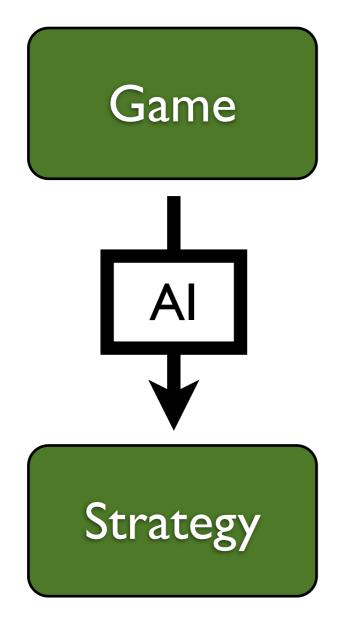
Accelerating Best Response Calculation in Large Extensive Games

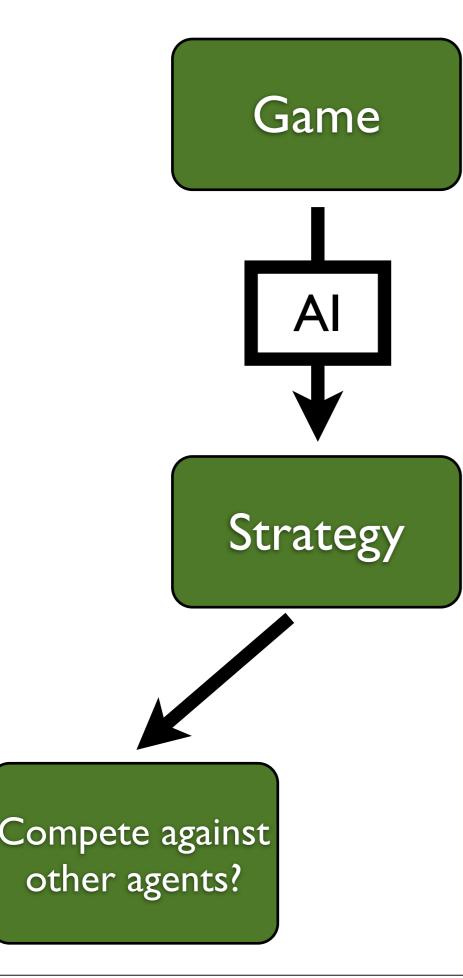


July 21, 2011 Michael Johanson, Kevin Waugh, Michael Bowling, Martin Zinkevich



Suppose you have a 2-player game.

You can use an algorithm for learning a strategy in this space.



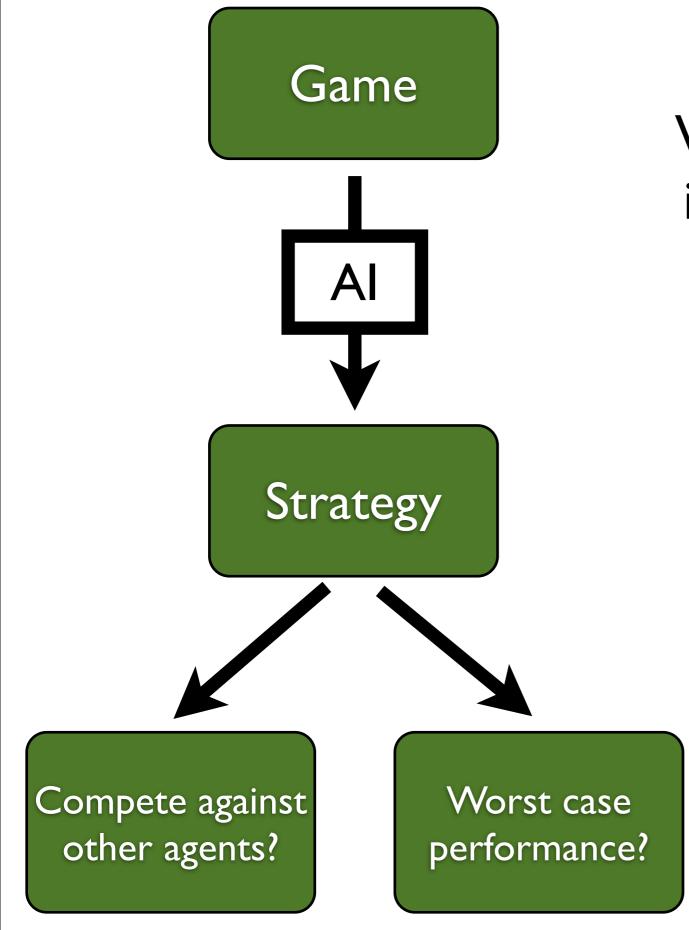
There are several ways to evaluate a strategy.

You could run a competition against other agents.

Computer Poker Competition

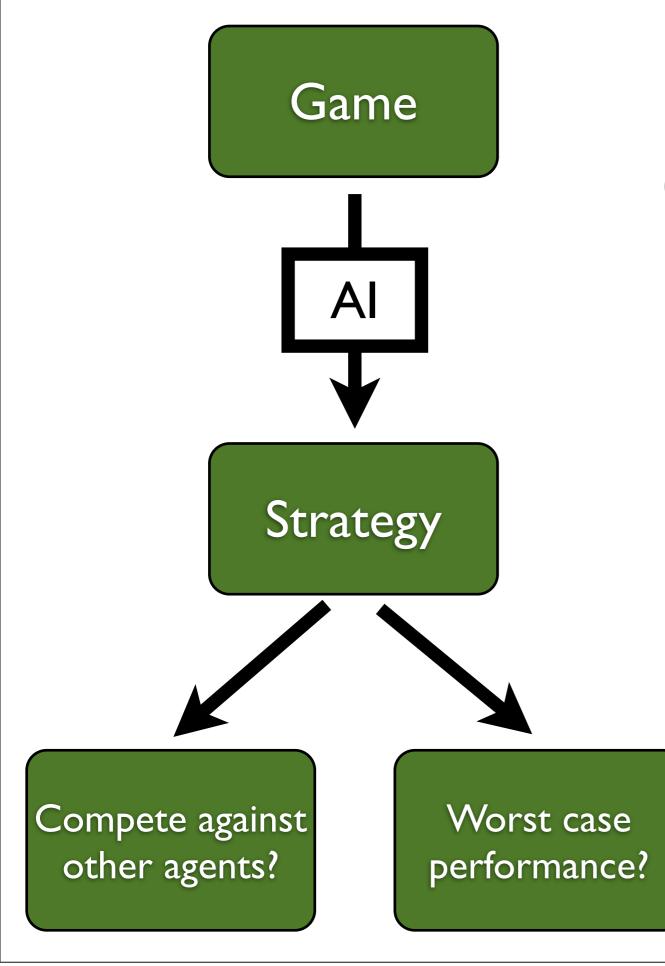
- RoboCup
 - Computer Olympiad

Trading Agent Competition



Worst-case performance is another useful metric.

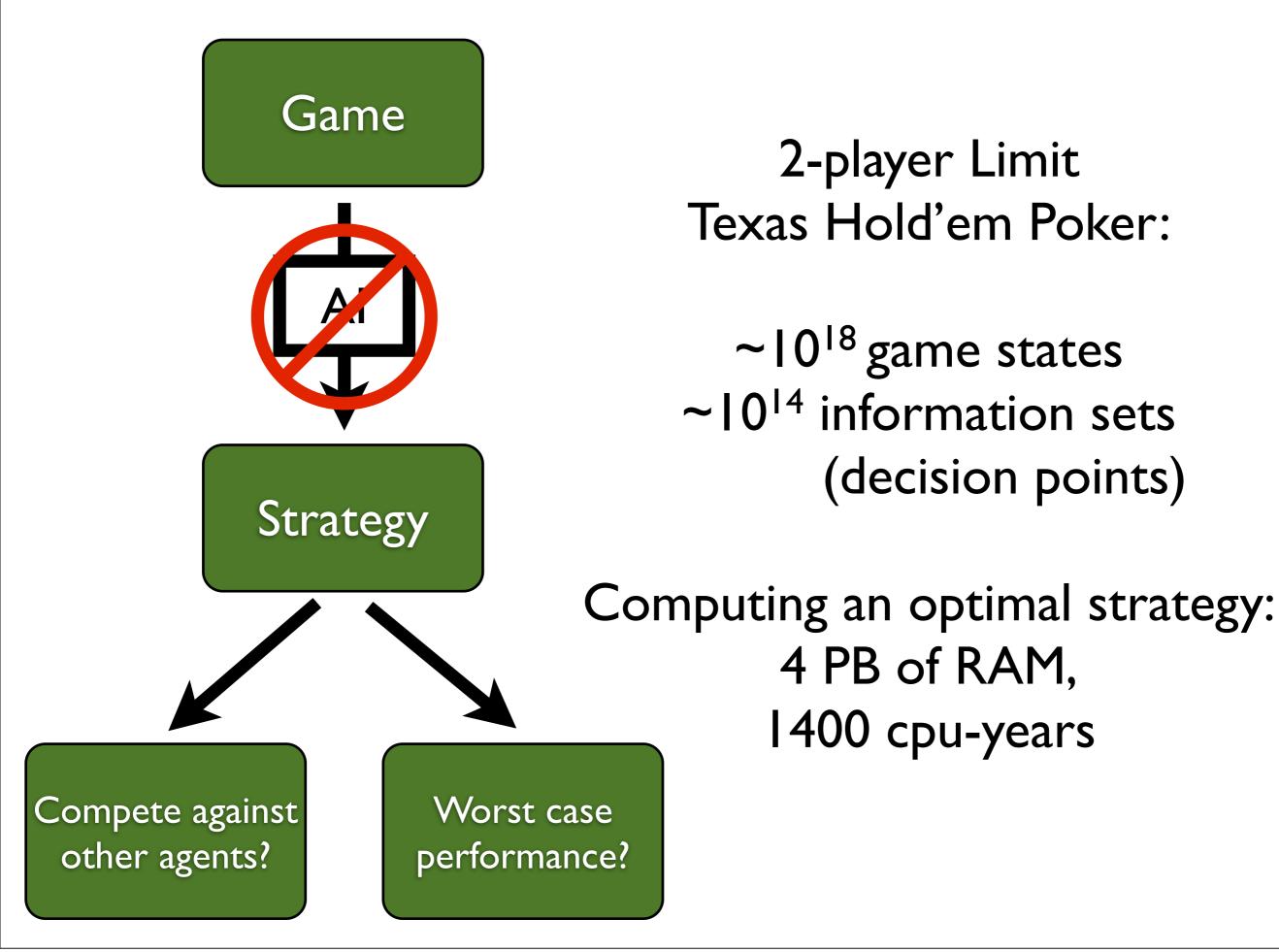
2-player games: Use Expectimax to find a best-response counterstrategy.

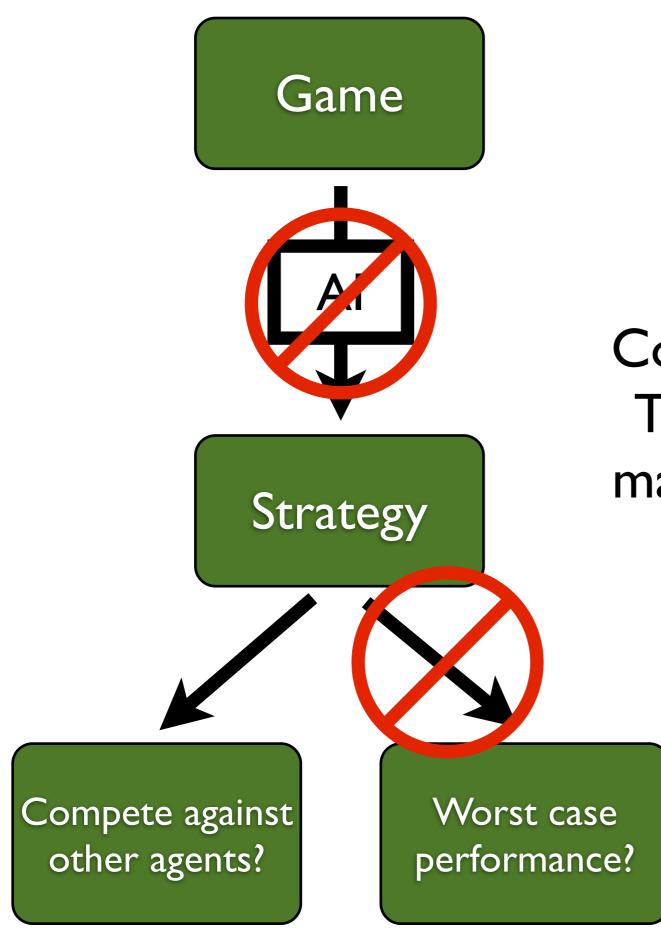


Optimal Strategy (2-player, zero-sum game):

Nash Equilibrium, maximize worst-case performance.

Or, equivalently, minimize worst-case loss.



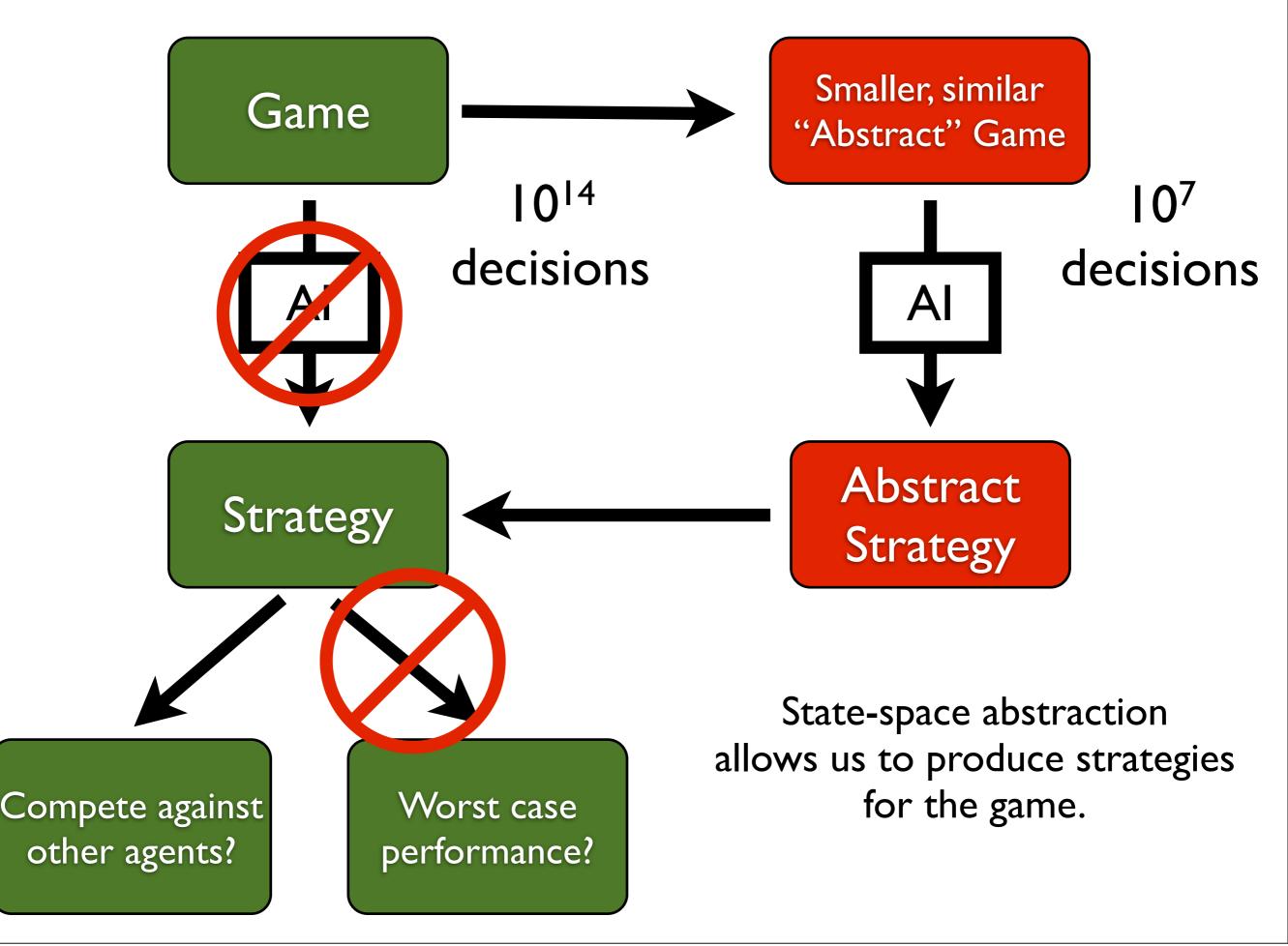


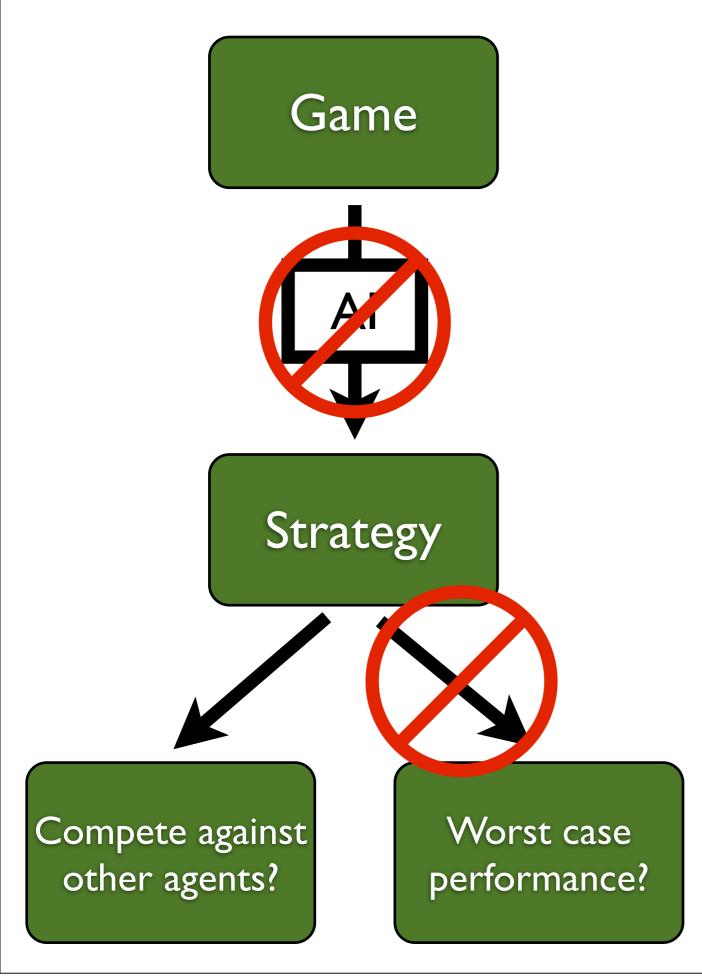
2-player Limit Texas Hold'em Poker:

~10¹⁸ game states

Computing a best response: Thought to be intractable, may require a full game tree traversal.

> At 3 billion states/sec, would take 10 years.



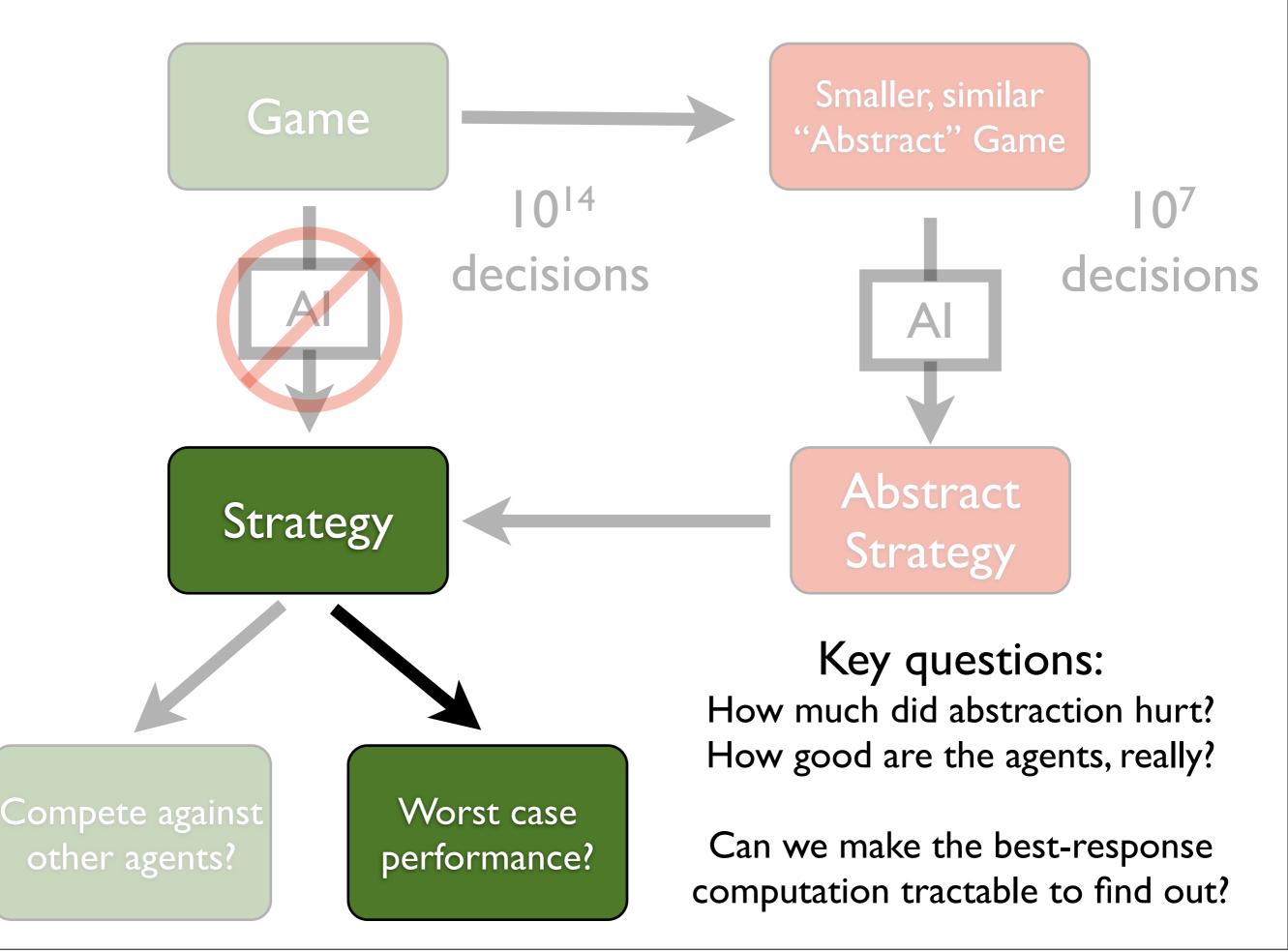


Evaluation has relied on tournaments.

AAAI 2007 - Phil Laak First Man-Machine Poker Championship



Annual Computer Poker Competition: 2006-2011 (at AAAI next month!)



Accelerating Best Response Computation



Formerly intractable computations are now run in one day



Solving an 8 year old evaluation problem

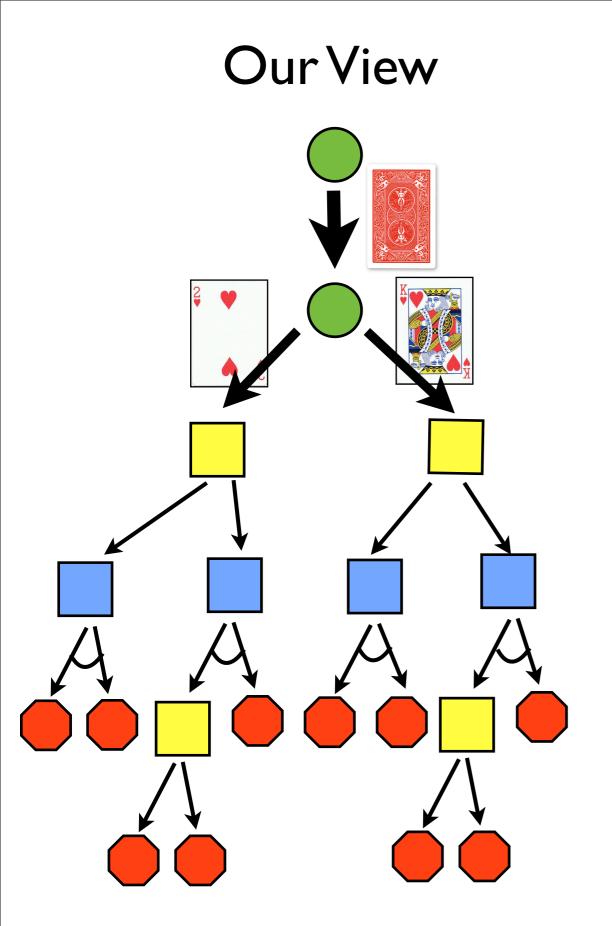


How good are state-of-the-art computer poker programs?

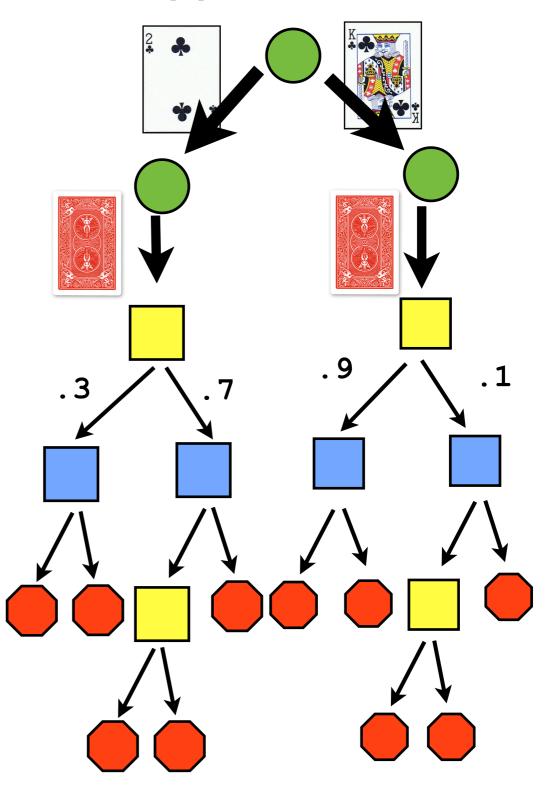
Expectimax Search

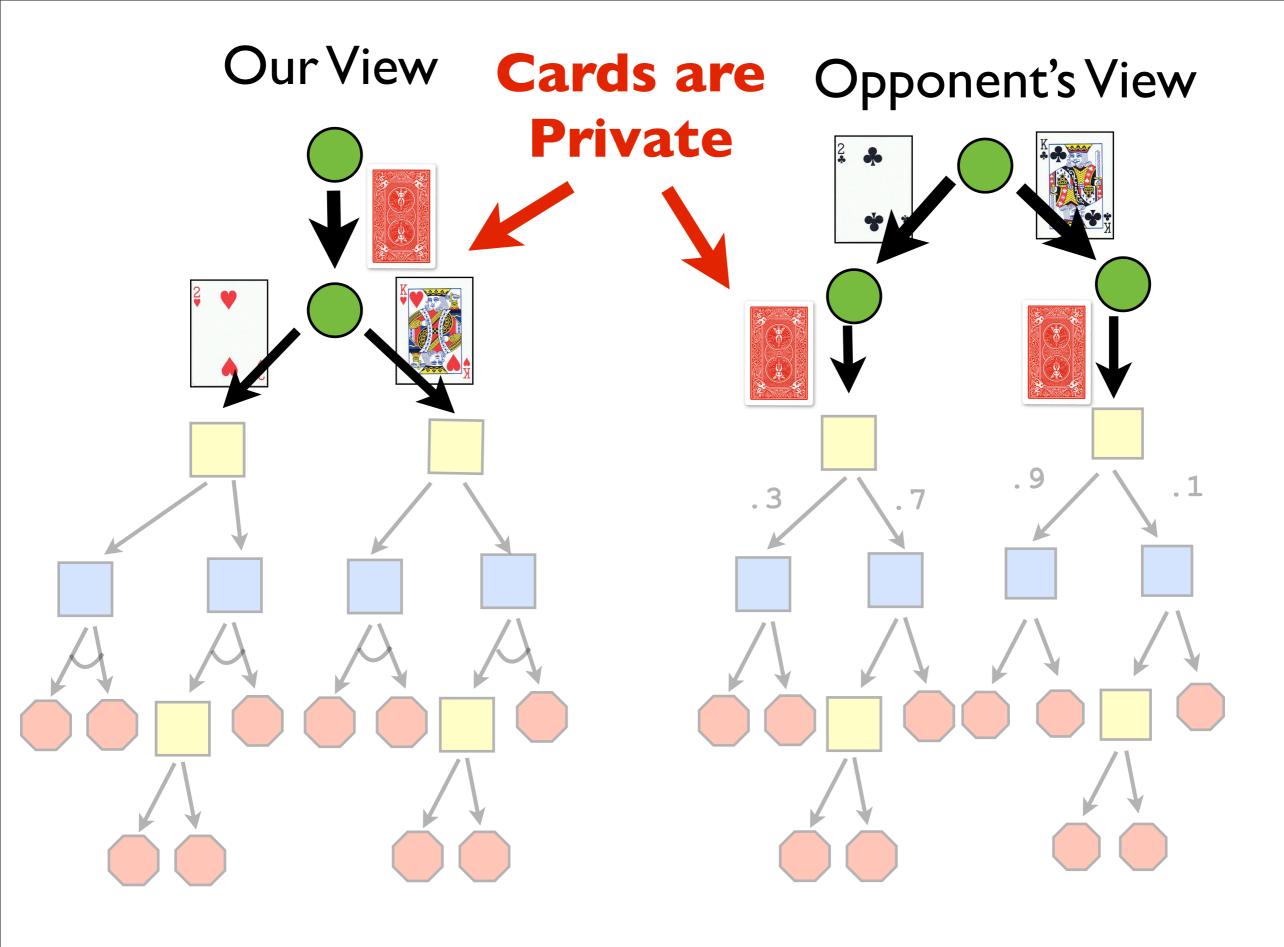
The Best Response Task:

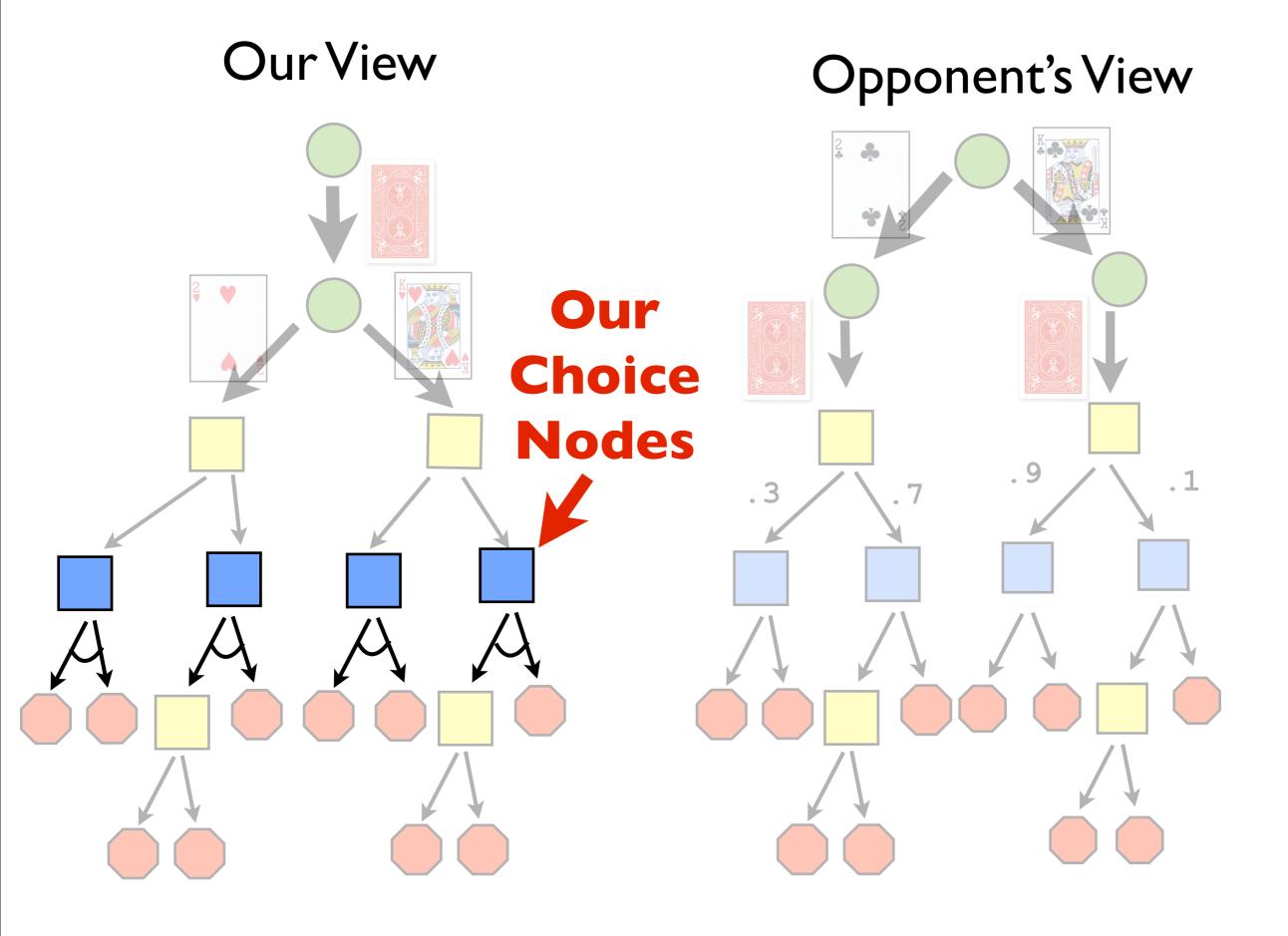
Given an opponent's entire strategy, choose actions to maximize our expected value.

