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The Grand Challenge of Computer Go: Monte Carlo Tree Search and Extensions

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ABSTRACT

The ancient oriental game of Go has long been considered a grand challenge for artificial intelligence. For decades, computer Go has defied the classical methods in game tree search that worked so successfully for chess and checkers. However, recent play in computer Go has been transformed by a new paradigm for tree search based on Monte-Carlo methods. Programs based on Monte-Carlo tree search now play at human-master levels and are beginning to challenge top professional players. In this paper we describe the leading algorithms for Monte-Carlo tree search and explain how they have advanced the state of the art in computer Go.

1. INTRODUCTION

Sequential decision making has been studied in a number of fields, ranging from optimal control to operations research to artificial intelligence (AI). The challenge of sequential decision making is to select actions that maximise some long term objective (*e.g.*, winning a game), when the consequences of those actions may not be revealed for many steps. In this paper we shall focus on a new approach to sequential decision making that was developed recently in the context of two-player games.

Classic two-player games are excellent testbeds for AI. They provide closed micro-worlds with simple rules that have been selected and refined over hundreds or thousands of years so as to challenge human players. They also provide clear benchmarks of performance both between different programs and against human intelligence.

In two-player games such as chess, checkers, othello and backgammon, human levels of performance have been exceeded by programs that combine brute force tree-search

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with human knowledge or reinforcement learning [38].

For over three decades however, these approaches and others have failed to achieve equivalent success in the game of Go. The size of the search space in Go is so large that it defies brute force search. Furthermore, it is hard to characterize the strength of a position or move. For these reasons, Go remains a grand challenge of artificial intelligence; the field awaits a triumph analogous to the 1997 chess match in which Deep Blue defeated the world champion Gary Kasparov [38].

The last five years have witnessed considerable progress in computer Go. With the development of new Monte-Carlo algorithms for tree search [18, 25], computer Go programs have achieved some remarkable successes [?, 18], including several victories against top professional players. The ingredients of these programs are deceptively simple. They are provided with minimal prior knowledge about the game of Go, and instead they acquire their expertise online by simulating random games in self-play. The algorithms are called *Monte-Carlo tree search* (MCTS) methods because they build and expand a search tree while evaluating the strength of individual moves by their success during randomized play.

2. THE GAME OF GO

The game of Go is an ancient two-player board game that originated in China. It is estimated that there are 27 million Go players worldwide. The game of Go is noted for its simple rules but many-layered complexity.

2.1 The Rules of Go

The black and white players alternate turns. On each turn they place a single stone of their corresponding color on an $N \times N$ board. The standard board size is 19×19 , but smaller boards, namely, boards of size 9×9 and 13×13 are also played to a lesser extent in competitive play, for study, and also for computer Go development. A *group* is a connected set of stones (using 4-connectivity) of the same color. A *liberty* is an empty location that is adjacent to a

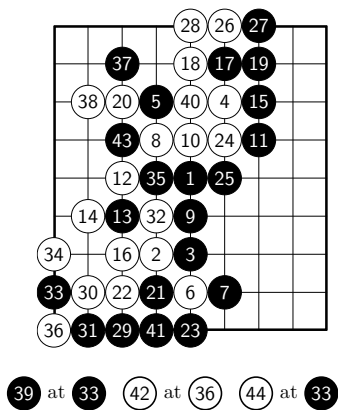


Figure 1: The first victory of a computer program, *Fuego* (White) against a 9 dan professional Go player, Zhou Junxun (Black), in an even game.

group. A group is *captured* when it has no more liberties. The stones of a captured group are removed from the board. It is illegal to play suicidal moves that would result in self capture. A group is termed *dead* when it is inevitable that it will be captured. The aim of the game is to secure more *territory* than the other player. Informally, territory describes the empty locations on the board that are unambiguously controlled by one player. The game ends when both players pass, at which time the two players count their scores. Each player receives one point for every location of territory that they control, and one point for each captured stone. White receives a bonus, known as *komi*, compensating for the fact that black played first. The player with the highest score wins. The precise scoring details vary according to regional rules; however, all major scoring systems almost always lead to the same result. Figure 1 shows a complete game of 9×9 Go.

