

Generic Attacks on Unbalanced Feistel Schemes with Expanding Functions

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Abstract. Unbalanced Feistel schemes with expanding functions are used to construct pseudo-random permutations from kn bits to kn bits by using random functions from n bits to $(k-1)n$ bits. At each round, all the bits except n bits are changed by using a function that depends only on these n bits. C.S.Jutla [6] investigated such schemes, which he denotes by F_k^d , where d is the number of rounds. In this paper, we describe novel Known Plaintext Attacks (KPA) and Non Adaptive Chosen Plaintext Attacks (CPA-1) against these schemes. With these attacks we will often be able to improve the result of C.S.Jutla. We also give precise formulas for the complexity of our attacks in d , k and n .

Key words: Unbalanced Feistel permutations, pseudo-random permutations, generic attacks on encryption schemes, Block ciphers.

1 Introduction

A Feistel scheme from $\{0,1\}^l$ to $\{0,1\}^l$ with d rounds is a permutation built from rounds functions f_1, \dots, f_d . When these round functions are randomly chosen, we obtain what is called a “Random Feistel Scheme”. The attacks on these “random Feistel schemes” are called “generic attacks” since these attacks are valid for most of the round functions f_1, \dots, f_d .

- When $l = 2n$ and when the f_i functions are from $\{0,1\}^n$ to $\{0,1\}^n$ we obtain the most classical Feistel schemes, also called “balanced” Feistel schemes. Since the famous paper of M.Luby and C.Rackoff [11], many results have been obtained on the security of such classical Feistel schemes (see [12] for an overview of these results). When the number of rounds is lower than 5, we know attacks with less than $2^l (= 2^{2n})$ operations: for 5 rounds, an attack in $O(2^n)$ operations is given in [15] and for 3 or 4 rounds an attack in $\sqrt{2^n}$ is given in [1],[13]. When the functions are permutations, similar attacks for 5 rounds are given in [7] and [9]. Therefore, for security, at least 6 rounds are recommended, i.e. each bit will be changed at least 3 times.

- When $l = kn$ and when the round functions are from $(k-1)n$ bits to n bits, we obtain what is called an “Unbalanced Feistel Scheme with contracting functions”. In [12] some security proofs are given for such schemes when for the first and the last rounds pairwise independent functions are used instead of random contracting functions. At Asiacrypt 2006 ([16]) generic attacks on such schemes have been studied.

- When $l = kn$ and when the rounds functions are from n bits to $(k-1)n$ bits, we obtain what is called an “Unbalanced Feistel Scheme with expanding functions”, also called “complete target heavy unbalanced Feistel networks” (see [17]). Generic attacks on Unbalanced Feistel Schemes with expanding functions is the theme of this paper. One advantage of these schemes is that it requires much less memory to store a random function of n bits to $(k-1)n$ bits than a random function of $(k-1)n$ bits to n bits. BEAR and LION [2] are two block ciphers which employ both expanding and contracting unbalanced Feistel networks. The AES-candidate MARS is also using a similar structure.

Attacks on Unbalanced Feistel Schemes with expanding functions have been previously studied by C.S.Jutla ([6]). We will often be able to improve his attacks by attacking more rounds, or by using a smaller complexity. Moreover we will generalize these attacks by analyzing KPA (Known Plaintext Attacks), not only CPA-1 (non adaptive plaintext attacks) and by giving explicit formulas for the complexities. We will not introduce adaptive attacks, or chosen plaintext and chosen ciphertext attacks, since we have not found anything significantly better than CPA-1.

We will have essentially three families of attacks called “2 point attacks” (TWO), “rectangle attacks” (SQUARE, R1, R2, R3, R4) and “Multi-Rectangle attacks”. It can be noticed that $k = 2$ is very different from $k = 3$ (and $k \geq 3$), since we do not have the analog of the “rectangle” attacks.

The paper is organized as follows. First, we give some notation. Then, the paper is organized in three parts. In Part I, we describe our different TWO and Rectangle attacks when $k = 3$. In Part II, we present the TWO and Rectangle attacks for any k , $k \geq 3$. Our attacks for any $k \geq 3$ are in fact a generalization of our attacks for $k = 3$. Finally, in Part III, we present other attacks.

2 Notation

We first describe Unbalanced Feistel Scheme with Expanding Functions F_k^d and introduce some useful notations. F_k^d is a Feistel scheme of d rounds. At each round j , we denote by f_j the round function from n bits to $(k - 1)n$ bits. f_j is defined as $f_j = (f_j^{(1)}, f_j^{(2)}, \dots, f_j^{(k-1)})$, where each function $f_j^{(l)}$ is defined from $\{0, 1\}^n$ to $\{0, 1\}^n$. On some input $[I^1, I^2, \dots, I^k]$ F_k^d produces an output denoted by $[S^1, S^2, \dots, S^k]$ by going through d rounds. At round j , the first n bits of the round entry are used as an input to the round function f_j , which produces $(k - 1)n$ bits. Those bits are xored to the $(k - 1)n$ last bits of the round entry and the result is rotated by n bits.

The first round is represented on Figure 1 below:

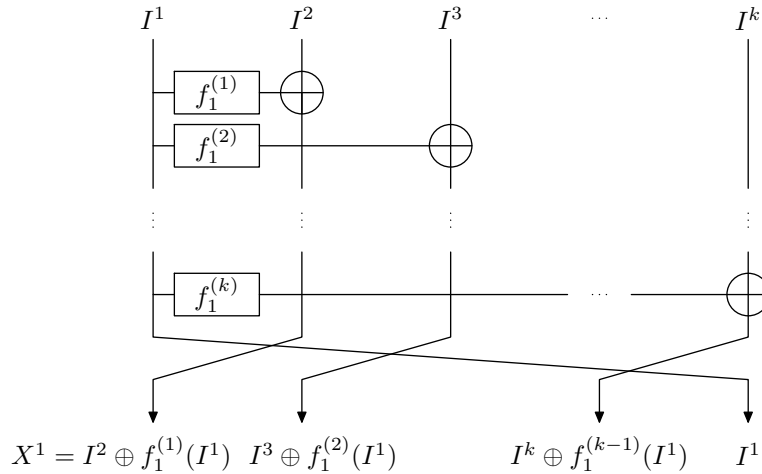


Fig. 1. First Round of F_k^d

We introduce notation X^j : we denote by X^j the n -bit value produced by round j , which will be the input of next round function f_{j+1} . We have

$$\begin{aligned} X^1 &= I^2 \oplus f_1^{(1)}(I^1) \\ X^2 &= I^3 \oplus f_1^{(2)}(I^1) \oplus f_2^{(1)}(X^1) \\ X^3 &= I^4 \oplus f_1^{(3)}(I^1) \oplus f_2^{(2)}(X^1) \oplus f_3^{(1)}(X^2) \end{aligned}$$

...

More generally, we can express the X^j recursively:

$$\begin{aligned} \forall \xi < k, X^\xi &= I^{\xi+1} \oplus f_1^{(\xi)}(I^1) \oplus_{i=2}^\xi f_i^{(\xi-i+1)}(X^{i-1}) \\ \forall \xi \geq 1, X^{k+\xi} &= X^\xi \oplus_{i=2}^k f_{\xi+i}^{(k-i+1)}(X^{\xi+i-1}) \end{aligned}$$

After d rounds ($d \geq k+1$), the output $[S^1, S^2, \dots, S^k]$ can be expressed by using the introduced values X^j :

$$\begin{aligned} S^k &= X^{d-1} \\ S^{k-1} &= X^{d-2} \oplus f_d^{(k-1)}(X^{d-1}) \\ S^{k-2} &= X^{d-3} \oplus f_{d-1}^{(k-1)}(X^{d-2}) \oplus f_d^{(k-2)}(X^{d-1}) \\ &\dots \end{aligned}$$

More generally, we can express the S^j recursively:

$$\forall \xi, 1 \leq \xi \leq k-1 \quad S^\xi = X^{d-1-k+\xi} \oplus_{i=d-k+\xi}^{d-1} f_{i+1}^{(\xi+d-i-1)}(X^i)$$

Inversion of F_k^d

For all $A_1, \dots, A_k \in I_n$, let

$$\sigma[A_1, A_2, \dots, A_k] = [A_k, A_{k-1}, \dots, A_2, A_1]$$

We have $\sigma \circ \sigma = \text{Identity}$ and $(F_k^1(f_1^{(1)}, \dots, f_1^{(k-1)}))^{-1} = \sigma \circ F_k^1(f_1^{(k-1)}, \dots, f_1^{(1)}) \circ \sigma$. Therefore by composition, we see that the inverse of an F_k^d is another F_k^d if we take the k inputs, the k outputs and the $d(k-1)$ functions in the inverse order:

$$F_k^d(f_1^{(1)}, \dots, f_1^{(k-1)}, \dots, f_d^{(1)}, \dots, f_d^{(k-1)})^{-1} = \sigma \circ F_k^d(f_d^{(k-1)}, \dots, f_d^{(1)}, \dots, f_1^{(k-1)}, \dots, f_1^{(1)}) \circ \sigma$$

3 Overview of the Attacks

We investigated several attacks allowing to distinguish F_k^d from a random permutation. Depending on the values of k and d some attacks are more efficient than others. All our attacks are using sets of plaintext/ciphertext pairs : the sets can be simply couples (for attack TWO) or a rectangle structure with either four plaintext/ciphertext pairs (attack SQUARE) or more (attacks R1, R2, R3, and R4). Depending on the number of rounds, it is possible to find some relations between the input variables and output variables of the pairs of a set. Those relations can appear at random or due to equalities of some internal variables due to the structure of the Feistel scheme.

The TWO attack consists in using m plaintext/ciphertexts pairs and in counting the number $\mathcal{N}_{F_k^d}$ of couples of these pairs that satisfy the relations between the input and output variables. We then compare $\mathcal{N}_{F_k^d}$ with \mathcal{N}_{perm} where \mathcal{N}_{perm} is the number of couples of pairs for a random permutation instead of F_k^d . The attack is successful, i.e. we are able to distinguish F_k^d from a random permutation if the difference $|E(\mathcal{N}_{F_k^d}) - E(\mathcal{N}_{perm})|$ is much larger than the standard deviation σ_{perm} and than the standard deviation $\sigma_{F_k^d}$, where E denotes the expectancy function. In order to compute these values, we need to take into account the fact that the structures obtained from the m plaintext/ciphertext tuples are not independent. However their mutual dependence is very small. To compute σ_{perm} and $\sigma_{F_k^d}$, we will use this well-known formula as in [16] that we will call the ‘‘Covariance Formula’’:

$$V(\sum x_i) = \sum_i V(x_i) + \sum_{i \neq j} [E(x_i, x_j) - E(x_i)E(x_j)]$$

where the x_i are random variables.

In the attacks R1, R2, R3, and R4, we use a rectangle structure: we consider φ plaintext/ciphertext pairs where φ is an even number and is the total number of indexes of the rectangle. We will fix some conditions on the inputs of the φ pairs.

On the case of F_k^d , those conditions will turn into conditions on the internal state variables X^j due to the structure of the Feistel scheme. These conditions will imply equations on the outputs. On the case of a random permutation, equations on the outputs will only appear at random. By counting the sets of φ pairs satisfying the conditions on inputs and outputs, we can distinguish between F_k^d and a random permutation, since in the case of F_k^d the equations on the outputs appear not only at random, but a part of them is due to the conditions we set. However, those attacks are not always able to distinguish between F_k^d and a random permutation, since it requires some internal collision to appear in the structure of the Feistel scheme. For some instances of F_k^d the desired collision will not exist and the attacks will fail. There exists a probability ϵ which is a strictly positive constant independent of n such that rectangle structures appear for F_k^d . Consequently, in order to verify that we are able to distinguish between the family of F_k^d permutations and the family of random permutations, we can apply our attacks on several randomly chosen instances of F_k^d or of random permutation, count the number of instances where the attack is working and compare this number for F_k^d and for a random permutation. Attacks R1, R2, R3, and R4 all share this principle but the conditions imposed on the plaintexts and ciphertexts are different.

The SQUARE attack is a special case of attack R1, when $\varphi = 4$. In the next sections, we will give more precise definitions of these attacks and examples for attack TWO and attack R1. Finally we will consider attacks with more than 2^{kn} computations, i.e. attacks against generators of pseudo-random permutations.

For a fixed value of k , attack TWO is very efficient for small values of d . When d increases, first SQUARE, which is a variant of R1, then R1 will become the best known attack. Then, when d increases again, R2, R3 or R4 will become the best known attack. Finally, for very large d , TWO will become again the best known attack.

Part I: TWO and Rectangle Attacks on F_k^d with $k = 3$

4 Attacks “TWO” with $k = 3$ and $d \leq 5$

In this section, we will describe a family of attacks called “TWO”. These attacks will use correlations on pairs of plaintext/ciphertexts. Therefore, they can be called “2 points” attacks. When $k = 2$ (i.e. on classical balanced Feistel Schemes) these attacks give the best known generic attacks (cf [15]). However these attacks were have not been studied in [6]. As we will see, TWO attacks are more efficient than the attacks of [6] when the number of rounds is very small, or very large but, surprisingly, not when the number of rounds is intermediate.

Remark. We present here TWO only for $k = 3$ and $d \leq 5$. TWO for $k = 3$ and $d \geq 6$ will be presented in Appendix A and TWO for any $k \geq 3$ will be presented in Section 11.

4.1 Attack TWO against F_3^1

We just test if $S^3 = I^1$. We need one message and about one computation in KPA and CPA-1.

4.2 Attack TWO against F_3^2

We will concentrate the attack on the equation: $X^1 = I^2 \oplus f_1^{(1)}(I^1)$, i.e. here $S^3 = I^2 \oplus f_1^{(1)}(I^1)$.

- For the CPA-1 attack, we choose two messages such that I^1 is constant. Then we test if $S^3 \oplus I^2$ is constant. Thus in CPA-1, we need only 2 messages (and about 2 computations).
- For the KPA attack, we can transform this CPA-1 attack. If we have two indices $i < j$ such that $I^1(i) = I^1(j)$, then we test if $S^3(i) \oplus S^3(j) = I^2(i) \oplus I^2(j)$. Here, from the birthday paradox, this KPA attack is in $O(\sqrt{2^n})$ messages and $O(\sqrt{2^n})$ computations.

4.3 Attack TWO against F_3^3

We will concentrate the attack on the equation: $S^3 = I^3 \oplus f_1^{(2)}(I^1) \oplus f_2^{(1)}(I^2 \oplus f_1^{(1)}(I^1))$ (since here we have $S^3 = X^2$).

- For the CPA-1 attack, we choose two messages such that I^1 and I^2 are constant. Then we test if $S^3 \oplus I^3$ is constant. Thus in CPA-1, we need only 2 messages (and about 2 computations).
- For the KPA attack, we can transform this CPA-1 attack. If we have two indices $i < j$ such that $I^1(i) = I^1(j)$ and $I^2(i) = I^2(j)$, then we test if $S^3(i) \oplus S^3(j) = I^3(i) \oplus I^3(j)$. Here, from the birthday paradox, this KPA requires $O(2^n)$ messages and $O(2^n)$ computations.

4.4 Attack TWO against F_3^4

CPA-1 Attack

We will concentrate the attack on the equation: $S^2 = X^2 \oplus f_4^{(2)}(S^3)$ (since here $X^3 = S^3$) with

$$X^2 = I^3 \oplus f_1^{(2)}(I^1) \oplus f_2^{(1)}(I^2 \oplus f_1^{(1)}(I^1)).$$

For the CPA-1 attack, we will choose m messages ($m \simeq \sqrt{2^n}$) such that I^1 and I^2 are constant. Therefore for all i, j we will have: $X^2(i) \oplus X^2(j) = I^3(i) \oplus I^3(j)$. Now when $m \geq O(\sqrt{2^n})$, from the birthday paradox, we know that we will have with a good probability at least one (i, j) , $i < j$ such that $S^3(i) = S^3(j)$. If this occurs, we will test if $S^2(i) \oplus S^2(j) = I^3(i) \oplus I^3(j)$. This appears with probability about $\frac{1}{2^n}$ for a random permutation and with probability 1 on F_3^4 when $S^3(i) = S^3(j)$, $I^1(i) = I^1(j)$ and $I^2(i) = I^2(j)$. Thus we have obtained a CPA-1 attack with $O(\sqrt{2^n})$ messages and $O(\sqrt{2^n})$ complexity.

