Rational Metareasoning in Problem-Solving Search

**Thesis submitted in partial fulfillment
of the requirements for the degree of
"DOCTOR OF PHILOSOPHY"**

by

David   Tolpin

**Submitted to the Senate of Ben-Gurion University
of the Negev**

September 2013

Beer-Sheva

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Approved by the advisor_____

Approved by the Dean of the Kreitman School of Advanced Graduate Studies _____

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Research-Student's Affidavit when Submitting the Doctoral Thesis for Judgment

I, David Tolpin, whose signature appears below, hereby declare that the scientific materials included in this Thesis are products of my own research, culled <u>from the period during which I was a research student</u>.

Date: _____   Student's name: _____   Signature:_____

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I will always remember the years of my graduate studies at the Ben-Gurion University of the Negev as one of the most exciting periods in my life. I take the opportunity to thank the people who led and accompanied me during this fascinating period.

Abstract

Search is an important field of Artificial Intelligence. In problem-solving search, a single agent acts in a neutral environment to reach goals. Many problems, such as routing and path-finding problems, finite-domain constraint satisfaction, and function optimization, fit within the problem-solving search abstraction. General search algorithms capable of solving large sets of search problems are well known. Algorithm performance can be significantly improved by tuning the algorithm to a particular problem domain; however, such fine-tuned algorithms exhibit good performance only on small sets of search problems, and the effort invested in the algorithm design cannot be reused in other problem domains.

Specialized versions of general search algorithms are often created by combination and selective application of search heuristics. A human expert decides which heuristics to use with the problem domain, and specifies how the search algorithm should apply the heuristics to solve a particular problem instance. A search algorithm that rationally selects and applies heuristics would decrease the need for costly human expertise. Principles of rational metareasoning can be used to design rational search agents.

Some rational search algorithms were designed and shown to compare to or even outperform manually tuned algorithms. However, wide adoption of rational metareasoning algorithms for problem solving search is hindered both by theoretical difficulties and by lack of problem domain specific case studies. As a result, the rational metareasoning theory has seen relatively little application to real search problems. This research aims at lifting some of the theoretical difficulties in applying the rational methodology.

In particular, the *problem of efficiency estimating the value of information* (VOI) of computational actions is considered. Computing value of information is a crucial task in meta-reasoning for search. Numerous VOI computations during a single run are typically required, and it is essential that VOI be computed efficiently. The research proposes an extension to the known greedy algorithm. The extended algorithm estimates VOI selectively, based on principles of rational metareasoning, flexibly exploiting the tradeoff between the accuracy of estimating the VOI and the computational resources used for the estimation. As a case study, VOI estimation in the measurement selection problem is examined. Empirical evaluation of the proposed extension in this domain shows that computational resources can indeed be significantly reduced, at little cost in expected rewards achieved in the overall decision problem.

The focus of the major part of this research is on rational metareasoning versions of algorithms for constraint satisfaction, Monte-Carlo tree search, and optimal planning.

For *constraint satisfaction problems*, this study proposes a model for adaptive deployment of value ordering heuristics in algorithms. The approach presented here does not attempt to introduce new heuristics; rather, an "off the shelf" heuristic is deployed selectively based on value of information, thereby significantly reducing the heuristic's "effective" computational overhead, with an improvement in performance for problems of different size and hardness. As a case study, the model was applied to a value-ordering heuristic based on solution count estimates, and a stable improvement in the overall algorithm performance was achieved compared to always computing the estimates.

Monte-Carlo tree search lies at the foundation of UCT, a state-of-the-art algorithm for Markov decision processes and adversarial games. Optimizing the sampling scheme is thus of interest in numerous search applications. Although UCT is already very efficient, one can do better if the sampling scheme is considered from a metareasoning perspective of value of information. Here, a sampling policy based on upper bounds on the value of information is proposed. In the empricial evaluation, the new sampling policy outperformed UCT on random problem instances as well as in playing Computer Go.

Variants of the A* algorithm are often employed to tackle *optimal planning* in numerous domains. In the presence of multiple admissible heuristics algorithms such as Lazy A* or Selective MAX are used to combine the heuristics while minimizing the computational overhead. In this study, an improvement to Lazy A* is proposed in which the decision on whether to evaluate the more expensive heuristic is made according to the value of information of the evaluation. The improved algorithm, Rational Lazy A*, despite being less informed, achieves the best overall performance in a wide range of planning domains. In addition, Rational Lazy A* is simpler to implement than its direct competitor, Selective MAX.

As a whole, the research advances the use of rational metareasoning in search algorithms. Applications of rational metareasoning in the case studies serve as examples to help researchers employ the methodology in solutions for other problems. Advances in rational computation and estimation of VOI increase performance and applicability of existing and new search algorithms, and alleviate dependence of algorithm performance on manual fine-tuning.

Contents

Chapter 1

Introduction

Search for optimal or near optimal solutions of combinatorial problems is a fundamental field of research in classical and applied Artificial Intelligence. Search problems can be found in navigation [KS06], routing [Bel58], planning [DKM10], game playing [BLG11, Goo68], and numerous other combinatorial domains [Kor98]. Despite the tremendous volume of research on search in various settings, it is well known that for many search problems no algorithm dominates all others in all cases [WM95]. Similarly, many algorithms have tunable parameters that need optimizing [HBBH+10, TS12b]. The nature of the required solution (e.g., optimal, suboptimal) also has significant impact on the desired search algorithm. Selecting the best algorithm and parameters for the task at hand is thus a non-trivial and important issue [AM96, GS01]. Moreover, every problem instance induces a search graph, which can be extremely non-uniform and have areas with radically different behavior. This calls for algorithms which change their settings dynamically during the search, so as to better adapt to the task at hand.

In this research, a two-level framework for search is proposed: the regular search level and a metareasoning level (MR). The MR level selects the next computational operator to be used in the current state of the search. The search level applies the selected operator. This dual process is repeated until the search task is completed, resulting in more flexible search algorithms that should perform better than existing inflexible algorithms. *Rational metareasoning*, a theory presented over two decades ago by Russell and Wefald [RW91], aims at optimal decision-making w.r.t. which computational operator should be applied at every point of the search. It achieves a search algorithm that is (theoretically) optimal in its use of resources, with self-adaptation capabilities to the

task and domain at hand. However, this rational MR theory is extremely non-trivial to apply in actual search, due to the difficulty in obtaining the requisite quantitative model (utility values and probability distribution), and intractability of the model [CS03]—often higher than that of the search problem itself! As a result, this theory has seen relatively little application to real search problems to date.

This research develops a methodology of applying the rational metareasoning theory to actual search problems. On one hand, some of the theoretical difficulties are lifted; in particular, the problem of efficiency of estimating the value of information of computational actions is considered (Chapter 4). On the other hand, a series of case studies explores rational metareasoning extensions for state-of-the-art search algorithms, and demonstrates how a significant gain in the algorithm performance is achieved due to the application of rational metareasoning. The case studies investigate various aspects of the methodology in the context of constraint satisfaction problems (Chapter 5), as well as of approximation (Chapter 6) and optimal (Chapter 7) search in optimization problems. In addition to providing a metareasoning-based solution to a particular problem, the studies outline both ubiquitous aspects of application of rational metareasoning (identifying base-level and computational actions, defining the utility and the value of information, etc.) and techniques which exploit features present only in some problem classes, such as estimating the value of information based on distribution-independent bounds (Chapter 6).

A straightforward application of rational metareasoning often faces difficulties because some of the assumptions of the original approach do not hold. For example, estimating the value of information depends on the belief distribution of action outcomes; however, the appropriate distribution type and parameters are not easy to determine. Chapter 5 derives the distribution model from the properties of the search algorithm rather than from the set of problem instances. Another example is the myopic assumption [RW91], which suggests that a computational action can be chosen based on its anticipated immediate effect. In some search algorithms, the information is obtained through *sampling*—recurring actions with probabilistic outcomes—and the value of information of a single sample is often zero. Chapter 6 addresses such a case in the context of Monte-Carlo tree search[1] and suggests a value of information estimate based on recurring actions of the same kind.

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[1] Originally the intention was to address only problem-solving search, hence the title of the dissertation. However significant results achieved for MCTS make this dissertation applicable to game-tree search as well.

Advanced search algorithms are often parameterized and require tuning to achieve the best performance. Building an algorithm upon the principles of rational metareasoning allows keeping the number of tunable parameters to a minimum—a single parameter needs to be tuned in Chapters 5 and 7. In addition, as Chapter 5 demonstrates, parameters of a metareasoning-based algorithm are likely to reflect implementation details of the algorithm and the heuristics rather than features of a particular set of problem instances; this is advantageous since the algorithm can be tuned on a small training set, and readjustments for different sets of problem instances are unnecessary.

Finally, rational metareasoning is commonly applied to approximating search where decision quality is traded off for computation time. Optimal search algorithms aim at finding the optimal solution in the shortest possible time, and seemingly little can be achieved through application of rational metareasoning. Chapter 7 presents metareasoning-based improvements to a variant of the A^* algorithm that result in finding the optimal solution in a shorter time using the same heuristic functions; the employed technique is sufficiently general to extend to other optimal search algorithms.

The rest of the dissertation is organized as follows. Chapter 2 provides the necessary background information about the rational metareasoning approach as well as about search problems and algorithms. Chapter 3 describes application of the rational metareasoning approach to search problems and discusses difficulties arising in design of search algorithms based on this approach. Chapter 4, based on [TS12b], introduces rational computation of the value of information—an important issue in design of efficient search algorithms based on rational metareasoning. Case studies of the rational metareasoning approach in several search problems are presented and evaluated in Chapters 5–7 (based on [TS11, TS12a, HRTS12, TBS$^+$13]). Chapter 8 summarizes the experience of applying the rational metareasoning approach to various search problems, and Chapter 9 concludes this dissertation with a discussion of achieved results and further research directions.

Chapter 2

Background

2.1 Search

2.1.1 Problem-Solving Search

Problem-solving search is characterized by a single agent acting in a neutral environment [RN03]. The ultimate goal of the agent is to select a single member from an implicit set of feasible solutions. The value of an *evaluation function*, possibly randomized, can be efficiently computed for any member; however, evaluating all of the members is infeasible because the set is too large, often exponential in the size of the problem instance, or even infinite.

The two common selection criteria are

Satisfaction: the evaluation function represents a *goal test* determining whether the member satisfies constraints imposed by the problem definition. The agent may choose any member satisfying the constraints.

Optimization: the evaluation function is a *utility* function returning a numeric value, and the agent must choose a member that maximizes the utility.

One strives to design an agent that arrives at the final choice in as little time as possible, or at least within reasonable time bounds. If an agent that solves any instance of the problem efficiently cannot be designed, for example because no polynomial-time algorithm is known, the agent that is the fastest in expectation for a certain instance distribution is preferred. An optimizing agent may approximate the solution by selecting a member which is 'good enough' while not necessarily the best one, achieving a

compromise between the running time and the solution quality.

Problem Examples

Sliding tile puzzle: an $N \times N$ board with $N^2 - 1$ sequentially numbered tiles is given. A tile adjacent to the blank space can slide into the space. The goal is to arrange the tiles in ascending order in as few moves as possible [RN03]. This can be either an optimization problem, in which the shortest route from the initial state to the goal state must be found, or a satisfaction problem, in which either any route from the initial state to the goal state must be found, or a proof that no such route exists must be provided.

N-queens puzzle: N chess queens must be placed on an $N \times N$ chessboard such that none of them is able to capture any other using the standard chess queen's moves [RN03]. The queens must be placed in such a way that no two queens attack each other. Thus, a solution requires that no two queens share the same row, column, or diagonal. The N-queens puzzle is a satisfaction problem; any placement of queens satisfying the goal test is a valid solution.

Traveling salesman problem: given a set of cities, and known distances between each pair of cities, a tour that visits each city exactly once and that minimizes the total distance traveled must be found [RN03]. This is an optimization problem: a member of the set of all permutations of the cities with the shortest sum of distances between the consequent cities must be chosen.

Multi-armed bandit: the levers of a K-slot gambling machine must be pulled a given number of times in such a way that the total reward is maximized [VM05]. When pulled, each lever provides a reward drawn from a distribution associated with that specific lever. Initially, the gambler has no knowledge about the levers, but through repeated trials, can focus on the most rewarding levers. This is an optimization problem with trade-off between *exploration* and *exploitation*: while searching for a series of pulls that maximizes the expected reward, the gambler both attempts to pull the apparently most rewarding lever and tries different levers to discover a better lever.

5

Search Algorithms

Search problems are often solved by traversing the set of feasible solutions until a member satisfying the goal test (for satisfaction problems), or maximizing the evaluation function (for optimization problems) is found. The two common strategies are *complete-state* and *partial-state* traversal. A search algorithm passes between states by performing *search actions* starting from some *initial state*. The algorithm stops when a state satisfying the goal test is reached.

Commonly, in the complete-state strategy a state is a complete solution, and in the partial-state strategy a state is a partially built solution, when some of the structure of the final solution is left undefined. A slightly different view of the same classification is provided here to facilitate the discussion in the context of rational metareasoning.

In the complete-state strategy, a state corresponds to a single member of the set of feasible solutions: a placement of all N queens in the N-queens puzzle or a permutation of cities in the traveling salesman problem. State transitions are usually based on the structure of the set members: in the N-queens puzzle, states that differ from the current state in the position of a single queen can be viewed as neighbors of the state. The initial state can be chosen arbitrarily.

In the partial-state strategy, a state corresponds to a subset of the set of feasible solutions, and the initial state is the complete set. The search proceeds by considering states-subsets of the current state until a state consisting of a single element satisfying the goal test is found. The strategy is called 'partial-state' because each state is based on partial structure of the solution shared by all members of the subset corresponding to the set. For example, a state in a partial-state strategy for the traveling salesman problem can be the set of all permutations in which two particular cities are visited one immediately after the other.

Problem-independent, *uninformed* search algorithms, such as breadth-first search and iterative deepening search, can be applied to any search problem without modifications. Unfortunately, these algorithms are incredibly inefficient in most cases: a complete-state algorithm may have to evaluate all of the set members; in a partial-state algorithm the number of possible states can be larger than exponential in the problem size.

Problem-specific knowledge can help find solutions more efficiently. *Heuristics* are used to encode the knowledge and to direct the search in such a way that the number of

explored states is significantly decreased. The increase in performance depends on the quality of the heuristic. Good heuristics can sometimes be constructed by relaxing the problem definition, by precomputing solution costs for subproblems, or by learning from experience with the problem class.

The exact role of heuristics in a search algorithm varies for different algorithm families, of which best-first search, backtracking search, and local search are most widely known and used. Besides, online search algorithms, in which computation and action are interleaved, are important for exploration problems and dynamic environments.

The following description of informed search algorithms is of necessity very skimpy, and does not and cannot cover all of the state-of-the art algorithms. Only some widely adopted schemes referenced in the thesis are briefly described.

Best-First Search

Best-first search (Algorithm 1) is used to solve route-finding or touring problems, in which a shortest path between the initial and the goal state must be found. The sliding tile puzzle and the traveling salesman problem are examples of such problems.

Best-first search repeatedly expands the best node in the fringe, according to a given evaluation function, and adds the node's children to the fringe (line 11). The algorithm terminates when either the goal is reached (line 7) or the fringe becomes empty (line 4). To avoid loops, visited nodes are kept in memory (line 10).

Algorithm 1 Best-First Search

1: $ClosedNodes \leftarrow \emptyset$
2: $Fringe \leftarrow \{InitialState\}$
3: **loop**
4:     **if** EMPTY($Fringe$) **then return failure**
5:     **end if**
6:     $node \leftarrow$ REMOVEBESTNODE($Fringe$)
7:     **if** GOALTEST($node$) **then return** $node$
8:     **end if**
9:     **if** $node \notin ClosedNodes$ **then**
10:         $ClosedNodes \leftarrow ClosedNodes \cup \{node\}$
11:         $Fringe \leftarrow Fringe \cup \{$EXPAND($node$)$\}$
12:     **end if**
13: **end loop**

The most widely used version of best-first search is A* search. A* evaluates nodes

by combining $g(n)$, the cost to reach the node, and $h(n)$, the estimated cost to get from the node to the goal:

$$f(n) = g(n) + h(n) \tag{2.1}$$

Thus, $f(n)$ is the estimated cost of the cheapest solution through node n.

Provided that $h(n)$ is *admissible* and *consistent*, A* is optimal; even more, A* is *optimally efficient*: no other optimal algorithm is guaranteed to expand fewer nodes than A* [RN03], given only the information provided by h. Variations of A* with lower space requirements were developed. However, many search problems are NP-hard, which means that finding an optimal solution may take exponential time; approximation algorithms may be used to find a solution in polynomial time.

RTA* (Real-Time A*) [Kor90] is an approximation version of A* with limited lookahead horizon. RTA* explores the search graph to a given depth, and then moves to a node with the lowest estimated distance to the goal, updating $g(n)$ for all nodes to the distances from the current node. RTA* is not optimal unless the goal is within the lookahead horizon, but the solution quality increases with the lookahead depth. RTA* is complete in a space with positive edge hosts and finite heuristic values, in which the goal is reachable from any state. Variants of RTA* have been developed [RW91], [BLS+08] with improved control over the compromise between the computation time and the solution quality.

Backtracking Search

Backtracking search is used to solve *constraint satisfaction problems*. A constraint satisfaction problem (CSP) is defined by a set of variables, X_1, X_2, ..., X_n, and a set of constraints, C_1, C_2, ..., C_n. Each variable X_i has a non-empty domain D_i of possible values. Each constraint C_i involves some subset of the variables and specifies the allowable combinations of values for that subset. A state of the problem is defined by an assignment of values to some or all of the variables; and an assignment that does not violate any constraints is called a consistent assignment. The eight queens puzzle can be formulated as a constraint satisfaction problem and solved using backtracking search.

Backtracking search is a depth-first search algorithm that chooses values for one variable at a time and backtracks when a variable has no legal values left to assign. A version of backtracking search is presented in Algorithm 2. The algorithm calls function BACKTRACKING($assignment, csp$) recursively, (line 8) trying values consistent

Algorithm 2 Backtracking Search

 1: **procedure** BACKTRACKING(assignment, csp)
 2:   **if** COMPLETE($assignment$) **then return** $assignment$
 3:   **end if**
 4:   $var \leftarrow$ SELECTUNASSIGNEDVARIABLE($assignment, csp$)
 5:   **for all** $value$ **in** ORDERVALUES($var, assignment, csp$) **do**
 6:     $assignment' \leftarrow assignment \cup \{var = value\}$
 7:     $csp' \leftarrow$ PROPAGATECONSTRAINTS($csp, var = value$)
 8:     **if** BACKTRACKING($assignment', csp'$) $\neq$ **failure then**
 9:       **return** $assignment'$
10:     **end if**
11:   **end for**
12:   **return failure**
13: **end procedure**

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with previous assignments (line 5) for each variable (line 4) until either a solution is found (line 9) or all combinations are exhausted (line 12). With each new assignment, the problem is updated according to constraints imposed by the assignment in order to prune the search space (line 7).

The algorithm performance depends heavily on the efficiency of variable-ordering and value-ordering heuristics (SELECTUNASSIGNEDVARIABLE in line 4 and ORDER-VALUES in line 5), as well on the amount of pruning due to the propagation of constraints (PROPAGATECONSTRAINTS in line 7). Some variants of the backtracking search also involve *intelligent backtracking*, when additional values for recently assigned variables are not considered after a failure if it can be proved that that they would not fix the inconsistency.

Local Search

Local search is a family of complete-state algorithms. The search operates using a single *current state* and recursively explores neighbor states until a maximum of the evaluation function is found. Local search can be used to solve both satisfaction and optimization problems. To solve satisfaction problems, a heuristic function estimating the proximity of a state to the goal is used instead of the evaluation function. The N-queens puzzle and the multi-armed bandit are examples of problems that can be solved using local search.

Online Search

When the search space is dynamic or only partially known, an agent that builds a complete solution before committing to an action is often infeasible, because a contingency plan becomes prohibitively large. Consequently, online search algorithms come into use. In an online search algorithm, the agent interleaves computation and action, accounting for action outcomes in further computations.

Online versions of best-first search explore the search space up to a limited horizon or through sampling, use the current state of the search to choose an action, perform the action, and continue the search from the new state. Real-time A* is formulated as an offline search algorithm, but can be used unchanged by online search agents.

The simplest form of local search, hill climbing, can also be viewed as an online search algorithm. Other variants of local search involve 'jumps' in the search space that are free offline but come at a cost online. Consequently, random restarts or simulated annealing are impractical, and a *random walk* is used instead to escape local maxima. A random walk simply selects at random one of available actions, giving preference to actions that have not yet been tried.

Learning plays an important role in online search. The agent can keep information about visited states and outcomes of the performed actions, and use the gained experience to compute heuristics. An example of learning in online search is the LRTA* algorithm [Kor90], an extension of RTA*. LRTA* continuously updates cost estimates of visited states and uses the current cost estimates to choose the "apparently best" move.

