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A Precise-Integration Time-Domain Formulation Based on Auxiliary Differential Equation for Transient Propagation in Plasma

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ABSTRACT The electromagnetic wave propagation through plasma medium is one of the most important research fields in computational electromagnetics. A numerical formulation based on both the auxiliary differential equation (ADE) and the precise-integration time-domain (PITD) method for solving the plasma problems is proposed to break through the Courant-Friedrich-Levy (CFL) limit on the time-step size in a finite-difference time-domain (FDTD) simulation. In this new method, the current density J is introduced as the auxiliary variable to deal with the complex permittivity of the plasma which is dependent on the frequency, and the precise integration (PI) technique makes the selectable maximum time-step size become much larger and removes the impact of the time-step size to the numerical dispersion error. Numerical experimentations of the typical plasma problems verify and validate the reliability of the proposed formulation. Through the numerical results, it can be found that the maximum allowable time-step size of the new method is much larger than that of the CFL limit of the FDTD method, and the calculation error of the new method is nearly independent of the time-step size. As a consequence, the execution time is significantly reduced by using a larger time-step size.

INDEX TERMS Auxiliary differential equation, computational electromagnetics, numerical solution, plasma, precise-integration time-domain (PITD) method.

I. INTRODUCTION

Calculation of the electromagnetic wave propagation through dispersive materials, e.g., plasma, is a complex problem and has attracted much attention in recent years [1]–[3]. The simulation of these complex media can be applied in various areas of interest to the electromagnetic compatibility (EMC) society, such as the complex printed boards (PCBs) design [4], [5], the analysis of the absorption characteristics [6], [7], the simulations of metamaterials [8]–[10], the FDTD chamber model [11] and so on. The most popular methods for plasma even other dispersion materials are the algorithms based on the finite-difference time-domain (FDTD) method. The most frequently used FDTD methods can be categorized into three types: the recursive

convolution (RC) method [12]–[14], the auxiliary differential equation (ADE) method [15]–[17], and the Z-transform (ZT) method [18]–[21]. These algorithms based on the FDTD method have two significant problems, the limit of the Courant-Friedrich-Levy (CFL) condition and the increasing numerical dispersion error, which have limited the intense utilization of the FDTD method as the problem size expands. If the mesh density is very fine, the time-step size becomes extremely small because of the CFL limit so that it results in exceedingly high computational memory requirement.

In attempt to improve the efficiency of the popular FDTD method, Namiki, Zheng, et al propose the alternating-direction implicit FDTD (ADI-FDTD) method which is an unconditionally stable time-domain algorithm for solving Maxwell's equations [22]–[25]. The ADI-FDTD method known as the implicit finite-difference algorithm without the limit of the CFL condition improves the computational

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efficiency by using larger time-step size. Recently, some researchers have generalized the ADI-FDTD method to the application of the dispersion materials [26], [27]. However, the time-step size of the ADI-FDTD method cannot be selected too large, because of the contradiction between the time-step size and the numerical dispersion error. If the time-step size increases, the numerical dispersion error will be rapidly deteriorative. In addition, the locally-one-dimensional (LOD) FDTD method is also an unconditional stable algorithm [28], [29], and it has been widely used to solve the dispersion problems based on ADE technique [30]–[32]. Compared with the ADI-FDTD method, the LOD-FDTD method has better computational efficiency because of the fewer arithmetic operations required in the LOD algorithm. Nevertheless, both methods provide the comparable accuracy.

In recent years, a new 3-D time-domain method, called precise-integration time-domain (PITD) method, has attracted much attention for solving Maxwell's equations in free space and lossy space [33]–[38], since the PITD method breaks through the limit of the CFL condition on the time-step size in a FDTD simulation. The basic idea of the PITD method is approximating the spatial derivative with the central finite-difference scheme and reducing Maxwell's curl equations to a set of ordinary differential equations (ODEs), and then solving the ODEs by using the precise-integration (PI) technique [39]. Compared with the FDTD method, the most significant advantage of the PITD method is using a time-step size which is much larger than that of the CFL stability condition. Furthermore, the numerical dispersion errors can be made nearly independent of the time-step size. In contrast to the ADI-FDTD method, the selection of the time-step size has no effect to the computational accuracy in the PITD method. The numerical dispersion error of the PITD method is also smaller than that of the conventional ADI-FDTD method.

In this paper, prompted by the above-mentioned reasons, we consider using the PITD method to solve the electromagnetic problems in plasma. By introducing the polarization current density as the auxiliary variable, Maxwell's equations in plasma medium are obtained. The accuracy and efficiency of this new proposed algorithm are verified by modeling electromagnetic wave propagation through the infinite plasma space, the plasma slab, the plasma photonic crystal and 2-D cavity. Furthermore, the numerical experimentations also validate that the PITD method in plasma still keep its characteristics in free space and lossy space, i.e. using a larger time-step size and invariable numerical dispersion errors in any time-step size.

