

**New insights on linear cryptanalysis**

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## New insights on linear cryptanalysis

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**Abstract** Linear cryptanalysis is one of the most important cryptanalytic tools against block ciphers, thus modern block ciphers are always deliberately devised to avoid good long linear characteristics so as to resist linear cryptanalysis and its extensions. Differential-linear cryptanalysis, a powerful extension of linear cryptanalysis, has drawn much attention due to its applicability even in certain case that there is no good long linear characteristic of block ciphers. To further refine differential-linear cryptanalysis, we investigate the correlation distribution of differential-linear hull over random permutation and derive a concrete and concise correlation distribution accordingly. Theoretically, this could make differential-linear cryptanalysis more reasonable and precise. Moreover, the newly-proposed correlation distribution could lead to an interesting potential for improving the effectiveness of differential-linear cryptanalysis.

**Keywords** block cipher, linear cryptanalysis, differential-linear cryptanalysis, correlation distribution, key-dependent differential-linear hull

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### 1 Introduction

Linear cryptanalysis [1], proposed by Matsui in 1993, is one of the most important cryptanalytic tools against block ciphers. By exploiting certain linear relation between the input and output of an  $n$ -bit block cipher, this approach can distinguish the cipher with  $n$ -bit random permutation. So far, many efforts have been made to generalize linear cryptanalysis to make it more powerful. One approach is to adopt multiple linear approximations instead of one in linear cryptanalysis [2, 3]. Further, Baignères et al. [4] and Hermelin et al. [5–8] presented the idea of using multidimensional probability distributions of linear approximations, in which the “independence” constraint of multiple linear approximations in [3] can be removed, leading to more efficient cryptanalytic tools.

The second approach is to utilize non-linear approximations in linear cryptanalysis or replace the linear expressions with so-called I/O sums (For a single round of a block cipher, an I/O sum is the XOR (exclusive OR) of a balanced boolean function of the round input and a balanced boolean function of the round output). In 1995, Harpes et al. [9] used the idea of I/O sums to generalize linear cryptanalysis. In 1996, Knudsen et al. [10] proposed an efficient attack on LOKI91 by applying non-linear approximations in linear cryptanalysis. In 2004, Courtois [11] presented bi-linear cryptanalysis in which probabilistic bi-linear equations are exploited instead of linear equations.

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The third approach is to combine linear cryptanalysis with other powerful cryptanalytic approach elaborately. In 1994, Langford et al. [12] introduced differential-linear cryptanalysis by combining a differential characteristic with probability 1 with a linear approximation delicately. With this technique they have succeeded in analyzing 8-round DES (data encryption standard) using only 512 chosen plaintexts in a few seconds on a personal computer. In 2002, Biham et al. [13] extended differential-linear cryptanalysis by using differential characteristic with probability  $p$  ( $0 < p \leq 1$ ) in building differential-linear distinguisher. Later in 2009, Liu et al. [14] further improved [13] by taking into account multiple linear approximations in differential-linear cryptanalysis. In 2012 and 2015, Lu [15, 16] presented a new methodology to deal with the intermediate layer of differential-linear approximation more generally by removing an assumption posed by Biham et al. in [13], resulting in a more reasonable interpretation of differential-linear cryptanalysis. In 2014 and 2017, Blondeau et al. [17, 18] revisited and generalized the differential-linear cryptanalysis by providing an exact expression of the bias of a differential-linear approximation as well as introducing a multidimensional model of differential-linear cryptanalysis which is defined for multiple input differences and multidimensional linear output masks. In 2016, Leurent [19] improved the complexity of differential-linear cryptanalysis for ARX (add-rotate-XOR) ciphers by refining the partitioning technique proposed by Biham and Carmeli [20].

The fourth approach is to exploit linear approximations with zero correlation instead of linear characteristics (hulls) with high correlations used in traditional linear cryptanalysis. Zero-correlation linear cryptanalysis is one of the recent cryptanalytic methods introduced by Bogdanov and Rijmen [21], and it can be considered as the projection of impossible differential cryptanalysis to linear cryptanalysis. Later in [22, 23], Bogdanov et al. proposed new models that can decrease the data complexity of zero-correlation linear cryptanalysis, leading to better cryptanalytic results of block ciphers [24–27].

The fifth approach is to find and build the links between linear cryptanalysis and other cryptanalytic techniques. In 1994, Chabaud and Vaudenay [28] presented a theoretical link between differential and linear cryptanalysis. In 2011, Leander [29] showed that statistical saturation distinguishers are averagely equivalent to multidimensional linear distinguishers. Later in [22, 30–33], more practical links between integral and zero-correlation linear distinguishers, impossible differential and zero-correlation linear distinguisher, truncated differential and multidimensional linear properties were proposed, which could significantly facilitate the task of evaluating security of block ciphers against various cryptanalytic tools. Recently, efforts have been made to provide more accurate estimates of data complexity of simple, multiple, and multidimensional linear cryptanalysis [34], or to improve the accuracy of estimated success probability of linear key-recovery attacks [35].

