

THE STATA NEWS

Volume 22, Number 3

July/August/September 2007

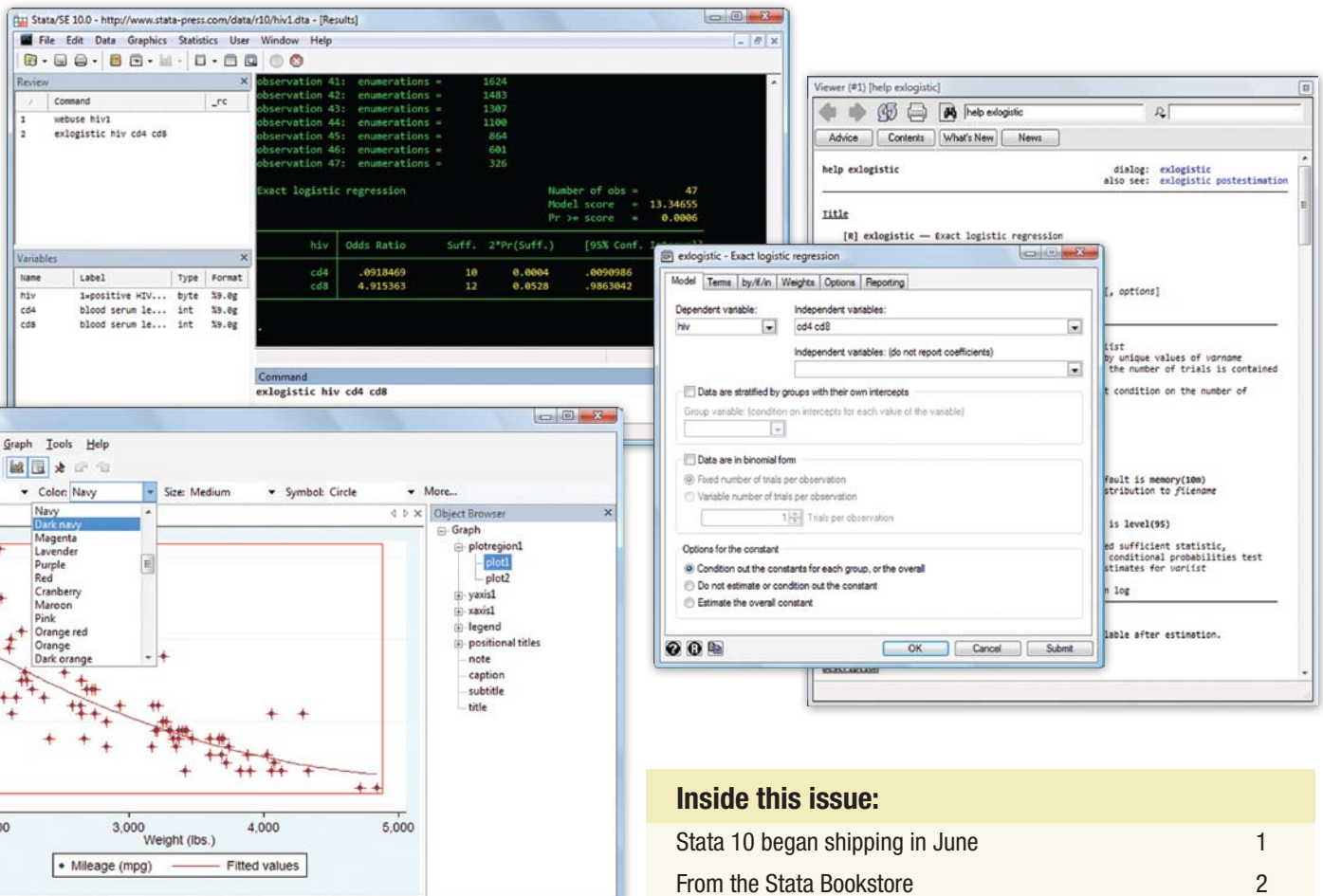
www.stata.com

Stata 10 began shipping in June

Have you upgraded?

