Mastering the game of Go with deep neural networks and tree search (Silver et al., 2016)

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The Game of Go







Timeline

- 1952 computer masters Tic-Tac-Toe
- 1994 computer masters Checkers
- 1997 IBM's Deep Blue defeats Garry Kasparov in Chess
- 2011 IBM's Watson defeats Jeopardy champions
- 2014 Google algorithms learn to play Atari games
- 2015 Wikipedia: "Thus, it is very unlikely that it will be possible to program a reasonably fast algorithm for playing the Go endgame flawlessly, let alone the whole Go game."
- 2015 Google's AlphaGo defeats Fan Hui (2-dan professional) in Go

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Timeline



"This is the first time that a computer program has defeated a human professional player in the full-sized game of Go, a feat previously thought to be at least a decade away."

- Silver et al., 2016

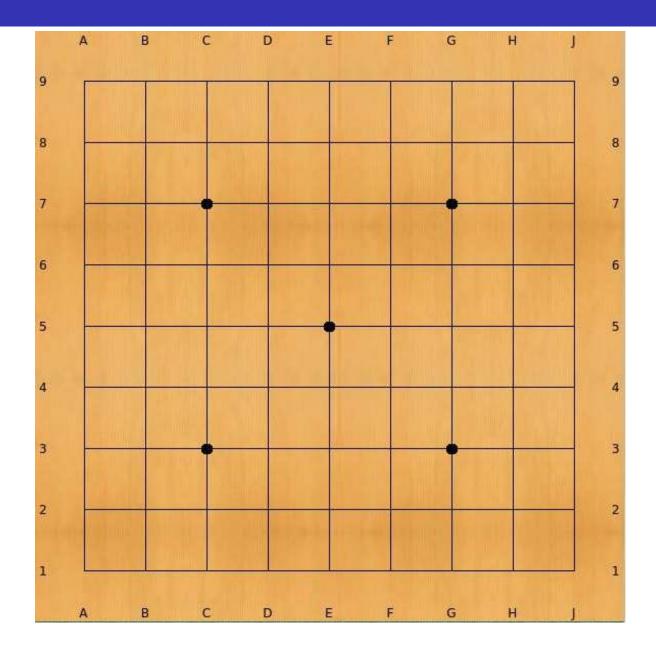


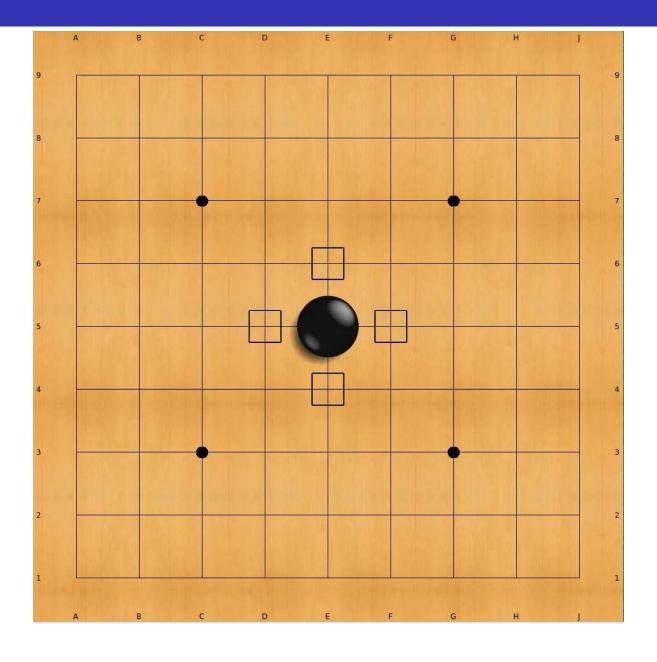
Figure: David Silver

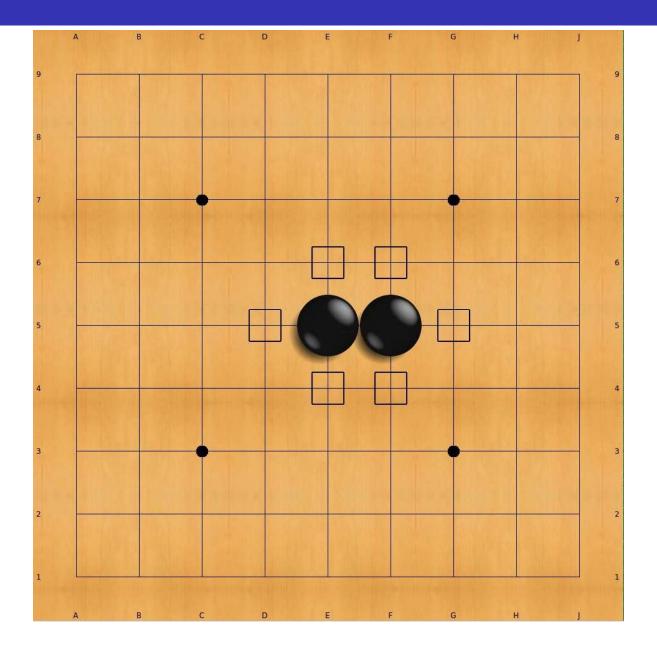
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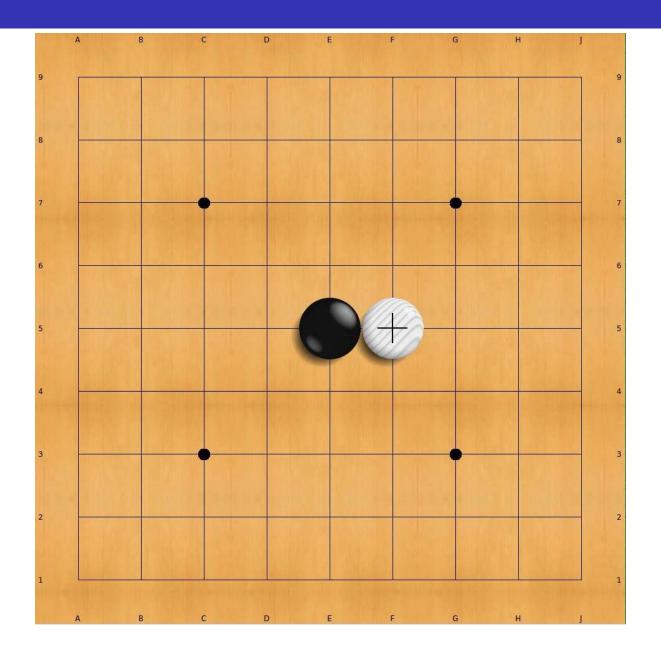
Overview

