# Crypto Engineering '19 ↔ Elliptic curve cryptography

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Elliptic curve cryptography

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### References

This part of the course is mostly based on:

- Curve-based cryptography, Ben Smith (The Famous Yurt School, 2016)
- Pairings for beginners, Craig Costello
- Montgomery curves and their arithmetic, Craig Costello & Ben Smith (2018)

## Motivation

#### DLP

Recall that given a group  $\mathbb{G} = \langle g \rangle$  of prime order N, the *discrete logarithm problem* in  $\mathbb{G}$  asks that given  $(g, g^x)$  with  $x \stackrel{\$}{\leftarrow} \llbracket 0, N - 1 \rrbracket$ , find x

If we know a group where the  $\mathsf{DLP}$  is hard, we can do:

- Public key-exchange (Diffie-Hellman)
- Signatures (Schnorr; DSA...)
- (Semi-Homomorphic) public-key encryption (ElGamal)

In a generic group model, solving a DLP instance requires expected  $\approx \sqrt{N}$  group operations (Shoup, 1997)

- ► Actual cryptosystems rarely need a hard DLP *per se*, rather
- A hard CDHP (e.g. in Diffie-Hellman)
- A hard DDHP (e.g. in ElGamal)
- But it is possible to solve a DDHP by solving a CDHP and to solve a CDHP by solving a DLP
- In most groups, the hardness of the DLP gives a good approximation of the hardness of CDHP and DDHP (but there are counter-examples, cf. TD)

# Motivation (cont.)

- ► Typical instantiation for G: take F<sup>×</sup><sub>p</sub>, where p is a "large" prime
  - It may also be fine to work with non-prime fields of medium/large characteristic
- But  $\mathbb{F}_p^{\times}$  is NOT a generic group. DLP is much easier!
- The Number field sieve (NFS) has subexponential "L<sub>p</sub>(1/3)" complexity
  - $L_x(\alpha, c) := \exp((c + o(1))(\log x)^{\alpha}(\log \log x)^{1-\alpha})$
- ► E.g. a DLOG computation with p ≈ 2<sup>768</sup> took 5 300 core-years ≪ 2<sup>384</sup> group operations (Kleinjung et al., 2017)
- Even better NFS variants exist in fields of small characteristic  $\rightsquigarrow$  a recent record in characteristic two is a DLOG computation in  $\mathbb{F}_{2^{30750}}$ , taking 2 900 core-years (Granger et al., 2019)

## Exeunt multiplicative groups, enter elliptic curves

- A prime-ordered group of points on a (well-chosen) elliptic curve is a good cryptographic approximation of a generic group
- ▶  $\Rightarrow$  the best-known algorithms are generic (e.g. Pollard  $\rho$ )
- For *n*-bit security, pick a prime-ordered group of 2<sup>2n</sup> elements; double security ⇒ double the bitlength of the order; gives scalability

So...

- What are these groups like?
- How do you compute in them?
- Can you do fancy stuff?

- ► The points in the *n*-dimensional affine space A<sup>n</sup>(F<sub>q</sub>) are *n*-tuples of F<sub>q</sub> elements
- The points in the *n*-dimensional projective space P<sup>n</sup>(F<sub>q</sub>) are equivalence classes over *n* + 1-tuples of F<sub>q</sub> elements, not all equal to zero, where (X<sub>0</sub> : . . . : X<sub>n</sub>) ~ (λX<sub>0</sub> : . . . : λX<sub>n</sub>), λ ∈ F<sub>q</sub><sup>×</sup>
- ► Example: (2 : 1 : 0) and (4 : 2 : 0) define the same point (~→ doesn't make sense to say that X<sub>0</sub> = 2, but saying that X<sub>2</sub> = 0 or X<sub>0</sub>/X<sub>1</sub> = 2 does)
- ► (In the following, we only consider planes, with affine points (x, y) and projective points (X : Y : Z))

- $\mathbb{A}^2$  is included in  $\mathbb{P}^2$  via (typically)  $(x, y) \mapsto (X : Y : 1)$
- ► The inverse mapping is (X : Y : Z) → (X/Z, Y/Z), only defined if Z ≠ 0
- The projective points of the form (X : Y : 0) are in the hyperplane at infinity (here this is a line)