Meanwhile, modern block ciphers are always deliberately designed to avoid good long linear characteristics so as to resist linear cryptanalysis and its extensions. In this context, how to establish linear distinguishers covering as many rounds of a block cipher as possible becomes particularly interesting. As a powerful extension of linear cryptanalysis, differential-linear cryptanalysis was proposed to meet this goal even in certain case that there is no good long linear characteristic of block ciphers. In this paper, we aim to further refine differential-linear cryptanalysis. On the one hand, inspired by the correlation distribution theory presented by Daemen and Rijmen in [36], we investigate the correlation distribution of differential-linear hull over random permutation and derive a concrete and concise correlation distribution accordingly. Theoretically, this could make differential-linear cryptanalysis more reasonable and precise (As it is always assumed that a differential-linear hull over random permutation has correlation 0, which is not actually true). On the other hand, we show that with this newly-proposed correlation distribution, it is possible to strengthen the effectiveness of differential-linear cryptanalysis by exploiting key-dependent differential-linear hull.

The remainder of this paper is organized as follows. In Section 2, we give necessary notations and a brief description of SIMON cipher. Section 3 derives the correlation distribution of differential-linear hull over random permutation. In Section 4, we show key-dependent differential-linear hull by experimentally deriving the correlation of a differential-linear hull of 23-round SIMON32/64 for different keys, and present a potential statistical model to exploit key-dependent differential-linear hull. Finally, we conclude this paper in Section 5.

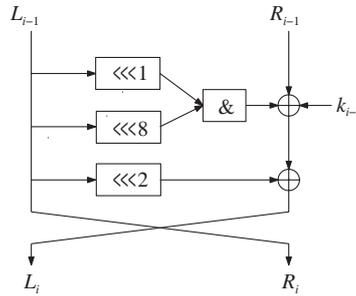


Figure 1 The round function of SIMON.

## 2 Preliminaries

### 2.1 General notations

The following notations are used throughout the paper.

- $\oplus$  denotes bitwise exclusive OR (XOR).
- $0x$  denotes the hexadecimal notation.
- $\parallel$  denotes the concatenation operation.
- $\cdot$  denotes bitwise inner product.
- $\circ$  denotes the composition operation.
- $\&$  denotes bitwise AND operation.
- $X \lll_m$  denotes left rotation of  $X$  by  $m$  bits.
- $X \ggg_m$  denotes right rotation of  $X$  by  $m$  bits.
- $\#S$  denotes the cardinality of a set  $S$ .
- $\lfloor x \rfloor$  denotes the integer such that  $x - 1 < \lfloor x \rfloor \leq x$ .

### 2.2 A brief description of SIMON

SIMON [37], introduced by NSA in 2013, is a family of lightweight block ciphers. It adopts balanced Feistel network with simple round function which is defined as follows:

$$L_i = (L_{i-1} \lll 1) \& (L_{i-1} \lll 8) \oplus (L_{i-1} \lll 2) \oplus R_{i-1} \oplus k_{i-1}, \quad R_i = L_{i-1},$$

where  $(L_{i-1}, R_{i-1})$  and  $(L_i, R_i)$  represent the inputs of round  $i - 1$  and round  $i$ , respectively, and  $k_{i-1}$  denotes the subkey used in round  $i - 1$ . Figure 1 shows the structure of the round function of SIMON.

SIMON supports variable block sizes and key sizes. We use SIMON $2n$  to represent the SIMON cipher adopting  $n$ -bit words (i.e., block size is  $2n$  bits), with  $n \in \{16, 24, 32, 48, 64\}$ , and denote SIMON $2n$  with  $m$ -word key size as SIMON $2n/mn$ . The number of rounds of SIMON depends on block size and key size, for instance, SIMON $32/64$  adopts 32 rounds, SIMON $48/72$  adopts 36 rounds, etc. The key schedule of SIMON is shown as

$$k_{i+m} = c \oplus (z_j)_i \oplus k_i \oplus Y_m \oplus (Y_m \lll 1), \quad Y_m = \begin{cases} k_{i+1} \lll 3, & \text{if } m = 2, \\ k_{i+2} \lll 3, & \text{if } m = 3, \\ k_{i+3} \lll 3 \oplus k_{i+1}, & \text{if } m = 4, \end{cases}$$

where  $k_i$  denotes the subkey used in round  $i$ , the first  $m$  subkeys are directly derived from the secret key, the value  $c$  is a constant  $0\text{xff} \dots \text{fc}$ , and  $(z_j)_i$  represents the  $i$ -th least significant bit of the constant sequence  $z_j$  ( $0 \leq j \leq 4$ ).

### 3 Correlation distribution of differential-linear hull over random permutation

Let  $E$  be an  $n$ -bit block cipher. Let  $\Delta, \Gamma_C$  be two given non-zero  $n$ -bit values. Consider a differential-linear hull (we denote it as  $\Delta \rightarrow \Gamma_C$ ) of  $E$  which is expressed as follows:

$$\Gamma_C \cdot C_1 \oplus \Gamma_C \cdot C_2 = 0, \tag{1}$$

where  $C_1$  and  $C_2$  are the ciphertexts of plaintexts  $P_1$  and  $P_2$  under  $E$ , respectively, and  $P_1 \oplus P_2 = \Delta$ .

