Scalable Secure Group Communication over IP Multicast

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We introduce and analyze a scalable re-keying scheme for implementing secure group communications over IP multicast. We show that our scheme incurs constant processing, message, and storage overhead for a re-key operation when a single member joins or leaves the group, and logarithmic overhead for bulk simultaneous changes to the group membership. These bounds hold even when group dynamics are not known *a-priori*.

Our re-keying algorithm requires a particular clustering of the members of the secure multicast group. We describe a protocol to achieve such clustering and show that it is feasible to efficiently cluster members over realistic Internet-like topologies. We evaluate the overhead of our own re-keying scheme and also of previously published schemes via simulation over an Internet topology map containing over 280,000 routers. Through analysis and detailed simulations, we show that this re-keying scheme performs better than previous schemes for a single change to group membership. Further, for bulk changes, our algorithm outperforms all previously known schemes by several orders of magnitude in terms of actual bandwidth usage, processing costs and storage requirements.

1. Introduction

IP multicast enables scalable wide-area multi-party applications over the Internet. In this paper, we describe a new algorithm for scalable, secure group communication over IP multicast. Our algorithm can be implemented over base IP multicast and does not require router support beyond best-effort forwarding. Since our scheme is completely end-host based, it can be used to implement group security over IP multicast-enabled untrusted, insecure networks.

Many secure group communication systems [10], [1], [17], [7], [4], [13], including ours, rely on the notion of a "group key" — a secret known only to the members of the secure communication group. Once a group key is distributed to all current members of the multicast group, secure messages can be sent encrypted with the group key. The overall security of the group depends wholly on the secrecy and the strength of the group key. Since every group member has the group key, sending a message involves only a single encryption at the sender and a single decryption at each receiver. The routers on the way treat each message no different than any other IP multicast datagram. The only problem left to solve is to scalably and securely establish a group key known to all (and only) the members of the secure multicast group.

Since we assume the network infrastructure is insecure, it is possible for non-members to eavesdrop on the multicast group and store encrypted messages (that they cannot decrypt). It is also possible for members who have left the group to continue to decrypt messages and for new members to decrypt messages they had stored previously. Therefore, during each membership change, a *new* group key must be distributed and all subsequent communication must use this new key. This is the process of *group re-keying*: establishing a new group key upon a membership change in the secure multicast group. Note that depending on the requirements of the application, it may or may not be necessary to re-key the group when a new member joins; but it is almost always necessary to re-key the group when a member leaves. For large groups, the overhead of the re-keying can be reduced (at the cost of reduced security) by batching the re-key operations. Thus, re-keying schemes designed for large groups must be efficient when handling bulk simultaneous changes to the group membership.

The simplest solution for re-keying involves a pair-wise secure exchange of the group key between a central key server and each group member [10]. Unfortunately, this scheme incurs a $O(N)$ overhead, where N is the number of group members, and is not viable for large groups. A particularly elegant protocol using hierarchical "key graphs" was introduced in [17]. This is the first protocol that describes a scheme that incurs sub-linear overhead for single membership changes to the group. In [7], a different scheme using boolean minimization techniques is described that is efficient for bulk membership changes. Both these schemes reduce the overhead for the group re-keying operation for single membership change to $O(\log N)$. If more information is known about group dynamics, then it is possible to do better. MARKS [4] is a scheme that assumes that the duration over which a member stays attached to the group is known at the time the member joins. Using this information a constant overhead solution is presented in [4]. In this paper, we present an (amortized) constant processing, message, and storage overhead solution for the general problem when the membership durations are not known; to the best of our knowledge, ours is the first scheme with a provable constant bound. Further, we show that our scheme can handle $O(N)$ simultaneous changes to the group membership in $O(\log N)$ processing, and bandwidth complexity; this is a significant improvement on the previously known $O(N)$ bounds [7]. Obviously, the reduction of re-keying costs for single change from $O(\log N)$ to $O(1)$ is not significant unless the size of the group is very large. In simulations, our re-keying scheme performs better than previous schemes for single group changes. However, for bulk group changes, our algorithm outperforms all previously known schemes by *orders of magnitude* in terms of bandwidth usage, processing costs and storage requirements.

This paper has two main contributions:

- We describe the an efficient re-keying algorithm for implementing group security over IP multicast. Our analysis shows that this scheme has constant overhead for a single group re-key even when the group dynamics are not known *a-priori*. Further, we show that the overhead for bulk simultaneous changes is logarithmic in the number of group members. Both these results improve on previously known bounds.
- We present detailed simulation of our own scheme, and also of previously published schemes [17], [7]. Compared to previously published work, our simulation results better measure the per router packet and bandwidth overheads inherent in implementing secure group communication schemes over IP multicast.

We also describe an algorithm based on IP multicast for creating bounded-size non-overlapping clusters. Such clustering is potentially useful beyond secure multicast; however, due to space restrictions, we do not explore this topic further in this paper.

In the next section, we describe existing approaches for key distribution for secure multicast. In Section 3, we describe our multicast key distribution scheme. In Section 4, we describe the underlying clustering algorithm required to implement our re-keying scheme. In Section 5, we present simulation results comparing our scheme versus existing approaches and conclude in Section 6.

2. Existing Secure Multicast Approaches

Group Key Management Protocol (GKMP) [10] is a simple group management protocol in which a *Group Key Controller* is responsible for generating group keys. In GKMP, static keys —pairwise shared between the *Group Key Controller* and each group member— are used to establish a group key. The Scalable Multicast Key Distribution (SMKD) [1] works in conjunction with the Core Based Tree (CBT) [2] multicast protocol to securely distribute the multicast group key. SMKD requires explicit router support, and does not scalably solve the problem of group re-keying.

In Iolus [13], the scalability of re-keying is handled by dividing the secure multicast group into multiple sub-groups. Security in each sub-group is managed by a Group Security Agent (GSA). The GSAs (and by consequence, the sub-groups) are *statically configured* and located in different parts of the Internet. Since Iolus does not define size bounds of subgroups, it is difficult to provide analytic bounds on Iolus' performance.

