

PRESENTS

THE HESSIAN AS A LATTÈS MAP

Joint work with F. Pintore and D. Taufer

Marzio Mula • November 19, 2024



Research Institute Cyber Defence Universität der Bundeswehr München • Define the Hessian of...

- Define the Hessian of...
 - ...a cubic

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 - ...an element of the modular curve X(3)
 - ...a *j*-invariant
- View the corresponding dynamical system as a Lattès map
- Draw Hessian graphs: graphs of *j*-invariants that are <u>not</u> isogeny graphs!

HESSIAN OF A CUBIC CURVE

MAIN INGREDIENTS

 $\Bbbk = (\text{perfect}) \text{ field of characteristic} \neq 2,3$ $G(X,Y,Z) = \text{homogeneous cubic polynomial in } \Bbbk[X,Y,Z]$

$$\mathcal{H}(G) = \text{Hessian matrix of } G = \begin{pmatrix} \frac{\partial^2 G}{\partial X^2} & \frac{\partial^2 G}{\partial X \partial Y} & \frac{\partial^2 G}{\partial X \partial Z} \\\\ \frac{\partial^2 G}{\partial Y \partial X} & \frac{\partial^2 G}{\partial Y^2} & \frac{\partial^2 G}{\partial Y \partial Z} \\\\ \frac{\partial^2 G}{\partial Z \partial X} & \frac{\partial^2 G}{\partial Z \partial Y} & \frac{\partial^2 G}{\partial Z^2} \end{pmatrix}$$

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Consider the (possibly singular) cubic

 $E\colon G(X,Y,Z)=0.$

The *Hessian of E* is the (possibly singular) cubic

 $\operatorname{Hess}(E)\colon \det(\mathcal{H}(G))=0.$

GEOMETRIC INTERPRETATION

 $E \cap \text{Hess}(E) = \text{inflection points of } E$ = E[3]= Hess(E)[3]

(when E is an elliptic curve) (when Hess(E) is an elliptic curve)

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= $E[3]$
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Example (over \mathbb{Q}):

$$E: x^3 + y^3 + 1 = 6xy$$

Hess $(E): x^3 + y^3 + 1 = -xy$



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Example (over \mathbb{Q}):

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$$\operatorname{Hess}(E): x^{3} + y^{3} + 1 = -xy$$

$$E \cap \operatorname{Hess}(E) = \left\{ \left(\frac{1 \pm \sqrt{-3}}{2} : 0 : 1 \right), \left(\frac{1 \pm \sqrt{-3}}{2} : 1 : 0 \right), \left(0 : \frac{1 \pm \sqrt{-3}}{2} : 1 \right), (-1:0:1), \left(0 : -1:1 \right) (-1:1:0) \right\}$$



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The Hesse pencil

- Pick 9 (inflection) points
- Parametrize cubics through them

The Hesse pencil

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 \rightarrow the inflection points of $X^3 + Y^3 + Z^3 = 0$

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 $\begin{array}{l} \rightarrow \quad \mbox{the inflection points of } X^3 + Y^3 + Z^3 = 0 \\ \rightarrow \quad \lambda \underbrace{XYZ}_{(\mbox{Hessian of } X^3 + Y^3 + Z^3)} = 0 \\ \end{array} \\ (\mbox{Hessian of } X^3 + Y^3 + Z^3) \end{array}$

for $[\lambda \colon \mu] \in \mathbb{P}^1(\Bbbk)$

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Fun facts:

• The Hesse pencil is a model for the modular curve X(3):

 $[\lambda\colon\mu]\qquad\leftrightarrow\qquad(\text{Isomorphism class of elliptic curves, 3-torsion basis}).$

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• The Hesse pencil is a model for the modular curve X(3):

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• The 'cubed' Hesse pencil is a model for the modular curve $X_0(3)$:

 $[\lambda^3 \colon \mu^3] \qquad \leftrightarrow \qquad (\text{Isomorphism class of elliptic curves, order-3 subgroup}).$

Weierstrass form

$$X^3 + AXZ^2 + BZ^3 - Y^2Z = 0$$

Weierstrass form Garbage form
$$\vdots$$

$$\boxed{X^3 + AXZ^2 + BZ^3 - Y^2Z = 0} \xrightarrow{\text{Hess}} \boxed{-8(3XY^2 + 3AX^2Z + 9BXZ^2 - A^2Z^3) = 0}$$

$$\left[\lambda XYZ + \mu(X^3 + Y^3 + Z^3) = 0\right]$$

Hessian form

Weierstrass form Garbage form
$$\overleftarrow{}$$

$$(X^3 + AXZ^2 + BZ^3 - Y^2Z = 0) \xrightarrow{\text{Hess}} (-8(3XY^2 + 3AX^2Z + 9BXZ^2 - A^2Z^3) = 0)$$

$$(\lambda XYZ + \mu(X^3 + Y^3 + Z^3) = 0) \xrightarrow{\text{Hess}} (108\mu^3 + \lambda^3)XYZ + (-3\mu\lambda^2)(X^3 + Y^3 + Z^3) = 0)$$

