

Fixing Gauge and Rank Deficiency

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SIAM CONFERENCE ON APPLIED LINEAR ALGEBRA





Equivalent Statements

Fix gauge to fix rank deficiency

Input
$$\mathbf{A} \in \mathbb{C}_{\rho}^{m \times n}$$
, construct $\mathbf{A} \in \mathbb{C}_{\rho}^{m \times \rho}$

Given
$$\mathbf{A} = \begin{bmatrix} \mathbf{U}_{\mathcal{R}} & \mathbf{U}_{\mathcal{N}} \end{bmatrix} \begin{bmatrix} \mathbf{S} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{V}_{\mathcal{R}}^* \\ \mathbf{V}_{\mathcal{N}}^* \end{bmatrix}$$
, $\dim(\mathbf{V}_{\mathcal{N}}) \to 0$



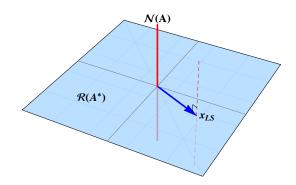
Central Questions

What does a gauge function measure? Displacement in superfluous degrees of freedom.

Why fix the gauge? To handle redundant degrees of freedom and simplify computation.



Redundant Degrees of Freedom: $\mathbf{A}x = b$





Electrodynamics: Example

Maxwell's equations

divergence curl

$$\nabla \cdot \mathbf{D} = 4\pi \rho \quad \nabla \times \mathbf{E} = -\frac{1}{c} \frac{\partial \mathbf{B}}{\partial t}$$

$$\nabla \cdot \mathbf{B} = 0$$
 $\nabla \times \mathbf{H} = \frac{4\pi}{c} \mathbf{J} + \frac{1}{c} \frac{\partial \mathbf{D}}{\partial t}$



Electrodynamics: Vector and Scalar Potentials

$$\textbf{B} = \nabla \times \textbf{A}$$

$$\mathbf{E} = -\nabla \phi - \frac{1}{c} \frac{\partial \mathbf{A}}{\partial t}$$



Electrodynamics: Gauge Fixing Conditions

Coulomb:

$$\nabla \cdot \mathbf{A}(\mathbf{r}, t) = \mathbf{0}$$

Lorenz:

$$\partial^{\mu}A_{\mu}=0$$

or...

$$\nabla \cdot \mathbf{A}(\mathbf{r},t) + \frac{1}{c^2} \frac{\partial \phi}{\partial t} = 0$$



Scalar Potentials ϕ

Sobolev Space:

$$W^{1,2}\left(\Omega\right)=\left\{ \phi\in L^{2}\left(\Omega\right):\partial_{x}^{1}\phi\in L^{2}\left(\Omega\right)\right\}$$



Prototype Vector Field Equation

$$\mathbf{E} = -\nabla \phi$$

Inverse problem: Measure ${f E}$ find ϕ



Least Squares: Problem

$$\mathbf{A}x = b$$

- system matrix $\mathbf{A} \colon \mathbb{C}^n \mapsto \mathbb{C}^m$
- data vector $b \in \mathbb{C}^m$

Least squares solution

$$x_{LS} = \left\{ x \in \mathbb{C}^n \colon \|\mathbf{A}x - b\|_2^2 \text{ is minimized} \right\}$$



Least Squares: Solution

$$\mathbf{A}x = b$$

$$x_{LS} = \mathbf{A}^{\dagger} b + \left(\mathbf{I}_n - \mathbf{A}^{\dagger} \mathbf{A} \right) y, \qquad y \in \mathbb{C}^n$$

or...

$$x_{LS} = \mathbf{A}^{\dagger} b + \mathbf{P}_{\mathcal{R}(\mathbf{A}^*)} y, \qquad y \in \mathbb{C}^n$$



