

The Math Behind Elliptic Curves

Blockchain Technology (CS467)

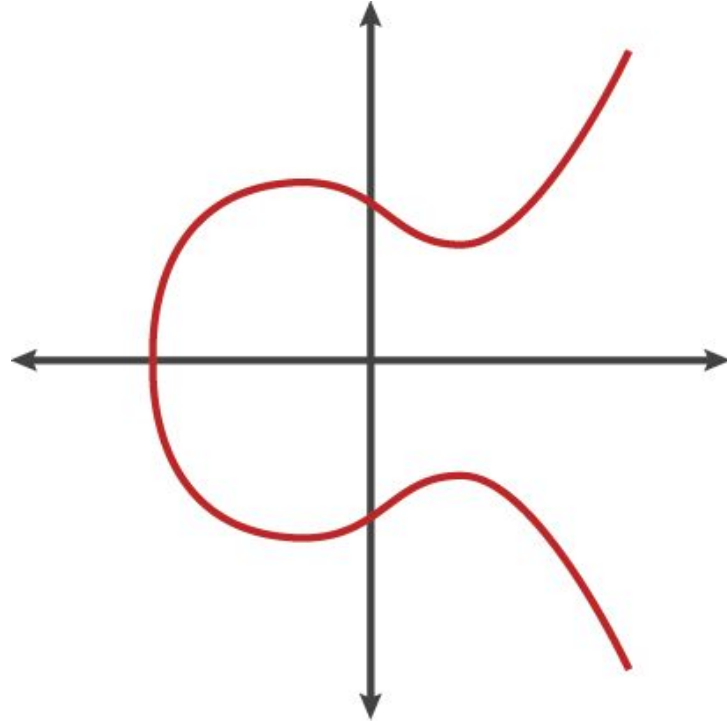
M.Tech. I, Semester II



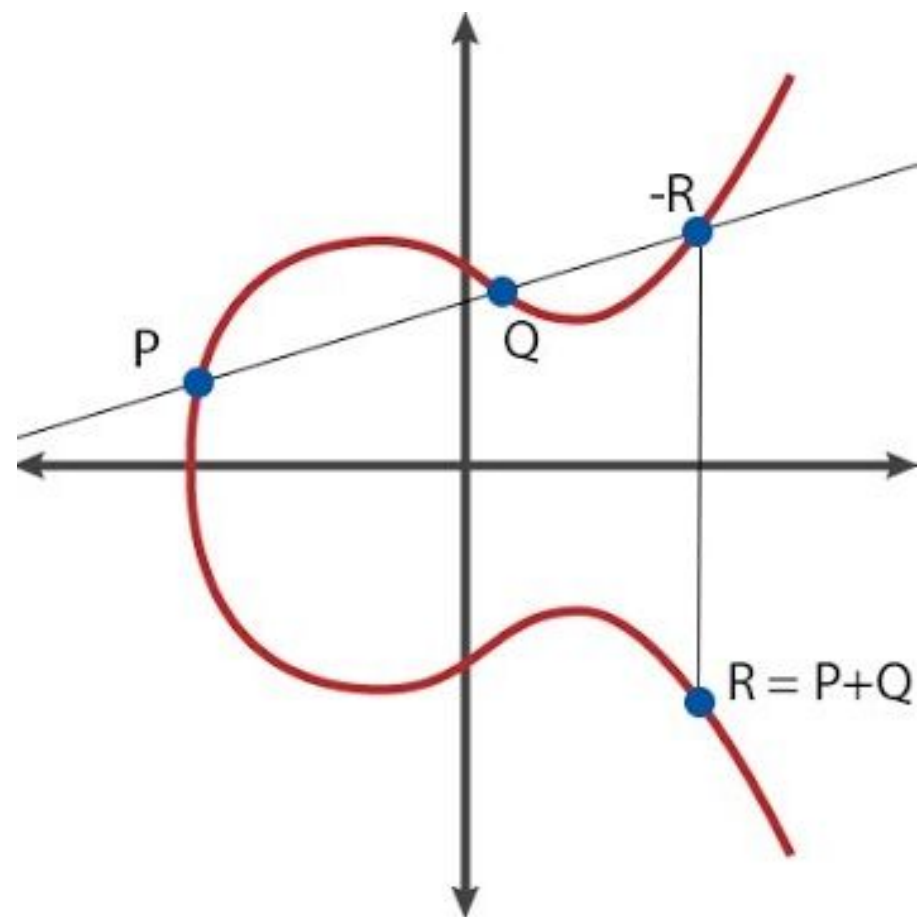
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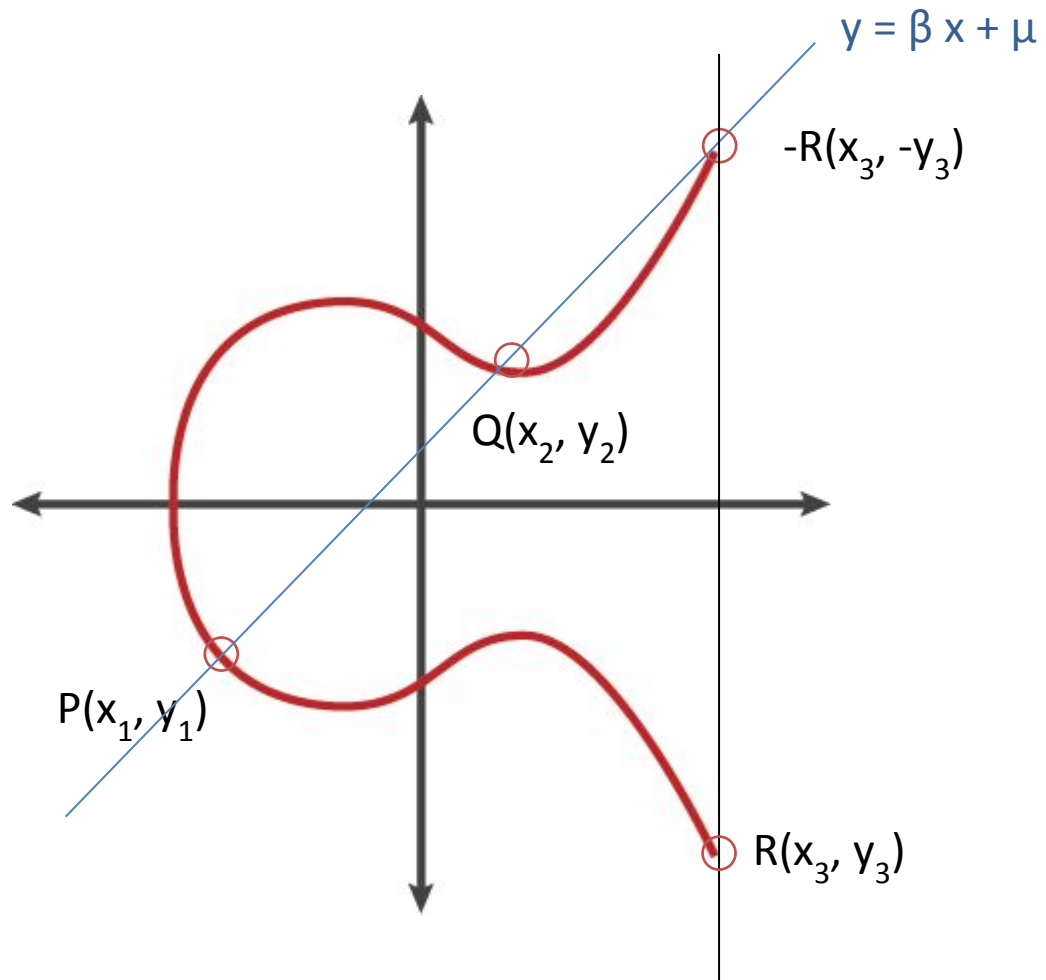
Elliptic Curves over Prime Field – GF(p)