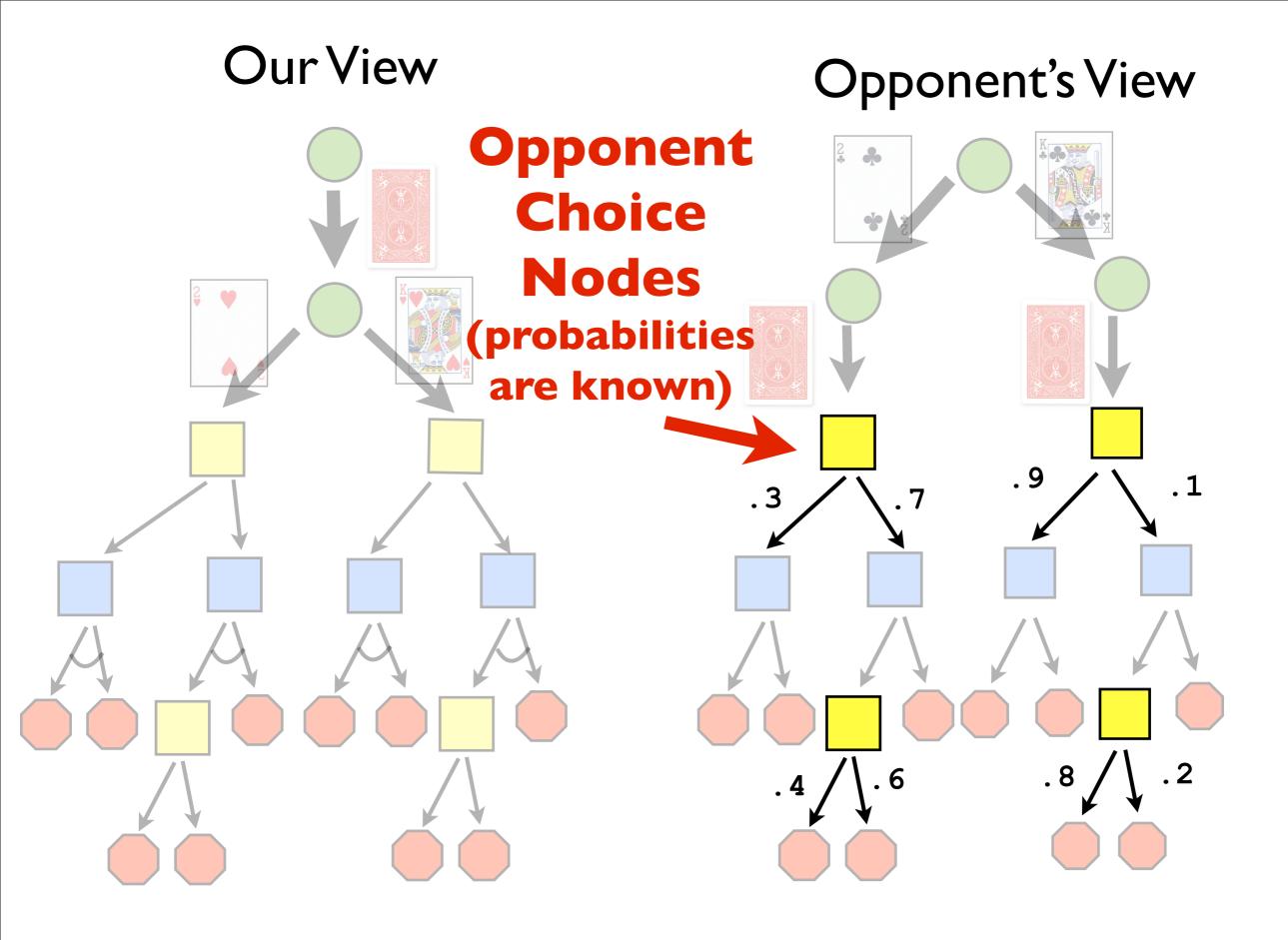


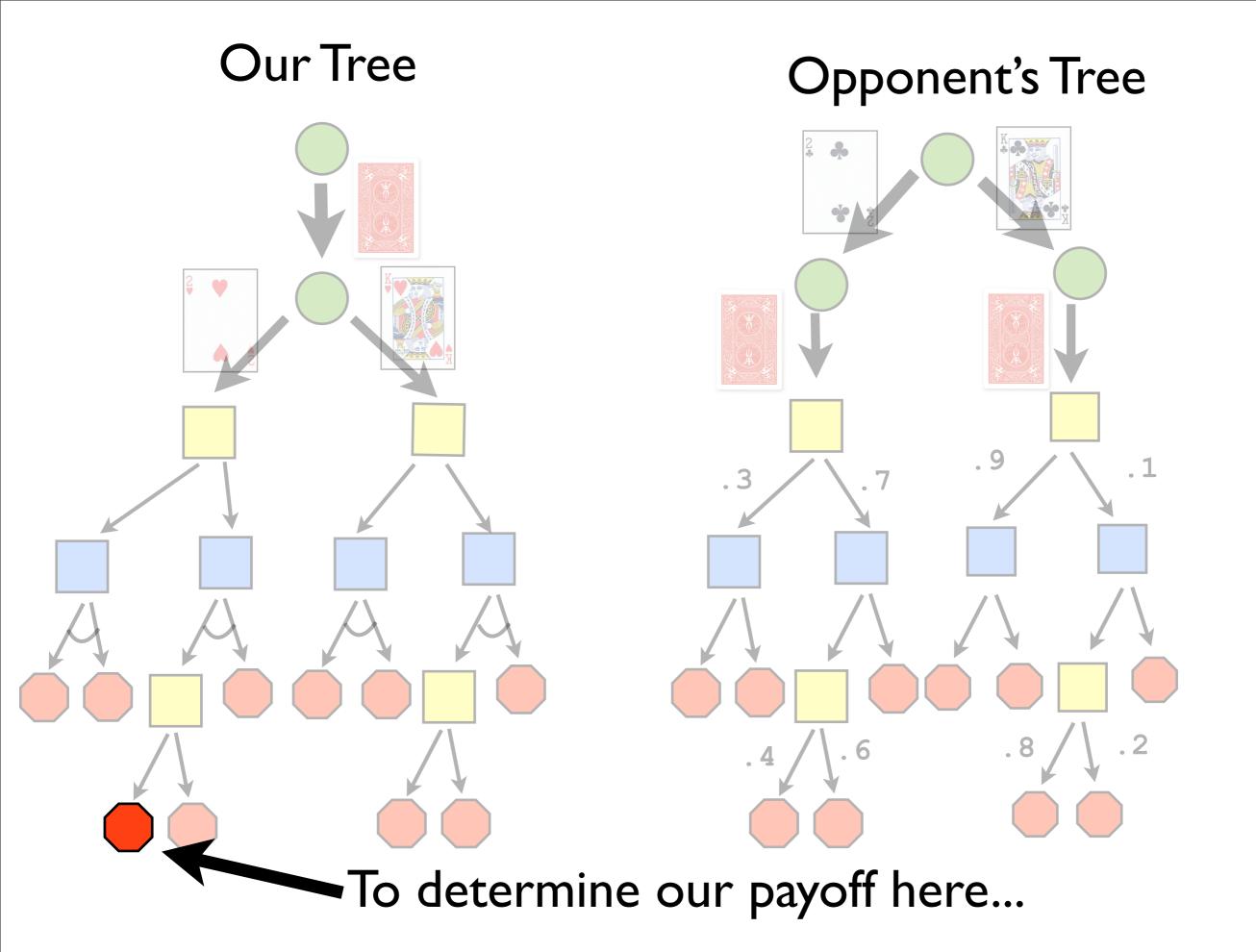
Opponent's View

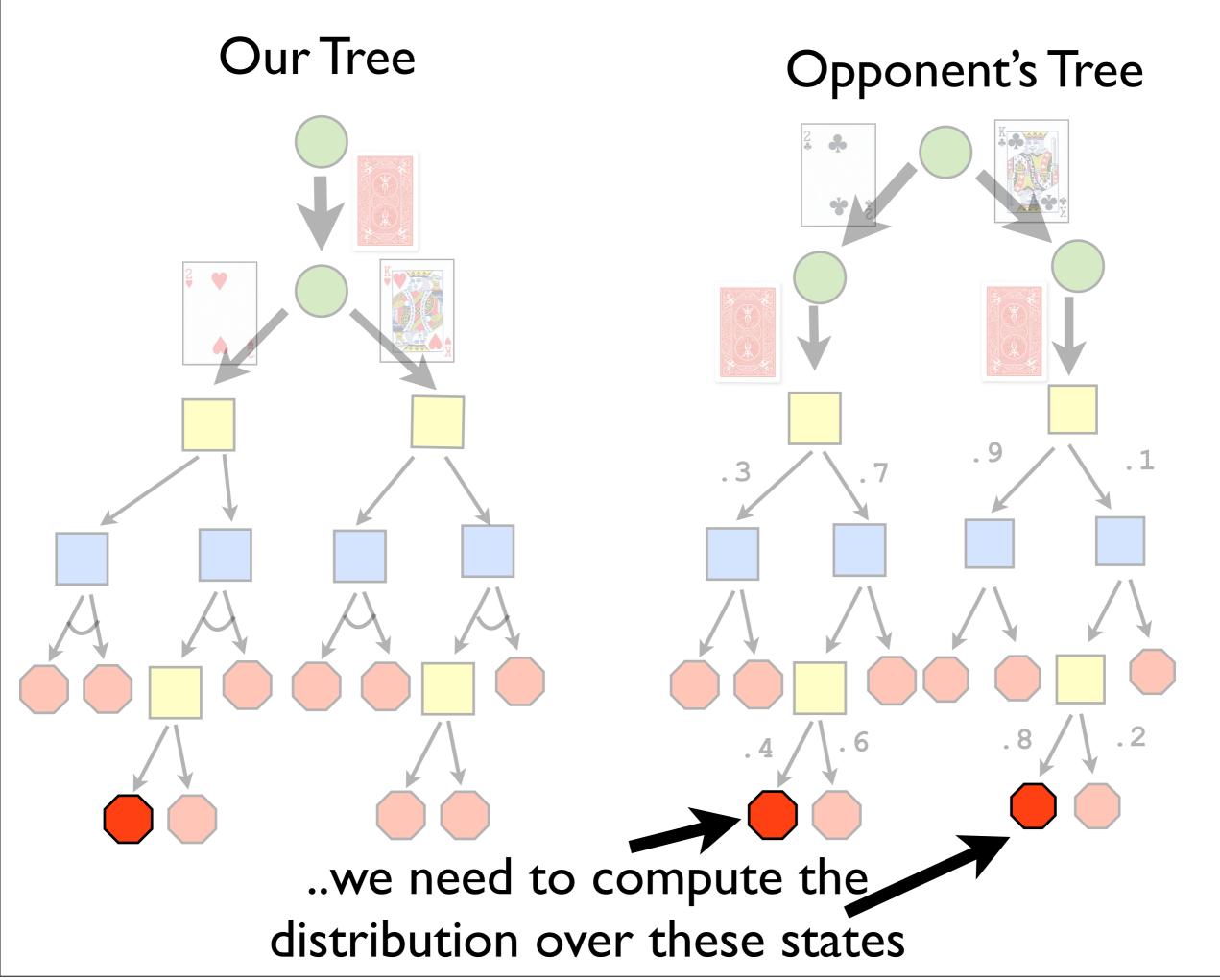












Expectimax Search

Simple recursive tree walk:

Pass forward: Probability of opponent being in their private states



Return:

Expected value for our private state

Expectimax Search

Simple recursive tree walk:

Pass forward: Probability of opponent being in their private states



Return:

Expected value for our private state



Visits each state just once! But 10¹⁸ states is still intractable.

Accelerated Best Response

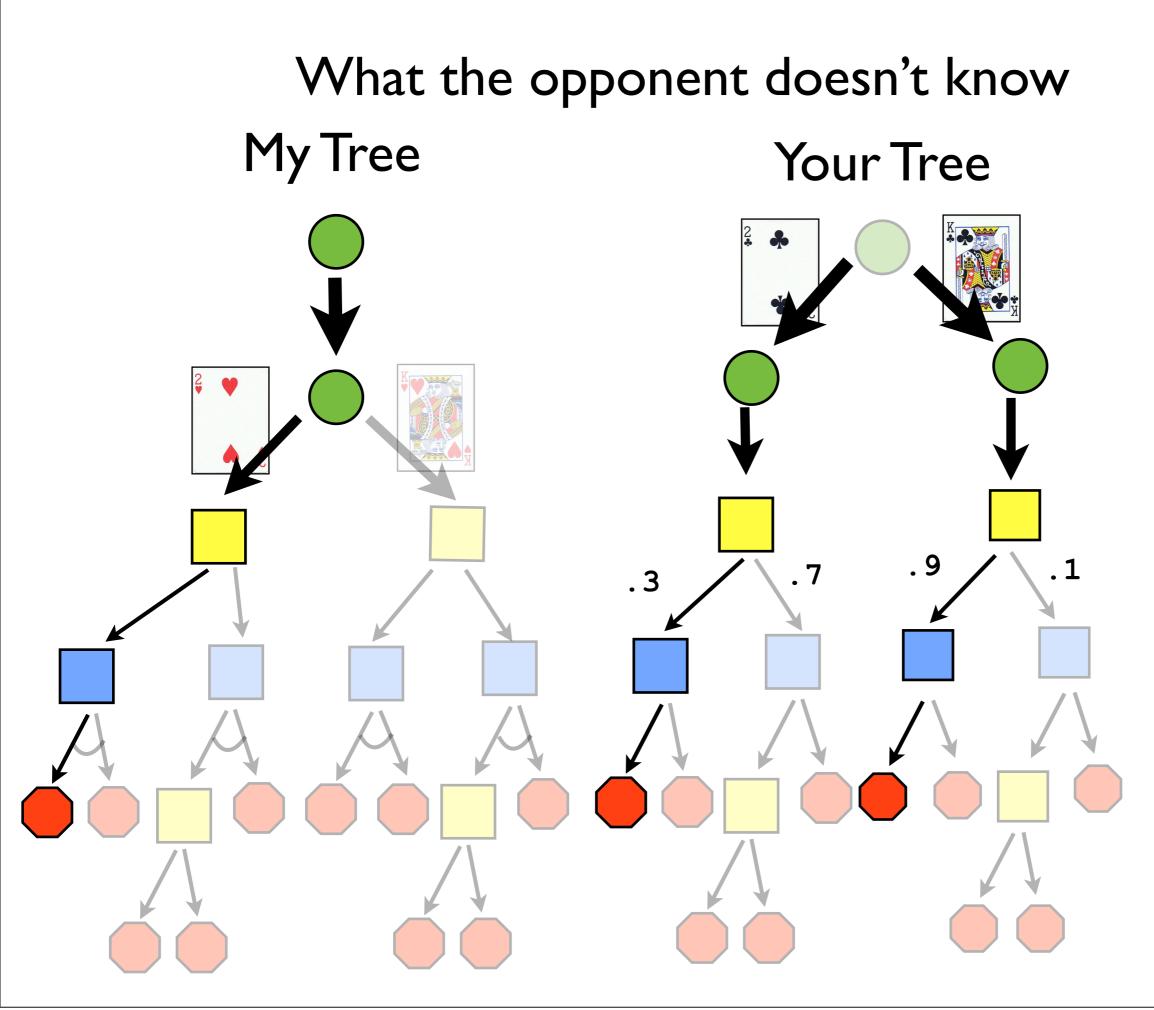
Four ways to accelerate this computation:

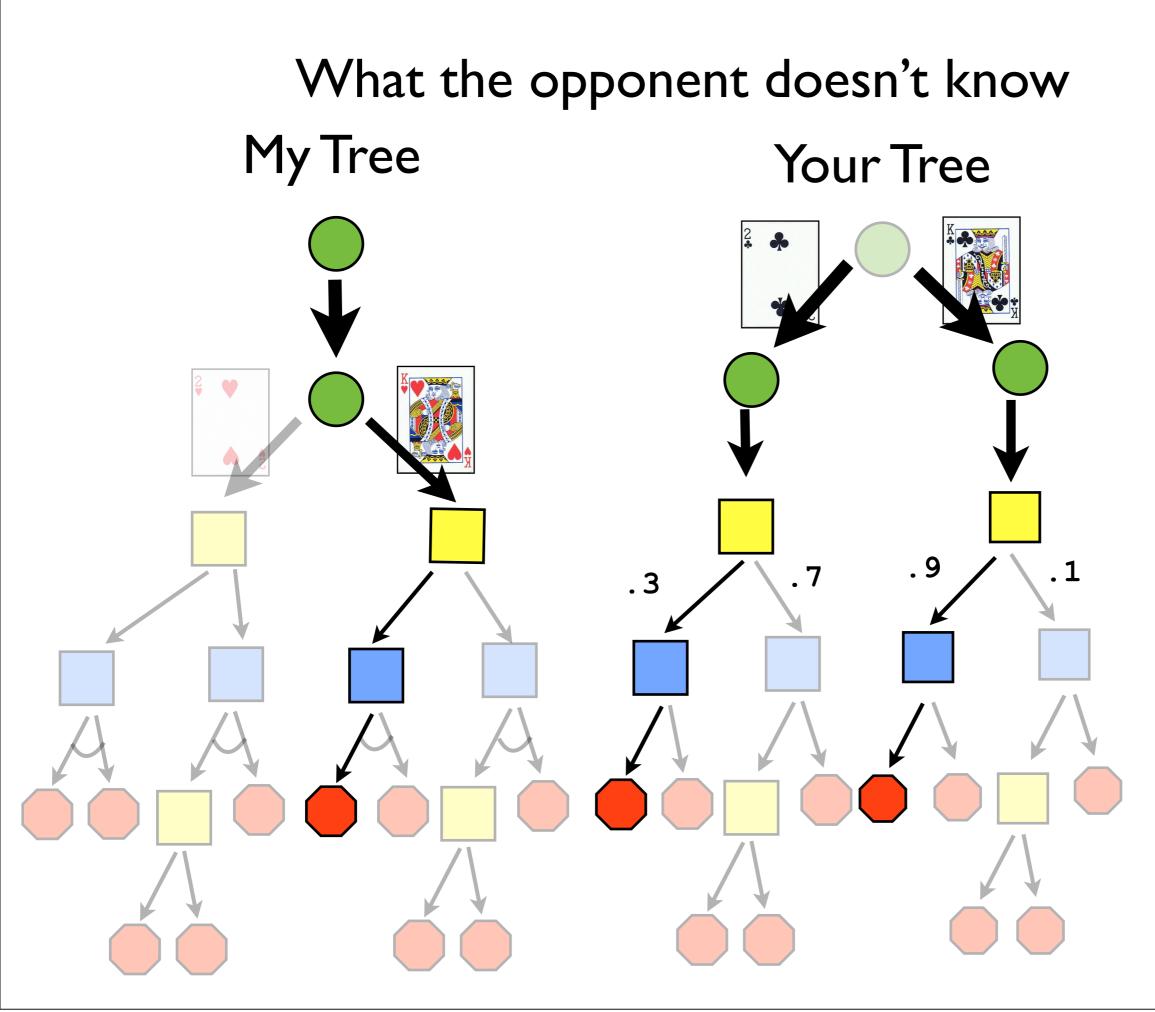
I) Take advantage of what the opponent doesn't know

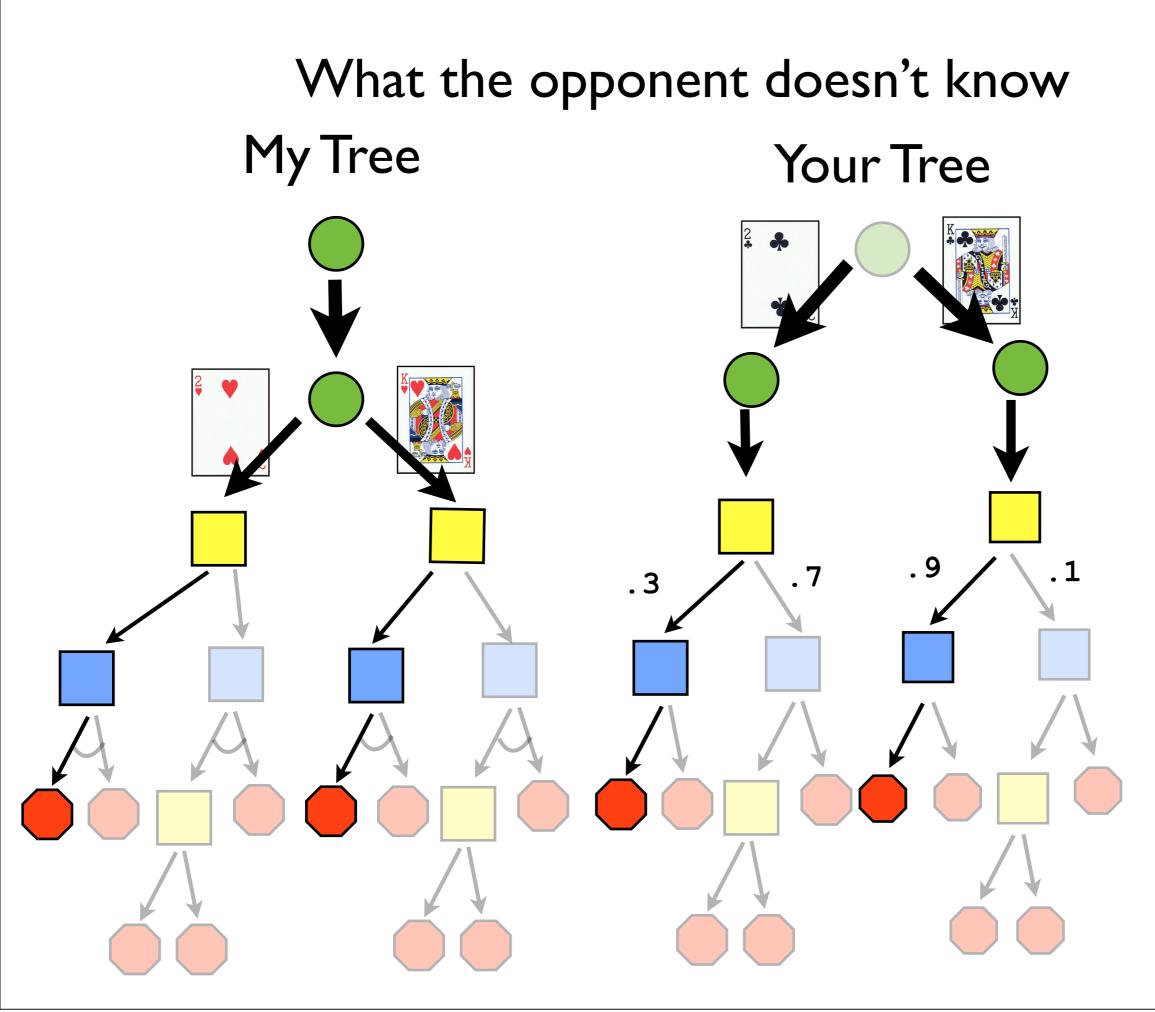
2) Do $O(n^2)$ work in O(n) time

3) Avoid isomorphic game states

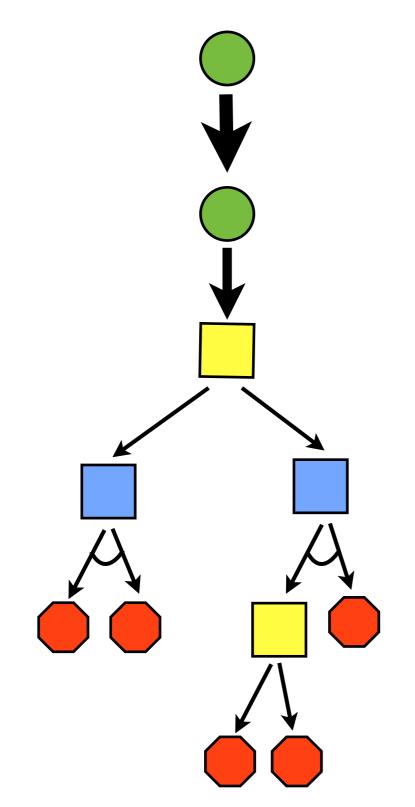
4) Parallel computation







The Public Tree



We can instead walk this much smaller tree of public information.

At each node, we choose actions for all of the states our opponent cannot tell apart.

More work per node, but we reuse queries to the opponent's strategy!

~110x speedup in Texas hold'em

Accelerated Best Response

The new technique has four orthogonal improvements:

I) Take advantage of what the opponent doesn't know

2) Do O(n^2) work in O(n) time.

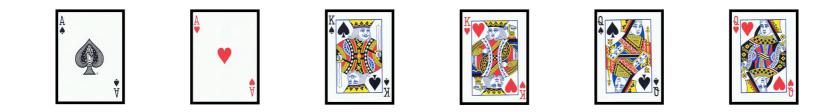
3) Avoid isomorphic game states

4) Parallel computation





Opponent's n States

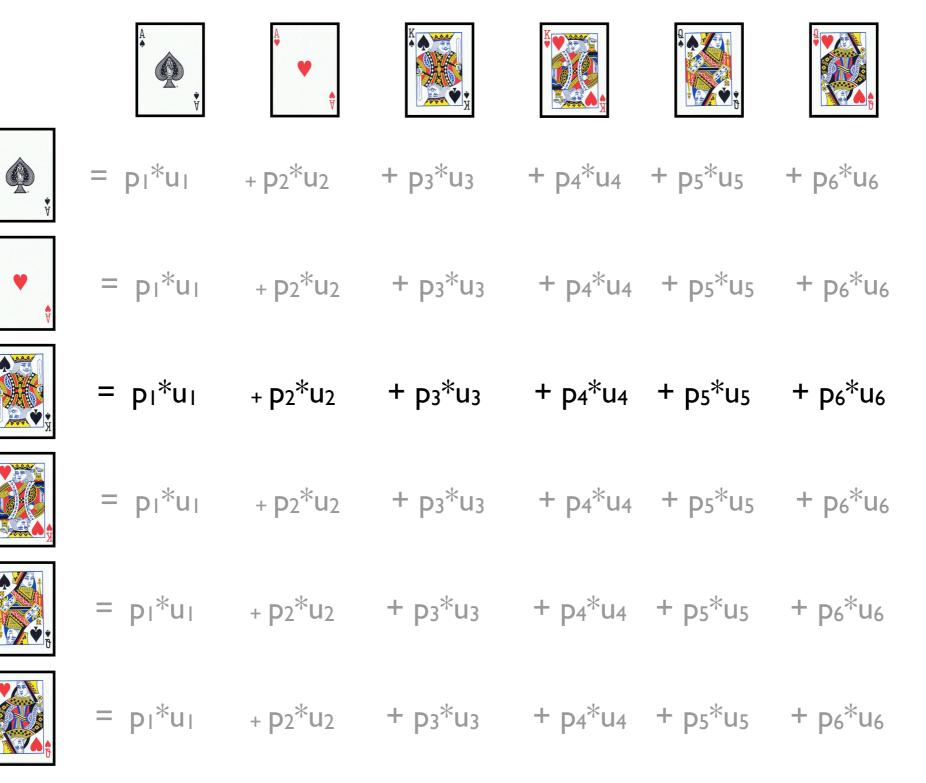






My *n* States

Opponent's n States



My n States

Opponent's n States





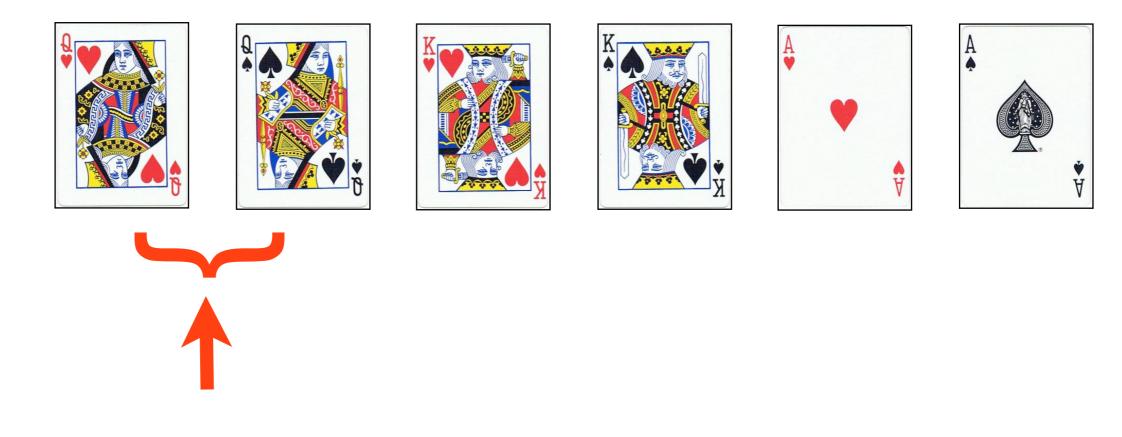




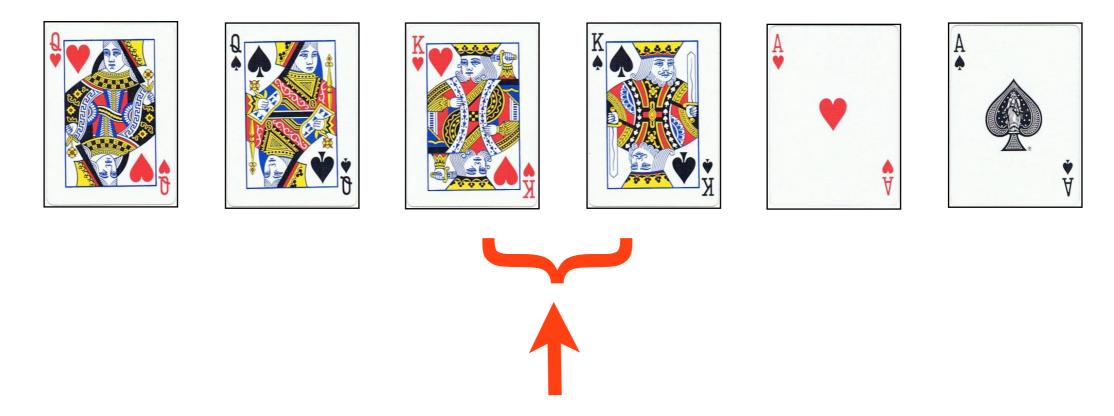




O(n²) work to evaluate *n* hands



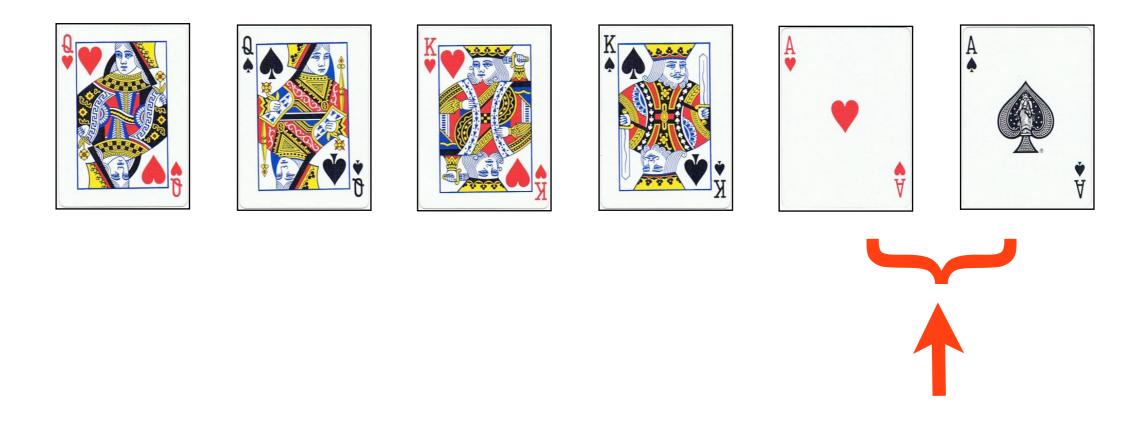
Most games have structure that can be exploited. In Poker, states are ranked, and the highest rank wins.



To calculate one state's EV, we only need:

- Probability of opponent reaching weaker states
- Probability of opponent reaching stronger states

EV[i] = p(lose) * util(lose) + p(win) * util(win)



By exploiting the game's structure, we can use two for() loops instead of two nested for() loops.

 $O(n^2)$ to O(n). 7.7x speedup in Texas hold'em.

(Some tricky details resolved in the paper)

Accelerated Best Response

The new technique has four orthogonal improvements:

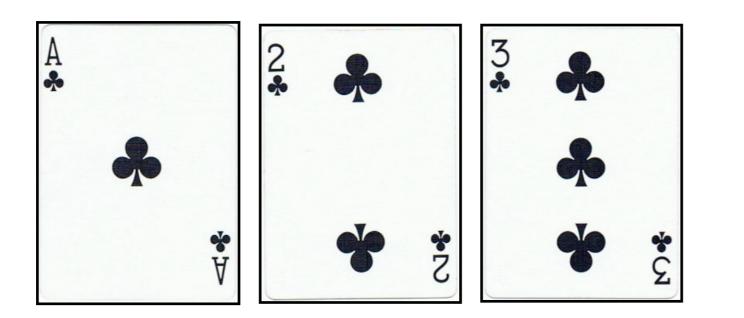
I) Take advantage of what the opponent doesn't know

2) Do $O(n^2)$ work in O(n) time.

