all the factors given are indeed prime numbers. An efficient algorithm for this problem is not known.

Another plausible example related to our discussion today is Graph isomorphism: This is a problem that has both polynomial-time proofs and polynomial-time (interactive) refutations, but no known polynomialtime algorithms.

## 2 Statistical Zero-Knowledge

The interactive proof for graph non-isomorphism from the last lecture has one curious property: After interacting with the prover, the verifier does not learn anything about the graphs $G_{0}$ and $G_{1}$ beyond the fact that the two are not isomorphic. Recall that the verifier chooses a random bit $b \in\{0,1\}$, sends a random graph isomorhphic to $G_{b}$ to the prover and expects to receive $b$ as an answer. So the verifier already knows the answer he is going to get (provided the graphs are indeed isomorphic and the prover follows the rules).

Contrast this with the standard proofs for SAT where the verifier does not merely find out that the formula is satisfiable, but also learns the satisfying assignment for it. Similarly, in a proof of graph isomorphism, the verifier learns not only that $G_{0}$ and $G_{1}$ are isomorphic, but also the isomorphism $\phi$ between the vertices of the two graphs. Is it possible to come up with an alternative proof that hides this additional information? Here is how to do this interactively for Graph Isomorphism:

## Interactive proof for graph isomorphism

On input $\left(G_{0}, G_{1}\right)$ :
$P$ : Apply a random isomorphism to $G_{0}$ and send the resulting graph $G$ to the Verifier.
$V$ : Send a random bit $b \sim\{0,1\}$ to the Prover.
$P$ : Send an isomorphism $\pi$ such that $\pi\left(G_{b}\right)=G$.
$V$ : If $\pi\left(G_{b}\right)=G$, accept, otherwise reject.
This proof is clearly complete: If $G_{0}$ and $G_{1}$ are isomorphic then an isomorphism between $G_{b}$ and $G$ will exist regardless of the value of $b$, so the verifier accepts yes instances with probability one. On the other hand, the soundness (the probability that the verifier accepts when $G_{0}$ and $G_{1}$ are not isomorphic) is at most half: Regardless of the choice of $G, G_{b}$ and $G$ fail to be isomorphic with probability at least $1 / 2$ over the choice of $b$, in which case the verifier rejects. So this is a valid interactive proof for graph isomorphism.

Now let's see what the verifier learns when $G_{0}$ and $G_{1}$ are isomorphic (beyond the fact that they are isomorphic). The verifier observes a graph $G$ obtained by applying a random isomorphism to $G_{0}$ (or $G_{1}$ ) together with an isomorphism $\pi$ from $G_{b}$ to $G$. This is "information" that the verifier could have generated on his own in the following way: First choose $b$ and $\pi$ at random and then set $G$ to equal $\pi\left(G_{b}\right)$.

Proofs in which the verifier learns nothing beyond the validity of the statement to be proved are called zero-knowledge proofs. For the general definition we need the following concepts:

- The statistical distance between two random variables $X$ and $Y$ is the maximum possible distinguishing advantage of any computationally unbounded distinguisher.
- The view of interactive Turing Machine $A$ in an interaction with $B$ consists of $A$ 's randomness and the sequence of messages exchanged between the two.
- A function $f$ is negligible if for every polynomial $p$ and all sufficiently large $n, f(n) \leq p(n)$.

Definition 2. An interactive proof $(V, P)$ for promise problem (YES,NO) is statistical zero-knowledge if there exists a randomized polynomial-time Turing Machine $S$ called the simulator such that for every $x \in Y E S$, the statistical distance between $S(x)$ and the view of $V$ in the interaction with $P$ on input $x$ is negligible in $|x|$.

The job of the simulator is to produce a view that is indistinguishable from an actual verifier-prover interaction efficiently but without access to the all-powerful prover. The best way to understand how this is at all possible is to describe the simulators in the examples of graph isomorphism and graph nonisomorphism.

In the proof of graph non-isomorphism, when $G_{0}$ and $G_{1}$ are not isomorphic the verifier's view consists of a random bit $b$, a random permutation $\pi$, the graph $\pi\left(G_{b}\right)$ (sent to the prover) and the bit $b^{\prime}$ equal to $b$ (sent by the prover). The simulator outputs $\left(b, \pi, \pi\left(G_{b}\right), b\right)$, which in this case is identically distributed to the verifier's view (i.e., the statistical distance is zero).