As mentioned in Section 1, the MARKS [4] scheme defines a constant overhead key distribution protocol. More precisely, members in MARKS incur a one time cost which depends on the length of the time they stay in the group. MARKS is based upon the premise that many applications, e.g. pre-paid or subscription pay-TV or pay-per-view, do not (or rarely) require premature eviction. Thus, the protocol assumes that the duration over which a member stays in the group is known when the member joins. For single changes to the group, our scheme provides better performance bounds without the known *a-priori* membership duration requirement.

The two protocols that are of most interest to us are the Key Graphs scheme by Wong et al [17], and the Boolean Minimization scheme by Chang et al [7]. Both these protocols and our protocol solve the re-keying problem under the same assumptions (unlike MARKS).

The Key Graphs scheme is the first secure multicast protocol that incurs sub-linear re-keying cost for single membership change. It uses a tree hierarchy *of keys* distributed between different sets of members. Different re-keying —key-, user-, and group-oriented— schemes are described, each with different processing, and message overheads. We are also aware of two extensions to the Key Graphs scheme: the scheme in [6] uses input doubling functions to reduce number of re-keying messages in half, and the scheme in [12] describe how to effectively re-key during bulk membership changes. In our simulations, we have implemented the protocols described in [12]. The Boolean Minimization technique is another scheme that uses a virtual hierarchy of keys. It handles bulk membership changes to the secure multicast group more scalably than the Key Graphs scheme.

3. Secure Multicast using Clustering

In this section, we present our secure key distribution algorithm. We assume a member clustering protocol that maps multicast group members to clusters with the following properties: *Each cluster has between k and $2k-1$ members, for some fixed k, and consist of connected sets of tree members. Cluster topologies are non-overlapping, and no two clusters share a member.* The actual clustering protocol we describe in Section 4 does not ensure zero overlap, but instead guarantees that two clusters share no more than one member. This is an artifact of pathological configurations of multicast trees for which it is not possible to maintain the both the size bound and the zero overlap condition. Even this weaker condition, however, is enough to guarantee the clustering properties as required in our analysis of the re-keying algorithm. (We do require that the maximum degree of the multicast delivery tree be independent of the group size).

3.1. Member Hierarchy for Key Distribution

Our key distribution scheme creates a member hierarchy as shown in the leftmost panel of Figure 1. A "layer" comprises of a set of members of the secure multicast group in the same level of the hierarchy. Layers are numbered sequentially with the lowest layer of the hierarchy being layer zero (denoted by L_0). An instance of the clustering protocol is executed at each layer of the hierarchy to create a set of clusters, and all members of the secure multicast group are part of the lowest layer (L_0). The cluster leaders of all the clusters in layer L_i join layer L_{i+1}. For example, consider the arrangement of members in the initial configuration (Panel 0) of Figure 1. All ten members A–J are part of layer L_0. The clustering protocol has partitioned L_0 into three clusters: [*ABC*], [*DEFJ*], and [*GHI*][1]. The cluster leaders, C, E and H join layer L_1. Another instance of the clustering protocol executes at layer L_1 to create the single cluster [*CEH*]. The leader, H, of the layer L_1 cluster joins layer L_2 — the highest layer in this example. The procedure terminates when there is only a single member in any layer.

When a new member joins any layer, the clustering protocol places it into one of the clusters in that layer. Occasionally, arrival of a new member or the departure of an existing member from a layer can split or merge clusters. This decision is part of the clustering protocol.

Layer Keys and Cluster Keys. A secret *layer key* is associated with each layer of the hierarchy. A group member possesses a layer key for a specific layer if and only if it is a member of a cluster in that layer. Layer keys are generated, on-demand, by a *key server* whenever a new member joins or an existing member leaves any layer. A secret *cluster key* is associated with each cluster. Once again, a group member possesses a cluster key for a specific cluster if and only if it is a member of that cluster. The leader of each cluster is responsible for generating the cluster key for that cluster. Finally, in all clusters, a pair-wise key is shared

[1] We use the notation [*XY...Z*] to refer to a cluster with members $X, Y, \ldots, Z$.

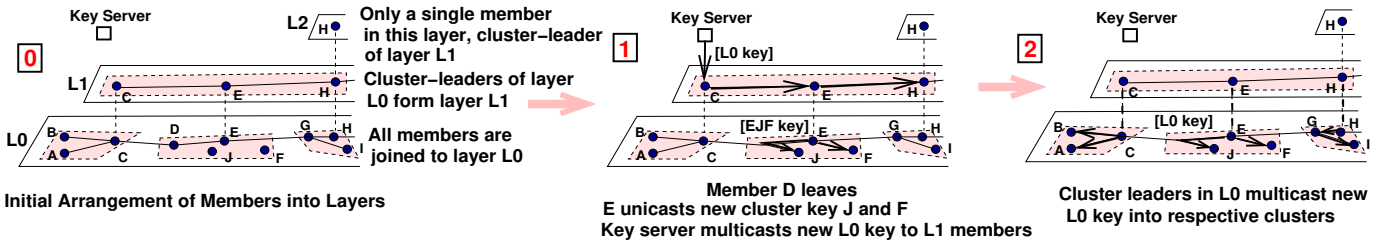

Fig. 1. Key distribution on a three layer hierarchy of members on the multicast delivery tree.

between the cluster-leader and each cluster member. Since all members belong to L_0, the key for L_0 is used as a shared key for secure communication.

3.2. Key Distribution Protocol

The key distribution protocol ensures that *the layer key of each layer is only available to members joined to that layer.* Therefore, whenever a member leaves (or joins) a layer, a new layer key is required for that layer. This ensures that the layer key of layer L_0 (which is the group key for the entire secure multicast group) is available only to members of L_0, i.e. all and only the current members of the multicast group. We use three examples to illustrate how our protocol efficiently changes layer keys and maintains security guarantees. For these examples, we assume that the cluster sizes must be bounded between 3 and 5.

