

Implementation of a neural network for poker behavior classification

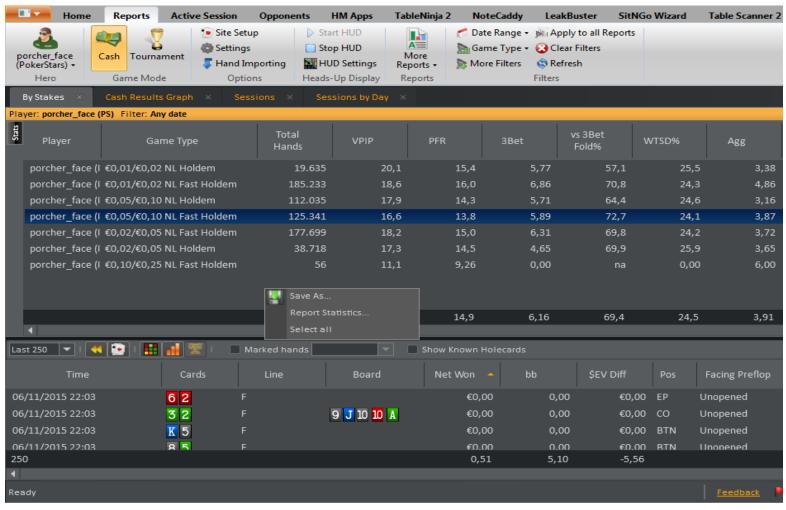


Fast, introductory frame.

Aim of this work is to generate a pattern recognition tool to distinguish winning regular poker players from losing ones.

Intro 11/26/15

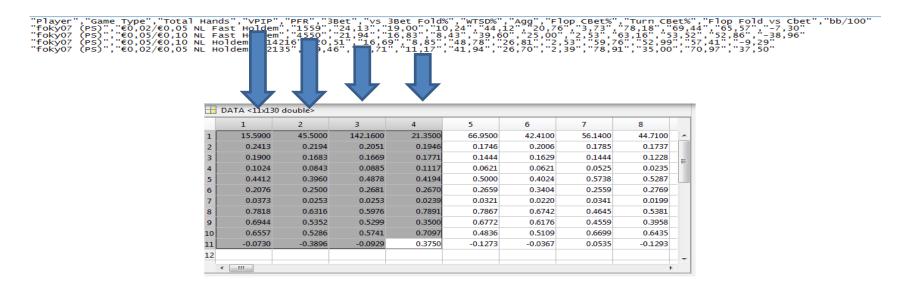
Data entry from HM



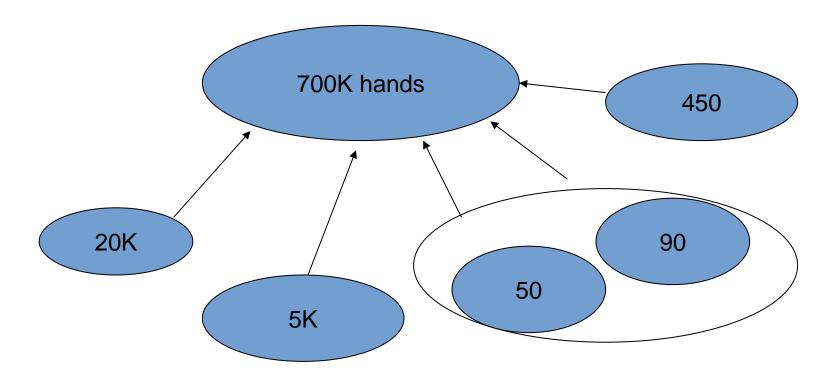
Passing data to PatRec tool

All data is gathered from my personal poker account and is recorded by the third party software Hold'em Manager 2 (HM). HM is able to save players' reports in .csv files. Each report must be saved manually.

