

Adventures in Supersingularland: An Exploration of Supersingular Elliptic Curve Isogeny Graphs

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This is joint work with Catalina Camacho-Navarro, Kristin Lauter, Joelle Lim, Kristina Nelson, Travis Scholl, Jana Sotáková. [ACL⁺19]



Alice's Adventures in Numberland

by **Alice Silverberg**

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Overview

- 1 Introduction
- 2 Meet the Graphs
- 3 From \mathbb{F}_p to the Spine
- 4 Through the Looking Glass: Mirror Involution
- 5 Diameter
- 6 Conclusion

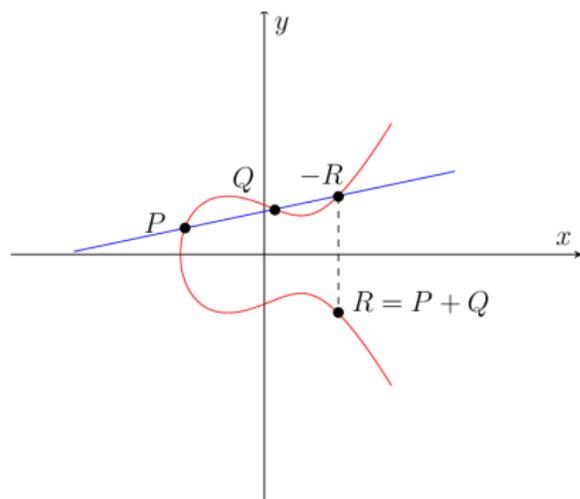
Elliptic Curves

Definition

An **elliptic curve** is a smooth, projective, algebraic curve of genus 1 with a fixed point, usually denoted \mathcal{O}_E .

$$E : ZY^2 = X^3 + aXZ^2 + bZ^3$$

$$E : y^2 = x^3 + Ax + B$$

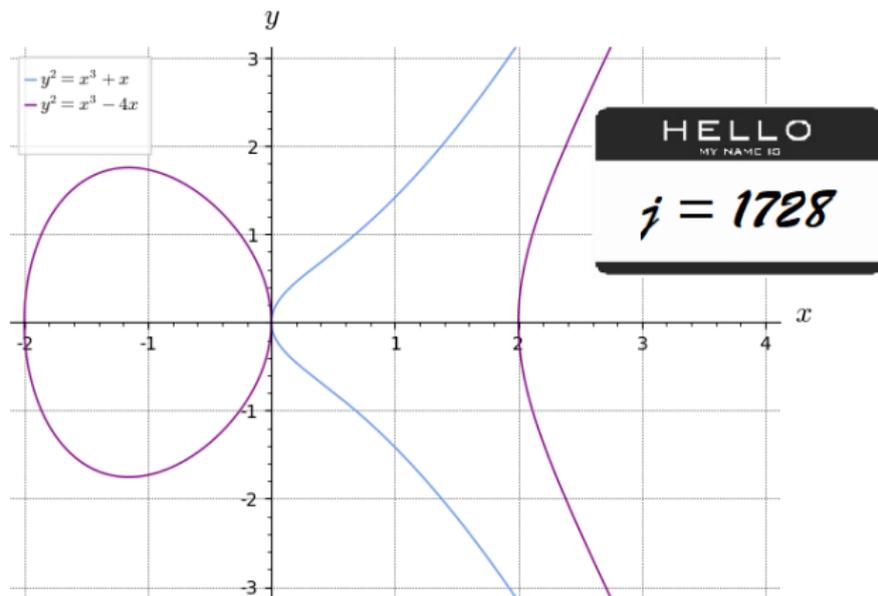


[Nas18]

j-Invariant

Definition

The ***j*-invariant** is a number which identifies an elliptic curve defined over a field K up to isomorphism over \overline{K} .



Definition ([Sil09])

Let E be an elliptic curve defined over a field K of characteristic $p < \infty$. E is **supersingular** iff one of the following equivalent conditions hold:

- the multiplication-by- p map $[p] : E \rightarrow E$ is purely inseparable and $j(E) \in \mathbb{F}_{p^2}$,
- $\text{End}_{\bar{K}}(E)$ is a maximal order in a quaternion algebra.

Theorem ([DG16])

For a supersingular elliptic curve E defined over \mathbb{F}_p , $\text{End}_{\mathbb{F}_p}(E)$ is an order in $\mathbb{Q}(\sqrt{-p})$ which contains $\mathbb{Z}[\sqrt{-p}]$.

$$\begin{array}{c} \mathcal{O}_{\mathbb{Q}(\sqrt{-p})} \\ | \\ \mathbb{Z}[\sqrt{-p}] \end{array}$$

$$\text{and } \mathcal{O}_{\mathbb{Q}(\sqrt{-p})} \cong \begin{cases} \mathbb{Z}[\sqrt{-p}] & \text{if } p \equiv 1 \pmod{4} \\ \mathbb{Z}\left[\frac{1+\sqrt{-p}}{2}\right] & \text{if } p \equiv 3 \pmod{4} \end{cases}$$

Isogenies

Definition

An **isogeny** $\phi : E_1 \rightarrow E_2$ is a morphism between elliptic curves such that $\phi(\mathcal{O}_{E_1}) = \mathcal{O}_{E_2}$.

