Crypto Engineering '20 Elliptic curve cryptography

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2020-11-03/13

Elliptic curve cryptography

^{2020–11–03/13} 1/34

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 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 textbook 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 indication of the hardness of CDHP and DDHP (but there are counter-examples, cf. TD)

Motivation (cont.)

- ► Typical instantiation for G: take F[×]_p, 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_p(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 ≈ 2⁷⁹⁵ took 3 200 core-years ≪ 2³⁹⁸ group operations (Boudot et al., 2020)
- ► Even better NFS variants exist in fields of small characteristic ~> a recent record in characteristic two is a DLOG computation in F₂₃₀₇₅₀, 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
- ► ⇒ the best-known algorithms are generic (e.g. Pollard ρ , Pollard kangaroos ← cf. TP#3)
- For *n*-bit security, pick a prime-ordered group of 2²ⁿ 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 Aⁿ(F_q) are *n*-tuples of F_q elements
- The points in the *n*-dimensional projective space Pⁿ(F_q) are equivalence classes over *n* + 1-tuples of F_q elements, not all equal to zero, where (X₀ : . . . : X_n) ~ (λX₀ : . . . : λX_n), λ ∈ F_q[×]
- ► Example: (2 : 1 : 0) and (4 : 2 : 0) define the same point (~→ doesn't make sense to say that X₀ = 2, but saying that X₂ = 0 or X₀/X₁ = 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_E = (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_q, the 𝔽_q-rational poins of E, written E(𝔽_q)
- ► There may be different models for the same elliptic curve (≈ different formulas, up to changes of coordinates)

We will shortly define a group law over $E(\mathbb{F}_q)$; for the DLP to be hard therein we need $\# E(\mathbb{F}_q)$ 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 \rightsquigarrow can use one with efficient arithmetic such as $\mathbb{F}_{2^{127}-1}$ or $\mathbb{F}_{2^{448}-2^{224}-1}$
- ► (Then pick E and check that # E(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 ← this is going to be the neutral element
- A projective equation for the vertical line "x = α" is X = αZ; if such a line intersects E, it does so in O (since 0 = α0), and possibly in (α : ±β : 1) where β² = α³ + 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_q), 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 $P \oplus Q$

How to compute in the group?

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 $y = \lambda x + \nu$ of the line passing through P and Q

2 E.g.
$$\lambda = (y_Q - y_P)/(x_Q - x_P); \nu = (y_Q x_P - y_P x_Q)/(x_P - x_Q)$$

Solve $(x - x_P)(x - x_Q)(x - x_R) = (x^3 + ax + b) - (\lambda x + \nu)^2$ for $x_R \to x_R = \lambda^2 - x_P - x_Q$ (i.e. the point is either P, Q or R, and it lies both on the E.C. and on the line between P and 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

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

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_q) 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_q) = hp; we say that E(F_q) has cofactor h)
- But the curves used in some ECC standards are s.t. # E(𝔽_q) 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_q) → E(𝔽_q) s.t. the action of φ corresponds to the multiplication by a large fixed scalar (an eigenvalue) λ, i.e.
 ∀ P ∈ E(𝔽_q), φ(P) = [λ]P
- To compute [m]P, decompose m into (a₁, a₂) s.t. [m]P = [a₁]P ⊕ [a₂] φ(P) (i.e. take a₁, a₂ s.t. a₁ + λa₂ ≡ m mod N, where N = #⟨P⟩) AND a₁, a₂ ≤ ≈ √m (typically computed using lattice reduction)

- Usefulness: one can compute [a₁]P ⊕ [a₂] φ(P) faster than by computing [a₁]P and [a₂] 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 $A := A \oplus P = [9]P \oplus [12]\phi(P)$
9 $A := A \oplus P = [9]P \oplus [12]\phi(P)$ (bit 0 of 9 is 1, bit 0 of 12 is 0)
 \Rightarrow 3 doubles, 3 adds

~ ~

- ▶ 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
 - Then (first branch): A'₀ = [2]A₀ = [2](A₁ ⊖ P), A'₁ = A₀ ⊕ A₁ = (A₁ ⊖ P) ⊕ A₁ = [2]A₁ ⊖ P
 And (second branch): A'₁ = [2]A₁ = [2](A₀ ⊕ P), A'₀ = A₀ ⊕ A₁ = A₀ ⊕ A₀ ⊕ P = [2]A₀ ⊕ 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
 - ► 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 A₀/A₁
- 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_q)\{O}, x_P ∈ F_q 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 $\boldsymbol{x}: E \to \mathbb{P}^1$, $P = (X_P : Y_P : Z_P) \mapsto (X_P : Z_P)$

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 A₁ ⊖ A₀ 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:

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

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

2020-11-03/13 30/34

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

- ► Take P ∈ E(𝔽_q), A computes and sends [a]P, receives [b]P and computes [ab]P (Working in E(𝔽_q))
- ► Take x(P), P ∈ E(F_q), A computes and sends [a]_{*}P, receives [b]_{*}P and computes [ab]_{*}P (Working in E(F_q)/⟨⊖⟩)

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_q (□_{F_q}(B/B')), E and E' are isomorphic ("the same") over F_q
- Otherwise, □_{𝔽_{q2}}(*B*/*B*') since 𝔽_{q2} ≅ 𝔽_q[√*R*] = 𝔽_q/⟨*X*² − *R*⟩ for any non-square *R* in 𝔽_q, so *E* and *E*' are isomorphic over 𝔽_{q2}, but **not** ("are different") over 𝔽_q, 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_q, E'/𝔽_q) 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_q, A computes and sends [a]_{*}P, receives [b]_{*}P and computes [ab]_{*}P, where P is implicitly defined by x and is on E(𝔽_q) or E'(𝔽_q) (Working in E(𝔽_q)/⟨⊖⟩ ∪ E'(𝔽_q)/⟨⊖⟩) (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)