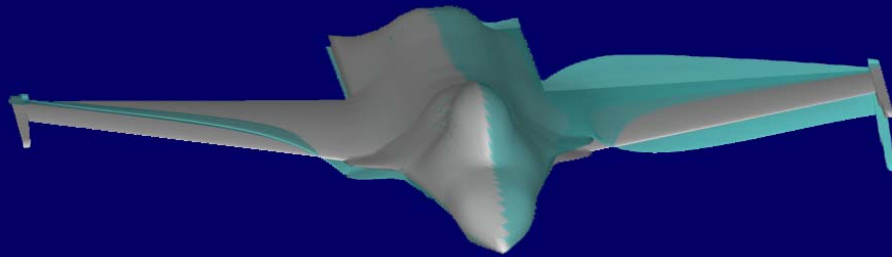


E C E R T A – Enabling Certification by Analysis



Eigenvalue Stability Formulation for Uncertainty Propagation to Nonlinear Aeroelastic Systems

S. Marques

University of Liverpool, June 2010



Marie Curie
Excellence Team



www.cfd4aircraft.com

CONTENTS

- Motivation
- Schur Complement Method
- Uncertainty quantification
- Routes for variability propagation
- Conclusions

MOTIVATION

- Aeroelastic flight test variability



MOTIVATION

- Aeroelastic flight test variability
- Model variability



MOTIVATION

- Aeroelastic flight test variability
- Model variability
- Variability is present and has an impact in aeroelasticity

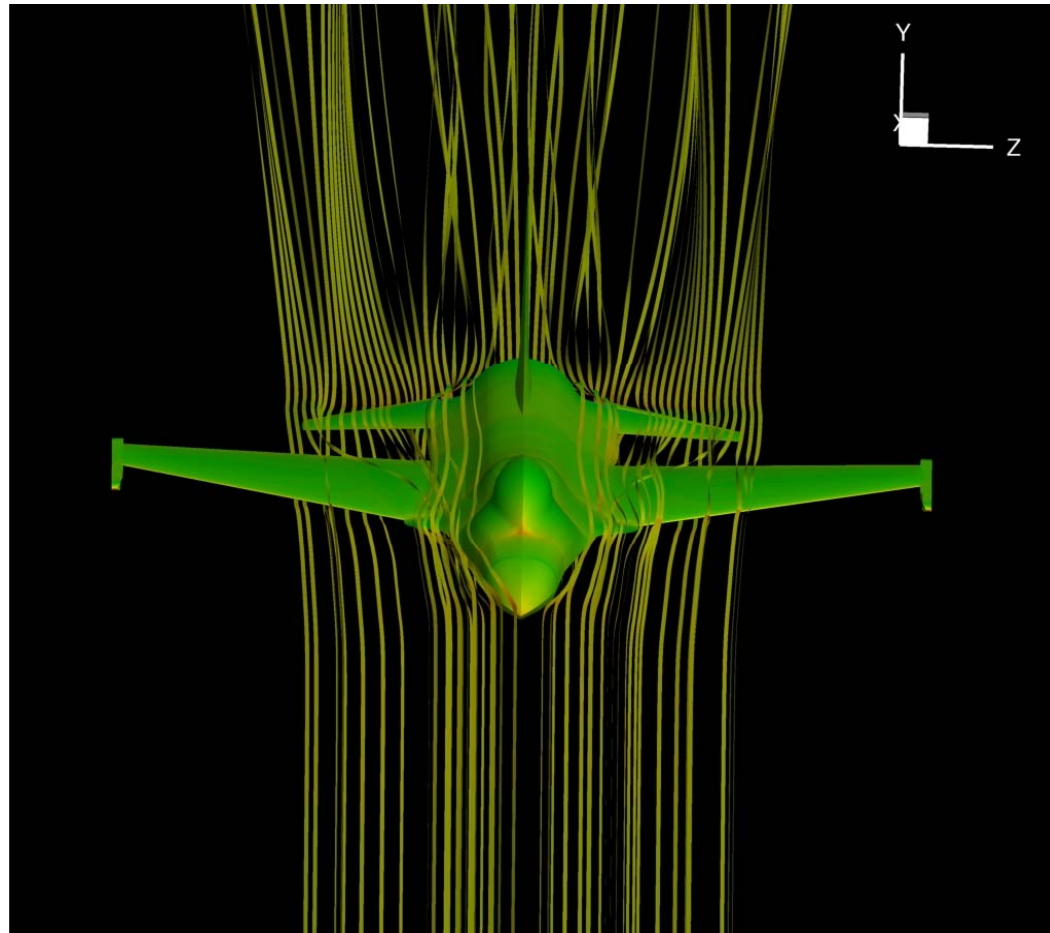


AIMS

- Study aeroelasticity stability throughout the flight envelope

AIMS

- Study aeroelasticity stability throughout the flight envelope
 - CFD



AIMS

- Study aeroelasticity stability throughout the flight envelope
 - CFD
- Analyse the influence of structural variability

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 - Non-deterministic approach

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- Search parameter space

AIMS

- Study aeroelasticity stability throughout the flight envelope
 - CFD
- Analyse the influence of structural variability
 - Non-deterministic approach
- Search parameter space
 - Fast method

CFD BASED EIGENVALUE SOLVER

SCHUR METHOD

SCHUR METHOD

$$\begin{bmatrix} A_{ff} & A_{fs} \\ A_{sf} & A_{ss} \end{bmatrix} \begin{bmatrix} p_f \\ p_s \end{bmatrix} = \lambda \begin{bmatrix} p_f \\ p_s \end{bmatrix}$$

- Schur Complement formulation:

$$\mathbf{E} = S(\lambda)\mathbf{p}_s - \lambda\mathbf{p}_s = 0$$

$$S(\lambda) = A_{ss} - A_{sf}(A_{ff} - \lambda I)^{-1}A_{fs}$$

Bekas and Saad, SIAM Journal of Scientific Computing 27(2) 458, 2005
Badcock and Woodgate, AIAA Journal 48(6), 2010

SCHUR METHOD

- The new formulation is solved by Newton's Method

$$\frac{\partial \mathbf{E}}{\partial \mathbf{u}} \Delta \mathbf{u} = -\mathbf{E}$$


Small order nonlinear
eigenvalue problem

$$\mathbf{u} = [\mathbf{p} \ \lambda]^T$$

$$\mathbf{E}(\mathbf{w}_0, \lambda, \mathbf{p}_s, \phi, \omega) = \left(A_{ss} - A_{sf} (A_{ff} - \lambda I)^{-1} A_{fs} \right) \mathbf{p}_s - \lambda \mathbf{p}_s$$

SCHUR METHOD

$$\frac{\partial \mathbf{E}}{\partial \mathbf{u}} \Delta \mathbf{u} = -\mathbf{E}$$

 $\mathbf{E} = S(\lambda) \mathbf{p}_s - \lambda \mathbf{p}_s$

SCHUR METHOD

$$\frac{\partial \mathbf{E}}{\partial \mathbf{u}} \Delta \mathbf{u} = -\mathbf{E}$$

Full residual evaluation
on RHS

Series approximation used
for Jacobian on LHS

$$\mathbf{E} = S(\lambda) \mathbf{p}_s - \lambda \mathbf{p}_s$$

$$(A_{ff} - \lambda I)^{-1} \approx A_{ff}^{-1} + \lambda A_{ff}^{-1} A_{ff}^{-1} + \lambda^2 A_{ff}^{-1} A_{ff}^{-1} A_{ff}^{-1} + \dots$$

SCHUR METHOD FOR UQ

- Monte-Carlo Analysis

SCHUR METHOD FOR UQ

- Monte-Carlo Analysis
- Interval Analysis

MONTE-CARLO ANALYSIS

- Generate Random Parameters
 - Type of distribution (normal, uniform, etc)
 - Variation Amplitude (σ)
 - Generate random inputs (structural modes)

MONTE-CARLO ANALYSIS

- Generate Random Parameters
 - Calculate aeroelastic eigenvalues
 - Construct PDF for eigenvalues and flutter altitude

$$\frac{\partial \mathbf{E}}{\partial \mathbf{u}} \Delta \mathbf{u} = -\mathbf{E}$$

Mean Parameter series approximation for LHS

$$\mathbf{E} = S(\lambda) \mathbf{p}_s - \lambda \mathbf{p}_s$$

Full residual evaluation for each randomised mode set

INTERVAL ANALYSIS

INTERVAL ANALYSIS

- Assume chosen parameters are in a chosen interval:

$$\underline{\theta}_i < \theta_i < \overline{\theta}_i$$

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- Optimisation problem solved using fmincon (matlab)

INTERVAL ANALYSIS

- Assume chosen parameters are in a chosen interval:

$$\underline{\theta}_i < \theta_i < \overline{\theta}_i$$

- Optimisation problem for the worst possible aeroelastic eigenvalue
- Optimisation problem solved using fmincon (matlab)
 - Generates new modes from MSC. Nastran
 - Calls Schur calculation multiple times

INTERVAL ANALYSIS

- Optimisation problem solved using fmincon (matlab)
 - Generates new modes from MSC. Nastran
 - Calls Schur calculation multiple times

$$\frac{\partial \mathbf{E}}{\partial \mathbf{u}} \Delta \mathbf{u} = -\mathbf{E}$$

Mid-Interval Parameter series
approximation for LHS

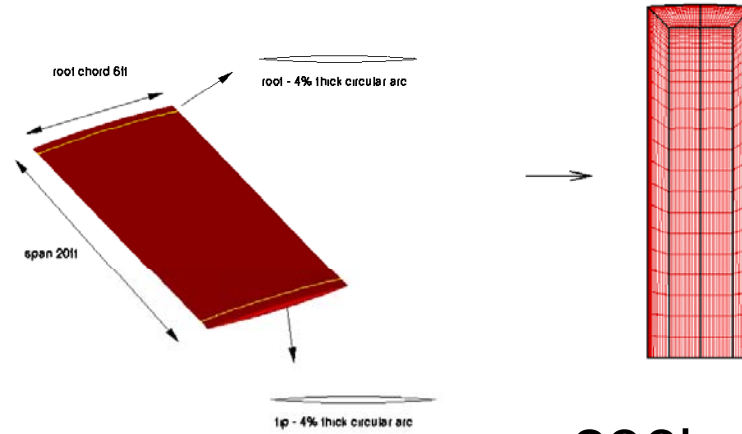
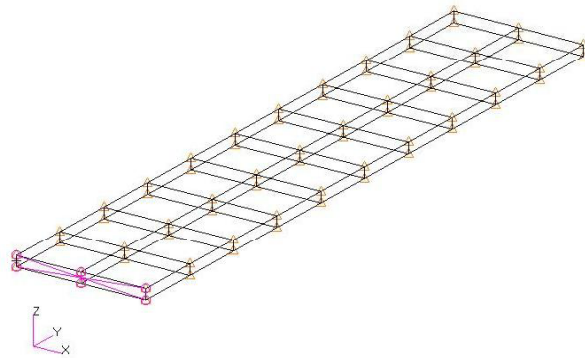
$$\mathbf{E} = S(\lambda) \mathbf{p}_s - \lambda \mathbf{p}_s$$

Full residual evaluation for
each parameter set mode

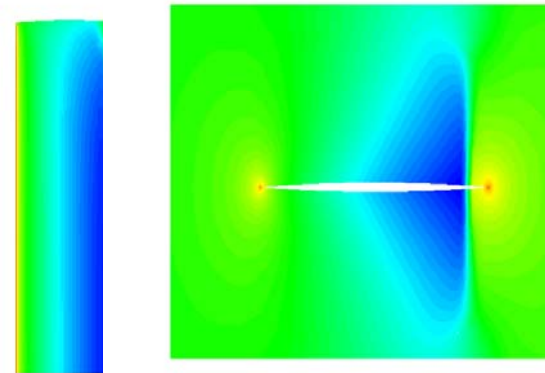
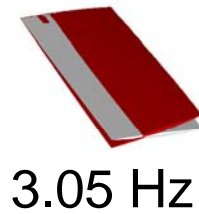
STRUCTURAL VARIABILITY

GOLAND WING

GOLAND WING



236k points

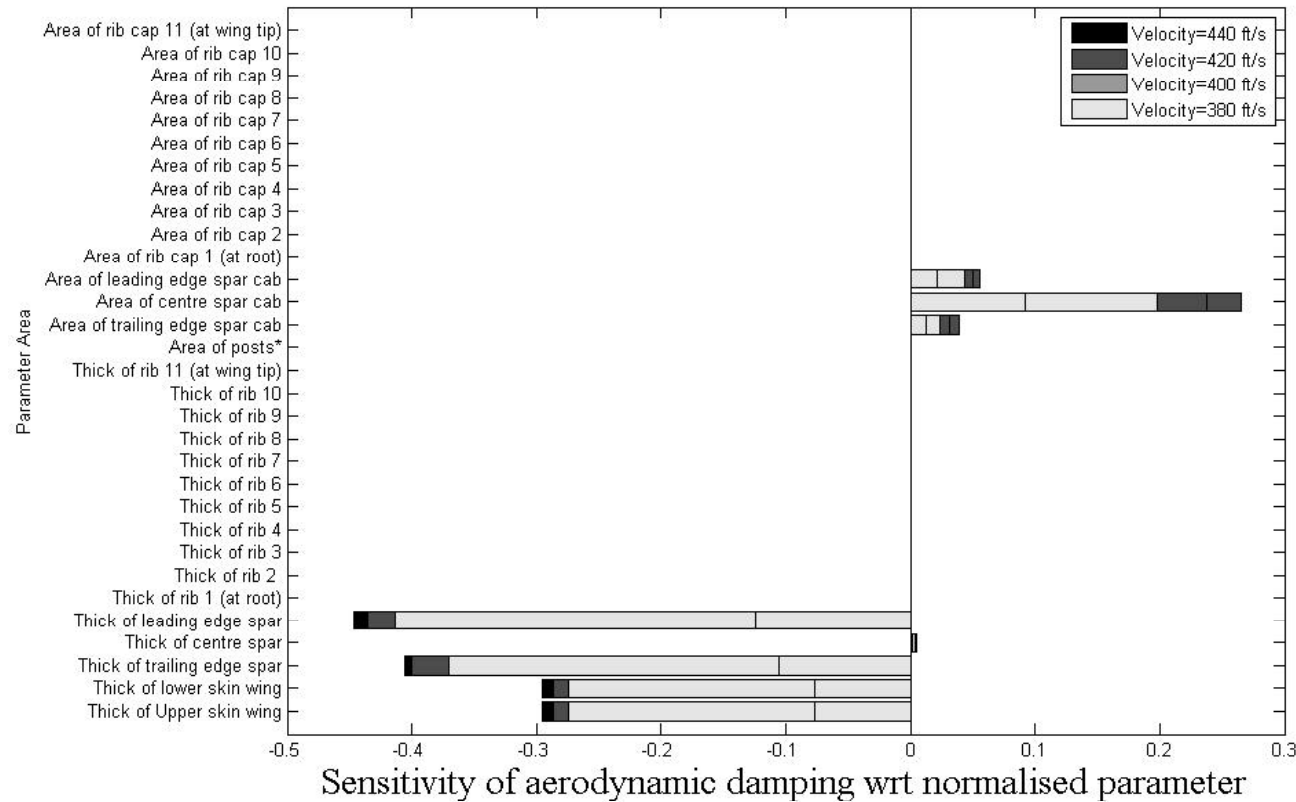


MONTE-CARLO ANALYSIS

- 7 Structural Parameters

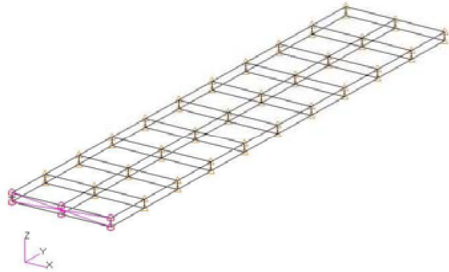
STRUCTURAL COMPONENTS

Mach=0.7 ,Sea level

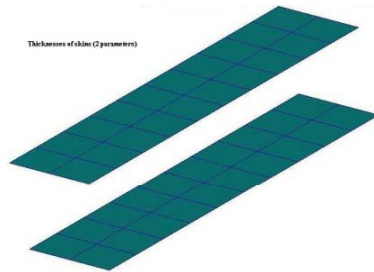


7 Structural parameters significantly influence flutter – vector θ

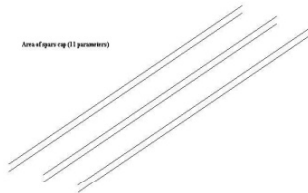
STRUCTURAL COMPONENTS



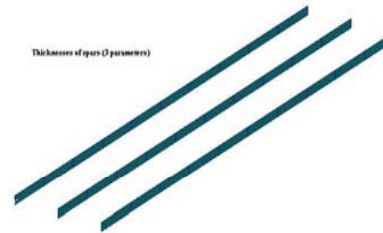
Thicknesses of skins



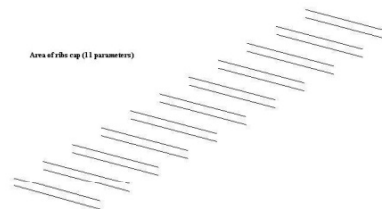
Area of spars cap



Thicknesses of spars



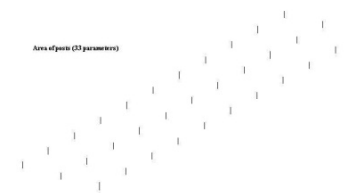
Area of ribs cap



Thicknesses of ribs



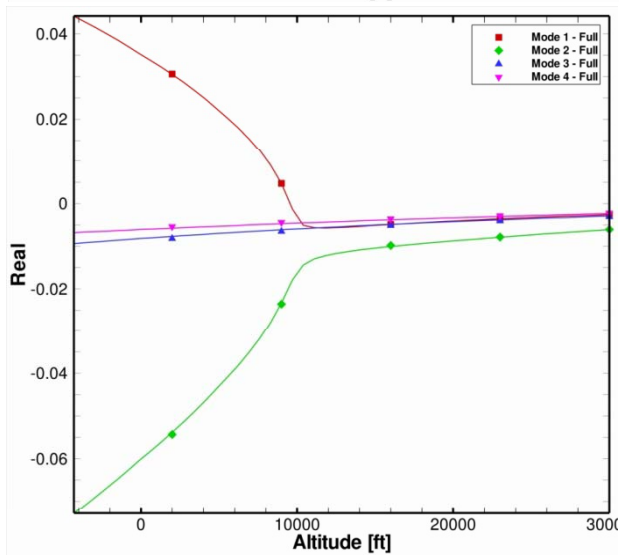
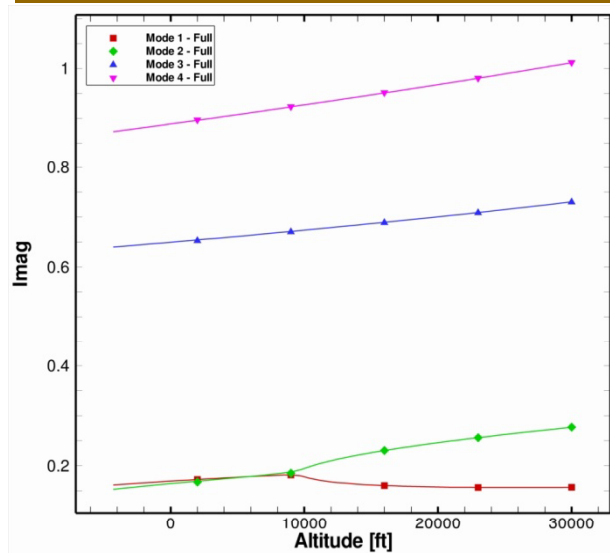
Area of posts



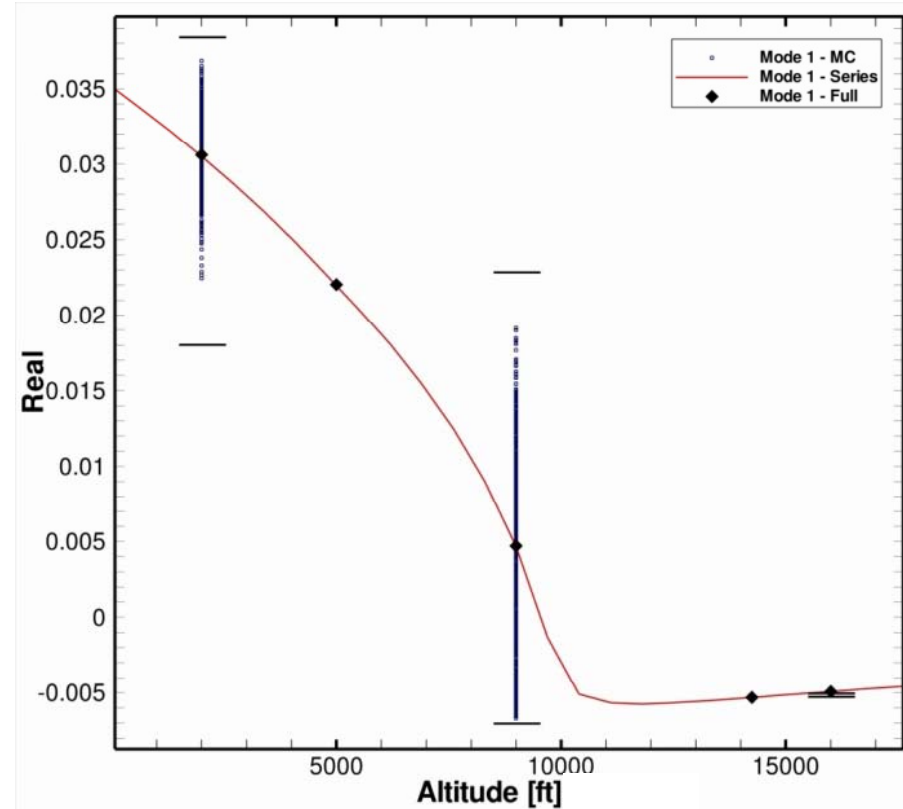
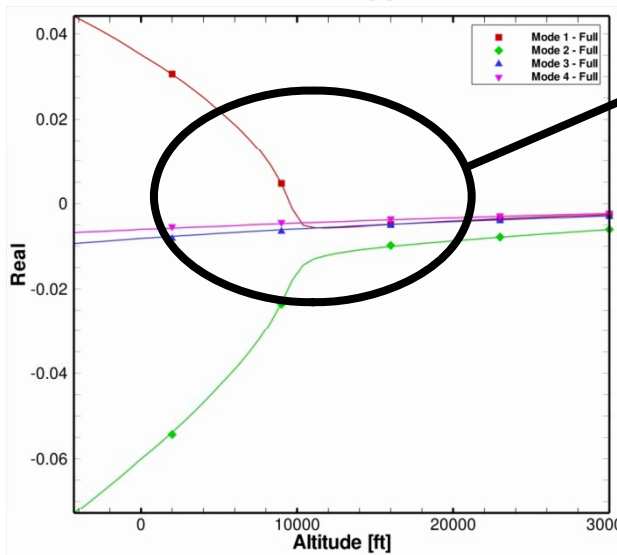
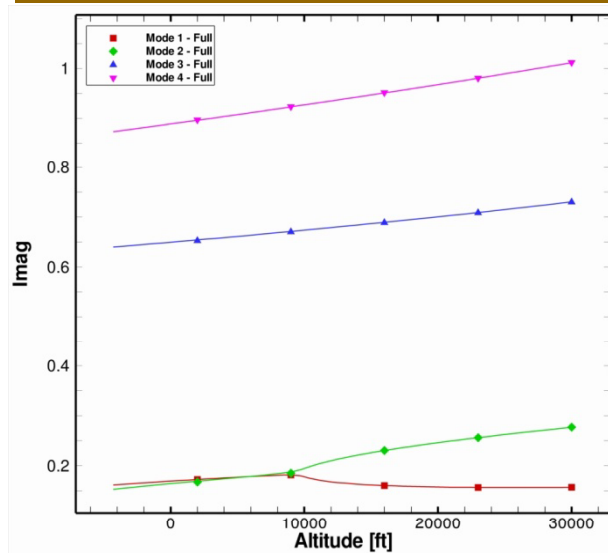
MONTE-CARLO ANALYSIS

- 7 Structural Parameters
 - Variation within $\pm 5\%$, having a normal distribution
 - Generate 1000 structural mode sets and frequencies (MSC. Nastran)
 - Calculate aeroelastic eigenvalues for 1000 sets
 - Construct PDF for eigenvalues and flutter altitude