II. FORMULATIONS

For the linear and isotropic plasma, the relative permittivity can be expressed as

$$\varepsilon_r(\omega) = 1 + \frac{\omega_p^2}{j\omega\gamma - \omega^2} \quad (1)$$

where γ is the collision frequency of the plasma, ω_p is the natural frequency of the plasma.

For the plasma medium, the Ampere's equation in the time domain becomes

$$\nabla \times \mathbf{H}(t) = \varepsilon_0 \frac{\partial \mathbf{E}(t)}{\partial t} + \sigma \mathbf{E}(t) + \mathbf{J}_p(t) \quad (2)$$

where $\mathbf{J}_p(t)$ is the polarization current density which is introduced as the auxiliary variable. The expression of $\mathbf{J}_p(t)$ can be obtained by using the inverse Fourier transformation to the polarization current density in frequency domain. The expression of the polarization current density in frequency domain is expressed as follows:

$$\mathbf{J}_p(\omega) = j\omega \frac{\varepsilon_0 \omega_p^2}{j\omega\gamma - \omega^2} \mathbf{E}(\omega). \quad (3)$$

The relationship between $\mathbf{J}_p(t)$ and $\mathbf{E}(t)$ which is the auxiliary differential equation can be obtained by using the inverse Fourier transformation:

$$\frac{\partial \mathbf{J}_p(t)}{\partial t} = -\gamma \mathbf{J}_p(t) + \varepsilon_0 \omega_p^2 \mathbf{E}(t). \quad (4)$$

Then the resulting Maxwell's curl equations for the plasma problem can be obtained as follows:

$$\frac{\partial H_x}{\partial t} = \frac{1}{\mu_0} \left(\frac{\partial E_y}{\partial z} - \frac{\partial E_z}{\partial y} \right) \quad (5)$$

$$\frac{\partial H_y}{\partial t} = \frac{1}{\mu_0} \left(\frac{\partial E_z}{\partial x} - \frac{\partial E_x}{\partial z} \right) \quad (6)$$

$$\frac{\partial H_z}{\partial t} = \frac{1}{\mu_0} \left(\frac{\partial E_x}{\partial y} - \frac{\partial E_y}{\partial x} \right) \quad (7)$$

$$\frac{\partial E_x}{\partial t} = \frac{1}{\varepsilon_0} \left(\frac{\partial H_z}{\partial y} - \frac{\partial H_y}{\partial z} - \sigma E_x - J_{px} \right) \quad (8)$$

$$\frac{\partial E_y}{\partial t} = \frac{1}{\varepsilon_0} \left(\frac{\partial H_x}{\partial z} - \frac{\partial H_z}{\partial x} - \sigma E_y - J_{py} \right) \quad (9)$$

$$\frac{\partial E_z}{\partial t} = \frac{1}{\varepsilon_0} \left(\frac{\partial H_y}{\partial x} - \frac{\partial H_x}{\partial y} - \sigma E_z - J_{pz} \right) \quad (10)$$

$$\frac{dJ_{px}}{dt} = -\gamma J_{px} + \varepsilon_0 \omega_p^2 E_x \quad (11)$$

$$\frac{dJ_{py}}{dt} = -\gamma J_{py} + \varepsilon_0 \omega_p^2 E_y \quad (12)$$

$$\frac{dJ_{pz}}{dt} = -\gamma J_{pz} + \varepsilon_0 \omega_p^2 E_z. \quad (13)$$

In contrast with the conventional FDTD method, the central finite-difference scheme is now used to approximate the spatial derivative only in the PITD method so as to reduce the resulting Maxwell's curl equations to a set of ODEs as follows:

$$\frac{dH_x}{dt} \Big|_{i,j+1/2,k+1/2} = \frac{1}{\mu_0} \left(\frac{E_y \Big|_{i,j+1/2,k+1} - E_y \Big|_{i,j+1/2,k}}{\Delta z} - \frac{E_z \Big|_{i,j+1,k+1/2} - E_z \Big|_{i,j,k+1/2}}{\Delta y} \right) \quad (14)$$

$$\frac{dH_y|_{i+1/2,j,k+1/2}}{dt} = \frac{1}{\mu_0} \left(\frac{E_z|_{i+1,j,k+1/2} - E_z|_{i,j,k+1/2}}{\Delta x} - \frac{E_x|_{i+1/2,j,k+1} - E_x|_{i+1/2,j,k}}{\Delta z} \right) \quad (15)$$

$$\frac{dH_z|_{i+1/2,j+1/2,k}}{dt} = \frac{1}{\mu_0} \left(\frac{E_x|_{i+1/2,j+1,k} - E_x|_{i+1/2,j,k}}{\Delta y} - \frac{E_y|_{i+1,j+1/2,k} - E_y|_{i,j+1/2,k}}{\Delta x} \right) \quad (16)$$