KPA Attack

We can transform this CPA-1 attack in a KPA attack in the usual way: we wait for collisions on I^1 , I^2 , and S^3 , and we test if $S^2(i) \oplus S^2(j) = I^3(i) \oplus I^3(j)$. From the birthday paradox, we will get with a good probability at least one collision on I^1 , I^2 , S^3 when $m^2 \geq O(2^{3n})$. Therefore the number of messages and the complexity are here in $O(2^{\frac{3n}{2}})$.

Remark: There is also another KPA attack on F_3^4 : we just have to count the number of $i < j$ such that $S^3(i) \oplus S^3(j) = I^1(i) \oplus I^1(j)$. It is possible to prove that there is a small deviation of this value and that this attack also has a complexity in $O(2^{\frac{3n}{2}})$ messages and computations. (We do not give the details since it gives the same complexity).

4.5 Attack TWO against F_3^5

CPA-1 Attack

We will concentrate the attack on the equation: $S^1 = X^2 \oplus f_4^{(2)}(X^3) \oplus f_5^{(1)}(X^4)$, with

$$X^2 = I^3 \oplus f_1^{(2)}(I^1) \oplus f_2^{(1)}(I^2 \oplus f_1^{(1)}(I^1)), \quad X^4 = S^3, \quad X^3 = S^2 \oplus f_5^{(2)}(S^3)$$

For the CPA-1 attack, we will choose m messages ($m \simeq 2^n$) such that I^1 and I^2 are constant. Therefore for all i, j , we will have: $X^2(i) \oplus X^2(j) = I^3(i) \oplus I^3(j)$. Now when $m \geq O(2^n)$, from the birthday paradox, we know that we will have with a good probability at last one (i, j) , $i < j$, such that $S^2(i) = S^2(j)$ and $S^3(i) = S^3(j)$. This means here (since $S^2 = X^3 \oplus f_5^{(2)}(X^4)$ and $S^3 = X^4$) that $X^4(i) = X^4(j)$ and $X^3(i) = X^3(j)$. If we get such an (i, j) , we will test if: $S^1(i) \oplus S^1(j) = I^3(i) \oplus I^3(j)$. This appears with probability about $\frac{1}{2^n}$ for a random permutation and with probability 1 on F_3^5 , when $I^1(i) = I^1(j)$, $I^2(i) = I^2(j)$, $S^2(i) = S^2(j)$, $S^3(i) = S^3(j)$. Thus we have obtained a CPA-1 attack with $O(2^n)$ messages and $O(2^n)$ complexity.

Remark: If we get no such (i, j) for some value I^1 and I^2 (we then have at most 2^n possibilities for I^3), we can try again with some other fixed values I^1 , I^2 . With a high probability, we will get a solution after only a few tries.

KPA Attack

We can transform this CPA-1 attack in a KPA attack in the usual way: we wait for collisions on I^1 , I^2 , S^2 , S^3 , and then we test if $S^1(i) \oplus S^1(j) = I^3(i) \oplus I^3(j)$. From the birthday paradox, we will get with a good probability at least one collision on I^1 , I^2 , S^2 , S^3 when $m^2 \geq O(2^{4n})$. Therefore the number of messages and the complexity are here in $O(2^{2n})$.

Remark: There is also another possible KPA attack on F_3^5 : we just have to count the number of (i, j) , $i < j$ such that $I^1(i) = I^1(j)$ and $X^4(i) \oplus I^2(i) = X^4(j) \oplus I^2(j)$. It is possible to prove that there is a small deviation of this value and that this attack also has complexity in $O(2^{2n})$ messages and computations. (We do not give the details here since it gives the same complexity).

5 “SQUARE” Attack on F_3^6

We will present here our best attack on F_3^6 . This attack belongs to a family of attacks that we have called “SQUARE” (“SQUARE” attacks will be a special case of “R1” attacks when we use only a square of 4 points in the attack. More general description of the SQUARE and R1 attacks will be given below and in Section 13). We have $F_3^6[I^1, I^2, I^3] = [S^1, S^2, S^3]$ with

$$\begin{cases} S^1 = X^3 \oplus f_5^{(2)}(X^4) \oplus f_6^{(1)}(X^5) \\ S^2 = X^4 \oplus f_6^{(2)}(X^5) \\ S^3 = X^5 \end{cases}$$

with

$$\begin{cases} X^1 = I^2 \oplus f_1^{(1)}(I^1) \\ X^2 = I^3 \oplus f_1^{(2)}(I^1) \oplus f_2^{(1)}(X^1) \\ X^3 = I^1 \oplus f_2^{(2)}(X^1) \oplus f_3^{(1)}(X^2) \\ X^4 = X^1 \oplus f_3^{(2)}(X^2) \oplus f_4^{(1)}(X^3) \\ X^5 = X^2 \oplus f_4^{(2)}(X^3) \oplus f_5^{(1)}(X^4) \end{cases}$$

Let i_1, i_2, i_3, i_4 be four indices of messages (so these values are between 1 and m). We will denote by $[I^1(\alpha), I^2(\alpha), I^3(\alpha)]$ the plaintext of message i_α , and by $[S^1(\alpha), S^2(\alpha), S^3(\alpha)]$ the ciphertext of message i_α . (i.e. for simplicity we use the notation $I^1(\alpha)$ and $S^1(\alpha)$ instead of $I^1(i_\alpha)$ and $S^1(i_\alpha)$, $1 \leq \alpha \leq 4$). The idea of the attack is to count the number \mathcal{N} of indices (i_1, i_2, i_3, i_4) such that:

$$\begin{cases} I^1(1) = I^1(2) \\ I^1(3) = I^1(4) \\ I^2(1) \oplus I^2(2) = I^2(3) \oplus I^2(4) \\ I^3(1) \oplus I^3(2) = I^3(3) \oplus I^3(4) \\ S^3(1) = S^3(2) \\ S^3(3) = S^3(4) \\ S^2(1) = S^2(2) \\ S^2(3) = S^2(4) \\ S^1(1) \oplus S^1(2) = S^1(3) \oplus S^1(4) = (f_2^{(2)}(X^1(1)) \oplus f_2^{(2)}(X^1(2))) \end{cases}$$

We will call the 4 first equations the “input equations”, and we will call the 5 last equations the “output equations”.

KPA.

If the messages are randomly chosen we will have $E(\mathcal{N}) \simeq \frac{m^4}{2^{2n}}$. (The standard deviation $\sigma(\mathcal{N})$ can also be computed, cf Appendix C, however the standard deviation is not needed here since $E(\mathcal{N})$ will be about the double for F_3^6). (In attacks TWO the standard deviation will generally be $\sigma(\mathcal{N}) \simeq \sqrt{E(\mathcal{N})}$, but not in rectangle attacks anymore. However, in rectangle attacks we will generally have $\sigma(\mathcal{N}) \ll E(\mathcal{N})$, and therefore a deviation by a factor of 2 will be enough if $E(\mathcal{N}) \geq 1$). For a F_3^6 permutation we will have about 2 times more solutions since the 5 output equations can occur at random, or due to these 5 internal equations:

$$\begin{cases} X^1(1) = X^1(3) \\ X^2(1) = X^2(2) \\ X^3(1) = X^3(3) \\ X^4(1) = X^4(2) \\ X^5(1) = X^5(2) \end{cases}$$

Therefore here we have: $\varphi = 4$, $a = 2$, $n_I = 4$, $n_S = 5$, $n_X = 5$, where φ denotes the number of points linked with the equalities, a denotes the number of equations in X between the indices 1 and 3, n_I denotes the number of input equations, n_S the number of output equations and n_X the number of needed equations in X .

These equations are summarized in figure 2 below.

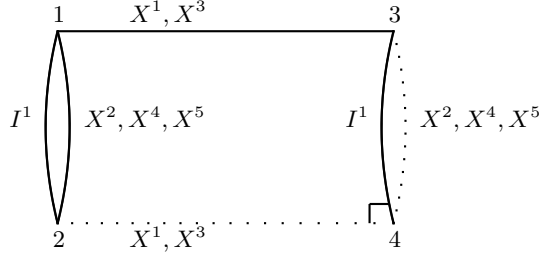


Fig. 2. SQUARE Attack on F_3^6

In this figure 2 two points are joined by an edge if the values are equal (for example $I^1(1) = I^1(2)$). We draw a solid edge if the probability appears with probability $\frac{1}{2^n}$ and a dotted line if the equality follows conditionally with probability 1 from other imposed equalities. For example here, from $X^1(1) = X^1(3)$ we get $X^1(2) = X^1(4)$ (since $X^1(1) \oplus X^1(2) \oplus X^1(3) \oplus X^1(4) = I^2(1) \oplus I^2(2) \oplus I^2(3) \oplus I^2(4) = 0$). Similarly

$$\begin{cases} X^2(1) = X^2(2) \text{ gives } X^2(3) = X^2(4) \\ X^3(1) = X^3(3) \text{ gives } X^3(2) = X^3(4) \\ X^4(1) = X^4(2) \text{ gives } X^4(3) = X^4(4) \\ X^5(1) = X^5(2) \text{ gives } X^5(3) = X^5(4) \end{cases}$$

Now since $S^3 = X^5$, $S^2 = X^4 \oplus f_6^{(2)}(X^5)$ and $S^1 = X^3 \oplus f_5^{(2)}(X^4) \oplus f_6^{(1)}(X^5)$, we get the 5 output equations written above. Therefore, in KPA, for a F_3^6 permutation, the expectancy of \mathcal{N} is larger than for a random permutation by a value about $\frac{m^4}{2^{9n}}$ (since we have 5 equations in X and 4 in I), i.e. we expect to have about 2 times more solutions for \mathcal{N} : $E(\mathcal{N}) \simeq \frac{2m^4}{2^{9n}}$ for F_3^6 . So we will be able to distinguish with a high probability F_3^6 from a random permutation by counting \mathcal{N} when $\mathcal{N} \neq 0$, with high probability i.e. when $m^4 \geq 2^{9n}$, or $m \geq 2^{\frac{9n}{4}}$. We have found a KPA with $O(2^{\frac{9n}{4}})$ complexity and $O(2^{\frac{9n}{4}})$ messages. (This is better than the $O(2^{\frac{5n}{2}})$ complexity found in section 3).

CPA-1.

We can transform this KPA in CPA-1. We will choose only two fixed different values a and b , $a \neq b$ for I^1 : $\frac{m}{2}$ plaintexts will have $I^1 = a$ and $\frac{m}{2}$ plaintexts will have $I^1 = b$. Let α be a fixed integer between 0 and n (the best value for α will be chosen below). We will generate all the possible messages $[I^1, I^2, I^3]$ such that I^1 has the value a or b , the first α bits of I^2 are 0, and the first α bits of I^3 are 0. Therefore we have $m = 2 \cdot 2^{n-\alpha} \cdot 2^{n-\alpha}$. How many solutions (i_1, i_2, i_3, i_4) will satisfy our 4 input equations? For i_1 we have m possibilities. Then, when i_1 is fixed, for i_2 such that $I^1(2) = I^1(1)$ we have $\frac{m}{2}$ possibilities, and for i_3 such that $I^1(3) \neq I^1(1)$ we have $\frac{m}{2}$ possibilities. Then, when i_1, i_2, i_3 are fixed, we have one and exactly one possibility for i_4 , since $I^1(4), I^2(4)$ and $I^3(4)$ are now fixed from the input equations. Therefore, for (i_1, i_2, i_3, i_4) that satisfy our 4 input equations, we have exactly $\frac{m^3}{4}$ solutions. For a random permutation we will have $E(\mathcal{N}) \simeq \frac{m^3}{4 \cdot 2^{5n}}$ (since we have 5 output equations). For a permutation F_3^6 we will have $E(\mathcal{N}) \simeq \frac{m^3}{2 \cdot 2^{5n}}$, i.e. about 2 times more solutions, since these 5 output equations can occur at random, or due to 5 internal equations in X , as we have seen. So this CPA-1 will succeed with a high probability when $\mathcal{N} \neq 0$ with a high probability i.e. when $m \geq O(2^{\frac{5n}{3}})$. (Therefore we will choose $\alpha \simeq \frac{n}{6}$ for $m \simeq 2^{\frac{5n}{3}}$. We have found here a CPA-1 with $O(2^{\frac{5n}{3}})$ complexity and $O(2^{\frac{5n}{3}})$ messages. (This is better than the $O(2^{2n})$ complexity found in Appendix A).

Complexity

Here the complexity is in $O(m)$ because we can compute \mathcal{N} in $O(m)$. For this we can proceed in 3 steps.

Step 1: we compute all the solutions (i, j) such that $S^3(i) = S^3(j)$, $S^2(i) = S^2(j)$ and $I^1(i) = I^1(j)$. We need here $O(m)$ computations and we will find about $\frac{m^2}{2^{2n}} \simeq 2^{\frac{4n}{3}}$ solutions. We store these solutions in two sets A and B : A with $I^1 = a$, B with $I^1 = b$.

Step 2: we compute $A' = \{S^1(i) \oplus S^1(j), (i, j) \in A\}$ and $B' = \{S^1(i) \oplus S^1(j), (i, j) \in B\}$. We have about $2^{\frac{4n}{3}}$ solutions in A' , and $2^{\frac{4n}{3}}$ solutions in B' .

Step 3: now we look for a common value in A' and B' . This can be done with $2^{\frac{4n}{3}}$ computations (and memory), and we will find about $(2^{\frac{4n}{3}})^2/2^n$ solutions, i.e. $O(2^{\frac{5n}{3}})$ solutions. The number of these solutions gives \mathcal{N} .

Remark. This attack on F_3^6 , unlike our attacks on F_3^7 , F_3^8 , F_3^9 , and unlike the TWO attacks of the previous sections can be seen as using only ideas already present in Jutla's paper [6] (except the fact that we have also designed a KPA, not only a CPA-1).

6 “SQUARE” Attack on F_3^7

We will now describe our best attack on F_3^7 . As we will see, we will obtain here a complexity in $O(2^{2n})$ in CPA-1 and in $O(2^{\frac{5n}{2}})$ in KPA. This is better than the $O(2^{3n})$ of the TWO attacks. In [6], Jutla shows that he can obtain on F_k^d attacks with complexity less than $O(2^{kn})$ when $d \leq 3k - 3$. For $d = 3$, this gives attacks up to only 6 rounds, unlike here where we will reach 7 rounds with a complexity less than 2^{3n} . We have $F_3^7[I^1, I^2, I^3] = [S^1, S^2, S^3]$ with

$$\begin{cases} S^1 = X^4 \oplus f_6^{(2)}(X^5) \oplus f_7^{(1)}(X^6) \\ S^2 = X^5 \oplus f_7^{(2)}(X^6) \\ S^3 = X^6 \end{cases}$$

with

$$\begin{cases} X^1 = I^2 \oplus f_1^{(1)}(I^1) \\ X^2 = I^3 \oplus f_1^{(2)}(I^1) \oplus f_2^{(1)}(X^1) \\ X^3 = I^1 \oplus f_2^{(2)}(X^1) \oplus f_3^{(1)}(X^2) \\ X^4 = X^1 \oplus f_3^{(2)}(X^2) \oplus f_4^{(1)}(X^3) \\ X^5 = X^2 \oplus f_4^{(2)}(X^3) \oplus f_5^{(1)}(X^4) \\ X^6 = X^3 \oplus f_5^{(2)}(X^4) \oplus f_6^{(1)}(X^5) \end{cases}$$

Let $i_1, i_2, i_3, i_4, i_5, i_6$ be six indices of messages (so these values are between 1 and m). We will denote by $[I^1(\alpha), I^2(\alpha), I^3(\alpha)]$ the plaintext of message i_α , and by $[S^1(\alpha), S^2(\alpha), S^3(\alpha)]$ the ciphertext of message i_α . (i.e. for simplicity we use the notation $I^1(\alpha)$ and $S^1(\alpha)$ instead of $I^1(i_\alpha)$ and $S^1(i_\alpha)$, $1 \leq \alpha \leq 6$). The idea of the attack is to count the number \mathcal{N} of indices $(i_1, i_2, i_3, i_4, i_5, i_6)$ such that:

$$\begin{cases} I^1(1) = I^1(2) \text{ and } I^1(3) = I^1(4) \\ I^2(1) \oplus I^2(2) = I^2(3) \oplus I^2(4) \\ I^3(1) \oplus I^3(2) = I^3(3) \oplus I^3(4) \\ \text{and} \\ S^3(1) = S^3(2) \text{ and } S^3(3) = S^3(4) \\ S^2(1) = S^2(2) \text{ and } S^2(3) = S^2(4) \\ S^1(1) \oplus S^1(2) = S^1(3) \oplus S^1(4) = I^2(1) \oplus I^2(2) \end{cases}$$

We will call the 4 first equations the “input equations” and we will call the 6 last equations the “output equations”.

