

# *Probability Distribution:* Building up the notion of Pseudo-randomness

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## Probability Distribution

1. Probability Distribution:  $p = (p_1, \dots, p_n)$  is a tuple of elements  $p_i \in \mathbb{R}_n$ ,  $0 \leq p_i \leq 1$ , called probabilities,

such that  $\sum_{i=1}^n p_i = 1$ .

2. A probability space  $(X, p_X)$  is a finite set

$X = \{x_1, \dots, x_n\}$  equipped with a probability distribution

$p_X = \{p_1, \dots, p_n\}$ .

$p_i$  is called the probability of  $x_i$ ,  $1 \leq i \leq n$ . We also write

$p_X(x_i) = p_i$  and consider  $p_X$  as a map  $X \rightarrow [0,1]$ , called the probability measure on  $X$ , associating with  $x \in X$  its probability.

3. An event  $\mathcal{E}$  in a probability space  $(X, p_X)$  is a subset  $\mathcal{E}$  of  $X$ .

$$p_X(\mathcal{E}) = \sum_{y \in \mathcal{E}} p_X(y)$$

$$\therefore p_X(X) = 1$$

A probability space  $X$  is the model of a random experiment.  $n$  independent repetitions of the random experiment are modeled by the direct product:  $X^n = X \times X \times \dots \times X$

## Some interesting results...

Let  $\mathcal{E}$  be an event in a probability space  $X$ , with  $\Pr[\mathcal{E}] = p > 0$ . Repeatedly, we perform the random experiment  $X$  independently. Let,  $G$  be the expected number of experiments of  $X$ , until  $\mathcal{E}$  occurs the first time. Prove that:  $E(G) = \frac{1}{p}$

$$\Pr[G = t] = (1-p)^{t-1} p \Rightarrow E(G) = \sum_{t=1}^{\infty} t p (1-p)^{t-1} = -p \frac{d}{dp} \sum_{t=1}^{\infty} (1-p)^t = -p \frac{d}{dp} \left( \frac{1}{p} - 1 \right) = \frac{1}{p}.$$

## Another Useful result

Let  $R$ ,  $S$  and  $B$  be jointly distributed r.v with values in  $\{0,1\}$ .

Assume that  $B$  and  $S$  are independent and that  $B$  is uniformly distributed:

$$\Pr(B=0)=\Pr(B=1)=1/2$$

Prove that:  $\Pr(R=S)=1/2 + \Pr(R=B|S=B)-\Pr(R=B)$

$$\begin{aligned} \Pr(S=B) &= \Pr(S=0)\Pr(B=0|S=0) + \Pr(S=1)\Pr(B=1|S=1) \\ &= \Pr(S=0)\Pr(B=0) + \Pr(S=1)\Pr(B=1) \\ &= \frac{1}{2}(\Pr(S=0) + \Pr(S=1)) = \frac{1}{2} \\ \text{Likewise, } \Pr(S = \bar{B}) &= \frac{1}{2} \\ \Pr(R = S) &= \frac{1}{2}\Pr(R = B | S = B) + \frac{1}{2}\Pr(R = \bar{B} | S = \bar{B}) \\ &= \frac{1}{2}[\Pr(R = B | S = B) + 1 - \frac{1}{2}\Pr(R = B | S = \bar{B})] \\ &= \frac{1}{2} + \frac{1}{2}[\Pr(R = B | S = B) - \frac{\Pr[(R=B) \cap (S=\bar{B})]}{\Pr(S = \bar{B})}] \\ \because (R=B) &= ((R=B) \cap (S=\bar{B})) \cup ((R=B) \cap (S=B)) \\ \therefore \Pr[R = B] &= \Pr[(R=B) \cap (S=\bar{B})] + \Pr[(R=B) \cap (S=B)] \\ \Rightarrow \Pr(R = S) &= \frac{1}{2} + \frac{1}{2}(\Pr(R = B | S = B) - \frac{\Pr[R = B] - \Pr[(R=B) \cap (S=B)]}{\Pr(S = \bar{B})}) \\ &= \frac{1}{2} + \frac{1}{2}(\Pr(R = B | S = B) - \frac{\Pr[R = B] - \Pr[S = B]\Pr[(R=B) | (S=B)]}{1/2}) \\ &= \frac{1}{2} + \frac{1}{2}(\Pr(R = B | S = B) - \frac{\Pr[R = B] - 1/2\Pr[(R=B) | (S=B)]}{1/2}) \\ &= \frac{1}{2} + \Pr(R = B | S = B) - \Pr[R = B] \end{aligned}$$

## Statistical Distance between Probability Distributions

Let  $p$  and  $\tilde{p}$  be probability distributions on a finite set  $X$ .