$$\frac{dE_x|_{i+1/2,j,k}}{dt} = \frac{1}{\varepsilon_0} \left(\frac{H_z|_{i+1/2,j+1/2,k} - H_z|_{i+1/2,j-1/2,k}}{\Delta y} - \frac{H_y|_{i+1/2,j,k+1/2} - H_y|_{i+1/2,j,k-1/2}}{\Delta z} - \sigma E_x|_{i+1/2,j,k} - J_{px}|_{i+1/2,j,k} \right) \quad (17)$$

$$\frac{dE_y|_{i,j+1/2,k}}{dt} = \frac{1}{\varepsilon_0} \left(\frac{H_x|_{i,j+1/2,k+1/2} - H_x|_{i,j+1/2,k-1/2}}{\Delta z} - \frac{H_z|_{i+1/2,j+1/2,k} - H_z|_{i-1/2,j+1/2,k}}{\Delta x} - \sigma E_y|_{i,j+1/2,k} - J_{py}|_{i,j+1/2,k} \right) \quad (18)$$

$$\frac{dE_z|_{i,j,k+1/2}}{dt} = \frac{1}{\varepsilon_0} \left(\frac{H_y|_{i+1/2,j,k+1/2} - H_y|_{i-1/2,j,k+1/2}}{\Delta x} - \frac{H_x|_{i,j+1/2,k+1/2} - H_x|_{i,j-1/2,k+1/2}}{\Delta y} - \sigma E_z|_{i,j,k+1/2} - J_{pz}|_{i,j,k+1/2} \right) \quad (19)$$

$$\frac{dJ_{px}|_{i+1/2,j,k}}{dt} = -\gamma J_{px}|_{i+1/2,j,k} + \varepsilon_0 \omega_p^2 E_x|_{i+1/2,j,k} \quad (20)$$

$$\frac{dJ_{py}|_{i,j+1/2,k}}{dt} = -\gamma J_{py}|_{i,j+1/2,k} + \varepsilon_0 \omega_p^2 E_y|_{i,j+1/2,k} \quad (21)$$

$$\frac{dJ_{pz}|_{i,j,k+1/2}}{dt} = -\gamma J_{pz}|_{i,j,k+1/2} + \varepsilon_0 \omega_p^2 E_z|_{i,j,k+1/2} \quad (22)$$

The above ODEs can be rewritten as a matrix form

$$\frac{d\mathbf{X}}{dt} = \mathbf{M}\mathbf{X} + \mathbf{f}(t) \quad (23)$$

where $\mathbf{X} = (H_x, H_y, H_z, E_x, E_y, E_z, J_{px}, J_{py}, J_{pz})^T$ is a one-column vector containing both all of the electromagnetic field components and the auxiliary variables, \mathbf{M} is a coefficient matrix determined by the spatial-step size and the medium parameters, and $\mathbf{f}(t)$ is a column vector introduced by the excitations [33].

According to the theory of ODEs, the analytical solution of the equation (23) can be written as

$$\mathbf{X}(t) = e^{\mathbf{M}t} \mathbf{X}(0) + \int_0^t e^{\mathbf{M}(t-s)} \mathbf{f}(s) ds \quad (24)$$

and the discrete form of the equation (24) is

$$\mathbf{X}_{k+1} = \mathbf{T}\mathbf{X}_k + \mathbf{T}^{k+1} \int_{t_k}^{t_{k+1}} e^{-s\mathbf{M}} \mathbf{f}(s) ds \quad (25)$$

where $X_k = X(k\Delta t)$ and $\mathbf{T} = \exp(\mathbf{M}\Delta t)$ is the exponential matrix which can be calculated by the PI technique [37].

Moreover, the Gauss integration technique is used to approximate the integration in the right-hand side of equation (25). Relying our experiments in this area, two-nodes Gauss integrand is accurate enough to satisfy the computational requirement, and the recurrence formula is given by

$$\begin{aligned} \mathbf{X}_{k+1} = & \mathbf{T}\mathbf{X}_k + \frac{\Delta t}{2} \exp\left[\left(\frac{\Delta t}{2} + \frac{\Delta t}{2}\sqrt{\frac{1}{3}}\right)\mathbf{M}\right] \\ & \times \mathbf{f}\left(t_k + \frac{\Delta t}{2} - \frac{\Delta t}{2}\sqrt{\frac{1}{3}}\right) \\ & + \frac{\Delta t}{2} \exp\left[\left(\frac{\Delta t}{2} - \frac{\Delta t}{2}\sqrt{\frac{1}{3}}\right)\mathbf{M}\right] \\ & \times \mathbf{f}\left(t_k + \frac{\Delta t}{2} + \frac{\Delta t}{2}\sqrt{\frac{1}{3}}\right). \end{aligned} \quad (26)$$

III. NUMERICAL RESULTS

In order to verify the performance of the proposed method, four typical plasma examples are simulated in the following subsection. The numerical results are also compared with the analytical solution and the results of the JEC-FDTD, ADE-FDTD, RC-FDTD and PLRC-FDTD methods.