KPA. If the messages are randomly chosen, for a random permutation we will have $E(\mathcal{N}) \simeq \frac{m^4}{2^{10n}}$. (The standard deviation σ can also be computed, cf Appendix C where an example of such a computation is given. However the standard deviation is not needed here since $E(\mathcal{N})$ will be about the double for F_3^7). For a F_3^7 permutation we will have about 2 times more solutions since the 6 output equations can occur at random, or due to these 6 internal equations:

$$\begin{cases} X^1(1) = X^1(3) \\ X^2(1) = X^2(2) \\ X^3(1) = X^3(2) \\ X^4(1) = X^4(3) \\ X^5(1) = X^5(2) \\ X^6(1) = X^6(2) \end{cases}$$

Therefore here we have: $\varphi = 4$, $a = 2$, $n_I = 4$, $n_S = 6$, $n_X = 6$, where φ denotes the number of points linked with the equalities, a denotes the number of equations in X between the indices 1 and 3, n_I denotes the number of input equations, n_S the number of output equations and n_X the number of needed equations in X .

These equations are summarized in figure 3 below.

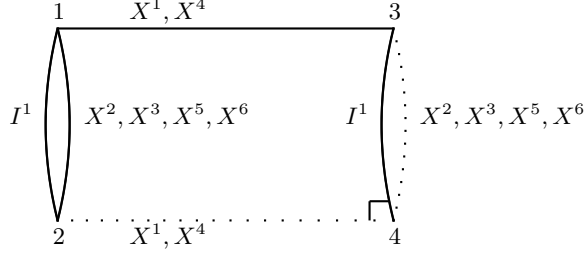


Fig. 3. SQUARE Attack on F_3^7

In this figure 3 (as in figure 2), two points are joined by an edge if the values are equal (for example $I^1(1) = I^1(2)$). We draw a solid edge if the probability appears with probability $\frac{1}{2^n}$ and a dotted line if the equality follows conditionally with probability 1 from other imposed equalities. For example here, from $X^1(1) = X^1(3)$ we get $X^1(2) = X^1(4)$ (since $X^1(1) \oplus X^1(2) \oplus X^1(3) \oplus X^1(4) = I^2(1) \oplus I^2(2) \oplus I^2(3) \oplus I^2(4) = 0$). Similarly

$$\begin{cases} X^2(1) = X^2(2) \text{ gives } X^2(3) = X^2(4) \\ X^3(1) = X^3(2) \text{ gives } X^3(3) = X^3(4) \\ X^4(1) = X^4(3) \text{ gives } X^4(2) = X^4(4) \\ X^5(1) = X^5(2) \text{ gives } X^5(3) = X^5(4) \\ X^6(1) = X^6(2) \text{ gives } X^6(3) = X^6(4) \end{cases}$$

Now since $S^3 = X^6$, $S^2 = X^5 \oplus f_7^{(2)}(X^6)$ and $S^1 = X^4 \oplus f_6^{(2)}(X^5) \oplus f_7^{(1)}(X^6)$ with $X^4 = I^2 \oplus f_1^{(1)}(I^1) \oplus f_3^{(2)}(X^2) \oplus f_4^{(1)}(X^3)$, we get the 6 output equations written above. Therefore, in KPA, for a F_3^7 permutation, the expectancy of \mathcal{N} is larger than for a random permutation by a value of about $\frac{m^4}{2^{10n}}$ (since we have 6 equations in X and 4 in I), i.e. we expect to have about 2 times more solutions for \mathcal{N} : $E(\mathcal{N}) \simeq \frac{2m^4}{2^{10n}}$ for F_3^7 . So we will be able to distinguish with a high probability F_3^7 from a random permutation by counting \mathcal{N} when $\mathcal{N} \neq 0$ with a high probability, i.e. when $m^4 \geq O(2^{10n})$, or $m \geq O(2^{\frac{5n}{2}})$. We have found here a KPA with $O(2^{\frac{5n}{2}})$ complexity and $O(2^{\frac{5n}{2}})$ messages. This is better than the $O(2^{3n})$ complexity of the attack TWO, and it shows that we can attack 7 rounds, not only 6 with a complexity less than 2^{3n} .

CPA-1

We can transform this KPA in CPA-1. We will choose only 2 fixed different values a, b for I^1 : $\frac{m}{2}$ plaintexts will have $I^1 = a$ and $\frac{m}{2}$ plaintexts will have $I^1 = b$. We will generate all (or almost all) possible messages $[I^1, I^2, I^3]$ with such I^1 . Therefore, $m = 2 \cdot 2^{2n}$. How many solutions (i_1, i_2, i_3, i_4) will satisfy our 4 input equations? For i_1 , we have m possibilities. Then, when i_1 is fixed, for i_2 such that $I^1(2) = I^1(1)$, we have $\frac{m}{2}$ possibilities. Then for i_3 , such that $I^1(3) \neq I^1(1)$, we have $\frac{m}{2}$ possibilities. Now for i_4 we have one and only one possibility since the values I^1, I^2, I^3 are fixed from the input

equations when i_1, i_2, i_3 are fixed. Therefore for (i_1, i_2, i_3, i_4) that satisfy the 4 input equations, we have $\frac{m^3}{4}$ solutions. For a random permutation we will have $E(\mathcal{N}) \simeq \frac{m^3}{4 \cdot 2^{6n}}$ (since we have 6 output equations). For a permutation F_3^7 , we will have $E(\mathcal{N}) \simeq \frac{2m^3}{4 \cdot 2^{6n}}$, i.e. about 2 times more solutions, since the 6 output equations can occur at random, or due to 6 internal equations in X as we have seen. So this CPA-1 will succeed when $\mathcal{N} \neq 0$ with a high probability, i.e. when $m^3 \geq O(2^{6n})$, or $m \geq O(2^{2n})$. Here we have $m \simeq 2 \cdot 2^{2n}$, the probability of success is not negligible. Moreover if it fails for some values (a, b) for I^1 , we can start again with another (a, b) . Therefore this CPA-1 is in $O(2^{2n})$ complexity and $O(2^{2n})$ messages. (This is better than the $O(2^{3n})$ attack TWO found in Appendix A).

7 Attack “R2” on F_3^8

We will present here our best attack on F_3^8 . These attacks belong to a family of attacks that we have called “R2”. (A more general description and analysis of the R2 attacks will be given in Section 14). Therefore we present here only the main ideas (our notations and conventions for R2 are similar to those for R1). The ideas of the attack R2 on F_3^8 is to count the number N of indices $(i_1, i_2, i_3, i_4, i_5, i_6, i_7, i_8)$ such that:

$$\left\{ \begin{array}{l} I^1(1) = I^1(3) = I^1(5) = I^1(7) \\ I^1(2) = I^1(4) = I^1(6) = I^1(8) \\ I^2(1) \oplus I^2(2) = I^2(3) \oplus I^2(4) = I^2(5) \oplus I^2(6) = I^2(7) \oplus I^2(8) \\ I^3(1) \oplus I^3(2) = I^3(3) \oplus I^3(4) = I^3(5) \oplus I^3(6) = I^3(7) \oplus I^3(8) \\ \text{and} \\ S^3(1) = S^3(2) \text{ and } S^3(3) = S^3(4) \text{ and } S^3(5) = S^3(6) \text{ and } S^3(7) = S^3(8) \\ S^2(1) = S^2(2) \text{ and } S^2(3) = S^2(4) \text{ and } S^2(5) = S^2(6) \text{ and } S^2(7) = S^2(8) \\ S^1(1) \oplus S^1(2) = S^1(3) \oplus S^1(4) = S^1(5) \oplus S^1(6) = S^1(7) \oplus S^1(8) \\ \qquad \qquad \qquad = I^{(3)}(1) \oplus I^{(3)}(2) \oplus f_1^{(2)}(I^1(1)) \oplus f_1^{(2)}(I^1(2)) \end{array} \right.$$

We will call the 12 first equations the “input equations” and we will call the last 11 equations the “output equations. In the same way as we did for R1 on F_3^6 and F_3^7 , we can easily prove that the expectancy for \mathcal{N} is about double in F_3^8 compared with a random permutation, since in F_3^8 the 11 output equations can occur at random or due to these 11 equations in X :

$$\left\{ \begin{array}{l} X^1(1) = X^1(2) \\ X^2(1) = X^2(3) = X^2(5) = X^2(7) \\ X^3(1) = X^3(2) \\ X^4(1) = X^4(2) \\ X^5(1) = X^5(3) = X^5(5) = X^5(7) \\ X^6(1) = X^6(2) \\ X^7(1) = X^7(2) \end{array} \right.$$

(Remember that here $S^3 = X^7$, $S^2 = X^6 \oplus f_8^{(2)}(S^3)$ and $S^1 = X^5 \oplus f_7^{(2)}(X^6) \oplus f_8^{(1)}(S^3)$).

Therefore here we have: $\varphi = 8$, $a = 2$, $n_I = 12$, $n_S = 11$, $n_X = 11$, with the usual notations for φ , a , n_I , n_S , n_X .

These equations are summarized in figure 4 below.

KPA

If the messages are randomly chosen we will have $E(\mathcal{N}) \simeq \frac{m^8}{2^{23n}}$ for a random permutation, and $E(\mathcal{N}) \simeq \frac{2m^8}{2^{23n}}$ for F_3^8 permutations. Therefore with a good probability $\mathcal{N} \neq 0$ (and the attack will succeed) when $m \geq O(2^{\frac{23n}{8}})$. (This is less than 2^{3n}).

CPA-1

We can transform this KPA in a CPA-1 in the usual way. Here we will choose all the possible (or almost all) I^1, I^2, I^3 such that the $\frac{n}{2}$ first bits of I^1 are 0. Therefore we have here $m = 2^{\frac{n}{2}} \cdot 2^n \cdot 2^n = 2^{\frac{5n}{2}}$ possible inputs. Here $E(\mathcal{N}) \simeq \frac{m^8}{2^{20}}$ (each collision in I^1 has probability about $\frac{1}{\sqrt{2^n}}$) for a random permutation and $E(\mathcal{N}) \simeq \frac{2m^8}{2^{20n}}$ for a F_3^8 permutation. Here

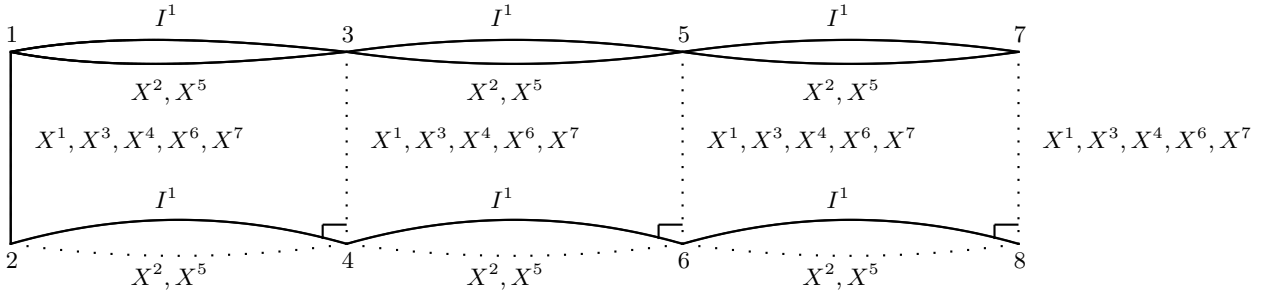


Fig. 4. R2 Attack on F_3^8

we have $m = O(2^{\frac{5n}{2}})$ so the probability of success is not negligible. (Moreover if we find no solution we can try again by fixing α bits of I^1 at 0 different from the first α bits).

Remark. On points 1 and 2 we have 5 equations (in X^1, X^3, X^4, X^6, X^7). Therefore a necessary condition for the attack to succeed is $m^2 \geq 2^{5n}$. This condition is satisfied here. Similarly, on points 1, 2, 3 we need $m^3 \geq 2^{8n}$ in KPA (and $m^3 \geq 2^{7.5n}$ in CPA-1). These conditions are also satisfied here.

8 Experimental Results

We have implemented the CPA-1 attacks SQUARE and R1 against F_3^6, F_3^7 , and F_3^8 . The attack against F_3^6 uses 4 points and $2^{\frac{5n}{3}}$ plaintexts, the attack against F_3^7 uses 4 points and 2^{2n} plaintexts, and the attack against F_3^8 uses 8 points and $2^{2.5n}$ plaintexts. Our experiments confirm our ability to distinguish between F_3^6 or F_3^7 or F_3^8 and a random permutation. Our experiments were done as follows:

- choose randomly an instance of F_3^6 or F_3^7 or F_3^8
- choose randomly a permutation: for this we use classical balanced Feistel scheme with a large number of rounds (more than 20)
- launch the attack in CPA-1
- count the number of structures satisfying the input and output relations for the F_3^6 or F_3^7 or F_3^8 permutation and for the permutation
- if this number is higher or equal to a fixed threshold (generally 1 or 2), declare the function to be a F_3^6 or F_3^7 or F_3^8 permutation and otherwise a random permutation

All these procedures are iterated a large number of time (at least 1000 times) to evaluate the effectiveness of our distinguisher. We give the percentage of success, i.e. the number of F_3^6 or F_3^7 or F_3^8 that have been correctly distinguished and the percentage of false alarm, i.e. the number of random permutation that have incorrectly been declared as F_3^6 or F_3^7 or F_3^8 .

Table 1. Experimental results for CPA-1 attacks

scheme	n	threshold	Percentage of success of the attack	Percentage of false alarm
F_3^6	8	2	54%	4%
F_3^7	6	1	33%	1%
F_3^8	6	1	38%	1%

Our experiments show that the distinguisher on F_3^6 is more efficient than the one on F_3^7 and than the one on F_3^8 . But in all case they confirm our ability to distinguish.

9 Why SQUARE, R1 and R2 are worse than TWO on F_3^d , $d \geq 10$

TWO is at present our best known attack on F_3^d , $d \geq 10$. This may look surprising, since SQUARE, R1 and R2 are better for $d = 6, 7, 8$ and 9 . We will quickly present the main reason why we were not able to find anything better than TWO on F_3^d , $d \geq 10$. Essentially, the problem comes from the fact that with attacks like SQUARE, R1 or R2, we cannot have $n_X \leq n_S$, when $d \geq 10$. Therefore, \mathcal{N} is still slightly larger for F_3^d than for a random permutation, but not by a factor of 2 (or more) anymore. We have computed the advantage obtained (by computing the standard deviation σ as explained in Appendix C) but we do not give the details since this gives an attack with a complexity larger than TWO. We have also tried different geometries for the equalities, (with $n_X \leq n_S$), but it has given a larger complexity than TWO.

Remark. Alternatively, we can see the problem like this: since $a \geq \lfloor \frac{d-1}{k} \rfloor$ we need at least 3 equations in X between indices 1 and 2. Therefore, when φ is changed in $\varphi + 2$, n_S becomes $n_S + 3$, but n_X becomes at least $n_X + 3$. When $d \geq 10$, we have to start on a rectangle with $n_X > n_S$. Therefore we will have $n_X > n_S$ for any φ . In fact, when $d \geq 10$, when φ increases, the probability of existence of the set of equations now decreases fast (instead of being about the same). Therefore small φ become better, and $\varphi = 2$ becomes better than $\varphi \geq 4$: TWO becomes again better than SQUARE, R1 and R2.

10 Conclusion for $k = 3$ for TWO and Rectangle Attacks

In Appendices A,B,C we explain how to extend the attack TWO and the rectangle attacks for larger values of d , and when we want to attack a generator of F_3^d , not only a single F_3^d .

Finally, the results that we have obtained for $k = 3$ (with TWO, SQUARE and Rectangle Attacks) are summarized in table 2 below.

Table 2. Results on F_3^d on TWO, SQUARE and Rectangle Attacks. For example for F_3^7 , this table means that the best attack that we have found in KPA is the attack R1 and this attack needs $m \simeq 2^{\frac{5}{2}n}$ and has a complexity of $\simeq 2^{\frac{5}{2}n}$ computations. For $d \geq 9$ more than one permutation is needed or $\geq 2^{3n}$ computations are needed in these attacks.