Least Squares: Invariance

$$x_* = \mathbf{A}^{\dagger} b$$

$$x_* \to x_* + \mathbf{P}_{\mathcal{R}(\mathbf{A}^*)} y$$

$$\mathbf{A}(x_*) = \mathbf{A}\left(x_* + \mathbf{P}_{\mathcal{R}(\mathbf{A}^*)}y\right)$$



Approximating Measurement

- Select modes: basis functions $\{g_{\nu}(x)\}_{\nu=1}^n$
- f 2 Find amplitudes a to describe measured function f(x)

$$f(x) \approx a_1 g_1(x) + a_2 g_2(x) + a_3 g_3(x) + \dots = \sum_{\nu=1}^{n} a_{\nu} g_{\nu}(x)$$



Merit Function

$$M(a) = \sum_{k=1}^{m} r_k^2$$

$$r_k = f(x_k) - \sum_{\nu=1}^{n} a_{\nu} g_{\nu}(x_k)$$

$$M(a) = \sum_{k=1}^{m} \left(f(x_k) - \sum_{\nu=1}^{n} a_{\nu} g_{\nu}(x_k) \right)^2$$



Example: Vectors

$$g(x) = \left\{1, x, x^2, x^3\right\}$$

$$\mathbf{1} = \left[egin{array}{c} 1 \ 1 \ dots \ 1 \end{array}
ight], \quad \mathbf{x} = \left[egin{array}{c} x_1 \ x_2 \ dots \ x_m \end{array}
ight], \quad \mathbf{x}^2 = \left[egin{array}{c} x_1^2 \ x_2^2 \ dots \ x_m^2 \end{array}
ight], \quad \mathbf{x}^3 = \left[egin{array}{c} x_1^3 \ x_2^3 \ dots \ x_m^3 \end{array}
ight]$$



Gauge Fixing Conditions

$$\partial_1 M \quad \mathbf{r} \cdot \mathbf{1} = 0 \qquad \sum_{k=1}^m r_k = 0$$

$$\partial_2 M \quad \mathbf{r} \cdot \mathbf{x} = 0 \qquad \sum_{k=1}^m r_k x_k = 0$$

$$\partial_3 M \quad \mathbf{r} \cdot \mathbf{x}^2 = 0 \qquad \sum_{k=1}^m r_k x_k^2 = 0$$

$$\partial_4 M \quad \mathbf{r} \cdot \mathbf{x}^3 = 0 \quad \sum_{k=1}^m r_k x_k^3 = 0$$



Gauge Fixing Conditions

$$\partial_1 M \quad \mathbf{r} \cdot \mathbf{1} = 0 \qquad \sum_{k=1}^m r_k = 0$$

$$\partial_2 M \quad \mathbf{r} \cdot \mathbf{x} = 0 \qquad \sum_{k=1}^m r_k x_k = 0$$

$$\partial_3 M \quad \mathbf{r} \cdot \mathbf{x}^2 = 0 \qquad \sum_{k=1}^m r_k x_k^2 = 0$$

$$\partial_4 M \quad \mathbf{r} \cdot \mathbf{x}^3 = 0 \qquad \sum_{k=1}^m r_k x_k^3 = 0$$



Summary

Forming the normal equations

imposing a gauge condition



Measurement of Average Gradient

Partition a domain:

$$\Omega = \bigcup_{k} \omega_k$$

Interval

$$\omega = \{ x \in \mathbb{R} : a < x < b \}$$

Average gradient

$$\langle \nabla \phi(x) \rangle_{\omega} = \phi(\mathbf{b}) - \phi(\mathbf{a})$$



Measurement of Average Gradient

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Average gradient

$$\langle \nabla \phi(x) \rangle_{\omega} = \phi(\mathbf{b}) - \phi(\mathbf{a})$$

Goal Background Least Squares - Modal Least Squares - Zonal Closing 1 Dimension Unit Cells Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects



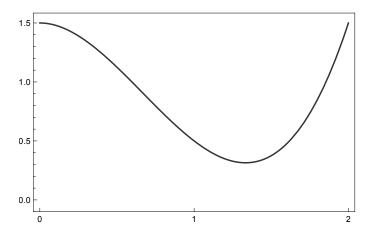
Source of Rank Defect

$$D_x \phi(x) = D_x \left(\phi(x) + const \right)$$

Goal Background Least Squares - Modal Least Squares - Zonal Closing 1 Dimension Unit Cells Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects

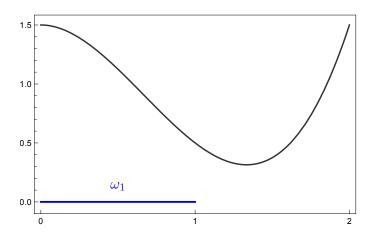


Scalar Potential ϕ



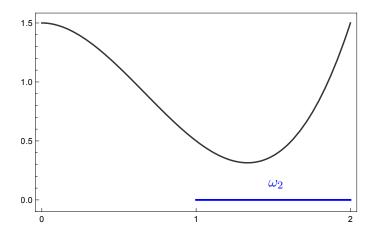


Scalar Potential ϕ : Zone 1



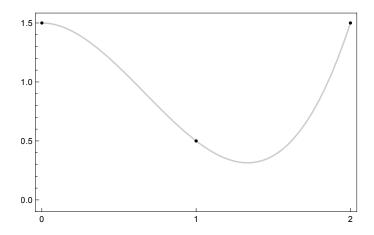


Scalar Potential ϕ : Zone 2



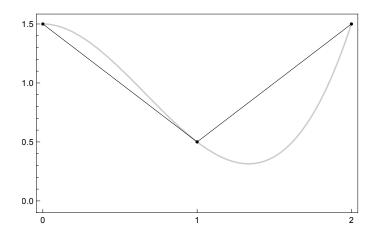


Scalar Potential ϕ : Endpoints



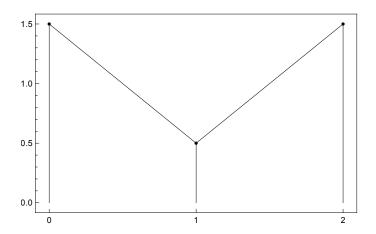


Scalar Potential ϕ : Average Gradient



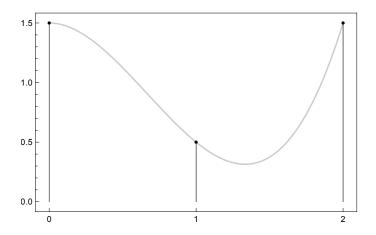


Scalar Potential ϕ : Measurement and Solution



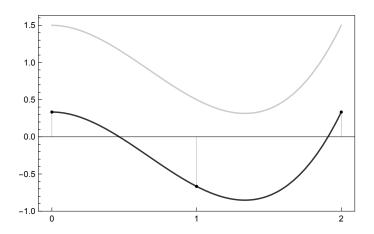


Scalar Potential ϕ : Input and Output



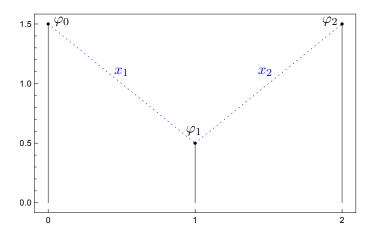


Scalar Potential ϕ : Least Squares Solution



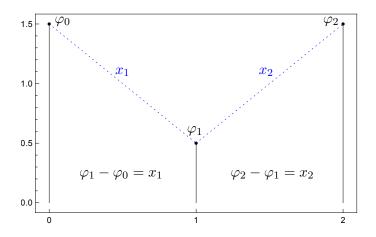


Scalar Potential ϕ : Rosetta Stone





Scalar Potential ϕ : Rosetta Stone





Linear System

Linear system

$$\begin{bmatrix} -1 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} \varphi_0 \\ \varphi_1 \\ \varphi_2 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