- $y^2 = x^3 + ax + b$ (weierstrass equation)



Addition Law





Points P and $-R$ are on the blue line, they must satisfy the $y = \beta x + \mu$ equation

$$\begin{array}{c} P \\ y_1 = \beta \cdot x_1 + \mu \end{array}$$

$$\mu = y_1 - \beta \cdot x_1$$

$$\begin{array}{c} -R \\ -y_3 = \beta \cdot x_3 + \mu \end{array}$$

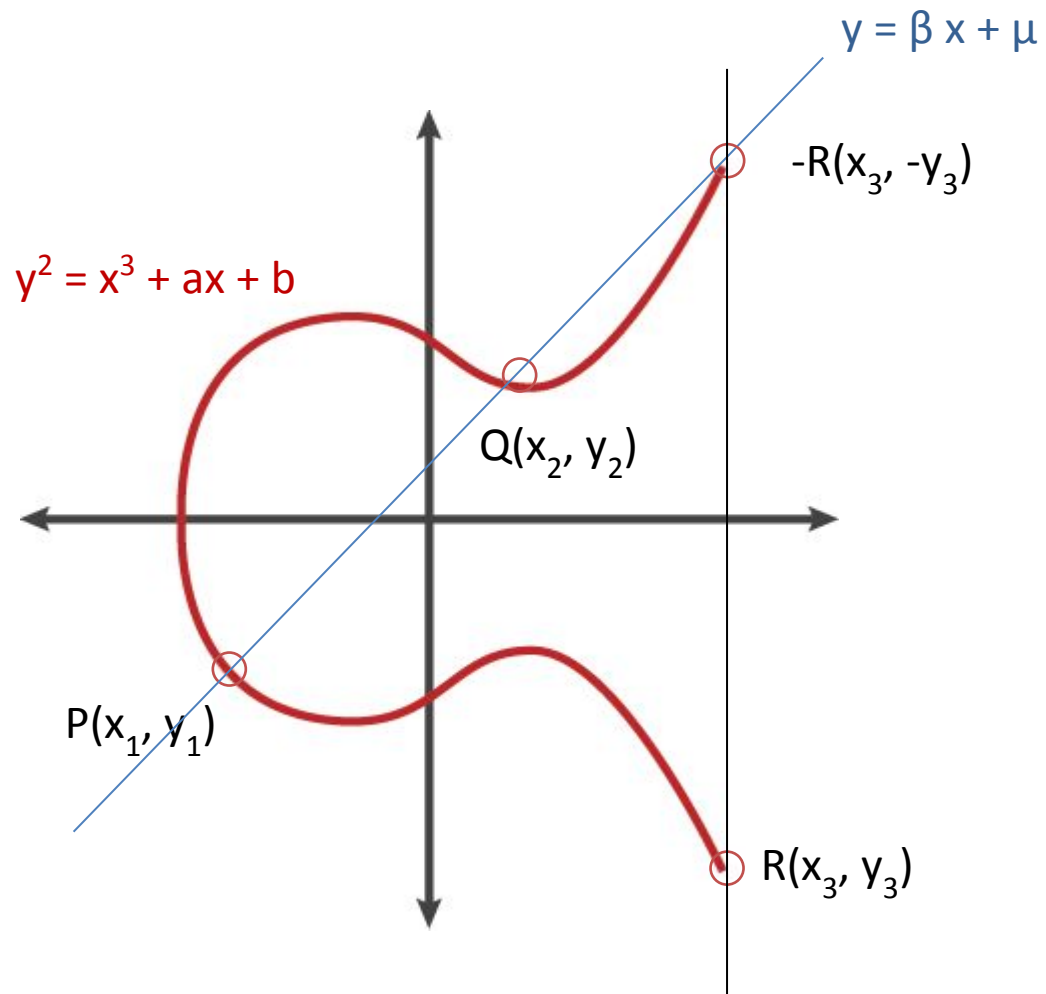
$$\longrightarrow -y_3 = \beta \cdot x_3 + (y_1 - \beta \cdot x_1)$$

