Generating Pairing-friendly Parameters for the CM Construction of Genus 2 Curves over Prime Fields

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Abstract. We present two contributions in this paper. First, we give a quantitative analysis of the scarcity of pairing-friendly genus 2 curves, assuming the Riemann Hypothesis. This result is an improvement relative to prior work which estimated the density of pairing-friendly genus 2 curves heuristically. Second, we present a method for generating pairing-friendly parameters for which $\rho \approx 8$, where ρ is a measure of efficiency in pairing-based cryptography. This method works by solving a system of equations given in terms of coefficients of the Frobenius element. The algorithm is easy to understand and implement.

1 Introduction

In order to use the Jacobian variety of a curve over a finite field for discrete logarithm based cryptography, suitable parameters must be chosen, and a curve with those parameters must be found. One such parameter is the underlying finite field \mathbb{F}_p over which the curve is defined. Another important parameter is the cardinality N of the group of \mathbb{F}_p -rational points on the Jacobian of the curve. For many implementations of discrete logarithm based cryptographic protocols, \mathbb{F}_p is a prime field, i.e., p is a prime number, and N is prime number or a prime times a small cofactor, to resist the Pohlig-Hellman attack [19] on the discrete logarithm problem. Pairing-based cryptography poses further restrictions on the curves since in addition a small embedding degree is required.

Genus 2 point-counting methods ([13], [11]) choose random curve equations over a finite field and compute the number of points on the Jacobian of the curve until one that is good for discrete logarithm-based cryptography is found. An alternative to point counting is to use the genus 2 Complex Multiplication (CM) algorithm ([25]) to construct curves with a given number of points on its Jacobian. Like the case of the elliptic curve CM method, the genus 2 CM method is very efficient once the class polynomials of the CM field are computed. The hard problem is to find CM fields such that the class polynomials can be computed and such that the order of the Jacobian of the curve N and the embedding degree are suitable. For a history of the genus 2 CM method, the reader can refer to [6]. In brief, the algorithm works as follows: Let K be a quartic CM field with primitive CM type.

- 1. Find a prime p such that there exists $\omega \in K$ with $\omega \bar{\omega} = p$, and an integer N depending on p and \mathcal{O}_K which will be the group order of the Jacobian of the genus 2 curve having CM by \mathcal{O}_K . Such p and N can be identified by using a method in [25].
- 2. Compute the Igusa class polynomials $H_i(x)$, i = 1, 2, 3 of K. This step can be done using the methods as described in one of [23], [25], [6], [14].
- 3. Construct a curve C from a set of roots of $H_i(x)$ over \mathbb{F}_p via the Mestre-Cardona-Quer Algorithm [18], [5], and check if the Jacobian of the curve has order N.

In practice to use the CM method, the quartic CM field K must have small discriminant. So it is desirable to have algorithms which take as input a given field K, and output good cryptographic parameters p and N for a curve C over \mathbb{F}_p with $\#\operatorname{Jac}(C,\mathbb{F}_p)=N$, where $\operatorname{Jac}(C,\mathbb{F}_p)$ denotes the \mathbb{F}_p -rational points of the Jacobian of the curve C.

The genus 2 CM method is a useful alternative to point counting, since genus 2 point counting methods are still slow, and the low density of pairing-friendly curves among cryptographically strong ones, as we will see in Section 4, makes it extremely hard to find suitable curves for pairing-based cryptography via point counting. This indicates that the CM method is probably the only suitable method for finding pairing-friendly genus 2 curves currently available. In this paper, we

present a method for generating pairing-friendly parameters for the CM construction of genus 2 curves.

The rest of the paper is organized as follows: Section 2 reviews related work. Section 3 gives background on CM fields and pairings. Section 4 shows quantitatively the scarcity of pairing-friendly genus 2 curve among all those that are suitable for discrete-logarithm-based cryptography. Sections 5 and 6 propose two methods, without and with polynomial parameterization, for generating pairing-friendly genus 2 curves. Some sample numerical data can be found in the appendices.

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2 Related work

In 2002, Rubin and Silverberg [20] showed that supersingular Jacobians of genus 2 hyperelliptic curves have small embedding degrees (≤ 12). In 2007, Hitt [15] presented, for characteristic 2, the construction of families of genus 2 curves with small embedding degree. Freeman [7] gave a method in 2007 for constructing genus 2 curves with ordinary Jacobians over prime fields, which uses parameterization of the CM fields to obtain conditions that lead to the result, and produces a value $\rho \approx 8.1$ In 2008, Kawazoe and Takahashi [16] suggested a way to find pairingfriendly parameters to generate curves of the form $y^2 = x^5 + ax$ over \mathbb{F}_p for a prime p written as $p = c^2 + 2d^2$, by exploiting the closed formulas for the order of the Jacobian of such curves. This method produces curves with $\rho \leq 4$, whose Jacobians are however not absolutely simple. In 2008, Freeman, Stevenhagen and Streng [10] and Freeman [8] proposed methods for generating parameters for more general pairing-friendly ordinary abelian varieties. The former constructs a suitable Frobenius element which leads to a pairing-friendly abelian variety by extending a method of Cocks and Pinch [9]. The latter finds suitable polynomials parameterizing key elements and generates good parameters by evaluating such polynomials at many different input values. When applied to the case of genus 2, [10] produces $\rho \approx 8$ and [8] is able to further reduce the value to $\rho < 8$.

Although it is known to some extent (see [12]) that pairing-friendly parameters are very rare, among all the work generating such parameters for genus 2 curves, this is the first paper that analyzes quantitatively how unlikely cryptographically strong pairing-friendly parameters are.

The algorithms presented in this paper, together with those in [7], [10], and [8], are the only known methods that generate pairing-friendly parameters for ordinary genus 2 curves over prime fields, which have absolutely simple Jacobians. Unlike [7], we do not need to parameterize the CM field. Our algorithms are also more concrete and more explicit when compared to [10] and [8]. Therefore, these algorithms are easier to understand and implement.