Least squares solution

$$\begin{bmatrix} \varphi_0 \\ \varphi_1 \\ \varphi_2 \end{bmatrix} = \frac{1}{3} \begin{bmatrix} -2 & -1 \\ 1 & -1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \alpha \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$



Gauge Condition

Least squares solution

$$\begin{bmatrix} \varphi_0 \\ \varphi_1 \\ \varphi_2 \end{bmatrix} = \frac{1}{3} \begin{bmatrix} -2 & -1 \\ 1 & -1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \alpha \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$
columns sum to 0



Gauge Fixing Condition

$$\sum_{k} \varphi_k = 0$$

 $\downarrow \downarrow$

$$\begin{bmatrix} -1 & 1 \\ -2 & -2 \end{bmatrix} \begin{bmatrix} \varphi_0 \\ \varphi_1 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$



Linear System: Fixed Gauge

$$\varphi_0 + \varphi_1 + \varphi_2 = 0 \qquad \Longrightarrow \qquad \varphi_2 = -\varphi_0 - \varphi_1$$

$$\varphi_2 - \varphi_1 = x_2 \qquad \Longrightarrow \qquad -\varphi_0 - 2\varphi_0 = x_2$$

$$\begin{bmatrix} -1 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} \varphi_0 \\ \varphi_1 \\ \varphi_2 \end{bmatrix} \qquad \Longrightarrow \qquad \begin{bmatrix} -1 & 1 \\ -1 & -2 \end{bmatrix} \begin{bmatrix} \varphi_0 \\ \varphi_1 \end{bmatrix}$$



Compare Solutions

Least squares solution

Fixed gauge solution

$$\varphi_0 = \frac{1}{3} (-2x_1 - x_2) + \alpha \qquad \varphi_0 = \frac{1}{3} (-2x_1 - x_2)$$

$$\varphi_1 = \frac{1}{3} (x_1 - x_2) + \alpha \qquad \qquad \varphi_1 = \frac{1}{3} (x_1 - x_2)$$

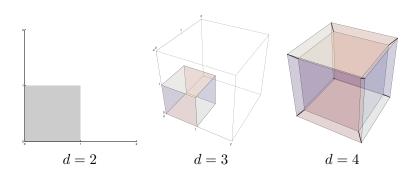
$$\varphi_2 = \frac{1}{3} (x_1 + 2x_2) + \alpha$$

From gauge condition:

$$\varphi_2 = -\varphi_1 - \varphi_0 = \frac{1}{3} (x_1 + 2x_2)$$



Unit Cells





Source of Rank Defects

rank defect	invariance
1	$D_x \phi(x) = D_x \left(\phi(x) + c \right)$
2	$\partial_x \phi(x, y) = \partial_x (\phi(x, y) + c_1)$ $\partial_y \phi(x, y) = \partial_y (\phi(x, y) + c_2)$
3	$\partial_x \phi(x, y, z) = \partial_x (\phi(x, y, z) + c_1)$ $\partial_y \phi(x, y, z) = \partial_y (\phi(x, y, z) + c_2)$ $\partial_z \phi(x, y, z) = \partial_z (\phi(x, y, z) + c_3)$

1 Dimension Unit Cells Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects



Average Gradient

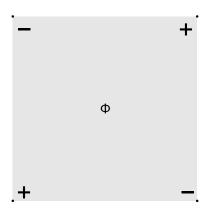
Motivates geometric interpretation of null space vectors



$$p + \hat{x}_2 \qquad p + \hat{x}_1 + \hat{x}_2$$

$$p \qquad p + \hat{x}_1$$





1 Dimension Unit Cells Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects



Antiderivative

$$\Phi_{\mu}(x_1, x_2) = \int \phi(x_1, x_2) dx_{\mu}$$



Average Gradient

$$\langle \partial_{\mu} \phi(x_1, x_2) \rangle_p = \int \int \partial_{\mu} \phi(x_1, x_2) dx_{\mu} dx_{\nu}$$

