

Part A

Check that the system parameters p , q , and g satisfy the three criteria in Table 1. You need to provide the factorization of $p - 1$, and explain your verification process. Explain why we only pick sk_1 as a number less than 224 bits. Compute pk_i , $i = 1, 2, 3$.

A1 - p , a prime number lying between 1024 and 2048

```
# binary literal starts from index 2 onwards of bin(n) output
p = 1615850420240242625399113195036680055148205339919365512280505165762970604025264132936922942592721900695647374247690
len(bin(p)[2:])
2048
is_prime(p)
True
```

Figure 1.1 – Verification of A1: p is a prime number lying between 1024 and 2048 bits

A2 - q : a 224-bit prime factor of $p - 1$

```
q = 13479974306915323548855049186344013292925286365246579443817723220231
len(bin(q)[2:])
224
(p - 1) % q == 0
True
is_prime(q)
True
```

Figure 1.2 – Verification of A2: q is a 224-bit prime factor of $p - 1$

A3 - g : an element $g \in \text{GF}(p)$ with order q

g must satisfy the following criteria:

$$I. g^{p-1} \bmod(p) = 1$$

We can prove this criterion using *Fermat's Little Theorem* which states that:

For any modulus p and integer g coprime to p , one has

$$g^{\varphi(p)} \equiv 1$$

Where $\varphi(p)$ denotes Euler's totient function (which counts the integers from 1 to p that are coprime to p). Fermat's little theorem is a special case, because if p is a prime number, then $\varphi(p) = p - 1$. Using Fermat's Little Theorem we get:

$$g^{p-1} \bmod(p) = 1$$

$$II. g^r \bmod(p) \neq 1 \forall 1 \leq r < p - 1$$

For this criterion, we only need to verify this case holds for all r that are prime factors of $p - 1$ (assuming there are 3 prime factors):

Using SageMath's elliptic curve factorization module (ECM), we are able to perform a factorization of $p - 1$ using the `find_factor` method:

```
ecm.find_factor(p-1)
[2,
 80792521012012131269955659751834002757410266995968275614025258288148530201263206646846147129636095034782368712384519
893943641863398312806338747963782392923265936898340350387358201165266339339704498811349277692481146363231336300996659
753772809134790576619820837861560563416171843727915949442496818464040976140278193081677711641206211580015942455384765
144892595321111739393623341618105978256416706894225642006316565354661148064717778465381920470479616049441594917191871
183780972949256698364365971631232769775454026991957750963849972192971215891213833094419016280605610735416499107060455
47583106995719979463007803486771]
```

Figure 1.3 – Factorization of $p - 1$ using the `find_factor` method from SageMath's ECM module

We know p is an odd number, so $p - 1$ is an even number and therefore its first prime factor must be 2. Then we check to see whether or not the other factor, u , returned by this function is a prime number:

```
u = 8079252101201213126995565975183400275741026699596827561402525828814853020126320664684614712963609503478236871238451
is_prime(u)
False
```

Figure 1.4 – Negative primality test of the factor u returned from the `find_factor` method using $p - 1$

Since u is not a prime factor, we recursively divide $p - 1$ by q (a prime factor of $p - 1$) and verify if the second value returned by the `find_factor` function is a prime number (since the first value returned is always 2). Fortunately, only one iteration is required before determining the other prime factor of $p - 1$, v :

```
ecm.find_factor((p-1)/q)
[2,
 59935218845754763969374017152268083586532218407528662025638671643992102933478299856200831399510384081711695321035964
351144737210122146499565317770665391891163401555563300180177359029202308360455261391865519466992936896268865967354406
188599056669477493808909559794050544343071457319421113422378478474493991138731444089963805601647427060985306314263832
950042903990489732893385841289737425396287831310219916340031965539272302770310135492781437785195434533688009758466959
8515815463134218486896858352351187255794957262790967727451704317515673833695348341]

v = 5993521884575476396937401715226808358653221840752866202563867164399210293347829985620083139951038408171169532103596
is_prime(v)
True
```

Figure 1.5 – Positive primality test of the factor v returned from the `find_factor` method using $(p - 1)/q$

We now have 3 prime factors for $p - 1$: 2, q , and v and can verify the following criterion:

$$II. g^r \bmod(p) \neq 1$$

<code>pow(g, 2, p) == 1</code>
False
<code>pow(g, q, p) == 1</code>
True
<code>pow(g, v, p) == 1</code>
False

Figure 1.6 – Verification of second criterion to determine if g is an element of $GF(p)$

Note that $g^r \bmod(p) = 1$ for $r = q$. Lagrange's theorem states that the order of any subgroup of a finite group divides the order of the entire group. If g is any number coprime to p then g is in one of these residue classes. Thus, group element g has finite order q , and its powers $g, g^2, \dots, g^k \bmod(p)$ form a subgroup of the group of residue classes, with $g^k = 1 \bmod(p)$. Consequently, Lagrange's theorem states that q must divide $\phi(p)$.

