



# Pokerbots 2025

Lecture 8: Counterfactual Regret Minimization (CFR)

# Sponsors



hudson river trading



CITADEL | CITADEL Securities



# Announcements

# Week 3 Bot Deadline

- Third pokerbot submission due Friday 1/24, 11:59PM EST on scrimmage server
- Mini-tournament 3 will occur shortly after

# Next Week's Guest Speakers

- Monday 1/27: GTO Wizard
  - Current state of the art Poker Solver and Study tool
  - Developed by team of top AI researchers and engineers
  - Core team will be presenting their journey and research
- Wednesday 1/29: Dr. Noam Brown
  - Research scientist at OpenAI, previously Meta AI
  - Created Libratus and Pluribus, the world's first superhuman poker AIs
  - Leading role in developing OpenAI's latest o1 and o3 LLMs
  - **Poker social after lecture!**

# Final Dates

- Tuesday 1/28: Final Strategy Reports
  - 3-5 pages, double spaced
  - Submission will be open on Canvas, due 11:59PM
  - Description in syllabus at [pkr.bot/syllabus](http://pkr.bot/syllabus)
- Wednesday 1/29: Final Bot Submission
  - Bot that will be used in final tournament
  - Submission to scrimmage server, due 11:59PM
- Friday 1/31: Final Event
  - Sponsor Networking Event
  - Presentation of Awards and Closing Ceremony

The background features a solid dark blue color with three semi-transparent light blue circles of varying sizes. One circle is positioned in the upper left, another in the lower left, and a third smaller one is located in the center-left area.

# Today's Giveaway!

# Twenty Five Game: [pkr.bot/25](https://pkr.bot/25)

- 25th submission wins!
- Prize: Choose Nintendo Switch OR Airpods Pro



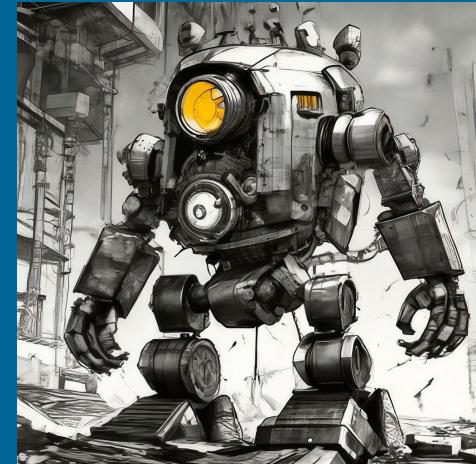
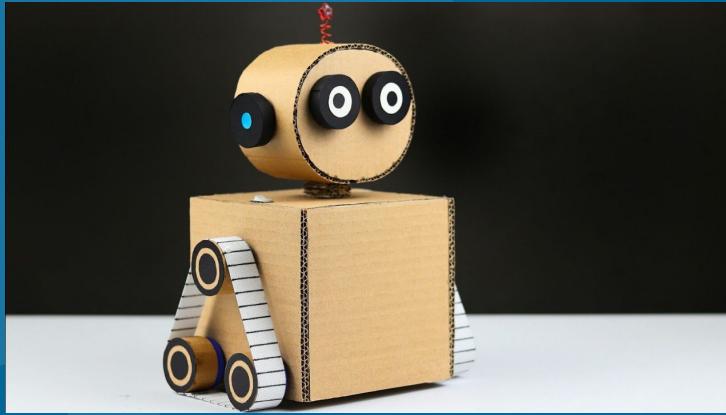
Hint: Last lecture giveaway entries were submitted roughly once every 1.5 seconds

