# Quantifying the computational security of multi-user systems

(Work with M. Christiansen, F. du Pin Calmon & M. Médard)

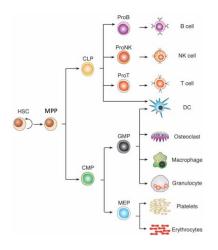
### Ken Duffy

Hamilton Institute, National University of Ireland Maynooth

Eurandom, July 2014



# A stochastic network (?)







HUMAN FRONTIER SCIENCE PROGRAM

S. Orkin & L. Zion Cell, 2008, S. Naik et al., Nature, 2013, L. Perié et al. Cell Reports, 2014.



### Quantifying the computational security of multi-user systems



M. Christiansen



F. du Pin Calmon (MIT)



M. Médard (MIT)

M. Christiansen, K. Duffy, F. du Pin Calmon & M. Médard, http://arxiv.org/abs/1405.5024



# A model of computational security

Computationally secure:

- User selects X, a string, from a collection of possibilities.
- Inquisitor knows the collection of all objects and can query each in turn.
- Computationally secure if collection of keys is large.



# A model of computational security

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- User selects X, a string, from a collection of possibilities.
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- Computationally secure if collection of keys is large.

Probability:

• What if X is picked probabilistically with a distribution known to the inquisitor?



### Investigating the Distribution of Password Choices

David Malone Hamilton Institute, National University of Ireland Hamilton Institute, National University of Ireland Maynooth David.Malone@nuim.ie

Kevin Maher Maynooth Kevin.J.Maher@nuim.ie





# Why non uniform?

Rank	Cyphertext	indicitive hint	inferred password	#users
1	EQ7fIpT7i/Q=	One to six in numeral form	123456	1905308
23	j9p+HwtWWT86aMjgZFLzYg==	1234567890 ohne 0	123456789	445971
3	L8qbAD3j13jioxG6CatHBw==	answer is password	password	343956
4	BB4e6X+b2xLioxG6CatHBw==	adbeandonetwothree	adobe123	210932
5	j9p+HwtWWT/ioxG6CatHBw==	123456789 minus last number	12345678	201150
6	5djv7ZCI2ws=	1st 123456 letters	gwerty	130401
7	dQiOasWPYvQ=	1234567 is the password	1234567	124177
8	7LqYzKVeq8I=	6 number 1s	111111	113684
9	PMDTbPOLZxu03SwrFUvYGA==	adobe photo editing software	photoshop	83269
10	e6MPXQ5G6a8=	one two three one two three	123123	82606

Table III: Top 10 Adobe passwords.

#### D. Malone, tech. report, 2014



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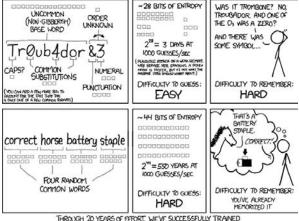
Table III: Top 10 Adobe passwords.

104544054-	<pre>@tue.nl- -k04E0Ij32H25n2auThm2+Q==- -Mockstraat </pre>
85681613-1-1	@student.tue.nl- -f53DchUT41FKSrr7+3WIJ0==- -band
116152651-	<pre>@student.tue.nl- -4cdiIQ49LSvbMwSfVulYkg=- -always </pre>
102508026-1-1-	@student.tue.nl- -czY0m424hNQ=- -lekker
102532155-1-1-4	<pre>Bstudent.tue.nl- -1lY/UUZSD28=- -wer </pre>
102832797-1-1-	student.tue.nl-I-dVhge4U0mt66EtZxhuv+ew==-I-whats mv styleI
103129231-1-1	@student.tue.nl- -8fr4yvaAFh7ioxG6CatHBw=- -huh7
103950186-1-1	@student.tue.nl- -KkajmwR884g=- -team
86311201-	@student.tue.nl-]-urPuioT/3aDLj1wcIHdpUg==-]-moeilijk he!]
99966113-	<pre>ulersheur==@tue.nl- -4mWPXgpz1hj6MaxEGsHQkw==- -Ongeluk </pre>
100011401-	@student.tue.nl- -sgvf5qDJ5yPioxG6CatHDw==- -Ca
100113445-1-1-	@student.tue.nl- -ULGoDNROwdaBkcrysXUKww==- -TUE_CODE
100382411-	@tue.nl- -nd9gkGw3tFC6THMRxdTo/A==- -tja
71282884-  -	@tue.nl- -OWgDPFLM8KjioxG6CatHBw==- -paardje
75818292-	@tue.nl- -eR52uEWa5avioxG6CatHBw==- -call-0
88998272	@tm.tue.nl- -joC17LahwbDioxG6CatHBw==- -all
81381050-1-1	<pre>Btue.nl- -XRP/04egwNLioxG6CatHBwww- -standaard </pre>
84845428-1	<pre>#student.tue.nl- -Qava9Ny648FiAkd+sFpx+Q==- -naam hond </pre>
84215074-1-1-	@student.tue.nl- -7MLKr9CfrNg=- -bsdfgsdgfjasdfasdg
84384895	@student.tue.nl- -HcIkIBkmErH=- -codiT
102818800-	@student.tue.nl- -QKzPv3iINYU=- -lekker