3 Background

3.1 The CM field and the Frobenius element

Let $K := \mathbb{Q}(\eta)$, where

$$\eta = \begin{cases} i\sqrt{a + b\sqrt{d}} & \text{if } d \equiv 2, 3 \pmod{4} \\ i\sqrt{a + b \frac{-1 + \sqrt{d}}{2}} & \text{if } d \equiv 1 \pmod{4} \end{cases},$$

be a fixed primitive quartic CM field, where d>0 is squarefree and $\mathbb{Q}(\sqrt{d})$ has class number 1. The condition that K is primitive is equivalent to $\Delta>0$ is not a square, where $\Delta=a^2-b^2d$, if $d\equiv 2,3\pmod 4$, and $\Delta=a^2-a\cdot b-b^2\left(\frac{d-1}{4}\right)$, if $d\equiv 1\pmod 4$. We want to construct a genus 2 hyperelliptic curve C over a finite field \mathbb{F}_p of prime order such that $\operatorname{End}(\operatorname{Jac}(C,\mathbb{F}_p))\otimes \mathbb{Q}=K$,

¹ The definition of ρ can be found later in Section 5. It is a measure of efficiency in pairing-based cryptography. In general, the smaller ρ is, the more efficient the pairing is for cryptography.

and $N := \# Jac(C, \mathbb{F}_p)$ is "almost prime", meaning that N is a product of a large prime number and a small cofactor.

If such a curve C is found, then there exists an element, called the Frobenius element, $\pi \in \operatorname{End}(\operatorname{Jac}(C,\mathbb{F}_p))$ that satisfies the condition $|\pi| = \sqrt{p}$, where $|\pi|$ is the usual absolute value of the complex number π .

Assume for simplicity that the Frobenius element π is in an order

$$\mathcal{O} := \begin{cases} \mathbb{Z} + \sqrt{d}\mathbb{Z} + \eta \mathbb{Z} + \eta \sqrt{d}\mathbb{Z} & \text{if } d \equiv 2, 3 \pmod{4} \\ \mathbb{Z} + \frac{-1 + \sqrt{d}}{2}\mathbb{Z} + \eta \mathbb{Z} + \eta \frac{-1 + \sqrt{d}}{2}\mathbb{Z} & \text{if } d \equiv 1 \pmod{4} \end{cases}.$$

We first look at the case $d \equiv 2, 3 \pmod{4}$ and write

$$\pi = c_1 + c_2\sqrt{d} + \eta(c_3 + c_4\sqrt{d}), \quad c_i \in \mathbb{Z}.$$

The relationship $\pi\bar{\pi} = p$ gives us

$$(c_1^2 + c_2^2d + c_3^2a + c_4^2ad + 2c_3c_4bd) + (2c_1c_2 + 2c_3c_4a + c_3^2b + c_4^2bd)\sqrt{d} = p.$$

Since 1 and \sqrt{d} are linearly independent over \mathbb{Q} we must have

$$c_1^2 + c_2^2 d + c_3^2 a + c_4^2 a d + 2c_3 c_4 b d = p (1)$$

$$2c_1c_2 + 2c_3c_4a + c_3^2b + c_4^2bd = 0 (2)$$

Let $\bar{\alpha}$ and α^{σ} denote the imaginary and real embeddings of K into \overline{K} . The characteristic polynomial of π is

$$h(x) = (x - \pi)(x - \bar{\pi})(x - \pi^{\sigma})(x - \bar{\pi}^{\sigma})$$

= $x^4 - 4c_1x^3 + (2p + 4(c_1^2 - c_2^2d))x^2 - 4c_1px + p^2$

The fact that $\#\operatorname{Jac}_{\mathbb{F}_n}(C) = h(1)$ gives the condition

$$N = (p+1)^2 - 4(p+1)c_1 + 4(c_1^2 - c_2^2 d).$$
(3)

We want N to be almost prime, i.e., $N = c \cdot r$ with r prime and c small (say, c < 2000).

We have $p \sim N^{\frac{1}{2}}$. Based on the discussions above, Weng ([25]) gives a probabilistic method for searching for parameters for discrete logarithm based cryptography, which produces a prime p and an almost prime N.

3.2 Weil and Tate-Lichtenbaum pairings

An excellent survey of the best known implementations of pairings on Jacobians of hyperelliptic curves is given in [2]. In this section we give only some basic information that we need about pairings on general abelian varieties.

For an abelian variety \mathcal{A} over a finite field F and an integer r coprime to the characteristic of F, the Weil pairing is a nondegenerate, skew-symmetric bilinear map

$$e_r^W: \mathcal{A}(\bar{F})[r] \times \mathcal{A}(\bar{F})[r] \to \mu_r(\bar{F}),$$

where \bar{F} is an algebraic closure of F and $\mu_r(\bar{F})$ is the group of r^{th} roots of unity in \bar{F} ; the Tate-Lichtenbaum pairing is a nondegenerate bilinear map

$$e_r^{TL}: \mathcal{A}(F)[r] \times \mathcal{A}(F)/r\mathcal{A}(F) \to F^*/(F^*)^r$$
.

 $F^*/(F^*)^r$ is isomorphic to $\mu_r(\bar{F})$ if and only if $\mu_r(\bar{F}) \subseteq F$.

Definition 1 (Embedding degree). Let \mathcal{A} be an abelian variety over a finite field $F = \mathbb{F}_p$. Let r be an integer coprime to p which divides $\#\mathcal{A}(F)$. The field $F(\mu_r(\bar{F}))$ is a finite extension \mathbb{F}_{p^k} of F. The number k is called the **embedding degree of** \mathcal{A} with respect to r, and it is the smallest integer such that $r|(p^k-1)$.

We also call the embedding degree of the Jacobian of a nonsingular projective curve C the "embedding degree of the curve C." For pairing-based cryptography, we need an abelian variety \mathcal{A} with $\#\mathcal{A}$ almost prime, i.e., $\#\mathcal{A} = h \cdot r$, where h is a small positive integer and r is a prime number, and the embedding degree k of \mathcal{A} with respect to r which is not too large.