# Counterfactual Regret Minimization (CFR)

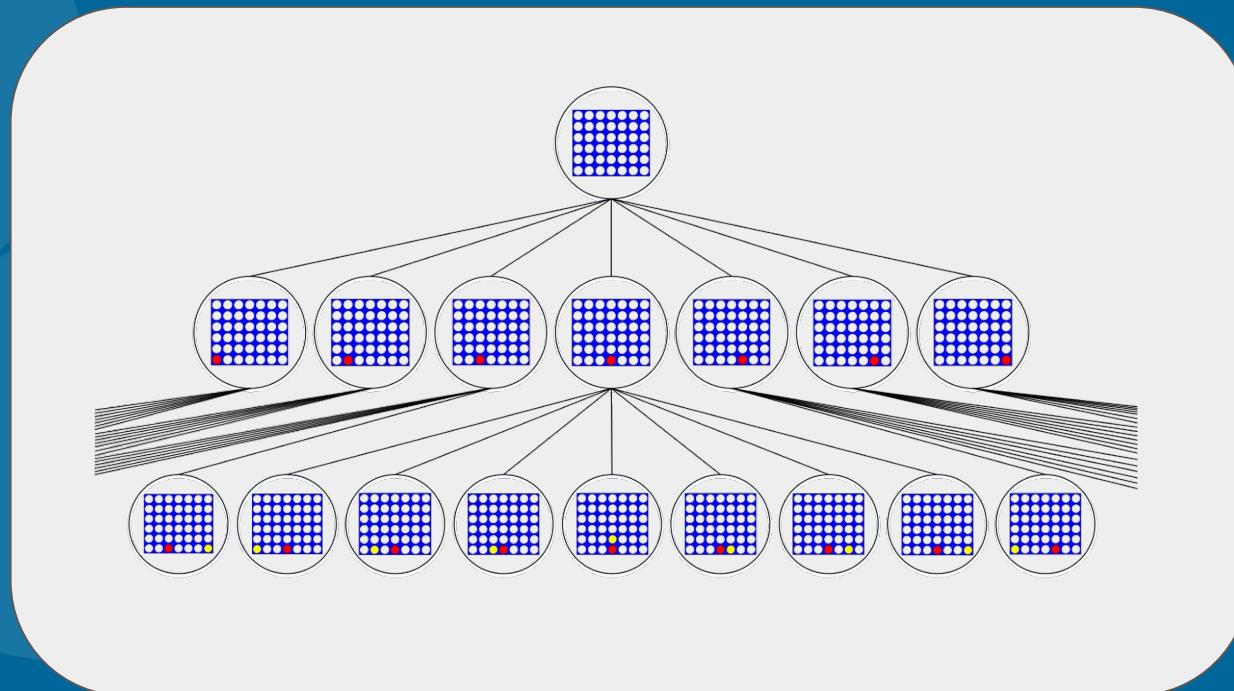
Paco Gomez-Paz

# Big Goal

- Formalize some notion of “regret”
- Use this to build algorithms which “learn from past mistakes”

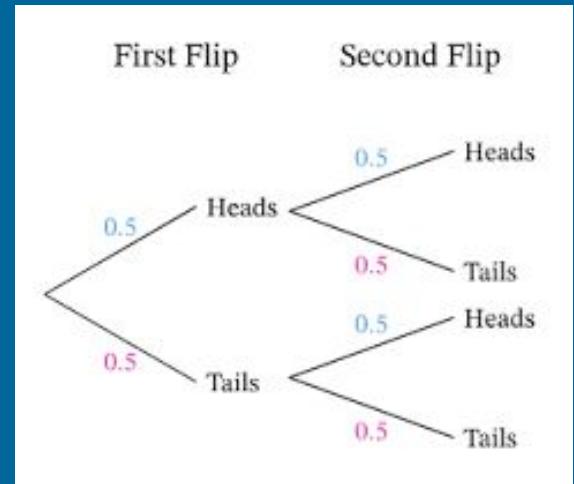


# Connect Four Game Tree



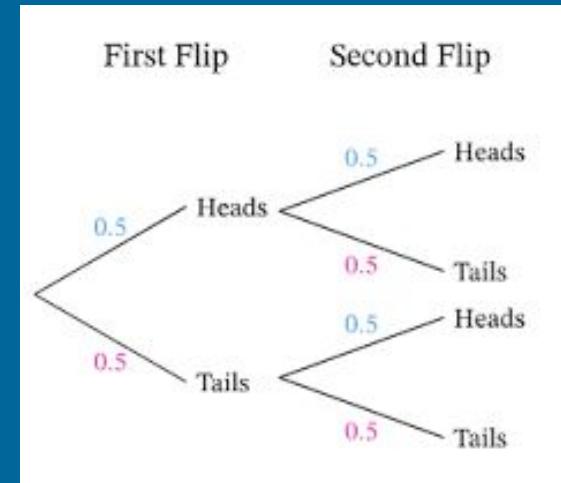
# Games and Trees

- Nodes - Represent a unique state in the game
- Decision Node: Player chooses between actions
  - Folding/calling/raising in poker
- Chance Node: Randomness dictates what happens
  - When the flop is dealt in Poker
- Terminal Node: Game terminates. Contains player rewards
  - Showdown