The statistical distance between  $p$  and  $\tilde{p}$  is:

$$\text{dist}(p, \tilde{p}) = \frac{1}{2} \sum_{x \in X} |p(x) - \tilde{p}(x)|$$

The statistical distance between probability distributions  $p$  and  $\tilde{p}$  on a finite set  $X$  is the maximal distance between the probabilities of events in  $X$ , ie.

$$\text{dist}(p, \tilde{p}) = \max_{\varepsilon \subseteq X} |p(\varepsilon) - \tilde{p}(\varepsilon)|$$

The events in  $X$  are the subsets of  $X$ . We divide the subsets into three categories:

$$\varepsilon_1 = \{x \in X \mid p(x) > \tilde{p}(x)\}$$

$$\varepsilon_2 = \{x \in X \mid p(x) < \tilde{p}(x)\}$$

$$\varepsilon_3 = \{x \in X \mid p(x) = \tilde{p}(x)\}$$

$$\text{We have } 0 = p(X) - \tilde{p}(X) = \sum_{i=1}^3 [p(\varepsilon_i) - \tilde{p}(\varepsilon_i)]$$

$$\therefore p(\varepsilon_3) - \tilde{p}(\varepsilon_3) = 0 \Rightarrow p(\varepsilon_1) - \tilde{p}(\varepsilon_1) = -(p(\varepsilon_2) - \tilde{p}(\varepsilon_2))$$

Now because of the definition of  $\varepsilon_1$ ,

$$\max_{\varepsilon \subseteq X} |p(\varepsilon) - \tilde{p}(\varepsilon)| = p(\varepsilon_1) - \tilde{p}(\varepsilon_1) = -(p(\varepsilon_2) - \tilde{p}(\varepsilon_2))$$

$$\therefore \text{dist}(p, \tilde{p}) = \frac{1}{2} \sum_{x \in X} |p(x) - \tilde{p}(x)|$$

$$= \frac{1}{2} \left( \sum_{x \in \varepsilon_1} [p(x) - \tilde{p}(x)] - \sum_{x \in \varepsilon_2} [p(x) - \tilde{p}(x)] \right)$$

$$= \frac{1}{2} [(p(\varepsilon_1) - \tilde{p}(\varepsilon_1)) - (p(\varepsilon_2) - \tilde{p}(\varepsilon_2))] = \max_{\varepsilon \subseteq X} |p(\varepsilon) - \tilde{p}(\varepsilon)|$$

## Indistinguishable Distributions

$p$  and  $\tilde{p}$  are called polynomially close or  $\varepsilon$ -indistinguishable if:

$$\text{dist}(p, \tilde{p}) \leq \varepsilon(n) = \frac{1}{P(n)}$$

where  $\varepsilon(n)$  is a negligible quantity.  $p(n)$  is a polynomial in  $n$ .

**Pseudo-random sequence:** No efficient observer can distinguish it from a uniformly chosen string of the same length.

*This approach leads to the concept of pseudo-random generators, which is a fundamental concept with lot of applications.*