	KPA	CPA-1
F_3^1	1	1
F_3^2	$2^{\frac{n}{2}}$, TWO	2
F_3^3	2^n , TWO	2
F_3^4	$2^{\frac{3}{2}n}$, TWO	$2^{\frac{n}{2}}$, TWO
F_3^5	2^{2n} , TWO	2^n , TWO
F_3^6	$2^{\frac{9}{4}n}$, SQUARE	$2^{\frac{5}{3}n}$, SQUARE
F_3^7	$2^{\frac{5}{2}n}$, SQUARE	2^{2n} , SQUARE
F_3^8	$2^{\frac{23}{8}n}$, R2, $\varphi = 8$	$2^{\frac{5}{2}n}$, R2, $\varphi = 8$
F_3^9	2^{3n} , R2, $\varphi \geq 10$	2^{3n} , R2, $\varphi \geq 10$
F_3^{10}	2^{7n} , TWO	2^{7n} , TWO
F_3^{11}	2^{8n} , TWO	2^{8n} , TWO
$F_3^d, d \geq 10$	$2^{(d-6+\lfloor \frac{d}{3} \rfloor)n}$, TWO	$2^{(d-6+\lfloor \frac{d}{3} \rfloor)n}$, TWO

Part II: TWO and Rectangle Attacks on F_k^d with $k \geq 3$

11 Attacks “TWO” for any $k \geq 3$

In this section, we explain the attack TWO. This attack does not use a rectangle but multiple collisions on 2 points (except for F_k^1) and is interesting for a small number of rounds or when we are attacking generators.

11.1 Attack TWO against F_k^1

We need one message in KPA and CPA-1. We just test if $S^k = I^1$.

11.2 Attack TWO against F_k^2

For the CPA-1 attack, we have $m = 2$. We choose two messages such that I^1 is constant. Then we test if $S^k \oplus I^2$ is constant. With a random permutation, the probability is $\frac{1}{2^n}$ and with F_k^2 the probability is 1.

We transform this attack into a KPA attack. We count the number of (i, j) such that $I^1(i) = I^1(j)$ and then we test if $S^k(i) \oplus I^2(i) = S^k(j) \oplus I^2(j)$. If $m \geq 2^{\frac{n}{2}}$, we can get such collisions and then the attack succeeds.

11.3 Attack TWO against $F_k^d, 3 \leq d \leq k$

For the CPA-1 attack, we have $m = 2$ messages again. We choose I^1, I^2, \dots, I^{d-1} constant. then X^1, X^2, \dots, X^{d-2} will be constant but the X^{d-1} values will be pairwise distinct and $\forall i, j, X^{d-1}(i) \oplus X^{d-1}(j) = I^d(i) \oplus I^d(j)$.

Then we test if $S^k \oplus I^d$ is constant. As before with a random permutation, the probability is $\frac{1}{2^n}$ and one with F_k^d .

We transform this attack into a KPA attack. We look for $i < j$ such that:

$$I^1(i) = I^1(j), I^2(i) = I^2(j), \dots, I^{d-1}(i) = I^{d-1}(j)$$

and then we test if $S^k(i) \oplus I^d(i) = S^k(j) \oplus I^d(j)$. When $m^2 \geq 2^{(d-1)n}$, we can get such collisions and the attack succeeds. Thus we have $m \geq 2^{\frac{d-1}{2}n}$ and the same complexity.

11.4 Attack TWO against F_k^{k+1}

We will concentrate the attack on the equation:

$$S^{k-1} = X^{k-1} \oplus f_{k+1}^{(k-1)}(X^k) \quad \text{with} \quad X^{k-1} = I^k \oplus f_1^{(k-1)}(I^1) \oplus_{i=2}^{k-1} f_i^{(k-i)}(X^{i-1})$$

The attack proceeds as follows:

1. We choose I^1, I^2, \dots, I^{k-1} constant. Then we have that I^1, X^1, \dots, X^{k-2} are constant and that

$$\forall i, j, X^{k-1}(i) \oplus X^{k-1}(j) = I^k(i) \oplus I^k(j)$$

and this implies that $i \neq j \Rightarrow X^{k-1}(i) \neq X^{k-1}(j)$.

2. Then, we look for indexes $i, j, i \neq j$ such that $S^k(i) = S^k(j)$. (Here we notice that $S^k = X^k$ since $d = k + 1$). Then we test if $S^{k-1}(i) \oplus S^{k-1}(j) = I^k(i) \oplus I^k(j)$. (We have here $S^{k-1} = X^{k-1} \oplus f_{k+1}^{(k-1)}(S^k)$). When $m \simeq \sqrt{2^n}$, we can find such collisions and distinguish a random permutation from F_k^{k+1} and the complexity is about $\sqrt{2^n}$. As previously, we transform this attack into a KPA attack. We need to have $k - 1$ equalities on the variables $I^i, 1 \leq i \leq k - 1$ and one equality on S^{k-1} . So, this attack is possible if $m \geq 2^{\frac{k-1}{2}n}$ with the same complexity.

11.5 Attack TWO against F_k^{k+2}

We will concentrate the attack on the equation:

$$S^{k-2} = X^{k-1} \oplus f_{k+1}^{(k-1)}(X^k) \oplus f_{k+2}^{(k-2)}(X^{k+1}) \quad \text{with} \quad X^{k-1} = I^k \oplus f_1^{(k-1)}(I^1) \oplus_{i=2}^{k-1} f_i^{(k-i)}(X^{i-1})$$

The attack proceeds as follows:

1. We choose I^1, I^2, \dots, I^{k-1} constant. Then we have that I^1, X^1, \dots, X^{k-2} are constant and that

$$\forall i, j, X^{k-1}(i) \oplus X^{k-1}(j) = I^k(i) \oplus I^k(j)$$

and this implies that $i \neq j \Rightarrow X^{k-1}(i) \neq X^{k-1}(j)$.

2. Then we look for indexes i, j such that $S^k(i) = S^k(j)$ and $S^{k-1}(i) = S^{k-1}(j)$. Here, we have the following relations:

$$\begin{aligned} S^k &= X^{k+1}; \text{ since } d = k + 2 \\ S^{k-1} &= X^k \oplus f_{k+2}^{(k-1)}(X^{k+1}) \\ S^{k-2} &= X^{k-1} \oplus f_{k+1}^{(k-1)}(X^k) \oplus f_{k+2}^{(k-2)}(X^{k+1}) \end{aligned}$$

So the X^{k-1} are pairwise distinct but we can get a collision (i, j) for the X^{k+1} variables and the X^k variables. Then we test if

$$S^{k-2}(i) \oplus S^{k-2}(j) = I^k(i) \oplus I^k(j)$$

So when $m^2 \geq 2^{2n}$ i.e. $m \geq 2^n$, we can get such collisions and the attack follows. We notice that this attack is possible since we have the condition $m \leq 2^n$ (only the variables I^k can take all the possible values).

This attack leads to a KPA attack with $m^2 \geq 2^{(k+1)n}$. This gives $m \geq 2^{\frac{k+1}{2}n}$ and this attack is valid since $2^{\frac{k+1}{2}n} \leq 2^{kn}$ (here $k \geq 3$).

11.6 Attack TWO against F_k^{k+u} , $2 \leq u \leq k - 1$

We will concentrate the attack on the equation;

$$S^{k-u} = X^{k-1} \oplus_{i=k}^{d-1} f_{i+1}^{(2k-i-1)}(X^i) \quad (\text{here } d = k + u)$$

We will count the number N of (i, j) such that $I^1(i) = I^1(j), I^2(i) = I^2(j), \dots, I^{k-1}(i) = I^{k-1}(j), S^k(i) = S^k(j), S^{k-1}(i) = S^{k-1}(j), \dots, S^{k-u+1}(i) = S^{k-u+1}(j)$ and $S^{k-u}(i) \oplus S^{k-u}(j) = I^k(i) \oplus I^k(j)$. For F_k^{k+u} , this last equation is a consequence of the other equations, i.e. of these $k - 1$ equations in I and u equations in S . Therefore, the attack will succeed in KPA when $m^2 \geq 2^{(k+u-1)n}$, i.e. when $m \geq 2^{\frac{k+u-1}{2}n}$. In CPA-1, we will fix I^1, I^2, \dots, I^k to some values, and we will do this α times. The attack will succeed with $\alpha = 2^{(u-2)n}$ and the complexity in CPA-1 is here $\alpha \cdot 2^n = 2^{(u-1)n}$.

12 SQUARE Attacks

We have already seen examples of SQUARE attacks with $k = 3$. Here we will present SQUARE for any value of k . (Remark: SQUARE attacks are a special case of R1 attacks when $\varphi = 4$, i.e. when we have a square of only 4 points in the rectangle of equations). Since we have seen some examples of SQUARE attacks, and since we will present in more detail R1 attacks, we will present here only the main ideas and results. We use the same notations as before. In these attacks, we have $n_X = d - 1$ equations in X and $n_S = 2k - 1$ equations in S . (For $n_S = 2k - 1$, we put the $k - 1$ consecutive variables $X^{d-1}, X^{d-2}, \dots, X^{d-k+1}$ on the same line). Therefore, we will have: $n_S \geq n_X \Leftrightarrow d \leq 2k$. When $d \geq 2k + 1$, SQUARE attacks fail (but more general attacks like R1 attacks may still be valid). When $d \leq 2k$, the SQUARE attack will succeed in KPA if

$$\begin{cases} m^2 \geq 2^{\lceil \frac{d}{2} \rceil n} & (\text{condition between points 1 and 2 or 2 and 3 in figure 5}) \\ m^3 \geq 2^{dn} & (\text{condition between points 1, 2, and 3}) \\ m^4 \geq 2^{(d+k)n} & (\text{condition between points 1, 2, 3, 4}) \end{cases}$$

The last condition is dominant, therefore when $k + 2 \leq d \leq 2k$, we have a complexity of SQUARE in KPA of: $2^{\frac{d+k}{4}n}$.

In CPA-1, the conditions become:

$$\begin{cases} m^2 \geq 2^{\lceil \frac{d-1}{2} \rceil n} & (\text{condition between points 1 and 2 or 2 and 3}) \\ m^3 \geq 2^{(d-1)n} & (\text{condition between points 1, 2, and 3}) \end{cases}$$

The last condition is dominant, therefore when $k + 2 \leq d \leq 2k$, we have a complexity of SQUARE in CPA-1 of: $2^{\frac{d-1}{3}n}$.

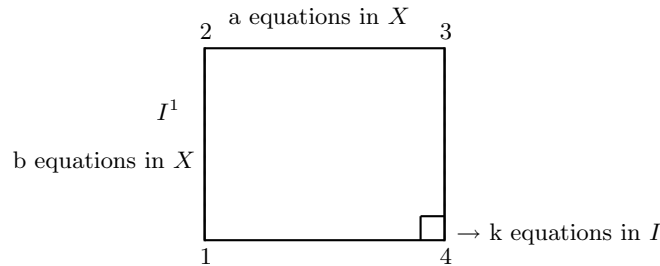


Fig. 5. SQUARE attack with $a + b = d - 1$. Generally we will choose $a \simeq b \simeq \frac{d-1}{2}$

13 Attacks “R1” for any $k \geq 3$ with $d \geq k + 1$

We have already seen examples of R1 with $k = 3$. Here we will present R1 for any value of k . When k is fixed, for very small values of d , TWO will be the best known attack. Then, when d increases, SQUARE and after that R1 will become the best known attack. Then, when d increases again, R2, R3 or R4 that we will see in Section 14 will become the best known attack. Finally, for very large d , TWO will become again the best known attack (see Section 15).

Remark. The idea of R1 is to minimize the total number $n_I + n_X$ of needed equations in I and X . When this criteria is dominant, R1 will be the best attack.

In R1 we will count the number \mathcal{N} of sets of plaintext/ciphertext pairs satisfying some conditions (I) and (S). We use a “rectangle” set of equalities between the coordinates of the input variables $[I^1(i), \dots, I^k(i)]$ and between the coordinates of the internal variables $X^i(j)$. We call φ the number of points of the rectangle, so φ is always greater than or equal to 4 in order to have a rectangle. (Attacks with equalities on only two points are the attacks “TWO”).

13.1 Definition of R1

Let us consider φ plaintext/ciphertext pairs. The i -th pair is denoted by $[I^1(i), I^2(i), \dots, I^k(i)]$ for the plaintext and by $[S^1(i), S^2(i), \dots, S^k(i)]$ for the ciphertext. We will fix some conditions on the inputs of the φ pairs. On the case of F_k^d , those conditions will turn into conditions on the internal state variables X^j due to the structure of the Feistel scheme. This conditions will imply equations on the outputs. On the case of a random permutation, equations on the outputs will only appear at random. By counting the sets of φ pairs satisfying the conditions on inputs and outputs, we can distinguish between F_k^d and a random permutation, since in the case of F_k^d the equations on the outputs appear not only at random, but a part of them is due to the conditions we set.

We first set the following conditions on the input variables:

$$(I) = \left\{ \begin{array}{l} I^1(1) = I^1(2) \text{ and } I^1(3) = I^1(4) \text{ and } I^1(5) = I^1(6) \dots \text{ and } I^1(\varphi - 1) = I^1(\varphi) \\ \forall i, 2 \leq i \leq k, I^i(1) \oplus I^i(2) = I^i(3) \oplus I^i(4) = \dots = I^i(\varphi - 1) \oplus I^i(\varphi) \end{array} \right.$$

Conditions on the first block I^1 are here to cancel the impact of function f_1 , while conditions on other blocks are used to obtain differential equations on the internal state variables. These equations will then propagate to other rounds with some probability until they turn to equations on the outputs, which then can be detected.

In order for the previous conditions to propagate with high probability, we need some extra conditions on the internal state variables. We have $d - 2$ internal state variables X^1, X^2, \dots, X^{d-2} and $X^{d-1} = S^k$ is an output variable.

Let a be an integer, $1 \leq a \leq d - 1$. We will choose a values of $\{1, 2, \dots, d - k\}$. (Therefore in R1 we have 2 parameters: φ and a . These values will be optimized depending on k and d). Let \mathcal{E} be the set of these a values, and let \mathcal{F} be the set of all integers i , $1 \leq i \leq d - 1$ such that $i \notin \mathcal{E}$. We have $|\mathcal{E}| = a$ and $|\mathcal{F}| = d - a - 1$. Let (X) be the set of these equalities:

$$(X) = \left\{ \begin{array}{l} \forall i \in \mathcal{E}, X^i(1) = X^i(3) = \dots = X^i(\varphi - 1) \\ \forall i \in \mathcal{F}, X^i(1) = X^i(2) \end{array} \right.$$

Between two different plaintext/ciphertext pairs i and j , $i \neq j$, we can have at most $k - 1$ successive equalities on the variables $I^1, X^1, X^2, \dots, X^{d-1}$. Otherwise from k successive equalities we would get $I_i^1 = I_j^1, I_i^2 = I_j^2, \dots, I_i^k = I_j^k$, so the two messages would be the same. Therefore we must have: $\lfloor \frac{d}{k} \rfloor \leq a \leq d - 1 - \lfloor \frac{d-1}{k} \rfloor$. For the same reason we must have $\{d - k\} \in \mathcal{E}$ since $d - 1, d - 2, \dots, d - k + 1$ are in \mathcal{F} .

From the conditions (I) and (X) and considering the equalities that we can derive from them with probability one, we will have:

$$(S) = \left\{ \begin{array}{l} \forall i, 2 \leq i \leq k, S^i(1) = S^i(2) \text{ and } S^i(3) = S^i(4) \dots \text{ and } S^i(\varphi - 1) = S^i(\varphi) \\ S^1(1) \oplus S^1(2) = S^1(3) \oplus S^1(4) = \dots = S^1(\varphi - 1) \oplus S^1(\varphi) \end{array} \right.$$

Consequently the conditions (S) can appear by chance, or due to the conditions (X).

Our KPA attack consists in counting the number \mathcal{N} of rectangle sets of plaintext/ciphertext pairs satisfying the conditions (I) and (S) . The obtained number can be divided into two parts: either the conditions (I) and (S) appear completely at random, or conditions (I) appear and conditions (S) are satisfied because (X) happened.

