# Connections among nonlinearity, avalanche and correlation immunity 

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#### Abstract

Nonlinear Boolean functions play an important role in the design of block ciphers, stream ciphers and one-way hash functions. Over the years researchers have identified a number of indicators that forecast nonlinear properties of these functions. Studying the relationships among these indicators has been an area that has received extensive research. The focus of this paper is on the interplay of three notable nonlinear indicators, namely nonlinearity, avalanche and correlation immunity. We establish, for the first time, an explicit and simple lower bound on the nonlinearity $N_{f}$ of a Boolean function $f$ of $n$ variables satisfying the avalanche criterion of degree $p$, namely, $N_{f} \geqslant 2^{n-1}-2^{n-1-(1 / 2) p}$. We also identify all the functions whose nonlinearity attains the lower bound. As a further contribution of this paper, we prove that except for very few cases, the sum of the degree of avalanche and the order of correlation immunity of a Boolean function of $n$ variables is at most $n-2$. The new results obtained in this work further highlight the significance of the fact that while avalanche property is in harmony with nonlinearity, both go against correlation immunity. (c) 2002 Published by Elsevier Science B.V.


Keywords: Boolean functions; Nonlinearity; Avalanche criterion; Correlation immunity

## 1. Introduction

Confusion and diffusion, introduced by Shannon [19], are two important principles used in the design of secret key cryptographic systems. These principles can be

[^0]enforced by using some of the nonlinear properties of Boolean functions involved in a cryptographic transformation. More specifically, a high nonlinearity generally has a positive impact on confusion, whereas a high degree of avalanche enhances the effect of diffusion. Nevertheless, it is also important to note that some nonlinear properties contradict others. These motivate researchers to investigate into relationships among various nonlinear properties of Boolean functions.

The resistance to various attacks such as linear, differential and correlation attacks simultaneously depends on various cryptographic criteria of Boolean functions, including nonlinearity, avalanche criterion and correlation immunity. This can be seen from work by a number of researchers, including but not limited to [8,12,16,17].

One can consider three different relationships among nonlinearity, avalanche and correlation immunity, namely, nonlinearity and avalanche, nonlinearity and correlation immunity, and avalanche and correlation immunity. Zhang and Zheng [24] studied how avalanche property influences nonlinearity by establishing a number of upper and lower bounds on nonlinearity. Carlet [4] showed that one may determine a number of different nonlinear properties of a Boolean function, if the function satisfies the avalanche criterion of a high degree. Zheng and Zhang [29] proved that Boolean functions satisfying the avalanche criterion in a hyper-space coincide with certain bent functions. They also established close relationships among plateaued functions with a maximum order, bent functions and the first-order correlation immune functions [27,28]. Seberry, Zhang and Zheng were the first to research into relationships between nonlinearity and correlation immunity [17]. Very recently Zheng and Zhang have succeeded in deriving a new tight upper bound on the nonlinearity of high-order correlation immune functions [30,31]. In the same paper they have also shown that correlation immune functions whose nonlinearity meets the tight upper bound coincide with plateaued functions introduced in $[27,28]$. All these results help further understand how nonlinearity and correlation immunity are at odds with each other.

The aim of this work is to widen our understanding of other connections among nonlinearity properties of Boolean functions, with a specific focus on relationships between nonlinearity and avalanche, and between avalanche and correlation immunity. We prove that if a function $f$ of $n$ variables satisfies the avalanche criterion of degree $p$, then its nonlinearity $N_{f}$ must satisfy the condition of $N_{f} \geqslant 2^{n-1}-2^{n-1-(1 / 2) p}$. We also identify the cases when the equality holds, and characterize those functions that have the minimum nonlinearity. This result tells us that a high degree of avalanche guarantees a high nonlinearity.

In the second part of this paper, we look into the question of how avalanche and correlation immunity hold back each other. We prove that with very few exceptions, the sum of the degree of avalanche property and the order of correlation immunity of a Boolean function with $n$ variables is less than or equal to $n-2$. This result clearly tells us that we cannot expect a function to achieve both a high degree of avalanche and a high order of correlation immunity.

For the sake of completeness, we also summarize relationships between nonlinearity and correlation immunity. In particular, we include our recent results [30] about upper bound on nonlinearity of high-order correlation immune functions, which indicates how correlation immunity contradicts nonlinearity.

The rest of the paper is organized as follows. Section 2 introduces basic concept of Boolean functions that used in this paper. Section 3 proposes a number of important criteria for cryptographic Boolean functions. Section 4 and Section 5 investigate relationships between nonlinearity and avalanche, and relationships between avalanche and correlation immunity, respectively. Section 6 surveys relationships between nonlinearity and correlation immunity, and other relationships. Finally, Section 7 closes this paper.

## 2. Boolean functions

We consider functions from $V_{n}$ to $G F(2)$ (or simply functions on $V_{n}$ ), where $V_{n}$ is the vector space of $n$ tuples of elements from $G F(2)$. The truth table of a function $f$ on $V_{n}$ is a $(0,1)$-sequence defined by $\left(f\left(\alpha_{0}\right), f\left(\alpha_{1}\right), \ldots, f\left(\alpha_{2^{n}-1}\right)\right)$, and the sequence of $f$ is a $(1,-1)$-sequence defined by $\left((-1)^{f\left(\alpha_{0}\right)},(-1)^{f\left(\alpha_{1}\right)}, \ldots,(-1)^{f\left(\alpha_{2} n-1\right)}\right)$, where $\alpha_{0}=(0, \ldots, 0,0), \alpha_{1}=(0, \ldots, 0,1), \ldots, \alpha_{2^{n}-1}=(1, \ldots, 1,1)$. A function is said to be balanced if its truth table contains $2^{n-1}$ zeros and an equal number of ones. Otherwise it is called unbalanced. The matrix of $f$ is a $(1,-1)$-matrix of order $2^{n}$ defined by $M=\left((-1)^{f\left(\alpha_{i} \oplus \alpha_{j}\right)}\right)$ where $\oplus$ denotes the addition in $V_{n}$. Given two sequences $\tilde{a}=\left(a_{1}, \ldots, a_{m}\right)$ and $\tilde{b}=\left(b_{1}, \ldots, b_{m}\right)$, their component-wise product is defined by $\tilde{a} * \tilde{b}=\left(a_{1} b_{1}, \ldots, a_{m} b_{m}\right)$. In particular, if $m=2^{n}$ and, respectively, then $\tilde{a} * \tilde{b}$ is the sequence of $f \oplus g$ where $\oplus$ denotes the addition in $G F(2)$. Let $\tilde{a}=\left(a_{1}, \ldots, a_{m}\right)$ and $\tilde{b}=\left(b_{1}, \ldots, b_{m}\right)$ be two sequences or vectors, the scalar product of $\tilde{a}$ and $\tilde{b}$, denoted by $\langle\tilde{a}, \tilde{b}\rangle$, is defined as the sum of the component-wise multiplications. In particular, when $\tilde{a}$ and $\tilde{b}$ are from $V_{m},\langle\tilde{a}, \tilde{b}\rangle=a_{1} b_{1} \oplus \cdots \oplus a_{m} b_{m}$, where the addition and multiplication are over $G F(2)$, and when $\tilde{a}$ and $\tilde{b}$ are $(1,-1)$-sequences, $\langle\tilde{a}, \tilde{b}\rangle=\sum_{i=1}^{m} a_{i} b_{i}$, where the addition and multiplication are over the reals. An affine function $f$ on $V_{n}$ is a function that takes the form of $f\left(x_{1}, \ldots, x_{n}\right)=a_{1} x_{1} \oplus \cdots \oplus a_{n} x_{n} \oplus c$, where $a_{j}, c \in G F(2), j=1,2, \ldots, n$. Furthermore $f$ is called a linear function if $c=0$. A $(1,-1)$-matrix $N$ of order $n$ is called a Hadamard matrix if $N N^{\mathrm{T}}=n I_{n}$, where $N^{\mathrm{T}}$ is the transpose of $N$ and $I_{n}$ is the identity matrix of order $n$. A Sylvester-Hadamard matrix of order $2^{n}$, denoted by $H_{n}$, is generated by the following recursive relation:

