

NUMERICAL METHODS

C / RAPPY EXAM 12 / 11/19 / 2022 [20.000]

LEAST SQUARES REGRESSION

Goal: minimize the sum of the squares of the residual errors.



$$S_r = \sum_{i=1}^n d_i = \sum_{i=1}^n (y_i - a_0 - a_1 x_i)$$

$$S_r^2 = \sum_{i=1}^n (y_i - a_0 - a_1 x_i)^2$$

$$a_0 = \frac{\sum y_i}{n} \quad a_1 = \frac{\sum x_i y_i - \frac{(\sum x_i)(\sum y_i)}{n}}{\sum x_i^2 - \frac{(\sum x_i)^2}{n}}$$

STANDARD ERROR:

$$S_{y_1} = \sqrt{\frac{S_r}{n-2}} \quad S_{y_2} = \sqrt{\frac{S_r(y_2 - \bar{y})^2}{n-2}}$$

STANDARD DEVIATION:

$$S_y = \sqrt{\frac{S_r}{n-1}} \quad S_x = \sqrt{\frac{2(y_2 - \bar{y})^2}{n-1}}$$

$$a_0 = \bar{y} - a_1 \bar{x}$$

POLYNOMIAL QUADRATIC REGRESSION:



$$S_r = \sum_{i=1}^n (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$$

Take derivatives of S_r to find the error.

$$\frac{\partial S_r}{\partial a_0} = -2(\sum y_i - \sum a_0 - a_1 \sum x_i - a_2 \sum x_i^2) = 0$$

$$\frac{\partial S_r}{\partial a_1} = -2(\sum x_i y_i - \sum a_0 \sum x_i - a_1 \sum x_i^2 - a_2 \sum x_i^3) = 0$$

$$\frac{\partial S_r}{\partial a_2} = -2(\sum x_i^2 y_i - \sum a_0 \sum x_i^2 - a_1 \sum x_i^3 - a_2 \sum x_i^4) = 0$$

$$\begin{bmatrix} \sum 1 & \sum x_i & \sum x_i^2 \\ \sum x_i & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^3 & \sum x_i^4 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum x_i y_i \\ \sum x_i^2 y_i \end{bmatrix}$$

Use Gauss-Jordan elimination to solve for a_0, a_1, a_2 .

INTERPOLATION

Use a polynomial $P(x)$

LAGRANGE	HERMITE	LAGRANGE	LAGRANGE
2 pts 1 interval 1 degree	3 points 2 intervals 2 degree	4 pts 3 intervals 3 degree	5 pts 4 intervals 4 degree
$P(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$			
ORDER		TURNS	
n=1	—	0	
n=2	—	1	
n=3	—	2	
n=4	—	3	
n=5	—	4	

$$P(x) = \frac{f(x_1)(x-x_2)\dots(x-x_n)}{(x_1-x_2)\dots(x_1-x_n)} + \dots$$

ODE'S

EULER METHOD

$$\frac{dy}{dx} = f(x,y) \quad y_{i+1} = y_i + f(x_i, y_i) \Delta x$$

HEUN'S METHOD

$$\frac{dy}{dx} = f(x,y)$$

$$y_{i+1} = y_i + f(x_i, y_i) \Delta x$$

$$y_{i+1} = y_i + \frac{\Delta x}{2} [f(x_i, y_i) + f(x_{i+1}, y_{i+1})]$$

Taylor Series:
 $y(x+\Delta x) = y(x) + \Delta x y'(x) + \frac{\Delta x^2}{2} y''(x) + \dots$
 $y(x+\Delta x) = y(x) + f(x,y) \Delta x$