Figure 5 illustrates one rectangle set of our attack. Plaintext/ciphertext pairs are denoted by $1, 2, \dots, \varphi$. Two points are joined by an edge if the values are equal (for example $I^1(1) = I^1(2)$). We draw a solid edge if the equality appears with probability $\frac{1}{2^n}$ and a dotted line if the equality follows conditionally with probability 1 from other imposed equalities.

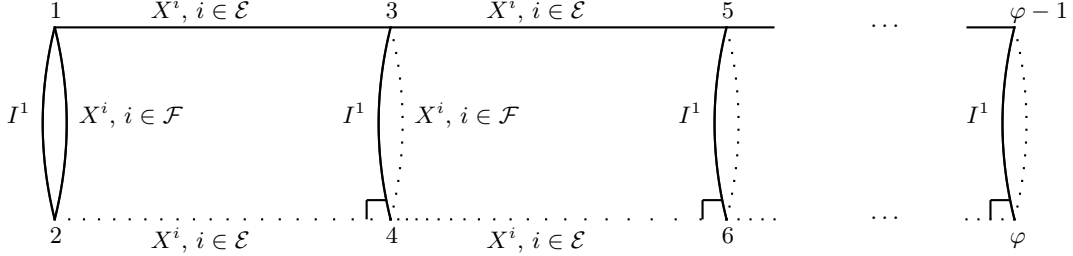


Fig. 6. Attack R1 on F_k^d

13.2 Properties of R1

We will denote by n_I the number of equalities in (I) , and by n_S the number of equalities in (S) . Similarly, we will denote by n_X the number of equalities in (X) . Therefore n_X is the number of independent equalities in the X^i variables needed in order to get (S) from (I) . In this attack R1 we have:

$$\begin{cases} n_I = \frac{k\varphi}{2} - k + 1 \\ n_S = \frac{k\varphi}{2} - 1 \\ n_X = a(\frac{\varphi}{2} - 2) + d - 1 \end{cases}$$

The value \mathcal{N} is expected to be larger for a F_k^d than for a random permutation due to the fact that (S) can come from random reasons or from (X) in F_k^d . Therefore, it is natural, in order to get necessary and sufficient condition of success for R1, to evaluate the expectancy and the standard deviation of \mathcal{N} in the case of F_k^d and in the case of random permutations. This can be done (by using the covariance formula as in [16] or by using approximation as in [6]), and in fact we did it. We have found that each time that R1 was better than TWO, we had $n_X \leq n_S$. However, when $n_X \leq n_S$ we can easily obtain sufficient condition of success for R1 without computing the standard deviations, since when $n_X \leq n_S$ we will have for most permutations about 2 times more (or more) solutions with F_k^d than this random permutation. Therefore, a sufficient condition of success for R1 when $n_X \leq n_S$ is to have that (X) and (I) can be satisfied with a non negligible probability. A sufficient condition for this is to have:

In KPA

Condition 1: $n_X \leq n_S$.

Condition 2: $m^\varphi \geq 2^{n(n_I+n_X)}$.

Condition 3: $m^2 \geq 2^{(d-a)n}$.

Condition 4: $m^3 \geq 2^{dn}$ and more generally $\forall i, 0 \leq i \leq \frac{\varphi}{2} - 1, m^{3+i} \geq 2^{(d+ia)n}$.

Condition 5: $m^4 \geq 2^{(d+k)n}$.

(Conditions 2, 3, 4, 5 are necessary. Conditions 1, 2, 3, 4, 5 are sufficient for success. Condition 1 is not necessary, but the computation of $\sigma(\mathcal{N})$ shows that R1 is not better than TWO when $n_X > n_S$.)

Condition 2 comes from the fact that we have about m^φ rectangles with φ points, and the probability that (I) and (X) are satisfied on one rectangle is $\frac{1}{2^{n(n_I+n_X)}}$.

Condition 3 comes from the fact that between points 1 and 2 we have $|\mathcal{F}|$ equations in X^i , and one equation in I^1 . Therefore in KPA we must have $m^2 \geq 2^{(|\mathcal{F}+1)n} = 2^{(d-a)n}$.

Condition 4 comes from the fact that between points 1, 2 and 3 we have $d-1$ equations in X^i , and one equation in I^1 . Therefore we must have $m^3 \geq 2^{dn}$. Similarly between the points 1, 2, 3, 5, we must have: $m^4 \geq 2^{(d+a)n}$. And similarly between the points 1, 2, 3, 5, 7, \dots , $(\varphi-1)$, we must have: $m^{\frac{\varphi}{2}+1} \geq 2^{(d+a(\frac{\varphi}{2}-2))n}$.

Condition 5 comes from the fact that between points 1, 2, 3, 4, we have $d-1$ equations in X^i , 2 equations in I^1 and $(k-1)$ in I^2, I^3, \dots, I^{k-1} .

It is easy to see that the conditions on any points are consequences of these 5 conditions. Moreover, if $m \geq 2^{an}$ (we will often, but not always, choose a like this), condition 4 can be changed with only $m^3 \geq 2^{dn}$.

CPA-1

In CPA-1 the sufficient conditions when $m \leq 2^{(k-1)n}$ are:

Condition 1: $n_X \leq n_S$.

Condition 2: $m^{(\frac{\varphi}{2}+1)} \geq 2^{n \cdot n_X}$.

Condition 3: $m^2 \geq 2^{(d-a-1)n}$.

Condition 4 and Condition 5: $m^3 \geq 2^{(d-1)n}$.

From these conditions we can compute the best parameters a and φ for any d and k , when d and k are fixed.

Remark. If we choose $n_X < n_S$ (instead of $n_X \leq n_S$), the attacks are slightly less efficient but more spectacular since with a non negligible probability (I) and (S) are satisfied with F_k^d and not with random permutations. Moreover with $n_X < n_S$ it is still possible (with R2) to attack $3k-1$ rounds with less than 2^{kn} complexity.

Example 1

For F_3^7 in KPA we see from condition 5 that $m \geq 2^{\frac{5}{2}n}$, and for F_3^7 in CPA-1 we see from condition 4 that $m \geq 2^{2n}$. Since we have seen that with $a=2$ and $\varphi=6$ these bounds are obtained, it shows that $a=2$ and $\varphi=6$ give the optimal R1 attack on F_3^7 .

Example 2

When d is small, in R1, condition 2 is the dominant condition. By definition, we denote by A and B the integers such that when $A \leq d \leq B$, condition 2 dominates in R1, and R1 is better than TWO. In order to have $n_I + n_X$ minimum, i.e. $\frac{k\varphi}{2} - k + a(\frac{\varphi}{2} - 2) + d$ minimum, we will choose a minimum and φ minimum. Therefore, we will choose $a = \lfloor \frac{d}{k} \rfloor$ and from condition 1 we get that the minimum value for φ is $\varphi = \frac{2d-4a}{k-a}$, and then we have $n_X = n_S$.

Then the complexity in KPA given by condition 2 gives: $m \geq 2^{(k-\frac{k}{\varphi})n}$, with $\varphi = \frac{2d-4a}{k-a}$, with $a = \lfloor \frac{d}{k} \rfloor$.

In CPA-1 a similar computation gives a complexity in $2^{(k-1)(1-\alpha)n}$ with $\alpha = \frac{2k-\varphi}{k\varphi-\varphi+2k-2}$ and $\varphi = \frac{2d-4a}{k-a}$.

These are the best parameters and complexities for R1, when d is not too large (i.e. when condition 2 is dominant).

14 “R2”, “R3”, “R4” Attacks for any $k \geq 3$ with $d \geq k$

R2, R3, and R4 attacks are very similar to attack R1 but the conditions on the variables are not the same.

14.1 R2 attacks

In the R2 attack, we will choose a values of $\{1, 2, \dots, d-k\}$. Let \mathcal{E} be the set of these a values, and let \mathcal{F} be the set of all integers i , $1 \leq i \leq d-1$ such that $i \notin \mathcal{E}$. We have $|\mathcal{E}| = a$, $|\mathcal{F}| = d-a-1$, and \mathcal{F} contains all the $k-1$ values i , $d-k+1 \leq i \leq d-1$. For R2 we have:

$$(I) = \begin{cases} I^1(1) = I^1(3) = I^1(5) = \dots = I^1(\varphi-1) \\ I^1(2) = I^1(4) = I^1(6) = \dots = I^1(\varphi) \\ \forall i, 2 \leq i \leq k, I^i(1) \oplus I^i(2) = I^i(3) \oplus I^i(4) = \dots = I^i(\varphi-1) \oplus I^i(\varphi) \end{cases}$$

$$(X) = \begin{cases} \forall i \in \mathcal{E}, X^i(1) = X^i(3) = \dots = X^i(\varphi - 1) \\ \forall i \in \mathcal{F}, X^i(1) = X^i(2) \end{cases}$$

$$(S) = \begin{cases} \forall i, 2 \leq i \leq k, S^i(1) = S^i(2), S^i(3) = S^i(4), \dots, S^i(\varphi - 1) = S^i(\varphi) \\ S^1(1) \oplus S^1(2) = S^1(3) \oplus S^1(4) = \dots = S^1(\varphi - 1) \oplus S^1(\varphi) \end{cases}$$

The equations (X) have been chosen such that (S) is just a consequence of (I) and (X). Our attacks consist in counting the number \mathcal{N} of rectangle sets of plaintext/ciphertext pairs satisfying the conditions (I) and (S). Figure 3 illustrates the equations for R2.

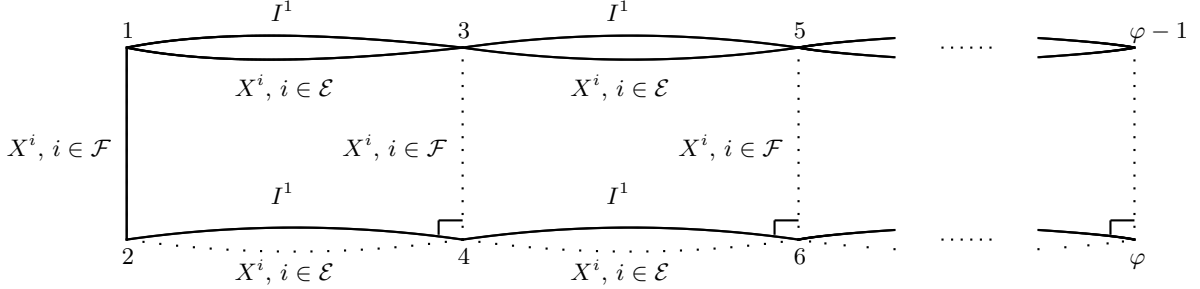


Fig. 7. Attack R2 on F_k^d

Between two different plaintext/ciphertext pairs i and j , $i \neq j$, we can have at most $k - 1$ successive equalities on the variables I^1, X^1, \dots, X^{d-1} . Therefore, for R2, we have $\lfloor \frac{d-1}{k} \rfloor \leq a \leq d - 1 - \lfloor \frac{d}{k} \rfloor$, and

$$\begin{cases} n_I = \frac{k\varphi}{2} + \frac{\varphi}{2} - k - 1 \\ n_S = \frac{k\varphi}{2} - 1 \\ n_X = a(\frac{\varphi}{2} - 2) + d - 1 \end{cases}$$

As we have explained for R1, sufficient conditions of success for R2 in KPA are the following 5 conditions:

Condition 1: $n_X \leq n_S$.

Condition 2: $m^\varphi \geq 2^{n(n_I+n_X)}$.

Condition 3: $m^3 \geq 2^{dn}$.

Condition 4: $m^2 \geq 2^{(d-a-1)n}$.

Condition 5: $m^4 \geq 2^{(d+k)n}$.

Example for R2

In the R2 attack on F_3^8 , we have: $\varphi = 8$, $a = 2$, $n_I = 12$, $n_S = 11$ and $n_X = 11$.

14.2 R3 Attack

In the R3 attack, we set the following conditions on the input variables:

$$(I) = \begin{cases} I^1(1) = I^1(2), I^1(3) = I^1(4), I^1(5) = I^1(6), \dots, I^1(\varphi - 1) = I^1(\varphi) \\ \forall i, 2 \leq i \leq k, I^i(1) \oplus I^i(2) = I^i(3) \oplus I^i(4) = \dots = I^i(\varphi - 1) \oplus I^i(\varphi) \end{cases}$$

Then the conditions on the internal variables (with $|\mathcal{E}| = d - a - 1$ and $|\mathcal{F}| = a$ and if $d - k + 2 \leq i \leq d - 1$ then $i \in \mathcal{F}$) are:

$$(X) = \begin{cases} \forall i \in \mathcal{E}, X^i(1) = X^i(2) \\ \forall i \in \mathcal{F}, X^i(1) = X^i(3) = \dots = X^i(\varphi - 1) \end{cases}$$

Finally, the conditions on the output variables are given by:

$$(S) = \begin{cases} S^1(1) \oplus S^1(2) = S^1(3) \oplus S^1(4) = \dots = S^1(\varphi - 1) \oplus S^1(\varphi) \\ S^2(1) \oplus S^2(2) = S^2(3) \oplus S^2(4) = \dots = S^2(\varphi - 1) \oplus S^2(\varphi) \\ \forall i, 3 \leq i \leq k, S^1(1) = S^1(3) = S^1(5) = \dots = S^1(\varphi - 1) \\ \forall i, 3 \leq i \leq k, S^1(2) = S^1(4) = S^1(6) = \dots = S^1(\varphi) \end{cases}$$

Then, the R3 attack proceeds exactly the same as R1 and R2 attacks.

14.3 R4 Attack

In the R4 attack, we have the following conditions on the input, internal and output variables:

$$(I) = \begin{cases} I^1(1) = I^1(3) = I^1(5) = \dots = I^1(\varphi - 1) \\ I^1(2) = I^1(4) = I^1(6) = \dots = I^1(\varphi) \\ \forall i, 2 \leq i \leq k, I^i(1) \oplus I^i(2) = I^i(3) \oplus I^i(4) = \dots = I^i(\varphi - 1) \oplus I^i(\varphi) \end{cases}$$

$$(X) = \begin{cases} \forall i \in \mathcal{E}, X^i(1) = X^i(2) \\ \forall i \in \mathcal{F}, X^i(1) = X^i(3) = \dots = X^i(\varphi - 1) \end{cases}$$

(with $|\mathcal{E}| = d - a - 1$ and $|\mathcal{F}| = a$ and if $d - k + 3 \leq i \leq d - 1$ then $i \in \mathcal{F}$)

$$(S) = \begin{cases} S^1(1) \oplus S^1(2) = S^1(3) \oplus S^1(4) = \dots = S^1(\varphi - 1) \oplus S^1(\varphi) \\ S^2(1) \oplus S^2(2) = S^2(3) \oplus S^2(4) = \dots = S^2(\varphi - 1) \oplus S^2(\varphi) \\ S^3(1) \oplus S^3(2) = S^3(3) \oplus S^3(4) = \dots = S^3(\varphi - 1) \oplus S^3(\varphi) \\ \forall i, 4 \leq i \leq k, S^1(1) = S^1(3) = S^1(5) = \dots = S^1(\varphi - 1) \\ \forall i, 4 \leq i \leq k, S^1(2) = S^1(4) = S^1(6) = \dots = S^1(\varphi) \end{cases}$$

Example for R4

We will now present how to attack F_k^{3k-1} when $k \geq 5$ with a complexity less than 2^{kn} . This example is interesting since $3k - 1$ is the maximum number of rounds that we can attack with a complexity lower than 2^{kn} (for $d = 3k$ the complexity of the best known attacks become $O(2^{kn})$ and for $d \geq 3k + 1$ we need more than $O(2^{kn})$ computations). It is also interesting since in [6] Jutla was able to attack only $3k - 3$ rounds with a complexity less than 2^{kn} . We will present only the main ideas. We will use the attack R4 with $a = k - 1$, i.e. between 1 and 3 we have these $k - 1$ equations: X^{d-1} , X^{d-2} , \dots , X^{d-k+3} , plus X^k and X^{2k} .

Remark. With R2 (but not with R1) we can also attack F_k^{3k-1} (with $\varphi = 2k + 2$ and $a = k - 1$) with a complexity less than 2^{kn} , but the complexity of R4 will be slightly better.