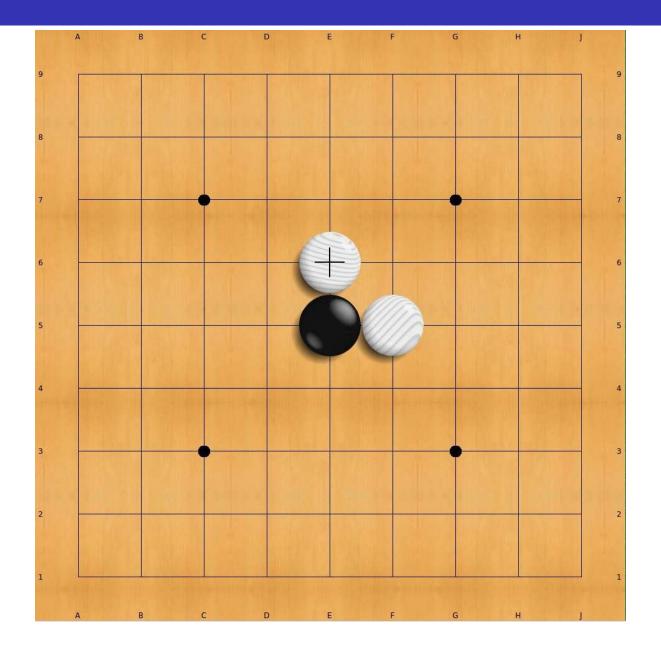
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 - Policy and Value Networks
 - Combining Neural Networks with MCTS
 - Playing Strength Evaluation
- AlphaGo vs Lee Sedol

