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Topic 3: Shannon theory

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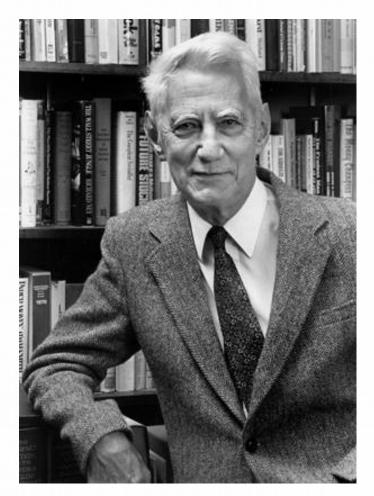


KHOA CÔNG NGHỆ THÔNG TIN TRƯỜNG ĐẠI HỌC KHOA HỌC TỰ NHIÊN



Contents

- ☐ Introduction Claude Shannon
- Perfect security
- Entropy
- Combination of crypto-systems



Claude E. Shannon (1916-2001)



- \square Let *X* and *Y* be two random variables.
- \square Definition:
 - \square p(x) = p(X = x) is a probability of X receiving value x
 - \square p(y) = p(Y = y) is a probability of Y receiving value y
 - \square $p(x \mid y)$ is a probability of X receiving value x if Y receives value y (conditional probability)
- \square *X* and *Y* are independent random variables if only if $p(x, y) = p(x) \times p(y)$ for any value *x* of *X* and value *y* of *Y*





- ☐ Example: consider tossing 2 dices
 - \square We have result-space $\Omega = \{(1,1),(1,2),(1,3),(1,4),(1,5),(1,6),(1,$

(2,1),(2,2),(2,3),(2,4),(2,5),

(2,6),

(3,1),(3,2),(3,3),(3,4),(3,5),

(3,6),

(4,1),(4,2),(4,3),(4,4),(4,5),

(4,6),

(5,1),(5,2),(5,3),(5,4),(5,5),

(5,6),

(6,1),(6,2),(6,3),(6,4),(6,5),

(6,6)

 $|\Omega| = 36$ elements, for $w \in \Omega \xrightarrow{X(w)}$

Let *X* (based on Ω) be sum of two dices => $X(w) \in \{2, 3, 4, 5, 6, 7, 8, 9, 4\}$

10, 11, 12}



- Example: consider tossing 2 dices
 - \square We have result-space $\Omega = \{(1,1),(1,2),(1,3),(1,4),(1,5),(1,6),$

$$(5,1),(5,2),(5,3),(3),(3),(3),(3),(5,4),(5,5),(5,6),$$

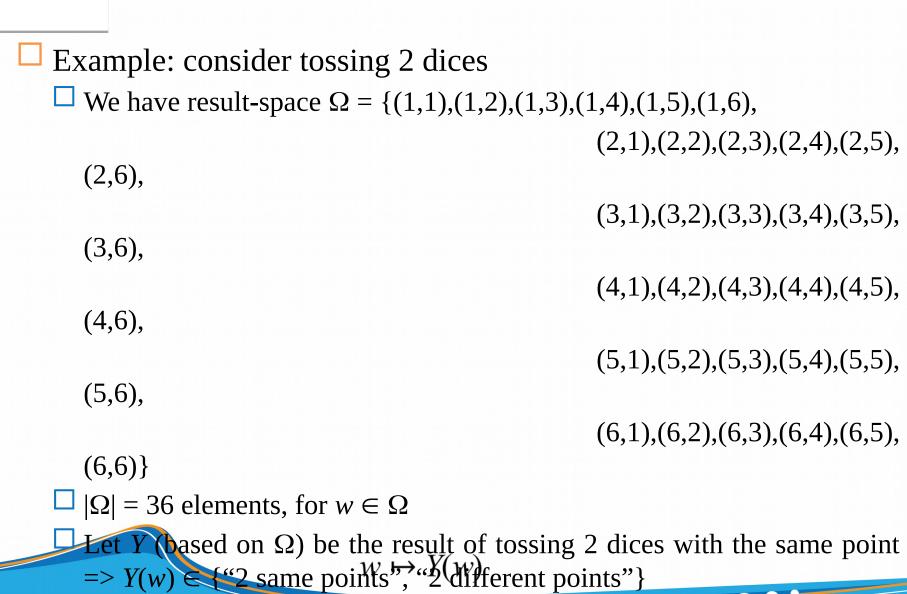
$$(6,1),(6,2),(6,3),(6,4),(6,2),(6,6),(6,6)$$

