

# Elliptic nets

Katherine Stange, Harvard University

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# Elliptic divisibility sequences

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An integer sequence  $W$  is an *elliptic divisibility sequence* if for all positive integers  $m > n$ ,

$$W_{m+n}W_{m-n}W_1^2 = W_{m+1}W_{m-1}W_n^2 - W_{n+1}W_{n-1}W_m^2.$$

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- Example: 1, 3, 8, 21, 55, 144, 377, 987, 2584, 6765, ...
- Example: 1, 1, -3, 11, 38, 249, -2357, 8767, 496036, -3769372, -299154043, -12064147359, ...

# Divisibility and Integrality

If  $W_1, \dots, W_4$  are integer with  $W_1 = 1$ ,  $W_2 W_3 \neq 0$ , and  $W_2 | W_4$ , then the sequence ...



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3. if  $\gcd(W_3, W_4) = 1$ , it satisfies the **Strong Divisibility Property**

$$W_{\gcd(m,n)} = \gcd(W_m, W_n) .$$

# Somos sequences

A Somos- $k$  sequence is a sequence satisfying the recurrence

$$C_n C_{n+k} = \sum_{j=1}^{\lfloor k/2 \rfloor} C_{n-j} C_{n-(k-j)}.$$

But in this talk, we will mean more generally with coefficients allowed, so

$$C_n C_{n+k} = \sum_{j=1}^{\lfloor k/2 \rfloor} a_j C_{n-j} C_{n-(k-j)}.$$

- EDS are Somos-4, Somos-5, Somos-6, etc. (van der Poorten, Swart, 2004)

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$P = (0, 0)$	1
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$[4]P = \left( \frac{114}{11^2}, -\frac{267}{11^3} \right)$	11
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# Sequences from division polynomials

Consider a point  $P = (x, y)$  and its multiples on an elliptic curve  
 $E : y^2 = x^3 + Ax + B$ :

$$P, [2]P, [3]P, [4]P, \dots$$

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where

$$\Psi_1 = 1, \quad \Psi_2 = 2y,$$

$$\Psi_3 = 3x^4 + 6Ax^2 + 12Bx - A^2,$$

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If we evaluate at  $P$ , we get the *elliptic divisibility sequence* associated to  $E$  and  $P$ .

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In complex case, fix a lattice  $\Lambda \in \mathbb{C}$  corresponding to an elliptic curve  $E$ . For each  $n \in \mathbb{Z}$ , define a function  $\Omega_n$  on  $\mathbb{C}$  in the variable  $z$ :

$$\Omega_n(z; \Lambda) = \frac{\sigma(nz; \Lambda)}{\sigma(z; \Lambda)^{n^2}}$$



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## The question - upping the dimension

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We might dream of ...

$$[n]P + [m]Q \leftrightarrow W_{n,m}$$

Or even ...

$$[n]P + [m]Q + [t]R \leftrightarrow W_{n,m,t}$$

etc.

## History of this question

- Robbins forum discussions of 'denominators' (c. 2001): Noam Elkies, Michael Somos, James Propp.
- Graham Everest, Peter Rogers, Thomas Ward, Nelson Stephens considered when these denominators may be prime (2002).

# Definition of an elliptic net

## Definition (S)

Let  $R$  be an integral domain, and  $A$  a finite-rank free abelian group. An *elliptic net* is a map  $W : A \rightarrow R$  such that the following recurrence holds for all  $p, q, r, s \in A$ .

$$\begin{aligned} &W(p + q + s)W(p - q)W(r + s)W(r) \\ &\quad + W(q + r + s)W(q - r)W(p + s)W(p) \\ &\quad + W(r + p + s)W(r - p)W(q + s)W(q) = 0 \end{aligned}$$

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- Elliptic divisibility sequences are a special case ( $A = \mathbb{Z}$ )
- In this talk, we will mostly discuss rank 2:  $A = \mathbb{Z}^2$ .

## The octahedron recurrence

In the case of  $p = (l, m - 1, n)$ ,  $q = (1, 1, 0)$ ,  $r = (0, 1, 1)$ ,  $s = (0, -2, 0)$  for example, we obtain a recurrence of the form

$$\begin{aligned} aW(l + 1, m, n)W(l - 1, m, n) \\ + bW(l, m + 1, n)W(l, m - 1, n) \\ + cW(l, m, n + 1)W(l, m, n - 1) = 0 \end{aligned}$$

called the Octahedron Recurrence or Hirota Bilinear Equation. (Hirota (1981), subsequently many people, including David Speyer.)