## Proof

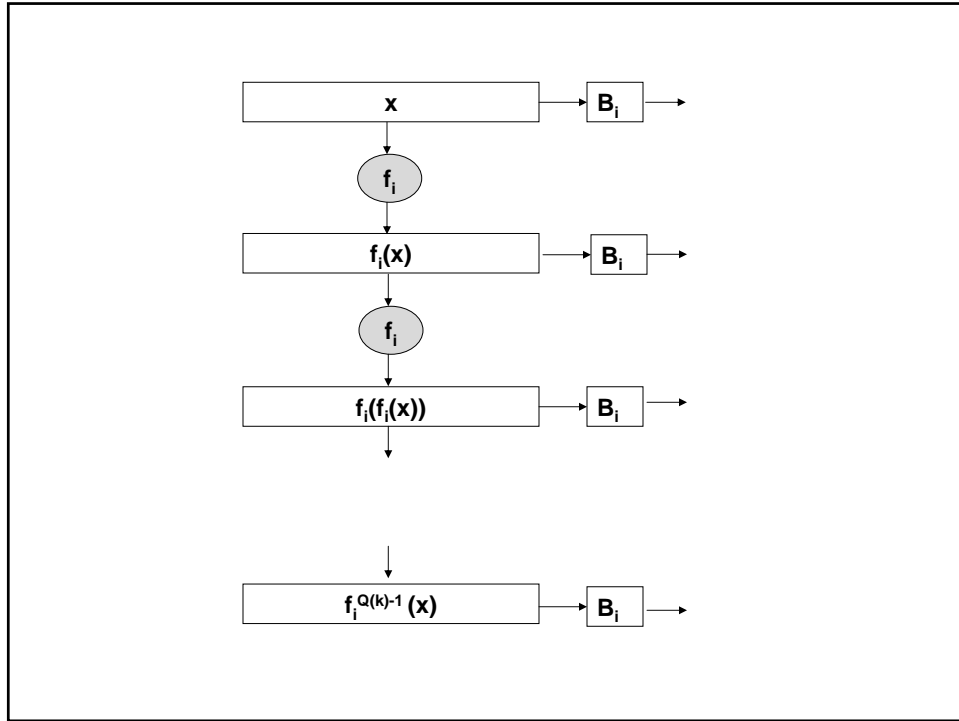
Let  $J_k = \{n \mid n = rs, r, s \text{ are primes}, |r|=|s|=k, r \neq s\}$  and  $x \leftarrow Z_n$  and  $x \leftarrow Z_n^*$  are polynomially close. Is the result dependent on the choice of  $r$  and  $s$ ?

## Pseudorandom Bit Generator

- Let  $I=(I_n)_{n \in \mathbb{N}}$  be a key set with security parameter  $n$ , and let  $K$  be a probabilistic sampling algorithm for  $I$ , which on input  $(n)$  outputs an  $i \in I_n$ . Let  $l$  be a polynomial function in the security parameter.
- A pseudorandom bit generator with key generator  $K$  and stretch function  $l$  is a family of functions  $G=(G_i)_{i \in I}$  of functions.
  - $G_i: X_i \rightarrow \{0,1\}^{l(n)}$ ,  $i \in I(n)$
  - $G$  is computable by a deterministic polynomial algorithm  $G$ .
    - $G(i,x)=G_i(x)$  for all  $i \in I$  and  $x \in X_i$
    - there is a uniform sampling algorithm for  $X$ . On input  $i$ , it outputs  $x \in X_i$ .

## Pseudorandom Bit Generator

$$\begin{aligned}
 & \left| \Pr(A(i, z) = 1 : i = K(1^n), z \leftarrow \{0,1\}^{l(n)} \right. \\
 & \left. - \Pr(A(i, G_i(x)) = 1) : i = K(1^n), x \leftarrow X_i \right| \\
 & \leq \frac{1}{P(n)}
 \end{aligned}$$



If the discrete log assumption is true,  
 $Exp = (Exp_{p,g} : Z_{p-1} \rightarrow Z_p^*, x \rightarrow g^x \bmod p)$   
 with  $I = \{(p,g) | p \text{ is prime, } g \in Z_p^* \text{ a primitive root}\}$   
 is a bijective one-way function.  
 $MSB_p(x) = \begin{cases} 0 & \text{for } 0 \leq x < (p-1)/2 \\ 1 & \text{for } (p-1)/2 \leq x \leq p-1 \end{cases}$   
 is a hard-core predicate for  $Exp$ .  
 $Exp$  can be treated as a one-way permutation,  
 identifying  $Z_{p-1}$  with  $Z_p^*$ .  
 $Z_{p-1} = \{0, \dots, p-2\}$   
 $Z_p^* = \{1, \dots, p-1\}$   
 using the mapping  $0 \rightarrow p-1, 1 \rightarrow 1, \dots, p-2 \rightarrow p-2$   
 Induced PRG is called Blum Micali Generator.

## Blum-Micali-Yao's Theorem

- Suppose  $f$  is a length preserving one-way function. Let  $B$  be a hard core predicate for  $f$ . Then the algorithm  $G$  defined by  $G(x) = F(x) || B(x)$  is a pseudo random generator.

