

nanotime: A datetime library with nanosecond precision

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The **nanotime** package (Edebuettel and Silvestri, 2019) provides a coherent set of temporal types and functions with nanosecond precision. The following types are provided: point in time, interval (which may have an open or closed start/end), period (a human representation of time, such as day, month, etc.), and duration. Of particular interest are set and arithmetic operations defined on these types, as well as the fact that all functionality is designed to correctly handle instances across different time zones. The new temporal types are based on R built-in types with an efficient implementation, and are suitable for use in `data.frame` and `data.table` objects. **nanotime** is also a better choice than the native `POSIXct` in most cases where fractional seconds are needed as it provides both a finer resolution and additional operations. *Note that this vignette should be considered in progress and is not yet finalized. It should, however, provide some useful information and documentation about the package.*

Implementation of the temporal types

All new types provided by the **nanotime** package are implemented using one or more signed 64-bit integers. As R has no native 64-bit integer type, **nanotime** relies on the `integer64` type provided by the **bit64** package (Oehlschlägel, 2020). Using an integer-based representation avoid the floating point issues associated with the `POSIXct` type using in R, and allows for exact representation of nanosecond-resolution datetimes in the approximative range of years 1386 to 2554, which is large enough for most applications. It also allows for exact arithmetic and comparison.

Time zones

Time zones are only needed in two cases. The first is representation as of course the same time is represented differently in different time zones across the globe. The second case is for operations based on calendar time as a year or a day may have different length depending on its location in time and depending in which time zone it is considered. For example in a time zone where daylight saving time is observed, there are days of 23 hours and days of 25 hours. Similarly, at historical time zone offset changes, a year can have a different duration compared to years where no offset change occurred.

To avoid all ambiguity, a time zone is never associated as an attribute with any of the temporal types defined in the **nanotime** package. Any operation that requires a time zone in order to be sensible has to explicitly specify the time zone.

Temporal types

The **nanotime** package implements four temporal types: time (`nanotime`), interval (`nanoival`), duration (`nanoduration`) and period (`nanoperiod`). This set of types seems to have become the consensus for various implementations. It is the set chosen by *Joda Time* (Colebourne, 2019), the **lubridate** package (Grolemund and Wickham, 2011; Spinu *et al.*, 2020) (without nanosecond resolution), and a similar set (minus the interval type) is chosen by the latest Java Date and Time implementation (Evans and Warburton, 2014).

nanotime. A `nanotime` object represents a point in time with nanosecond resolution. It is implemented as an S4 class containing the type `integer64` type from the **bit64** package (Oehlschlägel, 2020) to represents the point in time as the offset in nanoseconds since the “epoch” of 1970-01-01 UTC. A `nanotime` object not have an associated time zone. It can be displayed in any desired time zone with the `format` or `print` functions—which both accept a time zone argument to format the point in time in a human-readable format. Finally, it uses the POSIX definition of time, usually referred to as *POSIX time* or *UNIX time* and defined by The Open Group (2016). This representation is suitable for many purposes.

A `nanotime` object can be constructed either from an `integer64` or from a character:

```
as.nanotime( as.integer64("1580274000000000000") )
# [1] 2020-01-29T05:00:00+00:00
as.nanotime( "2020-01-29 13:12:00.000000001 America/New_York" )
# [1] 2020-01-29T18:12:00.000000001+00:00
```

```
as.nanotime( "2020-01-29 13:12:00.000000001-05:00" )
# [1] 2020-01-29T18:12:00.000000001+00:00
```

For added convenience, short forms are also supported:

```
as.nanotime("2020-01-29 Europe/London")
# [1] 2020-01-29T00:00:00+00:00
as.nanotime("2020-01-29 12:01:01 Africa/Lagos")
# [1] 2020-01-29T11:01:01+00:00
as.nanotime("2020-01-29 12:01:01.001 America/Tegucigalpa")
# [1] 2020-01-29T18:01:01.001+00:00
```

nanoinval. A `nanoinval` object describes an interval in time defined by two `nanotime` objects. Here the first one defines the interval start time, and the second one the end time. Additionally, two logical variables determine if the interval start and end are open (TRUE) or closed (FALSE), i.e. if the start and end of the interval are excluded (TRUE) or included (FALSE) in the interval.

