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MASTERING THE GAME OF GO WITH DEEP NEURAL NETWORKS AND TREE SEARCH

AGENDA

- ▶ Problem Setting
- ▶ MCTS
- ▶ Learning process
- ▶ Classification policy network
- ▶ Reinforcement learning policy network
- ▶ Regression value network
- ▶ MCTS_Tic-Tac-Toe implementation



AlphaGo

PROBLEM SETTING

- ▶ Go is a Markov game – a game of perfect information
- ▶ States space S
- ▶ Action space $\mathcal{A}(s)$
- ▶ Value function v^*
- ▶ Reward $r^i(s) : r^1(s) = -r^2(s)$
- ▶ Transaction function $f(s, a)$
- ▶ Outcome $z_t = \pm r(s_T)$

PROBLEM SETTING

- ▶ Policy – probability distribution over legal actions $p(a | s)$
- ▶ Expected outcome if all actions for both players are selected according to policy $v^p(s)$
- ▶ Most of games are to

$v^*(s)$ – the outcome of the game from every state s

under perfect play by all players

$$v^*(s) = \begin{cases} z_T, & \text{if } s = s_T \\ \max_a - v^*(f(s, a)), & \text{otherwise} \end{cases}$$

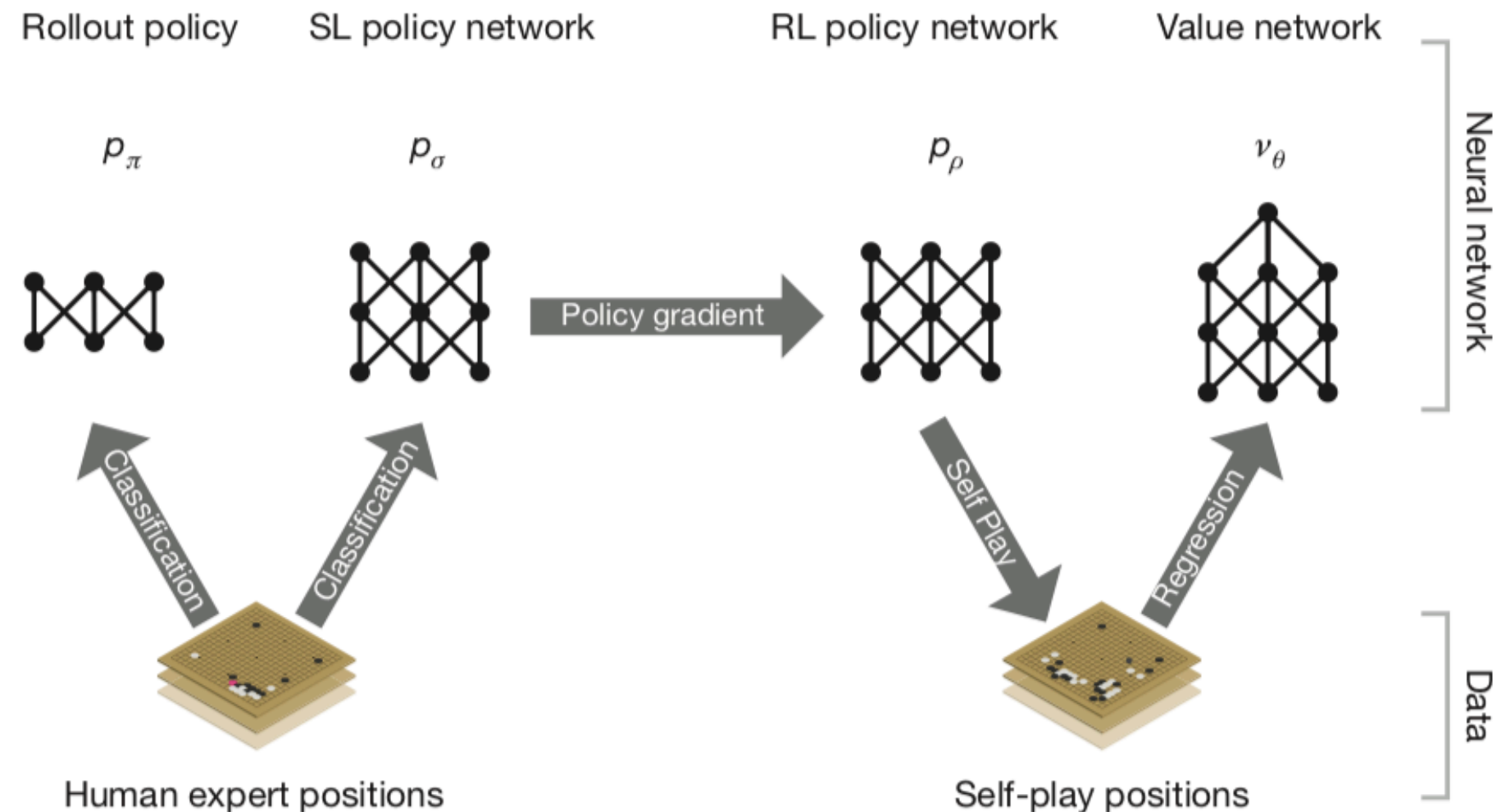
$$v^p(s) = \mathbb{E} [z_t \mid s_t = s, a_{t..T} \sim p]$$

MCTS

- ▶ Prior probability $P(s, a)$
- ▶ MC estimates of total action value $W_v(s, a); W_r(s, a)$
- ▶ Number of evaluations and rollout rewards $N_v(s, a); N_r(s, a)$
- ▶ Combined mean action value for edge $Q(s, a)$
- ▶ Selection
- ▶ Evaluation
- ▶ Backup
- ▶ Expansion

