# Security of balanced and unbalanced Feistel Schemes with Linear Non Equalities

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**Abstract.** In this paper we will study 2 security results "above the birthday bound" related to secret key cryptographic problems.

1. The classical problem of the security of 4, 5, 6 rounds balanced Random Feistel Schemes.

2. The problem of the security of unbalanced Feistel Schemes with contracting functions from 2n bits to n bits. This problem was studied by Naor and Reingold [14] and by [32] with a proof of security up to the birthday bound.

These two problems are included here in the same paper since their analysis is closely related, as we will see. In problem 1 we will obtain security result very near the information bound (in  $O(\frac{2^n}{n})$ ) with improved proofs and stronger explicit security bounds than previously known. In problem 2 we will cross the birthday bound of Naor and Reingold. For some of our proofs we will use [2] submitted to Crypto 2010.

*Key words:* Luby-Rackoff constructions, Balanced random Feistel schemes, Unbalanced random Feistel schemes, Security Proofs, linear equalities and linear non equalities.

## 1 Introduction

A balanced "random Feistel scheme", also called a "Luby-Rackoff construction" or "generic balanced Feistel scheme" is a balanced Feistel scheme where all the internal round functions are random. We will denote by  $\psi^d$  the balanced random Feistel scheme with d rounds. From d random functions on n bits,  $\psi^d$ generates a random permutation on 2n bits. In their famous paper [8], M. Luby and C.Rackoff proved in 1988 the CPA-2 security (Adaptive Chosen Plaintext Attacks) of  $\psi^3$  and the CPCA-2 security (Adaptive Chosen Plaintext and Chosen Cipher text Attacks) of  $\psi^4$  when the number of queries q satisfies  $q \ll \sqrt{2^n}$ . Instead of using truly random internal functions, it is also possible to use pseudorandom functions. As pointed out in [8] the security is then obtained by a triangular argument: the security will be good with pseudorandom functions if the security is good with random functions and if the pseudorandomness of the functions is good. Luby-Rackoff constructions, and more generally Luby-Rackoff style analysis has inspired a considerable amount of research. One direction of research was to improve the security bound  $q \ll \sqrt{2^n}$  in these schemes, or in other generic cryptographic constructions. This will be also the thema of this paper. This bound  $q \ll \sqrt{2^n}$  is called the birthday bound because since we use random functions on n bits, we can avoid collisions on the outputs of these functions as long as  $q \ll \sqrt{2^n}$ . Another bound, called the information bound is of interest. It is the bound on the number of queries such that an adversary with infinite computer power would be able to find all the secret functions used. With secret functions on n bits, the information bound is  $q \ll 2^n$ . There is at present very little hope to obtain proofs of security in the number of computations instead of in the number of queries beyond the information bound since this will give a proof of  $P \neq NP$  (or a slightly weaker version) the most famous problem in theoretical computer science. However the number of computations to be performed by an attacker is always at least the number of queries that he needs. Moreover in some schemes it is possible do deal with the multiple collisions and to obtain proofs of security beyond the birthday bound and smaller or equal to the information bound. It was proved by Patarin [17], and independently by Aiello and Verkatesan [1], that for  $\psi^3$  and  $\psi^4$  the birthday bound  $q \ll 2^n$  is the best possible bound. However, when the number of rounds increases, and in other cryptographic constructions better security bounds can be proved. These proofs "beyond the birthday bound" are generally not easy. Four very different strategies have been used to obtain these proofs of security. We quickly present here some of the papers based on these strategies.

## Strategy 1

Aiello and Verkatesan ([1],[24]) have obtained a proof of security in  $q \ll 2^n$  (the information bound) for the Benes schemes, a non invertible analog of the Feistel schemes. The main idea of the proof relies on the analysis of "circles" of equalities. This is clever but unfortunately it seems to be relatively easy to use this strategy only for some specific schemes such as Benes schemes.

## Strategy 2

Maurer and Prietrzak [12] increased the number d of rounds in  $\psi^d$  in order to prove a security that tends to the information bound when d tends to infinity. Similarly Lucks [9] has proved that the Xor of d independent pseudorandom permutations is indistinguishable from a random function on n bits with security  $q \ll 2^{\frac{d}{d+1}n}$ . This bound tends to the information bound  $q \ll 2^n$  when d tends to infinity. From a practical point of view d = about 10 for Lucks and d = about 100 for Maurer and Prietrzak will give security bounds very near the information bound.

## Strategy 3

Bellare and Impagliazzo [3] have proved that for the problem of Lucks, even for d = 2, the security is already in  $q \ll 2^n$ , the information bound. Their proof strategy is based on some probability theory theorems such as Azuma inequality and Chernoff bounds. Unfortunately they did not present all the parts of their proof in detail, and some *o* functions are introduced that are not given explicitly. **Strategy 4** 

Patarin [17, 22, 23] kept the number of rounds d relatively small, and near the minimum for security above the birthday bound: d = 5, 6, or 7. He has successively imposed for these schemes the proved security bound. The last results [22, 23] gave the CPCA-2 security for  $\psi^5$  when  $q \ll 2^n$ , i.e. the information bound for the minimum number of rounds (5). Patarin strategy is based on transforming the cryptographic security problem in the analysis of the number of solutions of systems of linear equalities and linear non equalities. However, its last papers on  $\psi^d$  schemes are often considered difficult to read, and they introduce some O functions that are not given explicitly. More precisely, he has published an explicit bound for  $q \ll 2^{\frac{2}{3}n}$ ,  $q \ll 2^{\frac{3}{4}n}$ , for  $q \ll 2^{\frac{4}{5}n}$  and he has explained how to get one in  $q \ll 2^{\frac{k-1}{k}n}$  for all integer k. Now since the coefficients in these bounds do not grow faster than exponentially in k, he could claim  $q \ll 2^n$ , but it was difficult to obtain a precise general bound without O functions.

In this paper, we will also follow Patarin general strategy. However, we have found some improvements in the proofs, some simplifications, and we will be able to obtain explicit security bounds, with no non specified O functions. We will also apply these techniques to random unbalanced Feistel schemes with contracting functions (that we will denote  $G_k^d$ ). Since it is a bit long to speak of "the analysis of the number of solutions of linear equalities and linear non equalities in finite groups", this theory has been called in [2] by a nickname: "mirror theory". The term "mirror" refers to the multiple induction properties that we have in this theory, sometimes these inductions are obvious, sometimes they are not. We will explain why we believe that this almost impossible to avoid Mirror Theory in the analysis of random Feistel schemes or similar schemes near the information bounds when the number of rounds is fixed. In some of his papers, Patarin calls "coefficient H technique" his technique to transform a cryptographic security problem in a Mirror theory problem. However, when this transformation is done, we have to evaluate the Mirror theory problem.

#### Unbalanced Feistel Schemes

Let  $G_k^d$  be the unbalanced Feistel scheme that use random functions from kn bits to n bits in order to obtain a pseudorandom permutation from (k+1)n bits to (k+1)n bits. (For example:  $\psi^d = G_1^d$ ). Here since we use random functions from kn bits to n bits, the birthday bound is  $q \ll \sqrt{2^{kn}}$ , and the information bound is  $q \ll 2^{kn}$ . It is not easy to evaluate the security of  $G_k^d$  schemes,  $k \ge 2$ , even beyond the birthday bound. It is however a very interesting problem from a practical point of view since, as pointed out by Naor and Reingold [14] it would allow to design secure permutations with relatively small length. In [14] a very beautiful idea was used to prove the birthday bound security of schemes similar to  $G_k^d$ : they have introduced 2-wise independent permutations. 2-wise permutations are very simple, such as y = ax + b, a and b secret in a finite field. In [14], they proved CPA-2 security up to the birthday bound for  $G_k^d \circ g$  where g is a secret 2-wise permutation when  $d \ge k + 1$ , and CPCA-1 security up to the birthday bound for  $h^{-1} \circ G_k^d \circ g$  where g and h are two secret 2-wise permutations when  $d \ge k + 1$ . Thanks to this clever idea to introduce these simple 2-wise permutations, the proof of security became magically simple, but

is however limited to the birthday bound. Recently Yun,Park and Lee [32] have proved the birthday bound tor  $G_k^d$  schemes when  $d \ge 2k + 1$  in CPA-2 and when  $d \ge 3k + 1$  for CPCA-2. At the end of this paper we will improve these bounds and obtain proof of security for  $G_k^d$  schemes above the birthday bound. For  $G_2^6$  for example, the birthday bound is in  $q \ll 2^n$  while we will prove in this paper security for  $q \ll 2^{1.5n}$ . Here the information bound is  $q \ll 2^{2n}$ .

## 2 Balanced Feistel Schemes

## Definition of $\Psi^k$

We recall the definition of the balanced Feistel Schemes, i.e. the classical Feistel schemes. Let n be an integer.  $I_n = \{0, 1\}^n$ . Let  $F_n$  be the set of all applications from  $I_n$  to  $I_n$ . Let  $B_n$  be the set of all permutations from  $I_n$  to  $I_n$ . Let  $f_1$  be a function of  $F_n$ . Let L, R, S and T be four n-bit strings in  $I_n$ . Let  $\Psi(f_1)$  denotes the permutation of  $B_{2n}$  such that:

$$\Psi(f_1)[L,R] = [S,T] \stackrel{\text{def}}{\Leftrightarrow} \begin{cases} S = R\\ T = L \oplus f_1(R) \end{cases}$$

More generally if  $f_1, f_2, \ldots, f_k$  are k are functions of  $F_n$ , let  $\Psi^k(f_1, \ldots, f_k)$  denotes the permutation of  $B_{2n}$  such that:

$$\Psi^k(f_1,\ldots,f_k)=\Psi(f_k)\circ\cdots\circ\Psi(f_2)\circ\Psi(f_1).$$

The permutation  $\Psi^k(f_1, \ldots, f_k)$  is called a 'balanced Feistel scheme with k rounds' or shortly  $\Psi^k$ . When  $f_1, \ldots, f_k$  are randomly and independently chosen in  $F_n$ , then  $\Psi^k(f_1, \ldots, f_k)$  is called a 'random Feistel scheme with k rounds' or a 'Luby-Rackoff construction with k rounds'.

