# The "Coefficients H" Technique 

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#### Abstract

The "coefficient H technique" is a tool introduced in 1991 and used to prove various pseudo-random properties from the distribution of the number of keys that sends cleartext on some ciphertext. It can also be used to find attacks on cryptographic designs. We can like this unify a lot of various pseudo-random results obtained by different authors. In this paper we will present this technique and we will give some examples of results obtained.


## 1 Introduction

The "coefficient H technique" was introduced in 1990 and 1991 in [11, [12]. Since then, it has been used many times (by myself, Henri Gilbert, Gilles Piret, Serge Vaudenay, etc.) to prove various results on pseudo-random functions and pseudorandom permutations. In this paper we will present in a self content way the "coefficient H technique", with different formulations when we study different cryptographic attacks (known plaintext attacks, chosen plaintext attacks, etc.). We will give proofs of some of these theorems and we will give some simple examples.

## 2 Notation - Definition of H

In all this paper, we will use these notations.

- KPA: Known Plaintext Attack
- CPA-1: Non-adaptive Chosen Plaintext Attack
- CPA-2: Adaptive Chosen Plaintext Attack
- CPCA-1: Non-adaptive Chosen Plaintext and Chosen Ciphertext Attack
- CPCA-2: Adaptive Chosen Plaintext and Chosen Ciphertext Attack
$-I_{N}=\{0,1\}^{N}(N$ is any integer $)$
- $F_{N}$ will be the set of all applications from $I_{N}$ to $I_{N}$
- $B_{N}$ will be the set of all permutations from $I_{N}$ to $I_{N}$
- $\psi^{k}$ will denote the Feistel scheme of $F_{2 n}$ with $k$ rounds with $k$ random round functions randomly chosen in $F_{n}$ ( $n$ is any integer). $\psi^{k}$ is also called a random Feistel scheme or a Luby-Rackoff construction.
$-a \in_{R} A$ means that $a$ is randomly chosen in $A$ with a uniform distribution
- $K$ will denote a set of values that we will sometimes call "keys". In this paper we will consider that $K$ is a set of k -uples of functions $\left(f_{1}, \ldots, f_{k}\right)$ of $F_{n}$. (However generally only $|K|$ will be important, not the nature of the elements of $K$ ).
- $G$ is an application of $K \rightarrow F_{N}$. (Therefore, $G$ is a way to design a function of $F_{N}$ from k-uples $\left(f_{1}, \ldots, f_{k}\right)$ of functions of $F_{n}$ of $\left.K\right)$.

Let $m$ be an integer ( $m$ will be the number of queries). Let $a=\left(a_{i}\right)_{1 \leq i \leq m}$ be a sequence of pairwise distinct elements of $I_{N}$. Let $b=\left(b_{i}\right)_{1 \leq i \leq m}$ be a sequence of elements of $I_{N}$. By definition, we will denote by $H(a, b)$ or simply by $H$ if the context of the $a_{i}$ and $b_{i}$ is clear, the number of $\left(f_{1}, \ldots, f_{k}\right) \in K$ such that:

$$
\forall i, 1 \leq i \leq m, G\left(f_{1}, \ldots, f_{k}\right)\left(a_{i}\right)=b_{i}
$$

Therefore, $H$ is the number of "keys" (i.e. elements of $K$ ) that send all the $a_{i}$ inputs to the exact values $b_{i}$.

## 3 Five Basic "coefficient H" Theorems

In this section we will formulate five theorems. These theorems are the basis of a general proof technique called the "coefficient H technique", that allows to prove security results for function generators and permutation generators (and thus applies for random and pseudo-random Feistel ciphers).

These theorems were mentioned in [12] (with proofs in french) and in [16. Since no proof in english was easily available so far we will present in this paper, in Appendices, a proof of some of these theorems.

Theorem 1. [Coefficient H technique, sufficient condition for security against KPA] Let $\alpha$ and $\beta$ be real numbers, $\alpha>0$ and $\beta>0$. If:
(1) For random values $a_{i}, b_{i}, 1 \leq i \leq m$ of $I_{N}$ such that the $a_{i}$ are pairwise distinct, with probability $\geq 1-\beta$ we have:

$$
H \geq \frac{|K|}{2^{N m}}(1-\alpha)
$$

Then
(2) For every KPA with $m$ (random) known plaintexts we have: Adv ${ }^{K P A} \leq$ $\alpha+\beta$, where $A d v^{K P A}$ denotes the advantage to distinguish $G\left(f_{1}, \ldots, f_{k}\right)$ when $\left(f_{1}, \ldots, f_{k}\right) \in_{R} K$ from a function $f \in_{R} F_{N}$
(By "advantage" we mean here, as usual, for a distinguisher the absolute value of the difference of the two probabilities to output 1).

Theorem 2. [Coefficient $H$ technique, sufficient condition for security against CPA-1] Let $\alpha$ and $\beta$ be real numbers, $\alpha>0$ and $\beta>0$. If:
(1) For all sequences $a=\left(a_{i}\right), 1 \leq i \leq m$ of $m$ pairwise distinct elements of $I_{N}$ there exists a subset $E(a)$ of $I_{N}^{m}$ such that $|E(a)| \geq(1-\beta) \cdot 2^{N m}$ and such that for all sequences $b=\left(b_{i}\right), 1 \leq i \leq m$ of $E(a)$ we have:

$$
H \geq \frac{|K|}{2^{N m}}(1-\alpha)
$$

Then
(2) For every CPA-1 with $m$ chosen plaintexts we have: $A d v^{P R F} \leq \alpha+\beta$ where Adv ${ }^{P R F}$ denotes the advantage to distinguish $G\left(f_{1}, \ldots, f_{k}\right)$ when $\left(f_{1}, \ldots, f_{k}\right) \in_{R} K$ from a function $f \in_{R} F_{N}$.

Theorem 3. [Coefficient $H$ technique, sufficient condition for security against CPA-2] Let $\alpha$ and $\beta$ be real numbers, $\alpha>0$ and $\beta>0$. Let $E$ be a subset of $I_{N}^{m}$ such that $|E| \geq(1-\beta) \cdot 2^{N m}$.

If:
(1) For all sequences $a_{i}, 1 \leq i \leq m$, of pairwise distinct elements of $I_{N}$ and for all sequences $b_{i}, 1 \leq i \leq m$, of $E$ we have:

$$
H \geq \frac{|K|}{2^{N m}}(1-\alpha)
$$

Then
(2) For every CPA-2 with $m$ chosen plaintexts we have: $A d v^{P R F} \leq \alpha+\beta$ where Adv ${ }^{P R F}$ denotes the probability to distinguish $G\left(f_{1}, \ldots, f_{k}\right)$ when $\left(f_{1}, \ldots, f_{k}\right) \in_{R} K$ from a function $f \in_{R} F_{N}$.

