



The complete cost of cofactor $h = 1$

Implementing Weierstrass curves with complete formulas

Peter Schwabe Daan Sprenkels

18 December 2019

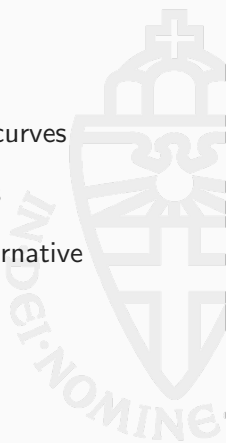
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Introduction

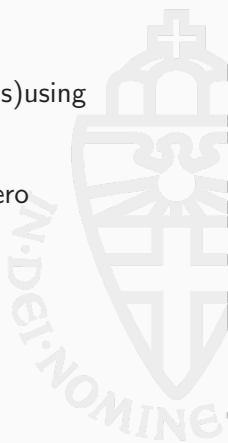


- ▶ Traditionally, we use various different Weierstraß curves
- ▶ Considered unsafe because of incomplete formulas
- ▶ 2006: Curve25519 [Ber06] proposed as better alternative



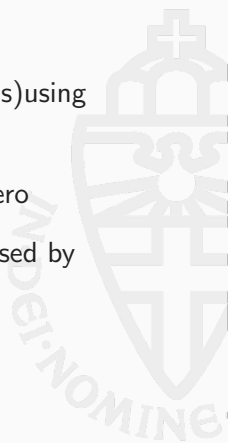
Interesting cases of cofactor insecurity in protocols (mis)using Curve25519:

- ▶ 2017: [IfS17] reported major vulnerability in Monero



Interesting cases of cofactor insecurity in protocols (mis)using Curve25519:

- ▶ 2017: [IfS17] reported major vulnerability in Monero
- ▶ 2019: [CJ19] found three other vulnerabilities caused by cofactor insecurity



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- ▶ Trivial case: ring size is 1



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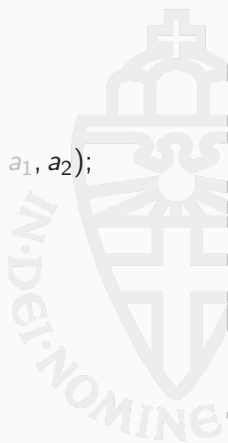


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 - Key image I should be unique



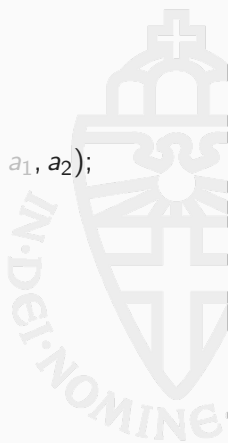
Monero transactions (simplified)

- ▶ Have generators G_1, G_2 ; private key x ; public key P ; key image I .
- ▶ $\text{SIGN}_x(m)$
 - Sign m with private key x
 - Choose random $u \in_R h\mathbb{Z}_\ell$
 - Compute commitment $a_2 = [u]G_2$; $c = H(m, a_1, a_2)$;
 $r = u + cx$
 - Output signature $s = (a_1, a_2, r)$



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- ▶ $\text{VERIFY}_{P,I}(m, s)$
 - $[r]G_1 \stackrel{?}{=} a_1 + [c]P$
 - $[r]G_2 \stackrel{?}{=} a_2 + [c]I$
 - I unique?



- **Challenge.** Find some signature+keypair a_2, c, r , and I , s.t.

$$[r]G_2 = a_2 + [c]I = a_2 + [c]I',$$

where $I \neq I'$.

