

COMP250: Artificial Intelligence

5: Monte Carlo Tree Search

4□ > 4個 > 4 = > 4 = > = 900





 Peer review will run during development week (next week)

- Peer review will run during development week (next week)
- Submit your component for review by 11:59PM Monday 5th March

- Peer review will run during development week (next week)
- Submit your component for review by 11:59PM Monday 5th March
- Complete your reviews by 11:59PM Friday 9th March

Research wiki

MicroRTS bot

MicroRTS bot

► The server is now live!

MicroRTS bot

- ► The server is now live!
- See the comp250-bot repository on GitHub for details



Monte Carlo evaluation

It is useful to have a heuristic evaluation function for nonterminal states

- It is useful to have a heuristic evaluation function for nonterminal states
- ▶ Allows 1-ply search, depth-limited minimax, . . .

- It is useful to have a heuristic evaluation function for nonterminal states
- Allows 1-ply search, depth-limited minimax, . . .
- Designing a good heuristic requires in-depth knowledge of the game

- It is useful to have a heuristic evaluation function for nonterminal states
- ► Allows 1-ply search, depth-limited minimax, . . .
- Designing a good heuristic requires in-depth knowledge of the game
- What if you don't have such knowledge?

► Let X be a random variable

- ▶ Let X be a random variable
- ▶ Let p(x) be the probability that X has value x

- ▶ Let X be a random variable
- ▶ Let p(x) be the probability that X has value x
- ► Then the **expected value** of X is

$$\sum_{x} x \cdot p(x)$$

► A slot machine pays out:



- ► A slot machine pays out:
 - \blacktriangleright £1 with probability 0.05



- ► A slot machine pays out:
 - ▶ £1 with probability 0.05
 - ▶ £5 with probability 0.03



- ► A slot machine pays out:
 - ▶ £1 with probability 0.05
 - ▶ £5 with probability 0.03
 - \blacktriangleright £10 with probability 0.02



- A slot machine pays out:
 - ▶ £1 with probability 0.05
 - ► £5 with probability 0.03
 - \blacktriangleright £10 with probability 0.02
 - Nothing with probability 0.9

- ► A slot machine pays out:
 - ▶ £1 with probability 0.05
 - ► £5 with probability 0.03
 - ▶ £10 with probability 0.02
 - Nothing with probability 0.9
- ► The expected payout is

$$1 \times 0.05 + 5 \times 0.03 + 10 \times 0.02 + 0 \times 0.9 = 0.4$$

i.e. £0.40

- ► A slot machine pays out:
 - ▶ £1 with probability 0.05
 - ▶ £5 with probability 0.03
 - ▶ £10 with probability 0.02
 - Nothing with probability 0.9
- ► The expected payout is

$$1 \times 0.05 + 5 \times 0.03 + 10 \times 0.02 + 0 \times 0.9 = 0.4$$

i.e. £0.40

▶ What this means: if you play the slot machine N times, on average you will win $N \times £0.40$

 Digital computers are deterministic, so there's no such thing as true randomness

- Digital computers are deterministic, so there's no such thing as true randomness
 - Cryptographically secure systems use an external source of randomness e.g. atmospheric noise, radioactive decay

- Digital computers are deterministic, so there's no such thing as true randomness
 - Cryptographically secure systems use an external source of randomness e.g. atmospheric noise, radioactive decay
- What we actually have are pseudo-random number generators (PRNGs)

- Digital computers are deterministic, so there's no such thing as true randomness
 - Cryptographically secure systems use an external source of randomness e.g. atmospheric noise, radioactive decay
- What we actually have are pseudo-random number generators (PRNGs)
- A PRNG is an algorithm which gives an unpredictable sequence of numbers based on a seed

- Digital computers are deterministic, so there's no such thing as true randomness
 - Cryptographically secure systems use an external source of randomness e.g. atmospheric noise, radioactive decay
- What we actually have are pseudo-random number generators (PRNGs)
- A PRNG is an algorithm which gives an unpredictable sequence of numbers based on a seed
- Sequence is uniformly distributed, i.e. all numbers have equal probability

- Digital computers are deterministic, so there's no such thing as true randomness
 - Cryptographically secure systems use an external source of randomness e.g. atmospheric noise, radioactive decay
- What we actually have are pseudo-random number generators (PRNGs)
- A PRNG is an algorithm which gives an unpredictable sequence of numbers based on a seed
- Sequence is uniformly distributed, i.e. all numbers have equal probability
- ► Seed is generally based on some source of **entropy**, e.g. system clock, mouse input, electronic noise

Monte Carlo methods

 In computing, a Monte Carlo method is an algorithm based on averaging over random samples

