

ZKDL Camp Lecture Notes

Distributed Lab

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1 Mathematics for Cryptography I

1.1 Notation

Before going into the details, let us introduce some notation.

1.1.1 Set Theory

First, let us enumerate some fundamental sets:

- \mathbb{N} – a set of natural numbers. Examples: 10, 13, 193, ...
- \mathbb{Z} – a set of integers. Examples: -2, -6, 0, 62, 103, ...
- \mathbb{Q} – a set of rational numbers. Examples: $\{\frac{n}{m} : n \in \mathbb{Z}, m \in \mathbb{N}\}$.
- \mathbb{R} – a set of real numbers. Examples: 2.2, 1.4, -6.7, ...
- $\mathbb{R}_{>0}$ – a set of positive real numbers. Examples: 2.6, 10.4, 100.2.
- \mathbb{C} – a set of complex numbers¹. Examples: $1 + 2i, 5i, -7 - 5.7i, \dots$

Typically we write $a \in A$ to say “element a is in set A ”. To represent the number of elements in a set A , we write $|A|$. If the set is finite, $|A| \in \mathbb{N}$, otherwise $|A| = \infty$. $A \subset B$ denotes “ A is a subset of B ” (meaning that all elements of A are also in B , e.g., $\mathbb{Q} \subset \mathbb{R}$).

$A \cap B$ means the intersection of A and B (a set of elements belonging to both A and B), while $A \cup B$ – the union of A and B (the set of elements belonging to either A or B). $A \setminus B$ denotes the set difference (the set of elements belonging to A , but not B). \bar{A} denotes the complement of A (the set of elements not belonging to A). All operations are illustrated in Figure 1 (this picture is typically called the *Venn Diagram*).

To define the set, we typically write $\{f(a) : \phi(a)\}$, where $f(a)$ is some function and $\phi(a)$ is a predicate (function, inputting a and returning true/false if a certain condition on a is met). For example, $\{x^3 : x \in \mathbb{R}, x^2 = 4\}$ is “a set of values x^3 which are the real solutions to equation $x^2 = 4$ ”. It is quite easy to see that this set is simply $\{2^3, (-2)^3\} = \{8, -8\}$.

The notation $A \times B$ means a set of pairs (a, b) where $a \in A$ and $b \in B$ (or, written shortly, $A \times B = \{(a, b) : a \in A, b \in B\}$), called a Cartesian product. We additionally introduce notation $A^n := \underbrace{A \times A \times \dots \times A}_{n \text{ times}}$ – Cartesian product n times. For example, \mathbb{Q}^3 is a set of triplets (a, b, c)

where $a, b, c \in \mathbb{Q}$, while $\mathbb{Q}^2 \times \mathbb{R}$ is a set of triplets (a, b, c) where $a, b \in \mathbb{Q}$ and $c \in \mathbb{R}$.

1.1.2 Logic

Statement beginning with \forall means “for all...”. For instance, $(\forall a \in A \subset \mathbb{R}) : \{a < 1\}$ is read as: “For any a in set A (which is a subset of real numbers), it is true that $a < 1$ ”. Or, more shortly, “Any (real) a from A is less than 1”.

Statement beginning from \exists means “there exists such...”. Let us consider the following example: $(\exists \varepsilon > 0)(\forall a \in A) : \{a > \varepsilon\}$ is read as “there exists such a positive ε such that for any element a from A , a is greater than ε ”, or, more concisely, “there exists a positive constant ε such that any element from A is greater than ε ”.

Statement beginning from $\exists!$ means “there exists a unique...”. For example, $(\exists! x \in \mathbb{R}_{>0}) : \{x^2 = 4\}$ is read as “there exists a unique positive real x such that $x^2 = 4$ ”.

Symbol \wedge means “and”. For example, $\{x \in \mathbb{R} : x^2 = 4 \wedge x > 0\}$ is read as “a set of real x

¹Complex number is an expression in a form $x + iy$ for $i^2 = -1$



Figure 1: Set operations illustrated with Venn diagrams.

such that $x^2 = 4$ and x is positive". Of course, $\{x \in \mathbb{R} : x^2 = 4 \wedge x > 0\} = \{2\}$.

Symbol \vee means "or". For example, $\{x \in \mathbb{R} : x^2 = 4 \vee x^2 = 9\}$ is read as "a set of real x such that either $x^2 = 4$ or $x^2 = 9$ ". Here, this set is equal to $\{-2, 2, -3, 3\}$.

1.1.3 Randomness and Probability

To denote the probability of an event A happening, we write $\Pr[A]$. For example, if event A represents that a coin lands heads, then $\Pr[A] = 0.5$.

Fix some set A . To denote that we are uniformly randomly picking some element from A , we write $a \stackrel{R}{\leftarrow} A$. For example, $a \stackrel{R}{\leftarrow} \{1, 2, 3, 4, 5, 6\}$ means that we are picking a number from 1 to 6 uniformly at random.

1.1.4 Sequences and Vectors

To denote the infinite sequence $\{x_1, x_2, x_3, \dots\}$ we write $\{x_n\}_{n \in \mathbb{N}}$. To denote the finite sequence $\{x_1, x_2, \dots, x_n\}$ we write $\{x_k\}_{k=1}^n$.

Vector is a collection of elements $\mathbf{x} = (x_1, \dots, x_n) \in A^n$. Finally, the scalar product² is denoted as $\langle \mathbf{x}, \mathbf{y} \rangle := \sum_{k=1}^n x_k y_k$.

1.2 Introduction to Abstract Algebra

1.2.1 Groups

Throughout the lectures, probably the most important topic is the *group theory*.

As you can recall from the high school math, typically real-world processes are described using real numbers, denoted by \mathbb{R} . For example, to describe the position or the velocity of an object, you would rather use real numbers.

When it comes to working with computers though, real numbers become very inconvenient

²It is totally normal if you do not know what that is, we will explain more in the Bulletproof lecture

to work with. For instance, different programming languages might output different values for quite a straightforward operation $2.01 + 2.00$. This becomes a huge problem when dealing with cryptography, which must check *precisely* whether two quantities are equal. For example, if the person's card number is N and the developed system operates with a different, but very similar card with number $N + k$ for $k \ll N$, then this system can be safely thrown out of the window. See Figure 2.

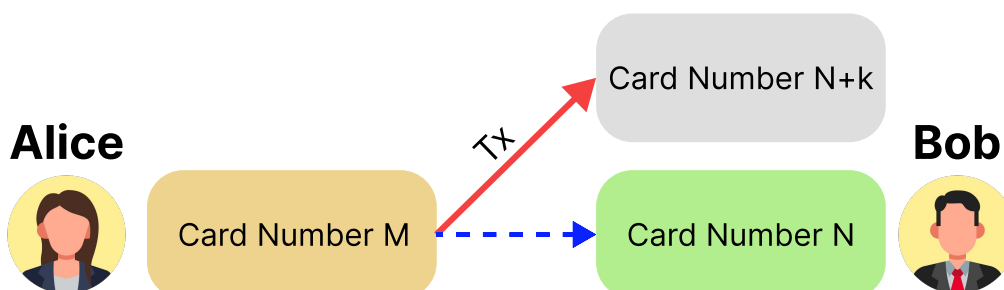


Figure 2: Alice pays to Bob to a card number N , but our awesome system pays to $N + k$ instead. Bob would not be happy...

This motivates us to work with integers (denoted by \mathbb{Z}), instead. This solves the problem with card numbers, but for cryptography this object is still not really suitable since it is hard to build a secure and reliable protocol exploiting pure integers (without using a more complex structure).

This motivates us to use a different primitive for dealing with cryptographic systems. Similarly to programmers working with interfaces (or traits, if you are the *Rust* developer), mathematicians also use the so-called *groups* to represent objects obeying a certain set of rules. The beauty is that we do not concretize *how* operations in this set are performed, but rather state the fact that we can somehow combine elements with the pre-defined properties. We can then discover properties of such objects and whenever we apply the concrete “implementation” (spoiler, group of points on elliptic curve), these properties would still hold.

Remark. Further discussion with abstract objects should be regarded as “interfaces” which do not concretize the “implementation” of an object. It merely shows the nature of an object without going into the details.

Now, let us get dirty and define what the **group** is.

Definition 1.1. Group, denoted by (\mathbb{G}, \oplus) , is a set with a binary operation \oplus , obeying the following rules:

1. **Closure:** Binary operations always outputs an element from \mathbb{G} , that is $\forall a, b \in \mathbb{G} : a \oplus b \in \mathbb{G}$.
2. **Associativity:** $\forall a, b, c \in \mathbb{G} : (a \oplus b) \oplus c = a \oplus (b \oplus c)$.
3. **Identity element:** There exists a so-called identity element $e \in \mathbb{G}$ such that $\forall a \in \mathbb{G} : e \oplus a = a \oplus e = a$.
4. **Inverse element:** $\forall a \in \mathbb{G} \exists b \in \mathbb{G} : a \oplus b = b \oplus a = e$. We commonly denote the inverse element as $(\ominus a)$.

Quite confusing at first glance, right? The best way to grasp this concept is to consider a couple of examples.

Example. A group of integers with the regular addition $(\mathbb{Z}, +)$ (also called the *additive* group of integers) is a group. Indeed, an identity element is $e_{\mathbb{Z}} = 0$, associativity obviously holds, and an inverse for each element $a \in \mathbb{Z}$ is $(\ominus a) := -a \in \mathbb{Z}$.

Remark. We use the term **additive group** when we mean that the binary operation is addition $+$, while **multiplicative group** means that we are multiplying two numbers via \times^a .

^aIn this section, regard \cdot and \times as the same operation of multiplication.

Example. The multiplicative group of positive real numbers $(\mathbb{R}_{>0}, \times)$ is a group for similar reasons. An identity element is $e_{\mathbb{R}_{>0}} = 1$, while the inverse for $a \in \mathbb{R}_{>0}$ is defined as $\frac{1}{a}$.

Example. The additive set of natural numbers $(\mathbb{N}, +)$ is not a group. Although operation of addition is closed, there is no identity element nor inverse element for, say, 2 or 10.

Example. That is possible to have the situation when the element $a \in \mathbb{G}$ can be its own inverse, meaning $a = a^{-1}$. This happens when $a^2 = e$. Additionally, we can mention that for any group $\mathbb{G} = \{g, e\}$ with the order $|\mathbb{G}| = 2$ we have $g^2 = e$.

One might ask a reasonable question: suppose you pick $a, b \in \mathbb{G}$. Is $a \oplus b$ the same as $b \oplus a$? Unfortunately, for some groups, this is not true.

For this reason, it makes sense to give a special name to a group in which the operation is commutative (meaning, we can swap the elements in the operation).

Definition 1.2. A group (\mathbb{G}, \oplus) is called **abelian** if $\forall a, b \in \mathbb{G} : a \oplus b = b \oplus a$.

Example. The additive group of integers $(\mathbb{Z}, +)$ is an abelian group. Indeed, $a + b = b + a$ for any $a, b \in \mathbb{Z}$.

Example. The set of 2×2 matrices with real entries and determinant 1 (denoted by $\text{SL}(2, \mathbb{R})$) is a group with respect to matrix multiplication. However, this group is not abelian! Take

$$A = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}, \quad B = \begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix}. \quad (1)$$

Then, it is easy to verify that

$$AB = \begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix}, \quad BA = \begin{pmatrix} 1 & 1 \\ 1 & 2 \end{pmatrix}, \quad (2)$$

so clearly $AB \neq BA$ – the elements of $\text{SL}(2, \mathbb{R})$ do not commute.

Remark. Further, we will write ab instead of $a \times b$ and a^{-1} instead of $\ominus a$ for the sake of simplicity (and because it is more common in the literature). As mentioned before, it is usually called the *multiplicative notation*.

Finally, for cryptography it is important to know the number of elements in a group. This number is called the *order* of the group.

Definition 1.3. The **order** of a finite group \mathbb{G} is the number of elements in the group. We denote the order of a group as $|\mathbb{G}|$.

Example. Integers modulo 13, denoted by \mathbb{Z}_{13} , is a group with respect to addition modulo 13 (e.g., $5 + 12 = 4$ in \mathbb{Z}_{13}). The order of this group is 13.

Despite the aforementioned definitions, many things are not generally obvious. For example, one might ask whether the identity element is unique. Or, whether the inverse element is unique for each group element. For that reason, we formulate the following lemma.

Lemma 1.4. Suppose \mathbb{G} is a group. Then, the following statements hold:

1. The identity element is unique.
2. The inverse element is unique for each element: $\forall a \in \mathbb{G} \exists! a^{-1} \in \mathbb{G} : aa^{-1} = a^{-1}a = e$.
3. For all $a, b \in \mathbb{G}$ there is a unique $x \in \mathbb{G}$ such that $ax = b$.
4. If $ab = ac$ then $b = c$. Similarly, if $xy = zy$ then $x = z$.

Since this guide is not a textbook on abstract algebra, we will not prove all the statements. However, we will prove the first and second one to show the nature of the proofs in abstract algebra.

First Statement Proof. Suppose $e_1, e_2 \in \mathbb{G}$ are both identity elements. Consider $e_1 e_2$. From the definition of the identity element, we know that $e_1 e_2 = e_1$ and $e_1 e_2 = e_2$. Therefore, $e_1 = e_2$.

Second Statement Proof. Take $g \in \mathbb{G}$ and suppose $a, b \in \mathbb{G}$ are both inverses of g . By definition,

$$ag = ga = e, \quad bg = gb = e. \quad (3)$$

Now, notice that

$$a = ae = a(gb) = (ag)b = eb = b \quad (4)$$

Thus, $a = b$.

Exercise. Prove the third and fourth statements.

1.2.2 Subgroups

When we are finally comfortable with the concept of a group, we can move on to the concept of a *subgroup*.

Suppose we have a group (\mathbb{G}, \oplus) . Suppose one takes the subset $\mathbb{H} \subset \mathbb{G}$. Of course, since all elements in \mathbb{H} are still elements in \mathbb{G} , we can conduct operations between them via \oplus . The natural question to ask is whether \mathbb{H} is a group itself. Yes, but at the same time \mathbb{H} is called a **subgroup** of \mathbb{G} .

Definition 1.5. A subset $\mathbb{H} \subset \mathbb{G}$ is called a **subgroup** of \mathbb{G} if \mathbb{H} is a group with respect to the same operation \oplus . We denote this as $\mathbb{H} \leq \mathbb{G}$.

Example. Of course, not every subset of \mathbb{G} is a subgroup. Take $(\mathbb{Z}, +)$. If we cut, say, 3 out of \mathbb{Z} (so we get $\mathbb{H} = \mathbb{Z} \setminus \{3\}$), then \mathbb{H} is not a subgroup of \mathbb{Z} since an element -3 does not have an inverse in \mathbb{H} . Moreover, it is not closed: take $1, 2 \in \mathbb{H}$. In this case, $1 + 2 = 3 \notin \mathbb{H}$.

Example. Now, let us define some valid subgroup of \mathbb{Z} . Take $\mathbb{H} = \{3k : k \in \mathbb{Z}\}$ – a set of integers divisible by 3 (commonly denoted as $3\mathbb{Z}$). This is a subgroup of \mathbb{Z} , since it is closed under addition, has an identity element 0, and has an inverse for each element $3k$ (namely, $-3k$). That being said, $3\mathbb{Z} \leq \mathbb{Z}$.

These are good examples, but let us consider a more interesting one, which we call a lemma. It is frequently used further when dealing with cosets and normal subgroups, but currently regard this just as an exercise.

Lemma 1.6. Let \mathbb{G} be a group and $g \in \mathbb{G}$. The centralizer of g is defined to be

$$C_g = \{h \in \mathbb{G} : hg = gh\} \quad (5)$$

Then, C_g is a subgroup of \mathbb{G} .

Exercise. Prove the lemma.

1.2.3 Cyclic Groups

Probably, cyclic groups are the most interesting groups in the world of cryptography. But before defining them, we need to know how to add/subtract elements multiple times (that is, multiplying by an integer). Suppose we have a group \mathbb{G} and $g \in \mathbb{G}$. Then, g^n means multiplying (adding) g to itself n times. If n is negative, then we add g^{-1} to itself $|n|$ times. For $n = 0$ we define $g^0 = e$. Now, let us define what the cyclic group is.

Definition 1.7. Given a group \mathbb{G} and $g \in \mathbb{G}$ the cyclic subgroup generated by g is

$$\langle g \rangle = \{g^n : n \in \mathbb{Z}\} = \{\dots, g^{-3}, g^{-2}, g^{-1}, e, g, g^2, g^3, \dots\}. \quad (6)$$

Example. Consider the group of integers modulo 12, denoted by \mathbb{Z}_{12} . Consider $2 \in \mathbb{Z}_{12}$, the group generated by 2 is then

$$\langle 2 \rangle = \{2, 4, 6, 8, 10, 0\} \quad (7)$$

Definition 1.8. We say that a group \mathbb{G} is **cyclic** if there exists an element $g \in \mathbb{G}$ such that \mathbb{G} is generated by g , that is, $\mathbb{G} = \langle g \rangle$.

Example. The group of integers $(\mathbb{Z}, +)$ is an infinite cyclic group. Indeed, it is generated by 1.

1.2.4 Isomorphisms and Endomorphisms

Finally, we will define the concept of isomorphisms and endomorphisms. These are important concepts in the world of cryptography, since they allow us to compare different groups. Namely, suppose we have two groups (\mathbb{G}, \oplus) and (\mathbb{H}, \odot) . Is there any way to state that these two groups are the same? The answer is yes, and this is done via isomorphisms.

Definition 1.9. A function $\varphi : \mathbb{G} \rightarrow \mathbb{H}$ is called an **homomorphism** if it is a function that preserves the group operation, that is,

$$\forall a, b \in \mathbb{G} : \varphi(a \oplus b) = \varphi(a) \odot \varphi(b). \quad (8)$$

Definition 1.10. An **isomorphism** is a bijective homomorphism.

Definition 1.11. If there exists an isomorphism between two groups \mathbb{G} and \mathbb{H} , we say that these groups are isomorphic and write $\mathbb{G} \cong \mathbb{H}$.

Example. Consider the group of integers $(\mathbb{Z}, +)$ and the group of integers modulo 12 $(\mathbb{Z}_{12}, +)$. The function $\varphi : \mathbb{Z} \rightarrow \mathbb{Z}_{12}$ defined as $\varphi(x) = x \bmod 12$ is a homomorphism. Indeed:

$$\varphi(a + b) = (a + b) \bmod 12 = (a \bmod 12) + (b \bmod 12) = \varphi(a) + \varphi(b). \quad (9)$$

However, this function is not an isomorphism, since it is not bijective. For example, $\varphi(0) = \varphi(12) = 0$.

Example. Additive group of reals $(\mathbb{R}, +)$ and the multiplicative group of positive reals $(\mathbb{R}_{>0}, \times)$ are isomorphic. The function $\varphi : \mathbb{R} \rightarrow \mathbb{R}_{>0}$ defined as $\varphi(x) = e^x$ is an isomorphism. Indeed:

$$\varphi(a + b) = e^{a+b} = e^a \cdot e^b = \varphi(a) \cdot \varphi(b). \quad (10)$$

Thus, φ is a homomorphism. It is also injective since $e^x = e^y \implies x = y$. Finally, it is obviously onto. This means $(\mathbb{R}, +) \cong (\mathbb{R}_{>0}, \times)$.

Example. All groups of order 2 are isomorphic to \mathbb{Z}_2 . Indeed, let $\mathbb{G} = \{g, e\}$ – any group of order 2, and define $\varphi : \mathbb{Z}_2 \rightarrow \mathbb{G}$ as $\varphi(0) = e$ and $\varphi(1) = g$. This is an isomorphism.

A generalization of the above example is the following quite interesting theorem:

Theorem 1.12. Suppose $\mathbb{G} = \langle g \rangle$ is a finite cyclic group, meaning $|G| = n \in \mathbb{N}$. Then, $\mathbb{G} \cong \mathbb{Z}_n$.

Idea of the proof. Define a function $\varphi : \mathbb{Z}_n \rightarrow \mathbb{G}$ as $m \mapsto g^m$. One can prove that this is an isomorphism.

Here, it is quite evident that isomorphism tells us that the groups have the same structure. Moreover, it is correct to say that if $\mathbb{G} \cong \mathbb{H}$, then \mathbb{G} and \mathbb{H} are *equivalent* since \cong is an

equivalence relation.

Exercise (*). Prove that \cong is an equivalence relation.

Finally, we will define the concept of an endomorphism and automorphism to finish the section.

Definition 1.13. An **endomorphism** is a function φ which maps set X to itself ($\varphi : X \rightarrow X$).

