

# Week 2: Cryptanalysis and Statistical Modelling

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Occidental College

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E	13.11%	M	2.54%	A	8.15%	N	7.10%
T	10.47%	U	2.46%	B	1.44%	O	8.00%
A	8.15%	G	1.99%	C	2.76%	P	1.98%
O	8.00%	Y	1.98%	D	3.79%	Q	0.12%
N	7.10%	P	1.98%	E	13.11%	R	6.83%
R	6.83%	W	1.54%	F	2.92%	S	6.10%
I	6.35%	B	1.44%	G	1.99%	T	10.47%
S	6.10%	V	0.92%	H	5.26%	U	2.46%
H	5.26%	K	0.42%	I	6.35%	V	0.92%
D	3.79%	X	0.17%	J	0.13%	W	1.54%
L	3.39%	J	0.13%	K	0.42%	X	0.17%
F	2.92%	Q	0.12%	L	3.39%	Y	1.98%
C	2.76%	Z	0.08%	M	2.54%	Z	0.08%

Figure: English Letter Frequencies

Jeffrey Hoffstein, Jill Catherine Pipher, and Joseph Silverman. *An introduction to mathematical cryptography, volume 1*. Springer, 2008

th	he	an	re	er	in	on	at
168	132	92	91	88	86	71	68
	nd	st	es	en	of	te	ed
	62	53	52	51	49	46	46

Most common English bigrams (frequency per 1000 words)

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the	and	ing	ent	ion	her	for	tha
1.81	.73	.72	.42	.42	.36	.34	.33
	nth	int	ere	tio	ter	est	ers
	.33	.32	.31	.31	.30	.28	.28

Most common English trigrams (percentage appearance)

<http://practicalcryptography.com/cryptanalysis/letter-frequencies-various-languages/english-letter-frequencies/>



JNRZR BNIGI BJRGZ IZLQR OTDNJ GRIHT USDKR ZZWLG OIBTM NRGJN  
IJTZJ LZISJ NRSBL QVRSI ORIQT QDEKJ JNRQW GLOFN IJTZX QLFQL  
WBIMJ ITQXT HHTBL KUHQL JZKMM LZRNT OBIMI EURLW BLQZJ GKBJT  
QDIQS LWJNR OLGRI EZJGK ZRBGS MJLDG IMNzt OIHRK MOSOT QHIJL  
QBRJN IJJNT ZFIZL WIZTO MURZM RBTRZ ZKBNN LFRVR GIZFL KUHIM  
MRIGJ LJNRB GKHRT QJRUU RBJLW JNRZI TULGI EZLUK JRUST QZLUK  
EURFT JNLKJ JNRXR S

JNRZR BNIGI BJRGZ IZLQR OTDNJ GRIHT USDKR ZZWLG OIBTM NRGJN  
 IJTZJ LZISJ NRSBL QVRSI ORIQT QDEKJ JNRQW GLOFN IJTZX QLFQL  
 WBIMJ ITQXT HHTBL KUHQL JZKMM LZRNT OBIMI EURLW BLQZJ GKBJT  
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 MRIGJ LJNRB GKHRT QJRUU RBJLW JNRZI TULGI EZLUK JRUST QZLUK  
 EURFT JNLKJ JNRXR S

Letter	R	J	I	L	Z	T	N	Q	B	G	K	U	M	O	S	H	W	F	E	D	X	V
Frequency	33	30	27	35	24	20	19	16	15	15	13	12	12	10	9	8	7	6	5	5	3	2

JNRZR BNIGI BJRGZ IZLQR OTDNJ GRIHT USDKR ZZWLG OIBTM NRGJN  
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 EURFT JNLKJ JNRXR S

Letter	R	J	I	L	Z	T	N	Q	B	G	K	U	M	O	S	H	W	F	E	D	X	V
Frequency	33	30	27	35	24	20	19	16	15	15	13	12	12	10	9	8	7	6	5	5	3	2