## Notations for 4 rounds

- We will denote by  $[L_i, R_i]$ ,  $1 \le i \le q$ , the q cleartexts. These cleartexts can be assumed to be pairwise distinct, i.e.  $i \ne j \Rightarrow L_i \ne L_j$  or  $R_i \ne R_j$ .
- $[R_i, X_i]$  is the output after one round, i.e.

$$\forall i, 1 \le i \le q, X_i = L_i \oplus f_1(R_i).$$

•  $[X_i, Y_i]$  is the output after two rounds, i.e.

$$\forall i, 1 \leq i \leq q, Y_i = R_i \oplus f_2(X_i) = R_i \oplus f_2(L_i \oplus f_1(R_i)).$$

•  $[Y_i, S_i]$  is the output after three rounds, i.e.

$$\forall i, 1 \leq i \leq q, S_i = X_i \oplus f_3(Y_i) = L_i \oplus f_1(R_i) \oplus f_3(Y_i).$$

•  $[S_i, T_i]$  is the output after 4 rounds, i.e.

$$\forall i, 1 \le i \le q, T_i = Y_i \oplus f_4(S_i)$$

When we will study  $\Psi^5$  we will keep a central  $\Psi^4$  but add one more round at the beginning. When we will study  $\Psi^6$  we will keep a central  $\Psi^4$  but add one more round at the beginning, and one more round at the end. Our aim is to present proofs of security in KPA (Known Plaintext Attacks) for  $\Psi^4$ , in CPA-2 for  $\Psi^5$ , and in CPCA-2 for  $\Psi^6$  when the number of queries satisfies  $q \ll \frac{2^n}{n}$ , with a simple explicit bound for q (not just the undefined  $q \ll \frac{2^n}{n}$ ). It is possible to improve the coefficient  $\frac{2^n}{n}$  and to have  $q \ll 2^n$  instead of  $q \ll \frac{2^n}{n}$ , and it is also possible to prove CPCA-2 for  $\Psi^5$  instead of  $\Psi^6$  when  $q \ll \frac{2^n}{n}$  but we will not consider these refinements here, we will concentrate on getting simple explicit bounds.

Hints about these refinements: •  $q \ll \frac{2^n}{\sqrt{n}}$  instead of  $q \ll \frac{2^n}{n}$  can be obtained by noticing that the value of  $\alpha$  of the Theorem  $P_i \oplus P_j$  of [2] is  $\alpha = O(\frac{q^2}{2^n})$ .

•  $q \ll 2^n$  instead of  $q \ll \frac{2^n}{n}$  can be obtained by noticing that most of the frameworks  $\mathcal{F}$  with  $\xi_{max} \ge n$  also have many very small blocks with 2 or 3 variables for example. However in this paper we look for bounds in  $q \ll \frac{2^n}{n}$ .

• CPCA-2 security for  $\Psi^5$  instead of  $\Psi^6$  can be proved for  $q \ll \frac{2^n}{n}$  by using Theorem 14 of Appendix A. and by distinguishing direct and inverse queries. However in this paper we will analyze CPCA-1 security for  $\Psi^6$  and not  $\Psi^5$ . **Definition of** *H* for  $\Psi^k$ 

When  $[L_i, R_i], [S_i, T_i], 1 \leq i \leq q$ , is a given sequence of 2q values of  $I_{2n}$ , we will denote by  $H_k(L, R, S, T)$  or in short by  $H_k$ , or simply by H, the number of k-tuples of functions  $(f_1, \ldots, f_k)$  of  $F_n^k$  such that:

$$\forall i, \ 1 \le i \le q, \ \Psi^k(f_1, \dots, f_p)[L_i, R_i] = [S_i, T_i].$$

We will analyze the properties of these H values in order to obtain our security results.

## Frameworks for $\Psi^k$

## Definition.

For 4 rounds,  $\Psi^4$ , let us define a "framework" as a set of equations  $X_i = X_j$  or  $Y_i = Y_j$ . We will say that two frameworks are equal if they imply exactly the same set of equalities in X and Y.

#### Definition

Let  $\mathcal{F}$  be a framework. We will denote by Weight  $(\mathcal{F})$  the number of variables  $(X_i, Y_i), 1 \leq i \leq q, X_i \in I_n, Y_i \in I_n$ , that satisfy  $\mathcal{F}$ , i.e. such that the equalities  $X_i = X_j$  or  $Y_i = Y_i$  are exactly those in  $\mathcal{F}$ .

**Theorem 1** If we denote by x the number of independent equalities  $X_i = X_j$ of a framework  $\mathcal{F}$  and by y the number of independent equalities of  $\mathcal{F}$ , we have: Weight  $(\mathcal{F}) = J_{q-x} \cdot J_{q-y}$  where  $J_i$  denotes  $J_i = 2^n (2^n - 1) \dots (2^n - i + 1)$ .

*Proof.* We have fixed x values  $X_i$  from the other values, and all the other variables  $X_i$  must be pairwise distinct. Therefore for  $(X_1, X_2, \ldots, X_q)$  we have exactly  $J_{q-x}$  possibilities. Similarly for  $(Y_1, Y_2, \ldots, Y_q)$  we have exactly  $J_{q-y}$  possibilities. An exact formula for H and  $\Psi^4$  with "frameworks"

Let  $[L_i, R_i], [S_i, T_i], 1 \le i \le q$  be a given sequence of 2q values of  $I_{2n}$ . Let r be the number of independent equalities  $R_i = R_j, i \ne j$ , and let s be the number of independent equalities  $S_i = S_j, i \ne j$ . As above, let x be the number of independent equalities  $X_i = X_j$  for a framework  $\mathcal{F}$ , and by y be the number of independent equalities  $Y_i = Y_j$  in  $\mathcal{F}$ .

**Theorem 2** The exact formula for  $H_4$  (i.e. for  $\Psi^4$ ) is:

$$H_4 = \frac{|F_n|^4 \cdot 2^{n(r+s)}}{2^{4nq}} \sum_{all \ frameworks \ \mathcal{F}} 2^{n(x+y)} [\text{ Number of } X_i \ satisfying \ (C1)]$$

 $\cdot$  [Number of  $Y_i$  satisfying (C2)]

where

$$(C_1): \begin{cases} R_i = R_j \Rightarrow X_i \oplus X_j = L_i \oplus L_j \\ Y_i = Y_j \text{ is in } \mathcal{F} \Rightarrow X_i \oplus X_j = S_i \oplus S_j \\ The only equations X_i = X_j, i < j, \text{ are exactly those implied by } \mathcal{F}. \end{cases}$$

$$(C_2): \begin{cases} S_i = S_j \Rightarrow Y_i \oplus Y_j = T_i \oplus T_j \\ X_i = X_j \text{ is in } \mathcal{F} \Rightarrow Y_i \oplus Y_j = R_i \oplus R_j \\ The \text{ only equations } Y_i = Y_j, i < j, \text{ are exactly those implied by } \mathcal{F}. \end{cases}$$

Proof. Let (D) be these conditions: 1.  $\forall i, 1 \leq i \leq q, R_i = S_i$ . 2.  $\forall i, j, 1 \leq i \leq q, 1 \leq j \leq q, R_i = R_j \Rightarrow T_i \oplus L_i = T_j \oplus L_j$ For one round Feistel,  $\Psi^1$ , it is easy to see that if (D) is not satisfied then  $H_1 = 0$ , and if (D) is satisfied, then  $H_1 = \frac{|F_n| \cdot 2^{nr}}{2^{nq}}$ . This is an exact formula for  $H_1$ . By composing two  $\Psi^1$  we get like this an exact formula for  $H_2$ , then  $H_3$  and finally (by looking for all possible intermediate variables  $X_i, Y_i$ ) for  $H_4$  the formula of Theorem 2. We do not give all the details here because this proof is not difficult, and also because Theorem 2 is not new: it was already mentioned in [22].

## 3 KPA security for $\Psi^4$

Our results on  $\Psi^4$  for proving KPA security will be based on this Theorem.

**Theorem 3** For random values  $[L_i, R_i], [S_i, T_i], 1 \le i \le q$  such that  $[L_i, R_i], 1 \le i \le q$  are pairwise distinct, with probability  $\ge 1 - \beta$  we have: 1. The number H of  $(f_1, f_2, f_3, f_4) \in F_n^4$  such that  $\Psi^4(f_1, f_2, f_3, f_4)[L_i, R_i] = [S_i, T_i]$  satisfies  $H \ge \frac{|F_n^4|}{2^{nq}}(1 - \alpha)$ 

2.  $\alpha$  and  $\beta$  can be chosen  $\ll 1$  when  $q \ll \frac{2^n}{n}$ . (Moreover we will obtain explicit values for  $\alpha$  and  $\beta$ :  $\alpha = \frac{2q}{2^n}$ ,  $\beta = \frac{2q}{2^n}$  when  $q \leq \frac{2^n}{67}$ ).

To prove Theorem 3, we will evaluate H from the formula given by Theorem 2, i.e. with the sum on all frameworks  $\mathcal{F}$ . When a framework  $\mathcal{F}$  is fixed, 5 cases can occur:

**Case 1.** A contradiction appears by linearity in the equations generated by (C1). In this case we will say that we have a "circle" of equalities in  $R, Y_{\mathcal{F}}$  that generates a "circle" of equalities in X by (C1).

**Case 2.** A contradiction appears by linearity in the equations generated by (C2). In this case we will say that we have a "circle" of equalities in  $S, X_{\mathcal{F}}$  that generates a "circle" of equations in Y by (C2).

**Case 3.** No contradiction occurs by linearity but  $\xi_X q$  is not  $\ll \frac{2^n}{n}$ , where  $\xi_X$  denotes the maximum number of  $X_j$  variables fixed in the equations (C1) when one variable  $X_i$  is fixed. In this case we will say that we have a big "line" of equalities  $R, Y_{\mathcal{F}}$  that generates a big "line" of equalities in X by (C1).

**Case 4.** No contradiction occurs by linearity but  $\xi_Y q$  is not  $\ll \frac{2^n}{n}$ , where  $\xi_Y$  denotes the maximum number of  $Y_j$  variables fixed in the equations (C1) when one variable  $Y_i$  is fixed. In this case we will say that we have a big "line" of equalities  $S, X_F$  that generates a big "line" of equalities in Y by (C2).