3) Avoid isomorphic game states

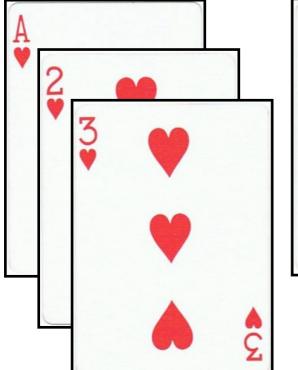
4) Parallel computation

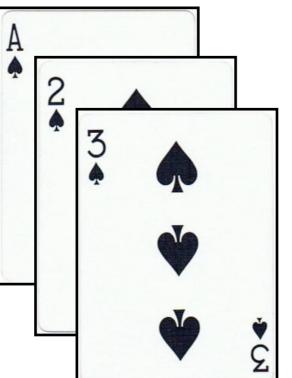
Avoid Isomorphic States

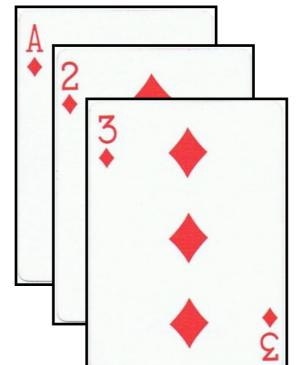


21.5x reduction in game size

(only correct if opponent's strategy also does this)







Accelerated Best Response

The new technique has four orthogonal improvements:

- I) Take advantage of what the opponent doesn't know, to walk the much smaller public tree
- 2) Use a fast terminal node evaluation to do $O(n^2)$ work in O(n) time.
- 3) Avoid isomorphic game states

4) Parallel computation

Parallel Computation

24,570 equal sized independent subtrees.

Takes 4m30s to solve each one.

24,570 * 4.5 minutes = 76 cpu-days

Parallel Computation

24,570 equal sized independent subtrees.

Takes 4m30s to solve each one.

24,570 * 4.5 minutes = 76 cpu-days

72 processors on a cluster: I day computation!

Evaluating the Progress of Computer Poker Research

Evaluating Computer Poker Agents

Annual Computer Poker Competition (ACPC)
 Started in 2006

- Hosted at AAAI this year
- 2-player Limit: Strongest agents are competitive with world's best human pros

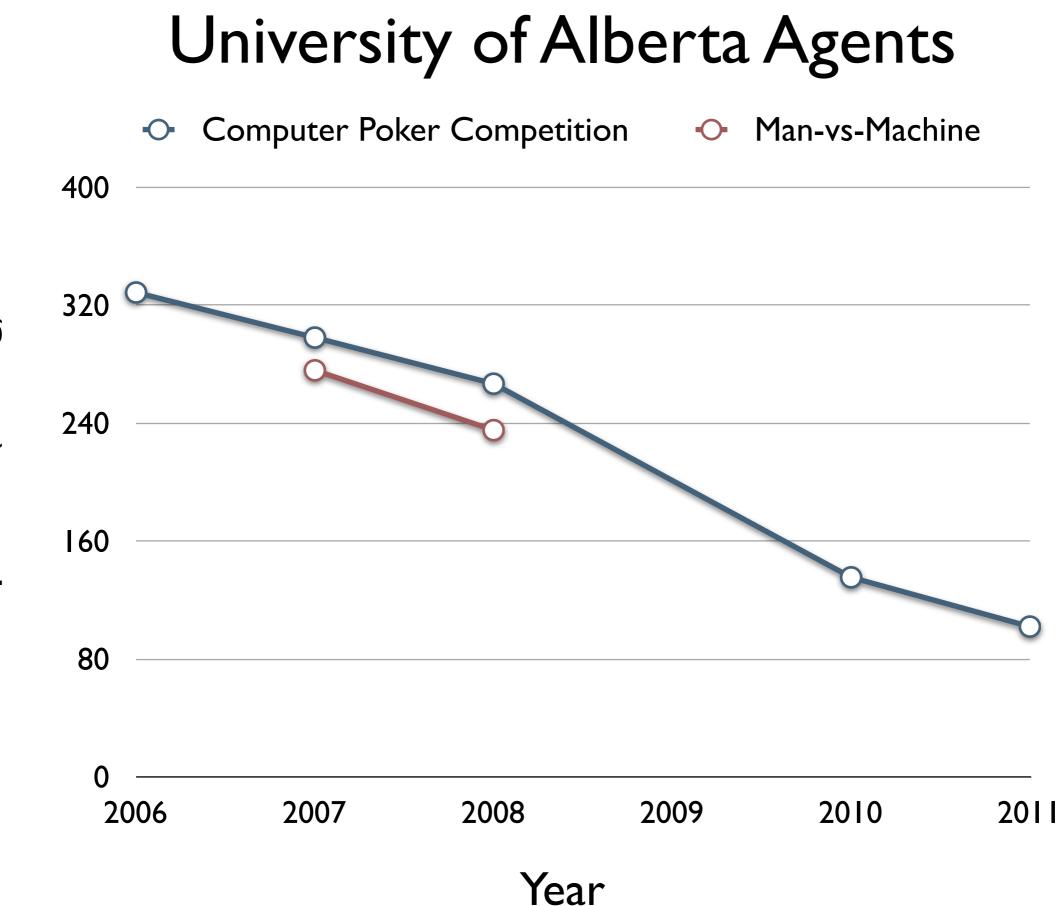
 Most successful approach (U of A, CMU, many others):
 Approximate a Nash equilibrium, worst case loss of \$0 per game

For the first time, we can now tell how close we are to this goal!

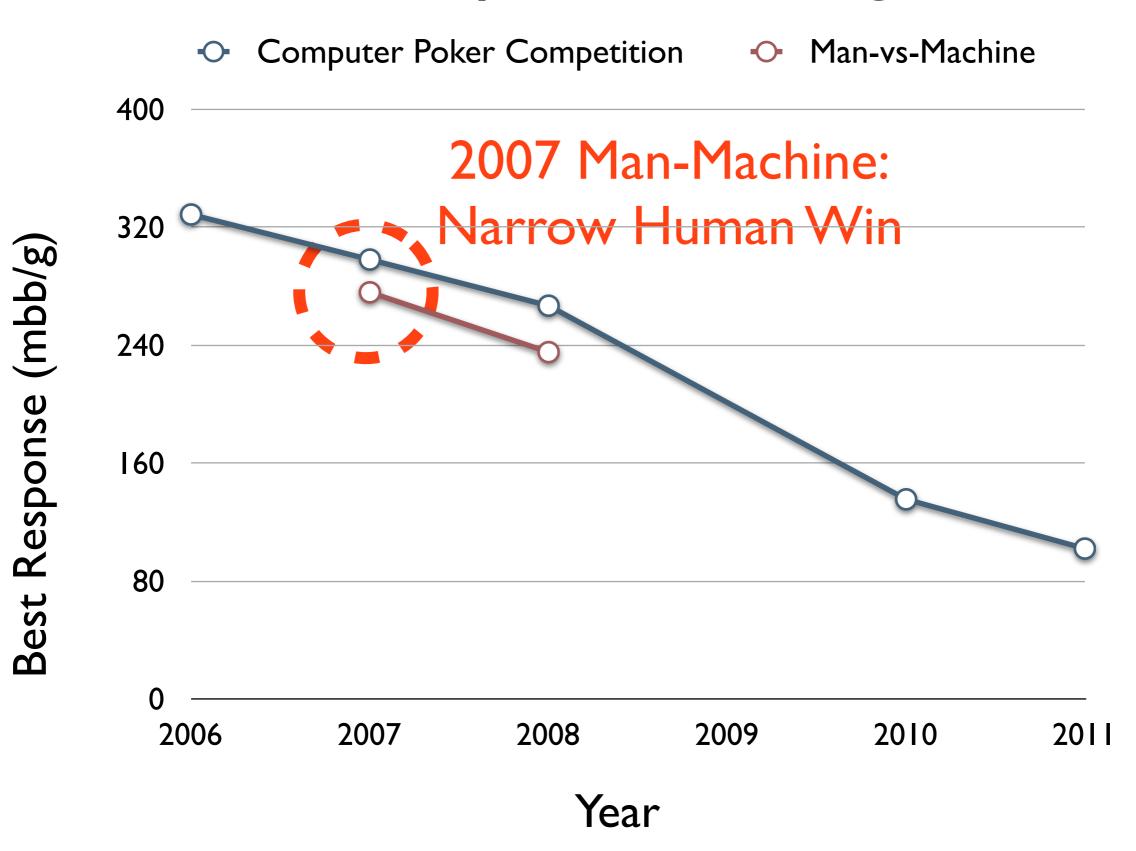
Trivial Opponents

	Value for Best Response		
Always-Fold	750		
Always-Call	1163.48		
Always-Raise	3697.69		
Uniform Random	3466.32		

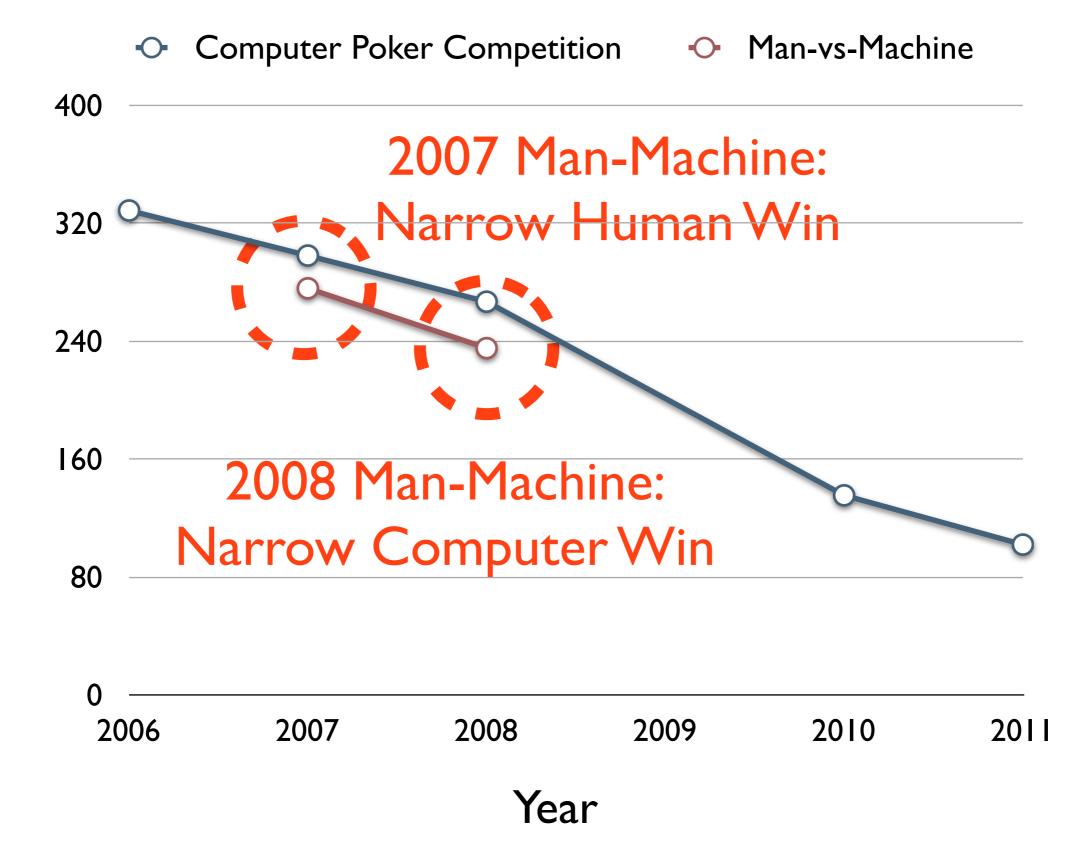
A human professional's goal is to win 50. An optimal strategy would lose 0. (Units are milli-big-blinds per game)



University of Alberta Agents



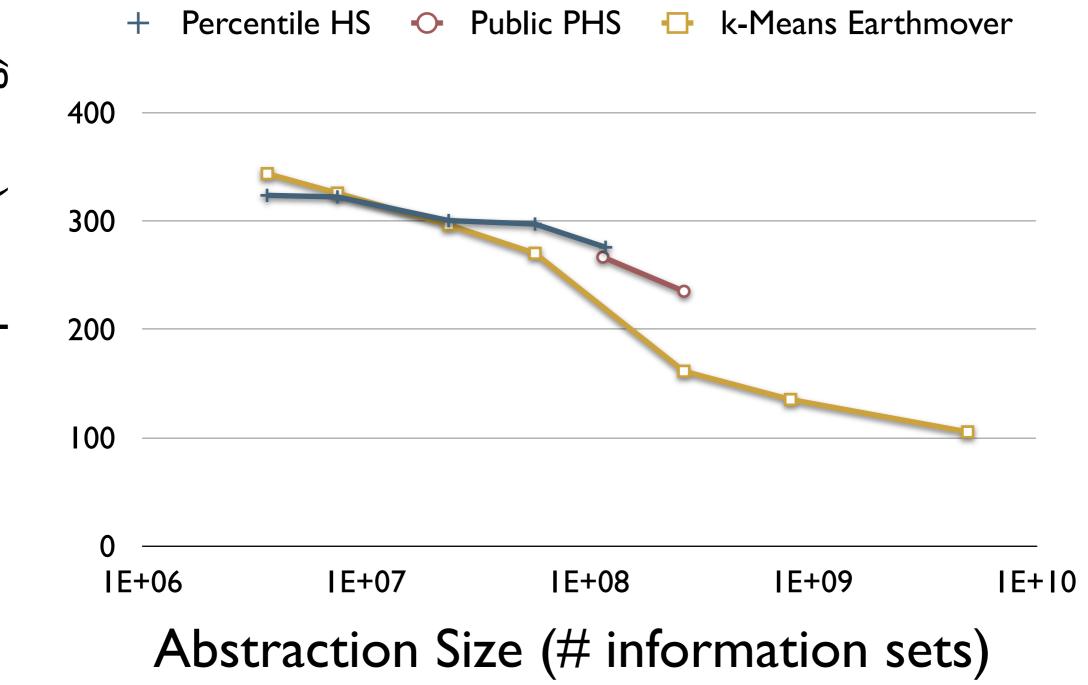
University of Alberta Agents



Best Response (mbb/g)

Evaluating the University of Alberta agents

Comparing Abstraction Techniques:



Evaluating Computer Poker Agents: 2010 Competition

	Rock hopper	GGValuta	HyperB (UofA)	PULPO	GS6 (CMU)	Littlerock	Best Response
Rock hopper		6	3	7	37	77	300
GGValuta	-6		3		31	77	237
HyperB (UofA)	-3	-3		2	31	70	135
PULPO	-7	-	-2		32	125	399
GS6 (CMU)	-37	-31	-31	-32		47	318
Littlerock	-77	-77	-70	-125	-47		421

Conclusion



Fast best-response calculation in imperfect information games



The previously intractable computation can now be run in a day!

Computer poker community is making steady progress towards robust strategies

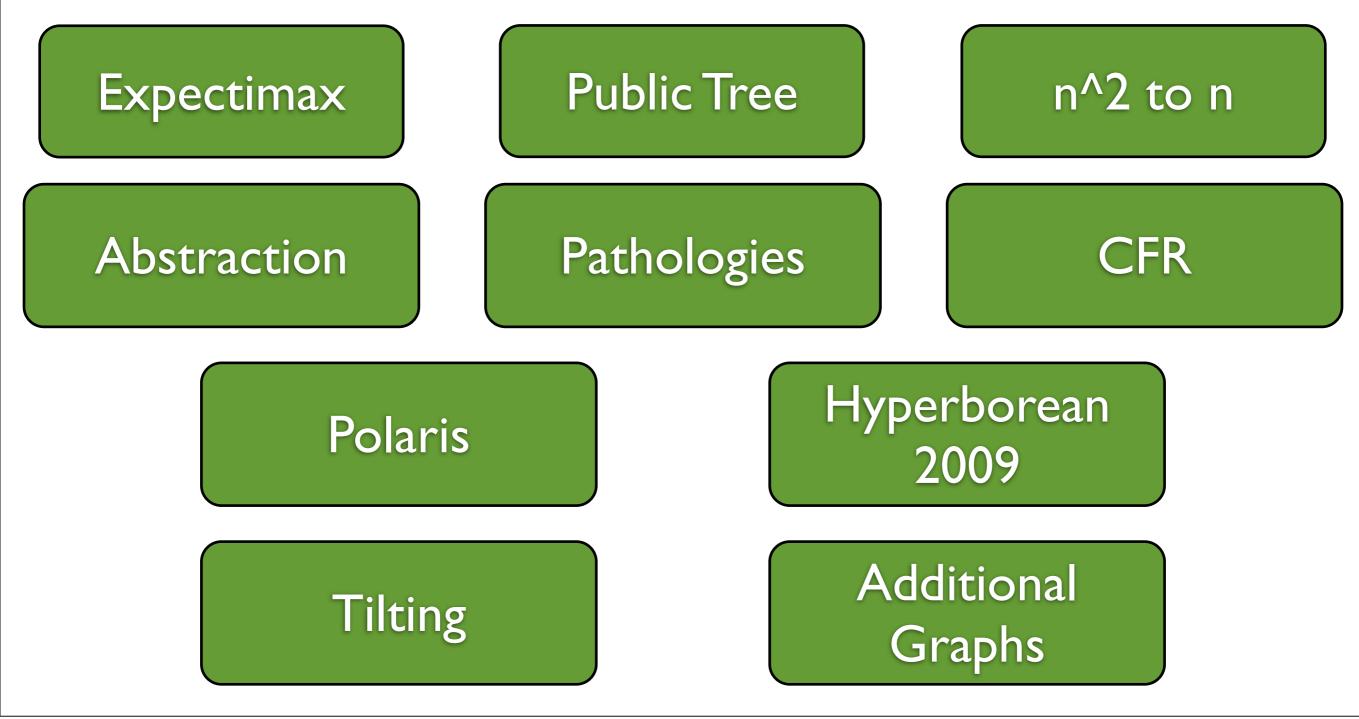


Many additional exciting results in the paper and at the poster!

More details at our poster! Today, 4:00 - 5:20, Room 120-121



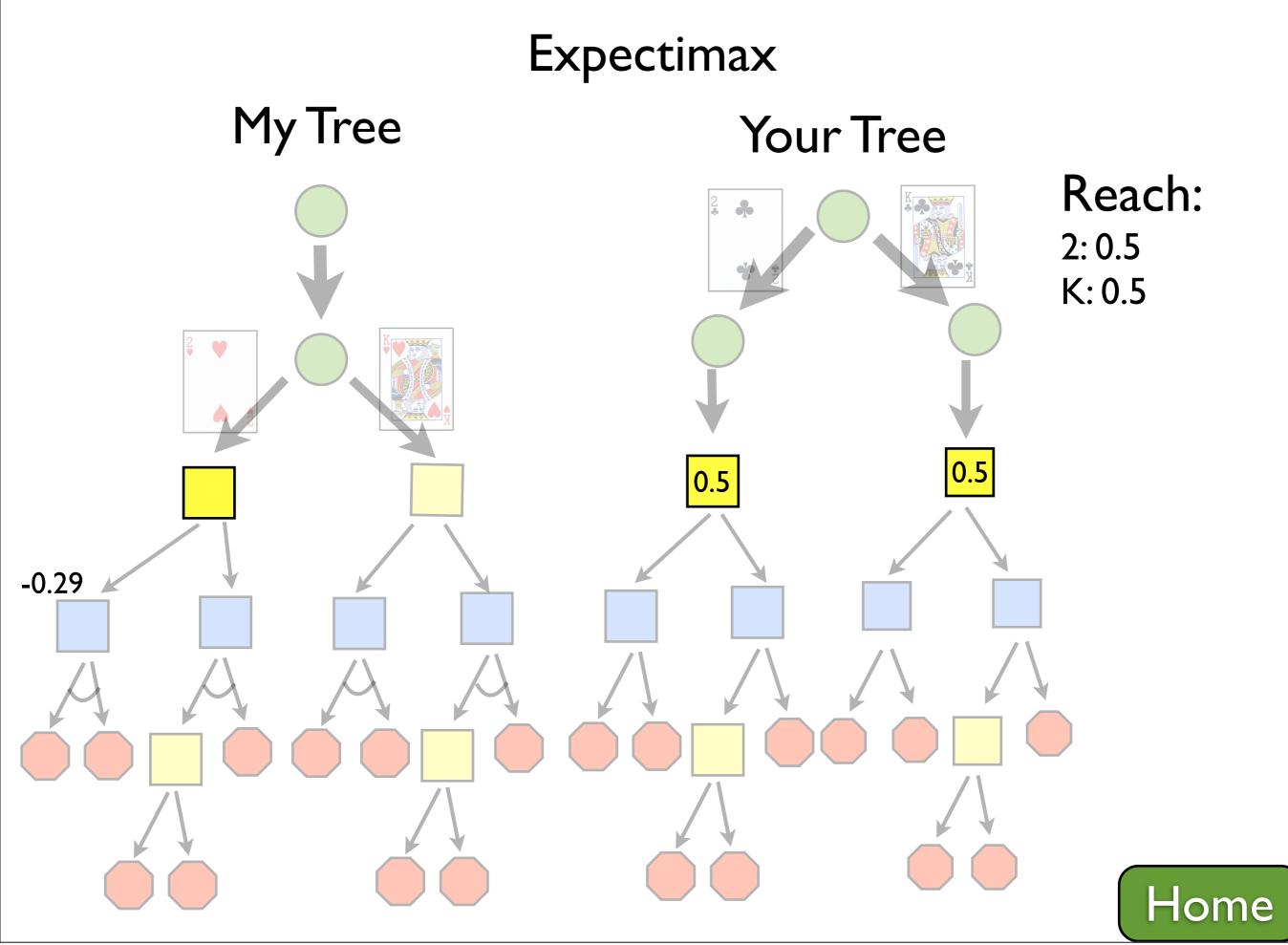
Additional Slides:

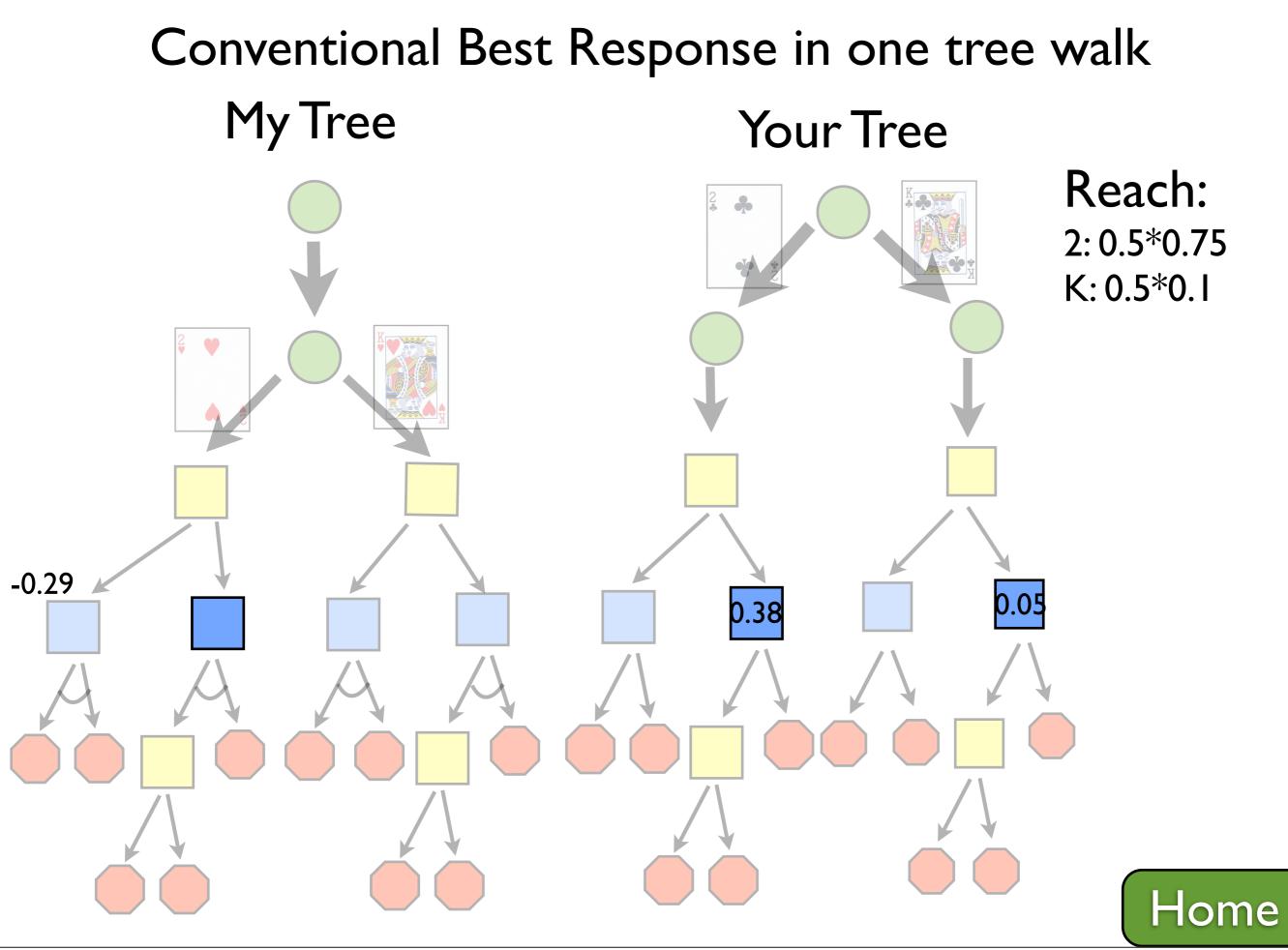


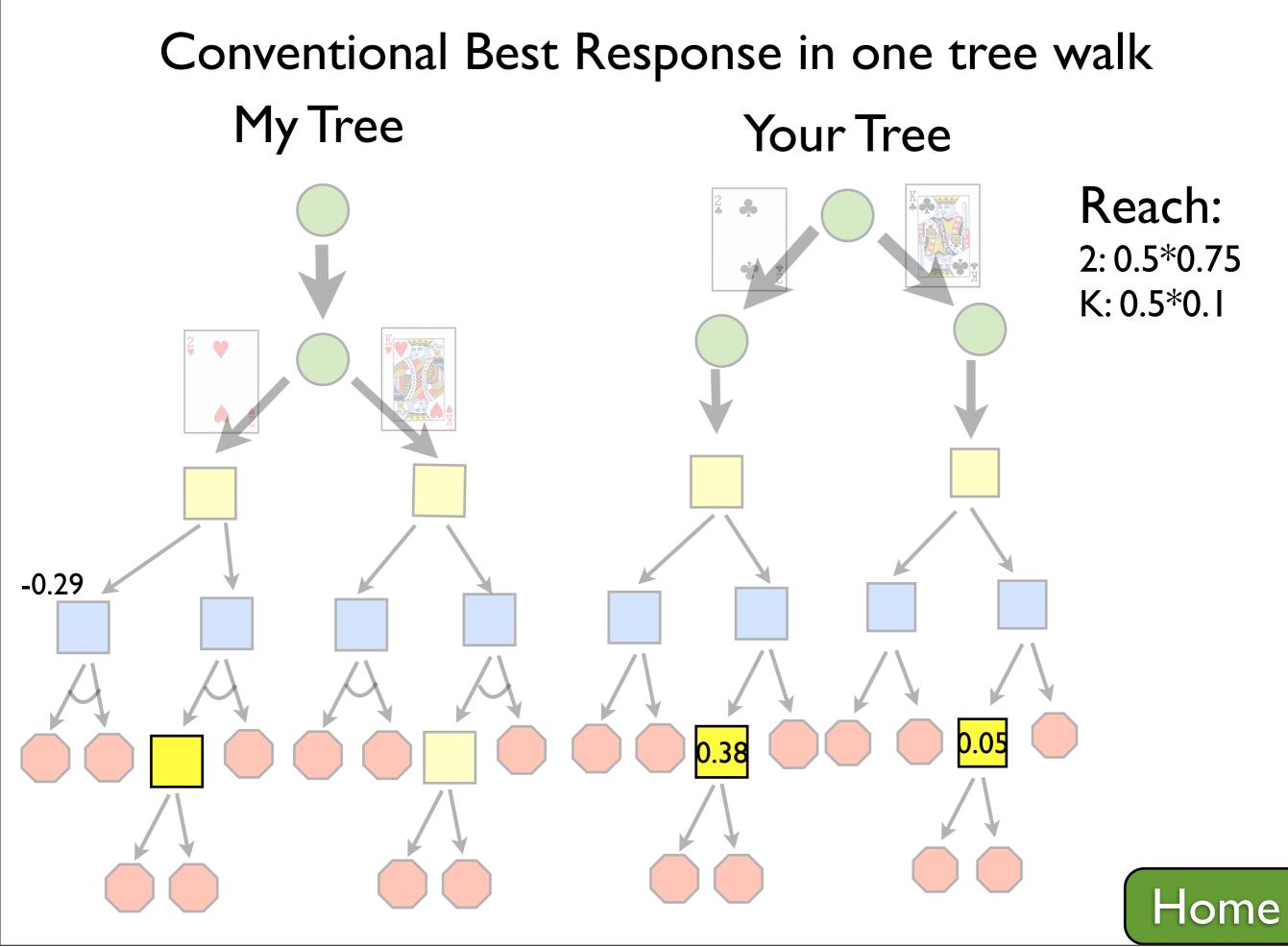
Leduc Hold'em Pathologies

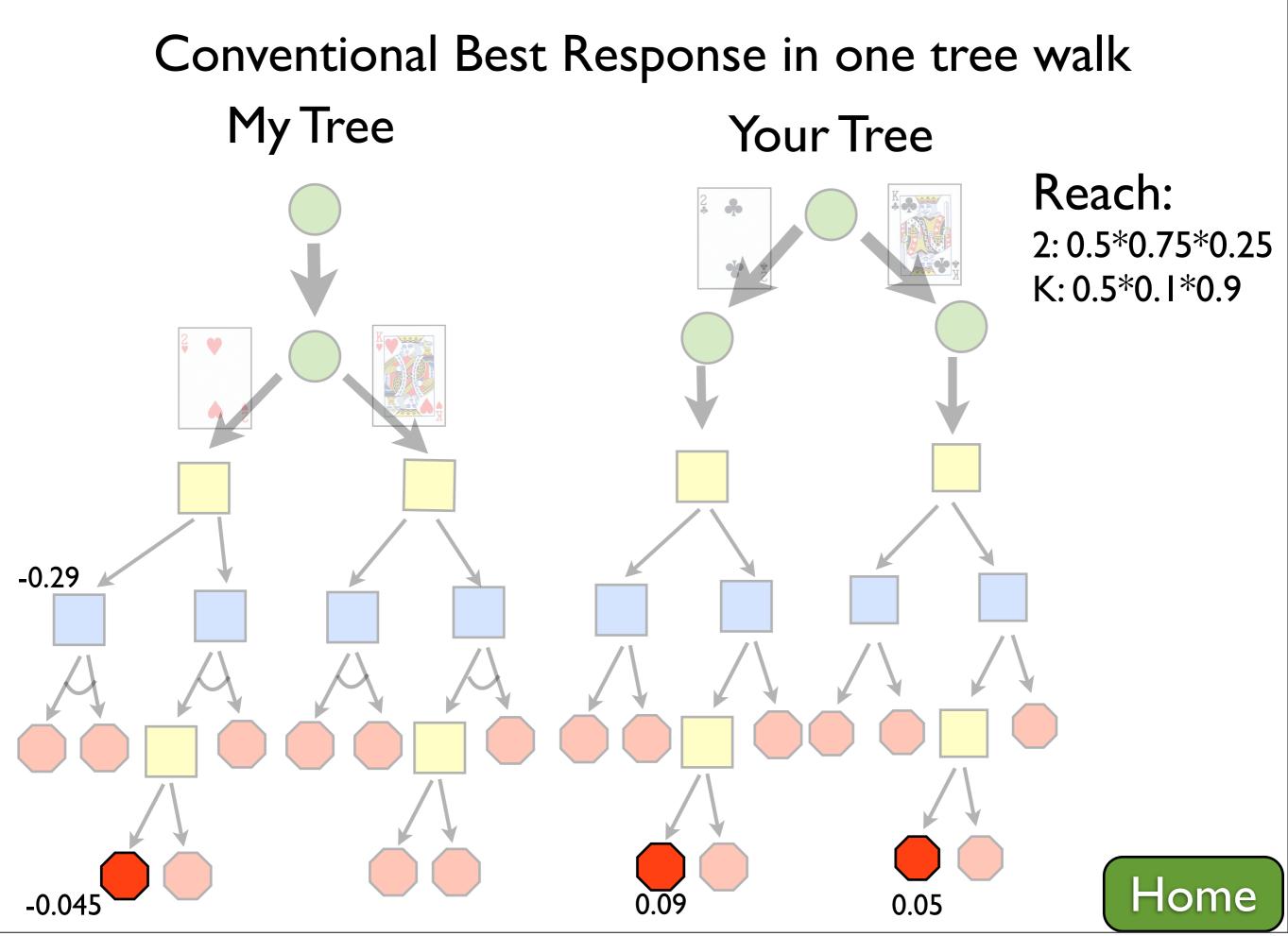
Abstraction	Best Response
Real Game vs Real Game	0
J.Q.K vs Real Game	55.2
[JQ].K vs Real Game	69.0
J.[QK] vs Real Game	126.3
[JQK] vs Real Game	219.3
[JQ].K vs [JQ].K	272.2
[JQ].K vs J.Q.K	274.1
Real Game vs J.[QK]	345.7
Real Game vs [JQ].K	348.9
J.Q.K vs J.Q.K	359.9
J.Q.K vs [JQ].K	401.3
J.[QK] vs J.[QK]	440.6
Real Game vs [JQK]	459.5
Real Game vs J.Q.K	491.0
[JQK] vs [JQK]	755.8