In order to adapt to the input structure requested by the pattern recognition tools provided by matlab, a bit of data manipulation has been implemented

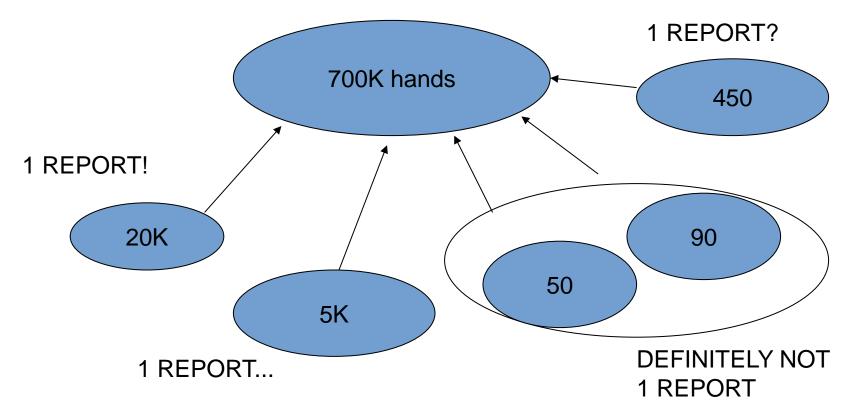


BIG data?



Fishy opponents play less! A possibility would be to gather all of em into an alias

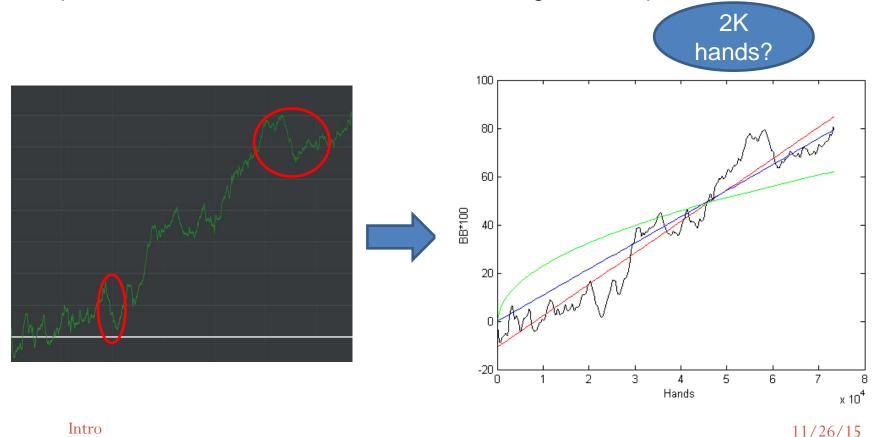
BIG data?



Fishy opponents play less! A possibility would be to gather all of em into an alias

Correct definition of "BIG"

Online poker is essentially aleatory. By examining the stochastic process associated to hero's personal hands, we can infer information on the variance of the process. Our aim is now to define what is a "good" sample.



The neural network toolbox

Input data ("features"): The list of sensible stats available for the players. Those range from very common stats to very improbable one (as example "Missed cbet turn after check raising flop on 3bet pot", completely useless unless we got a good sample. It should range around 100K hands on that opponent).

Some stats are easy to mine (VPIP and PFR take 1 hand per sample), while some others are gathered much more slowly (some actions are "rare" events and also depend on the possibility of committing that action).

Input data ("target"): The oracle for the network, seems pretty legit to consider their winrate (\$/hand, more properly expressed in bb/100hands) as a good oracle... however some precautions must be taken

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The features vector

(HANDS, VPIP, PFR, 3BET, CCL, CBET, FCB, WTSD, STL, AGGR) 10 elements

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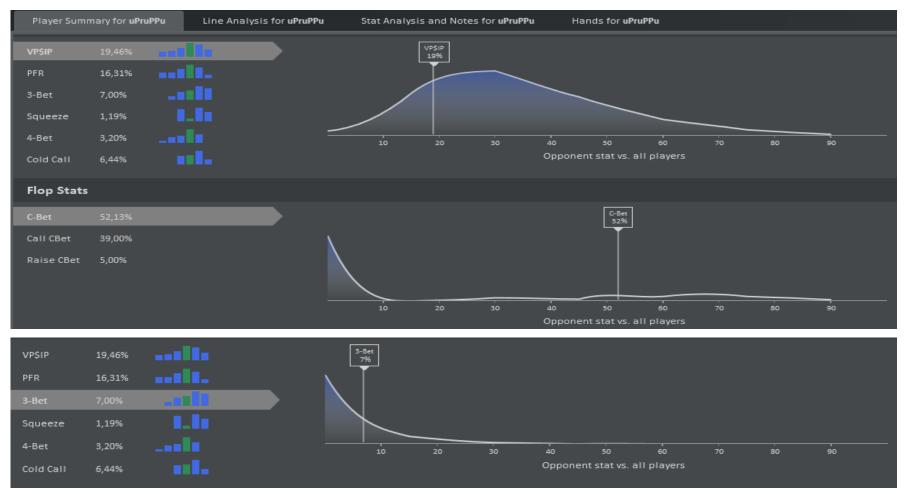
The features vector