A. INFINITE PLASMA SPACE

As the first example, the electromagnetic wave propagation through the infinite plasma space is simulated. The natural frequency of the plasma is $\omega_p = 2\pi \times 10^7$ rad/s. The total number of the computational cells is 1000 with 10-cell thick PML layers at the both ends of the computation space. For the JEC-FDTD method and the ADE-FDTD method, in order to satisfy the CFL condition, the spatial-step size is set to $\Delta = 0.125$ m, the time-step size is set to $\Delta t = 0.208$ ns and the number of the computational time step is 2500. For the proposed PITD method, we simulate the same problem when the time steps are Δt , $3\Delta t$ and $5\Delta t$, respectively. The normalized incident electromagnetic wave is

$$E = \sin^2(2\pi \times 10^7 t) \quad (27)$$

Fig. 1 gives the waveform of the incident electromagnetic wave. Fig. 2 compares the simulated values of the electric field at the 550th grid from the proposed PITD method, the JEC-FDTD method and the ADE-FDTD method. As shown in Fig. 2, the results obtained by the proposed PITD method are overlapped with the results of the other two

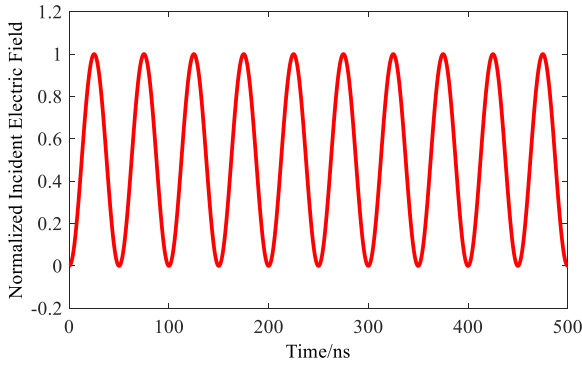


FIGURE 1. The waveform of the incident electromagnetic wave.

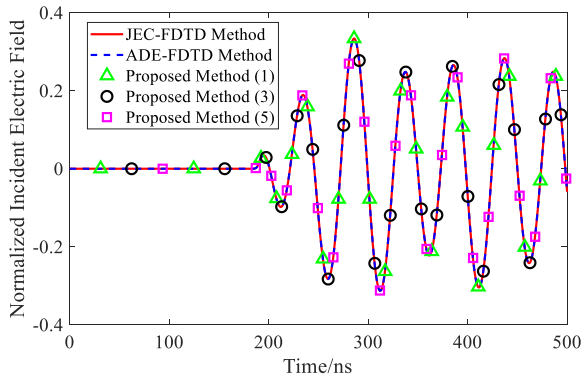


FIGURE 2. The computed values of the electric field at the 550th grid from the JEC-FDTD method, the ADE-FDTD method and the proposed PITD method. Proposed Method (1), Proposed Method (3) and Proposed Method (5) mean the time steps of the proposed PITD method being Δt , $3\Delta t$ and $5\Delta t$, respectively.

FDTD methods in 500ns. Thus, the large time-step size of this method is feasible and effective. Fig. 3 shows the differences of the results by using the proposed PITD method under different time steps from the ADE-FDTD method. It is clearly seen that the differences are nearly independent of the time-step size. Furthermore, the average execution time is 11.85s

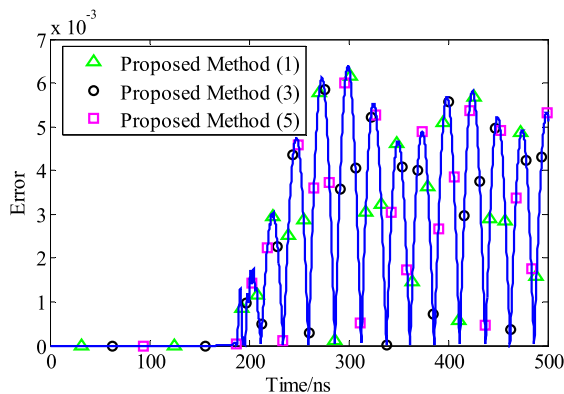


FIGURE 3. The differences of the results by using the proposed PITD method under different time steps from the ADE-FDTD method. Proposed Method (1), Proposed Method (3) and Proposed Method (5) mean the time steps of the proposed PITD method being Δt , $3\Delta t$ and $5\Delta t$, respectively.

for the JEC-FDTD method and 12.45s for the ADE-FDTD method, respectively. When the time-step size is $5\Delta t$, the execution time of the proposed PITD method is 5.93s which is nearly half less than that of the FDTD methods. Therefore, the new method can provide a significant improvement over the JEC-FDTD and ADE-FDTD methods in reducing the simulation times.

