CS 747, Autumn 2022: Lecture 25

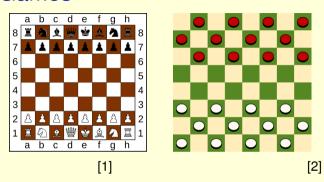
Shivaram Kalyanakrishnan

Department of Computer Science and Engineering Indian Institute of Technology Bombay

Autumn 2022

Search in Games, Decision-time Planning in MDPs

- Game trees and minimax search.
- Decision-time planning in MDPs
 - Problem
 - Rollout policies
 - Monte Carlo tree search
- Summary

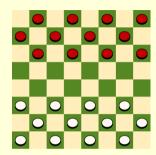


^[1] https://commons.wikimedia.org/wiki/File:AAA_SVG_Chessboard_and_chess_pieces_02.svg. CC image courtesy of ILA-boy on WikiMedia Commons licensed under CC-BY-SA-3.0.

^[2] https://commons.wikimedia.org/wiki/File:Draughts.svg.



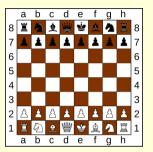


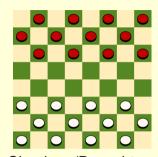


Checkers/Draughts [2]

^[1] https://commons.wikimedia.org/wiki/File:AAA_SVG_Chessboard_and_chess_pieces_02.svg. CC image courtesy of ILA-boy on WikiMedia Commons licensed under CC-BY-SA-3.0.

^[2] https://commons.wikimedia.org/wiki/File:Draughts.svg.





Chess [1]

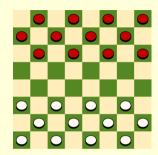
Checkers/Draughts [2]

• Winning at chess/checkers: a search problem?

^[1] https://commons.wikimedia.org/wiki/File:AAA_SVG_Chessboard_and_chess_pieces_02.svg. CC image courtesy of ILA-boy on WikiMedia Commons licensed under CC-BY-SA-3.0.

^[2] https://commons.wikimedia.org/wiki/File:Draughts.svg.





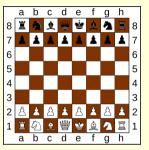
Chess [1]

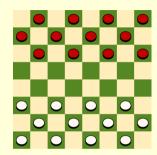
Checkers/Draughts [2]

- Winning at chess/checkers: a search problem?
- What's the main difference from previous examples?

^[1] https://commons.wikimedia.org/wiki/File:AAA_SVG_Chessboard_and_chess_pieces_02.svg. CC image courtesy of ILA-boy on WikiMedia Commons licensed under CC-BY-SA-3.0.

^[2] https://commons.wikimedia.org/wiki/File:Draughts.svg.





Chess [1]

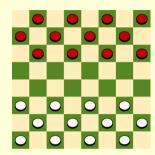
Checkers/Draughts [2]

- Winning at chess/checkers: a search problem?
- What's the main difference from previous examples? There's another player!

^[1] https://commons.wikimedia.org/wiki/File:AAA_SVG_Chessboard_and_chess_pieces_02.svg. CC image courtesy of ILA-boy on WikiMedia Commons licensed under CC-BY-SA-3.0.

^[2] https://commons.wikimedia.org/wiki/File:Draughts.svg.





Chess [1]

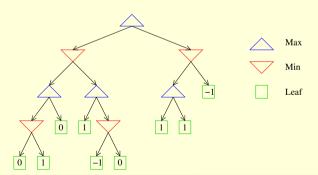
Checkers/Draughts [2]

- Winning at chess/checkers: a search problem?
- What's the main difference from previous examples? There's another player!
- Instances of turn-based two player zero-sum games.

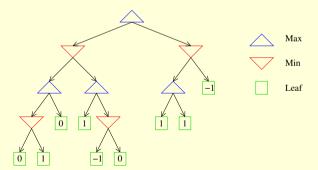
[1] https://commons.wikimedia.org/wiki/File:AAA_SVG_Chessboard_and_chess_pieces_02.svg. CC image courtesy of ILA-boy on WikiMedia Commons licensed under CC-BY-SA-3.0.

