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Finite Improvement Algorithms Linear Optimization Linear and Integer Programming **The Simplex Method of Linear Programming** *Advances in Optimization and Linear Programming Linear Semi-Infinite Optimization* Nonlinear Optimization Linear Optimization

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Designed for engineers, mathematicians, computer scientists, financial analysts, and anyone interested in using numerical linear algebra, matrix theory, and game theory concepts to maximize efficiency in solving applied problems. The book emphasizes the solution of various types of linear programming problems by using different types of software, but includes the

necessary definitions and theorems to master theoretical aspects of the topics presented. Features: Emphasizes the solution of various types of linear programming problems by using different kinds of software, e.g., MS-Excel, solutions of LPPs by Mathematica, MATLAB, WinQSB, and LINDO Provides definitions, theorems, and procedures for solving problems and all cases related to various linear programming topics Includes numerous application examples and exercises, e.g., transportation, assignment, and maximization Presents numerous topics that can be used to solve problems involving systems of linear equations, matrices, vectors, game theory, simplex method, and more. Linear programming has attracted the interest of mathematicians since World War II when the first computers were constructed. Early attempts to apply linear programming methods practical problems failed, in part because of the inexactness of the data used to create the models. This book presents a comprehensive treatment of linear optimization with inexact data, summarizing existing results and presenting new ones within a unifying framework. Linear Optimization and Dualiyy: A Modern Exposition departs from convention in significant ways. Standard linear programming textbooks present the material in the order in which it was discovered. Duality is treated as a difficult add-on after coverage of formulation, the simplex method, and polyhedral theory. Students end up without knowing duality in their bones. This text brings in duality in Chapter 1 and carries duality all the way through the exposition. Chapter 1 gives a general definition of duality that shows the dual aspects of a matrix as a column of rows and a row of columns. The proof of weak duality in Chapter 2 is shown via the Lagrangian, which relies on matrix duality. The first three LP formulation examples in Chapter 3 are classic primal-dual pairs including the diet problem and 2-person zero sum games. For many engineering students, optimization is their first immersion in rigorous mathematics. Conventional texts assume a level of

mathematical sophistication they don’t have. This text embeds dozens of reading tips and hundreds of answered questions to guide such students. Features Emphasis on duality throughout Practical tips for modeling and computation Coverage of computational complexity and data structures Exercises and problems based on the learning theory concept of the zone of proximal development Guidance for the mathematically unsophisticated reader About the Author Craig A. Tovey is a professor in the H. Milton Stewart School of Industrial and Systems Engineering at Georgia Institute of Technology. Dr. Tovey received an AB from Harvard College, an MS in computer science and a PhD in operations research from Stanford University. His principal activities are in operations research and its interdisciplinary applications. He received a Presidential Young Investigator Award and the Jacob Wolfowitz Prize for research in heuristics. He was named an Institute Fellow at Georgia Tech, and was recognized by the ACM Special Interest Group on Electronic Commerce with the Test of Time Award. Dr. Tovey received the 2016 Golden Goose Award for his research on bee foraging behavior leading to the development of the Honey Bee Algorithm. This book provides practitioners as well as students of this general methodology with an easily accessible introduction to the new class of algorithms known as interior-point methods for linear programming. Guides in the application of linear programming to firm decision making, with the goal of giving decision-makers a better understanding of methods at their disposal Useful as a main resource or as a supplement in an economics or management science course, this comprehensive book addresses the deficiencies of other texts when it comes to covering linear programming theory—especially where data envelopment analysis (DEA) is concerned—and provides the foundation for the development of DEA. Linear Programming and Resource Allocation Modeling begins by introducing primal and dual problems via an optimum product mix problem, and reviews

