Mastering the game of Go with deep neural networks and tree search

Understanding Monte Carlo Tree Search (MCTS)

Naren Sundaravaradan

Unifie

Papers We Love, Bengaluru, 2019

What's the paper about?

 Introduces an algorithm that plays the game of Go at the highest level.

What's the paper about?

- Introduces an algorithm that plays the game of Go at the highest level.
- The algorithm introduced is easily generalizable to other games.

What's the paper about?

- Introduces an algorithm that plays the game of Go at the highest level.
- The algorithm introduced is easily generalizable to other games.
- It makes use of the existing Monte Carlo Tree Search (MCTS) algorithm and enhances it using heuristics learnt through deep learning.

• Describe a simpler two-player game to help illustrate the paper better

- Describe a simpler two-player game to help illustrate the paper better
- Derive and explore the optimal gameplay algorithm (minimax).

- Describe a simpler two-player game to help illustrate the paper better
- Derive and explore the optimal gameplay algorithm (minimax).
- Derive and explore vanilla MCTS

- Describe a simpler two-player game to help illustrate the paper better
- Derive and explore the optimal gameplay algorithm (minimax).
- Derive and explore vanilla MCTS
- Understand the Exploration-Exploitation tradeoff using Upper Confidence Trees (UCT)

- Describe a simpler two-player game to help illustrate the paper better
- Derive and explore the optimal gameplay algorithm (minimax).
- Derive and explore vanilla MCTS
- Understand the Exploration-Exploitation tradeoff using Upper Confidence Trees (UCT)
- Describe MCTS as used in the paper

Greedy-Coins Game

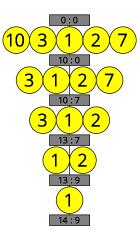
 Found in the 2012 Midsouth Programming Contest http://ccsc-ms.org/2012_ Problems/index.html

Greedy-Coins Game

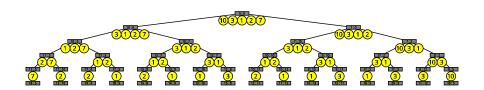
- Found in the 2012 Midsouth Programming Contest http://ccsc-ms.org/2012_ Problems/index.html
- The aim is to collect coins worth more than that collected by the opponent

Greedy-Coins Game

- Found in the 2012 Midsouth Programming Contest http://ccsc-ms.org/2012_ Problems/index.html
- The aim is to collect coins worth more than that collected by the opponent
- Only one coin is picked on each turn from either the left or the right



The Game Tree



• Is an algorithm to play *optimally*. It picks the move that achieves the best score *assuming* the opponent also plays *optimally*.

- Is an algorithm to play *optimally*. It picks the move that achieves the best score *assuming* the opponent also plays *optimally*.
- Mathematically, if s is the current state, then the best move $a \in A(s)$ is the one that maximizes

- Is an algorithm to play *optimally*. It picks the move that achieves the best score *assuming* the opponent also plays *optimally*.
- Mathematically, if s is the current state, then the best move $a \in A(s)$ is the one that maximizes

```
best \operatorname{score}|s = \max_{a_1 \in A} (\text{ best acheivable score } |a_1, s)
```

- Is an algorithm to play optimally. It picks the move that achieves the best score assuming the opponent also plays optimally.
- Mathematically, if s is the current state, then the best move $a \in A(s)$ is the one that maximizes

best
$$\operatorname{score}|s = \max_{a_1 \in A} (\text{ best acheivable score } |a_1, s)$$

• But what is the right-hand side?

- Is an algorithm to play optimally. It picks the move that achieves the best score assuming the opponent also plays optimally.
- Mathematically, if s is the current state, then the best move $a \in A(s)$ is the one that maximizes

best
$$\operatorname{score}|s = \max_{a_1 \in A} (\text{ best acheivable score } |a_1, s)$$

• But what is the right-hand side?

```
best score |a_1, s| = \min_{a_2 \in A} ( best acheivable score |a_2, a_1, s)
```

- Is an algorithm to play *optimally*. It picks the move that achieves the best score *assuming* the opponent also plays *optimally*.
- Mathematically, if s is the current state, then the best move $a \in A(s)$ is the one that maximizes

best
$$\operatorname{score}|s = \max_{a_1 \in A} (\text{ best acheivable score } |a_1, s)$$

• But what is the right-hand side?

```
best score |a_1, s| = \min_{a_2 \in A} ( best acheivable score |a_2, a_1, s)
```

Keep recursing until the right-hand side has no more moves to make

- Is an algorithm to play *optimally*. It picks the move that achieves the best score *assuming* the opponent also plays *optimally*.
- Mathematically, if s is the current state, then the best move $a \in A(s)$ is the one that maximizes

best
$$score|s = \max_{a_1 \in A} (best acheivable score |a_1, s)$$

• But what is the right-hand side?

```
best score |a_1, s = \min_{a_2 \in A} ( best acheivable score |a_2, a_1, s)
```

• Keep recursing until the right-hand side has no more moves to make best score $|a_n, \ldots, a_1, s|$ final score for player $|a_n, \ldots, a_1, s|$

Minimax Demo

See examples/minimax

• Game trees are large!

