

In [ ]:

```
! pip install eli5
! pip install shap
```

In [ ]:

```
import os
import warnings

import matplotlib.pyplot as plt
import numpy as np
import pandas as pd
import seaborn as sns

from sklearn.metrics import (explained_variance_score, mean_absolute_error,
                             mean_absolute_percentage_error,
                             mean_squared_error)
from sklearn.model_selection import cross_val_score, train_test_split
from sklearn.preprocessing import (MinMaxScaler, # Standardization
                                   StandardScaler)

from tensorflow import keras
from keras.callbacks import EarlyStopping # Early Stopping Callback
from keras.layers import Dense, Dropout, Activation
from keras.models import Sequential

import eli5
from eli5.sklearn import PermutationImportance
from eli5.sklearn import explain_weights_sklearn

from eli5.formatters import format_as_dataframe

import shap

from shap.plots import _waterfall

pd.options.display.max_columns = 60
pd.options.display.max_rows = 60
```

In [ ]:

```
df_final = pd.read_csv("df.csv")
best_models=pd.read_csv("nn_results.csv")
```

In [ ]:

```
best_models
```

Out[ ]:

	district	nodes	function	optimizer	MSE	RMSE	MAE	MAPE	var
0	Адмиралтейский	(900, 600, 300, 200)	relu	rmsprop	5.735887e+12	2.394484e+06	1.529950e+06	0.095571	0.
1	Василеостровский	(700, 600, 300, 200)	relu	adam	1.418911e+12	1.191176e+06	6.972433e+05	0.044369	0.

	district	nodes	function	optimizer	MSE	RMSE	MAE	MAPE	val
2	Всеволожский	(500, 300, 200, 100)	elu	adam	7.474442e+10	2.731549e+05	1.937065e+05	0.032861	0.
3	Выборгский	(700, 600, 300, 200)	leaky_relu	adam	9.249094e+11	9.616759e+05	6.535724e+05	0.046423	0.
4	Калининский	(800, 600, 300, 200)	elu	amsgrad	7.371719e+11	8.585849e+05	5.890579e+05	0.045940	0.
5	Кировский	(800, 600, 300, 200)	relu	rmsprop	2.157907e+10	1.464360e+05	1.059646e+05	0.020736	0.
6	Колпинский	(700, 600, 300, 200)	relu	rmsprop	2.086386e+11	4.552913e+05	3.062644e+05	0.038626	0.
7	Красногвардейский	(900, 600, 300, 200)	elu	adam	1.506467e+11	3.881187e+05	2.142705e+05	0.024757	0.
8	Красносельский	(400, 300, 200, 100)	relu	rmsprop	1.257268e+11	3.541551e+05	2.165371e+05	0.026597	0.
9	Курортный	(700, 600, 300, 200)	elu	adam	1.011010e+12	1.005450e+06	7.252853e+05	0.052479	0.
10	Ломоносовский	(700, 500, 300, 200)	elu	adam	1.200104e+11	3.461406e+05	2.629920e+05	0.039831	0.
11	Московский	(800, 600, 300, 200)	elu	adam	6.832705e+11	8.265959e+05	5.224075e+05	0.038525	0.
12	Невский	(900, 600, 300, 200)	relu	adam	3.170771e+11	5.630856e+05	3.827311e+05	0.038594	0.
13	Петроградский	(900, 600, 300, 200)	elu	rmsprop	2.239664e+13	4.732492e+06	3.235153e+06	0.096715	0.
14	Петродворцовый	(700, 500, 300, 200)	elu	rmsprop	3.651652e+11	6.042699e+05	3.525507e+05	0.039982	0.
15	Приморский	(900, 600, 300, 200)	relu	rmsprop	1.332080e+12	1.154062e+06	7.140434e+05	0.047433	0.
16	Пушкинский	(900, 600, 300, 200)	leaky_relu	amsgrad	5.109195e+10	2.260228e+05	1.642825e+05	0.031499	0.

	district	nodes	function	optimizer	MSE	RMSE	MAE	MAPE	val
17	Фрунзенский	(700, 500, 300, 200)	relu	rmsprop	4.389163e+11	6.621107e+05	4.423768e+05	0.039278	0.
18	Центральный	(900, 600, 300, 200)	relu	rmsprop	5.961994e+13	7.719899e+06	6.052025e+06	0.184736	0.

