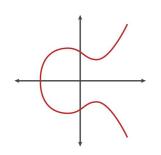
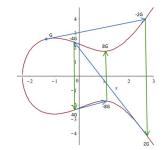
Elliptic Curve Cryptography and Bitcoin



Alex Melville



5F11 78CD D43A 49E9 10D6 D27C 773A E36E 3704 569C

Update:

Video Presentation at

https://www.youtube.com/watch?v=1oB-uI1C09A&feature=youtu.be&a=



Alex Melville

Software Engineer @BitGo

World Traveler

github.com/Melvillian



Why I'm talking about ECC

- First attempt at explaining it failed
- Bitcoin applications
- Pictures!
- Crypto is amazingly powerful*

^{* ...} when implemented and used correctly!

The Plan

1. Crypto Basics

- a. Public/Private Key Digital Signatures
- b. "Hard" problems and "Easy" problems
- c. Discrete Logarithm Problem

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- a. EC Points
- b. Point Addition
- c. Finite Fields

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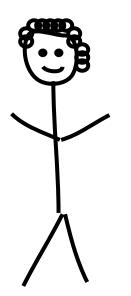
3. ECDSA in Bitcoin

- a. ECDSA signature
- b. 2013 Android Bitcoin Wallet screwup
- c. Segwit (Fixing Transaction Malleability)

See references at the end for more!

