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Program:
import RPi.GPIO as GPIO
import time
import signal
import sys
GPIO.setmode(GPIO.BCM)
GPIO.setup(9, GPIO.OUT)
GPIO.setup(10, GPIO.OUT)
GPIO.setup(11, GPIO.OUT)
def allLightsOff(signal, frame):
  GPIO.output(9, False)
  GPIO.output(10, False)
  GPIO.output(11, False)
  GPIO.cleanup()
  sys.exit(0)
signal.signal(signal.SIGINT, allLightsOff)
# Loop forever
while True:
  # Red
  GPIO.output(9, True)
  time.sleep(3)
  # Red and amber
  GPIO.output(10, True)
  time.sleep(1)
  # Green
  GPIO.output(9, False)
  GPIO.output(10, False)
  GPIO.output(11, True)
  time.sleep(5)
  # Amber
  GPIO.output(11, False)
  GPIO.output(10, True)
```

time.sleep(2)

Amber off (red comes on at top of loop)

GPIO.output(10, False)