

# A Unified Approach to Combinatorial Key Predistribution Schemes for Sensor Networks

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## Abstract

There have been numerous recent proposals for key predistribution schemes for wireless sensor networks based on various types of combinatorial structures such as designs and codes. Many of these schemes have very similar properties and are analysed in a similar manner. We seek to provide a unified framework to study these kinds of schemes. We derive general formulas for the metrics of the resulting key predistribution schemes that can be evaluated for a particular scheme simply by substituting appropriate parameters of the underlying combinatorial structure. We also compare various classes of schemes based on different designs, and point out that some existing proposed schemes are in fact identical, even though their descriptions may seem different.

## 1 Introduction

*Wireless sensor networks (WSNs)* are comprised of small *sensor nodes* that have very limited storage, power and computational capabilities. The nodes in wireless sensor networks should be able to communicate with each other in order to accumulate information and relay it to a base station in a secure manner. Because this communication often takes place in a hostile environment, encryption and/or authentication should be used. This requires the establishment of secure keys between the sensor nodes in the WSN.

One possible approach is to establish secret keys using public-key protocols such as key agreement schemes. However, for many examples of WSNs, public-key cryptography is regarded as being unsuitable due to expensive computational costs [17]. A different approach, which is commonly considered for WSNs and which we follow in this paper, is to employ *key predistribution schemes* (or *KPSs*), where secret keys are installed in each node before the sensor nodes are deployed.

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Two trivial examples of KPSs can be considered. If every node is given the same secret “master key”, then memory costs are low. However, this situation is unsuitable because the compromise of a single node would render the network completely insecure. On the other hand, for every pair of nodes, there could be a secret pairwise key given only to these two nodes. This scheme would have excellent resiliency to node compromise, but memory costs would be prohibitively expensive for large networks because every node would have to store  $n - 1$  keys, where  $n$  is the number of nodes in the WSN.

The unsuitability of these two “extreme” KPSs suggests that a suitable “intermediate” solution would be useful. In the seminal paper by Eschenauer and Gligor [17], a probabilistic approach to key predistribution for sensor networks is proposed: every node is assigned a random subset of keys chosen from a given pool of secret keys. The number of keys assigned to each node can be tailored to provide a good trade-off between various metrics of interest in the WSN (these metrics will be discussed in more detail in Section 1.4).

There have been dozens of papers that have investigated variations of this basic idea of assigning subsets of keys to nodes in a WSN. We briefly mention a few of these now.

- The basic Eschenauer-Gligor scheme was generalized by Chan, Perrig and Song [12], who stipulated that two nodes will compute a pairwise key only if they share at least  $\eta$  common keys, where the integer  $\eta$  is a pre-specified *intersection threshold*. Given that two nodes have at least  $\eta$  common keys, they use all their common keys to compute their pairwise key, by means of an appropriate key derivation function (e.g., see Section 1.2). The Eschenauer-Gligor scheme is essentially the case  $\eta = 1$  of this more general approach.
- The use of deterministic methods in selecting subsets of keys for each node (as opposed to the random techniques used in [17]) has been investigated by a number of authors. Deterministic methods are usually based on combinatorial designs or error-correcting codes. This approach will be discussed in more detail in Section 1.1, and pertinent combinatorial designs will be treated in Section 1.5.
- It has been suggested to “combine” subset-based schemes with other key predistribution schemes such as Blom schemes [4] or the generalization due to Blundo et al. [5]. This kind of KPS is sometimes called a *multiple space* KPS. Works investigating this approach include [16, 24, 26, 37]. In a multiple space scheme, each key in the underlying “outer” scheme is replaced by certain partial keying information for a corresponding “inner” scheme. If the inner scheme is a basic Blom scheme, this process would provide improved resiliency against node compromise, but at the same time it would increase the memory requirements by a factor of two.

In this paper, we will concentrate on KPS based on combinatorial designs (for a survey on this topic, see Martin [27]). We will utilise various intersection thresholds in the schemes we study. However, we will not explicitly discuss multiple space schemes in this paper. However, we note that any subset-based scheme can easily be modified to yield a multiple space scheme. The use of multiple space schemes in a combinatorial setting was studied in [24], where it was concluded that it was a useful technique to improve the resilience of the resulting KPSs.

## 1.1 Combinatorial Framework for Key Predistribution

In this section, we formally define the combinatorial framework we use in this paper. This framework is employed in several recent papers. We begin with the definition of a design.

**Definition 1.1.** A combinatorial design (or, more briefly, a design) is a pair  $(X, \mathcal{A})$ , where  $\mathcal{A}$  is a finite set of subsets of  $X$  called blocks. The degree of a point  $x \in X$  is the number of blocks containing  $x$ .  $(X, \mathcal{A})$  is regular (of degree  $r$ ) if all points have the same degree,  $r$ . The rank of  $(X, \mathcal{A})$  is the size of the largest block. If all blocks have the same size, say  $k$ , then  $(X, \mathcal{A})$  is said to be uniform (of rank  $k$ ).

In this paper, we will mainly be making use of designs that are both regular and uniform.

**Example 1.1.** Let

$$\begin{aligned} X &= \{1, 2, 3, 4, 5, 6, 7, 8, 9\}, \quad \text{and} \\ \mathcal{A} &= \{123, 456, 789, 147, 258, 369, \\ &\quad 159, 267, 348, 168, 249, 357\}. \end{aligned}$$

Then  $(X, \mathcal{A})$  is a design in which there are nine points and twelve blocks. This design is regular of degree 4 and uniform of rank 3.

Once the network size (denoted by  $b$ ) and the number of keys per node (denoted by  $k$ ) are specified, the centre chooses a regular, uniform design of rank  $k$ , say  $(X, \mathcal{A})$ , having exactly  $b$  blocks. The design  $(X, \mathcal{A})$  is used as the *key ring space*. The key ring space will be used as a key predistribution scheme for a sensor network having  $b$  nodes.

Let the sensor nodes be denoted  $U_1, \dots, U_b$ . Let

$$X = \{x_i : 1 \leq i \leq v\}$$

and let

$$\mathcal{A} = \{A_j : 1 \leq j \leq b\}.$$

The  $v$  points in  $X$  are associated with a set of  $v$  keys, as follows: For  $1 \leq i \leq v$ , a key, denoted by  $\text{key}_i$ , is chosen uniformly at random from some specified key-space, say  $\mathcal{L}$  (e.g.,  $\mathcal{L} = \{0, 1\}^{128}$ ). Then, for each  $j$ ,  $1 \leq j \leq b$ , the sensor node  $U_j$  receives the set of  $k$  keys

$$\{\text{key}_i : x_i \in A_j\}.$$

We say that each point  $x_i$  acts as the *key identifier* for  $\text{key}_i$ , and we can view each block as a set of key identifiers: the block  $A_j$  is used to identify the keys that are given to the node  $U_j$ . In this model, the Eschenauer-Gligor scheme [17] is obtained when the key ring space is a set of  $n$  random  $k$ -subsets of the  $v$ -set  $X$ . A variation on this model is to use a key ring space with  $b$  blocks to set up a network with  $b'$  nodes, where  $b' < b$ . In this case, we would randomly choose  $b'$  of the  $b$  blocks in the key ring space and use them to assign keys as described above. In the future, the network could be expanded if desired, by using additional blocks from the same key ring space to assign keys to new nodes which are added to the network.

## 1.2 Node Deployment Model

In the section, we discuss the standard node deployment model for WSNs and how pairs of nodes construct pairwise keys. This requires use of the *intersection threshold*, denoted by  $\eta$ , that we mentioned earlier.

We assume that nodes are distributed randomly over a certain area, i.e., there is no precise control over where the nodes will end up. Two nodes  $N_1$  and  $N_2$  can construct a pairwise key to enable secure direct communication between them if and only if the following two conditions are satisfied:

- (1) the two nodes  $N_1$  and  $N_2$  are within each other's communication range, and
- (2) the two nodes  $N_1$  and  $N_2$  have at least  $\eta$  common keys.

Suppose that  $U_i$  and  $U_j$  have exactly  $\ell$  common keys, say  $\{\text{key}_{a_1}, \dots, \text{key}_{a_\ell}\}$ , where  $a_1 < a_2 < \dots < a_\ell$  and  $\ell \geq \eta$ . Then they can each compute the same pairwise secret key,

$$K_{i,j} = h(\text{key}_{a_1} \parallel \dots \parallel \text{key}_{a_\ell} \parallel i \parallel j),$$

using an appropriate public *key derivation function*  $h$ , which has suitable input and output sizes. Such key derivation functions could be constructed from a secure public hash function, e.g., SHA-1.

