RANDOM SAMPLING OF SUPERSINGULAR ELLIPTIC CURVES (based on a joint work with N. Murru and F. Pintore)

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University of Trento, Department of Mathematics • April 6, 2022









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Defining supersingular elliptic curves.

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- Explain why the classic method is not suitable for cryptographic applications.
- Illustrate some alternative methods.

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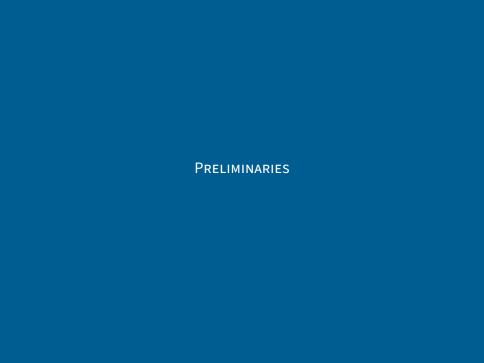
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ELLIPTIC CURVES

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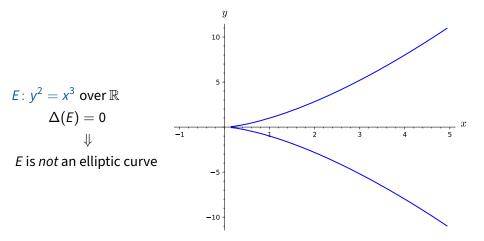
An *elliptic curve* over K is a projective curve that can be written, up to birational equivalence, as a cubic in $\mathbb{A}^2(K)$ in *Weierstrass form*

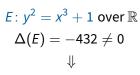
$$Y^2 = X^3 + AX + B$$
 with $A, B \in K$

having a base point at infinity O = [0:1:0] and such that the discriminant

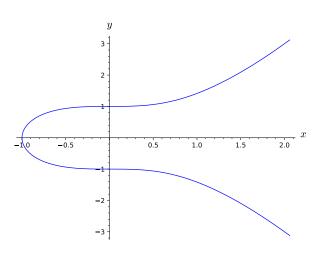
$$\Delta(E) = -16(4A^3 + 27B^2).$$

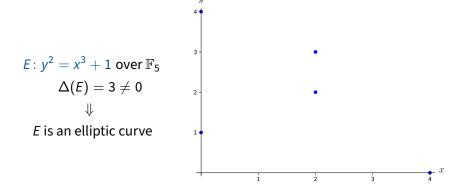
is not zero.

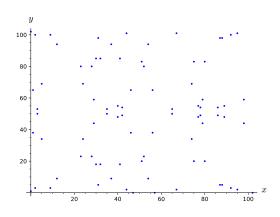




E is an elliptic curve

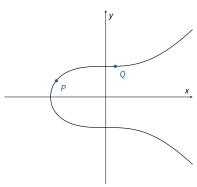






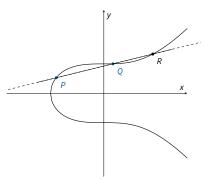
Any two points P, Q (not necessarily distinct) of an elliptic curve E can be added:

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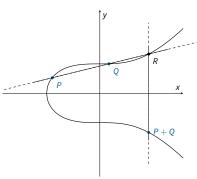
Any two points P, Q (not necessarily distinct) of an elliptic curve E can be added:

- Let P, Q be two points of E.
- Let R be the third intersection with E of the line through P and Q.



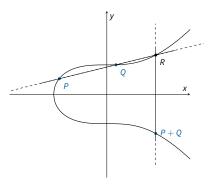
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- Let P, Q be two points of E.
- Let R be the third intersection with E of the line through P and Q.
- Define P + Q as the third intersection with E of the line through O and R.



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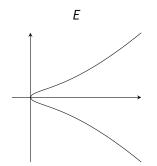
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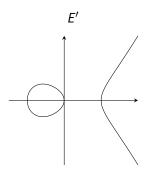


THEOREM

The points of E, together with the sum described above, form an abelian group.