= $\Phi_{\nu}(p) + \Phi_{\nu}(p + \hat{x}_1 + \hat{x}_2) - \Phi_{\nu}(p + \hat{x}_1) - \Phi_{\nu}(p + \hat{x}_2)$

Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects



Bestiary

 ϕ : ideal scalar field (smooth curve)

 Φ : antiderivative of ϕ (never shown)

 φ_k : approximation of ϕ at point k (sticks)

1 Dimension Unit Cells Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects



Average Gradient

we have we want

 Φ_1, Φ_2

 ϕ



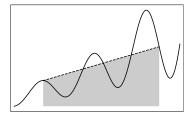
Trapezoidal Approximation

$$\int_{a}^{b} f(x)dx$$



$$\frac{b-a}{2}\left(f(a)+f(b)\right)$$







Trapezoidal Approximation

$$\int_{a}^{b} f(x)dx \approx \frac{b-a}{2} \left(f(a) + f(b) \right)$$

$$|f''(x)| \le M, \quad a < x < b$$

$$\left| \int_{a}^{b} f(x)dx - \frac{b-a}{2} \left(f(a) + f(b) \right) \right| \le \frac{(b-a)^{3}}{12} M$$



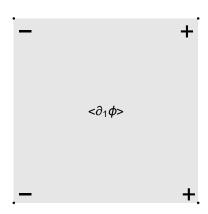
Average Gradient: Approximation

$$\Phi_{\nu}(p) + \Phi_{\nu}(p + \hat{x}_1 + \hat{x}_2) - \Phi_{\nu}(p + \hat{x}_1) - \Phi_{\nu}(p + \hat{x}_2)$$

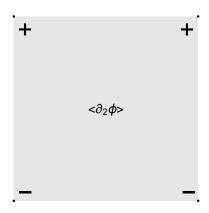
$$\langle \partial_1 \phi \rangle_p = \frac{1}{2} \left(\phi(p + \hat{x}_1 + \hat{x}_2) - \phi(p) + \phi(p + \hat{x}_1) - \phi(\mathbf{p} + \hat{\mathbf{x}}_2) \right)$$

$$\langle \partial_2 \phi \rangle_p = \frac{1}{2} \left(\phi(p + \hat{x}_1 + \hat{x}_2) - \phi(p) - \phi(p + \hat{x}_1) + \phi(p + \hat{x}_2) \right)$$



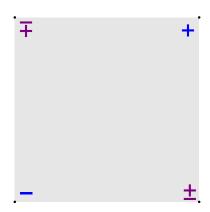






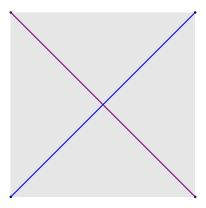
1 Dimension Unit Cells Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects





1 Dimension Unit Cells Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects

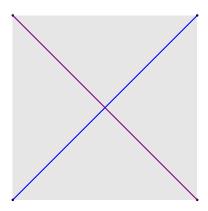




1 Dimension Unit Cells Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects



Average Gradient: Next-Nearest Neighbor Interaction





2 Dimensions

Linear System:
$$\frac{1}{2} \begin{bmatrix} -1 & 1 & -1 & 1 \\ -1 & -1 & 1 & 1 \end{bmatrix} \begin{vmatrix} \varphi_0 \\ \varphi_1 \\ \varphi_2 \\ \varphi_3 \end{vmatrix} = \begin{bmatrix} x \\ y \end{bmatrix}$$

Least Squares Solution:

$$\begin{bmatrix} \varphi_0 \\ \varphi_1 \\ \varphi_2 \\ \varphi_3 \end{bmatrix} = \underbrace{\frac{1}{2} \begin{bmatrix} -1 & -1 \\ 1 & -1 \\ -1 & 1 \\ 1 & 1 \end{bmatrix}}_{\mathbf{A}^{\dagger}x} \begin{bmatrix} \underline{x} \\ \underline{y} \end{bmatrix} + \underbrace{\begin{bmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ 1 & 0 & 0 & 1 \end{bmatrix}}_{\mathbf{P}_{\mathcal{R}(\mathbf{A}^*)}} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \\ z_4 \end{bmatrix}$$