Definition 2 (Pairing-friendly abelian variety). Let H and K be positive integers. Let A be an abelian variety over a finite field \mathbb{F}_p . We say A is **pairing-friendly with respect to parameters** H and K if $\#A = h \cdot r$ for some positive integer $h \leq H$ and a prime number r, and the embedding degree k of A with respect to r is no larger than K.

By convention, we call an abelian variety "pairing-friendly" if H and K are "small." We also say a nonsingular projective curve C is "pairing-friendly" if C has a pairing-friendly Jacobian. We also call the parameters (p, # A) "pairing-friendly".

4 Pairing-friendly genus 2 curves are rare: a quantitative analysis

In this section, we shall show (assuming the Riemann Hypothesis) quantitatively that there are very few pairing-friendly parameters for genus 2 hyperelliptic curves among all possible almost prime group orders for Jacobians of genus 2 hyperelliptic curves over prime fields. Inspired by [3], in which elliptic curves of prime orders over finite fields are considered, we generalize its result to the genus 2 case to also deal with Jacobians of almost prime orders. A heuristic estimation of the density of pairing-friendly genus 2 curves was performed earlier in [12]. Our result shows a more explicit improvement to this prior work. The main result of this section is Theorem 1. Before proving it, we first introduce several lemmas.

Let p be an odd prime number, and let $\log(\cdot)$ denote the natural logarithm.

Lemma 1. Let M and c be positive constants with c < 4. For a fixed positive integer a, let $\mathcal{S}_{a,c,M}$ denote the set of pairs of primes (x,y) such that $\frac{M}{2} \le x \le M$ and $|x^2 - a \cdot y| \le c \cdot x^{3/2}$. If the Riemann Hypothesis (R.H.) holds, then for large enough M, we have

$$|\mathcal{S}_{a,c,M}| \ge \frac{1}{15} \cdot \frac{c}{a} \cdot \frac{M^{5/2}}{(\log M)^2}.$$

Proof. Let $\pi(x)$ be number of primes in the interval [1,x]. Let $N=\pi(M)-\pi(\frac{M}{2})$ be the number of primes in (M/2,M]. The Prime Number Theorem (P.N.T.) implies $N>\frac{1}{3}\cdot\frac{M}{\log M}$ for M large enough.

Now let p be a prime number in (M/2, M]. We look at the number of primes y such that $\left|p^2-a\cdot y\right|\leq c\cdot p^{3/2}$, i.e., $\frac{1}{a}\left(p^2-c\cdot p^{3/2}\right)\leq y\leq \frac{1}{a}\left(p^2+c\cdot p^{3/2}\right)$. Denote this number by N_p . By a theorem of von Koch (see [1], Theorem 8.3.3), if the R.H. is true,

$$\pi(x) = \operatorname{li}(x) + O(\sqrt{x}\log x),$$

where $li(x) = \int_2^x dt/\log t$. Moreover, by a result of L. Schoenfeld (see [21], Corollary 1), if R.H. is true, there exists an effectively computable positive constant c_1 such that $|\pi(x) - li(x)| < 1$

 $c_1 \cdot \sqrt{x} \log x$, when $x \geq 2657$. According to this result, when p is large, we have

$$\begin{split} N_p & \geq \pi \left(\frac{1}{a} \left(p^2 + c \cdot p^{3/2} \right) \right) - \pi \left(\frac{1}{a} \left(p^2 - c \cdot p^{3/2} \right) \right) \\ & > \text{li} \left(\frac{1}{a} \left(p^2 + c \cdot p^{3/2} \right) \right) - \text{li} \left(\frac{1}{a} \left(p^2 - c \cdot p^{3/2} \right) \right) \\ & - \frac{1}{a} \cdot c_1 (p^2 + c \cdot p^{3/2})^{1/2} \log \left(p^2 + c \cdot p^{3/2} \right) \\ & - \frac{1}{a} \cdot c_1 \left(p^2 - c \cdot p^{3/2} \right)^{1/2} \log \left(p^2 - c \cdot p^{3/2} \right) \\ & > \int_{\frac{1}{a} \left(p^2 + c \cdot p^{3/2} \right)}^{\frac{1}{a} \left(p^2 + c \cdot p^{3/2} \right)} \frac{\mathrm{d}t}{\log t} - \frac{1}{a} \cdot 2c_1 \left(p^2 + c \cdot p^{3/2} \right)^{1/2} \log \left(p^2 + c \cdot p^{3/2} \right) \\ & > \frac{1}{\log \left(\frac{1}{a} \cdot \left(M^2 + c \cdot M^{3/2} \right) \right)} \cdot \frac{1}{a} \left(2c \left(\frac{M}{2} \right)^{3/2} \right) - \frac{1}{a} \cdot 2c_1 \left(2M^2 \right)^{1/2} \log \left(2M^2 \right) \\ & > \frac{1}{\log \left(2M^2 \right) - \log a} \cdot \frac{c}{a\sqrt{2}} M^{3/2} - \frac{1}{a} \cdot 8c_1 M \log M \\ & > \frac{1}{a} \left(\frac{cM^{3/2}}{4 \log M} - 8c_1 (M \log M) \right) \\ & > \frac{1}{5} \cdot \frac{c}{a} \cdot \frac{M^{3/2}}{\log M}. \end{split}$$

The last inequality holds if $\frac{1}{20} \cdot cM^{3/2}/\log M > 8 \cdot c_1 M \log M$, i.e., $M^{1/2}/(\log M)^2 > 160 \cdot c_1/c$. Note that the vaule p does not appear in the resulting inequality above. Summing over all suitable primes p, we obtain

$$|\mathcal{S}_{a,c,M}| = \sum_{\substack{\frac{M}{2} \le p \le M \\ a \text{ prime}}} N_p \ge \frac{1}{5} \cdot \frac{c}{a} \cdot \frac{M^{3/2}}{\log M} \cdot \frac{1}{3} \cdot \frac{M}{\log M} = \frac{1}{15} \cdot \frac{c}{a} \cdot \frac{M^{\frac{5}{2}}}{(\log M)^2}$$

for large enough M.

Remark 1. Note that in the proof above, the constant c/15 depends only on M (and constant c_1), but not on a.

