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Autor:	Henzi, R.
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COMMON ELEMENTS OF THE VARIOUS DISCIPLINES

IN COMPUTATIONAL SCIENCE

Talk at Symposium on Computational Physics

Swiss Physical Society, Fall Meeting 1987

R. Henzi, University of Berne

ABSTRACT

The advent of parallel computers will have an important influence on many areas of science, just as have other new tools, such as particle accelerators, neutron sources, large telescopes, or space labs. Its great advantage is its general applicability to all branches of science. The computational scientist is faced with fundamentally new challenges because the high rate of computation is only fully realized if the algorithms and programming techniques are tailored to the architecture of the computer. This is illustrated by an example of vectorization and optimization of an IF-loop. Two classes of examples are described where important new scientific or engineering results are being obtained by large-scale computer simulation: simulation of classical or pseudo-classical many-body systems, and of statistical and quantum systems. Common computational techniques in these classes are described. Many other examples of application areas of supercomputers are given, and the case is made that in the computational approaches to these pressing and challenging problems the mathematical and computational aspects cannot and should not be considered in isolation. A new forum of collaboration of scientists in Switzerland, SPEEDUP, It forms an interface between is presented. advanced computers, such as parallel computers, and the physicist or engineer with the problem.

> PARCOM Project Preprint BU-IAM-PPP-04-1987 December 1987

1. INTRODUCTION

Current nominal computational performance rates of the types of supercomputers used in large-scale simulations in science and engineering are of the order of 100s of MFLOPS (an MFLOP is 1 million floating point operations per second). The supercomputers available during the early 1990s will have rated performances in the 10,000 MFLOP range. The mid 1990s machines are forecast to be 300,000 MFLOP machines, and those of the turn of the millenium should be over 1,000,000 MFLOPs in performance. (Figure 1.)

These computers obtain their speed principally by an increased use of what is called PARALLELISM, more precisely, vector and array parallelism, and are collectively termed parallel computers.

Applications on machines of such enormous power will be themselves tremendously large software systems developed over many years by organized groups of scientists and engineers.

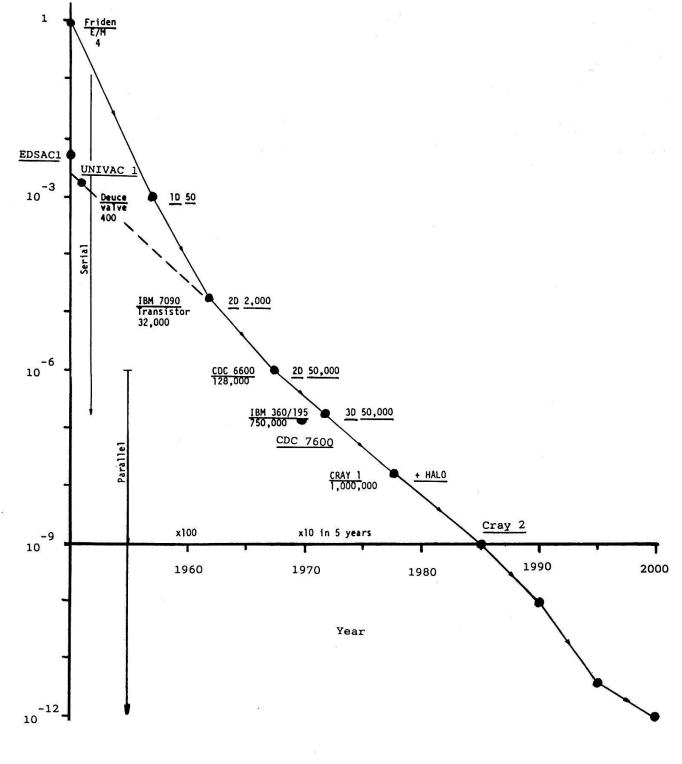
The advent of such powerful computational tools will have an important influence on many areas of science, just as have other new tools, such as particle accelerators, neutron sources, large telescopes, or space labs. (Section 2.) Its great advantage is its general applicability to all branches of science.