Theorem (Corollary III.4.9 [Sil09])

The kernel of a nonzero isogeny is a finite group.

Theorem (Theorem III.4.10(c) [Sil09])

The degree of an isogeny is equal to the size of the kernel.

Theorem (Proposition III.4.12 [Sil09])

If E is an elliptic curve and Φ is a finite subgroup of E , then there are a unique elliptic curve E' and a separable isogeny ϕ such that

$$\phi : E \rightarrow E', \ker \phi = \Phi.$$

Theorem (Proposition III.4.12 [Sil09])

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Let's do a quick example.

$$E(\mathbb{F}_{11}) : y^2 = x^3 + x \xrightarrow{\phi} E'(\mathbb{F}_{11}) : y^2 = x^3 - 4x$$

$$[0 : 0 : 1] \quad [0 : 0 : 1]$$

$$\mathcal{O}_E = [0 : 1 : 0] \quad [0 : 1 : 0] = \mathcal{O}_{E'}$$

$$[5 : 3 : 1] \quad [2 : 0 : 1]$$

$$[9 : 10 : 1] \quad [3 : 2 : 1]$$

$$[5 : 8 : 1] \quad [3 : 9 : 1]$$

$$[9 : 1 : 1] \quad [4 : 2 : 1]$$

$$[7 : 3 : 1] \quad [4 : 9 : 1]$$

$$[8 : 6 : 1] \quad [6 : 4 : 1]$$

$$[7 : 8 : 1] \quad [6 : 7 : 1]$$

$$[8 : 5 : 1] \quad [9 : 0 : 1]$$

$$[10 : 3 : 1] \quad [10 : 5 : 1]$$

$$[10 : 8 : 1] \quad [10 : 6 : 1]$$

Cryptographic Motivation

WANT:

- Public Key: graph vertex; Private Key: ℓ -isogenous graph vertex.
- A graph that's easy to navigate,
- ...but too tangled to re-trace steps.

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Supersingular Isogeny Graphs have

- Vertices: $\overline{\mathbb{F}}_p$ -isomorphism classes of supersingular elliptic curves
- Edges: degree- ℓ isogenies (\Leftrightarrow subgroups of $E(\overline{\mathbb{F}}_p)$ of size ℓ)
- *With a little extra information, isogenies commute!

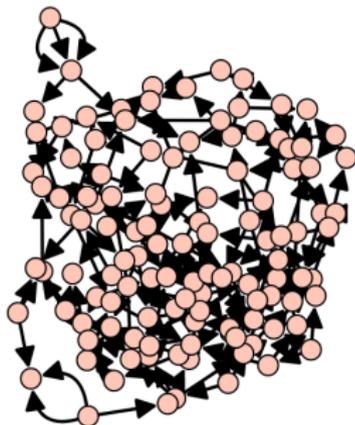
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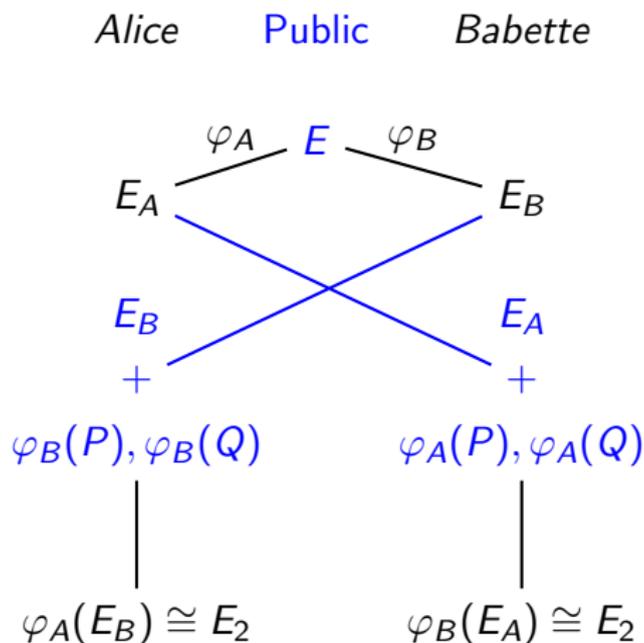
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$p = 1409$

Quick-and-Dirty Supersingular Isogeny Diffie-Hellman (SIKE)