D. Malone, tech. report, 2014



# What makes a password good?

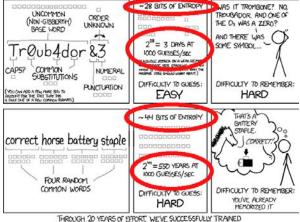


THROUGH 20 YEARS OF EFFORT, WE'VE SUCCESSFULLY TRAINED EVERYONE TO USE PASSWORDS THAT ARE HARD FOR HUMANS TO REMEMBER, BUT EASY FOR COMPUTERS TO GUESS.

scriptsize×kcd.com/936/



# What makes a password good?



EVERYONE TO USE PASSWORDS THAT ARE HARD FOR HUMANS TO REMEMBER, BUT EASY FOR COMPUTERS TO GUESS.

scriptsizexkcd.com/936/



### **Guessing and Entropy**

James L. Massey

Signal & Info. Proc. Lab., Swiss Federal Inst. Tech, CH-8092 Zurich, Switzerland



J. L. Massey, Proc. IEEE ISIT, 1994.

• A word, W, picked from  $\mathbb{A} = \{1, \dots, m\}$ , has Shannon entropy

$$H = -\sum_{i \in \mathbb{A}} P(W = i) \log P(W = i).$$

• How should the inquisitor guess W?

J. L. Massey, Proc. IEEE ISIT, 1994.



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$$P(W = 1) \ge P(W = 2) \ge \ldots \ge P(W = m)$$

& guess in order:



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& guess in order: the  $i^{\text{th}}$  most likely word on the  $i^{\text{th}}$  guess,  $G : \mathbb{A} \mapsto \mathbb{N}$  such that G(i) = i and

$$E(G(W)) = \sum_{i \in \mathbb{A}} i P(W = i).$$

J. L. Massey, Proc. IEEE ISIT, 1994.



# An Inequality on Guessing and its Application to Sequential Decoding

Erdal Arikan, Senior Member, IEEE





A sequence  $W_k \in \mathbb{A}^k$  made of i.i.d. letters. Define Rényi entropy

$$R_1(\beta) = rac{1}{1-eta} \log \sum_{w \in \mathbb{A}} P(W_1 = w)^{eta},$$





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Arikan's Proposition:

$$\lim_{k\to\infty}\frac{1}{k}\log\mathbb{E}(G(W_k)^{\alpha})=\alpha R_1\left(\frac{1}{1+\alpha}\right) \ \text{for} \ \alpha>0.$$

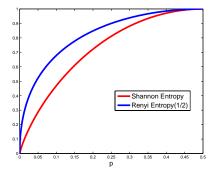




E.g.  $\alpha = 1$ , for large k  $\mathbb{E}(G(W_k)) \approx \exp(kR_1(1/2))$ 

where

$$R_1(1/2) = \log\left(\sum_{w \in \mathbb{A}} \sqrt{P(W_1 = w)}\right)^2.$$



E.g. Bernoulli Source, log base 2.