the rudiments of vector and matrix operations. It then goes on to cover: the canonical and standard forms of a linear programming problem; the computational aspects of linear programming; variations of the standard simplex theme; duality theory; single- and multiple- process production functions; sensitivity analysis of the optimal solution; structural changes; and parametric programming. The primal and dual problems are then reformulated and re-examined in the context of Lagrangian saddle points, and a host of duality and complementary slackness theorems are offered. The book also covers primal and dual quadratic programs, the complementary pivot method, primal and dual linear fractional functional programs, and (matrix) game theory solutions via linear programming, and data envelopment analysis (DEA). This book: Appeals to those wishing to solve linear optimization problems in areas such as economics, business administration and management, agriculture and energy, strategic planning, public decision making, and health care Fills the need for a linear programming applications component in a management science or economics course Provides a complete treatment of linear programming as applied to activity selection and usage Contains many detailed example problems as well as textual and graphical explanations Linear Programming and Resource Allocation Modeling is an excellent resource for professionals looking to solve linear optimization problems, and advanced undergraduate to beginning graduate level management science or economics students. Uniquely blends mathematical theory and algorithm design forunderstanding and modeling real-world problems Optimization modeling and algorithms are key components toproblem-solving across various fields of research, from operationsresearch and mathematics to computer science and engineering.Addressing the importance of the algorithm design process.Deterministic Operations Research focuses on the design ofsolution methods for both continuous and discrete linearoptimization problems. The result is a clear-cut

resource forunderstanding three cornerstones of deterministic operationsresearch: modeling real-world problems as linear optimizationproblem; designing the necessary algorithms to solve theseproblems; and using mathematical theory to justify algorithmicdevelopment. Treating real-world examples as mathematical problems, theauthor begins with an introduction to operations research andoptimization modeling that includes applications form sportsscheduling an the airline industry. Subsequent chapters discussalgorithm design for continuous linear optimization problems,covering topics such as convexity. Farkas' Lemma, and thestudy of polyhedral before culminating in a discussion of theSimplex Method. The book also addresses linear programming dualitytheory and its use in algorithm design as well as the Dual SimplexMethod. Dantzig-Wolfe decomposition, and a primal-dual interiorpoint algorithm. The final chapters present network optimizationand integer programming problems, highlighting various specializedtopics including label-correcting algorithms for the shortest pathproblem, preprocessing and probing in integer programming, liftingof valid inequalities, and branch and cut algorithms. Concepts and approaches are introduced by outlining examplesthat demonstrate and motivate theoretical concepts. The accessiblepresentation of advanced ideas makes core aspects easy tounderstand and encourages readers to understand how to think aboutthe problem, not just what to think. Relevant historical summariescan be found throughout the book, and each chapter is designed asthe continuation of the "story" of how to both modeland solve optimization problems by using the specificproblems-linear and integer programs-as guides. The book'svarious examples are accompanied by the appropriate models andcalculations, and a related Web site features these models alongwith Maple™ and MATLAB® content for the discussedcalculations. Thoroughly class-tested to ensure a straightforward, hands-onapproach, Deterministic Operations Research is an excellentbook for

operations research of linear optimization courses at theupper-undergraduate and graduate levels. It also serves as aninsightful reference for individuals working in the fields ofmathematics, engineering, computer science, and operations researchwho use and design algorithms to solve problem in their everydaywork. In real-world problems related to finance, business, and management, mathematicians and economists frequently encounter optimization problems. In this classic book, George Dantzig looks at a wealth of examples and develops linear programming methods for their solutions. He begins by introducing the basic theory of linear inequalities and describes the powerful simplex method used to solve them. Treatments of the price concept, the transportation problem, and matrix methods are also given, and key mathematical concepts such as the properties of convex sets and linear vector spaces are covered. George Dantzig is properly acclaimed as the "father of linear programming." Linear programming is a mathematical technique used to optimize a situation. It can be used to minimize traffic congestion or to maximize the scheduling of airline flights. He formulated its basic theoretical model and discovered its underlying computational algorithm, the "simplex method," in a pathbreaking memorandum published by the United States Air Force in early 1948. Linear Programming and Extensions provides an extraordinary account of the subsequent development of his subject, including research in mathematical theory, computation, economic analysis, and applications to industrial problems. Dantzig first achieved success as a statistics graduate student at the University of California, Berkeley. One day he arrived for a class after it had begun, and assumed the two problems on the board were assigned for homework. When he handed in the solutions, he apologized to his professor, Jerzy Neyman, for their being late but explained that he had found the problems harder than usual. About six weeks later, Neyman excitedly told Dantzig, "I've just written an introduction to one of