Bigram	JN	NR	TQ	LW	RB	RZ	JL
Frequency	11	8	6	5	5	5	5

theZe BhIGI BteGZ IZLQe OTDht GeIHT USDKe ZZWLG OIBTM heGth  
ItTZt LZISt heSBL QVeSI OeIQT QDEKt theQW GLOFh ItTZX QLFQL  
WBIMt ITQXT HHTBL KUHQL tZKMM LZehT OBIMI EUeLW BLQZt GKBtT  
QDIQS LWthe OLGel EZtGK ZeBGS MtLDG IMhZT OIHek MOSOT QHItL  
QBeth ItthT ZFIZL WIZTO MUEZM eBTeZ ZKBhh LFeVe GIZFL KUHIM  
MeIGt LtheB GKHeT QteUU eBtLW theZI TULGI EZLUK teUST QZLUK  
EUeFT thLKt theXe S

theZe BhaGa BteGZ aZoQe OTDht GeaHT USDKe ZZWoG OaBTM heGth  
atTZt oZaSt heSBo QVeSa OeaQT QDEKt theQW GoOFh atTZX QoFQo  
WBaMt aTQXT HHTBo KUHQo tZKMM oZehT OBaMa EUeoW BoQZt GKBT  
QDaQS oWthe OoGea EZtGK ZeBGS MtoDG aMhZT OaHeK MOSOT QHato  
QBeth atthT ZFaZo WaZTO MUEZM eBTeZ ZKBhh oFeVe GaZFo KUHAm  
MeaGt otheB GKHeT QteUU eBtoW theZa TUoGa EZoUK teUST QZoUK  
EUeFT thoKt theXe S

theZe BhaGa BteGZ aZoQe OiDht GeaHi USDKe ZZWoG OaBiM heGth  
atiZt oZaSt heSBo QVeSa OeaQi QDEKt theQW GoOFh atiZX QoFQo  
WBaMt aiQXi HHiBo KUHQo tZKMM oZehi OBaMa EUeoW BoQZt GKBti  
QDaQS oWthe OoGea EZtGK ZeBGS MtoDG aMhZi OaHeK MOSOi QHato  
QBeth atthi ZFaZo WaZiO MUeZM eBieZ ZKBhh oFeVe GaZFo KUHAm  
MeaGt otheB GKHei QteUU eBtoW theZa iUoGa EZoUK teUSi QZoUK  
EUeFi thoKt theXe S

these BhaGa BteGs asone OiDht GeaHi USDKe ssWoG OaBiM heGth  
atist osaSt heSBo nVeSa Oeani nDEKt thenW GoOFh atisX noFno  
WBaMt ainXi HHiBo KUHno tsKMM osehi OBaMa EUeoW Bonst GKBti  
nDanS oWthe OoGea EstGK seBGS MtoDG aMhsi OaHeK MOSOi nHato  
nBeth atthi sFaso WasiO MUesM eBies sKBhh oFeVe GasFo KUHAM  
MeaGt otheB GKHei nteUU eBtoW thesa iUoGa EsoUK teUSi nsoUK  
EUeFi thoKt theXe S

these chara cters asone OiDht reaHi USDKe ssWor OaciM herth  
atist osaSt heSco nVeSa Oeani nDEKt thenW roOFh atisX noFno  
WcaMt ainXi HHico KUHno tsKMM osehi OcaMa EUeoW const rKcti  
nDanS oWthe Oorea EstrK secrS MtoDr aMhsi OaHeK MOSOi nHato  
nceth atthi sFaso WasiO MUesM ecies sKchh oFeVe rasFo KUHAM  
Meart othec rKHei nteUU ectoW thesa iUora EsoUK teUSi nsoUK  
EUeFi thoKt theXe S

