



demeure de Léonard de Vinci"

CALCUL SCIENTIFIQUE POUR LE 21^{ème} SIECLE *COMPUTATIONAL SCIENCE FOR THE 21st CENTURY*

CS 21

Conférence en l'honneur de Roland Glowinski, à l'occasion de son 60^{ème} Anniversaire
Conference in honor of Professor Roland Glowinski on the occasion of his 60th birthday

5-7 mai 1997 - *May 5-7, 1997*

Palais des Congrès «Vinci»

Tours, France



en association avec / *in association with*

Collège de France, Eccomas, Université Pierre et Marie Curie - Paris, Université de Tours

PROGRAMME FINAL

FINAL PROGRAM

Avant-propos

Avec l'évolution rapide des technologies avancées liées aux moyens de calcul et au traitement de l'information, on peut s'attendre à ce que le calcul scientifique ait un impact de plus en plus important sur l'ingénierie, la physique, la chimie et même les sciences économiques et sociales.

Le but du calcul scientifique est de développer et analyser des modèles mathématiques sophistiqués pour simuler et contrôler des processus complexes, tout en optimisant l'utilisation de la puissance de calcul afin de résoudre des problèmes de grande taille. Ceci nécessite des outils théoriques et algorithmiques liés à différentes disciplines : équations aux dérivées partielles, théories du contrôle et de l'optimisation, développements de logiciels, architecture des ordinateurs, parallélisation et calcul distribué.

A l'occasion du 60ème anniversaire du Professeur Roland Glowinski, les organisateurs ont souhaité rassembler les experts mondiaux dans ces domaines. L'objectif est de définir l'état de l'art et d'évaluer son impact sur les technologies futures. Nous pensons que l'éminente carrière de R. Glowinski, consacrée à l'étude de ces différents sujets est une garantie du succès scientifique de cet événement.

Les sujets de la conférence couvriront un large spectre de disciplines allant de thèmes théoriques à des applications pratiques. Toutes les conférences seront présentées par des conférenciers invités. Cependant, une session poster ainsi qu'une présentation vidéo de pages html seront ouvertes à toutes les personnes souhaitant y participer. De cette rencontre devraient émerger de nouvelles idées pour répondre aux défis lancés au calcul scientifique et ses applications pour le 21ème Siècle.

*F*oreword

With the emergence of advanced computational and information technologies, we can expect Computational Science to have an increasingly significant impact on Engineering, Physical and Biological Sciences and even on Social and Economical Sciences.

The goals of Computational Science are to develop and analyze sophisticated Mathematical Models in order to simulate and control complex processes, while optimizing computer resources in order to solve increasingly large problems. Reaching these goals will require theoretical and algorithmic tools drawn from the fields of Partial Differential Equations, Control Theory, Optimization Theory, Software Development, Computer Architectures, Parallelization and Distributed Computations.

On the occasion of Professor Roland Glowinski's 60th birthday, the organizers have decided to bring together leading world experts in these areas. The goals are to define the state of the art and assess its impact on emerging technologies. We are confident that Prof. Glowinski's life long dedication to these fields and his pre-eminent career should guarantee the scientific success of this event.

The topics of the conference will range from abstract and theoretical subjects to applied and practical implementations. The conferences will be given by invited speakers only. Nevertheless, a poster session and a web pages demonstration will be open to each person interested. We believe that this synthesis will foster and define new ideas for the challenges of the 21st Century in Applied Mathematics and Sciences, Engineering and Computer Science.

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University of Houston, USA
J.L. Lions,
Collège de France, France

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PROGRAMME SCIENTIFIQUE / *SCIENTIFIC PROGRAM*

Lundi 5 mai / *Monday, May 5*

08h00 - 09h00 Inscriptions - Café d'accueil / *Registrations - Welcome Coffee*

09h00 - 10h00 Session d'ouverture / *Opening Session*

Représentants des collectivités locales

H. MOURAY (Président de l'Université de Tours, France)

J.P. CONTZEN (Commission Européenne, Belgique)

M. RIVIER (Consulat de France à Houston, USA)

G. ETGEN (University of Houston, USA)

J.L. LIONS (Président de l'Académie des Sciences & Collège de France, France)