Example I: Member departure In Figure 1, we first consider the case that member D leaves the secure multicast group. Since D belongs only to L_0, only the L_0 layer key needs to be changed. The following are the re-keying operations required :

1. A new L_0 layer key request is made by E, the cluster leader of [*DEFJ*][2].Simultaneously, E sets up a new cluster key by pair-wise communication with each of the remaining members of this cluster (in this case F and J), as shown in Panel 1.
2. The key server generates the new L_0 layer key, and multicasts the new L_0 layer key to all members in the immediate higher layer, i.e. L_1, encrypted by the current L_1 layer key (Panel 1).
3. Upon receiving the new L_0 layer key, the members of L_1 (C, E and H) extract the new L_0 key, and multicast it to the other members of their clusters in L_0, encrypted by the respective current cluster keys. Note that when member E transmits the new L_0 layer key in its L_0 cluster (now comprising of E, F and J), it uses the new cluster key that it had set up thus ensuring D cannot decrypt the new layer key. *The non-overlapping nature of the clusters ensure that the cluster multicasts occur in parallel and traverse disjoint parts of the delivery tree.*

Member Join A joining member is assigned to a L_0 cluster by the clustering protocol at layer L_0. The cluster leader in this cluster generates and distributes a new cluster key. Finally, the new L_0 layer key is distributed, as explained steps 2 and 3 in the previous example.

Example II: Cluster Leader Departure In our next example, we refer to Figure 2, and consider the case when E, a cluster leader in L_0 and a member of both L_0 and L_1, leaves the original multicast group. The re-keying operations proceed as follows:

1. A remaining member (D in this example) is chosen as the new cluster leader of the L_0 cluster and it joins L_1. The two affected clusters [*DFJ*] in layer L_0 and [*CDH*] in layer L_1 require new cluster keys. As shown in Panel 3, these keys are established by the cluster leaders by secure pair-wise unicast communication.
2. New layer keys, for both layers L_0 and L_1, are requested by the cluster leader (H) of the highest affected cluster ([*CDH*]). The new L_1 key is unicast to other members of the L_1 cluster, [*CDH*], by its leader, H. The new L_0 key is multicast to layer L_1 encrypted using the new L_1 key. It is then multicast, using corresponding cluster keys, onto clusters [*ABC*], [*GHI*], and [*DJF*] by C, H, and D, respectively

Thus, whenever there is a change in membership in any specific layer L_j for $j > 0$, there is a corresponding change in all lower layers L_i, $0 \leq i < j$. Thus, in this example, H, which is the leader of the affected cluster in the highest layer, immediately requests a new layer key for L_1 and all lower layers.

Example III: Cluster Reconfiguration As a final example, we consider the case, when member F leaves the group from the configuration in Figure 2, Panel 3 (member E has already left). In this case, the DFJ cluster in layer L_0 shrinks to two members (D and J), violating size lower bound of 3. As a consequence, the clustering protocol merges the clusters DJ and ABC to create a cluster within the required size bound. Since, D is no longer a leader of a L_0 cluster, it must be removed from layer L_1. Both layers L_0 and L_1 are rekeyed as in the previous example.

3.3. Complexity Analysis

The formal protocol specification and the complexity proofs for our algorithm can be found in [3]. We show that the processing costs of our scheme for single membership change to the group and the number of keys stored at each member is of constant order. Leveraging the non-overlapping property of the clusters, we show that the communication cost per link on the multicast delivery tree is also constant for a single membership change. More importantly, when we batch process multiple leaves (or equivalently, there are multiple simulataneous leaves in the group), the processing cost at the key server and the messaging overheads have logarithmic bounds, which is a significant improvement over previously known bounds. We summarize our results and previously known results in Table I.

[2] If E leaves the group at the same time as D, then E's departure would cause H, the cluster leader of cluster [*CEH*] in L_1, to initiate new layer key requests for both layers L_0 and L_1.

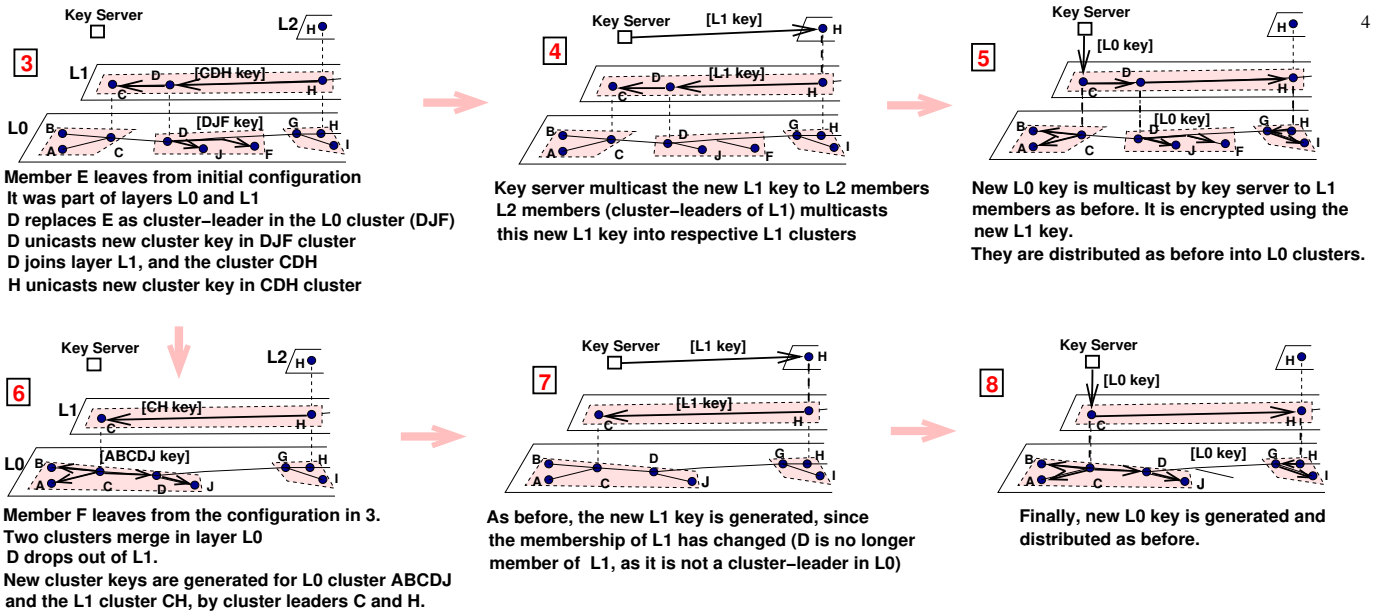

Fig. 2. Examples illustrating the key distribution scheme.

