

# Elliptic Curves and the Probability of Prime Torsion

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# NCUWM: Brought to you by Elliptic Curves

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# Projective Spaces

Let  $k$  be an algebraically closed field.

**Definition:** For  $n \in \mathbb{Z}, \geq 0$ , we define projective  $n$ -space as the quotient of  $k^{n+1} - \{0\}$  by the equivalence relation  $\sim$ , where  $a \sim b \iff \exists \lambda \in k^\times$  such that  $b = \lambda a$

**Notation:** Let  $q : k^{n+1} - \{0\} \rightarrow \mathbb{P}^n$  be the quotient map which takes  $(a_0, \dots, a_n)$  in  $k^{n+1} - \{0\}$  to  $(a_0 : \dots : a_n)$

**Examples:**

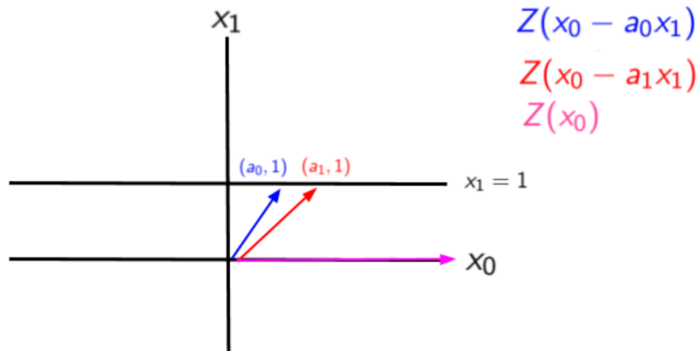
i.  $\mathbb{P}^0 = (k^1 - \{0\}) / \sim = \{(1)\}$ , a 1-point set

ii.  $\mathbb{P}^1 = \{(a_0, a_1) \in k^2 : (a_0, a_1) \neq (0, 0)\} / \sim = \{(a : 1) : a \in k\} \sqcup \{(1 : 0)\} = \mathbb{A}^1 \sqcup \{\infty\}$

iii.  $\mathbb{P}^n = \{(a_0 : \dots : a_{n-1} : 1) : a_0, \dots, a_{n-1} \in k\} \sqcup \{(a_0 : \dots : a_{n-1} : 0) : 0 \neq (a_0, \dots, a_{n-1} \in k^n\} = \mathbb{A}^n \sqcup \mathbb{P}^{n-1}$

# Projective Spaces

$$\mathbb{P}^1 = \{(a : 1) : a \in k\} \sqcup \{(1 : 0)\} = \mathbb{A}^1 \sqcup \{\infty\}$$



$$\mathbb{P}^1 = \mathbb{A}^1 \sqcup \{\infty\}$$

# Projective Space

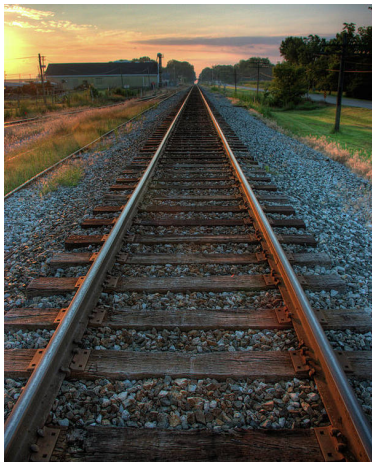
The **Projective Plane** is the set of triples  $[a_0, a_1, a_2]$  with  $a_0, a_1, a_2$  not all zero with the following equivalence relation  $\sim$ :

$$[a_0, a_1, a_2] \sim [a'_0, a'_1, a'_2] \text{ if } a_0 = \lambda a'_0, a_1 = \lambda a'_1, a_2 = \lambda a'_2 \text{ for some } \lambda \neq 0.$$

Algebraic definition of $\mathbb{P}^2$		Geometric definition of $\mathbb{P}^2$
$\{[a_0, a_1, a_2] : a_0, a_1, a_2 \text{ not all zero}\}$ $\sim$	$\leftrightarrow$	$\mathbb{A}^2 \cup \mathbb{P}^1$
$[a_0, a_1, a_2]$	$\rightarrow$	$\begin{cases} (\frac{a_0}{a_2}, \frac{a_1}{a_2}) \in \mathbb{A}^2 & \text{if } a_2 \neq 0 \\ [a_0, a_1] \in \mathbb{P}^1 & \text{if } a_2 = 0 \end{cases}$
$[x, y, 1]$	$\leftarrow$	$(x, y) \in \mathbb{A}^2$
$[A, B, 0]$	$\leftarrow$	$[A, B] \in \mathbb{P}^1$

Joseph H. Silverman, John T. Tate, *Rational Points on Elliptic Curves*, Springer, 2015.

