Differential Properties of the HFE Cryptosystem

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Abstract. Multivariate Public Key Cryptography (MPKC) has been put forth as a possible post-quantum family of cryptographic schemes. These schemes lack provable security in the reduction theoretic sense, and so their security against yet undiscovered attacks remains uncertain. The effectiveness of differential attacks on various field-based systems has prompted the investigation of differential properties of multivariate schemes to determine the extent to which they are secure from differential adversaries. Due to its role as a basis for both encryption and signature schemes we contribute to this investigation focusing on the HFE cryptosystem. We derive the differential symmetric and invariant structure of the HFE central map and that of HFE^- and provide a collection of parameter sets which make these HFE systems provably secure against a differential symmetric or differential invariant attack.

1 Introduction and Outline

Along with the discovery of polytime quantum algorithms for factoring and computing discrete logarithms, see [1], came a rising interest in "quantum-resistant" cryptographic protocols. For the last two decades this interest has blossomed into a large international effort to develop post-quantum cryptography, a term which elicits visions of a post-apocalyptic world where quantum computing machines reign supreme. While progress in quantum computing indicates that such devices are not precluded by the laws of physics, it is not at all clear when we may see large-scale quantum computing devices becoming a cryptographic threat. Nevertheless, the potential and the uncertainty of the situation clearly establish the need for secure post-quantum options.

One of a few reasonable candidates for security in a quantum computing world is multivariate cryptography. We already rely heavily on the difficulty of inverting nonlinear systems of equations in symmetric cryptography, and we quite reasonably suspect that that security will remain in the quantum paradigm. Multivariate Public Key Cryptography (MPKC) has the added challenge of resisting quantum attack in the asymmetric setting.

While it is difficult to be assured of a cryptosystems's post-quantum security in light of the continual evolution of the relatively young field of quantum algorithms, it is reasonable to start by developing schemes which resist classical attack and for which there is no known significant weakness in the quantum realm. Furthermore, the establishment of security metrics provide insight which educate us about the possibilities for attacks and the correct strategies for the development of cryptosystems.

In this vein, some classification metrics are introduced in [2, 3] which can be utilized to rule out certain classes of attacks. While not reduction theoretic attacks, reducing the task of breaking the scheme to a known (or often suspected) hard problem, these metrics can be used to prove that certain classes of attacks fail or to illustrate specific computational challenges which an adversary must face to effect an attack.

Many attacks on multivariate public key cryptosystems can be viewed as differential attacks, in that they utilize some symmetric relation or some invariant property of the public polynomials. These attacks have proved effective in application to several cryptosystems. For instance, the attack on SFLASH, see [4], is an attack utilizing differential symmetry, the attack of Kipnis and Shamir [5] on the oil-and-vinegar scheme is actually an attack exploiting a differential invariant, even Patarin's initial attack on C^* [6] can be viewed as an exploitation of a trivial differential symmetry, see [3]. These attacks are evidence that the work in [2, 3] is worthy of continuation and further development.

This task leads us to an investigation of the HFE family of schemes, see [7], and a characterization of the differential properties of some variants. Results similar to those of [2, 3] will allow us to make conclusions about the differential security of HFE-derived schemes, and, in particular, provide some insight into the properties of some of its important variants such as HFE^- and $HFEv^-$, see [8] and [9].

To this end, we derive the differential symmetry and differential invariant structure of the central map of HFE. Specifically, we are able to bound the probability that an HFE or HFE^- primitive has a nontrivial differential structure and to provide parameter sets for which these schemes are provably secure against a restricted differential adversary. This result on the HFE and HFE^- primitives, in conjunction with degree of regularity results such as [10, 11] provide a strong argument for the security of the HFE^- and $HFEv^-$ signature schemes, though more work is required to verify that the differential structure is not weakened by the vinegar modifier for practical parameters.

We note explicitly that the provided proof of security against a differential adversary for HFE is not an endorsement of HFE, a scheme thoroughly broken in [12, 13]. The proof indicates that HFE cannot be broken by "differential means." The attack of [12] is a decidedly "rank" attack, referring to the fact that it relies heavily and necessarily on rank analysis. Furthermore, since rank methods have remained ineffective in breaking the general HFE^- and $HFEv^-$ schemes, the proofs provided for parameter sets of HFE^- schemes have greater significance.

The paper is organized as follows. First, we describe the notion of a differential adversary and discuss differential security. We then recall the HFE scheme from [7] and some of its history. In the following section, we examine linear differential symmetric relations for both the HFE and HFE^- schemes, deriving parameters to ensure the non-existence of such relations. We next review the notion of a differential invariant and a method of classifying differential invariants. We continue, analyzing the differential invariant structure of the HFE and HFE^- systems and providing parameters precluding the existence of a nontrivial differential invariant in the general case. Finally, we conclude, noting parameters which provide provable differential security.

2 The Differential Adversary

The discrete differential of a field map $f : \mathbb{F}_q^n \to \mathbb{F}_q^m$ is given by:

$$Df(y, x) = f(x + y) - f(x) - f(y) + f(0).$$

It is simply a normalized difference equation with variable interval. Several prominent cryptanalyses in the history of MPKC have utilized a symmetric relation of the discrete differential of the core map or subspaces which are left invariant under some action of the differential of the core map. Simple examples include the linearization equations attack of [7], which can be viewed as exploiting the relation $Df(f(x), f(x)) = 0$; the attack on balanced Oil-Vinegar, see [14, 5]; and the SFLASH attack of [4]. Along with rank attacks, differential attacks have made the greatest impact on MPKC among structural key recovery attacks.