$$
H_{0}=1, \quad H_{n}=\left[\begin{array}{cc}
H_{n-1} & H_{n-1} \\
H_{n-1} & -H_{n-1}
\end{array}\right], \quad n=1,2, \ldots .
$$

Let $L_{i}, 0 \leqslant i \leqslant 2^{n}-1$, be the $i$ th row of $H_{n}$. It is known that $L_{i}$ is the sequence of a linear function $\varphi_{i}(x)$ on $V_{n}$, defined by the scalar product $\varphi_{i}(x)=\left\langle\alpha_{i}, x\right\rangle$, where $\alpha_{i}$ is the binary representation of an integer $i$. The Hamming weight of a ( 0,1 )sequence $\xi$, denoted by $H W(\xi)$, is the number of ones in the sequence. Given two functions $f$ and $g$ on $V_{n}$, the Hamming distance $d(f, g)$ between them is defined as the Hamming weight of the truth table of $f(x) \oplus g(x)$, where $x=$ $\left(x_{1}, \ldots, x_{n}\right)$.

## 3. Cryptographic criteria of Boolean functions

The following criteria for cryptographic Boolean functions are often considered: (1) balance, (2) nonlinearity, (3) avalanche, (4) correlation immunity, (5) algebraic degree, (6) absence of nonzero linear structures. In this paper we focus on avalanche, nonlinearity, avalanche and correlation immunity. Let $f$ be a function on $V_{n}$ and $\xi$ denote the sequence of $f$. Parseval's equation ( $[9, \mathrm{p} .416]$ ) is a useful tool in this research: $\sum_{i=0}^{2^{n}-1}\left\langle\xi, L_{i}\right\rangle^{2}=2^{2 n}$ where $L_{i}$ is the $i$ th row of $H_{n}, i=0,1, \ldots, 2^{n}-1$. The nonlinearity of a function $f$ on $V_{n}$, denoted by $N_{f}$, is the minimal Hamming distance between $f$ and all affine functions on $V_{n}$, i.e., $N_{f}=\min _{i=1,2, \ldots, 2^{2 n+1}} d\left(f, \psi_{i}\right)$ where $\psi_{1}, \psi_{2}, \ldots, \psi_{2^{n+1}}$ are all the affine functions on $V_{n}$. High nonlinearity can be used to resist a linear attack [10]. The following characterization of nonlinearity will be useful (for a proof see for instance [11]).

Lemma 1. The nonlinearity of $f$ on $V_{n}$ can be expressed by $N_{f}=2^{n-1}-\frac{1}{2} \max \left\{\left|\left\langle\xi, L_{i}\right\rangle\right|\right.$, $\left.0 \leqslant i \leqslant 2^{n}-1\right\}$ where $\xi$ is the sequence of $f$ and $L_{0}, \ldots, L_{2^{n}-1}$ are the rows of $H_{n}$, namely, the sequences of linear functions on $V_{n}$.

From Lemma 1 and Parseval's equation, it is easy to verify that $N_{f} \leqslant 2^{n-1}-2^{(1 / 2) n-1}$ for any function $f$ on $V_{n}$. A function $f$ on $V_{n}$ is called a bent function if $\left\langle\xi, L_{i}\right\rangle^{2}=2^{n}$ for every $i, 0 \leqslant i \leqslant 2^{n}-1[15]$. Hence $f$ is a bent function on $V_{n}$ if and only $N_{f}=2^{n-1}-$ $2^{(1 / 2) n-1}$. It is known that a bent function on $V_{n}$ exists only when $n$ is even.

We say that $f$ satisfies the avalanche criterion with respect to $\alpha$ if $f(x) \oplus f(x \oplus \alpha)$ is a balanced function, where $x=\left(x_{1}, \ldots, x_{n}\right)$ and $\alpha$ is a vector in $V_{n}$. Furthermore, $f$ is said to satisfy the avalanche criterion of degree $k$ if it satisfies the avalanche criterion with respect to every nonzero vector $\alpha$ whose Hamming weight is not larger than $k .{ }^{1}$ From [15], a function $f$ on $V_{n}$ is bent if and only if $f$ satisfies the avalanche criterion of degree $n$.

Note that the strict avalanche criterion (SAC) [21] is the same as the avalanche criterion of degree one. For a vector $\alpha \in V_{n}$, denote by $\xi(\alpha)$ the sequence of $f(x \oplus \alpha)$. Thus $\xi(0)$ is the sequence of $f$ itself and $\xi(0) * \xi(\alpha)$ is the sequence of $f(x) \oplus f(x \oplus \alpha)$. Set $\Delta_{f}(\alpha)=\langle\xi(0), \xi(\alpha)\rangle$, the scalar product of $\xi(0)$ and $\xi(\alpha) . \Delta(\alpha)$ is called the autocorrelation of $f$ with a shift $\alpha$. We omit the subscript of $\Delta_{f}(\alpha)$ if no confusion occurs. Obviously, $\Delta(\alpha)=0$ if and only if $f(x) \oplus f(x \oplus \alpha)$ is balanced, i.e., $f$ satisfies the avalanche criterion with respect to $\alpha$. In the case that $f$ does not satisfy the avalanche criterion with respect to a vector $\alpha$, it is desirable that $f(x) \oplus f(x \oplus \alpha)$ is almost balanced. Namely, we require that $\left|\Delta_{f}(\alpha)\right|$ take a small value. $\alpha \in V_{n}$ is called a linear structure of $f$ if $|\Delta(\alpha)|=2^{n}$ (i.e., $f(x) \oplus f(x \oplus \alpha)$ is a constant).

