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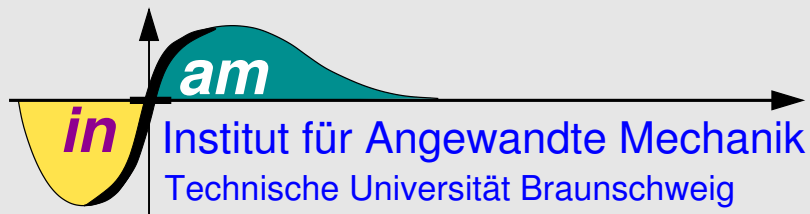
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Numerical Aspects of a Poroelastic Time Domain Boundary Element Formulation

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Adaptive Fast Boundary Element Methods in Industrial Applications

Söllerhaus, 29.9.-2.10.2004



- ❑ Governing equations
 - Biot's theory
 - Differential equation
- ❑ Poroelastic Boundary Element Method
 - Boundary integral equation
 - Spatial shape functions
 - Convolution Quadrature Method
- ❑ Numerical results
 - Dimensionless variables
 - Mixed shape functions
 - Rock foundation in a soil half-space

constitutive equation $\sigma_{ij} = \sigma_{ij}^S + \sigma^F \delta_{ij}$

$$\sigma_{ij} = G(u_{i,j} + u_{j,i}) + \left(\left(K - \frac{2}{3}G \right) u_{k,k} - \alpha p \right) \delta_{ij}$$

$$\zeta = \alpha u_{k,k} + \frac{\phi^2}{R} p$$

equilibrium $\rho = \rho_s (1 - \phi) + \phi \rho_f$

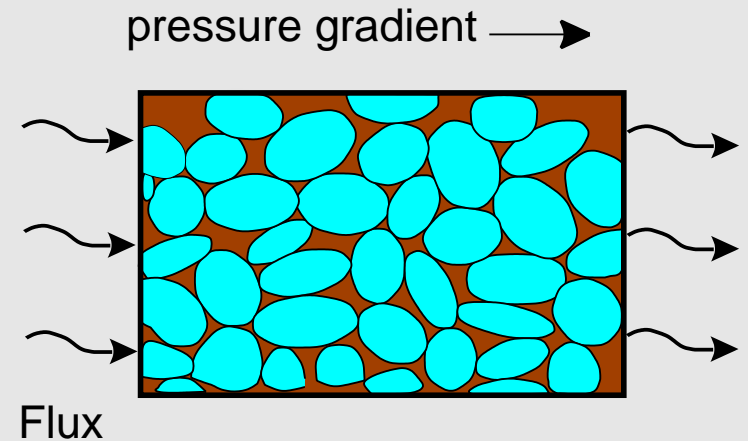
$$\sigma_{ij,j} + F_i = \rho \frac{\partial^2}{\partial t^2} u_i + \rho_f \frac{\partial}{\partial t} w_i$$

Darcy's law

$$q_i = -\kappa \left(p_{,i} + \rho_f \frac{\partial^2}{\partial t^2} u_i + \frac{\rho_a + \phi \rho_f}{\phi} \frac{\partial}{\partial t} w_i \right)$$

continuity equation

$$\frac{\partial}{\partial t} \zeta + q_{i,i} = a$$



Nomenclature

σ_{ij}	total stress	q_i	specific flux	u_i	solid displacement	ζ	'fluid strain'
α	Biot's stress coefficient	p	pore pressure	w_i	seepage velocity	F_i	bulk body force
G, K	shear, bulk modulus	ϕ	porosity	ρ_a	apparent mass density	ρ	bulk density

- representation in Laplace domain ($\mathcal{L}\{f(t)\} = \hat{f}$)

$$\left. \begin{aligned} G\hat{u}_{i,jj} + \left(K + \frac{1}{3}G\right)\hat{u}_{j,ij} - (\alpha - \beta)\hat{p}_{,i} - s^2(\rho - \beta\rho_f)\hat{u}_i &= -\hat{F}_i \\ \frac{\beta}{\rho_f s}\hat{p}_{,ii} - \frac{\phi^2 s}{R}\hat{p} - (\alpha - \beta)s\hat{u}_{i,i} &= -\hat{a} \end{aligned} \right\} \mathbf{B}^* \begin{bmatrix} \hat{u}_i \\ \hat{p} \end{bmatrix} = - \begin{bmatrix} \hat{F}_i \\ \hat{a} \end{bmatrix}$$

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- **weak** singular fundamental solutions

$$\begin{aligned} \hat{U}_{ij}^S &= \frac{1+\nu}{8\pi E(1-\nu)} \{r_{,i}r_{,j} + \delta_{ij}(3-4\nu)\} \frac{1}{r} + \mathcal{O}(r^0) & \hat{P}^F &= \frac{\rho_f s}{4\pi\beta} \frac{1}{r} + \mathcal{O}(r^0) \\ \hat{T}_i^F &= \frac{\rho_f s^2}{8\pi\beta} \frac{1-2\nu}{1-\nu} \left\{ (\alpha - \beta)r_{,i}r_{,n} + n_i \left(\alpha + \beta \frac{1}{1-2\nu} \right) \right\} \frac{1}{r} + \mathcal{O}(r^0) \\ \hat{Q}_j^S &= \frac{1+\nu}{8\pi E(1-\nu)} \left\{ \alpha(1-2\nu)(r_{,n}r_{,j} - n_j) - 2\beta(1-\nu)(r_{,n}r_{,j} + n_j) \right\} \frac{1}{r} + \mathcal{O}(r^0) \end{aligned}$$

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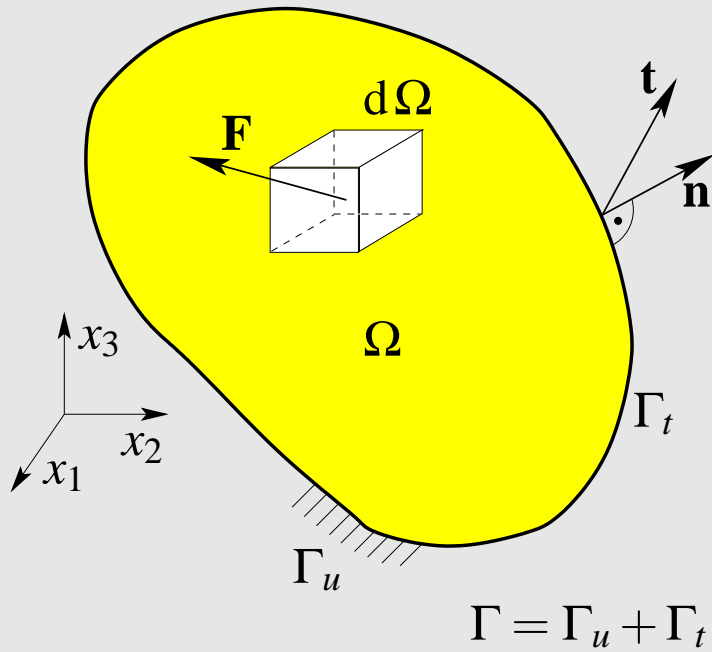
- strong singular fundamental solutions

$$\hat{T}_{ij}^S = \frac{-[(1-2\nu)\delta_{ij} + 3r_{,i}r_{,j}]r_{,n} + (1-2\nu)(r_{,j}n_i - r_{,i}n_j)}{8\pi(1-\nu)r^2} + \mathcal{O}(r^0) \quad \hat{Q}^F = -\frac{1}{4\pi} \frac{r_{,n}}{r^2} + \mathcal{O}(r^0)$$

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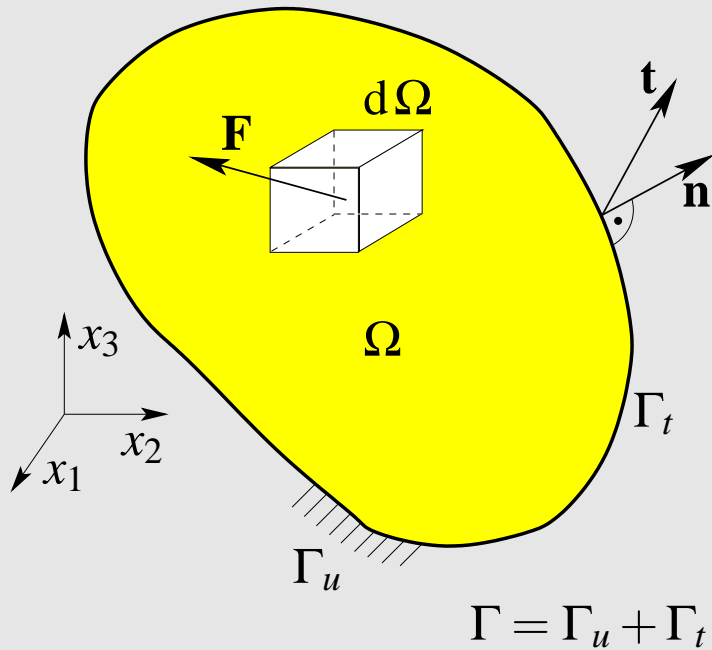
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weighted residuals

$$\int_{\Omega} \mathbf{G}^T \mathbf{B}^* \begin{bmatrix} \hat{u}_i(\mathbf{x}, s) \\ \hat{p}(\mathbf{x}, s) \end{bmatrix} d\Omega = \mathbf{0}$$

with $\mathbf{G} = \begin{bmatrix} \hat{U}_{ij}^S(\mathbf{x}, \mathbf{y}, s) & \hat{U}_i^F(\mathbf{x}, \mathbf{y}, s) \\ \hat{P}_j^S(\mathbf{x}, \mathbf{y}, s) & \hat{P}^F(\mathbf{x}, \mathbf{y}, s) \end{bmatrix}$