# Laurentness

## Theorem (S)

*The terms of an elliptic net are generated by the recurrence relation from a finite set of initial terms. Furthermore, the terms are Laurent polynomials in a set of initial terms of size 4 for rank one, and size no larger than  $3^n - 1$  for rank  $n > 1$ .*

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## Proof.

A lot of induction. □

## Laurentness in rank one

In rank one, the terms are polynomials in initial conditions, with  $W(2)$  and  $W(1)$  possibly appearing to negative powers:

If  $a = W_1, b = W_2, c = W_3, d = W_4$ , then

$$W_5 = \frac{db^3 - ac^3}{a^3}, \quad W_6 = \frac{-a^4cd^2 - c^4b^2a + dcb^5}{ba^5}, \text{ etc.}$$

# Laurentness in rank two

## Theorem (S.)

Let  $W : \mathbb{Z}^2 \rightarrow R$  be an elliptic net. All terms are polys with  $\mathbb{Z}$ -coeffs in variables

$$\begin{aligned} &W(1, 1), W(1, 0), W(0, 1), W(1, 1)^{-1}, W(1, 0)^{-1}, W(0, 1)^{-1}, \\ &W(2, 1), W(1, 2), W(2, 0), W(0, 2), \\ &\frac{W(0, 2)W(2, 1)W(1, 0) - W(0, 1)W(2, 0)W(1, 2)}{W(0, 1)^3 W(2, 1) - W(1, 0)^3 W(1, 2)}. \end{aligned}$$

## Integer terms

In particular, if

- $W(1, 0) = W(0, 1) = W(1, 1) = 1$ ,
- the terms  $W(2, 0)$ ,  $W(0, 2)$ ,  $W(1, 2)$ ,  $W(2, 1)$  are integers and
- $W(2, 1) - W(1, 2)$  divides  $W(0, 2)W(2, 1) - W(2, 0)W(1, 2)$ ,

then all terms of the elliptic net are integers.

e.g.

$$W(2, 3) = W(0, 2) \left( \frac{W(0, 2)W(2, 1) - W(2, 0)W(1, 2)}{W(2, 1) - W(1, 2)} \right) - W(1, 2)^2 W(2, 1).$$

# Laurentness in higher rank

## Theorem

$$S_n = \{\mathbf{v} \in \mathbb{Z}^n : \max_{i=1,\dots,n} |v_i| = 1\},$$

$$S'_n = S_n \cap \{\mathbf{v} \in \mathbb{Z}^n : v_i = 0 \text{ for at least one } i\}.$$

*The terms of an elliptic net of rank  $n$  are Laurent polynomials in the following variables and coefficients:*

1. For  $n = 3$ :

*Variables:*  $\{W(\mathbf{v}) : \mathbf{v} \in S_3\}$ ;    *Coefficients:*  $\mathbb{Z}$

2. For  $n \geq 4$ :

*Variables:*  $\{W(\mathbf{v}) : \mathbf{v} \in S'_n\}$ ;    *Coefficients:*  $\mathbb{Z}[W(\mathbf{v}) : \mathbf{v} \in S_n \setminus S'_n]$

## Elliptic nets in their natural habitat

$$E : y^2 + y = x^3 + x^2 - 2x; P = (0, 0), Q = (1, 0)$$

$$\circ [3]Q \quad \circ [1]P + [3]Q \quad \circ [2]P + [3]Q$$

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$$\circ [1]Q \quad \circ [1]P + [1]Q \quad \circ [2]P + [1]Q$$

$$\circ \infty \quad \circ [1]P \quad \circ [2]P$$

## Elliptic nets in their natural habitat

$$E : y^2 + y = x^3 + x^2 - 2x; P = (0, 0), Q = (1, 0)$$

$$\circ \left(\frac{56}{25}, \frac{371}{125}\right) \quad \circ \left(-\frac{95}{64}, \frac{495}{512}\right) \quad \circ \left(\frac{328}{361}, -\frac{2800}{6859}\right)$$