# Games and Trees

- Edges - Actions/events that advance the game
- Decision Edge - edges represent player actions
  - A strategy assigns a probability to each edge
- Chance Edges - different outcomes for random event
  - Edges weighted according to event probabilities



# Information Sets

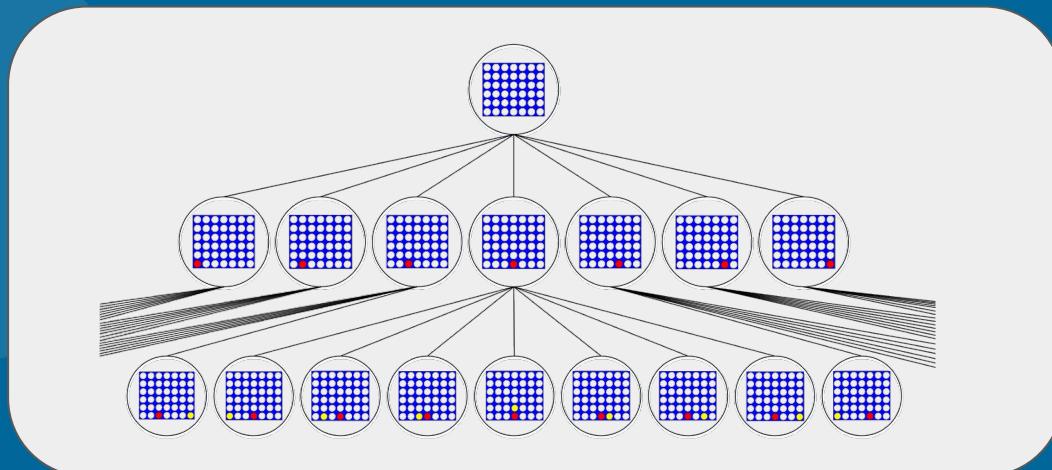
- Imperfect information - Game with hidden information
  - Poker: Your opponents hole cards are hidden information

*Information Set (I)* - Group of game state indistinguishable to a player

Determined by visible information: Hole Cards, Board Cards, Stack Sizes, Betting History ...

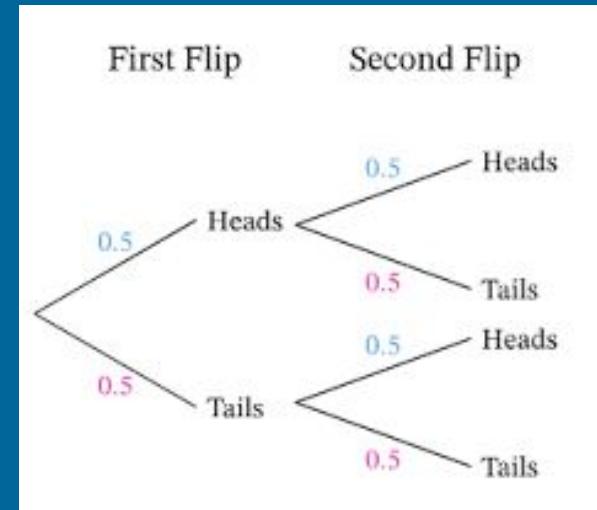
# Strategy

- *Strategy Profile (S)* - Choose actions based off the information available to us
- Represent as function:  $S(X, I) = \text{Probability of choosing action } X \text{ at infoset } I$



# State Values

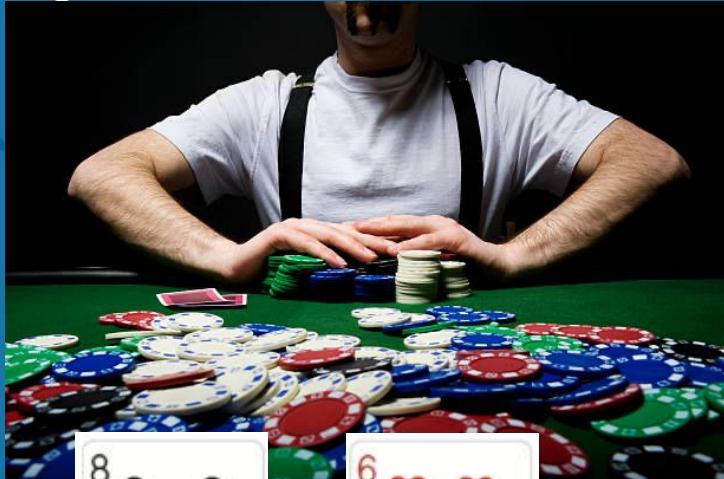
- Nodes has an expected value  $E(I | S)$ , representing the expected reward starting from that node
- Compute  $E(I | S)$  recursively from values of its child nodes + the probabilities associated with transitions to those nodes
- $E(\text{Start Node}) = \frac{1}{2} E(\text{Heads Node}) + \frac{1}{2} E(\text{Tails Node})$
- Action Value:  $E(\text{Action X at I}) = E(\text{ Resulting Node})$ 
  - Notation:  $E( (X, I) )$