A `nanoinval` object can either be constructed with two `nanotime` and two logical objects, or it can be constructed from a character string. The string format uses the '-' and '+' signs at the beginning and end to indicate if the interval start and end are, respectively, open or closed. By default, an interval has a closed start and an open end.

```
as.nanoinval("-2009-01-01 13:12:00 America/New_York -> 2009-02-01 15:11:03 America/New_York+")
# [1] -2009-01-01T18:12:00+00:00 -> 2009-02-01T20:11:03+00:00+

start <- nanotime("2009-01-01 13:12:00 America/New_York")
end <- nanotime("2009-02-01 15:11:00 America/New_York")

nanoinval(start, end) # by default sopen=F, eopen=T
# [1] +2009-01-01T18:12:00+00:00 -> 2009-02-01T20:11:00+00:00-
nanoinval(start, end, sopen=FALSE, eopen=TRUE)
# [1] +2009-01-01T18:12:00+00:00 -> 2009-02-01T20:11:00+00:00-
```

Accessors for all four components of a `nanoinval` objects are provided:

```
ival <- as.nanoinval("-2009-01-01 UTC -> 2009-02-01 UTC+")
nanoinval.start(ival)
# [1] 2009-01-01T00:00:00+00:00
nanoinval.end(ival)
# [1] 2009-02-01T00:00:00+00:00
nanoinval.sopen(ival)
# [1] TRUE
nanoinval.eopen(ival)
# [1] FALSE
```

nanoduration. A `nanoduration` object is represented by a simple count of nanoseconds, which may be also be negative.

```
nanoduration(hours=1, minutes=1, seconds=1, nanoseconds=1)
# [1] 01:01:01.000_000_001
as.nanoduration("00:00:01")
# [1] 00:00:01
as.nanoduration("-00:00:01")
# [1] -00:00:01
as.nanoduration("100:00:00")
# [1] 100:00:00
as.nanoduration("00:00:00.000_000_001")
# [1] 00:00:00.000_000_001
```

nanoperiod. A nanoperiod object represents the calendar or “business” view of a duration with the concepts of month and day. The exact duration of a period is unknown until it is anchored to a point in time and associated with a time zone. This is due to two reasons: first because a month has variable length, and secondly because it might span a daylight saving time change.

Each nanoperiod object is composed of two parts: a months and days part, and a duration. Note that these components may have opposite signs.

For convenience, the constructor syntax allows specifying years and weeks, but they are converted to their representation in months and days.

```
as.nanoperiod("1y1m1w1d/01:01:01.000_000_001")
# [1] 13m8d/01:01:01.000_000_001
nanoperiod(months=13, days=-1, duration="01:00:00")
# [1] 13m-1d/01:00:00
```

Accessors for nanoperiod components are provided:

```
ones <- as.nanoperiod("1y1m1w1d/01:01:01.000_000_001")
nanoperiod.month(ones)
# [1] 13
nanoperiod.day(ones)
# [1] 8
nanoperiod.nanoduration(ones)
# [1] 01:01:01.000_000_001
```

Set operations

The set operations `intersect`, `union` and `setdiff` are provided and offer a more rigorous handling of temporal interval types. Additionally, `intersect` and `setdiff` have counterpart functions `intersect.idx` and `setdiff.idx` that, instead of computing a new set, return the index of the set. Finally, the operator `%in%` is overloaded so as to provide a convenient intersection shorthand particularly suitable for the subsetting of time-series stored as `data.table` columns.

Here are some examples:

```
ni1 <- c(as.nanoival("+2013-01-01+00:00" -> 2014-01-01+00:00-"),
        as.nanoival("+2015-01-01T12:00:01+00:00" -> 2016-01-01+00:00-"),
        as.nanoival("+2017-01-01+00:00" -> 2018-01-01+00:00-))
ni2 <- as.nanoival("-2013-02-02+00:00" -> 2015-06-10+00:00+)
intersect(ni1, ni2)
# [1] -2013-02-02T00:00:00+00:00 -> 2014-01-01T00:00:00+00:00-
# [2] +2015-01-01T12:00:01+00:00 -> 2015-06-10T00:00:00+00:00+
union(ni1, ni2)
# [1] +2013-01-01T00:00:00+00:00 -> 2016-01-01T00:00:00+00:00-
# [2] +2017-01-01T00:00:00+00:00 -> 2018-01-01T00:00:00+00:00-
setdiff(ni1, ni2)
# [1] +2013-01-01T00:00:00+00:00 -> 2013-02-02T00:00:00+00:00+
# [2] -2015-06-10T00:00:00+00:00 -> 2016-01-01T00:00:00+00:00-
# [3] +2017-01-01T00:00:00+00:00 -> 2018-01-01T00:00:00+00:00-
```