- $|\Box|$ $|\Box|$
- \vdash Let X (based on Ω) be sum of 2 dices $\equiv X(w) \in \{2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12\}$
- \vdash Notation of mapping $X:\Omega \to \mathbb{R}$

$$w \mapsto X(w)$$

- Consider $X(w) \equiv 4 \Rightarrow \text{Event of tossing 2 dices has 4 points}$
 - We have $\Pr[X(w) \equiv 4] \equiv \frac{3}{3}6$, due to $\{\{1, 3\}, \{2, 2\}, \{3, 1\}\}\}$, denote $\Pr[X \equiv 4]$





 \square Should change "2 same points" to 1, & "2 different points" to 0 => Y(w)

- Example: consider tossing 2 dices
 - \square We have result-space $Ω = \{(1,1),(1,2),(1,3),(1,4),(1,5),(1,6),(1,$

- \square $|\Omega| = 36$ elements, for $w \in \Omega$
- Let Y (based on Ω) be the result of tossing 2 dices with the same point => $Y(w) \in \{$ "2 same points", "2 different points" $\}$
- □ Should change "2 same points" to 1, & "2 different points" to $0 \Rightarrow Y(w) \in \{0, 1\}$
- \square Notation of mapping $Y: \Omega \to \mathbb{R}$

$$w \mapsto Y(w)$$

- Let Y(w) = 1 = Event of tossing 2 dices with the same point
 - Arr Pr[Y(w) = 1] = 6/36, due to 6 cases $\{\{1, 1\}, ..., \{6, 6\}\}\}$

So
$$Pr[Y = 1] + Pr[Y = 0] = 1$$



Bayes theorem

 \square Let *X* and *Y* be two random variables

$$p(x, y) = p(x \mid y) \times p(y) = p(y \mid x) \times p(x)$$

Bayes theorem

if
$$p(y)$$
 if $p(y) > p(x + y) = p(y) = p(y)$

Aposteriori

Apriori

 $p(y) = p(y) = p(y) = p(y)$

Aposteriori

□ Corollary: X and Y are two independent ones $\Leftrightarrow p(x \mid y) = p(x)$, $\forall x, y$



Bayes theorem

Reconsider: example of tossing 2 dices \square We have result-space $Ω = {(1,1),(1,2),(1,3),(1,4),(1,5),(1,6),}$ (6,1),(6,2),(6,3),(6,4),(6,5)(6,6) $\square |\Omega| = 36$ elements, for $w \in \Omega$ $\sqcup X$: Sum of points of 2 dices => $X(w) \in \{2, 3, 4, ..., 12\}$ \square Y: 2 dices with the same point => $Y(w) \in \{0, 1\}$ \square Compute $\Pr[Y=1|X=4]$ (Probability of 4-point with 2 same faces) \square **Pr**[X = 4] = 3/36 => **Pr**[Y = 1 | X = 4] = 1/3 due to {(1, 3), (2, 2), (3, 1)} Compute $\Pr[X = 4 | Y = 1]$ (Probability of 4-point with 2 same faces) \square **Pr**[Y = 1] = 6/36 => **Pr**[X = 4|Y = 1] = 1/6 due to {(1, 1), (2, 2), ..., (6, 6)}

So $\Pr[X = 1 | X = 4] \times \Pr[X = 4] = \Pr[X = 4 | Y = 1] \times \Pr[Y = 1]$



Context of cryptography

- ☐ Some probabilistic notation for crypto-context
 - $\square p_P(x)$: Probability of appearing plaintext x
 - $\square p_{\kappa}(k)$: Probability of choosing key k
 - $\square p_{C}(y)$: Probability of ciphertext receiving value *y*
- □ Note:
 - \square Notations p_P , p_K and p_C are the probabilities for each distinct set
 - □ It can be assumed that the key value k and the plaintext x are independent events
- □ From the probability distribution of plaintext and key on the set P and K, we can determine the conditional probability distribution of plaintext ???