CLASSIC 4th ORDER RUNGE-KUTTA

$$y_{i+1} = y_i + \frac{\Delta x}{4} (k_1 + 2k_2 + 2k_3 + k_4)$$

$$k_1 = f(x_i, y_i)$$

$$k_2 = f(x_i + \frac{1}{2}\Delta x, y_i + \frac{1}{2}\Delta x k_1)$$

$$k_3 = f(x_i + \frac{1}{2}\Delta x, y_i + \Delta x k_2)$$

$$k_4 = f(x_i + \Delta x, y_i + \Delta x k_3)$$

EIGEN VALUES

$\lambda = \text{eigen value}$

Example:

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

TRICKS:

$$\begin{bmatrix} a_{11}-\lambda & a_{12} & a_{13} \\ a_{21} & a_{22}-\lambda & a_{23} \\ a_{31} & a_{32} & a_{33}-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$|A| = \det \begin{bmatrix} a & b \\ c & d \end{bmatrix} = 0$$

$$\begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\lambda = \frac{a+d}{2} \pm \sqrt{\left(\frac{a-d}{2}\right)^2 + bc}$$

Find eigen value using

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$ax + by = 0 \quad cx + dy = 0$$

$$x_1 = \begin{bmatrix} -b \\ c \end{bmatrix}$$

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$-ax + bx = 0 \quad cx + -dy = 0$$

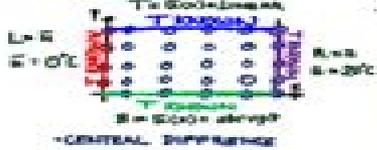
$$x_1 = \begin{bmatrix} 1 \\ -c/d \end{bmatrix}$$

PDE'S

FINITE DIFFERENCE METHOD:



PROBLEM 1:



$$u_{i,j} = u_{i-1,j} + u_{i+1,j} + u_{i,j-1} + u_{i,j+1} - 4u_{i,j}$$

BC (Boundary Conditions):

Top boundary: $u_{i,0} = 0$
 Bottom boundary: $u_{i,N} = 0$
 Left boundary: $u_{0,j} = 0$
 Right boundary: $u_{M,j} = 0$

INTERNAL NODES:



RIGHT INTERNAL B.C.
 $\frac{\partial u}{\partial x} = 0 = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$
 $u_{i+1,j} = u_{i-1,j} + 2\Delta x \frac{\partial u}{\partial x}$

INTERNAL NODES:



LEFT INTERNAL B.C.
 $\frac{\partial u}{\partial x} = 0 = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$
 $u_{i+1,j} = u_{i-1,j} + 2\Delta x \frac{\partial u}{\partial x}$

BC (Boundary Conditions):

Top boundary: $u_{i,0} = 0$
 Bottom boundary: $u_{i,N} = 0$
 Left boundary: $u_{0,j} = 0$
 Right boundary: $u_{M,j} = 0$

5th ORDER OF A MATRIX

$$\begin{bmatrix} 0 & -1 & 0 & -1 & 0 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \end{bmatrix} = 0$$

TOP INTERNAL B.C.

$$\frac{\partial u}{\partial x} = 0 = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$$

LEFT INTERNAL B.C.

$$u_{i+1,j} = u_{i-1,j} + 2\Delta x \frac{\partial u}{\partial x}$$

[A] MATRIX:

$$u_{i,j} = u_{i-1,j} + u_{i+1,j} + u_{i,j-1} + u_{i,j+1} - 4u_{i,j}$$

$$-2u_{i,j} + u_{i-1,j} + u_{i+1,j} = -2\Delta x \frac{\partial u}{\partial x}$$

$$-2u_{i,j} + u_{i,j-1} + u_{i,j+1} = -2\Delta x \frac{\partial u}{\partial y}$$

TRICKS:

CENTERED FINITE-DIFFERENCE DERIVATIVE

$$f'(x) = \frac{f(x+\Delta x) - f(x-\Delta x)}{2\Delta x}$$

$$f''(x) = \frac{f(x+\Delta x) - 2f(x) + f(x-\Delta x))}{\Delta x^2}$$

Numerical Analysis

G. W. Stewart



Numerical Analysis:

Numerical Analysis M. Schatzman, 2002 Numerical analysis explains why numerical computations work or fail This book is divided into four parts Part I starts with a guided tour of floating number systems and machine arithmetic The exponential and the logarithm are constructed from scratch to present a new point of view on questions well known to the reader and the needed knowledge of linear algebra is summarized Part II starts with polynomial approximation polynomial interpolation mean square approximation splines It then deals with Fourier series providing the trigonometric version of least square approximations and one of the most important numerical algorithms the fast Fourier transform Any scientific computation program spends most of its time solving linear systems or approximating the solution of linear systems even when trying to solve non linear systems Part III is therefore about numerical linear algebra while Part IV treats a selection of non linear or complex problems resolution of linear equations and systems ordinary differential equations single step and multi step schemes and an introduction to partial differential equations The book has been written having in mind the advanced undergraduate students in mathematics who are interested in the spice and spirit of numerical analysis The book does not assume previous knowledge of numerical methods It will also be useful to scientists and engineers wishing to learn what mathematics has to say about the reason why their numerical methods work or fail

[A Theoretical Introduction to Numerical Analysis](#) Victor S. Ryaben'kii, Semyon V. Tsynkov, 2006-11-02 A Theoretical Introduction to Numerical Analysis presents the general methodology and principles of numerical analysis illustrating these concepts using numerical methods from real analysis linear algebra and differential equations The book focuses on how to efficiently represent mathematical models for computer based study An accessible yet rigorous mathematical introduction this book provides a pedagogical account of the fundamentals of numerical analysis The authors thoroughly explain basic concepts such as discretization error efficiency complexity numerical stability consistency and convergence The text also addresses more complex topics like intrinsic error limits and the effect of smoothness on the accuracy of approximation in the context of Chebyshev interpolation Gaussian quadratures and spectral methods for differential equations Another advanced subject discussed the method of difference potentials employs discrete analogues of Calderon s potentials and boundary projection operators The authors often delineate various techniques through exercises that require further theoretical study or computer implementation By lucidly presenting the central mathematical concepts of numerical methods A Theoretical Introduction to Numerical Analysis provides a foundational link to more specialized computational work in fluid dynamics acoustics and electromagnetism

Numerical Analysis Walter Gautschi, 1997-08-19 *Introduction to Applied Numerical Analysis* Richard W. Hamming, 2012-01-01 This book is appropriate for an applied numerical analysis course for upper level undergraduate and graduate students as well as computer science students Actual programming is not covered but an extensive range of topics includes round off and function evaluation real zeros of a function integration ordinary differential equations optimization

orthogonal functions Fourier series and much more 1989 edition Provided by publisher

An Introduction to Numerical Methods and Analysis James F. Epperson, 2013-06-06 Praise for the First Edition outstandingly appealing with regard to its style contents considerations of requirements of practice choice of examples and exercises Zentrablatt Math carefully structured with many detailed worked examples The Mathematical Gazette an up to date and user friendly account

Mathematika An Introduction to Numerical Methods and Analysis addresses the mathematics underlying approximation and scientific computing and successfully explains where approximation methods come from why they sometimes work or don't work and when to use one of the many techniques that are available Written in a style that emphasizes readability and usefulness for the numerical methods novice the book begins with basic elementary material and gradually builds up to more advanced topics A selection of concepts required for the study of computational mathematics is introduced and simple approximations using Taylor's Theorem are also treated in some depth The text includes exercises that run the gamut from simple hand computations to challenging derivations and minor proofs to programming exercises A greater emphasis on applied exercises as well as the cause and effect associated with numerical mathematics is featured throughout the book An Introduction to Numerical Methods and Analysis is the ideal text for students in advanced undergraduate mathematics and engineering courses who are interested in gaining an understanding of numerical methods and numerical analysis