Scheme	Storage		Processing (single change)		Processing ($O(N)$ change)		Net. Load (Bytes/router)	
	Member	Key Server	Member	Key Server	Member	Key Server	Single change	$O(N)$ change
GKMP	2	$N+1$	1	N	$O(1)$	$O(N)$	$O(N)$	$O(N)$
Key Graphs	$\log_d N+1$	$Nd/(d-1)$	≤ 2	$d(\log_d N-1)$	$O(\log N)$	$O(N)$	$O(d\log N)$	$O(N)$
Bool. Min.	$\log_2 N+1$	$2\log_2 N+1$	1	$\log_2 N$	$O(1)$	$O(N)$	$O(\log N)$	$O(N)$
Spatial Clustering	≤ 4	$\log_k N$	≤ 2	≤ 2	$O(1)$	$O(\log N)$	$O(1)$	$O(\log N)$

TABLE I Average costs for different secure multicast key distribution schemes. For $O(N)$, i.e. bulk, changes to the group membership the overhead costs are typically maximized when $N/2$ members simultaneously leave the group.

4. Spatial Clustering

In this section, we outline an algorithm to partition the members of a multicast group into fixed size, (mostly) non-overlapping clusters, as required by the re-keying algorithm. The input to the clustering algorithm is a *member overlay tree* which contains only the multicast group members as nodes. As members join the multicast group, we use a *member discovery protocol* to establish a parent for each new member in the member overlay tree. We describe the member discovery protocol next and the clustering protocol in Section 4.2.

4.1. Member Discovery Protocol

The member discovery protocol takes a multicast topology as input and outputs a member overlay tree. The member discovery protocol defines parent-child relationships among the different members of the multicast tree. This is the only component that is inherently tied to the network layer multicast scheme being used. Network layer multicast schemes create data delivery trees, which are broadly classified to be either source-based (DVMRP [16]) or shared (CBT [2]) trees, each of which can be unidirectional (PIM-SM [8]) or bi-directional (CBT). We have defined different member discovery protocols tailored for each of these different network layer multicast schemes. In this paper, we focus on a network layer multicast scheme that creates shared bi-directional trees (e.g. Core Based Tree protocol [2]) and only describe the appropriate member discovery protocol. This member discovery protocol uses mechanisms similar to the low overhead technique of fault isolation in multicast trees [14].

Let $d(u,v)$ denote the distance, in router hops, between the members x and y along the multicast delivery with source S. A member y is considered to be a parent of member x, if and only if the following two conditions hold:

C1: $d(S,y) \leq d(S,x)$. This condition ensures that the parent is closer to the source than the child.

C2: $\forall\ z$ that satisfy **C1**, $d(y,x) \leq d(z,x)$. This condition chooses the closest member that satisfies condition **C1**.

The protocol uses two periodic messages: the root S periodically multicasts a heartbeat packet to all the members of the group, from which each member infers their distance to S. Periodically each member, x, multicasts a TTL-scoped heartbeat message to parent and all of its children on the overlay tree. This message carries the tuple $\langle d(S,x), P(x)\rangle$, where $P(x)$ denotes x's parent in the overlay tree.

We explain the tree construction using an example: Consider the network in Figure 3. In Panel 0, *E* sends out a message with TTL five to reach its parent B. Assume a new member *C* joins the multicast group (as shown in Panel 1). Since *C* is part of the multicast group, the TTL-scoped message from *B* reaches *C*. Node *C* is able to infer the multicast distance between *B* and *C* and hence, using the two specified rules, concludes that *B* is its parent. If, however, the original messages from *B* does not reach *C*, then after a timeout, *C* initiates an Expanding Ring Search to locate a parent. Upon receiving a query from *C*, *B* updates its TTL-scope value such that its next heartbeat reaches *C*.

Finally, when *C* sends its periodic heartbeat scoped to reach *B* (Panel 2), it also reaches *E*. From condition **C1**, *E* realizes that *C*

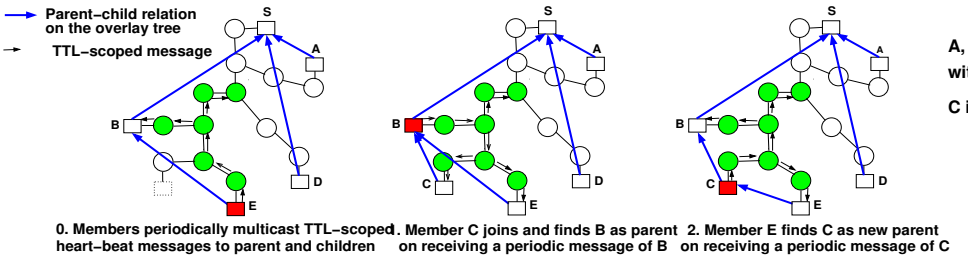

Fig. 3. Member discovery protocol example

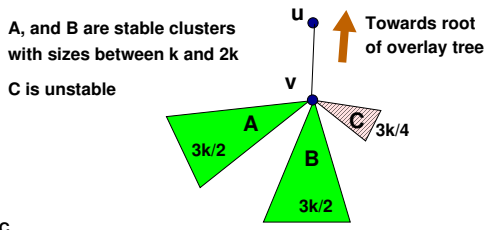

Fig. 4. Stable clusters and unstable subtrees.

is its new parent on the overlay tree and adjust its TTL-scoping accordingly. *B* stops getting heartbeats from *E* and concludes that *E* is no longer its child. Note that even if the TTL-scoped message from *C* did not reach *E*, the heartbeat message from *E*, scoped to reach its current parent *B*, is guaranteed to reach *C*. *C* would realize that it is a better candidate to be *E*'s parent and would adjust the TTL-scope of its heartbeat to reach *E*.