Stata 10 is loaded with these and many more new features:

- Multilevel mixed logistic and Poisson regression
- Sample size calculators for survival analysis
- Discriminant analyses, such as LDA and QDA
- Multiple and joint correspondence analysis
- Multidimensional scaling
- More dynamic panel-data models
- New and improved choice models
- LIML and linear GMM estimation
- Time variables with millisecond resolution
- Exact logistic and Poisson regression
- ARCH/GARCH with t and GED errors
- Nonlinear seemingly unrelated regression
- At-risk tables beneath survival graphs
- Methods for singleton PSUs in survey data
- Optimization in Mata



Stata 10's new Graph Editor makes tweaking graphs a snap. Point, click, drag, and drop to add, remove, move, or modify titles, legends, axes, lines, colors, and more.

Enhancements and additions to the user interface and programming language, such as tabbed graph windows, support for Windows Automation (OLE), multiple do-file editors, and automated updating of user-written ado-files, make Stata 10 the easiest and most flexible version of Stata ever.

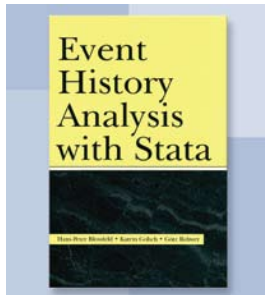
Find out more at www.stata.com.

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THE STATA NEWS is published four times a year and is free to all registered users of Stata.

From the Stata Bookstore



Title: Event History Analysis with Stata
 Authors: Hans-Peter Blossfeld, Katrin Golsch, Götz Rohwer
 Publisher: Lawrence Erlbaum
 Copyright: 2007
 ISBN-10: 0-8058-6047-9
 ISBN-13: 978-0-8058-6047-4
 Pages: 300; hardcover
 Price: \$33.75

Event History Analysis with Stata, by Hans-Peter Blossfeld, Katrin Golsch, and Götz Rohwer, presents survival analysis from a social science perspective. Introducing the mathematics and statistics of survival analysis, along with substantive discussions of social science data—specific issues, the authors give examples throughout using Stata and data from the German Life History Study. The text covers both basic and advanced topics, from an introduction to life tables to fitting parametric models with unobserved heterogeneity. The authors aptly illustrate the entire research path required in applying event history analysis, from the initial problems of recording event-oriented data, to data organization, to software applications, to interpreting results.

Chapters 1 and 2 introduce event history data, discussed substantively, and the data structures used to contain them. Chapter 3 introduces nonparametric descriptive methods including life tables, product-limit estimation of the survivor function, and comparison of survivor functions.

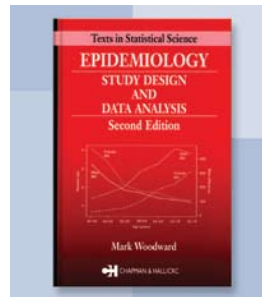
Chapters 4–8 focus on estimation using parametric survival functions. This section does not simply discuss the usual parametric models but rather issues such as period-specific effects, qualitative and quantitative covariates, time-dependent covariates, and multiepisode data.

Chapter 9 discusses the Cox proportional hazards model, whereas chapter 10 covers problems with parametric model specification, including unobserved heterogeneity.

The book has a parametric model focus, which for some readers will be a strength and for others, a weakness. For the latter group, the weakness is minimal because the coverage of the Cox model is adequate given the foregoing discussion.

Event History Analysis with Stata is aimed at the professional social scientist but could also serve as a graduate-level text. A web site providing supporting materials for the book, including the dataset files and do-files, is available.

You can find the table of contents and online ordering information at www.stata.com/bookstore/ehaws.html. You can also order using the enclosed bookstore order form.



Title: Epidemiology: Study Design and Data Analysis, 2nd Edition
 Author: Mark Woodward
 Publisher: Chapman & Hall/CRC
 Copyright: 2005
 ISBN-10: 1-58488-415-0
 ISBN-13: 978-1-584-88415-6
 Pages: 849; hardcover
 Price: \$73.50

Woodward's second edition of *Epidemiology: Study Design and Data Analysis* has two target audiences: researchers who need statistical solutions to epidemiology problems and statisticians who wish to learn how their science applies to epidemiology. Fulfilling these goals requires careful navigation through a narrow course that is neither too theoretical nor too overcome by medical jargon. This book not only successfully navigates this course but does so while providing a complete treatment of the topic, all the way from simple contingency tables to meta-analysis. The book uses real data throughout—more than 20 large datasets are cataloged for download—and the end of each chapter has exercises (with solutions). Woodward makes Stata code for working many of the examples available for download.