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two partial integrations singular behavior transformation to time domain

$$\int_0^t \int_{\Gamma} \begin{bmatrix} U_{ij}^S(t-\tau, \mathbf{y}, \mathbf{x}) & -P_j^S(t-\tau, \mathbf{y}, \mathbf{x}) \\ U_i^F(t-\tau, \mathbf{y}, \mathbf{x}) & -P^F(t-\tau, \mathbf{y}, \mathbf{x}) \end{bmatrix} \begin{bmatrix} t_i(\tau, \mathbf{x}) \\ q(\tau, \mathbf{x}) \end{bmatrix} d\Gamma d\tau =$$

$$\int_0^t \oint_{\Gamma} \begin{bmatrix} T_{ij}^S(t-\tau, \mathbf{y}, \mathbf{x}) & Q_j^S(t-\tau, \mathbf{y}, \mathbf{x}) \\ T_i^F(t-\tau, \mathbf{y}, \mathbf{x}) & Q^F(t-\tau, \mathbf{y}, \mathbf{x}) \end{bmatrix} \begin{bmatrix} u_i(\tau, \mathbf{x}) \\ p(\tau, \mathbf{x}) \end{bmatrix} d\Gamma d\tau + \begin{bmatrix} c_{ij}(\mathbf{y}) & 0 \\ 0 & c(\mathbf{y}) \end{bmatrix} \begin{bmatrix} u_i(t, \mathbf{y}) \\ p(t, \mathbf{y}) \end{bmatrix}$$

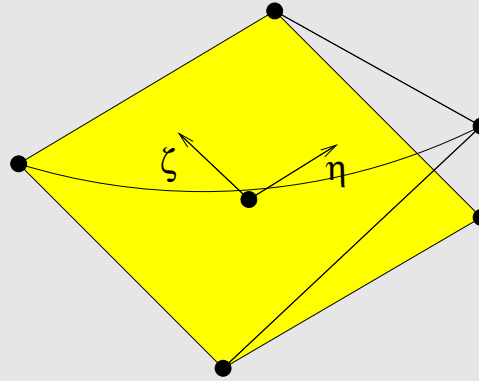
spatial discretization

$$u_i(\mathbf{x}, t) = \sum_{e=1}^E \sum_{f=1}^F N_e^f(\mathbf{x}) u_i^{ef}(t)$$

$$t_i(\mathbf{x}, t) = \sum_{e=1}^E \sum_{f=1}^F N_e^f(\mathbf{x}) t_i^{ef}(t)$$

$$p(\mathbf{x}, t) = \sum_{e=1}^E \sum_{f=1}^F N_e^f(\mathbf{x}) p^{ef}(t)$$

$$q(\mathbf{x}, t) = \sum_{e=1}^E \sum_{f=1}^F N_e^f(\mathbf{x}) q^{ef}(t)$$



e.g. linear ansatz function

$$N_e^1(\eta, \zeta) = \frac{1}{4} (1 - \eta) (1 - \zeta)$$

$$N_e^2(\eta, \zeta) = \frac{1}{4} (1 - \eta) (1 + \zeta)$$

$$N_e^3(\eta, \zeta) = \frac{1}{4} (1 + \eta) (1 + \zeta)$$

$$N_e^4(\eta, \zeta) = \frac{1}{4} (1 + \eta) (1 - \zeta)$$

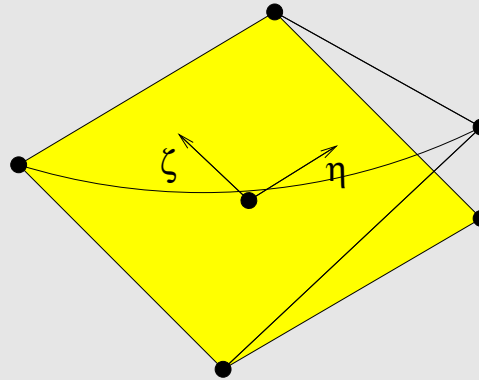
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e.g. linear ansatz function

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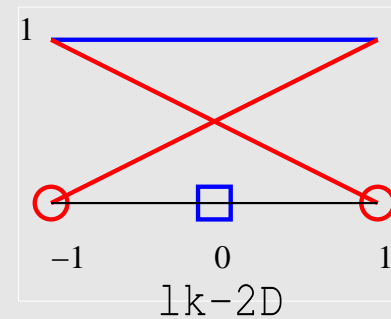
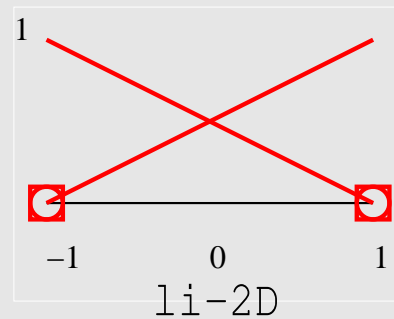
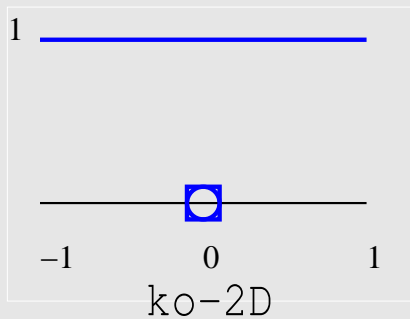
$$N_e^3(\eta, \zeta) = \frac{1}{4} (1 + \eta) (1 + \zeta)$$

$$N_e^4(\eta, \zeta) = \frac{1}{4} (1 + \eta) (1 - \zeta)$$

discretized integral equation

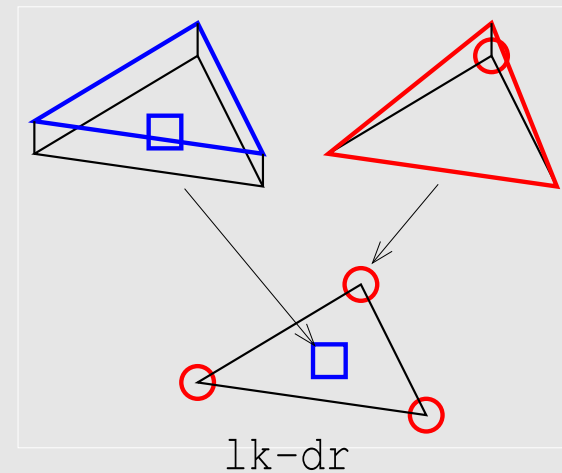
$$\begin{bmatrix} c_{ij}(\mathbf{y}) u_i(\mathbf{y}, t) \\ c(\mathbf{y}) p(\mathbf{y}, t) \end{bmatrix} = \sum_{e=1}^E \sum_{f=1}^F \left\{ \int_0^t \int_{\Gamma} \begin{bmatrix} U_{ij}^S(\mathbf{x}, \mathbf{y}, t - \tau) & -P_j^S(\mathbf{x}, \mathbf{y}, t - \tau) \\ U_i^F(\mathbf{x}, \mathbf{y}, t - \tau) & -P^F(\mathbf{x}, \mathbf{y}, t - \tau) \end{bmatrix} N_e^f(\mathbf{x}) d\Gamma \begin{bmatrix} t_i^{ef}(\tau) \\ q^{ef}(\tau) \end{bmatrix} d\tau \right. \\ \left. - \int_0^t \oint_{\Gamma} \begin{bmatrix} T_{ij}^S(\mathbf{x}, \mathbf{y}, t - \tau) & Q_j^S(\mathbf{x}, \mathbf{y}, t - \tau) \\ T_i^F(\mathbf{x}, \mathbf{y}, t - \tau) & Q^F(\mathbf{x}, \mathbf{y}, t - \tau) \end{bmatrix} N_e^f(\mathbf{x}) d\Gamma \begin{bmatrix} u_i^{ef}(\tau) \\ p^{ef}(\tau) \end{bmatrix} d\tau \right\}$$

- Isoparametric elements - shape functions identical for all quantities and geometry
- Mixed elements – using different shape functions for different quantities (common for finite elements), e.g. $N_e^f(\mathbf{x})$ linear for u, t and constant for p, q



Shape functions in 2-d and 3-d

Element	$u N_e^f, t N_e^f$	$p N_e^f, q N_e^f$
ko-2D, ko-dr	constant	constant
li-2D, li-dr	linear	linear
lk-2D, lk-dr	linear	constant



□ quadrature rule for $n = 0, 1, \dots, N$ time steps:

$$y(t) = f(t) * g(t) = \int_0^t f(t - \tau) g(\tau) d\tau \quad \Rightarrow \quad y(n\Delta t) = \sum_{k=0}^n \omega_{n-k}(\hat{f}, \Delta t) g(k\Delta t)$$

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□ integration weight:

$$\omega_n(\hat{f}, \Delta t) = \frac{1}{2\pi i} \int_{|z|=\mathcal{R}} \hat{f}\left(\frac{\gamma(z)}{\Delta t}\right) z^{-n-1} dz \approx \frac{\mathcal{R}^{-n}}{L} \sum_{\ell=0}^{L-1} \hat{f}\left(\frac{\gamma\left(\mathcal{R}e^{i\ell\frac{2\pi}{L}}\right)}{\Delta t}\right) e^{-in\ell\frac{2\pi}{L}}$$

- $\gamma(z)$ A-stable multi step method, e.g. BDF 2: $\gamma(z) = \frac{3}{2} - 2z + \frac{1}{2}z^2$
- Δt time step size of equal duration
- $L = N$ effective choice for determining ω_n (FFT)
- $\mathcal{R}^N = \sqrt{\varepsilon}$ with $\varepsilon \approx 10^{-10}$

