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Co-Z Addition Formulæ and Binary Ladders on Elliptic Curves

(Extended Abstract)

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Abstract. Meloni recently introduced a new type of arithmetic on elliptic curves when adding projective points sharing the same Z -coordinate. This paper presents further co- Z addition formulæ for various point additions on Weierstraß elliptic curves. It explains how the use of conjugate point addition and other implementation tricks allow one to develop efficient scalar multiplication algorithms making use of co- Z arithmetic. Specifically, this paper describes efficient co- Z based versions of Montgomery ladder and Joye’s double-add algorithm. Further, the resulting implementations are protected against a large variety of implementation attacks.

Key words: Elliptic curves, Meloni’s technique, Jacobian coordinates, regular binary ladders, implementation attacks, embedded systems.

1 Introduction

Elliptic curve cryptography (ECC), introduced independently by Koblitz [16] and Miller [23] in the mid-eighties, shows an increasing impact in our everyday lives where the use of memory-constrained devices such as smart cards and other embedded systems is ubiquitous. Its main advantage resides in a smaller key size. The efficiency of ECC is dominated by an operation called *scalar multiplication*, denoted as kP where $P \in E(\mathbb{F}_q)$ is a rational point on an elliptic curve E/\mathbb{F}_q and k acts as a secret scalar. This means adding a point P on elliptic curve E , k times. In constrained environments, scalar multiplication is usually implemented through binary methods, which take on input the binary representation of scalar k .

There are many techniques proposed in the literature aiming at improving the efficiency of ECC. They rely on explicit addition formulæ, alternative curve parameterizations, extended point representations, extended coordinate systems, or higher-radix or non-standard scalar representations. See e.g. [1] for a survey of some techniques.

In this paper, we target the basic operation, namely the point addition. More specifically, we propose *new co-Z addition formulæ*. Co-Z arithmetic was introduced by Meloni in [22] as a means to efficiently add two projective points sharing the same Z -coordinate. The initial co-Z addition formula proposed by Meloni greatly improves on the general point addition. The drawback is that this fast formula is by construction limited to Euclidean addition chains. The efficiency being dependent on the length of the chain, Meloni suggests to represent scalar k in the computation of kP with the so-called Zeckendorf's representation and proposes a "Fibonacci-and-add" algorithm. The resulting algorithm is efficient but still slower than its binary counterparts. We take a completely different approach in this paper and consider *conjugate point addition* [11, 19]. The basic observation is that the addition of two points, $R = P + Q$, yields almost for free the value of their difference, $S = P - Q$. This combined operation is referred to as a conjugate point addition. We propose efficient conjugate point addition formulæ making use of co-Z arithmetic and develop a new strategy for the efficient implementation of scalar multiplications. Specifically, we show that the Montgomery ladder [24] and its dual version [14] can be adapted to accommodate our new co-Z formulæ. As a result, we get efficient co-Z based scalar multiplication algorithms using the regular binary representation.

Last but not least, our scalar multiplication algorithms resist against certain implementation attacks. Because they are built on *highly* regular algorithms, our algorithms inherit of their security features. In particular, they are naturally protected against SPA-type attacks [17] and safe-error attacks [26, 27]. Moreover, they can be combined with other known countermeasures to protect against other classes of attacks. Finally, we note that, unlike [5, 9, 13, 21], our version of the Montgomery ladder makes use of the complete point coordinates and so offers a better resistance against (regular) fault attacks [4].

2 Preliminaries

Let \mathbb{F}_q be a finite field with characteristic $\neq 2, 3$. Consider an elliptic curve E over \mathbb{F}_q given by the Weierstraß equation $y^2 = x^3 + ax + b$, with discriminant $\Delta = -16(4a^3 + 27b^2) \neq 0$. This section explains how to get efficient arithmetic on elliptic curves over \mathbb{F}_q . The efficiency is measured in terms of field multiplications and squarings. The cost of field additions is neglected. We let M and S denote the cost of a multiplication and of a squaring in \mathbb{F}_q , respectively. A typical ratio is $S/M = 0.8$.

2.1 Jacobian coordinates

In order to avoid the computation of inverses in \mathbb{F}_q , it is advantageous to make use of Jacobian coordinates. A finite point (x, y) is then represented by a triplet $(X : Y : Z)$ such that $x = X/Z^2$ and $y = Y/Z^3$. The curve equation becomes

$$E_{/\mathbb{F}_q} : Y^2 = X^3 + aXZ^4 + bZ^6 \ .$$

The point at infinity, O , is the only point with a Z-coordinate equal to 0. It is represented by $O = (1 : 1 : 0)$. Note that, for any nonzero $\lambda \in \mathbb{F}_q$, the triplets $(\lambda^2 X : \lambda^3 Y : \lambda Z)$ represent the same point.