Definition 1.14. An **automorphism** is an isomorphic endomorphism.

Example. Given a group \mathbb{G} , fixate $a \in \mathbb{G}$. The map $\varphi : x \mapsto axa^{-1}$ is an automorphism.

Last two definitions are especially frequently used in Elliptic Curves theory.

1.3 Fields

1.3.1 Formal Definition

Although typically one introduces rings before fields, we believe that for the basic understanding, it is better to start with fields.

Notice that when dealing with groups, we had a single operation \oplus , which, depending on the context, is either interpreted as addition or multiplication. However, fields allow to extend this concept a little bit further by introducing a new operation, say, \odot , which, combined with \oplus , allows us to perform the basic arithmetic.

This is very similar to the real or rational numbers, for example. We can add, subtract, multiply, and divide them. This is exactly what fields are about, but in a more abstract way. That being said, let us see the definition.

Definition 1.15. A **field** is a set \mathbb{F} with two operations \oplus and \odot such that:

1. (\mathbb{F}, \oplus) is an abelian group with identity e_{\oplus} .
2. $(\mathbb{F} \setminus \{e_{\oplus}\}, \odot)$ is an abelian group.
3. The **distributive law** holds: $\forall a, b, c \in \mathbb{F} : a \odot (b \oplus c) = (a \odot b) \oplus (a \odot c)$.

What this definition basically states is that we can perform the following operations:

1. Addition: $a \oplus b$, inherited from group structure (\mathbb{F}, \oplus) .
2. Subtraction: $a \oplus (\ominus b)$, inherited from group structure (\mathbb{F}, \oplus) .
3. Multiplication: $a \odot b$, inherited from group structure $(\mathbb{F} \setminus \{e_{\oplus}\}, \odot)$.
4. Division: $a \odot b^{-1}$, except for $b = 0$, inherited from group structure $(\mathbb{F} \setminus \{e_{\oplus}\}, \odot)$.

Example. The set of real numbers $(\mathbb{R}, +, \times)$ is obviously a field.

Example. The set of complex numbers $(\mathbb{C}, +, \times)$ is also a field. Indeed, let us see how we can perform operations. Suppose we are given $z = a_0 + a_1 i$ and $w = b_0 + b_1 i$ with $i^2 + 1 = 0$. In this case:

1. Addition: $z + w = (a_0 + b_0) + (a_1 + b_1)i$.
2. Subtraction: $z - w = (a_0 - b_0) + (a_1 - b_1)i$.

3. Multiplication: $z \cdot w = (a_0 b_0 - a_1 b_1) + (a_0 b_1 + a_1 b_0)i$.

4. Division: $z/w = \frac{a_0 b_0 + a_1 b_1}{b_0^2 + b_1^2} + \frac{a_1 b_0 - a_0 b_1}{b_0^2 + b_1^2} i$.

Interestingly though, it is very difficult to come up with some more complicated, non-trivial examples. For that reason, we will simply move to the most central field used in cryptography – finite fields.

1.3.2 Finite Fields

Recall: we do not like reals, we want to operate with integers! But notice that $(\mathbb{Z}, +, \times)$ does not form a field since division is not closed. For that reason, fixate some integer p and consider the set $\mathbb{Z}_p := \{0, 1, 2, \dots, p-2, p-1\}$. Now, we will define operations as follows:

Addition. To add $a, b \in \mathbb{Z}_p$, add them as usual to get $c \leftarrow a + b$. However, this way, operation is not closed, since c might be easily greater than $p-1$ (e.g., for $a = b = p-2$). To fix this, take $c' \in \mathbb{Z}_p$ such that $c \equiv c' \pmod{p}$ (or, written more concisely, $c' = (a+b) \bmod p$).

Example. Take $p = 5$. Then, $3 + 4 = 2$ in \mathbb{Z}_5 since $c = 3 + 4 = 7$ and $7 \equiv 2 = c' \pmod{5}$.

Multiplication and subtraction. The algorithm is the same. Find $c \leftarrow ab$ or $c \leftarrow a - b$, respectively, and find $c' \in \mathbb{Z}_p$ such that $c' \equiv c \pmod{p}$.

Example. Again, suppose $p = 5$. Then, $3 \cdot 4 = 2$ in \mathbb{F}_5 since $c = 3 \cdot 4 = 12$ and $12 \equiv 2 = c' \pmod{5}$. Similarly, $3 - 4 = 4$ in \mathbb{F}_5 since $c = 3 - 4 = -1$ and $-1 \equiv 4 = c' \pmod{5}$.

Inversion. Inversion is a bit more tricky. Recall that $(\mathbb{Z}_p \setminus \{0\}, \times)$ must be an abelian group, meaning that for each $a \in \mathbb{Z}_p$ there should be some $x \in \mathbb{Z}_p$ such that $ax = 1$ (multiplication in a sense of definition above). In other words, we need to solve the modular equation:

$$ax \equiv 1 \pmod{p}. \quad (11)$$

Note that there is no guarantee that for any $a \in \mathbb{Z}_p \setminus \{0\}$ we might find such x . For example, take $p = 10$ and $a = 2$. Then, $2x \equiv 1 \pmod{10}$ has no solution.

The only way to guarantee that for any $a \in \mathbb{Z}_p \setminus \{0\}$ we might find such x is to take p to be a prime number. This is the reason why we call such fields **prime fields** (or, in many cases, one calls them **finite fields**).

So finally, with all the definitions, we can define the finite field.

Definition 1.16. A **finite field** (or *prime field*) is a set with prime number p of elements $\{0, 1, \dots, p-2, p-1\}$, in which operations are defined “modulo p ” (see details above). Typically, finite fields are denoted as \mathbb{F}_p or $\text{GF}(p)$.

Finite fields is the core object in cryptography. Instead of real numbers or pure integers, we will almost always use finite fields.

Remark. In many cases, one might encounter both \mathbb{F}_p and \mathbb{Z}_p notations. The difference is the following: when one refers to \mathbb{Z}_p , it is typically assumed that the operations are performed in the ring^a of integers modulo p (meaning, we need only addition, subtraction, and multiplication in the protocol), while division is of little interest. When one refers to \mathbb{F}_p ,

it is typically assumed that we need full arithmetic (including division) for the protocol.

^aWe have not defined as of now what ring is, but, roughly speaking, this is a field without multiplicative inverses

Example. Consider $9, 14 \in \mathbb{F}_{17}$. Some examples of calculations:

1. $9 + 14 = 6$.
2. $9 - 14 = 12$.
3. $9 \times 14 = 7$.
4. $14^{-1} = 11$ since $14 \cdot 11 = 154 \equiv 1 \pmod{17}$.

1.4 Polynomials

1.4.1 Basic Definition

Polynomials are intensively used in almost all areas of cryptography. In our particular case, polynomials will encode the information about statements we will need to prove. That being said, let us define what polynomial is.

Definition 1.17. A **polynomial** $f(x)$ is a function of the form

$$p(x) = c_0 + c_1x + c_2x^2 + \cdots + c_nx^n = \sum_{k=0}^n c_kx^k, \quad (12)$$

where c_0, c_1, \dots, c_n are coefficients of the polynomial.

Notice that for now we did not specify what are c_i 's. We are interested in the case where $c_i \in \mathbb{F}$, where \mathbb{F} is a field.

Definition 1.18. A set of polynomials depending on x with coefficients in a field \mathbb{F} is denoted as $\mathbb{F}[x]$, that is

$$\mathbb{F}[x] = \left\{ p(x) = \sum_{k=0}^n c_kx^k : c_k \in \mathbb{F}, k = 0, \dots, n \right\}. \quad (13)$$

Definition 1.19. Evaluation of a polynomial $p(x) \in \mathbb{F}[x]$ at point $x_0 \in \mathbb{F}$ is simply finding the value of $p(x_0) \in \mathbb{F}$.

Example. Consider the finite field \mathbb{F}_3 . Then, some examples of polynomials from $\mathbb{F}_3[x]$ are listed below:

1. $p(x) = 1 + x + 2x^2$.
2. $q(x) = 1 + x^2 + x^3$.
3. $r(x) = 2x^3$.

If we were to evaluate these polynomials at $1 \in \mathbb{F}_3$, we would get:

1. $p(1) = 1 + 1 + 2 \cdot 1 \pmod{3} = 1$.
2. $q(1) = 1 + 1 + 1 \pmod{3} = 0$.

$$3. r(1) = 2 \cdot 1 = 2.$$

Definition 1.20. The **degree** of a polynomial $p(x) = c_0 + c_1x + c_2x^2 + \dots$ is the largest $k \in \mathbb{Z}_{\geq 0}$ such that $c_k \neq 0$. We denote the degree of a polynomial as $\deg p$. We also denote by $\mathbb{F}^{(\leq m)}[x]$ a set of polynomials of degree at most m .

Example. The degree of the polynomial $p(x) = 1 + 2x + 3x^2$ is 2, so $p(x) \in \mathbb{F}_3^{(\leq 2)}[x]$.

Theorem 1.21. For any two polynomials $p, q \in \mathbb{F}[x]$ and $n = \deg p$, $m = \deg q$, the following two statements are true:

1. $\deg(pq) = n + m$.
2. $\deg(p + q) = \max\{n, m\}$ if $n \neq m$ and $\deg(p + q) \leq m$ for $m = n$.

1.4.2 Roots and divisibility

Definition 1.22. Let $p(x) \in \mathbb{F}[x]$ be a polynomial of degree $\deg p \geq 1$. A field element $x_0 \in \mathbb{F}$ is called a root of $p(x)$ if $p(x_0) = 0$.

Example. Consider the polynomial $p(x) = 1 + x + x^2 \in \mathbb{F}_3[x]$. Then, $x_0 = 1$ is a root of $p(x)$ since $p(x_0) = 1 + 1 + 1 \bmod 3 = 0$.

One of the fundamental theorems of polynomials is following.

Theorem 1.23. Let $p(x) \in \mathbb{F}[x]$, $\deg p \geq 1$. Then, $x_0 \in \mathbb{F}$ is a root of $p(x)$ if and only if there exists a polynomial $q(x)$ (with $\deg q = n - 1$) such that

$$p(x) = (x - x_0)q(x) \tag{14}$$

Example. Note that $x_0 = 1$ is a root of $p(x) = x^2 + 2$. Indeed, we can write $p(x) = (x - 1)(x - 2)$, so here $q(x) = x - 2$.

Also, this might not be obvious, but we can also divide polynomials in the same way as we divide integers. The result of division is not always a polynomial, so we also get a remainder.

Theorem 1.24. Given $f, g \in \mathbb{F}[x]$ with $g \neq 0$, there are unique polynomials $p, q \in \mathbb{F}[x]$ such that

$$f = q \cdot g + r, \quad 0 \leq \deg r < \deg g \tag{15}$$

Example. Consider $f(x) = x^3 + 2$ and $g(x) = x + 1$ over \mathbb{R} . Then, we can write $f(x) = (x^2 - x + 1)g(x) + 1$, so the remainder of the division is 1. Typically, we denote this as:

$$f \operatorname{div} g = x^2 - x + 1, \quad f \bmod g = 1. \tag{16}$$

The notation is pretty similar to one used in integer division.

Similarly, one can define gcd, lcm, and other number field theory operations for polynomials. However, we will not go into details here, besides mentioning the divisibility.

Definition 1.25. A polynomial $f(x) \in \mathbb{F}[x]$ is called **divisible** by $g(x) \in \mathbb{F}[x]$ (or, g **divides** f , written as $g \mid f$) if there exists a polynomial $h(x) \in \mathbb{F}[x]$ such that $f = gh$.

Theorem 1.26. If $x_0 \in \mathbb{F}$ is a root of $p(x) \in \mathbb{F}[x]$, then $(x - x_0) \mid p(x)$.

Definition 1.27. A polynomial $f(x) \in \mathbb{F}[x]$ is said to be **irreducible** in \mathbb{F} if there are no polynomials $g, h \in \mathbb{F}[x]$ both of degree more than 1 such that $f = gh$.

Example. A polynomial $f(x) = x^2 + 16$ is irreducible in \mathbb{R} . In turn, $f(x) = x^2 - 2$ is not irreducible since $f(x) = (x - \sqrt{2})(x + \sqrt{2})$.

Example. There are no polynomials over complex numbers \mathbb{C} with degree more than 2 that are irreducible. This follows from the *fundamental theorem of algebra*.

1.4.3 Interpolation

Now, let us ask the question: what defines the polynomial? Well, given expression $p(x) = \sum_{k=0}^n c_k x^k$ one can easily say: “hey, I need to know the coefficients $\{c_k\}_{k=0}^n$ ”.

Indeed, each polynomial of degree n is uniquely determined by the vector of its coefficients $(c_0, c_1, \dots, c_n) \in \mathbb{F}^{n+1}$. However, that is not the only way to define a polynomial.

Suppose I tell you that $p(x) = ax + b$ – just a simple linear function over \mathbb{R} . Suppose I tell you that $p(x)$ intercepts $(0, 0)$ and $(1, 2)$. Then, you can easily say that $p(x) = 2x$.

The more general question is: suppose $\deg p = n$, how many points do I need to define the polynomial $p(x)$ uniquely? The answer is $n + 1$ distinct points. This is the idea behind the interpolation: the polynomial is uniquely defined by $n + 1$ distinct points on the plane. An example is depicted in Figure 3. Now, let us see how we can interpolate the polynomial practically.

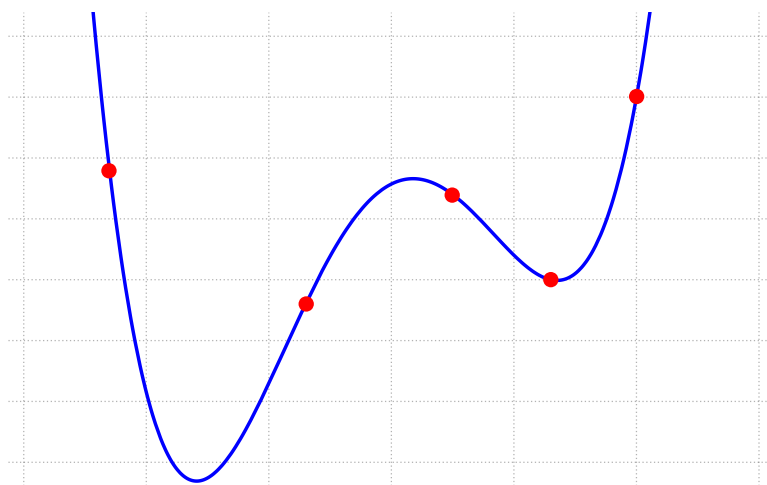


Figure 3: 5 points on the plane uniquely define the polynomial of degree 4.

Theorem 1.28. Given a set of points $\{(x_0, y_0), (x_1, y_1), \dots, (x_n, y_n)\} \subset \mathbb{F} \times \mathbb{F}$, there is a unique polynomial $L(x)$ of degree n such that $L(x_i) = y_i$ for all $i = 0, \dots, n$. This polynomial is called the **Lagrange interpolation polynomial** and can be found through the following formula:

$$L(x) = \sum_{i=0}^n y_i \ell_i(x), \quad \ell_i(x) = \prod_{j=0, j \neq i}^n \frac{x - x_j}{x_i - x_j}. \quad (17)$$

Lemma 1.29. The polynomials $\{\ell_i\}_{i=1}^n$, in fact, have quite an interesting property:

$$\ell_i(x_j) = \delta_{ij} = \begin{cases} 1, & i = j \\ 0, & i \neq j \end{cases}, \quad (18)$$

where δ_{ij} is the Kronecker delta. Moreover, $\{\ell_i\}_{i=1}^n$ form a basis of $\mathbb{F}^{(\leq n)}[x]$: for any polynomial $p(x) \in \mathbb{F}^{(\leq n)}[x]$ there exist unique coefficients $\alpha_0, \dots, \alpha_n \in \mathbb{F}$ such that

$$p(x) = \sum_{i=0}^n \alpha_i \ell_i(x). \quad (19)$$

Example. Suppose we have points $(0, 1)$ and $(1, 2)$. Then, the Lagrange interpolation polynomial is

$$L(x) = 1 \cdot \frac{x-1}{0-1} + 2 \cdot \frac{x-0}{1-0} = (-1) \cdot (x-1) + 2 \cdot x = x + 1 \quad (20)$$

1.4.4 Some Fun: Shamir's Secret Sharing

Shamir's Secret Sharing, also known as (t, n) -threshold scheme, is one of the protocols exploiting Lagrange Interpolation.

But first, let us define what secret sharing is. Suppose we have a secret data α , which is represented as an element from some finite set F . We divide this secret into n pieces $\alpha_1, \dots, \alpha_n \in F$ in such a way:

1. Knowledge of any t shares can reconstruct the secret α .
2. Knowledge of any number of shares below t cannot be used to reconstruct the secret α .

Now, let us define the sharing scheme.

Definition 1.30. Secret Sharing scheme is a pair of efficient algorithms (Gen, Comb) which work as follows:

- $\text{Gen}(\alpha, t, n)$: probabilistic sharing algorithm that yields n shards $(\alpha_1, \dots, \alpha_t)$ for which t shards are needed to reconstruct the secret α .
- $\text{Comb}(\mathcal{I}, \{\alpha_i\}_{i \in \mathcal{I}})$: deterministic reconstruction algorithm that reconstructs the secret α from the shards $\mathcal{I} \subset \{1, \dots, n\}$ of size t .

Here, we require the **correctness**: for every $\alpha \in F$, for every possible output $(\alpha_1, \dots, \alpha_n) \leftarrow \text{Gen}(\alpha, t, n)$, and any t -size subset \mathcal{I} of $\{1, \dots, n\}$ we have

$$\text{Comb}(\mathcal{I}, \{\alpha_i\}_{i \in \mathcal{I}}) = \alpha. \quad (21)$$

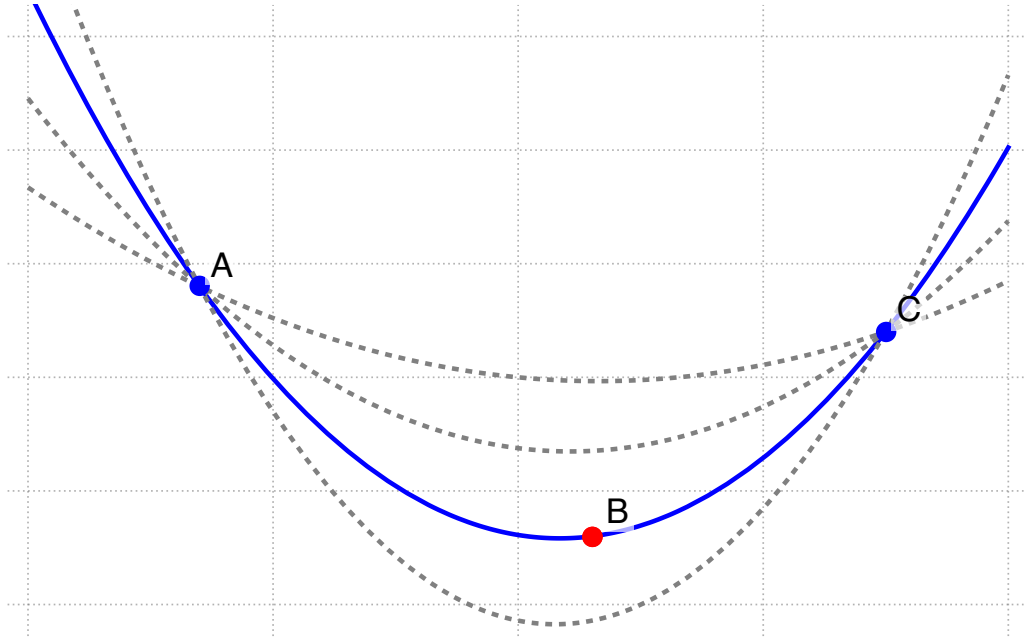


Figure 4: Suppose we have $t = 3$. Having only 2 points means knowing two blue points without knowing the red one. There are infinitely many quadratic polynomials passing through these two points (gray dashed lines). However, knowing the third red point allows us to uniquely determine the polynomial and thus get its value at 0. Note that this is illustrated over \mathbb{R} , but for \mathbb{F}_q the logic is similar.

Now, Shamir's protocol is one of the most famous secret sharing schemes. It works as follows: our finite set is \mathbb{F}_q for some large prime q . Then, algorithms in the protocol are defined as follows:

- **Gen**(α, k, n): choose random $k_1, \dots, k_{t-1} \xleftarrow{R} \mathbb{F}_q$ and define the polynomial

$$\omega(x) := \alpha + k_1x + k_2x^2 + \dots + k_{t-1}x^{t-1} \in \mathbb{F}_q^{\leq(t-1)}[x], \quad (22)$$

and then compute $\alpha_i \leftarrow \omega(i) \in \mathbb{F}_q$, $i = 1, \dots, n$. Return $(\alpha_1, \dots, \alpha_n)$.