$$y_3 = -\beta \cdot x_3 - y_1 + \beta \cdot x_1$$

$$y_3 = \beta \cdot (x_1 - x_3) - y_1$$

$$\mathbf{y_3 = \beta \cdot (x_1 - x_3) - y_1}$$

β and x_3 are unknown



$$y^2 = x^3 + ax + b \quad y = \beta x + \mu$$

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

$$\beta^2 x^2 + \mu^2 + 2\beta\mu x = x^3 + ax + b$$

$$x^3 - \beta^2 x^2 + ax - 2\beta\mu x + b - \mu^2 = 0$$

$$x^3 - \beta^2 x^2 + (a - 2\beta\mu)x + (b - \mu^2) = 0$$

Polynomial Relation Rule

- Sum of the roots have to be equal to negative coefficient of x^2

- **Proof:**

- $y^2 = x^3 + ax + b$ has 3 distinct roots because it is cubic equation

- Let's say (a, b, c)

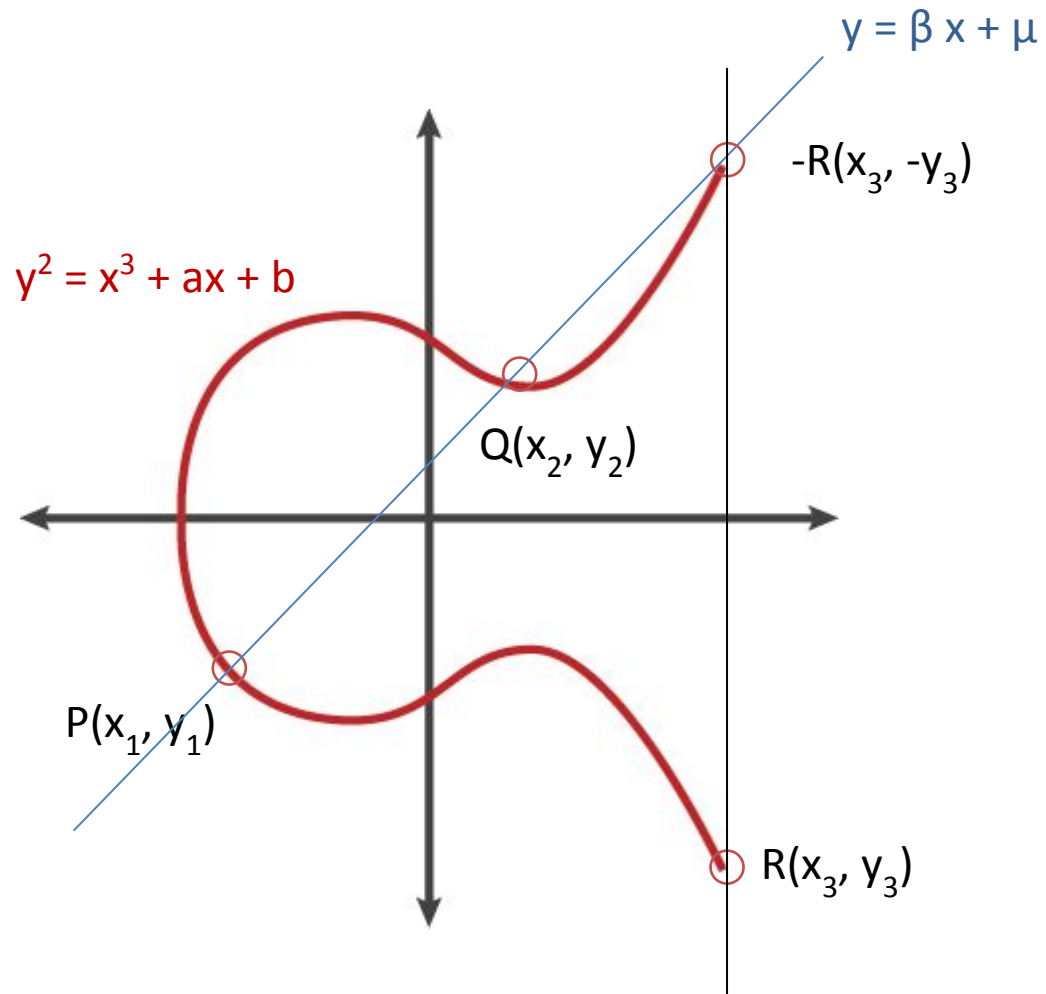
$$(x - a).(x - b).(x - c) = 0$$

$$[(x - a).(x - b)].(x - c) = 0$$

$$[x^2 - bx - ax - ab].(x - c) = 0$$

$$x^3 - cx^2 - bx^2 + bcx - ax^2 + acx - abx + abc = 0$$

$$x^3 - (a + b + c)x^2 - (ab + ac + bc)x + abc = 0$$



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

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

$$\beta^2 x^2 + \mu^2 + 2\beta x \mu = x^3 + ax + b$$

$$x^3 - \beta^2 x^2 + ax - 2\beta \mu x + b - \mu^2 = 0$$

$$x^3 - \boxed{\beta^2} x^2 + (a - 2\beta \mu)x + (b - \mu^2) = 0$$

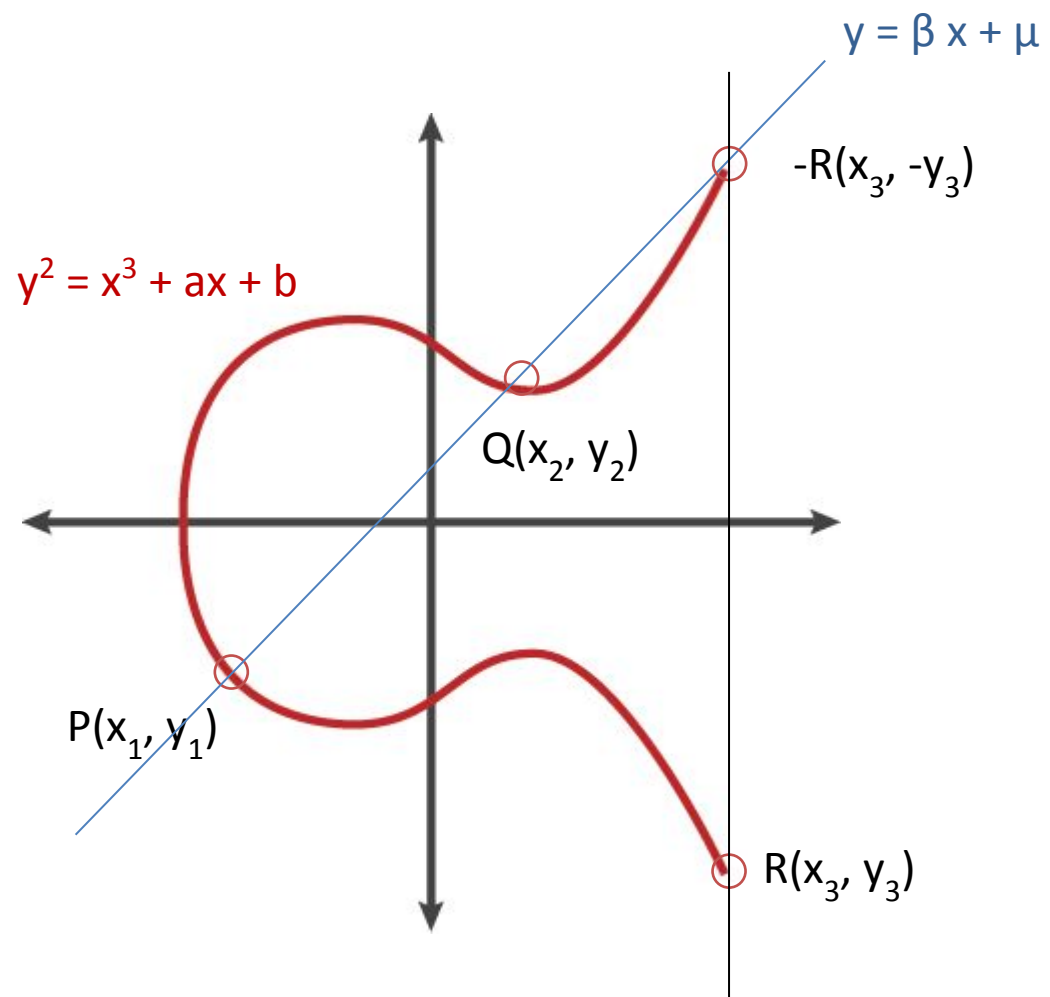
Polynomial relation rule states sum of roots equal to negative coefficient of x^2