►► temporal discretization with Convolution Quadrature Method yields for $n = 0, 1, \dots, N$

$$\begin{bmatrix} c_{ij}(\mathbf{y}) u_i(n\Delta t) \\ c(\mathbf{y}) p(n\Delta t) \end{bmatrix} = \sum_{e=1}^E \sum_{f=1}^F \sum_{k=0}^n \left\{ \begin{array}{l} \begin{bmatrix} \omega_{n-k}^{ef}(\hat{U}_{ij}^S, \mathbf{y}, \Delta t) & -\omega_{n-k}^{ef}(\hat{P}_j^S, \mathbf{y}, \Delta t) \\ \omega_{n-k}^{ef}(\hat{U}_i^F, \mathbf{y}, \Delta t) & -\omega_{n-k}^{ef}(\hat{P}^F, \mathbf{y}, \Delta t) \end{bmatrix} \begin{bmatrix} t_i^{ef}(k\Delta t) \\ q^{ef}(k\Delta t) \end{bmatrix} \\ - \begin{bmatrix} \omega_{n-k}^{ef}(\hat{T}_{ij}^S, \mathbf{y}, \Delta t) & \omega_{n-k}^{ef}(\hat{Q}_j^S, \mathbf{y}, \Delta t) \\ \omega_{n-k}^{ef}(\hat{T}_i^F, \mathbf{y}, \Delta t) & \omega_{n-k}^{ef}(\hat{Q}^F, \mathbf{y}, \Delta t) \end{bmatrix} \begin{bmatrix} u_i^{ef}(k\Delta t) \\ p^{ef}(k\Delta t) \end{bmatrix} \end{array} \right\}$$

with integration weights, e.g.

$$\omega_{n-k}^{ef}(\hat{U}_{ij}, \mathbf{y}, \Delta t) = \frac{\mathcal{R}^{k-n} L^{-1}}{L} \sum_{\ell=0}^{L-1} \int_{\Gamma} \hat{U}_{ij} \left(\mathbf{x}, \mathbf{y}, \frac{\gamma \left(\mathcal{R} e^{-i\ell \frac{2\pi}{L}} \right)}{\Delta t} \right) N_e^f(\mathbf{x}) d\Gamma e^{-i(n-k)\ell \frac{2\pi}{L}}$$

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►►► quadrature formula

- regular integrals: Gauss formula
- weak singular integrals: Regularization with polar coordinate transformation
- strong singular integrals: Formula by GUIGGIANI and GIGANTE

Time stepping procedure

solution with **point collocation**, i.e. moving \mathbf{y} in every node and solving the system in each time step ($\mathbf{U}, \mathbf{T}, \mathbf{u}, \mathbf{t}$ are generalized variables here)

$$\begin{aligned}\omega_0(\mathbf{T})\mathbf{u}(\Delta t) &= \omega_0(\mathbf{U})\mathbf{t}(\Delta t) \\ \omega_1(\mathbf{T})\mathbf{u}(\Delta t) + \omega_0(\mathbf{T})\mathbf{u}(2\Delta t) &= \omega_1(\mathbf{U})\mathbf{t}(\Delta t) + \omega_0(\mathbf{U})\mathbf{t}(2\Delta t) \\ \omega_2(\mathbf{T})\mathbf{u}(\Delta t) + \omega_1(\mathbf{T})\mathbf{u}(2\Delta t) + \omega_0(\mathbf{T})\mathbf{u}(3\Delta t) &= \omega_2(\mathbf{U})\mathbf{t}(\Delta t) + \omega_1(\mathbf{U})\mathbf{t}(2\Delta t) + \omega_0(\mathbf{U})\mathbf{t}(3\Delta t) \\ &\vdots\end{aligned}$$

solution with **point collocation**, i.e. moving \mathbf{y} in every node and solving the system in each time step ($\mathbf{U}, \mathbf{T}, \mathbf{u}, \mathbf{t}$ are generalized variables here)

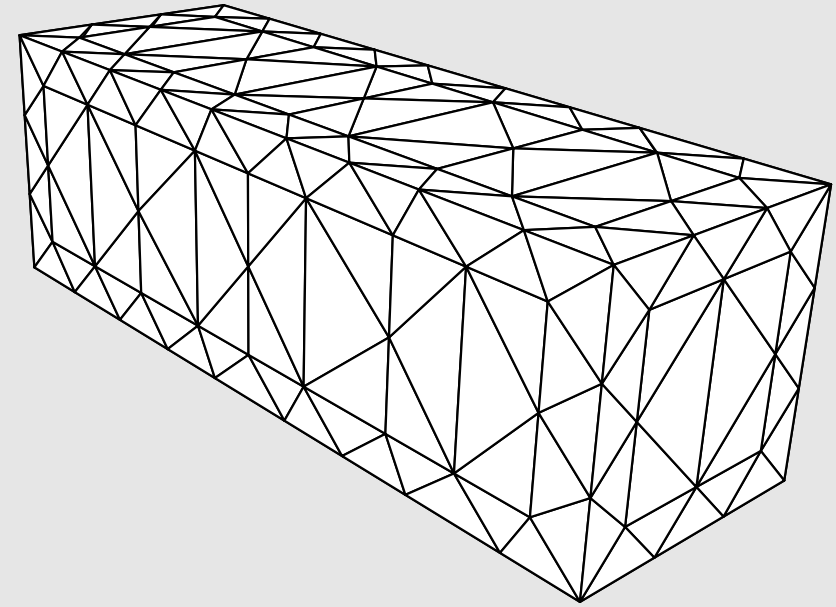
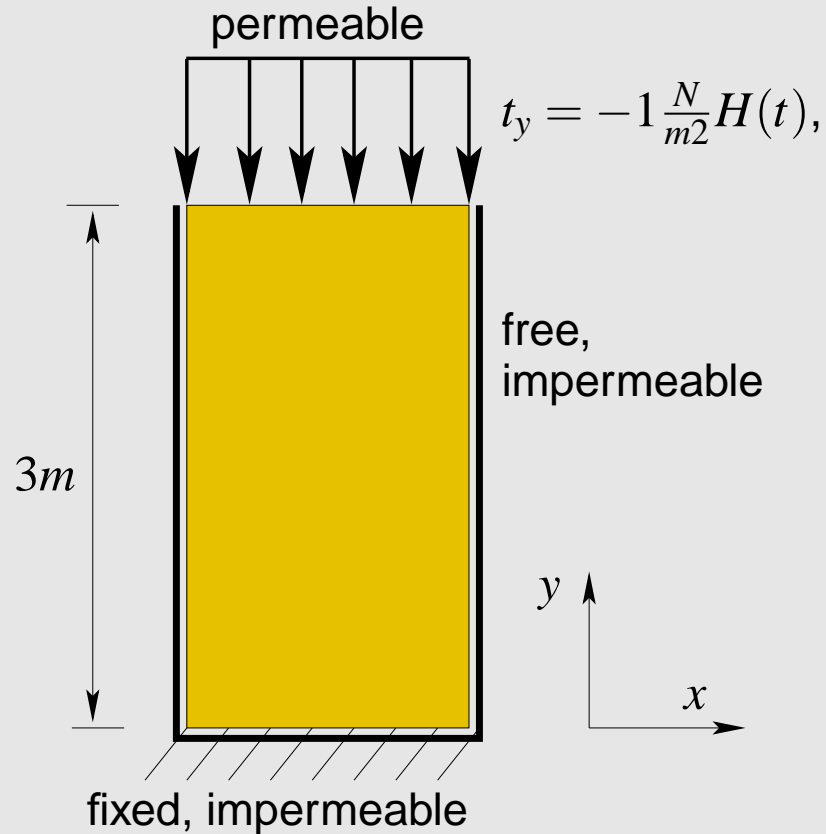
$$\begin{aligned}\omega_0(\mathbf{T})\mathbf{u}(\Delta t) &= \omega_0(\mathbf{U})\mathbf{t}(\Delta t) \\ \omega_1(\mathbf{T})\mathbf{u}(\Delta t) + \omega_0(\mathbf{T})\mathbf{u}(2\Delta t) &= \omega_1(\mathbf{U})\mathbf{t}(\Delta t) + \omega_0(\mathbf{U})\mathbf{t}(2\Delta t) \\ \omega_2(\mathbf{T})\mathbf{u}(\Delta t) + \omega_1(\mathbf{T})\mathbf{u}(2\Delta t) + \omega_0(\mathbf{T})\mathbf{u}(3\Delta t) &= \omega_2(\mathbf{U})\mathbf{t}(\Delta t) + \omega_1(\mathbf{U})\mathbf{t}(2\Delta t) + \omega_0(\mathbf{U})\mathbf{t}(3\Delta t) \\ &\vdots\end{aligned}$$

▣► final **recursion formula**

$$\omega_0(\mathbf{C})\mathbf{d}^n = \omega_0(\mathbf{D})\bar{\mathbf{d}}^n + \sum_{m=1}^n (\omega_m(\mathbf{U})\mathbf{t}^{n-m} - \omega_m(\mathbf{T})\mathbf{u}^{n-m}) \quad n = 1, 2, \dots, N$$

with the vector of unknown boundary data \mathbf{d}^n and the known boundary data $\bar{\mathbf{d}}^n$ in each time step

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324 elements on 188 nodes

	$K \left[\frac{N}{m^2} \right]$	$G \left[\frac{N}{m^2} \right]$	$\rho \left[\frac{kg}{m^3} \right]$	ϕ	$R \left[\frac{N}{m^2} \right]$	$\rho_f \left[\frac{kg}{m^3} \right]$	α	$\kappa \left[\frac{m^4}{Ns} \right]$
rock	$8 \cdot 10^9$	$6 \cdot 10^9$	2458	0.19	$4.7 \cdot 10^8$	1000	0.867	$1.9 \cdot 10^{-10}$
soil	$2.1 \cdot 10^8$	$9.8 \cdot 10^7$	1884	0.48	$1.2 \cdot 10^9$	1000	0.981	$3.55 \cdot 10^{-9}$