Since the two properties enumerated above are independent, it is useful to define two graphs which together determine the connectivity of the network. Both these graphs have vertices defined by the  $b$  nodes in the network. The *physical graph* has an edge joining two nodes  $N_1$  and  $N_2$  whenever property (1) is satisfied, and the *block graph* has an edge joining two nodes whenever property (2) is satisfied. The *key-sharing graph*, which indicates when two nodes can communicate directly, is the intersection of the physical graph and the block graph.

Note that the block graph depends only on the key predistribution scheme that is used, while the physical graph depends only on the actual distribution of the nodes when they are deployed. Separating these two aspects of WSNs allows us to concentrate on them independently. In this paper, we focus on properties of the WSN that can be determined by analysing the block graph, which in turn depend on combinatorial properties of the underlying scheme used for key predistribution. Thus, we will be ignoring the physical graph and therefore we will always use the term *link* to refer to a pair of nodes that comprise an edge in the block graph.

## 1.3 Attack Model

The most studied adversarial model in wireless sensor networks is *random node compromise* [17], wherein an adversary compromises a fixed number of randomly chosen nodes in the network and extracts the keys stored in them. Under the assumption that these nodes are then removed from the network, it is obvious that any links involving the compromised nodes are broken. However, a more pernicious consequence is that the compromise of certain nodes can also cause other links to be broken that do not directly involve the compromised nodes. More precisely, a link formed by two nodes corresponding to two blocks  $A_1, A_2$ , where  $|A_1 \cap A_2| \geq \eta$ , will be *broken* if a node corresponding to a block  $B \notin \{A_1, A_2\}$  is compromised, provided that  $A_1 \cap A_2 \subseteq B$ . More generally, if nodes corresponding to blocks  $B_1, \dots, B_s$  are compromised, then a link corresponding to two other blocks  $A_1, A_2$  will be broken whenever

$$A_1 \cap A_2 \subseteq \bigcup_{i=1}^s B_i.$$

## 1.4 Metrics for Evaluating Key Predistribution Schemes

There are various metrics that quantify different performance and security aspects of a key predistribution scheme for a wireless sensor network. We summarise four of these metrics now in the case of combinatorial schemes that follow the framework in Section 1.1.

### Network size

The maximum number of nodes in a wireless sensor network supported in a combinatorial key predistribution scheme is equal to the number of blocks, which we denote by  $b$ .

### Storage requirements

The number of keys stored in each node is equal to  $k$ , which is the rank of the underlying design.

### Network connectivity

Recall that two nodes have a common key when the corresponding blocks contain at least  $\eta$  common points, i.e., when they form an edge in the block graph. It is common to measure local connectivity of a network by computing the probability that a randomly chosen pair of nodes can compute a common key (see, for example, [12, 16, 24]). This probability will be denoted by  $\text{Pr}_1$ . It is obvious that  $\text{Pr}_1$  increases as  $\eta$  decreases.

### Network resilience

Resilience against node capture is commonly measured by computing the probability that a random link is broken by the compromise of a set of  $s$  random nodes not in the link (see [12, 16, 24]), for suitable values of  $s$ . We denote this probability by  $\text{fail}(s)$ . For simplicity, we will primarily consider the value of  $\text{fail}(1)$  in this paper.

Some authors measure resiliency differently, by also considering broken links directly involving the compromised nodes. We will discuss this issue in Section 4.1.1.

One of the fundamental problems in designing KPS for WSN is how best to trade off the metrics described above. Given a desired network size, it suffices to choose any design that has enough blocks to accommodate the number of desired nodes. Therefore, we will concentrate mainly on storage, connectivity, and resiliency.

It is easy to optimize any two of these three metrics:

- We can achieve optimal storage and connectivity by giving every node the same key; however, this scheme has no resiliency.
- Giving every pair of nodes a different key provides optimal connectivity and resiliency at the expense of requiring every node to store  $b - 1$  keys, which may be a prohibitively large storage requirement.
- If we give every node a different key, we have low storage and high resiliency, but no connectivity at all (such a network is completely useless, of course).

It should be clear that the fundamental problem is to simultaneously obtain high connectivity and resilience with low storage requirements, where “high” and “low” depend on the specific application scenario under consideration.

There are a huge number of possible combinations of the triples  $(k, \text{Pr}_1, \text{fail}(1))$  for combinatorial schemes that have been proposed in the literature. As mentioned above, we want  $\text{Pr}_1$  to be large, but at the same time, we want  $\text{fail}(1)$  to be small. In [14], the ratio  $\rho = \text{Pr}_1/\text{fail}(1)$  is considered for several classes of schemes. It is desirable for this ratio to be as large as possible. This provides a good single measure for the utility of a scheme, especially when the ratio can be parametrised by the value of  $k$ .

We should also mention one other important aspect of WSN performance, namely *shared-key discovery* [17]. This refers to the method by which a node will learn the identifiers of the keys held by a neighbouring node, based on a succinct description of a node's identity. The underlying structure of many combinatorial schemes facilitates efficient algorithms for shared-key discovery. In contrast, if a node is given a random subset of keys, shared-key discovery is inherently less efficient. These issues, and the potential advantages of combinatorial schemes, are discussed in detail in [24].

## 1.5 Previous Related Work and Outline of the Paper

We have already mentioned that the study of key predistribution in WSNs began with the seminal 2002 paper of Eschenauer and Gligor [17], which proposed a randomised key predistribution scheme. Deterministic schemes were suggested a couple of years later by different researchers [7, 20, 37]. Since then, numerous schemes have been advocated that are based on various types of combinatorial structures such as codes and designs. We give a sampling of some of the types of schemes that have been proposed, in (roughly) chronological order. Unless otherwise indicated, the schemes use intersection threshold  $\eta = 1$ .

### Projective planes

Using projective planes for KPS for WSNs was suggested in 2004 by Çamtepe and Yener [7, 8] and independently by Lee and Stinson [20] (also see [11]).

### Generalised quadrangles

These were suggested by in 2004 by Çamtepe and Yener [7, 8].

### Configurations and common intersection designs

These were suggested in 2005 by Lee and Stinson [21, 22, 23, 24].

### Transversal designs of strength 2

These were suggested in 2005 by Lee and Stinson [21, 22, 24] (also see [9, 10, 11]).

### Transversal designs of strength 3

These were suggested in 2005 by Lee and Stinson [22, 24], using intersection threshold  $\eta = 2$ .

### Partially balanced incomplete block designs

These were suggested in 2007 by Ruj and Roy [32].

### Inversive planes/spherical geometries

These were suggested in 2008 by Dong, Pei and Wang [15].

### Orthogonal arrays

These were suggested in 2008 by Dong, Pei and Wang [14] (also see [38]).

### **Reed Solomon codes**

These were suggested in 2008 by Ruj and Roy [14].

### **Mutually orthogonal latin squares**

These were suggested in 2008 by Xu, Chen and Wang [38].

### **Rational normal curves in projective spaces**

These were suggested in 2010 by Pei, Dong, and Rong [31].

All of the above papers deal with the basic model for key predistribution that we have presented earlier. However, there have also been situations where combinatorial structures have been proposed for more specialised types of WSNs. One example is *grid-based networks*, where the nodes are deployed in a square or hexagonal grid. This additional deployment knowledge can be exploited through the use of distinct difference configurations and Costas arrays [1, 2]. Other papers that consider a combinatorial approach to grid-based networks include [34, 35]. Another specialised model for WSNs concerns networks where nodes are deployed randomly in groups. In this setting, a scheme based on transversal designs has been proposed in [28].

It quickly becomes evident from reading the papers in the above list that there is a great deal of similarity among many of them. Typically, formulas are developed for the metrics defined in Section 1.4 and then some data is tabulated. Sometimes comparisons are made with other schemes in the literature relating to one or more of the metrics. However, it can be difficult to get an overall picture as to how these schemes really compare with other.

In some instances, identical schemes were published using different descriptions. For example, the Reed-Solomon code based scheme in [33] is identical to the earlier TD-based scheme proposed in [21], despite claims made in [33] that the two schemes are “different” (the schemes are easily seen to be identical, based on the equivalence of the underlying combinatorial objects; see Section 2.7). The scheme based on mutually orthogonal latin squares [38] is also basically another presentation of the same scheme.