[2] https://commons.wikimedia.org/wiki/File:Draughts.svg.

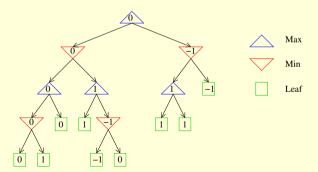
- Assume turn-taking zero sum game played by Max and Min.
- Action costs usually taken as 0, but leaves have value
 1 (Max loses), 0 (draw), 1 (Max wins).
- Value of Max node is maximum of values of children.
 Value of Min node is minimum of values of children.



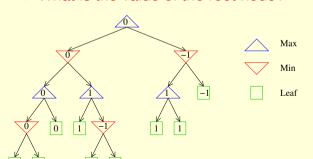
- Assume turn-taking zero sum game played by Max and Min.
- Action costs usually taken as 0, but leaves have value
 1 (Max loses), 0 (draw), 1 (Max wins).
- Value of Max node is maximum of values of children.
 Value of Min node is minimum of values of children.
- What is the value of the root node?



- Assume turn-taking zero sum game played by Max and Min.
- Action costs usually taken as 0, but leaves have value
 1 (Max loses), 0 (draw), 1 (Max wins).
- Value of Max node is maximum of values of children.
 Value of Min node is minimum of values of children.
- What is the value of the root node?



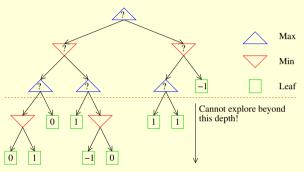
- Assume turn-taking zero sum game played by Max and Min.
- Action costs usually taken as 0, but leaves have value
 1 (Max loses), 0 (draw), 1 (Max wins).
- Value of Max node is maximum of values of children.
 Value of Min node is minimum of values of children.
- What is the value of the root node?



 In 2007, a massive, long-running computation concluded that the value of the root node for Checkers is 0 (draw).

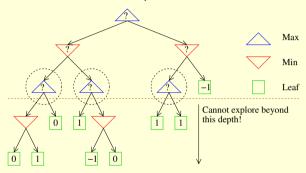
Evaluation Function

• The Checkers tree has $\approx 10^{40}$ nodes; Chess has $\approx 10^{120}$. Infeasible to solve!



Evaluation Function

• The Checkers tree has $\approx 10^{40}$ nodes; Chess has $\approx 10^{120}$. Infeasible to solve!



- At some depth *d* from current node, estimate node value using features.
- For example, in Chess, set evaluation as

$$w_1 \times \text{Material diff.} + w_2 \times \text{King safety} + w_3 \times \text{pawn strength} + \dots$$

• Weights w_1, w_2, w_3, \dots are tuned or learned.

Search in Games, Decision-time Planning in MDPs

- Game trees and minimax search
- Decision-time planning in MDPs
 - Problem
 - Rollout policies
 - Monte Carlo tree search
- Summary

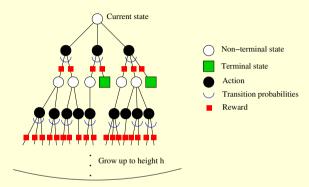
• So far we have assumed that an agent's learning algorithm produces π or Q as output. While acting on-line, the agent just needs a "look up" or associative "forward pass" from any state s to obtain its action.

- So far we have assumed that an agent's learning algorithm produces π or Q as output. While acting on-line, the agent just needs a "look up" or associative "forward pass" from any state s to obtain its action.
- Sometimes π or Q might be difficult to learn in compact form, but a model M = (T, R) (given or learned, exact or approximate) might be available.

