MTAT.07.003 Cryptology II Spring 2012 / Exercise session ?? / Example Solution

**Exercise (Neyman-Pearson Theorem).** Let  $\mathcal{A}$  be a distinguisher, let  $\alpha(A)$  be the ratio of false positives and let  $\beta(\alpha)$  be the ratio of false negatives. Then we can define a weighted average  $\delta(\mathcal{A}) = \lambda \alpha(\mathcal{A}) + (1-\lambda)\beta(\mathcal{A})$  for  $\lambda \in [0,1]$ . Now consider two near-identical deterministic distinguishers which differ only on the input  $x_*$ :

$$\forall x \neq x_* : \mathcal{A}_0(x) = \mathcal{A}_1(x) .$$

For clarity, let us assume  $A_0(x_*) = 0$  and  $A_1(x_*) = 1$ . Establish under which conditions  $\delta(A_0) \geq \delta(A_1)$  and conclude that describe the decision rule of a distinguisher that minimises  $\delta$ . Let  $\delta_{\lambda}^*$  be the attainable  $\delta$  value for each  $\lambda$ . Each of these values  $\delta_{\lambda}^*$  places a restriction on attainable  $\alpha(A)$  and  $\beta(A)$  values on  $\alpha\beta$ -plane. Sketch the corresponding border lines and explain why The Neyman-Pearson theorem is a direct consequence.