Dimensionless variables

$$\tilde{x} = \frac{x}{A} \quad \tilde{t} = \frac{t}{B} \quad \tilde{K} = \frac{K}{C} \quad \tilde{G} = \frac{G}{C} \quad \tilde{\rho} = \frac{A^2}{B^2 C} \rho \quad \tilde{\kappa} = \frac{BC}{A^2} \kappa$$

- **Fall 1, 2, 3** \Rightarrow all material data $\mathcal{O}(\lambda)$

$$A = \kappa \lambda^2 \sqrt{\rho C} \quad B = \frac{\rho \kappa}{\lambda^2} \quad C = \frac{1}{\lambda} \left(K + \frac{4}{3} G + \frac{\alpha^2}{\phi^2} R \right) \quad \lambda = 1, 10^{-3}, 10^3$$

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$$A = \kappa \lambda^2 \sqrt{\rho C} \quad B = \frac{\rho \kappa}{\lambda^2} \quad C = \frac{1}{\lambda} \left(K + \frac{4}{3} G + \frac{\alpha^2}{\phi^2} R \right) \quad \lambda = 1, 10^{-3}, 10^3$$

- **Fall 4, 5** \Rightarrow only normalization of modules

$$A = 1 \quad B = 1 \quad C = \lambda E = \lambda \frac{9KG}{6K + G} \quad \lambda = 1, 10$$

Dimensionless variables

$$\tilde{x} = \frac{x}{A} \quad \tilde{t} = \frac{t}{B} \quad \tilde{K} = \frac{K}{C} \quad \tilde{G} = \frac{G}{C} \quad \tilde{\rho} = \frac{A^2}{B^2 C} \rho \quad \tilde{\kappa} = \frac{BC}{A^2} \kappa$$

- **Fall 1, 2, 3** \Rightarrow all material data $\mathcal{O}(\lambda)$

$$A = \kappa \lambda^2 \sqrt{\rho C} \quad B = \frac{\rho \kappa}{\lambda^2} \quad C = \frac{1}{\lambda} \left(K + \frac{4}{3} G + \frac{\alpha^2}{\phi^2} R \right) \quad \lambda = 1, 10^{-3}, 10^3$$

- **Fall 4, 5** \Rightarrow only normalization of modules

$$A = 1 \quad B = 1 \quad C = \lambda E = \lambda \frac{9KG}{6K + G} \quad \lambda = 1, 10$$

- **Fall 6** \Rightarrow scaling of Young's modules to the permeability

$$A = 1 \quad B = 1 \quad C = \sqrt{\frac{E}{\kappa}}$$

Dimensionless variables

$$\tilde{x} = \frac{x}{A} \quad \tilde{t} = \frac{t}{B} \quad \tilde{K} = \frac{K}{C} \quad \tilde{G} = \frac{G}{C} \quad \tilde{\rho} = \frac{A^2}{B^2 C} \rho \quad \tilde{\kappa} = \frac{BC}{A^2} \kappa$$

- **Fall 1, 2, 3** \Rightarrow all material data $\mathcal{O}(\lambda)$

$$A = \kappa \lambda^2 \sqrt{\rho C} \quad B = \frac{\rho \kappa}{\lambda^2} \quad C = \frac{1}{\lambda} \left(K + \frac{4}{3} G + \frac{\alpha^2}{\phi^2} R \right) \quad \lambda = 1, 10^{-3}, 10^3$$

- **Fall 4, 5** \Rightarrow only normalization of modules

$$A = 1 \quad B = 1 \quad C = \lambda E = \lambda \frac{9KG}{6K + G} \quad \lambda = 1, 10$$

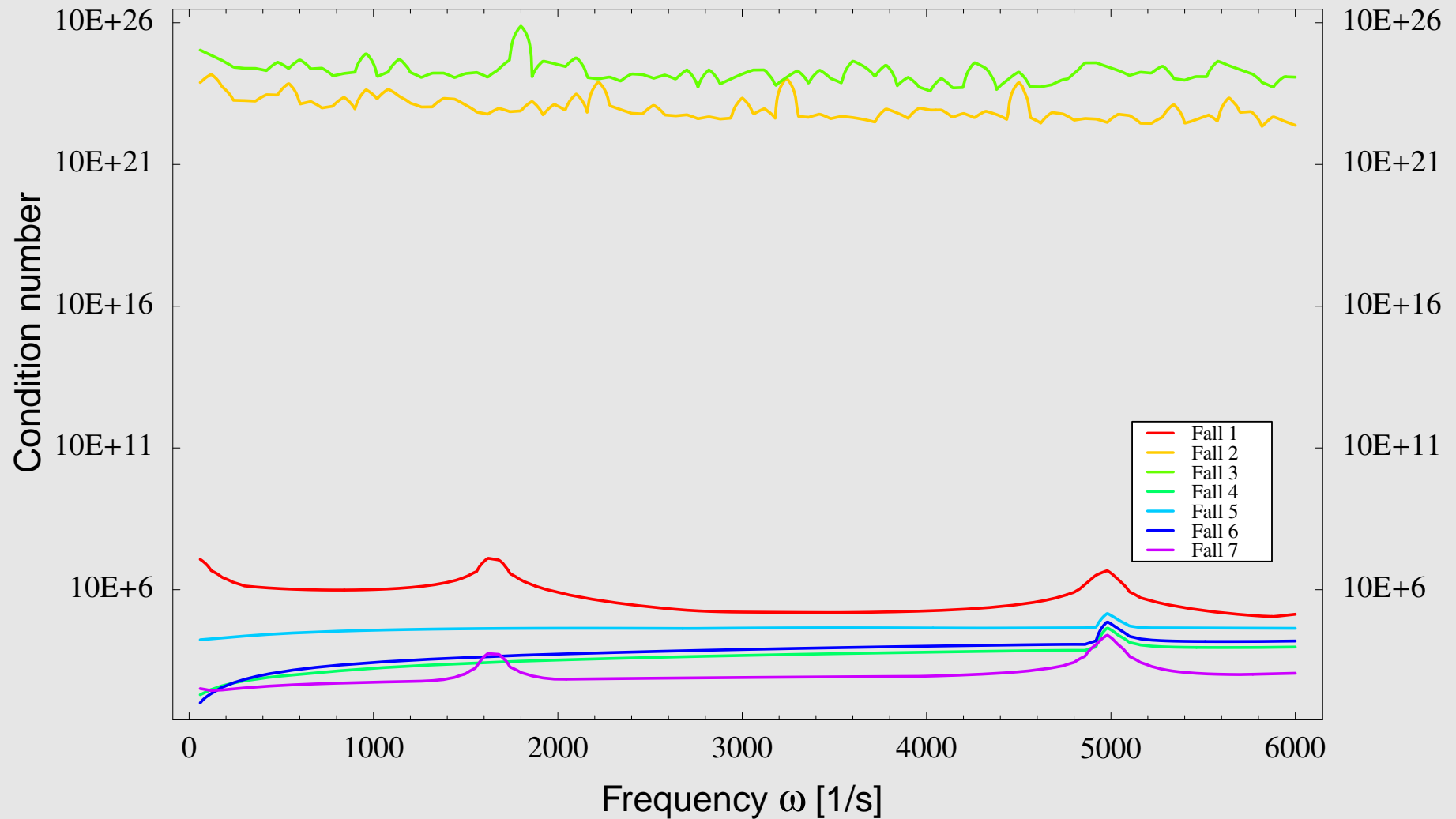
- **Fall 6** \Rightarrow scaling of Young's modules to the permeability

