

# Parallel Scalar Multiplication of Elliptic Curve Points

CSE 633

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# Motivation

- Elliptic curves are commonly used in public-key cryptography
  - ▶ Digital Signatures
  - ▶ Symmetric Key Exchange
- Scalar multiplication of points on a curve is the most costly operation performed

# Background – Finite Fields

- A **finite field** on  $p^n$  is the set of integers in  $\{0, p^n\}$ , where  $p$  is a prime and  $n$  is some positive integer
- Two types of finite fields are of interest
  - ▶ **Prime fields**, where  $n=1$ 
    - ▶ Uses regular arithmetic, modulo a prime  $p$
  - ▶ **Binary fields**, where  $p=2$ 
    - ▶ Uses polynomial arithmetic, modulo an irreducible polynomial  $p$

# Background – Polynomial Arithmetic on a Finite Field

- The binary number  $b_{n-1} || b_{n-2} || \dots || b_0$  represents the polynomial  $\sum_{i=0}^{n-1} b_i x^i$
- Arithmetic operations defined in terms of polynomials, with coefficients computed modulo 2
- Squaring is efficiently achieved on binary fields
  - ▶ Inserting a 0 between consecutive bits of a number yields its square
  - ▶  $O(n)$  time compared to  $O(n^2)$  time for multiplication

# Background – Non-Adjacent Forms

- A **non-adjacent form** (NAF) is an alternate representation for an integer  $k$  such that  $k = \sum_{i=0}^{l-1} k_i 2^i$  where  $k_i \in \{0, \pm 1\}$  and no two consecutive digits are nonzero
- A **windowed NAF** (wNAF) for  $k$  is the representation  $k = \sum_{i=0}^{l-1} k_i 2^i$  such that  $|k_i| < 2^{w-1}$  for a window size  $w$ ,  $k_i$  is 0 or odd, and for any  $w$  consecutive digits, at most one is nonzero

# Elliptic Curves

- General elliptic curve equation

$$y^2 + axy + by = x^3 + cx^2 + dx + e$$

- Two general types of curves are of interest:

- ▶ **Prime curves:**  $y^2 = x^3 + ax + b$

- ▶ **Binary curves:**  $y^2 + xy = x^3 + ax^2 + b$

- ▶ Binary curve with certain properties called **Koblitz curves** allows field squaring to replace less efficient point doubling in scalar multiplication, which will be particularly suitable for a parallel implementation

# Elliptic Curve Coordinates

- Natural to think of curves and points in terms of **affine coordinates**  $(x, y)$  for geometric intuition and to describe algebraic properties
- Computation often more efficient when projecting on a higher dimensional space
  - ▶ ie. **Projective coordinates**  $(x, y, z)$  from the affine coordinates  $(x/z, y/z)$
- **Compressed coordinates** can be used to transmit points with minimal size
  - ▶ The  $x$  affine coordinate and a bit signifying the corresponding  $y$  value to use

# Prime Curves

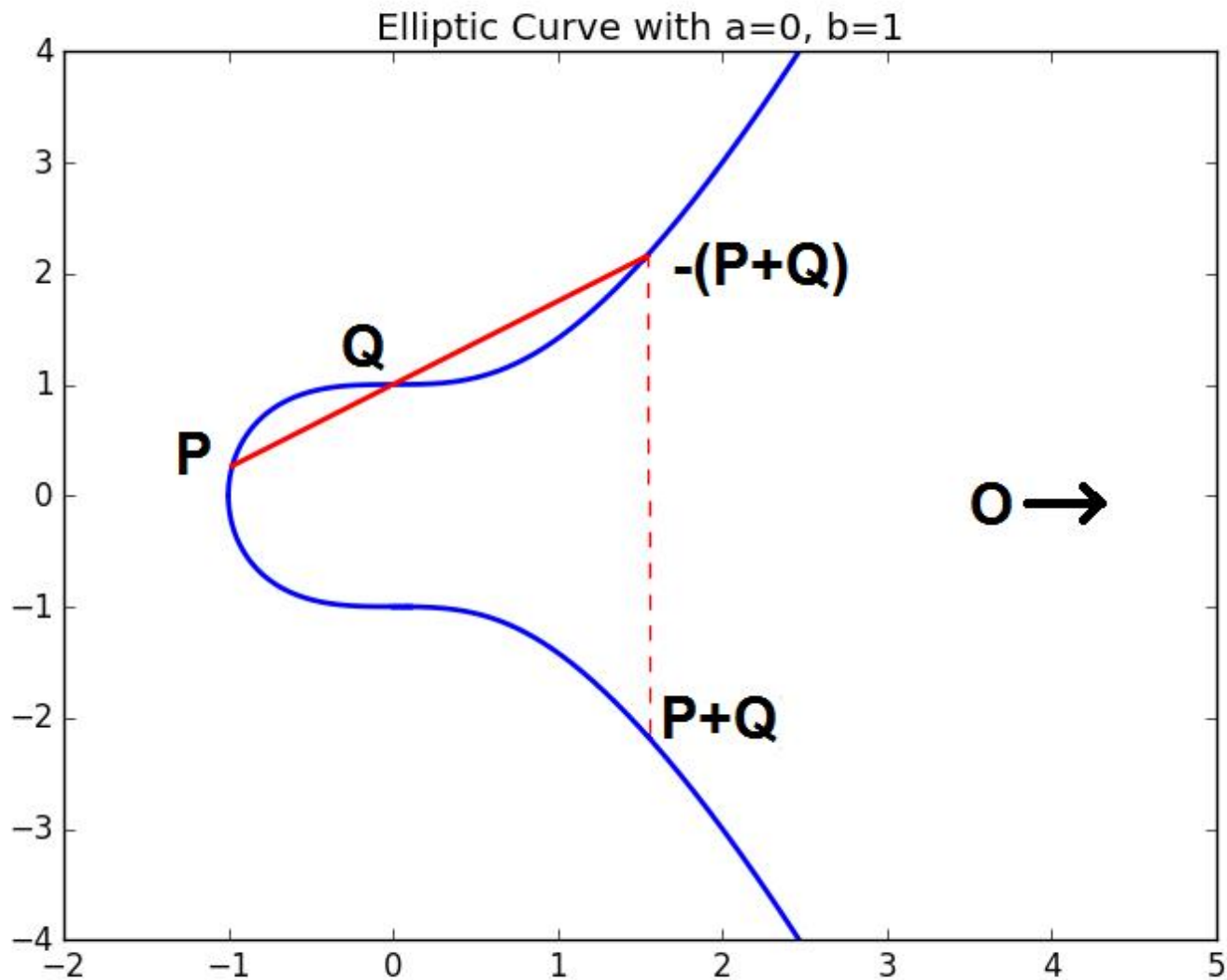
• For a prime curve, if we have nonzero determinant  $4a^3 + 27b^2 \neq 0 \pmod{p}$  we can define addition of points and form an abelian group:

- ▶ Closure
- ▶ Associativity
- ▶ Commutativity
- ▶ Identity Element (O, “point at infinity”)
- ▶ Inverse Element (-P for a point P)

• Two basic point operations: point addition and point doubling



# Prime Curves – Geometric Intuition



# Prime Curves – Scalar Multiplication

- Basic approach is the “**double-and-add**” method to compute  $kP$  given  $k = b_{n-1} || b_{n-2} || \dots || b_0$  the binary representation of  $k$

Input:  $P, k = b_{n-1} || b_{n-2} || \dots || b_0$

Output:  $Q = kP$

$Q = 0$

For  $i$  from 0 to  $n-1$

$Q = 2Q$

If  $b_i = 1$  then  $Q = Q + P$

Return  $Q$

# Prime Curves – Scalar Multiplication

- More efficient by a constant factor to use a **wNAF method**:

Input:  $P, k$

Output:  $Q = kP$

Compute wNAF of  $k = \sum_{i=0}^{l-1} k_i 2^i$

Precompute  $jP$  for  $j = \{1, 3, \dots, 2^{w-1} - 1\}$

$Q = O$

For  $i$  from  $l-1$  to  $0$

$Q = 2Q$

if  $k_i > 0$  then  $Q = Q + k_i P$

else if  $k_i \neq 0$  then  $Q = Q - k_i P$

Return  $Q$

# Binary Curves

- Binary curves require  $b \neq 0$  to define an abelian group
- General binary curves use same algorithms as prime curves to compute scalar multiplication
- Koblitz curves have a property which allows more efficient computation of scalar multiplication
  - ▶ Given a point  $(x, y)$  on the curve,  $(x^2, y^2)$  is also on the curve, and this can be used to replace point doubling by field squaring

# Koblitz Curves – $\tau$ Operator

- Define the  **$\tau$  operator** such that  $\tau(x, y) = (x^2, y^2)$  and  $\tau O = O$ 
  - ▶ Recall that squaring on a finite field over  $2^m$  can be computed efficiently
- Given a point  $P$ , we have  $(\tau^2 + 2)P = \mu \tau P$  where  $\mu = (-1)^{1-a}$  where  $\tau^j$  is the  $\tau$  operator applied  $j$  times
- From the above result, we can consider  $\tau$  as the complex number satisfying  $\tau^2 + 2 = \mu \tau$ 
  - ▶  $\tau = (\mu + \sqrt{-7})/2$
  - ▶ Allows a scalar to be expressed in terms of  $\tau$

# Koblitz Curves – wτNAF

- A number  $\kappa = r_0 + r_1\tau$  on the ring  $\mathbb{Z}[\tau]$  has a wτNAF representation  $\kappa = \sum_{i=0}^{l-1} u_i \tau^i$  where  $u_i = \{ 0, \alpha_{\pm 1}, \alpha_{\pm 3}, \dots, \alpha_{\pm(2^{w-1}-1)} \}$ 
  - ▶ The  $\alpha_i = \beta_i + \gamma_i \tau$  for each window size are chosen so that each precomputed point requires at most a single point addition and a single application of  $\tau$  during precomputation

# Koblitz Curves – w $\tau$ NAF

- Computing the w $\tau$ NAF representation for a scalar results in a representation that is too long in general –  $\sim 2m$  digits for an  $m$ -bit scalar
- To get a suitable length representation, find a complex number  $\rho'$  such that  $\rho' \equiv k \pmod{\delta}$  where  $\delta = (\tau^m - 1)/(\tau - 1)$  using partial modulo reduction
  - ▶ The equivalence ensures that  $\rho'P \equiv kP$ , where  $\rho'$  has a sufficiently short representation bounded in length by  $m+a+3$
  - ▶ High probability of finding  $\rho$ , the shortest representation based on a chosen parameter  $C$

# Koblitz Curves – wτNAF Multiplication

- The **wτNAF method** is as follows:

Input:  $P$ ,  $\rho' = \sum_{i=0}^{l-1} u_i \tau^i$

Output:  $Q = \rho'P = kP$

Precompute  $P_u = \alpha_u P$  for  $u \in \{\pm 1, \pm 3, \dots, \pm(2^{w-1}-1)\}$

$Q = O$

For  $l$  from  $l-1$  to  $0$

$Q = \tau Q$

If  $u_i \neq 0$  then

Let  $u$  be such that  $\alpha_u = u_i$  or  $\alpha_{-u} = -u_i$

If  $u_i > 0$  then  $Q = Q + P_u$

Else  $Q = Q - P_u$

Return  $Q$



# Securing Against Side Channel Attacks

- The computation methods considered so far depends on the input scalar
- Adversaries capable of side channel attacks, such as a timing attack, can exploit this to learn secret information
- Using a **Montgomery method** modifies multiplication algorithms in a simple way to take fixed time independent of the input scalar size
  - ▶ Performance decreased by a constant factor
  - ▶ Montgomery ladder used for prime curves
  - ▶ Dummy variable used for Koblitz curves

# Parallel Scalar Multiplication

- Let  $k$  be an  $n$ -digit long scalar and suppose we have  $2^m$  processors with  $2^m \leq n$

- ▶ In binary representation for prime curves

- ▶ In wτNAF representation for Koblitz curves

- We can break  $k$  into  $2^m$  parts:

$$k = k_{2^m}^m \parallel k_{2^m-1}^m \parallel \dots \parallel k_1^m$$

- Then compute the smaller products in parallel

$$k_{2^m}^m P, k_{2^m-1}^m P, \dots, k_1^m P \Rightarrow Q_{2^m}^m, Q_{2^m-1}^m, \dots, Q_1^m$$

# Parallel Scalar Multiplication

- From these smaller products, we can then recursively recombine the  $Q$  values to obtain  $kP$

- ▶ For prime curves, we recombine via doubling

$$Q_{j/2}^i = 2^{|k_{j-1}^{i+1}|} Q_j^{i+1} + Q_{j-1}^{i+1}$$

- ▶ For Koblitz curves, we recombine via  $\tau$

$$Q_{j/2}^i = \tau^{|k_{j-1}^{i+1}|} Q_j^{i+1} + Q_{j-1}^{i+1}$$

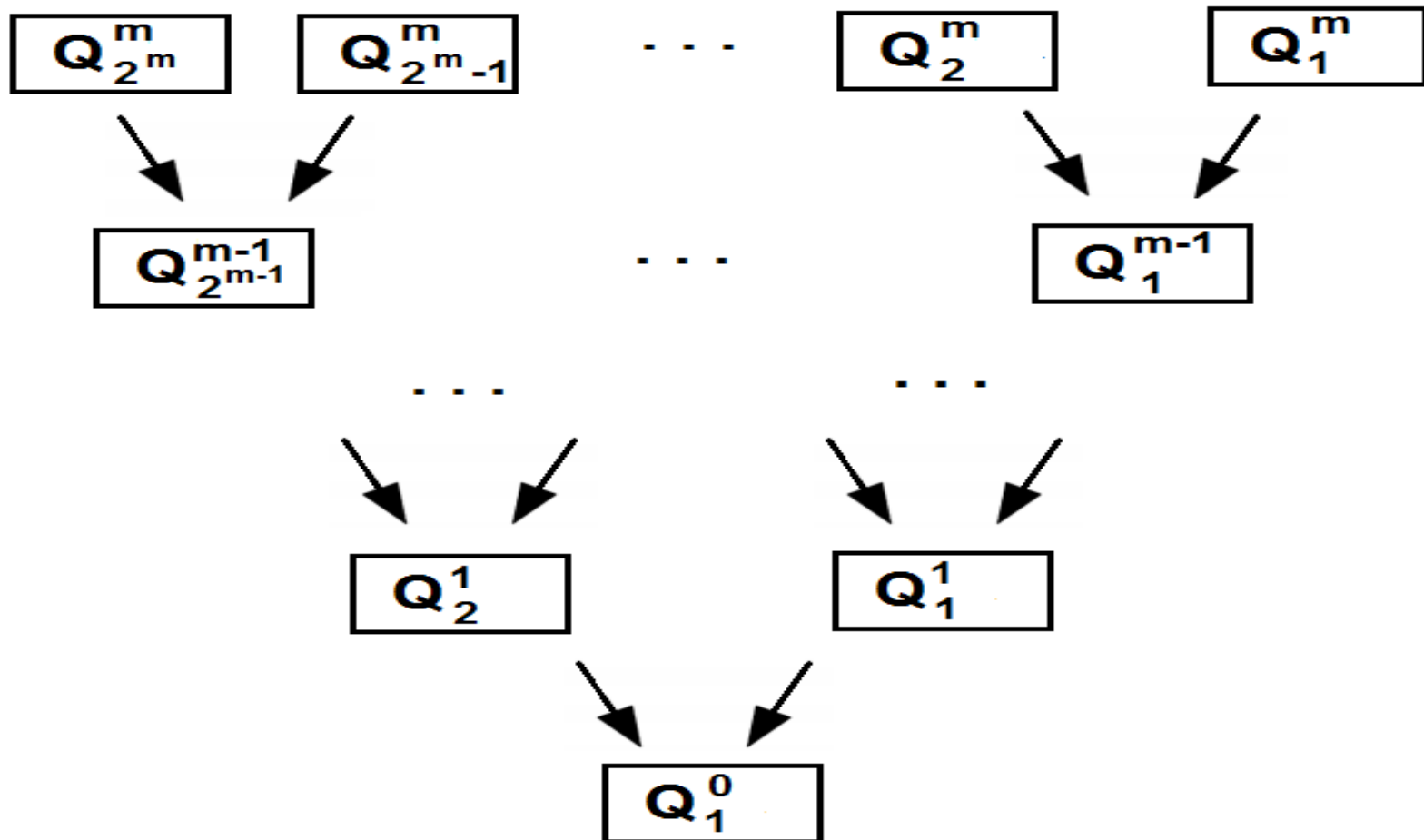
- ▶ We have  $Q_1^0 = kP$

- ▶ In general denote the recombination function

as  $Q_{j/2}^i = f(Q_j^{i+1}, Q_{j-1}^{i+1})$

# Parallel Scalar Multiplication

- The recombination steps can be represented as a tree:



# Parallel Scalar Multiplication

- Putting this together, the algorithm for parallel scalar multiplication is:

Input:  $P, k = d_{2^n}^n \| d_{2^n-1}^n \| \dots \| d_1^n$

Output:  $Q = kP$

$Q = O$

for  $i=1$  to  $2^n$ , in parallel

$Q_i^n = d_n^j P$

For  $i=n-1$  to  $0$

For  $j=i+1$  to  $1$ , in parallel

$Q_{j/2}^i = f(Q_j^{i+1}, Q_{j-1}^{i+1})$

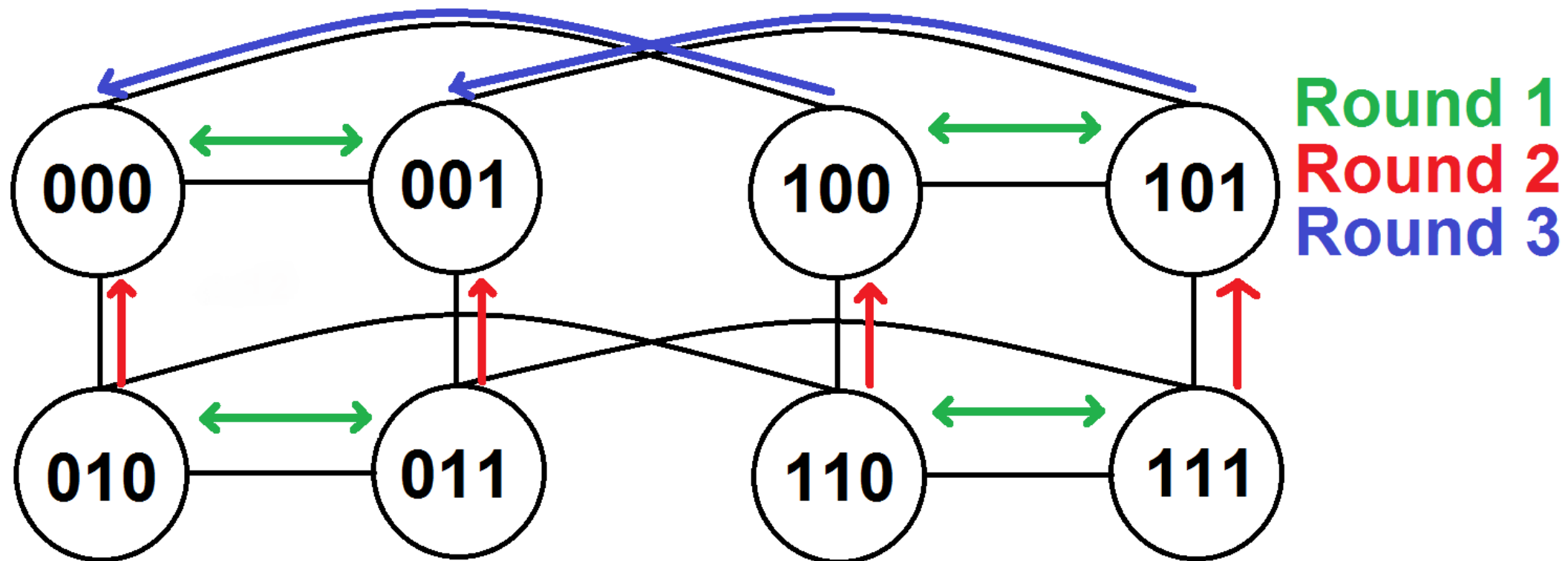
Return  $Q_0^1$

# Parallel Scalar Multiplication

- Hypercube and tree topologies naturally suited
  - ▶ Tree suitable for pipelining
  - ▶ Hypercube could interweave multiple multiplications together
- A linear structure can also be used, but has worse running time than a hypercube or tree
  - ▶ Better asymptotic throughput than a tree
- Higher throughput with no speedup can also be achieved by a simple division of processors, with results distributed across processors

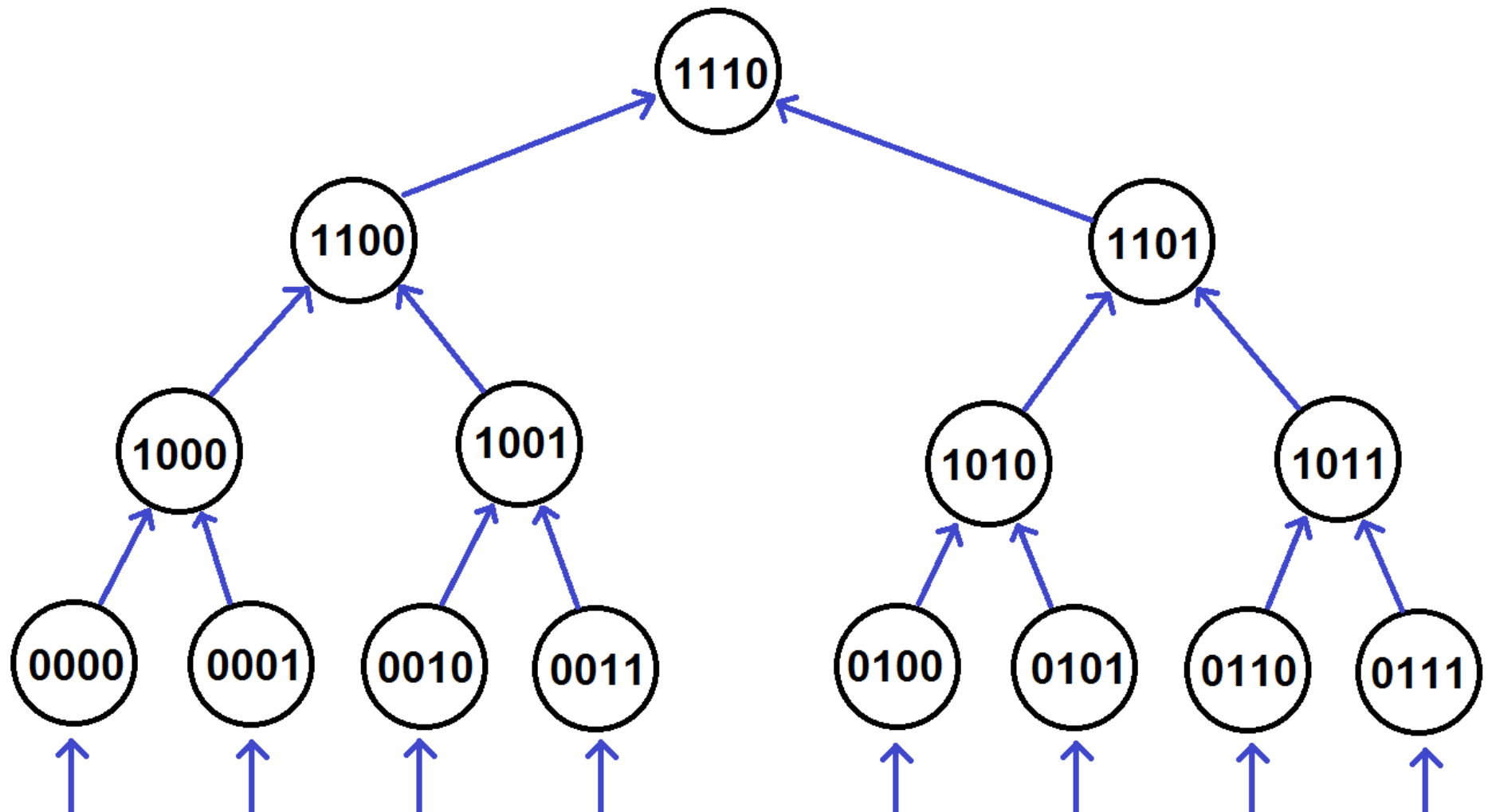
# Parallel Scalar Multiplication

- Messages exchanged in a hypercube with 2 interleaved multiplications and 8 processors