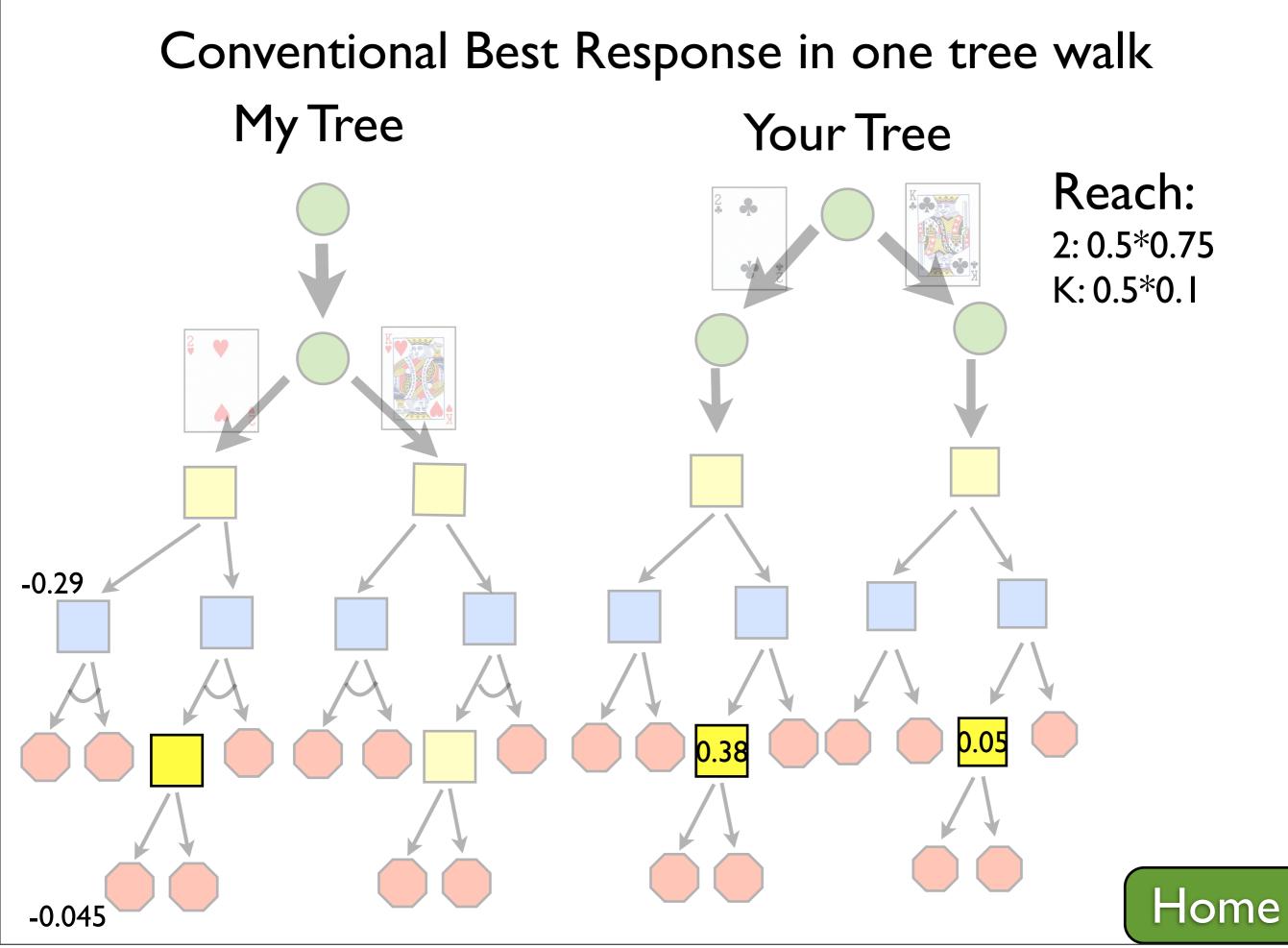




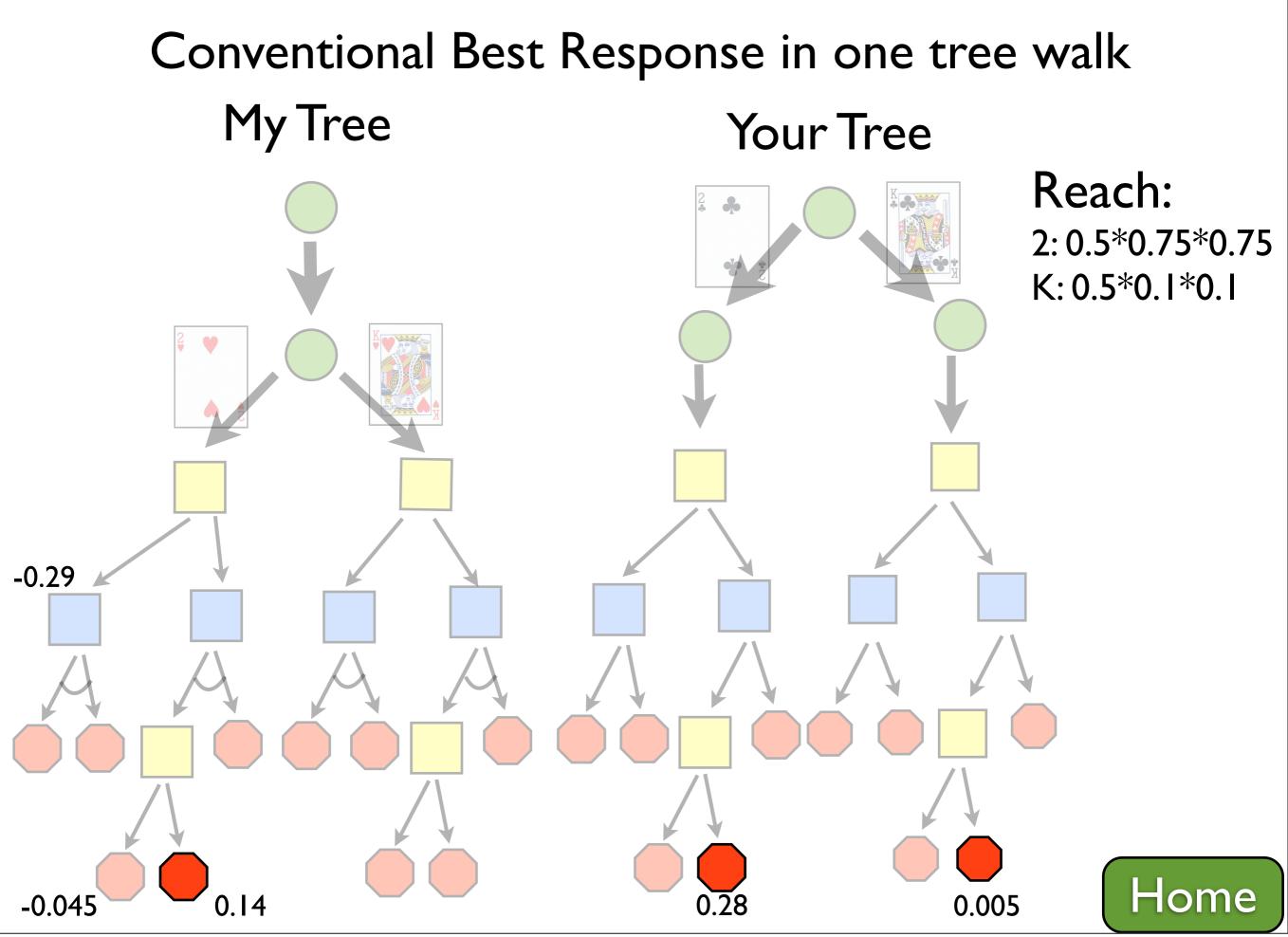


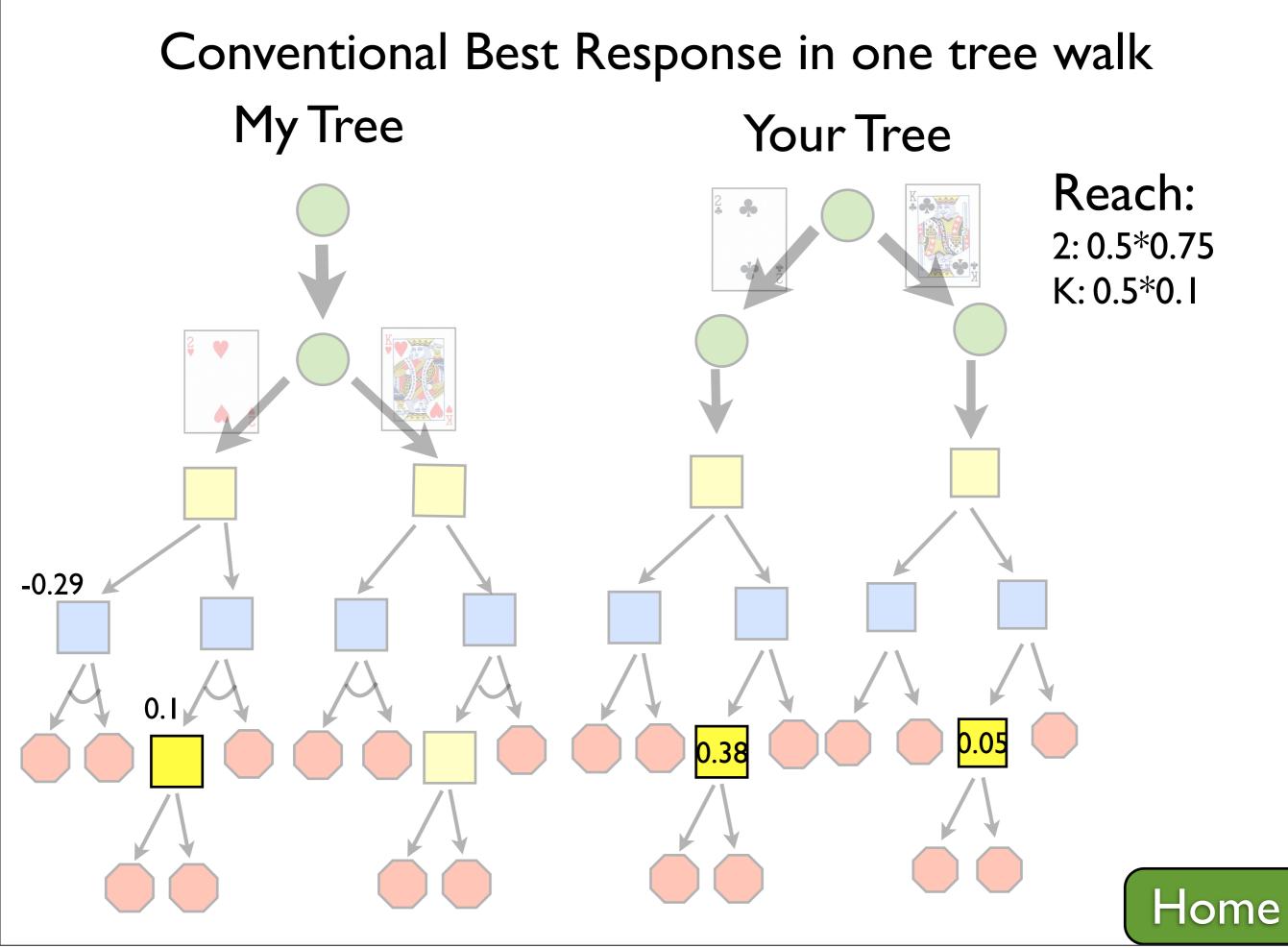


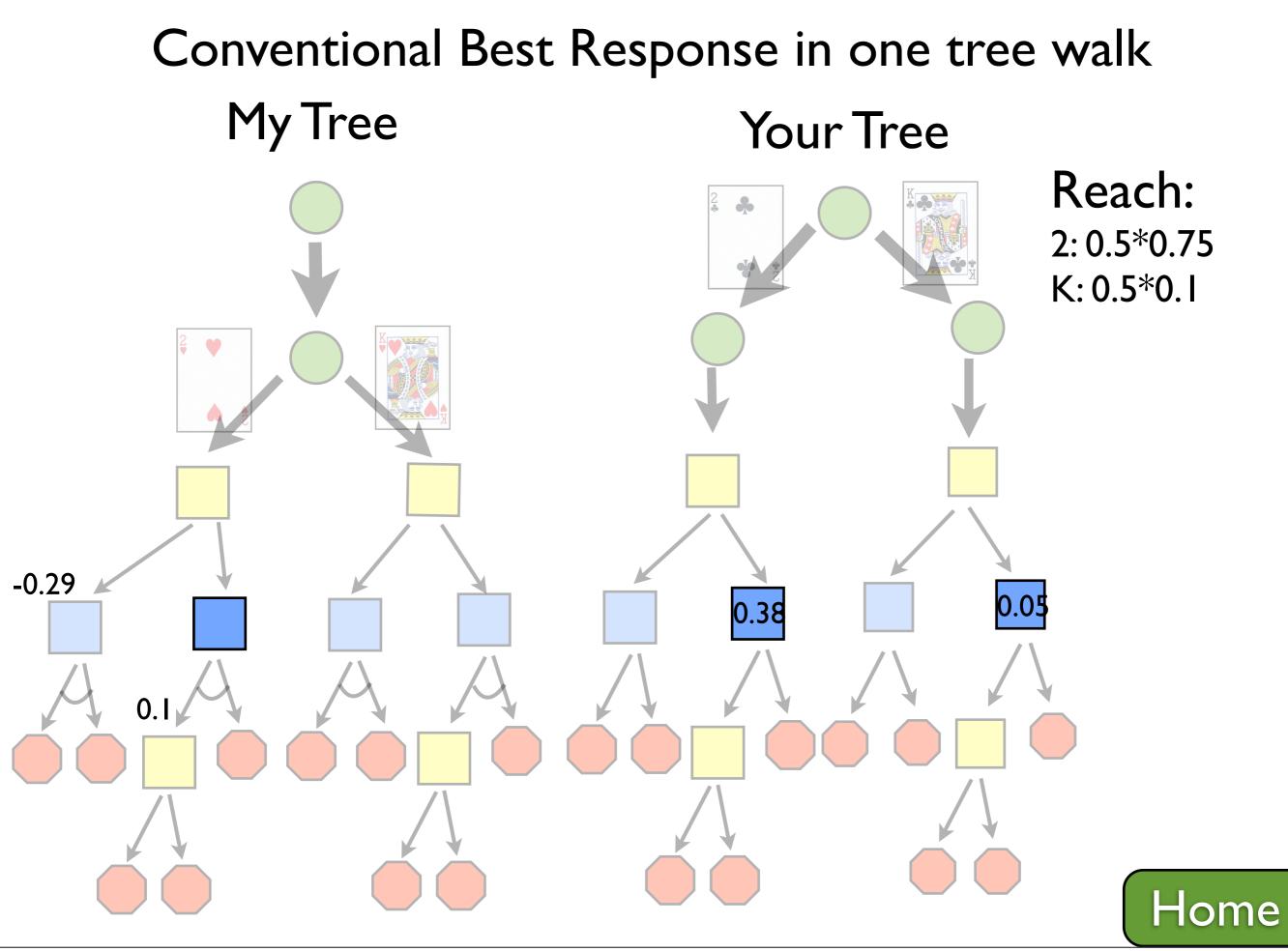


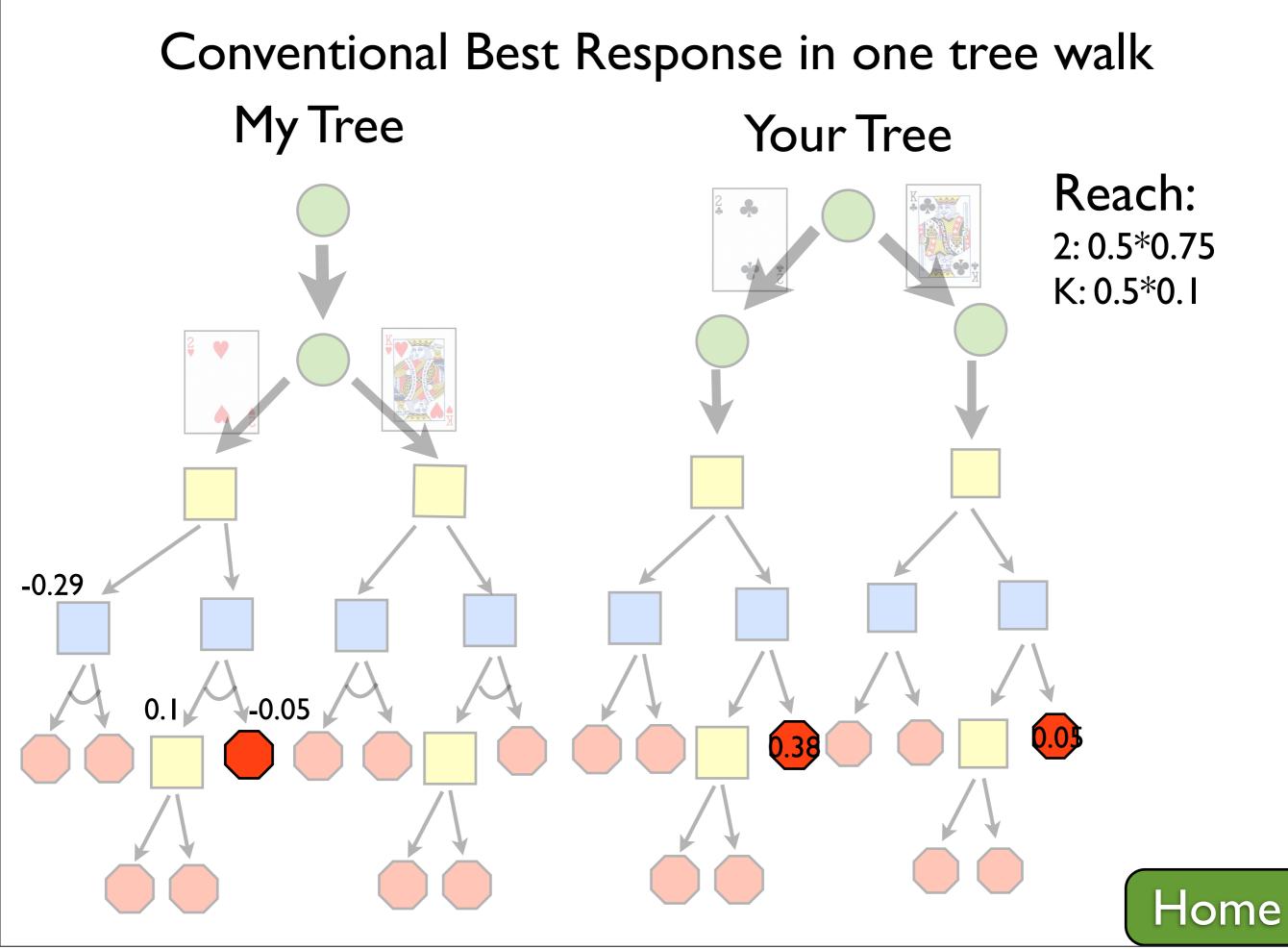


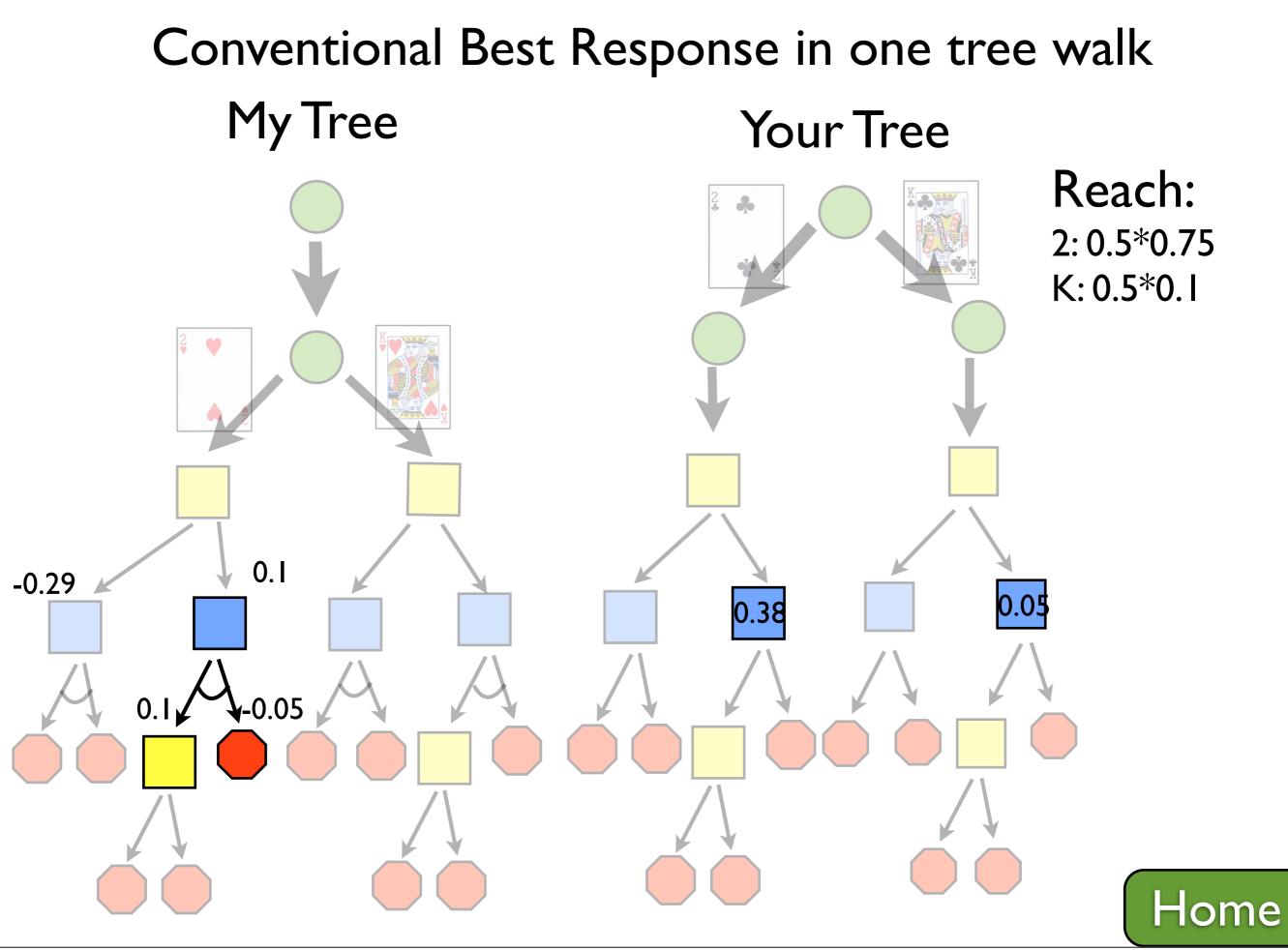
Wednesday, November 14, 2012

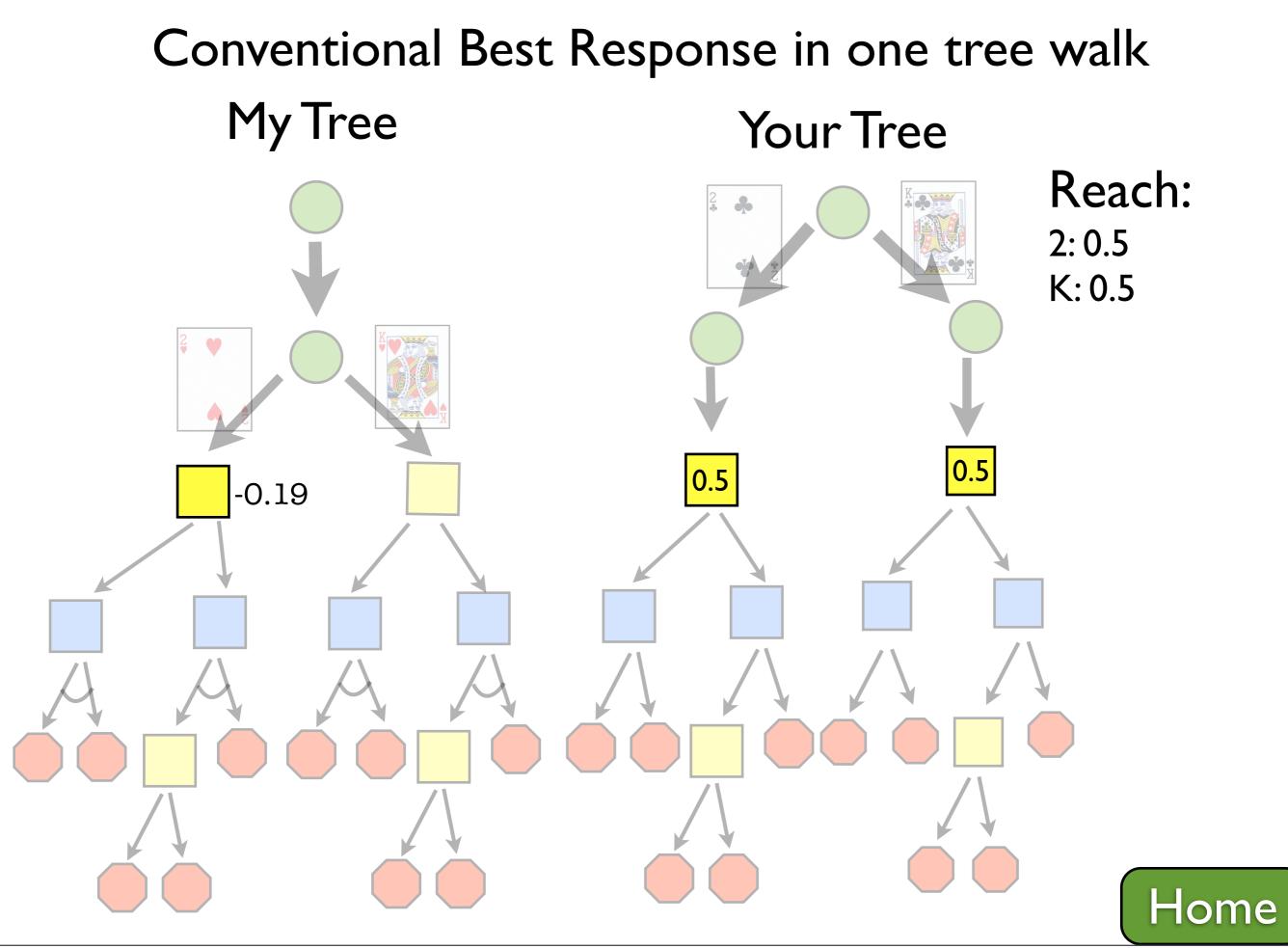


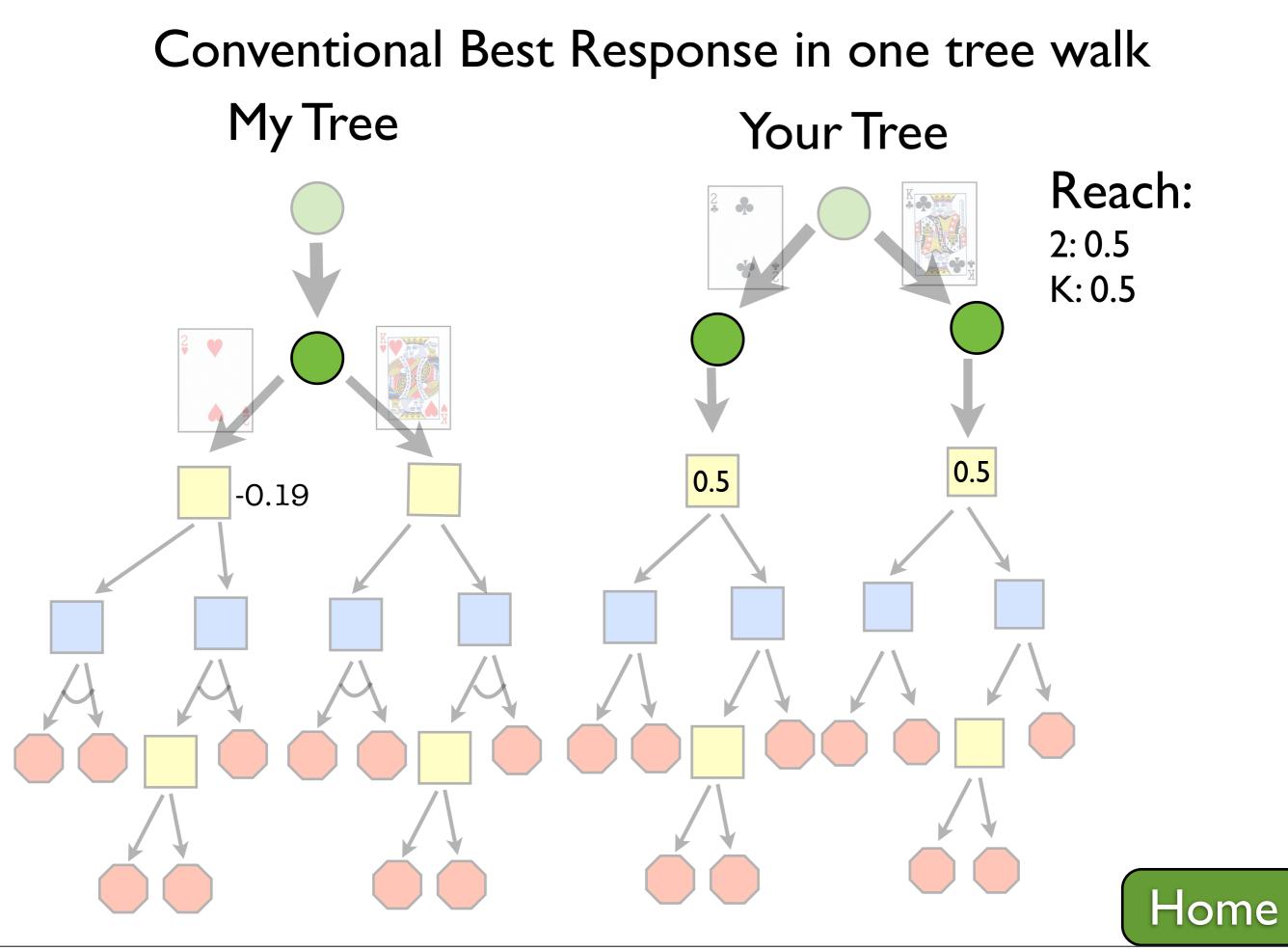


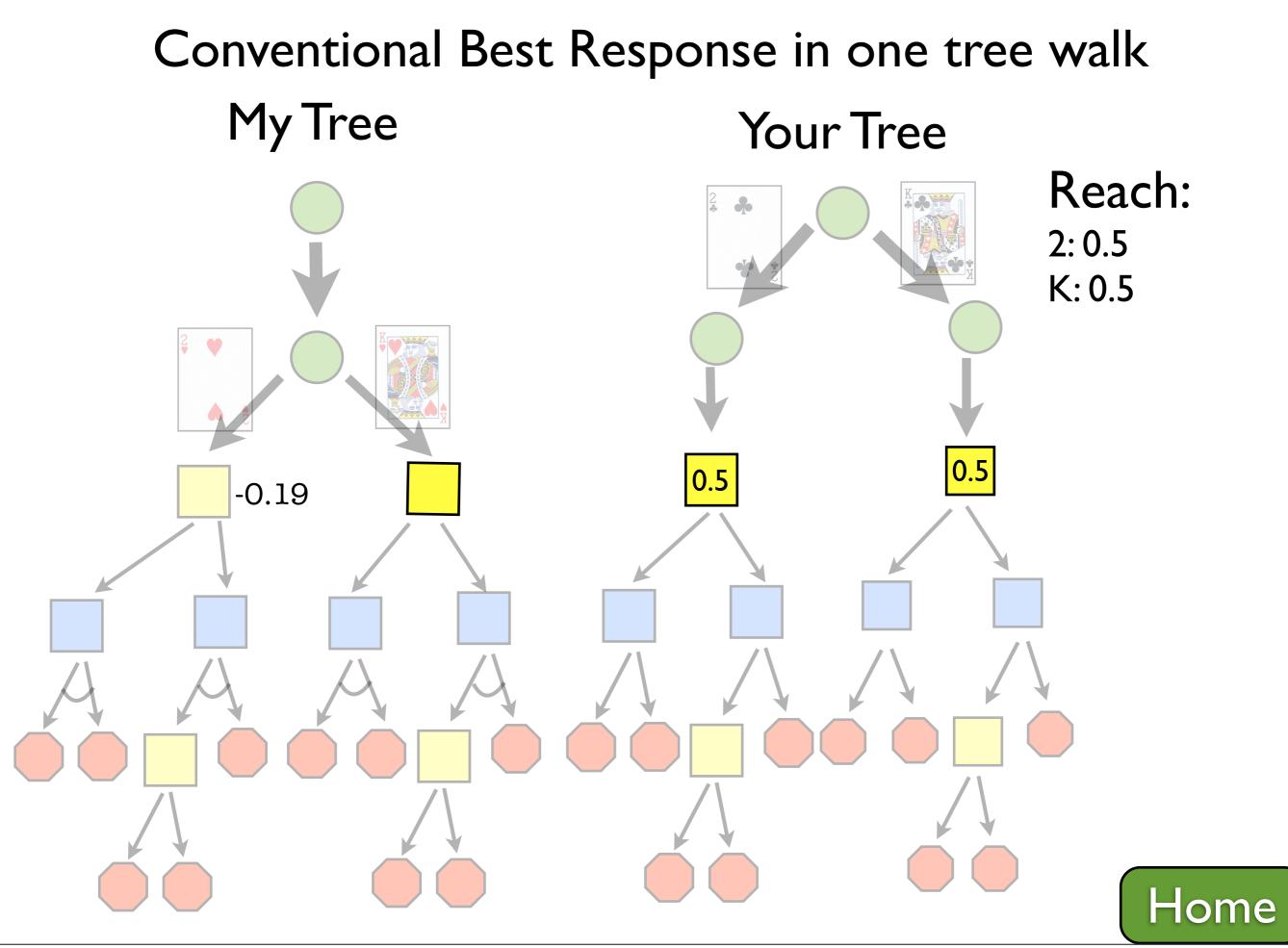


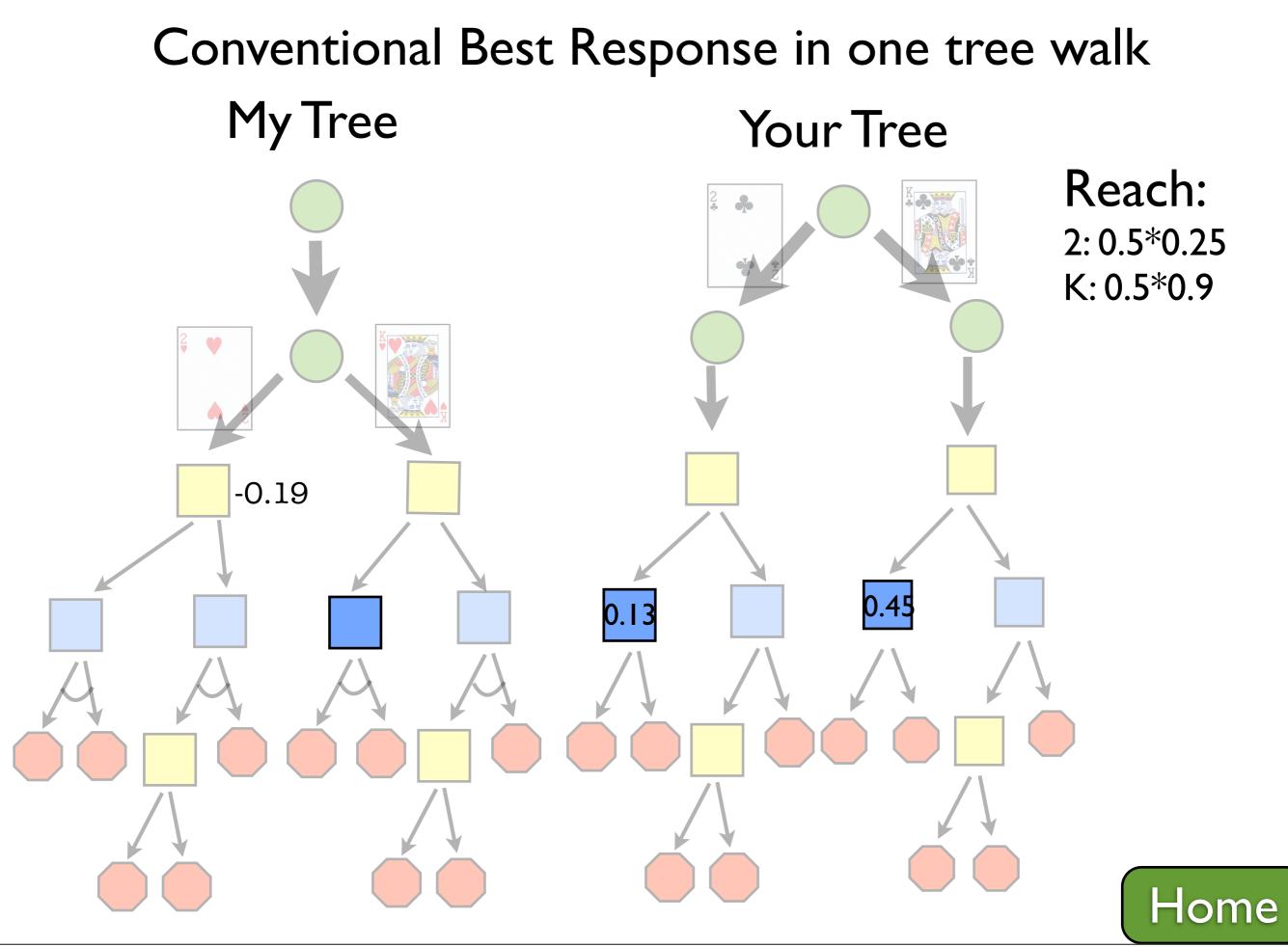










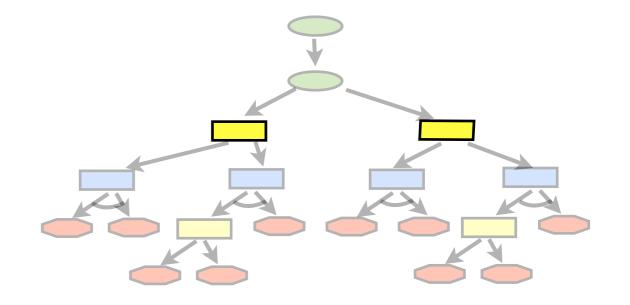


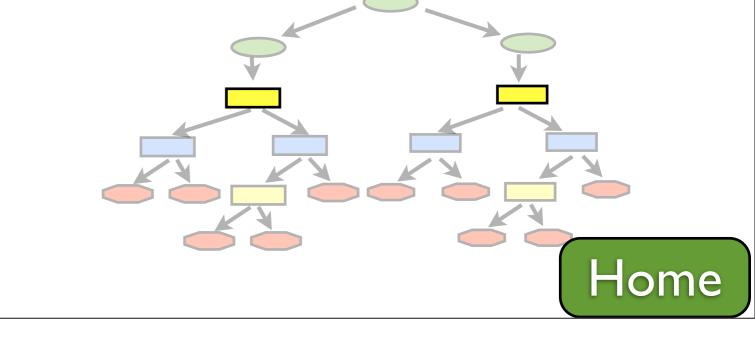
Their Reach Prob:

2: 0.5 K: 0.5

My Value:

2: K:



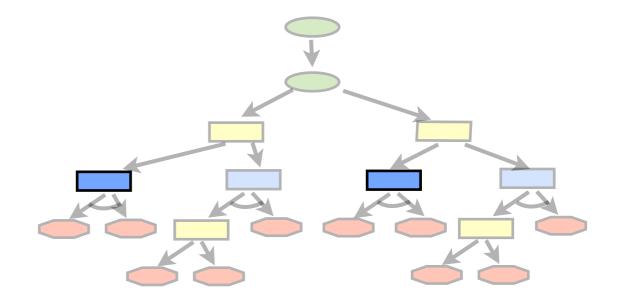


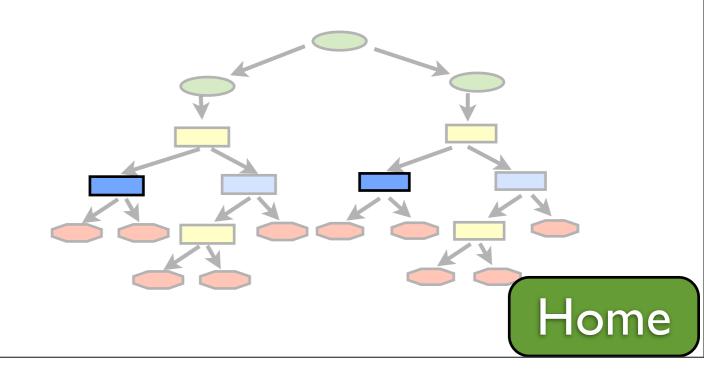
Their Reach Prob:

2: 0.5*0.25 K: 0.5*0.9

My Value:

2: K:

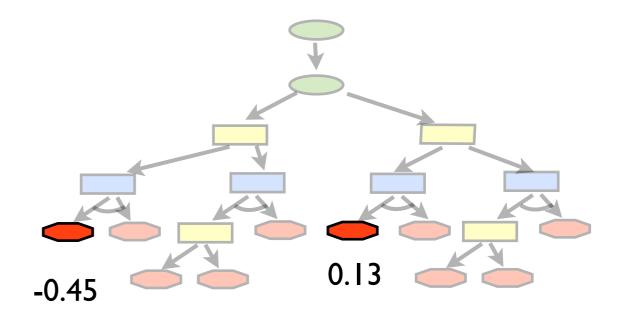


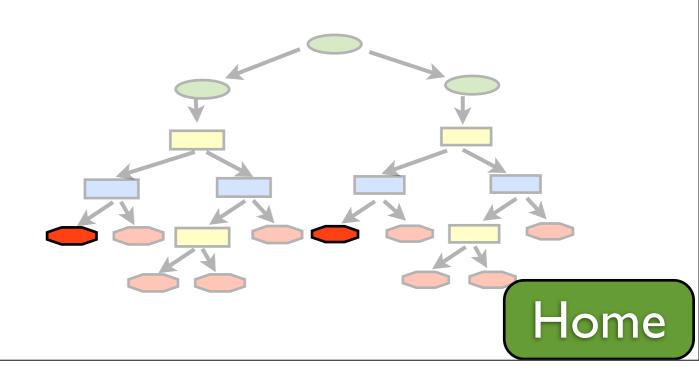


Their Reach Prob:

2: 0.5*0.25 K: 0.5*0.9 **My Value:**

2: -0.45 K:0.13





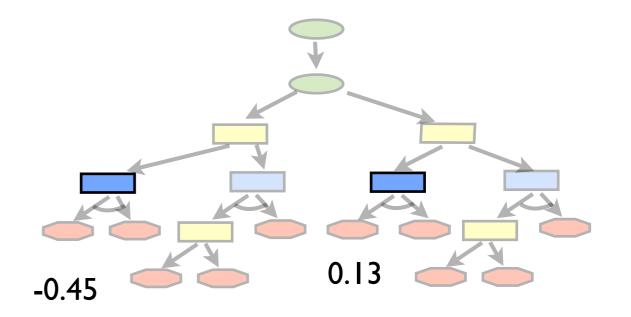
-0.45,

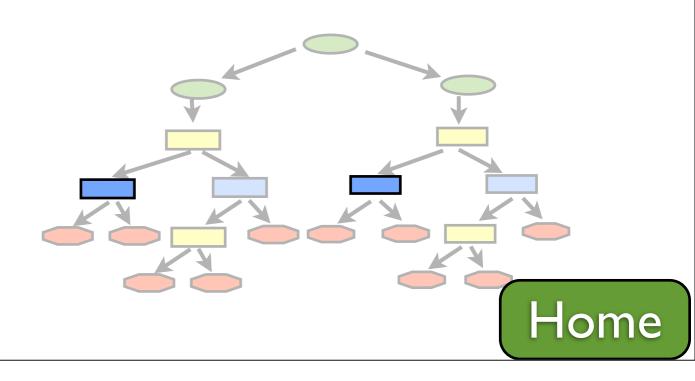
0.13

Their Reach Prob:

2: 0.5*0.25 K: 0.5*0.9 **My Value:**