It is well known that the set of points on an elliptic curve form a group under the chord-and-tangent law. The neutral element is the point at infinity O . Let $P = (X_1 : Y_1 : Z_1)$ and $Q = (X_2 : Y_2 : Z_2)$ be two points on E , with $P, Q \neq O$. The inverse of P is $-P = (X_1 : -Y_1 : Z_1)$. If $P = -Q$ then $P + Q = O$. If $P \neq \pm Q$ then their sum $P + Q$ is given by $(X_3 : Y_3 : Z_3)$ where

$$X_3 = R^2 + G - 2V, \quad Y_3 = R(V - X_3) - 2K_1G, \quad Z_3 = ((Z_1 + Z_2)^2 - I_1 - I_2)H$$

with $R = 2(K_1 - K_2)$, $G = FH$, $V = U_1F$, $K_1 = Y_1J_2$, $K_2 = Y_2J_1$, $F = (2H)^2$, $H = U_1 - U_2$, $U_1 = X_1I_2$, $U_2 = X_2I_1$, $J_1 = I_1Z_1$, $J_2 = I_2Z_2$, $I_1 = Z_1^2$ and $I_2 = Z_2^2$ [7].[†] We see that that the addition of two (different) points requires $11M + 5S$.

The double of $P = (X_1 : Y_1 : Z_1)$ (i.e., when $P = Q$) is given by $(X(2P) : Y(2P) : Z(2P))$ where

$$X(2P) = M^2 - 2S, \quad Y(2P) = M(S - X(2P)) - 8L, \quad Z(2P) = (Y_1 + Z_1)^2 - E - N$$

with $M = 3B + aN^2$, $S = 2((X_1 + E)^2 - B - L)$, $L = E^2$, $B = X_1^2$, $E = Y_1^2$ and $N = Z_1^2$ [2]. Hence, the double of a point can be obtained with $1M + 8S + 1c$, where c denotes the cost of a multiplication by curve parameter a .

An interesting case is when curve parameter a is $a = -3$, in which case point doubling costs $3M + 5S$ [6]. In the general case, point doubling can be sped up by representing points $(X_i : Y_i : Z_i)$ with an additional coordinate, namely $T_i = aZ_i^4$. This extended representation is referred to as *modified Jacobian coordinates* [7]. The cost of point doubling drops to $3M + 5S$ at the expense of a slower point addition.

2.2 Co-Z point addition

In [22], Meloni considers the case of adding two (different) points having the same Z-coordinate. When points P and Q share the same Z-coordinate, say $P = (X_1 : Y_1 : Z)$ and $Q = (X_2 : Y_2 : Z)$, then their sum $P + Q = (X_3 : Y_3 : Z_3)$ can be evaluated faster as

$$X_3 = D - W_1 - W_2, \quad Y_3 = (Y_1 - Y_2)(W_1 - X_3) - A_1, \quad Z_3 = Z(X_1 - X_2)$$

with $A_1 = Y_1(W_1 - W_2)$, $W_1 = X_1C$, $W_2 = X_2C$, $C = (X_1 - X_2)^2$ and $D = (Y_1 - Y_2)^2$. This operation is referred to as the ZADD operation. The key observation in Meloni's addition is that the computation of $R = P + Q$ yields for free an equivalent representation for input point P with its Z-coordinate equal to that of output point R , namely

$$(X_1(X_1 - X_2)^2 : Y_1(X_1 - X_2)^3 : Z_3) = (W_1 : A_1 : Z_3) \sim P .$$

[†] Actually, Cohen et al. in [7] reports formulæ in $12M + 4S$. The above formulæ in $11M + 5S$ are essentially the same: A multiplication is traded against a squaring in the expression of Z_3 by computing $Z_1 \cdot Z_2$ as $(Z_1 + Z_2)^2 - Z_1^2 - Z_2^2$. See [2, 18].

The corresponding operation is denoted ZADDU (i.e., ZADD with update) and is presented in Algorithm 1. It is readily seen that it requires $5M + 2S$.

Algorithm 1 Co-Z point addition with update (ZADDU)

Require: $P = (X_1 : Y_1 : Z)$ and $Q = (X_2 : Y_2 : Z)$

Ensure: $(R, P) \leftarrow \text{ZADDU}(P, Q)$ where $R \leftarrow P + Q = (X_3 : Y_3 : Z_3)$ and $P \leftarrow (\lambda^2 X_1 : \lambda^3 Y_1 : Z_3)$ with $Z_3 = \lambda Z_1$ for some $\lambda \neq 0$

```

function ZADDU( $P, Q$ )
   $C \leftarrow (X_1 - X_2)^2$ 
   $W_1 \leftarrow X_1 C; W_2 \leftarrow X_2 C$ 
   $D \leftarrow (Y_1 - Y_2)^2; A_1 \leftarrow Y_1(W_1 - W_2)$ 
   $X_3 \leftarrow D - W_1 - W_2; Y_3 \leftarrow (Y_1 - Y_2)(W_1 - X_3) - A_1; Z_3 \leftarrow Z(X_1 - X_2)$ 
   $X_1 \leftarrow W_1; Y_1 \leftarrow A_1; Z_1 \leftarrow Z_3$ 
end function

```

3 Binary Scalar Multiplication Algorithms

This section discusses known scalar multiplication algorithms. Given a point P in $E(\mathbb{F}_q)$ and a scalar $k \in \mathbb{N}$, the *scalar multiplication* is the operation consisting in calculating $Q = kP$ — that is, $P + \dots + P$ (k times).

We focus on binary methods, taking on input the binary representation of scalar k , $k = (k_{n-1}, \dots, k_0)_2$ with $k_i \in \{0, 1\}$, $0 \leq i \leq n - 1$. The corresponding algorithms present the advantage of demanding low memory requirements and are therefore well suited for memory-constrained devices like smart cards.