# Parallel Scalar Multiplication

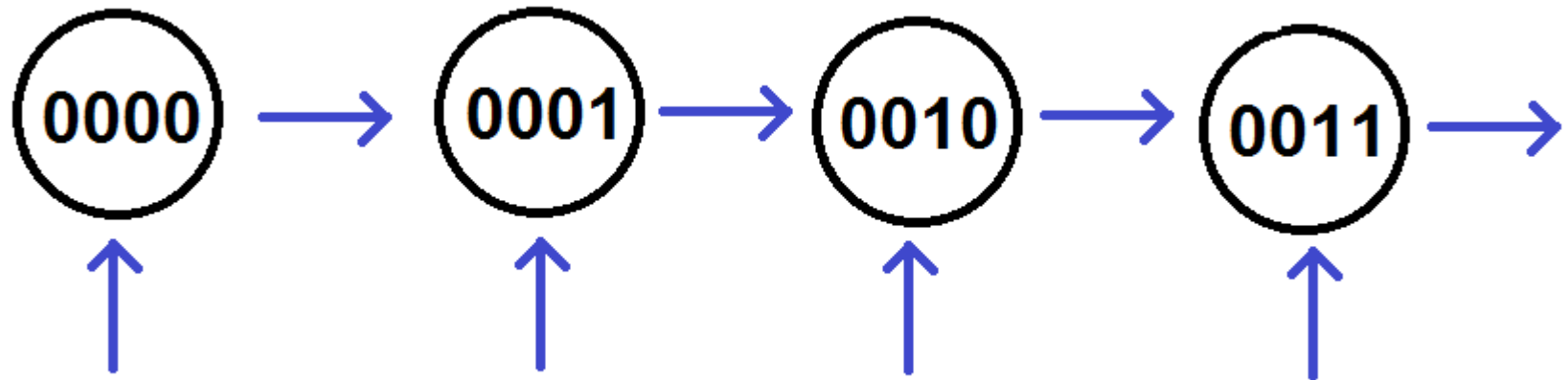
- Messages exchanged while pipelining multiplications in a tree





# Parallel Scalar Multiplication

- Messages exchanged while pipelining multiplications in a linear array



# Asymptotic Running Time - Sequential

- In terms of point additions (A), point doublings (D), field size (m), and processors (p)
  - ▶ The tau operator is asymptotically more efficient than other point operations
- For a prime curve, **m** point doublings and on average  **$m/(1 + w)$**  point additions are required for a window size of **w** with  $2^{w-2}$  precomputation work
- Asymptotic running time is thus:
  - ▶ General:  $O(mD + mA)$
  - ▶ Koblitz:  $O(mA)$

# Asymptotic Running Time - Hypercube & Tree

- First round computes multiplication of size  $m/p$  sequentially, requiring  $O(m/p D + m/p A)$  time
- The  $i$ -th (of  $\log p$  total) recombination round requires  $2^i m/p$  point doublings and one addition
- Theoretical optimal speedup using  $m/4$  processors
- Asymptotic parallel running time is thus:
  - ▶ General:  $O(mD + (m/p + \log p)A)$  when  $2^n < m/4$   
 $O(mD + (\log m)A)$  when  $2^n \geq m/4$
  - ▶ Koblitz:  $O((m/p + \log p)A)$  when  $2^n < m/4$   
 $O((\log m)A)$  when  $2^n \geq m/4$

# Asymptotic Running Time - Linear

- Each processor computes in parallel a sequential multiplication of size  $m/p$ , requiring  $O(m/p)$  time
- Recombination requires  $O(m/p)$  point doublings per processor, except the last one, and a single point addition
- Asymptotic parallel running time is thus:
  - ▶ General:  $O(mD + (m/p + p)A)$
  - ▶ Koblitz:  $O((m/p + p)A)$

# Asymptotic Throughput

- Throughput in a tree is determined by the maximum of the root's computation time and the leaves' computation time:
  - ▶ General:  $O(1 / \max(m/p (D + A), m D))$
  - ▶ Koblitz:  $O(1 / (m/p A))$
- Throughput in a linear array is determined by the computation time in a single node:
  - ▶ General:  $O(1 / (m/p D + m/p A))$
  - ▶ Koblitz:  $O(1 / (m/p A))$

# Practical Running Time & Throughput

- Parallel overhead -  $O(\log p)$  time for a tree or hypercube and  $O(p)$  time for a linear array
  - ▶ Network delays (MPI)
  - ▶ Packing/unpacking overhead (MPI)
  - ▶ Synchronization delays (OpenMP)
- Constant factors impact running time
  - ▶ Window sizes vary based on subscalar size, limiting speedup for regular multiplication

# Practical Running Time & Throughput

- Sequential portion of multiplication – point doubling or tau operator and scalar conversion
  - ▶ Large sequential portion due to point doubling cost for general curves limits speedup
  - ▶ More efficient tau operator reduces sequential portion, but sequential portion becomes more significant with many processors
  - ▶ Sequential portion more significant for regular multiplication, further limiting speedup

# Experimental Parameters

- 10 standard NIST curves: P-192, P-224, P-256, P-384, P-521, K-163, K-233, K-283, K-409, K-571
- Number of cores varied from 1-128
- Input form of scalar – NAF or binary
- Number of simultaneous multiplications varied from 1-16 (hypercube)
- Multiplication type – Montgomery or regular
- Logical topologies – Hypercube, Tree, Linear
- OpenSSL used to handle basic point operations
- GMP/MPFR to handle large rationals/floats



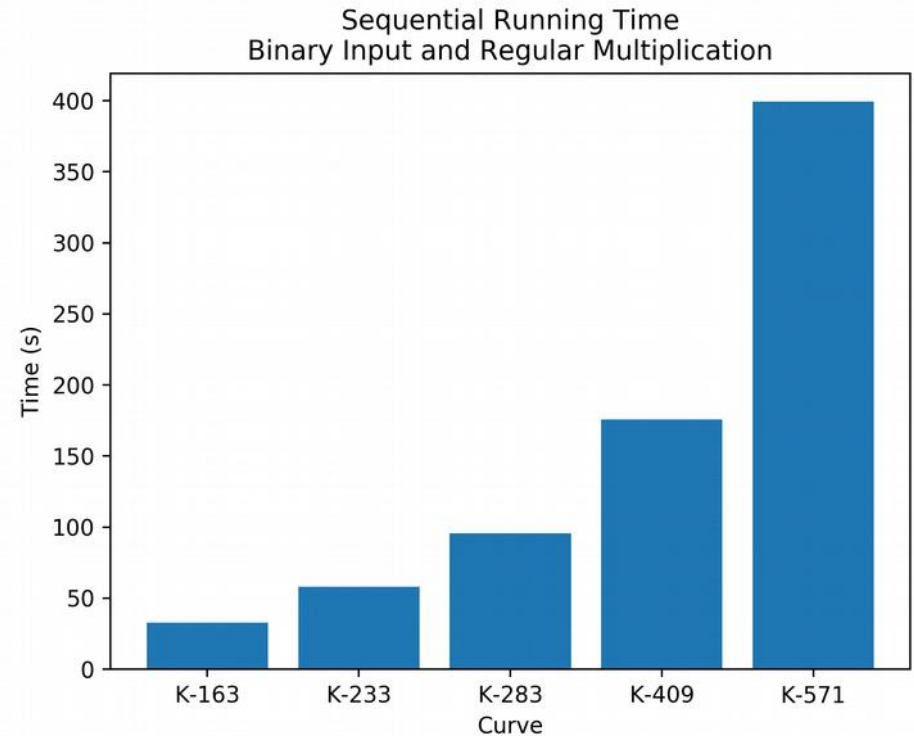
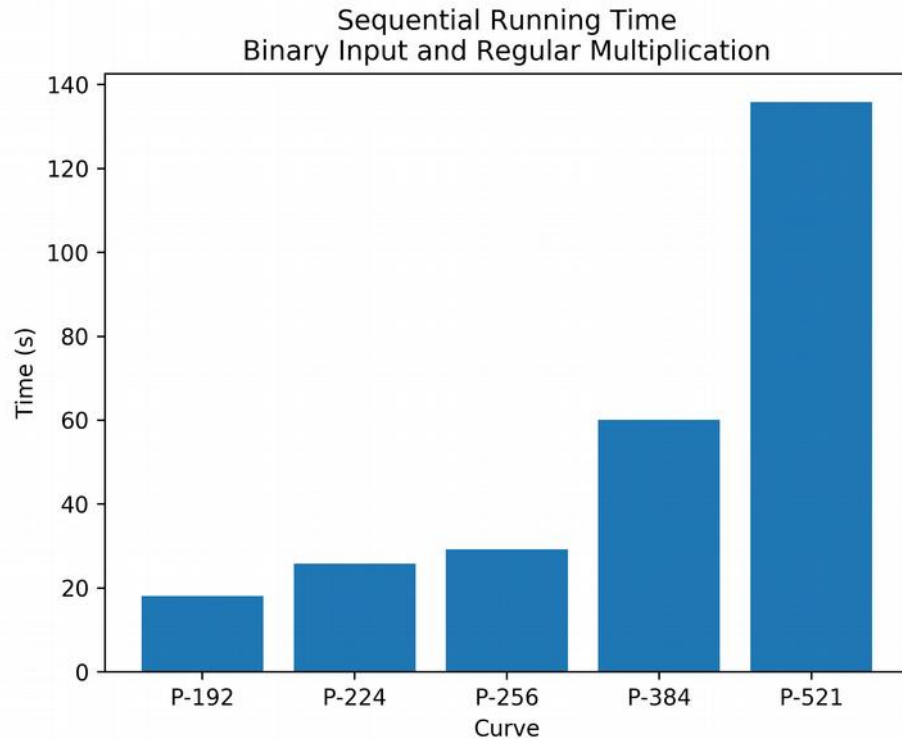
# Experimental Setup

- 16 core machines utilized for all tests at UB CCR:
  - ▶ Intel E5-2660 Xeon (dual 8 core)
  - ▶ Infiniband Network (when using >16 cores)
- MPI Thread Safety for Hybrid Approach
  - ▶ Tree/hypercube: `MPI_THREAD_SERIALIZED`
  - ▶ Linear: `MPI_THREAD_MULTIPLE`
- Points and scalars generated at random
- 50,000 total multiplications performed for each experiment

# Experimental Setup

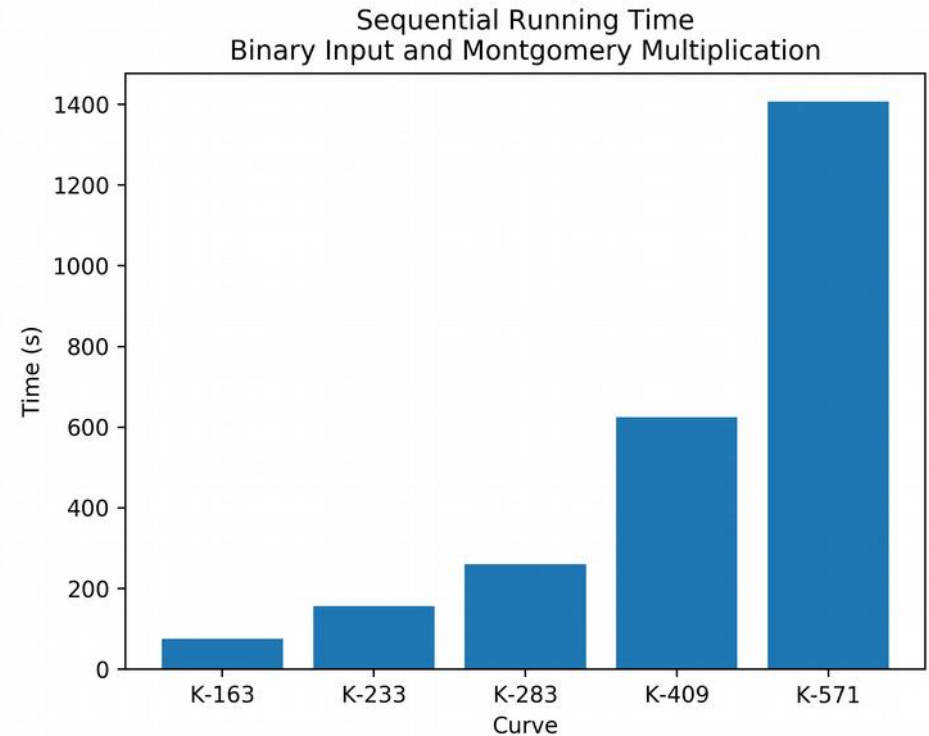
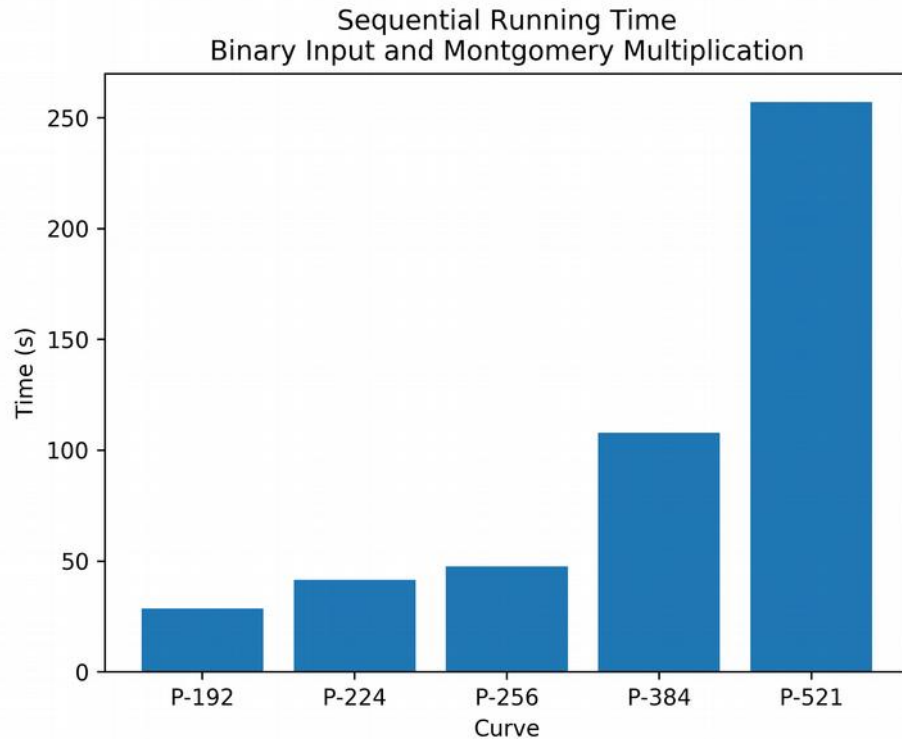
- Linear and tree running time is not measured directly, but estimated
  - ▶ Tree running time estimated by estimated by summing average running time at each tree level excluding the time spent waiting for other processors
  - ▶ Linear running time estimated by summing the the time spent in each node sequentially plus the time spent in parallel

# Sequential Running Time



- Koblitz curves (right) exhibit slower running times due to less support in OpenSSL and binary curves in general being better suited for hardware implementations

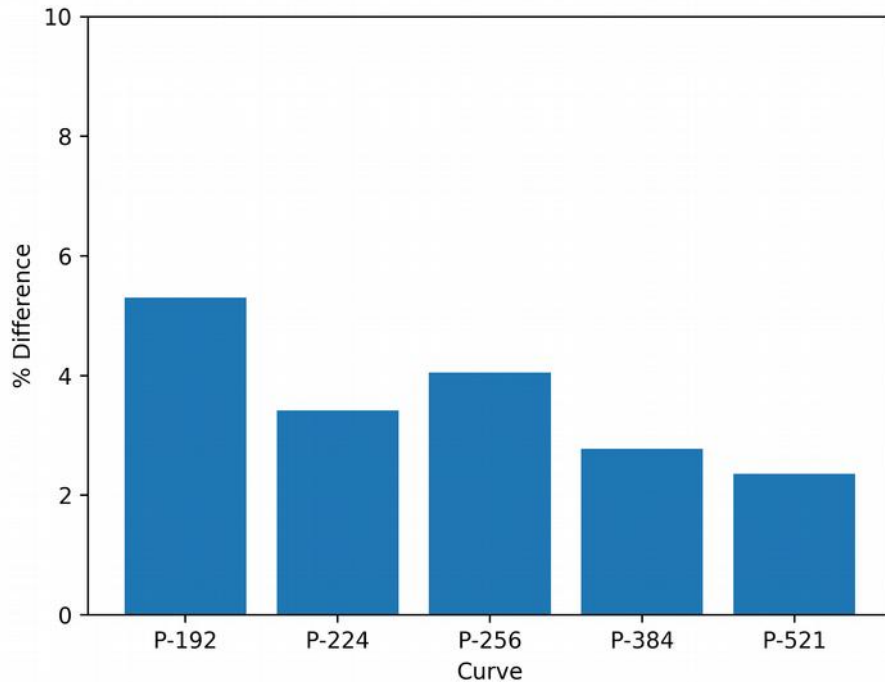
# Sequential Running Time



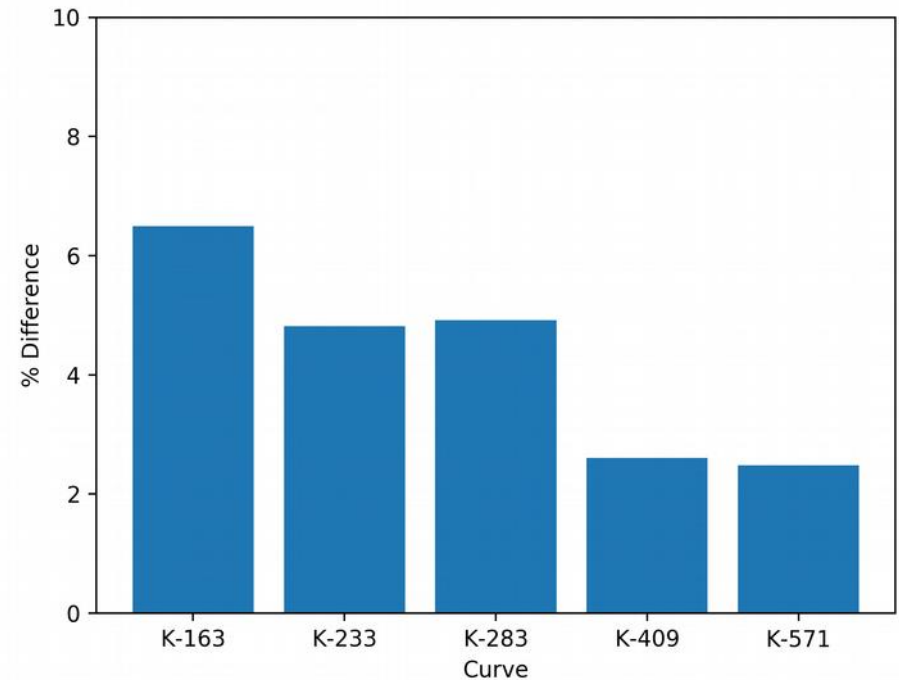
- Montgomery methods up to 3.5 slower than regular multiplications (previous)
- Performance hit worse for Koblitz curves

# Sequential Running Time

Sequential % Improvement Using NAF Input

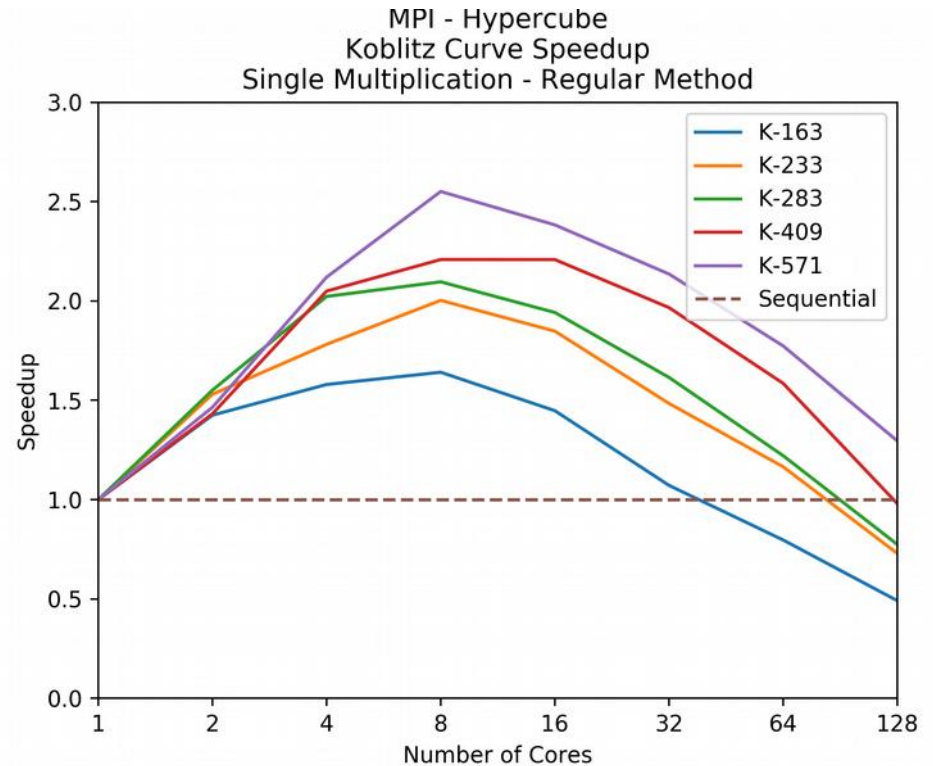
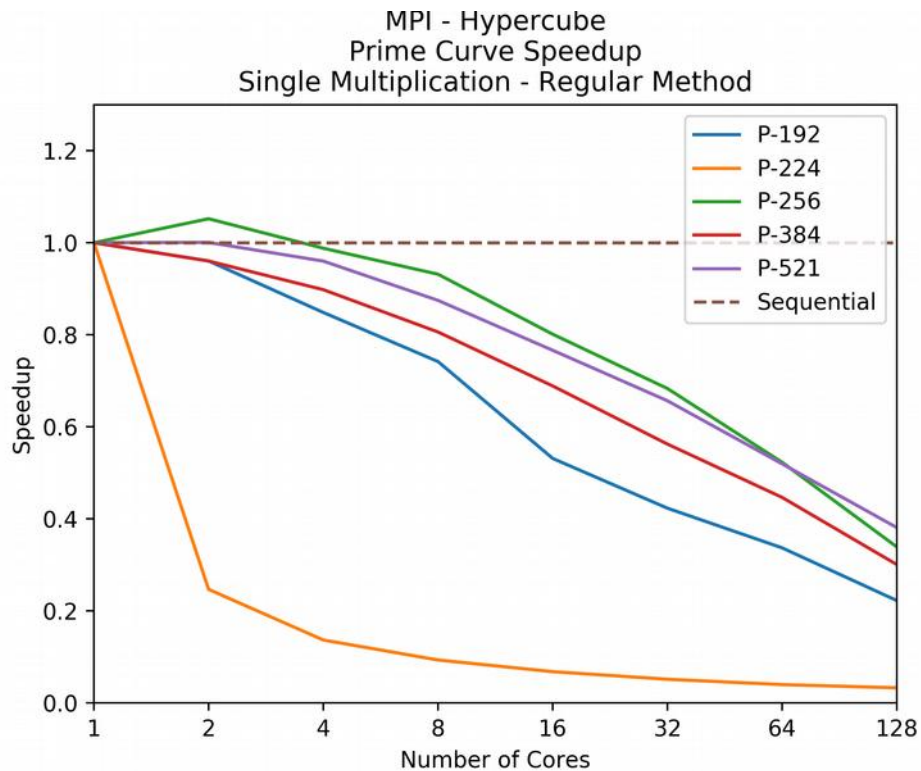