4.2. Clustering Protocol

The clustering protocol takes an integer k and a member overlay tree as input, and outputs clusters which are (mostly) non-overlapping, connected subsets of the tree, each between size k and $2k$. To create the clusters, the tree is logically traversed from the leaves, upwards to the root. In this traversal, whenever a set of members that fall within the size bounds is detected, they are grouped into a cluster. These members are considered pruned from the overlay tree for the remaining traversal. When this procedure terminates, it is possible that a single cluster, located at the root of the overlay tree, may have size less than k. Additionally, this protocol also guarantees that two clusters share no more than one member.

Protocol Description

We refer to clusters of size between k and $2k$ as *stable* clusters. Clusters of size less than k or greater than $2k$ may occur in transience: we call these *unstable* clusters. In figure 4, A and *B* are stable clusters rooted at v.

Let τ_v denote the subtree, rooted at some node v which cannot be joined to any cluster rooted at v (doing so would render these clusters unstable). This subtree, which we call the *unstable subtree*, has to be joined to a cluster that is rooted at a node upstream of node v. In Figure 4, $\tau_v = C$. When the protocol stabilizes, *C* would be part of a cluster rooted at a node upstream of v or be part of the single unstable cluster rooted at the root of the overlay tree.

The clustering protocol proceeds as follows:

- Initially when a member u joins the multicast group, it creates an unstable cluster, comprising only of itself. This cluster is also an unstable subtree, i.e. $\tau_u = \{u\}$.
- Each member u periodically sends a message to its parent containing the value $|\tau_u|$.
- The periodic message from child v to parent u is either a notification of a new unstable subtree rooted at v or of an existing unstable subtree rooted at v.

If τ_v is an previously known subtree, then it part of some existing cluster (or the unstable subtree) rooted at u. In this case, u checks to see if the size of τ_v has changed. If the size has changed sufficiently, u may have to split or merge a cluster that τ_v is part of. If τ_v is part of the unstable subtree, u may now be able to create a new stable cluster.

If the message is for previously unknown subtree, this new subtree is added to the unstable subtree rooted at u. Node u tries to merge the its new upstream cluster with its existing clusters. This procedure may cause a new stable cluster, rooted at u to be formed. All subtrees that cannot be put into any cluster form the new unstable subtree rooted at u.

```
Procedure : MERGESUBTREES(u, STRootList, k)
TempClusters ← ⊥; ThisCluster ← ⊥
for v ∈ STRootList
    ThisCluster ← ThisCluster ∪ T(v)
    if |ThisCluster| ≥ k − 1
        Add {u} to ThisCluster
        Add {ThisCluster} to TempClusters
        ThisCluster ← ⊥
if ThisCluster ≠ ⊥
    τ_u ← ThisCluster
return TempClusters
```

Fig. 5. Procedure MERGESUBTREES, called by Proc. PROCESSCHILDMESSAGE, listed in Figure 6.

We list the exact procedure for handling child messages in Figures 5, 6, and illustrate the operation of the clustering protocol with the example shown in Figure 7.

- Initially, the overlay tree has a cluster A rooted at the member v. Member v has no unstable subtree, and sends $|\tau_v| = 0$ to its parent u. Member u has an unstable subtree, *B*, which is part of a cluster rooted upstream from u.
- At a later time (Panel 1), the cluster A reduces below size k, making it unstable and is advertised by v as an unstable subtree. As a consequence, at u, $|\tau_u| = 3k/4 + k/2 \geq k$. The procedure MERGESUBTREES is called on the two subtrees A and *B* to create one single cluster. No unstable cluster is created rooted at u. So τ_u becomes empty.
- Next (as shown in Panel 2), a new member w joins the overlay tree. The member discovery protocol locates it between u and v but there is no change in the clusters.
- Eventually (see Panel 3), an entire subtree *C* of size $k/2$ joins w. This causes $|\tau_w|$ to increase beyond k and leads to the creation of a single cluster including subtrees A and *C*. The new τ_w becomes empty, and the subtree *B* again becomes a unstable subtree at u.

5. SIMULATION EXPERIMENTS

In this section, we present simulation results to precisely quantify and compare the actual overheads for the different schemes.

Procedure: PROCESSCHILDMESSAGE($u, v, |\tau_v|_{new}$)
$C_u \leftarrow \perp$; $\Delta_v \leftarrow |\tau_v|_{new} - |\tau_v|_{old}$
if v already belongs to some cluster C rooted at u
  Update cluster size of C to be $|C| + \Delta_v$
  if $|C| < k$ or $|C| \geq 2k$ { *C is disbanded* }
    $C_u \leftarrow \{w | w \in Children(u) \wedge w \in (C \cup \tau_u)\}$
else { *v was not part of any cluster rooted at u before, but may have been part of* τ_u *before* }
  { *Add* τ_v *to the unstable subtree,* τ_u *at u* }
  Update size of τ_u to be $|\tau_u| + \Delta_v$
  if $|\tau_u| \geq k$
    $C_u \leftarrow \{w | w \in Children(u) \wedge w \in \tau_u\}$
  else
    Merge τ_u with an existing cluster if possible
if $C_u \neq \perp$
New Clusters rooted at $v \leftarrow$ MERGESUBTREES(u, C_u, k)

Fig. 6. Procedure PROCESSCHILDMESSAGE. C_u is a list of u's children s.t. the unstable subtrees rooted at these children need to be merged to create new clusters at u. Δ_v is the change in the subtree size between the previous message from child v and this message.