2: -0.45 K:0.13





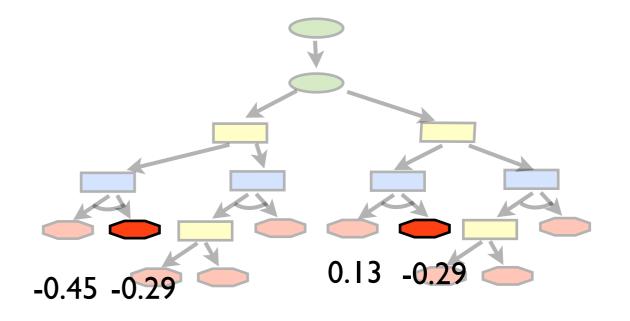
-0.45,

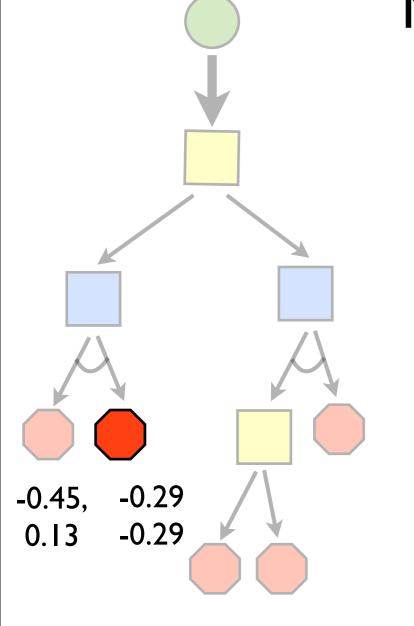
0.13

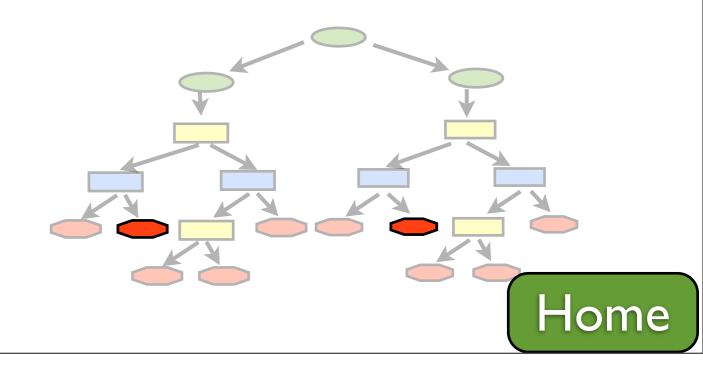
Their Reach Prob:

2: 0.5*0.25 K: 0.5*0.9

My Value: 2: -0.29 K: -0.29







Their Reach Prob:

2:0.5*0.25

K: 0.5*0.9

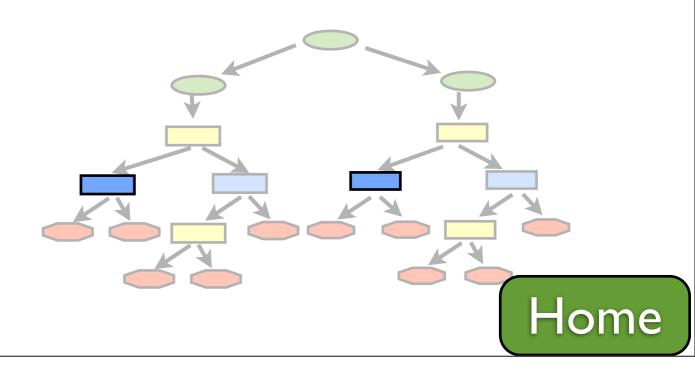
2:-0.29

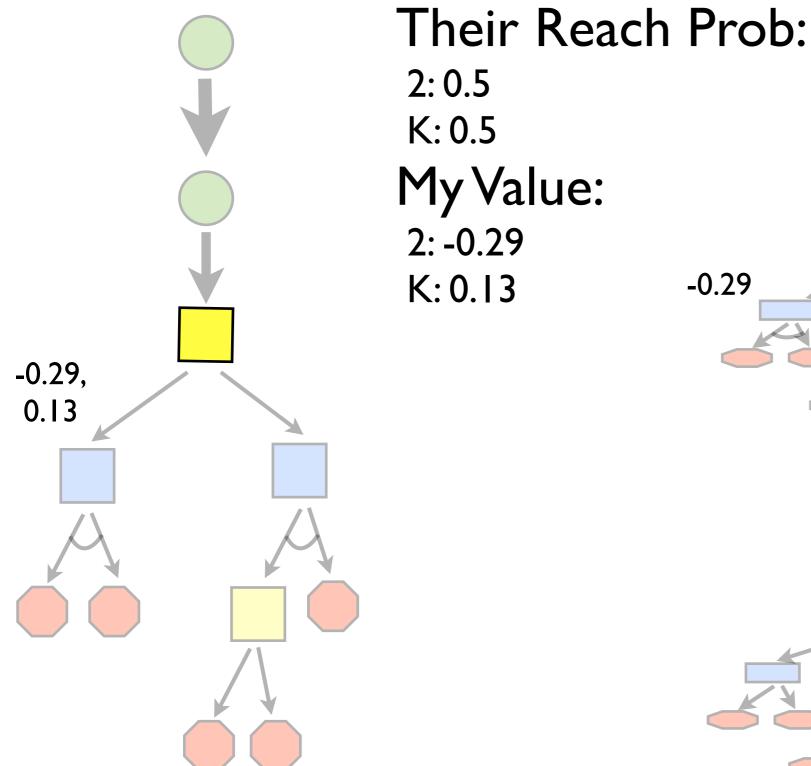
K:0.13

My Value:

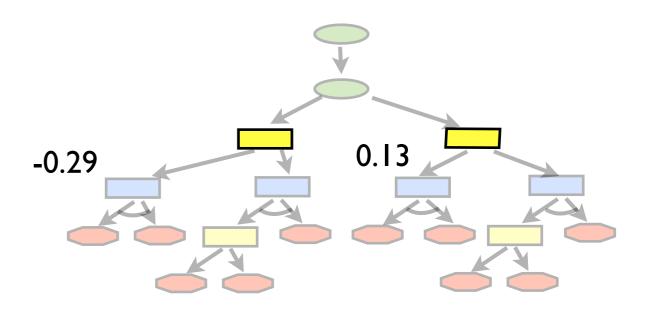
-0.29, 0.13 -0.45, -0.29 -0.29 0.13

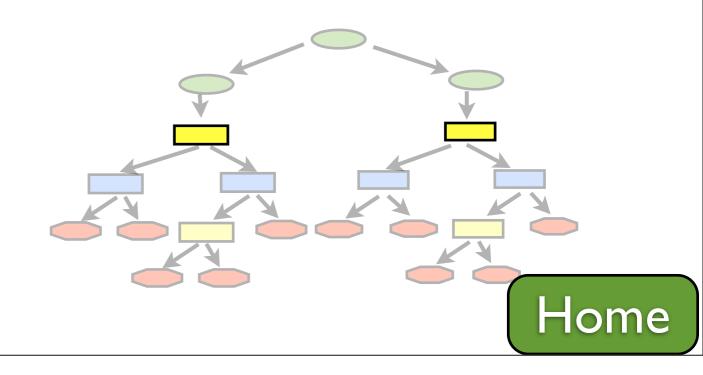
-0.29 -0.13 -0.45 -0.29 -0.45 -0.29

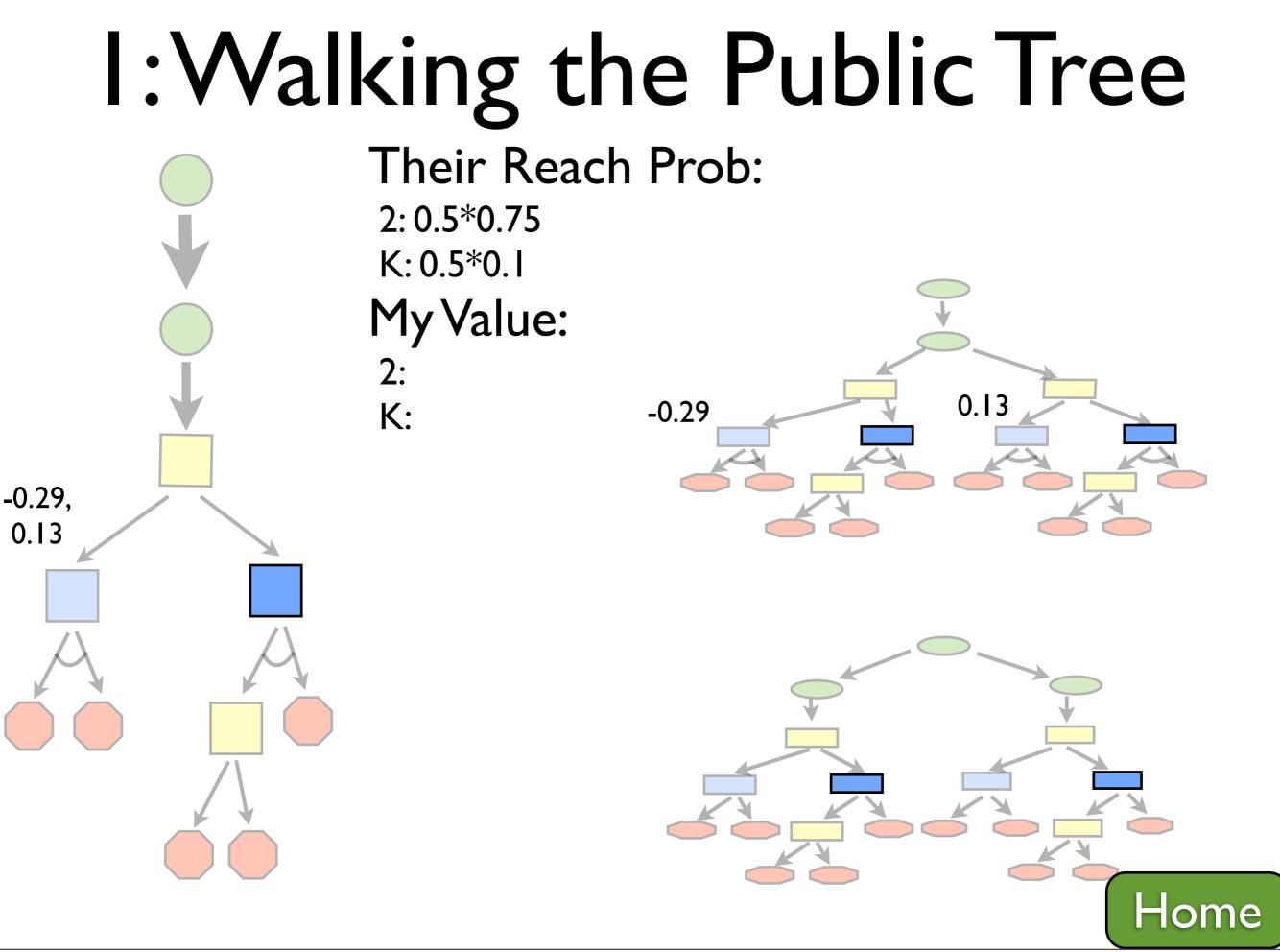


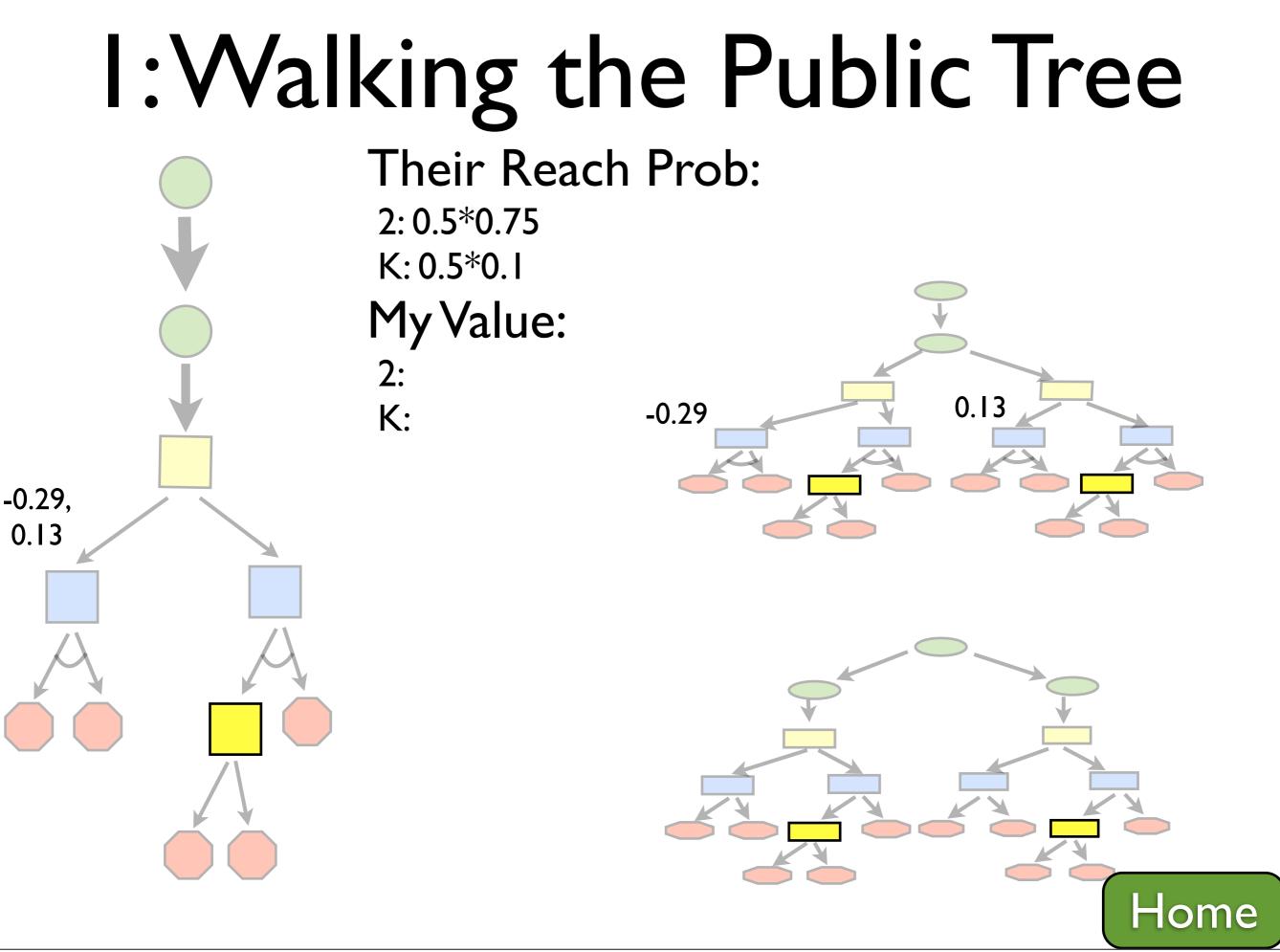


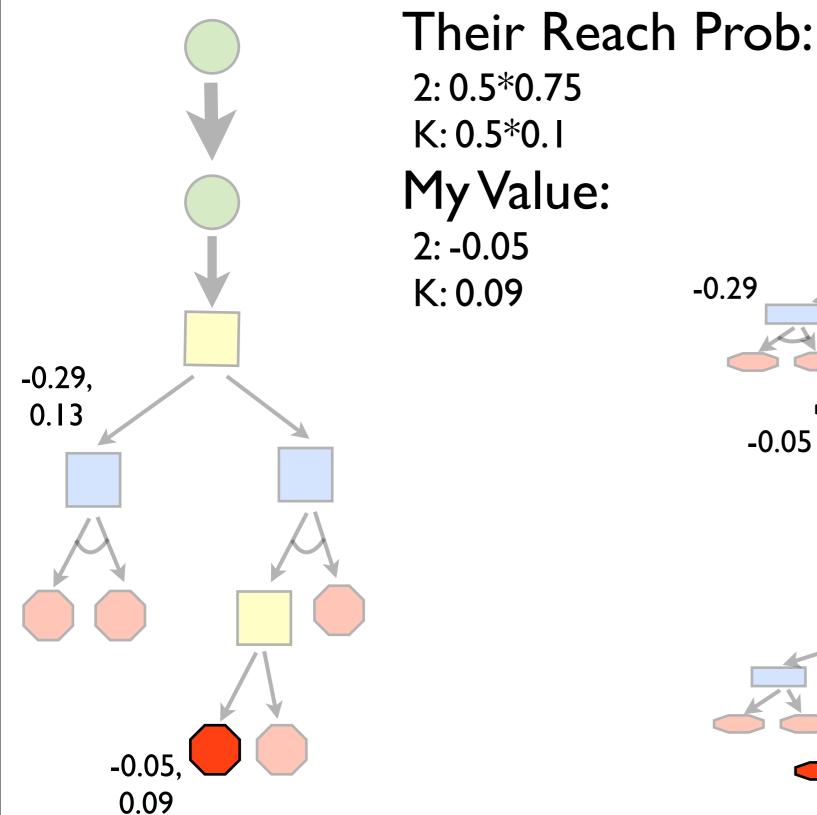
2:0.5 K: 0.5 My Value: 2:-0.29 K:0.13



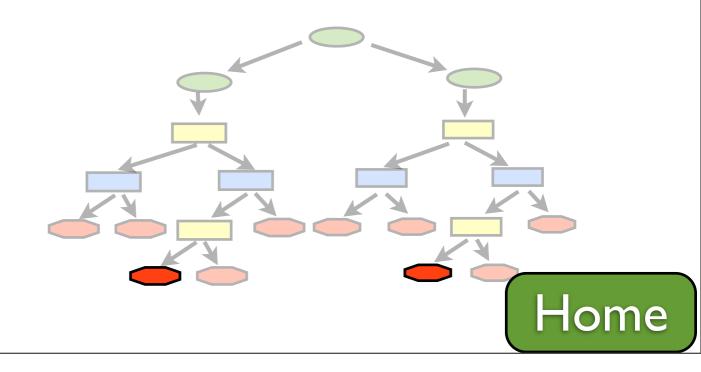


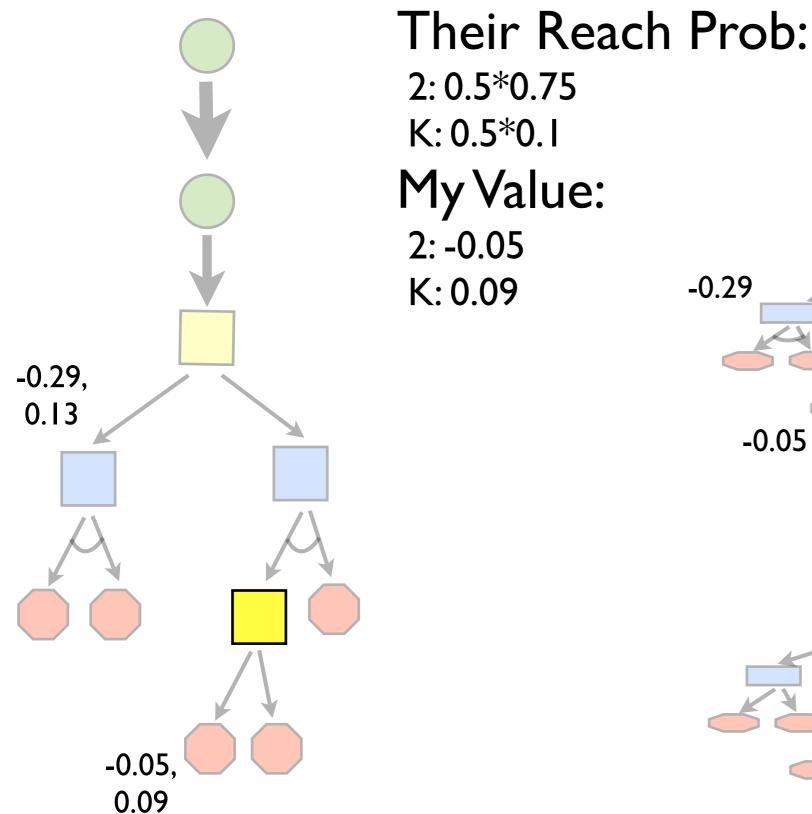




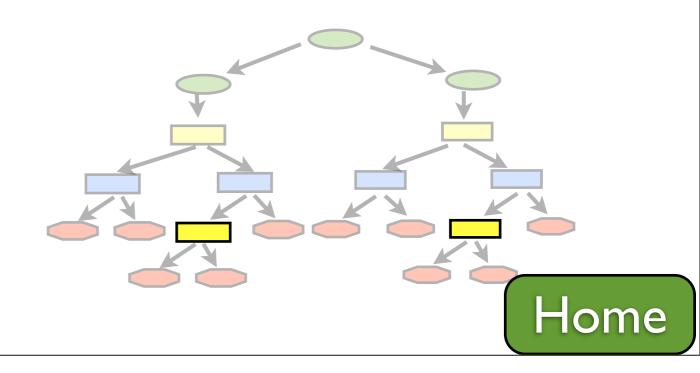


-0.29 0.13 -0.05 0.09





```
-0.29
0.13
-0.05
0.09
```



I:Walking the Public Tree **Their Reach Prob:** 2:0.5*0.75 K: 0.5*0.1 My Value: 2:0.14 0.13 K:0.14 -0.29 0.09 0.14 -0.05 0.14

Home

-0.05.