Sequential % Improvement Using NAF Input



- Small improvement using NAF input
- Going forward, only binary input is presented
  - ▶ Results for NAF input show slight improvement

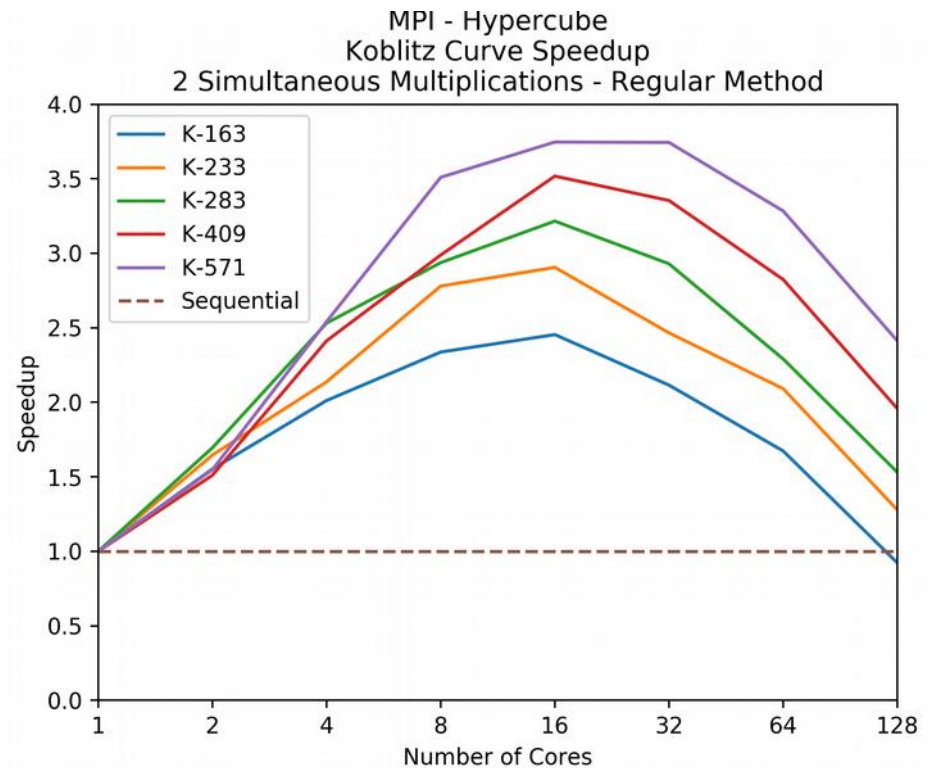
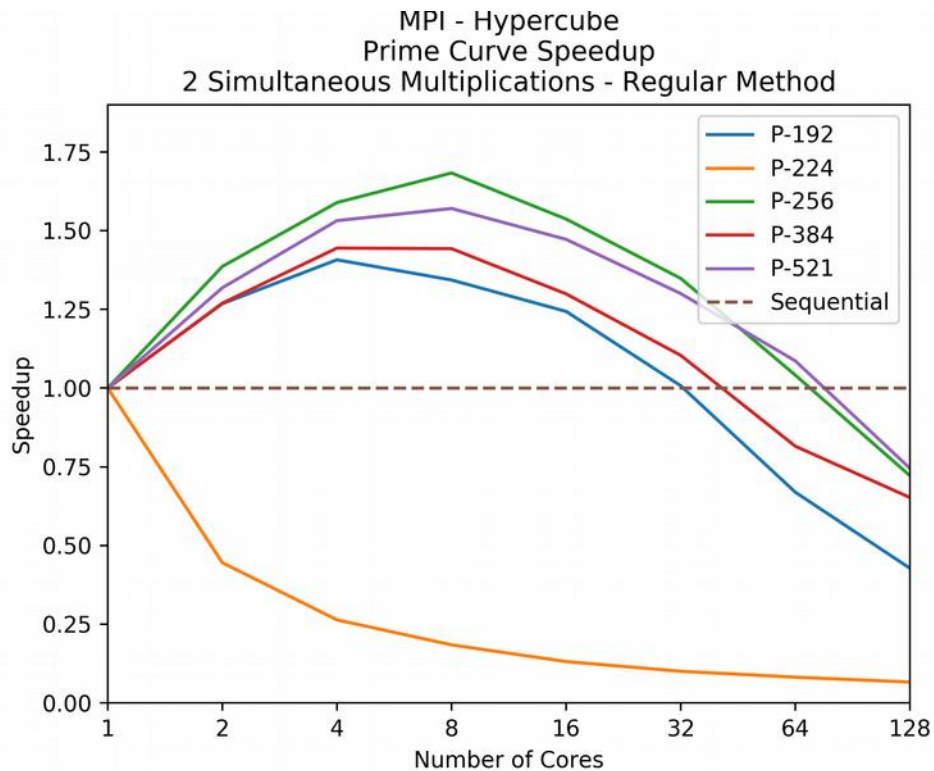
# Hypercube Speedup



- Large parallel overhead limits speedup for prime curves in particular

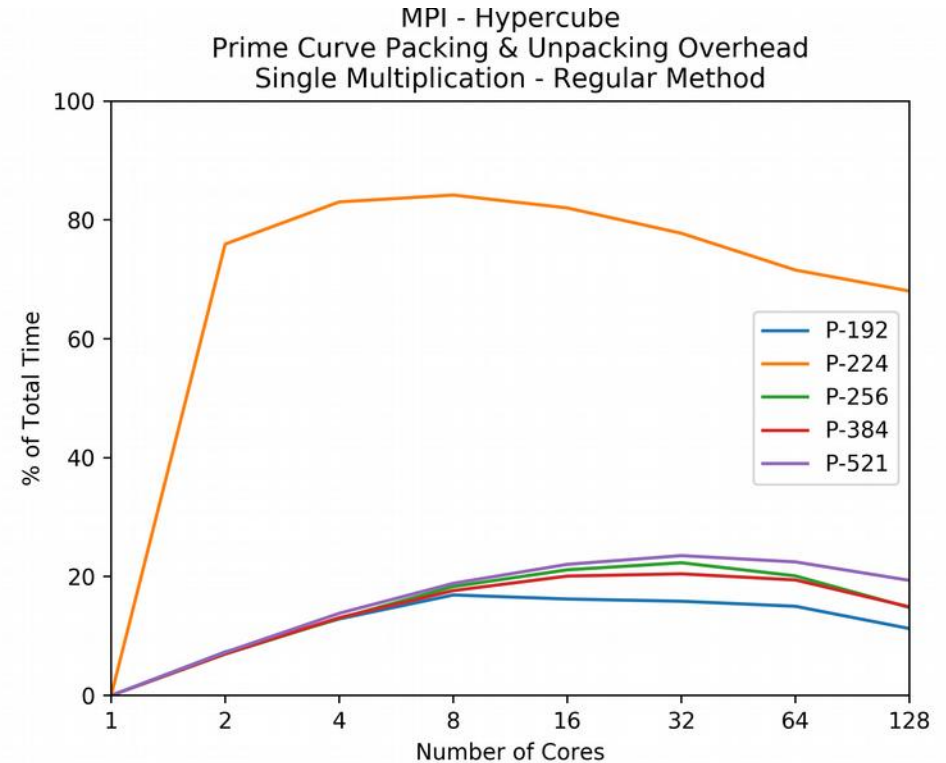
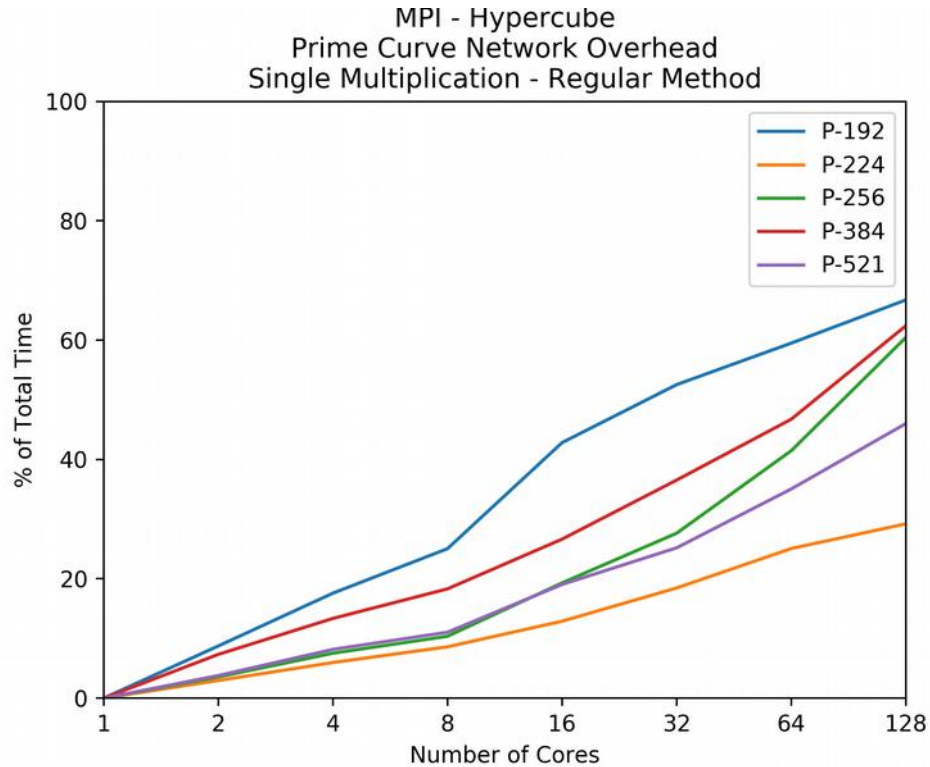
- ▶ Worse than sequential except P-256 using 2 cores

# Hypercube Speedup



- Interweaving worse than dividing processors
  - ▶ Same holds for other configurations – further graphs on simultaneous multiplications omitted

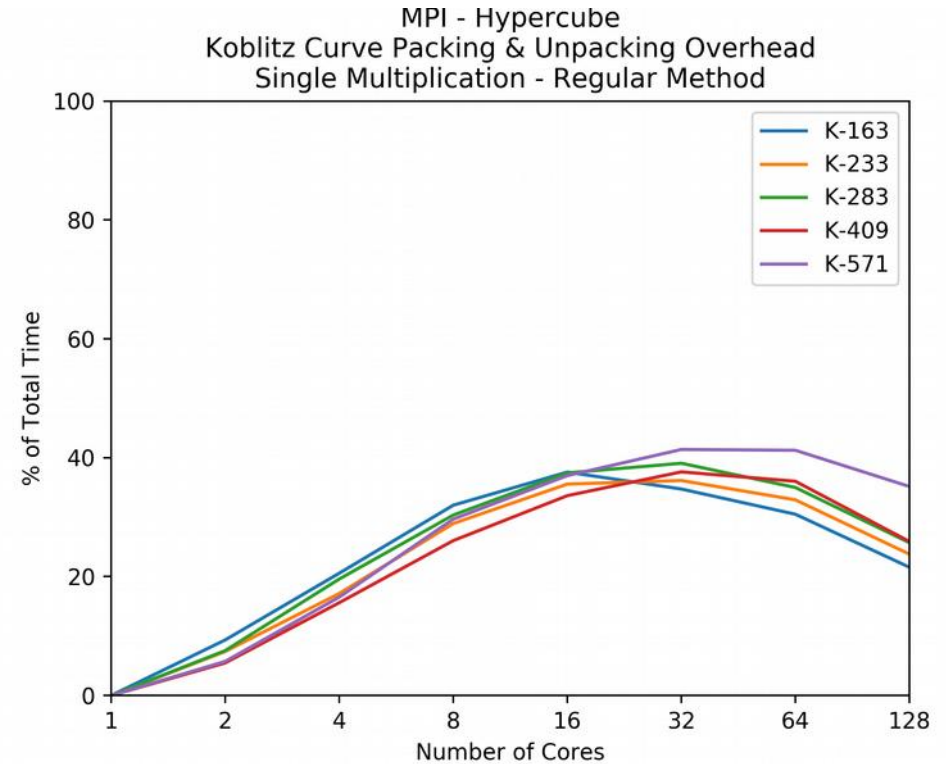
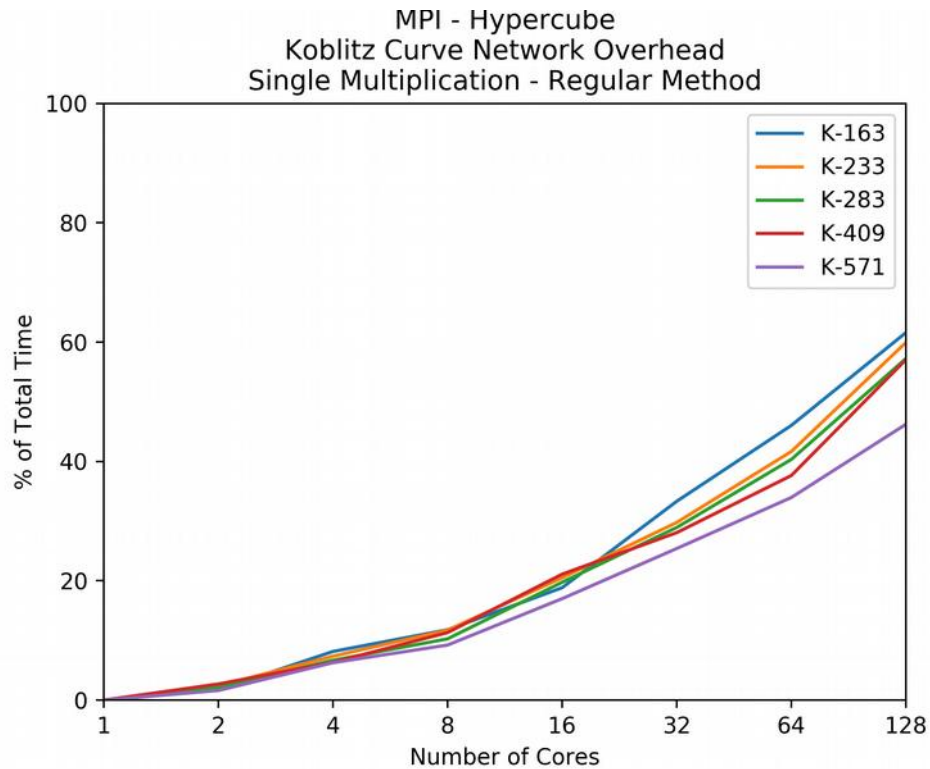
# Hypercube Overhead



- Overhead grows with number of cores
- OpenSSL optimizations for P-224 at expense of packing/unpacking time explain its results

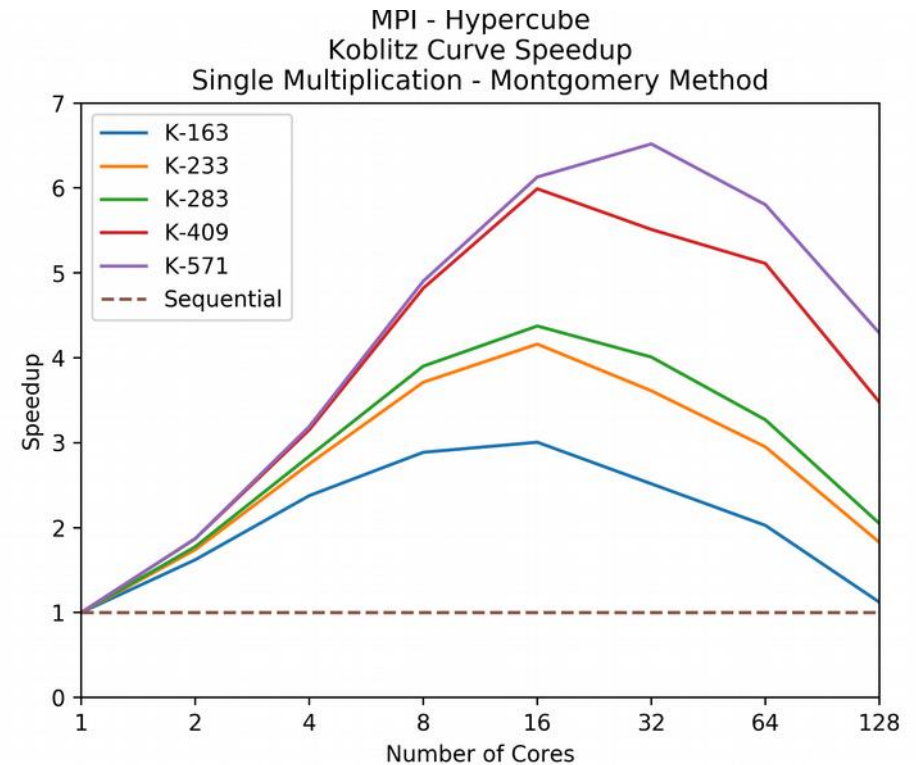
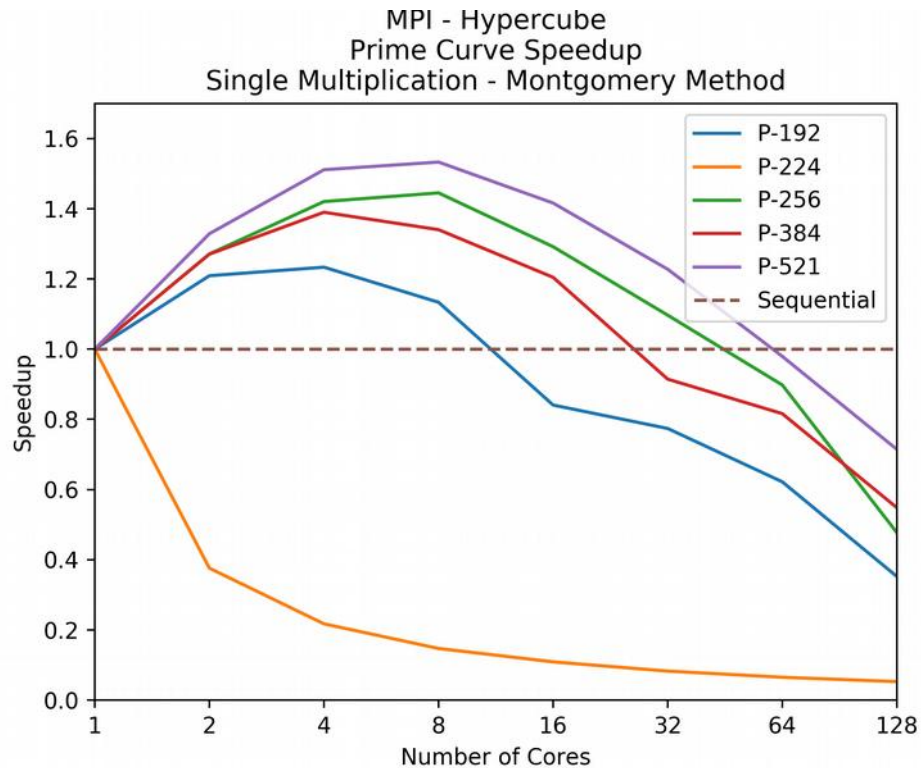


# Hypercube Overhead



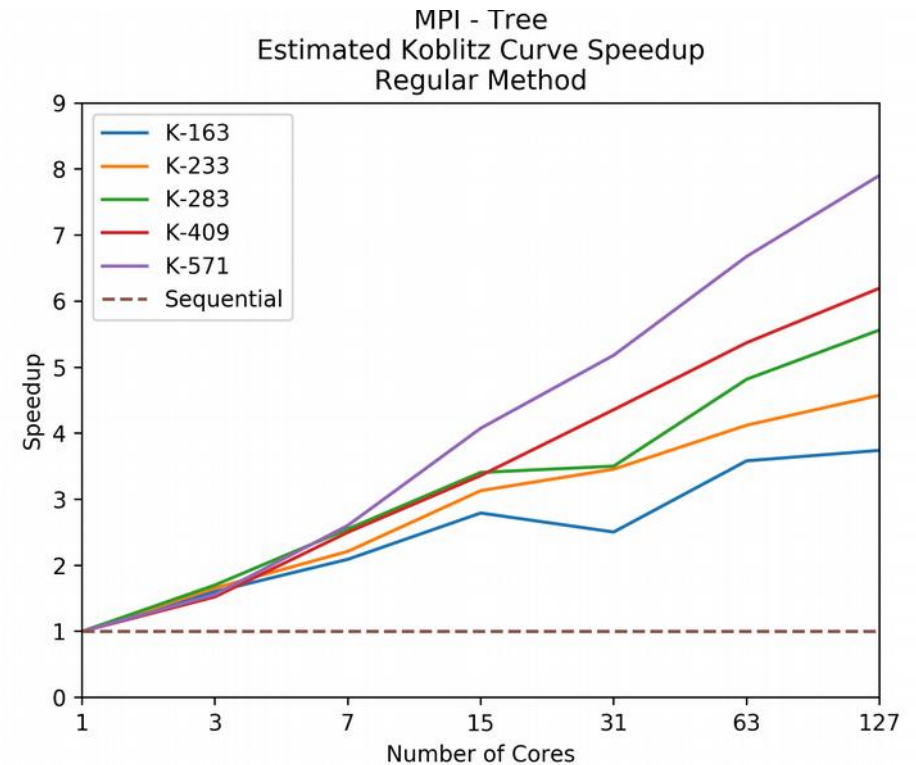
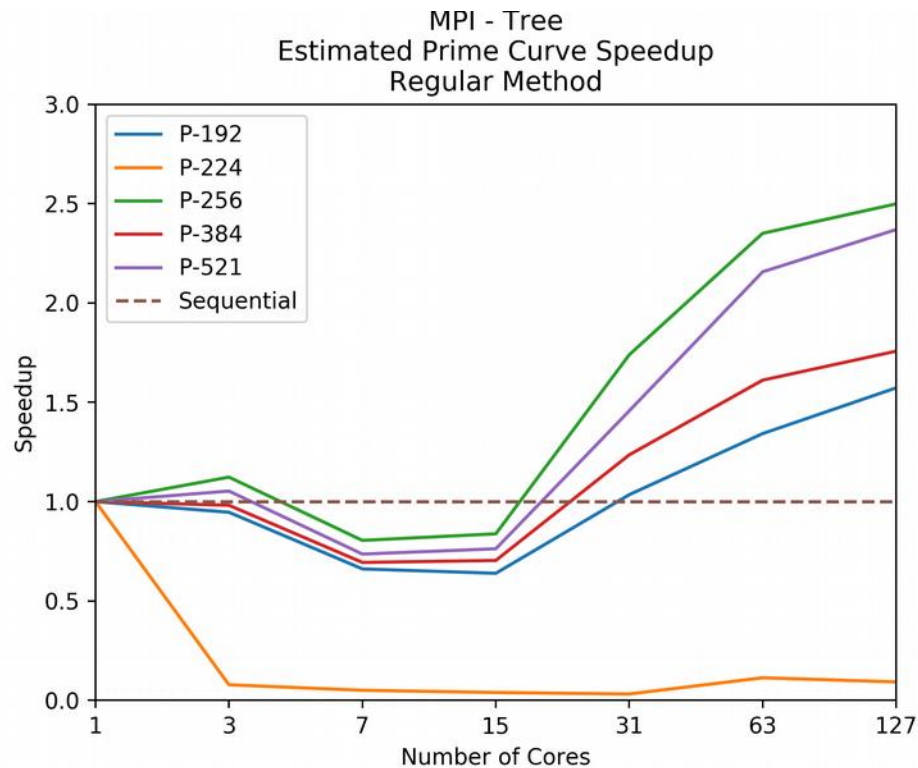
- More time spent on packing/unpacking overhead for Koblitz curves
- Generally less networking delays for Koblitz curves