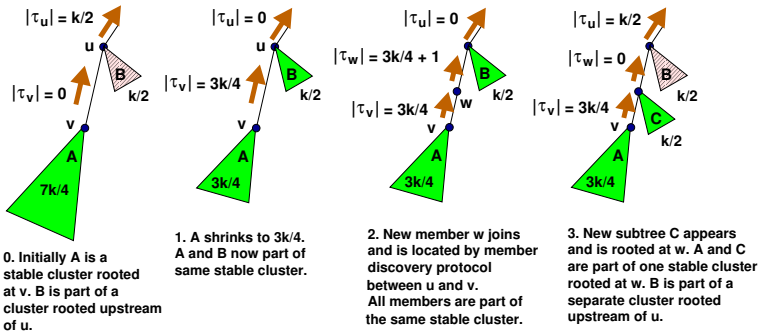

Fig. 7. Clustering protocol example

5.1. Experimental Setup

We experimented the key distribution performance of the different schemes on a large Internet map obtained by the SCAN project (See http://www.isi.edu/scan for details). This map, created using the Mercator [9] tool, contains about $280,000$ IP routers discovered using traces on the Internet. About 50% of all the routers in the map were edge routers, to which we attached between $10,000$ and $500,000$ hosts uniformly at random for different experiments.

We have simulated network infrastructures that do and do not support *directed multicast*. Directed multicast allows a sender multicast a packet to individual subtree(s) rooted at a specific router on the multicast delivery tree. This is not currently a part of the IP multicast standard, but is extremely useful for many network services, e.g. NAK suppression for reliable multicast. It has been proposed in research, e.g. AIM [11], and is currently being considered by the IETF as part of the PGM [15], and GRA [5] efforts. In our experiments, many re-keying schemes show marked performance improvements when implemented over a directed multicast capable network.

In the absence of directed multicast, the same effect can the achieved by using a different multicast address for each subset of nodes that have to be addressed. For our scheme, which requires addressing clusters individually, and for some key graph schemes, using a different address for each addressable subgroup is not viable since the number of multicast addresses required would be on the order of the number of receivers. Instead, we use TTL-scoping to limit packets to a certain part of the multicast tree. The network load for using such *scoped multicast* is often significantly higher than pure directed multicast. We also present results from experiments in which we use TTL-scoping over a fixed number (> 1) of multicast addresses.

5.1.1 Key Graphs and Boolean Minimization

We have implemented both the Key Graph and Boolean minimization schemes along with our own scheme. The key graphs scheme described in [17] proposes three different re-keying techniques: user-, key-, and group-oriented re-keying. The bandwidth requirements of the user- and key-oriented re-keying are of the same order; therefore, we present results from key-oriented and group-oriented re-keying only. When directed multicast is available, key-oriented re-keying has the lowest overhead, while group-oriented re-keying has lowest overhead when scoped multicast has to be used. In our simulations, we use key oriented re-keying for the directed multicast scenario and the group oriented re-keying scheme for scoped multicast. For all implementations of the key graphs scheme, we used 4-ary key tree graphs, as was proved to be optimal in [17].

Along with the different re-keying strategies, we implemented two variants of the key graph algorithm, which we refer to in the results as *KG-sequential* and *KG-spatial*. These two schemes differ in the way the unique member identifier —which defines the position of a member in the key tree— is assigned to each group member. For both schemes, members join the multicast tree in a random sequence.

In the *KG-sequential* scheme, members are assigned sequentially increasing identifiers in the order they join. In the *KG-spatial* scheme, members are not assigned identifiers according to their join sequence. Instead, we assign the identifiers in sequence via a post-order traversal of the multicast topology of all the members. The identifier assignment of the *KG-spatial* scheme ensures that members that share keys are close to each other on the multicast tree. However, in order to ensure nearness on the tree, identifiers have to be reassigned as members join and leave the group: this process accrues a cost linear in the number of group members. In our performance comparison in Section 5.3, we *ignore* this cost. However, the performance of the *KG-spatial* variant is significantly better than *KG-sequential* and any real implementation of Key Graphs on a large topology must address the identifier assignment issue[3]. For bulk simultaneous to the key graph, we implemented the improved batch update algorithm described in [12].

For the boolean minimization scheme we implemented the key distribution scheme described in [7]. We used the publicly available logic minimization tool, *Espresso*[4] to determine the neces-

[3] It should be noted that our assignments of identifiers to members does not optimally solve the assignment problem; unfortunately, we found that the problem is NP-complete for all key trees with tree degree greater than two.

[4] See http://www-cad.eecs.berkeley.edu/Software/software.html

sary boolean reductions. Since the key distribution technique in the boolean minimization scheme encrypts all the necessary keys to be updated and multicasts them in a single message, we report the network load only for scoped multicast.

5.2. Experimental Methodology

For each experiment:

- We generated a random set of group members attached to the leaf routers of the Mercator Internet map;
- We then create the multicast tree, using the CBT protocol [2].
- For our scheme, we compute the member overlay tree and the member clusters using the the protocols described in Section 4. We chose cluster sizes between 8 and 15.
- We implement the key distribution protocol for our scheme, Key Graphs, and the Boolean Minimization on the same set of members.
- Next we choose, uniformly at random, a set of members to leave the multicast group simultaneously and record the storage, processing, message, and byte cost overheads at each node and each link of the tree.

In Section 5.3, we will present results as we vary two parameters: the group size and the number of members that simultaneously leave the group. For each parameter, we repeated each experiment 100 times, each with a randomly chosen set of departing receivers, and obtained 95% confidence intervals. In all cases, our confidence intervals were extremely tight and we do not report them in the results.

In our results, we report the following metrics:

- *Key-normalized byte count*: This is the network overhead for re-keying at a single router assuming unit (1 byte) key size. The actual byte overhead can be obtained by simply scaling the key-normalized byte count by the key size, and accounting for packet headers, etc. This metric is a measure of the total bandwidth requirements of a scheme.
- *Packet load*: This is a count of the number of packets processed by the routers on the multicast tree. To compute the packet load, we assume a key size of 512 bits, and the maximum IP packet size of 576 bytes.
- *Storage and Processing Overhead*: These numbers refer to the number of keys stored at each node and the number of cryptographic operations at each node. These numbers are independent of the particulars of the topology.

5.3. Simulation Results

We simulated the various key distribution schemes over multiple topologies and different network configurations. We begin with the results for the case when the underlying network is capable of directed multicast.

5.3.1 Directed multicast

In Table II we present the results for two different Key Graph implementations and compare them to our scheme. (Recall that since Boolean Minimization sends all messages to the entire multicast group, its performance is equivalent under directed and scoped multicast. We defer results for Boolean Minimization till the next section when we consider scoped multicast.) For each scheme, we have tabulated the average byte overhead at each router (assuming one byte keys) when a single member leaves and when member leaves are batch processed after 1% of the members leave the group. We analyze the actual number of bytes and IP packets in Section 5.3.3, and other batch sizes in Section 5.3.2.

