Contributions to Monte-Carlo Search

David Lupien St-Pierre

Montefiore Institute

Liège University

A thesis submitted for the degree of

PhD in Engineering

2013 June
Acknowledgements

First and foremost, I would like to express my deepest gratitude and appreciation to Prof. Quentin Louveaux, for offering me the opportunity to do research at the University of Liège. Along these three years, he proved to be a great collaborator on many scientific and human aspects. The present work is mostly due to his support, patience, enthusiasm and creativity.

I would like to extend my deepest thanks to Prof. Damien Ernst for his up to the point suggestions and advices regarding every research contribution reported in this dissertation. His remarkable talent and research experience have been very valuable at every stage of this research.

My deepest gratitude also goes to Dr. Francis Maes for being such an inspiration in research, for his suggestions and for his enthusiasm.

A special acknowledgment to Prof. Olivier Teytaud, who was always very supportive and helped me focus on the right ideas. I cannot count the number of fruitful discussions that resulted from his deep understanding of this work. More than this, I am glad to have met somebody with an equal passion for games.

I also address my warmest thanks to all the SYSTMOD research unit, the Department of Electrical Engineering and Computer Science, the GIGA and the University of Liege, where I found a friendly and a stimulating research environment. A special mention to François Schnitzler, Laurent Poirrier, Raphael Fonteneau, Stéphane Lens, Etienne Michel, Guy Lejeune, Julien Becker, Gilles Louppe, Anne Collard, Samuel Hiard, Firas Safadi, Laura Trotta and many other colleagues and friends from Monteore and the GIGA that I forgot to mention here. I also would like to thank the administrative staff of the University of Liege and, in particular, Charline Ledent-De Baets and Diane Zander for their help.
Many thanks to the members of the jury for carefully reading this dissertation and for their advice to improve its quality.

To you Zhen Wu, no words can express how grateful I feel for your unconditional support. Thank you for everything.

David Lupien St-Pierre
Liège,
June 2013
Abstract

This research is motivated by improving decision making under uncertainty and in particular for games and symbolic regression. The present dissertation gathers research contributions in the field of Monte Carlo Search. These contributions are focused around the selection, the simulation and the recommendation policies. Moreover, we develop a methodology to automatically generate an MCS algorithm for a given problem.

For the selection policy, in most of the bandit literature, it is assumed that there is no structure or similarities between arms. Thus each arm is independent from one another. In several instances however, arms can be closely related. We show both theoretically and empirically, that a significant improvement over the state-of-the-art selection policies is possible.

For the contribution on simulation policy, we focus on the symbolic regression problem and ponder on how to consistently generate different expressions by changing the probability to draw each symbol. We formalize the situation into an optimization problem and try different approaches. We show a clear improvement in the sampling process for any length. We further test the best approach by embedding it into a MCS algorithm and it still shows an improvement.

For the contribution on recommendation policy, we study the most common in combination with selection policies. A good recommendation policy is a policy that works well with a given selection policy. We show that there is a trend that seems to favor a robust recommendation policy over a riskier one.

We also present a contribution where we automatically generate several MCS algorithms from a list of core components upon which most MCS algorithms are built upon and compare them to generic algorithms. The results show that it often enables discovering new variants of MCS that significantly outperform generic MCS algorithms.
Contents

1 Introduction .......................... 1
  1.1 Monte Carlo Search .................. 2
  1.2 Multi-armed bandit problem ........... 3
     1.2.1 Computing rewards .............. 3
  1.3 MCS algorithms ..................... 5
  1.4 Selection Policy .................... 6
  1.5 Simulation Policy ................... 7
  1.6 Recommendation Policy ............... 8
  1.7 Automatic MCS Algorithms Generation 9

2 Overview of Existing Selection Policies 11
  2.1 Introduction ......................... 11
  2.2 The game of Tron .................... 13
     2.2.1 Game description ............... 13
     2.2.2 Game complexity ............... 14
     2.2.3 Previous work ................. 15
  2.3 Simultaneous Monte-Carlo Tree Search 16
     2.3.1 Monte-Carlo Tree Search ........ 16
        2.3.1.1 Selection ................. 16
        2.3.1.2 Expansion ............... 16
        2.3.1.3 Simulation ............... 17
        2.3.1.4 Backpropagation .......... 17
     2.3.2 Simultaneous moves .............. 17
  2.4 Selection policies .................. 19
     2.4.1 Deterministic selection policies 19
## CONTENTS

2.4.1.1 UCB1 ........................................... 20
2.4.1.2 UCB1-Tuned ................................. 20
2.4.1.3 UCB-V ....................................... 21
2.4.1.4 UCB-Minimal ............................... 21
2.4.1.5 OMC-Deterministic ......................... 22
2.4.1.6 MOSS ........................................ 22

2.4.2 Stochastic selection policies ............................. 22
2.4.2.1 Random .................................... 23
2.4.2.2 $\epsilon_{n}$-greedy .......................... 23
2.4.2.3 Thompson Sampling .......................... 23
2.4.2.4 EXP3 ........................................ 24
2.4.2.5 OMC-Stochastic ............................. 24
2.4.2.6 PBBM ....................................... 25

2.5 Experiments ............................................. 25
2.5.1 Simulation heuristic ............................. 25
2.5.2 Tuning parameter ............................... 26
2.5.3 Results ......................................... 27

2.6 Conclusion ............................................. 31

3 Selection Policy with Information Sharing for Adversarial Bandit 33
3.1 Introduction .......................................... 33
3.2 Problem Statement .................................... 34
3.2.1 Nash Equilibrium .............................. 35
3.2.2 Generic Bandit Algorithm ....................... 35
3.2.3 Problem Statement ............................. 36

3.3 Selection Policies and Updating rules .................... 37
3.3.1 EXP3 ........................................ 37
3.3.2 TEXP3 ...................................... 38
3.3.3 Structured EXP3 ............................... 38

3.4 Theoretical Evaluation ................................ 39

3.5 Experiments .......................................... 44
3.5.1 Artificial experiments .......................... 44
3.5.2 Urban Rivals ................................. 46
1

Introduction

I spent the past few years studying only one question: Given a list of choices, how to select the best one(s)? It is a vast subject that is universal. Think about every time one takes a decision and the process of taking it. Which beer to buy at the grocery, which path to take when going to work or more difficult questions such as where to invest your money (if you have any). Is there an optimal choice? Can we find it? Can an algorithm do the same?

More specifically, the question that is of particular interest is how to make the best possible sequence of decisions, a situation commonly encountered in production planning, facility planning and in games. Games are especially well suited for studying sequential decisions because you can test every crazy strategy without worrying about the human cost on top of it. And let us face it, it is usually a lot of fun. Games are used as a testbed for most of the contributions developed in the different chapters.

To find the best sequence of decisions might be relatively simple for a game like Tic – Tac – Toe, even to some extent for a game like Chess, but what about modern board games and video games where you have a gazillion possible sequences of choices and limited time to decide.

In this thesis we discuss over the general subject of algorithms that take a sequence of decisions under uncertainty. More specifically, we describe several contributions to a specific class of algorithms called Monte-Carlo Search (MCS) Algorithms. In the following we first introduce the notion of MCS algorithms in Section 1.1 and its general framework in Section 1.2. Section 1.3 describes a classic MCS algorithm. Section 1.4
1. INTRODUCTION

Section 1.5, Section 1.6 and Section 1.7 introduce the different contributions of the thesis.

1.1 Monte Carlo Search

Monte-Carlo Search derives from Monte-Carlo simulation, which originated in the computer of Los Alamos [1] and consists of a sequence of actions chosen at random. Monte-Carlo simulations is at the heart of several state-of-the-art applications in diverse fields such as finance, economics, biology, chemistry, optimization, mathematics and physics [2, 3, 4, 5] to name a few.

There is no formal definition of Monte-Carlo Search (MCS) algorithms, yet it is widely understood as a step-by-step procedure (algorithm) that relies on random simulations (Monte Carlo) to extract information (search) from a space. MCS relies heavily on the multi-armed bandit problem formalization that is introduced in Section 1.2.

What makes it so interesting in contrast to classic search algorithms is that it does not rely on the knowledge of the problem beforehand. Prior to MCS, algorithms designed to decide what is the best possible move to execute were mostly relying on an objective function. An objective function is basically a function designed by an expert in the field that decides which move is the best. Obviously the main problem with this approach is that such a function seldom covers every situation encountered, and the quality of the decision depends on the quality of the expert. Moreover, it is very difficult to tackle new problems or problems where there is little information available.

MCS algorithms do not suffer from either of these drawbacks. All it requires is a model of the problem at hand upon which they can execute (a lot of) simulations. Here lies the strength of these algorithms. It is not in the ability to abstract like the human brain, but in the raw computational power that computers excel. Computers can do a lot of simulations very quickly and if needed simulations are suitable for massive parallelization. More importantly, from an optimization point of view most MCS algorithms can theoretically converge to the optimal decision given enough time. Before the description of a well-known MCS algorithms, Section 1.2 first introduces the underlying framework needed to define the algorithms.
1.2 Multi-armed bandit problem

The multi-armed bandit problem \([6, 7, 8, 9]\) is a framework where one has to decide which arm to play, how many times and/or in which order. For each arm there is a reward associated, either deterministic or stochastic, and the objective is (usually) to maximize the sum of rewards. Here *arm* is a generic term that can, for example, represent a possible move in a given game.

Perhaps a simple example of a typical multi-armed bandit problem can help to explain this framework. Imagine a gambler facing several slot machines. The gambler’s objective is to select the slot machine (arm) that allows him to earn as much money as possible. In other words, the gambler wants to maximize its cumulative reward or minimize its regret, where the regret is the difference in gain between the best arm and the one the gambler chose. In terms of games, the multi-armed bandit problem generally translates into finding the move that leads toward the highest probability of winning.

In order to do so, the gambler has to try different arms (explore) and then focus (exploit) on the best one. This example clearly shows the dilemma between exploration and exploitation. Imagine the gambler with a finite number of coins to spend. He wants to find quickly the best arm and then select it over and over again. As the gambler explores, he is more certain about which arm is the best, yet the coins spent exploring are lost. On the opposite as the gambler exploits an arm, he can expect a specific reward. He is however less certain about the fact that he has chosen the best arm.

This dilemma is ever present in decision making and this framework embeds it fairly well. Figure 1.1 shows a layout representation of a problem with 2 choices (think about 2 slot machines) and the reward is computed through a simulation represented here by a wavy line. To find the best one, one can simply start from the root (the top node), select a slot machine and get a reward through simulation. If such a process is repeated enough times, we can compute the mean reward of each slot machine and finally make an informed choice.

1.2.1 Computing rewards

From a pragmatic point of view, computing a reward can be a very difficult task. In the previous example, the reward was rather straightforward to obtain as it was directly
1. INTRODUCTION

Figure 1.1: An example of 2 slot machines where the root node (at the top) is the starting position. Each child represents a slot machine. The wavy line represents the simulation process to evaluate the value of the reward.

given by the slot machine. However, anyone who played slot machines knows that we do not win every turn. The best slot machine is the one that makes you win more often (for a fixed reward). This ratio win/loss can be expressed in terms of probability and is generally called a stochastic process. Stochasticity is one example that can make a reward hard to compute. Because from the same initial setting 2 simulations can give 2 different rewards. One can overcome this problem by executing several simulations to get an approximation of the true value of the reward, yet this increases the complexity of an algorithm.

Another situation where a reward is difficult to compute can be explained through an example. Imagine you are in the middle of a Chess game and try to evaluate the value of a specific move. The reward here is given by the overall probability of winning (there are others ways to evaluate a reward, this is simply for the sake of the example). There are no stochastic process in the game of Chess, everything is deterministic, yet what makes the reward hard to compute is the sheer number of possible sequences of moves before the end of a game. Because there are so many possible combinations of moves and the outcome vary greatly from one combination to another, it is difficult to
correctly evaluate.

In many games, these two characteristics are present which makes the computation of a reward a difficult task. There is indeed a possible trade off between knowing the exact reward and minimizing the complexity of an algorithm, but it is something to bear in mind throughout this thesis.

1.3 MCS algorithms

In this section we present an iconic algorithm of the MCS class called Monte-Carlo Tree Search (MCTS). MCTS is interesting because all contributions presented in this thesis can be related to it.

Monte-Carlo Tree Search is a best-first search algorithm that relies on random simulations to estimate the value of a move. It collects the results of these random simulations in a game tree that is incrementally grown in an asymmetric way that favors exploration of the most promising sequences of moves. This algorithm appeared in scientific literature in 2006 in three different variants \[10, 11, 12\] and led to breakthrough results in computer Go. Computer Go is a term that refers to algorithms playing the game of Go.

In the context of games, the central data structure in MCTS is the game tree in which nodes correspond to game states and edges correspond to possible moves. The role of this tree is two-fold: it stores the outcomes of random simulations and it is used to bias random simulations towards promising sequences of moves.

MCTS is divided in four main steps that are repeated until the time is up \[13\]:

Selection This step aims at selecting a node in the tree from which a new random simulation will be performed.

Expansion If the selected node does not end the game, this step adds a new leaf node (chosen randomly) to the selected one and selects this new node.

Simulation This step starts from the state associated to the selected leaf node, executes random moves in self-play until the end of the game and returns the result (in games usually victory, defeat or draw). The use of an adequate simulation strategy can improve the level of play \[14\].
1. INTRODUCTION

**Backpropagation** The backpropagation step consists in propagating the result of the simulation backwards from the leaf node to the root.

Figure 1.2 shows the first three steps.

![Diagram showing selection, expansion, and simulation](image)

**Figure 1.2:** Main steps of MCTS. Figure 1.2(a) shows the selection process. The node in white represent the selected one. Figure 1.2(b) shows the expansion process. From the selected node (in white) we simply add one node. Figure 1.2(c) shows the simulation process (the wavy line) from the newly added node.

1.4 Selection Policy

The selection policy, also termed exploration policy, tree policy or even default policy depending on the community, is the policy that tackles the exploration exploitation dilemma within the tree. As its name suggests, it is related to the selection step (see Figure 1.2). The way this step is performed is essential since it determines in which way the tree is grown and how the computational budget is allocated to random simulations.

In MCTS, the selection step is performed by traversing the tree recursively from the root node to a leaf node (a node where not all its children have been explored yet). At each step of this traversal, we use a selection policy to select one of the child nodes.
from the current one. It is a key component for the efficiency of an algorithm because it regulates the trade off between exploration and exploitation.

There exist many different selection policies, yet they can be classified into 2 main categories: Deterministic and Stochastic. The deterministic policies assign a value for each possible arm and the selection is based upon a comparison of these values (generally the arm with the highest value is selected). The stochastic policies assign a probability to be selected for each arm. Chapter 2 formalizes the notion and studies the most popular applied to the game of Tron. Our findings are cogent with the current literature where the deterministic policies perform better than the stochastic ones.

In most of the bandit literature, it is assumed that there is no structure or similarities between arms. Thus each arm are independent from one another. In games however, arms can be closely related. The reasons for sharing information between arms are threefold. First, each game possesses a specific set of rules. As such, there is inherently an underlying structure that allows information sharing. Second, the sheer number of possible actions can be too large to be efficiently explored. Third, as mentioned in Section 1.2.1, to get a precise reward can be a difficult task. For instance, it can be time consuming or/and involve highly stochastic processes. Under such constraints, sharing information between arms seems a legitimate concept. Chapter 3 presents a novel selection policy that makes use of the structure within a game. The results, both theoretical and empirical, show a significant improvement over the state-of-the-art selection policies.

1.5 Simulation Policy

The simulation policy is, as its name states, the policy used during the simulation process (see Figure 1.2). Basically it involves a process that executes random moves until it reaches the end of a game. The simulation policy is another key component of a performing algorithm because this is how you extract information from the space.

There can be many forms of randomness. For instance, people usually refer to uniform distribution when they think about random sampling. A uniform distribution means that each move has the same chance of being chosen. The initial idea is quite simple. However, executing random moves with uniform distribution can be somewhat tricky and introduce bias.
1. INTRODUCTION

How come? Instead of using games this time, we take as an example a toy problem in Symbolic Regression (which can be viewed as a game if we get technical). In short, Symbolic Regression means to generate expressions (formulas) from symbols. For instance, with a set of symbols \{a, b, +, −\} and if we draw 3 consecutive symbols, only the following valid expressions can be created: \{a+a, b+b, a−b, b−a, a−a, b−b, a+b, b+a\}.

The probability to generate an expression is given by the multiplication of the probability to draw each symbol. The problem becomes apparent when you take into account the commutativity, distributivity and associativity property of an expression. For instance, \(a − a\) and \(b − b\) are in fact the same expression 0. The same goes for \(a + b\) and \(b + a\). Thus, these 2 expressions are more likely to be randomly sampled than other expressions. By using a uniform sampling over the symbols, in fact it leads to a non-uniform sampling of the space. As the problem grows in size, there are a few expressions that are repeatedly generated and others that are unlikely to be generated.

This simple example shows the importance of a relevant simulation policy.

In Chapter 4, we ponder on how to consistently generate different expressions by changing the probability to draw each symbol. We formalize the situation into an optimization problem and try different approaches. When the length of an expression is relatively small (as in the simple example), it is easy to enumerate all the possible combinations and validate our answer. However, we are interested into situations where the length is too big to allow an enumeration (for instance a length of 25 or 30). We show a clear improvement in the sampling process for any length. We further tested the approach by embedding it into a MCS algorithm and it still shows an improvement.

1.6 Recommendation Policy

Sometimes the recommendation policy is confused with the selection policy. The difference is simple. The selection policy is used to gather information. It is designed to tackle the trade off between exploration and exploitation. Such a trade off does not exist when it is time to make a decision. Instinctively we usually just go for the best move found so far.

So, a recommendation policy is the policy to use when we make the actual decision, which has nothing to do with the strategy of how we gather the information. There is no unique and universal recommendation policy. Simply put, it depends on what we
are looking for. For instance, do we want to make a robust (safe) decision, perhaps a riskier one but with a potentially higher reward or a mix of both?

In fact, the selection policy and the recommendation policy are mutually dependent. A good recommendation policy is a policy that works well with a given selection policy. There are several different strategies of recommendation and Chapter 5 studies the most common in combination with selection policies. There is a trend that seems to favor a robust recommendation policy over a riskier one.

1.7 Automatic MCS Algorithms Generation

The development of new MCS algorithms is mostly a manual search process. It usually requires much human time and is error prone. Remember in Section 1.3 we defined 4 steps, or components, that represent the MCTS algorithm (Selection, Expansion, Simulation and Backpropagation). In fact, if we take any MCS algorithm it is always possible to break it down into smaller components. Chapter 6 presents a contribution where the idea is to first list the core components upon which most MCS algorithms are built upon.

Second, from this list of core components we automatically generate several MCS algorithms and propose a methodology based on multi-armed bandits for identifying the best MCS algorithm(s) for a given problem. The results show that it often enables discovering new variants of MCS that significantly outperform generic MCS algorithms. This contribution is significant because it presents an approach to provide a fully customized MCS algorithm for a given problem.
1. INTRODUCTION
2

Overview of Existing Selection Policies

2.1 Introduction

In this chapter we study the performance of different selection policies applied onto an MCTS framework when the time allowed to gather information is rather small (typically only a few hundred millisecond). This is an important question because it requires efficient selection policies to gather the relevant information as rapidly as possible.

Games provide a popular and challenging platform for research in Artificial Intelligence (AI). Traditionally, the wide majority of work in this field focuses on turn-based deterministic games such as Checkers [15], Chess [16] and Go [17]. These games are characterized by the availability of a long thinking time (e.g. several minutes), making it possible to develop large game trees before deciding which move to execute. Among the techniques to develop such game trees, Monte-Carlo tree search (MCTS) is probably the most important breakthrough of the last decade. This approach, which combines the precision of tree-search with the generality of random simulations, has shown spectacular successes in computer Go [12] and is now a method of choice for General Game Playing (GGP) [18].

In recent years, the field has seen a growing interest for real-time games such as Tron [19] and Miss Pac-Man [20], which typically involve short thinking times (e.g. 100 ms per turn). Due to the real-time constraint, MCTS algorithms can only make a limited
number of game simulations, which is typically several orders of magnitude less than
the number of simulations used in Go. In addition to the real-time constraint, real-
time video games are usually characterized by uncertainty, massive branching factors,
simultaneous moves and open-endedness. In this chapter, we focus on the game Tron,
for which simultaneous moves play a crucial role.

Applying MCTS to Tron was first proposed in [19], where the authors apply the
generic Upper Confidence bounds applied to Trees (UCT) algorithm to play this game.
In [21], several heuristics specifically designed for Tron are proposed to improve upon
the generic UCT algorithm. In both cases, the authors rely on the original UCT
algorithm that was designed for turn-based games. The simultaneous property of the
game is simply ignored. They use the algorithm as if players would take turn to play.
It is shown in [21] that this approximation generates artefacts, especially during the
last turns of a game. To reduce these artefacts, the authors propose a different way of
computing the set of valid moves, while still relying on the turn-based UCT algorithm.

In this chapter, we focus on variants of MCTS that explicitly take simultaneous
moves into account by only considering joint moves of both players. Adapting UCT
in this way has first been proposed by [22], with an illustration of the approach on
Rock-paper-scissors, a simple one-step simultaneous two-player game. Recently, the
authors of [23] proposed to use a stochastic selection policy specifically designed for
simultaneous two-player games: EXP3. They show that this stochastic selection policy
enables to outperform UCT on Urban Rivals, a partially observable internet card game.

The combination of simultaneous moves and short thinking time creates a unusual
setting for MCTS algorithms and has received little attention so far. On one side,
treating moves as simultaneous increases the branching factor and, on the other side,
the short thinking time limits the number of simulations that can be performed during
one turn. Algorithms such as UCT rely on a multi-armed bandit policy to select which
simulations to draw next. Traditional policies (e.g. UCB1) have been designed to
reach good asymptotic behavior [24]. In our case, since the ratio between the number
of simulations and the number of arms is relatively low, we may be far from reaching
this asymptotic regime, which makes it legitimate to wonder how other selection policies
would behave in this particular setting.

This chapter provides an extensive comparison of selection policies for MCTS ap-
plied to the simultaneous two-player real-time game Tron. We consider six deterministic
2.2 The game of Tron

This section introduces the game Tron, discusses its complexity and reviews previous AI work for this game.

2.2.1 Game description

The Steven Lisberger’s film Tron was released in 1982 and features a Snake-like game. This game, illustrated in Figure 2.1, occurs in a virtual world where two motorcycles move at constant speed making only right angle turns. The two motorcycles leave solid wall trails behind them that progressively fill the arena, until one player or both crashes into one of them.

Tron is played on a $N \times M$ grid of cells in which each cell can either be empty or occupied. Commonly, this grid is a square, i.e. $N = M$. At each time step, both players move simultaneously and can only (a) continue straight ahead, (b) turn right or (c)
2. OVERVIEW OF EXISTING SELECTION POLICIES

Figure 2.1: Illustration of the game of Tron on a $20 \times 20$ board.

A player cannot stop moving, each move is typically very fast (e.g., 100 ms per step) and the game is usually short. The goal is to survive his opponent until he crashes into a wall. The game can finish in a draw if the two players move at the same position or if they both crash at the same time. The main strategy consists in attempting to reduce the movement space of the opponent. For example, in the situation depicted in Figure 2.1, player 1 has a bigger share of the board and will probably win.

Tron is a finite-length game: the number of steps is upper bounded by $\frac{N \times M}{2}$. In practice, the number of moves in a game is often much lower since one of the player can usually quickly confine his opponent within a small area, leading to a quick end of the game.

Tron became a popular game implemented in a lot of variants. A well-known variant is the game “Achtung, die kurve!”, that includes bonuses (lower and faster speed, passing through the wall, etc.) and curve movements.

2.2.2 Game complexity

Several ways of measuring game complexity have been proposed and studied in game theory, among which game tree size, game-tree complexity and computational complexity [28]. We discuss here the game-tree complexity of Tron. Since moves occur simultaneously, each possible pair of moves must be considered when developing a
node in the game tree. Given that agents have three possible moves (go straight, turn right and turn left), there exists $3^2$ pairs of moves for each state, hence the branching factor of the game tree is 9.

We can estimate the mean game-tree complexity by raising the branching factor to the power of the mean length of games. It is shown in [29], that the following formula is a reasonable approximation of the average length of the game:

$$a = \frac{N^2}{1 + \log_2 N}$$

for a symmetric game $N = M$. In this chapter, we consider $20 \times 20$ boards and have $a \approx 75$. Using this formula, we obtain that the average tree-complexity for Tron on a $20 \times 20$ board is $O(10^{71})$. If we compare $20 \times 20$ and $32 \times 32$ Tron to some well-known games, we obtain the following ranking:

$$Draughts(10^{54}) < Tron_{20\times20}(10^{71}) < Chess(10^{123})$$

$$< Tron_{32\times32}(10^{162}) < Go_{19\times19}(10^{360})$$

Tron has been studied in graph and game complexity theory and has been proven to be $PSPACE$-complete, i.e. to be a decision problem which can be solved by a Turing machine using a polynomial amount of space and every other problem that can be solved in polynomial space can be transformed to it in polynomial time [30, 31, 32].

### 2.2.3 Previous work

Different techniques have been investigated to build agents for Tron. The authors of [33, 34] introduced a framework based on evolutionary algorithms and interaction with human players. At the core of their approach is an Internet server that enables to perform agent vs. human games to construct the fitness function used in the evolutionary algorithm. In the same spirit, [35] proposed to train a neural-network based agent by using human data. Turn-based MCTS has been introduced in the context of Tron in [19] and [29] and further developed with domain-specific heuristics in [21].

Tron was used in the 2010 Google AI Challenge, organised by the University of Waterloo Computer Science Club. The aim of this challenge was to develop the best agent to play the game using any techniques in a wide range of possible programming
2. OVERVIEW OF EXISTING SELECTION POLICIES

languages. The winner of this challenge was Andy Sloane who implemented an Alpha-Beta algorithm with an evaluation function based on the tree of chambers heuristic.\footnote{http://a1k0n.net/2010/03/04/google-ai-postmortem.html}

2.3 Simultaneous Monte-Carlo Tree Search

This section introduces the variant of MCTS that we use to treat simultaneous moves. We start with a brief description of the classical MCTS algorithm.

2.3.1 Monte-Carlo Tree Search

Monte-Carlo Tree Search is a best-first search algorithm that relies on random simulations to estimate position values. MCTS collects the results of these random simulations in a game tree that is incrementally grown in an asymmetric way that favors exploration of the most promising sequences of moves. This algorithm appeared in scientific literature in 2006 in three different variants \cite{11, 36, 37} and led to breakthrough results in computer Go. Thanks to the generality of random simulations, MCTS can be applied to a wide range of problems without requiring any prior knowledge or domain-specific heuristics. Hence, it became a method of choice in General Game Playing.

The central data structure in MCTS is the game tree in which nodes correspond to game states and edges correspond to possible moves. The role of this tree is two-fold: it stores the outcomes of random simulations and it is used to bias random simulations towards promising sequences of moves.

MCTS is divided in four main steps that are repeated until the time is up \cite{13}:

2.3.1.1 Selection

This step aims at selecting a node in the tree from which a new random simulation will be performed.

2.3.1.2 Expansion

If the selected node does not end the game, this steps adds a new leaf node to the selected one and selects this new node.
2.3 Simultaneous Monte-Carlo Tree Search

2.3.1.3 Simulation

This step starts from the state associated to the selected leaf node, executes random moves in self-play until the end of the game and returns the following reward: 1 for a victory, 0 for a defeat or 0.5 for a draw. The use of an adequate simulation strategy can improve the level of play [14].

2.3.1.4 Backpropagation

The backpropagation step consists in propagating the result of the simulation backwards from the leaf node to the root.

The main focus of this chapter is on the selection step. The way this step is performed is essential since it determines in which way the tree is grown and how the computational budget is allocated to random simulations. It has to deal with the exploration/exploitation dilemma: exploration consists in trying new sequences of moves to increase knowledge and exploitation consists in using current knowledge to bias computational efforts towards promising sequences of moves.

When the computational budget is exhausted, one of the moves is selected based on the information collected from simulations and contained in the game tree. In this chapter, we use the strategy called robust child, which consists in choosing the move that has been most simulated.

2.3.2 Simultaneous moves

In order to properly account for simultaneous moves, we follow a strategy similar to the one proposed in [22, 23]: instead of selecting a move for the agent, updating the game state and then selecting an action for its opponent, we select both actions simultaneously and independently and then update the state of the game. Since we treat both moves simultaneously, edges in the game tree are associated to pairs of moves \((\alpha, \beta)\) where \(\alpha\) denotes the move selected by the agent and \(\beta\) denotes the move selected by its opponent.

Let \(\mathcal{N}\) be the set of nodes in the game tree and \(n_0 \in \mathcal{N}\) be the root node of the game tree. Our selection step is detailed in Algorithm 1. It works by traversing the tree recursively from the root node \(n_0\) to a leaf node \(n \in \mathcal{N}\). We denote by \(\mathcal{M}\) the set of possible moves. Each step of this traversal involves selecting moves \(\alpha \in \mathcal{M}\) and \(\beta \in \mathcal{M}\). 

17
Algorithm 1 Simultaneous two-players selection procedure. The main loop consists of choosing independently a move for both $\alpha$ and $\beta$ and select the corresponding child node.

**Require:** The root node $n_0 \in N$  

**Require:** The selection policy $\pi(\cdot) \in M$

\[
\begin{align*}
    n &\leftarrow n_0 \\
    \text{while } n \text{ is not a leaf do} \\
    &\quad \alpha \leftarrow \pi(P_{\text{agent}}(n)) \\
    &\quad \beta \leftarrow \pi(P_{\text{opponent}}(n)) \\
    &\quad n \leftarrow \text{child}(n, (\alpha, \beta)) \\
\end{align*}
\]

end while  

return $n$

and moving into the corresponding child node, denoted $\text{child}(n, (\alpha, \beta))$. The selection of a move is done in two steps: first, a set of statistics $P_{\text{player}}(n)$ is extracted from the game tree to describe the selection problem and then, a selection policy $\pi$ is invoked to choose the move given this information. The rest of this section details these two steps.

For each node $n \in N$, we store the following quantities:

- $t(n)$ is the number of simulations involving node $n$, which is known as the *visit count* of node $n$.

- $\bar{r}(n)$ is the empirical mean of the rewards the agent obtained from these simulations. Note that because it is a one-sum game, the average reward for the opponent is $1 - \bar{r}(n)$.

- $\bar{\sigma}(n)$ is the empirical standard deviation of the rewards (which is the same for both players).

Let $L_{\text{agent}}(n) \subseteq M$ (resp. $L_{\text{opponent}}(n) \subseteq M$) be the set of legal moves for the agent (resp. the opponent) in the game state represented by node $n$. In the case of Tron, legal moves are those that do not lead to an immediate crash: e.g. turning into an already existing wall is not a legal move.\footnote{If the set of legal moves is empty for one of the players, this player loses the game.}

Let $\text{player} \in \{\text{agent, opponent}\}$. The function $P_{\text{player}}(\cdot)$ computes a vector of statistics $S = (m_1, \bar{r}_1, \bar{\sigma}_1, t_1, \ldots, m_K, \bar{r}_K, \bar{\sigma}_K, t_K)$ describing the selection problem from the
point of view of player. In this vector, \( \{ m_1, \ldots, m_K \} = L^{\text{player}}(n) \) is the set of valid moves for the player and \( \forall k \in [1, K], r_k, \bar{r}_k \) and \( t_k \) are statistics relative to the move \( m_k \). We here describe the statistics computation in the case of \( P^{\text{agent}}(\cdot) \). Let \( C(n, \alpha) \) be the set of child nodes whose first action is \( \alpha \), i.e. \( C(n, \alpha) = \{ \text{child}(n, \alpha, \beta) | \beta \in L^{\text{opponent}}(n) \} \). For each legal move \( m_k \in L^{\text{agent}}(n) \), we compute:

\[
\begin{align*}
t_k &= \sum_{n' \in C(n, m_k)} t(n'), \\
r_k &= \frac{\sum_{n' \in C(n, m_k)} t(n') \tau(n')}{t_k}, \\
\bar{r}_k &= \frac{\sum_{n' \in C(n, m_k)} t(n') \sigma(n')}{t_k}.
\end{align*}
\]

\( P^{\text{opponent}}(\cdot) \) is simply obtained by taking the symmetric definition of \( C \): i.e. \( C(n, \beta) = \{ \text{child}(n, \alpha, \beta) | \alpha \in L^{\text{player}}(n) \} \).

The selection policy \( \pi(\cdot) \in M \) is an algorithm that selects a move \( m_k \in \{ m_1, \ldots, m_K \} \) given the vector of statistics \( S = (m_1, r_1, \bar{r}_1, t_1, \ldots, m_K, r_K, \bar{r}_K, \sigma_K, t_K) \). Selection policies are the topic of the next section.

### 2.4 Selection policies

This section describes the twelve selection policies that we use in our comparison. We first describe deterministic selection policies and then move on stochastic selection policies.

#### 2.4.1 Deterministic selection policies

We consider deterministic selection policies that belong to the class of index-based multi-armed bandit policies. These policies work by assigning an index to each candidate move and by selecting the move with maximal index: \( \pi^{\text{deterministic}}(S) = m_{k^*} \) with

\[
k^* = \arg\max_{k \in [1, K]} \text{index}(t_k, r_k, \bar{r}_k, t)
\]

where \( t = \sum_{k=1}^{K} t_k \) and \( \text{index} \) is called the index function. Index functions typically combine an exploration term to favor moves that we already know perform well with an
2. OVERVIEW OF EXISTING SELECTION POLICIES

exploitation term that aims at selecting less-played moves that may potentially reveal interesting. Several index-policies have been proposed and they vary in the way they define these two terms.

2.4.1.1 UCB1

The index function of UCB1 [24] is:

\[
\text{index}(t_k, \bar{r}_k, \sigma_k, t) = \bar{r}_k + \sqrt{\frac{C \ln t}{t_k}},
\]

where \( C > 0 \) is a parameter that enables to control the exploration/exploitation trade-off. Although the theory suggest a default value of \( C = 2 \), this parameter is usually experimentally tuned to increase performance.

UCB1 has appeared the first time in the literature in 2002 and is probably the best known index-based policy for multi-armed bandit problem [24]. It has been popularized in the context of MCTS with the Upper confidence bounds applied to Trees (UCT) algorithm [36], which is the instance of MCTS using UCB1 as selection policy.