- **Comb**($\mathcal{I}, \{\alpha_i\}_{i \in \mathcal{I}}$): reconstruct the polynomial $\omega(x)$ using Lagrange interpolation and return $\omega(0) = \alpha$.

The combination function is possible since, having t points $\{i, \alpha_i\}_{i \in \mathcal{I}}$ with $\omega(i) = \alpha_i$, we can fully reconstruct the polynomial $\omega(x)$ and then evaluate it at 0 to get α .

Instead, suppose we have only $t - 1$ (or less) pairs $\{i, \alpha_i\}_{i \in \mathcal{I}}$. Then, there are many polynomials $\omega(x)$ that pass through these points (in fact, if we were in the field of real numbers, this number would be infinite), and thus the secret α is not uniquely determined.

The intuition behind the Shamir's protocol is illustrated in Figure 4.

1.4.5 Some Fun: Group Implementation in Rust

In programming, we can think of a group as an interface, having a single binary operation defined, that obeys the rules of closure, associativity, identity element, and inverse element.

For that reason, we might even code a group in Rust! We will also write a simple test to check whether the group is valid and whether the group is abelian.

Trait for Group. First, we define a trait for a group. We will define a group as a trait with the following methods:

```

1  /// Trait that represents a group.
2  pub trait Group: Sized {
3      /// Checks whether the two elements are equal.
4      fn eq(&self, other: &Self) -> bool;
5      /// Returns the identity element of the group.
6      fn identity() -> Self;
7      /// Adds two elements of the group.
8      fn add(&self, a: &Self) -> Self;
9      /// Returns the negative of the element.
10     fn negate(&self) -> Self;
11     /// Subtracts two elements of the group.
12     fn sub(&self, a: &Self) -> Self {
13         self.add(&a.negate())
14     }
15 }
```

Checking group validity. Now observe the following: we get closure for free, since the compiler will check whether the return type of the operation is the same as the type of the group. However, there is no guarantee that associativity holds, and our identity element is at all valid. For that reason, we need to somehow additionally check the validity of implementation.

We propose to do the following: we will randomly sample three elements from the group $a, b, c \xleftarrow{R} \mathbb{G}$ and check our three properties:

1. $a \oplus (b \oplus c) \stackrel{?}{=} (a \oplus b) \oplus c.$
2. $a \oplus e \stackrel{?}{=} e \oplus a \stackrel{?}{=} a.$
3. $a \oplus (\ominus a) \stackrel{?}{=} (\ominus a) \oplus a \stackrel{?}{=} e.$

Additionally, if we want to verify whether the group is abelian, we can check whether $a \oplus b \stackrel{?}{=} b \oplus a.$

For that reason, for the check, we require the group to be samplable (i.e. we can randomly sample elements from the group):

```

1  /// Trait for sampling a random element from a group.
2  pub trait Samplable {
3      /// Returns a random element from the group.
4      fn sample() -> Self;
5  }
```

And now, our test looks as follows:


```

1  /// Number of tests to check the group properties.
2  const TESTS_NUMBER: usize = 100;
3
4  /// Asserts that the given group G is valid.
5  /// A group is valid if the following properties hold:
6  /// 1. Associativity:  $(a + b) + c = a + (b + c)$ 
7  /// 2. Identity:  $a + e = a = e + a$ 
8  /// 3. Inverse:  $a + (-a) = e = (-a) + a$ 
9  pub fn assert_group_valid<G>()
10 where
11     G: Group + Samplable,
12 {
13     for _ in 0..TESTS_NUMBER {
14         // Take random three elements
15         let a = G::sample();
16         let b = G::sample();
17         let c = G::sample();
18
19         // Check whether associativity holds
20         let ab_c = a.add(&b).add(&c);
21         let a_bc = a.add(&b.add(&c));
22         let associativity_holds = ab_c.eq(&a_bc);
23         assert!(associativity_holds, "Associativity does not hold
24             ↪ for the given group");
25
26         // Check whether identity element is valid
27         let e = G::identity();
28         let ae = a.add(&e);
29         let ea = e.add(&a);
30         let identity_holds = ae.eq(&a) && ea.eq(&a);
31         assert!(identity_holds, "Identity element does not hold for
32             ↪ the given group");
33
34         // Check whether inverse element is valid
35         let a_neg = a.negate();
36         let a_neg_add_a = a_neg.add(&a);
37         let a_add_a_neg = a.add(&a_neg);
38         let inverse_holds = a_neg_add_a.eq(&e) && a_add_a_neg.eq(&e);
39         assert!(inverse_holds, "Inverse element does not hold for
40             ↪ the given group");
41     }
42 }
43
44 /// Asserts that the given group G is abelian.
45 /// A group is an abelian group if the following property holds:
46 ///  $a + b = b + a$  for all  $a, b$  in  $G$  (commutativity)
47 pub fn assert_group_abelian<G>()
48 where
49     G: Group + Samplable,

```

```

47 {
48     for _ in 0..TESTS_NUMBER {
49         assert_group_valid::<G>();
50
51         // Take two random elements
52         let a = G::sample();
53         let b = G::sample();
54
55         // Check whether commutativity holds
56         let ab = a.add(&b);
57         let ba = b.add(&a);
58         assert!(ab.eq(&ba), "Commutativity does not hold for the
59             ↪ given group");
60     }
61 }

```

Testing the group $(\mathbb{Z}, +)$. And now, we can define a group for integers and check whether it is valid and abelian:

```

1 use crate::group::{Group, Samplable};
2 use rand::Rng;
3
4 /// Implementing group for Rotation3<f32>
5 impl Group for i64 {
6     fn eq(&self, other: &Self) -> bool {
7         self == other
8     }
9
10    fn identity() -> Self {
11        0i64
12    }
13
14    fn add(&self, a: &Self) -> Self {
15        self + a
16    }
17
18    fn negate(&self) -> Self {
19        -self
20    }
21 }
22
23 impl Samplable for i64 {
24     fn sample() -> Self {
25         let mut gen = rand::thread_rng();
26
27         // To prevent overflow, we choose a smaller range for i64
28         let min = i64::MIN / 3;
29         let max = i64::MAX / 3;
30         gen.gen_range(min..max)

```

```

31     }
32 }

```

Just a small note: since we cannot generate infinite integers, we restrict the range of integers to prevent overflow. So, for the sake of simplicity, we divide the range of integers by 3, in which overflow never occurs.

And now, the moment of truth! Let us define some tests and run them:

```

1  #[cfg(test)]
2  mod tests {
3      use super::*;
4      use group::*;
5
6      #[test]
7      fn test_integers_are_group() {
8          assert_group_valid::<i64>()
9      }
10
11     #[test]
12     fn test_integers_are_abelian() {
13         assert_group_abelian::<i64>();
14     }
15 }

```

Both tests pass! Now let us consider something a bit trickier.

Testing the group $SO(3)$. We can define a group for 3×3 rotation matrices. Of course, composition of two rotation is not commutative, so we expect the abelian test to fail. However, the group is still valid! For example, there is an identity rotation matrix E , and for each rotation matrix $A \in SO(3)$, there exists a rotation matrix $A^{-1} \in SO(3)$ such that $AA^{-1} = A^{-1}A = E$. Finally, the associativity holds as well.

We will use the `nalgebra` library for this purpose, which contains the implementation of rotation matrices. So our implementation can look as follows:

```

1  /// A threshold below which two floating point numbers are
2  ↪ considered equal.
3
4  const EPSILON: f32 = 1e-6;
5
6  /// Implementing group for Rotation3<f32>
7  impl Group for Rotation3<f32> {
8      fn eq(&self, other: &Self) -> bool {
9          // Checking whether the norm of a difference is small
10         let difference = self.matrix() - other.matrix();
11         difference.norm_squared() < EPSILON
12     }
13
14     fn identity() -> Self {
15         Rotation3::identity()
16     }
17 }

```

```

15
16     fn add(&self, a: &Self) -> Self {
17         self * a
18     }
19
20     fn negate(&self) -> Self {
21         self.inverse()
22     }
23 }
24
25 impl Samplable for Rotation3<f32> {
26     fn sample() -> Self {
27         let mut gen = rand::thread_rng();
28
29         // Pick three random angles
30         let roll = gen.gen_range(0.0..1.0);
31         let pitch = gen.gen_range(0.0..1.0);
32         let yaw = gen.gen_range(0.0..1.0);
33
34         Rotation3::from_euler_angles(roll, pitch, yaw)
35     }
36 }

```

Here, there are two tricky moments:

1. We cannot compare floating point numbers directly, since they might differ by a small amount. For that reason, we define a small threshold ε . We say that two matrices are equal iff the norm³ of their difference is less than ε .
2. To generate a random rotation matrix, we generate three random angles and create a rotation matrix from these angles.

1.5 Exercises

Exercise 1. Which of the following statements is **false**?

1. $(\forall a, b \in \mathbb{Q}, a \neq b) (\exists q \in \mathbb{R}) : \{a < q < b\}$.
2. $(\forall \varepsilon > 0) (\exists n_\varepsilon \in \mathbb{N}) (\forall n \geq n_\varepsilon) : \{1/n < \varepsilon\}$.
3. $(\forall k \in \mathbb{Z}) (\exists n \in \mathbb{N}) : \{n < k\}$.
4. $(\forall x \in \mathbb{Z} \setminus \{-1\}) (\exists! y \in \mathbb{Q}) : \{(x+1)y = 2\}$.

Exercise 2. Denote $X := \{(x, y) \in \mathbb{Q}^2 : xy = 1\}$. Oleksandr claims the following:

1. $X \cap \mathbb{N}^2 = \{(1, 1)\}$.
2. $|X \cap \mathbb{Z}^2| = 2|X \cap \mathbb{N}^2|$.
3. X is a group under the operation $(x_1, y_1) \oplus (x_2, y_2) = (x_1 x_2, y_1 y_2)$.

Which statements are **true**?

- a) Only 1.
- b) Only 1 and 2.

³one can think of norm as being the measure of “distance” between two objects. Similarly, we can define norm not only on matrices, but on vectors as well.

- c) Only 1 and 3.
- d) Only 2 and 3.
- e) All statements are correct.

Exercise 3. Does a tuple (\mathbb{Z}, \oplus) with operation $a \oplus b = a + b - 1$ define a group?

- a) Yes, and this group is abelian.
- b) Yes, but this group is not abelian.
- c) No, since the associativity property does not hold.
- d) No, since there is no identity element in this group.
- e) No, since there is no inverse element in this group.

Exercise 4. Consider the Cartesian plane \mathbb{R}^2 , where two coordinates are real numbers. For two points A, B define the operation \oplus as follows: $A \oplus B$ is the midpoint on segment AB . Does (\mathbb{R}^2, \oplus) define a group?

- a) Yes, and this group is abelian.
- b) Yes, but this group is not abelian.
- c) No, since the associativity property does not hold and there is no identity element in this group.
- d) No, since the associativity property does not hold, but we might define an identity element nonetheless.

Exercise 5. Find the inverse of 4 in \mathbb{F}_{11} .

- a) 8
- b) 5
- c) 3
- d) 7

Exercise 6. Suppose for three polynomials $p, q, r \in \mathbb{F}[x]$ we have $\deg p = 3, \deg q = 4, \deg r = 5$. Which of the following is true for $n := \deg\{(p - q)r\}$?

- a) $n = 9$.
- b) n might be less than 9.
- c) $n = 20$.
- d) n is less than $\deg\{qr\}$.

Exercise 7. Define the polynomial over \mathbb{F}_5 : $f(x) := 4x^2 + 7$. Which of the following is the root of $f(x)$?

- a) 2
- b) 3
- c) 4
- d) This polynomial has no roots over \mathbb{F}_5 .

Exercise 8. Quadratic polynomial $p(x) = ax^2 + bx + c \in \mathbb{R}[x]$ has zeros at 1 and 2 and $p(0) = 2$. Find the value of $a + b + c$.

- a) 0
- b) -1
- c) 1

d) Not enough information to determine.

Exercise 9. Which of the following is a **valid** endomorphism $f : X \rightarrow X$?

- a) $X = [0, 1]$, $f : x \mapsto x^2$.
- b) $X = [0, 1]$, $f : x \mapsto x + 1$.
- c) $X = \mathbb{R}_{>0}$, $f : x \mapsto (x - 1)^3$.
- d) $X = \mathbb{Q}_{>0}$, $f : x \mapsto \sqrt{x}$.

Exercise 10*. Denote by $\text{GL}(2, \mathbb{R})$ a set of 2×2 invertible matrices with real entries. Define two functions $\varphi : \text{GL}(2, \mathbb{R}) \rightarrow \mathbb{R}$:

$$\varphi_1 \left(\begin{bmatrix} a & b \\ c & d \end{bmatrix} \right) = ad - bc, \quad \varphi_2 \left(\begin{bmatrix} a & b \\ c & d \end{bmatrix} \right) = a + d \quad (23)$$

Den claims the following:

- 1. φ_1 is a group homomorphism between multiplicative groups $(\text{GL}(2, \mathbb{R}), \times)$ and (\mathbb{R}, \times) .
- 2. φ_2 is a group homomorphism between additive groups $(\text{GL}(2, \mathbb{R}), +)$ and $(\mathbb{R}, +)$.

Which of the following is **true**?

- a) Only statement 1 is correct.
- b) Only statement 2 is correct.
- c) Both statements 1 and 2 are correct.
- d) None of the statements is correct.

2 Mathematics for Cryprography II

2.1 Basics of Security Analysis

In many cases, technical papers include the analysis on the key question: “How secure is this cryptographic algorithm?” or rather “Why this cryptographic algorithm is secure?”. In this section, we will shortly describe the notation and typical construction for justifying the security of cryptographic algorithms.

Typically, the cryptographic security is defined in a form of a game between the adversary (who we call \mathcal{A}) and the challenger (who we call \mathcal{Ch}). The adversary is trying to break the security of the cryptographic algorithm using arbitrary (but still efficient) protocol, while the challenger is following a simple, fixed protocol. The game is played in a form of a challenge, where the adversary is given some information and is asked to perform some task. The security of the cryptographic algorithm is defined based on the probability of the adversary to win the game.

2.1.1 Cipher Semantic Security

Let us get into specifics. Suppose that we want to specify that the encryption scheme is secure. Recall that cipher $\mathcal{E} = (E, D)$ over the space $(\mathcal{K}, \mathcal{M}, \mathcal{C})$ (here, \mathcal{K} is the space containing all possible keys, \mathcal{M} – all possible messages and \mathcal{C} – all possible ciphers) consists of two efficiently computable methods:

- $E : \mathcal{K} \times \mathcal{M} \rightarrow \mathcal{C}$ – encryption method, that based on the provided message $m \in \mathcal{M}$ and key $k \in \mathcal{K}$ outputs the cipher $c = E(k, m) \in \mathcal{C}$.
- $D : \mathcal{K} \times \mathcal{C} \rightarrow \mathcal{M}$ – decryption method, that based on the provided cipher $c \in \mathcal{C}$ and key $k \in \mathcal{K}$ outputs the message $m = D(k, c) \in \mathcal{M}$.

Of course, we require the **correctness**:

$$(\forall k \in \mathcal{K}) (\forall m \in \mathcal{M}) : \{D(k, E(k, m)) = m\} \quad (24)$$

Now let us play the following game between adversary \mathcal{A} and challenger \mathcal{Ch} :

1. \mathcal{A} picks any two messages $m_0, m_1 \in \mathcal{M}$ on his choice.
2. \mathcal{Ch} picks a random key $k \xleftarrow{R} \mathcal{K}$ and random bit $b \xleftarrow{R} \{0, 1\}$ and sends the cipher $c = E(k, m_b)$ to \mathcal{A} .
3. \mathcal{A} is trying to guess the bit b by using the cipher c .
4. \mathcal{A} outputs the guess \hat{b} .

Now, what should happen if our encryption scheme is secure? The adversary should not be able to guess the bit b with a probability significantly higher than $1/2$ (a random guess). Formally, define the **advantage** of the adversary \mathcal{A} as:

$$\text{SSAdv}[\mathcal{E}, \mathcal{A}] := \left| \Pr[\hat{b} = b] - \frac{1}{2} \right| \quad (25)$$

We say that the encryption scheme is **semantically secure**⁴ if for any efficient adversary \mathcal{A} the advantage $\text{SSAdv}[\mathcal{A}]$ is negligible. In other words, the adversary cannot guess the bit b with a probability significantly higher than $1/2$.

⁴This version of definition is called a **bit-guessing** version.

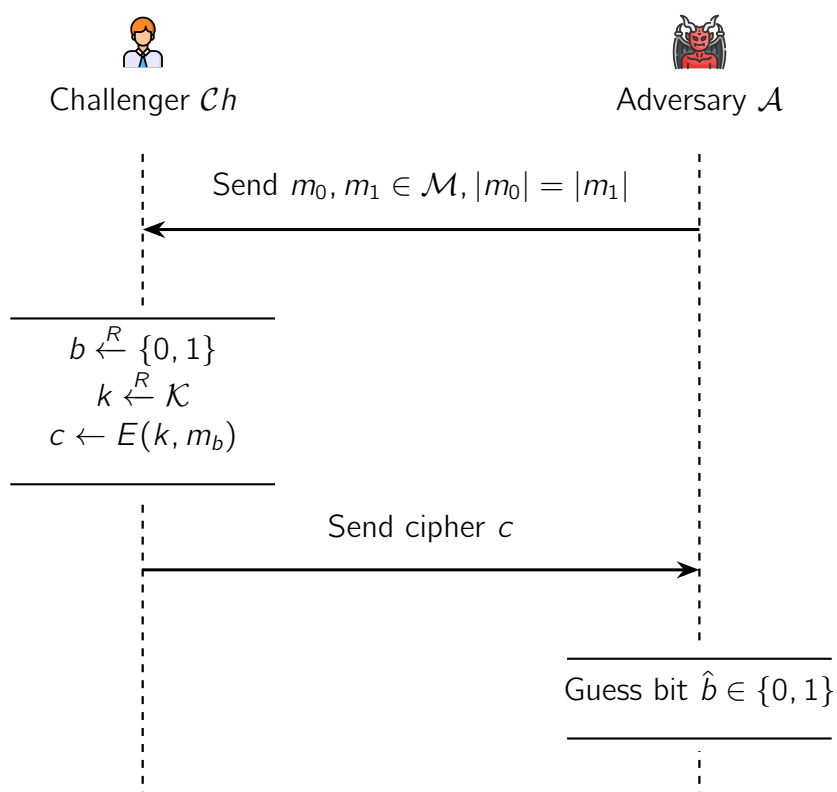


Figure 5: The game between the adversary \mathcal{A} and the challenger \mathcal{Ch} for defining the semantic security.

Now, what negligible means? Let us give the formal definition!

Definition 2.1. A function $f : \mathbb{N} \rightarrow \mathbb{R}$ is called **negligible** if for all $c \in \mathbb{R}_{>0}$ there exists $n_c \in \mathbb{N}$ such that for any $n \geq n_c$ we have $|f(n)| < 1/n^c$.

The alternative definition, which is probably easier to interpret, is the following.

Theorem 2.2. A function $f : \mathbb{N} \rightarrow \mathbb{R}$ is **negligible** if and only if for any $c \in \mathbb{R}_{>0}$, we have

$$\lim_{n \rightarrow \infty} f(n)n^c = 0 \quad (26)$$

Example. The function $f(n) = 2^{-n}$ is negligible since for any $c \in \mathbb{R}_{>0}$ we have

$$\lim_{n \rightarrow \infty} 2^{-n}n^c = 0 \quad (27)$$

The function $g(n) = \frac{1}{n!}$ is also negligible for similar reasons.

Example. The function $h(n) = \frac{1}{n}$ is not negligible since for $c = 1$ we have

$$\lim_{n \rightarrow \infty} \frac{1}{n} \times n = 1 \neq 0 \quad (28)$$

Well, that is weird. For some reason we are considering a function the depends on some natural number n , but what is this number?

Typically, when defining the security of the cryptographic algorithm, we are considering the security parameter λ (e.g., the length of the key). The function is negligible if the probability of the adversary to break the security of the cryptographic algorithm is decreasing with the increasing of the security parameter λ . Moreover, we require that the probability of the adversary to break the security of the cryptographic algorithm is decreasing faster than any polynomial function of the security parameter λ .

So all in all, we can define the semantic security as follows.