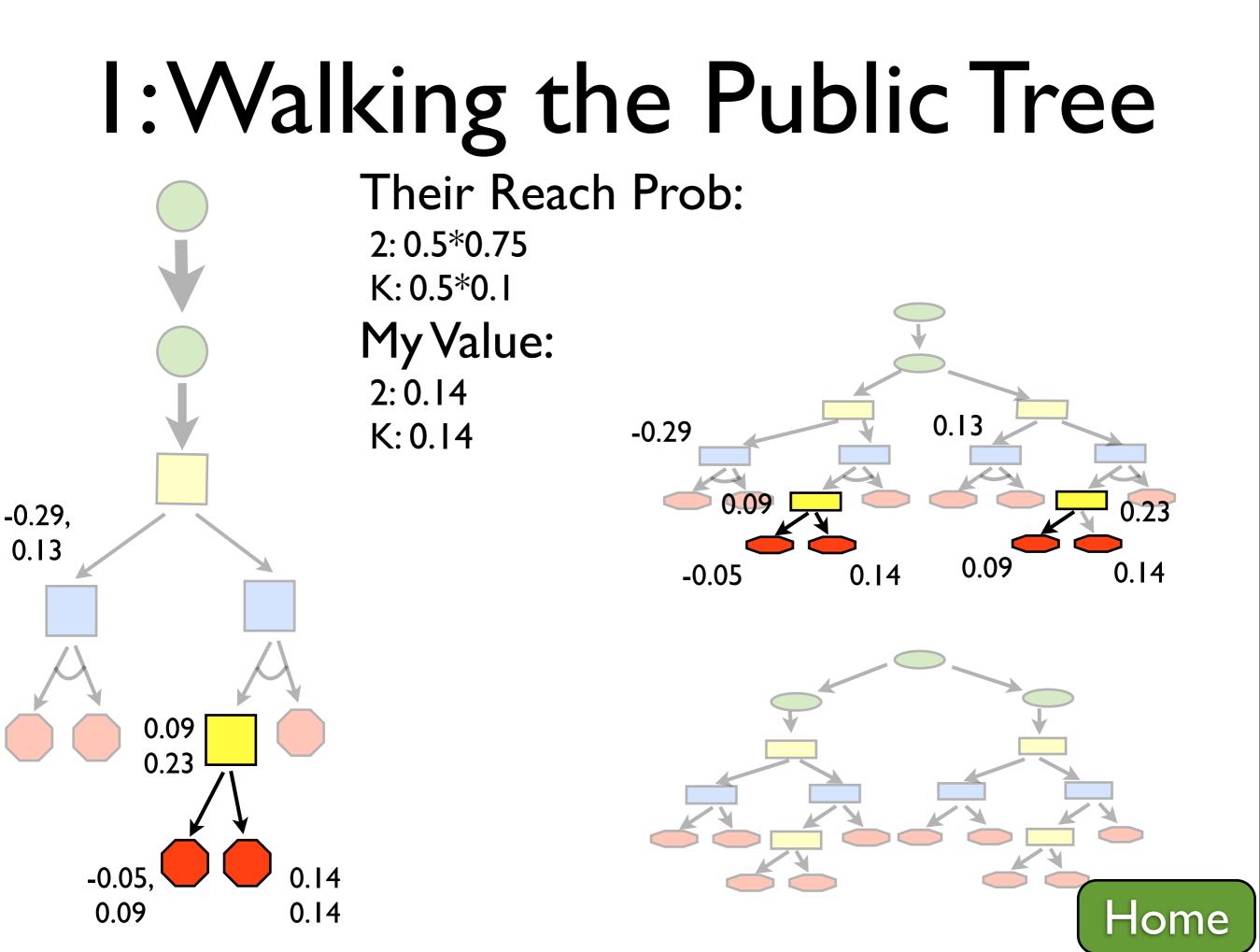
0.09

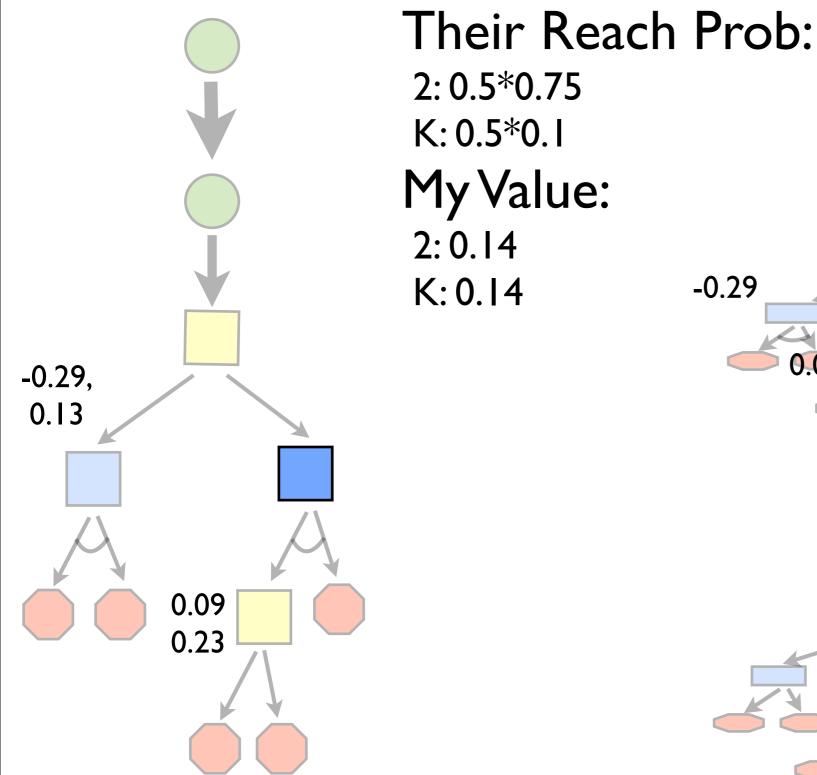
0.14

0.14

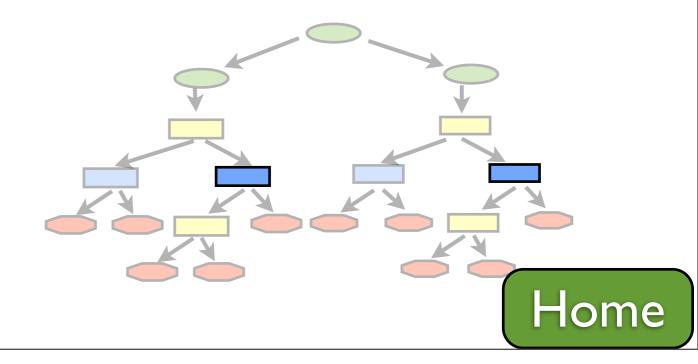
-0.29,

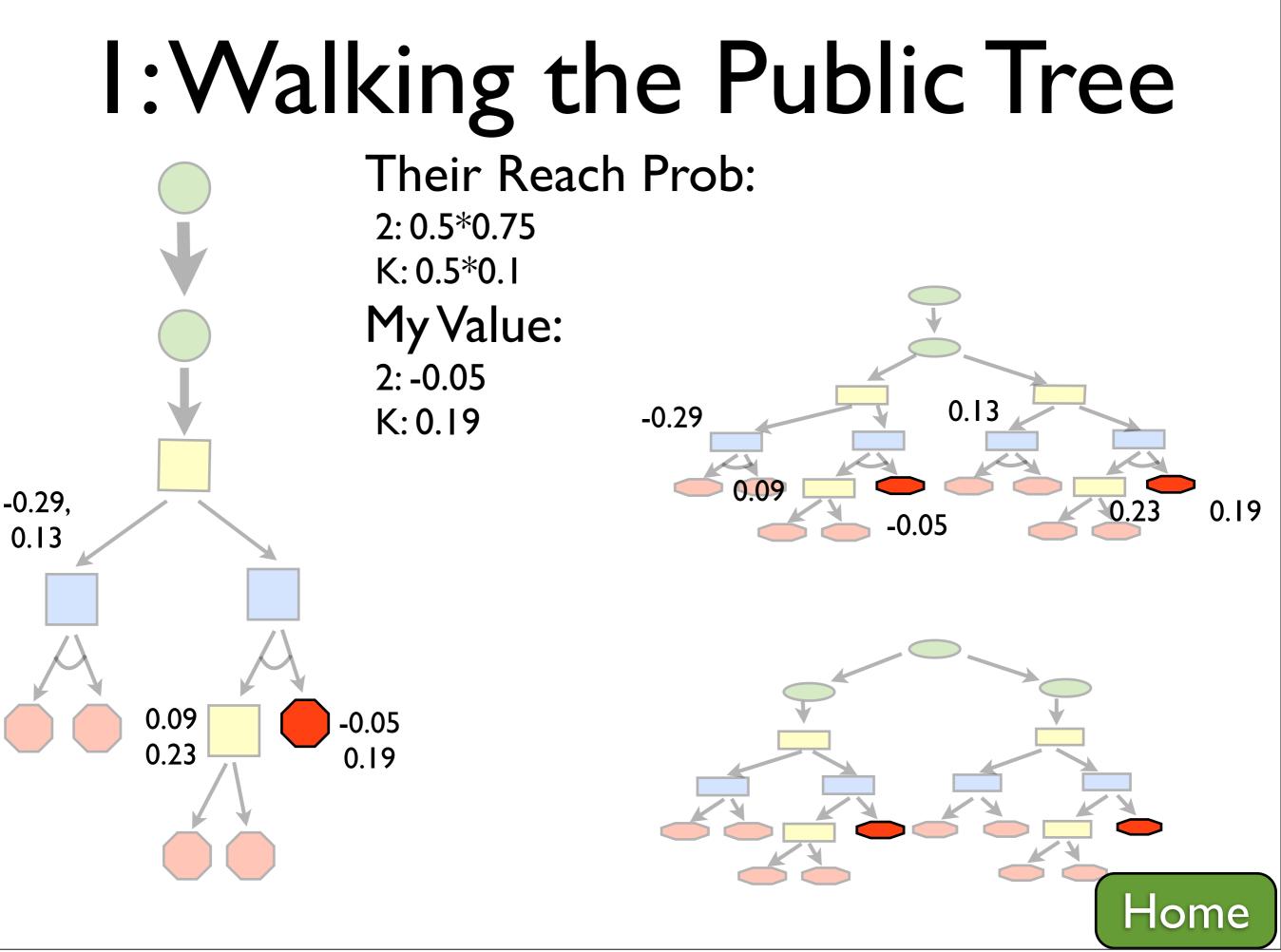
0.13

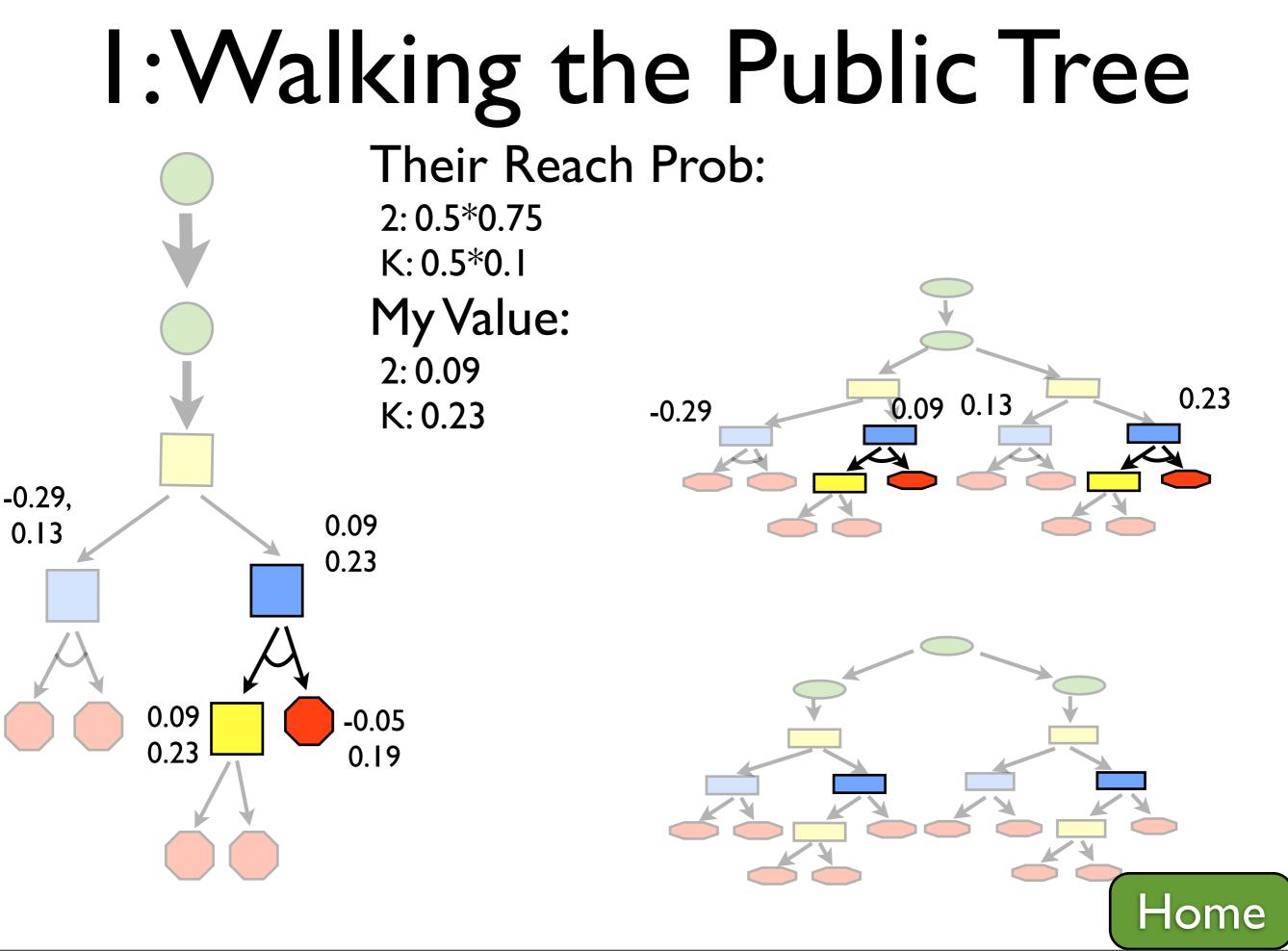




-0.29 0.13 0.23





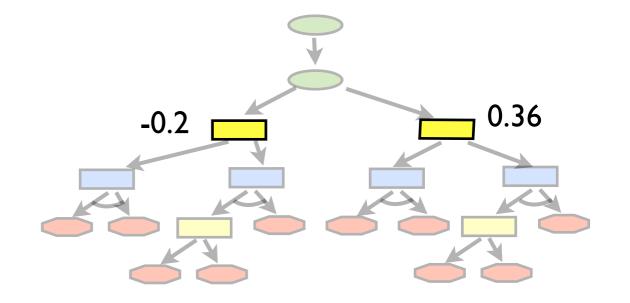


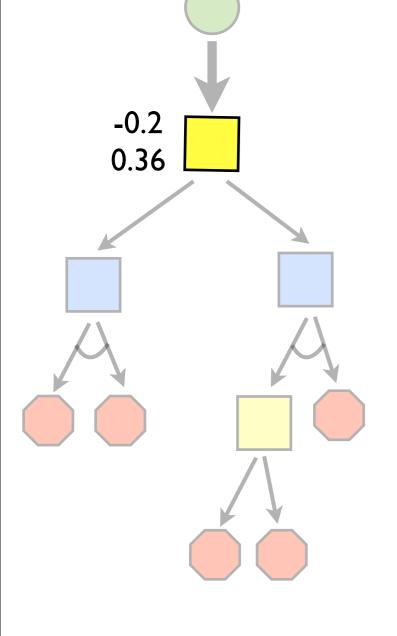
Their Reach Prob:

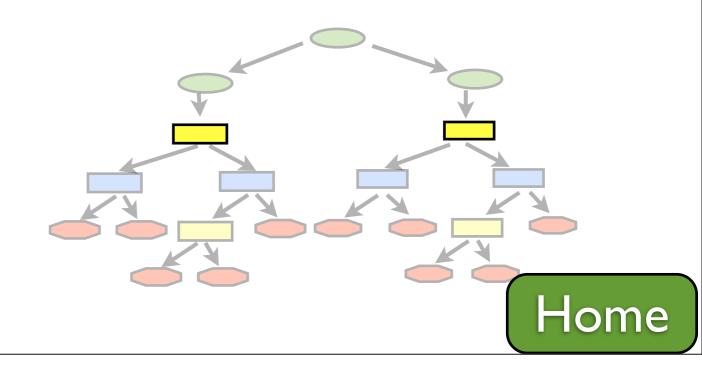
2: 0.5*0.75 K: 0.5*0.1

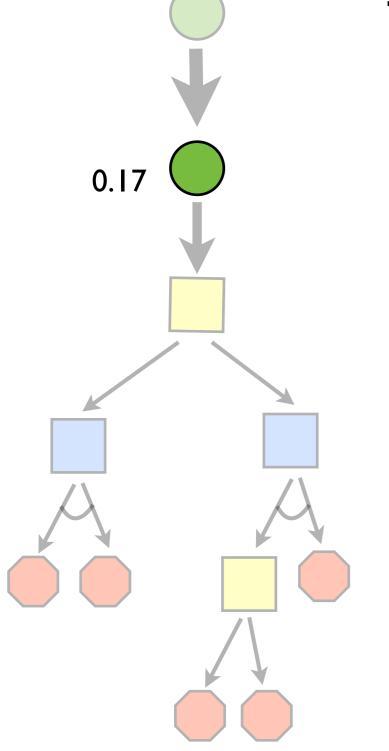
My Value:

2: -0.2 K: 0.36

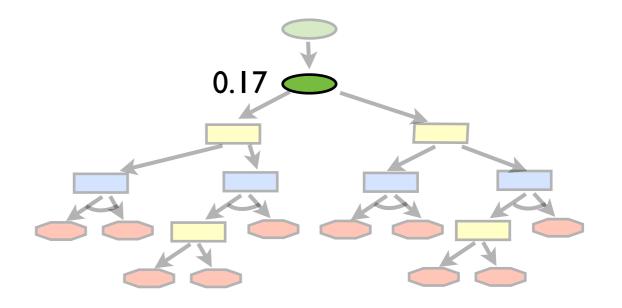


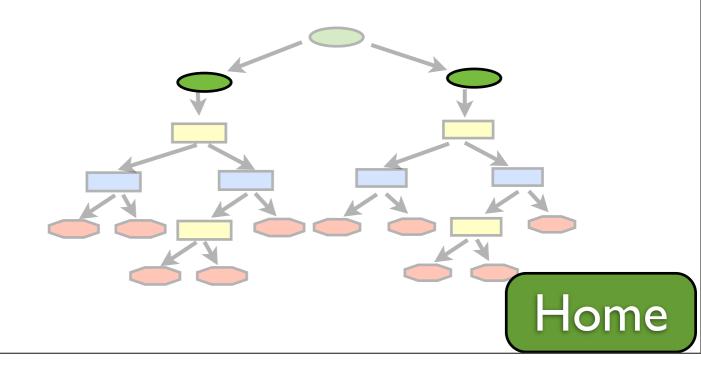






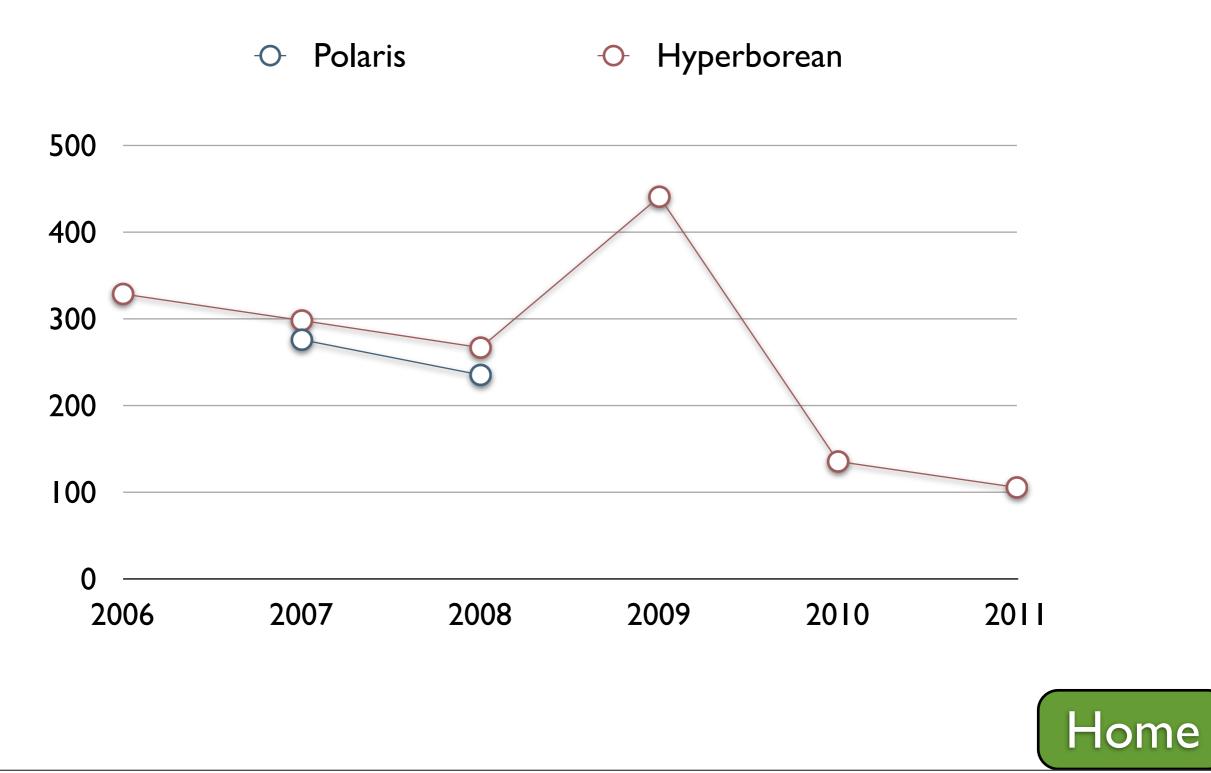
Their Reach Prob: 2: 0.5*0.75 K: 0.5*0.1 My Value: 0.18

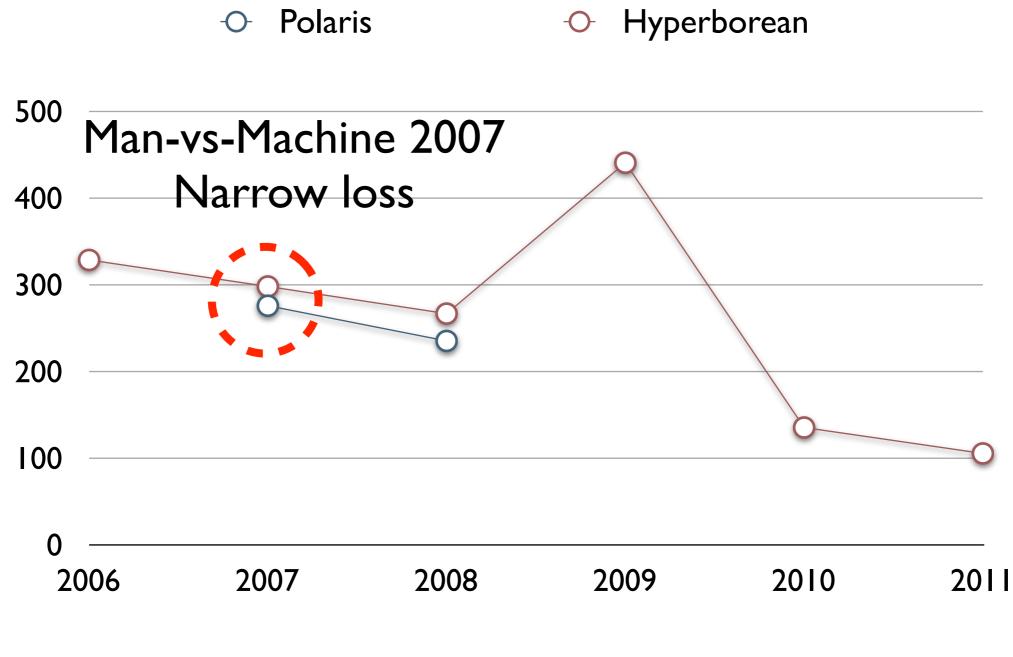




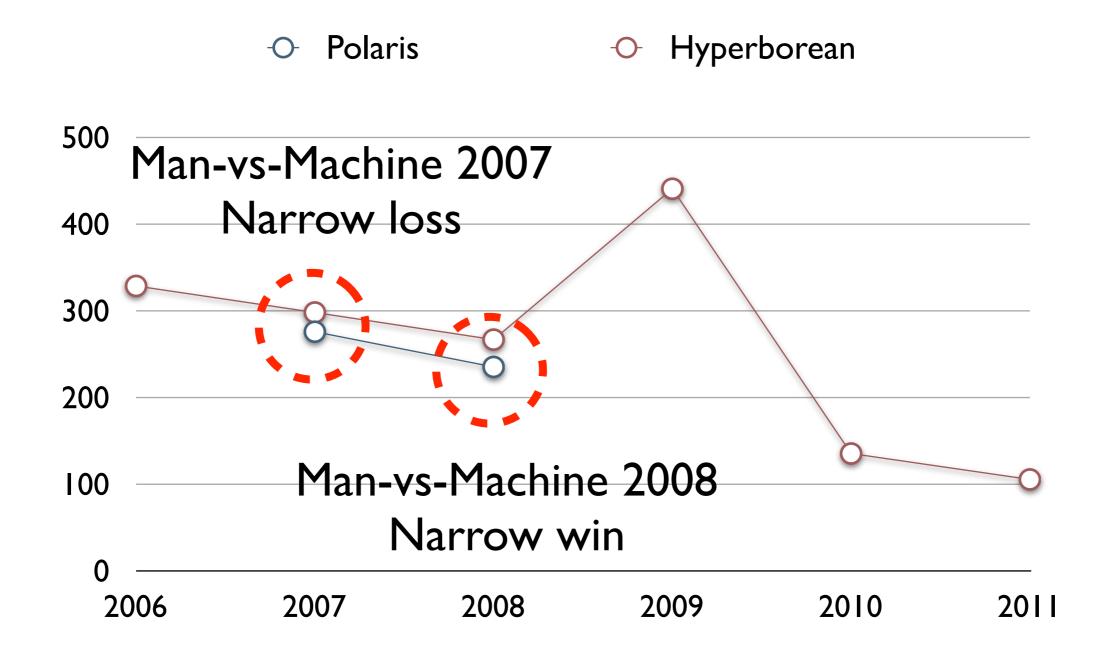
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Agent	Size	Tilt	Best Response
Pink	266m	0, 0, 0, 0	235.294
Orange	266m	7, 0, 0, 7	227.457
Peach	266m	0, 0, 0, 7	228.325
Red	II5m	0, -7, 0, 0	257.23 I
Green	II5m	0, -7, 0, -7	263.702
(Reference)	115m	0, 0, 0, 0	266.797