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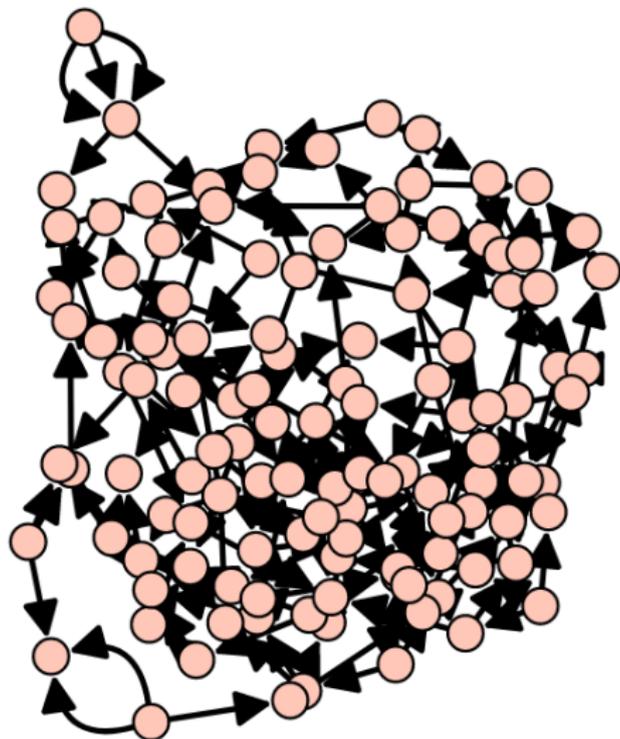


Hard Problems

- 1 Given E_1, E_2 , find an ℓ^n -isogeny between them.
- 2 Given $E, \varphi_A(E)$, and $\varphi_B(E)$, find $\varphi_A(\varphi_B(E)) \cong \varphi_B(\varphi_A(E))$.

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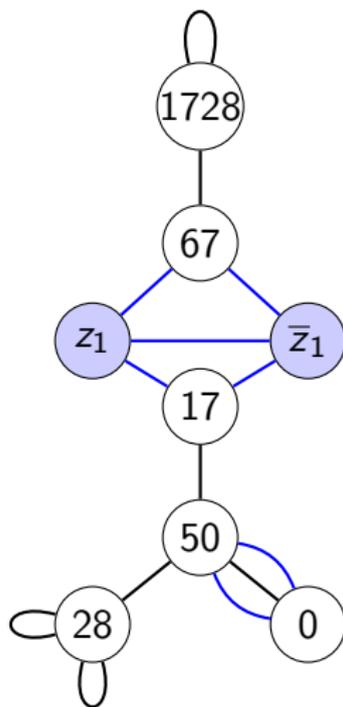


Three Graphs



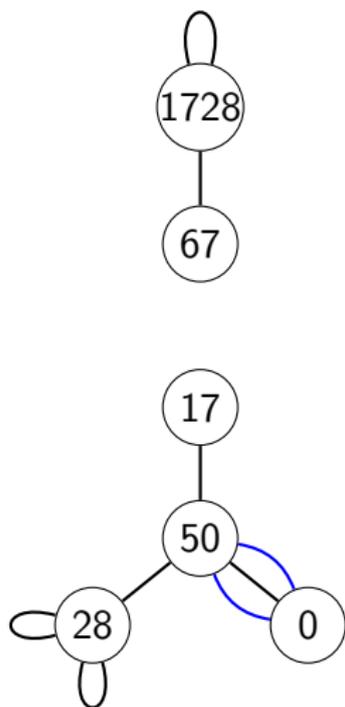
I: $\mathcal{G}_\ell(\overline{\mathbb{F}}_p)$: The full supersingular ℓ -isogeny graph

p : a fixed prime (BIG); ℓ : a fixed prime (small)



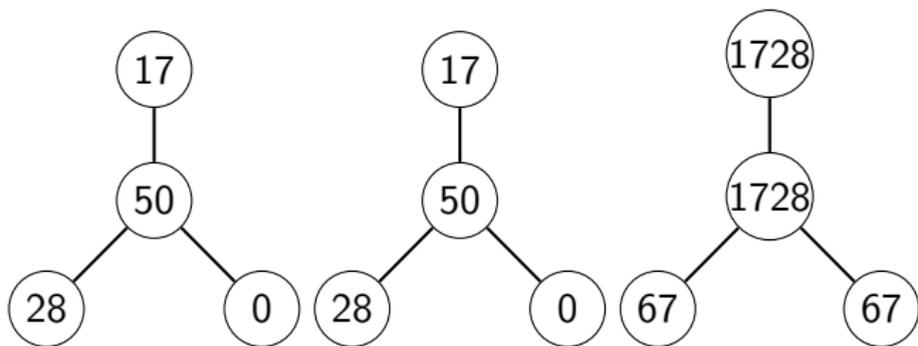
$$p = 83, \ell = 2; z_1 = 17i + 38, \bar{z}_1 = 66i + 38$$

II: The Spine \mathcal{S} : Subgraph of \mathbb{F}_p -vertices in $\mathcal{G}_\ell(\overline{\mathbb{F}_p})$



$$p = 83, \ell = 2$$

III: $\mathcal{G}_\ell(\mathbb{F}_p)$: The supersingular ℓ -isogeny graph, over \mathbb{F}_p



$$p = 83, \ell = 2$$

$$\mathcal{G}_\ell(\mathbb{F}_p) \not\subseteq \mathcal{S}!$$

- Vertices: Twists are separated and identified
- Edges: Field of definition of isogenies changes