2.1.2   Adversarial Search

Adversarial search problems, often known as *games*, arise in environments with multiple agents with conflicting goals [RN03]. A specialized but still rich kind of games, addressed in this search description, are *zero-sum* games of *perfect information* — deterministic, fully observable environments with two agents whose actions must alternate and in which the utility values at the end of the game are always equal and opposite. For example, if one player wins a game of chess (+1), the other player necessarily loses (-1). More general kinds of games—multiplayer, non-zero-sum, stochastic—are out of the scope of this research.

Optimal Decisions in Games

In an alternating game of two players, the first player is customarily called MAX and the second MIN. A game can be formally defined as a search problem with the following components:

- The *initial state*, which includes the board position and identifies the player to move.

- A *successor function*, which returns a list of $(move, state)$ pairs, each indicating a legal move and the resulting state.

- A *terminal test*, which determines when the game is over. States where the game has ended are called *terminal states*.

- A *utility function*, which gives a numeric value for the terminal states. For example, in chess the outcome is a win, loss, or draw, with numerical values +1, -1, 0.

The initial state and the legal moves for each side define the *game tree* for the game.

In a single-agent search problem, the optimal solution would be a sequence of moves leading to a goal state—a terminal state that is a win. In a game, the MAX player must find a contingent strategy, which specifies MAX's move in the initial state, and then MAX's moves in the states resulting from every possible response by MIN. Given a game tree, the optimal strategy can be determined by examining the *minimax value* of each node—the utility of being in the corresponding game state, *assuming that both players play optimally* from there to the end of the game. Obviously, the minimax value of a terminal state is just its utility. Given a choice, MAX will prefer to move to a state of maximum value, whereas MIN prefers a state of minimum value, hence the names of the players.

The **minimax algorithm**, Algorithm 3 [RN03], recursively computes the minimax decision from the current state. The recursion proceeds all the way down to the leaves of the tree, and then the minimax values are *backed up* through the tree. The minimax algorithm performs a complete depth-first exploration of the game tree, and has exponential time complexity in the depth of the tree. Due to the time cost, the algorithm cannot be directly applied to real games, but serves as the basis for more practical algorithms.

Algorithm 3 Minimax Search

 1: **procedure** MINIMAX-DECISION($state$)
 2:     $v \leftarrow$ MAX-VALUE($state$)
 3:         **return** the $action$ in SUCCESSORS($state$) with value v
 4: **end procedure**
 5:
 6: **procedure** MAX-VALUE($state$)
 7:     **if** TERMINAL-TEST($state$) **then**
 8:         **return** UTILITY($state$)
 9:     **end if**
10:     $v \leftarrow -\infty$
11:     **for all** a, s in SUCCESSORS($state$) **do**
12:         $v \leftarrow \max(v, $ MIN-VALUE(s))
13:     **end for**
14:     **return** v
15: **end procedure**
16:
17: **procedure** MIN-VALUE($state$)
18:     **if** TERMINAL-TEST($state$) **then**
19:         **return** UTILITY($state$)
20:     **end if**
21:     $v \leftarrow \infty$
22:     **for all** a, s in SUCCESSORS($state$) **do**
23:         $v \leftarrow \min(v, $ MAX-VALUE(s))
24:     **end for**
25:     **return** v
26: **end procedure**

Imperfect Real-Time Decisions

The minimax algorithm has to search the search space all the way to terminal states. This depth is not practical when moves must be made in a reasonable amount of time. One possible solution is to alternate the minimax algorithm in two ways: the utility function is replaced by a heuristic *evaluation function* EVAL, which gives an estimate of the position's utility, and the terminal test is replaced by a *cutoff test* that decides when to apply the evaluation function, often based on the search depth. The modified algorithm is obtained by replacing terminal test (lines 7 and 18 of Algorithm 3) with the cutoff test and application of the evaluation function (Algorithm 4):

Algorithm 4 Cutting off search

1: **if** CUTOFF-TEST($state$, $depth$) **then**
2:     **return** EVAL($state$)
3: **end if**

Another way to make real-time decisions is to still search all the way to terminal states, but to explore only certain subtrees of the game tree, chosen either deterministically or randomly. Such selective exploration is called *Monte-Carlo sampling*. Multiple game *playouts* are generated from the current node, and the utility of each particular move is estimated based on the outcomes of the playouts. In this dissertation we will examine algorithms based on Monte-Carlo sampling (Chapter 6).

2.2 Rational Metareasoning

While ideally programs, or agents, should *act rationally* [RN03], absolute rationality is not feasible. The computational power of the agent approaching the problem must be taken into account. Rational metareasoning [RW91] is an approach to building *bounded optimal* agents, agents which find a solution that is optimal given their computational resources [Hor87]. The approach describes a method of choosing *meta-level actions* and is based on notions of *value of information* and *time cost*.

2.2.1 Meta-level Actions

The rational meta-reasoning framework aims at optimal decision-making w.r.t. which computational operator should be applied at every point in the search. In rational

meta-reasoning, one can define a meta-level decision problem over states of the belief space with computational operators as meta-level actions, as a problem of sequential decision-making under uncertainty. This meta-level problem can be formalized as a (belief state) meta-level Markov decision process (MDP) defined by a tuple (Q, M, π, R) as follows:

- Q is the state space. Each state $Q_i \in Q$ includes all current knowledge about the search graph. For example, in a single-agent search problem, a state is comprised of the known part of the search graph. including all available heuristic estimates of nodes of this graph.

  For every meta-level state Q_i there is a corresponding base-level action $A_i \in A$, such as transition to a neighbor node in the search graph, which *appears to be the best action* given Q_i.

- M is the set of state transitions. The transitions—the meta-level actions $M_j \in M$—are all the potential computational operators that are applicable to a state Q_i, such as calculating an heuristic for a given node. The transition probabilities π are defined by the distributions over new knowledge that may be revealed by applying each of the potential computational operators. For example, if we have a known distribution over heuristic values that we expect a heuristic to yield, we can use the distribution to describe our expectation of the potential (belief) state of the search after (and if) the heuristic is computed at a search node.

- R is all transition rewards. The rewards R are determined by the costs of the computational operators, in terms of time, memory, etc., and by the utilities of the base-level actions corresponding to the meta-level states.

The search algorithm selects at each step, by solving the meta-level MDP, a 'best' base-level action A_α. The goal of meta-level actions is thus to refine the choice of A_α.

2.2.2 Value of Information

A meta-level action affects the choice of the base-level action A_α by changing the meta-level state. The *value* of a meta-level action is measured by the resulting increase in the utility of A_α. Since neither the outcomes of meta-level actions nor the true utility of A_α are known in advance, a meta-level action is selected according to its expected influence on the expected utility of A_α.

M_j affects the meta-level state and the effect of a possible further meta-level action sequence $\mathbf{T}$. Thus, the expected utility of M_j is:

$$\mathbb{E}(U(M_j)) = \sum_{\mathbf{T}} \Pr(\mathbf{T})\mathbb{E}(U(A_\alpha^{\mathbf{T}}, M_j \cdot \mathbf{T})) \tag{2.2}$$

where $M_j \cdot \mathbf{T}$ denotes the meta-level action M_j followed by possible further meta-level action sequence $\mathbf{T}$. The *value of information* of a meta-level action M_j is the expected difference between the expected utility of M_j and the expected utility of the current A_α.

$$V(M_j) = \mathbb{E}(\mathbb{E}(U(M_j)) - \mathbb{E}(U(A_\alpha))) \tag{2.3}$$

While a perfectly rational agent would always choose the most valuable computation sequence, an agent with only limited rationality makes decisions based on an approximation of the utility.

2.2.3 Benefit and Time Cost

The general dependence on the overall state complicates the analysis. Under certain assumptions, it is possible to capture the dependence of utility on time in a separate notion of *time cost* C. Then, the utility of an action A_i taken after a meta-level action M_j is the utility of A_i taken now less the cost of time for performing M_j:

$$U(A_i, M_j) = U(A_i) - C(A_i, M_j) \tag{2.4}$$

It is customary to call the current utility of a future base-level action, without subtracting the time cost of the computational action, its *intrinsic utility*. The separation into intrinsic utility and time cost allows estimation of the utility of a base-level action in a time-independent manner, and then refining the net utility estimate according to the time pressure represented by C.

In many cases, the time cost of an internal action is independent of the subsequently taken base-level action. When C depends only on M_j, (2.3) can be rewritten with the cost and the intrinsic value of information of a computation as separate terms.

$$
\begin{aligned}
V(M_j) &= \mathbb{E}\left(\mathbb{E}(U(A_\alpha^j, M_J)) - \mathbb{E}(U(A_\alpha))\right) \\
&= \mathbb{E}\left(\mathbb{E}(U(A_\alpha^j)) - \mathbb{E}(U(A_\alpha))\right) - C(M_j) \qquad (2.5) \\
&= \Lambda(M_j) - C(M_j) \qquad (2.6)
\end{aligned}
$$

where

$$
\Lambda(M_j) = \mathbb{E}\left(\mathbb{E}(U(A_\alpha^j)) - \mathbb{E}(U(A_\alpha))\right) \qquad (2.7)
$$

denotes the intrinsic value of information; that is, the expected difference between the intrinsic expected utilities of the new and the old selected base-level action, computed after the meta-level action was taken.

For any particular outcome of the meta-level action, one of the following cases takes place:

1. the selected base-level action A_α stays the same; consequently, $\mathbb{E}(U(A_\alpha^j)) - \mathbb{E}(U(A_\alpha))$ is zero;

2. a different base-level action A_α^j is selected, with **higher** expected utility than the expected utility of A_α before the meta-level action was taken;

3. a different A_α^j is selected, and its expected utility is **the same** as or **lower** than the expected utility of A_α before the meta-level action was taken.

In the last two cases, the difference is positive—although the expected utility of the final choice can decrease, the latter choice appears to be better than the earlier one due to the updated knowledge about all actions. Thus, while the net value of information can be either positive or negative depending on the cost of the action, the intrinsic value of information is always non-negative.

2.2.4 Simplifying Assumptions

Theoretically, as suggested by Russell and Wefald, optimally solving the meta-level decision problem reveals an optimal policy to adopt at every step of the search. However, the meta-level MDP is actually harder to solve in general than the original search problem; therefore, it makes no sense in practice to actually define and solve this MDP, at least not during search. Instead, Russell and Wefald introduced a simplified model

that is much easier to solve. The model is based on the following *simplifying assumptions* [RW91]:

1. **Myopic:** all computations involved in estimation of the value of information of meta-level actions assume that at most a single meta-level action will be performed before a base-level action is chosen.[1]

2. All computational operators have a **known time cost**.

3. In addition, the **subtree independence** assumption can be used to further simplify the model: every meta-level action affects the utility estimate only of a single base-level action.

Applied to certain search problems, this *simplified meta-reasoning approach*, even if not entirely justified, results in improved search performance. However, even application of the simplified approach is at least non-trivial in many cases, mostly due to difficulties in obtaining beliefs, transition probabilities, and utility values, as well as due to high computational complexity of the meta-reasoning level itself. On the other hand, none of the simplifying assumptions hold in general, and in many cases their applicability is limited. For example, with many computational operators the subtree independence assumption is inappropriate — a computation updates the belief state, and in the new belief state utility estimates of several base-level actions are updated. The myopic assumption is appropriate to the cases when the value of information of a sequence of meta-level actions is approximately submodular [KG07]. When the intrinsic value of information is strongly concave in the amount of computation, the net value of information can be negative for every single action, and the myopic assumption results in premature termination of meta-level computation.

2.3 Semi-Myopic Estimation of Value of Information

The myopic assumption of rational metareasoning (Section 2.2.4) is related to the notion of *non-increasing returns*: an implicit hypothesis that the intrinsic value of information grows slower than the cost. When the hypothesis is correct, the assumptions should work well; otherwise, the myopic algorithm either gets stuck or chooses meta-level actions which gain little useful information.

---

[1]In the original work [RW91] the myopic assumption is presented as two assumptions: "single-step" and "meta-greedy".
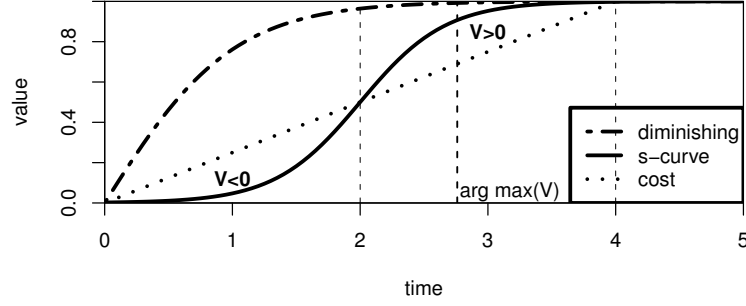
Figure 2.1: Value of information curves

While it is often true that starting at some point in time the returns never grow, until that point they can alternate between increases and decreases. Figure 2.1 shows a curve of diminishing returns (the dashed curve), an s-curve (the solid curve), and the areas with negative and positive values for the s-curved returns for a linear time cost (the dotted straight line). Investments for the first two units of time do not pay off, and the maximum return is achieved at approximately 2.8.

Experimental results show [Zil96] that sigmoid-shaped returns are not uncommon in search problems. In such cases, an approach that can deal with increasing returns must be used. As the pure myopic scheme is too short-sighted in many cases, some lookahead is needed, at increased computational cost.

Keeping the complexity manageable while overcoming the limitations of the myopic algorithm is the basis for the *semi-myopic* framework. One might consider finding an optimal meta-level policy, but the number of possible plans, even for discrete variables, is super-exponential (and uncountably infinite for continuous variables), which makes this approach infeasible. In the semi-myopic schemes we essentially assume (only for the sake of estimating VOI), that we need to select meta-level actions offline. This makes the (simplified, but incomplete) search space "only" exponential in the general case, and polynomial in important, useful special cases.

Let M be the set of all possible meta-level actions, and $\mathcal{C}$ be a constraint over sets of actions from M. In the semi-myopic framework, all possible subsets (batches) $\mathcal{B}$ of meta-level actions from M that obey constraint $\mathcal{C}$ are considered: for each such subset $\mathcal{B}$ a 'batch' value of information estimate is computed under the assumption that all meta-level actions in $\mathcal{B}$ are made, followed by a decision. Then, the batch $\mathcal{B}^*$ with the best value estimate is chosen, and the meta-level action with the highest VOI in $\mathcal{B}^*$ is performed. The empty constraint $\mathcal{C}$ results in the *exhaustive* scheme — all possible

action sets are considered; this scheme has an exponential computation time, while *still* not guaranteeing optimality (finding an *optimal* solution requires examination of all *conditional plans*). At the other extreme is the constraint where only singleton sets are allowed. This extreme is tantamount to the myopic assumption.

In the presence of recurring meta-level actions, such as noisy measurements, a useful compromise is the **blinkered scheme** [TS12c], which considers sets of identical independent meta-level actions. Although this scheme has a computational overhead over the myopic one, the factor is only linear in the computation-time budget. The scheme selects a single meta-level action where *some* number of the meta-level actions gains the greatest value of information, and seems to be the simplest approximation that still works for a wide range of conditions under realistic assumptions.

2.4   Related Work

Domain-specific search algorithms and heuristics are discussed in Chapters 5–7. Work relevant to each of the problem domains is cited in the corresponding sections.

Principles of rational metareasoning were formulated by Russell and Wefald [RW91], following Horvitz [Hor87]. In a case study of application of rational metareasoning to problem-solving search, Russell and Wefald [RW91] described the design of the DTA* search algorithm, a rational version of RTA* search by Korf [Kor90].

Horvitz and Klein [HK95] applied rational metareasoning to theorem proving. In particular, the authors showed how decision-theoretic methods can be used to determine the value of continuing to deliberate versus taking immediate action in time-critical situations. In a later work, Horvitz et al [HRG$^+$01] described methods of the decision-theoretic control of hard search and reasoning algorithms, illustrating the approach with a focus on the task of predicting run time for general and domain-specific solvers on a hard class of structured constraint satisfaction problems.

Zilberstein [Zil93] employed limited rationality techniques to analyze any-time algorithms. Radovilsky and Shimony [RS08] applied principles of rational metareasoning to the design of any-time algorithms for observation subset selection. Principles of rational metareasoning are used in some multi-armed bandit algorithms [VM05].

Gomes and Selman [GS01] analyzed dynamic algorithm portfolios to hard combinatorial search problems and proposed techniques for online algorithm selection and resource reallocation based on algorithm performance profiles. Domshlak, Karpas and

Markovitch [DKM10] presented a method of reducing the cost of combining heuristics for optimal planning search by choosing the best heuristic to compute at each search state.

Chapter 3

Rational Metareasoning
in Search Algorithms

An appropriate domain heuristic qualitatively improves performance of search algorithms, allowing easily solving problems which were considered hard [AM96]. However, heuristics are inherently simplifications, and no heuristic is infallible even within a single problem class. When *heuristic portfolios* are available, some heuristics can be identified to work better than others on certain problem instances, and are applied accordingly [AM96]; heuristics can also be combined [DKM10]. For certain problem instances, uninformed search may actually be the best option [KDG04].

Second-level heuristics are used to select, combine, or apply heuristics [AM96, BLS$^+$08]; however, these meta-heuristics are also domain-specific, and thus are difficult to generalize. Rational metareasoning offers a systematic approach for selection and application of heuristic computations in informed search. The techniques developed according to the approach are often applicable to many different problem domains and algorithm families.

When considering rational metareasoning in the context of a search algorithm, state transitions correspond to base level actions, and heuristic computations used to select among state transitions correspond to computational actions. Selection of a base-level action according to the rational metareasoning approach (Section 2.2) is presented in Algorithm 5. In the algorithm, the VOI of all computational actions available in the current state is repeatedly computed (lines 1–11), and if the maximum VOI is positive, a computational action $M_{i_{max}}$ with the maximum VOI is performed (line 7). Otherwise, a base-level action with the maximum utility is selected (line 16).

Algorithm 5 Selecting base-level action

1: **loop**
2:     **for all** computational actions M_i **do**
3:         Compute $VOI(M_i)$
4:     **end for**
5:     $i_{\max} \leftarrow \arg\max_i VOI(M_i)$
6:     **if** $VOI\left(M_{i_{\max}}\right) > 0$ **then**
7:         Perform M_i
8:     **else**
9:         **break**
10:     **end if**
11: **end loop**
12: **for all** base-level actions A_j **do**
13:     Compute $U(A_j)$
14: **end for**
15: $j_{max} \leftarrow \arg\max_j U(A_j)$
16: **return** $A_{j_{max}}$

3.1   Search Algorithms with a Metareasoning Layer

The metareasoning layer of an informed search algorithm decides

- whether to apply a heuristic computation or commit to an action;

- which of the heuristics or what combination thereof to use;

- if the heuristic computation is parameterized, what parameter values to use.

The metareasoning layer estimates the value of information and the cost of heuristic computations, and makes decisions according to the principles of metareasoning (Section 2.2). This way, the layer of domain-specific heuristics is placed between the domain-independent layers of the search algorithm and the metareasoning.

In real-time or online **best-first search** an important parameter is the lookahead horizon. Both the intrinsic value of information and the computation cost usually grow with the lookahead horizon, and there is often a non-trivial optimal value maximizing the net value of information. Another important parameter is the subset of nodes to expand and the order of expansion. The computations are node expansions with application of heuristic estimates to the leaves; the base-level actions are state transitions.

In **backtracking search** for constraint satisfaction problems the base-level actions are variable assignments, and the computations are evaluations of heuristics. There are many different heuristics [Tsa93]:

- for variable ordering (most constrained variable, minimal width, minimal bandwidth, maximum cardinality, etc.);

- for value ordering (minimum conflicts, least impact, etc.);

- for constraint propagation (forward checking, lookahead, maintaining arc consistency, etc.).

Some of the heuristics can be quite expensive, and should be used only if the anticipated benefit is greater than the computation cost. In addition, new heuristics can be invented based on the principles of metareasoning (Chapter 5).

Still, in many cases it is not clear what reasoning model of a search algorithm suits the metareasoning approach best. Classification and analysis of search algorithms along the lines of the metareasoning approach would advance both theoretical research and applications of problem-solving search.

3.2 Assigning Utility and Computation Cost

According to the rational metareasoning approach, the agent must be able to estimate utilities of base-level actions and costs of computational actions (Section 2.2.3). In some cases, the estimates are obvious, in others, the task of finding appropriate estimates is complicated.

The simplest case for estimating **utility** is solving an optimization problem using a complete-state algorithm, such as solving a Max-CSP (a constraint-satisfaction problem where the quality of a solution is measured by the number of satisfied constraints) using local search. The utility of a base-level action—selecting an element from the set—is the value of the evaluation function on the selected element. If a complete-state algorithm is used for solving a satisfaction problem, e.g., the *min-conflicts* algorithm [RN03], then the evaluation function that estimates 'closeness' of the state to a consistent state serves as the utility function.