It is clear from Table II that for a single leave, both the *KG-spatial* and our algorithm perform on par (and that they both have lower costs than the *KG-sequential* scheme). However, as members leave simultaneously, or if number of member departures are processed in batch (e.g. shown by the 1%-leave results), our clustering-based scheme significantly outperforms both Key Graph implementations. Finally, we note that our *KG-spatial* variant of the Key Graph scheme outperforms the originally published scheme by a factor of $2.5 - 3$. (Obviously, this is without accounting for the member–identifier assignment overhead of *KG-spatial* scheme.)

5.3.2 Scoped multicast

In Table III we compare the key-normalized byte load for different re-keying schemes using when TTL-scoped multicast is the only primitive available from the network. Group-oriented re-keying for Key Graphs is optimally suited for scoped multicast, and the member assignment issue is not relevant (both *KG-sequential* and *KG-spatial* have identical performance).

We repeated the scoped multicast experiments with different number of multicast addresses for the spatial clustering scheme. In Table III, *Spatial-i* indicates that i different multicast addresses have been used by the spatial clusters for intra-cluster communication. We use a simple decentralized address assignment scheme in which each cluster picks one multicast address (among the i available) at random, independent of each other [5]. As is evident in Table III, for a single leave, Spatial-1 (our scheme using only a single multicast address) performs far worse than all other schemes. This is because even with TTL-scoping traffic local to a cluster "spills over" to a large part of the multicast tree. As more addresses are used, the TTL-scoping becomes more effective and the spill over effect is effectively mitigated. For our scheme, the availability of directed multicast represents the best possible scenario since it effectively provides logical addressing for individual clusters. We have included the costs under directed multicast as a lower bound.

There are two conclusions we can draw from Table III:

- Using a small number of multicast groups, our scheme can performs on par or better than existing schemes for single member departures.
- Our scheme has much lower overhead than all existing schemes for batched updates to the group, upto 3 orders of magnitude better when the group membership changes is of order N (shown by the 1% set of results in the table).

These conclusions lead to two questions:

- How many departures have to be processed in bulk before we significantly outperform existing approaches?
- How many multicast addresses do we need to get decent performance, especially for large group sizes?

[5] Given i addresses, the optimal assignment of addresses to clusters such that the extra traffic is minimized is also NP-complete.

Scheme	Single member leaves (varying group size)						1% of group leave (varying group size)					
	3000	6000	12000	24000	48000	96000	3000	6000	12000	24000	48000	96000
KG-sequential	4.9	5.6	5.0	6.0	5.3	6.3	23.2	32.8	36.3	49.5	57.1	76.8
KG-spatial	1.9	2.1	**1.6**	2.0	**1.5**	**1.8**	10.3	13.7	14.9	18.7	20.8	27.0
Spatial clustering	**1.6**	**1.6**	1.7	**1.7**	1.7	**1.8**	**3.2**	**3.3**	**3.4**	**3.4**	**3.5**	**3.6**

TABLE II Comparison of key normalized byte count per router on a directed multicast-capable network.

Scheme	Single member leaves (varying group size)						1% of group leave (varying group size)					
	3000	6000	12000	24000	48000	96000	3000	6000	12000	24000	48000	96000
Key graphs	22.2	23.9	26.8	28.5	31.0	32.4	394.2	792.7	1578.2	3092.7	6222.7	12609.6
Boolean minimization	11.0	12.3	13.5	14.2	15.0	16.2	53.5	94.8	169.9	302.6	567.3	1077.0
Spatial-1	162.5	125.7	121.1	117.5	130.0	117.7	296.4	221.4	190.8	191.2	198.1	208.1
Spatial-16	8.7	11.0	13.9	16.5	19.3	20.6	10.3	12.8	16.2	19.1	22.4	24.1
Spatial-24	6.3	8.1	10.5	12.1	14.4	15.3	8.2	10.3	12.5	14.7	17.1	18.5
Spatial-directed	1.6	1.6	1.7	1.7	1.7	1.8	3.2	3.3	3.4	3.4	3.5	3.6

TABLE III Comparison of normalized byte load per router for the different schemes using scoped multicast.

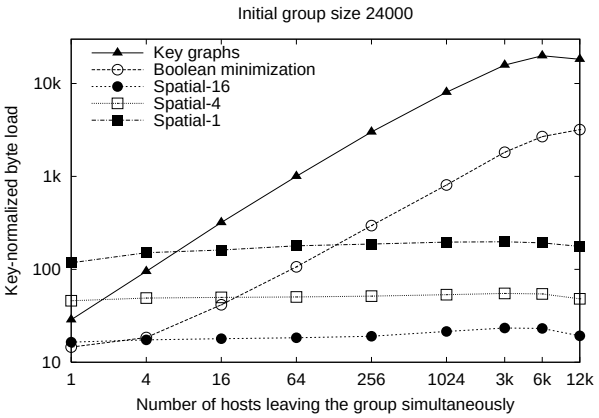

Fig. 8. Varying the number of simultaneously leaving members (Scoped multicast)

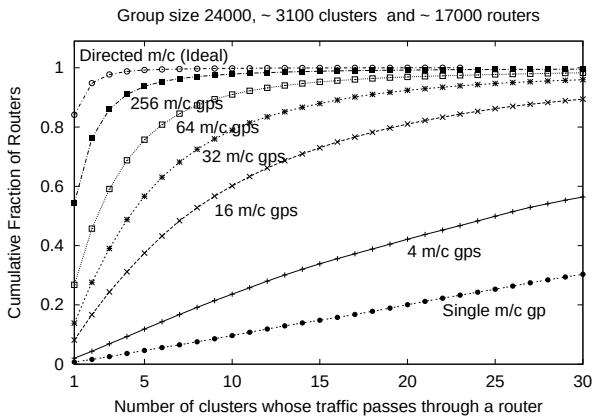

Fig. 9. Cumulative distribution of the routers that handle cluster traffic for different number of clusters

Scheme	A single member leaves		1% of group leaves		10% of group leaves		25% of group leaves	
	KBytes	Packets	KBytes	Packets	KBytes	Packets	KBytes	Packets
Key graphs	1.8	4	197.9	370	905.2	1689	1273.1	2376
Boolean minimization	**1.0**	**2**	12.2	37	100.2	187	184.3	344
Spatial-1	7.5	118	12.2	191	12.8	200	12.3	193
Spatial-16	**1.0**	17	**1.2**	**19**	**1.5**	**23**	**1.5**	**23**
Spatial-directed	0.1	2	0.2	4	0.5	8	0.5	8

TABLE IV Comparison for key-normalized byte and packet loads per router (Group size: 24000 initial members).

