#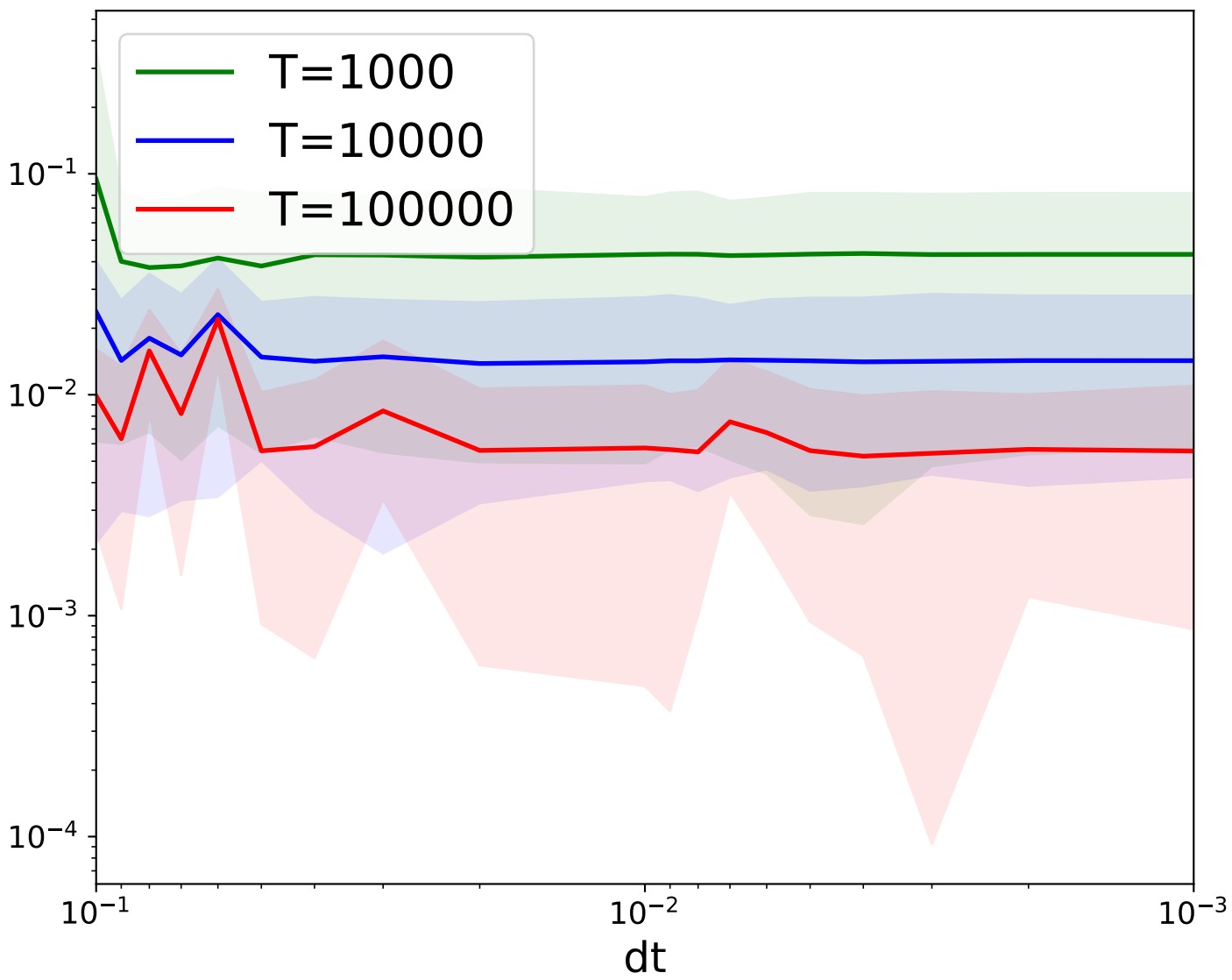