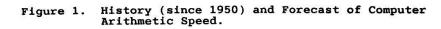
In comparison with his work on the classical serial "FORTRAN machines", the computational scientist is faced with fundamentally new challenges because the high rate of computation is only fully realised if the algorithms and programming techniques are tailored to the architecture of the computer. (Section 3.)

To show the types of scientific problem to which parallel computers can profitably be applied, we describe two classes of The first class is the simulation of classical or examples. pseudo-classical many-body systems, where we find examples such as the simulation of spiral structure in galaxies of stars, the simulation of the flow of electrons in semiconducting devices, and the simulation of melting and glass formation in ionic materials. The second class is the simulation of statistical and quantum systems, where we find examples such as the simulation of a highly idealized model, e.g. the Ising mo equilibrium or far from equilibrium, or the simulation of the Ising model in lattice gauge theories, the simulation of continuum and lattice models of polymers, and the simulation of atomic models of quantum liquids and solids. For each of these two classes a common computational technique (the particle-mesh method in the first class, the Monte Carlo method in the second class) has been developed and is used in all the diverse applications. (Sections 4 and 5). This makes apparent the importance of supporting research in Computational Science, as an activity in its own right, in order to develop methods suited to the new parallel computers.

We have only given two classes of examples where a parallel computer can have an important effect on the advancement of science and engineering. Other examples abound in e.g. hydrodynamic systems, chemical systems and combustion, plasma

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Time for a Floating-Point Multiplication (in seconds)

physics, geophysical applications, meteorology, structural mechanics, nondestructive testing and tomographic reconstruction, and mathematical models in the biological sciences. In the computational approaches to these pressing and challenging problems the mathematical and computational aspects cannot and should not be considered in isolation. (Section 6).

A Cray 1 was installed at the Swiss Federal Institute of Technology Lausanne in early 1986. A national initiative for supercomputing in Switzerland [Hochstrasser 88] was voted by Swiss Parliament in Summer of 1986. Early installation of more powerful supercomputers is also necessary in this framework and is eagerly awaited. Currently, a transitory solution is being considered in which a Cray X-MP at the Swiss Federal Institute of Technology Zurich and a Cray 2 at the Swiss Federal Institute Lausanne would bridge the time till a supercomputer of the latest generation becomes available.

Vast amounts of computer power will be available for users of the new Swiss supercomputer system. Effective distribution of these resources presupposes the use of

- advanced, high level, high-bandwidth communication facilities, and
- a very large user base.

Support of this large user base also presupposes the maintenance of a substantial infrastructure of general purpose computer facilities providing

- job preparation,
- administration, and
- general computer service support.

It is likely that such an infrastructure would have to be distributed in structure, if only because of the complexity of the service environment.

The real question we face is: how should this entire supercomputing environment be conceived to turn raw computer power into advances in human knowledge and engineering? (Section 7.)

2. THE INFLUENCE OF COMPUTER SPEED ON THE COMPLEXITY OF PHYSICAL PROBLEMS THAT CAN BE SOLVED

Figure 1 shows the time to perform a floating-point multiply on a number of computers since 1950, together with the size of high-speed memory, and the above-metioned forecast to the year 2000. In recent years there has been an increase of a factor of 10 in speed every 5 years. This has been obtained partly by increases in the speed of logic elements and partly by the introduction of more parallelism in the architecture of the computer.

Let us consider that a computer run of a few hours is the maximum a single user can reasonably perform on an installation.

Then, in the study of galactic evolution, the first valve computers would have been limited to the study of about 50 stars in a rather unrealistic one-dimensional galaxy. The first transistor computers, such as the IBM 7090, allowed the first realistic simulations of 2000 stars moving in a plane. The CDC 6600 allowed the number of stars to be increased to 50 000. But the move to full three-dimensional motion had to await the arrival of the CDC 7600 and IBM 360/195. In the above simulations only the disk stars are simulated and the halo stars, that lie out of the plane of the galactic disc, are represented as a fixed external gravitational field. The opportunity to represent moving stars in the halo requires the extra computer speed of the parallel computer, as exemplified by the Cray 1 computer.