## Elliptic curves

An elliptic curve  $E/\mathbb{F}_q$  can be defined via a "short Weierstraß" (affine) model: it is the set of points verifying  $y^2 = x^3 + ax + b$ ,  $a, b \in \mathbb{F}_q$  under the non-singularity condition  $4a^3 + 27b^2 \neq 0$ One often works projectively, using  $(x, y) \mapsto (X/Z, Y/Z)$  (and multiplying everything by  $Z^3$  to clear the denominators), giving the projective model  $Y^2Z = X^3 + aXZ^2 + bZ^3$ 

- Such a curve has a unique point at infinity: O<sub>E</sub> = (0 : 1 : 0) (or simply O; also recall that (0 : 2 : 0) is the same point)
- We are usually only interested in the points lying in 𝔽<sub>q</sub>, the 𝔽<sub>q</sub>-rational poins of E, written E(𝔽<sub>q</sub>)
- ► There may be different models for the same elliptic curve (≈ different formulas, up to changes of coordinates)

For the DLP to be hard in  $E(\mathbb{F}_q)$ , we must have  $\# E(\mathbb{F}_q)$  to be large enough  $\rightarrow$  how do you pick E?  $\mathbb{F}_q$ ?

- ▶ By Hasse's theorem, if *E* is defined over  $\mathbb{F}_q$ , # $E(\mathbb{F}_q) = q + 1 - t$  with  $|t| \le 2\sqrt{q}$
- So to get "n-bit" security, pick  $q \approx 2^{2n}$
- ► Not much restriction on the exact field choice ~>> can use one with efficient arithmetic such as F<sub>2127-1</sub> or F<sub>2448-2224-1</sub>
- (Then pick E and check that  $\# E(\mathbb{F}_q)$  has a large prime factor, etc.)
- ("Point counting" is not trivial, but it is reasonably efficient)

One can define a group over the ( $\mathbb{F}_q$ -rational) points of an E.C., best described geometrically. We first define and describe the negation  $\ominus$  of a point

- ▶ E.C. have a natural symmetry along the X-axis: if  $P = (X_P : Y_P : 1) \in E$ , then so is  $(X_P : -Y_P : 1) \rightsquigarrow$  use this to define  $\ominus P$  as  $(X_P : -Y_P : 1)$
- The point at infinity (0 : 1 : 0) is reflected to (0 : −1 : 0), which is itself, so ⊖O = O
- A projective equation for the vertical line "x = α" is X = αZ; if such a line intersects E, it does so in O, and possibly in (α : ±β : 1) where β<sup>2</sup> = α<sup>3</sup> + aα + b

Theorem: A line (a degree-one equation) intersects E (a degree-three equation) in three points, counted with multiplicity

- So knowing P, Q, one can determine the unique other point R of E on the line going through P and Q (and more: if P and Q are in E(𝔽<sub>q</sub>), so will be R)
- ▶ Let *P*, *Q*, *R* ∈ *E* be colinear; one defines the group law  $\oplus$  by  $P \oplus Q = \ominus R$ , for which *O* is the identity

Why is this a group law over E (or more useful for us,  $E(\mathbb{F}_q)$ )?

- Internal-law, commutativity, existence of unique inverse and neutral element come from the above algebraic-geometry arguments
- The harder axiom is associativity... won't do it here...

- The group of points in an elliptic curve uses additive notation
- ▶ So the DLOG of  $Q \in \langle P \rangle$  is *m* s.t. [m]P = Q, where  $[m]P = P \oplus ... \oplus P$  *m* times
- [m]P can be computed in time logarithmic in m using a "double-and-add" (≡ "square-and-multiply) process
- So we (obviously) need to be able to compute  $P \oplus P$  and  $P \oplus Q$

Let P, Q be in  $E(\mathbb{F}_q)$ , how do you compute  $P \oplus Q$  in practice?

