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***Greenland Temperatures and Solar Activity:
A Computational Intelligence Approach****

Valdés, J., and Pou, A.
August 12-17, 2007

* Proceedings: 2007 IEEE International Joint Conference on Neural Networks. Orlando, Florida, USA. August 12-17, 2007. NRC 49298.

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Greenland Temperatures and Solar Activity: A Computational Intelligence Approach

Julio J. Valdés and Antonio Pou

Abstract—The complexity of the earth’s climate and its relationship with solar activity are here approached by means of two computational intelligence techniques: Multivariate Time Series Model Mining (MVTSM) and Genetic Programming (GP). They were applied to a temperature record (Delta O18/16), obtained from an ice core in Central Greenland, representative of the climate variations in the North Atlantic regions, and the International Sunspot Number series, as a proxy of solar activity, both covering the period from 1721 to 1983. Several experiments were conducted using these records jointly and separately with the purpose of characterize and reveal their time dependencies.

Preliminary results show this mining approach is a valid and promising research line. The time-lag spectra obtained with MVTSM seem to point out to time stamps of some of the most important Earth-climate and solar variations, as well as the contribution of solar activity and sunspot solar cycles along time. The GP provided equations which approximate the relative contribution of particular solar time-lags. Although suggestive, this research is at an early stage and the results are preliminary, emphasizing methodological aspects.

I. INTRODUCTION

A large number of studies have focused on the relationship between the solar activity and climate. The presence of a correlation with climate has been widely acknowledged but, due to the large number of intervening processes acting at different spatial and temporal scales, it is extremely difficult to determine a cause-effect relationship. In the present debate on global warming and future climate scenarios, it is of the utmost interest to determine the relative contributions of external forcing mechanisms and anthropogenic changes.

There are inherent difficulties in dealing with external climate forcing mechanisms. The possible physical processes relating them to climate are still obscure and their contribution is part of an ongoing debate. They are extremely difficult to predict and are outside of our control capabilities. So, it is not surprising that most simulation models stay away from them and instead they put the accent on well known climate-related processes [4]. However, solar physicists have been pointing to the extraordinary activity of magnetic solar ejections for the last half century. Some say the activity is without precedent in the last ten thousand years [19] [14], but others disagree [10]. The general consensus is that the Sun is responsible for some general climatic trends, but the

abnormal climatic situations we are experiencing, for the last thirty years or so, are believed to be a consequence of anthropogenic activities. Apparently, the solar activity has reached a peak and perhaps has already passed its maximum.

This paper explores the use of computational intelligence techniques for time series analysis and model discovery of analytic functions. The purpose is to mine relationships between temperatures on earth and solar activity via two of their proxies: isotope ice core data from Greenland and sunspot numbers.

II. DATA

The temperature records are Delta O18/16 values obtained from an ice core drilled at Crete Site-E (71.12 N - 37.32 W), in the center of Greenland. Drilled in 1985, the series covers from 1721 to 1983 (National Climatic Data Center). (Fig.1) The area gets an annual snow accumulation rate of about $20 - 30 \text{ g} \cdot \text{cm}^{-2}$. Each year, the accumulation of winter snow buries the much darker and thinner summer layer, as the warmer temperatures tend to evaporate part of the snow, making more visible the dust particles fallen from long distance winds in late winter/early spring. The layered structure of alternating light and dark bands remains visible even when the weight of the accumulated snow turns it into ice. These bands can be counted by eye. With records a few centuries long and high quality sampling, as with Crete Site-E ice core (eight samples per year), the dating accuracy for yearly data is considered reliable.

The water vapor which becomes snow flakes in Greenland comes from equatorial latitudes. During the long travel, the heavier Oxygen 18 isotope is more easily incorporated into water droplets than the Oxygen 16, a process called Rayleigh fractionation, resulting in a relative increase of the lighter one when reaching the high latitudes. Thus, the Oxygen 18/16 ratio varies as latitude increases, depending also on temperature, cloudiness, and distance to the sea. For a certain location, if general atmospheric circulation conditions remain more or less constant, ground observations show a direct correlation, even if with a small seasonal variability, between the decreasing O18/16 ratio and diminishing air temperatures.