W. FITZGIBBON (University of Houston, USA)

L. REINHART (INRIA, France)

O. PIRONNEAU (GAMNI/SMI, France)

J. PERIAUX (Dassault Aviation, France)

10h00 - 10h15 Variations sans Calcul / *Variations without Calculus*

J. CEA (Université de Nice, France)

10h15 - 10h45 Pause / *Break*

Session 1 :

Analyse et Modélisation / *Analysis and Modelling*

(Chairperson : M-O. Bristeau)

10h45 - 11h05 J. RAPPAZ (Ecole Polytechnique Fédérale de Lausanne, Switzerland)
Analysis and Numerical Simulation for Models of Binary Alloy
Solidification

11h05 - 11h25 P. JOLY (INRIA Rocquencourt, France)
Matériaux ferromagnétiques et couches minces : modélisation mathématique et numérique

11h25 - 11h45 L. JOHNSON (University of Houston, USA)
On the Accuracy of Multipole-like Methods for Electrostatic Fields

11h45 - 12h05 T. HUGHES (Stanford University, USA)
The Variational Multiscale Method: A Paradigm for Subgrid-Scale
Modelling and Computational Fluid Mechanics

12h05 - 12h25 A. JAMESON (Princeton University, USA)
Aerodynamic Design

12h25 - 14h00 Déjeuner / *Lunch*

Session 2 :

Algèbre linéaire numérique / Numerical Linear Algebra

(Chairman : W. Fitzgibbon)

- 14h00 - 14h20 Y. KUZNETSOV (Russian Academy of Sciences, Russia)
Iterative Analysis of Finite Element Problems with Lagrange Multipliers
- 14h20 - 14h40 D. SORENSEN (Rice University, USA)
New Approaches to Large Scale Eigenanalysis
- 14h40 - 15h00 R. TAPIA (Rice University, USA)
On the Fundamental Role of Interior Point Methodology in Constrained Optimization
- 15h00 - 15h20 H. WALKER (Utah State University, USA)
An Approach to Continuation using Krylov Subspace Methods
- 15h20 - 15h50 Pause / Break

Session 3 :

Décomposition de domaine / Domaines fictifs et multigrilles

Domain Decomposition / Fictitious Domain Methods & Multigrids

(Chairman : P. Le Tallec)

- 15h50 - 16h10 Z.C. SHI (Chinese Academy of Sciences, China)
Multigrid Methods for Nonconforming Finite Elements on Nonnested Meshes
- 16h10 - 16h30 O. STENBACH, W. WENDLAND (University of Stuttgart, Germany)
On the Coupling of Fictitious Domains and Boundary Elements
- 16h30 - 16h50 J. DOUGLAS (Purdue University, USA)
An Analytical Basis for Multigrid Methods for Stabilized Finite Element Methods for the Stokes Problem
- 16h50 - 17h10 H. FUJITA (Meiji University, Japan), H. KAWARADA (University of Chiba, Japan)
An Analytical Study of Optimal Speed of Convergence of Iterations in DDM under certain Shape Assumptions of Domains
- 17h10 - 17h30 V. GIRAULT (Université Pierre et Marie Curie, France)
Une méthode de domaine fictif pour le problème de Navier-Stokes
- 19h00 - 20h00 Cocktail de bienvenue à l'Hôtel de Ville de Tours / Welcome drink at the City Hall of Tours

Mardi 6 mai / Tuesday, May 6

Session 4 : Analyse mathématique / *Mathematical Analysis*
(Chairman : O. Pironneau)

- 08h30 - 08h50 S. ABARBANEL (University of Tel Aviv, Israël)
Bounded Error Algorithms for Solving Partial Differential Equations on
Complex Domains
- 08h50 - 09h10 C. MORAWETZ (New York University, USA)
Existence for Transonic Flow : the Present Situation
- 09h10 - 09h30 L. TARTAR (Carnegie Mellon University, USA)
Approximation of H-measures
- 09h30 - 09h50 L. TA TSIEN (Fudan University, China)
Global solutions to the system of the motion of elastic strings
- 09h50 - 10h20 Pause / *Break*

Session 5 : Physique mathématique / *Mathematical Physics*
(Chairperson : M. F. Wheeler)