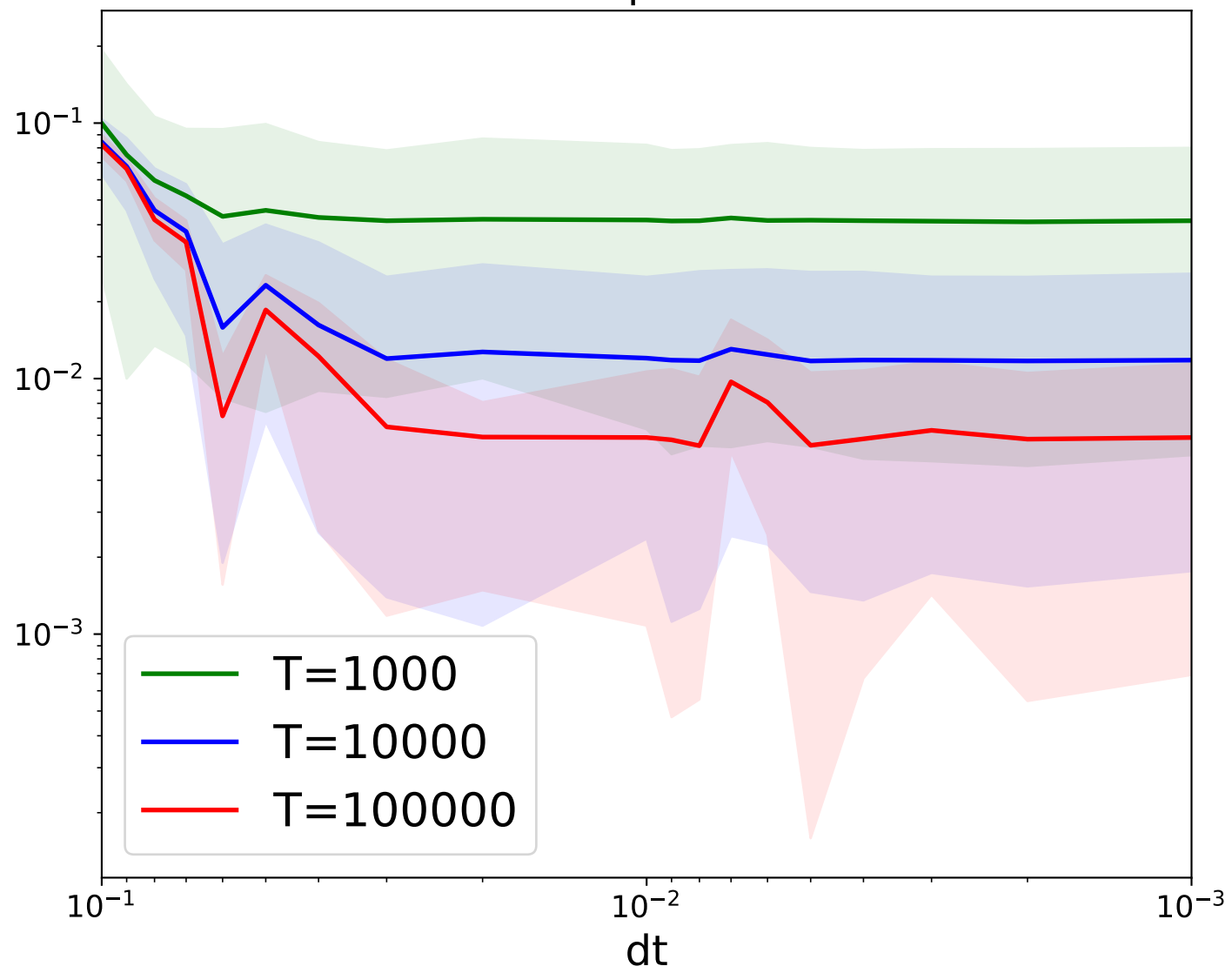 Approximation w.r.t. dt