Attacks Against Autofinalization and Fork Parking

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Abstract

Blockchain consensus algorithms that use automatic trailing checkpoints (finalization) and additional proof-of-work requirements (parking) in their consensus algorithms are susceptible to persistent forks. The probability of attacker success is analyzed and compared to other algorithms. While autofinalization is shown to be a tradeoff that makes doublespend reorganization attacks harder at the expense of allowing persistent forks, parking makes creating persistent forks much easier, and only reduces the likelihood of reorganization of pre-finalized blocks.

Introduction

The consensus achieved by the parking and auto-finalization technologies in Bitcoin Cash prevents intentional chain reorganization. But they are inconsistent with consensus theory and that strongly implies that these technologies are not innovations in consensus but rather trade correctness for convenience. This paper provides an analysis that describes specific attacks against auto-finalization and parking and shows the cost and likelihood that a malicious miner could successfully execute them.

Definitions

Persistent fork in this paper means a failure of the consensus algorithm to achieve consensus, requiring an extra-algorithmic correction. In practice, this would mean a fork of the blockchain that first requires human consensus to pick one of the two forks, and then human intervention at every node that followed the wrong fork to manually force a blockchain reorganization.

Finalization is a technique to create non-persistent blockchain checkpoints. All forks that do not contain the finalized block are marked invalid persistently. Full nodes can be directed to consider one particular block, F, "final". F is stored in RAM and any blocks that are not on F's chain are marked as invalid. This is not quite a checkpoint for two reasons:

- If the full node is restarted, F is forgotten.
- Only one block is considered final at a time.

These differences are noted here for precision but may simply be an implementation convenience.

Auto-finalization is a process where the main chain block that is at the **auto-finalization depth** (which is 10 on BCH) is marked as the "final" block.

Parking is a modification to the rule that determines the main chain proposed by Satoshi¹ "Nodes always consider the longest chain to be the correct one and will keep working on extending it." The parking technique observes that a full node that is not in "initial block download" mode has a fork that it currently sees as the main chain (M), and a candidate fork (C) that it is considering switching to. A full node that implements parking will not switch to C unless it exceeds the work in M by an amount that varies depending on the length of the fork M, called extra parking work (EPW):

$$forkBlock = LastCommonBlock(M, C) \tag{1}$$

$$mainForkLength = Height(M) - Height(forkBlock)) \tag{2} \\$$

$$EPW = \begin{cases} \frac{Work(M) - Work(forkBlock)}{Work(M-1) - Work(forkBlock)} & if \ mainForkLength \ is \ 1 \\ \frac{Work(M-1) - Work(forkBlock)}{Work(M) - Work(forkBlock)} & if \ mainForkLength \ is \ 2 \ or \ 3 \\ Work(M) - Work(forkBlock) & otherwise \end{cases}$$
 (3)

If we make the simplifying "steady state mining" assumption that each block requires approximately the same amount of work w, then this equation simplifies to:

$$EPW = \begin{cases} \frac{w}{2} & \text{if mainF or kLength is 1 or 2} \\ w & \text{if mainF or kLength is 3} \\ w * mainF or kLength otherwise} \end{cases} \tag{4}$$

Background

The auto-finalization and parking logic was added to the Bitcoin ABC client in response to the Bitcoin Cash/Bitcoin SV fork. At that time, there was fear that a short-term economically irrational actor would

continually reorganize the Bitcoin Cash fork with empty blocks (or execute other attacks). Doing so would block all transactions from confirming on-chain, encouraging abandonment of the fork. By finalizing blocks 10 deep, no deeper reorganization can occur. But it was observed that this is not good enough since an attacker could simply release its reorganizations every 8 or 9 blocks, although it does prevent double spend attacks (since exchanges would not release funds until finalization occurred). Parking was proposed to discourage this activity, since an attacker would have to produce twice as much work to cause a reorganization, except for the first 3 blocks. One might expect that an attacker simply reorganize every 2 or 3 blocks, since the parking algorithm requires much less extra work for forks of those lengths. However even with majority hash power, there is a probability that the attacker will fail to create the longest chain, and this probability increases as the depth decreases. So the honest minority would be able to get blocks confirmed and given BCH's utilization these few blocks could confirm all existing transactions. For example, if the honest miners have only 20% of the hash power, they will win a 3 block race 5.2% of the time but a 9 block race only 0.1% of the time¹.

No such attack materialized.

Persistent Forking Attacks Against Auto-finalization

The well known double spend attack has been used to steal millions of dollars^{7,8}. It actually comprises two components: the actual double spend transaction, and a blockchain reorganization that occurs because a privately generated fork is released. A persistent fork can be used in place of the release of the privately generated fork in a double spend attack because eventually people need to "heal" the fork by choosing one of the chains as the "main" chain and manually reorganize the nodes on the other chain. Although there is some uncertainty as to which chain people would choose, an attacker could run double spends on both forks to different services, or in other ways make one chain more palatable than the other. For example, they could organize things so choosing the "fraud" chain awards all mining fees to the attacker, or confirm no other transactions, providing the general public an opportunity to run double spends against old, rewound transactions.

But a simpler attack might be to short the cryptocurrency on multiple exchanges and trigger persistent forks since the disruption is likely to cause significant loss of confidence.

For completeness Eclipse/Partition Attacks and node synchronization failures are mentioned next. However the main attack presented in this paper is the "fork matching" attack, described in section 3.

Eclipse/Partition Attack

An eclipse or partition attack is an attack in which the target node or nodes cannot communicate outside of the eclipsed group, except via the attacker.

If an attacker can maintain an eclipse or partition for the auto-finalization depth number of blocks, the isolated nodes will persistently fork from the other nodes.

Auto-finalization therefore imports the networking architecture and its source code into the forking attack surface of the cryptocurrency, whereas it was previously only a problem for double spend attacks.

Node Synchronization Failure

The effect of chain parking is that nodes do not immediately switch to the most-work chain. Instead they stick with the "current" chain. This "current" chain is the most-work chain in the set that the node's connections are advertising. If this fork length is greater than the auto-finalization depth (10 blocks on BCH), it will be "finalized" and so persistently prevent switching.

There are two avenues of attack. In the first, the attacker creates a deep reorganization most-work chain. None of the existing nodes will switch to it due to their finalization rules. However, all new nodes in the system will synchronize to it (if visible during synchronization) and all SPV wallets will choose it.

This would be an expensive attack to maintain, but would force BCH developers to hard code a checkpoint into every full node and SPV wallet to rejects the attacker's chain.

In the second attack, the attacker creates a lower-work fork 1 block longer than the auto-finalization depth anywhere (or in multiple places to gain multiple attempts) in the chain. It then attempts to push this fork into synchronizing nodes, causing finalization into this "dead-end". If the synchronizing node is also successfully eclipse attacked, the attack will succeed since the node will not be aware of any greater work chain. Otherwise the success of the attack will fail given a careful implementation of synchronization that first validates the POW in most-work chain's full header path, and second rejects any attempts to inject blocks into the node that are not on this path.

