NON-CYCLIC SUBGROUPS OF JACOBIANS OF GENUS TWO CURVES WITH COMPLEX MULTIPLICATION

CHRISTIAN ROBENHAGEN RAVNSHØJ

ABSTRACT. Let E be an elliptic curve defined over a finite field. Balasubramanian and Koblitz have proved that if the $\ell^{\rm th}$ roots of unity μ_ℓ is not contained in the ground field, then a field extension of the ground field contains μ_ℓ if and only if the ℓ -torsion points of E are rational over the same field extension. We generalize this result to Jacobians of genus two curves with complex multiplication. In particular, we show that the Weil- and the Tate-pairing on such a Jacobian are non-degenerate over the same field extension of the ground field.

1. Introduction

In [11], Koblitz described how to use elliptic curves to construct a public key cryptosystem. To get a more general class of curves, and possibly larger group orders, Koblitz [12] then proposed using Jacobians of hyperelliptic curves.

In elliptic curve cryptography it is essential to know the number of points on the curve. Cryptographically we are interested in elliptic curves with large cyclic subgroups. Such elliptic curves can be constructed. The construction is based on the theory of complex multiplication, studied in detail by [1]. It is referred to as the CM method. The CM method for constructing elliptic curves has been generalized to genus two curves by [22], and efficient algorithms have been proposed by [23] and [9]. Both algorithms take as input a primitive, quartic CM field K (see section 5), and give as output a genus two curve C defined over a prime field \mathbb{F}_p .

After Boneh and Franklin [3] proposed an identity based cryptosystem by using the Weil pairing on an elliptic curve, pairings have been of great interest to cryptography [7]. The next natural step was to consider pairings on Jacobians of hyperelliptic curves. Galbraith *et al* [8] survey the recent research on pairings on Jacobians of hyperelliptic curves.

The pairing in question is usually the Weil- or the Tate-pairing; both pairings can be computed with Miller's algorithm [14]. The Tate-pairing can be computed more efficiently than the Weil-pairing, cf. [6]. Let C be a smooth curve defined over a finite field \mathbb{F}_q , and let \mathcal{J}_C be the Jacobian of C. Let ℓ be a prime number dividing the number of \mathbb{F}_q -rational points on the Jacobian, and let k be the multiplicative order of q modulo ℓ . By [10], the Tate-pairing is non-degenerate on $\mathcal{J}_C(\mathbb{F}_{q^k})[\ell]$. By [21, Proposition 8.1, p. 96], the Weil-pairing is non-degenerate on $\mathcal{J}_C[\ell]$ is not contained in $\mathcal{J}_C(\mathbb{F}_{q^k})$, then the Tate pairing is non-degenerate over a possible smaller field extension than the Weil-pairing. For elliptic curves, in most cases relevant to cryptography, the Weil-pairing and the Tate-pairing are non-degenerate

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over the same field: let E be an elliptic curve defined over \mathbb{F}_p , and consider a prime number ℓ dividing the number of \mathbb{F}_p -rational points on E. Balasubramanian and Koblitz [2] proved that

(1) if
$$\ell \nmid p-1$$
, then $E[\ell] \subseteq E(\mathbb{F}_{p^k})$ if and only if $\ell \mid p^k-1$.

By Rubin and Silverberg [19], this result also holds for Jacobians of genus two curves in the following sense: if $\ell \nmid p-1$, then the Weil-pairing is non-degenerate on $U \times V$, where $U = \mathcal{J}_C(\mathbb{F}_p)[\ell]$, $V = \ker(\varphi - p) \cap \mathcal{J}_C[\ell]$ and φ is the p-power Frobenius endomorphism on \mathcal{J}_C .

The result (1) can also be stated as: if $\ell \nmid p-1$, then $E(\mathbb{F}_{p^k})[\ell]$ is bicyclic if and only if $\ell \mid p^k-1$. In this paper, we show that in most cases, this result also holds for Jacobians of genus two curves with complex multiplication. More precisely, the following theorem is established.