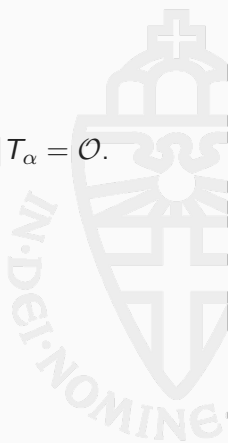


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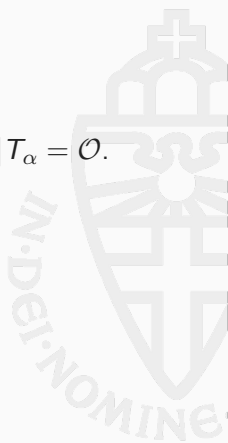
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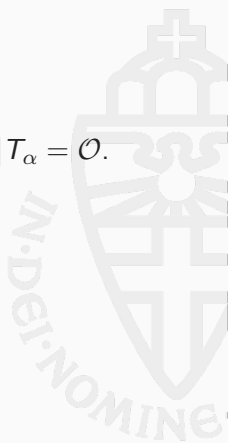
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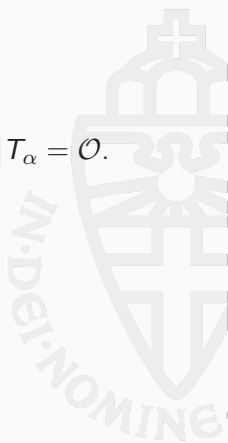
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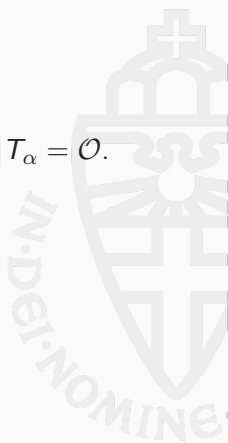
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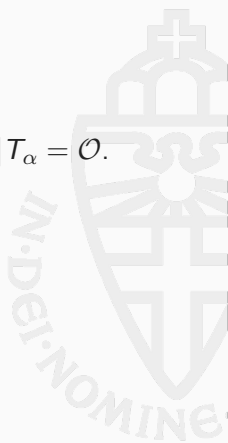
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Surely this could have been prevented?

Easy fix:

- ▶ Protocol assumed $[r]G_2 = a_2 + [c]I$, only for a **single** I
- ▶ Not the case for Curve25519



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- ▶ Fix: check if the order of I is ℓ
 - i.e. check $[\ell]I \stackrel{?}{=} \mathcal{O}$
 - Fun fact: this check makes the verification $2\times$ slower



Why didn't they validate points?



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My *guess*:

How do I validate Curve25519 public keys?

Don't. The Curve25519 function was carefully designed to allow all 32-byte strings as Diffie-Hellman public keys. Relevant lower-level facts: the number of points of this elliptic curve over the base field is 8 times the prime $2^{252} + 2774231777372353535851937790883648493$; the number of points of the twist is 4 times the prime $2^{253} -$

(highlight added by me)

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- ▶ Better fix: **use a prime-order curve**



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- ▶ Fix: check if the order of I is ℓ
 - i.e. check $[\ell]I \stackrel{?}{=} \mathcal{O}$
- ▶ Better fix: **use a prime-order curve**
- ▶ Best fix: **use Ristretto** [Ham15, dVGT⁺19]



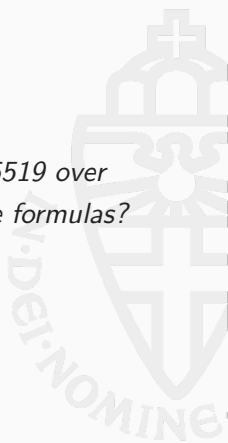
- ▶ Curve25519: nontrivial cofactor
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- ▶ Curve25519: nontrivial cofactor
- ▶ Weierstraß: slow or incomplete formulas
- ▶ But how much slower *exactly*?



What is the actual performance benefit of Curve25519 over traditional (Weierstrass) curves when using complete formulas?



Our research:

- ▶ Implement variable base-point scalar multiplication
 - for a prime-order curve,
 - that looks similar to Curve25519,
 - using complete formulas,
 - on Sandy Bridge, Haswell, and Cortex M4.



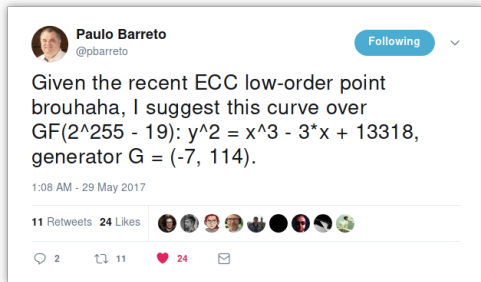
Our research:

- ▶ Implement variable base-point scalar multiplication
 - for a prime-order curve,
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 - on Sandy Bridge, Haswell, and Cortex M4.
- ▶ Compare performance with Curve25519

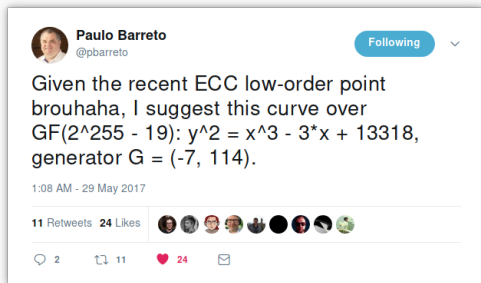


Selecting a curve





- ▶ I.e. $\mathcal{E} : y^2 = x^3 - 3x + 13318$, defined over $\mathbb{F}_{2^{255}-19}$.