These problems were demonstrated during the BCHABC fork on Dec 1, 2020^{F3}. [This section document was updated on Dec 2 to include this evidence]

Fork Matching Attack

This attack can still cause a persistent fork in a connected network - that is, no eclipse or partition

attack is necessary. In summary, the attacker will cause a fork and maintain it for the auto-finalization depth number of blocks, whereupon the first forked blocks are finalized in every node, resulting in a persistent fork.

Let us first examine the attack against nodes that implement finalization but not parking.

Preparation

To prepare for this attack, the attacker positions computing resources near full nodes associated with the services the attacker would like to fork. These full nodes can be identified reliably by techniques discovered in [3]. The attacker must be able to reliably be the node that provides the target full node new blocks. This is easy to verify before the attack begins, by determining whether the target node is requesting blocks from (issuing INV blocks to) an attack node. An attacker may also be able to employ protocol shortcuts (such as forwarding a block without header or INV, or forwarding the header and then the block without waiting for a GETDATA) to further increase its block propagation rate relative to other nodes, depending on the details of a node's protocol implementation.

Note that if the attacker's objective is general mayhem rather than forking specific target nodes and services, the attack is easier since it can be targeted towards N nodes but still succeed if some nontrivial number of nodes are forked.

Trigger

In the first step the attacker triggers a fork F off of main chain M. This is accomplished by mining a block ${\rm F}_0$ and then waiting for another miner to mine a block ${\rm M}_0$. As soon as the attacker receives notification of the block ${\rm M}_0$, it forwards ${\rm F}_0$ instead, using any available protocol shortcuts. Based on the analysis done during setup, ${\rm F}_0$ will beat ${\rm M}_0$ to the target nodes.

Repeat

The attacker now attempts to mine a number of blocks equal to the blockchain's auto-finalization depth ${\rm F_1}$ to ${\rm F_f}$. As main chain blocks are discovered by the rest of the network, the attacker propagates its blocks directly to its targets. This ensures that the target nodes see the attackers block first, but that (in general) the rest of the network does not.

A node does not switch from its current chain to an equal work chain, so as long as block propagation is controlled, the fork can be maintained.

There is a risk that the target nodes will propagate the fork to untargeted nodes, converting those nodes from M to F. There is also a risk that some of the

target nodes will see the main chain block first, converting them from F to M. These risks may be acceptable depending on the attacker's goals.

Once the fork has been maintained for the autofinalization depth, the fork will become persistent and the attack can stop.

Problems

P1 "Attack Foiled": The attacker must have produced as many or more blocks than the main chain miners every time the main chain miners produce a block, so that it can push the next block on F the moment a block on M is discovered. Analysis of the exact success probability of this is included below.

P2 "Attack Mistimed": If the attacker presents F_n too early or late, it can cause nodes to move between forks F and M. Proper timing is experimentally easy to achieve on regtest. However, the only way to determine whether this applies to the mainnet is to try it. It turns out that it does not matter for "parking" nodes so the analysis of this problem stops here.

P3 "Attack Spoiled": If the targeted nodes are miners, and they discover and propagate a block on F, the nodes mining M will switch to F, ending the attack. Note that since F is now the main chain, F has lost no money. Actually, this constitutes a selfish mining attack⁴ so F's actions will increase its profitability on subsequent blocks by reducing difficulty. To put some numbers around this problem, the likelihood that a miner with hash power 'p' as a fraction of the total hash power does not produce a block in N nodes can be calculated. It is 1 minus likelihood that the rest of the hash power "wins" n times, or:

$$spoil\ probability = 1 - (1 - p)^n \tag{5}$$

For example, targeting 5% of the hash power will be spoiled 40% of the time with an auto-finalization depth of 10. However, note that in cryptocurrencies like BCH, which command a small fraction of available hash power, it would not be difficult for a miner to direct a significant quantity of hash to both M and F^{F2}, dramatically reducing the targeted hash power's percentage.

P4 "ASERT interference": Since ASERT recalculates difficulty for every block, is it near impossible to have the exact same POW on two forks? If so the fork will heal. Or will the "absolutely scheduled" nature of ASERT generally result in the same difficulty? It turns out that it does not matter for "parking" full nodes so the analysis of this problem stops here.

"Attack Foiled" Analysis

This attack differs from the traditional doublespend because the attacker must remain ahead of the main chain throughout the entire attack interval of autofinalization depth (AFD) blocks.

Let:

T => mining interval in minutes/block, with 100% hash power (e.g. 10 minutes)

q => the attacker's proportion of hash power

p = 1-q => honest miner's proportion of hash power

So the honest miner's mining interval (minutes/blocks)

$$Hmi = T/p \tag{1}$$

And the attacking miner's mining interval (minutes/blocks)

$$Ami = T/q \tag{2}$$

How much time to extend the mainchain by z blocks, on average?

$$=z*Hmi=z*T/p \tag{3}$$

How many blocks will attacker produce during honest miner's time to mine z blocks?

Answering this question gives us the Poisson interval (lambda) of the attacker, expressed in the time expected for the honest nodes to produce a z block. It is the attacker's block rate (inverse of 2) * the time available (3) or:

$$lambdaAttacker = q/T * z * T/p = zq/p$$
 (4)

Let us propose the attacker is tied at the AFD-1th block and must produce the AFDth block first. The probability is the sum of the probabilities that the attacker will produce any of 1 to infinity blocks in the time it takes the honest miners to produce z=1 blocks. Modelling mining as a Poisson process results in:

$$1-P\left(X=k \text{ successes}=0, \lambda=zq/p\right) = \frac{\lambda^k e^{-\lambda}}{k!} = 1-e^{-zq/p} = 1-e^{-q/p} \quad (5)$$

Now let us propose that the attacker is tied at the AFD-2nd block and must win. This is the probability that the attacker produces 2 or more blocks (directly wins), or that the attacker produces 1 block times the probability of a win from that new position.

In general, if N blocks remain in the race, the probability of a win is the sum of the probability of producing 1,2,...N-1 blocks in one interval times the probability of winning from that new position, plus the probability that N or more blocks are discovered in this interval (which would be an automatic win):

The following equation is not quite correct, because it does not model the "head start" that the F chain gains if it mines more than 1 block within an M chain discovery interval. But it is presented here as a stepping stone.

$$W(N) = (\sum_{i=1}^{N-1} P\left(X = i \text{ successes}, q/p\right) W(N-i)) + \sum_{i=N}^{\infty} P\left(X = i \text{ successes}, q/p\right)$$

To fully express the model, we need to introduce variables denoting the main and fork lengths (Mlen and Flen):

$$W\left(N,Mlen,Flen\right) = \begin{cases} 0 \text{ if } Flen < Mlen,\\ 1 \text{ if } Flen >= N, \text{ otherwise}\\ \left(\sum\limits_{i=1}^{N-1-Flen} P\left(X=i,q/p\right)W\left(N-i,Mlen+1,Flen+i\right)\right) + \sum\limits_{i=N-Flen}^{\infty} P\left(X=i,q/p\right) \end{cases}$$

This can be calculated and plotted for a variety of auto-finalization depths and attacker hash, resulting in the following graph (see Appendix 1 for jupyter code):

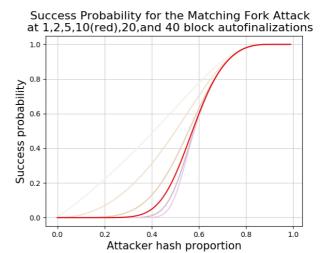


figure 1

Visually, this system is fairly robust against minority hash attackers at BCH's 10 auto-finalization depth. Quantitatively, the likelihood of a successful attack by a 50% miner is only 25%. However, the situation changes rapidly above about 60% hash, with an attacker with 2/3rds of the hash power resulting in a 82% chance of success and a 3/4ths miner having an 94% likelihood of forcing a persistent fork.