$$\circ \left(\frac{6}{1}, -\frac{16}{1}\right) \quad \circ \left(\frac{1}{9}, -\frac{19}{27}\right) \quad \circ \left(\frac{39}{1}, \frac{246}{1}\right)$$

$$\circ \left(\frac{1}{1}, \frac{0}{1}\right) \quad \circ \left(-\frac{2}{1}, -\frac{1}{1}\right) \quad \circ \left(\frac{5}{4}, -\frac{13}{8}\right)$$

$$\circ \infty \quad \circ \left(\frac{0}{1}, \frac{0}{1}\right) \quad \circ \left(\frac{3}{1}, \frac{5}{1}\right)$$



## Elliptic nets in their natural habitat

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$$\circ \left( \frac{1}{12^2}, \frac{0}{13^3} \right) \quad \circ \left( -\frac{2}{12^2}, -\frac{1}{13^3} \right) \quad \circ \left( \frac{5}{2^2}, -\frac{13}{2^3} \right)$$

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$$E : y^2 + y = x^3 + x^2 - 2x; P = (0, 0), Q = (1, 0)$$

○ 5

○ 8

○ 19

○ 1

○ 3

○ 1

○ 1

○ 1

○ 2

○ 0

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○ 1

## Elliptic nets in their natural habitat

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○ - 5

○ + 8

○ - 19

○ + 1

○ + 3

○ - 1

○ + 1

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○  $+8$

○  $-19$

○  $+1$

○  $+3$

○  $-1$

○  $+1$

○  $+1$

○  $+2$

○  $+0$

○  $+1$

○  $+1$

An elliptic net!

## Curve + points give net

Let  $E$  be an elliptic curve defined over a field  $K$ . For all  $\mathbf{v} \in \mathbb{Z}^n$ , we define rational functions  $\Psi_{\mathbf{v}}$  on  $E^n$  which:

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Then for any fixed  $\mathbf{P} \in E(K)^n$ , the function  $W : \mathbb{Z}^n \rightarrow K$  defined by

$$W(\mathbf{v}) = \Psi_{\mathbf{v}}(\mathbf{P})$$

is an elliptic net.

# Make functions

We know the divisor we want:

$$\begin{aligned} &([v_1]P_1 + [v_2]P_2 = \mathcal{O}) - (v_1 v_2)(P_1 + P_2 = \mathcal{O}) \\ &\quad - (v_1^2 - v_1 v_2)(P_1 = \mathcal{O}) - (v_2^2 - v_1 v_2)(P_2 = \mathcal{O}) \end{aligned}$$

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 \end{aligned}$$

As before, over complexes this allows us to define polynomials:

$$\Omega_{u,v}(z, w; \Lambda) = \frac{\sigma(uz + vw; \Lambda)}{\sigma(z; \Lambda)^{u^2-uv} \sigma(z + w; \Lambda)^{uv} \sigma(w; \Lambda)^{v^2-uv}}.$$

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Can calculate more via the recurrence...

$$\begin{aligned} \Psi_{3,1} = & (x_2 - x_1)^{-3} (4x_1^6 - 12x_2x_1^5 + 9x_2^2x_1^4 + 4x_2^3x_1^3 \\ & - 4y_2^2x_1^3 + 8y_1^2x_1^3 - 6x_2^4x_1^2 + 6y_2^2x_2x_1^2 - 18y_1^2x_2x_1^2 \\ & + 12y_1^2x_2^2x_1 + x_2^6 - 2y_2^2x_2^3 - 2y_1^2x_2^3 + y_2^4 - 6y_1^2y_2^2 \\ & + 8y_1^3y_2 - 3y_1^4) . \end{aligned}$$

## Curve-net bijection

### Theorem (S.)

*There is a bijection of partially ordered sets:*

$$\left\{ \begin{array}{l} \text{elliptic net} \\ W : \mathbb{Z}^n \rightarrow K \\ \text{modulo scale} \\ \text{equivalence} \end{array} \right\} \leftrightarrow \left\{ \begin{array}{l} \text{cubic Weierstrass curve } C \text{ over } K \\ \text{together with } m \text{ points in } C(K) \\ \text{modulo change of variables} \\ x' = x + r, y' = y + sx + t \end{array} \right\}$$