your papers. Read it so I can send it out right away for publication." Dantzig had no idea what he was talking about. He later learned that the "homework" problems had in fact been two famous unsolved problems in statistics. Filling the need for an introductory book on linear programming that discusses the important ways to mitigate parameter uncertainty, Introduction to Linear Optimization and Extensions with MATLAB provides a concrete and intuitive yet rigorous introduction to modern linear optimization. In addition to fundamental topics, the book discusses current l Books on a technical topic - like linear programming - without exercises ignore the principal beneficiary of the endeavor of writing a book, namely the student - who learns best by doing course. Books with exercises - if they are challenging or at least to some extent so exercises, of - need a solutions manual so that students can have recourse to it when they need it. Here we give solutions to all exercises and case studies of M. Padberg's Linear Optimization and Exten sions (second edition, Springer-Verlag, Berlin, 1999). In addition we have included several new exercises and taken the opportunity to correct and change some of the exercises of the book. Here and in the main text of the present volume the terms "book", "text" etc. designate the second edition of Padberg's LPbook and the page and formula references refer to that edition as well. All new and changed exercises are marked by a star * in this volume. The changes that we have made in the original exercises are inconsequential for the main part of the original text where several ofthe exercises (especiallyin Chapter 9) are used on several occasions in the proof arguments. None of the exercises that are used in the estimations, etc. have been changed. This new volume provides the information needed to understand the simplex method, the revised simplex method, dual simplex method, and more for solving linear programming problems. Following a logical order, the book first gives a mathematical model of the linear problem programming and describes the usual

assumptions under which the problem is solved. It gives a brief description of classic algorithms for solving linear programming problems as well as some theoretical results. It goes on to explain the definitions and solutions of linear programming problems, outlining the simplest geometric methods and showing how they can be implemented. Practical examples are included along the way. The book concludes with a discussion of multi-criteria decision-making methods. Advances in Optimization and Linear Programming is a highly useful guide to linear programming for professors and students in optimization and linear programming. This book presents the necessary and essential backgrounds of fuzzy set theory and linear programming, particularly a broad range of common Fuzzy Linear Programming (FLP) models and related, convenient solution techniques. These models and methods belong to three common classes of fuzzy linear programming, namely: (i) FLP problems in which all coefficients are fuzzy numbers, (ii) FLP problems in which the right-hand-side vectors and the decision variables are fuzzy numbers, and (iii) FLP problems in which the cost coefficients, the right-hand-side vectors and the decision variables are fuzzy numbers. The book essentially generalizes the well-known solution algorithms used in linear programming to the fuzzy environment. Accordingly, it can be used not only as a textbook, teaching material or reference book for undergraduate and graduate students in courses on applied mathematics, computer science, management science, industrial engineering, artificial intelligence, fuzzy information processes, and operations research, but can also serve as a reference book for researchers in these fields, especially those engaged in optimization and soft computing. For textbook purposes, it also includes simple and illustrative examples to help readers who are new to the field. The era of interior point methods (IPMs) was initiated by N. Karmarkar’s 1984 paper, which triggered turbulent research and reshaped almost all areas of optimization theory and computational practice. This book

offers comprehensive coverage of IPMs. It details the main results of more than a decade of IPM research. Numerous exercises are provided to aid in understanding the material. Linear Programming and Network Flows, now in its third edition, addresses the problem of minimizing or maximizing a linear function in the presence of linear equality or inequility constraints. This book: * Provides methods for modeling complex problems via effective algorithms on modern computers. * Presents the general theory and characteristics of optimization problems, along with effective solution algorithms. * Explores linear programming (LP) and network flows, employing polynomial-time algorithms and various specializations of the simplex method. An accessible treatment of the modeling and solution of integer programming problems, featuring modern applications and software In order to fully comprehend the algorithms associated with integer programming, it is important to understand not only how algorithms work, but also why they work. Applied Integer Programming features a unique emphasis on this point, focusing on problem modeling and solution using commercial software. Taking an application-oriented approach, this book addresses the art and science of mathematical modeling related to the mixed integer programming (MIP) framework and discusses the algorithms and associated practices that enable those models to be solved most efficiently. The book begins with coverage of successful applications, systematic modeling procedures, typical model types, transformation of non-MIP models, combinatorial optimization problem models, and automatic preprocessing to obtain a better formulation. Subsequent chapters present algebraic and geometric basic concepts of linear programming theory and network flows needed for understanding integer programming. Finally, the book concludes with classical and modern solution approaches as well as the key components for building an integrated software system capable of solving large-scale integer programming and