B. PLASMA SLAB

To validate the proposed method, the second example is a plasma slab with 1.5cm thick. The computational spatial-step size is set to $\Delta = 75\mu m$. The computational domain consists of 800 grids, with the plasma slab occupying from 300 to 500. In order to reduce the influence of the reflection, 10-cell thick PML layers are set at the both ends of the computational domain. The time-step size of the JEC-FDTD method, ADE-FDTD method, RC-FDTD method and PLRC-FDTD method is $\Delta t = 0.125ps$, and the time-step size of the proposed PITD method is $3\Delta t$. The plasma considered has a plasma frequency of 28.7 GHz ($\omega_p/2\pi$) and a collision frequency γ of 20 GHz.

In order to eliminate the energy of the zero-frequency incident wave, we consider a derivative Gaussian pulse as the incident wave. The spectrum of the derivative Gaussian pulse rises sharply but smoothly from zero frequency, peaks at 50 GHz, and is 10 dB down from this peak at 100 GHz.

Fig. 4(a)-4(c) show the electric field versus cell position after 900-, 1500- and 1900-time steps, respectively. It is clearly seen that the reflection and transmission on the boundary surface and the loss in the plasma slab. Fig. 5 and Fig. 6 show the computational complex reflection coefficients magnitude and phase of the electromagnetic wave propagation through the plasma slab, respectively. Fig. 7 and Fig. 8 show the computational complex transmission coefficients magnitude and phase of the electromagnetic wave propagation through the plasma slab, respectively. It is clearly seen here that the results of the proposed PITD method are very close to those of the JEC-FDTD, ADE-FDTD and PLRC-FDTD method and in agreement with the analytical results quite well. The numerical error of the RC-FDTD method is a little larger than the other methods.

C. PLASMA PHOTONIC CRYSTAL

As the third example, we analyze the band gap characteristics of the plasma photonic crystal. Fig. 9 shows the structure of the plasma photonic crystal. The number of the periodicity is $N = 8$ and $a = b = 1.5cm$. The plasma density is $n = 5 \times 10^{16}m^{-3}$ and the collision frequency is 3.0GHz. The relative permittivity of the dielectric medium is $\epsilon_r = 5.0$. The computational spatial-step size is set to $\Delta = 1.5mm$, and the total number of the computational cells is 196 with 10-cell thick PML layers at the both ends of the computation space. The plasma photonic crystal domain is 18 to 178, and the rest is vacuum domain. In order to satisfy the CFL condition, the time-step size of the FDTD method is set to $\Delta t = 2.5ps$ and the number of the computational time step

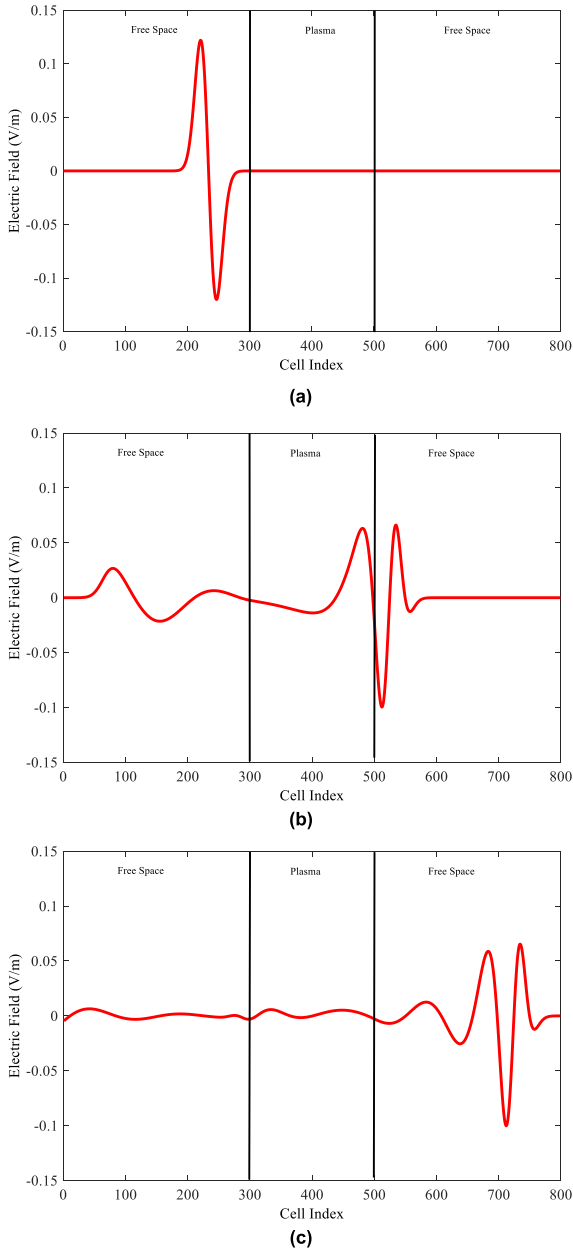


FIGURE 4. The electric field versus cell position after (a) 900-, (b) 1500-, (c) 1900-time steps.

is 50000. For the proposed PITD method, the time-step size is set to $\Delta t = 12.5\text{ps}$ which is five times the FDTD method.