- Elementary if P or Q is O, or  $P = \ominus Q$
- ▶ Need explicit formulas when  $P = Q \neq O$  (doubling) and  $O \neq P \neq (\ominus)Q \neq O$  (regular addition)

(Back to the) Affine case, example when  $P \neq Q$ :

- 1 Determine the equation  $y = \lambda x + \nu$  passing through P and Q2 E.g.  $\lambda = (y_Q - y_P)/(x_Q - x_P); \nu = (y_Q x_P - y_P x_Q)/(x_P - x_Q)$ 3 Solve  $(x - x_P)(x - xQ)(x - xR) = (x^3 + ax + b) - (\lambda x + \nu)^2$ for  $x_R \to x_R = \lambda^2 - x_P - x_Q$
- 4 Deduce  $y_R$  as  $-(\lambda x_R + \nu)$

The case P = Q is obtained "similarly" by differentiating E to find the slope of the tangent at P

The implementation of the group laws in ECC is important for:

- Performance (obvs.)
  - ► Try also to optimise P ⊕ Q when P is fixed; tripling [3]P (for doubling/tripling-add chains)...
- Security; need formulas that:
  - are always correct (not so easy, actually), even on (possibly) adversially chosen inputs
  - take uniform time to be computed (no special cases)

#### Some options:

- $\blacktriangleright$  Use projective coordinates  $\rightsquigarrow$  get rid of costly field inversions
- (Possibly) use alternative models for  $E \rightsquigarrow$  different formulas

Define  $E/\mathbb{F}_q$  via  $ax^2 + y^2 = 1 + dx^2y^2$ ; the group law on  $E(\mathbb{F}_q)$  is completely defined (e.g. for doubling, simply use  $x_P = x_Q$ ,  $y_P = y_Q$  in the below!) by

$$(x_P, y_P) \oplus (x_Q, y_Q) = \left(rac{x_P y_Q + y_P x_Q}{1 + dx_P x_Q y_P y_Q}, rac{y_P y_Q - a x_P x_Q}{1 - dx_P x_Q y_P y_Q}
ight)$$

and  $\ominus(x,y) = (-x,y)$ , and (0,1) is the neutral element

- In practice, use a variant with projective coordinates
- One may use such a curve model even if E was initially defined with a Weierstraß equation (warning: restrictions apply)

Another well-known model is the one of Montgomery curves, defined (in the affine case) via  $by^2 = x^3 + ax^2 + x$  (more about that one later)

- Not all models are equivalent in terms of the curves they may define
- For instance, if # E(𝔽<sub>q</sub>) is not divisible by 4, then E does not have an Edwards or Montgomery model
  - ► (Let p be the largest prime that divides # E(F<sub>q</sub>) = hp; we say that E(F<sub>q</sub>) has cofactor h)
- But the curves used in some ECC standards are s.t. # E(𝔽<sub>q</sub>) is prime, i.e. have cofactor 1 → cannot use the "nicer" models!
  - (We still know complete formulas, cf. Renes et al., EC 2016, but they're slower than for e.g. Edwards curves)

(For more about models, formulas... cf. the *Explicit-Formulas Database*: https://hyperelliptic.org/EFD/)

Recall that we are eventually interested in computing [m]P s.t. the associated DLP is hard  $\rightsquigarrow m$  is large, e.g. 256 bits

- One way to speed-up this computation (beyond fast curve formulas, etc.) is to use a curve with one (or sometimes even more) *efficiently computable endomorphism* φ: E(𝔽<sub>q</sub>) → E(𝔽<sub>q</sub>) s.t. the action of φ corresponds to the multiplication by a large fixed scalar (an eigenvalue) λ, i.e.
   ∀ P ∈ E(𝔽<sub>q</sub>), φ(P) = [λ]P
- To compute [m]P, decompose m into (a<sub>1</sub>, a<sub>2</sub>) s.t. [m]P = [a<sub>1</sub>]P ⊕ [a<sub>2</sub>] φ(P) (i.e. take a<sub>1</sub>, a<sub>2</sub> s.t. a<sub>1</sub> + λa<sub>2</sub> ≡ m mod N, where N = #⟨P⟩) AND a<sub>1</sub>, a<sub>2</sub> ≤ ≈ √m (typically computed using lattice reduction)

- Usefulness: one can compute [a<sub>1</sub>]P ⊕ [a<sub>2</sub>] φ(P) faster than by computing [a<sub>1</sub>]P and [a<sub>2</sub>] φ(P) separately (which would cost ≈ the same as computing [m]P)
  - ▶ Ex.: for the "FourQ" curve (Costello & Longa, 2015) which uses 4-dimensional decomposition, using endomorphisms gives a  $\approx 1.8 \times$  speed-up
- But: endomorphism-accelerated curves are harder to find, may have more structure, and may be harder to implement than regular ones

