

The singular value decomposition of tomography operators

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Basic definitions, 2D case

Let $B = \{\mathbf{x} \in \mathbb{R}^2 \mid |\mathbf{x}| = \sqrt{x^2 + y^2} < 1\}$ be the unit disk,

$\partial B = \{\mathbf{x} \in \mathbb{R}^2 \mid |\mathbf{x}| = 1\}$ be its boundary,

$Z = \{(s, \xi) \mid s \in \mathbb{R}, \xi \in \partial B\}$ be a cylinder.

Basic definitions, 2D case

The space $L_2(B)$ consists of functions, which are square integrable in B .

The weighted space $L_2(Z, \rho)$ with a non-negative weight function ρ is also used. The inner product in the space $L_2(Z, \rho)$ is defined as

$$(f, g)_{L_2(Z, \rho)} = \int_Z f(z)g(z)\rho(z)dz. \quad (1)$$

The space of m -tensor fields in B is denoted by $S^m(B)$. The spaces $H^k(B)$, $H^k(S^m(B))$ are the Sobolev spaces.

Basic definitions, 2D case

The operators of *inner derivation* d and *inner \perp -derivation* d^\perp are the compositions of operators of covariant derivation and symmetrization

$$d, d^\perp : H^k(S^m(B)) \rightarrow H^{k-1}(S^{m+1}(B))$$

and act on a function f and a vector field v by the formulas

$$(df)_i = \frac{\partial f}{\partial x_i}, \quad (dv)_{ij} = \frac{1}{2} \left(\frac{\partial v_i}{\partial x_j} + \frac{\partial v_j}{\partial x_i} \right), \quad (2)$$

$$(d^\perp f)_i = (-1)^j \frac{\partial f}{\partial x_{3-i}}, \quad (d^\perp v)_{ij} = \frac{1}{2} \left((-1)^j \frac{\partial v_i}{\partial x_{3-j}} + (-1)^i \frac{\partial v_j}{\partial x_{3-i}} \right). \quad (3)$$

The divergence operator

$$\operatorname{div} : H^k(S^m(B)) \rightarrow H^{k-1}(S^{m-1}(B))$$

acts on a vector field v and on a symmetric 2-tensor field w by the rules

$$\operatorname{div} v = \sum_{i=1}^2 \frac{\partial v_i}{\partial x_i}, \quad (\operatorname{div} w)_j = \sum_{i=1}^2 \frac{\partial w_{ji}}{\partial x_i}. \quad (4)$$

Basic definitions, 2D case

A vector field u is called **potential**, if there is a function φ , such that

$$u = d\varphi = \left(\frac{\partial\varphi}{\partial x}, \frac{\partial\varphi}{\partial y} \right).$$

A vector field v is called **solenoidal**, if its divergence is equal to 0,

$$\operatorname{div} v = \frac{\partial v_1}{\partial x} + \frac{\partial v_2}{\partial y} = 0.$$

In other words, there is a function ψ , such that

$$v = d^\perp\psi = \left(-\frac{\partial\psi}{\partial y}, \frac{\partial\psi}{\partial x} \right).$$

An arbitrary vector field w can be uniquely decomposed as the sum of potential and solenoidal part

$$w = d\varphi + d^\perp\psi, \quad \varphi, \psi|_{\partial B} = 0. \quad (5)$$

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Analogously, there exist decomposition of a symmetric 2-tensor field w on a sum of three terms

$$w = d^2\varphi + dd^\perp\phi + (d^\perp)^2\psi, \quad (6)$$

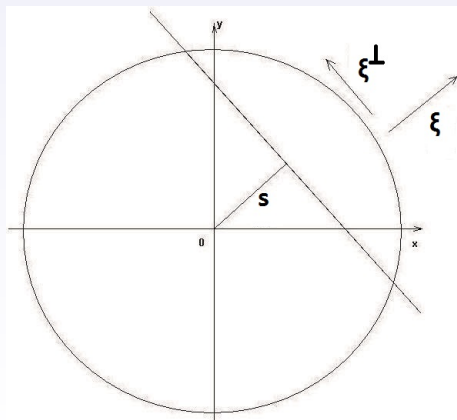
where

$$\varphi \in H_0^2(B), \quad \phi \in H^2(B), \quad d^\perp\phi \in H_0^1(S^1(B)), \quad \psi \in H^2(B).$$

Basic definitions, 2D case

The **Radon transform** $\mathcal{R}f : L_2(B) \rightarrow L_2(Z)$ of a function f is defined by the formula

$$(\mathcal{R}f)(s, \xi) = \int_B f(\mathbf{x}) \delta(\langle \xi, \mathbf{x} \rangle - s) dx. \quad (7)$$



The unit vector ξ is typically characterized by $\xi = (\cos \alpha, \sin \alpha)$ with angle $\alpha \in [0, 2\pi)$.