# Hypercube Speedup



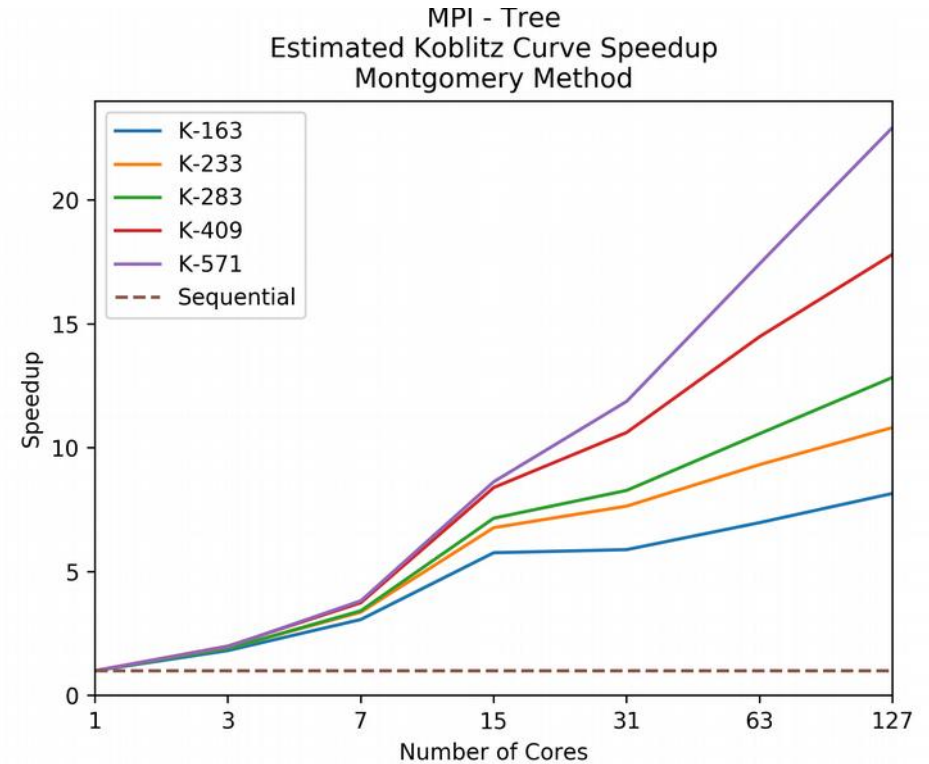
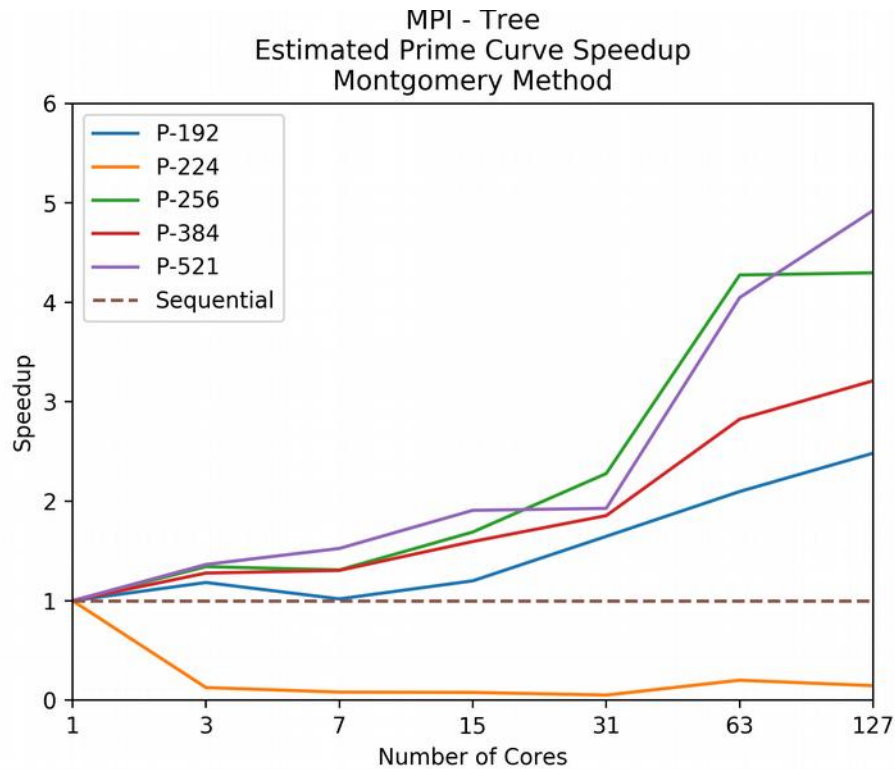
- Better speedup using a Montgomery method
- Prime curves show limited speedup due to larger sequential portion

# Tree Speedup



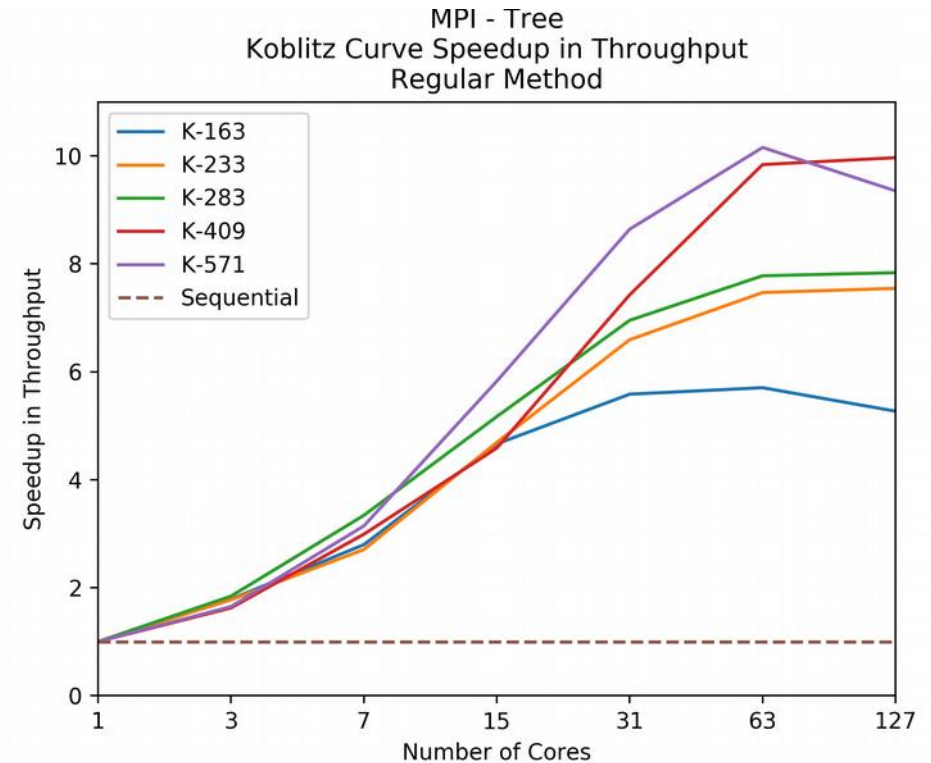
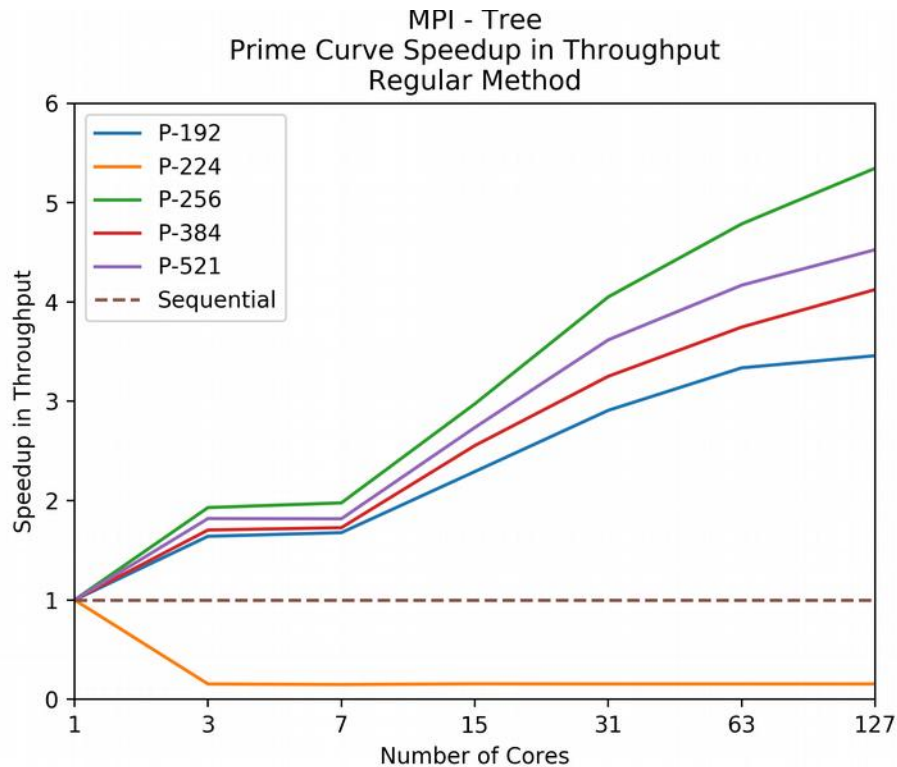
- Better speedup than equivalent hypercube as communications spread out over more time
- Overhead/constant factors outweigh parallel benefits for prime curves with  $<15$  processors

# Tree Speedup



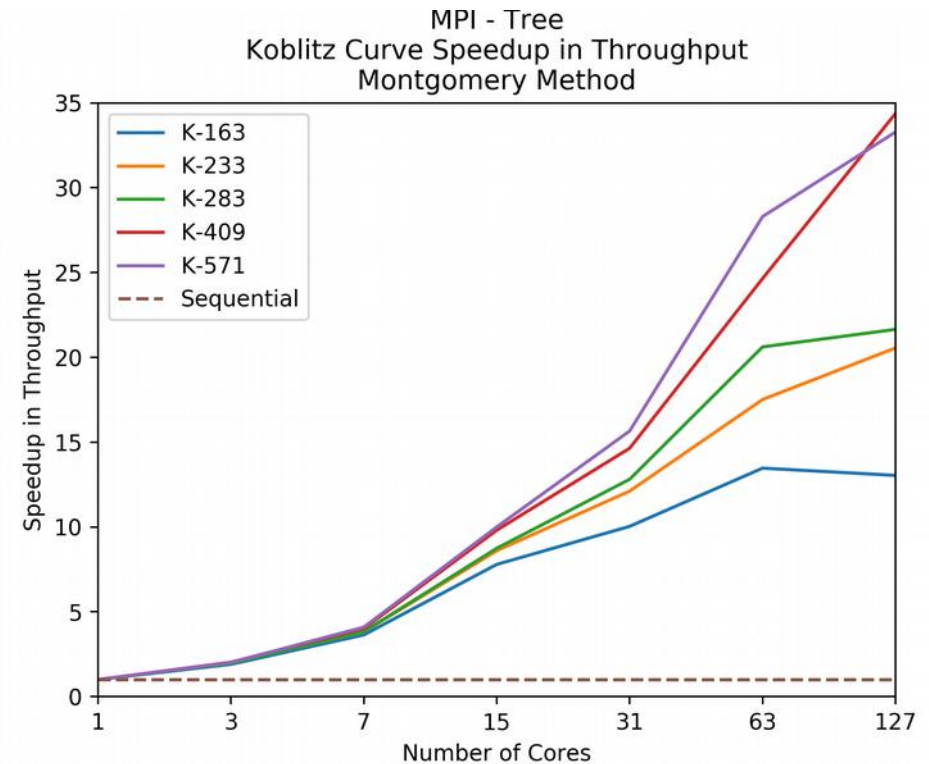
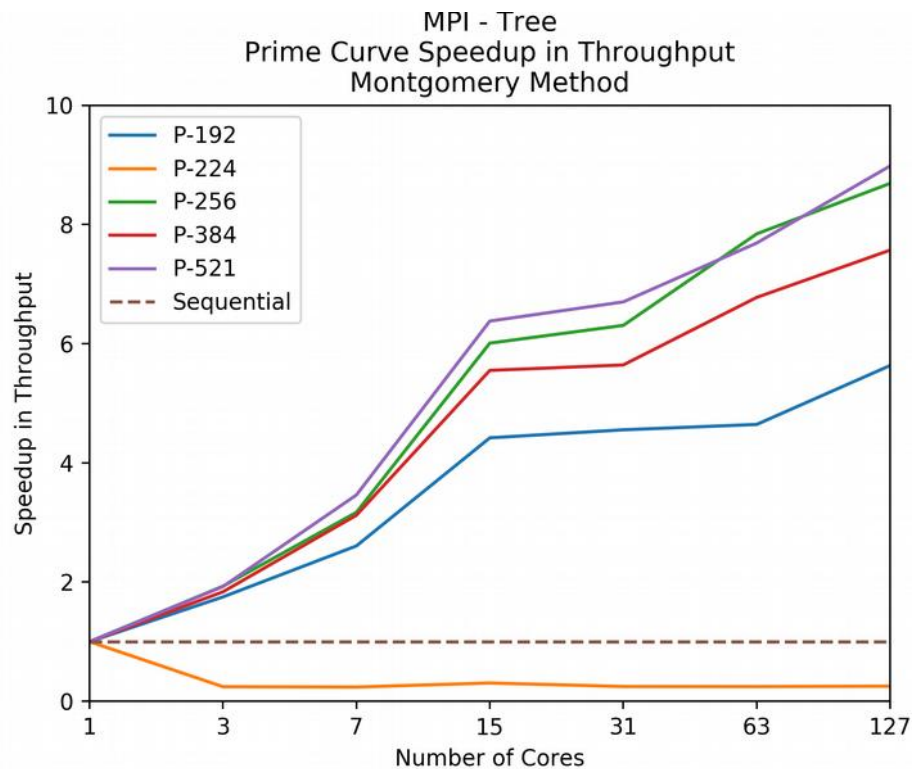
- Better speedup using Montgomery method

# Tree Throughput



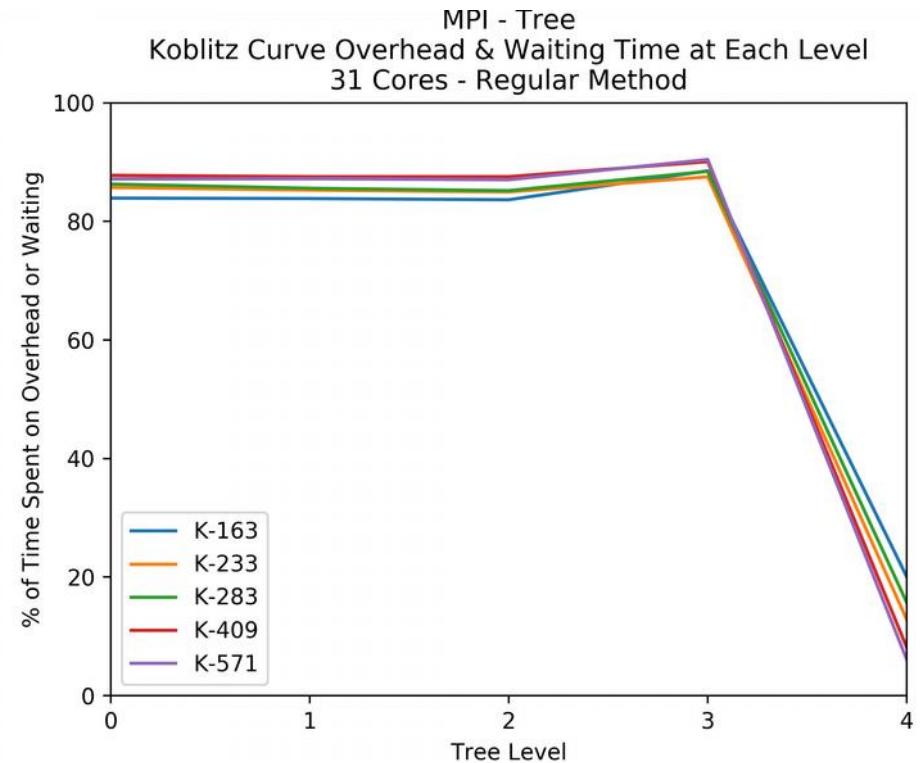
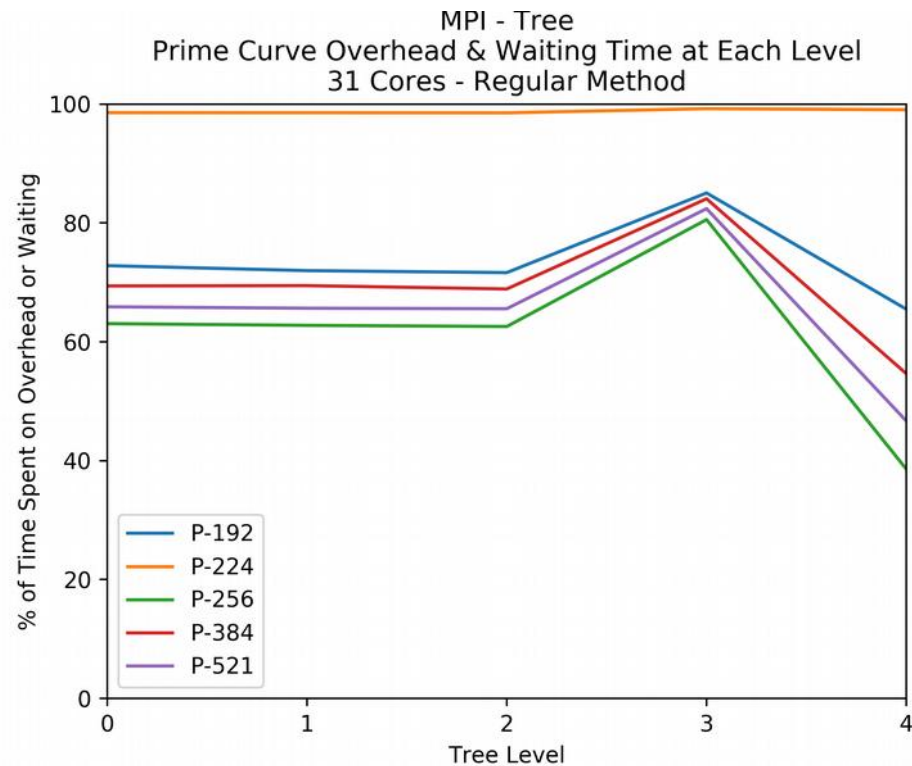
- Throughput continues to improve (except P-224) as number of cores increased
- Better throughput by using processors sequentially, but worse speedup in some cases

# Tree Throughput



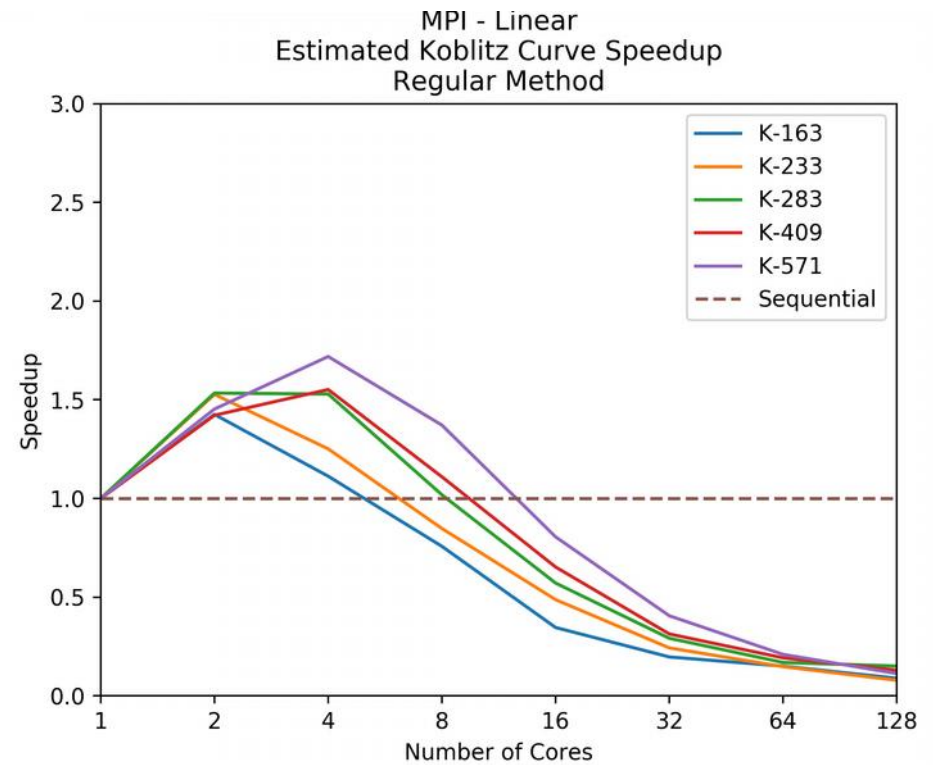
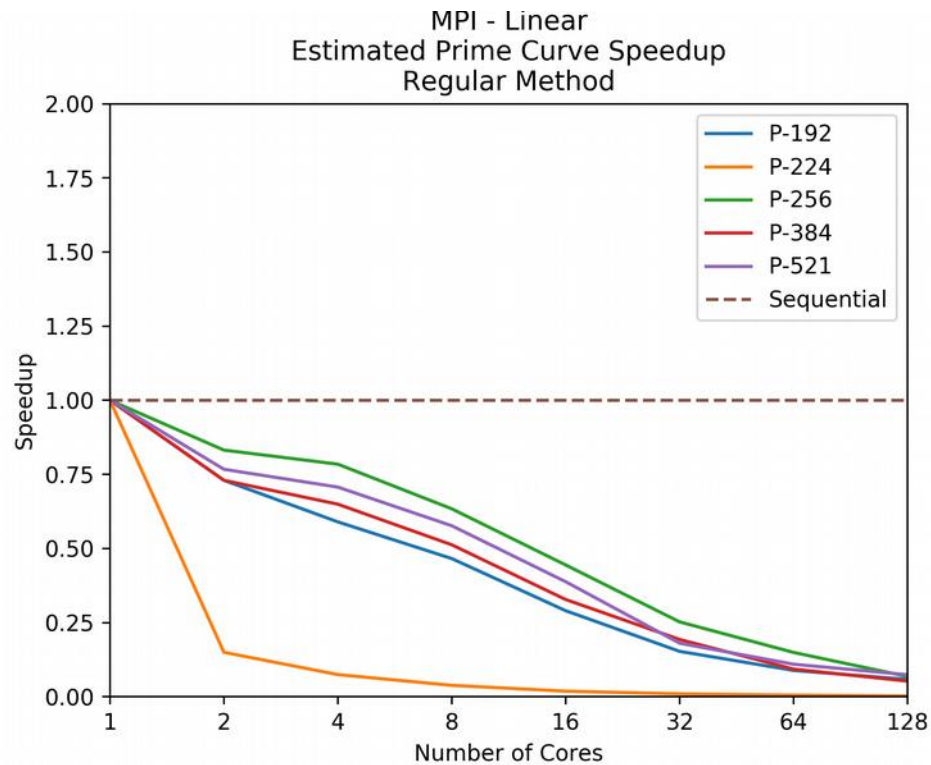
- Throughput continues to improve (except P-224) as number of cores increased
- Better throughput by using processors sequentially, but worse speedup in some cases

# Time Spent Waiting or on Parallel Overhead in Tree



- Large amount of idle time, waiting for other processors at non-leave levels
- Similar results for other configurations

