

Renormalisation in Spectral Theory: Lyapunov Exponents

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Outline

- 1 Method: Lyapunov Exponents
- 2 Objects: Substitutions and Diffraction
- 3 Result: Absence of Absolutely Continuous Diffraction
- 4 Examples

Lyapunov Exponents

What are Lyapunov exponents?

- $\{M_j\}_{j \geq 0}$: sequence of matrices in $\text{Mat}(n, \mathbb{C})$
- $M^{(N)} := \underline{M_{N-1}} M_{N-2} \cdots M_1 \underline{M_0}$

Its **Lyapunov exponent** $\chi: \mathbb{C}^d \rightarrow \mathbb{R} \cup \{-\infty\}$ is defined by

$$\chi(v) := \limsup_{N \rightarrow \infty} \frac{1}{N} \log \|\underline{M^{(N)} v}\|.$$

Main references: Barreira and Pesin, Viana, Duarte and Klein

Extremal exponents

Under some invertibility assumptions, one can define the **extremal Lyapunov exponents**

$$\chi_{\max} := \limsup_{N \rightarrow \infty} \frac{1}{N} \log \|M^{(N)}\| \quad \chi_{\min} := \liminf_{N \rightarrow \infty} \frac{1}{N} \log \|(M^{(N)})^{-1}\|^{-1}$$

$$\underline{\chi_{\min}} \leq \chi(v) \leq \underline{\chi_{\max}}$$

Two (easy) examples

$$M^{(N)} v = M_{N-1} M_{N-2} \cdots M_1 \underbrace{M_0}_{\text{unitary}} v ; \quad M_j \text{ are unitary}$$

- $M_j = M$ for all $j \geq 0$, M is normal

$$\implies \chi_{\max} = \log |\lambda_{\max}| \leftarrow$$

$$\|M_0 v\| = \|v\|$$

$$\|M^{(N)} v\| = \|v\|$$

- M_j is a unitary matrix for all $j \geq 0$

$$\implies \chi_{\max} = 0$$

Matrix cocycles

How to get sequences of matrices:

- Random matrix products $S = \{M_1, \dots, M_n\}$
- Matrix cocycles
- (X, f, μ) : measure-preserving dynamical system
- $A: X \rightarrow \text{Mat}(d, \mathbb{C})$: measurable matrix-valued map

Matrix cocycles

How to get sequences of matrices:

- Random matrix products
- Matrix cocycles
- (X, f, μ) : measure-preserving dynamical system
- $A: X \rightarrow \text{Mat}(d, \mathbb{C})$: measurable matrix-valued map

The map $F: X \times \mathbb{C}^d \rightarrow X \times \mathbb{C}^d$ given by

$$\begin{array}{c} \Downarrow \\ (x, v) \end{array} \mapsto (f(x), \underline{A(x)v})$$

is called a **linear cocycle** over f .

Matrix cocycles

$$F^n(x, v)$$

$$(x, v) \xrightarrow{F} (f(x), \underbrace{A(x)v}_{v'}) \xrightarrow{F} (f^2(x), \underbrace{A(f(x))A(x)v}_{v''})$$

$$\dots F^n(x, v) = (f^n(x), \underbrace{A(f^{n-1}x)A(f^{n-2}x) \dots A(f(x))A(x)v}_{\text{matrix cocycle}})$$

A : generator

f : base dynamics

matrix cocycle

Kingman's subadditive ergodic theorem



- (X, f, μ) : ergodic m.p.d.s.
- $A^{(N)}(x)$: cocycle with base dynamics f
- $\log^+ \|A(x)\| \in L^1(\mu)$

Then

exists as a limit!

constant for μ -a.e. x

$$\chi_{\max}(x) = \lim_{N \rightarrow \infty} \frac{1}{N} \log \|A^{(N)}(x)\| = \inf_N \frac{1}{N} \int_X \log \|A^{(N)}(\xi)\| d\mu(\xi)$$

for μ -a.e. $x \in X$.