A classical method for evaluating $Q = kP$ exploits the obvious relation that $kP = 2(\lfloor k/2 \rfloor P)$ if k is even and $kP = 2(\lfloor k/2 \rfloor P) + P$ if k is odd. Iterating the process then yields a scalar multiplication algorithm, left-to-right scanning scalar k . The resulting algorithm, also known as *double-and-add algorithm*, is depicted in Algorithm 2. It requires two (point) registers, R_0 and R_1 . Register R_0 acts as an accumulator and register R_1 is used to store the value of input point P .

Algorithm 2 Left-to-right binary method

Input: $P \in E(\mathbb{F}_q)$ and $k = (k_{n-1}, \dots, k_0)_2 \in \mathbb{N}$

Output: $Q = kP$

```

1:  $R_0 \leftarrow O; R_1 \leftarrow P$ 
2: for  $i = n - 1$  down to 0 do
3:    $R_0 \leftarrow 2R_0$ 
4:   if  $(k_i = 1)$  then  $R_0 \leftarrow R_0 + R_1$ 
5: end for
6: return  $R_0$ 

```

Algorithm 3 Montgomery ladder

Input: $P \in E(\mathbb{F}_q)$ and $k = (k_{n-1}, \dots, k_0)_2 \in \mathbb{N}$

Output: $Q = kP$

```

1:  $R_0 \leftarrow O; R_1 \leftarrow P$ 
2: for  $i = n - 1$  down to 0 do
3:    $b \leftarrow k_i; R_{1-b} \leftarrow R_{1-b} + R_b$ 
4:    $R_b \leftarrow 2R_b$ 
5: end for
6: return  $R_0$ 

```

Although efficient (memory- and computation-wise), the left-to-right binary method is subject to SPA-type attacks [17]. From a power trace, an adversary able to distinguish between point doublings and point additions can easily recover the value of scalar k . A simple countermeasure is to insert a dummy point addition when scalar bit k_i is 0. Using an additional (point) register, say R_{-1} , Line 4 in Algorithm 2 can be replaced with $R_{-k_i} \leftarrow R_{-k_i} + R_1$. The so-obtained algorithm, called *double-and-add-always algorithm* [8], now appears as a regular succession of a point doubling followed by a point addition. However, it also becomes subject to safe-error attacks [26,27]. By timely inducing a fault at iteration i during the point addition $R_{-k_i} \leftarrow R_{-k_i} + R_1$, an adversary can determine whether the operation is dummy or not by checking the correctness of the output, and so deduce the value of scalar bit k_i . If the output is correct then $k_i = 0$ (dummy point addition); if not, $k_i = 1$ (effective point addition).

A scalar multiplication algorithm featuring a regular structure without dummy operation is the so-called *Montgomery ladder* [24] (see also [15]). It is detailed in Algorithm 3. Each iteration is comprised of a point addition followed by a point doubling. Further, compared to the double-and-add-always algorithm, it only requires two (point) registers and all involved operations are effective. Montgomery ladder provides thus a natural protection against SPA-type attacks and safe-error attacks. A useful property of Montgomery ladder is that its main loop keeps invariant the difference between R_1 and R_0 . Indeed, if we let $R_b^{(\text{new})} = R_b + R_{1-b}$ and $R_{1-b}^{(\text{new})} = 2R_{1-b}$ denote the registers after the updating step, we observe that $R_b^{(\text{new})} - R_{1-b}^{(\text{new})} = (R_b + R_{1-b}) - 2R_{1-b} = R_b - R_{1-b}$. This allows one to compute scalar multiplications on elliptic curves using the x -coordinate only [24] (see also [5, 9, 13, 21]).

Algorithm 4 Right-to-left binary method

Input: $P \in E(\mathbb{F}_q)$ and $k = (k_{n-1}, \dots, k_0)_2 \in \mathbb{N}$

Output: $Q = kP$

```

1:  $R_0 \leftarrow O; R_1 \leftarrow P$ 
2: for  $i = 0$  to  $n - 1$  do
3:   if  $(k_i = 1)$  then  $R_0 \leftarrow R_0 + R_1$ 
4:    $R_1 \leftarrow 2R_1$ 
5: end for
6: return  $R_0$ 

```

Algorithm 5 Joye's double-add

Input: $P \in E(\mathbb{F}_q)$ and $k = (k_{n-1}, \dots, k_0)_2 \in \mathbb{N}$

Output: $Q = kP$

```

1:  $R_0 \leftarrow O; R_1 \leftarrow P$ 
2: for  $i = 0$  to  $n - 1$  do
3:    $b \leftarrow k_i$ 
4:    $R_{1-b} \leftarrow 2R_{1-b} + R_b$ 
5: end for
6: return  $R_0$ 