Theorem 4. [Coefficient H technique, sufficient condition for security against CPCA-2] Let $\alpha$ be a real number, $\alpha>0$. If:
(1) For all sequences of pairwise distinct elements $a_{i}, 1 \leq i \leq m$, and for all sequences of pairwise distinct elements $b_{i}, 1 \leq i \leq m$, we have:

$$
H \geq \frac{|K|}{2^{N m}}(1-\alpha)
$$

Then
(2) For every CPCA-2 with $m$ chosen plaintexts we have: $A d v^{P R F} \leq \alpha+\frac{m(m-1)}{2 \cdot 2^{N}}$ where $A d v^{P R F}$ denotes the probability to distinguish $G\left(f_{1}, \ldots, f_{k}\right)$ when $\left(f_{1}, \ldots, f_{k}\right) \in_{R} K$ from a function $f \in_{R} B_{N}$.

## Theorem 5. [Coefficient $H$ technique, a more general sufficient condition for security against CPCA-2]

Let $\alpha$ and $\beta$ be real numbers, $\alpha>0$ and $\beta>0$
If there exists a subset $E$ of $\left(I_{N}^{m}\right) 2$ such that
(1a) For all $(a, b) \in E$, we have:

$$
H \geq \frac{|K|}{2^{N m}}(1-\alpha)
$$

(1b) For all CPCA-2 acting on a random permutation $f$ of $B_{N}$, the probability that $(a, b) \in E$ is $\geq 1-\beta$ where $(a, b)$ denotes here the successive $b_{i}=f\left(a_{i}\right)$ or $a_{i}=f^{-1}\left(b_{i}\right), 1 \leq i \leq m$ that will appear.
Then
(2) For every CPCA-2 with $m$ chosen plaintexts we have: $A d v^{P R F} \leq \alpha+\beta$ where $A d v^{P R F}$ denotes the probability to distinguish $G\left(f_{1}, \ldots, f_{k}\right)^{-}$when $\left(f_{1}, \ldots, f_{k}\right) \in_{R} K$ from a function $f \in_{R} B_{N}$.

Remark. There are a lot of variants, and generalizations of these theorems. For example, in all these theorems $1,2,3,4,5$, the results are also true if we change $H \geq \frac{|K|}{2^{N m}}(1-\alpha)$ by $H \leq \frac{|K|}{2^{N m}}(1+\alpha)$. However, for cryptographic uses $H \geq$ is much more practical since often it will be easier to evaluate the exceptions where $H$ is $\ll$ average than the exceptions when $H$ is $\gg$ average.

## 4 How to Use the "Coefficient H Technique"

We have used the "coefficient H technique" to obtain proofs of security (cf sections 5 and 6 below), generic attacks (cf section 7 below) and to obtain new cryptographic designs (cf section 8 below). For proofs of security, very often, the aim is to prove that a cryptographic construction A is not distinguishable from an ideal object B. For example, in the Luby-Rackoff original result of [6, A is a 3 or 4 round Feistel scheme with round functions generated from a small key k by a pseudo-random function generator, and B is a perfectly random permutation. For the proof, we introduce another ideal construction C, where all the pseudorandom functions are replaced by truly random functions (or other pseudo-random objects are replaced by truly random ones). Now the idea is that

$$
A d v(A \rightarrow B) \leq A d v(A \rightarrow C)+A d v(C \rightarrow B)
$$

i.e. the advantage to distinguish A from B is always smaller or equal to the advantage to distinguish A from C plus the advantage to distinguish C from B. To prove that $\operatorname{Adv}(A \rightarrow C)$ is small is generally very easy: it comes from the hypothesis that the function generator is secure, for example. To prove that $\operatorname{Adv}(C \rightarrow B)$ is small is sometimes more difficult. However, in A the only secret values are generally contained in a small secret cryptographic $k$ (of 128 bits for example) while in $C$ the secret values are much bigger since they are generally truly random secret functions. The "coefficient $H$ " technique is very often a powerful tool to get a proof that $\operatorname{Adv}(C \rightarrow B)$ is small (and therefore that $\operatorname{Adv}(A \rightarrow B)$ is small, as wanted since $\operatorname{Adv}(A \rightarrow C)$ is small). For this, we "just" have to compute some values $H$, as stated in Theorem $1,2,3,4,5$. When the computations of these values $H$ are easy, the proofs will be easy. (Very often these values are easy to compute when we are below a "birthday bound value", i.e. when the analysis of collisions in equations are easy since the probability to get such collisions is small). However, sometimes, the computations of the values
$H$ are not easy. For these cases, I have developed two techniques of computations that I have called $H_{w}$ and $H_{\sigma}$ techniques.

## $\boldsymbol{H}_{\boldsymbol{w}}$ Technique

$H_{w}$ stands for $H$ "worst case" technique. The set of parameters on which we want to compute $H$ is generally fixed from the beginning. For these computations, I sometimes use the "Theorem $P_{i} \oplus P_{j}$ " (or variants of it) that I will present below. (See section 6.1 for an example of this technique).

## $\boldsymbol{H}_{\boldsymbol{\sigma}}$ Technique

$H_{\sigma}$ stands for $H$ "standard deviation" technique. The set of parameters on which we want to compute $H$ is not fixed from the beginning, but it will automatically be fixed from the computation of the standard deviation of $H$. We will generally use the covariance formula to compute this standard deviation. (See section 6.2 for an example of this technique).


Fig. 1. Three cryptographic objects A,B,C

## "Theorem $P_{i} \oplus \boldsymbol{P}_{j} "$

The "Theorem $P_{i} \oplus P_{j}$ " was proved in [17. We use it sometimes to compute some difficult values $H$. Let us recall here what this theorem is.

Definition 1. Let $(A)$ be a set of equations $P_{i} \oplus P_{j}=\lambda_{k}$, with $P_{i}, P_{j}, \lambda_{k} \in I_{n}$. If by linearity from $(A)$ we cannot generate an equation in only the $\lambda_{k}$, we will say that $(A)$ has "no circle in $P$ ", or that the equations of $(A)$ are "linearly independent in $P$ ".
Let $a$ be the number of equations in $(A)$, and $\alpha$ be the number of variables $P_{i}$ in $(A)$. So we have parameters $\lambda_{1}, \lambda_{2}, \cdots, \lambda_{a}$ and $a+1 \leq \alpha \leq 2 a$.

Definition 2. We will say that two indices $i$ and $j$ are "in the same block" if by linearity from the equations of $(A)$ we can obtain $P_{i} \oplus P_{j}=$ an expression in $\lambda_{1}, \lambda_{2}, \cdots, \lambda_{a}$.