Let  $D$  be an algorithm distinguishing between  $G(U_n)$  and  $U_{n+1}$ .

$$\therefore \Pr[D(G(U_n)) = 1] - \Pr[D(U_{n+1}) = 1] > \epsilon$$

$$\text{Define: } E^{(1)} = [f(U_n).b(U_n)]$$

$$E^{(2)} = [f(U_n).\bar{b}(U_n)]$$

$$\text{Note: } G(U_n) = f(U_n).b(U_n) = E^{(1)}$$



$$\begin{aligned}
& \text{Also, } \Pr[D(U_{n+1}) = 1] \\
&= \Pr[D(f(U_n).U_1) = 1] \text{ [as, } f \text{ is bijective]} \\
&= \Pr[D(f(U_n).b(U_n)) = 1] \Pr[b(U_n) = U_1] \\
&+ \Pr[D(f(U_n).\bar{b}(U_n)) = 1] \Pr[\bar{b}(U_n) = U_1] \\
&= \frac{1}{2} (\Pr[D(f(U_n).b(U_n)) = 1] + \Pr[D(f(U_n).\bar{b}(U_n)) = 1]) \\
&= \frac{1}{2} (\Pr[D(E^{(1)}) = 1] + \Pr[D(E^{(2)}) = 1])
\end{aligned}$$

$$\begin{aligned}
& \therefore \Pr[D(G(U_n)) = 1] - \Pr[D(U_{n+1}) = 1] \\
&= \Pr[D(E^{(1)}) = 1] - \frac{1}{2} (\Pr[D(E^{(1)}) = 1] + \Pr[D(E^{(2)}) = 1]) \\
&= \frac{1}{2} (\Pr[D(E^{(1)}) = 1] - \Pr[D(E^{(2)}) = 1]) > \varepsilon
\end{aligned}$$

Thus using  $D$  if we make an algorithm to guess the hardcore predicate  $B(\cdot)$  from  $y=f(x)$ , then we are done.

Algorithm A:

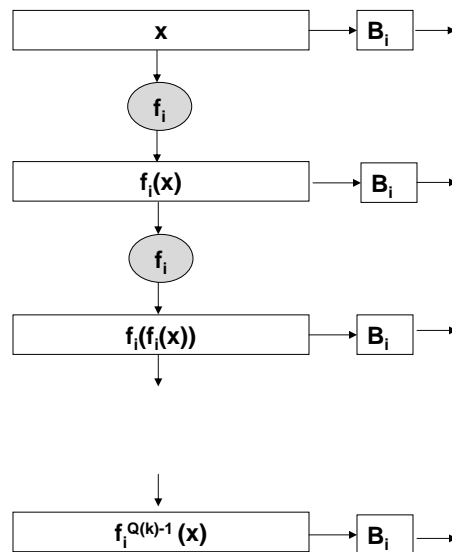
1. Select  $\sigma$  uniformly in  $\{0,1\}$
2. If  $D(y, \sigma) = 1$ , output  $\sigma$ , else  $1-\sigma$

What is the probability that A is able to compute the hardcore predicate?:

$$\begin{aligned}
 & \Pr[A(f(X))=b(X)] = \Pr[A(f(U_n))=b(U_n)] \\
 & = \Pr[D(f(U_n)U_1)=1 \wedge U_1=b(U_n)] \\
 & \quad + \Pr[D(f(U_n)U_1)=0 \wedge 1-U_1=b(U_n)] \\
 & = \frac{1}{2} (\Pr[D(f(U_n)b(U_n))=1] \\
 & \quad + \Pr[D(f(U_n)\bar{b}(U_n))=0]) \\
 & = \frac{1}{2} (\Pr[D(f(U_n)b(U_n))=1] \\
 & \quad + \frac{1}{2} (1 - \Pr[D(f(U_n)\bar{b}(U_n))=1]) \\
 & = \frac{1}{2} + \frac{1}{2} (\Pr[D(f(U_n)b(U_n))=1] - \Pr[D(f(U_n)\bar{b}(U_n))=1]) \\
 & = \frac{1}{2} + \frac{1}{2} (\Pr[D(E^{(1)})=1] - \Pr[D(E^{(2)})=1]) \\
 & > \frac{1}{2} + \varepsilon. \text{ Thus we reach a contradiction.}
 \end{aligned}$$

Let  $I=(I_k)_{k \in N}$  be a key set with security parameter  $k$ , and let  $Q \in \mathbb{Z}[X]$  be a positive polynomial. Let  $f=(f_i : D_i \rightarrow D_i)_{i \in I}$  be a family of one-way permutations with hard core predicate  $B=(B_i : D_i \rightarrow \{0,1\})_{i \in I}$  and key generator  $K$ . Let  $G=G(f,B,Q)$  be the induced pseudorandom bit generator.