The unit vector $\xi^\perp = (-\sin \alpha, \cos \alpha) (= \eta)$ specifies the direction of integration.

Basic definitions, 2D case

The transverse ray transform

$$\mathcal{P}^\perp : L_2(S^1(B)) \rightarrow L_2(Z)$$

acting on the vector field w is given by the formula

$$(\mathcal{P}^\perp w)(s, \xi) = \int_B \langle w(\mathbf{x}), \xi \rangle \delta(\langle \xi, \mathbf{x} \rangle - s) d\mathbf{x}. \quad (8)$$

The longitudinal ray transform

$$\mathcal{P} : L_2(S^1(B)) \rightarrow L_2(Z)$$

of the vector field w is defined as

$$(\mathcal{P}w)(s, \xi) = \int_B \langle w(\mathbf{x}), \xi^\perp \rangle \delta(\langle \xi, \mathbf{x} \rangle - s) d\mathbf{x}. \quad (9)$$

Basic definitions, 2D case

The longitudinal \mathcal{P} , transverse \mathcal{P}^\perp and mixed \mathcal{P}^ ray transforms*

$$\mathcal{P}, \mathcal{P}^\perp, \mathcal{P}^* : L_2(S^2(B)) \rightarrow L_2(Z)$$

of a symmetric 2-tensor field $w = (w_{11}, w_{12}, w_{22})$:

$$[\mathcal{P}w](s, \xi) = \int_B \langle w(\mathbf{x}), \eta^2 \rangle \delta(\langle \xi, \mathbf{x} \rangle - s) d\mathbf{x}, \quad (10)$$

$$[\mathcal{P}^\perp w](s, \xi) = \int_B \langle w(\mathbf{x}), \xi^2 \rangle \delta(\langle \xi, \mathbf{x} \rangle - s) d\mathbf{x}, \quad (11)$$

$$[\mathcal{P}^* w](s, \xi) = \int_B \langle w(\mathbf{x}), \xi \eta \rangle \delta(\langle \xi, \mathbf{x} \rangle - s) d\mathbf{x}. \quad (12)$$

Basic definitions, 2D case

The operators of longitudinal and transverse ray transforms (vector case) have nonzero kernels, namely

$$(\mathcal{P} d\varphi)(s, \xi) = (\mathcal{P}^\perp d^\perp \varphi)(s, \xi) = 0, \quad \varphi|_{\partial B} = 0.$$

Also for 2-tensor case:

$$[\mathcal{P} (d^\perp)^2 \varphi](s, \xi) = [\mathcal{P} dd^\perp \varphi](s, \xi) = 0,$$

$$[\mathcal{P}^\perp d^2 \varphi](s, \xi) = [\mathcal{P}^\perp dd^\perp \varphi](s, \xi) = 0, \quad \varphi|_{\partial B} = 0,$$

$$[\mathcal{P}^* d^2 \varphi](s, \xi) = [\mathcal{P}^* (d^\perp)^2 \varphi](s, \xi) = 0.$$

Moreover, there are connections between the ray transforms and the Radon transform of the same potential :

$$(\mathcal{P} d^\perp \varphi)(s, \xi) = (\mathcal{P}^\perp d\varphi)(s, \xi) = \frac{\partial(\mathcal{R}\varphi)}{\partial s}(s, \xi), \quad \varphi|_{\partial B} = 0.$$

$$[\mathcal{P} (d^\perp)^2 \varphi](s, \xi) = [\mathcal{P}^\perp d^2 \varphi](s, \xi) = 2[\mathcal{P}^* dd^\perp \varphi](s, \xi) = \frac{\partial^2(\mathcal{R}\varphi)}{\partial s^2}(s, \xi).$$

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Statement of the vector and 2-tensor tomography problem

The vector tomography problem reads as follows:

Let the longitudinal ray transform $\mathcal{P}w$ and (or) the transverse ray transform $\mathcal{P}^\perp w$ of a vector field w be known for all $(s, \xi) \in Z$.