[^1]For any function $f$, we have $\Delta\left(\alpha_{0}\right)=2^{n}$, where $\alpha_{0}$ is the zero vector on $V_{n}$. It is easy to verify that the set of all linear structures of a function $f$ form a linear subspace of $V_{n}$, whose dimension is called the linearity of $f$. A nonzero linear structure is cryptographically undesirable. It is also well known that if $f$ has nonzero linear structures, then there exists a nonsingular $n \times n$ matrix $B$ over $G F(2)$ such that $f(x B)=g(y) \oplus \psi(z)$, where $x=(y, z), y \in V_{p}, z \in V_{q}, g$ is a function on $V_{p}$ that has no nonzero linear structures, and $\psi$ is a linear function on $V_{q}$.

The following lemma is the re-statement of a relation proved in Section 2 of [3].
Lemma 2. For every function $f$ on $V_{n}$, we have

$$
\begin{equation*}
\left(\Delta\left(\alpha_{0}\right), \Delta\left(\alpha_{1}\right), \ldots, \Delta\left(\alpha_{2^{n}-1}\right)\right) H_{n}=\left(\left\langle\xi, L_{0}\right\rangle^{2},\left\langle\xi, L_{1}\right\rangle^{2}, \ldots,\left\langle\xi, L_{2^{n}-1}\right\rangle^{2}\right), \tag{1}
\end{equation*}
$$

where $\xi$ denotes the sequence of $f, L_{i}$ is the ith row of $H_{n}$, and $\alpha_{i}$ is the vector in $V_{n}$ that corresponds to the binary representation of $i, i=0,1, \ldots, 2^{n}-1$.

The concept of correlation immune functions was introduced by Siegenthaler [20]. From [2,7], a correlation immune function can also be equivalently restated as follows: Let $f$ be a function on $V_{n}$ and let $\xi$ be its sequence. Then $f$ is called a $k t h$-order correlation immune function if $\langle\xi, L\rangle=0$ for every $L$, where $L$ is the sequence of a linear function $\varphi(x)=\langle\alpha, x\rangle$ on $V_{n}$ constrained by $1 \leqslant H W(\alpha) \leqslant k$. It should be noted that $\langle\xi, L\rangle=0$, if and only if $f(x) \oplus \varphi(x)$ is balanced. Hence $f$ is a $k$ th-order correlation immune function if and only if $f(x) \oplus \varphi(x)$ is balanced for each linear function $\varphi(x)=\langle\alpha, x\rangle$ on $V_{n}$ where $1 \leqslant H W(\alpha) \leqslant k$. Correlation immune functions are used in the design of running-key generators in stream ciphers to resist a correlation attack. Relevant discussions on correlation immune functions, and more generally on resilient functions, can be found in [26].

## 4. Relationships between nonlinearity and avalanche criterion

Let $\left(a_{0}, a_{1}, \ldots, a_{2^{n}-1}\right)$ and ( $\left.b_{0}, b_{1}, \ldots, b_{2^{n}-1}\right)$ be two real-valued sequences of length $2^{n}$, satisfying

$$
\begin{equation*}
\left(a_{0}, a_{1}, \ldots, a_{2^{n}-1}\right) H_{n}=\left(b_{0}, b_{1}, \ldots, b_{2^{n}-1}\right) . \tag{2}
\end{equation*}
$$

Let $p$ be an integer with $1 \leqslant p \leqslant n-1$. Rewrite (2) as

$$
\begin{equation*}
\left(a_{0}, a_{1}, \ldots, a_{2^{n}-1}\right)\left(H_{n-p} \times H_{p}\right)=\left(b_{0}, b_{1}, \ldots, b_{2^{n}-1}\right), \tag{3}
\end{equation*}
$$

where $\times$ denotes the Kronecker product [22]. Let $e_{j}$ denote the $j$ th row of $H_{p}$, $j=0,1, \ldots, 2^{p}-1$. For any fixed $j$ with $0 \leqslant j \leqslant 2^{p}-1$, comparing the $j$ th, $\left(j+2^{p}\right)$ th, $\ldots$, $\left(j+\left(2^{n-p}-1\right) 2^{p}\right)$ th terms in both sides of (3), we have

$$
\left(a_{0}, a_{1}, \ldots, a_{2^{n}-1}\right)\left(H_{n-p} \times e_{j}^{\mathrm{T}}\right)=\left(b_{j}, b_{j+2^{p}}, b_{j+2 \cdot 2^{p}}, \ldots, b_{j+\left(2^{n-p}-1\right) 2^{p}}\right) .
$$

Write $\left(a_{0}, a_{1}, \ldots, a_{2^{n}-1}\right)=\left(\chi_{0}, \chi_{1}, \ldots, \chi_{2^{n-p-1}}\right)$ where each $\chi_{i}$ is of length $2^{p}$. Then we have

$$
\begin{align*}
& 2^{n-p}\left(\left\langle\chi_{0}, e_{j}\right\rangle,\left\langle\chi_{1}, e_{j}\right\rangle, \ldots,\left\langle\chi_{2^{n-p}-1}, e_{j}\right\rangle\right) \\
& \quad=\left(b_{j}, b_{j+2^{p}}, \ldots, b_{j+\left(2^{n-p}-1\right) 2^{p}}\right) H_{n-p} \tag{4}
\end{align*}
$$

Let $\ell_{i}$ denote the $i$ th row of $H_{n-p}$, where $i=0,1, \ldots, 2^{n-p}-1$. In addition, write $\left(b_{j}, b_{j+2^{p}}, b_{j+2 \cdot 2^{p}}, \ldots, b_{j+\left(2^{n-p}-12^{p}\right.}\right)=\lambda_{j}$, where $j=0,1, \ldots, 2^{p}-1$. Comparing the $i$ th terms in both sides of (4), we have $2^{n-p}\left\langle\chi_{i}, e_{j}\right\rangle=\left\langle\lambda_{j}, \ell_{i}\right\rangle$ where $\chi_{i}=\left(a_{i \cdot 2^{p}}, a_{1+i \cdot 2^{p}}, \ldots\right.$, $a_{2^{p}-1+i \cdot 2^{p}}$ ). These discussions lead to the following lemma.