Remark 2. If we take a = 1, the result of Lemma 1 is comparable to the heuristic result in [12] (estimate of the volume of S in Section 4.2 of [12]).

Lemma 2. Let M and K be positive constants. For a fixed positive integer a, let $\mathcal{T}_{a,M,K}$ denote the set of pairs of primes (x,y) such that $\frac{M}{2} \le x \le M$, $|x^2 - a \cdot y| \le 5x^{3/2}$ and $y|(x^k - 1)$ for some $k \le K$. Then $|\mathcal{T}_{a,M,K}| < \frac{45}{8}M^{3/2}(K+1)^2\log(5^{3/2}M)$.

Proof. For every nonzero integer h with $|h| \leq 5M^{3/2}$, let $\mathcal{B}_h^{(e)}$ be the set of primes y such that $y|h^{k/2}-1$ for some even integer k with $0 < k \leq K$. Since $h^{k/2}-1$ has fewer than $\log(|h|^{k/2})$ distinct prime divisors, we have

$$\begin{split} |\mathcal{B}_h^{(e)}| &< \sum_{\substack{k=2\\k \text{ even}}}^K \frac{k}{2} \log |h| \le \frac{1}{2} \left(\frac{K}{2}\right) \left(\frac{K}{2} + 1\right) \log |h| \\ &\le \frac{1}{2} \left(\frac{K}{2}\right) \left(\frac{K}{2} + 1\right) (3/2) \log(5^{3/2}M) \\ &\le \frac{3}{16} K(K+2) \log(5^{3/2}M). \end{split}$$

Now for the same h, let $\mathcal{B}_h^{(o)}$ denote the set of primes y such that $y|h^k-1$ for some odd integer k with $0 < k \le K$. Since h^k-1 has fewer than $\log(|h|^k)$ distinct prime divisors,

$$\begin{aligned} |\mathcal{B}_{h}^{(o)}| &< \sum_{\substack{k=1\\k \text{ odd}}}^{K} k \log|h| \le \frac{\lceil \frac{K}{2} \rceil (K+1)}{2} \log|h| \\ &\le \frac{1}{4} (K+1)^2 (3/2) \log \left(5^{3/2} M \right) \\ &= \frac{3}{8} (K+1)^2 \log \left(5^{3/2} M \right). \end{aligned}$$

Let \mathcal{B}_h be the set of pairs of primes (x,y) such that $x^2 - a \cdot y = h$. When k is even, we have

$$h^{k/2} = (x^2 - a \cdot y)^{k/2} = x^k + y \cdot (\text{polynomial in } x \text{ and } y);$$

thus $y|h^{k/2}-1$ is equivalent to $y|x^k-1$. Similarly, when k is odd, $y|x^k-1$ implies $y|x^{2k}-1$, which again implies $y|h^k-1$. Therefore, we must have

$$|\mathcal{B}_h| \le |\mathcal{B}_h^{(e)}| + |\mathcal{B}_h^{(o)}|$$

$$\le \frac{3}{16}K(K+2)\log\left(5^{3/2}M\right) + \frac{3}{8}(K+1)^2\log\left(5^{3/2}M\right)$$

$$< \frac{9}{16}(K+1)^2\log(5^{3/2}M).$$

Summing over all such integer h and note that $\frac{M}{2} \leq x \leq M$, we have

$$|\mathcal{T}_{a,M,K}| \le \sum_{0 < |h| < 5M^{3/2}} |\mathcal{B}_h| < \frac{45}{8} M^{3/2} (K+1)^2 \log(5^{3/2}M).$$

Remark 3. It is worth noting that the result in Lemma 2 does not require M to be large.

Remark 4. It is possible that the result of Lemma 2 may be further refined to be closer to the heuristic result in [12] (the estimate of the volume of S' in Section 4.2 of [12]). However, such a refinement would likely require techniques different from those used in the proof of Lemma 2.

Lemma 3. Let $\widetilde{S}_{H,c,M}$ denote the set of pairs of primes (x,y) such that $\frac{M}{2} \leq x \leq M$ and $|x^2 - a \cdot y| \leq c \cdot x^{3/2}$ for some $a \in \mathbb{Z}$, $1 \leq a \leq H$. Let $\widetilde{T}_{H,M,K}$ denote the set of pairs of primes (x,y) such that $\frac{M}{2} \leq x \leq M$, $|x^2 - a \cdot y| \leq 5x^{3/2}$ for some $a \in \mathbb{Z}$, $1 \leq a \leq H$, and $y|(x^k - 1)$ for some $k \leq K$. If the R.H. holds, then for large M,

$$\frac{\widetilde{\mathcal{T}}_{H,M,K}}{\widetilde{\mathcal{S}}_{H,c,M}} < c' \frac{H \cdot (K+1)^2 (\log M)^3}{c \cdot M}$$

for an effectively computable positive constant c'. A possible choice of such a constant is c' = 90.

Proof. Let a be an integer such that $1 \le a \le H$. By Lemma 1 and Lemma 2, we have

$$\frac{\mathcal{T}_{a,M,K}}{\mathcal{S}_{a,c,M}} < \frac{\frac{45}{8}M^{3/2}(K+1)^2 \log(5^{3/2}M)}{\frac{1}{15} \cdot \frac{c}{a} \cdot \frac{M^{\frac{5}{2}}}{(\log M)^2}}
< 90 \cdot \frac{a \cdot (K+1)^2 (\log M)^3}{c \cdot M}
< 90 \cdot \frac{H \cdot (K+1)^2 (\log M)^3}{c \cdot M}$$

for M large enough. Note that $\widetilde{\mathcal{T}}_{H,M,K} = \sum_{1 \leq a \leq H} \mathcal{T}_{a,M,K}$ and $\widetilde{\mathcal{S}}_{H,c,M} = \sum_{1 \leq a \leq H} \mathcal{S}_{a,c,M}$, and consider Remark 1 following Lemma 1. Hence we have

$$\frac{\widetilde{\mathcal{T}}_{H,M,K}}{\widetilde{\mathcal{S}}_{H,c,M}} < 90 \cdot \frac{H \cdot (K+1)^2 (\log M)^3}{c \cdot M}$$

for large M.