From these data, we want to determine the unknown vector field $w(\mathbf{x})$, $\mathbf{x} \in B$.

The 2-tensor tomography problem can be defined analogously.

Singular value decomposition method

In other words, one has to solve operator equations

$$Af = g, \quad A : H \rightarrow K.$$

Here A is a linear, bounded operator. In the operator equation g is a known right hand-side (data of tomographic measurements), and f is an unknown vector (or 2-tensor) field to be determined.

Singular value decomposition method

The **singular value decomposition** of operator A is

$$Af = \sum_{k=1}^{\infty} \sigma_k(f, u_k) H v_k, \quad (13)$$

with (u_k) , (v_k) — orthonormal bases in initial and image space of operator A respectively, $\sigma_k > 0$ are called **singular values** of operator A .

If there is singular value decomposition of A , then

$$A^{-1}g = \sum_{k=1}^{\infty} \sigma_k^{-1}(g, v_k) K u_k. \quad (14)$$

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scalar tomography problem

Louis A.K. *Orthogonal function series expansions and the null space of the Radon transform*. SIAM, J. Mathematical Analysis **15**,621-633 (1984)

2D vector tomography problem

Derevtsov E. Yu., Efimov A. V., Louis A. K., Schuster T. *Singular value decomposition and its application to numerical inversion for ray transforms in 2D vector tomography*. J. Inverse Ill-Posed Problems, **19**(4-5), 689–715 (2011)

2D 2-tensor tomography problem

A. Polyakova, E.Yu.Derevtsov *Solving of 2-tensor fields integral geometry problem with usage of SVD*. Vestnik NSU, **3**, 73–94 (2012)

3D vector tomography problem

Polyakova, A.P. *Reconstruction of a vector field in a ball from its normal Radon transform*. Journal of Mathematical Sciences **205**(3), 418–439 (2015)

3D 2-tensor tomography problem

Polyakova, A.P. *Singular value decomposition of the normal Radon transform operator acting on 3D symmetric 2-tensor fields*. (in press)

SVD of ray transform operators

We consider a family of functions

$$\Phi_{k,n}^{\cos,\sin}(x,y) = (1-x^2-y^2)^2 H_k^{\cos,\sin}(x,y) P_n^{(k+3,k+1)}(x^2+y^2),$$
$$k, n = 0, 1, 2, \dots, \quad (15)$$

in polar coordinates,

$$\left\{ \begin{array}{l} \tilde{\Phi}^{\cos} \\ \tilde{\Phi}^{\sin} \end{array} \right\}_{k,n}(r,\varphi) = (1-r^2)^2 r^k \left\{ \begin{array}{l} \cos k\varphi \\ \sin k\varphi \end{array} \right\} P_n^{(k+3,k+1)}(r^2).$$
$$(16)$$

Applying operators d and d^\perp , we obtain 2-tensor fields:

$$\left(T_{k,n}^{\cos,\sin} \right)^{sol}(x,y), \left(T_{k,n}^{\cos,\sin} \right)^{pot_1}(x,y), \left(T_{k,n}^{\cos,\sin} \right)^{pot_2}(x,y) \quad (17)$$

SVD of ray transform operators

Theorem.

System of 2-tensor fields (??) form orthogonal system in $L_2(S^2(B))$ with norm

$$\|T_{k,n}\| = \frac{8\pi(n+1)^2(n+2)^2}{(k+2n+3)(C_{n+k}^k)^2} \quad (18)$$

SVD of ray transform operators

Proposition. (Louis, 1984)

Let $k, n \geq 0$, $-1 \leq s \leq 1$, $0 \leq \beta < 2\pi$, and

$$\Psi(\beta, s) = (1 - s^2)^{5/2} C_{k+2n}^{(3)}(s) Y_k(\beta),$$

where $C_{k+2n}^{(3)}(s)$ — Gegenbauer polynomials and $Y_k(\beta)$ — spherical harmonics on ∂B . Then $\Phi = \mathcal{R}^{-1}\Psi$ is given by

$$\Phi(\beta, r) = c(k, n)(1 - r^2)^2 r^k P_n^{(k+3, k+1)}(r^2) Y_k(\beta)$$

with $P_n^{(p, q)}$ — Yakobi polynomials of degree n and indices p, q , and

$$c(k, n) = (-1)^n 2^{-5} \frac{\Gamma(k + 2n + 6) \Gamma(n + 1) (k + n)!}{\Gamma(k + 2n + 1) \Gamma(3) \Gamma(n + 3) k! n!}.$$

SVD of ray transform operators

Theorem.