- In computing, a Monte Carlo method is an algorithm based on averaging over random samples
- The average over a large number of samples is a good approximation of the expected value

- In computing, a Monte Carlo method is an algorithm based on averaging over random samples
- The average over a large number of samples is a good approximation of the expected value
- Used for quickly approximating quantities over large domains

- In computing, a Monte Carlo method is an algorithm based on averaging over random samples
- The average over a large number of samples is a good approximation of the expected value
- Used for quickly approximating quantities over large domains
- Generally designed to converge in the limit

- In computing, a Monte Carlo method is an algorithm based on averaging over random samples
- The average over a large number of samples is a good approximation of the expected value
- Used for quickly approximating quantities over large domains
- Generally designed to converge in the limit
 - ► An infinite number of samples would give an exact answer

- In computing, a Monte Carlo method is an algorithm based on averaging over random samples
- The average over a large number of samples is a good approximation of the expected value
- Used for quickly approximating quantities over large domains
- Generally designed to converge in the limit
 - ► An **infinite** number of samples would give an **exact** answer
 - As the number of samples increases, the accuracy of the answer improves

- In computing, a Monte Carlo method is an algorithm based on averaging over random samples
- The average over a large number of samples is a good approximation of the expected value
- Used for quickly approximating quantities over large domains
- Generally designed to converge in the limit
 - An infinite number of samples would give an exact answer
 - As the number of samples increases, the accuracy of the answer improves
- Applications in physics, engineering, finance, weather forecasting, graphics, ...

► Based on random rollouts

Based on random rollouts

while s is not terminal dolet m be a random legal move from supdate s by playing m

► Based on random rollouts

while s is not terminal do
let m be a random legal move from s
update s by playing m

► The value of a rollout is the value of the terminal state it reaches (i.e. 1 for a win, -1 for a loss, 0 for a draw)

► Based on random rollouts

while s is not terminal do
let m be a random legal move from s
update s by playing m

- ➤ The value of a rollout is the value of the terminal state it reaches (i.e. 1 for a win, -1 for a loss, 0 for a draw)
- Averaging gives the expected value of the initial state

► Based on random rollouts

while s is not terminal do
let m be a random legal move from s
update s by playing m

- ➤ The value of a rollout is the value of the terminal state it reaches (i.e. 1 for a win, -1 for a loss, 0 for a draw)
- Averaging gives the expected value of the initial state
- ► Higher expected value = more chance of winning

► Flat Monte Carlo search: 1-ply search with Monte Carlo evaluation

- ► Flat Monte Carlo search: 1-ply search with Monte Carlo evaluation
- How about minimax with d > 1 and Monte Carlo evaluation?

- Flat Monte Carlo search: 1-ply search with Monte Carlo evaluation
- How about minimax with d > 1 and Monte Carlo evaluation?
 - Minimax assumes the evaluation is deterministic, but Monte Carlo is not

- ► Flat Monte Carlo search: 1-ply search with Monte Carlo evaluation
- How about minimax with d > 1 and Monte Carlo evaluation?
 - Minimax assumes the evaluation is deterministic, but Monte Carlo is not
 - Not commonly used, mainly because there's something better...



Monte Carlo Tree Search

► Like Monte Carlo evaluation, based on **rollouts**

- Like Monte Carlo evaluation, based on rollouts
- First few rollouts are random

- Like Monte Carlo evaluation, based on rollouts
- First few rollouts are random
- However, statistics from these rollouts are used to bias future rollouts

- Like Monte Carlo evaluation, based on rollouts
- First few rollouts are random
- However, statistics from these rollouts are used to bias future rollouts
- Bias rollouts towards plausible lines of play, i.e. where each player is trying to play the best move

► MCTS builds a tree

- ► MCTS builds a **tree**
- ▶ Initially, the tree consists of a single root node

- ► MCTS builds a **tree**
- Initially, the tree consists of a single root node
- Each rollout has four stages:

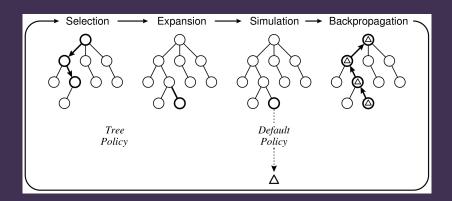
- ► MCTS builds a tree
- Initially, the tree consists of a single root node
- Each rollout has four stages:
 - Selection: Starting from the root, descend the tree by choosing moves. Continue until we reach a node which does not yet have children for all legal moves.