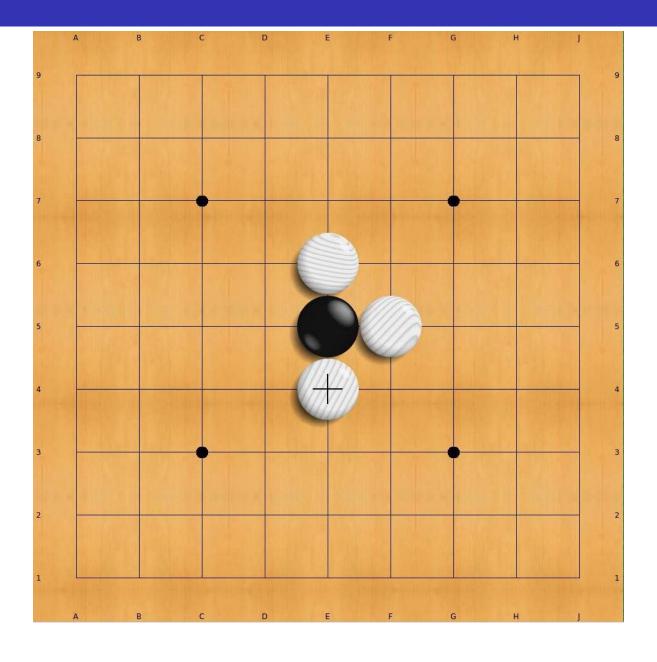


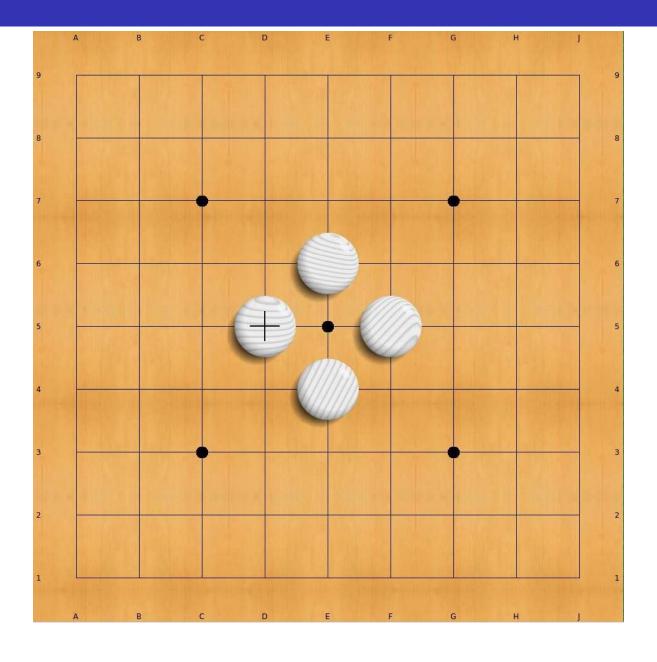


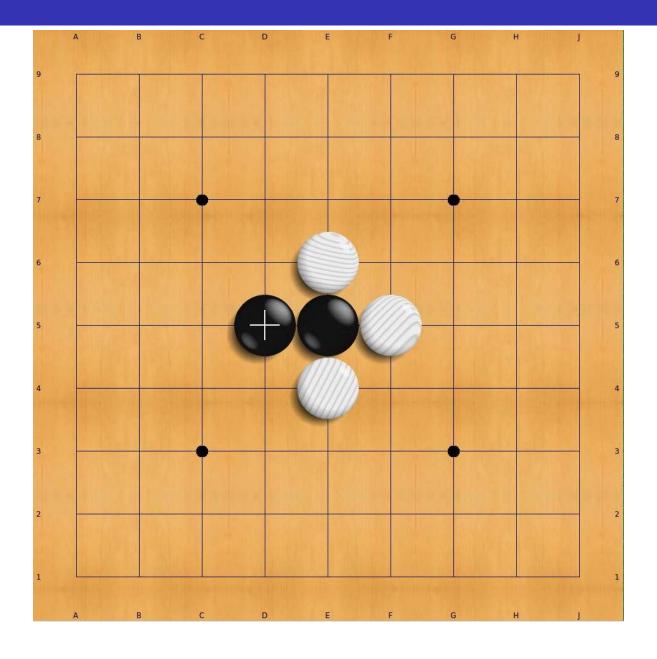


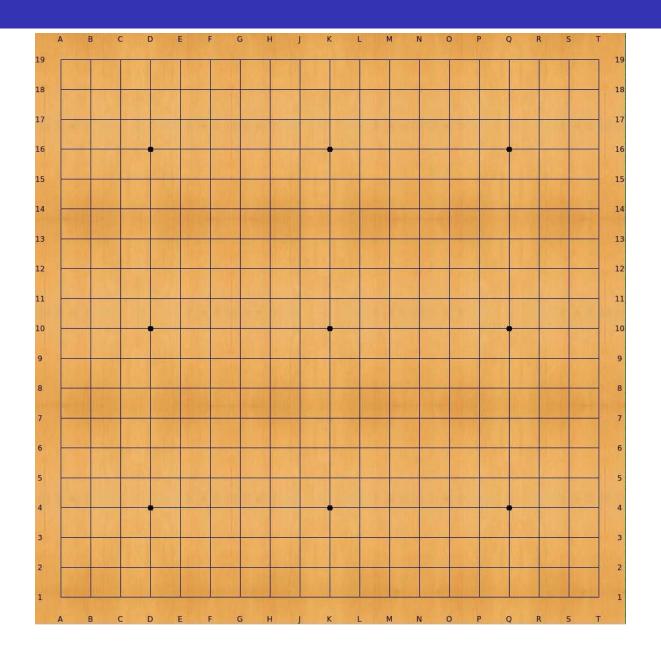


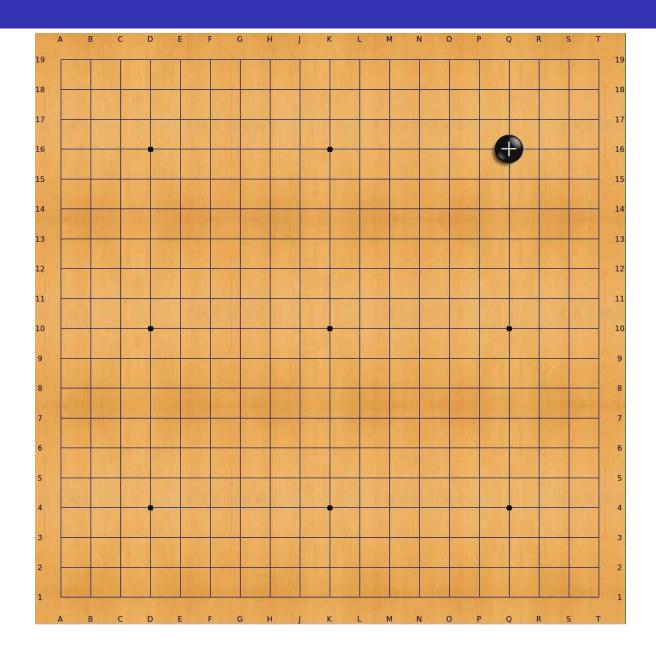


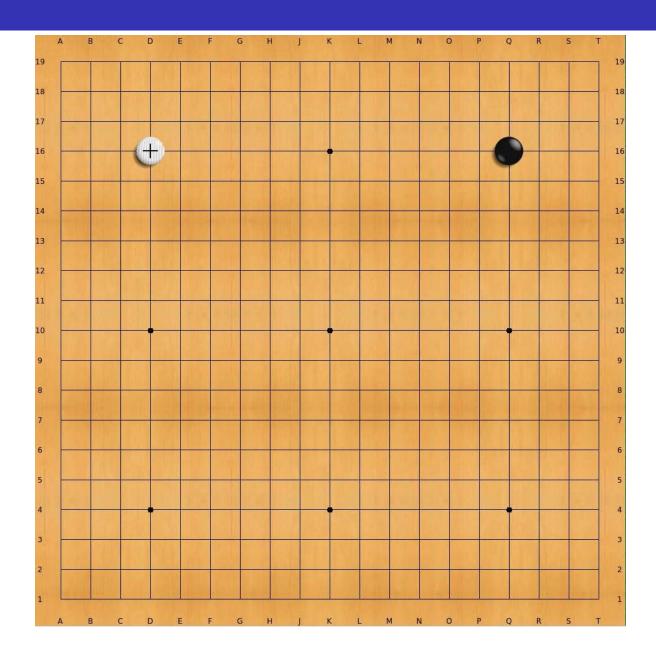


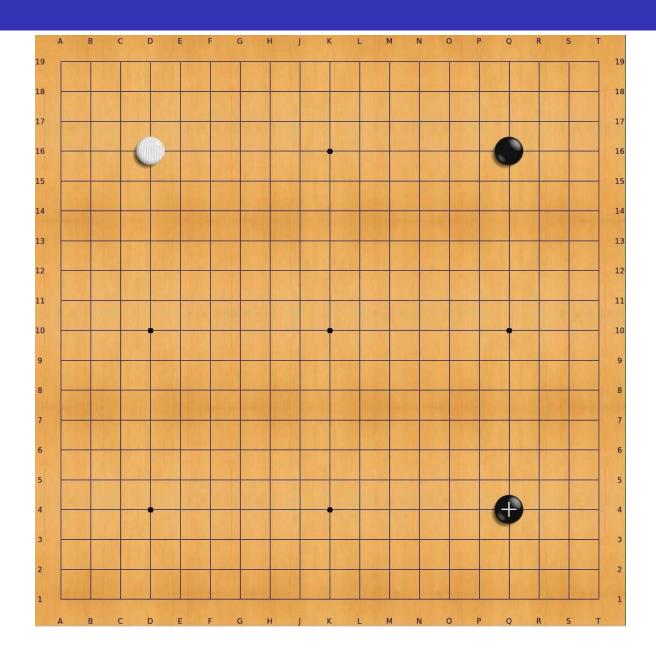


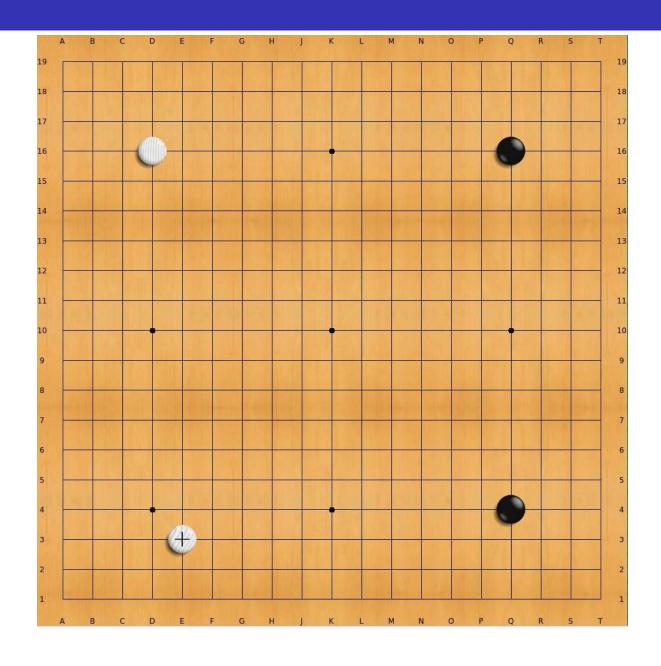


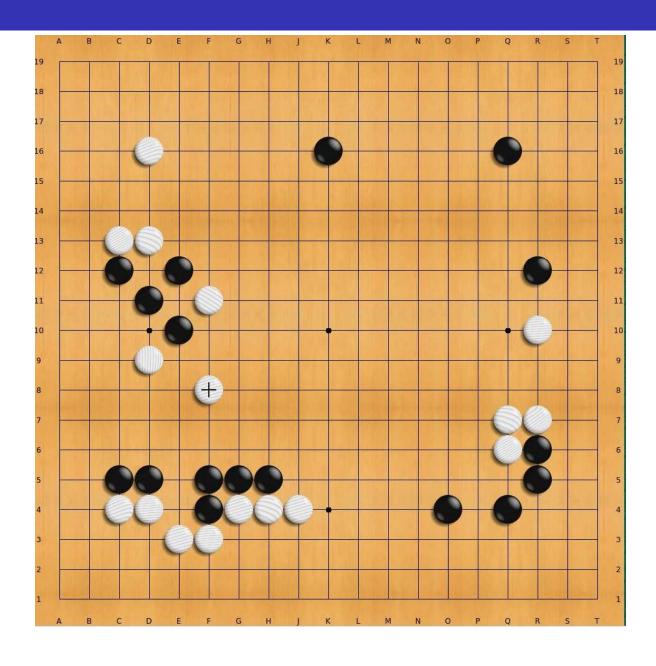


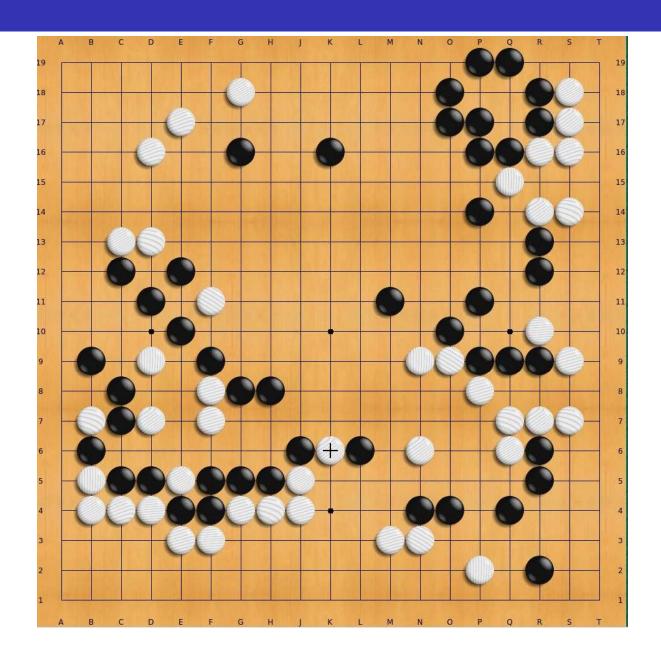


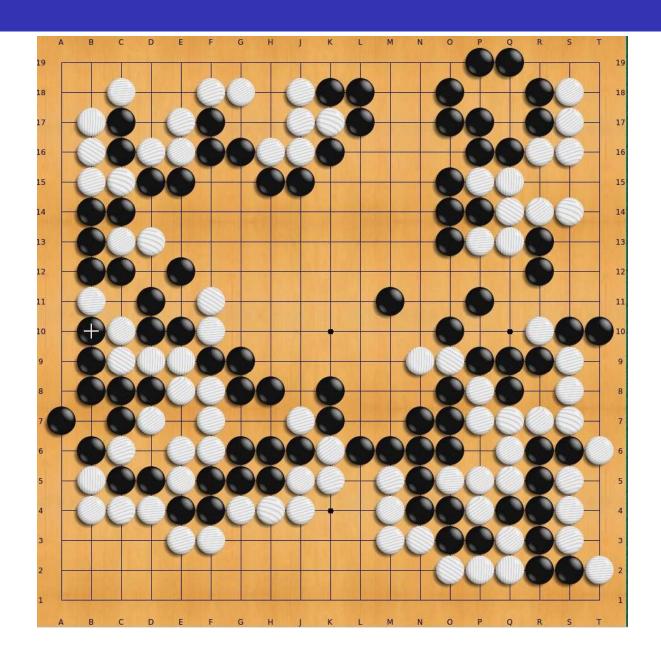


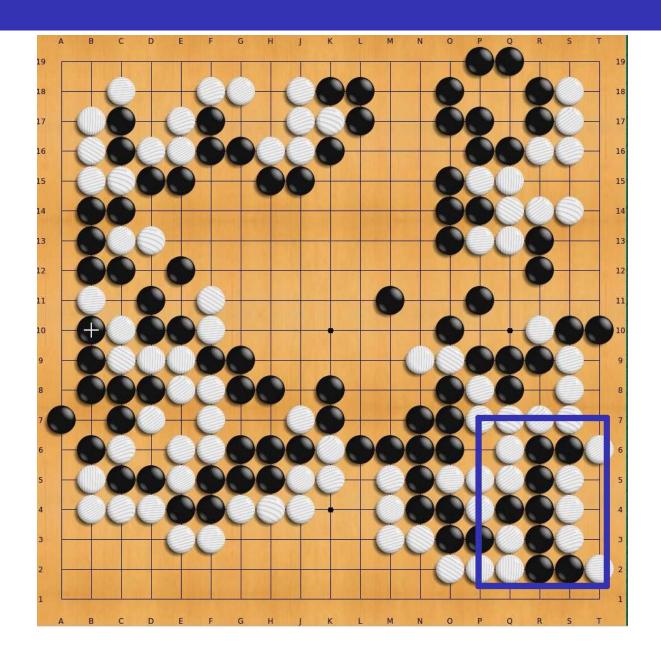


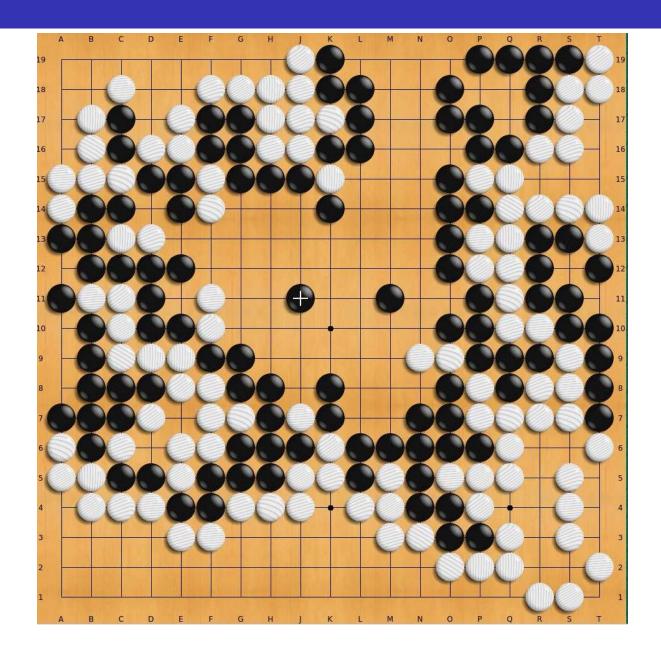


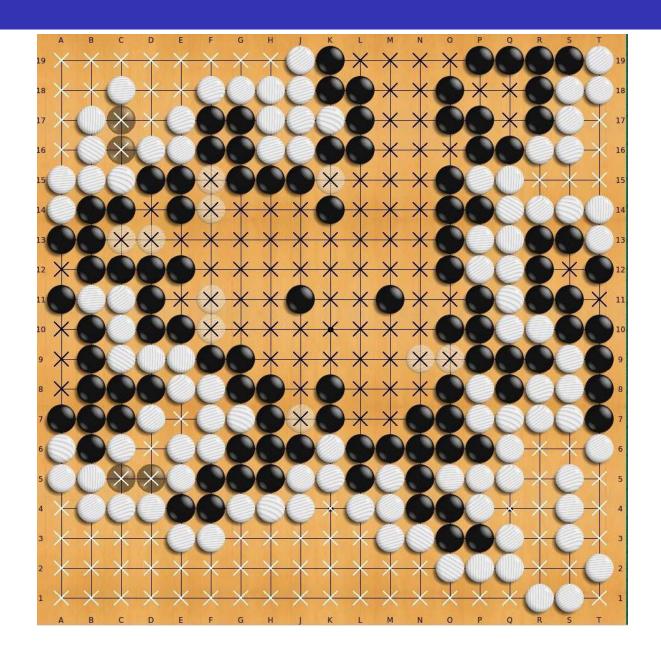












Complexity of Go

Why is Go so hard?

- Board size usually 19x19
- Almost every move is legal
- Average branching factor of Go: 250
- Amount of possible game states: 10^{171} (Chess: 10^{43})

Complexity of Go

breadth	depth
4	9
2.8	70
35	80