3. PROGRAMMING VECTOR AND OTHER PARALLEL COMPUTERS AND ITS IMPLICATION FOR INTERDISCIPLINARY GROUPINGS

In large-scale simulation codes, the calculation is best performed entirely in high-speed memory. The calculation time is determined primarily by the time to perform floating-point arithmetic because in any carefully written code accesses to and from memory, index calculations and house-keeping calculations can be performed in parallel with the floating-point arithmetic. Provision for doing this exists on most top-of-the-range machines (e.g. IBM 3090, Crays, Cybers, Fujitsus). Accordingly, such organizational operations may be ignored and the performance of computers may be measured in terms of the number of millions of floating-point operations performed per second. For this purpose, all floating-point additions, subtractions, multiplications and divisions are counted with equal weight. (To distinguish separately between the different times for these operations much.)

Normally, any standard ANSI FORTRAN 77 program can be executed on a vector computer, such as the Cray 1, Cray X-MP, Cray 2, Cyber 205, ETA 10 or Fujitsu, through a compiler which recognizes DO-loops that can be executed by the explicit vector instructions of the machine. Existing FORTRAN programs, which were written without knowledge of the machine architecture, will in many cases run faster than on the IBM 3090. But remember, running a program on a vector processor does not necessarily mean that one uses the vector instructions of the machine - the real power of these new computers. The full vector speeds, in terms floating point operations per second, of 5 to 25 times that of the scalar speed can be obtained in FORTRAN provided simple rules, designed to permit the compiler to vectorize, are obeyed. This increased performance gain results in increased motivation to perform the optimization of programs for these machines by applying these rules.

Another issue which should motivate the programmer is that vector and some multi-processors are here to stay in scientific computing, and we will probably even see them in other areas of computing, e.g. transaction processing. The vector processor is not a passing fad, and the scientific computer programmer should learn how to use it.

As examples of the type of vectorization and optimization work

referred to above, we mention three that have recently been completed within the framework of the PARCOM Project on Scientific Applications and Algorithm Design for Parallel Computing at the University of Berne. These involve Monte Carlo updating [Decker and Henzi 87; Decker 87], problems to test parallel computers [Henzi 88a], and inverse problems [Henzi 88b].

For illustration, let us vectorize an example which used to be considered non-vectorizable. All too often people cop out on a little work by saying, "This code isn't conductive to vectorization." In this IF-loop there is a good calculation we would like to vectorize:

```
M=0

100 CONTINUE

M=M+1

A(M)=B(M)**2 + .5*C(M)*D(M)/E(M)

IF (A(M).GT.0) GO TO 100
```

The problem we have is that we are not sure when the IF-loop, whose timing is illustrated in Fig. 2a, is terminated. Split the calculation out from the decision:

> DO 21 M=1,N TEMP(M)=B(M)**2 + .5*C(M)*D(M)/E(M) 21 CONTINUE M=0 100 CONTINUE M=M+1 A(M)=TEMP(M) IF (A(M).GT.0) GO TO 100

This restructuring will not run faster on a scalar machine; however, it should on a vector computer. Of course, as is illustrated in Fig. 2b, a lot depends on which value of A is the first not to satisfy the test. Quite often a DO-loop may vectorize; however, it could be written to vectorize even better. On the Cray we get best performance for a vector length of 64. Therefore, we stripmine this example and use the ILLZ function from SCILIB to find the first occurrence where the A array is less than zero:

	DO 21 I=1,N,64 LENGTH=MINO(64,N-I+1) DO 20 MM=1,LENGTH M=I+MM-1 TEMP(MM)=(B(M)**2+.5*C(M)*D(M)/E(M))-1.E-1000
20	CONTINUE
	NTOP=ILLZ(LENGTH, TEMP, 1)
	DO 31 MM=1, NTOP
	M=I+MM-1
	A(M) = TEMP(MM)
31	CONTINUE
	IF(NTOP.LT.LENGTH) GO TO 22
21	CONTINUE
22	CONTINUE