The *handicap* is the number of compensation stones that the black player is allowed to place on the board before alternating play. The goal of handicap is to allow players of different strength to play competitively. “Even games” are games with handicap 0 and a komi of 7.5 (the komi can vary according to regional rules).

The ranks of amateur Go players are ordered by decreasing kyu and then increasing dan, where the difference in rank corresponds to the number of handicap stones required to maintain parity. Professional players are ordered by increasing dan, on a second scale (Figure 2). The title “top professional” is given to a professional player who has recently won at least one major tournament.

2.2 Go: A Grand Challenge for AI

Since the introduction of Monte-Carlo tree search in 2006, the ranks of computer Go programs have jumped from weak kyu level to the professional dan level in 9×9 Go, and to strong amateur dan level in 19×19 Go (see Section 5).

The game of Go is difficult for computer programs for a number of reasons. First, the *combinatorial complexity* of the game is enormous. There are many possible moves in each turn: approximately 200 in Go, compared to 37 for chess. Furthermore, the length of a typical game is around 300 turns, compared to 57 in chess. In fact, there are more

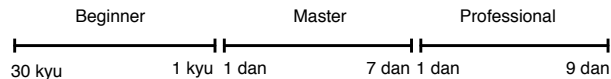


Figure 2: Performance ranks in Go, in increasing order of strength from left to right.

than 10^{170} possible positions in Go, compared to 10^{47} in chess; and approximately 10^{360} legal move sequences in Go, compared to 10^{123} in chess [38].

Another factor that makes Go challenging is the long-term influence of moves: the placement of a stone at the beginning of the game can significantly affect the outcome of the game hundreds of moves later. Simple heuristics for evaluating a position, such as counting the total material advantage, have proven to be very successful in chess and checkers. However, they are not as helpful in Go since the territorial advantage of one player is often compensated by the opponent’s better strategic position. As a result, the best known heuristic functions evaluate positions at beginner level. All this makes the game of Go an excellent challenge for AI techniques, since a successful Go program must simultaneously cope with the vast complexity of the game, the long-term effects of moves, and the importance of the strategic values of positions. Many real-world, sequential decision making problems are difficult for exactly the same reasons. Therefore, progress in Go can lead to advances that are significant beyond computer Go and may ultimately contribute to advancing the field of AI as a whole. One support for this claim is the fact that Monte-Carlo tree search, which was originally introduced in Go, has already started to achieve notable successes in other areas within AI [44, 33].

3. MONTE-CARLO TREE SEARCH

The common approach used by all the strongest current computer Go programs is Monte-Carlo tree search (MCTS) [18]. In this section, we first introduce game trees and discuss traditional approaches to game tree search. Next, we discuss how Monte-Carlo techniques can be used to evaluate positions. Finally, we introduce the UCT strategy [25], which guides the development of the search tree towards positions with large estimated value or high uncertainty.

3.1 Game Tree Search

We begin by discussing search algorithms for two-player games in general. In such games, there are two players, whom we shall call Black and White. The players move in an alternating manner and the games are assumed to be *deterministic* and to be *perfect information*. Determinism rules out games of chance involving, *e.g.*, dice throws or shuffled cards in a deck. Perfect information rules out games where the players have private information such as cards that are hidden from the other players. More specifically, perfect information means that, knowing the rules of the game, each player can compute the distribution of game outcomes (which is a single game outcome, if deterministic) given any fixed future sequence of actions. Another way of putting this latter condition is to say that both players have perfect knowledge of the game’s *state*. In board games such as Go, chess and checkers, disregarding subtleties such as castling restrictions in chess and *ko* rules in Go, the state is

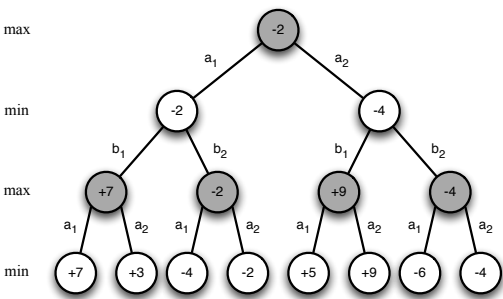


Figure 3: A minimax game tree for a small two-player game. Black selects actions to maximise his value; White selects actions to minimise her value.

identical to the board position, *i.e.*, the configuration of all pieces on the board.