```

There exists a right-to-left variant of Algorithm 2. This is another classical method for evaluating $Q = kP$. It stems from the observation that, letting $k = \sum_{i=0}^{n-1} k_i 2^i$ the binary expansion of k , we can write $kP = \sum_{i=0}^{n-1} k_i 2^i P$. A first (point) register R_0 serves as an accumulator and a second (point) register R_1 is used to contain the successive values of $2^i P$, $0 \leq i \leq n - 1$. When $k_i = 1$, R_1 is added to R_0 . Register R_1 is then updated as $R_1 \leftarrow 2R_1$ so that at iteration i it contains $2^i P$. The detailed algorithm is presented in Algorithm 4. It suffers from the same deficiency as the one of the left-to-right variant (Algorithm 2);

namely, it is not protected against SPA-type attacks. Again, the insertion of a dummy point addition when $k_i = 0$ can preclude these attacks. Using an additional (point) register, say R_{-1} , Line 3 in Algorithm 4 can be replaced with $R_{k_i-1} \leftarrow R_{k_i-1} + R_1$. But the resulting implementation is then prone to safe-error attacks. The right way to implement it is to effectively make use of *both* R_0 and R_{-1} [14]. It is easily seen that in Algorithm 4 when using the dummy point addition (i.e., when Line 3 is replaced with $R_{k_i-1} \leftarrow R_{k_i-1} + R_1$), register R_{-1} contains the “complementary” value of R_0 . Indeed, before entering iteration i , we have $R_0 = \sum_{k_j=1} 2^j P$ and $R_{-1} = \sum_{k_j=0} 2^j P$, $0 \leq j \leq i-1$. As a result, we have $R_0 + R_{-1} = \sum_{j=0}^{i-1} 2^j P = (2^i - 1)P$. Hence, initializing R_{-1} to P , the successive values of $2^i P$ can be equivalently obtained from $R_0 + R_{-1}$. Summing up, the right-to-left binary method becomes

```

1:  $R_0 \leftarrow O; R_{-1} \leftarrow P; R_1 \leftarrow P$ 
2: for  $i = 0$  to  $n - 1$  do
3:    $b \leftarrow k_i; R_{b-1} \leftarrow R_{b-1} + R_1$ 
4:    $R_1 \leftarrow R_0 + R_{-1}$ 
5: end for
6: return  $R_0$ 

```

Performing a point addition when $k_i = 0$ in the previous algorithm requires one more (point) register. When memory is scarce, an alternative is to rely on *Joye’s double-add algorithm* [14]. As in Montgomery ladder, it always repeats a same pattern of [effective] operations and requires only two (point) registers. The algorithm is given in Algorithm 5. It corresponds to the above algorithm where R_{-1} is renamed as R_1 . Observe that the for-loop in the above algorithm can be rewritten into a single step as $R_{b-1} \leftarrow R_{b-1} + R_1 = R_{b-1} + (R_0 + R_{-1}) = 2R_{b-1} + R_{-b}$.

4 New Implementations

In [22], Meloni exploited the ZADD operation to propose scalar multiplications based on Euclidean addition chains and Zeckendorf’s representation. In this section, we aim at making use of ZADD-like operations when designing scalar multiplication algorithms based on the classical binary representation. The crucial factor for implementing such an algorithm is to generate two points with the same Z-coordinate at every bit execution of scalar k .

To this end, we introduce a new operation referred to as *conjugate co-Z addition* and denoted ZADDC (for ZADD conjugate), using the efficient caching technique as described in [11, 19]. This operation evaluates $(X_3 : Y_3 : Z_3) = P + Q = R$ with $P = (X_1 : Y_1 : Z)$ and $Q = (X_2 : Y_2 : Z)$, together with the value of $P - Q = S$ where S and R share the same Z-coordinate equal to Z_3 . We have $-Q = (X_2 : -Y_2 : Z)$. Hence, letting $(\overline{X}_3 : \overline{Y}_3 : Z_3) = P - Q$, it is easily verified that $\overline{X}_3 = (Y_1 + Y_2)^2 - W_1 - W_2$ and $\overline{Y}_3 = (Y_1 + Y_2)(W_1 - \overline{X}_3) - A_1$, where W_1, W_2 and A_1 are computed during the course of $P + Q$ (cf. Algorithm 1). The additional cost for getting $P - Q$ from $P + Q$ is thus of only $1M + 1S$. Hence, the total cost for the ZADDC operation is of $\underline{6M} + \underline{3S}$. The detailed algorithm is given hereafter.

Algorithm 6 Conjugate co-Z point addition (ZADDC)

Require: $P = (X_1 : Y_1 : Z)$ and $Q = (X_2 : Y_2 : Z)$

Ensure: $(R, S) \leftarrow \text{ZADDC}(P, Q)$ where $R \leftarrow P + Q = (X_3 : Y_3 : Z_3)$ and $S \leftarrow P - Q = (\overline{X}_3 : \overline{Y}_3 : Z_3)$

```
function ZADDC(P, Q)
  C ← (X1 - X2)2
  W1 ← X1C; W2 ← X2C
  D ← (Y1 - Y2)2; A1 ← Y1(W1 - W2)
  X3 ← D - W1 - W2; Y3 ← (Y1 - Y2)(W1 - X3) - A1; Z3 ← Z(X1 - X2)
  D̄ ← (Y1 + Y2)2
  X̄3 ← D̄ - W1 - W2; Ȳ3 ← (Y1 + Y2)(W1 - X̄3) - A1
end function
```

4.1 Left-to-right scalar multiplication

The main loop of Montgomery ladder (Algorithm 3) repeatedly evaluates the same two operations, namely

$$R_{1-b} \leftarrow R_{1-b} + R_b; R_b \leftarrow 2R_b .$$

We explain hereafter how to efficiently carry out this computation using co-Z arithmetic for elliptic curves.