The corresponding timing is illustrated in Fig. 2c. Figures 2a-c also illustrate that the performance gain due to a code

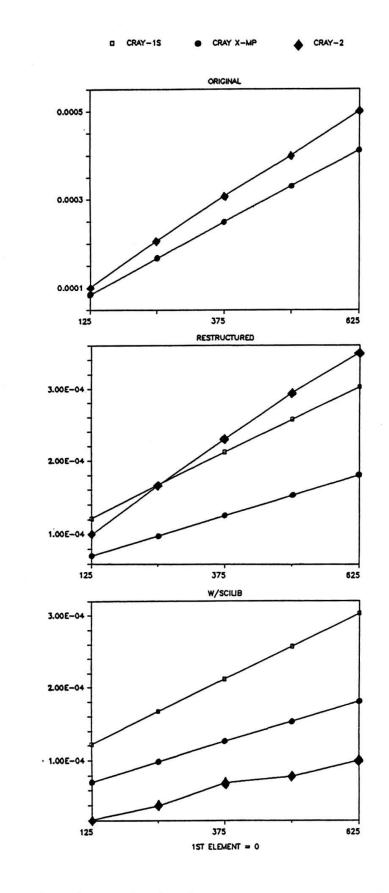


Figure 2. Example of Performance Gain Due to Vectorization and Optimization. (a) Original, (b) Restructured, (c) With SCILIB.

Time for a Loop of Length 625 (in seconds)

restructuring can not only be quite machine dependent but also quite considerable, as e.g. for the Cray 2. On the one hand, this makes apparent that optimization can be profitable. On the other hand, optimization of a code for large-scale simulation can entail a considerable investment of human resources. But then it becomes interesting to exploit such an optimized code by applying it to simulate as many different physical systems as possible, optimizing in this way that investment. This in turn favors the formation of a computational community in the form of an interdisciplinary grouping based on the common underlying mathematics and algorithmics of research areas. Similar considerations also apply to computers incorporating array parallelism, either without or in addition to vector parallelism.

4. SIMULATION OF CLASSICAL OR PSEUDO-CLASSICAL MANY-BODY SYSTEMS

Three principal kinds of simulation of such systems may be identified: particle-particle simulation, e.g. molecular dynamics simulation to study the structure of liquids, or simulation of stellar clusters, or of clustering of galaxies; particle-mesh simulation, e.g. galaxy simulation, or simulation of dilute plasmas, or of microscopic semiconductor devices; and particle-mesh/particle-particle simulation, e.g. simulation of phase changes in ionic solids and liquids (such as KCl, CaO), or of clustering of galaxies, or of a two-dimensional electron film.

For the first kind, the action-at-a-distance formulation of the force law is used. For the second kind, the force is treated as a field quantity approximating it on a mesh. The third kind is a hybrid of the former two. Partly the physics of the phenomenon under investigation and partly the consideration of the computational cost determine the choice. Pioneering work, especially on particle-mesh simulation, has been done by Hockney and Eastwood [1981] and their collaborators.

To illustrate these kinds of simulation, let us now consider a particle-mesh/particle-particle simulation of an ionic solid/liquid system. The long-range interaction is of Coulomb type. It may be found by accumulating the charges into a charge density as a source and computing the electrostatic potential from Poisson's equation. The long-range force on any particle is then found by computing the gradient of the potential at the particle's position. In addition, pair-wise short-range forces from nearby particles have to be included to take into account the repulsion of the electronic shells.

The system is completely described by storing the positions and velocities of all the particles in the computer. To solve Poisson's equation, a computational mesh is introduced. During the charge assignment phase, first, a given number of neighbouring mesh points of a particle are found. Then the charge is assigned to them so that computational errors are minimized for the mesh points used, or equivalently to obtain the best quality/cost compromise. Different assignment schemes arise by the choice of different numbers of neighbouring points.