Questions?

# Intuition

- “If I hadn’t gone all in I would have saved so many chips”



# Counterfactual Regret

- (Counterfactual) Regret: How much would we regret NOT taking action?
- PNL = Chips Won/Lost
- $\text{Regret}(\text{All in}) = E(\text{PNL} \mid \text{Go all in}) - E(\text{PNL} \mid \text{Play standard Strategy})$
- More generally: Action : X, Infoset : I, Strategy: S
- $\text{Regret}(X, I) = E((X, I) \mid S) - E(I \mid S)$

Higher Regret



Better than existing strategy

Negative Regret

Worse than existing strategy

# Regret Matching

- Goal: Construct a strategy that learns from a set of regrets
- 1. Don't play bad action
- 2. Given multiple good action, play the best the most

$$S(X, I) \propto \max(R(X, I), 0)$$

- Formalizing Intuitions:

$$S(X, I) = \frac{R^+(X, I)}{\sum_{a \in A} R^+(a, I)}$$

- Normalizing gives us:

# CFR

- Have a *strategy profile*
- Use game tree to assign each game state a *value*
- Calculate (*counterfactual*) *regrets* for each action
- Use the regrets to inform our next strategy profile
- Repeat
- (Optional)- Aggregate all strategy profiles into one final profile

# Toy Example

- Rock Paper Scissors: Each player has 3 action (R, P, S)
- Payouts : Loss = 0, Tie = 1, Win = 2



# Learning From Cumulative Regrets

1. Compute player strategies by matching *cumulative* regrets
2. Create game tree and calculate new regrets
3. Update cumulative regrets.
4. Repeat T times.
5. Return the *average* strategies across the T iterations.

# RPS Example

RPS: We play rock, opponent plays paper

Regrets: 0 for rock, +1 for paper, +2 for scissors → (0, 1, 2)

Mixed strategy: ( $r=0$ ,  $p=1/3$ ,  $s=2/3$ ), opponent plays scissors

Value:  $2/3$  for our mixed strategy,

New counterfactual regrets:  $(4/3, -2/3, 1/3)$ ,

New mixed strategy:  $(r=1/3, p=1/12, s=7/12) \dots$

New *average* strategy:  $(r=1/6, p=5/24, s=5/8)$

Questions?