250	150
	4 2.8 35

Table: Game tree's breadths and depths

 \Rightarrow For Go: $b^d \approx 10^{360}$



Reducing Search Space

- Reduce depth: position evaluation
 - Truncate the search tree at state s and replace subtree below s by an approximate value function $v(s) \approx v^*(s)$
- Reduce breadth: sampling actions from a policy
 - Policy p(a|s): probability distribution over possible moves a in state s

Monte Carlo Tree Search

- Use Monte Carlo rollouts to estimate the value of each state in a search tree
- Policy during search improved over time by selecting children with higher values
- Policy converges to optimal play asymptotically

Rollout policy p_{π}

- Training data: 8M board positions from games between human expert players
- Accuracy: 24.2%
- ullet Time required to select an action: $2\mu s$

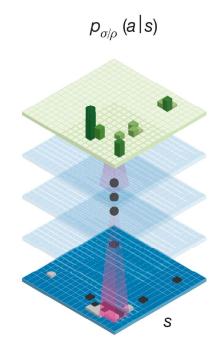
Features (Rollout Policy p_{π})

Feature	# of patterns	Description
Response	1	Whether move matches one or more response pattern features
Save atari	1	Move saves stone(s) from capture
Neighbour	8	Move is 8-connected to previous move
Nakade	8192	Move matches a <i>nakade</i> pattern at captured stone
Response pattern	32207	Move matches 12-point diamond pattern near previous move
Non-response pattern	69338	Move matches 3×3 pattern around move
Self-atari	1	Move allows stones to be captured
Last move distance	34	Manhattan distance to previous two moves
Non-response pattern	32207	Move matches 12-point diamond pattern centred around move

Features used by the rollout policy (first set) and tree policy (first and second set). Patterns are based on stone colour (black/white/empty) and liberties $(1, 2, \ge 3)$ at each intersection of the pattern.