Lyapunov exponents in aperiodic order

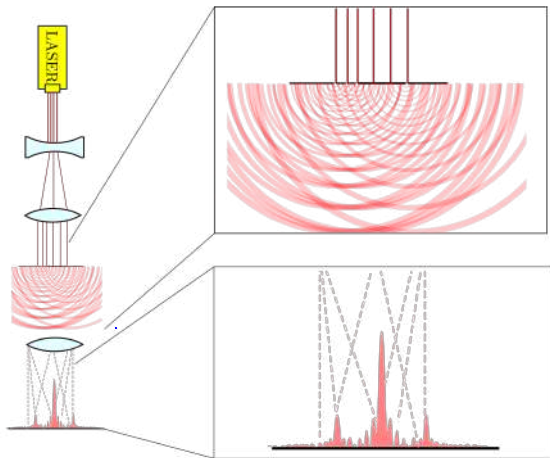
- Diffraction and dynamical spectra
- Schrödinger operators
- S -adic systems
- Continued fraction algorithms

Main texts

- Baake, Gähler (2016): Pair correlations
 - Baake, Frank, Grimm, Robinson (2019): Non-Pisot example
 - Baake, Grimm, M. (2018): Family of generalisations
 - Baake, Gähler, M. (2019): General treatment and extension to HD
-
- Bufetov, Solomyak (2020): Singular \mathbb{Z} -actions
 - Bufetov, Solomyak (2018): Spectral cocycle

Substitutions and Diffraction

Optical diffraction



X-ray diffraction

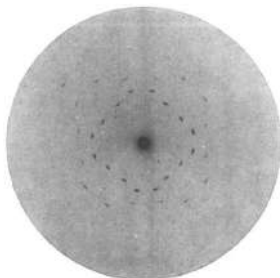
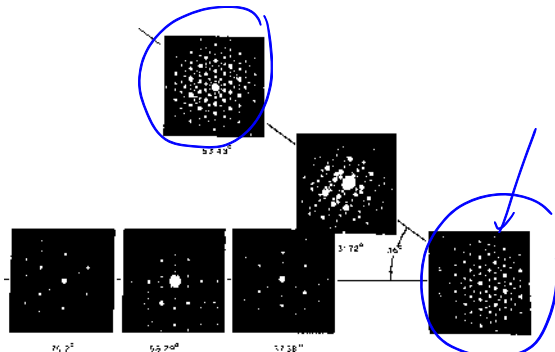


Fig. 5

Friedrich, Knipping and von Laue, Interferenzerscheinungen bei Röntgenstrahlen, *Ann. d. Phys.* (1913).

Schechtman's discovery (1982)

A quenched state of an AlMn-alloy with icosahedral symmetry that displayed isolated bright spots in its diffraction pattern.



(c) Schechtman, et.al., Metallic phase with long-range orientational order and no translational symmetry, *Phys. Rev. Lett.* (1984)

Mathematical diffraction

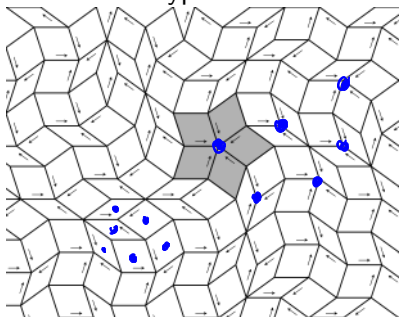
Motto: Mathematical diffraction theory of infinite point sets in \mathbb{R}^d
is the harmonic analysis of unbounded Radon measures.

A **Radon measure** μ on \mathbb{R}^d is a (complex-valued) linear functional
on $C_c(\mathbb{R}^d)$.

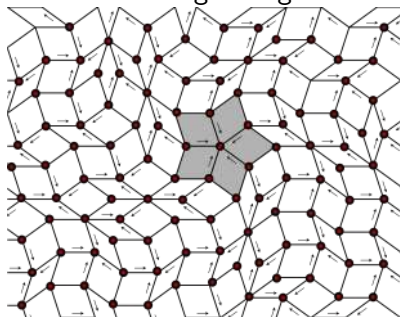
$\mathcal{M}(\mathbb{R}^d) \cong \infty$

From tilings (\mathcal{T}) to point sets (Λ)

Vertices of (possibly) different
tile types \implies



Atoms of (possibly) distinct
scattering strength



Autocorrelation and diffraction



- Let $\Lambda \subset \mathbb{R}^d$ be a point set in \mathbb{R}^d and $w(x) \in \mathbb{C}$ be the weight associated to the point $x \in \Lambda$.