Theorem 9. Consider a genus two curve C defined over \mathbb{F}_p with $\operatorname{End}(\mathfrak{J}_C) \simeq \mathfrak{O}_K$, where K is a primitive, quartic CM field (cf. section 5). Let ω_m be a p^m -Weil number of the Jacobian \mathfrak{J}_C . Let ℓ be an odd prime number dividing the number of \mathbb{F}_p -rational points on \mathfrak{J}_C , and with ℓ unramified in K, $\ell \nmid p$ and $\ell \nmid p-1$. Let p be of multiplicative order k modulo ℓ . Then the following holds.

- (i) If $\omega_m^2 \not\equiv 1 \pmod{\ell}$, then $\mathfrak{J}_C(\mathbb{F}_{p^m})[\ell]$ is bicyclic if and only if ℓ divides $p^m 1$.
- (ii) The Weil-pairing is non-degenerate on $\mathcal{J}_C(\mathbb{F}_{p^k})[\ell] \times \mathcal{J}_C(\mathbb{F}_{p^k})[\ell]$.

Notation and assumptions. In this paper we only consider smooth curves. If F is an algebraic number field, then \mathfrak{O}_F denotes the ring of integers of F, and $F_0 = F \cap \mathbb{R}$ denotes the real subfield of F.

2. Genus two curves

A hyperelliptic curve is a projective curve $C\subseteq\mathbb{P}^n$ of genus at least two with a separable, degree two morphism $\phi:C\to\mathbb{P}^1$. It is well known, that any genus two curve is hyperelliptic. Throughout this paper, let C be a curve of genus two defined over a finite field \mathbb{F}_q of characteristic p. By the Riemann-Roch Theorem there exists a birational map $\psi:C\to\mathbb{P}^2$, mapping C to a curve given by an equation of the form

$$y^2 + g(x)y = h(x),$$

where $g, h \in \mathbb{F}_q[x]$ are of degree $\deg(g) \leq 3$ and $\deg(h) \leq 6$; cf. [4, chapter 1].

The set of principal divisors $\mathcal{P}(C)$ on C constitutes a subgroup of the degree zero divisors $\mathrm{Div}_0(C)$. The Jacobian \mathcal{J}_C of C is defined as the quotient

$$\mathcal{J}_C = \operatorname{Div}_0(C)/\mathfrak{P}(C).$$

Let $\ell \neq p$ be a prime number. The ℓ^n -torsion subgroup $\mathcal{J}_C[\ell^n] \subseteq \mathcal{J}_C$ of points of order dividing ℓ^n is a $\mathbb{Z}/\ell^n\mathbb{Z}$ -module of rank four, i.e.

$$\mathcal{J}_C[\ell^n] \simeq \mathbb{Z}/\ell^n\mathbb{Z} \times \mathbb{Z}/\ell^n\mathbb{Z} \times \mathbb{Z}/\ell^n\mathbb{Z} \times \mathbb{Z}/\ell^n\mathbb{Z};$$

cf. [13, Theorem 6, p. 109].

The multiplicative order k of q modulo ℓ plays an important role in cryptography, since the (reduced) Tate-pairing is non-degenerate over \mathbb{F}_{q^k} ; cf. [10].

Definition 1 (Embedding degree). Consider a prime number $\ell \neq p$ dividing the number of \mathbb{F}_q -rational points on the Jacobian \mathcal{J}_C . The embedding degree of $\mathcal{J}_C(\mathbb{F}_q)$ with respect to ℓ is the least number k, such that $q^k \equiv 1 \pmod{\ell}$.

Closely related to the embedding degree, we have the full embedding degree.

Definition 2 (Full embedding degree). Consider a prime number $\ell \neq p$ dividing the number of \mathbb{F}_q -rational points on the Jacobian \mathcal{J}_C . The full embedding degree of $\mathcal{J}_C(\mathbb{F}_q)$ with respect to ℓ is the least number \varkappa , such that $\mathcal{J}_C[\ell] \subseteq \mathcal{J}_C(\mathbb{F}_{q^{\varkappa}})$.

Remark 3. If $\mathcal{J}_C[\ell] \subseteq \mathcal{J}_C(\mathbb{F}_{q^{\varkappa}})$, then $\ell \mid q^{\varkappa} - 1$; cf. [5, Corollary 5.77, p. 111]. Hence, the full embedding degree is a multiple of the embedding degree.