Alice & Bob

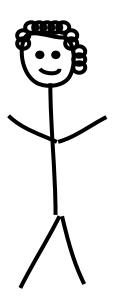
Alice



Bob

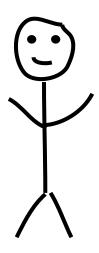


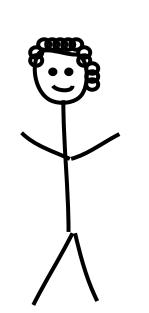
Alice wants to send an invoice to Bob

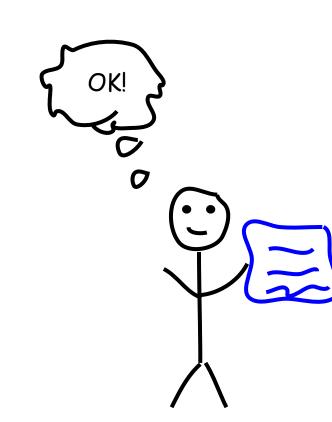




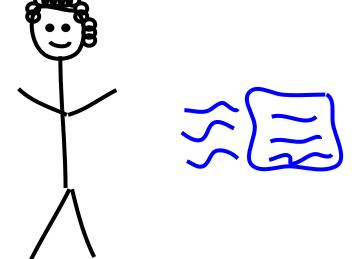
Pay rent to account #79BE667E





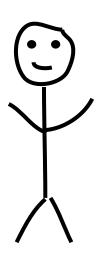


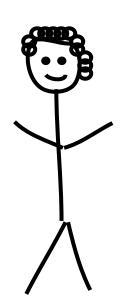
Malicious Mallory

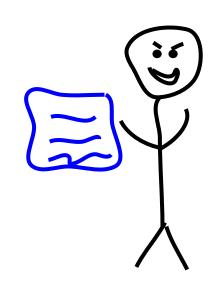


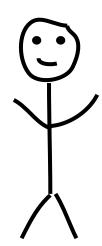
Mallory



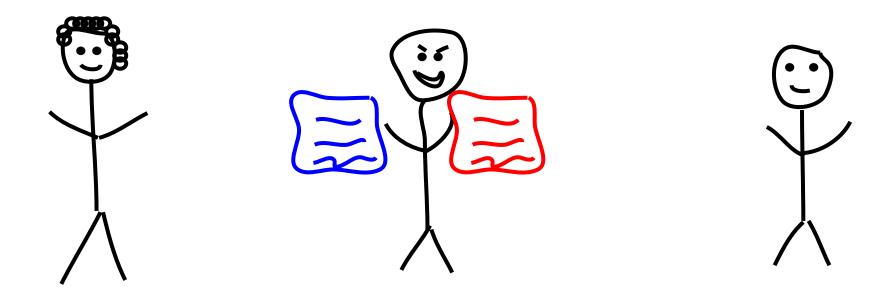




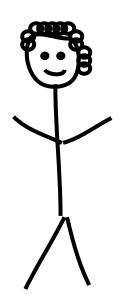


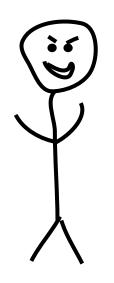


Mallory replace Alice's message with her own

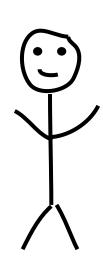


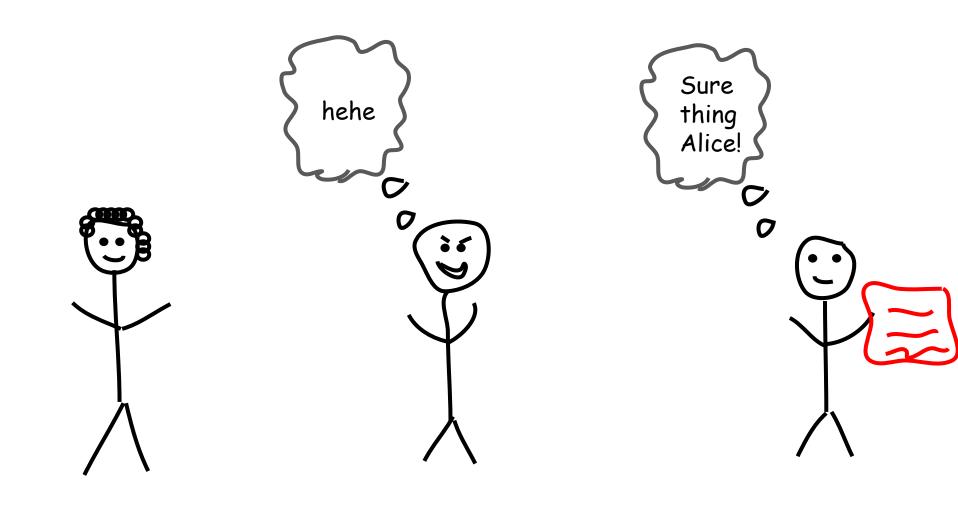
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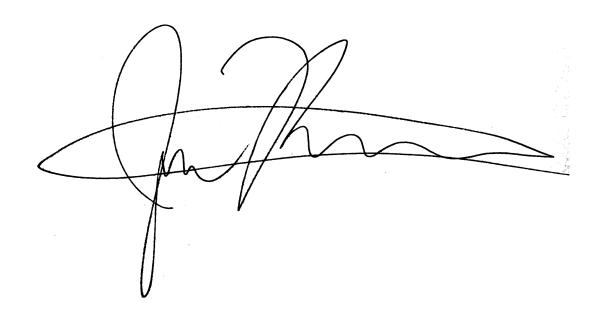








Analog Signatures

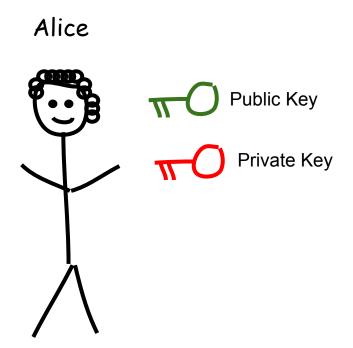


Digital Signatures

-----BEGIN PGP SIGNATURE-----Version: GnuPG v1

iJwEAQEKAAYFAIRGkIcACgkQU805K6
3BbbvgkQP/cJktaCbNQtxCfV/ZXIiwn6Mv
tVELtCdcF/JWKD/1BPGaKXT6BiVa6vrB
6dOwRWqUGiZbV1VWkj/LglaMqPa1ZEn
Z
Bwpux8hyUYRNbjnyVSDYCyyBH/qvhE/9
wGgeLRJ5eK/Na6QoKw4XDAo2RHoiBF
3o
wwm6vk4PZF8DacCv64o=
=SadA
-----END PGP SIGNATURE-----