- So far we have assumed that an agent's learning algorithm produces π or Q as output. While acting on-line, the agent just needs a "look up" or associative "forward pass" from any state s to obtain its action.
- Sometimes π or Q might be difficult to learn in compact form, but a model M = (T, R) (given or learned, exact or approximate) might be available.
- In decision-time planning, at every time step, we "imagine" possible futures emanating from the current state by using M, and use the computation to decide which action to take.

- So far we have assumed that an agent's learning algorithm produces π or Q as output. While acting on-line, the agent just needs a "look up" or associative "forward pass" from any state s to obtain its action.
- Sometimes π or Q might be difficult to learn in compact form, but a model M = (T, R) (given or learned, exact or approximate) might be available.
- In decision-time planning, at every time step, we "imagine" possible futures emanating from the current state by using M, and use the computation to decide which action to take.
- How to rigorously do so?

Tree Search on MDPs

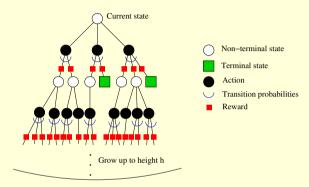


• Expectimax calculation. Set $Q^h \leftarrow \mathbf{0}$ //Leaves. For $d = h - 1, h - 2, \dots, 0$://Bottom-up calculation.

$$V^d(s) \leftarrow \max_{a \in A} Q^{d+1}(s, a);$$

$$Q^d(s, a) \leftarrow \sum_{s' \in S} T(s, a, s') \{ R(s, a, s') + \gamma V^d(s') \}.$$

Tree Search on MDPs



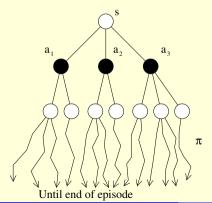
- Need $h = \Theta(\frac{1}{1-\gamma})$ for sufficient accuracy.
- With branching factor b, tree size is $\Theta(b^h)$. Expensive!
- Often *M* is only a sampling model (not distribution model).
- Can we avoid expanding (clearly) inferior branches?

Search in Games, Decision-time Planning in MDPs

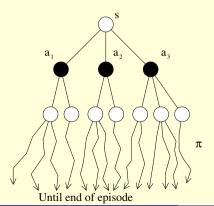
- Game trees and minimax search
- Decision-time planning in MDPs
 - Problem
 - Rollout policies
 - Monte Carlo tree search
- Summary

- Suppose we have a (look-up) policy π .
- Let policy π' satisfy $\pi'(s) = \operatorname{argmax}_{a \in A} Q^{\pi}(s, a)$ for $s \in S$.
- By the policy improvement theorem, we know $\pi' \succeq \pi$.

- Suppose we have a (look-up) policy π .
- Let policy π' satisfy $\pi'(s) = \operatorname{argmax}_{a \in A} Q^{\pi}(s, a)$ for $s \in S$.
- By the policy improvement theorem, we know $\pi' \succeq \pi$.
- We implement π' using Monte Carlo rollouts (through M).

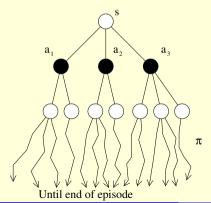


- Suppose we have a (look-up) policy π .
- Let policy π' satisfy $\pi'(s) = \operatorname{argmax}_{a \in A} Q^{\pi}(s, a)$ for $s \in S$.
- By the policy improvement theorem, we know $\pi' \succeq \pi$.
- We implement π' using Monte Carlo rollouts (through M).



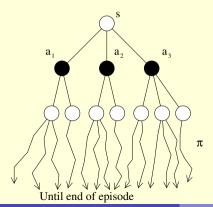
• From current state s, for each action $a \in A$, generate N trajectories by taking a from s and thereafter following π .

- Suppose we have a (look-up) policy π .
- Let policy π' satisfy $\pi'(s) = \operatorname{argmax}_{a \in A} Q^{\pi}(s, a)$ for $s \in S$.
- By the policy improvement theorem, we know $\pi' \succeq \pi$.
- We implement π' using Monte Carlo rollouts (through M).