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Bottom line

The Hessian map on the Hesse pencil can be viewed as a map on $\mathbb{P}^1(\overline{\mathbb{k}}) \cong X(3)$:

 $\Lambda\colon \quad [\lambda\colon\mu]\mapsto [108\mu^3+\lambda^3\colon-3\mu\lambda^2]$

$\operatorname{Hessian} \operatorname{map} \operatorname{on} X(1)$

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PROPOSITION

Let E be a cubic. If E is...

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$$j(\text{Hess}(E)) = \frac{(6912 - j(E))^3}{27(j(E))^2}.$$

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$$\mathbf{H}\colon \quad [j\colon w]\mapsto [(6912w-j)^3\colon 27j^2w]$$

HESSIAN GRAPHS

What happens if we iterate H over $\mathbb{P}^1(\Bbbk)$?

For $\Bbbk = \mathbb{F}_{31}...$



$$\label{eq:phi} \begin{split} \mathbb{k} &= \mathsf{field} \; \mathsf{of} \; \mathsf{characteristic} \notin \{2,3\} \\ \phi(x) &= \mathsf{rational} \; \mathsf{function} \; \mathsf{in} \; \mathbb{k}(x) \end{split}$$

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The *functional graph* of ϕ is the directed graph s.t.

- the vertices are the elements of k;
- there is an edge $\alpha \to \beta$ iff $\beta = \phi(\alpha)$ (counted with multiplicity).

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Example:
$$\phi(x)=x^2$$
 on \mathbb{F}_7

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When $\phi(\alpha)$ is not defined, we set $\phi(\alpha) = \infty$.



Some general (obvious) remarks



- Each connected component of the graph has at most one cycle (exactly 1 if k is finite).
- The indegree of each vertex is at most the the maximum between the degree of the numerator and the degree of the denominator of \(\phi(x)).
- The outdegree of each vertex is (at least) 1.
$$\begin{split} & \mathbb{k} = \mathsf{field} \mathsf{ of characteristic} \neq 2,3 \\ & \phi = \mathsf{rational} \mathsf{map} \, \mathbb{P}^1(\overline{\mathbb{k}}) \to \mathbb{P}^1(\overline{\mathbb{k}}) \mathsf{ of degree} \, d \geq 2 \end{split}$$

We say that ϕ is a *Lattès map* if there exist:

$$\mathbb{P}^1(\overline{\Bbbk}) \xrightarrow{\phi} \mathbb{P}^1(\overline{\Bbbk})$$

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We say that ϕ is a *Lattès map* if there exist:

- an elliptic curve E over $\overline{\mathbb{k}}$,
- a morphism $\psi \colon E \to E$,
- a finite separable covering $\pi \colon E \to \mathbb{P}^1(\overline{\Bbbk})$,

such that the following diagram is commutative:



THEOREM

A rational map $\phi \colon \mathbb{P}^1(\mathbb{C}) \to \mathbb{P}^1(\mathbb{C})$ is a Lattès map if and only if:

- **1.** ϕ has no exceptional points.
- 2. There exists a ramification function $v \colon \mathbb{P}^1(\mathbb{C}) \to \mathbb{N}^*$ such that:

 $v(\phi(P)) = e_P(\phi) \cdot v(P)$ for all $P \in \mathbb{P}^1(\mathbb{C})$.

Lattès maps over $\mathbb C$

The set of exceptional points of ϕ is the largest finite set $T \subseteq \mathbb{C}$ such that $\phi^{-1}(T) = T$.

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The *ramification index* of ϕ at *P* is:

$$e_P(\phi) = \operatorname{ord}_P(\phi(x) - \phi(P)).$$

A point *P* is a critical point if $e_P(\phi) \ge 2$.

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Conclusion: to check if a map is Lattès, we only need to inspect its *post-critical portrait*, i.e. the points of the form $\phi^{(n)}(P)$, where P is critical.

THE HESSIAN AS A LATTÈS MAP

Post-critical portrait of H:



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We can define a ramification function v that is 1 everywhere except from...



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COROLLARY

H is a Lattès map over \mathbb{C} .