Atomic distrib.:

$$\mu = \sum_{x \in \Lambda} w(x) \delta_x$$

Autocorrelation:

$$\gamma = \mu \circledast \tilde{\mu}$$

Diffraction:

$$\widehat{\gamma}$$

Autocorrelation and diffraction



- Let $\Lambda \subset \mathbb{R}^d$ be a point set in \mathbb{R}^d and $w(x) \in \mathbb{C}$ be the weight associated to the point $x \in \Lambda$.

Atomic distrib.:

Autocorrelation:

Diffraction:

- The diffraction $\hat{\gamma}$ admits the unique Lebesgue decomposition

$$\hat{\gamma} = \hat{\gamma}_{pp} + \hat{\gamma}_{ac} + \hat{\gamma}_{sc}$$

Absolutely continuous component

$$\hat{\gamma} = \hat{\gamma}_{pp} + \hat{\gamma}_{ac} + \hat{\gamma}_{sc}.$$

① Supported on sets of positive Lebesgue measure

② Analytic counterpart of **diffuse diffraction**

③ Presence suggests **randomness**

④ $\hat{\gamma}_{ac} = h(k)\mu_{Leb}$

Q_{RS} :

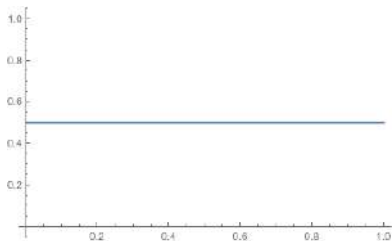
$$\begin{aligned} a &\mapsto ab \\ b &\mapsto ab \\ \bar{a} &\mapsto \bar{a}\bar{b} \\ \bar{b} &\mapsto \bar{a}\bar{b} \end{aligned}$$

w_+ : unbarred
 w_- : barred

Absolutely continuous component

$$\widehat{\gamma} = \widehat{\gamma}_{\text{pp}} + \widehat{\gamma}_{\text{ac}} + \widehat{\gamma}_{\text{sc}}.$$

- 1 Supported on sets of positive Lebesgue measure
- 2 Analytic counterpart of **diffuse diffraction**
- 3 Presence suggests **randomness**
- 4 $\widehat{\gamma}_{\text{ac}} = h(k)\mu_{\text{Leb}}$



$$h(k) = \left| \frac{w_+ - w_-}{2} \right|^2$$

for the Rudin–Shapiro substitution

Renormalisation equations

$k \in \mathbb{R}^d$
 $h(k)$: Radon-Nikodym density of $\hat{\gamma}_{ac}$

$$h(k) \sim v(k)$$

$$v(\lambda k) = \sqrt{\lambda} B^{-1}(k) v(k)$$

$$v(\lambda^n k) = \lambda^{n/2} \underbrace{B^{-1}(\lambda^{n-1} k) \dots B^{-1}(\lambda k) B^{-1}(k)}_{\text{matrix cycle}} v(k)$$

matrix cycle: $\rightarrow B(k)$: Fourier matrix

$$f : k \rightarrow \lambda k$$

Remarks

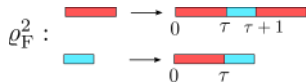
A measure μ in \mathbb{R}^d is called **translation-bounded** if for every compact $K \subset \mathbb{R}^d$, there exists a constant C_K such that

$$\sup_{x \in \mathbb{R}^d} |\mu|(x + K) < C_K.$$

- Each $\widehat{\gamma}_{ij}$ is a translation-bounded measure.
- Translation-boundedness and exponential growth of the Radon–Nikodym density are incompatible.

