Lecture 16: MCTS

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CS234 Reinforcement Learning.

Winter 2020

1With many slides from or derived from David Silver
When listening, please set your video off and mute your side.

Please feel free to ask questions! To do so, at the bottom of your screen under participants should be an option to "raise your hand." That alerts me that you have a question.

Note that in the chat session you can send a note to me, to everyone, or to a specific person in the session. The last one can be a useful for discussing a "check your understanding" item.

This is our first time doing this—thanks for your patience as we work through this together!

We will be releasing details of the poster session tomorrow.
Select all that are true:

1. Batch RL refers to when we have many agents acting in a batch
2. In batch RL we generally care more about sample efficiency than computational efficiency
3. Importance sampling can be used to get an unbiased estimate of policy performance
4. Q-learning can be used in batch RL and will generally provide a better estimate than importance sampling in Markov environments for any function approximator used for the Q
5. Not sure
Quiz Results
Last time: Quiz

This Time: MCTS

Next time: Poster session
Why choose to have this as well?

Responsible in part for one of the greatest achievements in AI in the last decade—becoming a better Go player than any human

Brings in ideas of model-based RL and the benefits of planning
1 Introduction

2 Model-Based Reinforcement Learning

3 Simulation-Based Search
Introduction: Model-Based Reinforcement Learning

- Previous lectures: For online learning, learn value function or policy directly from experience
- This lecture: For online learning, learn model directly from experience and use planning to construct a value function or policy
- Integrate learning and planning into a single architecture
Model-Free RL

- No model
- Learn value function (and/or policy) from experience
Model-Based and Model-Free RL

- **Model-Free RL**
  - No model
  - Learn value function (and/or policy) from experience

- **Model-Based RL**
  - Learn a model from experience
  - Plan value function (and/or policy) from model
Model-Free RL

![Diagram showing state, action, and reward relationships](image.png)
Advantages of Model-Based RL

Advantages:
- Can efficiently learn model by supervised learning methods
- Can reason about model uncertainty (like in upper confidence bound methods for exploration/exploitation trade offs)

Disadvantages
- First learn a model, then construct a value function
  ⇒ two sources of approximation error
A model $M$ is a representation of an MDP $< S, A, P, R >$, parametrized by $\eta$

We will assume state space $S$ and action space $A$ are known

So a model $M = < P_\eta, R_\eta >$ represents state transitions $P_\eta \approx P$ and rewards $R_\eta \approx R$

$$S_{t+1} \sim P_\eta(S_{t+1} | S_t, A_t)$$

$$R_{t+1} = R_\eta(R_{t+1} | S_t, A_t)$$

Typically assume conditional independence between state transitions and rewards

$$P[S_{t+1}, R_{t+1} | S_t, A_t] = P[S_{t+1} | S_t, A_t]P[R_{t+1} | S_t, A_t]$$
Model Learning

- Goal: estimate model $M_\eta$ from experience $\{S_1, A_1, R_2, \ldots, S_T\}$
- This is a supervised learning problem
  \[
  S_1, A_1 \rightarrow R_2, S_2 \\
  S_2, A_2 \rightarrow R_3, S_3 \\
  \vdots \\
  S_{T-1}, A_{T-1} \rightarrow R_T, S_T
  \]
- Learning $s, a \rightarrow r$ is a regression problem
- Learning $s, a \rightarrow s'$ is a density estimation problem
- Pick loss function, e.g. mean-squared error, KL divergence, \ldots
- Find parameters $\eta$ that minimize empirical loss
Examples of Models

- Table Lookup Model
- Linear Expectation Model
- Linear Gaussian Model
- Gaussian Process Model
- Deep Belief Network Model
- ...