A priori, the Weil-pairing is only non-degenerate over \mathbb{F}_{q^k} . But in fact, as we shall see, the Weil-pairing is also non-degenerate over \mathbb{F}_{q^k} .

3. The Weil- and the Tate-pairing

Let \mathbb{F} be an algebraic extension of \mathbb{F}_q . Let $x \in \mathcal{J}_C(\mathbb{F})[\ell]$ and $y = \sum_i a_i P_i \in \mathcal{J}_C(\mathbb{F})$ be divisors with disjoint supports, and let $\bar{y} \in \mathcal{J}_C(\mathbb{F})/\ell\mathcal{J}_C(\mathbb{F})$ denote the divisor class containing the divisor y. Furthermore, let $f_x \in \mathbb{F}(C)$ be a rational function on C with divisor $\operatorname{div}(f_x) = \ell x$. Set $f_x(y) = \prod_i f(P_i)^{a_i}$. Then $e_\ell(x,\bar{y}) = f_x(y)$ is a well-defined pairing

$$e_{\ell}: \mathcal{J}_{C}(\mathbb{F})[\ell] \times \mathcal{J}_{C}(\mathbb{F})/\ell \mathcal{J}_{C}(\mathbb{F}) \longrightarrow \mathbb{F}^{\times}/(\mathbb{F}^{\times})^{\ell},$$

it is called the Tate-pairing; cf. [7]. Raising the result to the power $\frac{|\mathbb{F}^{\times}|}{\ell}$ gives a well-defined element in the subgroup $\mu_{\ell} \subseteq \bar{\mathbb{F}}$ of the ℓ^{th} roots of unity. This pairing

$$\hat{e}_{\ell}: \mathcal{J}_C(\mathbb{F})[\ell] \times \mathcal{J}_C(\mathbb{F})/\ell \mathcal{J}_C(\mathbb{F}) \longrightarrow \mu_{\ell}$$

is called the *reduced* Tate-pairing. If the field \mathbb{F} is finite and contains the ℓ^{th} roots of unity, then the Tate-pairing is bilinear and non-degenerate; cf. [10].

Now let $x, y \in \mathcal{J}_C[\ell]$ be divisors with disjoint support. The Weil-pairing

$$e_{\ell}: \mathcal{J}_C[\ell] \times \mathcal{J}_C[\ell] \to \mu_{\ell}$$

is then defined by $e_{\ell}(x,y) = \frac{\hat{e}_{\ell}(x,\bar{y})}{\hat{e}_{\ell}(y,\bar{x})}$. The Weil-pairing is bilinear, anti-symmetric and non-degenerate on $\mathcal{J}_{C}[\ell] \times \mathcal{J}_{C}[\ell]$; cf. [15].

4. Matrix representation of the endomorphism ring

An endomorphism $\psi: \mathcal{J}_C \to \mathcal{J}_C$ induces a linear map $\bar{\psi}: \mathcal{J}_C[\ell] \to \mathcal{J}_C[\ell]$ by restriction. Hence, ψ is represented by a matrix $M \in \operatorname{Mat}_4(\mathbb{Z}/\ell\mathbb{Z})$ on $\mathcal{J}_C[\ell]$. Let $f \in \mathbb{Z}[X]$ be the characteristic polynomial of ψ (see [13, pp. 109–110]), and let $\bar{f} \in (\mathbb{Z}/\ell\mathbb{Z})[X]$ be the characteristic polynomial of $\bar{\psi}$. Then f is a monic polynomial of degree four, and by [13, Theorem 3, p. 186],

$$f(X) \equiv \bar{f}(X) \pmod{\ell}$$
.

Since C is defined over \mathbb{F}_q , the mapping $(x,y) \mapsto (x^q,y^q)$ is a morphism on C. This morphism induces the q-power Frobenius endomorphism φ on the Jacobian \mathcal{J}_C . Let P(X) be the characteristic polynomial of φ . P(X) is called the Weil polynomial of \mathcal{J}_C , and

$$|\mathcal{J}_C(\mathbb{F}_q)| = P(1)$$

by the definition of P(X) (see [13, pp. 109–110]); i.e. the number of \mathbb{F}_q -rational points on the Jacobian is P(1).