These majority hash attacks are very relevant to a minority hash coin like BCH since a relatively small BTC miner can easily produce this hash power and direct it temporarily onto BCH. With an autofinalization depth of 10, an attacker would have to redirect this hash power for about an hour to create a persistent fork.

Price

Let us assume that hash power is readily available to be diverted to the attack. This is generally true for any "minor" blockchain – that is any chain that shares its proof-of-work algorithm with another chain that consumes the majority of the available hash power, and is true for BCH which is the only chain that the author is aware of that uses auto-finalization and fork parking. Without this assumption there is an unquantifiable cost to fabricate, deploy and manage the additional hash power required to execute this attack.

In BCH, the cost to mount the attack is the cost of production of 10 blocks. At the time of this writing, if we assume miners are breaking even, this would be approximately 10*6.25*250 or 15000 USD. This author feels that this is a very small amount compared to the profits that might be gained by leveraged short positions in BCH and executing one or multiple fork attacks. Additionally, forcing a persistent fork on a minority of services then abandoning it, can be used to double spend as described earlier.

It is unclear how BCH would "heal" a persistent fork. If the attacker's chain is chosen as the main chain, there would be no loss to the attacker, except as caused by BCH price declines and the miner's forced holding of the mined 62.5 BCH for 100 blocks. If the attacker's chain is not chosen, all blocks are orphaned, so the cost is \$14000 USD.

A P1 failure results in the loss of between 1 and 9 orphan blocks or between \$1000 and \$14000 USD.

A P2/P4 failure may result in the loss of between \$1000 and \$14000 USD, or no loss if the attacker's fork is chosen as the main chain.

A P3 failure results in no loss of money.

A majority hash attack is much more likely to fail early than it is to fail later (especially with parking), since the more blocks mined, the more the majority chain tends to pull ahead of the minority. This means that failed attacks are more likely to incur losses on the lower end of the specified ranges.

Persistent Forking Attacks Against Parking Autofinalization Nodes

We can now consider how fork "parking" affects the main attack described in this paper; the "fork matching" attack. Recall that "parking" causes nodes to resist switching forks unless the other fork's work exceeds the current one by a variable amount as described earlier.

Attack is Possible with Lower Hash or Succeeds With Greater Probability

Note that "parking" significantly relaxes the finish criteria. If our attacker is working on the last block of F (at the auto-finalization depth - 1), M must be over 2*(auto-finalization depth - 1) blocks ahead to trigger F nodes to move back to M. This relationship is true for prior blocks as well, to fork depth 2. Ignoring the first 2 blocks, the F chain can grow half as fast as the M chain and still succeed.

P2: "Attack Mistiming", Relaxed

A fork depth of 1 is not relevant, since that is the initial fork block. Parking does not affect the depth 2 block since the excess work is half a block. However, once the fork depth is 3 or greater, parking requires at least one block of extra work. This means that an arrival order problem will be ignored.

If the next M block is presented first to F-following nodes, it will not cause a chain switch. If the next F block is presented first to M-following nodes, there will similarly be no switch!

Parking therefore significantly reduces the likelihood of timing problems.

P4: "ASERT Interference", Solved

Similarly to the way attack mistiming becomes more lenient due to chain parking, minor variations in the chain work due to ASERT retargeting difficulty in every block will be ignored.

P1: "Attack Foiled", Foiled

A significant problem is that the F chain must to stay even with or be ahead of the M chain every time a M block is found. This is a significantly more strict requirement than, for example, that the F chain eventually be even with the M chain (as is needed for the classic double spend attack). Parking relaxes this requirement to some degree. By block 3, the F chain can fall 1 block behind. And by block M > 3 the F chain can fall M blocks behind without triggering a chain switch. The probability analysis was rerun with the BCH parking rules, yielding the following graph

Success Probability for the Matching Fork Attack at 1,2,5,10(red),20,and 40 block parked autofinalizations

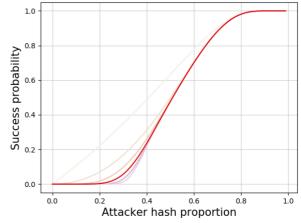


figure 2

Parking allows significantly less applied hash power to result in greater attack success probability, especially at lower hash levels. To repeat the data points presented earlier, 50% hash now has a 48% success rate (double), 66% an 83% success rate and 75% has a 94% success rate (about the same).

Attack Probability Comparison

The follow graph plots the success probability for the traditional double spend and the fork matching attacks with and without 10 block finalization and BCH-algorithm parking. For double spend attacks, an embargo period of 10 blocks was chosen because it makes sense that exchanges would take advantage of the 10 block finalization.

Green is the standard double spend attack with a 10 block embargo period on a chain without finalization or parking. As first described in [1], since the attacker can theoretically mine forever, any attacker with > 50% of the hash power is guaranteed to succeed.

Blue is a "double spend attack"^[f1] on a chain with finalization. Because of the finalization, the attack must succeed before the 10th main chain block is mined. This means that even if the attacker has majority hash power, it may get unlucky and be outmined by the main chain. This is why the top of the curve smoothly approaches 1 as opposed to the Green line.

Yellow is a double spend attack on a chain with finalization and parking. As expected, it is significantly harder to succeed if the attacker must provide twice as much work as the main chain!

Red is a 10 block Fork Matching attack against a chain with finalization and parking. Interestingly, it has the highest success probability for minority hash attackers with about 20% to 35% of the hash. This is likely because parking's extra required difficulty significantly helps the attack.

Orange is a 10 block Fork Matching attack against a chain with finalization only. As expected, it is harder for minority hash attackers than the red.

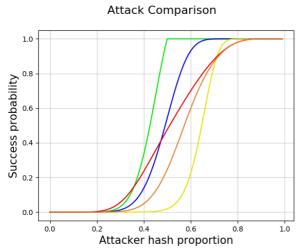


figure 3

Conclusion

Since a fork matching attack is effectively a persistent double spend attack, this last graph is concerning. In an attempt to eliminate double spend reorganizations, the ability to create persistent double spends was introduced. This is arguably worse, it will certainly be a lot harder to "clean up the mess" if such an attack is executed – likely requiring some centralized decision making.