The O18/16 ratio of the ice, expressed as Delta values, is thus a proxy for the air temperatures at the time the snow fell. However, detailed observations show decadal variations on recent data [9] something which points out to the many uncertainties when dealing with climate temperature from ancient times, as the patterns of the general circulation system could have been very different. However, in the case

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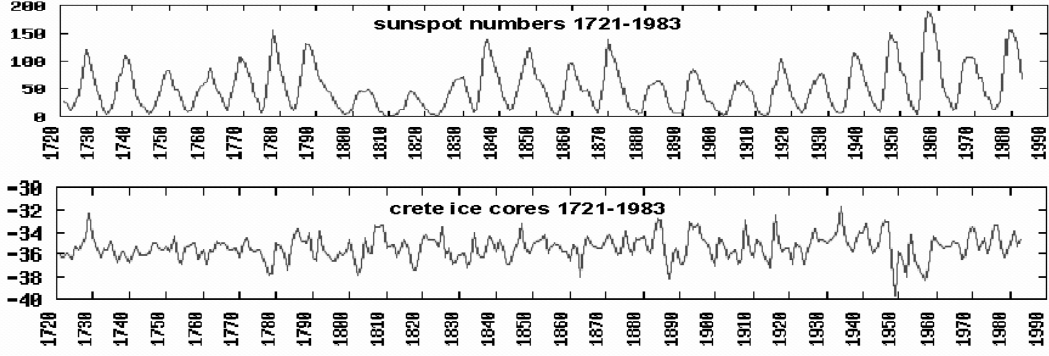


Fig. 1. Sunspot numbers and Delta O18/16 for the Crete ice core samples in the 1721-1983 time range.

of the data for this paper, such an effect may not have had a strong relevance, as the analyzed time span is relatively short and, also, because our interest is mainly focused on the time-series inner structure and its variations, not on its absolute temperature values.

These temperature data have been analyzed in relationship with the solar activity as expressed by the International Sunspot Number during the same period of time (Fig.1). These, obtained from the Solar Influences Data Analysis Center in Belgium, use present observations and historical records derived from the procedures laid out by Rudolf Wolf in 1849. Sunspot numbers are considered a good proxy of solar activity. Easy to observe, they appear in variable cycles of, roughly, 11 years, or in 22 year cycles if the north-south magnetic polar shift is taken into account. The average lifetime of sunspots is six days, but many last about two days, with the largest ones being visible for weeks and even months. As the Sun makes one rotation at the equator every 25.6 days (but for poles it takes about 36 days), and as we are witnessing only half of the solar surface, the real daily total sunspot number is invisible to us (however, it can now be guessed by Helioseismic Holography, but that information is still not used when counting Sunspot numbers).

III. MULTIVARIATE TIME SERIES MODEL MINING

The purpose of model mining in complex data coming from heterogeneous, multivariate, time varying processes [16], [17], [18] is to discover dependency models. A model expresses the relationship between values of a previously selected time series (the target), and a subset of the past values of the entire set of series. Different classes of functional models could be considered, in particular, a generalized non-linear auto-regressive (AR) model

$$S_T(t) = \mathbf{F} \begin{pmatrix} S_1(t - \tau_{1,1}), \dots, S_1(t - \tau_{1,p_1}), \\ S_2(t - \tau_{2,1}), \dots, S_2(t - \tau_{2,p_2}), \\ \dots \\ S_n(t - \tau_{n,1}), \dots, S_n(t - \tau_{n,p_n}) \end{pmatrix} \quad (1)$$

where $S_T(t)$ is the target signal at time t , S_i is the i -th time series, n is the total number of signals, p_i is the number of time lag terms from signal i influencing $S_T(t)$, $\tau_{i,k}$ is the k -th

lag term corresponding to signal i ($k \in [1, p_i]$), and \mathbf{F} is the unknown function describing the process.