Theorem 1. Assume the Riemann Hypothesis. Let H and K be positive constants. Let (p,N) be a randomly (w.r.t. uniform distribution) chosen pair in which p is a prime in the interval $[\frac{M}{2}, M]$ and N is the group order of the Jacobian of a genus 2 curve C defined over \mathbb{F}_p with $N = \# \operatorname{Jac}(C, \mathbb{F}_p) = h \cdot r$, with $1 \leq h \leq H$ and r prime. For M large enough, the probability that (p, N) is pairing-friendly with respect to parameters H and K is less than

$$c''\frac{H\cdot (K+1)^2(\log M)^3}{M}$$

for an effectively computable positive constant c''.

Proof. The Riemann Hypothesis for abelian varieties over finite fields, proved by Weil in [24], implies the Hasse-Weil bound for genus 2 curves, i.e.,

$$\#\operatorname{Jac}(C, \mathbb{F}_p) \in \left[(\sqrt{p} - 1)^4, (\sqrt{p} + 1)^4 \right].$$

For p large enough, we have $\#\operatorname{Jac}(C,\mathbb{F}_p)\in [p^2-5p^{3/2},p^2+5p^{3/2}]$. Let c=1/9. By Proposition 2.4 of [17], almost all integers $z\in [p^2-cp^{3/2},p^2+cp^{3/2}]$ can be assumed to be the cardinality of the Jacobian of a genus 2 hyperelliptic curve (given by a quintic or sextic polynomial) over \mathbb{F}_p . In Lemma 3, let c=1/9, x=p, y=r and a=h. The conclusion then follows, observing that c=1/9 is small enough so that the total number of pairs (p,N) in the statement of Theorem 1 is strictly larger than $\widetilde{\mathcal{S}}_{H,c,M}$. Note that we can choose c''=10c', where c' is the constant from Lemma 3.

Theorem 1 says there are very few pairing-friendly parameters for genus 2 hyperelliptic curves when H and K are much smaller than p.

5 Algorithms for generating pairing-friendly genus 2 curves over prime fields

Let k be a desired embedding degree. Let C be a genus 2 hyperelliptic curve defined over a finite field \mathbb{F}_p whose Jacobian over \mathbb{F}_p has a subgroup of order r such that $\mathrm{Jac}(C, \mathbb{F}_p)$ has embedding degree k with respect to r. The ratio of the bit length of $\#\mathrm{Jac}(C, \mathbb{F}_p)$ to the bit length of r is a good measure of efficiency in pairing-based cryptography. Define

$$\rho = 2\log(p)/\log(r)$$
.

In many pairing-based cryptographic applications, we prefer this value to be close to 1.

In [7], a method to generate genus 2 curves with ordinary Jacobians over prime fields with low embedding degrees is proposed. An important part of this method is a parameterization of the CM field. The method generates curves with value $\rho \approx 8$. We propose another way of generating good parameters, without parameterizing the CM field, which gives a similar ρ value.

Let $K := \mathbb{Q}(\eta)$ be a fixed quartic CM field. We want to construct a genus 2 hyperelliptic curve C over a prime field \mathbb{F}_p such that $\mathrm{Jac}(C,\mathbb{F}_p)$ has CM by K, and such that $\mathrm{Jac}(C,\mathbb{F}_p)$ has a subgroup of prime order r, and $\mathrm{Jac}(C,\mathbb{F}_p)$ has a prescribed embedding degree k with respect to r. For cryptographic applications, we need p and r to be large. We will present the algorithm for the

case $d \equiv 2, 3 \pmod{4}$ in this paper, where d is as defined in Section 3.1. The case $d \equiv 1 \pmod{4}$ can be treated similarly.

In the case $d \equiv 2, 3 \pmod{4}$, such a curve can be constructed if we can find a simultaneous integral solution $(c_1, c_2, c_3, c_4, p, r)$, in which p and r are large prime numbers, to the following system of equations:

$$c_1^2 + c_2^2 d + c_3^2 a + c_4^2 a d + 2c_3 c_4 b d = p (4)$$

$$2c_1c_2 + 2c_3c_4a + c_3^2b + c_4^2bd = (5)$$

$$(p+1)^2 - 4c_1(p+1) + 4(c_1^2 - dc_2^2) \equiv 0 \pmod{r}$$
(6)

$$\Phi_k(p) \equiv 0 \pmod{r}. \tag{7}$$

Here a, b, d and k are fixed, and $\Phi_k(x)$ is the k^{th} cyclotomic polynomial. Equations (4) and (5) mean that the prime p corresponds to a good Weil number, as discussed in Section 3.1. Equation (6) ensures that the Jacobian has a subgroup of prime order r. Equation (7) guarantees that the Jacobian of the curve the embedding degree with respect to r is at most k. Note that Equation 7 implies $p^k \equiv 1 \pmod{r}$. Given that $p^{r-1} \equiv 1 \pmod{r}$, we must have $k \mid (r-1)$, i.e., $r \equiv 1 \pmod{k}$.

Algorithm 1 Generating pairing parameters for $K = \mathbb{Q}(\eta)$, $d \equiv 2, 3 \pmod{4}$

Require: Integers a, b, d with d > 0 squarefree, $d \equiv 2, 3 \pmod{4}$, $a^2 - b^2 d > 0$ not a square; a prescribed embedding degree k; a bit size n of the desired subgroup order; maximum numbers of trials, M_1 and M_2 .

Ensure: Integers c_1, c_2, c_3, c_4 , prime numbers p and r, where r has n bits, satisfying Equations (4), (5), (6), (7); or "Not found."

```
1: Let c_1 = \pm 1.
```

2: repeat

6:

3: Choose a prime number r of n bits such that $r \equiv 1 \pmod{k}$.