- Game trees are large!
- Chess has a branching factor of around 35 and depth of around 80, that's 35⁸⁰ games to explore.

- Game trees are large!
- Chess has a branching factor of around 35 and depth of around 80, that's 35⁸⁰ games to explore.
- Go has a branching factor of around 250 and depth of around 150.

- Game trees are large!
- Chess has a branching factor of around 35 and depth of around 80, that's 35⁸⁰ games to explore.
- Go has a branching factor of around 250 and depth of around 150.
- Even our game becomes infeasible if w start with a large number of coins.

- Game trees are large!
- Chess has a branching factor of around 35 and depth of around 80, that's 35⁸⁰ games to explore.
- Go has a branching factor of around 250 and depth of around 150.
- Even our game becomes infeasible if w start with a large number of coins.
- **However**, minimax requires no knowledge beyond the rules of the game!

What if we run minimax on a subset of games?

Good moves are much rarer than bad ones and are easy to miss when sampled randomly.

• We want to know the probability of winning on board *s* given *optimal* play.

 We want to know the probability of winning on board s given optimal play.

$$P(\mathsf{win}|s) = \sum_{a_1, \dots, a_N} \mathsf{isWin}(a_1, \dots, a_N|s) P^*(a_1, \dots, a_N|s)$$

 We want to know the probability of winning on board s given optimal play.

$$P(\mathsf{win}|s) = \sum_{a_1, \dots, a_N} \mathsf{isWin}(a_1, \dots, a_N|s) P^*(a_1, \dots, a_N|s)$$

• But what is $P^*(a|s)$? It is the probability that the move a is optimal. We do not know this!

 We want to know the probability of winning on board s given optimal play.

$$P(\mathsf{win}|s) = \sum_{a_1, \dots, a_N} \mathsf{isWin}(a_1, \dots, a_N|s) P^*(a_1, \dots, a_N|s)$$

- But what is $P^*(a|s)$? It is the probability that the move a is optimal. We do not know this!
- We, however, do know that

$$P^*(a|s) = \frac{P(\text{win}|a,s)}{\sum_{a \in A(s)} P(\text{win}|a,s)}$$

 We want to know the probability of winning on board s given optimal play.

$$P(\mathsf{win}|s) = \sum_{a_1, \dots, a_N} \mathsf{isWin}(a_1, \dots, a_N|s) P^*(a_1, \dots, a_N|s)$$

- But what is $P^*(a|s)$? It is the probability that the move a is optimal. We do not know this!
- We, however, do know that

$$P^*(a|s) = \frac{P(\text{win}|a, s)}{\sum_{a \in A(s)} P(\text{win}|a, s)}$$

• We have now defined the RHS in terms of a smaller LHS. We can solve for $P^*(a|s)$.

• Below is a possible method for solving for $P^*(a|s)$.

- Below is a possible method for solving for $P^*(a|s)$.
- Starting at board s, play one game, G_a for each possible first move $a \in A(s)$ followed by random moves till the end.

- Below is a possible method for solving for $P^*(a|s)$.
- Starting at board s, play one game, G_a for each possible first move $a \in A(s)$ followed by random moves till the end.
- Suppose one of the games has the moves a_1, \ldots, a_N . This gives us an estimate, $P_e(\text{win}|a, s)$ for P(win|a, s) since

- Below is a possible method for solving for $P^*(a|s)$.
- Starting at board s, play one game, G_a for each possible first move $a \in A(s)$ followed by random moves till the end.
- Suppose one of the games has the moves a_1, \ldots, a_N . This gives us an estimate, $P_e(\text{win}|a,s)$ for P(win|a,s) since

$$P_e(\text{win}|a,s) = \frac{\text{isWin}(G_a)}{\sum_{a \in A(s)} \text{isWin}(G_a)}$$

• Now that we have $P(\min|a, s)$ for $a \in A(s)$, we can estimate P(a|s) using the formula for $P^*(a|s)$.