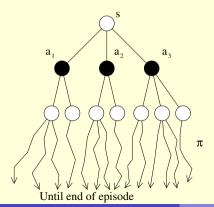
- From current state s, for each action $a \in A$, generate N trajectories by taking a from s and thereafter following π .
- Set $\hat{Q}^{\pi}(s, a)$ as average of episodic returns.

- Suppose we have a (look-up) policy π .
- Let policy π' satisfy $\pi'(s) = \operatorname{argmax}_{a \in A} Q^{\pi}(s, a)$ for $s \in S$.
- By the policy improvement theorem, we know $\pi' \succeq \pi$.
- We implement π' using Monte Carlo rollouts (through M).



- From current state s, for each action $a \in A$, generate N trajectories by taking a from s and thereafter following π .
- Set $\hat{Q}^{\pi}(s, a)$ as average of episodic returns.
- Take action $\pi'(s) = \operatorname{argmax}_{a \in A} \hat{Q}^{\pi}(s, a)$.

- Suppose we have a (look-up) policy π .
- Let policy π' satisfy $\pi'(s) = \operatorname{argmax}_{a \in A} Q^{\pi}(s, a)$ for $s \in S$.
- By the policy improvement theorem, we know $\pi' \succeq \pi$.
- We implement π' using Monte Carlo rollouts (through M).



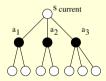
- From current state s, for each action $a \in A$, generate N trajectories by taking a from s and thereafter following π .
- Set $\hat{Q}^{\pi}(s, a)$ as average of episodic returns.
- Take action $\pi'(s) = \operatorname{argmax}_{a \in A} \hat{Q}^{\pi}(s, a)$.
- Repeat same process from next state s'.

Search in Games, Decision-time Planning in MDPs

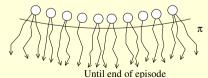
- Game trees and minimax search
- Decision-time planning in MDPs
 - Problem
 - Rollout policies
 - Monte Carlo tree search
- Summary

- Build out a tree up to height h (say 5–10) from current state s_{current} . "Data" for the tree are samples returned by M.
- For (s, a) pairs reachable from s_{current} in $\leq h$ steps, maintain
 - ightharpoonup Q(s, a): average of returns of rollouts passing through (s, a).

$$\qquad \qquad \textbf{\textit{ucb}}(s,a) = Q(s,a) + C_{\rho} \sqrt{\frac{\ln(t)}{\text{visits}(s,a)}}.$$

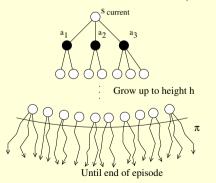


Grow up to height h



- Build out a tree up to height h (say 5–10) from current state s_{current} . "Data" for the tree are samples returned by M.
- For (s, a) pairs reachable from s_{current} in $\leq h$ steps, maintain
 - ightharpoonup Q(s, a): average of returns of rollouts passing through (s, a).

$$\qquad \qquad \textbf{\textit{ucb}}(s,a) = Q(s,a) + C_{\rho} \sqrt{\frac{\ln(t)}{\text{visits}(s,a)}}.$$

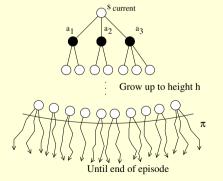


Repeat N times from $s_{current}$:

1. Generate trajectory by calling M. From stored state s, "take" action $\underset{argmax_{a \in A}}{\operatorname{argmax}} ucb(s, a)$; from leaf follow rollout policy π until end of episode.