Topics covered include basic terminology, causality, descriptive statistics, testing of means, relative risks versus odds ratios, exact tests based on tables, tests for linear and nonlinear trends, confounding and interaction including direct and indirect standardization, cohort designs, case-control studies, intervention studies, power and sample size, linear models including analysis of variance, logistic and other models for binary responses, survival analysis including Cox regression, and meta-analysis.

You can find the table of contents and online ordering information at www.stata.com/bookstore/episd.html. You can also order using the enclosed bookstore order form.



Title: Applied Health Economics
 Authors: Andrew Jones, Nigel Rice, Teresa Bago d'Uva, Silvia Balia
 Publisher: Routledge
 Copyright: 2007
 ISBN-10: 0-415-39772-3
 ISBN-13: 978-0-415-39772-8
 Pages: 335; hardcover
 Price: \$59.75

Applied Health Economics, by Andrew Jones, Nigel Rice, Teresa Bago d'Uva, and Silvia Balia, shows how to summarize and analyze health-economic data with Stata. The authors teach topics in health economics by defining and asking real questions of real data with Stata. The book includes all the Stata code used in the analyses, and the authors carefully interpret the output. *Applied Health Economics* lives up to its name by teaching through application.

2007 Stata Users Group meetings

2007 Nordic and Baltic Stata Users Group meeting

Stockholm, Sweden.....September 7, 2007

2007 UK Stata Users Group meeting

London, UK.....September 10–11, 2007

2007 Italian Stata Users Group meeting

Rome, Italy.....September 24–25, 2007

2007 West Coast Stata Users Group meeting

Marina del Rey, CA, USA.....October 25–26, 2007

2007 Washington, DC: Seminars on Stata

Washington, DC, USA.....November 2, 2007

2007 Nordic and Baltic Stata Users Group meeting

Date: September 7, 2007
Venue: Karolinska Institutet
Nobels väg 12A
Stockholm, Sweden

The second Stata Users Group meeting in the Nordic and Baltic countries will be held on September 7, 2007, in Stockholm. The meeting is open to all interested and will let Stata users in different areas of research exchange ideas, experiences, and information on new applications of the software.

Presentations may include such topics as

- Using Stata for modeling and analysis
- User-written Stata programs
- Using Stata to import and manage data
- Using Stata for graphics
- Teaching Stata or statistics with Stata
- Surveys or critiques of Stata facilities in specific fields
- Software comparisons

Invited speakers

Quantiles, L-moments, and modes: Bringing order to descriptive statistics
Nicholas J. Cox, Durham University

Multilevel mixed-effects modeling using Stata
Roberto G. Gutierrez, StataCorp

Report to users, including highlights of Stata 10
Alan Riley, StataCorp

An informal tutorial on the **ice** command for chained equations imputation in Stata

Patrick Royston, MRC Clinical Trials Unit, London

See www.stata.com/meeting/2sweden for details.

Registration and information

Web: www.stata.com/meeting/2sweden

Email: metrika@metrika.se

Tel: +46(0)8-792 47 47

Fax: +46(0)8-458 11 41

Price: Free

Deadline: August 31, 2007

Adjunct meeting: September 6

Methods for studying cancer patient survival with application in Stata

Course leader: Paul Dickman, *Karolinska Institutet*

Venue: Karolinska Institutet

Department of Medical Epidemiology and Biostatistics

Relative survival is the outcome measure of choice for studying cancer patient survival by using data collected by population-based cancer registries. The aim of this workshop is to discuss and compare approaches to estimating and modeling relative survival (excess mortality) and their application in Stata. The workshop will include presentations from invited speakers who have developed methodology that is implemented in Stata.

This workshop is free of charge. To register, visit

www.stata.com/meeting/2sweden.



2007 UK Users Group meeting

Dates: September 10–11, 2007

Venue: Cass Business School

106 Bunhill Row, London EC1Y 8TZ, UK
(just off Finsbury Square in London)

The London meeting is the longest-running series of Stata user meetings. The meeting is open to all interested. In past years participants were from Britain, Ireland, other European countries, the United States, and Australia. StataCorp will be represented.