The classical approaches in time series consider mostly univariate, homogeneous (real-valued) time series without missing values [1], [13], [12]. Conventional multivariate approaches are complex and have difficulties in handling heterogeneity, imprecision and incompleteness. A hybrid soft-computing algorithm for this kind of problems using heterogeneous neural networks and genetic algorithms was introduced in [16], in the spirit of [11]. It requires the simultaneous determination of: (i) the number of required lags for each series, (ii) the particular lags within each series carrying the dependency information, and (iii) the prediction function. A requirement on function \mathbf{F} is to minimize a suitable prediction error measure. The procedure is based on: (a) exploration of a subset of the model space with a genetic algorithm, and (b) use of a similarity-based neuro-fuzzy system representation for the unknown prediction function \mathbf{F} . The process implies a search in the space of neuro-fuzzy networks (Fig.2).

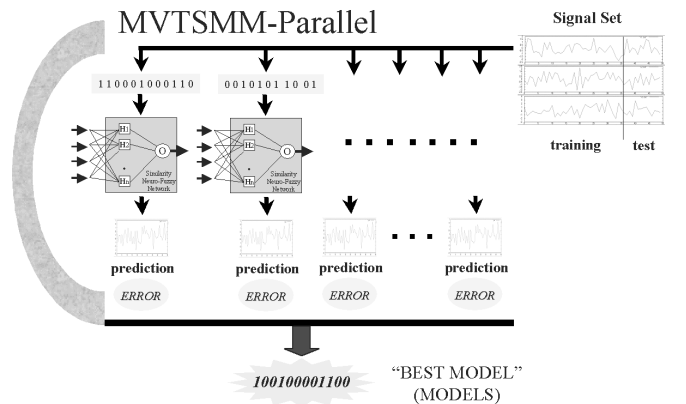


Fig. 2. Multivariate Time Series Model Miner System (MVTSM). The arc (left) is a parallel genetic algorithm evolving populations of similarity-based hybrid neural networks. The binary strings encode dependency patterns for the target signal. For each, a hybrid neural network is constructed and trained with a fast algorithm. The network represents the prediction function, and is applied to an independent test set. The best models are collected.

This approach is applied on a sliding time-window such

that an exploration of the structure of the multivariate series can be made, using the mined models as indicator of internal changes within the process. One way of describing the results is by computing the weighted lag importance function whose general form is

$$\mathcal{L}^w(t, \tau_{p,q}) = \frac{\sum_{i=1}^{card(\hat{\mathcal{M}})} \mu(\tau_{p,q}, \hat{\mathcal{M}}_i(t)) \cdot f(\hat{\mathcal{M}}_i(t))}{\sum_{i=1}^{card(\hat{\mathcal{M}})} f(\hat{\mathcal{M}}_i(t))} \quad (2)$$

where $\hat{\mathcal{M}}$ is the set of discovered models for a given window, $card(\hat{\mathcal{M}})$ is its cardinality, $\hat{\mathcal{M}}_i(t) \in \hat{\mathcal{M}}$ is the i -th model found at time t , $\mu(\tau_{p,q}, \hat{\mathcal{M}}_i(t))$ is the boolean membership function of lag $\tau_{p,q}$ (from Eq.1) with respect to $\hat{\mathcal{M}}_i(t)$, and $f(\hat{\mathcal{M}}_i(t))$ is a strictly positive model quality measure (fitness) on $\hat{\mathcal{M}}$.

IV. GENETIC PROGRAMMING

Analytic functions are among the most important building blocks for modeling, and are a classical way of expressing knowledge and a long history of usage in science. From a data mining perspective, direct discovery of general analytic functions poses enormous challenges because of the (in principle) infinite size of the search space.