combinatorial optimization problems. Throughout the book, the authors demonstrate essential concepts through numerous examples and figures. Each new concept or algorithm is accompanied by a numerical example, and, where applicable, graphics are used to draw together diverse problems or approaches into a unified whole. In addition, features of solution approaches found in today's commercial software are identified throughout the book. Thoroughly classroom-tested, Applied Integer Programming is an excellent book for integer programming courses at the upper-undergraduate and graduate levels. It also serves as a well-organized reference for professionals, software developers, and analysts who work in the fields of applied mathematics, computer science, operations research, management science, and engineering and use integer-programming techniques to model and solve real-world optimization problems. Originally published: New York: Holt, Rinehart and Winston, 1961. This text covers the basic theory and computation for a first course in linear programming, including substantial material on mathematical proof techniques and sophisticated computation methods. Includes Appendix on using Excel. 1984 edition. "Combines the theoretical and practical aspects of linear and integer programming. Provides practical case studies and techniques, including rounding-off, column-generation, game theory, multiobjective optimization, and goal programming, as well as real-world solutions to the transportation and transshipment problem, project scheduling, and decentralization." Linear programming is one of the most extensively used techniques in the toolbox of quantitative methods of optimization. One of the reasons of the popularity of linear programming is that it allows to model a large variety of situations with a simple framework. Furthermore, a linear program is relatively easy to solve. The simplex method allows to solve most linear programs efficiently, and the Karmarkar interior-point method allows a more efficient solving of some

kinds of linear programming. The power of linear programming is greatly enhanced when came the opportunity of solving integer and mixed integer linear programming. In these models all or some of the decision variables are integers, respectively. In this book we provide a brief introduction to linear programming, together with a set of exercises that introduce some applications of linear programming. We will also provide an introduction to solve linear programming in R. For each problem a possible solution through linear programming is introduced, together with the code to solve it in R and its numerical solution. The book is an introductory textbook mainly for students of computer science and mathematics. Our guiding phrase is "what every theoretical computer scientist should know about linear programming". A major focus is on applications of linear programming, both in practice and in theory. The book is concise, but at the same time, the main results are covered with complete proofs and in sufficient detail, ready for presentation in class. The book does not require more prerequisites than basic linear algebra, which is summarized in an appendix. One of its main goals is to help the reader to see linear programming "behind the scenes". Disk contains: linear programming code SMPX. Presenting a strong and clear relationship between theory and practice, Linear and Integer Optimization: Theory and Practice is divided into two main parts. The first covers the theory of linear and integer optimization, including both basic and advanced topics. Dantzig's simplex algorithm, duality, sensitivity analysis, integer optimization models Linear programming (LP), modeling, and optimization are very much the fundamentals of OR, and no academic program is complete without them. No matter how highly developed one’s LP skills are, however, if a fine appreciation for modeling isn’t developed to make the best use of those skills, then the truly ‘best solutions’ are often not realized, and efforts go wasted. Katta Murty studied LP with George Dantzig, the father of linear programming, and has written the

graduate-level solution to that problem. While maintaining the rigorous LP instruction required, Murty's new book is unique in his focus on developing modeling skills to support valid decision making for complex real world problems. He describes the approach as 'intelligent modeling and decision making' to emphasize the importance of employing the best expression of actual problems and then applying the most computationally effective and efficient solution technique for that model. The Subject A little explanation is in order for our choice of the title Linear Opti- 1 mization (and corresponding terminology) for what has traditionally been called Linear Programming.Theword programming in this context can be confusing and/or misleading to students. Linear programming problems are referred to as optimization problems but the general term linear p- gramming remains. This can cause people unfamiliar with the subject to think that it is about programming in the sense of writing computer code. It isn’t. This workbook is about the beautiful mathematics underlying the ideas of optimizing linear functions subject to linear constraints and the algorithms to solve such problems. In particular, much of what we d- cuss is the mathematics of Simplex Algorithm for solving such problems, developed by George Dantzig in the late 1940s. The word program in linear programming is a historical artifact. When Dantzig ?rstdevelopedthe Simplex Algorithm to solvewhat arenowcalled linear programming problems, his initial model was a class of resource - location problems to be solved for the U.S. Air Force. The decisions about theallocationswerecalled‘Programs’bytheAirForce,andhencethete rm. This book offers a comprehensive treatment of the exercises and case studies as well as summaries of the chapters of the book "Linear optimization and extension" by manfred padberg, together with several new exercises and minicases with their solutions. It covers the areas of linear programming and the optimization of linear functions over polyhedra in finite