GOLAND WING CLEAN – M0.50

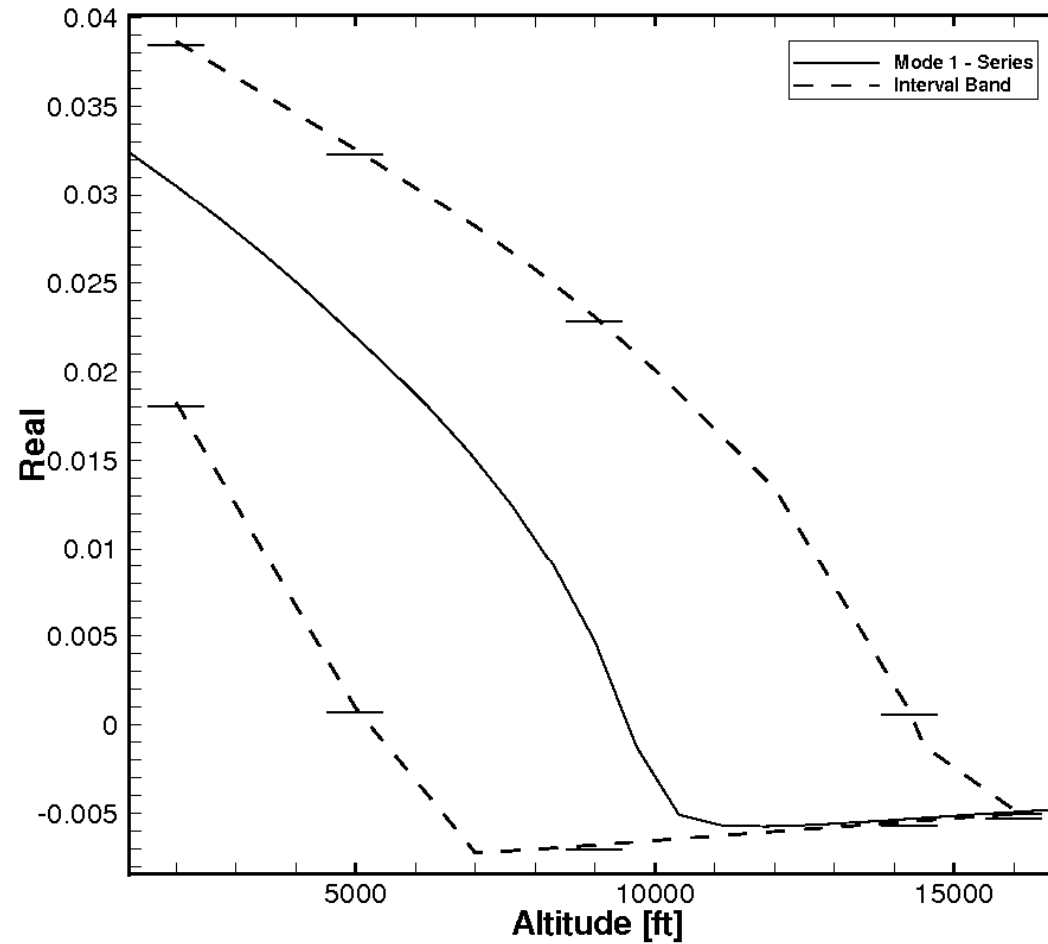


GOLAND WING CLEAN – M0.50

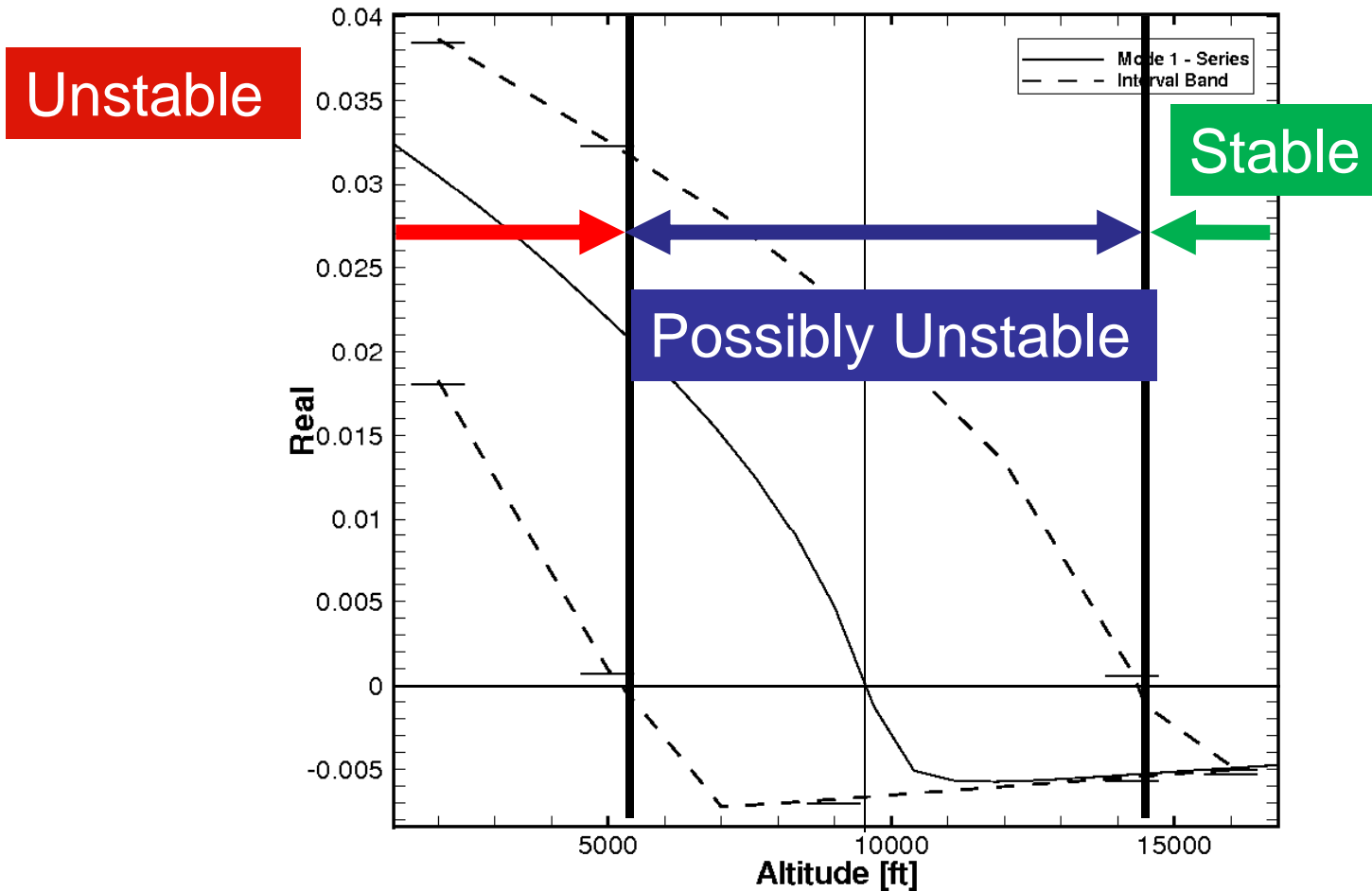


5% Variation of parameters

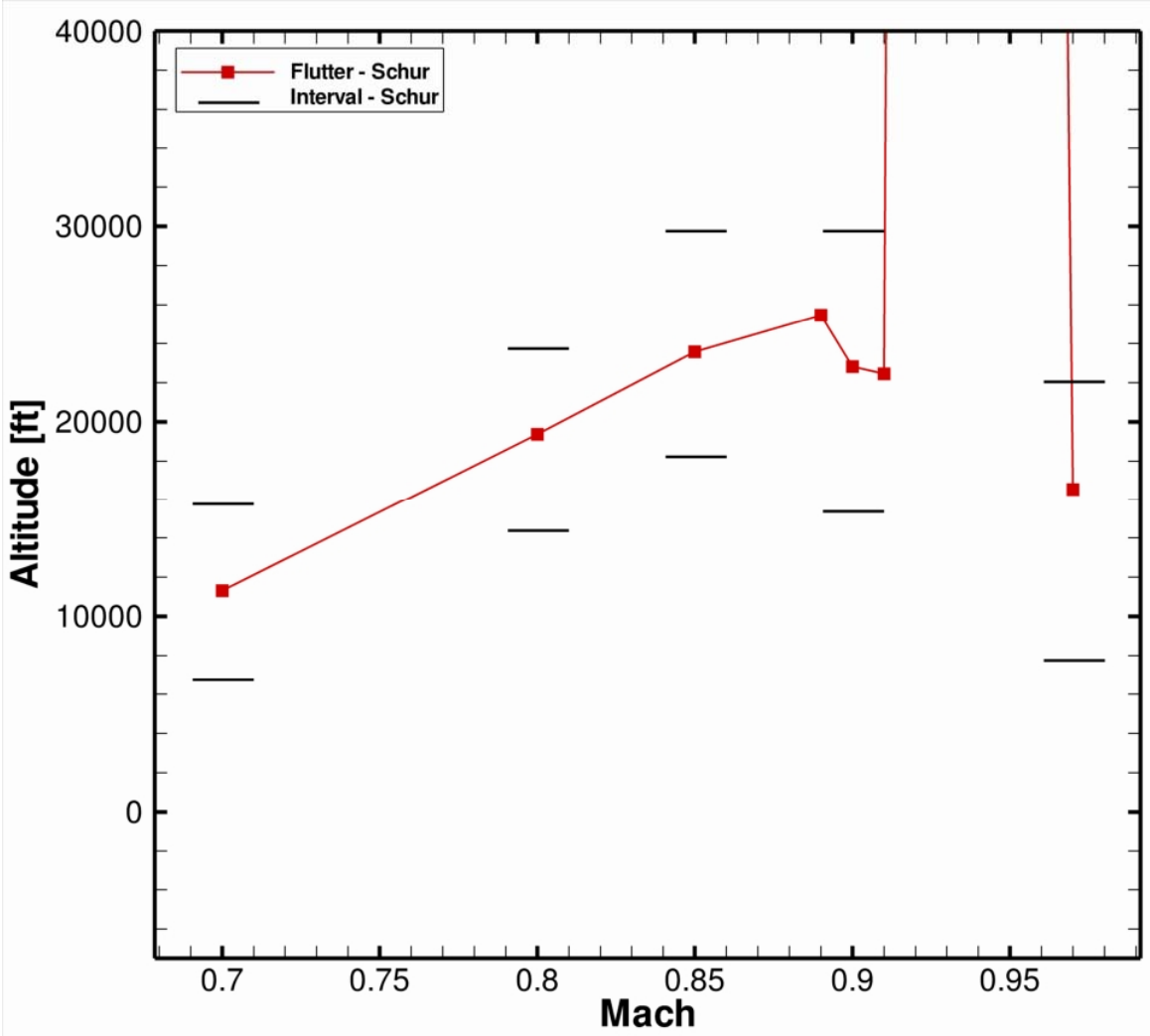
STABILITY BOUNDARY



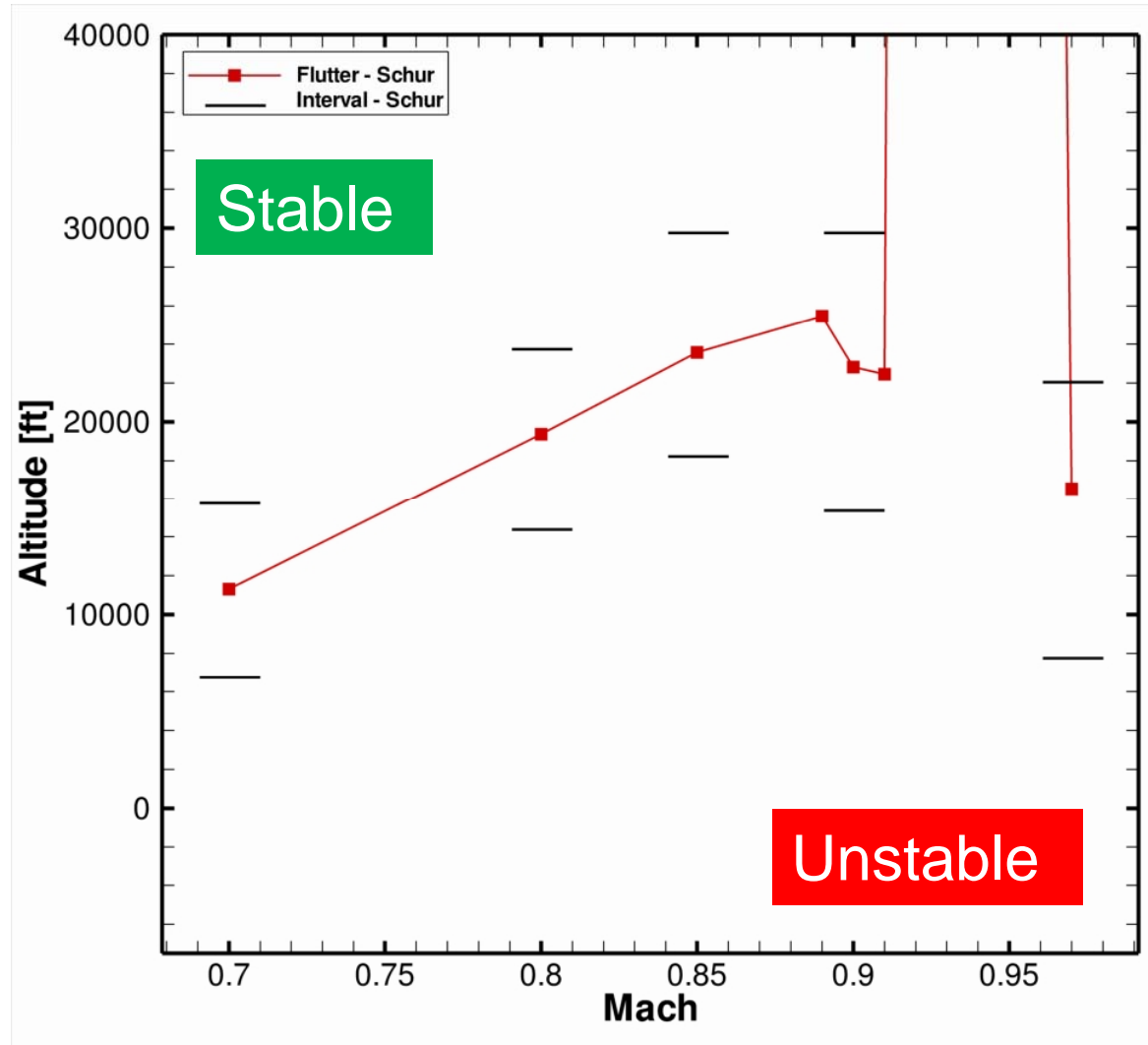
STABILITY BOUNDARY



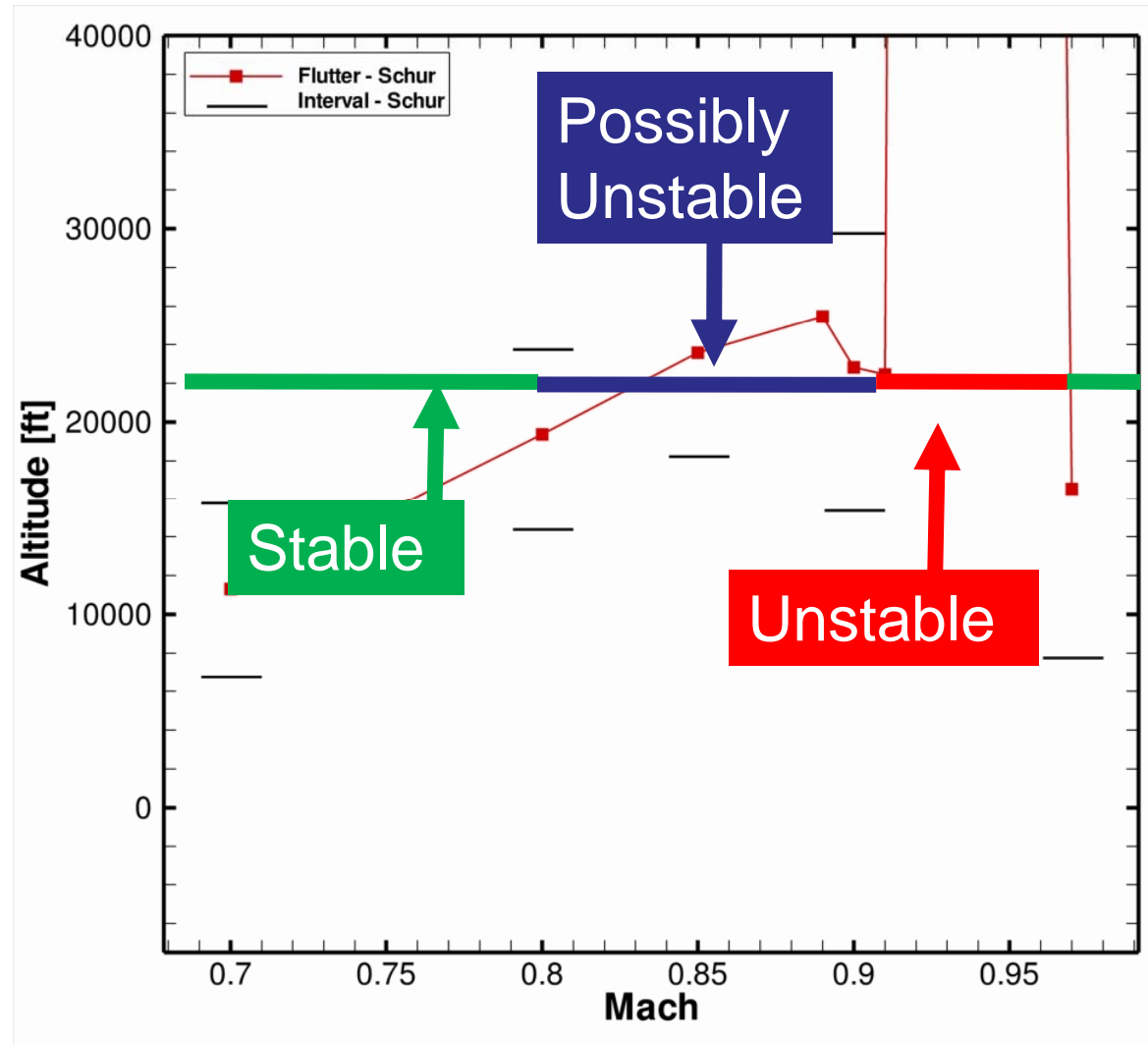
GOLAND WING+



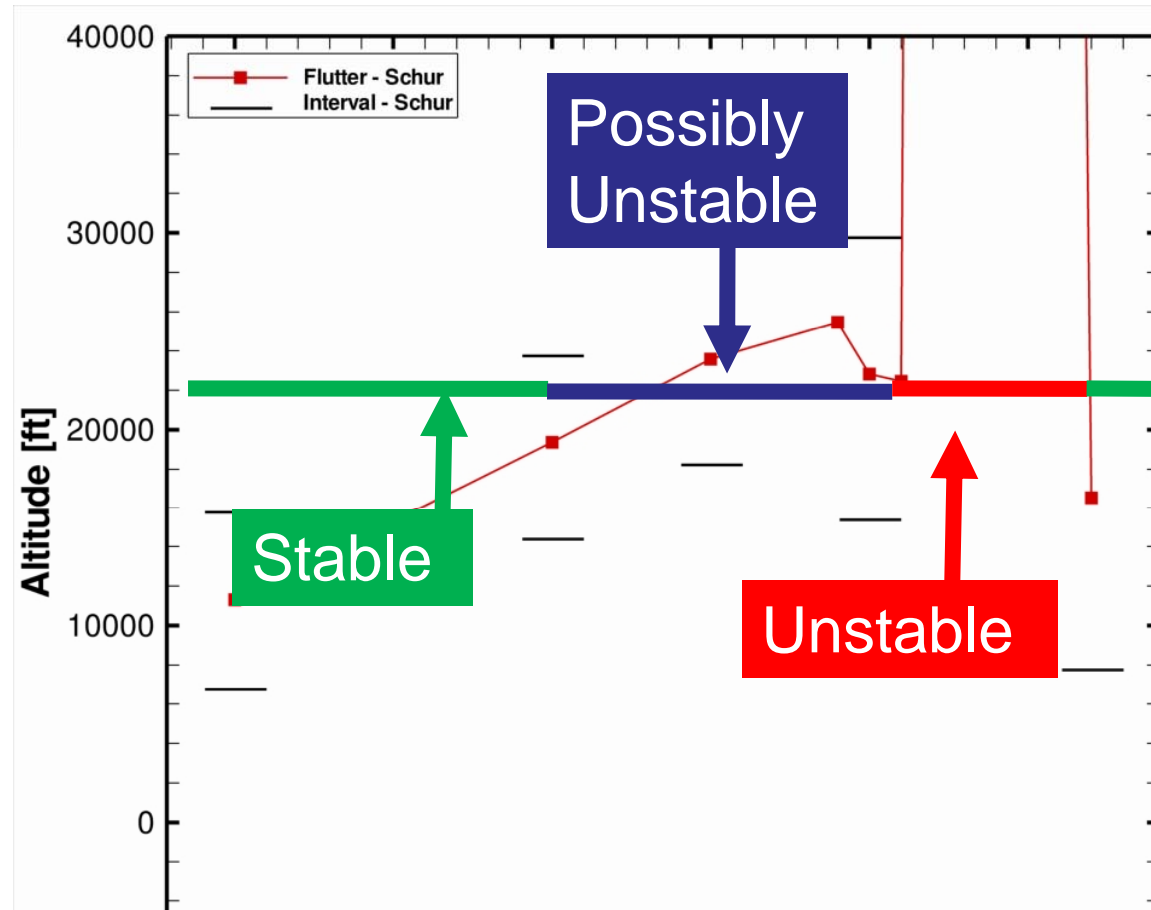
GOLAND WING+



GOLAND WING+



GOLAND WING+




Marques, S., Badcock, K.J., Khodaparast, H.H. and Mottershead, J.E., Transonic Aeroelastic Stability Predictions Under the Influence of Structural Variability, **Journal of Aircraft**, 47(4), 2010, 1229-1239

ROUTES FOR STRUCTURAL UNCERTAINTY

SCHUR METHOD

$$\frac{\partial \mathbf{E}}{\partial \mathbf{u}} \Delta \mathbf{u} = -\mathbf{E}$$

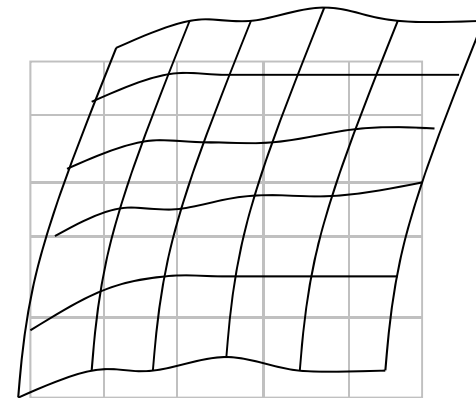
$$\mathbf{E}(\mathbf{w}_0, \lambda, \mathbf{p}_s, \phi, \omega) = \left[(A_{ss} - \lambda I) - A_{sf} (A_{ff} - \lambda I)^{-1} A_{fs} \right] \mathbf{p}_s - \lambda \mathbf{p}_s$$


$$R_s = \varphi_i^T S^T f_{surf} - \omega_i^2 \alpha_i$$

SCHUR METHOD

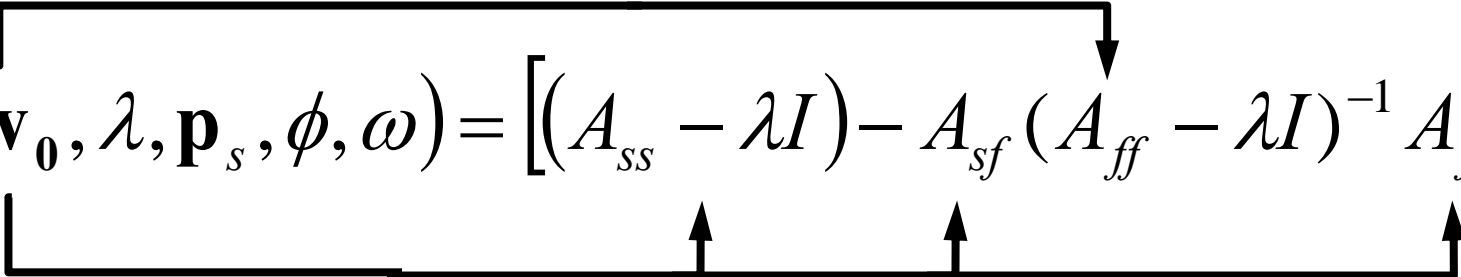
$$\frac{\partial \mathbf{E}}{\partial \mathbf{u}} \Delta \mathbf{u} = -\mathbf{E}$$

$$\mathbf{E}(\mathbf{w}_0, \lambda, \mathbf{p}_s, \phi, \omega) = \left[(A_{ss} - \lambda I) - A_{sf} (A_{ff} - \lambda I)^{-1} A_{fs} \right] \mathbf{p}_s - \lambda \mathbf{p}_s$$



SCHUR METHOD

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$$\mathbf{E}(\mathbf{w}_0, \lambda, \mathbf{p}_s, \phi, \omega) = \left[(A_{ss} - \lambda I) - A_{sf} (A_{ff} - \lambda I)^{-1} A_{fs} \right] \mathbf{p}_s - \lambda \mathbf{p}_s$$


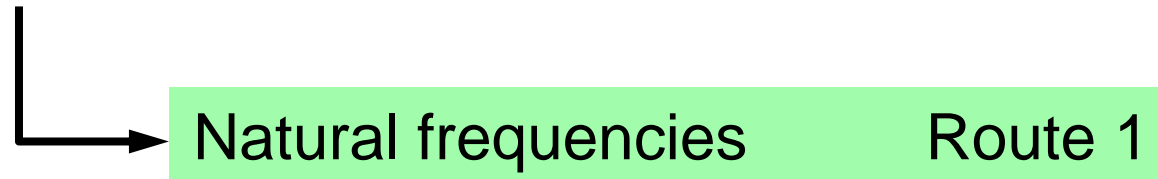
MOTIVATION

- Influence of structural variability on aeroelastic response:



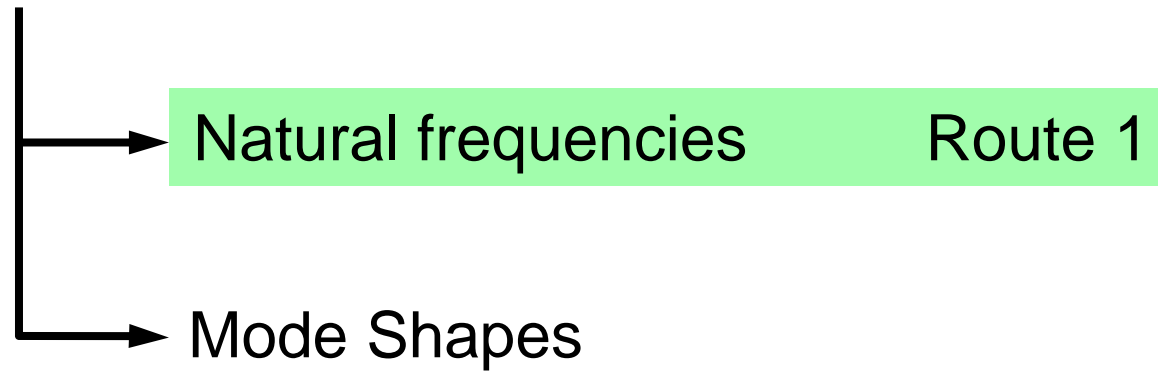
MOTIVATION

- Influence of structural variability on aeroelastic response:



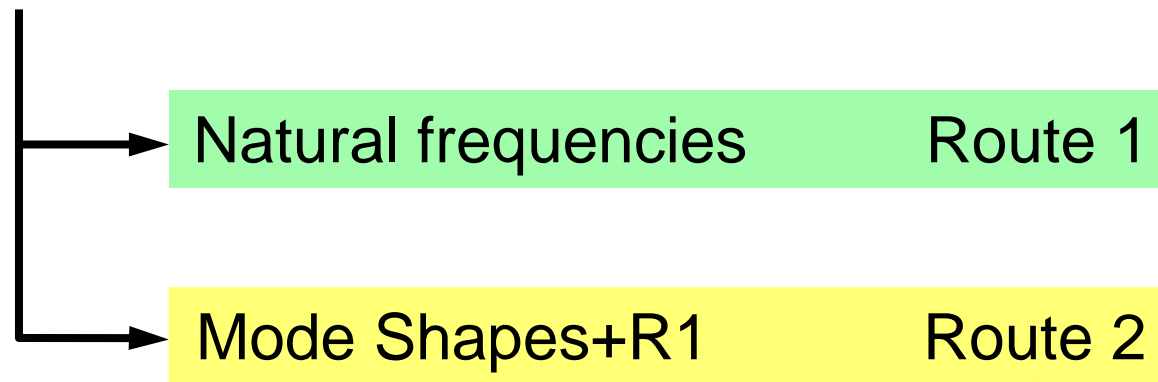
MOTIVATION

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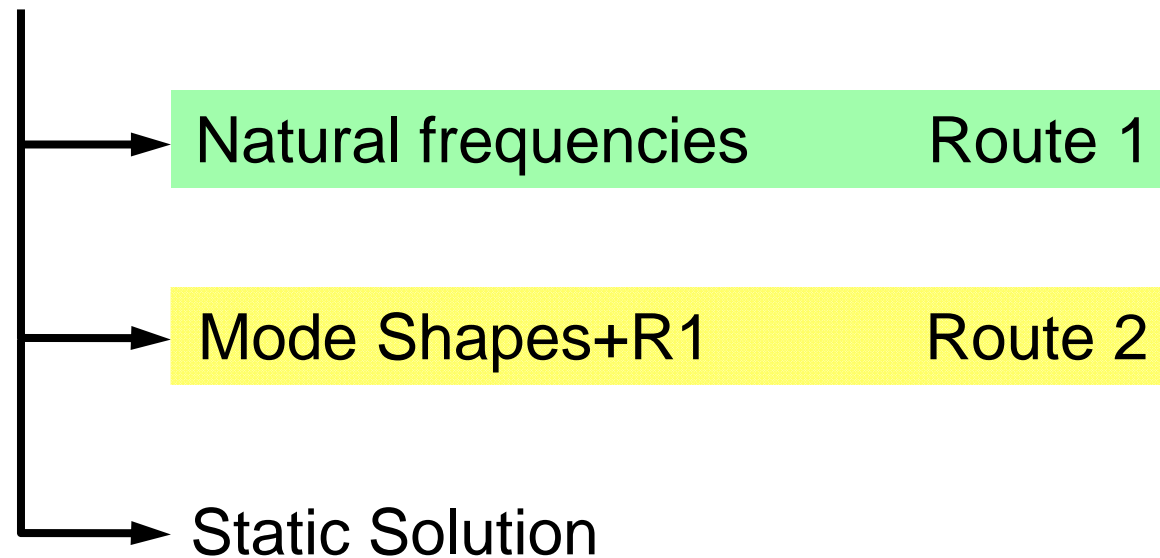
MOTIVATION

- Influence of structural variability on aeroelastic response:



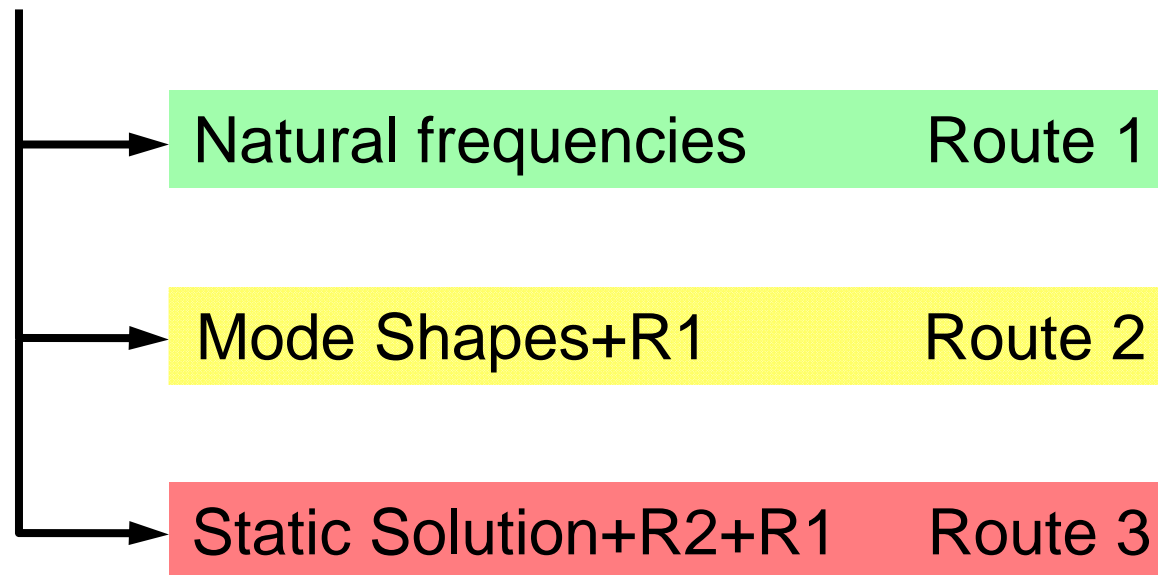
MOTIVATION

- Influence of structural variability on aeroelastic response:



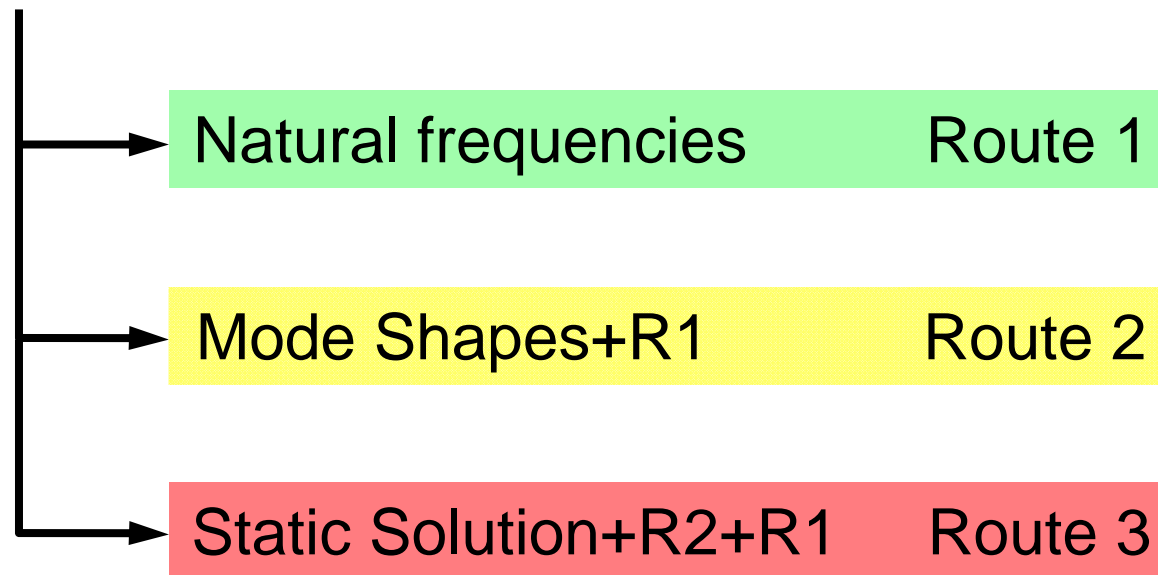
MOTIVATION

- Influence of structural variability on aeroelastic response:



MOTIVATION

- Influence of structural variability on aeroelastic response:



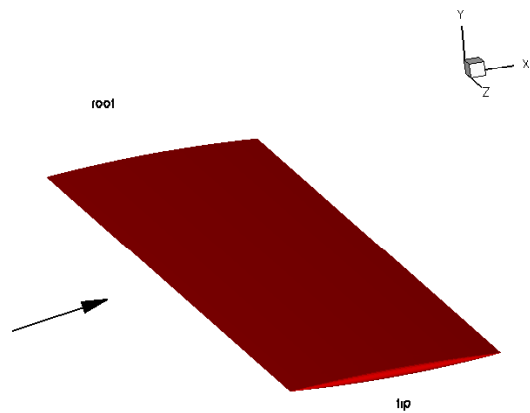
- Previous work has suggested only considering route 1, which allows significant gains in computational efficiency if reduced order models can be built for the aerodynamics.

MOTIVATION

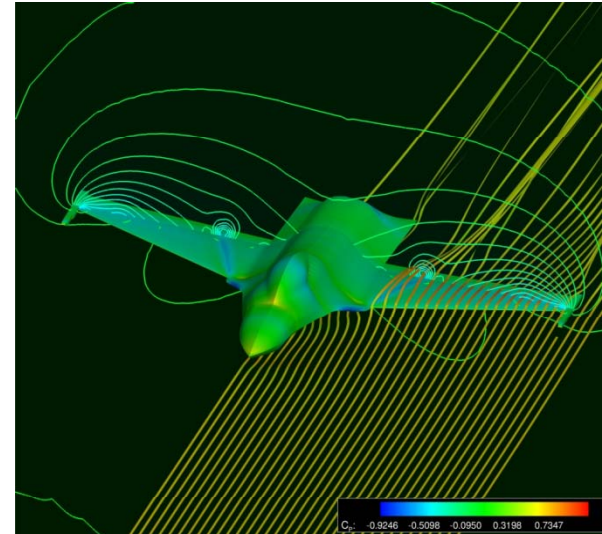
However, neglecting Route 2 and 3 can give misleading results for flutter onset prediction.

TEST CASES

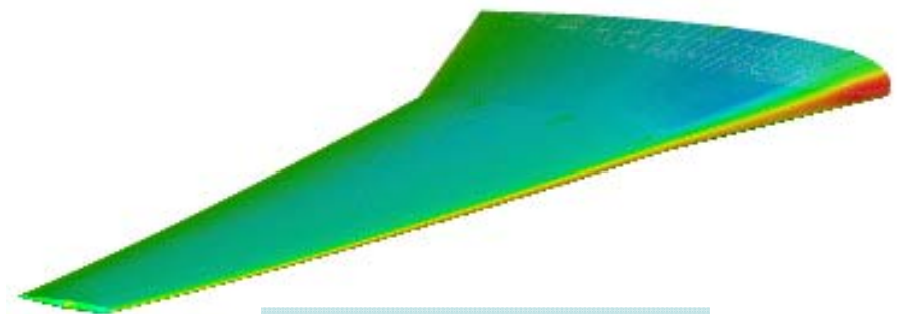
TEST CASES



Golang Wing+

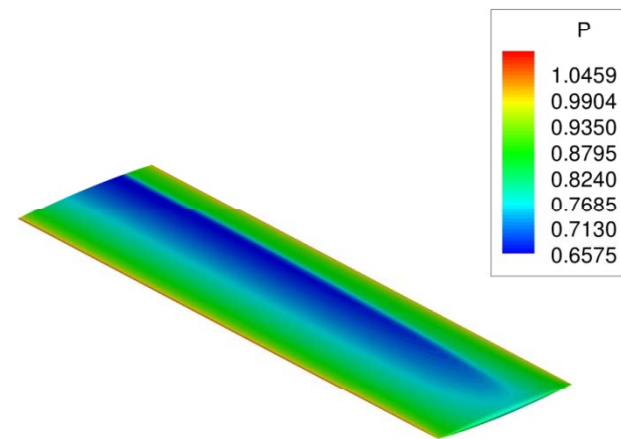
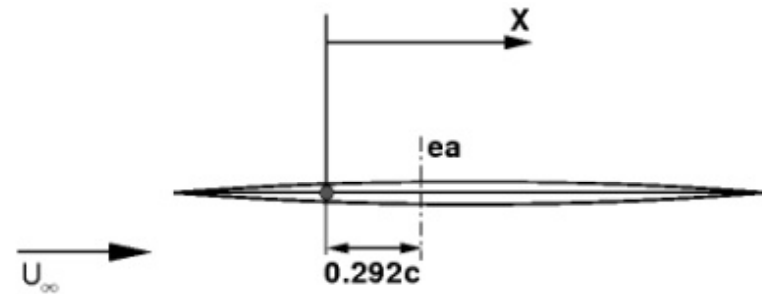
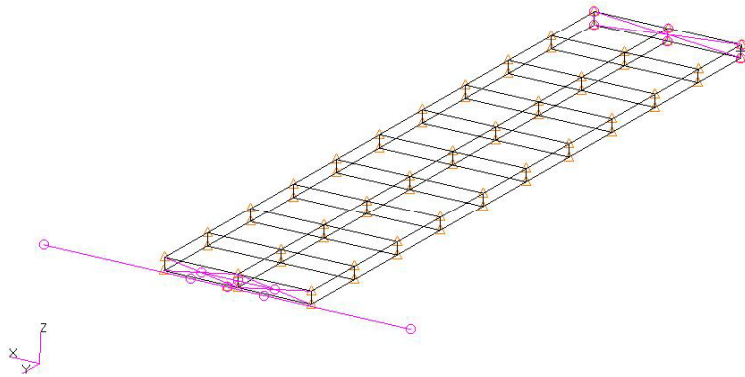


Open Source Fighter



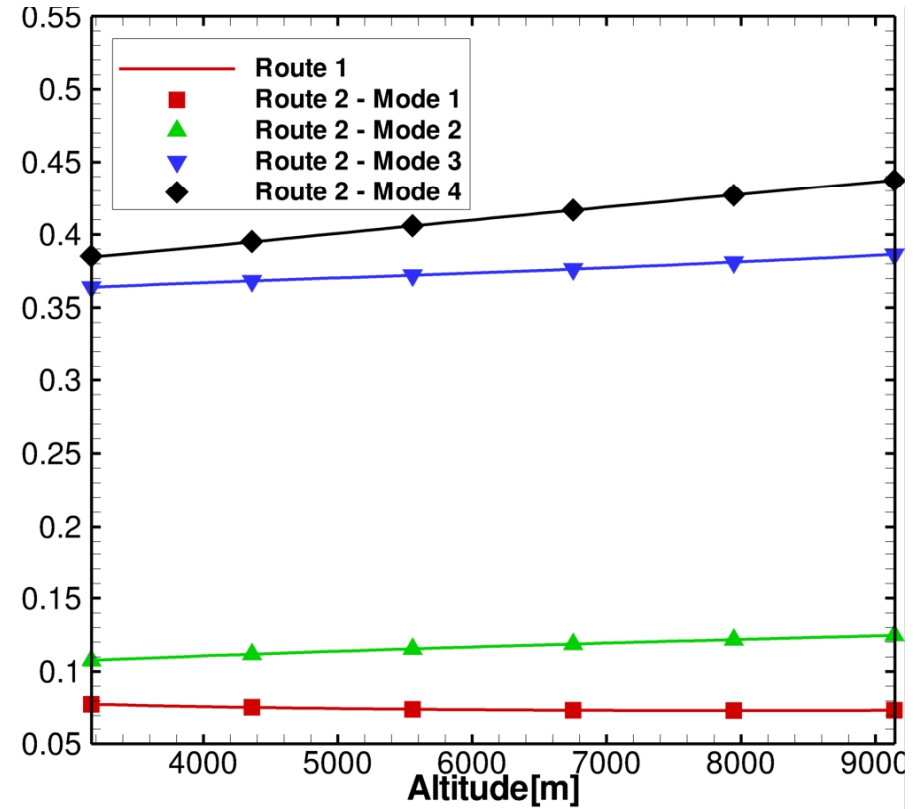
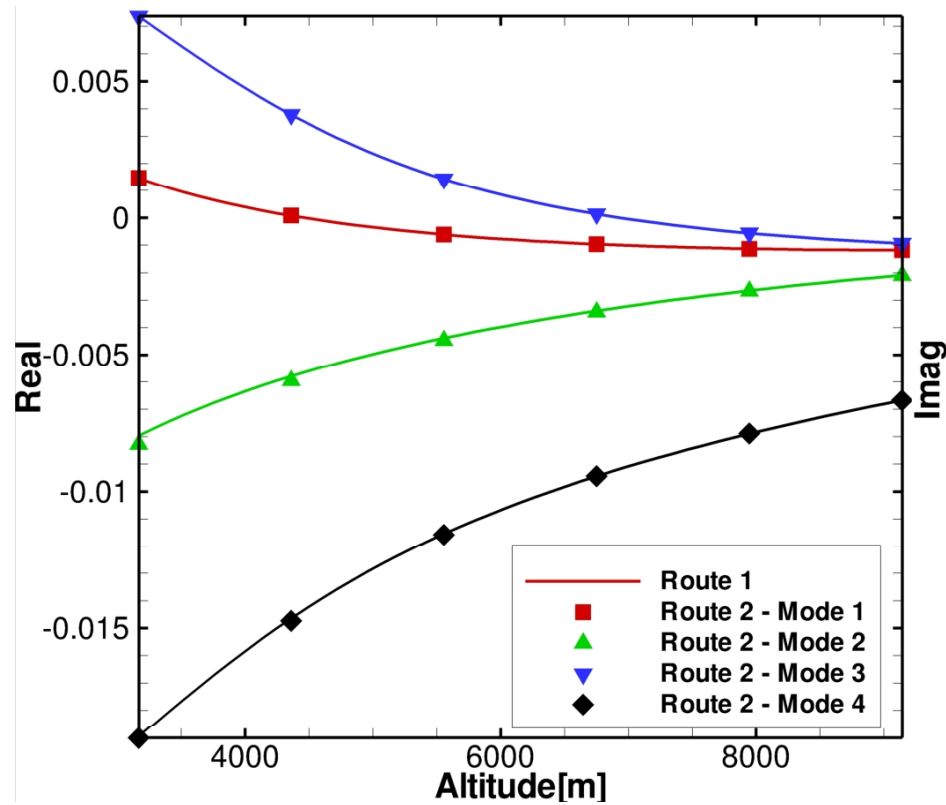
MDO Wing

