

# Grafs d'isogènies superespecials en gènere 2

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# Random walks on graphs

- Let  $G = (V, E)$  be a graph (undirected, simple edges).
- Start at a vertex  $u \in V$ .
- At each step, choose a new vertex  $v$  uniformly at random from  $N(u)$ . This gives a random sequence  $X_0, X_1, X_2 \dots$  taking values in  $V$ .
- For all  $u, v \in V$ ,

$$P(X_{i+1} = v \mid X_i = u) = \begin{cases} \frac{1}{\deg u}, & \text{if } v \in N(u), \\ 0, & \text{otherwise.} \end{cases}$$

The random sequence of vertices visited by the walk,

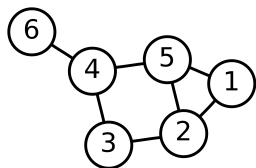
$$X_0, X_1, X_2, \dots$$

is a **Markov chain** with state space  $V$  and transition matrix

$$M = \left( \frac{\epsilon_{uv}}{\deg u} \right)_{u,v \in V}$$

where  $\epsilon_{uv} = 1$  if  $u, v$  are connected and 0 otherwise.

# Random walk: an example



$$M^T = \begin{pmatrix} 0 & 1/3 & 0 & 0 & 1/3 & 0 \\ 1/2 & 0 & 1/2 & 0 & 1/3 & 0 \\ 0 & 1/3 & 0 & 1/3 & 0 & 0 \\ 0 & 0 & 1/2 & 0 & 1/3 & 1 \\ 1/2 & 1/3 & 0 & 1/3 & 0 & 0 \\ 0 & 0 & 0 & 1/3 & 0 & 0 \end{pmatrix}$$

# Stationary distributions

By the Perron-Frobenius theorem, if  $G$  is a connected undirected acyclic graph there exists unique positive vector  $\nu$  with  $\|\nu\|_1 = 1$  such that

$$M^T \nu = \nu.$$

Moreover, for all  $u \in V$ ,

$$\lim_{n \rightarrow \infty} (M^T)^n e_u = \nu,$$

where  $e_u = (\delta_{uv})_{v \in V}$ .

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The same is true if  $G$  is directed, as long as it is **strongly connected** and acyclic.



If  $G = (V, E)$  is an undirected graph, then the random walk on  $G$  has a stationary distribution given by the vector  $\nu$ , where for  $u \in V$ ,

$$\nu_u = \frac{\deg u}{2|E|}.$$

It is trivial to check this is a stationary distribution, for we have the equality

$$\nu_u = \frac{\deg u}{2|E|} = \sum_{v \in N(u)} \frac{1}{\deg v} \frac{\deg v}{2|E|}.$$

# Directed case (I)

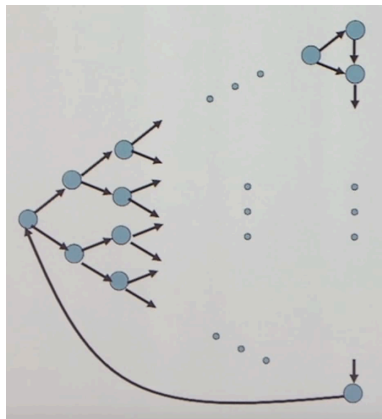
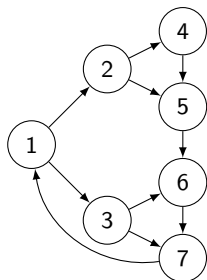


Figure: <https://www.youtube.com/watch?v=w0HZX22i0mQ>

# Directed case (II)



$$M^T = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 1/2 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1/2 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1/2 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1/2 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1/2 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1/2 & 0 & 0 & 1 & 0 \end{pmatrix}$$

$$\nu = \left( \frac{2}{9}, \frac{1}{9}, \frac{1}{9}, \frac{1}{18}, \frac{1}{9}, \frac{1}{6}, \frac{2}{9} \right)^T$$

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# Expander graphs

Let  $G$  be a  $d$ -regular connected undirected graph. Then its adjacency matrix is symmetric, and its  $n$  (real) eigenvalues satisfy

$$d = \lambda_1 > \lambda_2 \geq \dots \geq \lambda_n \geq -d.$$

$G$  is non-bipartite  $\iff \lambda_n > -d$ .

## Definition

We say  $G$  is an  $\epsilon$ -expander if

$$\max(|\lambda_2|, |\lambda_n|) \leq (1 - \epsilon)d.$$

$\implies$  every regular, undirected, connected, non-bipartite graph is an  $\epsilon$ -expander for some  $\epsilon > 0$ .

