Monte Carlo Search Tree and Its Applications

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Kasparov vs Deep Blue





Kasparov vs Deep Blue

Great display of artifical intelligence Techniques employed by IBM

- Brute force deterministic approach
- human knowledge

Limitation

scalability into larger search spaces

Monte Carlo tree search (MCTS) is an alternative method



Outline

Introduction

Naive MCTS Implementation

Applying MCTS to Go



Monte Carlo Tree Search (MCTS)

- Combines random sampling and game trees
- Probabilistic not deterministic
- Useful for problems with larger search spaces



Two MCTS Applications

Go

- Board game about positional advantage
- Game board for Chess: 8x8
- Possible games of Chess: 10¹²⁰
- Game board for Go: 19x19
- Possible games of Go: 10⁷⁶¹

Narrative generation

- Useful Applications
 - Video game replay value
 - educational applications
- The search space scales with the number of characters, items, locations, and actions



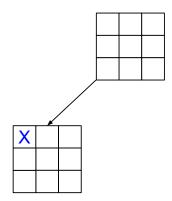
Outline

Introduction

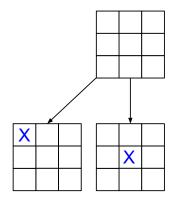
Naive MCTS Implementation

Applying MCTS to Go

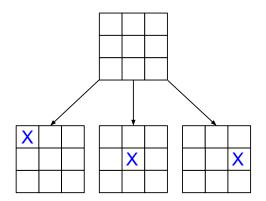






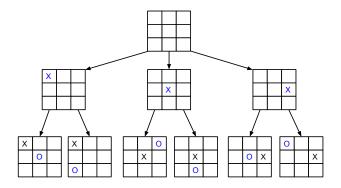




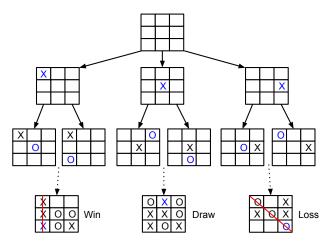




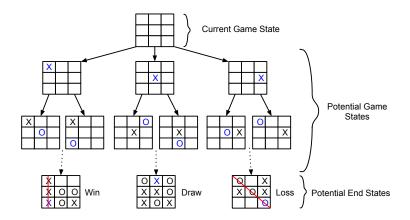
TicTacToe Diagram More Levels





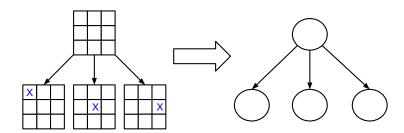






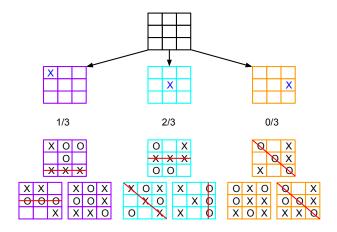


Tree Structure

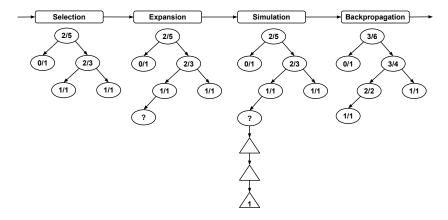




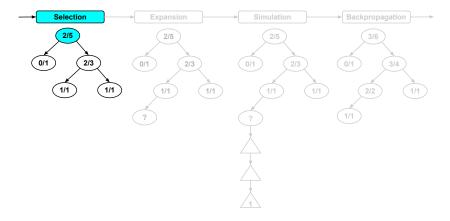
Sampling



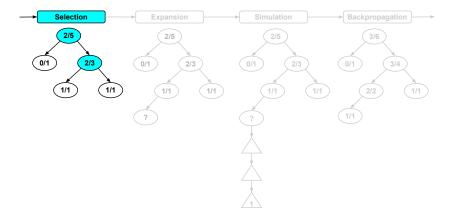




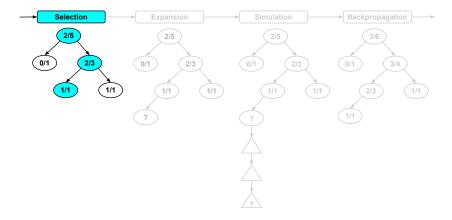