Presentations (Day 1)

Introduction and welcome

Tim Collier, London School of Hygiene and Tropical Medicine
Stephen Jenkins, ISER, University of Essex

Robust confidence intervals for Hodges–Lehmann median differences

Roger Newson, National Heart and Lungs Institute, Imperial College

Translating the S-Plus Least Angle Regression package to Mata

Adrian Mander, MRC Human Nutrition Research

Performing Bayesian analysis in Stata using WinBUGS

Tom Palmer, Department of Health Sciences, Leicester University

A brief introduction to genetic epidemiology using Stata

Neil Shephard, University of Sheffield

Usefulness and estimation of proportionality constraints

Maarten Buis, Department of Social Research Methodology, Vrije Universiteit Amsterdam

Dynamic probit models for panel data: A comparison of three methods of estimation

Alfonso Miranda, Department of Economics, Keele University

metamiss: Meta-analysis with missing data

Ian White, MRC Biostatistics Unit, Cambridge

A simulation-based sensitivity for matching estimators

Tommaso Nannicini, Universidad Carlos III de Madrid

The advantages of using macros with loops

Shuk-Li Man and Hannah Evans, Center for Sexual Health and HIV Research, University College London

Regression-based inequality decomposition

Carlo Fiorio, Department of Economic Sciences, Università degli Studi di Milano
Stephen P. Jenkins, Institute for Social and Economic Research, University of Essex

Nonresponse and attrition in panel data: Applications to health

Nigel Rice, Health Economics, University of York

Creating self-validating datasets

William R. Rising, StataCorp

Clustered standard errors in Stata

Austin Nichols, Urban Institute

Presentations (Day 2)

Quantiles, L-moments, and modes: Bringing order to descriptive statistics

Nicholas J. Cox, Department of Geography, Durham University

Extreme values and “robust” analysis of distributions

Philippe Van Kerm, CEPS/INSTEAD, G.-D. Luxembourg

Advanced graph editing

Vincent L. Wiggins, StataCorp

Instrumental variables: Overview and advances

Christopher F. Baum, Boston College

A new architecture for handling multiply imputed data in Stata

Patrick Royston, MRC Clinical Trials Unit, London

Report to users and “Wishes and grumbles”

William Gould, StataCorp

Registration and information

Web: www.stata.com/meeting/13uk

Email: statauk@timberlake.co.uk

Tel: +44 20 86973377

Fax: +44 20 86973388

Price: £75 for both days; £50 for one day

Deadline: September 7, 2007

Scientific organizers

Stephen Jenkins, stephenj@essex.ac.uk, *ISER, University of Essex*

Tim Collier, tim.collier@lshtm.ac.uk, *London School of Hygiene and Tropical Medicine*

Logistics organizer:

Logistics are organized by Timberlake Consultants, distributors of Stata in the United Kingdom, Ireland, Spain, Portugal, Poland, and Brazil. Visit their web site at www.timberlake.co.uk/stata.



2007 Italian Stata Users Group meeting

Dates: September 24–25, 2007

Venue: Hotel Artemide

Via Nazionale 23

Rome, Italy

The meeting will be organized in four sessions. Presentations may be in English or Italian, depending on the speaker's preference.

Presentations

Monday, September 24, 2007

Session I. Invited speaker: Marcello Pagano (chair)

Analysis of multiple-source/multiple-informant data in Stata

Nick Horton, *Smith College, USA*

Session II. User-written commands and routine (chair: Rino Bellocco)

La determinazione delle dimensioni campionarie negli studi di "non inferiorità": Una possibile implementazione per Stata

Giovanni Capelli, *Università degli Studi di Cassino*

Arjas plot con Stata

Enzo Coviello, *Unità di Statistica ed Epidemiologia ASL BA/2, Giovinazzo*

Probabilistic bias analysis of epidemiological results

Nicola Orsini, *Karolinska Institutet*

Session III. Exploiting the potential of Stata 10 (chair: Rino Bellocco)

Programming econometric methods in Mata

David Drukker, *StataCorp*

Session IV. User-written commands and routines II (chair: Una-Louise Bell)

Constructing matched employer–employee datasets using Stata: The INPS-Bocconi database

Orietta Dessy, *Fondazione Rodolfo De Benedetti-Università Bocconi*

Modello Tobit a effetti casuali: Metodi di stima basati su simulazione

Laura Magazzini, *Università degli Studi di Verona*

Giorgio Calzolari, *Università degli Studi di Firenze*

L'analisi dei fattori dinamici in Stata

Alessandro Federici, *Università di Roma "La Sapienza"*

Session V. Studi applicati usando Stata (chair: Giovanni Capelli)