Say we want to compute  $[9]P \oplus [12] \phi(P)$ 

- ► Naïve (non constant-time):  $[8]P \oplus P \oplus [8] \phi(P) \oplus [4] \phi(P) \rightsquigarrow 6$  doubles, 3 adds
- ▶ Idea: precompute the points *P*,  $\phi(P)$ ,  $P \oplus \phi(P)$  and share the accumulator, that is:

1 
$$A := O$$
  
2  $A := A \oplus (P \oplus \phi(P)) = P \oplus \phi(P)$  (bit 3 of 9 & 12 is 1)  
3  $A := [2]A = [2]P \oplus [2]\phi(P)$   
4  $A := A \oplus \phi(P) = [2]P \oplus [3]\phi(P)$  (bit 2 of 9 is 0, bit 2 of 12 is 1)  
5  $A := [2]A = [4]P \oplus [6]\phi(P)$   
6  $A := A \oplus O$  (do nothing: bit 1 of 9 & 12 is 0)  
7  $A := [2]A = [8]P \oplus [12]\phi(P)$   
8  $A := A \oplus P = [9]P \oplus [12]\phi(P)$  (bit 0 of 9 is 1, bit 0 of 12 is 0)  
 $\Rightarrow$  3 doubles, 3 adds

 $\sim$ 

- ▶ When computing [*m*]*P*, it is important not to leak *anything* about *m*
- ...for instance its Hamming weight (leaked in the previous example via e.g. timing or DPA)
- ▶ We need a way to compute [m]P in (cryptographic) constant-time

### The Montgomery ladder

We define the following function, due to Montgomery scalarm(m, n, P) //  $m = \sum_{i=0}^{n-1} m_i 2^i$ { AO = O; A1 = P;for  $(i = n-1; i \ge 0; i--)$ mi = (m >> n) & 1; if (mi == 0)(A0,A1) = ([2]A0, A0 + A1); $\rightarrow$  // simultaneous else (A1, A0) = ([2]A1, A0 + A1);return AO;

}

## The Montgomery ladder (cont.)

Why does this work?

- We have the invariant  $A_1 \ominus A_0 = P$ 
  - Initially true, whichever branch is taken
  - ► Then (first branch):  $A'_0 = [2]A_0 = [2](A_1 \ominus P)$ ,  $A'_1 = A_0 \oplus A_1 = (A_1 \ominus P) \oplus A_1 = [2]A_1 \ominus P$ And (accord by the form of the second branch):  $A'_1 = [2]A_1 \oplus P$
  - And (second branch):  $A'_1 = [2]A_1 = [2](A_0 \oplus P)$ ,  $A'_0 = A_0 \oplus A_1 = A_0 \oplus A_0 \oplus P = [2]A_0 \oplus P$
- ▶ We also have that at the end of step *i*,  $A_0 = [m/2^i]P$  (and thence  $A_1 = [m/2^i + 1]P$ )
  - Initially true, whichever branch is taken
  - ▶ Then (first branch):  $m_i = 0 \rightarrow m/2^i = 2 \times (m/2^{i+1})$  and  $A'_0 = [2]A_0 = [2]([m/2^{i+1}]P) = [m/2^i]P$
  - And (second branch):  $m_i = 1 \rightarrow m/2^i = 2 \times (m/2^{i+1}) + 1$  and  $A'_0 = A_0 \oplus A_1 = [m/2^{i+1}]P \oplus [m/2^{i+1} + 1]P = [m/2^i]P$
- We return the last value  $A_0 = [m/1]P$

- ► Constant-timedness: the two branches are *exactly* the same up to the role of A<sub>0</sub>/A<sub>1</sub>
- But we dislike branches in cryptography...
- So use a (constant-time) conditional swap instead

$$(T0, T1) = ([2]T0, T0 + T1);$$

- (A0, A1) = cswap(mi, T0, T1);
- ...will be truly constant-time (as long as the group formulas are, cf. above)

On two's complement architecture, one can implement broadcast on words as (b  $\hat{}$  1) - 1