**Case 5.** No contradiction occurs by linearity and  $\xi_X q \ll \frac{2^n}{n}$  and  $\xi_Y q \ll \frac{2^n}{n}$ . In order to prove Theorem 3 we will first prove that Cases 1, 2, 3, 4 appear with

In order to prove Theorem 3 we will first prove that Cases 1, 2, 3, 4 appear with a negligible probability when the values  $[L_i, R_i], [S_i, T_i]$  are randomly chosen, and when  $\mathcal{F}$  is randomly chosen with a distribution of probability proportional to  $Weight(\mathcal{F})$ . That is what is done in Appendix B

**Theorem 4** If  $q \leq \frac{2^n}{67n}$ , then for every KPA with q (random) known plaintexts we have:  $Adv^{PRF} \leq \frac{4q}{2^n}$  where Adv denotes the advantage to distinguish  $\Psi^4$  from a random function  $f \in_R F_{2n}$ , and  $Adv^{PRP} \leq \frac{4q}{2^n} + \frac{q^2}{2 \cdot 2^{2n}}$  where  $Adv^{PRP}$  denotes the advantage to distinguish  $\Psi^4$  from a random permutation  $f \in_R B_{2n}$ .

*Proof.* This comes immediately from Theorem 10 of Appendix A, Theorem 3 and the classical pseudorandom function/ pseudorandom permutation switching lemma (i.e. First property in the proof of Lemma 3).

## 4 CPA-2 security for $\Psi^5$

**Theorem 5** If  $q \leq \frac{2^n}{67n}$ , then for every CPA-2 with q adaptive chosen plaintexts, we have:  $Adv^{PRF} \leq \frac{5q}{2n}$  and  $Adv^{PRR} \leq \frac{5q}{2n} + \frac{q^2}{2 \cdot 2^{2n}}$ . Where  $Avd^{PRF}$  denotes the advantage to distinguish  $\Psi^5$  from  $f \in_R F_{2n}$ , and  $Adv^{PRP}$  denotes the advantage to distinguish  $\Psi^5$  from  $f \in_R B_{2n}$ .

Proof. See appendix C.

## 5 CPCA-2 security for $\Psi^6$

Of course, from our CPA-2 security for  $\Psi^5$  by using [12] we obtain a CPCA-2 proof of security for  $\Psi^{10}$ , with a precise bound for  $\Psi^{10}$  since we have a precise bound for  $\Psi^5$ . I.e. the composition of two CPA-1 schemes (and therefore

of two CPA-2 schemes also) with independent keys gives a CPCA-2 scheme:  $Adv_{F\circ G^{-1}}^{CPCA-2} \leq Adv_F^{CPA-1} + Adv_G^{CPA-1}$ . It is also possible to write  $\Psi^6 = \Psi^1 \circ \Psi^4 \circ \Psi^1$ , and to proceed with the  $[S_i, T_i]$  values of  $\Psi^6$  exactly as we did in the previous sections with the  $[L_i, R_i]$  values of  $\Psi^5$ . Then for  $\Psi^6$  we obtain:

**Theorem 6** For all pairwise distinct  $[L_i, R_i]$ ,  $1 \le i \le q$  and for all pairwise distinct  $[S_i, T_i]$ ,  $1 \le i \le q$  the number H of  $(f_1, f_2, f_3, f_4, f_5, f_6) \in F_n^6$  such that  $\forall i, 1 \le i \le q$ ,

 $\Psi^6(f_1, f_2, f_3, f_4, f_5, f_6)[L_i, R_i] = [S_i, T_i]$ 

satisfies  $H \geq \frac{|F_n|^6}{2^{2nq}}(1-\alpha)$  where  $\alpha$  can be chosen  $\ll 1$  when  $q \ll \frac{2^n}{n}$ . More precisely, we can choose  $\alpha = \frac{8q}{2^n}$  if  $q \leq \frac{2^n}{67n}$ .

*Proof.* We write  $\Psi^6 = \Psi^1 \circ \Psi^4 \circ \Psi^1$ . We use these notation:

Cleartexts:  $[L_i, R_i], 1 \le i \le q$ 1 round:  $[R_i, X'_i]$  with  $X'_i = L_i \oplus f_1(R_i)$ 2 rounds:  $[X'_i, X_i]$ 3 rounds:  $[X_i, Y_i]$ 4 rounds:  $[Y_i, Y'_i]$  with  $Y'_i = T_i \oplus f_6(S_i)$ 5 rounds:  $[Y'_i, S_i]$ 6 rounds:  $[S_i, T_i]$ 

The analysis of the circle and lines in  $Y', X_{\mathcal{F}}$  ca now be done exactly as we did the analysis of the circles end lines in  $X', Y_{\mathcal{F}}$  for  $\Psi^5$  (symmetry of the hypothesis). Therefore, if  $q \leq \frac{2^n}{64}$ , for all pairwise distinct values  $[L_i, R_i], 1 \leq i \leq q$  and for all pairwise distinct values  $[S_i, T_i], 1 \leq i \leq q$ :

$$\sum_{f_1 \in F_n} \sum_{f_6 \in F_n} \sum_{\text{all frameworks } \mathcal{F} \text{ of Case 5}} Weight(\mathcal{F}) \ge |F_n|^2 \cdot 2^{2qn} (1 - \frac{8q}{2^n}) \quad (1)$$

(same proof as for Lemma 12). Thus, if  $q \leq \frac{2^n}{67n}$ , we can use the theorem  $P_i \oplus P_j$  with  $\xi_{max} \leq n$  i.e. Theorem 6 of [2], and (1) gives Theorem 6 with  $\alpha = \frac{8q}{2n}$ .

**Theorem 7** If  $q \leq \frac{2^n}{128n}$ , then for every CPCA-2 with q adaptive chosen plaintexts or chosen ciphertexts, we have:  $Adv^{PRP} \leq \frac{8q}{2n} + \frac{q^2}{2 \cdot 2^{2n}}$  where  $Adv^{PRP}$  denote the advantage to distinguish  $\Psi^6$  from  $f \in_R B_{2n}$ .

Proof. This comes immediately from Theorem 14 (or the variant given) of Appendix A, and Theorem 6.

## 6 Unbalanced Feistel schemes with Contracting Functions

The balanced Feistel schemes  $\Psi^k$  that we have seen were permutation from 2n bits to 2n bits generated by k functions from n bits to n bits. They were obtained by composition of the scheme  $\Psi^1$  such that

$$\Psi(f_1)[L,R] = [S,T] \stackrel{\text{def}}{\Leftrightarrow} \begin{cases} S = R\\ T = L \oplus f_1(R) \end{cases}$$

Similarly, let consider the scheme  $G_3^1$  defined by

$$\forall [I^1, I^2, I^3] \in I_n^3, \ \forall [S^1, S^2, S^3] \in I_n^3,$$

$$G_3^1(f_1)[I^1, I^2, I^3] = [S^1, S^2, S^3] \stackrel{\text{def}}{\Leftrightarrow} \begin{cases} S^1 = I^2 \\ S^2 = I^3 \\ S^3 = I^1 \oplus f_1([I^2, I^3]) \end{cases}$$

where  $f_1$  is a function from 2n bits to n bits. And let  $G_3^d(f_1, \ldots, f_d) = G_3^1(f_d) \circ$  $\ldots \circ G_3^1(f_2) \circ G_3^1(f_1)$ .  $G_3^d$  schemes are permutations from 3n bits to 3n bits generated from d functions from 2n bits to n bits. More general  $G_k^d$  schemes can be defined, with any k integer,  $k \ge 2$ , as permutation from kn bits to kn bits generated from functions from (k-1)n bits to n bits, and many different design of unbalanced Feistel schemes exist. In this paper, however, we will only study  $G_3^d$ schemes as unbalanced Feistel schemes. Similar security results above the birthday bound can be obtained on more general unbalanced Feistel schemes, but we will not study these generalizations. We know from [28] that CPA-1 attacks on  $G_3^5$  exist with complexity about  $2^n$ . On these  $G_3^d$  schemes, since we use internal functions from 2n bits to n bits, the birthday bound is  $2^n$ , and the information bound is  $2^{2n}$ . Recently, Yun, Park and Lee [32] have proved the CPA-2 security of  $G_k^d$  schemes when  $d \ge 2k+1$  and the CPCA-2 security when  $d \ge 3k+1$  up to the birthday bound. For k = 3, this means CPA-2 security when  $q \ll 2^n$  for  $G_3^7$ and CPCA-2 security when  $q \ll 2^n$  for  $G_3^{10}$ . Noar and Reingold, as explained in the introduction of this paper, have also obtained the birthday bound security on small transformations of the  $G_k^d$  schemes. Our aim in the paper is to obtain a proof of security for  $q \ll 2^{\frac{3n}{2}}$ , i.e. beyond the birthday bound, but not yet the information bound. We know that in CPA-1 we will need at least 6 rounds. In fact  $G_3^6$  will play a central role in our proof on  $G_k^d$  securities, in a similar way as  $\Psi^4$  has played a central role in our proof on  $\Psi^d$  securities, and we will first study the KPA security of  $G_3^6$ . Our first step is to obtain an exact value for H for  $G_3^d$ . We will obtain first such formulas for  $G_3^1$ , then  $G_3^2$  etc... until  $G_3^6$ . Due to the lack of space, we present here only the formulas for  $G_3^1$  and  $G_3^6$  (it is however not difficult to find them). We denote by  $F_{n,2}$  the set of all applications from  $I_{2n}$  to  $I_n$ . Therefore  $|F_{n,2}| = 2^{n \cdot 2^n}$ . 1 Round

**Theorem 8** Let  $H_1$  be the number of  $f_1 \in F_{n,2}$  such that

 $\forall i, \ 1 \le i \le q, \ [S_i^1, S_i^2, S_i^3] = G_3^1[I_i^1, I_i^2, I_i^3]$ *i.e. such that*  $[S_i^1, S_i^2, S_i^3] = [I_i^2, I_i^3, I_i^1 \oplus f_1([I_i^2, I_i^3])]$ 

Let (D) be these conditions:

$$(D): \begin{cases} \forall i, \ 1 \le i \le q, \ (I_i^2 = S_i^1) \text{ and } (I_i^3 = S_i^2) \\ \forall i, \ 1 \le i \le q, \ \forall j, \ 1 \le j \le q, \ [I_i^2, I_i^3] = [I_j^2, I_j^3] \Rightarrow S_i^3 = S_j^3 \end{cases}$$

If (D) is not satisfied, then  $H_1 = 0$ . If (D) is satisfied, then  $H_1 = \frac{|F_{n,2}|}{2^{nq}} \cdot 2^{nr}$ where r is the number of independent equalities  $[I_i^2, I_i^3] = [I_j^2, I_j^3], i \neq j$ .

## 6 rounds

We will denote by  $X_1, \ldots, X_q, Y_1, \ldots, Y_q, Z_1, \ldots, Z_q$  the intermediate variables that appear when we compute  $G_3^6$  from 6 compositions of  $G_3^1$ .