$$A = 1 \quad B = 1 \quad C = \sqrt{\frac{E}{\kappa}}$$

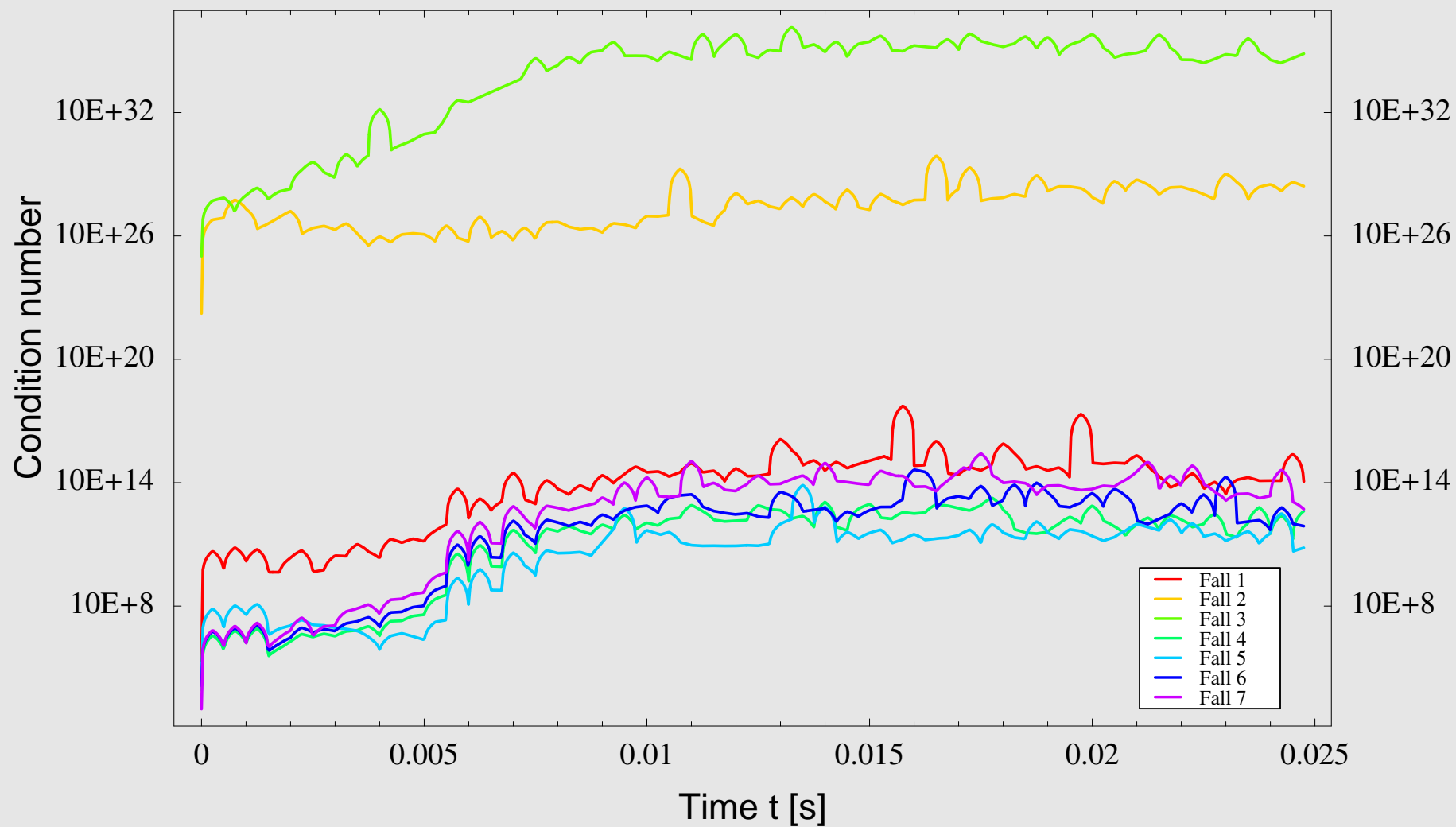
- **Fall 7** \Rightarrow simple normalization

$$A = r_{max} \text{ maximum radius} \quad B = t_e \text{ maximum time} \quad C = E$$

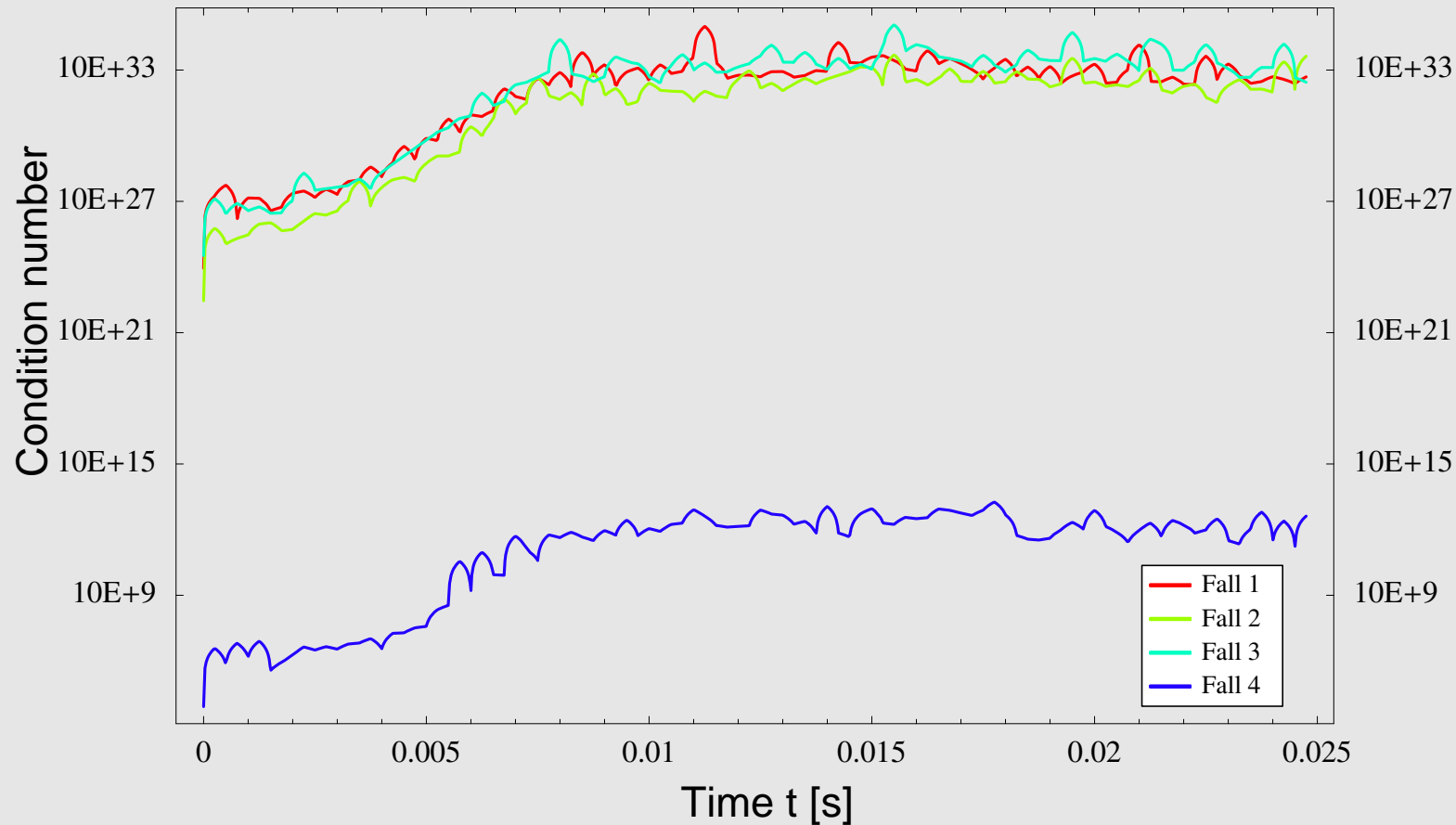
Condition number in frequency domain



Condition number in time domain



Condition number: Different parameters



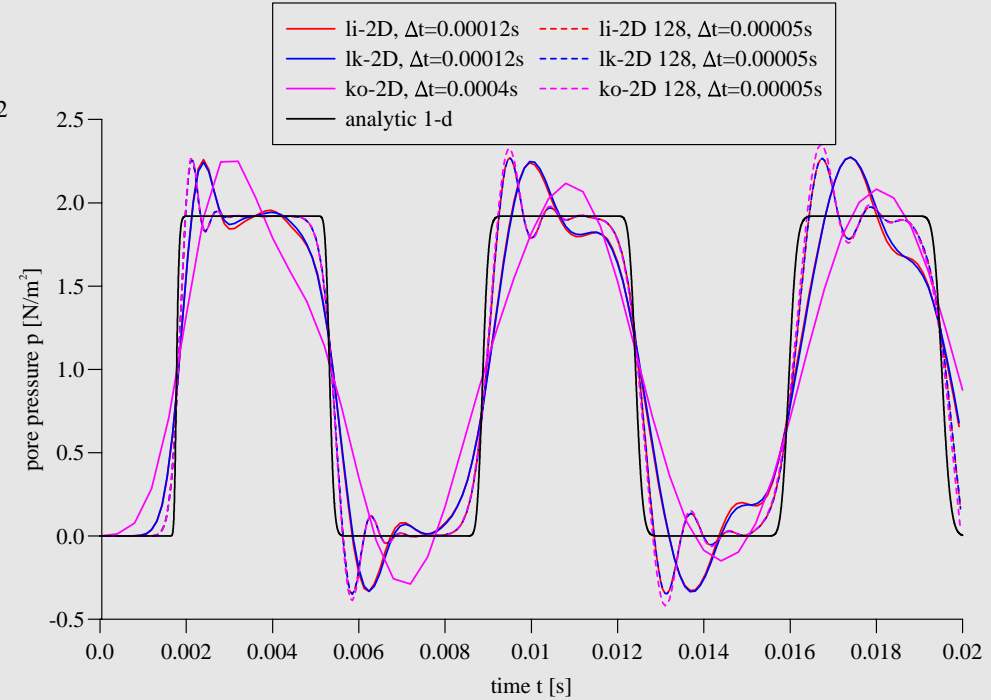
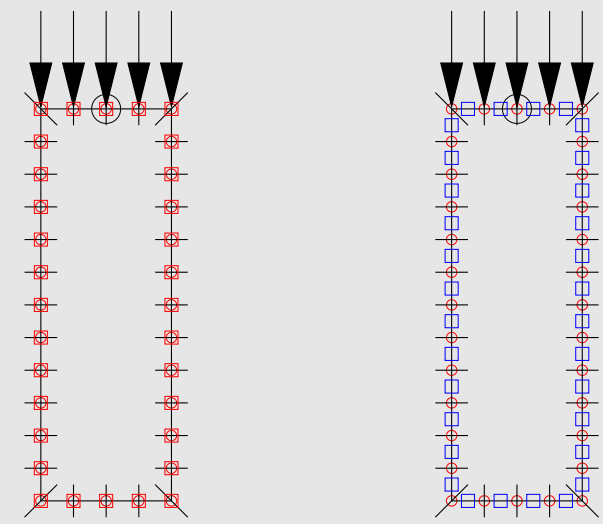
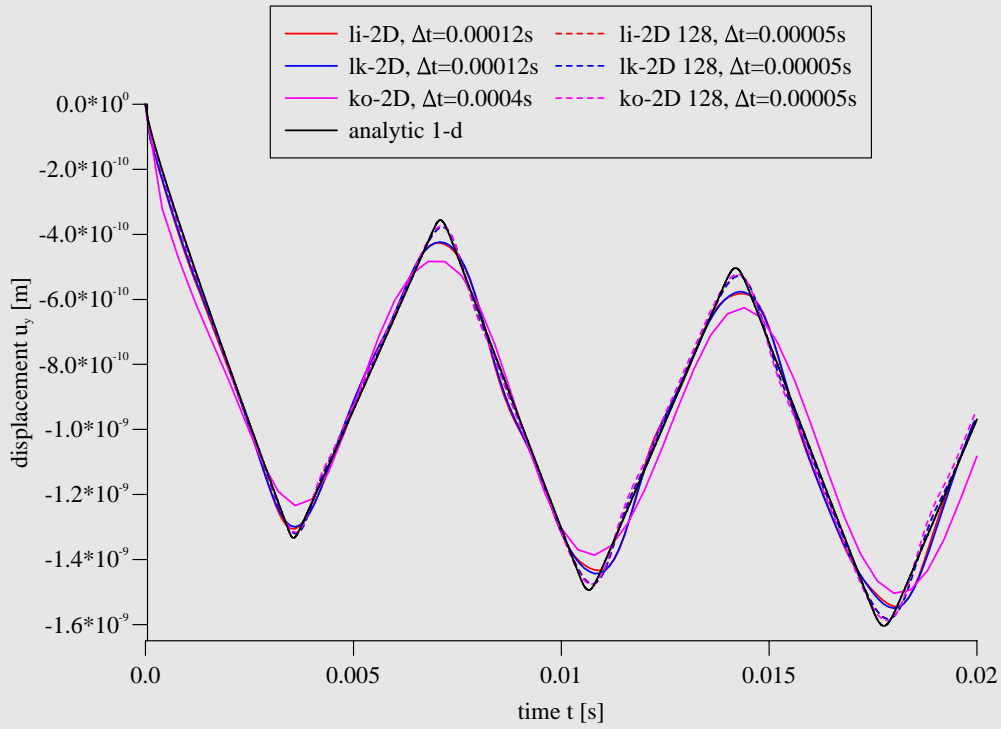
Fall 1 $\hat{=}$ $A = r_{max} \quad B = 1 \quad C = 1$