## Is this a PR Bit Generator?



# Proof

Then for every P.P.T  $A$  with inputs  $i \in I_k$ ,  $z \in \{0,1\}^{Q(k)}$ ,

$y \in D_i$  and output in  $\{0,1\}$ :

$$|\Pr(A(i, G_i(x), f_i^{Q(k)}(x)) = 1 : i \leftarrow K(1^k), x \leftarrow D_i)$$

$$- \Pr(A(i, z, y) = 1 : i \leftarrow K(1^k), z \leftarrow \{0,1\}^{Q(k)}, y \leftarrow D_i)| \leq \varepsilon(k)$$

Remark: The theorem states that for sufficiently large keys the probability of distinguishing successfully between truly random sequences and pseudorandom sequences-using a given efficient algorithm is negligibly small, even if  $f_i^{Q(k)}(x)$  is known.

Contradicting the pseudo-randomness:

$$\Pr(A(i, G_i(x), f_i^{Q(k)}(x)) = 1 : i \leftarrow K(1^k), x \leftarrow D_i)$$

$$- \Pr(A(i, z, y) = 1 : i \leftarrow K(1^k), z \leftarrow \{0,1\}^{Q(k)}, y \leftarrow D_i) > \varepsilon(k)$$

For  $k \in K$  and  $i \in I_k$ , we consider the following sequence of distributions:  $p_{i,0}, p_{i,1}, \dots, p_{i,Q(k)}$  on  $Z_i = \{0,1\}^{Q(k)} \times D_i$ .

## The Hybrid Construction

For  $k \in K$  and  $i \in I_k$ , we consider the following sequence of

distributions:  $p_{i,0}, p_{i,1}, \dots, p_{i,Q(k)}$  on  $Z_i = \{0,1\}^{Q(k)} \times D_i$ .

$$p_{i,0} = \{(b_1, \dots, b_{Q(k)}, y) : (b_1, \dots, b_{Q(k)}) \leftarrow \{0,1\}^{Q(k)}, y \leftarrow D_i\}$$

$$p_{i,1} = \{(b_1, \dots, b_{Q(k)-1}, B_i(x), f_i(x)) : (b_1, \dots, b_{Q(k)-1}) \leftarrow \{0,1\}^{Q(k)-1}, x \leftarrow D_i\}$$

...

$$p_{i,r} = \{(b_1, \dots, b_{Q(k)-r}, B_i(x), B_i(f_i(x)), \dots, B_i(f_i^{r-1}(x)), f_i^r(x)) : (b_1, \dots, b_{Q(k)-r}) \leftarrow \{0,1\}^{Q(k)-r}, x \leftarrow D_i\}$$

...

$$p_{i,Q(k)} = \{B_i(x), B_i(f_i(x)), \dots, B_i(f_i^{Q(k)-1}(x)), f_i^{Q(k)}(x) : x \leftarrow D_i\}$$

## From the contradiction

$$\text{Prob}(A(i,z,y)=1; i \leftarrow K(k), z \leftarrow \{0,1\}^{Q(k)}, y \leftarrow D_i)$$

$$= \text{Prob}(A(i,z,y)=1; i \leftarrow K(k), (z,y) \leftarrow \xrightarrow{p_{i,0}} Z_i)$$

$$\text{Prob}(A(i, G_i(x), f_i^{Q(k)}(x))=1; i \leftarrow K(k), z \leftarrow \{0,1\}^{Q(k)}, y \leftarrow D_i)$$

$$= \text{Prob}(A(i,z,y)=1; i \leftarrow K(k), (z,y) \leftarrow \xrightarrow{p_{i,Q(k)}} Z_i)$$

Thus our contradiction says that algorithm  $A$  is able to distinguish between  $p_{i,0}$  (uniform distribution) and  $p_{i,Q(k)}$  (of pseudorandom sequences).