Within computational intelligence, genetic programming techniques aim at evolving computer programs, which ultimately are functions. Genetic Programming (GP) introduced in [5] and further elaborated in [6], [7] and [8], is an extension of the Genetic Algorithm. The algorithm starts with a set of randomly created computer programs. This initial population goes through a domain-independent breeding process over a series of generations. It employs the Darwinian principle of survival of the fittest with operations similar to those occurring naturally, like sexual recombination of entities (crossover), occasional mutation, duplication and gene deletion. A computer program is understood as an entity that receives inputs, performs computations which transform these inputs and produces some output in a finite amount of time. The operations include arithmetic computation (possibly involving many other functions), conditionals, iterations, recursions, code reuse and other kinds of information processing organized into a hierarchy. GP combines the expressive high level symbolic representations of computer programs with the search efficiency of the genetic algorithm. For a given problem, this process often results in a computer program which solves it exactly, or if not, at least provides a fairly good approximation.

There are many approaches to GP leading to a plethora of variants (and implementations) and a discussion about their relative merits, drawbacks and properties is beyond the scope of this paper. One of these GP techniques is the so-called Gene Expression Programming (GEP) [2], [3]. GEP individuals are nonlinear entities of different sizes and shapes (expression trees) encoded as strings of fixed length. For the interplay of the GEP chromosomes and the expression trees (ET), GEP uses an unambiguous translation system to transfer the language of chromosomes into the language of

expression trees and vice versa. The structural organization of GEP chromosomes allows a functional genotype/phenotype relationship, as any modification made in the genome always results in a syntactically correct ET or program. The set of genetic operators applied to GEP chromosomes always produces valid ETs.

The chromosomes in GEP itself are composed of genes structurally organized in a head and a tail [2]. The head contains symbols that represent both functions (elements from a function set F) and terminals (elements from a terminal set T), whereas the tail contains only terminals. Therefore, two different alphabets occur at different regions within a gene. For each problem, the length of the head h is chosen, whereas the length of the tail t is a function of h , and the number of arguments of the function with the largest arity. The length of the tail is evaluated given by $t = h(n - 1) + 1$. As an evolutionary algorithm GEP defines its own set of crossover, mutation and other operators [3].

V. EXPERIMENTAL SETTINGS

The experiments for exploring the bivariate series composed of the z-scores (zero-mean, unit-variance) of both the Delta O18 and the Sunspot numbers with the MVTSM algorithm were made with the parameters shown in Table.V. The series spans the 1721 – 1983 time range (the sampling interval is one year), with a length of 163 points. The number of sliding windows runs was 489 as networks with 3, 4 and 5 number of responsive neurons were explored. The experiments were performed in a distributed computer environment using the Condor system (<http://www.cs.wisc.edu/condor/>).

TABLE I
SETTINGS FOR THE EXPERIMENTS WITH THE MVTSM ALGORITHM.

General parameters		Genetic parameters	
maximum lag/series	25	population size	1000
number of responsive neurons	3, 4, 5	number of generations	50
similarity measure	based on euclidean distance	selection operator	tournament
model quality	RMSE	crossover operator	single-point
sliding window size	101	crossover prob.	0.6
training set	75%	mutation operator	bit reversal
validation set	25%	mutation prob.	0.01
		reproduction prob.	0.1
		number of best chromosomes retained	300

Three time windows were used for the exploration of local models with Genetic Programming, placed at the beginning, middle and final points of the time-series (mid-window point years of 1795, 1863 and 1933). Some of them cannot reflect the recent climatic anomalies usually associated with human influence. These windows covered the following time ranges: first window: 1746-1845, middle window: 1814-1913, last window: 1884-1983. Within each window, 75% of the observations were used for training and the remaining 25% for

testing the model. Two sets of experiments composed of 500 independent runs each were conducted for all of the three windows previously described, with the genetic programming algorithm parameters shown in Table. V.