- ► MCTS builds a tree
- Initially, the tree consists of a single root node
- Each rollout has four stages:
 - Selection: Starting from the root, descend the tree by choosing moves. Continue until we reach a node which does not yet have children for all legal moves.
 - ► **Expansion**: Choose a random legal move for which the current node does not have a child node. Add this new node to the tree.

- ► MCTS builds a tree
- Initially, the tree consists of a single root node
- Each rollout has four stages:
 - Selection: Starting from the root, descend the tree by choosing moves. Continue until we reach a node which does not yet have children for all legal moves.
 - ► **Expansion**: Choose a random legal move for which the current node does not have a child node. Add this new node to the tree.
 - ▶ **Simulation**: Perform a Monte Carlo rollout, playing random moves until a terminal state is reached.

- ► MCTS builds a tree
- Initially, the tree consists of a single root node
- Each rollout has four stages:
 - Selection: Starting from the root, descend the tree by choosing moves. Continue until we reach a node which does not yet have children for all legal moves.
 - ► **Expansion**: Choose a random legal move for which the current node does not have a child node. Add this new node to the tree.
 - Simulation: Perform a Monte Carlo rollout, playing random moves until a terminal state is reached.
 - Backpropagation: For each node visited during selection and expansion, update the node's statistics based on the result of the simulation.

- MCTS builds a tree
- Initially, the tree consists of a single root node
- Each rollout has four stages:
 - Selection: Starting from the root, descend the tree by choosing moves. Continue until we reach a node which does not yet have children for all legal moves.
 - ► **Expansion**: Choose a random legal move for which the current node does not have a child node. Add this new node to the tree.
 - ► **Simulation**: Perform a Monte Carlo rollout, playing random moves until a terminal state is reached.
 - Backpropagation: For each node visited during selection and expansion, update the node's statistics based on the result of the simulation.
- Perform many rollouts, then use the statistics at the top level of the tree to choose the best move



Selection policy

Selection policy

Selection must balance:

Selection policy

- Selection must balance:
 - Exploitation of moves that are known to be good

Selection policy

- Selection must balance:
 - Exploitation of moves that are known to be good
 - Exploration of moves that have not often been tried

Selection policy

- Selection must balance:
 - Exploitation of moves that are known to be good
 - Exploration of moves that have not often been tried
- This can be modelled as a multi-armed bandit problem

We have a row of one-armed bandits (slot machines)

- We have a row of one-armed bandits (slot machines)
- We do not know the payout probabilities of any of them, and they're all different

- We have a row of one-armed bandits (slot machines)
- We do not know the payout probabilities of any of them, and they're all different
- ► How to maximise our winnings?

- We have a row of one-armed bandits (slot machines)
- We do not know the payout probabilities of any of them, and they're all different
- How to maximise our winnings?
- ► Again must balance

- We have a row of one-armed bandits (slot machines)
- We do not know the payout probabilities of any of them, and they're all different
- ► How to maximise our winnings?
- Again must balance
 - Exploitation of machines that are known to have a high expected payout

- We have a row of one-armed bandits (slot machines)
- We do not know the payout probabilities of any of them, and they're all different
- ► How to maximise our winnings?
- ► Again must balance
 - Exploitation of machines that are known to have a high expected payout
 - Exploration of machines that have not been tried often, to get a better estimate of their expected payout

► For each machine *m*, record:

- ► For each machine *m*, record:
 - $ightharpoonup n_m$: the number of plays of this machine

- ► For each machine *m*, record:
 - \triangleright n_m : the number of plays of this machine
 - $ightharpoonup V_m$: the total winnings from playing this machine

- ► For each machine *m*, record:
 - $ightharpoonup n_m$: the number of plays of this machine
 - $ightharpoonup V_m$: the total winnings from playing this machine
 - $n = \sum_{m} n_m$, total number of plays across all machines

- ► For each machine *m*, record:
 - \triangleright n_m : the number of plays of this machine
 - $ightharpoonup V_m$: the total winnings from playing this machine
 - $n = \sum_{m} n_m$, total number of plays across all machines
- At each stage, play the machine for which

$$\frac{V_m}{n_m} + c\sqrt{\frac{\log n}{n_m}}$$

is largest

- ► For each machine *m*, record:
 - $ightharpoonup n_m$: the number of plays of this machine
 - $ightharpoonup V_m$: the total winnings from playing this machine
 - $ightharpoonup n = \sum_m n_m$, total number of plays across all machines
- At each stage, play the machine for which

$$\frac{V_m}{n_m} + c\sqrt{\frac{\log n}{n_m}}$$

is largest

 $ightharpoonup rac{V_m}{n_m}$ is the **exploitation** part: average payout from this machine so far