In partial-state algorithms, such as best-first or backtracking search, both the solution quality and the pending base-level and computational actions contribute to the

utility of a base-level action. Solution quality can often be assumed independent of the search cost. Under this assumption, the utility of an action is the solution quality less the amortized cost of the search:

$$U_{action} = Q_{solution} - \alpha C_{search} \tag{3.1}$$

where α is the amortization factor signifying the importance of obtaining a solution fast: if the solution is used only once, such as in the case of an online path search, $\alpha = 1$; for reusable solutions, α goes down. In satisfaction problems, when any solution of the problem has the same quality, $Q_{solution}$ can be omitted from (3.1), along with the amortization factor α, and the action utility is simply the search cost taken with the negative sign:

$$U_{action} = -C_{search} \tag{3.2}$$

C_{search} is composed of the cost of both computational and base-level actions. In some algorithms, such as backtracking search, the total search effort can be estimated [Knu74][Ref04]; in others, such as best-first search, the cost of pending computations is ignored, and the estimated cost of base-level actions only is used [RW91].

The **cost** of a computational action can be estimated directly in some cases [RW91]; in other cases, the cost is learned during the same or earlier invocations of the search algorithm, and can depend on the size of the problem instance. In some algorithms (see Chapter 5 for an example), just the ratio between costs of the base-level actions and the computational actions, and not their absolute values, determines the algorithm behavior.

3.3   Representing and Revising Beliefs

Value of information of a computational action depends on the belief distribution of outcomes of the action (Section 2.2.2). Often, the belief distribution is represented as an error distribution around the true value of the quantity to compute (e.g., the path length in best-first search, the value of a state in local search); of course, the true value itself is also unknown. The error distribution can be chosen heuristically, learned from earlier invocations of the algorithm on other problem instances from the same domain, or gradually refined during the search using Bayesian inference, starting with a prior belief.

There are thus, in the general case, several simultaneous processes of Bayesian inference during the search:

- beliefs about quantities computed by the computational actions are updated based on outcomes of the actions;

- beliefs about other quantities dependent on the computed quantities are revised according to the dependencies;

- beliefs about error distributions of outcomes of computational actions are revised.

Proper handling of base-level and meta-level beliefs in search algorithms is crucial for algorithm performance and allows replacing the guessing and *ad hoc* heuristics with uniform techniques applicable to a wide range of problems. Chapter 4 presents a problem of maintaining beliefs about error distributions of computational actions and discusses solution approaches and initial results.

Chapter 4

Rational Computation
of Value of Information

Problems of decision-making under uncertainty frequently contain cases where information can be obtained using some costly actions [WP09], called measurement actions. In order to act rationally in the decision-theoretic sense, measurement plans are typically optimized based on some form of value of information (VOI). Computing value of information can also be computationally intensive. Since an exact VOI is often not needed in order to proceed (e.g. it is sufficient to determine that the VOI of a certain measurement is much lower than that of another measurement, at a certain point in time), significant computational resources can be saved by controlling the resources used for estimating the VOI. This tradeoff is examined via a case study of measurement selection.

In general, computing the VOI, even under the commonly used simplifying myopic assumption, involves multidimensional integration of a general function [RW91]. For some problems, the integral can be computed efficiently [RW89]; but when the utility function is computationally intensive or when a non-myopic estimate is used, the time required to compute the VOI can be significant [HHM93] [BG07] and the computation time cost must be taken into account. This study presents and analyzes an extension of the known greedy algorithm. The extension decides when to recompute the VOI of each of the measurements based on the principles of limited rationality (Section 2.2).

Although it may be possible to use this idea in more general settings, here the content is on-line most informative measurement selection [KG07] [BG07], an approach which is commonly used to solve problems of optimization under uncertainty [ZRB05]

[KLG$^+$08]. Since this approach assumes that the computation time required to select the most informative measurement is negligible compared to the measurement time, it is important in this setting to ascertain that VOI estimation indeed does not consume excessive computational resources.

4.1   The Measurement Selection Problem

Let us examine the following optimization problem: given a set of items of unknown utility (but a distribution of which is known), an item with as high a utility as possible must be selected. Measurements (possibly noisy) of item features are allowed prior to a final selection of an item, at known costs. The objective is to optimize the overall decision process of measurement and selection. Formally, the measurement selection problem is a 6-tuple (S, Z, P_0, M, u, C) where:

- $S = \{s_1, s_2, \ldots s_{N_s}\}$ is a set of N_s items.

- $Z = \{z_1, z_2, \ldots, z_{N_f}\}$ is a set of N_f item features; each feature z_i has a domain $\mathcal{D}(z_i) \subseteq \mathbb{R}$.

- P_0 is a joint distribution over the features of the items in S. That is, a joint distribution over the random variables $\{z_1(s_1), z_2(s_1), \ldots, z_1(s_2), z_2(s_2), \ldots\}$.

- $M = \{m_k = (c, p)_k | \, k \in 1..N_m\}$, is a set of measurement types, with potentially different intrinsic measurement cost $c \in \mathbb{R}$ and observation probability distribution p of the observed feature values, conditional on the true feature values, for each measurement type. Repeated measurements are assumed independent given feature values.

- $u(\mathbf{z})\colon \mathbb{R}^{N_f} \to \mathbb{R}$ is a known utility function of an item over feature values.

- C is a measurement budget.

A policy of measurement and selection for a selection problem is a mapping π (either explicit or implicit) from belief states (distributions over item features, or alternately histories of observations) to actions, which are either measurements or selection of a final item. A policy applied to the initial distribution P_0 results in a (stochastically generated) sequence of measurements and final selection

$$Q = \{q_i = (k_i, s_i) \,|\, i \in 1..N_q\}.s_\alpha \tag{4.1}$$

where k_i is the type of measurement q_i, s_i is the item measured by q_i, and s_α is the final selected item. The goal is to find such a policy that obeys the budget constraint and maximizes the expectation of the reward R over all possible measurement outcomes, with a distribution based on the initial belief P_0 and the information received from measurements according to the observation distribution model. The objective function is:

$$\max \mathbb{E}[R]\colon R \triangleq u(\mathbf{z}(s_\alpha)) - \sum_{i=1}^{N_q} c_{k_i} \quad \text{s.t.:} \sum_{i=1}^{N_q} c_{k_i} \leq C \tag{4.2}$$

Problems from different application areas can be viewed as instances of the measurement selection problem. Equation 4.2 assumes that costs and utilities are commensurable. Often, this is indeed the case, e.g. when both the utility and the cost are computation times. Otherwise, a mapping of the quantities to the same units must be provided, as illustrated by the following examples:

Water reservoir monitoring: A water reservoir is monitored for contamination sources. Water probes can be taken in a number of predefined spots, and the goal is to find the location of a contamination source based on analysis of water quality. The contamination must be identified quickly, before it distributes too far or affects the consumers. In this problem, the *features* are concentrations of possible contaminants, the *utility function* is the time to find the contamination source given the predicted location, and the *measurement cost* is the time required to perform a probe.

SVM parameter optimization: Classification accuracy of a support vector machine (SVM) depends on one or more parameters (see Section 4.5.2 for a case study). While there are heuristics for selecting good parameter values for particular kernel types and data sets, several combinations of parameters must be tried before a good one can be chosen. A good setting must be found under certain time constraints. Here, the only *feature* is the classification accuracy α, the *utility function* is the identity function $u(\alpha) = \alpha$, and the *measurement cost* is proportional to the computation time with a factor reflecting the time constraints.

The above selection problem is intractable, and is therefore commonly solved approximately using a greedy heuristic algorithm. The greedy algorithm selects a mea-

surement $q_{j_{\max}}$ with the greatest net VOI $V_{j_{\max}}$. The *net VOI* (or just 'VOI' for short) is the difference between the intrinsic VOI and the measurement cost.

$$V_j = \Lambda_j - c_{k_j} \tag{4.3}$$

The *intrinsic VOI* Λ_j is the expected difference in the true utility of the finally selected item s_α after and before the measurement:

$$\Lambda_j = \mathbb{E}_{q_j}(\mathbb{E}_{z|q_j}[u(\mathbf{z}(s_{\alpha^j}))] - \mathbb{E}_{z|q_j}[u(\mathbf{z}(s_\alpha))]) \tag{4.4}$$

where expectation $\mathbb{E}_{q_j}$ is computed according to the belief distribution about outcomes of the jth measurement, and $\mathbb{E}_{z|q_j}$ — according to the belief distribution of the features given an outcome of the measurement. Exact computation of Λ_j is intractable, and various estimates are used, including the myopic estimate [RW91] and semi-myopic schemes [TS12c].

The pseudocode for the greedy algorithm is presented as Algorithm 6. The algorithm maintains a persistent data structure which holds beliefs about feature values of the items. The beliefs are initialized to the prior beliefs (line 2), and then updated according to measurement outcomes (line 17). The main loop (lines 3–21) continues as long as there are measurements with the positive VOI (line 15) that fit within the budget (line 8). Otherwise, the loop terminates (line 20), and the algorithm returns an item with the maximum expected utility (line 22). Variable $budget$ is initialized to the total budget C, and decreased by the cost of each performed measurement. Thus, the algorithm is guaranteed to terminate if the costs of all measurements are strictly positive and bounded away from zero.

At each step, the algorithm recomputes the VOI of every measurement (line 9). For the myopic scheme, the computation involves evaluation of a multi-dimensional integral of a general function (Equation 4.4), repeated for each measurement. For semi-myopic VOI computation [TS12c], lines 7–13 of Algorithm 6 are replaced by Algorithm 7, and the multi-dimensional integral must be evaluated for each measurement batch (line 4 of Algorithm 7). Depending on the particular semi-myopic scheme, there can be many more batches than measurements; for example, for the blinkered scheme [TS12c] with measurement cost c the number of batches is $O\left(K \log\left(\frac{C}{c}\right)\right)$. The assumptions behind the greedy algorithm are justified when the cost of selecting the next measurement is negligible compared to the measurement cost. However, op-

Algorithm 6 Greedy measurement selection

1: $budget \leftarrow C$
2: Initialize beliefs
3: **loop**
4:     **for all** items s_i **do**
5:         Compute $\mathbb{E}(U_i)$
6:     **end for**
7:     **for all** measurements q_j **do**
8:         **if** $c_j \leq budget$ **then**
9:             Compute V_j
10:         **else**
11:             $V_j \leftarrow 0$
12:         **end if**
13:     **end for**
14:     $j_{\max} \leftarrow \arg\max_j V_j$
15:     **if** $V_{j_{\max}} > 0$ **then**
16:         Perform measurement $q_{j_{\max}}$
17:         Update beliefs
18:         $budget \leftarrow budget - c_{j_{\max}}$
19:     **end if**
20:     **else break**
21: **end loop**
22: $\alpha \leftarrow \arg\max_j \mathbb{E}(U_i)$ **return** s_α

timization problems with hundreds and thousands of items are common [TS12c]; and even if the VOI of a single measurement can be computed efficiently [RW89], the cost of estimating the VOI of all measurements may become comparable, or even outgrow the cost of performing a measurement.

Recomputing the VOI for every measurement is often unnecessary. When there are many different measurements, the VOI of most measurements is unlikely to change abruptly due to an outcome of just one other measurement. With an appropriate uncertainty model, it can be shown that the VOI of only a few of the measurements must be recomputed after each measurement, thus decreasing the computation time and ensuring that the greedy algorithm exhibits a more rational behavior w.r.t. computational resources. The focus here is to explore an improvement in the algorithm due to selective VOI recomputation.

Algorithm 7 Semi-myopic VOI computation

1: **forall** measurements q_j **do** $V_j \leftarrow 0$
2: **for all** batches b_k satisfying constraint $\mathcal{C}$ **do**
3:     **if** $cost(b_k) \leq budget$ **then**
4:         compute V_k^b
5:         **for all** measurements $q_j \in b_k$ **do**
6:             **if** $V_j < V_k^b$ **then** $V_j \leftarrow V_k^b$
7:         **end for**
8:     **end if**
9: **end for**

4.2 Rational Computation of the Value of Information

For the selective VOI recomputation, the VOI of each measurement is modeled as *known with uncertainty*. The belief $\mathrm{BEL}(V_j)$ about the VOI of measurement q_j is represented by a belief distribution. In particular, the normal distribution with mean Λ_j and variance ς_j^2 is used, although other distributions models could be used as necessary.

$$\mathrm{BEL}(V_j) = \mathcal{N}(V_j, \varsigma_j^2) \tag{4.5}$$

After a measurement is performed, and the beliefs about the item features are updated (line 17 of Algorithm 6), the belief about V_j becomes less certain. Under the assumption that the influence of each measurement on the VOI of other measurements is independent of influence of any other measurement, the uncertainty is expressed by adding noise to the belief distribution. For the normal belief distribution, the noise is also modeled by the normal distribution with zero mean and variance τ^2. Since the sum of two independent normally distributed random variables $X = \mathcal{N}(\mu_x, \sigma_x^2)$ and $Y = \mathcal{N}(\mu_y, \sigma_y^2)$ is a normally distributed random variable $Z = \mathcal{N}(\mu_x + \mu_y, \sigma_x^2 + \sigma_y^2)$, the variance of the noise distribution τ^2 is added to the variance of the belief distribution ς_j^2:

$$\varsigma_j^2 \leftarrow \varsigma_j^2 + \tau^2 \tag{4.6}$$

When V_j of measurement q_j is computed, $\mathrm{BEL}(V_j)$ becomes exact ($\varsigma_j^2 \leftarrow 0$). At the beginning of the algorithm, the beliefs about the VOI of measurements are computed from the initial beliefs about item features.

In the algorithm that recomputes the VOI selectively, the initial beliefs about the VOI are computed immediately after line 2 in Algorithm 6, and lines 7–14 of Algo-

Algorithm 8 Rational computation of the VOI

1: **for all** measurements q_j **do**
2:     **if** $c_j \leq budget$ **then**
3:         $V_j \leftarrow \Lambda_j - c_j$
4:         $\varsigma_j \leftarrow \sqrt{\varsigma_j{}^2 + \tau^2}$
5:     **else**
6:         $V_j \leftarrow 0$
7:         $\varsigma_j \leftarrow 0$
8:     **end if**
9: **end for**
10: **loop**
11:     **for all** measurements q_k **do**
12:         **if** $c_k \leq budget$ **then**
13:             Compute W_k $\triangleright$ Equation (4.7)
14:         **else**
15:             $W_k \leftarrow 0$
16:         **end if**
17:     **end for**
18:     $k_{\max} \leftarrow \arg\max_k W_k$
19:     **if** $W_{k_{\max}} \leq 0$ **then break**
20:     Compute $V_{k_{\max}}$
21:     $\varsigma_{k_{\max}} \leftarrow 0$
22: **end loop**
23: $j_{\max} \leftarrow \arg\max_j V_j$
24: Compute $V_{j_{\max}}$
25: $\varsigma_{j_{\max}} \leftarrow 0$

rithm 6 are replaced by Algorithm 8. While the number of iterations in lines 11–18 of Algorithm 8 is the same as in lines 7–13 of Algorithm 6, W_k is efficiently computable, and the subset of measurements for which the VOI is computed in line 20 of Algorithm 8 is controlled by the computation cost c_V:

$$
\begin{aligned}
W_k &= -c_V + \begin{cases} \dfrac{1}{\sqrt{2\pi}\varsigma_k} \displaystyle\int_{-\infty}^{V_\beta} (V_\beta - x)e^{\left(-\frac{(x-V_k)^2}{2\varsigma_k^2}\right)} dx & \text{if } V_k = V_\alpha \\[2ex] \dfrac{1}{\sqrt{2\pi}\varsigma_k} \displaystyle\int_{V_\alpha}^{\infty} (x - V_\alpha)e^{\left(-\frac{(x-V_k)^2}{2\varsigma_k^2}\right)} dx & \text{if } V_k \leq V_\beta \end{cases} \\[3ex]
&= -c_V + \dfrac{\varsigma_k}{\sqrt{2\pi}}e^{\left(-\frac{(V_k-V_\gamma)^2}{2\varsigma_k^2}\right)} - |V_k - V_\gamma| \, \Phi\left(-\frac{|V_k - V_\gamma|}{\varsigma_k}\right) \quad (4.7)
\end{aligned}
$$

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where

- $\Phi(x)$ is the normal cumulative probability function,

- V_α is the highest, and V_β is the next to highest net VOI estimate,

- $V_\gamma = \begin{cases} V_\beta & \text{if } V_k = V_\alpha \\ V_\alpha & \text{if } V_k \leq V_\beta \end{cases}$.

4.3 Obtaining Uncertainty Parameters

Uncertainty variance τ^2 depends on the current beliefs about item features. Beliefs are changed with each measurement, and the dependency of the uncertainty variance on the beliefs is complicated. The total cost of the performed measurements may serve as a scalar measure of influence of observations on the beliefs. The variance τ^2 is established as a function of the total cost of the measurements performed since the beginning of the run and of the cost of the last measurement:

$$\tau_k^2 = f\left(\sum_{j=1}^{k-1} c_{i_j}, c_{i_k}\right) \tag{4.8}$$

When the cost of any single measurement is significantly smaller than the total budget, $c_{\max} \ll C$, τ_k^2 can be approximated as the product of c_k and of a function independent of c_k:

$$
\begin{aligned}
\tau_k^2 &= c_{i_k} g\left(\sum_{j=1}^{k-1} c_{i_j}\right) \\
g(c) &= \frac{\delta f(c, \eta)}{\delta c}, \quad 0 \leq \eta \leq c_{\max}
\end{aligned}
\tag{4.9}
$$

Dependency $g(c)$ can be obtained in one of the following ways:

- assumed fixed, $g(c) = G$, with constant G determined from earlier runs or derived from an heuristic;

- learned off-line from earlier runs on other problem instances;

- learned on-line from the effects of earlier measurements on the change in the VOI in the same problem instance.

The first two options depend on availability of training data for the problem class, and require offline learning of the dependency prior to application of the rational re-computing algorithm. However, learning $g(c)$ online from earlier VOI recomputations during the same run proved to be robust and easy to implement by gradually updating τ^2 after each VOI recomputation.

4.4 Intensity of VOI estimations

Influence of the rational VOI recomputation on the intensity of VOI estimations can be estimated under the assumption that there are potentially many measurements—the cost of a single measurement c is negligible compared to the budget C: $c \ll C$.

When the computation cost c_V increases, the VOI for a smaller number of measurements is recomputed at each step, and the number of VOI estimations of the rational recomputing algorithm decreases. Let η be the *intensity of VOI estimations*—the ratio between the expected number of VOI estimations N_r of the rational recomputing algorithm to the number of VOI estimations N of the original algorithm for the same number of measurements: $\eta = \frac{\mathbb{E}(N_r)}{N}$.

According to the assumption, τ changes slowly. Given τ, ς_j^2 of measurement q_i in the measurement sequence Q (Equation 4.1) is proportional to the *VOI age*—the total cost of measurements performed since the last recomputation of the VOI of the measurement. Assuming that the measurement cost c is the same for all measurements, the expected VOI age over all measurements and all steps of the algorithm is c/η.

VOI variance ς^2 (Equation 4.6) is proportional to the VOI age given τ, i.e. inversely-proportional to η:

$$\varsigma^2 \propto \frac{1}{\eta} \tag{4.10}$$

As follows from substitution of (4.10) into (4.7), the expected intensity of VOI estimations of the rational recomputing algorithm decreases with the logarithm of the computation cost c_V:

$$\eta \propto 1 - \alpha \log c_V \tag{4.11}$$

where α is a constant. Empirical estimations (Section 4.5) confirm this estimate.

4.5 Empirical Evaluation

Experiments in this section compare performance of the algorithm that recomputes the VOI selectively with the original algorithm in which the VOI of every measurement is recomputed at every step. Two of the problems evaluated in [TS12c] are considered: *noisy Ackley function maximization* and *SVM parameter search*. For these problems, the performance of the greedy algorithm was analyzed in [TS12c], and the semimyopic (blinkered) scheme, while giving better results than the myopic scheme, caused an increase in the computation time that, while still polynomial in the size of the problem, can be prohibitive. According to blinkered scheme, the value of information of a measurement is estimated by considering batches of multiple measurements of a single item.

For each of the optimization problems plots of the number of VOI recomputations and of the reward vs. the computation cost of VOI estimation are presented. Since here we are concerned with the cost of VOI estimation as well as with the cost of measurements, the reward accounts for the total time cost of VOI estimation. The results are averaged for multiple (100) runs of each experiment, such that the standard deviation of the reward is $\approx 5\%$ of the mean reward. In the plots,

- the solid line corresponds to the rational recomputing algorithm,

- the dashed line corresponds to the original algorithm,

- the dotted line corresponds to the Monte Carlo algorithm that selects measurements randomly and performs the same number of measurements as the rational recomputing algorithm for the given computation cost c_V.

Since, as can be derived from (4.7), the intensity of VOI estimations η of the rational recomputing algorithm decreases with the logarithm of the computation cost c_V (Equation 4.11), the computation cost axis is scaled logarithmically.