In the proof of graph isomorphism, when $G_{0}$ and $G_{1}$ are isomorphic the verifier's view consists of $(G, b, \pi)$ where $G$ is a random graph isomoprhic to $G_{0}$ and $b, \pi$ are random conditioned on $\pi\left(G_{b}\right)=G$. The simulator outputs $\left(\pi\left(G_{b}\right), b, \pi\right)$ which is again identically distributed to the verifier's view. So both examples satisfy our definition of statistical zero-knowledge.

The class SZK consists of all (promise) problems that have statistical zero-knowledge interactive proofs, without limitation on the number of rounds. So graph isomorphism and graph non-isomorphism are both in SZK. Just like NP and AM, SZK has a "canonical" complete problem that we describe next.

## 3 Statistical difference

A sampler is a circuit $C:\{0,1\}^{m} \rightarrow\{0,1\}^{n}$ that takes a uniformly random input $r$ and outputs a sample $C(r) \in\{0,1\}^{n}$. The statistical distance between two samplers $C_{0}$ and $C_{1}$ with outputs in $\{0,1\}^{n}$ is the statistical distance between their output distributions. We consider the following promise problem:
SD (Statistical difference):
Input: Two samplers $C_{0}$ and $C_{1}$.
Yes instances: The statistical distance between $C_{0}$ and $C_{1}$ is at least $2 / 3$.
No instances: The statistical distance between $C_{0}$ and $C_{1}$ is at most $1 / 3$.
We argue that SD has a statistical zero-knowledge proof. First, we show that this is the case when the quantities $2 / 3$ and $1 / 3$ are replaced by $1-\varepsilon$ and $1 / 3$, where $\varepsilon$ is some negligible function of the input length (the sizes of $C_{0}$ and $C_{1}$ ). We then describe a reduction that implements this change of parameters.

The proof for statistical difference is similar to the one of graph non-isomorphism:

## Interactive proof for statistical difference

On input $\left(C_{0}, C_{1}\right)$ :
$V$ : Choose random $b \sim\{0,1\}$, random $r \sim\{0,1\}^{m}$ and send $y=C_{b}(r)$ to the prover.
$P$ : Send $b^{\prime}=D(y)$, where $D$ is the best possible distinguisher between $C_{1}$ and $C_{0}$, i.e., one that maximizes the advantage $\operatorname{Pr}_{r}\left[D\left(C_{1}(r)\right)\right.$ accepts $]-\operatorname{Pr}_{r}\left[D\left(C_{0}(r)\right)\right.$ accepts $]$.
$V$ : If $b^{\prime}=b$, accept, otherwise reject.
If $\left(C_{0}, C_{1}\right)$ is a yes instance of SD then $\operatorname{Pr}_{r}\left[D\left(C_{1}(r)\right)\right.$ accepts $]-\operatorname{Pr}_{r}\left[D\left(C_{0}(r)\right)\right.$ accepts $] \geq 1-\varepsilon$, so both the events " $D\left(C_{1}(r)\right)$ rejects" and " $D\left(C_{0}(r)\right)$ accepts" have probability at most $\varepsilon$. Regardless of the choice of $b$, the prover makes a mistake with probability at most $\varepsilon$. To analyze no instances we use the following characterization of statistical distance.

Lemma 3. The statistical distance between $X$ and $Y$ is $\delta$ if and only if there exists a joint distribution $(X, Y)$ and an event $E$ of probability $1-\delta$ such that (a) $X$ and $Y$ are identically distributed given $E$; (b) $X$ and $Y$ are disjoint given not $E$.

When the statistical distance between $X$ and $Y$ is zero, $X$ and $Y$ are identically distributed as in case (a). When it is one they are disjoint as in case (b). The lemma says that all other distances can be represented as a "combination" of these two cases.

If $\left(C_{0}, C_{1}\right)$ is a no instance of SD then the verifier's first message can equivalently be described like this: The verifier samples $b \sim\{0,1\}$ and $\left(Y_{0}, Y_{1}\right)$ from the joint distribution on the outputs $Y_{0}, Y_{1}$ of $C_{0}, C_{1}$ from Lemma 3 then sends $Y_{b}$ to the prover. Conditioned on $E, Y_{b}$ and $b$ are independent (since $Y_{0}, Y_{1}$ are conditionally identically distributed, $Y_{b}$ carries no information about $b$ ) and so are $b^{\prime}$ and $b$. The prover then suceeds with probability exactly half. The overall accepting probability of the prover is then at most $\frac{1}{2} \operatorname{Pr}[E]+\operatorname{Pr}[$ NOT $E] \leq \frac{1}{2} \cdot \frac{2}{3}+\frac{1}{3}=\frac{2}{3}$. Therefore the described proof accepts yes instances with probability at least $1-\epsilon$ and no instances with probability at most $2 / 3$.