Definition 3. We will denote by $\xi_{\max }$ the maximum number of indices that are in the same block.

Example 1. If $A=\left\{P_{1} \oplus P_{2}=\lambda_{1}, P_{1} \oplus P_{3}=\lambda_{2}, P_{4} \oplus P_{5}=\lambda_{3}\right\}$, here we have two blocks of indices $\{1,2,3\}$ and $\{4,5\}$, and $\xi_{\max }=3$.

Definition 4. For such a system ( $A$ ), when $\lambda_{1}, \lambda_{2}, \cdots, \lambda_{a}$ are fixed, we will denote by $h_{\alpha}$ the number of $P_{1}, P_{2}, \cdots, P_{\alpha}$ solutions of $(A)$ such that: $\forall i, j, i \neq j$ $\Rightarrow P_{i} \neq P_{j}$. We will also denote $H_{\alpha}=2^{\text {na }} h_{\alpha}$.

Remark $h_{\alpha}$ and $H_{\alpha}$ are a concise notations for $h_{\alpha}(A)$ and $H_{\alpha}(A)$. For a given value $\alpha, h_{\alpha}$ and $H_{\alpha}$ can have different values for different systems $A$.

Definition 5. We will denote by $J_{\alpha}$ the number of $P_{1}, P_{2}, \cdots, P_{\alpha}$ in $I_{n}$ such that: $\forall i, j, i \neq j \Rightarrow P_{i} \neq P_{j}$. So $J_{\alpha}=2^{n} \cdot\left(2^{n}-1\right) \cdots\left(2^{n}-\alpha+1\right)$.

Theorem 6 ("Theorem $\boldsymbol{P}_{\boldsymbol{i}} \oplus \boldsymbol{P}_{\boldsymbol{j}}$ " when $\boldsymbol{\xi}_{\max }$ is fixed). Let $\xi_{\max }$ be a fixed integer, $\xi_{\max } \geq 2$. Let $(A)$ be a set of equations $P_{i} \oplus P_{j}=\lambda_{k}$ with no circle in $P$, with $\alpha$ variables $P_{i}$, such that:

1. We have no more than $\xi_{\text {max }}$ indices in the same block.
2. The $\lambda_{1}, \lambda_{2}, \cdots, \lambda_{k}$ have any fixed values such that: for all $i$ and $j$ in the same block, $i \neq j$, the equation of $P_{i} \oplus P_{j}$ in $\lambda_{1}, \lambda_{2}, \cdots, \lambda_{\alpha}$ is $\neq 0$ (i.e. by linearity from $(A)$ we cannot generate an equation $P_{i}=P_{j}$ with $\left.i \neq j\right)$.

Then we have for sufficient large $n: H_{\alpha} \geq J_{\alpha}$. (This means: for all fixed $\xi_{\max }$, there exists $n_{0} \in \mathbb{N}$ such that, for all $n \geq n_{0}$, for all system $A$ that satisfies 1 . and 2., we have: $\left.H_{\alpha}(A) \geq J_{\alpha}\right)$.

Remark This theorem was proved in [16] if we add the condition $\alpha^{3} \ll 2^{2 n}$ (and also $\xi_{\max } \alpha^{3} \ll 2^{2 n}$ since $\xi_{\max }$ is here a fixed integer).

Theorem 7 ("Theorem $\boldsymbol{P}_{\boldsymbol{i}} \oplus \boldsymbol{P}_{\boldsymbol{j}}$ " when $\boldsymbol{\xi}_{\max } \boldsymbol{\alpha} \ll \mathbf{2}^{\boldsymbol{n}}$ ). With the same notations, we have the same result, with the hypothesis $\xi_{\max } \alpha \ll 2^{n}$ (instead of $\xi_{\text {max }}$ a fixed integer).

Remark. For cryptographic use, weaker version of this theorem will be enough. For example, instead of $H_{\alpha} \geq J_{\alpha}$ for sufficiently large $n, H_{\alpha} \geq J_{\alpha}\left(1-f\left(\frac{\xi \alpha}{2^{n}}\right)\right)$, where $f$ is a function such that $f(x) \rightarrow 0$ when $x \rightarrow 0$, is enough.

Another variant of this Theorem $P_{i} \oplus P_{j}$ is:
Theorem 8 ("Theorem $P_{i} \oplus P_{j}$ when $\xi_{\max } \leq O(n)$ and $\xi_{\text {average }} \leq 3$ ). Let $\xi_{\text {average }}$ be the average value of $\xi$, where $\xi$ is the number of variables $P_{j}$ that are fixed from the equations $(A)$ when we fix a variable $P_{i}$. If $\xi_{\max } \leq O(n)$ and $\xi_{\text {average }} \leq 3$, then for sufficient large $n, H_{\alpha} \geq J_{\alpha}$.

Generalizations of the"Theorem $P_{i} \oplus P_{j}$ ". This theorem may have many generalizations. For example:

- Generalization 1: the theorem is still true in any group $G$ (instead of $I_{n}$ ).
- Generalization 2: we have a similar property for equations with $3,4, \cdots$, or $k$ variables, i.e. each equation is $P_{i_{1}} \oplus P_{i_{2}} \cdots P_{i_{k}}=\lambda_{l}$ with pairwise distinct $P_{i}$ variables.

However in this paper we will only study the original "Theorem $P_{i} \oplus P_{j}$ " (i.e. theorems 6 and 7) since it is this one that is needed to study random Feistel schemes.

## 5 First Simple Examples

## $5.1 \psi^{2}$

For $\psi^{2}$ (Feistel scheme with the round functions $\left.\left(f_{1}, f_{2}\right) \in_{R} F_{n}^{2}\right)$ let $\left[L_{i}, R_{i}\right], 1 \leq$ $i \leq m$ denotes the inputs, and $\left[S_{i}, T_{i}\right], 1 \leq i \leq m$ denotes the outputs. We have: $S_{i}=L_{i} \oplus f_{1}\left(R_{i}\right)$ and $T_{i}=R_{i} \oplus f_{2}\left(S_{i}\right)\left(^{*}\right)$

For random values $\left[L_{i}, R_{i}\right],\left[S_{i}, T_{i}\right], 1 \leq i \leq m$ (such that $i \neq j \rightarrow L_{i} \neq L_{j}$ or $R_{i} \neq R_{j}$ ) with probability $>1-\frac{m 2}{2^{n}}$ we have that all the $R_{i}$ values are pairwise distinct and all the $S_{i}$ values are pairwise distinct. Moreover, if this occurs, we have exactly $H=\frac{\left|F_{n}\right|^{2}}{2^{2 n m}}$ (since $\left(^{*}\right)$ then fix $f_{1}$ exactly on $m$ points and $f_{2}$ exactly on $m$ points).

