Rounded Gaussians

Fast and Secure Constant-Time Sampling for Lattice-Based Crypto

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Abstract. This paper suggests to use rounded Gaussians in place of discrete Gaussians in rejection-sampling-based lattice signature schemes like BLISS. We show that this distribution can efficiently be sampled from while additionally making it easy to sample in constant time, systematically avoiding recent timing-based side-channel attacks on lattice-based signatures.
We show the effectiveness of the new sampler by applying it to BLISS, prove analogues of the security proofs for BLISS, and present an implementation that runs in constant time. Our implementation needs no precomputed tables and is twice as fast as the variable-time CDT sampler posted by the BLISS authors with precomputed tables.

Keywords: Post-quantum cryptography, lattice-based cryptography, signatures, Gaussian sampling, BLISS, constant-time implementations.

1 Introduction

Lattice-based cryptography is a promising candidate for post-quantum cryptography. A key reason for this – especially from an applied point of view – is that it is known how to construct efficient signature *and* encryption/key-exchange schemes from lattice-assumptions. As both primitives are needed for many applications this is an advantage as it allows for code reuse and relying on one sort of cryptographic hardness assumptions instead of two. For all other well-established candidate areas of post-quantum cryptography we only know how to construct efficient and confidence-inspiring signatures *or* encryption/key-exchange schemes.

In this work we take a look at lattice-based signature schemes. The most efficient lattice-based signature scheme with a security reduction from standard lattice problems today is BLISS (Bimodal Lattice Signature Scheme) [11], designed by Ducas, Durmus, Lepoint and Lyubashevsky. BLISS is one of the few

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post-quantum schemes of which there already exists a production-level implementation. BLISS (or rather its subsequent improvement BLISS-b [10] by Ducas) is available in the open-source IPsec Linux library strongSwan [24].

BLISS builds on Lyubashevsky's signature scheme [16] which initiated using rejection sampling to make the signature distribution independent of the used secret key. In the most basic version of these schemes, a discrete Gaussian vector is added to a vector that depends on the secret key. The resulting vector follows a discrete Gaussian distribution that is shifted by a vector that depends on the secret key. To avoid leaking the secret key, a rejection step is executed that ensures that the output distribution is independent of the secret key, i.e. the outputs follow again a centered discrete Gaussian distribution.

The use of discrete Gaussian vectors to blind secrets is a very common approach in lattice-based cryptography. However, it is not trivial to sample from a discrete Gaussian efficiently. Over the last few years, many works have been published that deal with efficient sampling routines for discrete Gaussians, see e.g. [8,22,11,12,20]. Despite the number of publications, none achieved constant-time sampling. At CHES 2016, Groot-Bruinderink, Hülsing, Lange, and Yarom [7] demonstrated that this enables a cache-attack on BLISS which recovers the secret key after less than 5000 signatures. While the attack is only implemented for two samplers, the appendix of the full version surveys other efficient samplers and shows for each of them that they have similar issues.

In [7], the authors already discuss straightforward approaches for achieving constant-time implementations of discrete Gaussian samplers, such as deterministically loading entire tables into cache or fixing the number of iterations for some functions by introducing dummy rounds. While such approaches might work for encryption schemes such as [5], signatures require much wider Gaussians to achieve security. Hence, the impact on efficiency of applying these countermeasures is larger, effectively rendering their use prohibitive.

A different way to deal with such attacks is to complicate the attack. Such a heuristic approach was proposed by Saarinen [23]. However, this approach does not fix the vulnerability, as shown by Pessl [18]; this only makes it harder to exploit it. In consequence, it starts a cat-and-mouse game of attack and fix.

Our contribution. To prevent such a cat-and-mouse game before it fully starts, this work deals with ways to systematically fix the vulnerability. We propose to take a completely different approach by replacing discrete Gaussians by a different distribution, namely the *rounded Gaussian* distribution. This distribution shares the benefits of the discrete Gaussians that (slightly) shifted distributions are relatively close to centered distributions. However, the security analysis of using rounded Gaussians in Lyubashevsky's scheme and in BLISS is somewhat more involved than for discrete Gaussians as the probability density function of rounded Gaussians is the integral of a continuous Gaussian. Our main theoretical contribution is a proof that it is safe to replace the discrete Gaussian distribution by a rounded Gaussian distribution in these schemes, while the resulting rejection rates are identical.

As the name suggests, sampling from a rounded Gaussian is done by sampling from a continuous Gaussian and rounding the result to an integer. The Box-Muller method is an efficient way of computing samples of continuous Gaussians starting from uniformly random numbers, and all steps leading to rounded Gaussian samples are efficiently and easily computed in constant time. We present a constant-time implementation of rounded Gaussians suitable for the BLISS-I parameter set and show that it is more than twice as fast as a sampler based on cumulative distribution tables (CDT) as implemented by the authors of BLISS. The CDT sampler uses large precomputed tables to speed up sampling. Note that the CDT sampler is exactly the one that [7] broke at CHES 2016. Using rounded Gaussians brings better speed and better security. Another benefit of rounded Gaussians is that they can use the Box-Muller sampler (see Section 4.1) which naturally does not require any precomputed tables, hence can work with a small code base, and furthermore is extremely easy to implement.

We conclude our work with our second theoretical contribution – a proof that using rounded Gaussians, sampled using our Box-Muller implementation is secure. For this we provide a detailed analysis of the new sampler. We study the difference between (perfect) rounded Gaussians and implementations with finite precision p using statistical distance and Rényi divergence. We also compare the asymptotic results using these different measures. We instantiate the calculation for BLISS parameters and the precision achieved by our Box-Muller implementation to derive bounds on the allowable number signatures per key pair.

Related work. Rounded Gaussians are not a new distribution, in fact they have been used in the initial proposals for learning with errors, but were replaced by discrete Gaussians to make proofs and protocols easier (the sum of two discrete Gaussians is a discrete Gaussian). See, e.g. Regev [21, p.90] for an overview of distributions and [9] for an analysis of wrapped rounded Gaussians. Encryption schemes can be secure with narrow non-Gaussian distributions (NTRU/Frodo/New Hope) but signatures are much harder to protect, need much wider distributions (larger parameter σ), seemed to need discrete Gaussians, and so far were analyzed only for discrete Gaussians.

After a first version of our paper was circulated we became aware of a recent paper by Micchiancio and Walter [17] which has a new proposal to perform sampling of discrete Gaussians in constant time. The target of our paper is very different: Showing that rounded Gaussians can efficiently be sampled in constant time and that their use in signature schemes is safe.

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2 Preliminaries

Vectors, considered as column vectors, will be written in bold lower case letters; matrices will be written in upper case bold letters. For a vector $\mathbf{a} = (a_1, a_2, \ldots, a_n) \in \mathbb{R}^n$, the Euclidean norm is defined by $\|\mathbf{a}\| = \sqrt{(\sum_{i=1}^n a_i^2)}$. The ∞-norm is defined by $\|\mathbf{a}\|_\infty = \max(|a_1|, |a_2|, \ldots, |a_n|)$. The Hamming weight $\mathrm{wt}(\mathbf{a})$ is the number of non-zero positions in $\mathbf{a}$. For two vectors $\mathbf{a} = (a_1, a_2, \ldots, a_n)$ and $\mathbf{b} = (b_1, b_2, \ldots, b_n)$, both in $\mathbb{R}^n$, denote the inner product by $\langle \mathbf{a}, \mathbf{b} \rangle = \sum_{i=1}^n a_i b_i$.

In this paper we will be concerned with (discrete) probability functions. For a distribution h, we denote by $x \xleftarrow{\$} h$ that x is sampled according to h. For a set S we denote by $s \xleftarrow{\$} S$ that $s \in S$ is sampled uniformly at random from S.

Many lattice-based schemes use rejection sampling to massage one distribution to fit another. The following m-dimensional version which samples once from the provided distribution and outputs with a certain probability depending on both the target distribution and the sample is taken from Lyubashevsky [16].

Lemma 2.1 (Rejection Sampling). *Let V be an arbitrary set, and $h : V \to \mathbb{R}$ and $f : \mathbb{Z}^m \to \mathbb{R}$ be probability distributions. If $g_\mathbf{v} : \mathbb{Z}^m \to \mathbb{R}$ is a family of probability distributions indexed by $\mathbf{v} \in V$ with the property*

$$\exists M \in \mathbb{R} : \forall \mathbf{v} \in V : \Pr[M g_\mathbf{v}(\mathbf{z}) \geq f(\mathbf{z}); \mathbf{z} \xleftarrow{\$} f] \geq 1 - \varepsilon,$$

then the distribution of the output of the following algorithm $\mathcal{A}$:

```
1: $\mathbf{v} \xleftarrow{\$} h$
2: $\mathbf{z} \xleftarrow{\$} g_\mathbf{v}$
3: output $(\mathbf{z}, \mathbf{v})$ with probability $\min\left(\frac{f(\mathbf{z})}{M g_\mathbf{v}(\mathbf{z})}, 1\right)$
```

is within statistical distance ε/M of the distribution of the following algorithm $\mathcal{F}$:

```
1: $\mathbf{v} \xleftarrow{\$} h$
2: $\mathbf{z} \xleftarrow{\$} f$
3: output $(\mathbf{z}, \mathbf{v})$ with probability $1/M$.
```

Moreover, the probability that $\mathcal{A}$ outputs something is at least $(1 - \varepsilon)/M$.

2.1 Discrete Gaussian Distribution

The discrete Gaussian distribution is based on the continuous Gaussian distribution. The definition of the continuous Gaussian distribution, also called the Normal distribution, is given by:

Definition 2.1. *The continuous Gaussian distribution over $\mathbb{R}^m$ centered at some $\mathbf{v} \in \mathbb{R}^m$ with standard deviation σ is defined for $\mathbf{x} \in \mathbb{R}^m$ as the (joint) density $\rho_{\mathbf{v},\sigma}^m(\mathbf{x}) = \left(\frac{1}{\sqrt{2\pi\sigma^2}}\right)^m e^{\frac{-\|\mathbf{x}-\mathbf{v}\|^2}{2\sigma^2}}$.*

When $\mathbf{v} = \mathbf{0}$, we simply write $\rho_\sigma^m(\mathbf{x})$. The definition of the discrete Gaussian distribution is given by:

Definition 2.2. *The discrete Gaussian distribution over $\mathbb{Z}^m$ centered at some $\mathbf{v} \in \mathbb{Z}^m$ with parameter σ is defined for $\mathbf{x} \in \mathbb{Z}^m$ as $D_{\mathbf{v},\sigma}^m(\mathbf{x}) = \rho_{\mathbf{v},\sigma}^m(\mathbf{x})/\rho_\sigma^m(\mathbb{Z}^m)$, where $\rho_\sigma^m(\mathbb{Z}^m) = \sum_{\mathbf{z}\in\mathbb{Z}^m} \rho_\sigma^m(\mathbf{z})$.*

Note that the discrete Gaussian distribution is defined over all length-m integer vectors in $\mathbb{Z}^m$. However, samples with large entries have negligible probability. Implementations need to provision for the maximal size of coefficients and table-based sampling schemes would require a lot of storage to cover rarely used values and still not cover all possibilities. Therefore, a *tail cut* τ is used, meaning that only integers in $[-\tau\sigma, \tau\sigma]^m$ are sampled. Results about the necessary size of the tail cut can be found in [16] and Lemma C.2. In practice, τ is often chosen as $\sqrt{2\lambda \ln 2}$, where λ is the security level.

2.2 Lyubashevsky's Signature Scheme

In 2012 Lyubashevsky [16] designed a signature scheme that uses an $m\times n$ matrix $\mathbf{S}$ with small coefficients as secret key and the following two matrices as public key: a random matrix $\mathbf{A} \in \mathbb{Z}_{2q}^{n\times m}$ and the $n \times n$ matrix $\mathbf{T} = \mathbf{AS} \mod q$, where q is an integer. The matrix $\mathbf{A}$ can be shared among all users, but the matrix $\mathbf{T}$ is individual. To sign a message, the signer picks a vector $\mathbf{y}$ according to the m-dimensional discrete Gaussian. Then $\mathbf{c} = H(\mathbf{Ay} \mod q, \mu)$, where $H(\cdot)$ is a hash function, and the potential signature vector $\mathbf{z} = \mathbf{Sc} + \mathbf{y}$ are computed.

The system then uses rejection sampling to shape the distribution of $\mathbf{z}$ to a centered discrete Gaussian, i.e., to decide whether to output the candidate signature $(\mathbf{z}, \mathbf{c})$. In terms of Lemma 2.1, h is the distribution of $\mathbf{Sc}$, $g_{\mathbf{v}}$ is the m-dimensional discrete Gaussian $D_{\mathbf{v},\sigma}(\mathbf{z})$ centered around $\mathbf{v} = \mathbf{Sc}$, and f is the m-dimensional centered discrete Gaussian $D_\sigma^m(\mathbf{z})$.

Because $D_\sigma^m(\mathbf{z})$ is independent of $\mathbf{S}$ the signatures do not leak information about the private key.

2.3 Bimodal Lattice Signature Scheme: BLISS

Ducas, Durmus, Lepoint and Lyubashevsky introduced the Bimodal Lattice Signature Scheme (BLISS) in [11]. BLISS is an improvement of Lyubashevsky's signature scheme described above. We only cover signature generation here as we are focusing on the use of the discrete Gaussian distribution. For a full description of BLISS, see Appendix B. BLISS uses a special hash function H mapping to $\{\mathbf{c} \in \{0, 1\}^n | \mathrm{wt}(\mathbf{c}) = \kappa\}$ for κ some small constant. A simplified version of the BLISS signature algorithm is given in Algorithm 2.1.

Given a message μ, the signing algorithm first samples a vector $\mathbf{y}$ from the m-dimensional discrete Gaussian distribution D_σ^m. Then it computes the hash $\mathbf{c} \leftarrow H(\mathbf{Ay} \bmod 2q, \mu)$. It samples a random bit $b \in \{0, 1\}$ and computes the potential signature $\mathbf{z} \leftarrow \mathbf{y} + (-1)^b\mathbf{Sc}$. Now that the signing algorithm has $\mathbf{z}$, it performs

