General search techniques without common knowledge for imperfect-information games, and application to superhuman Fog of War chess

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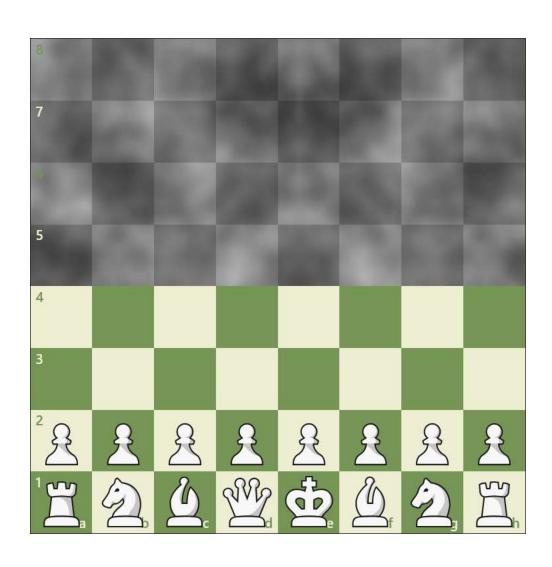
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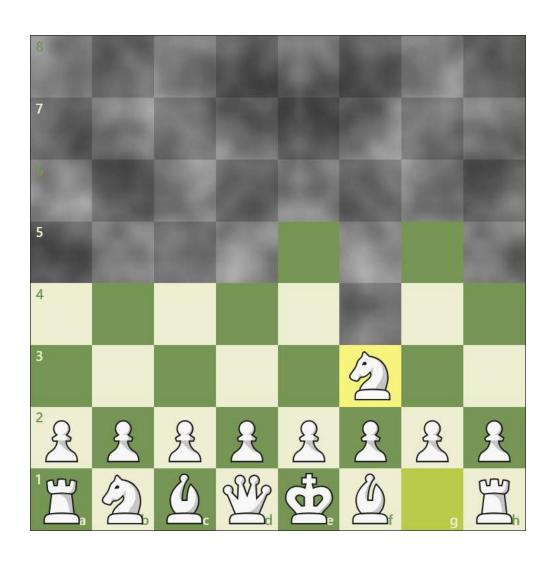