dimensional euclidean vector spaces. A linear optimization problem is the task of minimizing a linear real-valued function of finitely many variables subject to linear con straints; in general there may be infinitely many constraints. This book is devoted to such problems. Their mathematical properties are investi gated and algorithms for their computational solution are presented. Applications are discussed in detail. Linear optimization problems are encountered in many areas of appli cations. They have therefore been subject to mathematical analysis for a long time. We mention here only two classical topics from this area: the so-called uniform approximation of functions which was used as a mathematical tool by Chebyshev in 1853 when he set out to design a crane, and the theory of systems of linear inequalities which has already been studied by Fourier in 1823. We will not treat the historical development of the theory of linear optimization in detail. However, we point out that the decisive break through occurred in the middle of this century. It was urged on by the need to solve complicated decision problems where the optimal deployment of military and civilian resources had to be determined. The availability of electronic computers also played an important role. The principal computational scheme for the solution of linear optimization problems, the simplex algorithm, was established by Dantzig about 1950. In addi tion, the fundamental theorems on such problems were rapidly developed, based on earlier published results on the properties of systems of linear inequalities. Comprehensive, well-organized volume, suitable for undergraduates, covers theoretical, computational, and applied areas in linear programming. Expanded, updated edition; useful both as a text and as a reference book. 1995 edition. This Fourth Edition introduces the latest theory and applications in optimization. It emphasizes constrained optimization, beginning with a substantial treatment of linear programming and then proceeding to convex analysis, network flows, integer programming,

quadratic programming, and convex optimization. Readers will discover a host of practical business applications as well as non-business applications. Topics are clearly developed with many numerical examples worked out in detail. Specific examples and concrete algorithms precede more abstract topics. With its focus on solving practical problems, the book features free C programs to implement the major algorithms covered, including the two-phase simplex method, primal-dual simplex method, path-following interior-point method, and homogeneous self-dual methods. In addition, the author provides online JAVA applets that illustrate various pivot rules and variants of the simplex method, both for linear programming and for network flows. These C programs and JAVA tools can be found on the book's website. The website also includes new online instructional tools and exercises. In this second volume, the theory of the linear programming items discussed in the first volume is expanded to include such additional advanced topics as variants of the simplex method; interior point methods, GUB, decomposition, integer programming and game theory. The approach to LO in this book is new in many aspects. In particular the IPM based development of duality theory is surprisingly elegant. The algorithmic parts of the book contain a complete discussion of many algorithmic variants, including predictor-corrector methods, partial updating, higher order methods and sensitivity and parametric analysis. A linear semi-infinite program is an optimization problem with linear objective functions and linear constraints in which either the number of unknowns or the number of constraints is finite. The many direct applications of linear semi-infinite optimization (or programming) have prompted considerable and increasing research effort in recent years. The authors' aim is to communicate the main theoretical ideas and applications techniques of this fascinating area, from the perspective of convex analysis. The four sections of the book cover: * Modelling with primal and dual problems - the primal problem, space of dual