Generally, differential-linear hull  $\Delta \rightarrow \Gamma_C$  for  $E$  ( $E$  is divided into two parts  $E_{r_1}$  and  $E_{r_2}$ ) is built by concatenating differentials with input difference being  $\Delta$  for  $E_{r_1}$  and linear hulls with output mask being  $\Gamma_C$  for  $E_{r_2}$  (taking into account all the possibilities of intermediate layer, i.e., all possible output differences for  $E_{r_1}$  with input difference being  $\Delta$ , and all possible input masks for  $E_{r_2}$  with output mask being  $\Gamma_C$ ), where  $E_{r_1}$  represents the first  $r_1$  rounds of  $E$ , and  $E_{r_2}$  represents the last  $r_2$  rounds of  $E$  succeeding  $E_{r_1}$ . We can see that a differential-linear hull is only determined by three parameters, i.e., input difference, output mask, and the number of rounds it covers.

If the differential-linear hull given in (1) can be used to distinguish  $E$  from an  $n$ -bit random permutation efficiently (say, better than exhaustive attack), we call it an effective linear property. Note that in the traditional differential-linear cryptanalysis, it is always assumed that a differential-linear hull  $\Delta \rightarrow \Gamma_C$  over an  $n$ -bit random permutation has correlation 0, which is not actually true. To make differential-linear cryptanalysis more reasonable and precise, we need to derive the correlation distribution of differential-linear hull for an  $n$ -bit random permutation. Firstly, we introduce the following definitions.

**Definition 1.** The correlation of the differential-linear hull  $\Delta \rightarrow \Gamma_C$  given in (1) is defined as follows:

$$\begin{aligned} \text{Cor}_{\Delta \rightarrow \Gamma_C} &= 2 \times \Pr_{P \in \mathbb{F}_2^n}(\Gamma_C \cdot E(P) \oplus \Gamma_C \cdot E(P \oplus \Delta) = 0) - 1 \\ &= \frac{1}{2^n} (\#\{P | \Gamma_C \cdot (E(P) \oplus E(P \oplus \Delta)) = 0, P \in \mathbb{F}_2^n\} \\ &\quad - \#\{P | \Gamma_C \cdot (E(P) \oplus E(P \oplus \Delta)) = 1, P \in \mathbb{F}_2^n\}). \end{aligned}$$

**Definition 2.** The imbalance of the differential-linear hull  $\Delta \rightarrow \Gamma_C$  given in (1) is defined as follows:

$$\begin{aligned} \text{Imb}_{\Delta \rightarrow \Gamma_C} &= \frac{1}{2} (\#\{P | \Gamma_C \cdot (E(P) \oplus E(P \oplus \Delta)) = 0, P \in \mathbb{F}_2^n\} \\ &\quad - \#\{P | \Gamma_C \cdot (E(P) \oplus E(P \oplus \Delta)) = 1, P \in \mathbb{F}_2^n\}). \end{aligned}$$

Hence for the differential-linear hull  $\Delta \rightarrow \Gamma_C$ , we have  $\text{Cor}_{\Delta \rightarrow \Gamma_C} = \text{Imb}_{\Delta \rightarrow \Gamma_C} \times 2^{1-n}$ .

**Calculating  $\text{Cor}_{\Delta \rightarrow \Gamma_C}$  over random permutation.** For a set  $S$ , let  $U(S)$  denote the uniform distribution over  $S$ , and let  $X \sim U(S)$  denote that  $X$  is distributed according to  $U(S)$ .

For an  $n$ -bit Boolean function  $f : \mathbb{F}_2^n \rightarrow \mathbb{F}_2$ , define the sets of pre-images of 0 and 1 under  $f$ , respectively, as

$$\text{Zero}_f := \{P \in \mathbb{F}_2^n \mid f(P) = 0\}, \quad \text{One}_f := \{P \in \mathbb{F}_2^n \mid f(P) = 1\}.$$

The sets  $\text{Zero}_f$  and  $\text{One}_f$  determine the Boolean function  $f$  completely.

Let  $\text{Perm}_n$  denote the set of all  $n$ -bit permutations, and let  $\text{BaBF}_n$  denote the set of all  $n$ -bit balanced Boolean functions  $f : \mathbb{F}_2^n \rightarrow \mathbb{F}_2$ . We have the following lemmas.

**Lemma 1.** Let  $\alpha : \mathbb{F}_2^n \rightarrow \mathbb{F}_2^n$  be an  $n$ -bit permutation. Let  $\Gamma_C$  be a given non-zero  $n$ -bit value and  $f_\alpha : \mathbb{F}_2^n \rightarrow \mathbb{F}_2$  be a Boolean function defined as  $f_\alpha(P) := \Gamma_C \cdot \alpha(P)$ ,  $P \in \mathbb{F}_2^n$ . If  $\alpha \sim U(\text{Perm}_n)$ , then  $f_\alpha \sim U(\text{BaBF}_n)$ .

*Proof.* Since  $\alpha$  is a permutation,  $f_\alpha$  is “balanced”, i.e.,  $\#\text{Zero}_{f_\alpha} = \#\text{One}_{f_\alpha} = 2^{n-1}$ . Consider the map

$$\pi : \alpha \in \text{Perm}_n \mapsto f_\alpha \in \text{BaBF}_n,$$

which maps permutations  $\alpha$  to balanced Boolean functions  $f_\alpha$ . Firstly, we show that  $\pi$  is a “regular” map, i.e., for any  $f \in \text{BaBF}_n$ ,  $f$  has the same number of pre-images  $\alpha \in \text{Perm}_n$  under  $\pi$ , such that  $f_\alpha = f$ . To this end, let  $\alpha$  be an arbitrary  $n$ -bit permutation that maps elements in  $\text{Zero}_f$  to  $\text{Zero}_{f_{\text{id}}}$  bijectively and maps elements in  $\text{One}_f$  to  $\text{One}_{f_{\text{id}}}$  bijectively, where  $f_{\text{id}} : P \mapsto \Gamma_C \cdot \text{id}(P) = \Gamma_C \cdot P$ .