- Build out a tree up to height h (say 5–10) from current state s_{current} . "Data" for the tree are samples returned by M.
- For (s, a) pairs reachable from s_{current} in $\leq h$ steps, maintain
 - ightharpoonup Q(s, a): average of returns of rollouts passing through (s, a).

$$\qquad \qquad \textbf{\textit{ucb}}(s,a) = Q(s,a) + C_{\rho} \sqrt{\frac{\ln(t)}{\text{visits}(s,a)}}.$$

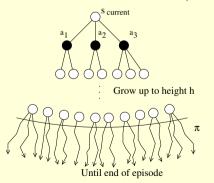


Repeat N times from s_{current} :

- **1.** Generate trajectory by calling M. From stored state s, "take" action $\arg\max_{a\in A} ucb(s,a)$; from leaf follow rollout policy π until end of episode.
- **2.** Update *Q*, *ucb* for (*s*, *a*) pairs visited in trajectory.

- Build out a tree up to height h (say 5–10) from current state s_{current} . "Data" for the tree are samples returned by M.
- For (s, a) pairs reachable from s_{current} in $\leq h$ steps, maintain
 - ightharpoonup Q(s, a): average of returns of rollouts passing through (s, a).

$$\qquad \qquad \textbf{\textit{ucb}}(s,a) = Q(s,a) + C_{\rho} \sqrt{\frac{\ln(t)}{\text{visits}(s,a)}}.$$



Repeat N times from s_{current} :

- **1.** Generate trajectory by calling M. From stored state s, "take" action $\arg\max_{a\in A} ucb(s,a)$; from leaf follow rollout policy π until end of episode.
- **2.** Update *Q*, *ucb* for (*s*, *a*) pairs visited in trajectory.

Take action $\operatorname{argmax}_{a \in A} \operatorname{ucb}(s_{\operatorname{current}}, a)$.

- Main parameters of UCT: rollout policy π , search tree height h, number of rollouts N.
- \bullet π typically an associative/look-up policy, often even a random policy.
- Better guarantees as h is increased (if $N = \infty$).
- In practice *N* limited by available "think" time.

- Main parameters of UCT: rollout policy π , search tree height h, number of rollouts N.
- \bullet π typically an associative/look-up policy, often even a random policy.
- Better guarantees as h is increased (if $N = \infty$).
- In practice *N* limited by available "think" time.
- C_p in the UCB formula needs to be large to deal with nonstationarity (from changes downstream).

- Main parameters of UCT: rollout policy π , search tree height h, number of rollouts N.
- \bullet π typically an associative/look-up policy, often even a random policy.
- Better guarantees as h is increased (if $N = \infty$).
- In practice *N* limited by available "think" time.
- C_p in the UCB formula needs to be large to deal with nonstationarity (from changes downstream).
- In general there could be multiple paths to any particular stored (s, a) pair starting from s_{current} .

- Main parameters of UCT: rollout policy π , search tree height h, number of rollouts N.
- \bullet π typically an associative/look-up policy, often even a random policy.
- Better guarantees as h is increased (if $N = \infty$).
- In practice N limited by available "think" time.
- C_p in the UCB formula needs to be large to deal with nonstationarity (from changes downstream).
- In general there could be multiple paths to any particular stored (s, a) pair starting from s_{current} .
- UCT focuses attention on rewarding regions of state space.
- Rollouts can easily be parallelised.
- Extremely successful algorithm in practice.

Search in Games, Decision-time Planning in MDPs

- Game trees and minimax search
- Decision-time planning in MDPs
 - Problem
 - Rollout policies
 - Monte Carlo tree search
- Summary

Search in On-line Decision Making

- Key requirement: simulator (model).
- More computationally expensive than lookup of π or Q.
- MCTS with rollout policies an effective approach to handle stochasticity as well as large state spaces.
- Learning (say an evaluation function) can also help solution quality of search in practice.
- Proof of all these claims: AlphaGo!

Search in On-line Decision Making

- Key requirement: simulator (model).
- More computationally expensive than lookup of π or Q.
- MCTS with rollout policies an effective approach to handle stochasticity as well as large state spaces.
- Learning (say an evaluation function) can also help solution quality of search in practice.
- Proof of all these claims: AlphaGo! Coming up in next class.