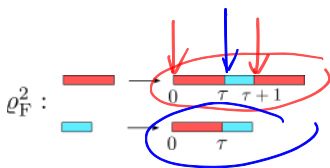
$$\widehat{\gamma} = \text{dens}(V) \sum_{i,j=1}^S w_i \widehat{\gamma}_{ij} w_j$$

Fourier matrix from inflation rules



Fourier matrix from inflation rules

$$t \mapsto e^{2\pi i t k}$$



$$B(0) = M \quad \leftarrow \text{subs. matrix}$$

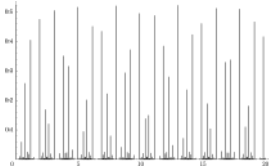
$$B(k) = \begin{pmatrix} 1 + e^{2\pi i(1+\tau)k} & 1 \\ e^{2\pi i\tau k} & e^{2\pi i\tau k} \end{pmatrix}$$

$$\rightarrow B(k) = \sum_T (k) \quad \text{// same!}$$

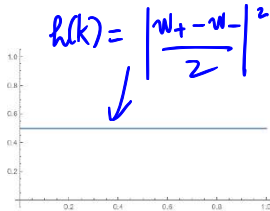
Diffraction of systems arising from inflations

Question: When is $\hat{\gamma} = \hat{\gamma}_{pp} \oplus \hat{\gamma}_{ac} + \hat{\gamma}_{sc}$?

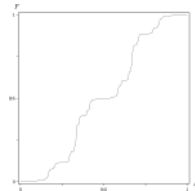
$$\underline{w_+ - w_-} = \underline{\underline{\sqrt{2}}}$$



Fibonacci
 $\hat{\gamma} = \hat{\gamma}_{pp}$



Random Sierpinski
 $\hat{\gamma} = \hat{\gamma}_{pp} + \hat{\gamma}_{ac}$

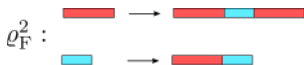


Thue - Morse
 $\hat{\gamma} = \hat{\gamma}_{pp} + \hat{\gamma}_{sc}$

Absence of Absolutely Continuous Diffraction

Lyapunov exponents from inflation rules

Squared Fibonacci inflation:



Fourier matrix:

$$B(k) = \begin{pmatrix} 1 + e^{2\pi i(1+\tau)k} & 1 \\ e^{2\pi i\tau k} & e^{2\pi i\tau k} \end{pmatrix}$$

$$\begin{aligned} f: k &\mapsto \lambda k & (\mathbb{R}) \\ k &\mapsto Q^T k & (\mathbb{R}^d) \end{aligned}$$

For a fixed $k \in \mathbb{R}$, consider the cocycle

$$\longrightarrow B^{(N)}(k) = B(k)B(\lambda k) \cdots B(\lambda^{N-1}k).$$

For this cocycle, consider the (maximal) Lyapunov exponent given by

$$\chi^B(k) = \limsup_{N \rightarrow \infty} \frac{1}{N} \log \|B^{(N)}(k)\|.$$

Sufficient condition for absence of ac diffraction

Theorem (Baake–Gähler–M.)

Let ϱ be a primitive inflation rule, with inflation multiplier λ , and let $B(k)$ be the corresponding Fourier matrix. Under some mild assumptions, if there is an $\varepsilon > 0$ such that

$$\chi^B(k) \leq \log \sqrt{\lambda} - \varepsilon$$

for Lebesgue-a.e. $k \in \mathbb{R}^d$, then the diffraction $\hat{\gamma}$ does not contain an absolutely continuous component.

Examples

- Singular examples
 - Abelian bijective
 - Fibonacci
 - Godrèche–Lançon–Billard tiling
- Examples with ac
 - Rudin–Shapiro
 - Chan–Grimm–Short’s 9-letter example

Singular examples

Abelian bijective substitutions

Example

Let $\mathcal{A} = \{0, 1, 2\}$ and consider

$$\varrho_{\text{ab}} : \begin{cases} 0 \mapsto \boxed{0} \boxed{2} \boxed{1} \boxed{1} \boxed{2} \\ 1 \mapsto \boxed{1} \boxed{0} \boxed{2} \boxed{2} \boxed{0} \\ 2 \mapsto \boxed{2} \boxed{1} \boxed{0} \boxed{0} \boxed{1} \end{cases}$$

This is an example of a **bijective substitution**.