Context of cryptography

- For each $k \in K$, let $C(k) = \{e_k(k) | | x \in P\}$ be the set of cipher-text if each if young phain-leint text P with with key $K \in K$.
- So, we see that probability of cipher-text y is sum of probabilities of choosing k and $x = d_k(y)$.

$$p_{\mathcal{C}}(y) = \sum_{k \in K \mid y \in \mathcal{D}_k} p_k(y) \times p_{\mathcal{C}}(k) \times p_{\mathcal{C}}(d_k(y))$$

For each $y \in C$ and $x \in P$, $p_{\mathcal{E}}(y \mid x)$ is probability of receiving cipher-text y when plain-text is x.

Thur chất là xác suất chọn các khóa k

$$p_{\mathcal{C}}(y \mid x) = \sum_{k \in \mathcal{K} \mid X} \overline{d}_{k}(y) p_{K}(k)$$

 \square Using Bayes theorem to compute $p_{\mathbb{R}}(x \mid y)$

$$p_{\mathbf{P}}(x \mid y) = \frac{p_{\mathbf{P}}(x) \times p_{\mathbf{C}}(\mathbf{p}_{\mathbf{P}}|\mathbf{x}) + \sum_{\mathbf{p}_{\mathbf{C}}(y)} \sum_{\mathbf{p}_{\mathbf{P}}(x)} \sum_{k \in K|y \in C(k)} p_{K}(k) \times p_{\mathbf{P}}(d_{k}(y))}{\sum_{k \in K|y \in C(k)} p_{K}(k) \times p_{\mathbf{P}}(d_{k}(y))}$$



Example

$$\Box$$
 Let $P = \{a, b\}$ with $p_P(a) = \frac{1}{4}$, $p_P(b) = \frac{3}{4}$

$$\square$$
 Let $K = \{k_1, k_2, k_3\}$ with $p_K(k_1) = \frac{1}{2}$, $p_K(k_2) = p_K(k_3) = \frac{1}{4}$

$$\Box$$
 Let $C = \{1, 2, 3, 4\}$

$$\square$$
 Let *E* be a set of encryption rules

$$\Box e_{k_1}(a) = 1, e_{k_1}(b) = 2$$

$$\Box e_{i2}(a) = 2, e_{i2}(b) = 3$$

$$\Box e_{k3}(a) = 3, e_{k3}(b) = 4$$

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 \square Let D be a set of decryption rules

$$\Box d_{k1}(1) = a, d_{k1}(2) = b$$

$$\Box d_{k2}(2) = a, d_{k2}(3) = b$$

$$\Box d_{k3}(3) = a, d_{k3}(4) = b$$



	а	b
k_{1}	1	2
k_2	2	3
k_3	3	4

	1	2	3	4
k_{1}	а	b		
k_2		а	b	
k_3			а	b



Example

Compute $p_{\mathcal{C}}(y)$

$$\exists \mathcal{B}_{\mathcal{S}}(y \equiv 3) \equiv \frac{1}{4} \times \frac{3}{4} + \frac{1}{4} \times \frac{1}{4} \times \frac{1}{4} = \frac{1}{4}$$

$$\exists \beta_{C}(y = 4) = \frac{1}{4} \times \frac{3}{4} = \frac{3}{3} = \frac{3}{16} = 6$$

Condition probability of $p_p(x \mid y)$ Condition probability of $p_p(x \mid y)$

$$p_{P}(x=a \mid y=2) = \frac{p_{P}(x=a) \times p_{C}(y=2|x=a)}{p_{C}(y=2)} = \frac{\frac{1}{4} \times \frac{1}{4}}{\frac{7}{16}} = \frac{1}{7}$$

$$p_{P}(x=b \mid y=2) = \frac{p_{P}(x=b) \times p_{C}(y=2|x=b)}{p_{C}(y=2)} = \frac{\frac{3}{4} \times \frac{1}{2}}{\frac{7}{16}} = \frac{6}{7}$$