Supervised Learning Policy Network p_{σ}

- Training data: 30M board positions from games between human expert players
- Stochastic gradient ascent to maximize likelihood of selecting the same move as the human did
- Architecture: 13-layer network
- Accuracy: 55.7% vs 44.4% (state-of-the-art)
 (55.7% using board position and move history only)
- Time required to select an action: 3ms

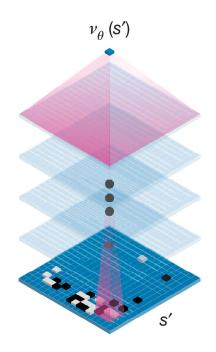


Reinforcement Learning Policy Network p_{ρ}

- Goal: Improve policy by policy gradient reinforcement learning
 Bias towards actually winning games rather than predictive accuracy
- Architecture: Identical to SL policy network weight initialization $\rho = \sigma$
- Training: games between current policy network and a randomly selected previous iteration of itself
- Reward function only rewards for winning a game
- Performance:
 - 80% of games won against SL policy network
 - 85% of games won against Pachi (using no search at all)
 - ullet state-of-the-art, based on SL of convolutional networks, only won 11% of games against Pachi

Value Network v_{θ}

- Goal: Estimate a value function $v^p(s)$ that predicts the outcome from position s
- Ideally: optimal value function under perfect play $v^*(s)$
- Instead: approximate value function using value network $v_{\theta}(s)$
- Architecture: similar to policy network, however, output is a single prediction instead of a probability distribution
- Training: state-outcome pairs (s, z) using SGD and MSE



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Feature Planes (Policy Network and Value Network)

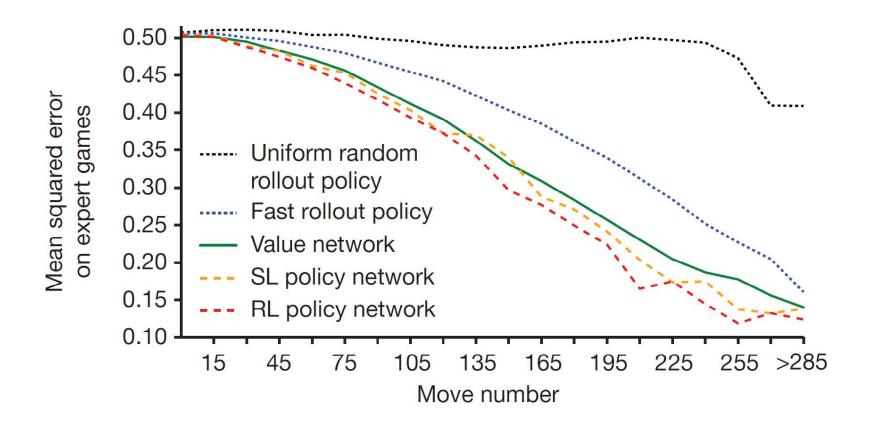
Feature	# of planes	Description
Stone colour	3	Player stone / opponent stone / empty
Ones	1	A constant plane filled with 1
Turns since	8	How many turns since a move was played
Liberties	8	Number of liberties (empty adjacent points)
Capture size	8	How many opponent stones would be captured
Self-atari size	8	How many of own stones would be captured
Liberties after move	8	Number of liberties after this move is played
Ladder capture	1	Whether a move at this point is a successful ladder capture
Ladder escape	1	Whether a move at this point is a successful ladder escape
Sensibleness	1	Whether a move is legal and does not fill its own eyes
Zeros	1	A constant plane filled with 0
Player color	1	Whether current player is black

Feature planes used by the policy network (all but last feature) and value network (all features).

Training the Value Network

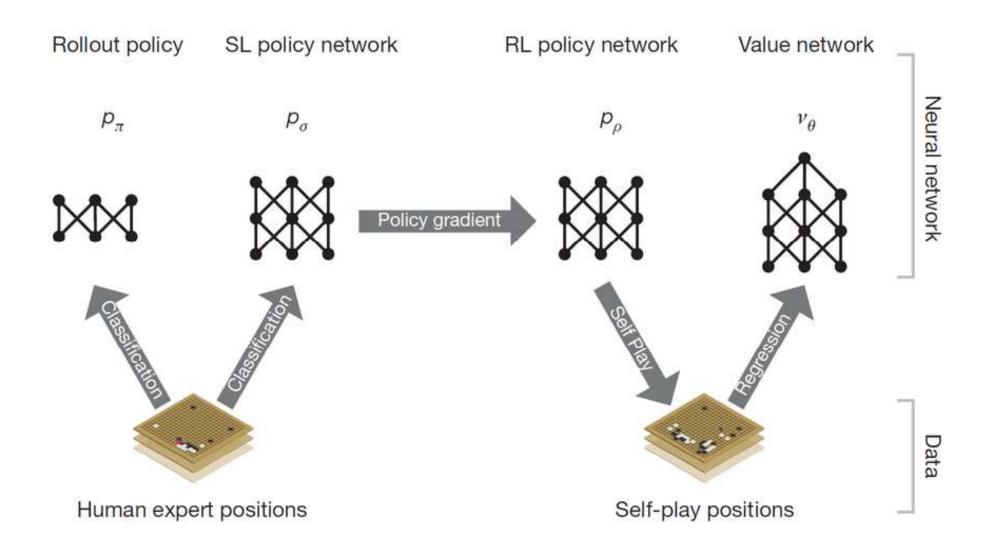
- Naive approach:
 - Predicting game outcomes from data consisting of complete games
 - Problem: Successive positions are strongly correlated
 - MSE \Rightarrow Train: 0.19 / Test: 0.37
- Actual approach:
 - Generate self-play data set (30M distinct positions)
 - Each position sampled from a separate game
 - Games played between RL policy network and itself until termination
 - MSE \Rightarrow Train: 0.226 / Test: 0.234