Functions and operations

Arithmetic. The standard expected arithmetic operations are defined for various types if and when these operation are sensible. In particular one can add (or subtract) a period or a duration to and from a nanotime or a nanoival. One can also multiply and divide period and duration objects by a scalar.

```
as.nanotime("2020-03-07 01:03:28 America/Los_Angeles") + 999
# [1] 2020-03-07T09:03:28.000000999+00:00
as.nanotime("2020-03-07 12:03:28+00:00") + as.nanoduration("24:00:00")
# [1] 2020-03-08T12:03:28+00:00
```

```
## daylight saving time transition:
plus(as.nanotime("2020-03-07 12:03:28+00:00"), as.nanoperiod("1d"), "America/Los_Angeles")
# [1] 2020-03-08T11:03:28+00:00

as.nanoduration("24:00:00")/3
# [1] 08:00:00
-as.nanoduration("24:00:00")
# [1] -24:00:00
```

Comparison. Compare operations are mostly straightforward except maybe for `nanoinval` which is ordered by its start nanotime. If both starts are equal, a closed start comes before an open start. If both `sopen` are the same, then the comparison happens on the end of the nanotime, with a shorter interval coming before a longer one. `nanoperiod` objects do not have a meaningful ordering and therefore remain unordered.

```
as.nanoinval("+2020-04-03 00:12:00 UTC -> 2020-04-04 00:12:00 UTC-") <
  as.nanoinval("-2020-04-03 00:12:00 UTC -> 2020-04-04 00:12:00 UTC-")
# [1] TRUE
nanotime(1) <= nanotime(2)
# [1] TRUE
as.nanoduration(1) > as.nanoduration(2)
# [1] FALSE
# attr(,"S3Class")
# [1] "integer64"
```

Sequence Generation. Sequence generation is provided for `nanotime` and `nanoinval` objects. The increment can either be a `nanoduration` or a `nanoperiod`. Since a period is sensitive to the time zone in which the operation takes place, the additional `tz` argument must be provided to `seq` when operating on `nanoperiod` objects as in the second example.

```
seq(nanotime("2020-03-28+00:00"), by=as.nanoduration("24:00:00"), length.out=3)
# [1] 2020-03-28T00:00:00+00:00 2020-03-29T00:00:00+00:00
# [3] 2020-03-30T00:00:00+00:00
seq(nanotime("2020-03-28+00:00"), by=as.nanoperiod("1d"), length.out=3, tz="Europe/London")
# [1] 2020-03-28T00:00:00+00:00 2020-03-29T00:00:00+00:00
# [3] 2020-03-29T23:00:00+00:00

ival <- as.nanoinval("+2020-03-28T13:00:00+00:00 -> 2020-03-28T15:00:00+00:00-")
print(seq(ival, by=as.nanoperiod("1m"), length.out=3, tz="Europe/London"), tz="Europe/London")
# [1] +2020-03-28T13:00:00+00:00 -> 2020-03-28T15:00:00+00:00-
# [2] +2020-04-28T13:00:00+01:00 -> 2020-04-28T15:00:00+01:00-
# [3] +2020-05-28T13:00:00+01:00 -> 2020-05-28T15:00:00+01:00-
```

Note that `nanoperiod` is correct with respect to time zone calculations, even on the rare hourly events where a transition occurs from a time zone offset with an hourly difference to a time zone offset with a half-hourly difference.

```
print(seq(as.nanotime("2006-04-14 22:00:00 Asia/Colombo"),
  by=as.nanoperiod("01:00:00"),
  length.out=4,
  tz="Asia/Colombo"),
  tz="Asia/Colombo")
# [1] 2006-04-14T22:00:00+06:00 2006-04-14T23:00:00+06:00
# [3] 2006-04-15T00:00:00+06:00 2006-04-15T01:00:00+05:30
```