- 10h20 - 10h40 P. PERRIER (Dassault Aviation, France)
Some Problems and Paths to Next Century Unsteady Multiscale CFD
- 10h40 - 11h00 D. JOSEPH (University of Minnesota, USA)
Flow Induced Microstructures in Newtonian and Viscoelastic Materials
- 11h00 - 11h20 H. B. KELLER (CalTech, USA)
Quantum Chaos : Experiments on the Lattice Problems of Gauss
- 11h20 - 11h40 G. MARCHUK (Russian Academy of Sciences, Russia)
Computational Mathematics and Solution of Global Problems of Our Planet
- 11h40 - 12h00 M. PETTITT (University of Houston, USA)
Computational Challenges in Theoretical Chemistry
- 12h00 - 12h20 B. LARROUTOUROU (INRIA, France)
Quelques aspects mathématiques et numériques de la réduction en
cinétique chimique
- 12h20 - 12h40 M. GOLUBITSKY (University of Houston, USA)
Spiral Waves
- 12h40 - 14h00 Déjeuner / *Lunch*
- 14h00 - 15h30 Session poster et présentation vidéo de pages html /
Poster Session and Web Pages Demonstrations

Session 6 : Ordinateurs et systèmes / *Computers and Systems*
(Chairman : J.L. Lions)

- 15h30 - 15h50 P. BOHN (Dassault Aviation, France)
Une vision industrielle et peut-être philosophique du Calcul Scientifique

- 15h50 - 16h10 P. CASEAU (EDF, France)
Crisis or Mutation in High-Performance Computing
- 16h10 - 16h30 R. SCOTT (University of Houston, USA)
Programming Variational Approximations with an Embedded Language
- 16h30 - 16h50 P. MALLIAVIN (Académie des Sciences, France)
A Bayesian Point of View in Signal Processing
- 18h00 - 23h30 Visite et dîner de gala au Château d'Amboise / Visit and Gala Dinner at Amboise Castle
-

Liste des posters ou pages web / List of posters or html pages

Recent Research on Parallel CFD

G.F. Carey, C. Harle (University of Texas at Austin, USA)

Theory and Experiment in Computational Science

J.M. Conca (INTA, Spain)

Frontal Polymerization

G. Edjlali, M. Garbey, D. Tromeur-Dervout, V. Volpert (Université Lyon 1, France)

Calcul de la trajectoire optimale d'un engin à poussée faible continue lors d'un transfert orbital : application des techniques de moyennation en contrôle optimal

S. Geoffroy (CNES & CNRS, France), R. Epenoy (CNES, France)

Formation and Propagation of Weak Shocks in a Local Supersonic Region

A. Kuzmin (University of St Petersburg, Russia)

Shape Optimisation in Unsteady Flows

E. Laporte (INRIA, France)

Contribution de l'algorithme génétique à la synthèse d'antennes

T. Koleck (CNES & Université Paris Sud, France), P. Pajot, B. Rouland, S. Xanthakis (Logicom, France) H. Diez, J-M. Lopez (CNES, France)

Cartographie des déformations du terrain par interférométrie radar

D. Massonnet (CNES, France)

Restauration d'images spatiales acquises par des petits instruments bruités

B. Rouge (CNES, France)

Cooperative and Noncooperative Multiobjective Optimization by Means of Genetic Algorithms

M. Sefrioui (Dassault Aviation et UPMC, France), J. Périaux, B. Mantel (Dassault Aviation, France)

Parallel Fast Direct Solver for Block Tridiagonal Systems with Separable Matrices

T. Rossi, J. Toivanen (University of Jyväskylä, Finland)

Analyse et adaptations des schémas numériques d'ordre 2 MUSCL aux écoulements propulsifs instationnaires à nombres de Mach faible ou modéré

P. Vuillermoz (CNES, France), R. Carpentier, C. Viozat (INRIA & CNES, France), A. Dervieux (INRIA, France)

Mercredi 7 mai / Wednesday, May 7

Session 7 :

Schémas numériques en mécanique des fluides / *Numerical Schemes and CFD*

(Chairman : G. Barles)