TABLE II
GENETIC PROGRAMMING SETTINGS AND GENETIC OPERATORS FOR THE EXPERIMENTS PERFORMED ON THE THREE TIME WINDOWS.

General parameters		Genetic parameters	
Chromosomes	50	Mutation Rate	0.044
Genes	5	Inversion Rate	0.1
Head Size	15	IS Transposition Rate	0.1
Tail Size	16	RIS Transposition Rate	0.1
Linking Function	Addition	One-Point	
		Recombination Rate	0.3
		Two-Point	
		Recombination Rate	0.3
		Gene Recombination Rate	0.1
		Gene Transposition Rate	0.1

Exp-1 was performed with Root Relative Squared Error (RRSE), whereas Exp-2 used the classical Root Mean Squared Error (RMSE). They are given by

$$RMSE = \sqrt{\frac{\sum_{i=1}^n (P_i - T_i)^2}{n}}, \quad RRSE = \sqrt{\frac{\sum_{i=1}^n (P_i - T_i)^2}{\sum_{i=1}^n (T_i - \bar{T})^2}} \quad (3)$$

where P_i and T_i are the predicted and target values for the i -th observation respectively. \bar{T} is the mean of the observed values.

Partially overlapping function sets were chosen for the two rounds of GP experiments in order to change slightly the number and complexity of the functional building blocks for the models. For each rounds 500 GP runs were made, changing the initial population at random. The results were ranked according to their training and test fitness, derived from the corresponding error measures as $fitness = 1000 * (1/(1 + error))$ (Table.V.).

TABLE III
ERROR MEASURES AND FUNCTION SETS FOR THE TWO ROUNDS OF GP EXPERIMENTS.

	Exp-1	Exp-3
Error measure	RRSE	RMSE
Function Set	$+, -, *, /, \sqrt{\cdot}, x^2, x^3, \sqrt[3]{\cdot}, e^x, \ln, \sin, \cos, atan$	$+, -, *, /, x^2, e^x, \ln, \sin, \cos, asin, acos, asinh, acosh$

VI. RESULTS

A. Multivariate Time Series Model Mining

Three independent runs were done (Fig.3): the ice core temperature series (a), the Sunspot series (d), and a joint analysis of both of them (b, c), using the temperatures as the target. The image in (c) is the contribution of Sunspot activity to the explanation of the ice core temperature record. Image (b) is what is left of the internal structure of the ice core record when the solar influence is discounted. The horizontal axis is time in years. The vertical axis is time-lags (25, for

this exercise) for each one of the years, visualized by its importance spectra. These have been progressively displaced to the left in order to be placed at the right time.