	$a \\ p_P = \frac{1}{4}$	$b \\ p_P = \frac{3}{4}$
$k_1 \\ (p_K = \frac{1}{2})$	1	2
$k_2 (p_K = \frac{1}{4})$	2	3
$k_3 (p_K = \frac{1}{4})$	3	4

$$p_{p}(x = b \mid y = 2) = = \frac{p_{C}(y=1)}{8}$$

$$p_{p}(x = a \mid y = 2) = \frac{p_{P}(x=a) \times p_{C}(y=2|x=a)}{p_{C}(y=2)} = \frac{\frac{1}{4} \times \frac{1}{4}}{\frac{7}{16}} = \frac{1}{7}$$

$$p_{p}(x = a \mid y = 2) = \frac{p_{P}(x=a) \times p_{C}(y=2|x=a)}{p_{C}(y=2)} = \frac{\frac{1}{4} \times \frac{1}{4}}{\frac{7}{16}} = \frac{1}{7}$$

$$p_{p}(x = b \mid y = 3) = \frac{p_{P}(x=a) \times p_{C}(y=3|x=a)}{p_{C}(y=3)} = \frac{\frac{1}{4} \times \frac{1}{4}}{\frac{1}{4}} = \frac{1}{4}$$

$$p_{p}(x = b \mid y = 3) = \frac{p_{P}(x=a) \times p_{C}(y=3|x=a)}{p_{C}(y=3)} = \frac{\frac{3}{4} \times \frac{1}{4}}{\frac{1}{4}} = \frac{1}{4}$$

$$p_{p}(x = a \mid y = 3) = \frac{p_{P}(x=a) \times p_{C}(y=3|x=a)}{p_{C}(y=3)} = \frac{\frac{3}{4} \times \frac{1}{4}}{\frac{1}{4}} = \frac{1}{4}$$

$$p_{p}(x = a \mid y = 4) = \frac{p_{P}(x=a) \times p_{C}(y=4|x=a)}{p_{C}(y=4)} = \frac{\frac{1}{4} \times \frac{1}{4}}{\frac{1}{4}} = \frac{1}{4}$$

$$p_{p}(x = a \mid y = 4) = \frac{p_{P}(x=a) \times p_{C}(y=4|x=a)}{p_{C}(y=4)} = \frac{\frac{1}{4} \times \frac{1}{4}}{\frac{1}{4}} = \frac{1}{4}$$

$$p_{p}(x = a \mid y = 4) = \frac{p_{P}(x=a) \times p_{C}(y=4|x=a)}{p_{C}(y=4)} = \frac{\frac{1}{4} \times \frac{1}{4}}{\frac{1}{4}} = \frac{1}{4}$$

$$p_{p}(x = a \mid y = 4) = \frac{p_{P}(x=a) \times p_{C}(y=4|x=a)}{p_{C}(y=4)} = \frac{\frac{1}{4} \times \frac{1}{4}}{\frac{1}{4}} = \frac{1}{4}$$

$$p_{p}(x = a \mid y = 4) = \frac{p_{P}(x=a) \times p_{C}(y=4|x=a)}{p_{C}(y=4)} = \frac{\frac{1}{4} \times \frac{1}{4}}{\frac{1}{4}} = \frac{1}{4}$$

$$p_{C}(y=4) = \frac{p_{P}(x=b) \times p_{C}(y=4|x=b)}{p_{C}(y=4)} = \frac{\frac{3}{16}}{\frac{4}{16}} = 1$$



Perfect security

- ☐ Perfectly secure?
- Significance: The attacker gets nothing from the ciphertext $\forall x \in P$, $\forall k \in K$, $p_P(x \mid c) = p_P(x)$, $p_K(k \mid c) = p_K(k)$
- Evaluate Shift-cipher
 - ☐ Assume 26 keys in Shift-cipher are randomly chosen with uniform probability (1/26)
 - ☐ With set of plaintext having any probability distribution, Shift-cipher achieve perfect security???
 - \square Let $P = C = K = \mathbb{Z}_{26} = \{0, 1, 2, ..., 25\}$
 - $\Box e_k(x) = (x + k) \mod 26$ and $d_k(y) = (y k) \mod 26$



Perfect security (on Shift Cipher)