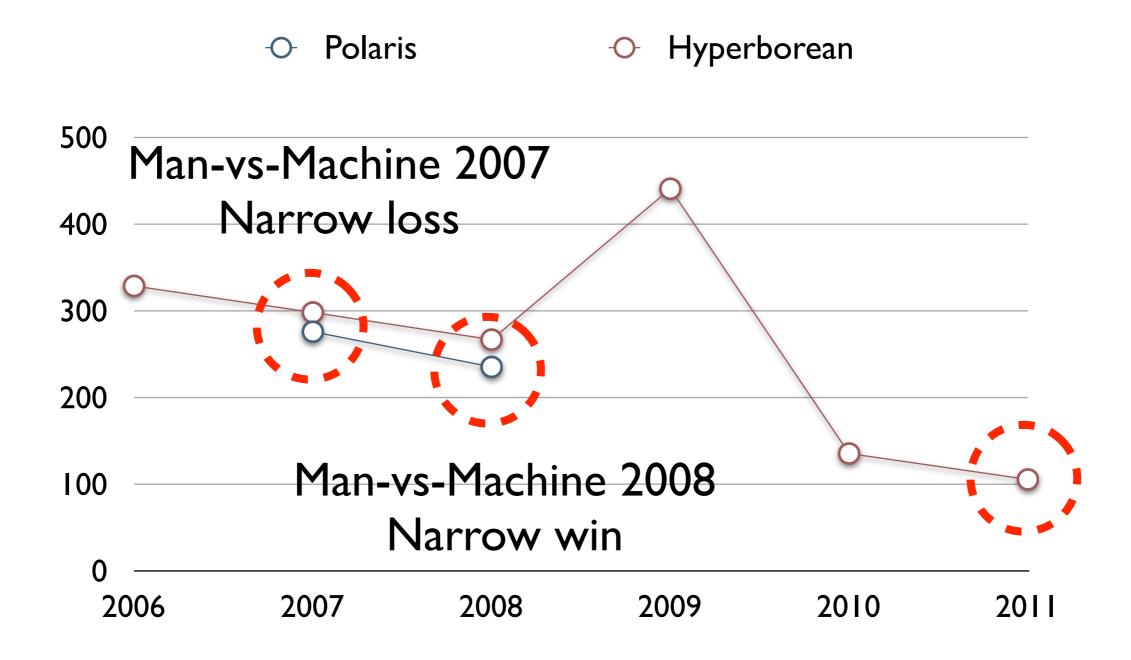




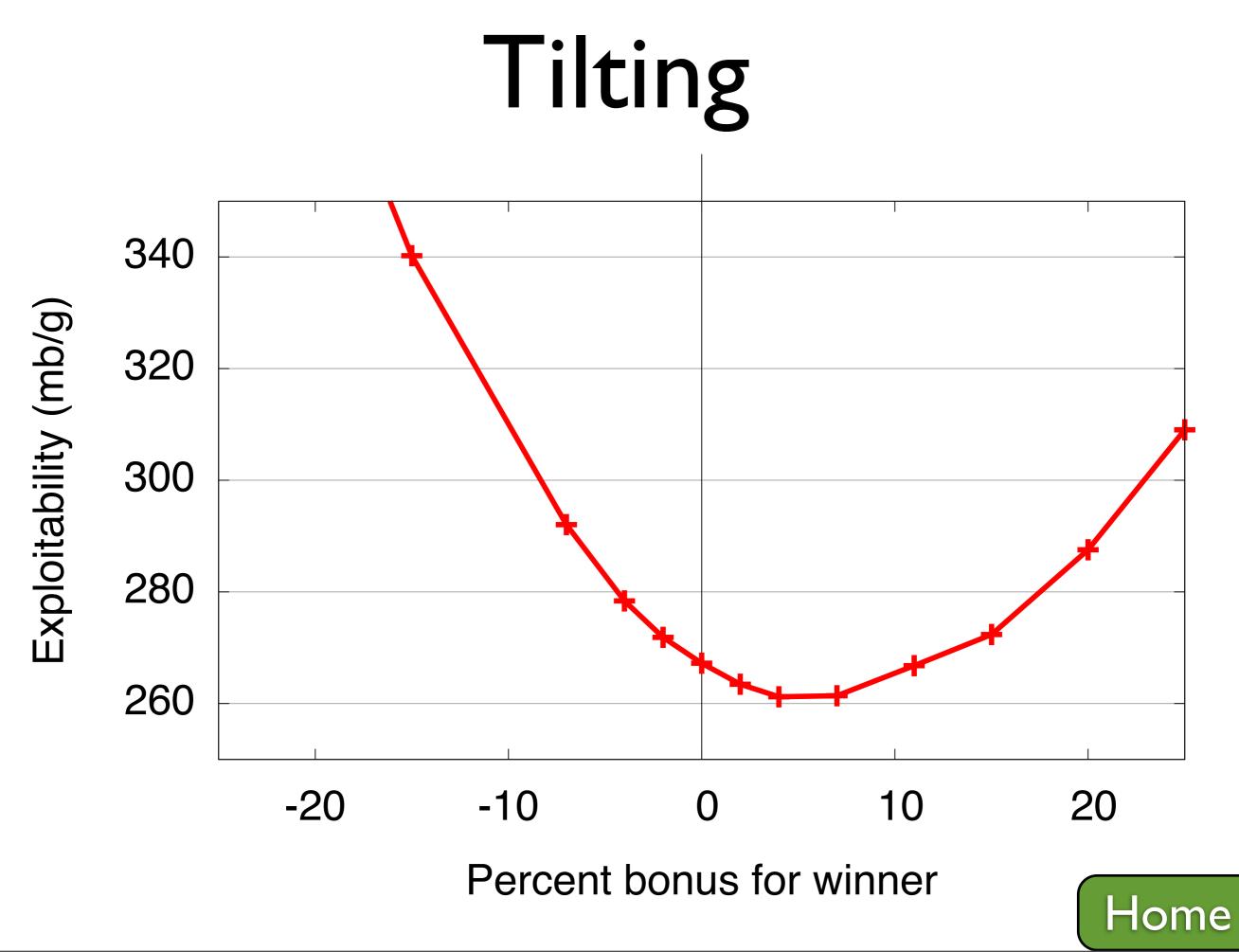


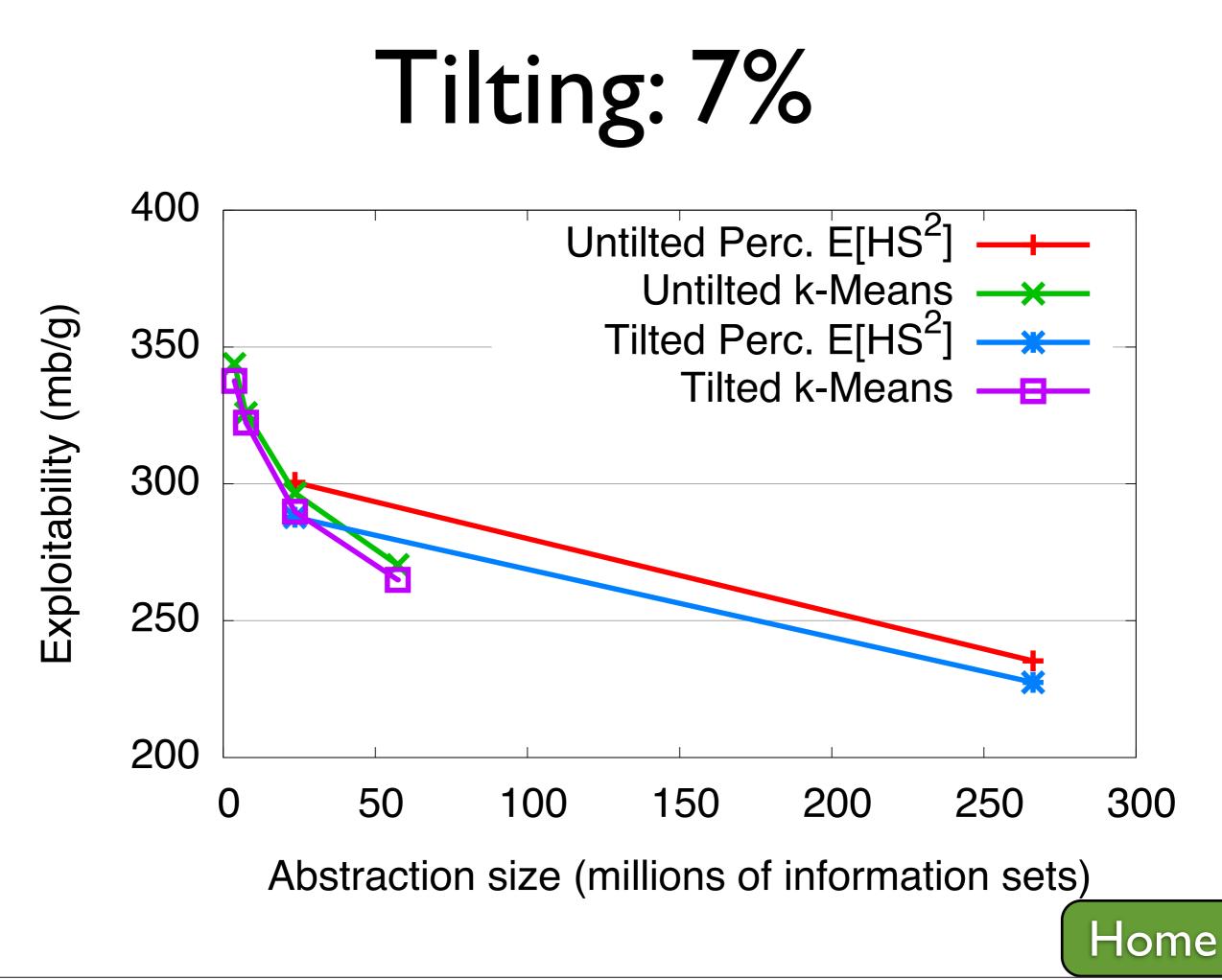




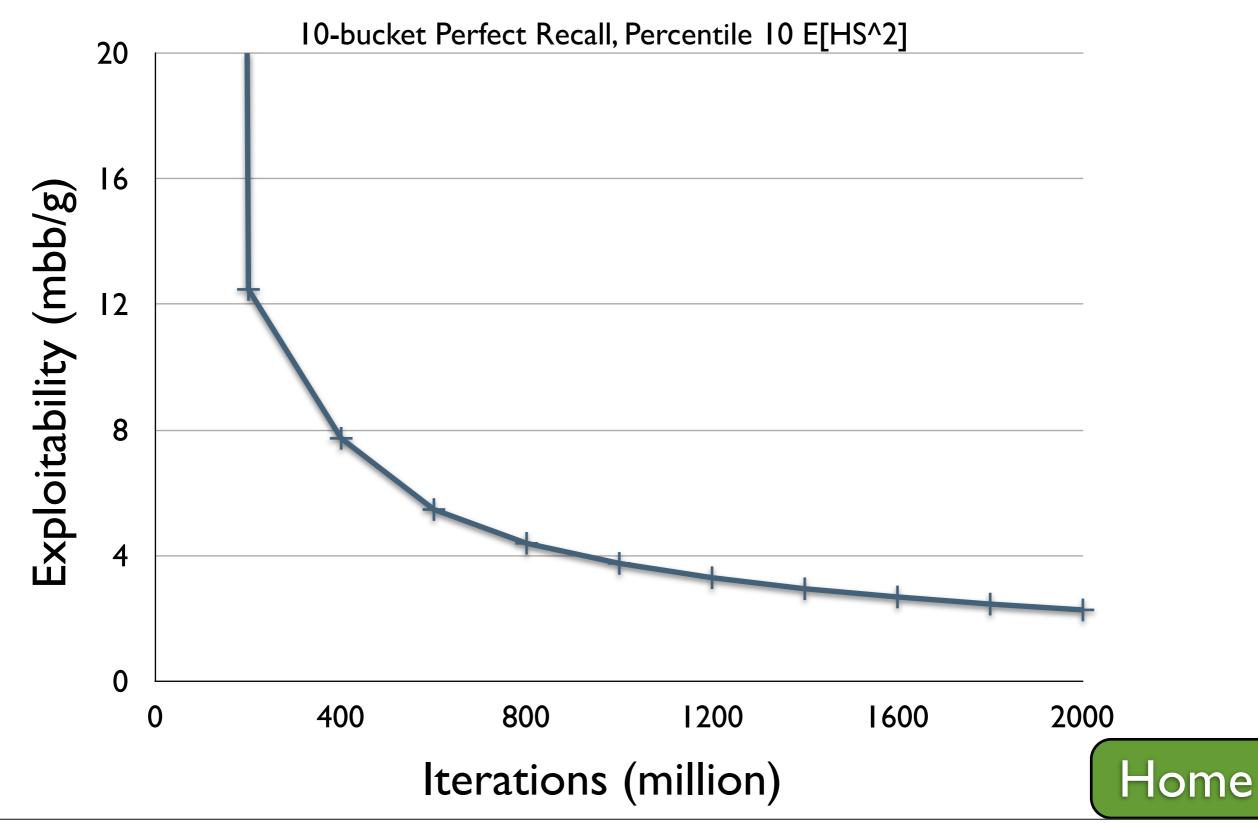




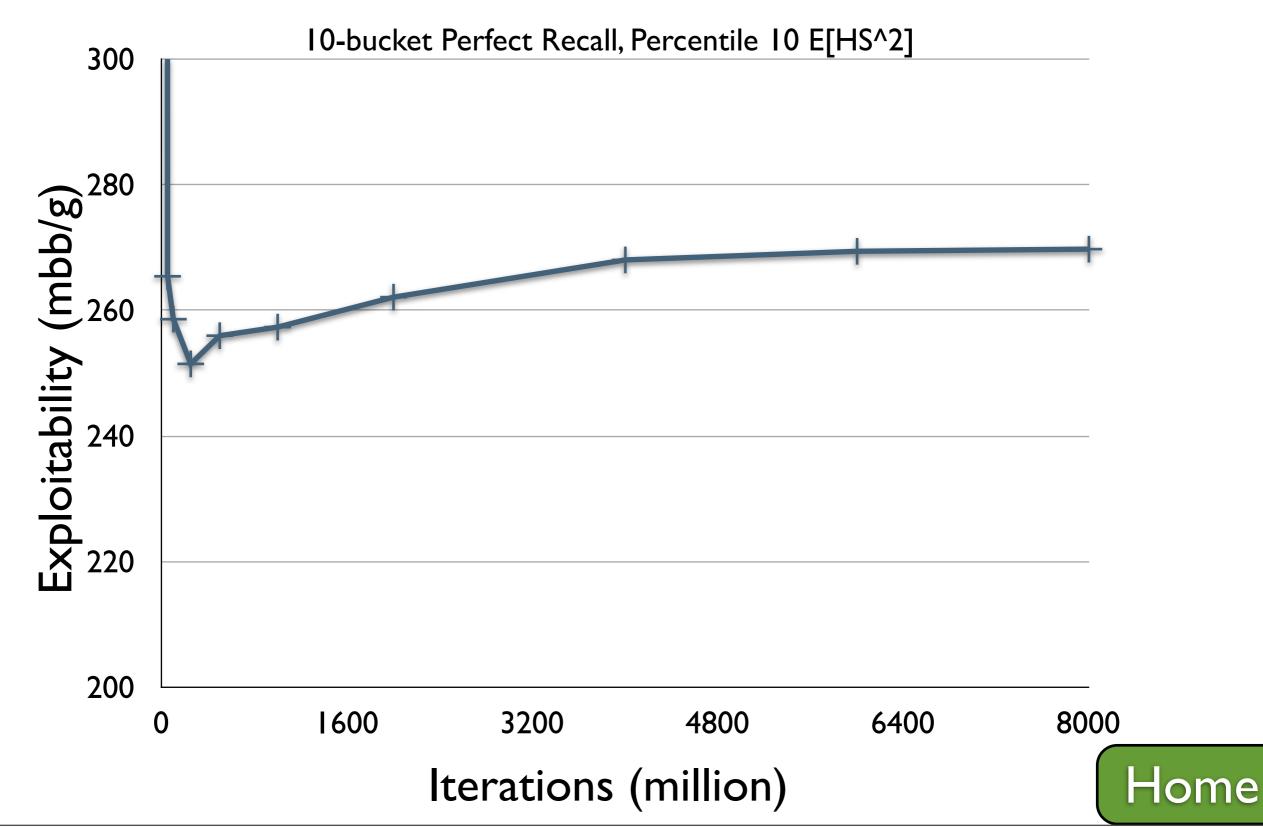




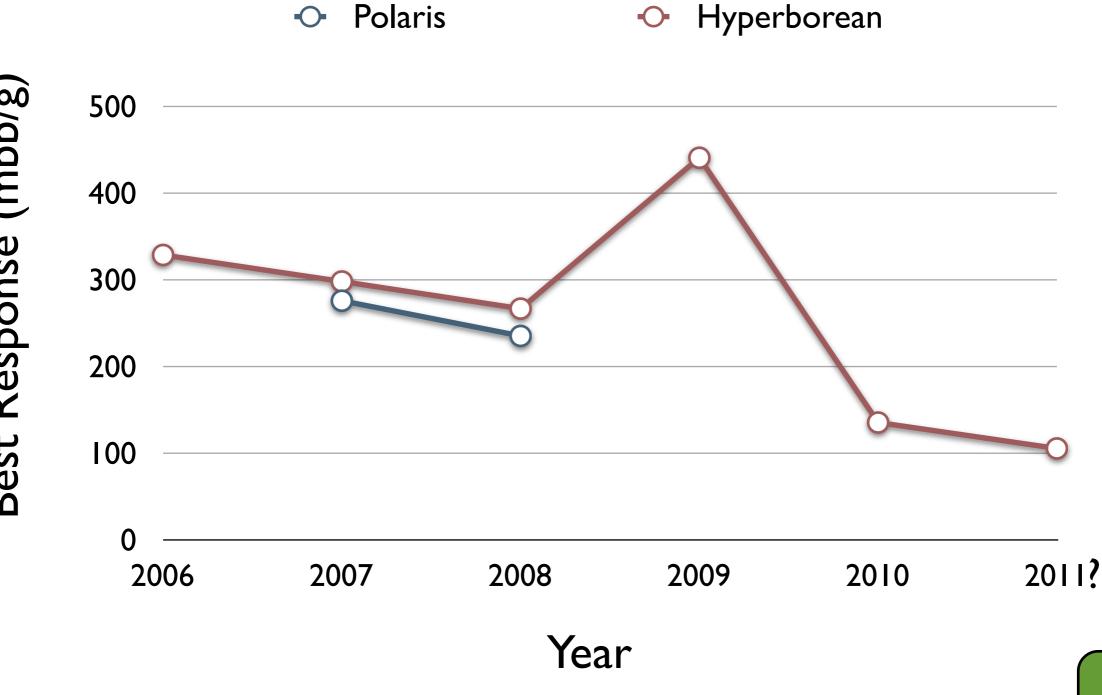
Counterfactual Regret Minimization: Abstract-Game Best Response



Counterfactual Regret Minimization: Real Game Best Response



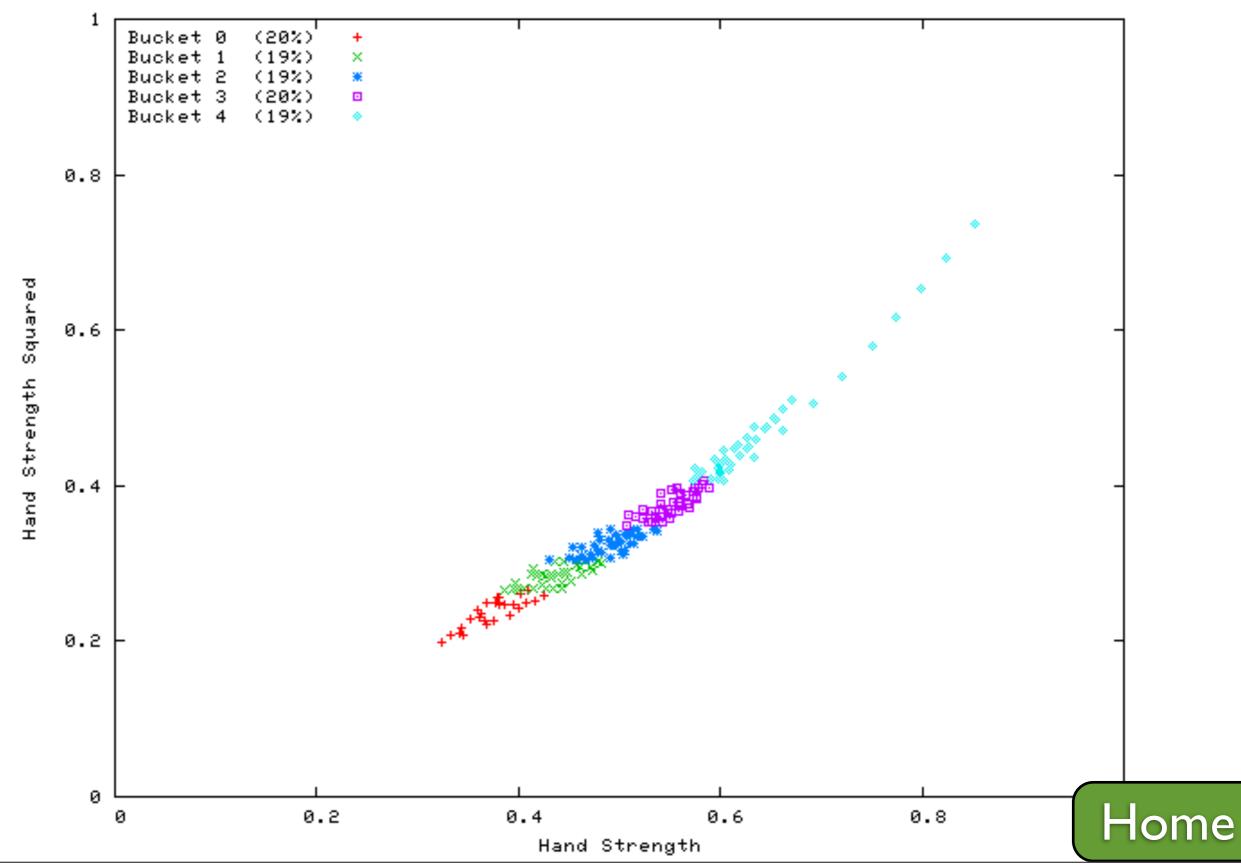
Hyperborean 2009



Home

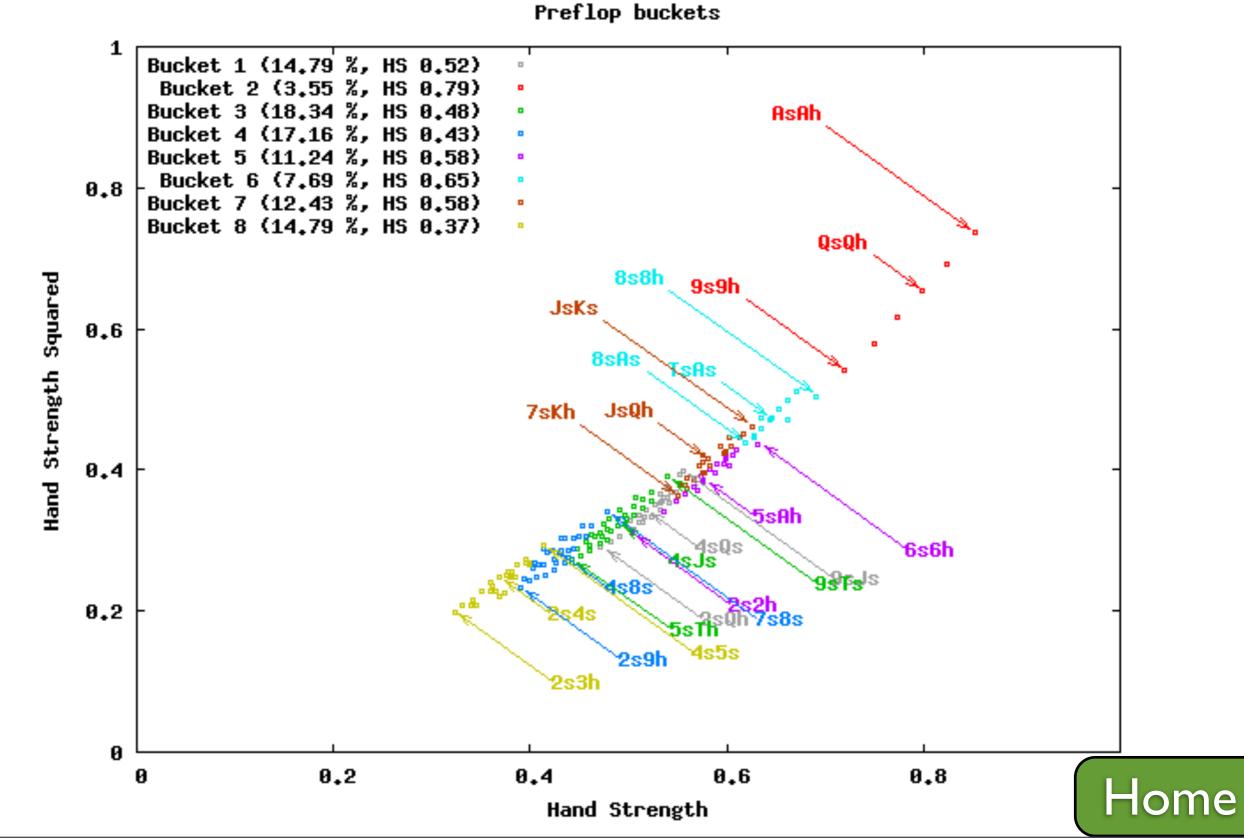
Best Response (mbb/g)

Abstraction: Perc HS²



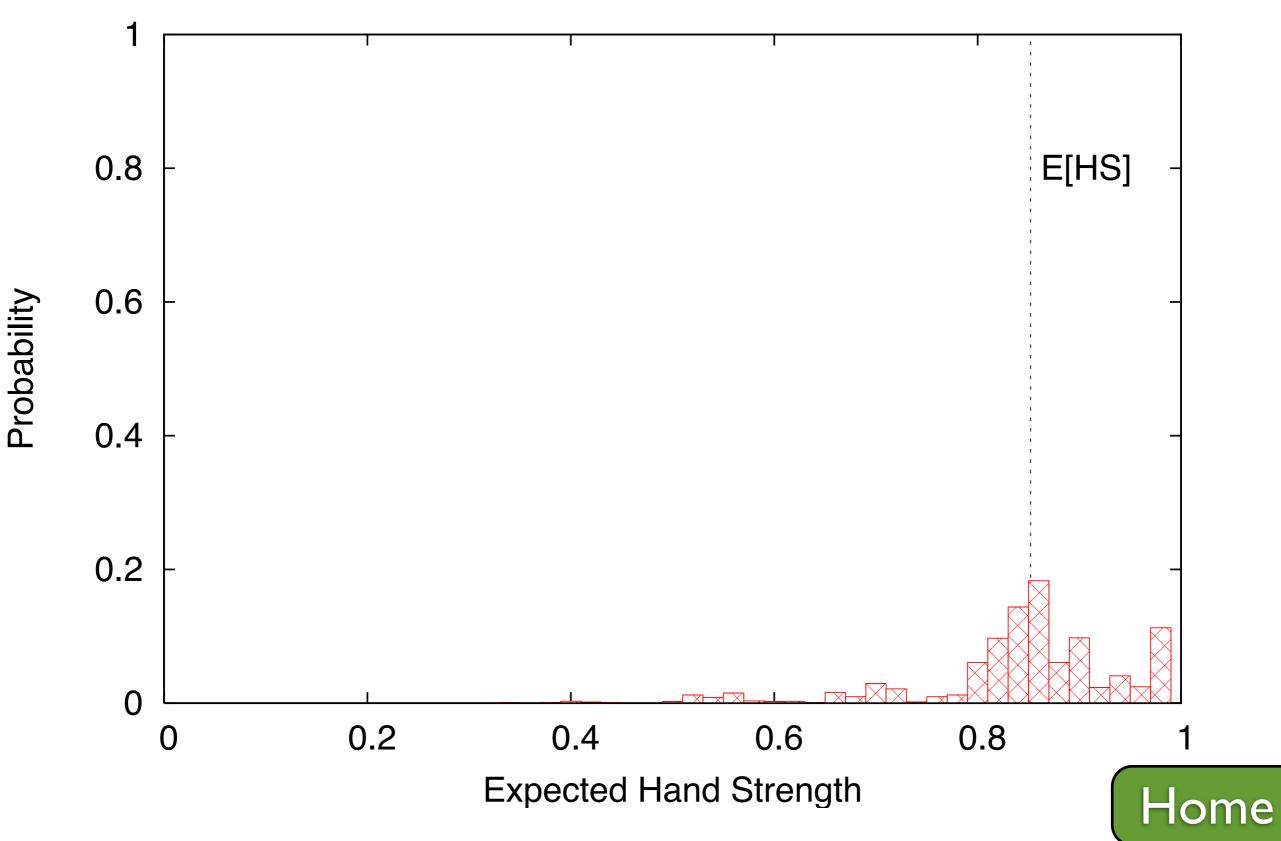
Wednesday, November 14, 2012

Abstraction: k-Means

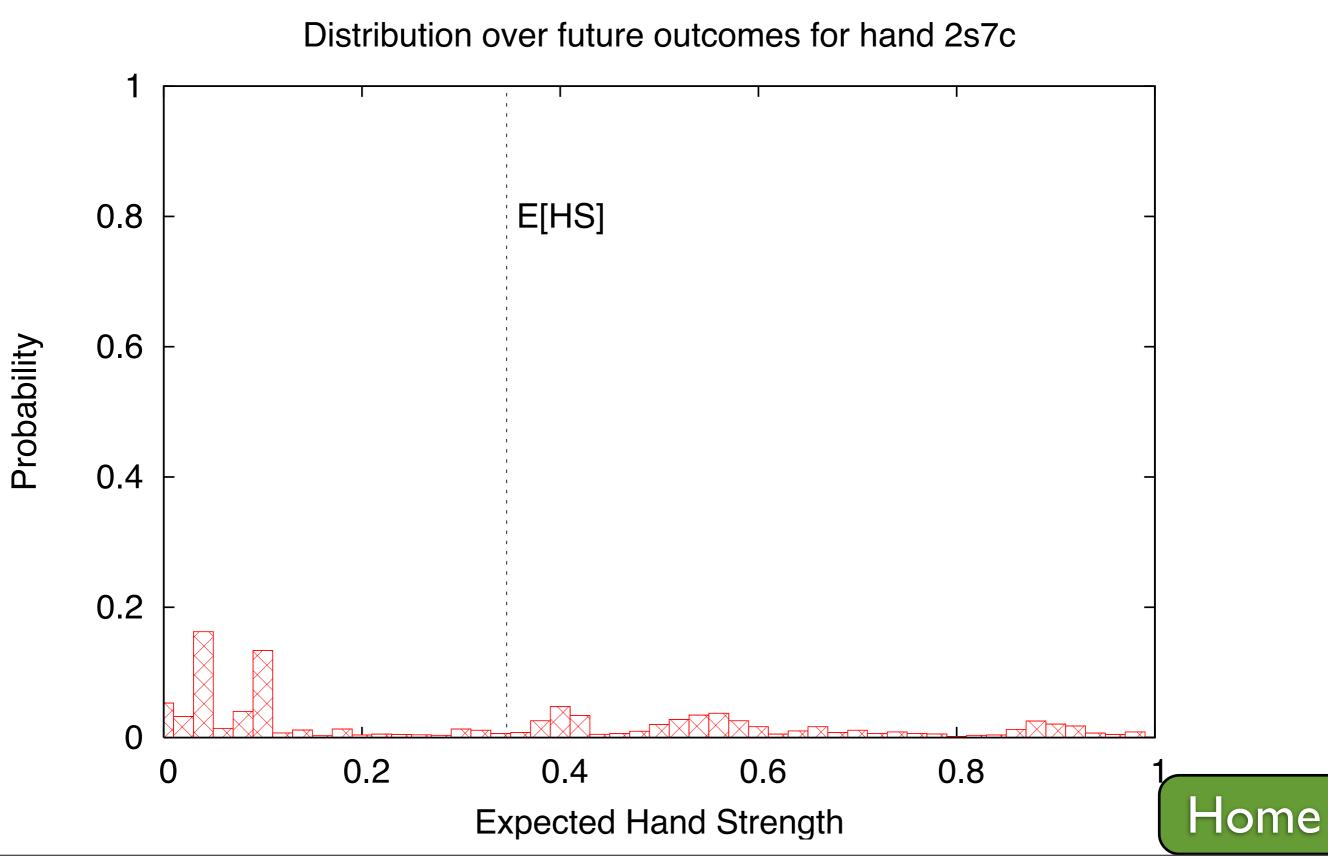


Abstraction: HS Distributions

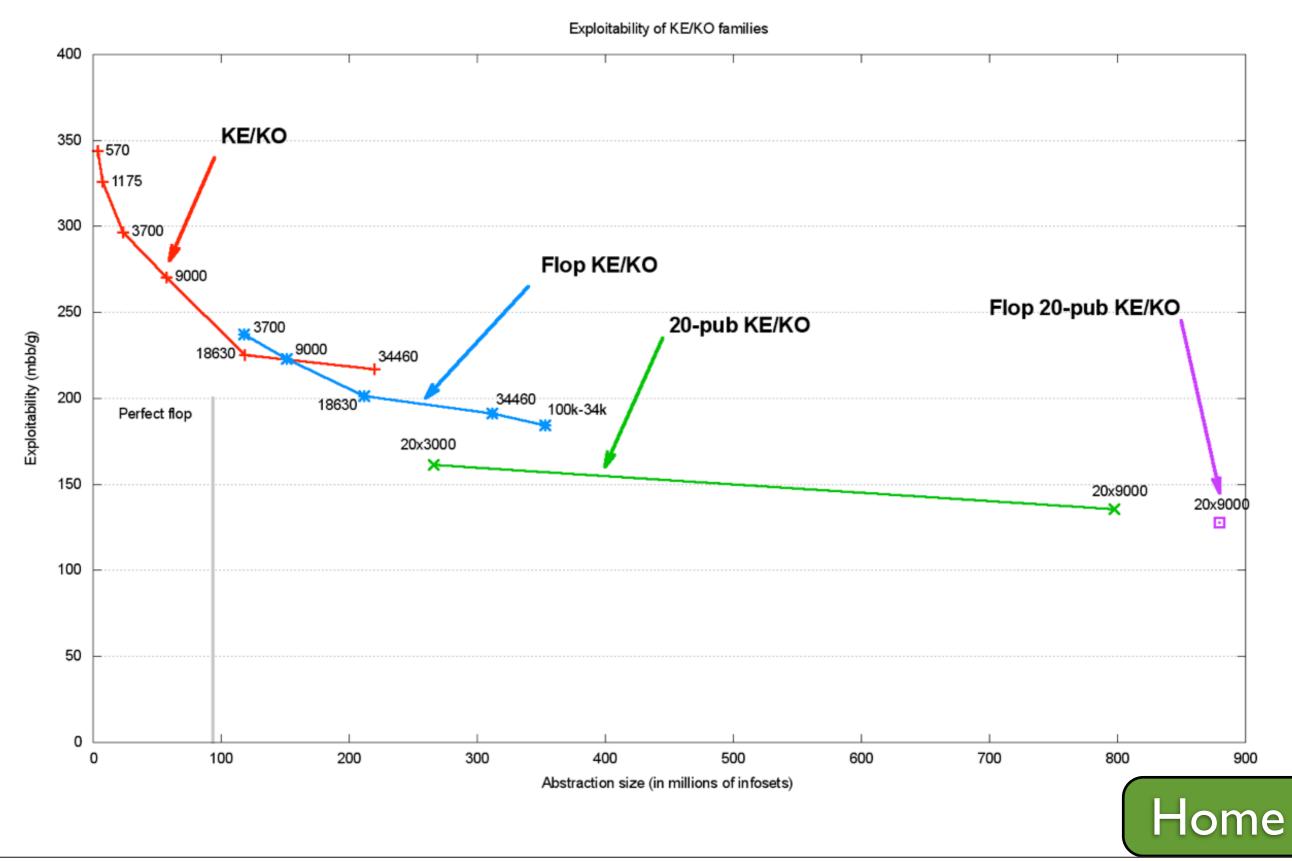
Distribution over future outcomes for hand AsAd



Abstraction: HS Distributions



k-Means Earthmover Abstraction



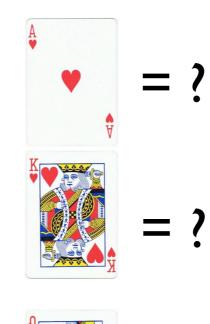
My Values:

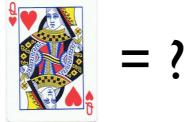
His Reach Probs:

0.1

0.05

0.02







His Reach Probs:



0. I



0.05

0.02



My Values: u = utility for winner

$$= 0*0.1 + u*0.05 + u*0.02 + ...$$

 $= -u^*0.1 + 0^*0.05 + u^*0.02 + ...$



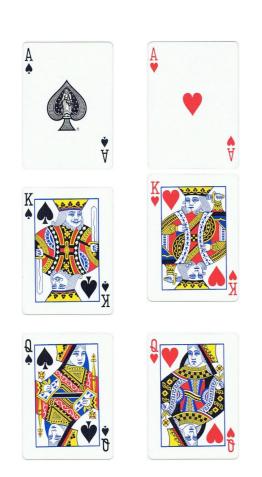


The obvious O(n^2) algorithm:



r[i] = his reach probs v[i] = my values u = utility for the winner for(a = each of my hands) for(b = each of his hands) if(a > b)v[a] += u*r[b]else if (a < b)v[a] -= u*r[b]

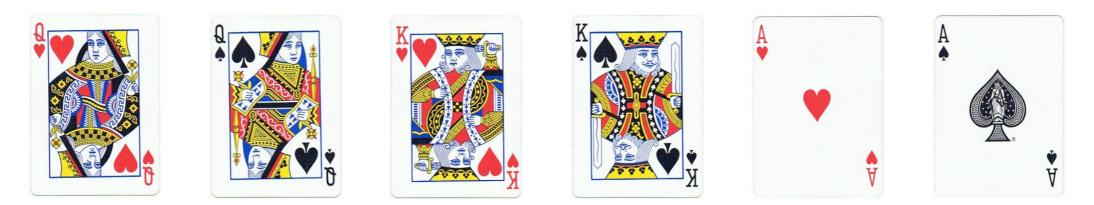




But games are fun because they have structure in determining the payoffs, and we can take advantage of that.

This Vector-vs-Vector evaluation can often be done in O(n) time, and not just in poker.





