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## **MOTIVATION**

- Blackjack is a very popular game
  - Monte Carlo Concept simulation
- provides a powerful tool to optimize strategies
- Powerful for understanding of the concept of probability
- The movie "21".



### **Monte Carlo Methods**

- Monte Carlo (MC) methods do not require complete information about the environment.
- Use of experience —sequences of states, actions and gains from interacting with the environment or from simulations



# **Background and Rules**

**GOAL:** The goal of the game is to obtain cards whose sum of their numbers is as close to 21 as possible, but without exceeding this value.



#### **DECK TYPES:**

Finite deck of 52 playing cards (if card drawn cards total decreases)

Infinite deck (Deck never decreases)

#### **CARD VALUES:**

























Banking game players: PLAYER and DEALER

**PLAYER:** start with a hand with two up cards.



**DEALER:** start with a hand with two cards (up/down).



#### **KEYS:**

- HIT (draw a card from the deck)
- STICK (stop drawing)
- BUST (If the sum of the values exceeds 21, the dealer wins regardless of their hand)
- SOFT (any hand with an ACE except Blackjack)
- BLACKJACK (If the first drawn two cards give a hand value of 21: win)



# **Policies**



- Policy 1: if your hand ≥ 17, stick. Else hit.
- Policy 2: if your hand ≥ 17 and is hard, stick.
  Else hit unless your hand = 21.
- Policy 3: Always stick
- Policy 4: Hand < 21, Hit</li>
- Policy 5: Hit until face card.

# Blackjack Monte Carlo Implementation



- 1. Give the dealer two cards, and give the player two cards.
- 2. Add up both the dealer and the player cards.
  - a. Check for blackjacks for player and dealer
- 3. For given policy, add cards, or stay.
- 4. After staying, append cards to dealer hand until their hand sums to 17 or greater.
- 5. If dealer is over 21. Bust, dealer loses.
- 6. Winner is the person who has the greatest sum of cards at this point.

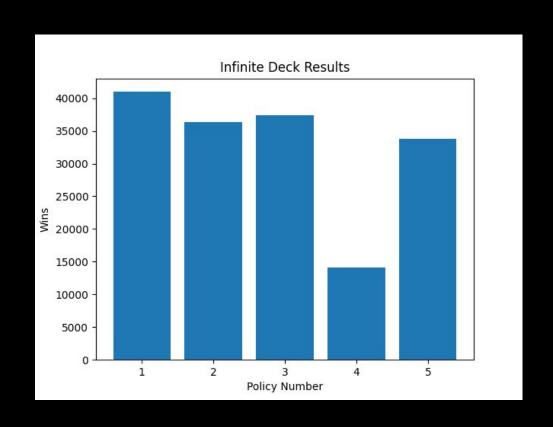
Repeat for multiple iterations.

## Results/Discussion

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From the results we can see that policy 1 (stay if hand >= 17 else hit), is the best approach of the 5 for infinite decks.

The worst approach is not surprisingly approach 4 (hit until 21).

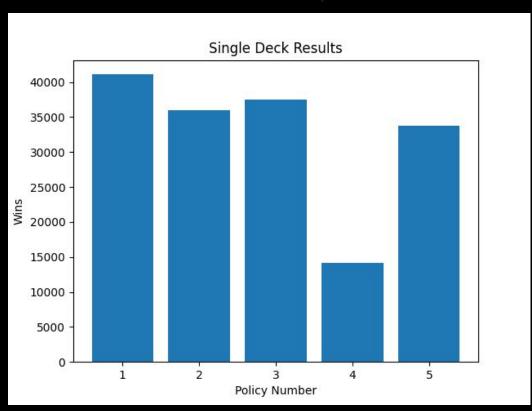


## Results/Discussion

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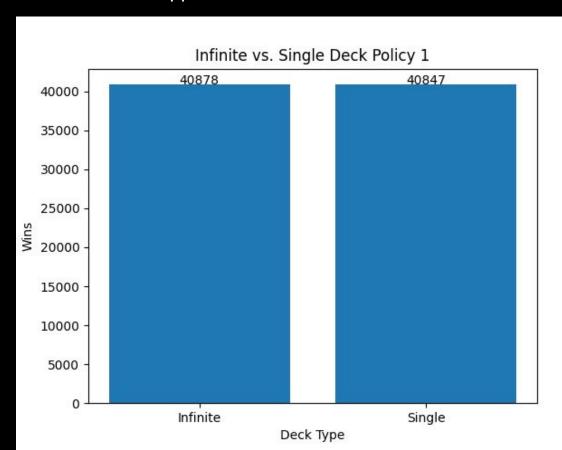
Just like the infinite deck approach, policy number one is the best of the five.

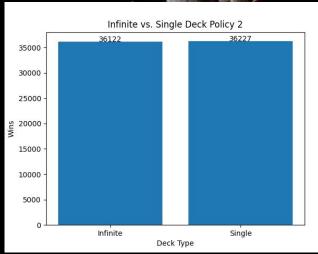
Worst approach is still policy 4.

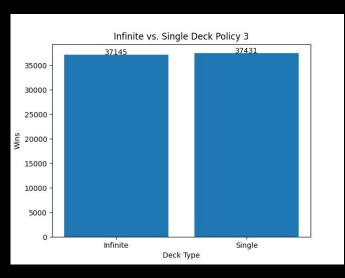


Results/Discussion (Inf vs. Single Deck)

Very small differences in wins in the different deck approaches.







Results/Discussion (Inf vs. Single Deck)