Fall 2 $\hat{=}$ $A = 1 \quad B = t_{max} \quad C = 1$

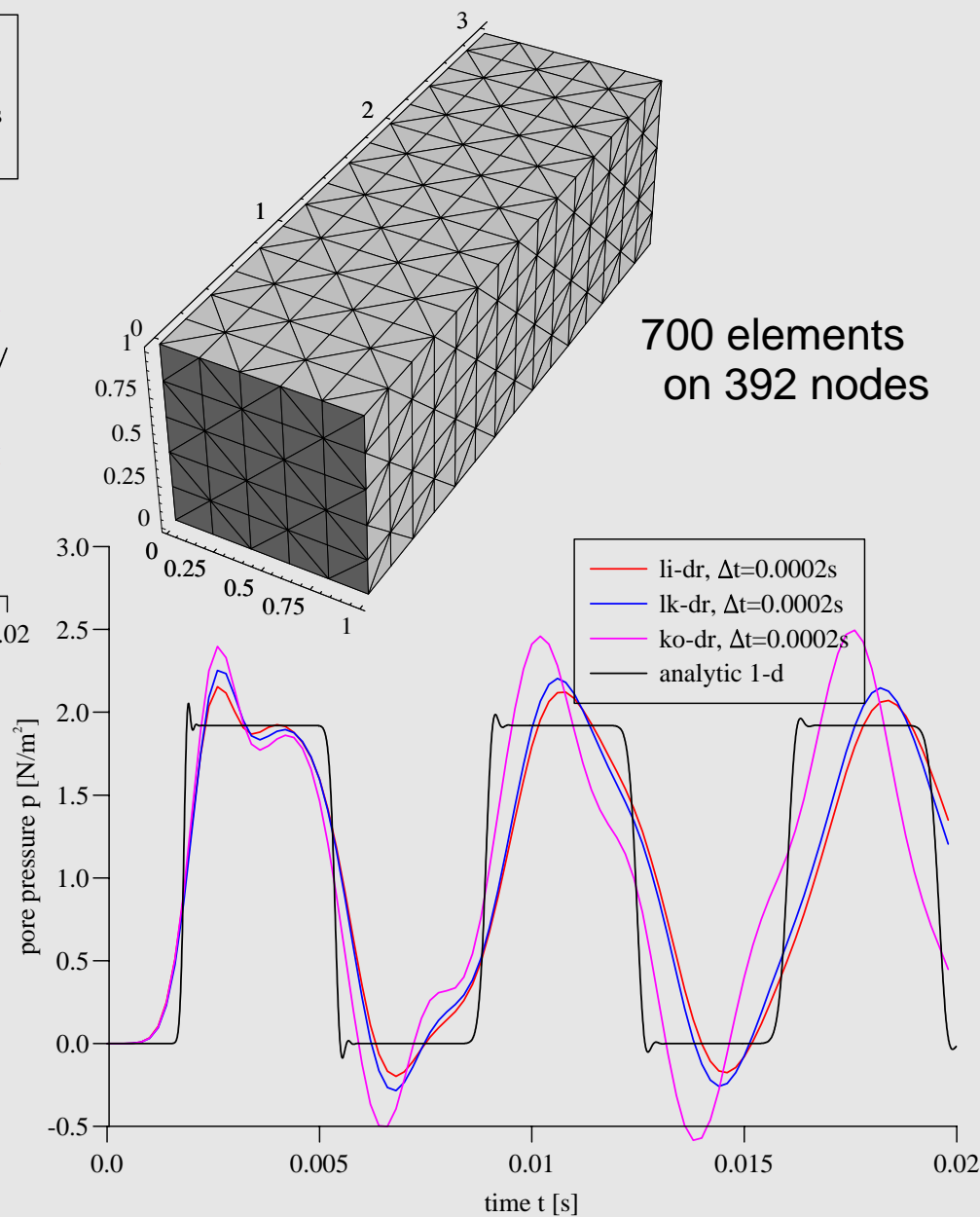
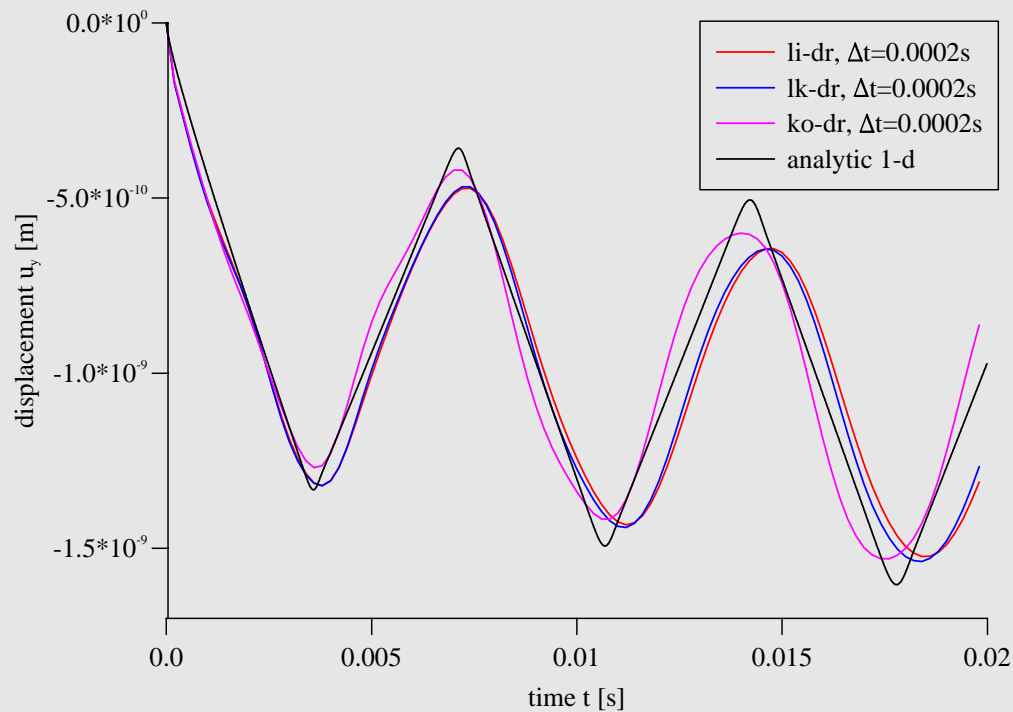
Fall 3 $\hat{=}$ $A = r_{max} \quad B = t_{max} \quad C = 1$