Reach:	0.05	0.1	0.1	0.05	0.1	0.1
Value:						





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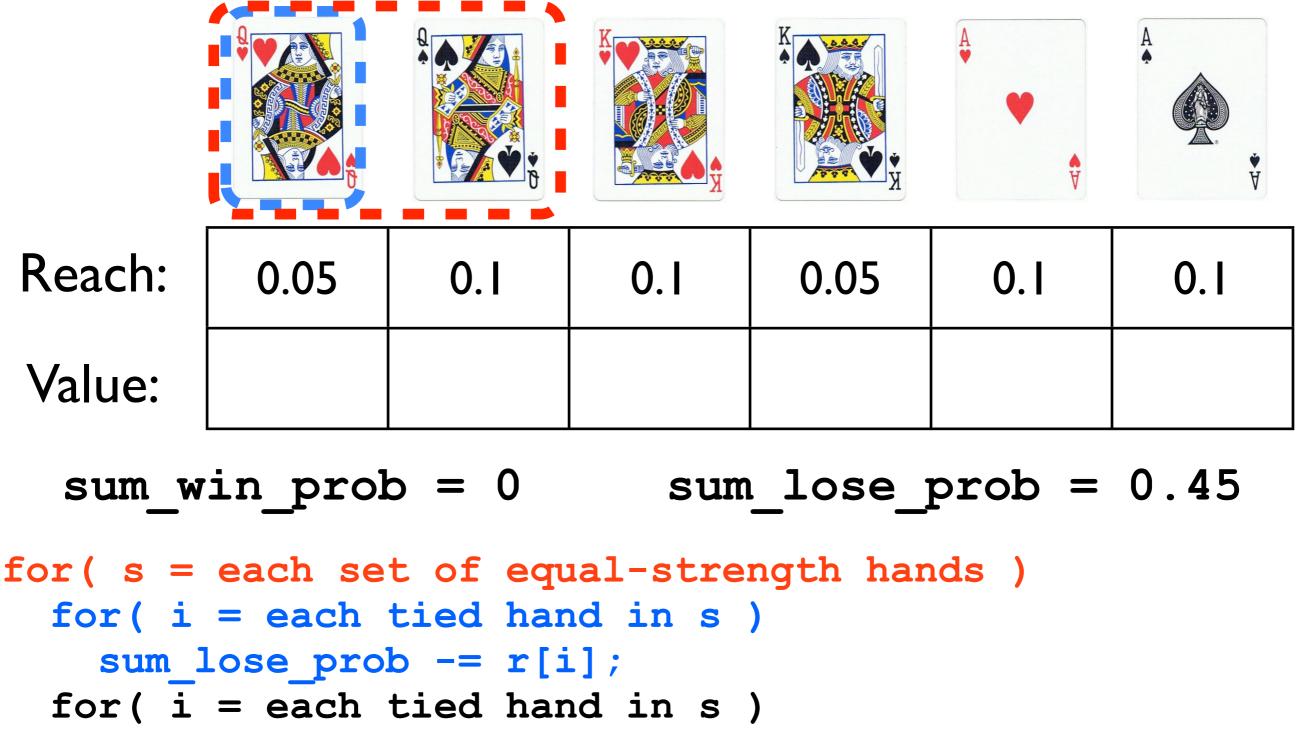
Reach:	0.05	0.1	0.1	0.05	0.1	0.1
Value:						

sum_win_prob = 0 sum_lose_prob = 0.5
for(s = each set of equal-strength hands)
for(i = each tied hand in s)
 sum_lose_prob -= r[i];
for(i = each tied hand in s)
 v[i] = -u*sum_lose_prob + u*sum_win_prob
for(i = each tied hand in s)

3: Fast Terminal Node Evaluation Reach: 0.05 0.1 0.05 0.1 0.1 0.1 Value: sum win prob = 0sum lose prob = 0.5

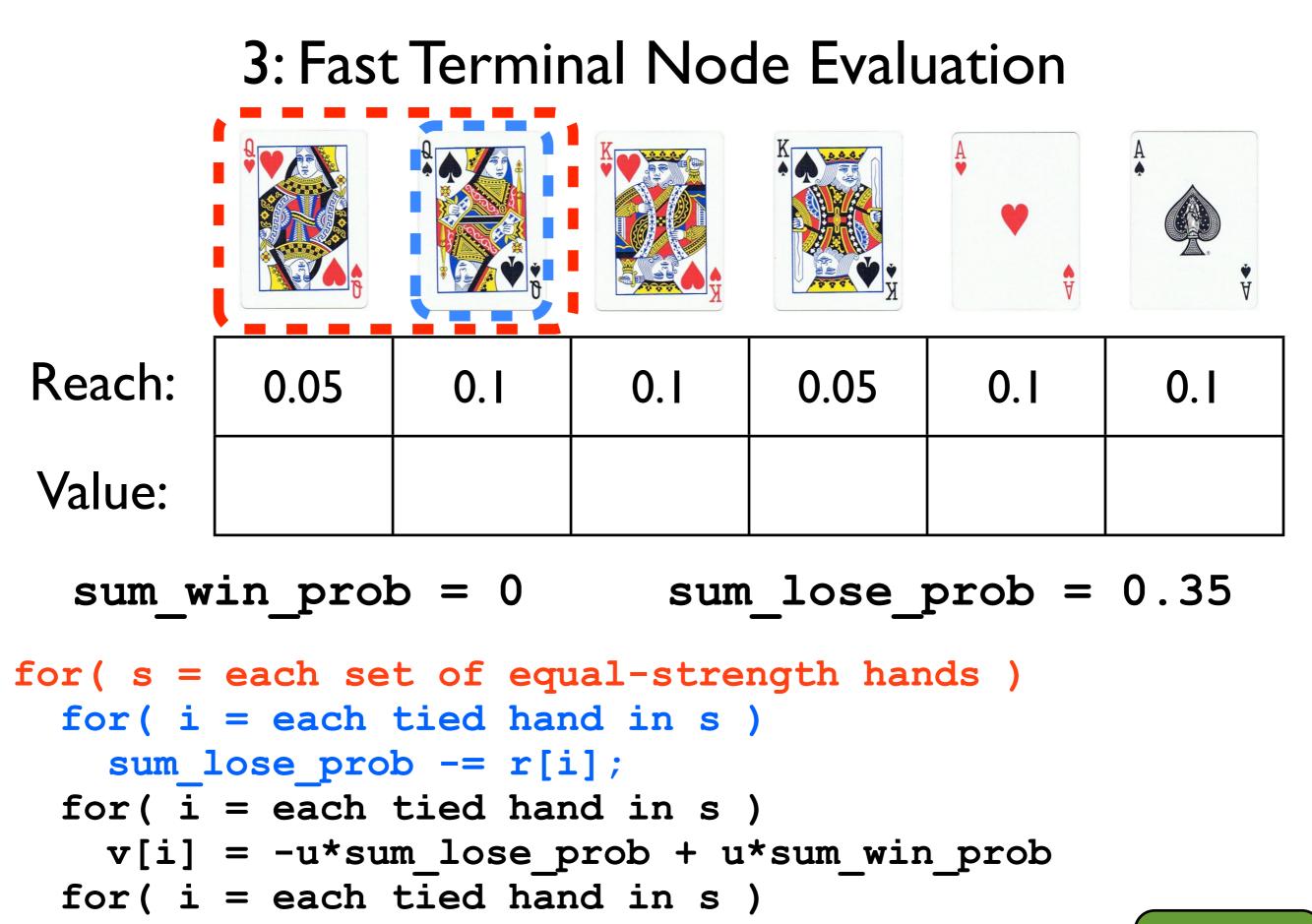
Home

for(s = each set of equal-strength hands)
 for(i = each tied hand in s)
 sum_lose_prob -= r[i];
 for(i = each tied hand in s)
 v[i] = -u*sum_lose_prob + u*sum_win_prob
 for(i = each tied hand in s)
 sum_win_prob += r[i];



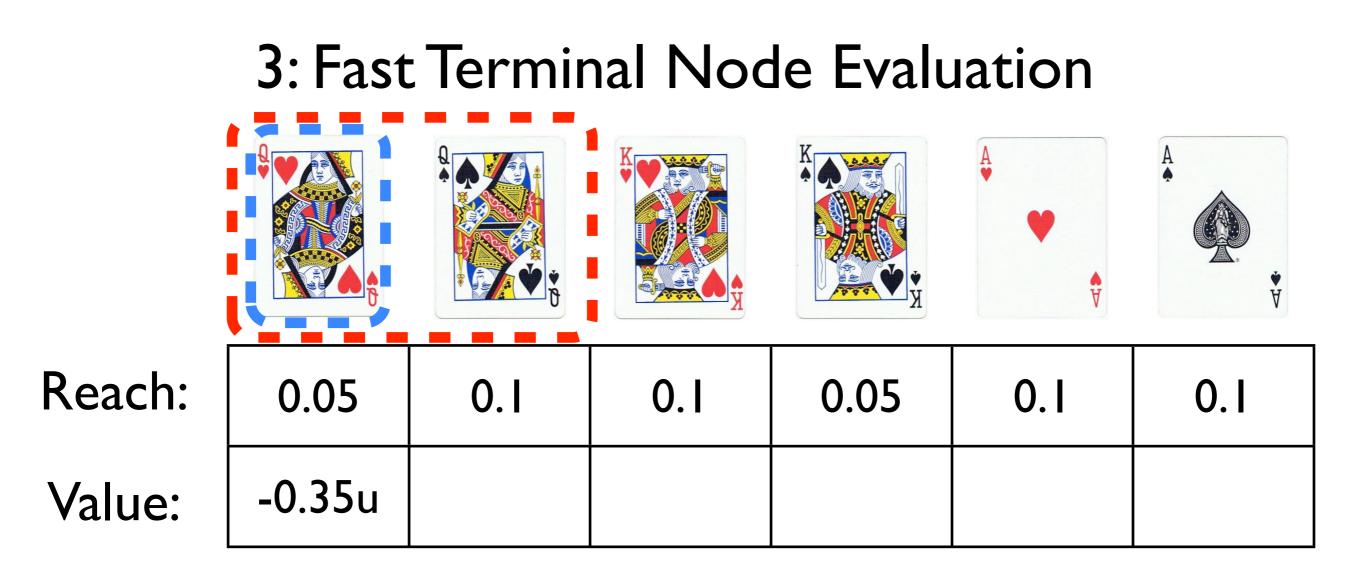
Home

sum_win_prob += r[i];



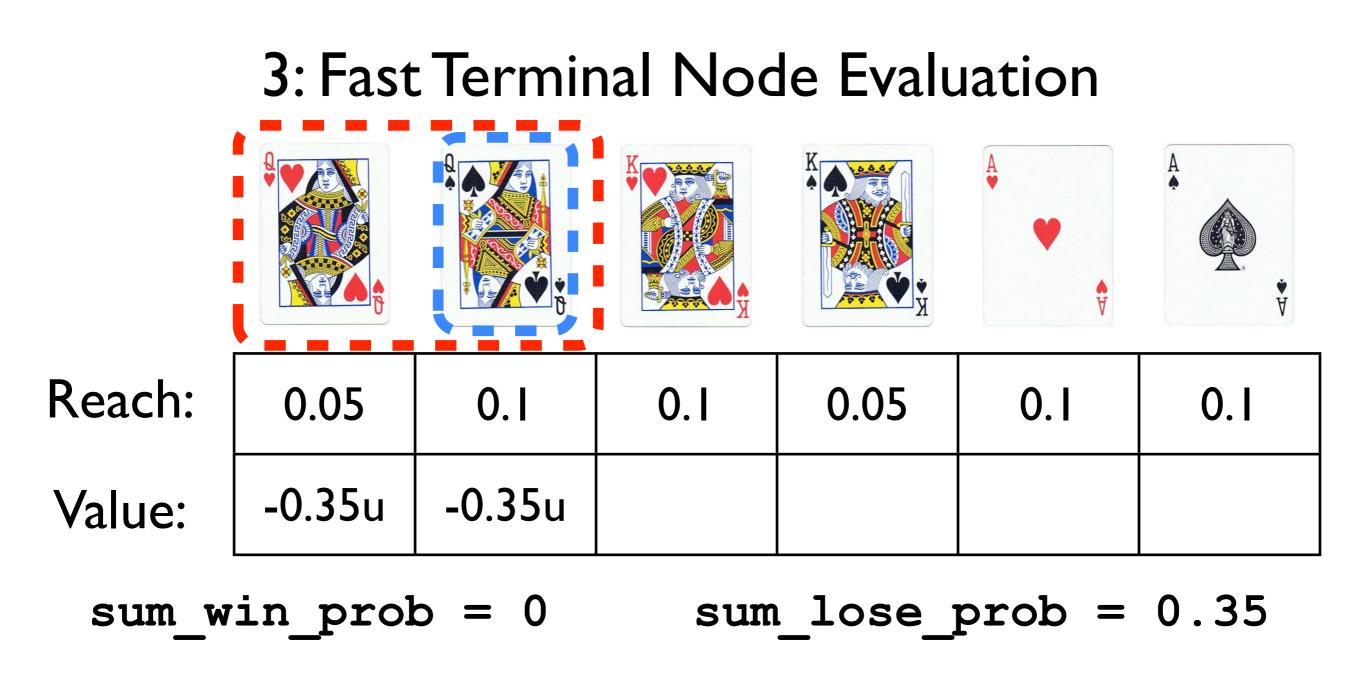
Home

sum_win_prob += r[i];



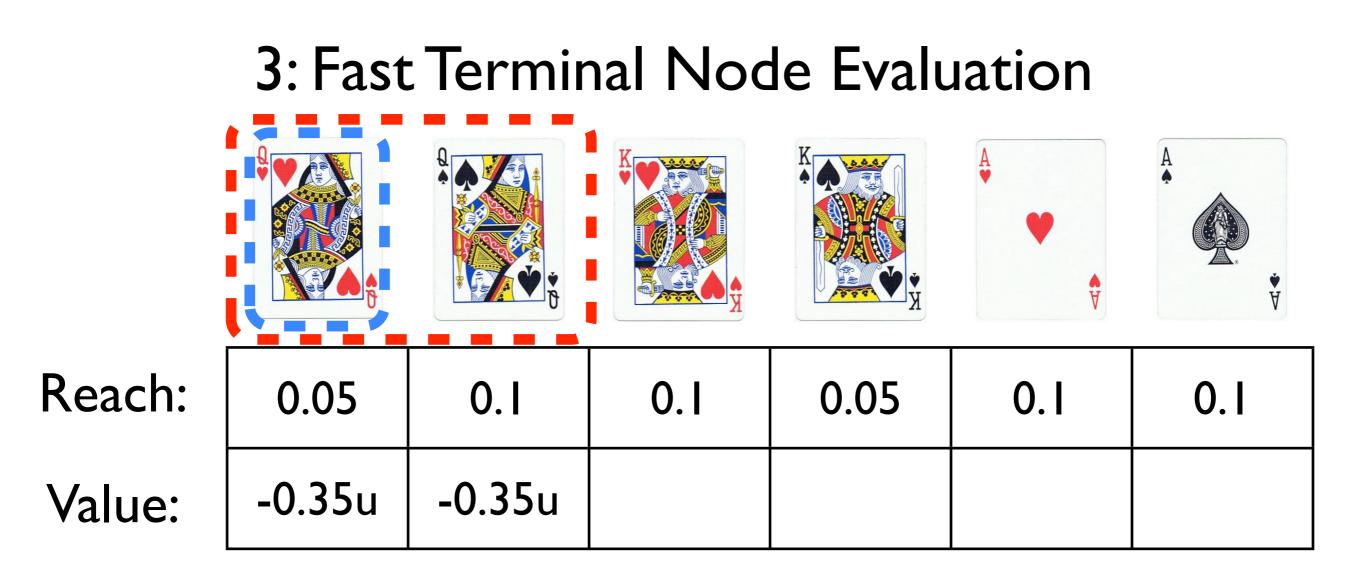
sum_win_prob = 0 sum_lose_prob = 0.35
for(s = each set of equal-strength hands)

me



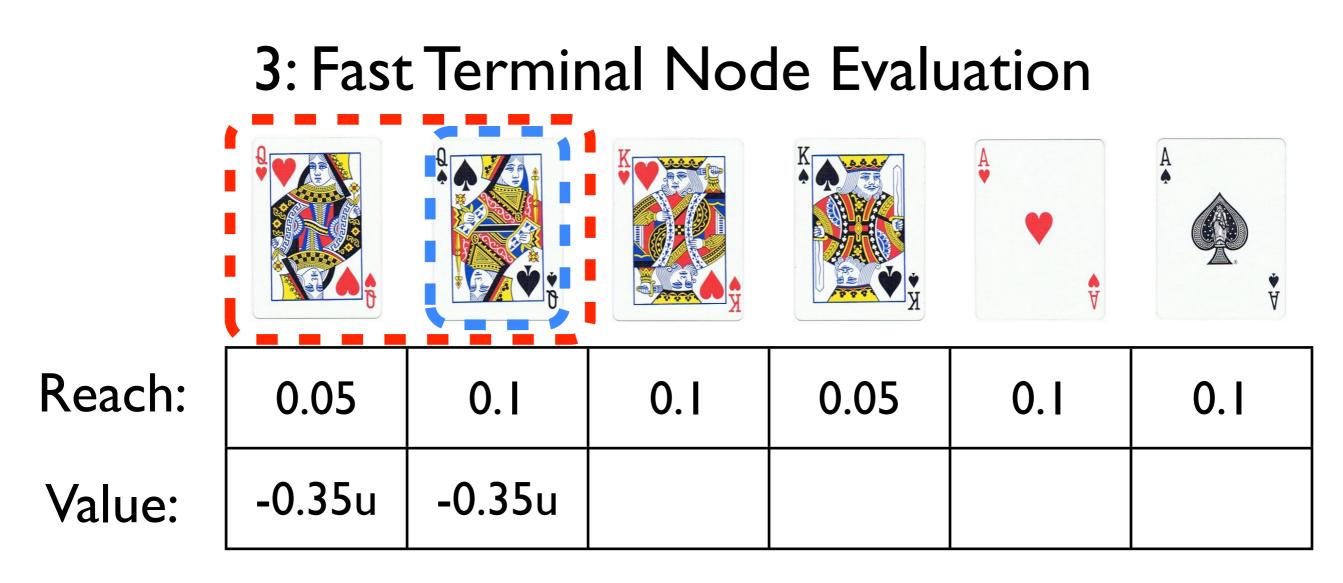
Home

```
for( s = each set of equal-strength hands )
  for( i = each tied hand in s )
    sum_lose_prob -= r[i];
  for( i = each tied hand in s )
    v[i] = -u*sum_lose_prob + u*sum_win_prob
  for( i = each tied hand in s )
    sum_win_prob += r[i];
```



sum_win_prob = 0.05 sum_lose_prob = 0.35

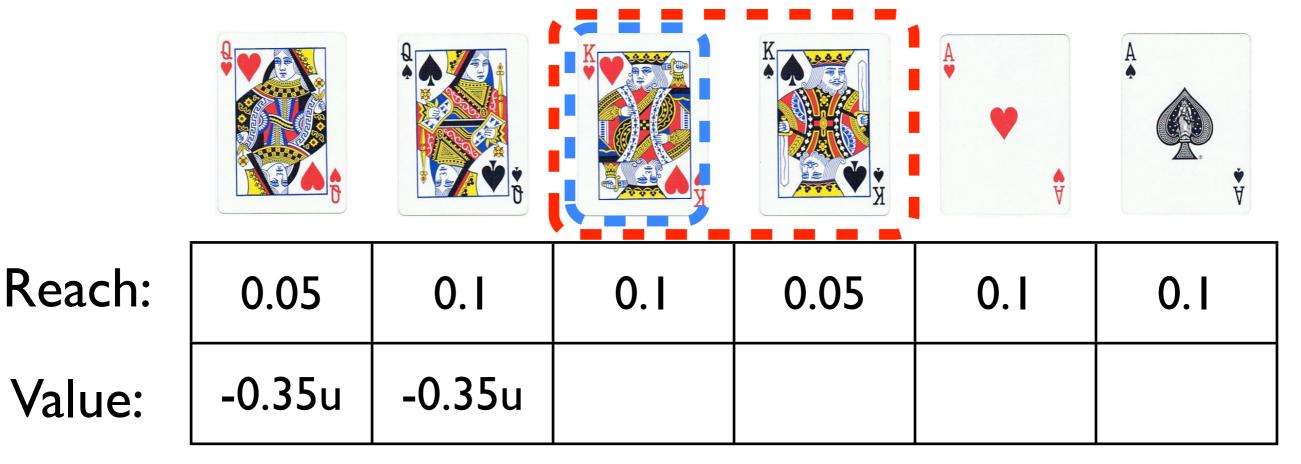
```
for( s = each set of equal-strength hands )
for( i = each tied hand in s )
    sum_lose_prob -= r[i];
for( i = each tied hand in s )
    v[i] = -u*sum_lose_prob + u*sum_win_prob
for( i = each tied hand in s )
    sum_win_prob += r[i];
```



sum_win_prob = 0.15 sum_lose_prob = 0.35

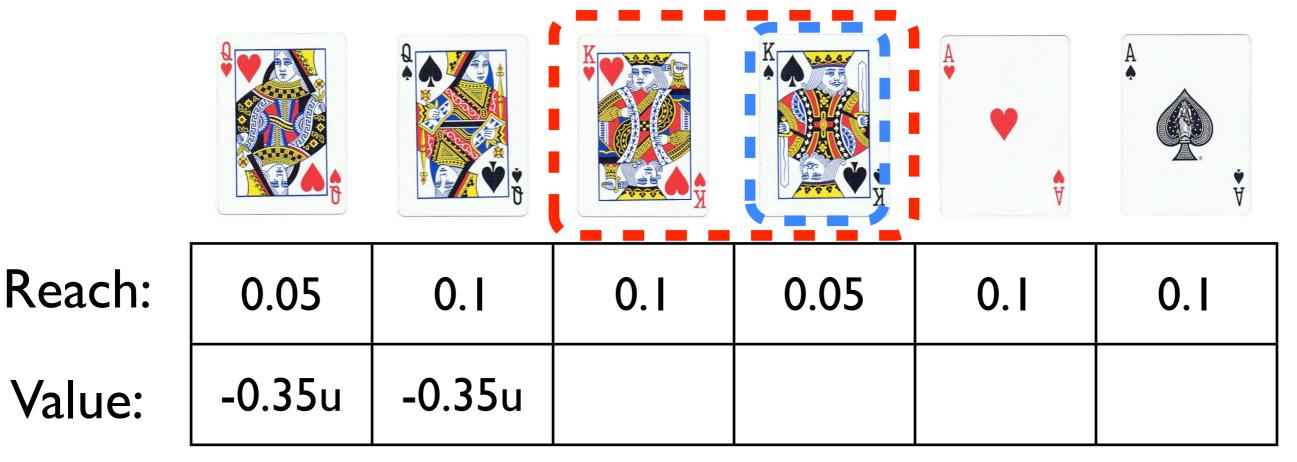
for(s = each set of equal-strength hands)
 for(i = each tied hand in s)
 sum_lose_prob -= r[i];
 for(i = each tied hand in s)
 v[i] = -u*sum_lose_prob + u*sum_win_prob
 for(i = each tied hand in s)
 sum_win_prob += r[i];





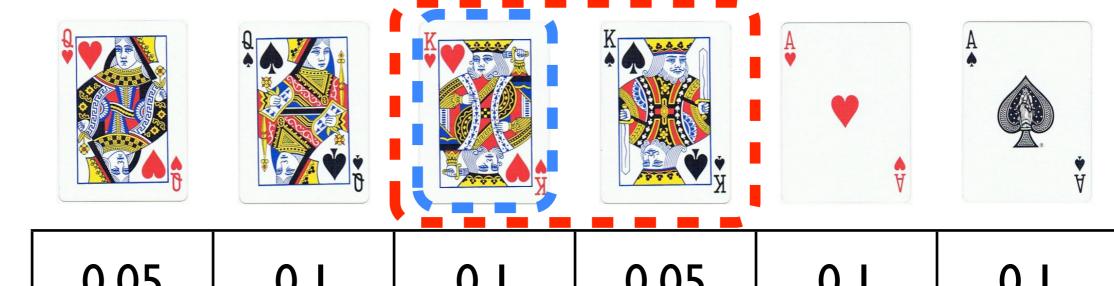
sum_win_prob = 0.15 sum_lose_prob = 0.25

```
for( s = each set of equal-strength hands )
  for( i = each tied hand in s )
    sum_lose_prob -= r[i];
  for( i = each tied hand in s )
    v[i] = -u*sum_lose_prob + u*sum_win_prob
  for( i = each tied hand in s )
    sum_win_prob += r[i];
```



sum_win_prob = 0.15 sum_lose_prob = 0.20

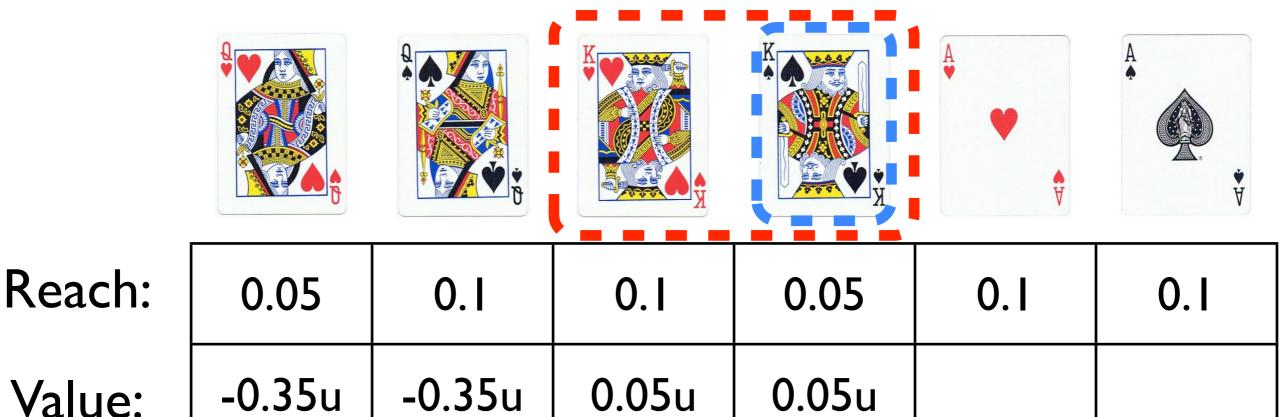
```
for( s = each set of equal-strength hands )
  for( i = each tied hand in s )
    sum_lose_prob -= r[i];
  for( i = each tied hand in s )
    v[i] = -u*sum_lose_prob + u*sum_win_prob
  for( i = each tied hand in s )
    sum_win_prob += r[i];
```



Home

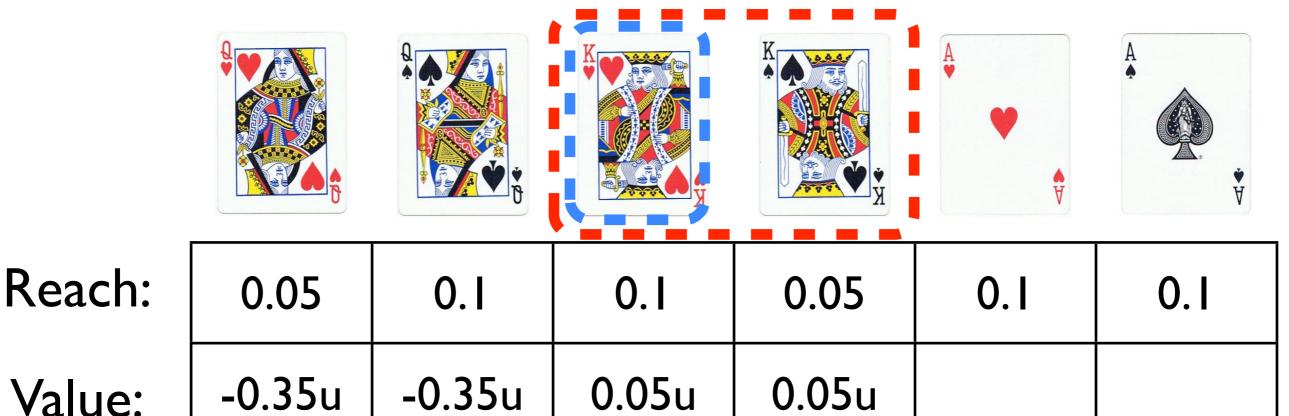
Keach:	0.05	0.1	0.1	0.05	0.1	0.1
Value:	-0.35u	-0.35u	0.05u			

```
for( s = each set of equal-strength hands )
  for( i = each tied hand in s )
    sum_lose_prob -= r[i];
  for( i = each tied hand in s )
    v[i] = -u*sum_lose_prob + u*sum_win_prob
  for( i = each tied hand in s )
    sum_win_prob += r[i];
```



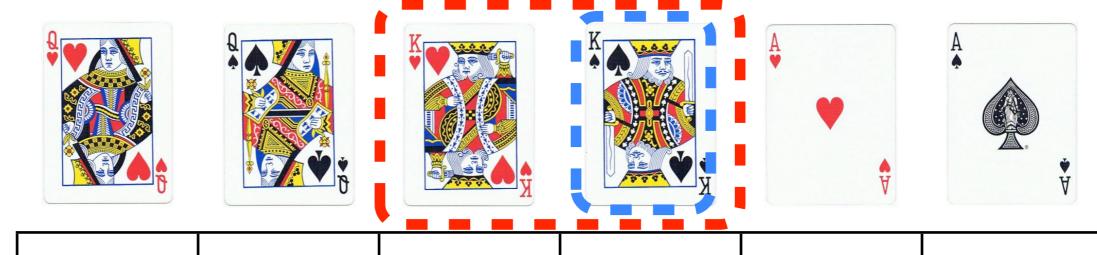
```
for( s = each set of equal-strength hands )
  for( i = each tied hand in s )
    sum_lose_prob -= r[i];
  for( i = each tied hand in s )
    v[i] = -u*sum_lose_prob + u*sum_win_prob
  for( i = each tied hand in s )
    sum_win_prob += r[i];
```





sum_win_prob = 0.25 sum_lose_prob = 0.20

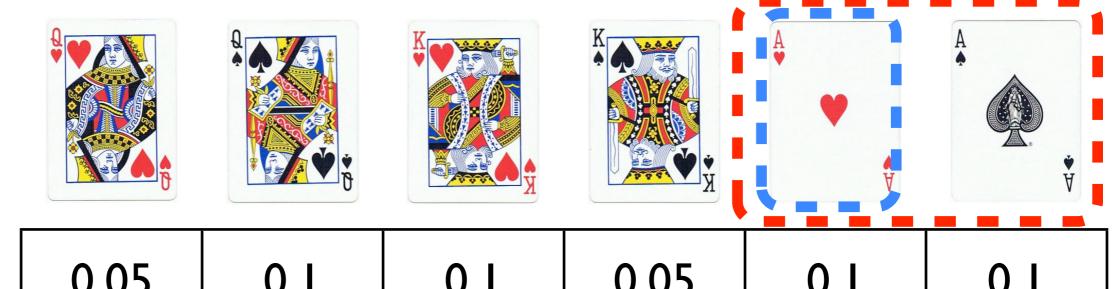
```
for( s = each set of equal-strength hands )
for( i = each tied hand in s )
    sum_lose_prob -= r[i];
for( i = each tied hand in s )
    v[i] = -u*sum_lose_prob + u*sum_win_prob
for( i = each tied hand in s )
    sum_win_prob += r[i];
```



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Reach:	0.05	0.1	0.1	0.05	0.1	0.1
Value:	-0.35u	-0.35u	0.05u	0.05u		

```
for( s = each set of equal-strength hands )
  for( i = each tied hand in s )
    sum_lose_prob -= r[i];
  for( i = each tied hand in s )
    v[i] = -u*sum_lose_prob + u*sum_win_prob
  for( i = each tied hand in s )
    sum_win_prob += r[i];
```



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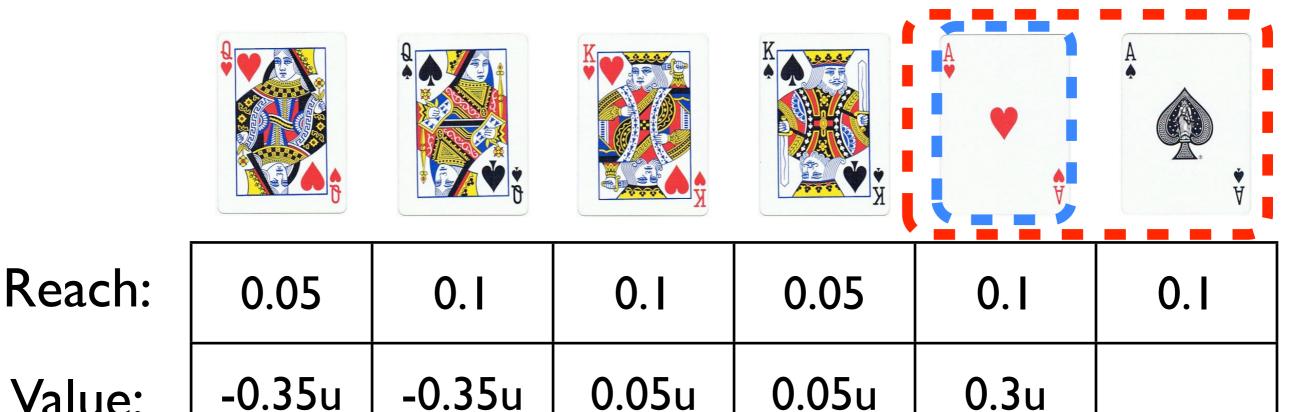
Keach:	0.05	0.1	0.1	0.05	0.1	0.1	
Value:	-0.35u	-0.35u	0.05u	0.05u			

```
for( s = each set of equal-strength hands )
  for( i = each tied hand in s )
    sum_lose_prob -= r[i];
  for( i = each tied hand in s )
    v[i] = -u*sum_lose_prob + u*sum_win_prob
  for( i = each tied hand in s )
    sum_win_prob += r[i];
```

				K		A
Reach:	0.05	0.1	0.1	0.05	0.1	0.1
Value:	-0.35u	-0.35u	0.05u	0.05u		

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```
for( s = each set of equal-strength hands )
  for( i = each tied hand in s )
    sum_lose_prob -= r[i];
  for( i = each tied hand in s )
    v[i] = -u*sum_lose_prob + u*sum_win_prob
  for( i = each tied hand in s )
    sum_win_prob += r[i];
```



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sum win prob = 0.3 sum lose prob = 0.0

```
for( s = each set of equal-strength hands )
  for( i = each tied hand in s )
    sum lose prob -= r[i];
  for( i = each tied hand in s )
   v[i] = -u*sum lose prob + u*sum win prob
  for( i = each tied hand in s )
    sum win prob += r[i];
```

Value:

				K		A
Reach:	0.05	0.1	0.1	0.05	0.1	0.1
Value:	-0.35u	-0.35u	0.05u	0.05u	0.3u	0.3u

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```
for( s = each set of equal-strength hands )
  for( i = each tied hand in s )
    sum_lose_prob -= r[i];
  for( i = each tied hand in s )
    v[i] = -u*sum_lose_prob + u*sum_win_prob
  for( i = each tied hand in s )
    sum_win_prob += r[i];
```