The structure of $\mathcal{G}_\ell(\mathbb{F}_p)$ is well understood:

Volcanoes

p : a prime; E : supersingular elliptic curve over $\overline{\mathbb{F}}_p$

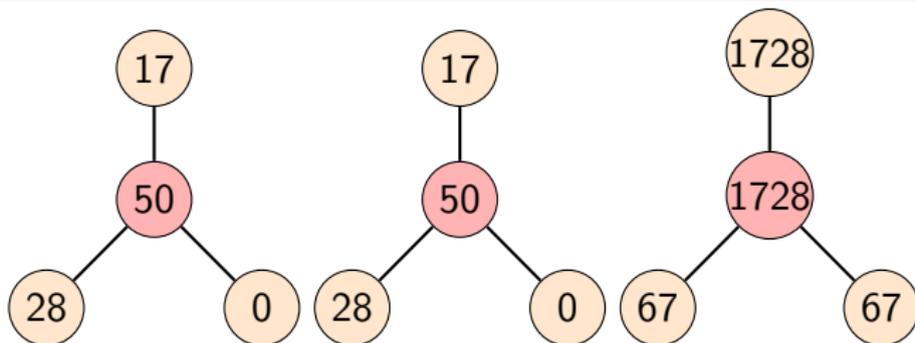
$$\text{End}_{\mathbb{F}_p}(E) \cong \begin{cases} \mathbb{Z}[\sqrt{-p}] \\ \mathbb{Z}\left[\frac{1+\sqrt{-p}}{2}\right] \end{cases}$$

If $p \equiv 1 \pmod{4}$, $\text{End}_{\mathbb{F}_p}(E) \cong \mathbb{Z}[\sqrt{-p}]$.

Definition

If $\text{End}_{\mathbb{F}_p}(E) \cong \mathbb{Z}\left[\frac{1+\sqrt{-p}}{2}\right]$, then E lies on the **surface** of the volcano..

If $\text{End}_{\mathbb{F}_p}(E) \cong \mathbb{Z}[\sqrt{-p}]$, then E lies on the **floor** of the volcano.

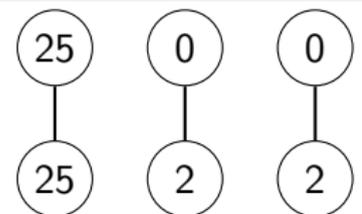


Structure of $\mathcal{G}_2(\mathbb{F}_p)$

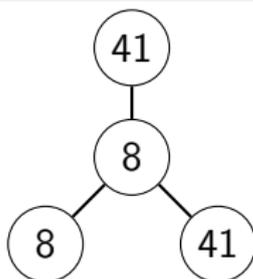
Well-studied by Delfs and Galbraith [DG16]. For $\ell = 2$:

Theorem (Theorem 2.7 [DG16])

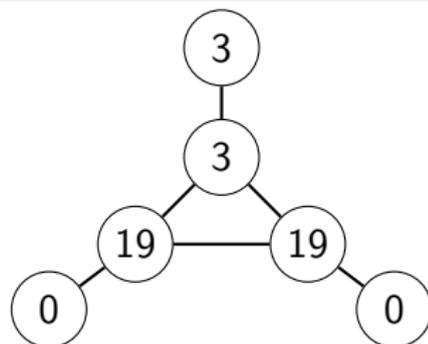
- $p \equiv 1 \pmod{4}$: Vertices paired together in isolated edges,
- $p \equiv 3 \pmod{8}$: Vertices form a volcano; surface is one vertex, connected to three vertices on the floor,
- $p \equiv 7 \pmod{8}$: Vertices form a volcano; each surface vertex is connected 1:1 with the floor.



$p = 29 \equiv 1 \pmod{4}$



$p = 43 \equiv 3 \pmod{8}$



$p = 23 \equiv 7 \pmod{8}$

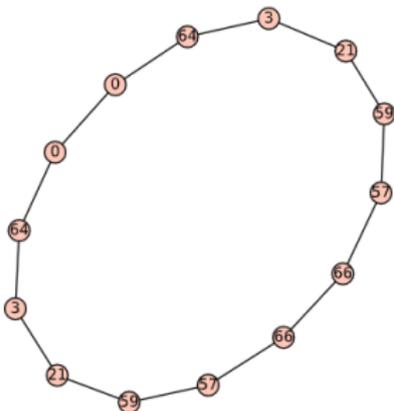
Structure of $\mathcal{G}_\ell(\mathbb{F}_p)$

For $\ell > 2$:

Theorem (Theorem 2.7 [DG16])

- $\left(\frac{-p}{\ell}\right) = 1$: *two horizontal ℓ -isogenies*
- $\left(\frac{-p}{\ell}\right) = -1$: *no ℓ -isogenies*

$p = 103, \ell = 3$:



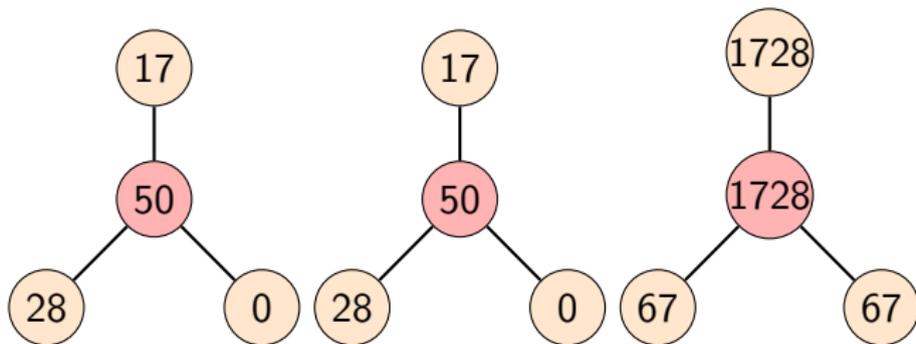
How does $\mathcal{G}_\ell(\mathbb{F}_p)$ change when we pass to $\overline{\mathbb{F}_p}$?



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Observations:

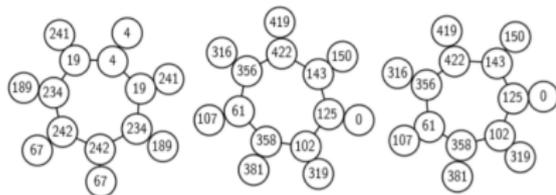
- (Corollary 3.9 [ACL⁺19]) Twists are either both on the surface or both on the floor, except for $j = 1728$.
 - For $j \neq 1728$, $\text{End}_{\mathbb{F}_p}(E) \cong \text{End}_{\mathbb{F}_p}(E^t)$
- When $j = 1728$ is supersingular, one twist is on the surface, the other on the floor. They are 2-isogenous.
- (Lemma 3.11 [ACL⁺19]) Edges don't collapse.
- (Corollary 3.12 [ACL⁺19]) Twists have the same neighbor sets.



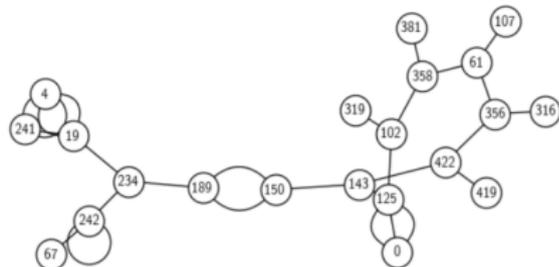
How does $\mathcal{G}_\ell(\mathbb{F}_p)$ change when we pass to $\overline{\mathbb{F}_p}$?

Definition (3.13 [ACL⁺19])

- If two distinct components of $\mathcal{G}_\ell(\mathbb{F}_p)$ have exactly the same set of vertices up to j -invariant, then they will **stack** over $\overline{\mathbb{F}_p}$.
- A component of $\mathcal{G}_\ell(\mathbb{F}_p)$ will **fold** if it contains both vertices corresponding to each j -invariant in its vertex set.
- Two distinct components of $\mathcal{G}_\ell(\mathbb{F}_p)$ will **attach with a new edge**.
- Two distinct components of $\mathcal{G}_\ell(\mathbb{F}_p)$ will **attach along a j -invariant** if one vertex of each share a j -invariant (only possible for $\ell > 2$).



(a) The $\mathcal{G}_2(\mathbb{F}_p)$ for $p = 431$

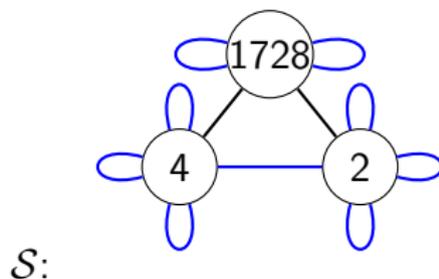
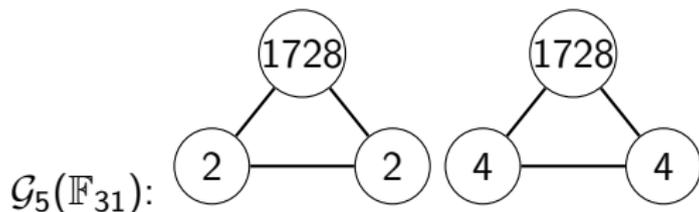


(b) The spine $\mathcal{S} \subset \mathcal{G}_2(\overline{\mathbb{F}_p})$ for $p = 431$.

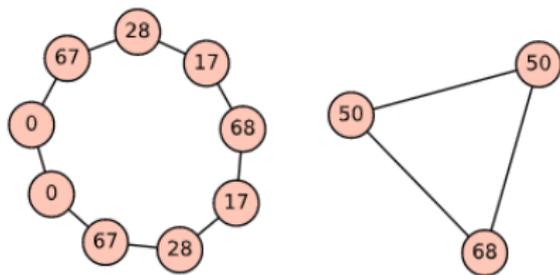
What actually happens for $\ell > 2$?