for various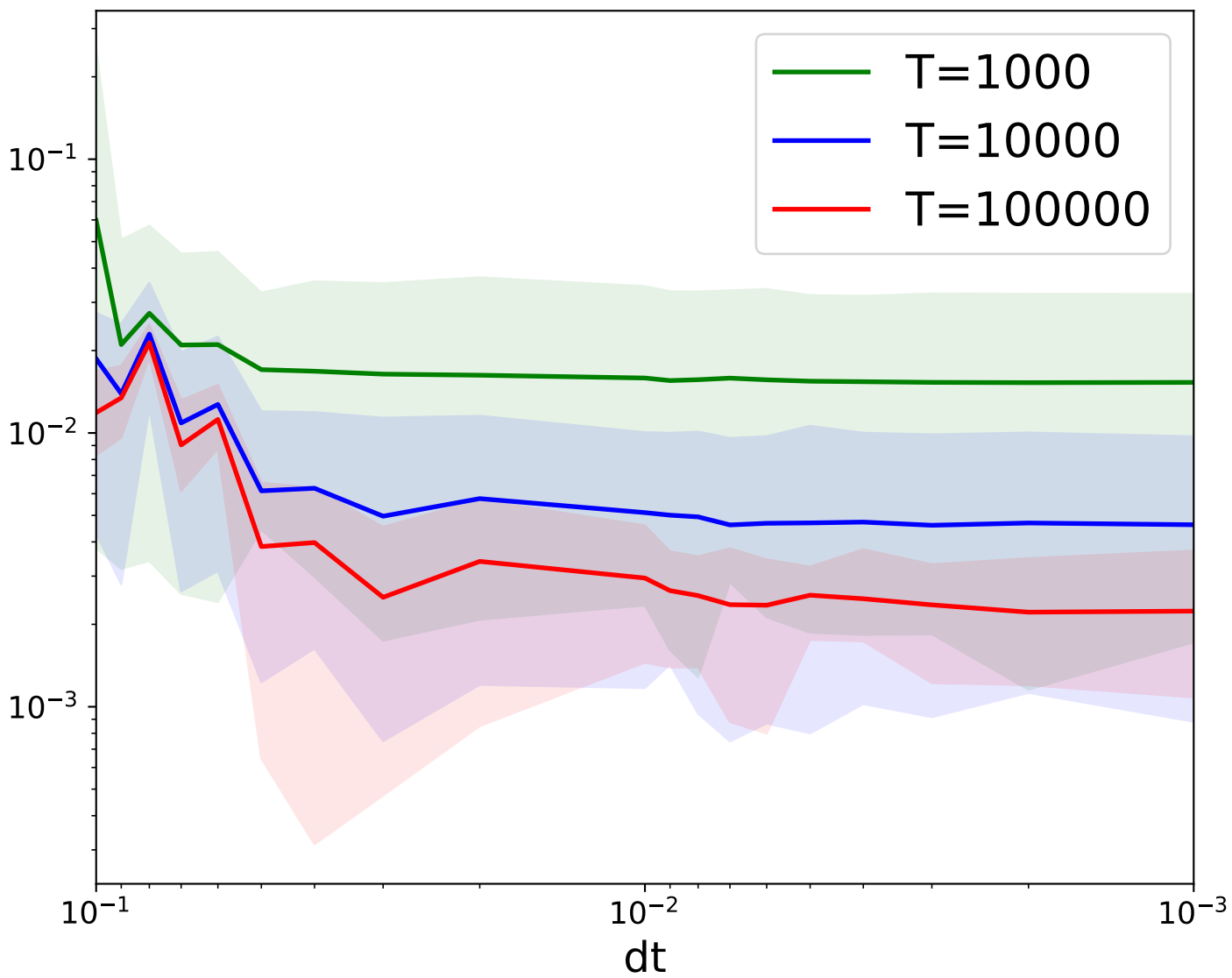 T