# **COMP 3704 Computer Security**

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#### **Motivation**

- Almost all cryptographic protocols require random numbers
- Random number generation crucial for security
- Example: David Wagner & Ian Goldbergs' break of Netscape SSL in 1995!
- Today: Statistics, Group Theory & PRNG algorithms



#### Random Numbers

```
int getRandomNumber()
{
    return 4; // chosen by fair dice roll.
    // guaranteed to be random.
}
```









1395





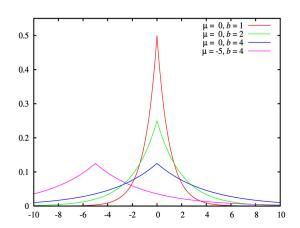






## Statistical Expectations

- A probability distribution describes the statistical expectations for a particular probabilistic experiment.
- $\bullet$  A c% confidence interval is an interval in which c% of all sample runs are expected to fall





# **Null-hypothesis** Testing

- A <u>null hypothesis</u> is a hypothesis set up to be refuted in order to <u>support</u> an alternative hypothesis
- Rejecting the null hypothesis may say little about the likelihood that the alternative hypothesis is true
- Null hypotheses are often rejected probabilistically: "it
  is unlikely for the result to occur by chance"

PRNG null hypothesis: "This sequence is not random."



#### **PRNG** tests

- $\bullet$  Frequency Tests (overall, in M-bit blocks)
- Runs Tests
- Rank of binary matrices
- Compression tests
- $\bullet$  N-tuple distribution tests



# Compression

- If a bit-sequence can be "significantly" compressed, it is not random.
- Hard to determine in general if a sequence can be compressed:  $1395413954139541391 = n*3 \mod 11$
- Assuming elements in sequence are independent, coding theory can help!



### **Entropy**

Entropy is a measure of the uncertainty associated with a random variable.

- Average shortest message length, in bits, that can be sent to communicate the true value of the random variable
- Mathematical limit on the best possible lossless data compression



## **Entropy: Definition**

Let the set  $\Phi$  be the range of the random variable and  $p_u$  the probability for choosing  $u \in \Phi$ . Then

$$S = -\sum_{u \in \Phi} p_u \cdot \log_2(p_u) \tag{1}$$

is the information in each independent choice.



# The $\chi^2$ method

Given n independent observations falling into k categories and  $p_s$  being the probability that each observation falls into category s and with  $Y_s$  being the number of observations that actually do fall into category s, define:

$$\chi^2 = \sum_{s=1}^k \frac{(Y_s - np_s)^2}{np_s} \tag{2}$$



### **Expected Distributions**

The probability density function for  $\chi^2$  is

$$f(x) = \frac{x^{k/2 - 1} e^{-x/2}}{2^{k/2} \cdot \Gamma(k/2)} \tag{3}$$

for k independent, normally distributed random variables with mean 0 and variance 1.



# **Creating Tuples!**

- ullet 010101010 is perfectly random if  $\chi^2$  is applied to individual bits
- Idea: build t-tuples and see if their frequencies are (still) as expected!
- ullet  $\Rightarrow$  Project 1, Part 1



#### **Critical Values**

Probability is probability of exceeding the given critical value for k degrees of freedom.

$\lfloor k \rfloor$	0.10	0.05	0.01
1	2.706	3.841	6.635
3	6.251	7.815	11.345
7	12.017	14.067	18.475



# Questions

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### One Approach...

- 1. Given 10-digit number X, set  $Y = \lfloor X/10^9 \rfloor$ .
- 2. Set  $Z = \lfloor X/10^8 \rfloor$ . Goto step 3 + Z.
- 3. If X < 5000000000, set X = X + 5000000000.
- 4. Set  $X = \lfloor X^2 / 10^5 \rfloor$ .
- 5. Set  $X = (X \cdot 1001001001) mod 10^{10}$ .
- 6. If X < 100000000, set X = X + 9814055677, otherwise set  $X = 10^{10} X$ .
- 7. ...
- 8. ...
- 9. ...
- 10. ...
- 11. ...
- 12. ...
- 13. If Y > 0, decrease Y by 1 and return to step 2, otherwise terminate with random value X.