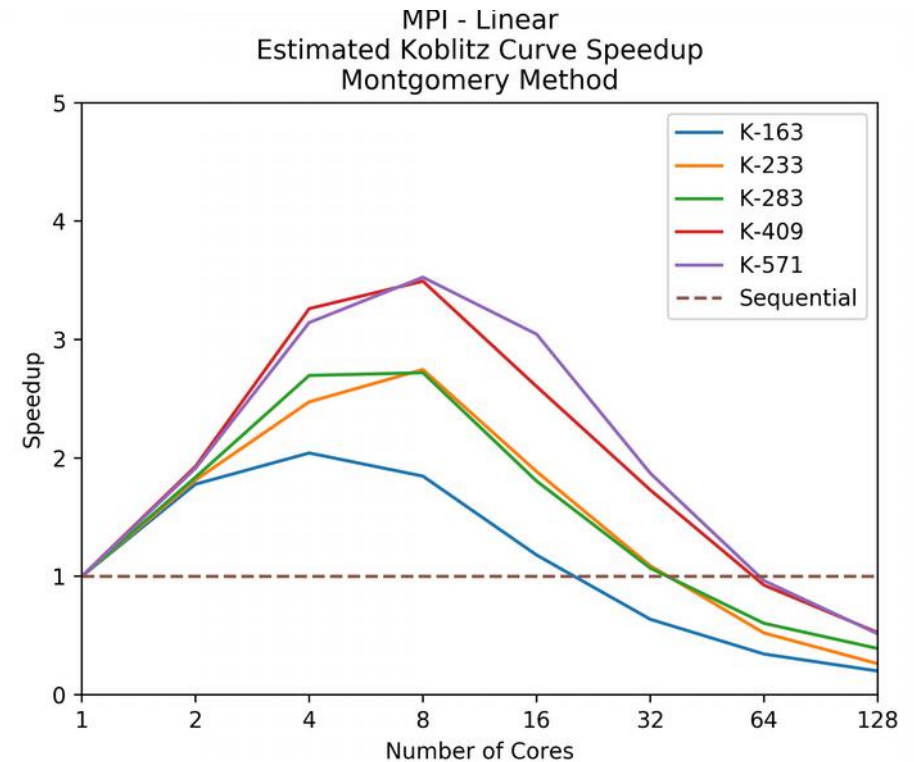
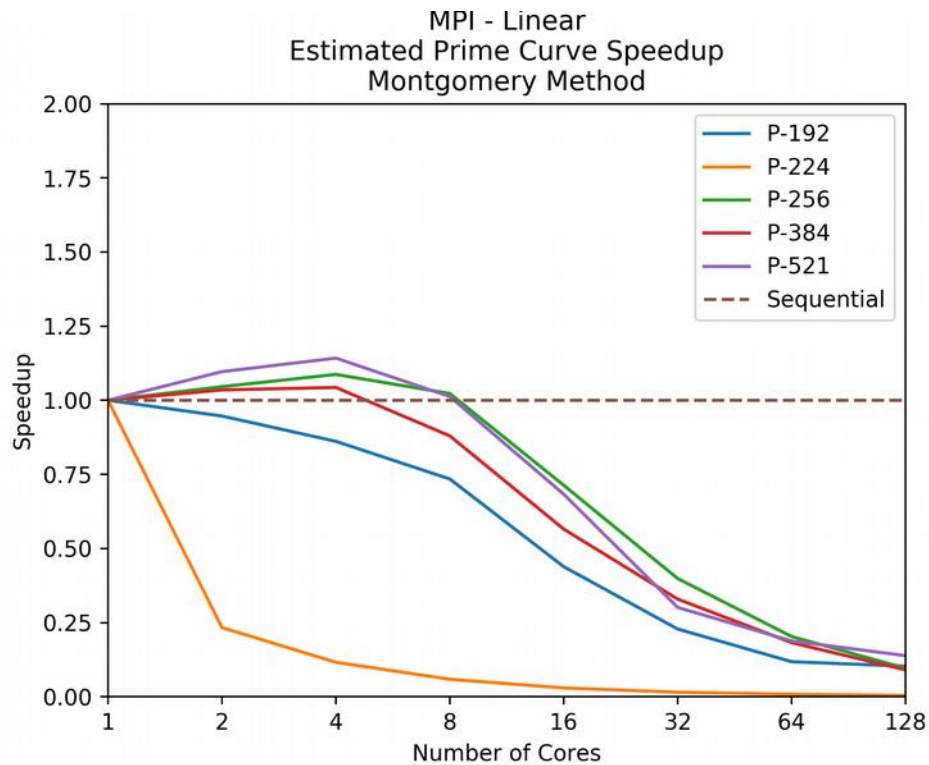
# Linear Speedup



- Strictly worse than sequential for prime curves
- For Koblitz curves, 2 cores give speedup comparable to 2 core hypercube or 3 core tree and worse otherwise

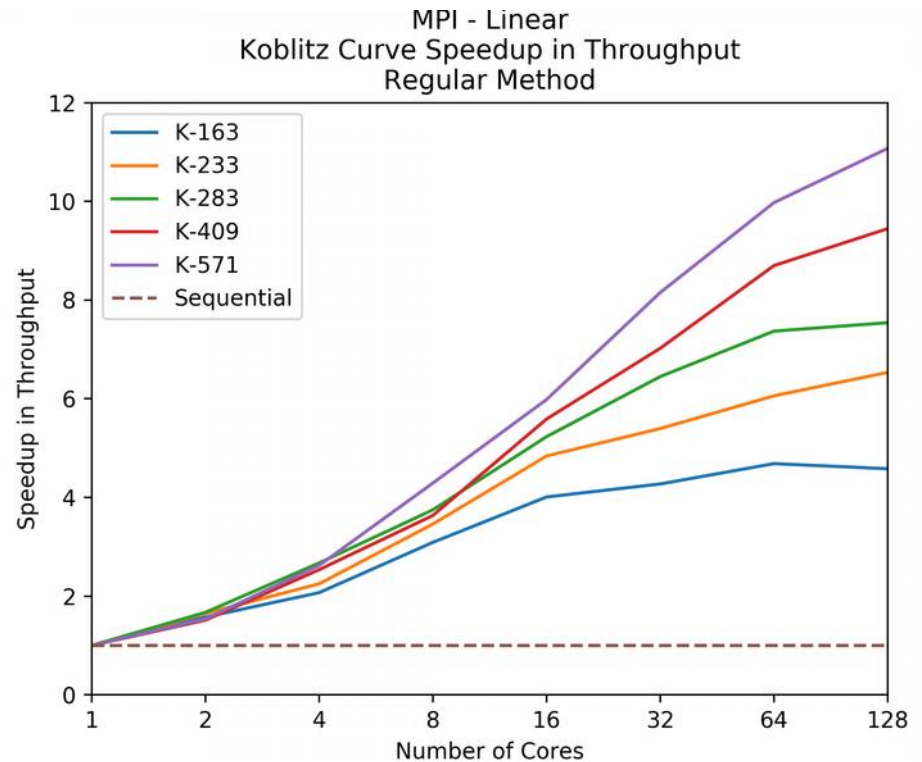
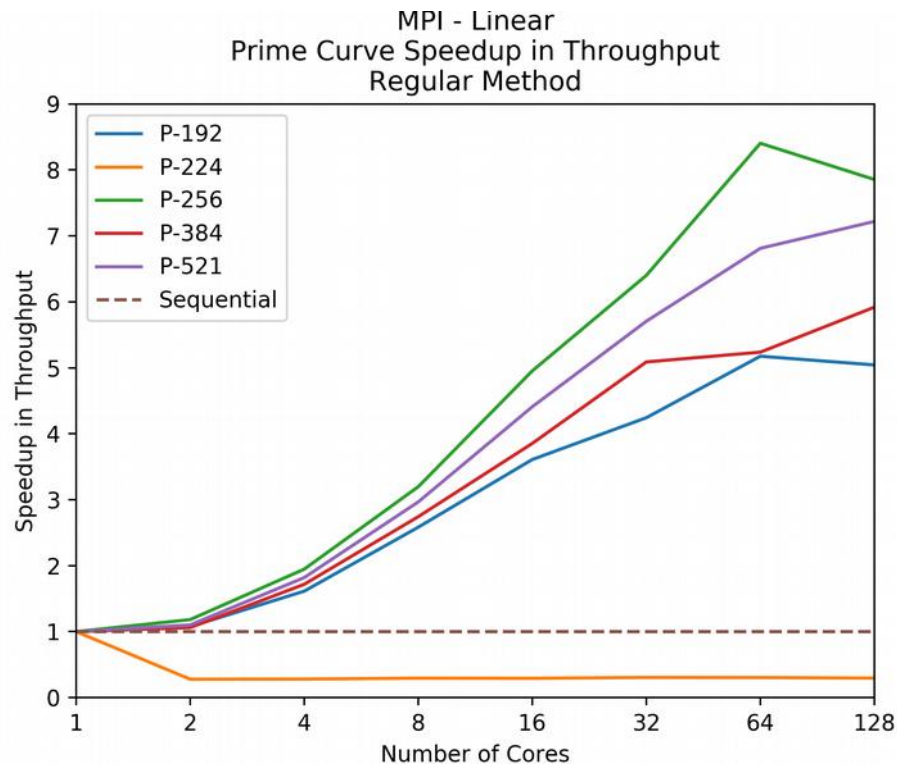


# Linear Speedup



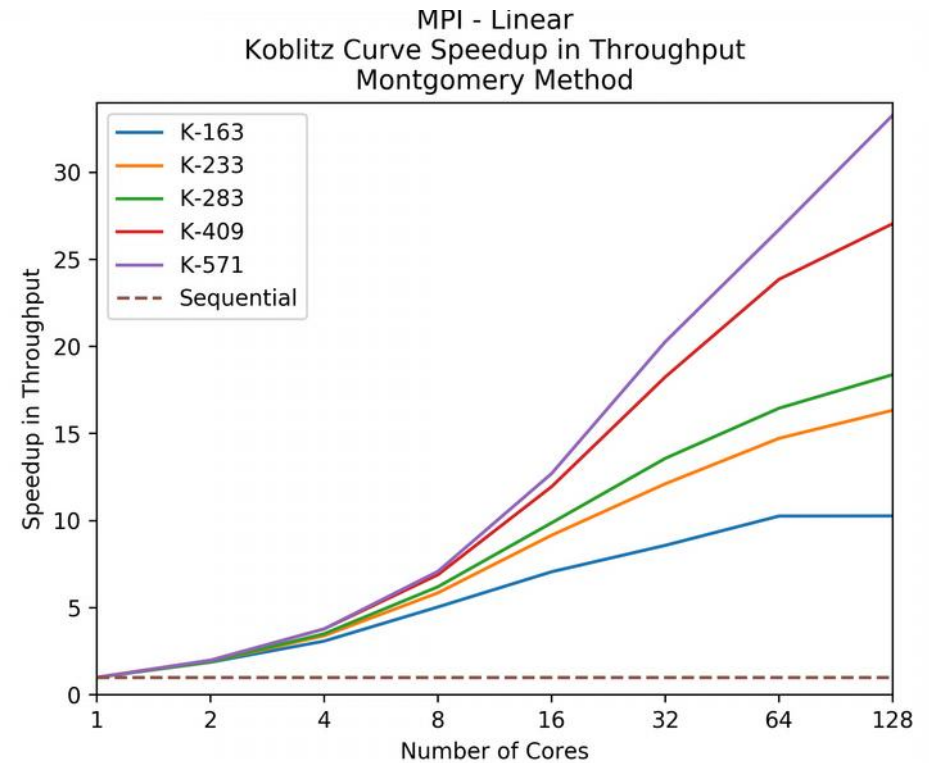
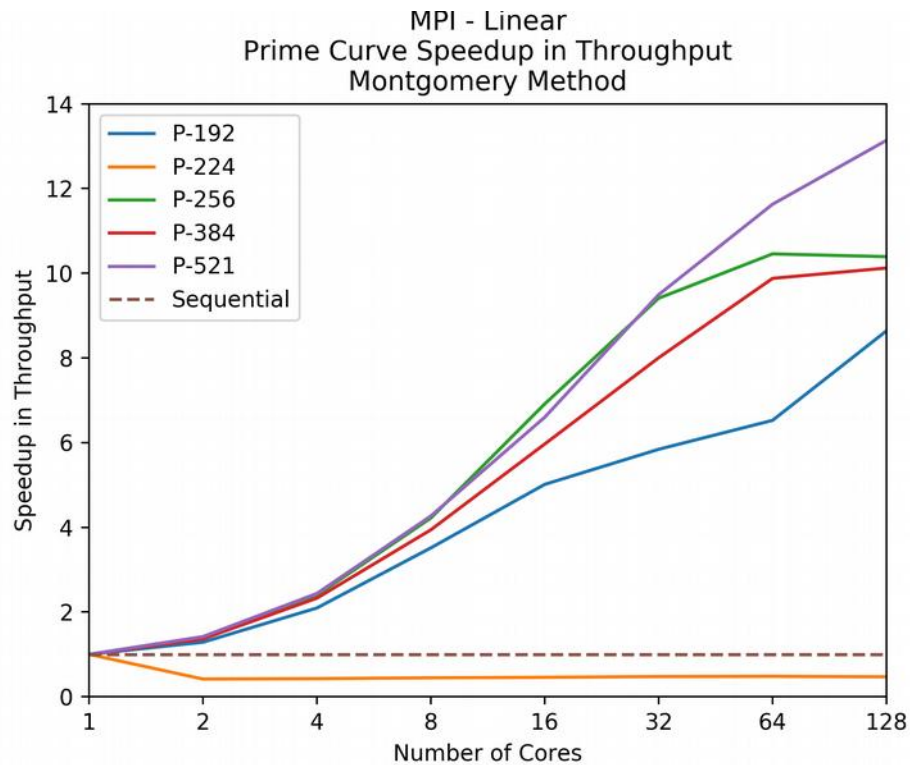
- Montgomery method shows marginal speedup for prime curves, worse than hypercube or tree
- Better speedup for some Koblitz curves for 2-4 cores compared to 2-4 core hypercube or 3-7 core tree

# Linear Throughput



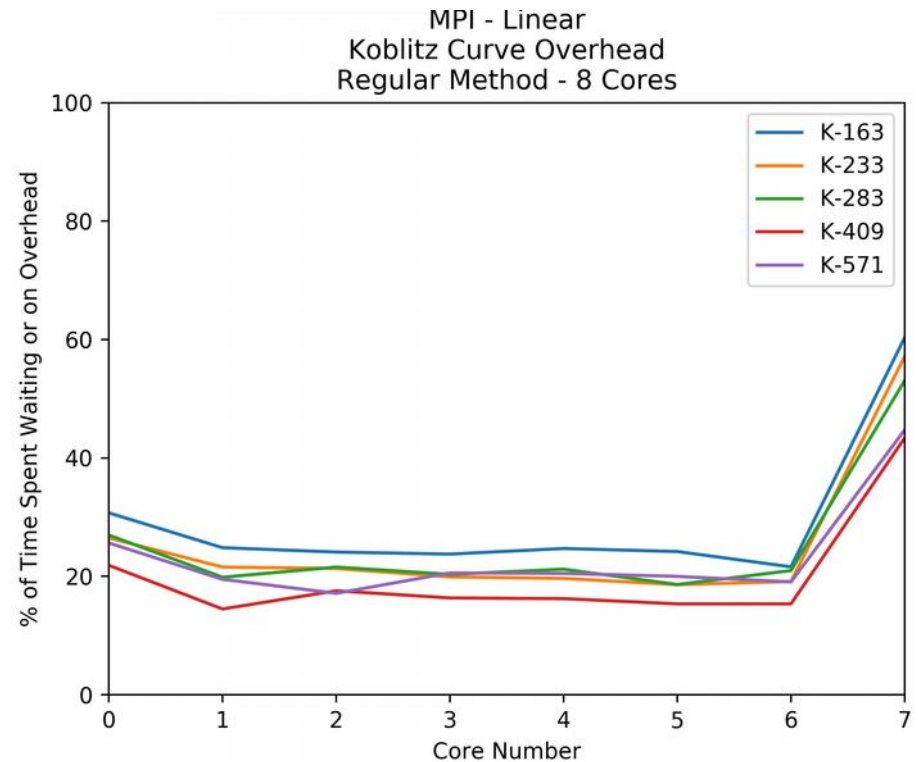
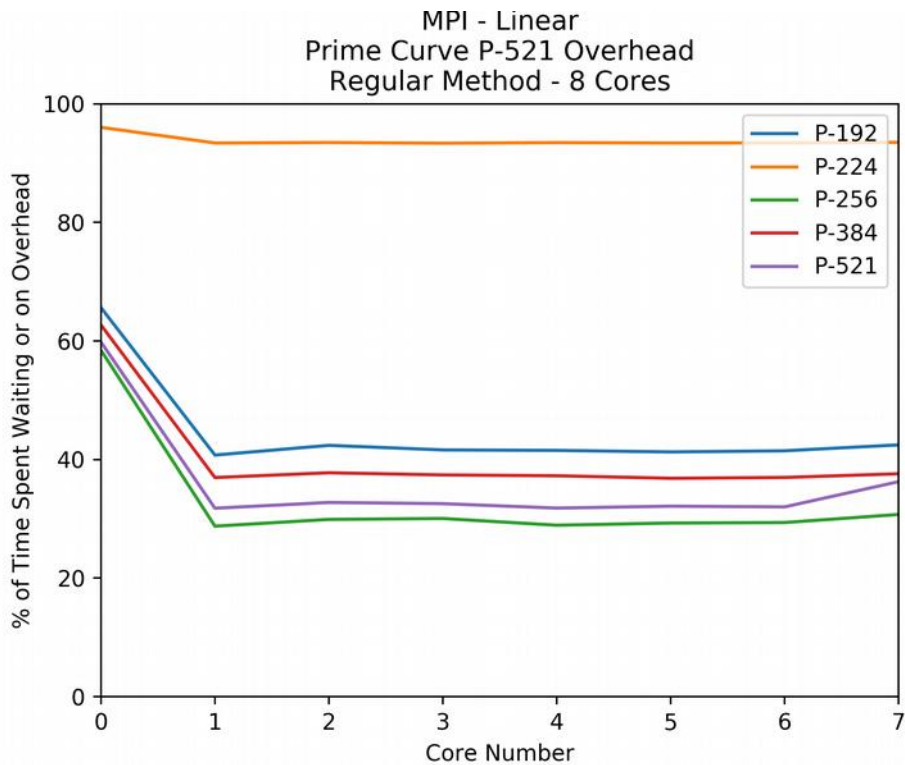
- Throughput is generally a bit better than a tree
  - ▶ Strictly better to distribute multiplications sequentially on prime curves using since no speedup advantages and worse throughput

# Linear Throughput



- Slightly better throughput than a tree when using few cores

# Linear Overhead



- Generally linear overhead takes up less overall time
- Similar results for other configurations

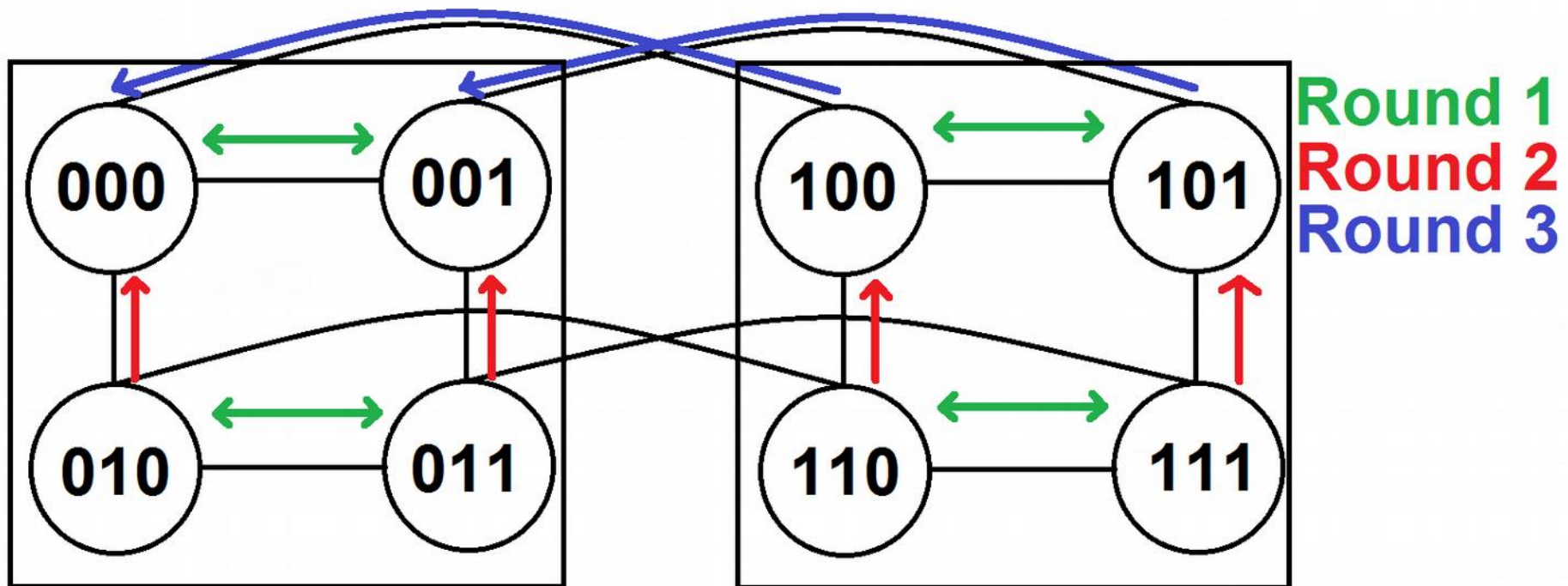
# MPI Conclusions

- Packing/unpacking time for some curves and network delays limit achievable speedup and throughput
- Simultaneous communication can cause congestion limiting speedup, as seen with a tree achieving better speedup than an equivalent hypercube
- Trees generally offer good balance between speedup and throughput
- Linear array never good for prime curves, and better than a tree for Koblitz curves with a small number of cores available

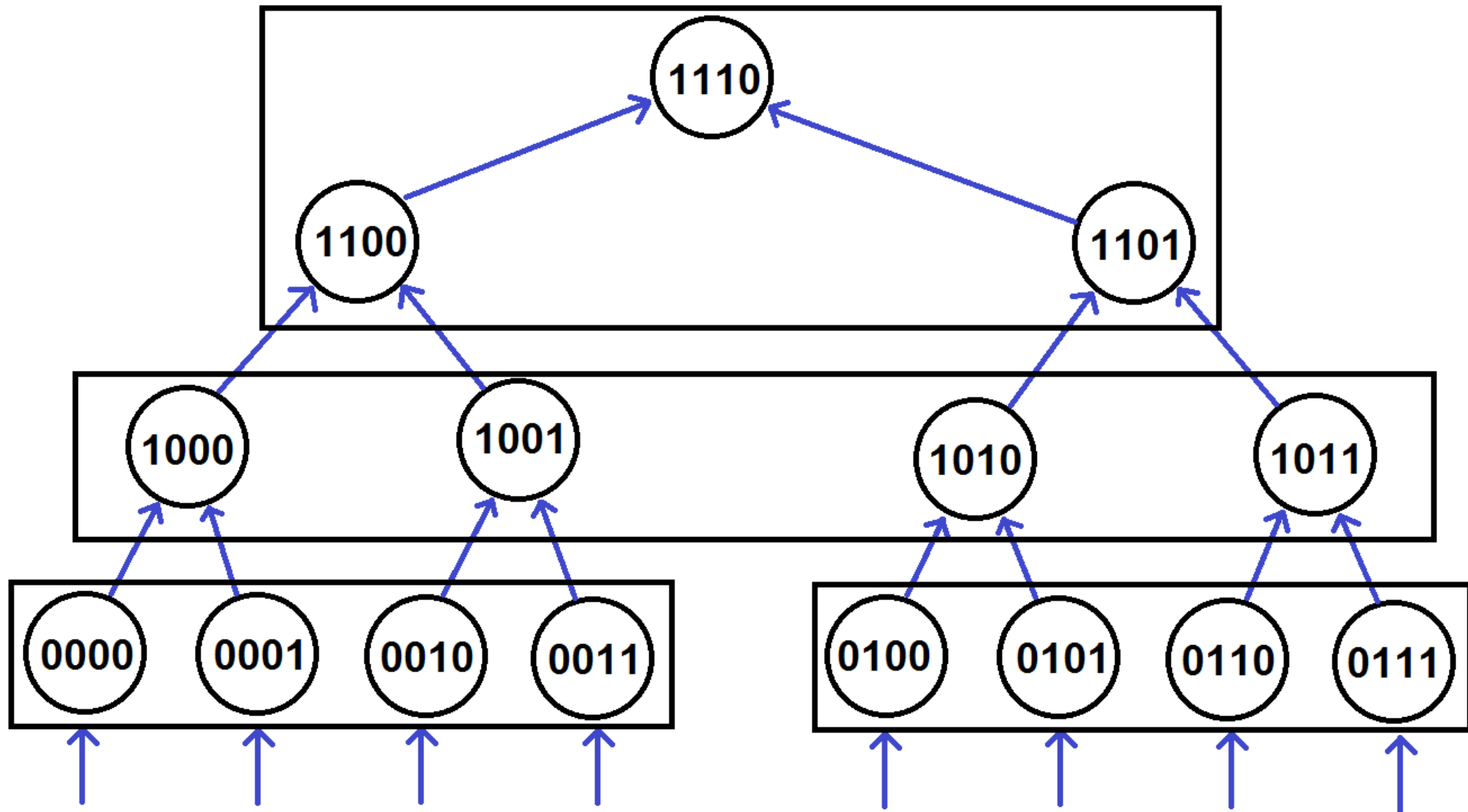
# Challenges Moving to a Hybrid Approach