- 0 round:  $[I^1, I^2, I^3]$ . 1 round:  $[I^2, I^3, X]$ . 2 rounds:  $[I^3, X, Y]$ . 3 rounds: [X, Y, Z]. 4 rounds:  $[Y, Z, S^1]$ . 5 rounds:  $[Z, S^1, S^2]$ .
- 6 rounds:  $[S^1, S^2, S^3]$ .

The inputs (i.e. the cleartext) for message *i* will be denoted  $[I_i^1, I_i^2, I_i^3]$ , and similarly the output (i.e. the ciphertext)  $[S_i^1, S_i^2, S_i^3]$  and after 3 rounds  $[X_i, Y_i, Z_i]$ . A framework  $\mathcal{F}$ , for  $G_3^6$ , is a set of equalities of these types:

 $[I_i^3, X_i] = [I_j^3, X_j], i \neq j, \text{ or } [X_i, Y_i] = [X_j, Y_j], i \neq j, \text{ or } [Y_i, Z_i] = [Y_j, Z_j], i \neq j, \text{ or } [Z_i, S_i^1] = [Z_j, S_i^1], i \neq j.$ 

The number of such independent equalities in  $\mathcal{F}$  will be denoted by f. We denote by X the sequence  $(X_1, \ldots, X_q)$ , by Y the sequence  $(Y_1, \ldots, Y_q)$  and by Z the sequence  $(Z_1, \ldots, Z_q)$ . With these notations we have:

**Theorem 9** Let  $H_6$  be the number of  $(f_1, \ldots, f_6) \in F_{n,2}^6$  such that

$$\forall i, \ 1 \leq i \leq q, \ [S_i^1, S_i^2, S_i^3] = G_3^6[I_i^1, I_i^2, I_i^3]$$

 $Then H_6 = \frac{|F_{n,2}| \cdot 2^{n(r+s)}}{2^{6nq}} \sum_{all \ frameworks \ \mathcal{F}} 2^{nf} [Number \ of \ X, Y, Z \ satisfying \ (C)]$ 

- where r denotes the number of independent equations  $[I_i^2, I_i^3] = [I_j^2, I_j^3], i \neq j$ .
- s denotes the number of independent equations  $[S_i^1, S_i^2] = [S_j^1, S_j^2], i \neq j$ .
- f denotes, as seen above, the number of equalities in  $\mathcal{F}$ .

and (C) denotes these relations:  $\forall i, \ 1 \leq i \leq q, \ \forall j, \ 1 \leq j \leq q, \ i \neq j$ :

$$(C): \begin{cases} [I_i^2, I_i^3] = [I_j^2, I_j^3] \Rightarrow X_i \oplus X_j = I_i^1 \oplus I_j^1 \\ [I_i^3, X_i] = [I_j^3, X_j] \Rightarrow Y_i \oplus Y_j = I_i^2 \oplus I_j^2 \\ [X_i, Y_i] = [X_j, Y_j] \Rightarrow Z_i \oplus Z_j = I_i^3 \oplus I_j^3 \\ [Y_i, Z_i] = [Y_j, Z_j] \Rightarrow S_i^1 \oplus S_j^1 = X_i \oplus X_j \\ [Z_i, S_i^1] = [Z_j, S_j^1] \Rightarrow S_i^2 \oplus S_j^2 = Y_i \oplus Y_j \\ [S_i^1, S_i^2] = [S_j^1, S_j^2] \Rightarrow S_i^3 \oplus S_j^3 = Z_i \oplus Z_j \end{cases}$$

*Proof.* As explained above, Theorem 9, despite its length, can easily be proved from Theorem 8.

# 7 Proof of security for $G_3^6$ , $G_3^7$ and $G_3^8$

We present here only the main ideas, since the proofs are very similar to what we have done for  $\Psi^4$ ,  $\Psi^5$ ,  $\Psi^6$ . We start from the exact value H for  $G_3^6$  given in Theorem 9, i.e. with the sum on all frameworks  $\mathcal{F}$ . When a framework is fixed, 3 cases can occur:

**Case 1.** A contradiction appears by linearity in the equations generated by (C). In this case we have in (C) a circle of the equations in X, or a circle in Y, or a circle in Z. If we have a circle in X, it comes from a circle in  $[I^2, I^3]$ , and  $[Y, Z]_{\mathcal{F}}$ . If we have a circle in Y, it comes from a circle in  $[I^3, X]_{\mathcal{F}}$ , and  $[Z, S^1]_{\mathcal{F}}$ . If we have a circle in Z, it comes from a circle in  $[X, Y]_{\mathcal{F}}$ , and  $[S^1, S^2]$ .

**Case 2.** No contradiction occurs by linearity but  $\xi_X > n$ , or  $\xi_Y > n$ , or  $\xi_Z > n$ , where  $\xi_X$  is the maximum number of  $X_j$  variables fixed in (C) when one  $X_i$  variable is fixed (similar definition for  $\xi_Y$  and  $\xi_X = Z$ ).

**Case 3.** No contradiction occurs by linearity and  $\xi_X \leq n$ ,  $\xi_Y \leq n$  and  $\xi_Z \leq n$ . For a framework  $\mathcal{F}$ , we define:  $Weight(\mathcal{F}) =$  Number of sequences [X, Y, Z] that satisfy exactly the equalities of  $\mathcal{F}$ . (This means that the only equalities  $[I_i^3, X_i] =$  $[I_j^3, X_j]$  are exactly those in  $\mathcal{F}$ , and similarly for  $[X_i, Y_i]$ ,  $[Y_i, Z_i]$  and  $[Z_i, S_i^1]$ collisions). Therefore,  $\sum$  all frameworks  $\mathcal{F} Weight(\mathcal{F}) = 2^{3nq}$ . We will prove that if  $\mathcal{F}$  is randomly chosen (i.e. with a distribution probability proportional to  $Weight(\mathcal{F})$ ), then Case 3 is dominant when  $\alpha^2 \ll 2^{3n}$ , in KPA for  $G_3^6$ , in CPA-2 for  $G_3^7$  and in CPCA-2 for  $G_3^8$  (1). In order to prove (1), we analyze the probability of circles and lines of length  $\geq n$  in a similar way as we did for  $\Psi^d$ . More precisely, we will use this lemma (which is the analog of Lemma 6 for  $\Psi^d$ schemes):

**Lemma 1** For all sequences of pairwise distinct  $[I_i^1, I_i^2, I_i^3]$ ,  $1 \leq i \leq q$ , the number N of  $(f_1, i, j)$  such that  $X'_i = X'_j$ ,  $i \neq j$ , satisfies  $N \leq |F_{n,2}| \cdot \frac{q(q-1)}{2^n}$  where  $X'_i = I_i^1 \oplus f_1([I_i^2, I_i^3])$  and  $X'_j = I_j^1 \oplus f_1([I_j^2, I_j^3])$ 

Proof of lemma 1. The proof is analog to the proof of Lemma 7:  $X'_i = X'_j$  implies  $[I^2_i, I^3_i] \neq [I^2_j, I^3_j]$  and then we have at most  $\frac{|F_{n,2}|}{2^n}$  functions  $f_1$  solutions when i, j are fixed. We see that the analysis for  $G^6_3$  (in KPA),  $G^7_3$  (in CPA-2) and  $G^8_3$  (in CPCA-2) can be done in a very similar way as we did for  $\Psi^4$ ,  $\Psi^5$ ,  $\Psi^6$ , and we will obtain proofs of security when  $q \ll \frac{2^{1.5n}}{n}$  (more precisely when  $q \leq \frac{2^{1.5n}}{67n}$ ), since we will then have  $H \geq \frac{|F_{n,2}|^d}{2^{3nq}}(1-\epsilon)$  with  $\epsilon$  small in KPA for d = 6, in CPA-2 for d = 7, and in CPCA-2 for d = 8.

**Remark.** A natural problem is to try to achieve security for  $\alpha \ll 2^{2n}$  instead of  $\alpha \ll 2^{1.5n}$ . This is not easy since now we need to prove that  $H \geq \frac{|F_{n,2}|^d}{2^{3n}(2^{3n}-1)\dots(2^{3n}-q+1)}(1-\epsilon)$  instead of  $H \geq \frac{|F_{n,2}|^d}{2^{3nq}}(1-\epsilon)$  with small  $\epsilon$ .

## 8 Conclusion

In this paper we have proved the security "beyond the birthday bound" for  $\Psi^4$ ,  $\Psi^5$ ,  $\Psi^6$  (respectively in KPA, CPA-2, CPCA-2) when  $q \ll \frac{2^n}{n}$  and for  $G_3^6$ ,  $G_3^7$ ,  $G_3^8$  (respectively in KPA, CPA-2, CPCA-2) when  $q \ll \frac{2^{3n/2}}{n}$ , where q is the number of queries, with explicit and relatively simple security bounds. The general proof strategy used follows the general proof strategy of [23], but we have found some improvements, simplifications, and extensions. For example

the interactions between the "frameworks of equalities" and the values called Hhas been significantly simplified. This proof strategy, i.e. essentially to derive the cryptographic security from "mirror theory" might look esoteric but we really believe that it is in fact rather natural. This is because if the values called Hwere, with a non negligible probability, significantly very different from their average value  $H_0$ , then some attacks could be created, i.e. this condition is not only a sufficient condition for security, but also a necessary condition for security. Moreover, Theorem 2 for  $\Psi^d$ , or Theorem 9 for  $G_3^d$  show that the values H have an exact formulation (not just an evaluation, but an exact formulation) in term of systems of linear equalities and non equalities. In fact what may be surprising is why the analysis of these systems ("mirror theory") was not done by mathematicians before (since, as far as we know it was not done). From a cryptographic point of view, in a way, after Theorem 2 (section 2) and Theorem 9 (section 6), the problems become purely mathematical, and are not cryptographic anymore. In fact, many proof strategy to obtain security "beyond the birthday bound" try to avoid this "mirror theory" by various clever ways (for example by increasing the number of rounds). What we show in this paper is that we can deal with these systems of equalities and non equalities in order to obtain good security bounds with a small number of rounds. We also believe that these proof strategies will be used in the future on many other cryptographic problems.

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## A The "Coefficient H technique"

We present here the general theorems on KPA, CPA-2 and CPCA-2 that are often used when we want to prove security of generic schemes from the number H of secret keys that send some cleartexts on some ciphertexts. These Theorems were proved in 1991 and named by J.Patarin the "coefficient H theorems". The general idea is not surprising: when H is very near the average value  $H_0$  for Hexcept for some "bad" and "rare" events, then we will get the wanted security. The proofs are done by considering the set of all the transcripts of a distinguisher D that gives the output 1 and by showing that the probability that D gives 1 will be larger or very near when D deals a generic construction compared to the cases when D deals with a random permutation. Then by symmetry a similar result is obtained when D gives the output 0. We do not give here more details about the proofs since they are standard proofs now, used and proved again by various authors, and since details about their proofs can be found for example in [27]. Notice that we do not need  $H \simeq H_0$  except on rare events, by that  $[(H \ge H_0) \text{ or } (H \simeq H_0)]$  except on rare events is enough.