Year, Month and Day. Utilities are provided for obtaining in numerical format the day of the week (`nano_wday`), the day of the month (`nano_mday`), the month (`nano_month`) and the year (`nano_year`) from a given nanotime. Remember that a time zone is never stored with a nanotime and therefore, to have meaning, all the functions take as second argument the

time zone required for this computation. Note that the convention for the day of the week is a count from 0 to 6, with 0 falling on Sunday.

```
tm <- as.nanotime("2019-12-31 20:00:00", tz="UTC")
nano_wday(tm, "Australia/Melbourne")
# [1] 3
nano_wday(tm, "America/New_York")
# [1] 2
nano_mday(tm, "Africa/Nairobi")
# [1] 31
nano_month(tm, "Indian/Reunion")
# [1] 1
nano_year(tm, "Asia/Irkutsk")
# [1] 2020
```

Rounding Operations. The functions `nano_floor` and `nano_ceiling` are provided in order to perform rounding to an arbitrary precision. An origin argument of type `nanotime` can be optionally specified to offer full control over the reference chosen for the rounding.

These functions are also to be understood in the context of vectors of `nanotime` objects where the precision defines a grid interval. These functions will pick a reasonable reference for the alignment. In particular, when using a `nanoperiod`, the functions will check if a precision is a multiple of a larger unit. If so, the rounding will happen with the larger unit as origin. For instance, if the precision is 6 hours—a multiple of a day—the rounding will be performed in such a way as to align the vector within a day, *i.e.* the rounding will be done at hours 0, 6, 12 and 18. On the other hand, if the origin is explicitly specified, then it is this value that will be taken as starting point for the rounding. For instance, if the origin is set to 2020-04-27 23:57:04 then the rounding will be done at 23:57:04, 05:57:04, 11:57:04 and 17:57:04.

```
nano_floor(as.nanotime("2020-04-27 23:57:04.123456678 UTC"),
           as.nanoduration("00:00:00.001"))
# [1] 2020-04-27T23:57:04.123+00:00
nano_ceiling(as.nanotime("2020-04-27 23:57:04.123456678 UTC"),
            as.nanoduration("00:00:00.001"))
# [1] 2020-04-27T23:57:04.124+00:00

nano_floor(as.nanotime("2020-04-27 23:57:04 UTC"), as.nanoperiod("06:00:00"), tz="UTC")
# [1] 2020-04-27T18:00:00+00:00
nano_ceiling(as.nanotime("2020-04-27 23:57:04 UTC"), as.nanoperiod("06:00:00"), tz="UTC")
# [1] 2020-04-28T00:00:00+00:00

nano_floor(as.nanotime("2020-04-27 23:57:04 America/New_York"),
           as.nanoperiod("1m"), tz="America/New_York")
# [1] 2020-04-01T04:00:00+00:00
nano_ceiling(as.nanotime("2020-04-27 23:57:04 America/New_York"),
            as.nanoperiod("1m"), tz="America/New_York")
# [1] 2020-05-01T04:00:00+00:00
```

Use with data.frame and data.table

All the new types introduced by the `nanotime` package are compatible with `data.frame` and `data.table` (Dowle and Srinivasan, 2019) objects. By having an ordered `nanotime` column it is thus easy to define a time-series. One can then use `nanoival` subsetting.

```
idx <- seq(nanotime("2020-04-02+00:00"), by=as.nanoperiod("1d"), length.out=20, tz="UTC")
dt <- data.table(idx, v1=1:20, v2=c(TRUE, FALSE))
ival <- as.nanoival(c("+2020-04-05 UTC -> 2020-04-07 UTC+",
                    "+2020-04-15 UTC -> 2020-04-17 UTC+"))
```

```
dt[idx %in% ival]
#           idx v1  v2
# 1: 2020-04-05T00:00:00+00:00 4 FALSE
# 2: 2020-04-06T00:00:00+00:00 5 TRUE
# 3: 2020-04-07T00:00:00+00:00 6 FALSE
# 4: 2020-04-15T00:00:00+00:00 14 FALSE
# 5: 2020-04-16T00:00:00+00:00 15 TRUE
# 6: 2020-04-17T00:00:00+00:00 16 FALSE
```