Definition 2.3. The encryption scheme \mathcal{E} with a security paramter $\lambda \in \mathbb{N}$ is **semantically secure** if for any efficient adversary \mathcal{A} we have:

$$\left| \Pr \left[b = \hat{b} \mid \begin{array}{l} m_0, m_1 \leftarrow \mathcal{M}, k \xleftarrow{R} \mathcal{K}, b \xleftarrow{R} \{0, 1\} \\ c \leftarrow E(k, m_b) \\ \hat{b} \leftarrow \mathcal{A}(c) \end{array} \right] - \frac{1}{2} \right| < \text{negl}(\lambda) \quad (29)$$

Do not be afraid of such complex notation, it is quite simple. Notation $\Pr[A \mid B]$ means “the probability of A , given that B occurred”. So our inner probability is read as “the probability that the guessed bit \hat{b} equals b given the setup on the right”. Then, on the right we define the setup: first we generate two messages $m_0, m_1 \in \mathcal{M}$, then we choose a random bit b and a key k , cipher the message m_b , send it to the adversary and the adversary, based on provided cipher, gives \hat{b} as an output. We then claim that the probability of the adversary to guess the bit b is

close to $1/2$.

Let us see some more examples of how to define the security of certain cryptographic objects.

2.1.2 Discrete Logarithm Assumption (DL)

Now, let us define the fundamental assumption used in cryptography formally: the **Discrete Logarithm Assumption** (DL).

Definition 2.4. Assume that \mathbb{G} is a cyclic group of prime order r generated by $g \in \mathbb{G}$. Define the following game:

1. Both challenger \mathcal{Ch} and adversary \mathcal{A} take a description \mathbb{G} as an input: order r and generator $g \in \mathbb{G}$.
2. \mathcal{Ch} computes $\alpha \xleftarrow{R} \mathbb{Z}_r$, $u \leftarrow g^\alpha$ and sends $u \in \mathbb{G}$ to \mathcal{A} .
3. The adversary \mathcal{A} outputs $\hat{\alpha} \in \mathbb{Z}_r$.

We define \mathcal{A} 's **advantage in solving the discrete logarithm problem in \mathbb{G}** , denoted as $\text{DLadv}[\mathcal{A}, \mathbb{G}]$, as the probability that $\hat{\alpha} = \alpha$.

Definition 2.5. The **Discrete Logarithm Assumption** holds in the group \mathbb{G} if for any efficient adversary \mathcal{A} the advantage $\text{DLadv}[\mathcal{A}, \mathbb{G}]$ is negligible.

Informally, this assumption means that given u , it is very hard to find α such that $u = g^\alpha$. But now we can write down this formally!

2.1.3 Computational Diffie-Hellman (CDH)

Another fundamental problem in cryptography is the **Computational Diffie-Hellman** (CDH) problem. It states that given g^α, g^β it is hard to find $g^{\alpha\beta}$. This property is frequently used in the construction of cryptographic protocols such as the Diffie-Hellman key exchange.

Let us define this problem formally.

Definition 2.6. Let \mathbb{G} be a cyclic group of prime order r generated by $g \in \mathbb{G}$. Define the following game:

1. Both challenger \mathcal{Ch} and adversary \mathcal{A} take a description \mathbb{G} as an input: order r and generator $g \in \mathbb{G}$.
2. \mathcal{Ch} computes $\alpha, \beta \xleftarrow{R} \mathbb{Z}_r$, $u \leftarrow g^\alpha$, $v \leftarrow g^\beta$, $w \leftarrow g^{\alpha\beta}$ and sends $u, v \in \mathbb{G}$ to \mathcal{A} .
3. The adversary \mathcal{A} outputs $\hat{w} \in \mathbb{G}$.

We define \mathcal{A} 's **advantage in solving the computational Diffie-Hellman problem in \mathbb{G}** , denoted as $\text{CDHadv}[\mathcal{A}, \mathbb{G}]$, as the probability that $\hat{w} = w$.

Definition 2.7. The **Computational Diffie-Hellman Assumption** holds in the group \mathbb{G} if for any efficient adversary \mathcal{A} the advantage $\text{CDHadv}[\mathcal{A}, \mathbb{G}]$ is negligible.

2.2 Decisional Diffie-Hellman (DDH)

Now, we loosen the requirements a bit. The **Decisional Diffie-Hellman** (DDH) problem states that given $g^\alpha, g^\beta, g^{\alpha\beta}$ it is "hard" to distinguish $g^{\alpha\beta}$ from a random element in \mathbb{G} . For-

mally, we define this problem as follows.

Definition 2.8. Let \mathbb{G} be a cyclic group of prime order r generated by $g \in \mathbb{G}$. Define the following game:

1. Both challenger \mathcal{Ch} and adversary \mathcal{A} take a description \mathbb{G} as an input: order r and generator $g \in \mathbb{G}$.
2. \mathcal{Ch} computes $\alpha, \beta, \gamma \xleftarrow{R} \mathbb{Z}_r$, $u \leftarrow g^\alpha$, $v \leftarrow g^\beta$, $w_0 \leftarrow g^{\alpha\beta}$, $w_1 \leftarrow g^\gamma$. Then, \mathcal{Ch} flips a coin $b \xleftarrow{R} \{0, 1\}$ and sends u, v, w_b to \mathcal{A} .
3. The adversary \mathcal{A} outputs the predicted bit $\hat{b} \in \{0, 1\}$.

We define \mathcal{A} 's **advantage in solving the Decisional Diffie-Hellman problem in \mathbb{G}** , denoted as $\text{DDHadv}[\mathcal{A}, \mathbb{G}]$, as

$$\text{DDHadv}[\mathcal{A}, \mathbb{G}] := \left| \Pr[b = \hat{b}] - \frac{1}{2} \right| \quad (30)$$

Now, let us break this assumption for some quite generic group! Consider the following example.

Theorem 2.9. Suppose that \mathbb{G} is a cyclic group of an even order. Then, the Decision Diffie-Hellman Assumption does not hold in \mathbb{G} . In fact, there is an efficient adversary \mathcal{A} that can distinguish $g^{\alpha\beta}$ from a random element in \mathbb{G} with an advantage $1/4$.

Proof. If $|\mathbb{G}| = 2n$ for $n \in \mathbb{N}$, it means that we can split the group into two subgroups of order n , say, \mathbb{G}_1 and \mathbb{G}_2 . The first subgroup consists of elements in a form g^{2k} , while the second subgroup consists of elements in a form g^{2k+1} .

Now, if we could efficiently determine, based on group element $g \in \mathbb{G}$, whether $g \in \mathbb{G}_1$ or $g \in \mathbb{G}_2$, we essentially could solve the problem. Fortunately, there is such a method! Consider the following lemma.

Lemma 2.10. Suppose $u = g^\alpha$. Then, α is even if and only if $u^n = 1$.

Proof. If α is even, then $\alpha = 2\alpha'$ and thus

$$u^n = (g^{2\alpha'})^n = g^{2n\alpha'} = (g^{2n})^{\alpha'} = 1^{\alpha'} = 1 \quad (31)$$

Conversely, if $u^n = 1$ then $u^{\alpha n} = 1$, meaning that $2n \mid \alpha n$, implying that α is even. Lemma is proven.

Now, we can construct our adversary \mathcal{A} as follows. Suppose \mathcal{A} is given (u, v, w) . Then,

1. Based on u , get the parity of α , say $p_\alpha \in \{\text{even}, \text{odd}\}$.
2. Based on v , get the parity of β , say $p_\beta \in \{\text{even}, \text{odd}\}$.
3. Based on w , get the parity of γ , say $p_\gamma \in \{\text{even}, \text{odd}\}$.
4. Calculate $p'_\gamma \in \{\text{even}, \text{odd}\}$ — parity of $\alpha\beta$.
5. Return $\hat{b} = 0$ if $p'_\gamma = p_\gamma$, and $\hat{b} = 1$, otherwise.

Suppose γ is indeed $\alpha \times \beta$. Then, condition $p'_\gamma = p_\gamma$ will always hold. If γ is a random element, then the probability that $p'_\gamma = p_\gamma$ is $1/2$. Therefore, the probability that \mathcal{A} will guess the bit b correctly is $3/4$, and the advantage is $1/4$ therefore. ■

2.2.1 Why this is needed?

Typically, it is impossible to prove the predicate “for every efficient adversary \mathcal{A} this probability is negligible” and therefore we need to make assumptions, such as the Discrete Logarithm Assumption or the Computational Diffie-Hellman Assumption. In turn, proving the statement “if X is secure then Y is also secure” is manageable and does not require solving any fundamental problems. So, for example, knowing that the probability of the adversary to break the Diffie-Hellman assumption is negligible, we can prove that the Diffie-Hellman key exchange is secure.

2.3 Basic Number Theory

2.3.1 Primes

Primes are often used when doing almost any cryptographic computation. A prime number is a natural number (\mathbb{N}) that is not a product of two smaller natural number. In other words, the prime number is divisible only by itself and 1. The first primes are: 2, 3, 5, 7, 11...

2.3.2 Deterministic prime tests

A primality test is deterministic if it outputs `True` when the number is a prime and `False` when the input is composite with probability 1. An example of a deterministic prime test is `Trial_Division_Test`. Here is an example implementation in Rust:

```
1  fn is_prime(n: u32) -> bool {
2      let square_root = (n as f64).sqrt() as u32;
3
4      for i in 2..= square_root {
5          if n % i == 0 {
6              return false;
7          }
8      }
9
10     true
11 }
```

Deterministic tests often lack efficiency. For instance, even with square root optimization, the asymptotic complexity is $O(\sqrt{N})$. While further optimizations are possible, they do not change the overall asymptotic complexity.

In cryptography, N can be extremely large — 256 bits, 512 bits, or even 6144 bits. An algorithm is impractical when dealing with such large numbers.

2.3.3 Probabilistic prime tests

A primality test is probabilistic if it outputs `True` when the number is a prime and `False` when the input is composite with probability less than 1. Such test is often called a pseudoprimalty test. Fermat Primality and Miller-Rabin Primality Tests are examples of probabilistic primality test. Both of them use the idea of **Fermat’s Little Theorem**:

Theorem 2.11. Let p be a prime number and a be an integer not divisible by p . Then $a^{p-1} - 1$ is always divisible by p : $a^{p-1} \equiv 1 \pmod{p}$

The key idea behind the Fermat Primality Test is that if for some a not divisible by n we have $a^{n-1} \not\equiv 1 \pmod{n}$ then n is definitely NOT prime. Although, with such an approach, we might get a false positive, as you cannot state for sure that n is prime. For example, consider $n = 15$ and $a = 4$. $4^{15-1} \equiv 1 \pmod{15}$, but $n = 15 = 3 \cdot 5$ is composite. To solve this issue, a is picked many times, decreasing the chances of a false positive. The probability that a composite number is mistakenly called prime for k iterations is $2^{-k} = \frac{1}{2^k}$.

There exists a problem with such an algorithm in the form of **Carmichael numbers**, which are numbers that are Fermat pseudoprime to all bases. To put it simply, no matter how many times you check whether the number is prime using this type of primality test, it will always stay positive, even though the number is composite. The good thing is that Carmichael numbers are pretty rare. The bad thing is that there are infinitely many of them.

Even though this algorithm is probabilistic (which does not guarantee the correctness of the output) and has a vulnerability in the form of *Carmichael numbers*, it runs with an asymptotic complexity $O(\log^3 n)$. This is much better for large numbers and is often used in cryptography. Here is a pseudocode implementation of this algorithm:

```

1  # n = number to be tested for primality
2  # k = number of times the test will be repeated
3  def is_prime(n, k):
4      i = 1
5      while i <= k:
6          a = rand(2, n - 1)
7
8          if a^(n - 1) != 1 (mod n):
9              return False
10
11         i++
12
13     return True

```

Miller-Rabin primality test, is a more advanced form of Fermat primality test. The main difference is it is not vulnerable to *Carmichael numbers*, which makes it much better to use in practice.

2.3.4 Greatest Common Divisor

Greatest common divisor (GCD) of two or more integers, which are not all zero, is the largest positive integer that divides each of the integers.

Example. $\gcd(8, 12) = 4$, $\gcd(3, 15) = 3$, $\gcd(15, 10) = 5$.

Computing GCD using Euclid's algorithm. The is based on the fact that, given two positive integers a and b such that $a > b$, the common divisors of a and b are the same as the common divisors of $a - b$ and b . It can be observed, that it can be further optimized, by using $a \bmod b$, instead of $a - b$. For example, $\gcd(26, 8) = \gcd(18, 8) = \gcd(10, 8) = \gcd(2, 8)$ can be optimized to $\gcd(26, 8) = \gcd(26 \bmod 8, 8) \Rightarrow \gcd(2, 8)$ Algorithm can be implemented using recursion. Base of the recursion is $\gcd(a, 0) = a$.

```

1  int gcd(a, b):
2      if (b == 0):
3          return a
4      return gcd(b, a % b)

```

Provided algorithm work with $O(\log(N))$ asymptotic complexity.

2.3.5 Least common multiple

Least common multiple (LCM) of two integers a and b , is the smallest positive integer that is divisible by both a and b .

The least common multiple can be computed from the greatest common divisor with the formula: $lcm(a, b) = \frac{|ab|}{gcd(a, b)}$

```

1  int lcm(a, b):
2      return a * (b / gcd(a, b))

```

2.3.6 Modular inverse

Modular multiplicative inverse of an integer a is an integer b such that $a \cdot b \equiv 1 \pmod{m}$. In prime fields it is commonly used as a division operation.

One of the ways to compute the modular inverse is by using Euler's theorem:

$a^{\phi(m)} \equiv 1 \pmod{m}$, where ϕ is Euler's totient function.

For prime numbers, where $\phi(m) = m - 1$:

$a^{m-2} \equiv a^{-1} \pmod{m}$.

```

1  a_inverse = powmod(a, m-2, m) # where powmod(base, power,
    ↪ modulus)

```

2.3.7 Reed-Solomon codes

Reed-Solomon codes allows to restore lost or corrupted data, implement threshold secret sharing and is used in some ZK protocols. Given a vector of data V a polynomial P is constructed using Lagrange interpolation. Polynomial with degree n can be uniquely defined using $(n + 1)$ unique points. Defining more points on the same polynomial add a redundancy, which can be used to restore the polynomial even if some points are missing. Common choices for a set of evaluation points include $0, 1, 2, \dots, n - 1$.

The error-correcting ability of a Reed-Solomon code is $n - k$, the measure of redundancy in the block. If the locations of the error symbols are not known in advance, then a Reed-Solomon code can correct up to $n - k/2$ erroneous symbols, i.e., it can correct half as many errors as there are redundant symbols added to the block.

2.3.8 Schwartz-Zippel Lemma

Lemma 2.12. Let \mathbb{F} be a field. Let $f(x_1, x_2, \dots, x_n)$ be a polynomial of total degree d . Suppose that f is not the zero polynomial. Let S be a finite subset of \mathbb{F} . Let r_1, r_2, \dots, r_n be chosen at random uniformly and independently from S . Then the probability that $f(r_1, r_2, \dots, r_n) = 0$

$$\text{is } \leq \frac{d}{|S|}.$$

Example. Let $F = \mathbb{F}_3$, $f(x) = x^2 - 5x + 6$, $S = F$, $r \xleftarrow{R} \mathbb{F}_3$.
Schwartz-Zippel lemma says that the probability that $f(r) = 0$ is $\leq \frac{2}{3}$.

Given two polynomials P, Q with degree d in a field \mathbb{F}_p , for $r \xleftarrow{R} \mathbb{F}_3$: $\Pr[P(r) = Q(r)] \leq \frac{d}{p}$.
For large fields, where $\frac{d}{p}$ is negligible, this property allows to succinctly check the equality of polynomials. Let $H(x) := P(x) - Q(x)$. Then for each $P(x) = Q(x) \rightarrow H(x) = 0$. Applying Schwartz-Zippel lemma, the probability of $H(x) = 0$ for $x \xleftarrow{R} \mathbb{F}$ is $\leq \frac{d}{|S|}$.

2.4 Exercises

Exercise 1. Suppose that for the given cipher with a security parameter λ , the adversary \mathcal{A} can deduce the least significant bit of the plaintext from the ciphertext. Recall that the advantage of a bit-guessing game is defined as $\text{SSAdv}[\mathcal{A}] = |\Pr[b = \hat{b}] - \frac{1}{2}|$, where b is the randomly chosen bit of a challenger, while \hat{b} is the adversary's guess. What is the maximal advantage of \mathcal{A} in this case?

Hint: The adversary can choose which messages to send to challenger to further distinguish the plaintexts.

- a) 1
- b) $\frac{1}{2}$
- c) $\frac{1}{4}$
- d) 0
- e) Negligible value ($\text{negl}(\lambda)$).

Exercise 2. Consider the cipher $\mathcal{E} = (E, D)$ with encryption function $E : \mathcal{K} \times \mathcal{M} \rightarrow \mathcal{C}$ over the message space \mathcal{M} , ciphertext space \mathcal{C} , and key space \mathcal{K} . We want to define the security that, based on the cipher, the adversary \mathcal{A} cannot restore the message (*security against message recovery*). For that reason, we define the following game:

1. Challenger chooses random $m \xleftarrow{R} \mathcal{M}$, $k \xleftarrow{R} \mathcal{K}$.
2. Challenger computes the ciphertext $c \leftarrow E(k, m)$ and sends to \mathcal{A} .
3. Adversary outputs \hat{m} , and wins if $\hat{m} = m$.

We say that the cipher \mathcal{E} is secure against message recovery if the **message recovery advantage**, denoted as $\text{MRadv}[\mathcal{A}, \mathcal{E}]$ is negligible. Which of the following statements is a valid interpretation of the message recovery advantage?

- a) $\text{MRadv}[\mathcal{A}, \mathcal{E}] := |\Pr[m = \hat{m}] - \frac{1}{2}|$
- b) $\text{MRadv}[\mathcal{A}, \mathcal{E}] := |\Pr[m = \hat{m}] - 1|$.
- c) $\text{MRadv}[\mathcal{A}, \mathcal{E}] := \Pr[m = \hat{m}]$
- d) $\text{MRadv}[\mathcal{A}, \mathcal{E}] := \left| \Pr[m = \hat{m}] - \frac{1}{|\mathcal{M}|} \right|$

Exercise 3. Suppose that f and g are negligible functions. Which of the following functions is not necessarily negligible?

- a) $f + g$

- b) $f \times g$
- c) $f - g$
- d) f/g
- e) $h(\lambda) := \begin{cases} 1/f(\lambda) & \text{if } 0 < \lambda < 100000 \\ g(\lambda) & \text{if } \lambda \geq 100000 \end{cases}$

Exercise 4. Suppose that $f \in \mathbb{F}_p[x]$ is a d -degree polynomial with d **distinct** roots in \mathbb{F}_p . What is the probability that, when evaluating f at n random points, the polynomial will be zero at all of them?

- a) Exactly $(d/p)^n$.
- b) Strictly less than $(d/p)^n$.
- c) Exactly nd/p .
- d) Exactly d/np .

Exercise 5-6. To demonstrate the idea of Reed-Solomon codes, consider the toy construction. Suppose that our message is a tuple of two elements $a, b \in \mathbb{F}_{13}$. Consider function $f : \mathbb{F}_{13} \rightarrow \mathbb{F}_{13}$, defined as $f(x) = ax + b$, and define the encoding of the message (a, b) as $(a, b) \mapsto (f(0), f(1), f(2), f(3))$.

Question 5. Suppose that you received the encoded message $(3, 5, 6, 9)$. Which number from the encoded message is corrupted?

- a) First element (3).
- b) Second element (5).
- c) Third element (6).
- d) Fourth element (9).
- e) The message is not corrupted.

Question 6. Consider the previous question. Suppose that the original message was (a, b) . Find the value of $a \times b$ (in \mathbb{F}_{13}).

- a) 4
- b) 6
- c) 12
- d) 2
- e) 1

3 Field Extensions and Elliptic Curves

3.1 Finite Field Extensions

3.1.1 General Definition

Previously, our discussion revolved around the finite field \mathbb{F}_p for a prime p . However, many protocols need more than just a prime field. For example, elliptic curve pairings and certain STARK constructions require extending \mathbb{F}_p to, in a sense, the analogous of complex numbers.

From school and, possibly, university, you might remember how complex numbers \mathbb{C} are constructed. You take two real numbers, say, $x, y \in \mathbb{R}$, introduce a new symbol i satisfying $i^2 = -1$, and define the complex number as $z = x + iy$. In certain cases, one might encounter a bit more rigorous and abstract definition of complex numbers as the set of pairs $(x, y) \in \mathbb{R}^2$ where addition is naturally defined as $(x_1, y_1) + (x_2, y_2) = (x_1 + x_2, y_1 + y_2)$, and the multiplication is:

$$(x_1, y_1) \cdot (x_2, y_2) = (x_1x_2 - y_1y_2, x_1y_2 + x_2y_1)^5. \quad (32)$$

In spite of what interpretation you have seen, the complex number is just a tuple of two real numbers that satisfy a bit different rules of multiplication (since addition is typically defined in the same way). What is even more important to us, is that \mathbb{C} is our first example of the so-called **field extension** of \mathbb{R} .