There are other examples of two or more schemes that have very similar behaviour in terms of the metrics. Again this can be explained in terms of similarities of the underlying combinatorial structures used to construct the schemes, and we will discuss this further in later sections of the paper.

Another issue concerns formulas obtained to compute the various metrics. Many of these formulas are rather complicated, but there are clear similarities between formulas for schemes based on different types of designs. Therefore we develop a general approach to computing the relevant formulas. For a large class of combinatorial structures, we give a unified treatment that allows any specific desired formulas to be computed for a particular design or class of designs of interest by simply substituting parameter values into our general formulas.

The rest of this paper is organized as follows. In Section 2, we discuss the necessary design-theoretic background. In Section 3, we derive some block-intersection properties of designs that will be used in later sections of the paper. In Section 4.1, we state and prove all the formulas for computing the metrics of the resulting KPS. Applications of the formulas and comparisons of the resulting schemes is the subject of Section 4.2 and additional discussion is provided in Section 4.3. Finally, we summarise the contributions of the paper in Section 5.

## 2 Design-theoretic background

### 2.1 Partially Balanced $t$ -designs

We will be studying KPS based on a general class of designs that includes many familiar types of designs as special cases. Let  $v, k, t$  be positive integers and let  $\lambda_i$  be a positive integer, for  $0 \leq i \leq t - 1$ . A  $t$ - $(v, k, \lambda_0, \dots, \lambda_{t-1})$ -*partially balanced  $t$ -design* (or *PBtD*) is a pair  $(X, \mathcal{A})$  that satisfies the following properties:

1.  $\mathcal{A}$  is a set of  $k$ -subsets of  $X$  (elements of  $X$  are called *points* and members of  $\mathcal{A}$  are called *blocks*).
2. There are exactly  $\lambda_0$  blocks.
3. For  $1 \leq i \leq t - 1$ , every  $i$ -subset of points occurs in either 0 or  $\lambda_i$  blocks.
4. For  $t \leq i \leq k$ , every  $i$ -subset of points occurs in either 0 or 1 blocks.

The number of blocks in the design,  $\lambda_0$ , can also be denoted by  $b$ . We can assume that every point occurs in at least one block, so it then follows that every point occurs in exactly  $\lambda_1$  blocks. Thus a partially balanced  $t$ -design is a design of degree  $r = \lambda_1$ .

In the next subsections, we define some special types of designs that are partially balanced  $t$ -designs.

### 2.2 Transversal Designs

Let  $t, n$  and  $k$  be positive integers such that  $t \leq k \leq n$ . A *transversal design*  $TD(t, k, n)$  is a triple  $(X, \mathcal{H}, \mathcal{A})$ , where  $X$  is a finite set of cardinality  $kn$ ,  $\mathcal{H}$  is a partition of  $X$  into  $k$  parts (called *groups*) of size  $n$  and  $\mathcal{A}$  is a set of  $k$ -subsets of  $X$  (called *blocks*), which satisfy the following properties:

1.  $|H \cap A| = 1$  for every  $H \in \mathcal{H}$  and every  $A \in \mathcal{A}$ , and
2. every subset of  $t$  elements of  $X$  from  $t$  different groups occurs in exactly one block in  $\mathcal{A}$ .

Note that the parameter  $t$  is called the *strength* of the transversal design. The following well-known result follows from simple counting.

**Lemma 2.1.** *For  $0 \leq i \leq t$ , any  $i$  points from different groups of a  $TD(t, k, n)$  occur together in exactly  $\lambda_i = n^{t-i}$  blocks.*

**Corollary 2.2.** *Suppose  $(X, \mathcal{H}, \mathcal{A})$  is a  $TD(t, k, n)$ . Then  $(X, \mathcal{A})$  is a  $t$ - $(v, k, \lambda_0, \dots, \lambda_{t-1})$ -PBtD where  $v = kn$  and  $\lambda_i = n^{t-i}$  for  $0 \leq i \leq t - 1$ .*

We note that transversal designs are easy to construct for any desired value of  $t$ . The following well-known construction is originally due to Bush [6].

**Theorem 2.3.** [6] *Suppose that  $q$  is a prime power,  $t \leq \min\{q - 1, k\}$  and  $k \leq q + 1$ . Then there exists a  $TD(t, k, q)$ .*

We will describe this construction later, using the language of orthogonal arrays; see Section 2.8.



### 2.3 $t$ -designs

A  $t$ - $(v, k, \lambda)$ -design is a pair  $(X, \mathcal{A})$  which satisfies the following properties:

1.  $\mathcal{A}$  is a set of  $k$ -subsets of  $X$  (called *blocks*)
2. Every  $t$ -subset of points occurs in exactly  $\lambda$  blocks.

The following well-known result is proven in many textbooks, e.g., [36, Theorem 9.4].

**Lemma 2.4.** *For  $0 \leq i \leq t$ , every  $i$ -subset of points in a  $t$ -design occurs in exactly*

$$\lambda_i = \frac{\lambda \binom{v-i}{t-i}}{\binom{k-i}{t-i}} \quad (1)$$

*blocks.*

When  $\lambda = 1$ , we get a PBtD:

**Corollary 2.5.** *Suppose  $(X, \mathcal{A})$  is a  $t$ - $(v, k, 1)$ -design. Then  $(X, \mathcal{A})$  is a  $t$ - $(v, k, \lambda_0, \dots, \lambda_{t-1})$ -PBtD where the  $\lambda_i$ 's are given by (1).*

Nontrivial  $t$ - $(v, k, 1)$ -designs are known to exist only for  $t \leq 5$ . Infinite families of  $t$ -designs that have been suggested for combinatorial KPSs include the following:

- A *projective plane of order  $q$*  is a  $2$ - $(q^2 + q + 1, q + 1, 1)$ -design. Projective planes are known to exist for orders that are prime powers. These designs were proposed for use as KPSs in [7, 8, 20].
- For any prime power  $q$  and any  $d \geq 2$ , there is a  $3$ - $(q^d + 1, q + 1, 1)$ -design which is termed a *spherical geometry*. Spherical geometries were proposed for use as KPSs in [15]. These designs are easy to construct; one well-known way is to take the blocks of the design to be the orbit of  $\mathbb{F}_q \cup \{\infty\}$  under the action of the group  $\text{PSL}(2, q^d)$ . When  $d = 2$ , the spherical geometries are also known as *inversive planes*.

### 2.4 Generalised Quadrangles

An  $(s, t)$ -*generalized quadrangle* is a pair  $(X, \mathcal{A})$  that satisfies the following properties:

1.  $\mathcal{A}$  is a set of  $(s + 1)$ -subsets of  $X$  (elements of  $X$  are called *points* and members of  $\mathcal{A}$  are called *lines*).
2. Every point occurs on exactly  $t + 1$  lines.
3. There are exactly  $\lambda_0$  blocks.
4. Every pair of points is on at most one line.
5. Given a line  $L$  and a point  $x \notin L$ , there is a unique point  $y \in L$  such that  $x$  and  $y$  occur on a line.

For information about generalised quadrangles, see Payne and Thas [29]. Well-known properties of generalised quadrangles immediately yield the following result:

**Theorem 2.6.** *An  $(s, t)$ -generalized quadrangle is a  $2$ - $((st + 1)(s + 1), s + 1, \lambda_0, \lambda_1)$ -PBtD where  $\lambda_0 = (st + 1)(t + 1)$  and  $\lambda_1 = t + 1$ .*

## 2.5 Configurations

A *configuration* is just a PBtD with  $t = 2$ . Therefore, generalised quadrangles, 2-designs and transversal designs with  $t = 2$  are all examples of configurations. A special type of configuration, termed a *common intersection design*, has been defined for use in KPSs; see [21, 22, 23, 24]. (The “common intersection” property concerns the existence of two-hop paths in the resulting WSN, which we do not consider in the present paper.)

## 2.6 Rational Normal Curves and Conics

A class of PBtD based on normal rational curves in projective spaces was described by Pei in [30]. Here we provide a summary of this approach. Let  $q \geq n$  be a prime power. A *normal rational curve* (or *NRC*) of  $\text{PG}(n, q)$  is a set of points that can be mapped by an element of  $\text{PGL}(n+1, q)$  into the set

$$\{(\delta^n, \delta^{n-1}, \dots, \delta, 1) : \delta \in \text{GF}(q)\} \cup \{(1, 0, 0, \dots, 0)\}.$$

An NRC contains  $q+1$  points, no  $n+1$  of which lie in any hyperplane of  $\text{PG}(n, q)$ . (This can be seen by interpreting the coordinates of the points as the rows of a Vandermonde matrix.)