Theorem (Proposition 3.9 [ACL⁺19])

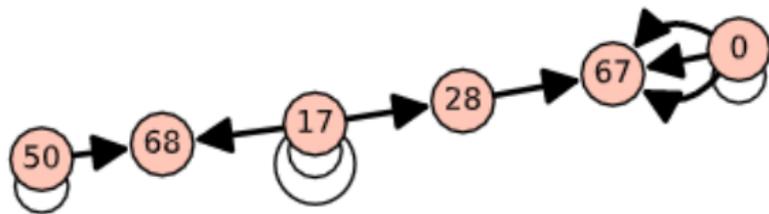
While passing from $\mathcal{G}_\ell(\mathbb{F}_p)$ to \mathcal{S} , the only possible events are stacking, folding and n attachments by a new edge and m attachments along a j -invariant with $m + 2n \leq 2\ell(2\ell - 1)$.



$$p = 83, \ell = 3$$



$\mathcal{G}_3(\mathbb{F}_{83})$:

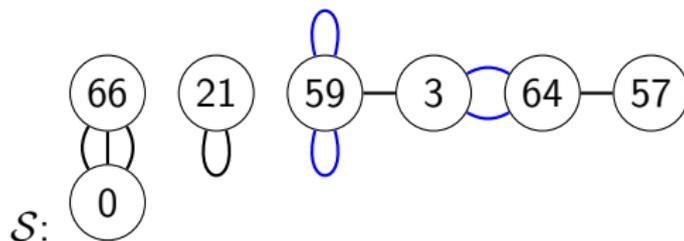
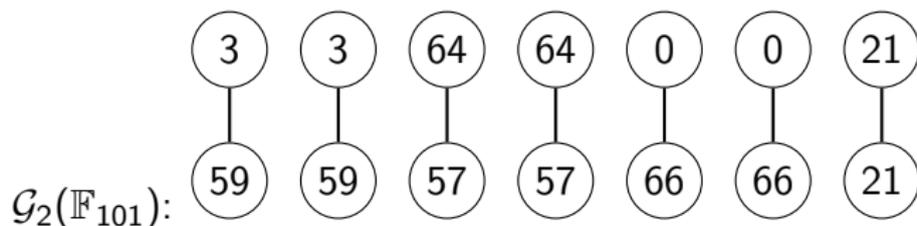


S :

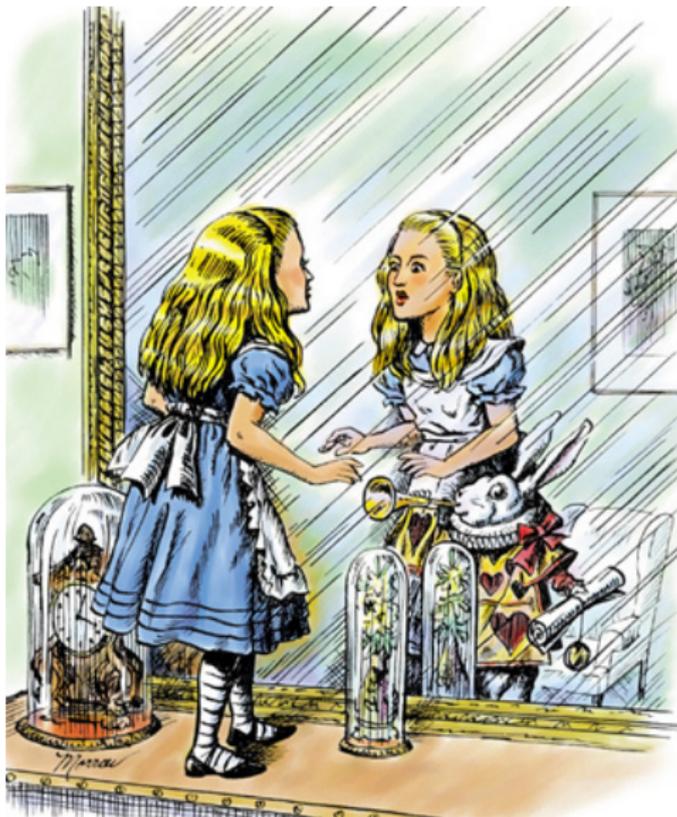
What actually happens for $\ell = 2$?

Theorem (Theorem 3.26 of [ACL⁺19])

Only stacking, folding or at most one attachment by a new edge are possible. In particular, no attachments by a j -invariant are possible.



Through the Looking Glass: Mirror Involution



Frobenius

p -power Frobenius π on \mathbb{F}_{p^2} :

$$\pi(a) = a^p$$

If $a \in \mathbb{F}_p$, then $a^p = a$.