## Difference between each iteration

Since  $f$  is bijective,

$$p_{i,r} = \{(b_1, \dots, b_{Q(k)-r}, B_i(x), B_i(f_i(x)), \dots, B_i(f_i^{r-1}(x)), f_i^r(x)) : (b_1, \dots, b_{Q(k)-r}) \leftarrow \{0,1\}^{Q(k)-r}, x \leftarrow D_i\}$$

$$= \{(b_1, \dots, b_{Q(k)-r}, B_i(f_i(x)), B_i(f_i^2(x)), \dots, B_i(f_i^r(x)), f_i^{r+1}(x)) : (b_1, \dots, b_{Q(k)-r}) \leftarrow \{0,1\}^{Q(k)-r}, x \leftarrow D_i\}$$

We see that  $p_{i,r}$  differs from  $p_{i,r+1}$  only at one position, namely at  $Q(k)-r$ . There the hard core bit  $B_i(x)$  is replaced by a truly random bit.

$$\frac{1}{P(k)} < \text{Prob}(A(i,z,y)=1 : i \leftarrow K(k), (z,y) \leftarrow \frac{P_{i,Q(k)}}{Z_i}) -$$

$$\text{Prob}(A(i,z,y)=1 : i \leftarrow K(k), (z,y) \leftarrow \frac{P_{i,0}}{Z_i})$$

$$= \sum_{r=0}^{Q(k)-1} (\text{Prob}(A(i,z,y)=1 : i \leftarrow K(k), (z,y) \leftarrow \frac{P_{i,r+1}}{Z_i}) -$$

$$\text{Prob}(A(i,z,y)=1 : i \leftarrow K(k), (z,y) \leftarrow \frac{P_{i,r}}{Z_i}))$$

## Define algorithm A' using A

Choose  $r$ , with  $0 \leq r < Q(k)$ , uniformly at random.

Independently choose random bits  $b_1, b_2, \dots, b_{Q(k)-r-1}$  and another random bit  $b$ .

For  $y = f_i^r(x) \in D_i$

$$A'(i, f_i^r(x)) = \begin{cases} b, & \text{if } A(i, b_1, \dots, b_{Q(k)-r-1}, b, B_i(f_i(x)), \dots, B_i(f_i^r(x)), f_i^{r+1}(x)) = 1 \\ 1-b & \text{otherwise} \end{cases}$$

If  $A$  distinguishes between  $p_{i,r}$  and  $p_{i,r+1}$  it yields 1 with higher probability if the  $(Q(k)-r)$ th bit of its input is  $B_i(x)$  and is not a random bit.

## Success of A' in guessing the hard-core predicate

$$\begin{aligned}
 & \Pr(A'(i, f_i(x)) = B_i(x) : i = K(k), x \leftarrow D_i) \\
 &= \frac{1}{2} + \Pr[A'(i, f_i(x)) = b \mid B_i(x) = b] - \Pr[A'(i, f_i(x)) = b] \\
 & \text{Choosing } r \text{ uniformly,} \\
 &= \frac{1}{2} + \sum_{r=0}^{Q(k)-1} \Pr(R=r) \cdot [\Pr(A'(i, f_i(x)) = b \mid B_i(x) = b, R=r) - \Pr(A'(i, f_i(x)) = b \mid R=r)] \\
 &= \frac{1}{2} + \frac{1}{Q(k)} \sum_{r=0}^{Q(k)-1} [\Pr(A'(i, f_i(x)) = b \mid B_i(x) = b) - \Pr(A'(i, f_i(x)) = b)] \\
 &= \frac{1}{2} + \frac{1}{Q(k)} \sum_{r=0}^{Q(k)-1} (\Pr[A(i, z, y) = 1 : i \leftarrow K(1^k), (z, y) \leftarrow \frac{P_{i,r+1}}{Z_i}] - \\
 & \quad \sum_{r=0}^{Q(k)-1} (\Pr[A(i, z, y) = 1 : i \leftarrow K(1^k), (z, y) \leftarrow \frac{P_{i,r}}{Z_i}]) \\
 &> \frac{1}{2} + \frac{1}{Q(k)P(k)} \\
 & \text{This contradicts the hard-core predicate property.}
 \end{aligned}$$

## Next Bit Unpredictability

Let  $X = (X_1, X_2, \dots, X_n)$  be a distribution on  $\{0, 1\}^n$ .

$X$  is next-bit unpredictable if for every PPT predictor algorithm  $P$ , there exists a negligible function  $\varepsilon(n)$  such that,

$$\Pr_{i \in [n]} [P(X_1 \dots X_{i-1}) = X_i] \leq \frac{1}{2} + \varepsilon(n)$$

Surprisingly next-bit unpredictability is equivalent to pseudorandomness.

# Yao's Theorem

X is pseudorandom if and only if, it is next bit unpredictable.