# Source generalization of Arikan's Proposition

With the Rényi entropy of  $W_k$  being

$$R_k(eta) = rac{1}{1-eta} \log \sum_{w \in \mathbb{A}^k} P(W_k = w)^{eta},$$
  
and  $R(eta) = \lim_{k \to \infty} rac{1}{k} R_k(eta)$ , generalizations prove

$$\lim_{k\to\infty}\frac{1}{k}\log\mathbb{E}(G(W_k)^{\alpha})=\alpha R\left(\frac{1}{1+\alpha}\right) \text{ for } \alpha>-1.$$

D. Malone and W. G. Sullivan, *IEEE Trans. Inf. Theory*, 2004.
C.-E. Pfister and W. G. Sullivan, *IEEE Trans. Inf. Theory*, 2004.
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$$\lim_{k \to \infty} \frac{1}{k} \log \mathbb{E}(G(W_k)^{\alpha}) = \begin{cases} \alpha R\left(\frac{1}{1+\alpha}\right) & \text{ for } \alpha > -1. \\ -R(\infty) & \text{ for } \alpha \leq -1. \end{cases}$$

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# Large deviations and guesswork distributions

Consider

$$\Lambda(\alpha) := \lim_{k \to \infty} \frac{1}{k} \log \mathbb{E}(G(W_k)^{\alpha}) = \lim \frac{1}{k} \log \mathbb{E}(e^{\alpha \log(G(W_k))}) = \begin{cases} \alpha R\left(\frac{1}{1+\alpha}\right) \\ -R(\infty) \end{cases}$$

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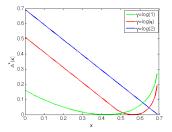
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Suggestive of

$$dP\left(\frac{1}{k}\log G(W_k)\approx x\right) \asymp \exp(-k\Lambda^*(x)) dx$$
  
where  $\Lambda^*_X(x) = \sup_{\alpha\in\mathbb{R}} (\alpha x - \Lambda_X(\alpha)).$ 



For large k, some jiggery-pokery gives

$$P(G(W_k) = n) \approx \frac{1}{n} \exp\left(-k\Lambda^*\left(\frac{1}{k}\log n\right)\right).$$

M. Christiansen & K. Duffy, IEEE Trans. Inf. Theory, 2013.



# What's in a discontinuous derivative?

$$\Lambda(\alpha) = \begin{cases} \alpha R((1+\alpha)^{-1}) & \text{ if } \alpha \ge -1 \\ -R(\infty) & \text{ if } \alpha \le -1 \end{cases}$$

Define:

$$\gamma = \lim_{\alpha \downarrow -1} \frac{d}{d\alpha} \Lambda(\alpha)$$
$$= \lim_{\beta \to \infty} \left( R(\beta) - \frac{R'(\beta)}{\beta^2} \right).$$

0.6

If i.i.d., then  $\gamma = \log |\{w : P(W_1 = w) = P(G(W_1) = 1)\}.$ 

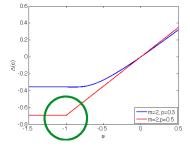


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If i.i.d., then  $\gamma = \log |\{w : P(W_1 = w) = P(G(W_1) = 1)\}$ . If not, then approximately  $e^{k\gamma}$  "most likely words" of length k.



# An aside on most likely words

Lemma: For  $\{W_k\}$  constructed of Markovian letters with  $\mathbb{A} = \{0, 1\}$ ,  $\gamma = \lim_{\alpha \downarrow = 1} \Lambda'(\alpha) \in \{0, \log(\phi), \log(2)\},$ 

where  $\phi = (1 + \sqrt{5})/2$  is the Golden Ratio, and no other values are possible.



# Uniformity, typical set coding etc.

# Guessing a password over a wireless channel (on the effect of noise non-uniformity)

Mark M. Christiansen and Ken R. Duffy Hamilton Institute National University of Ireland, Maynooth Email: {mark.christiansen, ken.duffy}@nuim.ie Flávio du Pin Calmon and Muriel Médard Research Laboratory of Electronics Massachusetts Institute of Technology Email: {flavio, medard}@mit.edu

### Brute force searching, the typical set and Guesswork

Mark M. Christiansen and Ken R. Duffy Hamilton Institute National University of Ireland, Maynooth Email: {mark.christiansen, ken.duffy}@nuim.ie Flávio du Pin Calmon and Muriel Médard Research Laboratory of Electronics Massachusetts Institute of Technology Email: {flavio, medard}@mit.edu

M. Christiansen, K. Duffy, F. du Pin Calmon & M. Medard, *Proc. Allerton*, 2013 M. Christiansen, K. Duffy, F. du Pin Calmon & M. Medard, *Proc. ISIT*, 2013



### $V \in \mathbb{N}$ users, independently picking strings

$$\vec{W}_k = \left(W_k^{(1)}, \ldots, W_k^{(V)}\right) \in \mathbb{A}^{kV}.$$

Statistics of each user's selection known to an inquisitor who can query the veracity of (user, string) pair and we wishes to identify  $U \leq V$  of them.