First note that $2R_b$ can equivalently be rewritten as $(R_b + R_{1-b}) + (R_b - R_{1-b})$. So if T represents a temporary (point) register, the main loop of Montgomery ladder can be replaced with

$$\begin{aligned} T &\leftarrow R_b - R_{1-b} \\ R_{1-b} &\leftarrow R_b + R_{1-b}; R_b \leftarrow R_{1-b} + T . \end{aligned}$$

Suppose now that R_b and R_{1-b} share the same Z-coordinate. Using Algorithm 6, we can compute $(R_{1-b}, T) \leftarrow \text{ZADDC}(R_b, R_{1-b})$. This requires $6M + 3S$. At this stage, observe that R_{1-b} and T have the same Z-coordinate. Hence, we can directly apply Algorithm 1 to get $(R_b, R_{1-b}) \leftarrow \text{ZADDC}(R_{1-b}, T)$. This requires $5M + 2S$. Again, observe that R_b and R_{1-b} share the same Z-coordinate at the end of the computation. The process can consequently be iterated. The total cost per bit amounts to $11M + 5S$ but can be reduced to $9M + 7S$ (see § 4.4) by trading two (field) multiplications against two (field) squarings.

In the original Montgomery ladder, registers R_0 and R_1 are respectively initialized with point at infinity O and input point P . Since O is the only point with its Z-coordinate equal to 0, assuming that $k_{n-1} = 1$, we start the loop counter at $i = n - 2$ and initialize R_0 to P and R_1 to $2P$. It remains to ensure that the representations of P and $2P$ have the same Z-coordinate. This is achieved thanks to the DBLU operation (see § 4.3).

Putting all together, we so obtain the following implementation of the Montgomery ladder. Remark that register R_b plays the role of temporary register T .

Algorithm 7 Montgomery ladder with co- Z addition formulæ

Input: $P \in E(\mathbb{F}_q)$ and $k = (k_{n-1}, \dots, k_0)_2 \in \mathbb{N}$ with $k_{n-1} = 1$ **Output:** $Q = kP$

```
1:  $R_0 \leftarrow P$ ;  $(R_1, R_0) \leftarrow \text{DBLU}(R_0)$ 
2: for  $i = n - 2$  down to 0 do
3:    $b \leftarrow k_i$ 
4:    $(R_{1-b}, R_b) \leftarrow \text{ZADDC}(R_b, R_{1-b})$ 
5:    $(R_b, R_{1-b}) \leftarrow \text{ZADDU}(R_{1-b}, R_b)$ 
6: end for
7: return  $R_0$ 
```

4.2 Right-to-left scalar multiplication algorithm

As noticed in [14], Joye's double-add algorithm (Algorithm 5) is to some extent the dual of the Montgomery ladder. This appears more clearly by performing the double-add operation of the main loop, $R_{1-b} \leftarrow 2R_{1-b} + R_b$, in two steps as

$$T \leftarrow R_{1-b} + R_b; R_{1-b} \leftarrow T + R_{1-b}$$

using some temporary register T . If, at the beginning of the computation, R_b and R_{1-b} have the same Z -coordinate, two consecutive applications of the ZADDU algorithm allows one to evaluate the above expression with $2 \times (5M + 2S)$. Moreover, one has to take care that R_b and R_{1-b} have the same Z -coordinate at the end of the computation in order to make the process iterative. This can be done with an additional $3M$.

But there is a more efficient way to get the equivalent representation for R_b . The value of R_b is unchanged during the evaluation of

$$(T, R_{1-b}) \leftarrow \text{ZADDU}(R_{1-b}, R_b); (R_{1-b}, T) \leftarrow \text{ZADDU}(T, R_{1-b})$$

and thus $R_b = T - R_{1-b}$ — where R_{1-b} is the initial input value. The latter ZADDU operation can therefore be replaced with a ZADDC operation; i.e.,

$$(R_{1-b}, R_b) \leftarrow \text{ZADDC}(T, R_{1-b})$$

to get the expected result. The advantage of doing so is that R_b and R_{1-b} have the same Z -coordinate without additional work. This yields a total cost per bit of $11M + 5S$ for the main loop.

It remains to ensure that registers R_0 and R_1 are initialized with points sharing the same Z -coordinate. For the Montgomery ladder, we assumed that k_{n-1} was equal to 1. Here, we will assume that k_0 is equal to 1 to avoid to deal with the point at infinity. This condition can be automatically satisfied using certain DPA-type countermeasures (see § 5.2). Alternative strategies are described in [14]. The value $k_0 = 1$ leads to $R_0 \leftarrow P$ and $R_1 \leftarrow P$. The two registers have obviously the same Z -coordinate but are not different. The trick is to start the loop counter at $i = 2$ and to initialize R_0 and R_1 according the bit value of k_1 . If $k_1 = 0$ we end up with $R_0 \leftarrow P$ and $R_1 \leftarrow 3P$, and conversely if

$k_1 = 1$ with $R_0 \leftarrow 3P$ and $R_1 \leftarrow P$. The TPLU operation (see §4.3) ensures that this is done so that the Z -coordinates are the same.

The complete resulting algorithm is depicted below. As for our implementation of the Montgomery ladder (Algorithm 7), remark that temporary register T is played by register R_b .