The state of the physical system at some time t is described by

```
the set of particle position and velocity vectors xi(t), vi(t),
where i = 1,..., N. The timestep loop updates these values
using the forces of interaction and equations of motion to
obtain the state of the system at a slightly later time t + DT,
as follows:
C Build up charge distribution rho(x)
   LOOP FOR all particles
      Find neighbouring mesh points of particle
      Assign charge to mesh
   ENDLOOP
C Solve Poisson's equation on mesh to obtain potential phi(x)
   LOOP FOR all mesh points
      Solve divgrad*phi = - rho/epsilon0
   ENDLOOP
   Compute forces and accelerate each particle of mass m for
С
C
   time step DT by changing particle velocity according to
C
   total force
   LOOP FOR all particles
      Find mesh force FM on particle
      Find short-range force FS from near-neighbour particles
      vi(new) := vi(old) + (FM+FS)*DT/m
   ENDLOOP
C Move each particle to new position
   LOOP FOR all particles
      xi(new) := xi(old) + vi(new)*DT
   ENDLOOP
The position and velocities of all particles are now known at
the new time-level. Repeated application of the time-step loop
allows to follow the evolution of the system in time.
                                                            For a
system without short-range forces FS is omitted. The point of
this algorithm is that it has an arithmetic operation count
proportional to N, and not to N*N as would be the case if all
N*N pair interactions were evaluated directly. Furthermore,
Fast Fourier Transform techniques are used to solve Poisson's
equation.
```

A galaxy simulation is done by changing the sign in Poisson's equation, and replacing the specific charge of a particle by the square root of the gravitational constant G. Submicron semiconductor simulation differs from this scheme in that important short time-scale effects due to electron scattering by the crystal lattice must be taken into account. This is done by replacing the mobility approximation, valid in devices whose dimensions are large compared with the electron mean free path, by a microscopic description in which statistical Monte Carlo methods are used to simulate the scattering of the electrons by the crystal lattice.

5. SIMULATION OF STATISTICAL UND QUANTUM SYSTEMS

In the simulation of statistical systems in physics, the equation of state , transport coefficients (pressure, viscosity, and thermal conductivity, for example), and other macroscopic properties of matter are related to and derived from intermolecular forces. The area has diverse and important applications, ranging from metallurgy to polymer chemistry to semiconductors. It is an active area of research from the points of view of theory, numerical methods, and experiment. One numerical method for statistical physics is basically of the type of molecular-dynamics calculations already mentioned in the previous section.

The equations of statistical physics involve a large or infinite number of degrees of freedom. Hence, the mathematical theory of use here is the analysis over infinite-dimensional spaces.

In the study of quantum fields, almost the same mathematical structure arises, the relationship between the two being that a quantum field is a continuum limit of a statistical physics (crystal or lattice) model [Wilson 74]. This analogy is illustrated by the equations for the equilibrium distribution $d\omega$ and the partition function Z:

$$d\omega = e \prod_{i} dx_{i}, i=1,...,N \qquad d\omega = e \prod_{x} d\phi_{x}$$

 $Z = \int d\omega$

 $Z = \int d\omega$

$$V = \sum_{i < j} U(x_i - x_j)$$

 $S = \int L(\phi_X, \partial \phi_X / \partial x) d^4x$

where V is the intermolecular potential energy taken as a sum of pair potentials U, and S is the classical action taken as a space-time integral of the Lagrange density depending on the

quantum field $\Phi_{\mathbf{x}}$.

Important numerical methods are the Monte Carlo methods used in:

- the quadrature of very-large-dimensional spaces, such as the determination of $d\omega$ above, as well as in
- the direct simulation of stochastic systems, an example of which we have briefly discussed at the end of the previous section.

These methods have become an "experimental" tool of theoretical physics. In studying the qualitative and quantitative behaviour of the kind of systems described in the introduction, one can carry out numerical studies in which the high-dimensional (i.e., many-body) character of the problem is not distorted.

In the application to the calculation of the equilibrium distribution $d\omega$, the essence of the Monte Carlo method is as follows:

- Starting from an arbitrary point in a given ensemble, one modifies a single particle position x; "at random" but usually so as to lower the potential energy V, occasionally so as to raise V.
- After enough such elementary steps, convergence to the distribution $d\omega$ is obtained.