2.4.1.2 UCB1-Tuned

In their seminal paper, the authors of [24] introduced another index-based policy called UCB1-Tuned, which has the following index function:

\[
\text{index}(t_k, \bar{r}_k, \sigma_k, t) = \bar{r}_k + \sqrt{\frac{\min\{\frac{1}{4}, V(t_k, \sigma_k, t)\} \ln t}{t_k}},
\]

where

\[
V(t_k, \sigma_k, t) = \sigma_k^2 + \sqrt{\frac{2 \ln t}{t_k}}.
\]

UCB1-Tuned relies on the idea to take empirical standard deviations of the rewards into account to obtain a refined upper bound on rewards expectation. It is analog to UCB1 where the parameter \( C \) has been replaced by a smart upper bound on the variance of the rewards, which is either \( \frac{1}{4} \) (an upper bound of the variance of Bernouilli random variable) or \( V(t_k, \sigma_k, t) \) (an upper confidence bound computed from samples observed so far).

Using UCB1-Tuned in the context of MCTS for Tron has already been proposed by [19]. This policy was shown to behave better than UCB1 on multi-armed bandit problems with Bernouilli reward distributions, a setting close to ours.
2.4 Selection policies

2.4.1.3 UCB-V

The index-based policy UCB-V [26] uses the following index formula:

$$\text{index}(t_k, r_k, \sigma_k, t) = r_k + \sqrt{\frac{2\sigma_k^2 \zeta \ln t}{t_k} + c \frac{3\zeta \ln t}{t_k}}.$$ 

UCB-V has two parameters $\zeta > 0$ and $c > 0$. We refer the reader to [26] for detailed explanations of these parameters.

UCB-V is a less tried multi-armed bandit policy in the context of MCTS. As UCB1-Tuned, this policy relies on the variance of observed rewards to compute tight upper bound on rewards expectation.

2.4.1.4 UCB-Minimal

Starting from the observation that many different similar index formulas have been proposed in the multi-armed bandit literature, it was recently proposed in [25, 38] to explore the space of possible index formulas in a systematic way to discover new high-performance bandit policies. The proposed approach first defines a grammar made of basic elements (mathematical operators, constants and variables such as $r_k$ and $t_k$) and generates a large set of candidate formulas from this grammar. The systematic search for good candidate formulas is then carried out by a built-on-purpose optimization algorithm used to navigate inside this large set of candidate formulas towards those that give high performance on generic multi-armed bandit problems. As a result of this automatic discovery approach, it was found that the following simple policy behaved very well on several different generic multi-armed bandit problems:

$$\text{index}(t_k, r_k, \sigma_k, t) = r_k + \frac{C}{t_k},$$

where $C > 0$ is a parameter to control the exploration/exploitation tradeoff. This policy corresponds to the simplest form of UCB-style policies. In this chapter, we consider a slightly more general formula that we call UCB-Minimal:

$$\text{index}(t_k, r_k, \sigma_k, t) = r_k + \frac{C_1}{t_k^C_2},$$

where the new parameter $C_2$ enables to fine-tune the decrease rate of the exploration term.
2. OVERVIEW OF EXISTING SELECTION POLICIES

2.4.1.5 OMC-Deterministic

The Objective Monte-Carlo (OMC) selection policy exists in two variants: stochastic (OMC-Stochastic) [11] and deterministic (OMC-Deterministic) [39]. The index-based policy for OMC-Deterministic is computed in two steps. First, a value $U_k$ is computed for each move $k$:

$$U_k = \frac{2}{\sqrt{\pi}} \int_\alpha^\infty e^{-u^2} du,$$

where $\alpha$ is given by:

$$\alpha = \frac{v_0 - (\bar{T}_k t_k)}{\sqrt{2} \sigma_k},$$

and where

$$v_0 = \max(\bar{T}_i t_i) \forall i \in [1, K].$$

After that, the following index formula is used:

$$\text{index}(t_k, \bar{T}_k, \sigma_k, t) = \frac{t U_k}{t_k \sum_{i=1}^K U_i}.$$

2.4.1.6 MOSS

Minimax Optimal Strategy in the Stochastic Case (MOSS) is an index-based policy proposed in [40] where the following index formula is introduced:

$$\text{index}(t_k, \bar{T}_k, \sigma_k, t) = \bar{T}_k + \sqrt{\max \left( \log \left( \frac{t_k \tau_k}{t} \right), 0 \right)}. $$

This policy is inspired from the UCB1 policy. The index of a move is the mean of rewards obtained from simulations if the move has been selected more than $t_k \frac{\tau_k}{K}$. Otherwise, the index value is an upper confidence bound on the mean reward. This bound holds with a high probability according the Hoeffding’s inequality. Similarly to UCB1-Tuned, this selection policy has no parameters to tune thus facilitating its use.

2.4.2 Stochastic selection policies

In the case of simultaneous two-player games, the opponent’s moves are not immediately observable, and following the analysis of [23], it may be beneficial to also consider
stochastic selection policies. Stochastic selection policies $\pi$ are defined through a conditional distribution $p_{\pi}(k|S)$ of moves given the vector of statistics $S$:

$$\pi^{\text{stochastic}}(S) = m_k, \quad k \sim p_{\pi}(\cdot|S).$$

We consider six stochastic policies:

**2.4.2.1 Random**

This baseline policy simply selects moves with uniform probabilities:

$$p_{\pi}(k|S) = \frac{1}{K}, \quad \forall k \in [1,K].$$

**2.4.2.2 $\epsilon_n$-greedy**

The second baseline is $\epsilon_n$-greedy \[41\]. This policy consists in selecting a random move with low probability $\epsilon_t$ or the empirical best move according to $\bar{r}_k$:

$$p_{\pi}(k|S) = \begin{cases} 
1 - \epsilon_t & \text{if } k = \arg\max_{k \in [1,K]} \bar{r}_k \\
\epsilon_t/K & \text{otherwise}.
\end{cases}$$

The amount of exploration $\epsilon_t$ is chosen to decrease with time. We adopt the scheme proposed in \[24\]:

$$\epsilon_t = \frac{c K}{d^2 t},$$

where $c > 0$ and $d > 0$ are tunable parameters.

**2.4.2.3 Thompson Sampling**

*Thompson Sampling* adopts a Bayesian perspective by incrementally updating a belief state for the unknown reward expectations and by randomly selecting actions according to their probability of being optimal according to this belief state.

We consider here the variant of *Thompson Sampling* proposed in \[27\] in which the reward expectations are modeled using a beta distribution. The sampling procedure works as follows: it first draw a stochastic score

$$s(k) \sim \text{beta}(C_1 + \bar{r}_k t, C_2 + (1 - \bar{r}_k) t_k)$$

for each candidate move $k \in [1,K]$ and then selects the move maximizing this score:

$$p_{\pi}(k|S) = \begin{cases} 
1 & \text{if } k = \arg\max_{k \in [1,K]} s(k) \\
0 & \text{otherwise}.
\end{cases}$$
2. OVERVIEW OF EXISTING SELECTION POLICIES

$C_1 > 0$ and $C_2 > 0$ are two tunable parameters that reflect prior knowledge on reward expectations.

Thompson Sampling has recently been shown to perform very well on Bernouilli multi-armed bandit problems, in both context-free and contextual bandit settings [27]. The reason why Thompson Sampling is not very popular yet may be due to his lack of theoretical analysis. At this point, only the convergence has been proved [42].

2.4.2.4 EXP3

This stochastic policy is commonly used in simultaneous two-player games [23, 43, 44] and is proved to converge towards the Nash equilibrium asymptotically. EXP3 works slightly differently from our other policies since it requires storing two additional vectors in each node $n \in N$ denoted $w^\text{agent}(n)$ and $w^\text{opponent}(n)$. These vectors contain one entry per possible move $m \in L^{\text{player}}$, are initialized to $w^\text{player}_k(\cdot) = 0, \forall k \in [1, K]$ and are updated each time a reward $r$ is observed, according to the following formulas:

$$
\begin{align*}
    w^\text{agent}_k(n) &\leftarrow w^\text{agent}_k(n) + \frac{r}{p_\pi(k|P^\text{agent}(n))}, \\
    w^\text{opponent}_k(n) &\leftarrow w^\text{opponent}_k(n) + \frac{1 - r}{p_\pi(k|P^\text{opponent}(n))}.
\end{align*}
$$

At any given time step, the probabilities to select a move are defined as:

$$
p_\pi(k|S) = (1 - \gamma) \frac{e^{\eta w^\text{player}_k(n)}}{\sum_{k' \in [1, K]} e^{\eta w^\text{player}_{k'}(n)}} + \frac{\gamma}{K},
$$

where $\eta > 0$ and $\gamma \in ]0; 1]$ are two parameters to tune.

2.4.2.5 OMC-Stochastic

The OMC-Stochastic selection policy [11] uses the same $U_k$ quantities than OMC-Deterministic. The stochastic version of this policy is defined as following:

$$
p_\pi(k|S) = \frac{U_k}{K \sum_{i=1}^{K} U_i} \quad \forall k \in [1, K].
$$

The design of this policy is based on the Central Limit Theorem and EXP3.
2.5 Experiments

2.4.2.6 PBBM

Probability to be Better than Best Move (PBBM) is a selection policy [12] with a probability proportional to

\[ p_\pi(k | S) = e^{-2.4\alpha} \forall k \in [1, K]. \]

The \( \alpha \) is computed as:

\[ \alpha = \frac{v_0 - (r_{k}, t_k)}{\sqrt{2(\sigma_0^2 + \sigma_k^2)}} \]

where

\[ v_0 = \max(r_{i}, t_i) \forall i \in [1, K], \]

and where \( \sigma_0^2 \) is the variance of the reward for the move selected to compute \( v_0 \).

This selection policy was successfully used in Crazy Stone, a computer Go program [12]. The concept is to select the move according to its probability of being better than the current best move.

2.5 Experiments

In this section we compare the selection policies \( \pi(\cdot) \) presented in Section 2.4 on the game of Tron introduced previously in this chapter. We start this section by first describing the strategy used for simulating the rest of the game when going beyond a terminal leaf of the tree (Section 2.5.1). Afterwards, we will detail the procedure we adopted for tuning the parameters of the selection policies (Section 2.5.2). And, finally, we will present the metric used for comparing the different policies and discuss the results that have been obtained (Section 2.5.3).

2.5.1 Simulation heuristic

It has already been recognized for a long time that using pure random strategies for simulating the game beyond a terminal leaf node of the tree built by MCTS techniques is a suboptimal choice. Indeed, such a random strategy may lead to a game outcome that poorly reflects the quality of the selection procedure defined by the tree. This in turn requires to build large trees in order to compute high-performing moves. To define our simulation heuristic we have therefore decided to use prior knowledge on
2. OVERVIEW OF EXISTING SELECTION POLICIES

the problem. Here, we use a simple heuristic developed in [29] for the game on Tron that, even if still far from an optimal strategy, lead the two players to adopt a more rationale behaviour. This heuristic is based on a distribution probability $P_{\text{move}}(\cdot)$ over the moves that associates a probability of 0.68 to the “go straight ahead” move and a probability of 0.16 to each of the two other moves (turn left or right). Afterwards, moves are sequentially drawn from $P_{\text{move}}(\cdot)$ until a move that is legal and that does not lead to self-entrapment at the next time step is found. This move is the one selected by our simulation strategy.

To prove the efficiency of this heuristic, we performed a short experiment. We confronted two identical UCT opponents on 10 000 rounds: one using the heuristic and the other making purely random simulations. The result of this experiment is that the agent with the heuristic has a winning percentage of $93.42 \pm 0.5\%$ in a 95% confidence interval.

Note that the performance of the selection policy depends on the simulation strategy used. Therefore, we cannot exclude that if a selection policy is found to behave better than another one for a given simulation strategy, it may actually behave worse for another one.

2.5.2 Tuning parameter

The selection policies have one or several parameters to tune. Our protocol to tune these parameters is rather simple and is the same for every selection policy.

First, we choose for the selection policy to tune reference parameters that are used to define our reference opponent. These reference parameters are chosen based on default values suggested in the literature. Afterwards, we discretize the parameter space of the selection policy and test for every element of this set the performance of the corresponding agent against the reference opponent. The element of the discretized space that leads to the highest performance is then used to define the constants.

To test the performance of an agent against our reference opponent, we used the following experimental protocol. First, we set the game map to $20 \times 20$ and the time between two recommendations to 100 ms on a 2.5GHz processor. Afterwards we perform a sequence of rounds until we have 10,000 rounds that do not end by a draw. Finally, we set the performance of the agent to its percentage of winnings.
Figure 2.2 reports the performances obtained by the selection policies on rather large discretized parameter spaces. The best parameters found for every selection policy as well as the reference parameters are given in Table 2.1. Some side simulations have shown that even by using a finer discretization of the parameter space, significantly better performing agents cannot not be found.

It should be stressed that the tuned parameters reported in this table point towards higher exploration rates than those usually suggested for other games, such as for example the game of Go. This is probably due to the low branching factor of the game of Tron combined with the fact that we use the robust child recommendation policy. Even though after 10 000 the standard error of the mean (SEM) is rather low, the behavior of some curves seems to indicate potential noise. We leave as future research the study of the impact of the simulation policy on the noise.

### 2.5.3 Results
Tuning of UCB-Minimal agent

Tuning of Thompson Sampling agent

Tuning of UCB-V agent

Tuning of $\epsilon$-greedy agent

Tuning of UCB1 agent

Tuning of EXP3 agent

Figure 2.2: Tuning of constant for selection policies over 10 000 rounds. Clearer areas represent a higher winning percentage.
Table 2.2: Percentage of victory on 10 000 rounds between selection policies

<table>
<thead>
<tr>
<th>Selection policies</th>
<th>UCB1-Initial</th>
<th>UCB1-Tuned</th>
<th>MOSS</th>
<th>UCB-Minimal</th>
<th>EFV</th>
<th>Thompson Sampling</th>
<th>$\epsilon$-greedy</th>
<th>OMC-Deterministic</th>
<th>UCB-V</th>
<th>UCB-Markov</th>
<th>PRISM</th>
<th>Random</th>
<th>Average</th>
</tr>
</thead>
<tbody>
<tr>
<td>UCB1</td>
<td>29.84 ± 0.64%</td>
<td>51.56 ± 0.99%</td>
<td>36.36 ± 0.98%</td>
<td>36.40 ± 0.95%</td>
<td>36.50 ± 0.95%</td>
<td>41.10 ± 0.98%</td>
<td>34.02 ± 0.94%</td>
<td>34.62 ± 0.95%</td>
<td>34.64 ± 0.95%</td>
<td>34.24 ± 0.95%</td>
<td>34.86 ± 0.97%</td>
<td>39.01 ± 0.95%</td>
<td>39.64 ± 0.94%</td>
</tr>
<tr>
<td>MOSS</td>
<td>40.56 ± 0.87%</td>
<td>26.34 ± 0.87%</td>
<td>36.40 ± 0.95%</td>
<td>36.34 ± 0.98%</td>
<td>36.40 ± 0.97%</td>
<td>32.24 ± 0.93%</td>
<td>30.38 ± 0.95%</td>
<td>36.32 ± 0.93%</td>
<td>38.44 ± 0.94%</td>
<td>39.96 ± 0.94%</td>
<td>38.44 ± 0.94%</td>
<td>38.44 ± 0.94%</td>
<td></td>
</tr>
<tr>
<td>UCB-Minimal</td>
<td>41.56 ± 0.98%</td>
<td>44.24 ± 0.98%</td>
<td>44.60 ± 0.98%</td>
<td>44.12 ± 0.97%</td>
<td>44.12 ± 0.97%</td>
<td>44.10 ± 0.97%</td>
<td>44.10 ± 0.97%</td>
<td>44.10 ± 0.97%</td>
<td>44.10 ± 0.97%</td>
<td>44.10 ± 0.97%</td>
<td>44.10 ± 0.97%</td>
<td>44.10 ± 0.97%</td>
<td></td>
</tr>
<tr>
<td>EFV</td>
<td>5.01 ± 0.71%</td>
<td>33.94 ± 0.73%</td>
<td>30.92 ± 0.73%</td>
<td>24.23 ± 0.98%</td>
<td>36.00 ± 0.98%</td>
<td>32.40 ± 0.98%</td>
<td>40.00 ± 1.00%</td>
<td>34.41 ± 0.98%</td>
<td>39.46 ± 0.98%</td>
<td>37.22 ± 0.83%</td>
<td>32.80 ± 0.93%</td>
<td>34.24 ± 0.95%</td>
<td></td>
</tr>
<tr>
<td>Thompson Sampling</td>
<td>15.21 ± 0.73%</td>
<td>14.13 ± 0.70%</td>
<td>14.92 ± 0.78%</td>
<td>24.23 ± 0.98%</td>
<td>40.00 ± 1.00%</td>
<td>32.40 ± 0.98%</td>
<td>40.00 ± 1.00%</td>
<td>34.41 ± 0.98%</td>
<td>39.46 ± 0.98%</td>
<td>37.22 ± 0.83%</td>
<td>32.80 ± 0.93%</td>
<td>34.24 ± 0.95%</td>
<td></td>
</tr>
<tr>
<td>$\epsilon$-greedy</td>
<td>12.84 ± 0.85%</td>
<td>18.62 ± 0.85%</td>
<td>17.50 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td></td>
</tr>
<tr>
<td>OMC-Deterministic</td>
<td>3.80 ± 0.98%</td>
<td>7.98 ± 0.78%</td>
<td>6.42 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td></td>
</tr>
<tr>
<td>UCB-V</td>
<td>29.84 ± 0.64%</td>
<td>19.58 ± 0.70%</td>
<td>13.49 ± 0.85%</td>
<td>13.49 ± 0.85%</td>
<td>13.49 ± 0.85%</td>
<td>13.49 ± 0.85%</td>
<td>13.49 ± 0.85%</td>
<td>13.49 ± 0.85%</td>
<td>13.49 ± 0.85%</td>
<td>13.49 ± 0.85%</td>
<td>13.49 ± 0.85%</td>
<td>13.49 ± 0.85%</td>
<td></td>
</tr>
<tr>
<td>UCB-Markov</td>
<td>12.84 ± 0.85%</td>
<td>18.62 ± 0.85%</td>
<td>17.50 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td>11.66 ± 0.85%</td>
<td></td>
</tr>
<tr>
<td>PRISM</td>
<td>13.92 ± 0.98%</td>
<td>14.82 ± 0.93%</td>
<td>14.82 ± 0.93%</td>
<td>14.82 ± 0.93%</td>
<td>14.82 ± 0.93%</td>
<td>14.82 ± 0.93%</td>
<td>14.82 ± 0.93%</td>
<td>14.82 ± 0.93%</td>
<td>14.82 ± 0.93%</td>
<td>14.82 ± 0.93%</td>
<td>14.82 ± 0.93%</td>
<td>14.82 ± 0.93%</td>
<td></td>
</tr>
<tr>
<td>Random</td>
<td>1.00 ± 0.21%</td>
<td>0.53 ± 0.13%</td>
<td>1.82 ± 0.21%</td>
<td>0.63 ± 0.10%</td>
<td>0.63 ± 0.10%</td>
<td>0.63 ± 0.10%</td>
<td>0.63 ± 0.10%</td>
<td>0.63 ± 0.10%</td>
<td>0.63 ± 0.10%</td>
<td>0.63 ± 0.10%</td>
<td>0.63 ± 0.10%</td>
<td>0.63 ± 0.10%</td>
<td>0.63 ± 0.10%</td>
</tr>
</tbody>
</table>
2. OVERVIEW OF EXISTING SELECTION POLICIES

To compare the selection policies, we perform a round-robin to determine which one gives the best results. Table 2.2 presents the outcome of the experiments. In this double entry table, each data represents the victory ratio of the row selection policy against the column one. Results are expressed in percent ± a 95% confidence interval. The last column shows the average performance of the selection policies.

The main observations can be drawn from this table:

**UCB1-Tuned is the winner.** The only policy that wins against all other policies is UCB1-Tuned. This is in line with what was reported in the literature, except perhaps with the result reported in [19] where the authors conclude that UCB1-Tuned performs slightly worse than UCB1. However, it should be stressed that in their experiments, they only perform 20 rounds to compare both algorithms, which is not enough to make a statistically significant comparison. Additionally, their comparison was not fair since they used for the UCB1 policy a thinking time that was greater than for the UCB1-Tuned policy.

**Stochastic policies are weaker than deterministic ones.** Although using stochastic policies have some strong theoretical justifications in the context of simultaneous two-player games, we observe that our three best policies are deterministic. Whichever selection policy, we are probably far from reaching asymptotic conditions due to the real-time constraint. So, it may be the case that stochastic policies are preferable when a long thinking-time is available, but disadvantageous in the context of real-time games. Moreover, for the two variants of OMC selection policy, we show that the deterministic one outperforms the stochastic.

**UCB-V performs worse.** Surprisingly, UCB-V is the only deterministic policy that performs bad against stochastic policies. Since UCB-V is a variant of UCB1-Tuned and the latter performs well, we expected UCB-V to behave similarly yet it is not the case. From our experiments, we conclude that UCB-V is not an interesting selection policy for the game of Tron.

**UCB-Minimal performs quite well.** Even if ranked fourth, UCB-Minimal gives average performances which are very close to those UCB1 and MOSS ranked second and third, respectively. This is remarkable for a formula found automatically in the context of generic bandit problems. This suggests that an automatic discovery algorithm formula adapted to our specific problem may actually identify very good selection policies.
2.6 Conclusion

We studied twelve different selection policies for MCTS applied to the game of Tron. Such a game is an unusual setting compared to more traditional testbeds because it is a fast-paced real-time simultaneous two-player game. There is no possibility of long thinking-time or to develop large game trees before choosing a move and the total number of simulations is typically small.

We performed an extensive comparison of selection policies for this unusual setting. Overall the results showed a stronger performance for the deterministic policies (UCB1, UCB1-Tuned, UCB-V, UCB-Minimal, OMC-Deterministic and MOSS) than for the stochastic ones ($\epsilon_n$-greedy, EXP3, Thompson Sampling, OMC-Stochastic and PBBM). More specifically, from the results we conclude that UCB1-Tuned is the strongest selection policy, which is in line with the current literature. It was closely followed by the recently introduced MOSS and UCB-Minimal policies.

The next step in this research is to broaden the scope of the comparison by adding other real-time testbeds that possess a higher branching factor to further increase our understanding of the behavior of these selection policies.
2. OVERVIEW OF EXISTING SELECTION POLICIES
Selection Policy with Information Sharing for Adversarial Bandit

3.1 Introduction

In this chapter we develop a selection policy for 2-Player games. 2-Player games in general provide a popular platform for research in Artificial Intelligence (AI). One of the main challenge coming from this platform is approximating the Nash Equilibrium (NE) over zero-sum matrix games. To name a few examples where the computation (or approximation) of a NE is relevant, there is Rock-Paper-Scissor, simultaneous Risk, metagaming [45] and even Axis and Allies [46]. Such a challenge is not only important for the AI community. To efficiently approximate a NE can help solving several real life problems. One can think for example about financial applications [47] or in psychology [48].

While the problem of computing a Nash Equilibrium is solvable in polynomial time using Linear Programming (LP), it rapidly becomes infeasible to solve as the size of the matrix grows; a situation commonly encountered in games. Thus, an algorithm that can approximate a NE faster than polynomial time is required. [43, 49, 50] show that it is possible to $\epsilon$-approximate a NE for a zero-sum game by accessing only $O(K^{\log(K)}/\epsilon^2)$ elements in a $K \times K$ matrix. In other words, by accessing far less elements than the total number in the matrix.

The early studies assume that there is an exact access to reward values for a given element in a matrix. It is not always the case. In fact, the exact value of an element
3. SELECTION POLICY WITH INFORMATION SHARING FOR ADVERSARIAL BANDIT

can be difficult to know, as for instance when solving difficult games. In such cases, the value is only computable approximately. 40 considers a more general setting where each element of the matrix is only partially known from a finite number of measurements. They show that it is still possible to \(\epsilon\)-approximate a NE provided that the average of the measurements converges quickly enough to the real value.

44, 51 propose to improve the approximation of a NE for matrix games by exploiting the fact that often the solution is sparse. A sparse solution means that there are many pure (i.e. deterministic) strategies, but only a small subset of these strategies are part of the NE. They used artificial matrix games and a real game, namely Urban Rivals, to show a dramatic improvement over the current state-of-the-art algorithms. The idea behind their respective algorithms is to prune uninteresting strategies, the former in an offline manner and the latter online.

This chapter focuses on further improving the approximation of a NE for zero-sum matrix games such that it outperforms the state-of-the-art algorithms given a finite (and rather small) number \(T\) of oracle requests to rewards. To reach this objective, we propose to share information between the different relevant strategies. To do so, we introduce a problem dependent measure of similarity that can be adapted for different challenges. We show that information sharing leads to a significant improvement of the approximation of a NE. Moreover, we use this chapter to briefly describe the algorithm developed in 44 and their results on generic matrices.

The rest of the chapter is divided as follow. Section 3.2 formalizes the problem and introduces notations. The algorithm is defined in Section 3.3. Section 3.4 evaluates our approach from a theoretical point of view. Section 3.5 evaluates empirically the proposed algorithm and Section 3.6 concludes.

3.2 Problem Statement

We now introduce the notion of Nash Equilibrium in Section 3.2.1 and define a generic bandit algorithm in Section 3.2.2. Section 3.2.3 states the problem that we address in this chapter.
3.2 Problem Statement

3.2.1 Nash Equilibrium

Consider a matrix $M$ of size $K_1 \times K_2$ with rewards bounded in $[0, 1]$, player 1 chooses an action $i \in [1, K_1]$ and player 2 chooses an action $j \in [1, K_2]$. In order to keep the notations short and because the extension is straightforward, we will assume that $K_1 = K_2 = K$. Then, player 1 gets reward $M_{i,j}$ and player 2 gets reward $1 - M_{i,j}$. The game therefore sums to 1. We consider games summing to 1 for commodity of notations, but 0-sum games are equivalent. A Nash equilibrium of the game is a pair $(x^*, y^*)$ both in $[0, 1]^K$ such that if $i$ and $j$ are chosen according to the distribution $x^*$ and $y^*$ respectively (i.e $i = k$ with probability $x_k^*$ and $j = k$ with probability $y_k^*$ with $k \in K$), then neither player can expect a better average reward through a change in their strategy distribution.

As mentioned previously, [44, 51] observe that in games, the solution often involves only a small number of actions when compared to the set $K$. In other words, often \{i; x_i^* > 0\} and \{j; y_j^* > 0\} both have cardinality $<< K$.

3.2.2 Generic Bandit Algorithm

The main idea behind a bandit algorithm (adversarial case) is that it iteratively converges towards a NE. Bandit algorithms have the characteristic of being ‘anytime’, which means they can stop after any number of iterations and still output a reasonably good approximation of the solution. For a given player $p \in P$ where $P = \{1, 2\}$ for a 2-player game, each possible action is represented as an arm $a_p \in [1, K_p]$ and the purpose is to determine a probability distribution $\theta_p$ over the set of actions, representing a mixed (randomized) strategy as a probability distribution over deterministic (pure) strategies.

During the iteration process, each player selects an arm from their own set of actions $K_p$, forming a pair of action $(a_1, a_2)$, according to their current distribution $\theta_p$ and their selection policy $\pi_p(\cdot)$. A selection policy $\pi_p(\cdot) \in K_p$ is an algorithm that selects an action $a_p \in K_p$ based on the information at hand. Once the pair of action $(a_1, a_2)$ is selected, a reward $r_t$ is computed for the $t^{th}$ iteration. Based upon the reward, both distributions $\theta_1$ and $\theta_2$ are updated. A detailed description of the selection policies and the distribution updates used in this chapter are provided in Section 3.3.

\[\text{3.3 Problem Statement}\]

\[\text{3.2.1 Nash Equilibrium}\]

Consider a matrix $M$ of size $K_1 \times K_2$ with rewards bounded in $[0, 1]$, player 1 chooses an action $i \in [1, K_1]$ and player 2 chooses an action $j \in [1, K_2]$. In order to keep the notations short and because the extension is straightforward, we will assume that $K_1 = K_2 = K$. Then, player 1 gets reward $M_{i,j}$ and player 2 gets reward $1 - M_{i,j}$. The game therefore sums to 1. We consider games summing to 1 for commodity of notations, but 0-sum games are equivalent. A Nash equilibrium of the game is a pair $(x^*, y^*)$ both in $[0, 1]^K$ such that if $i$ and $j$ are chosen according to the distribution $x^*$ and $y^*$ respectively (i.e $i = k$ with probability $x_k^*$ and $j = k$ with probability $y_k^*$ with $k \in K$), then neither player can expect a better average reward through a change in their strategy distribution.

As mentioned previously, [44, 51] observe that in games, the solution often involves only a small number of actions when compared to the set $K$. In other words, often \{i; x_i^* > 0\} and \{j; y_j^* > 0\} both have cardinality $<< K$.

3.2.2 Generic Bandit Algorithm

The main idea behind a bandit algorithm (adversarial case) is that it iteratively converges towards a NE. Bandit algorithms have the characteristic of being ‘anytime’, which means they can stop after any number of iterations and still output a reasonably good approximation of the solution. For a given player $p \in P$ where $P = \{1, 2\}$ for a 2-player game, each possible action is represented as an arm $a_p \in [1, K_p]$ and the purpose is to determine a probability distribution $\theta_p$ over the set of actions, representing a mixed (randomized) strategy as a probability distribution over deterministic (pure) strategies.

During the iteration process, each player selects an arm from their own set of actions $K_p$, forming a pair of action $(a_1, a_2)$, according to their current distribution $\theta_p$ and their selection policy $\pi_p(\cdot)$. A selection policy $\pi_p(\cdot) \in K_p$ is an algorithm that selects an action $a_p \in K_p$ based on the information at hand. Once the pair of action $(a_1, a_2)$ is selected, a reward $r_t$ is computed for the $t^{th}$ iteration. Based upon the reward, both distributions $\theta_1$ and $\theta_2$ are updated. A detailed description of the selection policies and the distribution updates used in this chapter are provided in Section 3.3.

\[\text{3.3 Problem Statement}\]

\[\text{3.2.1 Nash Equilibrium}\]

Consider a matrix $M$ of size $K_1 \times K_2$ with rewards bounded in $[0, 1]$, player 1 chooses an action $i \in [1, K_1]$ and player 2 chooses an action $j \in [1, K_2]$. In order to keep the notations short and because the extension is straightforward, we will assume that $K_1 = K_2 = K$. Then, player 1 gets reward $M_{i,j}$ and player 2 gets reward $1 - M_{i,j}$. The game therefore sums to 1. We consider games summing to 1 for commodity of notations, but 0-sum games are equivalent. A Nash equilibrium of the game is a pair $(x^*, y^*)$ both in $[0, 1]^K$ such that if $i$ and $j$ are chosen according to the distribution $x^*$ and $y^*$ respectively (i.e $i = k$ with probability $x_k^*$ and $j = k$ with probability $y_k^*$ with $k \in K$), then neither player can expect a better average reward through a change in their strategy distribution.

As mentioned previously, [44, 51] observe that in games, the solution often involves only a small number of actions when compared to the set $K$. In other words, often \{i; x_i^* > 0\} and \{j; y_j^* > 0\} both have cardinality $<< K$.

3.2.2 Generic Bandit Algorithm

The main idea behind a bandit algorithm (adversarial case) is that it iteratively converges towards a NE. Bandit algorithms have the characteristic of being ‘anytime’, which means they can stop after any number of iterations and still output a reasonably good approximation of the solution. For a given player $p \in P$ where $P = \{1, 2\}$ for a 2-player game, each possible action is represented as an arm $a_p \in [1, K_p]$ and the purpose is to determine a probability distribution $\theta_p$ over the set of actions, representing a mixed (randomized) strategy as a probability distribution over deterministic (pure) strategies.

During the iteration process, each player selects an arm from their own set of actions $K_p$, forming a pair of action $(a_1, a_2)$, according to their current distribution $\theta_p$ and their selection policy $\pi_p(\cdot)$. A selection policy $\pi_p(\cdot) \in K_p$ is an algorithm that selects an action $a_p \in K_p$ based on the information at hand. Once the pair of action $(a_1, a_2)$ is selected, a reward $r_t$ is computed for the $t^{th}$ iteration. Based upon the reward, both distributions $\theta_1$ and $\theta_2$ are updated. A detailed description of the selection policies and the distribution updates used in this chapter are provided in Section 3.3.
3. SELECTION POLICY WITH INFORMATION SHARING FOR ADVERSARIAL BANDIT

Such a process is repeated until the allocated number of iterations $T$ has been executed. Afterward, the action to be executed consists in choosing an arm $\hat{a}_p$ according to the information gathered so far. The pseudo code for a generic bandit algorithm up to the recommendation of $\hat{a}_p$ is provided in Algorithm 2.

**Algorithm 2** Generic Bandit Algorithm. The problem is described through the “get reward” function and the action sets. The “return” method is formally called the recommendation policy. The selection policy is also commonly termed exploration policy.

**Require:** $T > 0$: Computational budget  
**Require:** $P = \{1, 2\}$: Set of players  
**Require:** $K_p$: Set of actions specific for each $p \in P$  
**Require:** $\pi_p$: Selection policy  

Initialize $\theta_p$: Distribution over the set of actions $K_p$  

for $t = 1$ to $T$ do  

Select $a_p \in K_p$ based upon $\pi_p(\theta_p)$  

Get reward $r_t$ (from $a_1$ and $a_2$): player 1 receives $r_t$ and player 2 receives $1 - r_t$.  

Update $\theta_p$ using $r_t$  

end for  

Return $\hat{a}_p$

3.2.3 Problem Statement

In most of the bandit literature, it is assumed that there is no structure over the action set $K_p$. Consequently, there is essentially only one arm updated for any given iteration $t \in T$.

In games however, the reasons for sharing information among arms are threefold. First, each game possesses a specific set of rules. As such, there is inherently an underlying structure that allows information sharing. Second, the sheer number of possible actions can be too large to be efficiently explored. Third, to get a precise reward $r_t$ can be a difficult task. For instance, computing $r_t$ from a pair of arms ($a_1$ and $a_2$) can be time consuming or involve highly stochastic processes. Under such constraints, sharing information along $K_p$ seems a legitimate approach.

Given $\psi = (\psi_1, \psi_2)$ that describes some structure of the game, we propose an algorithm $\alpha_\psi$ that shares information along the set of actions $K_p$. To do so, we propose
to include a measure of similarity $\psi_p(\cdot, \cdot)$ between actions of player $p$. Based upon the measure $\psi_p(\cdot, \cdot)$, the algorithm $\alpha_\psi$ shares the information with all other arms deemed similar. The sharing process is achieved by changing the distribution update of $\theta_p$.