For the purpose of progress in security analysis in MPKC, we propose a model for a differential adversary. This model strives to capture the behaviors employed in all differential attacks and will hopefully be improved with time.

We will say that a *restricted differential adversary* $\mathcal{A}$ is a probabilistic Turing machine with access to a public key P which computes either

1. an affine map L such that $DP(Ly, x) + DP(y, Lx) = \Lambda_L DP(y, x)$, or
2. a pair of subspaces V and W with $dim(V) + dim(W) \geq n$ the number of variables, such that $DP(y, x) = 0$ for all $x \in V$ and $y \in W$,

and uses the solution to derive an equivalent private key.

An *unrestricted differential adversary* $\mathcal{A}$ is a probabilistic Turing machine with access to a public key P which computes either

1. a subspace $Z \subseteq \mathbb{F}_q^m$ of dimension at least two where m is the number of public equations and an affine map L such that $A(Ly, x) + A(y, Lx) = \Lambda_L A(y, x)$ for all $A = \sum_{i=0}^{m-1} z_i DP_i$ where $(z_0, z_1, \ldots, z_{m-1}) \in Z$, i.e. $A \in Span_Z(DP_i)$, or
2. a subspace $Z \subseteq \mathbb{F}_q^m$ of dimension at least two and a pair of subspaces V and W with $dim(V) + dim(W) \geq n$ the number of variables, such that $A(y, x) = 0$ for all $x \in V$, $y \in W$, and $A \in Span_Z(DP_i)$,

and uses the solution to derive an equivalent private key.

We note here a few things. Item number two in the definition of the unrestricted differential adversary has no meaning if the subspace Z is one dimensional. The significance of the subspace Z is that it allows the unrestricted differential adversary to target subspaces of the span of the public polynomials which were constructed in different ways, having different differential properties, see [15] for a particular example of such an attack. A proof of security against an unrestricted differential adversary is very challenging, however there is little interest in the distinction between an unrestricted differential adversary and a restricted differential adversary if the private polynomials of a scheme were not constructed with different methods, since trivial structure for proper subspaces Z is a generic property.

In the case of the restricted differential adversary it specifically suffices to prove that a core map f has no such L and no such (V, W) to guarantee that the restricted differential adversary's advantage for the cryptosystem with primitive f is zero. Item 1 of the restricted differential adversary above is discussed in more detail in Section 5 and item 2 in Section 6.

3 Useful Background Algebraic Results

For completeness, we present a collection of useful propositions and definitions which make the later proofs more streamlined.

Proposition 1. *If A, B are two $m \times n$ matrices, then $rank(A) = rank(B)$ if and only if there exist nonsingular matrices C, D, such that $A = CBD$.*

Proof. Let A be an $m \times n$ matrix of rank r. With row operations $(P, m \times m)$ we can get A into row echelon form, PA. Then we can use column operations $(Q, n \times n)$ to "zero-out" the remaining nonleading elements and permute the leading 1's to the first r columns. Thus PAQ is the $m \times n$ matrix with the $r \times r$ identity matrix in the upper-left region, and zeros everywhere else. Denote this matrix as I'. Thus $PAQ = I'$. We can also do this with B, so that $P'BQ' = I' = PAQ$. Thus $A = (P^{-1}P')B(Q'Q^{-1})$, with $P^{-1}P'$ and $Q'Q^{-1}$ nonsingular.

From this point forward we fix a finite field $\mathbb{F}_q$ and a finite extension $\mathbb{K}$ of degree n.

Definition 1. *We define the* minimal polynomial *of a subspace $V \subseteq \mathbb{K}$ as*

$$\mathcal{M}_V(x) = \prod_{v \in V} (x - v)$$

The term "minimal polynomial" is used since this is the polynomial of minimal degree of which every element of V is a root. We note that the equation $\mathcal{M}_V(x) = 0$ is an $\mathbb{F}_q$-linear equation.

Suppose that V has $\mathbb{F}_q$-dimension d, so that $|V| = q^d$. Then $\mathcal{M}_V(x)$ has degree q^d and must have the form

$$x^{q^d} + b_{d-1}x^{q^{d-1}} + \cdots + b_2 x^{q^2} + b_1 x^q + b_0 x \quad b_i \in \mathbb{K} \tag{1}$$

Proposition 2. *Let $T : \mathbb{K} \to \mathbb{K}$ be an $\mathbb{F}_q$-linear map. Let $\pi : \mathbb{K} \to \mathbb{K}$ be defined by $\pi x = \mathcal{M}_{ker(T)}(x)$. There exists a nonsingular $\mathbb{F}_q$-linear map $\tilde{T} : \mathbb{K} \to \mathbb{K}$ such that $Tx = \tilde{T}\pi x$.*

Proof. Clearly, π is an $\mathbb{F}_q$-linear map. Also clear is the fact that $ker(\pi) = ker(T)$. Since π and T are additive homomorphisms, each is constant on cosets of the kernel. Therefore we may define $\tilde{T}x = T\pi^{-1}(x)$ where $\pi^{-1}(x)$ is the preimage of x (a coset of the common kernel) under π. Evidently, $\tilde{T}$ is well-defined. Finally, $\tilde{T}\pi(x) = T\pi^{-1}(\pi x) = T(x + ker(T)) = Tx$.