**Lemma 2.7.** [30]

1. If  $q \geq n+2$ , then there is a unique NRC through any set of  $n+3$  points of  $\text{PG}(n, q)$  no  $n+1$  of which lie in a hyperplane, so  $\lambda_{n+3} = 1$ .

2. There are

$$\lambda_0 = q^{2n-2} \prod_{i=0}^{n-2} (q^{n+1} - q^i)$$

NRCs in  $\text{PG}(n, q)$ .

3. There are

$$\lambda_1 = q^{n-1} \prod_{i=1}^{n-1} (q^{n+1} - q^i)$$

NRCs through each point of  $\text{PG}(n, q)$ .

4. For  $r = 2, 3, \dots, n$ , the number of NRCS through any set of  $r$  linearly independent points of  $\text{PG}(n, q)$  is given by

$$\lambda_r = \prod_{i=r}^n (q^{n+1} - q^i) (q-1)^{r-1} \prod_{i=2}^{r-2} (q-i).$$

5. The number of NRCS through any set of  $n+1$  points of  $\text{PG}(n, q)$ , no  $n+1$  of which lie in a hyperplane, is

$$\lambda_{n+1} = (q-1)^{n-1} \prod_{i=1}^{n-1} (q-i).$$

6. The number of NRCS through any set of  $n+2$  points of  $\text{PG}(n, q)$ , no  $n+1$  of which lie in a hyperplane, is

$$\lambda_{n+2} = \prod_{i=2}^n (q-i).$$

*Proof.* For  $i = 0, 1, 2, \dots, n$ , a set of  $i$  linearly independent points span a space of dimension  $i - 1$ , so the number of ways of choosing an additional point that is not contained in this space is  $(q^{n+1} - q^i)/(q - 1)$ .

Given  $n + 1$  linearly independent points, without loss of generality their coordinates can be taken to be  $(1, 0, \dots, 0), (0, 1, 0, \dots, 0), \dots, (0, 0, \dots, 0, 1)$ . Then any  $n$  of these points span a hyperplane having the equation  $x_i = 0$  for some  $i \in \{0, 1, 2, \dots, n\}$ . The number of ways of choosing an additional point such no  $n + 1$  of the resulting set of points lie in a hyperplane is thus equal to the number of ways of choosing a point that has no coordinate equal to zero, namely  $(q - 1)^{n+1}/(q - 1) = (q - 1)^n$ .

Given  $n + 2$  points no  $n + 1$  of which lie in a hyperplane, without loss of generality their coordinates can be chosen to be  $(1, 0, \dots, 0), (0, 1, 0, \dots, 0), \dots, (0, 0, \dots, 0, 1), (1, 1, 1, \dots, 1)$ . A hyperplane through  $n$  of the first  $n + 1$  of these points has the equation  $x_i = 0$  for some  $i \in \{0, 1, 2, \dots, n\}$ . A hyperplane through the  $n + 2^{\text{nd}}$  point and  $n - 1$  of the first  $n + 1$  points has the equation  $x_i = x_j$  for some  $i \neq j$ . Thus, in order to choose one further point to obtain a set of  $n + 3$  points no  $n + 1$  of which lie in a hyperplane, it is necessary (and sufficient) to choose a point with no zero coordinates, and in which no two of the coordinates are equal. There are

$$(q - 1)(q - 2) \cdots (q - n + 1)/(q - 1) = \prod_{i=2}^{n+1} (q - i)$$

ways of doing this.

In order to count how many NRCs pass through a given set of  $i$  points, it suffices to count the number of ways of adding points to the set until a set of  $n + 3$  points no  $n + 1$  of which lie in a hyperplane is obtained, then divide by  $\binom{q+1-i}{n+3-i}$ , which is the number of ways of choosing  $n + 3 - i$  further points from a given NRC. )  $\square$

**Theorem 2.8.** *Let  $X$  be the set of points of  $\text{PG}(n, q)$ , and let  $\mathcal{A}$  be the set of NRCs. Then  $(X, \mathcal{A})$  is a  $t$ - $(v, k, \lambda_0, \dots, \lambda_{t-1})$ -PBtD with  $t = n + 3$ ,  $v = q^2 + q + 1$ ,  $k = q + 1$  and where the  $\lambda_i$ s are established in Lemma 2.7.*

When  $n = 2$ , an NRC is an *irreducible conic* in  $\text{PG}(2, q)$ . In this case we have  $t = 5$ , and we obtain the following.

**Corollary 2.9.** *Suppose that  $q$  is a prime power. Then there is a  $5$ - $(q^2 + q + 1, q + 1, \lambda_0, \dots, \lambda_4)$ -PBtD where the  $\lambda_i$ s are as follows:*

$$\begin{aligned} \lambda_0 &= q^5 - q^2, \\ \lambda_1 &= q^4 - q^2, \\ \lambda_2 &= q^3 - q^2, \\ \lambda_3 &= q^2 - 2q + 1, \\ \lambda_4 &= q - 2. \end{aligned}$$

## 2.7 Equivalence of Transversal Designs, Orthogonal Arrays and MDS Codes

Combinatorial schemes for KPS in WSNs have been proposed that are based on transversal designs, orthogonal arrays, and maximum distance separable codes (MDS codes). However, these structures

are all equivalent to each other in a very strong sense. Basically, they're all the same thing! Here we briefly review these concepts and discuss their equivalence.

We have already given the definition of a  $TD(t, k, n)$ . We define a  $(t, k, n)$ -orthogonal array (or  $(t, k, n)$ -OA) to be a  $k \times n^t$  array of  $n$  symbols, such that the restriction of the array to any  $t$  rows contains every possible column vector of the  $n$  symbols exactly once.

An  $(\ell, M, d, n)$ -code is a set of  $M$   $\ell$ -tuples (called *codewords*) defined over an alphabet of  $n$  symbols, such that the hamming distance between any two distinct codewords is at least  $d$ . The well-known *Singleton bound* asserts that  $d \leq n - \log_n M + 1$ ; if equality occurs, the code is termed a *maximum distance separable code* (or *MDS-code*). The best-known examples of MDS codes are the *Reed-Solomon codes*.

The following theorem states the equivalence of the above-defined objects.

**Theorem 2.10.** *The following are equivalent:*

1. a  $(k, M, d, n)$ -MDS-code;
2. a  $(t, k, n)$ -OA; and
3. a  $TD(t, k, n)$ .

*Proof.* We first show that the hypothesised OA and code are equivalent. Given a  $(t, k, n)$ -OA, construct a code whose codewords are the  $n^t$  columns of the OA. We will prove that this code is a  $(k, n^t, d = n - t + 1, n)$ -MDS-code. Suppose there exist two codewords whose hamming distance is at most  $n - t$ . Then these two codewords have identical entries at least  $t$  coordinates. This contradicts the assumption that the  $n^t$  codewords form an orthogonal array.

Conversely, suppose we have a  $(k, n^t, d = n - t + 1, n)$ -MDS-code. Construct a  $k \times n^t$  array, say  $D$ , whose columns are the codewords. Consider the restriction of  $D$  to any subset of  $t = n - d + 1$  rows. The  $n^t$   $t$ -tuples obtained from the columns of the array in this restriction must all be different (otherwise, the distance of the code is less than  $d$ ). Since there are  $n^t$  different  $t$ -tuples, it follows that every possible  $t$ -tuple occurs in exactly one column of the array in this restriction. Because this property holds for all possible subsets of  $t$  rows of the array  $D$ , it follows that we have a  $(t, k, n)$ -OA.

Now we show that the hypothesised TD and OA are equivalent. We first show how to construct a  $TD(t, k, n)$  from a  $(t, k, n)$ -OA. Let  $D$  be a  $(t, k, n)$ -OA on symbol set  $\{1, \dots, n\}$ . Label the rows of  $D$  as  $1, \dots, k$ , and label the columns of  $D$  as  $1, \dots, n^t$ . Define

$$X = \{1, \dots, n\} \times \{1, \dots, k\}.$$

For  $1 \leq i \leq k$ , define

$$G_i = \{1, \dots, n\} \times \{i\},$$

and then define

$$\mathcal{G} = \{G_i : 1 \leq i \leq k\}.$$

For  $1 \leq r \leq n^t$ , define

$$B_r = \{(D(i, r), i) : 1 \leq i \leq k\},$$

and define

$$\mathcal{B} = \{B_r : 1 \leq r \leq n^t\}.$$

Then it is essentially trivial to prove that  $(X, \mathcal{G}, \mathcal{B})$  is a  $\text{TD}(t, k, n)$ .