variables, the dual problem. * Linear semi-infinite systems - existence theorems, alternative theorems, redundancy phenomena, geometrical properties of the solution set. * Theory of linear semi-infinite programming - optimality, duality, boundedness, perturbations, well-posedness. * Methods of linear semi-infinite programming - an overview of the main numerical methods for primal and dual problems. Exercises and examples are provided to illustrate both theory and applications. The reader is assumed to be familiar with elementary calculus, linear algebra and general topology. An appendix on convex analysis is provided to ensure that the book is self-contained. Graduate students and researchers wishing to gain a deeper understanding of the main ideas behind the theory of linear optimization will find this book to be an essential text. This self-contained book provides a systematic account of the main algorithms derived from the simplex method and the means by which they may be organized into effective procedures for solving practical linear programming problems on a computer. The book begins by characterizing the problemand the method used to solve it, going on to deal with the practicalities of the subject, emphasizing concerns of implementation. The final section of the book discusses the basic principles of optimization: duality, decomposition, and homotopy. In conjunction with the simplex method, they eachlead to other key algorithms of linear programming. The author's approach is distinguished by his detailed exploration of ideas and issues that center on the need to structure data suitably, and to organize calculations in an efficient and numerically stable manner. Unlike many liner programmingtexts, the author's overall perspective is grounded in nonlinear programming rather than combinatorics. From the reviews: "Do you know M.Padberg's Linear Optimization and Extensions? [...] Now here is the continuation of it, discussing the solutions of all its exercises and with detailed analysis of the applications mentioned. Tell your students about it. [...] For those who strive for good exercises and case studies for LP this is an

excellent volume." Acta Scientiarum Mathematicarum This is a textbook about linear and integer linear optimization. There is a growing need in industries such as airline, trucking, and financial engineering to solve very large linear and integer linear optimization problems. Building these models requires uniquely trained individuals. Not only must they have a thorough understanding of the theory behind mathematical programming, they must have substantial knowledge of how to solve very large models in today's computing environment. The major goal of the book is to develop the theory of linear and integer linear optimization in a unified manner and then demonstrate how to use this theory in a modern computing environment to solve very large real world problems. After presenting introductory material in Part I, Part II of this book is de voted to the theory of linear and integer linear optimization. This theory is developed using two simple, but unifying ideas: projection and inverse projec tion. Through projection we take a system of linear inequalities and replace some of the variables with additional linear inequalities. Inverse projection, the dual of this process, involves replacing linear inequalities with additional variables. Fundamental results such as weak and strong duality, theorems of the alternative, complementary slackness, sensitivity analysis, finite basis the orems, etc. are all explained using projection or inverse projection. Indeed, a unique feature of this book is that these fundamental results are developed and explained before the simplex and interior point algorithms are presented. Optimization is one of the most important areas of modern applied mathematics, with applications in fields from engineering and economics to finance, statistics, management science, and medicine. While many books have addressed its various aspects, Nonlinear Optimization is the first comprehensive treatment that will allow graduate students and researchers to understand its modern ideas, principles, and methods within a reasonable time, but without sacrificing mathematical precision. Andrzej

Ruszczynski, a leading expert in the optimization of nonlinear stochastic systems, integrates the theory and the methods of nonlinear optimization in a unified, clear, and mathematically rigorous fashion, with detailed and easy-to-follow proofs illustrated by numerous examples and figures. The book covers convex analysis, the theory of optimality conditions, duality theory, and numerical methods for solving unconstrained and constrained optimization problems. It addresses not only classical material but also modern topics such as optimality conditions and numerical methods for problems involving nondifferentiable functions, semidefinite programming, metric regularity and stability theory of set-constrained systems, and sensitivity analysis of optimization problems. Based on a decade's worth of notes the author compiled in successfully teaching the subject, this book will help readers to understand the mathematical foundations of the modern theory and methods of nonlinear optimization and to analyze new problems, develop optimality theory for them, and choose or construct numerical solution methods. It is a must for anyone seriously interested in optimization. Solutions Manual to accompany Elementary Linear Programming with Applications This book takes a unique approach to linear optimization by focusing on the underlying principles and business applications of a topic more often taught from a mathematical and computational perspective. By shifting the perspective away from heavy math, students learn how optimization can be used to drive decision making in real world business settings. The book does not shy away from the theory underlying linear optimization but rather focuses on ensuring students understand the logic without getting caught up in proving theorems. Plenty of examples, applications and case studies are included to help bridge the gap between the theory and the way it plays out in practice. The author has also included several Excel spreadsheets, showing worked-out models of linear optimization that have been used to drive decisions ranging from

configuring a police force to purchasing crude oil and media planning. How can the routes and pricing structures of airlines be optimized? How much should be invested in the prevention and punishment of crimes? These are everyday problems that can be solved using linear optimization, and this book shows students just how to do that. It will prove a useful, math-free resource for all students of management science and operations research.

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- Theory And Algorithms For Linear Optimization
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Approach
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