

Complete solving the quadratic equation mod 2^n

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Abstract: Quadratic functions have applications in cryptography. In this paper, we investigate the modular quadratic equation

$$ax^2 + bx + c = 0 \pmod{2^n},$$

and provide a complete analysis of it. More precisely, we determine when this equation has a solution and in the case that it has a solution, we give not only the number of solutions, but also the set of solutions, in $O(n)$ time. One of the interesting results of our research is that, if this equation has a solution, then the number of solutions is a power of two. Most notably, as an application, we characterize the number of fixed-points of quadratic permutation polynomials over \mathbb{Z}_{2^n} , which are used in symmetric cryptography.

Keywords: Quadratic equation mod 2^n , Number of solutions, Set of solutions, Number of fixed-points, Cryptography.

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1 Introduction

The square mapping is one of the tools which is used in cryptography. For instance, the Rabin cryptosystem [6] employs a modular quadratic mapping. As another example, in the design of the stream cipher Rabbit [1], the square map is used. A quadratic polynomial modulo 2^{32} is used in the AES finalist block cipher RC6 [5].

The quadratic equation has been solved over various algebraic structures. For example, the quadratic equation over \mathbb{F}_{2^n} is solved in Theorem 3.2.15 of [3]. Note that an algorithm for finding the solutions of quadratic equation over \mathbb{F}_{2^n} is also given in [8]. This research is not the first one concerning the quadratic equation mod 2^n . For instance, [7] gives the solutions of equation (1) in special cases.

In this paper, we examine the quadratic equation mod 2^n . We verify when this equation has a solution and, in the case that it has a solution, we give the number of solutions as well as the set of its solutions in $O(n)$ time. As an application for symmetric cryptography, we characterize the number of fixed-points of quadratic permutation polynomials over \mathbb{Z}_{2^n} .

In section 2, we give the preliminary notations and definitions. Section 3 is devoted to the main theorems of the paper which solve the modular quadratic equation mod 2^n , completely, and presents its number of solutions along with its set of solutions. In section 4, we conclude the paper.

2 Notations and definitions

We denote the well-known ring of integers mod 2^n by \mathbb{Z}_{2^n} . For every nonzero element $a \in \mathbb{Z}_{2^n}$, we define $p_2(a)$ as the greatest power of 2 that divides a . The odd part of a or $\frac{a}{2^{p_2(a)}}$ is denoted by $o_2(a)$, in the current paper. Note that, we define $p_2(0) := n$.

The number of elements (cardinal) of a finite set R is denoted by $|R|$. For a function $f : R \rightarrow S$, the preimage of an element $b \in S$ is defined as $\{a \in R | b = f(a)\}$ and is denoted by $f^{-1}(b)$. If $f(x) = x$ for some $x \in R$, then x is called a fixed-point of f . The i -th bit of a natural number x in its binary representation is denoted by $[x]_i$. For an integer j , we define e_j as follows

$$e_j = \begin{cases} 0, & j \text{ odd,} \\ 1, & j \text{ even.} \end{cases}$$

A mapping

$$f : \mathbb{Z}_{2^n} \rightarrow \mathbb{Z}_{2^n},$$

$$f(x) = ax^2 + bx + c \pmod{2^n},$$

is called a quadratic polynomial over \mathbb{Z}_{2^n} . When f is a permutation, it is called a quadratic permutation polynomial over \mathbb{Z}_{2^n} .

Let $(G, *)$ be a group and $\varphi : G \rightarrow G$ be a group endomorphism. We denote the kernel of φ by $\ker(\varphi)$ and the image of φ by $\text{Im}(\varphi)$.

3 Solving the quadratic equation mod 2^n

In this section, we study the modular quadratic equation

$$ax^2 + bx + c = 0 \pmod{2^n}, \quad (1)$$

and wish to solve it. More precisely, we want to determine:

- a) whether (1) has a solution;
- b) if it has a solution, then what is the number of its solutions;
- c) the set of its solutions.

In the sequel, we note that $x = 0$ is equivalent to $p_2(x) = n$.