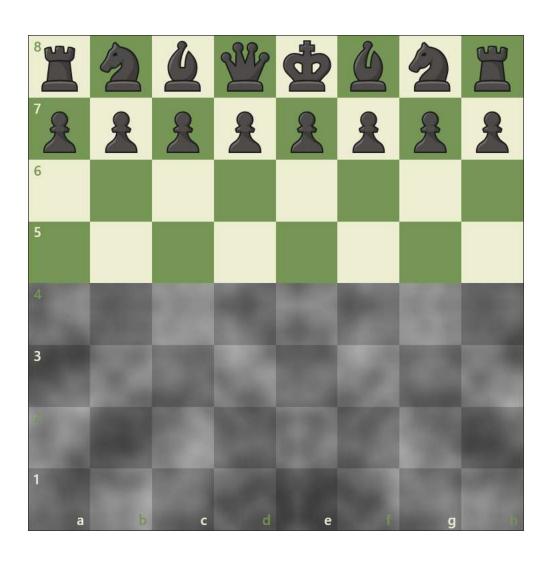


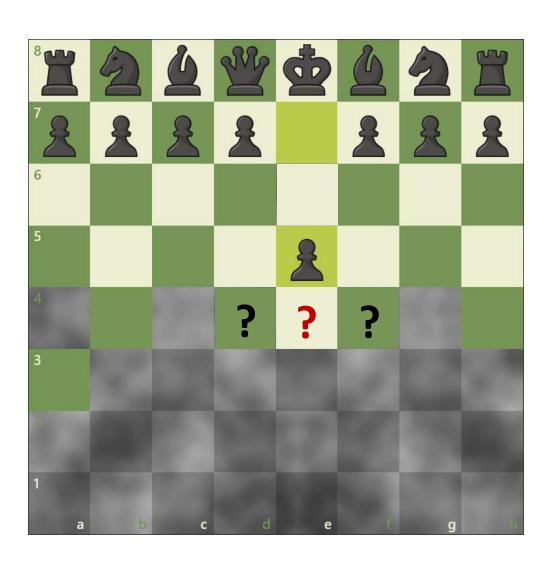


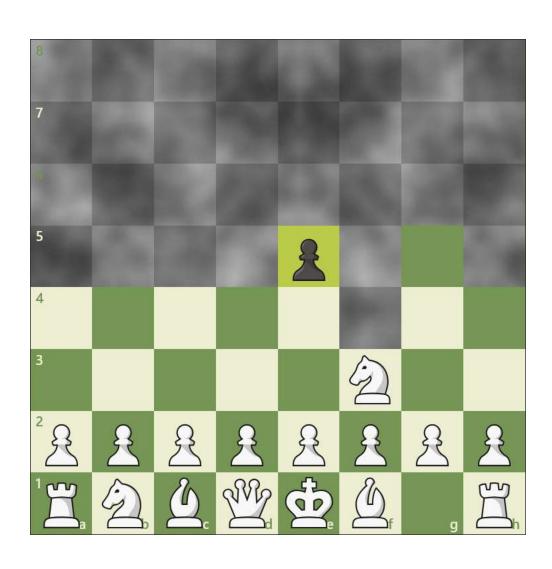


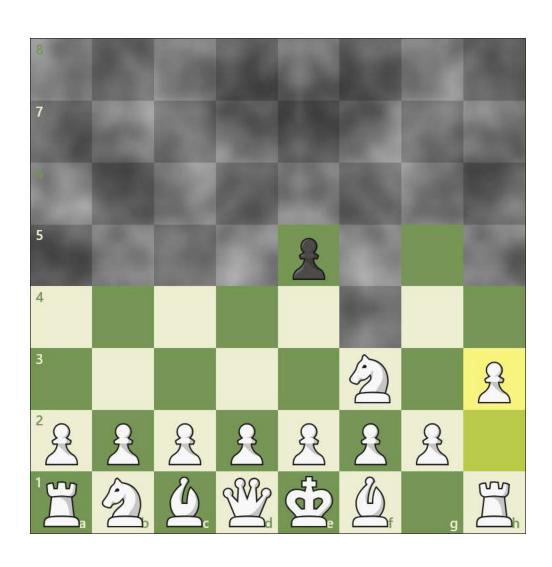


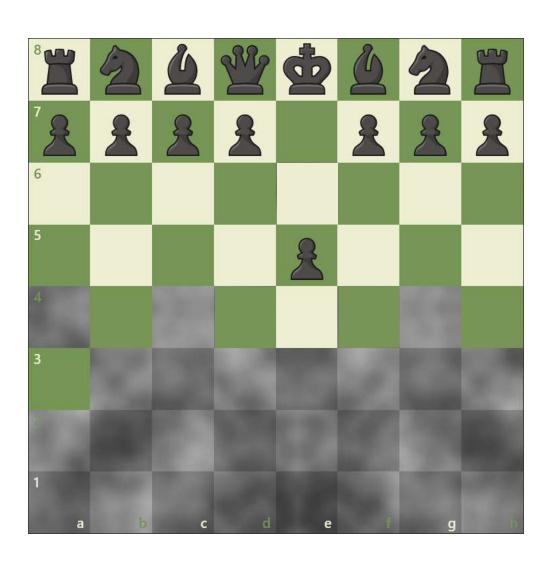


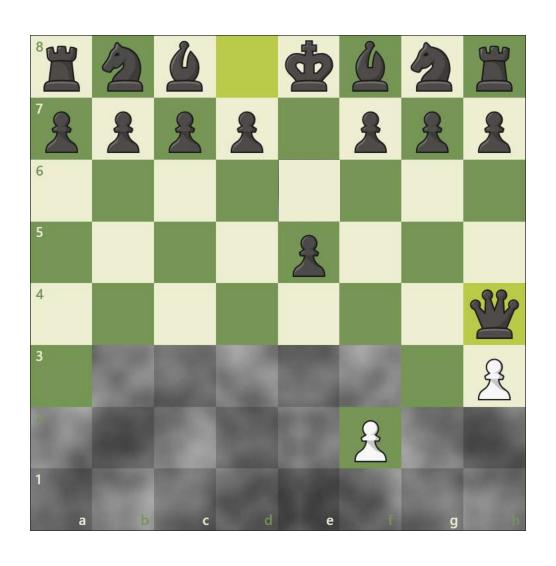


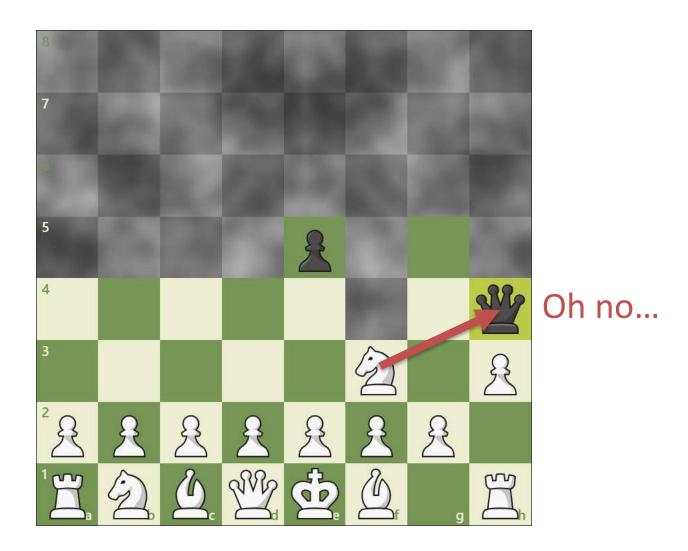










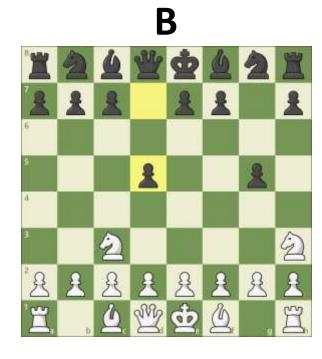