Formally, definition of the field extension is very straightforward:

Definition 3.1. Let \mathbb{F} be a field and \mathbb{K} be another field. We say that \mathbb{K} is an **extension** of \mathbb{F} if $\mathbb{F} \subset \mathbb{K}$ and we denote it as \mathbb{K}/\mathbb{F} .

Despite just a simplicity of the definition, the field extensions are a very powerful tool in mathematics. But first, let us consider a few non-trivial examples of field extensions.

Example. Denote by $\mathbb{Q}(\sqrt{2}) = \{x + y\sqrt{2} : x, y \in \mathbb{Q}\}$. This is a field extension of \mathbb{Q} . It is obvious that $\mathbb{Q} \subset \mathbb{Q}(\sqrt{2})$, but why is $\mathbb{Q}(\sqrt{2})$ a field? Addition and multiplication operations are obviously closed:

$$\begin{aligned} (x_1 + y_1\sqrt{2}) + (x_2 + y_2\sqrt{2}) &= (x_1 + x_2) + (y_1 + y_2)\sqrt{2}, \\ (x_1 + y_1\sqrt{2}) \cdot (x_2 + y_2\sqrt{2}) &= (x_1x_2 + 2y_1y_2) + (x_1y_2 + x_2y_1)\sqrt{2}. \end{aligned} \quad (33)$$

But what about the inverse element? Well, here is the trick:

$$\frac{1}{x + y\sqrt{2}} = \frac{x - y\sqrt{2}}{(x + y\sqrt{2})(x - y\sqrt{2})} = \frac{x - y\sqrt{2}}{x^2 - 2y^2} = \frac{x}{x^2 - 2y^2} - \frac{y}{x^2 - 2y^2}\sqrt{2} \in \mathbb{Q}(\sqrt{2}). \quad (34)$$

Example. Consider $\mathbb{Q}(\sqrt{2}, i) = \{a + bi : a, b \in \mathbb{Q}(\sqrt{2})\}$ where $i^2 = -1$. This is a field extension of $\mathbb{Q}(\sqrt{2})$ and, consequently, of \mathbb{Q} . The representation of the element is:

$$(a + b\sqrt{2}) + (c + d\sqrt{2})i = a + b\sqrt{2} + ci + d\sqrt{2}i \quad (35)$$

⁵Notice that $(x_1 + iy_1)(x_2 + iy_2) = x_1x_2 + iy_2x_1 + iy_1x_2 + i^2y_1y_2 = (x_1x_2 - y_1y_2) + (x_1y_2 + x_2y_1)i$.

Showing that this is a field is a bit more tedious, but still straightforward. Suppose we take $\alpha + \beta i \in \mathbb{Q}(\sqrt{2}, i)$ with $\alpha, \beta \in \mathbb{Q}(\sqrt{2})$. Then:

$$\frac{1}{\alpha + \beta i} = \frac{\alpha - \beta i}{\alpha^2 + \beta^2} = \frac{\alpha}{\alpha^2 + \beta^2} - \frac{\beta}{\alpha^2 + \beta^2} i \quad (36)$$

Since $\mathbb{Q}(\sqrt{2})$ is a field, both $\frac{\alpha}{\alpha^2 + \beta^2}$ and $\frac{\beta}{\alpha^2 + \beta^2}$ are in $\mathbb{Q}(\sqrt{2})$, and, consequently, $\mathbb{Q}(\sqrt{2}, i)$ is a field as well.

Remark. Notice that basically, $\mathbb{Q}(\sqrt{2}, i)$ is just a linear combination of $\{1, \sqrt{2}, i, \sqrt{2}i\}$. This has a very important implication: $\mathbb{Q}(\sqrt{2}, i)$ is a four-dimensional vector space over \mathbb{Q} , where elements $\{1, \sqrt{2}, i, \sqrt{2}i\}$ naturally form **basis**. We are not going to use it implicitly, but this observation might make further discussion a bit more intuitive.

Remark. One might have defined $\mathbb{Q}(\sqrt{2}, i) = \{x + \sqrt{2}y : x, y \in \mathbb{Q}(i)\}$ instead. Indeed, $\mathbb{Q}(\sqrt{2})(i) = \mathbb{Q}(i)(\sqrt{2}) = \mathbb{Q}(\sqrt{2}, i)$.

3.1.2 Polynomial Quotient Ring

Now, we present a more general way to construct field extensions. Notice that when constructing \mathbb{C} , we used the magical element i that satisfies $i^2 = -1$. But here is another way how to think of it.

Consider the set of polynomials $\mathbb{R}[x]$, then I pick $p(x) := x^2 + 1 \in \mathbb{R}[x]$ and ask you to find roots of $p(x)$. Of course, you would claim “hey, this equation has no solutions over \mathbb{R} ” and that is totally true. That is why mathematicians introduced a new element i that we formally called the root of $x^2 + 1$. Note however, that i is not a number in the traditional sense, but rather a fictional symbol that we artificially introduced to satisfy the equation.

Now, could we have picked another polynomial, say, $q(x) = x^2 + 4$? Sure! As long as its roots cannot be found in \mathbb{R} , we are good to go.

Example. Suppose β is the root of $q(x) := x^2 + 4$. Then we could have defined complex numbers as a set of $x + y\beta$ for $x, y \in \mathbb{R}$. In this case, multiplication, for example, would be defined a bit differently than in the case of \mathbb{C} :

$$(x_1 + y_1\beta) \cdot (x_2 + y_2\beta) = (x_1x_2 - 4y_1y_2) + (x_1y_2 + x_2y_1)\beta. \quad (37)$$

We shifted to the polynomial consideration for a reason: now, instead of considering the complex number \mathbb{C} as “some” tuple of real numbers (c_0, c_1) , now let us view it as a polynomial⁶ $c_0 + c_1X$ modulo polynomial $X^2 + 1$.

Example. Indeed, take, for example, $p_1(X) := 1 + 2X$ and $p_2(X) := 2 + 3X$. Addition is performed as we are used to:

$$p_1 + p_2 = (1 + 2X) + (2 + 3X) = 3 + 5X, \quad (38)$$

⁶Here, we use X to represent the polynomial variable to avoid confusion with the notation $x + yi$.

but multiplication is a bit different:

$$p_1 p_2 = (1 + 2X) \cdot (2 + 3X) = 2 + 3X + 4X + 6X^2 = 6X^2 + 7X + 2. \quad (39)$$

Well, and what next? Recall that we are doing arithmetic modulo $X^2 + 1$ and for that reason, we divide the polynomial by $X^2 + 1$:

$$6X^2 + 7X + 2 = 6(X^2 + 1) + 7X - 4 \implies (6X^2 + 7X + 2) \bmod (X^2 + 1) = 7X - 4, \quad (40)$$

meaning that $p_1 p_2 = 7X - 4$. Oh wow, hold on! Let us come back to our regular complex number representation and multiply $(1 + 2i)(2 + 3i)$. We get $2 + 3i + 4i + 6i^2 = -4 + 7i$. That is exactly the same result if we change X to i above! In fact, what we have observed is the fact that our polynomial quotient ring $\mathbb{R}[X]/(X^2 + 1)$ is isomorphic to \mathbb{C} .

So, let us generalize this observation to any field \mathbb{F} and any irreducible polynomial $\mu(x) \in \mathbb{F}[x]$.

Theorem 3.2. Let \mathbb{F} be a field and $\mu(x)$ — irreducible polynomial over \mathbb{F} (sometimes called a **reduction polynomial**). Consider a set of polynomials over $\mathbb{F}[x]$ modulo $\mu(x)$, formally denoted as $\mathbb{F}[x]/(\mu(x))$. Then, $\mathbb{F}[x]/(\mu(x))$ is a field.

Example. As we considered above, let $\mathbb{F} = \mathbb{R}$, $\mu(x) = x^2 + 1$, then $\mathbb{R}[X]/(X^2 + 1)$ (a set of polynomials modulo $X^2 + 1$) is a field.

Example. Suppose $\mathbb{F} = \mathbb{Q}$ and $\mu(x) := x^2 - 2$. Then, $\mathbb{Q}[X]/(X^2 - 2)$ is a field isomorphic to $\mathbb{Q}(\sqrt{2})$, considered above.

Example. Suppose $\mathbb{F} = \mathbb{Q}$ and $\mu(x) := (x^2 + 1)(x^2 - 2) = x^4 - x^2 - 2$. Then, $\mathbb{Q}[X]/(x^4 - x^2 - 2)$ is a field isomorphic to $\mathbb{Q}(\sqrt{2}, i)$.

Remark. Although we have not defined the isomorphism between two rings/fields, it is defined similarly to group isomorphism. Suppose we have fields $(\mathbb{F}, +, \times)$ and $(\mathbb{K}, \oplus, \otimes)$. Bijective function $\phi : \mathbb{F} \rightarrow \mathbb{K}$ is called an isomorphism if it preserves additive and multiplicative structures, that is for all $a, b \in \mathbb{F}$:

$$\begin{aligned} \phi(a + b) &= \phi(a) \oplus \phi(b), \\ \phi(a \times b) &= \phi(a) \otimes \phi(b). \end{aligned} \quad (41)$$

This theorem (aka definition) corresponds to viewing complex numbers as a polynomial quotient ring $\mathbb{R}[X]/(X^2 + 1)$. But, we can give a theorem (aka definition) for our classical representation via magical root i of $x^2 + 1$.

Theorem 3.3. Let \mathbb{F} be a field and $\mu \in \mathbb{F}[X]$ is an irreducible polynomial of degree n and let $\mathbb{K} := \mathbb{F}[X]/(\mu(X))$. Let $\theta \in \mathbb{K}$ be the root of μ over \mathbb{K} . Then,

$$\mathbb{K} = \{c_0 + c_1\theta + \dots + c_{n-1}\theta^{n-1} : c_0, \dots, c_{n-1} \in \mathbb{F}\} \quad (42)$$

Although this definition is quite useful, we will mostly rely on the polynomial quotient ring definition. Let us define the **prime field extension**.

Definition 3.4. Suppose p is prime and $m \geq 2$. Let $\mu \in \mathbb{F}_p[X]$ be an irreducible polynomial of degree m . Then, elements of \mathbb{F}_{p^m} are polynomials in $\mathbb{F}_p^{(\leq m)}[X]$. In other words,

$$\mathbb{F}_{p^m} = \{c_0 + c_1X + \cdots + c_{m-1}X^{m-1} : c_0, \dots, c_{m-1} \in \mathbb{F}_p\}, \quad (43)$$

where all operations are performed modulo $\mu(X)$.

Again, let us consider a few examples.

Example. Consider the \mathbb{F}_{2^4} . Then, there are 16 elements in this set:

$$\begin{aligned} &0, 1, X, X + 1, \\ &X^2, X^2 + 1, X^2 + X, X^2 + X + 1, \\ &X^3, X^3 + 1, X^3 + X, X^3 + X + 1, \\ &X^3 + X^2, X^3 + X^2 + 1, X^3 + X^2 + X, X^3 + X^2 + X + 1. \end{aligned} \quad (44)$$

One might choose the following reduction polynomial: $\mu(X) = X^4 + X + 1$ (of degree 4). Then, operations are performed in the following manner:

- Addition: $(X^3 + X^2 + 1) + (X^2 + X + 1) = X^3 + X$.
- Subtraction: $(X^3 + X^2 + 1) - (X^2 + X + 1) = X^3 + X$.
- Multiplication: $(X^3 + X^2 + 1) \cdot (X^2 + X + 1) = X^2 + 1$ since:

$$(X^3 + X^2 + 1) \cdot (X^2 + X + 1) = X^5 + X + 1 \bmod (X^4 + X + 1) = X^2 + 1 \quad (45)$$

- Inversion: $(X^3 + X^2 + 1)^{-1} = X^2$ since $(X^3 + X^2 + 1) \cdot X^2 \bmod (X^4 + X + 1) = 1$.

Now, in the subsequent sections, we would need to extend \mathbb{F}_p at least to \mathbb{F}_{p^2} . A convenient choice, similarly to the complex numbers, is to take $\mu(X) = X^2 + 1$. However, in contrast to \mathbb{R} , equation $X^2 = -1 \pmod{p}$ might have solutions over certain prime numbers p . Thus, we consider proposition below.

Proposition 3.5. Let p be an odd prime. Then $X^2 + 1$ is irreducible in $\mathbb{F}_p[X]$ if and only if $p \equiv 3 \pmod{4}$.

Corollary 3.6. $\mathbb{F}_{p^2} = \mathbb{F}_p[u]/(u^2 + 1)$ is a valid prime field extension for odd primes p satisfying $p \equiv 3 \pmod{4}$. In this case, extended elements are of the form $c_0 + c_1u$ where $c_0, c_1 \in \mathbb{F}_p$ and $u^2 = -1$.

3.1.3 Multiplicative Group of a Finite Field

The non-zero elements of \mathbb{F}_p , denoted as \mathbb{F}_p^\times , form a multiplicative cyclic group. In other words, there exist elements $f \in \mathbb{F}_p^\times$, called *generators*, such that

$$\mathbb{F}_p^\times = \{f^k : 0 \leq k \leq p-2\} \quad (46)$$

The order of $g \in \mathbb{F}_p^\times$ is the smallest positive integer r such that $g^r = 1$. It is also not difficult to show that $r \mid (p - 1)$.

Definition 3.7. $\omega \in \mathbb{F}$ is the *primitive root* in the finite field \mathbb{F} if $\langle \omega \rangle = \mathbb{F}^\times$.

Example. $\omega = 3$ is the primitive root of \mathbb{F}_7 . Indeed,

$$3^1 = 3, 3^2 = 2, 3^3 = 6, 3^4 = 4, 3^5 = 5, 3^6 = 1. \quad (47)$$

So clearly $\langle \omega \rangle = 7$.

In STARKs (and in optimizing operations) for DFT (Discrete Fourier Transform) we would need the so-called n th primitive roots of unity.

Example. For those who studied complex numbers a bit (it is totally OK if you did not, so you might skip this example), recall an equation $\zeta^n = 1$ over \mathbb{C} . The solutions are $\zeta_k = \cos\left(\frac{2\pi k}{n}\right) + i \sin\left(\frac{2\pi k}{n}\right)$ for $k \in \{0, 1, \dots, n-1\}$, so one has exactly n solutions (in contrast to $x^n = 1$ over \mathbb{R} where there are at most 2 solutions^a). For any solution ζ_k , it is true that $\zeta_k^n = 1$, but if one were to consider the subgroup generated by ζ_k (that is, $\{1, \zeta_k, \zeta_k^2, \dots\}$), then not necessarily $\langle \zeta_k \rangle$ would enumerate all the roots of unity $\{\zeta_j\}_{j=0}^{n-1}$. For that reason, we call ζ_k the n th primitive root of unity if $\langle \zeta_k \rangle$ enumerates all roots of unity. One can show that this is the case if and only if $\gcd(k, n) = 1$. This is always the case for $k = 1$, so commonly mathematicians use ζ_n to denote an expression $\cos \frac{2\pi}{n} + i \sin \frac{2\pi}{n} = e^{2\pi i/n}$.

^aThink why.

Yet, let us give the broader definition, including the finite fields case.

Definition 3.8. ω is the n th primitive root of unity if $\omega^n = 1$ and $\omega^k \neq 1$ for all $1 \leq k < n$.

Note that such ω exists if and only if $n \mid (p - 1)$.

3.1.4 Algebraic Closure

Consider the following interesting question: suppose we have a field \mathbb{F} . Is there an extension \mathbb{K}/\mathbb{F} such that \mathbb{K} contains all roots of any polynomial in $\mathbb{F}[X]$? The answer is yes, and such a field is called the **algebraic closure** of \mathbb{F} , although not always this algebraic closure has a nice form. But first, let us define what it means for field \mathbb{F} to be algebraically closed.

Definition 3.9. A field \mathbb{F} is called **algebraically closed** if every non-constant polynomial $p(x) \in \mathbb{F}[X]$ has a root in \mathbb{F} .

Example. \mathbb{R} is not algebraically closed since $X^2 + 1$ has no roots in \mathbb{R} . However, \mathbb{C} is algebraically closed, which follows from the fundamental theorem of algebra. Since \mathbb{C} is a field extension of \mathbb{R} , it is also an algebraic closure of \mathbb{R} . This is commonly denoted as $\overline{\mathbb{R}} = \mathbb{C}$.

Definition 3.10. A field \mathbb{K} is called an **algebraic closure** of \mathbb{F} if \mathbb{K}/\mathbb{F} is algebraically closed. This is denoted as $\overline{\mathbb{F}} = \mathbb{K}$.

Since we are doing cryptography and not mathematics, we are interested in the algebraic closure of \mathbb{F}_p . Well, I have two news for you (as always, one is good and one is bad). The good news is that any finite field \mathbb{F}_{p^m} has an algebraic closure. The bad news is that it does not have a form \mathbb{F}_{p^k} for $k > m$ and there are infinitely many elements in it (so in other words, the algebraic closure of a finite field is not finite). This is due to the following theorem.

Theorem 3.11. No finite field \mathbb{F} is algebraically closed.

Proof. Suppose $f_1, f_2, \dots, f_n \in \mathbb{F}$ are all elements of \mathbb{F} . Consider the following polynomial:

$$p(x) = \prod_{i=1}^n (x - f_i) + 1 = (x - f_1)(x - f_2) \cdots (x - f_n) + 1. \quad (48)$$

Clearly, $p(x)$ is a non-constant polynomial and has no roots in \mathbb{F} , since for any $f \in \mathbb{F}$, one has $p(f) = 1$. ■

But what form does the $\overline{\mathbb{F}}_p$ have? Well, it is a union of all \mathbb{F}_{p^k} for $k \geq 1$. This is formally written as:

$$\overline{\mathbb{F}}_p = \bigcup_{k \in \mathbb{N}} \mathbb{F}_{p^k}. \quad (49)$$

Remark. But this definition is super counter-intuitive! So here how we usually interpret it. Suppose I tell you that polynomial $q(x)$ has a root in $\overline{\mathbb{F}}_p$. What that means is that there exists some extension \mathbb{F}_{p^m} such that for some $\alpha \in \mathbb{F}_{p^m}$, $q(\alpha) = 0$. We do not know how large this m is, but we know that it exists. For that reason, $\overline{\mathbb{F}}_p$ is defined as an infinite union of all possible field extensions.

3.2 Elliptic Curves

3.2.1 Classical Definition

Probably, there is no need to explain the importance of elliptic curves. Essentially, the main group being used for cryptographic protocols is the group of points on an elliptic curve. If elliptic curve is “good enough”, then the discrete logarithm problem assumption, Diffie-Hellman assumption and other core cryptographic assumptions hold. Moreover, this group does not require a large field size, which is a huge advantage for many cryptographic protocols.

So, let us formally define what an elliptic curve is. Further assume that, when speaking of the finite field \mathbb{F}_p , the underlying prime number is greater than 3.⁷ The definition is the following.

Definition 3.12. Suppose that \mathbb{K} is a field. An **elliptic curve** E over \mathbb{K} is defined as a set of points $(x, y) \in \mathbb{K}^2$:

$$y^2 = x^3 + ax + b, \quad (50)$$

called a **Short Weierstrass equation**, where $a, b \in \mathbb{K}$ and $4a^3 + 27b^2 \neq 0$. We denote E/\mathbb{K} to denote the elliptic curve over field \mathbb{K} .

⁷Note that, for example, for \mathbb{F}_{2^n} equation of elliptic curve is very different, but usually we do not deal with binary field elements.

Remark. One might wonder why $4a^3 + 27b^2 \neq 0$. This is due to the fact that the curve $y^2 = x^3 + ax + b$ might have certain degeneracies and special points, which are not desirable for us. So we require this condition to make E/\mathbb{K} “good”.

Definition 3.13. We say that $P = (x_P, y_P) \in \mathbb{A}^2(\mathbb{K})$ is the **affine representation** of the point on the elliptic curve E/\mathbb{K} if it satisfies the equation $y_P^2 = x_P^3 + ax_P + b$.

Example. Consider the curve $E/\mathbb{Q} : y^2 = x^3 - x + 9$. This is an elliptic curve. Consider $P = (0, 3), Q = (-1, -3) \in \mathbb{A}^2(\mathbb{Q})$: both are valid affine points on the curve. See Figure 6.