Lemma 3. Let $\left(a_{0}, a_{1}, \ldots, a_{2^{n}-1}\right)$ and ( $\left.b_{0}, b_{1}, \ldots, b_{2^{n}-1}\right)$ be two real-valued sequences of length $2^{n}$, satisfying

$$
\left(a_{0}, a_{1}, \ldots, a_{2^{n}-1}\right) H_{n}=\left(b_{0}, b_{1}, \ldots, b_{2^{n}-1}\right) .
$$

Let $p$ be an integer with $1 \leqslant p \leqslant n-1$. For any fixed $i$ with $0 \leqslant i \leqslant 2^{n-p}-1$ and any fixed $j$ with $0 \leqslant j \leqslant 2^{p}-1$, let $\chi_{i}=\left(a_{i \cdot 2^{p}}, a_{1+i \cdot 2^{p}}, \ldots, a_{2^{p}-1+i \cdot 2^{p}}\right)$ and $\lambda_{j}=\left(b_{j}, b_{j+2^{p}}, b_{j+2 \cdot 2^{p}}\right.$, $\left.\ldots, b_{j+\left(2^{n-p}-1\right) 2^{p}}\right)$. Then we have

$$
\begin{equation*}
2^{n-p}\left\langle\chi_{i}, e_{j}\right\rangle=\left\langle\lambda_{j}, \ell_{i}\right\rangle, \quad i=0,1, \ldots, 2^{n-p}-1, j=0,1, \ldots, 2^{p}-1, \tag{5}
\end{equation*}
$$

where $\ell_{i}$ denotes the ith row of $H_{n-p}$ and $e_{j}$ denotes the jth row of $H_{p}$.
Lemma 3 can be viewed as a refined version of the Hadamard transformation (2), and it will be a useful mathematical tool in proving the following two lemmas. These two lemmas will then play a significant role in proving the main results of this paper.

Lemma 4. Let $f$ be a nonbent function on $V_{n}$, satisfying the avalanche criterion of degree $p$. Denote the sequence of $f$ by $\xi$. If there exists a row $L^{*}$ of $H_{n}$ such that $\left|\left\langle\xi, L^{*}\right\rangle\right|=2^{n-(1 / 2) p}$, then $\alpha_{2^{l+p}+2^{p}-1}$ is a nonzero linear structure of $f$, where $\alpha_{2^{2+p}+2^{p}-1}$ is the vector in $V_{n}$ corresponding to the integer $2^{t+p}+2^{p}-1, t=0,1, \ldots, n-p-1$.

Proof. Since $f$ satisfies the avalanche criterion of degree $p$ and $H W\left(\alpha_{j}\right) \leqslant p, j=1, \ldots$, $2^{p}-1$, we have

$$
\begin{equation*}
\Delta\left(\alpha_{0}\right)=2^{n}, \quad \Delta\left(\alpha_{1}\right)=\cdots=\Delta\left(\alpha_{2^{p}-1}\right)=0 . \tag{6}
\end{equation*}
$$

Applying $2^{n-p}\left\langle\chi_{0}, e_{j}\right\rangle=\left\langle\lambda_{j}, \ell_{0}\right\rangle$ to (1), we obtain $2^{n-p} \Delta\left(\alpha_{0}\right)=\sum_{u=0}^{2^{n-p}-1}\left\langle\xi, L_{j+u \cdot 2^{p}}\right\rangle^{2}$ or equivalently

$$
\begin{equation*}
\sum_{u=0}^{2^{n-p}-1}\left\langle\xi, L_{j+u \cdot 2^{p}}\right\rangle^{2}=2^{2 n-p} . \tag{7}
\end{equation*}
$$

Since $L^{*}$ is a row of $H_{n}$, it can be expressed as $L^{*}=L_{j_{0}+u_{0} \cdot 2^{p}}$, where $0 \leqslant j_{0}$ $\leqslant 2^{p}-1$ and $0 \leqslant u_{0} \leqslant 2^{n-p}-1$. Set $j=j_{0}$ in (7), we have $\sum_{u=0}^{2^{n-p}-1}\left\langle\xi, L_{j_{0}+u \cdot 2^{p}}\right\rangle^{2}=2^{2 n-p}$.

From

$$
\begin{equation*}
\left\langle\xi, L_{j_{0}+u_{0} \cdot 2^{p}}\right\rangle^{2}=\left\langle\xi, L^{*}\right\rangle^{2}=2^{2 n-p} \tag{8}
\end{equation*}
$$

we have

$$
\begin{equation*}
\left\langle\xi, L_{j_{0}+u \cdot 2^{p}}\right\rangle=0 \quad \text { for all } u, 0 \leqslant u \leqslant 2^{n-p}-1, u \neq u_{0} . \tag{9}
\end{equation*}
$$

Set $i=2^{t}$ and $j=j_{0}$ in Lemma 3, where $0 \leqslant t \leqslant n-p-1$, we have

$$
\begin{equation*}
2^{n-p}\left\langle\chi_{2^{t}}, e_{j_{0}}\right\rangle=\left\langle\lambda_{j_{0}}, \ell_{2^{t}}\right\rangle \tag{10}
\end{equation*}
$$

where $\ell_{2^{t}}$ is the $2^{t}$ th row of $H_{n-p}$ and $e_{j 0}$ is the $j_{0}$ th row of $H_{p}, j=0,1, \ldots, 2^{p}-1$. As $f$ satisfies the avalanche criterion of degree $p$ and $H W\left(\alpha_{j}\right) \leqslant p, j=2^{t+p}, 1+2^{t+p}, \ldots, 2^{p}-$ $2+2^{t+p}$, we have

$$
\begin{equation*}
\Delta\left(\alpha_{2^{l+p}}\right)=\Delta\left(\alpha_{1+2^{l+p}}\right)=\cdots=\Delta\left(\alpha_{2^{p}-2+2^{l+p}}\right)=0 . \tag{11}
\end{equation*}
$$

Applying (10) to (11), and considering (8), (9) and (11), we have $2^{n-p} \Delta\left(\alpha_{2^{p}-1+2^{p+t}}\right)=$ $\pm 2^{2 n-p}$ and thus $\Delta\left(\alpha_{2^{p}-1+2^{p+1}}\right)= \pm 2^{n}$. This proves that $\alpha_{2^{p}-1+2^{p+1}}$ is indeed a nonzero linear structure of $f$, where $t=0,1, \ldots, n-p-1$.

Lemma 5. Let $f$ be a nonbent function on $V_{n}$, satisfying the avalanche criterion of degree $p$. Denote the sequence of $f$ by $\xi$. If there exists a row $L^{*}$ of $H_{n}$, such that $\left|\left\langle\xi, L^{*}\right\rangle\right|=2^{n-(1 / 2) p}$, then $p=n-1$ and $n$ is odd.