So from Theorem 1 (with $\alpha=0$ and $\beta=\frac{m^{2}}{2^{n}}$ ) we get:
Theorem 9. For every KPA with $m$ random known plaintexts, we have

$$
A d v^{K P A} \leq \frac{m^{2}}{2^{n}}
$$

where $A d v^{K P A}$ denotes the advantage to distinguish $\psi^{2}$ when $\left(f_{1}, f_{2}\right) \in_{R} F_{n}^{2}$ from a function $f \in_{R} F_{2 n}$. So when $m \ll 2^{n / 2}, \psi^{2}$ will resit all known plaintext attacks.

Remark. This result is tight, since when $m^{2}$ becomes not negligible compared with $2^{n}$ then by counting the number $\mathcal{N}$ of $(i, j) / S_{i} \oplus L_{i}=S_{j} \oplus L_{j}$ we will be able to distinguish $\psi^{2}$ from a random permutation with a known plaintext attack.

### 5.2 Involutive Permutations

Let assume that $G$ is a generator of permutations that generates involutive permutations $f$ (i.e. $f=f^{-1}$ ). Then we can distinguish such $f$ from random permutations of $B_{N}$ with $m=2$ queries in CPA- 2 and $m=2$ queries in CPCA-1.

## CPA-2

In CPA-2 we ask $f\left(a_{1}\right)=b_{1}$ and $f\left(b_{1}\right)=b_{2}$, and we test if $b_{2}=a_{1}$. This gives a CPA-2 with $m=2$ queries. It is not in contradiction with Theorem 3 since in Theorem 3, we need property (1) on all sequences $a_{i}, 1 \leq i \leq m$ (and not necessary on all sequences $\left.b_{i}\right)$. Here if we have $a=\left(a_{1}, a_{2}\right), b=\left(b_{1}, b_{2}\right)$ with $a_{2}=b_{1}$ and $b_{2} \neq a_{1}$, we will have $H=0$. Therefore we will not be able to prove from Theorem 3 that $G$ is secure in CPA-2 (in fact $G$ is not secure in CPA-2) since for most $\left(b_{1}, b_{2}\right)$ there exists $\left(a_{1}, a_{3}\right)$ (take $\left.a_{2}=b_{1}\right)$ such that $H=0$.

## CPCA-1

In CPCA-1 we ask $f\left(a_{1}\right)=b_{1}$ and $f^{-1}\left(a_{1}\right)=a_{2}$ and we test if $a_{2}=b_{1}$. This gives a CPCA-1 distinguisher with $m=2$ queries. We will not be able to prove


Fig. 2.
from Theorem 4 or Theorem 5 that $G$ is secure in CPCA-1 (in fact $G$ is not secure in CPCA-1) since in a non-adaptive chosen plaintext/ciphertext attack we can impose that $b_{2}=a_{1}$ and if we have $a=\left(a_{1}, a_{2}\right), b=\left(b_{1}, b_{2}\right)$ with $b_{2}=a_{1}$ and $a_{2} \neq b_{1}$ we will have $H=0$.


Fig. 3. Hierarchy of the attacks in secret key cryptography

### 5.3 Secret Key Security Hierarchy

In Figure 1, we have the well known hierarchy of attacks in secret key cryptography (cf [2], 4, [5]). With coefficients H technique we can easily prove on small examples this hierarchy, i.e. for example that there are some scheme secure in CPA-2 and not in CPCA-1, that some schemes are secure in CPA-1 and not in KPA etc. For example, we can easily prove that for a random involutive permutation of $B_{N}$ we will have KPA and CPA-1 security in $O\left(\sqrt{2^{N}}\right)$. Therefore the example of Section 6.2 shows that CPA-1 $<$ CPA-2 and that CPA-1 $<$ CPCA-1.

With $f$ such that $f(0)=0$ we will have that KPA $<$ CPA- 1 .
With $\psi^{2}$ we will have KPA $<$ CPA- 1 .
With $\psi^{3}$ we will have CPA- $2<$ CPCA- 2 and CPCA- $1<$ CPCA- 2 .
With a random permutation such that $f^{3}=$ Id we see that sometimes CPA-2 $>$ CPCA-1

With a random permutation, such that $f^{-1}(x)=f(x) \oplus k$ where $k$ is a secret constant we see that sometimes CPCA-1 $>$ CPA-2.

## 6 Proofs with Coefficient H

### 6.1 Feistel Schemes $\psi^{k}$

I have proved many security results on $\psi^{k}$ generators with coefficient H. For example, in [17], the security of $\psi^{5}$ when $m \ll 2^{n}$ was proved (with the $H_{w}$ technique and "Theorem $P_{i} \oplus P_{j}$ ").

### 6.2 Xor of Two Random Permutations

Xoring two permutations is a simple very way to construct pseudorandom functions from pseudorandom permutations (this problem is sometimes called "LubyRackoff backwards"). In [19] we have proved this result:

Theorem 10. For every $C P A-2$ on a function $G$ of $F_{n}$ with $m$ chosen plaintexts, we have

$$
A d v^{P R F} \leq O\left(\frac{m}{2^{n}}\right)
$$

where $A d v^{P R F}$ denotes the advantage to distinguish $f \oplus g$ with $f, g \in_{R} B_{n}$ from $h \in_{R} F_{n}$.

## How to Get Theorem 10 from Theorem 3

A sufficient condition is to prove that for "most" (most since $\beta$ must be small) sequences of values $b_{i}, 1 \leq i \leq m$, we have: the number $H$ of $(f, g) \in B_{n}^{2}$ such that $\forall i, 1 \leq i \leq m, f \oplus g\left(a_{i}\right)=b_{i}$ satisfies: $H \geq \frac{\left|B_{n}^{2}\right|}{2^{n m}}(1-\alpha)$ for a small value $\alpha$ (more precisely $\alpha \ll O\left(\frac{m}{2^{n}}\right)$ ). One way to do this is to evaluate $E(H)$ and $\sigma(H)$, i.e. the mean value and the standard deviation of $H$ when the $b_{i}$ values are randomly chosen in $I_{n}^{m}$. (We call this technique, the " $H_{\sigma}$ technique").

We can see that the result wanted to prove Theorem 10 exactly says that $\sigma(H) \ll E(H)$ when $m \ll 2^{n}$. To prove this, we can use the "covariance formula"

$$
V\left(\sum_{i} N_{i}\right)=\sum_{i}\left(V\left(N_{i}\right)\right)+\sum_{i \neq j}\left[E\left(N_{i} N_{j}\right)-E\left(N_{i}\right) E\left(N_{j}\right)\right]
$$

By definition, let $\lambda_{m}$ be the number of sequences of values of $I_{n}^{3},\left(f_{i}, g_{i}, h_{i}\right), 1 \leq$ $i \leq m$ such that:

1. The $m$ values $f_{i}$ are pairwise distinct.
2. The $m$ values $g_{i}$ are pairwise distinct.

3 . The $m$ values $h_{i}$ are pairwise distinct.
4. The $m$ values $f_{i} \oplus g_{i} \oplus h_{i}$ are pairwise distinct.