Fig. 10 and Fig. 11 show the calculated reflection coefficient magnitude and phase of the plasma photonic crystal, respectively. Fig. 12 and Fig. 13 show the calculated transmission coefficient magnitude and phase of the plasma photonic crystal, respectively. According to the reflection spectrum and transmission spectrum, we can observe the band gap characteristics of plasma photonic crystal. The results of the PITD method are also consistent with the FDTD method. Moreover, the execution time of the FDTD method is 8.13s. However, the execution time of the proposed PITD method is just 4.56s.

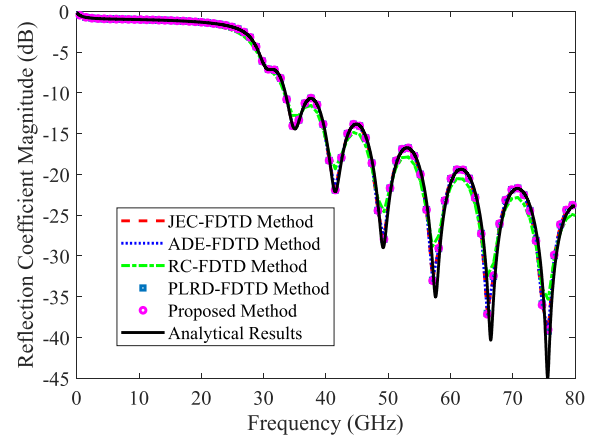


FIGURE 5. The complex reflection coefficient magnitude of the electromagnetic wave propagation through the plasma slab.

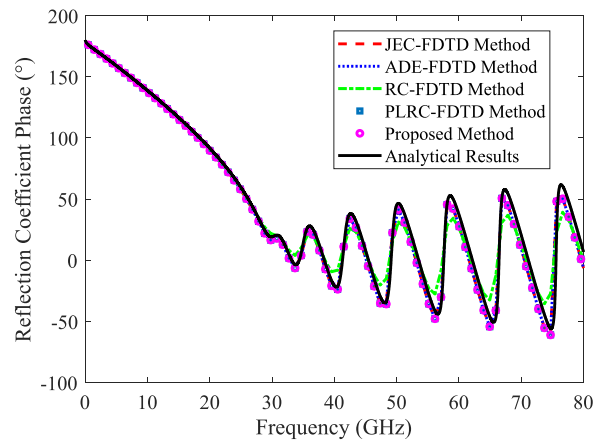


FIGURE 6. The complex reflection coefficient phase of the electromagnetic wave propagation through the plasma slab.

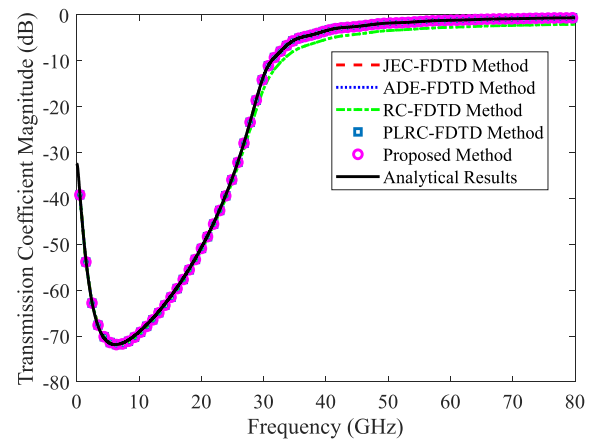


FIGURE 7. The complex transmission coefficient magnitude of the electromagnetic wave propagation through the plasma slab.

D. 2-D PLASMA FILLED CAVITY

The fourth example is a 2-D plasma filled cavity. The mesh of the cavity is 20×20 . The spatial-step size is $dx = 75\mu\text{m}$. The time-step sizes are 0.1ps for the ADE-FDTD, JEC-FDTD

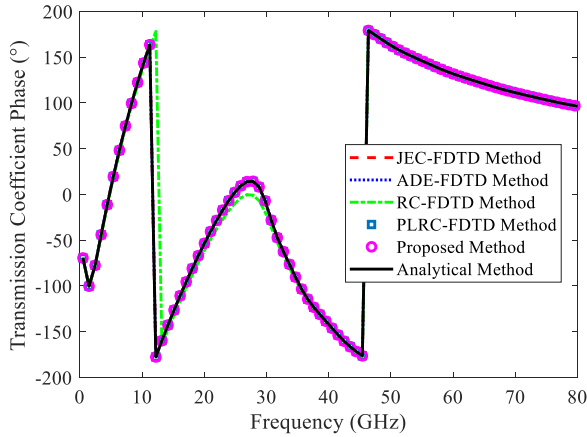


FIGURE 8. The complex transmission coefficient phase of the electromagnetic wave propagation through the plasma slab.