An Introduction to Numerical Analysis Kendall Atkinson, 1991-01-16 This Second Edition of a standard numerical analysis text retains organization of the original edition but all sections have been revised some extensively and bibliographies have been updated New topics covered include optimization trigonometric interpolation and the fast Fourier transform numerical differentiation the method of lines boundary value problems the conjugate gradient method and the least squares solutions of systems of linear equations Contains many problems some with solutions

Afternotes on Numerical Analysis G. W. Stewart, 1996-01-01 This book presents the central ideas of modern numerical analysis in a vivid and straightforward fashion with a minimum of fuss and formality Stewart designed this volume while teaching an upper division course in introductory numerical analysis

Classical and Modern Numerical Analysis Azmy S. Ackleh, Edward James Allen, R. Baker Kearfott, Padmanabhan Seshaiyer, 2009-07-20 Classical and Modern Numerical Analysis Theory Methods and Practice provides a sound foundation in numerical analysis for more specialized topics such as finite element theory advanced numerical linear algebra and optimization It prepares graduate students for taking doctoral examinations in numerical analysis The text covers the main areas of

Computational Methods for Numerical Analysis with R James P Howard, II, 2017-07-12 Computational Methods for Numerical Analysis with R is an overview of traditional numerical analysis topics presented using R This guide shows how common functions from linear algebra interpolation numerical integration optimization and differential equations can be implemented in pure R code Every algorithm described is given with a complete function implementation in R along with examples to demonstrate the function and its use Computational Methods

for Numerical Analysis with R is intended for those who already know R but are interested in learning more about how the underlying algorithms work. As such, it is suitable for statisticians, economists, and engineers and others with a computational and numerical background.

Theoretical Numerical Analysis Peter Linz, 2019-06-12. This concise text introduces numerical analysis as a practical problem-solving discipline. The three-part presentation begins with the fundamentals of functional analysis and approximation theory. Part II outlines the major results of theoretical numerical analysis, reviewing product integration, approximate expansion methods, the minimization of functions, and related topics. Part III considers specific subjects that illustrate the power and usefulness of theoretical analysis. Ideal as a text for a one-year graduate course, the book also offers engineers and scientists experienced in numerical computing a simple introduction to the major ideas of modern numerical analysis. Some practical experience with computational mathematics and the ability to relate this experience to new concepts is assumed. Otherwise, no background beyond advanced calculus is presupposed. Moreover, the ideas of functional analysis used throughout the text are introduced and developed only to the extent they are needed.

A Concise Introduction to Numerical Analysis A. C. Faul, 2016-05-28. This textbook provides an accessible and concise introduction to numerical analysis for upper undergraduate and beginning graduate students from various backgrounds. It was developed from the lecture notes of four successful courses on numerical analysis taught within the MPhil of Scientific Computing at the University of Cambridge. The book is easily accessible even to those with limited knowledge of mathematics. Students will get a concise but thorough introduction to numerical analysis. In addition, the algorithmic principles are emphasized to encourage a deeper understanding of why an algorithm is suitable and sometimes unsuitable for a particular problem. A Concise Introduction to Numerical Analysis strikes a balance between being mathematically comprehensive but not overwhelming with mathematical detail. In some places where further detail was felt to be out of scope of the book, the reader is referred to further reading. The book uses MATLAB implementations to demonstrate the workings of the method, and thus MATLAB's own implementations are avoided unless they are used as building blocks of an algorithm. In some cases, the listings are printed in the book, but all are available online on the book's page at www.crcpress.com. Most implementations are in the form of functions returning the outcome of the algorithm. Also, examples for the use of the functions are given. Exercises are included in line with the text where appropriate, and each chapter ends with a selection of revision exercises. Solutions to odd-numbered exercises are also provided on the book's page at www.crcpress.com. This textbook is also an ideal resource for graduate students coming from other subjects who will use numerical techniques extensively in their graduate studies.