$$-(-\beta^2) = x_1 + x_2 + x_3$$

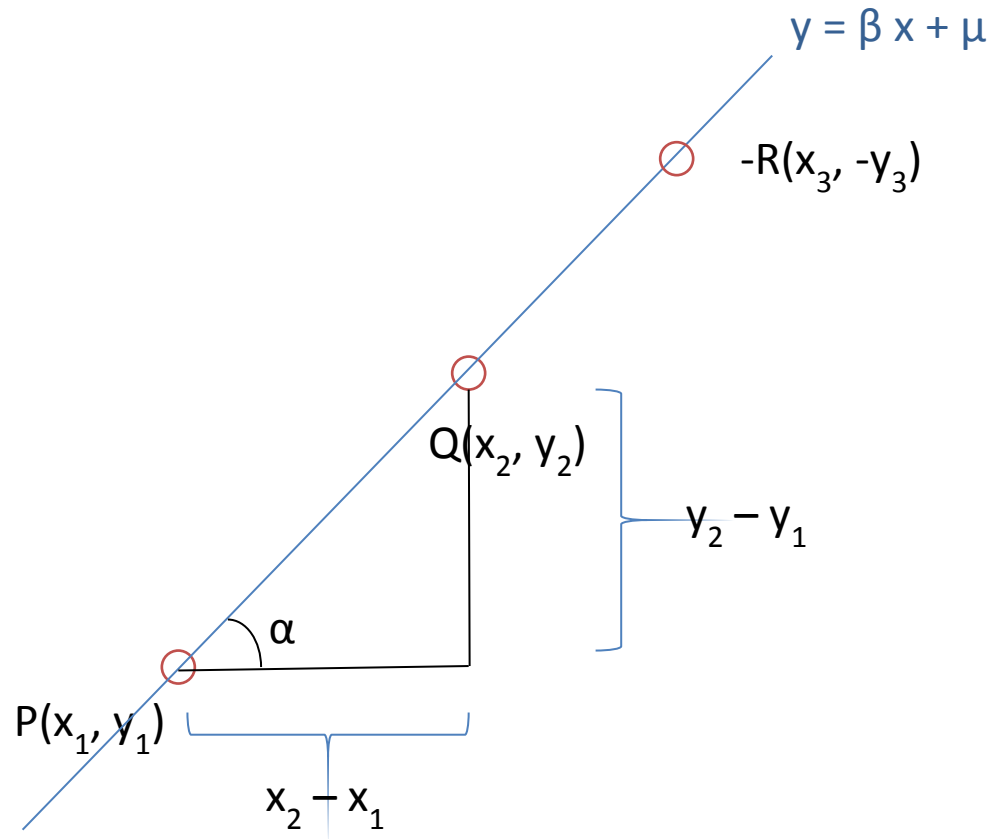
$$\beta^2 = x_1 + x_2 + x_3$$

$$\mathbf{x_3 = \beta^2 - x_1 - x_2}$$

β is still unknown

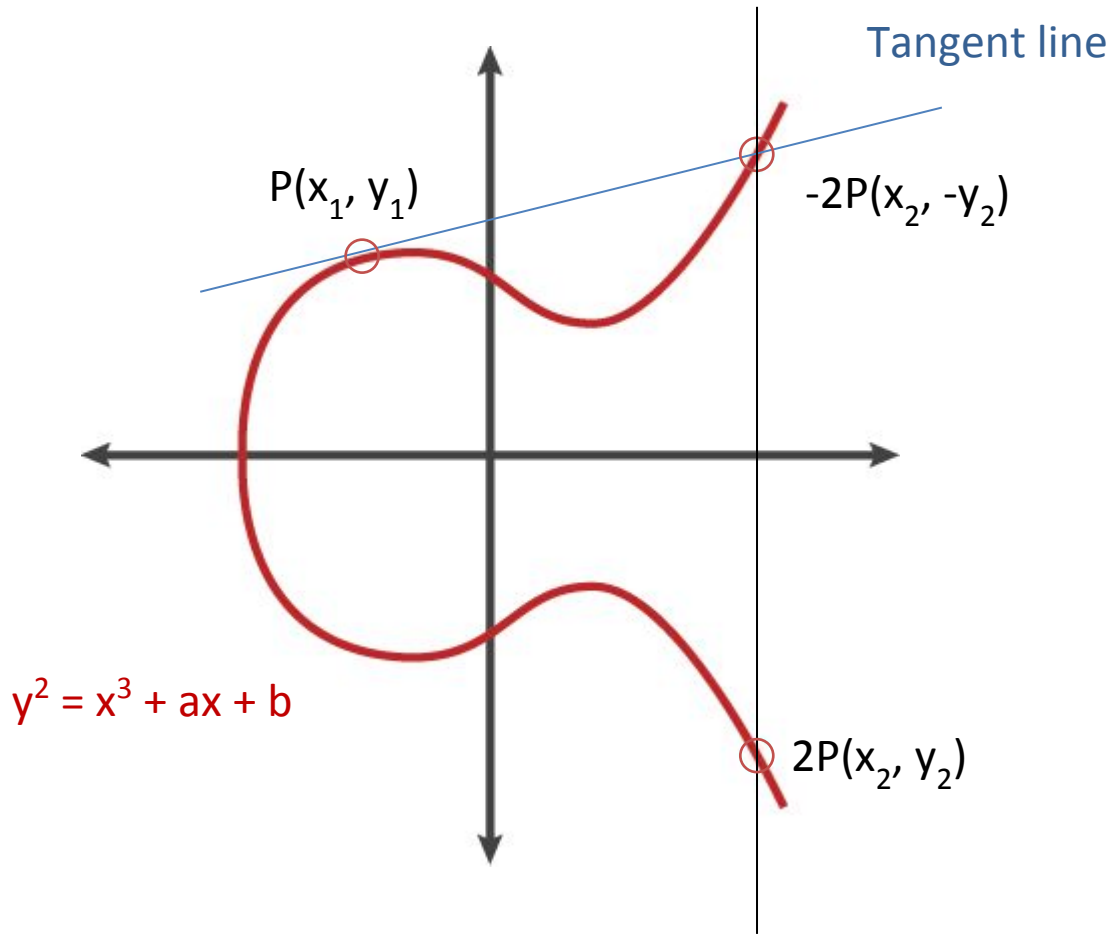


Just focus on the linear line



$$\beta = \tan \alpha = (y_2 - y_1) / (x_2 - x_1)$$

Doubling a point



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

$$2y \cdot dy = (3x^2 + a) \cdot dx$$

$$dy/dx = (3x^2 + a)/2y$$

$$\beta = (3x_1^2 + a)/2y_1$$

$$x_3 = \beta^2 - x_1 - x_1$$

$$y_3 = \beta \cdot (x_1 - x_3) - y_1$$

$$P(x_1, y_1) + P(x_1, y_1) = 2P(x_2, y_2)$$

To sum up

$$P(x_1, y_1) + Q(x_2, y_2) = R(x_3, y_3)$$

$$P \neq Q$$

$$\beta = (y_2 - y_1)/(x_2 - x_1)$$

$$P = Q$$

$$\beta = (3 x_1^2 + a)/2 y_1$$

$$x_3 = \beta^2 - x_1 - x_2$$