- 08h30 - 08h50 F. BREZZI (Istituto di Analisi Numerica, Italy)
Discontinuous Mixed - Formulations in Fluid Mechanics
- 08h50 - 09h10 J. G. HEYWOOD (University of British Columbia, Canada)
Adaptive Spectral Calculations for the Spatially Periodic Navier-Stokes Equations
- 09h10 - 09h30 K. MORGAN (University of Wales, UK)
The Simulation of 3D Unsteady Inviscid Compressible Flows with Moving Boundaries
- 09h30 - 09h50 K. W. MORTON (Oxford University Computing Laboratory, UK)
Finite Element and Finite Volume Approximation of Evolution Problems
- 09h50 - 10h10 B. PERTHAME (Université Paris 6 - LAN, France)
Progrès récents sur les solveurs de Riemann approchés
- 10h10 - 10h40 Pause / *Break*

Session 8 :

Applications et mécanique des fluides / *Applications and CFD*

(Chairman : J.A. Désidéri)

- 10h40 - 11h00 R. BARTON (NASA, USA)
Crew Return Vehicle Aerodynamics
- 11h00 - 11h20 J-P. CHABARD (EDF/DER, France)
Numerical Simulation of Turbulent Flows on Unstructured Meshes using Finite Element Methods
- 11h20 - 11h40 D. EWING (Texas A & M University, USA)
Computational Science in Environmental Applications
- 11h40 - 12h00 A. QUARTERONI (Politecnico di Milano, Italy)
Modelling and Simulation of Blood Flow Problems
- 12h00 - 12h20 M.F. WHEELER (University of Texas at Austin, USA)
Domain Decomposition Methods for Modeling Porous Flow
- 12h20 - 12h40 A. BAMBERGER (IFP, France)
Simulation d'ondes en géophysique pétrolière
- 12h40 - 14h00 Déjeuner / *Lunch*

Session 9 :

Optimisation et contrôle / *Optimization and Control*

(Chairman : J. Périaux)

- 14h00 - 14h20 G. AUCHMUTY (University of Houston, USA)
Control Theory Methods for the Numerical Determination of Special
Solutions of Differential Equations
- 14h20 - 14h40 A. BENSOUSSAN (CNES, France)
Penalization Methods Applied to Nonlinear Elliptic Unilateral Problems
- 14h40 - 15h00 J-L. LIONS (Collège de France, France)
On the Approximate Controllability with Global State Constraints
- 15h00 - 15h20 P. NEITTAANMAKI (University of Jyväskylä, Finland)
Shape and Material Optimization
- 15h20 - 15h40 R. TEMAM (Université Paris-Sud, France)
Quelques remarques sur le contrôle des écoulements turbulents
- 15h40 - 16h00 E. ZUAZUA (Universidad de Complutense de Madrid, Spain)
Controllability and Optimal Control for Parabolic Equations
- 16h00 - 16h30 Session de clôture / *Closing Session*
M.F. WHEELER (University of Texas at Austin, USA)
R. GLOWINSKI (University of Houston, USA & Université Paris 6, France)

Contributions au livre
“Computational Science for the 21st Century” publié par J. Wiley
Contributions to the book
“Computational Science for the 21st Century” published by J. Wiley

CHAPTER 1 MATHEMATICAL ANALYSIS

Remarks about metastability

R. Jordan, D. Kinderlehrer, F. Otto

Global solutions to the system of the motion of elastic strings

L. Ta-tsien, L. Da-qian

Regularity results for the solution of the Cauchy problem to Navier-Stokes equations

J. Necas

Analyticity, and the lack thereof, of semigroups arising from thermo-elastic plates

R. Triggiani

CHAPTER 2 NUMERICAL LINEAR ALGEBRA

Roundoff induces a chaotic behaviour for eigensolvers applied to highly nonnormal matrices

T. Braconnier, F. Chaitin-Chatelin

About Newton-Krylov methods

J. Erhel

New approaches to large scale Eigenanalysis

D. C. Sorensen

An approach to continuation using Krylov subspace methods

H. F. Walker

CHAPTER 3 MULTIGRIDS, DOMAIN DECOMPOSITION & FICTITIOUS DOMAIN METHODS

Adaptive algorithms and a posteriori error estimates on partitioned meshes

R. E. Bank, J. Périaux

Parallel domain decomposition for reaction-diffusion problems

M. Bercovier, N. Volfovsky, H. Parnas

Parallel solutions of optimal-control problems by time-domain decomposition

M. Berggren, M. Heinkenschloss

An analytic basis for multigrid methods for the stabilized finite element methods for the Stokes problem