Elementary Numerical Analysis Kendall E. Atkinson, Weimin Han, 2004. Offering a clear, precise, and accessible presentation complete with MATLAB programs, this new Third Edition of Elementary Numerical Analysis gives students the support they need to master basic numerical analysis and scientific computing. Now updated and revised, this significant revision features reorganized and rewritten content as well as some new additional examples and

problems The text introduces core areas of numerical analysis and scientific computing along with basic themes of numerical analysis such as the approximation of problems by simpler methods the construction of algorithms iteration methods error analysis stability asymptotic error formulas and the effects of machine arithmetic

Numerical Analysis James M. Ortega,1990-01-01 This book addresses some of the basic questions in numerical analysis convergence theorems for iterative methods for both linear and nonlinear equations discretization error especially for ordinary differential equations rounding error analysis sensitivity of eigenvalues and solutions of linear equations with respect to changes in the data

Numerical Analysis Brian Sutton,2019-04-18 This textbook develops the fundamental skills of numerical analysis designing numerical methods implementing them in computer code and analyzing their accuracy and efficiency A number of mathematical problems interpolation integration linear systems zero finding and differential equations are considered and some of the most important methods for their solution are demonstrated and analyzed Notable features of this book include the development of Chebyshev methods alongside more classical ones a dual emphasis on theory and experimentation the use of linear algebra to solve problems from analysis which enables students to gain a greater appreciation for both subjects and many examples and exercises Numerical Analysis Theory and Experiments is designed to be the primary text for a junior or senior level undergraduate course in numerical analysis for mathematics majors Scientists and engineers interested in numerical methods particularly those seeking an accessible introduction to Chebyshev methods will also be interested in this book

Numerical Analysis Timo Heister,Leo G. Rebholz,Fei Xue,2019-03-18 Numerical analysis deals with the development and analysis of algorithms for scientific computing and is in itself a very important part of mathematics which has become more and more prevalent across the mathematical spectrum This book is an introduction to numerical methods for solving linear and nonlinear systems of equations as well as ordinary and partial differential equations and for approximating curves functions and integrals

Classical Numerical Analysis Abner J. Salgado,Steven M. Wise,2022-10-20 Numerical Analysis is a broad field and coming to grips with all of it may seem like a daunting task This text provides a thorough and comprehensive exposition of all the topics contained in a classical graduate sequence in numerical analysis With an emphasis on theory and connections with linear algebra and analysis the book shows all the rigor of numerical analysis Its high level and exhaustive coverage will prepare students for research in the field and become a valuable reference as they continue their career Students will appreciate the simple notation clear assumptions and arguments as well as the many examples and classroom tested exercises ranging from simple verification to qualifying exam level problems In addition to the many examples with hand calculations readers will also be able to translate theory into practical computational codes by running sample MATLAB codes as they try out new concepts

Numerical Analysis with Applications in Mechanics and Engineering Petre Teodorescu,Nicolae-Doru Stanescu,Nicolae Pandrea,2013-05-07 A much needed guide on how to use numerical methods to solve practical engineering problems Bridging the gap between mathematics and engineering Numerical Analysis with

Applications in Mechanics and Engineering arms readers with powerful tools for solving real world problems in mechanics physics and civil and mechanical engineering Unlike most books on numerical analysis this outstanding work links theory and application explains the mathematics in simple engineering terms and clearly demonstrates how to use numerical methods to obtain solutions and interpret results Each chapter is devoted to a unique analytical methodology including a detailed theoretical presentation and emphasis on practical computation Ample numerical examples and applications round out the discussion illustrating how to work out specific problems of mechanics physics or engineering Readers will learn the core purpose of each technique develop hands on problem solving skills and get a complete picture of the studied phenomenon Coverage includes How to deal with errors in numerical analysis Approaches for solving problems in linear and nonlinear systems Methods of interpolation and approximation of functions Formulas and calculations for numerical differentiation and integration Integration of ordinary and partial differential equations Optimization methods and solutions for programming problems Numerical Analysis with Applications in Mechanics and Engineering is a one of a kind guide for engineers using mathematical models and methods as well as for physicists and mathematicians interested in engineering problems