Proof. Since $\left|\left\langle\xi, L^{*}\right\rangle\right|=2^{n-(1 / 2) p}, p$ must be even. Due to $p>0$, we must have $p \geqslant 2$. We now prove the lemma by contradiction. Assume that $p \neq n-1$. Since $p<n$, we have $p \leqslant n-2$. As $\left|\left\langle\xi, L^{*}\right\rangle\right|=2^{n-(1 / 2) p}$, from Lemma 4, $\alpha_{2^{2+p}+2^{p}-1}$ is a nonzero linear structure of $f$, where $t=0,1, \ldots, n-p-1$. Notice that $n-p-1 \geqslant 1$. Set $t=0,1$. Thus both $\alpha_{2^{p}+2^{p}-1}$ and $\alpha_{2^{p+1}+2^{p}-1}$ are nonzero linear structures of $f$. Since all the linear structures of a function form a linear subspace, $\alpha_{2^{p}+2^{p}-1}^{\oplus} \alpha_{2^{p+1}+2^{p}-1}$ is also a linear structure of $f$. Hence

$$
\begin{equation*}
\Delta\left(\alpha_{2^{p}+2^{p}-1} \oplus \alpha_{2^{p+1}+2^{p}-1}\right)= \pm 2^{n} . \tag{12}
\end{equation*}
$$

On the other hand, since $f$ satisfies the avalanche criterion of degree $p$ and $H W\left(\alpha_{2^{p}+2^{p}-1} \oplus \alpha_{2^{p+1}+2^{p}-1}\right)=2 \leqslant p$, we conclude that $\Delta\left(\alpha_{2^{p}+2^{p}-1} \oplus \alpha_{2^{p+1}+2^{p}-1}\right)=0$. This contradicts (12). Thus we have $p>n-2$. The only possible value for $p$ is $p=n-1$. Since $p$ is even, $n$ must be odd.

Theorem 6. Let $f$ be a function on $V_{n}$, satisfying the avalanche criterion of degree $p$. Then
(i) the nonlinearity $N_{f}$ of $f$ satisfies $N_{f} \geqslant 2^{n-1}-2^{n-1-(1 / 2) p}$,
(ii) the equality in (i) holds if and only if one of the following two conditions holds:
(a) $p=n-1, n$ is odd and $f(x)=g\left(x_{1} \oplus x_{n}, \ldots, x_{n-1} \oplus x_{n}\right) \oplus h\left(x_{1}, \ldots, x_{n}\right)$, where $x=\left(x_{1}, \ldots, x_{n}\right), g$ is a bent function on $V_{n-1}$, and $h$ is an affine function on $V_{n}$.
(b) $p=n, f$ is bent and $n$ is even.

Proof. Due to (7), i.e., $\sum_{u=0}^{2^{n-p}-1}\left\langle\xi, L_{j+u \cdot 2^{p}}\right\rangle^{2}=2^{2 n-p}$, we have $\left\langle\xi, L_{j+u \cdot 2^{p}}\right\rangle^{2} \leqslant 2^{2 n-p}$. Since $u$ and $j$ are arbitrary, by using Lemma 1 , we have $N_{f} \geqslant 2^{n-1}-2^{n-1-(1 / 2) p}$. Now assume that

$$
\begin{equation*}
N_{f}=2^{n-1}-2^{n-1-(1 / 2) p} . \tag{13}
\end{equation*}
$$

From Lemma 1, there exists a row $L^{*}$ of $H_{n}$ such that $\left|\left\langle\xi, L^{*}\right\rangle\right|=2^{n-(1 / 2) p}$. Two cases need to be considered: $f$ is nonbent and $f$ is bent. When $f$ is nonbent, thanks to Lemma 5, we have $p=n-1$ and $n$ is odd. Considering Proposition 1 of [4], we conclude that $f$ must takes the form mentioned in (a). On the other hand, if $f$ is bent, then $p=n$ and $n$ is even. Hence (b) holds.

Conversely, assume that $f$ takes the form in (a). Applying a nonsingular linear transformation on the variables, and considering Proposition 3 of [13], we have $N_{f}=2 N_{g}$. Since $g$ is bent, we have $N_{f}=2^{n-1}-2^{1 / 2(n-1)}$. Hence (13) holds, where $p=n-1$. On the other hand, it is obvious that (13) holds whenever (b) does.

## 5. Relationships between avalanche and correlation immunity

To prove the main theorems, we introduce two more results. The following lemma is part of Lemma 12 in [18].

Lemma 7. Let $f_{1}$ be a function on $V_{s}$ and $f_{2}$ be a function on $V_{t}$. Then $f_{1}\left(x_{1}, \ldots, x_{s}\right)$ $\oplus f_{2}\left(y_{1}, \ldots, y_{t}\right)$ is a balanced function on $V_{s+t}$ if $f_{1}$ or $f_{2}$ is balanced.

Next we look at the structure of a function on $V_{n}$ that satisfies the avalanche criterion of degree $n-1$.

Lemma 8. Let $f$ be a function on $V_{n}$. Then
(i) $f$ is nonbent and satisfies the avalanche criterion of degree $n-1$, if and only if $n$ is odd and $f(x)=g\left(x_{1} \oplus x_{n}, \ldots, x_{n-1} \oplus x_{n}\right) \oplus c_{1} x_{1} \oplus \cdots \oplus c_{n} x_{n} \oplus c$, where $x=$ $\left(x_{1}, \ldots, x_{n}\right), g$ is a bent function on $V_{n-1}$, and $c_{1}, \ldots, c_{n}$ and $c$ are all constants in $G F(2)$,
(ii) $f$ is balanced and satisfies the avalanche criterion of degree $n-1$, if and only if $n$ is odd and $f(x)=g\left(x_{1} \oplus x_{n}, \ldots, x_{n-1} \oplus x_{n}\right) \oplus c_{1} x_{1} \oplus \cdots \oplus c_{n} x_{n} \oplus c$, where $g$ is a bent function on $V_{n-1}$, and $c_{1}, \ldots, c_{n}$ and $c$ are all constant in $G F(2)$, satisfying $\bigoplus_{j=1}^{n} c_{j}=1$.

Proof. (i) holds due to Proposition 1 of [4].