The zeroth and the third column are $\mathcal{C}_0 = (0, 1, 2)^T$ and $\mathcal{C}_3 = (1, 2, 0)^T$, respectively.

Abelian bijective substitutions

$$\varrho_{ab} : \begin{cases} 0 \mapsto \boxed{0} \boxed{2} \boxed{1} \boxed{1} \boxed{2} \\ 1 \mapsto \boxed{1} \boxed{0} \boxed{2} \boxed{2} \boxed{0} \\ 2 \mapsto \boxed{2} \boxed{1} \boxed{0} \boxed{0} \boxed{1} \end{cases}$$

Example

From ϱ_{ab} , one automatically gets the inflation



Abelian bijective substitutions

$$\varrho : \begin{cases} 0 \mapsto \boxed{0} \boxed{2} \boxed{1} \boxed{1} \boxed{2} \\ 1 \mapsto \boxed{1} \boxed{0} \boxed{2} \boxed{2} \boxed{0} \\ 2 \mapsto \boxed{2} \boxed{1} \boxed{0} \boxed{0} \boxed{1} \end{cases}$$

One can consider the columns of ϱ as permutations in $S_{|\mathcal{A}|}$ via

$$\sigma_{\mathcal{C}_\ell}(0, 1, 2, \dots, |\mathcal{A}| - 1)^T = \mathcal{C}_\ell.$$

A bijective substitution ϱ is **Abelian** if the group G “generated by the columns”, i.e., $G = \langle \sigma_{\mathcal{C}_\ell} \rangle$ is Abelian.

Fourier matrices

Proposition

Let ϱ be primitive, bijective, Abelian. Then

$$B(k) = \sum_{\ell=0}^{L-1} e^{2\pi i \ell k} D_{\ell}$$

where $\{D_{\ell}\}$ are commuting permutation matrices.

Absence of ac Diffraction

Proposition

Let ϱ be primitive, bijective, Abelian. Then the Lyapunov exponents of $B(k)$ are given by $\chi_j = \mathfrak{m}(P_j)$, where $\mathfrak{m}(P_j)$ is the logarithmic Mahler measure of the polynomial

$$P_j(z) = \sum_{\ell=0}^{L-1} \overline{\rho_j(\sigma_{C_\ell})} z^\ell, \quad \text{where } \rho_j \text{ is the } j\text{th irrep of } G.$$

Absence of ac Diffraction

Proposition

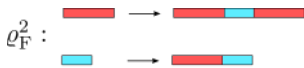
Let ϱ be primitive, bijective, Abelian. Then the Lyapunov exponents of $B(k)$ are given by $\chi_j = \mathfrak{m}(P_j)$, where $\mathfrak{m}(P_j)$ is the logarithmic Mahler measure of the polynomial

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Theorem (Baake–Gähler–M.)

Let ϱ be a primitive, bijective, Abelian substitution. Then, for a.e. $k \in \mathbb{R}$, all Lyapunov exponents of $B(k)$ are strictly less than $\log \sqrt{\lambda}$. Consequently, the corresponding diffraction $\hat{\gamma}$ does not contain an absolutely continuous component.

Squared-Fibonacci inflation



$$B(k) = \begin{pmatrix} 1 + e^{2\pi i(1+\tau)k} & 1 \\ e^{2\pi i\tau k} & e^{2\pi i\tau k} \end{pmatrix}$$

$$f: k \mapsto \lambda k$$

$$X = \mathbb{R}$$

$$\log^+ \|B(k)\|$$

Proposition

Let ϱ be a primitive one-dimensional inflation rule whose expansion factor λ has algebraic degree r . Under some mild assumptions, there exists an ergodic cocycle \tilde{B} on \mathbb{T}^r , such that

$$B^{(n)}(k) = \tilde{B}^{(n)}(x_1, \dots, x_r) \Big|_{x_1=k, x_2=\theta_1 k, \dots, x_r=\theta_{r-1} k}$$

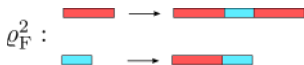
$$f \rightarrow Q_f: \mathbb{T}^r \rightarrow \mathbb{T}^r$$

ergodic
w.r.t.

where $\{1, \theta_1, \dots, \theta_{r-1}\}$ are rationally independent.