Table Lookup Model

- Model is an explicit MDP, $\hat{P}, \hat{R}$
- Count visits $N(s, a)$ to each state action pair

\[
\begin{align*}
\hat{P}^a_{s,s'} &= \frac{1}{N(s, a)} \sum_{t=1}^{T} \mathbb{1}(S_t, A_t, S_{t+1} = s, a, s') \\
\hat{R}^a_s &= \frac{1}{N(s, a)} \sum_{t=1}^{T} \mathbb{1}(S_t, A_t = s, a)
\end{align*}
\]

- Alternatively
  - At each time-step $t$, record experience tuple $< S_t, A_t, R_{t+1}, S_{t+1} >$
  - To sample model, randomly pick tuple matching $< s, a, \cdot, \cdot >$
**AB Example**

- Two states A, B; no discounting; 8 episodes of experience

```
A, 0, B, 0
B, 1
B, 1
B, 1
B, 1
B, 0
```

- We have constructed a **table lookup model** from the experience
- Recall: For a particular policy, TD with a tabular representation with infinite experience replay will converge to the same value as computed if construct a MLE model and do planning
- **Check Your Memory**: Will MC methods converge to the same solution?
Planning with a Model

- Given a model $\mathcal{M}_\eta = \langle \mathcal{P}_\eta, \mathcal{R}_\eta \rangle$
- Solve the MDP $\langle \mathcal{S}, \mathcal{A}, \mathcal{P}_\eta, \mathcal{R}_\eta \rangle$
- Using favourite planning algorithm
  - Value iteration
  - Policy iteration
  - Tree search
  - \ldots
Sample-Based Planning

- A simple but powerful approach to planning
- Use the model only to generate samples
- Sample experience from model

\[ S_{t+1} \sim \mathcal{P}_\eta(S_{t+1} \mid S_t, A_t) \]

\[ R_{t+1} = \mathcal{R}_\eta(R_{t+1} \mid S_t, A_t) \]

- Apply model-free RL to samples, e.g.:
  - Monte-Carlo control
  - Sarsa
  - Q-learning
Planning with an Inaccurate Model

- Given an imperfect model $< \mathcal{P}_\eta, \mathcal{R}_\eta > \neq < \mathcal{P}, \mathcal{R} >$
- Performance of model-based RL is limited to optimal policy for approximate MDP $< S, A, \mathcal{P}_\eta, \mathcal{R}_\eta >$
- i.e. Model-based RL is only as good as the estimated model
- When the model is inaccurate, planning process will compute a sub-optimal policy
Back to the AB Example

- Construct a table-lookup model from real experience
- Apply model-free RL to sampled experience

Real experience
A, 0, B, 0
B, 1
B, 1

What values will TD with estimated model converge to?

Is this correct?
Planning with an Inaccurate Model

- Given an imperfect model $\langle P_\eta, R_\eta \rangle \neq \langle P, R \rangle$
- Performance of model-based RL is limited to optimal policy for approximate MDP $\langle S, A, P_\eta, R_\eta \rangle$
- i.e. Model-based RL is only as good as the estimated model
- When the model is inaccurate, planning process will compute a sub-optimal policy
- Solution 1: when model is wrong, use model-free RL
- Solution 2: reason explicitly about model uncertainty (see Lectures on Exploration / Exploitation)
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Previously would compute a policy for whole state space
Simulation-Based Search

- Simulate episodes of experience from now with the model starting from current state \( S_t \)

\[
\{ S_t^k, A_t^k, R_{t+1}^k, \ldots, S_T^k \}_{k=1}^K \sim \mathcal{M}_v
\]

- Apply model-free RL to simulated episodes
  - Monte-Carlo control → Monte-Carlo search
  - Sarsa → TD search
Simple Monte-Carlo Search

- Given a model $\mathcal{M}_v$ and a simulation policy $\pi$
- For each action $a \in A$
  - Simulate $K$ episodes from current (real) state $s_t$
    $$\{s_t, a, R_{t+1}^k, \ldots, S_T^k\}_{k=1}^K \sim \mathcal{M}_v, \pi$$
  - Evaluate actions by mean return (Monte-Carlo evaluation)
    $$Q(s_t, a) = \frac{1}{K} \sum_{k=1}^K G_t \xrightarrow{P} q_\pi(s_t, a)$$ (1)
- Select current (real) action with maximum value
  $$a_t = \arg\max_{a \in A} Q(s_t, a)$$
- This is essentially doing 1 step of policy improvement
Simulation-Based Search

- Simulate episodes of experience from now with the model
- Apply model-free RL to simulated episodes
Can we do better than 1 step of policy improvement?