Notation for this sections

- -N is an integer.  $I_N$  is  $\{0,1\}^N$ .
- $-F_N$  is the set of all functions from  $I_N$  to  $I_N$ .
- $-B_N$  is the set of all permutations from  $I_N$  to  $I_N$ .
- -t and n are two integers.
- $-F_{t,n}$  is the set of all functions from t bits to n bits.
- K is a set of k-uples of functions of  $F_{t,n}$ . The elements of K will be called "keys".
- PRF means "Pseudorandom Functions".
- PRP means "Pseudorandom Permutations".

- G is an application of  $K \to F_N$ . Therefore G is a way to design a function from  $F_N$  from k-uples  $(f_1, \ldots, f_k)$  of functions of  $F_{t,n}$  of K.
- Let q be an integer (q will be the number of queries). Let  $(a_i)_{1 \leq i \leq q}$  be a sequence of pairwise distinct elements of  $I_N$ . Let  $(b_i)_{1 \leq i \leq q}$  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  $(f_1, \ldots, f_k) \in K$  such that  $\forall i, 1 \leq i \leq q, G(f_1, \ldots, f_k)(a_i) = b_i$ . Therefore H is the number of "keys" (i.e. elements of K) that send all the  $a_i$  inputs to the exact values  $b_i$ .

## Theorem 10 (KPA, PRF)

Let  $\alpha$  and  $\beta$  be real numbers,  $\alpha > 0$  and  $\beta > 0$ . If

(1) For random values  $a_i, b_i, 1 \leq i \leq q$  of  $I_N$  such that the  $a_i$  are pairwise distinct, with probability  $\geq 1 - \beta$ , we have:  $H \geq \frac{|K|}{2^{Nq}}(1 - \alpha)$ .

Then

(2) For every KPA with q (random) known plaintexts we have:  $Adv^{PRF} \leq \alpha + \beta$  where  $Adv^{PRF}$  denotes the advantage to distinguish  $G(f_1, \ldots, f_k)$  when  $(f_1, \ldots, f_k) \in_R K$  from a function  $f \in_R F_N$ .

(By "advantage", we mean as usual, for a distinguisher the absolute value of the difference of the two probabilities to output 1).

**Remark.** We did not ask here for the  $b_i$  values to be distinct.

#### **Theorem 11** (KPA, PRP)

Let  $\alpha$  and  $\beta$  be real numbers,  $\alpha > 0$  and  $\beta > 0$ . If

(1) For random values  $a_i, b_i, 1 \leq i \leq q$  of  $I_N$  such that the  $a_i$  are pairwise distinct and the  $b_i$  are pairwise distinct, with probability  $\geq 1 - \beta$ , we have:  $H \geq \frac{|K|}{2^N(2^N-1)\dots(2^N-q+1)}(1-\alpha).$ 

(2) For every KPA with q (random) known plaintexts we have:  $Adv^{PRP} \leq \alpha + \beta$  where  $Adv^{PRP}$  denotes the advantage to distinguish  $G(f_1, \ldots, f_k)$  when  $(f_1, \ldots, f_k) \in_R K$  from a permutation  $f \in_R B_N$ .

**Remark.** We have  $2^{Nq}(1-\frac{q(q-1)}{2\cdot 2^N}) \leq 2^N(2^N-1)\dots(2^N-q+1) \leq 2^{Nq}$ , therefore if  $q \ll \sqrt{2^N}$  we can use Theorem 10 or Theorem 11 and we will get similar security results (i.e. we can "switch" between random permutations and random functions as long as  $q \ll \sqrt{2^N}$ ).

## Theorem 12 (CPA-2, PRF)

Let  $\alpha$  and  $\beta$  be real numbers,  $\alpha > 0$  and  $\beta > 0$ . Let E be a subset of  $I_N$  such that  $|E| \ge (1 - \beta)2^{Nq}$ .

If

(1) For all sequences  $a_i$ ,  $1 \le i \le q$  of pairwise distinct elements of  $I_N$  and for all sequences  $b_i$ ,  $1 \le i \le q$  of E we have  $H \ge \frac{|K|}{2^{Nq}}(1-\alpha)$ .

(2) For every CPA-2 with q chosen plaintexts we have:  $Adv^{PRF} < \alpha + \beta$  where Adv<sup>PRF</sup> denotes the advantage to distinguish  $G(f_1, \ldots, f_k)$  when  $(f_1, \ldots, f_k) \in_R$ K from a function  $f \in_R F_N$ .

## Theorem 13 (CPA-2, PRP)

Let  $\alpha$  and  $\beta$  be real numbers,  $\alpha > 0$  and  $\beta > 0$ . Let E be a subset of  $I_N$  such that  $|E| \ge (1-\beta)2^N(2^N-1)\dots(2^N-q+1)$ 

(1) For all sequences  $a_i$ ,  $1 \le i \le q$  of pairwise distinct elements of  $I_N$  and for all sequences  $b_i$ ,  $1 \le i \le q$  of E we have  $H \ge \frac{|K|}{2^N(2^N-1)\dots(2^N-q+1)}(1-\alpha)$ . Then

(2) For every CPA-2 with q chosen plaintexts we have:  $Adv^{PRP} \leq \alpha + \beta$  where  $Adv^{PRP}$  denotes the advantage to distinguish  $G(f_1, \ldots, f_k)$  when  $(f_1, \ldots, f_k) \in_R$ K from a permutation  $f \in_{R} B_{N}$ .

## **Theorem 14** (CPCA-2, PRP)

Let  $\alpha$  be a real number,  $\alpha > 0$ .

If

(1) For all sequences of pairwise distinct elements  $a_i$ ,  $1 \leq i \leq q$ , and for all sequences of pairwise distinct elements  $b_i$ ,  $1 \le i \le q$ , we have:

 $H \ge \frac{|K|}{2^{N}(2^{N}-1)\dots(2^{N}-q+1)}(1-\alpha).$  Then

(2) For every CPCA-2 with q chosen plaintexts we have:  $Adv^{PRP} \leq \alpha$  where Adv<sup>PRP</sup> denotes the advantage to distinguish  $G(f_1, \ldots, f_k)$  when  $(f_1, \ldots, f_k) \in_R$ K from a permutation  $f \in_{\mathbb{R}} B_N$ .

## Variant of Theorem 14

We have  $2^{Nq}(1-\frac{q(q-1)}{2\cdot 2^N}) \le 2^N(2^N-1)\dots(2^N-q+1) \le 2^{Nq}$ . Therefore a variant of Theorem 14 is to have  $H \geq \frac{|K|}{2^{Nq}}(1-\alpha)$  in (1), and  $Adv^{PRP} \leq \alpha + \frac{q(q-1)}{2\cdot 2^N}$  in (2). When  $q \ll \sqrt{2^N}$  this variant is sufficient.

## **Theorem 15** (CPCA-2, PRP with more general conditions)

Let  $\alpha$  and  $\beta$  be real numbers,  $\alpha > 0$  and  $\beta > 0$ . Let P be the set of all sequences  $(a_i, b_i), 1 \leq i \leq q$  such that all the  $a_i$  are pairwise distinct and all the  $b_i$  are pairwise distinct. (Therefore  $|P| = (2^N(2^N - 1) \dots (2^N - q + 1))^2)$ . If

(1) There exists a subset E of P such that

(1a) For all  $(a,b) \in E$ , we have  $H \ge \frac{|K|}{2^N(2^N-1)\dots(2^N-q+1)}(1-\alpha)$ .

(1b) For all CPCA-2 acting on a random permutation f of  $B_N$ , the probability that  $(a,b) \in E$  is  $> 1 - \beta$  where (a,b) denotes here the successive  $b_i = f(a_i)$  or  $a_i = f^{-1}(b_i), \ 1 \le i \le q$  that will appear. Then

Then

(2) For every CPCA-2 with q chosen plaintexts we have:  $Adv^{PRP} \leq \alpha + \beta$  where  $Adv^{PRP}$  denotes the advantage to distinguish  $G(f_1, \ldots, f_k)$  when  $(f_1, \ldots, f_k) \in_R K$  from a permutation  $f \in_R B_N$ .

#### Variant of Theorem 15

As above, a variant of theorem 15 is to have  $H \geq \frac{|K|}{2^{Nq}}(1-\alpha)$  in (1), and  $Adv^{PRP} \leq \alpha + \beta + \frac{q(q-1)}{2 \cdot 2^N}$  in (2). When  $q \ll \sqrt{2^N}$  this variant is sufficient.

## B Proof of KPA security for $\Psi^4$

## Circles in $R, Y_{\mathcal{F}}$

#### Definition

We will say that we have a 'circle in  $R, Y_{\mathcal{F}}$ ' if there are k indices  $i_1, \ldots, i_k$  with  $k \geq 3$  and such that:

1.  $i_1, i_2, \ldots, i_{k-1}$  are pairwise distinct and  $i_k = i_1$ .

2.  $\forall \lambda$ ,  $1 \leq \lambda \leq k - 2$  we have at least one of these conditions:  $R_{i_{\lambda}} = R_{i_{\lambda+1}}$  or  $Y_{i_{\lambda}} = Y_{i_{\lambda+1}}$  is one of the equalities of  $\mathcal{F}$ .

**Example.** If  $R_1 = R_2$  and  $Y_1 = Y_2$  is one of the equalities of  $\mathcal{F}$ , we have a circle in  $R, Y_{\mathcal{F}}$ .

Clearly, if we have a circle in  $R, Y_{\mathcal{F}}$ , from it we can generate a "minimum circle" in  $R, Y_{\mathcal{F}}$ , i.e. keeping only one equation  $R_{i_1} = R_{i_l}$  per line of equations  $R_{i_1} = R_{i_2} = R_{i_3} = \ldots = R_{i_l}$ , and keeping only one equation  $Y_{i_1} = Y_{i_l}$  per line of equations  $Y_{i_1} = Y_{i_2} = Y_{i_3} = \ldots = Y_{i_l}$ . Therefore, we have a circle in  $R, Y_{\mathcal{F}}$  if and only if there is an even integer  $\mu$  and there are  $\mu$  pairwise distinct indices  $i_1, \ldots, i_{\mu}$  with  $(R_{i_1} = R_{i_2}), (Y_{i_2} = Y_{i_3} \text{ is in } \mathcal{F}), (R_{i_3} = R_{i_4}) \ldots (Y_{i_{\mu}} = Y_{i_1} \text{ is in } \mathcal{F})$ .  $\mu$  will be called the length of the circle.