In addition, we can characterize all functions from V to $\mathbb{K}$ (analogous to the coordinate ring $\overline{\mathbb{K}}[x]/\langle \mathcal{M}_V(x) \rangle$):

Proposition 3. *Let $\mathcal{F}_V$ be the ring of all functions from the $\mathbb{F}_q$-subspace V of $\mathbb{K}$ to $\mathbb{K}$. Then $\mathcal{F}_V$ is isomorphic to $\mathbb{K}[x]/\langle \mathcal{M}_V(x) \rangle$.*

Proof. The ring of all functions from $\mathbb{K}$ to itself is $\mathbb{K}[x]/\left\langle x^{q^n} - x \right\rangle$. Suppose that $f, g \in \mathbb{K}[x]/\left\langle x^{q^n} - x \right\rangle$ are identical on V. Then for all $v \in V$, v is a root of $(f - g)(x)$. Thus $(x - v)$ is a linear factor of $(f - g)(x)$ for all $v \in V$. Thus $\mathcal{M}_V(x) | (f - g)(x)$. Consequently, $\langle \mathcal{M}_V(x) \rangle$ is the ideal of functions which send V to zero. Thus $\mathbb{K}[x]/\left\langle x^{q^n} - x, \mathcal{M}_V(x) \right\rangle$ is the ring of nontrivial functions from V to $\mathbb{K}$. Since $\mathcal{M}_V(x)$ splits in $\mathbb{K}$, $\mathcal{M}_V(x) | x^{q^n} - x$. To see that all functions from V to $\mathbb{K}$ are polynomials note that there are $(q^n)^{q^d}$ functions from V (of $\mathbb{F}_q$-dimension d) to $\mathbb{K}$, and $|\mathbb{K}[x]/\langle \mathcal{M}_V(x) \rangle| = (q^n)^{q^d}$.

4 *HFE*

The Hidden Field Equations (HFE) scheme was first presented by Patarin in [7] as a method of avoiding his linearization equations attack on the C^* scheme of Matsumoto and Imai, see [6] and [16]. The basic idea of the system is to use the butterfly construction to hide an easily invertible polynomial over an extension field.

More specifically, let $\mathbb{F}_q$ be a finite field and let $\mathbb{K}$ be a degree n extension of $\mathbb{F}_q$. Given an easily invertible "quadratic" map $f : \mathbb{K} \to \mathbb{K}$, quadratic in the sense that f is a sum of products of pairs of $\mathbb{F}_q$-linear functions of x, one constructs a system of quadratic formulae over $\mathbb{F}_q$ by composing two $\mathbb{F}_q$-affine transformations $T, U : \mathbb{K} \to \mathbb{K}$ thusly, $P = T \circ f \circ U$, and then expressing the composition over the base field, $\mathbb{F}_q$. Explicitly any such "core" map f has the form:

$$f(x) = \sum_{\substack{i \leq j \\ q^i + q^j < D}} \alpha_{i,j} x^{q^i + q^j} + \sum_{\substack{i \\ q^i < D}} \beta_i x^{q^i} + \gamma,$$

with the degree bound D established to allow for easy inversion.

To encrypt given the public key $P(x)$, one simply evaluates every public polynomial at the plaintext vector $x \in \mathbb{F}_q^n \approx \mathbb{K}$. Decryption is accomplished by inverting each of the three private components individually. The most interesting

inversion is that of f, which is inverted via a polynomial system solver such as the Berlekamp algorithm.

In [7], Patarin presented a couple of HFE challenges to be used as benchmarks for progress in cryptanalyzing HFE and HFE^-. HFE challenge 1 was broken in 2003, see [17], via an algebraic attack which allows the direct inversion of the system of equations. This attack was specialized in the sense that it took advantage of the choices of the coefficients of f as well as the characteristic of $\mathbb{F}_q$.

In 2011, HFE was broken for all characteristics altogether in [12], in a vast improvement of the Kipnis-Shamir attack of [18]. The attack breaks the original HFE for all practical parameters as well as several variants, including projected HFE and Multi-HFE, by what amounts to a sophisticated rank analysis of the central map via the public polynomials. Notably, the attack can *not* break HFE^- or $HFEv^-$.

5 Linear Differential Symmetry

5.1 Symmetry for HFE

In [4], the SFLASH signature scheme was broken by exploiting a symmetric relation of the differential of the public key. This relation was inherited from the core map of the scheme. Specifically, a linear differential symmetry is an equation in which linear maps are applied to the differential in such a way that the equation is linear in the unknown coefficients of the linear maps. We can always express the symmetry in the following form:

$$Df(My, x) + Df(y, Mx) = \Lambda_M Df(y, x), \tag{2}$$

where M and Λ_M are linear maps. To evaluate the potential for a differential symmetric attack on HFE, we consider conditions for the existence of a linear differential symmetry on the core map f of an HFE scheme.

Consider the differential of the core map:

$$Df(y, x) = \sum_{\substack{i \leq j \\ q^i + q^j < D}} \alpha_{i,j} (y^{q^i} x^{q^j} + y^{q^j} x^{q^i}). \tag{3}$$

Df is a $\mathbb{K}$-bilinear form. We choose a convenient representation for $\mathbb{K}$:

$$x \mapsto \begin{bmatrix} x \\ x^q \\ \vdots \\ x^{q^{n-1}} \end{bmatrix}.$$

Under this representation we can express Df as the $n \times n$ symmetric matrix with (i, j)th and (j, i)th entries $\alpha_{i,j}$ for $i \neq j$ and (i, i)th entry $2\alpha_{i,i}$ (which may be zero depending on the characteristic of $\mathbb{K}$).