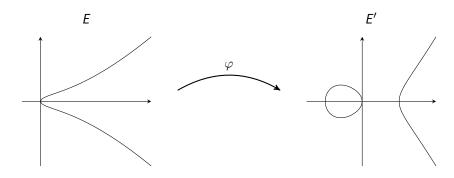
ISOGENIES





Let E and E' be two elliptic curves over K.

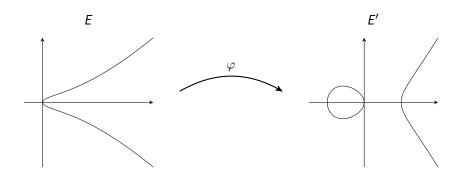
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THEOREM

Isogenies are group homomorphisms.

EXAMPLES

For any positive integer m, define

$$[m]P = \underbrace{P + P + \dots + P}_{m \text{ times}}$$
$$[-m]P = -[m]P,$$

and let [0] P be the zero isogeny. Then, the map

$$[m]: E \to E$$

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• If $K = \mathbb{F}_{p^r}$ for some positive integer r, then the map

$$\varphi \colon E \to E^{p}$$
$$(x,y) \mapsto (x^{p},y^{p})$$

is an isogeny. In particular, φ^r is called *Frobenius endomorphism*.

ISOGENIES WITH A GIVEN KERNEL

In general, for any finite subgroup G of E, there exists another curve E/G and an isogeny

$$\varphi \colon E \to E/G$$

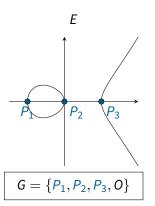
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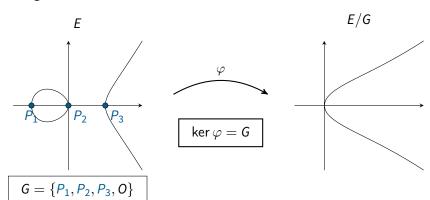


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What is the structure of End(E)?

THEOREM

 $\operatorname{End}(\mathit{E})$ is a torsion-free \mathbb{Z} -module. In particular, the map

$$[]: \mathbb{Z} \to \operatorname{End}(E)$$
$$m \mapsto [m]$$

is injective.

Therefore, $\operatorname{End}(E)$ always contains a copy of \mathbb{Z} .

COMPLEX MULTIPLICATION

Endomorphisms of the form [m], for $m \in \mathbb{Z}$, are called *trivial*.

Can elliptic curves over *K* have non-trivial endomorphisms?

If
$$char K = 0$$

For 'most of' the elliptic curves,

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If
$$K = \mathbb{F}_q$$

All elliptic curves have non-trivial endomorphisms: one of them is the Frobenius endomorphism

$$(x,y)\mapsto (x^q,y^q).$$

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An order in a finite-dimensional algebra A over $\mathbb Q$ is a subring that is also a $\mathbb Z$ -module of maximal rank.

B is a quaternion algebra over $\mathbb Q$ if there exist $i,j\in B$ such that 1,i,j,ij are a basis for B over $\mathbb Q$ and

$$i^2 = a,$$
 $j^2 = b,$ $ji = -ij$

for some $a, b \in \mathbb{Q}^*$.

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An elliptic curve E over \mathbb{F}_q is supersingular if the latter case occurs, i.e. if $\operatorname{End}(E)$ is non-commutative.



HARD PROBLEMS FOR SUPERSINGULAR ELLIPTIC CURVES

Let p be a large prime, and suppose that we are given two supersingular elliptic curves E, E'.

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The latter problem can be exploited in cryptography: an example is the CGL hash function (Charles, Lauter, and Goren 2009).