these chara cters asone OiDht reaHi UyDue ssWor OaciM herth  
atist osayt heyco nVeya Oeani nDEut thenW roOFh atisX noFno  
WcaMt ainXi HHico uUHno tsuMM osehi OcaMa EUeoW const ructi  
nDany oWthe Oorea Estru secry MtoDr aMhsi OaHeu MOyOi nHato  
nceth atthi sFaso Wasio MUesM ecies suchh oFeVe rasFo uUHAM  
Meart othec ruHei nteUU ectoW thesa iUora EsoUu teUyi nsoUu  
EUeFi thout theXe y

these chara cters asone OiDht reaHi lyDue ssWor Oacip herth  
atist osayt heyco nVeya Oeani nDEut thenW ro0wh atisk nowno  
Wcapt ainki HHico ulHno tsupp osehi Ocapa EleoW const ructi  
nDany oWthe Oorea Estru secry ptoDr aphsi OaHeu p0y0i nHato  
nceth atthi swaso Wasi0 plesp ecies suchh oweVe raswo ulHap  
peart othec ruHei ntell ectoW thesa ilora Esolu telyi nsolu  
Elewi thout theke y

these chara cters asone might reaHi lygue ssWor macip herth  
atist osayt heyco nVeya meani ngbut thenW romwh atisk nowno  
Wcapt ainki HHico ulHno tsupp osehi mcapa bleoW const ructi  
ngany oWthe morea bstru secry ptogr aphsi maHeu pmymi nHato  
nceth atthi swaso Wasim plesp ecies suchh oweVe raswo ulHap  
peart othec ruHei ntell ectoW thesa ilora bsolu telyi nsolu  
blewi thout theke y



These characters, as any one might readily guess, form a cipher—that is to say, they convey a meaning; but then from what is known of Kidd, I could not suppose him capable of constructing any of the more abstruse cryptographs. I made up my mind, at once, that this was of a simple species—such, however, as would appear to the crude intellect of the sailor, absolutely insoluble without the key.

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From “The Gold-Bug” by Edgar Allen Poe

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Ciphertext	A B C D E	F G H I J	K L M N O	P Q R S T	U V W X Y	Z
Plaintext	- c - g b	w r d a t	u o p h m	- n e y i	l v f k -	s

Plaintext	a b c d e	f g h i j	k l m n o	p q r s t	u v w x y	z
Ciphertext	I E B H R	W D N T -	X U O Q L	M - G Z J	K V F - S	-

- Message too short — at least 28 letters.

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- Unusual text

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If Youth, throughout all history, had had a champion to stand up for it; to show a doubting world that a child can think; and, possibly, do it practically, you wouldn't constantly run across folks today who claim that "a child don't know anything." A child's brain starts functioning at birth; and has, amongst its many infant convolutions, thousands of dormant atoms, into which God has put a mystic possibility for noticing an adult's act, and figuring out its purport.

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- A different language

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- Unusual text

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- A different language
- Not a monoalphabetic cipher



## Definition

Let  $\mathbf{s} = c_1c_2 \dots c_n$  be a string of  $n$  letters. The index of coincidence of  $\mathbf{s}$  is denoted  $\text{IndCo}(\mathbf{s})$  and is defined to be the probability that two randomly chosen characters in the string  $\mathbf{s}$  are identical.

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## Proposition

Let  $\mathbf{s} = c_1c_2 \dots c_n$  be a string of  $n$ , and let  $F_i$  be the frequency with which the letter  $i$  appears in the string  $\mathbf{s}$ . Then

$$\text{IndCo}(\mathbf{s}) = \frac{1}{n(n-1)} \sum_{i=0}^{25} F_i(F_i - 1). \quad (1)$$

# Two important values of the index of coincidence

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## Proposition

- 1 If  $s$  is a string of letters generated uniformly at random, then  $\text{IndCo}(s) \approx .038$ .