Fall 4 $\hat{=}$ $A = 1 \quad B = 1 \quad C = E$

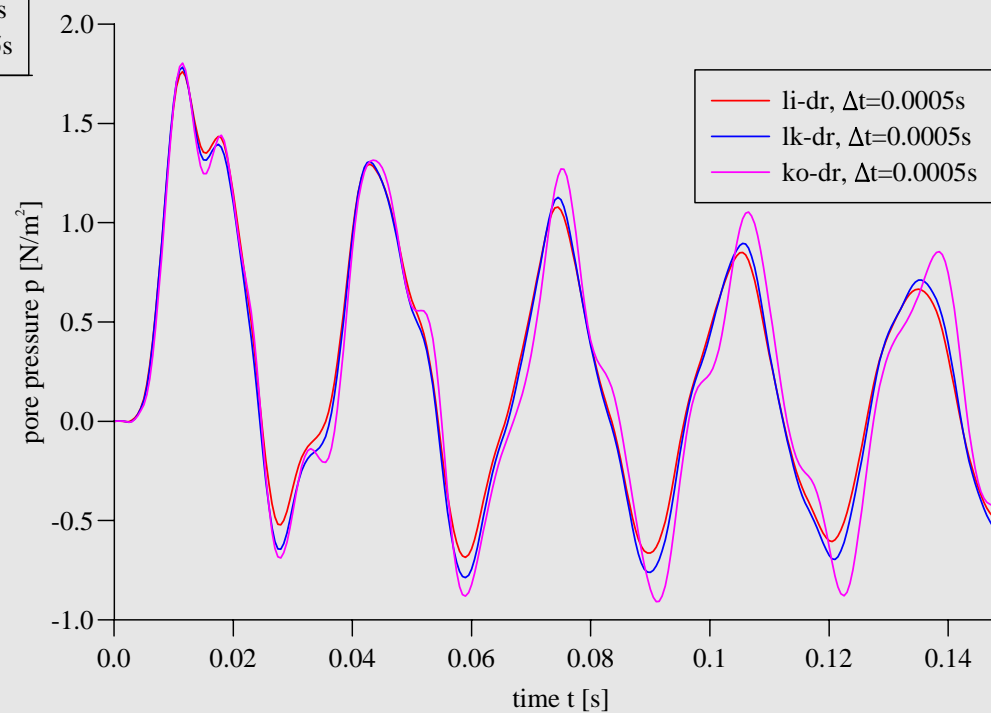
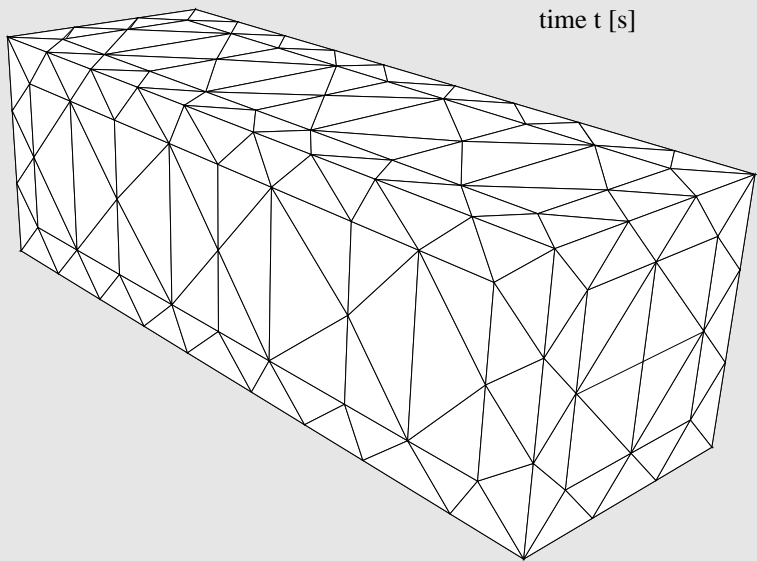
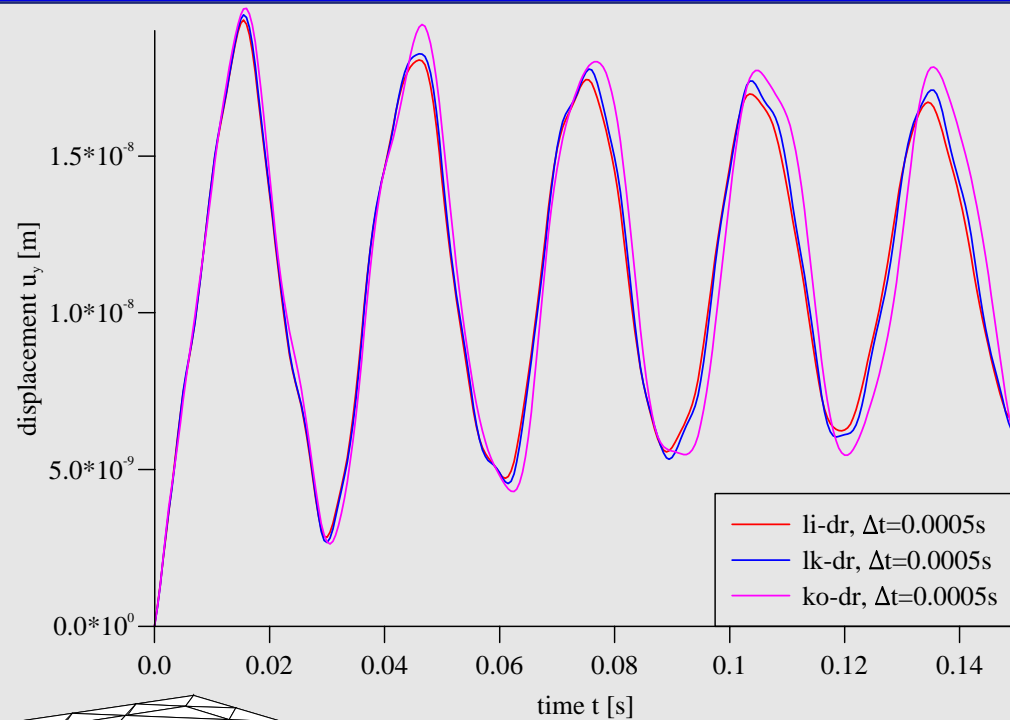
Mixed Elements in 2-d



Mixed Elements in 3-d: Fixed surfaces

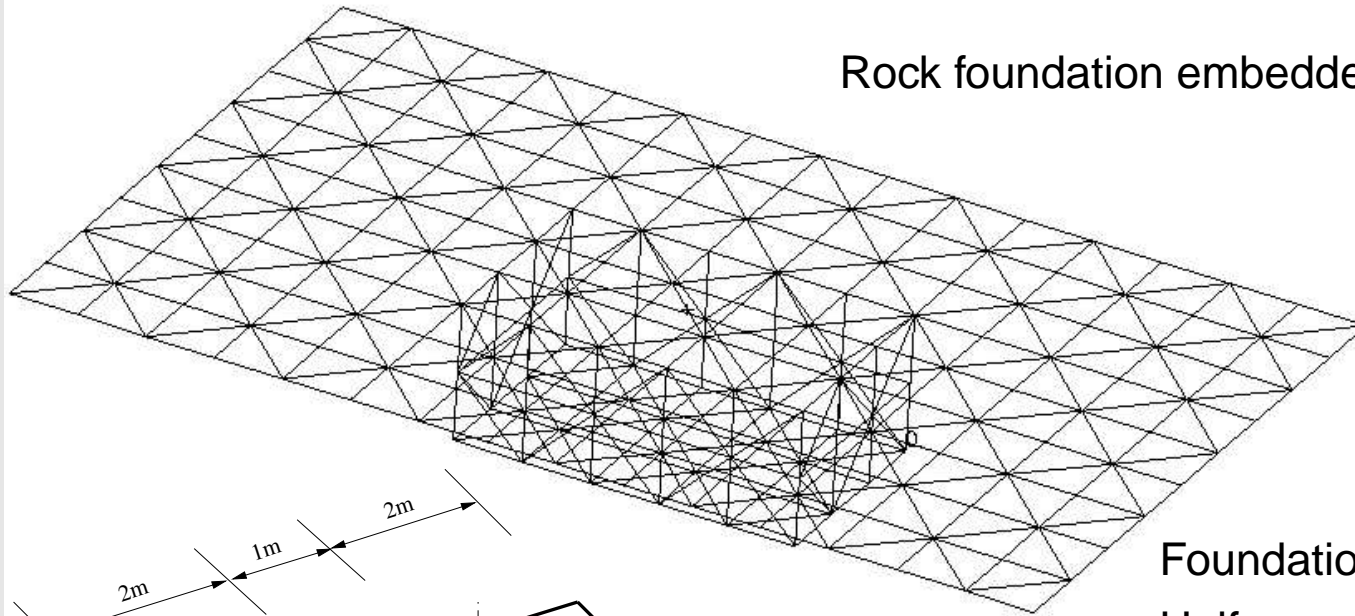


Mixed Elements in 3-d: Free surfaces

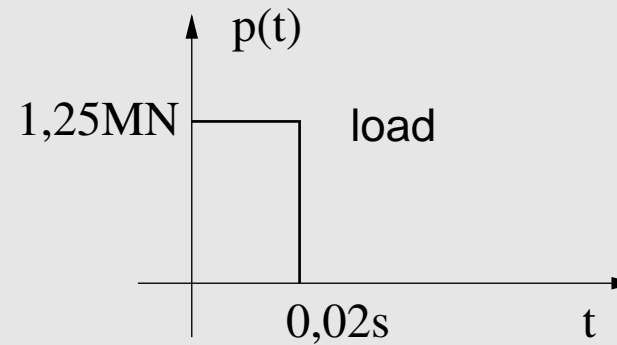
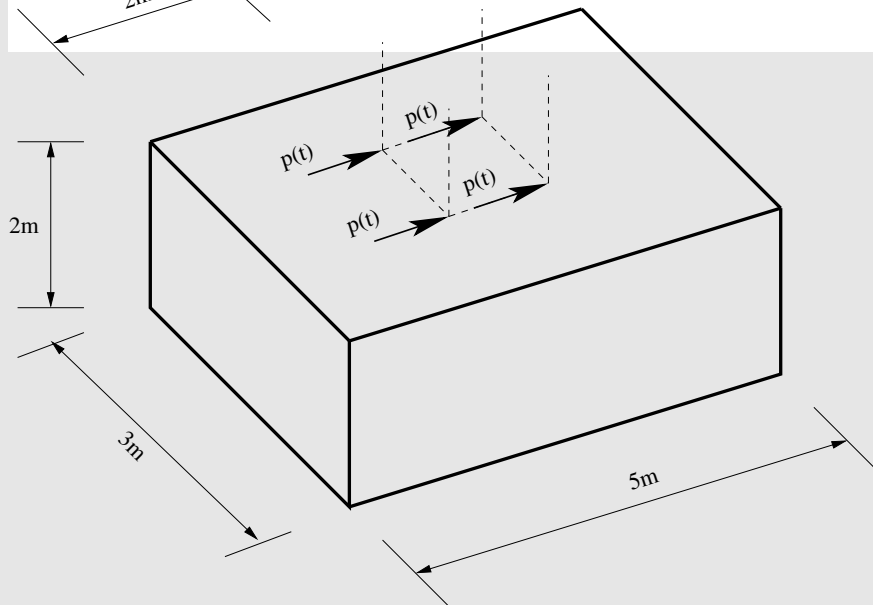