(HANDS, VPIP, PFR, 3BET, CCL, CBET, FCB, WTSD, STL, AGGR) 10 elements

(HANDS, VPIP, PFR, 3BET, CCL, CBET, FCB, WTSD, STL, AGGR) 5-6 elements

Poker player experience comes handy here.

Discriminatory power (qualitatively)



The oracle?

Intuition suggest that the correct question for determining a good player is: Is he winning money? (or, better, is his bb/100 positive?)

Since the response suffers of indetermination, a good player might has been recorded as non-winning. A way to overcome is to consider the socalled all-inEV adjusted winrate.



-330 bb at the end of the game session? Bad player or bad classification?

All-in EV winnings
VS
Net winnings

Improving the oracle.



Improving the oracle.

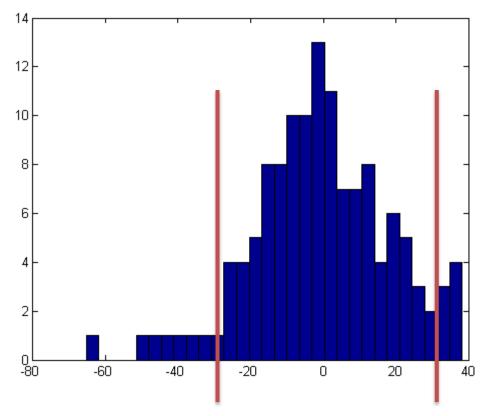


Net Won is -116bb

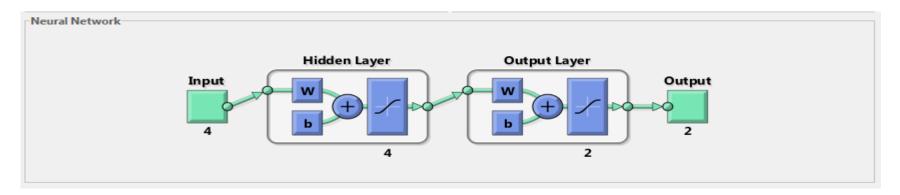
Adj. Won is -116bb*0.17 + 109bb*0.83 = 71bb

Improving the oracle.

Moreover, player with small game samples may have been recorded in a surprisingly lucky or unlucky session (variance rush). In order to balance this behaviour, players at the tails of the bb100 distribution have been cut out.



The neural network toolbox



Properties of the network:

#layers: 1 + 1 hidden.

Acceptance function: sigmoid.

Output: binary (two classes).

Method: gradient descent.

Training of the network

Data is composed of 200 different reports, with a cutoff at 1000 hands. If the number of hands in the report is lesser than the cutoff, the report is ignored. If we lower the hand-cutoff we get more data for the training, but we increment the error associated to the oracle.

The toolbox suggests a partitioning for the training, validation and testing elements of 70%, 15%, 15%. Unfortunately, these values restrict our count to only a few element for the latter two phases.

The number of neurons has been varied manually in a range from zero to ten.

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Output of the network.

More science

Output of the network.

Lots of science

Non linear separability?

A SVM classification

Considerations

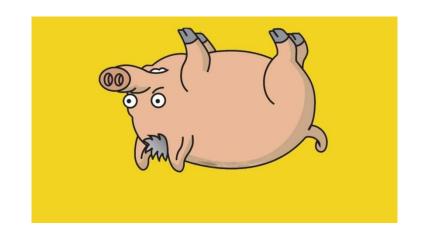
I like science

Thanks for reading,



Email:

andreamazzei88@gmail.com porcherface@gmail.com



Thanks 11/26/15