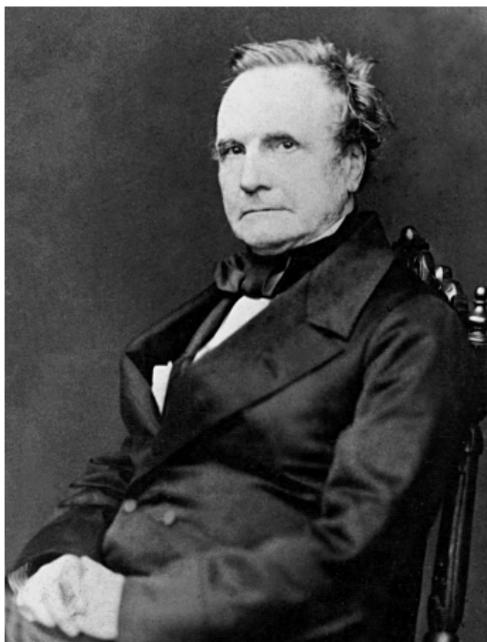
# Two important values of the index of coincidence

## Proposition

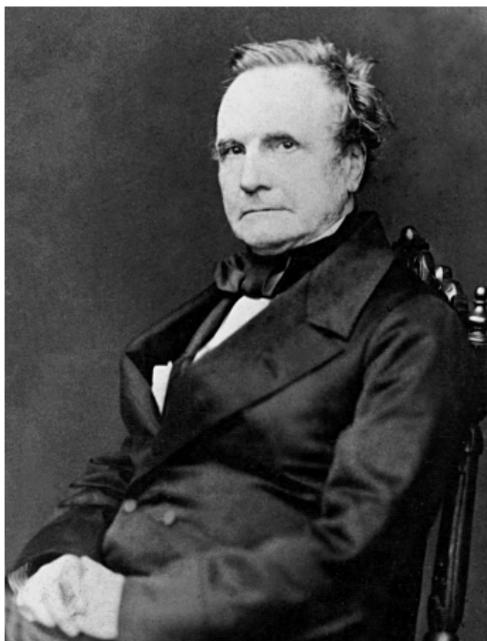
- 1 If  $\mathbf{s}$  is a string of letters generated uniformly at random, then  $\text{IndCo}(\mathbf{s}) \approx .038$ .
- 2 If  $\mathbf{s}$  is a string of letters with the frequencies common in written English, then  $\text{IndCo}(\mathbf{s}) \approx .068$ .

# The Kasiski Method

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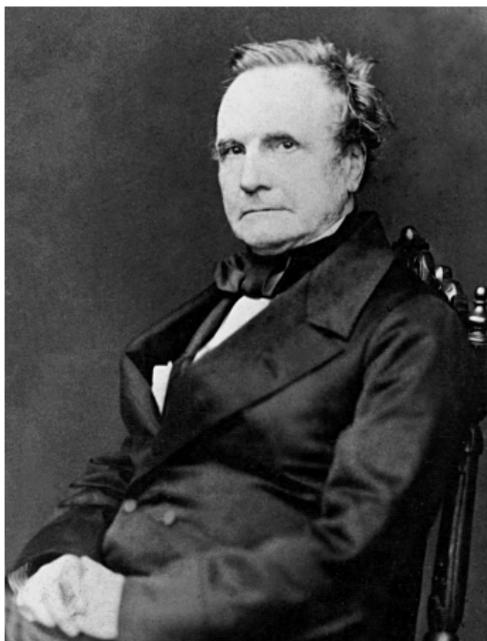


# The Kasiski Method



The Kasiski method was first discovered by Charles Babbage in 1854.

# The Kasiski Method



The Kasiski method was first discovered by Charles Babbage in 1854.

It was first published by Friedrich Kasiski in 1863.

zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh  
zvreg kwivs saolt nliuw oldie aqewf iiykh bjowr hdogc qhkwa  
jyagg emisr zqoqh oavlk bjojr ylvps rtgiu avmsw lzgms evwpc  
dmjvs jqbrn klpcf iowhv kxjbj pmfkr qthtk ozrgq ihbmj sbivd  
ardym qmpbu nivxm tzwqv gefjh ucbor vwpcd xuwft qmoow jipds  
fluqm oeavl jgqea lrkti wvext vkrrg xani