In a Diffie-Hellman key-exchange, the group is useful to get:

- ▶ commutativity ~→ correctness of the protocol
- security (i.e. CDHP is hard,  $\approx$  DLP is hard)

But we aren't that much interested in the group *elements* themselves

- ► Recall that for P ∈ E(F<sub>q</sub>)\{O}, x<sub>P</sub> ∈ F<sub>q</sub> determines (P, ⊖P), i.e. "most" of the point
- Can we speed-up computations/improve resilience by "simplifying" P?
- An idea: why not just working with  $(X_P : Z_P)$ , i.e. working on  $E(\mathbb{F}_q)/\langle \ominus \rangle \cong \mathbb{P}^1(\mathbb{F}_q)$ ?
- ▶ We define  $\mathbf{x} : E \to \mathbb{P}^1$ ,  $P = (X_P : Y_P : Z_P) \mapsto (X_P : Z_P)$

We can define  $[m]_* : \mathbf{x}(P) \mapsto \mathbf{x}([m]P)$ , but how do we compute it?

- Observe that  $\mathbf{x}(P)$ ,  $\mathbf{x}(Q)$  determine both  $\mathbf{x}(P \oplus Q) = \mathbf{x}(\ominus P \ominus Q)$  and  $\mathbf{x}(P \ominus Q) = \mathbf{x}(\ominus P \oplus Q)$
- ▶ We can define xADD :  $(x(P), x(Q), x(P \ominus Q)) \mapsto x(P \oplus Q)$ and  $xDBL : x(P) \mapsto x([2]P)$
- ► The Montgomery ladder "differential addition chain" will provide a way to compute x([m]P) using only xADDs and xDBLs

Why does this work?

- ▶ xADD needs as input  $m{x}(P)$ ,  $m{x}(Q)$ ,  $m{x}(P \ominus Q)$
- ▶ But we have already seen that in the original ladder A<sub>1</sub> ⊖ A<sub>0</sub> is always equal to P

 $\blacktriangleright \text{ Here: } A_1 \ominus A_0 = \boldsymbol{x}(P)$ 

- ▶ Since  $T_0 \ominus T_1 = A_1 \ominus A_0$  or  $A_0 \ominus A_1$ , it is equal to  $\oplus P$  (in the original ladder)
- So  $\boldsymbol{x}(T_0 \ominus T_1) = \boldsymbol{x}(P)$
- ▶ So here,  $T_0 \ominus T_1 = \textbf{x}(P)$  directly

### x-line arithmetic on Montgomery curves

We still need to define explicit formulas for xADD and xDBL. We will show that for curves given in a Montgomery model, which (along with the above ladder) were originally introduced to speed up ECM factorisation (formulas also exist for the more general Weierstraß model, but they're slower)

A Montgomery curve  $E/\mathbb{F}_q$  is given by the equation  $BY^2Z = X^3 + AX^2Z + XZ^2$  where  $B, A \pm 2 \neq 0$ . One can then show the formulas:

$$\begin{aligned} & \text{xADD}((X_P : Z_P), (X_Q : Z_Q), (X_{P \ominus Q} : Z_{P \ominus Q})) = \\ & (Z_{P \ominus Q}(S_P T_Q + T_P S_Q)^2 : X_{P \ominus Q}(S_P T_Q - T_P S_Q)^2), \text{ where} \\ & S_\alpha := X_\alpha - Z_\alpha, \ & \tau_\alpha := X_\alpha + Z_\alpha \ & \rightsquigarrow \text{ does not depend on } A \text{ nor } B! \end{aligned}$$

$$xDBL(X : Z) = (UV : W(U + CW)), \text{ where } U := (X + Z)^2, \\ V := (X - Z)^2, W := R - S, C := (A - 2)/4 \rightsquigarrow \text{ only depends on } A!$$

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We can now do elliptic-curve Diffie-Hellman in two ways

- ► Take P ∈ E(𝔽<sub>q</sub>), A computes and sends [a]P, receives [b]P and computes [ab]P (Working in E(𝔽<sub>q</sub>))
- ► Take x(P), P ∈ E(F<sub>q</sub>), A computes and sends [a]<sub>\*</sub>P, receives [b]<sub>\*</sub>P and computes [ab]<sub>\*</sub>P (Working in E(F<sub>q</sub>)/⟨⊖⟩)

In both cases, we must check that P lies on  $E(\mathbb{F}_q)$  ( $\rightsquigarrow$  possible problems if soemone is lying/injected a fault/made a mistake... Also somewhat expensive)

Can we define another variant s.t. no check is necessary?