4.5.1 The Ackley Function

The Ackley function [Ack87] is a popular optimization benchmark. The two-argument form of the Ackley function is used in the experiment; the function is defined by the
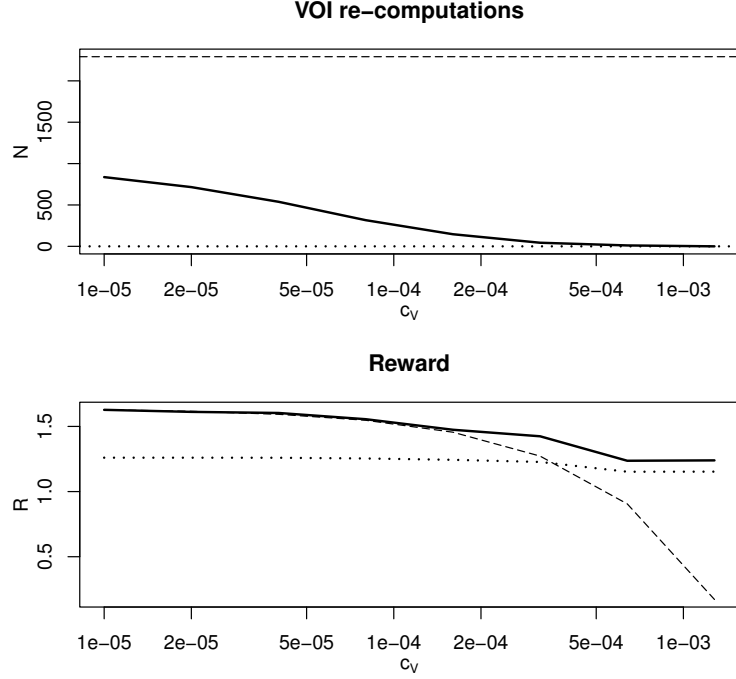
Figure 4.1: The Ackley function.

expression (4.12):

$$A(x, y) = 20 \cdot \exp\left(-0.2\sqrt{\frac{x^2 + y^2}{2}}\right) + \exp\left(\frac{cos(2\pi x) + cos(2\pi y)}{2}\right) \quad (4.12)$$

In the optimization problem, the utility function is $u(z) = \tanh(2z)$, the measurements are normally distributed around the true values with variance $\sigma_m^2 = 0.5$, and the measurement cost is 0.01. There are uniform dependencies with $\sigma_w^2 = 0.5$ in both directions of the coordinate grid with a step of 0.2 along each axis. The results are presented in Figure 4.1.

4.5.2 SVM Parameter Search

An SVM (Support Vector Machine) classifier based on the radial basis function has two parameters: C and γ. A combination of C and γ with high expected classification accuracy should be chosen, and an efficient algorithm for determining the optimal values is not known. A trial for a combination of parameters determines estimated accuracy of the classifier through cross-validation. The SVMGUIDE2 [HCL10] dataset is
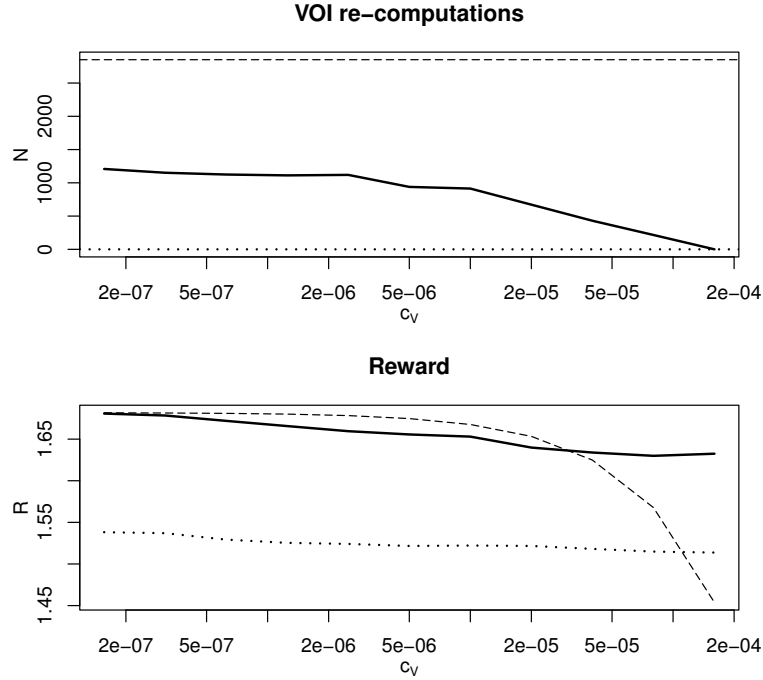
Figure 4.2: SVM parameter search.

used for the case study. The utility function is $u(z) = \tanh(4(z - 0.5))$, the $\log C$ and $\log \gamma$ axes are scaled for uniformity to ranges $[1..21]$ and there are uniform dependencies along both axes with $\sigma_w^2 = 0.4$. The measurements are normally distributed with variance $\sigma_m^2 = 0.25$ around the true values, and the measurement cost is $c = 0.01$. The results are presented in Figure 4.2.

4.5.3 Discussion of Results

In all experiments, the reward, including the computation cost, of the rational recomputing algorithm is comparable to or higher than the reward of the original algorithm. When the computation cost is relatively small (left-hand side of the plots), the rewards of the rational recomputing algorithm and of the original algorithms are essentially the same, despite the fact that much fewer VOI estimations are computed. This suggests that the *benefit of estimating the VOI* of a measurement is in many cases low, and rational elective VOI estimation is a viable approach to decreasing computation costs. When the computation cost of VOI estimation grows, the rewards still remain comparable, with the reward of the original algorithm only slighter greater for the

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SVM parameter search (Figure 4.2): a lower utility of the final choice of the rational recomputing algorithm is compensated by a lower computation cost.

The advantage of the rational recomputing algorithm becomes obvious when the cost of estimating the VOI of all measurements is comparable to or exceeds the cost of performing a measurement (the right-hand side of the plots). The reward of the original algorithm decreases rapidly, falling below the reward of the Monte-Carlo algorithm. Rational recomputing algorithm still performs well: the reward degrades gradually with the increase of the computation cost, and approaches asymptotically from above to the reward of random sampling (the Monte-Carlo algorithm).

Overall, the rational recomputing algorithm is robust, despite the simplicity of the model. Both the case of a negligibly low computation cost of VOI estimation, where both the original an the rational recomputing algorithm exhibit good performance, and the case when the cost of recomputation of VOI for all measurements is comparable to the cost of performing a measurement are handled well: the reward is almost as high as that of the original algorithm in the former case, and is higher than that of Monte-Carlo algorithm performing the same number of measurements in the latter case.

4.6   Conclusion and Further Research

This chapter proposes an improvement to a widely used class of VOI-based optimization algorithms. The improvement allows to decrease the computation time while only slightly affecting the reward. The proposed algorithm rationally reuses computations of VOI estimates and recomputes the estimates only for measurements for which a change in the VOI is likely to affect the choice of the next measurement.

The proposed scheme of rational VOI computation can be further improved.

- the normal distribution is chosen rather arbitrarily to model uncertainty about the VOI. Often, the VOI of a computational action decreases when other computational actions are performed [KG07], and a skewed distribution from the exponential family should be chosen for better results.

- The termination condition of VOI recomputation should be improved such that the VOI recomputation cost could be accounted for in the final reward.

- The scheme is applied to the greedy algorithm for measurement selection, but can be extended to other VOI-based algorithms.

Chapter 5

Rational Deployment of CSP Heuristics

Large search spaces are common in artificial intelligence, heuristics being of major importance in limiting search efforts. The role of a heuristic, depending on type of search algorithm, is to decrease the number of nodes expanded (e.g. in A* search), the number of candidate actions considered (planning), or the number of backtracks in constraint satisfaction problem (CSP) solvers. Nevertheless, some sophisticated heuristics have considerable computational overhead, significantly decreasing their overall effect [HH00, KDG04], even causing *increased* total runtime in pathological cases. It has been recognized that control of this overhead can be essential to improve search performance; e.g. by selecting which heuristics to evaluate in a manner dependent on the state of the search [WF92, DKM10].

We propose a rational metareasoning approach to decide when and how to deploy heuristics, using CSP backtracking search as a case study. The heuristics examined are various *solution count estimate* heuristics for value ordering [MSS97, HH00], which are expensive to compute, but can significantly decrease the number of backtracks. These heuristics make a good case study, as their overall utility, taking computational overhead into account, is sometimes detrimental; and yet, by employing these heuristics adaptively, it may still be possible to achieve an overall runtime improvement, even in these pathological cases. Following the metareasoning approach, the value of information (VOI) of a heuristic is defined in terms of total search time saved, and the heuristic is computed when the expected net VOI is positive.

We begin with background and related work on CSP (Section 5.1), followed by a

re-statement of value ordering in terms of rational metareasoning (Section 2.2), allowing a definition of VOI of a value-ordering heuristic. This scheme is then instantiated to handle our case-study of backtracking search in CSP (Section 5.3), with parameters specific to value-ordering heuristics based on solution-count estimates. Empirical results (Section 5.4) show that the proposed mechanism successfully balances the tradeoff between decreasing backtracking and heuristic computational overhead, resulting in a significant overall search time reduction. Other aspects of such tradeoffs are also analyzed empirically. Finally, possible future extensions of the proposed mechanism are discussed (Section 5.5).

5.1   Background and Related Work

A constraint satisfaction problem (CSP) is defined by a set of variables $\mathcal{X} = \{X_1, X_2, ...\}$, and a set of constraints $\mathcal{C} = \{C_1, C_2, ...\}$. Each variable X_i has a non-empty domain D_i of possible values. Each constraint C_i involves some subset of the variables—the scope of the constraint— and specifies the allowable combinations of values for that subset. An assignment that does not violate any constraints is called *consistent* (or *a solution*). There are numerous variants of CSP settings and algorithmic paradigms. This study focuses on binary CSPs[1] over discrete-values variables, and backtracking search algorithms [Tsa93].

A basic method used in numerous CSP search algorithms is that of maintaining arc consistency (MAC) [SF97]. There are several versions of MAC; all share the common notion of *arc consistency*. A variable X_i is arc-consistent with X_j if for every value a of X_i from the domain D_i there is a value b of X_j from the domain D_j satisfying the constraint between X_i and X_j. MAC maintains arc consistency for all pairs of variables, and speeds up backtracking search by pruning many inconsistent branches.

CSP backtracking search algorithms typically employ both variable-ordering [Tsa93] and value-ordering heuristics. The latter type include *minimum conflicts* [Tsa93], which orders values by the number of conflicts they cause with unassigned variables, *Geelen's promise* [Gee92] — by the product of domain sizes, and *minimum impact* [Ref04], which orders values by relative impact of the value assignment on the product of the domain sizes.

Some value-ordering heuristics are based on solution count estimates [DP87, MSS97,

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[1]CSPs where each constraint involves at most two variables.

HH00, KDG04]: solution counts for each value assignment of the current variable are estimated, and assignments (branches) with the greatest solution count are searched first. The heuristics are based on the assumption that the estimates are correlated with the true number of solutions, and thus a greater solution count estimate means a higher probability that a solution be found in a branch, as well as a shorter search time to find the first solution if one exists in that branch. [MSS97] estimate solution counts by approximating marginal probabilities in a Bayesian network derived from the constraint graph; [HH00] propose the *probabilistic arc consistency* heuristic (pAC) based on iterative belief propagation for a better accuracy of relative solution count estimates; [KDG04] adapt Iterative Join-Graph Propagation to solution counting, allowing a tradeoff between accuracy and complexity. These methods vary by computation time and precision, although all are rather computationally heavy.

5.2   Rational Value-Ordering

The role of (dynamic) value ordering is to determine the order of values to assign to a variable X_k from its domain D_k, at a search state where values have already been assigned to $(X_1, ..., X_{k-1})$. We make the standard assumption that the ordering may depend on the search state, but is not re-computed as a result of backtracking from the initial value assignments to X_k: a new ordering is considered only after backtracking up the search tree above X_k.

Value ordering heuristics may provide information on future search efforts, which can be summarized by 2 parameters:

- T_i—the expected time to find a solution containing assignment $X_k = y_{ki}$ or verify that there are no such solutions;

- p_i—the "backtracking probability", that there will be no solution consistent with $X_k = y_{ki}$.

These are treated as the algorithm's subjective probabilities about future search in the current problem instance, rather than actual distributions over problem instances. Assuming correct values of these parameters, and independence of backtracks, the ex-

pected remaining search time in the subtree under X_k for ordering ω is given by:

$$T^{s|\omega} = T_{\omega(1)} + \sum_{i=2}^{|D_k|} T_{\omega(i)} \prod_{j=1}^{i-1} p_{\omega(j)} \tag{5.1}$$

In terms of rational metareasoning, the "current" optimal base-level action is picking the ω which optimizes $T^{s|\omega}$. Based on a general property of functions on sequences [MS79], it can be shown that $T^{s|\omega}$ is minimal if the values are sorted by increasing order of $\frac{T_i}{1-p_i}$.

A candidate heuristic H (with computation time T^H) generates an ordering by providing an updated (hopefully more precise) value of the parameters T_i, p_i for value assignments $X_k = y_{ki}$, which may lead to a new optimal ordering ω_H, corresponding to a new base-level action. The total expected remaining search time is given by:

$$T = T^H + E[T^{s|\omega_H}] \tag{5.2}$$

Since both T^H (the "time cost" of H in metareasoning terms) and $T^{s|\omega_H}$ contribute to T, even a heuristic that improves the estimates and ordering may not be useful. It may be better not to deploy H at all, or to update T_i, p_i only for some of the assignments. According to the rational metareasoning approach (Section 2.2), the intrinsic VOI Λ_i of estimating T_i, p_i for the ith assignment is the expected decrease in the expected search time:

$$\Lambda_i = \mathbb{E}\left[T^{s|\omega_-} - T^{s|\omega_{+i}}\right] \tag{5.3}$$

where ω_- is the optimal ordering based on priors, and ω_{+i} on values after updating T_i, p_i. Computing new estimates (with overhead T^c) for values T_i, p_i is beneficial just when the net VOI is positive:

$$V_i = \Lambda_i - T^c \tag{5.4}$$

To simplify estimation of Λ_i, the expected search time of an ordering is estimated as though the parameters are computed only for $\omega_-(1)$, i.e. for the first value in the ordering; essentially, this is the metareasoning subtree independence assumption. Other value assignments are assumed to have the prior ("default") parameters $T_{\text{def}}, p_{\text{def}}$. Assuming w.l.o.g. that $\omega_-(1) = 1$:

$$T^{s|\omega_-} = T_1 + p_1 \sum_{i=2}^{|D_k|} T_{\text{def}} p_{\text{def}}^{i-2} = T_1 + p_1 T_{\text{def}} \frac{1 - p_{\text{def}}^{(|D_k|-1)}}{1 - p_{\text{def}}} \tag{5.5}$$

and the intrinsic VOI of the ith deliberation action is:

$$\Lambda_i = \mathbb{E}\left[G(T_i, p_i) \,\bigg|\, \frac{T_i}{1 - p_i} < \frac{T_1}{1 - p_1}\right] \tag{5.6}$$

where $G(T_i, p_i)$ is the search time gain given the heuristically computed values T_i, p_i:

$$G(T_i, p_i) = T_1 - T_i + (p_1 - p_i)T_{\text{def}} \frac{1 - p_{\text{def}}^{(|D_k|-1)}}{1 - p_{\text{def}}} \tag{5.7}$$

In some cases, H provides estimates only for the expected search time T_i. In such cases, the backtracking probability p_i can be bounded by the Markov inequality as the probability for the given assignment that the time t to find a solution or to verify that no solution exists is at least the time T_i^{all} to find all solutions: $p_i = P\left(t \geq T_i^{all}\right) \leq \frac{T_i}{T_i^{all}}$, and the bound can be used to estimate the probability:

$$p_i \approx \frac{T_i}{T_i^{all}} \tag{5.8}$$

Furthermore, note that in harder problems the probability of backtracking from variable X_k is proportional to $p_{\text{def}}^{(|D_k|-1)}$, and it is reasonable to assume that backtracking probabilities above X_k (trying values for $X_1, ..., X_{k-1}$) are still significantly greater than 0. Thus, the "default" backtracking probability p_{def} is close to 1, and consequently:

$$T_i^{all} \approx T_{\text{def}}, \quad \frac{1 - p_{\text{def}}^{(|D_k|-1)}}{1 - p_{\text{def}}} \approx |D_k| - 1 \tag{5.9}$$

By substituting (5.8), (5.9) into (5.7), estimate (5.10) for $G(T_i, p_i)$ is obtained:

$$
\begin{aligned}
G(T_i, p_i) &\approx T_1 - T_i + \left(\frac{T_1}{T_1^{all}} - \frac{T_i}{T_i^{all}}\right)T_{\text{def}} \frac{1 - p_{\text{def}}^{(|D_k|-1)}}{1 - p_{\text{def}}} \\
&\approx T_1 - T_i + \left(\frac{T_1}{T_{\text{def}}} - \frac{T_i}{T_{\text{def}}}\right)T_{\text{def}} \frac{1 - p_{\text{def}}^{(|D_k|-1)}}{1 - p_{\text{def}}} \\
&\approx T_1 - T_i + (T_1 - T_i)(|D_k| - 1) \\
&\approx (T_1 - T_i)|D_k|
\end{aligned}
\tag{5.10}
$$

Finally, since (5.8), (5.9) imply that $T_i < T_1 \Leftrightarrow \frac{T_i}{1-p_i} < \frac{T_1}{1-p_1}$,

$$\Lambda_i \approx \mathbb{E}\left[(T_1 - T_i)|D_k| \,\Big|\, T_i < T_1\right] \tag{5.11}$$

5.3   VOI of Solution Count Estimates

The estimated solution count for an assignment may be used to estimate the expected time to find a solution for the assignment under the following assumptions[2]:

1. Solutions are roughly evenly distributed in the search space, that is, the distribution of time to find a solution can be modeled by a Poisson process.

2. Finding all solutions for an assignment $X_k = y_{ki}$ takes roughly the same time for all assignments to the variable X_k. Prior work [MSS97, KDG04] demonstrates that ignoring the differences in subproblem sizes is justified.

3. The expected time to find all solutions for an assignment divided by its solution count estimate is a reasonable estimate for the expected time to find a single solution.

Based on these assumptions, T_i can be estimated as $\frac{T^{all}}{|D_k|n_i}$ where T^{all} is the expected time to find all solutions for all values of X_k, and n_i is the solution count estimate for y_{ki}; likewise, $T_1 = \frac{T^{all}}{|D_k|n_{\max}}$, where $n_{\max}$ is the currently greatest n_i. By substituting the expressions for T_i, T_1 into (5.11), obtain as the intrinsic VOI of computing n_i:

$$\Lambda_i = T^{all} \sum_{n=n_{\max}}^{\infty} \left(\frac{1}{n_{\max}} - \frac{1}{n} \right) P(n, \nu) \tag{5.12}$$

where $P(n, \nu) = e^{-\nu} \frac{\nu^n}{n!}$ is the probability, according to the Poisson distribution, to find n solutions for a particular assignment when the mean number of solutions per assignment is $\nu = \frac{N}{|D_k|}$, and N is the estimated solution count for all values of X_k, computed at an earlier stage of the algorithm.

Neither T^{all} nor T^c, the time to estimate the solution count for an assignment, are known. However, for relatively low solution counts, when an invocation of the heuristic has high intrinsic VOI, both T^{all} and T^c are mostly determined by the time spent eliminating non-solutions. Therefore, T^c can be assumed approximately proportional to $\frac{T^{all}}{|D_k|}$, the average time to find all solutions for a single assignment, with an unknown factor $\gamma < 1$:

$$T^c \approx \gamma \frac{T^{all}}{|D_k|} \tag{5.13}$$

---

[2]We do not claim that this is a valid model of CSP search; rather, we argue that even with such a crude model one can get significant runtime improvements.

Then, T^{all} can be eliminated from both T^c and Λ. Following Equation (5.4), the solution count should be estimated whenever the net VOI is positive:

$$V(n_{\max}) \propto |D_k|e^{-\nu} \sum_{n=n_{\max}}^{\infty} \left(\frac{1}{n_{\max}} - \frac{1}{n} \right) \frac{\nu^n}{n!} - \gamma \qquad (5.14)$$

The infinite series in (5.14) rapidly converges, and an approximation of the sum can be computed efficiently. As done in Section 5.4, γ can be learned offline from a set of problem instances of a certain kind for the given implementation of the search algorithm and the solution counting heuristic.

Algorithm 9 implements rational value ordering. The procedure receives problem instance csp with assigned values for variables $X_1, ..., X_{k-1}$, variable X_k to be ordered, and estimate N of the number of solutions of the problem instance (line 1); N is computed at the previous step of the backtracking algorithm as the solution count estimate for the chosen assignment for X_{k-1}, or, if $k = 1$, at the beginning of the search as the total solution count estimate for the instance. Solution counts n_i for some of the assignments are estimated (lines 4–10) by selectively invoking the heuristic computation ESTIMATESOLUTIONCOUNT (line 8), and then the domain of X_k, ordered by non-increasing solution count estimates of value assignments, is returned (lines 11–12).