The construction can be reversed: given a  $\text{TD}(t, k, n)$ , we can use it to construct a  $(t, k, n)$ -OA. Suppose  $(X, \mathcal{G}, \mathcal{B})$  is a  $\text{TD}(t, k, n)$ . By relabelling the points if necessary, we can assume that  $X = \{1, \dots, n\} \times \{1, \dots, k\}$  and  $\mathcal{G} = \{G_i : 1 \leq i \leq k\}$ , where  $G_i = \{1, \dots, n\} \times \{i\}$  for  $1 \leq i \leq k$ . For each block  $B \in \mathcal{B}$  and for  $1 \leq i \leq k$ , let  $(i, b_i) \in B \cap G_i$  (recall that each block intersects each group in a unique point). Then, for each  $B \in \mathcal{B}$ , form the  $k$ -tuple  $(b_1, \dots, b_k)$ . Construct an array  $A$  whose columns consist of all these  $k$ -tuples; it is easy to see that  $A$  is a  $(t, k, n)$ -OA.  $\square$

The equivalence of orthogonal arrays and MDS codes is well-documented; the above proof is taken from [36, Theorem 10.21]. The equivalence of TDs and OAs is a classical and well-known result when  $t = 2$ . When  $t > 2$ , it is harder to find explicit statements of the equivalence of these two objects. The earliest explicit statement of equivalence for  $t > 2$  that we could find was in 1995 by Blanchard [3]. Perhaps this is because TDs with  $t > 2$  are less frequently discussed in the literature than TDs with  $t = 2$ . In fact, the earliest reference to TDs with  $t > 2$  that we could find was in 1979 by Hanani [18]. However, the proof of the equivalence of TDs and OAs for  $t > 2$  is exactly the same as the proof for  $t = 2$ , so in some sense it would probably not even be considered a separate result in the case  $t > 2$ .

In the case  $t = 2$ , there are additional equivalent structures. We do not define these structures here (for their definitions, see [13]), but we record the equivalences for completeness. Proofs of the following equivalences can be found in many textbooks, e.g., [25, Theorem 22.2] and [36, Theorem 6.44].

**Theorem 2.11.** *The following are equivalent:*

1. a net of order  $n$  and degree  $k$ ;
2.  $k - 2$  mutually orthogonal latin squares of order  $n$ ;
3. a  $(2, k, n)$ -OA; and
4. a  $\text{TD}(2, k, n)$ .

In addition, we should mention that a projective plane of order  $n$  is equivalent to any of the structures listed in Theorem 2.11 when  $k = n + 1$ .

In view of the equivalences of combinatorial structures discussed in this section, one should be careful when proposing a KPS based on one of these combinatorial structures. Not surprisingly, if two structures are equivalent, it usually turns out that the KPS constructed from them are also “equivalent” in a natural way, and the metrics of the resulting schemes will in fact be identical.

## 2.8 Bush’s Construction for Orthogonal Arrays

We briefly describe Bush’s 1952 construction for orthogonal arrays. The orthogonal arrays constructed in [6] are in fact  $(t, q + 1, q)$ -OA, where  $q$  is a prime power and  $t < q$ . We note that Bush’s construction predates by several years the corresponding construction for the MDS codes that are generally known as Reed-Solomon codes.

Let the elements of  $\mathbb{F}_q$  be enumerated as  $\alpha_i$ ,  $0 \leq i \leq q - 1$ . For every polynomial  $f(x) = f_0 + f_1x + \dots + f_{t-1}x^{t-1} \in \mathbb{F}_q[x]$  having degree at most  $t - 1$ , we construct the  $(q + 1)$ -tuple

$$(f(\alpha_0), \dots, f(\alpha_{q-1}), f_{t-1}).$$

The resulting set of  $q^t$   $(q + 1)$ -tuples are taken to be columns of an array that can be shown to be a  $(t, q + 1, q)$ -OA.

If we desire a  $(t, k, q)$ -OA where  $t \leq k \leq q$  and  $t < q$ , then we simply delete  $q + 1 - k$  columns from the  $(t, q + 1, q)$ -OA constructed above.

### 3 Block Intersection Properties of PBtDs

Some block intersection properties of transversal designs were presented in [14], where the following recursive formula can be found.

**Theorem 3.1.** [14] *Suppose  $(X, \mathcal{H}, \mathcal{A})$  is a  $TD(t, k, n)$ . For any block  $B \in \mathcal{A}$  and any  $C \subseteq B$  with  $|C| = i$ , where  $0 \leq i \leq t - 1$ , it holds that*

$$|\{A \in \mathcal{A} : A \cap B = C\}| = \mu'(i),$$

where  $\lambda_i = n^{t-i}$  for  $0 \leq i \leq t - 1$ , and the values  $\mu'(t - 1), \dots, \mu'(0)$  are defined as follows:

$$\begin{aligned} \mu'(t - 1) &= \lambda_{t-1} - 1 \\ \mu'(i) &= \lambda_i - 1 - \sum_{j=1}^{t-1-i} \binom{k-i}{j} \mu'(i+j), \quad \text{for } i = t - 2, \dots, 0. \end{aligned}$$

Here we show that the same formulas apply to any PBtD (where the values of the  $\lambda_i$ 's are as specified in the parameters of the PBtD). We also give non-recursive versions of the formulas that generalise some well-known formulas in the literature. We begin with a  $t$ - $(v, k, \lambda_0, \dots, \lambda_{t-1})$ -PBtD,  $(X, \mathcal{A})$ . Let  $B \in \mathcal{A}$  and suppose  $C \subseteq B$  with  $|C| = i$ , where  $0 \leq i \leq t - 1$ . Define

$$\mu'(i) = |\{A \in \mathcal{A} : A \cap B = C\}|.$$

We will develop formulas for  $\mu'(i)$  (in doing so, it will clear that these formulas are independent of the particular choice of  $B$  and  $A$  used to define  $\mu'(i)$ ).

Given  $t - 1$  points on a block  $B$ , there are precisely  $\lambda_{t-1} - 1$  further blocks that contain those  $t - 1$  points. Since each of those blocks contain no further points of  $B$ , we have  $\mu'(t - 1) = \lambda_{t-1} - 1$ .

Given  $i$  points on  $B$ , where  $0 \leq i < t - 1$ , there are  $\lambda_i - 1$  further blocks that contain those  $i$  points. However, some of these blocks contain additional points of  $B$ . In particular, given  $j$  further points of  $B$ , where  $1 \leq j \leq t - 1 - i$ , by definition  $\mu'(i + j)$  of those blocks intersect  $B$  in precisely those  $i + j$  points. There are  $\binom{k-i}{j}$  ways of selecting  $j$  additional points and hence  $\mu'(i)$  satisfies the following recursion:

$$\begin{aligned} \mu'(t - 1) &= \lambda_{t-1} - 1, \\ \mu'(i) &= \lambda_i - 1 - \sum_{j=1}^{t-1-i} \binom{k-i}{j} \mu'(i+j) \quad (t - 2 \geq i \geq 0). \end{aligned} \tag{2}$$

Now we present a non-recursive formula to compute the  $\mu'(i)$ 's.