• H and Λ are Lattès maps in any characteristic other than 2 and 3

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- algorithms to tell whether two *j*-invariants are in the same connected component
- wishful thinking on finding supersingular *j*-invariants

Let $k \in \mathbb{k}^*$.

Ingredients for a Lattès map:

- Model elliptic curve
- Morphism on model curve
- Projection map

Let $k \in \mathbb{k}^*$.

• Model elliptic curve E_k :

$$E_k \colon y^2 = x^3 + \frac{k}{4}.$$

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 $E_k(\overline{\Bbbk})$

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ТНЕОКЕМ (-, Р., Т.)

k = 108 $\phi_{108} = \Lambda$ \rightsquigarrow (Hesse pencil) $(x, y) \stackrel{\pi}{\mapsto} [x: 1]$



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 $\begin{array}{c|cccc} k = 108 & \phi_{108} = \Lambda & & k = -6912 & \phi_{-6912} = \mathrm{H} \\ & & & (\textit{Hesse pencil}) & & & & (j\text{-invariants}) \\ (x,y) \stackrel{\pi}{\mapsto} [x:1] & & & (x,y) \stackrel{\pi}{\mapsto} [x^3:1] \end{array}$

- Ingredients for a Lattès map:
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Let $k \in \mathbb{k}^*$.

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$$\begin{bmatrix} j(E_k) = 0 \\ E_k \colon y^2 = x^3 + \frac{k}{4}. \end{bmatrix}$$

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 $\psi_k^2 = [-3]$

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DRAWING THE HESSIAN GRAPH

Goal: Understanding the dynamics of the 3-endomorphism ψ_k .

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Main building block: the arborescence T_ℓ^m \vdots \vdots \vdots \vdots



• If $m < \infty$, then T_{ℓ}^m is finite and every leaf has depth m.

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- If $m < \infty$, then T_{ℓ}^m is finite and every leaf has depth m.
- T[∞]_ℓ has no leaves.
- Every non-leaf has indegree

$$\begin{cases} \ell - 1 & \text{if it is the root,} \\ \ell & \text{otherwise.} \end{cases}$$

 $G = \operatorname{group} \operatorname{with} \operatorname{identity} \mathcal{O}$

 $\psi = \operatorname{endomorphism}$ of G with $|\ker\psi| = \ell$ prime

Given $P \in G$, let τ_P be the subgraph whose vertices are $\{Q \in G \mid \exists n \in \mathbb{N} : \psi^{(n)}(Q) = P\}$.

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Theorem (Functional graph of ψ on G)

Let $m \in \mathbb{N}^* \cup \{\infty\}$ be the maximal depth in $\tau_{\mathcal{O}}$.

Then $\tau_{\mathcal{O}}$ is isomorphic to T_{ℓ}^{m} .



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- 1. a periodic cycle $\{P_1, \ldots, P_r\}$, with $\tau_{P_i} \simeq \tau_{\mathcal{O}}$;
- 2. an oriented line $\{P_i\}_{i \in \mathbb{Z}}$, with $\tau_{P_i} \simeq \tau_{\mathcal{O}}$;





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Given $P \in G$, let τ_P be the subgraph whose vertices are $\{Q \in G \mid \exists n \in \mathbb{N} : \psi^{(n)}(Q) = P\}$.

Theorem (Functional graph of ψ on G)

Let $m \in \mathbb{N}^* \cup \{\infty\}$ be the maximal depth in $\tau_{\mathcal{O}}$.

Then $\tau_{\mathcal{O}}$ is isomorphic to T_{ℓ}^{m} . Every connected component is one of the following:

- 1. a periodic cycle $\{P_1, \ldots, P_r\}$, with $\tau_{P_i} \simeq \tau_{\mathcal{O}}$;
- 2. an oriented line $\{P_i\}_{i \in \mathbb{Z}}$, with $\tau_{P_i} \simeq \tau_{\mathcal{O}}$;
- 3. an oriented semiline $\{P_i\}_{i \in \mathbb{N}}$, with $\tau_{P_i} \simeq T_{\ell}^{\min(i,m)}$.