Definition 4 (Weil number). Let notation be as above. Let $P_m(X)$ be the characteristic polynomial of the q^m -power Frobenius endomorphism φ_m on \mathcal{J}_C . Consider a number $\omega_m \in \mathbb{C}$ with $P_m(\omega_m) = 0$. If $P_m(X)$ is reducible, assume furthermore that ω_m and φ_m are roots of the same irreducible factor of $P_m(X)$. We identify φ_m with ω_m , and we call ω_m a q^m -Weil number of \mathcal{J}_C .

Remark 5. A q^m -Weil number is not necessarily uniquely determined. In general, $P_m(X)$ is irreducible, in which case \mathcal{J}_C has four q^m -Weil numbers.

Assume $P_m(X)$ is reducible. Write $P_m(X) = f(X)g(X)$, where $f, g \in \mathbb{Z}[X]$ are of degree at least one. Since $P_m(\varphi_m) = 0$, either $f(\varphi_m) = 0$ or $g(\varphi_m) = 0$; if not, then either $f(\varphi_m)$ or $g(\varphi_m)$ has infinite kernel, i.e. is not an endomorphism of \mathcal{J}_C . So a q^m -Weil number is well-defined.

5. CM fields

An elliptic curve E with $\mathbb{Z} \neq \operatorname{End}(E)$ is said to have *complex multiplication*. Let K be an imaginary, quadratic number field with ring of integers \mathfrak{O}_K . K is a CM field, and if $\operatorname{End}(E) \simeq \mathfrak{O}_K$, then E is said to have CM by \mathfrak{O}_K . More generally a CM field is defined as follows.

Definition 6 (CM field). A number field K is a CM field, if K is a totally imaginary, quadratic extension of a totally real number field K_0 .

In this paper only CM fields of degree $[K:\mathbb{Q}]=4$ are considered. Such a field is called a *quartic* CM field.

Let C be a genus two curve. We say that C has CM by \mathfrak{O}_K , if $\operatorname{End}(\mathfrak{J}_C) \simeq \mathfrak{O}_K$. The structure of K determines whether \mathfrak{J}_C is simple, i.e. does not contains an abelian subvariety other than $\{0\}$ and itself. More precisely, the following theorem holds.

Theorem 7. Let C be a genus two curve with $\operatorname{End}(\mathfrak{J}_C) \simeq \mathfrak{O}_K$, where K is a quartic CM field. Then \mathfrak{J}_C is simple if and only if K/\mathbb{Q} is Galois with Galois group $\operatorname{Gal}(K/\mathbb{Q}) \simeq \mathbb{Z}/2\mathbb{Z} \times \mathbb{Z}/2\mathbb{Z}$.

Proof. [20, proposition 26, p. 61]. \Box

Theorem 7 motivates the following definition.

Definition 8 (Primitive, quartic CM field). A quartic CM field K is called primitive if either K/\mathbb{Q} is not Galois, or K/\mathbb{Q} is Galois with cyclic Galois group.

6. Non-cyclic subgroups of \mathcal{J}_C

Let K be a primitive, quartic CM field. By the CM method (see [23, 9]), we can construct a genus two curve C with $\operatorname{End}(\mathcal{J}_C) \simeq \mathfrak{O}_K$. The following theorem concerns such a curve.

Theorem 9. Consider a genus two curve C defined over \mathbb{F}_p with $\operatorname{End}(\mathfrak{J}_C) \simeq \mathfrak{O}_K$, where K is a primitive, quartic CM field. Let ω_m be a p^m -Weil number of the Jacobian \mathfrak{J}_C . Let ℓ be an odd prime number dividing the number of \mathbb{F}_p -rational points on \mathfrak{J}_C , and with ℓ unramified in K, $\ell \nmid p$ and $\ell \nmid p-1$. Let p be of multiplicative order k modulo ℓ . Then the following holds.

- (i) If $\omega_m^2 \not\equiv 1 \pmod{\ell}$, then $\mathfrak{J}_C(\mathbb{F}_{p^m})[\ell]$ is bicyclic if and only if ℓ divides $p^m 1$.
- (ii) The Weil-pairing is non-degenerate on $\mathcal{J}_C(\mathbb{F}_{p^k})[\ell] \times \mathcal{J}_C(\mathbb{F}_{p^k})[\ell]$.