0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh  
1: zpgd lrjla jkpyl xzpyy glrjg dlrzh zqyjqz qrepv mswrz yrigz h

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh  
1: zpgd lrjla jkpyl xzpyy glrjg dlrzh zqyjqz qrepv mswrz yrigz h  
1 coincidence

```
0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjq repvm swrzy rigzh
1: zpgd lrjla jkpyl xzpyy glrjg dlrzh zqyz qrepv mswrz yrigz h
1 coincidence
0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjq repvm swrzy rigzh
2: zpg dlrjl ajkpy lxzpy yglrj gdlrz hzqyj zqrep vmswr zyrig zh
```

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjq repvm swrzy rigzh  
1: zpgd lrjla jkpyl xzpyy glrjg dlrzh zqyjz qrepv mswrz yrigz h  
1 coincidence

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 1 coincidence

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh  
 3: zp gdlrj lajpk ylxzp yyglr jgdlr zhzqy jqzre pvmsw rzyri gzh

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjq repvm swrzy rigzh  
 1: zpgd lrjla jkpyl xzpyy glrjg dlrzh zqyjq qrepv mswrz yrigz h  
 1 coincidence

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 3 coincidences

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh  
 1: zpgd lrjla jkpyl xzpyy glrjg dlrzh zqyjqz qrepv mswrz yrigz h  
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 2: zpg dlrjl ajkpy lxzpy yglrj gdlrz hzqyj zqrep vmswr zyrig zh  
 1 coincidence

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh  
 3: zpgdlrjlajkpylxzpyyglrjgdldlrzhzqyjqzrepvmvmswrzyrigzh  
 3 coincidences

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh  
 4: zpgdlrjlajkpylxzpyyglrjgdldlrzhzqyjqzrepvmvmswrzyrigzh  
 4 coincidences

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh  
 1: zpgd lrjla jkpyl xzpyy glrjg dlrzh zqyjqz qrepv mswrz yrigz h  
 1 coincidence

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 3 coincidences

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh  
 4: z pgdlr jlajk pylxz pyygl rjgd lrzhz yjqzr epvms wrzyr  
 3 coincidences

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh  
 1: zpgd lrjla jkpyl xzpyy glrjg dlrzh zqyjqz qrepv mswrz yrigz h  
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 1 coincidence

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 3: zp gdlrj lajpk ylxzp yyglr jgdlr zhqyq jzqre pvmsw rzyri gzh  
 3 coincidences

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh  
 4: z pgdlr jlajk pylxz pyygl rjgd lrzhzq yjqzr epvms wrzyr  
 3 coincidences



```
0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh  
5:      zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy
```

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh  
5: zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy  
5 coincidences

```
0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjq repvm swrzy rigzh
5:      zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjq repvm swrzy
5 coincidences
0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjq repvm swrzy rigzh
6:      zpgd lrjla jkpyl xzpyy glrjg dlrzh zqyz qrepv mswrz
```