Lemma 3.1. *Let $a, b,$ and c be even and $t = \min\{p_2(a), p_2(b), p_2(c)\}$. Set $A = \frac{a}{2^t}$, $B = \frac{b}{2^t}$, and $C = \frac{c}{2^t}$. Consider the equations (1) and*

$$Ax^2 + Bx + C = 0 \pmod{2^{n-t}}. \quad (2)$$

Let N_1 and N_2 be the number of solutions of (1) and (2), respectively. Also, let $\{x_1, \dots, x_{N_2}\}$ be the set of solutions of (2). Then, the set of solutions of (1) is as follows

$$\{x_i + r2^{n-t} : 0 \leq r < 2^t, 1 \leq i \leq N_2\}.$$

Further, $N_1 = 2^t N_2$.

Proof. Firstly, fix $1 \leq i \leq N_2$ and $0 \leq r < 2^t$. We show that $x_i + r2^{n-t}$ is a solution of (1):

$$\begin{aligned} & a(x_i + r2^{n-t})^2 + b(x_i + r2^{n-t}) + c \\ &= 2^t A(x_i^2 + r^2 2^{2n-2t} + x_i r 2^{n-t+1}) + 2^t B(x_i + r2^{n-t}) + 2^t C \\ &= 2^t Ax_i^2 + Ar^2 2^{2n-t} + Ax_i r 2^{n+1} + Bx_i 2^t + Br 2^n + 2^t C \\ &= 2^t (Ax_i^2 + Bx_i + C) = 0 \pmod{2^n}. \end{aligned}$$

Conversely, let $x \in \mathbb{Z}_{2^n}$ be a solution of (1). Then

$$2^t (Ax^2 + Bx + C) = 0 \pmod{2^n}.$$

So,

$$Ax^2 + Bx + C = 0 \pmod{2^{n-t}}.$$

One can check that $\chi = x \pmod{2^{n-t}}$ is a solution of (2). Thus, all of solutions y of (1) are such that $y = x_i + r2^{n-t}$, for some $1 \leq i \leq N_2$ and $0 \leq r < 2^t$. \square

Example. Consider the equations

$$4x^2 + 4x + 24 = 0 \pmod{2^5} \quad (3)$$

and

$$x^2 + x + 6 = 0 \pmod{2^3}. \quad (4)$$

The set of solutions of (3) and (4) are $A = \{1, 6, 9, 14, 17, 22, 25, 30\}$ and $B = \{1, 6\}$, respectively. One can check that Lemma 3.1 holds for this example and $|A| = 2^2 |B|$.

The proof of the following lemma is straightforward.

Lemma 3.2. *The equation (1) has no solutions when $p_2(a) = p_2(b) = p_2(c) = 0$ or when $p_2(a) > 0, p_2(b) > 0,$ and $p_2(c) = 0$.*

Lemma 3.3. *If $p_2(a) > 0$ and $p_2(b) = 0,$ then the equation (1) has a unique solution.*

Proof. Consider the two following cases:

Case I) Let $p_2(a) > 0, p_2(b) = p_2(c) = 0, a = 2A, b = 2B + 1,$ and $c = 2C + 1.$ In this case, any solution x of (1) is odd; so, we have $x = 2X + 1.$ Thus, we have

$$2A(2X + 1)^2 + (2B + 1)(2X + 1) + 2C + 1 = 0 \pmod{2^n},$$

which simplifies to

$$4AX^2 + (4A + 2B + 1)X + A + B + C + 1 = 0 \pmod{2^{n-1}}.$$

So, if we set $\alpha = 4A, \beta = 4A + 2B + 1,$ and $\gamma = A + B + C + 1,$ then $[x]_0 = 1$ and we must solve the equation

$$\alpha X^2 + \beta X + \gamma = 0 \pmod{2^{n-1}},$$

such that $p_2(\alpha) > 0$ and $p_2(\beta) = 0.$ Now, we have either $p_2(\gamma) = 0,$ which is this same case or $p_2(\gamma) > 0,$ which is Case II, below.