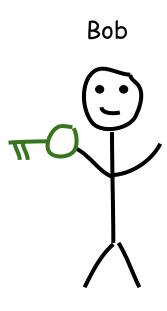
Public Private Key Cryptography





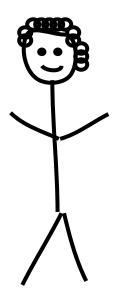
Public Private Key Cryptography

Alice



Public Private Key Cryptography

Alice

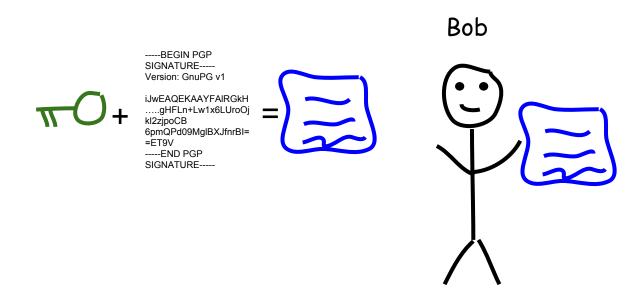




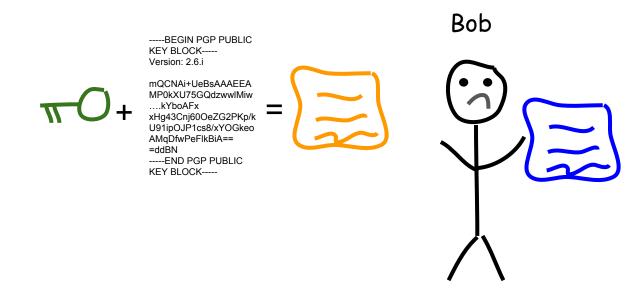
----BEGIN PGP SIGNATURE-----Version: GnuPG v1

iJWEAQEKAAYFAIRGKH
.....gHFLn+Lw1x6LUroOj
kl2zjpoCB
6pmQPd09MglBXJfnrBI=
=ET9V
----END PGP
SIGNATURE----

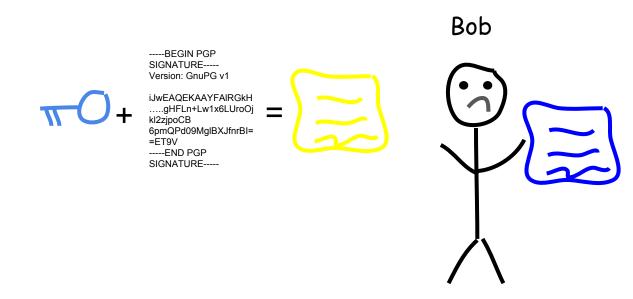
Use the public key to verify the message



Different public key *will not* verify the message



Different public key *will not* verify the message



How to build a Digital Signature Algorithm?

$$y = x + 2$$

$$\begin{split} R_{6,WL}^{(2)}(u_1,u_2,u_3) = & \qquad \qquad \text{(H.1)} \\ \frac{1}{24}\pi^2G\left(\frac{1}{1-u_1},\frac{u_2-1}{u_1+u_2-1};1\right) + \frac{1}{24}\pi^2G\left(\frac{1}{u_1},\frac{1}{u_1+u_2};1\right) + \frac{1}{24}\pi^2G\left(\frac{1}{u_1},\frac{1}{u_1+u_3};1\right) + \\ \frac{1}{24}\pi^2G\left(\frac{1}{1-u_2},\frac{u_3-1}{u_2+u_3-1};1\right) + \frac{1}{24}\pi^2G\left(\frac{1}{u_2},\frac{1}{u_1+u_2};1\right) + \frac{1}{24}\pi^2G\left(\frac{1}{u_2},\frac{1}{u_2+u_3};1\right) + \\ \frac{1}{24}\pi^2G\left(\frac{1}{1-u_3},\frac{u_1-1}{u_1+u_3-1};1\right) + \frac{1}{24}\pi^2G\left(\frac{1}{u_3},\frac{1}{u_1+u_3};1\right) + \frac{1}{24}\pi^2G\left(\frac{1}{u_3},\frac{1}{u_2+u_3};1\right) + \\ \frac{3}{2}G\left(0,0,\frac{1}{u_1},\frac{1}{u_1+u_2};1\right) + \frac{3}{2}G\left(0,0,\frac{1}{u_1},\frac{1}{u_1+u_2};1\right) + \frac{3}{2}G\left(0,0,\frac{1}{u_2},\frac{1}{u_1+u_2};1\right) + \\ \end{split}$$

"Easy" Problems

Discrete Logarithm Problem

 $h = G^x \pmod{n}$

what is x?