In [ ]:

```
list_of_features=[]
list_of_feature_names=[]
list_of_shaps=[]
#list_of_predictions=[]

for i in range (len(best_models)) :
    if ((best_models['district'][[i]]=='Адмиралтейский-Центральный').values[0]):
        df = df_final[(df_final["district"] == 'Адмиралтейский')|(df_final["district"] == 'Центральный')]
    elif ((best_models['district'][[i]]=='Красносельский-Кировский').values[0]):
        df = df_final[(df_final["district"] == 'Красносельский')|(df_final["district"] == 'Кировский')]
    elif ((best_models['district'][[i]]=='Приморский-Курортный').values[0]):
        df = df_final[(df_final["district"] == 'Приморский')|(df_final["district"] == 'Курортный')]
    else:
        df = df_final[df_final["district"] == best_models['district'][[i]].values[0]]

df = pd.get_dummies(df, drop_first=True)

X = df.drop("full_price", axis=1)
y = df["full_price"]
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.3, random_state=42)

scaler = MinMaxScaler()
X_train = scaler.fit_transform(X_train)
X_test = scaler.transform(X_test)

node=list(best_models['nodes'][[i]].astype(str).str.replace("(", "").str.replace(")", "").str.split(", "))[0]

if best_models['function'][i]=='relu':
    func=keras.layers.ReLU()
elif best_models['function'][i]=='leaky_relu':
    func=keras.layers.LeakyReLU()
elif best_models['function'][i]=='elu':
    func=keras.layers.ELU()

if best_models['optimizer'][i]=='rmsprop':
    opt=keras.optimizers.legacy.RMSprop()
elif best_models['optimizer'][i]=='adam':
    opt=keras.optimizers.legacy.Adam()
elif best_models['optimizer'][i]=='amsgrad':
    opt=keras.optimizers.legacy.Adam(amsgrad=True)

model = keras.models.Sequential([
```

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        Dense(
            int(node[0]),
            activation=func,
            kernel_initializer="he_uniform",
            input_dim=X_train.shape[1],
        ),
        Dense(
            int(node[1]), activation=func, kernel_initializer="he
uniform"

        ),
        Dropout(0.3, seed=123),
        Dense(
            int(node[2]), activation=func, kernel_initializer="he
uniform"

        ),
        Dropout(0.3, seed=123),
        Dense(
            int(node[3]), activation=func, kernel_initializer="he
uniform"

        ),
        Dense(1, activation="linear"),
    ]

)
model.compile(
    loss="mse",
    optimizer=opt,
)

early_stop = EarlyStopping(
    monitor="val_loss", mode="min", verbose=0, patience=5
)

history=model.fit(
    X_train,
    y_train.values,
    epochs=500,
    batch_size=128,
    validation_data=(X_test, y_test.values),
    callbacks=[early_stop],
    verbose=0,
)

e = shap.KernelExplainer(model, shap.sample(X_train, 10))
shap_values = e.shap_values(X_test)
list_of_shaps.append(shap_values)
list_of_features.append(X_test)
list_of_feature_names.append(X.columns)

del model

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In [ ]:

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plt.rcParams.update({'font.size': 10})
plt.rcParams.update({'font.family': "Times New Roman"})

shap.initjs()
pltRowsNmb, pltColsNmb = 7, 3
fig = plt.figure(figsize=[50, 100])
plt.subplots_adjust(wspace=0.4, hspace=0.6)

ax = fig.add_subplot(pltRowsNmb, pltColsNmb, 1)
shap.summary_plot(shap_values=list_of_shaps[0][0]*(10**-3),

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        features=list_of_features[0],
        feature_names=list_of_feature_names[0], # названия фичей
        max_display=5, # сколько фиц отображать
        show=False,
        color_bar=False,
        plot_size=(20,25)
    )
ax.set_title(best_models['district'][[0]].values[0], fontsize = 12)
ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()
for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")
    t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

ax = fig.add_subplot(pltRowsNmb, pltColsNmb, 2)
shap.summary_plot(shap_values=list_of_shaps[1][0]*(10**-3),
                  features=list_of_features[1],
                  feature_names=list_of_feature_names[1], # названия фичей
                  max_display=5, # сколько фиц отображать
                  show=False,
                  color_bar=False,
                  plot_size=(20,25)
                  )
ax.set_title(best_models['district'][[1]].values[0], fontsize = 12)
ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()
for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")
    t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

ax = fig.add_subplot(pltRowsNmb, pltColsNmb, 3)
shap.summary_plot(shap_values=list_of_shaps[2][0]*(10**-3),
                  features=list_of_features[2],
                  feature_names=list_of_feature_names[2], # названия фичей
                  max_display=5, # сколько фиц отображать
                  show=False,
                  color_bar=False,
                  plot_size=(20,25)
                  )
ax.set_title(best_models['district'][[2]].values[0], fontsize = 12)
ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()
for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")
    t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

ax = fig.add_subplot(pltRowsNmb, pltColsNmb, 4)
shap.summary_plot(shap_values=list_of_shaps[3][0]*(10**-3),
                  features=list_of_features[3],
                  feature_names=list_of_feature_names[3], # названия фичей