After a change of variables we get finally that the property wanted in Theorem 10 means that

$$
\lambda_{m}=\frac{\left(2^{n}\left(2^{n}-1\right) \ldots\left(2^{n}-m+1\right)\right)^{4}}{2^{n m}}\left(1+O\left(\frac{m}{2^{n}}\right)\right)
$$

(This is what was proved in [19])
I have also conjectured this property:

$$
\forall f \in F_{n}, \text { if } \bigoplus_{x \in I_{n}} f(x)=0, \text { then } \exists(g, h) \in B_{n} 2, \text { such that } f=g \oplus h
$$

Just one day after paper [19] was put on eprint, J.F. Dillon pointed to us that in fact this was proved in 1952 in [3]. We thank him a lot for this information. (This property was proved again independently in 1979 in [24]).

## A New Conjecture

However I conjecture a stronger property. Conjecture:

$$
\begin{aligned}
& \forall f \in F_{n}, \text { if } \bigoplus_{x \in I_{n}} f(x)=0, \text { then the number } H \text { of }(g, h) \in B_{n} 2, \\
& \text { such that } f=g \oplus h \text { satisfies } H \geq \frac{\left|B_{n}\right|^{2}}{2^{n 2^{n}}}
\end{aligned}
$$

Variant: I also conjecture that this property is true in any group, not only with Xor.
Remark: In this paper, I have proved weaker results involving $m$ equations with $m \ll O\left(2^{n}\right)$ instead of all the $2^{n}$ equations. These weaker results were sufficient for the cryptographic security wanted.

### 6.3 Benes Schemes

In 18 the security of Benes schemes when $m \ll 2^{n}$ was finally obtained (after the beginning of some proof ideas in [1]).

## 7 Attacks with Coefficient H

By using the coefficient values we were able to find many generic attacks. We give here some examples.

### 7.1 For Feistel Schemes $\psi^{k}$

From [15] we have the results of Table 1

Table 1. Minimum number $\lambda$ of computations needed to distinguish a generator $\Psi^{k}$ (with one or many such permutations available) from random permutations with an even signature of $I_{n} \rightarrow I_{n}$. For simplicity we denote $\alpha$ for $O(\alpha)$. $\leq$ means best known attack.

|  | KPA | CPA-1 | CPA-2 | CPCA-1 | CPCA-2 |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\Psi$ | 1 | 1 | 1 | 1 | 1 |
| $\Psi 2$ | $2^{n / 2}$ | 2 | 2 | 2 | 2 |
| $\Psi 3$ | $2^{n / 2}$ | $2^{n / 2}$ | $2^{n / 2}$ | $2^{n / 2}$ | 3 |
| $\Psi 4$ | $2^{n}$ | $2^{n / 2}$ | $2^{n / 2}$ | $2^{n / 2}$ | $2^{n / 2}$ |
| $\Psi 5$ | $\leq 2^{3 n / 2}$ | $2^{n}$ | $2^{n}$ | $2^{n}$ | $2^{n}$ |
| $\Psi 6$ | $\leq 2^{2 n}$ | $\leq 2^{2 n}$ | $\leq 2^{2 n}$ | $\leq 2^{2 n}$ | $\leq 2^{2 n}$ |
| $\Psi 7$ | $\leq 2^{3 n}$ | $\leq 2^{3 n}$ | $\leq 2^{3 n}$ | $\leq 2^{3 n}$ | $\leq 2^{3 n}$ |
| $\Psi 8$ | $\leq 2^{4 n}$ | $\leq 2^{4 n}$ | $\leq 2^{4 n}$ | $\leq 2^{4 n}$ | $\leq 2^{4 n}$ |
| $\Psi^{k}, k \geq 6 * \leq 2^{(k-4) n}$ | $\leq 2^{(k-4) n}$ | $\leq 2^{(k-4) n}$ | $\leq 2^{(k-4) n}$ | $\leq 2^{(k-4) n}$ |  |

* If $k \geq 7$ these attacks analyze about $2^{(k-6) n}$ permutations of the generator and if $k \leq 6$ only one permutation is needed.


### 7.2 For Feistel Schemes $\psi^{\prime k}$ with $k$ Random Permutations for the Rounds Functions (Instead of Round Functions)

From [26] we have the results of Table 2

Table 2. Maximum number of computations needed to get an attack on a $k$-round Feistel network with internal permutations $(+)$ is shown when the values are larger than the corresponding values with internal functions.

| number $k$ of rounds | KPA | CPA-1 | CPA-2 | CPCA-1 | CPCA-2 |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | 1 | 1 | 1 | 1 | 1 |
| 2 | $2^{n / 2}$ | 2 | 2 | 2 | 2 |
| 3 | $2^{n}(+)$ | $2^{n / 2}$ | $2^{n / 2}$ | $2^{n / 2}$ | 3 |
| 4 | $2^{n}$ | $2^{n / 2}$ | $2^{n / 2}$ | $2^{n / 2}$ | $2^{n / 2}$ |
| 5 | $2^{3 n / 2}$ | $2^{n}$ | $2^{n}$ | $2^{n}$ | $2^{n}$ |
| 6 | $2^{3 n}(+)$ | $2^{3 n}(+)$ | $2^{3 n}(+)$ | $2^{3 n}(+)$ | $2^{3 n}(+)$ |
| 7 | $2^{3 n}$ | $2^{3 n}$ | $2^{3 n}$ | $2^{3 n}$ | $2^{3 n}$ |
| 8 | $2^{4 n}$ | $2^{4 n}$ | $2^{4 n}$ | $2^{4 n}$ | $2^{4 n}$ |
| 9 | $2^{6 n}(+)$ | $2^{6 n}(+)$ | $2^{6 n}(+)$ | $2^{6 n}(+)$ | $2^{6 n}(+)$ |
| 10 | $2^{6 n}$ | $2^{6 n}$ | $2^{6 n}$ | $2^{6 n}$ | $2^{6 n}$ |
| 11 | $2^{7 n}$ | $2^{7 n}$ | $2^{7 n}$ | $2^{7 n}$ | $2^{7 n}$ |
| 12 | $2^{9 n}(+)$ | $2^{9 n}(+)$ | $2^{9 n}(+)$ | $2^{9 n}(+)$ | $2^{9 n}(+)$ |
| $k \geq 6, k=0 \bmod 3$ | $2^{(k-3) n}(+)$ | $2^{(k-3) n}(+)$ | $2^{(k-3) n}(+)$ | $2^{(k-3) n}(+)$ | $2^{(k-3) n}(+)$ |
| $k \geq 6, k=1$ or $2 \bmod 3$ | $32^{(k-4) n}$ | $2^{(k-4) n}$ | $2^{(k-4) n}$ | $2^{(k-4) n}$ | $2^{(k-4) n}$ |

### 7.3 For Unbalanced Feistel Schemes with Contracting Functions

From [21] we have the results of Table 3.