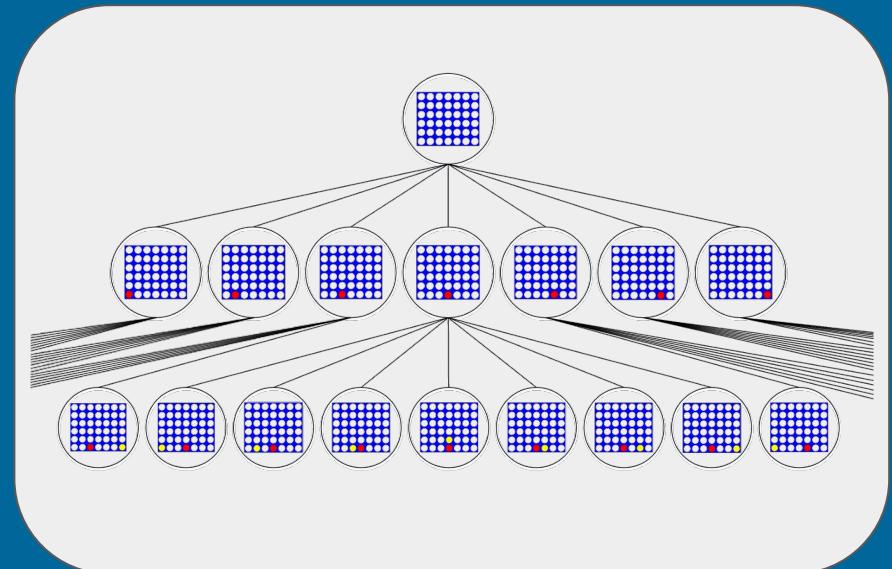
# Implementation

**Problem:** Game tree grows exponentially in number of actions

- makes it infeasible to store

**Solution:** Discretize Action Space

- Rethink how we compute regrets



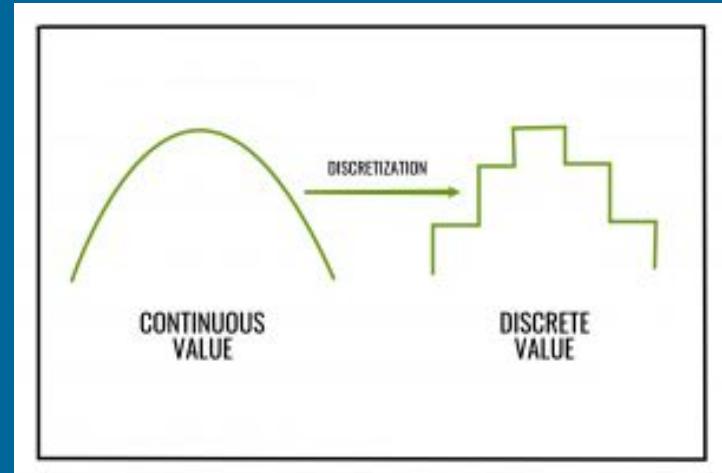
Connect Four Game Tree

# Discretization

Naive Action Space: Fold, Check, Call, Min Raise, Min Raise + 1 .... Max Raise

**Discretized Raises:** Half Pot, Pot, 3/2 Pot

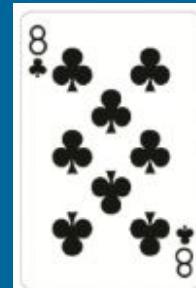
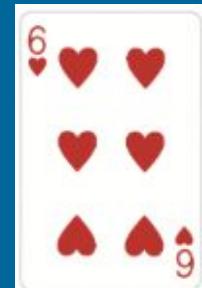
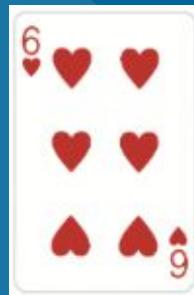
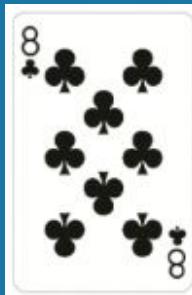
- Pro: less memory, faster training
- Con: Worse final strategy



# Bucketing

Problem: For large games like poker, we can't store tables of all the infosets

Bucketing: Group similar infosets together to reduce game size (bet sizes, hands ..)



# Monte Carlo Simulations

Estimating  $E(I | S)$

- Start at infoset I
- Play according to strategies  $S, S'$
- Store value of terminal State
- Repeat N times and average terminal state values

Estimating  $E( (X,I) | S)$

- Start at infoset I. Take action X.
- Play according to strategies  $S, S'$
- Store value of terminal State
- Repeat N times and average terminal state values

# Monte Carlo CFR

- Have a *strategy profile*
- Use monte carlo simulations to estimate game states *values*
- Use monte carlo to estimate (*counterfactual*) *regrets* for each action
- Use the regrets to inform our next strategy profile
- Repeat
- (Optional)- Aggregate all strategy profiles into one final profile

Questions?

# Lunch

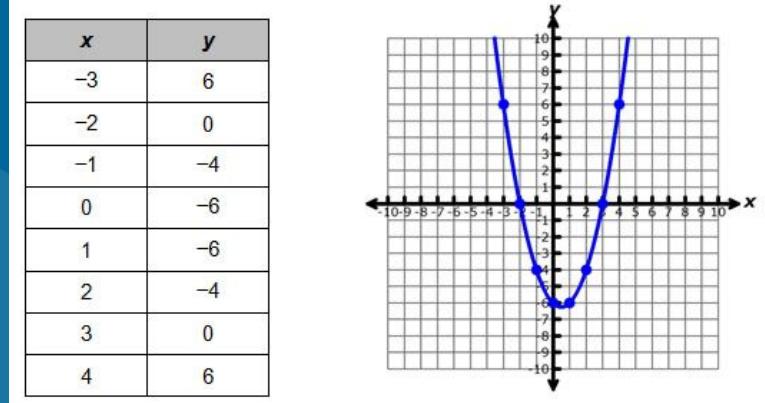


Leave any type of feedback at [pkr.bot/feedback!](https://pkr.bot/feedback)