Since any linear map $M : \mathbb{K} \to \mathbb{K}$ can be written $Mx = \sum_{i=0}^{n-1} m_i x^{q^i}$, under our representation M can be expressed:

$$M = \begin{bmatrix} m_0 & m_1 & \dots & m_{n-1} \\ m_{n-1}^q & m_0^q & \dots & m_{n-2}^q \\ \vdots & \vdots & \ddots & \vdots \\ m_1^{q^{n-1}} & m_2^{q^{n-1}} & \dots & m_0^{q^{n-1}} \end{bmatrix}.$$

In this representation, we have the formula

$$Df(My, x) + Df(y, Mx) = y(M^T Df + DfM)x. \tag{4}$$

Consider the action of Λ_M on Df. $\Lambda_M Df(y,x) = \sum_{k=0}^{n-1} \lambda_k Df(y,x)^{q^k}$. Notice specifically that in our representation the matrix for Df^{q^k} is the same as the matrix representing Df shifted to the right and down k units with all entries raised to the q^kth power. This shift is due to the fact that

$$Df(y,x)^{q^k} = \sum_{\substack{i \le j \\ q^i + q^j < D}} \alpha_{i,j}^{q^k} (y^{q^{i+k}} x^{q^{j+k}} + y^{q^{j+k}} x^{q^{i+k}}).$$

Specifically, the (i,j)th entry of Df^{q^k} is $\alpha_{i-k,j-k}^{q^k}$ if $i \neq j$, and (i,i)th entry $(2\alpha_{i-k,i-k})^{q^k} = 2\alpha_{i-k,i-k}^{q^k}$ (0 in characteristic two).

Thus the possibility of a differential symmetry can be deduced simply by setting the matrix $M^T Df + DfM$ equal to the matrix $\Lambda_M Df$. With certain constraints it is easy to deduce whether there exists a solution.

Theorem 1 *Let $f(x)$ be an HFE polynomial (in particular f is not a monomial function). Suppose that f has the following properties:*

1. *no power of q is repeated among the exponents of f, and*
2. *the difference of the powers of q in each exponent is unique.*

Then f has no nontrivial differential symmetry.

Proof. First consider computing DfM. From the condition on the monomials of f, Df has at most a single nonzero entry in any row or column. Therefore each row of DfM is a multiple of a row in M. In particular, if $\alpha_{i,j} x^{q^i + q^j}$ is a monomial of f, then the ith row of DfM is

$$\left[\alpha_{i,j} m_{-j}^{q^j} \; \alpha_{i,j} m_{1-j}^{q^j} \; \dots \; \alpha_{i,j} m_{-1-j}^{q^j}\right],$$

and the jth row is

$$\left[\alpha_{i,j} m_{-i}^{q^i} \; \alpha_{i,j} m_{1-i}^{q^i} \; \dots \; \alpha_{i,j} m_{-1-i}^{q^i}\right].$$

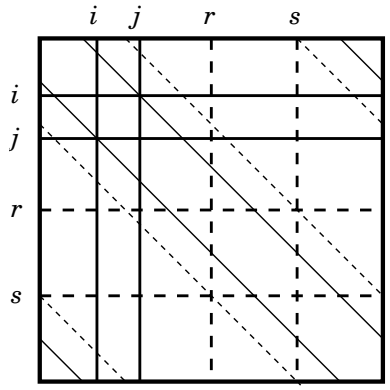

Fig. 1. Graphical representation of the equation $M^T Df + DfM = \Lambda_M Df$ for the HFE polynomial $f(x) = \alpha_{i,j}x^{q^i+q^j} + \alpha_{r,s}x^{q^r+q^s}$. Horizontal and vertical lines represent nonzero entries in $M^T Df + DfM$ while diagonal lines represent nonzero entries in $\Lambda_M Df$. Solid lines correspond to the (i, j) monomial while dotted lines correspond to the (r, s) monomial.

Consider the ith row of $M^T Df + DfM$. For all k not occurring as a power of q in f, the (i, k)th entry is $\alpha_{i,j}m_{k-j}^{q^j}$. Consider the (i, j)th entry of $M^T Df + DfM$. This quantity is the sum of the (i, j)th entry of DfM and the (j, i)th entry, specifically $\alpha_{i,j}(m_0^{q^i} + m_0^{q^j})$. Let $\alpha_{r,s}x^{q^r+q^s}$ be another monomial of f. Then the (i, r)th entry of $M^T Df + DfM$ is $\alpha_{i,j}m_{r-j}^{q^j} + \alpha_{r,s}m_{i-s}^{q^s}$, and the (i, s)th entry is $\alpha_{i,j}m_{s-j}^{q^j} + \alpha_{r,s}m_{i-r}^{q^r}$.

In $\Lambda_M Df$, for all $\alpha_{i,j}x^{q^i+q^j}$ a monomial in f, the $(i + k, j + k)$th entry is equal to the $(j + k, i + k)$th entry and takes the value $\alpha_{i,j}^{q^k}\lambda_k$ while all other entries are zero.

Therefore consider the elements in the ith row of the equation $M^T Df + DfM = \Lambda_M Df$. For every monomial $\alpha_{r,s}x^{q^r+q^s}$ in f, we have that the $s-r+i$th element and the $r - s + i$th element of row i in $\Lambda_M Df$ are nonzero. All other entries of that row are zero. Therefore, for all k not occurring as a power of q in f or as a difference of the powers of q in an exponent of a monomial in f plus i, $m_{k-j} = 0$. Given the condition that the differences of powers of q in the exponents are unique, and the equations $m_{k-t} = 0$ for all other t occurring as powers of q, we obtain $m_i = 0$ for all $i \neq 0$. Therefore M is a multiplication map. But as proven in Theorem 2 in [19], if $m_0 \notin \mathbb{F}_q$ this implies that the polynomial is a C^* monomial, a contradiction. Thus M is simply multiplying by a scalar which induces a symmetry for every map $g : \mathbb{K} \to \mathbb{K}$. Thus f has no nontrivial differential symmetry.