More abstractly, the existence of theoretical results such as [5] and [6] that prove consensus impossible under certain constraints were deftly avoided by Satoshi because Bitcoin actually never achieves consensus. Instead it achieves a probability of consensus that increases as the statement's depth in the chain increases. And in practice it eventually becomes economically infeasible for the statement to be changed.

The "consensus" achieved by Bitcoin Cash's parking and auto-finalization technologies discourages intentional chain reorganization and completely prevents it beyond 10 blocks. But it is inconsistent with consensus theory and that strongly implies that these technologies are not innovations in consensus but rather a tradeoff. This tradeoff was neither identified or analyzed by the authors of these technologies, as far as I am aware. This paper furnishes that analysis and shows how these technologies can fail to achieve consensus and open avenues to execute the attacks they were intending to fix.

Instead of intentional chain reorganization, attackers can create intentional chain "deorganization", achieving much the same outcome in terms of double spends or general mayhem. The question we may now want to ask is whether the risk of persistent consensus failure is worth the price of traditional double spend reorganization resistance?

Footnotes

[F1] The name "double spend attack" does not make much sense in this context since exchanges would use an embargo period greater than the finalization. So it would not be possible to execute an actual double spend (because the exchange would not release the goods before the reorganization). But this attack can reorganize the blockchain for other purposes, such as DoS.

[F2] Note that mining both the main chain and fork would also allow the attacker to deliver both M and F blocks directly to targets simultaneously, reducing the chance of propagation problems. It could also delay blocks it discovers on M.

[F3] Leading up to December 1, 2020, the BCHABC blockchain had been suffering a DOS attack from an anonymous miner that would mine mostly empty blocks and orphan blocks that did not pay 100% of the coinbase to ABC. In concert with ABC (as

evidenced by explorer.bitcoinabc.org) a miner created a significant lower-work fork off of a 5 block chain that was created on Nov 30 (height 662687), but orphaned. On Dec 1, the BCHABC blockchain therefore had 2 significant consensus-compatible forks, which we can call BCHAA (most work) and BCHAB (less work). It is presumed that the ABC release's networking code "preferred" BCHAB by initially connecting to BCHAB following nodes. During this time, network connectivity was inconsistent because connections to BCH would also consume connection slots. During 3 attempts to synchronize by 2 independent users, 2 nodes followed BCHAB and 1 followed BCHAA.

The following log shows how parking and finalization caused the lesser-work chain to be followed even though the node became aware of the greater-work chain (** indicates annotations):

2020-12-01T22:38:48Z UpdateTip: new best=00000000000000003cdfa4fb383f133cc2259 6eea61cb2bb4a2501cf20238f09 height=662686 version=0x20000000 log2 work=88.40692 tx=295435142 date='2020-11-30T18:30:46Z' progress=0.998904 cache=401.1MiB(2327112txo) 2020-12-01T22:38:48Z UpdateTip: new best=0000000000000000311ffccd67cba247a6db0 a67fa2576174334fce036c48f84 height=662687 version=0x20000000 log2 work=88.40692 tx=295435154 date='2020-11-30T18:32:42Z' progress=0.998905 cache=401.1MiB(2327125txo) 2020-12-01T22:38:48Z UpdateTip: new best=00000000000000012b04da060e505a2c5917 a8e9f2b329744880085a26ceda7 height=662688 version=0x20002000 log2 work=88.40692 tx=295435163 date='2020-11-30T18:36:57Z' progress=0.998908 cache=401.1MiB(2327136txo) 2020-12-01T22:38:48Z UpdateTip: new best=000000000000000024eaa803e4afb9db982dc 2ad654a4d9576b838efb9740262 height=662689 version=0x20000000 log2 work=88.40692 tx=295435234 date='2020-11-30T18:42:34Z' progress=0.998912 cache=401.2MiB(2327346txo) 2020-12-01T22:38:48Z UpdateTip: new best=0000000000000000421f887e044db3791f520 f8e8ef95fdb55c7116a8b843d89 height=662690 version=0x20000000 log2 work=88.406921 tx=295435237 date='2020-11-30T18:43:48Z' progress=0.998913 cache=401.2MiB(2327352txo) 2020-12-01T22:38:48Z UpdateTip: new best=00000000000000000b11d5c6599bb1ad4fa97 3355e508a7f25aef1b75aaefa7d height=662691 version=0x20c00000 log2 work=88.406921 tx=295435259 date='2020-11-30T18:51:16Z' progress=0.998917 cache=401.2MiB(2327382txo) 2020-12-01T22:38:48Z Pre-allocating up to position 0x700000 in rev01132.dat 2020-12-01T22:38:49Z UpdateTip: new best=0000000000000000212132b87c5d88d857964

```
version=0x20000000 log2 work=88.406921
tx=295439836 date='2020-12-01T09:58:18Z'
progress=0.999506
cache=401.3MiB(2328268txo)
2020-12-01T22:38:49Z Leaving
InitialBlockDownload (latching to false)
2020-12-01T22:38:49Z UpdateTip: new
best=0000000000000001f52576f7ebd17935a059
1d8166ccc29b4776b3783f663bb height=662693
version=0x20800000 log2 work=88.406921
tx=295444566 date='2020-12-01T10:27:51Z'
progress=0.999525
cache=401.3MiB(2328281txo)
2020-12-01T22:38:49Z UpdateTip: new
best=00000000000000003574991e117505e6e35fa
539d5923a29beff6531edb0f9c3 height=662694
version=0x2000e000 log2 work=88.406921
tx=295449299 date='2020-12-01T14:48:52Z'
progress=0.999695
cache=401.3MiB(2328425txo)
2020-12-01T22:38:49Z UpdateTip: new
best=00000000000000004ecde44b1f16bcd729bc7
f3ae78e3448f44615c1729bdbf8 height=662695
version=0x20000000 log2_work=88.406921
tx=295454026 date='2020-12-01T15:05:26Z'
progress=0.999705
cache=401.3MiB(2328441txo)
2020-12-01T22:38:49Z UpdateTip: new
best=000000000000000572b776c430b6228cb7cc
8f5bee4df0132fa2ddd6a3bd025 height=662696
version=0x20000000 log2_work=88.406922
tx=295458755 date='2020-12-01T15:28:58Z'
progress=0.999721
cache=401.3MiB(2328450txo)
2020-12-01T22:38:49Z UpdateTip: new
best=000000000000000036f7e43405e0ce74bbca5
86eec7b45cb03201514b70ea61a height=662697
version=0x20c00000 log2_work=88.406922
tx=295463484 date='2020-12-01T15:45:29Z'
progress=0.999731
cache=401.3MiB(2328461txo)
2020-12-01T22:38:49Z UpdateTip: new
best=00000000000000002028199ed3fc89ce05be4
64b8aa3454c7977b06cece3d663 height=662698
version=0x20400000 log2 work=88.406922
tx=295468217 date='2020-12-01T16:12:57Z'
progress=0.999749
cache=401.3MiB(2328478txo)
2020-12-01T22:38:49Z Pre-allocating up to
position 0x800000 in rev01132.dat
best=00000000000000057dab39787431f06f01db
7aacb33f22ac56775b160ae3848 height=662699
version=0x20000000 log2_work=88.406922
tx=295472946 date='2020-12-01T16:20:20Z'
progress=0.999754
cache=401.3MiB(2328485txo)
2020-12-01T22:38:50Z UpdateTip: new
best=00000000000000034d6eb357da13820d8cdb
bd6a1b4b8044aee93ba9b293c77 height=662700
version=0x20000000 log2 work=88.406922
tx=295477674 date='2020-12-01T16:30:24Z'
progress=0.999761
cache=401.3MiB(2328491txo)
2020-12-01T22:38:50Z UpdateTip: new
best=0000000000000001d0653aa36ed906093b40
```