Algorithm 2.1 Simplified BLISS Signature Algorithm using matrices

```
Input: Message $\mu$, public key $\mathbf{A} \in \mathbb{Z}_{2q}^{n \times m}$ and secret key $\mathbf{S} \in \mathbb{Z}_{2q}^{m \times n}$
Output: A signature $(\mathbf{z}, \mathbf{c})$ of the message $\mu$
$\mathbf{y} \leftarrow D_\sigma^m$
$\mathbf{c} \leftarrow H(\mathbf{Ay} \bmod 2q, \mu)$        // $\mathbf{c} \in \{0,1\}^n$, $\mathrm{wt}(\mathbf{c}) = \kappa$, $\kappa$ small constant
Choose a random bit $b \in \{0,1\}$
$\mathbf{z} \leftarrow \mathbf{y} + (-1)^b \mathbf{Sc}$
Output $(\mathbf{z}, \mathbf{c})$ with probability $1 \Big/ \left( M \exp\left(-\frac{\|\mathbf{Sc}\|^2}{2\sigma^2}\right) \cosh\left(\frac{\langle \mathbf{z}, \mathbf{Sc} \rangle}{\sigma^2}\right) \right)$
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rejection sampling according to Lemma 2.1, i.e., it outputs the signature $(\mathbf{z}, \mathbf{c})$ with probability $1 \Big/ \left(M \exp\left(-\frac{\|\mathbf{Sc}\|^2}{2\sigma^2}\right) \cosh\left(\frac{\langle \mathbf{z}, \mathbf{Sc} \rangle}{\sigma^2}\right) \right)$, where M is some fixed positive real constant that is set large enough to ensure that this probability is at most 1 for all choices of $\mathbf{c}$. If the signature algorithm is unsuccessful, it restarts with a fresh $\mathbf{y}$ and continues until a signature is output.

Again, rejection sampling is used to force the distribution of the output $\mathbf{z}$ to be that of a centered Gaussian distribution (i.e., to be independent of $\mathbf{Sc}$).

The bulk of the time in one round of the signing algorithm using BLISS is spent in the first step in generating m samples from the one-dimensional Gaussian. The number of repetitions depends on M and the size of $\mathbf{Sc}$.

Bound on $\|\mathbf{Sc}\|$. The parameter σ of the discrete Gaussian distribution, the size of $\mathbf{Sc}$, and the rejection rate M control how much the distributions of the target distribution D_σ^m and the input distribution overlap, i.e., how small ε can be achieved. For BLISS the input distribution is a bimodal Gaussian distribution $0.5(D_{-\mathbf{Sc},\sigma}^m + D_{\mathbf{Sc},\sigma}^m)$. BLISS' authors show that rejection sampling can be used without error, i.e., $\varepsilon = 0$ is possible in Lemma 2.1 with resonable choices of σ and M. In later sections we require an upper bound on $\|\mathbf{Sc}\|$ for proofs. In [11] a new measure $N_\kappa(\mathbf{X})$ of $\mathbf{S}$, adapted to the form of $\mathbf{c}$ is presented.

Definition 2.3. *For any integer κ, $N_\kappa : \mathbb{R}^{m \times n} \to \mathbb{R}$ is defined as:*

$$N_\kappa(\mathbf{X}) = \max_{I \subset \{1,\ldots,n\}, \#I = \kappa} \sum_{i \in I} \left(\max_{J \subset \{1,\ldots,n\}, \#J = \kappa} \sum_{j \in J} W_{i,j} \right),$$

where $\mathbf{W} = \mathbf{X}^T \cdot \mathbf{X} \in \mathbb{R}^{n \times n}$.

With this definition, the authors of [11] show that for any $\mathbf{c} \in \{0,1\}^n$ with $\mathrm{wt}(\mathbf{c}) \leq \kappa$, we have $\|\mathbf{Sc}\|^2 \leq N_\kappa(\mathbf{S})$ [11, Proposition 3.2]. In addition to the use of bimodal Gaussians, this upper bound lowers the parameter σ by a factor $\approx \sqrt{\kappa}/2$ compared to [16].

3 Rounded Gaussian Rejection Sampling

In this section we discuss the applicability of the *rounded Gaussian distribution* in rejection-sampling-based lattice-signature schemes. After giving a formal definition of the rounded Gaussian distribution, we provide proofs showing that it can be used to replace the discrete Gaussian distribution in Lyubashevsky's signature scheme and in BLISS. We show the analogies between the rounded Gaussian distribution and the discrete Gaussian distribution and we point out where the security reductions differ when rounded Gaussians are used in place of discrete Gaussians. In practice, the most important question is how the probability in Step 5 in Algorithm 2.1 needs to change if $\mathbf{y}$ is sampled according to the rounded Gaussian distribution instead of the discrete Gaussian distribution. Note, again, that this step determines the rejection rate, i.e. how many times the algorithm needs to restart sampling fresh randomness.

We follow the reasoning from [16] and [11] very closely to show the applicability of the rounded Gaussian distribution to the BLISS signature scheme. The main difference is that the definition of rounded Gaussians requires integrals over an interval of length 1, while the definition of discrete Gaussians requires a division by the probability mass at all integers. We essentially have to prove the same lemmas that were shown for discrete Gaussians in [16] and [11] for rounded Gaussians. In the end closely analogous results hold but the analysis turns out far more complicated than in the discrete Gaussian setting because we have to deal with bounding integrals.

3.1 Rounded Gaussian Distribution

We now formally define the rounded Gaussian distribution. Intuitively, the rounded Gaussian distribution is obtained by rounding samples from a continuous Gaussian distribution to the nearest integer x_i. To compute the probability at an integer x_i, we compute the integral over the interval $(x_i - \frac{1}{2}, x_i + \frac{1}{2}]$.

Definition 3.1. *The* rounded Gaussian distribution *over $\mathbb{Z}^m$ centered at some $\mathbf{v} \in \mathbb{Z}^m$ with parameter σ is defined for $\mathbf{x} \in \mathbb{Z}^m$ as*

$$R^m_{\mathbf{v},\sigma}(\mathbf{x}) = \int_{A_{\mathbf{x}}} \rho^m_{\mathbf{v},\sigma}(\mathbf{s}) d\mathbf{s} = \int_{A_{\mathbf{x}}} \left(\frac{1}{\sqrt{2\pi\sigma^2}}\right)^m \exp\left(\frac{-\|\mathbf{s}-\mathbf{v}\|^2}{2\sigma^2}\right) d\mathbf{s},$$

where $A_{\mathbf{x}}$ denotes the area defined by $\left[x_1 - \frac{1}{2}; x_1 + \frac{1}{2}\right) \times \cdots \times \left[x_m - \frac{1}{2}; x_m + \frac{1}{2}\right)$.

We point out that this gives us $\mathrm{vol}(A_{\mathbf{x}}) = 1$, since the volume of this area is equal to $|(x_1 + \frac{1}{2}) - (x_1 - \frac{1}{2})| \cdots |(x_m + \frac{1}{2}) - (x_m - \frac{1}{2})|$. Note that the parameter σ in the definition above is the standard deviation of the underlying continuous Gaussian and not the standard deviation σ' of the rounded Gaussian distribution, which is given by $\sigma' = \sqrt{\sigma^2 + \frac{1}{12}}$. The proof of this, the proof that the distribution above is a probability density function, and that it is centered at $\mathbf{v}$, can be found in Appendix A.

3.2 Using Rounded Gaussians in Lyubashevsky's Scheme

The proofs by Lyubashevsky [16] for the discrete Gaussian distribution rely on several lemmas for which we prove analogous statements in Appendix C.

The following lemma states that the centered rounded Gaussian $R_\sigma^m(\mathbf{z})$ and the shifted rounded Gaussian $R_{\mathbf{v},\sigma}(\mathbf{z})$ are almost always close, and Theorem 3.1 applies it to the rejection-sampling Lemma 2.1.

Lemma 3.1. *For any $\mathbf{v} \in \mathbb{Z}^m$, if $\sigma = \omega(\|\mathbf{v}\|\sqrt{\log m})$, then*

$$\Pr\left[R_\sigma^m(\mathbf{z})/R_{\mathbf{v},\sigma}^m(\mathbf{z}) = O(1); \mathbf{z} \xleftarrow{\$} R_\sigma^m\right] = 1 - 2^{-\omega(\|\mathbf{v}\|\sqrt{\log m})}.$$

This is proven in Appendix C.

Theorem 3.1. *Let V be a subset of $\mathbb{Z}^m$ in which all elements have norms less than T, σ be some element in $\mathbb{R}$ such that $\sigma = \omega(T\sqrt{\log m})$, and $h : V \to \mathbb{R}$ be a probability distribution. Then there exists a constant $M = O(1)$ such that the distribution of the following algorithm $\mathcal{A}$:*

```
1: $\mathbf{v} \xleftarrow{\$} h$
2: $\mathbf{z} \xleftarrow{\$} R_{\mathbf{v},\sigma}^m$
3: output $(\mathbf{z}, \mathbf{v})$ with probability $\min\left(\frac{R_\sigma^m(\mathbf{z})}{M R_{\mathbf{v},\sigma}^m(\mathbf{z})}, 1\right)$
```

is within statistical distance $2^{-\omega(\log m)}/M$ of the distribution of the following algorithm $\mathcal{F}$:

```
1: $\mathbf{v} \xleftarrow{\$} h$
2: $\mathbf{z} \xleftarrow{\$} R_\sigma^m$
3: output $(\mathbf{z}, \mathbf{v})$ with probability $1/M$.
```

Moreover, the probability that $\mathcal{A}$ outputs something is at least $(1 - 2^{-\omega(\log m)})/M$.

Proof. The proof of this theorem follows immediately from Lemma 3.1 and the general "rejection sampling" Lemma 2.1. □

This theorem looks the same for rounded Gaussians and for discrete Gaussians; see Appendix C.1 for a detailed comparison of the results.

3.3 Using Rounded Gaussians in BLISS

In Section 3.2 we have shown that we can use the rounded Gaussian distribution in the rejection sampling scheme by Lyubashevsky [16]. Now we need to show that we can apply the rounded Gaussian distribution to BLISS. BLISS randomly flips a bit to decide on adding or subtracting $\mathbf{Sc}$, i.e., for fixed $\mathbf{Sc}$, $\mathbf{z}^*$ is distributed according to the bimodal rounded Gaussian distribution $g_{\mathbf{Sc}}(\mathbf{z}^*) = \frac{1}{2}R_{\mathbf{Sc},\sigma}^m(\mathbf{z}^*) + \frac{1}{2}R_{-\mathbf{Sc},\sigma}^m(\mathbf{z}^*)$. To avoid leaking any information on the secret key $\mathbf{S}$ the scheme requires rejection sampling to change the bimodal Gaussian to a centered Gaussian $f(\mathbf{z}^*) = R_\sigma^m(\mathbf{z}^*)$. The probability to accept is given by $p_{\mathbf{z}^*} = f(\mathbf{z}^*)/Mg_{\mathbf{Sc}}(\mathbf{z}^*)$, where again M is chosen minimal such that this probability is ≤ 1.

The results of this section are completely analogous to those in [11], however, we do require different proof techniques to get to the result for the rejection sampling.

For any $\mathbf{z}^* \in \mathbb{Z}^m$, we have

$$\begin{aligned}
\Pr[\mathbf{z} = \mathbf{z}^*] &= \tfrac{1}{2} R^m_{\mathbf{Sc},\sigma}(\mathbf{z}^*) + \tfrac{1}{2} R^m_{-\mathbf{Sc},\sigma}(\mathbf{z}^*) \\
&= \tfrac{1}{2} \left(\tfrac{1}{\sqrt{2\pi\sigma^2}}\right)^m \int_{A_{\mathbf{z}^*}} \exp\left(-\tfrac{\|\mathbf{x}-\mathbf{Sc}\|^2}{2\sigma^2}\right) + \exp\left(-\tfrac{\|\mathbf{x}+\mathbf{Sc}\|^2}{2\sigma^2}\right) d\mathbf{x} \\
&= \exp\left(-\tfrac{\|\mathbf{Sc}\|^2}{2\sigma^2}\right) \left(\tfrac{1}{\sqrt{2\pi\sigma^2}}\right)^m \int_{A_{\mathbf{z}^*}} \exp\left(-\tfrac{\|\mathbf{x}\|^2}{2\sigma^2}\right) \cosh\left(\tfrac{\langle \mathbf{x},\mathbf{Sc}\rangle}{\sigma^2}\right) d\mathbf{x} \\
&\geq \exp\left(-\tfrac{\|\mathbf{Sc}\|^2}{2\sigma^2}\right) \left(\tfrac{1}{\sqrt{2\pi\sigma^2}}\right)^m \int_{A_{\mathbf{z}^*}} \exp\left(-\tfrac{\|\mathbf{x}\|^2}{2\sigma^2}\right) d\mathbf{x},
\end{aligned} \tag{1}$$

where the last inequality comes from the fact that $\cosh(x) \geq 1$ for any x. Note that the last inequality cannot be used to compute M and is only needed to estimate an upper bound for it.

The desired output is the centered rounded Gaussian distribution $f(\mathbf{z}^*)$, since we need the centered property to avoid leaking $\mathbf{S}$. Thus by Theorem 3.1, we should accept the sample $\mathbf{z}^*$ with probability:

$$\begin{aligned}
p_{\mathbf{z}^*} &= f(\mathbf{z}^*)/(M g_{\mathbf{Sc}}(\mathbf{z}^*)) \\
&= \frac{\left(\frac{1}{\sqrt{2\pi\sigma^2}}\right)^m \int_{A_{\mathbf{z}^*}} \exp\left(-\|\mathbf{x}\|^2/(2\sigma^2)\right) d\mathbf{x}}{M \exp\left(-\|\mathbf{Sc}\|^2/(2\sigma^2)\right) \left(\frac{1}{\sqrt{2\pi\sigma^2}}\right)^m \int_{A_{\mathbf{z}^*}} \exp\left(-\|\mathbf{x}\|^2/(2\sigma^2)\right) \cosh\left(\langle \mathbf{x}, \mathbf{Sc}\rangle/\sigma^2\right) d\mathbf{x}}.
\end{aligned}$$

To compute a bound on M, we use the last inequality from Equation (1). This leads to the following upper bound:

$$\begin{aligned}
p_{\mathbf{z}^*} &= \frac{\int_{A_{\mathbf{z}^*}} \exp\left(-\|\mathbf{x}\|^2/(2\sigma^2)\right) d\mathbf{x}}{M \exp\left(-\|\mathbf{Sc}\|^2/(2\sigma^2)\right) \int_{A_{\mathbf{z}^*}} \exp\left(-\|\mathbf{x}\|^2/(2\sigma^2)\right) \cosh\left(\langle \mathbf{x}, \mathbf{Sc}\rangle/\sigma^2\right) d\mathbf{x}} \\
&\leq \frac{\int_{A_{\mathbf{z}^*}} \exp\left(-\|\mathbf{x}\|^2/(2\sigma^2)\right) d\mathbf{x}}{M \exp\left(-\|\mathbf{Sc}\|^2/(2\sigma^2)\right) \int_{A_{\mathbf{z}^*}} \exp\left(-\|\mathbf{x}\|^2/(2\sigma^2)\right) d\mathbf{x}} \\
&= 1/(M \exp\left(-\|\mathbf{Sc}^*\|^2/(2\sigma^2)\right)).
\end{aligned}$$

Now M needs to be chosen large enough such that $p_{\mathbf{z}^*} \leq 1$. Note again that the last inequality can only be used to estimate M, and not to define the probability. It suffices that

$$M = \exp\left(1/(2\alpha^2)\right),$$

where $\alpha > 0$ is such that $\sigma \geq \alpha \|\mathbf{Sc}\|$. We can use the upper bound $\|\mathbf{Sc}\|^2 \leq N_\kappa(\mathbf{S})$ as in Definition 2.3 to put $M = \exp(N_\kappa(\mathbf{S})/2\sigma^2)$; here κ denotes the sparsity of $\mathbf{c}$ in Algorithm 2.1.

It would be very inefficient if the rejection step needed to compute the integrals in Equation (1). When using discrete Gaussians the expressions simplify to the expression $1 \big/ \left(M \exp\left(-\|\mathbf{Sc}\|^2/(2\sigma^2)\right) \cosh\left(\langle \mathbf{z}, \mathbf{Sc}\rangle/\sigma^2\right)\right)$ given in Algorithm 2.1. To avoid computing the integrals when using rounded Gaussians we look at the maximum and minimum value of $1 \big/ \cosh\left(\langle \mathbf{x}, \mathbf{Sc}\rangle/\sigma^2\right)$ on the area $A_{\mathbf{z}^*}$. We pick $\mathbf{y}_1 \in [-\frac{1}{2}, \frac{1}{2}]^m$ such that $\mathbf{y}_1$ minimizes $1/\cosh\left(\langle \mathbf{z}^* + \mathbf{y}_1, \mathbf{Sc}\rangle/\sigma^2\right)$ and $\mathbf{y}_2 \in [-\frac{1}{2}, \frac{1}{2}]^m$ such that $\mathbf{y}_2$ maximizes $1/\cosh\left(\langle \mathbf{z}^* + \mathbf{y}_2, \mathbf{Sc}\rangle/\sigma^2\right)$. This gives us

$$\frac{1}{M\exp\left(-\frac{\|\mathbf{Sc}\|^2}{2\sigma^2}\right)\cosh\left(\frac{\langle \mathbf{z}^*+\mathbf{y}_1,\mathbf{Sc}\rangle}{\sigma^2}\right)} \le \frac{f(\mathbf{z}^*)}{Mg_{\mathbf{Sc}}(\mathbf{z}^*)} \le \frac{1}{M\exp\left(-\frac{\|\mathbf{Sc}\|^2}{2\sigma^2}\right)\cosh\left(\frac{\langle \mathbf{z}^*+\mathbf{y}_2,\mathbf{Sc}\rangle}{\sigma^2}\right)}.$$

In the next formulas we use $(Sc)_i$ to denote the i^{th} element of $\mathbf{Sc}$ matching the notation of the i^{th} element of $\mathbf{z}^*$.

We first determine when $\cosh((x_i \cdot (Sc)_i)/\sigma^2), x_i \in [z_i^* - \frac{1}{2}, z_i^* + \frac{1}{2}]$ is maximized and when it is minimized.

$$\max_{x_i \in [z_i^* - \frac{1}{2}, z_i^* + \frac{1}{2}]} \cosh(x_i \cdot (Sc)_i)/\sigma^2) = \begin{cases} \cosh(((z_i^* - \frac{1}{2}) \cdot (Sc)_i)/\sigma^2) & \text{if } z_i^* < 0, \\ \cosh(((z_i^* + \frac{1}{2}) \cdot (Sc)_i)/\sigma^2) & \text{if } z_i^* \ge 0. \end{cases}$$

and

$$\min_{x_i \in [z_i^* - \frac{1}{2}, z_i^* + \frac{1}{2}]} \cosh(x_i \cdot (Sc)_i)/\sigma^2) = \begin{cases} \cosh(((z_i^* + \frac{1}{2}) \cdot (Sc)_i)/\sigma^2) & \text{if } z_i^* < 0, \\ \cosh(0) = 1 & \text{if } z_i^* = 0, \\ \cosh(((z_i^* - \frac{1}{2}) \cdot (Sc)_i)/\sigma^2) & \text{if } z_i^* > 0. \end{cases}$$

Using these definitions, we have that the relative gap between the two functions is given by

$$\begin{aligned} &\prod_{i=1}^{m} \left| \frac{1}{\cosh\left((z_i^* \cdot (Sc)_i + y_{1,i})/\sigma^2\right)} - \frac{1}{\cosh\left((z_i^* \cdot (Sc)_i + y_{2,i})/\sigma^2\right)} \right| \\ &= \prod_{=1}^{m} \left| \frac{1}{\exp\left(1/\sigma^2\right)\cosh\left(z_i^* \cdot (Sc)_i + y_{1,i}\right)} - \frac{1}{\exp\left(1/\sigma^2\right)\cosh\left(z_i^* \cdot (Sc)_i + y_{2,i}\right)} \right| \\ &\le \exp\left(-\frac{1}{\sigma^2}\right) \cdot \prod_{i=1}^{m} \left| \frac{1}{\cosh\left(\left(z_i^* + \frac{1}{2}\right) \cdot (Sc)_i\right)} - \frac{1}{\cosh\left(\left(z_i^* - \frac{1}{2}\right) \cdot (Sc)_i\right)} \right| \\ &\le \exp\left(-\frac{1}{\sigma^2}\right)\left(\frac{1}{2}\right)^m, \end{aligned}$$

where the last inequality uses that

$$\max_{z_i^* \in \mathbb{Z}} \left| \frac{1}{\cosh\left(\left(z_i^* + \frac{1}{2}\right) \cdot (Sc)_i\right)} - \frac{1}{\cosh\left(\left(z_i^* - \frac{1}{2}\right) \cdot (Sc)_i\right)} \right| < \frac{1}{2}.$$

This means that the relative error is $< (1/2)^m$. In other words, we have

$$\begin{aligned} &M^{-1}\exp\left(\frac{\|\mathbf{Sc}\|^2}{2\sigma^2}\right)\left(\cosh^{-1}\left(\frac{\langle \mathbf{z}^*, \mathbf{Sc}\rangle}{\sigma^2}\right) - 2^{-m}\right) < \frac{f(\mathbf{z}^*)}{Mg_{\mathbf{Sc}}(\mathbf{z}^*)} \\ &M^{-1}\exp\left(\frac{\|\mathbf{Sc}\|^2}{2\sigma^2}\right)\left(\cosh^{-1}\left(\frac{\langle \mathbf{z}^*, \mathbf{Sc}\rangle}{\sigma^2}\right) + 2^{-m}\right). \end{aligned}$$

The dimension m is significantly larger than the security level (see Table B.1 for suggested parameters) and thus the summand $1/2^m$ is negligible and we can use the same constant for rejecting as in the original BLISS signature algorithm (Algorithm 2.1), namely $1 \Big/ \left(M\exp\left(-\frac{\|\mathbf{Sc}\|^2}{2\sigma^2}\right)\cosh\left(\frac{\langle \mathbf{z}^*,\mathbf{Sc}\rangle}{\sigma^2}\right)\right)$ for the same M.

3.4 BLISS Security Reduction

The security proof as given in [11] works for the rounded Gaussian distribution with very little tweaking. This is due to the changes made in the proofs in Section 3.2 and Appendix C. All statements follow through when replacing the discrete Gaussian distribution with the rounded Gaussian distribution. We do not need to adjust the proofs for [11, Lemma 3.3, 3.5]. The proof for [11, Lemma 3.4] uses $\sigma \geq 3/\sqrt{2\pi}$ which comes from [16, Lemma 4.4]. Our corresponding result is Lemma C.2 which requires $\sigma \geq \sqrt{2/\pi}$. Next to that, we need to adjust the definitions of $f(\mathbf{z})$ and $g_{\mathbf{Sc}}(\mathbf{z})$ as above, such that these match the rounded Gaussian distribution.

4 Practical Instantiation

In this section we discuss how we can implement a sampler for the rounded Gaussian distribution. A very efficient and easy way to generate samples from the continuous Gaussian distribution is based on the Box-Muller transform. We state the algorithm and discuss an early rejection technique to prevent the computation of values which would later be rejected due to the tail cut. Finally, we analyze the output precision required for an implementation of the rounded Gaussian distribution.

4.1 Box-Muller Transform

We begin by reviewing the Box-Muller transform [6] which is used to create centered Gaussian distributed numbers with standard deviation $\sigma = 1$ from uniform random distributed numbers. The algorithm is given as Algorithm 4.1 below.

Algorithm 4.1 Box-Muller Sampling