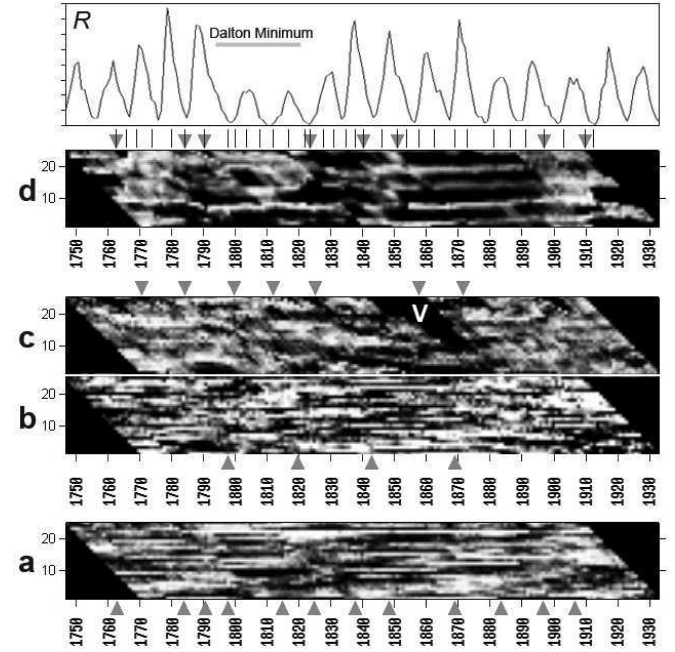


Fig. 3. Lag importance spectra ($L^w(t, \tau_{p,q})$ functions) (sheared). Horizontal axis is time in years, vertical axis is the lag with respect to the current time position: (a): Delta O18/16 Crete (univariate), (b)(c): the bivariate series Delta O18/16 Crete (b) and Sunspot numbers (c). (d): Sunspot numbers (univariate). Top, plot of the International Sunspot Number series for the period. The spectra were sheared 45 degrees to the left in order to get vertical lines as Isochrones.

A common feature of the images is the persistence of particular time-lags running continuously for a number of years. Frequently several bands are interrupted, or begin, at the same time, suggesting packages of years with similar characteristics or behavior. These discontinuities are marked with a gray triangle. Five of the twelve discontinuities in (a) are also exactly present at (d), clearly pointing out to a common timing of the temperature records in Greenland with the solar activity. Comparing (d) and (c) a number of differences can be observed, showing clearly that only part of the Sunspot activity has an influence on temperatures and that it doesn't follow necessarily the same pattern. The letter V marks a period of time around 1880 with almost no solar influence, in accordance with the low registered solar irradiance for that period.

In (d), apart from the inverted triangles signaling the main blocks of the image, there are also a number of other minor divisions marked by vertical segments. Some of them could perhaps be artifacts due the parameters chosen for the analysis or to poor data quality, as it may be the case for the interruption at 1792, inside a period from 1790-1794 with few observations [15], but most of the rest seem to be related to particular features of the International Sunspot Number (top). A very clear feature of the image is the presence of the Dalton Minimum (1793-1820), a shorter

period than the Maunder Minimum (1645-1715) responsible for the Little Ice Age. The temperatures (a) also register the event, but beginning in 1795-1797 and lasting till 1816, where another event may perhaps be masking the signal: the 1815 eruption of the Tambora (island of Sumbawa, Indonesia) which produced the so known "Year Without a Summer."

In Fig.4 each point is the mean of the 300 best networks found. It shows that the fitness is large at the beginning and end of the series, and low in the middle. Since the search strategy is the same in all cases, this behavior suggests the existence of three time intervals along the process with different properties (also suggested by the $\mathcal{L}^w(t, \tau_{p,q})$ -spectra).

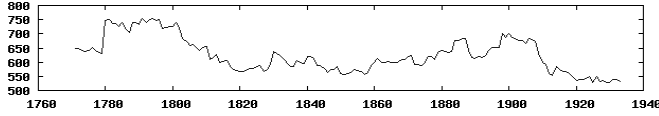


Fig. 4. Mean model quality expressed as $fitness = (1000/(1+RMSE_{error}))$ over the best 300 models computed for each year.

B. Genetic Programming Results

The analytical models corresponding to the 1746-1845 window are given by Eqs.4, for Exp-1 run 099 (RRSE) and Eqs.5, for Exp-3 run120 (RMSE):

$$\begin{aligned} \delta_t = & \sin(k_1 * \delta_{t-19}) \\ & + \cos(\text{atan}^2(e^{(SSN_{t-13} + (k_2 * \sqrt{SSN_{t-21}}))} - SSN_{t-11})) \\ & + \sin(\sin(\sin(k_3 * \delta_{t-19}))) \\ & + \delta_{t-19} \\ & + \sin^2(SSN_{t-23}) \end{aligned} \quad (4)$$

where δ is the isotope ratio Delta O18/16, SSN is the sunspot number, the subscript $t - i$ for $i \in [1, 25]$ represents the i -th time lag and $k_1 = 0.99888$, $k_2 = -4.216797$, $k_3 = 0.99522$ are constants.