40bf7d74c5e50d770d87838784e height=662692

```
39a4cc432757cab9127491f6f33 height=662701
                                            459a992af6ab4cf87dad3d69338 height=662709
version=0x20000000 log2 work=88.406922
                                            version=0x20400000 log2 work=88.406924
tx=295482401 date='2020-12-01T16:31:13Z'
                                            tx=295520223 date='2020-12-01T17:45:40Z'
progress=0.999761
                                            progress=0.999810
cache=401.3MiB(2328495txo)
                                            cache=401.3MiB(2328570txo)
2020-12-01T22:38:50Z UpdateTip: new
                                            2020-12-01T22:38:51Z UpdateTip: new
best=000000000000000035e71a8234c5a9384a83b
                                            best=000000000000000046b8dc899d847732f6548
3ac8f111393ec07ee5cd8d9d88c height=662702
                                            b6692ae28c6a94aeb4dffdb3a56 height=662710
version=0x20800000 log2 work=88.406923
                                            version=0x20000000 log2 work=88.406924
tx=295487127 date='2020-12-01T16:40:42Z'
                                            tx=295524950 date='2020-12-01T17:53:49Z'
progress=0.999767
                                            progress=0.999815
cache=401.3MiB(2328497txo)
                                            cache=401.3MiB(2328573txo)
2020-12-01T22:38:50Z UpdateTip: new
                                            2020-12-01T22:38:51Z Park block
best=00000000000000003c75f89e752bc18c62bcc
                                            00000000000000004262b9f56c93d72a6f8e221f08
89823680276f216217c40343693 height=662703
                                            c252e035aab5331f671f0a as it would cause a
version=0x20c00000 log2 work=88.406923
                                            deep reora.
tx=295491859 date='2020-12-01T16:52:06Z'
                                            2020-12-01T22:38:51Z UpdateTip: new
                                            best=00000000000000003ea89a75da1da76380626
progress=0.999775
cache=401.3MiB(2328507txo)
                                            4ca42d39f6e96f0dbf6cae8792f height=662711
                                            version=0x20000000 log2_work=88.406924
2020-12-01T22:38:50Z UpdateTip: new
                                            tx=295529677 date='2020-12-01T17:56:02Z'
ecfb8a17dd115f2a8c4c1991499 height=662704
                                            progress=0.999816
version=0x20000000 log2_work=88.406923
                                            cache=401.3MiB(2328578txo)
tx=295496591 date='2020-12-01T17:14:29Z'
                                            2020-12-01T22:38:51Z UpdateTip: new
                                            best=0000000000000000429e448460c0ee6800db0
progress=0.999789
cache=401.3MiB(2328517txo)
                                            012f856d8082a639900617abc39 height=662712
2020-12-01T22:38:50Z UpdateTip: new
                                            version=0x20800000 log2_work=88.406924
                                            tx=295534412 date='2020-12-01T18:30:21Z'
best=00000000000000004fc834b1150d2b690b505
30d59d80a61c9909e54934d56a5 height=662705
                                            progress=0.999839
version=0x20000000 log2_work=88.406923
                                            cache=401.3MiB(2328614txo)
                                            2020-12-01T22:38:51Z Park block
tx=295501317 date='2020-12-01T17:23:12Z'
progress=0.999795
                                            0000000000000003abc448d72e69babb9a13659aa
cache=401.3MiB(2328524txo)
                                            14df995b13e76ff5b97612 as it would cause a
2020-12-01T22:38:51Z UpdateTip: new
                                            deep reorg.
best=00000000000000055e97a5a605a05ad729f3
                                            2020-12-01T22:38:52Z UpdateTip: new
66f4c8c036737b2cc17cd09f82f height=662706
                                            best=000000000000000047d42e0dc3b3431ef874c
version=0x3fff0000 log2_work=88.406923
                                            7ed68379762f77815fd8ecbac37 height=662713
tx=295506047 date='2020-12-01T17:35:34Z'
                                            version=0x20000000 log2_work=88.406924
                                            tx=295539139 date='2020-12-01T18:32:35Z'
progress=0.999803
cache=401.3MiB(2328542txo)
                                            progress=0.999840
                                            cache=401.3MiB(2328616txo)
** this 662,687 in the largest POW fork
                                            2020-12-01T22:38:52Z Pre-allocating up to
                                            position 0x900000 in rev01132.dat
chain **
2020-12-01T22:38:51Z Park block
                                            2020-12-01T22:38:52Z UpdateTip: new
000000000000000000709b858a6a0c8610e604e7707
                                            best=0000000000000000bcaf061b6acae7f2ba51
2ef4407763afb0780ce712 as it would cause a
                                            26dbfbcee57fc47bc231c0ef679 height=662714
                                            version=0x20000000 log2 work=88.406925
deep reorg.
2020-12-01T22:38:51Z UpdateTip: new
                                            tx=295543865 date='2020-12-01T18:33:00Z'
best=000000000000000006736ee57bcd3a2e45a42
                                            progress=0.999840
30d5923cb69e5e1e855a82508c9 height=662707
                                            cache=401.3MiB(2328618txo)
version=0x20000000 log2_work=88.406923
                                            2020-12-01T22:38:52Z Park block
tx=295510774 date='2020-12-01T17:38:35Z'
                                            00000000000000003fcb4ad579e937c831d6f39610
                                            bcc6714bed13de8392c7b4 as it would cause a
progress=0.999805
cache=401.3MiB(2328546txo)
                                            deep reorg.
2020-12-01T22:38:51Z UpdateTip: new
                                            2020-12-01T22:38:52Z UpdateTip: new
best=000000000000000229363232760bc77d9879
                                            best=00000000000000000261419163b30ef838547
c37d57646df5f6a3e2f35a987f2 height=662708
                                            39da348b96d59156b788d1916fc height=662715
version=0x20000000 log2_work=88.406924
                                            version=0x27d4e000 log2_work=88.406925
tx=295515500 date='2020-12-01T17:40:28Z'
                                            tx=295548595 date='2020-12-01T18:48:32Z'
progress=0.999806
                                            progress=0.999850
cache=401.3MiB(2328548txo)
                                            cache=401.3MiB(2328628txo)
2020-12-01T22:38:51Z Park block
                                            2020-12-01T22:38:52Z UpdateTip: new
00000000000000002cf08a4a14920aa0930b46c4e9
                                            best=000000000000000024b1b59b7d065b6e1a651
092533adf570e7250db2b0 as it would cause a
                                            d57b979ce6a7d0953045b5ca809 height=662716
                                            version=0x20000000 log2 work=88.406925
deep reorg.
2020-12-01T22:38:51Z UpdateTip: new
                                            tx=295552433 date='2020-12-01T19:15:29Z'
```