```
Input: Two uniform numbers $u_1, u_2 \in (0, 1]$
Output: Two independent centered (continuous) Gaussian distributed numbers $x_1, x_2$
    with standard deviation $\sigma = 1$
$a \leftarrow \sqrt{-2 \ln u_1}$
$b \leftarrow 2\pi u_2$
$(x_1, x_2) \leftarrow (a \cos b, a \sin b)$
return $(x_1, x_2)$
```

The following was already shown in [6].

Theorem 4.1. *Let u_1, u_2 be samples from the uniform distribution over $\mathbb{R} \cap (0, 1]$ then the two outputs of Algorithm 4.1 are independent samples from a (continuous) Gaussian distribution, centered at zero and with standard deviation $\sigma = 1$.*

In Appendix D we give an alternative proof of Theorem 4.1.

4.2 Sampling Rounded Gaussians

We can now use the Box-Muller transform to create an algorithm for sampling according to the rounded Gaussian distribution. For applying rounded Gaussians to the signature scheme of BLISS, we need centered rounded Gaussians with parameter σ. This is done by scaling the output x_i for $i = 1, 2$ of the Box-Muller sampling scheme $z'_i = x_i \cdot \sigma$ and then rounding the nearest integer $z_i = \lfloor z'_i \rceil$.

This leads to Algorithm 4.2 for sampling numbers according to the rounded Gaussian distribution. For ease of notation we assume that $m = 2n$ is even.

Algorithm 4.2 Rounded Gaussian Sampling

```
Input: The required number of samples $m = 2n$ and parameter $\sigma$
Output: $m$ independent rounded Gaussian distributed numbers $z_0, \ldots, z_{2n-1}$ with
    parameter $\sigma$
for $i = 0$ to $n - 1$ do
    Generate two uniform random numbers $u_1, u_2$
    $x_1, x_2 \leftarrow \text{BoxMuller}(u_1, u_2)$
    $z_{2i} \leftarrow \lfloor x_1 \cdot \sigma \rceil$
    $z_{2i+1} \leftarrow \lfloor x_2 \cdot \sigma \rceil$
end for
return $(z_0, \ldots, z_{2n-1})$
```

Early Rejection. As the targeted schemes use a tail cut, samples greater than the tail cut have to be rejected. For applications in lattice-based cryptography, including our use-case, this is unnecessary. The tail cut is chosen such that the probability mass at the tails is negligible and hence, sampling these values is roughly as likely as correctly guessing the secret key.

However, if applications use a tail cut with recognizable probability mass on the tails, rejections can be implemented almost for free. The magnitude of the outputs of Algorithm 4.1 is bounded by a since $\sin b, \cos b \in [-1, 1]$. We only sample values above a given threshold for large u_1. More specifically, if we use a tail cut $\tau\sigma$, we will reject $\sigma\sqrt{-2 \ln u_1} > \tau\sigma$ at a later point. Turning this around, we will not reject values computed from a uniformly random sample u_1 for which

$$u_1 < \exp(-\tau^2/2)$$

holds. Therefore, we can already reject initial samples from the uniform distribution with no computations and only one comparison. We only need to precompute $\exp(-\tau^2/2)$ once for fixed tail cut τ.

5 Code Analysis and Benchmarks

This section provides details about our implementation. First we give a general overview over our implementation. Then we discuss the dependency between floating point precision and allowable number of signatures. We end with timings and a comparison to the BLISS CDT sampler.

5.1 Implementation Details

We have used the C++ vector class library VCL by Fog [13] for the implementation of the Box-Muller sampling and the rounded Gaussian sampling. This library offers optimized vector operations for integers, floating point numbers and booleans. We use `Vec8d`, which are vectors with 8 elements of double floating point precision. This means that we are only limited by the maximum size of the `double` type, i.e. values of at most 53 bits of precision.

According to [13], the trigonometric and logarithmic functions in VCL have constant runtime, i.e. there is no timing difference dependent on the input. This makes the library ideal for constant-time implementations.The square-root function `sqrt(·)` takes constant time, unless all 8 inputs are in $\{0, 1\}$, which can lead to a timing difference for the square root. However, this is unlikely to happen: the `sqrt` function is applied to $2 \ln u_1$ and the logarithm function is strictly positive and thus the case of input 0 cannot appear; the probability of sampling 8 consecutive values u_{1i} that all would evaluate $2 \ln u_{1i} = 1$ is negligible, since each u_{1i} is sampled from $(0, 1]$ with 53 bit precision, making this an event of probability at most $2^{-8 \cdot 53}$. Therefore we have chosen not to circumvent this problem in the implementation, even though one could also sacrifice a vector entry and force it to have a nontrivial square root computation.

Computing with floating-point numbers causes a drop in precision. While Fog states that operations in VCL lose at most one bit of precision with exception of several explicitly mentioned functions that can lose up to two bits of precision such as the trigonometric functions, a more careful analysis of the code shows that other operations keep (close to) the exact precision.

Implementing Algorithm 4.2 on top of VCL is only a few lines of code and the data paths are short (see the code listing in Appendix F). The input of the code has 53 bits of precision and we loose at most 5 bits of precision, i.e. the output of the code has at least $p = 48$ bits of precision.

Remark 1. We were asked how to round floating point numbers in constant time. While VLC almost trivially rounds the entire vector in constant time, a bit more care is necessary if one wants to implement this on single values. To round $|A| < 2^{51}$ compute

$$(A + (2^{52} + 2^{51})) - (2^{52} + 2^{51})$$

in two arithmetic instructions or use assembly instructions.

5.2 Considerations Regarding the Precision

Samplers for discrete Gaussians , such as the CDT sampler (given for completeness in Appendix B.2), typically require tables precomputed at a certain precision. This raises the question of how much a low-precision table can skew the distribution and whether this can lead to attacks. Similarly, floating-point computations, such as in our sampler, can slowly degrade precision.

An error in the computation of y results in a value y' which might be slightly larger or smaller than y. The magnitude of the error depends on the size of the value, e.g., values close to 0 have higher precision than larger values; in general the error of y is bounded by $|y|2^{-p}$.

When computing rounded Gaussians, most errors are insignificant because most erroneous values still get rounded to the correct integer. However, errors occurring close to the boundaries of the intervals $[z - \frac{1}{2}, z + \frac{1}{2}]$ can lead to wrong outputs. The interval of values that can possibly round to z is given by $[z - \frac{1}{2} - e_l, z + \frac{1}{2} + e_r)$, where the left boundary error satisfies $|e_l| \leq 2^{-p} \left|z - \frac{1}{2}\right|$ and the right boundary error satisfies $|e_r| \leq 2^{-p} \left|z + \frac{1}{2}\right|$.

We define success for the attacker to mean that he breaks the signature scheme or that he manages to distinguish between the implementation with precision p and a perfect implementation.

Most papers use the statistical distance (Definition E.1) to study the relative difference between two distributions. In [1] the authors showed that studying the Rényi divergence between the distributions can lead to better and tighter estimates.

In this section we work with the known precision $p = 48$ for our implementation and using the parameters for BLISS-I [11], we determine how many signatures an adversary $\mathcal{A}$ can observe before the Rényi divergence between the ideal implementation and the practical implementation becomes larger than some small constant c; this means, his chance of breaking the system is as most c times as high compared to the ideal implementation.

We also provide an analysis of the asymptotic behavior of the precision p compared to the standard deviation σ, the length m and the number of signatures q_s generated. The computations can be found in Appendix E. These results are naturally less tight because we prioritize readable formulas over best approximations. Accordingly, better results are obtained using numerical computations once one settles on concrete parameters. The asymptotic analysis is helpful in determining which distance or divergence to use.

To analyze the allowable number of signatures q_s before an attack could possibly distinguish the distributions, we look at the *Rényi divergence of order* ∞ as given in [1]:

Definition 5.1. *For any two discrete probability distributions P and Q, such that* $\mathrm{Supp}(P) \subseteq \mathrm{Supp}(Q)$*, the* Rényi divergence of order ∞ *is defined by*

$$\mathrm{RD}_\infty(P \,||\, Q) = \max_{x \in \mathrm{Supp}(P)} \frac{P(x)}{Q(x)}.$$

In BLISS using rounded Gaussians generated with Algorithm 4.2 we publish m independently sampled integers distributed according to the 1-dimensional rounded Gaussian distribution R^1_σ to obtain an m-dimensional vector in R^m_σ. Next to that we assume q_s signing queries. This means a potential attacker can learn a vector of length mq_s with entries from the (imprecise) real-world sampler R'^{1}_{σ}. We want to determine the probability that an attacker can distinguish between a vector sampled from $R_{\sigma}^{mq_s}$ and $R'^{mq_s}_{\sigma}$.

By the probability preservation property (Lemma E.2) of the Rényi divergence, any adversary $\mathcal{A}$ having success probability ϵ on the scheme implemented with imprecise rounded Gaussian sampling has a success probability $\delta \geq \epsilon / \mathrm{RD}_{\infty}(R'^{mq_s}_{\sigma} \mid\mid R_{\sigma}^{mq_s})$ on the scheme implemented with the perfect rounded Gaussian. For a target success probability ϵ we have to choose $\delta \leq \epsilon / \exp(1)$ to have only a small, constant loss in tightness.

We need mq_s samples to create q_s signatures. By the multiplicative property of the Rényi divergence (Lemma E.1), we have $\mathrm{RD}_{\infty}(R'^{mq_s}_{\sigma} \mid\mid R_{\sigma}^{mq_s}) \leq \mathrm{RD}_{\infty}(R'^{1}_{\sigma} \mid\mid R_{\sigma}^{1})^{mq_s}$, so we can relate the divergence of the one-dimensional distributions to the mq_s dimensional one. The formula becomes

$$\mathrm{RD}_{\infty}(R'^{1}_{\sigma} \mid\mid R_{\sigma}^{1}) = \max_{z \in \mathrm{Supp}(R'^{1}_{\sigma})} \left\{ \int_{z-\frac{1}{2}-e_l}^{z+\frac{1}{2}+e_r} \frac{1}{\sqrt{2\pi\sigma^2}} e^{-x^2/(2\sigma^2)} dx \Bigg/ \int_{z-\frac{1}{2}}^{z+\frac{1}{2}} \frac{1}{\sqrt{2\pi\sigma^2}} e^{-x^2/(2\sigma^2)} dx \right\}.$$

The BLISS-I [1] parameters are $\tau = 5.4$, $\sigma = 541$, $m = 2n = 1024$ and $\epsilon = 2^{-128}$ and we work with floating point precision $p = 48$. Parameters for other BLISS versions are provided in Table B.1. We compute RD_{∞} numerically for the 1-dimensional case with Pari-GP with precision 200 digits, giving $\mathrm{RD}_{\infty}(R'^{1}_{\sigma} \mid\mid R_{\sigma}^{1}) = 1.0000000000207622075416975795530100547$. Recall we want $\mathrm{RD}_{\infty}(R'^{1}_{\sigma} \mid\mid R_{\sigma}^{1})^{q_s} \leq \exp(1)$.

We get $q_s = 2^{25}$ gives $2.0408859832090826613407952767416874636 < \exp(1)$. This means that we can create 2^{25} signatures, i.e., 1 signature/min for over 60 years, securely with one key pair. Note also that the choice of exp(1) is kind of arbitrary and other constants would be suitable as well. Moreover, provable security continues to degrade slowly after these 2^{25} signatures. As far as we know, no attack is known that would use the distinguishability of the distributions.

5.3 Timings

Another property that needs to be compared between the rounded Gaussian distribution and the discrete Gaussian distribution is the time it takes to generate one signature. We compare our implementation to the CDT implementation from http://bliss.di.ens.fr/ which is a proof-of-concept, variable-time sampler for discrete Gaussians.

Both the discrete Gaussian and the rounded Gaussian can be used in the BLISS signature scheme as we have shown earlier. We now compare the time that it takes to generate $m = 1024$ samples by the two sampling schemes. We note that in a full implementation there are more steps to generate a signature, e.g., the rejection step. However, as said before, these steps are not the bottle neck and take approximately equal time for either sampling scheme; thus we do not include them in the analysis.

Our implementation starts by drawing random bits from `/dev/urandom` and then expanding them using ChaCha20 [3] to 8192 bytes of data. From that 128 vectors of 8 53-bit floating-point variables are initialized with randomness, corresponding to the initial u_i values in Algorithm 4.1. The rest of the implementation follows closely the description of that algorithm.

Both implementations have been compiled using gcc with -O3. The benchmarks have been run on a Haswell Intel(R) chip, i.e. Intel(R) Xeon(R) CPU E3-1275 v3 3.50GHz. All values given in Table 5.1 are given in CPU cycles. We give the quartiles Q1 and Q3 and the median over 10 000 runs to show the statistical stability.

Name of the scheme	Q1	Median	Q3
Rounded Gaussians (including generating randomness)	47532	47576	47616
Rounded Gaussians (withtout generating randomness)	27608	27672	27848
Discrete Gaussians (including generating randomness)	115056	116272	127170
Discrete Gaussians (withtout generating randomness)	77424	78136	78876

Table 5.1. CPU cycles analysis for the rounded Gaussian sampling scheme and discrete Gaussian sampling scheme with $m = 1024$ run on Intel(R) Xeon(R) CPU E3-1275 v3 3.50GHz., stating median and quartiles for 10 000 runs.

In Table 5.1 we can clearly see that the rounded Gaussian implementation is significantly faster than the discrete Gaussian implementation; the rounded Gaussian implementation needs noticeably less than half the number of CPU cycles compared to the discrete Gaussian implementation. We can also see that generating the randomness takes a significant part of the total CPU cycle count.

While the difference in speed is significant we would like to point out that the implementation we used for the discrete Gaussians is not fully optimized. It is hard to predict how much faster a better implementation would be and how much worse the performance would drop if countermeasures to achieve constant-time behavior were implemented.

Our motivation after [7] was to find an alternative to hard-to-secure discrete Gaussians, even if it was *slower* than current implementations. Our implementation shows that with less than 40 lines of code rounded Gaussians are at least fully competitive.

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A Rounded Gaussian Proofs

In this section we show that the function $R^m_{\mathbf{v},\sigma}(\mathbf{z})$ in Definition 3.1 is a probability density function (PDF) and that it has mean $\mathbf{v} = \mathbf{0}$. Next to that, we need to find out what the standard deviation σ' is. We note that the parameter σ is the standard deviation of the underlying continuous Gaussian and not the standard deviation of the rounded Gaussian.

A.1 Proof of PDF

First we show that the function $R^m_{\mathbf{v},\sigma}(\mathbf{z})$ given in Definition 3.1, actually is a probability density function. A discrete function is a probability density function if and only if the sum over the support equals 1 and it has non-negative output, i.e. in our case:

$$R^m_{\mathbf{v},\sigma}(\mathbf{z}) \text{ is a PDF } \Leftrightarrow \sum_{\mathbf{z}\in\mathbb{Z}^m} R^m_{\mathbf{v},\sigma}(\mathbf{z}) = 1 \text{ and } R^m_{\mathbf{v},\sigma}(\mathbf{z}) \geq 0 \ \forall \mathbf{z} \in \mathbb{Z}^m. \tag{2}$$

The non-negativity follows immediately from the fact that the integral over non-negative values is non-negative, i.e. since the underlying continuous Gaussian is a probability density function, $R^m_{\mathbf{v},\sigma}(\mathbf{z})$ is non-negative. Next we check if the sum over the support equals 1. First we look into the 1-dimensional case:

$$\begin{aligned}\sum_{z\in\mathbb{Z}} R^1_{v,\sigma}(z) &= \sum_{z\in\mathbb{Z}} \int_{z-\frac{1}{2}}^{z+\frac{1}{2}} \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(\frac{-(s-v)^2}{2\sigma^2}\right) ds\\ &= \int_{-\infty}^{\infty} \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(\frac{-(s-v)^2}{2\sigma^2}\right) ds\\ &= 1,\end{aligned}$$

where we use that $\int_a^b f(x)dx + \int_b^c f(x)dx = \int_a^c f(x)dx$ in the second equality.

To extend this to $R^m_{\mathbf{v},\sigma}(\mathbf{z})$ for $m > 1$, we first note that the Gaussian samples are independent of each other. We rewrite the sum from Equation (2):

$$\begin{aligned}\sum_{\mathbf{z}\in\mathbb{Z}^m} R^m_{\mathbf{v},\sigma}(\mathbf{z}) &= \sum_{z_1\in\mathbb{Z}} \sum_{z_2\in\mathbb{Z}} \cdots \sum_{z_m\in\mathbb{Z}} R^m_{\mathbf{v},\sigma}(\mathbf{z})\\ &= \sum_{z_1\in\mathbb{Z}} \sum_{z_2\in\mathbb{Z}} \cdots \sum_{z_m\in\mathbb{Z}} \int_{z_m-\frac{1}{2}}^{z_m+\frac{1}{2}} \cdots \int_{z_2-\frac{1}{2}}^{z_2+\frac{1}{2}} \int_{z_1-\frac{1}{2}}^{z_1+\frac{1}{2}} \left(\frac{1}{\sqrt{2\pi\sigma^2}}\right)^m \cdot\\ &\qquad \exp\left(\frac{-\|\mathbf{s}-\mathbf{v}\|^2}{2\sigma^2}\right) ds_1 ds_2 \ldots ds_m\\ &= \sum_{z_1\in\mathbb{Z}} \sum_{z_2\in\mathbb{Z}} \cdots \sum_{z_m\in\mathbb{Z}} \int_{z_m-\frac{1}{2}}^{z_m+\frac{1}{2}} \cdots \int_{z_2-\frac{1}{2}}^{z_2+\frac{1}{2}} \int_{z_1-\frac{1}{2}}^{z_1+\frac{1}{2}} \left(\frac{1}{\sqrt{2\pi\sigma^2}}\right)^m \cdot\\ &\qquad \exp\left(\frac{-\left((s_1-v_1)^2+(s_2-v_2)^2+\cdots+(s_m-v_m)^2\right)}{2\sigma^2}\right) ds_1 ds_2 \ldots ds_m\\ &= \sum_{z_1\in\mathbb{Z}} \sum_{z_2\in\mathbb{Z}} \cdots \sum_{z_m\in\mathbb{Z}} \int_{z_m-\frac{1}{2}}^{z_m+\frac{1}{2}} \cdots \int_{z_2-\frac{1}{2}}^{z_2+\frac{1}{2}} \int_{z_1-\frac{1}{2}}^{z_1+\frac{1}{2}} \left(\frac{1}{\sqrt{2\pi\sigma^2}}\right)^m \cdot\\ &\qquad \exp\left(\frac{-\left((s_1-v_1)^2\right)}{2\sigma^2}\right) \exp\left(\frac{-\left((s_2-v_2)^2\right)}{2\sigma^2}\right) \cdots \exp\left(\frac{-\left((s_m-v_m)^2\right)}{2\sigma^2}\right) ds_1 ds_2 \ldots ds_m\\ &= \sum_{z_1\in\mathbb{Z}} \int_{z_1-\frac{1}{2}}^{z_1+\frac{1}{2}} \left(\frac{1}{\sqrt{2\pi\sigma^2}}\right) \exp\left(\frac{-\left((s_1-v_1)^2\right)}{2\sigma^2}\right) ds_1 \cdot\\ &\qquad \sum_{z_2\in\mathbb{Z}} \int_{z_2-\frac{1}{2}}^{z_2+\frac{1}{2}} \left(\frac{1}{\sqrt{2\pi\sigma^2}}\right) \exp\left(\frac{-\left((s_2-v_2)^2\right)}{2\sigma^2}\right) ds_2 \cdots\\ &\qquad \sum_{z_m\in\mathbb{Z}} \int_{z_m-\frac{1}{2}}^{z_m+\frac{1}{2}} \left(\frac{1}{\sqrt{2\pi\sigma^2}}\right) \exp\left(\frac{-\left((s_m-v_m)^2\right)}{2\sigma^2}\right) ds_m\\ &= \int_{-\infty}^{\infty} \left(\frac{1}{\sqrt{2\pi\sigma^2}}\right) \exp\left(\frac{-\left((s_1-v_1)^2\right)}{2\sigma^2}\right) ds_1 \cdot \int_{-\infty}^{\infty} \left(\frac{1}{\sqrt{2\pi\sigma^2}}\right) \exp\left(\frac{-\left((s_2-v_2)^2\right)}{2\sigma^2}\right) ds_2 \cdots\\ &\qquad \int_{-\infty}^{\infty} \left(\frac{1}{\sqrt{2\pi\sigma^2}}\right) \exp\left(\frac{-\left((s_m-v_m)^2\right)}{2\sigma^2}\right) ds_m\\ &= 1 \cdot 1 \cdots 1 = 1,\end{aligned}$$

where we use that all variables are independent in the second to last equality. Thus we have proven that the function from Definition 3.1 is a probability density function.

A.2 Proof of Mean

We want to show that the mean of the rounded Gaussian is equal to the mean of the underlying Gaussian. In practical implementations, we usually start with a Gaussian with mean $\mathbf{0}$ and add a vector $\mathbf{v} \in \mathbb{Z}^m$ to all vectors. This changes the mean $\mathbf{0}$ to $\mathbf{0} + \mathbf{v}$. Therefore we only show that the rounded Gaussian has mean $\mathbf{0}$ if we start with a continuous Gaussian with mean $\mathbf{0}$. First we look at the 1-dimensional case. We note that for the 1-dimensional rounded Gaussian with parameter σ we can write $R^1_\sigma(i) = \Phi\left(\frac{i+\frac{1}{2}}{\sigma}\right) - \Phi\left(\frac{i-\frac{1}{2}}{\sigma}\right)$, where $\Phi(x)$ denotes the Cumulative Distribution Function (CDF) of the Normal distribution for the value x, i.e. the continuous Gaussian with $v = 0$ and $\sigma = 1$ for the value x. For a Gaussian distribution with some $\sigma > 1$ we use $\Phi(x/\sigma)$ to determine the CDF, i.e. we normalize the value x by dividing by σ. Let $z \xleftarrow{\$} R^1_\sigma$. Then we have:

$$\begin{aligned}
E\left[z\right] &= \lim_{k\to\infty} \sum_{i=-k}^{k} i \cdot R^1_\sigma(i) \\
&= \lim_{k\to\infty} \sum_{i=-k}^{k} i \cdot \left(\Phi\left(\tfrac{i+\frac{1}{2}}{\sigma}\right) - \Phi\left(\tfrac{i-\frac{1}{2}}{\sigma}\right)\right) \\
&= \lim_{k\to\infty} \left(\sum_{i=-k}^{-1} i \cdot \left(\Phi\left(\tfrac{i+\frac{1}{2}}{\sigma}\right) - \Phi\left(\tfrac{i-\frac{1}{2}}{\sigma}\right)\right) + 0 + \sum_{i=1}^{k} i \cdot \left(\Phi\left(\tfrac{i+\frac{1}{2}}{\sigma}\right) - \Phi\left(\tfrac{i-\frac{1}{2}}{\sigma}\right)\right)\right) \\
&= \lim_{k\to\infty} \left(\sum_{i=1}^{k} -i \cdot \left(\Phi\left(\tfrac{-i+\frac{1}{2}}{\sigma}\right) - \Phi\left(\tfrac{-i-\frac{1}{2}}{\sigma}\right)\right) + \sum_{i=1}^{k} i \cdot \left(\Phi\left(\tfrac{i+\frac{1}{2}}{\sigma}\right) - \Phi\left(\tfrac{i-\frac{1}{2}}{\sigma}\right)\right)\right).
\end{aligned}$$

We recall that $\Phi(-x) = 1 - \Phi(x)$. This gives us

$$\begin{aligned}
&\lim_{k\to\infty} \left(\sum_{i=1}^{k} -i \cdot \left(\Phi\left(\tfrac{-i+\frac{1}{2}}{\sigma}\right) - \Phi\left(\tfrac{-i-\frac{1}{2}}{\sigma}\right)\right) + \sum_{i=1}^{k} i \cdot \left(\Phi\left(\tfrac{i+\frac{1}{2}}{\sigma}\right) - \Phi\left(\tfrac{i-\frac{1}{2}}{\sigma}\right)\right)\right) \\
&= \lim_{k\to\infty} \left(\sum_{i=1}^{k} -i \cdot \left(1 - \Phi\left(\tfrac{i-\frac{1}{2}}{\sigma}\right) - \left(1 - \Phi\left(\tfrac{i+\frac{1}{2}}{\sigma}\right)\right)\right) + \sum_{i=1}^{k} i \cdot \left(\Phi\left(\tfrac{i+\frac{1}{2}}{\sigma}\right) - \Phi\left(\tfrac{i-\frac{1}{2}}{\sigma}\right)\right)\right) \\
&= \lim_{k\to\infty} \left(\sum_{i=1}^{k} -i \cdot \left(\Phi\left(\tfrac{i+\frac{1}{2}}{\sigma}\right) - \Phi\left(\tfrac{i-\frac{1}{2}}{\sigma}\right)\right) + \sum_{i=1}^{k} i \cdot \left(\Phi\left(\tfrac{i+\frac{1}{2}}{\sigma}\right) - \Phi\left(\tfrac{i-\frac{1}{2}}{\sigma}\right)\right)\right) \\
&= 0.
\end{aligned}$$

In other words, if we start with expectation $v = 0$ for the continuous Gaussian in the 1-dimensional case, we end up with expectation $v = 0$ for the rounded Gaussian. A similar approach as used to prove that the function is a PDF can be used to prove that the expectation is still zero in the multi-dimensional case.

A.3 Proof of Standard Deviation

Finally we show what the new standard deviation σ' of the rounded Gaussian is if we start with standard deviation σ for the continuous Gaussian. For this we use a result from Janson [14]. He showed that for a continuous variable rounded with limits α, i.e. $x \in [x - 1 + \alpha, x + \alpha)$, the variance ${\sigma'}^2$ becomes

$${\sigma'}^2 = \sigma^2 + \frac{1}{12} + \epsilon(\alpha),$$

where $\epsilon(\alpha)$ is some function of small value with mean 0. In our case this value goes to zero as σ goes to ∞.

B Bimodal Lattice Signature Scheme: BLISS

In this section we cover key pairs and signature verification of the (simplified) BLISS signature scheme for completeness. As before, we use a representation with matrices rather than the polynomial representation for the first part of the signature and neglect the second part. In addition, we recall the inverse CDT sampler as described by the BLISS authors.

B.1 Simplified BLISS Signature and Verification Algorithms

Key Pairs. Every signer has a key pair consisting of the public key described by the matrix $\mathbf{A} \in \mathbb{Z}_{2q}^{n \times m}$ and secret key described by the matrix $\mathbf{S} \in \mathbb{Z}_{2q}^{m \times n}$ such that $\mathbf{AS} \equiv \mathbf{A}(-\mathbf{S}) \equiv q\mathbf{I}_n \bmod 2q$, where $\mathbf{I}_n$ is the n-dimensional identity matrix. This is a crucial property for the scheme to work.

Verification Algorithm. The verification algorithm will accept a signature $(\mathbf{z}, \mathbf{c})$ if $\|\mathbf{z}\| \leq \eta\sigma\sqrt{m}$, $\|\mathbf{z}\|_\infty < q/4$, and $\mathbf{c} = H(\mathbf{Az} + q\mathbf{c} \bmod 2q, \mu)$ hold. We set η such that $\|\mathbf{z}\| \leq \eta\sigma\sqrt{m}$ holds with probability $1 - 2^{-\lambda}$ according to [16, Lemma 4.4], where λ is the security parameter. The third condition holds for all honestly generated signatures, since

$$\begin{aligned}\mathbf{Az} + q\mathbf{c} &\equiv \mathbf{A}(\mathbf{y} + (-1)^b\mathbf{Sc}) + q\mathbf{c} \equiv \mathbf{Ay} + ((-1)^b\mathbf{AS})\mathbf{c} + q\mathbf{c}\\ &\equiv \mathbf{Ay} + (q\mathbf{I}_n)\mathbf{c} + q\mathbf{c} \equiv \mathbf{Ay} \bmod 2q.\end{aligned}$$

Algorithm B.1 Simplified BLISS Verification Algorithm