The procedure is analogous for quantum fields. As described here, the method is extremely simple, and complications arise from the necessity to obtain convergence in a reasonable time for realistic problems.

In statistical physics, perhaps the most significant success has been in the microscopic theory of fluids, where Monte Carlo simulation has provided the "experimental" basis for accurate series expansions in $exp(-\beta U)-1$ of the expression for d ω , which are especially useful to give weak corrections, such as real-gas corrections to an ideal gas. Other conspicuous successes are the extraction of critical exponents by joining the ideas of the renormalization group to Monte Carlo simulation. Monte Carlo simulation of a kinetic Ising model gives a quantitative account of scattering experiments on a real alloy, and Monte Carlo methods applied to the many-body nonrelativistic Schrödinger equation give a quantitative account of the energy of real liquid helium as a function of the density.

In quantum field theory the most significant successes have perhaps been in the determination of the quark-antiquark potential and of the nature of phase transitions, in studies on the existence of a renormalizable continuum theory and on the correct interpretation of lattice results, and in the computation of the "glue ball" spectrum. Examples of this type of work, in collaboration with the Institute for Theoretical Physics of the University of Berne, have recently been completed within the framework of the PARCOM Project already mentioned in section 3 [Carrupt et al. 1987; Decker et al. 1987]. 6. UNITY AMONG THE VARIOUS STEPS OF THE OVERALL SIMULATION PROCESS

In the computational approaches to most of today's pressing and challenging scientific and technological problems the mathematical and computational aspects cannot and should not be considered in isolation. There is a unity among the various steps of the overall simulation process:

- from the formulation of the physical problem
- to the construction of appropriate mathematical models
- to the design of suitable numerical methods
- to their computational implementation, and, last but not least
- to the validation and interpretation of the computed results.

The steps are more often than not deeply interconnected and the computational process may indeed be part of the model construction. We may illustrate this by viewing the same problem from three different standpoints [Henzi 87a].

In Table 1 (Tabelle 1) the traditional approach is taken of looking at a number of scientific and engineeering disciplines leading to computational simulation from the viewpoint of the mathematical formulation of typical problems to which they give rise:

HSY CSY PIPh TPh PhM	Hydrodynamic Systems Chemical Systems and Combustion Plasma Physics Particles Physics Condensed-Matter Physics
GPh	Geophysical Applications
Met	Meteorology
Ast	Astrophysical Applications
StM	Structural Mechanics
3D	Nondestructive Testing and Tomographic Reconstruction (three-dimensional)
BioM ElK	Mathematical Models in the Biological Sciences Electronic Components

In Table 2 (Tabelle 2) these disciplines are touched upon again, this time from the viewpoint of the computational and mathematical difficulties that arise in connection with them. E.g., these difficulties may involve nonlinearities, large numbers of degrees of freedom, different scales of length and time, or singularities of various types.

In Table 3 (Tabelle 3) the viewpoint becomes that of the numerical algorithms involved in the computations, such as various discretization methods, continuation approaches, splitting techniques and Monte Carlo methods.

Of necessity, many topics have been left out. Some of these topics as well as some of those above have been considered more

	HSy	CSy	PIPh	TPh	PhM	GPh	Met	Ast	StM	3D	BioN	I EIK
Partielle Differentialgleichungen												
Inverse Probleme, Integralgig.												
Minimalisierung unter Zwangsbed.												
Gewöhnliche Differentialglg.												
Hamiltonsche Dynamik												
Gruppen und Quantenfeldtheorie	•											
Verteilungen, Zustandssummen												
Quadratur hochdimens. Räume												
Simulation stochastischer Syst.												
Informations-(Signal-)Verarb.												
Kombinatorik und Graphen												

Tabelle 1 Mathematische Formulierungen

	HSy	CSy	PIPh	TPh	PhM	GPh	Met	Ast	StM	3D	BioN	IEK
Nichtlinearitäten												
Freiheitsgrade									0			
Versch. Zeit- & Längenskalen												
Singularitäten in Koeff., Daten												
Randbedingungen												
Bifurkation, Chaos, SymmBrech.												
Schlechtgestellte inv. Probleme												
Eff. Medien, Homogenis., Rando	mロ											
Validierung, Fehlerabschätzung								۵	۵			