"Hard" Problems

These numbers are huuuuuge

- 2²56, 256 bits (1 followed by 77 0's)
- We cannot imagine the size of this number
 - Age of Universe (10^10 years)
 - Number of atoms in galaxy (10^67)
 - Trillion computers doing a trillion computation every trillionth of a second (< 10⁵⁶)

Discrete Logarithm Problem Difficulty

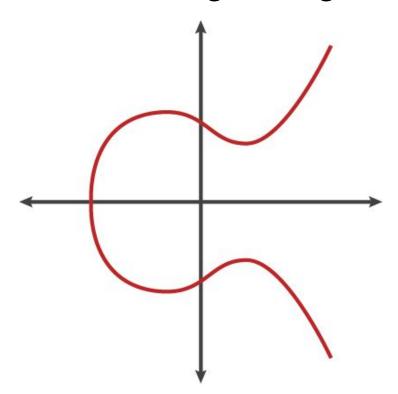
Unproven!

Break...

1. Crypto Basics

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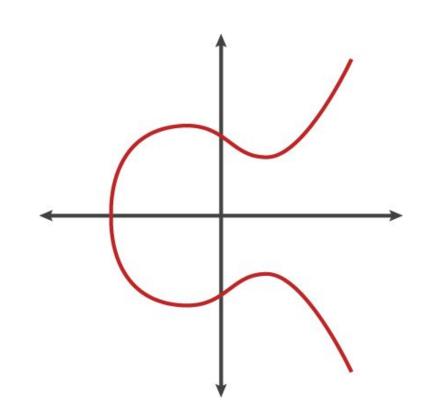
Elliptic Curves + DLP = Digital Signatures



What is an Elliptic Curve?

$$y^2 = x^3 + ax + b$$

- Diophantine Equations
- Addition (P + Q)
- Multiplication (k * Q)



Adding P + Q

Let (x_1, y_1) , (x_2, y_2) and (x_3, y_3) denote the coordinates of P, Q and P + Q respectively. Suppose $P \neq Q$. We want to express x_3 and y_3 in terms of x_1, y_1, x_2, y_2 . Let $y = \alpha x + \beta$ be the equation of the line through P and Q. Then,

$$\alpha = \frac{(y_2 - y_1)}{(x_2 - x_1)}$$
 and $\beta = y_1 - \alpha x_1$.

A point on the line l i.e. a point $(x, \alpha x + \beta)$, lies on the elliptic curve if and only if

$$(\alpha x + \beta)^2 = x^3 + ax + b.$$

Hence, there is one intersection point for each root of the cubic equation

$$x^{3} - (\alpha x + \beta)^{2} + ax + b.$$
$$x_{3} = \alpha^{2} - x_{1} - x_{2}.$$

This leads to an expression for x_3 , and hence $P + Q = (x_3, -(\alpha x_3 + \beta))$, in terms of x_1, x_2, y_1, y_2 :

$$x_3 = (\frac{y_2 - y_1}{x_2 - x_1})^2 - x_1 - x_2; \qquad y_3 = -y_1 + \frac{y_2 - y_1}{x_2 - x_1}(x_1 - x_3)$$
 (2)

Adding P + Q

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$$(x+\beta)^2 = x^3 + x + 1$$

Hence, there is one intersection part for toot of the cubic equation

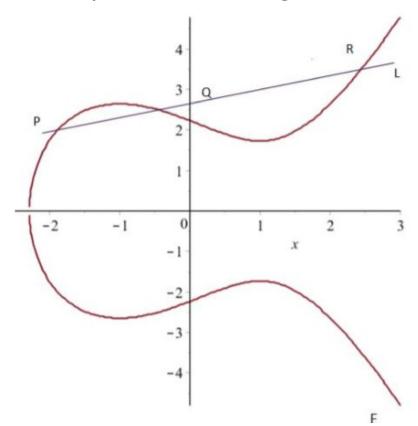
$$x^{3} - (\alpha + \beta)^{2} + ax + b.$$

$$x_{3} = \alpha^{2} - x_{1} - x_{2}.$$

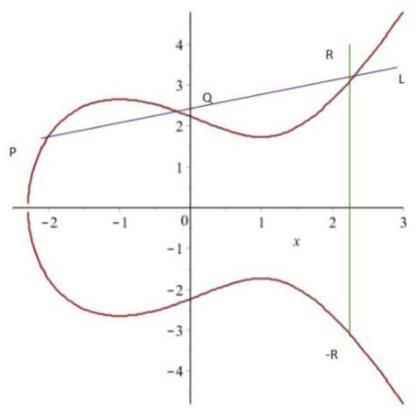
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 (2)