```
Input: Message $\mu$, public key $\mathbf{A} \in \mathbb{Z}_{2q}^{n \times m}$, signature $(\mathbf{z}, \mathbf{c})$
Output: Accept or Reject the signature
if $\|\mathbf{z}\| > \eta\sigma\sqrt{m}$ then
    Reject
end if
if $\|\mathbf{z}\|_\infty \geq q/4$ then
    Reject
end if
Accept iff $\mathbf{c} = H(\mathbf{Az} + q\mathbf{c} \bmod 2q, \mu)$
```

Parameter Suggestions for BLISS. In Table B.1 we state the parameter suggestions for BLISS as given in [10].

B.2 Inverse CDT Sampler

To use the signing algorithm in practice, one needs an efficient way to sample according to the discrete Gaussian distribution. There are two generic methods

Name of the scheme	BLISS-0	BLISS-I	BLISS-II	BLISS-III	BLISS-IV
Security	Toy ($\leq$ 60 bits)	128 bits	128 bits	160 bits	192 bits
Optimized for	Fun	Speed	Size	Security	Security
Dimension n	256	521	521	521	521
Modulus q	7681	12289	12289	12289	12289
Gaussian standard deviation σ	100	215	107	250	271
α	0.5	1	0.5	0.7	0.55
κ	12	23	23	30	39
Secret key N_κ-threshold C	1.5	1.62	1.62	1.75	1.88
Verification thresholds B_2,	2492	12872	11074	10206	9901
Repetition rate M	7.39	1.63	7.39	2.77	5.22
Signature size	3.3kb	5.6kb	5kb	6kb	6.5kb
Secret key size	1.5kb	2kb	2kb	3kb	3kb
Public key size	3.3kb	7kb	7kb	7kb	7kb

Table B.1. Selected parameters for BLISS as given by Ducas in [10].

that are commonly used, namely rejection sampling and a method based on inverting the cumulative distribution function (CDF). The implementation we use for comparison in Section 5.3 uses the inverse CDT sampler to generate discrete Gaussian distributed values.

The *inverse CDF method* works by taking a uniformly random number u from the uniform distribution over support $(0, 1)$ and generating the Gaussian random number x through the inversion $x = F^{-1}(u)$, where F is the CDF of the discrete Gaussian distribution:

$$F(x) = \sum_{i=-\infty}^{x} D_\sigma(i).$$

We substitute $-\infty$ by $-\tau\sigma$, where τ denotes the tail cut of the discrete Gaussian distribution. Since the discrete Gaussian distribution is symmetric, we can first compute the discrete Gaussian sample and afterwards determine the sign of the sample. Note that this requires us to halve the probability of sampling 0 to prevent an increase of probability for sampling 0. This is done by rejecting a 0 sample with probability $\frac{1}{2}$. Combining this, gives us that for any $u \in [1/2, 1)$ there is a unique $y \in \mathbb{Z}_+$ such that

$$F(y) = \frac{1}{2} + \sum_{i=0}^{y} D_\sigma(i) < u \leq 1 - \sum_{i=y+1}^{\tau\sigma} D_\sigma(i) = F(y+1).$$

Note that very close to 1 the algorithm does not find a sample y, due to the tail cut τ. We assume that the probability that this happens is negligible. This sampling method requires storing a pre-computed CDF table of the discrete Gaussian distribution for $\{0, \ldots, \tau\sigma\}$. This table grows with parameter σ and a single table is too large for values of σ used in signature schemes.

Algorithm B.2 CDT Sampling (single table)