### 3.3 Selection Policies and Updating rules

As mentioned in Section 3.2.2, a selection policy $\pi(\cdot)$ is an algorithm that selects an action $a_p \in K_p$ based upon information gathered so far. There exist several selection policies in the context of bandit algorithms, [52] studied the most popular, comparing them in a Monte-Carlo Tree Search architecture. Here we develop a variant of a selection policy $\pi(\cdot)$ relevant in the adversarial case called EXP3 [43]. Throughout this section, the reference to a specific player $p$ is avoided to keep the notation short.

Section 3.3.1 describes the EXP3 selection policy. Section 3.3.2 presents a recommendation policy, TEXP3 [51] dedicated to sparse Nash Equilibria. Finally, Section 3.3.3 introduces the notion of similarity and define our new updating rule.

#### 3.3.1 EXP3

This selection policy is designed for adversarial problems. For each arm $a \in K$, we gather the following quantities:

- $t_a$, the number of simulations involving arm $a$, or its visit count.
- $\theta_a$, the current probability to select this arm
- $w_a$, a weighted sum of rewards

The idea is to keep a cumulative weighted sum of reward per arm and use it to infer a distribution of probability over the different arms. An interesting fact is that it is not the probability $\theta_a$ that converges to the Nash, but the counter $t_a$. More formally, every time an arm $a$ receives a reward $r_t$, the value $w_a$ is updated as follows:

$$w_a \leftarrow w_a + \frac{r_t}{\theta_a}$$  \hfill (3.1)

for the player which maximizes its reward ($r_t$ is replaced by $1 - r_t$ for the opponent).
3. SELECTION POLICY WITH INFORMATION SHARING FOR ADVERSARIAL BANDIT

At any given time, the probability $\theta_a$ to select an action $a$ is defined as:

$$\theta_a = (1 - \gamma) \frac{\exp(\eta w_a)}{\sum_{k \in [1,K]} \exp(\eta w_k)} + \frac{\gamma}{C},$$

where $\eta > 0$ and $\gamma \in [0; 1]$ and $C \in \mathbb{R}$ are three parameters to tune.

3.3.2 TEXP3

This recommendation policy is an extension of EXP3. It is a process that is executed only once before choosing $\hat{a}$, the arm to be pulled. Basically, it uses the property that, over time, the probability to pull an arm $a$, given by the ratio $\frac{t_a}{T}$, that is not part of the optimal solution will tend toward 0. Therefore, for all arms $a \in K$ deemed to be outside the optimal solution, it artificially truncates these arms. The decision whether an arm is part of the NE is based upon a threshold $c$. Following [51], the constant $c$ is chosen as $\max_{a \in K} \frac{T \times (\frac{t_a}{T})^\alpha}{T}$, where $\alpha \in [0, 1]$. If the ratio $\frac{t_a}{T}$ of an arm $a \in K$ is below such threshold, it is removed and the remaining arms have their probability rescaled accordingly.

3.3.3 Structured EXP3

As mentioned previously, one of the main reason for sharing information is to exploit a priori regularities that are otherwise time consuming to let an algorithm find by itself. The core idea is that similar arms are likely to produce similar results. The sharing of information is mostly important in the early iterations because afterwards the algorithm gathers enough information to correctly evaluate each individual relevant arm.

EXP3 uses an exponential at its core combined with cumulative rewards. One must be careful about the sharing of information under such circumstance. The exponential makes the algorithm focus rapidly on a specific arm. The use of cumulative reward is also problematic. For example, sharing several times a low reward can, over time, mislead the algorithm into thinking an arm is better than one that received only once a high reward. To remedy this situation, we only share when the reward is interesting. To keep it simple, the decision whether to share or not is made by a threshold $\zeta$ that is domain specific.
Let us define $\varphi_a \subseteq K$ as a set of arms that are considered similar to $a$ based upon the measure $\psi(a,k)$, i.e. $\varphi_a = \{ k; \psi(a,k) > 0 \}$. If $r_t > \zeta$, for all $k \in \varphi_a$ we update as follow:

$$w_k \leftarrow w_k + \frac{r_t}{\theta_k}$$  \hspace{1cm} (3.3)

The probability $\theta_k$ to select an action $k$ is still defined as:

$$\theta_k = (1 - \gamma) \frac{\exp(\eta w_k)}{\sum_{k' \in [1,K]} \exp(\eta w_{k'})} + \frac{\gamma}{C},$$  \hspace{1cm} (3.4)

where $\eta > 0$, $\gamma \in [0; 1]$ and $C \in \mathbb{R}$ are three parameters to tune. In the case where $r_t \leq \zeta$, the update is executed following (3.1) and (3.2).

### 3.4 Theoretical Evaluation

In this section we present a simple result showing that structured-EXP3 performs roughly $S$ times faster when classes of similar arms have size $S$. The result is basically aimed at showing the rescaling of the update rule.

A classical EXP3 variant (from [40]) uses, as explained in Alg. 3, the update rule

$$\theta_a = \frac{\gamma}{C} + (1 - \gamma) \frac{\exp(\eta \omega_{a_t})}{\sum_{i \in K} \exp(\eta \omega_i)},$$

where

$$C = K, \gamma = \min(0.8 \sqrt{\frac{\log(K)}{Kt}}, 1/K) \text{ and } \eta = \gamma.$$  

Note that the parameters $\gamma$ and $\eta$ depend on $t$, removed for shorter notation.

The pseudo-regret $L$ after $T$ iterations is defined as:

$$L_T = \max_{i=1,...,K} \mathbb{E} \left( \sum_{t=1}^{T} r_t(i) - r_t \right)$$

where $r_t$ is the reward obtained at iteration $t$ and $r_t(i)$ is the reward which would have been obtained at iteration $t$ by choosing arm $i$ at iteration $t$. Essentially, the pseudo-regret is negative, and is zero if we always choose an arm that gets optimal reward.

With this definition, EXP3 verifies the following[40, 53]:

$$39$$
Algorithm 3 The EXP3 algorithm as in [40] (left) and TEXP3, sEXP and sTEXP3 variants (right). Strategies are given for player 1. Player 2 use $1 - r_t$ instead of $r_t$.

for each iteration $t \in \{1, 2, \ldots, T\}$
do
Selection policy $\pi$: choose arm $a$
with probability $\theta_a$ (Eq. 3.4).
Get reward $r_t$.
Update $\omega_a$: $w_a \leftarrow w_a + \frac{r_t}{\theta_a}$.
if sEXP3 or sTEXP3 and $r_t < \zeta$
then
for each $b \in \varphi(a) \setminus a$
do
$w_b \leftarrow w_b + \frac{r_t}{\theta_b}$.
end for
end if
end for

Recommendation: choose arm $\hat{a}$ with probability $n_T(a) = \frac{t_a}{T}$.
3.4 Theoretical Evaluation

Theorem 1: pseudo-regret $L$ of EXP3.

Consider a problem with $K$ arms and 1-sum rewards in $[0, 1]$. Then, EXP3 verifies

$$L_T \leq 2.7\sqrt{T\ln(K)}.$$ 

It is known since [49] that it is not possible to do better than the bound above, within logarithmic factors, in the general case.

We propose a variant, termed Structured-EXP3 or sEXP3, for the case in which for each arm $a$, there is a set $\varphi_a$ (of cardinality $S$) containing arms similar to $a$. Under mild assumptions upon $\varphi_a$, the resulting algorithms has some advantages over the baseline EXP3. The parameters $\gamma$ and $\eta$ for sEXP3 are defined by (3.5) and (3.6) respectively ($C = K$ is preserved, as in EXP3).

$$\gamma = \min(0.8\sqrt{\frac{S\log(K/S)}{Kt}}, S/K), \quad (3.5)$$

$$\eta = \gamma/S. \quad (3.6)$$

In other words, $\gamma$ is designed (as detailed in the theorem below) for mimicking the values corresponding to the problem with $K/S$ arms instead of $K$ arms and $\eta$ is designed for avoiding a too aggressive pruning.

The following theorem is aimed at showing that parameters in (3.5) and (3.6) ensure that Structured-EXP3 emulates EXP3 on a bigger problem with a particular structure.

Theorem 2: Structured-EXP3 and pseudo-regret.

Consider a problem where there are $K'$ classes of $S$ similar arms i.e. $K = K' \times S$ (arms from different classes have no similarity); $\varphi_a$ is the set of arms of the same class as arm $a$. Assume that all arms in a class have the same distribution of rewards, i.e. $a \in \varphi_b$ implies that $a$ and $b$ have the same distribution of rewards against any given strategy of the opponent. Set $\zeta = -\infty$. Then, Structured-EXP3 verifies

$$L_T \leq 2.7\sqrt{T(K/S)\ln(K/S)},$$

where $S$ is the cardinal of $\varphi_a$ (whereas the EXP3 bound is $2.7\sqrt{T\ln K}$).

Proof: For this proof, we compare the Structured-EXP3 algorithm with $K$ arms including classes of $S$ similar arms (i.e. $\forall a \in [1, K], \varphi_a = S$) and an EXP3 algorithm working on an ad hoc problem with $K/S$ arms. The ad hoc problem is built as follows.

Instead of arms $A = \{1, 2, \ldots, K\}$ (ordered by similarity, so that blocks of $S$ successive arms are similar) for the Structured-EXP3 bandit, consider arms $A'$ =
3. SELECTION POLICY WITH INFORMATION SHARING FOR ADVERSARIAL BANDIT

\{1, S + 1, 2S + 1, \ldots, K - S + 1\} for the EXP3 bandit. Consider the same reward as in the Structured-EXP3 bandit problem.

Any mixed strategy on the EXP3 problem can be transformed without changing its performance into a mixed strategy on the Structured-EXP3 problem by arbitrarily distributing the probability of choosing arm \(i \in A'\) onto arms \(\{i, i + 1, \ldots, i + S - 1\} \subset A\).

Let us use \(\theta'_{a'}\), the probability that EXP3 chooses \(a' \in A'\); and \(\omega'_{a'}\), the sum of rewards associated to \(a' \in A'\) for EXP3 (notations with no “prime” are for Structured-EXP3). We now show by induction that

- \(\omega_a = S \times \omega'_{a'}\) for \(a \in A\) similar to \(a' \in A'\) when EXP3 and Structured-EXP3 have the same history\(^1\)

- \(\theta_a = \frac{1}{S} \theta'_{a'}\) for \(a \in A\) similar to \(a' \in A'\).

The proof is based on the following steps, showing that when the induction properties hold at some time step then they also hold at the next time step. We assume that \(\omega_a = S \times \omega'_{a'}\) (for all \(a' \in A'\) similar to \(a\)) at some iteration, and we show that it implies \(\theta_a = \frac{1}{S} \theta'_{a'}\), at the same iteration (also for all \(a' \in A'\) similar to \(a\)) and that \(\omega_a = S \times \omega'_{a'}\) at the next iteration (also for all \(a' \in A'\) similar to \(a\)). More formally, we show that

\[
\forall (a, a') \in A \times A', a \in \varphi_{a'}, \omega_a = S \times \omega'_{a'} \quad (3.7)
\]

\[
\Rightarrow \quad \forall (a, a') \in A \times A', a \in \varphi_{a'}, \theta_a = \frac{1}{S} \times \theta'_{a'} \quad (3.8)
\]

and at next iteration (3.7) still holds. The properties of (3.7) and (3.8) hold at the initial iteration (we have only zeros) and the induction from one step to the next is as follows:

- Let us show that (3.7) implies (3.8), i.e. if, for all \(a\), \(\omega_a\) for Structured-EXP3 is \(S\) times more than \(\omega'_{a'}\) for \(a' \in A'\) similar to \(a\), then the probability for Structured-EXP3 to choose an arm \(a \in A\) similar to \(a' \in A'\) is exactly \(S\) times less than the probability for EXP3 to choose \(a'\).

\(^1\)The set of arms are not the same in Structured-EXP3 and EXP3. By same history we mean up to the projection \(a \rightarrow a' = [(a - 1)/S] + 1\).
3.4 Theoretical Evaluation

probability that Structured-EXP3 chooses arm \(a\) at iteration \(t\) given an history \(a_1, \ldots, a_{t-1}\) of chosen arms with rewards \(r_1, \ldots, r_{t-1}\) until iteration \(t - 1\) is

\[
\theta_a = (1 - \gamma) \frac{\exp(\eta w_a)}{\sum_{k \in [1,K]} \exp(\eta w_k)} + \gamma \frac{K}{K},
\]

which is exactly \(S\) times less than the probability that EXP3 chooses arm \(\lfloor (a - 1)/S \rfloor + 1\) given a history \(\lfloor (a_1 - 1)/S \rfloor + 1, \lfloor (a_2 - 1)/S \rfloor + 1, \ldots, \lfloor (a_{t-1} - 1)/S \rfloor + 1\).

Thus,

\[
\theta_a = \frac{1}{S} \theta'_a.
\]

This is the case because the \(S\) additional factor in \(\omega_a\) is compensated by the \(S\) denominator in (3.6) so that terms in the exponential are the same as in the Structured-EXP3 case; but the numerator is \(S\) times bigger. This concludes the proof that (3.8) holds.

- We now show that the probability that Structured-EXP3 chooses an arm in \(\{a', a' + 1, \ldots, a' + S - 1\}\) similar to \(a' \in A\) is the same as the probability that EXP3 chooses \(a' \in A'\) (given the same history). The update rule in Structured-EXP3 ensures that \(\omega_a = \omega_b\) as soon as \(a\) and \(b\) are similar. So the probability of an arm of the same class as \(a \in A\) to be chosen by Structured-EXP3 is exactly the probability of \(a' \in A'\) (similar to \(A\)) being chosen by EXP3:

\[
\sum_{a \text{ similar to } a'} \theta_a = \theta'_a.
\]

- Let us now show that (3.7) and (3.8) implies (3.7) at the next iteration, i.e. the weighted sum of rewards \(\omega_a\) for \(a \in A\) is \(S\) times more than the weighted sum of rewards \(\omega'_a\) for a similar to \(a'\) (given the same histories). This is because (i) probabilities that Structured-EXP3 chooses an arm \(a\) among those similar to an arm \(a'\) is the same as the probability that EXP3 chooses \(a'\) (given the same history), as explained by (3.10), and (ii) probabilities used in the update rule are divided by \(S\) in the case of Structured-EXP3 (updates have \(K\) at the denominator). This concludes the induction, from an iteration to the next.

The induction is complete. \(\square\)
3. SELECTION POLICY WITH INFORMATION SHARING FOR ADVERSARIAL BANDIT

3.5 Experiments

This section describes a set of experiments that evaluates the quality of our approach. The first testbed is automatically generated sparse matrices and the results are presented in section 3.5.1. The second testbed, presented in section 3.5.2, is the game UrbanRivals (UR), an internet card game. Throughout this section, we used 3 baselines: EXP3, TEXP3 and Random. The parameters $\gamma$, $\eta$ and $C$ were tuned independently for each testbed (and each algorithm) to ensure they are performing as good as they can. For the automatically generated sparse matrices, the set of parameters that gave the best results are $\eta = \frac{1}{\sqrt{t}}$, $\gamma = \frac{1}{\sqrt{t}}$, $C = 0.65$ and $\alpha = 0.8$. In the game Urban Rivals, the best values found for the parameters are $\eta = \frac{1}{\sqrt{t}}$, $\gamma = \frac{1}{\sqrt{t}}$, $C = 0.7$ and $\alpha = 0.75$.

As a reminder, we add the prefix $s$ when we exploit the notion of distance. The distance $\psi(\cdot, \cdot)$ is specific to the testbed and is thus defined in each section.

3.5.1 Artificial experiments

First we test on automatically generated matrices that have a sparse solution and contain an exploitable measure of distance between the arms. We use matrix $M$ defined by $M_{i,j} = \frac{1}{2} + \frac{1}{5}(1 + \cos(i \times 2 \times \pi/100))\chi_{i \mod \omega} - \frac{1}{5}(1 + \cos(j \times 2 \times \pi/100))\chi_{j \mod \omega}$, where $\omega \in \mathbb{N}$ is set to 5 and $M$ is of size $50 \times 50$. The distance $\psi(\cdot, \cdot)$ is based on the position of the arm in the matrix. It is defined such that the selected arm $a$ and $k \in K$ have a similarity

$$\psi(a, k) = \begin{cases} 
1 & \text{if } (k' - a') \mod \omega = 0 \\
0 & \text{otherwise,}
\end{cases}$$

where $k'$ and $a'$ are the position of respectively $k$ and $a$ in the matrix $M$. The set $\varphi_a$ includes all $k$ where $\psi(a, k) = 1$. At any $t \in T$ the reward is given by the binomial distribution $r_t \sim B(20, M(i,j))$, where 20 is the number of Bernoulli trials with parameter $M(i,j)$. The threshold $\zeta$ is fixed at 0.8 and for any given $T$, the experiment is repeated 100 times.

Figure 3.1 analyses the score (%) in relation to the maximal number of iterations $T$ of our approach playing against the baselines. Note that any result over 50% means that the method wins more often than it losess. Figure 3.1(a) presents the results of $s\text{EXP3}$ and $\text{EXP3}$ playing against the baseline Random. Figure 3.1(b) shows $s\text{TEXP3}$ and
3.5 Experiments

TEXP3 also playing against the baseline Random. Figure 3.1(c) depicts the results of sEXP3 playing against EXP3 and sTEXP3 playing against TEXP3.

**Figure 3.1:** Performance (%) in relation to the number of iterations $T$ of our approach compared to different baselines. Each of the 99 different positive abscissa is an independent run, so the null hypothesis of an average ordinate $\leq 50\%$ is less than $10^{-29}$. We see that (a) sEXP3 converges faster than EXP3 (in terms of success rate against random), (b) sTEXP3 converges faster than TEXP3 (in terms of success rate against random), (c.a) sEXP3 outperforms EXP3 (direct games of sEXP3 vs EXP3) and (c.b) sTEXP3 outperforms TEXP3 (direct games of sTEXP3 vs TEXP3).

Figure 3.1(a) shows that sEXP3 significantly outperforms EXP3. It requires as little as $T = 30$ iterations to reach a significant improvement over EXP3. As the maximal number of iterations $T$ grows, sEXP3 still clearly outperforms its counterpart EXP3.

Figure 3.1(b) shows again a clear improvement of exploiting the structure (as in sTEXP3) versus not (as in TEXP3). It requires $T = 30$ iterations to reach a significant improvement. The score in Figure 3.1(b) are clearly higher than in Figure 3.1(a), which is in line with previous findings. Moreover, a Nash player would score 87.64% versus the Random baseline. The best score 75.68% is achieved by sTEXP3 which is fairly close to the Nash, using only 1 000 requests to the matrix.

The results in Figure 3.1(c) are in line with Figure 3.1(a) and 3.1(b). The line representing sEXP3 versus EXP3 (labeled (a) in reference to Figure 3.1(a)) shows that even after $T = 1 000$ iterations, EXP3 does not start to close the gap with sEXP3. The line representing sTEXP3 versus TEXP3 shows that it takes around $T = 500$ iterations for TEXP3 to start filling the gap with the algorithm that shares information sTEXP3. Yet even after $T = 1 000$ it is still far from performing as well.
Overall for this testbed, the sharing of information greatly increases the performance of the state-of-the-art algorithms. The good behavior of sparsity techniques such as TEXP3 is also confirmed.

3.5.2 Urban Rivals

Urban Rivals (UR) is a widely played internet card game, with partial information. As pointed out in [51], UR can be consistently solved by a Monte-Carlo Tree Search algorithm (MCTS) thanks to the fact that the hidden information is frequently revealed. A call for getting a reward leads to 20 games played by a Monte-Carlo Tree Search with 1 000 simulations before an action is chosen.

Reading coefficients in the payoff matrices at the root is quite expensive, and we have to solve the game approximately.

We consider a setting in which two players choose 4 cards from a finite set of 10 cards. We use two different representations. In the first one, each arms $a \in K$ is a combinations of 4 cards and $K = 10^4$. In the second representation, we remove redundant arms. There remain $K = 715$ different possible combinations if we allow the same card to be used more than once in the same combination.

There are two baseline methods tested upon UR, namely EXPL3 and TEXP3.

The distance $\psi(\cdot, \cdot)$ is based on the number of similar cards. It is defined such that the selected arm $a$ and $k \in K$ have a distance

$$\psi(a, k) = \begin{cases} 1 & \text{if } k \text{ and } a \text{ share more than 2 cards} \\ 0 & \text{otherwise} \end{cases} \quad (3.12)$$

The set $\varphi_a$ includes all $k$ where $\psi(a, k) = 1$. At any $t \leq T$ the reward $r_t$ is given by 20 games played with the given combinations. The threshold $\zeta$ is fixed at 0.8 and for any given $T$.

For a given number of iterations $T$, each algorithm is executed 10 times and the output is saved. To compute the values in Figure 3.2, we play a round-robin (thus comparing $10 \times 10$ different outputs) where each comparison between two outputs consist in repeating 100 times the process of selecting an arm and executing 20 games.

Figure 3.2 presents the score (%) in relation to the maximal number of iterations $T$ of our approach playing against their respective baselines. Figure 3.2(a) presents the results of $sEXPL3$ playing against $EXPL3$. Figure 3.2(b) shows $sTEXL3$ playing...
against \( TEXP3 \). In both cases, we present the results for 2 different representations \((K = 10^4, \text{ and } K = 715)\).

\[
\begin{array}{c}
\text{Figure 3.2: Performance (%) in relation to the number of iterations } T \text{ of our approach compared to different baselines. Standard deviations are smaller than 1%. We see that (a) } sEXP3 \text{ outperforms EXP3 in both versions (game with 10K arms and game with 715 arms) (b) } sTEXP3 \text{ outperforms TEXP3 in both versions (game with 10K arms and game with 715 arms).}
\end{array}
\]

\[\text{Figure 3.2(a)} \] shows that \( sEXP3 \) significantly outperforms \( EXP3 \) independently of the representation since the values are far beyond 50\%. Even at the lowest number of iterations \((T = 100)\), there is a significant improvement over \( EXP3 \) with both representations \((K = 10^4 \text{ and } K = 715)\). As the maximal number of iterations \( T \) grows, \( sEXP3 \) still clearly outperforms its counterpart \( EXP3 \). Moreover, \textbf{Figure 3.2(a)} \] shows that the representation impacts greatly on the quality of the results. The discrepancy between the two lines is probably closely related to the ratio \( \frac{T}{K} \). For instance, when \( T = 1000 \) and \( K = 10^4 \) the score is equal to 60.88\%. If we compare such a result to \( T = 100 \) and \( K = 715 \), a ratio \( \frac{T}{K} \) relatively close, the score (60.22\%) is rather similar.

\[\text{Figure 3.2(b)} \] shows that \( sTEXP3 \) significantly outperforms \( TEXP3 \) independently of the representation since the values are also far beyond 50\%. The conclusion drawn from \textbf{Figure 3.2(b)} \] are quite similar to the ones from \textbf{Figure 3.2(a)}. However, the sudden drop at \( T = 1000 \) and \( K = 715 \) indicates that \( TEXP3 \) also start to converge toward the Nash Equilibrium, thus bringing the score relatively closer to the 50\% mark.
For the game UR, it seems that sharing information does also greatly improve the performance of the state-of-the-art algorithms.

3.6 Conclusion

In this chapter, we present an improvement over state-of-the-art algorithms to compute an $\epsilon$-approximation of a Nash Equilibrium for zero-sum matrix games. The improvement consists in exploiting the similarities between arms of a bandit problem through a notion of distance and in sharing information among them.

From a theoretical point of view, we compute a bound for our algorithm that is better then the state-of-the-art by a factor roughly based on the number of similar arms. The sparsity assumption is not a necessity to ensure convergence, it simply ensure faster convergence.

Moreover, empirical results on the game of Urban Rival and automatically generated matrices with sparse solutions show a significant better performance of the algorithms that share information compared to the ones that do not. This is when results are compared on the basis of EXP3 parameters that are optimized on the application.

As future work, the next step is to create a parameter free version of our algorithm, for instance by automatically fixing the parameter $\zeta$. Also, so far we solely focus on problem where the total number of iterations $T$ is too small for converging to the NE. As the maximal number of iterations $T$ gets bigger, there would be no reason for sharing information anymore. A degradation function can be embedded into the updating rule to ensure convergence. We do not know for the moment whether we should stop sharing information depending on rewards (using $\zeta$), depending on iterations (using a limit on $t/T$) or more sophisticated criteria.
Simulation Policy for Symbolic Regression

4.1 Introduction

In this chapter, we study the simulation policy. The reason to seek an improvement over the simulation policy is rather straightforward. A more efficient sampling of a space requires less samples to find a solution. Simulation policy is considered essentially, albeit not exclusively, domain specific or problem dependent. It means that an improvement of the simulation policy for a given problem may not be adequate for another one. A modification in such policy can be tricky when embedded into a MCS algorithms. For instance, it can either prevent the algorithm to converge to a solution or converge to the wrong one.

Let’s take the game of Go as an example, where the best algorithms are mainly MCTS. It was repeatedly shown that the use of stronger simulation policies can lead to weaker MCS algorithms [54, 55]. It is mainly related to the fact that a modification of the simulation policy is introducing a bias in the probability distribution to exploit specific knowledge [56]. By doing so, one can basically increase its winning probability against a specific opponent while moving further away from the optimal solution. It is thus important to focus on improving a simulation policy embedded into a MCS algorithms rather than simply improving the simulation policy alone.

For our discussion on the work done over the simulation policy, we focus on a specific problem that is commonly labeled Symbolic Regression. This problem was chosen over
4. SIMULATION POLICY FOR SYMBOLIC REGRESSION

several others because it has two main advantages. First, Symbolic Regression is well-known and has potential applications in many different fields. Thus, a finding on this problem is relevant to many. Second, Symbolic Regression is essentially finding an expression that best represents an input. It is not far-fetched to imagine that such a work can be used to build our own selection policy as it was done in [38, 57] or even customize our own MCS algorithm [58].

In the following, Section 4.2 introduces more specifically the notion of Symbolic Regression and Section 4.3 formalizes the problem. Section 4.4 describes the proposed approach to modify the probabilities inside a set. Section 4.5 present the notion of partitionning the problem into smaller ones and computes several sets of probabilities. Section 4.5 describes such an approach. Section 4.6 explains the resulting learning algorithm. Section 4.7 presents the experimental results and Section 4.8 concludes on the chapter.

4.2 Symbolic Regression

A large number of problems can be formalized as finding the best expressions, or more generally the best programs, to maximize a given numerical objective. Such optimization problems over expression spaces arise in the fields of robotics [59], finance [60], molecular biology [61], pattern recognition [62], simulation and modeling [63] or engineering design [64] to name a few.

These optimization problems are hard to solve as they typically involve very large discrete spaces and possess few easily exploitable regularities, mainly due to the complexity of the mapping from an expression syntax to its semantic (e.g. the expressions $c \times (a + b)$ and $c/(a+b)$ differ only by one symbol but have totally different semantics).

Due to the inherent difficulties related to the nature of expression spaces, these optimization problems can rarely be solved exactly and a wide range of approximate optimization techniques based on stochastic search have been proposed. In particular, a large body of work has been devoted to evolutionary approaches known as genetic programming [65, 66, 67]. While genetic programming algorithms have successfully solved a wide range of real-world problems, these algorithms may be complex to implement and are often too difficult to analyze from a theoretical perspective.
recently proposed to use a search technique based on Monte-Carlo sampling to solve optimization problems over expression spaces, a promising alternative approach that avoids some important pitfalls of genetic programming. One key component of this Monte-Carlo approach is the procedure that samples expressions randomly. The proposed approach was based on uniformly sampling expression symbols. This choice fails to tackle the redundancy of expressions: it is often the case that a large number of syntactically different expressions are equivalent, for example due to commutativity, distributivity or associativity. This choice also does not take into account that some expressions may have an undefined semantic, due to invalid operations such as division by zero.

In this chapter we focus on the two improvements. First, an improvement of the sampling procedure used in the context of Monte Carlo search over expression spaces. Given a number $T$ of trials, we want to determine a memory-less sampling procedure maximizing the expected number of semantically different valid expressions generated $S_T \leq T$. To reach this objective, we propose a learning algorithm which takes as input the available constants, variables and operators and optimizes the set of symbol probabilities used within the sampling procedure. We show that, on medium-scale problems, the optimization of symbol probabilities significantly increases the number of non-equivalent expressions generated. For larger problems, the optimization problem cannot be solved exactly. However, we show empirically that solutions found on smaller problems can be used on larger problems while still significantly outperforming the default uniform sampling strategy.

Second, we build on this work and further enhance the sampling methods by considering several different sets of parameters to generate expressions. In order to obtain these different sets, we provide a method that first partition the samples into different subsets, then apply a learning algorithm that computes a probability distribution on each cluster. The sheer number of different expressions generated increases compared to both the uniform sampling and the one in.

4.3 Problem Formalization

We now introduce Reverse Polish Notation (RPN) as a way of representing expressions in Section 4.3.1 and describe a generative process compliant with this representation.
Algorithm 4 RPN evaluation

Require: \( s \in \mathcal{A}^D \): a sequence of length \( D \)

Require: \( x \in \mathcal{X} \): variable values

\begin{align*}
\text{stack} & \leftarrow \emptyset \\
\text{for } d = 1 \text{ to } D & \text{ do} \\
\quad \text{if } \alpha_d \text{ is a variable or a constant then} \\
\quad \quad \text{Push the value of } \alpha_d \text{ onto the stack.} \\
\quad \text{else} \\
\quad \quad \text{Let } n \text{ be the arity of operator } \alpha_d. \\
\quad \quad \text{if } |\text{stack}| < n \text{ then} \\
\quad \quad \quad \text{syntax error} \\
\quad \quad \text{else} \\
\quad \quad \quad \text{Pop the top } n \text{ values from the stack, compute } \alpha_d \text{ with these operands, and push the result onto the stack.} \\
\quad \text{end if} \\
\text{end if} \\
\text{end for} \\
\text{if } |\text{stack}| \neq 1 & \text{ then} \\
\quad \text{syntax error} \\
\text{else} \\
\quad \text{return top(stack)} \\
\text{end if}
\end{align*}

in Section 4.3.2 Section 4.3.3 carefully states the problem addressed in this chapter.

4.3.1 Reverse polish notation

RPN is a representation wherein every operator follows all of its operands. For instance, the RPN representation of the expression \( c \times (a + b) \) is the sequence of symbols \([c, a, b,+, \times]\). This way of representing expressions is also known as postfix notation and is parenthesis-free as long as operator arities are fixed, which makes it simpler to manipulate than its counterparts, prefix notation and infix notation.

Let \( \mathcal{A} \) be the set of symbols composed of constants, variables and operators. A sequence \( s \) is a finite sequence of symbols of \( \mathcal{A} \): \( s = [\alpha_1, \ldots, \alpha_D] \in \mathcal{A}^* \). The evaluation of an RPN sequence relies on a stack and is depicted in Algorithm 4. This evaluation fails either if the stack does not contain enough operands when an operator is used or if
4.3 Problem Formalization

Table 4.1: Size of $U^D$, $E^D$ and $A^D$ for different sequence lengths $D$.

| $D$ | $|U^D|$ | $|E^D|$ | $|U^D|/|E^D|$ | $|A^D|$ | $|E^D|/|A^D|$ |
|-----|--------|--------|--------------|--------|--------------|
| 1   | 4      | 4      | 100          | 11     | 36.4         |
| 2   | 20     | 28     | 71.4         | 121    | 23.1         |
| 3   | 107    | 260    | 41.2         | 1331   | 19.5         |
| 4   | 556    | 2460   | 22.6         | 14641  | 16.8         |
| 5   | 3139   | 24319  | 12.9         | 161051 | 15.1         |
| 6   | 18966  | 244299 | 7.8          | 1771561| 13.8         |
| 7   | 115841 | 2490461| 4.7          | 19487171| 12.8        |

the stack contains more than one single element at the end of the process. The sequence $[a, \times]$ leads to the first kind of errors: the operator $\times$ of arity 2 is applied with a single operand. The sequence $[a, a, a]$ leads to the second kind of errors: evaluation finishes with three different elements on the stack. Sequences that avoid these two errors are syntactically correct RPN expressions and are denoted $e \in E \subset A^*$. Let $X$ denote the set of admissible values for the variables of the problem. We denote $e(x)$ the outcome of Algorithm 4 when used with expression $e$ and variable values $x \in X$. Two expressions $e_1 \in E$ and $e_2 \in E$ are semantically equivalent if $\forall x \in X, e_1(x) = e_2(x)$. We denote this equivalence relation $e_1 \sim e_2$. The set of semantically incorrect expressions $I \subset E$ is composed of all expressions $e$ for which there exists $x \in X$ such that $e(x)$ is undefined, due to an invalid operation such as division by zero or logarithm of a negative number. In the context of Monte-Carlo search, we are interested in sampling expressions that are semantically correct and semantically different. We denote $U = (E - I)/\sim$ the quotient space of semantically correct expressions by relation $\sim$. One element $u \in U$ is an equivalence class which contains semantically equivalent expressions $e \in u$.

We denote $A^D$ (resp. $E^D$ and $U^D$) the set of sequences (resp. expressions and equivalence classes) of length $D$. Table 4.1 presents the cardinality of these sets for different lengths $D$ with a hypothetical alphabet containing four variables, three unary operators and four binary operators: $A = \{a, b, c, d, \log, \sqrt{}, inv, +, -, \times, \div\}$, where $inv$ stands for inverse. It can be seen that both the ratio between $|E^D|$ and $|A^D|$ and the ratio between $|U^D|$ and $|E^D|$ decrease when increasing $D$. In other terms, when $D$ gets larger, finding semantically correct and different expressions becomes harder and
4. SIMULATION POLICY FOR SYMBOLIC REGRESSION

Table 4.2: Set of valid symbols depending on the current state. Symbols are classified into Constants, Variables, Unary operators and Binary operators

<table>
<thead>
<tr>
<th>State</th>
<th>Valid symbols</th>
</tr>
</thead>
<tbody>
<tr>
<td>stack</td>
<td>= 0</td>
</tr>
<tr>
<td>stack</td>
<td>= 1 &amp; d &lt; D - 1</td>
</tr>
<tr>
<td>stack</td>
<td>= 1 &amp; d = D - 1</td>
</tr>
<tr>
<td>stack</td>
<td>∈ [2, D - d]</td>
</tr>
<tr>
<td>stack</td>
<td>= D - d</td>
</tr>
<tr>
<td>stack</td>
<td>= D - d + 1</td>
</tr>
</tbody>
</table>

harder, which is an essential motivation of this work.