Algorithm 8 Joye’s double-add algorithm with co- Z addition formulæ

Input: $P \in E(\mathbb{F}_q)$ and $k = (k_{n-1}, \dots, k_0)_2 \in \mathbb{N}$ with $k_0 = 1$

Output: $Q = kP$

- 1: $b \leftarrow k_1; R_b \leftarrow P; (R_{1-b}, R_b) \leftarrow \text{TPLU}(R_b)$
 - 2: **for** $i = 2$ to $n - 1$ **do**
 - 3: $b \leftarrow k_i$
 - 4: $(R_b, R_{1-b}) \leftarrow \text{ZADDU}(R_{1-b}, R_b)$
 - 5: $(R_{1-b}, R_b) \leftarrow \text{ZADDC}(R_b, R_{1-b})$
 - 6: **end for**
 - 7: **return** R_0
-

It is striking to see the resemblance (or duality) between Algorithm 7 and Algorithm 8: they involve the same co- Z operations (but in reverse order) and scan scalar k in reverse directions.

4.3 Point doubling and tripling

Algorithms 7 and 8 respectively require a point doubling and a point tripling operation updating the input point. We describe how this can be implemented.

Initial Doubling Point We have seen in Section 2 that the double of point $P = (X_1 : Y_1 : Z_1)$ can be obtained with $1M + 8S + 1c$. By setting $Z_1 = 1$, the cost drops to $1M + 5S$:

$$X(2P) = M^2 - 2S, \quad Y(2P) = M(S - X(2P)) - 8L, \quad Z(2P) = 2Y_1$$

with $M = 3B + a$, $S = 2((X_1 + E)^2 - B - L)$, $L = E^2$, $B = X_1^2$, and $E = Y_1^2$. Since $Z(2P) = 2Y_1$, it follows that

$$(S : 8L : Z(2P)) \sim P \quad \text{with } S = 4X_1Y_1^2 \text{ and } L = Y_1^4$$

is an equivalent representation for point P . Updating point P such that its Z -coordinate is equal to that of $2P$ comes thus for free. We let $(2P, \tilde{P}) \leftarrow \text{DBLU}(P)$ denote the corresponding operation, where $\tilde{P} \sim P$ and $Z(\tilde{P}) = Z(2P)$. The cost of DBLU operation (doubling with update) is $1M + 5S$.

Initial Tripling Point The triple of $P = (X_1 : Y_1 : 1)$ can be evaluated as $3P = P + 2P$ using co- Z arithmetic [20]. From $(2P, \tilde{P}) \leftarrow \text{DBLU}(P)$, this can be obtained as $\text{ZADDU}(\tilde{P}, 2P)$ with $5M + 2S$ and no additional cost to update P for its Z -coordinate becoming equal to that of $3P$. The corresponding operation, tripling with update, is denoted $\text{TPLU}(P)$ and its total cost is of $6M + 7S$.

4.4 Combined double-add operation

A point doubling-addition is the evaluation of $R = 2P + Q$. This can be done in two steps as $T \leftarrow P + Q$ followed by $R \leftarrow P + T$. If P and Q have the same Z -coordinate, this requires $10M + 4S$ by two consecutive applications of the ZADDU function (Algorithm 1).

Things are slightly more complex if we wish that R and Q share the same Z -coordinate at the end of the computation. But if we compare the original Joye's double-add algorithm (Algorithm 5) and the corresponding algorithm we got using co- Z arithmetic (Algorithm 8), this is actually what is achieved. We can compute $(T, P) \leftarrow \text{ZADDU}(P, Q)$ followed by $(R, Q) \leftarrow \text{ZADDC}(T, P)$. We let $(R, Q) \leftarrow \text{ZDAU}(P, Q)$ denote the corresponding operation (ZDAU stands for *co- Z double-add with update*).

Algorithmically, we have:

- 1: $C' \leftarrow (X_1 - X_2)^2$
- 2: $W'_1 \leftarrow X_1 C'; W'_2 \leftarrow X_2 C'$
- 3: $D' \leftarrow (Y_1 - Y_2)^2; A'_1 \leftarrow Y_1(W'_1 - W'_2)$
- 4: $X'_3 \leftarrow D' - W'_1 - W'_2; Y'_3 \leftarrow (Y_1 - Y_2)(W'_1 - X'_3) - A'_1; Z'_3 \leftarrow Z(X_1 - X_2)$
- 5: $X_1 \leftarrow W'_1; Y_1 \leftarrow A'_1; Z_1 \leftarrow Z'_3$
- 6: $C \leftarrow (X'_3 - X_1)^2$
- 7: $W_1 \leftarrow X'_3 C; W_2 \leftarrow X_1 C$
- 8: $D \leftarrow (Y'_3 - Y_1)^2; A_1 \leftarrow Y'_3(W_1 - W_2)$
- 9: $X_3 \leftarrow D - W_1 - W_2; Y_3 \leftarrow (Y'_3 - Y_1)(W_1 - X_3) - A_1; Z_3 \leftarrow Z'_3(X'_3 - X_1)$
- 10: $\bar{D} \leftarrow (Y'_3 + Y_1)^2$
- 11: $X_2 \leftarrow \bar{D} - W_1 - W_2; Y_2 \leftarrow (Y'_3 + Y_1)(W_1 - X_2) - A_1; Z_2 \leftarrow Z_3$