# Projective Spaces



$\mathbb{P}^2 = \mathbb{A}^2 \sqcup \mathbb{P}^1$ , which is our line at  $\infty$

# Plane Cubics and Elliptic Curves

A **cubic plane curve** in the projective plane  $\mathbb{P}^2(k)$  is defined by the set of solutions to the following equation

$$ax^3 + bx^2y + cxy^2 + dy^3 + ex^2 + fxy + gy^2 + hx + iy + j = 0$$

where  $a, b, c, \dots, i,$  and  $j \in k$

An **elliptic curve**  $E$  has the form

$$E : y^2 = x^3 + Ax + B \text{ with } A, B \in k$$

An elliptic curve is a smooth projective curve of genus 1 with a distinguished point.

# Elliptic Curves

If a curve  $E$  is of the form

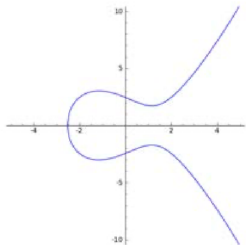
$$E : F(x, y) = 0$$

It's **rational points** are denoted by

$$E(\mathbb{F}_p) = \{(x, y) : x, y \in \mathbb{F}_p \text{ and } F(x, y) = 0\}$$

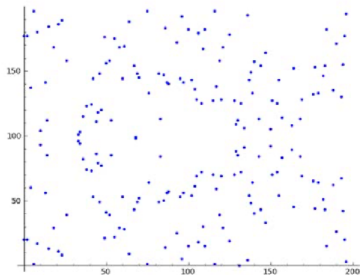


# Examples



$$y^2 = x^3 - 4x + 6$$

over  $\mathbb{R}$

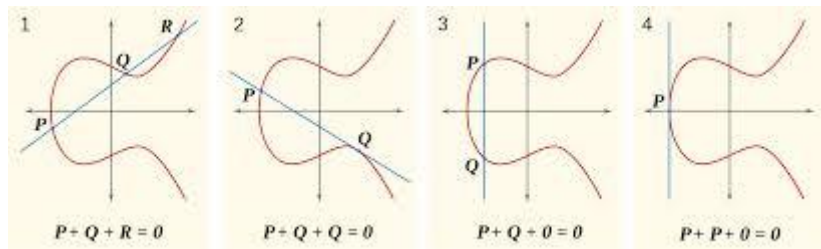


$$y^2 = x^3 - 4x + 6$$

over  $\mathbb{F}_{197}$

From Bezout's theorem, every line in the projective plane intersects an elliptic curve in three points, counting multiplicity.

# Group Law on Elliptic Curves



- ▶ Identity: the point  $(0 : 1 : 0)$  at infinity
- ▶ Inverse: the inverse of point  $P = (x : y : z)$  is the point  $-P = (x : -y : z)$
- ▶ Commutativity:  $A + B = B + A$
- ▶ Associativity:  $A + (B + C) = (A + B) + C$

# Isogenies

An isogeny  $\phi : E_1 \rightarrow E_2$  of elliptic curves defined over  $k$  is a non-constant rational map that sends the distinguished point of  $E_1$  to the distinguished point of  $E_2$ .

## Examples

1. The negation map  $\phi_1: P \rightarrow -P$ , where  $(x : y : z) \mapsto (x : -y : z)$

2. **The multiplication-by-n map,**

$$\begin{aligned} [n] : E &\rightarrow E \\ P &\mapsto n \cdot P \end{aligned}$$

3. The Frobenius endomorphism: Let  $\mathbb{F}_p$  be a finite field of prime order  $p$ , the Frobenius endomorphism  $\pi : \overline{\mathbb{F}_p} \rightarrow \overline{\mathbb{F}_p}$  is the map  $x \mapsto x^p$

## Structure of Torsion Subgroups

Let  $E/k$  be an elliptic curve of characteristic  $p > 0$ ,  $p$  prime.

$E[n]$  is the  $n$ -torsion subgroup of  $E$  consisting of all points  $P$  in  $E(\bar{k})$  such that  $nP = 0$ , i.e. the kernel of  $[n]$ .

$$E[n] = \{P \in E(\bar{k}) : nP = 0\}$$

$$E(k)[n] = \{P \in E(k) : nP = 0\}$$

## Probability of $\ell$ -torsion

**Goal:** Determine the probability that a random elliptic curve  $E/\mathbb{F}_p$  has an  $\mathbb{F}_p$  point of prime order  $\ell$ , where  $p$  is either a fixed prime much larger than  $\ell$ , or a prime varying over some large interval.

## Probability of $\ell$ -torsion

**Goal:** Determine the probability that a **random** elliptic curve  $E/\mathbb{F}_p$  has an  $\mathbb{F}_p$  **point** of prime order  $\ell$ , where  $p$  is either a fixed prime much larger than  $\ell$ , or a prime varying over some large interval.