BACK TO THE HESSIAN GRAPH

Bottom line

We know how ψ_k behaves on subgroups of E_k .
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Some ingredients

$$\mathcal{S}_{k}(\mathbb{k}) = \{(x, y) \in E_{k} \mid x \in \mathbb{k}\} \cup \{\mathcal{O}\},\$$
$$\mathbb{k}_{3} = \mathbb{k}(\sqrt[3]{x})_{x \in \mathbb{k}},\$$
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$$\begin{array}{ccc} (x,y) & \mathcal{S}_{108}(\Bbbk) \xrightarrow{\psi_{108}} \mathcal{S}_{108}(\Bbbk) \\ & & & & \downarrow & \\ & & & \downarrow & & \\ [x:1] & & \mathbb{P}^{1}(\Bbbk) \xrightarrow{\Lambda \text{ (Hesse pencil)}} \mathbb{P}^{1}(\Bbbk) \\ & & & & [\lambda:\mu] \longmapsto [108\mu^{3} + \lambda^{3}: -3\mu\lambda^{2}] \end{array}$$

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For every $k, u \in \Bbbk^*$, consider the isomorphism

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From now on we focus on H (Hessian of j-invariants)

$$E: \quad y^2 = x^3 - 1728$$
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- The structure of $E(\mathbb{F}_q)$ and its twists can be explicitly computed.
- Even more information when E is supersingular (char(𝔽_q) ≡ 2 mod 3).

LEAVES AND TRACES

Example: Connected component of Hessian graph over \mathbb{F}_{61} , vertices labelled as (j, |tr(E(j))|).

PROPOSITION (-, P., T.)

The leaves of the Hessian graph are exactly those corresponding to curves with odd trace.



 $q \equiv 2 \mod 3$

THEOREM (-, P., T.)

Let $q + 1 = 3^d N$, with gcd(3, N) = 1. In the Hessian graph over \mathbb{F}_q :

1. There are N periodic elements: $j = 1728, \infty$ are self-loops with indegree 2, while the others alternate between indegree 1 and 3.



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Let $q + 1 = 3^d N$, with gcd(3, N) = 1. In the Hessian graph over \mathbb{F}_q :

2. Every periodic element is the root of [indegree -1] isomorphic arborescences. The leaves have all depth 2d, and the indegree of non-periodic elements is

 $\begin{cases} 1 & \text{if odd depth,} \\ 3 \text{ (resp. 0)} & \text{if even depth and are not (resp. are) leaves.} \end{cases}$



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THEOREM (-, P., T.) Let $q + 1 = 3^d N$, with gcd(3, N) = 1. In the Hessian graph over \mathbb{F}_q : 3. The length of every cycle divides the length of a maximal cycle, which is $\begin{cases} \operatorname{ord}_N(-3) & \text{if } \exists n \in \mathbb{N} \text{ s.t. } (-3)^n \equiv -1 \mod N, \\ 2 \operatorname{ord}_N(-3) & \text{otherwise.} \end{cases}$



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- The arborescences rooted in ∞ are pruned of one node at depth 1 if m ≥ 1, and of two additional nodes at depth 2 if m ≥ 2.
- If the arborescences are rooted in 1728, then they are pruned of one node at depth 1 if m ≥ 1.



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Moreover, three of such subgraphs have m = 0, two of them have m = 1, and the last one has m > 1.



WISHFUL THINKING ON SUPERSINGULAR ECS

Some cryptosystems require Supersingular Elliptic Curves of Unknown Endomorphism Ring (SECUERS).

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Dream: exploiting Hessian graphs by...

- ...finding which connected components contain supersingular elliptic curves,
- ...finding sufficient conditions on a (possibly ordinary) elliptic curve E to enforce that $\operatorname{Hess}^n(E)$ is supersingular for some $n \ge 1$.

SUPERSINGULAR COMPONENTS

We say that a component of the Hessian graph is *supersingular* if it contains at least one supersingular vertex.

Example: Supersingular vertices on Hessian graph over \mathbb{F}_{19^2} .





Example: Hessian graph over \mathbb{F}_{29} , vertices labelled as $(j, |\operatorname{tr}(E(j))|)$.



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PROPOSITION (-, P., T.)

In the Hessian graph over \mathbb{F}_p , the trace of each elliptic curve (defined over \mathbb{F}_p) in a supersingular component is a multiple of 3.

PROPOSITION (-, P., T.)

In the Hessian graph over \mathbb{F}_{p^2} , each supersingular *j*-invariants lies in $\pi(E(\mathbb{F}_{p^2}))$.

Non-example: Hessian graph over \mathbb{F}_{59} .



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Example: Hessian graph over \mathbb{F}_{19^2} .





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HESSIAN GRAPHS (AND THEIR TWINS)

We call the Hessian graph the functional graph of the map

$$\operatorname{Hess}(j) = \frac{(6912 - j)^3}{27(j)^2}.$$

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More generally, we can consider, for each $k, \ell \in \mathbb{F}_q^*$, the functional graphs of

$$g_{k,\ell}(x) = \frac{(x+k)^3}{\ell \cdot x^2},$$

so that $\text{Hess} = g_{-4.1728,-27}$.

PROPOSITION

The functional graphs corresponding to $g_{1,\ell}, g_{2,\ell}, \ldots$ are isomorphic.