LEARNING PROCESS

- ▶ SL policy network p_σ
- ▶ Fast policy that can rapidly p_π
- ▶ RL policy network p_ρ



CLASSIFICATION POLICY NETWORK

- ▶ Random selected mini-batch $\{s^k, a^k\}_{k=1}^m$
- ▶ Predict the winner of games played by the RL policy network against itself v_θ

$$\Delta\sigma = \frac{\alpha}{m} \sum_{k=1}^m \frac{\partial \log p_\sigma(a^k | s^k)}{\partial \sigma}$$

REINFORCEMENT LEARNING POLICY NETWORK

- ▶ n games

$$z_t^i = \pm r(s^{T^i})$$

- ▶ Playing until termination on T^i step

- ▶ Predict the winner of games played by the RL policy network against itself

$$\Delta\rho = \frac{\alpha}{n} \sum_{i=1}^n \sum_{t=1}^{T^i} \frac{\partial \log p_{\rho}(a_t^i | s_t^i)}{\partial \rho} (z_t^i - v(s_t^i))$$

VALUE NETWORK REGRESSION

Random sampling U

Sampling $t = 1 \dots U - 1$ moves from SL policy network

$$a_t \sim p_\sigma(\cdot | s_t)$$

Sample one move random from all available moves a_U

Then sampling moves until the end, $t = U + 1 \dots T$

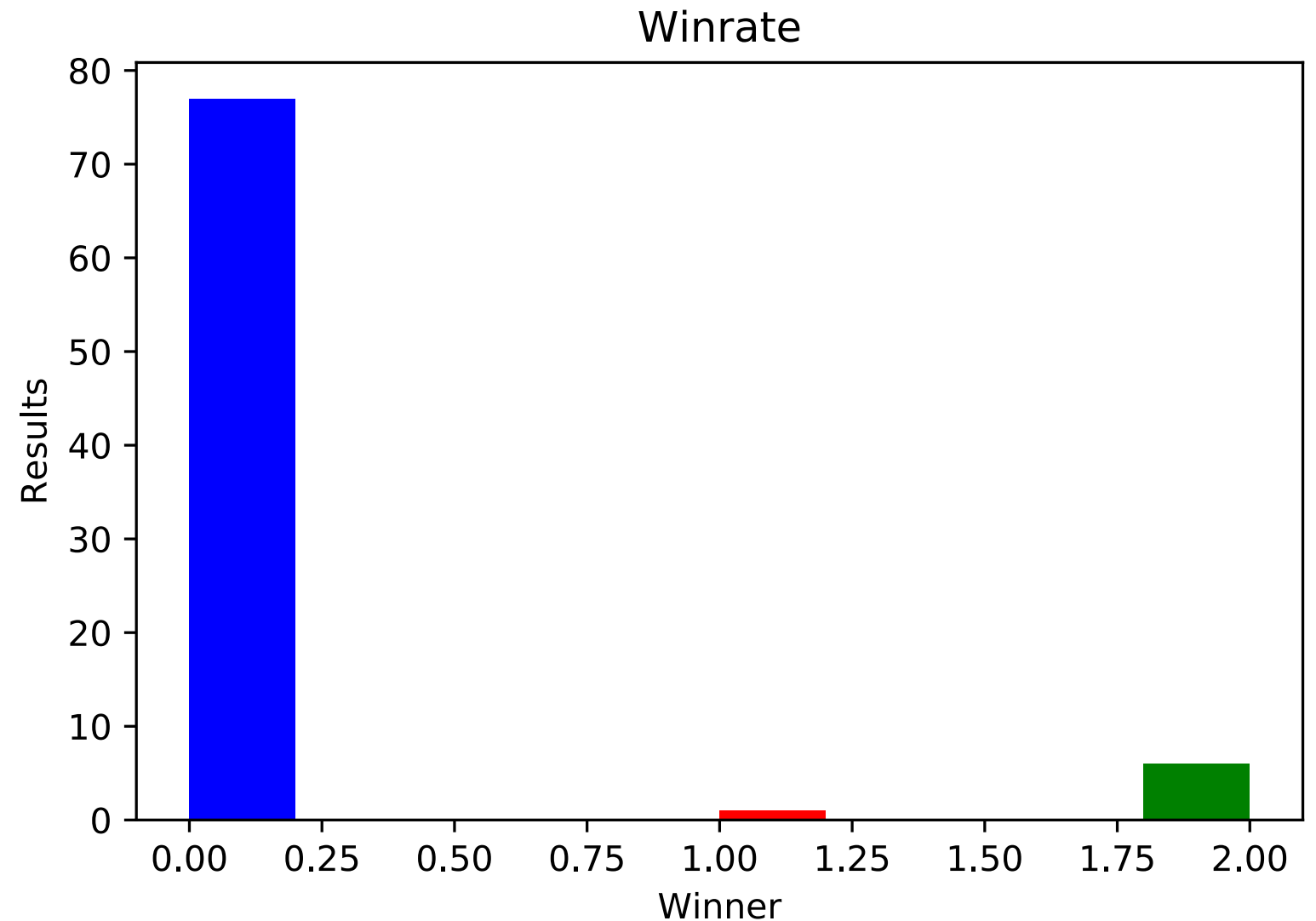
Finally get $z_t = \pm r(s_T)$

Then sample $v^{p_\rho} = \mathbb{E} \left[z_{U+1}, a_{U+1 \dots T} \sim p_\rho \right]$

$$\Delta\theta = \frac{\alpha}{m} \sum_{k=1}^m \frac{\partial v_\theta(s^k)}{\partial \theta} (z^k - v_\theta(s^k))$$

TIC-TAC-TOE

- ▶ Blue - draw
- ▶ Red - player win
- ▶ Green - computer win



THANK YOU FOR LISTENING!