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- $n = m$  and  $W(\mathbf{v}) = \Psi_{\mathbf{v}}(P_1, \dots, P_m, C)$
- explicit equations to go back and forth!
- singular cubics correspond to Lucas sequences or integers
- scale equivalence:  $W \sim W' \iff W(\mathbf{v}) = f(\mathbf{v})W'(\mathbf{v})$  for  $f : \mathbb{Z}^n \rightarrow K^*$  quadratic
- on left, remove nets with zeroes too close to the origin
- on right, remove cases with small torsion points or pairs which are equal or inverses



# Example over $\mathbb{Q}$

$$E : y^2 + y = x^3 + x^2 - 2x; P = (0, 0), Q = (1, 0)$$

	-5	8	-19		
	1	3	-1		
	1	1	2		
$Q \uparrow$	0	1	1		
$P \rightarrow$					

# Example over $\mathbb{Q}$

$$E : y^2 + y = x^3 + x^2 - 2x; P = (0, 0), Q = (1, 0)$$

	4335	5959	12016	-55287	23921	1587077
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	-31	53	-33	-350	493	6627
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# Fibonacci numbers

Consider the sequence of even-indexed Fibonacci numbers,

1, 3, 8, 21, 55, 144, 377, 987, 2584, 6765, 17711, ...

satisfying  $W(n+2) = 3W(n+1) - W(n)$ . Associated to:  
 $y^2 + 3xy + 3y = x^3 + 2x^2 + x$ ,  $P = (0, 0)$  (nodal).

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 points of the curve isomorphic with  $\bar{\mathbb{Q}}^*$ :

$$(x, y) \mapsto \frac{2y + (3 + \sqrt{5})(x + 1)}{2y + (3 - \sqrt{5})(x + 1)}.$$

That is to say,  $C_{ns}$  is a twisted form of  $\mathbb{G}_m$ .



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Unit group in  $\mathbb{Q}(\sqrt{5})$  is rank 1, so there's no interesting *rational*  
 rank two Fibonacci numbers.

## Rank two Fibonacci numbers

Take another point  $Q = (1, \sqrt{13} - 3)$  on this curve. The elliptic divisibility sequence associated to  $C$  and  $Q$  begins

$1, 2\sqrt{13}, 88, 576\sqrt{13}, 97280, 2523136\sqrt{13}, 1700790272, \dots$

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It's equivalent to the sequence sequence  $A_n = \sqrt{2}^{n^2-1} W_{E,P}(n)$  beginning

$$1, \frac{\sqrt{13}}{\sqrt{2}}, \frac{11}{2}, \frac{9\sqrt{13}}{2\sqrt{2}}, \frac{95}{4}, \frac{77\sqrt{13}}{4\sqrt{2}}, \frac{811}{8}, \frac{657\sqrt{13}}{8\sqrt{2}}, \frac{6919}{16}, \dots$$

satisfying  $A_{n+2} = \left(\frac{\sqrt{13}}{\sqrt{2}}\right) A_{n+1} - A_n$ .