Case II) Let $p_2(a) > 0, p_2(c) > 0, p_2(b) = 0, a = 2A, b = 2B + 1,$ and $c = 2C.$ In this case, $x = 2X.$ So we have

$$2A(2X)^2 + (2B + 1)(2X) + 2C = 0 \pmod{2^n},$$

or

$$4AX^2 + (2B + 1)X + C = 0 \pmod{2^{n-1}}.$$

Put $\alpha = 4A, \beta = 2B + 1,$ and $\gamma = C.$ Then $[x]_0 = 0$ and we should solve the equation

$$\alpha X^2 + \beta X + \gamma = 0 \pmod{2^{n-1}},$$

with $p_2(\alpha) > 0$ and $p_2(\beta) = 0.$ Now, if $p_2(\gamma) = 0,$ then we transit to Case I and if $p_2(\gamma) > 0,$ then we transit to this same case. Therefore, (1) has a unique solution. \square

The trend of the proof of Lemma 3.3 justifies the correctness of Algorithm 1, which computes the solution of (1) with the conditions of Lemma 3.3 in $O(n)$ time.

Algorithm 1: Solve(a, b, c, n)

Input: $a, b, c \in \mathbb{Z}_{2^n}$ with $p_2(a) > 0$ and $p_2(b) = 0.$

Output: The solution of (1) in binary form.

for $i = 0$ to $n - 1$ do

begin

if $p_2(c) > 0$ then

$[x]_i = 0$

Solve($2a, b, \frac{c}{2}, n - 1$)

else

$[x]_i = 1$

Solve($2a, 2a + b, \frac{a}{2} + \lfloor \frac{b}{2} \rfloor + \lfloor \frac{c}{2} \rfloor + 1, n - 1$).

Lemma 3.4. *In the case that $p_2(a) = p_2(b) = 0$ and $p_2(c) > 0$, the equation (1) has two solutions.*

Proof. Consider the equation $2ay^2 + by + \frac{c}{2} = 0 \pmod{2^{n-1}}$. Lemma 3.3 shows that this equation has a unique solution $\delta \in \mathbb{Z}_{2^{n-1}}$. One can check that $\pi = 2\delta$ is a solution of (1), in this case. On the other hand, Lemma 3.3 shows that the equation

$$2az^2 + (2a + b)z + \frac{a + b + c}{2} = 0 \pmod{2^{n-1}}$$

has a unique solution $\rho \in \mathbb{Z}_{2^{n-1}}$. It is straightforward to see that $\varepsilon = 2\rho + 1$ is a solution of (1) in \mathbb{Z}_{2^n} . Now, we show that (1) has no other solutions. Suppose that x is a solution of (1). We have the two following cases:

Case I) $x = 2X$; we have

$$4aX^2 + 2bX + c = 0 \pmod{2^n}.$$

So,

$$2aX^2 + bX + \frac{c}{2} = 0 \pmod{2^{n-1}},$$

which is not a new solution.

Case II) $x = 2X + 1$; in this case we have

$$4aX^2 + (4a + 2b)X + a + b + c = 0 \pmod{2^n}.$$

So,

$$2aX^2 + (2a + b)X + \frac{a + b + c}{2} = 0 \pmod{2^{n-1}},$$

which is not a new solution. □

The proof of next lemma is straightforward.

Lemma 3.5. *If a is an odd element in \mathbb{Z}_{2^n} , then $a^2 = 1 \pmod{8}$.*

The next theorem provides the set of solutions of the equation $x^2 = a \pmod{2^n}$.

Theorem 3.6. *Suppose that $f : \mathbb{Z}_{2^n} \rightarrow \mathbb{Z}_{2^n}$ is defined as $f(x) = x^2 \pmod{2^n}$. Then,*

a) For the three cases $p_2(a) = n$, $p_2(a) = n - 1$ with $e_n = 0$, and $a = 2^{n-2}$ with $e_n = 1$, we have

$$|f^{-1}(a)| = 2^{\frac{n-1+e_n}{2}}.$$

b) For the two cases $p_2(a) = 1 \pmod{2}$, and $p_2(a) = 0 \pmod{2}$ with $0 \leq p_2(a) \leq n - 3$ and $o_2(a) \neq 1 \pmod{8}$, we have