Z. Cai, J. Douglas Jr

Numerical quadratures and mortar methods

L. Cazabeau, C. Lacour, Y. Maday

Local inexact Newton multilevel FEM for nonlinear elliptic problems

P. Deuffhard, M. Weiser

An analytical study of the optimal speed of convergence of iterations in DDM under certain shape assumptions of domains

H. Fujita, N. Saito

A fictitious domain method for Navier-Stokes equations

V. Girault, R. Glowinski, H. Lopez, J.-P. Vila

Parallel solution of the wave equation using higher order finite elements

M. Kern

Iterative analysis of finite element problems with Lagrange multipliers

Y. Kuznetsov

On embedding techniques for 2nd-order elliptic problems

A. Rieder

Sharp estimates on intergrid transfer operators for $P1$ -nonconforming element and Morley element

Z. Shi, Z. Xie

Non-overlapping domain decomposition methods

R. Verfürth

CHAPTER 4 NUMERICAL SCHEMES & CFD

A non-oscillatory modified method of characteristics algorithm

R. Bermejo

On the self-stabilization of Galerkin-finite element methods for flow problems

T. Chacon-Rebollo, A. D. Delgado

Generalized cell-centered finite volume methods: application to two-phase flow in porous media

G. Chavent, J. Jaffré, J.E. Roberts

On an operator related to the convergence of Uzawa's algorithm for the Stokes equation

M. Crouzeix

Computational sciences in environmental applications

R. E. Ewing

Remarks on a parallel algorithm for the Navier-Stokes equations

E. Fernández-Cara

Distributed Lagrange multiplier methods for particulate flows

R. Glowinski, T. Hesla, D. D. Joseph, T.-W. Pan, J. Périaux

Glowinski-Pironneau method for 3D Ω - Ψ equations

J.-L. Guermond, L. Quartapelle

A preconditioned GMRES algorithm for compressible and incompressible flows

S. Idelsohn, N. Nigro, M. Storti

Numerical solution of the incompressible fluid flows using lattice Boltzmann method

N. Satojuka, T. Nishioka

A fluid particle motion simulation method

A.-K. Tornberg, R. W. Metcalfe, R. Scott, B. Bagheri

CHAPTER 5 APPLICATIONS & CFD

Numerical experiments on non-equilibrium effects in rarefied high velocity flows

J.-F. Bourgat

Numerical simulation of turbulent flows on unstructured meshes by using finite element methods

J.-P. Chabard, F. Archambeau, O. Bonnin, D. Laurence, G. Pot

The simulation of 3D unsteady inviscid compressible flows with moving boundaries

K. Morgan, L. B. Bayne, O. Hassan, E. J. Probert, N. P. Weatherill

Some problems and paths to next century unsteady multiscale CFD

P. Perrier

Modeling and simulation of blood flow problems

A. Quarteroni, A. Veneziani

Turbulence modeling

M. Ravachol

A few issues of future simulation tools in computational fluid dynamics for aeronautical applications

B. Stoufflet

CHAPTER 6 COMPUTATIONAL PHYSICS & CHEMISTRY

Thermal diffusion effects in multicomponent flows

A. Ern, V. Giovangigli

Analysis and numerical simulation for models of binary alloy solidification

F. Gaillard, J. Rappaz

Some mathematical and numerical aspects of reduction in chemical kinetics

B. Larroturou, B. Sportisse

Computational challenges in theoretical chemistry

B. M. Pettitt, P.E. Smith

Variational methods for biomedical computing

W. Lawton, N. Lek, T. Poston, R. Raghavan, S. R. Ranjan,

R. Viswanathan, Y. P. Wang, Y. Yu

Coupling 1D and 2D mixed simulation of heterogeneous semiconductor devices

A. Marrocco

CHAPTER 7 COMPUTATIONAL ELECTROMAGNETICS

Thermoelectrical simulation of electrodes for reduction furnaces

A. Bermúdez, J. Bullon, F. Pena

Optimal shape design for radar cross section minimisation: the case of cylindrical bodies

J. Blum, M. Mandallena

Exact controllability methods for calculation of 3D time-periodic Maxwell solutions

M-O. Bristeau

An asymptotic approach of the scattering of electromagnetic waves by thin coatings with ferromagnetic materials