A close inspection of the above algorithm shows that two (field) multiplications can be traded against two (field) squarings. Indeed, with the same notations, we have:

$$2Y'_3 = (Y_1 - Y_2 + W'_1 - X'_3)^2 - D' - C - 2A'_1 .$$

Also, we can skip the intermediate computation of $Z'_3 = Z(X_1 - X_2)$ and obtain directly $2Z_3 = 2Z(X_1 - X_2)(X'_3 - X_1)$ as

$$2Z_3 = Z((X_1 - X_2 + X'_3 - X_1)^2 - C' - C) .$$

These modifications (in Lines 4 and 9) require some rescaling. For further optimization, some redundant or unused variables are suppressed. The resulting algorithm is detailed hereafter (Algorithm 9). It clearly appears that the ZDAU operation only requires $9M + 7S$.

Algorithm 9 Co-Z point doubling-addition with update (ZDAU)

Require: $P = (X_1 : Y_1 : Z)$ and $Q = (X_2 : Y_2 : Z)$ **Ensure:** $(R, Q) \leftarrow \text{ZDAU}(P, Q)$ where $R \leftarrow 2P + Q = (X_3 : Y_3 : Z_3)$ and $Q \leftarrow (\lambda^2 X_2 : \lambda^3 Y_2 : Z_3)$ with $Z_3 = \lambda Z$ for some $\lambda \neq 0$

function ZDAU(P, Q)

$$C' \leftarrow (X_1 - X_2)^2$$

$$W'_1 \leftarrow X_1 C'; W'_2 \leftarrow X_2 C'$$

$$D' \leftarrow (Y_1 - Y_2)^2; A'_1 \leftarrow Y_1(W'_1 - W'_2)$$

$$\hat{X}'_3 \leftarrow D' - W'_1 - W'_2$$

$$C \leftarrow (\hat{X}'_3 - W'_1)^2$$

$$Y'_3 \leftarrow [(Y_1 - Y_2) + (W'_1 - \hat{X}'_3)]^2 - D' - C - 2A'_1$$

$$W_1 \leftarrow 4\hat{X}'_3 C; W_2 \leftarrow 4W'_1 C$$

$$D \leftarrow (Y'_3 - 2A'_1)^2; A_1 \leftarrow Y'_3(W_1 - W_2)$$

$$X_3 \leftarrow D - W_1 - W_2; Y_3 \leftarrow (Y'_3 - 2A'_1)(W_1 - X_3) - A_1$$

$$Z_3 \leftarrow Z((X_1 - X_2 + \hat{X}'_3 - W'_1)^2 - C - C)$$

$$\bar{D} \leftarrow (Y'_3 + 2A'_1)^2$$

$$X_2 \leftarrow \bar{D} - W_1 - W_2; Y_2 \leftarrow (Y'_3 + 2A'_1)(W_1 - X_2) - A_1; Z_2 \leftarrow Z_3$$

end function

The combined ZDAU operation immediately gives rise to an alternative implementation of Joye's double-add algorithm (Algorithm 5). Compared to our first implementation (Algorithm 8), the cost per bit amounts to $\underline{9M + 7S}$ (instead of $11M + 5S$).

Algorithm 10 Joye's double-add algorithm with co-Z addition formulæ (II)

Input: $P \in E(\mathbb{F}_q)$ and $k = (k_{n-1}, \dots, k_0)_2 \in \mathbb{N}$ with $k_0 = 1$ **Output:** $Q = kP$

- 1: $b \leftarrow k_1; R_b \leftarrow P; (R_{1-b}, R_b) \leftarrow \text{TPLU}(R_b)$
 - 2: **for** $i = 2$ to $n - 1$ **do**
 - 3: $b \leftarrow k_i$
 - 4: $(R_{1-b}, R_b) \leftarrow \text{ZDAU}(R_{1-b}, R_b)$
 - 5: **end for**
 - 6: **return** R_0
-

Similar savings can be obtained for our implementation of the Montgomery ladder (i.e., Algorithm 7). However, as the ZADDU and ZADDC operations appear in reverse order, it is more difficult to handle. It is easy to trade 1M against 1S. In order to trade 2M against 2S, one has to consider two bits of scalar k at a time so as to allow to have the ZADDC operation performed prior to the ZADDU operation. The two previous M/S trade-offs can then be applied.

5 Discussion

5.1 Performance analysis

Table 1 summarizes the cost of different types of addition and doubling-addition formulæ on elliptic curves. Each type of formula presents its own advantages depending on the coordinate system and the underlying scalar multiplication algorithm. Symbols \mathcal{J} and \mathcal{A} respectively stand for Jacobian coordinates and affine coordinates.