$$|f^{-1}(a)| = 0.$$

c) For the case of $p_2(a) = 0 \pmod{2}$ with $0 \leq p_2(a) \leq n - 3$ and $o_2(a) = 1 \pmod{8}$, we have

$$|f^{-1}(a)| = 2^{\frac{p_2(a)+4}{2}}.$$

Proof. Case a) On one hand, every $a \in \mathbb{Z}_{2^n}$ with $p_2(a) \geq \lceil \frac{n}{2} \rceil$ satisfies $x^2 = 0 \pmod{2^n}$. So, $|f^{-1}(a)|$ is at least $2^{n-\lceil \frac{n}{2} \rceil} = 2^{\frac{n-1+e_n}{2}}$. On the other hand, for each $a \in \mathbb{Z}_{2^n}$ with $p_2(a) < \lceil \frac{n}{2} \rceil$, $a^2 \neq 0 \pmod{2^n}$. Thus, $|f^{-1}(a)| = 2^{\frac{n-1+e_n}{2}}$.

Now, suppose that n is odd and $p_2(a) = n - 1$; i.e., $a = 2^{n-1}$. Let $x = 2^r q$ with odd q . We have

$$2^{2r} q^2 = 2^{n-1} \pmod{2^n}.$$

So, $r = \frac{n-1}{2}$, $1 \leq q \leq 2^{\frac{n+1}{2}} - 1$ and $q^2 = 1 \pmod{2}$. Thus, only the odd q 's satisfy the equation $x^2 = 2^{n-1} \pmod{2^n}$. Therefore, $|f^{-1}(a)| = 2^{\frac{n-1+e_n}{2}}$.

Now, let n be even and $p_2(a) = n - 2$. So, $a = s2^{n-2}$, where $s \in \{1, 3\}$. If $s = 1$, put $x = 2^r q$ with odd q . Then

$$2^{2r} q^2 = 2^{n-2} \pmod{2^n}.$$

Hence $r = \frac{n-2}{2}$, $1 \leq q \leq 2^{\frac{n+2}{2}} - 1$ and $q^2 = 1 \pmod{4}$. Thus, only half of odd q 's satisfy the equation $x^2 = 2^{n-2} \pmod{2^n}$. Therefore, $|f^{-1}(a)| = 2^{\frac{n-1+e_n}{2}}$.

Case b) In the proof of the Case a), put $s = 3$. Consider the equation $x^2 = 2^{n-2} \times 3 \pmod{2^n}$ and suppose that $x = 2^r q$ with odd q . Then,

$$2^{2r} q^2 = 2^{n-2} \times 3 \pmod{2^n}.$$

So, $r = \frac{n-2}{2}$ and $q^2 = 3 \pmod{4}$. Thus, by Lemma 3.5, we have $|f^{-1}(a)| = 0$.

Now, suppose that $p_2(a) = 1 \pmod{2}$. Since the square of any odd element is odd, so only even elements $x \in \mathbb{Z}_{2^n}$ can satisfy $x^2 = a \pmod{2^n}$. Let $x = 2^r q$, $r \neq 0$, and suppose that q is odd. Then $p_2(x^2) = 2r$ which contradicts $p_2(a) = 1 \pmod{2}$. Therefore, $|f^{-1}(a)| = 0$.

Now, let $p_2(a) = 0 \pmod{2}$ and $o_2(a) \neq 1 \pmod{8}$. So, $a = 2^{2j} t$, where $p_2(a) = 2j$ and $t = o_2(a)$. If $x = 2^r q$ with odd q , then

$$2^{2r} q^2 = 2^{2j} t \pmod{2^n}.$$

Consequently, $r = j$ and $q^2 = t \pmod{2^{n-2j}}$. Thus, regarding Lemma 3.5, $|f^{-1}(a)| = 0$.