**Lemma 2** When the values  $[L_i, R_i]$  are randomly chosen, pairwise distinct, and when the framework  $\mathcal{F}$  is randomly chosen, with a distribution of probability proportional to  $Weight(\mathcal{F})$ , then the probability to have a circle in  $R, Y_{\mathcal{F}}$  is  $\leq \frac{q^2}{2^{2n}(1-\frac{q^2}{2\pi 2n})}$ .

Proof of Lemma 2 When we will say that  $\mathcal{F}$  is "randomly chosen" it will always mean with a distribution of probability proportional to  $Weight(\mathcal{F})$ First Property.

First, we can notice that with probability  $\geq 1 - \frac{q^2}{2 \cdot 2^{2n}}$  we can assume that the  $[L_i, R_i]$  values, for  $1 \leq i \leq q$ , are random, without considering the fact that they are pairwise distinct, since the probability to distinguish these two distributions is  $\leq \frac{q^2}{2 \cdot 2^{2n}}$ . (This is the Functions/Permutations switching lemma on permutations on 2n bits.).

## Circle of length 2

To have a circle of length 2, we must find two indices i and j, i < j such that  $(R_i = R_j)$  and  $(Y_i = Y_j \text{ is in } \mathcal{F})$ . For (i, j), i < j, we have  $\frac{q(q-1)}{2}$  possibilities. Now when i and j are fixed, the probability to have  $R_i = R_j$  is  $\frac{1}{2^n}$  if the  $R_i$  values are random, and the probability to have  $Y_i = Y_j$  is  $\frac{1}{2^n}$  since  $\mathcal{F}$  is randomly chosen (i.e. generated with a distribution proportional to  $Weight(\mathcal{F})$ ). Therefore the probability to have  $(R_i = R_j)$  and  $(Y_i = Y_j$  is in  $\mathcal{F}$  is  $\leq \frac{q(q-1)}{2 \cdot 2^n}$  if the  $R_i$  values are randomly chosen.

## Circles of length $\mu$ , $\mu$ even

To have a circle of length  $\mu$ , we must find  $\mu$  pairwise distinct indices  $i_1, i_2, \ldots, i_{\mu}$ such that  $(R_{i_1} = R_{i_l}), (Y_{i_1} = Y_{i_2} \text{ is in } \mathcal{F}), (R_{i_3} = R_{i_4}) \ldots (Y_{i_{\mu}} = Y_{i_1} \text{ is in } \mathcal{F}).$  If the  $R_i$  values are randomly chosen, and if  $\mathcal{F}$ , is randomly chosen (i.e. with  $Weight(\mathcal{F})$  distribution), then this probability is  $\leq \frac{q^{\mu}}{\mu!2^{\mu n}}$ . Therefore, by using the First property above, we see that the probability to have a circle in  $R, Y_{\mathcal{F}}$  is  $\leq \frac{q^2}{2\cdot 2^{2n}} + \sum_{i=1}^{+\infty} \frac{q^{2i}}{(2i)!2^{2in}} \leq \frac{q^2}{2^{2n}(1-\frac{q^2}{2\cdot 2^{2n}})}$  as claimed.

## Lines in $R, Y_{\mathcal{F}}$

## Definition

We will say that we have a "line in  $R, Y_{\mathcal{F}}$ " of length  $\theta$  if there are  $\theta + 1$  pairwise distinct indices  $i_1, i_2, \ldots, i_{\theta+1}$  such that  $\forall \lambda, 1 \leq \lambda \leq \theta$ , we have at least one of these two conditions:  $R_{i_{\lambda}} = R_{i_{\lambda+1}}$  or  $(Y_{i_{\lambda}} = Y_{i_{\lambda+1}})$  is one of the equalities of  $\mathcal{F}$ ). **Example.** If  $R_1 = R_2$ ,  $R_2 = R_3$ ,  $(Y_3 = Y_4)$  is in  $\mathcal{F}$ , and  $R_4 = R_5$ , then we have a line of length 4 in  $R, Y_{\mathcal{F}}$ .

**Lemma 3**  $\forall \theta \in \mathbb{N}$ , when the values  $[L_i, R_i]$  are randomly chosen, pairwise distinct, and when the framework  $\mathcal{F}$  is randomly chosen (i.e. with a distribution proportional to  $Weight(\mathcal{F})$ ), then the probability to have a line of length  $\geq \theta$  in  $R, Y_{\mathcal{F}}$  is  $\leq \frac{q^{\theta+1} \cdot 2^{\theta}}{2^{n\theta}} + \frac{q^2}{2 \cdot 2^{2n}}$ .

Proof of Lemma 3 The proof is easy, we proceed as we did for the circles. The term  $q^{\theta+1}$  comes from the possibilities for the  $\theta+1$  indices  $i_1, i_2, \ldots, i_{\theta+1}$ , the term  $2^{\theta}$  comes from the fact that from  $i_{\lambda}$  to  $i_{\lambda+1}$  we can have 2 possibilities: one equation in R, or one equation in Y,  $1 \leq \lambda \leq \theta$ , and the term  $\frac{q^2}{2 \cdot 2^{2n}}$  comes from the proof of Lemma 2.

**Lemma 4** When the values  $[L_i, R_i]$  are randomly chosen, pairwise distinct, the values  $[S_i, T_i]$  are randomly chosen, and  $\mathcal{F}$  is randomly chosen (i.e. with a distribution of probability in  $Weight(\mathcal{F})$ ), then the probability p to have a circle in  $R, Y_{\mathcal{F}}$ , or to have a circle in  $S, X_{\mathcal{F}}$ , or to have a line in  $R, Y_{\mathcal{F}}$  of length  $\geq \theta$ , or to have a line in  $S, X_{\mathcal{F}}$  f length  $\geq \theta$  satisfies:

$$p \leq \frac{3q^2}{2^{2n}(1-\frac{q^2}{2\cdot 2^{2n}})} + \frac{2q^{\theta+1} \cdot 2^{\theta}}{2^{n\theta}}$$

Moreover, if  $\theta \ge n$  and  $8 \le q \le \frac{2^n}{8}$ , we have  $p \le \frac{4q^2}{2^{2n}}$  and  $\frac{2q^{\theta+1} \cdot 2^{\theta}}{2^{n\theta}} \le \frac{2q}{2^{2n}}$ . (Therefore we can assume that we have no line of length  $\ge n$  if  $q \ll 2^n$ ).

Proof of Lemma 4 The probability to have a circle in  $R, Y_{\mathcal{F}}$  is  $\leq \frac{q^2}{2^{2n}(1-\frac{q^2}{2\cdot 2^{2n}})}$ . (cf Lemma 2). Similarly, the probability to have a circle in  $S, X_{\mathcal{F}}$  is  $\leq \frac{q^2}{2^{2n}(1-\frac{q^2}{2\cdot 2^{2n}})}$ . (symmetry of the hypothesis). The probability to have a line in  $R, Y_{\mathcal{F}}$  of length

 $\geq \theta \text{ is } \leq \frac{q^{\theta+1} \cdot 2^{\theta}}{2^{n\theta}} + \frac{q^2}{2 \cdot 2^{2n}} \text{ (cf Lemma 3). Similarly for a line in } S, X_{\mathcal{F}} \text{ of length} \\ \geq \theta \text{. Therefore } p \leq \frac{3q^2}{2^{2n}(1-\frac{q^2}{2\cdot 2n})} + \frac{2q^{\theta+1} \cdot 2^{\theta}}{2^{n\theta}} \text{ as claimed. Moreover, if } \theta \geq n \text{ and} \\ q \leq \frac{2^n}{8}, \text{ we have } \frac{2q^{\theta+1} \cdot 2^{\theta}}{2^{n\theta}} \leq 2q \cdot \left(\frac{2q}{2^n}\right)^{\theta} \leq 2q(\frac{1}{4})^{\theta} \leq \frac{2q}{2^{2n}}. \text{ Then } p \leq \frac{3q^2}{2^{2n}(1-\frac{1}{128})} + \frac{2q}{2^{2n}} \\ \text{and this is } \leq \frac{4q^2}{2^{2n}} \text{ if } q \geq 8 \text{ as claimed.}$ 

From now on, we assume  $8 \leq q \leq \frac{2^n}{8}$ . We take  $\theta = n$ , and we will say that a framework  $\mathcal{F}$  is in "Case 5" if  $\mathcal{F}$  has no circle in  $R, Y_{\mathcal{F}}$ , no circle in  $S, X_{\mathcal{F}}$ , no line of length  $\geq n$  in  $R, Y_{\mathcal{F}}$  and no line of length  $\geq n$  in  $S, X_{\mathcal{F}}$ . Then,

**Lemma 5** When the values  $[L_i, R_i]$  are randomly chosen, pairwise distinct, and the values  $[S_i, T_i]$  are randomly chosen, then the probability p that

$$\left[\sum_{all frameworks \mathcal{F} of Case 5} Weight(\mathcal{F}) \leq (2^{2nq})(1-\frac{2q}{2^n})\right]$$

satisfy  $p \leq \frac{2q}{2^n}$ .

Proof of Lemma 5. This comes immediately from Lemma 4 and

 $\sum_{\text{all frameworks } \mathcal{F}} Weight(\mathcal{F}) = \text{ Number of all sequences } (X_i, Y_i), \ 1 \leq i \leq q$ 

$$= 2^{2nq}$$

We are now (at last) ready to prove Theorem 3, with explicit values for  $\alpha$  et  $\beta$ . *Proof of Theorem 3.* Let  $\mathcal{F}$  be a framework of Case 5.We will use this Theorem of [2].

**Theorem 16** (*"Theorem*  $P_i \oplus P_j$ *" for any*  $\xi_{max}$ )

let (A) be a set of a equation  $P_i \oplus P_j = \lambda_k$  with  $\alpha$  variables such that:

1. We have no circle in P in the equations (A).

2. We have no more than  $\xi_{max}$  indices in the same block.

3. By linearity from (A) we cannot generate an equation  $P_i = P_j$  with  $i \neq j$ . (This means that if i and j are in the same block, then the expression in  $\lambda_1, \lambda_2, \ldots, \lambda_a$  for  $P_i \oplus P_j$  is  $\neq 0$ .