# Deep CFR

- Replace explicit data with function approximation



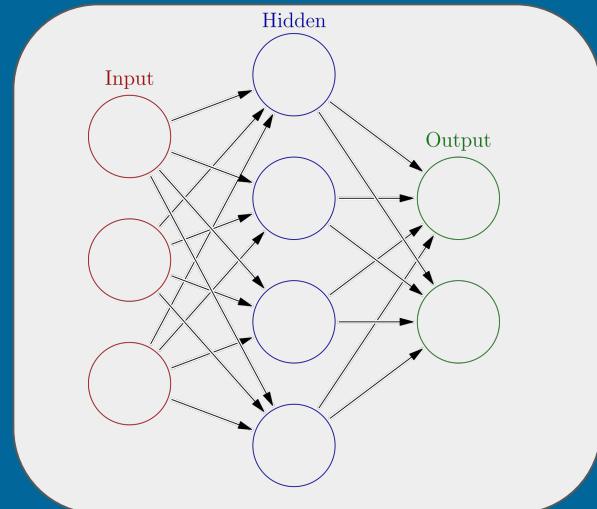
- Regret Table : Maps  $(X, I) \rightarrow R(X,I)$
- Deep CFR ( 2018) : Replace regret tables with neural net approximations

# Deep CFR

- Deep CFR ( 2018) : Store regret models instead of regret tables
- Given regret model F, Strategy determined by regret matching on  $F(X,I)$
- Reservoir Sampling: Uniformly sample stream of data



Data



# Cumulative Regrets



# Strategy Profile



		Player 2	
		A	B
Player 1	A	2,2	0,1
	B	1,0	1,1

# Strategy Profile

# Explicit Regret calculations



# Cumulative Regrets



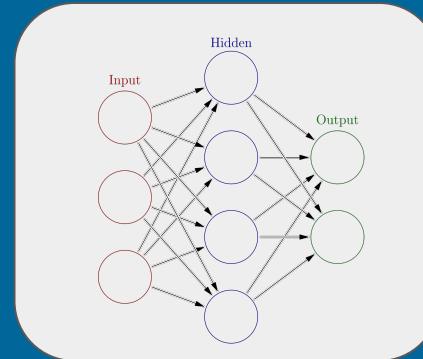
		Player 2	
		A	B
Player 1	A	2,2	0,1
	B	1,0	1,1

## Regret Reservoir

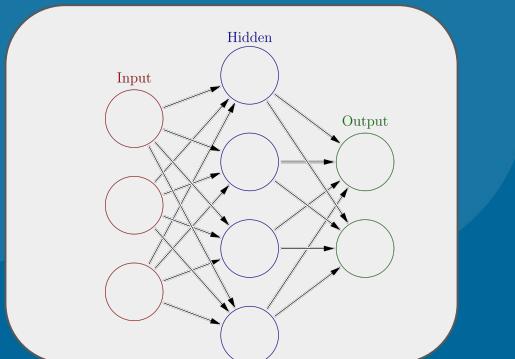


data to train  
on

## Regret Network



## Regret Network



Simulated Regret  
Estimates

## Regret Reservoir

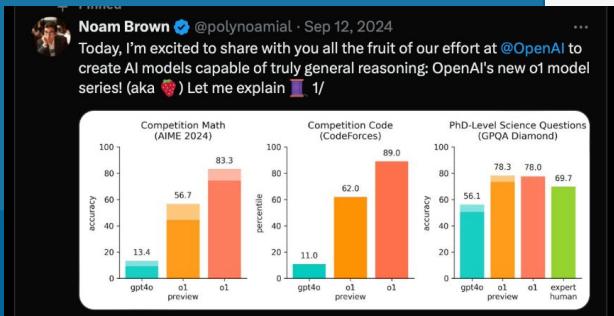


# Deep MCCFR

- Have a *regret reservoir* [  $(X,I)$ ,  $R(X,I)$  ]
- Train *regret network* on reservoir data
- Use monte carlo sim to estimate game states *values* for our strategy
- Use monte carlo to estimate (*counterfactual*) *regrets* for each action
- Add counterfactual regrets to *regret reservoir*
- *Repeat*
- (Optional)- Aggregate all strategy profiles into one final profile