M_f

A Kingman-type estimate



$$B(k) = \begin{pmatrix} 1 + e^{2\pi i(1+\tau)k} & 1 \\ e^{2\pi i\tau k} & e^{2\pi i\tau k} \end{pmatrix}$$

Proposition

Let ϱ be a primitive one-dimensional inflation. Under some mild assumptions,

$$\chi^B(k) \leq \frac{1}{N} \int_{\mathbb{T}^r} \log \|\tilde{B}^{(N)}(x)\| d\mu_H(x),$$

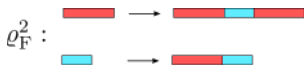
for a.e. $k \in \mathbb{R}$ and for all $N \geq 1$.

Strategy

- 1 Compute the Fourier matrix $B(k)$
- 2 Check if $\det(B(k)) \neq 0$
- 3 Compute the finite approximants of the Kingman-type bound via numerical integration
- 4 Wait until it goes below the threshold $(\log \sqrt{\lambda})$ for some N

If there IS such an $N \Rightarrow$ no ac diffraction

Squared-Fibonacci inflation



$$B(k) = \begin{pmatrix} 1 + e^{2\pi i(1+\tau)k} & 1 \\ e^{2\pi i\tau k} & e^{2\pi i\tau k} \end{pmatrix}$$

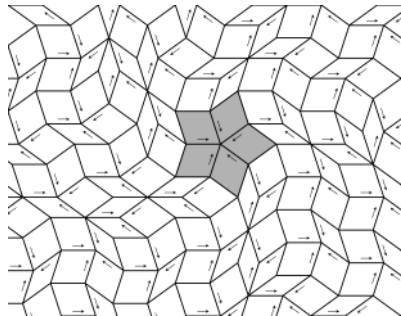
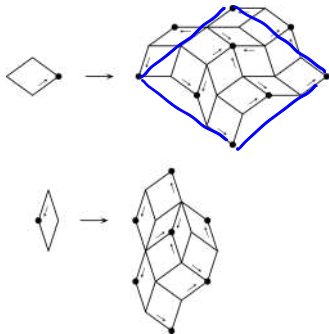
N	1	2	3	4
$\frac{1}{N} \int_{\mathbb{T}^2} \log \ \tilde{B}^{(N)}(x)\ _F$	1.5668	1.1091	0.8776	0.7409

Table: Numerical values for upper bounds for $2\chi^B(k)$ for ϱ_F^2 . Here, $\|\cdot\|_F$ stands for the Frobenius norm and $\log \lambda \approx 0.9624$.

$\Rightarrow \hat{\gamma}$ does not have an a.c. component!

Higher-dimensional example

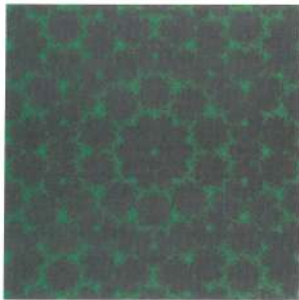
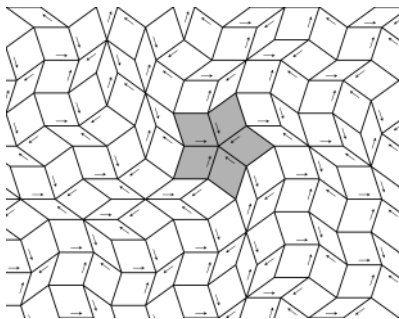
Godrèche–Lançon–Billard tiling



Here, $\lambda = \frac{5+\sqrt{5}}{2}$ is non-Pisot.