<code>(p-1) % q</code>
0

Figure 1.7 – Verification that q divides $p - 1$

Since q divides $p - 1$, and because there exists no prime factor of $p - 1$ lesser than q which satisfies this condition, we know that q is the order of the element g , which has also been verified as a primitive element of $GF(p)$ given that the other prime factors of $p - 1$ satisfied condition II.

Why we pick sk_i as a number less than 224 bits

sk_i is used in two places – computing the corresponding pk_i , and in the signing function. In each location, sk_i is used in an arithmetic operation which incorporates a modulo, meaning that regardless of the key value, the result of the operation is bounded from zero to the divisor minus one. As a result, extending the length of sk_i beyond the requirement does not provide any additional security.

pk_i computation

For $i = 1, 2, 3$:

<code>pk_1 = pow(g, sk_1, p)</code>
<code>pk_2 = pow(g, sk_2, p)</code>
<code>pk_3 = pow(g, sk_3, p)</code>

Figure 1.8 – Function used to compute pk_i

The above values can be found in the Appendix.

Part B

Sign and validate transactions by DSA (i.e. DSS, the signing equation defined in NIST FIPS 186-4): implement a DSA module which enables the user can sign the transactions and a

miner can verify the signed transaction. (Note that since we set all inputs to zero, so $m_i = T_{xi}, i = 1, 2, 3$.)

- 1) **User 1: sign his transaction:** $Sig_{sk_1}(m_1) = (r_1, s_1)$ i.e, compute the signature over $m_1, k_1, r_1 = (g^{k_1} \bmod(p)) \bmod(q), k_1^{-1} \bmod(q)$ and $s = k_1^{-1}(h(m_1)) + xr \bmod(q)$

In accordance with the NIST FIPS 186-4 specification, the signature generation function was implemented using the following function provided in section 4.6 DSA Signature Generation:

```
# DSA signature function, p, q, g, k, sk are integers, Message are hex strings of even length.
def Sign( p, q, g, k, sk, Message ):
    k_inv = inverse_mod(k, q)
    if k_inv is not None:
        r = pow(g, k, p) % q

        N = len(bin(q)[2:])

        h_m = sha3_224_hex(Message)
        binary_h_m = str(bin(int(h_m, 16)))[2:].zfill((len(h_m[2:]) * 4))
        outlen = len(binary_h_m[2:])
        z = binary_h_m[:min(N, outlen)]

        z_10 = int(z, 2)
        s = (k_inv * (z_10 + (sk * r))) % q

        if r != 0 and s != 0:
            return r,s

        raise Exception("either r or s were equal to 0 - generate a new value for k")
    raise Exception('k-1 was not found')
```

The set of input parameters p, q, g, k_1, sk_1 , and m_1 , and output parameters r_1 and s_1 can be found in the Appendix.

- 2) **A miner: verify $Sig_{sk_1}(m_1)$, i.e., compute the values of u, v, w , and verify whether $v = r$.**

In accordance with the NIST FIPS 186-4 specification, the signature verification function was implemented using the following function provided in section 4.7 DSA Signature Verification and Validation:

```
# DSA verification function, p, q, g, k, pk are integers, Message are hex strings of even length.
```

```
def Verify( p, q, g, pk, Message, r, s ):
```

```
    M_prime = Message
```

```
    r_prime = r
```

```
    s_prime = s
```

```
    y = pk
```

```
    N = len(bin(q)[2:])
```

```
    if not (0 < r_prime < q) or not (0 < s_prime < q):
```

```
        return False
```

```
    w = inverse_mod(s_prime, q)
```

```
    # print('w: ' + str(w))
```

```
    if w is not None:
```

```
        h_m = sha3_224_hex(M_prime)
```

```
        binary_h_m = str(bin(int(h_m, 16)))[2:].zfill(len(h_m[2:] * 4))
```

```
        outlen = len(binary_h_m[2:])
```

```
        z = binary_h_m[:min(N, outlen)]
```

```
        z_10 = int(z, 2)
```

```
        u1 = (z_10 * w) % q
```

```
        # print('u1: ' + str(u1))
```

```
        u2 = (r_prime * w) % q
```

```
        # print('u2: ' + str(u2))
```

```
        v1 = pow(g, u1, p)
```

```
        v2 = pow(y, u2, p)
```

```
        v = ((v1 * v2) % p) % q
```

```
        # print('v: ' + str(v))
```

```
    return True if v == r_prime else False
```

The set of input parameters p , q , g , pk , m , r , and s can be found in the Appendix. The output produced by the set of input parameters was True. The intermediate variables w , $u1$, $u2$, and v can be found in the Appendix.

- 3) **User 2: sign his transaction $m_2 = Tx_2$ using the key pair (sk_2, pk_2) , i.e. executing the same steps as user 1.**

Using the function from part 1) The set of input parameters p, q, g, k_2, sk_2 , and m_2 , and output parameters r_2 and s_2 can be found in the Appendix.

Part C

Proof-of-Work (PW): Implement a module for a miner to compute a PW where SHA3-224 is used as a hash function h in PW_1 and PW_2 computations.