(conversely, a regular undirected graph is an  $\epsilon$ -expander for  $\epsilon > 0 \iff$  it is connected and non-bipartite)

The stationary distribution for a regular undirected graph is

$$\mathbf{u} = (1, \dots, 1)^T / n.$$

Let  $G$  be an  $\epsilon$ -expander, set  $\alpha = 1 - \epsilon$ . Let  $A$  be the adjacency matrix of  $G$ , and let  $\hat{A} := \frac{1}{d}A$  be the random walk matrix.

## Theorem

For any distribution vector  $\mathbf{p}$  and any positive integer  $k$ ,

$$\|\hat{A}^k \mathbf{p} - \mathbf{u}\|_1 \leq \sqrt{n} \cdot \alpha^k.$$

So the **spectral gap**  $\alpha$  tells us how fast the distribution converges to the stationary one.

## Theorem

For every  $d$ -regular graph with  $n$  vertices,  
 $\max(|\lambda_2|, |\lambda_n|) \geq 2\sqrt{d-1} - o_n(1)$ , where  $o_n(1) \rightarrow 0$  when  $d$  is fixed and  $n \rightarrow \infty$ .

## Definition

We say a  $d$ -regular graph is **Ramanujan** if  $\max(|\lambda_2|, |\lambda_n|) \leq 2\sqrt{d-1}$ .

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# Elliptic curves and isogenies

We will consider elliptic curves  $E$  defined over finite fields  $F = \mathbb{F}_q$ ,  $q = p^r$ ,  $p > 3$ :

$$E: y^2 = x^3 + Ax + B.$$

Each elliptic curve  $E/F$  is both an abelian group and an algebraic curve.

## Isogenies

An **isogeny** between  $E$  and  $E'$  is a nonconstant rational map  $\phi: E \rightarrow E'$  that induces a group homomorphism  $\phi: E(\bar{F}) \rightarrow E'(\bar{F})$ .

- Isogenies have a **degree**  $\deg \phi$ , and if  $p \nmid \deg \phi$  then  $\#\ker \phi = \deg \phi$ .
- Any isogeny  $\phi: E \rightarrow E'$  has a **dual**  $\hat{\phi}: E' \rightarrow E$  such that

$$\hat{\phi} \circ \phi = \phi \circ \hat{\phi} = [\deg \phi].$$

# Quotient isogenies

## Theorem

If  $P \in E$  is a point of order  $n$ , there exists a curve  $E'$  and an isogeny  $\phi: E \rightarrow E'$  such that  $\ker \phi = \langle P \rangle$ . We say  $E' = E/\langle P \rangle$ .

## Number of torsion points

For a prime  $\ell \neq p$ , any curve  $E/\overline{\mathbb{F}}_q$  has  $\ell + 1$  points of order  $\ell$ . We say  $E$  is a **supersingular curve** if  $E[p] = 0$ , and an **ordinary curve** otherwise.

For  $p \equiv 1 \pmod{12}$ , the **supersingular  $\ell$ -isogeny graph** is an  $(\ell + 1)$ -regular undirected graph with  $\frac{p-1}{12}$  vertices, and it is **Ramanujan**.

## Digression: automorphism groups

In general, any curve  $E: y^2 = f(x)$  has an involution

$$(x, y) \mapsto (x, -y).$$

$$E_2: y^2 = x^3 + x$$

$\text{Aut}(E_2) \cong \mathbb{Z}/4\mathbb{Z}$ , generated by  $(x, y) \mapsto (-x, iy)$ .

$$E_3: y^2 = x^3 + 1$$

$\text{Aut}(E_3) \cong \mathbb{Z}/6\mathbb{Z}$ , generated by  $(x, y) \mapsto (\omega^2 x, -y)$ , where  $\omega$  is a primitive third root of unity.

### Reduced automorphism group

$$RA(E) := \text{Aut}(E) / \langle \pm 1 \rangle.$$

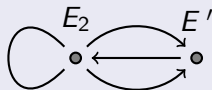
# Automorphisms and isogenies

- If  $\phi: E \rightarrow E'$  is an isogeny and  $\alpha \in \text{Aut}(E)$ , then  $\phi \circ \alpha$  is also an isogeny, and  $\alpha(\ker(\phi \circ \alpha)) = \ker \phi$ .
- If  $P \in E$  has finite order, then  $E/\langle P \rangle \cong E/\langle \alpha(P) \rangle$ . This means that if  $\alpha(P) \notin \langle P \rangle$ , two different isogenies have the same codomain!
- But  $[\pm 1](P) = \pm P \in \langle P \rangle$ . So this phenomenon only happens when  $RA(E)$  is not trivial.