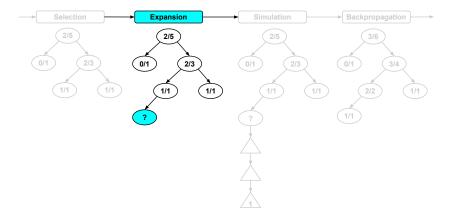




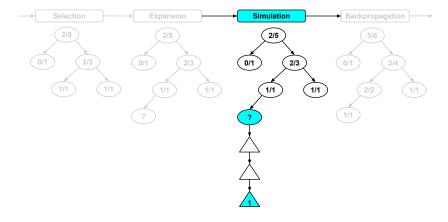




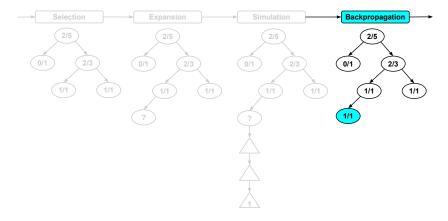




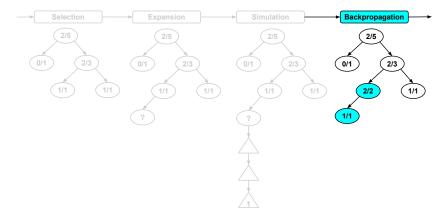




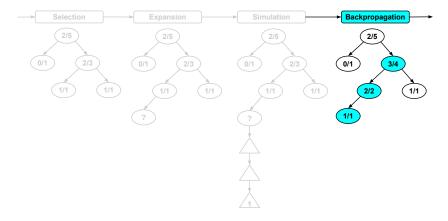




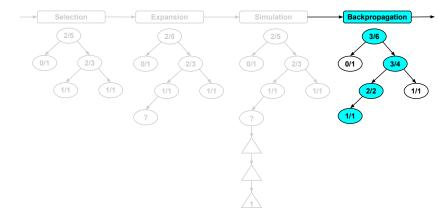




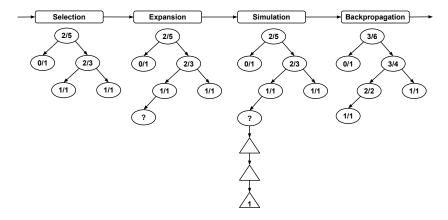










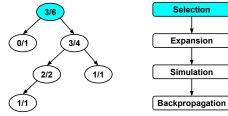


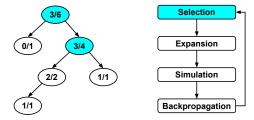


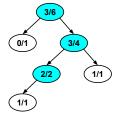
Selection

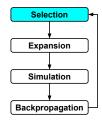
Expansion

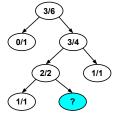
Simulation

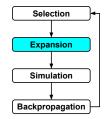


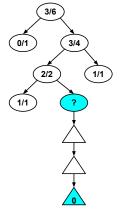


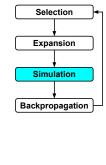


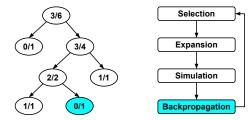


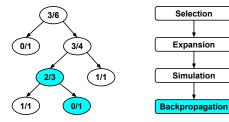


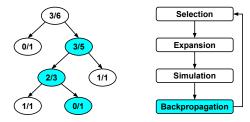


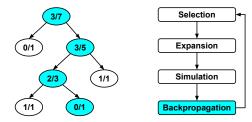


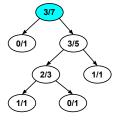


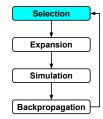


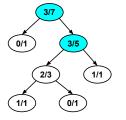


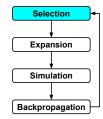


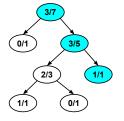


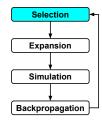


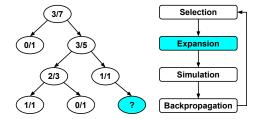


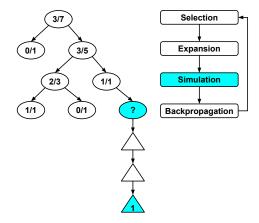




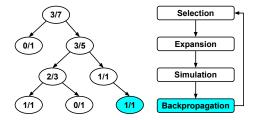


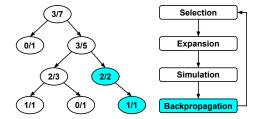


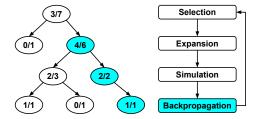


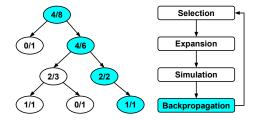












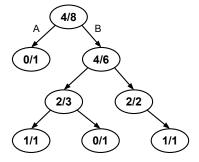
What Happens When We Choose a Move?

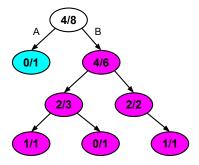
Now we have:

- A tree structure
- A method of generating the tree

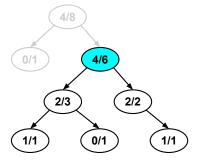