**Optimality**?

# The Shannon Cipher System with a Guessing Wiretapper

Neri Merhav, Fellow, IEEE, and Erdal Arikan, Senior Member, IEEE



Hamilton Institute

N. Merhav & E. Arikan, IEEE Trans. Inf. Theory, vol. 45, pp. 1860-1866, 1999.

**Optimality**?

# The Shannon Cipher System with a Guessing Wiretapper

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Then, it is clear that the best guessing strategy (in any reasonable sense) is to first guess the most likely X given Y, then try the second most likely guess, and so on, until eventually, the correct message is found.



N. Merhav & E. Arikan, IEEE Trans. Inf. Theory, vol. 45, pp. 1860-1866, 1999.

# Optimal strategy?

G is optimal  $W_k$  if and only if

 $P(G(W_k) \le n) \ge P(S(W_k) \le n)$  for all strategies S and all  $n \in \{1, \dots, m^k\}$ .



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### Lemma

If V = U, the optimal strategies are those that guess from most likely to least likely.





User	Item probability		
Sem	0.6	0.2	0.2
Johan	0.6	0.2	0.2



User	Item probability		
Sem	0.6	0.5	0.5
Johan	0.6	0.2	0.2



Move to JohanUserItem probabilitySem0.60.50.5Johan0.60.50.5

Stick with Sem			
User Item probability			bility
Sem	0.6	0.5	1
Johan	0.6	0.2	0.2



### There exist asymptotically optimal strategies - Round-robin

For each  $v \in \{1, ..., V\}$  let  $G^{(v)}$  denote its optimal strategy and define:

$$G_{ ext{opt}}(U,V,ec{W}_k) = \operatorname{U-min}\left(G^{(1)}(W^{(1)}_k), \dots, G^{(V)}(W^{(V)}_k)
ight),$$

where  $\mathsf{U}\text{-min}:\mathbb{R}^V\to\mathbb{R}$  gives the  $U^{\mathrm{th}}$  smallest component.



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where  $U\text{-min}:\mathbb{R}^V\to\mathbb{R}$  gives the  $U^{\mathrm{th}}$  smallest component. Then

 $G_{\text{opt}}(U, V, \vec{W}_k) \leq \text{ real performance of round-robin } \leq V G_{\text{opt}}(U, V, \vec{W}_k)$ and, as  $k \to \infty$ , these have the same asymptote.



# Asymptotically optimal strategies satisfy a LDP

### Theorem

 $\{k^{-1} \log G_{opt}(U, V, \vec{W}_k)\}$  satisfies a large deviation principle. Defining

$$\delta^{(v)}(x) = \begin{cases} \Lambda_G^{(v)^*}(x) & \text{if } x \le H^{(v)} \\ 0 & \text{otherwise,} \end{cases} \text{ and } \gamma^{(v)}(x) = \begin{cases} \Lambda_G^{(v)^*}(x) & \text{if } x \ge H^{(v)} \\ 0 & \text{otherwise,} \end{cases}$$

the rate function is

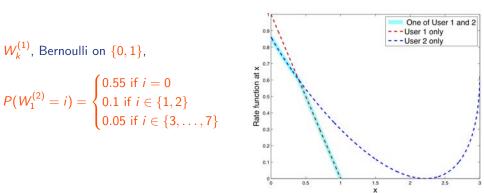
$$I_{G_{opt}}(U, V, x) = \max_{v_1, \dots, v_V} \left( \Lambda_G^{(v_1)^*}(x) + \sum_{i=2}^U \delta^{(v_i)}(x) + \sum_{i=U+1}^V \gamma^{(v_i)}(x) \right),$$

which may not be convex. The sCGF is

$$\Lambda_{G_{opt}}(U, V, \alpha) = \lim_{k \to \infty} \frac{1}{k} \log E(\exp(\alpha \log G_{opt}(U, V, \vec{W}_k)))$$
$$= \sup_{x \in [0, Vm]} (\alpha x - I_{G_{opt}}(U, V, x)).$$