Table 3. Results on $G_{k}^{d}$ for any $k \geq 4$. For more than $2 k$ rounds more that one permutation is needed or more than $2^{(2 k-4) n}$ computations are needed in the best known attacks to distinguish from a random permutation with an even signature.

|  | KPA | $\mathrm{CPA}-1^{a}$ |
| :---: | :---: | :---: |
| $G_{k}^{d}, 1 \leq d \leq k-1$ | 1 | 1 |
| $G_{k}^{k}$ | $2^{\frac{n(k-1)}{2}}$ | 2 |
| $G_{k}^{k+1}$ | $2^{\frac{n(k-1)}{2}}$ | $2^{\frac{n}{2}}$ |
| $G_{k}^{k+2}$ | $2^{\frac{k}{2} n}$ | $2^{\frac{3}{2} n}$ |
| $G_{k}^{k+3}$ | $2^{\left(\frac{k+1}{2}\right) n}$ | $2^{\frac{5}{2} n}$ |
| $G_{k}^{k+i}, 1 \leq i<k$ | $2^{\left(\frac{k+i-2}{2}\right) n}$ | $2^{2^{\left(\frac{2 i-1}{2}\right) n}}$ |
| $G_{k}^{2 k}$ | $2^{(2 k-4) n}$ | $2^{(2 k-4) n}$ |
| $G_{k}^{d}, d \geq 2 k$ | $2^{\left(d+(k-2)\left\lfloor\frac{d}{k}\right\rfloor-2 k\right) n}$ | $2^{\left(d+(k-2)\left\lfloor\frac{d}{k}\right\rfloor-2 k\right) n}$ |

${ }^{a}$ Here we do not show CPA-2, CPCA-1 and CPCA-2 since for $G_{k}^{d}$, no better attacks are found compared with CPA-1.

### 7.4 For Unbalanced Feistel Schemes with Expanding Functions

From [22] we have the results of Table 4

Table 4. Best known attacks on $F_{k}^{d}$ for $k \geq 3$

|  | KPA | CPA-1 |
| :---: | :---: | :---: |
| $F 1_{k}$ | 1 | 1 |
| $F 2_{k}$ | $2^{\frac{n}{2}}$ | 2 |
| $F 3_{k}$ | $2^{n}$ | 2 |
| $F_{k}^{d}, 2 \leq d \leq k$ | $2^{\frac{d-1}{2} n}$ | 2 |
| $F_{k}^{k+1}$ | $2^{\frac{k}{2} n}$ | $2^{\frac{n}{2}}$ |
| $F_{k}^{k+2}$ | $2^{\frac{k+1}{2} n}$ | $2^{n}$ |
| $F_{k}^{k+3}$ | $2^{\frac{2 k+3}{4} n}$ | $2^{2 n}$ or $2^{\frac{k+2}{3} n}$ |
| $F_{k}^{d}, k+2 \leq d \leq 2 k$ | $2^{\frac{d+k}{4} n}$ | $2^{(d-k-1) n}$ or $2^{\frac{d-1}{3} n}$ |
| $F_{k}^{2 k}$ | $2^{\frac{3 k}{4} n}$ | $2^{\frac{2 k-1}{3} n}$ |
| 引 | : | : |
| $F_{k}^{3 k-1}$ | $2^{\left(k-\frac{1}{8}\right) n}$ | $2^{\left(k-\frac{1}{2}\right) n}$ |
| $F_{k}^{3 k}$ | $2^{k n}$ | $2^{k n}$ |
| $F_{k}^{d}, 3 k \leq d \leq k 2$ | $2^{(d-2 k) n}$ | $2^{(d-2 k) n}$ |
| $F_{k}^{\bar{k} 2}$ | $2^{(k 2-2 k) n}$ | $2^{(k 2-2 k) n}$ |
| $F_{k}^{k 2+1}$ | $2^{(2 k 2-3 k-2) n}$ | $2^{(2 k 2-3 k-2) n}$ |
| $F_{k}^{d}, d \geq k 2+1$ | $2^{\left(\left\lfloor 2 d\left(1-\frac{1}{k}\right)\right\rfloor-k-3\right) n}$ | $2^{\left(\left\lfloor 2 d\left(1-\frac{1}{k}\right)\right\rfloor-k-3\right) n}$ |

## 8 New Designs

### 8.1 Russian Doll Design

See [23] in this volume.

### 8.2 Design from Random Unbalanced Feistel Schemes

This design comes directly from Table 3.

### 8.3 Hash Function Design

From 9.1 and 9.2 we are analyzing a Hash function design (by Xoring two independent pseudorandom permutations, or by Xoring the input and the output of a pseudorandom permutation).

## 9 Conclusion

With the "coefficient H technique" we were able to prove many security results and to get many generic attacks. Moreover, it was a source of inspiration for the design of new schemes.

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## A Proof of Theorem 1

Let $\phi$ be an algorithm (with no limitations in the number of computations) that takes the $\left(a_{i}, b_{i}\right), 1 \leq i \leq m$ in input and outputs 0 or 1 . let $P_{1}$ be the probability that $\phi$ outputs 1 when $\forall i, 1 \leq i \leq m b_{i}=G\left(f_{1}, \ldots, f_{k}\right)\left(a_{i}\right)$ when $\left(f_{1}, \ldots, f_{k}\right) \in_{R} K$. Let $P_{1}^{*}$ be the probability that $\phi$ outputs 1 when $b_{i}=F\left(a_{i}\right)$ when $F \in_{R} F_{N}$. We want to prove that $\left|E\left(P_{1}-P_{1}^{*}\right)\right| \alpha+\beta$. Let $D$ be the set of all pairwise distinct $a_{i}, 1 \leq i \leq m$ (so $\left.|D| \simeq 2^{N m}\left(1-\frac{m(m-1)}{2 \cdot 2^{N}}\right)\right)$. When the $a_{i}$, $1 \leq i \leq m$ are fixed, let $W(a)$ be the set of all $b_{1}, \ldots, b_{m}$ such that the algorithm $\phi$ outputs 1 on the input $\left(a_{i}, b_{i}\right), 1 \leq i \leq m$. When the $a_{i}, 1 \leq i \leq m$ are fixed in $D$, then we have:

$$
\begin{equation*}
P_{1}^{*}=\frac{|W(a)|}{2^{N m}} \tag{1}
\end{equation*}
$$

and

$$
\begin{gathered}
P_{1}=\frac{1}{|K|} \sum_{b \in W(a)}\left[\text { Numbers of }\left(f_{1}, \ldots, f_{k}\right) \in K /\right. \\
\left.\forall i, 1 \leq i \leq m, G\left(f_{1}, \ldots, f_{k}\right)\left(a_{i}\right)=b_{i}\right]
\end{gathered}
$$

so

$$
\begin{equation*}
P_{1}=\frac{1}{|K|} \sum_{b \in W(a)} H(a, b) \tag{2}
\end{equation*}
$$