Assume that $f$ is balanced and satisfies the avalanche criterion of degree $n-1$. Since $f$ is balanced, it is nonbent. From (i) of the lemma, $f(x)=g\left(x_{1} \oplus x_{n}, \ldots, x_{n-1} \oplus x_{n}\right) \oplus c_{1}$ $x_{1} \oplus \cdots \oplus c_{n} x_{n} \oplus c$, where $x=\left(x_{1}, \ldots, x_{n}\right), g$ is a bent function on $V_{n-1}$, and $c_{1}, \ldots, c_{n}$ and $c$ are all constant in $G F(2)$. Set $u_{j}=x_{j} \oplus x_{n}, j=1, \ldots, n-1$. We have $f\left(u_{1}, \ldots, u_{n-1}\right.$, $\left.x_{n}\right)=g\left(u_{1}, \ldots, u_{n-1}\right) \oplus c_{1} u_{1} \oplus \cdots \oplus c_{n-1} u_{n-1} \oplus\left(c_{1} \oplus \cdots \oplus c_{n}\right) x_{n} \oplus c$. Since $g\left(u_{1}, \ldots\right.$, $\left.u_{n-1}\right) \oplus c_{1} u_{1} \oplus \cdots \oplus c_{n-1} u_{n-1}$ is a bent function on $V_{n-1}$, it is unbalanced. On the other hand, since $f$ is balanced, we conclude that $\bigoplus_{j=1}^{n} c_{j} \neq 0$, namely, $\bigoplus_{j=1}^{n} c_{j}=1$. This proves the necessity for (ii). Using the same reasoning as in the proof of (i), and taking into account Lemma 7, we can prove the sufficiency for (ii).

### 5.1. The case of balanced functions

Theorem 9. Let $f$ be a balanced qth-order correlation immune function on $V_{n}$, satisfying the avalanche criterion of degree $p$. Then we have $p+q \leqslant n-2$.

Proof. First we note that $q>0$ and $p>0$. Since $f$ is balanced, it cannot be bent. We prove the theorem in two steps. The first step deals with $p+q \leqslant n-1$, and the second step with $p+q \leqslant n-2$.

We start with proving that $p+q \leqslant n-1$ by contradiction. Assume that $p+q \geqslant n$. Set $i=0$ and $j=0$ in (5), we have $2^{n-p}\left\langle\chi_{0}, e_{0}\right\rangle=\left\langle\lambda_{0}, \ell_{0}\right\rangle$. Since $f$ satisfies the avalanche criterion of degree $p$ and $H W\left(\alpha_{j}\right) \leqslant p, j=1, \ldots, 2^{p}-1$, we know that (6) holds. Note that $H W\left(\alpha_{u \cdot 2^{p}}\right) \leqslant n-p \leqslant q$ for all $u, 0 \leqslant u \leqslant 2^{n-p}-1$. Since $f$ is a balanced $q$ th-order correlation immune function, we have

$$
\left\langle\xi, L_{0}\right\rangle=\left\langle\xi, L_{2^{p}}\right\rangle=\left\langle\xi, L_{2 \cdot 2^{p}}\right\rangle=\cdots=\left\langle\xi, L_{\left(2^{n-p}-1\right) \cdot 2^{p}}\right\rangle=0 .
$$

Applying $2^{n-p}\left\langle\chi_{0}, e_{0}\right\rangle=\left\langle\lambda_{0}, \ell_{0}\right\rangle$ to (1), and noticing (6) and (14), we would have $2^{n-p} \Delta\left(\alpha_{0}\right)=0$, i.e., $2^{2 n-p}=0$. This cannot be true. Hence we have proved that $p+$ $q \leqslant n-1$.

Next we complete the proof by showing that $p+q \leqslant n-2$. Assume for contradiction that the theorem is not true, i.e., $p+q \geqslant n-1$. Since we have already proved that $p+q \leqslant n-1$, by assumption we should have $p+q=n-1$. Note that $H W\left(\alpha_{u \cdot 2^{p}}\right) \leqslant n-$ $p-1=q$ for all $u$ with $0 \leqslant u \leqslant 2^{n-p}-2$, and $f$ is a balanced $q$ th-order correlation immune function, where $q=n-p-1$. Hence (14) still holds, with the exception that the actual value of $\left\langle\xi, L_{\left(2^{n-p}-1\right) \cdot 2^{p}}\right\rangle$ is not clear yet. Applying $2^{n-p}\left\langle\chi_{0}, e_{0}\right\rangle=\left\langle\lambda_{0}, \ell_{0}\right\rangle$ to (1), and noticing (6) and (14), we have $2^{n-p} \Delta\left(\alpha_{0}\right)=\left\langle\xi, L_{\left(2^{n-p}-1\right) \cdot 2^{p}}\right\rangle^{2}$. Thus we have $\left\langle\xi, L_{\left(2^{n-p}-1\right) \cdot 2^{p}}\right\rangle^{2}=2^{2 n-p}$. Due to Lemma 5, we have $p=n-1$. Since $q \geqslant 1$, we obtain $p+q \geqslant n$. This contradicts the inequality $p+q \leqslant n-1$, that we have already proved. Hence $p+q \leqslant n-2$ holds.

### 5.2. The case of unbalanced functions

We turn our attention to unbalanced functions. A direct proof of the following lemma can be found in [25].

Lemma 10. Let $k \geqslant 2$ be a positive integer and $2^{k}=a^{2}+b^{2}$, where both $a$ and $b$ are integers with $a \geqslant b \geqslant 0$. Then $a=2^{(1 / 2) k}$ and $b=0$ when $k$ is even, and $a=b=2^{1 / 2(k-1)}$ otherwise.

Theorem 11. Let $f$ be an unbalanced qth-order correlation immune function on $V_{n}$, satisfying the avalanche criterion of degree $p$. Then
(i) $p+q \leqslant n$,
(ii) the equality in (i) holds if and only if $n$ is odd, $p=n-1, q=1$ and $f(x)=g\left(x_{1} \oplus\right.$ $\left.x_{n}, \ldots, x_{n-1} \oplus x_{n}\right) \oplus c_{1} x_{1} \oplus \cdots \oplus c_{n} x_{n} \oplus c$, where $x=\left(x_{1}, \ldots, x_{n}\right), g$ is a bent function on $V_{n-1}, c_{1}, \ldots, c_{n}$ and $c$ are all constants in $G F(2)$, satisfying $\bigoplus_{j=1}^{n} c_{j}=0$.