5.2 Symmetry for HFE^-

We can extend the result of the previous section to reveal the differential symmetric structure of HFE^-. The specific difference in the proof is merely placing the operator π, a projection on to a subspace, in (4).

$$\pi\left[M^T Df + DfM\right] = \Lambda_M\left[Df\right]. \tag{5}$$

We handle the general case of a codimension r projection explicitly.

Theorem 2 *Let $\mathbb{K}$ be a prime extension of $\mathbb{F}_q$ and let $\pi : \mathbb{K} \to \mathbb{K}$ be a codimension r projection. Let $f : \mathbb{K} \to \mathbb{K}$ be a nontrivial HFE polynomial with degree bound $D < q^{n/2}$, let P_f be the multiset of powers of q occurring in the exponents of f, and let S_f be the multiset of differences of the powers of q in the exponent of each monomial summand of f. Suppose that f has the following properties:*

1. *P_f is a set,*
2. *S_f is a set, and*
3. *for all $i \in P_f$ the Lee distance between $(i + S_f) \setminus P_f$ and P_f is at least $r + 1$.*

Then if $D(\pi \circ f)(My, x) + D(\pi \circ f)(y, Mx) = \Lambda_M Df(y, x)$, then $Mx = m_0 x$ for some $m_0 \in \mathbb{F}_q$. Thus $\pi \circ f$ has no nontrivial differential symmetry.

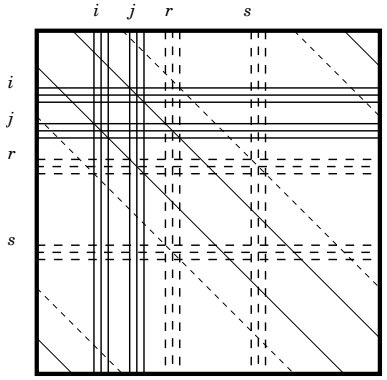

Fig. 2. Graphical representation of the equation $\pi\left[M^T Df + DfM\right] = \Lambda_M Df$ for the HFE polynomial $f(x) = \alpha_{i,j} x^{q^i+q^j} + \alpha_{r,s} x^{q^r+q^s}$, where $\pi x = ax + bx^q + x^{q^2}$. Horizontal and vertical lines represent nonzero entries in $\pi\left[M^T Df + DfM\right]$ while diagonal lines represent nonzero entries in $\Lambda_M Df$. Solid lines correspond to the (i, j) monomial while dotted lines correspond to the (r, s) monomial.

Proof. Due to the effect of T and by Proposition 2, we may without loss of generality assume that $\pi x = \sum_{b=0}^{r} a_b x^{q^b}$ with $a_r = 1$. Therefore, the matrix form of $\pi\left[M^T Df + DfM\right]$ is easily derived from the matrix form of $M^T Df + DfM$.

The action of raising to the power of q results in each element of the matrix raised to the power of q and transposed one row down and one column to the right.

Let $\alpha_{i,j}x^{q^i+q^j}$ be a monomial summand of f. We observe that the (i,k)th entry of $\pi\left[M^TDf+DfM\right]$ for $k \notin P_f \cup (1+P_f) \cup \cdots \cup (r+P_f) \cup (i+S_f)$ is $m_{k-j}^{q^j}$ while the corresponding entry of $\Lambda_M Df$ is zero. Therefore $m_k = 0$ for all $k \in (-j+P_f) \cup (1-j+P_f) \cup \cdots \cup (r-j+P_f) \cup (i-j+S_f)$. The remaining entries of $\pi\left[M^TDf+DfM\right]$ produce the relations $2m_{i-j}=0$, $m_{i-j+1}^{q^j} + m_{i-j-1}^{q^{j+1}} = 0$, and so on corresponding to the (i,k)th entry for $k \in P_f \cup (1+P_f) \cup \cdots \cup (r+P_f) \cup (i+S_f)$. From these we derive that $m_k = 0$ for all $k \notin (i-j+[S_f \cup \{0\}])$.

By symmetry, we have that $m_k = 0$ for all $k \notin (r-s+[S_f \cup \{0\}])$ for all monomial summands $\alpha_{r,s}x^{q^r+q^s}$. We search for an element $g \in \mathbb{Z}_n$ where n is prime by hypothesis such that g is in every such set. Since for every $a \in S_f$ we have that $-a \in S_f$, a necessary condition is that S_f is closed under addition by g. Since every nonzero g is a generator of $\mathbb{Z}_n$, we must have that $g = 0$, since otherwise we contradict the fact that $D < q^{n/2}$. Thus $Mx = m_0x$, and we may apply Theorem 2 from [19] in the case $m_0 \notin \mathbb{F}_q$ to conclude that $\pi \circ f$ is a quadratic monomial map. Since f is a nontrivial HFE polynomial, we have that $m_0 \in \mathbb{F}_q$.

We note that the conditions of the above theorem are very easy to check, though for very small D they may be difficult to satisfy and there may be some issues regarding a lack of entropy in the private key space. With proper selection of the extension, however, it is unlikely that this adjustment will lead to a successful attack based on the morphism of polynomials problem, in a similar vein to [20].

6 Differential Invariants

The discrete differential Df is a symmetric, bilinear *function* on $\mathbb{F}_q^n$ (using the vector space representation of $\mathbb{K}$), but each coordinate of Df is a symmetric, bilinear *form* on $\mathbb{K}$. Because of this, we may express each coordinate of Df, $[Df(y,x)]_i$ as

$$[Df(y,x)]_i = y^TDf_ix.$$

Maintaining our definitions of $\mathbb{K}$ and f, we define a "first order differential invariant" of f.