Moreover, by hypothesis we have that the number $\mathcal{N}$ of $(a, b)$ such that

$$
\begin{equation*}
H(a, b) \geq \frac{|K|}{2^{N m}}(1-\alpha) \text { satisfies }: \mathcal{N} \geq|D| \cdot 2^{N m}(1-\beta) \tag{3}
\end{equation*}
$$

When the $\left(a_{i}\right), 1 \leq i \leq m$ are fixed, let $\mathcal{N}(a)$ be the set of all $b$ such that:

$$
H(a, b) \geq \frac{|K|}{2^{N m}}(1-\alpha)
$$

From (3) we have:

$$
\begin{equation*}
\sum_{a \in D}|\mathcal{N}(a)| \geq|D| \cdot 2^{N m}(1-\beta) \tag{4}
\end{equation*}
$$

From (2) we have:

$$
P_{1} \geq \frac{1}{|K|} \sum_{b \in W(a) \cap \mathcal{N}(a)} H(a, b)
$$

so

$$
P_{1} \geq \frac{(1-\alpha)}{2^{N m}}|W(a) \cap \mathcal{N}(a)|
$$

so

$$
\begin{equation*}
P_{1} \geq \frac{(1-\alpha)}{2^{N m}}\left(|W(a)|-\left|\mathcal{N}^{\prime}(a)\right|\right) \tag{5}
\end{equation*}
$$

where $\mathcal{N}^{\prime}(a)$ is the set of all $b$ such that $b \notin \mathcal{N}(a) \cdot\left|\mathcal{N}^{\prime}(a)\right|=2^{N m}-|\mathcal{N}(a)|$, so

$$
\sum_{a \in D}\left|\mathcal{N}^{\prime}(a)\right|=|D| 2^{N m}-\sum_{a \in D}|\mathcal{N}(a)|
$$

so from (4) we have:

$$
\begin{equation*}
\sum_{a \in D}\left|\mathcal{N}^{\prime}(a)\right| \leq \beta \cdot|D| \cdot 2^{N m}, \text { so } E\left(\left|\mathcal{N}^{\prime}(a)\right|\right) \leq \beta \cdot 2^{N m} \tag{6}
\end{equation*}
$$

(where the expectation is computed when the $\left(a_{i}\right), 1 \leq i \leq m$ are randomly chosen in $D$ ). From (5) and (1) we have:

$$
\begin{aligned}
& P_{1} \geq(1-\alpha)\left(P_{1}^{*}-\frac{\left|\mathcal{N}^{\prime}(a)\right|}{2^{N m}}\right) \\
& P_{1} \geq(1-\alpha) P_{1}^{*}-\frac{\left|\mathcal{N}^{\prime}(a)\right|}{2^{N m}}
\end{aligned}
$$

so from (6) we get:

$$
E\left(P_{1}\right) \geq(1-\alpha) E\left(P_{1}^{*}\right)-\beta
$$

so

$$
\begin{equation*}
E\left(P_{1}\right) \geq E\left(P_{1}^{*}\right)-\alpha-\beta \tag{7}
\end{equation*}
$$

Now if we consider the algorithm $\phi^{\prime}$ that outputs 1 if and only if $\phi$ outputs 0 , we have $P_{1}^{\prime}=1-P_{1}$ and $P_{1}^{\prime *}=1-P_{1}^{*}$ and from (7) we get: $E\left(P_{1}^{\prime}\right) \geq E\left(P_{1}^{\prime *}\right)-\alpha-\beta$ (because (7) is true for all algorithm $\phi$, so it is true for $\left.\phi^{\prime}\right)$. So

$$
E\left(1-P_{1}\right) \geq E\left(1-P_{1}^{*}\right)-\alpha-\beta
$$

so

$$
\begin{equation*}
E\left(P_{1}\right)-E\left(P_{1}^{*}\right) \leq \alpha+\beta \tag{8}
\end{equation*}
$$

From (7) and (8) we get $\left|E\left(P_{1}-P_{1}^{*}\right)\right| \leq \alpha+\beta$ as claimed.

## B Proof of Theorem 3

(I follow here a proof, in French, of this Theorem in my PhD Thesis, 1991, Page 27).

Let $\phi$ be a (deterministic) algorithm which is used to test a function $f$ of $F_{n}$. ( $\phi$ can test any function $f$ from $I_{N} \rightarrow I_{N}$ ). $\phi$ can use $f$ at most $m$ times, that is to say that $\phi$ can ask for the values of some $f\left(C_{i}\right), C_{i} \in I_{N}, 1 \leq i \leq m$. (The value $C_{1}$ is chosen by $\phi$, then $\phi$ receive $f\left(C_{1}\right)$, then $\phi$ can choose any $C_{2} \neq C_{1}$, then $\phi$ receive $f\left(C_{2}\right)$ etc). (Here we have adaptive chosen plaintexts). (If $i \neq j$, $C_{i}$ is always different from $\left.C_{j}\right)$. After a finite but unbounded amount of time, $\phi$ gives an output of " 1 " or " 0 ". This output ( 1 or 0 ) is noted $\phi(f)$.

We will denote by $P_{1}^{*}$, the probability that $\phi$ gives the output 1 when $f$ is chosen randomly in $F_{n}$. Therefore

$$
P_{1}^{*}=\frac{\text { Number of functions } f \text { such that } \phi(f)=1}{\left|F_{N}\right|}
$$

where $\left|F_{N}\right|=2^{N \cdot 2^{N}}$.
We will denote by $P_{1}$, the probability that $\phi$ gives the output 1 when $\left(f_{1}, \ldots, f_{k}\right) \in_{R} K$ and $f=G\left(f_{1}, \ldots, f_{k}\right)$. Therefore

$$
P_{1}=\frac{\text { Number of }\left(f_{1}, \ldots, f_{k}\right) \in K \text { such that } \phi\left(G\left(f_{1}, \ldots, f_{k}\right)\right)=1}{|K|}
$$

We will prove:
("Main Lemma"): For all such algorithms $\phi$,

$$
\left|P_{1}-P_{1}^{*}\right| \leq \alpha+\beta
$$

Then Theorem 1 will be an immediate corollary of this "Main Lemma" since $A d v^{P R F}$ is the best $\left|P_{1}-P_{1}^{*}\right|$ that we can get with such $\phi$ algorithms.