```
Input: Standard deviation $\sigma$, tail cut $\tau$, cumulative distribution table $F$ for integers
    in $\{0, \dots, \tau\sigma\}$
Output: Discrete Gaussian sample $y \in D_\sigma$
1: Compute a uniform random number $u \in [1/2, 1)$
2: Find $y \in \mathbb{Z}_+$ such that $F(y) < u \leq F(y+1)$
3: Compute random bit $b \in \{0,1\}$ with probability 1/2
4: if $y = 0$ and $b = 0$ then
5:     goto 1
6: else
7:     return $(-1)^b y$
8: end if
```

Pöppelmann [19] shows how to use multiple levels of tables such that implementations are feasible on constraint devices. These multiple levels of tables provide a strong side channel, which is exploited in the cache-timing attack in [7].

C Proofs for Rounded Gaussian Rejection Sampling

In this section we provide the missing lemmas and proofs from Section 3. We follow the structure of the security proofs in [16] to show that we can use the rounded Gaussian distribution in Lyubashevsky's scheme. Similarly to [16], our main proof relies on several lemmas about the rounded Gaussian distribution over $\mathbb{Z}^m$. The statements in the lemmas proven here differ slightly from those in [16] but serve analogous purposes.

First we look at the inner product of a rounded Gaussian variable with any vector in $\mathbb{R}^m$.

Lemma C.1. *For any fixed vector* $\mathbf{u} \in \mathbb{R}^m$ *and any* $\sigma, r > 0$*, we have*

$$\Pr[|\langle \mathbf{z}+\mathbf{y}, \mathbf{u}\rangle| > r; \mathbf{z} \xleftarrow{\$} R_\sigma^m] \leq 2e^{-\frac{r^2}{2\|\mathbf{u}\|^2\sigma^2}},$$

where $\mathbf{y} \in \left[-\frac{1}{2}, \frac{1}{2}\right]^m$ *minimizes* $\exp\left(\frac{1}{\sigma^2}\langle \mathbf{z}+\mathbf{y}, \mathbf{u}\rangle\right)$.

Proof. Let $\mathbf{u} \in \mathbb{R}^m$ be fixed and let $\mathbf{y} \in \left[-\frac{1}{2}, \frac{1}{2}\right]^m$ be such that $\exp\left(\frac{1}{\sigma^2}\langle \mathbf{z}+\mathbf{y}, \mathbf{u}\rangle\right)$ is minimized. For any $t > 0$, we have for the expectation of $\exp\left(\frac{t}{\sigma^2}\langle \mathbf{z}+\mathbf{y}, \mathbf{u}\rangle\right)$, taken over all $\mathbf{z}$ sampled from R^m_σ:

$$\begin{aligned}
E\left[\exp\left(\tfrac{t}{\sigma^2}\langle\mathbf{z}+\mathbf{y},\mathbf{u}\rangle\right)\right] &= \exp\left(\tfrac{t}{\sigma^2}\langle\mathbf{y},\mathbf{u}\rangle\right) E\left[\exp\left(\tfrac{t}{\sigma^2}\langle\mathbf{z},\mathbf{u}\rangle\right)\right] \\
&= \exp\left(\tfrac{t}{\sigma^2}\langle\mathbf{y},\mathbf{u}\rangle\right) \sum_{\mathbf{z}\in\mathbb{Z}^m} \Pr[\mathbf{z}] \exp\left(\tfrac{1}{\sigma^2}\langle\mathbf{z},t\mathbf{u}\rangle\right) \\
&= \sum_{\mathbf{z}\in\mathbb{Z}^m} \int_{A_\mathbf{z}} \left(\tfrac{1}{\sqrt{2\pi\sigma^2}}\right)^m \exp\left(\tfrac{-\|\mathbf{x}\|^2}{2\sigma^2}\right) d\mathbf{x} \exp\left(\tfrac{1}{\sigma^2}\langle\mathbf{z}+\mathbf{y},t\mathbf{u}\rangle\right) \\
&\leq \sum_{\mathbf{z}\in\mathbb{Z}^m} \int_{A_\mathbf{z}} \left(\tfrac{1}{\sqrt{2\pi\sigma^2}}\right)^m \exp\left(\tfrac{-\|\mathbf{x}\|^2}{2\sigma^2}\right) \exp\left(\tfrac{1}{\sigma^2}\langle\mathbf{x},t\mathbf{u}\rangle\right) d\mathbf{x} \\
&= \sum_{\mathbf{z}\in\mathbb{Z}^m} \int_{A_\mathbf{z}} \left(\tfrac{1}{\sqrt{2\pi\sigma^2}}\right)^m \exp\left(\tfrac{-\|\mathbf{x}-t\mathbf{u}\|^2}{2\sigma^2}\right) \exp\left(\tfrac{t^2\|\mathbf{u}\|^2}{2\sigma^2}\right) d\mathbf{x} \\
&= \sum_{\mathbf{z}\in\mathbb{Z}^m} R^m_{t\mathbf{u},\sigma}(\mathbf{z}) \exp\left(\tfrac{t^2\|\mathbf{u}\|^2}{2\sigma^2}\right) \\
&= \exp\left(\tfrac{t^2\|\mathbf{u}\|^2}{2\sigma^2}\right),
\end{aligned}$$

where the last equality follows from the fact that $\sum_{\mathbf{z}\in\mathbb{Z}^m} R^m_{t\mathbf{u},\sigma}(\mathbf{z}) = 1$ because it is the sum over the entire range of the probability density function. We proceed to prove the claim of the lemma by applying Markov's inequality first and then the above result. For any $t > 0$, we have:

$$\begin{aligned}
\Pr\left[\langle\mathbf{z}+\mathbf{y},\mathbf{u}\rangle > r\right] &= \Pr\left[\exp\left(\tfrac{t}{\sigma^2}\langle\mathbf{z}+\mathbf{y},\mathbf{u}\rangle\right) > \exp\left(tr/\sigma^2\right)\right] \\
&\leq (E\left[\exp\left(t\langle\mathbf{z}+\mathbf{y},\mathbf{u}\rangle/\sigma^2\right)\right])/(\exp\left(tr/\sigma^2\right)) \\
&\leq \exp\left((t^2\|\mathbf{u}\|^2 - 2tr)/(2\sigma^2)\right).
\end{aligned}$$

The function on the right assumes its maximum at $t = r/\|\mathbf{u}\|^2$, so we get $\Pr\left[\langle\mathbf{z}+\mathbf{y},\mathbf{u}\rangle > r\right] \leq \exp\left(-r^2/(2\|\mathbf{u}\|^2\sigma^2)\right)$. Because the distribution is symmetric around the origin we also know $\Pr[\langle\mathbf{z}+\mathbf{y},\mathbf{u}\rangle < -r] \leq \exp\left(-r^2/(2\|\mathbf{u}\|^2\sigma^2)\right)$. By applying the union bound to the two inequalities, we get the probability for $|\langle\mathbf{z}+\mathbf{y},\mathbf{u}\rangle| > r$, which results in the claim of the lemma. □

Lemma C.2. *Under the conditions of Lemma C.1 we have:*

1. *For any* $k\sigma > 1/4(\sigma+1), \sigma \geq 1, \Pr\left[|z| > k\sigma; z \xleftarrow{\$} R^1_\sigma\right] \leq 2e^{\frac{-\left(k-\frac{1}{2}\right)^2}{2}}$.
2. *For any* $\mathbf{z} \in \mathbb{Z}^m$ *and* $\sigma \geq \sqrt{2/\pi}, R^m_\sigma(\mathbf{z}) \leq 2^{-m}$.
3. *For any* $k > 1, \Pr\left[\|\mathbf{z}\| > k\sigma\sqrt{m}; \mathbf{z} \xleftarrow{\$} R^m_\sigma\right] < 2k^m e^{\frac{m}{2}(1-k^2)}$.

Proof. Item 1 follows from Lemma C.1 by substituting $m = 1, r = k\sigma - \frac{1}{2}$ and $u = 1$. This gives

$$|z+y| = |z| - \frac{1}{2} > r = k\sigma - \frac{1}{2}.$$

In other words, $|z| > k\sigma$. Then we have for the upper bound of the probability:

$$2\exp\left(-\frac{r^2}{2\|u\|^2\sigma^2}\right) = 2\exp\left(-\frac{\left(k\sigma-\frac{1}{2}\right)^2}{2\sigma^2}\right) \leq 2\exp\left(-\frac{\left(k-\frac{1}{2}\right)^2\sigma^2}{2\sigma^2}\right),$$

where we use $-\left(k\sigma-\frac{1}{2}\right)^2 \leq -\left(k-\frac{1}{2}\right)^2\sigma^2$ for $\sigma \geq 1$ in the inequality. Note that for $0.44 < k < 1.89$ item 3 actually provides a better bound.

To prove Item 2, we write

$$\begin{aligned} R_\sigma^m(\mathbf{z}) &= \left(\tfrac{1}{\sqrt{2\pi\sigma^2}}\right)^m \int_{A_\mathbf{z}} e^{-\|\mathbf{x}\|^2/(2\sigma^2)} d\mathbf{x} \\ &\leq \left(\tfrac{1}{\sqrt{2\pi\sigma^2}}\right)^m \cdot \max_{\mathbf{x}\in A_\mathbf{z}} e^{-\|\mathbf{x}\|^2/(2\sigma^2)} \cdot \mathrm{vol}(A_\mathbf{z}) \leq \left(\tfrac{1}{\sqrt{2\pi\sigma^2}}\right)^m, \end{aligned}$$

where the first inequality follows from the fact that integrating a continuous function on a bounded area is bounded from above by the maximum of the function on the area times the volume of the area. The second inequality follows from the fact that the volume of the area $A_\mathbf{z}$ is equal to 1 and $e^{-\|\mathbf{x}\|^2/(2\sigma^2)} \leq 1$ for all $\mathbf{x} \in A_\mathbf{z}$ for all $\mathbf{z} \in \mathbb{Z}^m$. Thus if $\sigma \geq \sqrt{2/\pi}$, we have $R_\sigma^m \leq 2^{-m}$.

For Item 3, we write the following:

$$\begin{aligned} &\Pr\left[\|\mathbf{z}\| > k\sigma\sqrt{m}; \mathbf{z} \xleftarrow{\$} R_\sigma^m\right] \\ &\quad= \sum_{\mathbf{z}\in\mathbb{Z}^m, \|\mathbf{z}\|>k\sigma\sqrt{m}} \left(\tfrac{1}{\sqrt{2\pi\sigma^2}}\right)^m \int_{A_\mathbf{z}} e^{-\|\mathbf{x}\|^2/(2\sigma^2)} d\mathbf{x} \\ &\quad\leq \left(\tfrac{1}{\sqrt{2\pi\sigma^2}}\right)^m \sum_{\mathbf{z}\in\mathbb{Z}^m, \|\mathbf{z}\|>k\sigma\sqrt{m}} \left(\max_{\mathbf{x}\in A_\mathbf{z}} e^{-\|\mathbf{x}\|^2/(2\sigma^2)} \cdot \mathrm{vol}(A_\mathbf{z})\right) \qquad (3) \\ &\quad\leq \left(\tfrac{1}{\sqrt{2\pi\sigma^2}}\right)^m \sum_{\mathbf{z}\in\mathbb{Z}^m, \|\mathbf{z}\|>k\sigma\sqrt{m}} e^{-\|\mathbf{z}+\mathbf{y}\|^2/(2\sigma^2)}, \end{aligned}$$

where $\mathbf{y} \in [-\frac{1}{2}, \frac{1}{2}]^m$ is chosen such that the maximum is attained, i.e. for each z_i we pick $y_i, i = 1, \ldots, m$ in the following way:

$$y_i = \begin{cases} -\frac{1}{2} & \text{if } z_i > 0, \\ 0 & \text{if } z_i = 0, \\ \frac{1}{2} & \text{if } z_i < 0. \end{cases} \qquad (4)$$

We use the second part of a lemma by Banaszczyk [2, Lemma 1.5], saying that for each $c \geq 1/\sqrt{2\pi}$, lattice L of dimension m and $\mathbf{u} \in \mathbb{R}^m$, we have $\sum_{\mathbf{z}\in L, \|\mathbf{z}\|>c\sqrt{m}} e^{-\pi\|\mathbf{z}+\mathbf{u}\|^2} < 2\left(c\sqrt{2\pi e}e^{-\pi c^2}\right)^n \sum_{\mathbf{z}\in L} e^{-\pi\|\mathbf{z}\|^2}$, and put $\mathbf{u} = \mathbf{y}$. If we scale the lattice L by a factor of $1/s$ for some constant s, we have that for all s,

$$\sum_{\mathbf{z}\in L, \|\mathbf{z}\|>cs\sqrt{m}} e^{-\pi\|\mathbf{z}+\mathbf{y}\|^2/s^2} < 2\left(c\sqrt{2\pi e}e^{-\pi c^2}\right)^m \sum_{\mathbf{z}\in L} e^{-\pi\|\mathbf{z}\|^2/s^2}.$$

Setting $L = \mathbb{Z}^m$ and $s = \sqrt{2\pi}\sigma$, we obtain

$$\sum_{\mathbf{z}\in\mathbb{Z}^m, \|\mathbf{z}\|>c\sqrt{2\pi\sigma^2 m}} e^{-\|\mathbf{z}+\mathbf{y}\|^2/(2\sigma^2)} < 2\left(c\sqrt{2\pi e}e^{-\pi c^2}\right)^m \sum_{\mathbf{z}\in\mathbb{Z}^m} e^{-\|\mathbf{z}\|^2/(2\sigma^2)}.$$

Finally, by setting $c = k/\sqrt{2\pi}$ in the upper bound for the probability and applying it to Equation (3), we get

$$\Pr\left[\|\mathbf{z}\| > k\sigma\sqrt{m}; \mathbf{z} \xleftarrow{\$} R_\sigma^m\right] < 2k^m e^{\frac{m}{2}(1-k^2)} \left(\frac{1}{\sqrt{2\pi\sigma^2}}\right)^m \sum_{\mathbf{z}\in\mathbb{Z}^m} e^{-\|\mathbf{z}\|^2/(2\sigma^2)}.$$

Note that $\left(\frac{1}{\sqrt{2\pi\sigma^2}}\right)^m \sum_{\mathbf{z}\in\mathbb{Z}^m} \exp(-\|\mathbf{z}\|^2/(2\sigma^2)) = 1$, since it is the probability density function $R^m_\sigma(\mathbf{z})$ summed over all possible values. Thus we have

$$\Pr\left[\|\mathbf{z}\| > k\sigma\sqrt{m}; \mathbf{z} \xleftarrow{\$} R^m_\sigma\right] < 2k^m e^{\frac{m}{2}(1-k^2)}.$$

□

The following is the proof of Lemma 3.1 from Section 3.

Proof. By definition we have

$$\begin{aligned}\frac{R^m_\sigma(\mathbf{z})}{R^m_{\mathbf{v},\sigma}(\mathbf{z})} &= \frac{\int_{A_\mathbf{z}} \rho^m_\sigma(\mathbf{x})d\mathbf{x}}{\int_{A_\mathbf{z}} \rho^m_{\mathbf{v},\sigma}(\mathbf{x})d\mathbf{x}} = \frac{\int_{A_\mathbf{z}} \exp(-\|\mathbf{x}\|^2/(2\sigma^2))d\mathbf{x}}{\int_{A_\mathbf{z}} \exp(-\|\mathbf{x}-\mathbf{v}\|^2/(2\sigma^2))d\mathbf{x}} \\ &\leq \frac{\max\limits_{\mathbf{x}\in A_\mathbf{z}} e^{-\|\mathbf{x}\|^2/(2\sigma^2)} \cdot \mathrm{vol}(A_\mathbf{z})}{\min\limits_{\mathbf{x}\in A_\mathbf{z}} e^{-\|\mathbf{x}-\mathbf{v}\|^2/(2\sigma^2)} \cdot \mathrm{vol}(A_\mathbf{z})} = \frac{\exp(-\|\mathbf{z}+\mathbf{y}_1\|^2/(2\sigma^2))}{\exp(-\|\mathbf{z}-\mathbf{v}+\mathbf{y}_2\|^2/(2\sigma^2))},\end{aligned}$$

where the inequality follows from the fact that integrating a continuous function on a bounded area is bounded from below by its minimum on the area times the volume of the area; $\mathbf{y}_1 \in \left[-\frac{1}{2}, \frac{1}{2}\right]^m$ is chosen such that the maximum is achieved for $\|\mathbf{z}+\mathbf{y}_1\|^2$, and $\mathbf{y}_2 \in \left[-\frac{1}{2}, \frac{1}{2}\right]^m$ is chosen such that the minimum is achieved for $\|\mathbf{z}-\mathbf{v}+\mathbf{y}_2\|^2$. In other words, $\mathbf{y}_1 \in \left[-\frac{1}{2}, \frac{1}{2}\right]^m$ is defined as in Equation (4) and for $\mathbf{y}_2 \in \left[-\frac{1}{2}, \frac{1}{2}\right]^m$ we have for each $z_i - v_i, i = 1, \ldots, m$:

$$y_{2,i} = \begin{cases} -\frac{1}{2} & \text{if } z_i < v_i, \\ \frac{1}{2} & \text{if } z_i \geq v_i. \end{cases} \tag{5}$$

This results in the following formula:

$$\frac{e^{-\|\mathbf{z}+\mathbf{y}_1\|^2/(2\sigma^2)}}{e^{-\|\mathbf{z}-\mathbf{v}+\mathbf{y}_2\|^2/(2\sigma^2)}} \exp\left(\frac{(\|\mathbf{y}_2\|^2 - \|\mathbf{y}_1\|^2 + 2\langle\mathbf{z}, \mathbf{y}_2-\mathbf{y}_1\rangle) - 2\langle\mathbf{z}+\mathbf{y}_2, \mathbf{v}\rangle + \|\mathbf{v}\|^2}{2\sigma^2}\right).$$

We want to combine $\|\mathbf{y}_2\|^2 - \|\mathbf{y}_1\|^2 + 2\langle\mathbf{z}, \mathbf{y}_2-\mathbf{y}_1\rangle$ with the inner product $\langle\mathbf{z}+\mathbf{y}_2, \mathbf{v}\rangle$ into an inner product of the form $\langle\mathbf{z}+\mathbf{y}, \mathbf{v}+\mathbf{a}\rangle$ for some $\mathbf{a}$, where $\mathbf{y}$ minimizes $\langle\mathbf{z}+\mathbf{y}, \mathbf{v}+\mathbf{a}\rangle$ as in Equation (5), such that we can apply Lemma C.1, where we set $\mathbf{u} = \mathbf{v}+\mathbf{a}$. (Note that Equation (5) actually minimizes $\|\mathbf{z}-\mathbf{v}\|^2 = \langle\mathbf{z}+\mathbf{y}, \mathbf{z}+\mathbf{y}\rangle$, but the equation for y_i stays the same.) We can write

$$\|\mathbf{y}_2\|^2 - \|\mathbf{y}_1\|^2 + 2\langle\mathbf{z}, \mathbf{y}_2-\mathbf{y}_1\rangle = \sum_{i=1}^{m} \left(y_{2,i}^2 - y_{1,i}^2 + 2z_i\left(y_{2,i} - y_{1,i}\right)\right).$$

Using the definition of $y_{1,i}$ and $y_{2,i}$, for $i = 1, \ldots, m$ we get the following expression:

$$y_{2,i}^2 - y_{1,i}^2 + 2z_i\left(y_{2,i} - y_{1,i}\right) = \begin{cases} = -2z_i & \text{if } z_i < v_i \wedge z_i < 0, \\ = \frac{1}{4} & \text{if } z_i = 0, \\ = 2z_i & \text{if } z_i \geq v_i \wedge z_i > 0, \\ = 0 & \text{otherwise.} \end{cases} \tag{6}$$

To create an upper bound of the form $-2\langle \mathbf{z}+\mathbf{y}, \mathbf{a}\rangle$, where $\mathbf{y} \in \left[-\frac{1}{2}, \frac{1}{2}\right]^m$ minimizes $\langle \mathbf{z}+\mathbf{y}, \mathbf{a}\rangle$, we need to determine an expression for $\mathbf{a}$, i.e. we determine a_i such that it fits Equation (6). This gives us the following expressions for the coordinates $i = 1, \ldots, m$:

$$-2a_iz_i - 2a_iy_i = \begin{cases} -2a_iz_i + a_i & \text{if } z_i < 0, \\ -a_i & \text{if } z_i = 0, \\ -2a_iz_i - a_i & \text{if } z_i > 0. \end{cases} \qquad \Rightarrow \qquad a_i = \begin{cases} -\frac{2z_i}{-2z_i+1} & \text{if } z_i < 0, \\ -\frac{1}{4} & \text{if } z_i = 0, \\ -\frac{2z_i}{2z_i+1} & \text{if } z_i > 0. \end{cases}$$

Now we can write $\sum_{i=1}^{m} \left(y_{2,i}^2 - y_{1,i}^2 + 2z_i\left(y_{2,i} - y_{1,i}\right)\right) \leq -2\langle \mathbf{z}+\mathbf{y}, \mathbf{a}\rangle$, where $\mathbf{a}$ is chosen as above such that $-z_ia_i \leq 0$ and $|a_i| \leq 1$ for $i = 1, \ldots, m$ and $\mathbf{y}$ minimizes $\langle \mathbf{z}+\mathbf{y}, \mathbf{a}\rangle$. Given $\mathbf{y}_2$ and $\mathbf{y}$, we can write $\mathbf{y}_2 = \mathbf{y} + \mathbf{b}$, where we pick $b_i \in \{-1, 0, 1\}$ for $i = 1, \ldots, m$ such that the equation holds. Then we can write $2\langle \mathbf{z}+\mathbf{y}_2, \mathbf{v}\rangle = 2\langle \mathbf{z}+\mathbf{y}, \mathbf{v}\rangle + 2\langle \mathbf{b}, \mathbf{v}\rangle$. We have $2\langle \mathbf{b}, \mathbf{v}\rangle = \sum_{i=1}^{m} 2b_iv_i \leq 2\|\mathbf{v}\|^2$, because $b_i \in \{-1, 0, 1\}$, dependent on the value of z_i and v_i. Combining these bounds and applying them to the previous result, gives us

$$\begin{aligned} &\exp\left(\left(\left(\|\mathbf{y}_2\|^2 - \|\mathbf{y}_1\|^2 + 2\langle \mathbf{z}, \mathbf{y}_2 - \mathbf{y}_1\rangle\right) - 2\langle \mathbf{z}+\mathbf{y}_2, \mathbf{v}\rangle + \|\mathbf{v}\|^2\right)/(2\sigma^2)\right) \\ &\quad \leq \exp\left((-2\langle \mathbf{z}+\mathbf{y}, \mathbf{a}\rangle - 2\langle \mathbf{z}+\mathbf{y}, \mathbf{v}\rangle - 2\langle \mathbf{b}, \mathbf{v}\rangle + \|\mathbf{v}\|^2)/(2\sigma^2)\right) \\ &\quad \leq \exp\left((-2\langle \mathbf{z}+\mathbf{y}, \mathbf{v}+\mathbf{a}\rangle + 3\|\mathbf{v}\|^2)/(2\sigma^2)\right). \end{aligned}$$

Lemma C.1 tells us that $|\langle \mathbf{z}+\mathbf{y}, \mathbf{v}+\mathbf{a}\rangle| \leq \sigma\sqrt{2\log m}\|\mathbf{v}+\mathbf{a}\|$ with probability at least $1 - 2^{-\log m}$ if $\mathbf{y}$ minimizes $\langle \mathbf{z}+\mathbf{y}, \mathbf{v}+\mathbf{a}\rangle$ and if $\mathbf{v}+\mathbf{a} \in \mathbb{Z}^m$. Since both conditions hold, we have

$$\begin{aligned} &\exp\left(\tfrac{-2\langle \mathbf{z}+\mathbf{y}_2, \mathbf{v}+\mathbf{a}\rangle + 3\|\mathbf{v}\|^2}{2\sigma^2}\right) < \exp\left(\tfrac{2\sqrt{2\log m}\|\mathbf{v}+\mathbf{a}\| + 3\|\mathbf{v}\|^2}{2\sigma^2}\right) \\ &\quad \leq \exp\left(\tfrac{\sqrt{2\log m}\|\mathbf{v}+\mathbf{a}\|}{\sqrt{\log m}\|\mathbf{v}\|} + \tfrac{3\|\mathbf{v}\|^2}{2\log m\|\mathbf{v}\|^2}\right) = \exp\left(\tfrac{3\|\mathbf{v}\| + 2\sqrt{2}\log m\|\mathbf{v}+\mathbf{a}\|}{2\log m\|\mathbf{v}\|}\right) = O(1), \end{aligned}$$

where the second inequality uses $\sigma = \omega(\|\mathbf{v}\|\sqrt{\log m})$ and the final equality uses $\|\mathbf{a}\|^2$ being small. □

C.1 Comparison of Proofs for Rounded Gaussians vs. Discrete Gaussians

As we have mentioned at the beginning of this section, the theorems and proofs follow the line of the theorems and proofs of Lyubashevsky [16] closely. Here we give a quick overview of the changes made in the lemmas and theorems next to replacing the discrete Gaussian with the rounded Gaussian. We do not state in detail where the proofs differ, since we require different techniques to end up with similar results.