Tabelle 2 Numerische und mathematische Schwierigkeiten

	HSy	CSy	PIPh	TPh	PhM	GPh	Met	Ast	StM	3D	BioN	EK
Diskretisierungsmethoden:												
Finite Differenzen												
Varitationsmethoden												
Finite Elemente												
Transformationsmethoden												
Semidiskrete Methoden												
Charakteristiken												
Adaptive Grid Methoden												
Meth. zur Lsg. diskretisierter Diff. Direkte Methoden	gl.:	٥										
Indirekte, Multigrid Methoden												
Fortsetzungs- und Homotop. M.												
Optimierungsmethoden												
Graphentheoretische Methoden												0
Splitting M. & Defect Corr.												
Monte Carlo Techniken												
Problemabhängige Methoden: Riemann Probl. & Wellenmoder Asymptotic Analysis	14	0										
Front Tracking Wirbelmethode Skaleninv. & Renormierungsgr Konturdynamische Methoden			0	0	0			0				

Tabelle 3 Numerische Algorithmen

closely in an analysis of the importance of supercomputers for the telecommunications industry [Henzi 87b]. Neither was it attempted to address all computational and mathematical difficulties nor all variations of numerical algorithms.

7. TURNING RAW COMPUTER POWER INTO ADVANCES IN HUMAN KNOWLEDGE

From a computer modelling point of view, the unified framework provided e.g. by statistical mechanics, that was illustrated in Section 5, appears as the similarity of mathematical models and thence as the similarity of numerical algorithms and of computer programs for a wide range of physical phenomena. One benefit of the unified approach to a wide range of physical phenomena is that advances in computational methods in one area of application more rapidly find their way into others.

The principal benefit of considering computational science in general and e.g. simulation of many-body or of statistical and quantum systems in particular as entities appears when we look at the computer program. As we have seen, programs developed to study particular phenomena may, with minor modifications, be used to study something completely different. Large economies in human power and computer resources can be made by recognizing the similarities of physical, mathematical, numerical and computational problems, and by embodying the similarities in standardized structured programs. ASTRID, presented by Ralf Gruber [Gruber 88] at this symposium, is an example of such an approach.

Last year, the SPEEDUP organization was established in Switzerland with the objective of promoting vector and parallel computing in science and industry, as well as the interest that academic and industrial research workers always have at their disposal a system based on the current top-of-the-range number-crunching computer. The SPEEDUP activities have started out with the publication of the journal SPEEDUP, of which the first issue has appeared on November 1, 1987, and with the organization of workshops, of which the first took place on November 20, 1987, on the theme "Supercomputing - The State of the Art". Coming workshops in 1988 will take place as follows:

January 15	Parallel Computers
March 18	The ASTRID Project of EPF Lausanne: A Family of Simulation Programs Adapted to Parallel Vector Computers
May 20	Simulation of Quantum and Statistical Systems
September 16	Computational Quantum Chemistry (tentative)
November 18	The New National Supercomputing System for Switzerland (tentative)

Subscriptions to the SPEEDUP journal and requests for information should be mailed to: SPEEDUP Secretariat, IAM, Uni Bern, Länggassstrasse 51, CH-3012 Bern, Switzerland; Telephone 031/65 86 81; E-Mail u02e@cbebda3t.bitnet. Traditional subject divisions lead academia to teach experimentation and theory to the physicist, numerical analysis to mathematicians, and computer architecture to computer scientists, so that it is rare to find an individual who has the combination of backgrounds required for the type of work in large-scale simulation discussed here. SPEEDUP and, more generally, Computational Science form interfaces between advanced computers, such as parallel computers, and the physicist or engineer with the problem; these interfaces intend to help the research worker to find the combination of the best computer architecture, the best numerical algorithms and the computer simulation that can bring new insight and discoveries in science and make a contribution to the better design of industrial products.

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