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- ▶ Prime-order curve; same field as Curve25519

Implementation



- ▶ Use left-to-right fixed-window method ($w = 5$)

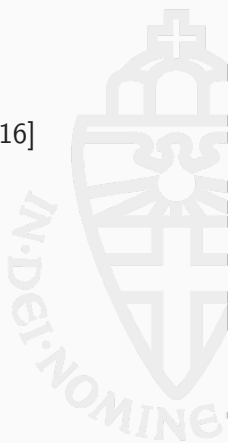


- ▶ Use left-to-right fixed-window method ($w = 5$)
- ▶ Uses $263 \cdot \mathbf{double} + 59 \cdot \mathbf{add}$ operations



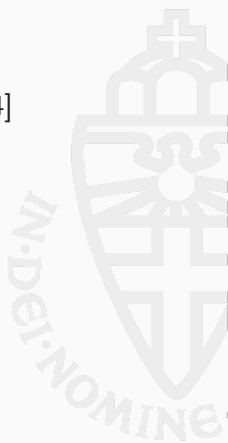
Use the Renes-Costello-Batina addition formulas [RCB16]

- ▶ Complete formulas (no exceptions)
- ▶ No optimized software implementations published



Sandy Bridge

- ▶ AVX: has 2-way parallel 64-bit integer arithmetic
- ▶ AVX: has 4-way parallel floating-point arithmetic
- ▶ → use radix- $2^{21.25}$ representation based on [Ber04]



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Haswell

- ▶ AVX2: has 4-way parallel 64-bit integer arithmetic
- ▶ → use radix- $2^{25.5}$ representation based on [BS12]



Sandy Bridge

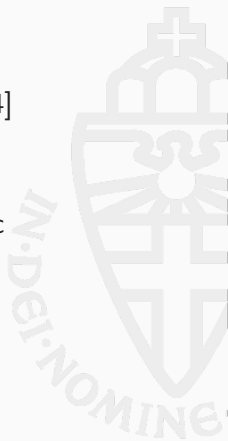
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Haswell

- ▶ AVX2: has 4-way parallel 64-bit integer arithmetic
- ▶ → use radix- $2^{25.5}$ representation based on [BS12]

Cortex-M4

- ▶ Has powerful `umla1` and `umaa1` instructions
- ▶ → use packed representation from [HL19]



Sandy Bridge + Haswell

- ▶ Vectorize all multiplications and some other ops
- ▶ Shuffles etc. all implemented by hand
- ▶ Inline all the calls to field arithmetic



Sandy Bridge + Haswell

- ▶ Vectorize all multiplications and some other ops
- ▶ Shuffles etc. all implemented by hand
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Cortex-M4

- ▶ Size-constrained device
- ▶ One-to-one implementation of formulas
- ▶ No function inlining



Results



Figure: cycle counts in kcc

Implementation	SB	H	M4
Chou16 [Cho16]	159 ^a	156 ^b	–
Faz-Hernández-López15 [FL15]	–	156 ^a	–
OLHF18 [OLH ⁺ 18]	–	139 ^a	–
Fujii-Aranha19 [FA19]	–	–	907 ^a
Haase-Labrique19 [HL19]	–	–	625 ^a
Curve13318 (this work)	390 ^b	205 ^b	1 797 ^b
slowdown	2.45×	1.47×	2.87×

^a As reported in the respective publication.

^b From own measurements.

- ▶ Use formulas from [SM17]
- ▶ Benchmark with ristretto255



The code is at <https://github.com/dsprenkels/curve13318-all> (public domain)

Extra reading:

- ▶ Paper: <https://dsprenkels.com/files/curve13318.pdf>
- ▶ Monero vulnerability (1):
<https://nickler.ninja/blog/2017/05/23/exploiting-low-order-generators-in-one-time-ring-signatures/>
- ▶ Monero vulnerability (2):
<https://moderncrypto.org/mail-archive/curves/2017/000898.html>

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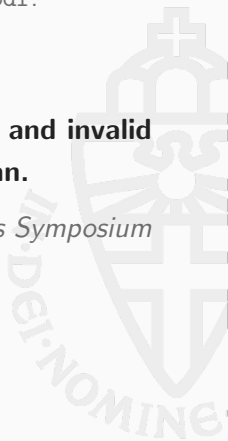