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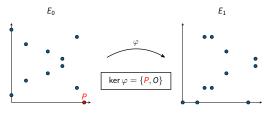
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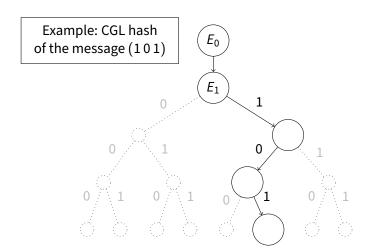
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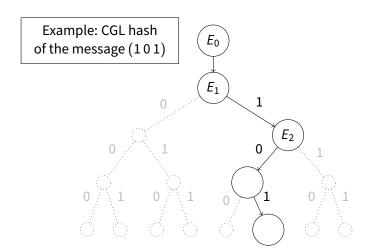
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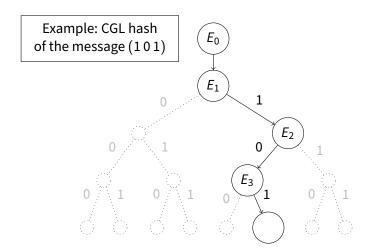
1. Compute the 3 isogenies whose respective kernels are the 3 order-2 subgroups of E_1 . One of these isogenies leads back to E_0 : we discard it. Label the other two with E_2^0 and E_2^1 .



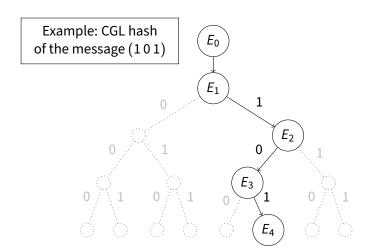
2. If the first bit of the message is 0, set $E_2 = E_2^0$ and find two vertices E_3^{00} and E_3^{01} like in the previous step. Else, if the first bit of m is 1, set $E_2 = E_2^1$ and find two new vertices E_3^{10} and E_3^{11} .



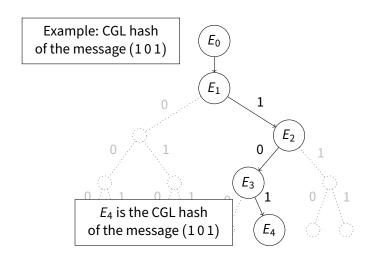
3. Similarly, choose E_{i+1} depending on the i-th bit of the message.



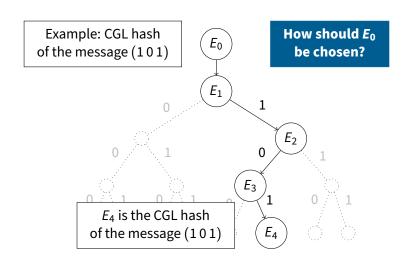
4. Output the hashed message $E_{n+1} = E_{n+1}^{b_1 b_2 \dots b_n}$, where b_i are the bits of the original message.



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CHOICE OF THE STARTING CURVE

To sum up: the CGL hash function consists in a 'walk'

$$E_0 \rightarrow E_1 \rightarrow \cdots \rightarrow E_{n+1}$$

on a graph whose vertices are supersingular EC, and whose edges are suitably chosen isogenies.

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THEOREM

$$E: y^2 = x^3 + 1$$
 is supersingular $\iff p \equiv 2 \mod 3$.

Naive solution: fix $p \equiv 2 \mod 3$ and set E_0 : $y^2 = x^3 + 1$.

The weakness of $y^2 = x^3 + 1$

However, setting E_0 : $y^2 = x^3 + 1$ as a starting point of the CGL function **compromises the collision-resistance** of the hash because

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- $\operatorname{End}(E_0)$ can be efficiently computed.
- (Wesolowski 2021) Given $\operatorname{End}(E_0)$ and E_{n+1} , one can efficiently compute a (new) message whose hash is E_{n+1} . A collision!

RANDOM WALKS FROM $y^2 = x^3 + 1$

A naive workaround: starting from $E: y^2 = x^3 + 1$, do a 'random walk' $E \to \cdots \to E'$ and set $\textbf{\textit{E}}_0 = \textbf{\textit{E}}'$:

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Cryptographic Supersingular Random Sampling (cSRS) problem

Find an algorithm Alg that, on input a large prime p, samples a uniformly random supersingular elliptic curve E over \mathbb{F}_p (or \mathbb{F}_{p^2}).