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        max_display=5, # сколько фич отображать
        show=False,
        color_bar=False,
        plot_size=(20,25)
    )

ax.set_title(best_models['district'][[3]].values[0], fontsize = 12)
ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()
for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")
    t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

ax = fig.add_subplot(pltRowsNmb, pltColsNmb, 5)
shap.summary_plot(shap_values=list_of_shaps[4][0]*(10**-3),
                  features=list_of_features[4],
                  feature_names=list_of_feature_names[4], # названия фичей
                  max_display=5, # сколько фич отображать
                  show=False,
                  color_bar=False,
                  plot_size=(20,25)
                  )

ax.set_title(best_models['district'][[4]].values[0], fontsize = 12)
ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()
for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")
    t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

ax = fig.add_subplot(pltRowsNmb, pltColsNmb, 6)
shap.summary_plot(shap_values=list_of_shaps[5][0]*(10**-3),
                  features=list_of_features[5],
                  feature_names=list_of_feature_names[5], # названия фичей
                  max_display=5, # сколько фич отображать
                  show=False,
                  color_bar=False,
                  plot_size=(20,25)
                  )

ax.set_title(best_models['district'][[5]].values[0], fontsize = 12)
ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()
for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")
    t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

ax = fig.add_subplot(pltRowsNmb, pltColsNmb, 7)
shap.summary_plot(shap_values=list_of_shaps[6][0]*(10**-3),
                  features=list_of_features[6],
                  feature_names=list_of_feature_names[6], # названия фичей
                  max_display=5, # сколько фич отображать
                  show=False,
                  color_bar=False,

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        plot_size=(20,25)
    )
ax.set_title(best_models['district'][[6]].values[0], fontsize = 12)
ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()
for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")
    t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

ax = fig.add_subplot(pltRowsNmb, pltColsNmb, 8)
shap.summary_plot(shap_values=list_of_shaps[7][0]*(10**-3),
                  features=list_of_features[7],
                  feature_names=list_of_feature_names[7], # названия фичей
                  max_display=5, # сколько фиш отображать
                  show=False,
                  color_bar=False,
                  plot_size=(20,25)
                  )
ax.set_title(best_models['district'][[7]].values[0], fontsize = 12)
ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()
for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")
    t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

ax = fig.add_subplot(pltRowsNmb, pltColsNmb, 9)
shap.summary_plot(shap_values=list_of_shaps[8][0]*(10**-3),
                  features=list_of_features[8],
                  feature_names=list_of_feature_names[8], # названия фичей
                  max_display=5, # сколько фиш отображать
                  show=False,
                  color_bar=False,
                  plot_size=(20,25)
                  )
ax.set_title(best_models['district'][[8]].values[0], fontsize = 12)
ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()
for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")
    t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

ax = fig.add_subplot(pltRowsNmb, pltColsNmb, 10)
shap.summary_plot(shap_values=list_of_shaps[9][0]*(10**-3),
                  features=list_of_features[9],
                  feature_names=list_of_feature_names[9], # названия фичей
                  max_display=5, # сколько фиш отображать
                  show=False,
                  color_bar=False,
                  plot_size=(20,25)
                  )
ax.set_title(best_models['district'][[9]].values[0], fontsize = 12)