Definition 1 *Let $f : \mathbb{K} \to \mathbb{K}$ be a function. A* differential invariant *of f is a subspace $V \subseteq \mathbb{K}$ with the property that there is a subspace $W \subseteq \mathbb{K}$ such that $dim(W) \leq dim(V)$ and $\forall A \in Span_{\mathbb{F}_q}(Df_i)$, $AV \subseteq W$.*

Informally speaking, a function has a differential invariant if the image of a subspace under all differential coordinate forms lies in a fixed subspace of dimension no larger. This definition captures the notion of *simultaneous invariants*, subspaces which are simultaneously invariant subspaces of Df_i for all i, and detects when large subspaces are acted upon linearly.

If we assume the existence of a first order differential invariant V, we can define a corresponding subspace $V^{\perp}$ as the set of all elements $x \in \mathbb{K}$ such that the dot product $\langle x, Av \rangle = 0 \ \forall v \in V, \forall A \in Span(Df_i)$. This is not quite the usual definition of an orthogonal complement. $V^{\perp}$ is not the set of everything orthogonal to V, but rather everything orthogonal to AV, which may or may not be in V.

With our definitions of V and $V^{\perp}$, we can establish the following useful result. Assume there is a first order differential invariant $V \subseteq \mathbb{K}$, and pick a linear projection $M : \mathbb{K} \to V$ and another linear projection $M^{\perp} : \mathbb{K} \to V^{\perp}$. Examining one of the differential coordinate-forms,

$$[Df(M^{\perp}y, Mx)]_i = (M^{\perp}y)^T \, (Df_i(Mx)) \tag{6}$$

Since $M^{\perp}y$ is in $V^{\perp}$, and $Df_i Mx \in AV$, we must then have that

$$[Df(M^{\perp}y, Mx)]_i = (M^{\perp}a)^T \, (Df_i(Mx)) = 0 \tag{7}$$

The "i" in Df_i did not matter, meaning that for all i (from 1 to n), i.e. for all coordinates of Df, the above equation is true. We can then simply say that:

$$\forall y, x \in \mathbb{K}, Df(M^{\perp}y, Mx) = 0 \quad \text{or equivalently,} \quad Df(M^{\perp}\mathbb{K}, M\mathbb{K}) = 0 \tag{8}$$

This fact will restrict what M and $M^{\perp}$ can be.

We can make our investigation of $M, M^{\perp}$ easier by employing Proposition 1. Our idea is to express $M^{\perp} = SMT$, where S may be singular, but T is nonsingular (or vice versa if $rank(M) < rank(M^{\perp})$).

Without loss of generality, due to the symmetry of Df, we may assume that $rank(M^{\perp}) \leq rank(M)$. If the ranks are equal, then we may apply Proposition 1 and write $M^{\perp} = SMT$, with S and T nonsingular. If $rank(M^{\perp}) < rank(M)$, compose M with a singular matrix X so that $rank(XM) = rank(M^{\perp})$, and *then* apply the result so that $M^{\perp} = S(XM)T$. Then we can express $M^{\perp} = S'MT$, where S' is singular. The matrix T is included to ensure that the kernels of $M, M^{\perp}$ are properly aligned. Restating our differential result (8) in this manner, we have that if $M^{\perp} = SMT$, and $M : \mathbb{K} \to V$, then

$$\forall x, y \in \mathbb{K}, Df(SMTy, MTx) = 0 \tag{9}$$

7 Differential Invariant Structure

7.1 *HFE*

If f has non-trivial invariant V we know that $\forall A \in Span(Df_i)$, $dim(AV) \leq dim(V)$. Since the dot-product is non-degenerate on $\mathbb{K}$, and remembering that $V^{\perp}$ is defined slightly differently, we can say $dim(V^{\perp}) + dim(AV) = n$. This fact implies that $dim(V^{\perp}) + dim(V) \geq n$, so either $dim(V^{\perp}) \geq n/2$ or $dim(V) \geq n/2$, possibly both.

If $dim(V) \geq n/2$, we maintain $MT : \mathbb{K} \to V$ and characterize $S : V \to V^{\perp}$. If we deduce S maps V to $\{0\}$, that is, $V^{\perp} = \{0\}$, this would mean $dim(AV) = n$ and consequently $AV = \mathbb{K}$. If $V \neq \mathbb{K}$, we contradict $dim(AV) \leq dim(V)$, and if $V = \mathbb{K}$, we contradict the non-triviality of V.

If $dim(V^{\perp}) \geq n/2$, we take $M'T' : \mathbb{K} \to V^{\perp}$ instead and characterize $S' : V^{\perp} \to V$. If S' is the zero map on $V^{\perp}$, i.e. $S'V^{\perp} = V = \{0\}$, then we contradict the non-triviality of V.

Without loss of generality we assume $dim(V) \geq n/2$ because the following analysis and results can be achieved just as easily if we have $dim(V^{\perp}) \geq n/2$.