## Proof

X is pseudorandom if and only if, it is next bit unpredictable.

X is PR  $\Rightarrow$  Next bit is unpredictable

$\neg$ Next bit is unpredictable  $\Rightarrow \neg$ X is PR

$$\Pr_{i \in [n]} [P(X_1 \dots X_{i-1}) = X_i] > \frac{1}{2} + \varepsilon(n)$$

$$\exists i, \Pr [P(X_1 \dots X_{i-1}) = X_i] > \frac{1}{2} + \varepsilon(n)$$

Define T such that:

$$T(y_1 \dots y_n) = \begin{cases} 0, & \text{if } P(y_1 \dots y_{i-1}) \neq y_i \\ 1, & \text{if } P(y_1 \dots y_{i-1}) = y_i \end{cases}$$

$$\Pr_{y \in U_n} [T(y) = 1] = \frac{1}{2}$$

$$\Pr_{y \in X} [T(y) = 1] > \frac{1}{2} + \varepsilon(n)$$

$Adv(T) > \varepsilon(n)$ , thus violating the PRNG property.



# Proof of the converse

Let us prove the converse.

Suppose  $X$  is not PRNG. Then there is a PPT algorithm  $T$  st.:

$$\text{Adv}(T) = |\Pr[T(X)=1] - \Pr[T(U_n)=1]| > \varepsilon(n)$$

wlog assume  $\Pr[T(X)=1] > \Pr[T(U_n)=1]$ .

Now construct a next bit predictor:

Let  $U_1, \dots, U_n$  be uniformly distributed random variables on  $\{0,1\}$ .

$$D_0 = (U_1 \dots U_n)$$

$$D_1 = (X_1 \dots U_n)$$

...

$$D_{i-1} = (X_1 \dots X_{i-1} U_i \dots U_n)$$

$$D_i = (X_1 \dots X_i U_{i+1} \dots U_n)$$

...

$$D_n = (X_1 \dots X_n)$$

$$\varepsilon(n) < \Pr[T(D_n) = 1] - \Pr[T(D_0) = 1]$$

$$= \sum_i (\Pr[T(D_i) = 1] - \Pr[T(D_{i-1}) = 1])$$

$$\exists i, \text{ st. } \Pr[T(D_i) = 1] - \Pr[T(D_{i-1}) = 1] > \frac{\varepsilon(n)}{n}$$

Define predictor algorithm  $P(x_1 \dots x_{i-1})$ :

Choose random bits,  $y_i \dots y_n$ .

$$\text{Let, } P(x_1 \dots x_{i-1}, y_i \dots y_n) = \begin{cases} y_i, & \text{if } T(x_1 \dots x_{i-1}, y_i \dots y_n) = 1 \\ 1 - y_i, & \text{otherwise} \end{cases}$$

$$\text{Thus, } \Pr[P(X_1 \dots X_{i-1}, U_i \dots U_n) = X_i]$$

$$= \frac{1}{2} (\Pr[P(X_1 \dots X_{i-1}, U_i \dots U_n) = X_i \mid U_i = X_i] +$$

$$\Pr[P(X_1 \dots X_{i-1}, U_i \dots U_n) = X_i \mid U_i = 1 - X_i])$$

$$= \frac{1}{2} (\Pr[P(X_1 \dots X_{i-1}, X_i \dots U_n) = X_i] +$$

$$\Pr[P(X_1 \dots X_{i-1}, 1 - X_i \dots U_n) = X_i])$$

$$= \frac{1}{2} (\Pr[T(X_1 \dots X_{i-1}, X_i \dots U_n) = 1] +$$

$$\Pr[T(X_1 \dots X_{i-1}, 1 - X_i \dots U_n) = 0])$$

$$\begin{aligned}
&= \frac{1}{2}(\Pr[T(D_i) = 1] + \\
&1 - \Pr[T(X_1 \dots X_{i-1}1 - X_i \dots U_n) = 1]) \\
&= \frac{1}{2} + \frac{1}{2}([\Pr[T(D_i) = 1] - \Pr[T(X_1 \dots X_{i-1}1 - X_i \dots U_n) = 1]) \\
&= \frac{1}{2} + ([\Pr[T(D_i) = 1] - \Pr[T(D_{i-1}) = 1]) \\
&> \frac{1}{2} + \frac{1}{n}(\varepsilon(n))
\end{aligned}$$

*Thus, X is not next bit unpredictable.*