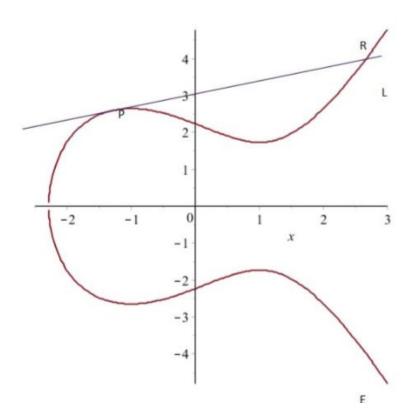
Adding P + Q = R (Chord-Tangent Process)



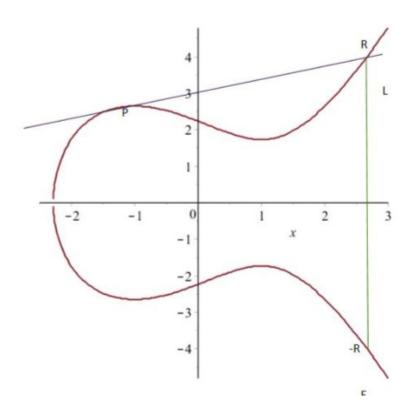
Adding P + Q = R (Chord-Tangent Process)



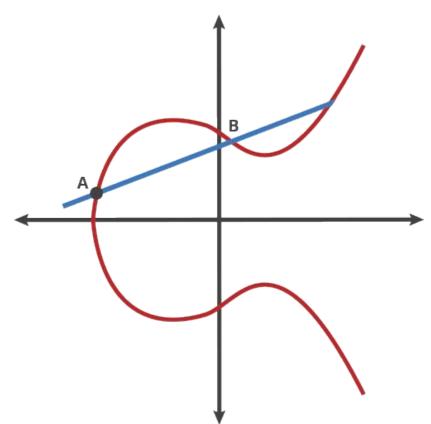
Point Doubling P + P = R (Chord-Tangent Process)



Point Doubling P + P = R (Chord-Tangent Process)

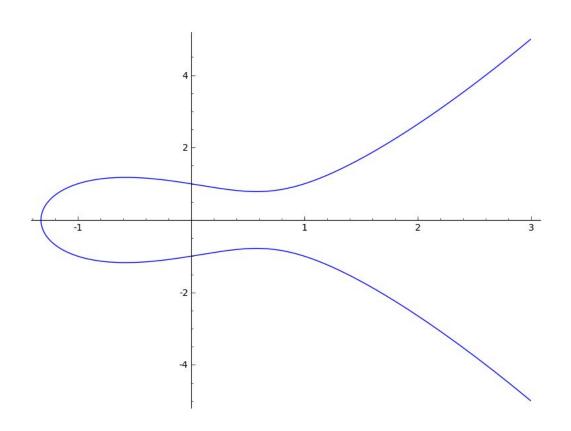


Elliptic GIF! (courtesy of Cloudflare)



Finite Fields (Making it Discrete)

$$y^2 = x^3 + ax + b$$

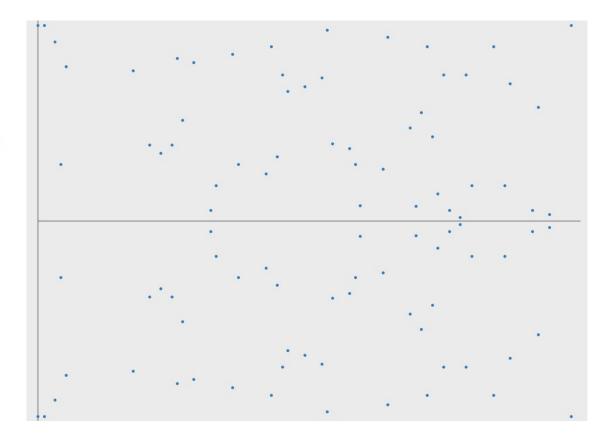


Finite Fields (Making it Discrete)

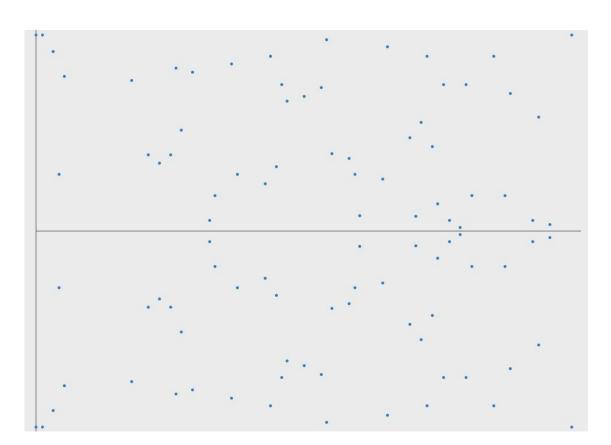
$$y^2 = x^3 + ax + b$$

Where $0 \le x \le n - 1$

and x is an integer



Finite Field GIF!