Case c) We use Theorem 13.3 in [2] to prove this case. Suppose that $p_2(a) = 0$ and $a = 1 \pmod{8}$. The algebraic structure $(G, *)$, where G is the subset of odd elements in \mathbb{Z}_{2^n} and $*$ is the operator of multiplication modulo 2^n is a group structure. The function $\phi : G \rightarrow G$ with $\phi(g) = g * g$ is a group endomorphism on G . To compute $|ker(\phi)|$, we must count the number of solutions for the equation $x * x = 1_G$. In other words, we must count the number of solutions for the equation $x^2 = 1 \pmod{2^n}$. We have

$$(x - 1)(x + 1) = 0 \pmod{2^n}.$$

Since x is odd, so for some $q \in \mathbb{Z}_{2^n}$, $x = 2q + 1 \pmod{2^n}$. So,

$$4q(q + 1) = 0 \pmod{2^n}.$$

Consequently, $q = 0$, $q = 2^{n-2}$, $q = 2^{n-1}$, $q + 1 = 2^{n-2}$, $q + 1 = 2^{n-1}$. Substituting the values of q , we have the solutions $x_1 = 1$, $x_2 = 2^n - 1$, $x_3 = 2^{n-1} + 1$, and $x_4 = 2^{n-1} - 1$. Thus $|ker(\phi)| = 4$ and since $|Im(\phi)| = \frac{|G|}{|ker(\phi)|}$, we have

$$|Im(\phi)| = \frac{2^{n-1}}{4} = 2^{n-3}.$$

Conditions	Verified in	Number of solutions
$p_2(a) > 0, p_2(b) > 0, p_2(c) > 0$ $t = \min\{p_2(a), p_2(b), p_2(c)\}$	Lemma 3.1	2^t times the number of solutions of a corresponding other case
$p_2(a) = 0, p_2(b) = 0, p_2(c) = 0$	Lemma 3.2	0
$p_2(a) > 0, p_2(b) > 0, p_2(c) = 0$	Lemma 3.2	0
$p_2(a) > 0, p_2(b) = 0, p_2(c) = 0$	Lemma 3.3	1
$p_2(a) > 0, p_2(b) = 0, p_2(c) > 0$	Lemma 3.3	1
$p_2(a) = 0, p_2(b) = 0, p_2(c) > 0$	Lemma 3.4	2
$p_2(a) = 0, p_2(b) > 0, p_2(c) = 0$ $b = 2B, s = a^{-2}B^2 - a^{-1}c, r = p_2(s)$	Corollary 3.6.1	0 in some cases and $2^{\frac{r}{2}+2}$ o.w.
$p_2(a) = 0, p_2(b) > 0, p_2(c) > 0$ $b = 2B, s = a^{-2}B^2 - a^{-1}c, r = p_2(s)$	Corollary 3.6.1	0 in some cases and $2^{\frac{r}{2}+2}$ o.w.

Table 1. The summary of cases of solving equation (1)

On the other hand, according to Lemma 3.5 and since the number of elements in \mathbb{Z}_{2^n} in the form of $8q + 1$ is equal to 2^{n-3} and $|Im(\phi)| = 2^{n-3}$, so every element in the form of $8q + 1$ in \mathbb{Z}_{2^n} is a square. Thus, the equation $x^2 = a \pmod{2^n}$ has at least one solution. Obviously this solution, say x , is odd: $x = 2y + 1$. So we have $(2y + 1)^2 = 8q + 1$ or $y^2 + y - 2q = 0$, for some q . By Lemma 3.4, this equation has two solutions q_1 and q_2 . One can check that $q_3 = 2^n - q_1$ and $q_4 = 2^n - q_2$ are the two other solutions. Consequently,

$$|f^{-1}(a)| = |ker(\phi)| = 4 = 2^{\frac{p_2(a)+4}{2}}.$$

Now, suppose that $p_2(a) = 0 \pmod{2}$, $2 \leq p_2(a) \leq n - 3$ and $o_2(a) = 1 \pmod{8}$. In this case, we have $a = 2^{2j}t$ with $p_2(a) = 2j$ and $t = o_2(a)$. Let $x = 2^r q$ with odd q . Then,

$$2^{2r} q^2 = 2^{2j} t \pmod{2^n}.$$

So, $r = j$ and $q^2 = t \pmod{2^{n-2j}}$. Regarding Lemma 3.5 and the proof of **Case b)**, this equation has four solutions q_1, q_2, q_3, q_4 with $0 \leq q_i \leq 2^{n-2j} - 1$. For each of these solutions, we present 2^j solutions

$$x_{s,t} = 2^j (s2^{n-2j+1} + q_t), \quad 0 \leq s < 2^j, \quad 1 \leq t \leq 4.$$