Algorithm 9 Value Ordering via Solution Count Estimation

1: **procedure** VALUEORDERING-SC(csp, X_k, N)
2:     $D \leftarrow D_k, \quad n_{\max} \leftarrow \frac{N}{|D|}$
3:     **for all** i **in** $1..|D|$ **do** $n_i \leftarrow n_{\max}$
4:     **while** $V(n_{\max}) > 0$ **do**   ▷ using Equation (5.14)
5:         choose $y_{ki} \in D$ arbitrarily
6:         $D \leftarrow D \setminus \{y_{ki}\}$
7:         $csp' \leftarrow csp$ with $D_k = \{y_{ki}\}$
8:         $n_i \leftarrow$ ESTIMATESOLUTIONCOUNT(csp')
9:         **if** $n_i > n_{\max}$ **then** $n_{\max} \leftarrow n_i$
10:     **end while**
11:     $D_{ord} \leftarrow$ sort D_k by non-increasing n_i
12:     **return** D_{ord}
13: **end procedure**

5.4 Empirical Evaluation

Specifying the algorithm parameter γ is the first issue. γ should be a characteristic of the implementation of the search algorithm, rather than of the problem instance; it is also desirable that the performance of the algorithm not be too sensitive to fine tuning of this parameter.

Most of the experiments were conducted on sets of random problem instances generated according to Model RB [XL00]. The empirical evaluation was performed in two stages. In the first stage, several benchmarks were solved for a wide range of values of γ, and an appropriate value for γ was chosen. In the second stage, the search was run on two sets of problem instances with the chosen γ, as well as with exhaustive deployment, and with the minimum conflicts heuristic, and the search time distributions were compared for each of the value-ordering heuristics.

The AC-3 version of MAC was used for the experiments, with some modifications [SF97]. Variables were ordered using the maximum degree variable ordering heuristic.[3] The value-ordering heuristic was based on a version of the solution count estimate proposed in [MSS97]. The version used here was optimized for better computation time for overconstrained problem instances. As a result, Equation (5.13) is a reasonable approximation for this implementation. The source code is available from `http://ftp.davidashen.net/vsc.tar.gz`.

5.4.1 Benchmarks

CSP benchmarks from CSP Solver Competition 2005 [BHL05] were used. 14 out of 26 benchmarks solved by at least one of the solvers submitted for the competition could be solved with 30 minutes timeout by the solver used for this study with each of the following value-ordering heuristics:

VSC — VOI-driven solution count estimate for all values of γ: $\gamma = 0$ and the exponential range $\gamma \in \{10^{-7}, 10^{-6}, ..., 1\}$.

SC — exhaustive solution count estimate.

MC — minimum-conflicts.

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[3]A dynamic variable ordering heuristic, such as dom/deg, may result in shorter search times in general, but gave no significant improvement in our experiments; on the other hand, static variable ordering simplifies the analysis.
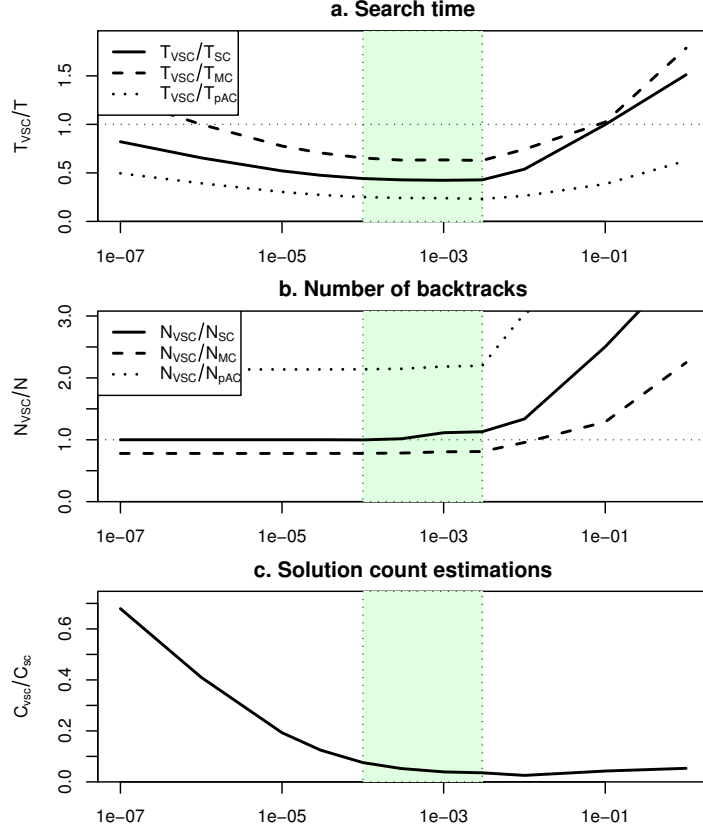
Figure 5.1: Influence of γ in CSP benchmarks

pAC — probabilistic arc consistency [HH00].

Figure 5.1.a shows the mean search time of VOI-driven solution count estimate deployment T_{VSC} normalized by the search time of exhaustive deployment T_{SC} ($\gamma = 0$), for the minimum conflicts heuristic T_{MC}, and for the pAC heuristic T_{pAC}. The shortest search time on average is achieved by VSC for $\gamma \in [10^{-4}, 3 \cdot 10^{-3}]$ (shaded in the figure) and is much shorter than for SC (mean $\left(\frac{T_{VSC}(10^{-3})}{T_{SC}}\right) \approx 0.45$); the improvement was actually close to the "ideal" of getting all the information provided by the heuristic without paying the overhead at all. For all but one of the 14 benchmarks the search time for VSC with $\gamma = 3 \cdot 10^{-3}$ is shorter than for MC. For most values of γ, VSC gives better results than MC ($\frac{T_{VSC}}{T_{MC}} < 1$). pAC always results in the longest search time due to the computational overhead.

Figure 5.1.b shows the mean number of backtracks of VOI-driven deployment N_{VSC} normalized by the number of backtracks of exhaustive deployment N_{SC}, the minimum conflicts heuristic N_{MC}, and for the pAC heuristic $\overline{N}_{pAC}$. VSC causes less

backtracking than MC for $\gamma \leq 3 \cdot 10^{-3}$ ($\frac{N_{VSC}}{N_{MC}} < 1$). pAC always causes less backtracking than other heuristics, but has overwhelming computational overhead.

Figure 5.1.c shows C_{VSC}, the number of estimated solution counts of VOI-driven deployment, normalized by the number of estimated solution counts of exhaustive deployment C_{SC}. When $\gamma = 10^{-3}$ and the best search time is achieved, the solution counts are estimated only in a relatively small number of search states: the average number of estimations is ten times smaller than in the exhaustive case (mean $\left(\frac{C_{VSC}(10^{-3})}{C_{SC}} \right) \approx$ 0.099, median $\left(\frac{C_{VSC}(10^{-3})}{C_{SC}} \right) \approx 0.048$).

The results show that although the solution counting heuristic may provide significant improvement in the search time, further improvement is achieved when the solution count is estimated only in a *small fraction of occasions* selected using rational metareasoning.
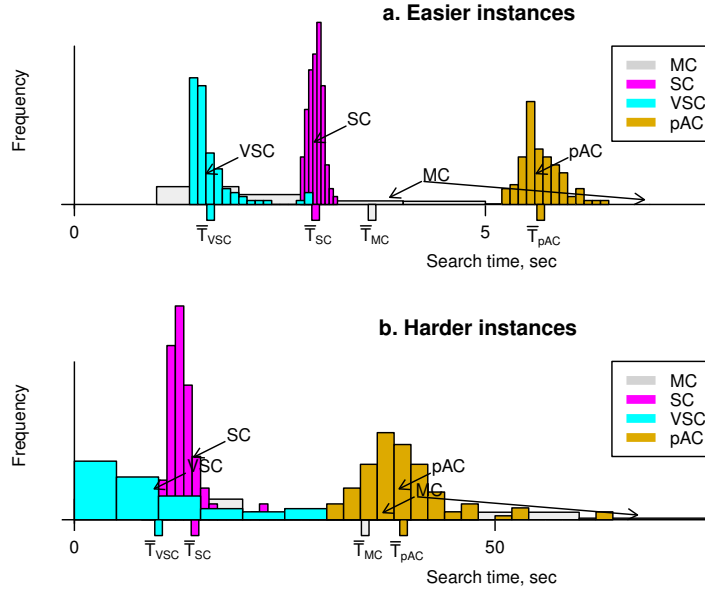
Figure 5.2: Search time comparison on sets of random instances (using Model RB)

5.4.2 Random instances

Based on the results on benchmarks, we chose $\gamma = 10^{-3}$, and applied it to two sets of 100 problem instances. Exhaustive deployment, rational deployment, the minimum conflicts heuristic, and probabilistic arc consistency were compared.

The first, easier, set was generated with 30 variables, 30 values per domain, 280

constraints, and 220 nogood pairs per constraint ($p = 0.24$, $p_{crit} = 0.30$). Search time distributions are presented in Figure 5.2.a. The shortest mean search time is achieved for rational deployment, with exhaustive deployment next ($\frac{\overline{T}_{SC}}{\overline{T}_{VSC}} \approx 1.75$), followed by the minimum conflicts heuristic ($\frac{\overline{T}_{MC}}{\overline{T}_{VSC}} \approx 2.16$) and probabilistic arc consistency ($\frac{\overline{T}_{pAC}}{\overline{T}_{VSC}} \approx 3.42$). Additionally, while the search time distributions for solution counting are sharp ($\frac{\max T_{SC}}{\overline{T}_{SC}} \approx 1.08$, $\frac{\max T_{VSC}}{\overline{T}_{VSC}} \approx 1.73$), the distribution for the minimum conflicts heuristic has a long tail with a much longer worst case time ($\frac{\max T_{VSC}}{\overline{T}_{VSC}} \approx 5.67$).

The second, harder, set was generated with 40 variables, 19 values, 410 constraints, 90 nogood pairs per constraint (exactly at the phase transition: $p = p_{crit} = 0.25$). Search time distributions are presented in Figure 5.2.b. As with the first set, the shortest mean search time is achieved for rational deployment: $\frac{\overline{T}_{SC}}{\overline{T}_{VSC}} \approx 1.43$, while the relative mean search time for the minimum conflicts heuristic is much longer: $\frac{\overline{T}_{MC}}{\overline{T}_{VSC}} \approx 3.45$. The probabilistic arc consistency heuristic resulted again in the longest search time due to the overhead of computing relative solution count estimates by loopy belief propagation: $\frac{\max T_{VSC}}{\overline{T}_{VSC}} \approx 3.91$.

Thus, the value of γ chosen based on a small set of hard instances gives good results on a set of instances with different parameters and of varying hardness.

5.4.3 Generalized Sudoku

Randomly generated problem instances have played a key role in the design and study of heuristics for CSP. However, one might argue that the benefits of our scheme are specific to model RB. Indeed, real-world problem instances often have much more structure than random instances generated according to Model RB. Hence, we repeated the experiments on randomly generated Generalized Sudoku instances [ABF+06], since this domain is highly structured, and thus a better source of realistic problems with a controlled measure of hardness.

The search was run on two sets of 100 Generalized Sudoku instances, with 4x3 tiles and 90 holes and with 7x4 tiles and 357 holes, with holes punched using the doubly balanced method [ABF+06]. The search was repeated on each instance with the exhaustive solution-counting, VOI-driven solution counting (with the same value of $\gamma = 10^{-3}$ as for the RB model problems), minimum conflicts, and probabilistic arc consistency value ordering heuristics. Results are summarized in Table 5.1 and show that relative performance of the methods on Generalized Sudoku is similar to the

performance on Model RB.

	$\overline{T_{SC}}$, sec	$\overline{\left(\frac{T_{VSC}}{T_{SC}}\right)}$	$\overline{\left(\frac{T_{MC}}{T_{SC}}\right)}$	$\overline{\left(\frac{T_{pAC}}{T_{SC}}\right)}$
4x3, 90 holes	1.809	0.755	1.278	22.421
7x4, 357 holes	21.328	0.868	3.889	3.826

Table 5.1: Generalized Sudoku

5.4.4 Deployment patterns

One might ask whether trivial methods for selective deployment would work, such as estimating solution counts for a certain number of assignments in the beginning of the search. We examined deployment patterns of VOI-driven SC with ($\gamma = 10^{-3}$) on several instances of different hardness. For all instances, the solution counts were estimated at varying rates during *all stages* of the search, and the deployment patterns differed between the instances, so a simple deployment scheme seems unlikely.

VOI-driven deployment also compares favorably to random deployment. Table 5.2 shows performance of VOI-driven deployment for $\gamma = 10^{-3}$ and of uniform random deployment, with total number of solution count estimations equal to that of the VOI-driven deployment. For both schemes, the values for which solution counts were not estimated were ordered randomly, and the search was repeated 20 times. The mean search time for the random deployment is ≈ 1.6 times longer than for the VOI-driven deployment, and has ≈ 100 times greater standard deviation.

	mean(T), sec	median(T), sec	sd(T), sec
VOI-driven	19.841	19.815	0.188
random	31.421	42.085	20.038

Table 5.2: VOI-driven vs. random deployment

5.5 Conclusion and Further Research

This study suggests a model for adaptive deployment of value ordering heuristics in algorithms for constraint satisfaction problems. The approach presented here does not attempt to introduce new heuristics or solution-count estimates; rather, an "off the

shelf" heuristic is deployed selectively based on value of information, thereby significantly reducing the heuristic's "effective" computational overhead, with an improvement in performance for problems of different size and hardness. As a case study, the model was applied to a value-ordering heuristic based on solution count estimates, and a steady improvement in the overall algorithm performance was achieved compared to *always* computing the estimates, as well as to other simple deployment tactics. The experiments showed that for many problem instances the optimum performance is achieved when solution counts are estimated only in a relatively small number of search states.

The methods introduced in this study can be extended in numerous ways. First, generalization of the VOI to deploy different types of heuristics for CSP, such as variable ordering heuristics, as well as reasoning about deployment of more than one heuristic at a time, are natural non-trivial extensions. Second, an explicit evaluation of the quality of the distribution model is an interesting issue, coupled with a better candidate model of the distribution. Such distribution models can also employ more disciplined statistical learning methods in tandem, as suggested above. Finally, applying the methods suggested here to search in other domains can be attempted, especially to heuristics for planning. In particular, examining whether the metareasoning scheme can improve reasoning over deployment of heuristics based solely on learning methods is an interesting research issue, partially explored, for a different domain, in Chapter 7.

Chapter 6

VOI-aware Monte-Carlo Tree Search

Monte Carlo Tree Search (MCTS), and especially UCT [KS06] appears in numerous search applications, such as [EKH10]. Although these methods are shown to be successful empirically, most authors appear to be using UCT "because it has been shown to be successful in the past", and "because it does a good job of trading off exploration and exploitation". While the latter statement may be correct for the Multi-armed Bandit problem (MAB) and for the UCB1 algorithm [ACBF02], we argue that a simple reconsideration from basic principles can result in schemes that outperform UCT.

The core issue is that in MCTS for adversarial search and search in "games against nature" the goal is typically to find the best first action of a good (or even optimal) policy, which is closer to minimizing the simple regret, rather than the cumulative regret minimized by UCB1. However, the simple and the cumulative regret cannot be minimized simultaneously; moreover, [BMS11] shows that in many cases the smaller the cumulative regret, the greater the simple regret.

We begin with background definitions and related work. VOI estimates for arm pulls in MAB are presented, and a VOI-aware sampling policy is suggested, both for the simple regret in MAB and for MCTS. Finally, the performance of the proposed sampling policy is evaluated on sets of Bernoulli arms and on Computer GO, showing the improved performance.

6.1 Background and Related Work

Monte-Carlo tree search was initially suggested as a scheme for finding approximately optimal policies for Markov Decision Processes (MDP). MCTS explores an MDP by

performing *rollouts*—trajectories from the current state to a state in which a termination condition is satisfied (either the goal or a cutoff state).

Taking a sequence of samples in order to minimize the regret of a decision based on the samples is captured by the Multi-armed Bandit problem (MAB) [VM05]. In MAB, we have a set of K arms. Each arm can be pulled multiple times. When the ith arm is pulled, a random reward X_i from an unknown stationary distribution is encountered. In the *cumulative setting*, all encountered rewards are collected. UCB1 [ACBF02] was shown to be near-optimal in this respect. UCT, an extension of UCB1 to MCTS is described in [KS06], and shown to outperform many state of the art search algorithms in both MDP and adversarial search [GW06, EKH10]. In the *simple regret setting*, the agent gets to collect only the reward of the last pull.

Definition. *The **simple regret** of a sampling policy for MAB is the expected difference between the best expected reward μ_* and the expected reward μ_j of the empirically best arm $\overline{X}_j = \max_i \overline{X}_i$:*

$$\mathbb{E}r = \sum_{j=1}^{K} \Delta_j \Pr(\overline{X}_j = \max_i \overline{X}_i) \tag{6.1}$$

where $\Delta_j = \mu_* - \mu_j$.

Strategies that minimize the simple regret are called pure exploration strategies [BMS11].

A different scheme for control of sampling can use the principles of rational metareasoning (Section 2.2). In particular, a pure exploration strategy based on the principles of rational metareasoning would always select a sample with the highest value of information, and stop the sampling when the VOI of the sample is lower than the cost.

6.2   Upper bounds on Value of Information

In many practical applications of the selection problem, such as search in the game of Go, prior distributions are unavailable.[1] In such cases, one can still bound the value of information of myopic policies using *concentration inequalities* to derive distribution-

---

[1]The analysis is also applicable to some Bayesian settings, using "fake" samples to simulate prior distributions.

independent bounds on the VOI. We obtain such bounds under the following assumptions:

1. Samples are iid given the value of the arms (variables), as in the Bayesian schemes such as Bernoulli sampling.

2. The expectation of a selection in a belief state is equal to the sample mean (and therefore, after sampling terminates, the arm with the greatest sample mean will be selected).

When considering possible samples in the blinkered semi-myopic setting, two cases are possible: either the arm α with the highest sample mean $\overline{X}_\alpha$ is tested, and $\overline{X}_\alpha$ becomes lower than $\overline{X}_\beta$ of the second-best arm β; or, another arm i is tested, and $\overline{X}_i$ becomes higher than $\overline{X}_\alpha$.

Our bounds below are applicable to any bounded distribution (without loss of generality bounded in $[0, 1]$). Similar bounds can be derived for certain unbounded distributions, such as the normally distributed prior value with normally distributed sampling. We derive a VOI bound for testing an arm a fixed N times, where N can be the remaining budget of available samples or any other integer quantity. Denote by Λ_i^b the intrinsic VOI of testing the ith arm N times, and the number of samples already taken from the ith arm by n_i.

Theorem 1. Λ_i^b *is bounded from above as*

$$\Lambda_{i|i\neq\alpha}^b \leq \frac{N(1 - \overline{X}_\alpha^{n_\alpha})}{n_i} \Pr(\overline{X}_i^{n_i+N} \geq \overline{X}_\alpha^{n_\alpha})$$

$$\Lambda_\alpha^b \leq \frac{N\overline{X}_\beta^{n_\beta}}{n_\alpha} \Pr(\overline{X}_\alpha^{n_\alpha+N} \leq \overline{X}_\beta^{n_\beta}) \tag{6.2}$$

Proof. For the case $i \neq \alpha$, the probability that the ith arm is finally chosen instead of α is $\Pr(\overline{X}_i^{n_i+N} \geq \overline{X}_\alpha^{n_\alpha})$. $X_i \leq 1$, therefore $\overline{X}_i^{n_i+N} \leq \overline{X}_\alpha^{n_\alpha} + \frac{N(1-\overline{X}_\alpha^{n_\alpha})}{N+n_i}$. Hence, the intrinsic value of blinkered information is at most:

$$\frac{N(1 - \overline{X}_\alpha^{n_\alpha})}{N + n_i} \Pr(\overline{X}_i^{n_i+N} \geq \overline{X}_\alpha^{n_\alpha})$$

$$\leq \frac{N(1 - \overline{X}_\alpha^{n_\alpha})}{n_i} \Pr(\overline{X}_i^{n_i+N} \geq \overline{X}_\alpha^{n_\alpha}) \tag{6.3}$$

Proof for the case $i = \alpha$ is similar. $\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad$ $\square$

The probabilities can be bounded from above using the Hoeffding inequality [Hoe63]:

Theorem 2. *For any $A \geq \overline{X}_{i|i\neq\alpha}^{n_i}$ and $B \leq \overline{X}_\alpha^{n_\alpha}$ the probabilities $\Pr(\overline{X}_{i|i\neq\alpha}^{n_i+N} \geq A)$, $\Pr(\overline{X}_\alpha^{n_\alpha+N} \leq B)$ are bounded from above as*

$$
\begin{aligned}
\Pr(\overline{X}_{i|i\neq\alpha}^{n_i+N} \geq A) &\leq 2\exp\left(-\varphi(A - \overline{X}_i^{n_i})^2 n_i\right)\\
\Pr(\overline{X}_\alpha^{n_\alpha+N} \leq B) &\leq 2\exp\left(-\varphi(\overline{X}_\alpha^{n_\alpha} - B)^2 n_\alpha\right)
\end{aligned}
\tag{6.4}
$$

where $\varphi = \min\left(2(\frac{1+n/N}{1+\sqrt{n/N}})^2\right) = 8(\sqrt{2}-1)^2 > 1.37$.

Proof. Equation (6.4) follows from the observation that $\overline{X}_i^{n_i+N} > A$ if and only if the mean $\overline{X}_i^N$ of N samples from $n_i + 1$ to $n_i + N$ is at least $A + (A - \overline{X}_i^{n_i})\frac{n_i}{N}$.