In the following, let $\bar{P}_m \in (\mathbb{Z}/\ell\mathbb{Z})[X]$ be the characteristic polynomial of the restriction of φ_m to $\mathcal{J}_C[\ell]$. The proof of Theorem 9 uses a number of lemmas.

Lemma 10. Let notation and assumptions be as in Theorem 9. Let $i: \mathfrak{O}_K \to \operatorname{End}(\mathfrak{J}_C)$ be an isomorphism. Consider a number $\alpha \in \mathfrak{O}_K$. If $\ker[\ell] \subseteq \ker(i(\alpha)^n)$ for some number $n \in \mathbb{N}$, then $\ker[\ell] \subseteq \ker(i(\alpha))$.

Proof. Since $\ker[\ell] \subseteq \ker(\iota(\alpha)^n)$, it follows that $\iota(\alpha)^n = \ell \tilde{\beta}$ for some endomorphism $\tilde{\beta} \in \operatorname{End}(\mathcal{J}_C)$; see e.g. [16, Remark 7.12, p. 37]. Notice that $\tilde{\beta} = \frac{\iota(\alpha)^n}{\ell} = \iota(\beta)$ for some number $\beta \in \mathfrak{O}_K$. Hence, $\alpha^n = \ell \beta \in \ell \mathfrak{O}_K$. Since ℓ is unramified in K, it follows that $\alpha \in \ell \mathfrak{O}_K$. So $\ker[\ell] \subseteq \ker(\iota(\alpha))$.

Lemma 11. Let notation and assumptions be as in Theorem 9. If $\omega_m \not\equiv 1 \pmod{\ell}$, then $\mathfrak{J}_C(\mathbb{F}_{p^m})[\ell]$ is of rank at most two as a $\mathbb{Z}/\ell\mathbb{Z}$ -module.

Proof. Since $\ell \mid |\mathcal{J}_C(\mathbb{F}_p)|$, 1 is a root of \bar{P}_m . Assume that 1 is a root of \bar{P}_m of multiplicity ν . Since the roots of \bar{P}_m occur in pairs $(\alpha, p^m/\alpha)$, also p^m is a root of \bar{P}_m of multiplicity ν .

If $\mathcal{J}_C(\mathbb{F}_{q^m})[\ell]$ is of rank three as a $\mathbb{Z}/\ell\mathbb{Z}$ -module, then ℓ divides q^m-1 by [5, Proposition 5.78, p. 111]. Choose a basis \mathcal{B} of $\mathcal{J}_C[\ell]$. With respect to \mathcal{B} , φ_m is represented by a matrix of the form

$$M = \begin{bmatrix} 1 & 0 & 0 & m_1 \\ 0 & 1 & 0 & m_2 \\ 0 & 0 & 1 & m_3 \\ 0 & 0 & 0 & m_4 \end{bmatrix}.$$

Now, $m_4 = \det M \equiv \deg \varphi_m = p^{2m} \equiv 1 \pmod{\ell}$, so $\bar{P}_m(X) = (X-1)^4$. Since ℓ is unramified in K, it follows that $\omega_m \equiv 1 \pmod{\ell}$; cf. Lemma 10. This is a contradiction. So $\mathcal{J}_C(\mathbb{F}_{p^m})[\ell]$ is of rank at most two as a $\mathbb{Z}/\ell\mathbb{Z}$ -module.

Lemma 12. Let notation and assumptions be as in Theorem 9. If $\omega_m^2 \not\equiv 1 \pmod{\ell}$, then P(X) is irreducible.