• For such  $\alpha$ , it holds that  $f_\alpha = f$ . The reason is as follows. For any  $P \in \text{Zero}_f$ ,  $\alpha(P) \in \text{Zero}_{f_{id}}$ , then  $f_\alpha(P) = \Gamma_C \cdot \alpha(P) = f_{id}(\alpha(P)) = 0$ ; for any  $P \in \text{One}_f$ ,  $\alpha(P) \in \text{One}_{f_{id}}$ , then  $f_\alpha(P) = \Gamma_C \cdot \alpha(P) = f_{id}(\alpha(P)) = 1$ . Thus  $\text{Zero}_{f_\alpha} = \text{Zero}_f$  and  $\text{One}_{f_\alpha} = \text{One}_f$ , which implies  $f_\alpha = f$ .

• There are  $(2^{n-1})! \times (2^{n-1})!$  choices of such  $\alpha$ . Because both  $f$  and  $f_{id}$  are balanced,  $\#\text{Zero}_f = \#\text{One}_f = 2^{n-1} = \#\text{Zero}_{f_{id}} = \#\text{One}_{f_{id}}$ , both the number of bijections from  $\text{Zero}_f$  to  $\text{Zero}_{f_{id}}$  and that from  $\text{One}_f$  to  $\text{One}_{f_{id}}$  are  $(2^{n-1})!$ .

Therefore, for any  $f \in \text{BaBF}_n$ , we have already found  $(2^{n-1})! \times (2^{n-1})!$  pre-images  $\alpha \in \text{Perm}_n$  such that  $f_\alpha = f$ . In addition, observe that

$$(2^{n-1})! \times (2^{n-1})! \times \#\text{BaBF}_n = (2^{n-1})! \times (2^{n-1})! \times \binom{2^n}{2^{n-1}} = (2^n)! = \#\text{Perm}_n,$$

thus  $f$  has exactly  $(2^{n-1})! \times (2^{n-1})!$  pre-images  $\alpha \in \text{Perm}_n$ . The number of pre-images is independent of the particular  $f$ , so the map  $\pi$  is regular.

Since  $\pi : \text{Perm}_n \rightarrow \text{BaBF}_n$  is a regular function, as  $\alpha$  is uniformly distributed over  $\text{Perm}_n$ ,  $f_\alpha = \pi(\alpha)$  is uniformly distributed over  $\text{BaBF}_n$ . This completes the proof of Lemma 1.

**Lemma 2.** Let  $\Delta$  be a given non-zero  $n$ -bit value. For a randomly chosen balanced Boolean function  $f \in \text{BaBF}_n$ ,  $n \geq 3$ , it holds that

$$\Pr_{f \sim U(\text{BaBF}_n)} [\#\{P \in \mathbb{F}_2^n \mid f(P) \oplus f(P \oplus \Delta) = 0\} = 2^{n-1} + z] = \begin{cases} \frac{\binom{2^{n-1}}{2^{n-2}+2x} \times \binom{2^{n-2}+2x}{2^{n-3}+x} \times 2^{2^{n-2}-2x}}{\binom{2^n}{2^{n-1}}}, & \text{if } z = 4x, \\ 0, & \text{otherwise,} \end{cases}$$

where  $x \in \{-2^{n-3}, \dots, -1, 0, 1, \dots, 2^{n-3}\}$ .

*Proof.* Firstly, we introduce several notations.

- We call  $P \in \mathbb{F}_2^n$  “ball  $P$ ”, and imagine the mapping  $P \mapsto f(P)$  as painting the ball  $P$  “red” (in the case that  $f(P) = 0$ ) or “blue” (in the case that  $f(P) = 1$ ).
- For any ball  $P$ , we “group” the two balls  $P$  and  $P \oplus \Delta$  together.
- Each group contains exactly two balls, since  $(P \oplus \Delta) \oplus \Delta = P$ .
- There are  $2^{n-1}$  disjoint groups in total.

Denote the group containing  $P$  and  $P \oplus \Delta$  by an unordered tuple  $(P, P \oplus \Delta)$ . Note that the way how the balls are grouped is totally determined by the given value  $\Delta$ , and is independent of  $f$ .

- We call  $f(P) \oplus f(P \oplus \Delta)$  “the value of group  $(P, P \oplus \Delta)$ ”.
- If  $P$  and  $P \oplus \Delta$  are colored the same, the group is of value 0.
- If  $P$  and  $P \oplus \Delta$  are differently colored, the group is of value 1.

We want to compute the fraction of  $f \in \text{BaBF}_n$  such that

$$\#\{P \in \mathbb{F}_2^n \mid f(P) \oplus f(P \oplus \Delta) = 0\} = 2^{n-1} + z. \tag{2}$$

The total number of balanced Boolean functions is  $\#\text{BaBF}_n = \binom{2^n}{2^{n-1}}$ . We now compute the number of  $f \in \text{BaBF}_n$  satisfying (2), i.e., the number of ways to paint the balls such that Eq. (2) holds.