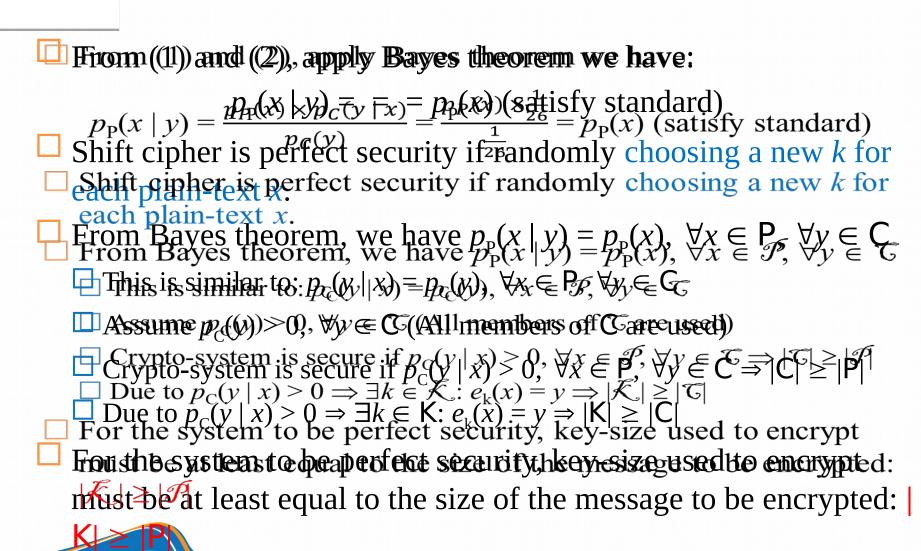
Probability

$$P_{P_{C}(y)} = \overline{\sum}_{k \in \mathbb{Z}_{26}} p_{K}(k) \times p_{P}(d_{k}(y)) = \sum_{k \in \mathbb{Z}_{26}} \frac{1}{26} \times p_{P}(y - k) = \frac{1}{26} \sum_{k \in \mathbb{Z}_{26}} p_{K}(k) \times p_{P}(d_{k}(y)) = \sum_{k \in \mathbb{Z}_{26}} \frac{1}{26} \times p_{P}(y - k)$$

- Given y, when changing k from $0 = \frac{1}{10225} \times \sum_{w \in \mathbb{R}} p_{p}(y_1 k)$
- **Values** of \mathbb{Z}_{26} . Then changing k from 0 to 25, we receive all 26 values of \mathbb{Z}_{26} .
- For, (x, y), we have, diffusive the (y) $k \in \mathbb{Z}_{26}$, such that y = x + k
- The least property one key $k \in \mathbb{Z}$ and $k \in \mathbb{Z}$ that $k \in \mathbb{Z}$ and $k \in \mathbb{$



Perfect security (on Shift Cipher)





Vernam Cipher

- \square Is there a perfect secure cryptto-system with $|\mathcal{K}| = |\mathcal{P}|$?
- Shannon theorem: Let (P, K, C, E, D) be accyptossystem with KF + PF + CFS S, 9t its is engretect secure of than do not yi if:
- Proof: Let (P, K, G, E, D) be a crypto-system with |K| = |P| = |P| = |P|. Due to its perfect security, we have
 - Q. Due to its perfect security, we have allows $p_{C}(c \mid x) = p_{C}(c)$
 - $\exists x_k \in P_C p_{PC}(x_k; c) = p_{PC}(x_k; and, Bayes theorems allows <math>p_C(c \mid x) = p_C(c)$
 - \Box \exists $k \in K$ or $e_k(x)_i$, \exists $e_k f_{ij}$ be f_{ij} be f_{ij} be f_{ij} be f_{ij} be f_{ij} and f_{ij} be f_{ij} be
 - Fix c for all x let k be key such that $x(x)p_{\overline{P}}(x_i) = \frac{p_K(k_i) \times p_P(x_i)}{p_C(c)} = \frac{p_K(k_i) \times p_P(x_i)}{p_C(c)}$ From Bayes theorem: $p_C(x \mid c) = \frac{p_C(c)}{p_C(c)}$
 - From Bayes theorem: $p_{P}(x_{i} | c) = p_{C}(c)$.