- ▶ "Random Elliptic Curve  $E/\mathbb{F}_p$ ": Random  $A$  and  $B$  for  $y^2 = x^3 + Ax + B$
- ▶ An  $\mathbb{F}_p$ -point is a point on  $E/\mathbb{F}_p$  with coordinates in  $\mathbb{F}_p$
- ▶ An  $\mathbb{F}_p$  point, say  $P$ , of order  $\ell$  is an  $\ell$ -torsion point ( $\ell \cdot P = 0$ ) with coordinates in  $\mathbb{F}_p$ .

## Probability of $\ell$ -torsion: STEP 3

For a fixed  $p$ , we need to consider two cases: when  $p \equiv 1 \pmod{\ell}$  and when  $p \not\equiv 1 \pmod{\ell}$ . From part a, we know that there are  $\ell(\ell^2 - 1)$  matrices in  $GL_2(\mathbb{F}_\ell)$  with determinant  $p \pmod{\ell}$ .

For  $p \equiv 1 \pmod{\ell}$ , There are  $\ell^2$  possibilities, and thus

$$Pr_{fixed \equiv 1} = \frac{\ell^2}{\ell(\ell^2 - 1)}$$

For  $p \not\equiv 1 \pmod{\ell}$ , There are  $\ell^2 + \ell$  possibilities, and thus

$$Pr_{fixed \not\equiv 1} = \frac{\ell^2 + \ell}{\ell(\ell^2 - 1)}$$



## Probability of $\ell$ -torsion: STEP 3

For varying  $p$ , we use the probabilities we just found for fixed  $p$  and incorporate the probabilities of the occurrence of each  $p \bmod \ell$ . We assumed each value of  $p \bmod \ell$  occurs equally often, so the probability that  $p \equiv 1 \pmod{\ell}$  is

$$\Pr(p \equiv 1) = \frac{1}{\ell-1}$$

And the probability that  $p \not\equiv 1 \pmod{\ell}$  is

$$\Pr(p \not\equiv 1) = \frac{\ell-2}{\ell-1}$$

Therefore our total probability of  $\ell$ -torsion for varying  $p$  is

$$\Pr(\ell\text{-torsion}) = \frac{\ell^2}{\ell(\ell^2-1)} * \left(\frac{1}{\ell-1}\right) + \frac{\ell^2+1}{\ell(\ell^2-1)} * \left(\frac{\ell-2}{\ell-1}\right)$$

## Probability of $\ell$ -torsion: STEP 3

### Combinatorial Formula

$$f(\ell) = \frac{\ell^2}{\ell(\ell^2-1)} * \binom{1}{\ell-1} + \frac{\ell^2+1}{\ell(\ell^2-1)} * \binom{\ell-2}{\ell-1} = \frac{\ell^2-2}{\ell^3-\ell^2-\ell+1}$$

$$f(3) = \frac{7}{16}$$

$$f(5) = \frac{23}{96}$$

$$f(7) = \frac{47}{288}$$

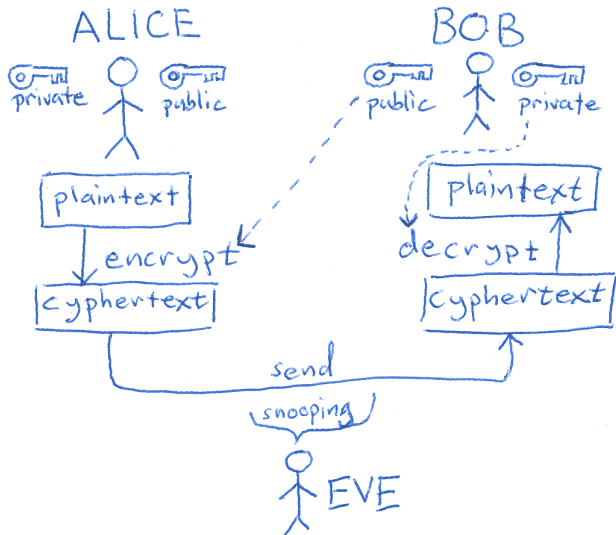
### Sage Script

For varying p, probability of 3-torsion is 7/16

For varying p, probability of 5-torsion is 23/96

For varying p, probability of 7-torsion is 47/288

# Public Key Cryptography



### \*\*\*Public Key Cryptography\*\*\*

**The Discrete Logarithm Problem:** Let  $G$  be a group and let  $g \in G$  be an element of finite order  $n$ . Given a power  $h$  of  $g$ , the discrete logarithm problem is to find an exponent  $x \in \mathbb{Z}/(n)$  with  $g^x = h$ .

## Probability of $\ell$ -torsion: Applications

**The Elliptic Curve Discrete Logarithm Problem:** Let  $E$  be an elliptic curve defined over  $\mathbb{F}_p$ . Given  $P, Q \in E(\mathbb{F}_p)$ , find an integer  $x$  such that  $xP = Q$ .

# Probability of $\ell$ -torsion: Applications