# The case $p \not\equiv 1 \pmod{12}$

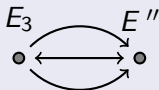
$p \equiv 3 \pmod{4}$  ( $p \equiv 7, 11 \pmod{12}$ )

In this case,  $E_2: y^2 = x^3 + x$  is supersingular.



$p \equiv 2 \pmod{3}$  ( $p \equiv 5, 11 \pmod{12}$ )

In this case,  $E_3: y^2 = x^3 + 1$  is supersingular.



Hence if  $p \not\equiv 1 \pmod{12}$  the supersingular isogeny graph is **directed**!

# The stationary distribution

The “non-undirectedness” is small enough that we can give a closed formula for the stationary distribution:

$$\tilde{\nu}_E = \begin{cases} 1, & \text{if } \text{Aut}(E) = \{\pm 1\}, \\ \frac{1}{2}, & \text{if } \text{Aut}(E) \cong \mathbb{Z}/4\mathbb{Z}, \\ \frac{1}{3}, & \text{if } \text{Aut}(E) \cong \mathbb{Z}/6\mathbb{Z}, \end{cases}$$

and  $\nu = \tilde{\nu} / \|\tilde{\nu}\|_1$ . Notice that  $\tilde{\nu}_E = \frac{1}{\#RA(E)}$ .

When  $p = 47$ , the supersingular 2-isogeny graph has transition matrix

$$T_2 = \frac{1}{3} \begin{pmatrix} 0 & 1 & 0 & 0 & 0 \\ 3 & 0 & 2 & 1 & 0 \\ 0 & 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 2 \end{pmatrix} \text{ and } \tilde{\nu} = (1/3, 1, 1/2, 1, 1)^T.$$

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# Hyperelliptic curves

Let  $f(x)$  be a polynomial of degree 5 or 6 with simple roots. We define a **hyperelliptic curve** of genus 2 as

$$C: y^2 = f(x).$$

If  $f$  has degree 6, there are 15 possible factorizations of  $f$  as the product of three polynomials

$$f(x) = g_1(x)g_2(x)g_3(x)$$

each having degree 2. To each such factorization we associate a **Richelot isogeny**, which either gives us another hyperelliptic genus 2 curve  $C': y^2 = g(x)$ , or a product of elliptic curves  $E \times E'$ .



If  $\det(g_1, g_2, g_3) \neq 0$ , the Richelot isogeny actually gives us a rational map

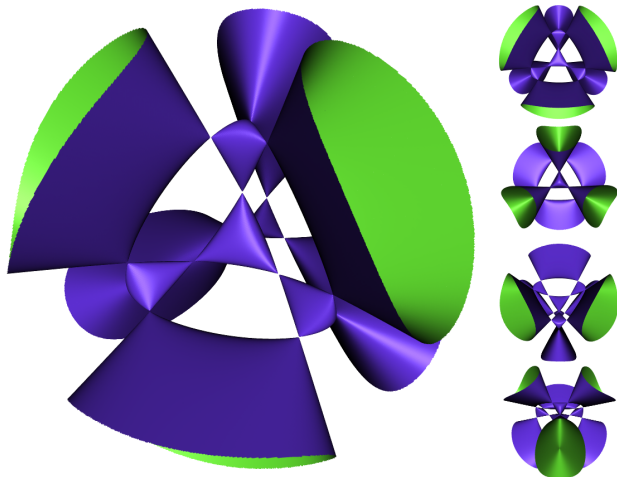
$$\mathcal{C} \xrightarrow{\phi} \mathcal{C}'$$

which induces a map between the Picard groups (and thus between jacobians)

$$\text{Pic}^0(\mathcal{C}) \xrightarrow{\phi_*} \text{Pic}^0(\mathcal{C}')$$

with  $\ker(\phi_*) \cong \mathbb{Z}/2\mathbb{Z} \oplus \mathbb{Z}/2\mathbb{Z}$ .

For each Richelot isogeny  $\phi: \mathcal{C} \rightarrow \mathcal{C}'$ , we have a dual  $\psi: \mathcal{C}' \rightarrow \mathcal{C}$ , and  $(\psi_* \circ \phi_*) = [2]$ .



The Picard group  $\text{Pic}^0(\mathcal{C})$  is isomorphic to the abelian surface  $\text{Jac}(\mathcal{C})$ . The picture shows a Kummer surface, which represents the quotient  $\text{Jac}(\mathcal{C})/\langle \pm 1 \rangle$ .

# Genus 2 graphs

In practice, this gives us **genus 2 graphs**, where most vertices are (jacobians of isomorphism classes of) genus 2 hyperelliptic curves, and some vertices are products of elliptic curves.