2 Dimensions: Change of Coordinates

$$\left[\begin{array}{c}\xi\\\eta\end{array}\right] = \left[\begin{array}{c}x+y\\x-y\end{array}\right]$$



2 Dimensions

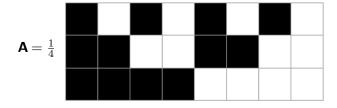
Linear System:
$$\frac{1}{2} \begin{bmatrix} -1 & 1 & -1 & 1 \\ -1 & -1 & 1 & 1 \end{bmatrix} \begin{vmatrix} \varphi_0 \\ \varphi_1 \\ \varphi_2 \\ \varphi_3 \end{vmatrix} = \begin{bmatrix} x \\ y \end{bmatrix}$$

Least Squares Solution:

$$\begin{bmatrix} \varphi_0 \\ \varphi_1 \\ \varphi_2 \\ \varphi_3 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} -x - y \\ x - y \\ x + y \\ -x + y \end{bmatrix} = \frac{1}{2} \begin{bmatrix} -\xi \\ \eta \\ \xi \\ -\eta \end{bmatrix}$$



Dimension 3: System Matrix A - Two Views





Dimension 3: Linear System

$$\frac{1}{4} \begin{bmatrix} \frac{-1}{-1} & \frac{1}{-1} & \frac{1}{1} & \frac{-1}{1} & \frac{1}{1} & \frac{-1}{1} & \frac{1}{1} \\ \frac{-1}{-1} & \frac{-1}{-1} & \frac{1}{1} & \frac{-1}{1} & \frac{-1}{1} & \frac{1}{1} & \frac{1}{1} \end{bmatrix} \begin{bmatrix} \phi_0 \\ \phi_1 \\ \phi_2 \\ \phi_3 \\ \phi_4 \\ \phi_5 \\ \phi_6 \\ \phi_7 \end{bmatrix} = \begin{bmatrix} \frac{x}{y} \\ \frac{y}{z} \end{bmatrix}$$



Dimension 3

$$\mathbf{A} = \frac{1}{4} \begin{bmatrix} -1 & 1 & -1 & 1 & -1 & 1 & -1 & 1 \\ \hline -1 & -1 & 1 & 1 & -1 & -1 & 1 & 1 \\ \hline -1 & -1 & -1 & -1 & 1 & 1 & 1 & 1 \end{bmatrix}$$

$$\mathcal{N}(\mathbf{A}^*) = \begin{bmatrix} 1 & -1 & -1 & 1 & 0 & 0 & 0 & 0 \\ -1 & 1 & 1 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix}^{\mathrm{T}}$$



Dimension 3: Column sums

Columns sum to 0

Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects



Dimension 3: Column sums, specific rows

Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects



Dimension 3: Column sums, specific rows



Dimension 3: Column sums, specific rows

Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects



Dimension 3: Column sums, specific rows

$$\begin{bmatrix} -1 \\ 1 \\ 1 \\ 0 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects



Dimension 3: Column sums, specific rows



3 Dimensions: Least Squares Solution

$$+ \begin{bmatrix} 5 & -1 & -1 & 1 & -1 & 1 & 1 & 3 \\ -1 & 5 & 1 & -1 & 1 & -1 & 3 & 1 \\ -1 & 1 & 5 & -1 & 1 & 3 & -1 & 1 \\ 1 & -1 & -1 & 5 & 3 & 1 & 1 & -1 \\ -1 & 1 & 1 & 3 & 5 & -1 & -1 & 1 \\ 1 & -1 & 3 & 1 & -1 & 5 & 1 & -1 \\ 1 & 3 & -1 & 1 & -1 & 1 & 5 & -1 \\ 3 & 1 & 1 & -1 & 1 & -1 & -1 & 5 \end{bmatrix} \begin{bmatrix} \psi_0 \\ \psi_1 \\ \psi_2 \\ \psi_5 \\ \psi_6 \\ \psi_7 \end{bmatrix}$$