For notational convenience, we now fix $MTx = \hat{x}$, $MTy = \hat{y}$, $MT\mathbb{K} = V$, and $d = dim(V)$. Starting with the core map

$$f(x) = \sum_{\substack{i \leq j \\ q^i + q^j < D}} \alpha_{i,j} x^{q^i + q^j} + \sum_{\substack{i \\ q^i < D}} \beta_i x^{q^i} + \gamma,$$

we compute:

$$Df(S\hat{y}, \hat{x}) = \sum_{\substack{i \leq j \\ q^i + q^j < D}} \alpha_{i,j} \left[(S\hat{y})^{q^i} \hat{x}^{q^j} + (S\hat{y})^{q^j} \hat{x}^{q^i} \right]. \tag{10}$$

For practical parameters, D is far smaller than $|V|$, see for example [7], and so for $Df(S\hat{y}, \hat{x}) = 0$, every coefficient of $\hat{x}^{q^j}$ must be in $\langle \mathcal{M}_V(\hat{y}) \rangle$. Expanding (10) we obtain:

$$\begin{aligned} Df(S\hat{y}, \hat{x}) &= \sum_{\substack{i \leq j \\ q^i + q^j < D}} \alpha_{i,j} \left[(S\hat{y})^{q^i} \hat{x}^{q^j} + (S\hat{y})^{q^j} \hat{x}^{q^i} \right] \\ &= \sum_{\substack{i,j \\ q^i + q^j < D}} \left[(\alpha_{i,j} + \alpha_{j,i}) (S\hat{y})^{q^i} \right] \hat{x}^{q^j}, \end{aligned} \tag{11}$$

where we specifically note in the last expression that if $i \neq j$ exactly one of $\alpha_{i,j}$ and $\alpha_{j,i}$ may be nonzero. Thus for each j such that $q^j < D$ we have the following polynomial:

$$\sum_{i : q^i + q^j < D} (\alpha_{i,j} + \alpha_{j,i}) (S\hat{y})^{q^i}. \tag{12}$$

The membership of the jth polynomial of the form (12) in $\langle \mathcal{M}_V(\hat{y}) \rangle$ provides the relation

$$\sum_{i : q^i + q^j < D} (\alpha_{i,j} + \alpha_{j,i}) (S\hat{y})^{q^i} = 0. \tag{13}$$

Relation (13) has $\ell = \lfloor log_q(D) \rfloor$ degrees of freedom on S as a linear action on V. Therefore, there are $d - \ell$ $\mathbb{F}_q$-linearly independent relations on S from a single monomial of (11). For a practically chosen D, two linearly independent relations of this form on S force S to be the zero map on V. Consequently, we have that $V^{\perp} = \{0\}$, a contradiction. Specifically, the probability that two such

given relations are independent is approximately $1 - q^{-n\ell}$; thus with very high probability f has no differential invariant structure.

In particular, we provide a specific strategy for provably eliminating differential invariants.

Theorem 3 *Let f be an HFE polynomial with degree bound $D < q^{n/2}$. If there is a power of q which is unique, f has no non-trivial invariant structure.*

Proof. Assume by way of contradiction that f has a non-trivial differential invariant. Let j be the unique power of q occurring in an exponent in f. By the above discussion it suffices to analyze membership of the jth polynomial of the form (12) in $\langle \mathcal{M}_V(\hat{y}) \rangle$. Given the condition on j, this polynomial has the form $(\alpha_{rj} + \alpha_{jr})(S\hat{y})^{q^r}$. If this polynomial is in $\langle \mathcal{M}_V(\hat{y}) \rangle$, then so is $S\hat{y}$, since $\mathcal{M}_V(\hat{y})$ has no repeated factors, and we have $SV = \{0\}$, a contradiction.

7.2 HFE^-

Deriving the differential invariant structure for HFE^- follows a nearly identical line of reasoning. The clear distinction is that since the definition of the differential invariant depends on the span of the differentials of the public polynomials, there is greater freedom to have an invariant when there are fewer public polynomials. For specificity, we analyze the case in which a single public equation is removed, though importantly, a very similar though notationally messy analysis is easy to derive in the general case.

Once again, considering the effects of T and Proposition 2, it suffices to analyze $\pi \circ f$ where $\pi x = x + x^q$. Notice that we have:

$$\begin{aligned} \pi \circ f(x) = & \sum_{\substack{i \le j \\ q^i + q^j < D}} \alpha_{i,j} x^{q^i + q^j} + \sum_{\substack{i \\ q^i < D}} \beta_i x^{q^i} + \gamma \\ & + \sum_{\substack{i \le j \\ q^i + q^j < D}} \alpha_{i,j}^q x^{q^{i+1} + q^{j+1}} + \sum_{\substack{i \\ q^i < D}} \beta_i^q x^{q^{i+1}} + \gamma^q, \end{aligned} \tag{14}$$

and therefore,

$$\begin{aligned} D(\pi \circ f)(S\hat{y}, \hat{x}) = & \sum_{\substack{i \le j \\ q^i + q^j < D}} \alpha_{i,j} \left[(S\hat{y})^{q^i} \hat{x}^{q^j} + (S\hat{y})^{q^j} \hat{x}^{q^i} \right] \\ & + \sum_{\substack{i \le j \\ q^i + q^j < D}} \alpha_{i,j}^q \left[(S\hat{y})^{q^{i+1}} \hat{x}^{q^{j+1}} + (S\hat{y})^{q^{j+1}} \hat{x}^{q^{i+1}} \right]. \end{aligned} \tag{15}$$

Again, we may collect terms with respect to the powers of $\hat{x}$, and obtain polynomials in $S\hat{y}$.

$$D(\pi \circ f)(S\hat{y}, \hat{x}) = \sum_j p_j(S\hat{y}) \hat{x}^{q^j}. \tag{16}$$

Setting this quantity equal to zero, we see that a differential invariant is only possible when $p_j(S\hat{y}) \in \langle \mathcal{M}_V(\hat{y}) \rangle$ for all j. Here we note that an equation of the form (16) occurs for any projection π, though the structure of the polynomials p_j depend on the corank of π and the structure of f.

Despite the added difficulty of the minus modifier, we can prove the nonexistence of nontrivial differential invariants for HFE^- under conditions very similar to those provided in the previous subsection.