Estimating skills in the Italian manufacturing sector using the INPS-Bocconi archives: Implications for the international pattern of trade

Giovanni Bruno, *Università Commerciale Bocconi*

Orietta Dessy, *Fondazione Rodolfo De Benedetti-Università Bocconi*

Anna M. Falzoni, *Università di Bergamo*

Rodolfo Helg, *LIUCC*

Analisi di uno studio case-crossover sugli effetti dell'inquinamento atmosferico (Analysis of a case-crossover study on environmental pollution)

Massimo Stafoggia et al., *Dipartimento di Epidemiologia, ASL RM/E, Roma*

Uso di Stata per l'analisi del database SDO: ricoveri ripetuti, inappropriati, non accreditati, ed indicatori di performance. L'esperienza della Regione Abruzzo

Lamberto Manzoli, *Università "G. d'Annunzio" di Chieti e Agenzia di Sanità Pubblica della Regione Abruzzo*

Alessandra Rosetti, *Agenzia di Sanità Pubblica della Regione Abruzzo*

Manuela Di Virgilio, *Agenzia di Sanità Pubblica della Regione Abruzzo*

Francesco Di Stanislao, *Agenzia di Sanità Pubblica della Regione Abruzzo*

Giovanni Capelli, *Università degli Studi di Cassino*

Report to users/Wishes and grumbles (chair: Marcello Pagano)

William Gould, *StataCorp*

Tuesday, September 25, 2007

These courses will run simultaneously from 9:00 a.m. until 5:30 p.m.

Meta-analisi con Stata (in Italiano)

L'obiettivo di questo corso è quello di fornire ai partecipanti la conoscenza sia teorica che applicata necessaria per produrre autonomamente una revisione sistematica della letteratura scientifica per lo studio di una ipotesi ben definita. In particolare, il corso si soffermerà sulla parte statistica del processo di revisione sistematica, conosciuta con il nome di meta-analisi, enfatizzando l'interpretazione dei risultati piuttosto che la parte computazionale. La meta-analisi rappresenta una tecnica statistica consolidata nel settore biomedico per aggregare in maniera formale i risultati numerici provenienti da diversi studi, ed ha visto un rapido sviluppo in questi ultimi anni per diversi motivi: la crescita esponenziale di articoli medici pubblicati nella letteratura; gli studi clinici/epidemiologici spesso forniscono risultati contrastanti o non definitivi; evitare il ripetersi di studi quando esiste ormai una sufficiente evidenza scientifica di una determinata associazione.

Sessione I

- Introduzione a Stata
- Fasi della revisione sistematica
- Caratteristiche della meta-analisi
- Metodi statistici di base: Modelli ad effetti fissi e casuali
- Quantificare l'eterogeneità esistente tra diversi studi

Sessione II

- Metodi statistici avanzati: Modelli multivariati di meta-regressione
- Analisi del trend in associazioni di tipo dose–risposta
- Valutare la presenza di effetti di interazione
- Rappresentazione grafica dei risultati della meta-analisi
- Influenza di errori sistematici (omessa pubblicazione di risultati)

Lecture consiagate:

Egger, M., G. Davey Smith, and D. G. Altman. 2003. *Systematic Reviews in Health Care: Meta-analysis in Context*. London: BMJ.

Orsini, N., R. Bellocco, and S. Greenland. 2006. Generalized least squares for trend estimation of summarized dose–response data. *Stata Journal* 6: 40–57.

Modeling count data (in English)

The Modeling count data course will be given by Prof. Joseph Hilbe. The course will discuss the logic of modeling count response data and provide an overview of the theory and application of Poisson and negative binomial regression. We will give examples of how to select the most appropriate model and how to differentiate and deal with apparent from real overdispersion. Models discussed are Poisson, negative binomial (NB-2), NB-1, heterogeneous (generalized) negative binomial, canonical negative binomial (NB-C), NB-P (where exponent is parameterized), zero-inflated models, zero-truncated models, negative binomial with endogenous stratification, hurdle models, censored Poisson and negative binomial, and panel models including fixed effect, random effect, GEE, and mixed models.