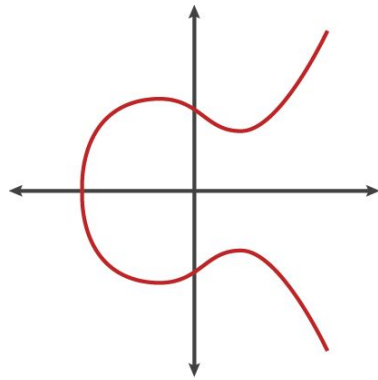
$$y_3 = \beta.(x_1 - x_3) - y_1$$

Elliptic Curves

- Weierstrass form : $y^2 = x^3 + ax + b$

Summary

Over Prime Field



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

Point
addition

$$\beta = (y_2 - y_1)/(x_2 - x_1)$$

$$x_3 = \beta^2 - x_1 - x_2$$

$$y_3 = \beta(x_1 - x_3) - y_1$$

Doubling

$$\beta = (3x_1^2 + a)/2y_1$$

$$x_3 = \beta^2 - 2x_1$$

$$y_3 = \beta(x_1 - x_3) - y_1$$

Addition

- Group operation +

Given $P, Q \in E, P = (x_1, y_1), Q = (x_2, y_2)$

Compute $R = P + Q = (x_3, y_3)$

- Addition ($P \neq Q$)

$$\lambda = \frac{y_2 - y_1}{x_2 - x_1}$$

$$x_3 = \lambda^2 - x_1 - x_2$$

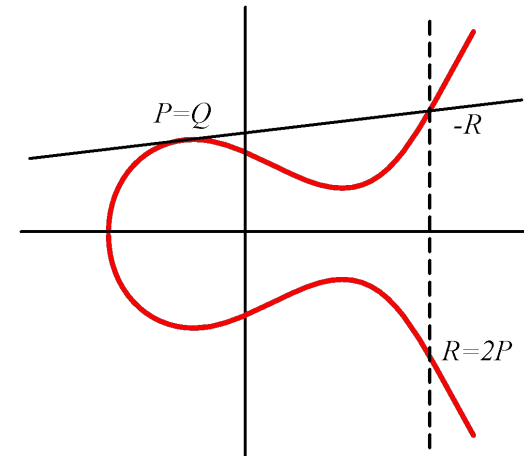
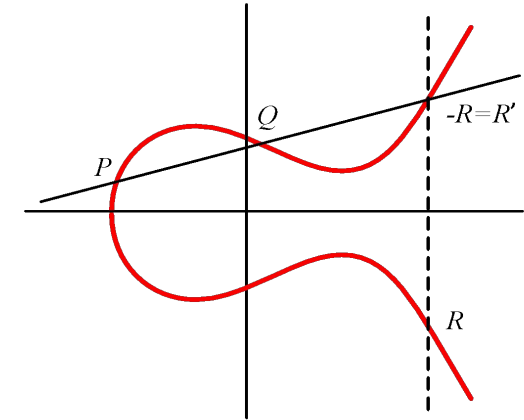
$$y_3 = (x_1 - x_3)\lambda - y_1$$