Use of the rounding functions makes it possible to perform aggregations on `data.table` instances utilising its powerful 'group-by' operator by:

```
idx <- seq(as.nanotime("2020-03-08 UTC"), as.nanotime("2020-03-10 UTC"),
           by=as.nanoduration("00:01:00"))
dt <- data.table(idx, a=1:length(idx))
dt[, .(mean=mean(a)), by=nano_ceiling(idx, as.nanoduration("06:00:00"))]
# [1] "subset numeric"
#           nano_ceiling  mean
# 1: 2020-03-08T00:00:00+00:00 1.0
# 2: 2020-03-08T06:00:00+00:00 181.5
# 3: 2020-03-08T12:00:00+00:00 541.5
# 4: 2020-03-08T18:00:00+00:00 901.5
# 5: 2020-03-09T00:00:00+00:00 1261.5
# 6: 2020-03-09T06:00:00+00:00 1621.5
# 7: 2020-03-09T12:00:00+00:00 1981.5
# 8: 2020-03-09T18:00:00+00:00 2341.5
# 9: 2020-03-10T00:00:00+00:00 2701.5
```

Input and Output Format

nanotime. The input and output format default to “%Y-%m-%dT%H:%M:%EXS%Ez” where the ‘X’ specifies a variable number of digits for the nanosecond portion. When no overriding format is defined, the output will include only the relevant nanotime precision for the vector without right-padded zeros as shown in the following example:

```
format(as.nanotime("2020-12-12T00:00:00.000000000+00:00"))
# [1] "2020-12-12T00:00:00+00:00"
format(as.nanotime("2020-12-12T00:00:00.123000000+00:00"))
# [1] "2020-12-12T00:00:00.123+00:00"
format(as.nanotime("2020-12-12T00:00:00.123456000+00:00"))
# [1] "2020-12-12T00:00:00.123456+00:00"
format(as.nanotime("2020-12-12T00:00:00.123456789+00:00"))
# [1] "2020-12-12T00:00:00.123456789+00:00"
```

Details of the format specification are provided by the documentation for the underlying CCTZ library by [White and Miller \(2020\)](#) which is deployed here via the **RcppCCTZ** package ([Eddelbuettel, 2020](#)). When no overriding format is defined, the parsing has some flexibility and the time portion can be omitted. Additionally, the separator ‘_’ can be used to separate nanosecond groups of 3. So the following examples will parse correctly:

```
as.nanotime("2020-04-03 UTC")
# [1] 2020-04-03T00:00:00+00:00
as.nanotime("2020-04-03T12:23:00 UTC")
# [1] 2020-04-03T12:23:00+00:00
as.nanotime("2020-04-03T12:23:00.1 UTC")
# [1] 2020-04-03T12:23:00.100+00:00
as.nanotime("2020-04-03T12:23:00.123 UTC")
# [1] 2020-04-03T12:23:00.123+00:00
as.nanotime("2020-04-03T12:23:00.123356789 UTC")
```

```
# [1] 2020-04-03T12:23:00.123356789+00:00
as.nanotime("2020-04-03T12:23:00.123_356_789 UTC")
# [1] 2020-04-03T12:23:00.123356789+00:00
```

Date separators can be ' ', '-' and '/' whereas the separator between date and time can be 'T' or ' ':

```
as.nanotime("2020 04 03 UTC")
# [1] 2020-04-03T00:00:00+00:00
as.nanotime("2020/04/03 UTC")
# [1] 2020-04-03T00:00:00+00:00
as.nanotime("2020-04-03T12:23:00 UTC")
# [1] 2020-04-03T12:23:00+00:00
```

nanoinval. The output format for `nanoinval` objects is based on `nanotime` as a `nanoinval` object is composed of both a `nanotime` start and end object as well as two booleans that indicate if the boundaries of the interval are open or closed. This open and closed is indicated by prefixing and postfixing with the characters '-' and '+'. The start and end are separated by '->'. Two examples follow.

```
as.nanoinval("+2020-12-12 UTC -> 2020-12-13 UTC-")
# [1] +2020-12-12T00:00:00+00:00 -> 2020-12-13T00:00:00+00:00-
as.nanoinval("-2020-12-12T00:00:01.123 America/New_York -> 2020-12-14+00:00+")
# [1] -2020-12-12T05:00:01.123+00:00 -> 2020-12-14T00:00:00+00:00+
```