Course text:

Hilbe, Joseph M. 2007. *Negative Binomial Regression*. Cambridge University Press.

Days attending	Price per person*
Day 1 only	€90
Day 1 + course "Meta-analisi con Stata"	€295
Day 1 + course "Modeling count data"	€295

*Prices include refreshments and lunch.

Registration and information

Web: www.stata.com/meeting/4italian

Email: statausers@tstat.it

Tel: +39-0864-210101

Fax: +39-0864-206014

2007 West Coast Stata Users Group meeting

Dates: October 25–26, 2007
Venue: Marina del Rey Hotel
13534 Bali Way
Marina del Rey, CA 90292
USA

Announcement and call for presentations

The first West Coast (of the United States) Stata Users Group meeting will be held October 25 and 26, 2007, at Marina del Rey Hotel, located 10 minutes from Los Angeles International Airport at water's edge.

Talks are intended to be accessible to a general audience with mixed levels of expertise in Stata and statistics. Stata developers will also attend, both to present new Stata features and to take notes during the popular "Wishes and grumbles" session. We hope that you will consider joining the meeting as a presenter or an attendee.

We encourage submission on any topic to do with using Stata in research, teaching, or any other field such as the following:

- Using Stata for modeling and analysis
- User-written Stata programs
- Case studies of research or teaching using Stata
- Using Stata to import and manage data
- Teaching Stata or statistics with Stata
- Surveys or critiques of Stata facilities in specific fields
- Software comparisons

Users wishing to make presentations must submit an abstract no longer than 200 words by September 7, 2007 to <http://repec.org/wcsug2007/submission.php>.

The deadline to register is October 10, 2007.

Days attending	Price	Student price
Day 1: Users Group meeting	\$85	\$35
Day 2: Invited presentations	\$95	\$35
Both days	\$150	\$50
Optional dinner at C&O Cucina (Italian)	\$35	\$35

Registration and information

Web: www.stata.com/meeting/wcsug07
Email: service@stata.com
Tel: 979-696-4600 or 800-782-8272
Fax: 979-696-4601

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2007 Washington, DC: Seminars on Stata

Date: November 2, 2007
Venue: Residence Inn by Marriott Arlington Pentagon City
550 Army Navy Drive
Arlington, VA 22202
USA

StataCorp is pleased to present "Seminars on Stata" on November 2, 2007, at the Residence Inn Arlington Pentagon City, in Arlington, Virginia, across the Potomac River from Washington, DC.

The meeting is a series of seminars on using Stata by Stata's founders and leading developers. If you're new to Stata, learn the basics and discover some advanced techniques. If you're experienced, learn how to approach different types of data from the developers who wrote the tools.

The meeting will run from 8:30 a.m. to 5:00 p.m. Lunch will be provided.

About the speakers

William Gould is president and head developer.

Finis Welch, economist, is cofounder and board member.

David Drukker is director of econometrics.

Roberto G. Gutierrez is director of statistics.

Program

An introduction to Stata: Architecture and data
William Gould

Survival analysis
Roberto G. Gutierrez

Longitudinal and panel data
David Drukker

Analyzing complex survey data
Roberto G. Gutierrez

Statistical computing
Finis Welch

Time series
David Drukker

Multilevel mixed-effects modeling
Roberto G. Gutierrez

Statistical matrix programming
William Gould

Registration and information

Web: www.stata.com/meeting/dc07
Email: service@stata.com
Tel: 979-696-4600 or 800-782-8272
Fax: 979-696-4601
Price: \$65 USD

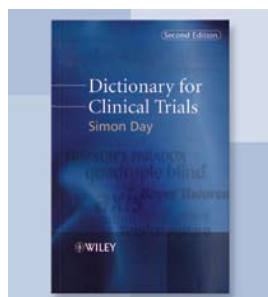
Logistics organizers

Chris Farrar, cfarrar@stata.com, StataCorp
Gretchen Farrar, gfarrar@stata.com, StataCorp

This book is an excellent choice for anyone interested in empirical health economics. It offers a nice introduction for graduate students and useful discussions and modeling strategies for more advanced researchers. The wealth of Stata examples make the book an outstanding resource to researchers analyzing health-economic data with Stata.

Applied Health Economics is nicely organized into parts, which correspond to data types, and chapters within each part, which focus on particular topics in health economics.