4.3.2 Generative process to sample expressions

Monte-Carlo search relies on a sequential generative process to sample expressions $e \in \mathcal{E}^D$. We denote by $P[\alpha_d|\alpha_1,\ldots,\alpha_{d-1}]$ the probability to sample symbol $\alpha_d$ after having sampled the (sub)sequence $\alpha_1,\ldots,\alpha_{d-1}$. The probability of an expression $e \in \mathcal{E}^D$ is then given by:

$$P_D[e] = \prod_{d=1}^{D} P[\alpha_d|\alpha_1,\ldots,\alpha_{d-1}].$$

(4.1)

An easy way to exclude syntactically incorrect sequences is to forbid symbols that could lead to one of the two syntax errors described earlier. This leads to a set of conditions on the current state of the stack and on the current depth $d$ that Table 4.2 summarizes for a problem with variables, constants, unary and binary operators. As it can be seen, conditions can be grouped into a finite number of states, 6 in this case. In the following, we denote $S$ the set of these states, we use the notation $s(\alpha_1,\ldots,\alpha_d) \in S$ to refer to the current state reached after having evaluated $\alpha_1,\ldots,\alpha_d$ and we denote $\mathcal{A}_s \subset \mathcal{A}$ the set of symbols which are valid in state $s \in S$.

The default choice when using Monte-Carlo search techniques consists in using a uniformly random policy. Combined with the conditions to generate only syntactically correct expressions, this corresponds to the following probability distribution:

$$P[\alpha_d|\alpha_1,\ldots,\alpha_{d-1}] = \begin{cases} \frac{1}{|\mathcal{A}_s|} & \text{if } \alpha_d \in \mathcal{A}_s \\ 0 & \text{otherwise}, \end{cases}$$

(4.2)
with $s = s(\alpha_1, \ldots, \alpha_{d-1})$.

Note that the sampling procedure described above generates expressions of size exactly $D$. If required, a simple trick can be used to generate expressions of size between 1 and $D$: it consists in using a unary \textit{identity} operator that returns its operand with no modifications. An expression of size $d < D$ can then be generated by selecting $\alpha_{d+1} = \cdots = \alpha_D = \text{identity}$.

### 4.3.3 Problem statement

Using a uniformly random strategy to sample expressions does neither take into account redundancy nor semantic invalidity. We therefore propose to optimize the sampling strategy, to maximize the number of valid, semantically different, generated expressions.

Given a budget of $T$ trials, a good sampling strategy should maximize $S_T$, the number of semantically different, valid generated expressions, i.e. the number of distinct elements drawn from $\mathbb{U}^D$. A simple approach therefore would be to use a rejection sampling algorithm. In order to sample an expression, such an approach would repeatedly use the uniformly random strategy until sampling a valid expression that differs from all previously sampled expressions in the sense of $\sim$. However, this would quickly be impractical: in order to sample $T$ expressions, such an approach requires memorizing $T$ expressions, which can quickly saturate memory. Furthermore, in regards of the results of Table 4.1, the number of trials required within the rejection sampling loop could quickly grow.

In order to avoid the excessive CPU and RAM requirements of rejection sampling, and consistently with the definitions given previously, we focus on a distribution $P_D[e]$ which is memory-less. In other terms, we want a procedure that generates i.i.d. expressions. In addition to the fact that it requires only limited CPU and RAM, such a memory-less sampling scheme has another crucial advantage: its implementation requires no communication, which makes it particularly adapted to (massively) parallelized algorithms.

In summary, given the alphabet $\mathcal{A}$, a target depth $D$ and a target number of trials $T$, the problem addressed in this chapter consists in finding the distribution $\hat{P}_D[\cdot] \in \mathcal{P}$ such that:

$$
\hat{P} = \arg\max_{\hat{P} \in \mathcal{P}} \mathbb{E}\{S_T\},
$$

(4.3)
where \( S_T \) is the number of semantically different valid expressions generated using the generative procedure \( P_D[\cdot] \) defined by \( \hat{P} \).

## 4.4 Probability set learning

We now describe our approach to learn a sampling strategy taking into account redundant and invalid expressions. Section 4.4.1 reformulates the problem and introduces two approximate objective functions with good numerical properties. Section 4.4.2 focuses on the case where the sampling strategy only depends on the current state of the stack and depth. Finally, the proposed projected gradient descent algorithm is described in Section 4.4.3.

### 4.4.1 Objective reformulation

Let \( P_D[u] \) be the probability to draw any member of the equivalence class \( u \):

\[
P_D[u] = \sum_{e \in u} P_D[e]
\]  

(4.4)

The following lemma shows how to calculate the expectation of obtaining at least one member of a given equivalence class \( u \) after \( T \) trials.

**Lemma 4.1** Let \( X_u \) be a discrete random variable such that \( X_u = 1 \) if \( u \) is generated after \( T \) trials and \( X_u = 0 \) otherwise. The probability to generate at least once \( u \) over \( T \) trials is equal to

\[
E\{X_u\} = 1 - (1 - P_D[u])^T.
\]

(4.5)

**Proof** Since at each trial the probability for \( u \in U \) to be generated does not depend on the previous trials, the probability over \( T \) trials that \( X_u = 0 \) is given by \( (1 - P_D[u])^T \). Thus, the probability that \( X_u = 1 \) is its complementary and given by \( 1 - (1 - P_D[u])^T \).

We now aggregate the different random variables.

**Lemma 4.2** The expectation of the number \( T_S \) of different equivalence classes \( u \) generated after \( T \) trials is equal to

\[
E\{T_S\} = \sum_{u \in \bar{U}^D} 1 - (1 - P_D[u])^T.
\]

(4.6)
4.4 Probability set learning

**Proof** This follows from \( E \left\{ \sum_{u \in U^D} X_u \right\} = \sum_{u \in U^D} E \{ X_u \} \).

Unfortunately, in the perspective of a using gradient descent optimization scheme, the formula given by Lemma 4.2 is numerically unstable. Typically, \( P_D[u] \) is very small and the value \( (1 - P_D[u])^T \) has a small number of significant digits. This causes numerical instabilities that become particularly problematic as \( T \) and \( |U| \) increase. Therefore, we have to look for an approximation of (4.6) that has better numerical properties.

**Lemma 4.3** For \( 0 < P_D[u] < \frac{1}{T} \), using the Newton Binomial Theorem to compute \( 1 - (1 - P_D[u])^T \), the terms are decreasing.

**Proof** Using the Newton Binomial Theorem, (4.5) reads

\[
1 - (1 - P_D[u])^T = 1 - \sum_{k=0}^{T} \binom{T}{k} (-P_D[u])^k = \binom{T}{1} (-P_D[u]) + \binom{T}{2} (-P_D[u])^2 + \cdots + (-P_D[u])^T.
\]

If \( P_D[u] \) is sufficiently small, the first term in (4.7) is the biggest. In particular, if \( P_D[u] < \frac{1}{T} \), we claim that\[
\binom{T}{0} P_D[u]^0 > \binom{T}{1} P_D[u]^1 > \binom{T}{2} P_D[u]^2 > \cdots > \binom{T}{n} P_D[u]^n
\]

As a proof, considering \( n \in \{1, 2, \ldots, T\} \), we have to check that

\[
\binom{T}{n} P_D[u]^n < \binom{T}{n-1} P_D[u]^{n-1} \iff \frac{n}{n!(T-n)!} P_D[u]^n < \frac{T!}{(n-1)!(T-n+1)!} P_D[u]^{n-1} \iff P_D[u] < \frac{n}{T-n+1}
\]

(4.8) holds when \( 0 < P_D[u] < \frac{1}{T} \), \( n \geq 1 \) and \( T \geq 0 \).

**Observation 1** For \( 0 < P_D[u] < \frac{1}{T} \), two successive terms in the Newton Binomial Theorem decrease by a coefficient of \( \frac{1}{T} \).
4. SIMULATION POLICY FOR SYMBOLIC REGRESSION

Figure 4.1: Expected value of $X_u$ as a function of $P_D[u]$ with $T = 1000$.

Proof

\[
\left( \frac{T}{n} \right) P_D[u]^n < \frac{1}{\lambda} \left( \frac{T}{n - 1} \right) P_D[u]^{n-1}
\]

\[
P_D[u] < \frac{n}{\lambda(T - n + 1)}
\] (4.9)

Figure 4.1 shows the shape of (4.5) for a fixed $T$ of 1000. It appears that, for small values of $P_D[u]$, the expectation varies almost linearly as suggestd by Lemma 4.3.

Observe that, for large values of $P_D[u]$, the expectation tends rapidly to 1.

Observation 2 Let $\epsilon > 0$. $P_D[u] > 1 - \epsilon \frac{T}{n}$ implies that $1 - \epsilon \leq 1 - (1 - P_D[u])^T \leq 1$.

We observe from Figure 4.1 that the curve can be split into 3 rough pieces. The first piece, when $P_D[u] < \frac{1}{2T}$, seems to vary linearly based on Figure 4.1 and Observation 1 since the leading term of the Binomial expansion dominates all the others. The last piece can be approximated by 1 based upon Observation 2. The middle piece can be fitted by a logarithmic function. We therefore obtain

\[
\sum_{u \in U} 1 - (1 - P_D[u])^T \approx
\sum_{u \mid P_D[u] < \frac{1}{2T}} TP_D[u] + \sum_{u \mid P_D[u] \geq 1 - \epsilon \frac{T}{n}} 1 + \sum_{u \mid \frac{1}{2T} < P_D[u] < 1 - \epsilon \frac{T}{n}} \left( \frac{1}{(1 - \frac{T}{n})^T} \log P_D[u] + (1 - \frac{T}{T})^T \right).
\] (4.10)

58
An even rougher approach could be to consider only two pieces and write (4.6), using Lemma 4.3 and Observation 2 as

\[ \sum_{u \in \mathbb{U}} 1 - (1 - P_D[u])^T \simeq \sum_{u | P_D[u] < \frac{1}{T}} T P_D[u] + \sum_{u | P_D[u] \geq \frac{1}{T}} 1. \quad (4.11) \]

### 4.4.2 Instantiation and gradient computation

In this section, we focus on a simple family of probability distributions with the assumption that the probability of a symbol only depends on the current state \( s \in S \) and is otherwise independent of the full history \( \alpha_1, \ldots, \alpha_{d-1} \). We thus have:

\[ P_D[e] = \prod_{d=1}^{D} P[\alpha_d | s(\alpha_1, \ldots, \alpha_{d-1})]. \quad (4.12) \]

In the following, we denote \( \{p_{s,\alpha}\} \) the set of probabilities, such that \( P[\alpha | s] = p_{s,\alpha} \) for all \( s \in S \) and \( \alpha \in A_s \).

Our objective is to optimize (4.10) or (4.11) subject to \( \sum_{\alpha \in A_s} p_{s,\alpha} = 1 \) for all \( s \in S \) and the nonnegative constraint \( p_{s,\alpha} > 0 \) for all \( s \in S \) and \( \alpha \in A_s \).

Observe that the gradient is easy to compute for both objectives. We detail here the gradient when (4.11) is used as the objective function.

**Lemma 4.4** The derivative \( \frac{\partial (\cdot)}{\partial p_{s,\alpha}} \) of (4.11) is given by

\[ T \sum_{u | P_D[u] < \frac{1}{T}} \sum_{e \in u} n_{s,\alpha}(e) P_D[e], \]

where \( n_{s,\alpha}(e) \) is the number of times the symbol \( \alpha \in A_s \) is used from state \( s \in S \) when generating \( e \).
4. SIMULATION POLICY FOR SYMBOLIC REGRESSION

Proof

\[
\frac{\partial f}{\partial p_{s,\alpha}} = \frac{\partial}{\partial p_{s,\alpha}} \left( \sum_{u | P_D[u] < \frac{1}{T}} TP_D[u] + \sum_{u | P_D[u] \geq \frac{1}{T}} 1 \right ) \\
= \frac{\partial}{\partial p_{s,\alpha}} \left( T \sum_{u | P_D[u] < \frac{1}{T}} \sum_{e \in u} P_D[e] \right ) \\
= T \sum_{u | P_D[u] < \frac{1}{T}} \sum_{e \in u} \frac{\partial}{\partial p_{s,\alpha}} \left( \prod_{s,\alpha | n_{s,\alpha}(e) > 0} p_{s,\alpha}^{n_{s,\alpha}} \right )
\]

Note that this objective function is not convex. However, empirical experiments show that it is rather easy to optimize and that obtained solutions are robust w.r.t. to choice of the starting point of the gradient descent algorithm.

4.4.3 Proposed algorithm

We propose to use a classical projected gradient descent algorithm to solve the optimization problem described previously. Algorithm 5 depicts our approach. Given the symbol alphabet \( \mathcal{A} \), the target depth \( D \) and the target number of trials \( T \), the algorithm proceeds in two steps. First, it constructs an approximated set \( \hat{U}_D \) by discriminating the expressions on the basis of random samples of the input variables, following the procedure detailed below. It then applies projected gradient descent, starting from uniform \( p_{s,\alpha} \) probabilities and iterating until some stopping conditions are reached.

To evaluate approximately whether \( e_1 \sim e_2 \), we compare \( e_1(x) \) and \( e_2(x) \) using a finite amount \( X \) of samples \( x \in \mathcal{X} \). If the results of both evaluations are equal on all the samples, then the expressions are considered as semantically equivalent. If the evaluation fails for any of the samples, the corresponding expression is considered as semantically incorrect and is rejected. Empirical tests showed that with as little as \( X = 5 \) samples, more than 99% of \( \mathcal{U} \) was identified correctly for \( D \) ranging in \([1, 8]\). With \( X = 100 \) samples the procedure was almost perfect.

The complexity of Algorithm 5 is linear in the size of \( \mathcal{E}_D \). In practice, only a few tens iterations of gradient descent are necessary to reach convergence and most of the computing time is taken by the construction of \( \hat{U} \). The requirement that the set \( \mathcal{E}_D \) can be exhaustively enumerated is rather restrictive, since it limits the applicability of the algorithm to medium values of \( D \). Nevertheless, we show in Section 4.7 that
## 4.4 Probability set learning

### Algorithm 5 Symbol probabilities learning

**Require:** Alphabet $A$

**Require:** Target depth $D$

**Require:** Target budget $T$

**Require:** A set of input samples $x_1, \ldots, x_X$

1. $\hat{U} \leftarrow \emptyset$
2. for $e \in E^D$ do
   1. if $\forall i \in [1, X], e(x_i)$ is well-defined then
      1. Add $e$ to $\hat{U}$ using key $k = \{e(x_1), \ldots, e(x_X)\}$
   end if
3. end for

**Initialize:** $\forall s \in S, \forall \alpha \in A_s, p_{s,\alpha} \leftarrow \frac{1}{|A_s|}$

**repeat**

1. $\forall s \in S, \forall \alpha \in A_s, g_{s,\alpha} \leftarrow 0$
2. for each $u \in \hat{U}$ with $P_D[u] < \frac{1}{\hat{T}}$ do
   1. for each $e \in u$ do
      1. for each $s \in S, \alpha \in A_s$ with $n_{s,\alpha}(e) > 0$ do
         1. $g_{s,\alpha} \leftarrow g_{s,\alpha} + n_{s,\alpha}(e)P_D[e]$
      end for
   end for
3. end for

**Apply gradient $g_{s,\alpha}$ and renormalize $p_{s,\alpha}$**

**until** some stopping condition is reached

**return** $\{p_{s,\alpha}\}$
probabilities learned for a medium value of $D$ can be used for larger-scale problems and still significantly outperform uniform probabilities.

4.5 Combination of generative procedures

In Section 4.4, we propose a technique that, given the complete set of unique expressions of a given depth, is able to compute an optimal set of parameters that maximizes the expectation of the number of different expressions generated after $T$ trials. The main drawback of the method is that it needs to have the complete description of all expressions in order to be able to compute the set of optimal parameters. This is however computationally prohibitive to enumerate when the depth of the considered expressions becomes large. There are two alternatives proposed in [69]. The first alternative is to extrapolate the sets of parameters obtained for a low depth to a larger depth. The second alternative is to uniformly sample the expressions, identify identical expressions and optimize the parameters of the distributions $P(\alpha|S)$ used to generate expressions (see section 4.3.2), based on the expressions sampled and using a gradient-descent upon the objective defined by

$$
\sum_{u|P_D[u]<\frac{1}{T}} TP_D[u] + \sum_{u|P_D[u]\geq\frac{1}{T}} 1. \quad (4.13)
$$

In this section, we investigate the possibility to use a combination of generative procedures rather than a single one. In other words, we propose to deviate from the idea of selecting only one set of parameters throughout $T$ trials. Instead, we show analytically that using different sets of parameters can increase $E\{S_T\}$, the expected number of different valid expressions generated. We compare the two strategies to generate expressions.

Both processes start by generating $\hat{E}$, a set of initial expressions by uniform sampling. The first process consists in optimizing a single set of parameters as suggested by [69]. We make $T$ trials with the optimized static set of parameters and every expression $e$ has a probability $p_e$ of being drawn in one trial $t$.

In the second process, we partition the expressions $e \in \hat{E}$ into $K$ clusters (the practical procedure is described in Section 4.6) and, for each cluster $C_k \in K$, we optimize a distinct set of parameters using only $e \in \hat{E} \cap C_k$, the expressions in that cluster.
Although we consider only a small subset of the complete list of expressions, we aim with such a procedure at considering very different sets of parameters. In particular, by maximizing the expected number of different expressions of a given small subset, we hope that a superset of the expressions considered for the optimization problem see their overall probability of being generated increased by a small value \( \delta \). This should be the case for all expressions that are sufficiently syntactically similar to those considered in the cluster. In the same time, some other expressions see their overall probability decrease by a small value \( \epsilon \). This should consist of expressions that are syntactically different from those considered in the cluster.

From a theoretical point of view, we can justify this idea with a toy example. Imagine a set of 2 expressions \( \{e_1, e_2\} \) and a number of trials \( T = 2 \). In the first case, we place ourselves in a perfect situation where they both have a probability of being generated of 50%. The expectancy is 1.5 \( (2 \times 0.5 + 1 \times 0.5) \). In the second, we use 2 different sets of parameters, one for each trial. In the first set, the parameters are \( \{1, 0\} \) and in the second they are equal to \( \{0, 1\} \). This time, the expectancy is 2. Obviously this is a rather extreme example, but the core idea is clearly presented.

Note that the cluster \( C_0 \) contains all expressions whose individual probability \( p_e \) is large enough \( (p_e > \frac{1}{T}) \) such that the probability of drawing an expression \( e \in C_0 \) at least once after \( T \) trials is close to 1. These expressions do not require any attention and therefore we only discuss expressions in clusters \( C_1, \ldots, C_K \), expressions that have a relatively low probability \( p_e < \frac{1}{T} \) of being drawn.

We assume that, during the \( T' < \frac{T}{2} \) first trials, the probability of every expression in \( C_k \) increases by \( \delta \), thus becoming \( p_e + \delta \). Moreover, to simplify the analysis, let us also assume that every expression in \( C_k \) has its probability decreased by \( \epsilon = \delta \) during \( T' \) other trials.

We will now prove that the expectation of the random variable

\[
X^q_e = \begin{cases} 
1 & \text{if expression } e \text{ is drawn at least once} \\
0 & \text{otherwise}, 
\end{cases} \quad (4.14)
\]

where \( q = 1 \) represents the first process and \( q = 2 \) represents the second process, increases in the second process for all expressions in clusters \( C_1, \ldots, C_K \) compared to the first process. The expectation of expressions \( e \in C_0 \) is trivially equal in both processes. We now compare the expectation in the two processes.
Theorem 1 We consider an event and a process of $T$ trials, where the event has a probability $p_e << \frac{1}{T}$ of being drawn. Let $X_e^1$ be defined by (4.14) for the first event. Let consider a second process of $T$ trials, where the event has a probability $p_e + \delta << \frac{1}{T}$ of being drawn during $T'$ trials, a probability $p_e - \delta$ of being drawn during $T$ trials and a probability $p_e$ of being drawn during $T - 2T'$ trials. Let $X_e^2$ be defined by (4.14) for the second event.

Then,

$$E(X_e^2) - E(X_e^1) \approx T' \delta^2 (1 - p_e)^{T - 2T'} > 0.$$  \hspace{1cm} (4.15)

Proof We have

$$E(X_e^1) = 1 - (1 - p_e)^T$$ and

$$E(X_e^2) = 1 - (1 - p_e)^{T - 2T'} (1 - p_e - \delta)^{T'} (1 - p_e + \delta)^{T'}.$$  

By computing the difference of these two expectations, we obtain

$$E(X_e^2) - E(X_e^1) = (1 - p_e)^T - (1 - p_e)^{T - 2T'} (1 - p_e - \delta)^{T'} (1 - p_e + \delta)^{T'}$$

$$= (1 - p_e)^{T - 2T'} \left( (1 - p_e)^{2T'} - (1 - p_e - \delta)^{T'} (1 - p_e + \delta)^{T'} \right).$$

In the following, we now try to simplify the expression in the last parenthesis. In particular, following the assumption that $p_e << \frac{1}{T}$, we may assume that $p_e << \frac{1}{T'}$ as well and therefore, expanding the Newton binomial, we consider linear and quadratic terms only. This yields

$$\frac{E(X_e^2) - E(X_e^1)}{(1 - p_e)^{T - 2T'}} \approx 1 - 2T'p_e + \left( \frac{2T'}{2} \right) p_e^2 - \left( 1 - T'(p_e + \delta) + \left( \frac{T'}{2} \right) (p_e + \delta)^2 \right)$$

$$\left( 1 - T'(p_e - \delta) + \left( \frac{T'}{2} \right) (p_e - \delta)^2 \right)$$

$$\approx 1 - 2T'p_e + \left( \frac{2T'}{2} \right) p_e^2 - 1 + T'(p_e - \delta) - \left( \frac{T'}{2} \right) (p_e - \delta)^2$$

$$+ T'(p_e + \delta) - T'^2(p_e + \delta)(p_e - \delta) - \left( \frac{T'}{2} \right) (p_e + \delta)^2$$

$$\approx \left( \frac{2T'}{2} \right) p_e^2 - \left( \frac{T'}{2} \right) (p_e - \delta)^2 - T'^2(p_e + \delta)(p_e - \delta) - \left( \frac{T'}{2} \right) (p_e + \delta)^2.$$  

After expanding, we obtain
4.5 Combination of generative procedures

\[
\frac{E(X_e - E(X_e))}{(1 - p_e)^{T-2T^\prime}} \approx \frac{(2T^\prime - 1)(2T^\prime)}{2} p_e^2 - \frac{T^\prime(T^\prime - 1)}{2} (p_e - \delta)^2 \\
- T^\prime (p_e^2 - \delta^2) - \frac{T^\prime(T^\prime - 1)}{2} (p_e + \delta)^2 \\
\approx (2T^\prime - 1)(T^\prime)p_e^2 - T^\prime(T^\prime - 1)(p_e^2 + \delta^2) - T^\prime(p_e^2 - \delta^2) \\
\approx p_e^2(2T^\prime - T^\prime - T^\prime + T^\prime) + \delta^2(T^\prime - T^\prime + T^\prime) \\
\approx T^\prime \delta^2.
\]

This theorem allows us to prove that, compared to a process where all the parameters of the generative distribution are static, varying (by changing these parameters) the probability of generating \( e \) (for each expression \( e \) in a subset of expressions) allows us to increase the expectation of every expression in the subset, except for those that either initially have a large value or those that stay unchanged with our process.

The assumption used in Theorem 1 that the probability of every expression increases by \( \delta \) during \( T^\prime \) trials and decreases by \( \delta \) during \( T^\prime \) trials is oversimplified and impossible to obtain in practice. What we now try to provide is an evidence that we can mimic approximately such a process using our clustering approach. In particular, we want to empirically show that the expectation of generating every expression indeed increases in average. To do so we generate for a small depth \( D = 6 \) the complete list of possible expressions and compute the expectation of the random variables \( X_1^e \) and \( X_2^e \) of being drawn for all \( e \in E_D \) after \( T = 100 \) trials, where \( X_2^e \) follows a clustering \( (K = 10) \) described in Section 4.6.

In Figure 4.2, we represent in dashed lines the density function of \( E(X_1^e) \) and the density function of \( E(X_2^e) \) in solid line for expressions that have \( p_e < \frac{1}{|E_D|} \). We see that the assumptions of Theorem 1 are not met since some of the expressions see their expectation decrease. This was to be expected since some of the expressions are probably syntactically too far away from all clusters and therefore have their probabilities decreased in all cases. However, for a significant fraction of the expressions, we observe that their expectation increases. This supports the idea of using several sets of parameters in order to perform our test. In the next section, we delve into more detail in the clustering approach.
4. SIMULATION POLICY FOR SYMBOLIC REGRESSION

![Figure 4.2: Empirical test showing the distribution of $X^q_e$ for $q = 1$ and $q = 2$.](image)

### 4.6 Learning Algorithm for several Probability sets

We now discuss how it is possible to construct a combination of generative procedures, using a set of expressions $\hat{E}$ and an algorithm to optimize the parameters of $\hat{P}[\alpha_d|\alpha_1, \ldots, \alpha_{d-1}]$ such that it maximizes the expected number of different expressions $E(S_T)$ over $T$ trials.

A naive method would be to partition the expressions $e \in \hat{E}$ at random into $K$ disjoint subsets $C_{k \in K}$ and to optimize a specific distribution $\hat{P}_k$ on each subset. However, the resulting distributions are likely to be close to one another, and not lead to a significant improvement. Even if we ensure that equivalent expressions are part of the same subset $C_k$, it is not enough to assume that $p_e < p_e + \delta \forall e \in C_k$. Moreover, the procedure used to optimize $\hat{P}_k$ provides no guarantee that expressions outside the subset $C_k$ will not be generated by $\hat{P}_k$ (yet this will generally not be the case). Therefore, we propose to use clustering algorithms to group “similar” expressions together such that the different $\hat{P}_k$ optimized on each cluster $C_k$ will be “specialized” for different expressions and minimize the overlapping.

This procedure also provides a significant computational advantage in comparison to optimizing a single generative distribution $\hat{P}$ over all expressions $e \in \hat{E}$. The fewer expressions considered, the faster the optimization. In average, we expect to gain a factor of $T/K$ times the complexity of the optimization algorithm. In this chapter we used a gradient descent algorithm to optimize with a complexity of $O(|C_k|^2)$.
4.6 Learning Algorithm for several Probability sets

4.6.1 Sampling strategy

We identified three different possible scenarios \( s \in S \) for the sampling strategy. The first one is to sample uniformly across each cluster \( C_k \in K \), independently of the cardinal of the cluster. Thus, the number of times \( T_k \) a specific cluster \( C_k \) is sampled is equal to \( \frac{T}{K} \). The second scenario is to sample each cluster \( C_k \) based upon the number of expressions \( e \) present in their respective cluster. In other word, \( T_k = \frac{|e \in C_k|}{|\hat{E}|}. \) The third and last scenario is to sample based upon the weighted number of unique expressions per cluster \( T_k = \frac{|u \in C_k|}{|\hat{E}|} \), where \( u = u \in \hat{U} \cap C_k \).

4.6.2 Clustering

The goal of clustering is to organize a set of objects into different groups such that an object is more similar to objects belonging to the same cluster than to those belonging to other groups. More formally, a clustering of a set of \( N \) objects \( X = \{x_n\}_{n \in N} \) is a partition of these objects into \( K \) clusters \( \{C_i\}_{i=1}^K \), where \( \bigcup_{j=1}^K C_j = X \) and \( C_j \cap C_k = \emptyset \forall j \neq k \), in order to, for example, minimize

\[
\sum_{j=1}^K \sum_{x_n \in C_j} \sum_{x_{n'} \in C_j} b(x_n, x_{n'}) ,
\]

where \( b(\cdot, \cdot) \) is a measure of dissimilarity between objects.

In order to clusterize the expressions \( e \in \hat{E} \), we used the K-means algorithm on the semantic output of the expressions, evaluated for \( L \) different values \( v \in \mathcal{V} \). K-means [7] is an iterative clustering algorithm that alternates between two steps:

- one centroid \( c_k \) (an object) is constructed for each cluster such that
  \[
  c_k = \arg\min_x \sum_{x_n \in C_k} b(x, x_n) ;
  \]

- each object is assigned to the cluster whose centroid is closer to the object.

In the following, we describe different variants of the K-means algorithms, based on two different distances and three different preprocessing methods.
4. SIMULATION POLICY FOR SYMBOLIC REGRESSION

4.6.2.1 Distances considered

We used two distances $b \in B$ between semantic vectors as dissimilarity measures. Let $x^l$ denotes the $l^{th}$ coordinate of vector $x$ ($l \in \{1, \ldots L\}$).

The first distance, the squared Euclidean norm, is given by $b(x, y) = \sum_{l=1}^{L} (x^l - y^l)^2$.

The second one, the Manhattan norm, is given by $b(x, y) = \sum_{l=1}^{L} |x^l - y^l|$.

For these two distances, the centroid $c_k$ of a cluster is respectively the arithmetic mean of the elements in the cluster, their median.

4.6.2.2 Preprocessing

Semantic values associated to an expression can be high and dominate distances. In order to reduce this effect, we considered three preprocessing steps $m \in M$ before clustering applied for all $x \in X$. We denote by $x_n^l$ the new values. The first one consist in doing nothing $x_n^l \equiv x_n^l$. The second preprocessing is a normalization $x_n^l \equiv \frac{x_n^l - \mu_l}{\sqrt{\sum_{n=1}^{N} (x_n^l - \mu_l)^2}}$, where $\mu_l \equiv \frac{1}{N} \sum_{i=1}^{N} x_i^l$. The third and last one is a transformation based on a sigmoid $x_n^l \equiv \frac{1}{1 + e^{x_n^l}}$.

4.6.3 Meta Algorithm

We define a setting $w \in W$ as a specific combination of a maximal length $d \in D$, a number of clusters $k \in K$, a sampling strategy $s \in S$, a distance $b \in B$ and a preprocessing $m \in M$. We can summarize our approach $\mathcal{Z}(w, T)$ by Algorithm 6.

4.7 Experimental results

This section describes a set of experiments that aims at evaluating the efficiency of our approaches. Section 4.7.1 and Section 4.7.2 evaluates the quality of the optimization for a single set of probabilities. In these sections, we distinguish between medium-scale problems where the set $\mathcal{E}^D$ is enumerable in reasonable time (Section 4.7.1) and large-scale problems where some form of generalization has to be used (Section 4.7.2). We rely on the same alphabet as previously: $A = \{a, b, c, d, \log, \sqrt{\cdot}, inv, +, -, \times, \div\}$ and evaluate the various sampling strategies using empirical estimations of $\mathcal{E}(S_T)$ obtained.
Algorithm 6 Generic Learning Algorithm

Require: $T > 0$

Require: $\hat{E}$

Require: $w \equiv (d, K, s, b, m)$: A setting

$\bar{E} \leftarrow \emptyset$

Normalize the semantic input of $\hat{E}$ with $m$

Clusterize $\hat{E}$ into $K$ cluster based upon $b$

for $k = 1$ to $K$
do

Apply the gradient descent

end for

for $t = 1$ to $T$
do

Generate an expression $e^d \in \mathcal{E}^d$, following $s$

if $\bar{E}$ does not contain $e^d$ then

$\bar{E} \leftarrow e^d$

end if

end for

$S_T = |\bar{E}|$

return $S_T$ the number of different valid expressions generated
4. SIMULATION POLICY FOR SYMBOLIC REGRESSION

by averaging $S_T$ over $10^6$ runs. We consider two baselines in our experiments: 
\textit{Syntactically Uniform} is the default strategy defined by (4.2) and corresponds to the starting point of Algorithm 5. The \textit{Semantic Uniform} baseline refers to a distribution where each expression $u \in \hat{U}$ has an equal probability to be generated and corresponds to the best that can be achieved with a memory-less sampling procedure. \textit{Objective 1} (resp. \textit{Objective 2}) is our approach used with objective (4.10) (resp. objective (4.11)). Section 4.7.3 embeds the sampling process into MCS algorithms and applies it to a classic symbolic regression problem.

Section 4.7.4 and Section 4.7.5 evaluates the quality of the optimization for several sets of probabilities. There are several parameters that can impact on the solution. As such, we try to explore different values and evaluate their respective impact on the performance. The learning algorithm is initialized with a training set $\hat{E}$ fixed at 1 000 000 expressions $e \in E$. The partitioning is executed upon $\hat{E}$ and the gradient descent is applied on each cluster separately. The first parameter under study is the depth. As the depth grows, the expression spaces $E$ and $U$ grow. We set different maximal lengths $D = \{15, 20, 25\}$ in order to explore the resilience of our approach. The second parameter to evaluate is the number of clusters. Since the clustering is at the core of our approach, we test numerous different partitioning sizes. The number of clusters $K$ are $\{1, 5, 10, 15, 20, 50, 100\}$. The third parameter is the sampling strategy $s \in S$, defined in Section 4.6.1. The fourth and fifth parameters that we test are the two different distances $b \in B$ and the three different preprocessings $m \in M$ as defined in Section 4.6.2.1.

For each settings $w(d, K, s, b, m)$, the resulting procedure is evaluated by generating $T = 10 000 000$ expressions. This is performed 100 times to minimize the noise. Overall, we test 378 different combinations plus one baseline for each depth. The baseline is the approach of [68], i.e. a uniform distribution over the symbols. We consider the second baseline as any setting where $K = 1$, i.e. a single generative procedure that is optimized on the whole training set $\hat{E}$.

Comparing 378 methods directly is not possible. Thus, we chose to present the results sequentially. Section 4.7.4 describes the marginal effect of each parameter, and Section 4.7.5 compares to one baseline the best combination of parameters $w^*$, where $w^* = \arg\max_{w \in W} \mathcal{Z}(w, T)$. 

70
4.7 Experimental results

4.7.1 Sampling Strategy: Medium-scale problems

We first carried out a set of experiments by evaluating the two baselines and the two learned sampling strategies for different values of $D$. For each tested value of $D$, we launched the training procedure. Figure 4.3 presents the results of these experiments, in the case where the number of trials is equal to the number of semantically different valid expressions: $T = |\mathcal{U}^D|$.