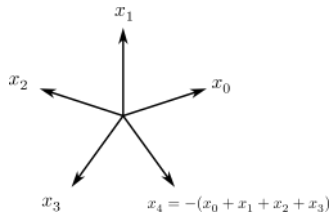
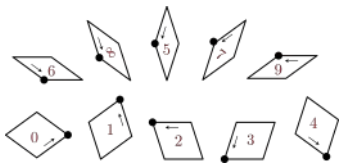
Higher-dimensional example

Godrèche–Lançon–Billard tiling



Godrèche C and Lançon F, A simple example of a non-Pisot tiling with five-fold symmetry, *J. Phys. I. France* 2 (1992)

Higher-dimensional example



Set of control points: $\Lambda \subset \mathbb{Z}[\zeta_5]$

Higher-dimensional example

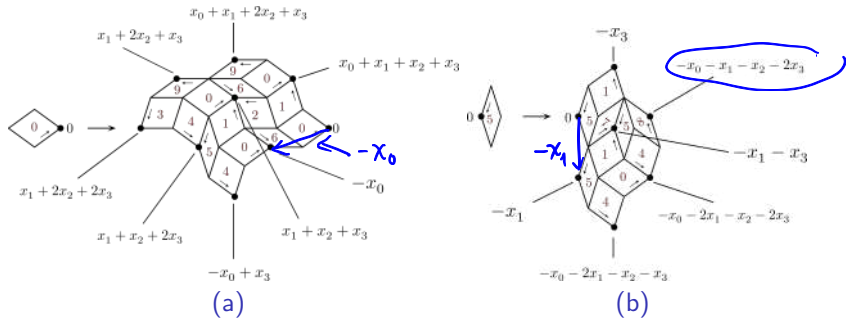
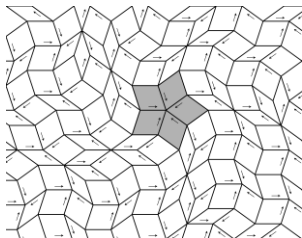


Figure: Level-1 supertiles of the GLB tiling

Higher-dimensional example

Godrèche–Lançon–Billard tiling



$$\hat{\gamma} = \mathbb{I}_0 \delta_0 + \hat{\gamma}_{sc}$$

N	7	8	9	10	11	12
$\frac{1}{N} \int_{\mathbb{T}^4} \log \ \tilde{B}^{(N)}(\cdot)\ _F^2$	2.571	2.517	2.474	2.440	2.411	2.387

Table: Numerical upper bounds for χ^B for the GLB inflation ϱ_{GLB} . Here $\log \lambda \approx 2.571862$.

Examples with AC

Necessary condition for presence of ac diffraction

Theorem (Berlinkov–Solomyak, 2019)

Let ϱ be a primitive substitution of constant length L . If it admits a Lebesgue component in its dynamical spectrum, then its substitution matrix must have an eigenvalue of modulus \sqrt{L} .

Necessary condition for presence of ac diffraction

Theorem (Baake–Gähler-M., 2019)

Let ϱ be a primitive inflation rule. Under some mild assumptions, one has $\chi^B(k) \leq \log \sqrt{\lambda}$ for a.e. $k \in \mathbb{R}^d$.

Corollary (Baake–Gähler-M., 2019)

Let ϱ be a primitive inflation rule. Under some mild assumptions, if its diffraction admits a Lebesgue component, then its Fourier cocycle must have $\chi^B(k) = \log \sqrt{\lambda}$ for a set of $k \in \mathbb{R}^d$ of positive Lebesgue measure.

Examples with AC

Rudin–Shapiro substitution

$$\varrho_{\text{RS}} : a \mapsto ab, b \mapsto a\bar{b}, \bar{b} \mapsto \bar{a}b, \bar{a} \mapsto \bar{a}\bar{b}$$

$$B(k) = \begin{pmatrix} 1 & 1 & 0 & 0 \\ e^{2\pi i k} & 0 & e^{2\pi i k} & 0 \\ 0 & e^{2\pi i k} & 0 & e^{2\pi i k} \\ 0 & 0 & 1 & 1 \end{pmatrix}$$

$$\det(B(k)) = 0 !$$

$$S B(k) S^{-1} = \begin{pmatrix} + & \\ & + \end{pmatrix}$$

Examples with AC

Rudin-Shapiro substitution

$$\varrho_{\text{RS}} : a \mapsto ab, b \mapsto a\bar{b}, \bar{b} \mapsto \bar{a}b, \bar{a} \mapsto \bar{a}\bar{b}$$