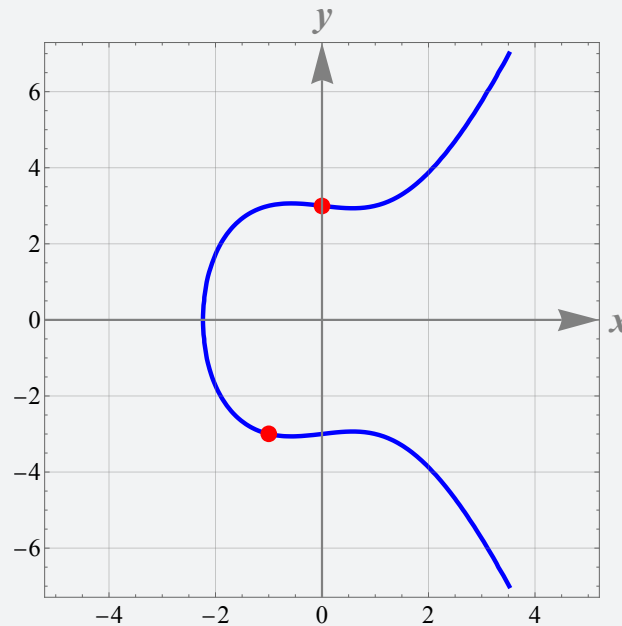


Figure 6: Elliptic curve $E/\mathbb{Q} : y^2 = x^3 - x + 9$ with points $P = (0, 3), Q = (-1, -3)$ depicted on it.

Typically, our elliptic curve is defined over a finite field \mathbb{F}_p , so we are interested in this particular case.

Remark. Although, in many cases one might encounter the definition where an elliptic curve E is defined over the algebraic closure of \mathbb{F}_p , that is $E/\overline{\mathbb{F}_p}$. This is typically important when considering elliptic curve pairings. However, for the sake of simplicity, we will consider elliptic curves over \mathbb{F}_p and corresponding finite extensions \mathbb{F}_{p^m} as of now.

Remark. It is easy to see that if $(x, y) \in E/\mathbb{K}$, then $(x, -y) \in E/\mathbb{K}$. We will use this fact intensively further.

Now, elliptic curves are useless without any operation defined on top of them. But as will be seen later, it is quite unclear how to define the identity element. For that reason, we introduce a bit different definition of a set of points on the curve.

Definition 3.14. The set of points on the curve, denoted as $E_{a,b}(\mathbb{K})$, is defined as:

$$E_{a,b}(\mathbb{K}) = \{(x, y) \in \mathbb{A}^2(\mathbb{K}) : y^2 = x^3 + ax + b\} \cup \{\mathcal{O}\}, \quad (51)$$

where \mathcal{O} is the so-called **point at infinity**.

Remark. The difference between $E(\mathbb{K})$ and E/\mathbb{K} is that the former includes the point at infinity, while the latter does not. We also omit the index a, b , so instead of $E_{a,b}(\mathbb{K})$ we write simply $E(\mathbb{K})$.

Now, the reason we introduced the point at infinity \mathcal{O} is because it allows us to define the group binary operation \oplus on the elliptic curve. The operation is sometimes called the **chord-tangent law**. Let us define it.

Definition 3.15. Consider the curve $E(\mathbb{F}_{p^m})$. We define \mathcal{O} as the identity element of the group. That is, for all points P , we set $P \oplus \mathcal{O} = \mathcal{O} \oplus P = P$. For any other non-identity elements $P = (x_P, y_P), Q = (x_Q, y_Q) \in E(\mathbb{F}_{p^m})$, define the $P \oplus Q = (x_R, y_R)$ as follows:

1. If $x_P \neq x_Q$, use the **chord method**. Define $\lambda := \frac{y_P - y_Q}{x_P - x_Q}$ — the slope between P and Q . Set the resultant coordinates as:

$$x_R := \lambda^2 - x_P - x_Q, \quad y_R := \lambda(x_P - x_R) - y_P. \quad (52)$$

2. If $x_P = x_Q \wedge y_P = y_Q$ (that is, $P = Q$), use the **tangent method**. Define the slope of the tangent at P as $\lambda := \frac{3x_P^2 + a}{2y_P}$ and set

$$x_R := \lambda^2 - 2x_P, \quad y_R := \lambda(x_P - x_R) - y_P. \quad (53)$$

3. Otherwise, define $P \oplus Q := \mathcal{O}$.

The aforementioned definition is illustrated in the Figure below⁸.

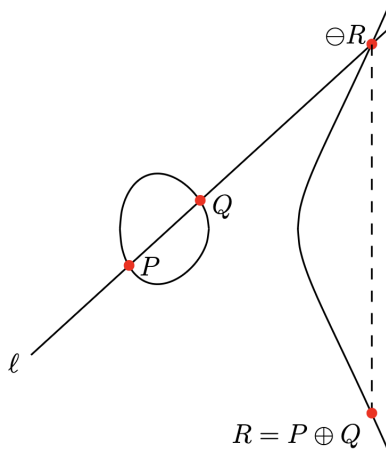


Figure 2.5: Elliptic curve addition.

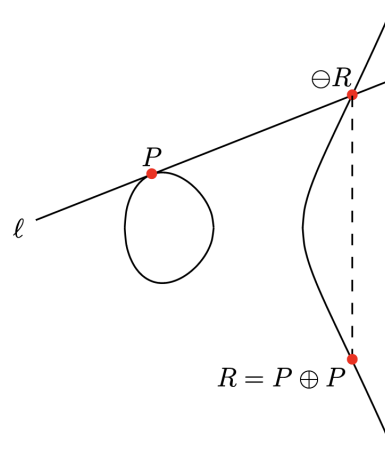


Figure 2.6: Elliptic curve doubling.

⁸Illustration taken from "Pairing for Beginners"

Example. Consider $E/\mathbb{R} : y^2 = x^3 - 2x$. The points $(-1, -1), (0, 0), (2, 2)$ are all on E and also on the line $\ell : y = x$. Therefore, $(-1, -1) \oplus (0, 0) = (2, -2)$ or, similarly, $(2, 2) \oplus (-1, -1) = (0, 0)$.

Now, let us compute $[2](-1, -1)$. Calculate the tangent slope as $\lambda := \frac{3 \cdot (-1)^2 - 2}{2 \cdot (-1)} = -\frac{1}{2}$. Thus, the tangent line has an equation $\ell' : y = -\frac{1}{2}x + c$. Substituting $(-1, -1)$ into the equation, we get $c = -\frac{3}{2}$. Therefore, the equation of the tangent line is $y = -\frac{1}{2}x - \frac{3}{2}$. The intersection of the curve and the line is $(\frac{9}{4}, -\frac{21}{8})$, yielding $[2](-1, -1) = (\frac{9}{4}, -\frac{21}{8})$.

The whole illustration is depicted in Figure 7.

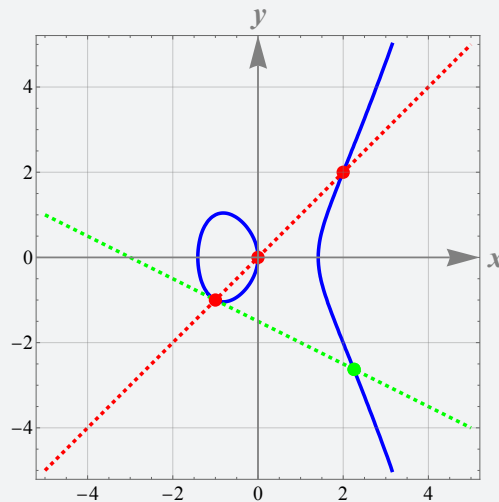


Figure 7: Illustration of the group law on the elliptic curve $E/\mathbb{R} : y^2 = x^3 - 2x$. In **red** we marked points lying on the line $\ell : y = x$. In **dashed red**, we marked the line ℓ , while in **dashed green** — the tangent line ℓ' at $(-1, -1)$, which is used to calculate $[2](-1, 1)$.

Theorem 3.16. $(E(\mathbb{F}_{p^m}), \oplus)$ forms an abelian group.

Proof Sketch. The identity element is \mathcal{O} . Every point $\mathcal{O} \neq P = (x_P, y_P) \in E(\mathbb{F}_{p^m})$ has an additive inverse: indeed, $\ominus P := (x_P, -y_P)$. Finally, a bit of algebra might show that the operation is associative. It is also clearly commutative: even geometrically it is evident, that the result of $P \oplus Q$ does not depend on the order of P and Q (“drawing a line between P and Q ” and “drawing a line between Q and P ” are equivalent statements). ■

Now, let us talk a bit about the group order. The group order is the number of elements in the group. For elliptic curves, the group order is typically denoted as r or n , but we are going to use r . Also, the following theorem is quite important.

Theorem 3.17. Define $r := |E(\mathbb{F}_{p^m})|$. Then, $r = p^m + 1 - t$ for some integer $|t| \leq 2\sqrt{p^m}$. A bit more intuitive explanation: the number of points on the curve is close to $p^m + 1$. This theorem is commonly called the **Hasse’s theorem on elliptic curves**, and the value t is called the **trace of Frobenius**.

Remark. In fact, $r = |E(\mathbb{F}_{p^m})|$ can be computed in $O(\log(p^m))$, so the number of points can be computed efficiently even for fairly large primes p .

Finally, let us define the scalar multiplication operation.

Definition 3.18. Let $P \in E(\mathbb{F}_{p^m})$ and $\alpha \in \mathbb{Z}_r$. Define the scalar multiplication $[\alpha]P$ as:

$$[\alpha]P = \underbrace{P \oplus P \oplus \cdots \oplus P}_{\alpha \text{ times}}. \quad (54)$$

Question. Why do we restrict α to \mathbb{Z}_r and not to \mathbb{Z} ?

3.2.2 Discrete Logarithm Problem on Elliptic Curves

Finally, as defined in the previous section, the **discrete logarithm** problem on the elliptic curve is the following: typically, $E(\mathbb{F}_p)$ is cyclic, meaning there exist some point $G \in E(\mathbb{F}_p)$, called the **generator**, such that $\langle G \rangle = E(\mathbb{F}_p)$. Given $P \in E(\mathbb{F}_p)$, the problem consists in finding such a scalar $\alpha \in \mathbb{Z}_r$ such that $[\alpha]G = P$.

Now, if the curve is “good”, then the discrete logarithm problem is hard. In fact, the best-known algorithms have a complexity $O(\sqrt{r})$. However, there are certain cases when the discrete log problem is much easier.

1. If r is composite, and all its prime factors are less than some bound r_{\max} , then the discrete log problem can be solved in $O(\sqrt{r_{\max}})$. For this very reason, typically r is prime.
2. If $|E(\mathbb{F}_p)| = p$, then the discrete logarithm can be solved in polynomial time. These curves are called **anomalous curves**.
3. Suppose that there is some small integer $\tau > 0$ such that $r \mid (p^\tau - 1)$. The discrete log in that case reduces to the discrete log in the finite field \mathbb{F}_{p^τ} , which is typically not hard for small enough τ .

3.3 Exercises

Warmup (Oleksandr in search of perfect field extension)

Exercise 1. Oleksandr decided to build \mathbb{F}_{49} as $\mathbb{F}_7[i]/(i^2 + 1)$. Compute $(3 + i)(4 + i)$.

- a) $6 + i$.
- b) 6 .
- c) $4 + i$.
- d) 4 .
- e) $2 + 4i$.

Exercise 2. Oleksandr came up with yet another extension $\mathbb{F}_{p^2} = \mathbb{F}_p[i]/(i^2 + 2)$. He asked interns to calculate $2/i$. Based on five answers given below, help Oleksandr to find the correct one.

- a) 1 .
- b) $p - 2$.
- c) $(p - 3)i$.
- d) $(p - 1)i$.
- e) $p - 1$.

Exercise 3*. After endless tries, Oleksandr has finally found the perfect field extension: $\mathbb{F}_{p^2} := \mathbb{F}_p[v]/(v^2 + v + 1)$. However, Oleksandr became very frustrated since not for any p

this would be a valid field extension. For which of the following values p such construction would **not** be a valid field extension? Use the fact that equation $\omega^3 = 1$ over \mathbb{F}_p has non-trivial solutions (meaning, two others except for $\omega = 1$) if $p \equiv 1 \pmod{3}$. You can assume that listed numbers are primes.

- a) 8431.
- b) 9173.
- c) 9419.
- d) 6947.

Exercises 4-9. Tower of Extensions

You are given the passage explaining the topic of tower of extensions. The text has gaps that you need to fill in with the correct statement among the provided choices.

This question demonstrates the concept of the so-called **tower of extensions**. Suppose we want to build an extension field \mathbb{F}_{p^4} . Of course, we can find some irreducible polynomial $p(X)$ of degree 4 over \mathbb{F}_p and build \mathbb{F}_{p^4} as $\mathbb{F}_p[X]/(p(X))$. However, this method is very inconvenient since implementing the full 4-degree polynomial arithmetic is inconvenient. Moreover, if we were to implement arithmetic over, say, $\mathbb{F}_{p^{24}}$, that would make the matters worse. For this reason, we will build \mathbb{F}_{p^4} as $\mathbb{F}_{p^2}[j]/(q(j))$ where $q(j)$ is an irreducible polynomial of degree 2 over \mathbb{F}_{p^2} , which itself is represented as $\mathbb{F}_p[i]/(r(i))$ for some suitable irreducible quadratic polynomial $r(i)$. This way, we can first implement \mathbb{F}_{p^2} , then \mathbb{F}_{p^4} , relying on the implementation of \mathbb{F}_{p^2} and so on.

For illustration purposes, let us pick $p := 5$. As noted above, we want to build \mathbb{F}_{5^2} first. A valid way to represent \mathbb{F}_{5^2} would be to set $\mathbb{F}_{5^2} :=$ [4]. Given this representation, the zero of a linear polynomial $f(x) = ix - (i + 3)$, defined over \mathbb{F}_{5^2} , is [5].

Now, assume that we represent \mathbb{F}_{5^4} as $\mathbb{F}_{5^2}[j]/(j^2 - \xi)$ for $\xi = i + 1$. Given such representation, the value of j^4 is [6]. Finally, given $c_0 + c_1j \in \mathbb{F}_{5^4}$ we call $c_0 \in \mathbb{F}_{5^2}$ a **real part**, while $c_1 \in \mathbb{F}_{5^2}$ an **imaginary part**. For example, the imaginary part of number $j^3 + 2i^2\xi$ is [7], while the real part of $(a_0 + a_1j)b_1j$ is [8]. Similarly to complex numbers, it motivates us to define the number's **conjugate**: for $z = c_0 + c_1j$, define the conjugate as $\bar{z} := c_0 - c_1j$. The expression $z\bar{z}$ is then [9].

Exercise 4.

- a) $\mathbb{F}_5[i]/(i^2 + 1)$
- b) $\mathbb{F}_5[i]/(i^2 + 2)$
- c) $\mathbb{F}_5[i]/(i^2 + 4)$
- d) $\mathbb{F}_5[i]/(i^2 + 2i + 1)$
- e) $\mathbb{F}_5[i]/(i^2 + 4i + 4)$

Exercise 5.

- a) $1 + i$
- b) $1 + 2i$
- c) $1 + 4i$
- d) $2 + 3i$
- e) $3 + i$

Exercise 6.

- a) $4 + 2i$
- b) $4i$
- c) 1
- d) $1 + 2i$
- e) $2 + 4i$

Exercise 7.

- a) equal to zero.
- b) equal to one.
- c) equal to the real part.
- d) $2(1 + i)$
- e) -4

Exercise 8.

- a) $a_1 b_1$
- b) $a_1 b_1 \xi$
- c) $a_0 b_1$
- d) $a_0 b_1 \xi$
- e) $a_0 a_1$

Exercise 9.

- a) $c_0^2 + c_1^2$
- b) $c_0^2 - c_1^2 \xi$
- c) $c_0^2 + c_1^2 \xi^2$
- d) $(c_0^2 + c_1^2 \xi)j$
- e) $(c_0^2 - c_1^2)j$

Elliptic Curves

Exercise 10. Suppose that elliptic curve is defined as $E/\mathbb{F}_7 : y^2 = x^3 + b$. Suppose $(2, 3)$ lies on the curve. What is the value of b ?

Exercise 11. Sum of which of the following pairs of points on the elliptic curve E/\mathbb{F}_{11} is equal to the point at infinity \mathcal{O} for any valid curve equation?

- a) $P = (2, 3), Q = (2, 8)$.
- b) $P = (9, 2), Q = (2, 8)$.
- c) $P = (9, 9), Q = (5, 7)$.
- d) $P = \mathcal{O}, Q = (2, 3)$.
- e) $P = [10]G, Q = G$ where G is a generator.

Exercise 12. Consider an elliptic curve E over \mathbb{F}_{167^2} . Denote by r the order of the group of points on E (that is, $r = |E|$). Which of the following **can** be the value of r ?

- a) $167^2 - 5$
- b) $167^2 - 1000$
- c) $167^2 + 5 \cdot 167$
- d) 170^2
- e) 160^2

Exercise 13. Suppose that for some elliptic curve E the order is $|E| = qr$ where both q and r are prime numbers. Among listed, what is the most optimal complexity of algorithm to solve the discrete logarithm problem on E ?

- a) $O(qr)$
- b) $O(\sqrt{qr})$
- c) $O(\sqrt{\max\{q, r\}})$
- d) $O(\sqrt{\min\{q, r\}})$
- e) $O(\max\{q, r\})$

4 Advanced Elliptic Curves. Pairing

4.1 Relations

Before dvelving into the projective coordinates and further zero-knowledge topics, let us first discuss the concept of relations, which will be intensively used from now on. Now, what is a relation? The definition is incredibly concise.

Definition 4.1. Let \mathcal{X}, \mathcal{Y} be some sets. Then, \mathcal{R} is a **relation** if

$$\mathcal{R} \subset \mathcal{X} \times \mathcal{Y} = \{(x, y) : x \in \mathcal{X}, y \in \mathcal{Y}\} \quad (55)$$

Interpretation is approximately the following: suppose we have sets \mathcal{X} and \mathcal{Y} . Then, relation \mathcal{R} gives a set of pairs (x, y) , telling that $x \in \mathcal{X}$ and $y \in \mathcal{Y}$ are *related*.

Example. Let $\mathcal{X} = \{\text{Oleksandr, Phat, Anton}\}$ and $\mathcal{Y} = \{\text{Backend, Frontend, Research}\}$. Define the following relation of “person x works in field y ”:

$$\mathcal{R} = \{(\text{Oleksandr, Research}), (\text{Phat, Frontend}), (\text{Anton, Backend})\} \quad (56)$$

Obviously, $\mathcal{R} \subset \mathcal{X} \times \mathcal{Y}$, so \mathcal{R} is a relation.

Remark. There are many ways to express that $(x, y) \in \mathcal{R}$. Most common are $x\mathcal{R}y$ and $x \sim y$. Also, sometimes, one might encounter relation definition as a boolean function $\mathcal{R} : \mathcal{X} \times \mathcal{Y} \rightarrow \{0, 1\}$, where $\mathcal{R}(x, y)$ is 1 if (x, y) is in the relation, and 0 otherwise. Further, we will use notation $x \sim y$ to denote that $(x, y) \in \mathcal{R}$.

Example. Let E be a cyclic group of points on the Elliptic Curve of order $r \geq 2$ with a generator $\langle G \rangle = E$. Let $\mathcal{X} = \mathbb{Z}_r$ and $\mathcal{Y} = E$. Define a relation $\mathcal{R} \subset \mathcal{X} \times \mathcal{Y}$ by:

$$\mathcal{R} = \{(\alpha, P) \in \mathbb{Z}_r \times E : [\alpha]G = P\} \quad (57)$$

Essentially, such a relation is a set of secret keys α and corresponding public keys P . In this case, for example, $0\mathcal{R}\mathcal{O}$ and $1\mathcal{R}G$ or $0 \sim \mathcal{O}$ and $1 \sim G$.

Remark. When we say that \sim is a relation on a set \mathcal{X} , we mean that \sim is a relation \mathcal{R} on the following Cartesian product: $\mathcal{R} \subset \mathcal{X} \times \mathcal{X}$.

Now, let us formally define the term **equivalence relation**.

Definition 4.2. Let \mathcal{X} be a set. A relation \sim on \mathcal{X} is called an **equivalence relation** if it satisfies the following properties:

1. **Reflexivity:** $x \sim x$ for all $x \in \mathcal{X}$.
2. **Symmetry:** If $x \sim y$, then $y \sim x$ for all $x, y \in \mathcal{X}$.
3. **Transitivity:** If $x \sim y$ and $y \sim z$, then $x \sim z$ for all $x, y, z \in \mathcal{X}$.