Monte Carlo Tree Search

- Below is a possible method for solving for $P^*(a|s)$.
- Starting at board s, play one game, G_a for each possible first move $a \in A(s)$ followed by random moves till the end.
- Suppose one of the games has the moves a_1, \ldots, a_N . This gives us an estimate, $P_e(\text{win}|a, s)$ for P(win|a, s) since

$$P_e(\text{win}|a,s) = \frac{\text{isWin}(G_a)}{\sum_{a \in A(s)} \text{isWin}(G_a)}$$

- Now that we have P(win|a, s) for $a \in A(s)$, we can estimate P(a|s) using the formula for $P^*(a|s)$.
- Now, the next time we play a few more games don't choose the first move randomly but choose it according to $P_e(\text{win}|a, s)$.

Monte Carlo Tree Search

- Below is a possible method for solving for $P^*(a|s)$.
- Starting at board s, play one game, G_a for each possible first move $a \in A(s)$ followed by random moves till the end.
- Suppose one of the games has the moves a_1, \ldots, a_N . This gives us an estimate, $P_e(\text{win}|a, s)$ for P(win|a, s) since

$$P_e(\text{win}|a,s) = \frac{\text{isWin}(G_a)}{\sum_{a \in A(s)} \text{isWin}(G_a)}$$

- Now that we have P(win|a, s) for $a \in A(s)$, we can estimate P(a|s) using the formula for $P^*(a|s)$.
- Now, the next time we play a few more games don't choose the first move randomly but choose it according to $P_e(\text{win}|a,s)$.
- Monte Carlo tells us that this process (repeated) guarantees that $P(a|s) \longrightarrow P^*(a|s)$.

Monte Carlo Tree Search: Example

See examples/vanilla

Monte Carlo Tree Search: Limitations

It can take a long time for $P(a|s) \longrightarrow P^*(a|s)$

• Consider ten slot machine each having a jackpot probability given by $P^*(\text{win}|M_i)$ which we don't know.

- Consider ten slot machine each having a jackpot probability given by $P^*(\text{win}|M_i)$ which we don't know.
- What is the best strategy for you to figure out $P^*(\text{win}|M_i)$ while minimizing your losses?

- Consider ten slot machine each having a jackpot probability given by $P^*(\text{win}|M_i)$ which we don't know.
- What is the best strategy for you to figure out $P^*(\text{win}|M_i)$ while minimizing your losses?
- The MCTS we described is not the best strategy.

- Consider ten slot machine each having a jackpot probability given by $P^*(\text{win}|M_i)$ which we don't know.
- What is the best strategy for you to figure out $P^*(\text{win}|M_i)$ while minimizing your losses?
- The MCTS we described is not the best strategy.
- A strategy called Upper Confidence Trees picks the next machine to play by seeing which machine has the highest following value

- Consider ten slot machine each having a jackpot probability given by $P^*(\text{win}|M_i)$ which we don't know.
- What is the best strategy for you to figure out $P^*(\text{win}|M_i)$ while minimizing your losses?
- The MCTS we described is not the best strategy.
- A strategy called Upper Confidence Trees picks the next machine to play by seeing which machine has the highest following value

$$\frac{1}{N_i}\sum_{j=1}^{N_i}x_{ij}+\sqrt{\frac{2\ln\sum_iN_i}{N_i}}$$

 N_i = number of times machine i is played

 $x_{ij} = \text{win or loss when playing machine } i \text{ the jth time}$

Speeding up MCTS: Example

See examples/uct

• Even MCTS with UCT has a few limitations.

- Even MCTS with UCT has a few limitations.
- First, when we got to a leaf node, we end up playing random games again.

- Even MCTS with UCT has a few limitations.
- First, when we got to a leaf node, we end up playing random games again.
- The solution is to use a heuristic that can give quick indications of which moves should be preferred. AlphaGo achieves this using a deep learning model trained against human-expert moves from 30 million games.

- Even MCTS with UCT has a few limitations.
- First, when we got to a leaf node, we end up playing random games again.
- The solution is to use a heuristic that can give quick indications of which moves should be preferred. AlphaGo achieves this using a deep learning model trained against human-expert moves from 30 million games.
- Second, when a move is selected, UCT uses no prior knowledge of gameplay to make a better decision.

- Even MCTS with UCT has a few limitations.
- First, when we got to a leaf node, we end up playing random games again.
- The solution is to use a heuristic that can give quick indications of which moves should be preferred. AlphaGo achieves this using a deep learning model trained against human-expert moves from 30 million games.
- Second, when a move is selected, UCT uses no prior knowledge of gameplay to make a better decision.
- AlphaGo uses a prior distribution of moves learnt by a deep learning model using reinforcement learning and human-expert moves.

Speeding up MCTS: AlphaGo Example

See examples/alphago

Thank You

https://github.com/nanonaren/PWL_AlphaGo