kth-order knowledge



Position after 1. Nf3 e5 2. h3 Qh4

Question: In Position A, is it common knowledge that the position is not B?



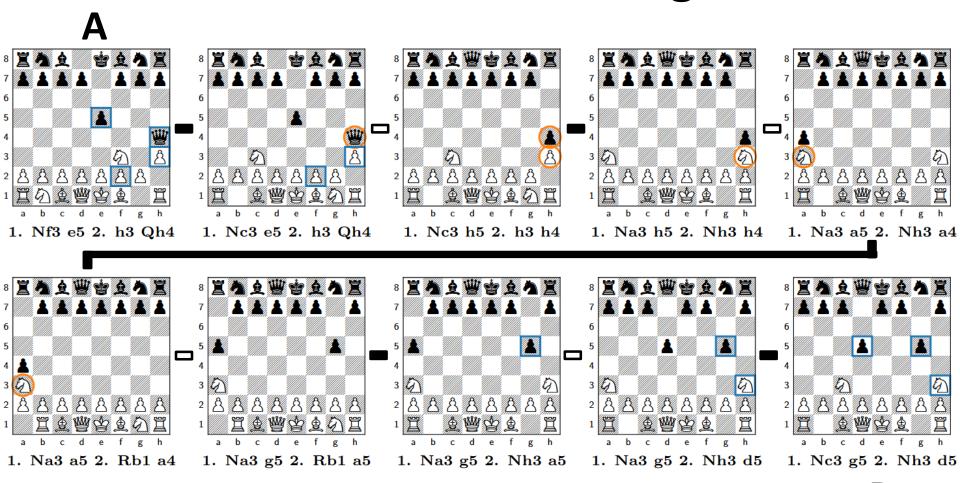
Position after 1. Nc3 g5 2. Nh3 d5

No... but it is 8th-order knowledge

Everyone knows that everyone knows that everyone knows that... the position is not **B**