GOLAND WING - STORE



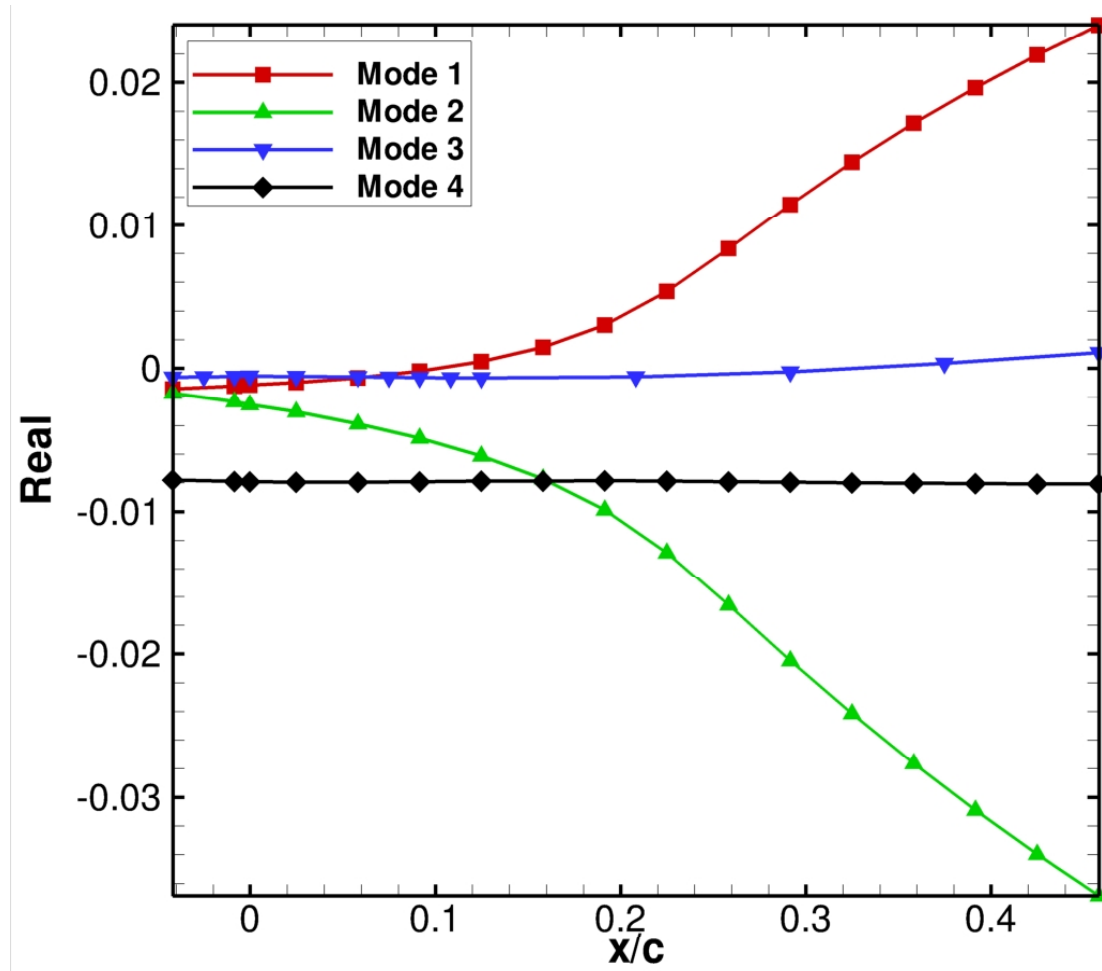
GOLAND WING - STORE

- $M=0.91$ $\alpha=0^\circ$

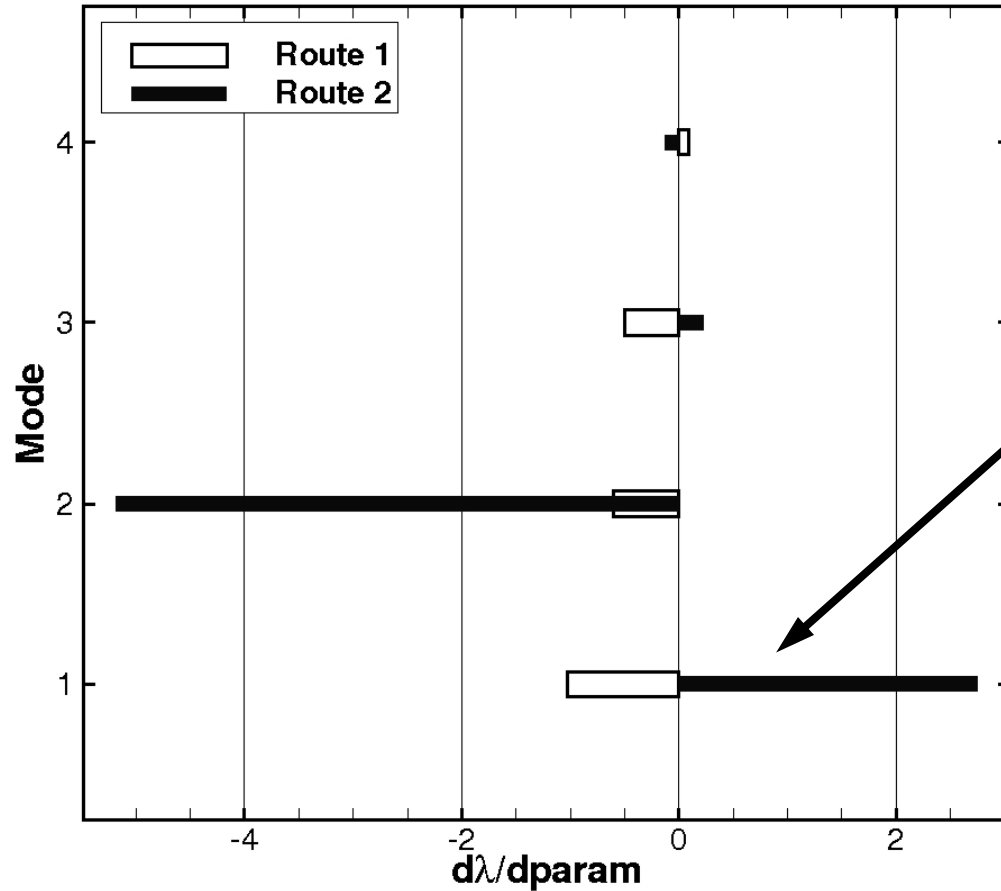


GOLAND WING - STORE

- $M=0.91$ $\alpha=0^\circ$

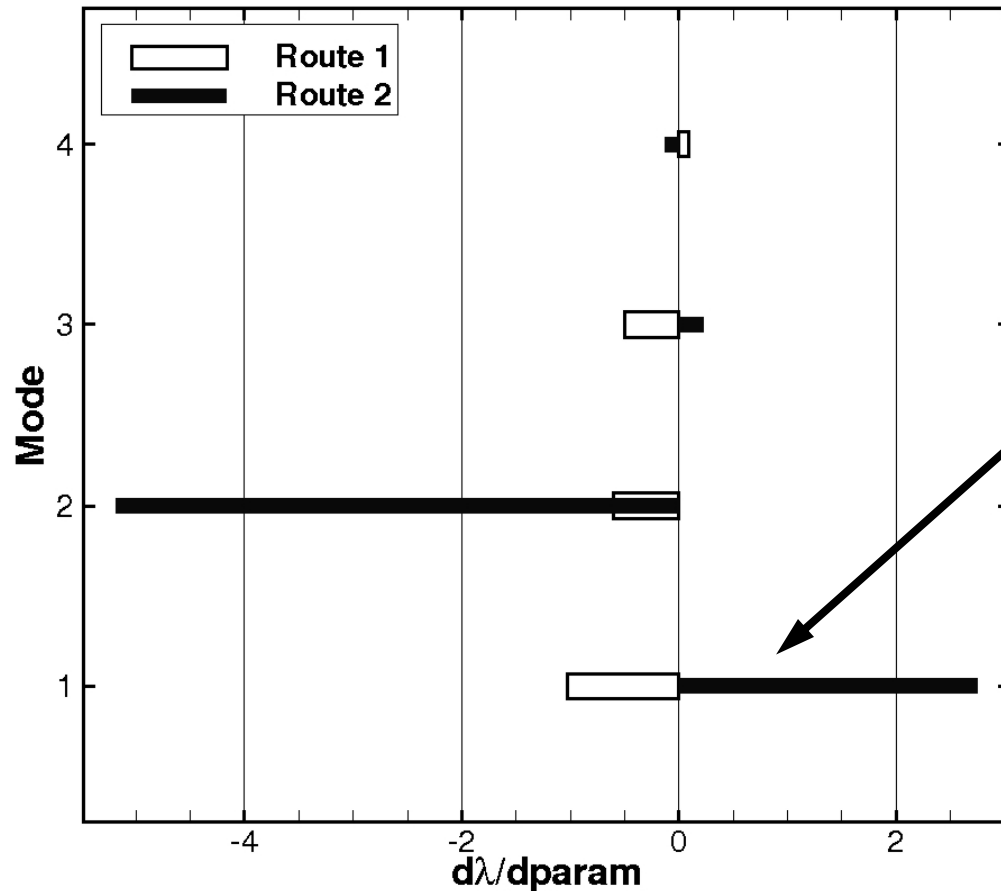


GOLAND WING - STORE



Note opposite signs in mode 1 sensitivity

GOLAND WING - STORE

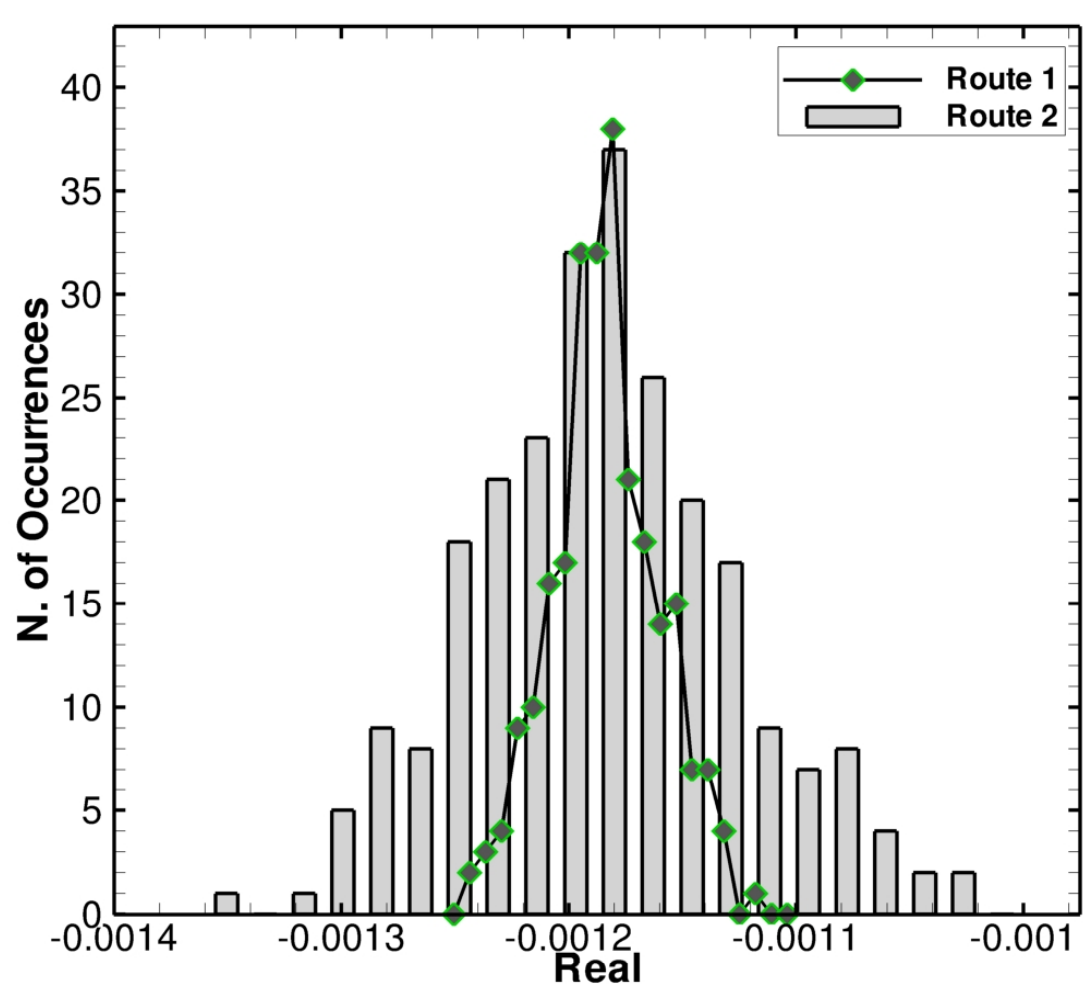


Note opposite signs in mode 1 sensitivity

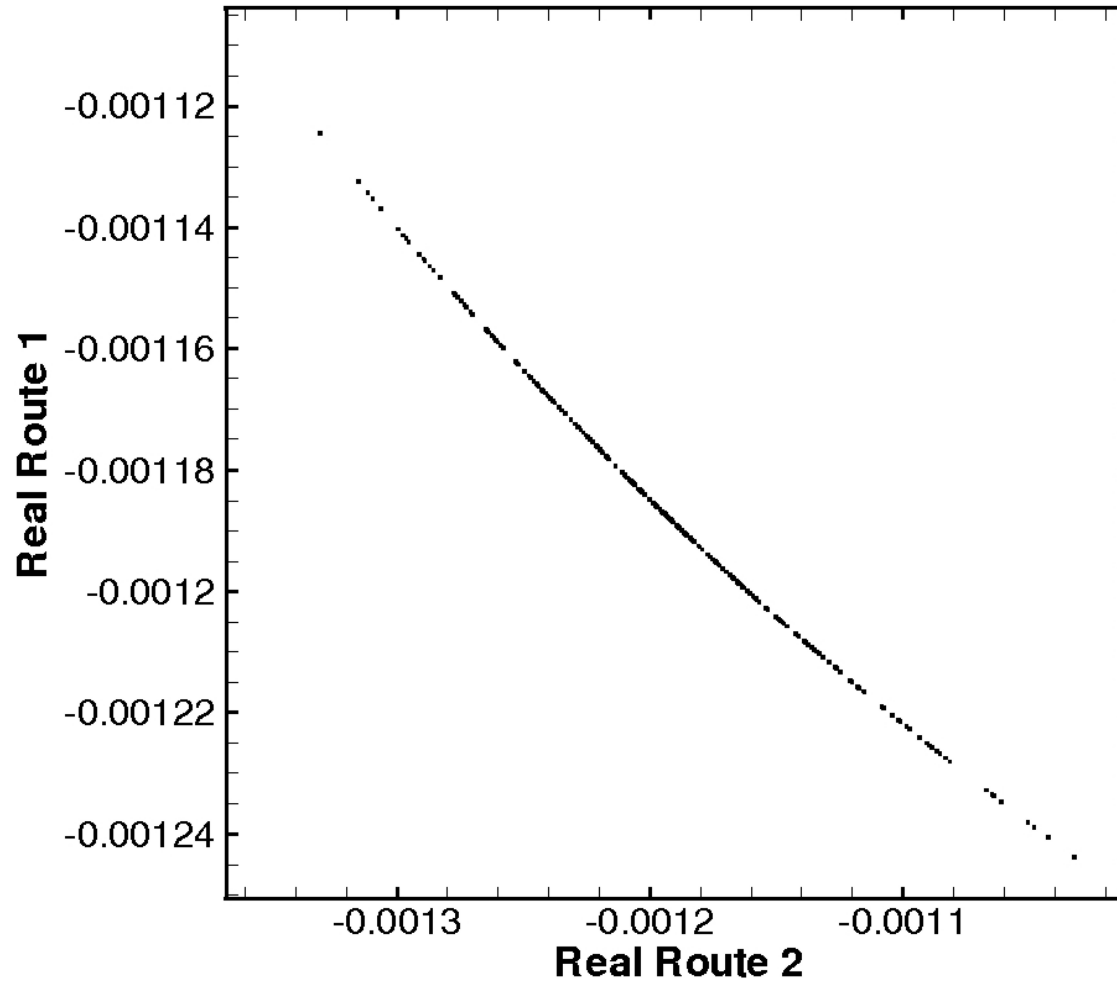
- Normal distribution is assumed for the store location with COVs of 2.8 %

GOLAND WING - STORE

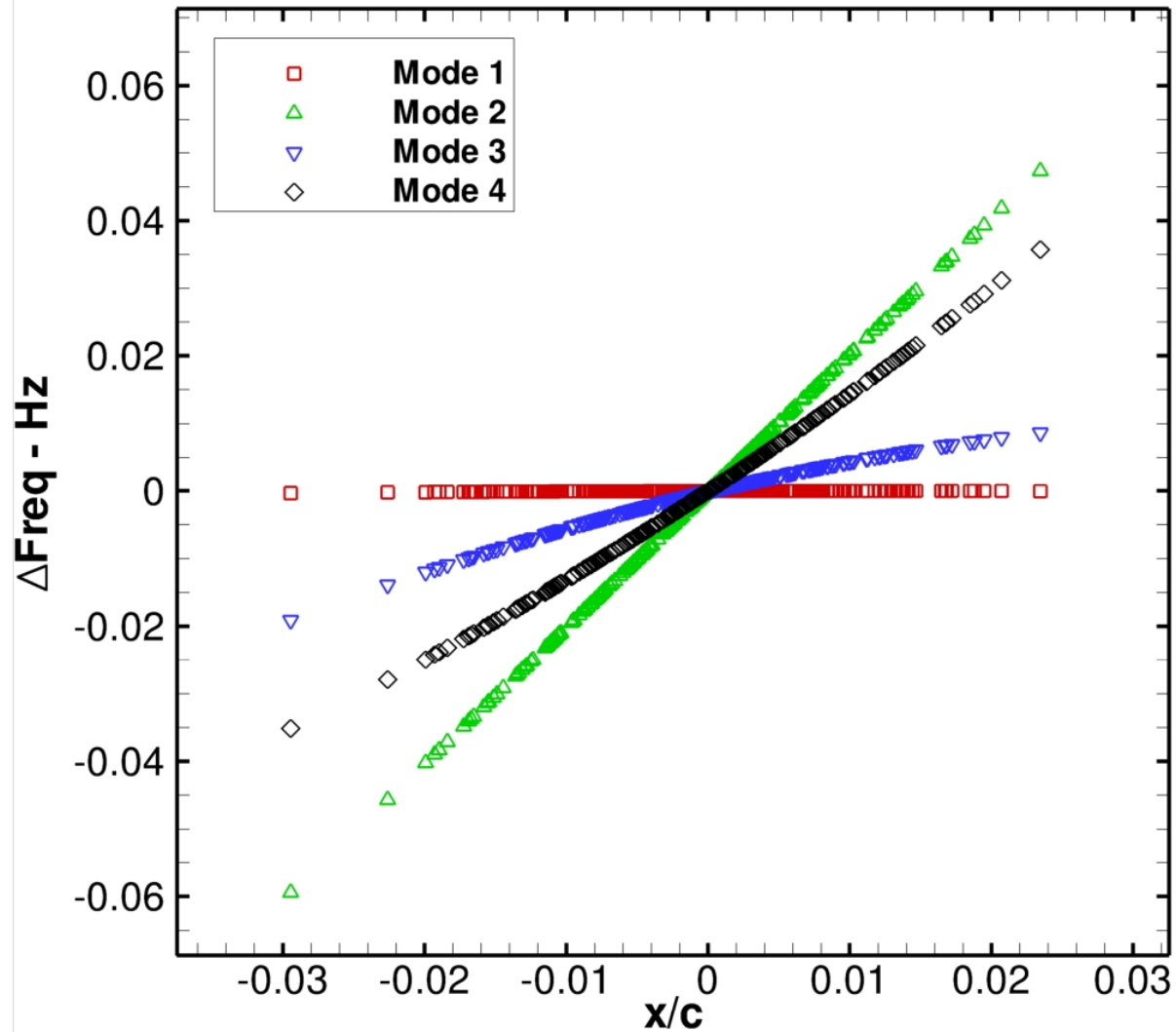
- $M=0.91$ $\alpha=0^\circ$, mode 1



GOLAND WING - STORE

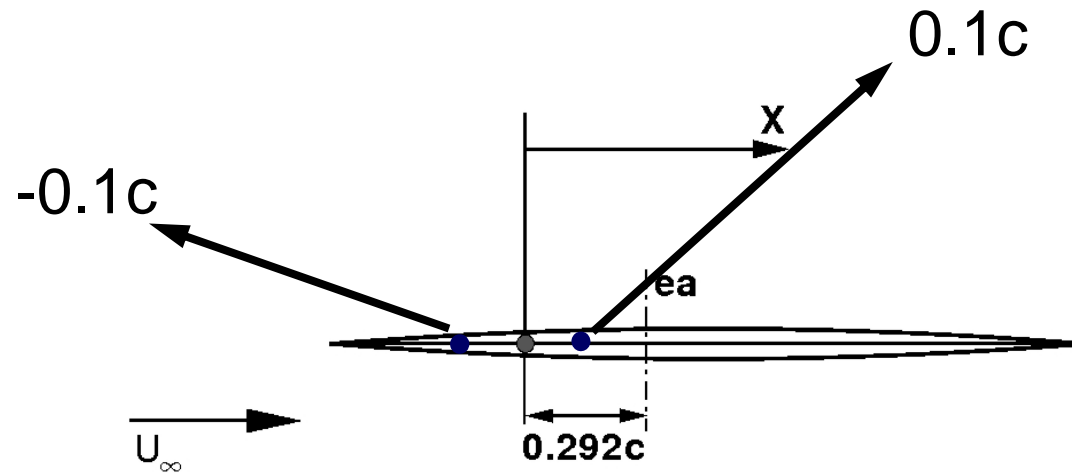


GOLAND WING - STORE

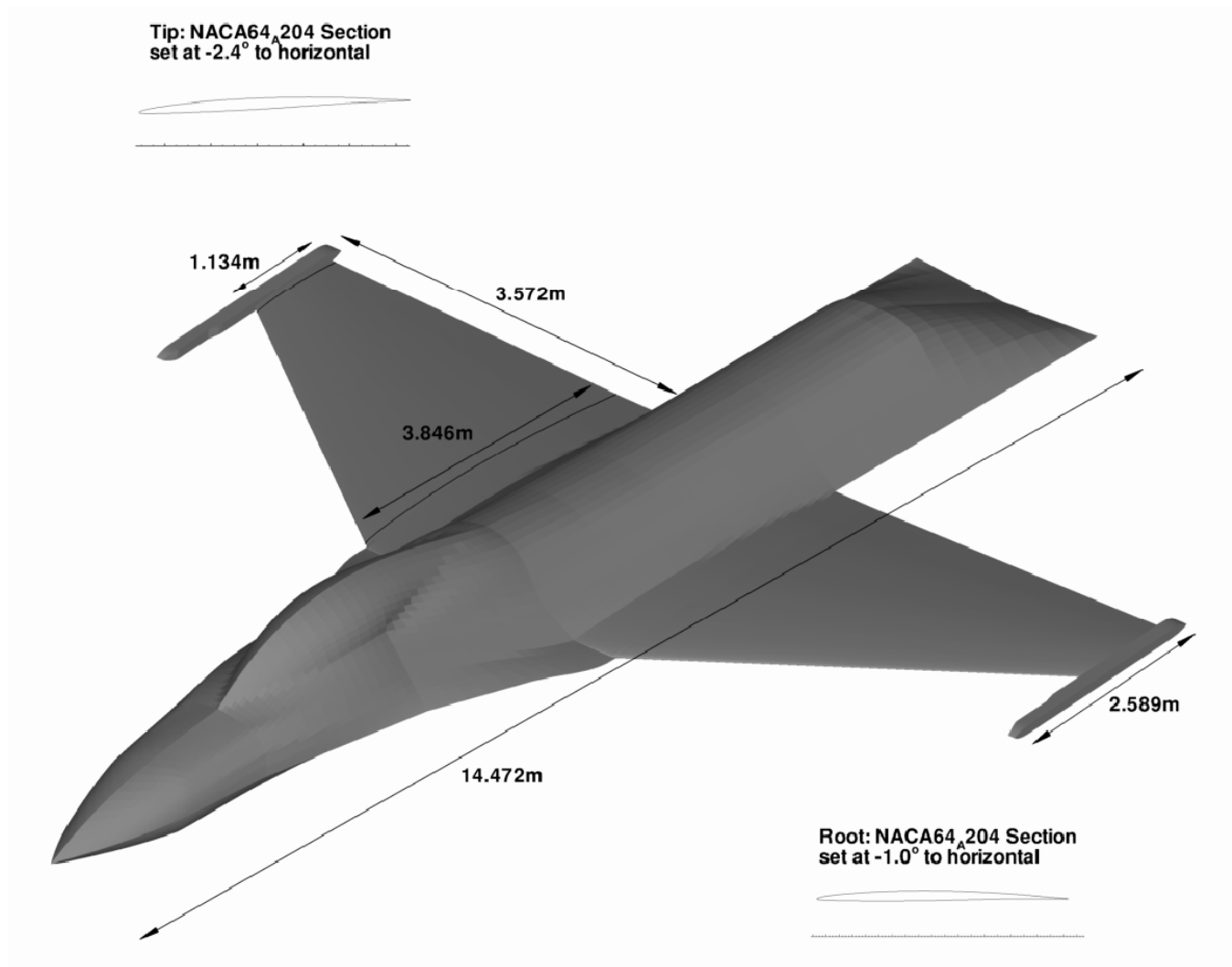


GOLAND WING - STORE

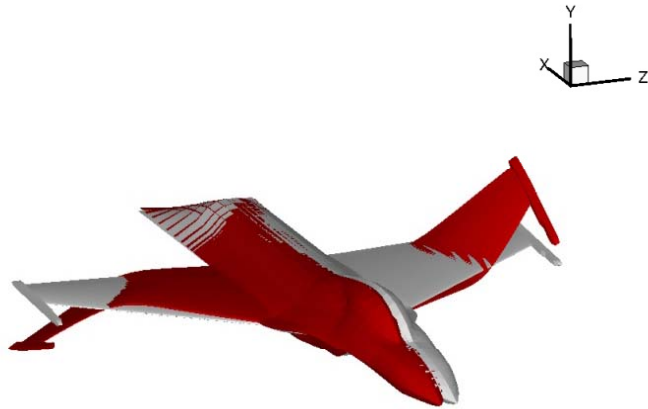
- $M=0.91$ $\alpha=0^\circ$



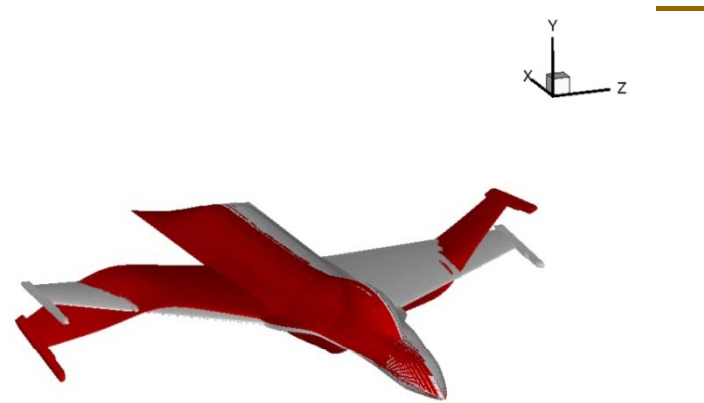
Open Source Fighter



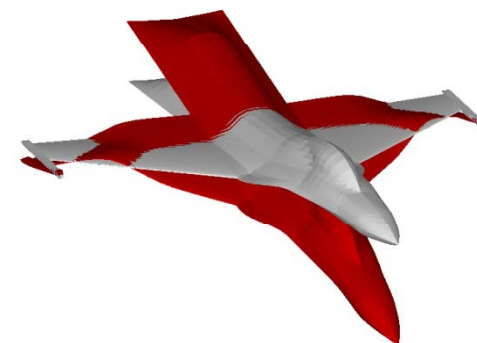
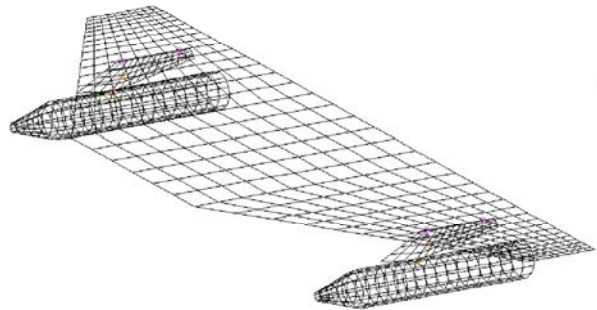
Generic Fighter



Mode 2: 4.48 Hz

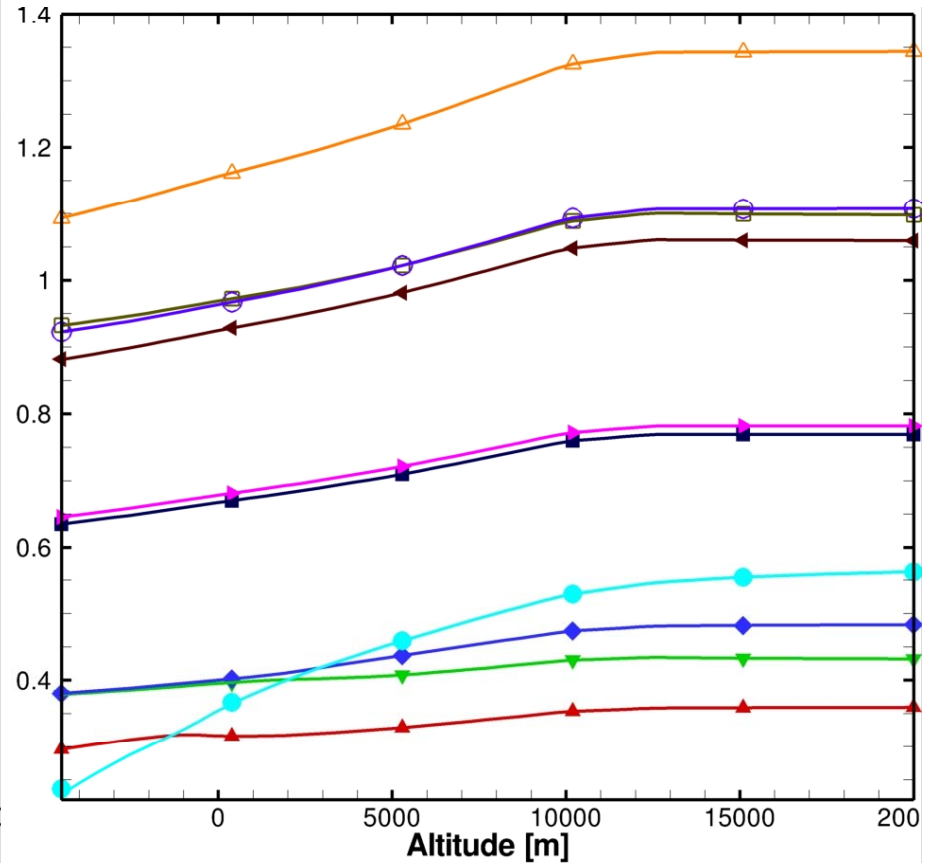
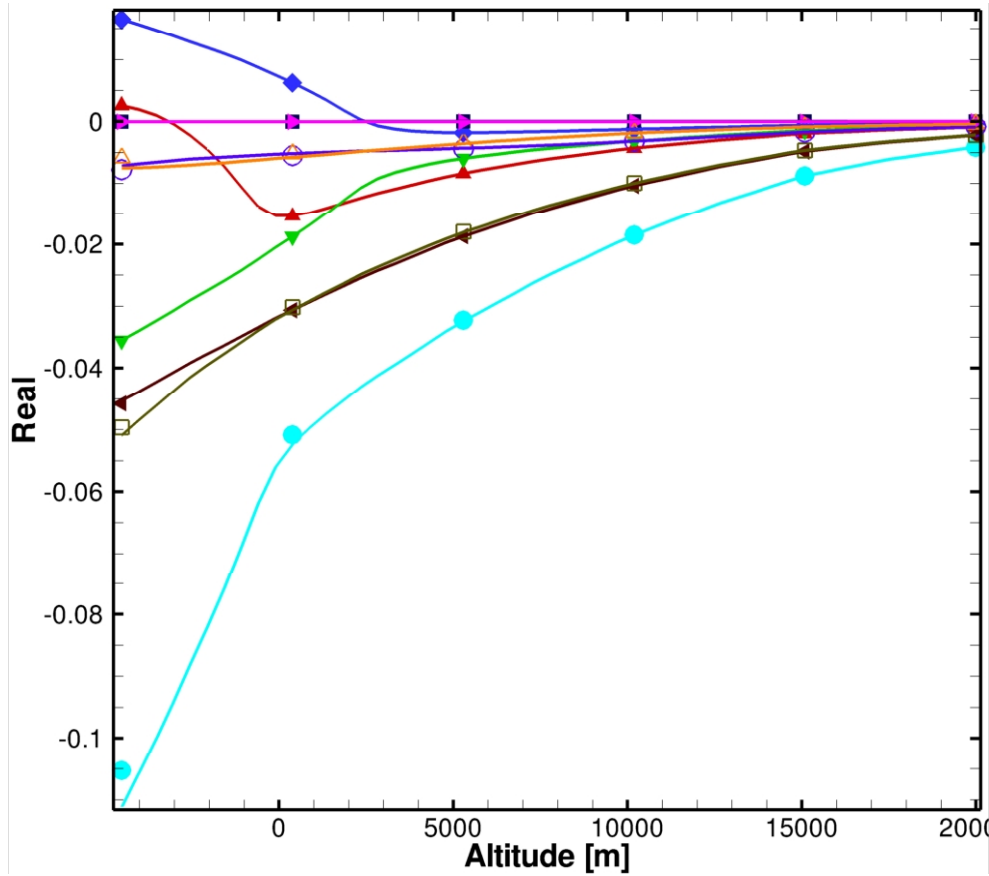