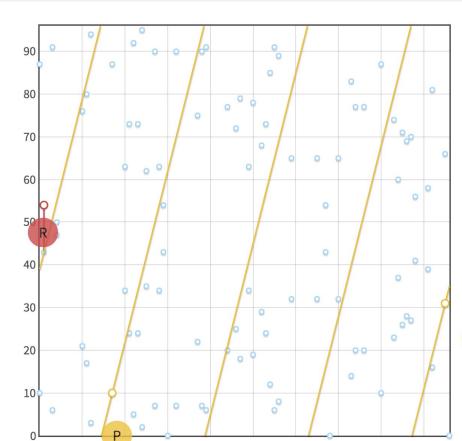


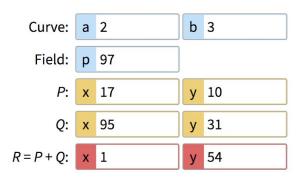


Elliptic Curve point addition (\mathbb{F}_p)

MULTIPLICATION **ADDITION**

 \mathbb{F}_{D} ADDITION MULTIPLICATION





Point addition over the elliptic curve $y^2 = x^3 + 2x + 3$ in \mathbb{F}_{97} . The curve has 100 points (including the point at infinity).

Finite Fields

Finite set of integer elements {0, 1, 2, 3, 4 5, 6}

 Some concept of addition and multiplication (point adding/multiplying we saw earlier)

- We're interested in fields modulo some prime number p
 - x mod p (clock math)

Modular Arithmetic (remainder math)

```
3 \pmod{12} = 3
 5 \pmod{12} = 5
11 \pmod{12} = 11
12 \pmod{12} = 12
13 \pmod{12} = 1
24 \pmod{12} = 12
25 \pmod{12} = 1
```

Domain Parameters of Finite Fields modulo a prime

- Calculate N, the order of the field (the number of points in the field)
 - Schoof's algorithm (runs in polynomial time, rather than exponential time!)

- Find a cyclic subgroup of F_p with large prime order n
 - The larger the order, the greater the security of our ECC algorithm
 - When it's prime, every point is guaranteed to have a multiplicative inverse, which means we can do ECDSA!
 - Due to Hasse's theorem, n is guaranteed to be a divisor of N

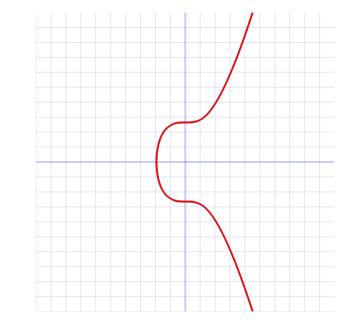
- Calculate the base point G
 - Using multiplication of G, we can generate all n elements in the cyclic subgroup of order n

6 Domain Parameters for a Finite Field Elliptic Curve

- p: the prime modulus
- a: the a in y^3 + x^3 + ax + b
- b: the b in $y^3 + x^3 + ax + b$
- n: the order of the cyclic subgroup
- G: the base point of the prime order cyclic subgroup
- h: the cofactor equal to N / h

Bitcoin's 6 Domain Parameters

secp256k1



- a: 0
- b: 7
- N: FFFFFFF FFFFFFF FFFFFFF BAAEDCE6 AF48A03B BFD25E8C D0364141
- G_X: 0x79be667e f9dcbbac 55a06295 ce870b07 029bfcdb 2dce28d9 59f2815b 16f81798
- G_y: 0x483ada77 26a3c465 5da4fbfc 0e1108a8 fd17b448 a6855419 9c47d08f fb10d4b8
- h: 1

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- b. Point Addition
- c. Finite Fields

ECDSA

• Given a public key N and a private key d, we can create digital signatures using elliptic curves on a finite field