System of function

$$\begin{aligned} \left(\mathcal{P} \left\{ \begin{array}{c} \mathbf{T}^{\cos} \\ \mathbf{T}^{\sin} \end{array} \right\}_{k,n}^{sol} (x, y) \right) (\alpha, s) &= a(k, n) \sqrt{1-s^2} C_{k+2n+2}^{(1)}(s) \left\{ \begin{array}{c} \cos k\alpha \\ \sin k\alpha \end{array} \right\} \\ &=: \left\{ \begin{array}{c} \Psi^{\cos} \\ \Psi^{\sin} \end{array} \right\}_{k,n} (\alpha, s), \end{aligned}$$

with $a(k, n) = (-1)^n 2 \sqrt{\frac{2}{\pi(k+2n+3)}}$, forms orthogonal system in space $L_2(Z, (1-s^2)^{-1/2})$ of images of longitudinal (transverse, mixed) ray transform. The norms are

$$\| \Psi_{k,n}^{\cos, \sin} \|_{L_2(Z, (1-s^2)^{-1/2})}^2 = \frac{4\pi}{k+2n+3}.$$

SVD of ray transform operators

The SVD-decomposition of the operator \mathcal{P} is

$$\mathcal{P}\mathbf{V} = \sum_{k,n=0,1,2,\dots}^{\infty} \sigma_{k,n} \left(\left(\mathbf{V}, (\mathbf{T}_{k,n}^{\cos}) \right)_{L_2(S^2(B))} G_{k,n}^{\cos} + (1 - \delta_{k,0}) \left(\mathbf{V}, (\mathbf{T}_{k,n}^{\sin}) \right)_{L_2(S^2(B))} G_{k,n}^{\sin} \right), \quad (19)$$

where $\sigma_{k,n} = 2\sqrt{\frac{\pi}{k+2n+3}}$ are the singular values.

The required 2-tensor field is calculated using the inverse operator by the formula

$$\mathbf{V} = \mathcal{P}^{-1}g = \sum_{k,n=0,1,2,\dots}^{\infty} \sigma_{k,n}^{-1} \left(\left(g, G_{k,n}^{\cos} \right)_{L_2(Z, (1-s^2)^{-1/2})} \mathbf{T}_{k,n}^{\cos} + (1 - \delta_{k,0}) \left(g, G_{k,n}^{\sin} \right)_{L_2(Z, (1-s^2)^{-1/2})} \mathbf{T}_{k,n}^{\sin} \right). \quad (20)$$

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$\partial B = \{(x, y, z) \in \mathbb{R}^3 \mid x^2 + y^2 + z^2 = 1\}$ — unit sphere.

Basic definitions, 3D case

We use the following differential operators:

1) **gradient operator** $d : H^k(B) \rightarrow H^{k-1}(S^1(B))$, which acts on the potential ψ by formula:

$$d\psi = \left(\frac{\partial\psi}{\partial x}, \frac{\partial\psi}{\partial y}, \frac{\partial\psi}{\partial z} \right); \quad (21)$$

2) **rotor operator** $\text{rot} : H^k(S^1(B)) \rightarrow H^{k-1}(S^1(B))$, which acts on a vector field \mathbf{w} by next way:

$$\text{rot}\mathbf{w} = \left(\frac{\partial w_3}{\partial y} - \frac{\partial w_2}{\partial z}, \frac{\partial w_1}{\partial z} - \frac{\partial w_3}{\partial x}, \frac{\partial w_2}{\partial x} - \frac{\partial w_1}{\partial y} \right); \quad (22)$$

3) **divergence operator** $\delta : H^k(S^1(B)) \rightarrow H^{k-1}(B)$, which acts on a vector field \mathbf{w} by rule:

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A vector field $\mathbf{v} \in H^k(S^1(B))$ is a **solenoidal vector field**, if $\delta\mathbf{v} \in H^{k-1}(B) = 0$.