## Proof of the "Main Lemma" <br> Evaluation of $P_{1}^{*}$

Let $f$ be a fixed function, and let $C_{1}, \ldots, C_{m}$ be the successive values that the program $\phi$ will ask for the values of $f$ (when $\phi$ tests the function $f$ ). We will note $\sigma_{1}=f\left(C_{1}\right), \ldots, \sigma_{m}=f\left(C_{m}\right) . \phi(f)$ depends only of the outputs $\sigma_{1}, \ldots, \sigma_{m}$. That is to say that if $f^{\prime}$ is another function of $F_{n}$ such that $\forall i, 1 \leq i \leq m$, $f^{\prime}\left(C_{i}\right)=\sigma_{i}$, then $\phi(f)=\phi\left(f^{\prime}\right)$. (Since for $i<m$, the choice of $C_{i+1}$ depends only of $\sigma_{1}, \ldots, \sigma_{i}$. Also the algorithm $\phi$ cannot distinguish $f$ from $f^{\prime}$, because $\phi$ will ask for $f$ and $f^{\prime}$ exactly the same inputs, and will obtain exactly the same outputs). Conversely, let $\sigma_{1}, \ldots, \sigma_{n}$ be $m$ elements of $I_{N}$. Let $C_{1}$ be the first value that $\phi$ choose to know $f\left(C_{1}\right), C_{2}$ the value that $\phi$ choose when $\phi$ has obtained the answer $\sigma_{1}$ for $f\left(C_{1}\right), \ldots$, and $C_{m}$ the $m^{t h}$ value that $\phi$ presents to $f$, when $\phi$ has obtained $\sigma_{1}, \ldots, \sigma_{m-1}$ for $f\left(C_{1}\right), \ldots, f\left(C_{m-1}\right)$. Let $\phi\left(\sigma_{1}, \ldots, \sigma_{m}\right)$ be the output of $\phi$ (0 or 1 ). Then

$$
P_{1}^{*}=\sum_{\substack{\sigma_{1}, \ldots, \sigma_{n} \\ \phi\left(\sigma_{1}, \ldots, \sigma_{m}\right)=1}} \frac{\text { Number of functions } f \text { such that } \forall i, 1 \leq i \leq m, f\left(C_{i}\right)=\sigma_{i}}{2^{N \cdot 2^{N}}}
$$

Since the $C_{i}$ are all distinct the number of functions $f$ such that $\forall i, 1 \leq i \leq$ $m, f\left(C_{i}\right)=\sigma_{i}$ is exactly $\left|F_{n}\right| / 2^{n m}$. Therefore

$$
P_{1}^{*}=\frac{\text { Number of outputs }\left(\sigma_{1}, \ldots, \sigma_{m}\right) \text { such that } \phi\left(\sigma_{1}, \ldots \sigma_{m}\right)=1}{2^{N m}}
$$

Let $\mathcal{N}$ be the number of outputs $\sigma_{1}, \ldots, \sigma_{m}$ such that $\phi\left(\sigma_{1}, \ldots \sigma_{m}\right)=1$. Then $P_{1}^{*}=\frac{\mathcal{N}}{2^{N m}}$.

## Evaluation of $\boldsymbol{P}_{\mathbf{1}}$

With the same notation $\sigma_{1}, \ldots, \sigma_{n}$, and $C_{1}, \ldots C_{m}$ :

$$
\begin{gather*}
P_{1}=\frac{1}{|K|} \sum_{\substack{\sigma_{1}, \ldots, \sigma_{n} \\
\phi\left(\sigma_{1}, \ldots \sigma_{m}\right)=1}}\left[\text { Number of }\left(f_{1}, \ldots, f_{k}\right) \in K\right. \text { such that } \\
\left.\forall i, 1 \leq i \leq m, G\left(f_{1}, \ldots, f_{k}\right)\left(C_{i}\right)=\sigma_{i}\right] \tag{3}
\end{gather*}
$$

Now (by definition of $\beta$ ) we have at most $\beta \cdot 2^{n m}$ sequences $\left(\sigma_{1}, \ldots, \sigma_{m}\right)$ such that $\left(\sigma_{1}, \ldots, \sigma_{m}\right) \notin E$. Therefore, we have at least $\mathcal{N}-\beta \cdot 2^{N m}$ sequences $\left(\sigma_{1}, \ldots, \sigma_{m}\right)$ such that $\phi\left(\sigma_{1}, \ldots \sigma_{m}\right)=1$ and $\left(\sigma_{1}, \ldots, \sigma_{m}\right) \in E$ (4). Therefore, from (1), (3) and (4), we have

$$
P_{1} \geq \frac{\left(\mathcal{N}-\beta \cdot 2^{N m}\right) \cdot \frac{|K|}{2^{N m}}(1-\alpha)}{|K|}
$$

Therefore

$$
\begin{gathered}
P_{1} \geq\left(\frac{\mathcal{N}}{2^{N m}}-\beta\right)(1-\alpha) \\
P_{1} \geq\left(P_{1}^{*}-\beta\right)(1-\alpha)
\end{gathered}
$$

Thus $P_{1} \geq P_{1}^{*}-\alpha-\beta$ (5), as claimed.
We now have to prove the inequality in the other side. For this, let $P_{0}^{*}$ be the probability that $\phi(f)=0$ when $f \in_{R} F_{N} . P_{0}^{\prime *}=1-P_{1}^{*}$. Similarly, let $P_{0}$ be the probability that $\phi(f)=0$ when $\left(f_{1}, \ldots, f_{k}\right) \in_{R} K$ and $f=G\left(f_{1}, \ldots, f_{k}\right) . P_{0}=$ $1-P_{1}$. We will have $P_{0} \geq P_{0}^{*}-\alpha-\beta$ (since the outputs 0 and 1 have symmetrical hypothesis. Or, alternatively since we can always consider an algorithm $\phi^{\prime}$ such that $\phi^{\prime}(f)=0 \Leftrightarrow \phi(f)=1$ and apply (5) to this algorithm $\left.\phi^{\prime}\right)$.

Therefore, $1-P_{1} \geq 1-P_{1}^{*}-\alpha-\beta$, i.e. $P_{1}^{*} \geq P_{1}-\alpha-\beta$ (6). Finally, from (5) and (6), we have: $\left|P_{1}-P_{1}^{*}\right| \leq \alpha+\beta$, as claimed.