- Uses small (relative to RSA) key sizes for the same level of security, 256 bit instead of 2048 bit
 - TLS handshake:
 - 256 ECC: 9516.8 sign/sec
 - 2048 RSA: 1001.8 sign/sec
 - This makes it faster to create signatures

ECDSA

- Generate private key priv
 - Random number d which is between [1 ... n] (remember n is the order of the cyclic subgroup)
- Generate public key pub
 - Calculate pub = priv * G using double and add algorithm

$$\pi$$
 O = pub

$$\pi$$
 = priv

ECDSA Signature Creation

random number = k

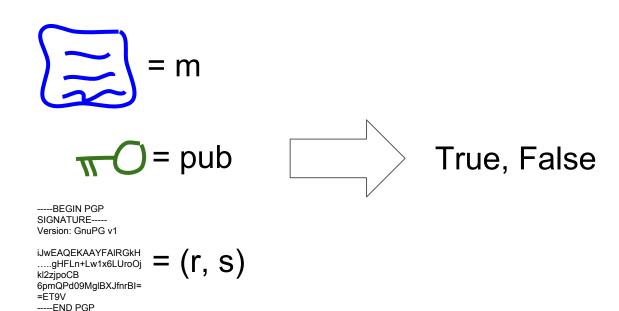
ECDSA Signature Creation

For Alice to sign a message m, she follows these steps:

- 1. Calculate $e = \mathrm{HASH}(m)$, where HASH is a cryptographic hash function, such as SHA-2.
- 2. Let z be the L_n leftmost bits of e, where L_n is the bit length of the group order n.
- 3. Select a **cryptographically secure random** integer k from [1, n-1].
- 4. Calculate the curve point $(x_1,y_1)=k imes G$.
- 5. Calculate $r = x_1 \mod n$. If r = 0, go back to step 3.
- 6. Calculate $s=k^{-1}(z+rd_A) \mod n$. If s=0, go back to step 3.
- 7. The signature is the pair (r, s).

ECDSA Signature Verification

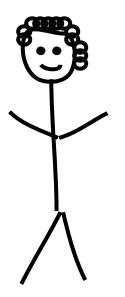
SIGNATURE----



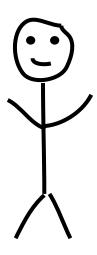
ECDSA Signature Verification

- 1. Verify that r and s are integers in [1, n-1]. If not, the signature is invalid.
- 2. Calculate $e = \mathrm{HASH}(m)$, where HASH is the same function used in the signature generation.
- 3. Let z be the L_n leftmost bits of e.
- 4. Calculate $w = s^{-1} \mod n$.
- 5. Calculate $u_1 = zw \mod n$ and $u_2 = rw \mod n$.
- 6. Calculate the curve point $(x_1,y_1)=u_1 imes G+u_2 imes Q_A$. If $(x_1,y_1)=O$ then the signature is invalid.
- 7. The signature is valid if $r \equiv x_1 \pmod{n}$, invalid otherwise.