nanoduration. The output format for a `nanoduration` object is immutable, and identical to the hour/minute/second/nanosecond portion of a `nanotime` object:

```
as.nanoduration("12:23:00")
# [1] 12:23:00
as.nanoduration("12:23:00.1")
# [1] 12:23:00.100
as.nanoduration("12:23:00.123")
# [1] 12:23:00.123
as.nanoduration("12:23:00.123356789")
# [1] 12:23:00.123_356_789
as.nanoduration("12:23:00.123_356_789")
# [1] 12:23:00.123_356_789
```

nanoperiod. The output format for `nanoperiod` is also immutable. It is composed of two parts. First comes a month and day part, which is followed by a `nanoduration` part that is separated by '/'. In input, years, months, weeks and days are specified with a signed integer following, respectively by the letters 'y', 'm', 'w', 'd'. The `nanoduration` that composes the second part is specified like for a standalone `nanoduration`. Each of these two parts is optional. In output, only months and days are specified as years can be expressed as 12 months and weeks as 7 days. Here are some examples:

```
as.nanoperiod("1y1m1w1d/00:00:00.123")
# [1] 13m8d/00:00:00.123
as.nanoperiod("-2y")
# [1] -24m0d/00:00:00
as.nanoperiod("00:00:00.123")
# [1] 0m0d/00:00:00.123
```

Technical Details

All new types provided in this package are built with S4 classes containing an R primitive type that is then reinterpreted. `nanotime` and `duration` are (indirectly) based on `double` via the type `integer64` from the **bit64** package written by [Oehlschlägel \(2020\)](#), whereas `nanoinval` and `period` are based on `complex`, which allows the storage of 128 bits. Time-zone

Table 1. Comparison of as.nanotime, base R and fasttime

test	replications	elapsed	relative
as.nanotime	10000	0.304	2.895
as.nanotime_with_format	10000	0.377	3.590
as.nanotime_with_tz	10000	0.397	3.781
as.POSIXct	10000	1.698	16.171
fastPOSIXct	10000	0.105	1.000

conversion and calculation as well general time operations rely on the **CCTZ** library (White and Miller, 2020) interfaced by **RcppCCTZ** (Eddelbuettel, 2020). Interfacing to and from C++ is done using the **Rcpp** package (Eddelbuettel and François, 2011; Eddelbuettel *et al.*, 2020).

Performance

The `as.POSIXct` function in R provides a useful baseline as it is also implemented in compiled code. The `fastPOSIXct` function from the **fasttime** package (Urbanek, 2016) excels at converting one (and only one) input format *fast* to a (UTC-only) datetime object. A simple benchmark converting 100 input strings 10,000 times shows that the `nanotime` constructor is much closer to the performance of the optimal `fastPOSIXct` parser than to the more general `as.POSIXct` converter, see Table 1 for details.

Summary

We describe the **nanotime** package which offers a coherent set of types and operations with nanosecond precision.

We show that the **nanotime** package provides the building blocks to build more complicated and interesting functions, in particular within the context of `data.table` time-series.

Appendix

The benchmark results shown in table 1 are based on the code included below, and obtained via execution under R version 4.0.2 running under Ubuntu 20.04 with Linux kernel 5.4.0-39 on an Intel i7-8700K CPU.

```
library(nanotime)
library(rbenchmark)
library(fasttime)

x_posixct      <- rep("2020-03-19 22:55:23", 100)
x_nanotime     <- rep("2020-03-19 22:55:23.000000001+00:00", 100)
x_nanotime_tz  <- rep("2020-03-19 22:55:23.000000001 America/New_York", 100)
x_nanotime_cctz <- rep("03-19-2020 22:55:23.000000001+00:00", 100)

benchmark(
  "as.POSIXct" = { x <- as.POSIXct(x_posixct) },
  "fastPOSIXct" = { x <- fastPOSIXct(x_posixct) },
  "as.nanotime" = { x <- as.nanotime(x_nanotime) },
  "as.nanotime with tz" = { x <- as.nanotime(x_nanotime_tz) },
  "as.nanotime with format" = { x <- as.nanotime(x_nanotime_tz, format="%m-%d-%Y%H:%M:%E9S%Ez") },
  replications = 10000,
  columns = c("test", "replications", "elapsed", "relative")
)
```

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