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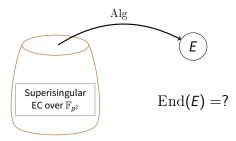
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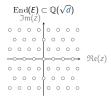


CM REDUCTION

THEOREM (DEURING 1941)

Fix a prime $p \geq 5$. Let E be an elliptic curve over a number field K, with $\operatorname{End}(E)$ isomorphic to an order $\mathcal O$ in an imaginary quadratic field $\mathbb Q(\sqrt{d})$...



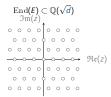


CM REDUCTION

THEOREM (DEURING 1941)

...Let $\mathfrak P$ be a prime of K over p, and suppose that E has a good reduction (i.e. the $\mathfrak P$ -adic valuation of $\Delta(E)$ equals 0) modulo $\mathfrak P$, which we denote by $\tilde E$...



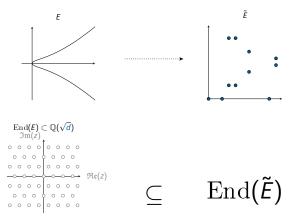


CM REDUCTION

THEOREM (DEURING 1941)

...Then

 \tilde{E} is supersingular \Leftrightarrow d is not a quadratic residue modulo p.



DEURING'S THEOREM AND CSRS PROBLEM

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Strategy to compute a supersingular EC over \mathbb{F}_p :

Compute a CM curve over a number field, and check if its reduction modulo *p* is supersingular.

j-INVARIANTS

Let $E: y^2 = x^3 + Ax + B$ be an elliptic curve over K. The j-invariant of E is

$$j(E) = -1728 \frac{(4A)^3}{\Delta(E)} = 6912 \frac{A^3}{4A^3 + 27B^2}.$$

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- Two elliptic curves over K are isomorphic if and only if they have the same j-invariant.
- Let $j_0 \in \overline{K}$. There exists an elliptic curve defined over $K(j_0)$ whose j-invariant is equal to j_0 .

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- Let j₀ ∈ K̄. There exists an elliptic curve defined over K(j₀) whose j-invariant is equal to j₀.

EXAMPLE

The curve $y^2 = x^3 + 1$ has j-invariant 0.

THEOREM

Let E be an elliptic curve over a number field K, and let $\mathcal{O} \subset \mathbb{Q}(\sqrt{d})$ be an imaginary quadratic order.

Then, $\operatorname{End}(E) \cong \mathcal{O}$ if and only if j(E) is a root of the Hilbert class polynomial $P_{\mathcal{O}}$.

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Then, $\operatorname{End}(E) \cong \mathcal{O}$ if and only if j(E) is a root of the Hilbert class polynomial $P_{\mathcal{O}}$.

We can skip the definition of $P_{\mathcal{O}}$ here... but we remark its surprising features:

P_O has integer coefficients.

THEOREM

Let E be an elliptic curve over a number field K, and let $\mathcal{O} \subset \mathbb{Q}(\sqrt{d})$ be an imaginary quadratic order.

Then, $\operatorname{End}(E) \cong \mathcal{O}$ if and only if j(E) is a root of the Hilbert class polynomial $P_{\mathcal{O}}$.

We can skip the definition of $P_{\mathcal{O}}$ here... but we remark its surprising features:

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Thus, supersingular j-invariants modulo p can be found as roots of $P_{\mathcal{O}}$ modulo p, for a suitably chosen \mathcal{O} . This is the core of **Bröker's** algorithm.

BRÖKER'S ALGORITHM

The following algorithm (Bröker 2009) finds a supersingular EC over \mathbb{F}_p in $\tilde{O}(\log p)$ time:

Algorithm 1: Bröker's algorithm

Input: A prime $p \ge 5$.

Output: A supersingular j-invariant $j \in \mathbb{F}_p$.

Set q = 3;

while
$$\left(rac{-q}{p}
ight)=1$$
 do

Assign q to the next prime equivalent to 3 modulo 4;

end

Compute the Hilbert class polynomial $P_{\mathcal{O}}$ relative to the quadratic order \mathcal{O} of discriminant -q;

Find a root $\alpha \in \mathbb{F}_p$ of $P_{\mathcal{O}}$ modulo p;

$$\mathsf{Set} \, j = \alpha.$$

BRÖKER'S METHOD: A SOLUTION FOR THE CSRS PROBLEM?