#### ...that does not work!

- Algorithm can quickly converge to 6065038420.
- For other inputs, period maybe 3178.
- $\Rightarrow$  "Random numbers should not be generated with a method chosen at random." Knuth.



#### Common PRNG construction

- Maximize period using discrete mathematics!
- Pass statistical tests
- Pass more statistical tests
- Consider computational efficiency



### A bit of Group Theory

A monoid  $(G, \oplus, n)$  is a set of elements G with a binary associative operation  $\oplus: G \times G \to G$  and a neutral element  $n \in G$  such that  $g \oplus n = n \oplus g = g$  for all  $g \in G$ .

A group is a monoid where for each element  $a \in G$  the set contains an element  $a^{-1} \in G$  such that  $a \oplus a^{-1} = a^{-1} \oplus a = n$ .



#### **Generators**

- A set of generators is a set of group elements such that possibly repeated application of the generators on themselves and each other is capable of producing all the elements in the group.
- Cyclic groups  $C_n$  can be generated as powers of a single generator.
- ullet That generator X satisfies  $X^n=1$  where 1 is the neutral element.
- $(\mathbb{Z}_n, 0, +)$  is a cyclic group.



#### **Euler's Totient Function**

 $\phi(n)$  is the number of positive integers  $\leq n$  that are relatively prime to (i.e., do not contain any factor in common with) n.

**Example:**  $\phi(24) = 8$  because totatives of 24 are 1, 5, 7, 11, 13, 17, 19 and 23.



### Pure Multiplicative Generators

$$X_{n+1} = aX_n \mod m \tag{4}$$

- If  $X_n = 0$ , sequence degenerates to zero.
- If d is a divisor of m and  $X_n$ , all succeeding elements  $X_{n+i}$  will be multiples of d.
- The maximum period of a pure multiplicative generator is  $\phi(m)$ .



# The Linear Congruent Method

$$X_{n+1} = aX_n + c \mod m \tag{5}$$



#### Choice of modulus m

- ullet Pick a large value since period cannot be bigger than m
- ullet Orient at machine word-size  $w=2^e$  for efficiency
- ullet Good choices are w,  $w\pm 1$  and p where p is the largest prime with p < w.
- For m=w, the lowest bits in  $X_n$  are less random (for any divisor d of  $\overline{m}$  and  $Y_n:=X_n \mod d$  the equation  $Y_{n+1}=(aY_n+c) \mod d$  will hold).



# Choice of multiplier

- Choose multiplier to maximize period length
- ullet However, a=c=1 is obviously not a good choice
- pick "large" multiplier to make modulo operation almost always meaningful



#### Theorem A

The linear congruential sequence defined by m, a, c and  $X_0$  has period length m if and only if

- 1. c is relatively prime to m;
- 2. b = a 1 is a multiple of p for every prime p dividing m;
- 3. b is a multiple of 4, if m is a multiple of 4.

**Proof:** Knuth, Volume II, pages 17-19.



#### **Other Good Methods**

- $\bullet \ X_{n+1} = (dX_n^2 + aX_n + c) \mod m$
- $X_n = (X_{n-24} + X_{n-55}) \mod m$ , m even,  $X_0, \ldots, X_{54}$  not even period  $2^{e-1} \cdot (2^{55} 1)$  for  $m = 2^e$
- $X_n = (a_1 X_{n-1} + \ldots + a_k X_{n-k}) \mod p$
- $\bullet \Rightarrow \mathsf{Project} \ 2$ , Part 2



# Mapping to Desired Domain

In order to get a random integer r in [0:n] use

$$r = \left\lfloor \frac{X_n}{m} \cdot n \right\rfloor \tag{6}$$

to avoid using low-order bits. Note that this only works if n << m.



# Questions

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#### **Problem**

Alice and Bob want to generate a random number in the interval of  $[0:2^{32}-1]$ . Both have a good random number generator, however neither trusts the other to use it correctly. Design a protocol that allows them to generate a random number jointly where both are certain that the resulting number is completely random.