For any δ, the probability that $\overline{X}_i^{n_i+N}$ is greater than A is less than the probability that $\mathbb{E}[X_i] \geq \overline{X}_i^n + \delta$ or $\overline{X}_i^N \geq \mathbb{E}[X_i] + A - \overline{X}_i^{n_i} - \delta + (A - \overline{X}_i^{n_i})\frac{n_i}{N}$, thus, by the union bound, less than the sum of the probabilities:

$$
\begin{aligned}
\Pr(\overline{X}_i^{n_i+N} &\geq A)\\
&\leq \Pr(\mathbb{E}[X_i] - \overline{X}_i^{n_i} \geq \delta)\\
&\quad + \Pr\left(\overline{X}_i^N - \mathbb{E}[X_i] \geq A - \overline{X}_i^{n_i} - \delta + (A - \overline{X}_i^{n_i})\frac{n_i}{N}\right)
\end{aligned}
\tag{6.5}
$$

Bounding the probabilities on the right-hand side using the Hoeffding inequality, obtain:

$$
\begin{aligned}
\Pr(\overline{X}_i^{n_i+N} &\geq A)\\
&\leq \exp(-2\delta^2 n_i)\\
&\quad + \exp\left(-2\left((A - \overline{X}_i^{n_i})\left(1 + \frac{n_i}{N}\right) - \delta\right)^2 N\right)
\end{aligned}
\tag{6.6}
$$

Find δ for which the two terms on the right-hand side of Equation (6.6) are equal:

$$
\exp(-\delta^2 n) = \exp\left(-2\left((A - \overline{X}_i^{n_i})(1 + \frac{n_i}{N}) - \delta\right)^2 N\right)
\tag{6.7}
$$

Solve Equation (6.7) for δ: $\delta = \frac{1 + \frac{n_i}{N}}{1 + \sqrt{\frac{n_i}{N}}}(A - \overline{X}_i^{n_i}) \geq 2(\sqrt{2} - 1)(A - \overline{X}_i^{n_i})$. Substitute

55

δ into Equation (6.6) and obtain

$$\Pr(\overline{X}_i^{n_i+N} \geq A)$$

$$\leq 2\exp\left(-2\left(\frac{1+\frac{n_i}{N}}{1+\sqrt{\frac{n_i}{N}}}(\overline{X}_\alpha^{n_\alpha} - \overline{X}_i^{n_i})\right)^2 n_i\right)$$

$$\leq 2\exp(-8(\sqrt{2}-1)^2(A - \overline{X}_i^{n_i})^2 n_i)$$

$$= 2\exp(-\varphi(A - \overline{X}_i^{n_i})^2 n_i) \tag{6.8}$$

Derivation for the case $i = \alpha$ is similar. $\qquad\square$

Corollary 3. *An upper bound on the VOI estimate Λ_i^b is obtained by substituting Equation (6.4) into (6.2).*

$$\Lambda_{i|i\neq\alpha}^b \leq \hat{\Lambda}_i^b = \frac{2N(1-\overline{X}_\alpha^{n_\alpha})}{n_i}\exp\left(-\varphi(\overline{X}_\alpha^{n_\alpha} - \overline{X}_i^{n_i})^2 n_i\right) \tag{6.9}$$

$$\Lambda_\alpha^b \leq \hat{\Lambda}_\alpha^b = \frac{2N\overline{X}_\beta^{n_\beta}}{n_\alpha}\exp\left(-\varphi(\overline{X}_\alpha^{n_\alpha} - \overline{X}_\beta^{n_\beta})^2 n_\alpha\right)$$

More refined bounds can be obtained through tighter estimates on the probabilities in Equation (6.2), for example, based on the empirical Bernstein inequality [MP09], or through a more careful application of the Hoeffding inequality, resulting in Theorem 4:

Theorem 4. Λ_i^b *is bounded from above as*

$$\Lambda_{i|i\neq\alpha}^b \leq \frac{\sqrt{\pi}}{\sqrt{\varphi n_i}}\left[\mathrm{erf}\left(\left(\overline{X}_\alpha^{n_\alpha} + \frac{N}{N+n_i}(1-\overline{X}_\alpha^{n_\alpha}) - \overline{X}_i^{n_i}\right)\sqrt{\varphi n_i}\right) - \mathrm{erf}\left((\overline{X}_\alpha - \overline{X}_i^{n_i})\sqrt{\varphi n_i}\right)\right]$$

$$\Lambda_\alpha^b \leq \frac{\sqrt{\pi}}{\sqrt{\varphi n_\alpha}}\left[\mathrm{erf}\left(\left(\overline{X}_\alpha^{n_\alpha} - \overline{X}_\beta^{n_\beta} + \frac{N}{N+n_\alpha}\overline{X}_\beta^{n_\beta}\right)\sqrt{\varphi n_\alpha}\right) - \mathrm{erf}\left((\overline{X}_\alpha^{n_\alpha} - \overline{X}_\beta^{n_\beta})\sqrt{\varphi n_\alpha}\right)\right] \tag{6.10}$$

Proof. By definition,

$$\Lambda_i^b = \int\limits_{\overline{X}_\alpha}^{\overline{X}_\alpha^{n_\alpha} + \frac{N}{N+n_i}(1-\overline{X}_\alpha^{n_\alpha})} (x - \overline{X}_\alpha^{n_\alpha})\Pr\left(\overline{X}_i^{n_i+N} = x\right)dx \tag{6.11}$$

Integrating by parts, obtain

$$\Lambda_i^b = -\left.(x - \overline{X}_\alpha^{n_\alpha})\Pr\left(\overline{X}_i^{n_i+N} \geq x\right)\right|_{\overline{X}_\alpha^{n_\alpha}}^{\overline{X}_\alpha^{n_\alpha} + \frac{N}{N+n_i}(1-\overline{X}_\alpha^{n_\alpha})}$$

$$+ \int\limits_{\overline{X}_\alpha}^{\overline{X}_\alpha^{n_\alpha} + \frac{N}{N+n_i}(1-\overline{X}_\alpha^{n_\alpha})} \Pr\left(\overline{X}_i^{n_i+N} \geq x\right) dx$$

$$= \int\limits_{\overline{X}_\alpha}^{\overline{X}_\alpha^{n_\alpha} + \frac{N}{N+n_i}(1-\overline{X}_\alpha^{n_\alpha})} \Pr\left(\overline{X}_i^{n_i+N} \geq x\right) dx \tag{6.12}$$

Substituting the bound on $\Pr\left(\overline{X}_i^{n_i+N} \geq x\right)$ from Theorem 2 into (6.12), finally obtain:

$$\Lambda_i^b \leq \int\limits_{\overline{X}_\alpha}^{\overline{X}_\alpha^{n_\alpha} + \frac{N}{N+n_i}(1-\overline{X}_\alpha^{n_\alpha})} 2\exp\left(-\varphi(x - \overline{X}_i^{n_i})^2 n_i\right) dx$$

$$= \frac{\sqrt{\pi}}{\sqrt{\varphi n_i}} \left[\operatorname{erf}\left(\left(\overline{X}_\alpha^{n_\alpha} + \frac{N}{N+n_i}(1 - \overline{X}_\alpha^{n_\alpha}) - \overline{X}_i^{n_i}\right)\sqrt{\varphi n_i}\right) - \operatorname{erf}\left((\overline{X}_\alpha - \overline{X}_i^{n_i})\sqrt{\varphi n_i}\right) \right]$$

$$\tag{6.13}$$

Derivation for the case $i = \alpha$ is similar. $\qquad\square$

It is important to note that Corollary 3 and Theorem 4 provide actual bounds, rather than "in probability".

Selection problems usually separate out the decision of (1) *what* to sample and (2) *whether* to sample or to stop (called the stopping criterion). In this section we will examine the first issue, along with the empirical evaluation of the above approximate algorithms. The second issue — the stopping criterion — is important in the context of sampling in trees, when the selection problem is solved multiple times, at every node along the path. This issue is explored in Section 6.3.

Assuming that the sample costs are constant, a semi-myopic policy will decide to test the arm that has the best current VOI estimate. When the distributions are unknown, it makes sense to use the upper bounds established in Theorem 1, as we do in what follows. This evaluation assumes a fixed budget of samples, which is completely

used up by each of the candidate schemes, making a stopping criterion irrelevant.
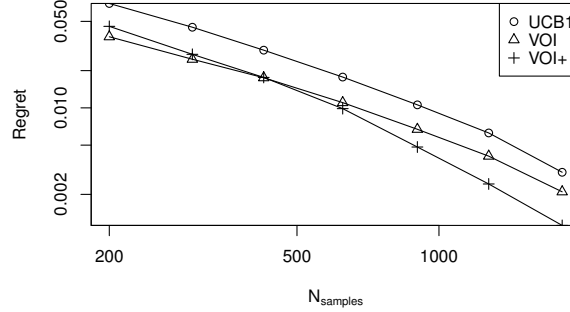
Figure 6.1: Average regret of various policies as a function of the fixed number of samples in a 25-action Bernoulli sampling problem, over 10000 trials.

The sampling policies are compared on random Bernoulli selection problem instances. Figure 6.1 shows results for randomly-generated selection problems with 25 Bernoulli arms, where the mean rewards of the arms are distributed uniformly in $[0, 1]$, for a range of sample budgets $200..2000$, with multiplicative step of 2, averaging over 10000 trials. We compare UCB1 with the policies based on the bounds in Equation (6.9) (VOI) and Equation (6.10) (VOI+). UCB1 is always considerably worse than the VOI-aware sampling policies.

6.3 Sampling in trees

The previous section addressed the selection problem in the flat case. Selection in trees is more complicated. The goal of Monte-Carlo tree search [CBSS08] at the root node is usually to select an action that appears to be the best based on outcomes of *search rollouts*. But the goal of rollouts at non-root nodes is different than at the root: here it is important to better approximate the value of the node, so that selection at the root can be more informed. The exact analysis of sampling at internal nodes is outside the scope of this study. At present we have no better proposal for internal nodes than to use UCT there.

We thus propose the following hybrid sampling scheme [TS12a]: at the *root node*, sample based on the VOI estimate; at *non-root nodes*, sample using UCT.

Strictly speaking, even at the root node the stationarity assumptions underlying our belief-state MDP for selection do not hold exactly. UCT is an adaptive scheme, and therefore the values generated by sampling at non-root nodes will typically cause

values observed at children of the root node to be non-stationary. Nevertheless, sampling based on VOI estimates computed as for stationary distributions works well in practice. As illustrated by the empirical evaluation (Section 6.3.3), estimates based on upper bounds on the VOI result in good sampling policies, which exhibit performance comparable to the performance of some state-of-the-art heuristic algorithms.

6.3.1 Stopping criterion

When a sample has a known cost commensurable with the value of information of a measurement, an upper bound on the intrinsic VOI can also be used to stop the sampling if the intrinsic VOI of any arm is less than the total cost of sampling C: $\max_i \Lambda_i \le C$.

The VOI estimates of Equations (6.2) and (6.9) include the remaining sample budget N as a factor, but given the cost of a single sample c, the cost of the remaining samples accounted for in estimating the intrinsic VOI is $C = cN$. N can be dropped on both sides of the inequality, giving a reasonable stopping criterion:

$$\frac{1}{N}\Lambda_\alpha^b \le \frac{\overline{X}_\beta^{n_\beta}}{n_\alpha} \Pr(\overline{X}_\alpha^{n_\alpha+N} \le \overline{X}_\beta^{n_\alpha}) \le c$$

$$\frac{1}{N}\max_i \Lambda_i^b \le \max_i \frac{(1-\overline{X}_\alpha^{n_\alpha})}{n_i} \Pr(\overline{X}_i^{n_i+N} \ge \overline{X}_\alpha^{n_\alpha}) \le c$$

$$\forall i : i \ne \alpha \tag{6.14}$$

The empirical evaluation (Section 6.3.3) confirms the viability of this stopping criterion and illustrates the influence of the sample cost c on the performance of the sampling policy. When the sample cost c is unknown, one can perform initial calibration experiments to determine a reasonable value, as done in the following.

6.3.2 Sample redistribution in trees

The above hybrid approach assumes that the information obtained from rollouts in the current state is discarded after an real-world action is selected. In practice, many successful Monte-Carlo tree search algorithms reuse rollouts generated at earlier search states, if the sample traverses the current search state during the rollout; thus, the value of information of a rollout is determined not just by the influence on the choice of the action at the current state, but also by its potential influence on the choice at future

search states.

One way to account for this reuse would be to incorporate the 'future' value of information into a VOI estimate. However, this approach requires a nontrivial extension of the theory of metareasoning for search. Alternately, one can behave myopically with respect to the search tree depth:

1. Estimate VOI as though the information is discarded after each step,

2. Stop early if the VOI is below a certain threshold (see Section 6.3.1), and

3. Save the unused sample budget for search in future states, such that if the nominal budget is N, and the unused budget in the last state is N_u, the search budget in the next state will be $N + N_u$.

In this approach, the cost c of a sample in the current state is the VOI of increasing the budget of a future state by one sample. It is unclear whether this cost can be accurately estimated, but supposing a fixed value for a given problem type and algorithm implementation would work. Indeed, the empirical evaluation (Section 6.3.3) confirms that stopping and sample redistribution based on a learned fixed cost substantially improve the performance of the VOI-based sampling policy in game tree search.

6.3.3 Playing Go against UCT

The hybrid policies were compared on the game Go, a search domain in which UCT-based MCTS has been particularly successful [GW06]. A modified version of Pachi [BLG11], a state of the art Go program, was used for the experiments:

- The UCT engine of Pachi was extended with VOI-aware sampling policies at the first step.

- The stopping criterion for the VOI-aware policy was modified and based solely on the sample cost, specified as a constant parameter. The heuristic stopping criterion for the original UCT policy was left unchanged.

- The time-allocation model based on the fixed number of samples was modified for *both the original UCT policy and the VOI-aware policies* such that

    – Initially, the same number of samples is available to the agent at each step, independently of the number of pre-simulated games;

– If samples were unused at the current step, they become available at the next step.

While the UCT engine is not the most powerful engine of Pachi, it is still a strong player. On the other hand, additional features of more advanced engines would obstruct the MCTS phenomena which are the subject of the experiment. The engines
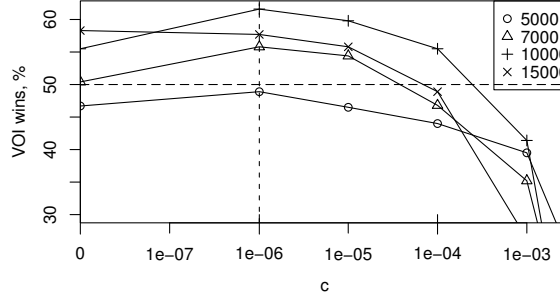
Figure 6.2: Winning rate of the VOI-aware policy in Go as a function of the cost c, for varying numbers of samples per ply.

were compared on the 9x9 board, for 5000, 7000, 1000, and 15000 samples (game simulations) per ply, each experiment repeated 1000 times. Figure 6.2 depicts a calibration experiment, showing the winning rate of the VOI-aware policy against UCT as a function of the stopping threshold c (if the maximum VOI of a sample is below the threshold, the simulation is stopped, and a move is chosen). Each curve in the figure corresponds to a certain number of samples per ply. For the stopping threshold of 10^{-6}, the VOI-aware policy is almost always better than UCT, and reaches the winning rate of 64% for 10000 samples per ply.
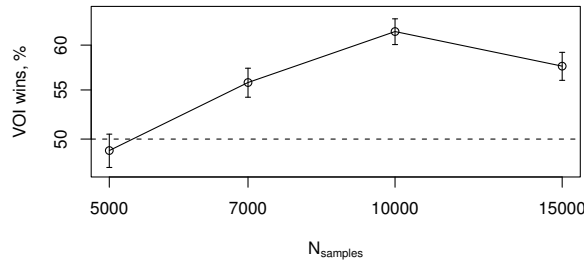
Figure 6.3: Winning rate of the VOI-aware policy in Go as a function of the number of samples, fixing cost $c = 10^{-6}$.

Figure 6.3 shows the winning rate of VOI against UCT $c = 10^{-6}$. In agreement with the intuition (Figure 6.3.2), VOI-based stopping and sample redistribution is most

influential for intermediate numbers of samples per ply. When the maximum number of samples is too low, early stopping would result in poorly selected moves. On the other hand, when the maximum number of samples is sufficiently high, the VOI of increasing the maximum number of samples in a future state is low.

Note that if we disallowed reuse of samples in both Pachi and in our VOI-based scheme, the VOI based-scheme win rate is even higher than shown in Figure 6.3. This is as expected, as this setting (which is somewhat unfair to UCT-Pachi) is closer to meeting the assumptions underlying the selection MDP.

6.4 Conclusion and Further Research

This work suggested a Monte-Carlo sampling policy in which sample selection is based on upper bounds on the value of information. Empirical evaluation showed that this policy outperforms heuristic algorithms for pure exploration in MAB, as well as for MCTS.

MCTS still remains a largely unexplored field of application of VOI-aware algorithms. More elaborate VOI estimates, taking into consideration re-use of samples in future search states should be considered. The policy introduced here differs from the UCT algorithm only at the first step, where the VOI-aware decisions are made. Consistent application of principles of rational metareasoning at all steps of a rollout may further improve the sampling.

Chapter 7

Towards Rational Deployment of Multiple Heuristics in A*

This study examines improvements to the A^* algorithm when we have several available admissible heuristics h_1, h_2, ... Clearly, we can evaluate all these heuristics, and use their *maximum* as an admissible heuristic, a scheme we call A^*_{MAX}. The problem with naive maximization is that all the heuristics are computed for all the generated nodes. In order to reduce the time spent on heuristic computations, Lazy A^* (or LA^*, for short) evaluates the heuristics one at a time, lazily. When a node n is generated, LA^* only computes one heuristic, $h_1(n)$, and adds n to OPEN . Only when n re-emerges as the top of OPEN is another heuristic, $h_2(n)$, evaluated; if this results in an increased heuristic estimate, n is re-inserted into OPEN . LA^* is as informative as A^*_{MAX}, but can significantly reduce search time, as we will not need to compute h_2 for many nodes.

LA^* reduces the search time, while maintaining the informativeness of A^*_{MAX}. However, if the goal is reducing search time, it is sometimes better to compute a fast heuristic on several nodes, rather than to compute a slow but informative heuristic on only one node. We combine the ideas of lazy heuristic evaluation and of trading off more node expansions for less heuristic computation time, into a *new* variant of LA^* called *rational lazy A^** (RLA^*). RLA^* is based on rational metareasoning, and uses a myopic *value-of-information* criterion to decide whether to compute $h_2(n)$ or to bypass the computation of h_2 and expand n immediately when n re-emerges from OPEN . RLA^* aims to reduce search time, even at the expense of more node expansions than A^*_{MAX}.

7.1 Background and Related Work

The A^* algorithm [HNR68] is a best-first heuristic search algorithm guided by the cost function $f(n) = g(n) + h(n)$. If the heuristic $h(n)$ is admissible (never overestimates the real cost to the goal) then the set of nodes expanded by A^* is both necessary and sufficient to find the optimal path to the goal [DP85].

Throughout this study we assume for clarity that we have two available admissible heuristics, h_1 and h_2. Unless stated otherwise, we assume that h_1 is faster to compute than h_2 but that h_2 is *weakly more informed*, i.e., $h_1(n) \leq h_2(n)$ for the majority of the nodes n, although counter cases where $h_1(n) > h_2(n)$ are possible. We say that h_2 *dominates* h_1, if such counter cases do not exist and $h_2(n) \geq h_1(n)$ for *all* nodes n. We use $f_1(n)$ to denote $g(n) + h_1(n)$. Likewise, $f_2(n)$ denotes $g(n) + h_2(n)$, and $f_{max}(n)$ denotes $g(n) + \max(h_1(n), h_2(n))$. We denote the cost of the optimal solution by C^*. Additionally, we denote the computation time of h_1 and of h_2 by t_1 and t_2, respectively and denote the overhead of an *insert/pop* operation in OPEN by t_o. Unless stated otherwise we assume that t_2 is much greater than $t_1 + t_o$.

7.1.1 Selective MAX

Based on the idea of of trading off more node expansions for less heuristic computation time, [DKM12] formulated *selective max* (Sel-MAX), an online learning scheme which chooses one heuristic to compute at each state. Sel-MAX chooses to compute the more expensive heuristic h_2 for node n when its classifier predicts that $h_2(n) - h_1(n)$ is greater than some threshold, which is a function of heuristic computation times and the average branching factor.

7.1.2 Lazy A^*

The idea behind the LA^* algorithm was briefly mentioned by [ZB12] in the context of the MAXSAT heuristic for planning domains. [Hel06a] described *deferred evaluation* of heuristics in the context of the Fast Downward Planning System. In deferred evaluation, the successors of node n are placed in the open list with the heuristic estimate of n and heuristically evaluated only when expanded. The technique bears a similarity to a special case of LA^* where the first heuristic always returns 0.