progress=0.999868

best=0000000000000001322fddd281205d82fdfe

```
cache=401.8MiB(2332504txo)
                                             cache=401.8MiB(2332865txo)
2020-12-01T22:38:52Z Park block
                                             2020-12-01T22:38:52Z UpdateTip: new
00000000000000003bdaacb7ec7f86049f2b4e0dc2
                                             best=0000000000000000373e32c0e86c53cf67e52
4031c8980daacb06bfdc8f as it would cause a
                                             c87dd44ca163fe87e4a536a736d height=662726
deep reorg.
                                             version=0x21f9e000 log2 work=88.406927
2020-12-01T22:38:52Z UpdateTip: new
                                             tx=295552609 date='2020-12-01T20:21:58Z'
best=000000000000000037733987b917fa31d6a29
                                             progress=0.999911
d98f7b7c0552dd29edab05b0657 height=662717
                                             cache=401.8MiB(2332884txo)
version=0x20000000 log2 work=88.406925
                                             2020-12-01T22:38:52Z UpdateTip: new
tx=295552481 date='2020-12-01T19:36:34Z'
                                             best=000000000000000036d4885b9c3d95fe40ecb
progress=0.999882
                                             caf1e2d285fb9eb4ed218c28924 height=662727
cache=401.8MiB(2332521txo)
                                             version=0x20000000 log2 work=88.406927
2020-12-01T22:38:52Z UpdateTip: new
                                             tx=295552672 date='2020-12-01T20:36:45Z'
best=000000000000000038fd2290e132e39256744
                                             progress=0.999921
8355b66981d053e9331823edb5a height=662718
                                             cache=401.9MiB(2332963txo)
version=0x20800000 log2 work=88.406925
                                             2020-12-01T22:38:52Z UpdateTip: new
tx=295552486 date='2020-12-01T19:37:30Z'
                                             best=00000000000000055bff8ca0427cae84d216
progress=0.999882
                                             f2801bf1f339794f99e3159569d height=662728
cache=401.8MiB(2332728txo)
                                             version=0x20000000 log2_work=88.406927
2020-12-01T22:38:52Z UpdateTip: new
                                             tx=295552725 date='2020-12-01T20:51:56Z'
best=0000000000000000fd22489326d22fa4bef1
                                             progress=0.999931
c29714cc24d9fc24e58b0d1370d height=662719
                                             cache=401.9MiB(2333046txo)
version=0x20000000 log2_work=88.406925
                                             2020-12-01T22:38:52Z UpdateTip: new
tx=295552520 date='2020-12-01T19:50:41Z'
                                             best=000000000000000039c070a969fc765f20319
progress=0.999891
                                             32d9d7c1f64a941d9a026615a1c height=662729
cache=401.8MiB(2332764txo)
                                             version=0x3665c000 log2_work=88.406927
                                             tx=295552789 date='2020-12-01T21:15:24Z'
2020-12-01T22:38:52Z UpdateTip: new
best=0000000000000003f82accf9bba20407036a
                                             progress=0.999946
480a62bd12cf6dcfed717fb333d height=662720
                                             cache=401.9MiB(2333144txo)
version=0x20c00000 log2_work=88.406926
                                             2020-12-01T22:38:52Z Park block
tx=295552527 date='2020-12-01T19:54:10Z'
                                             000000000000000021aa2bc72cafb2cb4b46282067
progress=0.999893
                                             6f6f997ca770a3491f2d20 as it would cause a
cache=401.8MiB(2332767txo)
                                             deep reorg.
2020-12-01T22:38:52Z UpdateTip: new
                                             2020-12-01T22:38:52Z UpdateTip: new
best=0000000000000001c2a71c0f432f3cc4a0f7
                                             best=00000000000000005aed86b69eb9adc40b1e0
b98378bfc46d0ca176533e2b6df height=662721
                                             76007a840e3ce76f03d73fb3a56 height=662730
version=0x20000000 log2_work=88.406926
                                             version=0x20c00000 log2_work=88.406927
tx=295552544 date='2020-12-01T19:56:45Z'
                                             tx=295552791 date='2020-12-01T21:15:46Z'
progress=0.999895
                                             progress=0.999946
cache=401.8MiB(2332781txo)
                                             cache=401.9MiB(2333146txo)
2020-12-01T22:38:52Z UpdateTip: new
                                             2020-12-01T22:38:52Z UpdateTip: new
best=000000000000000030587c87406ab2d87c665
                                             best=00000000000000000f43113d74f426be53cc4
c33bb0787436d7ea3fa310107ba height=662722
                                             6ece2978d91e37e914abb5fc8e3 height=662731
version=0x20000000 log2 work=88.406926
                                             version=0x20000000 log2 work=88.406927
tx=295552547 date='2020-12-01T19:57:18Z'
                                             tx=295552861 date='2020-12-01T21:47:53Z'
progress=0.999895
                                             progress=0.999967
cache=401.8MiB(2332783txo)
                                             cache=401.9MiB(2333208txo)
2020-12-01T22:38:52Z UpdateTip: new
                                             2020-12-01T22:38:52Z UpdateTip: new
best=00000000000000002e3e2f4ec86fd2c78ec15
                                             best=00000000000000004dca285e690ce3182654f
8d1c3f80f01d581f34c2b8bc7f4 height=662723
                                             7afb006cc07757ef5f1fe6e32aa height=662732
version=0x20000000 log2_work=88.406926
                                             version=0x20800000 log2_work=88.406928
tx=295552567 date='2020-12-01T20:04:22Z'
                                             tx=295552947 date='2020-12-01T22:26:30Z'
progress=0.999900
                                             progress=0.999992
cache=401.8MiB(2332790txo)
                                             cache=401.9MiB(2333297txo)
2020-12-01T22:38:52Z UpdateTip: new
                                             2020-12-01T22:38:52Z Park block
                                             000000000000000038b752df8d0de6f6dd23f54a20
best=00000000000000004c402051bb2c7e3b707a3
2a9ef46caf6b64880d61dd68e31 height=662724
                                             a6d1f66d91c5143e6c7dbc as it would cause a
version=0x20a00000 log2_work=88.406926
                                             deep reorg.
tx=295552582 date='2020-12-01T20:11:29Z'
                                             2020-12-01T22:38:52Z UpdateTip: new
progress=0.999904
                                             best=0000000000000001ea3a6be94733d6bca00b
cache=401.8MiB(2332863txo)
                                             1bbbabc3b5d92ce4a09f140a3c8 height=662733
2020-12-01T22:38:52Z UpdateTip: new
                                             version=0x20000000 log2 work=88.406928
                                             tx=295552950 date='2020-12-01T22:26:58Z'
best=00000000000000038f822ea0ff410dd46cbb
                                             progress=0.999992
34a15718b30d4fc64c447532dfa height=662725
version=0x20000000 log2 work=88.406926
                                             cache=401.9MiB(2333317txo)
tx=295552584 date='2020-12-01T20:11:47Z'
                                             2020-12-01T22:38:52Z Park block
```