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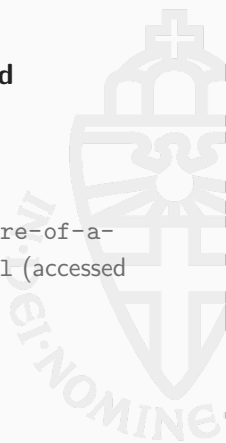


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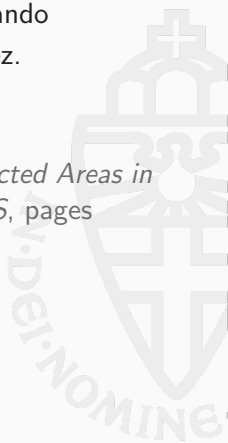


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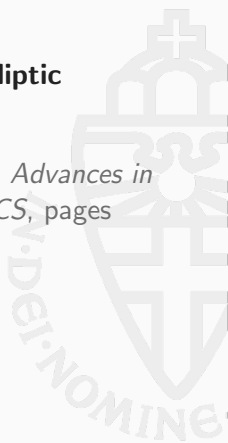



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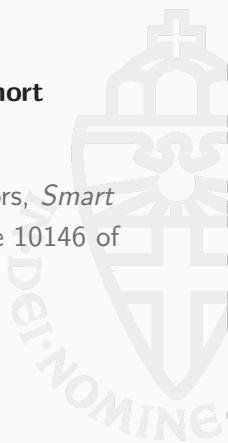
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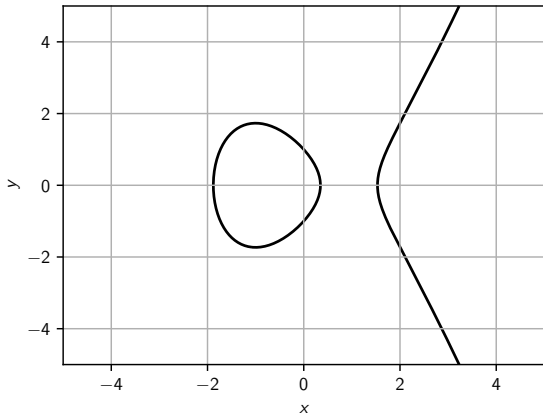
Preliminaries



$$\mathcal{E} : y^2 = x^3 + ax + b$$

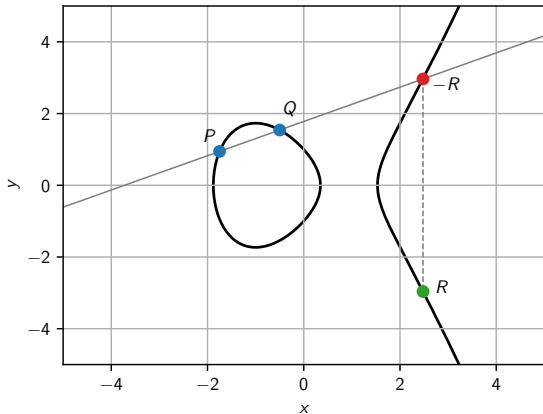


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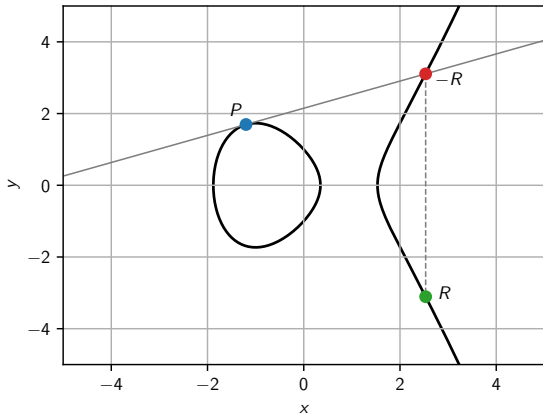
Elliptic curves: addition

$$\mathcal{E} : y^2 = x^3 + ax + b$$



Elliptic curves: doubling

$$\mathcal{E} : y^2 = x^3 + ax + b$$



- ▶ Coordinates include *the point at infinity* \mathcal{O}
 - Define $P + \mathcal{O} = P$



- ▶ Coordinates include *the point at infinity* \mathcal{O}
 - Define $P + \mathcal{O} = P$
- ▶ Curve equation: $\mathcal{E} : y^2 = x^3 + ax + b$