What happens when we need to choose a move?



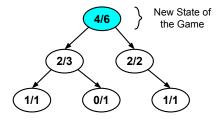














Exploration vs Exploitation

- We might overlook better paths
- Exploration vs Exploitation
 - Exploration looks at more options
 - Exploitation focuses on the most promising path
- Must find a balance between the two



Upper Confidence Bound Applied to Trees (UCT)

$$UCT(node) = \underbrace{\frac{W(node)}{N(node)}}_{\text{Value of the Node}} + \underbrace{\sqrt[C]{\frac{In(N(parentNode))}{N(node)}}}_{\text{Exploration Bonus}}$$

- W represents the number of simulated wins
- N represents the total number of simulations
- C is an experimental constant
- Used during tree traversal
- Balances exploration vs exploitation



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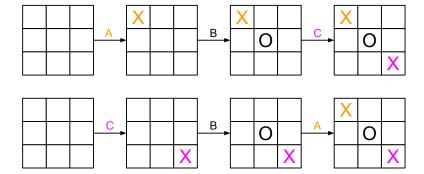
MCTS applied to Go

What variations can we make specific to Go? In Go each player takes turn placing pieces on a game board

- How much does the order of these moves matter?
- Can we use this to improve MCTS in the context of Go?



Tree Redundancy

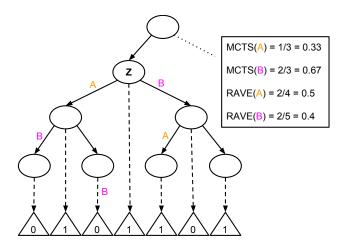




Rapid Action Value Estimate (RAVE)

- Takes advantage of tree redundancy
- Stores the value of a move with in a subtree at each node

RAVE Diagram



RAVE

- Very powerful approach
- Each simulation provides us with more information
- This approach is used by the top computer Go programs



Results

- Deterministic approaches could hardly defeat low level amateurs
- Computer Go programs use RAVE with MCTS
 - MoGo
 - Crazy Stone
- Can compete against top pros in 9x9 Go
- Can compete against top pros in handicapped 19x19 Go