- Since  $f \in \text{BaBF}_n$ , there are exactly  $2^{n-1}$  red balls and  $2^{n-1}$  blue balls in total.
- Denote by  $g_0$  the number of groups of value 0 and  $g_1 (= 2^{n-1} - g_0)$  the number of groups of value 1. Then Eq. (2) is equivalent to  $2g_0 = 2^{n-1} + z$ , i.e.,  $g_0 = 2^{n-2} + z/2$  and  $g_1 = 2^{n-2} - z/2$ .
- For each group  $(P, P \oplus \Delta)$  of value 1,  $P$  and  $P \oplus \Delta$  are differently colored, i.e., one of the two balls is red and another one is blue. Thus in groups of value 1, there are exactly  $g_1$  red balls (one red ball in each group) and  $g_1$  blue balls (one blue ball in each group).
- Since there are  $2^{n-1}$  red balls and  $2^{n-1}$  blue balls in total, in groups of value 0, there are exactly  $2^{n-1} - g_1 (= g_0)$  red balls and  $2^{n-1} - g_1 (= g_0)$  blue balls. For each group  $(P, P \oplus \Delta)$  of value 0,  $P$  and  $P \oplus \Delta$  are colored the same, i.e., both of the two balls are red or blue. Thus in groups of value 0, there are exactly  $g_0/2$  groups containing two red balls and  $g_0/2$  groups containing two blue balls.

In summary, the process of painting the balls such that Eq. (2) holds can be decomposed into three steps.

(1) Select groups:

- Select  $g_0$  groups taking value 0, and the remaining groups taking value 1.
- The number of possibilities in this step is  $\binom{2^{n-1}}{g_0}$ , where  $g_0 = 2^{n-2} + z/2$  and  $g_1 = 2^{n-2} - z/2$ .

(2) Paint balls in groups of value 0:

- Select  $g_0/2$  groups with two balls painted red, and the remaining groups with two balls painted blue.
- The number of possibilities in this step is  $\binom{g_0}{g_0/2}$ .

(3) Paint balls in groups of value 1:

- For each group, select one of the two balls painted red and the other one painted blue.
- The number of possibilities in this step is  $\binom{2}{1}^{g_1}$ .

Following the multiplication principle, the number of ways to paint the balls such that Eq. (2) holds is

$$\binom{2^{n-1}}{g_0} \times \binom{g_0}{g_0/2} \times \binom{2}{1}^{g_1} = \binom{2^{n-1}}{2^{n-2} + z/2} \times \binom{2^{n-2} + z/2}{2^{n-3} + z/4} \times 2^{2^{n-2} - z/2}.$$

This number is meaningful only when  $z$  is a multiple of 4. For  $z = 4x$ ,  $x \in \{-2^{n-3}, \dots, -1, 0, 1, \dots, 2^{n-3}\}$ , the number is

$$\binom{2^{n-1}}{2^{n-2} + 2x} \times \binom{2^{n-2} + 2x}{2^{n-3} + x} \times 2^{2^{n-2} - 2x},$$

and consequently, the fraction of  $f \in \text{BaBF}_n$  such that Eq. (2) holds is

$$\frac{\binom{2^{n-1}}{2^{n-2} + 2x} \times \binom{2^{n-2} + 2x}{2^{n-3} + x} \times 2^{2^{n-2} - 2x}}{\binom{2^{n-1}}{2^{n-1}}}.$$

This completes the proof of Lemma 2.

With the above two lemmas, we obtain the following theorem.

**Theorem 1.** Let  $\Delta, \Gamma_C$  be two given non-zero  $n$ -bit values. For an  $n$ -bit random permutation with  $n \geq 3$ , the imbalance  $\text{Imb}_{\Delta \rightarrow \Gamma_C}$  of a differential-linear hull  $\Delta \rightarrow \Gamma_C$  is a stochastic variable with the following distribution:

$$\Pr [\text{Imb}_{\Delta \rightarrow \Gamma_C} = 4x] = \frac{\binom{2^{n-1}}{2^{n-2} + 2x} \times \binom{2^{n-2} + 2x}{2^{n-3} + x} \times 2^{2^{n-2} - 2x}}{\binom{2^n}{2^{n-1}}}, \tag{3}$$

where  $x \in \{-2^{n-3}, \dots, -1, 0, 1, \dots, 2^{n-3}\}$ .