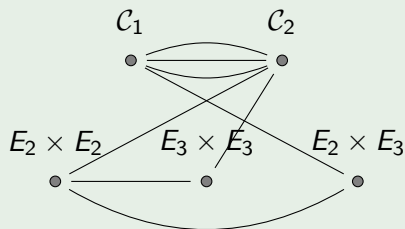
We say a curve is **superspecial** if its connected component in the graph contains a product of supersingular elliptic curves.

## Notation

- $\mathcal{G}_p$  is the superspecial genus two graph.
- $\mathcal{J}_p$  is the subgraph of the jacobians.
- $\mathcal{E}_p$  is the subgraph of the elliptic products.

# An example

$$p = 11$$



$$\begin{cases} C_1: y^2 = (x^3 - 1)(x^3 - 3) \\ C_2: y^2 = x^6 - 1 \\ E_1: y^2 = x^3 + x \\ E_2: y^2 = x^3 + 1 \end{cases}$$

$$\begin{pmatrix} 3 & 4 & 0 & 1 & 0 \\ 9 & 3 & 3 & 3 & 0 \\ 0 & 4 & 6 & 0 & 3 \\ 3 & 4 & 0 & 3 & 4 \\ 0 & 0 & 6 & 8 & 8 \end{pmatrix}$$

We have  $\max(|\lambda_2|, |\lambda_n|) = 7 + \sqrt{3} \approx 8.73$ , but  $2\sqrt{d-1} = 2\sqrt{14} \approx 7.48$ . Hence  $\mathcal{G}_{11}$  is not Ramanujan.  $\mathcal{G}_p$  is not Ramanujan *at least* until  $p = 653$ , and  $\max(|\lambda_2|, |\lambda_n|) > 11$  for  $p > 40$ .

# Reduced automorphism groups

$RA(C)$	Model	Number of curves over $\mathbb{F}_{p^2}$
0	$y^2 = f(x)$	$\sim p^3/2880$
$\mathbb{Z}/2\mathbb{Z}$	$y^2 = (x^2 - 1)(x^2 - a^2)(x^2 - b^2)$	$\sim p^2/48$
$S_3$	$y^2 = (x^3 - 1)(x^3 - a^3)$	$\sim p/6$
$V_4$	$y^2 = (x^2 - 1)(x^2 - u^2)(x^2 - 1/u^2)$	$\sim p/8$
$D_{12}$	$y^2 = x^6 - 1$	$\{1 - (-3/p)\}/2$
$S_4$	$y^2 = x(x^4 - 1)$	$\{1 - (-2/p)\}/2$
$\mathbb{Z}/5\mathbb{Z}$	$y^2 = x^5 - 1$	1 if $p \equiv 4 \pmod{5}$ , 0 othw.

# Automorphisms and Richelot isogenies

$RA(C)$	$\#(C \rightarrow C')$	$\#(C \rightarrow E \times E')$
0	1,1,1,1,1,1,1,1,1,1,1,1,1,1	-
$\mathbb{Z}/2\mathbb{Z}$	1,1,1,1,1,1,2,2,2,2	1
$S_3$	1,1,1,3,3,3	3
$V_4$	1,2,2,2,2,4	1,1
$D_{12}$	2,3,6	1,3
$S_4$	1,4,4	6
$\mathbb{Z}/5\mathbb{Z}$	5,5,5	-

# Stationary distributions (I)

## Conjecture

The stationary distribution for the random walk restricted to jacobians is

$$\tilde{\nu}_C = \begin{cases} 15, & \text{if } RA(C) = 0, \\ 7, & \text{if } RA(C) = \mathbb{Z}/2\mathbb{Z}, \\ 2, & \text{if } RA(C) = S_3, \\ \frac{13}{4}, & \text{if } RA(C) = (\mathbb{Z}/2\mathbb{Z})^2, \\ \frac{11}{12}, & \text{if } RA(C) = D_{12}, \\ \frac{3}{8}, & \text{if } RA(C) = S_4, \\ 3, & \text{if } RA(C) = \mathbb{Z}/5\mathbb{Z}, \\ 0, & \text{otherwise.} \end{cases}$$

## Questions

- For  $G \in \{\mathcal{G}_p, \mathcal{J}_p, \mathcal{E}_p\}$ , is the stationary distribution for the random walk in  $G$  given by  $\tilde{\nu}_i = \frac{\deg_G(v_i)}{\#RA(v_i)}$ ?
- Is  $\mathcal{J}_p$  connected? What is its diameter?
- What is the mixing rate of these random walks?



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