progress=0.999904

00000000000000003d7cf73caa7a7b7c4327789e0f

```
d6d77236857969fcd4f2c1 as it would cause a
                                            # Copyright 2020 G. Andrew Stone
                                             # MIT Licensed
deep reorg.
2020-12-01T22:38:52Z Park block
                                             (https://opensource.org/licenses/MIT)
000000000000000002f93d655cf8dff674091eee84
8fcd33e520b940cd6cb43c as it would cause a
                                            # This file calculates and plots:
deep reorg.
                                             # 1. Satoshi (tie) double spend attack
2020-12-01T22:38:52Z Park block
                                             (chain reorganization) probabilities
00000000000000002132e6597460cc9847daf8dad5
                                             # 2. Winning (1 extra block) double spend
                                             attack probabilities
75afbla3af343f15c6affb as it would cause a
deep reorg.
                                             # 3. Limited depth double spend attack
2020-12-01T22:38:52Z Park block
                                             probabilities
000000000000000052063889768c9edefe0737332
                                             # 4. Chain matching attack probabilities
41444d57be155e5a005735 as it would cause a
                                             verses finalization and/or parking
deep reorg.
                                             blockchains
2020-12-01T22:38:52Z Park block
00000000000000003aa7e890cf55d26aa81352270a
                                             import math
b17f59c0a35c951c58282a as it would cause a
                                             def dspart(z,q,k):
deep reorg.
                                                 p = 1.0 - q
                                                 lam = (z+1)*q/p
** Finalization causes the most POW chain
                                                 a = (lam**k)/(math.factorial(k)*
to be invalidated **
2020-12-01T22:38:52Z Mark block
                                             (math.e**lam))
000000000000000003e7ea491122031d5508d60ccd
                                                 b = 1.0 - ((q/p)**(z+1-k))
78665fd8000efb37eb1e85 invalid because it
                                                 return a*b
forks prior to the finalization point
                                             def doublespendAttack(z,q):
662723.
2020-12-01T22:38:52Z InvalidChainFound:
                                                 if (q>0.5):
invalid
                                                     return 1.0
block=000000000000000003e7ea491122031d5508
                                                 sm = 0.0
d60ccd78665fd8000efb37eb1e85
                                                 for k in range(0,z+2): # +2 because
height=662858 log2_work=88.406959
                                             range is not end inclusive, and it must be
date=2020-12-01T20:07:07Z
                                             +1 because the attacker chain must exceed
2020-12-01T22:38:52Z InvalidChainFound:
                                             the honest
                                                     t = dspart(z,q,k)
                                                     sm += t
best=00000000000000001ea3a6be94733d6bca00b
1bbbabc3b5d92ce4a09f140a3c8 height=662733
                                                 return 1.0 - sm
log2_work=88.406928 date=2020-12-
01T22:26:58Z
                                             def doublespendAttackTie(z,q):
                                                 if (q>0.5):
** Finalization invalidation prevents the
                                                     return 1.0
switch to the > POW chain during
                                                 sm = 0.0
synchronization **
                                                 for k in range(0,z+1): # +1 because
2020-12-01T22:38:52Z Considered switching
                                             range is not end inclusive
to better tip
                                                     t = dspart(z,q,k)
000000000000000003e7ea491122031d5508d60ccd
                                                     sm += t
                                                 return 1.0 - sm
78665fd8000efb37eb1e85 but that chain
contains an invalid block.
2020-12-01T22:38:52Z
                                             def poisson(success, lam):
CheckForkWarningConditions: Warning: Large
                                                 return (
                                             (lam**success)/(math.factorial(success)*
fork found
  forking the chain at height 662686
                                             (math.e**lam)) )
(00000000000000003cdfa4fb383f133cc22596eea
61cb2bb4a2501cf20238f09)
                                             # The likelihood of poisson from success
  lasting to height 662858
                                             to infinity
(000000000000000003e7ea491122031d5508d60cc
                                             def poissonNabove(success, lam):
d78665fd8000efb37eb1e85).
                                                 acc = 0.0
                                                 for i in range(0, success):
                                                                             # goes
                                             from 0 to success-1 inclusive
Appendix 1
                                                     acc += poisson(i,lam)
                                                 return 1-acc
Probability Calculations for the
Figures
                                             calced2={}
```

#!/usr/bin/python3

calculator

Blockchain reorganization probability

def FinParkFork(attackerHash, Mlen, Flen,

if (Flen >= finalizationDepth):

finalizationDepth, park):

print(Flen, Mlen)