If have a MDP model $\mathcal{M}_v$

Can compute optimal $q(s, a)$ values for current state by constructing an expectimax tree
Forward Search Expectimax Tree

- Forward search algorithms select the best action by lookahead
- They build a search tree with the current state $s_t$ at the root
- Using a model of the MDP to look ahead

No need to solve whole MDP, just sub-MDP starting from now
Can we do better than 1 step of policy improvement?
If have a MDP model $M_v$
Can compute optimal $q(s, a)$ values for current state by constructing an expectimax tree
Limitations: Size of tree scales as
Monte-Carlo Tree Search (MCTS)

- Given a model $M_v$
- Build a search tree rooted at the current state $s_t$
- Samples actions and next states
- Iteratively construct and update tree by performing $K$ simulation episodes starting from the root state
- After search is finished, select current (real) action with maximum value in search tree

$$a_t = \arg\max_{a \in A} Q(s_t, a)$$
Monte-Carlo Tree Search

- **Goal:**
- Simulating an episode involves two phases (in-tree, out-of-tree)
  - **Tree policy:** pick actions for tree nodes to maximize $Q(S, A)$
  - **Roll out policy:** e.g. pick actions randomly, or another policy
- To evaluate the value of a tree node $i$ at state action pair $(s, a)$, average over all rewards received from that node onwards across simulated episodes in which this tree node was reached

$$Q(i) = \frac{1}{N(i)} \sum_{k=1}^{K} \sum_{u=t}^{T} 1(i \in epi.k) G_k(i) \overset{P}{\rightarrow} q(s, a)$$

- Under mild conditions, converges to the optimal search tree, $Q(S, A) \rightarrow q^*(S, A)$
- **Note:**

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Lecture 16: MCTS 
Winter 2020
MCTS involves deciding on an action to take by doing tree search where it picks actions to maximize $Q(S, A)$ and samples states. Select all

1. Given a MDP, MCTS may be a good choice for short horizon problems with a small number of states and actions.
2. Given a MDP, MCTS may be a good choice for long horizon problems with a large action space and a small state space.
3. Given a MDP, MCTS may be a good choice for long horizon problems with a large state space and small action space.
4. Not sure
Upper Confidence Tree (UCT) Search

- How to select what action to take during a simulated episode?
Upper Confidence Tree (UCT) Search

- How to select what action to take during a simulated episode?
- UCT: borrow idea from bandit literature and treat each node where can select actions as a multi-armed bandit (MAB) problem
- Maintain an upper confidence bound over reward of each arm
Upper Confidence Tree (UCT) Search

- How to select what action to take during a simulated episode?
- UCT: borrow idea from bandit literature and treat each node where can select actions as a multi-armed bandit (MAB) problem
- Maintain an upper confidence bound over reward of each arm

\[
Q(s, a, i) = \frac{1}{N(s, a, i)} \sum_{k=1}^{K} \sum_{u=t}^{T} \mathbb{1}(i \in \text{epi}.k) G_k(s, a, i) + c \sqrt{\frac{\ln(n(s))}{n(s, a)}}
\]

- For simplicity can treat each state node as a separate MAB
- For simulated episode \(k\) at node \(i\), select action/arm with highest upper bound to simulate and expand (or evaluate) in the tree

\[
a_{ik} = \arg \max Q(s, a, i)
\]

- This implies that the policy used to simulate episodes with (and expand/update the tree) can change across each episode
Case Study: the Game of Go

- Go is 2500 years old
- Hardest classic board game
- Grand challenge task (John McCarthy)
- Traditional game-tree search has failed in Go
- Check your understanding: does playing Go involve learning to make decisions in a world where dynamics and reward model are unknown?
Rules of Go

- Usually played on 19x19, also 13x13 or 9x9 board
- Simple rules, complex strategy
- Black and white place down stones alternately
- Surrounded stones are captured and removed
- The player with more territory wins the game
Position Evaluation in Go

- How good is a position \( s \)
- Reward function (undiscounted):
  \[
  R_t = 0 \text{ for all non-terminal steps } t < T \\
  R_T = \begin{cases} 
  1, & \text{if Black wins.} \\
  0, & \text{if White wins.}
\end{cases}
\]
- Policy \( \pi = \langle \pi_B, \pi_W \rangle \) selects moves for both players
- Value function (how good is position \( s \)):
  \[
  v_\pi(s) = \mathbb{E}_\pi[R_T \mid S = s] = \mathbb{P}[\text{Black wins} \mid S = s] \\
  v^*(s) = \max_{\pi_B} \min_{\pi_W} v_\pi(s)
  \]
Monte-Carlo Evaluation in Go

\[ V(s) = \frac{2}{4} = 0.5 \]