You can find the table of contents and online ordering information at www.stata.com/bookstore/ahe.html. You can also order using the enclosed bookstore order form.



Title: Dictionary for Clinical Trials, 2nd Edition
 Author: Simon Day
 Publisher: Wiley
 Copyright: 2007
 ISBN-10: 0-470-05817-X
 ISBN-13: 978-0-470-05817-6
 Pages: 262; paperback
 Price: \$36.00

The science of statistics, in its application to all scientific fields, is by its very nature conducive to interdisciplinary research. When clinical researchers and biostatisticians work closely with one another, it is important that they share a common language and understand each other's terminology. This text is a handbook defining all terms relevant to clinical trials and the statistical issues therein. With more than 3,000 definitions organized alphabetically from "a posteriori" to "Zelen's single-consent design", this book makes a great reference resource and a valuable addition to the library of any practicing biostatistician or epidemiologist.

You can find the table of contents and online ordering information at www.stata.com/bookstore/ctrial.html. You can also order using the enclosed bookstore order form.

New from the Stata Gift Shop

Have you visited the Stata Gift Shop lately? Our most recent t-shirt addition is made of 100% cotton. It is available in Small, Medium, Large, X-Large, and XX-Large.

Price: \$10.00

To order or to see more of what our Gift Shop has to offer, visit www.stata.com/giftshop.



Upcoming NetCourse™ schedule

Stata NetCourses are a convenient, inexpensive, web-based way to learn how to exploit the full power of Stata. Courses are divided into a series of lectures that are posted to the web site each Friday, and participants can post questions and comments to a discussion board. We also offer NetCourseNow, a way for you to choose the time and pace of a NetCourse.

Enroll by visiting www.stata.com/netcourse or use the enclosed order form.

NC101: Introduction to Stata

Content: An introduction to using Stata interactively
 Prerequisites: Stata 10
 Course leaders: Kevin Crow, Kerry Kammire, and Derek Wagner
 Course length: 6 weeks (4 lectures)
 Dates: September 7–October 19, 2007
 Enrollment deadline: September 6, 2007
 Next dates: October 12–November 23, 2007
 Enrollment deadline: October 11, 2007
 Price: \$95
 Course syllabus: www.stata.com/netcourse/nc101.html

NC151: Introduction to Stata programming

Content: An introduction to Stata programming dealing with what most statistical software users mean by programming, namely, the careful performance of reproducible analyses
 Prerequisites: Stata 10; basic knowledge of using Stata interactively
 Course leaders: Kevin Crow, Kerry Kammire, and Derek Wagner
 Course length: 6 weeks (4 lectures)
 Dates: September 7–October 19, 2007
 Enrollment deadline: September 6, 2007
 Next dates: October 12–November 23, 2007
 Enrollment deadline: October 11, 2007
 Price: \$125
 Course syllabus: www.stata.com/netcourse/nc151.html

Continued on next page.

NC152: Advanced Stata Programming

Content: This course teaches you how to create and debug new commands that are indistinguishable from those of official Stata. The course assumes that you know why and when to program and, to some extent, how. You will learn how to parse both standard and nonstandard Stata syntax by using the intuitive `syntax` command, how to manage and process saved results, how to process by-groups, and more.

Prerequisites: Stata 10; course content of NetCourse 151 or equivalent knowledge.

Course leaders: Kevin Crow, Kerry Kammire, and Derek Wagner

Course length: 7 weeks (5 lectures)

Dates: October 5–November 23, 2007

Enrollment deadline: October 4, 2007

Price: \$150

Course syllabus: www.stata.com/netcourse/nc152.html

NC461: Introduction to Univariate Time Series with Stata

Content: This course introduces univariate time-series analysis that emphasizes the practical aspects most needed by practitioners and applied researchers. The course is written to appeal to a broad array of users, including economists, forecasters, financial analysts, managers, and anyone who encounters time-series data.

Prerequisites: Stata 10; course content of NetCourse 101 or equivalent knowledge. Familiarity with basic cross-sectional summary statistics and linear regression.

Course leaders: Brian Poi and Gustavo Sanchez

Course length: 7 weeks (4 lectures plus overview of multivariate methods)

Dates: October 5–November 23, 2007

Enrollment deadline: October 4, 2007

Price: \$295

Course syllabus: www.stata.com/netcourse/nc461.html

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