Evaluation Accuracies

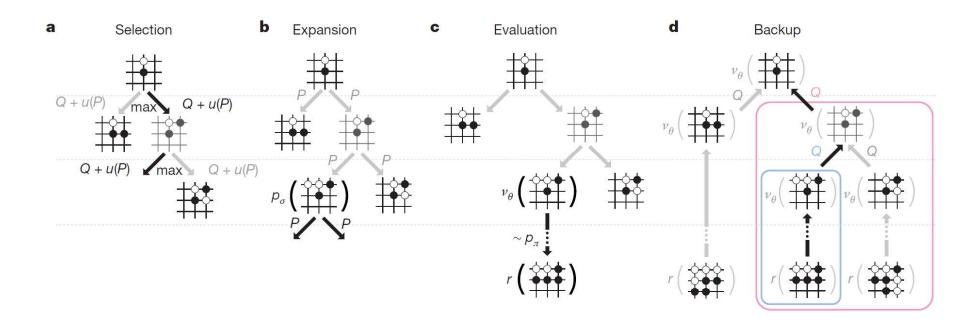


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Putting It All Together



Searching with Policy and Value Networks



Action selection at timestep t

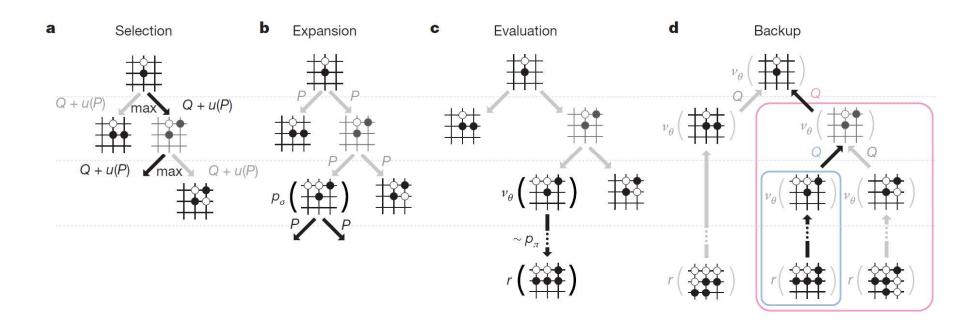
$$a_t = \underset{a}{\operatorname{argmax}}(Q(s_t, a) + u(s_t, a))$$

$$u(s,a) \propto \frac{P(s,a)}{1+N(s,a)}$$

Image: [1]



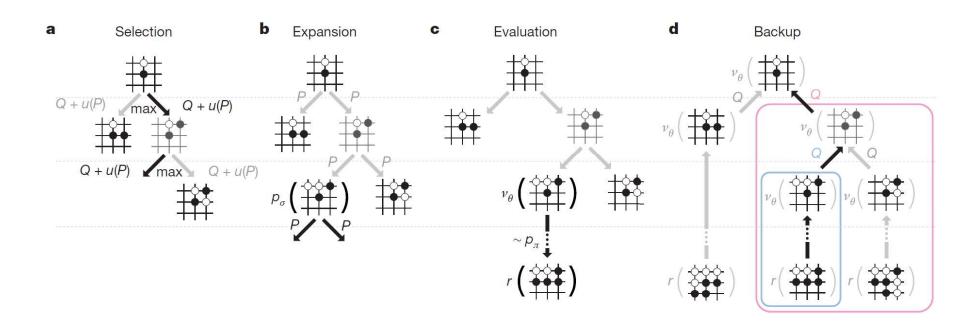
Searching with Policy and Value Networks



Leaf evaluation

$$V(S_L) = (1 - \lambda)v_{\theta}(S_L) + \lambda z_L$$

Searching with Policy and Value Networks



Backpropagation

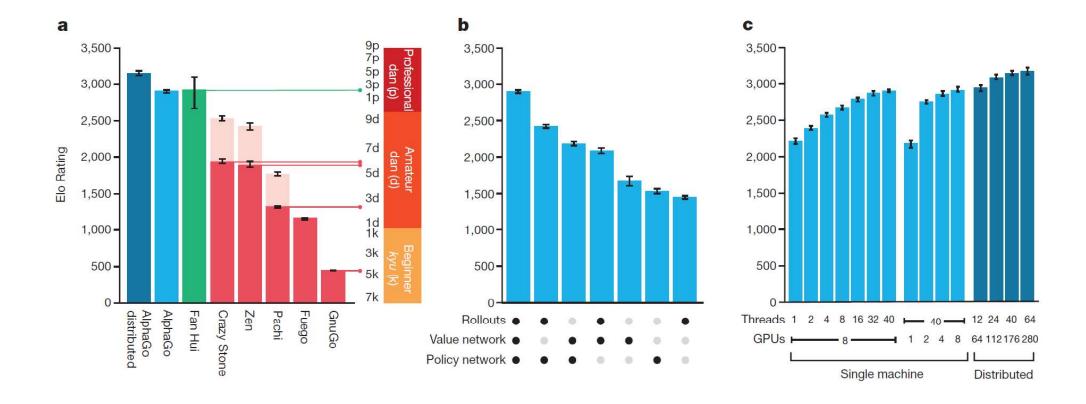
$$N(s, a) = \sum_{i=1}^{n} 1(s, a, i)$$

$$Q(s,a) = \frac{1}{N(s,a)} \sum_{i=1}^{n} 1(s,a,i) V(s_{L}^{i})$$

Image: [1]