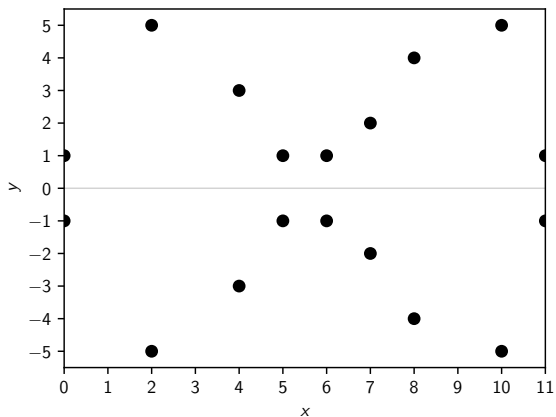


- ▶ Coordinates include *the point at infinity* \mathcal{O}
 - Define $P + \mathcal{O} = P$
- ▶ Curve equation: $\mathcal{E} : y^2 = x^3 + ax + b$
- ▶ Coordinates are defined over a field \mathbb{F}_q
 - I.e. integers modulo q



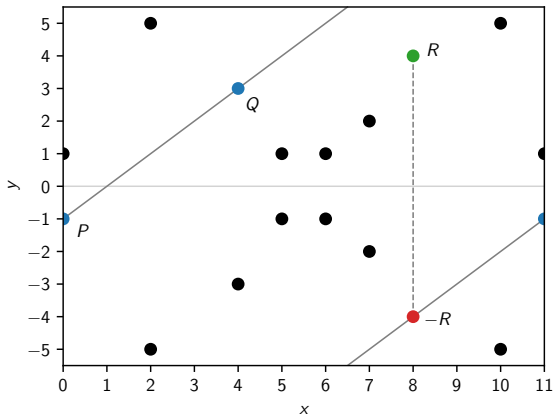
Elliptic curves: actually

$\mathcal{E} : y^2 = x^3 - 3x + 1$ defined over \mathbb{F}_{11}



Elliptic curves: actual addition

$$\mathcal{E} : y^2 = x^3 - 3x + 1 \text{ defined over } \mathbb{F}_{11}$$



- ▶ We can do arithmetic with these rules! :)
- ▶ Addition: $P + Q$
- ▶ Subtraction: $P - Q$
- ▶ Neutral element: \mathcal{O} , i.e. “zero”



Group arithmetic

▶ We can do arithmetic with these rules! :)

▶ Addition: $P + Q$

▶ Subtraction: $P - Q$

▶ Neutral element: \mathcal{O} , i.e. “zero”

▶ Scalar multiplication: $[k]P = \underbrace{P + P + \dots + P}_{k \text{ times}}$



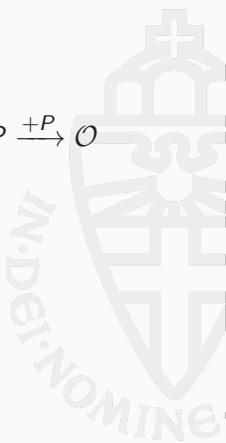
Group arithmetic

- ▶ We can do arithmetic with these rules! :)
- ▶ Addition: $P + Q$
- ▶ Subtraction: $P - Q$
- ▶ Neutral element: \mathcal{O} , i.e. “zero”
- ▶ Scalar multiplication: $[k]P = \underbrace{P + P + \dots + P}_{k \text{ times}}$
- ▶ Discrete log problem:
given P, Q where $[k]P = Q$, hard to find k



- Points form a cycle:

$$\mathcal{O} \xrightarrow{+P} P \xrightarrow{+P} [2]P \xrightarrow{+P} [3]P \xrightarrow{+P} \dots \xrightarrow{+P} [n-1]P \xrightarrow{+P} \mathcal{O}$$

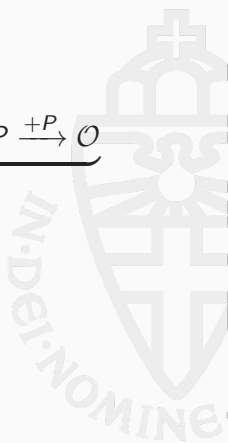


Elliptic curves are cyclic

- Points form a cycle:

$$\underbrace{\mathcal{O} \xrightarrow{+P} P \xrightarrow{+P} [2]P \xrightarrow{+P} [3]P \xrightarrow{+P} \dots \xrightarrow{+P} [n-1]P \xrightarrow{+P} \mathcal{O}}_{n \text{ steps}}$$

- The **order** n should contain a large prime factor
- Only *one* cycle if n is prime



- ▶ If n is **not** a prime

Then $n = h \cdot \ell$

- ▶ I.e. small loops are possible:

E.g. if $4|n$, then there is a point T_4 :

$$\underbrace{\mathcal{O} \xrightarrow{+T_4} T_4 \xrightarrow{+T_4} [2]T_4 \xrightarrow{+T_4} [3]T_4 \xrightarrow{+T_4} \mathcal{O}}_{\text{only 4 steps!}}$$