*Proof.* Let  $\alpha : \mathbb{F}_2^n \rightarrow \mathbb{F}_2^n$  be an  $n$ -bit permutation and  $f_\alpha : \mathbb{F}_2^n \rightarrow \mathbb{F}_2$  be a Boolean function defined as  $f_\alpha(P) := \Gamma_C \cdot \alpha(P)$ ,  $P \in \mathbb{F}_2^n$ . Thus  $f_\alpha$  is “balanced”, and  $\text{Imb}_{\Delta \rightarrow \Gamma_C}$  for  $\alpha$  can be calculated as

$$\begin{aligned} \text{Imb}_{\Delta \rightarrow \Gamma_C} &= \frac{1}{2} (\#\{P \in \mathbb{F}_2^n \mid \Gamma_C \cdot (\alpha(P) \oplus \alpha(P \oplus \Delta)) = 0\} \\ &\quad - \#\{P \in \mathbb{F}_2^n \mid \Gamma_C \cdot (\alpha(P) \oplus \alpha(P \oplus \Delta)) = 1\}). \end{aligned} \tag{4}$$

For an integer  $z$ , we want to compute the fraction of permutations  $\alpha$  among all  $n$ -bit permutations such that  $\text{Imb}_{\Delta \rightarrow \Gamma_C} = z$ , and it suffices to compute the fraction of permutations  $\alpha$  such that

$$\#\{P \in \mathbb{F}_2^n \mid f_\alpha(P) \oplus f_\alpha(P \oplus \Delta) = 0\} = 2^{n-1} + z.$$

Thus we have

$$\begin{aligned} &\Pr [\text{Imb}_{\Delta \rightarrow \Gamma_C} = z] \\ &= \Pr_{\alpha \sim U(\text{Perm}_n)} [\#\{P \in \mathbb{F}_2^n \mid f_\alpha(P) \oplus f_\alpha(P \oplus \Delta) = 0\} = 2^{n-1} + z]. \end{aligned}$$

According to Lemmas 1 and 2 we immediately get (3), which ends our proof.

In order to make the distribution given in (3) more concise and thus more applicable, we further provide two flavors of approximations for this distribution.

**Corollary 1.** Let  $\Delta, \Gamma_C$  be two given non-zero  $n$ -bit values. For an  $n$ -bit random permutation with  $n \geq 6$ , the imbalance  $\text{Imb}_{\Delta \rightarrow \Gamma_C}$  of a differential-linear hull  $\Delta \rightarrow \Gamma_C$  is a stochastic variable with a distribution that can be approximated as follows:

$$\Pr [\text{Imb}_{\Delta \rightarrow \Gamma_C} = z] \approx 4\sqrt{\frac{2^{n-1}}{2^{n-1} + z}} \times Z\left(\frac{z}{2^{(n-1)/2}}\right), \tag{5}$$

for  $z = 4x$  with  $x \in \{-2^{n-3} + 1, \dots, -1, 0, 1, \dots, 2^{n-3}\}$  and zero otherwise, where  $Z$  distribution denotes the standard normal distribution.

*Proof.* We start with the expression of (3). If  $2^{n-1}$  is large and  $2^{n-3} + x > 0$  (i.e.,  $x \neq -2^{n-3}$ ), we have

$$\begin{aligned} \binom{2^{n-1}}{2^{n-2} + 2x} &\approx 2^{2^{n-1}} \times Z\left(\frac{2x}{2^{(n-3)/2}}\right), \\ \binom{2^{n-2} + 2x}{2^{n-3} + x} &\approx 2^{2^{n-2} + 2x} \times \frac{1}{\sqrt{2\pi}} \times \sqrt{\frac{4}{2^{n-2} + 2x}}, \end{aligned}$$

and

$$\binom{2^n}{2^{n-1}} \approx 2^{2^n} \times \frac{2^{-(n-2)/2}}{\sqrt{2\pi}}.$$

Thus,

$$\Pr [\text{Imb}_{\Delta \rightarrow \Gamma_C} = 4x] \approx 2\sqrt{\frac{2^{n-2}}{2^{n-2} + 2x}} \times Z\left(\frac{2x}{2^{(n-3)/2}}\right) = 4\sqrt{\frac{2^{n-1}}{2^{n-1} + 4x}} \times Z\left(\frac{4x}{2^{(n-1)/2}}\right).$$

This implies (5) when substituting  $4x$  by  $z$ .

**Corollary 2.** Let  $\Delta, \Gamma_C$  be two given non-zero  $n$ -bit values. For an  $n$ -bit random permutation with  $n \geq 30$ , the imbalance  $\text{Imb}_{\Delta \rightarrow \Gamma_C}$  of a differential-linear hull  $\Delta \rightarrow \Gamma_C$  is a stochastic variable with a distribution that can be approximated as

$$\Pr [\text{Imb}_{\Delta \rightarrow \Gamma_C} = z] \approx 4Z\left(\frac{z}{2^{(n-1)/2}}\right), \tag{6}$$

for  $z = 4x$  with  $x$  being an integer and  $x \in \{-2^{2n/3}, \dots, -1, 0, 1, \dots, 2^{2n/3}\}$ , and zero otherwise.

*Proof.* We can further simplify the expression (5) in Corollary 1 as follows. Let  $n \geq 30$ , we have

- For  $z = 4x$  with  $x \in \{-2^{2n/3}, \dots, -1, 0, 1, \dots, 2^{2n/3}\}$ , we have

$$1 \approx \sqrt{\frac{1}{1 + 2^{-n/3+3}}} = \sqrt{\frac{2^{n-1}}{2^{n-1} + 4 \times 2^{2n/3}}} \leq \sqrt{\frac{2^{n-1}}{2^{n-1} + z}} \leq \sqrt{\frac{2^{n-1}}{2^{n-1} - 4 \times 2^{2n/3}}} = \sqrt{\frac{1}{1 - 2^{-n/3+3}}} \approx 1,$$