Half space: Problem description

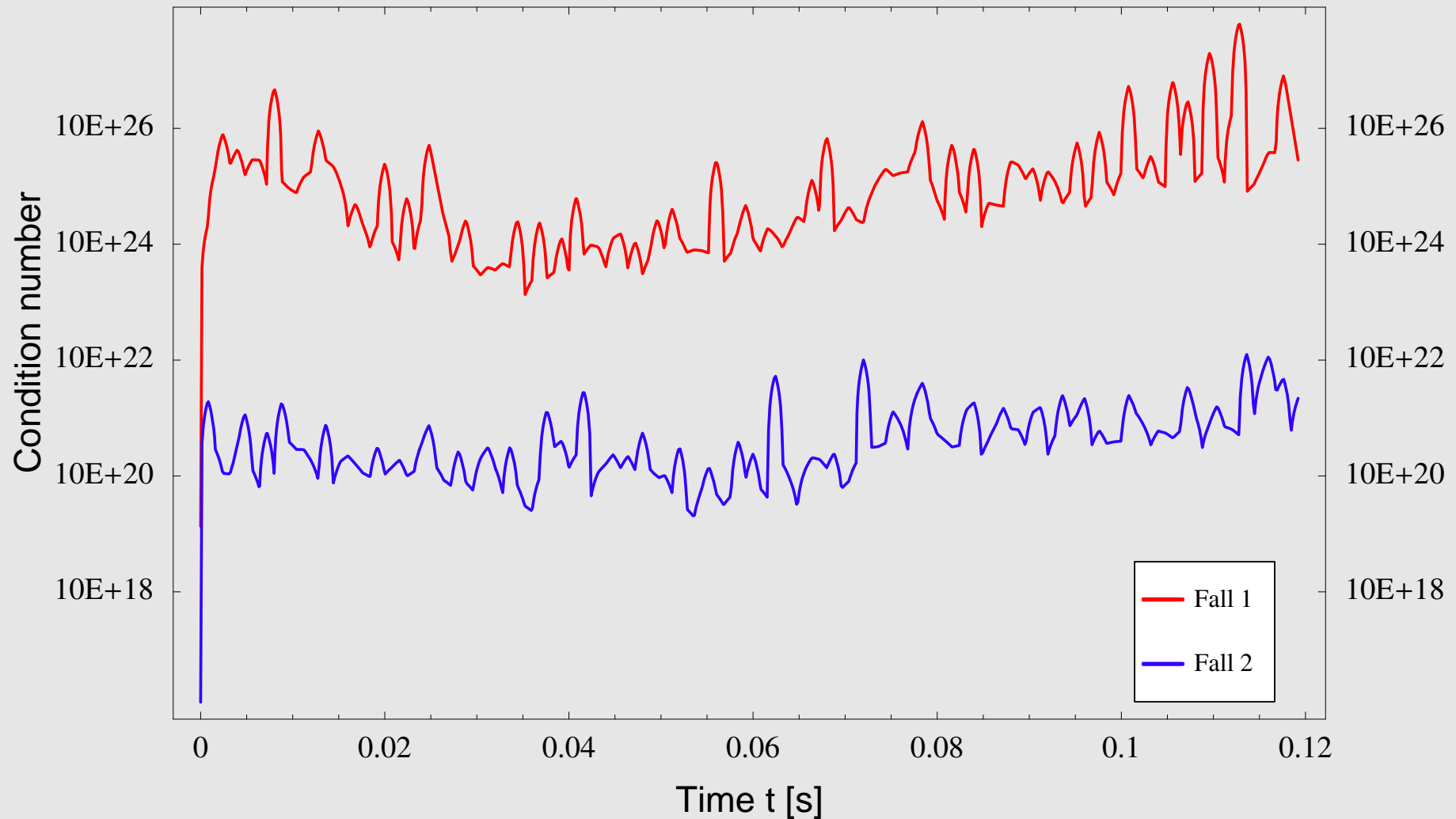
Rock foundation embedded in a soil half-space



Foundation: 124 elements on 68 nodes
Half space: 334 elements on 192 nodes

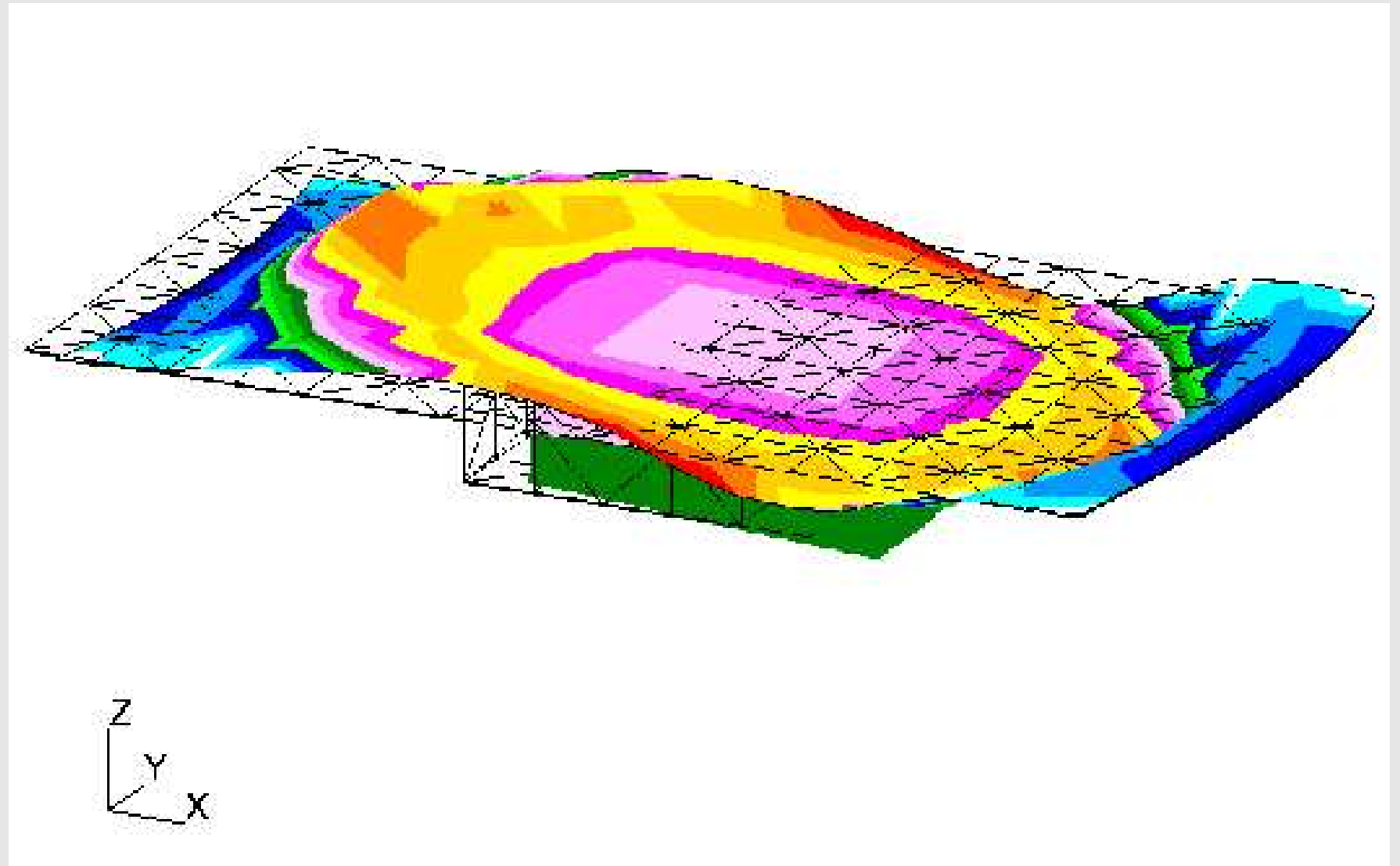


Half space: Condition number



Fall 1 $\hat{=}$ old dimensionless variables

Fall 2 $\hat{=}$ new more simpler suggestion



- ❑ Poroelastic BEM
 - Biot's theory
 - Based on Convolution Quadrature Method
 - Only Laplace transformed fundamental solutions are required
- ❑ Dimensionless variables
 - Normalization w.r.t. time, space, and Young's modulus
 - Largest influence due to the normalization to Young's modulus
- ❑ Mixed shape functions
 - Only sometimes improvement of stability and accuracy
 - Very CPU-time consuming
 - No justification for numerical effort

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<http://www.infam.tu-braunschweig.de>

Numerical Aspects of a Poroelastic Time Domain Boundary Element Formulation

Martin Schanz, Dobromil Pryl, Lars Kielhorn

Adaptive Fast Boundary Element Methods in Industrial Applications

Söllerhaus, 29.9.-2.10.2004