# Some History

- Dr. Noam Brown: co-created Deep CFR while PhD student at CMU
  - Completed in Pokerbots while CMU grad student
  - Created Pluribus (Poker) and Cicero (Diplomacy) at FAIR
  - Worked on reasoning in LLMs at OpenAI ( o3 and o1)
  - Is giving a lecture + joining for Poker Social (1/29)



## DIPLOMACY GAMEPLAY Playing Diplomacy with CICERO

New Goff  
Diplomacy World Champion

Noam Brown  
Meta AI Research Scientist

Adam Lerer  
Meta AI Research Engineer

CICERO  
AI Agent

## Deep Counterfactual Regret Minimization

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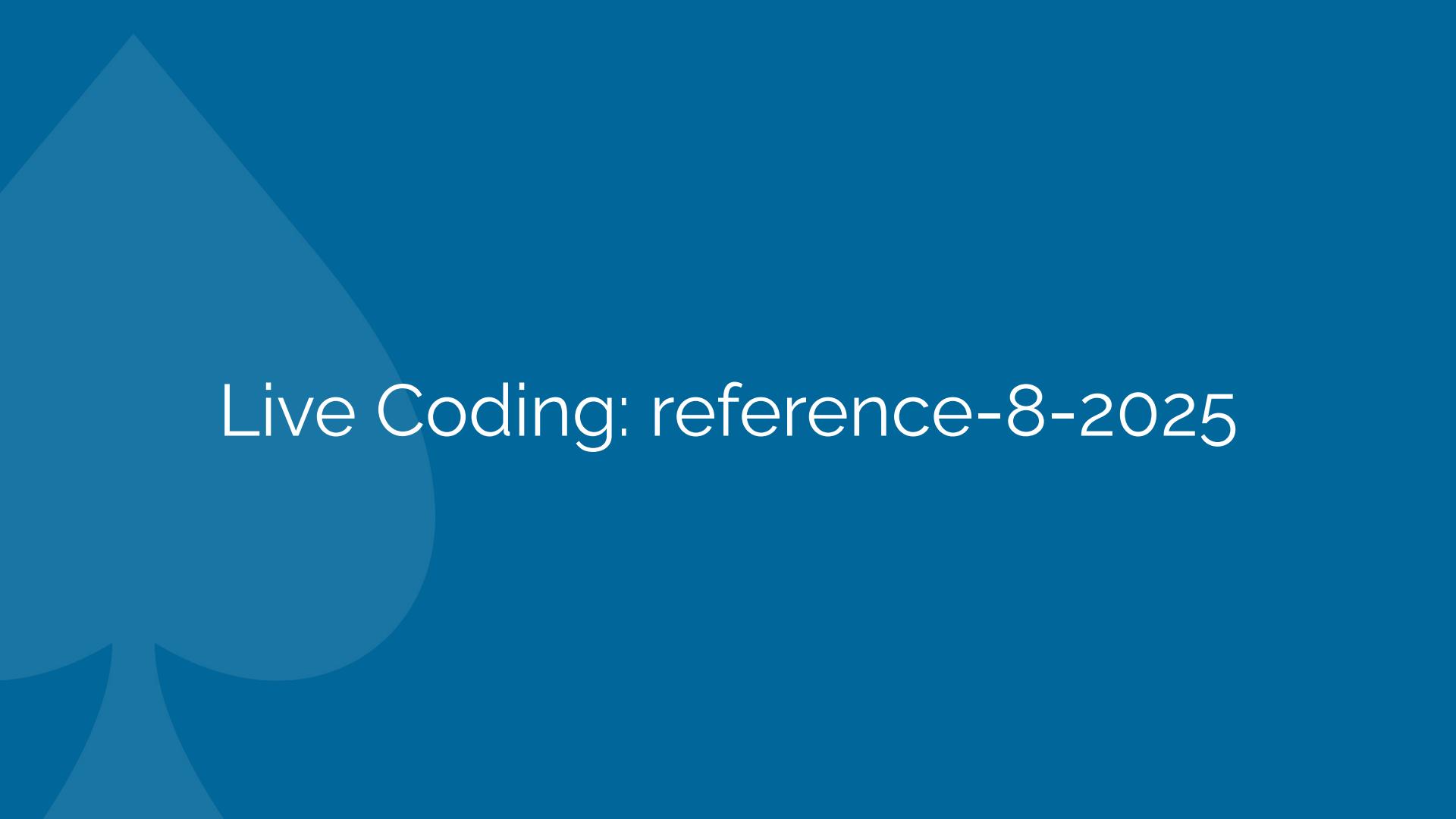
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## Superhuman AI for multiplayer poker