The rules of the game determine the *terminal states* in which the game ends. There is a reward associated with each terminal state, which determines how much Black earns if the game ends in that state. There are no intermediate rewards, *i.e.*, the reward associated with each non-terminal state is zero. The goal of Black is to get the highest final reward, while the goal of White is to minimize Black's reward.

A *game tree* organizes the possible future action sequences into a tree structure. The root of the tree represents the initial state (and the empty action sequence), while each other node represents some non-empty, finite action sequence of the two players. Each finite action sequence leads deterministically to a state, which we associate with the node corresponding to that action sequence (Fig. 3).

Note that the same state can be associated with many nodes of the tree, because the same state can often be reached by many distinct action sequences, known as *transpositions*. In this case, the game can be represented more compactly by a directed acyclic graph over the set of states.

The *optimal value* of a game tree node is the best possible value the player at that node can guarantee for himself, assuming that the opponent plays the best possible counter-strategy. The mapping from the nodes (or states) to these values is called the *optimal value function*. Similarly, the *optimal action value* of a move at a node is defined to be the optimal value of the child node for that move.

If the optimal values of all children are known, then it is trivial to select the optimal move at the parent: the Black (respectively, White) player simply chooses the move with the highest (respectively, lowest) action-value. Assuming that the tree is finite, the optimal value of each node can be computed by working backwards from the leaves, using a recursive procedure known as *minimax search*.

While minimax search leads to optimal actions, it is utterly intractable for most interesting games; the computation is proportional to the size of the game tree, which grows exponentially with its depth. A more practical alternative is to consider a subtree of the game tree with limited depth. In this case, computation begins at the leaves of the subtree. The (unknown) true optimal values at the leaf nodes are replaced with values returned by a heuristic *evaluation function*. If the evaluation function is sufficiently “high quality”, the action computed is expected to be near-optimal.

The computation can be sped up by various techniques, the most well-known being $\alpha - \beta$ pruning, which is often used together with *iterative deepening*.

The evaluation function is typically provided by human experts, or it can be tuned using either supervised learning based on a database of games, or using reinforcement learning and self-play [38]. Programs based on variants of minimax search with $\alpha - \beta$ pruning have outperformed human world champions in chess, checkers, and othello [38].

3.2 Monte-Carlo Simulation

In some games of interest, *e.g.*, in the game of Go, it has proven hard to encode or learn an evaluation function of sufficient quality to achieve good performance in a minimax search. Instead of constructing an evaluation function, an alternative idea is to first construct a *policy* (sometimes called a playout policy), and then to use that policy to estimate the values of states. A policy is a mapping from states to actions, in other words a policy determines a way to play the game. Given a policy pair (one policy for each player, which if symmetric can be represented by a single policy), a value estimate for a state s can be obtained by *simulation*: start in state s and follow the respective policies in an alternating manner from s until the end of the game, and use the reward in the terminal state as the value of state s . In some games, it is easier to estimate the value indirectly by simulation, *i.e.*, it may be easier to come up with a simple policy that leads to good value estimates via simulation, than to estimate those values directly.

A major problem with the approach described so far is that it can be very sensitive to the choice of policy. For example, a good policy may choose an optimal action in 90% of states, but a suboptimal action in the remaining 10% of states. Because the policy is fixed, the value estimates will suffer from systematic errors, as simulation will always produce a single, fixed sequence of actions from a given state. These errors may often have disastrous consequences, leading to poor evaluations and an exploitable strategy.

Monte-Carlo methods address this problem by adding explicit randomization to the policy and using the *expected reward* of that policy as the value estimate. The potential benefit of randomization is twofold: it can reduce the influence of systematic errors and it also allows one to make a distinction between states where it is “easy to win” (*i.e.*, from where most reasonable policy pairs lead to a high reward terminal state) and states where it is “hard to win”. This distinction pays off because real-world opponents are also imperfect, and therefore it is worthwhile to bias the game towards states with many available winning strategies. Note that the concepts of “easy” and “hard” do not make sense against a perfect opponent.

When the policy is randomized, computing the exact expected value of a state under the policy can be as hard as (or even harder than) computing its optimal value. Luckily, Monte-Carlo methods can give a good approximation to the expected value of a state. The idea is simply to run a number of simulations by sampling the actions according to the randomized policy. The rewards from these simulations are then averaged to give the *Monte-Carlo value estimate* of the initial state.