Proof. The Jacobian \mathcal{J}_C is simple by Theorem 7. Assume $P_m(X)$ is reducible. Then $P_m(X)=f(X)^e$ for some integer $e\in\mathbb{Z}$ and some irreducible polynomial $f\in\mathbb{Z}[X]$ by [17, Theorem 8, p. 58]. Notice that $e\in\{2,4\}$. If $\omega_m\notin\mathbb{R}$, then $\mathbb{Q}(\omega_m)\subset K$ is an imaginary, quadratic number field and K is the composition of K_0 and $\mathbb{Q}(\omega_m)$, i.e. $\mathrm{Gal}(K/\mathbb{Q})$ is bicyclic. This is a contradiction. So $\omega_m\in\mathbb{R}$, i.e. $\omega_m^2=p^m$. If $\omega_m\in\mathbb{Q}$, then $f(X)\equiv X-1\pmod{\ell}$ because $\bar{P}_m(1)=0$. But then $\omega_m\equiv 1\pmod{\ell}$. This is a contradiction. So $\omega_m\notin\mathbb{Q}$, e=2 and $f(X)=X^2-p^m$. Hence, $\bar{P}_m(X)=(X^2-p^m)^2$. Since $\bar{P}_m(1)=0$, it follows that $\omega_m^2=p^m\equiv 1\pmod{\ell}$. This is a contradiction. So $P_m(X)$ is irreducible.

Proof of Theorem 9. Assume that $\mathcal{J}_C(\mathbb{F}_{p^m})[\ell]$ is bicyclic. If $p^m \not\equiv 1 \pmod{\ell}$, then 1 is a root of \bar{P}_m of multiplicity two, i.e. $\bar{P}_m(X) = (X-1)^2(X-p^m)^2$. P(X) is irreducible by Lemma 12. Hence, by [18, Proposition 8.3, p. 47] it follows that ℓ ramifies in K. This is a contradiction. So $p^m \equiv 1 \pmod{\ell}$, i.e. $\ell \mid p^m - 1$.

On the other hand, if $\ell \mid p^m - 1$, then the Tate pairing is non-degenerate on $\mathcal{J}_C(\mathbb{F}_{p^m})[\ell]$. So $\mathcal{J}_C(\mathbb{F}_{p^m})[\ell]$ must be of rank at least two as a $\mathbb{Z}/\ell\mathbb{Z}$ -module, since $\ell \nmid p-1$. Hence, $\mathcal{J}_C(\mathbb{F}_{p^m})[\ell]$ is bicyclic by Lemma 11. The proof of Theorem 9, part (i) is established.

Now let m = k. If $\omega_k \equiv 1 \pmod{\ell}$, then $\mathcal{J}_C[\ell] = \mathcal{J}_C(\mathbb{F}_{p^k})[\ell]$, and (ii) follows. Assume that $\omega_k \not\equiv 1 \pmod{\ell}$. Let $U = \mathcal{J}_C(\mathbb{F}_p)[\ell]$ and $V = \ker(\varphi - p) \cap \mathcal{J}_C[\ell]$, where φ is the p-power Frobenius endomorphism on \mathcal{J}_C . Then $V = \mathcal{J}_C(\mathbb{F}_{p^k})[\ell] \setminus \mathcal{J}_C(\mathbb{F}_p)[\ell]$ by Lemma 11, and

$$\mathcal{J}_C(\mathbb{F}_{p^k})[\ell] \simeq U \oplus V \simeq \mathbb{Z}/\ell\mathbb{Z} \times \mathbb{Z}/\ell\mathbb{Z}.$$

By [19], the Weil-pairing e_W is non-degenerate on $U \times V$. Now let $x \in \mathcal{J}_C(\mathbb{F}_{p^k})[\ell]$ be an arbitrary \mathbb{F}_{p^k} -rational point of order ℓ . Write $x = x_U + x_V$, where $x_U \in U$ and $x_V \in V$. Choose $y \in V$ and $z \in U$, such that $e_W(x_U, y) \neq 1$ and $e_W(x_V, z) \neq 1$. We may assume that $e_W(x_U, y) \cdot e_W(x_V, z) \neq 1$; if not, replace z by 2z. Since the Weil-pairing is anti-symmetric, $e_W(x_U, z) = e_W(x_V, y) = 1$. Hence,

$$e_W(x, y + z) = e_W(x_U, y) \cdot e_W(x_V, z) \neq 1.$$

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Department of Mathematical Sciences, University of Aarhus, Ny Munkegade, Building 1530, DK-8000 Aarhus C

E-mail address: cr@imf.au.dk