It remains to argue that the proof is statistical zero-knowledge. If $\left(C_{0}, C_{1}\right)$ is a yes instance, the verifier's view consists of $b, r, C_{b}(r)$, and $b^{\prime}$. The simulator outputs $b, r, C_{b}(r)$, and $b$. Since $b^{\prime}=b$ with probability $1-\varepsilon$, there is a joint distribution under which the two views are identically distributed with probability $1-\varepsilon$. By the other direction of Lemma 3, the statistical distance between the two views is at most $\varepsilon$, therefore negligible in the input size.

## Amplification of Statistical Difference

We now show how to enlarge the statistical distance gap between yes instances and no instances from $2 / 3$ versus $1 / 3$ to $1-\exp \left(s^{-\Omega(1)}\right)$ versus $1 / 3$, where $s$ is the instance size. We will apply two different transformations given in the next two lemmas.

Lemma 4. Given two random variables $Y_{0}$ and $Y_{1}$, let $Y_{0}^{\prime}$ and $Y_{1}^{\prime}$ consists of two independent samples of $Y_{a}$ and $Y_{b}$ where $a$ and $b$ are random bits conditioned on $a \oplus b=0$ and $a \oplus b=1$, respectively. Then the statistical distance between $Y_{0}^{\prime}$ and $Y_{1}^{\prime}$ is the square of the statistical distance between $Y_{0}$ and $Y_{1}$.

Proof. Let $D^{\prime}$ be a candidate distinguisher between $Y_{1}^{\prime}$ and $Y_{0}^{\prime}$ with advantage $\delta^{\prime}$. The probability that $D^{\prime}\left(Y_{a}, Y_{b}\right)$ predicts $a \oplus b$ equals

$$
\begin{aligned}
\operatorname{Pr}\left[D^{\prime}\left(Y_{a}, Y_{b}\right)=a \oplus b\right] & =\frac{1}{2} \operatorname{Pr}\left[D^{\prime}\left(Y_{1}^{\prime}\right)=1\right]+\frac{1}{2} \operatorname{Pr}\left[D^{\prime}\left(Y_{0}^{\prime}\right)=0\right] \\
& =\frac{1}{2} \operatorname{Pr}\left[D^{\prime}\left(Y_{1}^{\prime}\right)=1\right]+\frac{1}{2}\left(1-\operatorname{Pr}\left[D^{\prime}\left(Y_{0}^{\prime}\right)=1\right]\right) \\
& =\frac{1+\delta^{\prime}}{2}
\end{aligned}
$$

Therefore it is sufficient to show that if the statistical distance between $Y_{0}$ and $Y_{1}$ is $\delta$, the best predictor of $a \oplus b$ from $Y_{a}, Y_{b}$ has advantage $\left(1+\delta^{2}\right) / 2$. By Lemma 3 there exist independent events $A, B$ of probability $1-\delta$ each such that $Y_{a}$ is independent of $a$ given $A$ and $Y_{b}$ is independent of $b$ given $B$. If either of $A, B$ happens then $\left(Y_{a}, Y_{b}\right)$ is independent of $a \oplus b$ and the advantage of any predictor is exactly half. If neither happens then $Y_{a}$ determines $a$ and $Y_{b}$ determines $b$ so $a \oplus b$ can be predicted with conditional probability 1. The maximum prediction advantage is therefore $\left(1-\delta^{2}\right) \cdot \frac{1}{2}+\delta^{2} \cdot 1=\left(1+\delta^{2}\right) / 2$ as desired.

Lemma 5. Let $Y_{0}^{\prime}$ and $Y_{1}^{\prime}$ consist of $k$ independent copies of $Y_{0}$ and $Y_{1}$, respectively. If the statistical distance between $Y_{0}$ and $Y_{1}$ is $\delta$ then the statistical distance between $Y_{0}^{\prime}$ and $Y_{1}^{\prime}$ is at most $k \delta$ and at least $1-2 \exp \left(-k \delta^{2} / 2\right)$.