The pseudo-code for LA^* is depicted as Algorithm 10. LA^* mainly aims to reduce

computations of h_2. $LA^*$is very similar to A^*. In fact, without lines 8–11, LA^* would

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Algorithm 10 Lazy A^*

 1: **procedure** LAZY-A^*
 2:     Apply all heuristics to Start
 3:     Insert Start into OPEN
 4:     **while** OPEN   not empty **do**
 5:         $n \leftarrow$ best node from OPEN
 6:         **if** Goal(n) **then return** Trace(n)
 7:         **end if**
 8:         **if** h_2 was not applied to n **then**
 9:             Apply h_2 to n State Insert n into OPEN
10:             **continue**   ▷ next node in OPEN
11:         **end if**
12:         **for all** child c of n **do**
13:             Apply h_1 to c
14:             Insert c into OPEN
15:         **end for**
16:         Insert n into CLOSED
17:     **end while**
18: **return** FAILURE
19: **end procedure**

---

be identical to A^* using the h_1 heuristic. When a node n is generated we only compute $h_1(n)$ and n is added to OPEN (lines 12–15), without computing $h_2(n)$ yet. When n is first removed from OPEN (lines 8–11), we compute $h_2(n)$ and reinsert it into OPEN , this time with $f_{max}(n)$.

It is easy to see that LA^* is as informative as A^*_{MAX}, in the sense that both A^*_{MAX} and LA^* expand a node n only if $f_{max}(n)$ is the best f-value in OPEN. Therefore, LA^* and A^*_{MAX} generate and expand and the same set of nodes, up to differences caused by tie-breaking.

In its general form A^* generates many nodes that it does not expand. These nodes, called *surplus* nodes [FGS$^+$12], are in OPEN when we expand the goal node with $f = C^*$. All nodes in OPEN with $f > C^*$ are surely surplus but some nodes with $f = C^*$ may also be surplus. The number of surplus nodes in OPEN can grow exponentially in the size of the domain, resulting in significant costs.

LA^* avoids h_2 computations for many of these surplus nodes. Consider a node n that is generated with $f_1(n) > C^*$. This node is inserted into OPEN but will never reach the top of OPEN , as the goal node will be found with $f = C^*$. In fact, if OPEN

breaks ties in favor of small h-values, the goal node with $f = C^*$ will be expanded as soon as it is generated and such savings of h_2 will be obtained for some nodes with $f_1 = C^*$ too. We refer to such nodes where we saved the computation of h_2 as *good* nodes. Other nodes, those with $f_1(n) < C^*$ (and some with $f_1(n) = C^*$) are called *regular nodes* as we apply both heuristics for them.

7.2 Rational Lazy A*

Using the principles of rational metareasoning (Section 2.2), theoretically every computational operator (heuristic function evaluation, node expansion, open list operation) should be treated as an action in a sequential decision-making meta-level problem, and actions should be chosen so as to achieve the minimal expected search time. However, the appropriate general metareasoning problem is extremely hard to define precisely, and even harder to solve optimally.

Therefore, we focus here on just one decision type, to be made in the context of LA^*, when n re-emerges from OPEN (Line 8). We have two options: **(1)** Evaluate the second heuristic $h_2(n)$ and add the node back to OPEN (lines 8–11) like LA^*, or **2** bypass the computation of $h_2(n)$ and expand n right way (lines 12–15), thereby saving time by not computing h_2, at the risk of additional expansions and evaluations of h_1. A method which attempts to optimally manage this trade-off, which we call *Rational Lazy A* (RLA^*), is presented next. In order to choose rationally we define a criterion based on value of information (VOI) of evaluating $h_2(n)$ in this context.

The only addition of RLA* to LA* is the option to bypass h_2 computations (lines 8–11). Suppose that we choose to compute h_2 — this results in one of the following outcomes:

1. n is eventually expanded.

2. n is re-inserted into OPEN , and the goal is found without ever expanding n.

Observe that computing h_2 can be beneficial only in outcome 2, where potential time savings are due to pruning a search subtree at the expense of the time $t_2(n)$. However, whether outcome 2 takes place after a given state is not known to the algorithm until the goal is found, and the algorithm must decide whether to evaluate h_2 according to what it *believes to be* the probability of each of the outcomes. The time wasted by

being sub-optimal in deciding whether to evaluate h_2 is called the *regret* of the decision. We derive a *rational policy* for deciding when to evaluate h_2, under the following assumptions:

1. The decision is made *myopically*: the algorithm continues to behave like LA^* starting with the children of n.

2. h_2 is *consistent*: if evaluating h_2 is benefitial on n, it is also benefitial on any successor of n.

If RLA^* is indeed better than LA^*, the first assumption results in an upper bound on the regret. The empirical evaluation (Section 7.3) covers also the cases where h_2 is not consistent. Despite violation of the second assumption, RLA^* still exhibits the best performance among the compared algorithms.

If $h_2(n)$ is not helpful and we decide to compute it, the effort for evaluating $h_2(n)$ turns out to be wasted. On the other hand, if $h_2(n)$ is helpful but we decide to bypass it, we needlessly expand n. Due to the myopic assumption, RLA^* would evaluate both h_1 and h_2 for all children of n. Due to consistency of h_2, the children of n will never be expanded.

	Compute h_2	Bypass h_2
h_2 helpful	0	$t_e + (b(n) - 1)t_d$
h_2 not helpful	t_d	0

Table 7.1: Time losses in Rational Lazy A*

Table 7.1 summarizes the regret of each possible decision, for each possible future outcome; each column in the table represents a decision, while each row represents a future outcome. In the table, t_d is the to time compute h_2 and re-insert n into OPEN thus delaying the expansion of n, t_e is the time to remove n from OPEN , expand n, evaluate h_1 on each of the $b(n)$ ("local branching factor") children $\{n'\}$ of n, and insert $\{n'\}$ into the open list. Computing h_2 needless "wastes" t_d time. Bypassing h_2 computation when h_2 would have been helpful "wastes" $t_e + b(n)t_d$ time, but because computing h_2 would have cost t_d, the regret is $t_e + (b(n) - 1)t_d$.

Let us denote the probability that h_2 is helpful by p_h. The expected regret of computing h_2 is thus $(1 - p_h)t_d$. On other hand, the expected regret of bypassing h_2 is $p_h(t_e + (b(n) - 1)t_d)$. As we wish to minimize the expected regret, we should

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thus evaluate h_2 just when:

$$(1 - p_h)t_d < p_h(t_e + (b(n) - 1)t_d) \tag{7.1}$$

or equivalently:

$$(1 - b(n)p_h)t_d < p_h t_e \tag{7.2}$$

If $p_h b(n) \geq 1$, then the expected regret is minimized by always evaluating h_2, regardless of the values of t_d and t_e. In these cases, RLA* cannot be expected to do better than LA^*. For example, in the 15-puzzle and its variants, the effective branching factor is ≈ 2. Therefore, if h_2 is expected to be helpful for more than half of the nodes n on which LA^* evaluates $h_2(n)$, then one should simply use LA^*.

For $p_h b(n) < 1$, the decision of whether to evaluate h_2 depends on the values of t_d and t_e:

$$\textbf{evaluate } h_2 \textbf{ if } t_d < \frac{p_h}{1 - p_h b(n)} t_e \tag{7.3}$$

Let us analyze t_d and t_e. Denote by t_c the time to generate the children of n. Then we have:

$$\begin{aligned} t_d &= t_2 + t_o \\ t_e &= t_o + t_c + b(n)t_1 + b(n)t_o \end{aligned} \tag{7.4}$$

By substituting (7.4) into (7.3), obtain: **evaluate h_2 if**:

$$t_2 + t_o < \frac{p_h \left[t_c + b(n)t_1 + (b(n) + 1)t_o \right]}{1 - p_h b(n)} \tag{7.5}$$

The factor $\frac{p_h}{1 - p_h b(n)}$ depends on the potentially unknown probability p_h, making it difficult to reach the optimum decision. However, if our goal is just to do better than LA^*, then it is safe to replace p_h by an upper bound on p_h.

We now turn to implementation-specific estimation of the respective runtimes. OPEN in A^* is frequently implemented as a priority queue, and thus we have, approximately, $t_o = \tau \log N_o$ for some τ, when the size of OPEN is N_o. Evaluating h_1 is cheap in many domains, as is the case with the Manhattan Distance heuristic in discrete domains, t_o is the most significant part of t_e. In such cases, rule (7.5) can be

approximated as (7.6):

$$\textbf{evaluate } h_2 \textbf{ if } t_2 < \frac{\tau p_h}{1 - p_h b(n)}(b(n) + 1) \log N_o \tag{7.6}$$

Rule (7.6) recommends to evaluate h_2 mostly at late stages of the search, when the open list is large, and in nodes with a higher branching factor.

In other domains, such as planning, both t_1 and t_2 are significantly greater than both t_o and t_c, and terms not involving t_1 or t_2 can be dropped from (7.5), resulting in Rule (7.7):

$$\textbf{evaluate } h_2 \textbf{ if } \frac{t_2}{t_1} < \frac{p_h b(n)}{1 - p_h b(n)} \tag{7.7}$$

The right-hand side of (7.7) grows with $b(n)$, and here it is beneficial to evaluate h_2 only for nodes with a sufficiently large branching factor. On rearranging equation 7.7, we get the criterion which we actually use for planning domains, which is to evaluate h_2 only when:

$$b(n) > \frac{t_2}{t_1 p_h \left(1 + \frac{t_2}{t_1}\right)} \tag{7.8}$$

7.3 Empirical Evaluation

7.3.1 Weighted 15-puzzle

In the uniform-cost 15 puzzle, the open list contains only a few different f-costs, and is frequently implemented using buckets, violating the assumption of logarithmic time for which RLA^* is beneficial. In order to better evaluate RLA^*, we therefore use the weighted 15-puzzle variant, where the cost of moving each tile is equal to the number on the tile. For consistency of comparison, we used a subset of 36 problem instances out of the set of 100 15-puzzle instances by [Kor85], keeping the problems which could be solved with 2Gb of RAM and 15 minutes timeout using the weighted Manhattan distance heuristic (WMD) for h_1. As the second, expensive and informative, h_2 heuristic for LA^* and RLA^*, we a heuristic based on lookaheads [SKFH10]. Given a bound d we applied a bounded depth-first search from a node n and backtracked when we reached leaf nodes l for which $g(l) + WMD(l) > g(n) + WMD(n) + d$. f-values from leaves were propagated to n.

	A^*		LA^*			RLA^*				
lookahead	generated	time	Good1	N_2	time	generated	Good1	Good2	N_2	time
6	889,930	**0.601**	257,598	632,332	0.462	944,750	299,479	239,320	405,951	0.446
8	740,513	0.700	197,107	543,406	**0.431**	892,216	233,370	303,655	260,823	0.402
10	612,010	0.929	145,687	466,327	0.474	859,220	278,431	445,846	134,943	**0.378**
12	454,171	1.128	95,118	359,053	0.621	807,846	277,783	428,686	101,377	0.465

Table 7.2: Weighted 15 puzzle: comparison of $A^*_{\max}$, Lazy A^*, and Rational Lazy A^*

Table 7.2 presents the results averaged on all instances solved. The running times are reported relative to the time of A^* with WMD (with no lookahead), which generated 2012643 nodes (not reported in the table). The first 3 columns of Table 7.2 shows the results for A^* with the lookahead heuristic for different lookahead depths. The best time is achieved for lookahead 6, (0.601 compared to A^* with WMD). The fact that the time does not continue to decrease with deeper lookaheads is clearly due to the fact that although the resulting heuristic improves as a function of lookahead depth (expanding and generating fewer nodes), the increasing overheads of computing the heuristic eventually outweights the computation time it saved by expanding fewer nodes.

The next 3 columns show the results for LA^* with WMD as h_1, lookahead as h_2, for different lookahead depths (LA^* generates the same number of nodes as A^*). The *Good1* column presents the number of nodes where LA^* saved the computation of h_2 while the N_2 column presents the number of nodes where h_2 was computed. $\approx 28\%$ of nodes were *Good1* and since t_2 was the most dominant time cost, most of this saving is reflected in the timing results. The best results are achieved for lookahead 8, with a runtime of 0.431 compared to A^* with WMD.

The final columns show the results of RLA^*, with the values of τ, p_h, t_2 calibrated for each lookahead depth using a small subset of problem instances. The *Good2* column counts the number of times that RLA^* decided to bypass the h_2 computation and expand the node right away. Observe that RLA^* outperforms LA^*, which in turn outperforms standard A*, for all lookahead depths. The lowest time with RLA^* (0.378 of A^* with WMD) and empirically best τ was obtained for lookahead 10. That is achieved because the more expensive h_2 heuristic is computed less often, reducing its effective computational overhead, with little or no adverse effect in the number of expanded nodes. Although LA* expanded fewer nodes, RLA^* performed much fewer h_2 computations as can be seen in the table, resulting in decreased overall runtimes for all lookahead depths.

The case of both t_1 and t_2 being significantly larger than t_o and t_c can also be modeled using the 15-puzzle domain by considering only the time spent evaluating the heuristics. Table 7.3 presents the results of solving the Weighted 15-puzzle obtained on the the set of 100 15-puzzle instances by [Kor85], using the combination of weighted Manhattan distance and linear conflict [HMY92] heuristics. Rows N_1 and N_2 present the average numbers of evaluations of h_1 and h_2, rows T_1 and T_2 the average total times (per instance) spent evaluating each of the heuristics. A^*_{MAX} evaluates both h_1 and h_2

	A^*_{MAX}	LA^*	RLA^*
N_1	1,482,271	1,482,271	1,521,163
T_1, sec	0.979	0.979	1.026
N_2	1,482,271	1,117,826	868,182
T_2, sec	4.122	2.425	1.938
$T_1 + T_2, sec$	5.101	3.404	2.964

Table 7.3: Weighted 15 puzzle: comparison of heuristic computation times in $A^*_{\max}$, Lazy A^*, and Rational Lazy A^*

on both nodes and is obviously the slowest. LA^* evaluates h_2 selectively, spending 40% less time evaluating h_2 and 33% less time overall. RLA^*, using Rule (7.8), spends 20% less time than LA^* evaluating h_2 *at the expense* of spending 4% more time evaluating h_1, and takes 12% less time than LA^* and 40% less time than A^*_{MAX} overall.

7.3.2 Planning Domains

[TBS$^+$13] presents results for comparing RLA^* and other algorithms on 42 planning domains. In these domains, time spent evaluating heuristics constitutes approximately 90% of the total search time, hence applying rule (7.8) is justified. RLA^* was compared to LA^* and to A^* using each of the heuristics individually, as well as to the max-based combination of the heuristics, and to the combination using selective-max (Sel-MAX) [DKM12]. In the evaluation, RLA^* solved most problem instances in the shortest total search time.

Table 7.4 depicts the experimental results (provided by Erez Karpas). LA^* and RLA^* were implemented on top of the Fast Downward planning system [Hel06b], and two state of the art heuristics were used: the admissible landmarks heuristic h_{LA} (used as h_1) [KD09], and the landmark cut heuristic h_{LMCUT} [HD09] (used as h_2). On average, h_{LMCUT} computation is 8.36 times more expensive than h_{LA} computation.

	Problems Solved						Planning Time (seconds)						GOOD	
Domain	h_{LA}	lmcut	max	selmax	LA^*	RLA^*	h_{LA}	lmcut	max	selmax	LA^*	RLA^*	LA^*	RLA^*
airport	25	24	26	25	**29**	**29**	**0.29**	0.57	0.5	0.33bb	0.38	0.38	0.48	0.67
barman-opt11	**4**	0	0	0	0	3	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
blocks	26	27	27	27	**28**	**28**	1.0	**0.65**	0.73	0.81	0.67	0.67	0.19	0.21
depot	**7**	6	5	5	6	6	**2.27**	2.69	3.17	3.14	2.73	2.75	0.06	0.06
driverlog	10	**12**	**12**	**12**	**12**	**12**	2.65	**0.29**	0.33	0.36	0.3	0.31	0.09	0.09
elevators-opt08	12	**18**	17	17	17	17	14.14	4.21	4.84	4.85	**3.56**	3.64	0.27	0.27
elevators-opt11	10	**14**	**14**	**14**	**14**	**14**	26.97	8.03	9.28	9.28	**6.64**	6.78	0.28	0.28
floortile-opt11	2	**6**	**6**	**6**	**6**	**6**	8.52	**0.44**	0.6	0.58	0.5	0.52	0.02	0.02
freecell	**54**	10	36	51	41	41	**0.16**	7.34	0.22	0.24	0.18	0.18	0.86	0.86
grid	**2**	**2**	1	**2**	**2**	**2**	**0.1**	0.16	0.18	0.34	0.15	0.15	0.17	0.17
gripper	**7**	6	6	6	6	6	**0.84**	1.53	2.24	2.2	1.78	1.25	0.01	0.4
logistics00	**20**	17	16	**20**	19	19	0.23	0.57	0.68	**0.27**	0.47	0.47	0.51	0.51
logistics98	3	**6**	**6**	**6**	**6**	**6**	0.72	**0.1**	0.1	0.11	**0.1**	**0.1**	0.07	0.07
miconic	**141**	140	140	**141**	**141**	**141**	**0.13**	0.55	0.58	0.57	0.16	0.16	0.87	0.88
mprime	16	20	20	20	**21**	20	1.27	0.5	0.51	0.5	**0.44**	0.45	0.25	0.25
mystery	13	**15**	**15**	**15**	**15**	**15**	0.71	**0.35**	0.38	0.43	0.36	0.37	0.3	0.3
nomystery-opt11	**18**	14	16	**18**	**18**	**18**	**0.18**	1.29	0.58	0.25	0.33	0.33	0.72	0.72
openstacks-opt08	15	**16**	14	15	**16**	**16**	2.88	**1.68**	3.89	3.03	2.62	2.64	0.44	0.45
openstacks-opt11	10	**11**	9	10	**11**	**11**	13.59	**6.96**	19.8	14.44	12.03	12.06	0.43	0.43
parcprinter-08	14	**18**	**18**	**18**	**18**	**18**	0.92	**0.36**	0.37	0.38	0.37	0.37	0.17	0.26
parcprinter-opt11	10	**13**	**13**	**13**	**13**	**13**	2.24	**0.56**	0.6	0.61	0.58	0.59	0.14	0.17
parking-opt11	1	1	1	**3**	2	2	9.74	22.13	17.85	7.11	**6.33**	6.43	0.64	0.64
pathways	4	**5**	**5**	**5**	**5**	**5**	0.5	**0.1**	0.1	**0.1**	**0.1**	**0.1**	0.1	0.12
pegsol-08	**27**	**27**	**27**	**27**	**27**	**27**	1.01	**0.84**	1.2	1.1	1.06	0.95	0.04	0.42
pegsol-opt11	**17**	**17**	**17**	**17**	**17**	**17**	4.91	**3.63**	5.85	5.15	4.87	4.22	0.04	0.38
pipesworld-notankage	16	15	15	**16**	15	15	**0.5**	1.48	1.12	0.85	0.9	0.91	0.42	0.42
pipesworld-tankage	**11**	8	9	9	9	9	**0.36**	2.24	1.02	0.47	0.69	0.71	0.62	0.62
psr-small	**49**	48	48	**49**	48	48	**0.15**	0.2	0.21	0.19	0.19	0.18	0.17	0.49
rovers	6	**7**	**7**	**7**	**7**	**7**	0.74	**0.41**	0.45	0.45	0.41	0.42	0.47	0.47
scanalyzer-08	6	**13**	**13**	**13**	**13**	**13**	0.37	**0.25**	0.27	0.27	0.26	0.26	0.06	0.06
scanalyzer-opt11	3	**10**	**10**	**10**	**10**	**10**	**0.59**	0.64	0.75	0.73	0.67	0.68	0.05	0.05
sokoban-opt08	23	25	25	24	26	**27**	3.94	1.76	2.19	2.96	1.9	**1.32**	0.04	0.4
sokoban-opt11	**19**	**19**	**19**	18	**19**	**19**	7.26	2.83	3.66	5.19	3.1	**2.02**	0.03	0.46
storage	14	**15**	14	14	**15**	**15**	**0.36**	0.44	0.49	0.45	0.44	0.42	0.21	0.28
tidybot-opt11	**14**	12	12	12	12	12	**3.03**	16.32	17.55	9.35	15.67	15.02	0.11	0.18
tpp	**6**	**6**	**6**	**6**	**6**	**6**	0.39	**0.22**	0.23	0.23	0.22	0.22	0.32	0.4
transport-opt08	11	11	11	11	11	11	1.45	**1.24**	1.41	1.54	1.25	1.26	0.04	0.04
transport-opt11	**6**	**6**	**6**	**6**	**6**	**6**	12.46	**8.5**	10.38	11.13	8.56	8.61	0.0	0.0
trucks	7	**9**	**9**	**9**	**9**	**9**	4.49	**1.34**	1.52	1.44	1.41	1.42	0.07	0.07
visitall-opt11	12	10	**13**	12	**13**	**13**	0.2	0.34	0.19	**0.18**	0.18	0.18	0.38	0.38
woodworking-opt08	12	**16**	**16**	**16**	**16**	**16**	1.08	0.71	0.75	0.75	**0.66**	0.67	0.56	0.56
woodworking-opt11	7	**11**	**11**	**11**	**11**	**11**	5.7	2.86	3.15	3.01	**2.55**	2.58	0.52	0.52
zenotravel	8	**11**	**11**	**11**	**11**	**11**	0.38	**0.14**	0.14	0.14	0.14	0.14	0.17	0.19
OVERALL	698	697	722	747	747	**750**	1.18	0.98	0.98	0.89	0.79	**0.77**	0.27	0.34

Table 7.4: Planning Domains — Number of Problems Solved, Total Planning Time, and Fraction of Good Nodes

The leftmost part of the table shows the number of solved problems in each domain. As the table demonstrates, RLA^* solves the most problems, and LA^* solves the same number of problems as Sel-MAX. Thus, both LA^* and RLA^* are state-of-the-art in cost-optimal planning. Looking more closely at the results, note that Sel-MAX solves 10 more problems than LA^* and RLA^* in the freecell domain. Freecell is one of only three domains in which h_{LA} is more informed than h_{LMCUT} (the other two are nomystery-opt11 and visitall-opt11), violating the basic assumptions behind LA^* that h_2 is more informed than h_1. If we ignore these domains, both LA^* and RLA^* solve more problems than Sel-MAX.