In Lemma C.1 we use $\langle \mathbf{z}+\mathbf{y}, \mathbf{u}\rangle$ with $\mathbf{y} \in \left[-\frac{1}{2}, \frac{1}{2}\right]^m$ minimizing $\exp\left(\frac{1}{\sigma^2}\langle \mathbf{z}+\mathbf{y}, \mathbf{u}\rangle\right)$ instead of the $\langle \mathbf{z}, \mathbf{u}\rangle$ that is used in [16, Lemma 4.3].

In Lemma C.2 we require for Item 1 that $k\sigma > 1/4(\sigma+1)$ and $\sigma \geq 1$ instead of the $k > 0$ from [16, Lemma 4.4]. Next to that, we get that the probability

$< \exp\left(\frac{-\left(k-\frac{1}{2}\right)^2}{2}\right)$ instead of the $< \exp\left(\frac{-k^2}{2}\right)$. For Item 2 we have $\sigma \geq \sqrt{2/\pi}$ instead of $\sigma \geq 3/\sqrt{2\pi}$. For Item 3 we have $2k^m e^{\frac{m}{2}(1-k^2)}$ instead of $k^m e^{\frac{m}{2}(1-k^2)}$.

Theorem 3.1 follows through directly based on the previous lemmas.

D Box-Muller Proof

In this section we prove Theorem 4.1 which essentially states that Algorithm 4.1 produces two independent Gaussian distributed variables. Since the original proof is hard to understand, we decided to show this by giving a different proof. This means that we need to prove that the algorithm produces, first of all, Gaussian distributed variables, and, second, that these are independent. First, we look at the inverse relationships:

$$u_1 = \exp\left(\frac{-(z_1^2+z_2^2)}{2}\right), \qquad u_2 = -\frac{1}{2\pi}\arctan\frac{z_2}{z_1}. \tag{7}$$

From this we want to compute the joint density function f of z_1 and z_2. If we have $f(z_1,z_2) = f_1(z_1)f_2(z_2)$ we know that the variables are independent. We compute $f(z_1,z_2)$, which we express as a function in u_1, u_2 using the Jacobian matrix[1]:

$$\begin{aligned} f(z_1,z_2) &= f_{u_1,u_2}(u_1,u_2) \cdot \begin{vmatrix} \frac{\partial u_1}{\partial z_1} & \frac{\partial u_1}{\partial z_2} \\ \frac{\partial u_2}{\partial z_1} & \frac{\partial u_2}{\partial z_2} \end{vmatrix} \\ &= f_{u_1}(u_1) \cdot f_{u_2}(u_2) \cdot \begin{vmatrix} -z_1 \exp\left(\frac{-(z_1^2+z_2^2)}{2}\right) & -z_2 \exp\left(\frac{-(z_1^2+z_2^2)}{2}\right) \\ \frac{z_2}{2\pi(z_1^2+z_2^2)} & -\frac{z_1}{2\pi(z_1^2+z_2^2)} \end{vmatrix} \\ &= 1 \cdot 1 \cdot \tfrac{1}{2\pi} \exp\left(\tfrac{-(z_1^2+z_2^2)}{2}\right) \\ &= \tfrac{1}{\sqrt{2\pi}} \exp\left(\tfrac{-z_1^2}{2}\right) \tfrac{1}{\sqrt{2\pi}} \exp\left(\tfrac{-z_2^2}{2}\right) = f_1(z_1)f_2(z_2), \end{aligned}$$

where $f_{u_1,u_2}(u_1,u_2)$ is a function of uniform random values. These were the input variables, so we know that these are independent and that $f_{u_1}(u_1) = f_{u_2}(u_2) = 1$. Note that $\frac{1}{\sqrt{2\pi}}\exp\left(\frac{-z_1^2}{2}\right)$ is the probability density function of a centered Gaussian distribution with standard deviation $\sigma = 1$.

E Rényi Divergence

An adversary wins if within q_s signing queries he can distinguish the perfect scheme and an implementation thereof or if he breaks the scheme with the perfect implementation. We will upper bound the success probability of any such adversary dependent on the precision used in the computation.

[1] The Jacobian matrix is the matrix that contains all the first order partial derivatives of a vector-valued function.

First we analyze the statistical distance (SD) and then Rényi divergences (RD) of order 1 and ∞ (Definition 5.1). Based on [1] we expect a lower precision requirement from the RD analysis. We use the definition of Rényi divergence as given in [1] and copy the relevant properties of RD from there; see [25] for a proof of the following lemmas and note that the definitions agree up to taking logarithms. For completeness we include the statistical difference.

Definition E.1. *The* statistical distance $\Delta(P;Q)$ *between two discrete probability functions* P *and* Q *is defined by*

$$\Delta(P;Q) = \frac{1}{2}\sum_{x\in V} |P(x) - Q(x)|\,,$$

where $V = \mathrm{Supp}(P) \cup \mathrm{Supp}(Q)$ *denotes the union of the support of* P *and the support of* Q*.*

Definition E.2. *For any two discrete probability distributions* P *and* Q*, such that* $\mathrm{Supp}(P) \subseteq \mathrm{Supp}(Q)$ *the* Rényi divergences of order 1 *is defined by*

$$\mathrm{RD}_1(P \mid\mid Q) = \exp\left(\sum_{x\in\mathrm{Supp}(P)} P(x)\log\frac{P(x)}{Q(x)}\right).$$

Note that unlike for the SD, the measures are related multiplicatively for RD.

Lemma E.1 (Multiplicativety). *Let* $a \in \{1, +\infty\}$*. Let* P *and* Q *be two distributions with* $\mathrm{Supp}(P) \subseteq \mathrm{Supp}(Q)$ *of a pair of random variables* (Y_1, Y_2) *and let* Y_1 *and* Y_2 *be independent.*
Then we have: $\mathrm{RD}_a(P \mid\mid Q) = \mathrm{RD}_a(P_1 \mid\mid Q_1) \cdot \mathrm{RD}_a(P_2 \mid\mid Q_2)$*.*

We will use the following *probability preservation* property to quantify the probability of distinguishing the perfect rounded Gaussian distribution from the one implemented with finite precision.

Lemma E.2 (Probability Preservation). *Let* P *and* Q *denote distributions with* $\mathrm{Supp}(P) \subseteq \mathrm{Supp}(Q)$*. Let* $A \subseteq \mathrm{Supp}(Q)$ *be an arbitrary event. Then*
$Q(A) \geq P(A)/R_\infty(P \mid\mid Q)$ *.*

E.1 Precision for Rounded Gaussians

We now give a formal analysis linking the precision p of the implementation to the security level of the signature scheme. Computing with floating-point precision p means that the intermediate value x will be output with a certain *error* η. We can write this as $x' = x + \eta$, with $|\eta| \leq 2^{-p}x$. After this, x' is rounded to the nearest integer, i.e. $z = \lfloor x' \rceil$. Note that this implies that for computing the probability of sampling z only the interval changes from $[z - \frac{1}{2}, z + \frac{1}{2})$ to $[z - \frac{1}{2} - e_l, z + \frac{1}{2} + e_r)$, with $|e_l| \leq 2^{-p}\left|z - \frac{1}{2}\right|$ and $|e_r| \leq 2^{-p}\left|z + \frac{1}{2}\right|$. The tail cut forces $|z| \leq \tau\sigma$ and for $\tau = O(\sqrt{\lambda})$ Lemma C.2 implies that $\exp\left(\frac{-(\tau-\frac{1}{2})^2}{2\sigma^2}\right) \approx 2^{-\lambda}$, i.e. with all but negligible probability the sampled value lies within the tail bound. For all practical values $\lambda \ll 2^p$.

First we analyze the SD to gain a basic understanding of the precision needed for our sampler in BLISS. After this we analyze two different kinds of RD, since we expect that the required floating point precision will be smaller, because the bounds are tighter for other samplers. At the end of this section, we compare all of these bounds on the precision.

SD-based analysis. We follow [1] in assuming that any forging adversary $\mathcal{A}$ with success probability $\leq \delta$ on the scheme implemented with the perfect rounded Gaussian sampling has a success probability $\epsilon \leq \delta + \Delta({R'}_\sigma^{mq_s}; R_\sigma^{mq_s})$ against the scheme implemented with the truncated rounded Gaussian sampling, with $R_\sigma^{mq_s}$, i.e. the success probability ϵ on the truncated scheme is upper bounded by the success probability on the perfect scheme δ and the extra information we gain by comparing the distributions ${R'}_\sigma^{mq_s}$ and $R_\sigma^{mq_s}$. For a target success probability ϵ we have to choose $\delta \leq \epsilon/2$ for the success probability on the perfect scheme and we want to determine the lower bound on p such that $\Delta({R'}_\sigma^{mq_s}; R_\sigma^{mq_s}) \leq \epsilon/2$.

By the union bound this means that we require $\Delta({R'}_\sigma; R_\sigma) \leq \epsilon/(mq_s)$. We only look at values between the tail bounds, i.e. $z \in [-\tau\sigma, \tau\sigma]$, since any element lying outside of the tail bounds is rejected and thus not in the support of R'_σ. Next to that, we assume that $e_r, e_l \leq 2^{-p}\tau\sigma$, which is the worst case setting.

$$\begin{aligned}
&\Delta({R'}_\sigma^1(z); R_\sigma^1(z)) \\
&\quad = \frac{1}{2} \sum_{z=-\tau\sigma}^{\tau\sigma} \left| \int_{z-\frac{1}{2}-e_l}^{z+\frac{1}{2}+e_r} \frac{1}{\sqrt{2\pi\sigma^2}} e^{-x^2/(2\sigma^2)} dx - \int_{z-\frac{1}{2}}^{z+\frac{1}{2}} \frac{1}{\sqrt{2\pi\sigma^2}} e^{-x^2/(2\sigma^2)} dx \right| \\
&\quad \leq \frac{1}{2} \sum_{z=-\tau\sigma}^{\tau\sigma} \left| \int_{z-\frac{1}{2}-|e_l|}^{z-\frac{1}{2}} \frac{1}{\sqrt{2\pi\sigma^2}} e^{-x^2/(2\sigma^2)} dx + \int_{z+\frac{1}{2}}^{z+\frac{1}{2}+|e_r|} \frac{1}{\sqrt{2\pi\sigma^2}} e^{-x^2/(2\sigma^2)} dx \right| \\
&\quad \leq \frac{1}{2} \frac{1}{\sqrt{2\pi\sigma^2}} \left(\sum_{z=-\tau\sigma}^{-1} \left| |e_l| \exp\left(\frac{-\left(z-\frac{1}{2}\right)^2}{2\sigma^2}\right) + |e_r| \exp\left(\frac{-\left(z+\frac{1}{2}+|e_r|\right)^2}{2\sigma^2}\right) \right| \right. \\
&\qquad \left. + |e_l| + |e_r| + \sum_{z=1}^{\tau\sigma} \left| |e_l| \exp\left(\frac{-\left(z-\frac{1}{2}-|e_l|\right)^2}{2\sigma^2}\right) + |e_r| \exp\left(\frac{-\left(z+\frac{1}{2}\right)^2}{2\sigma^2}\right) \right| \right) \\
&\quad \leq \frac{1}{2} \frac{2^{-p}\tau\sigma}{\sqrt{2\pi\sigma^2}} \left(\sum_{z=-\tau\sigma}^{-1} \left| \exp\left(\frac{-\left(z-\frac{1}{2}\right)^2}{2\sigma^2}\right) + \exp\left(\frac{-\left(z+\frac{1}{2}+2^{-p}\tau\sigma\right)^2}{2\sigma^2}\right) \right| + 2 \right. \\
&\qquad \left. + \sum_{z=1}^{\tau\sigma} \left| \exp\left(\frac{-\left(z-\frac{1}{2}-2^{-p}\tau\sigma\right)^2}{2\sigma^2}\right) + \exp\left(\frac{-\left(z+\frac{1}{2}\right)^2}{2\sigma^2}\right) \right| \right) \\
&\quad \leq \frac{2^{-p}\tau\sigma}{\sqrt{2\pi\sigma^2}} \left(1 + \sum_{z=1}^{\tau\sigma} \left(\exp\left(\frac{-\left(z-\frac{1}{2}-2^{-p}\tau\sigma\right)^2}{2\sigma^2}\right) + \exp\left(\frac{-\left(z+\frac{1}{2}\right)^2}{2\sigma^2}\right) \right) \right),
\end{aligned}$$

where we use in the second to last inequality the assumption that $|e_l|, |e_r| \leq 2^{-p}\tau\sigma$ and in the last inequality we note that for $z < 0$ we have $\exp\left(-\frac{\left(z-\frac{1}{2}\right)^2}{2\sigma^2}\right) = \exp\left(-\frac{\left(|z|+\frac{1}{2}\right)^2}{2\sigma^2}\right)$, which matches the term in the sum for $z > 0$. Similarly we have $\exp\left(-\frac{\left(z+\frac{1}{2}+2^{-p}\tau\sigma\right)^2}{2\sigma^2}\right) = \exp\left(-\frac{\left(|z|-\frac{1}{2}-2^{-p}\tau\sigma\right)^2}{2\sigma^2}\right)$. This means that we can group both sums under one sum running from 1 to $\tau\sigma$, which we need to multiply by 2 to compensate for having both distributions in one sum.

Note that this result looks like a rounded Gaussian centered around $\frac{1}{2}$ and a rounded Gaussian centered around $\frac{1}{2}+2^{-p}\tau\sigma$, except that all values for $z \leq 0$ are missing. Due to the symmetric property of the rounded Gaussian distribution, we know that both rounded Gaussians sum up to $\leq \frac{1}{2}$. This gives us:

$$\frac{2^{-p}\tau\sigma}{\sqrt{2\pi\sigma^2}}\left(1+\sum_{z=1}^{\tau\sigma}\left(\exp\left(\frac{-\left(z-\frac{1}{2}-2^{-p}\tau\sigma\right)^2}{2\sigma^2}\right)+\exp\left(\frac{-\left(z+\frac{1}{2}\right)^2}{2\sigma^2}\right)\right)\right)$$
$$\leq 2^{-p}\tau\sigma\left(\frac{1}{\sqrt{2\pi\sigma^2}}+\frac{1}{2}+\frac{1}{2}\right) = 2^{-p}\tau\sigma\left(\frac{1}{\sqrt{2\pi\sigma^2}}+1\right).$$

We require $2^{-p}\tau\sigma\left(\frac{1}{\sqrt{2\pi\sigma^2}}+1\right) \leq (\epsilon/2)/(mq_s)$. This results in a precision requirement

$$\begin{aligned} p &\geq \log\left(\frac{2mq_s\tau\sigma\left(\sqrt{2\pi\sigma^2}+1\right)}{\epsilon\sqrt{2\pi\sigma^2}}\right) \\ &= \log\left(mq_s\tau\sigma\left(\sqrt{2\pi\sigma^2}+1\right)\right) - \log(\epsilon) - \log\left(\sqrt{2\pi\sigma^2}\right) + 1. \end{aligned} \tag{8}$$

Note that $0 < \epsilon < 1$ and thus that $\log\epsilon < 0$. This means that a smaller ϵ requires a higher level of floating point precision. This is what we expect; if we want an adversary $\mathcal{A}$ to be less likely to be successful, we need to be more precise in our computations.

If we use the common setting $\epsilon = 2^{-\lambda}$, we get the precision requirement

$$p \geq \log\left(mq_s\tau\sigma\left(\sqrt{2\pi\sigma^2}+1\right)\right) + \lambda - \log\left(\sqrt{2\pi\sigma^2}\right) + 1. \tag{9}$$

$\mathbf{RD_1}$-based analysis. According to [1], if $a = 1$ we have for an arbitrary event $A \subseteq \mathrm{Supp}(Q)$ that $Q(A) \geq P(A) - \sqrt{\ln \mathrm{RD}_1(P \mid\mid Q)/2}$, which is the probability preservation property (Lemma E.2) for $a = 1$. This means that we have $\delta \geq \epsilon - \sqrt{\ln \mathrm{RD}_1\left({R'}_\sigma^{mq_s} \mid\mid R_\sigma^{mq_s}\right)/2}$. We follow [1] in bounding the right-hand side by $\epsilon/2$. By the multiplicative property of the RD over the mq_s independent samples needed for signing q_s times, we get $\mathrm{RD}_1\left({R'}_\sigma^{mq_s} \mid\mid R_\sigma^{mq_s}\right) \leq \left(\mathrm{RD}_1\left({R'}_\sigma^{1} \mid\mid R_\sigma^{1}\right)\right)^{mq_s}$.

Recall that for the ln function we have $\ln(x) \leq x-1$ for $x > 0$. Note that we are working with positive numbers, since probabilities lie between zero and one. If we only look at the elements between $-\tau\sigma$ and $\tau\sigma$, we know that they have a probability > 0. Now we compute the 1-dimensional case.

$$\begin{aligned}
&\ln \mathrm{RD}_1\left({R'}^1_\sigma \;||\; R^1_\sigma\right)\\
&\quad= \sum_{z\in\mathrm{Supp}({R'}^1_\sigma)} {R'}^1_\sigma(z)\ln\left(\frac{{R'}^1_\sigma(z)}{R^1_\sigma(z)}\right) \leq \sum_{z\in\mathrm{Supp}({R'}^1_\sigma)} {R'}^1_\sigma(z)\left(\frac{{R'}^1_\sigma(z)}{R^1_\sigma(z)}-1\right)\\
&\quad\leq \sum_{z\in\mathrm{Supp}({R'}^1_\sigma)} \frac{1}{\sqrt{2\pi\sigma^2}}\int_{z-\frac{1}{2}-e_l}^{z+\frac{1}{2}+e_r}\exp\left(-\frac{x^2}{2\sigma^2}\right)dx\left(\frac{\int_{z-\frac{1}{2}-e_l}^{z+\frac{1}{2}+e_r}\exp\left(-\frac{x^2}{2\sigma^2}\right)dx}{\int_{z-\frac{1}{2}}^{z+\frac{1}{2}}\exp\left(-\frac{x^2}{2\sigma^2}\right)dx}-1\right)\\
&\quad\leq \sum_{z\in\mathrm{Supp}({R'}^1_\sigma)} \frac{1}{\sqrt{2\pi\sigma^2}}\int_{z-\frac{1}{2}-e_l}^{z+\frac{1}{2}+e_r}\exp\left(-\frac{x^2}{2\sigma^2}\right)dx\cdot\\
&\quad\left(\frac{\int_{z-\frac{1}{2}-|e_l|}^{z-\frac{1}{2}}\exp\left(-\frac{x^2}{2\sigma^2}\right)dx+\int_{z+\frac{1}{2}}^{z+\frac{1}{2}+|e_r|}\exp\left(-\frac{x^2}{2\sigma^2}\right)dx}{\int_{z-\frac{1}{2}}^{z+\frac{1}{2}}\exp\left(-\frac{x^2}{2\sigma^2}\right)dx}\right).
\end{aligned} \tag{10}$$

We now want to bound this equation. We first look at a bound in the case $z > 0$ for the following part of the equation:

$$\begin{aligned}
&\int_{z-\frac{1}{2}-e_l}^{z+\frac{1}{2}+e_r}\exp\left(-\frac{x^2}{2\sigma^2}\right)dx\left(\frac{\int_{z-\frac{1}{2}-|e_l|}^{z-\frac{1}{2}}\exp\left(-\frac{x^2}{2\sigma^2}\right)dx+\int_{z+\frac{1}{2}}^{z+\frac{1}{2}+|e_r|}\exp\left(-\frac{x^2}{2\sigma^2}\right)dx}{\int_{z-\frac{1}{2}}^{z+\frac{1}{2}}\exp\left(-\frac{x^2}{2\sigma^2}\right)dx}\right)\\
&\quad\leq (1+e_l+e_r)\exp\left(\frac{-\left(z-\frac{1}{2}-e_l\right)^2}{2\sigma^2}\right)\exp\left(\frac{(z+\frac{1}{2})^2}{2\sigma^2}\right)\cdot\\
&\qquad\qquad\left(|e_l|\exp\left(\frac{-\left(z-\frac{1}{2}-|e_l|\right)^2}{2\sigma^2}\right)+|e_r|\exp\left(\frac{-\left(z+\frac{1}{2}\right)^2}{2\sigma^2}\right)\right)\\
&\quad\leq (1+e_r+e_l)\left(|e_l|\exp\left(\frac{-\left(z+\frac{1}{2}-2(1+|e_l|)\right)^2+2(1+|e_l|)^2}{2\sigma^2}\right)+|e_r|\exp\left(\frac{-\left(z-\frac{1}{2}-e_l\right)^2}{2\sigma^2}\right)\right).
\end{aligned}$$

If we can find an equivalent bound like this for $z < 0$ and for $z = 0$, we can use the above formula to bound Equation (10). For $z < 0$, we have the following equation that gives an upper bound:

$$\begin{aligned}
&\int_{z-\frac{1}{2}-e_l}^{z+\frac{1}{2}+e_r}\exp\left(-\frac{x^2}{2\sigma^2}\right)dx\left(\frac{\int_{z-\frac{1}{2}-|e_l|}^{z-\frac{1}{2}}\exp\left(-\frac{x^2}{2\sigma^2}\right)dx+\int_{z+\frac{1}{2}}^{z+\frac{1}{2}+|e_r|}\exp\left(-\frac{x^2}{2\sigma^2}\right)dx}{\int_{z-\frac{1}{2}}^{z+\frac{1}{2}}\exp\left(-\frac{x^2}{2\sigma^2}\right)dx}\right)\\
&\quad\leq (1+e_l+e_r)\exp\left(\frac{-\left(z+\frac{1}{2}+e_r\right)^2}{2\sigma^2}\right)\exp\left(\frac{(z-\frac{1}{2})^2}{2\sigma^2}\right)\cdot\\
&\qquad\qquad\left(|e_l|\exp\left(\frac{-\left(z-\frac{1}{2}\right)^2}{2\sigma^2}\right)+|e_r|\exp\left(\frac{-\left(z+\frac{1}{2}+|e_r|\right)^2}{2\sigma^2}\right)\right)\\
&\quad\leq (1+e_r+e_l)\left(|e_l|\exp\left(\frac{-\left(z+\frac{1}{2}+e_r\right)^2}{2\sigma^2}\right)+|e_r|\exp\left(\frac{-\left(z-\frac{1}{2}+2(1+|e_r|)\right)^2+2(1+|e_r|)^2}{2\sigma^2}\right)\right)\\
&\quad\leq (1+e_r+e_l)\left(|e_l|\exp\left(\frac{-\left(|z|-\frac{1}{2}-e_r\right)^2}{2\sigma^2}\right)+\right.\\
&\qquad\qquad\left.|e_r|\exp\left(\frac{-\left(|z|+\frac{1}{2}-2(1+|e_r|)\right)^2+2(1+|e_r|)^2}{2\sigma^2}\right)\right).
\end{aligned}$$

This means that we have the same result for $z > 0$ and $z < 0$, except that the e_l's change into e_r's and vice versa. Since $e_l, e_r \leq 2^{-p}\tau\sigma$, we end up with the following result for $z < 0$ and $z > 0$:

$$\begin{aligned}
&\int_{z-\frac{1}{2}-e_l}^{z+\frac{1}{2}+e_r} \exp\left(-\frac{x^2}{2\sigma^2}\right) dx \left(\frac{\int_{z-\frac{1}{2}-|e_l|}^{z-\frac{1}{2}} \exp\left(-\frac{x^2}{2\sigma^2}\right) dx + \int_{z+\frac{1}{2}}^{z+\frac{1}{2}+|e_r|} \exp\left(-\frac{x^2}{2\sigma^2}\right) dx}{\int_{z-\frac{1}{2}}^{z+\frac{1}{2}} \exp\left(-\frac{x^2}{2\sigma^2}\right) dx} \right) \\
&\qquad \leq \left(1 + 2^{-p+1}\tau\sigma\right) 2^{-p}\tau\sigma \left(\exp\left(\frac{-\left(|z| - \frac{1}{2} - 2^{-p}\tau\sigma\right)^2}{2\sigma^2} \right) + \right. \\
&\qquad\qquad \left. \exp\left(\frac{-\left(|z| + \frac{1}{2} - 2\left(1 + 2^{-p}\tau\sigma\right)\right)^2 + 2\left(1 + 2^{-p}\tau\sigma\right)^2}{2\sigma^2} \right) \right).
\end{aligned}$$

Now that we have found a bound for $z < 0$ and $z > 0$, we also need to find a bound for $z = 0$. If $z = 0$, we have

$$\begin{aligned}
&\int_{z-\frac{1}{2}-e_l}^{z+\frac{1}{2}+e_r} \exp\left(-\frac{x^2}{2\sigma^2}\right) dx \left(\frac{\int_{z-\frac{1}{2}-|e_l|}^{z-\frac{1}{2}} \exp\left(-\frac{x^2}{2\sigma^2}\right) dx + \int_{z+\frac{1}{2}}^{z+\frac{1}{2}+|e_r|} \exp\left(-\frac{x^2}{2\sigma^2}\right) dx}{\int_{z-\frac{1}{2}}^{z+\frac{1}{2}} \exp\left(-\frac{x^2}{2\sigma^2}\right) dx} \right) \\
&\qquad \leq (1 + e_l + e_r) \exp\left(\frac{1}{8\sigma^2}\right) \left(|e_l| \exp\left(-\frac{1}{8\sigma^2}\right) + |e_r| \exp\left(-\frac{1}{8\sigma^2}\right)\right) \\
&\qquad = (1 + e_l + e_r)\left(|e_l| + |e_r|\right) \leq \left(1 + 2^{-p+1}\tau\sigma\right) 2^{-p+1}\tau\sigma,
\end{aligned}$$

where we use $e_l, e_r < 2^{-p}\tau\sigma$ in the second inequality. Combining the result for $z = 0$ with the results for $z < 0$ and $z > 0$ gives us:

$$\begin{aligned}
&\ln \mathrm{RD}_1\left({R'}^{1}_{\sigma} \mid\mid R^{1}_{\sigma}\right) \\
&\qquad \leq \left(1 + 2^{-p+1}\tau\sigma\right) 2^{-p+1}\tau\sigma \\
&\qquad + \sum_{z \in \mathrm{Supp}({R'}^{1}_{\sigma}), z > 0} \frac{1}{\sqrt{2\pi\sigma^2}} \left(1 + 2^{-p+1}\tau\sigma\right) 2^{-p+1}\tau\sigma \left(\exp\left(\frac{-\left(|z| - \frac{1}{2} - 2^{-p}\tau\sigma\right)^2}{2\sigma^2} \right) + \right. \\
&\qquad\qquad \left. \exp\left(\frac{-\left(|z| + \frac{1}{2} - 2\left(1 + 2^{-p}\tau\sigma\right)\right)^2 + 2\left(1 + 2^{-p}\tau\sigma\right)^2}{2\sigma^2} \right) \right) \\
&\qquad = \left(1 + 2^{-p+1}\tau\sigma\right) 2^{-p+1}\tau\sigma \left(1 + \sum_{z=0}^{\infty} \frac{1}{\sqrt{2\pi\sigma^2}} \left(\exp\left(\frac{-\left(z - \frac{1}{2} - 2^{-p}\tau\sigma\right)^2}{2\sigma^2} \right) + \right. \right. \\
&\qquad\qquad \left. \left. \exp\left(\frac{-\left(z + \frac{1}{2} - 2\left(1 + 2^{-p}\tau\sigma\right)\right)^2 + 2\left(1 + 2^{-p}\tau\sigma\right)^2}{2\sigma^2} \right) \right) \right) \\
&\qquad \leq \left(1 + 2^{-p+1}\tau\sigma\right) 2^{-p+1}\tau\sigma \left(2 + 2\exp\left(\frac{9}{4\sigma^2}\right)\right),
\end{aligned}$$

where we use in the last inequality that $\sum_{z=0}^{\infty} \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(\frac{-\left(z - \frac{1}{2} - 2^{-p}\tau\sigma\right)^2}{2\sigma^2} \right) \leq 1$, as this sums over parts of a Gaussian centered at $-1/2 - 2^{-p}\tau\sigma$. Similarly, $\sum_{z=0}^{\infty} \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(\frac{-\left(z + \frac{1}{2} - 2\left(1 + 2^{-p}\tau\sigma\right)\right)^2}{2\sigma^2} \right) \leq 1.$ and $1 < (1 + 2^{-p}\tau\sigma) < \frac{3}{2}$, since $0 < 2^{-p}\tau\sigma < \frac{1}{2}$. We note that we could use the stronger bound $\tau\sigma < 2^{-p/2+1}$ here, which implies that we can use a smaller number in the exp function. However, the goal is to get rid of p with this equation and for this the current estimate is sufficient. This means that we can use the equation above to compute the floating point precision needed in the RD_1 setting. First we look at

$\ln \mathrm{RD}_1({R'}^{mq_s}_\sigma \mid\mid R^{mq_s}_\sigma)/2$, before we determine the precision p:

$$\begin{aligned}\ln \mathrm{RD}_1({R'}^{mq_s}_\sigma \mid\mid R^{mq_s}_\sigma)/2 &\leq mq_s \ln \mathrm{RD}_1({R'}^1_\sigma \mid\mid R^1_\sigma)/2 \\ &\leq \tfrac{mq_s}{2}\left(1+2^{-p+1}\tau\sigma\right)2^{-p+1}\tau\sigma\left(2+2\exp\left(\tfrac{9}{4\sigma^2}\right)\right) \\ &= mq_s\left(\left(2^{-p+1}\tau\sigma+\tfrac{1}{2}\right)^2-\tfrac{1}{4}\right)\left(1+\exp\left(\tfrac{9}{4\sigma^2}\right)\right).\end{aligned}$$

If we now bound this expression by $\epsilon^2/4$ and determine p, we know that this p also holds in the setting $\sqrt{\ln \mathrm{RD}_1({R'}^{mq_s}_\sigma \mid\mid R^{mq_s}_\sigma)/2} \leq \epsilon/2$. This results in:

$$\begin{aligned}&mq_s\left(\left(2^{-p+1}\tau\sigma+\tfrac{1}{2}\right)^2-\tfrac{1}{4}\right)\left(1+\exp\left(\tfrac{9}{4\sigma^2}\right)\right) \leq \tfrac{\epsilon^2}{4} \\ \Leftrightarrow\ &\left(2^{-p+1}\tau\sigma+\tfrac{1}{2}\right)^2 \leq \tfrac{\epsilon^2+mq_s\left(1+\exp\left(\frac{9}{4\sigma^2}\right)\right)}{4mq_s\left(1+\exp\left(\frac{9}{4\sigma^2}\right)\right)} \\ \Leftrightarrow\ &2^{-p+1} \leq \tfrac{\sqrt{\epsilon^2+mq_s\left(1+\exp\left(\frac{9}{4\sigma^2}\right)\right)}-\sqrt{mq_s\left(1+\exp\left(\frac{9}{4\sigma^2}\right)\right)}}{2\tau\sigma\sqrt{mq_s\left(1+\exp\left(\frac{9}{4\sigma^2}\right)\right)}}.\end{aligned}$$

This means that we have as the floating point precision requirement

$$p \geq \log\left(\frac{\tau\sigma\sqrt{mq_s\left(1+\exp\left(\frac{9}{4\sigma^2}\right)\right)}}{\sqrt{\epsilon^2+mq_s\left(1+\exp\left(\frac{9}{4\sigma^2}\right)\right)}-\sqrt{mq_s\left(1+\exp\left(\frac{9}{4\sigma^2}\right)\right)}}\right)+2. \tag{11}$$

$\mathbf{RD}_\infty$-based analysis. For $a = +\infty$, we follow [1] such that we have that any forging adversary $\mathcal{A}$ having success probability ϵ on the scheme implemented with imperfect rounded Gaussian sampling has a success probability $\delta \geq \epsilon/\mathrm{RD}_\infty({R'}^{mq_s}_\sigma \mid\mid R^{mq_s}_\sigma)$ on the scheme implemented with the perfect rounded Gaussian, because of the multiplicative property of the RD, as given in Lemma E.1. If $\mathrm{RD}_\infty({R'}^{mq_s}_\sigma \mid\mid R^{mq_s}_\sigma) \leq O(1)$, then $\delta = \Omega(\epsilon)$.

We need mq_s samples to create q_s signatures. By the multiplicative property of the RD, we have $\mathrm{RD}_\infty({R'}^{mq_s}_\sigma \mid\mid R^{mq_s}_\sigma) \leq \mathrm{RD}_\infty({R'}^1_\sigma \mid\mid R^1_\sigma)^{mq_s}$. We target $\delta \geq \epsilon/\exp(1)$. Recall that

$$\mathrm{RD}_\infty({R'}^1_\sigma \mid\mid R^1_\sigma) = \max_{z\in\mathrm{Supp}({R'}^1_\sigma)} \frac{{R'}^1_\sigma(z)}{R^1_\sigma(z)}.$$

We first compute ${R'}^1_\sigma(z)/R^1_\sigma(z)$ from which the maximum will automatically follow:

$$\begin{aligned}\tfrac{{R'}^1_\sigma(z)}{R^1_\sigma(z)} &= \left(\int_{z-\frac{1}{2}-e_l}^{z+\frac{1}{2}+e_r}\tfrac{1}{\sqrt{2\pi\sigma^2}}e^{-x^2/(2\sigma^2)}dx\right)\Big/\left(\int_{z-\frac{1}{2}}^{z+\frac{1}{2}}\tfrac{1}{\sqrt{2\pi\sigma^2}}e^{-x^2/(2\sigma^2)}dx\right) \\ &\leq 1+\left(\int_{z-\frac{1}{2}-|e_l|}^{z-\frac{1}{2}}e^{-x^2/(2\sigma^2)}dx+\int_{z+\frac{1}{2}}^{z+\frac{1}{2}+|e_r|}e^{-x^2/(2\sigma^2)}dx\right)\Big/\left(\int_{z-\frac{1}{2}}^{z+\frac{1}{2}}e^{-x^2/(2\sigma^2)}dx\right).\end{aligned} \tag{12}$$

Now we need to find a lower bound for the integral in the denominator. We start by looking into the case $z > 0$. We have the following bounds:

$$\begin{aligned}\int_{z-\frac{1}{2}}^{z+\frac{1}{2}}e^{-x^2/(2\sigma^2)}dx &\geq \int_{z-\frac{1}{2}}^{z-\frac{1}{2}+\frac{1}{z}}e^{-x^2/(2\sigma^2)}dx \geq \tfrac{1}{z}\exp\left(\tfrac{-(z-\frac{1}{2}+\frac{1}{z})^2}{2\sigma^2}\right) \\ &= \tfrac{1}{z}\exp\left(\tfrac{-(z-\frac{1}{2})^2-2(z-\frac{1}{2})\frac{1}{z}-\frac{1}{z^2}}{2\sigma^2}\right) \geq \tfrac{1}{z}\exp\left(\tfrac{-(z-\frac{1}{2})^2}{2\sigma^2}\right)\exp\left(\tfrac{-1}{\sigma^2}\right),\end{aligned} \tag{13}$$

where we use that $\frac{2}{z}(z-\frac{1}{2})+\frac{1}{z^2} \leq 2$ for $z \geq 1$ and $z \in \mathbb{Z}$. We bound the integrals in the numerator the same way as in the RD_1 analysis and combine this with the lower bound from Equation (12):

$$\begin{aligned}
&1 + \left(\int_{z-\frac{1}{2}-|e_l|}^{z-\frac{1}{2}} e^{-x^2/(2\sigma^2)}dx + \int_{z+\frac{1}{2}}^{z+\frac{1}{2}+|e_r|} e^{-x^2/(2\sigma^2)}dx\right) \Big/ \left(\int_{z-\frac{1}{2}}^{z+\frac{1}{2}} e^{-x^2/(2\sigma^2)}dx\right) \\
&\quad \leq 1 + \left(|e_l| \exp\left(\tfrac{-(z-\frac{1}{2}-|e_l|)^2}{2\sigma^2}\right) + |e_r| \exp\left(\tfrac{-(z+\frac{1}{2})^2}{2\sigma^2}\right)\right) \Big/ \left(\tfrac{1}{z} \exp\left(\tfrac{-(z-\frac{1}{2})^2}{2\sigma^2}\right) \exp\left(\tfrac{-1}{\sigma^2}\right)\right) \\
&\quad = 1 + z \exp\left(\tfrac{1}{\sigma^2}\right) \exp\left(\tfrac{(z-\frac{1}{2})^2}{2\sigma^2}\right) \left(|e_l| \exp\left(\tfrac{-(z-\frac{1}{2}-|e_l|)^2}{2\sigma^2}\right) + |e_r| \exp\left(\tfrac{-(z+\frac{1}{2})^2}{2\sigma^2}\right)\right) \\
&\quad \leq 1 + z \exp\left(\tfrac{1}{\sigma^2}\right) \left(|e_l| \exp\left(\tfrac{|e_l|(2z-1-|e_l|)}{2\sigma^2}\right) + |e_r| \exp\left(\tfrac{-z}{\sigma^2}\right)\right) \\
&\quad \leq 1 + z \exp\left(\tfrac{1}{\sigma^2}\right) \left(|e_l| \exp\left(\tfrac{|e_l|z}{\sigma^2}\right) + |e_r|\right) \leq 1 + 2^{-p}(\tau\sigma)^2 \exp\left(\tfrac{1}{\sigma^2}\right) \left(\exp\left(\tfrac{2^{-p}(\tau\sigma)^2}{\sigma^2}\right) + 1\right),
\end{aligned}$$

where we use in the last inequality that $|e_l|, |e_r| \leq 2^{-p}\tau\sigma$ and that $|z| \leq \tau\sigma$. We note that $2^{-p+1} \leq (\tau\sigma)^2$, which gives us

$$\begin{aligned}
1 + 2^{-p}(\tau\sigma)^2 \exp\left(\tfrac{1}{\sigma^2}\right) \left(\exp\left(\tfrac{2^{-p}(\tau\sigma)^2}{\sigma^2}\right) + 1\right) &\leq 1 + 2^{-p}(\tau\sigma)^2 \exp\left(\tfrac{1}{2\sigma^2}\right) \left(\exp\left(\tfrac{1}{2\sigma^2}\right) + 1\right) \\
&\leq \exp\left(2^{-p}(\tau\sigma)^2 \exp\left(\tfrac{1}{\sigma^2}\right) \left(\exp\left(\tfrac{1}{2\sigma^2}\right) + 1\right)\right).
\end{aligned}$$

We have found an upper bound for ${R'}_\sigma^{mq_s} / R_\sigma^{mq_s}$ if $z > 0$. We need to check if this bound works for any value of $z \in \mathbb{Z}$. First we look into the case $z < 0$. We want to find a similar bound as in Equation (13). We have

$$\begin{aligned}
&\int_{z-\frac{1}{2}}^{z+\frac{1}{2}} e^{-x^2/(2\sigma^2)}dx \geq \int_{z+\frac{1}{2}+\frac{1}{z}}^{z+\frac{1}{2}} e^{-x^2/(2\sigma^2)}dx \geq \tfrac{1}{|z|} \exp\left(\frac{-\left(z+\frac{1}{2}+\frac{1}{z}\right)^2}{2\sigma^2}\right) \\
&\quad = \tfrac{1}{|z|} \exp\left(\frac{-\left(z+\frac{1}{2}\right)^2 - 2\left(z+\frac{1}{2}\right)\cdot\frac{1}{z} - \frac{1}{z^2}}{2\sigma^2}\right) = \tfrac{1}{|z|} \exp\left(\frac{-\left(|z|-\frac{1}{2}\right)^2 - 2\left(|z|-\frac{1}{2}\right)\cdot\frac{1}{|z|} - \frac{1}{|z|^2}}{2\sigma^2}\right) \\
&\quad \geq \tfrac{1}{|z|} \exp\left(\frac{-\left(|z|-\frac{1}{2}\right)^2}{2\sigma^2}\right) \exp\left(\tfrac{-1}{\sigma^2}\right),
\end{aligned} \tag{14}$$

which is the same expression as we had for $z > 0$. We note that the only difference between $z < 0$ and $z > 0$ is the e_l and the e_r, which we already have seen in the case of RD_1. Since we use $|e_l|, |e_r| \leq 2^{-p}\tau\sigma$, we can use the bound found for $z > 0$ also in the case $z < 0$. Now we check if this maximum also works for $z = 0$:

$$\begin{aligned}
\frac{{R'}_\sigma^1(z)}{R_\sigma^1(z)} &\leq \left(\int_{z-\frac{1}{2}-e_l}^{z+\frac{1}{2}+e_r} \tfrac{1}{\sqrt{2\pi\sigma^2}} e^{-x^2/(2\sigma^2)}dx\right) \Big/ \left(\int_{z-\frac{1}{2}}^{z+\frac{1}{2}} \tfrac{1}{\sqrt{2\pi\sigma^2}} e^{-x^2/(2\sigma^2)}dx\right) \\
&\leq 1 + |e_r| + |e_l| \leq 1 + \tfrac{1}{2}\cdot 2^{-p} + \tfrac{1}{2}\cdot 2^{-p} = 1 + 2^{-p},
\end{aligned}$$

as we have seen in the computations for RD_1. Since this is less than the maximum, we can use the upper bound $\exp\left(2^{-p}(\tau\sigma)^2 \exp\left(\frac{1}{\sigma^2}\right) \left(\exp\left(\frac{1}{2\sigma^2}\right) + 1\right)\right)$ to determine the floating point precision p needed.

We have $\mathrm{RD}_\infty({R'}_\sigma^{mq_s} \mid\mid R_\sigma^{mq_s}) \leq \mathrm{RD}_\infty({R'}_\sigma^1 \mid\mid R_\sigma^1)^{mq_s}$ and want to find an expression for p from this. This results in the following equations:

$$\begin{aligned}
\mathrm{RD}_\infty({R'}_\sigma^{mq_s} \mid\mid R_\sigma^{mq_s}) &\leq \mathrm{RD}_\infty({R'}_\sigma^1 \mid\mid R_\sigma^1)^{mq_s} \\
&\leq \exp\left(2^{-p}(\tau\sigma)^2 \exp\left(\tfrac{1}{\sigma^2}\right) \left(\exp\left(\tfrac{1}{2\sigma^2}\right) + 1\right)\right)^{mq_s}.
\end{aligned}$$

	Lower bound on the precision p
SD (Equation (9))	$p \geq \log\left(mq_s\tau\sigma\left(\sqrt{2\pi\sigma^2}+1\right)\right)+\lambda-\log\left(\sqrt{2\pi\sigma^2}\right)+1$
RD_1 (Equation (11))	$p \geq \log\left(\frac{\tau\sigma\sqrt{mq_s\left(1+\exp\left(\frac{9}{4\sigma^2}\right)\right)}}{\sqrt{\epsilon^2+mq_s\left(1+\exp\left(\frac{9}{4\sigma^2}\right)\right)}-\sqrt{mq_s\left(1+\exp\left(\frac{9}{4\sigma^2}\right)\right)}}\right)+2$
RD_∞ (Equation (15))	$p \geq \log\left(mq_s(\tau\sigma)^2\exp\left(\frac{1}{\sigma^2}\right)\left(\exp\left(\frac{\tau}{2\sigma}\right)+1\right)\right)$

Table E.1. Comparison of the precision p to handle adversaries with success probability $\geq \epsilon$ making $\leq q_s$ signing queries to BLISS signature generation with Box-Muller transformation.

We set the floating point precision p such that

$$\exp\left(mq_s 2^{-p}(\tau\sigma)^2\exp\left(\frac{1}{\sigma^2}\right)\left(\exp\left(\frac{1}{2\sigma^2}\right)+1\right)\right) \leq \exp(1).$$

This yields a precision argument

$$p \geq \log\left(mq_s(\tau\sigma)^2\exp\left(\frac{1}{\sigma^2}\right)\left(\exp\left(\frac{1}{2\sigma^2}\right)+1\right)\right). \tag{15}$$

Recall that we assumed that $\tau\sigma \ll 2^{-p/2}$, i.e. $p > 2\log(\tau\sigma)$. We need to check if this is true for the result we got. We see that indeed we get

$$\begin{aligned} p &\geq \log\left(mq_s(\tau\sigma)^2\exp\left(\tfrac{1}{\sigma^2}\right)\left(\exp\left(\tfrac{1}{2\sigma^2}\right)+1\right)\right) \\ &= 2\log(\tau\sigma)+\log\left(mq_s\exp\left(\tfrac{1}{\sigma^2}\right)\left(\exp\left(\tfrac{1}{2\sigma^2}\right)+1\right)\right) > 2\log(\tau\sigma), \end{aligned}$$

since all the logarithms give a positive result.

Note that, as in the analysis of the discrete Gaussian in [1], Equation (15) does not explicitly depend on ϵ. However, the dependency on ϵ is hidden in the security parameter λ, which is still dependent on ϵ.

Equation (15) eliminates the term ϵ from the floating point precision p, which was needed for the SD-based and the RD_1-based analyses. However, m, q_s and ϵ are dependent on λ, i.e. the resulting floating point precision p is not independent of ϵ, since it is not independent of λ.

We summarize the results in Table E.1. Before we can numerically compute this p, we need to know the value of m and against how many signing queries q_s we want to be protected.

Note that the precision plays different roles per sampler and implementation. In our sampling approach, each computation step has the potential to decrease the precision, but all considerations are worst-case considerations. The CDT sampler that we considered for comparison has a stored table of fixed precision. To compare the precision bounds as described in Table E.1 to the precision bounds found in [1] for BLISS-I we use the same values for the variables, that is, we use $\epsilon = 2^{-128}$, dimension $m = 1024$, $q_s = 2^{64}$ sign queries, $\sigma = 541$ and tail bound $\tau = 5.4$. The results can be found in Table E.2. Here we can see that rounded Gaussians need more precision than discrete Gaussians, but

	Example p for rounded Gaussians	Example p for discrete Gaussians
SD	$p \geq 215$	$p \geq 207$
RD_1	$p \geq 307$	$p \geq 168$
RD_∞	$p \geq 98$	$p \geq 79$

Table E.2. Comparison of the precision p needed for BLISS-I implemented with rounded Gaussians and implemented with discrete Gaussians.

rounded Gaussians come with the advantage that they can easily be implemented in constant time and without table look ups, which makes it suitable to use rounded Gaussians in practice for BLISS. Furthermore, the estimates are less tight because of the approximation of integrals and errors by their worst case value.

Note that the values in Table E.2 tell us the resulting precision needed. If we want to know the implementations precision, i.e. the precision before the implementation makes any changes, we need to compute how much precision is lost by the implementation. For our implementation of BLISS-I with Algorithm 4.2 we have computed the loss of precision in Section 5.2.

F C++ Implementation of Rounded Gaussian Sampling

In this section we have added the C++ implementation of rounded Gaussian sampling, which uses the vectorclass library by Fog [13] and an implementation of ChaCha20 [3] to generate the random sampling.