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ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()
for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")
    t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

ax = fig.add_subplot(pltRowsNmb, pltColsNmb, 11)
shap.summary_plot(shap_values=list_of_shaps[10][0]*(10**-3),
                  features=list_of_features[10],
                  feature_names=list_of_feature_names[10], # названия фичей
                  max_display=5, # сколько фич отображать
                  show=False,
                  color_bar=False,
                  plot_size=(20,25)
                  )

ax.set_title(best_models['district'][[10]].values[0], fontsize = 12)
ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()
for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")
    t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

ax = fig.add_subplot(pltRowsNmb, pltColsNmb, 12)
shap.summary_plot(shap_values=list_of_shaps[11][0]*(10**-3),
                  features=list_of_features[11],
                  feature_names=list_of_feature_names[11], # названия фичей
                  max_display=5, # сколько фич отображать
                  show=False,
                  color_bar=False,
                  plot_size=(20,25)
                  )

ax.set_title(best_models['district'][[11]].values[0], fontsize = 12)
ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()
for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")
    t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

ax = fig.add_subplot(pltRowsNmb, pltColsNmb, 13)
shap.summary_plot(shap_values=list_of_shaps[12][0]*(10**-3),
                  features=list_of_features[12],
                  feature_names=list_of_feature_names[12], # названия фичей
                  max_display=5, # сколько фич отображать
                  show=False,
                  color_bar=False,
                  plot_size=(20,25)
                  )

ax.set_title(best_models['district'][[12]].values[0], fontsize = 12)
ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()

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for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")
    t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

ax = fig.add_subplot(plRowsNmb, plColsNmb, 14)
shap.summary_plot(shap_values=list_of_shaps[13][0]*(10**-3),
                  features=list_of_features[13],
                  feature_names=list_of_feature_names[13], # названия фичей
                  max_display=5, # сколько фич отображать
                  show=False,
                  color_bar=False,
                  plot_size=(20,25)
                  )

ax.set_title(best_models['district'][[13]].values[0], fontsize = 12)
ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()
for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")
    t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

ax = fig.add_subplot(plRowsNmb, plColsNmb, 15)
shap.summary_plot(shap_values=list_of_shaps[14][0]*(10**-3),
                  features=list_of_features[14],
                  feature_names=list_of_feature_names[14], # названия фичей
                  max_display=5, # сколько фич отображать
                  show=False,
                  color_bar=False,
                  plot_size=(20,25)
                  )

ax.set_title(best_models['district'][[14]].values[0], fontsize = 12)
ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()
for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")
    t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

ax = fig.add_subplot(plRowsNmb, plColsNmb, 16)
shap.summary_plot(shap_values=list_of_shaps[15][0]*(10**-3),
                  features=list_of_features[15],
                  feature_names=list_of_feature_names[15], # названия фичей
                  max_display=5, # сколько фич отображать
                  show=False,
                  color_bar=False,
                  plot_size=(20,25)
                  )

ax.set_title(best_models['district'][[15]].values[0], fontsize = 12)
ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()
for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")

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        t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

ax = fig.add_subplot(pltRowsNmb, pltColsNmb, 17)
shap.summary_plot(shap_values=list_of_shaps[16][0]*(10**-3),
                  features=list_of_features[16],
                  feature_names=list_of_feature_names[16], # названия фичей
                  max_display=5, # сколько фич отображать
                  show=False,
                  color_bar=False,
                  plot_size=(20,25)
                  )
ax.set_title(best_models['district'][[16]].values[0], fontsize = 12)
ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()
for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")
    t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

ax = fig.add_subplot(pltRowsNmb, pltColsNmb, 18)
shap.summary_plot(shap_values=list_of_shaps[17][0]*(10**-3),
                  features=list_of_features[17],
                  feature_names=list_of_feature_names[17], # названия фичей
                  max_display=5, # сколько фич отображать
                  show=False,
                  color_bar=False,
                  plot_size=(20,25)
                  )
ax.set_title(best_models['district'][[17]].values[0], fontsize = 12)
ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()
for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")
    t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

ax = fig.add_subplot(pltRowsNmb, pltColsNmb, 20)
shap.summary_plot(shap_values=list_of_shaps[18][0]*(10**-3),
                  features=list_of_features[18],
                  feature_names=list_of_feature_names[18], # названия фичей
                  max_display=5, # сколько фич отображать
                  show=False,
                  color_bar=False,
                  plot_size=(20,25)
                  )
ax.set_title(best_models['district'][[18]].values[0], fontsize = 12)
ax.set_xlabel("Значение SHAP, тыс", fontsize=12)
ax.set_ylabel("Переменные", fontsize=12)
cbar = plt.colorbar()
for t in cbar.ax.get_yticklabels():
    t.set_fontsize(10)
    t.set_fontname("Times New Roman")
    t.set_color("black")
plt.xticks(color="black", fontsize=10, fontname="Times New Roman")
plt.yticks(color="black", fontsize=10, fontname="Times New Roman")

```

```
plt.savefig('nn biggest vars.png', bbox_inches='tight', dpi=600)
```

[illegible]