# Rank two Fibonacci numbers

$$y^2 + 3xy + 3y = x^3 + 2x^2 + x, P = (0, 0), Q = (1, \sqrt{13} - 3)$$

$\begin{pmatrix} 2523136 \\ 0 \\ 0 \\ 97280 \\ 576 \\ 0 \\ 0 \\ 88 \\ 2 \\ 0 \\ 0 \\ 0 \\ 1 \\ 0 \\ 0 \\ -1 \\ -2 \\ 0 \\ 0 \\ -88 \end{pmatrix}$	$\begin{pmatrix} 624869376 \\ -2252980224 \\ 2016768 \\ -7270912 \\ 12864 \\ -46336 \\ 156 \\ -556 \\ 3 \\ -9 \\ 0 \\ 1 \\ 0 \\ 1 \\ 0 \\ 0 \\ 1 \\ -3 \\ -9 \\ -156 \\ -556 \end{pmatrix}$	$\begin{pmatrix} 307737706496 \\ -1109564080128 \\ -294087168 \\ 1060346368 \\ 512064 \\ -1846272 \\ -924 \\ 3332 \\ -29 \\ 105 \\ 3 \\ -10 \\ 0 \\ 3 \\ 3 \\ 10 \\ 29 \\ 105 \\ -924 \\ -3332 \end{pmatrix}$	$\begin{pmatrix} 145553031069696 \\ -524798916820992 \\ 35253070848 \\ -127106754560 \\ 742464 \\ -2676992 \\ -101448 \\ 365776 \\ -1278 \\ 4608 \\ -27 \\ 98 \\ 0 \\ 8 \\ 27 \\ 98 \\ 1278 \\ 4608 \\ 101448 \\ 365776 \end{pmatrix}$	$\begin{pmatrix} 48306063204990976 \\ -174169987801399296 \\ 3858417639936 \\ -13911722642944 \\ -6985271232 \\ 25185753600 \\ 12164268 \\ -43858892 \\ -38365 \\ 138327 \\ 237 \\ -854 \\ 0 \\ 21 \\ 237 \\ 854 \\ 38365 \\ 138327 \\ 12164268 \\ 43858892 \end{pmatrix}$
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Where  $\begin{pmatrix} a \\ b \end{pmatrix}$  means  $a\sqrt{13} + b$ .

## Example over $\mathbb{F}_5$

$$E : y^2 + y = x^3 + x^2 - 2x; P = (0, 0), Q = (1, 0)$$

	0	4	4	3	1	2	4
	4	4	4	4	1	3	0
	4	3	2	0	3	2	1
	0	3	1	4	4	4	4
	1	3	4	2	4	1	0
	1	1	2	0	2	4	1
↑ Q	0	1	1	2	1	3	4
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$Q \uparrow$	0	1	1	2	1	3	4
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- The polynomial  $\Psi_{\mathbf{v}}(\mathbf{P}) = 0$  if and only if  $\mathbf{v} \cdot \mathbf{P} = 0$ .

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	4	4	4	4	1	3	0
	4	3	2	0	3	2	1
	0	3	1	4	4	4	4
	1	3	4	2	4	1	0
	1	1	2	0	2	4	1
↑ Q	0	1	1	2	1	3	4
	P →						

- The polynomial  $\Psi_{\mathbf{v}}(\mathbf{P}) = 0$  if and only if  $\mathbf{v} \cdot \mathbf{P} = 0$ .
- These zeroes lie in a lattice: the *lattice of apparition* associated to prime (here, 5).



# Periodicity property with respect to lattice of apparition

	0	4	4	3	1	2	4
	4	4	4	4	1	3	0
	4	3	2	0	3	2	1
	0	3	1	4	4	4	4
	1	3	4	2	4	1	0
$\uparrow$	1	1	2	0	2	4	1
$Q$	0	1	1	2	1	3	4
	$P$	$\rightarrow$					

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	0	4	4	3	1	2	4
	4	4	4	4	1	3	0
	4	3	2	0	3	2	1
	0	3	1	4	4	4	4
	1	3	4	2	4	1	0
$\uparrow$	1	1	2	0	2	4	1
$Q$	0	1	1	2	1	3	4
	$P$	$\rightarrow$					

# Periodicity property with respect to lattice of apparition

	0	4	4	3	1	2	4
	4	4	4	4	1	3	0
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- There are such translation properties.

## Translation properties

Let  $\Gamma$  be the lattice of apparition for an elliptic net  $W$ . Define  $g : \Gamma \times \mathbb{Z}^n \rightarrow K^*$  by

$$g(\mathbf{r}, \mathbf{m}) = \frac{W(\mathbf{m} + \mathbf{r})}{W(\mathbf{m})}.$$

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**Example**

If  $n = 1$ ,  $W(r) = 0$ , then

$$g(kr, m) = a^{mk} b^{k^2},$$

for all  $k \in \mathbb{Z}$ .

## Elliptic curves and pairings

For any divisor  $(Q + S) - (S) \in \text{Pic}^0(E)$ , we obtain an extension

$$0 \rightarrow \mathbb{G}_m \rightarrow J_{Q,S} \rightarrow E \rightarrow 0$$

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and  $e_m : E[m] \times E[m] \rightarrow \mu_m$  defined by

$$e_m(P, Q) = \tau_m(P, Q)/\tau_m(Q, P)$$

is the Weil pairing (intersection pairing on homology of elliptic curve).