- Explicit synchronization required in OpenMP
- Results from MPI indicate limiting MPI calls could be beneficial
  - ▶ Where possible, MPI calls are merged, but this requires additional synchronization
- Where to use OpenMP vs MPI?
  - ▶ Based on rounds in hypercube topology
  - ▶ Based on level in tree topology
  - ▶ Based on neighbors in linear topology

# Hybrid Hypercube with 2 MPI nodes and 4 threads

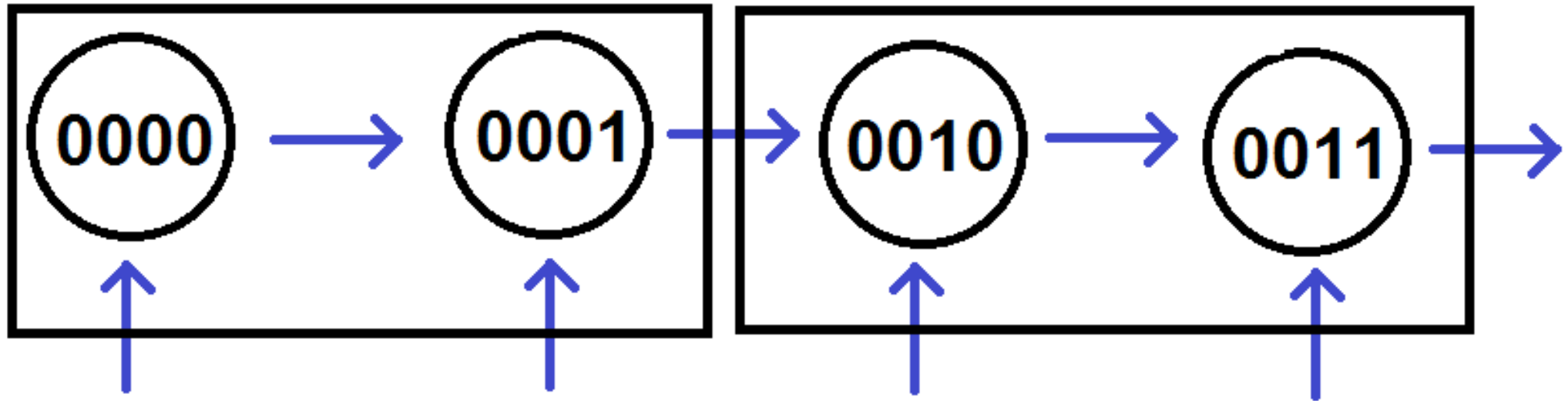


# Hybrid Tree with 4 MPI nodes and 4 threads

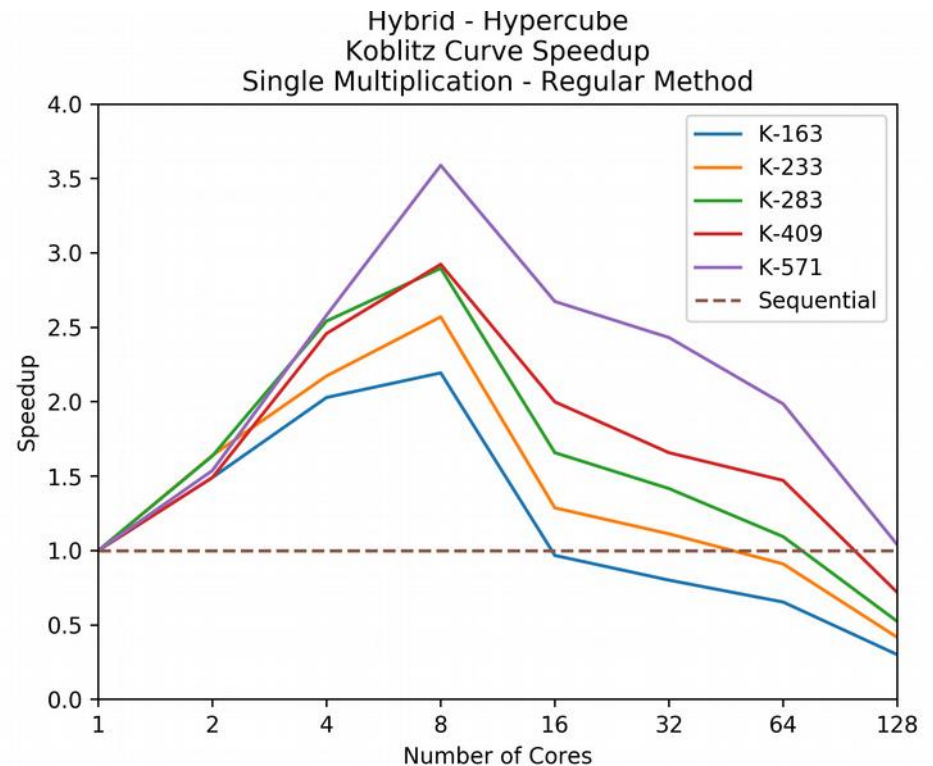
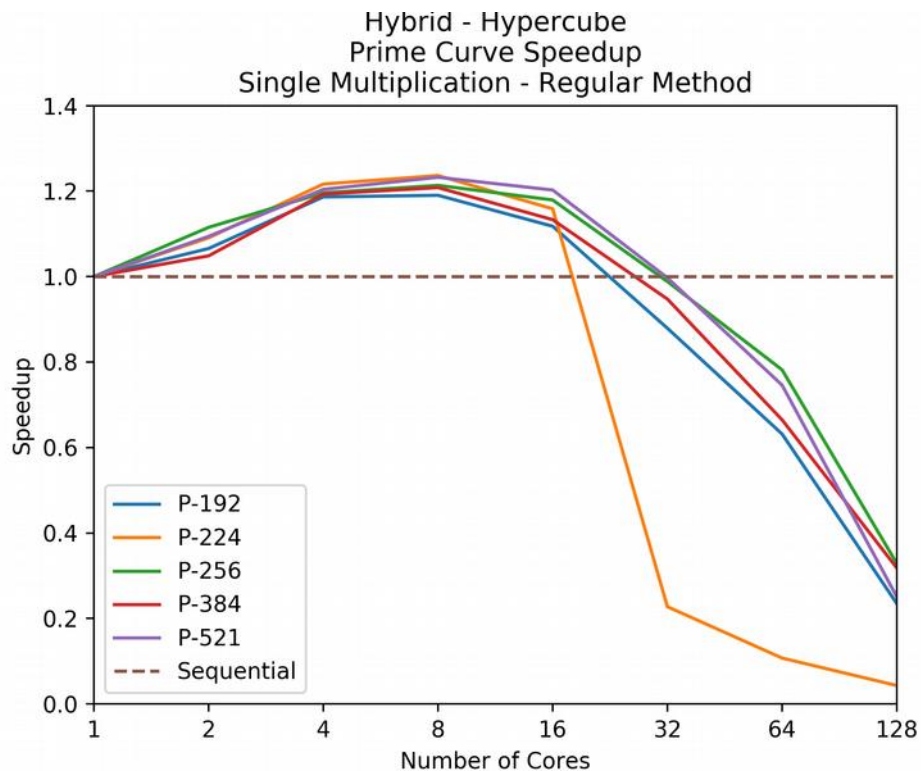




# Hybrid Linear with 2 MPI nodes and 2 threads

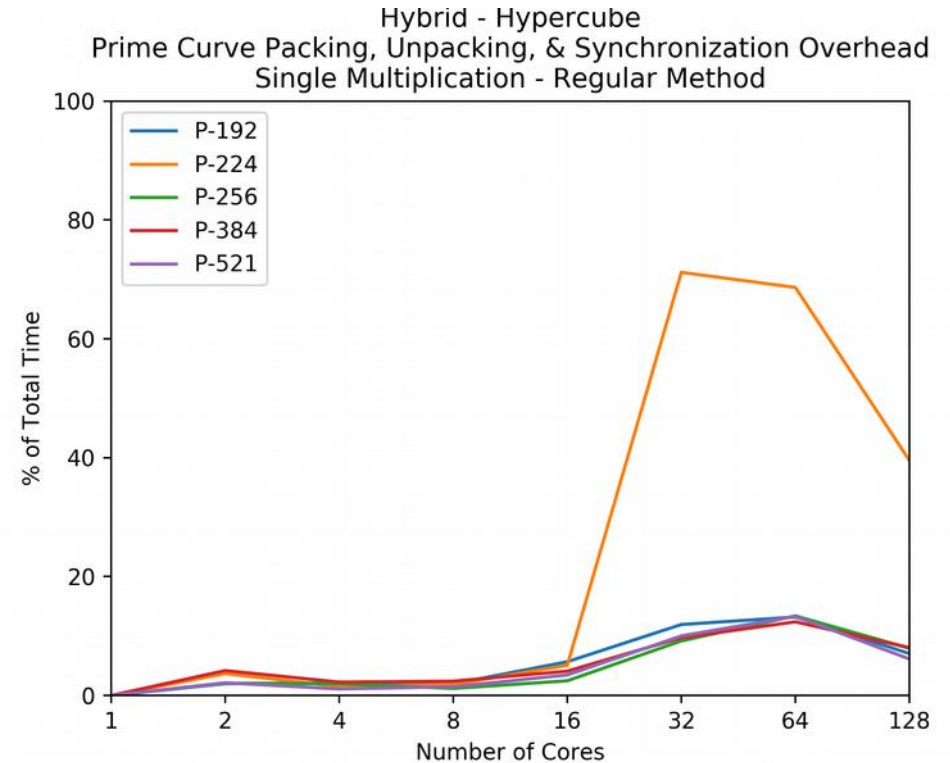
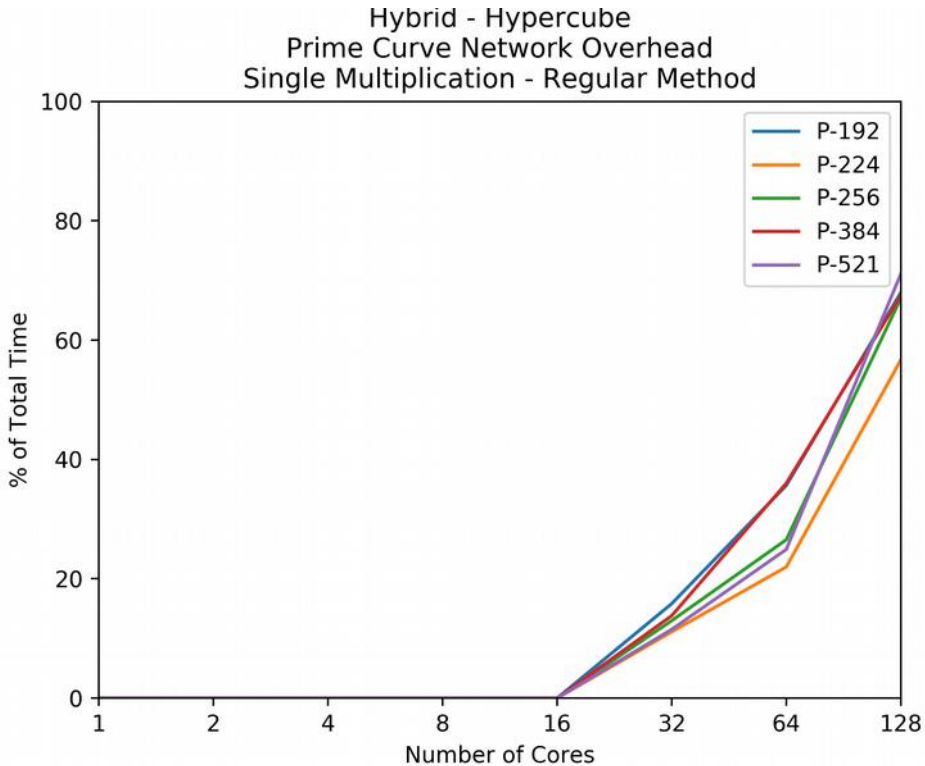


# Hypercube Speedup



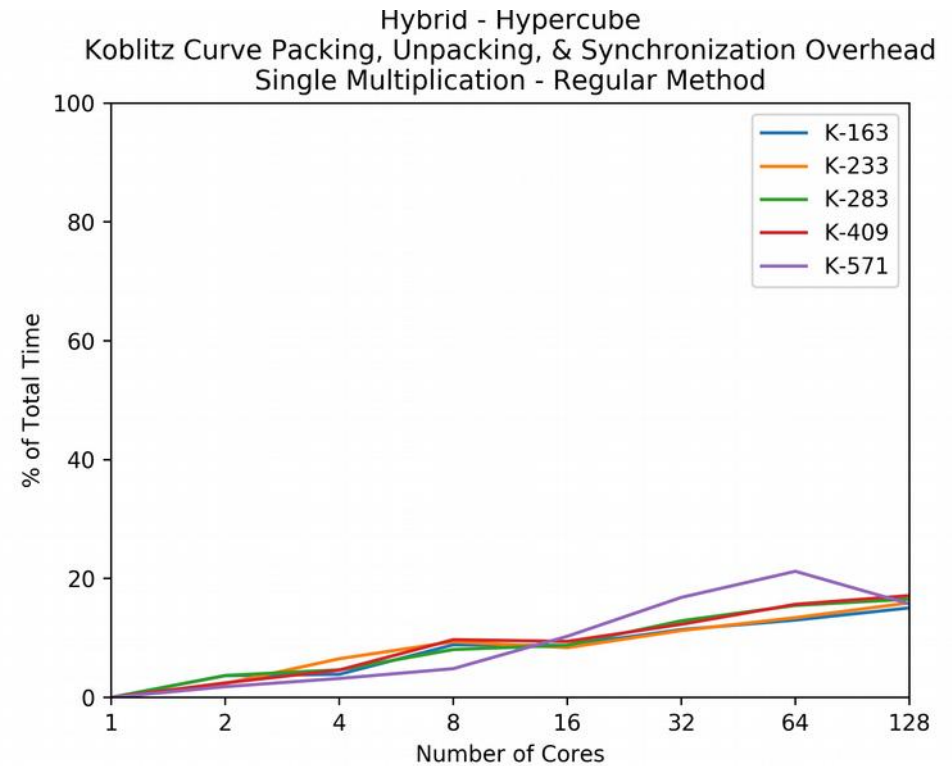
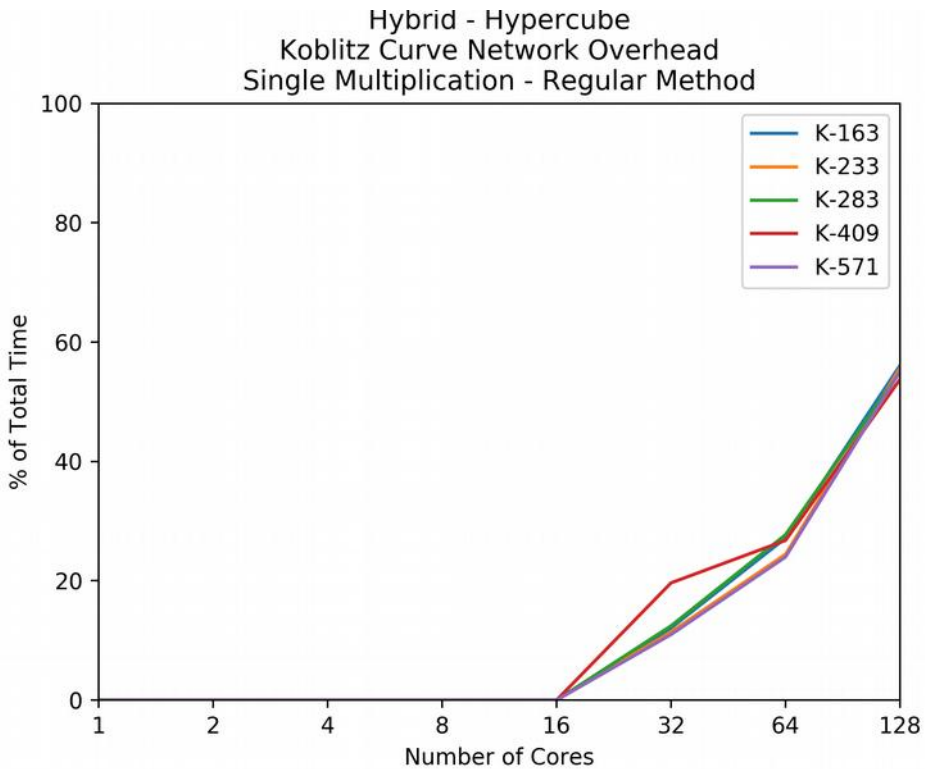
- Better speedup than MPI until 16 cores for prime curves and 8-16 cores for Koblitz curves
  - ▶ Performance impact for >8 cores may be due to frequent cache misses between processors

# Hypercube Overhead



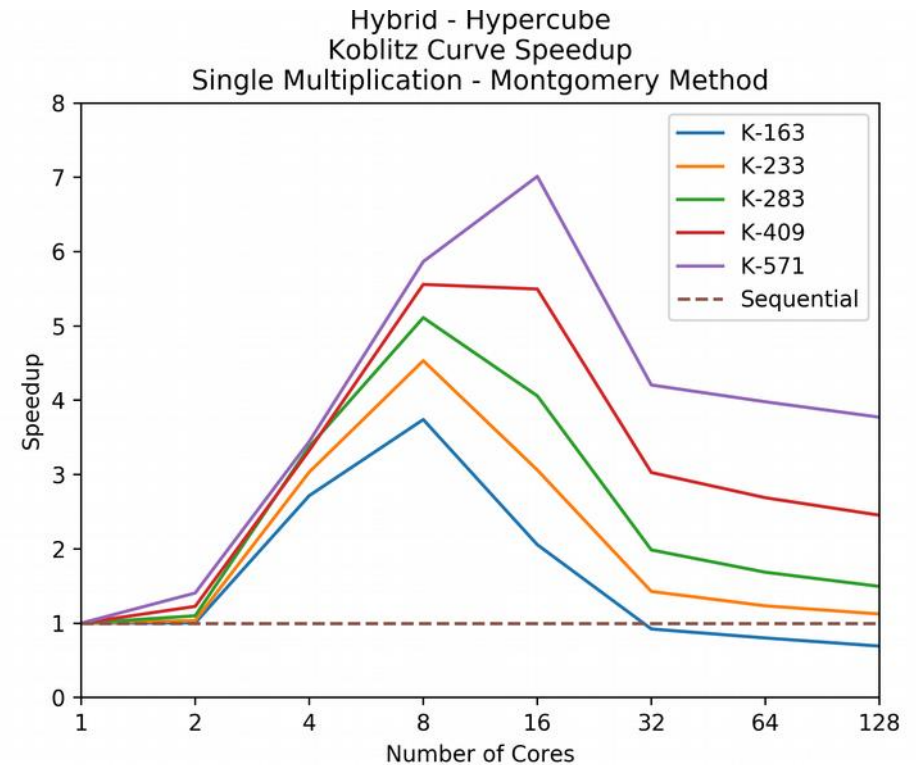
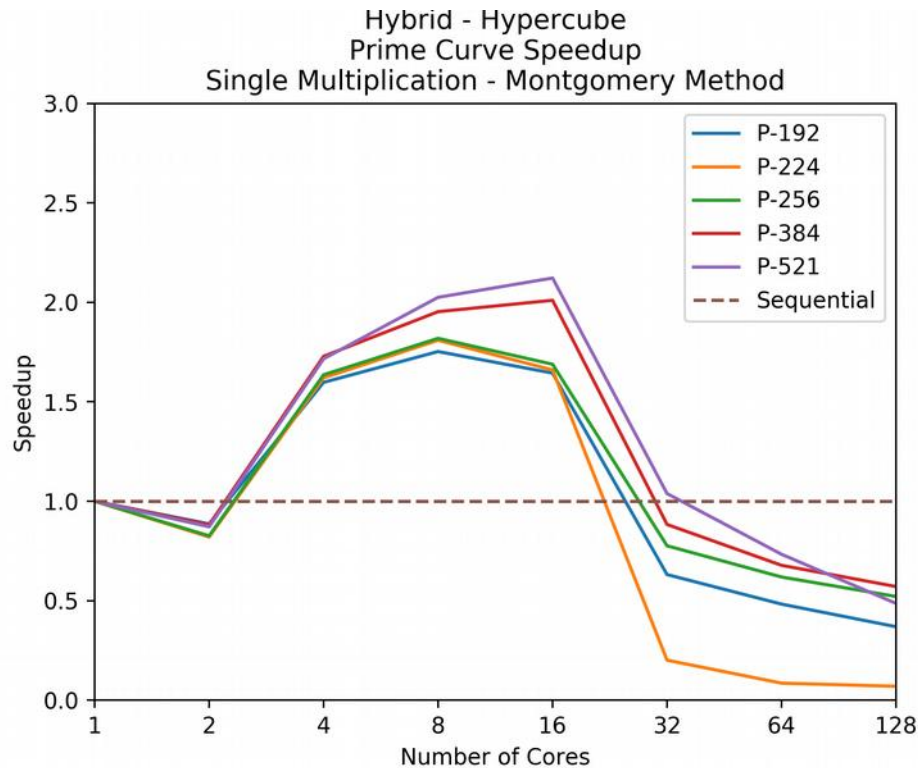
- OpenMP has less overhead compared to MPI
- Network delays with hybrid approach (>16 cores) quickly become significant