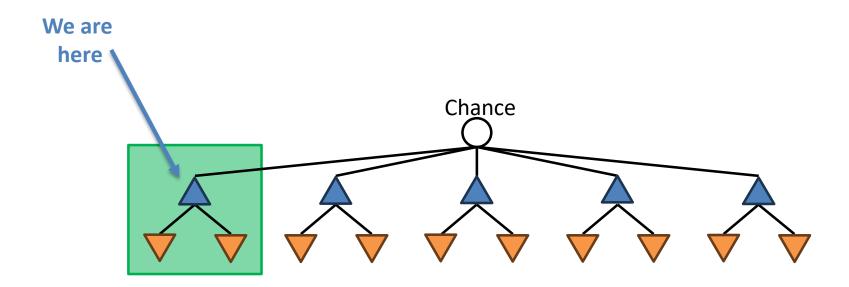
True for 8 repetitions, but false for 9

kth-order knowledge



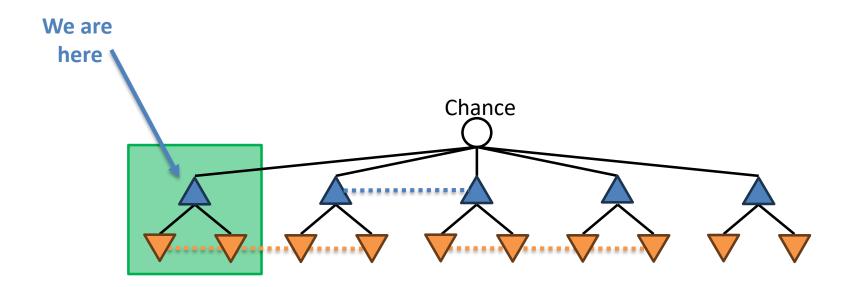
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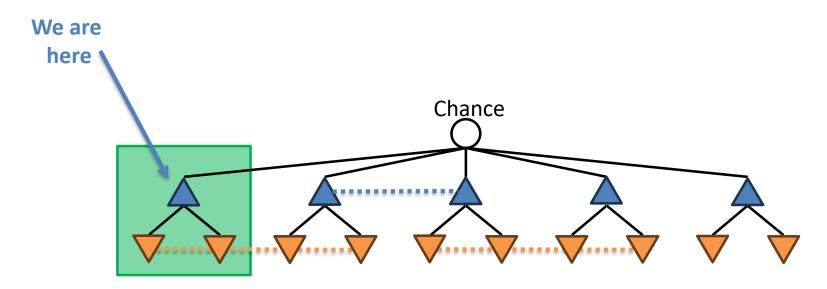


Can't solve the subgame in isolation, because the solution may depend on other parts of the game!

What now?



Idea [Gilpin & Sandholm AAAI-06]: Start with a blueprint strategy (e.g., computed in a coarse abstraction, via deep learning, or human heuristics). When we arrive at a decision point, try to refine the strategy



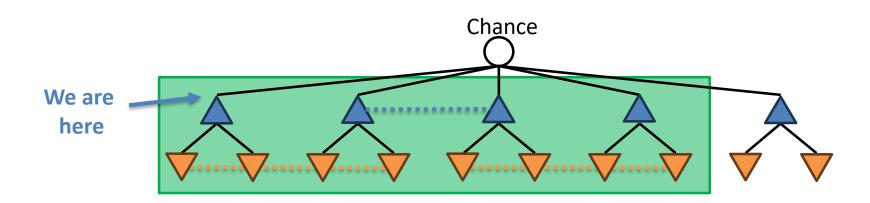
History

- "Unsafe" methods
 [Gilpin & Sandholm AAAI-06, Gilpin & Sandholm AAMAS-07, Gilpin, Sandholm & Sørensen
 AAMAS-08, Ganzfried & Sandholm AAMAS-15...]
- "Safe" methods (subgame solving doesn't make the agent more exploitable than the blueprint) [Burch et al. AAAI-14, Moravcik et al. AAAI-16, Schmid et al. AAAI-16, Brown & Sandholm NeurIPS-17...]