In detail, the value of action a in position s_0 (the root of the game tree) is estimated as follows. Run N simulations from state s_0 until the end of the game, using a fixed ran-

change the value of a move: sometimes rendering it redundant; sometimes making it even more vital. The *MC-RAVE* algorithm overcomes this issue by interpolating between the unbiased Monte-Carlo value estimates and the AMAF value estimate, so that the AMAF value receives increasingly less weight over time. In particular, the score of action a in state s is estimated by

$$\tilde{Z}(s, a) = (1 - \beta(s, a)) \frac{W(s, a)}{N(s, a)} + \beta(s, a) \frac{\tilde{W}(s, a)}{\tilde{N}(s, a)}, \quad (1)$$

where $\tilde{N}(s, a)$ is the AMAF visit count, $\tilde{W}(s, a)$ is the corresponding total reward and $\beta(s, a)$ is a weighting parameter that decays from 1 to 0 as the visit count $N(s, a)$ increases. Details of the precise weighting schedule used in *MoGo* are described in [?].

4.2 Virtual Experience

Sometimes, prior action-value estimates are available, such as a heuristic function or learned value function. Even if these estimates are not high-quality, it can still be beneficial to use such knowledge to bias the search towards states and actions that are believed to have high value, at least initially. If the action-value estimates cannot be completely trusted, to keep consistency, the effect of the initial estimates should diminish over time. One way of achieving this aim in UCT is to use *virtual-experience* based initialization, as follows. For a node newly added to the tree, before using the update formula, for all actions a at node s , initialise the number of wins $W(s, a)$ and the number of simulations $N(s, a)$ with a pair of values $W^*(s, a)$, $N^*(s, a)$ whose ratio $H(s, a) = W^*(s, a)/N^*(s, a)$ gives the desired prior value. Here, $N^*(s, a)$ can be viewed as a *virtual count* specifying one’s initial confidence in the prior estimate in terms of the equivalent number of simulations. Thus, the prior knowledge is specified as a form of virtual experience, analogous to using a beta prior in a Bayesian formulation, a specific case of Bayesian smoothing. A similar approach can be used to initialise new nodes in the MC-RAVE algorithm. In *MoGo*, the prior value $H(s, a)$ was originally learned using reinforcement learning and self-play, and $N^*(s, a)$ (and $\tilde{N}^*(s, a)$ in the case of MC-RAVE) was simply set to a constant value [?].

The best recent results in *MoGo* were achieved by combining supervised learning with handcrafted prior knowledge. *MoGo* uses supervised estimates $H(s, a)$ constructed from a database of expert plays via the help of *association rule learning*, a machine-learning algorithm that is often used to discover patterns or rules [9]. The basic idea is to estimate the prior value $H(s, a)$ by the likelihood of an expert playing action a in the given state s . Due to the enormous number of states, the same state is not likely to be seen twice (except for special states, like states at the beginning of the game). Hence, one is forced to construct an estimate by making use of states similar, but not identical, to s . For this purpose, one can consider patterns p that match s when they are centered at the position where a would be played. For each such pattern, one can count how many times p is observed in a database of games. One can also count how many times the experts actually played at the pattern center amongst these occurrences. The ratio of these two counts gives an estimate, which we denote by $H(s, a; p)$. It remains to specify the patterns used in the definition of $H(s, a)$. A pattern p that is very specific (*i.e.*, large) should give the least biased

estimate. However, large patterns might be too rare to give reliable estimates. Thus, given s and a , it makes sense to find the largest pattern $p^* = p^*(s, a)$ among those patterns that match s and a and which, relative to their size, generate sufficiently many matches in the database. Then, one can use $H(s, a) = H(s, a; p^*)$. The likelihood estimate $H(s, a)$ can then be used as a prior estimate of the action-values. Alternatively, it can be combined directly with the score [1].

4.3 Parallelism

Classical game-tree-search algorithms, such as minimax search with $\alpha - \beta$ pruning, are notoriously difficult to parallelize effectively. Fortunately, MCTS lends itself much more easily to parallelization; for example, *MoGo* was parallelized onto 800 cores of the Dutch *Huygens* supercomputer. On a shared memory, multi-core machine, each simulation can be executed by a different thread, and the estimated values of the nodes shared between all threads [23]. The implementation on message-passing machines is more difficult, because the separate game trees must be synchronised. A typical implementation averages the statistics across the corresponding nodes of the separate game trees, for some subset of nodes close to the root [7].