In R4 with $a = k - 1$, we have:

$$\begin{cases} n_I = \frac{k\varphi}{2} + \frac{\varphi}{2} - k - 1 \\ n_S = k\varphi - \frac{3\varphi}{2} - 2k + 3 \\ n_X = \frac{k\varphi}{2} + d - 2k - \frac{\varphi}{2} + 1 \end{cases}$$

Therefore when $d = 3k - 1$, we have $n_X = \frac{k\varphi}{2} + k - \frac{\varphi}{2}$. $n_X \leq n_S$ gives $\varphi \geq 6 + \frac{6}{k-2}$. For $k \geq 5$, this means $\varphi \geq 8$ (φ is always even). Now if we look at all the 5 conditions for the complexity, these conditions give: $m \geq 2^{(k-\frac{1}{8})n}$ in KPA, and $m \geq 2^{(k-\frac{1}{2})n}$ in CPA-1. These complexities are less than 2^{kn} as claimed.

15 Conclusion for $k \geq 3$ for TWO and Rectangle attacks

The results that we have obtain for $k \geq 3$ (with TWO, SQUARE and Rectangle Attacks) are summarized in table 3 below.

Table 3. Results on F_k^d for $k \geq 3$, on TWO, SQUARE and Rectangle attacks. For $d \geq 3k$ more than one permutation is needed or more than 2^{kn} computations are needed in these attacks. This is shown by a solid line. We can notice that between $d = k^2$ and $d = k^2 + 1$ there is a big increase in the complexity of the attacks that we have found. This is shown by a dotted line.

	KPA	CPA-1
F_k^1	1	1
F_k^2	$2^{\frac{n}{2}}$, TWO	2
F_k^3	2^n , TWO	2
$F_k^d, 2 \leq d \leq k$, TWO	$2^{\frac{d-1}{2}n}$, TWO	2
F_k^{k+1}	$2^{\frac{k}{2}n}$, TWO	$2^{\frac{n}{2}}$, TWO
F_k^{k+2}	$2^{\frac{k+1}{2}n}$, TWO and SQUARE	2^n , TWO
F_k^{k+3}	$2^{\frac{2k+3}{4}n}$, SQUARE	2^{2n} , (TWO) or $2^{\frac{k+2}{3}n}$, SQUARE
$F_k^d, k+2 \leq d \leq \frac{3}{2}k+1$	$2^{\frac{d+k}{4}n}$, SQUARE	$2^{(d-k-1)n}$, TWO
$F_k^d, \frac{3}{2}k+1 \leq d \leq 2k$	$2^{\frac{d+k}{4}n}$, SQUARE	$2^{\frac{d-1}{3}n}$, SQUARE
F_k^{2k}	$2^{\frac{3k}{4}n}$, SQUARE	$2^{\frac{2k-1}{3}n}$, SQUARE
\vdots	\vdots	\vdots
F_k^{3k-1}	$2^{(k-\frac{1}{8})n}$, R2 $k=3$, R3 $k=4$, R4 $k \geq 5$	$2^{(k-\frac{1}{2})n}$, R2 $k=3$ or $k=4$, R4 $k \geq 5$
F_k^{3k}	2^{kn} , R2	2^{kn} , R2
$F_k^d, 3k \leq d \leq k^2$	$2^{(d-2k)n}$, R2	$2^{(d-2k)n}$, R2
$F_k^{k^2}$	$2^{(k^2-2k)n}$, R2	$2^{(k^2-2k)n}$, R2
$F_k^{k^2+1}$	$2^{(2k^2-3k-2)n}$, TWO	$2^{(2k^2-3k-2)n}$, TWO
$F_k^d, d \geq k^2+1$	$2^{(\lfloor 2d(1-\frac{1}{k}) \rfloor - k - 3)n}$, TWO	$2^{(\lfloor 2d(1-\frac{1}{k}) \rfloor - k - 3)n}$, TWO

Part III: Multi-Rectangle Attacks, Other Attacks

16 Multi-Rectangle attacks

An interesting problem is to design better attacks than 2 points attacks, or rectangle attacks. We have tried attacks with different geometries of equations (hexagons instead of rectangles, multi-dimensional cubes instead of 2-dimension rectangles, etc...). We have particularly studied “Multi-Rectangles attacks”, i.e. attacks where some “rectangles” in I equations are linked with S equations. We will present here only one example (that does not work) in order to illustrate the concept. In fact, Multi-Rectangle attacks are still under investigation.

16.1 Example: Attack on F_6^{18}

With a 2 rectangles attack as in figure 8, it may seem that we can attack F_6^{18} with a complexity less than 2^{6n} . However, this is an illusion: on the first column we have here 27 equations on only 4 points. This is not possible with a complexity less than 2^{6n} (since $27 > 24$). Moreover, as we will see in Appendix D, example 3, the probability to have our 11 equations on 2 points is $\leq \frac{1}{2^{3n}}$.

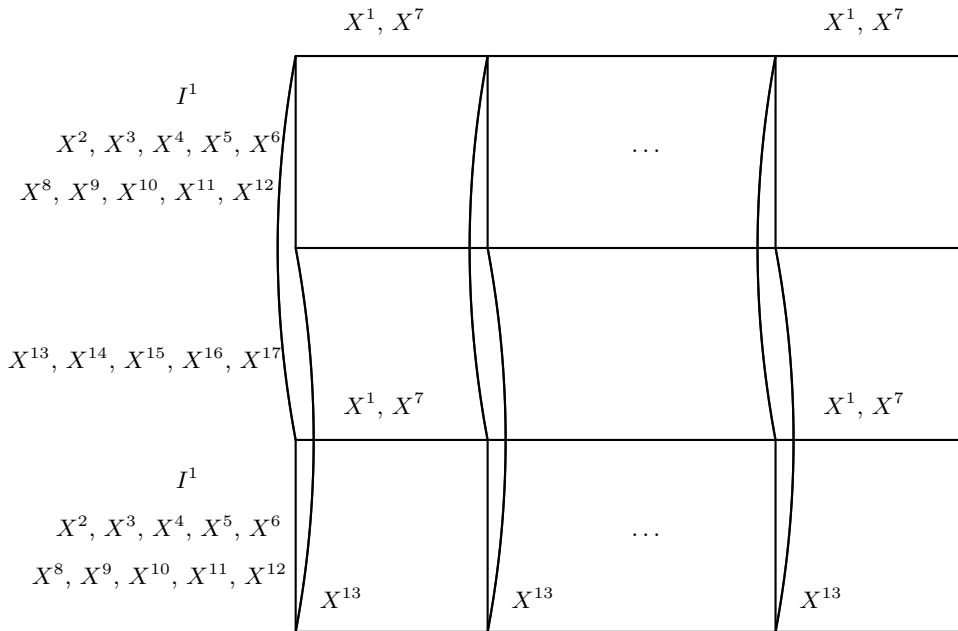


Fig. 8. Multi-rectangle attack on on F_6^{18}

17 Other Attacks

Attack by the signature

A classical theorem proves that all the permutations F_k^d have an even signature (A proof is given in Appendix F). Therefore, by computing the signature of F_k^d we are able to distinguish F_k^d from a random permutation with $O(2^{kn})$ computations when all the 2^{kn} plaintext/ciphertext are known with a non-negligible probability. However if we do not have access to the complete codebook of size 2^{kn} , or if we want to distinguish F_k^d from a random permutation with an even signature, this “attack” obviously fails.

Brute force attack

A possible attack is the exhaustive search on the d round functions f_1, \dots, f_d from $\{0, 1\}^n$ to $\{0, 1\}^{(k-1)n}$ that have been used in the unbalanced Feistel construction. This attack always exists, but since we have $2^{d(k-1)n \cdot 2^n}$ possibilities for f_1, \dots, f_d , this attack requires about $2^{d(k-1)n \cdot 2^n}$ computations and about $\frac{d(k-1) \cdot 2^n}{k}$ queries but only one permutation of the generator. This attack means that an adversary with infinite computing power will be able to distinguish F_k^d from a random permutation (or from a truly random permutation with an even signature) when $m \geq \frac{d(k-1) \cdot 2^n}{k}$. Brute force attack requires a small value for m but a huge computing power.

The case $n = 1$

When $n = 1$, we have an unbalanced Feistel scheme with the most extreme Expanding functions: functions from only one bit to $k - 1$ bits. However (as pointed out by Henri Gilbert) this is clearly not a good idea since then all the functions are linear (more precisely affine), so the functions F_k^d with $n = 1$ are linear, and therefore are completely insecure.

18 Open problems

There are still many open problems on Unbalanced Feistel Schemes with Expanding Functions.

- One of them is to get proofs of security, not only design of attacks. Classical proofs “a la Luby-Rackoff” will give security within the “birthday bound” (i.e. in $m \ll \sqrt{2^n}$). A better proof is given in [6] with security in $m \leq 2^{(1-\frac{1}{k})n}$. It is probably possible to improve this result (for example by using generalization of [15]) in order to get security in $m \ll 2^n$ (“information theory bound”). However here 2^n is very small compared with a security in, say, 2^{nk} that we would like to get. At present, proving a security in $2^{\alpha n}$, for $\alpha > 1$ looks a very difficult problem, not mentioning $\alpha = k$ or $\alpha > k$.
- Another problem is to design better attacks than the attacks of this paper. For example, instead of 2 points attacks (TWO) or rectangle attacks (R1, R2, R3, R4), we have tried attacks with different geometries of the equations (hexagons instead of rectangles, 3-dimension cubes instead of 2-dimension rectangles, etc...). Most of these new geometries are not better than rectangle attacks. However some of these new geometries are still under investigation.

19 Conclusion

The attacks of this paper improve C.S.Jutla’s results [6]. We follow many C.S.Jutla’s ideas: we employ generalizations of the birthday paradox, and we use in our Rectangle attacks (SQUARE, R1, R2, R3, R4) a “rectangle framework” of equalities. Usual birthday attacks (see [1], [10], [3]) are based on requiring two variables to be the same. Generalizations to more than one coincidence have been studied in [5], [4], [8].

To improve the attacks of C.S.Jutla, we have introduced other families of attacks (TWO and Multi-Rectangle) and in Rectangle Attacks we have made a systematic analysis of the different ways to optimize the parameters. For example, we have optimized the position of the internal equalities and of the equalities in the input and the output variables in the rectangle framework and we have computed the optimal number of points of this rectangle framework. In CPA-1, we have also introduced a fixed number of 0 at the beginning of I^2, I^3, \dots, I^k . We have described 5 general attacks TWO, R1, R2, R3, R4 and the best of these 5 attacks is sometimes TWO, sometimes R1, R2, R3, or R4 depending on the number of rounds (cf Table 2 and Table 3).

One of our main result is that we can attack with KPA with a complexity strictly lower than 2^{kn} when $d \leq 3k - 1$ (unlike $d \leq 3k - 3$ with CPA-1 for C.S.Jutla). Therefore we have obtained “generic attacks” (with a complexity less than 2^{kn}) on two more rounds by using rectangle attacks.

Another of our result is that when k and d are fixed the complexity of our attacks are generally smaller than [6]. We have also shown that the “TWO” attacks are better than rectangle attacks for very small, or very large values of d (but not for intermediate values). For very large values of d we assume that we want to attack a generator of F_k^d (not only one F_k^d).

In conclusion, there are much more possibilities for generic attacks on unbalanced Feistel schemes with expanding functions than with other Feistel schemes (classical or with contracting functions). So these constructions must be designed with great care and with sufficiently many rounds. However, if sufficiently many rounds are used, these schemes are very interesting since the memory needed to store the functions is much smaller compared with other generic Feistel schemes.

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Appendices

A Attacks TWO with $k = 3$ and $d \geq 6$

A.1 Attack TWO against F_3^6

In this sub-section we will describe the ‘‘TWO’’ attack on F_3^6 . Unlike for 1,2,3,4,5 rounds, this attack is not the best attack that we have found against F_3^6 . However, it is interesting to describe it in order to compare it with the other attacks.

KPA Attack

We will concentrate the attack on the equation: $S^3 = X^2 \oplus f_4^{(2)}(X^3) \oplus f_5^{(1)}(X^4)$ i.e. on

$$S^3 = I^3 \oplus f_1^{(2)}(I^1) \oplus f_2^{(1)}(I^2 \oplus f_1^{(1)}(I^1)) \oplus f_4^{(2)}(X^3) \oplus f_5^{(1)}(X^4)$$

In this attack, we will count the number \mathcal{N} of (i, j) , $i < j$ such that

$$\begin{cases} S^3(i) \oplus S^3(j) = I^3(i) \oplus I^3(j) \\ I^1(i) = I^1(j) \\ I^2(i) = I^2(j) \end{cases}$$

For a random permutation, the expectancy of \mathcal{N} is $E(\mathcal{N}) \simeq \frac{m(m-1)}{2 \cdot 2^{3n}}$ with a standard deviation $\sigma(\mathcal{N}) \simeq \sqrt{E(\mathcal{N})} \simeq \frac{m}{2^{\frac{3n}{2}}}$. (The way to compute the standard deviation is explained in Appendix C).

For F_3^6 , we can notice that when $I^1(i) = I^1(j)$ and $I^2(i) = I^2(j)$, we have

$$S^3(i) \oplus S^3(j) = I^3(i) \oplus I^3(j) \Leftrightarrow f_4^{(2)}(X^3(i)) \oplus f_4^{(2)}(X^3(j)) = f_5^{(1)}(X^4(i)) \oplus f_5^{(1)}(X^4(j))$$

and this can occur if

$$\begin{cases} X^3(i) = X^3(j) \\ X^4(i) = X^4(j) \end{cases}$$

(with a probability about $\frac{1}{2^{2n}}$) or due to the functions $f_4^{(2)}$ and $f_5^{(1)}$ (with a probability about $\frac{1}{2^n}$). So the expectancy of \mathcal{N} slightly larger for F_3^6 than for a random permutation. More precisely, $|E(\mathcal{N}_{F_3^6}) - E(\mathcal{N}_{perm})| \simeq \frac{m(m-1)}{2 \cdot 2^{4n}}$. Moreover, this value is larger than the standard deviation of \mathcal{N} when $\frac{m^2}{2^{4n}} \geq \frac{m}{2^{\frac{3n}{2}}}$, i.e. when $m \geq 2^{\frac{5n}{2}}$. Therefore, we have a KPA on F_3^6 with $O(2^{\frac{5n}{2}})$ messages and complexity $O(2^{\frac{5n}{2}})$.

CPA-1 Attack

We can transform this attack in a CPA-1 attack with a better complexity. Let μ be an integer (μ will be chosen below about 2^n). We will choose μ possible values for (I^1, I^2) and we will ask for the $2^n \cdot \mu$ ciphertexts of (I^1, I^2, I^3) for all possible I^3 .

We will count the number \mathcal{N} of (i, j) such that:

$$\begin{cases} I^1(i) = I^1(j) \\ I^2(i) = I^2(j) \\ S^3(i) \oplus S^3(j) = I^3(i) \oplus I^3(j) \end{cases}$$

For a random permutation the expectancy of \mathcal{N} is $E(\mathcal{N}) \simeq \mu \cdot \frac{2^{2n}}{2^n} = \mu \cdot 2^n$, with a standard deviation $\sigma(\mathcal{N}) \simeq \sqrt{\mu \cdot 2^n}$. (The way to compute the standard deviation is explained in Appendix C). For F_3^6 , $E(\mathcal{N})$ is slightly larger, as we have seen above: we expect to have about $\mu \cdot \frac{2^{2n}}{2^n}$ more solutions, i.e. about μ more solutions. This is larger than $\sigma(\mathcal{N})$ when $\mu \geq \sqrt{\mu \cdot 2^n}$, i.e. when $\mu \geq 2^n$. Thus we have obtained a CPA-1 on F_3^6 with a complexity $O(\mu \cdot 2^n) = O(2^{2n})$ and $O(2^{2n})$ messages.

Remark: On F_3^6 if we start from equation S^1 instead of S^3 , we will obtain a similar KPA but we will obtain a chosen ciphertext attack in 2^{2n} instead of a chosen plaintext attack. This is why we have presented here the attacks from the equation S^3 .