$$\begin{aligned} \delta_t = & \text{asinh}(\sin(\text{asinh}(\sin(e^{\delta_{t-1} - (SSN_{t-11} + \delta_{t-7})))))) * SSN_{t-1} \\ & + \cos(\cos(\text{asinh}((SSN_{t-10} - ((SSN_{t-11} - (k_1 * SSN_{t-22})) \\ & \quad * k_2)) - SSN_{t-21} - SSN_{t-10})) \\ & + k_3 \\ & + \text{asinh}(\sin(\delta_{t-10}/k_4) + e^{(\sin(SSN_{t-24}) - \ln(\text{asinh}(SSN_{t-12} + k_5)))}) \\ & + \text{asin}(\cos(\delta_{t-16})) + \delta_{t-16} \end{aligned} \quad (5)$$

the notation is the same as in Eq.4, and $k_1 = 9.134369$, $k_2 = 8.423248$, $k_3 = -6.08489 \cdot 10^{-4}$, $k_4 = 2.236908$, $k_5 = 5.55658$ are constants.

From the individual best models found, two committees of experts (ensemble models) were computed based on: *i*) their mean, *ii*) their weighted mean using the fitness derived from their error measures as weights. The main results for the 1746-1845 window are shown in Table.VI-B. The ensemble models improved the individual ones from the point of view of both error and correlation quality (Table.VI-B, Fig.5).

TABLE IV

GENETIC PROGRAMMING MODELS FOR THE 1746-1845 TIME WINDOW. TEST SET DATA CORRESPONDING TO YEARS 1821-1845. SIGNIFICANCE AT 0.05% CONFIDENCE IS INDICATED WITH (*) IN ALL TABLES.

First Window	Exp-1 run-099 (RRSE)	Exp-3 run-120 (RMSE)	mean model (RMSE)	weighted model (RMSE)
Error measure	0.8288	0.9069	0.7042	0.7033
Correlation	0.5386 (*)	0.7125 (*)	0.7808 (*)	0.7808 (*)

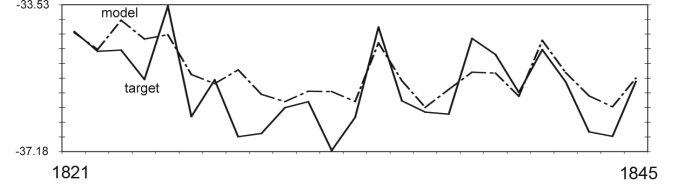


Fig. 5. GP results for the first window: Observed Delta O18/16 series and test set predictions according to the weighted ensemble model.

For the same window, the corresponding analytic models are given by Eqs.4,5. Although these models contain highly nonlinear dependencies, it is interesting to observe that: *i*) they involve only a small number of variables (6 out of the potential 50) and *ii*) the three solar sunspot terms are around those of the solar cycle (11 and 22 years) (Table.VI-B).

The GP results for the 1814 – 1913 (middle) and the 1884 – 1983 (last) windows are shown in Tables VI-B, VI-B, VI-B and in Figs. 6, 7 respectively. In both cases the behavior and the properties of the ensemble models are similar to those of the 1746 – 1845 window in terms of: *i*) approximation of the observed Delta O18/16 data, *ii*) improvement of the model error and correlation measures, *iii*) sensitivity to only a small number of flagged terms and *iv*) systematic influence of the solar sunspot events around the solar cycle (neighborhood of lags 11 and 22).

TABLE V

GENETIC PROGRAMMING MODELS FOR THE 1814-1913 TIME WINDOW. TEST SET DATA CORRESPONDING TO YEARS 1889-1913.