- 1) **Find pre-images of h such that**

$$\begin{aligned} PW_1 &= h(h(amt_0) || m_1 || nonce_1) = 00 \dots 0 ** \dots * \\ PW_2 &= h(h(m_1) || m_2 || nonce_2) = 00 \dots 0 ** \dots * \end{aligned}$$

where $*$ means any value and $nonce_i, i = 1, 2$ are any 128-bit numbers. Here you use $k = 32$. You should vary a none in order to obtain a SHA3-224 hash value with 32-consecutive leading zeroes. Your results on hash values PW_1 and PW_2 should be represented as hexadecimal numbers.

Both $nonce_1$ and $nonce_2$ (can be found in the Appendix) were generated using the following brute-force procedure:

```
def nonce(message):
    i = 0
    max_val = (2 ** 128) - 1
    while True:
        nonce = '{0:0128b}'.format(i)

        input = message + nonce

        # binary_string_to_hex first converts input to integer - causes loss of leading zeroes in returned hex string
        hex_input = binary_string_to_hex(input)

        # pad hex input with leading zeroes to account for loss; 1114 is the expected length of the hex string
        pad = 1114 - len(hex_input)
        padded_hex_input = ('0' * pad) + hex_input

        output = hex_to_binary_string(sha3_224_hex(padded_hex_input))
        if output[:32] == '{0:032b}'.format(0):
```

```

return nonce

if i == max_val:

    return None

i += 1

```

The respective pre-images PW_1 and PW_2 (can be found in the appendix) were generated using the following function:

```

def construct_pre_image(arg1, arg2, nonce):

    return sha3_224_hex(binary_string_to_hex(hex_to_binary_string(arg1) + arg2 + nonce))

```

where $arg_1 = h(amt_0)$ and $arg_2 = m_1$ for PW_1 , and $arg_1 = h(m_1)$ and $arg_2 = m_2$ for PW_2 .

2) Determine the average number of trials which you need to get one PW in (1).

Given that the computed pre-image is 224 bits in length and the first 32 bits are set to zero, the remaining 192 bits can be any combination of zeroes and ones. As a result, there are 2^{192} possible pre-images with 32 leading zeroes out of a total 2^{224} combinations. Therefore, the probability of finding the correct pre-image with 32 leading zeroes is:

$$\frac{2^{192}}{2^{224}} = \frac{1}{2^{32}}$$

Part D

Security analysis: Discuss why the PW can prevent double spending in the Bitcoin network and identify two possible attacks on PW.

Two transactions must be performed to attempt double spending – the second transaction will have the same origin as the first and can therefore be easily identified as an attack. When a miner finds the corresponding pre-image, broadcasts it, and has it verified by other miners, the hash-chain will add a block with the signed transaction and the pre-image. In other words, the transaction data is stored permanently in the blocks. Without a pre-image, a block cannot be added to the pre-existing chain. If this were not the case, an attacker would be able to create another transaction using the bitcoins from previous transactions and there would be no way of verifying whether or not the next transaction was previously processed.

51% attack: In the bitcoin system, any group of miners who control greater than 50% of the computing power of the network are in possession of majority control. Consequently, they are able to interrupt the addition of new blocks by preventing other miners from completing them.

MITM: an attacker can intercept a miner's broadcasted pre-image and replace it with an invalid pre-image, keeping the valid pre-image for themselves to broadcast instead.

Appendix

p=161585042024024262539911319503668005514820533991936551228050516576297060402526413293692294259272190069564737424769
039787887283726796625612677495927564785846531873796680700774716402330532678679408997622698555384962292726462672601993
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742367561945898513396728731943262465539550908053983915501927699944385942431782427666188838032561211221470832998214120
91095166213991439958926015606973543

q=13479974306915323548855049186344013292925286365246579443817723220231

g=989166310174906059611052564880044231226204762170000871033229080335441973441523940037409297250576036855503397888372
709087879878652786910610212556867451508776729606489881356330549169747474399916453864516259348034061458342027269766945
943995605795777566465313796948521789007796673117455354359715097323353615759892403864544691035351244148817191828755636
786569935785428524928414256891507993375025727094766779219272362163476145807006574858890795533331544043409550469603768
594139262836640434472848084532440848934534930878255544630336593090996562572115454441849166273879649173203959816263964
2305389549083822675597763407558360

k₁=7636180595255512892709086526638263042018821609914680860810683215268

sk₁=4001206756878977378588887638958103884884701595184090082238631140177

m₁=01101000011111000111001010000001110010001010111110010011111000100000101001011100100001011010101011001110010110100
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408363017207529087738312031354846179411020392929821489131982024455275601635702544446679012547008732424008115598107948
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si=2231571007439116961204453230930081120395191936038941107639012237189

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u2=12119820097568046334323666133635880680752059477059327337090107985363

v=5102491627416874343359069298372509963208458310973379563071871951255

k2=1126289620759427337161193756796339715982474853764963010968386403961

sk2=5779569239846031148528787672249249942175134704083930000648821513800

m2=010111001010100001100101110110000010101110111011100000011111000110101101010110010011011110100100001010000111100
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