Let *E* be the superisingular EC over \mathbb{F}_p output by Bröker's algorithm.

Is End(E) hard to compute?

Bröker's method: A solution for the cSRS problem?

Let E be the superisingular EC over \mathbb{F}_{ρ} output by Bröker's algorithm.

Is End(E) hard to compute?

Unfortunately (Love and Boneh 2020), the answer is <u>negative!</u>

(Underlying reason: $\operatorname{End}(E)$ contains an order of small discriminant.)

EXHAUSTIVE SEARCH

It is natural to ask if the most obvious approach might solve the cSRS problem:

Sample a random $j \in \overline{\mathbb{F}_p}$, and check if it is supersingular.

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Sample a random $j \in \overline{\mathbb{F}_p}$, and check if it is supersingular.

However...

THEOREM

Fix a prime p. There exist O(p) supersingular j-invariants, and they all lie in \mathbb{F}_{p^2} .

The supersingular j-invariants over \mathbb{F}_p are $O(\sqrt{p})$.

Consequence: if p is large, it is extremely unlikely that a random element of \mathbb{F}_{p^2} (or \mathbb{F}_p) is a supersingular j-invariant.

HASSE INVARIANT

Consider a finite field \mathbb{F}_q of characteristic p and an elliptic curve $E: y^2 = x^3 + Ax + B$ over \mathbb{F}_q . Define the *Hasse invariant* of E:

$$A_p = \text{coefficient of } x^{p-1} \text{ in } (x^3 + Ax + B)^{(p-1)/2}.$$

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THEOREM

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 A_p can be seen as a polynomial in the variables A and B, whose roots are exactly the parameters of all supersingular elliptic curves over $\overline{\mathbb{F}_p}$.

IS THE HASSE INVARIANT USEFUL?

Problem

The degree of A_p is exponential in the size of p.

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Possible research directions

We can find arbitrarilty many roots of A_p using Bröker's method + random walks. We also know something more about the coefficients A_p ...



OTHER MODELS OF ELLIPTIC CURVES

Elliptic curves have various representations other than the Weierstrass model $y^2 = x^3 + Ax + B$.

Model	Affine equation	<i>j</i> -invariant	Equivalent Weierstrass model
Legendre	$y^2 = x(x-1)(x-\lambda)$	$2^{8}\frac{(\lambda^{2}-\lambda+1)^{3}}{\lambda^{2}(\lambda-1)^{2}}$	$\begin{cases} A = \frac{-\lambda^2 + \lambda - 1}{3} \\ B = \frac{-2\lambda^3 + 3\lambda^2 + 3\lambda - 2}{27} \end{cases}$
Montgomery	$B'y^2 = x^3 + A'x^2 + x$	$\frac{256(A'^2-3)^3}{A'^2-4}$	$\begin{cases} A = B'^{2} \left(1 - \frac{A'^{2}}{3} \right), \\ B = \frac{B'^{3}A'}{3} \left(\frac{2A'^{2}}{9} - 1 \right) \end{cases}$
Jacobi	$y^2 = \epsilon x^4 - 2\delta x^2 + 1$	$64\frac{(\delta^2+3\epsilon)^3}{\epsilon(\delta^2-\epsilon)^2}$	$\begin{cases} A = -4\epsilon - \frac{4}{3}\delta^2, \\ B = -\frac{16}{27}\delta(\delta^2 - 9\epsilon). \end{cases}$

GENERALISED HASSE INVARIANT

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Namely, consider a finite field \mathbb{F}_q of characteristic p and an elliptic curve $E \colon y^2 = f(x)$ over \mathbb{F}_q as in one of the above models. Define the *Hasse invariant* of E:

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THEOREM

Let E be an elliptic curve over \mathbb{F}_p or \mathbb{F}_{p^2} . Then E is supersingular if and only if $A_p=0$.

Computing A_p

For each model of elliptic curve, we explicitly constructed A_p . To ease notation, set m=(p-1)/2.