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjzq repvm swrzy rigzh

5: zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjzq repvm swrzy

5 coincidences

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjzq repvm swrzy rigzh

6: zpgd lrjla jkpyl xzpyy glrjg dlrzh zqyjz qrepv mswrz

3 coincidences

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh

5: zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy

5 coincidences

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh

6: zpgd lrjla jkpyl xzpyy glrjg dlrzh zqyjqz qrepv mswrz

3 coincidences

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh

7: zpg dlrjl ajkpy lxzpy yglrj gdlrz hzqyjqz qrep vmswr

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh

5: zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy

5 coincidences

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh

6: zpgd lrjla jkpyl xzpyy glrjg dlrzh zqyjq qrepv mswrz

3 coincidences

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh

7: zpg dlrjl ajkpy lxzpy yglrj gdlrz hzqyj zqrep vmswr

2 coincidences

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh

5: zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy

5 coincidences

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh

6: zpgd lrjla jkpyl xzpyy glrjg dlrzh zqyjz qrepv mswrz

3 coincidences

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjqz repvm swrzy rigzh

7: zpg dlrjl ajkpy lxzpy yglrj gdlrz hzqyj zqrep vmswr

2 coincidences

Shift	1	2	3	4	5	6	7	8	9
Coincidences	6	6	9	5	8	13	15	11	11

0:zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjq repvm swrzy rigzh

5: zpgdl rjlaj kpylx zpyyg lrjgd lrzhz qyjq repvm swrzy

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# Trigrams

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Trigram	Places	Offset	Trigram	Places	Offset
avl	117 and 258	$141 = 3 \cdot 47$	bjo	86 and 121	$35 = 5 \cdot 7$
dlr	4 and 25	$21 = 3 \cdot 7$	gd1	3 and 24	$16 = 2^4$
lrj	5 and 21	$98 = 2 \cdot 7^2$	msw	40 and 138	$84 = 2^2 \cdot 3 \cdot 7$
pcd	149 and 233	$13 = 13$	qmo	241 and 254	$98 = 2 \cdot 7^2$
vms	39 and 137	$84 = 2^2 \cdot 3 \cdot 7$	vwp	147 and 231	$84 = 2^2 \cdot 3 \cdot 7$
wpc	148 and 232	$21 = 3 \cdot 7$	zhz	28 and 49	$21 = 3 \cdot 7$

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pcd	149 and 233	$13 = 13$	qmo	241 and 254	$98 = 2 \cdot 7^2$
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It looks like the offset is 7.

# Using the Index of Coincidence

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Shift | indices |

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Shift	indices	
2	.038	0.40

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2	.038	0.40	
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2	.038	0.40		
3	0.39	0.42	0.38	
4	0.34	0.42	0.39	0.35

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Shift	indices				
2	.038	0.40			
3	0.39	0.42	0.38		
4	0.34	0.42	0.39	0.35	
5	0.38	0.39	0.43	0.28	0.36

# Using the Index of Coincidence

Shift	indices						
2	.038	0.40					
3	0.39	0.42	0.38				
4	0.34	0.42	0.39	0.35			
5	0.38	0.39	0.43	0.28	0.36		
6	0.38	0.40	0.39	0.38	0.32	0.33	

# Using the Index of Coincidence

Shift	indices							
2	.038	0.40						
3	0.39	0.42	0.38					
4	0.34	0.42	0.39	0.35				
5	0.38	0.39	0.43	0.28	0.36			
6	0.38	0.40	0.39	0.38	0.32	0.33		
7	0.62	0.57	0.65	0.60	0.60	0.64	0.64	

# Using the Index of Coincidence

Shift	indices								
2	.038	0.40							
3	0.39	0.42	0.38						
4	0.34	0.42	0.39	0.35					
5	0.38	0.39	0.43	0.28	0.36				
6	0.38	0.40	0.39	0.38	0.32	0.33			
7	0.62	0.57	0.65	0.60	0.60	0.64	0.64		
8	0.37	0.29	0.38	0.33	0.34	0.57	0.40	0.39	

# Using the Index of Coincidence

Shift	indices							
2	.038	0.40						
3	0.39	0.42	0.38					
4	0.34	0.42	0.39	0.35				
5	0.38	0.39	0.43	0.28	0.36			
6	0.38	0.40	0.39	0.38	0.32	0.33		
7	0.62	0.57	0.65	0.60	0.60	0.64	0.64	
8	0.37	0.29	0.38	0.33	0.34	0.57	0.40	0.39

# Frequency Counts on Substrings

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zlxrh rrrhl oehdw eokli lwvlh phqby nwhwf julrx x

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zlxrh rrrhl oehdw eokli lwvlh phqby nwhwf julrx x

Letter	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y	Z
Frequency	0	1	0	1	2	1	0	6	1	1	1	6	0	1	2	1	1	4	0	0	1	1	5	3	1	1

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zlxrh rrrhl oehdw eokli lwvlh phqby nwhwf julrx x

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Frequency	0	1	0	1	2	1	0	6	1	1	1	6	0	1	2	1	1	4	0	0	1	1	5	3	1	1