It follows that

$$4\sqrt{\frac{2^{n-1}}{2^{n-1} + z}} \times Z\left(\frac{z}{2^{(n-1)/2}}\right) \approx 4Z\left(\frac{z}{2^{(n-1)/2}}\right). \tag{7}$$

- For  $z = 4x$  with  $x \notin \{-2^{2n/3}, \dots, -1, 0, 1, \dots, 2^{2n/3}\}$ ,  $z^2 > 2^{4n/3+4}$ , then

$$\begin{aligned} 4\sqrt{\frac{2^{n-1}}{2^{n-1} + z}} \times Z\left(\frac{z}{2^{(n-1)/2}}\right) &\leq 4\sqrt{2^{n-1}} \times Z\left(\frac{z}{2^{(n-1)/2}}\right) = 4\sqrt{2^{n-1}} \times \frac{1}{2^{(n-1)/2}\sqrt{2\pi}} e^{-\frac{z^2}{2^n}} \\ &= \frac{4}{\sqrt{2\pi}} e^{-\frac{z^2}{2^n}} < \frac{4}{\sqrt{2\pi}} e^{-2^{n/3+4}} \approx 0. \end{aligned} \tag{8}$$

Combining (7) and (8), we obtain Corollary 2 immediately.

With Corollary 2 we can easily obtain the following result.

**Proposition 1.** Let  $\Delta, \Gamma_C$  be two given non-zero  $n$ -bit values. For an  $n$ -bit random permutation with  $n \geq 30$ , the correlation  $\text{Cor}_{\Delta \rightarrow \Gamma_C}$  of a differential-linear hull  $\Delta \rightarrow \Gamma_C$  is a stochastic variable with a distribution that can be measured as follows:

$$\Pr [\text{Cor}_{\Delta \rightarrow \Gamma_C} = x \times 2^{3-n}] \approx \frac{1}{\sqrt{2\pi}2^{\frac{n-5}{2}}} e^{-\frac{x^2}{2^{n-4}}}, \quad (9)$$

for  $x$  is an integer between  $-2^{2n/3}$  and  $2^{2n/3}$  and zero otherwise.

## 4 Key-dependent differential-linear hull and its possible application

### 4.1 Key-dependent differential-linear hull

For the differential-linear hull  $\Delta \rightarrow \Gamma_C$  (as shown in (1)) over the  $n$ -bit block cipher  $E$ , firstly we need to explore whether this linear hull is key-independent (i.e., for any secret key used in  $E$ , the absolute value of correlation of the linear hull keeps same or has a deviation much smaller than the absolute value of the correlation) or not (i.e., key-dependent).

So far there has not been any effective way to determine whether a differential-linear hull is key-independent or not. However, for block ciphers with small block size such as SIMON32/64, we can investigate correlation of linear hull experimentally (i.e., experimentally derive the correlation under each fixed key). Here we use a 13-round differential  $(0x0000, 0x0040) \rightarrow (0x4000, 0x0000)$  given in [38], and a 10-round zero-correlation linear hull  $(0x0000, 0x0001) \rightarrow (0x0000, 0x0080)$  given in [39], to construct a differential-linear hull of 23-round SIMON32/64 (rounds 0 ~ 22) which is described as follows:

$$(0x0000, 0x0080) \cdot C_1 \oplus (0x0000, 0x0080) \cdot C_2 = 0, \quad (10)$$

where  $C_1$  and  $C_2$  are the ciphertexts of plaintexts  $P_1$  and  $P_2$  under 23-round SIMON32/64 encryption, respectively, and  $P_1 \oplus P_2 = (0x0000, 0x0040)$ .

To derive the correlation of the linear hull given in (10), we implement a group of  $2^{20}$  experiments, and the description of the group of experiments is given as follows:

- Randomly choose a secret key and for all possible pairs  $(P_1, P_2)$  satisfying  $P_1 \oplus P_2 = (0x0000, 0x0040)$ , obtain the corresponding ciphertext pairs  $(C_1, C_2)$  under 23-round SIMON32/64. Then calculate the correlation of the linear hull given in (10).

- Repeat the above procedure  $2^{20}$  times.

We find that among all the  $2^{20}$  experiments, the values of  $|\text{Cor}|$  range from 0 to  $2^{-13}$  and almost all of them are different from each other. Thus this linear hull is actually key-dependent. More specifically, in our experiments, a rough distribution of the correlations under  $2^{20}$  different keys is given as follows:

- About  $2^{-14.1}$  satisfies  $2^{-13.5} < |\text{Cor}| < 2^{-13}$ ;
- About  $2^{-4.96}$  satisfies  $2^{-14.4} < |\text{Cor}| < 2^{-13}$ ;
- About  $2^{-4.82}$  satisfies  $0 < |\text{Cor}| < 2^{-20}$ ;
- About  $2^{-5.8}$  satisfies  $0 < |\text{Cor}| < 2^{-21}$ ;
- About  $2^{-6.82}$  satisfies  $0 < |\text{Cor}| < 2^{-22}$ ;
- About  $2^{-7.81}$  satisfies  $0 < |\text{Cor}| < 2^{-23}$ ;
- About  $2^{-8.81}$  satisfies  $0 < |\text{Cor}| < 2^{-24}$ ;
- About  $2^{-9.84}$  satisfies  $0 < |\text{Cor}| < 2^{-25}$ ;
- About  $2^{-10.76}$  satisfies  $0 < |\text{Cor}| < 2^{-26}$ .