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- ▶ h is called the **cofactor**



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- ▶ h is called the **cofactor**
- ▶ This property is often harmless



- ▶ If n is **not** a prime

Then $n = h \cdot \ell$

- ▶ I.e. small loops are possible:

E.g. if $4|n$, then there is a point T_4 :

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- ▶ h is called the **cofactor**
- ▶ This property is often harmless
 - I.e. sometimes it's the opposite of harmless



Double-and-add



Double-and-add algorithm

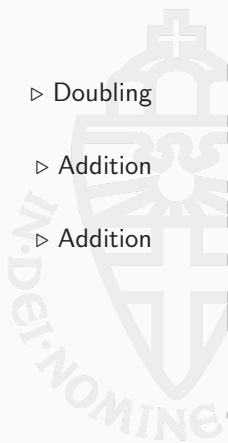
```
function DOUBLEANDADD( $k, P$ )  
   $R \leftarrow \mathcal{O}$   
  for  $i$  from  $n - 1$  down to  $0$  do  
     $R \leftarrow [2]R$   
    if  $k_i = 1$  then  
       $R \leftarrow R + P$   
    else  
       $R \leftarrow R + \mathcal{O}$   
    end if  
  end for  
  return  $R$   
end function
```

▷ Compute $[k]P$

▷ Doubling

▷ Addition

▷ Addition



Fixed-window double-and-add

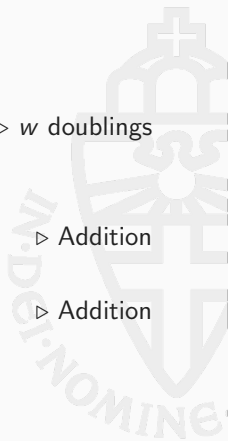
```
function FIXEDWINDOW( $k, P$ )  
   $k' \leftarrow \text{WINDOWS}_w(k)$   
  Precompute ( $[2]P, \dots, [2^w - 1]P$ )  
   $R \leftarrow \mathcal{O}$   
  for  $i$  from  $\frac{n}{w} - 1$  down to 0 do  
    for  $j$  from 0 to  $w - 1$  do  
       $R \leftarrow [2]R$   
    end for  
    if  $k'_i \neq 0$  then  
       $R \leftarrow R + [k'_i]P$   
    else  
       $R \leftarrow R + \mathcal{O}$   
    end if  
  end for  
  return  $R$   
end function
```

▷ Compute $[k]P$

▷ w doublings

▷ Addition

▷ Addition



Signed double-and-add

```
function SIGNEDFIXEDWINDOW( $k, P$ )  
   $k' \leftarrow \text{RECODESIGNED}(\text{WINDOWS}_w(k))$   
  Precompute  $([2]P, \dots, [2^{w-1}]P)$   
   $R \leftarrow \mathcal{O}$   
  for  $i$  from  $\frac{n}{w} - 1$  down to 0 do  
    for  $j$  from 0 to  $w - 1$  do  
       $R \leftarrow [2]R$   
    end for  
    if  $k'_i > 0$  then  
       $R \leftarrow R + [k'_i]P$   
    else if  $k'_i < 0$  then  
       $R \leftarrow R - [-k'_i]P$   
    else  
       $R \leftarrow R + \mathcal{O}$   
    end if  
  end for  
  return  $R$   
end function
```

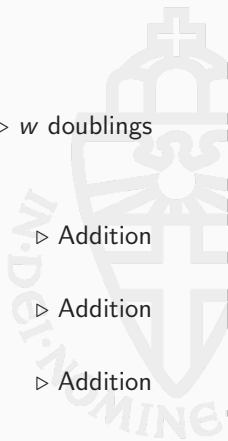
▷ Compute $[k]P$

▷ w doublings

▷ Addition

▷ Addition

▷ Addition



Implemented signed double-and-add

```
function SCALARMULTIPLICATION( $k, P$ ) ▷ Compute  $[k]P$   
   $\mathbf{T} \leftarrow (\mathcal{O}, P, \dots, [16]P)$  ▷ Precompute  $([2]P, \dots, [16]P)$   
   $k' \leftarrow \text{RECODESIGNED}(\text{WINDOWS}_5(k))$   
   $R \leftarrow \mathcal{O}$   
  for  $i$  from 50 down to 0 do  
    for  $j$  from 0 to 4 do  
       $R \leftarrow [2]R$  ▷ 5 doublings  
    end for  
    if  $k'_i < 0$  then  
       $R \leftarrow R - \mathbf{T}_{-k'_i}$  ▷ Addition  
    else  
       $R \leftarrow R + \mathbf{T}_{k'_i}$  ▷ Addition  
    end if  
  end for  
  return  $R$   
end function
```