Proof. By Lemma $3 Y_{0}$ and $Y_{1}$ are identically distributed with probability $1-\delta$. The probability that all $k$ samples are identically distributed is then at least $1-(1-\delta)^{k}=1-k \delta$. For the other inequality, if $D$ is the best distinguisher between $Y_{1}$ and $Y_{0}$, i.e., $\operatorname{Pr}\left[D\left(Y_{1}\right)\right.$ accepts $]-\operatorname{Pr}\left[D\left(Y_{0}\right)\right.$ accepts $] \geq \delta$ and $\left(\operatorname{Pr}\left[D\left(Y_{1}\right)\right.\right.$ accepts $]+\operatorname{Pr}\left[D\left(Y_{0}\right)\right.$ accepts $\left.]\right) / 2=p$ then by a Chernoff bound the probability that at least $k p$ of the copies of $Y_{b}$ are accepted by $D$ is at least $1-\exp \left(-k \delta^{2} / 2\right)$ if $b=1$ and at $\operatorname{most} \exp \left(-k \delta^{2} / 2\right)$ if $b=0$. So the two distribution can be distinguished with advantage at least $1-2 \exp \left(-k \delta^{2} / 2\right)$.

Given samplers $C_{0}$ and $C_{1}$ of size $s$, Lemma 4 produces samplers of size $2 s+O(1)$ whose statistical distance is the square of the original one. If we apply this lemma $\log \ell$ times, we obtain samplers $\left(C_{0}^{\prime}, C_{1}^{\prime}\right)$ of size $O(\ell s)$ whose statistical distance is at least $(2 / 3)^{\ell}$ for yes instances $\left(C_{0}, C_{1}\right)$ and at most $(1 / 3)^{\ell}$ for no instances. Now applying Lemma 5 with $k=3^{\ell-1}$ to $C_{0}^{\prime}$ and $C_{1}^{\prime}$ we end up with a pair of samplers of size $O\left(\ell 3^{\ell} s\right)$ whose statistical distance is at most $1 / 3$ for no instances and at least

$$
1-2 \exp \left(-k(2 / 3)^{2 \ell} / 2\right) \geq 1-\exp \left(-(4 / 3)^{\ell} / 6\right)
$$

for yes instances. Choosing $\ell=\log s$ gives a polynomial-time reduction with a negligible error for yes instances as desired.

## 4 Completeness of Statistical Difference

The complement $\overline{\mathrm{SD}}$ of SD is hard for statistical zero-knowledge, namely:
Theorem 6. For every promise problem (YES,NO) in SZK there is a polynomial-time reduction that on input $x$ outputs a pair of samplers $C_{0}, C_{1}$ such that

$$
\begin{aligned}
\text { If } x \in Y E S, & \text { then } C_{0} \text { and } C_{1} \text { have statistical distance at most } 1 / 3 \text {, } \\
\text { If } x \in N O, & \text { then } C_{0} \text { and } C_{1} \text { have statistical distance at least } 2 / 3 .
\end{aligned}
$$

Corollary 7 (Okamoto's Theorem). If a promise problem (YES,NO) is in SZK then its complement (NO, YES) is also in SZK.

Proof. By Theorem 6, $(Y E S, N O)$ reduces to $\overline{\mathrm{SD}}$. Therefore ( $N O, Y E S$ ) reduces to SD . In the last section we argued that SD is in SZK. As SZK is closed under polynomial-time reductions (completeness, soundness, and zero-knowledge are all preserved), ( $N O, Y E S$ ) is also in SZK.

In particular, $\overline{\mathrm{SD}}$ itself is in statistical zero-knowledge. By reversing the role of the yes and no instances we also obtain that SD is complete for SZK. Since SD has a two-round interactive proof (which happens to be zero-knowledge) it is in AM. Combining all these observations we get the complexity class containment

$$
\mathrm{SZK} \subseteq \mathrm{AM} \cap \mathrm{coAM}
$$

where coAM is the class of problems $(N O, Y E S)$ such that (YES,NO) is in AM. One consequence is that it is unlikely that SAT (or any NP-complete problem) has statistical zero-knowledge proofs because it would


Figure 1: Complexity class containments and reductions. Under plausible derandomization assumptions $\mathrm{BPP}=\mathrm{P}, \mathrm{AM}=\mathrm{NP}$, and SAT and MSAT are equivalent (both NP-complete).
then have efficient refutations. Together with the results from last lecture we obtain the "complexity map" in Figure 1.