**Theorem 3.2.** *For any  $t$ - $(v, k, \lambda_0, \dots, \lambda_{t-1})$ -PBtD, the following formula holds for  $0 \leq i \leq t - 1$ :*

$$\mu'(t - i) = \sum_{j=0}^{i-1} (-i)^j \binom{k-t+i}{j} (\lambda_{t-i+j} - 1). \tag{3}$$

*Proof.* Assume (3) holds for  $\mu'(t-1), \mu'(t-2), \dots, \mu'(t-i+1)$ . Then, rewriting (2), we have:

$$\begin{aligned}
\mu'(t-i) &= \lambda_{t-i} - 1 - \sum_{j=1}^{i-1} \binom{k-t+i}{j} \mu'(t-i+j), \\
&= \lambda_{t-i} - 1 - \sum_{j=1}^{i-1} \binom{k-t+i}{i-j} \mu'(t-j), \\
&= \lambda_{t-i} - 1 - \sum_{j=1}^{i-1} \binom{k-t+i}{i-j} \sum_{s=0}^{j-1} (-1)^s \binom{k-t+j}{s} (\lambda_{t-j+s} - 1), \\
&= \lambda_{t-i} - 1 - \sum_{j=1}^{i-1} \sum_{s=0}^{j-1} (-1)^s \binom{k-t+i}{i-j+s} \binom{i-j+s}{s} (\lambda_{t-j+s} - 1),
\end{aligned}$$

(replace  $s$  with  $j-s$  and collect like values of  $\lambda_{t-s}$ )

$$\begin{aligned}
&= \lambda_{t-i} - 1 - \sum_{s=1}^{i-1} \sum_{j=s}^{i-1} (-1)^{j-s} \binom{k-t+i}{i-s} \binom{i-s}{j-s} (\lambda_{t-s} - 1), \\
&= \lambda_{t-i} - 1 - \sum_{s=1}^{i-1} \sum_{j=0}^{i-1-s} (-1)^j \binom{k-t+i}{i-s} \binom{i-s}{j} (\lambda_{t-s} - 1),
\end{aligned}$$

(use the binomial theorem)

$$= \lambda_{t-i} - 1 - \sum_{s=1}^{i-1} (-1)(-1)^{i-s} \binom{k-t+i}{i-s} (\lambda_{t-s} - 1),$$

(set  $j = i-s$ )

$$\begin{aligned}
&= \lambda_{t-i} - 1 + \sum_{j=1}^{i-1} (-1)^j \binom{k-t+i}{j} (\lambda_{t-i+j} - 1), \\
&= \sum_{j=0}^{i-1} (-1)^j \binom{k-t+i}{j} (\lambda_{t-i+j} - 1).
\end{aligned}$$

□

### 3.1 The Special Case of Transversal Designs

We have observed previously that a  $\text{TD}(t, k, n)$  is equivalent to an MDS code of length  $k$  and minimum distance  $k-t+1$  over an alphabet of size  $n$ . The number of blocks of the transversal design that intersect a given block in precisely  $t-i$  points is equal to the number of codewords that have distance  $k-t+i$  from a given codeword, which in turn equals the number  $A_{k-t+i}$  of codewords that have weight  $k-t+i$ . For an MDS code, this quantity is known to be given by

$$A_{k-t+i} = \binom{k}{k-t+i} \sum_{j=0}^{i-1} (-1)^j \binom{k-t+i}{j} (n^{i-j} - 1),$$

(see [19, Theorem 7.4.1], for example.) Since there are  $\binom{k}{k-t+i}$  ways of choosing  $t-i$  specific points of a given block, this gives

$$\mu'(t-i) = \sum_{j=0}^{i-1} (-i)^j \binom{k-t+i}{j} (n^{i-j} - 1). \quad (4)$$

Theorem 3.2 can be seen as a direct generalisation of this result: (4) is recovered by substituting  $\lambda_i = n^{t-i}$  for  $i = 0, 1, 2, \dots, t$ .

## 4 Constructing KPS From PBtD

In this section we restrict our attention to KPS with intersection threshold  $\eta$  constructed from a  $t$ -( $v, k, \lambda_0, \dots, \lambda_{t-1}$ )-PBtD. Here are some definitions of important quantities that will determine properties of the resulting KPS. Recall that the blocks of the design correspond to the nodes in the resulting sensor network.

- A *link* is a set of two blocks  $\{A_1, A_2\}$  such that  $|A_1 \cap A_2| \geq \eta$ .
- For an integer  $i$  such that  $\eta \leq i \leq t-1$ , an  *$i$ -link* is a set of two blocks  $\{A_1, A_2\}$  such that  $|A_1 \cap A_2| = i$ .
- A block  $A$  is *contained in* a link  $\{A_1, A_2\}$  if  $A \in \{A_1, A_2\}$ . For  $\eta \leq i \leq t-1$ , let  $\alpha_i$  denote the number of  $i$ -links that a fixed block  $A$  is contained in.
- A block  $A$  *breaks* a link  $\{A_1, A_2\}$  if  $A \notin \{A_1, A_2\}$  and  $A_1 \cap A_2 \subseteq A$ . For  $\eta \leq i \leq t-1$ , let  $\beta_i$  denote the number of  $i$ -links that a fixed block  $A$  breaks.
- Define  $\beta = \sum_{i=\eta}^{t-1} \beta_i$  and  $\alpha = \sum_{i=\eta}^{t-1} \alpha_i$ . Thus  $\alpha$  is the total number of links that a fixed block  $A$  is contained in and  $\beta$  is the total number of links that a fixed block  $A$  breaks.
- Let  $L_i$  denote the total number of  $i$ -links and let  $L = \sum_{i=\eta}^{t-1} L_i$  denote the total number of links.
- For a given  $i$ -link, let  $\gamma_i$  denote the number of nodes that break the given link.
- The probability that a random pair of nodes is a link is denoted by  $\Pr_1$ .
- $\text{fail}(1)$  is defined to be the probability that a random link is broken by the compromise of a random node not in the link.

### 4.1 Formulas for the Metrics

Now we state and prove some simple lemmas giving formulas for the quantities defined above.

**Lemma 4.1.** *For  $\eta \leq i \leq t-1$ , it holds that*

$$\alpha_i = \binom{k}{i} \mu'(i).$$



*Proof.* Let  $B$  be a block. There are  $\binom{k}{i}$  ways to choose  $i$  points  $C \subseteq B$ , and for each such choice of  $C$  there are exactly  $\mu'(i)$  blocks  $A$  such that  $A \cap B = C$ .  $\square$

**Lemma 4.2.** For  $q \leq i \leq t-1$ , it holds that

$$\beta_i = \mu'(i) \left( \frac{\lambda_i}{2} - 1 \right) \binom{k}{i}.$$

*Proof.* Suppose  $A$  is a block. The number of  $i$ -links containing  $A$  is  $\binom{k}{i}\mu'(i)$ . For each  $C \subseteq A$  with  $|C| = i$ , there are  $\lambda_i$  blocks that contain  $C$ , say  $B_{C,1}, \dots, B_{C,\lambda_i}$ , one of which is the block  $A$ . For each of these blocks  $B_{C,j}$ , there are  $\mu'(i)$  blocks that will form an  $i$ -link with  $B_{C,j}$ . It follows that the total number of  $i$ -links  $\{B, B'\}$ , where  $B \cap B' = C$ , is  $\lambda_i\mu'(i)/2$ , since each  $i$ -link is counted twice in the above analysis. Letting  $C$  vary over all the  $i$ -subsets of  $A$ , the number of  $i$ -links whose intersection is an  $i$ -subset of  $A$  is  $\binom{k}{i}\lambda_i\mu'(i)/2$ . Therefore, the number of  $i$ -links that are broken by  $A$  is

$$\frac{\binom{k}{i}\lambda_i\mu'(i)}{2} - \binom{k}{i}\mu'(i) = \mu'(i) \left( \frac{\lambda_i}{2} - 1 \right) \binom{k}{i}.$$

$\square$

**Lemma 4.3.** For  $\eta \leq i \leq t-1$ , it holds that  $L_i = b\alpha_i/2$ . Furthermore,  $L = b\alpha/2$ .

*Proof.* Define

$$\mathcal{C} = \{(A, \{A_1, A_2\}) : \{A_1, A_2\} \text{ is a link and } A \in \{A_1, A_2\}\}.$$

By first choosing  $A$  and then choosing an  $i$ -link containing  $A$ , we have that  $|\mathcal{C}| = b\alpha_i$ . On the other hand, if we first choose a link  $\{A_1, A_2\}$  and then choose  $A \in \{A_1, A_2\}$ , we obtain

$$|\mathcal{C}| = 2L_i.$$

This shows that  $2L_i = b\alpha_i$ . Summing over  $i$ , we get  $2L = b\alpha$ .  $\square$

**Lemma 4.4.** For  $\eta \leq i \leq t-1$ , it holds that

$$\gamma_i = \lambda_i - 2.$$

*Proof.* Suppose  $A$  and  $B$  are blocks such that  $A \cap B = C$ , where  $|C| = i$ . There are  $\lambda_i$  blocks that contain  $C$ , including  $A$  and  $B$ . If we exclude  $A$  and  $B$ , the  $\lambda_i - 2$  remaining blocks are precisely the blocks that break the link  $\{A, B\}$ . Therefore,  $\gamma_i = \lambda_i - 2$ .  $\square$

**Lemma 4.5.** The probability that an  $i$ -link is broken by a random node not in the link is  $\gamma_i/(b-2)$ .

*Proof.* Suppose  $A$  and  $B$  are blocks such that  $A \cap B = C$ , where  $|C| = i$ . There are  $b-2$  blocks other than  $A$  and  $B$ , of which  $\gamma_i$  break the link  $\{A, B\}$ .  $\square$

**Corollary 4.6.** It holds that

$$\text{fail}(1) = \frac{1}{L(b-2)} \sum_{i=\eta}^{t-1} L_i \gamma_i.$$

*Proof.* For each  $i$ ,  $\eta \leq i \leq t-1$ , there are  $L_i$   $i$ -links. It was shown in Lemma 4.5 that every  $i$ -link is broken by a random node not in the link with probability  $\gamma_i/(b-2)$ . Averaging over all  $L$  links, the result follows.  $\square$

We now establish a simpler alternative formula that can be used to compute  $\text{fail}(1)$ .