# Hypercube Overhead



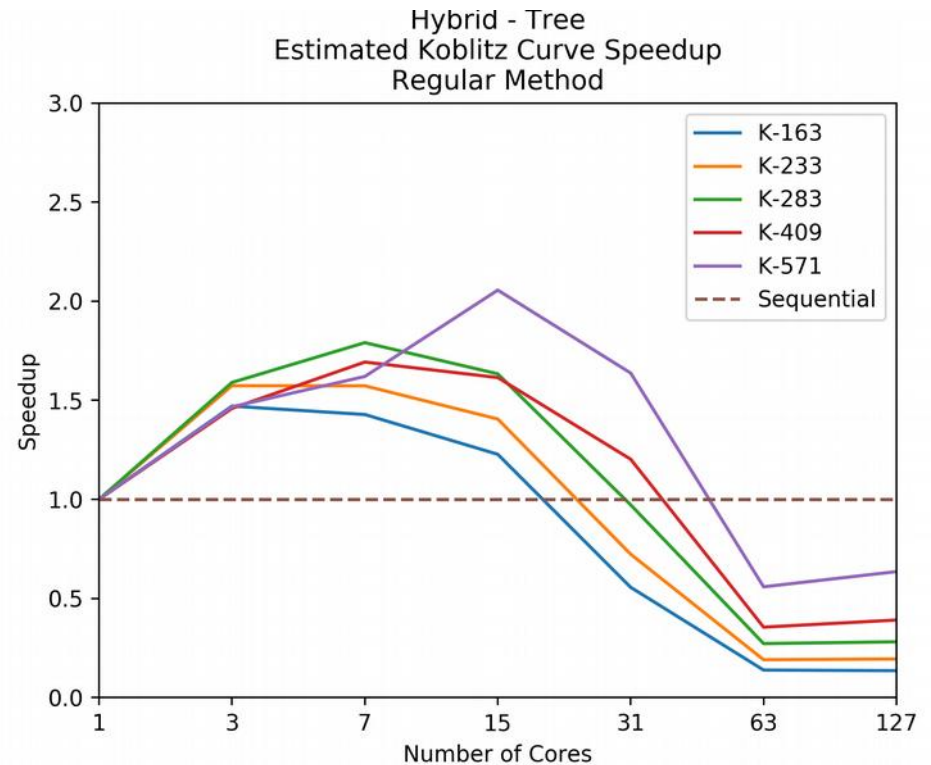
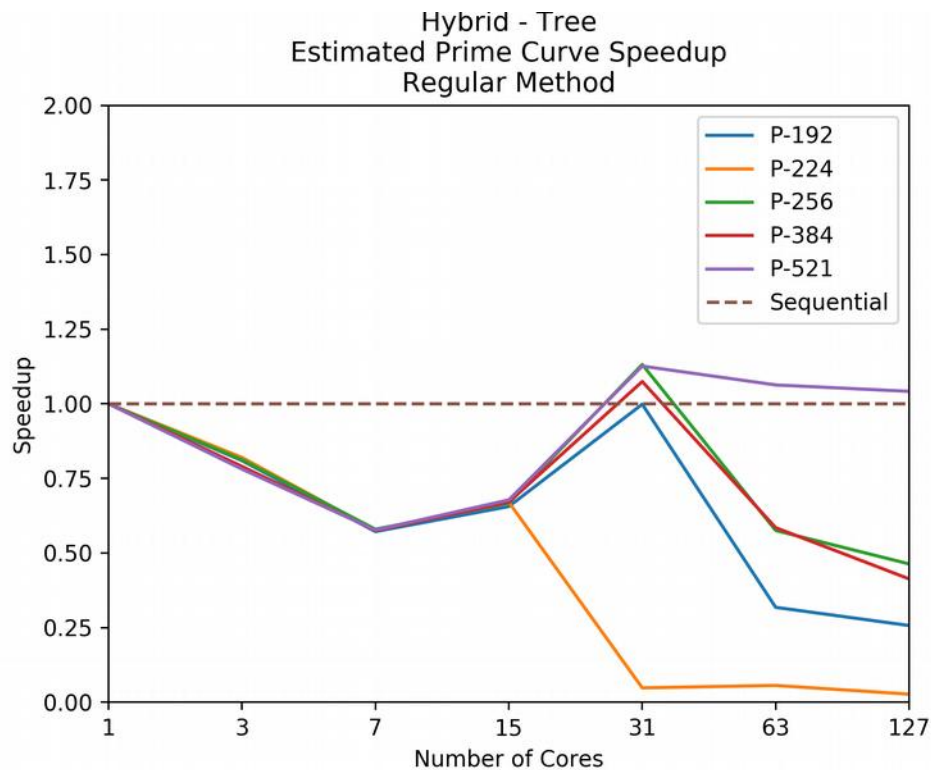
- Montgomery method shows less networking overhead, and more time spent on other overhead

# Hypercube Speedup



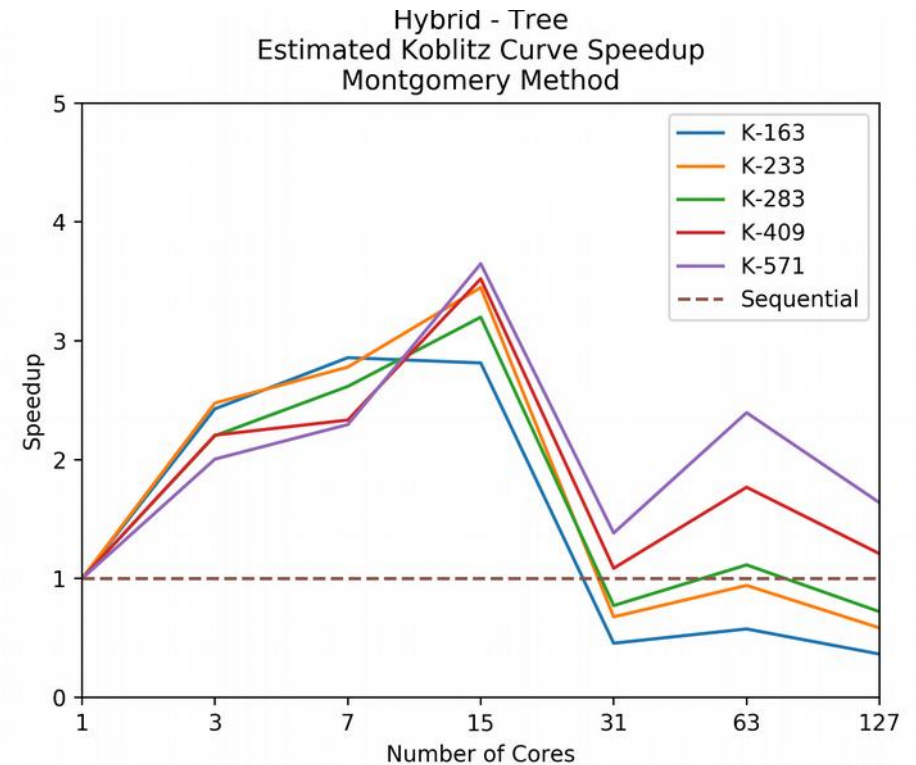
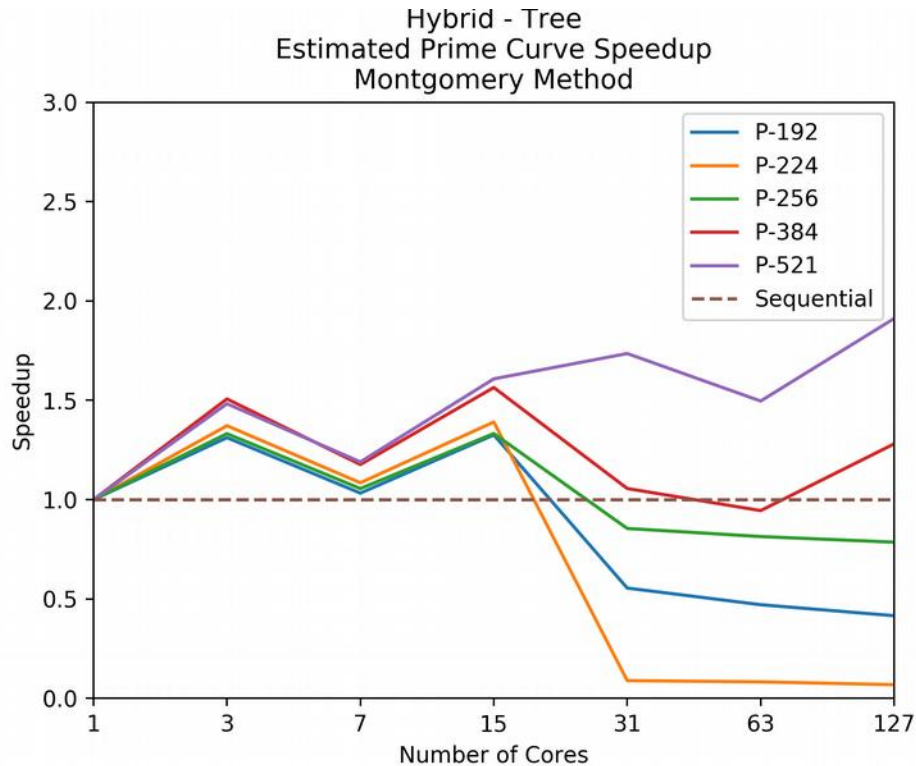
- Montgomery methods offer better speedup up to 8-16 cores with an initial performance hit at 2 cores compared to MPI

# Tree Speedup



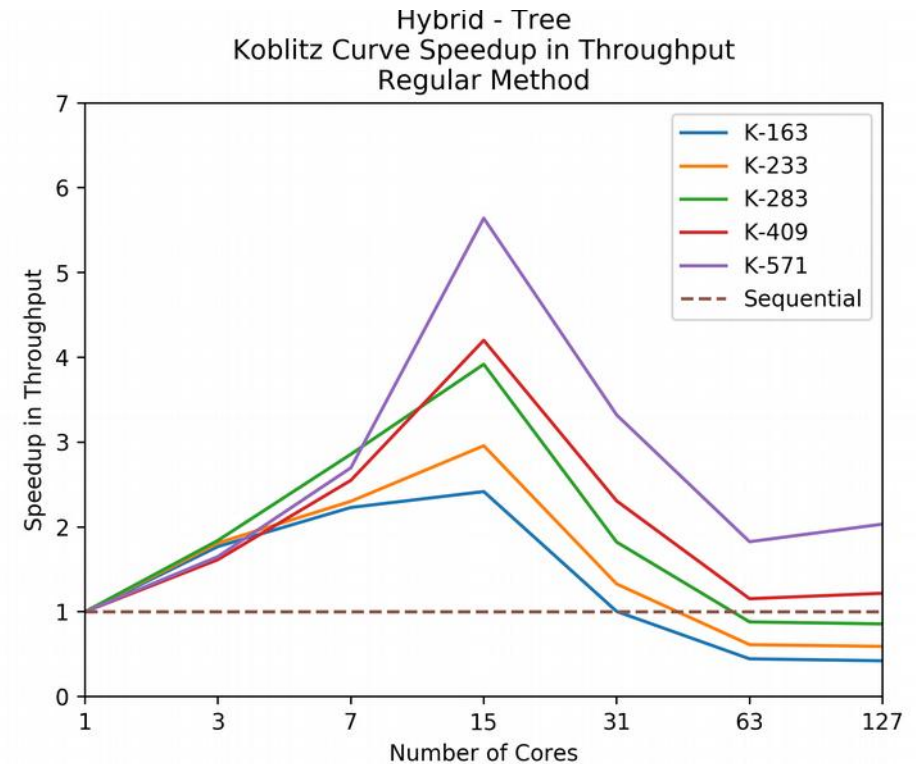
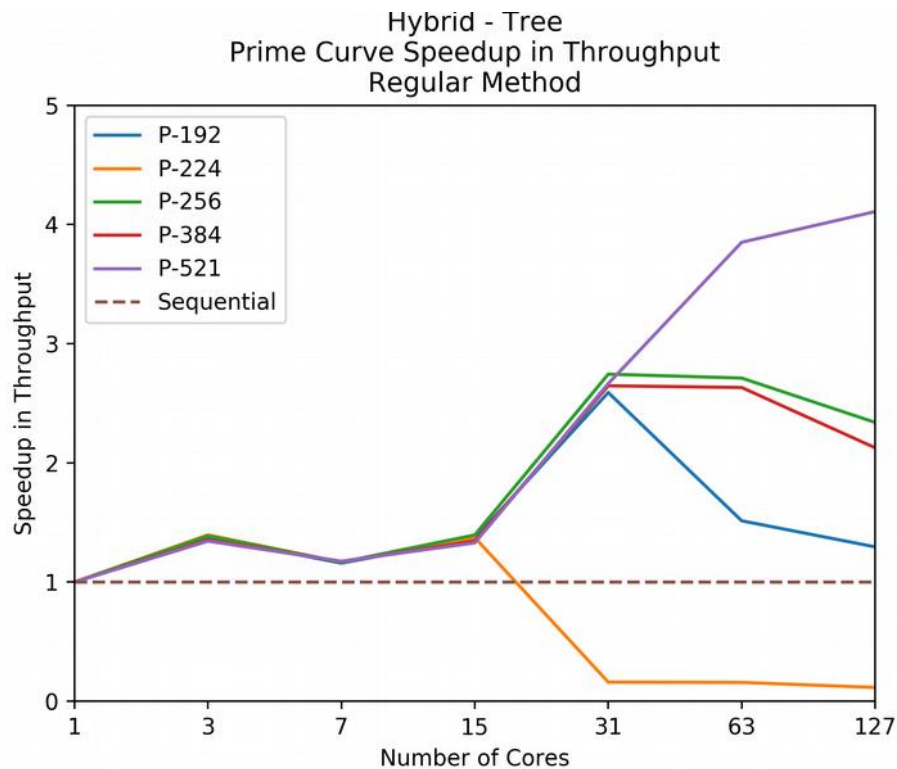
- Tree performs worse than in MPI
  - ▶ Synchronization costs for a tree greater than speedup attainable from the parallel algorithm

# Tree Speedup



- Tree performs worse than in MPI
  - ▶ Synchronization costs for a tree greater than speedup attainable from the parallel algorithm

# Tree Throughput

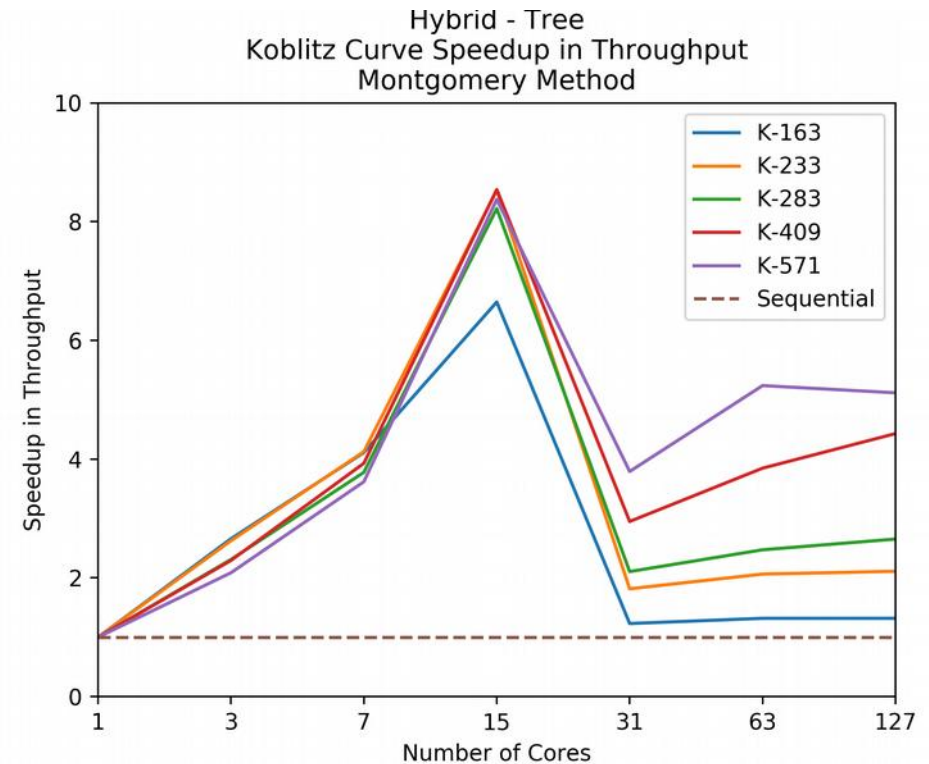
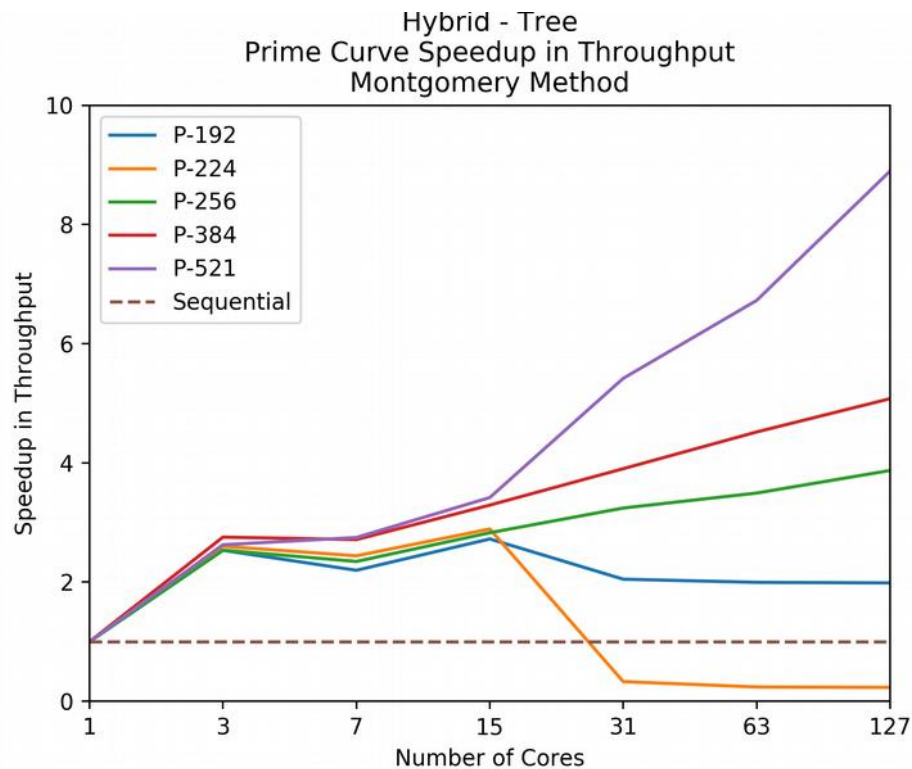


- Throughput for some curves comparable to throughput in MPI up to 15 cores

- ▶ Synchronization delays with >15 cores limits throughput



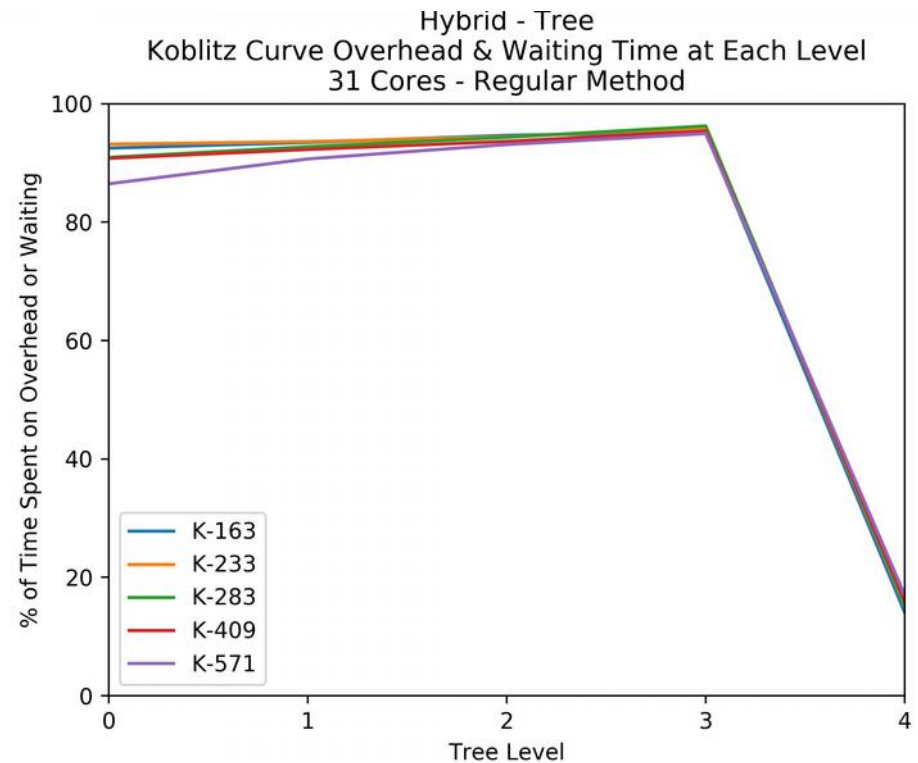
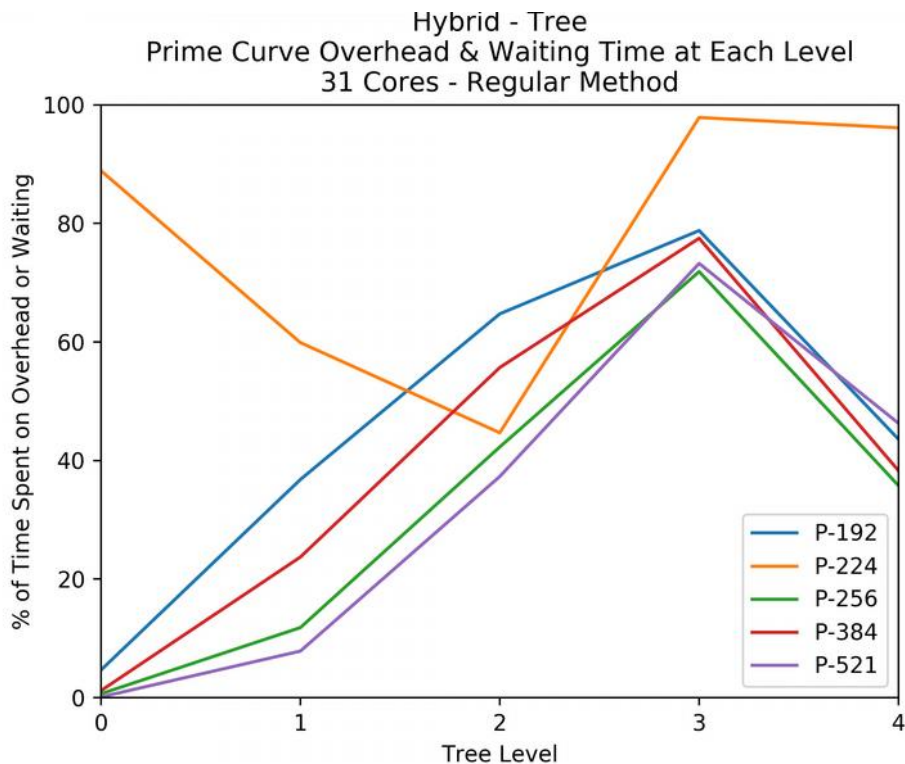
# Tree Throughput



- Throughput for some Koblitz curves comparable to throughput in MPI up to 15 cores