Frobenius

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On elliptic curves:

$$\pi : E : Y^2Z = X^3 + aXZ^2 + bZ^3 \rightarrow E^{(p)} : Y^2Z = X^3 + a^pXZ^2 + b^pZ^3$$

$$[X : Y : Z] \mapsto [X^p : Y^p : Z^p]$$

$$j(E^{(p)}) = j(E)^p$$

The Frobenius will also apply to **paths** in $\mathcal{G}_\ell(\overline{\mathbb{F}_p})$:

$$\cdots \rightarrow j_1 \rightarrow j_2 \rightarrow j_3 \rightarrow \cdots$$

Apply π to the vertices and get:

$$\cdots \rightarrow j_1^p \rightarrow j_2^p \rightarrow j_3^p \rightarrow \cdots$$

We call j^p the **conjugate** of j .

Mirror Involution

Definition

If j is a supersingular j -invariant, so is its \mathbb{F}_{p^2} -conjugate j^p . If there is an ℓ -isogeny $\phi : E(j_1) \rightarrow E(j_2)$ then there exists an ℓ -isogeny $\phi' : E(j_1)^p \rightarrow E(j_2)^p$.

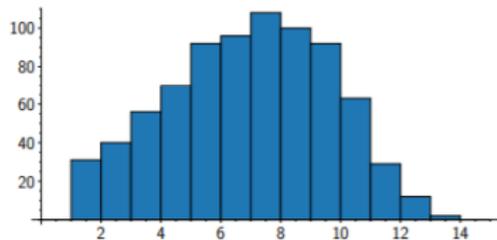
The p -power Frobenius map on \mathbb{F}_{p^2} gives the **mirror involution** on $\mathcal{G}_\ell(\overline{\mathbb{F}_p})$.

$$j_0 \rightarrow j_1 \rightarrow \cdots \rightarrow j_n \rightarrow \mathbf{j} \rightarrow j_n^p \rightarrow \cdots \rightarrow j_1^p \rightarrow j_0^p$$

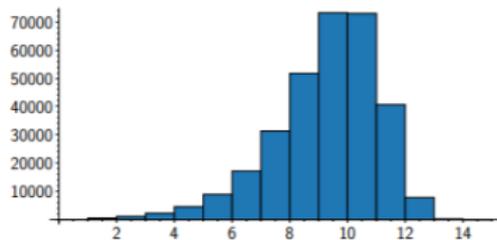
$$j_0 \rightarrow j_1 \rightarrow \cdots \rightarrow j_n \rightarrow j_n^p \rightarrow \cdots \rightarrow j_1^p \rightarrow j_0^p$$

How often are paths of the first type? Second type?

How far are conjugate j -invariants in $\mathcal{G}_2(\overline{\mathbb{F}}_p)$?

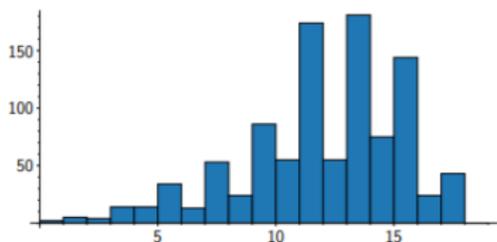


(a) Distances between conjugate pairs.

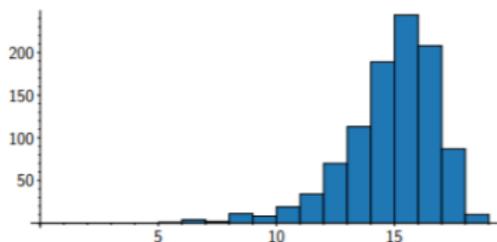


(b) Distances between arbitrary pairs.

Figure 4.1: Distances measured between conjugate pairs and arbitrary pairs of vertices not in \mathbb{F}_p for the prime $p = 19489$.



(a) Distances between conjugate pairs.



(b) Distances between arbitrary pairs.

Figure 4.2: Distances between 1000 randomly sampled pairs of arbitrary and conjugate vertices for the prime $p = 1000003$.

How often are conjugate j -invariants 2-isogenous?