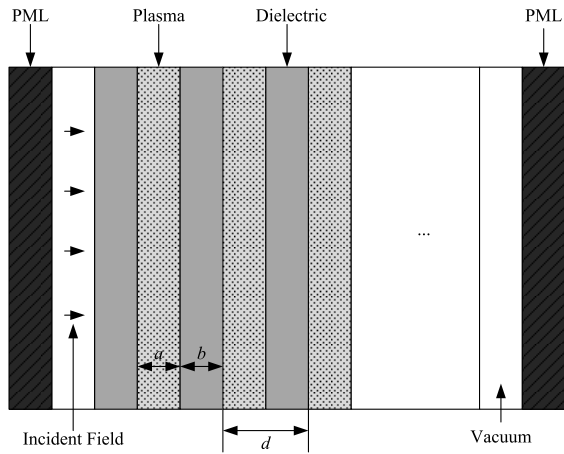


FIGURE 9. The structure of the plasma photonic crystal.

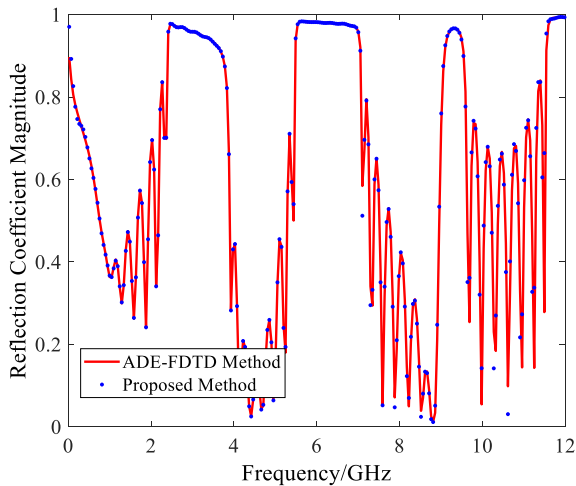


FIGURE 10. The reflection coefficient magnitude of the plasma photonic crystal.

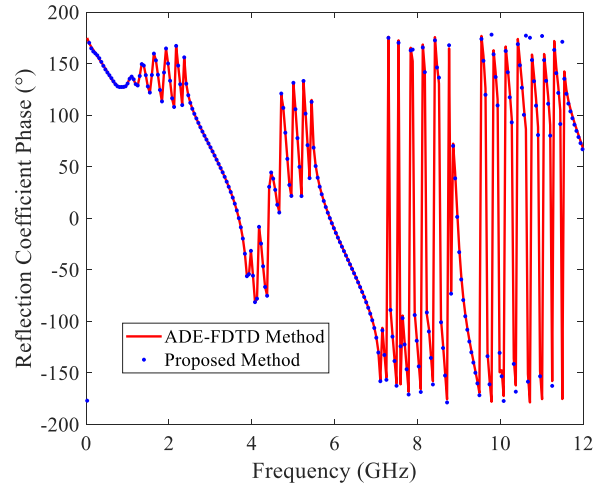


FIGURE 11. The reflection coefficient phase of the plasma photonic crystal.

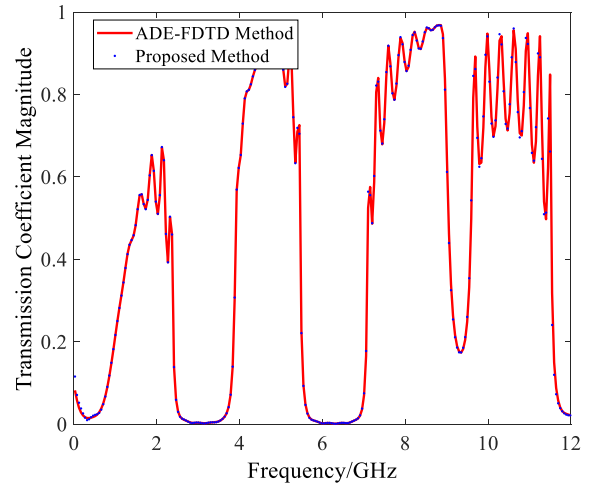


FIGURE 12. The transmission coefficient magnitude of the plasma photonic crystal.

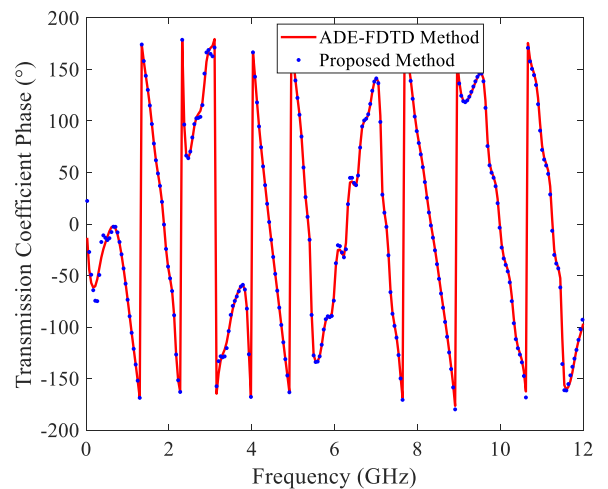


FIGURE 13. The transmission coefficient phase of the plasma photonic crystal.

and PLRC-FDTD methods and 0.6ps for the proposed PITD method, respectively. The parameters of the plasma are same with the second example.