The middle part of the Table 7.4 shows the geometric mean of planning time in each domain, over the commonly solved problems (i.e., those that were solved by all 6 methods). RLA^* is the fastest overall, with LA^* second. It is important to note that both LA^* and RLA^* are very robust, and even in cases where they are not the

best they are never too far from the best. For example, consider the *miconic* domain. Here, h_{LA} is very informative and thus the variant that only computed h_{LA} is the best choice (but a bad choice overall). Observe that both LA^* and RLA^* saved 86% of h_{LMCUT} computations, and were very close to the best algorithm in this extreme case. In contrast, the other algorithms that consider both heuristics (max and Sel-MAX) performed very poorly here (more than three times slower).

The rightmost part of Table 7.4 shows the average fraction of nodes for which LA^* and RLA^* did not evaluate the more expensive heuristic, h_{LMCUT}, over the problems solved by both these methods. This is shown in the *good* columns. Our first observation is that this fraction varies between different domains, indicating why LA^* works well in some domains, but not in others. Additionally, we can see that in domains where there is a difference in this number between LA^* and RLA^*, RLA^* usually performs better in terms of time. This indicates that when RLA^* decides to skip the computation of the expensive heuristic, it is usually the right decision.

	Expanded	Generated
h_{LA}	183,320,267	1,184,443,684
lmcut	23,797,219	114,315,382
A^*_{MAX}	22,774,804	108,132,460
selmax	54,557,689	193,980,693
LA^*	22,790,804	108,201,244
RLA^*	25,742,262	110,935,698

Table 7.5: Total Number of Expanded and Generated States

Table 7.5 shows the total number of expanded and generated states over all commonly solved problems. LA^* is indeed as informative as A^*_{MAX} (the small difference is caused by tie-breaking), while RLA^* is a little less informed and expands slightly more nodes. However, RLA^* is much more informative than its "intelligent" competitor — Sel-MAX, as these are the only two algorithms in our set which selectively omit some heuristic computations. RLA^* generated almost half of the nodes compared to Sel-MAX, suggesting that its decisions are better.

7.4   Conclusion and Further Research

We discussed a scheme for decreasing heuristic evaluation times in LA^*. Compared to LA^*, RLA^* allows additional cuts in h_2 evaluations, at the expense of being less

informed. However, due to a rational trade-off, this allows for an additional speedup, and RLA^* achieves the best overall performance in our domains.

In addition, RLA^* is simpler to implement than its direct competitor, selective max, but its decision can be more informed. When RLA^* has to decide whether to compute h_2 for some node n, it already *knows* that $f_1(n) \leq C^*$. By contrast, although selective max uses a much more complicated decision rule, it chooses which heuristic to compute when n is first generated, and does not know whether h_1 will be informative enough to prune n. RLA^* outperforms selective max in our planning experiments.

There are numerous other ways to use rational metareasoning to improve A^*, starting from generalizing RLA^* to handle more than two heuristics, to using the meta-level to control decisions in other variants of A^*, such as IDA^*. All these potential extensions provide fruitful ground for further research.

Chapter 8

Insights into Methodology

In this chapter, we summarize our experience of applying rational metareasoning to search problems. One should treat the recommendations provided here as general guidelines to improving search algorithms rather than as strict instructions. Designing better algorithms is an art, even when based on the solid foundation of rational metareasoning.

8.1 Assessing Applicability of Rational Metareasoning

The first question raised by a metareasoning researcher facing a new problem is whether a solution *would benefit at all* from applying rational metareasoning. In most cases, an existing algorithm involving heuristic evaluation of search states justifies an attempt to perform the heuristic computations selectively, based on the value of information. As a rule of thumb, rational metareasoning is beneficial for optimizing heuristic evaluation in algorithms where:

1. Ubiquitous heuristic evaluation of the search space *decreases* the total search time.

2. The heuristic computation time constitutes *a significant part* of the total search time.

Conversely, there are two important cases where rational metareasoning is unlikely to result in an improvement, according to our current state of knowledge about the method:

- On the one hand, if **the heuristic relies on pre-computed data** [CS98, FHK11], and online evaluation is cheap at the expense of intensive offline computation performed ahead of time for a wide range of problem instances, computing the heuristic selectively is unlikely to save the total search time. For example, pattern databases [CS98] proved to be an efficient approach for building informative and fast heuristics. 15-puzzle is one of domains in which pattern databases are particularly powerful [FHK11]; when a PDB is already built, evaluating a state requires just a small number of table lookups, so it does not makes sense to try and compute the heuristic selectively.

- On the other hand, in the case of an **informative but very expensive heuristic** evaluating the heuristic is likely to make the search algorithm slower in most cases, and the algorithm must rely on domain-specific knowledge to identify the states in which computing the heuristic is beneficial. Such fine domain-specific knowledge is usually hard to derive from a general notion of value of information. One example is high-accuracy solution counting algorithms, mentioned in Chapter 5, which are too time-consuming to be used in a value-ordering heuristic, unless a fine-tuned domain-specific decision rule is used.

Of course, this criterion does not cover all possible situations where rational metareasoning is helpful, but provides a good starting point for assessing applicability of the metareasoning approach to a given problem domain.

8.2   Identifying the Relevant Metareasoning Decisions

For a successful realization of the rational metareasoning layer it is important to identify the metareasoning decision that can be useful in practice. Determining the choices available at the decision points, and benefits and costs associated with each of the choices is not always simple. For example, in Chapter 6, "VOI-aware MCTS", the originally considered decision was whether to continue sampling or to commit to a move. This model facilitated derivation of VOI estimates for simple regret in Multi-armed bandits (Section 6.2). However, we succeeded in improving the Go agent only after realizing that for sampling in trees the alternative is to either continue sampling or to commit to a move *and possibly spend the unused samples at the selected child* of the current state (Section 6.3.2).

Likewise, in RLA^* (Chapter 7) the decision is whether to compute the expensive heuristic h_2 in the current node n or to bypass the evaluation *and compute h_2 in all children of n*, as though the algorithm resorts to plain LA^*. Earlier attempts to derive a metareasoning rule that compares the benefit of pruning the subtree due to computing h_2 with the cost of traversing the subtree did not result in a faster algorithm.

One way to ensure robustness of an algorithm $\mathcal{A}^{MR}$ with the metareasoning level is to start with an efficient non-metareasoning algorithm $\mathcal{A}$ and implement metareasoning decisions in $\mathcal{A}^{MR}$ as choices between either behaving provably better than $\mathcal{A}$ or resorting to $\mathcal{A}$. RLA^* in Chapter 7, which is based on LA^*, and MAC with VOI-driven solution-counting value-ordering heuristic in Chapter 5, which improves on MAC with ubiquitous solution counting are examples of this technique.

8.3   Formulating a Utility and Information Model

Decision-making of the rational metareasoning approach is based on the notions of state utility and value of information of computational and base-level actions. A more complicated utility function does not necessarily bring additional benefits:

- A complicated function is more expensive to compute, and metareasoning computations tend to increase the total search time. Chapter 4, "Rational Computation of Value of Information", suggests some ways to leverage the costs of computations at the metareasoning level when an expensive utility function is absolutely necessary, but, as the case studies in Chapters 5– 7 show, even simple utility functions may result in considerable improvements.

- A utility model is often overly complicated because the algorithm designer tried to squeeze into the model domain-specific heuristic knowledge. However, metareasoning decisions that implicitly depend on heuristic knowledge impair the idea of rational metareasoning as an abstraction and hinder reasoning about the algorithm.

Estimating the value of information of actions involves maintaining beliefs about probabilities of action outcomes. In some cases, such as applying RLA^* to planning problems [TBS$^+$13], guessing prior beliefs and updating them based on obtained evidence is possible and even necessary. In other cases, such as the MAC algorithm for constraint satisfaction problems (Chapter 5), the beliefs can be constructed from the

analysis of the algorithm under assumptions about the structure of the search space. Yet in other applications, such as the selection problem (Chapter 6), prior beliefs are not easily obtainable. An alternative to maintaining beliefs is estimating the value of information based on distribution-independent bounds derived from concentration inequalities; Section 6.2 serves as an example of this approach. An additional benefit of bound-based VOI estimates is robustness of metareasoning decisions which would be otherwise compromised by inadequate prior beliefs.

8.4 Parameter Tuning

Most algorithms with the meta-reasoning level developed in the course of the case studies depend on a few parameters. These parameters affect the algorithm performance and must be properly tuned for satisfactory results. Seemingly, the need to adjust the algorithm parameters contradicts the idea of rational metareasoning as a systematic approach based on essential features of the search problem rather on *ad hoc* adaptions. A significant common trait though is that in our case the parameters reflect the implementation specifics of the algorithm and the heuristics rather than features of problem instances. Due to that, parameter values obtained on a small training set remain valid, for the given algorithm implementation and heuristics, over a wide range of problem variations.

8.5 Analyzing the Results of Intermediate Empirical Evaluation

Empirical evaluation is an indispensable part of developing an application of the rational metareasoning approach to a given problem. Analysis of the empirical performance of the algorithm facilitates verifying and improving the metareasoning model. Still, misleading results are frequent in the assessment of efficiency of the rational metareasoning approach. Such assessment involves comparing real search times that are influenced by inevitable noise of the computer facilities, but even more by features of a particular problem domain or test set.

For example, the empirical comparison of VOI-aware MCTS to UCT in the context of Computer Go (Section 6.3.3) was initially in favor of UCT, in contradiction to earlier

results on randomly generated trees, where VOI-aware MCTS was considerably better. This contradiction helped us realize the influence of sample reuse (Section 6.3.2) and to introduce VOI-based stopping and sample redistribution into the algorithm.

Another example is the analysis of RLA^* (Section 7.3). Applying RLA^* to 15-puzzle and to planning problems commands different decision rules, because in 15-puzzle the time required to compute h_1 is negligible compared to the open list manipulation time, while in planning both heuristics are expensive to compute. 15-puzzle could also be used, in addition to evaluation on established planning problem sets, to analyze efficiency of the approach in the planning domain using the appropriate decision rule, but in the latter case the empirical results had to be processed accordingly, by extracting just the heuristic computation times. Different domain-specific algorithm implementations and heuristics commanded different meta-reasoning decision rules.

Chapter 9

Summary and Contribution

Rational metareasoning is a powerful theory that achieves a search algorithm that is optimal in its use of resources. However, due to practical difficulties, the theory has seen relatively little application to real search problems to date. This research considered advancements in theory and practical methodology of the rational metareasoning approach in the context of problem-solving search.

The thesis comprises two major topics:

1. Rational computation of value of information (Chapter 4).

2. Case studies of application of rational metareasoning to selection and application of heuristic computations (Chapters 5–7).

The first topic addressed cases in which estimating the value of information is expensive, and explored the trade-off between the accuracy of estimating VOI and computational resources used for the estimation. The research, published in [TS12b], resulted in an improvement to a widely used class of VOI-based optimization algorithms that allows a decrease in the computation time while only slightly affecting the reward. Theoretical analysis of the proposed approach to rational computation of the value of information was supported by empirical evaluation of several combinations of algorithms and search problems.

The second topic applied the rational metareasoning approach to several search problems and improved some well-known algorithms for solving the problems:

- Adaptive deployment of value-ordering heuristics in constraint satisfaction problems (Chapter 5) [TS11];

- Monte Carlo tree search based on simple regret (Chapter 6) [TS12a, HRTS12];

- Decreasing heuristic evaluation time in a variant of A* (Chapter 7) [TBS$^+$13].

In addition to the algorithm improvements, the studies demonstrated a number of common rational metareasoning techniques that can be extended to other problem types. In particular,

- Chapter 6, "VOI-aware Monte-Carlo tree search" provided distribution-independent upper bounds for semi-myopic VOI estimates in Monte-Carlo sampling.

- Chapter 7, "Towards rational deployment of Multiple Heuristics in A*", introduced a novel area of application of rational metareasoning—optimal search in optimization problems.

As a whole, the research advanced the use of rational metareasoning in problem-solving search algorithms. Applications of rational metareasoning in the case studies serve as examples to help researchers employ the methodology in solutions for other problems. Advances in rational computation and estimation of VOI increase performance and applicability of existing and new search algorithms and alleviate dependence of algorithm performance on manual fine-tuning.

The field of rational metareasoning still poses serious challenges. An important yet unanswered question is the extent to which algorithm performance can be improved due to employment of the metareasoning approach. In the case studies presented in the thesis, the improvements, while they approached the theoretical limits of each particular algorithm variant, were moderate. It is still not clearly understood **whether a dramatic breakthrough in performance is possible** if more elaborated models of utility and information are used, or if the limitations are inherent to the approach itself. Rational metareasoning where **action costs and state utilities are not commensurable** is also an interesting field of research. Instead of mapping between different measures, as suggested in Chapter 4, a more general combination function should probably be used for best results. Ways of choosing or deriving such a function still remain to be discovered. Yet another direction worth pursuing is **offline analysis** of the metareasoning problem. Up until now, rational metareasoning was employed almost exclusively in on-line decisions. A novel approach, capable of combining preprocessed off-line information about the search algorithm and the problem domain with on-line decision making, may result in a more efficient approximate solution of the rational meta-reasoning problem.

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דגימת מונטה-קרלו בעצים מהווה בסיס לאלגוריתמים מתקדמים לתהליכי מרקוב ומשחקים, לכן שיפור במדיניות דגימה יוביל לשיפור בביצועי האלגוריתמים בתחומי יישום שונים. מדיניות דגימה טובה יותר יכולה להתקבל אם ננצל את העקרונות של הסקֶ-על רציונלי. במחקר זה, מוצעת מדיניות עם קבלת החלטות על סמך חסמים עליונים על VOI של דגימות. בניסויים, אלגוריתם מבוסס על המדיניות החדשה ניצח אלגוריתמים קיימים גם בבעיות אקראיות, גם במשחק גו.

בבעיות תכנון בתחומים שונים משתמשים לעתים קרובות בגרסאות של אלגוריתם A*. במקרה של יותר מהיורסטיקה אחת קיימים אלגוריתמים, כמו Selective MAX ו-Lazy A*, שמנסים לשלב את ההיוריסטיקות על מנת ליעל את החיפוש. מחקר זה מציע שיפור לאלגוריתם Lazy A*, כשבאלגוריתם המשופר ההחלטה האם לחשב את ההיוריסטיקה היקרה יותר מתקבלת על סמך ערך המידע של החישוב. האלגוריתם המשופר, Rational Lazy A*, מפגין יעילות גבוהה יותר על מגוון רחב של בעיות תכנון. בנוסף, Rational Lazy A* יותר קל למימוש מאשר המתחרה הישיר שלו, Selective MAX.

המחקר בכללותו קידם שימוש של הסקֶ-על רציונלי באלגוריתמי חיפוש לפתרון בעיות. יישומי העקרונות של הסקֶ-על רציונלי בסוגיות שונות מהווים דוגמאות שעשויות לעזור לחוקרים להפעיל את המתודולגיה גם בתחומים נוספים. הישגים בחישוב רציונלי של ערך מידע מועילים לשיפור של אלגוריתמים קיימים ופוטרים מפתחים של אלגוריתמים חדשים מצורך בכוונון ידני חוזר.

תקציר

חיפוש הוא אחד מן התחומים החשובים בבינה מלאכותית. בחיפוש לפתרון בעיות סוכן בודד פועל בסביבה ניטרלית כדי להגיע למטרה. בעיות רבות, כמו ניווט ומציאת מסלול, סיפוק אילוצים, אופטימיזציה של פונקציות, ניתן לייצג כבעיות חיפוש. ידועים אלגוריתמי חיפוש כלליים שמיועדים לשימוש עם מגוון רחב של בעיות שונות. מחד גיסא, ניתן לשפר משמעותית את הביצועים של אלגוריתם נתון בידי התאמתו לסוג בעיות מסוים. מאידך גיסא, הגרסה המותאמת של האלגוריתם עלולה להיות יעילה רק על אותו הסוג של בעיות שעבורו פותחה, והמאמץ הרב שהושקע בתכנון האלגוריתם לא יבוא לידי שימוש בתחומים אחרים.

גרסאות מיוחדות של אלגוריתמים כלליים נוצרות לעתים קרובות באמצעות שילוב והפעלה סלקטיבית של היוריסטיקות. בדרך כלל, המומחה שמפתח את האלגוריתם מחליט באילו היוריסטיקות להשתמש עם סוג בעיות מסוים וכיצד להפעיל היוריסטיקות על כל בעיה ובעיה. עקרונות הסק־על רציונלי (rational metareasoning) מסייעים בהתאמה אוטומטית של היוריסטיקות לבעיות שונות.

ידועות דוגמאות של אלגוריתמים רציונליים שעולים בביצועיהם על אלגוריתמים שהותאמו בידי מומחה, אבל גם מכשולים תאורטיים וגם חוסר ניסיון יישומי מעכבים שימוש נרחב יותר של שיטות הסק־על רציונלי בבעיות חיפוש. כיוצא מזה, הסק־על רציונלי לא ראה עד לא מזמן שימוש משמעותי בבעיות חיפוש חיוניות. מחקר זה נועד לקדם את התאוריה של הסק־על רציונלי, כמו כן לנתח סוגיות אחדות ביישום אלגוריתמי חיפוש הרציונליים.

בפרט, נבחנת סוגית אומדן יעיל של ערך מידע (VOI) של פעולות חישוביות. חישוב של VOI תופס מקום מרכזי בהסק־על, וחישובי VOI רבים מתבצעים לעתים קרובות בכל צעד של אלגוריתם. אי לכך, חשוב ביותר שחישוב VOI יהיה יעיל. מחקר זה מציע שיפור לאלגוריתם חמדן ידוע. לעומת החישוב הגורף של VOI באלגוריתם הבסיסי, באלגוריתם המשופר VOI מחושב רק במקרים מסוימים, וההחלטה האם לחשב VOI בכל מקרה מתקבלת לפי העקרונות של הסק־על רציונלי, תוך איזון בין דיוק האומדן של ה־VOI לבין עלות המשאבים החישוביים הנדרשים. האלגוריתם המשופר נבדק על בעיית בחירת מדידות ונמצא יעיל, כשיתרונו בולט ביותר במקרים בהם עלות חישובים של VOI גבוהה, וחישוב רציונלי מעלה משמעותית את הרווח הכולל.

חלק עיקרי מחקר זה מציע גרסאות רציונליות של אלגוריתמי חיפוש בתחומים של סיפוק אילוצים, דגימת מונטה־קרלו בעצים, ותכנון אופטימלי.

בסיפוק אילוצים מציע המחקר מודל להפעלה גמישה של היוריסטיקות לסידור ערכים. הגישה המוצגת כאן לא מציעה היוריסטיקות חדשות; היוריסטיקות קיימות מופעלות באופן סלקטיבי, בהתאם לערך המידע שלהן. ניסויים בוצעו על היוריסטיקה מבוססת על אומדן מספר פתרונות, ושיפור מובהק אובחן בהשוואה לאלגוריתם שמחשב את ההיוריסטיקה תמיד.

הצהרת תלמיד המחקר עם הגשת עבודת הדוקטור לשיפוט

החומר המדעי הנכלל בעבודה זו הינו פרי מחקרי <u>מתקופת היותי תלמיד/ת מחקר</u>.

תאריך _____ שם התלמיד/ה _____ חתימה _____

העבודה נעשתה בהדרכת

פרופסור אייל שלמה שמעוני

במחלקה למדעי המחשב

בפקולטה למדעי הטבע

הסק-על רציונלי בחיפוש לפתרון בעיות

מחקר לשם מילוי חלקי של הדרישות לקבלת תואר "דוקטור לפילוסופיה"

מאת

דוד   טולפין

הוגש לסינאט אוניברסיטת בן גוריון בנגב

אישור המנחה _____

אישור דיקן בית הספר ללימודי מחקר מתקדמים ע"ש קרייטמן _____

תשרי תשע"ד   ספטמבר 2013

באר שבע

הסק-על רציונלי בחיפוש לפתרון בעיות

מחקר לשם מילוי חלקי של הדרישות לקבלת תואר ״דוקטור לפילוסופיה״

מאת

דוד   טולפין

הוגש לסינאט אוניברסיטת בן גוריון בנגב

תשרי תשע״ד   ספטמבר 2013

באר שבע