Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems

## Recap

- Many problems can be viewed as a search problem
- Needs means to explore the search space.
- Uninformed search approaches: dfs, bfs, iterative deepening
- Informed use heuristics; A\* algorithm
- Adversarial search: minimax, alphabeta pruning

••••••			
00000	00000	000000	000000
Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems
000000	00000	000000	0000000

- Minimax and alpha beta pruning are useful approaches
- Alpha beta pruning effectively results in computing the square root of the branching factor
- In many cases, game trees have too a high a blocking factor and evaluating the leaf nodes is not possible
- Instead, use a estimation function instead.

000000		

- Continually estimate values of tree nodes
- Combines ideas from classical tree search and machine learning
- Balances exploration of unseen space with exploitation of best known move/action

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems
000000			

- Explores all potential options at that time
- Identify the best move and search for other options while validating how good the current action is
- Continue searching for other options at that time.
- Search for other options while validating how good the current options is
- Use play out simulation considering random actions

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems
000000			

- Selection pick suitable path
- Expansion expand from that path
- Simulation simulation (play outs)
- Back propagation update states

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems
000000			

- Tradeoff between exploration and exploitation
- The balance is usually controlled by a number of parameters/factors
- Include: Number of wins, simulations, exploration cost
- Used in a large number of domains AlphaGo DeepMind, many video games

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems
000000	00000	000000	000000

## Local Search Algorithms

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems
	0000		

- In many domains, we are only interested in the goal state
- The path to finding the goal is irrelevant

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems
000000	00000	000000	0000000

- Main idea is to maintain the current state and to repeatedly try an improve upon the current state
- Little memory overhead
- Can find reasonable solutions even in large or infinite spaces

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems
	00000		

- Suitable for certain classes of problems
- Maximising (or minimising) certain criteria among a number of candidate solutions
- Local search algorithms are incomplete algorithms they may not find the optimal solution.

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems
	00000		



Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems
		00000	

# Hill Climbing

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems
		00000	

- Move in the direction of increasing value
- Stop when you reach a peak
- No look ahead involved
- Maintain only the current state and the objective function

000000	00000	000000	0000000
		i .	1

- Problem: local maxima (or minima)
- The success of the algorithm depends on shape of the search space
- Approaches: random re-start

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems
		000000	

## Hill climbing

currentnode = initialstate do while ( stopping criteria ) neighbour = fittest neighbour of current if value(neighbour) > value (current) current = neighbour

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems
		000000	

### Sample problem

- 8 queens problems
- Goal: to place 8 queens on a chess board so that no two queens are attacking each other
- Formally, given an 8\*8 grid, identify 8 squares so that no two squares are on the same row, column or diagonal.
- Note: can be generalised to be an N\*N board
- Problem: generate an algorithm to find a solution
- Use hill climbing; note that algorithm may get caught in a local maximum

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems
		000000	

## Simulated Annealing

- Tries to avoid being stuck in local maxima
- Randomly moves to another state
- Move is based on fitness of current state, new state and the 'temperature'; a parameter which decreases over time and reduces the probability of changing states

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems
			000000

## Well known optimisation problems

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems
			000000

## Knapsack Problem

- There are a set of items each with a value and a weight
- Goal: select a subset of items such that the weight of these items is below a threshold and the sum of the values if optimised/maximised.
- Problem: how to select those items?

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems

### **Knapsack Problem**

- More formally, given two n-tuples of values  $\langle v_0, v_1, \dots, v_n \rangle$  and  $\langle w_0, w_1, \dots, w_n \rangle$ , chose a set of items *i* from the n items such that  $\sum_i v(i)$  is maximised and  $\sum_i w(i) \leq T$
- Brute force approach: enumerate all subsets and keep the subset that gives greatest payoff. O(2<sup>n</sup>)
- Greedy approach: more efficient but won't give best solution
- Other approaches?

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems

#### **Knapsack Problem**

- Many variations. The version described above it the 0/1 Knapsack problem. There are scenarios where part of an item may be taken.
- Constraints over the items where the value of an item is dependent on another item being chosen or not chosen.
- Multiple knapsacks.

000000 00000 00000 000000 <b>000000</b>	000000			0000000
---	--------	--	--	---------

## Travelling Salesperson Problem

- Given N cities, devise a tour that involves visiting every city once.
- The distance or cost between pairs of cities is known.
- Goal: minimise the cost of the tour
- Many applications in scheduling and optimisation.

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems
			0000000

## Travelling Salesperson Problem

- Brute force enumerate all tours and chose cheapest. Computationally intractable.
- Greedy approach?
- Other?

Monte Carlo Tree Search	Local Search Algorithms	Hill Climbing	Well known optimisation problems
			000000

## Summary/Exercise

Consider the TSP and the Knapsack problem, can you identify a local search approach? What would consider a neighbouring state?