$$B(k) = \begin{pmatrix} 1 & 1 & 0 & 0 \\ e^{2\pi i k} & 0 & e^{2\pi i k} & 0 \\ 0 & e^{2\pi i k} & 0 & e^{2\pi i k} \\ 0 & 0 & 1 & 1 \end{pmatrix}$$

$$B'(k) = \left(\begin{array}{cc|cc} 1 + e^{2\pi i k} & 0 & & \\ -e^{2\pi i k} & 0 & & \\ \hline & & 1 & 1 \\ & & e^{2\pi i k} & -e^{2\pi i k} \end{array} \right)$$

$$\chi^{B_2} = \log \sqrt{2} \text{ for all } k \in \mathbb{R}$$

$(\sqrt{2})^{\mu(k)}$
 unitary!

B_2

Examples with AC

Example (Chan–Grimm–Short, 2018)

A nine-letter example: ϱ_9

$$\begin{array}{lll}
 0 \mapsto 012, & \bar{0} \mapsto \bar{0}\bar{1}\bar{2}, & \bar{\bar{0}} \mapsto \bar{\bar{0}}\bar{\bar{1}}\bar{\bar{2}}, \\
 1 \mapsto 0\bar{1}\bar{\bar{2}}, & \bar{1} \mapsto \bar{0}\bar{\bar{1}}\bar{\bar{2}}, & \bar{\bar{1}} \mapsto \bar{\bar{0}}\bar{1}\bar{2}, \\
 2 \mapsto 0\bar{\bar{1}}\bar{\bar{2}}, & \bar{\bar{2}} \mapsto \bar{0}\bar{1}\bar{\bar{2}}, & \bar{\bar{\bar{2}}} \mapsto \bar{\bar{0}}\bar{1}\bar{2}
 \end{array}$$

Examples with AC

Proposition (M., 2019)

Let $B(k)$ be the Fourier matrix of ϱ_g . One has

- (1) For $k \in \mathbb{R}$, all $B(k)$ are simultaneously block diagonalisable into

$$B'(k) = \left(\begin{array}{c|c|c} Z'_1 & \mathbf{0} & \mathbf{0} \\ \hline \mathbf{0} & Z'_2 & \mathbf{0} \\ \hline \mathbf{0} & \mathbf{0} & Z'_3 \end{array} \right), \quad \begin{array}{l} \leftarrow \\ \leftarrow \end{array} \log \sqrt{\lambda}$$

where Z'_2 and Z'_3 are constant multiples of unitary matrices, with multiplier $c = \sqrt{3}$.

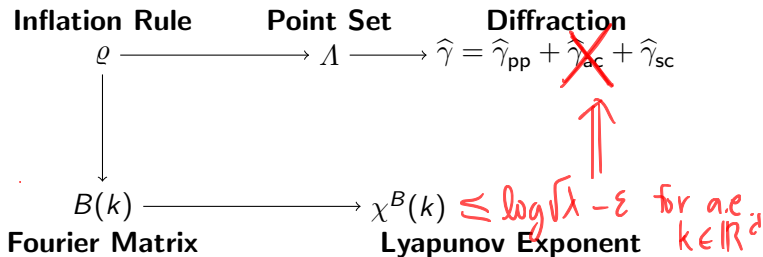
- (2) The cocycles defined by the blocks Z'_2 and Z'_3 have degenerate Lyapunov spectrum $\chi^{Z'_2} = \chi^{Z'_3} = \log(\sqrt{3}) = \log \sqrt{\lambda}$.

Examples with AC

Theorem (Frank–M., 202X)

There exists an infinite family of primitive inflation tilings in \mathbb{R}^d with non-trivial absolutely continuous spectral component such that the corresponding Lebesgue multiplicity is exactly the number of Lyapunov exponents of the Fourier cocycle $B(k)$ equal to $\log \sqrt{\lambda}$.

Summary



Thank you for your attention!