Table 1. Performance comparison of addition and doubling-addition formulæ

Operation	Notation	System	Cost
<i>Point addition:</i>			
– General addition [2]	ADD	$(\mathcal{J}, \mathcal{J}) \rightarrow \mathcal{J}$	11M + 5S
– Co-Z addition [22]	ZADD	$(\mathcal{J}, \mathcal{J}) \rightarrow \mathcal{J}$	5M + 2S
– Co-Z addition with update [22] ^a	ZADDU	$(\mathcal{J}, \mathcal{J}) \rightarrow \mathcal{J}$	5M + 2S
– General conjugate addition [19]	ADDC	$(\mathcal{J}, \mathcal{J}) \rightarrow \mathcal{J}$	12M + 6S
– Conjugate co-Z addition (Alg. 6)	ZADDC	$(\mathcal{J}, \mathcal{J}) \rightarrow \mathcal{J}$	6M + 3S
<i>Point doubling-addition:</i>			
– General doubling-addition [18]	DA	$(\mathcal{J}, \mathcal{J}) \rightarrow \mathcal{J}$	13M + 8S
– Mixed doubling-addition [20]	mDA	$(\mathcal{J}, \mathcal{A}) \rightarrow \mathcal{J}$	11M + 7S
– Co-Z doubling-addition with update (Alg. 9)	ZDAU	$(\mathcal{J}, \mathcal{J}) \rightarrow \mathcal{J}$	9M + 7S

^a See also Algorithm 1.

For the sake of comparison, we consider the typical ratio $S/M = 0.8$. Similar results can easily be derived for other ratios. We see that the co-Z addition (with or without update) improves the general addition by a speed-up factor of 56%. Almost as well, our conjugate co-Z addition formula improves the general conjugate addition by a factor of 50%. For the doubling-addition operations, our co-Z formula (including the update) is always faster; it is even faster than the best mixed doubling-addition formula. It yields a respective speed-up factor of 25% and of 12% compared to the general doubling-addition and to the mixed doubling-addition. In addition to speed, our new formulæ are also very efficient memory-wise. See [12, Appendix A] for detailed register allocations.

Table 2 compares the performance of our co-Z implementations with previous ones. Our improved right-to-left co-Z scalar multiplication algorithm (i.e., Algorithm 10) requires $9M + 7S$ per bit of scalar k . An application of Joye’s double-add algorithm with the best doubling-addition (DA) formula [18] requires $13M + 8S$ per bit. Hence, with the usual ratio $S/M = 0.8$, our co-Z version of Joye’s double-add algorithm yields a speed-up factor of 25%.

Furthermore, our left-to-right co-Z algorithm (i.e., Algorithm 7 as modified in § 4.4) offers a speed competitive with known implementations of Montgomery

Table 2. Performance comparison of scalar multiplication algorithm

Algorithm	Operations	Cost per bit
<i>Joye's double-add algorithm</i> [14]: $R \rightarrow L$		
– Basic version	DA	13M + 8S
– Co-Z version (Algorithm 10)	ZDAU	<u>9M + 7S</u>
<i>Montgomery ladder</i> [24]: $L \rightarrow R$		
– Basic version	DBL and ADD	14M + 10S ^a
– X-only version [5, 9, 13]	XDBL and XADD	9M + 7S ^b
– Co-Z version (Algorithm 7)	ZADDC and ZADDU	<u>9M + 7S</u> ^c

^a The cost assumes that curve parameter a is equal to -3 . This allows the use of the faster point doubling formula: $3M + 5S$ instead of $1M + 8S + 1c$; cf. Section 2.

^b The cost assumes that multiplications by curve parameter a are negligible; e.g., $a = -3$. It also assumes that input point P is given in affine coordinates; i.e., $Z(P) = 1$. See [12, Appendix B] for a detailed implementation.

^c With the improvements mentioned in § 4.4. The direct implementation of Algorithm 7 has a cost of $11M + 5S$ per bit.

ladder for *general*[†] elliptic curves. It only requires $9M + 7S$ per bit of scalar k . Moreover, we note that this cost is *independent* of the curve parameters.

5.2 Security considerations

As explained in Section 3, Montgomery ladder and Joye's double-add algorithm are naturally protected against SPA-type attacks and safe-error attacks. Since our implementations are built on them and maintain the same regular pattern of instructions without using dummy instructions, they inherit of the same security features. Moreover, our proposed co-Z versions (i.e., Algorithms 7, 8 and 10) can be protected against DPA-type attacks; cf. [1, Chapter 29] for several methods.

Yet another important class of attacks against implementations are the fault attacks [3, 4]. An additional advantage of Algorithm 7 (and of Algorithms 8 and 10) is that it is easy to assess the correctness of the computation by checking whether the output point belongs to the curve. We remark that the X-only versions of Montgomery ladder ([5, 9, 13]) do not permit it and so may be subject to (regular) fault attacks, as was demonstrated in [10].

6 Conclusion

Co-Z arithmetic as developed by Meloni provides an extremely fast point addition formula. So far, their usage for scalar multiplication algorithms was confined to Euclidean addition chains and the Zeckendorf's representation. In this

[†] Montgomery introduced in [24] a curve shape that nicely combines with the X-only ladder, leading to a better cost per bit. But this shape does not cover all classes of elliptic curves. In particular, it does not apply to NIST recommended curves [25, Appendix D].

paper, we developed new strategies and proposed a co- Z conjugate point addition formula as well as other companion co- Z formulæ. The merit of our approach resides in that the fast co- Z arithmetic nicely combines with certain binary ladders. Specifically, we applied co- Z techniques to Montgomery ladder and Joye's double-add algorithm. The so-obtained implementations are efficient and protected against a variety of implementation attacks. All in all, the implementations presented in this paper constitute a method of choice for the efficient yet secure implementation of elliptic curve cryptography in embedded systems or other memory-constrained devices.

As a side result, this paper also proposed the fastest point doubling-addition formula.

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