A.2 Attack TWO against F_3^7

We present here only the main ideas, since the attack is similar as before. We can concentrate the attack on the equation of S^2 (or with S^1 , since with S^1 , we have a similar result).

$$S^2 = I^3 \oplus f_1^{(2)}(I^1) \oplus f_2^{(1)}(X^1) \oplus f_4^{(2)}(X^3) \oplus f_5^{(1)}(X^4) \oplus f_7^{(1)}(S^3)$$

We will count the number \mathcal{N} of (i, j) , $i < j$, such that:

$$\begin{cases} I^1(i) = I^1(j) \\ I^2(i) = I^2(j) \\ S^3(i) = S^3(j) \\ S^2(i) \oplus S^2(j) = I^3(i) \oplus I^3(j) \end{cases}$$

For a random permutation, we have $E(\mathcal{N}) \simeq \frac{m^2}{2 \cdot 2^{4n}}$, with a standard deviation $\sigma(\mathcal{N}) \simeq O(\frac{m}{2^{2n}})$. For F_3^7 , we will have about $\frac{m^2}{2 \cdot 2^{5n}}$ more solutions (they came from $X^3(i) = X^3(j)$ and $X^4(i) = X^4(j)$). Therefore this attack will succeed when $\frac{m^2}{2^{5n}} \geq O(\frac{m}{2^{2n}})$, i.e. $m \geq O(2^{3n})$. This gives a KPA with complexity about 2^{3n} and about 2^{3n} messages. (We have here nothing better in CPA-1).

A.3 Attack TWO against F_3^d when $d \geq 8$ and $d = 2 \bmod 3$

Here we will assume that we want to attack not only one F_3^d but a generator of F_3^d permutations, i.e. we have access to α such permutations with μ messages per permutation (μ will be about 2^{3n}). In this TWO attack, (here $d = 2 \bmod 3$), we will count the number \mathcal{N} of (i, j) , $i < j$ such that:

$$\begin{cases} I^1(i) = I^1(j) \\ I^2(i) = I^2(j) \\ S^3(i) = S^3(j) \\ S^2(i) = S^2(j) \\ S^1(i) \oplus S^1(j) = I^3(i) \oplus I^3(j) \end{cases}$$

For α random permutations we have $E(\mathcal{N}) \simeq \frac{\alpha\mu(\mu-1)}{2 \cdot 2^{5n}}$ with a standard deviation $\sigma(\mathcal{N}) = O(\sqrt{\frac{\alpha\mu^2}{2^{5n}}})$. (The way to compute the standard deviation is explained in Appendix C).

- F_3^8 : For F_3^8 we have

$$S^1 = I^3 \oplus f_1^{(2)}(I^1) \oplus f_2^{(1)}(I^2 \oplus f_1^{(1)}(I^1)) \oplus f_4^{(2)}(X^3) \oplus f_5^{(1)}(X^4) \oplus f_7^{(2)}(S^2 \oplus f_8^{(2)}(S^3)) \oplus f_8^{(1)}(S^3)$$

Therefore for F_3^8 we will have about $\frac{\alpha\mu^2}{2^{6n}}$ more solutions in \mathcal{N} (they come from $X^3(i) = X^3(j)$ and $X^4(i) = X^4(j)$). This is larger than $\sigma(\mathcal{N})$ (and the attack will succeed) if $\frac{\alpha\mu^2}{2^{6n}} \geq O(\sqrt{\frac{\alpha\mu^2}{2^{5n}}})$ i.e. when $\alpha\mu^2 \geq O(2^{7n})$. With $\mu \simeq 2^{3n}$, this gives $\alpha \geq O(2^n)$. Therefore we have obtained a KPA against a generator of F_3^8 with complexity $\alpha \cdot \mu = O(2^{4n})$ and $O(2^{4n})$ messages.

- F_3^d , $d \geq 8$, $d = 2 \bmod 3$

More generally for F_3^d , $d \geq 8$, $d = 2 \bmod 3$, we will have about $\frac{\alpha\mu^2}{2^{(\frac{2d+2}{3})n}}$ more solutions in \mathcal{N} (since each time we increase d by 3 we have 2 more variables in S^1). This is larger than $\sigma(\mathcal{N})$ if $\frac{\alpha\mu^2}{2^{(\frac{2d+2}{3})n}} \geq O(\sqrt{\frac{\alpha\mu^2}{2^{5n}}})$. With $\mu \simeq 2^{3n}$ this gives $\alpha \cdot 2^{6n} \geq O(2^{(\frac{4d-11}{3})n})$, $\alpha \geq O(2^{(\frac{4d-29}{3})n})$. Therefore we have obtained a KPA against a generator of F_3^d , $d = 2 \bmod 3$ with complexity $\alpha \cdot \mu = O(2^{(\lfloor \frac{4d}{3} \rfloor - 6)n})$. Since $d = 2 \bmod 3$, this is also $O(2^{(\lfloor \frac{4d}{3} \rfloor - 6)n})$.

A.4 Attack TWO against F_3^d when $d \geq 9$ and $d = 0 \pmod 3$

Here we will again assume that we have access to α permutations with μ messages per permutation, $\mu \simeq 2^{3n}$. When $d = 0 \pmod 3$, we will count the number \mathcal{N} of (i, j) , $i < j$ such that:

$$\begin{cases} I^1(i) = I^1(j) \\ I^2(i) = I^2(j) \\ S^3(i) \oplus S^3(j) = I^3(i) \oplus I^3(j) \end{cases}$$

For α random permutations, we have $E(\mathcal{N}) \simeq \frac{\alpha\mu(\mu-1)}{2 \cdot 2^{3n}}$ with a standard deviation $\sigma(\mathcal{N}) = O(\sqrt{\frac{\alpha\mu^2}{2^{3n}}})$. For F_3^d , $d = 0 \pmod 3$, we will have about $\frac{\alpha\mu^2}{2^{(\frac{2d}{3})n}}$ more solutions in \mathcal{N} (by writing the expression of S^3 similarly as before). This is larger than $\sigma(\mathcal{N})$ if $\frac{\alpha\mu^2}{2^{(\frac{2d}{3})n}} \geq O(\sqrt{\frac{\alpha\mu^2}{2^{3n}}})$. With $\mu \simeq 2^{3n}$, this gives $\alpha \cdot 2^{6n} \geq O(2^{(\frac{4d}{3}-3)n})$, $\alpha \geq 2^{(\frac{4d}{3}-9)n}$. Therefore we have obtained a KPA against a generator of F_3^d , $d = 0 \pmod 3$, with complexity $\alpha \cdot \mu = O(2^{(\frac{4d}{3}-6)n})$. Since $d = 0 \pmod 3$, this is also $O(2^{\lfloor \frac{4d}{3} \rfloor - 6n})$.

A.5 Attack TWO against F_3^d when $d \geq 10$ and $d = 1 \pmod 3$

Here we will again assume that we have access to α permutations with μ messages per permutations, $\mu \simeq 2^{3n}$. When $d = 1 \pmod 3$, we will count the number \mathcal{N} of (i, j) , $i < j$ such that:

$$\begin{cases} I^1(i) = I^1(j) \\ I^2(i) = I^2(j) \\ S^3(i) = S^3(j) \\ S^2(i) \oplus S^2(j) = I^3(i) \oplus I^3(j) \end{cases}$$

(Remark: another possible attack with the same complexity will be to count the number \mathcal{N} of (i, j) , $i < j$ such that: $I^1(i) = I^1(j)$, $S^3(i) = S^3(j)$, $S^2(i) = S^2(j)$ and $S^1(i) \oplus S^1(j) = I^2(i) \oplus I^2(j)$).

For α random permutations we have $E(\mathcal{N}) \simeq \frac{\alpha\mu(\mu-1)}{2 \cdot 2^{4n}}$ with a standard deviation $\sigma(\mathcal{N}) = O(\sqrt{\frac{\alpha\mu^2}{2^{4n}}})$. For F_3^d , $d = 1 \pmod 3$, we will have about $\frac{\alpha\mu^2}{2^{(\frac{2d+1}{3})n}}$ more solutions in \mathcal{N} (by writing the expression of S^2 similarly as before). This is larger than $\sigma(\mathcal{N})$ if $\frac{\alpha\mu^2}{2^{(\frac{2d+1}{3})n}} \geq O(\sqrt{\frac{\alpha\mu^2}{2^{4n}}})$. With $\mu \simeq 2^{3n}$, this gives $\alpha \cdot 2^{6n} \geq O(2^{(\frac{4d-10}{3})n})$, $\alpha \geq O(2^{(\frac{4d-28}{3})n})$. Therefore we have obtained a KPA against a generator of F_3^d , $d = 1 \pmod 3$, with complexity $\alpha \cdot \mu = O(2^{(\frac{4d-19}{3})n})$. Since $d = 1 \pmod 3$, this is also $O(2^{\lfloor \frac{4d}{3} \rfloor - 6n})$.

A.6 Conclusion for the attacks TWO on F_3^d

We summarize the results obtained on the TWO attacks in the table 4 below. These are the best attacks that we have found by using correlation on only two indices i and j .

Table 4. Summary of the complexity of the Attacks TWO with $k = 3$. For $d = 6, 7, 8, 9$, the attacks SQUARE, R1 or R2 will be better.

d	KPA	CPA-1
1	1	1
2	$2^{\frac{n}{2}}$	2
3	2^n	2
4	$2^{\frac{3}{2}n}$	$2^{\frac{n}{2}}$
5	2^{2n}	2^n
6	$2^{\frac{5}{2}n}$	2^{2n}
7	2^{3n}	2^{3n}
8	2^{4n}	2^{4n}
9	2^{6n}	2^{6n}
10	2^{7n}	2^{7n}
11	2^{8n}	2^{8n}
$F_3^d, d \geq 7$	$2^{(\lfloor \frac{4d}{3} \rfloor - 6)n}$	$2^{(\lfloor \frac{4d}{3} \rfloor - 6)n}$

The horizontal line shows when the complexity reaches 2^{3n} , i.e. when we need a generator.

B Attack “R2” on F_3^9

We will present here our best attack on F_3^9 . Here, the complexity of the attack and the number of messages m needed are in $O(2^{3n})$. Therefore, when we have only one F_3^9 we can distinguish F_3^9 from a random permutation with a non-negligible probability p when $m = O(2^{3n})$ with $O(2^{3n})$ computations. (However, if we want p to be arbitrary near 1, we will need more than one F_3^9 ; i.e. a generator of F_3^9). Since 2^{3n} is the total number of possible inputs for one F_3^9 , we see that 9 rounds for F_3^9 plays the same limit role as 6 rounds for the classical Feistel schemes F_2^d : for this number of rounds the complexity of the best known attack is about the number of all possible inputs (for F_2^6 the best known attacks are in $O(2^{2n})$, see [14], [15]).

The general properties of R2 on F_k^d are presented in Section 14. We present here only the main ideas. More details about R2 are given in Section 14. For $k = 3$ and $d = 9$ we have with $a = 2$:

$$\begin{cases} n_I = 2\varphi - 4 \\ n_S = \frac{3\varphi}{2} - 1 \\ n_X = \varphi + 4 \end{cases}$$

(Same notations as in Section 14). In order to have $n_X \leq n_S$, we will choose $\varphi \geq 10$. We can prove that the attack will succeed if these 3 conditions are satisfied:

1. (On all the points): $m^\varphi \geq 2^{(n_I+n_X)n}$, i.e. $m^\varphi \geq 2^{3\varphi}$.
2. (On points 1 and 2): $m^2 \geq 2^{6n}$.
3. (On points 1, 2, 3): $m^3 \geq 2^{9n}$.

We see that all these conditions mean $m \geq O(2^{3n})$. Therefore, R2 (with $\varphi \geq 10$) gives a KPA in $O(2^{3n})$ (and the same in CPA-1).

C Computation of the Standard deviations

In the attacks TWO, we have sometimes to compute the standard deviation $\sigma(\mathcal{N})$ of a variable \mathcal{N} . We will explain here how these values $\sigma(\mathcal{N})$ can be computed. In TWO we will have $\sigma(\mathcal{N}) \simeq \sqrt{E(\mathcal{N})}$ but this is not always true in M1, R2, R3, R4. $\sigma(\mathcal{N})$ can be computed in the same way for SQUARE, R1, R2, R3, R4, but we do not need it, as explained above (cf Section 5). We will compute $\sigma(\mathcal{N})$ as explained in [16]. The starting point of the computation is to use this classical formula on the covariances:

If x_i are variables (independent or not), we have:

$$V\left(\sum_{i=1}^{\alpha} x_i\right) = \sum_{i=1}^{\alpha} V(x_i) + 2 \sum_{i=1}^{\alpha} \sum_{j=i+1}^{\alpha} cov(x_i, x_j)$$

Where $cov(x_i, x_j)$ is the covariance of x_i and x_j :

$$cov(x_i, x_j) = E(x_j x_i) - E(x_i) E(x_j)$$

So

$$V\left(\sum_{i=1}^{\alpha} x_i\right) = \sum_{i=1}^{\alpha} V(x_i) + \sum_{i \neq j} [E(x_j x_i) - E(x_i) E(x_j)] \quad (1)$$

We will present here just one example of explicit computations of $\sigma(\mathcal{N})$ from this formula (1). All the other cases lead to similar computations.

Example: Computation of $\sigma(\mathcal{N})$ for TWO on F_3^6

Here we choose μ values for (I^1, I^2) , for example we can assume that I^1 is constant, and that we have μ distinct values for I^2 . Since I^1 is constant, we want to count the number \mathcal{N} of (i, j) such that

$$I^2(i) = I^2(j) \text{ and } S^3(i) \oplus S^3(j) = I^3(i) \oplus I^3(j)$$

The way to compute $E(\mathcal{N})$ and $\sigma(\mathcal{N})$ in such cases was explained in [16] p. 410-411. We give here only some details for F_3^6 . Let E be the set of all possible (i, j) , $i \neq j$, such that $I^2(i) = I^2(j)$. We have $|E| = \mu \cdot 2^n (2^n - 1) \simeq \mu \cdot 2^{2n}$ (since I^1 is constant and we have 2^n possibilities for I^3). For $(i, j) \in E$, let $\delta_{ij} = 1 \Leftrightarrow S^3(i) \oplus S^3(j) = I^3(i) \oplus I^3(j)$. We have:

$$\mathcal{N} = \sum_{(i,j) \in E} \delta_{ij}$$

$$E(\mathcal{N}) = \sum_{(i,j) \in E} E(\delta_{ij})$$

$$V(\mathcal{N}) = \sum_{(i,j) \in E} V(\delta_{ij}) + \sum_{\substack{(i,j) \in E, (k,l) \in E \\ (i,j) \neq (k,l)}} E(\delta_{ij} \cdot \delta_{kl}) - E(\delta_{ij}) E(\delta_{kl}) \quad (*)$$

$$E(\delta_{ij}) = Pr_{f \in_R B_{3n}} (S^3(i) \oplus S^3(j) = I^3(i) \oplus I^3(j))$$

where B_{3n} is the set of all permutations from $3n$ bits to $3n$ bits. For a random function, we have $E(\delta_{ij}) = \frac{1}{2^n}$. For a random permutation $E(\delta_{ij})$ is just slightly different: $E(\delta_{ij}) \simeq \frac{1}{2^n}$. More precisely, since $I^1(i) = I^1(j)$ and $I^2(i) = I^2(j)$ and $I^3(i) \neq I^3(j)$ we can prove that the exact value here is $E(\delta_{ij}) = \frac{2^{2n}}{2^{3n}-1} \simeq \frac{1}{2^n} + \frac{1}{2^{4n}}$.

$$V(\delta_{ij}) = E(\delta_{ij}^2) - (E(\delta_{ij}))^2 \simeq \frac{1}{2^n} - \frac{1}{2^{2n}}$$

$$E(\delta_{ij} \cdot \delta_{kl}) = Pr_{f \in_R B_{3n}} [S^3(i) \oplus S^3(j) = I^3(i) \oplus I^3(j) \text{ and } S^3(k) \oplus S^3(l) = I^3(k) \oplus I^3(l)]$$

Case 1: i, j, k, l are 4 distinct values. Then the computation shows that

$$E(\delta_{ij} \cdot \delta_{kl}) - E(\delta_{ij})E(\delta_{kl}) \leq \frac{4}{2^{5n}} + O\left(\frac{1}{2^{6n}}\right)$$

Case 2: In $\{i, j, k, l\}$ we have 3 values. Then the computation shows that

$$E(\delta_{ij} \cdot \delta_{kl}) - E(\delta_{ij})E(\delta_{kl}) \leq \frac{3}{2^{5n}} + O\left(\frac{1}{2^{6n}}\right)$$

Therefore, from (*) we have:

$$\begin{aligned} V(\mathcal{N}) &= \frac{|E|}{2^n} + \frac{4|E|^2}{2^{5n}} + \text{negligible terms} \\ V(\mathcal{N}) &= \frac{\mu \cdot 2^{2n}}{2^n} + \frac{4\mu^2 \cdot 2^{4n}}{2^{5n}} + \text{negligible terms} \\ V(\mathcal{N}) &\simeq \mu \cdot 2^n \end{aligned}$$

Therefore, $\sigma(\mathcal{N}) \simeq \sqrt{\mu \cdot 2^n}$, as claimed.