It is obvious that field $\mathbf{u} = \text{rot}\mathbf{v}$ is solenoidal.

It is well known that every vector field $\mathbf{w} \in L_2(S^1(B))$ in R^3 can be decomposed uniquely in a sum of potential and solenoidal parts

$$\mathbf{w} = d\phi + \text{rot}\mathbf{v}. \quad (24)$$

where $\phi \in H_0^1(B)$ and $\mathbf{v} \in H^1(S^1(B))$.

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Basic definitions, 3D case

Let $\mathbb{Z} = \{(\xi, s) \mid |\xi| = 1, s \in \mathbb{R}\}$.

The Radon transform $\mathcal{R}f : L_2(\mathbb{R}^3) \rightarrow L_2(\mathbb{Z}, \rho)$ of function $f(\mathbf{x})$ is given by formula

$$\mathcal{R}f(s, \xi) = \int_{P_{\xi, s}} f(u\mathbf{e}_1 + v\mathbf{e}_2 + s\xi) du dv. \quad (25)$$

Integral in the right-hand side does not depend on the choice of the basis $\mathbf{e}_1, \mathbf{e}_2$ on the plane of integration.

Basic definitions, 3D case

Let $T = \{(u, v, \xi) \mid u \in [-\sqrt{1-v^2}, \sqrt{1-v^2}], v \in [-1, 1], |\xi| = 1\}$.

The ray transform $\mathcal{P} : L_2(S^1(B)) \rightarrow L_2(T)$ of a vector field \mathbf{w} is given by formula

$$(\mathcal{P}\mathbf{w})(u, v, \xi) = \int_{-\infty}^{\infty} \langle \mathbf{w}, \xi \rangle dt. \quad (26)$$

Easy to show that the kernel of the operator consist of potential vector fields $d\phi \in L_2(S^1(B))$ with potential $\phi \in H_0^1(B)$. That is if we know the ray transform of a vector field we can reconstruct only its solenoidal part.

The normal Radon transform $\mathcal{R}^\perp : L_2(S^1(B)) \rightarrow L_2(Z, (1 - s^2)^{-1})$ of a vector field $\mathbf{w} = \mathbf{w}(x, y, z) = (w_1, w_2, w_3)$ is given by formula

$$\mathcal{R}^\perp \mathbf{w} = \iint_{P_{\xi, s}} (w_1 \xi^1 + w_2 \xi^2 + w_3 \xi^3) du dv. \quad (27)$$

Basic definitions, 3D case

Lemma.

The kernel of the normal Radon transform consists of solenoidal vector fields, that is, the following equation holds

$$\mathcal{R}^\perp(\operatorname{rot}\mathbf{w}) = 0 \text{ with } \mathbf{w}|_{\partial B} = 0. \quad (28)$$

In other words if we know the normal Radon transform of a vector field, we can reconstruct only its potential part.

A connection between the normal Radon transform of a vector field and the Radon transform of a potential $f \in H_0^1(B)$:

$$\left(\mathcal{R}^\perp(df)\right)(s, \xi) = \frac{\partial}{\partial s} \left((\mathcal{R}f)(s, \xi) \right). \quad (29)$$

Basic definitions, 3D case

Lemma.

The kernel of the normal Radon transform consists of solenoidal vector fields, that is, the following equation holds

$$\mathcal{R}^\perp(\operatorname{rot}\mathbf{w}) = 0 \text{ with } \mathbf{w}|_{\partial B} = 0. \quad (28)$$

In other words if we know the normal Radon transform of a vector field, we can reconstruct only its potential part.

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Statement of the problem

Let us have some potential vector field

$$d\phi \in L_2(S^1(B)), \phi \in H_0^1(B), \quad (30)$$

which is given in a unit ball B .

One has to recover this field by its known the normal Radon transform.