We have,

$$\begin{aligned} x_{s,t}^2 &= 2^{2j} (s^2 2^{2n-4j+2} + q_t^2 + 2s2^{n-2j+1}) \\ &= s^2 2^{2n-2j+2} + 2^{2j} q_t^2 + s2^{n+2} \\ &= 2^{2j} q_t^2 \pmod{2^n}. \end{aligned}$$

Regarding $2j \leq n - 3$, we have $2n - 2j \geq n + 3$. Therefore,

$$|f^{-1}(a)| = 2^{\frac{p_2(a)+4}{2}}.$$

□

Note that Theorem 3.6 gives the set of solutions that are needed in the next corollary.

Corollary 3.6.1. *Let $p_2(a) = 0$, $p_2(b) > 0$, and $b = 2B$. Put $s = a^{-2}B^2 - a^{-1}c$, $r = p_2(s)$, and $q = o_2(s)$. If $p_2(r) = 0$ or $q \not\equiv 1 \pmod{8}$, then (1) has no solutions. Otherwise, (1) has $2^{\frac{r}{2}+2}$ solutions.*

Proof. We have

$$ax^2 + 2Bx + c = 0 \pmod{2^n}$$

or

$$x^2 + 2a^{-1}Bx + a^{-1}c = 0 \pmod{2^n}.$$

So, we get

$$(x + a^{-1}B)^2 = s \pmod{2^n}.$$

Now, by Theorem 3.6, if $p_2(r) = 0$ or $q \not\equiv 1 \pmod{8}$, then (1) has no solutions and, otherwise, it has $2^{\frac{r}{2}+2}$ solutions. \square

In Corollary 3.6.1, one should note that if $p_2(c) = 2(p_2(b) - 1)$ or $p_2(c) > 2(p_2(b) - 1)$ with $p_2(p_2(c)) = 0$, then equation (1) has no solutions. In Corollary 3.6.1, if $p_2(c) < 2(p_2(b) - 1)$ or $p_2(c) > 2(p_2(b) - 1)$ with $p_2(p_2(c)) > 0$, then we should compute $s \pmod{8}$. The interesting point is that, since $a^{-2} = 1 \pmod{8}$, it suffices to compute $S = B^2 - a^{-1}c$.

It is a well-known fact that (see [4] for example) a polynomial $ax^2 + bx + c$ over \mathbb{Z}_{2^n} is a permutation polynomial, iff $p_2(a) > 0$ and $p_2(b) = 0$. Lemma 3.3 provides another proof of this fact. The number of fixed-points, is one of the properties which is studied in symmetric cryptography. The less is the number of fixed-points, the stronger is the component, from this aspect. In the next corollary, we characterize the number of fixed-points for quadratic permutation polynomials over \mathbb{Z}_{2^n} .

Corollary 3.6.2. *Suppose that $f(x) = ax^2 + bx + c$ on \mathbb{Z}_{2^n} is a permutation polynomial; i.e., $p_2(a) > 0$ and $p_2(b) = 0$. Obviously, the number of fixed-points of f is equal to the number of solutions for $ax^2 + (b-1)x + c = 0 \pmod{2^n}$. So, regarding Table 1, f has no fixed-points (the best case, from the viewpoint of cryptography) if $p_2(c) = 0$. Otherwise, it has 2^t fixed-points, for some $t \geq 1$, if it has any.*

4 Conclusion

Quadratic functions have applications in cryptography. In this paper, we study the quadratic equation mod 2^n . We determine whether this equation has a solution or not and in the case that it has a solution, we give the number of solutions along with the set of its solutions in $O(n)$ time.

One of our results is the fact that, when the quadratic equation modulo a power of two has a solution, then the number of its solutions is a power of two. The other interesting application is characterizing the number of fixed-points of a quadratic permutation polynomial over \mathbb{Z}_{2^n} .

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