Proof. Since $f$ is correlation immune, it cannot be bent. Once again we now prove (i) by contradiction. Assume that $p+q>n$. Hence $n-p<q$. We keep all the notations in Section 5.1. Note that $H W\left(\alpha_{u \cdot 2^{p}}\right) \leqslant n-p<q$ for all $u$ with $1 \leqslant u \leqslant 2^{n-p}-1$. Since $f$ is an unbalanced $q$ th-order correlation immune function, we have (14) again, with the understanding that $\left\langle\xi, L_{0}\right\rangle \neq 0$. Applying $2^{n-p}\left\langle\chi_{0}, e_{0}\right\rangle=\left\langle\lambda_{0}, \ell_{0}\right\rangle$ to (1), and noticing (6) and (14) with $\left\langle\xi, L_{0}\right\rangle \neq 0$, we have $2^{n-p} \Delta\left(\alpha_{0}\right)=\left\langle\xi, L_{0}\right\rangle^{2}$. Hence $\left\langle\xi, L_{0}\right\rangle^{2}=2^{2 n-p}$ and $p$ must be even. Since $f$ is not bent, noticing Lemma 5, we can conclude that $p=n-1$ and $n$ is odd. Using (ii) of Lemma 8, we have

$$
f(x)=g\left(x_{1} \oplus x_{n}, \ldots, x_{n-1} \oplus x_{n}\right) \oplus c_{1} x_{1} \oplus \cdots \oplus c_{n} x_{n} \oplus c
$$

where $x=\left(x_{1}, \ldots, x_{n}\right), g$ is a bent function on $V_{n-1}$, and $c_{1}, \ldots, c_{n}$ and $c$ are all constants in $G F(2)$, satisfying $\bigoplus_{j=1}^{n} c_{j}=0$. One can verify that while $x_{j} \oplus f(x)$ is balanced, $j=1, \ldots, n, x_{j} \oplus x_{i} \oplus f(x)$ is not if $j \neq i$. Hence $f$ is first-order, but not second-order, correlation immune. Since $q>0$, we have $q=1$ and $p+q=n$. This contradicts the assumption that $p+q>n$. Hence we have proved that $p+q \leqslant n$.

We now prove (ii). Assume that $p+q=n$. Since $n-p=q$, we can apply $2^{n-p}\left\langle\chi_{0}, e_{0}\right\rangle$ $=\left\langle\lambda_{0}, \ell_{0}\right\rangle$ to (1), and have (6) and (14) with $\left\langle\xi, L_{0}\right\rangle \neq 0$. By using the same reasoning as in the proof of (i), we can arrive at the conclusion that (ii) holds.

Theorem 12. Let $f$ be an unbalanced qth-order correlation immune function on $V_{n}$, satisfying the avalanche criterion of degree $p$. If $p+q=n-1$, then $f$ also satisfies the avalanche criterion of degree $p+1, n$ is odd and $f$ must take the form mentioned in (ii) of Theorem 11.

Proof. Let $p+q=n-1$. Note that $H W\left(\alpha_{u \cdot 2^{p}}\right) \leqslant n-p-1=q$ for all $u, 0 \leqslant u \leqslant 2^{n-p}-$ 2. Since $f$ is unbalanced and $q$ th-order correlation immune, we have (14), although once again $\left\langle\xi, L_{0}\right\rangle \neq 0$ and the value of $\left\langle\xi, L_{\left(2^{n-p}-1\right) \cdot 2^{p}}\right\rangle$ is not clear yet. Applying $2^{n-p}\left\langle\chi_{0}, e_{0}\right\rangle=\left\langle\lambda_{0}, \ell_{0}\right\rangle$ to (1), noticing (6) and (14), we have $2^{n-p} \Delta\left(\alpha_{0}\right)=\left\langle\xi, L_{0}\right\rangle^{2}+$ $\left\langle\xi, L_{\left(2^{n-p}-1\right) \cdot 2^{p}}\right\rangle^{2}$. That is

$$
\begin{equation*}
\left\langle\xi, L_{0}\right\rangle^{2}+\left\langle\xi, L_{\left(2^{n-p}-1\right) \cdot 2^{p}}\right\rangle^{2}=2^{2 n-p} . \tag{14}
\end{equation*}
$$

There exist two cases to be considered: $p$ is even and $p$ is odd.
Case 1: $p$ is even and thus $p \geqslant 2$. Since $\left\langle\xi, L_{0}\right\rangle \neq 0$, applying Lemma 10 to (14), we have $\left\langle\xi, L_{0}\right\rangle^{2}=2^{2 n-p}$ and $\left\langle\xi, L_{\left(2^{n-p}-1\right) \cdot 2^{p}}\right\rangle=0$. Due to Lemma 5, $p=n-1$. Since
$q>0$, we have $p+q \geqslant n$. This contradicts the assumption $p+q=n-1$. Hence $p$ cannot be even.

Case 2: $p$ is odd. Applying Lemma 10 to (14), we obtain $\left\langle\xi, L_{0}\right\rangle^{2}=\left\langle\xi, L_{\left(2^{n-p}-1\right) \cdot 2^{p}}\right\rangle^{2}$ $=2^{2 n-p-1}$. Set $i=2^{t}, t=0,1, \ldots, n-p-1$, where $n-p-1=q>0$, and $j=0$ in (5), we have

$$
\begin{equation*}
2^{n-p}\left\langle\chi_{2^{2}}, e_{0}\right\rangle=\left\langle\lambda_{0}, \ell_{2^{2}}\right\rangle, \tag{15}
\end{equation*}
$$

where $\ell_{2^{t}}$ is the $2^{t}$ th row of $H_{n-t}$ and $e_{0}$ is the all-one sequence of length $2^{p}$. Since $f$ satisfies the avalanche criterion of degree $p$ and $H W\left(\alpha_{j}\right) \leqslant p, j=2^{t+p}, 1+$ $2^{t+p}, \ldots, 2^{p}-2+2^{t+p}$, (11) holds. Applying (15) to (1), noticing (11) and (14), we have $2^{n-p} \Delta\left(\alpha_{2^{t+p}+2^{p}-1}\right)=2^{2 n-p}$ or 0 . In other words, $\Delta\left(\alpha_{2^{t+p}+2^{p}-1}\right)=2^{n}$ or 0 . Let $\beta_{j} \in V_{n-p}$ be the binary representation of integer $j, j=0,1, \ldots, 2^{n-p}-1$. Note that $\ell_{2^{t}}$ is the sequence of a linear function $\psi$ on $V_{n-p}$ where $\psi(y)=\left\langle\beta_{2^{2}}, y\right\rangle$. Due to (15), it is easy to verify that $\Delta\left(\alpha_{2^{t+p}+2^{p}-1}\right)=2^{n}$ (or 0 ) if and only if $\left\langle\beta_{2^{n-p}-1}, \beta_{2^{t}}\right\rangle=0$ (or 1). Note that $\beta_{2^{n-p-1}}=(0, \ldots, 0,1, \ldots, 1)$ where the number of ones is equal to $n-p$. On the other hand $\beta_{2^{t}}$ can be written as $\beta_{2^{t}}=(0, \ldots, 0,1,0, \ldots, 0)$. Since $t \leqslant n-p-1$, we conclude that $\left\langle\beta_{2^{n-p}-1}, \beta_{2^{t}}\right\rangle=1$, for all $t$ with $0 \leqslant t \leqslant n-p-1$. Hence $\Delta\left(\alpha_{2^{t+p}+2^{p}-1}\right)=0$ for all such $t$. Note that $H W\left(\alpha_{2^{t+p}+2^{p}-1}\right)=p+1$. Permuting the variables, we can prove in a similar way that $\Delta(\alpha)=0$ holds for each $\alpha$ with $H W(\alpha)=p+1$. Hence $f$ satisfies the avalanche criterion of degree $p+1$. Due to $p+q=n-1$, we have $(p+1)+q=n$. Using Theorem 11, we conclude that $n$ is odd and $f$ takes the form mentioned in (ii) of Theorem 11.