It can be seen that sampling semantically different expressions is harder and harder as $D$ gets larger, which is coherent with the results given in Table 4.1. We also observe that the deeper it goes, the larger the gap between the naive uniform sampling strategy and our learned strategies becomes. There is no clear advantage of using Objective 1 (corresponding to (4.10)) over Objective 2 (corresponding to (4.11)) for the approximation of (4.6). By default, we will thus use the simplest of the two in the following, which is Objective 2.

Many practical problems involve objective functions that are heavy to compute. In such cases, although the set $\mathcal{U}^D$ can be enumerated exhaustively, the optimization
budget only enables to evaluate the objective function for a small fraction $T \ll |U^D|$ of candidate expressions. We thus performed another set of experiments with $T = |U^D|/100$, whose results are given by Figure 4.4. Since we have $T = 0$ for values $D < 3$, we only report results for $D \geq 3$. Note also that the small variations in Semantically Uniform comes from the rounding bias. The overall behavior is similar to that observed previously: the problem is harder and harder as $D$ grows and our learned strategies still significantly outperform the Syntactically Uniform strategy. Note that all methods perform slightly better for $D = 8$ than for $D = 7$. One must bear in mind that beyond operators that allow commutativity, some operators have the effect to increase the probability of generating semantically invalid expressions. For instance, one could think that subtractions should have a higher probability of being drawn than the additions or multiplications. However, when combined in a logarithm or a square root, the probability to generate an invalid expression increases greatly. The relation between the symbols is more convoluted then it looks at first sight, which may be part of the explanation of the behavior that we observe for $D = 8$. 

**Figure 4.4:** Ratio of $\frac{E[S_T]}{T}$ for different lengths $D$ with $T = |U^D|/100$. 

4.7 Experimental results

4.7.2 Sampling Strategy: Towards large-scale problems

When $D$ is large, the set of $E^D$ is impossible to enumerate exhaustively and our learning algorithm becomes inapplicable. We now evaluate whether the information computed on smaller lengths can be used on larger problems. We performed a first set of experiments by targeting a length of $D_{\text{eval}} = 20$ with a number of trials $T_{\text{eval}} = 10^6$. Since our approach is not applicable with such large values of $D$, we performed training with a reduced length $D_{\text{train}} \ll D_{\text{eval}}$ and tried several values of $T_{\text{train}}$ with the hope to compensate the length difference.

The results of these experiments are reported in Figure 4.5 and raise several observations. First, for a given $D_{\text{train}}$, the score $\frac{E\{S_{\text{eval}}\}}{T_{\text{eval}}}$ starts increasing with $T_{\text{train}}$, reaches a maximum and then drops rapidly to a score roughly equal to the one obtained by the Syntactically Uniform strategy. Second, the value of $T_{\text{train}}$ for which this maximum occurs ($T^*_{\text{train}}$) always increases with $D_{\text{train}}$. Third, the best value $T^*_{\text{train}}$ is always smaller than $T_{\text{eval}}$. Fourth, for any $D_{\text{train}}$, even for very small values of $T_{\text{train}}$.
the learned distribution already significantly outperforms the Syntactically Uniform strategy. Based on these observations, and given the fact that the complexity of the optimisation problem does not depend on $T_{\text{train}}$, we propose the following approach to tune these two parameters: (i) choose the largest possible $D_{\text{train}}$ value, (ii) find using a dichotomy search approach in $\{0, \ldots, T_{\text{eval}}\}$ the value of $T_{\text{train}}$ that maximizes the target score.

Figure 4.6 reports for different values of $D_{\text{eval}}$ the results obtained when assuming that $D_{\text{train}}$ cannot be larger than 9 and when $T_{\text{train}}$ has been optimized as mentioned above. $T_{\text{eval}}$ is still here equal to $10^6$. As we can see, even for large values of $D_{\text{eval}}$, the learned distribution significantly outperforms the Syntactically Uniform distribution, which clearly shows the interest of our approach even when dealing with very long expressions.

4.7.3 Sampling Strategy: Application to Symbolic Regression

We have showed that our approach enables to improve the diversity of valid generated expressions when compared to a default random sampling strategy. This section aims at studying whether this improved diversity leads to better exploration of the search
4.7 Experimental results

<table>
<thead>
<tr>
<th>Name</th>
<th>Function</th>
<th>Examples</th>
</tr>
</thead>
<tbody>
<tr>
<td>f1</td>
<td>$x^3 + x^2 + x$</td>
<td>20 points $\in [-1,1]$</td>
</tr>
<tr>
<td>f2</td>
<td>$x^4 + x^3 + x^2 + x$</td>
<td>20 points $\in [-1,1]$</td>
</tr>
<tr>
<td>f3</td>
<td>$x^5 + x^4 + x^3 + x^2 + x$</td>
<td>20 points $\in [-1,1]$</td>
</tr>
<tr>
<td>f4</td>
<td>$x^6 + x^5 + x^4 + x^3 + x^2 + x$</td>
<td>20 points $\in [-1,1]$</td>
</tr>
<tr>
<td>f5</td>
<td>$\sin(x^2) \cos(x) - 1$</td>
<td>20 points $\in [-1,1]$</td>
</tr>
<tr>
<td>f6</td>
<td>$\sin(x) + \sin(x + x^2)$</td>
<td>20 points $\in [-1,1]$</td>
</tr>
<tr>
<td>f7</td>
<td>$\log(x + 1) + \log(x^2 + 1)$</td>
<td>20 points $\in [0,2]$</td>
</tr>
<tr>
<td>f8</td>
<td>$\sqrt{x}$</td>
<td>20 points $\in [0,4]$</td>
</tr>
<tr>
<td>f9</td>
<td>$\sin(x) + \sin(y^2)$</td>
<td>100 points $\in [-1,1] \times [-1,1]$</td>
</tr>
<tr>
<td>f10</td>
<td>$2\sin(x) \cos(y)$</td>
<td>100 points $\in [-1,1] \times [-1,1]$</td>
</tr>
</tbody>
</table>

Table 4.3: Description of the benchmark symbolic regression problems.

space in the context of optimization over expression spaces. We therefore focus on symbolic regression problems.

Symbolic regression problems. We use the same set of benchmark symbolic regression problems as in [72], which is described in Table 6.7. For each of problem, we generate a training set by taking regularly spaced input points in the domain indicated in the “Examples” column. The alphabet is \{x, 1, +, -, *, /, sin, cos, log, exp\} for single variable problems (\{f1, \ldots, f8\}) and \{x, y, +, -, *, /, sin, cos, log, exp\} for bivariable problems.

Search algorithms. We focus on two search algorithms: random search and the recently proposed Nested Monte-Carlo (NMC) search algorithm. The former algorithm is directly related to our sampling strategy, while the latter is relevant since it has recently been applied with success to expression discovery [68]. NMC is a search algorithm constructed recursively. Level 0 NMC is equivalent to random search. Level N NMC selects symbols $\alpha_d \in A_s$ by running the level $N-1$ algorithm for each candidate symbol and by picking the symbols that lead to the best solutions discovered so far. We refer the reader to [73] for more details on this procedure.

Protocol. We compare random search and level \{1, 2\} NMC using for each algorithm two different sampling strategies: the syntactically uniform strategy (denoted U) and our learned sampling strategy (denoted L). We use two different maximal lengths $D$, one for which the optimization problem can be solved exactly (depth 8) and one for
4. SIMULATION POLICY FOR SYMBOLIC REGRESSION

<table>
<thead>
<tr>
<th>Pr.</th>
<th>Random</th>
<th>NMC(1)</th>
<th>NMC(2)</th>
</tr>
</thead>
<tbody>
<tr>
<td>f1</td>
<td>U 5(7)</td>
<td>L 6(5)</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>f2</td>
<td>127(193)</td>
<td>95(113)</td>
<td>151(210)</td>
</tr>
<tr>
<td></td>
<td>89(97)</td>
<td>110(167)</td>
<td>98(97)</td>
</tr>
<tr>
<td>f3</td>
<td>317(385)</td>
<td>183(179)</td>
<td>331(323)</td>
</tr>
<tr>
<td></td>
<td>149(203)</td>
<td>143(236)</td>
<td>157(203)</td>
</tr>
<tr>
<td>f4</td>
<td>345(463)</td>
<td>272(365)</td>
<td>270(493)</td>
</tr>
<tr>
<td></td>
<td>194(318)</td>
<td>205(247)</td>
<td>262(278)</td>
</tr>
<tr>
<td>f5</td>
<td>21(28)</td>
<td>13(19)</td>
<td>22(24)</td>
</tr>
<tr>
<td></td>
<td>18(19)</td>
<td>17(12)</td>
<td></td>
</tr>
<tr>
<td>f6</td>
<td>5(5)</td>
<td>6(6)</td>
<td>6(6)</td>
</tr>
<tr>
<td></td>
<td>6(7)</td>
<td>7(5)</td>
<td></td>
</tr>
<tr>
<td>f7</td>
<td>7(9)</td>
<td>6(7)</td>
<td>10(10)</td>
</tr>
<tr>
<td></td>
<td>7(6)</td>
<td>7(7)</td>
<td></td>
</tr>
<tr>
<td>f8</td>
<td>39(70)</td>
<td>18(46)</td>
<td>28(49)</td>
</tr>
<tr>
<td></td>
<td>26(40)</td>
<td>22(32)</td>
<td></td>
</tr>
<tr>
<td>f9</td>
<td>4(5)</td>
<td>3(4)</td>
<td>4(6)</td>
</tr>
<tr>
<td></td>
<td>4(4)</td>
<td>4(4)</td>
<td></td>
</tr>
<tr>
<td>f10</td>
<td>6(5)</td>
<td>5(5)</td>
<td>8(8)</td>
</tr>
<tr>
<td></td>
<td>5(5)</td>
<td>5(5)</td>
<td></td>
</tr>
</tbody>
</table>

**Table 4.4:** Median number of iterations it takes to reach a solution whose score is less than \( \epsilon = 0.5 \) with random search and level \{1, 2\} nested Monte-Carlo search. Bold indicates the best sampling strategy. The mean represents the geometric mean. The results are presented in the format Depth 8 (Depth 20).

We observe that in most cases, our sampling strategy enables to significantly reduce the required number of function evaluations to reach the same level of solution quality. The amount of reduction is the largest when considering expressions of depth 20, which cannot (depth 20) and for which we use the procedure described in Section 4.7.2. Note that since we use only two different alphabets and two different depths, we only had to perform our optimization procedure four times for all the experiments.

The quality of a solution is measured using the mean absolute error and we focus on the number of function evaluations which is required to reach a solution whose score is lower than a given threshold \( \epsilon \geq 0 \). We test each algorithm on 100 different runs.

**Results.** Table 4.4 and Table 4.5 summarize the results by showing the median number of evaluations it takes to find an expression whose score is better than \( \epsilon = 0.5 \) and \( \epsilon = 0.1 \), respectively. We also display the mean of these median number of evaluations averaged over all 10 problems and the ratio of this quantity with uniform sampling over this quantity with our improved sampling procedure.

More generally, when one has to solve several similar optimization problems, our preprocessing has only to be performed once.

---

More generally, when one has to solve several similar optimization problems, our preprocessing has only to be performed once.
4.7 Experimental results

<table>
<thead>
<tr>
<th>Pr.</th>
<th>Random</th>
<th>NMC(1)</th>
<th>NMC(2)</th>
</tr>
</thead>
<tbody>
<tr>
<td>f1</td>
<td>37(53)</td>
<td>29(23)</td>
<td>17(8)</td>
</tr>
<tr>
<td>f2</td>
<td>18(89)</td>
<td>13(25)</td>
<td>6(18)</td>
</tr>
<tr>
<td>f3</td>
<td>37(127)</td>
<td>47(67)</td>
<td>17(34)</td>
</tr>
<tr>
<td>f4</td>
<td>19(302)</td>
<td>17(127)</td>
<td>20(72)</td>
</tr>
<tr>
<td>f5</td>
<td>.8(2)</td>
<td>.5(.7)</td>
<td>.5(.7)</td>
</tr>
<tr>
<td>f6</td>
<td>26(38)</td>
<td>16(18)</td>
<td>12(6)</td>
</tr>
<tr>
<td>f7</td>
<td>2(6)</td>
<td>.7(2)</td>
<td>.7(1)</td>
</tr>
<tr>
<td>f8</td>
<td>36(41)</td>
<td>20(14)</td>
<td>15(11)</td>
</tr>
<tr>
<td>f9</td>
<td>.8(2)</td>
<td>.4(.9)</td>
<td>.3(.8)</td>
</tr>
<tr>
<td>f10</td>
<td>.6(1)</td>
<td>.3(.6)</td>
<td>.4(.5)</td>
</tr>
<tr>
<td>Mean</td>
<td>7.1(19.2)</td>
<td>5.7(8.3)</td>
<td>3.5(4.8)</td>
</tr>
<tr>
<td>Ratio</td>
<td>1.7(2.3)</td>
<td>1.6(1.7)</td>
<td>1.2(1.1)</td>
</tr>
</tbody>
</table>

Table 4.5: Median number of thousands of iterations it takes to reach a solution whose score is less than $\epsilon = 0.1$ with random search and level \{1, 2\} nested Monte-Carlo search. The results are expressed in thousands (k) for the sake of readability. The results are presented in the format Depth 8 (Depth 20).

can be explained by the observation made in Section 4.3.1 when the depth increases, it is harder and harder to sample semantically different valid expressions. The highest improvement is obtained with depth 20 random search: the ratio between the traditional approach and our approach is of 1.32 and 1.17 for $\epsilon = 0.5$ and $\epsilon = 0.1$, respectively.

We observe that the improvements tend to be more important with random search and with level 1 NMC than with level 2 NMC. This is probably related to the fact that the higher the level of NMC is, the more effect the bias mechanism embedded in NMC has; hence reducing the effect of our sampling strategy.

4.7.4 Clustering: Parameter study

In this section, we study the parameters presented in section 4.6. We analyze the evolution of $S_T$, the number of different expressions generated after $T$ trials, with respect to the number of clusters $K$.

Figure 4.7 shows the aggregated (i.e. averaged over all other settings) score of the different sampling strategies $s \in S$. The first observation we can make is that the uniform sampling strategy is worse than both sampling proportionally to the number of
expressions and to the number of equivalent expressions in each cluster. Furthermore, these two strategies are quite similar in terms of performance. The reason is that the ratio between expressions and equivalent expressions is relatively constant between clusters. Thus, the difference between the number of expressions and the number of unique expressions seems unimportant. Also, as the number of clusters grows, the uniform sampling strategy catches on. We explain this by the fact that the number of expressions inside a cluster diminishes up to a point where any of the three strategies are similar.

From here on, any setting \( w \in W \) where the sampling strategy \( s \in S \) is the uniform sampling strategy is removed from the results. Figure 4.8 presents the aggregated results over the preprocessing parameters \( m \in M \). It appears that the sigmoid transformation generally decreases the performance of the algorithm and the normalization increases it slightly over the choice of not doing any change. It seems that in this testbed, normalization is advantageous over the use of the sigmoid. We conjecture that this difference is due to the importance of preserving extreme values to group expressions containing certain operators (e.g., exponential), yet here we only focus on identifying the best preprocessing for this testbed. From here on, any setting \( w \in W \) where the preprocessing \( m \in M \) is not the normalization is removed from the results.

![Figure 4.7: \( S_T \) for sampling strategy \( s \in S \).](image)

Figure 4.9 shows the impact of the distance minimized during the partitioning procedure. Overall, we cannot conclude which distance is better suited for this testbed. Both of them seem to work properly in most cases. However, at depth 15, the use of the

78
euclidean distance ($L_2$) is a better choice. At depth 20, up to 50 clusters the distance $L_2$ is again a safe and sound choice, yet the best result of depth 20 is obtained by the Manhattan distance ($L_1$) combined with 100 clusters. The same phenomenon happens at depth 25. Up to 20 clusters, the distance $L_2$ provides better performance and yield the best results at this depth with 5 clusters, yet it is $L_1$ that is to be recommended as the number of clusters grows. Thus, we choose to keep both distance in the results.

### 4.7.5 Clustering: Evaluation

This section shows the best combination of parameters for a given number of clusters. This time, along the $X$ axis we show the number of trials $T$ and along the $Y$ axis we present $\frac{Z(w^*, T) - Z(w_{base}, T)}{Z(w_{base}, T)}$ for the different depth $d \in D$.

Figure 4.10 shows a clear improvement for each depth, with over 20% for both depths 15 and 25 and almost 20% for depth 20. The best $k$ number of clusters at depth 15 is 15. At depth 20, the number of clusters that yielded the highest results is 50 whereas at depth 25, the best number of clusters is 5. It is worth mentioning that the performance varies closely with the number of clusters. For instance, at depth 15, from a $k = 1$ up to $k = 15$ there is a steady rise in the number of different valid expressions generated $S_T$. Past this number of clusters, the performance decline. The same pattern is observable at the other depths.
4. SIMULATION POLICY FOR SYMBOLIC REGRESSION

![Graphs showing S_T for the distances b ∈ B.](image)

**Figure 4.9**: $S_T$ for the distances $b \in B$.

### 4.8 Conclusion

In this chapter, we presented two contributions to the simulation policy applied to Symbolic Regression. Symbolic Regression is the testbed of choice because of its relevance to a wide range of applications and its potential use to further our work on MCS algorithms.

First, we have proposed an approach to learn a distribution for expressions written in reverse polish notation, with the aim to maximize the expected number of semantically different, valid, generated expressions. We have empirically tested our approach and have shown that the number of such generated expressions can significantly be improved when compared to the default uniform sampling strategy. It also improves the exploration strategy of random search and nested Monte-Carlo search applied to symbolic regression problems. When embedded into a MCS algorithm it still show a significant increase in performance. The second contribution is to partition the input into smaller subset to make the learning phase faster. Again, such a modification led to a significant improvement.

Second we proposed an approach to learn a combination of distributions over a set of symbols, with the aim to maximize the expected number of semantically different, valid, generated expressions. We have empirically shown that a combination of distributions computed from a partitioning of the expressions space and optimizing one distribution per partition can significantly improve the number of generated expressions, with re-
4.8 Conclusion

Figure 4.10: Performance of cluster $k \in K$ over $T$.

Despite to both the default uniform sampling strategy and a single optimized sampling strategy. In addition, we studied the impact of different parameters on the performance such as the distance, the preprocessing, the sampling strategy across several clusters and depths.

A possible extension of this work would be to consider a more global approach to optimize several distribution instead of using a gradient descent for each partition. For instance, a possible extension of this work would be to consider richer distributions making use of the whole history through the use of a general feature function. Nevertheless, the improvement shown in this chapter with respect to the best baseline is already significant (around 20% regardless of the depth). Another extension is to execute a thorough comparison with genetic programming. However I want to point out the difficulty of such comparison. Practically all GP algorithms use a tree representation whereas here we have a sequential representation. Thus, any measure related to the number of leaves explored are not directly applicable without significant changes. Moreover, we cannot simply compare the number of simulations because GP have other phases such as crossover and mutation. The only valid comparison would thus be in terms of time. The problem with a time-based comparison is that it heavily depends on the language used and the quality of the implementation which in my opinion is not a good way to compare these methods.
4. SIMULATION POLICY FOR SYMBOLIC REGRESSION
5

Contribution on
Recommendation Policy applied
on Metagaming

5.1 Introduction

In this chapter we study the recommendation policy. As explained previously, the recommendation policy is the actual decision taken based upon the information gathered. Such policy differs greatly from the selection policy because at this point, the exploration-exploitation dilemma is not relevant anymore. The only purpose is to take the best action(s) possible. As such, a recommendation policy is typically a probability distribution over the set of possible moves.

For the discussion on the work done over the recommendation policy, the chapter is based upon [45]. This chapter studies the best combination of both the selection policy and the recommendation policy as they are mutually dependent. Thus, a good recommendation policy is a policy that works well with a given selection policy.

In the following, Section 5.2 introduces more specifically the topic. Section 5.3 describes the algorithms under study. Section 5.4 presents the results and Section 5.5 concludes the chapter. To be fair with the rest of the authors in [45], it must be pointed out that my main contribution in the paper is part of the experimentation and the writing. Nevertheless, the paper introduces the topic in a clear manner and is presented in its entirety.
5. CONTRIBUTION ON RECOMMENDATION POLICY APPLIED ON METAGAMING

5.2 Recommendation Policy

Many important optimization problems can be separated in two parts: strategic decisions and tactical behavior. Table 5.1 and Table 5.2 provides several examples in industry and games. In the recent years, a wide body of theoretical and experimental work, namely the bandit literature, has been developed around one-step and often un-structured decision making. However, strategic decisions are specific bandit problems; they usually have a very restricted time budget and, in the two-player case, a huge sparsity (in the sense that the optimal solution, namely a Nash equilibrium, contains very few arms compared to the initial set). This chapter is devoted to the analysis of the relevance of this literature for strategic decisions.

<table>
<thead>
<tr>
<th>Example</th>
<th>Strategic</th>
<th>Tactical</th>
</tr>
</thead>
<tbody>
<tr>
<td>Electricity Production</td>
<td>Choosing the maintenance dates</td>
<td>Choosing (real-time) how to satisfy the demand (switching on/off the plants)</td>
</tr>
<tr>
<td>Logistics</td>
<td>Warehouse/factory positioning</td>
<td>Trucks/boats/trains scheduling</td>
</tr>
<tr>
<td>Military operations</td>
<td>Choosing the date &amp; the planning</td>
<td>Military tactics</td>
</tr>
</tbody>
</table>

Table 5.1: Examples of real world problems with a strategy/tactics decomposition. In many cases it would even be possible to define more levels (e.g. deciding investments for electricity production).

In this section we will formalize the problem (5.2.1) and present the notations (5.2.2).

5.2.1 Formalization of the problem

There is no clear formal definition of what is a strategic choice, compared to a tactical choice. However, the idea is that a strategic choice is at a higher level; we will formalize this as follows: in a strategic bandit problem, the number of iterations \( T \) is not huge compared to the number of options (\( K \) in the one player case, or \( K \times K' \) in the two player case). In the one-player case, we will therefore focus on \( T \leq 100K \), and in the
5.2 Recommendation Policy

Table 5.2: Examples of games with a strategy/tactics decomposition. Batoo is a recent yet quite popular game with a strong strategic component in the choice of initial stones.

<table>
<thead>
<tr>
<th>Games</th>
<th>Example</th>
<th>Strategic</th>
<th>Tactical</th>
</tr>
</thead>
<tbody>
<tr>
<td>Handicap Go</td>
<td>Placing the handicap stones</td>
<td>Standard Go gameplay</td>
<td></td>
</tr>
<tr>
<td>Batoo</td>
<td>Opening stones</td>
<td>Batoo variant of Go gameplay</td>
<td></td>
</tr>
<tr>
<td>Chess</td>
<td>Opening choice</td>
<td>Chess gameplay</td>
<td></td>
</tr>
<tr>
<td>New card games</td>
<td>Choosing the deck</td>
<td>Choosing cards/attacks</td>
<td></td>
</tr>
</tbody>
</table>

|桌 5.2: Examples of games with a strategy/tactics decomposition. Batoo is a recent yet quite popular game with a strong strategic component in the choice of initial stones. |

Let us consider a set of strategic choices, also termed arms or options in the bandit literature, denoted without loss of generality by \{1, \ldots, K\}. We want to choose \( \theta \in \{1, \ldots, K\} \) for some performance criterion. We have a finite time budget \( T \) (also termed horizon), which means that we can have access to \( T \) realizations \( L(\theta_1), L(\theta_2), \ldots, L(\theta_T) \) and we then choose some \( \hat{\theta} \). This is the metagame in the one-player case; it is detailed in Algorithm 7. There are several remarks on this framework:

**Algorithm 7** Metagaming with one player.

for \( t \in T \) do

  Chooses \( \theta_t \in \{t, \ldots, K\} \).

  Get a reward \( r_t \) distributed as \( L(\theta_t) \).

end for

Return \( \hat{\theta} \).

Note: The loss, termed simple regret, is \( r_T = \max_\theta \mathbb{E}L(\theta) - \mathbb{E}L(\hat{\theta}) \).

- For evaluating \( L(\theta_i) \), we need a simulator, including the tactical decisions. This possibility is based on the assumption that we can simulate the tactical choices once the strategic choices have been made.
5. CONTRIBUTION ON RECOMMENDATION POLICY APPLIED ON METAGAMING

- Without loss of generality, the simple regret is always positive, and the goal is to have a simple regret as small as possible.

In the two player case, the framework is detailed in Algorithm 8. As in the one-player case, the loss is always positive (without loss of generality), and the goal is to have a loss as small as possible. There are several remarks on this framework:

- As in the one-player case, we assume that we can simulate the tactical behaviors (including the tactical behavior of the opponent). Basically, this is based on the assumption that the opponent has a strategy that we can nearly simulate, or the assumption that the difference between the strategy we choose for the opponent and the opponent’s real strategy is not a problem (playing optimally against the first is nearly equivalent to playing optimally against the latter). This is a classical assumption in many game algorithms; however, this might be irrelevant for e.g. Poker, where opponent modelization is a crucial component of a strategy for earning money; it might also be irrelevant in games in which humans are by far stronger than computers, as e.g. the game of Go.

- We use a simple regret algorithm; this is somehow natural (under assumptions above) as the simple regret is directly the expected increase of loss due to the strategic choice (at least, if we trust assumptions above which ensure that $L(\cdot, \cdot)$ is a good sampling of possible outcomes).

In the game literature, the non-strategic part is usually termed “ingaming” for pointing out the difference with the metagaming.
5.2 Recommendation Policy

5.2.2 Terminology, notations, formula

Useful notations:

- \( \#E \) is the cardinal of the set \( E \).

- \( N_t(i) \) is the number of times the parameter \( i \) has been tested at iteration \( t \), i.e.
  \[
  N_t(i) = \# \{ j \leq t; \theta_j = i \}.
  \]

- \( \hat{L}_t(i) \) is the average reward for parameter \( i \) at iteration \( t \), i.e.
  \[
  \hat{L}_t(i) = \frac{1}{N_t(i)} \sum_{j \leq t; \theta_j = i} r_j
  \]
  (well defined if \( N_t(i) > 0 \)).

- confidence bounds will be useful as well:
  \[
  UB_t(i) = \hat{L}_t(i) + \sqrt{\log(t)/N_t(i)};
  LB_t(i) = \hat{L}_t(i) - \sqrt{\log(t)/N_t(i)}.
  \]

  Various constants are sometimes plugged into these formula (e.g. a multiplicative
  factor in front of the \( \sqrt{\cdot} \)). These confidence bounds are statistically asymptotically
  consistent estimates of the lower and upper confidence bounds in the one-player
  case for a confidence converging to 1.

- In some cases, we need a weighted average as follows (with \( \forall i, \hat{W}_0(i) = 0 \)):
  \[
  \hat{W}_t(i) = \frac{1}{t} \sum_{j \leq t; \theta_j = i} r_j/p_j(i)
  \]
  where \( p_j(i) \) is the probability that \( i \) is chosen at iteration \( j \)
  given observations available at that time. This will in particular be useful for
  EXP3.

When there are two players, similar notations with a ‘ are used for the second player:
\( \hat{W}'_t(j), \hat{L}'_t(j), \ldots \)

As we can see in Algorithms 7 and 8 specifying a metagaming algorithm implies
specifying several components:

- The tactical simulators (necessary for computing \( L \)), which, given the sequence
  of strategic and tactical decisions, provide the loss; this is part of the problem
  specification.

- The simulator of our tactical strategy; this is also necessary for computing \( L \). We
  will not work on this part, which is precisely not the meta-gaming part.

- For the two-player case, the simulator of the opponent’s strategy as well. This
  could be considered as a part of metagaming because the uncertainty on the
  opponent’s strategy should, in a perfect world, be taken into account in the
  strategic module. However, we simplify the problem by assuming that such a
  simulator is given and fixed and satisfactory.
5. CONTRIBUTION ON RECOMMENDATION POLICY APPLIED ON METAGAMING

- The two components which are the core of metagaming/strategic choices (following the terminology of [74]):
  - exploration module, aimed at choosing $\theta_i$ and $\theta_i'$ (the latter in the two-player case);
  - recommendation module, aimed at choosing $\hat{\theta}$.

The underlying assumption in this chapter is that we do not seek to work on the detailed structure or the problem, and we just want to have access to it through high-level primitives like the $L$ function.

[75] has done a similar comparison, with a different family of bandits and a different context; we here use their best performing bandits, and add some new ones (the LCB recommendation, Bernstein races which were cited but not tested, Successive Rejects and Adapt-UCB-E).

5.3 Algorithms

We summarize below the state of the art, for exploration and for recommendation.

5.3.1 Algorithms for exploration

We present below several known algorithms for choosing $\theta_i, \theta'_i$.

- The UCB (Upper Confidence Bound) formula is well known since [7, 76]. It is optimal in the one player case up to some constants, for the criterion of cumulative regret. The formula is as follows, for some parameter $\alpha$: $\theta_t = mod(t, K) + 1$ if $t \leq K$; $\theta_t = \arg \max_i \hat{L}_{t-1}(i) + \alpha\sqrt{\log(t)/N_{t-1}(i)}$ otherwise.

- The EXP3 (Exponential weights for Exploration and Exploitation) algorithm is known in the two-player case[13]. It converges to the Nash equilibrium of the strategic game. In our variant, $\theta_{t+1} = i$ with probability

$$\frac{\beta}{K\sqrt{t}} + (1 - \beta/\sqrt{t}) \frac{\exp(\sqrt{t}\hat{W}_{t-1}(i))}{\sum_{j \in \{1, \ldots, K\}} \exp(\sqrt{t}\hat{W}_{t-1}(j))}.$$  

- [74] has discussed the efficiency of the very simple uniform exploration strategy in the one-player case, i.e.

$$\theta_t = \arg \min_{i \in \{1, \ldots, K\}} N_{t-1}(i);$$
5.3 Algorithms

in particular, it reaches the provably optimal expected simple regret $O(\exp(-cT))$ for $c$ depending on the problem. [74] also shows that it reaches the optimal regret, within logarithmic terms, for the non-asymptotic distribution independent framework, with $O(\sqrt{K \log(K)/T})$.

• [77] has revisited recently the progressive discarding of statistically weak moves, i.e. Bernstein races; in this chapter, we choose the arm with smallest number of simulations among arms which are not statistically rejected:

$$\hat{\theta}_{t+1} = \arg \min_{i \in \{1, \ldots, K\}} \frac{N_t(i)}{UB_t(i) \geq \max_k LB_t(k)}.$$

In many works, Bernstein bounds are used with a large set of arms, and coefficients in LB or UB formula above take into account the number of arms; we will here use the simple LB and UB above as our number of arms is moderate.

• Successive Reject (SR) is a simple algorithm, quite efficient in the simple regret setting; see Alg. 9.

• Adaptive-UCB-E is a variant of UCB, with an adaptive choice of coefficients; see Alg. 10.

Algorithm 9 The Successive Reject algorithm from [78] for $K$ arms and $T$ iterations.

Define $Z = \frac{1}{2} + \sum_{i=2}^{K} \frac{1}{i}$ and $A = \{1, \ldots, K\}$ and $n_0 = 0$ and $n_k = \lceil (1/Z) \frac{T-K}{K+1-K} \rceil$ for $k \geq 1$.

for each epoch $k = 1, \ldots, K - 1$
    for each $i \in A$
        choose (exploration) arm $i$ during $n_k - n_{k-1}$ steps.
    end for
    Then, remove from $A$ the arm with worse average reward.
end for

Return the unique remaining element of $A$.

5.3.2 Algorithms for final recommendation

Choosing the final arm, used for the real case, and not just for exploration, might be very different from choosing exploratory arms. Typical formulas are:
5. CONTRIBUTION ON RECOMMENDATION POLICY APPLIED ON METAGAMING

Algorithm 10 The Adaptive-UCB-E algorithm from [78].

Define $Z = \frac{1}{2} + \sum_{i=2}^{K} \frac{1}{i}$ and $n_k = \lceil \frac{(1/Z)T - K}{K+1-k} \rceil$.

Define $t_0 = 0$ and $t_1 = Kn_1$ and $t_k = n_1 + \cdots + n_{k-1} + (K-k+1)n_k$.

Define $B_{i,t}(a) = \hat{L}_{t-1}(i) + \sqrt{\frac{a}{N_{t-1}(i)}}$.

for each epoch $k = 1, \ldots, K - 1$ do

Let $H = K$ if $k = 0$, and $H = \max_{K-k+1 \leq i \leq K} i \hat{\Delta}^{-2}(\leq k)$ otherwise, where $\hat{\Delta}_{i,k} = (\max_{1 \leq j \leq K} \hat{L}_{t-1}(j) - \hat{L}_{t-1}(i))$, and $\leq$ is an ordering such that $\Delta_{<1>,k} \leq \cdots \leq \Delta_{<K>,k}$.

For $t = t_k + 1, \ldots, t_{k+1}$ choose (exploration) arm $i$ maximizing $B_{i,t}(cn/H)$.

end for

Return $i$ that maximizes $L_t(i)$.

- **Empirically best arm (EBA)**: picks up the arm with best average reward.
  Makes sense if all arms have been tested at least once. Then the formula is $\hat{\theta} = \arg \max_i \hat{L}_T(i)$.

- **Most played arm (MPA)**: the arm which was simulated most often is chosen.
  This methodology has the drawback that it can not make sense if uniformity is applied in the exploratory steps, but as known in the UCT literature (Upper Confidence Tree[10]) it is more stable than EBA when some arms are tested a very small number of times (e.g. just once with a very good score - with EBA this arm can be chosen). With MPA, $\hat{\theta} = \arg \max_i N_T(i)$.

- **Upper Confidence Bound (UCB)**: $\hat{\theta} = \arg \max_i UB_T(i)$. This makes sense only if $T \geq K$. UCB was used as a recommendation policy in old variants of UCT but it is now widely understood that it does not make sense to have “optimism in front of uncertainty” (i.e. the positive coefficient for $\sqrt{t/N_t(i)}$ in the UB formula) for the recommendation step.

- As Upper Confidence Bound, with their optimistic nature on the reward (they are increased for loosely known arms, through the upper bound), are designed for exploration more than for final recommendation, the LCB (Lower Confidence Bound) makes sense as well: $\hat{\theta} = \arg \max_i LB_T(i)$.

- **EXP3** is usually associated with the *empirical* recommendation technique (sometimes referred to as “empirical distribution of play”), which draws an arm with probability proportional to the frequency at which it was drawn during the ex-
5.4 Experimental results

We experiment algorithms above in the one-player case (with kill-all go, in which the strategic choice is the initial placement of stones for the black player) and in the two-player case in sections below.