▷ $R = (X_R : Y_R : Z_R)$

$$k = \underbrace{1011}_{k'_3} \underbrace{0010}_{k'_2} \underbrace{0110}_{k'_1} \underbrace{1110}_{k'_0}$$



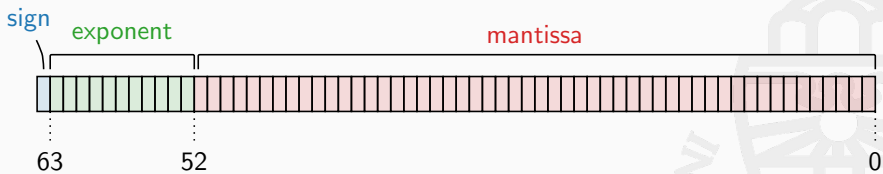
Signed window recoding

$$\begin{array}{ccccccccc} k = & 1 & 0 & 1 & 1 & & 0 & 0 & 1 & 0 & & 0 & 1 & 1 & 0 & & 1 & 1 & 1 & 0 \\ & & & & & \downarrow & & & & \downarrow & & & & \downarrow & & & & \downarrow & & & \\ & 1 & - & 1 & 0 & 1 & & 0 & 1 & 0 & & 1 & 1 & 1 & & - & 0 & 1 & 0 & & \\ \hline & k''_4 & & k''_3 & & k''_2 & & k''_1 & & k''_0 & & & & & & & & & & & \end{array}$$

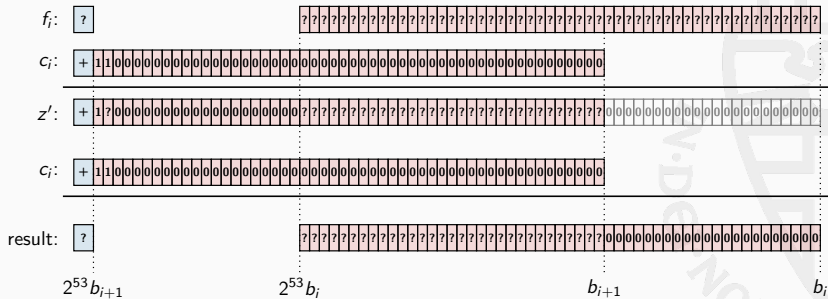


Sandy Bridge details





Depiction of $\text{top}(f)$



- ▶ Use double-precision floating points



Sandy Bridge: field element representation

- ▶ Use double-precision floating points
- ▶ Allows 4× vectorized operations using SIMD instructions



Sandy Bridge: field element representation

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- ▶ Allows $4\times$ vectorized operations using SIMD instructions
- ▶ Radix- $2^{21.25}$ redundant representation



Sandy Bridge: field element representation

- ▶ Use double-precision floating points
- ▶ Allows $4\times$ vectorized operations using SIMD instructions
- ▶ Radix- $2^{21.25}$ redundant representation
- ▶ Use 12 limbs to represent 255-bit numbers



Sandy Bridge: field element representation

- ▶ Use double-precision floating points
- ▶ Allows $4\times$ vectorized operations using SIMD instructions
- ▶ Radix- $2^{21.25}$ redundant representation
- ▶ Use 12 limbs to represent 255-bit numbers
 - I.e. $f = f_0 + f_1 + \dots + f_{11}$



► Carry

- $\text{TOP}(f_i)$: force loss of precision
- Then, move “high” bits to next limb



► Carry

- $\text{TOP}(f_i)$: force loss of precision
- Then, move “high” bits to next limb

► Addition

- $(f + g)_i = f_i + g_i$
- $(f - g)_i = f_i - g_i$



► Carry

- $\text{TOP}(f_i)$: force loss of precision
- Then, move “high” bits to next limb

► Addition

- $(f + g)_i = f_i + g_i$
- $(f - g)_i = f_i - g_i$

► Multiplication

- $(f \cdot g)_k = \sum_{i+j=k} f_i g_j + \sum_{i+j=k+12} (2^{-255} \cdot 19) f_i g_j$
- Optimized using Karatsuba's multiplication