P. Joly, C. Poirier

Application of exact controllability and genetic algorithms to the problem of scattering waves

J. Periaux, B. Mantel, H. Q. Chen

CHAPTER 8 COMPUTATIONAL ELASTICITY & STRUCTURES

A criterion for stability of structures in the neighbourhood of a limit-point

E. Absi, A. Rigolot

Homogenization of a transmission problem in 2D elasticity

L. Baffico, C. Conca

On the role of the interface in the constructive or approximate solution of junction problems

R. L. V. González, E. Rofman

Convergence rates for semidiscrete FEM approximations of dynamic nonlinear shallow shells

I. Lasiecka, R. Marchand

Domain decomposition techniques for nonlinear elasticity problems

P. Le Tallec, M. Vidrascu

CHAPTER 9 OPTIMIZATION

Investigation of a class of inverse problems on optimal boundaries

V. Agoshkov

Augmented Lagrangian and total variation methods for recovering discontinuous coefficients from elliptic equations

T. F. Chan, X.-C. Tai

Aspects of optimal control on aerodynamics

A. Dervieux, J-A. Désidéri, N. Marco

Aerodynamic design

A. Jameson

Some relations between two strategies for solving optimal control problems with bilinear constraints

T. Kärkkäinen, P. Neittaanmäki

Fuzzy optimization method

H. Kawarada, H. Suito

CHAPTER 10 CONTROL

Control theoretic methods for the computation of special solutions of differential equations

G. Auchmuty

Smart structures and super stability

A. V. Balakrishnan

Penalization methods applied to nonlinear elliptic unilateral problems

A. Bensoussan, L. Boccardo

Approximate controllability and obstruction phenomena for quasilinear diffusion equations

J. I. Diaz, A. M. Ramos

A rapid prototyping workstation for design of distributed parameter control systems

C. LaVigna, M. Mattice, H. G. Kwatny, G. L. Blankenship

On the approximate controllability with global state constraints

J. L. Lions

Sensitivity of functionals

G. Marchuk

Approximate controllability of the semilinear heat equation: boundary control

E. Zuazua

CHAPTER 11 COMPUTERS & SYSTEMS

On numerical schemes for computing the price of look-back options

G. Barles, C. Daher, M. Romano, C. Tezier

An industrial vision of scientific computation for the 21st century

P. Bohn

Crisis or mutation in high-performance computing

P. Caseau

Filtering techniques in parallel computing

A. Ecer, H. U. Akay, N. Gopalaswamy

The description of the geographic spread in infectious disease

W. E. Fitzgibbon, M. Langlais

Vector finite elements and C++

F. Hecht, O. Pironneau

Numerical studies of the Gauss lattice problem

H. B. Keller

A robust resolution for the Zakai equation and infinitesimal generator of the asymptotic filtering process

P. Malliavin

Coifman wavelet systems: approximation, smoothness and computational algorithms

J. Tian, R. O. Wells Jr, J. E. Odegaard, C. S. Burrus

The organizers of the Conference apologize for not including in the final program names with titles of papers which unfortunately were received beyond the extended deadline to be printed in time into the Proceedings.

FESTIVITES

Lundi 5 mai à 19h00 : la mairie de Tours offre un cocktail de bienvenue aux participants.

Mardi 6 mai 1997 : visite guidée et dîner de gala au Château d'Amboise.

- 18h00 départ du Palais des Congrès
- 18h50 visite guidée du Château
- 20h00 apéritif salle des Lys de France
- 20h30 dîner de gala

SOCIAL EVENTS

Monday, May 5th at 7:00 p.m: the Mayor of Tours greets participants in the city hall with a cocktail party.

Tuesday, May 6th 1997: guided tour and gala dinner at Amboise Castle.

- 6:00 p.m departure from Congress Center
- 6:50 p.m guided tour of the Castle
- 8:00 p.m cocktail, room «Lys de France»
- 8:30 p.m gala dinner

INFORMATION

Une salle de courrier électronique sera mise à la disposition des participants durant la conférence.

Vous pourrez être joint durant la conférence aux numéros de téléphone et de fax suivants :

INFORMATION

An Email room will be set up during the conference.

You will be reached during the conference at the following telephone and fax numbers:

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