Although MCTS can benefit from parallel implementation, this benefit is not always as large as might be hoped. The performance of parallel MCTS, for a given number of simulations, is typically worse than running serial MCTS for an equivalent number of simulations. The underlying reason is that serial MCTS is able to grow the game tree selectively, based on the results of previous simulations; whereas parallel MCTS must blindly run multiple simulations, without taking account of the results of simultaneous simulations. In the limit of parallelisation, no game tree is constructed, and MCTS behaves just like naive Monte-Carlo simulation.

4.4 Roll-Outs

The performance of MCTS is highly dependent on the stochastic policy used during the roll-out phase. A carefully selected roll-out policy can significantly boost performance over a uniform random roll-out policy. Intuitively, the roll-out policy should be made as strong as possible. However, if the roll-out policy becomes too deterministic, then the algorithm becomes sensitive to the errors that the roll-out policy makes (see Section 3.2). Therefore, improving the strength of the roll-out policy may in fact result in a reduction in the performance of the overall search. Furthermore, a more complex roll-out policy may execute more slowly, and may therefore degrade the overall performance of MCTS, even if it performs better on a per-simulation basis.

So far, three approaches have been taken to address this issue. The first approach, used in *MoGo*, is to hand-design a roll-out policy, which randomly selects its moves among a small subset recommended by expert patterns [23]. The second approach is similar, but uses supervised learning to weight the patterns, so as to match the distribution with which human experts select those patterns [?].

The third approach, known as *simulation balancing*, attempts to find a stochastic policy such that the policy’s value function is close (in mean-squared error) to the optimal value function. (The value function of a stochastic policy at a state s is the *expected* reward of Black if the simulation starts from s and the policy is used all the way until the end of the game by both players.) This objective can

be contrasted to the typical supervised learning procedure: minimizing the expected squared error between the policy’s reward and the corresponding optimal values. The key difference is that this supervised learning objective penalizes the variance of the rewards, whereas simulation balancing does not. Penalizing the variance reduces the randomness of the policies, which, as argued previously in Section 3.2, may decrease the performance of Monte-Carlo simulation. In practice, since the optimal values are not known, they are approximated by deep search. Simulation balancing has been shown to outperform the supervised learning approach [?].

4.5 Discussion

Prior value estimates may often be inaccurate, for example due to lack of data or pattern biases in the supervised learning procedure. In addition, the AMAF value estimate used by MC–RAVE can often be misleading. In these cases, heuristic MC–RAVE will prioritize the wrong moves, and the best moves can effectively be pruned and not tried again for many simulations. There are no guarantees that these algorithms will help performance, but empirically, in the game of Go, these extensions help much more than they hurt. On average over many positions, they provide a very significant performance advantage.

The performance of MCTS is greatly improved by carefully balancing exploration with exploitation, for example by using the UCT algorithm. Perhaps surprisingly, this result does not appear to extend to MC–RAVE in the case of Go: the optimal exploration rate in *MoGo* was $C = 0$, *i.e.*, greedy action selection with no explicit exploration. One possible explanation is the following. When using MC–RAVE, even if an action a is not selected immediately from position s , it will often be played at some later point in the simulation, meaning that the value estimates for all actions are continually updated, regardless of the initial move selection and so the basic premise of the classical multi-armed bandit setting, namely that actions do not provide information about each other, fails to hold. Also, for small numbers of simulations, it is most important to reduce the variance of the value estimate. The MC–RAVE algorithm quickly approximates the value of all actions, and therefore selecting a suboptimal action for exploration purposes may lose performance (because that simulation could have been spent on a more valuable part of the search tree) without gaining much additional information. For large numbers of simulations, it becomes more important to reduce the bias of the value estimate, which requires trying each action directly, and therefore requires some amount of explicit exploration. Asymptotically, the AMAF value estimates are ignored, $\beta(s, a) \rightarrow 0$, and consistency can only be achieved by exploring suboptimal actions. However, due to the exponential growth of the search trees, the vast majority of states and actions are visited only a few times, and therefore the asymptotic behaviour hardly kicks in and it will be hard to observe any improvement for explicit exploration methods over the greedy $C = 0$ approach. This is especially true in Go, because the bias of the AMAF heuristic is believed to be low, and therefore the AMAF value estimates are rarely ignored in practice.