AlphaGo's Playing Strength



Example: How AlphaGo Selects Its Moves

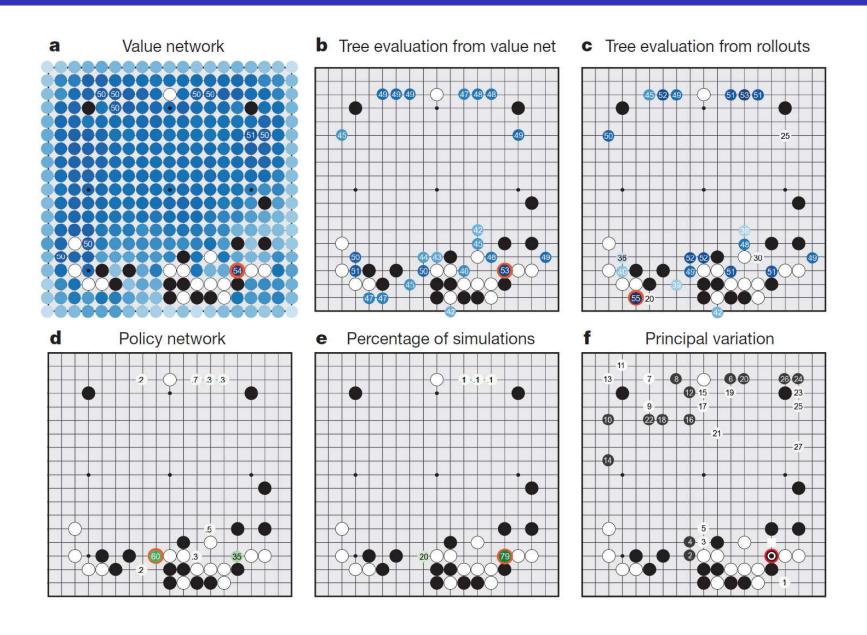


Image: [1]



Why Use Policy and Value Networks?

- Value network and policy network work hand in hand
- Value network alone:
 - Would have to exhaustive compare the value of all children
 - ⇒ Policy network predicts best move, narrows the search space
- Policy network alone:
 - Unable to directly compare nodes in different parts of the tree
 - Value network gives an estimate of winner as if the game was played according to policy network
 - \Rightarrow Values direct later searches to moves that are actually evaluated to be better

Why Combine Neural Networks with MCTS?

- How does MCTS improve a Policy Network?
 - Recall: MCTS (Pachi) won 15% of games against Policy Network
 - Policy Network is just a prediction
 - MCTS and Monte Carlo rollouts help the policy adjust towards moves that are actually evaluated to be good
- How doe Neural Networks improve MCTS?
 - The Slow Policy guides tree exploration more intelligently
 - The Fast Policy guides simulations more intelligently
 - Value Network and Simulation Value are complementary

AlphaGo vs Lee Sedol



WHO WOULD WIN?

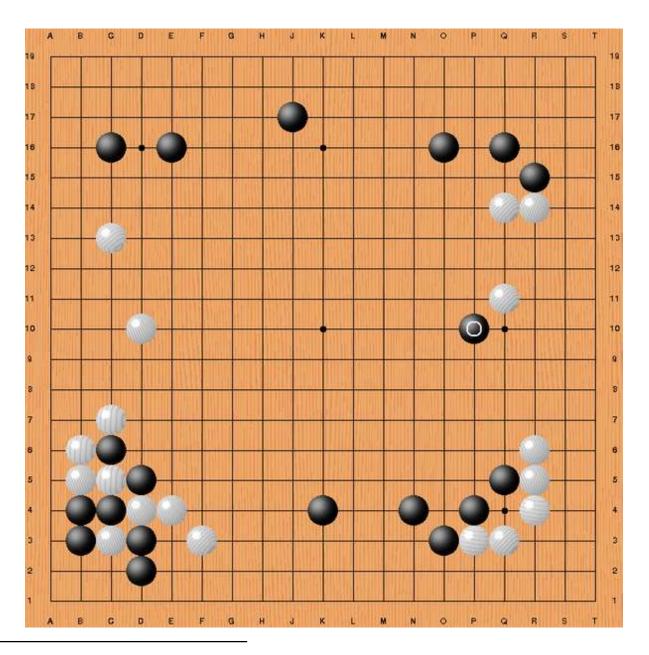


A highly intelligent worldclass Go champion with years of experience who won 18 international awards



A poorly understood pile of linear algebra

Game 2 – Move 37 (AlphaGo)



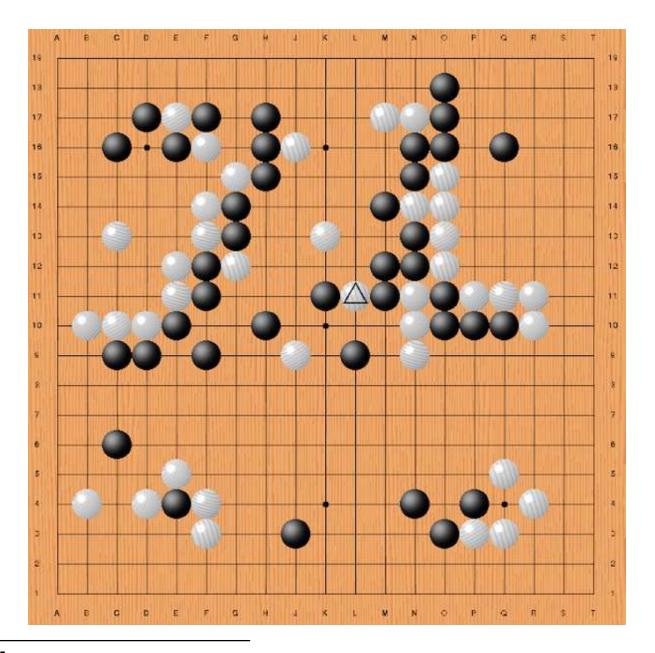
Game 2 – Move 37 (AlphaGo)

"It's not a human move, I've never seen a human play this move. So beautiful. Beautiful. Beautiful."

Fan Hui (2p)



Game 4 – Move 78 (Lee Sedol) – "God's Touch"



AlphaGo Documentary



Image: [12]

Thank you for your attention!

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