- ▶ Synchronization delays with >15 cores limits throughput

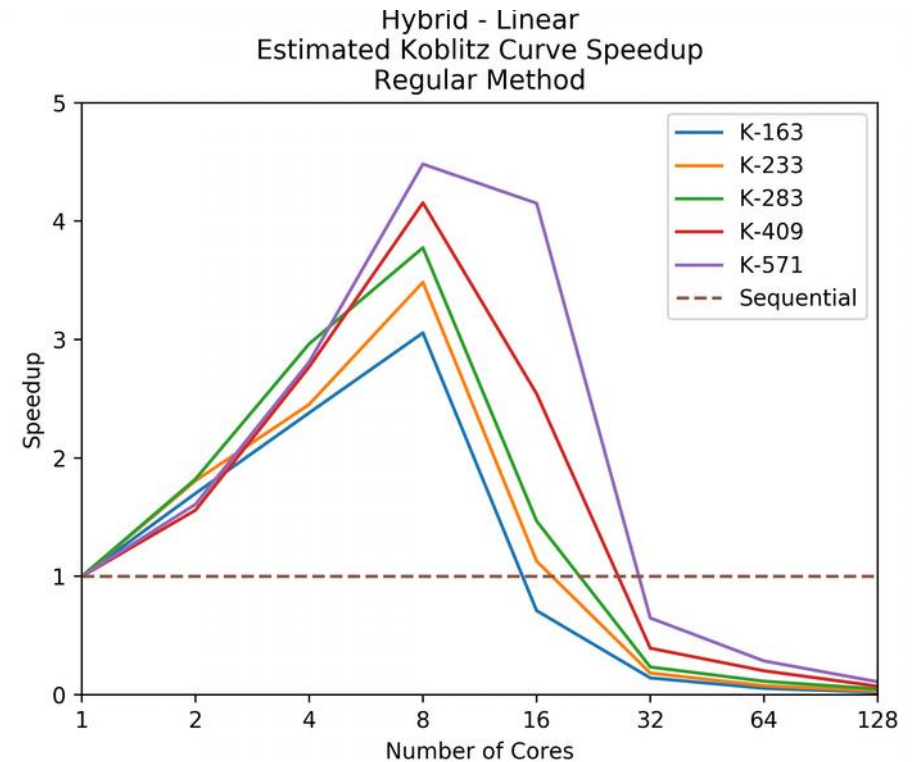
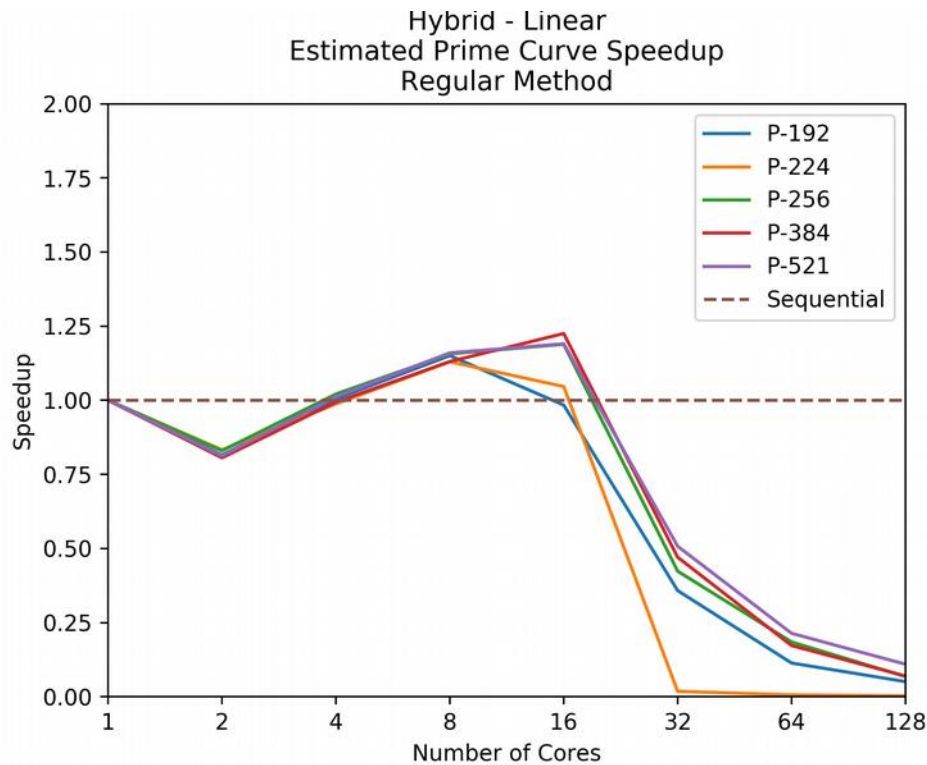
# Time Spent Waiting or on Parallel Overhead in Tree



- Significant overhead costs and idle time (Koblitz curves)

- ▶ Additional costs incurred from setting locks used for synchronization

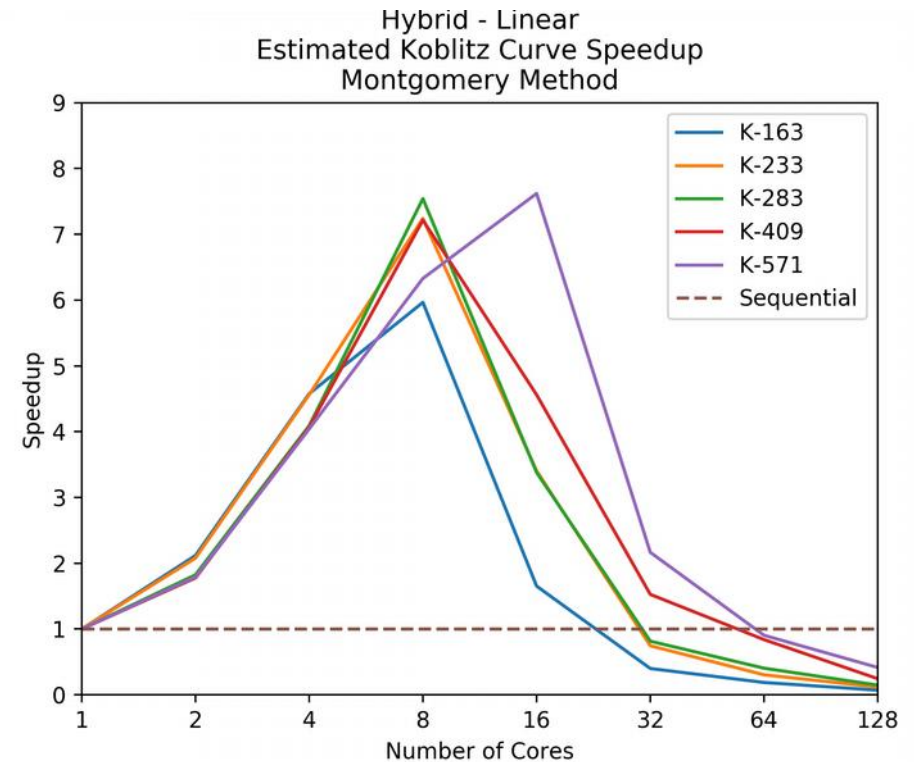
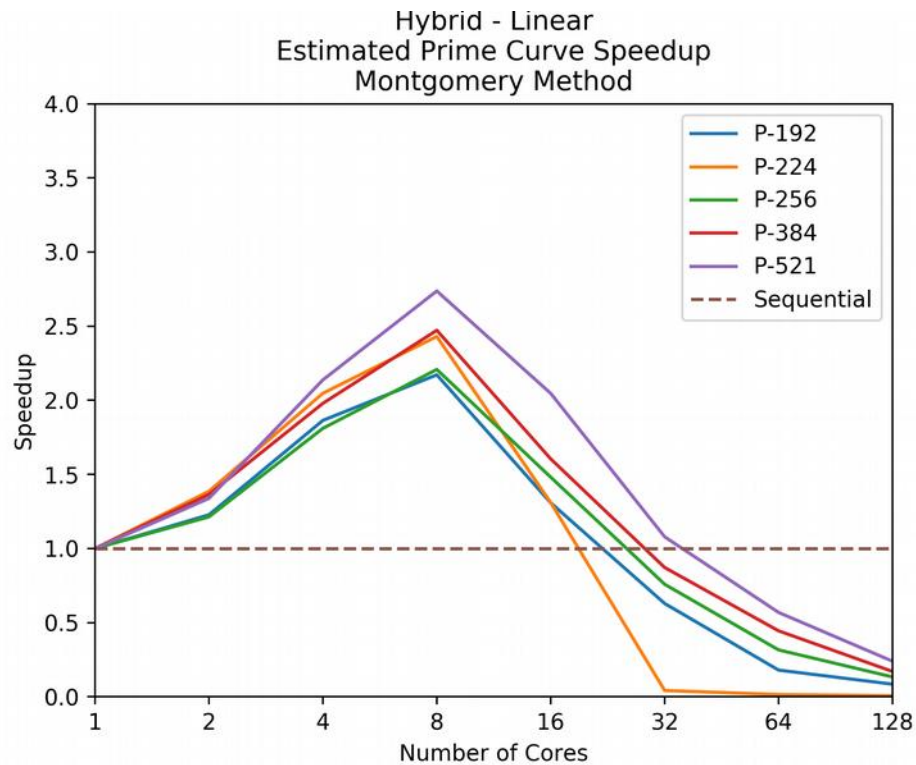
# Linear Speedup



- Better speedup than in MPI with  $<16$  cores for prime curves and 8 cores for Koblitz curves

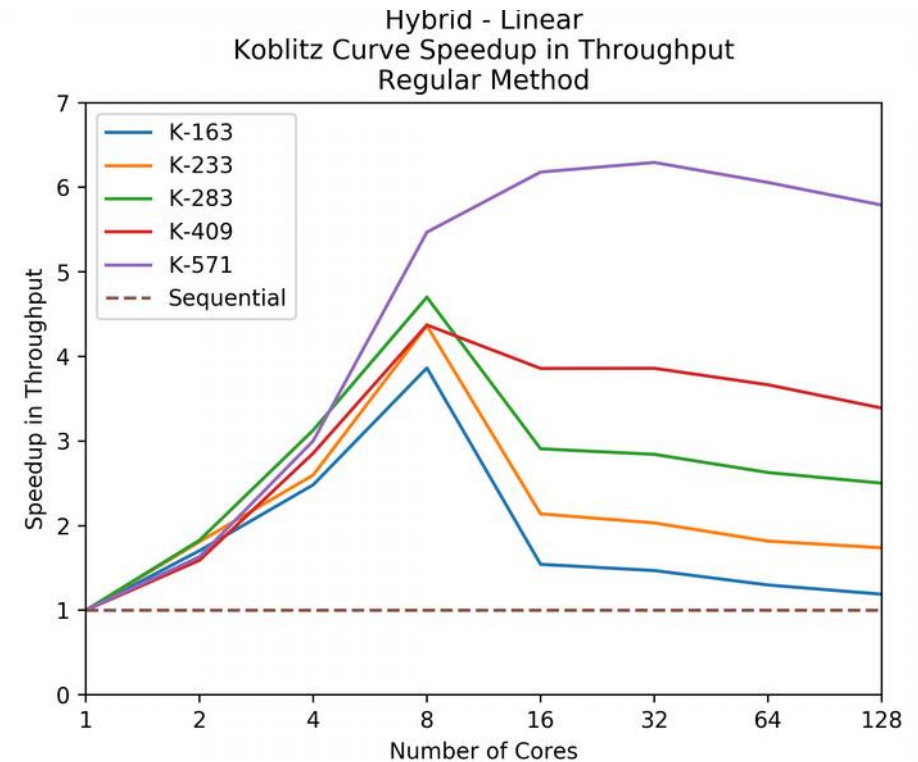
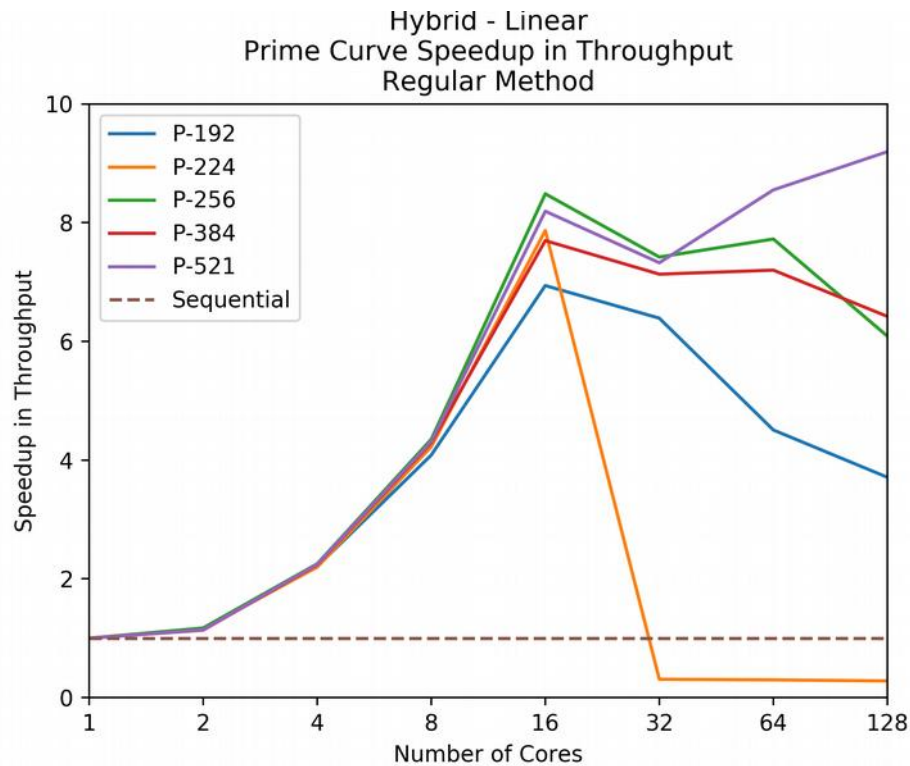
- For prime curves, parallel overhead overwhelms algorithm's speedup when using 2-4 cores

# Linear Speedup



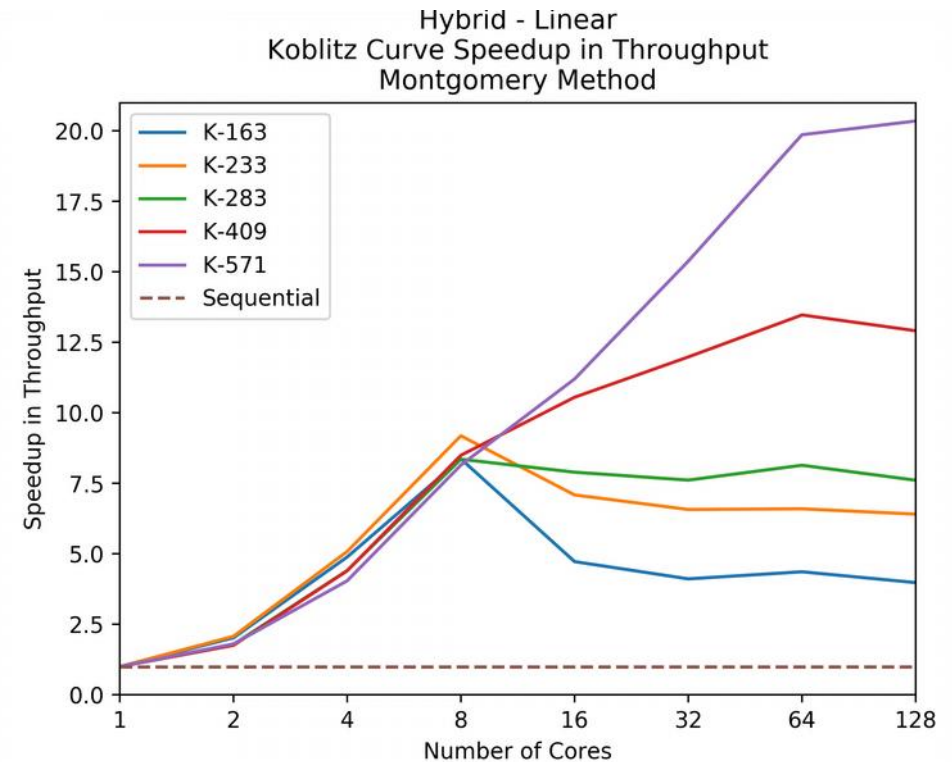
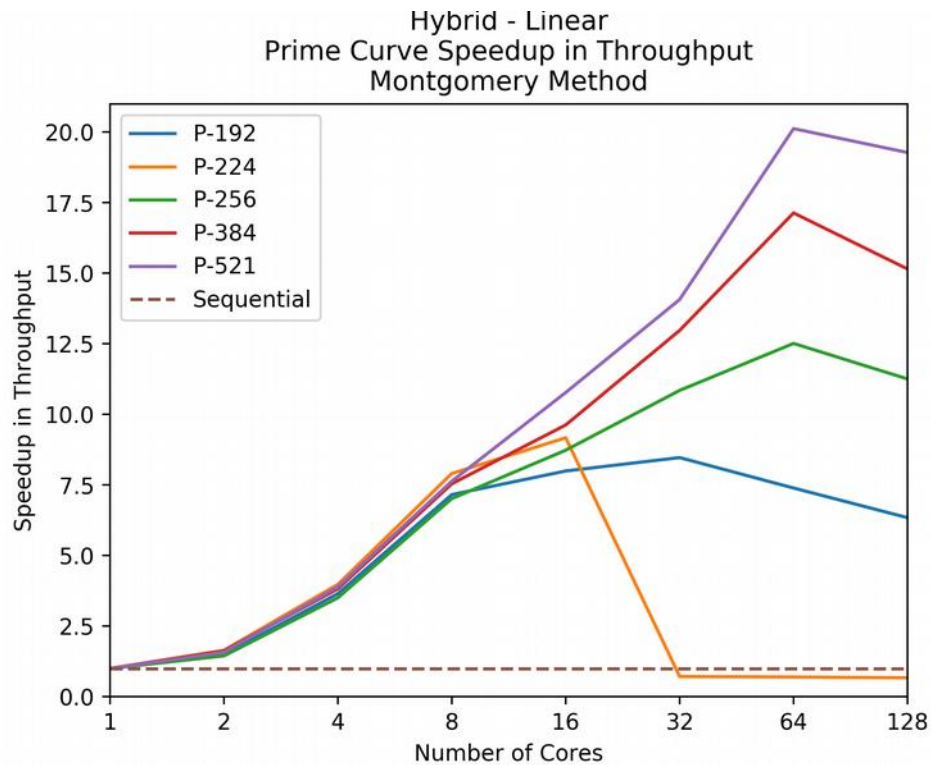
- Surprisingly better speedup than a hypercube
  - ▶ Less synchronization costs
  - ▶ Performance hit at >8 cores

# Linear Throughput



- Generally better throughput than when using MPI with linear array
  - ▶ Performance hit when hybrid approach is used and when two processors per compute node used

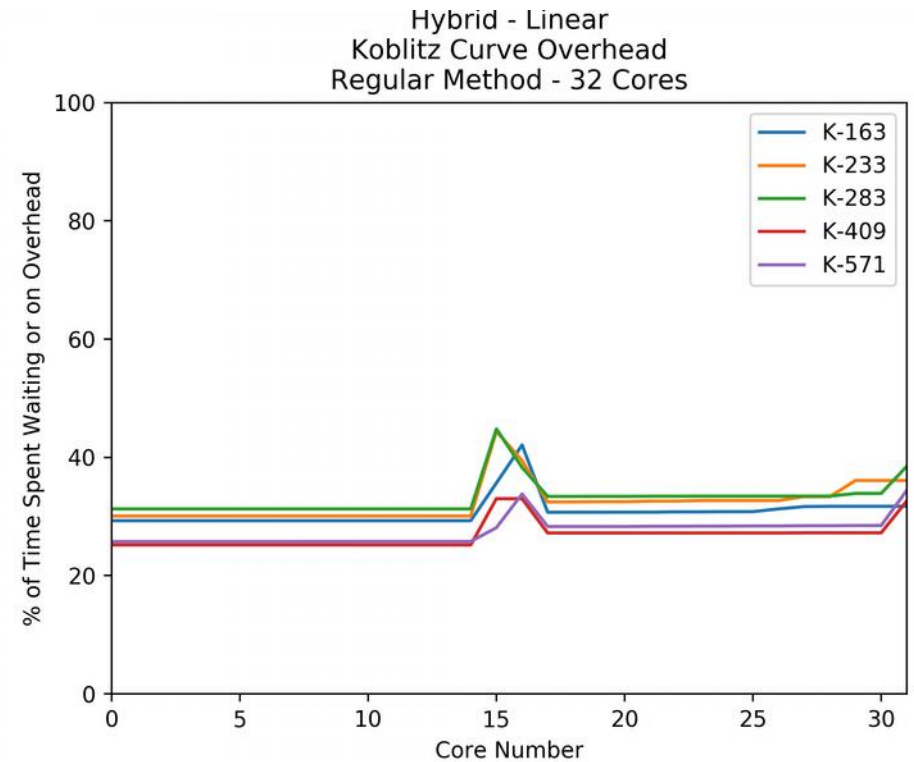
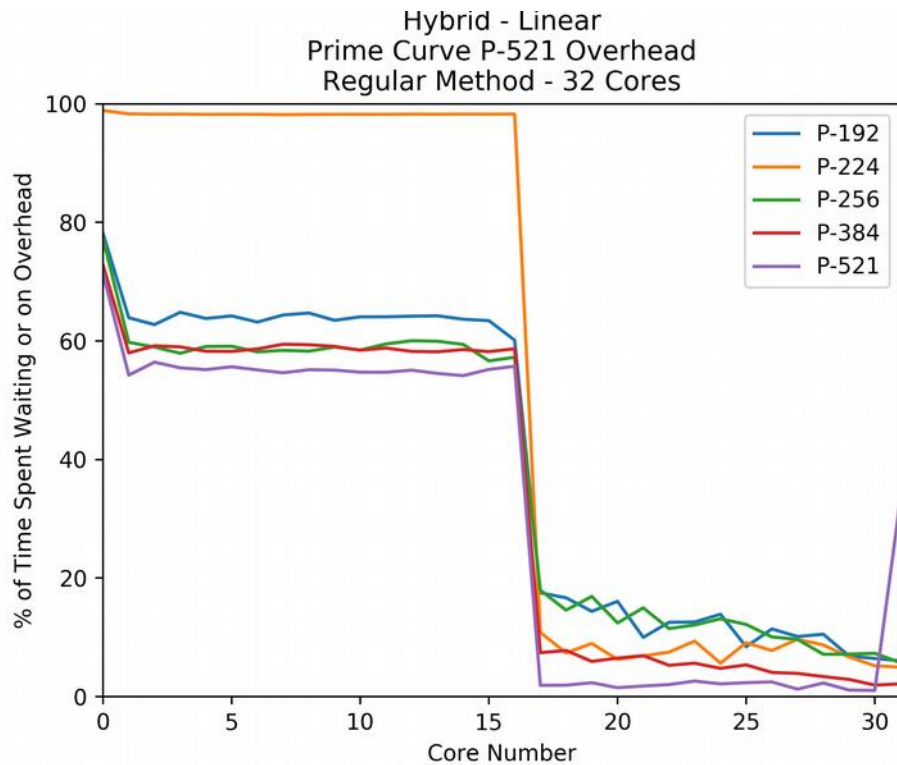
# Linear Throughput



- Better throughput when using <8-16 cores than in MPI

- ▶ Performance hit when hybrid approach is used and when two processors per compute node used

# Linear Overhead



- Large overhead when utilizing multiple MPI nodes for prime curves corresponding to network delays
- Koblitz have nearly constant overhead for all cores with spikes near MPI node boundaries

# Hybrid Conclusions

- Synchronization delays can be worse than networking delays in MPI in some cases
- Observed performance moving to 16 cores significantly impacted the hybrid approach
  - ▶ Frequent cache misses using multiple processors may be the cause for these results
- Linear array showed better speedup than other structures, but worse throughput than in MPI
  - ▶ Less overhead compared to other structures
- Merging MPI calls may not have been beneficial



# Overall Conclusions

- Best logical structure depends on number of cores available, desired throughput, desired speedup, and curve type
  - ▶ Koblitz curves better suited for parallelization
  - ▶ Splitting cores sequentially best for maximizing throughput
  - ▶ MPI tree gives generally good balance between speedup and throughput, for many cores
  - ▶ OpenMP linear array gives generally good balance between speedup and throughput for few cores

# Future & Related Work

- Large amount of time in a tree is spent waiting for other processors for non-leaves, and it may be possible to merge some non-leave nodes
- Combining topologies may yield better throughput results in some cases
- Parallelism at the point or field level is also possible using a fixed number of processors
- Multiple multiplications on the same point can use globally precomputed values for better performance
  - ▶ Key generation

# Future & Related Work

- Better results can likely be achieved if suspected frequent cache misses due to dual-processor compute nodes are accounted for
  - ▶ One method to account for this is to use 2 MPI nodes per server (1 per processor), with 8 threads used per MPI node so MPI takes care of it
- Not merging MPI calls may be better suited for hypercubes and trees in the hybrid approach

# References

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- Hankerson, Darrel R., Scott A. Vanstone, and A. J. Menezes. *Guide to elliptic curve cryptography*. New York: Springer, 2003. Print.
- Jerome A. Solinas: Efficient Arithmetic on Koblitz Curves. *Des. Codes Cryptography* 19(2/3): 195-249 (2000)
- Recommended Elliptic Curves For Federal Government Use. NIST Computer Security Resource Center. 1999.