Middle Window	Exp-1 run-291 (RRSE)	Exp-3 run-319 (RMSE)	mean model (RMSE)	weighted model (RMSE)
Error measure	1.0077	1.0055	0.9577	0.9577
Correlation	0.5253 (*)	0.5447 (*)	0.6107 (*)	0.6107 (*)

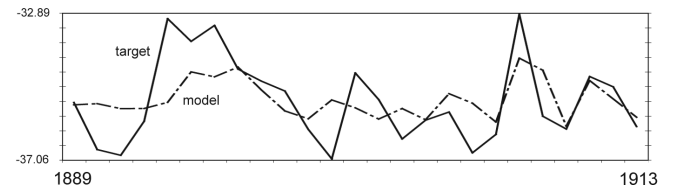


Fig. 6. GP results for the middle window: Observed Delta O18/16 series and test set predictions according to the weighted ensemble model..

TABLE VI

GENETIC PROGRAMMING MODELS FOR THE 1884-1983 TIME WINDOW.
TEST SET DATA CORRESPONDING TO YEARS 1959-1983.

Last Window	Exp-1 run-383 (RRSE)	Exp-3 run-336 (RMSE)	mean model (RMSE)	weighted model (RMSE)
Error measure	0.8578	0.8847	0.8059	0.8058
Correlation	0.4987 (*)	0.2259	0.4586 (*)	0.4595 (*)

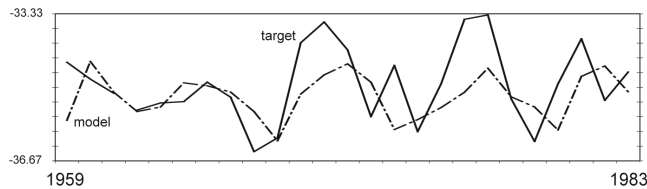


Fig. 7. GP results for the last window: Observed Delta O18/16 series and test set predictions according to the weighted ensemble model.

VII. CONCLUSIONS

These are very preliminary results emerging from data mining of a very complex problem, which requires further investigation. Although suggestive, the connection of the results with real physical processes remains uncertain in spite of their very promising character. The models obtained are only function approximations which seem to be valid exploration tools for orienting further work. The use of these and other computational techniques on different suspected process-related data (with cross-checking), could provide new and interesting momenta in the global warming issue. The results cannot be used to prove or disprove the possible physical mechanisms behind global warming.

ACKNOWLEDGMENT

The authors would like to thank Robert Orchard from the National Research Council Canada (Institute for Information Technology) for making this research possible.

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TABLE VII

LAGS CORRESPONDING TO THE VARIABLES COMPOSING THE TWO GP MODELS OBTAINED FOR THE FIRST WINDOW (1746-1845) (TEST SET).

Lag	Delta O18/16			Sunspot Number			Lag Total
	Exp-1 m 099	Exp-3 m 120	Total	Exp-1 m 099	Exp-3 m 120	Total	
1	0	1	1	0	1	1	2
2	0	0	0	0	0	0	0
3	0	0	0	0	0	0	0
4	0	0	0	0	0	0	0
5	0	0	0	0	0	0	0
6	0	0	0	0	0	0	0
7	0	7	1	0	0	0	1
8	0	0	0	0	0	0	0
9	0	0	0	0	0	0	0
10	0	10	1	0	10 (2)	2	3
11	0	0	0	11	11 (2)	3	3
12	0	0	0	0	12	1	1
13	0	0	0	13	0	1	1
14	0	0	0	0	0	0	0
15	0	0	0	0	0	0	0
16	0	16 (2)	2	0	0	0	2
17	0	0	0	0	0	0	0
18	0	0	0	0	0	0	0
19	19 (3)	0	3	0	0	0	3
20	0	0	0	0	0	0	0
21	0	0	0	0	21	1	1
22	0	0	0	0	22	1	1
23	0	0	0	23	0	1	1
24	0	0	0	0	24	1	1
25	0	0	0	0	0	0	0
	3	5	8	3	9	12	20

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