## Elliptic nets and pairings

### Theorem

Let  $Q_1, Q_2, Q_3$  be points on an elliptic curve  $E$  and let  $W$  be any elliptic net associated to  $E$  and points  $\mathbf{T} = (P_1, \dots, P_n)$  such that we can find  $\mathbf{q}_j \in \mathbb{Z}^n$  for which  $\mathbf{q}_j \cdot \mathbf{T} = Q_j$  on the curve. The Tate-Lichtenbaum pairing of  $Q_1 \in E[m]$  and  $Q_2 \in E$  is given by

$$\tau_m(Q_1, Q_2) = \frac{W(m\mathbf{q}_1 + \mathbf{q}_2 + \mathbf{q}_3)W(\mathbf{q}_3)}{W(m\mathbf{q}_1 + \mathbf{q}_3)W(\mathbf{q}_2 + \mathbf{q}_3)}$$

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(These formulæ are independent of  $\mathbf{q}_3$  and the choice of  $\mathbf{T}$ .)

# Periodicity and pairings

Reminder:

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Combining our results, we have

$$\tau_m(P, Q) = \frac{g(m\mathbf{p}, \mathbf{q} + \mathbf{s})}{g(m\mathbf{p}, \mathbf{s})},$$

and

$$e_m(P, Q) = \frac{g(m\mathbf{p}, \mathbf{q} + \mathbf{s})g(m\mathbf{q}, \mathbf{s})}{g(m\mathbf{p}, \mathbf{s})g(m\mathbf{q}, \mathbf{p} + \mathbf{s})}.$$



# Primitive Divisors in Elliptic Divisibility Sequences

We may define a **Primitive Divisor** of a term  $W_n$  to be a prime  $p$  such that  $p|W_n$  and  $p \nmid W_m$  for any  $0 < m < n$ . We then have

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*For every elliptic divisibility sequence there is a finite bound  $N$  such that for any  $n > N$ ,  $W_n$  has a primitive divisor.*

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There have since been many other results...

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**Geometrically, this asks:** What group orders can be obtained as images of reduction mod  $p$  of a subgroup  $\Gamma \subset E(K)$  as  $p$  ranges over primes?

# Applications to Cryptography: Pairing computation

- Can calculate the terms of the sequence with a double-and-add algorithm.
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Algorithm:	Miller's	Elliptic Net
type a	19.8439 ms	40.6252 ms
type f	238.4378 ms	239.5314 ms

*average time of a test suite of 100 randomly generated pairings in each of the two cases*

# Applications to Cryptography: ECDLP

## Problem

*Let  $E$  be an elliptic curve over a finite field  $K = \mathbb{F}_q$ . Suppose one is given points  $P, Q \in E(K)$  such that  $Q \in \langle P \rangle$ . Determine  $k$  such that  $Q = [k]P$ .*

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Joint work with Kristin Lauter and performed at Microsoft Research.

# EDS Discrete Log

## Problem (Width $s$ EDS Discrete Log)

*Given an elliptic divisibility sequence  $W$  and terms  $W(k)$ ,  $W(k + 1)$ ,  $\dots$ ,  $W(k + s - 1)$ , determine  $k$ .*



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*Determine  $W_{E,P}(k)$  for the value of  $0 < k < \text{ord}(P)$  such that  $Q = [k]P$ .*

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Determine  $W_{E,P}(k)$  for the value of  $0 < k < \text{ord}(P)$  such that  $Q = [k]P$ .

## Problem (EDS Residue)

Determine *the quadratic residuosity of*  $W_{E,P}(k)$  for the value of  $0 < k < \text{ord}(P)$  such that  $Q = [k]P$ .

# Equivalence of problems

## Theorem (S,L)

*Let  $E$  be an elliptic curve over a finite field  $K =_q$  of characteristic  $\neq 2$ . If any one of the following problems is solvable in probabilistic sub-exponential time, then all of them are:*

1. *ECDLP*
2. *EDS Association for non-perfectly periodic sequences*
3. *Width 3 EDS Discrete Log for perfectly periodic sequences*

*In addition, the previous problems are equivalent to the following one in the case that  $E(\mathbb{F}_q)$  is of odd order.*

4. *EDS Residue for non-perfectly periodic sequences*

(perfectly periodic: period equal to order of point aka rank of apparition)

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