 Due to $p_{P}(x_{i} | c) = p_{P}(x_{i}) \stackrel{P}{\Rightarrow} p_{K}(k_{i}) = p_{C}(c)$.



Vernam Cipher

- ☐ Gilbert Vernam (Bell Labs) proposed in 1919
 - \square A key is a "long enough" random sequence of values. So, $C = P \oplus K$
 - ☐ This method is proven to be perfect security
 - Limitation: the key is too long and cannot be reused
 - ☐ Advantage: simple
- Description:
 - \square Let integer $n \ge 1$, and $P = C = K = (\mathbb{Z}_2)^n$. For each $k \in (\mathbb{Z}_2)^n$, we let:
 - $e_k(x) = (x_1 + k_1, ..., x_n + k_n) \mod 2$, where $x = (x_1, ..., x_n)$ and $k = (k_1, ..., k_n)$.
 - $d_k(y) = (y_1 + k_1, ..., y_n + k_n) \mod 2$, where $y = (y_1, ..., y_n)$
- □ Note: operator (+ mod 2) is ⊕-bit



Informatic theory

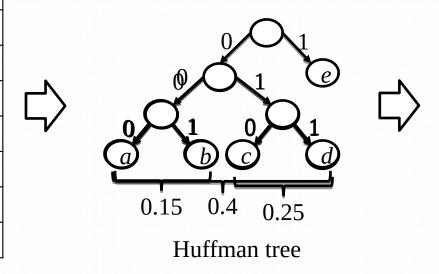
- Some events are random but more common than others
- Somefacts are more important than others
- Entropy is a measure of the uncertainty of a random wariable or threamount of information each event provides
- \Box If fXX is a random variable receiving values in X, so $H(X) \equiv -$
- - - With L' Hopital, we have $= log_2 = 0$ $\lim_{x\to 0} (x \times log_2 x) = \lim_{x\to 0} \frac{1}{\frac{1}{x}} = 0$
 - □ With L' Hopital, we have $\lim_{x\to 0} \frac{\frac{1}{x \ln 2}}{-\frac{1}{x^2}} = \lim_{x\to 0} \frac{-x^2}{x \ln 2} = \lim_{x\to 0} \frac{x}{\ln 2} = 0$



Entropy and Huffman encoding

- Recall the idea of Huffman encoding
- Example: we have $X = \{a, b, c, d, e\}$ with probabilities p(a) = .05, p(b) = .10, p(c) = .12, p(d) = .13 and p(e) = .60

b	С	d	e
.1	.12	.13	.6
1			
.15		.13	.6
		1	
.15		25	.6
)			
.4 .			
0			1
1			
	.1 1 .5 .5	.1 .12 1 .12 .5 .12 0 .2 .5 .2 .4	.1 .12 .13 1 .12 .13 .5 .12 .13 .0 1 .5 .25 .1 .4



X	f(x)
a	000
b	001
C	010
d	011
e	1

Prefix-code



Entropy and Huffman encoding

Average length to transmit information for an event

$$l(f) = 0.05 \times 3 + 0.1 \times 3 + 0.12 \times 3 + 0.13 \times 3 + 0.6 \times 1 = 1.8$$

Entropy:
$$0.2161$$
 0.3322 0.3671

$$H(X) = 0.05 \times \log_2(0.05) + 0.1 \times \log_2(0.1) + 0.12 \times \log_2(0.12)$$

$$+ 0.13 \times \log_2(0.13) + 0.6 \times \log_2(0.13)$$

$$= 1.7402$$

$$\square$$
 Result: $H(X) \le l(f) \le H(X) + 1$



Properties of Entropy

- Basic properties
 - \square $H(X) \ge 0$, equality occurs if and only if the variable X is constant
 - \square $H(X) \ge \log_2 |X|$, equality occurs if and only if p(X = x) = 1/|X|
 - \square $H(X, Y) \ge H(X) + H(Y)$, '=' occurs $\Leftrightarrow X \& Y$ are independent distribution
 - \square $H(X|Y) \ge H(X)$, equality occurs $\Leftrightarrow X \& Y$ are independent distribution
 - □ Chain Rule: H(X, Y) = H(X|Y) + H(Y)
- Entropy of components of crypto-system
 - \square H(C|K) = H(P)
 - $\square H(C|P,K) = H(P|C,K) = 0$
 - $\square H(P, K) = H(P) + H(K)$
 - \square $H(C) \ge H(P)$
 - \square H(C, P, K) = H(C, K) = H(P, K)
 - $H(K|C) = H(K) + H(P) H(C) \text{ và } H(K|C^n) = H(K) + H(P^n) H(C^n)$