Mode 3: 5.03 Hz



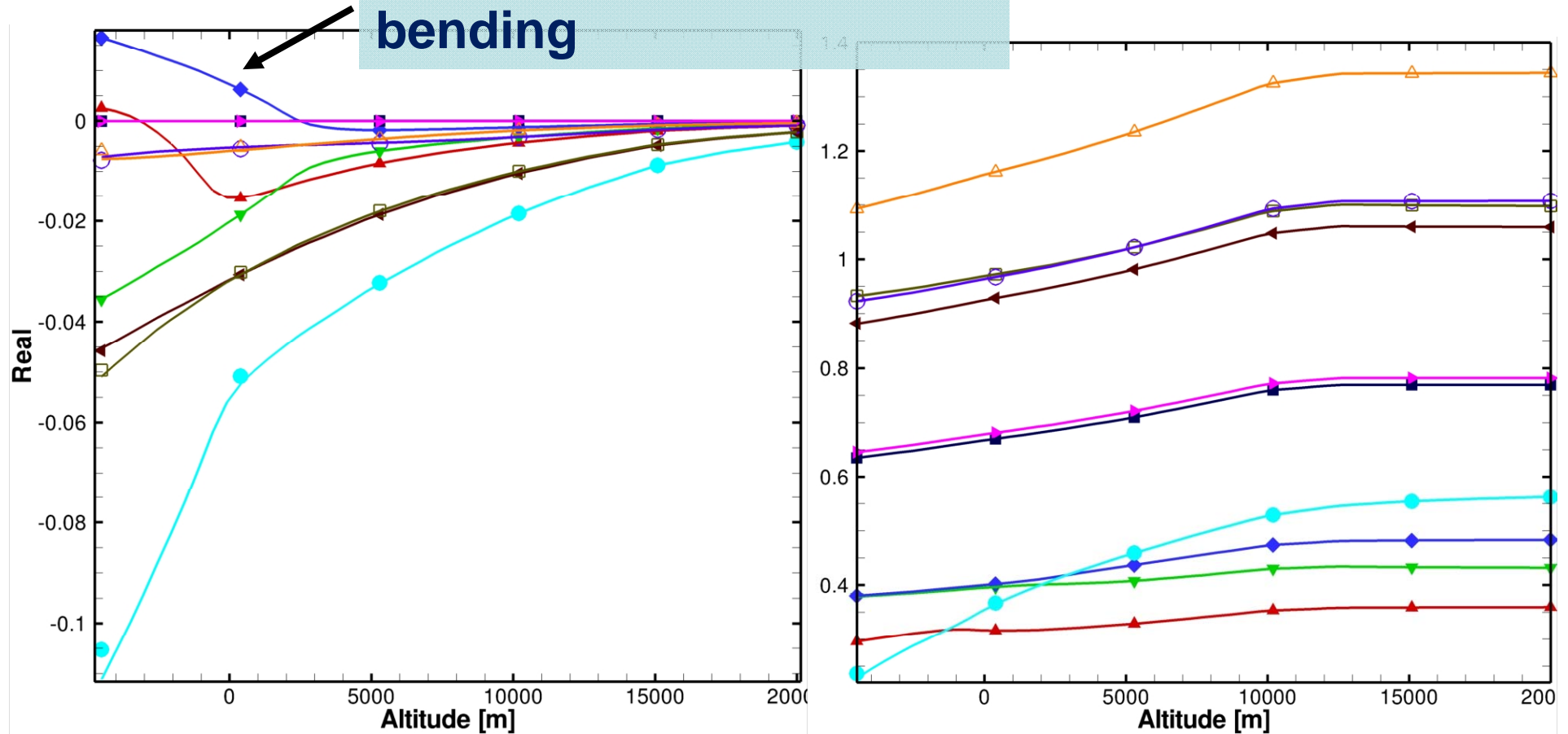
Mode 4: 5.92 Hz

Generic Fighter

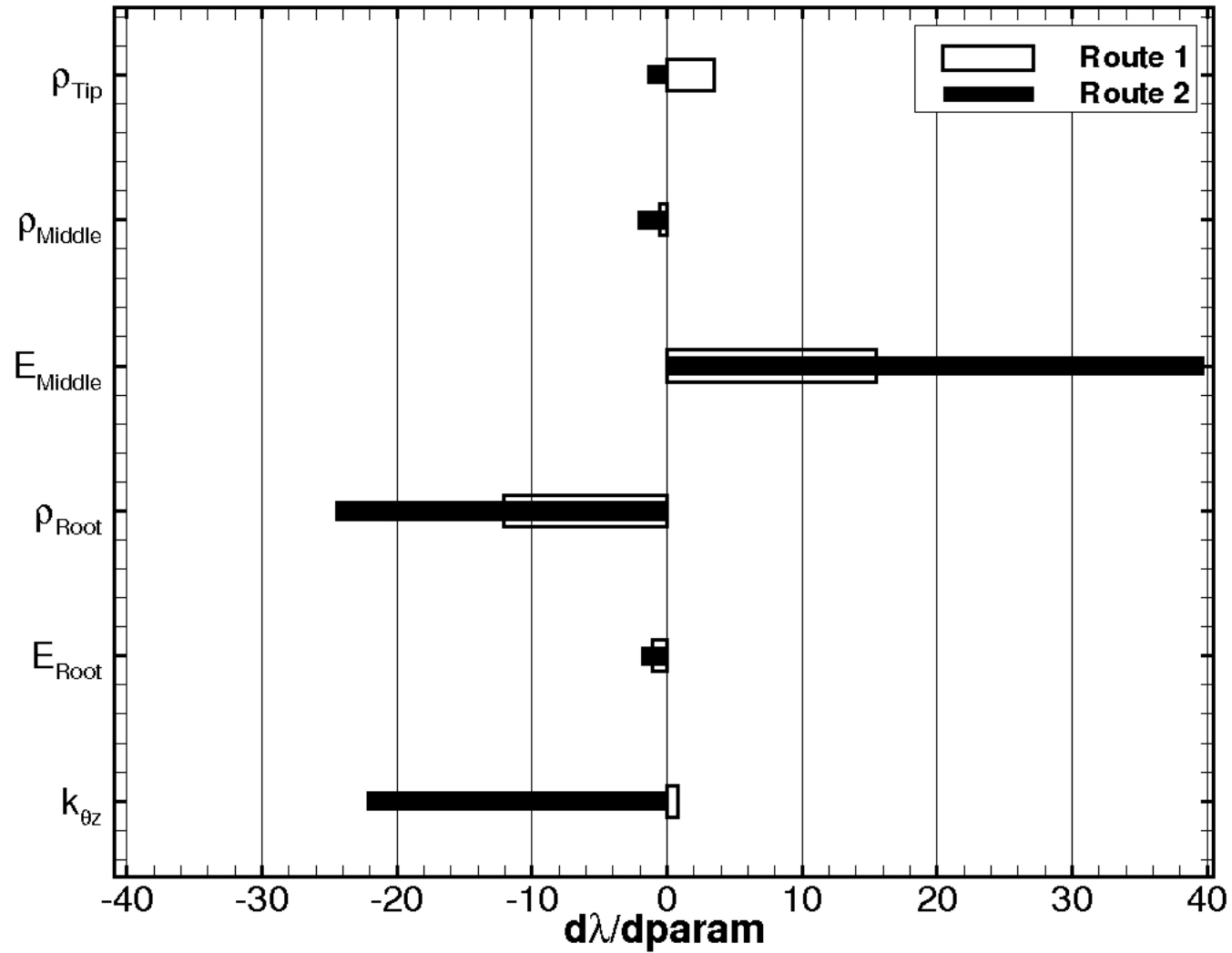


Generic Fighter

Mode 3 – Antisymmetric bending

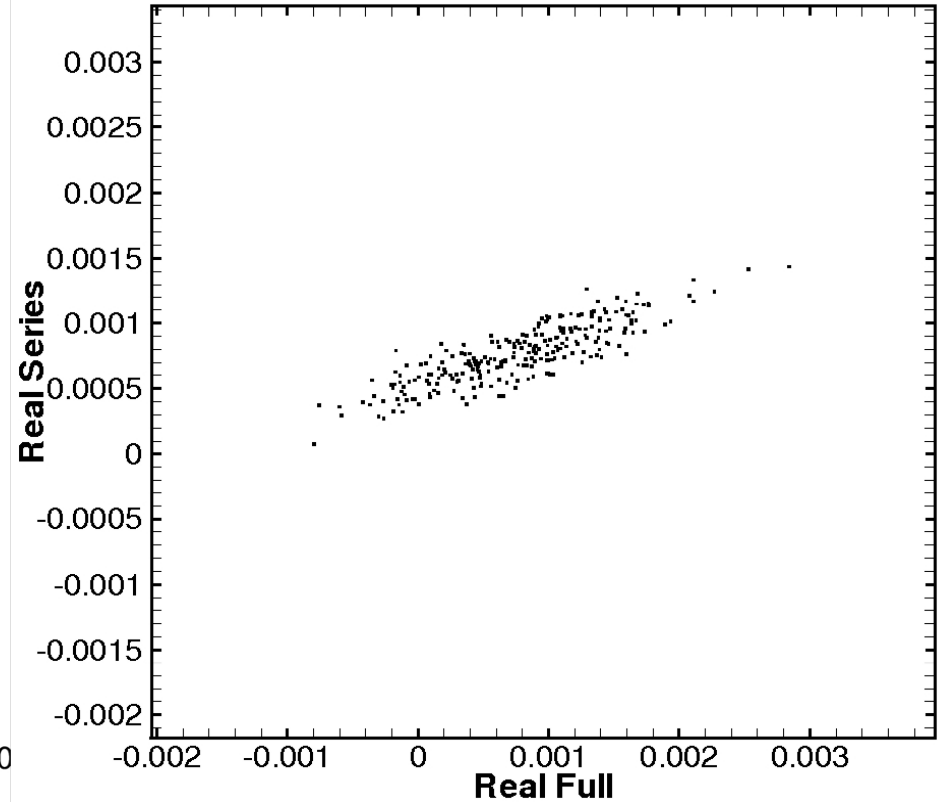
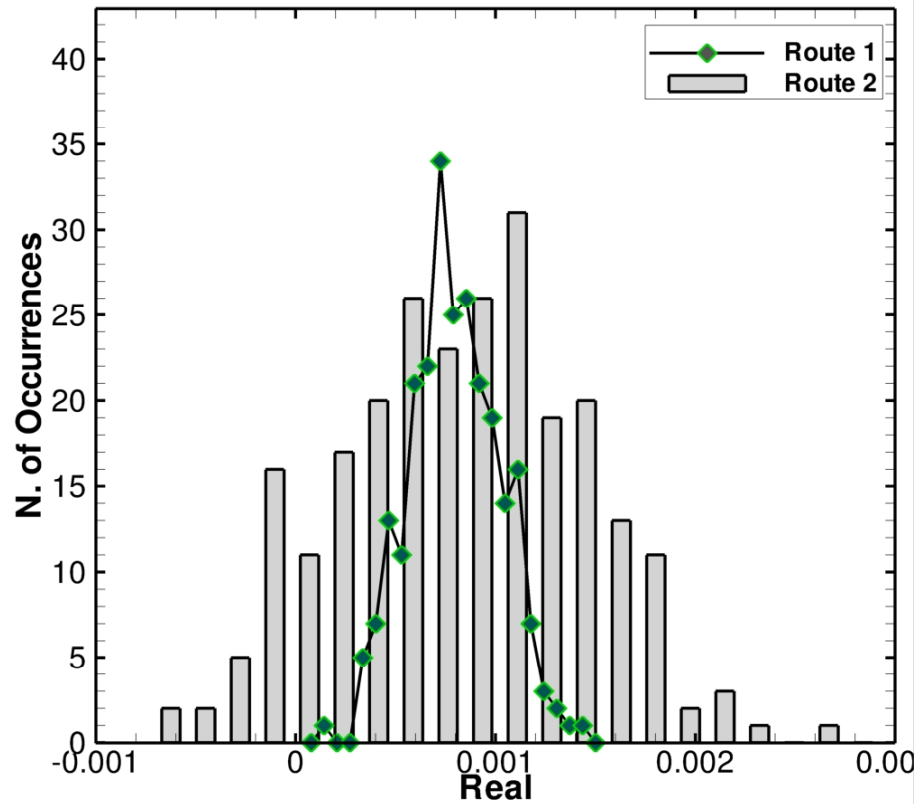


Generic Fighter



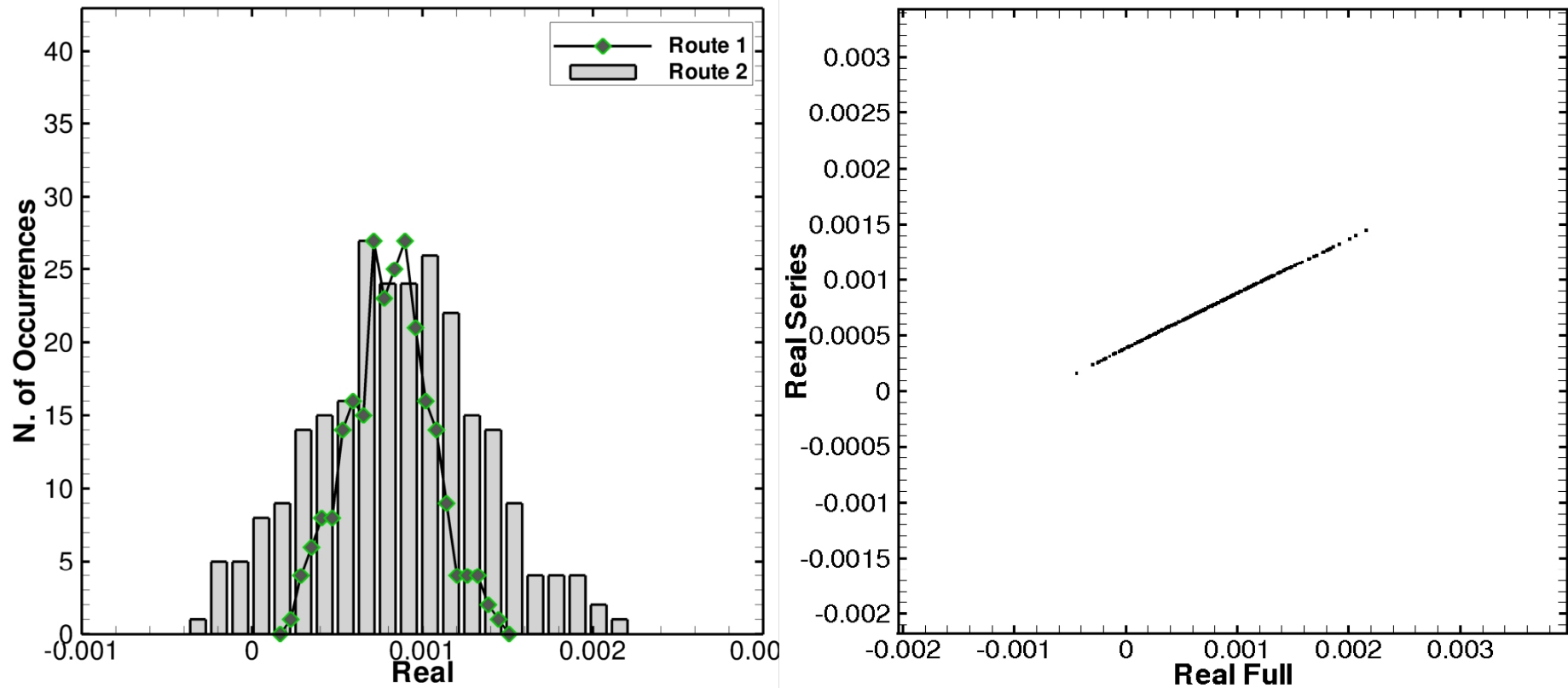
Generic Fighter

6 parameters



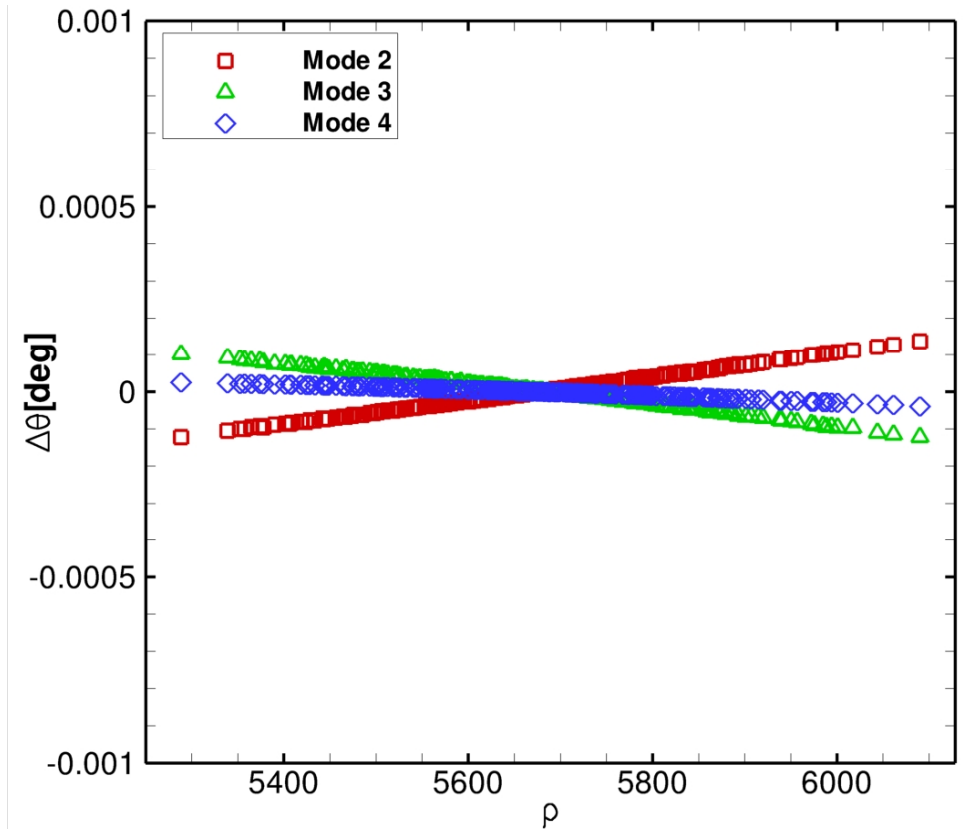
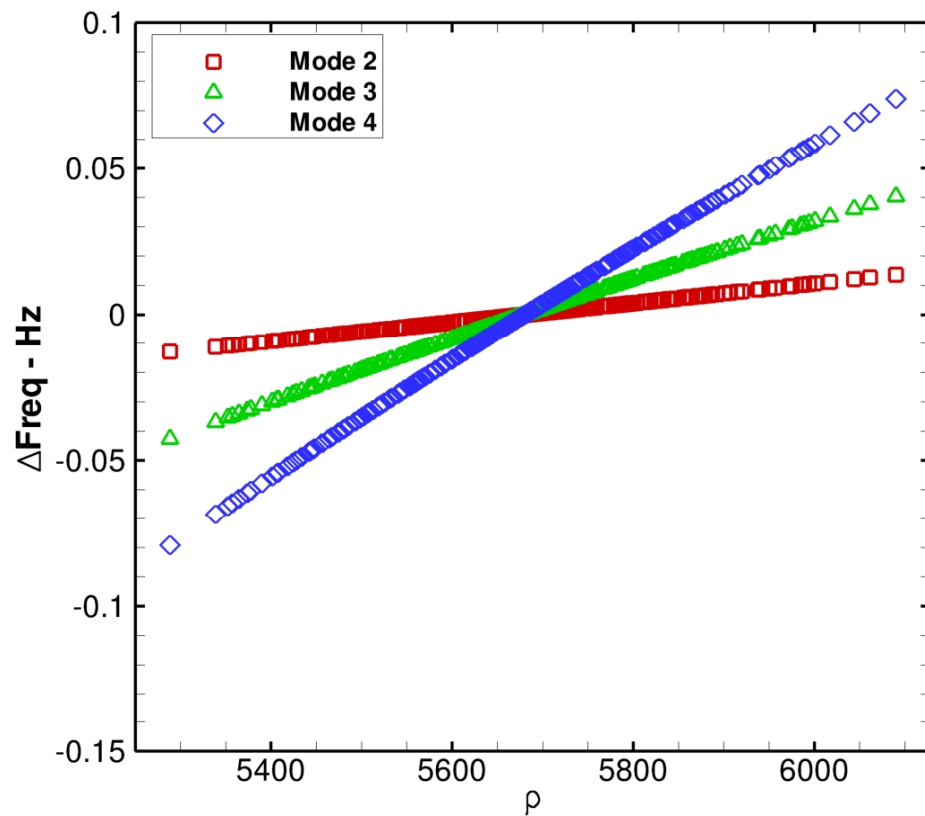
Generic Fighter

Wing root density



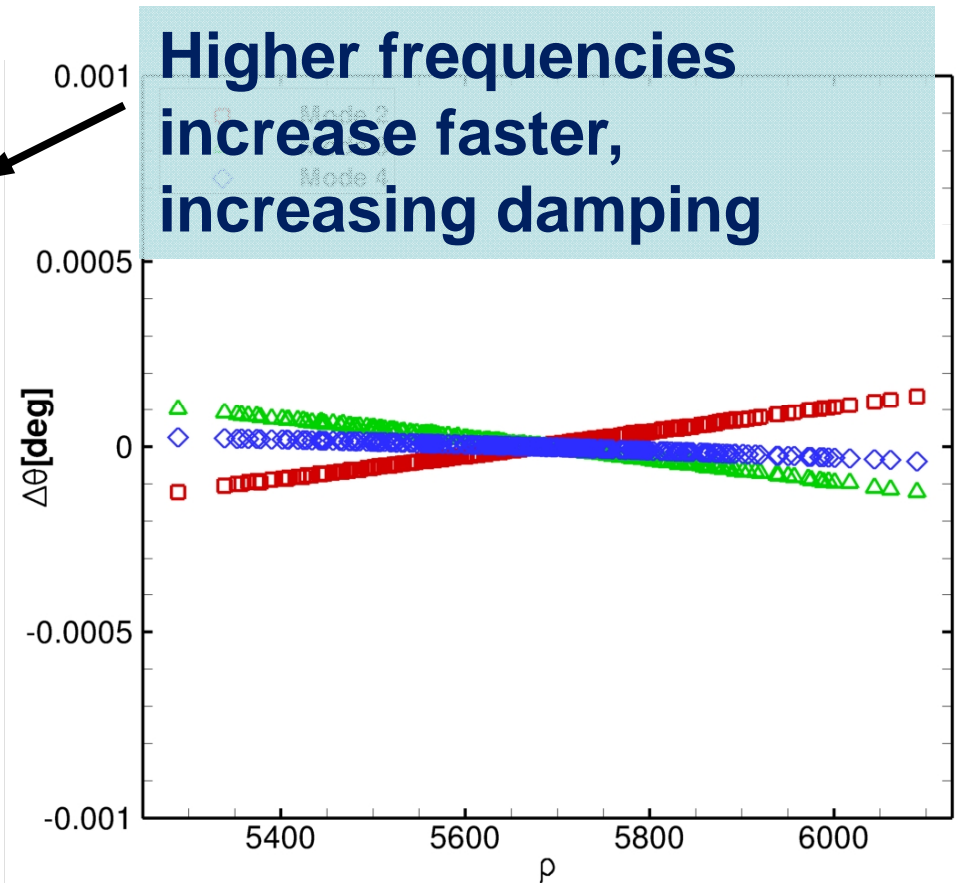
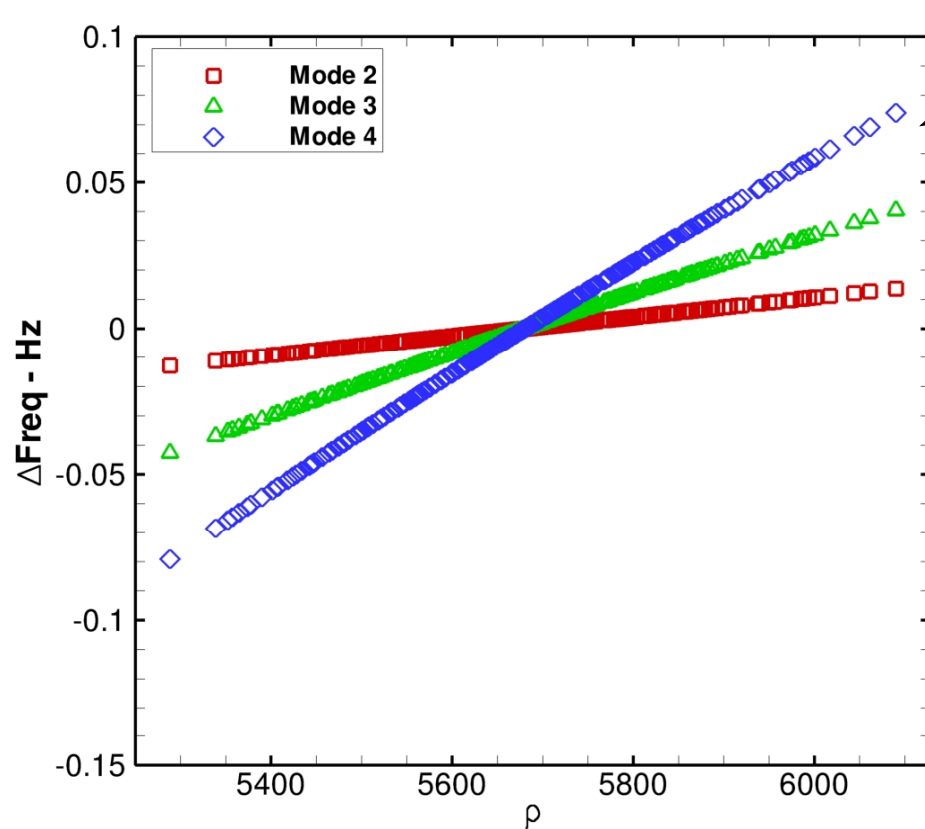
Generic Fighter