Then: if  $\xi_{max} \alpha \ll 2^n$ , we have  $H_{\alpha} \geq J_{\alpha}$ . More precisely the fuzzy condition  $\xi_{max} \alpha \ll 2^n$  can be written with the explicit bound:  $(\xi_{max} - 1)\alpha \leq \frac{2^n}{67}$ .

Then, from this Theorem 16 of [2], if  $(67q)n \leq 2^n$ , since  $\xi_X \leq n$ , we have at least  $\frac{J_{q-x}}{2^{n(r+y)}}$  solutions  $(X_1, \ldots, X_q)$  that satisfy (C1), and at least  $\frac{J_{q-y}}{2^{n(s+x)}}$ solutions  $(Y_1, \ldots, Y_q)$  that satisfy (C2). Since  $Weight(\mathcal{F}) = J_{q-x} \cdot J_{q-y}$  we see that the number of  $(X_1, \ldots, X_q), (Y_1, \ldots, Y_q)$  solutions of (C1) and (C2) is  $\geq \frac{Weight(\mathcal{F})}{2^{n(r+s)} \cdot 2^{n(x+y)}}$ . Therefore, from Lemma 4 and Theorem 2 we obtain: if  $8 \leq q \leq \frac{2^n}{128n}$ , then when the  $[L_i, R_i]$  are randomly chosen pairwise distinct, and when the  $[S_i, T_i]$  are randomly chosen, we have with a probability  $\geq 1 - \frac{2q}{2^n}$  that

$$H \ge \frac{|F_n|^4}{2^{4nq}} \sum_{\text{all frameworks } \mathcal{F} \text{ of Case } 5} Weight(\mathcal{F})$$

$$H \geq \frac{|F_n|^4}{2^{2nq}} (1 - \frac{2q}{2^n})$$

Therefore we have proved Theorem 3 with  $\alpha = \frac{2q}{2^n}$ ,  $\beta = \frac{2q}{2^n}$  and  $8 \le q \le \frac{2^n}{67n}$ . **Example.** Let  $\mathcal{F}$  be this framework of equalities:  $(Y_2 = Y_3)$  and  $(X_2 = X_4 = X_5)$ . Let assume  $R_1 = R_2$ . Then for (C1) we have (cf Theorem 2):

$$\begin{cases} X_1 \oplus X_2 = L_1 \oplus L_2 \\ X_2 \oplus X_3 = S_2 \oplus S_3 \end{cases}$$

And for (C2) we have

$$\begin{cases} Y_2 \oplus Y_4 = R_2 \oplus R_4 \\ Y_2 \oplus Y_5 = R_2 \oplus R_5 \end{cases}$$

We have here  $\geq \frac{J_{q-2}}{2^{2n}}$  solutions for  $X_1, \ldots, X_q$  and  $\geq \frac{J_{q-1}}{2^{2n}}$  solutions for  $Y_1, \ldots, Y_q$ , and here r = 1, s = 0, x = 2, y = 1.

## C Proof of CPA-2 security for $\Psi^5$

Our results on  $\Psi^5$  for proving CPA-2 security will be based on this Theorem:

**Theorem 17** There are some values  $\alpha > 0$  and  $\beta > 0$  and there is a subset  $E \subset I_{2n}^q$  such that:

1.  $|E| \ge (1-\beta)2^{2nq}$ 

2. For all sequences  $[L_i, R_i]$ ,  $1 \leq i \leq q$  of pairwise distinct element of  $I_{2n}$ and for all sequences  $[S_i, T_i]$ ,  $1 \leq i \leq q$ , of E we have:  $H \geq \frac{|F_n|^5}{2^{2nq}}(1-\alpha)$ where H denotes the number of  $(f_1, f_2, f_3, f_4, f_5) \in F_n^5$  such that  $\forall i, 1 \leq i \leq q$ ,  $\Psi^5(f_1, f_2, f_3, f_4, f_5)[L_i, R_i] = [S_i, T_i]$ .

q,  $\Psi^5(f_1, f_2, f_3, f_4, f_5)[L_i, R_i] = [S_i, T_i].$ 3.  $\alpha$  and  $\beta$  can be chosen  $\ll 1$  when  $q \ll \frac{2^n}{n}$ . (Moreover we will obtain explicit values for  $\alpha$  and  $\beta: \alpha = \frac{4q}{2^n}, \beta = \frac{q}{2^n}$  when  $q \leq \frac{2^n}{67n}$ ).

**Remark.** It is equivalent to speak of such a subset E, or to say that when  $[S_i, T_i], 1 \le i \le q$  are randomly chosen, the probability to have 2. is  $\ge 1 - \beta$ . To prove Theorem 17, we will still use the formula given for  $H_4$  (i.e. for  $\Psi^4$ ) by Theorem 2, but we will perform one more round at the beginning. More precisely, we write  $\Psi^5 = \Psi^4 \circ \Psi^1$ .

The q chosen cleartexts are  $[L_i, R_i]$ ,  $1 \le i \le q$ . After one round they become  $[R_i, X'_i]$ ,  $1 \le i \le q$ , with  $X'_i = L_i \oplus f_1(R_i)$ . After two rounds they become  $[X'_i, X_i]$ ,  $1 \le i \le q$ . After three rounds they become  $[X_i, Y_i]$ ,  $1 \le i \le q$ . After four rounds they become  $[Y_i, S_i]$ ,  $1 \le i \le q$ . Finally after 5 rounds they become  $[S_i, T_i]$ ,  $1 \le i \le q$ . We have:  $H_5([L_i, R_i, S_i, T_i], 1 \le i \le q) = \sum_{f_1 \in F_n} (H_4([R_i, X'_i, S_i, T_i], 1 \le i \le q))$  with  $\forall i, 1 \le i \le q$ ,  $X'_i = L_i \oplus f_1(R_i)$ . When a framework  $\mathcal{F}$  for  $\Psi^4$  is fixed (in  $\Psi^5 = \Psi^4 \circ \Psi^1$ ), 5 cases occur:

**Case 1.** A contradiction appears by linearity in the equations generated by (C1). In this case we have a "circle" of equalities in  $X', Y_{\mathcal{F}}$  that generates a "circle" in X by (C1).

**Case 2.** A contradiction appears by linearity in the equations generated by (C2). In this case we have a "circle" of equalities in  $S, X_{\mathcal{F}}$  that generates a "circle" in Y by (C2).

**Case 3.** No contradiction appears by linearity but  $\xi_X > n$ . In this case we have a line of equalities in  $X', Y_F$  of length > n that generates a line of equalities in X by (C1) of length > n.

**Case 4.** No contradiction appears by linearity but  $\xi_Y > n$ . In this case we have a line of equalities in  $S, X_F$  of length > n that generates a line of equalities in Y by (C2) of length > n.

**Case 5.** No contradiction occurs by linearity and  $\xi_X \leq n$  and  $\xi_Y \leq n$ 

To prove Theorem 17 we will first prove that Cases 1, 2, 3, 4 appear with a negligible probability when the  $[S_i, T_i]$  variables are randomly chosen, when  $f_1$  is randomly chosen in  $F_n$ , and when  $\mathcal{F}$  is randomly chosen (this means as usual with a distribution of probability proportional to  $Weight(\mathcal{F})$ ). This is what we will do now.

Circles in  $X', Y_{\mathcal{F}}$ 

**Lemma 6**  $\forall \lambda > 0$ , for all pairwise distinct  $[L_i, R_i]$ ,  $1 \leq i \leq q$ , when  $f_1$  is randomly chosen in  $F_n$  we have with probability  $\geq 1 - \frac{1}{\lambda}$  that the number N of  $(i, j), i \neq j$  such that  $X'_i = X'_j$  satisfies:  $N \leq \frac{\lambda q(q-1)}{2^n}$ .

Proof. This comes immediately from this lemma:

**Lemma 7** For all pairwise distinct  $[L_i, R_i]$ ,  $1 \leq i \leq q$  (of course pairwise distinct means  $i \neq i \Rightarrow L_i \neq L_j$  or  $R_i \neq R_j$ ) the number of  $(f_1, i, j)$  such that  $X'_i = X'_i, i \neq j$  is  $\leq |F_n| \frac{q(q-1)}{2^n}$ .

Proof of Lemma 7.  $X'_i = X'_j$  means  $L_i \oplus f_1(R_i) = L_j \oplus f_1(R_j)$ . This implies  $R_i \neq R_j$  (because  $L_i = L_j$  and  $R_i = R_j$  implies i = j). Thus, when (i, j) is fixed, the number of  $f_1$  such that  $X'_i = X'_j$  is exactly  $\frac{|F_n|}{2^n}$  if  $R_i \neq R_j$ , and is exactly 0 if  $R_i = R_j$ . Therefore, since we have at most q(q-1) values  $(i, j), i \neq j, R_i \neq R_j$ , the total number of  $(f_1, i, j)$  such that  $X'_i = X'_j$  is  $\leq \frac{|F_n|q(q-1)}{2^n}$  as claimed.

**Lemma 8** For all  $\lambda > 0$ , for all values  $[L_i, R_i]$ ,  $1 \le i \le q$  (no matter how cleverly chosen they are), when  $f_1 \in_R F_n$ , and  $\mathcal{F}$  is randomly chosen, the probability p to have a circle in  $X', Y_{\mathcal{F}}$  satisfies:

$$p \le \frac{1}{\lambda} + \frac{q^2}{2 \cdot 2^{2n}} + \frac{\lambda^2 q^4}{2^{4n} (1 - \frac{\lambda q^2}{2^{2n}})}$$

For  $\lambda = \frac{2^n}{q}$  this gives:

$$p \le \frac{q}{2^n} + \frac{q^2}{2 \cdot 2^{2n}} + \frac{q^2}{2^{2n}(1 - \frac{q}{2^n})}$$

Therefore, if  $q \leq \frac{2^n}{4}$ , we have:  $p \leq \frac{2q}{2^n}$ .