Example. Let \mathcal{X} be the set of all people. Define a relation \sim on \mathcal{X} by $x \sim y$ if $x, y \in \mathcal{X}$ have the same birthday. Then \sim is an equivalence relation on \mathcal{X} . Let us demonstrate that:

1. **Reflexivity:** $x \sim x$ since x has the same birthday as x .
2. **Symmetry:** If $x \sim y$, then $y \sim x$ since x has the same birthday as y .
3. **Transitivity:** If $x \sim y$ and $y \sim z$, then $x \sim z$ since x has the same birthday as y and y has the same birthday as z .

Example. Suppose $\mathcal{X} = \mathbb{Z}$ and n is some fixed integer. Let $a \sim b$ mean that $a \equiv b \pmod{n}$. It is easy to verify that \sim is an equivalence relation:

1. **Reflexivity:** $a \equiv a \pmod{n}$, so $a \sim a$.
2. **Symmetry:** If $a \equiv b \pmod{n}$, then $b \equiv a \pmod{n}$, so $b \sim a$.
3. **Transitivity:** If $a \equiv b \pmod{n}$ and $b \equiv c \pmod{n}$, then $a \equiv c \pmod{n}$. It is not that obvious, so we can prove it: from the first equality we have $\exists q \in \mathbb{Z} : a - b = nq$. From the second, $\exists r \in \mathbb{Z} : b - c = nr$. Adding both we get $(a - b) + (b - c) = n(r + q)$ or, equivalently, $a - c = n(r + q)$, meaning $a \equiv c \pmod{n}$.

The example below is less obvious with a bit more difficult proof, which we will skip. Yet, it is quite curious, so here it is.

Example. Let \mathcal{G} be the set of all possible groups. Define a relation \sim on \mathcal{G} by $\mathbb{G} \sim \mathbb{H}$ if $\mathbb{G} \cong \mathbb{H}$ (in other words, \mathbb{G} and \mathbb{H} are isomorphic). Then \sim is an equivalence relation.

Now, suppose I give you a set \mathcal{X} with some equivalence relation \sim (say, $\mathcal{X} = \mathbb{Z}$ and $a \equiv b \pmod{n}$). Notice that you can find some subset $\mathcal{X}' \subset \mathcal{X}$ in which all elements are equivalent (and any other element from $\mathcal{X} \setminus \mathcal{X}'$ is not). In the case of modulo relation above, \mathcal{X}' could be the set of all integers that are congruent to 1 modulo n , so $\mathcal{X}' = \{\dots, -n+1, 1, n+1, 2n+1, \dots\}$. This way, we can partition the set \mathcal{X} into disjoint subsets, where all elements in each subset are equivalent. Such subsets are called **equivalence classes**. Now, let us give a formal definition.

Definition 4.3. Let \mathcal{X} be a set and \sim be an equivalence relation on \mathcal{X} . For any $x \in \mathcal{X}$, the **equivalence class** of x is the set

$$[x] = \{y \in \mathcal{X} : x \sim y\} \quad (58)$$

The **set of all equivalence classes** is denoted by \mathcal{X}/\sim (or, if the relation \mathcal{R} is given explicitly, then \mathcal{X}/\mathcal{R}), which is read as “ \mathcal{X} modulo relation \sim ”.

Example. Let $\mathcal{X} = \mathbb{Z}$ and n be some fixed integer. Define \sim on \mathcal{X} by $x \sim y$ if $x \equiv y \pmod{n}$. Then the equivalence class of x is the set

$$[x] = \{y \in \mathbb{Z} : x \equiv y \pmod{n}\} \quad (59)$$

For example, $[0] = \{\dots, -2n, -n, 0, n, 2n, \dots\}$ while $[1] = \{\dots, -2n+1, -n+1, 1, n+1, 2n+1, \dots\}$. Note that a set $\{[0]\}$

Now, as we have said before, a set of all equivalence classes form a partition of the set \mathcal{X} . This means that any element $x \in \mathcal{X}$ belongs to exactly one equivalence class. This is a very important property, which we will use in the next section. Formally, we have the following lemma.

Lemma 4.4. Let \mathcal{X} be a set and \sim be an equivalence relation on \mathcal{X} . Then,

1. For each $x \in \mathcal{X}$, $x \in [x]$ (quite obvious, follows from reflexivity).
2. For each $x, y \in \mathcal{X}$, $x \sim y$ if and only if $[x] = [y]$.
3. For each $x, y \in \mathcal{X}$, either $[x] = [y]$ or $[x] \cap [y] = \emptyset$.

Example. Let $n \in \mathbb{N}$ and, again, $\mathcal{X} = \mathbb{Z}$ with a “modulo n ” equivalence relation \mathcal{R}_n . Define the equivalence class of x by $[x]_n = \{y \in \mathbb{Z} : x \equiv y \pmod{n}\}$. Then,

$$\mathbb{Z}/\mathcal{R}_n = \{[0]_n, [1]_n, [2]_n, \dots, [n-2]_n, [n-1]_n\} \quad (60)$$

forms a partition of \mathbb{Z} , that is

$$\bigcup_{i=0}^{n-1} [i]_n = \mathbb{Z}, \quad (61)$$

and for all $i, j \in \{0, 1, \dots, n-1\}$, if $i \neq j$, then $[i]_n \cap [j]_n = \emptyset$. Commonly, we denote the set of all equivalence classes as $\mathbb{Z}/n\mathbb{Z}$ or, as we got used to, \mathbb{Z}_n . Moreover, we can naturally define the addition as:

$$[x]_n + [y]_n = [x + y]_n \quad (62)$$

Then, the set $(\mathbb{Z}/n\mathbb{Z}, +)$ with the defined addition is a group.

The primary reason we considered equivalence relations is that we will define the projective space as a set of equivalence classes. Besides this, when defining proofs of knowledge, argument of knowledge and zero-knowledge protocols, we will use the concept of relations and equivalence relations intensively.

4.2 Elliptic Curve in Projective Coordinates

4.2.1 Projective Space

Recall that we defined the elliptic curve as

$$E(\overline{\mathbb{F}}_p) := \{(x, y) \in \mathbb{A}^2(\overline{\mathbb{F}}_p) : y^2 = x^3 + ax + b\} \cup \{\mathcal{O}\} \quad (63)$$

The above definition is the definition of the elliptic curve in *the affine space*. However, notice that in this case we need to append a somewhat artificial point \mathcal{O} to the curve. This is done to make the curve a group since without this point it is unclear how to define addition of two, say, negative points on the curve (since the resultant vertical line does not intersect the curve at any other point). The way to unify all the points $E/\overline{\mathbb{F}}_p$ with this magical point at infinity \mathcal{O} is to use the **projective space**.

Essentially, instead of working with points in affine n -space (in our case, with two-dimensional points $\mathbb{A}^2(\mathbb{K})$), we work with lines that pass through the origin in $(n+1)$ -dimensional space (in our case, 3-dimensional space $\mathbb{A}^3(\mathbb{K})$). We say that two points from this $(n+1)$ -dimensional

space are **equivalent** if they lie on the same line that passes through the origin (we will show the illustration a bit later).

It seems strange that we need to work with 3-dimensional space to describe 2-dimensional points, but this is the way to unify all the points on the curve. Because, in this case, the point at infinity is represented by a set of points on the line that passes through the origin and is parallel to the y -axis. We will get to understanding how to interpret that. Moreover, by defining operations on the projective space, we can make the operations on the curve more efficient.

Now, to the formal definition.

Definition 4.5. Projective coordinate, denoted as $\mathbb{P}^2(\mathbb{K})$ (or sometimes simply $\mathbb{K}\mathbb{P}^2$) is a triple of elements $(X : Y : Z)$ from $\mathbb{A}^3(\overline{\mathbb{K}}) \setminus \{0\}$ modulo the equivalence relation^a:

$$(X_1 : Y_1 : Z_1) \sim (X_2 : Y_2 : Z_2) \text{ iff } \exists \lambda \in \overline{\mathbb{K}} : (X_1 : Y_1 : Z_1) = (\lambda X_2 : \lambda Y_2 : \lambda Z_2) \quad (64)$$

^aAlthough we specify the definition for $n = 2$, the definition can be generalized to any $\mathbb{P}^n(\overline{\mathbb{K}})$.

This definition on itself might be a bit too abstract, so let us consider the concrete example for projective space $\mathbb{P}^2(\mathbb{R})$.

Example. Consider the projective space $\mathbb{P}^2(\mathbb{R})$. Then, two points $(x_1, y_1, z_1), (x_2, y_2, z_2) \in \mathbb{R}^3$ are equivalent if there exists $\lambda \in \mathbb{R}$ such that $(x_1, y_1, z_1) = (\lambda x_2, \lambda y_2, \lambda z_2)$. For example, $(1, 2, 3) \sim (2, 4, 6)$ since $(1, 2, 3) = 0.5(2, 4, 6)$.

Example. Now, how to geometrically interpret $\mathbb{P}^2(\mathbb{R})$? Consider the Figure below.

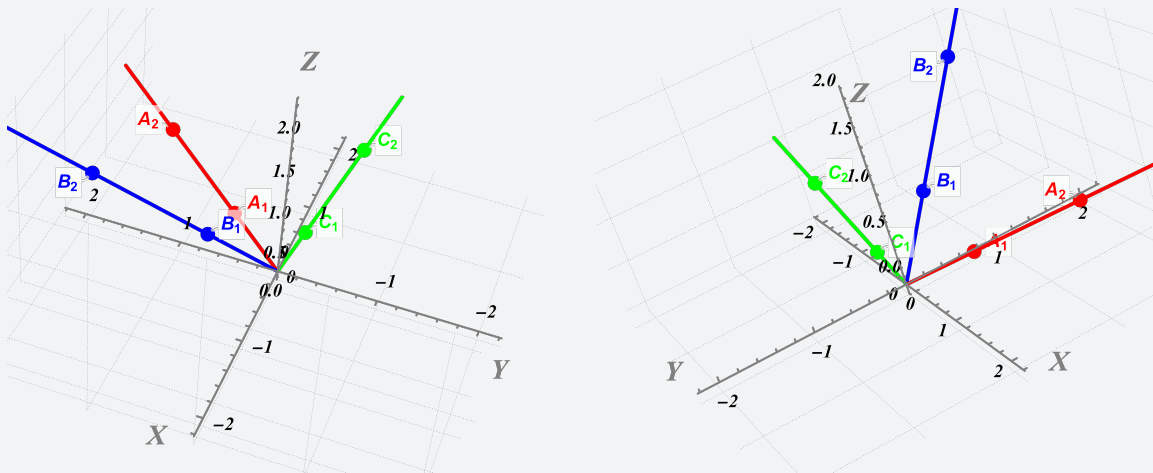


Illustration: Geometric interpretation of $\mathbb{P}^2(\mathbb{R})$, the same scene from different perspectives. The **red** line is represented by equation $(2t, 3t, t)$, **blue** line by $(-2t, 3t, 3t)$, and **green** line is represented by $(t, -2t, 5t)$ for parameter $t \in \mathbb{R}$.

Here, the figure demonstrates three equivalence classes, being a set of points on the **red**, **blue**, and **green** lines (except for the origin).

The reason why geometrically the set of equivalence classes lie on the same line that passes through the origin is following: suppose we have a point $\vec{v}_0 = (x_0, y_0, z_0) \in \mathbb{R}^3$, represented as a vector. Then, the set of all points that are equivalent to (x_0, y_0, z_0) is the set of all points $(\lambda x_0, \lambda y_0, \lambda z_0) = \lambda \vec{v}_0$ for $\lambda \in \mathbb{R} \setminus \{0\}$. So \vec{v}_0 is the representative of equivalence

class $[\vec{v}_0] = \{\lambda \vec{v}_0 : \lambda \in \mathbb{R}, \lambda \neq 0\}$. Now notice, that this is a parametric equation of a line that passes through the origin and the point \vec{v}_0 : notice that for $\lambda = 0$ (if we assume that expression is also defined for zero λ) we have the origin $\vec{0}$, while for $\lambda = 1$ we have the point \vec{v}_0 . Then, any other values of λ in-between $[0, 1]$ or outside define the set of points lying on the same line.

Now, projective coordinates are not that useful unless we can come back to the affine space. This is done by defining the map $\phi : \mathbb{P}^2(\mathbb{K}) \rightarrow \mathbb{A}^2(\mathbb{K})$ as follows: $\phi : (X : Y : Z) \mapsto (X/Z, Y/Z)$. If, in turn, we want to go from the affine space to the projective space, we can define the map $\psi : \mathbb{A}^2(\mathbb{K}) \rightarrow \mathbb{P}^2(\mathbb{K})$ as follows: $\psi : (x, y) \mapsto (x : y : 1)$. Geometrically, map ϕ means that we take a point $(X : Y : Z)$ and project it onto the plane $Z = 1$.

Example. Again, consider three lines from the previous example. Now, we additionally draw a plane $\pi : z = 1$ in our 3-dimensional space (see Illustration below).

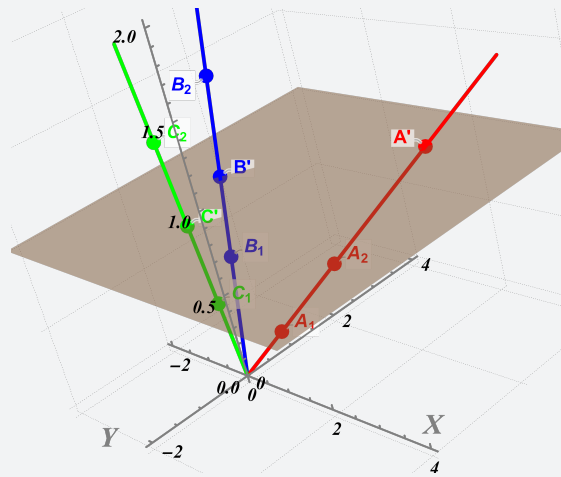


Illustration: Geometric interpretation of converting projective form to the affine form.

By using the map $(X : Y : Z) \mapsto (X/Z, Y/Z)$, all points on the line get mapped to the intersection of the line with the plane $\pi : z = 1$. This way, for example, points on the **red line** ℓ_{red} get mapped to the point $A' = (2, 3, 1)$, corresponding to $(2, 3)$ in affine coordinates. So, for example, point $(6, 9, 3) \in \ell_{\text{red}}$, lying on the same line, gets mapped to $(6/3, 9/3) = (2, 3)$. Similarly, all **blue line** points get mapped to the point $B' = (-2/3, 1, 1)$, while all **green line** points get mapped to the point $C' = (0.2, -0.4, 1)^a$.

^aOne can verify that based on the equations provided from the previous example

4.2.2 Elliptic Curve Equation in Projective Form

Now, quite an interesting question is following: how to represent (basically, rewrite) the “affine” elliptic curve equation⁹

$$E_{\mathbb{A}}(\overline{\mathbb{F}}_p) : y^2 = x^3 + ax + b, \quad a, b \in \overline{\mathbb{F}}_p \quad (65)$$

⁹Further, we will use notation $E_{\mathbb{A}}$ to represent the elliptic curve equation in the affine form, and $E_{\mathbb{P}}$ to represent the elliptic curve in the projective form.

in the projective form? Since currently, we defined the curve as the 2D curve, but now we are working in 3D space! The answer is following: recall that if $(X : Y : Z) \in \mathbb{P}^2(\overline{\mathbb{F}}_p)$ lies on the curve, so does the point $(X/Z, Y/Z)$. The condition on the latter point to lie on $E_{\mathbb{A}}(\overline{\mathbb{F}}_p)$ is following:

$$\left(\frac{Y}{Z}\right)^2 = \left(\frac{X}{Z}\right)^3 + a \cdot \frac{X}{Z} + b \quad (66)$$

But now multiply both sides by Z^3 to get rid of the fractions:

$$E_{\mathbb{P}}(\overline{\mathbb{F}}_p) : Y^2Z = X^3 + aXZ^2 + bZ^3 \quad (67)$$

This is an equation of the elliptic curve in **projective form**.

Now, one of the motivations to work with the projective form was to unify affine points $E_{\mathbb{A}}/\overline{\mathbb{F}}_p$ and the point at infinity \mathcal{O} , which acted as an identity element in the group $E_{\mathbb{A}}(\overline{\mathbb{F}}_p)$. So how do we encode the point at infinity in the projective form?

Well, notice the following observation: all points $(0 : \lambda : 0)$ always lie on the curve $E_{\mathbb{P}}(\overline{\mathbb{F}}_p)$. Moreover, the map from the projective form to the affine form is ill-defined for such points, since we would need to divide by zero. So, we can naturally make the points $(0 : \lambda : 0)$ to be the set of points at infinity. This way, we can define the point at infinity as $\mathcal{O} = (0 : 1 : 0)$.

Finally, let us summarize what we have observed so far.

Definition 4.6. The **homogenous projective form of the elliptic curve** $E_{\mathbb{P}}(\overline{\mathbb{F}}_p)$ is defined as the set of all points $(X : Y : Z) \in \mathbb{P}^2(\overline{\mathbb{F}}_p)$ in the projective space that satisfy the equation

$$E_{\mathbb{P}}(\overline{\mathbb{F}}_p) : Y^2Z = X^3 + aXZ^2 + bZ^3, \quad a, b \in \overline{\mathbb{F}}_p, \quad (68)$$

where the point at infinity is encoded as $\mathcal{O} = (0 : 1 : 0)$.

Example. Consider the BN254 curve $y^2 = x^3 + 3$ over reals \mathbb{R} . Its projective form is given by the equation $Y^2Z = X^3 + 3XZ^2$, which gives a surface, depicted below.

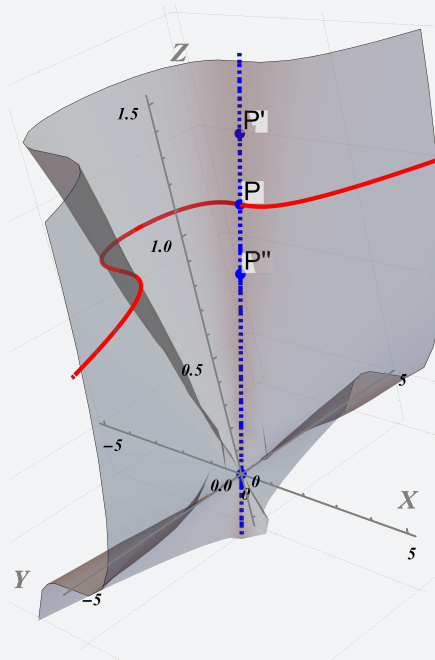


Illustration: BN254 Curve Elliptic Curve in Projective Form over \mathbb{R} . In gray is the surface, while red points are the points on the affine curve (lying on the plane $\pi : z = 1$).

Points $P' \approx (0 : 2.165 : 1.25)$ and $P'' \approx (0 : 1.3 : 0.75)$ in projective form both lie on the curve and get mapped to the same point $P \approx (0, 1.732)$ in affine coordinates.

4.2.3 General Projective Coordinates

Hold on, but why did we use the term *homogenous*? The reason why is because we defined equivalence as follows: $(X : Y : Z) \sim (\lambda X : \lambda Y : \lambda Z)$ for some $\lambda \in \overline{\mathbb{K}}$, called **homogenous coordinates**. However, this is not the only way to define equivalence. Consider a more general form of equivalence relation:

$$(X : Y : Z) \sim (X' : Y' : Z') \text{ iff } \exists \lambda \in \overline{\mathbb{K}} : (X, Y, Z) = (\lambda^n X', \lambda^m Y', \lambda Z') \quad (69)$$

In this case, to come back to the affine form, we need to use the map $\phi : (X : Y : Z) \mapsto (X/Z^n, Y/Z^m)$.

Example. The case $n = 2, m = 3$ is called the **Jacobian Projective Coordinates**. An Elliptic Curve equation might be then rewritten as:

$$Y^2 = X^3 + aXZ^4 + bZ^6 \quad (70)$$

The reason why we might want to use such coordinates is that they can be more efficient in some operations, such as point addition. However, we will not delve into this topic much further.

Example. Consider the BN254 curve $y^2 = x^3 + 3$ over reals \mathbb{R} , again. Its *Jacobian projective form* is given by the equation $Y^2 = X^3 + 3XZ^4$, which gives a surface, depicted below.