Wing root density



Generic Fighter

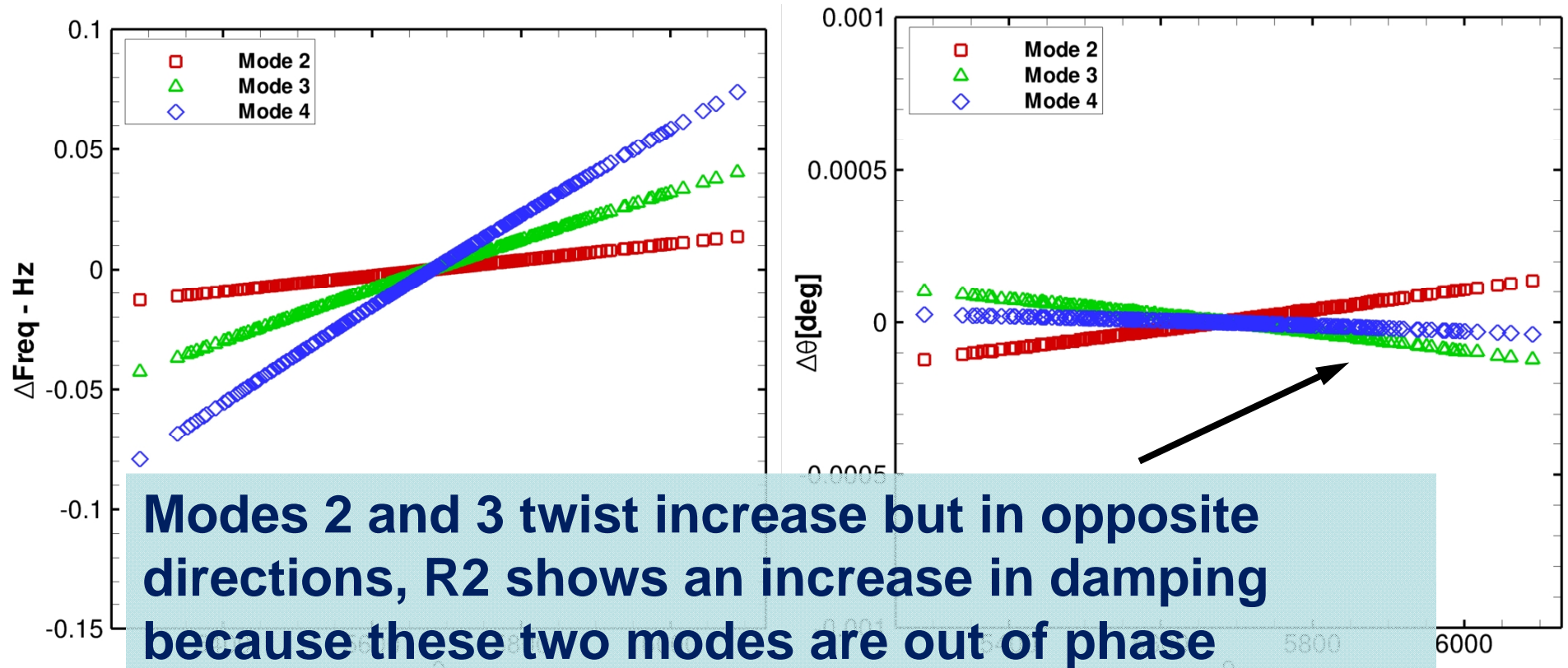
Wing root density



Higher frequencies increase faster, increasing damping

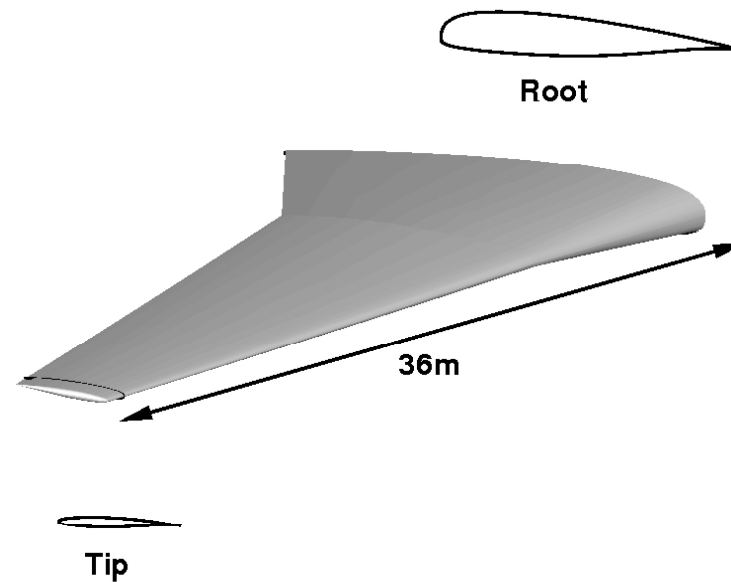
Generic Fighter

Wing root density



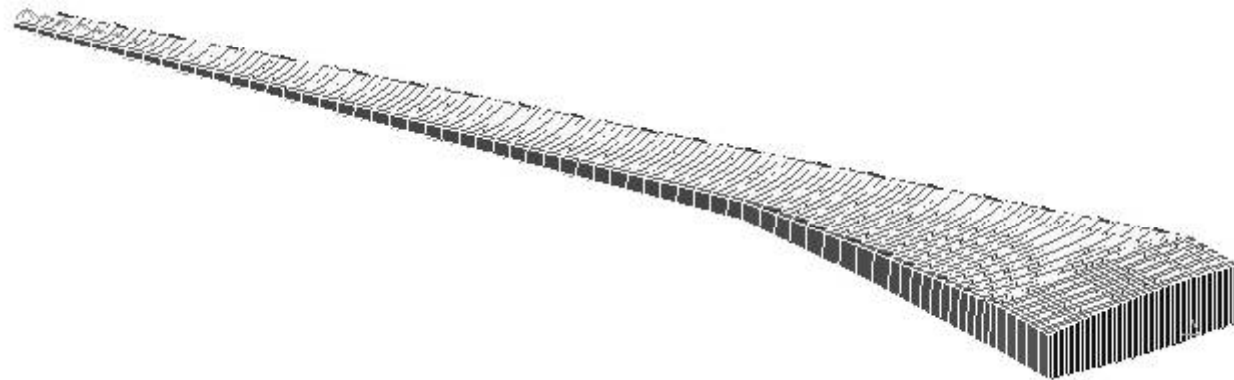
MDO Wing

- Representative of a typical transport wing
- 36m Span



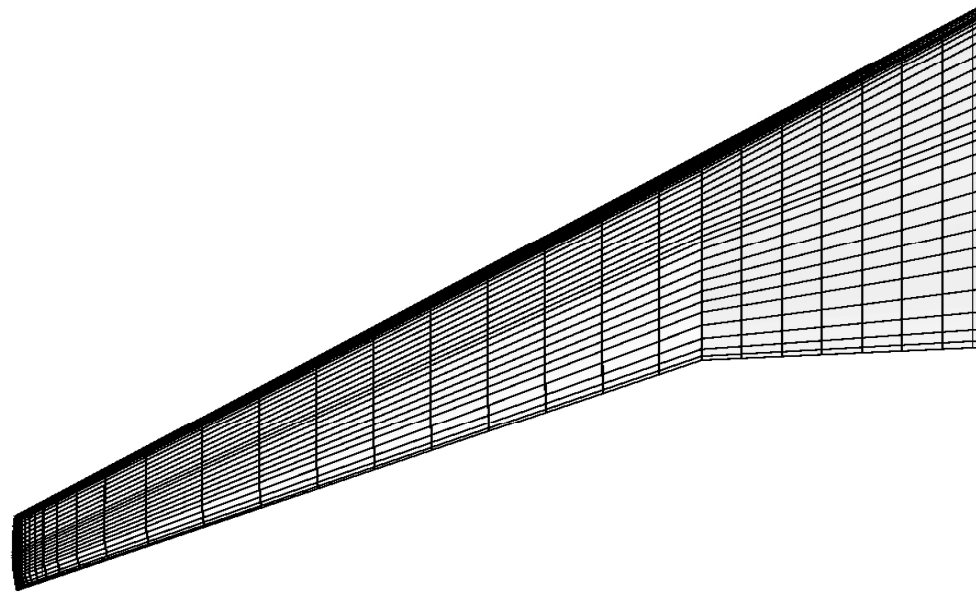
MDO Wing

- Representative of a typical transport wing
- 36m Span
- 8 Modes retained for analysis



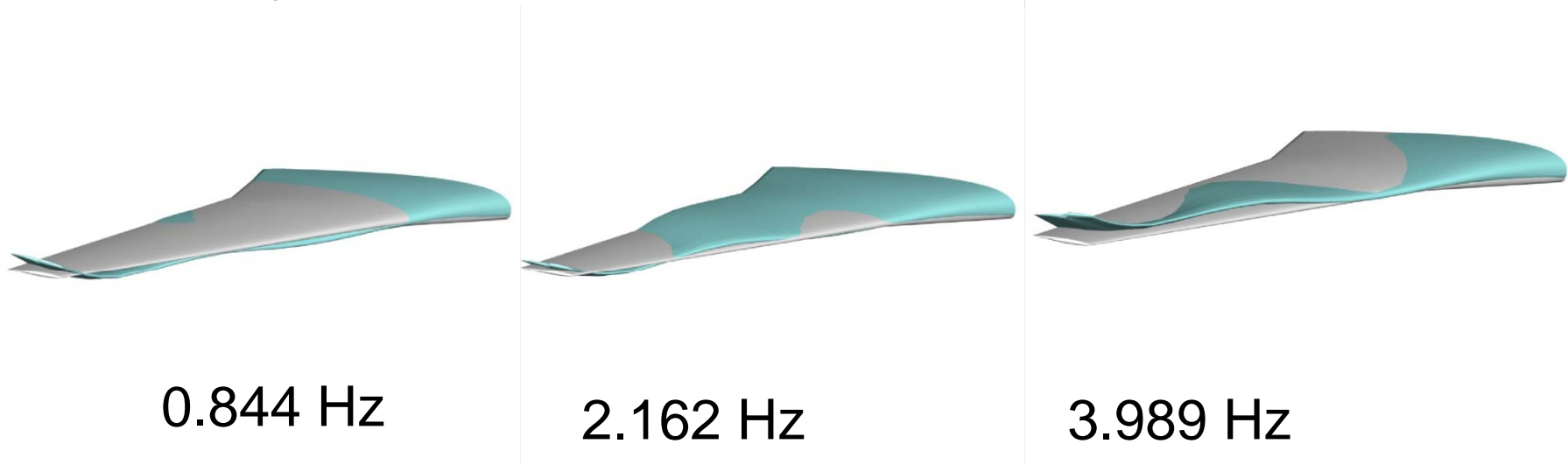
MDO Wing

- Representative of a typical transport wing
- 36m Span
- 8 Modes retained for analysis
- Mach 0.85; $\alpha=1^\circ$

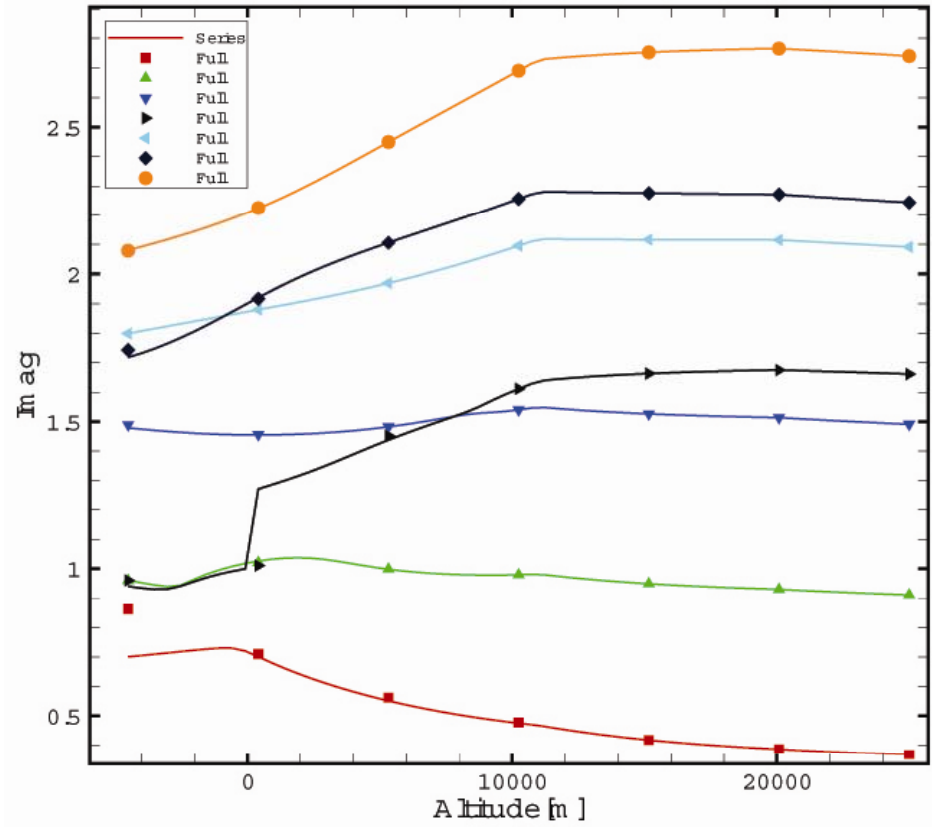
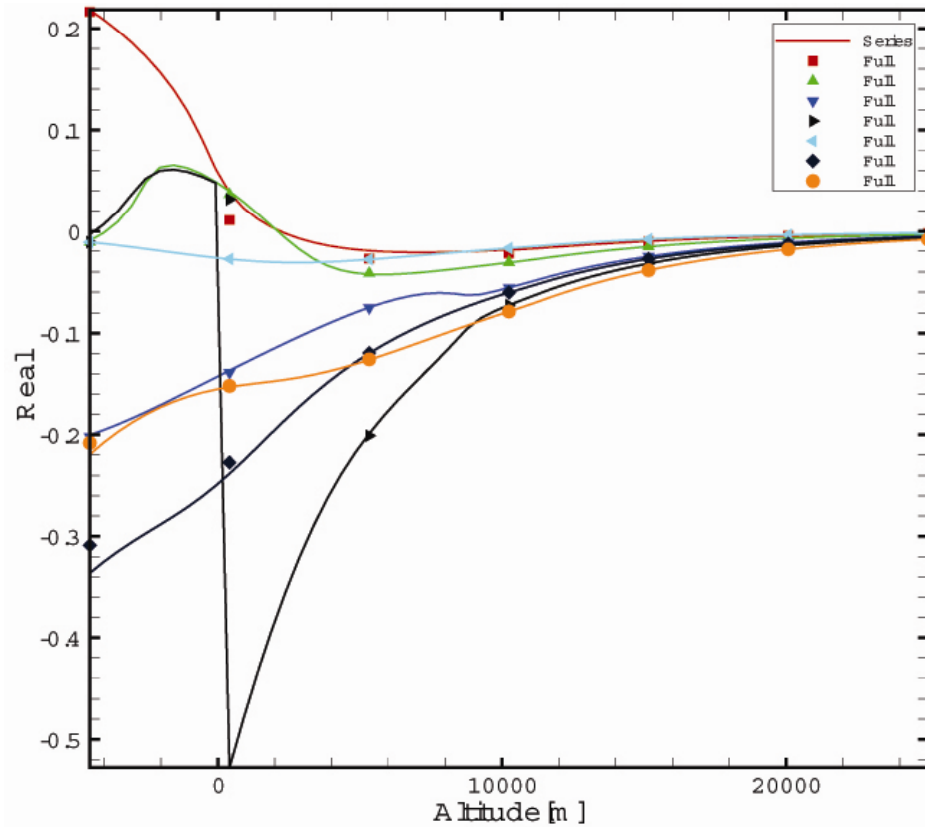


MDO Wing

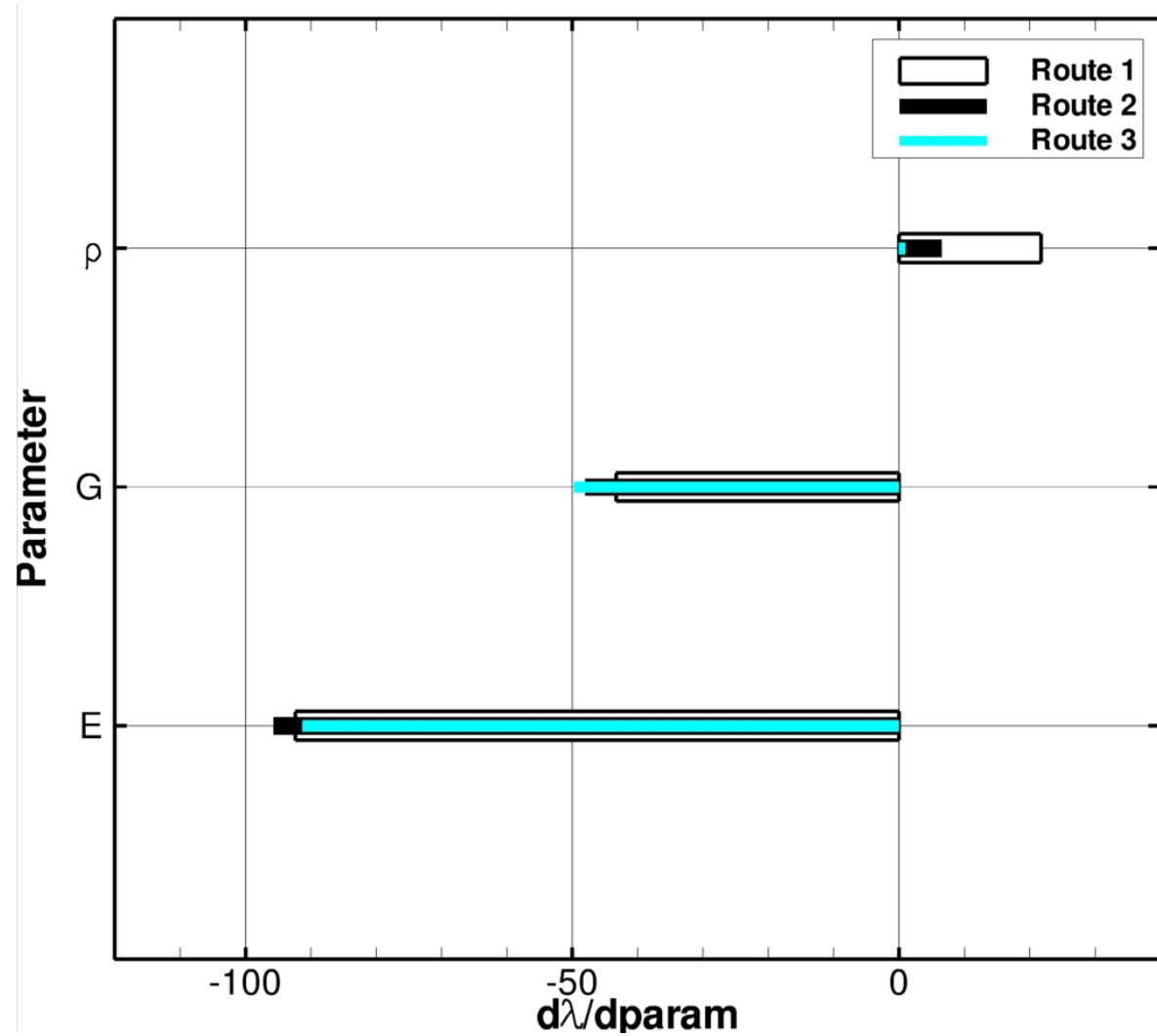
- Representative of a typical transport wing
- 36m Span
- 8 Modes retained for analysis
- Mach 0.85; $\alpha=1^\circ$
- The wing density, Young's modulus and Shear modulus are considered uncertain (Gaussian distribution with COVs 2.8%).