## Proof. Circles of length 2.

To have a circle of length 2, we must find two indices i and j, i < j, such that:  $(X'_i = X'_j)$  and  $(Y_i = Y_j \text{ is in } \mathcal{F})$ . For (i, j), i < j, we have  $\frac{q(q-1)}{2}$  possibilities. Now when i and j are fixed, the probability to have  $X'_i = X'_j$ , i.e. to have  $L_i \oplus f_1(R_i) = L_j \oplus f_1(R_j)$ , is  $\frac{1}{2^n}$  when  $f_1 \in_R F_n$ , since here we must have  $R_i \neq R_j$  (because  $R_i = R_j$  and  $L_i = L_j$  imply i = j). Similarly, the probability to have  $(Y_i = Y_j \text{ is in } \mathcal{F})$  when  $\mathcal{F}$  is randomly chosen (i.e. with a distribution in  $Weight(\mathcal{F})$ ) is  $\frac{1}{2^n}$ . Therefore the probability to have  $(X'_i = X'_j)$  and  $(Y_i = Y_j \text{ is in } \mathcal{F})$  is  $\leq \frac{q(q-1)}{2^{-2n}}$ .

## Circles of length $\mu$ , $\mu \ge 4$ , $\mu$ even

To have a circle of length  $\mu$ , we must find  $\mu$  pairwise distinct indices  $i_1, i_2, \ldots, i_{\mu}$ such that  $(X'_{i_1} = X'_{i_2}), (Y_{i_2} = Y_{i_3} \text{ is in } \mathcal{F}), (X'_{i_3} = X'_{i_4}), \ldots, (Y_{i_{\mu}} = Y_{i_1} \text{ is in } \mathcal{F}).$ From Lemma 6 we know that  $\forall \lambda > 0$  we have a probability  $\geq 1 - \frac{1}{\lambda}$  that for  $(i_1, i_2, \ldots, i_{\mu})$  we have at most  $(\frac{\lambda q^2}{2^n})^{\frac{\mu}{2}}$  possibilities, when  $f_1$  is randomly chosen in  $F_n$ . Now when  $(i_1, i_2, \ldots, i_{\mu})$  are fixed, when  $\mathcal{F}$  is randomly chosen, we have a probability  $\frac{1}{2^{\frac{\mu}{2}n}}$  to have  $(Y_{i_2} = Y_{i_3} \text{ is in } \mathcal{F}), \ldots, (Y_{i_{\mu}} = Y_{i_1} \text{ is in } \mathcal{F})$ . Therefore,  $\forall \lambda > 0$  the probability to have a circle of length  $\geq 4$  is  $\leq \frac{1}{\lambda} + \sum_{\mu = 4, \mu \text{ even }}^{\frac{\mu}{\lambda^2}q^{\mu}} \leq \frac{1}{\lambda} + \frac{\lambda^2 q^4}{2^{4n}(1-\frac{\lambda q^2}{22n})}$ . Since we have seen that the probability to have a circle of length 2 is  $\leq \frac{q^2}{2\cdot 2^{2n}}$  we obtain Lemma 8. Lines in  $X', Y_{\mathcal{F}}$ 

**Lemma 9**  $\forall \lambda > 0$ ,  $\forall k \in \mathbb{N}^*$ , for all pairwise distinct  $[L_i, R_i]$ ,  $1 \leq i \leq q$ , when  $f_1$  is randomly chosen in  $F_n$  we have a probability  $\geq 1 - \frac{1}{\lambda}$  that the number N of  $(i_1, i_2, \ldots, i_k)$  such that  $(i_1, i_2, \ldots, i_k)$  are pairwise distinct and  $X'_{i_1} = X'_{i_2} = \ldots = X'_{i_k}$  satisfies:  $N \leq \frac{\lambda q^k}{2^{(k-1)n}}$ .

**Remark.** Lemma 6 was a special case of Lemma 9 with k = 2. *Proof.* This result comes essentially from this lemma:

**Lemma 10** For all pairwise distinct  $[L_i, R_i], 1 \le i \le q$ , the number of  $(f_1, i_1, i_2, \ldots, i_k)$  such that  $i_1, i_2, \ldots, i_k$  are pairwise distinct and  $X'_{i_1} = X'_{i_2} = \ldots = X'_{i_k}$  is  $\le |F_n| \frac{q^k}{2^{(k-1)n}}$ .

Proof of Lemma 10  $X'_{i_1} = X'_{i_2} = \ldots = X'_{i_k}$  means  $L_{i_1} \oplus f_1(R_{i_1}) = L_{i_2} \oplus f_1(R_{i_2}) = \ldots = L_{i_k} \oplus f_1(R_{i_k})$  (1). Since  $i_1, i_2, \ldots, i_k$  are pairwise distinct, this implies here  $R_{i_1}, R_{i_2}, \ldots, R_{i_k}$  are pairwise distinct (because  $L_i = L_j$  and  $R_i = R_j \Rightarrow i = j$ ). Thus, when  $i_1, i_2, \ldots, i_k$  are fixed, the number of  $f_1$  that satisfy (1) is exactly  $\frac{|F_n|}{2^{(k-1)n}}$  if  $R_{i_1}, R_{i_2}, \ldots, R_{i_k}$  are pairwise distinct and exactly 0 if  $R_{i_1}, R_{i_2}, \ldots, R_{i_k}$  are not pairwise distinct. Since we have at most  $q^k$  values  $(i_1, i_2, \ldots, i_k)$ , we obtain Lemma 10.

**Lemma 11**  $\forall \lambda > 0$ ,  $\forall \theta \in \mathbb{N}^*$ , for all values  $[L_i, R_i]$ ,  $1 \leq i \leq q$  (no matter how cleverly chosen they are), when  $f_1 \in_R F_n$ , and  $\mathcal{F}$  is randomly chosen, the probability p to have a line of length  $\geq \theta$  in X', Y<sub>F</sub> satisfies:

$$p \le \frac{1}{\lambda} + 2^{\theta} \frac{\lambda^{\frac{\theta+1}{2}} q^{\theta+1}}{2^{n\theta}}$$

For  $\lambda = \frac{2^n}{q}$ , we see that if  $q \leq \frac{2^n}{64}$ , and  $\theta \geq n$ , we have:  $p \leq \frac{2q}{2^n}$ .

*Proof.* The proof is easy from Lemma 9 since from Lemma 9, with  $\lambda \geq 1$ , we see that when  $\theta$  is fixed the larger value for p is obtained when equalities in X' and equalities in  $Y_{\mathcal{F}}$  alternate:  $X'_{i_1} = X'_{i_2}$ ,  $(Y_{i_2} = Y_{i_3} \text{ is in } \mathcal{F})$  etc. The coefficient  $2^{\theta}$  comes from the fact that for each indice  $i_{\lambda}$ , between  $i_{\lambda}$  and  $i_{\lambda+1}$  we can have either an equality in X', or an equality in  $Y_{\mathcal{F}}$ . Now for  $\lambda = \frac{2^n}{q}, \frac{1}{\lambda} + 2^{\theta} \frac{\lambda^{\frac{\theta+1}{2}} q^{\theta+1}}{2^{n\theta}} =$  $\frac{q}{2^n} + \sqrt{2^n} \sqrt{q} \left(\frac{2\sqrt{q}}{\sqrt{2^n}}\right)^{\theta}$ . If  $q \leq \frac{2^n}{64}$  and  $\theta \geq n$ , this gives  $p \leq \frac{q}{2^n} + \frac{\sqrt{2^n}\sqrt{q}}{2^{2n}}$  therefore we can write with simply  $p \leq \frac{2q}{2^n}$  as claimed. From now on, we assume  $q \leq \frac{2^n}{64}$ . We take  $\theta = n$  and we will say that a framework T is in "Case 5" if T has no circle in X'.

 $\mathcal{F}$  is in "Case 5" if  $\mathcal{F}$  has no circle in  $X', Y_{\mathcal{F}}$ , no circle in  $S, X_{\mathcal{F}}$ , no line of length  $\geq n$  in X', Y<sub>F</sub> and no line of length  $\geq n$  in S, X<sub>F</sub>.

**Lemma 12** If  $q \leq \frac{2^n}{64}$ , for all pairwise distinct values  $[L_i, R_i]$ ,  $1 \leq i \leq q$  when the values  $[S_i, T_i]$  are randomly chosen,  $1 \leq i \leq q$ , the probability p that

$$\left[\sum_{f_1 \in F_n} \sum_{all \ frameworks \ \mathcal{F} \ of \ Case \ 5} Weight(\mathcal{F}) \le |F_n| \cdot 2^{nq} (1 - \frac{4q}{2^n})\right]$$

satisfies:  $p \leq \frac{q}{2^n}$ .

*Proof.* This comes from Lemma 9, Lemma 8 and Lemma 11. The term in  $p \leq$  $\frac{q}{2^n}$  comes from Lemma 5, i.e. the circles and the lines in  $S, X_{\mathcal{F}}$ . These circles and lines in  $S, X_{\mathcal{F}}$  are analyzed for  $\Psi^5$  exactly as we did for  $\Psi^4$  (only the first round has changed, not the last round). The term  $|F_n| \cdot 2^{nq}(1 - \frac{4q}{2^n})$  comes from Lemma 8 (with  $\frac{-2q}{2^n}$ ) and Lemma 11 (another  $\frac{-2q}{2^n}$ ), and the fact that  $\sum$  all frameworks  $\mathcal{F} Weight(\mathcal{F}) = 2^{2nq}$ . We are now ready to prove Theorem 17, with explicit values for  $\alpha$  and  $\beta$ .

Proof of Theorem 17 From Lemma 12 and the theorem " $P_i \oplus P_j$ ", i.e. Theorem 6 of [2], we see that if  $q \leq \frac{2^n}{67n}$ , then for all pairwise distinct  $[L_i, R_i], 1 \leq i \leq q$ , we have a probability  $\geq 1 - \frac{q}{2^n}$  that  $H \geq \frac{|F_n|^5}{2^{2nq}}(1 - \frac{4q}{2^n})$  when the  $[S_i, T_i]$  values,  $1 \leq i \leq q$ , are randomly chosen. Therefore, we have proved Theorem 17 with  $\alpha = \frac{4q}{2^n}$  and  $\beta = \frac{q}{2^n}$  when  $q \leq \frac{2^n}{67n}$ .

**Theorem 18** If  $q \leq \frac{2^n}{67n}$ , then for every CPA-2 with q adaptive chosen plaintexts, we have:  $Adv^{PRF} \leq \frac{5q}{2^n}$  and  $Adv^{PRR} \leq \frac{5q}{2^n} + \frac{q^2}{2 \cdot 2^{2n}}$ . Where  $Avd^{PRF}$  denotes the advantage to distinguish  $\Psi^5$  from  $f \in_R F_{2n}$ , and  $Adv^{PRP}$  denotes the advantage to distinguish  $\Psi^5$  from  $f \in_R B_{2n}$ .

*Proof.* This comes immediately from Theorem 12 of Appendix A, Theorem 17, and the classical pseudorandom functions / pseudorandom permutations switching lemma.