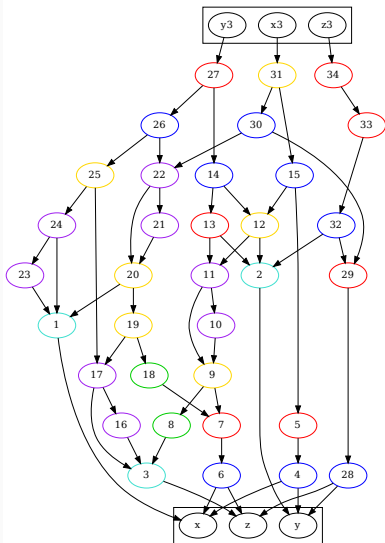


- ▶ Use Renes-Costello-Batina formulas
- ▶ Rewrite using graphs into vectorized operations
- ▶ Implement using field arithmetic functions



Point doubling

dbl_generic



Legend

add

subtract

triple

multiply by small constant

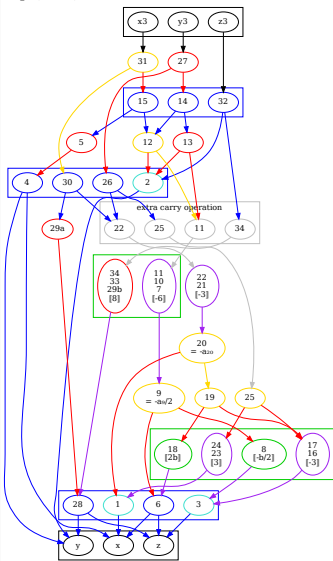
multiply

square



Point doubling

dbl_4x (3M + 4c)



Legend

add

subtract

triple

multiply by small constant

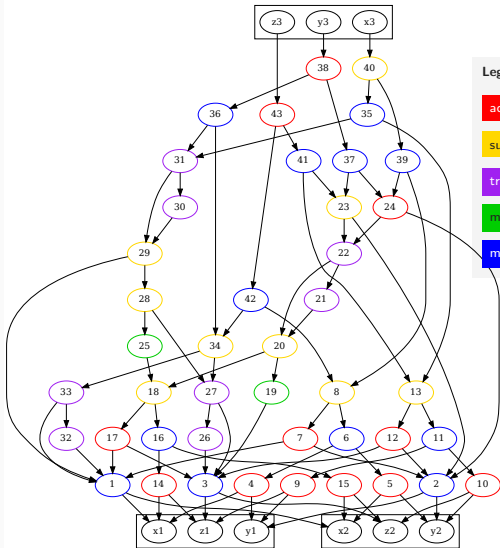
multiply

square



Point addition

add_generic



Legend

add

subtract

triple

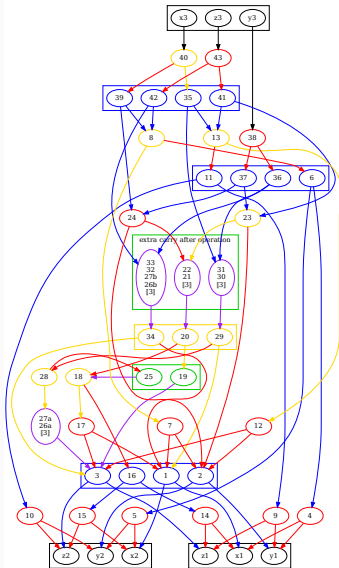
multiply by small constant

multiply



Point addition

add_4x (3M and 4c)



Legend

add

subtract

triple

multiply by small constant

multiply

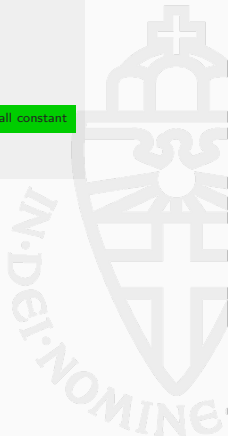


Figure: Measured cycle counts

Implementation	SB	IB	H
Chou16 [Cho16]	159 128 ^a	156 995 ^a	155 823 ^b
Faz-Hernández-Lopez15 [FL15]	–	–	≈ 156 500 ^c
OLHF18 [OLH ⁺ 18]	–	–	138 963 ^a
Fujii-Aranha19 [FA19]	–	–	–
Haase-Labrique19 [HL19]	–	–	–
Curve13318 (this work)	389 546 ^b	382 966 ^b	204 643 ^b
Ed25519 verify	221 988 ^d	206 080 ^d	184 052 ^d
slowdown	2.45×	2.44×	1.47×

^a As reported in the respective publication.

^b From own measurements.

^c As reported in [FL15]. This publication expressed their benchmarks in kcc. As such, has been padded with zeros.