### 4.2 Exploiting key-dependent differential-linear hull

For an  $n$ -bit block cipher, it is always intriguing to build a long differential-linear hull and then use it to distinguish the cipher (or reduced version of the cipher) from an  $n$ -bit random permutation. However, it seems that such a long differential-linear hull is much likely a kind of key-dependent linear hull, and there has not been any known means to make full use of this kind of linear hull so far. With the correlation

distribution of differential-linear hull over random permutation given in (9), we now propose a possible way to exploit key-dependent differential-linear hull.

**Proposition 2.** Let  $E$  be an  $n$ -bit ( $n \geq 30$ ) block cipher with  $k$ -bit ( $k > n$ ) key size. Suppose that  $\Delta \rightarrow \Gamma_C$  is a key-dependent differential-linear hull of  $E$  which is expressed as

$$\Gamma_C \cdot C_1 \oplus \Gamma_C \cdot C_2 = 0,$$

where  $C_1$  and  $C_2$  are the ciphertexts of plaintexts  $P_1$  and  $P_2$  under  $E$ , respectively, and  $P_1 \oplus P_2 = \Delta$ . Let  $\text{Cor}_{\Delta \rightarrow \Gamma_C}$  denote the correlation of  $\Delta \rightarrow \Gamma_C$ . If there exist some values  $\alpha$  ( $0 < \alpha \leq 1$ ) and  $t$  ( $t$  is an integer,  $0 \leq t \leq 2^{2n/3}$ ) such that

- For about  $\alpha \times 2^k$  secret keys,  $|\text{Cor}_{\Delta \rightarrow \Gamma_C}| \geq t \times 2^{3-n}$ ,
- Let  $\beta \triangleq \sum_{x=t}^{\lfloor 2^{2n/3} \rfloor} \frac{1}{\sqrt{2\pi}2^{\frac{n-5}{2}}} e^{-\frac{x^2}{2^{n-4}}} + \sum_{x=-\lfloor 2^{2n/3} \rfloor}^{-t} \frac{1}{\sqrt{2\pi}2^{\frac{n-5}{2}}} e^{-\frac{x^2}{2^{n-4}}}$ ,  $\beta$  is small enough satisfying  $\alpha \times \beta^{-1} > 1$ ,

or

- For about  $\alpha \times 2^k$  secret keys,  $|\text{Cor}_{\Delta \rightarrow \Gamma_C}| \leq t \times 2^{3-n}$ ,
  - Let  $\beta \triangleq \sum_{x=0}^t \frac{1}{\sqrt{2\pi}2^{\frac{n-5}{2}}} e^{-\frac{x^2}{2^{n-4}}} + \sum_{x=-t}^0 \frac{1}{\sqrt{2\pi}2^{\frac{n-5}{2}}} e^{-\frac{x^2}{2^{n-4}}}$ ,  $\beta$  is small enough satisfying  $\alpha \times \beta^{-1} > 1$ ,
- then the linear hull  $\Delta \rightarrow \Gamma_C$  can be used to distinguish  $E$  from an  $n$ -bit random permutation with an advantage of  $(\log_2 \frac{\alpha}{\beta})$  bits.

*Proof.* For an  $n$ -bit random permutation, according to Proposition 1 in Section 3, the probability that  $|\text{Cor}_{\Delta \rightarrow \Gamma_C}| \geq t \times 2^{3-n}$  can be measured as

$$\beta = \sum_{x=t}^{\lfloor 2^{2n/3} \rfloor} \frac{1}{\sqrt{2\pi}2^{\frac{n-5}{2}}} e^{-\frac{x^2}{2^{n-4}}} + \sum_{x=-\lfloor 2^{2n/3} \rfloor}^{-t} \frac{1}{\sqrt{2\pi}2^{\frac{n-5}{2}}} e^{-\frac{x^2}{2^{n-4}}},$$

while for the block cipher  $E$ , there are about  $\alpha$  fraction of all possible secret keys always satisfying  $|\text{Cor}_{\Delta \rightarrow \Gamma_C}| \geq t \times 2^{3-n}$ , which comes to our result if combining with the condition that  $\alpha \times \beta^{-1} > 1$ .

Similarly, for the case that in Proposition 2  $\alpha$  is relatively small and  $\beta$  satisfies  $\alpha^{-1} \times \beta > 1$ , the linear hull  $\Delta \rightarrow \Gamma_C$  can also be used to distinguish  $E$  from an  $n$ -bit random permutation.

## 5 Conclusion

In this paper, we studied a powerful extension of linear cryptanalysis — differential-linear cryptanalysis, and refined it by deriving a concrete and concise correlation distribution of differential-linear hull over random permutation. This could make differential-linear cryptanalysis more reasonable and precise (As it is always assumed that a differential-linear hull over random permutation has correlation 0, which is not actually true). Moreover, we demonstrated that with this newly-proposed correlation distribution, it is possible to make differential-linear cryptanalysis more applicable by exploiting key-dependent differential-linear hull.

While determining whether a differential-linear hull is key-independent or not, as well as applying key-dependent differential-linear hull to cryptanalysis of specific block ciphers, we leave them as open problems for further research on linear cryptanalysis.

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