5. PERFORMANCE OF MCTS

We begin by discussing the performance of MCTS pro-

grams in 9×9 Go. In 2007, *MoGo* won the first game against a professional player, Guo Juan (5 dan professional), in a blitz game (10 minutes per side). This feat was repeated in 2008, with longer time controls, against Catalin Taranu (5 dan professional). In 2009, *Fuego* became the first program to beat a top professional player, Zhou Junxun (9 dan professional). The complete game is shown in Figure 1.

We now turn to the performance of MCTS programs in the full size game of 19×19 Go. Before the advent of Monte-Carlo programs, the strongest classical Go programs, such as *The Many Faces of Go*, were ranked at 6 kyu on the Kiseido Go server (KGS).³ At the time of writing, the highest ranked MCTS program on KGS, *Zen*, is 4 dan amateur on KGS, placing it within the top 5% of approximately 30,000 ranked human players on KGS. Figure 6 illustrates the rapid improvement of MCTS programs over recent years.

In 2008, *MoGo* won the first handicap game in 19×19 against a professional player, Kim Myungwan (8 dan professional); however, this was achieved with the maximum handicap of 9 stones. In the same year, *Crazy Stone* won two games against a professional player, Aoba Kaori (4 dan professional), with 8 and 7 handicap stones, respectively. In 2009, *MoGo* won a game against a top professional player, Zhou Junxun (9 dan professional), with 7 handicap stones; and a game against a 1 dan professional player with handicap 6. In 2010, *Zen* defeated Aoba Kaori with 6 handicap stones.

MCTS has been successfully applied to many other games, and is now the state of the art in the challenging games of Amazons, Lines of Action, Hex and Havannah [1]. The generality of MCTS is demonstrated by its recent dominance in the general game playing competition [20]. The authors and their co-workers have applied MCTS successfully in partially observable domains, classical planning, feature selection and active learning (references available from the authors’ homepages). In addition, MCTS proved effective in a wide range of applications including scheduling and resource allocation [14], natural language processing [16], or biometrics [40].⁴

6. CONCLUSION

This paper has presented the key components of Monte-Carlo tree search and several important extensions which led to the current high performance programs in the game of Go. These algorithms have led to a dramatic increase in the performance of computer Go programs, leading to the first programs to compete at human master level. The game of Go epitomizes the challenges faced by many real-world sequential decision-making problems: It has an enormous search space, a large branching factor, delayed consequences of actions, and an evaluation function that is difficult to construct by hand or learn from experience. Monte-Carlo tree search represents a new paradigm for planning in this challenging domain, which may prove to have implications well beyond the two-player games for which it was originally developed.

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³KGS ranks are computed from even games against ranked human opponents.

⁴Further references are available from <http://www.ualberta.ca/~szepesva/MCTS/>.

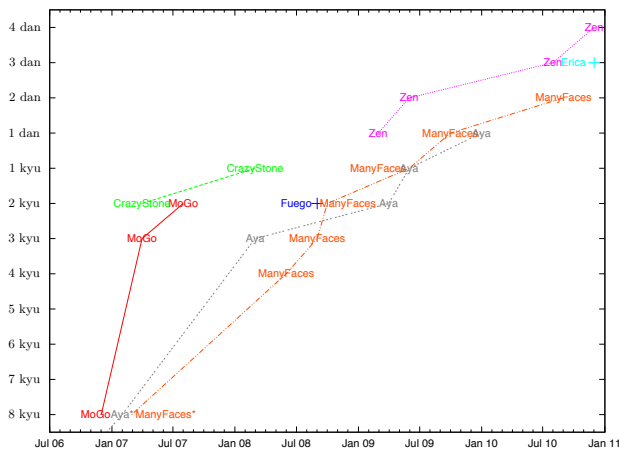


Figure 6: Dates at which several strong MCTS programs on KGS achieved a given rank. Classical versions of these programs, before MCTS was introduced, are marked with an asterisk*.

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