**Theorem 4.7.** *It holds that*

$$\text{fail}(1) = \frac{\beta}{L - \alpha}.$$

*Proof.* We want to prove that

$$\frac{1}{L(b-2)} \sum_{i=\eta}^{t-1} L_i \gamma_i = \frac{\beta}{L - \alpha},$$

or, equivalently,

$$(L - \alpha) \sum_{i=\eta}^{t-1} L_i \gamma_i = \beta L(b-2).$$

Using the fact that  $2L = b\alpha$  (from Lemma 4.3), it follows that

$$\frac{L(b-2)}{L - \alpha} = b.$$

Therefore the equality to be proved can be written as

$$\sum_{i=\eta}^{t-1} L_i \gamma_i = \beta b. \tag{5}$$

Define

$$\mathcal{D} = \{(A, \{A_1, A_2\}) : \{A_1, A_2\} \text{ is a link and } A_1 \cap A_2 \subseteq A\}.$$

By first choosing  $A$  and then choosing a link broken by  $A$ , we have that  $|\mathcal{D}| = \beta b$ . On the other hand, If we first choose a link  $\{A_1, A_2\}$  and then choose  $A$  such that  $A$  breaks the link, we obtain

$$|\mathcal{D}| = \sum_{i=\eta}^{t-1} L_i \gamma_i.$$

Therefore, (5) holds and the proof is complete.  $\square$

**Theorem 4.8.** *It holds that*

$$\Pr_1 = \frac{L}{\binom{b}{2}} = \frac{\alpha}{b-1}.$$

*Proof.* There are  $\binom{b}{2}$  pairs of nodes, of which  $L$  are links, so it is clear that  $\Pr_1 = \frac{L}{\binom{b}{2}}$ . Using the fact that  $2L = b\alpha$  (from Lemma 4.3), we see that

$$\frac{L}{\binom{b}{2}} = \frac{\alpha}{b-1}.$$

$\square$

Figure 1: Computing the metrics for KPS based on PBtD

1. Starting with the  $\lambda_i$  values ( $\eta \leq i \leq t - 1$ ), compute the  $\mu_i$  values using Theorem 3.2.
2. Compute the  $\alpha_i$ ,  $\beta_i$  and  $L_i$  values using Lemmas 4.1, 4.2 and 4.3, respectively.
3. Use Theorem 4.7 to compute  $\text{fail}(1)$  and use Theorem 4.8 to compute  $\text{Pr}_1$ .

#### 4.1.1 Quantifying Resiliency

We mentioned earlier that there are different measures of resiliency used in different papers. For example, the paper [14] studies schemes based on  $\text{OA}(t, n + 1, n)$  with  $\eta = 1$  (these are identical to schemes based on  $\text{TD}(t, n + 1, n)$  with  $\eta = 1$ ). We remark that the formula (3) in [14, p. 827] does not yield  $\text{fail}(1)$  as we have defined it in Section 1.4. This formula in fact computes the quantity

$$\frac{\alpha + \beta}{L} = \frac{\text{the number of links that a fixed block is contained in or breaks}}{\text{the total number of links}}.$$

For example, when  $t = 3$ , the correct value of  $\text{fail}(1)$  is

$$\text{fail}(1) = \frac{3n^2 - 2n - 4}{(n^3 - 2)(n + 2)},$$

whereas the value computed in [14, p. 828] is

$$\frac{3}{n(n + 2)}.$$

Both of these values are approximately  $3/n^2$ , but they are not the same.

This alternate measure for resiliency is also used in [15].

## 4.2 Evaluating the Metrics for Various Schemes

It is straightforward to use the formulas developed in the previous sections to compute  $\text{Pr}_1$  and  $\text{fail}(1)$  for schemes based on PBtDs. The necessary steps are listed in Figure 1

We have mentioned the fundamental problem of trading off connectivity against resiliency. We want  $\text{Pr}_1$  to be large, but at the same time, we want  $\text{fail}(1)$  to be small. In [14], the ratio  $\rho = \text{Pr}_1/\text{fail}(1)$  is considered for several TD-based schemes. It is desirable for this ratio to be as large as possible. In [14], the value of  $k$  is fixed to be  $n + 1$  and only the intersection ratio  $\eta = 1$  is considered. We perform more general analyses for varying values of  $k$  and  $\eta$ , including some asymptotic analyses similar to [14].

The TD-based schemes and metrics we are considering involve two independent parameters, namely  $k$  and  $n$ . It is therefore convenient to write  $k = cn$ , where  $0 < c \leq 1$ , and consider the behaviour of  $\text{Pr}_1$ ,  $\text{fail}(1)$  and  $\rho$  as  $n \rightarrow \infty$ . Actually, for the schemes under investigation, we need to take  $k = \Omega(n)$  (otherwise,  $\text{Pr}_1 \rightarrow 0$  as  $n \rightarrow \infty$ ). When  $k = cn$ , it turns out that  $\lim_{n \rightarrow \infty} \text{Pr}_1$  is a positive constant that depends on  $c$ . We also explicitly consider the special cases  $k = n$  and  $k = n + 1$  for some TD-based schemes.

Table 1: Metrics for some PBtD-based schemes

scheme	$\text{Pr}_1$	$\text{fail}(1)$
$\text{TD}(2, k, n)$	$\frac{k}{n+1}$	$\frac{n-2}{n^2-2}$
$\text{TD}(3, k, n), \eta = 2$	$\frac{k(k-1)}{2(n^2+n+1)}$	$\frac{n-2}{n^3-2}$
$\text{TD}(3, k, n), \eta = 1$	$\frac{k(2n-k+3)}{2(n^2+n+1)}$	$\frac{2n^3 + (4-2k)n^2 + (k-5)n + 2k - 6}{(2n-k+3)(n^3-2)}$
inversive plane, $\eta = 1$	$\frac{n^3 + 3n^2 - 2}{2(n^3 + n - 1)}$	$\frac{3n^2 + 2n - 4}{n^4 + 3n^3 + 2n^2 + 2n - 4}$
inversive plane, $\eta = 2$	$\frac{n^3 + n^2}{2(n^3 + n - 1)}$	$\frac{1}{n^2 + n + 2}$

#### 4.2.1 $\text{TD}(2, k, n)$ with intersection threshold $\eta = 1$

It was first proposed in [21] to build a scheme from a  $\text{TD}(2, k, n)$  with intersection threshold  $\eta = 1$ . In this scheme, we have  $b = n^2$ ,  $\alpha_1 = k(n-1)$ ,  $\beta_1 = k\binom{n-1}{2}$ , and  $L_1 = kn^2(n-1)/2$ . Exact values of  $\text{Pr}_1$  and  $\text{fail}(1)$  are given in Table 1. Asymptotic estimates of  $\text{Pr}_1$ ,  $\text{fail}(1)$  and  $\rho$  are listed in Table 2.

#### 4.2.2 $\text{TD}(3, k, n)$ with intersection threshold $\eta = 2$

This scheme was first proposed in [22]. Here, we have  $b = n^3$ ,  $\alpha_2 = \binom{k}{2}(n-1)$ ,  $\beta_2 = \binom{k}{2}\binom{n-1}{2}$ , and  $L_2 = \binom{k}{2}n^3(n-1)/2$ . Exact values of  $\text{Pr}_1$  and  $\text{fail}(1)$  are given in Table 1. Asymptotic estimates of  $\text{Pr}_1$ ,  $\text{fail}(1)$  and  $\rho$  are listed in Table 2.