Current position \( s \)

Simulation

Outcomes

1 1 0 0
Go is a 2 player game so tree is a minimax tree instead of expectimax
White minimizes future reward and Black maximizes future reward when computing action to simulate
Applying Monte-Carlo Tree Search (2)

Current state → \frac{1}{2}

Tree Policy

Default Policy
Applying Monte-Carlo Tree Search (3)

Current state

Tree Policy

Default Policy
Applying Monte-Carlo Tree Search (4)
Applying Monte-Carlo Tree Search (5)
Advantages of MC Tree Search

- Highly selective best-first search
- Evaluates states dynamically (unlike e.g. DP)
- Uses sampling to break curse of dimensionality
- Works for “black-box” models (only requires samples)
- Computationally efficient, anytime, parallelisable
In more depth: Upper Confidence Tree (UCT) Search

- UCT: borrow idea from bandit literature and treat each tree node where can select actions as a multi-armed bandit (MAB) problem
- Maintain an upper confidence bound over reward of each arm and select the best arm
- Check your understanding: Why is this slightly strange? Hint: why were upper confidence bounds a good idea for exploration/exploitation? Is there an exploration/exploitation problem during simulated episodes?

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1Relates to metalevel reasoning (for an example related to Go see ”Selecting Computations: Theory and Applications”, Hay, Russell, Tolpin and Shimony 2012)
In Upper Confidence Tree (UCT) search we treat each tree node as a multi-armed bandit (MAB) problem, and use an upper confidence bound over the future value of each action to help select actions for later rollouts. Select all that are true

1. This may be useful since it will prioritize actions that lead to later good rewards
2. UCB minimizes regret. UCT is minimizing regret within rollouts of the tree. (If this is true, think about if this a good idea?)
3. Not sure
In more depth: Upper Confidence Tree (UCT) Search

- UCT: borrow idea from bandit literature and treat each tree node where can select actions as a multi-armed bandit (MAB) problem
- Maintain an upper confidence bound over reward of each arm and select the best arm
- Hint: why were upper confidence bounds a good idea for exploration/exploitation? Is there an exploration/exploitation problem during simulated episodes?²

²Relates to metalevel reasoning (for an example related to Go see ”Selecting Computations: Theory and Applications”, Hay, Russell, Tolpin and Shimony, 2012)
AlphaGo trailer link
Class Structure

- Last time: Quiz
- **This Time:** MCTS
- Next time: Poster session
Define the key features of reinforcement learning that distinguish it from AI and non-interactive machine learning.

Given an application problem (e.g. from computer vision, robotics, etc) decide if it should be formulated as a RL problem, if yes be able to define it formally (in terms of the state space, action space, dynamics and reward model), state what algorithm (from class) is best suited to addressing it, and justify your answer.

Implement (in code) common RL algorithms including a deep RL algorithm.

Describe (list and define) multiple criteria for analyzing RL algorithms and evaluate algorithms on these metrics: e.g. regret, sample complexity, computational complexity, empirical performance, convergence, etc.

Describe the exploration vs exploitation challenge and compare and contrast at least two approaches for addressing this challenge (in terms of performance, scalability, complexity of implementation, and theoretical guarantees).

Consider the implications of success.
Learning more about RL

- Sequential decision making under uncertainty
- CS238: Decision Making under Uncertainty
- CS239: Advanced Topics in Sequential Decision Making
- MS&E351 Dynamic Programming and Stochastic Control
- MS&E338 Reinforcement Learning (advanced version)
- CS332: Advanced Survey of Reinforcement Learning (current topics, project class)
Already seeing incredible results in games and some terrific successes in robotics
Healthcare, education, consumer marketing...
Machines learning to help us, in safe, fair and accountable ways
Reinforcement learning

- Please fill in the course evaluation survey. It helps me learn about what is helping you learn and what I and the CS234 course staff can do to help future students even better.
- Thanks for all your questions, curiosity and enthusiasm this term. It’s been a pleasure and I look forward to seeing you at the remote poster session!