Comments

- There are 26! $\approx 10^{26}$ encryption rule (substitution) for English text (includes normal characters)
- □ Equivalent to 88-bit security ⇒ why is it easy to be attacked in practice?
- ☐ Shannon: All approaches of mono-alphabetic cipher of English are easy to break if having 25 characters of cipher-text.



- □ Spurious keys: if using shift-cipher, we have cipher-texts "WNAJW"
 - ☐ There may be 5 and 22 to decrypt "RIVER" and "ARENA"
 - ☐ One of them is wrong
- ☐ Introduction of random variables
 - Let $P \in P = \{a, b, ..., z\}$ (|P| = 26): set of characters
 - □ Let $P^2 \in P^2 = \{aa, ..., zz\}$ ($|P^2| = 26^2$): set of digraphs
 - □ ...
 - □ Let $P^n \in P^n = \{a...a, ..., z...z\}$ ($|P^2| = 26^n$): set of *n*-graphs



- Some motations
 - $\square p(i)$ is probability of appearing of character "i"
 - $\square p(i)$ is probability of appearing of character 'j' when "i' appears
 - p(i,j) is probability of appearing of 2 characters 'i', and 'j',
- Example: compute entropy of $P \in \mathcal{P} = \{a, b, ..., z\}$ (P = 26) Example: compute entropy of $P \in \mathcal{P} = \{a, b, ..., z\}$ (P = 26) $H(P) = -\sum_{i} p(i) \times \log_{P} p(i) \approx 4.14 \text{ bits/character (real data)}$
- Example: compute entropy of $P^2 \in \mathcal{P}^2 = \{aa, ..., zz\}$ ($|\mathcal{P}^2| = 26^2$) Example: compute entropy of $P^2 \in P^2 = \{aa, ..., zz\}$ ($|P^2| = 26^2$)
- compute entropy (for each character) of another compute entropy (for each character) of another
- Let $R_{\rm L} = 1 \frac{(R_{\rm ate})}{\log_2 |\mathcal{P}|} of R's purious alements in the slanguage of L')$



- The to $H_L = \mathcal{H}(P^{H}(P^n)) \cap \mathcal{H}(P^n) \otimes \mathcal{H}(P^n$
 - Hisaset of keys
- We have $H(K|C^n) = H(K) + H(P^n) = H(C^n)$ $\approx H(K) + H(K) + \frac{n}{N} + \frac{1}{N} + \frac{1}$

log Prypto-system is broken when:

- Crypto-system is broken when: $H(K|G) \not= \log_2 |K| R_L \times |R_S| = 0 = 0 = 0 = 0$ $R_L \times |R_S| = 0 = 0 = 0 = 0$
 - Means: entropy of random variable K when C^n is $zero \Rightarrow$ there is only one to decrypt.



- I Unicity of crypto-system is n_0 such that a number of spuriouskey are zero
- Inglish case: $(|\mathcal{P}| = 26, R_{\text{L}} = 0.75, |\mathcal{R}| = 26!$ due to using substitution eigher)
- $n_0 = \frac{\log_2 n}{\sqrt{1 + \frac{1}{2}}} = \frac{\approx 125}{0.75 \times \log_2 26} \approx 25$ (Language distance)

 Mean that! There are cipher-text with at least length of 25 characters
- then but hat the endeaction is to at twithe at least length of 25 characters to ensure that there exists only one key



Comments

- ☐ Data Compression
 - ☐ Good compression good encryption
 - ☐ Good encryption bad compression
- Combination of encryption approaches
 - ☐ "Weighted sum" of crypto-systems
 - Create new crypto-systems from existing crypto-systems
 - Choose 2 crypto-systems with the same message space, use system A with probability p, use system B with probability 1 p.
 - Product cipher: sequentially apply successive encryption algorithms