4: With c_1 fixed as above, try to solve the system of equations given by (4), (5), (6), (7) over the finite field \mathbb{F}_r for a simultaneous solution $(\bar{c}_2, \bar{c}_3, \bar{c}_4, \bar{p})$.

```
5: if such a solution exists then
```

```
repeat
```

7: Choose lifts c_3 and c_4 of \bar{c}_3 and \bar{c}_4 to \mathbb{Z} such that $f:=bc_3^2+2ac_3c_4+bdc_4^2$ is even. Set $c_2=-c_1f/2$.

8: Let $p = ac_3^2 + 2bdc_3c_4 + 2adc_4^2 + 1 + dc_2^2$.

9: **if** p is prime **then**

10: Return $(c_1, c_2, c_3, c_4, p, r)$.

11: end if

12: **until** Lines 7 through 11 have been tried M_2 times.

13: **end if**

14: **until** M_1 primes r have been tried.

15: Return "Not found."

Theorem 2. If $(c_1, c_2, c_3, c_4, p, r)$ is returned by Algorithm 1, then it provides a solution to the system of equations (4), (5), (6), (7).

Proof. It is clear that if $(c_1, c_2, c_3, c_4, p, r)$ is returned, then Equations (6) and (7) are automatically satisfied. Equations (4) and (5) are satisfied by the constructions in Step 7 and 8. Step 9 ensures that p is prime.

Depending on p and \mathcal{O}_K , there are 2 or 4 possibilities for the group order $\#\operatorname{Jac}(C, \mathbb{F}_q)$ [25] [6]. However, for a demonstration purpose, in the algorithm above we are only interested in curves C whose Jacobian has exact group order given by

$$N = (p+1)^2 - 4c_1(p+1) + 4(c_1^2 - dc_2^2).$$

Algorithm 1 looks difficult to analyze because we do not know how likely it is that a solution is found in Step 4. However, experimental results show that the algorithm returns valid parameters quickly and with high probability.

Example 3. Using Algorithm 1 in the case of a=2,b=-1,d=2, some suitable pairing parameters are found in Appendix A, where r are 160, 256, 512 and 1024 bits, respectively. The computations were performed by the computer algebra system MAGMA [4]. Note that $K = \mathbb{Q}(i\sqrt{2}-\sqrt{2}) \neq \mathbb{Q}(\zeta_5)$ is Galois, so there are only two possibilities for the group order $\#\text{Jac}(C, \mathbb{F}_p)$ [25], namely,

$$N_1 = (p+1)^2 - 4c_1(p+1) + 4(c_1^2 - dc_2^2),$$

or the group order for a quadratic twist of the curve:

$$N_2 = 2(p+1)^2 + 8(c_1^2 - c_2^2 d) - N_1.$$

6 Generating parameters with polynomial parameterization of coefficients c_i

The parameter c_1 produced by Algorithm 1 is always ± 1 and the size of c_2 dominates that of c_1, c_3 and c_4 . In fact, this is not necessary. We can modify the search method using the idea of polynomial parameterization and produce pairing parameters with c_1, c_2, c_3 and c_4 roughly of the same size. The algorithm is stated as Algorithm 2.

Algorithm 2 Generating pairing parameters for $K = \mathbb{Q}(\eta), d \equiv 2, 3 \pmod{4}$ with polynomial parameterization

Require: Integers a, b, d with d > 0 squarefree, $d \equiv 2, 3 \pmod{4}$, $a^2 - b^2 d > 0$ not a square; a prescribed embedding degree k; a bit size n of the desired subgroup order; maximum numbers of trials, M_1 and M_2 .

Ensure: Integers c_1, c_2, c_3, c_4 , prime numbers p and r, where r has n bits, satisfying Equations (4), (5), (6), (7); or "Not found."

1: Choose degree 2 bivariate polynomials $C_3(x,y)$ and $C_4(x,y) \in \mathbb{Z}[x,y]$ such that there is a factorization in $\mathbb{Z}[x,y]$

$$bC_3^2 + 2aC_3C_4 + bdC_4^2 = U \cdot V,$$

where U and V are bivariate polynomials of degree 2. Let $C_1(x,y) = U(x,y)$ and $C_2(x,y) = -\frac{1}{2}V(x,y)$.

- 2: repeat
- 3: Choose a prime number r of n bits such that $r \equiv 1 \pmod{k}$.
- 4: Try to solve the system of equations given by (5), (6), (7), with c_i replaced by $C_i(x, y)$, i = 1, 2, 3, 4, over the finite field \mathbb{F}_r for a simultaneous solution $(\bar{x}, \bar{y}, \bar{p})$.
- 5: **if** Such a solution exists **then**
- 6: repeat

7: Choose lifts x and y of \bar{x} and \bar{y} to \mathbb{Z} such that $c_i := C_i(x, y), i = 1, 2, 3, 4$ are all integers. Let $p = ac_3^2 + 2bdc_3c_4 + 2adc_4^2 + c_1^2 + dc_2^2$.

- 8: **if** p is prime **then**
- 9: Return $(c_1, c_2, c_3, c_4, p, r)$.
- 10: end if
- 11: until Lines 7 through 10 have been tried M_2 times.
- 12: **end if**
- 13: **until** M_1 primes r have been tried.
- 14: Return "Not found."

Similarly to Theorem 2, we have

Theorem 3. If $(c_1, c_2, c_3, c_4, p, r)$ is returned by Algorithm 2, then it provides a solution to the system of equations (4), (5), (6), (7).

In Algorithm 2, it is clear that we need $gcd(C_1, C_2, C_3, C_4) = 1 \in \mathbb{Z}[x, y]$ so that a prime p can be found.

Example 3. Let $C_3(x,y) = C_4(x,y) = xy$, $C_1(x,y) = x^2$ and $C_2(x,y) = -(a+b(1+d)/2)y^2$. Then they satisfy $bC_3^2 + 2aC_3C_4 + bdC_4^2 + 2C_1C_2 = 0$. Using these polynomials in the above algorithm, we have found for $K = \mathbb{Q}(i\sqrt{2-\sqrt{2}})$ (i.e., a=2, b=-1, d=2) parameters in which r are 160, 256, 512 and 1024 bits, respectively. Some of these parameters are presented in Appendix B.