Fig. 14 illustrates the time-domain simulated waveforms of the proposed ADE-PITD method and the other three FDTD methods on the same observation point. We can

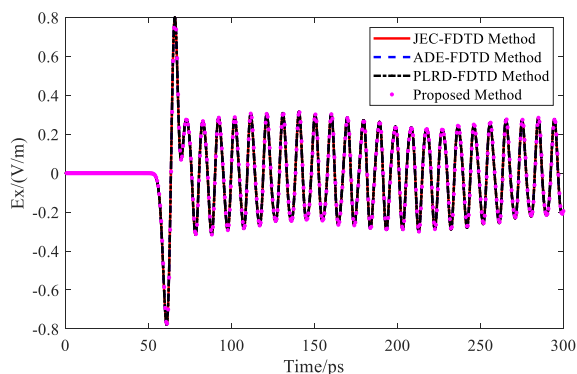


FIGURE 14. The simulated waveform of the 2-D plasma filled cavity.

see that very good agreements are observed between the ADE-PITD method and the other three FDTD methods. In addition, the average execution time of the four methods are: (1) JEC-FDTD method: 6.90s; (2) ADE-FDTD method: 7.15s; (3) PLRC-FDTD method: 6.00s; (4) proposed ADE-PITD method: 4.36s. The average execution time of the ADE-PITD method is about 2/3 of the other methods.

According to the numerical experiments above, it can be concluded that the PITD method is more efficient to solve the plasma problems due to the larger time-step size. The simulations in above analysis are performed on Intel Celeron-M 380 1.60-GHz PC.

IV. STABILITY ANALYSIS

To analyze the stability of the proposed method, the distribution of the eigenvalues of the proposed PITD method is compared with the unit circle. Here, the parameters in example B are used and l is set to 2^{20} in the PITD method. The eigenvalues of the numerical update equations of the proposed PITD method are computed and plotted in the complex plane. According to Von Neumann criterion, if all the eigenvalues of the numerical update equations are less than or equal to unity in magnitude, the recursive scheme is stable.

Fig. 15 shows the distribution of the eigenvalues of the PITD method with respect to the unit circle when the time-step size is changed from Δt to $10^6 \Delta t$ (according to

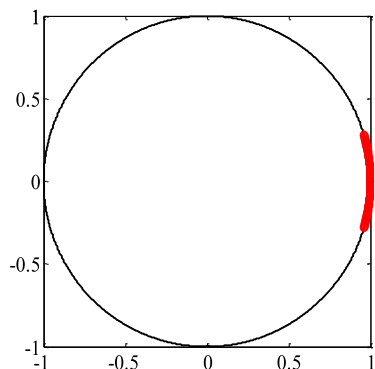


FIGURE 15. Distribution of the eigenvalues in the complex plane for the PITD method when the time-step size is Δt to $10^6 \Delta t$.

the numerical stability condition of the PITD method in free space, the value of the maximum time-step size is about $10^6 \Delta t$ when l is set to 2^{20} , Δt is the maximum time-step size allowed by the CFL stability condition in the FDTD method). All the eigenvalues of the PITD method lie within or on the unit circle, i.e., the update equations of the proposed method are stable. Thus, the maximum allowable time-step size of the proposed ADE-PITD method is also much larger than that allowed by the CFL stability condition just like the conventional PITD method.

V. CONCLUSION

In order to break through the CFL stability condition, a modified PITD method for the plasma medium has been proposed with the auxiliary differential equation and the PI technique. Through introducing the polarization current density \mathbf{J} as the auxiliary variable and adding an auxiliary differential equation, the complex permittivity of the plasma is simplified skillfully and the resulting Maxwell's curl equations are obtained. Then approximating the spatial differential derivative with the central finite-difference scheme and applying the PI technique to the temporal operator, we obtain the new formulation which a larger time-step size can be selected. The numerical results have confirmed that this new method is effective for the plasma problem. Furthermore, the numerical results also validate that the selection of the time-step size can break through the limit of the CFL condition and the results are independent of the time-step size. In particular, it is shown that the proposed method is capable of providing the significant improvement over the FDTD methods in reducing the execution times by using a larger time-step size. Thus, this new proposed algorithm is an efficient approach for solving the plasma problems.

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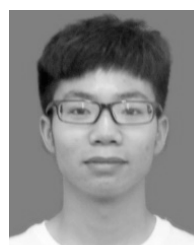
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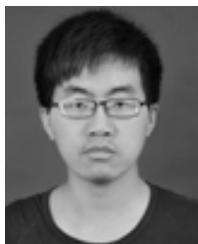
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