5.4.1 One-player case: killall Go

We refer to classical sources for the rules of Go; KillAll Go is the special case in which black is given an advantage (some initial stones), but has a more difficult goal: he must kill all opponent stones on the board. So, one player only has initial stones to set up; the game is then played as a standard Go game. We refer to two different killall-Go frameworks: 7x7, 2 initial stones for black (Section 5.4.1.1); 13x13, 8 or 9 initial stones for black (Section 5.4.1.2). The human opponent is Ping-Chiang Chou (5p professional player).

5.4.1.1 7x7 killall Go

Here, the black player must choose the positioning of two initial stones. Human experts selected 4 possibilities: (1) a black stone in C5, and next black stone chosen by the tactical system as a first move; (2) a black stone in C4, and next black stone chosen by the tactical system as a first move; (3) a black stone in D4 (center), and next black stone chosen by the tactical system as a first move; (4) two black stones in C4 and E4. We tested intensively each of these strategic choices by our tactical system (ColdMilk program, by Dong Hwa university), in order to get a reliable estimate of the winning rate in each case (Table 5.3). Then, we simulated (using these estimates as ground truth) what would happen if we used various strategic tools for choosing the initial
5. CONTRIBUTION ON RECOMMENDATION POLICY APPLIED ON METAGAMING

placement, for various limited budgets ($T = 16, 64, 256$). Results, for kill-all Go as explained above and also for various artificial settings with the same number of arms, are presented in Tables 5.6 and 5.7. Arms are randomly rotated for getting rid of trivial bias.

<table>
<thead>
<tr>
<th>Placement of black stones</th>
<th>Score for black</th>
</tr>
</thead>
<tbody>
<tr>
<td>C5+choice by tactical system</td>
<td>27.9% ±2.3%</td>
</tr>
<tr>
<td>C4+choice by tactical system</td>
<td>33.4% ±2.4%</td>
</tr>
<tr>
<td>D4+choice by tactical system</td>
<td>36.2% ±3.0%</td>
</tr>
<tr>
<td>C4+E4</td>
<td>44.8% ±2.7%</td>
</tr>
</tbody>
</table>

Table 5.3: Efficiency of each strategic choice for black in killall Go. These numbers will be used as ground truth for experiments below (Tables 5.6 and 5.7).

Two 7x7 killall-go games were then played against Ping-Chiang Chou (5P), with one win of the computer as White and one loss of the computer as Black (i.e. White won both). Results are presented in Fig. 5.1.

![Figure 5.1](image)

Figure 5.1: Game played by our program MoGoTW as White (left) and as Black (right) in 7x7 killall Go. The left game is a win for the program and the right game is a loss for the program. The pro player did not make the same strategic choice as our program (he chose C4 E3 instead of our choice C4 E4) but agreed, after discussion, that C4 E4 is better.
5.4 Experimental results

5.4.1.2 13x13 killall Go

We reproduced the experiments with 13x13 initial placement of stones. Fig. 5.2 presents the five different handicap placements considered in the experiment. As for 7x7, heavy computations allowed us to find an approximate ground truth, and then experiments are run on this ground truth. Experimental results for various bandit approaches on this 13x13 killall Go metagaming are given in Table 5.4. We also test on artificial problems.

Figure 5.2: Five different handicap placements proposed by Go experts for 13x13 killall Go with 9 initial stones.

We then show in Fig. 5.3 the games played against Ping-Chiang Chou by our program as White with 8 and 9 initial stones respectively; we see on these games the strategic choice made by Ping-Chiang Chou (5P), which is the same as the strategic choice by our program, i.e. the first choice in Fig. 5.2.

Figure 5.3: These two games are the killall-go games played by our program as White against Ping-Chiang Chou (5P). The program won with 8 initial black stones and lost with 9 initial stones.
5. CONTRIBUTION ON RECOMMENDATION POLICY APPLIED ON METAGAMING

<table>
<thead>
<tr>
<th>Exploration / Recommendation Algorithm</th>
<th>Average simple regret (16,64,256 time steps)</th>
</tr>
</thead>
<tbody>
<tr>
<td>uniform sampling, EBA</td>
<td>0.0201 0.0204 0.0139</td>
</tr>
<tr>
<td>UCB+MPA</td>
<td>0.0215 0.0192 0.0147</td>
</tr>
<tr>
<td>UCB+UCB</td>
<td>0.0336 0.0274 0.0213</td>
</tr>
<tr>
<td>UCB+LCB</td>
<td>0.0224 0.0202 0.0137</td>
</tr>
<tr>
<td>Bernstein+LCB</td>
<td>0.0206 0.0206 0.0146</td>
</tr>
<tr>
<td>UCB+EBA</td>
<td>0.0221 0.0206 0.0137</td>
</tr>
<tr>
<td>EXP3+EDP</td>
<td>0.0369 0.0359 0.0357</td>
</tr>
<tr>
<td>SR</td>
<td>0.0239 0.0225 0.0119</td>
</tr>
<tr>
<td>adapt-UCB-E, EBA</td>
<td>0.0235 0.0199 0.0138</td>
</tr>
</tbody>
</table>

Table 5.4: Experimental results of average simple regret when comparing five different stone placements for 9 stones in 13x13 as shown in Fig. 5.2. All experiments are reproduced 1000 times.

5.4.2 Two-player case: Sparse Adversarial Bandits for Urban Rivals

Recently [51] proposed a variant of EXP3 called TEXP3. TEXP3 takes its root into the fact that decision making algorithms in games rarely have enough time to reach the nice asymptotic behavior guarantied by EXP3. Also, EXP3 fails to exploit that in most games, the number of good moves is rather low compared to the number of possible moves $K$. TEXP3 is an attempt to exploit these two characteristics. It uses the outcome of EXP3 and truncates the arms that are unlikely to be part of the solution. Alg. 11 describes the implementation. The constant $c$ is chosen as $\frac{1}{T} \max_i (T x_i)^{\alpha}$ for some $\alpha \in [0, 1]$ (and $d$ accordingly), as in [51], while $T$ is the number of iterations executed. We set $\alpha = 0.7$ in our experiments, following [51]. The natural framework of EXP3 is a two-player game. In this section we apply EXP3 and TEXP3 to Urban Rivals, a stochastic card games available for free on Internet and that fits the framework. The game is as follow: (1) player 1 choose a combination $\theta_1 \in \{1, \ldots, K_1\}$; (2) simultaneously, player 2 choose a combination $\theta' \in \{1, \ldots, K'\}$; (3) then the game is resolved (ingaming). We consider a setting in which two players choose 4 cards from a finite set of 10 cards. There exists $10^4$ combinations, yet by removing redundant
5.4 Experimental results

Figure 5.4: These two games are the killall-go games played by our program as Black against Ping-Chiang Chou (5P). The program lost both with 8 initial black stones and with 9 initial stones.

Algorithm 11 TEXP3 (truncated EXP3), offline truncation post-EXP3.

Let \( x \) and \( y \) be the approximate Nash equilibria as proposed by EXP3 for the row and column players respectively.

Truncate as follows:

\[
\begin{align*}
    x'_i &= x_i \text{ if } x_i > c, x'_i = 0 \text{ otherwise}; \\
    y'_i &= y_i \text{ if } y_i > d, y'_i = 0 \text{ otherwise}.
\end{align*}
\]

Renormalize:

\[
\begin{align*}
    x'' &= x' / \sum_i x'_i; \\
    y'' &= y' / \sum_i y'_i.
\end{align*}
\]

Output \( x'', y'' \).

arms, we remain with 715 different possible combinations (both \( K_1 = K_2 = 715 \)) if we allow the same card to be used more than once. The first objective is to test whether EXP3 (and TEXP3) is stronger than a random player for different numbers of iterations \( T \). We are specifically interested in situation where \( T \) is small (compared to \( K_1 \times K_2 \)) as it is typically the case in games. Table 5.5 (left) present the score (in %) of EXP3 versus a random player. EXP3 significantly beats the random player when \( T > 25000 \). It can thus execute a strategic choice that outperforms a random player when they have similar tactical capabilities. As \( T \) grows, the strategic choice becomes better. Next we look into a way to make an even better choice with a smaller \( T \).
Table 5.5: EXP3 vs Random (left) and TEXP3 vs Random (right).

<table>
<thead>
<tr>
<th>T</th>
<th>Score ±1σ</th>
<th>T</th>
<th>Score ±1σ</th>
</tr>
</thead>
<tbody>
<tr>
<td>10 000</td>
<td>0.5042 ± 0.001</td>
<td>10 000</td>
<td>0.7206 ± 0.005</td>
</tr>
<tr>
<td>25 000</td>
<td>0.5278 ± 0.001</td>
<td>25 000</td>
<td>0.7238 ± 0.003</td>
</tr>
<tr>
<td>50 000</td>
<td>0.5421 ± 0.002</td>
<td>50 000</td>
<td>0.7477 ± 0.002</td>
</tr>
<tr>
<td>100 000</td>
<td>0.5749 ± 0.004</td>
<td>100 000</td>
<td>0.7871 ± 0.006</td>
</tr>
</tbody>
</table>

Recently TEXP3 has been proven to outperform a random player with less information than EXP3 (experimentally in [51], theoretically in [29]). Table 5.5 (right) presents the performance of TEXP3 against a random player under the same settings as EXP3 above. These results are in line with previous studies; however, the improvement is much better - probably because we have here a highly sparse problem. Even with the lowest setting ($T = 10 000$), TEXP3 managed a strong performance against a random player. Again, with little information ($T << K_1 \times K_2$), TEXP3 can make strategic choices that influence the outcome of the game positively; furthermore, it clearly outperforms EXP3.

### 5.5 Conclusions

We compared various algorithms for strategic choices including widely played games (Killall Go, a classical exercise of Go schools, and Urban Rivals); we defined strategic choices in terms of moderate exploration budget for a simple regret criterion. We distinguished the one-player case and the two-player case; this distinction, in bandit terms, is a distinction between stochastic and adversarial bandits.

As clearly shown by the good performance of UCB/LCB variants, SR, and EXP3 on their original frameworks (one-player and two-player cases respectively), and by the poor performance of EXP3 in the one-player case, this distinction is relevant. Consistently with theory, bandits designed for the stochastic case (typically UCB) performed well in the one-player case and bandits designed for the adversarial case (typically EXP3) performed well in the two-player case. The distinction between simple regret and cumulative regret is less striking; yet, successive rejects, which was designed for simple regret algorithms, performed very well in particular for very small budgets.
5.5 Conclusions

We also show the relevance of a careful recommendation algorithm; UCB is a good exploration algorithm, but it should be accompanied by a good recommendation strategy like LCB or MPA as soon as the number of options is not negligible compared to the number of time steps; otherwise weak poorly explored arms can be recommended. This is however less critical than in Monte-Carlo Tree Search, where bandits are applied many times per run (once per move in a control problem or in a game).

The results in the two-player case also suggest that sparsity should be used whenever possible in the adversarial case; the superiority of TEXP3 over EXP3 in this context is the most clearest contrast in this work. Whereas simple regret and cumulative regret make little difference, even in the context of small time budget, sparse or not sparse makes a big difference, as much as distinguishing one-player case and two-player case. We conclude below with more details for the one-player and two-player case respectively.

5.5.1 One-player case

There are two crucial components under test: exploration algorithm, and recommendation algorithm. The most important component in strategic choices is the exploration formula. In many of our tests (with the notable exception of very small budget, very relevant here for our setting), the best algorithm for exploration is UCB, which is designed for the one-player case with cumulative regret; the surprising thing is that we here work on the simple regret, which is the natural notion of regret for the framework of strategic choices. Nonetheless, the variant of UCB termed Adapt-UCB-E, designed for parameter free simple regret, performs correctly. Consistently with artificial tests in [74], UCB is non-asymptotically much better than uniform exploration variants (which are nonetheless proved asymptotically optimal within logarithmic factors both for a fixed distribution and in a distribution free setting, in the “simple regret” setting).

The asymptotic behavior is far from being a good approximation here. Importantly for our framework, Successive Reject, designed for simple regret, is very stable (never very bad) and outperforms UCB variants for the smallest budgets.

Consistently with some folklore results in Monte-Carlo Tree Search, the recommendation should not be made in a UCB manner; in fact, the lower confidence bound performed very well; we also got good results with the most played arm or the empirically best arm, as recommendation rules. We point out that many practitioners in the Computer-Go literature (which is based on heavily tuned bandit
5. CONTRIBUTION ON RECOMMENDATION POLICY APPLIED ON METAGAMING

algorithms) use combinations of EBA and MPA and LCB as recommendation arms for optimal performance. Consistently with intuition, EBA becomes weaker with larger numbers of arms. This is consistent with experiments in [75]. Bernstein races performed moderately well; there was no effort for tuning them and maybe they might be improved by some tuning. Adapt-UCB-E performed well as a variant of UCB dedicated to simple regret, but not better than SR or other UCB variants.

Results include games won against a professional player, in 7x7 Killall Go and in 13x13 Killall Go; in this case, the strategic decision is the initial choice.

5.5.2 Two-player case

In the two-player case, EXP3 (dedicated to this adversarial setting) naturally performed well. We made experiments confirming the good behavior of the algorithm, following [51, 80, 81]. As metagaming is a good candidate for providing sparse problems, we tested the efficiency of the truncation algorithm TEXP3 [51], with indeed much better results here than in the original paper (this is certainly due to the fact that, in our metagaming context, we have a much more sparse benchmark than [51]).

Results include experiments on a real game, namely Urban Rivals; the strategic choice consists in choosing the cards, which is directly a strategic choice setting.

Further work. Importantly, we worked only on variants of bandits which have no expert knowledge and no similarity measure on arms; we just consider the set of strategic possibilities with no structure on it. In the one-player case, there is already a wide literature on how to use some prior knowledge in a bandit [82, 83, 84, 85] (progressive widening, progressive unpruning); the use of a structure on it (a distance between arms) is not so clear and will be the object of a future work. In the case of two bandits operating for the two strategic choices in an adversarial setting, both the structure and the prior knowledge are to a large extent ignored in the literature. This is our main further work.
5.5 Conclusions

Table 5.6: Average simple regret for various exploration/recommendation methodologies.

<table>
<thead>
<tr>
<th>Exploration / Recommendation Algorithm</th>
<th>Average simple regret (16,64,256 time steps)</th>
<th>Strategic choice in 7x7 killall Go (with symmetry-breaking; 4 possible choices)</th>
</tr>
</thead>
<tbody>
<tr>
<td>uniform sampling, EBA</td>
<td>0.092 0.0603 0.0244</td>
<td>uniform sampling, EBA 0.092 0.0603 0.0244</td>
</tr>
<tr>
<td>UCB+MPA</td>
<td>0.079 0.0563 0.022</td>
<td>UCB+MPA 0.079 0.0563 0.022</td>
</tr>
<tr>
<td>UCB+UCB</td>
<td>0.0673 0.0523 0.0304</td>
<td>UCB+UCB 0.0673 0.0523 0.0304</td>
</tr>
<tr>
<td>UCB+LCB</td>
<td>0.0751 0.0466 0.0222</td>
<td>UCB+LCB 0.0751 0.0466 0.0222</td>
</tr>
<tr>
<td>Bernstein+LCB</td>
<td>0.0633 0.0537 0.0226</td>
<td>Bernstein+LCB 0.0633 0.0537 0.0226</td>
</tr>
<tr>
<td>UCB+EBA</td>
<td>0.0744 0.0474 0.0185</td>
<td>UCB+EBA 0.0744 0.0474 0.0185</td>
</tr>
<tr>
<td>EXP3+EDP</td>
<td>0.0819 0.0809 0.0748</td>
<td>EXP3+EDP 0.0819 0.0809 0.0748</td>
</tr>
<tr>
<td>SR</td>
<td>0.0627 0.0448 0.021</td>
<td>SR 0.0627 0.0448 0.021</td>
</tr>
<tr>
<td>adapt-UCB-E, EBA</td>
<td>0.0707 0.0483 0.0188</td>
<td>adapt-UCB-E, EBA 0.0707 0.0483 0.0188</td>
</tr>
<tr>
<td>4 artificial options, with reward unif. in [0,1]</td>
<td></td>
<td></td>
</tr>
<tr>
<td>uniform sampling, EBA</td>
<td>0.0652 0.0197 0.00394</td>
<td>uniform sampling, EBA 0.0652 0.0197 0.00394</td>
</tr>
<tr>
<td>UCB+MPA</td>
<td>0.0535 0.0198 0.00453</td>
<td>UCB+MPA 0.0535 0.0198 0.00453</td>
</tr>
<tr>
<td>UCB+UCB</td>
<td>0.064 0.0386 0.00931</td>
<td>UCB+UCB 0.064 0.0386 0.00931</td>
</tr>
<tr>
<td>UCB+LCB</td>
<td>0.0495 0.0142 0.00626</td>
<td>UCB+LCB 0.0495 0.0142 0.00626</td>
</tr>
<tr>
<td>Bernstein+LCB</td>
<td>0.0563 0.0191 0.00465</td>
<td>Bernstein+LCB 0.0563 0.0191 0.00465</td>
</tr>
<tr>
<td>UCB+EBA</td>
<td>0.0454 0.0175 0.00401</td>
<td>UCB+EBA 0.0454 0.0175 0.00401</td>
</tr>
<tr>
<td>EXP3+EDP</td>
<td>0.184 0.145 0.11</td>
<td>EXP3+EDP 0.184 0.145 0.11</td>
</tr>
<tr>
<td>SR</td>
<td>0.0611 0.0205 0.00681</td>
<td>SR 0.0611 0.0205 0.00681</td>
</tr>
<tr>
<td>adapt-UCB-E, EBA</td>
<td>0.0505 0.014 0.00478</td>
<td>adapt-UCB-E, EBA 0.0505 0.014 0.00478</td>
</tr>
<tr>
<td>4 artificial options, (0,1,0,0)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>uniform sampling, EBA</td>
<td>0.0509 0.0129 0.0002</td>
<td>uniform sampling, EBA 0.0509 0.0129 0.0002</td>
</tr>
<tr>
<td>UCB+MPA</td>
<td>0.0519 0.0148 0.0001</td>
<td>UCB+MPA 0.0519 0.0148 0.0001</td>
</tr>
<tr>
<td>UCB+UCB</td>
<td>0.0695 0.0277 0.0049</td>
<td>UCB+UCB 0.0695 0.0277 0.0049</td>
</tr>
<tr>
<td>UCB+LCB</td>
<td>0.0503 0.0155 0</td>
<td>UCB+LCB 0.0503 0.0155 0</td>
</tr>
<tr>
<td>Bernstein+LCB</td>
<td>0.0483 0.0136 0.0004</td>
<td>Bernstein+LCB 0.0483 0.0136 0.0004</td>
</tr>
<tr>
<td>UCB+EBA</td>
<td>0.0501 0.014 0.0001</td>
<td>UCB+EBA 0.0501 0.014 0.0001</td>
</tr>
<tr>
<td>EXP3+EDP</td>
<td>0.0706 0.062 0.0524</td>
<td>EXP3+EDP 0.0706 0.062 0.0524</td>
</tr>
<tr>
<td>SR</td>
<td>0.0532 0.0409 0.012</td>
<td>SR 0.0532 0.0409 0.012</td>
</tr>
<tr>
<td>adapt-UCB-E, EBA</td>
<td>0.0528 0.014 0.001</td>
<td>adapt-UCB-E, EBA 0.0528 0.014 0.001</td>
</tr>
</tbody>
</table>

Performance of various strategic systems for choosing initial placement for Black in 7x7 killall-Go. The first row is the real-world case, with 4 arms; then, we consider various cases with the same number of arms: (1) random uniform probabilities of winning for each arm; (2) all arms have probability 0 of winning except one arm which has probability 0.1 of winning (3) all arms have probability 1 of winning except one arm which has probability 0.9 (4) all arms have probability 0.5 except one which has probability 0.4 (5) all arms have probability 0.5 except one which has probability 0.6. Please note that in the artificial cases, the index of the special arm (the arm with different reward) is randomly drawn and is indeed not necessarily the first. Each experiment is reproduced 1000 times and standard deviations are less than 0.04.
5. CONTRIBUTION ON RECOMMENDATION POLICY APPLIED ON METAGAMING

<table>
<thead>
<tr>
<th>Exploration / Recommendation Algorithm</th>
<th>Average simple regret (16,64,256 time steps)</th>
</tr>
</thead>
<tbody>
<tr>
<td>uniform sampling, EBA</td>
<td>0.121 0.0973 0.0488</td>
</tr>
<tr>
<td>UCB+MPA</td>
<td>0.127 0.0677 0.0235</td>
</tr>
<tr>
<td>UCB+UCB</td>
<td>0.0835 0.0826 0.0543</td>
</tr>
<tr>
<td>UCB+LCB</td>
<td>0.0976 0.0656 0.0213</td>
</tr>
<tr>
<td>Bernstein+LCB</td>
<td>0.116 0.076 0.0488</td>
</tr>
<tr>
<td>UCB+EBA</td>
<td>0.104 0.0637 0.0222</td>
</tr>
<tr>
<td>EXP3+EDP</td>
<td>0.1 0.1 0.094</td>
</tr>
<tr>
<td>SR</td>
<td>0.0987 0.0557 0.0232</td>
</tr>
<tr>
<td>adapt-UCB-E, EBA</td>
<td>0.103 0.067 0.023</td>
</tr>
</tbody>
</table>

**Table 5.7:** Average simple regret of various exploration/recommendations methodologies for various real-world or artificial problems. The first row is the real-world case, in case we do not remove the symmetries; this increases the number of possible choices to 11. This is obviously not what we should do from the point of view of the application; we just do this in order to generate a new test case. The same artificial cases as in the 4-options case are reproduced with 11 options. All experiments are reproduced 1000 times and standard deviations are less than 0.004.
6

Algorithm discovery

6.1 Introduction

This chapter develops an idea rather pioneering. So far we focused on improving each component of Monte Carlo search (MCS) algorithms such as the simulation, the selection and the recommendation policy. Here, it is the combination of the components themselves that is under study.

Indeed, MCS algorithms rely on random simulations to evaluate the quality of states or actions in sequential decision making problems. Most of the recent progress in MCS algorithms has been obtained by integrating smart procedures to select the simulations to be performed. This has led to, among other things, the Upper Confidence bounds applied to Trees algorithm (UCT, [36]) that was popularized thanks to breakthrough results in computer Go [37]. This algorithm relies on a game tree to store simulation statistics and uses this tree to bias the selection of future simulations. While UCT is one way to combine random simulations with tree search techniques, many other approaches are possible. For example, the Nested Monte Carlo (NMC) search algorithm [86], which obtained excellent results in the last General Game Playing competition [87], relies on nested levels of search and does not require storing a game tree.

How to best bias the choice of simulations is still an active topic in MCS-related research. Both UCT and NMC are attempts to provide generic techniques that perform well on a wide range of problems and that work with little or no prior knowledge. While working on such generic algorithms is definitely relevant to AI, MCS algorithms are

http://games.stanford.edu
in practice widely used in a totally different scenario, in which a significant amount of prior knowledge is available about the game or the sequential decision making problem to be solved.

People applying MCS techniques typically spend plenty of time exploiting their knowledge of the target problem so as to design more efficient problem-tailored variants of MCS. Among the many ways to do this, one common practice is automatic hyper-parameter tuning. By way of example, the parameter $C > 0$ of UCT is in nearly all applications tuned through a more or less automated trial and error procedure. While hyper-parameter tuning is a simple form of problem-driven algorithm selection, most of the advanced algorithm selection work is done by humans, i.e., by researchers that modify or invent new algorithms to take the specificities of their problem into account.

The comparison and development of new MCS algorithms given a target problem is mostly a manual search process that takes much human time and is error prone. Thanks to modern computing power, automatic discovery is becoming a credible approach for partly automating this process. In order to investigate this research direction, we focus on the simplest case of (fully-observable) deterministic single-player games. Our contribution is twofold. First, we introduce a grammar over algorithms that enables generating a rich space of MCS algorithms. It also describes several well-known MCS algorithms, using a particularly compact and elegant description. Second, we propose a methodology based on multi-armed bandits for identifying the best MCS algorithm in this space, for a given distribution over training problems. We test our approach on three different domains. The results show that it often enables discovering new variants of MCS that significantly outperform generic algorithms such as UCT or NMC. We further show the good robustness properties of the discovered algorithms by slightly changing the characteristics of the problem.

This chapter is structured as follows. Section 6.2 formalizes the class of sequential decision making problems considered in this chapter and formalizes the corresponding MCS algorithm discovery problem. Section 6.3 describes our grammar over MCS algorithms and describes several well-known MCS algorithms in terms of this grammar. Section 6.4 formalizes the search for a good MCS algorithm as a multi-armed bandit problem. We experimentally evaluate our approach on different domains in Section 6.5. Finally, we discuss related work in Section 6.6 and conclude in Section 6.7.
6.2 Problem statement

We consider the class of finite-horizon fully-observable deterministic sequential decision-making problems. A problem $P$ is a triple $(x_1, f, g)$ where $x_1 \in X$ is the initial state, $f$ is the transition function, and $g$ is the reward function. The dynamics of a problem is described by

$$x_{t+1} = f(x_t, u_t) \quad t = 1, 2, \ldots, T,$$

(6.1)

where for all $t$, the state $x_t$ is an element of the state space $X$ and the action $u_t$ is an element of the action space. We denote by $U$ the whole action space and by $U_x \subset U$ the subset of actions which are available in state $x \in X$. In the context of one player games, $x_t$ denotes the current state of the game and $U_{x_t}$ are the legal moves in that state. We make no assumptions on the nature of $X$ but assume that $U$ is finite. We assume that when starting from $x_1$, the system enters a final state after $T$ steps and we denote by $F \subset X$ the set of these final states.\(^\dagger\) Final states $x \in F$ are associated to rewards $g(x) \in \mathbb{R}$ that should be maximized.

A search algorithm $A(\cdot)$ is a stochastic algorithm that explores the possible sequences of actions to approximately maximize

$$A(P = (x_1, f, g)) \simeq \arg \max_{u_1, \ldots, u_T} g(x_{T+1}),$$

(6.2)

subject to $x_{t+1} = f(x_t, u_t)$ and $u_t \in U_{x_t}$. In order to fulfill this task, the algorithm is given a finite amount of computational time, referred to as the budget. To facilitate reproducibility, we focus primarily in this chapter on a budget expressed as the maximum number $B > 0$ of sequences $(u_1, \ldots, u_T)$ that can be evaluated, or, equivalently, as the number of calls to the reward function $g(\cdot)$. Note, however, that it is trivial in our approach to replace this definition by other budget measures, as illustrated in one of our experiments in which the budget is expressed as an amount of CPU time.

We express our prior knowledge as a distribution over problems $\mathcal{D}_P$, from which we can sample any number of training problems $P \sim \mathcal{D}_P$. The quality of a search algorithm

\(^\dagger\)In many problems, the time at which the game enters a final state is not fixed, but depends on the actions played so far. It should however be noted that it is possible to make these problems fit this fixed finite time formalism by postponing artificially the end of the game until $T$. This can be done, for example, by considering that when the game ends before $T$, a “pseudo final state” is reached from which, whatever the actions taken, the game will reach the real final state in $T$.\)
6. ALGORITHM DISCOVERY

\( A^B(\cdot) \) with budget \( B \) on this distribution is denoted by \( J^B_A(\mathcal{D}_P) \) and is defined as the expected quality of solutions found on problems drawn from \( \mathcal{D}_P \):

\[
J^B_A(\mathcal{D}_P) = \mathbb{E}_{P \sim \mathcal{D}_P} \{ \mathbb{E}_{x_{T+1} \sim A^B(P)} \{ g(x_{T+1}) \} \},
\]

(6.3)

where \( x_{T+1} \sim A^B(P) \) denotes the final states returned by algorithm \( A \) with budget \( B \) on problem \( P \).

Given a class of candidate algorithms \( \mathcal{A} \) and given the budget \( B \), the algorithm discovery problem amounts to selecting an algorithm \( A^* \in \mathcal{A} \) of maximal quality:

\[
A^* = \arg\max_{A \in \mathcal{A}} J^B_A(\mathcal{D}_P).
\]

(6.4)

The two main contributions of this chapter are: (i) a grammar that enables inducing a rich space \( \mathcal{A} \) of candidate MCS algorithms, and (ii) an efficient procedure to approximately solve Eq. (6.4).

6.3 A grammar for Monte-Carlo search algorithms

All MCS algorithms share some common underlying general principles: random simulations, look-ahead search, time-receding control, and bandit-based selection. The grammar that we introduce in this section aims at capturing these principles in a pure and atomic way. We first give an overall view of our approach, then present in detail the components of our grammar, and finally describe previously proposed algorithms by using this grammar.

6.3.1 Overall view

We call search components the elements on which our grammar operates. Formally, a search component is a stochastic algorithm that, when given a partial sequence of actions \( (u_1, \ldots, u_{t-1}) \), generates one or multiple completions \( (u_t, \ldots, u_T) \) and evaluates them using the reward function \( g(\cdot) \). The search components are denoted by \( S \in \mathcal{S} \), where \( \mathcal{S} \) is the space of all possible search components.

Let \( S \) be a particular search component. We define the search algorithm \( A_S \in \mathcal{A} \) as the algorithm that, given the problem \( P \), executes \( S \) repeatedly with an empty partial sequence of actions (\( \cdot \)), until the computational budget is exhausted. The search
6.3 A grammar for Monte-Carlo search algorithms

Algorithm $A_S$ then returns the sequence of actions $(u_1, \ldots, u_T)$ that led to the highest reward $g(\cdot)$.

In order to generate a rich class of search components—hence a rich class of search algorithms—in an inductive way, we rely on search-component generators. Such generators are functions $\Psi : \Theta \rightarrow S$ that define a search component $S = \Psi(\theta) \in S$ when given a set of parameters $\theta \in \Theta$. Our grammar is composed of five search component generators that are defined in Section 6.3.2: $\Psi \in \{\text{simulate, repeat, lookahead, step, select}\}$. Four of these search component generators are parametrized by sub-search components. For example, step and lookahead are functions $S \rightarrow S$. These functions can be nested recursively to generate more and more evolved search components. We construct the space of search algorithms $A$ by performing this in a systematic way, as detailed in Section 6.4.1.

6.3.2 Search components

Table 6.1 describes our five search component generators. Note that we distinguish between search component inputs and search component generator parameters. All our search components have the same two inputs: the sequence of already decided actions $(u_1, \ldots, u_{t-1})$ and the current state $x_t \in X$. The parameters differ from one search component generator to another. For example, simulate is parametrized by a simulation policy $\pi_{\text{simu}}$ and repeat is parametrized by the number of repetitions $N > 0$ and by a sub-search component. We now give a detailed description of these search component generators.

Simulate. The simulate generator is parametrized by a policy $\pi_{\text{simu}} \in \Pi_{\text{simu}}$ which is a stochastic mapping from states to actions: $u \sim \pi_{\text{simu}}(x)$. In order to generate the completion $(u_t, \ldots, u_T)$, simulate($\pi_{\text{simu}}$) repeatedly samples actions $u_{\tau}$ according to $\pi_{\text{simu}}(x_{\tau})$ and performs transitions $x_{\tau + 1} = f(x_{\tau}, u_{\tau})$ until reaching a final state. A default choice for the simulation policy is the uniformly random policy, defined as

$$
\mathbb{E}\{\pi_{\text{random}}(x) = u\} = \begin{cases} \frac{1}{|U_x|} & \text{if } u \in U_x \\ 0 & \text{otherwise.} \end{cases}
$$

(6.5)

Once the completion $(u_t, \ldots, u_T)$ is fulfilled, the whole sequence $(u_1, \ldots, u_T)$ is yielded. This operation is detailed in Figure 6.1 and proceeds as follows: (i) it computes the reward of the final state $x_{T+1}$, (ii) if the reward is larger than the largest reward found
Table 6.1: Search component generators

<table>
<thead>
<tr>
<th>Simulate: $(u_1, \ldots, u_{t-1}), x_t$</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Param:</strong> $\pi^{\text{simu}} \in \Pi^{\text{simu}}$</td>
</tr>
<tr>
<td><strong>for</strong> $\tau = t$ <strong>to</strong> $T$ <strong>do</strong></td>
</tr>
<tr>
<td>$u_{\tau} \sim \pi^{\text{simu}}(x_{\tau})$</td>
</tr>
<tr>
<td>$x_{\tau+1} \leftarrow f(x_{\tau}, u_{\tau})$</td>
</tr>
<tr>
<td><strong>end for</strong></td>
</tr>
<tr>
<td><strong>Yield</strong>$(u_1, \ldots, u_T)$</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Repeat: $(u_1, \ldots, u_{t-1}), x_t$</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Param:</strong> $N &gt; 0, S \in S$</td>
</tr>
<tr>
<td><strong>for</strong> $i = 1$ <strong>to</strong> $N$ <strong>do</strong></td>
</tr>
<tr>
<td><strong>Invoke</strong>$(S, (u_1, \ldots, u_{t-1}), x_t)$</td>
</tr>
<tr>
<td><strong>end for</strong></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>LookAhead: $(u_1, \ldots, u_{t-1}), x_t$</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Param:</strong> $S \in S$</td>
</tr>
<tr>
<td><strong>for</strong> $u_t \in U_{x_t}$ <strong>do</strong></td>
</tr>
<tr>
<td>$x_{t+1} \leftarrow f(x_t, u_t)$</td>
</tr>
<tr>
<td><strong>Invoke</strong>$(S, (u_1, \ldots, u_t), x_{t+1})$</td>
</tr>
<tr>
<td><strong>end for</strong></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Step: $(u_1, \ldots, u_{t-1}), x_t$</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Param:</strong> $S \in S$</td>
</tr>
<tr>
<td><strong>for</strong> $\tau = t$ <strong>to</strong> $T$ <strong>do</strong></td>
</tr>
<tr>
<td><strong>Invoke</strong>$(S, (u_1, \ldots, u_{t-1}), x_{\tau})$</td>
</tr>
<tr>
<td>$u_{\tau} \leftarrow u_{\tau}^*$</td>
</tr>
<tr>
<td>$x_{\tau+1} \leftarrow f(x_{\tau}, u_{\tau})$</td>
</tr>
<tr>
<td><strong>end for</strong></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Select: $(u_1, \ldots, u_{t-1}), x_t$</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Param:</strong> $\pi^{\text{sel}} \in \Pi^{\text{sel}}, S \in S$</td>
</tr>
<tr>
<td><strong>for</strong> $\tau = t$ <strong>to</strong> $T$ <strong>do</strong></td>
</tr>
<tr>
<td><strong>Select</strong> $u_{\tau} \sim \pi^{\text{sel}}(x)$</td>
</tr>
<tr>
<td>$x_{\tau+1} \leftarrow f(x_{\tau}, u_{\tau})$</td>
</tr>
<tr>
<td><strong>if</strong> $n(x_{\tau+1}) = 0$ <strong>then</strong></td>
</tr>
<tr>
<td><strong>break</strong></td>
</tr>
<tr>
<td><strong>end if</strong></td>
</tr>
<tr>
<td><strong>end for</strong></td>
</tr>
<tr>
<td>$t_{\text{leaf}} \leftarrow \tau$</td>
</tr>
<tr>
<td><strong>Invoke</strong>$(S, (u_1, \ldots, u_{t_{\text{leaf}}}), x_{t_{\text{leaf}}+1})$</td>
</tr>
<tr>
<td><strong>Sub-search</strong></td>
</tr>
<tr>
<td><strong>for</strong> $\tau = t_{\text{leaf}}$ <strong>to</strong> 1 <strong>do</strong></td>
</tr>
<tr>
<td><strong>Sub-propagate</strong></td>
</tr>
<tr>
<td>$n(x_{\tau+1}) \leftarrow n(x_{\tau+1}) + 1$</td>
</tr>
<tr>
<td>$n(x_{\tau}, u_{\tau}) \leftarrow n(x_{\tau}, u_{\tau}) + 1$</td>
</tr>
<tr>
<td>$s(x_{\tau}, u_{\tau}) \leftarrow s(x_{\tau}, u_{\tau}) + r^s$</td>
</tr>
<tr>
<td><strong>end for</strong></td>
</tr>
<tr>
<td>$n(x_1) \leftarrow n(x_1) + 1$</td>
</tr>
</tbody>
</table>
6.3 A grammar for Monte-Carlo search algorithms

Figure 6.1: Yield and invoke commands

Require: $g : \mathcal{F} \to \mathbb{R}$, the reward function

Require: $B > 0$, the computational budget

Initialize global: $\text{numCalls} \leftarrow 0$

Initialize local: $r^* \leftarrow -\infty$

Initialize local: $(u_1^*, \ldots, u_T^*) \leftarrow \emptyset$

\textbf{procedure} \text{YIELD}((u_1, \ldots, u_T))

\hspace{1em} $r = g(x)$

\hspace{1em} if $r > r^*$ then

\hspace{2em} $r^* \leftarrow r$

\hspace{2em} $(u_1^*, \ldots, u_T^*) \leftarrow (u_1, \ldots, u_T)$

\hspace{1em} end if

\hspace{1em} $\text{numCalls} \leftarrow \text{numCalls} + 1$

\hspace{1em} if $\text{numCalls} = B$ then

\hspace{2em} \text{stop search}

\hspace{1em} end if

\textbf{end procedure}

\textbf{procedure} \text{INVOLVE}(S \in \mathcal{S}, (u_1, \ldots, u_{t-1}) \in \mathcal{U}^*, x_t \in \mathcal{X})

\hspace{1em} if $t \leq T$ then

\hspace{2em} $S((u_1, \ldots, u_{t-1}), x_t)$

\hspace{1em} else

\hspace{2em} \text{yield} $(u_1, \ldots, u_T)$

\hspace{1em} end if

\textbf{end procedure}

previously, it replaces the best current solution, and (iii) if the budget $B$ is exhausted, it stops the search.

