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1  import numpy as np
2  import random
3  import sys
4
5  # Label y from x using sign function
6  def label_with_sign(x_list, train_data_set_size):
7      """
8      This function applies the sign function on x_list,
9      which is drawn from uniform distribution
10     - Input:
11         * x_list: list of uniform distribution [-1,+1]
12         * train_data_set_size: size of x_list
13     - Returns:
14         * output_list: a same size list of x with y = sign(x)
15     """
16     output_list = []
17
18     for i in range(train_data_set_size):
19         if x_list[i] > 0:
20             output_list.append(1)
21         else:
22             output_list.append(-1)
23
24     return output_list
25
26 # Flipping Function
27 def flipping(y_list, train_data_set_size, tau):
28     """
29     This function flips the y label by tau probability independently
30     - Input:
31         * y_list: sign(x) list
32         * train_data_set_size: size of y_list
33         * tau: percentage of flipping sign function
34     """
35     if tau == 0.0 or tau == 0:
36         return y_list
37     elif tau == 0.1:
38         for i in range(train_data_set_size):
39             random_number = random.randint(0,9)
40             if random_number == 1:
41                 y_list[i] = -y_list[i]
42         return y_list
43
44     else:
45         sys.exit("tau not 0 nor 0.1 returning error")
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def find_Ein(train_data_set_size, tau):
    """
    This function finds the Error for Ein
    | Need to regenerate data for X_list every loop
    - Input:
    - Output:
    | * Ein: Ein for that specific experiment
    | * theta: s*sign(x-theta), the value for theta
    | * sign_value: s = +1 or -1
    """
    x_Ein = np.random.uniform(-1.0, 1.0, train_data_set_size)
    x_Ein = np.sort(x_Ein) # O(nlogn)
    threshold_list = [-1]
    y_list = label_with_sign(x_Ein, train_data_set_size)
    y_list = flipping(y_list, train_data_set_size, tau)

    # Append threshold list
    for i in range(train_data_set_size-1):
        mid_section = (x_Ein[i]+x_Ein[i+1])/2
        threshold_list.append(mid_section)

    # Local Parameters
    final_Ein = float('inf')

    sign_value = 1
    threshold = 0.0

    # Loop over all possible intervals
    for i in range(train_data_set_size):
        positive_Ein = 0.0 # Ein case for setting s = 1
        negative_Ein = 0.0 # Ein case for setting s = -1
        for j in range(train_data_set_size):
            data_correspondence = (x_Ein[j] - threshold_list[i]) * y_list[j]
            if data_correspondence <= 0:
                positive_Ein += 1
            else:
                negative_Ein += 1

        # Normalize Ein
        positive_Ein = positive_Ein / train_data_set_size
        negative_Ein = negative_Ein / train_data_set_size

        # Return s = 1 or s = -1
        if positive_Ein <= negative_Ein:
            if positive_Ein < final_Ein:
                threshold = threshold_list[i]
                final_Ein = positive_Ein
                sign_value = 1
            else:
                if negative_Ein < final_Ein:
                    threshold = threshold_list[i]
                    final_Ein = negative_Ein
                    sign_value = -1

    # Return values
    return final_Ein, threshold, sign_value

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def find_Eout(test_data_set_size, threshold, sign_value, tau):
    """
    This function finds out Eout using the threshold and sign value
    sent from the previous function.
    - Returns:
        * Eout
    """
    # Initialize final output
    final_Eout = 0.0

    x_Eout = np.random.uniform(-1.0,1.0,test_data_set_size)
    y_list = label_with_sign(x_Eout,test_data_set_size)
    y_list = flipping(y_list,test_data_set_size,tau)

    # Loop over data points

    if sign_value == 1:
        for i in range(test_data_set_size):
            data_correspondence = (x_Eout[i] - threshold) * y_list[i]
            if data_correspondence <= 0:
                final_Eout += 1

    elif sign_value == -1:
        for i in range(test_data_set_size):
            data_correspondence = (x_Eout[i] - threshold) * y_list[i]
            if data_correspondence >= 0:
                final_Eout += 1

    return final_Eout / test_data_set_size

def loop_experiment(test_data_set_size, train_data_set_size, tau, experiment_epoch):
    """
    This is the main function for running the experiment
    Loop Ein and Eout to find the generalization gap
    """
    generalization_gap = 0.0

    for i in range(experiment_epoch):
        Ein, threshold, sign_value = find_Ein(train_data_set_size, tau)
        Eout = find_Eout(test_data_set_size, threshold, sign_value, tau)
        gap = Eout - Ein
        generalization_gap += gap

    return generalization_gap / experiment_epoch

if __name__ == "__main__":

    # Global Parameters
    train_data_set_size = 200
    tau = 0.1
    experiment_epoch = 100
    test_data_set_size = 100

    # Placeholders
    Eout_minus_Ein = []

    result = loop_experiment(test_data_set_size,train_data_set_size,tau,experiment_epoch)
    print ("Result = ",result)

```