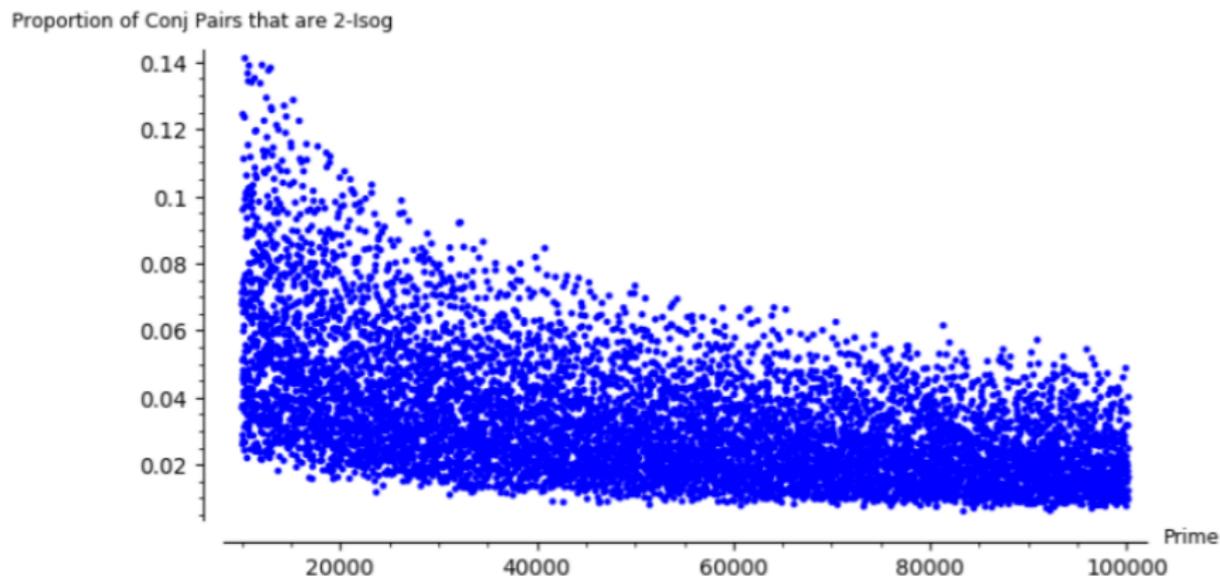


Figure 5.3: Proportion of 2-isogenous conjugate pairs in $\mathcal{G}_2(\overline{\mathbb{F}}_p)$ for $p > 10000$

	$p \equiv 1 \pmod{12}$	$p \equiv 5 \pmod{12}$
Total # of primes:	2079	2104
Mean:	0.043551	0.021969
Standard Deviation:	0.019815	0.010206
	$p \equiv 7 \pmod{12}$	$p \equiv 11 \pmod{12}$
Total # of primes:	2101	2094
Mean:	0.043375	0.022244
Standard Deviation:	0.020140	0.010512

Table 1: Proportions of 2-isogenous conjugates, $10007 \leq p \leq 100193$, sorted by $p \pmod{12}$

Diameter of $\mathcal{G}_2(\overline{\mathbb{F}}_p)$

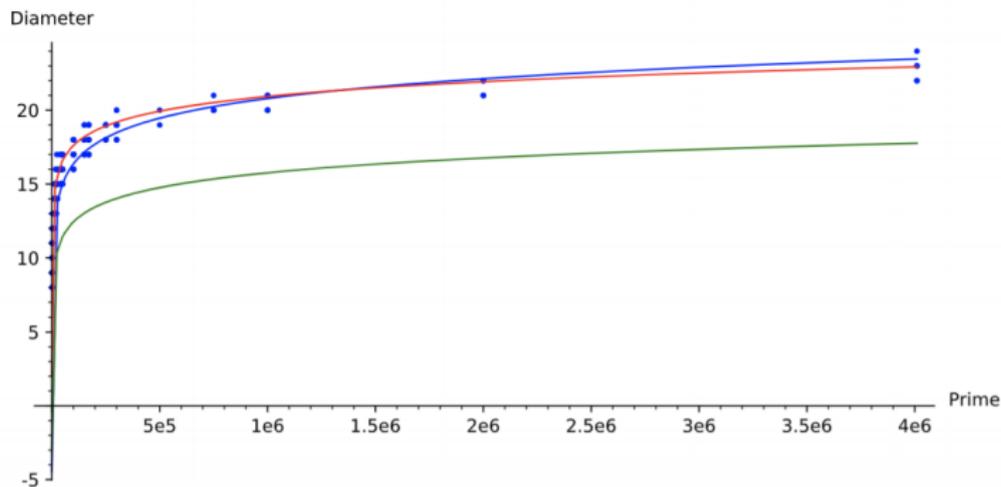


Figure 6.1: Diameters of 2-isogeny graph over $\overline{\mathbb{F}}_p$, with $y = \log_2(p/12) + \log_2(12) + 1$ (red) and $y = \frac{4}{3} \log_2(p/12) - 1$ (blue).

Isogeny graphs behave more like random Ramanujan graphs than LPS (Lubotzky-Phillips-Sarnak) graphs.

Trends Modulo 12

For $p \equiv 1, 7 \pmod{12}$:

- smaller 2-isogeny graph diameters
- larger number of spine components
- larger proportion of 2-isogenous conjugate j -invariants

For $p \equiv 5, 11 \pmod{12}$:

- larger 2-isogeny graph diameters
- smaller number of spine components
- smaller proportion of 2-isogenous conjugate j -invariants

Summary

- We understand completely how to pass from $\mathcal{G}_2(\mathbb{F}_p)$ into $\mathcal{G}_2(\overline{\mathbb{F}}_p)$.
- Mirror involution gives a new perspective on supersingular isogeny graph structure.
- In terms of diameter, isogeny graphs behave more like random Ramanujan graphs than LPS (Lubotzky-Pizer-Sarnak) graphs.

Thank you.





Sarah Arpin, Catalina Camacho-Navarro, Kristin Lauter, Joelle Lim, Kristina Nelson, Travis Scholl, and Jana Sotáková.

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Christos Nasikas.

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