Theorem 4 *Let f be an HFE polynomial with degree bound $D < q^{n/2}$. Let π be the codimension r projection $\pi x = \sum_{b=0}^{r} a_b x^{q^b}$ where $a_r = 1$. If there is a power k of q which is unique and $k-1, k-2, \ldots, k-r$ does not occur as a power of q in any quadratic monomial summand, $\pi \circ f$ has no non-trivial invariant structure.*

Proof. By the above condition, there is a power k such that the "coefficient" of $\hat{x}^{q^k}$ in (16) is p_k. Moreover, the condition on k that $k-1, k-2, \ldots, k-r$ do not occur implies that p_k is derived from a single summand in (15). Applying the argument from Theorem 3, we have that $SV = \{0\}$, and therefore there is no nontrivial differential invariant of $\pi \circ f$.

As an immediate corollary, we can derive a very easy condition for the nonexistence of nontrivial differential invariants for practical HFE^- schemes.

Corollary 1 *Let f be an HFE polynomial with degree bound $D < q^{n/2}$. If $r < n/2$ public equations are removed and the smallest power of q in any quadratic monomial summand of f occurs only once, the public key has no non-trivial differential invariant structure.*

Proof. Apply Theorem 4 with k the specified smallest power of q.

It is easy to see that the result if also valid if we replace the word "smallest" by "largest." Informally, the important condition is that $log_q(D) + r < n$.

8 IP, Degree of Regularity, Other Factors

The restrictions suggested in Theorems 1, 2, 3, and 4 reduce the entropy of the private key space, which might raise concerns about vulnerability to attacks based on a "guess-then-IP" strategy, to direct inversion via Gröbner bases. As it turns out, for even modest parameters these issues are not realized. Moreover, the theorems are not "tight," meaning that they are merely simple ways of eliminating differential symmetric and invariant weakness. Given a private HFE polynomial, one can check directly for conditions which guarantee the nonexistence of a differential symmetry or invariant.

Consider, for example, using the parameter set for HFE Challenge 2; specifically, we have $q = 16, n = 36, r = 4$, and $D = 4352 = 16^2 + 16^3$. Thus $\mathbb{K} = \mathbb{F}_{16^{36}}$, and our HFE map must have the form :

$$f(x) = \sum_{i \leq j \leq 3, i \neq 3} \alpha_{i,j} x^{q^i + q^j} + \sum_{i \leq 3} \beta_i x^{q^i} + \gamma$$

We may choose $\alpha_{1,2}$ and $\alpha_{0,3}$ to be the only non-zero α, therefore we obtain the distinct powers of q $P_f = \{0, 1, 2, 3\}$ and differences $S_f = \{-3, -1, 1, 3\}$. By Corollary 1, f has no nontrivial differential invariant structure. One may also consider the system of equations arising from setting $\pi x = x^{q^4} + ax^{q^3} + bx^{q^2} + cx^q + dx$ in (5). Using similar analysis as in Theorem 2, we derive that the only possible solution is when $Mx = m_0 x$ for $m_0 \in \mathbb{F}_q$; therefore, f has no nontrivial differential symmetric structure and thus this instantiation of HFE^- is secure against a restricted differential adversary. The private key space is reduced from containing q^{13n} HFE polynomials to only containing q^{7n} such maps, though $q^n(q^n - 1)$ of these may be seen to be equivalent keys (counting equivalence classes of keys intersected with polynomials of this form), via the additive and big sustainers of [21]. Therefore, there are roughly q^{5n} nonequivalent polynomials with only $\alpha_{1,2}$ and $\alpha_{0,3}$ nonzero among the α.

For weak parameters, in particular when the $\alpha_{i,j}$ are chosen from the base field, an attack based on the IP problem is presented in [20]. The symmetries used in that method, however, are not present when both $\alpha_{1,2}$ and $\alpha_{0,3}$ are chosen randomly from $\mathbb{K}$. While we may consider the coefficient of $\alpha_{1,2}$ to be "absorbed" by the affine map T, the effect of the remaining coefficient breaks the symmetry. Without the commutativity of the Frobenius map with the HFE polynomial, the parameters supplied are out of range for an IP-based attack.

Another concern is that the rank of the scheme may be so low as to make the scheme susceptible to attack via Gröbner basis methods. However, using the theorem from [22], we compute the degree of regularity of the adjusted scheme to be:

$$\frac{(16-1)4}{2} + 2 = 32,$$

based on the fact that the rank of the central map is only four. Using the formula from [23], we obtain an estimated complexity of

$$\binom{36+32}{32}^{\omega}$$

where $\omega = 2.3766$. Thus, we estimate the complexity of directly inverting this concrete example to be $O(2^{153})$. Note, the attack of [12] is not feasible here since this is an HFE^- scheme, see section 8.1 in [12].

9 Conclusion

For eighteen years, HFE has been studied, influencing cryptanalysis, symbolic computation, and the development of new cryptographic schemes. Though the original HFE scheme is broken for all practical parameters, as a platform for the development of various signature schemes, HFE has excelled, utilizing several modifiers to spawn new systems, some of which are leading candidates for secure post-quantum signatures.

Our analysis contributes to the HFE legacy, elucidating the differential structure inherent to the core map. The results indicate that given practical

parameters, many HFE-derived systems lack non-trivial differential invariant structure. Further, we have established that with a simple choice of parameters we can *provably* eliminate non-trivial differential symmetric and invariant structure while maintaining security against attacks exploiting a diminished private key space. In particular, there is a parameter space for which HFE^- is provably secure against a restricted differential adversary.

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