Since x and y are roughly the same size as r, the value of p obtained by this method is $\approx r^4$. It is thus a natural thought that if we parameterize the polynomials $C_i(x, y)$ with degree 1 polynomials in $\mathbb{Z}[x, y]$, then the size of p may be reduced to $\approx r^2$. Unfortunately, the following Proposition 1 shows that such parameterizations will not succeed in achieving this goal.

Proposition 1. Let a, b, d be integers such that d is squarefree and $a^2 - b^2 d > 0$ is not a square. Let $f(X,Y) = bX^2 + 2aXY + bdY^2$ be a bivariate polynomial in $\mathbb{Q}[X,Y]$. Let F, G be polynomials of total degree 1 in $\mathbb{Q}[X_1, X_2, \ldots, X_n]$ such that F and G are not associated with one another. Then f(F,G) is irreducible in $\mathbb{Q}[X_1, X_2, \ldots, X_n]$.

Proof. First we note that $b \neq 0$, as indicated by the condition that $a^2 - b^2 d > 0$ is not a square. Let $D = a^2 - b^2 d$. Let $\alpha = -a/b + \sqrt{D}/b$ and $\beta = -a/b - \sqrt{D}/b$. Then f(X, Y) can be factored over $\bar{\mathbb{Q}}$ as

$$f(X,Y) = bX^{2} + 2aXY + bdY^{2} = b(X - \alpha Y)(X - \beta Y),$$

where $\bar{\mathbb{Q}}$ is an algebraic closure of \mathbb{Q} .

Let F and G be polynomials of total degree 1 in $\mathbb{Q}[X_1, X_2, \dots, X_n]$. Write

$$F(X_1, X_2, \dots, X_n) = \sum_{i=1}^n f_i X_i + f_0,$$

$$G(X_1, X_2, \dots, X_n) = \sum_{i=1}^n g_i X_i + g_0,$$

where $f_i, g_i \in \mathbb{Q}$. Suppose f(F, G) is reducible in $\mathbb{Q}[X_1, X_2, \dots, X_n]$. Then we can write

$$f(F,G) = bH_1 \cdot H_2,$$

where $H_j = \sum_{i=1}^n h_i^{(j)} X_i + h_0^{(j)} \in \mathbb{Q}[X_1, X_2, \dots, X_n], j = 1, 2$, both of total degree 1. Now we have

$$b(F - \alpha G)(F - \beta G) = f(F, G) = bH_1 \cdot H_2.$$

Note that $\mathbb{Q}(\sqrt{D})[X_1, X_2, \dots, X_n]$ is a unique factorization domain. Because $F - \alpha G$, $F - \beta G$, H_1 and H_2 are of degree 1, they are irreducible. without of loss of generality, we may assume

$$F - \alpha G = \gamma H_1, \tag{8}$$

for some $\gamma \in \mathbb{Q}(\sqrt{D})^{\times}$. We can write $\gamma = s + t\sqrt{D}$ with $s, t \in \mathbb{Q}$ and $t \neq 0$. Here we require $t \neq 0$ as the polynomial on the left hand side of Equation (8) is in $\mathbb{Q}(\sqrt{D})[X_1, X_2, \dots, X_n] \setminus \mathbb{Q}[X_1, X_2, \dots, X_n]$. Equation (8) gives

$$F - (-a/b + \sqrt{D}/b)G = (s + t\sqrt{D})H_1.$$

Equating the coefficients of X_i and the constant terms on both sides of the above equation, we obtain

$$f_i + (a/b)g_i + (g_i/b)\sqrt{D} = s \cdot h_i^{(1)} + t \cdot h_i^{(1)}\sqrt{D}, \quad 0 \le i \le n.$$

This in turn gives

$$f_i + (a/b)g_i = s \cdot h_i^{(1)}, \tag{9}$$

$$g_i/b = t \cdot h_i^{(1)}. \tag{10}$$

If $g_i = 0$ for some i, we must have $h_i^{(1)} = 0$ by (10), which again implies $f_i = 0$ by (9). Otherwise, if $g_i \neq 0$, we can divide both sides of (9) and (10) to obtain

$$b(f_i/g_i) = s/t,$$

thus

$$f_i/g_i = s/(b \cdot t).$$

Therefore, for all $0 \le i \le n$, we have $f_i = c \cdot g_i$, where the constant $c = s/(b \cdot t) \in \mathbb{Q}$. Hence $F = c \cdot G$, i.e., F and G are associated.

An alternative way to do polynomial parameterization in Step 1 of Algorithm 2 is to use degree 1 and degree 2 polynomials for $C_3(x,y)$ and $C_4(x,y)$. This will produce different kinds of c_i 's, but the resulting ρ value is still approximately 8 in general. On-going research is aiming at reducing further the value of ρ .

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Pairing-friendly Genus 2 Curves: Numerical Data

A Parameters produced by Algorithm 1

Here are some parameters found by Algorithm 1 for the CM field $K = \mathbb{Q}\left(i\sqrt{2-\sqrt{2}}\right)$ and embedding degree k = 5. Corresponding to this CM field there is a genus 2 curve defined over the rationals [23].

$$C: y^2 = -x^5 + 3x^4 + 2x^3 - 6x^2 - 3x + 1.$$

The curves over prime fields corresponding to these parameters are either C reduced modulo p, or its quadratic twist C'.

On average, a MAGMA script found one set of parameters with r=160, 256, 512 and 1024 bits in 0.0918, 0.3486, 2.9938, and 46.5615 seconds, respectively. The computations were performed on an AMD Quad-Core Opteron(TM) 2.4GHz computer running Linux kernel release 2.6.9-34.0.1.ELsmp; only one processor was used for computation.

r: 160 bits. k = 5.

p = 252823257935282285362732638695054084330470208363294037922085422639242974021428617016685256858478396063171049776321146642543762678397966294736679271737114219377482492730434694368080216503567747137

r = 1461501637330902918203684832716283019655932544881

 $N=639195997530102770743719375835116542403184563967996666440138384615623\\1104135942006766949461178052253303126123108270449109818252877992852236693\\9854055782191379965677314562703378699008278543675026648680068400692359055\\6954728131135395897277972576354640367835735384699586219721088378014250469\\0516520543753456431447895666619342429338048350855555475511765095933553626\\5110336972288875552378947584$

 $c_1 = 1$

 $c_2 = 11243292621276079848206331730630023731174251699959569954973786\\210137165821520551831056883188430192$

 $c_3 = -64248144848395594424557829122788871673183688623832$

 $c_4 = -109802017909327381229794505154259988889529711346380\\$

 $\rho \approx 8.072$

The equation of the curve over \mathbb{F}_p is $y^2 = -x^5 + 3x^4 + 2x^3 - 6x^2 - 3x + 1$.

r: 256 bits. k = 5.