NOAM BROWN AND TUOMAS SANDHOLM Authors Info & Affiliations



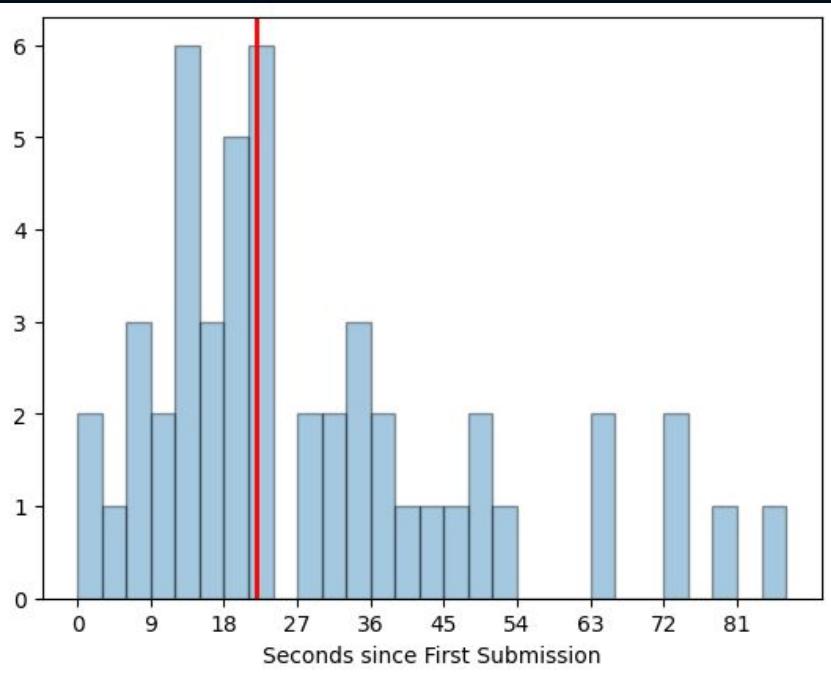
# Live Coding: reference-8-2025

# Giveaway Winners

# Twenty Five Game: kerb “jlh28”



at 12:20:05  
1st submission at 12:19:43



1/22/2025 12:19:43	justinwz
1/22/2025 12:19:45	eddyc
1/22/2025 12:19:46	naglerj
1/22/2025 12:19:49	sam_wang
1/22/2025 12:19:49	swathy
1/22/2025 12:19:50	juszha
1/22/2025 12:19:53	ejrice
1/22/2025 12:19:53	daniknut
1/22/2025 12:19:55	brianle
1/22/2025 12:19:55	sarun
1/22/2025 12:19:55	azd
1/22/2025 12:19:56	zjperry
1/22/2025 12:19:56	kevinmz
1/22/2025 12:19:57	bocchi
1/22/2025 12:19:58	rgao21
1/22/2025 12:19:58	Merey
1/22/2025 12:19:59	Eposondu
1/22/2025 12:20:01	mattzhou
1/22/2025 12:20:01	gsjau
1/22/2025 12:20:02	rlsalas
1/22/2025 12:20:03	ldhuang
1/22/2025 12:20:04	annieguo
1/22/2025 12:20:03	tiffany8
1/22/2025 12:20:04	tiago13
1/22/2025 12:20:05	jlh28
1/22/2025 12:20:06	Metalor
1/22/2025 12:20:06	megansun
1/22/2025 12:20:06	kjiang77

# Thanks for watching!

Slides will be posted on [pkr.bot/resources](https://pkr.bot/resources)

Repo will be pushed to [pkr.bot/github](https://pkr.bot/github)

Make sure to check [pkr.bot/piazza](https://pkr.bot/piazza) for updates

Lecture recordings at [pkr.bot/panopto](https://pkr.bot/panopto)

Leave feedback at [pkr.bot/feedback](https://pkr.bot/feedback)!