- Doubling

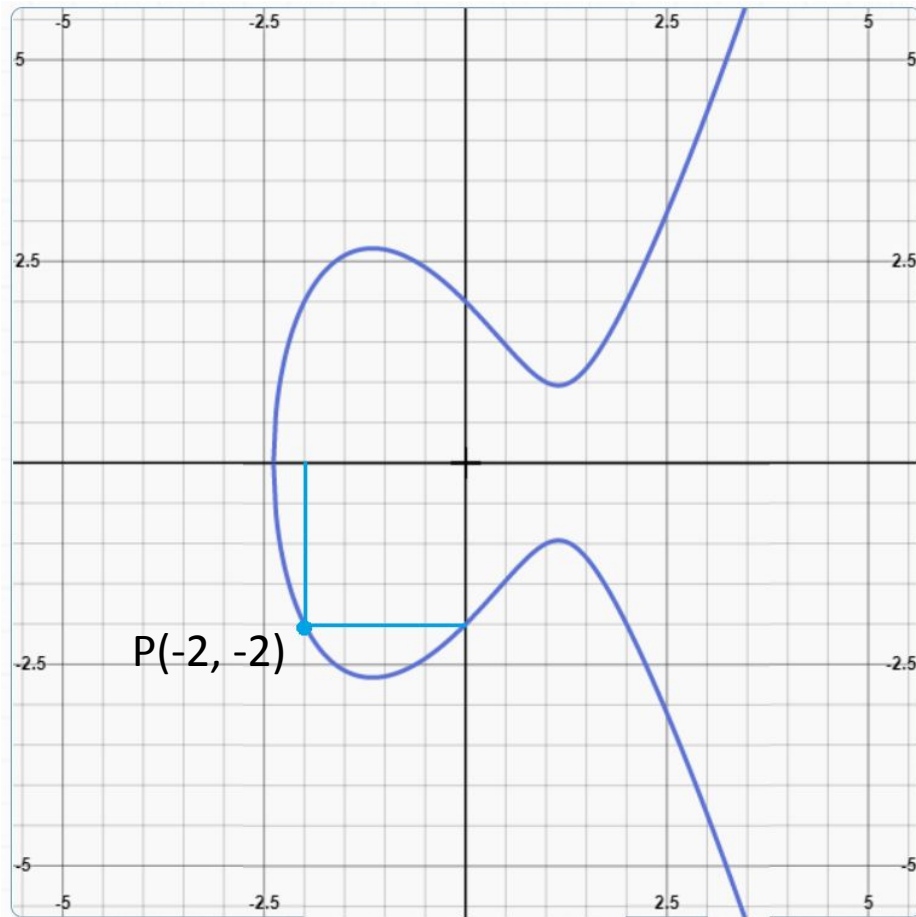
$$\lambda = \frac{3x_1^2 + a}{2y_1}$$

$$x_3 = \lambda^2 - 2x_1$$

$$y_3 = (x_1 - x_3)\lambda - y_1$$



Calculation of kP (e.g. 1017P) – brute force



$$a = -4; b = 4$$
$$x_1 = -2; y_1 = -2$$

#Doubling (2P)

$$\beta = (3x_1^2 + a)/2y_1$$

$$x_2 = \beta^2 - 2x_1$$

$$y_2 = \beta(x_1 - x_2) - y_1$$

#Point addition

for i in range(1, 1017):

$$\beta = (y_2 - y_1)/(x_2 - x_1)$$

$$x_3 = \beta^2 - x_1 - x_2$$

$$y_3 = \beta(x_1 - x_3) - y_1$$

Requires 1017 steps. $O(n)$ complexity is hard for really large integers.

Example

- Example (addition):

Given

- $E: y^2 = x^3 - 25x$

$$P = (x_1, y_1) = (0, 0), \quad Q = (x_2, y_2) = (-5, 0), \quad P + Q = (x_3, y_3)$$

Example

- Example (addition):

Given

- $E : y^2 = x^3 - 25x$

$$P = (x_1, y_1) = (0, 0), \quad Q = (x_2, y_2) = (-5, 0), \quad P + Q = (x_3, y_3)$$

$$\lambda = \frac{y_2 - y_1}{x_2 - x_1} = \frac{0 - 0}{-5 - 0} = 0$$

$$x_3 = \lambda^2 - x_1 - x_2 = 0^2 - 0 - (-5) = 5$$

$$y_3 = (x_1 - x_3)\lambda - y_1 = (0 - 5) \times 0 - 0 = 0$$

Example

- Example (doubling):

Given $E : y^2 = x^3 - 25x$

$$P = (x_1, y_1) = (-4, 6), \quad 2P = (x_2, y_2)$$

$$\lambda = \frac{3x_1^2 + a}{2y_1} = \frac{3(-4)^2 - 25}{2 \times 6} = \frac{23}{12}$$

$$x_2 = \lambda^2 - 2x_1 = \left(\frac{23}{12}\right)^2 - 2 \times (-4) = \frac{1681}{144}$$

$$y_2 = (x_1 - x_2)\lambda - y_1 = \left(-4 - \frac{1681}{144}\right) \times \frac{23}{12} - 6 = -\frac{62279}{1728}$$

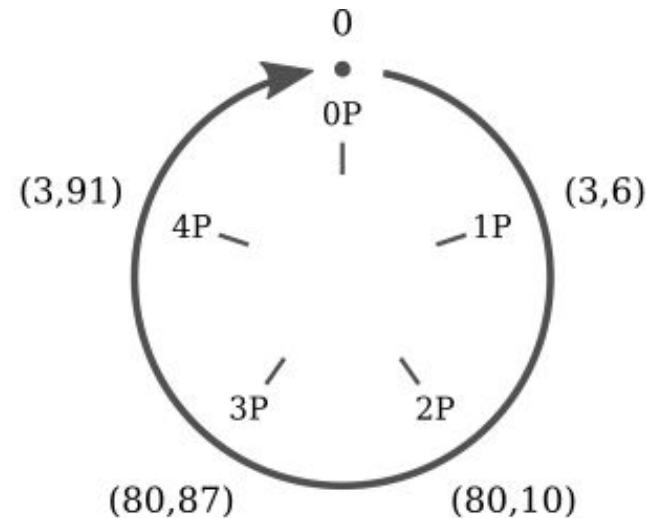
ECC

- **Scalar multiplication and cyclic subgroups**
- multiplication can be defined as:
- $nP = P + P + P + \dots + P$ (n times)

ECC

- multiplication over points for elliptic curves has an interesting property. Take the curve $y^2 = x^3 + 2x + 3 \pmod{97}$ and the point $(3,6)$. Now calculate all the multiples of $(3,6)$:
- The multiples of $(3,6)$ are just five distinct points

- $0P = 0$
- $1P = (3,6)$
- $2P = (80,10)$
- $3P = (80,87)$
- $4P = (3,91)$
- $5P = 0$
- $6P = (3,6)$
- $7P = (80,10)$
- $8P = (80,87)$
- $9P = (3,91)$
- ...