```
{
  unsigned char key[crypto_stream_KEYBYTES];
  randombytes(key,crypto_stream_KEYBYTES);
  crypto_stream((unsigned char *) g,glen8 * 64,nonce,key)
      ;

  while (glen8 > 0) {
    Vec4i r0; r0.load(((Vec4i *) g) + 0);
    Vec4i r1; r1.load(((Vec4i *) g) + 1);
    Vec4i r2; r2.load(((Vec4i *) g) + 2);
    Vec4i r3; r3.load(((Vec4i *) g) + 3);
    Vec4d f0 = to_double(r0 & topmask);
    Vec4d f1 = to_double((r1 & botmask) + botshift);
    Vec4d f2 = to_double(r2 & topmask);
    Vec4d f3 = to_double((r3 & botmask) + botshift);
    Vec4d u1 = f0 * toppos + f1 * botpos;
    Vec4d u2 = f2 * toppos + f3 * botpos;

    Vec4d a = -2 * log(u1);
    a = sqrt(a);

    Vec4d b = 2 * M_PI * u2;
    Vec4d cosb, sinb;
    sinb = sincos(&cosb,b);
    Vec4d asinb = a * sinb;
    Vec4d acosb = a * cosb;

    Vec8d z(acosb,asinb);
    z *= sigma;
    z = round(z);
    z += fix;
    z -= fix;

    z.store(g);
    g += 8;
    glen8 -= 1;
  }
}
```

Listing 1.1. Code to compute rounded Gaussian integers