Since algorithm $A_P$ repeats $P$ until the budget is exhausted, the search algorithm $A_{\text{simulate}(\pi_{\text{simu}})} \in \mathcal{A}$ is the algorithm that samples $B$ random trajectories $(u_1, \ldots, u_T)$, evaluates each of the final state rewards $g(x_{T+1})$, and returns the best found final state. This simple random search algorithm is sometimes called Iterative Sampling \cite{SS}.

Note that, in the \text{YIELD} procedure, the variables relative to the best current solution ($r^*$ and $(u_1^*, \ldots, u_T^*)$) are defined locally for each search component, whereas the $\text{numCalls}$ counter is global to the search algorithm. This means that if $S$ is a search
6. ALGORITHM DISCOVERY

component composed of different nested levels of search (see the examples below), the
best current solution is kept in memory at each level of search.

Repeat. Given a positive integer \( N > 0 \) and a search component \( S \in \mathcal{S} \), \( \text{repeat}(N, S) \) is
the search component that repeats \( N \) times the search component \( S \). For example, \( S = \text{repeat}(10, \text{simulate}(\pi_{\text{simu}})) \) is the search component that draws 10 random simulations
using \( \pi_{\text{simu}} \). The corresponding search algorithm \( A_S \) is again iterative sampling, since
search algorithms repeat their search component until the budget is exhausted. In
Table 6.1 we use the invoke operation each time a search component calls a sub-search
component. This operation is detailed in Figure 6.1 and ensures that no sub-search
algorithm is called when a final state is reached, i.e., when \( t = T + 1 \).

Look-ahead. For each legal move \( u_t \in \mathcal{U}_{x_t} \), \( \text{lookahead}(S) \) computes the successor state
\( x_{t+1} = f(x_t, u_t) \) and runs the sub-search component \( S \in \mathcal{S} \) starting from the sequence
\( (u_1, \ldots, u_t) \). For example, \( \text{lookahead}(\text{simulate}(\pi_{\text{simu}})) \) is the search component that, given the partial sequence \( (u_1, \ldots, u_{t-1}) \), generates one random trajectory for each
legal next action \( u_t \in \mathcal{U}_{x_t} \). Multiple-step look-ahead search strategies naturally write
themselves with nested calls to lookahead. As an example,

\[
\text{lookahead}(\text{lookahead}(\text{lookahead}(\text{simulate}(\pi_{\text{simu}}))))
\]

is a search component that runs one random trajectory per legal combination of the
three next actions \( (u_t, u_{t+1}, u_{t+2}) \).

Step. For each remaining time step \( \tau \in [t, T] \), \( \text{step}(S) \) runs the sub-search com-
ponent \( S \), extracts the action \( u_\tau \) from \( (u_1^*, \ldots, u_T^*) \) (the best currently found action
sequence, see Figure 6.1), and performs transition \( x_{\tau+1} = f(x_\tau, u_\tau) \). The search com-
ponent generator \( \text{step} \) enables implementing time receding search mechanisms, e.g.,
\( \text{step}(\text{repeat}(100, \text{simulate}(\pi_{\text{simu}}))) \) is the search component that selects the actions
\( (u_1, \ldots, u_T) \) one by one, using 100 random trajectories to select each action. As a more
evolved example, \( \text{step}(\text{lookahead}(\text{lookahead}(\text{repeat}(10, \text{simulation}(\pi_{\text{simu}})))))) \) is a time reced-
ing strategy that performs 10 random simulations for each two first actions \( (u_t, u_{t+1}) \)
to decide which action \( u_t \) to select.

Select. This search component generator implements most of the behaviour of a
Monte Carlo Tree Search (MCTS, [36]). It relies on a game tree, which is a non-
uniform look-ahead tree with nodes corresponding to states and edges corresponding
to transitions. The role of this tree is twofold: it stores statistics on the outcomes of
sub-searches and it is used to bias sub-searches towards promising sequences of actions.
A search component $\text{select}(\pi^{\text{sel}}, S)$ proceeds in three steps: the selection step relies
on the statistics stored in the game tree to select a (typically small) sub-sequence of
actions $(u_t, \ldots, u_{t_{\text{leaf}}})$, the sub-search step invokes the sub-search component $S \in S$
starting from $(u_1, \ldots, u_{t_{\text{leaf}}})$, and the backpropagation step updates the statistics to
take into account the sub-search result.

We use the following notation to denote the information stored by the look-ahead
tree: $n(x, u)$ is the number of times the action $u$ was selected in state $x$, $s(x, u)$ is the
sum of rewards that were obtained when running sub-search after having selected action
$u$ in state $x$, and $n(x)$ is the number of times state $x$ was selected: $n(x) = \sum_{u \in U_x} n(x, u)$.
In order to quantify the quality of a sub-search, we rely on the reward of the best so-
lution that was tried during that sub-search: $r^* = \max g(x)$. In the simplest case,
when the sub-search component is $S = \text{simulate}(\pi^{\text{simu}})$, $r^*$ is the reward associated
to the final state obtained by making the random simulation with policy $\pi^{\text{simu}}$, as
usual in MCTS. In order to select the first actions, selection relies on a selection pol-
icy $\pi^{\text{sel}} \in \Pi^{\text{sel}}$, which is a stochastic function that, when given all stored information
related to state $x$ (i.e., $n(x)$, $s(x, u)$, and $s(x, u), \forall u \in U_x$), selects an action $u \in U_x$.
The selection policy has two contradictory goals to pursue: exploration, trying new
sequences of actions to increase knowledge, and exploitation, using current knowledge
to bias computational efforts towards promising sequences of actions. Such explo-
ration/exploitation dilemmas are usually formalized as a multi-armed bandit problem,
hence $\pi^{\text{sel}}$ is typically one of policies commonly found in the multi-armed bandit liter-
ature. The probably most well-known such policy is UCB-1 [89]:

$$
\pi^{\text{ucb-1}}(x) = \arg\max_{u \in U_x} \left( \frac{s(x, u)}{n(x, u)} + C \sqrt{\frac{\ln n(x)}{n(x, u)}} \right),
$$
(6.6)

where division by zero returns $+\infty$ and where $C > 0$ is a hyper-parameter that enables
the control of the exploration / exploitation tradeoff.

### 6.3.3 Description of previously proposed algorithms

Our grammar enables generating a large class of MCS algorithms, which includes sev-
eral already proposed algorithms. We now overview these algorithms, which can be
described particularly compactly and elegantly thanks to our grammar:
6. ALGORITHM DISCOVERY

- The simplest Monte Carlo algorithm in our class is *Iterative Sampling*. This algorithm draws random simulations until the computational time is elapsed and returns the best solution found:

\[ is = simulate(\pi_{simu}) \]  
(6.7)

- In general, iterative sampling is used during a certain time to decide which action to select (or which move to play) at each step of the decision problem. The corresponding search component is

\[ is' = step(repeat(N, simulate(\pi_{simu}))) \]
(6.8)

where \( N \) is the number of simulations performed for each decision step.

- The *Reflexive Monte Carlo* search algorithm introduced in [90] proposes using a Monte Carlo search of a given level to improve the search of the upper level. The proposed algorithm can be described as follows:

\[ rmc(N_1, N_2) = step(repeat(N_1, step(repeat(N_2, simulate(\pi_{simu})))))) \]
(6.9)

where \( N_1 \) and \( N_2 \) are called the number of meta-games and the number of games, respectively.

- The Nested Monte Carlo (NMC) search algorithm [86] is a recursively defined algorithm generalizing the ideas of Reflexive Monte Carlo search. NMC can be described in a very natural way by our grammar. The basic search level \( l = 0 \) of NMC simply performs a random simulation:

\[ nmc(0) = simulate(\pi_{random}) \]
(6.10)

The level \( l > 0 \) of NMC relies on level \( l - 1 \) in the following way:

\[ nmc(l) = step(lookahead(nmc(l - 1)))) \]
(6.11)

- Single-player MCTS [91, 92, 93] selects actions one after the other. In order to select one action, it relies on *select* combined with random simulations. The corresponding search component is thus

\[ mcts(\pi_{sel}, \pi_{simu}, N) = step(repeat(N, select(\pi_{sel}, simulate(\pi_{simu})))) \]
(6.12)
6.4 Bandit-based algorithm discovery

where \(N\) is the number of iterations allocated to each decision step. UCT is one of the best known variants of MCTS. It relies on the \(\pi_C^{ucb-1}\) selection policy and is generally used with a uniformly random simulation policy:

\[
uct(C, N) = mcts(\pi_C^{ucb-1}, \pi_{random}, N).
\]  (6.13)

- In the spirit of the work on nested Monte Carlo, the authors of [94] proposed the Meta MCTS approach, which replaces the simulation part of an upper-level MCTS algorithm by a whole lower-level MCTS algorithm. While they presented this approach in the context of two-player games, we can describe its equivalent for one-player games with our grammar:

\[
metamcts(\pi^{sel}, \pi^{simu}, N_1, N_2) = \text{step(repeat}(N_1, \text{select}(\pi^{sel}, mcts(\pi^{sel}, \pi^{simu}, N_2)))\]  (6.14)

where \(N_1\) and \(N_2\) are the budgets for the higher-level and lower-level MCTS algorithms, respectively.

In addition to offering a framework for describing these already proposed algorithms, our grammar enables generating a large number of new hybrid MCS variants. We give, in the next section, a procedure to automatically identify the best such variant for a given problem.

6.4 Bandit-based algorithm discovery

We now move to the problem of solving Eq. 6.4, i.e., of finding, for a given problem, the best algorithm \(A\) from among a large class \(A\) of algorithms derived with the grammar previously defined. Solving this algorithm discovery problem exactly is impossible in the general case since the objective function involves two infinite expectations: one over the problems \(P \sim \mathcal{D}_P\) and another over the outcomes of the algorithm. In order to approximately solve Eq. 6.4, we adopt the formalism of multi-armed bandits and proceed in two steps: we first construct a finite set of candidate algorithms \(A_{D, \Gamma} \subset A\) (Section 6.4.1), and then treat each of these algorithms as an arm and use a multi-armed bandit policy to select how to allocate computational time to the performance estimation of the different algorithms (Section 6.4.2). It is worth mentioning that this two-step
6. ALGORITHM DISCOVERY

approach follows a general methodology for automatic discovery that we already successfully applied to multi-armed bandit policy discovery [38, 95], reinforcement learning policy discovery [96], and optimal control policy discovery [97].

6.4.1 Construction of the algorithm space

We measure the complexity of a search component \( S \in \mathcal{S} \) using its \textit{depth}, defined as the number of nested search components constituting \( S \), and denote this quantity by \( \text{depth}(S) \). For example, \( \text{depth}(\text{simulate}(\pi_{\text{simu}})) \) is 1, \( \text{depth}(\text{uct}) \) is 4, and \( \text{depth}(\text{nmc}(3)) \) is 7.

Note that \textit{simulate}, \textit{repeat}, and \textit{select} have parameters which are not search components: the simulation policy \( \pi_{\text{simu}} \), the number of repetitions \( N \), and the selection policy \( \pi_{\text{sel}} \), respectively. In order to generate a finite set of algorithms using our grammar, we rely on predefined finite sets of possible values for each of these parameters. We denote by \( \Gamma \) the set of these finite domains. The discrete set \( \mathcal{A}_{D,\Gamma} \) is constructed by enumerating all possible algorithms up to depth \( D \) with constants \( \Gamma \), and is pruned using the following rules:

- **Canonization of repeat:** Both search components \( S_1 = \text{step}(\text{repeat}(2, \text{repeat}(5, S_{\text{sub}}))) \) and \( S_2 = \text{step}(\text{repeat}(5, \text{repeat}(2, S_{\text{sub}}))) \) involve running \( S_{\text{sub}} \) 10 times at each step. In order to avoid having this kind of algorithm duplicated, we collapse nested \textit{repeat} components into single \textit{repeat} components. With this rule, \( S_1 \) and \( S_2 \) both reduce to \( \text{step}(\text{repeat}(10, S_{\text{sub}})) \).

- **Removal of nested selects:** A search component such as \( \text{select}(\pi_{\text{sel}}, \text{select}(\pi_{\text{sel}}, S)) \) is ill-defined, since the inner \textit{select} will be called with a different initial state \( x_t \) each time, making it behave randomly. We therefore exclude search components involving two directly nested \textit{selects}.

- **Removal of repeat-as-root:** Remember that the MCS algorithm \( A_S \in \mathcal{A} \) runs \( S \) repeatedly until the computational budget is exhausted. Due to this repetition, algorithms such as \( A_{\text{simulate}(\pi_{\text{simu}})} \) and \( A_{\text{repeat}(10, \text{simulate}(\pi_{\text{simu}}))} \) are equivalent. To remove these duplicates, we reject all search components whose “root” is \textit{repeat}.

In the following, \( \nu \) denote the cardinality of the set of candidate algorithms: \( \mathcal{A}_{D,\Gamma} = \{ A_1, \ldots, A_\nu \} \). To illustrate the construction of this set, consider a simple case where
6.4 Bandit-based algorithm discovery

<table>
<thead>
<tr>
<th>Depth 1–2</th>
<th>Depth 3</th>
</tr>
</thead>
<tbody>
<tr>
<td>sim</td>
<td>lookahead(repeat(2, sim))</td>
</tr>
<tr>
<td></td>
<td>lookahead(repeat(10, sim))</td>
</tr>
<tr>
<td>lookahead(sim)</td>
<td>lookahead(lookahead(sim))</td>
</tr>
<tr>
<td>step(sim)</td>
<td>lookahead(step(sim))</td>
</tr>
<tr>
<td>select(sim)</td>
<td>lookahead(select(sim))</td>
</tr>
<tr>
<td></td>
<td>select(repeat(2, sim))</td>
</tr>
<tr>
<td></td>
<td>select(lookahead(sim))</td>
</tr>
<tr>
<td></td>
<td>select(step(sim))</td>
</tr>
</tbody>
</table>

Table 6.2: Unique algorithms up to depth 3

the maximum depth is $D = 3$ and where the constants $\Gamma$ are $\pi^{\text{simu}} = \pi^{\text{random}}, \: N \in \{2, 10\}$, and $\pi^{\text{sel}} = \pi^{\text{ucb}} - 1$. The corresponding space $A_{D, \Gamma}$ contains $\nu = 18$ algorithms. These algorithms are given in Table 6.2 where we use sim as an abbreviation for simulate($\pi^{\text{simu}}$).

6.4.2 Bandit-based algorithm discovery

One simple approach to approximately solve Eq. 6.4 is to estimate the objective function through an empirical mean computed using a finite set of training problems $\{P(1), \ldots, P(M)\}$, drawn from $D_P$:

$$J_B^A(D_P) \simeq \frac{1}{M} \sum_{i=1}^{M} g(x_{T+1}) \mid x_{T+1} \sim A^B(P^{(i)})$$

(6.15)

where $x_{T+1}$ denotes one outcome of algorithm $A$ with budget $B$ on problem $P^{(i)}$. To solve Eq. 6.4, one can then compute this approximated objective function for all algorithms $A \in A_{D, \Gamma}$ and simply return the algorithm with the highest score. While extremely simple to implement, such an approach often requires an excessively large number of samples $M$ to work well, since the variance of $g(\cdot)$ may be quite large.

In order to optimize Eq. 6.4 in a smarter way, we propose to formalize this problem as a multi-armed bandit problem. To each algorithm $A_k \in A_{D, \Gamma}$, we associate an arm. Pulling the arm $k$ for the $t_k$th time involves selecting the problem $P^{(t_k)}$ and running the algorithm $A_k$ once on this problem. This leads to a reward associated to arm $k$ whose value is the reward $g(x_{T+1})$ that comes with the solution $x_{T+1}$ found by algorithm $A_k$. The purpose of multi-armed bandit algorithms is to process the sequence of observed
6. ALGORITHM DISCOVERY

rewards to select in a smart way the next algorithm to be tried, so that when the time allocated to algorithm discovery is exhausted, one (or several) high-quality algorithm(s) can be identified. How to select arms so as to identify the best one in a finite amount of time is known as the pure exploration multi-armed bandit problem [98]. It has been shown that index based policies based on upper confidence bounds such as UCB-1 were also good policies for solving pure exploration bandit problems. Our optimization procedure works thus by repeatedly playing arms according to such a policy. In our experiments, we perform a fixed number of such iterations. In practice this multi-armed bandit approach can provide an answer at anytime, returning the algorithm $A_k$ with the currently highest empirical reward mean.

6.4.3 Discussion

Note that other approaches could be considered for solving our algorithm discovery problem. In particular, optimization over expression spaces induced by a grammar such as ours is often solved using Genetic Programming (GP) [99]. GP works by evolving a population of solutions, which, in our case, would be MCS algorithms. At each iteration, the current population is evaluated, the less good solutions are removed, and the best solutions are used to construct new candidates using mutation and cross-over operations. Most existing GP algorithms assume that the objective function is (at least approximately) deterministic. One major advantage of the bandit-based approach is to natively take into account the stochasticity of the objective function and its decomposability into problems. Thanks to the bandit formulation, badly performing algorithms are quickly rejected and the computational power is more and more focused on the most promising algorithms.

The main strengths of our bandit-based approach are the following. First, it is simple to implement and does not require entering into the details of complex mutation and cross-over operators. Second, it has only one hyper-parameter (the exploration/exploitation coefficient). Finally, since it is based on exhaustive search and on multi-armed bandit theory, formal guarantees can easily be derived to bound the regret, i.e., the difference between the performance of the best algorithm and the performance of the algorithm discovered [24, 98, 100].

Our approach is restricted to relatively small depths $D$ since it relies on exhaustive search. In our case, we believe that many interesting MCS algorithms can be described
using search components with low depth. In our experiments, we used $D = 5$, which already provides many original hybrid algorithms that deserve further research. Note that GP algorithms do not suffer from such a limit, since they are able to generate deep and complex solutions through mutation and cross-over of smaller solutions. If the limit $D = 5$ was too restrictive, a major way of improvement would thus consist in combining the idea of bandits with those of GP. In this spirit, the authors of [101] recently proposed a hybrid approach in which the selection of the members of a new population is posed as a multi-armed bandit problem. This enables combining the best of the two approaches: multi-armed bandits enable taking natively into account the stochasticity and decomposability of the objective function, while GP cross-over and mutation operators are used to generate new candidates dynamically in a smart way.

6.5 Experiments

We now apply our automatic algorithm discovery approach to three different testbeds: Sudoku, Symbolic Regression, and Morpion Solitaire. The aim of our experiments was to show that our approach discovers MCS algorithms that outperform several generic (problem independent) MCS algorithms: outperforms them on the training instances, on new testing instances, and even on instances drawn from distributions different from the original distribution used for the learning.

We first describe the experimental protocol in Section 6.5.1. We perform a detailed study of the behavior of our approach applied to the Sudoku domain in Section 6.5.2. Section 6.5.3 and 6.5.4 then give the results obtained on the other two domains. Finally, Section 6.5.5 gives an overall discussion of our results.

6.5.1 Protocol

We now describe the experimental protocol that will be used in the remainder of this section.

Generic algorithms. The generic algorithms are Nested Monte Carlo, Upper Confidence bounds applied to Trees, Look-ahead Search, and Iterative sampling. The search components for Nested Monte Carlo ($\text{nmc}$), UCT ($\text{uct}$), and Iterative sampling ($\text{is}$) have already been defined in Section 6.3.3. The search component for Look-ahead
Search of level \( l > 0 \) is defined by \( \text{la}(l) = \text{step}(\text{la.rec}(l)) \), where

\[
\text{la.rec}(l) = \begin{cases} 
\text{lookahead}(\text{la.rec}(l - 1)) & \text{if } l > 0 \\
\text{simulate}(\pi_{\text{random}}) & \text{otherwise}.
\end{cases}
\] (6.16)

For both \( \text{la}() \) and \( \text{nmc}() \), we try all values within the range \([1, 5]\) for the level parameter. Note that \( \text{la}(1) \) and \( \text{nmc}(1) \) are equivalent, since both are defined by the search component \( \text{step}(\text{lookahead}(\text{simulate}(\pi_{\text{random}}))) \). For \( \text{uct}() \), we try the following values of \( C \): \( \{0, 0.3, 0.5, 1.0\} \) and set the budget per step to \( \frac{B}{T} \), where \( B \) is the total budget and \( T \) is the horizon of the problem. This leads to the following set of generic algorithms: \( \{\text{nmc}(2), \text{nmc}(3), \text{nmc}(4), \text{nmc}(5), \text{is}, \text{la}(1), \text{la}(2), \text{la}(3), \text{la}(4), \text{la}(5), \text{uct}(0), \text{uct}(0.3), \text{uct}(0.5), \text{uct}(1)\} \). Note that we omit the \( \frac{B}{T} \) parameter in \( \text{uct} \) for the sake of conciseness.

**Discovered algorithms.** In order to generate the set of candidate algorithms, we used the following constants \( \Gamma \): \( \text{repeat} \) can be used with 2, 5, 10, or 100 repetitions; and \( \text{select} \) relies on the \( \text{UCB1} \) selection policy from Eq. (6.6) with the constants \( \{0, 0.3, 0.5, 1.0\} \).

We create a pool of algorithms by exhaustively generating all possible combinations of the search components up to depth \( D = 5 \). We apply the pruning rules described in Section 6.4.1 which results in a set of \( \nu = 3,155 \) candidate MCS algorithms.

**Algorithm discovery.** In order to carry out the algorithm discovery, we used a UCB policy for \( 100 \times \nu \) time steps, i.e., each candidate algorithm was executed 100 times on average. As discussed in Section 6.4.2, each bandit step involves running one of the candidate algorithms on a problem \( P \sim \mathcal{D}_P \). We refer to \( \mathcal{D}_P \) as the training distribution in the following. Once we have played the UCB policy for \( 100 \times \nu \) time steps, we sort the algorithms by their average training performance and report the ten best algorithms.

**Evaluation.** Since algorithm discovery is a form of “learning from examples”, care must be taken with overfitting issues. Indeed, the discovered algorithms may perform well on the training problems \( P \) while performing poorly on other problems drawn from \( \mathcal{D}_P \). Therefore, to evaluate the MCS algorithms, we used a set of 10,000 testing problems \( P \sim \mathcal{D}_P \) which are different from the training problems. We then evaluate the score of an algorithm as the mean performance obtained when running it once on each testing problem.

In each domain, we further test the algorithms either by changing the budget \( B \) and/or by using a new distribution \( \mathcal{D}_P' \) that differs from the training distribution \( \mathcal{D}_P \).
6.5 Experiments

In each such experiment, we draw 10,000 problems from \( \mathcal{D}_P \) and run the algorithm once on each problem.

In one domain (Morpion Solitaire), we used a particular case of our general setting, in which there was a single training problem \( P \), i.e., the distribution \( \mathcal{D}_P \) was degenerate and always returned the same \( P \). In this case, we focused our analysis on the robustness of the discovered algorithms when tested on a new problem \( P' \) and/or with a new budget \( B \).

**Presentation of the results.** For each domain, we present the results in a table in which the algorithms have been sorted according to their testing scores on \( \mathcal{D}_P \). In each column of these tables, we underline both the best generic algorithm and the best discovered algorithm and show in bold all cases in which a discovered algorithm outperforms all tested generic algorithms. We furthermore performed an unpaired t-test between each discovered algorithm and the best generic algorithm. We display significant results (\( p \)-value lower than 0.05) by circumscribing them with stars. As in Table 6.2, we use \( sim \) as an abbreviation for \( simulate(\pi_{simu}) \) in this section.

### 6.5.2 Sudoku

Sudoku, a Japanese term meaning “singular number”, is a popular puzzle played around the world. The Sudoku puzzle is made of a grid of \( G^2 \times G^2 \) cells, which is structured into blocks of size \( G \times G \). When starting the puzzle, some cells are already filled in and the objective is to fill in the remaining cells with the numbers 1 through \( G^2 \) so that

- no row contains two instances of the same number,
- no column contains two instances of the same number,
- no block contains two instances of the same number.

Sudoku is of particular interest in our case because each Sudoku grid corresponds to a different initial state \( x_1 \). Thus, a good algorithm \( A(\cdot) \) is one that intrinsically has the versatility to face a wide variety of Sudoku grids.

In our implementation, we maintain for each cell the list of numbers that could be put in that cell without violating any of the three previous rules. If one of these lists becomes empty then the grid cannot be solved and we pass to a final state (see Footnote 2). Otherwise, we select the subset of cells whose number-list has the lowest
cardinality, and define one action $u \in \mathcal{U}$ per possible number in each of these cells (as in [86]). The reward associated to a final state is its proportion of filled cells, hence a reward of 1 is associated to a perfectly filled grid.

**Algorithm discovery** We sample the initial states $x_1$ by filling 33% randomly selected cells as proposed in [86]. We denote by Sudoku($G$) the distribution over Sudoku problems obtained with this procedure (in the case of $G^2 \times G^2$ games). Even though Sudoku is most usually played with $G = 3$ [102], we carry out the algorithm discovery with $G = 4$ to make the problem more difficult. Our training distribution was thus $\mathcal{D}_P = \text{Sudoku}(4)$ and we used a training budget of $B = 1,000$ evaluations. To evaluate the performance and robustness of the algorithms found, we tested the MCS algorithms on two distributions: $\mathcal{D}_P = \text{Sudoku}(4)$ and $\mathcal{D}'_P = \text{Sudoku}(5)$, using a budget of $B = 1,000$.

Table 6.3 presents the results, where the scores are the average number of filled cells, which is given by the reward times the total number of cells $G^4$. The best generic algorithms on Sudoku(4) are $\text{uct}(0)$ and $\text{uct}(0.3)$, with an average score of 198.7. We discover three algorithms that have a better average score (198.8 and 198.9) than $\text{uct}(0)$, but, due to a very large variance on this problem (some Sudoku grids are far more easy than others), we could not show this difference to be significant. Although the discovered algorithms are not significantly better than $\text{uct}(0)$, none of them is significantly worst than this baseline. Furthermore, all ten discovered algorithms are significantly better than all the other non-uct baselines. Interestingly, four out of the ten discovered algorithms rely on the $\text{uct}$ pattern – $\text{step(repeat(select(sim,·),·))}$ – as shown in bold in the table.

When running the algorithms on the Sudoku(5) games, the best algorithm is still $\text{uct}(0)$, with an average score of 494.4. This score is slightly above the score of the best discovered algorithm (493.7). However, all ten discovered algorithms are still significantly better than the non-uct generic algorithms. This shows that good algorithms with Sudoku(4) are still reasonably good for Sudoku(5).