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zlxrh rrrhl oehdw eokli lwlh phqby nwhwf julrx x

Letter	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y	Z
Frequency	0	1	0	1	2	1	0	6	1	1	1	6	0	1	2	1	1	4	0	0	1	1	5	3	1	1

Ciphertext	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y	Z	A	B	C
Plaintext	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y	Z

Or

Ciphertext	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y	Z	A	B	C	D	E	F	G
Plaintext	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y	Z

# Frequency Counts on Substrings

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Letter	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y	Z
Frequency	0	1	0	1	2	1	0	6	1	1	1	6	0	1	2	1	1	4	0	0	1	1	5	3	1	1

Ciphertext	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y	Z	A	B	C
Plaintext	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y	Z

Or

Ciphertext	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y	Z	A	B	C	D	E	F	G
Plaintext	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y	Z

# Mutual Index of Coincidence

## Definition

Let  $\mathbf{s} = c_1c_2 \dots c_n$ ,  $\mathbf{t} = d_1d_2 \dots d_m$  be two strings of letters. Then we define the mutual index of coincidence to be  $\text{MutIndCo}(\mathbf{s}, \mathbf{t})$ , the chance that a randomly selected letter of  $\mathbf{s}$  is the same as a randomly selected letter of  $\mathbf{t}$ .

# Mutual Index of Coincidence

## Proposition

Let  $\mathbf{s} = c_1c_2 \dots c_n$ ,  $\mathbf{t} = d_1d_2 \dots d_m$  be two strings of letters, and let  $F_i(\mathbf{s})$  be the number of times the  $i$ th letter appears in the string  $\mathbf{s}$ . Then:

# Mutual Index of Coincidence

## Proposition

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1

$$\text{MutIndCo}(\mathbf{s}, \mathbf{t}) = \frac{1}{nm} \sum_{i=0}^{25} F_i(\mathbf{s})F_i(\mathbf{t}).$$

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## Proposition

Let  $\mathbf{s} = c_1c_2 \dots c_n$ ,  $\mathbf{t} = d_1d_2 \dots d_m$  be two strings of letters, and let  $F_i(\mathbf{s})$  be the number of times the  $i$ th letter appears in the string  $\mathbf{s}$ . Then:

①

$$\text{MutIndCo}(\mathbf{s}, \mathbf{t}) = \frac{1}{nm} \sum_{i=0}^{25} F_i(\mathbf{s})F_i(\mathbf{t}).$$

- ② If the letters of  $\mathbf{s}$  and  $\mathbf{t}$  are drawn from the same distribution, given by taking English frequencies and permuting the letters, then  $\text{MutIndCo}(\mathbf{s}, \mathbf{t}) \approx .068$ .

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①

$$\text{MutIndCo}(\mathbf{s}, \mathbf{t}) = \frac{1}{nm} \sum_{i=0}^{25} F_i(\mathbf{s})F_i(\mathbf{t}).$$

- ② If the letters of  $\mathbf{s}$  and  $\mathbf{t}$  are drawn from the same distribution, given by taking English frequencies and permuting the letters, then  $\text{MutIndCo}(\mathbf{s}, \mathbf{t}) \approx .068$ .
- ③ If the letters of  $\mathbf{s}$  and  $\mathbf{t}$  are drawn from different such distributions, then  $\text{MutIndCo}(\mathbf{s}, \mathbf{t}) \approx .038$ .