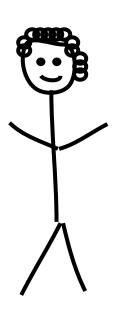
ECDSA and Bitcoin





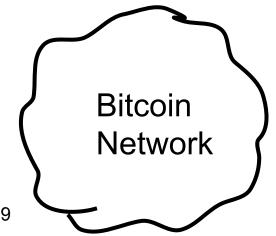


ECDSA and Bitcoin

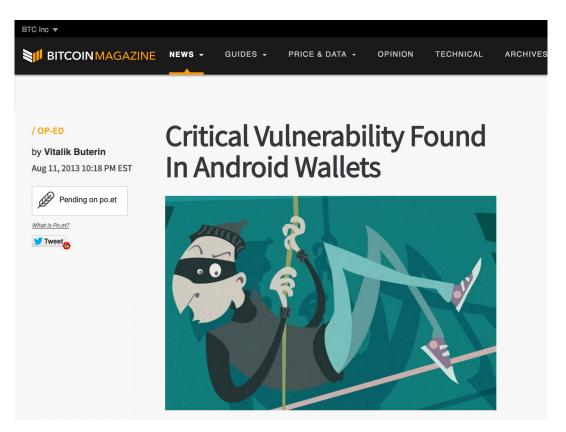




I sent 5 BTC to address: 1Nf69xJt68KCAaoRHfyxsDTsQ99GuTm5s9



ECDSA and non-random numbers

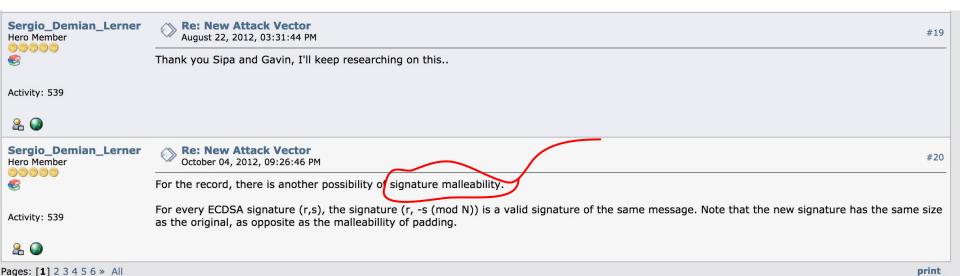


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ECDSA and Transaction Malleability



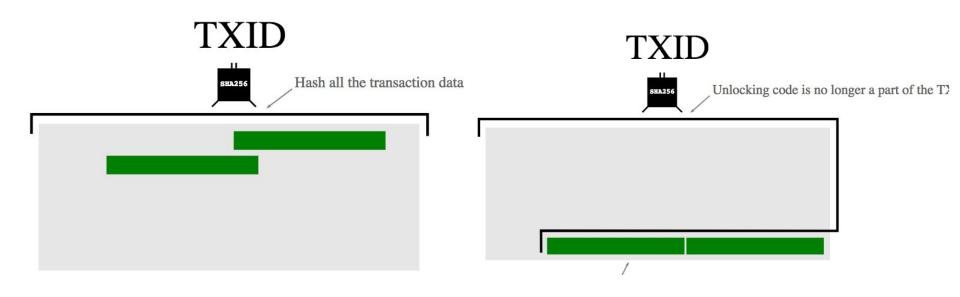
ECDSA and Transaction Malleability



TXID: 137f8145c9126fb3da1e5 58b4dac89936a719d8e7 5582786f533ce17330f52

TXID: fd41cfb4d290a0d7e88c6 ddfb0eebef2115499d219 7f8469238c7eae3fa1930

ECDSA and Transaction Malleability



Future Study

- Methods for solving the Discrete Logarithm on Elliptic Curves
 - Pohlig-Hellman
 - Baby-step/Giant-step
 - Pollard's Rho Algorithm
- Schnorr Signatures
 - aggregatable signatures (yay multisig!)
- Curves besides secp256k1
 - Twisted Edwards curves
- Quantum Computer and ECC
 - Shor's Algorithm: polynomial time solution to DLP :0
- Read npm's elliptic source code

References:

- https://en.wikipedia.org/wiki/Elliptic-curve_cryptography
- https://en.wikipedia.org/wiki/Finite_field
- https://bitcoin.stackexchange.com/questions/21907/what-does-the-curve-used-in-bitcoin-secp256k1-look-like
- https://crypto.stackexchange.com/questions/653/basic-explanation-of-elliptic-curve-cryptography#657
- https://cdn.rawgit.com/andreacorbellini/ecc/920b29a/interactive/modk-add.html
- http://andrea.corbellini.name/2015/05/23/elliptic-curve-cryptography-finite-fields-and-discrete-logarithms/
- https://ellipticnews.wordpress.com/2010/12/26/elliptic-curve-cryptography-books/
- https://blog.cloudflare.com/a-relatively-easy-to-understand-primer-on-elliptic-curve-cryptography/
- https://blog.cloudflare.com/ecdsa-the-digital-signature-algorithm-of-a-better-internet/
- http://www.cs.bris.ac.uk/~nigel/Crypto_Book/
- Applied Cryptography, Bruce Schneier
- https://en.bitcoin.it/wiki/Secp256k1
- https://math.berkeley.edu/~ribet/parc.pdf
- https://www.math.brown.edu/~jhs/Presentations/WyomingEllipticCurve.pdf
- Below is a very informative article!
- $\bullet \qquad \text{https://github.com/bellaj/Blockchain/blob/6bffb47afae6a2a70903a26d215484cf8ff03859/ecdsa_bitcoin.pdf} \\$
- https://github.com/bitcoin/bitcoin/pull/6769

Double and add algorithm

Makes generating public keys go from "Hard" to "Easy"!

O(n) -> O(log(n))

- Example

 - 151P = P^7 * P^4 * P^2 * P^1 * P^0