### (Quadratic) twists of Montgomery curves

Let  $E/\mathbb{F}_q : BY^2Z = X^3 + AX^2Z + XZ^2$ ,  $E'/\mathbb{F}_q : B'Y^2Z = X^3 + AX^2Z + XZ^2$ , be two Montgomery curves; E and E' are isomorphic via  $(X, Y) \mapsto (X, \sqrt{B/B'}Y)$ 

- If B/B' is a square in F<sub>q</sub> (□<sub>F<sub>q</sub></sub>(B/B')), E and E' are isomorphic ("the same") over F<sub>q</sub>
- Otherwise, □<sub>𝔽<sub>q2</sub></sub>(*B*/*B*') since 𝔽<sub>q2</sub> ≅ 𝔽<sub>q</sub>[√*R*] = 𝔽<sub>q</sub>/⟨*X*<sup>2</sup> − *R*⟩ for any non-square *R* in 𝔽<sub>q</sub>, so *E* and *E*' are isomorphic over 𝔽<sub>q2</sub>, but **not** ("are different") over 𝔽<sub>q</sub>, and *E*' is said to be a quadratic twist of *E*
- ► Also  $\neg \Box_{\mathbb{F}_q}(B/B')$  iff. exactly one of *B* or *B'* is a non-square. (If neither is a square and  $p := \operatorname{char}(\mathbb{F}_q), b := \left(\frac{N(B)}{p}\right) = -1$ ,  $b' := \left(\frac{N(1/B')}{p}\right) = \left(\frac{N(B')}{p}\right) = -1$ , and  $\left(\frac{N(B/B')}{p}\right) = bb' = 1$  since both the field norm and the Legendre symbol are multiplicative) (So all quadratic twists of *E* are  $\mathbb{F}_q$ -isomorphic)

Now let  $E/\mathbb{F}_q : B \dots, E'/\mathbb{F}_q : B' \dots$  be a curve and "its" quadratic twist (unique up to iso.) and  $x \in \mathbb{F}_q$ , then  $\exists P \in E(\mathbb{F}_q)$  or  $E'(\mathbb{F}_q)$  s.t.  $\mathbf{x}(P) = x$ . Proof (affine case):

- ▶ Let  $x' := x^3 + Ax^2 + x$ , and assume w.l.o.g. that  $\Box_{\mathbb{F}_q}(B)$ ,  $\neg \Box_{\mathbb{F}_q}(B')$
- ▶ Then if  $\Box_{\mathbb{F}_q}(x')$ ,  $\Box_{\mathbb{F}_q}(x'/B)$  and  $(x, \sqrt{x'/B}) \in E(\mathbb{F}_q)$
- ▶ Else  $\Box_{\mathbb{F}_q}(x'/B')$  and  $(x, \sqrt{x'/B'}) \in E'(\mathbb{F}_q)$

Exercice: show that this would not be true if E and E' were  $\mathbb{F}_q\text{-}\mathsf{isomorphic}$ 

We now have a strategy for avoiding point validation in (x-only) ECDH:

- Find a curve pair (E/𝔽<sub>q</sub>, E'/𝔽<sub>q</sub>) where E' is a quadratic twist of E, and the DLP/CDHP is hard on both of them (in that case we say that E is twist-secure)
- ▶ Pick x ∈ F<sub>q</sub>, A computes and sends [a]<sub>\*</sub>P, receives [b]<sub>\*</sub>P and computes [ab]<sub>\*</sub>P, where P is implicitly defined by x and is on E(F<sub>q</sub>) or E'(F<sub>q</sub>) (Working in E(F<sub>q</sub>)/⟨⊖⟩ ∪ E'(F<sub>q</sub>)/⟨⊖⟩) (One must still check that ⟨P⟩ for the induced P has a large order, and sometimes one may require that this group's order is prime, which is not guaranteed here)
- $\rightsquigarrow$  The basis of Curve25519 software (Bernstein, 2006)