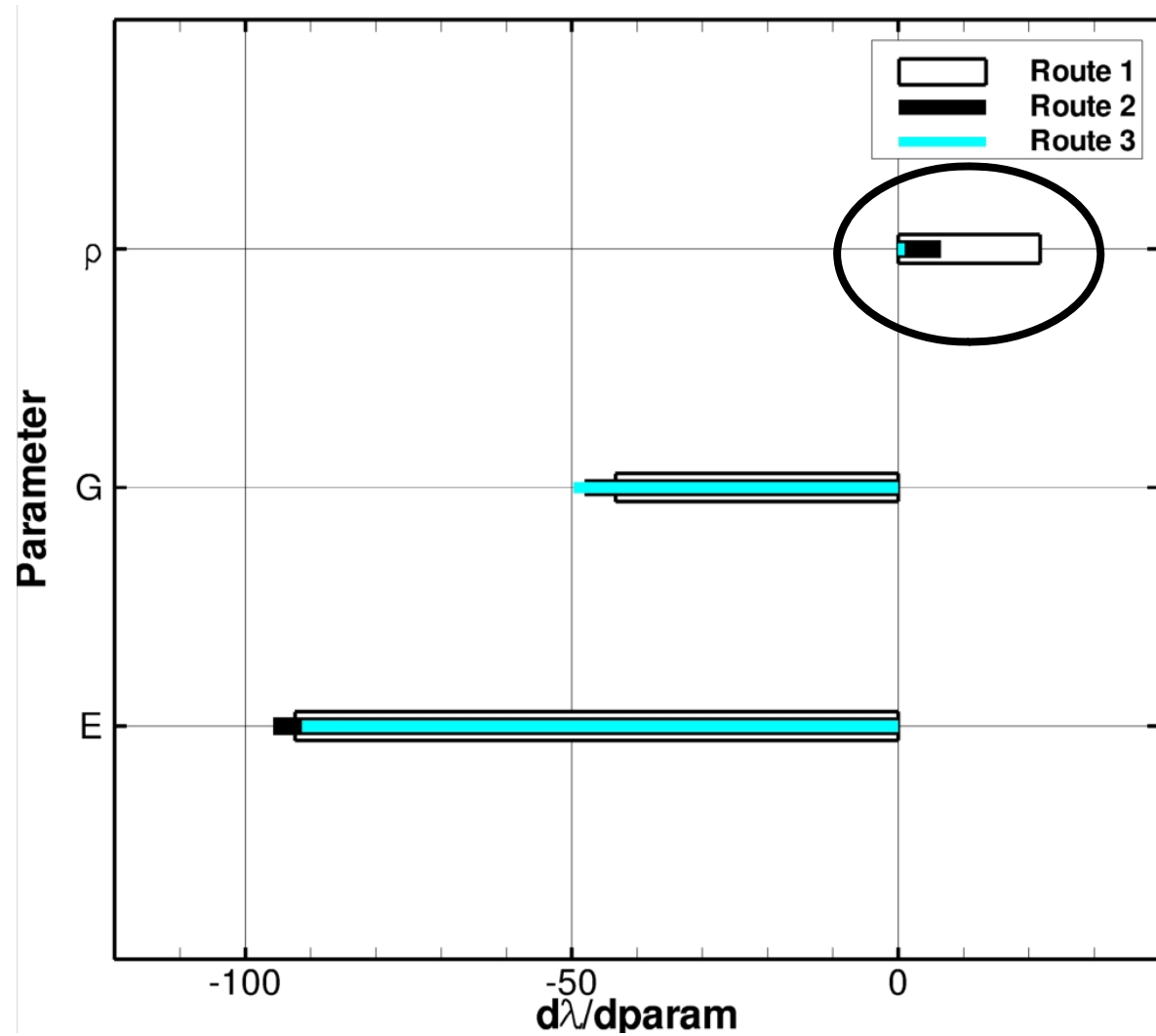
MDO Wing



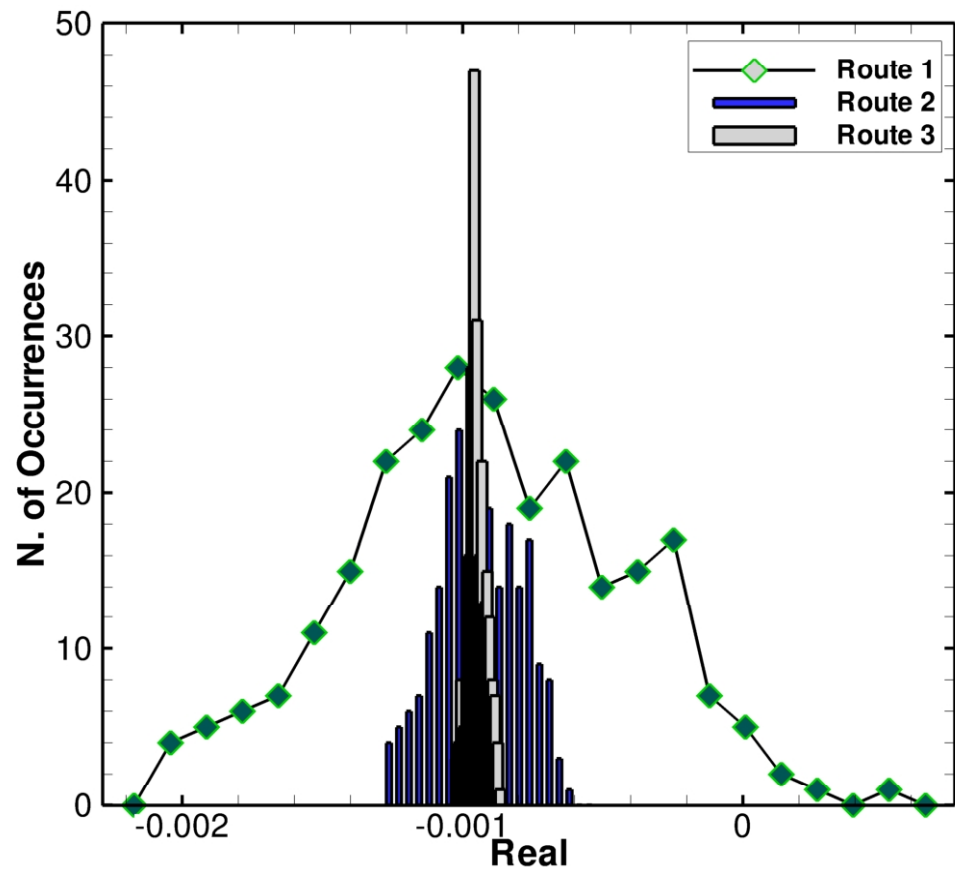
MDO Wing



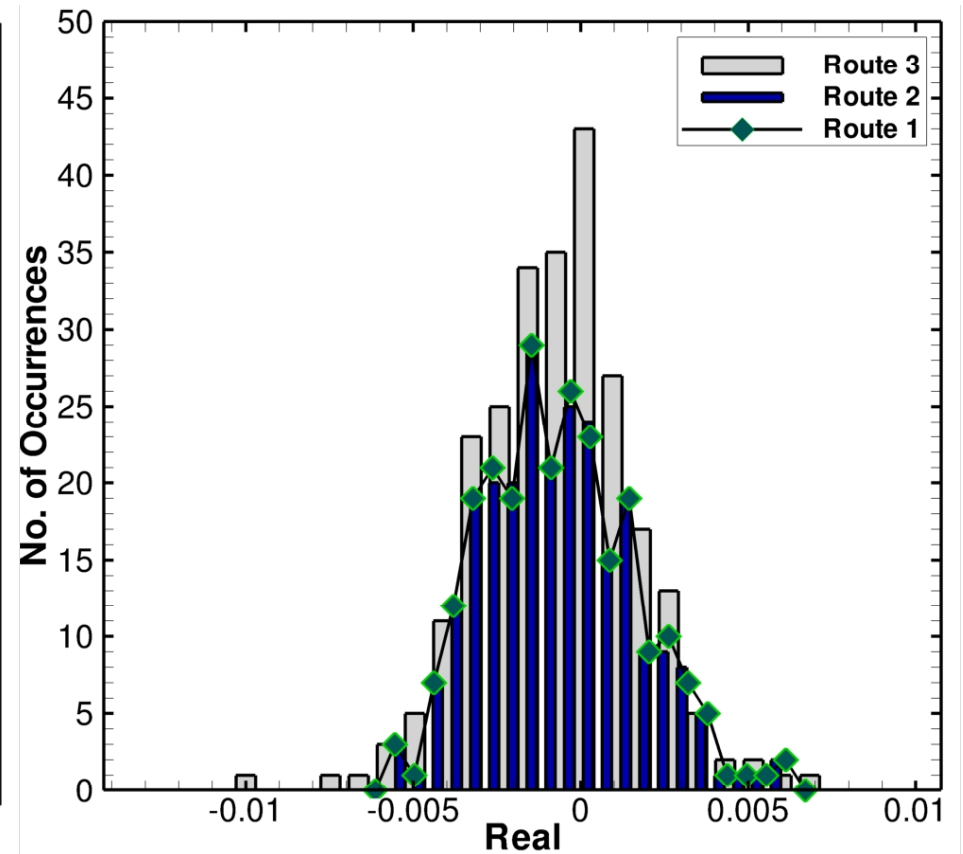
MDO Wing



MDO Wing

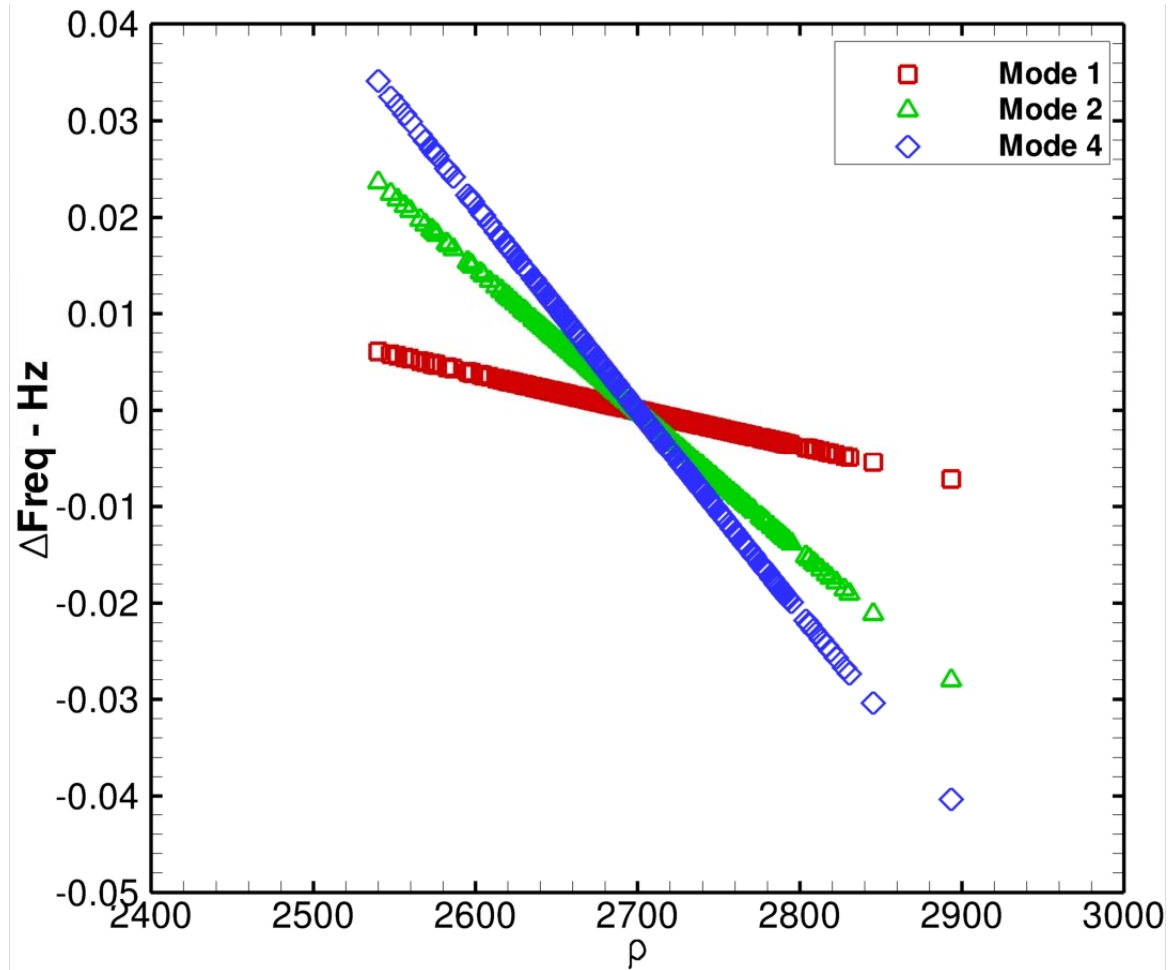


Varying material density

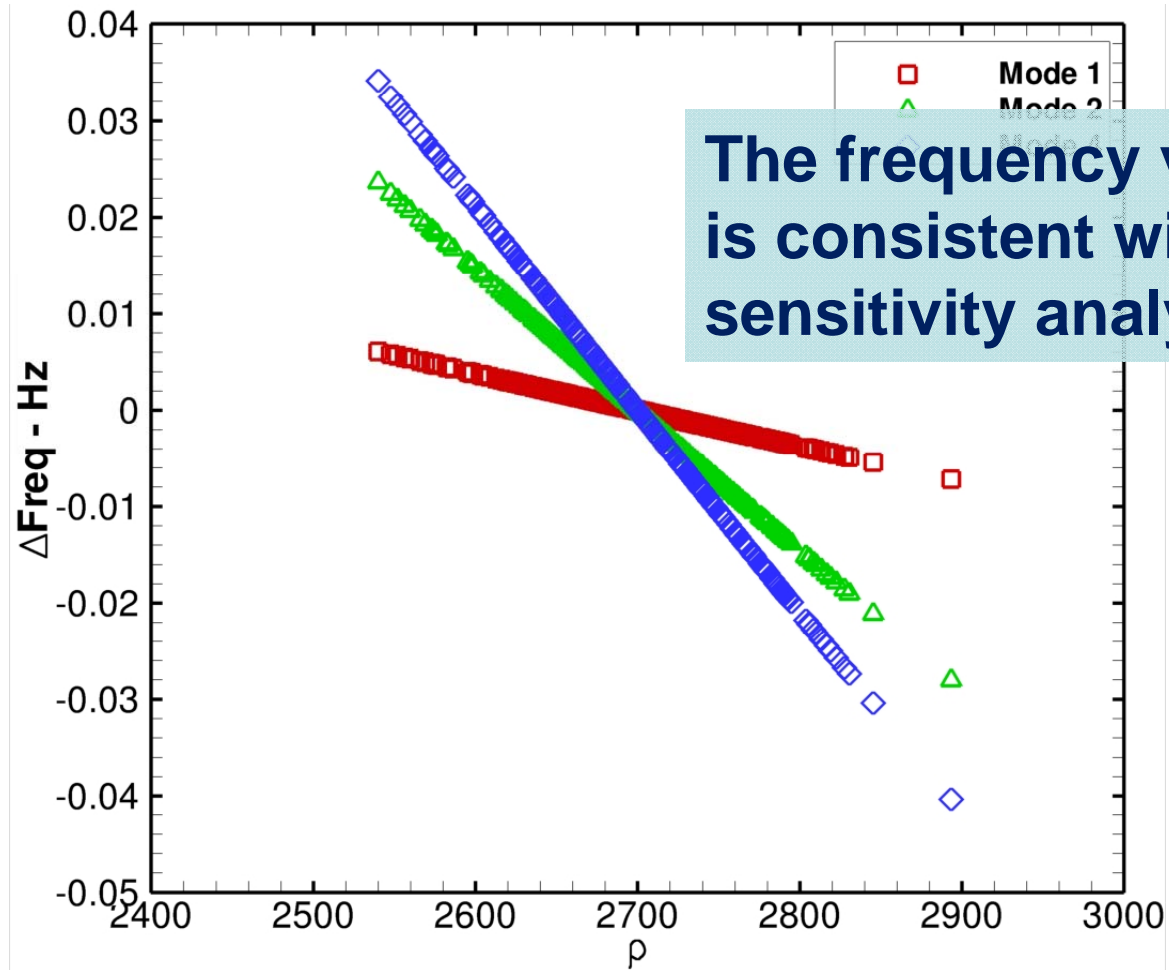


Varying Young's modulus

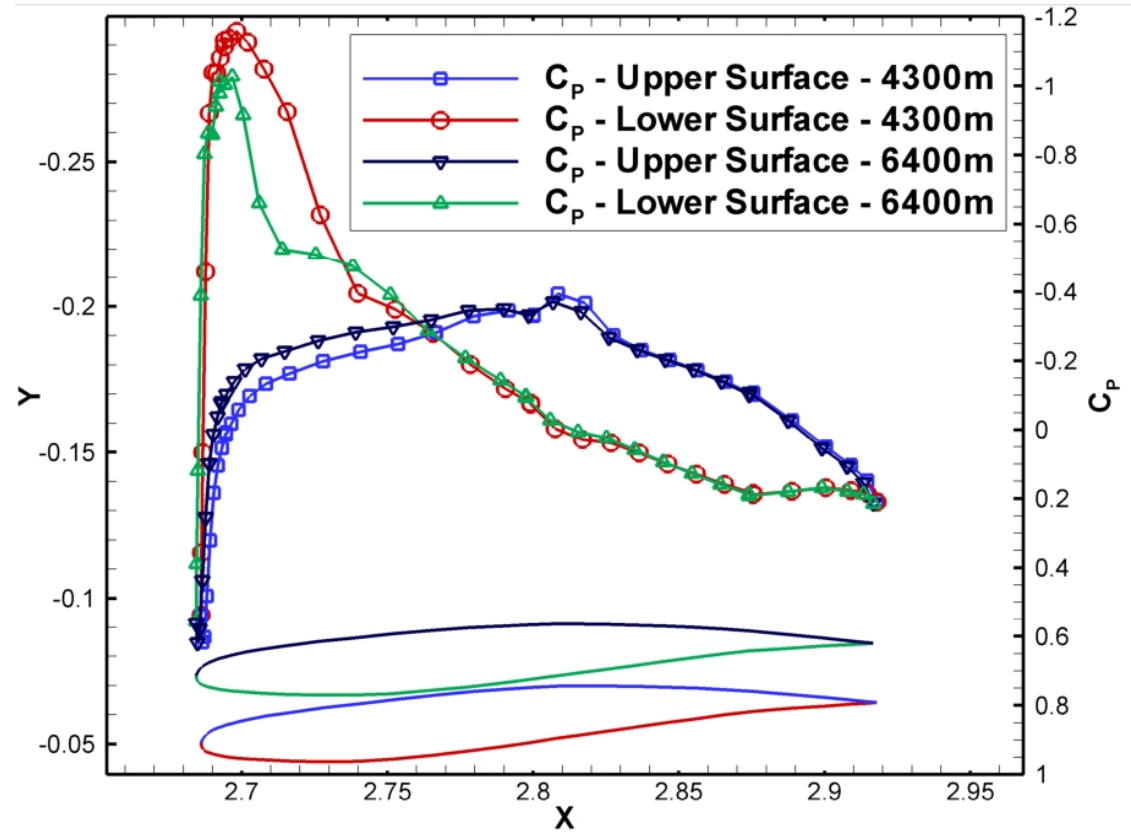
MDO Wing



MDO Wing

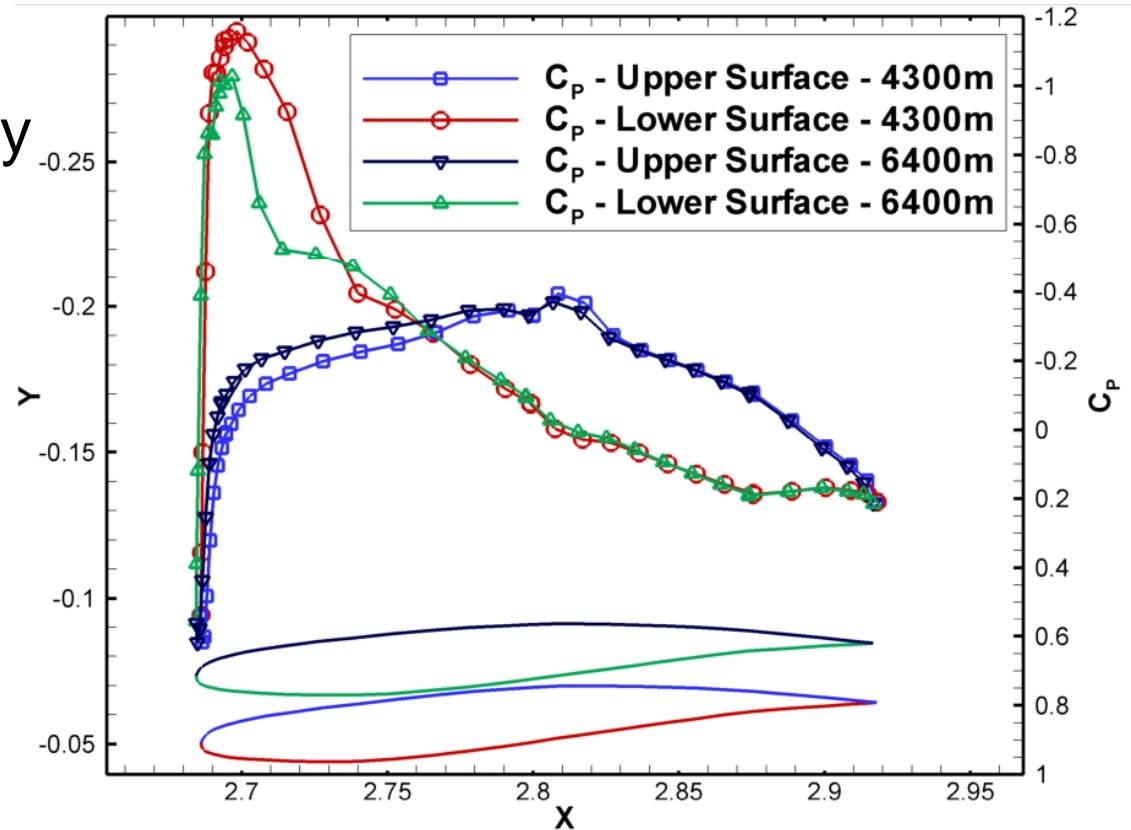


MDO Wing – Aerostatic effects



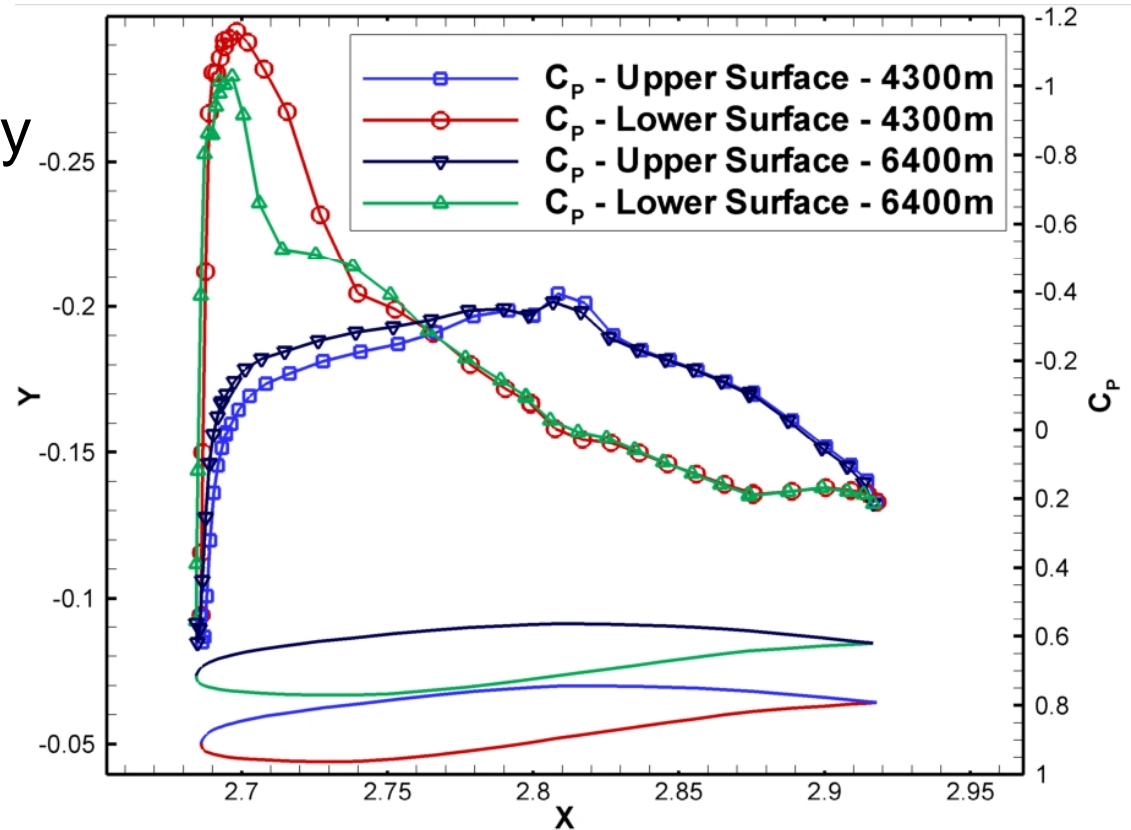
MDO Wing – Aerostatic effects

- Route 3 shows larger effect from material density



MDO Wing – Aerostatic effects

- Route 3 shows larger effect from material density
- Heavier wing reduces static deflection, reducing the effective aoa (due to twist)

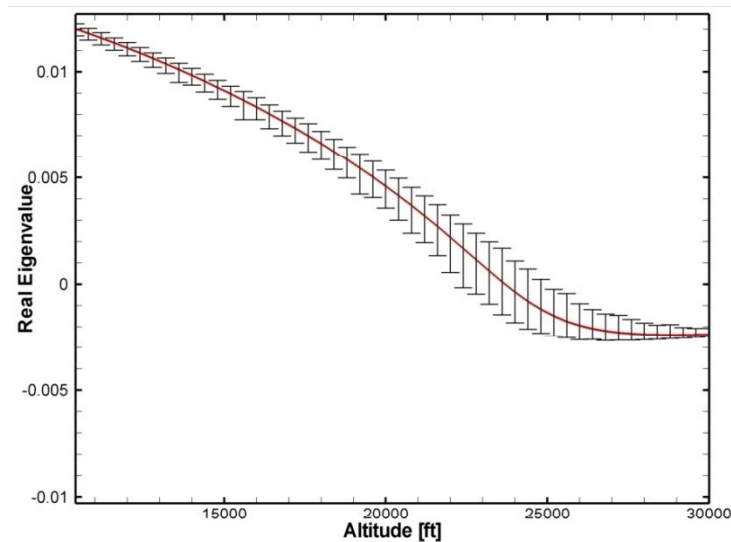


CONCLUSION

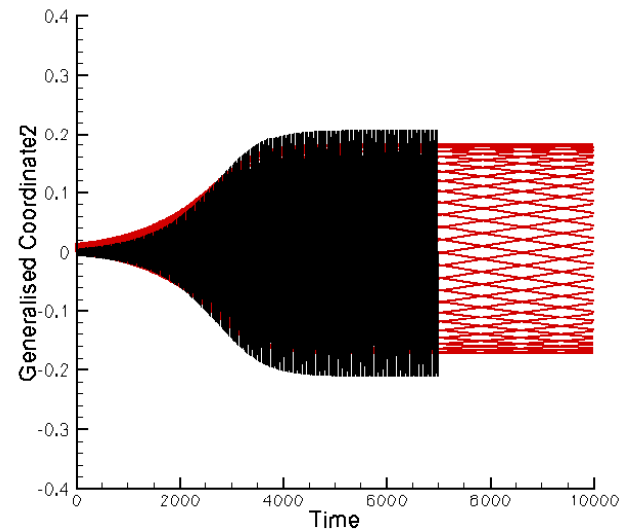
- The viability of a fast method for aeroelastic analysis has been demonstrated and applied to flutter uncertainty analysis
- A systematic approach is made possible by the formulation that allows three possible routes of influence to be isolated.
- Three test cases have been analysed, including a realistic transport wing and a generic fighter aircraft.
- Goland wing test case shows the frequency variation alone (route 1) can be misleading and mode shape variability is required.
- Aeroelastic effects (route 3) can have a significant influence on the variability of the instability boundary.

Future Work

- Atmospheric Variability
- Uncertainty quantification of LCO via model reduction



Eigenvalue variability due to Mach n.
variability using PCE



Reduced: 2 degrees of freedom
Full: 125 thousand degrees of freedom

Q & A

Thank you for your
Attention.

SCHUR METHOD

- The new formulation is solved by Newton's Method

$$\frac{\partial \mathbf{E}}{\partial \mathbf{u}} \Delta \mathbf{u} = -\mathbf{E}$$
$$\begin{bmatrix} S(\lambda) - \lambda I & \frac{\partial S(\lambda)}{\partial \lambda} \mathbf{p}_s - \mathbf{p}_s \\ \mathbf{q} & 0 \end{bmatrix}$$
$$\mathbf{E} = S(\lambda) \mathbf{p}_s - \lambda \mathbf{p}_s$$
$$S(\lambda) = A_{ss} - A_{sf} (A_{ff} - \lambda I)^{-1} A_{fs}$$
$$\mathbf{u} = [\mathbf{p}_s \ \lambda]^T$$

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Full Evaluation, Expensive

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Full Evaluation, Expensive

$$\mathbf{u} = [\mathbf{p}_s \ \lambda]^T$$

But

$$(A_{ff} - \lambda I)^{-1} \approx A_{ff}^{-1} + \lambda A_{ff}^{-1} A_{ff}^{-1} + \lambda^2 A_{ff}^{-1} A_{ff}^{-1} A_{ff}^{-1} + \dots$$

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Full Evaluation, Expensive

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But $(A_{ff} - \lambda I)^{-1} \approx A_{ff}^{-1} + \lambda A_{ff}^{-1} A_{ff}^{-1} + \lambda^2 A_{ff}^{-1} A_{ff}^{-1} A_{ff}^{-1} + \dots$

Pre-Compute $A_{sf} A_{ff}^{-1} A_{fs}$ and $A_{sf} A_{ff}^{-2} A_{fs}$

Badcock and Woodgate, AIAA J. 48(6), 2010

SCHUR METHOD

- The new formulation is solved by Newton's Method

$$\frac{\partial \mathbf{E}}{\partial \mathbf{u}} \Delta \mathbf{u} = -\mathbf{E}$$

$$\begin{bmatrix} S(\lambda) - \lambda I & \frac{\partial S(\lambda)}{\partial \lambda} \mathbf{p}_s - \mathbf{p}_s \\ \mathbf{q} & 0 \end{bmatrix}$$

$$\mathbf{u} = [\mathbf{p}_s \ \lambda]^T$$

$$\mathbf{E} = S(\lambda) \mathbf{p}_s - \lambda \mathbf{p}_s$$

$$S(\lambda) = A_{ss} - A_{sf} (A_{ff} - \lambda I)^{-1} A_{fs}$$

Full Evaluation, Expensive

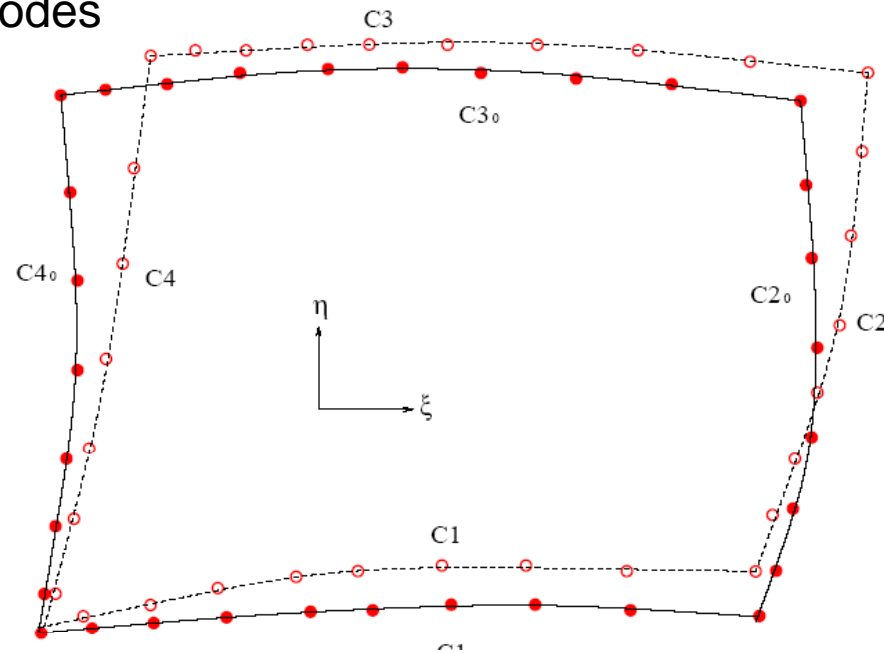
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Badcock and Woodgate, AIAA J. 48(6), 2010

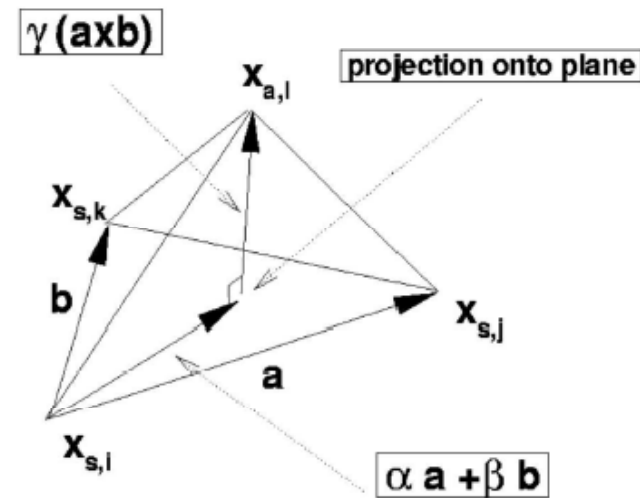
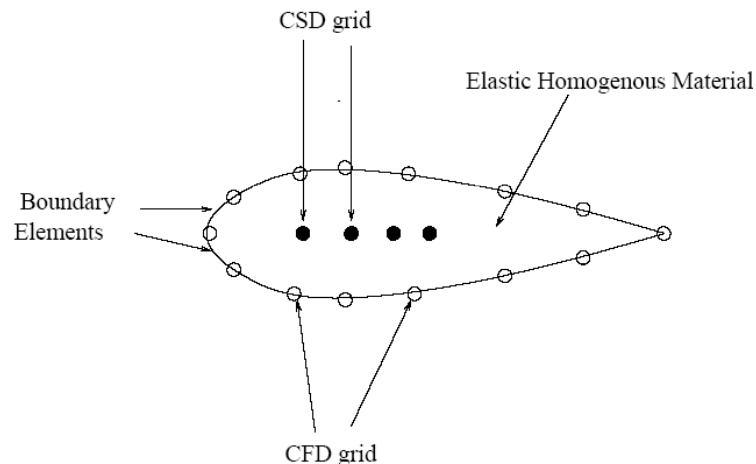
MESH MOTION

- Grid Deformations are computed by a TFI method
 - Applied only in blocks where there are surface deformations
 - TFI algorithm has 3 steps:
 - Apply linear Interpolation to block nodes to new positions
 - Apply TFI to face nodes
 - Apply TFI to interior nodes



MESH COUPLING

- Forces are transferred between grids through CVT method
 - The structural grid is discretised with triangles
 - Each fluid point is associated with a structural element



Rampurawala, A.M. and Badcock, K.J., Evaluation of a Simplified Grid Treatment for Oscillating Trailing-Edge Control Surfaces, *Journal of Aircraft*, 44(4), 1177-1188, 2007.

Goura, G., Badcock, K. and Woodgate, M., Extrapolation Effects on Coupled Computational Fluid Dynamics/Computational Structural Dynamics Simulations, *AIAA Journal*, 41(2), 2003, 312-314.