We addresses these two questions next.

Impact of batched updates Batched updates are likely to be used in most realistic scenarios, especially with large group sizes. In Figure 8 we present results from an experiment in which we varied the number of members that simultaneously depart the multicast group. For each re-keying scheme, the figure plots the key normalized byte overhead for the entire group (added over all the tree routers) as different numbers of members simultaneously leave a 24,000 member secure multicast group. The effectiveness of the $O(\log N)$ bulk update provided by our scheme is clear in the plot from the shape of the *Spatial-i* curves in the plot. In comparison, all existing schemes incur $O(N)$ cost and perform worse than even *Spatial-1* when more than 128 members are processed in bulk. Using 16 addresses is enough to ensure that our scheme outperforms existing schemes for all batched updates to the group and we are a factor of two better than the previously best known scheme if we batch only 16 departures for a 24,000 member group. Lastly, we note that our scheme performs a further order of magnitude better if directed multicast is available.

Using multiple multicast addresses It is clear from Table III that the performance of our scheme can be improved by using multiple multicast addresses. Unfortunately, it is difficult to optimally use a given set of addresses, and was not apparent how many addresses should ideally be used for a given group size. Fortunately, directed multicast provides bounds the performance of the scoped multicast implementations: the extra overhead of the scoped multicast implementations is precisely the "spill-over" traffic because of ineffective TTL-scoping.

In order to quantify the gains from using multiple addresses, we varied the number of addresses used and randomly assigned clusters to available addresses. We then noted, for each router in the multicast tree, the number of clusters for which the router carries any traffic. In the theoretically ideal case, for perfectly disjointed clusters, all routers should carry traffic from only a single cluster. (In comparison, in the very worst case, without TTL-scoping and if only a single address is available, all routers carry

Scheme	Number of Keys		Processing at members			Processing at key server		
	Member	Key server	Single leave	1% leaves	10% leaves	Single leave	1% leaves	10% leaves
Key graphs	9	32002	1.7	5.5	6.4	28.0	3095.3	14310.5
Boolean minimization	15	31	**1.0**	**1.0**	**1.0**	15.0	302.9	1583.5
Spatial clustering	**3**	**6**	1.2	1.5	2.4	**1.3**	**3.5**	**4.0**

TABLE V Comparison of storage and processing costs for the different schemes for a group of 24,000 initial members

traffic from every cluster!). Our results are shown in Figure 9: for different number of multicast groups, we plot the cumulative distribution of the routers for different number of clusters whose traffic pass through the routers. We see that when a single multicast address is used, more than 70% of the routers carry traffic for at least 30 different clusters. The best case is observed for directed multicast, where 95% of the routers carry traffic for at most 2 clusters. Even with only 32 addresses, the cluster overlap falls significantly (80% of the routers carry traffic 10 or less clusters). We conclude that for groups with tens of thousands of members, few addresses $(16 - 32)$ approximate most of the benefits of directed multicast, and are sufficient to better all existing schemes.

5.3.3 Packets, Processing and Storage

In Table IV, we present a comparison of both the byte and packet loads of the various re-keying scheme. For this experiment, we assumed the 576 bytes maximum IP packet sizes (536 bytes payload, and 512 bit key sizes). For a single member departure from a group of 24,000 initial members, the key server has to perform 28 encryptions (4-ary key tree of height 8) for the key graphs scheme, which translates to a message of size about 1.8 Kbytes (4 IP fragments). Similar computations show that 2 IP fragments are processed per router for the boolean minimization scheme. In contrast, *Spatial-1* requires more significant processing at each router, because of the high spill-over traffic. As expected, the number of packets is significantly reduced by using a small number of multicast addresses. Like in the key-normalized cost metric, our scheme outperforms existing approaches with respect to actual packet and byte count metrics. Depending on the level of batching and the number of addresses used, the gains from spatial clustering are quite dramatic, often using orders of magnitude less packets than previously known results.

In Table V, we show the key storage requirements and the processing cost at the key server and individual members for a group of 24,000 members. The processing cost is due to the crytographic operations when the group membership changes. While the number of keys at each member is low for all the schemes, the number of keys stored at the server is significantly lower for both boolean minimization and spatial clustering scheme. Our scheme leads to lower processing at the key server for single leaves. For batch updates, the processing at the key server is bounded by $O(\log N)$ for our scheme, which is a substantial improvement over the $O(N)$ costs for both Key Graph and Boolean Minimization schemes.

6. Conclusions

In this paper, we have presented a new algorithm for efficiently implementing secure group communications over IP multicast.

For all metrics, our scheme provides the best analytic bound, frequently improving on previously known results. For single group changes, our improvements reduce previously known logarithmic bounds to constants, and are probably only of theoretical interest. However, for bulk simultaneous group changes, our theoretical results for network load and processing cost at the key server are significant, since they reduce previously known linear bounds to logarithmic bounds.

Unlike existing approaches, our re-keying algorithm was designed to utilize the parallelism inherent in the multicast tree topology. Therefore, we expect our algorithms to perform extremely efficiently in practice. As shown by our extensive simulations on a large realistic topology, for large groups, the number of messages and encryptions required by our scheme is often orders of magnitude lower than existing approaches. Our experiments also show that directed multicast is an useful primitive for implementing many secure multicast schemes, including ours.

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