#### 4.2.3 $\text{TD}(3, k, n)$ with intersection threshold $\eta = 1$

This scheme was first proposed in [14]. Here, we have  $b = n^3$ ,  $\alpha_1 = k(n-1)(n-k+2)$ ,  $\alpha_2 = \binom{k}{2}(n-1)$ ,  $\beta_1 = k(n-1)(n-k+2)(n^2-2)/2$ ,  $\beta_2 = \binom{k}{2}\binom{n-1}{2}$ ,  $L_1 = n^3k(n-1)(n-k+2)/2$ , and  $L_2 = \binom{k}{2}n^3(n-1)/2$ . Exact values of  $\text{Pr}_1$  and  $\text{fail}(1)$  are given in Table 1. Asymptotic estimates of  $\text{Pr}_1$ ,  $\text{fail}(1)$  and  $\rho$  are listed in Table 2.

Table 2: Asymptotic values of metrics for some PBtD-based schemes

scheme	$\text{Pr}_1$	fail(1)	$\rho$
$\text{TD}(2, k, n), k = cn$	$c$	$\frac{1}{n}$	$cn$
$\text{TD}(3, k, n), \eta = 2, k = cn$	$\frac{c^2}{2}$	$\frac{1}{n^2}$	$\frac{c^2 n^2}{2}$
$\text{TD}(3, k, n), \eta = 2, k = n + 1$	$\frac{1}{2}$	$\frac{1}{n^2}$	$\frac{n^2}{2}$
inversive plane, $\eta = 2$	$\frac{1}{2}$	$\frac{1}{n^2}$	$\frac{n^2}{2}$
$\text{TD}(3, k, n), \eta = 1, k = cn, c < 1$	$\frac{c(2-c)}{2}$	$\frac{2(1-c)}{(2-c)n}$	$\frac{c(2-c)^2 n}{4(1-c)}$
$\text{TD}(3, k, n), \eta = 1, k = n$	$\frac{1}{2}$	$\frac{5}{n^2}$	$\frac{n^2}{10}$
$\text{TD}(3, k, n), \eta = 1, k = n + 1$	$\frac{1}{2}$	$\frac{3}{n^2}$	$\frac{n^2}{6}$
inversive plane, $\eta = 1$	$\frac{1}{2}$	$\frac{3}{n^2}$	$\frac{n^2}{6}$
$\text{TD}(4, k, n), \eta = 3, k = cn$	$\frac{c^3}{6}$	$\frac{1}{n^3}$	$\frac{c^3 n^3}{6}$
$\text{TD}(4, k, n), \eta = 2, k = cn, c < 1$	$\frac{c^2(3-2c)}{6}$	$\frac{3(1-c)}{(3-2c)n^2}$	$\frac{c^2(3-2c)^2 n^2}{18(1-c)}$
$\text{TD}(4, k, n), \eta = 2, k = n$	$\frac{1}{6}$	$\frac{10}{n^3}$	$\frac{n^3}{60}$
$\text{TD}(4, k, n), \eta = 2, k = n + 1$	$\frac{1}{6}$	$\frac{7}{n^3}$	$\frac{n^3}{42}$
$\text{TD}(4, k, n), \eta = 1, k = cn$	$\frac{c(c^2 - 3c + 6)}{6}$	$\frac{3(c^2 - 2c + 2)}{(c^2 - 3c + 6)n}$	$\frac{c(c^2 - 3c + 6)^2 n}{18(c^2 - 2c + 2)}$

#### 4.2.4 Comparing $\text{TD}(3, n + 1, n)$ to Inversive Planes

An inversive plane is a  $3\text{-}(n^2 + 1, n + 1, 1)$ -design. It is a  $3\text{-}(n^2 + 1, n + 1, \lambda_0, \lambda_1, \lambda_2)$ -PBtD where the  $\lambda_i$ s are computed from (1) as follows:

$$\begin{aligned}\lambda_0 &= n^3 + n, \\ \lambda_1 &= n^2 + n, \\ \lambda_2 &= n + 1.\end{aligned}$$

It is most natural to compare a KPS constructed from an inversive plane to one obtained from a  $\text{TD}(3, n + 1, n)$  (we take  $k = n + 1$  in the TD so the blocks of the TD have the same size as the blocks of the inversive plane).

Exact values of  $\text{Pr}_1$  and  $\text{fail}(1)$  for inversive plane schemes, for different values of  $\eta$ , are given in Table 1. The asymptotic estimates of  $\text{Pr}_1$ ,  $\text{fail}(1)$  and  $\rho$  are presented in Table 3. We observe that these TD-based schemes have exactly the same asymptotic behaviour as the inversive plane schemes.

Table 3: Asymptotic values of metrics for  $\text{TD}(5, n + 1, n)$  and NRC-PBtD ( $t = 5$ )

$\eta$	$\text{Pr}_1$	$\text{fail}(1)$	$\rho$
1	$\frac{5}{8}$	$\frac{8}{15n}$	$\frac{75n}{64}$
2	$\frac{7}{24}$	$\frac{6}{7n^2}$	$\frac{49n^2}{144}$
3	$\frac{1}{24}$	$\frac{13}{n^4}$	$\frac{n^4}{312}$
4	$\frac{1}{24}$	$\frac{1}{n^4}$	$\frac{n^4}{24}$

#### 4.2.5 $\text{TD}(4, k, n)$

For  $\text{TD}(4, k, n)$  and  $\eta = 1, 2, 3$ , we just provide the asymptotic estimates for  $\text{Pr}_1$ ,  $\text{fail}(1)$  and  $\rho$  in Table 2.

#### 4.2.6 Comparing $\text{TD}(5, n + 1, n)$ to NRC with $t = 5$

It is interesting to compare a scheme based on a  $\text{TD}(5, k, n)$  to a scheme constructed from an NRC-PBtD with  $t = 5$  (Corollary 2.9). In the TD, we set  $k = n + 1$  so the block size is the same as in the NRC. We summarise the asymptotic estimates of  $\text{Pr}_1$ ,  $\text{fail}(1)$  and  $\rho$  for different values of  $\eta$  in Table 3. The interesting thing to note is that these TD-based schemes have exactly the same asymptotic behaviour as the NRC-PBtDschemes.

### 4.3 Discussion

We believe that transversal designs (or any of the structures equivalent to them) offer the most flexibility of the PBtD-based schemes, due to several facts:

1. They are easy to construct for a wide variety of useful parameters, by using Bush’s construction for orthogonal arrays, as described in Section 2.8 (in this construction,  $n$  can be any prime power).
2. The block size  $k$  can be chosen independently of  $n$ , whereas schemes based on  $t$ -designs or NRCs tend to have fixed values of  $k$  dependent on  $n$ .
3. In addition, the values of  $t$  and  $\eta$  can be chosen independently to best satisfy the constraints of a given application scenario.

It is worthwhile to investigate how changing the values of  $t$ ,  $k$ ,  $n$ , and  $\eta$  in a TD-based scheme affect the metrics of interest. Here are a few observations:

- In general, connectivity (i.e., the parameter  $\text{Pr}_1$ ) is increased by increasing  $k$  relative to  $n$  or by decreasing  $\eta$ .
- Resilience increases as  $t$  is increased (i.e.,  $\text{fail}(1)$  decreases as  $t$  is increased). The ratio  $\rho$  also increases as  $t$  increases.
- Complexity of the system increases as  $t$  is increased, since higher degree polynomials are required in order to construct the orthogonal arrays.

It is also of interest to comment on an interesting observation made in [14] concerning asymptotic values of  $\rho$  for orthogonal array schemes. It was observed for the parameters considered in [14] (namely,  $k = n + 1$  and  $\eta = 1$ ) that  $\rho$  is  $O(n)$  except when  $t = 3$ , in which case  $\rho$  is  $O(n^2)$ . The computations we have shown in Table 2 explain this phenomenon. Basically, what happens is that, when we set  $k = cn$ , the value of  $\rho$  contains a factor of  $(1 - c)$  in the denominator when  $\eta = t - 2$ . If we set  $k = n$  or  $k = n + 1$  in these situations, the value of  $\rho$  increases by a factor of  $O(n)$ . Since [14] only considered  $\eta = 1$ ,  $t = 3$  ended up being an exceptional case in the values they computed.

## 5 Summary

We have presented a general and unified treatment of key predistribution schemes for wireless sensor networks based on combinatorial structures. We derived general formulas for the metrics of the resulting schemes and analysed several classes of schemes in detail. We also pointed out that many schemes presented in the literature as “different” schemes are in fact very similar and/or identical in some situations.

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