RaCAF ANR-15-CE40-0016-01: Dépasser les frontières de l'aléatoire et du calculable (Randomness and Computability: Advancing the Frontiers)

Alexander Shen, LIRMM CNRS & Univ. Montpellier

March 22, 2018

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Classical probability theory: random variables

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Combinatorics: randomness extractors

 Random variable: mapping defined on a probability space

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- No such thing as an individual random object

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int getRandomNumber()
{
return 4; // chosen by fair dice roll.
// guaranteed to be random.
}
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 of course, we usually speak about sequences, not individual digits

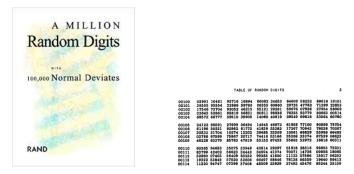
Tables of random numbers

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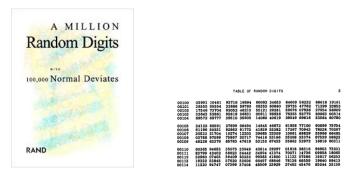


(\$600 hardcover, \$41 paperback, \$9 digital)

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Tables of random numbers

... but the question remains:



(\$600 hardcover, \$41 paperback, \$9 digital) can we complain to amazon if "non-random"?

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finite or infinite objects

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- sharp boundary for infinite (Martin-Löf)

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- (our main field of expertise)

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• $x_{n+1} = (1103515245 \cdot x_n + 12345) \mod 2^{32}$

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- easily computable and predictable
- why better than $x_{n+1} = x_n + 1 \mod 2^{32}$?

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diehard (G. Marsaglia, originally available at http://stat.fsu.edu/pub/diehard)

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Statistical tests

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• input: bit sequence r (typical length: 10^7)

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- compressors as random tests: compression by k bits corresponds to p-value below 2^{-k}

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password/secret key from the random table book: a bad idea

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- PRNG: short seed \rightarrow long bit string
- indistinguishable by tests of bounded circuit complexity
- conditional existence (factoring is hard, the existence of one-way functions)

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"fast electronic coin"



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- basic problem: distribution not under control
- solution attempt: "extracting randomness from weak randomness"

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 understanding relations between different approaches

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- understanding relations between different approaches
- better understanding of existing practices and their weaknesses

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making tests robust

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- making tests robust
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- this report: mostly practical aspects
- see below (and also pdf report) for more theoretical work

p-value function requires exact answer for probabilities;

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 unsuitable for "secondary test" when several p-values on independent inputs are tested against a uniform distribution on (0, 1) with Kolmogorov–Smirnov test

- p-value function requires exact answer for probabilities;
- in many cases only a bound available or even an empirical estimate
- unsuitable for "secondary test" when several p-values on independent inputs are tested against a uniform distribution on (0, 1) with Kolmogorov–Smirnov test
- diehard uses dependent inputs when independence is required

dieharder documentation

speaks about "test failures"

Many dieharder tests, despite our best efforts, are numerically unstable or have only approximately known target statistics or are straight up asymptotic results, and will eventually return a failing result even for a gold-standard generator (such as AES), or for the hypercautious the XOR generator with AES, threefish, kiss, all loaded at once and xor'd together. $\langle \ldots \rangle$ Failure with numbers of psamples within an order of magnitude of the AES thresholds should probably be considered possible test failures, not generator failures. Failures at levels significantly less than the known gold standard generator failure thresholds are, of course, probably failures of the generator.

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- *p*(*r*₁),...,*p*(*r_n*) (where *r_i* are independent parts of a test stream) compared with *p*(*R*₁),...,*p*(*R_n*) where *R_i* are true random strings

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 guaranteed to be reliable (assuming true randomness)

- any function p (no assumptions about having p-value properties)
- *p*(*r*₁),...,*p*(*r_n*) (where *r_i* are independent parts of a test stream) compared with *p*(*R*₁),...,*p*(*R_n*) where *R_i* are true random strings
- we may use Kolmogorov–Smirnov criterion for two distributions
- guaranteed to be reliable (assuming true randomness)
- almost as sensitive as the original test

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correctness depends on the etalon randomness

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- correctness depends on the etalon randomness
- improvement: p(r₁),..., p(r_n) (where r_i are independent parts of a test stream) compared with p(r_{n+1} ⊕ R₁),..., p(r_{2n} ⊕ R_n) where R_i are presumably true random strings

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• equally sensitive if R_i are truly random

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 combinatorial results obtained by a probabilistic method

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 suitable for our scheme even if nothing is formally proved about the algorithm

- combinatorial results obtained by a probabilistic method
- object with some combinatorial properties (e.g., expander graphs) generated with high probability using random bits
- testing bit string r: use it as a random string in the algorithm and measure the properties of the object generated by it
- suitable for our scheme even if nothing is formally proved about the algorithm
- some preliminary results (M.Popov, master thesis under supervision of A.Romashchenko)

 goal: add some "unpredictability" or "entropy" from physical sources

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- "/dev/random typically blocks if there is less entropy available than requested", "the generator keeps an estimate of the number of bits of noise in the entropy pool", etc. (wikipedia)

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- "/dev/random typically blocks if there is less entropy available than requested", "the generator keeps an estimate of the number of bits of noise in the entropy pool", etc. (wikipedia)
- (naive) idea of "entropy" as some kind of liquid that can be measured, kept in a pool, etc. similar to caloric theory

on extracting randomness from weak random source:

For an example of using a strong mixing function, reconsider the case of a string of 308 bits, each of which is biased 99% toward zero. The parity technique $\langle \ldots \rangle$ reduces this to one bit, with only a 1/1000 deviance from being equally likely a zero or one. But, applying the equation for information $\langle \ldots \rangle$ [Shannon entropy], this 308-bit skewed sequence contains over 5 bits of information. Thus, hashing it with SHA-1 and taking the bottom 5 bits of the result would yield 5 unbiased random bits and not the single bit given by calculating the parity of the string.

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[Not justified: parity argument uses independence, and SHA-1 trick is not justified even in the independence case]

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theoretical work: randomness extractors

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not directly practical

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- using B[x][y] where B is a balanced matrix and x and y are independent weak random sources
- some preliminary experiments done

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 convert some tests from standard suites in a robust form (may be incorporating them in the existing open source software)

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adding some new tests based on probabilistic constructions

- convert some tests from standard suites in a robust form (may be incorporating them in the existing open source software)
- adding some new tests based on probabilistic constructions
- making experiments with existing physical randomness inputs (sound cards, physical devices) and analyzing their properties and ways to extract good random bits out of them

Planned work

- convert some tests from standard suites in a robust form (may be incorporating them in the existing open source software)
- adding some new tests based on probabilistic constructions
- making experiments with existing physical randomness inputs (sound cards, physical devices) and analyzing their properties and ways to extract good random bits out of them
- Iast, but not least: theoretical work to understand properties of randomness (algorithmic information theory, computability theory approach to randomness, models of computation, randomness in game-theoretic approach to probability theory, etc.)

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 physical models of computation (work of O.Bournez and his group, accepted by JACM); other non-standard models of computation (B.Durand, G.Lafitte and others)

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- mutual information and its operational characterization (A.Romashchenko, with M.Zimand, Towson University)

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