**Repeatability** In order to evaluate the stability of the results produced by the bandit algorithm, we performed five runs of algorithms discovery with different random seeds and compared the resulting top-tens. What we observe is that our space contains a
## 6.5 Experiments

<table>
<thead>
<tr>
<th>Name</th>
<th>Search Component</th>
<th>Rank</th>
<th>Sudoku(4)</th>
<th>Sudoku(5)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dis#8</td>
<td>step(select(repeat(select(sim, 0.5), 5), 0))</td>
<td>1</td>
<td>198.9</td>
<td>487.2</td>
</tr>
<tr>
<td>Dis#2</td>
<td>step(repeat(step(repeat(sim, 5)), 10))</td>
<td>2</td>
<td>198.8</td>
<td>486.2</td>
</tr>
<tr>
<td>Dis#6</td>
<td>step(repeat(select(sim, 0), 5))</td>
<td>2</td>
<td>198.8</td>
<td>486.2</td>
</tr>
<tr>
<td>uct(0)</td>
<td></td>
<td>4</td>
<td>198.7</td>
<td>494.4</td>
</tr>
<tr>
<td>uct(0.3)</td>
<td></td>
<td>4</td>
<td>198.7</td>
<td>493.3</td>
</tr>
<tr>
<td>Dis#7</td>
<td>lookahead(repeat(select(sim, 0.3), 5)))</td>
<td>6</td>
<td>198.6</td>
<td>486.4</td>
</tr>
<tr>
<td>uct(0.5)</td>
<td></td>
<td>6</td>
<td>198.6</td>
<td>492.7</td>
</tr>
<tr>
<td>Dis#1</td>
<td>select(repeat(select(sim, 1), 5)), 1</td>
<td>6</td>
<td>198.6</td>
<td>485.7</td>
</tr>
<tr>
<td>Dis#10</td>
<td>select(repeat(select(sim, 0.3), 5)))</td>
<td>9</td>
<td>198.5</td>
<td>485.9</td>
</tr>
<tr>
<td>Dis#3</td>
<td>step(select(sim, 1))</td>
<td>10</td>
<td>198.4</td>
<td>493.7</td>
</tr>
<tr>
<td>Dis#4</td>
<td>step(step(select(sim, 0.5)))</td>
<td>11</td>
<td>198.3</td>
<td>493.4</td>
</tr>
<tr>
<td>Dis#5</td>
<td>select(step(repeat(sim, 5)), 0.5)</td>
<td>11</td>
<td>198.3</td>
<td>486.3</td>
</tr>
<tr>
<td>Dis#9</td>
<td>lookahead(step(step(select(sim, 1))))</td>
<td>13</td>
<td>198.1</td>
<td>492.8</td>
</tr>
<tr>
<td>uct(1)</td>
<td></td>
<td>13</td>
<td>198.1</td>
<td>486.9</td>
</tr>
<tr>
<td>nmc(3)</td>
<td></td>
<td>15</td>
<td>196.7</td>
<td>429.7</td>
</tr>
<tr>
<td>la(1)</td>
<td></td>
<td>16</td>
<td>195.6</td>
<td>430.1</td>
</tr>
<tr>
<td>nmc(4)</td>
<td></td>
<td>17</td>
<td>195.4</td>
<td>430.4</td>
</tr>
<tr>
<td>nmc(2)</td>
<td></td>
<td>18</td>
<td>195.3</td>
<td>430.3</td>
</tr>
<tr>
<td>nmc(5)</td>
<td></td>
<td>19</td>
<td>191.3</td>
<td>426.8</td>
</tr>
<tr>
<td>la(2)</td>
<td></td>
<td>20</td>
<td>174.4</td>
<td>391.1</td>
</tr>
<tr>
<td>la(4)</td>
<td></td>
<td>21</td>
<td>169.2</td>
<td>388.5</td>
</tr>
<tr>
<td>is</td>
<td></td>
<td>22</td>
<td>169.1</td>
<td>388.5</td>
</tr>
<tr>
<td>la(5)</td>
<td></td>
<td>23</td>
<td>168.3</td>
<td>386.9</td>
</tr>
<tr>
<td>la(3)</td>
<td></td>
<td>24</td>
<td>167.1</td>
<td>389.1</td>
</tr>
</tbody>
</table>
6. ALGORITHM DISCOVERY

Table 6.4: Repeatability Analysis

<table>
<thead>
<tr>
<th>Search Component Structure</th>
<th>Occurrences in the top-ten</th>
</tr>
</thead>
<tbody>
<tr>
<td>select(step(repeat(select(sim))))</td>
<td>11</td>
</tr>
<tr>
<td>step(step(repeat(select(sim))))</td>
<td>6</td>
</tr>
<tr>
<td>step(select(repeat(select(sim))))</td>
<td>5</td>
</tr>
<tr>
<td>step(repeat(select(sim)))</td>
<td>5</td>
</tr>
<tr>
<td>select(step(repeat(sim)))</td>
<td>2</td>
</tr>
<tr>
<td>select(step(select(repeat(sim))))</td>
<td>2</td>
</tr>
<tr>
<td>step(select(step(select(sim))))</td>
<td>2</td>
</tr>
<tr>
<td>step(step(select(repeat(sim))))</td>
<td>2</td>
</tr>
<tr>
<td>step(repeat(step(repeat(sim))))</td>
<td>2</td>
</tr>
<tr>
<td>lookahead(step(repeat(select(sim))))</td>
<td>2</td>
</tr>
<tr>
<td>step(repeat(step(repeat(sim))))</td>
<td>2</td>
</tr>
<tr>
<td>select(repeat(step(repeat(sim))))</td>
<td>1</td>
</tr>
<tr>
<td>select(step(repeat(sim)))</td>
<td>1</td>
</tr>
<tr>
<td>lookahead(step(step(select(sim))))</td>
<td>1</td>
</tr>
<tr>
<td>step(step(step(select(sim))))</td>
<td>1</td>
</tr>
<tr>
<td>step(step(step(repeat(sim))))</td>
<td>1</td>
</tr>
<tr>
<td>step(repeat(step(step(sim))))</td>
<td>1</td>
</tr>
<tr>
<td>step(select(step(sim)))</td>
<td>1</td>
</tr>
<tr>
<td>select(step(sim))</td>
<td>1</td>
</tr>
<tr>
<td>step(select(repeat(sim)))</td>
<td>1</td>
</tr>
<tr>
<td>step(select(repeat(sim)))</td>
<td>1</td>
</tr>
</tbody>
</table>

A huge number of MCS algorithms performing nearly equivalently on our distribution of Sudoku problems. In consequence, different runs of the discovery algorithm produce different subsets of these nearly equivalent algorithms. Since we observed that small changes in the constants of `repeat` and `select` often have a negligible effect, we grouped the discovered algorithms by structure, i.e. by ignoring the precise values of their constants. Table 6.4 reports the number of occurrences of each search component structure among the five top-tens. We observe that `uct` was discovered in five cases out of fifty and that the `uct` pattern is part of 24 discovered algorithms.
### Table 6.5: Algorithms Discovered when Applied to Sudoku with a CPU time budget

<table>
<thead>
<tr>
<th>Name</th>
<th>Search Component</th>
<th>Rank</th>
<th>Rank in Table II</th>
<th>Sudoku(4)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dis#1</td>
<td>select(step(select(step(sim), 0.3)), 0.3)</td>
<td>1</td>
<td>-</td>
<td><strong>197.2</strong></td>
</tr>
<tr>
<td>Dis#2</td>
<td>step(repeat(step(step(sim)), 10))</td>
<td>2</td>
<td>-</td>
<td><strong>196.8</strong></td>
</tr>
<tr>
<td>Dis#4</td>
<td>lookahead(select(step(step(sim)), 0.3), 1)</td>
<td>3</td>
<td>-</td>
<td><strong>196.1</strong></td>
</tr>
<tr>
<td>Dis#5</td>
<td>select(lookahead(step(step(sim)), 1), 0.3)</td>
<td>4</td>
<td>-</td>
<td><strong>195.9</strong></td>
</tr>
<tr>
<td>Dis#3</td>
<td>lookahead(select(step(step(sim)), 0), 1)</td>
<td>5</td>
<td>-</td>
<td><strong>195.8</strong></td>
</tr>
<tr>
<td>Dis#6</td>
<td>step(select(step(repeat(sim, 2)), 0.3))</td>
<td>6</td>
<td>-</td>
<td><strong>195.3</strong></td>
</tr>
<tr>
<td>Dis#9</td>
<td>select(step(step(repeat(sim, 2))), 0)</td>
<td>7</td>
<td>-</td>
<td><strong>195.2</strong></td>
</tr>
<tr>
<td>Dis#8</td>
<td>step(step(repeat(sim, 2)))</td>
<td>8</td>
<td>-</td>
<td><strong>194.8</strong></td>
</tr>
<tr>
<td>nmc(2)</td>
<td></td>
<td>9</td>
<td>18</td>
<td><strong>194.7</strong></td>
</tr>
<tr>
<td>nmc(3)</td>
<td></td>
<td>10</td>
<td>15</td>
<td>194.5</td>
</tr>
<tr>
<td>Dis#7</td>
<td>step(select(step(sim), 0)))</td>
<td>10</td>
<td>-</td>
<td>194.5</td>
</tr>
<tr>
<td>Dis#10</td>
<td>step(repeat(step(step(sim)), 100))</td>
<td>10</td>
<td>-</td>
<td>194.5</td>
</tr>
<tr>
<td>la(1)</td>
<td></td>
<td>13</td>
<td>16</td>
<td>194.2</td>
</tr>
<tr>
<td>nmc(4)</td>
<td></td>
<td>14</td>
<td>17</td>
<td>193.7</td>
</tr>
<tr>
<td>nmc(5)</td>
<td></td>
<td>15</td>
<td>19</td>
<td>191.4</td>
</tr>
<tr>
<td>uct(0.3)</td>
<td></td>
<td>16</td>
<td>4</td>
<td>189.7</td>
</tr>
<tr>
<td>uct(0)</td>
<td></td>
<td>17</td>
<td>4</td>
<td>189.4</td>
</tr>
<tr>
<td>uct(0.5)</td>
<td></td>
<td>18</td>
<td>6</td>
<td>188.9</td>
</tr>
<tr>
<td>uct(1)</td>
<td></td>
<td>19</td>
<td>13</td>
<td>188.8</td>
</tr>
<tr>
<td>la(2)</td>
<td></td>
<td>20</td>
<td>20</td>
<td>175.3</td>
</tr>
<tr>
<td>la(3)</td>
<td></td>
<td>21</td>
<td>24</td>
<td>170.3</td>
</tr>
<tr>
<td>la(4)</td>
<td></td>
<td>22</td>
<td>21</td>
<td>169.3</td>
</tr>
<tr>
<td>la(5)</td>
<td></td>
<td>23</td>
<td>23</td>
<td>168.0</td>
</tr>
<tr>
<td>is</td>
<td></td>
<td>24</td>
<td>22</td>
<td>167.8</td>
</tr>
</tbody>
</table>
6. ALGORITHM DISCOVERY

**Time-based budget** Since we expressed the budget as the number of calls to the reward function $g(\cdot)$, algorithms that take more time to select their actions may be favored. To evaluate the extent of this potential bias, we performed an experiment by setting the budget to a fixed amount of CPU time. With our C++ implementation, on a 1.9 Ghz computer, about $\approx 350$ Sudoku(4) random simulations can be performed per second. In order to have comparable results with those obtained previously, we thus set our budget to $B = \frac{1,000}{350} \approx 2.8$ seconds, during both algorithm discovery and evaluation.

Table 6.5 reports the results we obtain with a budget expressed as a fixed amount of CPU time. For each algorithm, we indicate also its rank in Table 6.3. The new best generic algorithm is now nmc(2) and eight out of the ten discovered have a better average score than this generic algorithm. In general, we observe that time-based budget favors nmc(\cdot) algorithms and decreases the rank of uct(\cdot) algorithms.

In order to better understand the differences between the algorithms found with an evaluations-based budget and those found with a time-based budget, we counted the number of occurrences of each of the search components among the ten discovered algorithms in both cases. These counts are reported in Table 6.6. We observe that the time-based budget favors the step search component, while reducing the use of select.

This can be explained by the fact that select is our search component that involves the most extra-computational cost, related to the storage and the manipulation of the game tree.

6.5.3 Real Valued Symbolic Regression

Symbolic Regression consists in searching in a large space of symbolic expressions for the one that best fits a given regression dataset. Usually this problem is treated using Genetic Programming approaches. In the line of [68], we here consider MCS techniques as an interesting alternative to Genetic Programming. In order to apply MCS techniques, we encode the expressions as sequences of symbols. We adopt the Reverse Polish Notation (RPN) to avoid the use of parentheses. As an example, the sequence $[a, b, +, c, *]$ encodes the expression $(a + b) \times c$. The alphabet of symbols we used is $\{x, 1, +, -, \ast, /, \sin, \cos, \log, \exp, \text{stop}\}$. The initial state $x_1$ is the empty RPN sequence. Each action $u$ then adds one of these symbols to the sequence. When computing the set of valid actions $U_x$, we reject symbols that lead to invalid RPN sequences, such
Table 6.6: Search Components Composition Analysis

<table>
<thead>
<tr>
<th>Name</th>
<th>Evaluations-based Budget</th>
<th>Time-based Budget</th>
</tr>
</thead>
<tbody>
<tr>
<td>repeat</td>
<td>8</td>
<td>5</td>
</tr>
<tr>
<td>simulate</td>
<td>10</td>
<td>10</td>
</tr>
<tr>
<td>select</td>
<td>12</td>
<td>8</td>
</tr>
<tr>
<td>step</td>
<td>16</td>
<td>23</td>
</tr>
<tr>
<td>lookahead</td>
<td>2</td>
<td>—</td>
</tr>
</tbody>
</table>

Table 6.7: Symbolic Regression Testbed: target expressions and domains.

<table>
<thead>
<tr>
<th>Target Expression $f^P(\cdot)$</th>
<th>Domain</th>
</tr>
</thead>
<tbody>
<tr>
<td>$x^4 + x^2 + x$</td>
<td>$[-1, 1]$</td>
</tr>
<tr>
<td>$x^4 + x^5 + x^2 + x$</td>
<td>$[-1, 1]$</td>
</tr>
<tr>
<td>$x^5 + x^4 + x^3 + x^2 + x$</td>
<td>$[-1, 1]$</td>
</tr>
<tr>
<td>$x^6 + x^5 + x^4 + x^3 + x^2 + x$</td>
<td>$[-1, 1]$</td>
</tr>
<tr>
<td>$\sin(x^2)\cos(x) - 1$</td>
<td>$[-1, 1]$</td>
</tr>
<tr>
<td>$\sin(x) + \sin(x + x^2)$</td>
<td>$[-1, 1]$</td>
</tr>
<tr>
<td>$\log(x + 1) + \log(x^2 + 1)$</td>
<td>$[0, 2]$</td>
</tr>
<tr>
<td>$\sqrt{x}$</td>
<td>$[0, 4]$</td>
</tr>
</tbody>
</table>

as $[+ , + , +]$. A final state is reached either when the sequence length is equal to a predefined maximum $T$ or when the symbol $\text{stop}$ is played. In our experiments, we performed the training with a maximal length of $T = 11$. The reward associated to a final state is equal to $1 - \text{mae}$, where $\text{mae}$ is the mean absolute error associated to the expression built.

We used a synthetic benchmark, which is classical in the field of Genetic Programming \cite{72}. To each problem $P$ of this benchmark is associated a target expression $f^P(\cdot) \in \mathbb{R}$, and the aim is to re-discover this target expression given a finite set of samples $(x, f^P(x))$. Table 6.7 illustrates these target expressions. In each case, we used 20 samples $(x, f^P(x))$, where $x$ was obtained by taking uniformly spaced elements from
6. ALGORITHM DISCOVERY

Table 6.8: Symbolic Regression Robustness Testbed: target expressions and domains.

<table>
<thead>
<tr>
<th>Target Expression $f^P(\cdot)$</th>
<th>Domain</th>
</tr>
</thead>
<tbody>
<tr>
<td>$x^3 - x^2 - x$</td>
<td>$[-1, 1]$</td>
</tr>
<tr>
<td>$x^4 - x^3 - x^2 - x$</td>
<td>$[-1, 1]$</td>
</tr>
<tr>
<td>$x^4 + \sin(x)$</td>
<td>$[-1, 1]$</td>
</tr>
<tr>
<td>$\cos(x^3) + \sin(x + 1)$</td>
<td>$[-1, 1]$</td>
</tr>
<tr>
<td>$\sqrt{x} + x^2$</td>
<td>$[0, 4]$</td>
</tr>
<tr>
<td>$x^6 + 1$</td>
<td>$[-1, 1]$</td>
</tr>
<tr>
<td>$\sin(x^3 + x^2)$</td>
<td>$[-1, 1]$</td>
</tr>
<tr>
<td>$\log(x^3 + 1) + x$</td>
<td>$[0, 2]$</td>
</tr>
</tbody>
</table>

The indicated domains. The training distribution $D_P$ was the uniform distribution over the eight problems given in Table 6.7.

The training budget was $B = 10,000$. We evaluate the robustness of the algorithms found in three different ways: by changing the maximal length $T$ from 11 to 21, by increasing the budget $B$ from 10,000 to 100,000 and by testing them on another distribution of problems $D'_P$. The distribution $D'_P$ is the uniform distribution over the eight new problems given in Table 6.8.

The results are shown in Table 6.9 where we report directly the mae scores (lower is better). The best generic algorithm is $la(2)$ and corresponds to one of the discovered algorithms (Dis#3). Five of the discovered algorithms significantly outperform this baseline with scores down to 0.066. Except one of them, all discovered algorithms rely on two nested lookahead components and generalize in some way the $la(2)$ algorithm.

When setting the maximal length to $T = 21$, the best generic algorithm is again $la(2)$ and we have four discovered algorithms that still significantly outperform it. When increasing the testing budget to $B = 100,000$, nine discovered algorithms out of the ten significantly outperform the best generic algorithms, $la(3)$ and $nmc(3)$. These results thus show that the algorithms discovered by our approach are robust both w.r.t. the maximal length $T$ and the budget $B$.

In our last experiment with the distribution $D'_P$, there is a single discovered algorithm that significantly outperform $la(2)$. However, all ten algorithms behave still
### 6.5 Experiments

**Table 6.9**: Ranking and Robustness of the Algorithms Discovered when Applied to Symbolic Regression

<table>
<thead>
<tr>
<th>Name</th>
<th>Search Component</th>
<th>Rank</th>
<th>$T = 11$</th>
<th>$T = 21$</th>
<th>$T = 11, B = 10^5$</th>
<th>$D'_P$</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dis#1</td>
<td>step(step(lookahead(lookahead(sim))))</td>
<td>1</td>
<td><em>0.066</em></td>
<td><em>0.083</em></td>
<td><em>0.036</em></td>
<td>0.101</td>
</tr>
<tr>
<td>Dis#5</td>
<td>step(repeat(lookahead(lookahead(sim)), 2))</td>
<td>2</td>
<td><em>0.069</em></td>
<td><em>0.085</em></td>
<td><em>0.037</em></td>
<td>0.106</td>
</tr>
<tr>
<td>Dis#2</td>
<td>step(lookahead(lookahead(repeat(sim, 2))))</td>
<td>2</td>
<td><em>0.069</em></td>
<td><em>0.084</em></td>
<td><em>0.038</em></td>
<td><strong>0.100</strong></td>
</tr>
<tr>
<td>Dis#8</td>
<td>step(lookahead(repeat(lookahead(sim), 2)))</td>
<td>2</td>
<td><em>0.069</em></td>
<td><em>0.084</em></td>
<td><em>0.040</em></td>
<td>0.112</td>
</tr>
<tr>
<td>Dis#7</td>
<td>step(lookahead(lookahead(select(sim, 1))))</td>
<td>5</td>
<td><em>0.070</em></td>
<td>0.087</td>
<td><em>0.040</em></td>
<td>0.103</td>
</tr>
<tr>
<td>Dis#6</td>
<td>step(lookahead(lookahead(select(sim, 0))))</td>
<td>6</td>
<td>0.071</td>
<td>0.087</td>
<td><em>0.039</em></td>
<td>0.110</td>
</tr>
<tr>
<td>Dis#4</td>
<td>step(lookahead(select(lookahead(sim), 0)))</td>
<td>6</td>
<td>0.071</td>
<td>0.087</td>
<td><em>0.038</em></td>
<td>0.101</td>
</tr>
<tr>
<td>Dis#3</td>
<td>step(lookahead(lookahead(sim)))</td>
<td>6</td>
<td>0.071</td>
<td><strong>0.086</strong></td>
<td>0.056</td>
<td><strong>0.100</strong></td>
</tr>
<tr>
<td>la(2)</td>
<td></td>
<td>6</td>
<td>0.071</td>
<td>0.086</td>
<td>0.056</td>
<td><strong>0.100</strong></td>
</tr>
<tr>
<td>Dis#10</td>
<td>step(lookahead(select(lookahead(sim), 0.3)))</td>
<td>10</td>
<td>0.072</td>
<td>0.088</td>
<td><em>0.040</em></td>
<td>0.108</td>
</tr>
<tr>
<td>la(3)</td>
<td></td>
<td>11</td>
<td>0.073</td>
<td>0.090</td>
<td>0.053</td>
<td>0.101</td>
</tr>
<tr>
<td>Dis#9</td>
<td>step(repeat(select(lookahead(sim), 0.3), 5))</td>
<td>12</td>
<td>0.077</td>
<td>0.091</td>
<td><em>0.048</em></td>
<td><em>0.099</em></td>
</tr>
<tr>
<td>nmc(2)</td>
<td></td>
<td>13</td>
<td>0.081</td>
<td>0.103</td>
<td>0.054</td>
<td>0.109</td>
</tr>
<tr>
<td>nmc(3)</td>
<td></td>
<td>14</td>
<td>0.084</td>
<td>0.104</td>
<td>0.053</td>
<td>0.118</td>
</tr>
<tr>
<td>la(4)</td>
<td></td>
<td>15</td>
<td>0.088</td>
<td>0.116</td>
<td>0.057</td>
<td>0.101</td>
</tr>
<tr>
<td>nmc(4)</td>
<td></td>
<td>16</td>
<td>0.094</td>
<td>0.108</td>
<td>0.059</td>
<td>0.141</td>
</tr>
<tr>
<td>la(1)</td>
<td></td>
<td>17</td>
<td>0.098</td>
<td>0.116</td>
<td>0.066</td>
<td>0.119</td>
</tr>
<tr>
<td>la(5)</td>
<td></td>
<td>18</td>
<td>0.099</td>
<td>0.124</td>
<td>0.058</td>
<td>0.101</td>
</tr>
<tr>
<td>is</td>
<td></td>
<td>19</td>
<td>0.119</td>
<td>0.144</td>
<td>0.087</td>
<td>0.139</td>
</tr>
<tr>
<td>nmc(5)</td>
<td></td>
<td>20</td>
<td>0.120</td>
<td>0.124</td>
<td>0.069</td>
<td>0.140</td>
</tr>
<tr>
<td>uct(0)</td>
<td></td>
<td>21</td>
<td>0.159</td>
<td>0.135</td>
<td>0.124</td>
<td>0.185</td>
</tr>
<tr>
<td>uct(1)</td>
<td></td>
<td>22</td>
<td>0.147</td>
<td>0.118</td>
<td>0.118</td>
<td>0.161</td>
</tr>
<tr>
<td>uct(0.3)</td>
<td></td>
<td>23</td>
<td>0.156</td>
<td>0.112</td>
<td>0.135</td>
<td>0.177</td>
</tr>
<tr>
<td>uct(0.5)</td>
<td></td>
<td>24</td>
<td>0.153</td>
<td>0.111</td>
<td>0.124</td>
<td>0.184</td>
</tr>
</tbody>
</table>
6. ALGORITHM DISCOVERY

reasonably well and significantly better than the non-lookahead generic algorithms. This result is particularly interesting since it shows that our approach was able to discover algorithms that work well for symbolic regression in general, not only for some particular problems.

6.5.4 Morpion Solitaire

Figure 6.2: A random policy that plays the game Morpion Solitaire 5T: initial grid; after 1 move; after 10 moves; game end.

The classic game of morpion solitaire \[103\] is a single player, pencil and paper game, whose world record has been improved several times over the past few years using MCS techniques \[86, 90, 104\]. This game is illustrated in Figure 6.2. The initial state \(x_1\) is an empty cross of points drawn on the intersections of the grid. Each action places a new point at a grid intersection in such a way that it forms a new line segment connecting consecutive points that include the new one. New lines can be drawn horizontally, vertically, and diagonally. The game is over when no further actions can be taken. The goal of the game is to maximize the number of lines drawn before the game ends, hence the reward associated to final states is this number\[1\].

There exist two variants of the game: “Disjoint” and “Touching”. “Touching” allows parallel lines to share an endpoint, whereas “Disjoint” does not. Line segments with different directions are always permitted to share points. The game is NP-hard \[105\] and presumed to be infinite under certain configurations. In this chapter, we treat

---

\[1\] In practice, we normalize this reward by dividing it by 100 to make it approximately fit into the range \([0, 1]\). Thanks to this normalization, we can keep using the same constants for both the UCB policy used in the algorithm discovery and the UCB policy used in select.
the 5D and 5T versions of the game, where 5 is the number of consecutive points to form a line, D means disjoint, and T means touching.

We performed the algorithm discovery in a “single training problem” scenario: the training distribution \( \mathcal{D}_P \) always returns the same problem \( P \), corresponding to the 5T version of the game. The initial state of \( P \) was the one given in the leftmost part of Figure 6.2. The training budget was set to \( B = 10,000 \). To evaluate the robustness of the algorithms, we, on the one hand, evaluated them on the 5D variant of the problem and, on the other hand, changed the evaluation budget from 10,000 to 100,000. The former provides a partial answer to how rule-dependent these algorithms are, while the latter gives insight into the impact of the budget on the algorithms’ ranking.

The results of our experiments on Morpion Solitaire are given in Table 6.10. Our approach proves to be particularly successful on this domain: each of the ten discovered algorithms significantly outperforms all tested generic algorithm. Among the generic algorithms, \( la(1) \) gave the best results (90.63), which is 0.46 below the worst of the ten discovered algorithms.

When moving to the 5D rules, we observe that all ten discovered algorithms still significantly outperform the best generic algorithm. This is particularly impressive, since it is known that the structure of good solutions strongly differs between the 5D and 5T versions of the game [103]. The last column of Table 6.10 gives the performance of the algorithms with budget \( B = 10^5 \). We observe that all ten discovered algorithms also significantly outperform the best generic algorithm in this case. Furthermore, the increase in the budget seems to also increase the gap between the discovered and the generic algorithms.

### 6.5.5 Discussion

We have seen that on each of our three testbeds, we discovered algorithms, which are competitive with, or even significantly better than generic ones. This demonstrates that our approach is able to generate new MCS algorithms specifically tailored to the given class of problems. We have performed a study of the robustness of these algorithms by either changing the problem distribution or by varying the budget \( B \), and found that the algorithms discovered can outperform generic algorithms even on problems significantly different from those used for the training.
### 6. ALGORITHM DISCOVERY

**Table 6.10:** Ranking and Robustness of Algorithms Discovered when Applied to Morpion

<table>
<thead>
<tr>
<th>Name</th>
<th>Search Component</th>
<th>Rank</th>
<th>$5T$</th>
<th>$5D$</th>
<th>$5T, B = 10^5$</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dis#1</td>
<td>step(select(step(simulate),0.5))</td>
<td>1</td>
<td><strong>91.24</strong></td>
<td><strong>63.66</strong></td>
<td><strong>97.28</strong></td>
</tr>
<tr>
<td>Dis#4</td>
<td>step(select(step(select(sim,0.5)),0))</td>
<td>2</td>
<td><strong>91.23</strong></td>
<td><strong>63.64</strong></td>
<td><strong>96.12</strong></td>
</tr>
<tr>
<td>Dis#3</td>
<td>step(select(step(select(sim,1.0)),0))</td>
<td>3</td>
<td><strong>91.22</strong></td>
<td><strong>63.63</strong></td>
<td><strong>96.02</strong></td>
</tr>
<tr>
<td>Dis#2</td>
<td>step(select(sim,0))</td>
<td>4</td>
<td><strong>91.18</strong></td>
<td><strong>63.63</strong></td>
<td><strong>96.78</strong></td>
</tr>
<tr>
<td>Dis#8</td>
<td>step(select(step(step(sim)),1))</td>
<td>5</td>
<td><strong>91.12</strong></td>
<td><strong>63.63</strong></td>
<td><strong>96.67</strong></td>
</tr>
<tr>
<td>Dis#9</td>
<td>step(select(step(select(sim,1.0)),0.3))</td>
<td>6</td>
<td><strong>91.22</strong></td>
<td><strong>63.67</strong></td>
<td><strong>96.02</strong></td>
</tr>
<tr>
<td>Dis#5</td>
<td>select(step(select(step(sim),1.0)),0)</td>
<td>7</td>
<td><strong>91.16</strong></td>
<td><strong>63.65</strong></td>
<td><strong>95.79</strong></td>
</tr>
<tr>
<td>Dis#10</td>
<td>step(select(step(select(sim,1.0)),0.0))</td>
<td>8</td>
<td><strong>91.21</strong></td>
<td><strong>63.62</strong></td>
<td><strong>95.99</strong></td>
</tr>
<tr>
<td>Dis#6</td>
<td>lookahead(step(step(sim)))</td>
<td>9</td>
<td><strong>91.15</strong></td>
<td><strong>63.68</strong></td>
<td><strong>96.41</strong></td>
</tr>
<tr>
<td>Dis#7</td>
<td>lookahead(step(step(select(sim, 0))))</td>
<td>10</td>
<td><strong>91.08</strong></td>
<td><strong>63.67</strong></td>
<td><strong>96.31</strong></td>
</tr>
<tr>
<td>la(1)</td>
<td></td>
<td>11</td>
<td>90.63</td>
<td>63.41</td>
<td>95.09</td>
</tr>
<tr>
<td>nmc(3)</td>
<td></td>
<td>12</td>
<td>90.61</td>
<td>63.44</td>
<td>95.59</td>
</tr>
<tr>
<td>nmc(2)</td>
<td></td>
<td>13</td>
<td>90.58</td>
<td>63.47</td>
<td>94.98</td>
</tr>
<tr>
<td>nmc(4)</td>
<td></td>
<td>14</td>
<td>90.57</td>
<td>63.43</td>
<td>95.24</td>
</tr>
<tr>
<td>nmc(5)</td>
<td></td>
<td>15</td>
<td>90.53</td>
<td>63.42</td>
<td>95.17</td>
</tr>
<tr>
<td>uct(0)</td>
<td></td>
<td>16</td>
<td>89.40</td>
<td>63.02</td>
<td>92.65</td>
</tr>
<tr>
<td>uct(0.5)</td>
<td></td>
<td>17</td>
<td>89.19</td>
<td>62.91</td>
<td>92.21</td>
</tr>
<tr>
<td>uct(1)</td>
<td></td>
<td>18</td>
<td>89.11</td>
<td>63.12</td>
<td>92.83</td>
</tr>
<tr>
<td>uct(0.3)</td>
<td></td>
<td>19</td>
<td>88.99</td>
<td>63.03</td>
<td>92.32</td>
</tr>
<tr>
<td>la(2)</td>
<td></td>
<td>20</td>
<td>85.99</td>
<td>62.67</td>
<td>94.54</td>
</tr>
<tr>
<td>la(3)</td>
<td></td>
<td>21</td>
<td>85.29</td>
<td>61.52</td>
<td>89.56</td>
</tr>
<tr>
<td>is</td>
<td></td>
<td>21</td>
<td>85.28</td>
<td>61.40</td>
<td>88.83</td>
</tr>
<tr>
<td>la(4)</td>
<td></td>
<td>23</td>
<td>85.27</td>
<td>61.53</td>
<td>88.12</td>
</tr>
<tr>
<td>mcts</td>
<td></td>
<td>24</td>
<td>85.26</td>
<td>61.48</td>
<td>89.46</td>
</tr>
<tr>
<td>la(5)</td>
<td></td>
<td>25</td>
<td>85.12</td>
<td>61.52</td>
<td>87.69</td>
</tr>
</tbody>
</table>
The importance of each component of the grammar depends heavily on the problem. For instance, in Symbolic Regression, all ten best algorithms discovered rely on two nested *lookahead* components, whereas in Sudoku and Morpion, *step* and *select* appear in the majority of the best algorithms discovered.

### 6.6 Related Work

Methods for automatically discovering MCS algorithms can be characterized through three main components: the space of candidate algorithms, the performance criterion, and the search method for finding the best element in the space of candidate algorithms.

Usually, researchers consider spaces of candidate algorithms that only differ in the values of their constants. In such a context, the problem amounts to tuning the constants of a generic MCS algorithm. Most of the research related to the tuning of these constants takes as performance criterion the mean score of the algorithm over the distribution of target problems. Many search algorithms have been proposed for computing the best constants. For instance, [52] employs a grid search approach combined with self-playing, [106] uses cross-entropy as a search method to tune an agent playing GO, [107] presents a generic black-box optimization method based on local quadratic regression, [108] uses Estimation Distribution Algorithms with Gaussian distributions, [27] uses Thompson Sampling, and [109] uses, as in the present chapter, a multi-armed bandit approach. The paper [110] studies the influence of the tuning of MCS algorithms on their asymptotic consistency and shows that pathological behaviour may occur with tuning. It also proposes a tuning method to avoid such behaviour.

Research papers that have reported empirical evaluations of several MCS algorithms in order to find the best one are also related to this automatic discovery problem. The space of candidate algorithms in such cases is the set of algorithms they compare, and the search method is an exhaustive search procedure. As a few examples, [52] reports on a comparison between algorithms that differ in their selection policy, [55] and [111] compare improvements of the UCT algorithm (RAVE and progressive bias) with the original one on the game of GO, and [44] evaluates different versions of a two-player MCS algorithm on generic sparse bandit problems. [112] provides an in-depth review of different MCS algorithms and their successes in different applications.
6. ALGORITHM DISCOVERY

The main feature of the approach proposed in the present chapter is that it builds the space of candidate algorithms by using a rich grammar over the search components. In this sense, [113, 114] are certainly the papers which are the closest to ours, since they also use a grammar to define a search space, for, respectively, two player games and multi-armed bandit problems. However, in both cases, this grammar only models a selection policy and is made of classic functions such as +, −, ∗, /, log, exp, and √. We have taken one step forward, by directly defining a grammar over the MCS algorithms that covers very different MCS techniques. Note that the search technique of [113] is based on genetic programming.

The decision as to what to use as the performance criterion is not as trivial as it looks, especially for multi-player games, where opponent modelling is crucial for improving over game-theoretically optimal play [115]. For example, the maximization of the victory rate or loss minimization against a wide variety of opponents for a specific game can lead to different choices of algorithms. Other examples of criteria to discriminate between algorithms are simple regret [109] and the expected performance over a distribution density [116].

6.7 Conclusion

In this chapter we addressed the problem of automatically identifying new Monte Carlo search (MCS) algorithms performing well on a distribution of training problems. To do so, we introduced a grammar over the MCS algorithms that generates a rich space of candidate algorithms (and which describes, along the way, using a particularly compact and elegant description, several well-known MCS algorithms). To efficiently search inside this space of candidate algorithms for the one(s) having the best average performance on the training problems, we relied on a multi-armed bandit type of optimisation algorithm.

Our approach was tested on three different domains: Sudoku, Morpion Solitaire, and Symbolic Regression. The results showed that the algorithms discovered this way often significantly outperform generic algorithms such as UCT or NMC. Moreover, we showed that they had good robustness properties, by changing the testing budget and/or by using a testing problem distribution different from the training distribution.
This work can be extended in several ways. For the time being, we used the mean performance over a set of training problems to discriminate between different candidate algorithms. One direction for future work would be to adapt our general approach to use other criteria, e.g., worst case performance measures. In its current form, our grammar only allows using predefined simulation policies. Since the simulation policy typically has a major impact on the performance of a MCS algorithm, it could be interesting to extend our grammar so that it could also “generate” new simulation policies. This could be arranged by adding a set of simulation policy generators in the spirit of our current search component generators. Previous work has also demonstrated that the choice of the selection policy could have a major impact on the performance of Monte Carlo tree search algorithms. Automatically generating selection policies is thus also a direction for future work. Of course, working with richer grammars will lead to larger candidate algorithm spaces, which in turn, may require developing more efficient search methods than the multi-armed bandit one used in this chapter. Finally, another important direction for future research is to extend our approach to more general settings than single-player games with full observability.
6. ALGORITHM DISCOVERY
Conclusion

This research was motivated by improving decision making under uncertainty. The present dissertation gathers research contributions in the field of Monte Carlo Search Algorithms. These contributions focus on the selection, the simulation and the recommendation policies. Moreover, we develop a methodology to automatically generate an MCS algorithm for a given problem.

Our contributions on the selection policy are twofold. First we categorize the selection policies into 2 main categories: Deterministic and Stochastic. We study the most popular applied to the game of *Tron* and our findings in Chapter 2 are cogent with the current literature where the deterministic policies perform better than the stochastic ones. Second, in most of the bandit literature, it is assumed that there is no structure or similarities between arms. Thus each arm is independent from one another. In games however, arms can be closely related. There are several good reasons for sharing information. Chapter 3 makes use of the structure within a game. The results, both theoretical and empirical, show a significant improvement over the state-of-the-art selection policies.

In Chapter 4 we ponder on how to consistently generate different expressions by changing the probability to draw each symbol. We formalize the situation into an optimization problem and try different approaches. When the length of an expression is relatively small (as in the simple example), it is easy to enumerate all the possible combinations and validate our answer. However, we are interested into situations where the length is too big to allow an enumeration (for instance a length of 25 or 30). We
show a clear improvement in the sampling process for any length. We further test the best approach by embedding it into a MCS algorithm and it still show an improvement.

A recommendation policy is the policy to use when you make the actual decision, which has nothing to do with the strategy of how you gather the information. The selection policy and the recommendation policy are mutually dependent. A good recommendation policy is a policy that works well with a given selection policy. There exists several different strategies of recommendation and Chapter 5 studies the most common in combination with selection policies. There is a trend that seems to favor a robust recommendation policy over a riskier one.

Chapter 6 presents a contribution where the idea is to first list the core components upon which most MCS algorithms are built upon. From this list of core components we automatically generate several MCS algorithms and propose a methodology based on multi-armed bandits for identifying the best MCS algorithm(s) for a given problem. The results show that it often enables discovering new variants of MCS that significantly outperform generic MCS algorithms. This contribution is significant because it presents an approach to provide a customized MCS algorithm for a given problem.

Most of the future work is presented at the end of each chapter. As a global future work, an interesting research is to gather all the contributions presented in this thesis together in a global algorithm. For instance, in Chapter 4 we found a way to efficiently generate expressions. Potentially we can generate our own selection policy through this process. If it was to be embedded into an automatic generation of algorithm as presented in Chapter 6, then we would have an algorithm that, given a problem, can generate its own fully customized MCS algorithm, including the selection policy. The runtime of such an algorithm is likely to be a heavy constraint, yet the idea of no human intervention is thrilling.
References


REFERENCES


138
REFERENCES