Comparable Key Sizes for Equivalent Security

Symmetric scheme (key size in bits)	ECC-based scheme (size of n in bits)	RSA/DSA (modulus size in bits)
56	112	512
80	160	1024
112	224	2048
128	256	3072
192	384	7680
256	512	15360

ECDSA

Parameter	
CURVE	the elliptic curve field and equation used
G	elliptic curve base point, a point on the curve that generates a subgroup of large prime order n
n	integer order of G , means that $n \times G = O$, where O is the identity element.
D	the private key (randomly selected)
Q	the public key $D \times G$ (calculated by elliptic curve)
m	the message to send

ECDSA

- Signature Generation

Once we have the domain parameters and have decided on the keys to be used, the signature is generated by the following steps.

1. A random number k , $1 \leq k \leq n-1$ is chosen
2. $kG = (x_1, y_1)$ is computed. x_1 is converted to its corresponding integer x_1'
3. Next, $r = x_1 \bmod n$ is computed
4. We then compute $k^{-1} \bmod q$
5. $e = \text{HASH}(m)$ where m is the message to be signed
6. $s = k^{-1}(e + dr) \bmod n$

where d is the private key of the sender.

We have the signature as (r,s)

ECDSA

- Signature Verification

At the receiver's end the signature is verified as follows:

1. Verify whether r and s belong to the interval $[1, n-1]$ for the signature to be valid.
2. Compute $e = \text{HASH}(m)$. The hash function should be the same as the one used for signature generation.
3. Compute $w = s^{-1} \bmod n$.
4. Compute $u_1 = ew \bmod n$ and $u_2 = rw \bmod n$.
5. Compute $(x_1, y_1) = u_1G + u_2Q$.
6. The signature is valid if $r = x_1 \bmod n$, invalid otherwise.

This is how we know that the verification works the way we want it to:

We have, $s = k^{-1}(e + dr) \bmod n$ which we can rearrange to obtain, $k = s^{-1}(e + dr)$ which is

$$s^{-1}e + s^{-1}rd$$

This is nothing but $ue + wrd = (u_1 + u_2d) \bmod n$

We have $u_1G + u_2Q = (u_1 + u_2d)G = kG$ which translates to $v = r$.

Elliptic Curve Pintsov Vanstone Signature (ECPVS)

- Signature scheme using Elliptic Curves
- More efficient than RSA as overhead is extremely low

ECPVS

- Signature Generation

The plaintext message is split into two parts: part C representing the data elements requiring confidentiality and part V representing the data elements presented in plaintext. Both the parts are signed. The signature is generated as follows:

1. A random number k , $1 \leq k \leq n-1$ is chosen.
2. Calculate the point R on the curve ($R = kG$).
3. Use point R and a symmetric encryption algorithm to get $e = T_R(C)$.
4. Calculate a variable d such that $d = \text{HASH}(e || I_A || V)$
where I_A is the identity of the mailer terminal.
5. Now calculate the other part of the signature s as follows: $s = ad + k(\text{mod } n)$; where a is the private key of the sender.

The signature pair (s,e) is transmitted together with the portion V of the plaintext.

ECPVS

- Signature Verification

1. Retrieve Q_A (Q_A is mailer A's public key)
2. Calculate the variable $d = \text{HASH}(e \parallel I_A \parallel V)$ using the same HASH algorithm as the one used for generating the signature.
3. Compute $U = sG - dQ_A$.
4. Recover $C = T_u^{-1}(e)$.
5. Run a redundancy test on C. If the test fails, discard the message. Else, the plaintext is recovered.

We have, $s = ad + k$. Multiply by base point G to obtain $sG = adG + kG$ which is $dQ_A + R$
Therefore, $R = sG - dQ_A$ which is U . Comparing the decrypted versions, m and m' obtained using U and R , we ascertain the validity of the signature

Elliptic Curve Diffie-Hellman (ECDH)

- Elliptic curve variant of the key exchange Diffie-Hellman protocol.
- Decide on domain parameters and come up with a Public/Private key pair
- To obtain the private key, the attacker needs to solve the discrete log problem

ECDH

- How the key exchange takes place:
 1. Alice and Bob publicly agree on an elliptic curve E over a large finite field F and a point P on that curve.
 2. Alice and Bob each privately choose large random integers, denoted a and b
 3. Using elliptic curve point-addition, Alice computes aP on E and sends it to Bob. Bob computes bP on E and sends it to Alice.
 4. Both Alice and Bob can now compute the point abP Alice by multiplying the received value of bP by her secret number a and Bob vice-versa.
 5. Alice and Bob agree that the x coordinate of this point will be their shared secret value.

Pros and Cons

- Pros

- Shorter Key Length
 - Same level of security as RSA achieved at a much shorter key length
- Better Security
 - Secure because of the ECDLP
 - Higher security per key-bit than RSA
- Higher Performance
 - Shorter key-length ensures lesser power requirement – suitable in wireless sensor applications and low power devices
 - More computation per bit but overall lesser computational expense or complexity due to lesser number of key bits

Pros and Cons

- Cons

- Relatively newer field
 - Idea prevails that all the aspects of the topic may not have been explored yet – possibly unknown vulnerabilities
 - Doesn't have widespread usage
- Not perfect
 - Attacks still exist that can solve ECC (112 bit key length has been publicly broken)
 - Well known attacks are the Pollard's Rho attack (complexity $O(\sqrt{n})$), Pohlig's attack, Baby Step, Giant Step etc