Numerical Analysis in Modern Scientific Computing Andreas Hohmann, Peter Deuflhard, 2003-01-14 This book introduces the main topics of modern numerical analysis sequence of linear equations error analysis least squares nonlinear systems symmetric eigenvalue problems three term recursions interpolation and approximation large systems and numerical integrations The presentation draws on geometrical intuition wherever appropriate and is supported by a large number of illustrations exercises and examples

A Brief Introduction to Numerical Analysis Evgenii Evgen'evich Tyrtysnikov, 1997 This is an advanced textbook based on lectures given at the Moscow Physico Technical Institute The lectures are characterized by brevity logical organization and occasionally a lighthearted approach It aims to involve the reader by asking questions hinting giving recommendations comparing different methods and discussing optimistic and pessimistic approaches to numerical analysis

Introductory Numerical Analysis Mircea Andrecut, 2000-02 Synopsis The aim of this book is to provide a simple and useful introduction for the fresh students into the vast field of numerical analysis Like any other introductory course on numerical analysis this book contains the basic theory which in the present text refers to the following topics linear equations nonlinear equations eigensystems interpolation approximation of functions numerical differentiation and integration stochastics ordinary differential equations and partial differential equations Because the students need to quickly understand why the numerical methods correctly work the proofs of theorems were shortened as possible insisting more on ideas than on a lot of algebra manipulation The included examples are presented with a minimum of complications emphasizing the steps of the algorithms The numerical methods described in this book are illustrated by computer programs written in C Our goal was to develop very simple programs which are easily to read and understand by students Also the programs should run without modification on any compiler that implements the ANSI C standard Because

our intention was to easily produce screen input output using scanf and printf in case of WINDOWS visual programming environments like Visual C Microsoft and Borland C Builder the project should be console application This will be not a problem for DOS and LINUX compilers If this material is used as a teaching aid in a class I would appreciate if under such circumstances the instructor of such a class would send me a note at the address below informing me if the material is useful Also I would appreciate any suggestions or constructive criticism regarding the content of these lecture notes

This book delves into Numerical Analysis. Numerical Analysis is a crucial topic that must be grasped by everyone, from students and scholars to the general public. The book will furnish comprehensive and in-depth insights into Numerical Analysis, encompassing both the fundamentals and more intricate discussions.

1. This book is structured into several chapters, namely:

- Chapter 1: Introduction to Numerical Analysis
- Chapter 2: Essential Elements of Numerical Analysis
- Chapter 3: Numerical Analysis in Everyday Life
- Chapter 4: Numerical Analysis in Specific Contexts
- Chapter 5: Conclusion

2. In chapter 1, the author will provide an overview of Numerical Analysis. This chapter will explore what Numerical Analysis is, why Numerical Analysis is vital, and how to effectively learn about Numerical Analysis.

3. In chapter 2, the author will delve into the foundational concepts of Numerical Analysis. The second chapter will elucidate the essential principles that must be understood to grasp Numerical Analysis in its entirety.

4. In chapter 3, the author will examine the practical applications of Numerical Analysis in daily life. The third chapter will showcase real-world examples of how Numerical Analysis can be effectively utilized in everyday scenarios.

5. In chapter 4, the author will scrutinize the relevance of Numerical Analysis in specific contexts. The fourth chapter will explore how Numerical Analysis is applied in specialized fields, such as education, business, and technology.

6. In chapter 5, the author will draw a conclusion about Numerical Analysis. This chapter will summarize the key points that have been discussed throughout the book.

This book is crafted in an easy-to-understand language and is complemented by engaging illustrations. It is highly recommended for anyone seeking to gain a comprehensive understanding of Numerical Analysis.

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Numerical Analysis Introduction

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