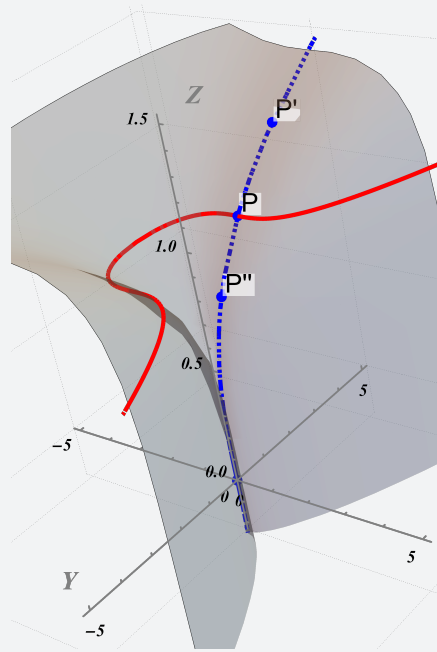


Illustration: BN254 Curve Elliptic Curve in Jacobian Projective Form over \mathbb{R} . In gray is the surface, while red points are the points on the affine curve (lying on the plane $\pi : z = 1$).

Notice that now, under the map $(X : Y : Z) \mapsto (X/Z^2, Y/Z^3)$, points in the same equivalence class (in \mathbb{R}^3) do not lie on the same line, but rather on the same *curve*. Namely, equivalence class has a form $[(x_0, y_0, z_0)] = \{t^2x_0, t^3y_0, tz_0 : t \in \mathbb{R} \setminus \{0\}\}$.

4.2.4 Fast Addition

Let us come back to the affine case and assume that the underlying field is the prime field \mathbb{F}_p . Recall that for adding two points $P = (x_P, y_P)$ and $Q = (x_Q, y_Q)$ to get $R = (x_R, y_R) \leftarrow P \oplus Q$ one used the following formulas (there is no need to understand the derivation fully, just take it as a fact):

$$x_R \leftarrow \left(\frac{y_Q - y_P}{x_Q - x_P} \right)^2 - x_P - x_Q, \quad y_R \leftarrow \left(\frac{y_Q - y_P}{x_Q - x_P} \right) (x_P - x_R) - y_P \quad (71)$$

Denote by **M** the cost of multiplication, by **S** the cost of squaring, and by **I** the cost of inverse operation in \mathbb{F}_p . Note that we do not count addition/inverse costs as they are significantly lower than operations listed. Then, the cost of adding two points using above formula is **2M+1S+1I**. Indeed, our computation can proceed as follows:

1. Calculate $t_1 \leftarrow (x_Q - x_P)^{-1}$, costing **1I**.
2. Calculate $\lambda \leftarrow (y_Q - y_P)t_1$, costing **1M**.
3. Calculate $t_2 \leftarrow \lambda^2$, costing **1S**.
4. Calculate $x_R \leftarrow t_2 - x_P - x_Q$, costing almost nothing.
5. Calculate $y_R \leftarrow \lambda(x_P - x_R) - y_P$, costing **1M**.

Well, there are just 4 operations in total, so what can go wrong? The problem is that we need to calculate the inverse of $(x_Q - x_P)$, which is a very, very costly operation. In fact, typically **1I** \gg **20M** or even worse, the ratio might reach 80 in certain cases.

Now imagine we want to add 4 points, say $P_1 \oplus P_2 \oplus P_3 \oplus P_4$: this costs $6M + 3S + 3I$. Now we have 3 inverses, which is a lot. Finally, if we are to add much larger number of points (for example, when finding the scalar product), this gets even worse.

Projective coordinates is a way to solve this problem. The idea is to represent points in the projective form $(X : Y : Z)$, so when adding two numbers in projective form, you still get a point in a form $(X : Y : Z)$. Then, after conducting a series of additions, you can convert the point back to the affine form.

But why adding two points, say, $(X_P : Y_P : Z_P)$ and $(X_Q : Y_Q : Z_Q)$, in the projective form is more efficient? We will not derive the formulas, but trust us that they have the following form:

$$\begin{aligned} X_R &= (X_P Z_Q - X_Q Z_P)(Z_P Z_Q (Y_P Z_Q - Y_Q Z_P)^2 - (X_P Z_Q - X_Q Z_P)^2 (X_P Z_Q + X_Q Z_P)); \\ Y_R &= Z_P Z_Q (X_Q Y_P - X_P Y_Q)(X_P Z_Q - X_Q Z_P)^2 - (Y_P Z_Q - Y_Q Z_P)((Y_P Z_Q - Y_Q Z_P)^2 Z_P Z_Q \\ &\quad - (X_P Z_Q + X_Q Z_P)(X_P Z_Q - X_Q Z_P)^2); \\ Z_R &= Z_P Z_Q (X_P Z_Q - X_Q Z_P)^3. \end{aligned} \quad (72)$$

Do not be afraid, you do not need to understand how this formula is derived. But notice that despite the very scary look, there is no inversions involved! Moreover, this formula can be calculated in only $12M + 2S$! So all in all, this is much more effective than $2M + 1S + 1I$.

The only inversion which is unavoidable in the projective form is the inversion of Z since after all additions (and doublings) have been made, we need to use map $(X : Y : Z) \mapsto (X/Z, Y/Z)$ to return back to the affine form. However, this inversion is done only once at the end of the computation, so it is not that costly.

Proposition 4.7. To conclude, typically, when working with elliptic curves, one uses the following strategy:

1. Convert affine points to projective form using the map $(x, y) \mapsto (x, y, 1)$.
2. Perform all operations in the projective form, which do not involve inversions.
3. Convert the result back to the affine form using the map $(X : Y : Z) \mapsto (X/Z, Y/Z)$.

This is illustrated in the Figure below.

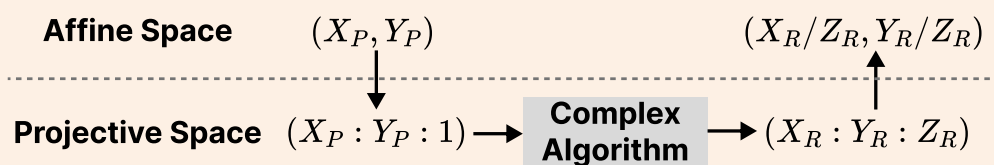


Illustration: General strategy when performing operations over Elliptic Curves.

4.2.5 Scalar Multiplication Basic Implementation

Now, the question is: how do we implement the scalar multiplication $[k]P$ for the given scalar $k \in \mathbb{Z}_r$ and point $P \in E(\overline{\mathbb{F}}_q)$?

First idea: let us simply add P to itself k times. Well, the complexity would be $O(k)$ in this case, which is even harder than solving the discrete logarithm problem (recall that the discrete logarithm problem has a complexity of $O(\sqrt{k})$). Yikes.

So there should be a better way. In this section we will limit ourselves to the double-and-add method, but the curious reader can look up the NAF (Non-Adjacent Form) method, windowed methods, GLV scalar decomposition and many other methods, which we are not going to cover

in this course.

The idea of the double-and-add method is following: we represent the N -bit scalar k in binary form, say $k = (k_{N-1}, k_{N-2}, \dots, k_0)_2$, then we calculate $P, [2]P, [4]P, [8]P, \dots, [2^{N-1}]P$ (which is simply applying the doubling multiple times) and then add the corresponding points (corresponding to positions where $k_i = 1$) to get the result. Formally, we specify the Algorithm 1.

Algorithm 1: Double-and-add method for scalar multiplication

Input : $P \in E(\mathbb{F}_q)$ and $k \in \mathbb{Z}_r$
Output: Result of scalar multiplication $[k]P \in E(\mathbb{F}_q)$

- 1 Decompose k to the binary form: $(k_0, k_1, \dots, k_{N-1})$
- 2 $R \leftarrow \mathcal{O}$
- 3 $T \leftarrow P$
- 4 **for** $i \in \{0, \dots, N-1\}$ **do**
- 5 **if** $k_i = 1$ **then**
- 6 $R \leftarrow R \oplus T$
- 7 **end**
- 8 $T \leftarrow [2]T$
- 9 **end**

Return: Point R

Good news: now we have a complexity of $O(N) = O(\log k)$, which is way much better than a linear one. In fact, many more optimized methods have the same asymptotic complexity (meaning, a logarithmic one), so it turns out that we cannot do much better than that. However, the main advantages of other, more optimized methods is that we can avoid making too many additions (here, in the worst case, we have to make N additions), which is a costly operation (and more expensive than doubling).

Moreover, here we can use projective coordinates to make the addition and doubling operation more efficient! After all, typically the number of operations is even more than 300, so making 300 inversions in affine form is not an option.

4.3 Elliptic Curve Pairing

Pairing is the core object used in threshold signatures, zk-SNARKs constructions, and other cryptographic applications.

Consider the *Decisional Diffie-Hellman problem* which we considered in Section 2 (based on g^α, g^β and g^γ , decide whether $\gamma = \alpha\beta$). Turns out that for curves where the so-called *embedding degree*¹⁰ is small enough, this problem is easy to solve. This might sound like a quite bad thing, but it turns out that although some information about the discrete logarithm is leaked, it is not enough to break the security of the system (basically, solve the *Computational Diffie-Hellman problem*). Pairings is the exact object that allows us to solve the Decisional Diffie-Hellman problem.

However, a more interesting use-case which we are going to use in SNARKs is that pairings allows us to check **quadratic conditions** on scalars using their corresponding elliptic curve representation. For example, just given $u = g^\alpha, v = g^\beta$ we can check whether $\alpha\beta + 5 = 0$

¹⁰We will mention what that is later, but still this term is quite hard to define.

(which is impossible to check without having a pairing).

So what is pairing?

4.3.1 Definition

Definition 4.8. Pairing is a bilinear, non-degenerate, efficiently computable map $e : \mathbb{G}_1 \times \mathbb{G}_2 \rightarrow \mathbb{G}_T$, where $\mathbb{G}_1, \mathbb{G}_2$ are two groups (typically, elliptic curve groups) and \mathbb{G}_T is a target group (typically, a set of scalars). Let us decipher the definition:

- **Bilinearity** means essentially the following:

$$e([a]P, [b]Q) = e([ab]P, Q) = e(P, [ab]Q) = e(P, Q)^{ab}.$$

- **Non-degeneracy** means that $e(G_1, G_2) \neq 1$ (where G_1, G_2 are generators of $\mathbb{G}_1, \mathbb{G}_2$, respectively). This property basically says that the pairing is not trivial.
- **Efficient computability** means that the pairing can be computed in a reasonable time.

The definition is illustrated in Figure 8.

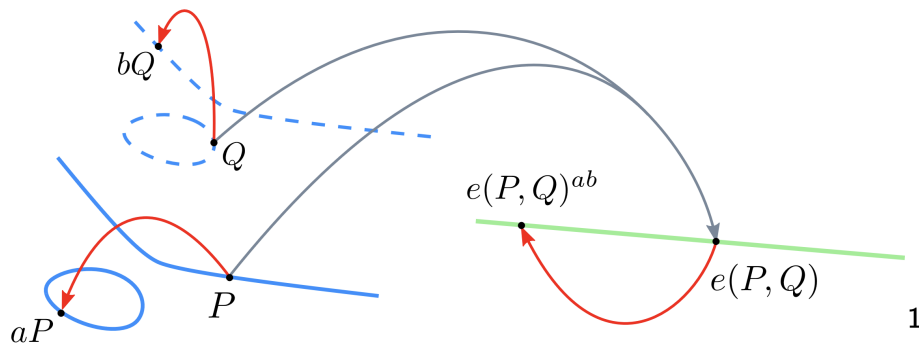


Figure 8: Pairing illustration. It does not matter what we do first: (a) compute $[a]P$ and $[b]Q$ and then compute $e([a]P, [b]Q)$ or (b) first calculate $e(P, Q)$ and then transform it to $e(P, Q)^{ab}$.

Figure taken from "Pairings in R1CS" talk by Youssef El Housni

Example. Suppose $\mathbb{G}_1 = \mathbb{G}_2 = \mathbb{G}_T = \mathbb{Z}_r$ are scalars. Then, the map $e : \mathbb{G}_1 \times \mathbb{G}_2 \rightarrow \mathbb{G}_T$, defined as:

$$e(x, y) = 2^{xy} \tag{73}$$

is pairing. Indeed, it is bilinear. For example, $e(ax, by) = 2^{abxy} = (2^{xy})^{ab} = e(x, y)^{ab}$ or $e(ax, by) = 2^{abxy} = 2^{(x)(aby)} = e(x, aby)$. Moreover, it is non-degenerate, since $e(1, 1) = 2 \neq 1$. And finally, it is obviously efficiently computable.

However, this is a quite trivial example since working over integers is typically not secure. For example, the discrete logarithm over \mathbb{Z}_r can be solved in subexponential time. For that reason, we want to build pairings over elliptic curves.

Example. Pairing for BN254. For BN254 (with equation $y^2 = x^3 + 3$), the pairing function $e : \mathbb{G}_1 \times \mathbb{G}_2 \rightarrow \mathbb{G}_T$ is defined over the following groups:

- \mathbb{G}_1 — points on the regular curve $E(\mathbb{F}_p)$.

- \mathbb{G}_2 — r -torsion points on the twisted curve $E'(\mathbb{F}_{p^2})$ over the field extension \mathbb{F}_{p^2} (with equation $y^2 = x^3 + \frac{3}{\xi}$ for $\xi = 9 + u \in \mathbb{F}_{p^2}$).
- \mathbb{G}_T — r th roots of unity $\Omega_r \subset \mathbb{F}_{p^{12}}^\times$.

Well, this one is quite intense and even understanding the input and output parameters is quite hard. So let us decipher some components:

- **r -torsion subgroup on the curve** $E(\mathbb{F}_{p^m})$ is simply a set of points, which multiplied by r give the point at infinity (that is, $[r]P = \mathcal{O}$). Formally, $E(\mathbb{F}_{p^m})[r] = \{P \in E(\mathbb{F}_{p^m}) : [r]P = \mathcal{O}\}$. Of course, for the curve $E(\mathbb{F}_p)$, the r -torsion subgroup is simply the whole curve, but that is generally not the case for the twisted curve over the extension field.
- **r th roots of unity** is a set of elements $\Omega_r = \{z \in \mathbb{F}_{p^{12}}^\times : z^r = 1\}$. This is a group under multiplication, and it has exactly r elements.

Remark. One might ask a reasonable question: where does this 12 come from? The answer is following: the so-called **embedding degree** of BN254 curve is $k = 12$. This number is the key to understanding why we are working over such large extensions when calculating the pairing. The formal description is quite hard, but the intuition is following: the embedding degree is the smallest number k such that all the r th roots of unity lie inside the extended field \mathbb{F}_{p^k} . If k was smaller, the output of pairing would contain less than r points and some points would be missing, which would make the pairing more trivial. For that reason, we need to have $\Omega_r \subset \mathbb{F}_{p^k}$.

Definition 4.9. The following conditions are equivalent **definitions** of an embedding degree of an elliptic curve $E(\overline{\mathbb{F}}_p)$:

- k is the smallest positive integer such that $r \mid (p^k - 1)$.
- k is the smallest positive integer such that \mathbb{F}_{p^k} contains all of the r -th roots of unity in $\overline{\mathbb{F}}_p$, that is $\Omega_r \subset \mathbb{F}_{p^k}$.
- k is the smallest positive integer such that $E(\overline{\mathbb{F}}_p)[r] \subset E(\mathbb{F}_{p^k})$

Pretty obvious observation: lower embedding degree is better, since it allows us to work over smaller fields. But usually, this embedding degree is quite large and we need to craft elliptic curves specifically to have a small embedding degree. For example, a pretty famous curve `secp256k1` has an embedding degree

$$k = 0x2aaaaaaaaaaaaaaaaaaaaaaaaaaaaaaaa74727a26728c1ab49ff8651778090ae0,$$

which is 254-bit long. For that reason, it is natural to define the term *pairing-friendly elliptic curve*.

Definition 4.10. An elliptic curve is called **pairing-friendly** if it has a relatively small embedding degree k (typically, $k \leq 16$).

Remark. One might ask why usually, when dealing with pairings, we do not get to work with field extensions that much (most likely, if you were to write `groth16` from scratch using some mathematical libraries, you will not need to work with $\mathbb{F}_{p^{12}}$ arithmetic specifically). The reason is that typically, libraries implement the following abstraction: given a set of

points $\{(P_i, Q_i)\}_{i=1}^n \subset \mathbb{G}_1^n \times \mathbb{G}_2^n$, the function checks whether

$$\prod_{i=1}^n e(P_i, Q_i) = 1 \quad (74)$$

Note that in this case, we do not need to work with $\mathbb{F}_{p^{12}}$ arithmetic, but rather checking the equality in the target group \mathbb{G}_T .

Interesting fact: this condition is specified in the `ecpairing` precompile standard used in Ethereum.

4.3.2 Case Study: BLS Signature

One of the most elegant applications of pairings is the BLS Signature scheme. Compared to ECDSA or other signature schemes, BLS can be formulated in three lines.

Suppose we have pairing $e : \mathbb{G}_1 \times \mathbb{G}_2 \rightarrow \mathbb{G}_T$ (with generators G_1, G_2 , respectively), and a hash function H , mapping message space \mathcal{M} to \mathbb{G}_1 .

Definition 4.11. BLS Signature Scheme consists of the following algorithms:

- $\text{Gen}(1^\lambda)$: Key generation. $\text{sk} \xleftarrow{R} \mathbb{Z}_q, \text{pk} \leftarrow [\text{sk}]G_2 \in \mathbb{G}_2$.
- $\text{Sign}(\text{sk}, m)$. Signature is $\sigma \leftarrow [\text{sk}]H(m) \in \mathbb{G}_1$.
- $\text{Verify}(\text{pk}, m, \sigma)$. Check whether $e(H(m), \text{pk}) = e(\sigma, G_2)$.

Let us check the correctness:

$$e(\sigma, G_2) = e([\text{sk}]H(m), G_2) = e(H(m), [\text{sk}]G_2) = e(H(m), \text{pk}) \quad (75)$$

As we see, the verification equation holds.

Remark. \mathbb{G}_1 and \mathbb{G}_2 might be switched: public keys might live instead in \mathbb{G}_1 while signatures in \mathbb{G}_2 .

This scheme is also quite famous for its aggregation properties, which we are not going to consider today.

4.3.3 Case Study: Verifying Quadratic Equations

Example. Suppose Alice wants to convince Bob that he knows such α, β such that $\alpha + \beta = 2$, but she does not want to reveal α, β . She can do the following trick:

1. Alice computes $P \leftarrow [\alpha]G, Q \leftarrow [\beta]G$ — points on the curve.
2. Alice sends (P, Q) to Bob.
3. Bob verifies whether $P + Q = [2]G$.

It is easy to verify the correctness of the scheme: suppose Alice is honest and she sends the correct values of α, β , satisfying $\alpha + \beta = 2$. Then, $P + Q = [\alpha]G + [\beta]G = [\alpha + \beta]G = [2]G$. Moreover, Bob cannot learn α, β since the computational discrete logarithm problem is hard.

Example. Well, now suppose I make the problem just a bit more complicated: Alice wants to convince that she knows α, β such that $\alpha\beta = 2$. And it turns out that elliptic curve points on their own are not enough to verify this. However, using pairings, we can do the

following trick: assume we have a pairing $e : \mathbb{G}_1 \times \mathbb{G}_2 \rightarrow \mathbb{G}_T$, where \mathbb{G}_1 is generated by G_1 and \mathbb{G}_2 is generated by G_2 . Then, Alice can do the following:

1. Alice computes $P \leftarrow [\alpha]G_1, Q \leftarrow [\beta]G_2$ — points on the curve.
2. Alice sends $(P, Q) \in \mathbb{G}_1 \times \mathbb{G}_2$ to Bob.
3. Bob checks whether: $e(P, Q) = e(G_1, G_2)^2$.

Remark. The last verification can be also rewritten as $e(P, Q)e(G_1, G_2)^{-2} = 1$, which is more frequently used in practice.

Example. Finally, let us prove something more interesting. Like, based on (x_1, x_2) , whether

$$x_1^2 + x_1x_2 = x_2 \quad (76)$$

Alice can calculate $P_1 \leftarrow [x_1]G_1 \in \mathbb{G}_1, P_2 \leftarrow [x_1]G_2 \in \mathbb{G}_2, Q \leftarrow [x_2]G_2 \in \mathbb{G}_2$. Then, the condition can be verified by checking whether

$$e(P_1, P_2 + Q)e(G_1, -Q) = 1 \quad (77)$$

Let us see the correctness of this equation:

$$\begin{aligned} e(P_1, P_2 + Q)e(G_1, -Q) &= e([x_1]G_1, [x_1 + x_2]G_2)e(G_1, [x_2]G_2)^{-1} \\ &= e(G_1, G_2)^{x_1(x_1 + x_2)}e(G_1, G_2)^{-x_2} = e(G_1, G_2)^{x_1^2 + x_1x_2 - x_2} \end{aligned} \quad (78)$$

Now, if this is 1, then $x_1^2 + x_1x_2 = x_2$, which was exactly what we wanted to prove.