A singular value decomposition of the normal Radon transform operator

We choose the following system of polynomials as the potentials

$$\Phi_{k,n}(x, y, z) = (1 - x^2 - y^2 - z^2) H_k(x, y, z) P_n^{(k+2,5,k+1,5)}(x^2 + y^2 + z^2), \quad (31)$$

$$k, n = 0, 1, 2, \dots$$

or in spherical system of coordinates

$$\Phi_{k,n}(r, \theta, \varphi) = (1 - r^2) r^k P_n^{(k+2,5,k+1,5)}(r^2) Y_k(\omega). \quad (32)$$

A singular value decomposition of the normal Radon transform operator

System of functions (??) is not orthogonal in the space $H_0^1(B)$, but this is not required.

An application of the operator d leads to a set of potential vector fields

$$\mathbf{T}_{k,n}(x, y, z) \stackrel{def}{=} d\Phi_{k,n}(x, y, z). \quad (33)$$

A singular value decomposition of the normal Radon transform operator

Theorem.

System of potentials (in spherical coordinates)

$$F_{k,n}(r, \theta, \phi) = a_{n,k} (1 - r^2) r^k P_n^{(k+2,5,k+1,5)}(r^2) Y_k(\omega) \quad (34)$$

with

$$a_{n,k} = \frac{\Gamma(n+k+1.5)}{(n+1)! \Gamma(k+1.5) \|Y_k(\omega)\|} \sqrt{\frac{2n+k+2.5}{2}}$$

forms a system of potential vector fields

$$(\mathbf{F}_{k,n})(x, y, z) = dF_{k,n}(x, y, z), \quad (35)$$

which is orthonormal in space $L_2(S^1(B))$.

A singular value decomposition of the normal Radon transform operator

Proposition. (Louis, 1984)

Let $\nu > 0.5$, $k, n \geq 0$,

$$\Psi(\omega, s) = (1 - s^2)^{\nu-0.5} C_{2n+k}^{(\nu)}(s) Y_k(\omega), \quad (36)$$

with $C_{2n+k}^{(\nu)}(s)$ – Gegenbauer polynomials. Then

$$\Phi = \mathcal{R}^{-1}\Psi = c(n, k, \nu) (1 - r^2)^{\nu-1.5} r^k P_n^{(k+\nu, k+1.5)}(r^2) Y_k(\omega), \quad (37)$$

with $c(n, k, \nu) = \frac{(-1)^n 2^{1-2\nu} \Gamma(2n+k+2\nu) \Gamma(k+n+1.5)}{\sqrt{\pi} \Gamma(\nu) \Gamma(n+\nu-0.5) \Gamma(k+1.5)}$

and $P_n^{(p,q)}(r^2)$ – Yakobi polynomials of degree n with indices p, q .

A singular value decomposition of the normal Radon transform operator

Theorem.

A system of function

$$G_{k,n} = b_{n,k}(1 - s^2)C_{2n+k+1}^{(1.5)}(s)Y_k(\omega) \quad (38)$$

with

$$b_{n,k} = \frac{(-1)^{n-1}\sqrt{2n+k+2.5}}{\sqrt{(2n+k+3)(2n+k+2)}\|Y_k(\omega)\|}$$

forms an orthonormal system in space $L_2(Z, (1 - s^2)^{-1})$.

A singular value decomposition of the normal Radon transform operator

We have the following relation:

$$(\mathcal{R}^\perp \mathbf{F}_{k,n})(s, \theta, \phi) = \sigma_{k,n} \cdot G_{k,n}(s, \theta, \phi), \quad k, n = 0, 1, 2, \dots, \quad (39)$$

where

$$\sigma_{k,n} = \frac{2\sqrt{2}}{\sqrt{(2n+k+2)(2n+k+3)}} \quad (40)$$

– singular value of operator \mathcal{R}^\perp .

A singular value decomposition of the normal Radon transform operator

A singular value decomposition of the normal Radon transform operator \mathcal{R}^\perp has the form

$$\mathcal{R}^\perp v = \sum_{k,n=0}^{\infty} \sigma_{k,n} (v, \mathbf{F}_{k,n})_{L_2(S^1(B))} \mathbf{G}_{k,n}, \quad (41)$$

the inverse operator can be calculated by the formula

$$v = \left(\mathcal{R}^\perp\right)^{-1} g = \sum_{k,n=0}^{\infty} \sigma_{k,n}^{-1} (g, \mathbf{G}_{k,n})_{L_2(Z, (1-s^2)^{-1})} \mathbf{F}_{k,n}. \quad (42)$$

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THANK YOU FOR YOUR ATTENTION!