SCHUR METHOD

- The new formulation is solved by Newton's Method

$$\frac{\partial \mathbf{E}}{\partial \mathbf{u}} \Delta \mathbf{u} = -\mathbf{E}$$

$$\mathbf{E}(\mathbf{w}_0, \lambda, \mathbf{p}_s, \phi, \omega) = \left[(A_{ss} - \lambda) - A_{sf} (A_{ff} - \lambda I)^{-1} A_{fs} \right] \mathbf{p}_s - \lambda \mathbf{p}_s$$

Full Evaluation, Expensive

SCHUR METHOD

- The new formulation is solved by Newton's Method

$$\frac{\partial \mathbf{E}}{\partial \mathbf{u}} \Delta \mathbf{u} = -\mathbf{E}$$

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Full Evaluation, Expensive

But $(A_{ff} - \lambda I)^{-1} \approx A_{ff}^{-1} + \lambda A_{ff}^{-1} A_{ff}^{-1} + \lambda^2 A_{ff}^{-1} A_{ff}^{-1} A_{ff}^{-1} + \dots$

Pre-Compute $A_{sf} A_{ff}^{-1} A_{fs}$ and $A_{sf} A_{ff}^{-2} A_{fs}$

Schur complement version

(Bekas and Saad, SIAM Journal
of Scientific Computing 27(2)
458, 2005)

$$S(\lambda) p_s = \lambda p_s$$

$$S(\lambda) = (A_{ss} - \lambda I) - A_{sf} (A_{ff} - \lambda I)^{-1} A_{fs}$$

Evaluate using pre-computed
series approximation

$$\frac{\partial \mathbf{F}}{\partial \mathbf{u}} \Delta \mathbf{u} = -\mathbf{F}$$

2 options:

“full” – 1 linear solve against $A_{fs} \mathbf{p}_s$

“series” – pre-computed series approximation

SCHUR METHOD

- Series Expansion and Mode shift

$$S(\lambda) = (A_{ss} - \lambda I) - A_{sf} (A_{ff} - \lambda I)^{-1} A_{fs}$$

$$(A_{ff} - \lambda I)^{-1} \approx A_{ff}^{-1} + \lambda A_{ff}^{-1} A_{ff}^{-1} + \lambda^2 A_{ff}^{-1} A_{ff}^{-1} A_{ff}^{-1} + \dots$$

→ λ needs to be small for series to converge

- Choose normal mode to track and apply shift

$$S(\lambda) = (A_{ss} - \lambda I - \lambda_0 I) - A_{sf} (A_{ff} - \lambda I - \lambda_0 I)^{-1} A_{fs}$$

$$A_{sf} (A_{ff} - \lambda_0 I)^{-1} A_{fs} \quad A_{sf} (A_{ff} - \lambda_0 I)^{-2} A_{fs}$$

VARIABILITY ROUTES

- Route 1

$$\frac{\partial \bar{\mathbf{E}}_{\sigma}}{\partial \mathbf{u}} \Delta \mathbf{u} = -\mathbf{E}_{\sigma}$$

$$\mathbf{E}_{\sigma} = \mathbf{E}_{\sigma}(\bar{\mathbf{w}}_0, \lambda, \mathbf{p}_s, \bar{\phi}, \omega_j)$$

VARIABILITY ROUTES

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$$\frac{\partial \bar{\mathbf{E}}_{\sigma}}{\partial \mathbf{u}} \Delta \mathbf{u} = -\mathbf{E}_{\sigma}$$

$$\mathbf{E}_{\sigma} = \mathbf{E}_{\sigma}(\bar{\mathbf{w}}_0, \lambda, \mathbf{p}_s, \bar{\phi}, \omega_j)$$

- Computational cost is reduced to pre-computing matrices and 1 steady state calculation
- E depends on the mean case, except for ω

VARIABILITY ROUTES

- Route 2

$$\frac{\partial \bar{\mathbf{E}}_{\sigma}}{\partial \mathbf{u}} \Delta \mathbf{u} = -\mathbf{E}$$

$$\mathbf{E} = \mathbf{E}(\bar{\mathbf{w}}_0, \lambda, \mathbf{p}_s, \phi_j, \omega_j)$$

VARIABILITY ROUTES

- Route 3

$$\frac{\partial \mathbf{E}_\sigma}{\partial \mathbf{u}} \Delta \mathbf{u} = -\mathbf{E}$$

$$\mathbf{E} = \mathbf{E}(\mathbf{w}_{0j}, \lambda, \mathbf{p}_s, \phi_j, \omega_j)$$

VARIABILITY ROUTES

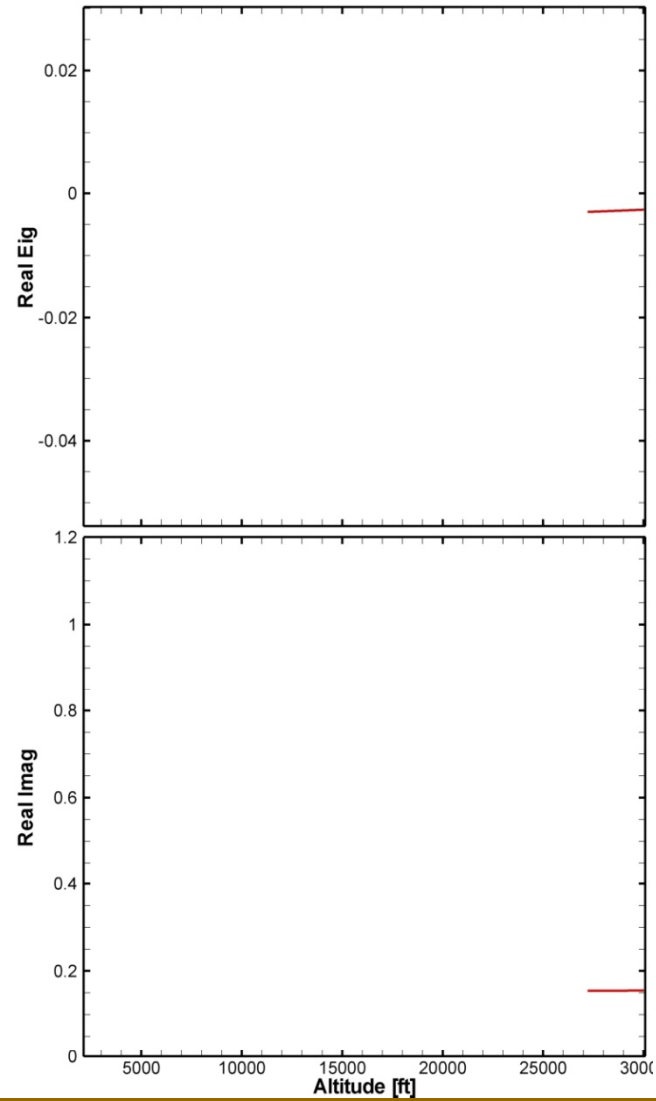
- Route 3

$$\frac{\partial \mathbf{E}_\sigma}{\partial \mathbf{u}} \Delta \mathbf{u} = -\mathbf{E}$$

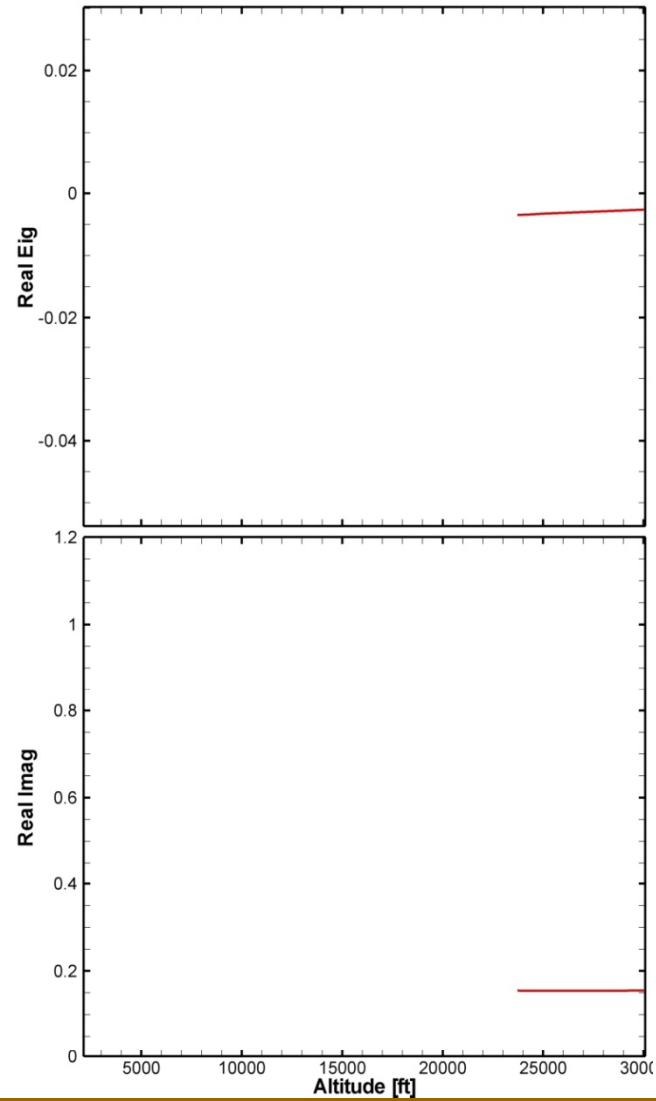
$$\mathbf{E} = \mathbf{E}(\mathbf{w}_{0j}, \lambda, \mathbf{p}_s, \phi_j, \omega_j)$$

- Requires computing steady state and matrices at each full evaluation step
- All sources of variability, for each mode set are used

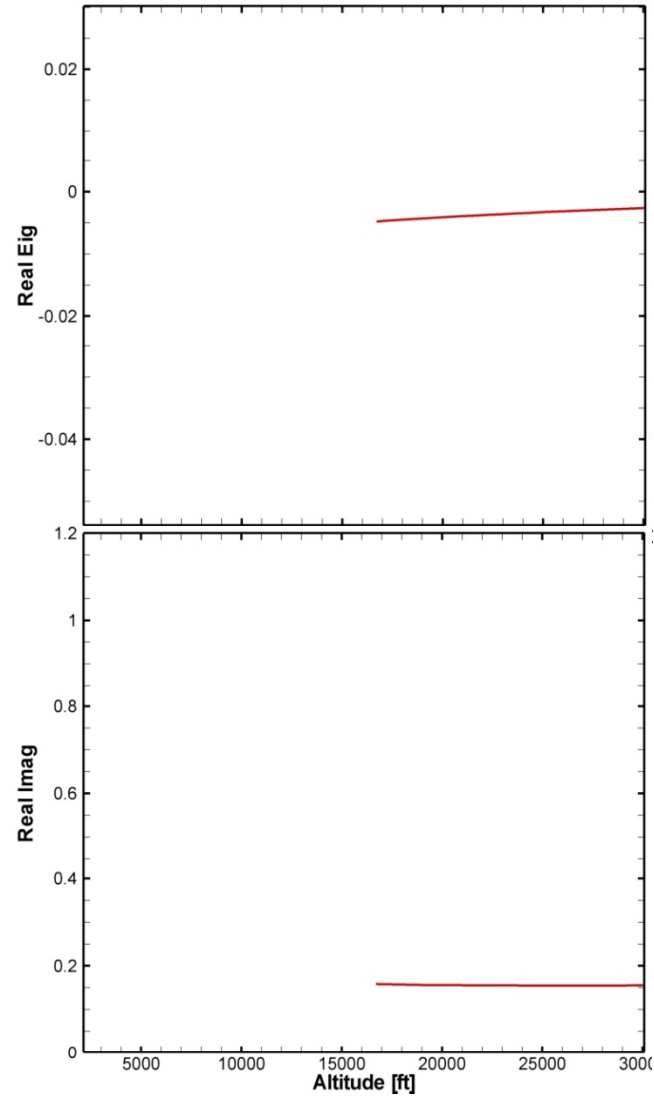
TYPICAL CALCULATION



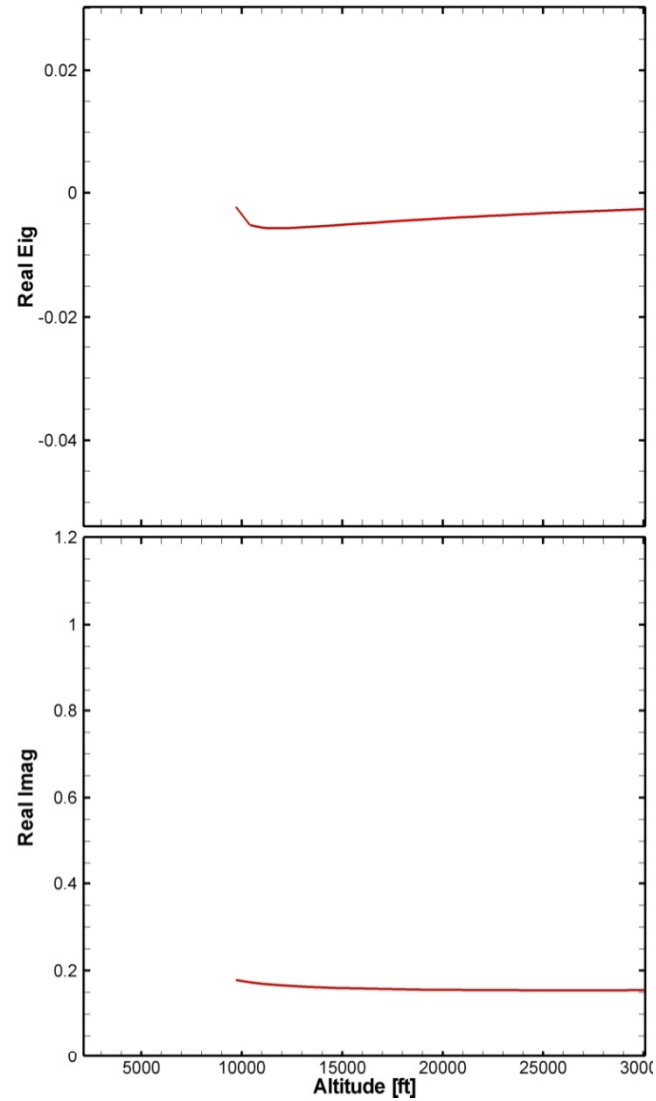
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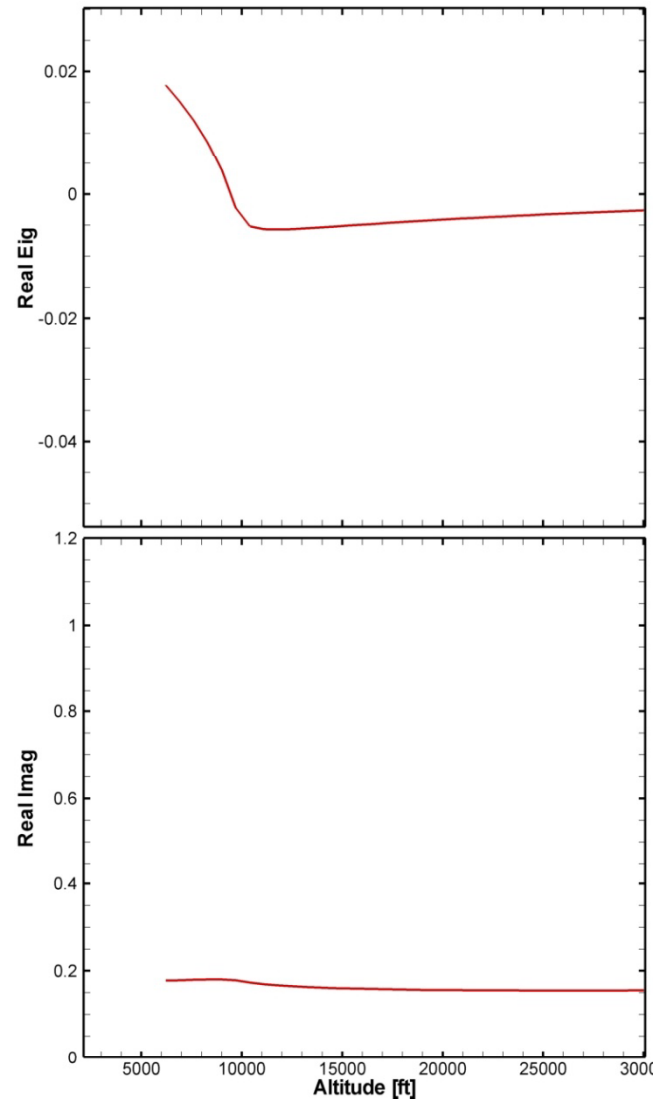
TYPICAL CALCULATION



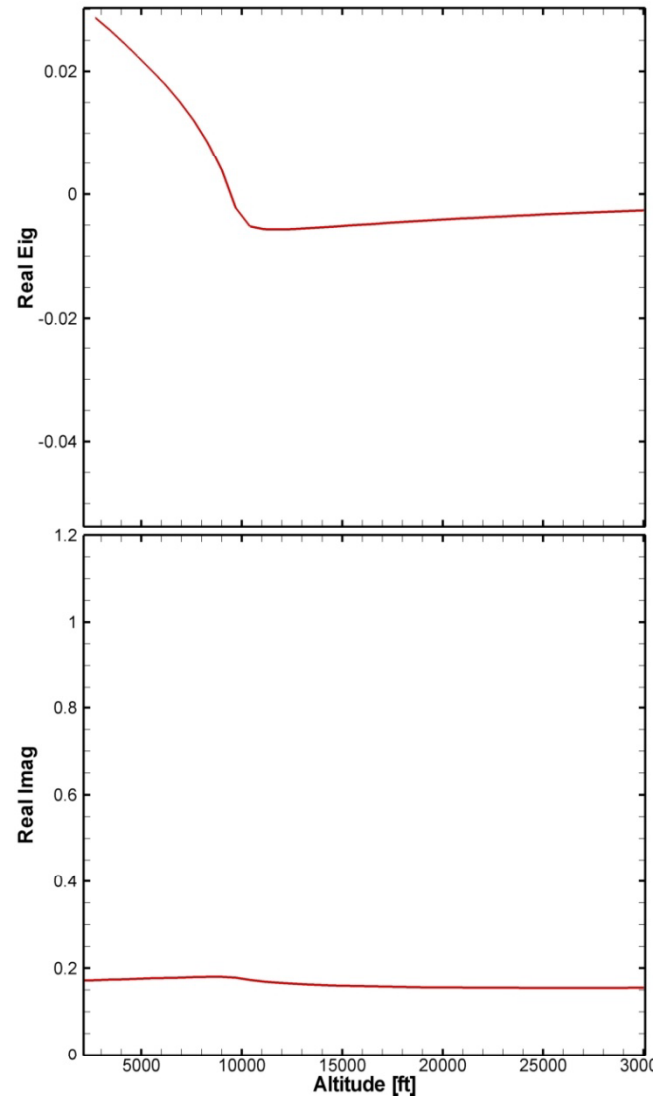
TYPICAL CALCULATION



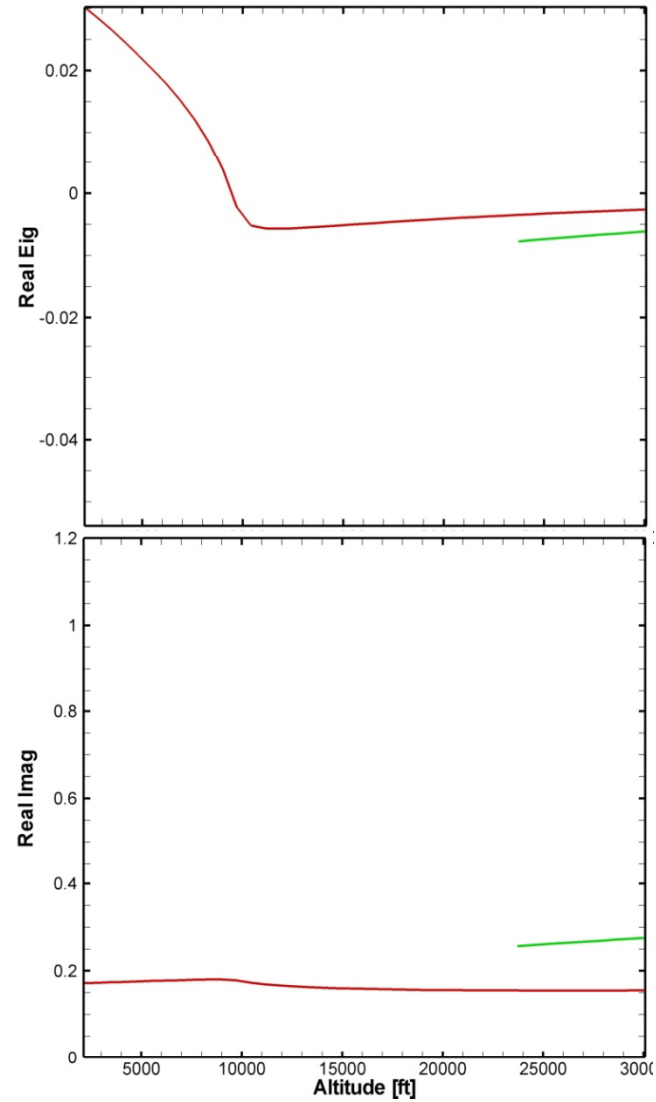
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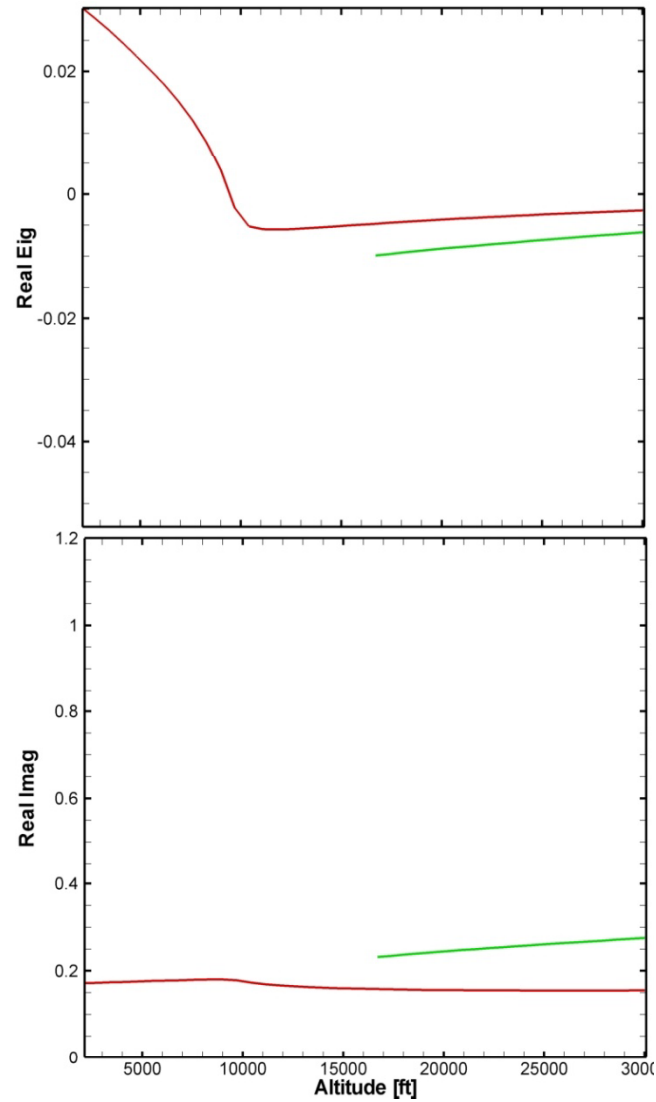
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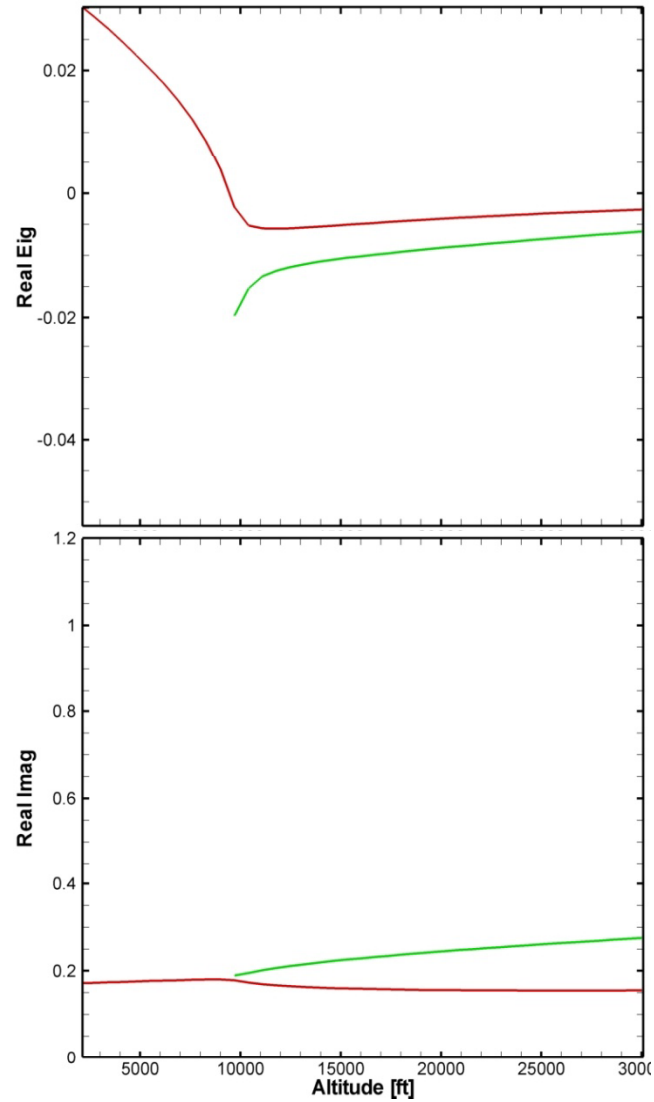
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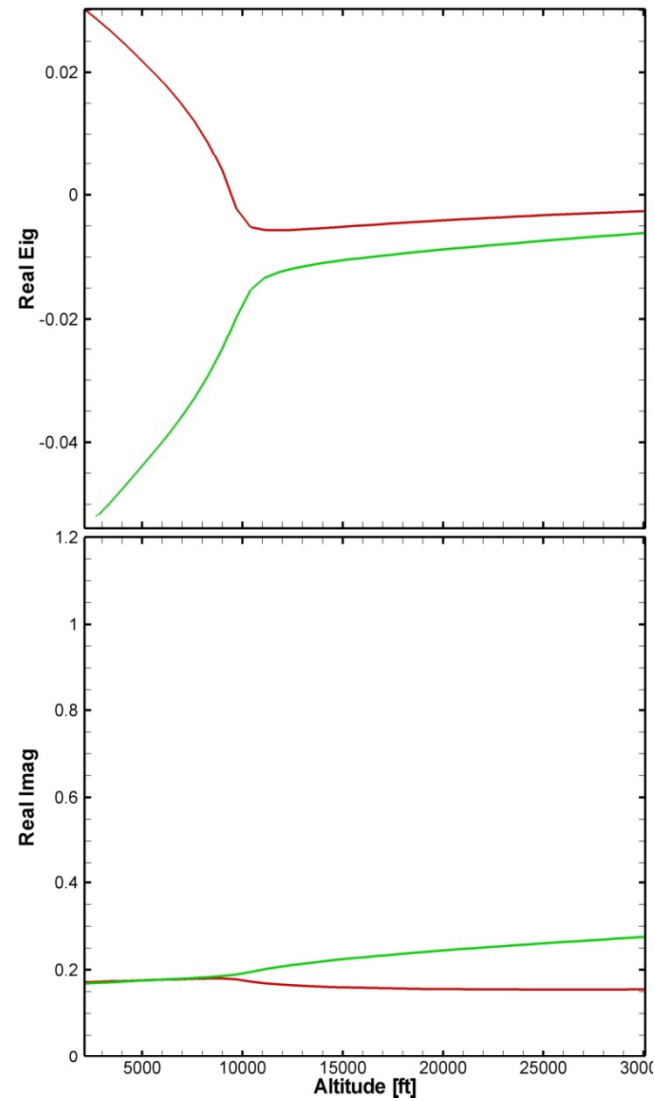
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