3 Dimensions: Gauge Fixing



3 Dimensions: Reduced System Matrix

$$\mathbf{A}_r = \mathbf{A}\mathbf{Q} = \mathbf{A} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ -1 & 1 & 1 \\ 1 & -1 & -1 \\ 0 & 0 & -1 \\ 0 & -1 & 0 \\ -1 & 0 & 0 \end{bmatrix} = \begin{bmatrix} -1 & 1 & 0 \\ -1 & 0 & 1 \\ 0 & -1 & -1 \end{bmatrix}$$



3 Dimensions: Equivalent Full Rank System

Linear System:
$$\begin{bmatrix} -1 & 1 & 0 \\ -1 & 0 & 1 \\ 0 & -1 & -1 \end{bmatrix} \begin{bmatrix} \varphi_0 \\ \varphi_1 \\ \varphi_2 \end{bmatrix} = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

Direct Solution:

$$\left[\begin{array}{c} \varphi_0 \\ \varphi_1 \\ \varphi_2 \end{array}\right] = \frac{1}{2} \left[\begin{array}{ccc} -1 & -1 & -1 \\ 1 & -1 & -1 \\ -1 & 1 & -1 \end{array}\right] \left[\begin{array}{c} x \\ y \\ z \end{array}\right]$$

1 Dimension Unit Cells Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects



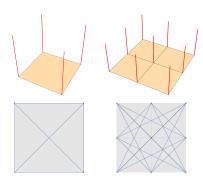
Challenge

Construct geometries of arbitrary rank defect

1 Dimension Unit Cells Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects



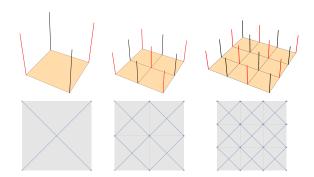
Rank Defect 1: PBC



1 Dimension Unit Cells Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects



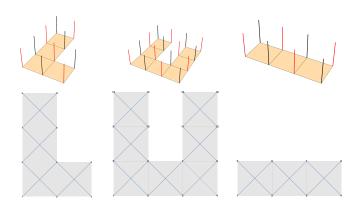
Rank Defect 2: Squares



1 Dimension Unit Cells Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects



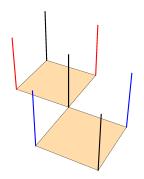
Rank Defect 2: Irregulars

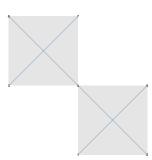


1 Dimension Unit Cells Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects



Rank Defect 3

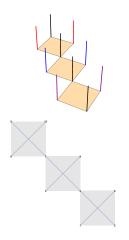


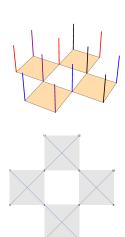


1 Dimension Unit Cells Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects



Rank Defect 4

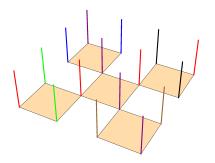


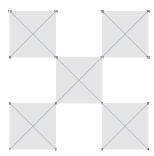


1 Dimension Unit Cells Dimensions 2 and 3 Repair Algorithm Survey of Rank Defects



Rank Defect 6







Summary

- Measure vector field F
- 3 Construct null space vectors
- **5** Solve for potential s.t. $\mathbf{F} = \nabla \phi$



Acknowledgements



Mathematics and Statistics



High Performance Computing Modernization Program (HPCMP)
Productivity Enhancement, Technology Transfer and Training (PETTT)



Fixing Gauge and Rank Deficiency

Daniel Topa^{1,2} and Pedro Embid¹

 1 University of New Mexico, Department of Mathematics and Statistics 2 Engility Corporation, USACE Engineer Research and Development Center, Information Technology Laboratory

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