 $\begin{array}{l} p=704881071480907162078296670102869074389758456316878620976045254499487\\ 7530570186125117122017350141805247723779624730169393101671127446215490847\\ 0128180097731192247524353202667866344441677798408664226182036087805320910\\ 7260269920646366156330351242218700528276622717003991911130319025660067745\\ 840160149952389932917329 \end{array}$

 $r = 115792089237316195423570985008687907853269984665640564039457584007913\\129642241$

N = 496857324932071752145912383893889169489835622033784989598880614229969960057380528145341182621544436360674179722969415484955886684347872770026491053244140018566049974700076815541374371031592611720892555014703585816910913734818476522890003367060634939104658599174570132609823174216276573137866957202831985326892972974643475849712058075634522614506805458611699021204439299923123514578344182885280717576928922896637801778010790956345539296480701514721219823943376856364544844490404257431312550838391605233331165

 $2091324748046447124154493757683497657698145122503447211715505414438313883\\ 50786300229054528190120614531020814267875552$

 $c_1 = 1$

 $\begin{array}{l} c_2 = -5936670242993572074752240216934048675593535867493623642911929101631\\ 1737731409117467973049416437737755512483626195984512654911475975189673396\\ 5375133869149502 \end{array}$

 $c_3 = -3548809313566683873624287099133190257445712680595264225876058829990\\ 309058529874$

 $c_4 = -5936979480813871848895779658124341164096655715011808647348987318596\\163181064168$

 $\rho \approx 8.093$

The equation of the curve over \mathbb{F}_p is $y^2 = 3(-x^5 + 3x^4 + 2x^3 - 6x^2 - 3x + 1)$.

B Parameters produced by Algorithm 2

Below are some examples of the parameters found by Algorithm 2 for $K = \mathbb{Q}(i\sqrt{2-\sqrt{2}})$ and embedding degree k=3. Here, we choose $C_3(x,y)=C_4(x,y)=xy$, $C_1(x,y)=x^2$ and $C_2(x,y)=-(a+b(1+d)/2)y^2$ in Step 1 of Algorithm 2.

On average, our MAGMA implementation found one set of parameters with r=160, 256, 512 and 1024 bits in 0.1092, 0.4468, 4.1718, and 50.0140 seconds, respectively. The computations were performed on an AMD Quad-Core Opteron(TM) 2.4GHz computer running Linux kernel release 2.6.9-34.0.1.ELsmp; only one processor was used for computation.

r: 160 bits. k = 3.

 $p = 276032206782791857604308501919988591136740885931343898740256384866241\\6467553702979623124723634053832810065253894017495098779682257468497626596\\054621968600128109029276968729859800558964868162387810481$

r = 1461501637330902918203684832716283019655932543447

N = 7619377918137796319947339411066337081547390363031357462014146126836813740229511268625176061099440881442259428060861564412453929893287845956340341615473801381877788622808833784218658203120398140352297108203162864445083452431605957965377710200274713729091231956302784852535130492706506152564351364423861208959016750122994621253699118662098804381727358336213778156291342604171682918546278978314937568

 $c_1 = 853413751674246325960655910542033278192644078137851807206531855460335897482560901762777003565546321$

 $\begin{array}{l} c_2 = -467312771754171603865894820458465529298297100229438686497717835334951148694691783854304471959958498 \end{array}$

 $c_3 = c_4 = -893097022442711268703148300906455700266481456199004270995167374051672546438742749426798352836518846$

 $\rho \approx 8.2401$

The equation of the curve over \mathbb{F}_p is $y^2 = 3(-x^5 + 3x^4 + 2x^3 - 6x^2 - 3x + 1)$.

r: 256 bits. k = 3.

 $\begin{array}{l} p = 822920761971611209794051125149779261868007917105814333422807428702492\\ 4832300832671377221070075398952222821601421270215446432556547906612969293\\ 7035389322967570019147721601855015109361465658238392802910598977307884581\\ 9669931262786638243789783462295242237448794562285423898483720827257224421\\ 582887155754347373346337 \end{array}$

 $r = 115792089237316195423570985008687907853269984665640564039457584007913\\129640743$

N = 6771985804839371942637307533597848073765705721625192468898693422808253032215444487859365278749079347589549730845666733117453777198238279219494

 $5280678988988024443378725219717152986643553771096267443036427016707389095\\7249248397038280644492111218229707870352901997265602267012008190367799204\\2490892895555013596712575651692176016210908268738361775620639618631060792\\5033229572686474111206272193416927126310352656009315433216497023049930883\\5373318602217711383763542668793170469526104112283163915538814071400367342\\3775883028281057290061738442630720051414075948315034087299281022702814170\\14852155526683323382176465726972979082574048$

 $c_1 = 899567387391479217381476947274351584712780874649839002409060884043691703447862955778577025723442397287703127676394866393176126767669923325799762748414274889$

 $\begin{array}{l} c_2 = -379916236281151103764633380973143102421074912906860994641809351833\\ 4237736166615736185164181781338965280295434753862169111244409012722954687\\ 785372266393538 \end{array}$

 $c_3 = c_4 = 8267529934618186873729771614246762778267959823408343148411442228\\8087906493405752740627824201485645210824879536505195273507388849360615838\\257032702979376742$

 $\rho = 8.0950$

The equation of the curve over \mathbb{F}_p is $y^2 = -x^5 + 3x^4 + 2x^3 - 6x^2 - 3x + 1$.