A Merhav & Arikan example, U = 1, V = 2





# All things being equal

### Corollary

If users' statistics are all (asymptotically) the same, then

$$\Lambda^*_{G_{opt}}(U,V,x) = \begin{cases} U\Lambda_G^*(x) & \text{if } x \le H \\ (V-U+1)\Lambda_G^*(x) & \text{if } x \ge H \end{cases}$$

and

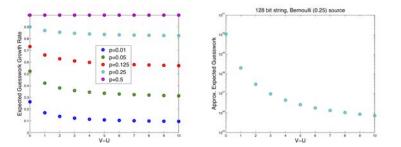
$$\Lambda_{G_{opt}}(U, V, \alpha) = \begin{cases} U \Lambda_G\left(\frac{\alpha}{U}\right) & \text{if } \alpha \leq 0\\ (V - U + 1) \Lambda_G\left(\frac{\alpha}{V - U + 1}\right) & \text{if } \alpha \geq 0. \end{cases}$$



# Multi-user guesswork growth rates

n = V - U, number of excess strings

$$\mathbb{E}(G_{\mathsf{opt}}(U,V,\vec{W}_k)) \approx \exp\left(kR\left(\frac{n+1}{n+2}\right)\right), \text{ where } \frac{n+1}{n+2} \in \left\{\frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \ldots\right\}.$$





# Concluding comments

- There's no "truly" optimal guessing strategy.
- Performance of asymptotically optimal strategies can be analysed.
- From an attacker's point of view, there's a law of diminishing returns in excess number of users.
- Shannon Entropy provides a universal lower bound on the guesswork growth rate of multi-user systems.



# Concluding comments

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- Performance of asymptotically optimal strategies can be analysed.
- From an attacker's point of view, there's a law of diminishing returns in excess number of users.
- Shannon Entropy provides a universal lower bound on the guesswork growth rate of multi-user systems.
- If you had an Adobe password, change it everywhere.



# Same as Facebook

108759368-|--|-same as facebook|--



# Same as Facebook

108759368-  -
02833749-
99835647-1
81179368   desce_listingShotmail.com- -RcjCaJFSHEvn1QXGvHdh5g==- -it's
97533272-
78507698-  compactivect.com- -RcjCaJFSHEvn1QXGvHdh5g==- -pet
76699302-  contributers@earthlink.net- -RcjCaJFSHEvn10XGvHdh5g==- -Life Is
93375144-
90443191-   galaxies gyahoo.com- -RcjCaJFSHEvn1QXGvHdh5g==- -old xanga password no #s
94581897-   demonstration of the co- -RcjCaJFSHEvn1QXGvHdh5g==- -crazy
115907129-  Content of the second runner.com- -RcjCaJFSHEvn10XGvHdh5g==- -how i feel
88136333-   Commence Students.harker.org- -RcjCaJFSHEvn1QXGvHdh5g==- -my life in a nutshell
91052978-   @ @ @ hotmail.com- -RcjCaJFSHEvn1QXGvHdh5g==- -blonde
98743970-  @apla.org- -RcjCaJFSHEvn1QXGvHdh5g==- -loco
108713584-   Contraction Contraction (Contraction Contraction Co
115136071-   @@@mail.com- -RcjCaJFSHEvn1QXGvHdh5g==- -email password
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107190304-  crazy
83966207- territorian esbcglobal.net- -RcjCaJFSHEvn10XGvHdh5g==- -usual
115328531-  minimum @gmail.com- -RcjCaJFSHEvn1QXGVHdh5g==- -insanity
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119656192-  control and a second se
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143617611-
144240340
144768889
146339856
155683719-
169246561
170354523-1 General Content of the second se
170751657-   comparing degmail.com- -RcjCaJFSHEvn10XGvHdh5g==- -reg
172569707-   define a start
187279970-   containing @yahoo.com- -RcjCaJFSHEvn1QXGvHdh5g==- -what are you?