For F_3^6 , we can notice that when $I^1(i) = I^1(j)$ and $I^2(i) = I^2(j)$, we have

$$S^3(i) \oplus S^3(j) = I^3(i) \oplus I^3(j) \Leftrightarrow f_4^{(2)}(X^3(i)) \oplus f_4^{(2)}(X^3(j)) = f_5^{(1)}(X^4(i)) \oplus f_5^{(1)}(X^4(j))$$

and this can occur if

$$\begin{cases} X^3(i) = X^3(j) \\ X^4(i) = X^4(j) \end{cases}$$

with a probability about $\frac{1}{2^{2n}}$ or due to the functions $f_4^{(2)}$ and $f_5^{(1)}$ with a probability about $\frac{1}{2^n}$. So the expectancy of \mathcal{N} is slightly larger for F_3^6 than for a random permutation. More precisely, the expectancy and variance of \mathcal{N} are

$$E(\mathcal{N}_{F_3^6}) = \mu \cdot 2^n - \frac{2 \cdot \mu}{2^n} + \frac{\mu}{2^{2n}}$$

$$V(\mathcal{N}_{F_3^6}) = \mu \cdot 2^n - \mu + \frac{\mu^{\frac{3}{2}}}{2^n} + 2\frac{\mu^2}{2^n} + \text{negligible terms}$$

Then $\sigma(\mathcal{N}_{F_3^6}) \simeq \sqrt{E(\mathcal{N}_{F_3^6})}$. The variance is again computed thanks to the Covariance Formula.

We have $|E(\mathcal{N}_{F_3^6}) - E(\mathcal{N}_{perm})| \simeq \mu \left(1 - \frac{2}{2^n}\right)$. Moreover, this value is larger than the standard deviation of both \mathcal{N}_{perm} and $\mathcal{N}_{F_3^6}$ when $\mu \geq 2^n$. Thus we have obtained a CPA-1 on F_3^6 with a complexity $O(\mu \cdot 2^n) = O(2^{2n})$ and $O(2^{2n})$ messages.

We can simply derive a Known Plaintext Attack on F_3^6 with $O(2^{\frac{5n}{2}})$ messages and complexity $O(2^{\frac{5n}{2}})$.

D Examples of equations between 2 points.

Example 1.

This example 1 can be related to equations of F_3^8 .

Problem: When $m \simeq 2^{3n}$ can we satisfy these 6 equations with a non negligible probability?

$$\begin{aligned} I^1(i) &= I^1(j) \\ I^2(i) &= I^2(j) \\ I^3(i) &= I^3(j) \\ X^3(i) &= X^3(j) \\ X^4(i) &= X^4(j) \\ X^6(i) &= X^6(j) \\ X^7(i) &= X^7(j) \end{aligned}$$

Solution: Since for (i, j) we have $m^2 \simeq 2^{6n}$ possibilities, and since here we have 6 equations, we may think that the answer is yes. In fact, if \mathcal{N} is the number of solutions, the mean value $E(\mathcal{N}) = \frac{m^2}{2^{6n}}$, and therefor $E(\mathcal{N})$ is not negligible when $m \simeq 2^{3n}$. However, as we will see now, the answer is no, since, more precisely the probability to have at least one solution is about $\frac{1}{2^n}$ when $m \simeq 2^{3n}$. (However when we have one solution, we have about 2^n solutions).

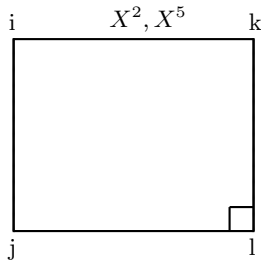


Fig. 9. Solutions (k, l) from a solution (i, j)

We can see this fact by various ways.

- For example, let assume that we have one solution (i, j) . Then all (k, l) is also a solution if:

$$X^2(k) = X^2(i), X^5(k) = X^5(i), I^1(k) = I^1(l), I^2(k) = I^2(l), I^3(l) = I^3(i) \oplus I^3(j) \oplus I^3(k)$$

Therefore, from one solution (i, j) we get in KPA about $\frac{m^2}{2^{5n}}$ more solutions, so when $m \simeq 2^{3n}$ the probability to have at least one solution is less than $\frac{1}{2^n}$ (since $E(\mathcal{N}) \simeq 1$).

- Another way to see this property is to notice that

$$X^3(i) = X^3(j) \text{ means } f_3^1(X^2(i)) = f_3^1(X^2(j))$$

$$X^4(i) = X^4(j) \text{ means } f_3^2(X^2(i)) = f_3^2(X^2(j))$$

$$X^6(i) = X^6(j) \text{ means } f_6^1(X^5(i)) = f_6^1(X^5(j))$$

$$X^7(i) = X^7(j) \text{ means } f_6^2(X^5(i)) = f_6^2(X^5(j))$$

Moreover, we have here $X^5(i) \oplus X^5(j) = X^2(i) \oplus X^2(j) = I^3(i) \oplus I^3(j)$. And the probability to have 4 values $X^2(i), X^2(j), X^5(i), X^5(j)$ that satisfy the 5 equations $f_3^1(X^2(i)) = f_3^1(X^2(j)), \dots, f_6^2(X^5(i)) = f_6^2(X^5(j))$ and $X^5(i) \oplus X^5(j) = X^2(i) \oplus X^2(j)$ is about $\frac{1}{2^n}$.

Remark: In this example, the standard deviation $\sigma(\mathcal{N})$ will not be about the square root of $E(\mathcal{N})$ despite the fact that all the equations are only on two points (these equations are not completely independent).

Example 2

Let assume that we have α equations between two points i and j , and that, from $k + \beta$ more equations we get another solution (k, l) . (In example 1 above we have: $\alpha = 6, \beta = 2, k = 3$). Let \mathcal{N} be the number of solutions for (i, j) that satisfy the α equations.

Property. We have $E(\mathcal{N}) = \frac{m^2}{2^{\alpha n}}$, but the probability to have at least one solution (i, j) when $m \simeq 2^{kn}$ is less than $2^{(k-\alpha+\beta)n}$. This can be not negligible only when $\alpha \leq k + \beta$.

Proof. When one solution (i, j) exists, we can find about $\frac{m^2}{2^{(k+\beta)n}}$ other solutions (k, l) . For $m \simeq 2^{kn}$, this gives about $2^{(k-\beta)n}$ solutions. Since $E(\mathcal{N}) \simeq 2^{(2k-\alpha)n}$ when $m \simeq 2^{kn}$, we see that the probability to have at least one solution (i, j) is less than $2^{(k-\alpha+\beta)n}$.

Example 3

This example can be related to the equations of F_6^{18} .

Problem: When $m \simeq 2^{6n}$, an we satisfy these 11 equations with a non negligible probability: between the indices i and j , $i \neq j$, we have equalities in $I^1, X^2, X^3, X^4, X^5, X^6$ and $X^8, X^9, X^{10}, X^{11}, X^{12}$?

Solution. From the analysis of example 2, with $\alpha = 11, k = 6, \beta = 2$ ($\beta = 2$ since equations in X^1 and X^7 and in $I^1(k), \dots, I^7(k)$ will generate another solution), we see that the probability of existence of at least one solution when $m \simeq 2^{6n}$ is less than $\frac{1}{2^{(\alpha-\beta-k)n}} = \frac{1}{2^{3n}}$. Another way to see this is to notice that

$$X^{12}(i) = X^{12}(j) \text{ means } f_8^5(X^7(i)) = f_8^5(X^7(j)) \text{ (since } X^{12} = X^6 \oplus f_8^5(X^7) \oplus \dots \oplus f_{12}^1(X^{11}))$$

$$X^{11}(i) = X^{11}(j) \text{ means } f_8^4(X^7(i)) = f_8^4(X^7(j))$$

$$X^{10}(i) = X^{10}(j) \text{ means } f_8^3(X^7(i)) = f_8^3(X^7(j))$$

$$X^9(i) = X^9(j) \text{ means } f_8^2(X^7(i)) = f_8^2(X^7(j))$$

$$X^8(i) = X^8(j) \text{ means } f_8^1(X^7(i)) = f_8^1(X^7(j))$$

Therefore, the probability that 2 distinct variables $X^7(i), X^7(j)$ satisfy these 5 equations is about $\frac{2^{2n}}{2^{3n}} = \frac{1}{2^{3n}}$.

E Rectangle attacks on F_k^d when $3k \leq d \leq k^2$

We will first present here the attack for F_4^{13} , as an example. The attack is exactly similar for all F_k^d , $3k \leq d \leq k^2$.

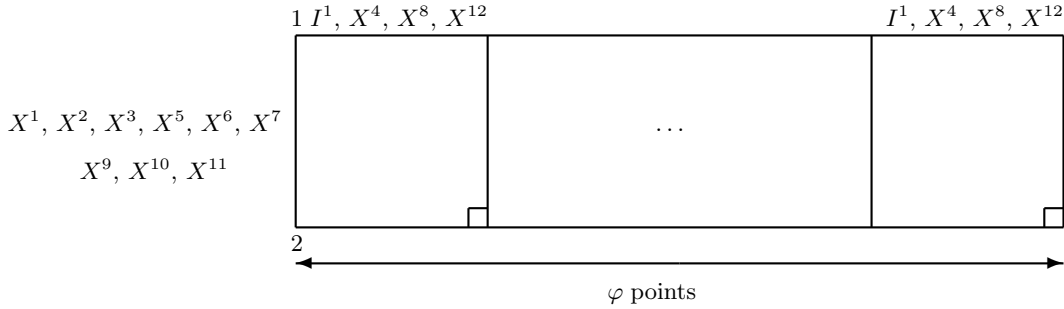


Fig. 10.

When φ increases of one, we need 3 more equations in X^4, X^8, X^{12} . However, we get for this price 5 more equations on the outputs S^1, S^2, S^3, S^4 (2 in $S^4 = X^{12}$ and 1 in S^1, S^2, S^3). Therefore, by choosing $\varphi \geq 6$, the total number of output equations will be strictly greater than the total number of independent equations in X (we have to compensate for the 9 first equations in $X^1, X^2, X^3, X^5, X^6, X^7, X^9, X^{10}, X^{11}$). On points 1, 2 we see that the probability for such a scheme to exist satisfies $p \leq \frac{(2^{4n})^2}{2^{9n}}$ since we have 9 equations on these 2 points. Therefore $p \leq \frac{1}{2^n}$. However, if such points 1,2 with these 9 equations exist, then the whole structure will exist with a high probability. Therefore, this attack will succeed if we have access to a generator of about 2^n permutations, (or it will detect weak permutations) and the total complexity will be about $2^{4n} \cdot 2^n = 2^{5n}$.

More generally, on F_k^d , $3k \leq d \leq k^2$, we will have:

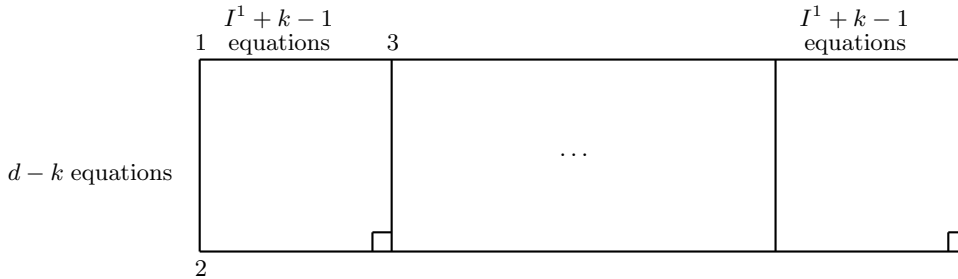


Fig. 11.

When φ increases by one, we need $k - 1$ more equations in X . However, we get for this price $\geq k$ equations on the outputs S^1, S^2, \dots, S^k . Therefore we can choose a fixed value for the number of points in the figure such that the total number of output equations will be strictly greater than the total number of independent equations in X . On points 1, 2 we see that the probability for such a scheme to exist satisfies $p \leq \frac{(2^{kn})^2}{2^{(d-k)n}}$ since we have $d - k$ equations on these 2 points. Therefore $p \leq \frac{1}{2^{(d-3k)n}}$. However, if such points 1,2 with these $d - k$ equations exist, then the whole structure will exist with a high probability. (The other conditions with 2 points, 3 points, etc. give also $p \leq \frac{1}{2^n}$ since we have less than or equal to k

new equations with each new point). Therefore, this attack will succeed if we have access to a generator of about $2^{(d-3k)n}$ permutations, (or it will detect weak permutations) and the total complexity will be about $2^{kn} \cdot 2^{(d-3k)n} = 2^{(d-2k)n}$.

Remark. When $d > k^2$, it is not possible anymore to put the d equations on I^1 and X on the points 1, 2, 3 (since k consecutive X cannot be on the same edge). This is why, when $d > k^2$, these rectangle attacks do not work anymore. In fact, when $d > k^2$, the TWO attack is the best that we have found so far on F_k^d .

F Signature of Unbalanced Feistel permutations

Theorem 1 *Let Ψ be an unbalanced Feistel permutation on $\{0, 1\}^{\alpha+\beta} \rightarrow \{0, 1\}^{\alpha+\beta}$ with round functions of $\{0, 1\}^\beta \rightarrow \{0, 1\}^\alpha$. Then if $\alpha \geq 2$ and $\beta \geq 1$, Ψ has an even signature.*

Corollary 1 *In the case of our functions F_k^d , the round functions are from $\{0, 1\}^n$ to $\{0, 1\}^{(k-1)n}$. If $n \geq 2$, F_k^d has always an even signature (however if $\alpha = 1$, i.e. if we change one bit at each round, the Feistel scheme obtained - it is not an F_k^d - has not always an even signature as we will see in the remark below).*

Proof of Theorem 1

It is enough to prove Theorem 1 for one round since the composition of even permutations is an even permutation. Let $A \in \{0, 1\}^\alpha$ and $B \in \{0, 1\}^\beta$ and let f_1 be a function of $\{0, 1\}^\beta \rightarrow \{0, 1\}^\alpha$. Then for one round, we have:

$$\Psi(f_1)[A, B] = [B, A \oplus f_1(B)]$$

So $\Psi(f_1) = \sigma \circ \Psi'(f_1)$, where $\Psi'(f_1)[A, B] = [A \oplus f_1(B), B]$ and σ is a rotation of n bits.

Signature of $\Psi'(f_1)$. We have $\Psi'(f_1) \circ \Psi'(f_1) = \text{Identity}$. So in $\Psi'(f_1)$ we have only cycles with 1 or 2 elements, so the signature is the number of cycles with 2 elements modulo 2. So the number of cycles with 2 elements is exactly $\frac{2^\alpha \cdot k}{2}$, where k is the number of values B such that $f_1(B) \neq 0$. So when $\alpha \geq 2$, the signature of $\Psi'(f_1)$ is even.

Signature of σ . σ is a rotation of α bits. It is enough to show that a rotation of one bit have an even signature. Let us suppose that σ is a rotation of one bit. Let $N = \alpha + \beta$. Then signature (σ) = $(-1)^{k(\sigma)}$ where $k(\sigma)$ is the number of inversions of σ , i.e. the number of (x, y) with $x < y$ and $\sigma(x) > \sigma(y)$. Let us write $x = 0x'$ to say that the first bit of x is 0 and the last $N - 1$ bits of x is x' . Similarly for y . The only way to get an inversion is when $x = 0x'$ and $y = 1y'$ and $x' > y'$. So $k(\sigma)$ is equal to the number of (x', y') in $\{0, 1\}^{N-1}$ such that $x' > y'$, and this number is exactly $\frac{2^{N-1}(2^{N-1}-1)}{2}$. So when $N \geq 3$, the rotation of one bit have an even signature and by composition, the rotation of α bits have an even signature.

Remark: If $\alpha = 1$, then the permutations obtained do not always have an even signature. For example, if the number of B such that $f_1(B) \neq 0$ is odd, if there is only one round and if we change only one bit par round, then the signature will be odd.