$i$	$j$	$\sigma$	MutIndCo( $i, j + \sigma$ )	Relative shift equation
1	3	1	.067	$\beta_1 - \beta_3 = 1$
3	7	10	.069	$\beta_3 - \beta_7 = 10$
1	4	19	.071	$\beta_1 - \beta_4 = 19$
1	6	16	.071	$\beta_1 - \beta_6 = 16$
3	4	18	.073	$\beta_3 - \beta_4 = 18$
3	5	24	.067	$\beta_3 - \beta_5 = 24$
3	6	15	.074	$\beta_3 - \beta_6 = 15$
4	6	23	.066	$\beta_4 - \beta_6 = 23$
4	7	18	.071	$\beta_4 - \beta_7 = 18$
6	7	21	.069	$\beta_6 - \beta_7 = 21$



$$\beta_3 = \beta_1 + 25$$

$$\beta_6 = \beta_1 + 10$$

$$\beta_5 = \beta_3 + 2 = \beta_1 + 1$$

$$\beta_4 = \beta_1 + 7$$

$$\beta_7 = \beta_3 + 16 = \beta_1 + 15$$

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$$\text{MutIndCo}(2, 4 + 24) = .061 \Rightarrow \beta_2 = \beta_4 + 24 = \beta_1 + 5$$

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Key = AFZHBKP

$$\beta_3 = \beta_1 + 25$$

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$$\text{MutIndCo}(2, 4 + 24) = .061 \Rightarrow \beta_2 = \beta_4 + 24 = \beta_1 + 5$$

Key = AFZHBKP + shift



$\beta_1$	Keyword	Potential plaintext
0	AFZHBKP	zkhwhkhu1vkdoowxuq

$\beta_1$	Keyword	Potential plaintext
0	AFZHBKP	zkhwhkhlvkdoowxuq
1	BGAICLQ	yjgvjgtkujcnnvntp

$\beta_1$	Keyword	Potential plaintext
0	AFZHBKP	zkhwhkhlvkdoowxuq
1	BGAICLQ	yjgvjgtkujcnnvwtq
2	CHBJDMR	xifuifsjtibmmuvso

$\beta_1$	Keyword	Potential plaintext
0	AFZHBKP	zkhwhkhlvkdoowxuq
1	BGAICLQ	yjgvjgtkujcnnvwt
2	CHBJDMR	xifuijsjtibmmuvso
3	DICKENS	whetherishallturn

$\beta_1$	Keyword	Potential plaintext
0	AFZHBKP	zkhwxhulvkdoowxuq
1	BGAICLQ	yjgvjgtkujcnnvwtp
2	CHBJDMR	xifuifsjtibmmuvso
3	DICKENS	whetherishallturn
4	EJDLFOT	vgdsgdqhrgzkkstqm

$\beta_1$	Keyword	Potential plaintext
0	AFZHBKP	zkhwxhulvkdoowxuq
1	BGAICLQ	yjgvjgtkujcnnvwtp
2	CHBJDMR	xifuifsjtibmmuvso
3	DICKENS	whetherishallturn
4	EJDLFOT	vgdsgdqhrqzkkstqm
5	FKEMGPU	ufcrfcpgqfyjjrspl

$\beta_1$	Keyword	Potential plaintext
0	AFZHBKP	zkhwkhulvkdoowxuq
1	BGAICLQ	yjgvjgtkujcnnvntp
2	CHBJDMR	xifuijsjtibmmuvso
3	DICKENS	whetherishallturn
4	EJDLFOT	vgdsgdqhrqzkkstqm
5	FKEMGPU	ufcrfcpgqfyjjrspl
6	GLFNHQV	tebqebfopexiiqrok

$\beta_1$	Keyword	Potential plaintext
0	AFZHBKP	zkhwkhulvkdoowxuq
1	BGAICLQ	yjgvjgtkujcnnvntp
2	CHBJDMR	xifuifsjtibmmuvso
3	DICKENS	whetherishallturn
4	EJDLFOT	vgdsgdqhrqzkkstqm
5	FKEMGPU	ufcrfcpgqfyjjrspl
6	GLFNHQV	tebqebfopexiiqrok



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“Whether I shall turn out to be the hero of my own life, or whether that station will be held by anybody else, these pages must show. To begin my life with the beginning of my life, I record that I was born (as I have been informed and believe) on a Friday, at twelve oclock at night. It was remarked that the clock began to strike, and I began to cry, simultaneously.”

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From *David Copperfield*, by Charles Dickens