Before we sketch the proof of Theorem 6 let us explain how a restricted variant of graph non-isomorphism reduces to $\overline{\mathrm{SD}}$. As in the example we gave in the last lecture, we will work under the promise that $G_{0}$ and $G_{1}$ have no automorphisms. We want a reduction that maps pairs of graphs ( $G_{0}, G_{1}$ ) to pairs of circuits $\left(C_{0}, C_{1}\right)$ so that if $G_{0}$ and $G_{1}$ are not isomorphic then $C_{0}$ and $C_{1}$ are statistically close, while if $G_{0}$ and $G_{1}$ are isomorphic then $C_{0}$ and $C_{1}$ should be statistically far.

Let us consider the distribution $X=\pi\left(G_{b}\right)$ where $\pi$ is a random isomorphism and $b$ is a random bit. If there are no automorphisms, and $n$ is the number of vertices, then $X$ is a flat distribution over a set of size $2 n!$ when $G_{0}$ and $G_{1}$ are not isomorphic and $2 n!$ when they are. If we take a sequence of six independent copies of $X$, the resulting distribution $X^{6}$ is also flat over support size $2^{6}(n!)^{6}$ and $(n!)^{6}$ for yes and no instances respectively. We now apply the following lemma to $X^{6}$ :

Lemma 8. Let $Z$ be a random variable taking values in $\{0,1\}^{n}$. If $Z$ is a flat distribution over a set of size at least $2^{m}$ and $H:\{0,1\}^{n} \rightarrow\{0,1\}^{m-2 \ell}$ is a pairwise-independent hash function then the statistical distance between $(H, H(Z))$ and $(H, U)$ is at most $2^{-\ell}$, where $U$ is a uniform random variable independent of $H$.

We apply Lemma 8 to $Z=X^{6}$ with $2^{m}=2^{6}(n!)^{6}$ and $\ell=2$. If $G_{0}$ and $G_{1}$ are not isomorphic by Lemma 8 the statistical distance between $\left(H, H\left(X^{k}\right)\right)$ and $(H, U)$ is at most $1 / 4$. If $G_{0}$ and $G_{1}$ are isomorphic then for every $H$ there are at most $(n!)^{6}$ possible outputs for $H\left(X^{k}\right)$ given $H$ and $4(n!)^{6}$ possible outputs for $U$. If $D$ is the distinguisher that accepts the possible outputs of the form $\left(H, H\left(X^{k}\right)\right)$ and only those, then $D$ accepts $\left(H, H\left(X^{k}\right)\right)$ with probability one and $(H, U)$ with probability at most $1 / 4$, so the statistical distance is at least $3 / 4$.

Proof sketch of Theorem 6 The first step in the proof of Theorem 6 is a transformation of the statistical zero-knowledge proof for ( $Y E S, N O$ ) into one in which the verifier uses public coins, like the one for graph isomorphism. We will not show this part of the proof and will assume that each verifier message consists of a sequence of public coins.

We will assume that the completeness and soundness gaps of the proof system are negligible. This can be arranged by repeating the proof independently several times. Assume the verifier goes first and the interaction terminates within $r(n)$ rounds on size- $n$ inputs. Finally, we will modify the constants in the definition of $\overline{S D}$ from $1 / 3$ and $2 / 3$ to $1 / 3 r(n)$ and negligible. These can be amplified to $1 / 3$ and $2 / 3$ using Lemma 5.


Figure 2: The distributions $S(x)$ and $T(x)$ and the hybrid $H_{1}$ when $r=2$. The shaded part represents that output of $S(x)$ conditioned on the first $2 i-1$ messages being sampled as in $T(x) . S_{i}$ and $S^{i}$ denote the $i$-th question and answer output by the simulator, respectively.

On input $x$ of (YES,NO), the output distributions of $C_{0}$ and $C_{1}$ will consists of two parts. The first part is a single bit: In $C_{0}$ first the verifier's view is sampled from $S(x)$ then the verifier's decision given this view is output. In $C_{1}$ this bit is always 1 (accept).