- ► For each machine *m*, record:
 - $ightharpoonup n_m$: the number of plays of this machine
 - $ightharpoonup V_m$: the total winnings from playing this machine
 - $ightharpoonup n = \sum_m n_m$, total number of plays across all machines
- At each stage, play the machine for which

$$\frac{V_m}{n_m} + c\sqrt{\frac{\log n}{n_m}}$$

is largest

- $\frac{V_m}{n_m}$ is the **exploitation** part: average payout from this machine so far
- $ightharpoonup \sqrt{\frac{\log n}{n_m}}$ is the **exploration** part: large if n_m is small

- ► For each machine *m*, record:
 - $ightharpoonup n_m$: the number of plays of this machine
 - $ightharpoonup V_m$: the total winnings from playing this machine
 - $n = \sum_{m} n_{m}$, total number of plays across all machines
- At each stage, play the machine for which

$$\frac{V_m}{n_m} + c\sqrt{\frac{\log n}{n_m}}$$

is largest

- $\frac{V_m}{n_m}$ is the **exploitation** part: average payout from this machine so far
- $ightharpoonup \sqrt{\frac{\log n}{n_m}}$ is the **exploration** part: large if n_m is small
- c is a parameter for adjusting the balance between exploitation and exploration



UCB demo

http://orangehelicopter.com/academic/bandits.
html?ucb

Use UCB as the selection policy

- Use UCB as the selection policy
- ▶ In each node x, record:

- Use UCB as the selection policy
- ▶ In each node x, record:
 - $ightharpoonup n_x$: the number of visits to this node

- Use UCB as the selection policy
- ▶ In each node x, record:
 - \triangleright n_x : the number of visits to this node
 - \triangleright V_x : the total value of rollouts through this node

- ► Use UCB as the selection policy
- ▶ In each node x, record:
 - $ightharpoonup n_x$: the number of visits to this node
 - \triangleright V_x : the total value of rollouts through this node
- \blacktriangleright From node p, choose the child q such that

$$\frac{V_q}{n_q} + c\sqrt{\frac{\log n_p}{n_q}}$$

is largest

UCT demo

▶ "Vanilla" MCTS is game independent

- ▶ "Vanilla" MCTS is game independent
- But if game-specific heuristics are available, they can be used to enhance MCTS

- ▶ "Vanilla" MCTS is game independent
- But if game-specific heuristics are available, they can be used to enhance MCTS
- ► MCTS is anytime

- ▶ "Vanilla" MCTS is game independent
- But if game-specific heuristics are available, they can be used to enhance MCTS
- ► MCTS is anytime
 - Can stop it after any amount of computation (within reason) and get a reasonably good answer

- ▶ "Vanilla" MCTS is game independent
- But if game-specific heuristics are available, they can be used to enhance MCTS
- ► MCTS is anytime
 - Can stop it after any amount of computation (within reason) and get a reasonably good answer
 - ▶ Compare with minimax: $O(e^d)$ for depth d

- ▶ "Vanilla" MCTS is game independent
- But if game-specific heuristics are available, they can be used to enhance MCTS
- MCTS is anytime
 - Can stop it after any amount of computation (within reason) and get a reasonably good answer
 - ► Compare with minimax: $O(e^d)$ for depth d
- Does not suffer from horizon effect

- ▶ "Vanilla" MCTS is game independent
- But if game-specific heuristics are available, they can be used to enhance MCTS
- MCTS is anytime
 - Can stop it after any amount of computation (within reason) and get a reasonably good answer
 - ► Compare with minimax: $O(e^d)$ for depth d
- Does not suffer from horizon effect
 - Minimax at depth d cannot "see" what happens d + 1 moves in the future

- ▶ "Vanilla" MCTS is game independent
- But if game-specific heuristics are available, they can be used to enhance MCTS
- MCTS is anytime
 - Can stop it after any amount of computation (within reason) and get a reasonably good answer
 - ► Compare with minimax: $O(e^d)$ for depth d
- Does not suffer from horizon effect
 - Minimax at depth d cannot "see" what happens d + 1 moves in the future
 - MCTS can build the tree as deep as it likes

- ▶ "Vanilla" MCTS is game independent
- But if game-specific heuristics are available, they can be used to enhance MCTS
- MCTS is anytime
 - Can stop it after any amount of computation (within reason) and get a reasonably good answer
 - ► Compare with minimax: $O(e^d)$ for depth d
- Does not suffer from horizon effect
 - Minimax at depth d cannot "see" what happens d + 1 moves in the future
 - MCTS can build the tree as deep as it likes
 - Selects which parts of the tree to expand more deeply

MCTS for games of imperfect information