return 1.0 return 0.0

```
if park:
                                                  # Look in the cache for values we've
    # cannot fall behind in fork depth 1 & already found
2
                                                  if
        if (Mlen<3 and Flen<Mlen):
                                             (float(attackerHash),embargo,Mlen,Flen,max
            return 0.0
                                             Depth,park) in calced3:
    # can fall behind no more than 1 block
                                                      return
in fork depth 3
                                             calced3[(float(attackerHash),embargo,Mlen,
        elif (Mlen==3 and Flen<2):
                                             Flen,maxDepth,park)]
            return 0.0
    # for other fork depths, attacker
                                                  honestHash = 1-attackerHash
cannot fall behind more than double
                                                  interval = attackerHash/honestHash
        elif (Flen*2 < Mlen):
            return 0.0
                                                  acc = 0.0
    elif (Flen < Mlen): # without
                                                  for i in range(0,calcDepth-Flen):
parking, fork cannot ever fall behind
                                                      # Model the F chain finding i
        return 0.0
                                             blocks while the M chain finds 1
                                                      acc +=
                                             poisson(i,interval)*limitedDoubleSpendAtta
    # Look in the cache for values we've
                                             ck(attackerHash, embargo, maxDepth,
already found
                                             Mlen+1, Flen+i, park)
(float(attackerHash), Mlen, Flen, finalizatio
                                                  # Model the F chain finding more than
nDepth,park) in calced2:
                                             what it needs to win in this one interval
        return
                                                  acc += poissonNabove(calcDepth-Flen,
calced2[(float(attackerHash),Mlen,Flen,fin
                                             interval)
alizationDepth,park)]
    honestHash = 1-attackerHash
                                             calced3[(float(attackerHash),embargo,Mlen,
    interval = attackerHash/honestHash
                                             Flen,maxDepth,park)] = acc
                                                  return acc
    acc = 0.0
    for i in range(0,finalizationDepth-
Flen):
                                             import numpy as np
        # Model the F chain finding i
                                             import matplotlib.pyplot as pyplot
blocks while the M chain finds 1
        acc +=
                                             def plotFig1():
poisson(i,interval)*FinParkFork(attackerHa
                                                 x = np.linspace(start=0.0, stop=0.99,
sh, Mlen+1, Flen+i, finalizationDepth,
                                             num=100)
                                                  fig = pyplot.figure(1)
    # Model the F chain finding more than
                                                  plt = fig.add subplot()
what it needs to win in this one interval
                                                  plt.grid(color=(0.8,0.8,0.8))
    acc +=
                                                  plt.set xlabel('Attacker hash
                                             proportion', fontsize=15)
    plt.set_ylabel('Success probability',
poissonNabove(finalizationDepth-Flen,
interval)
                                             fontsize=15)
calced2[(float(attackerHash),Mlen,Flen,fin
                                                  y2 = [FinParkFork(i,0,0,1,False) for
                                             i in x]
alizationDepth,park)] = acc
    return acc
                                                 plt.plot(x, y2, color=(.97, .95, 0.9))
calced3={}
                                                 y2 = [FinParkFork(i,0,0,2,False) for
def limitedDoubleSpendAttack(attackerHash,
                                             i in x]
embargo, maxDepth, Mlen, Flen, park):
                                                 plt.plot(x, y2, color=(.95, .88, 0.8))
    if park is True: # we are assuming the
embargo is > 3 so the early parking rules
                                                 y1 = [FinParkFork(i,0,0,5,False) for
do not matter
                                             i in x]
        if Flen > Mlen*2 and Flen >
                                                 plt.plot(x, y1, color=(.9, .8, .7))
embargo:
            return 1.0
        calcDepth = maxDepth*2
                                                  y3 = [FinParkFork(i,0,0,20,False) for
    else:
                                             i in x]
        if Flen > Mlen and Flen > embargo:
                                                  plt.plot(x, y3, color=(.8, .7, .8))
            return 1.0
                                                  y4 = [FinParkFork(i,0,0,40,False) for
        calcDepth = maxDepth
                                             i in x]
                                                  plt.plot(x, y4, color=(.9, .8, .9))
    if (Mlen >= maxDepth): # Too late!
```

```
y = [FinParkFork(i,0,0,10,False) for
                                                  # Blue: 10 block doublespend attack
i in x]
                                              with 10 block embargo period
    plt.plot(x, y, color=(.9,0,0))
                                                  embargo = 10
                                                  ldsa = [ limitedDoubleSpendAttack(i,
    fig.suptitle("Success Probability for
                                              embargo, 10, 0, 0, False) for i in x]
the Matching Fork Attack\nat
                                                  plt.plot(x, ldsa, color=(0,0,.9))
1,2,5,10(red),20,and 40 block
autofinalizations", fontsize=16)
                                                  # Yellow: 10 block DS with 10 block
                                              embargo & parking
    fig.show()
                                                  ldsa = [ limitedDoubleSpendAttack(i,
def plotFiq2():
                                              embargo, 10, 0, 0, True) for i in x]
    x = np.linspace(start=0.0, stop=0.99,
                                                  plt.plot(x, ldsa, color=(0.9, 0.9, 0))
num=100)
                                                  # Red: 10 block Fork Matching attack
    fig = pyplot.figure(2)
    plt = fig.add subplot()
                                              against finalization & parking
    plt.grid(color=(0.8,0.8,0.8))
                                                  y = [FinParkFork(i,0,0,10,True) for i
    plt.set_xlabel('Attacker hash
                                              in x]
proportion', fontsize=15)
                                                  plt.plot(x, y, color=(.9,0,0))
    plt.set_ylabel('Success probability',
fontsize=15)
                                                  # Orange: 10 block Fork Matching
                                              attack against finalization only
                                                  yy = [FinParkFork(i,0,0,10, False)]
    y2 = [FinParkFork(i,0,0,1,True) for i
in x]
                                              for i in x]
    plt.plot(x, y2, color=(.97, .95, 0.9))
                                                  plt.plot(x, yy, color=(.9, .5, .2))
    y2 = [FinParkFork(i,0,0,2,True) for i
                                                  fig.suptitle("Attack Comparison",
in x]
                                              fontsize=16)
    plt.plot(x, y2, color=(.95, .88, 0.8))
                                                  fig.show()
    y1 = [FinParkFork(i,0,0,5,True) for i
                                              def Test():
in x]
                                                  print("F 50% at 10: ",
    plt.plot(x, y1, color=(.9, .8, .7))
                                              FinParkFork(0.5,0,0,10,False))
                                                  print("F 66% at 10: ",
    y3 = [FinParkFork(i,0,0,20,True)] for
                                              FinParkFork(2.0/3.0,0,0,10,False))
i in x]
                                                  print("F 75% at 10: ",
    plt.plot(x, y3, color=(.8, .7, .8))
                                              FinParkFork(0.75,0,0,10,False))
    y4 = [FinParkFork(i,0,0,40,True) for
                                                  print("PF 50% at 10: ",
                                              FinParkFork(0.5,0,0,10,True))
i in x]
    plt.plot(x, y4, color=(.9, .8, .9))
                                                  print("PF 66% at 10: ",
                                              FinParkFork(2.0/3.0,0,0,10,True))
                                                  print("PF 75% at 10: ",
    y = [FinParkFork(i,0,0,10,True) for i
                                              FinParkFork(0.75,0,0,10,True))
in x]
    plt.plot(x, y, color=(.9,0,0))
                                                  plotFig1()
    fig.suptitle("Success Probability for
                                                  plotFig2()
                                                  plotFig3 differentAttacks()
the Matching Fork Attack\nat
1,2,5,10(red),20,and 40 block parked
autofinalizations", fontsize=16)
                                                         == " main ":
                                              if
                                                  name
                                                  Test()
    fig.show()
                                                  import code
def plotFig3 differentAttacks():
                                                  code.interact()
    x = np.linspace(start=0.0, stop=0.99,
num=100)
                                              References
    fig = pyplot.figure(3)
    plt = fig.add subplot()
                                              [1]: Satoshi Nakamoto. The Bitcoin white paper
    plt.grid(color=(0.8,0.8,0.8))
    plt.set_xlabel('Attacker hash
proportion', fontsize=15)
    plt.set_ylabel('Success probability',
                                              [2]: Parking as implemented in Bitcoin Cash Node in
                                                     validation.cpp
                                                                    function
                                                                                CBlockIndex
                                              *CChainState::FindMostWorkChain()
fontsize=15)
                                              [3]: Peter
                                                         Rizun.
                                                                Exploring Long Chains of
    # Green: standard doublespend attack,
```

with a 10 block embargo period

x]

z = [doublespendAttack(10,i) for i in

plt.plot(x, z, color=(0,.9,0))

Unconfirmed Transactions and Their Resistance to

[4]: Ittay Eyal and Emin Gün Sirer. The Majority is Not

Enough: Bitcoin Mining is Vulnerable

Double-spend Fraud

- [5]: Fischer, Lynch, Patterson. Impossibility of [7]: \$5.6 Million Double Spent: ETC Team Finally Distributed Consensus with One Faulty Process
- [6]: Lamport, Shostak, Pease. The Byzantine General's Involved More Than \$1.1 Million in Crypto Problem
- Acknowledges the 51% Attack on Network
- [8]: Coinbase: Ethereum Classic Double Spending