From Theorems 11 and 12, we conclude
Corollary 13. Let $f$ be an unbalanced qth-order correlation immune function on $V_{n}$, satisfying the avalanche criterion of degree $p$. Then
(i) $p+q \leqslant n$, and the equality holds if and only if $n$ is odd, $p=n-1, q=1$ and $f(x)=g\left(x_{1} \oplus x_{n}, \ldots, x_{n-1} \oplus x_{n}\right) \oplus c_{1} x_{1} \oplus \cdots \oplus c_{n} x_{n} \oplus c$, where $x=\left(x_{1}, \ldots, x_{n}\right), g$ is a bent function on $V_{n-1}, c_{1}, \ldots, c_{n}$ and $c$ are all constants in $G F(2)$, satisfying $\bigoplus_{j=1}^{n} c_{j}=0$,
(ii) $p+q \leqslant n-2$ if $q \neq 1$.

## 6. Other relationships

In previous sections, we have established new relationships between nonlinearity and avalanche criterion, and relationships between avalanche criterion and correlation immunity. To complete the discussion, we now introduce relationships between nonlinearity and correlation immune functions.

Let $f$ be an $m$ th-order correlation immune function on $V_{n}$. If $m$ and $n$ satisfy the condition of $0.6 n-0.4 \leqslant m \leqslant n-2$, [30] has proved that $N_{f} \leqslant 2^{n-1}-2^{m+1}$. This indicates that a high order of correlation immunity yields a low nonlinearity. Zheng and Zhang [30] further proves that $N_{f}=2^{n-1}-2^{m+1}$ if and only if the $m$ th-order correlation immune functions on $V_{n}$ is a plateaued functions. The concept of plateaued functions
was introduced in [27,28]. Let $\xi$ denote the sequence of $f$ and $\ell_{j}$ denotes the $j$ th row of $H_{n}, j=0,1, \ldots, 2^{n}-1$. If $\left\langle\xi, \ell_{j}\right\rangle^{2}$ takes two zero and a nonzero value then $f$ is called a plateaued function. Zheng and Zhang [30] leaves open as to whether the condition of $0.6 n-0.4 \leqslant m \leqslant n-2$ can be relaxed to $\frac{1}{2} n-1<m \leqslant n-2$ where $n>6$. We have solved this problem for odd $n$ [31].

In general, functions do not satisfy the avalanche criterion. However, the avalanche property of functions can be reflected by two indicators, $\Delta_{f}$ and $\sigma_{f}$ [23]. Let $f$ be a function on $V_{n} . \Delta_{f}$ is defined as $\Delta_{f}=\max _{\alpha \in V_{n}, \alpha \neq 0}|\Delta(\alpha)|$, and $\sigma_{f}=\sum_{\alpha \in V_{n}} \Delta^{2}(\alpha)$.

Let $f$ be $m$ th-order correlation immune function on $V_{n}(1 \leqslant m \leqslant n-1)$. Zheng and Zhang [31] proves that for the case of balanced $f \Delta_{f} \geqslant 2^{m} \sum_{i=0}^{+\infty} 2^{i(m-n)}$ where the equality holds if and only if $f(x)=x_{1} \oplus \cdots \oplus x_{n} \oplus c$ where $x=\left(x_{1}, \ldots, x_{n}\right)$ and $c$ is a constant in $G F(2)$, and for the case of unbalanced $f, \Delta_{f} \geqslant 2^{m-1} \sum_{i=0}^{+\infty} 2^{i(m-1-n)}$ where the equality holds if and only if $f$ is a constant. (Note that an $n$ th-order correlation immune function is defined as a constant.) Therefore, correlation immunity is not harmonious with avalanche characteristics.

There exist additional relationships between nonlinearity and avalanche characteristics. For example, the authors have proved in [24] that for any function $f$ on $V_{n}$, the nonlinearity of $f$ satisfies $N_{f} \leqslant 2^{n-1}-\frac{1}{2} \sqrt{2^{n}+\Delta_{f}}$, and $N_{f} \geqslant 2^{n-2}-\frac{1}{4} \Delta_{\text {min }}$ where $\Delta_{\min }=\min \left\{|\Delta(\alpha)| \mid \alpha \in V_{n}, \alpha \neq 0\right\}$. Furthermore, from [27,28], we have $N_{f} \leqslant 2^{n-1}-2^{-n / 2}$ ${ }^{-1} \sqrt{\sigma_{f}}$ where the equality holds if and only if $f$ is a plateaued function on $V_{n}$. These inequalities indicate again that avalanche property is harmonious with nonlinearity.

## 7. Conclusions

We have established relationships between each two of three criteria: nonlinearity, avalanche criterion and correlation immunity. More precisely, we have obtained a lower bound on nonlinearity over all Boolean functions satisfying the avalanche criterion of degree $p$. We have also characterized the functions that have the minimum nonlinearity. We have found a mutually exclusive relationship between the degree of avalanche and the order of correlation immunity. The new results in this work and those obtained in [30] help further understand the two important cryptographic criteria.

There are still many interesting questions yet to be answered in this line of research. As an example, we believe that the upper bounds in Theorems 9 and 11 can be further improved, especially when $p$ and $q$ are neither too small, say close to 1 , nor too large, say close to $n-1$. Another interesting problem is to examine the upper bound on the nonlinearity of an $m$ th-order correlation immune function on $V_{n}$, for the case of $m<\frac{1}{2} n$.

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[^1]:    ${ }^{1}$ The avalanche criterion was called the propagation criterion in [14], as well as in all our earlier papers dealing with the subject. Historically, Feistel was apparently the first person who coined the term of "avalanche" and realized its importance in the design of a block cipher [6]. According to Coppersmith [5], a member of the team who designed DES, avalanche properties were considered in selecting the S-boxes used in the cipher, which contributed to the strength of the cipher against various attacks including differential [1] and linear [10] attacks.