Model	A_p		
Weierstrass	$\sum_{i=\lceil \frac{p-1}{4} \rceil}^{\lfloor \frac{p-1}{3} \rfloor} {m \choose i} {m-i \choose 2m-3i} A^{2m-3i} B^{2i-m}$		
Legendre	$(-1)^m \sum_{i=0}^m \binom{m}{i}^2 \lambda^i$		
Montgomery	$\sum_{i=0}^{\left\lfloor \frac{m}{2} \right\rfloor} {m \choose i} {m-i \choose m-2i} A^{m-2i}$		
Jacobi	$\sum_{i=0}^{\left\lfloor \frac{m}{2} \right\rfloor} {m \choose i} {m-i \choose m-2i} \epsilon^{i} (-2\delta)^{m-2i}$		

DIVISION POLYNOMIALS

One can define a family of polynomials

$$\psi_m \in \mathbb{Z}[A, B, x, y],$$

called *divison polynomials* and indexed by $m=2,3,4,\ldots$, with the following property:

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$$\psi_m(A,B,x_0,y_0)=0$$
 \updownarrow $[m](x_0,y_0)=O$ on the curve $E\colon y^2=x^3+Ax+B$.

p-TORSION POINTS

THEOREM (DOLISKANI 2018)

Let $E: y^2 = x^3 + Ax + B$ be an elliptic curve over \mathbb{F}_{p^2} , and assume $j(E) \notin \{0, 1728\}$. Then E is supersingular if and only if $\psi_p^2(A, B, x_0, y_0) - 1 = 0$ for each $(x_0, y_0) \in E$.

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REMARK

The variable y can be eliminated from $\psi_p^2(A, B, x, y) - 1 = 0$, since we are working modulo the curve equation.

Computing
$$\psi_{
ho}^2(A,B,x,y)-1$$

Strategy to sample supersingular elliptic curves:

• compute $\psi_p^2 - 1$ as a polynomial in $\mathbb{F}_p[A, B, x]$;

Computing $\psi_p^2(A,B,x,y)-1$

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- compute $\psi_p^2 1$ as a polynomial in $\mathbb{F}_p[A, B, x]$;
- find values of A and B that annihilate ψ_p^2-1 : these are parameters of a supersingular elliptic curve.

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Further assumptions to diminish the computational cost:

- restrict the root finding to A, B ∈ F_p;
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- assume B = -1 A.

Still not enough!

SMALL-TORSION POINTS

Supersingular EC can be characterized in terms of small-degree division polynomial, if *p* has a special form.

THEOREM

Let $p = \prod_{i=1}^r \ell_i^{e_i} - 1$ be a prime such that

$$\prod_{i=1}^r \ell_i > 2\sqrt{p},$$

and let $E: y^2 = x^3 + Ax + B$ be an elliptic curve over \mathbb{F}_p . Then E is supersingular if and only if the division polynomial $\psi_{\ell_i}(A, B, x, y)$ has a root $(x_i, y_i) \in E(\mathbb{F}_p)$ for each $i \in \{1, \dots, r\}$.

A SYSTEM OF 'SMALL' DIVISION POLYNOMIALS

Consequence: any solution of the system of equations

$$\begin{cases} \psi_{\ell_i}(A,B,x_i,y_i) = 0 & \text{for each } i \in \{1,\dots r\} \\ y_i^2 - x_i^3 - Ax_i - B = 0 & \text{for each } i \in \{1,\dots r\} \\ x_i^p - x_i = 0 & \text{for each } i \in \{1,\dots r\} \\ y_i^p - y_i = 0 & \text{for each } i \in \{1,\dots r\} \\ A^p - A = 0 & \text{for each } i \in \{1,\dots r\} \end{cases}$$

yields the coefficients of a supersingular elliptic curve $E\colon y^2=x^3+Ax+B$ over \mathbb{F}_p , together with the coordinates of \mathbb{F}_p -rational ℓ_i -torsion points (x_i,y_i) for $i\in\{1,\ldots,r\}$.

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This method seems promising...

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