The second part is a partial interaction sampled independently as follows: In both $C_{0}$ and $C_{1}$ a random number $I$ between 0 and $r(|x|)-1$ is chosen. In $C_{0}$, the first $2 I+1$ messages $S(x)$ of the simulator are output. In $C_{1}$, the first $2 I$ messages of $S(x)$ are output followed by an independent random string corresponding to the next message of the verifier. To summarize:
$C_{0}$ samples ( $V$ 's output in $S(x)$, first $2 I+1$ messages of $S(x)$ ),
$C_{1}$ samples ( 1 , first $I$ rounds of $S(x)$ followed by an independent random question).
We show that if $x$ is a yes instance then $C_{0}$ and $C_{1}$ are statistically close. First, the verifier must almost always accept the view provided by $S(x)$ : The verifier accepts with probability close to 1 and the simulator's output must be indistinguishable by the zero-knowledge requirement. So the first bit is almost always 1 in both distributions. For the second part, by the zero-knowledge property for every $i$ the first $2 i+1$ messages of the simulator are $\varepsilon$-close to the same messages in the actual interaction for some negligible $\varepsilon$. In the actual interaction, these consist of the first $2 i$ messages followed by an independent random question asked by the verifier. Applying zero-knowledge again, they are therefore $2 \varepsilon$-close to the first $2 i$ messages of the interaction followed by a random verifier message. We conclude that both parts of $C_{0}$ and $C_{1}$ are within negligible statistical distance.

Now suppose $x$ is a no instance. Consider the following distribution $T(x)$ of verifier's views: First the verifier asks a random question $r_{1}$. Then the prover samples an answer $a_{1}$ by running $S(x)$ conditioned on the first message of $S(x)$ being equal to $r_{1}$. Then the verifier answers a random question $r_{2}$. Then the prover samples an answer $a_{2}$ by running $S(x)$ conditioned on the first three messages being equal to $r_{1}$, $a_{1}$, and $r_{2}$ respectively, and so on. We consider two cases.

If the statistical distance between $S(x)$ and $T(x)$ is at most $1 / 3$ then the verifier rejects the view $S(x)$ with probability at least $1 / 2$ because $T(x)$ represents an actual interaction between a verifier and a prover, so the probability that the verifier accepts this interaction is negligible. By statistical closeness, the probability that the verifier accepts $S(x)$ can be at most $1 / 2$. Then the first bit of $C_{0}$ is one with probability at most $1 / 2$, so the first bit distinguishes $C_{0}$ and $C_{1}$ with advantage at least half.

If, on the other hand, the statistical distance between $S(x)$ and $T(x)$ exceeds $1 / 3$ we claim that the statistical distance between the second part of $C_{0}$ and $C_{1}$ is at least $1 / 3 r$, where $r=r(|x|)$. To see this consider the following hybrid distributions $H_{0}, \ldots, H_{r}$ : In distribution $H_{i}$ the first $i$ rounds are sampled as in $T(x)$, but the remaining rounds are sampled from $S(x)$ conditioned on these first $2 i$ messages. Equivalently, the first $2 i-1$ messages are sampled as in $T(x)$ and the remaining messages are sampled from $S(x)$ conditioned on them (see Figure 2).

Then $H_{0}=S(x)$ and $H_{r}=T(x)$, so the statistical distance between $H_{0}$ and $H_{r}$ is at least $1 / 3$. It follows that for a random $I$, the statistical distance between $H_{I-1}$ and $H_{I}$ is at least $1 / 3 r$. This remains true if we truncate $H_{I-1}$ and $H_{I}$ after the first $2 I-1$ messages because the remaining rounds are sampled
from the same conditional distribution (and postprocessing cannot increase statistical distance). But then $H_{I-1}$ and $H_{I}$ become identical to the second part of $C_{0}$ and $C_{1}$ so the statistical distance between these two is at least $1 / 3 r$.

## References

Zero-knowledge was first defined and studied by Goldwasser, Micali, and Rackoff. The containments SZK $\in$ coAM and SZK $\in$ AM were shown separately by Fortnow and by Aiello and Håstad. The equivalence of public and private coins and the closure under complement (Corollary 7) were proved by Okamoto. The completeness of Statistical Difference and our proof of Theorem 6 follows the work of Sahai and Vadhan. Lemma 8 (the "leftover hash lemma") is due to Håstad, Impagliazzo, Levin, and Luby.