Prior subgame solving approaches are based on the common-knowledge subgame

Definition:

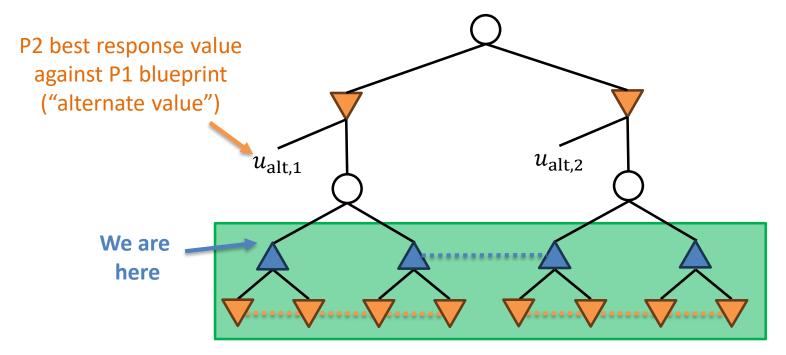
- Two nodes in the same layer of the game tree are connected if there is an information set connecting some descendant of the first node to some descendant of the second node
- The *common-knowledge subgame* at a node h consists of all nodes recursively connected to h, and all their descendants.



"Margin" for P2 at entry point $M_j := u_{\mathrm{enter},j} - u_{\mathrm{alt},j}$

- = best response value against P1's new strategy
 - best response value against P1's blueprint strategy

Theorem (informal): Any P1 strategy that ensures that all P2 margins are nonnegative is safe



"Resolve refinement":

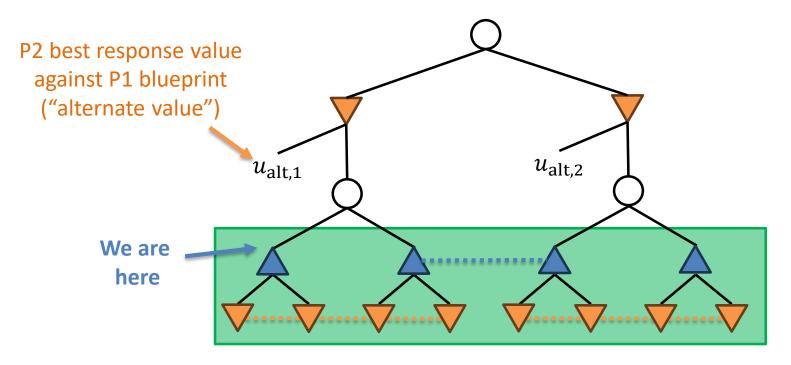
[Burch, Johanson, Bowling 2014]

Find subgame strategy that maximizes

$$\sum_{j \in \text{Information sets}} \min\{0, M_j\}$$

"Maxmargin subgame solving": [Moravcik et al., 2016]

Find subgame strategy that maximizes $\min_{j \in \text{Information sets}} M_j$



- Latest & greatest prior safe subgame solving technique: "reach maxmargin subgame solving" [Brown & Sandholm NeurIPS-17]
- Idea: Potentially give back the gifts the opponent has given to us on the path to any information set j
- Led to superhuman performance in 2-player no-limit Texas hold'em [Brown & Sandholm Science 2018]
- We use this idea in our new algorithm



Now moving to our new work ...

So, what is the problem?

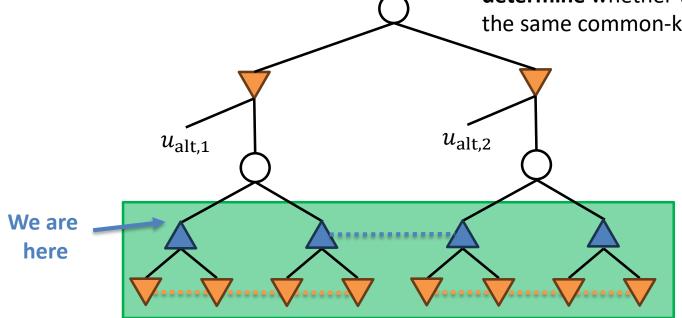
Beyond poker, common-knowledge sets can be very large!

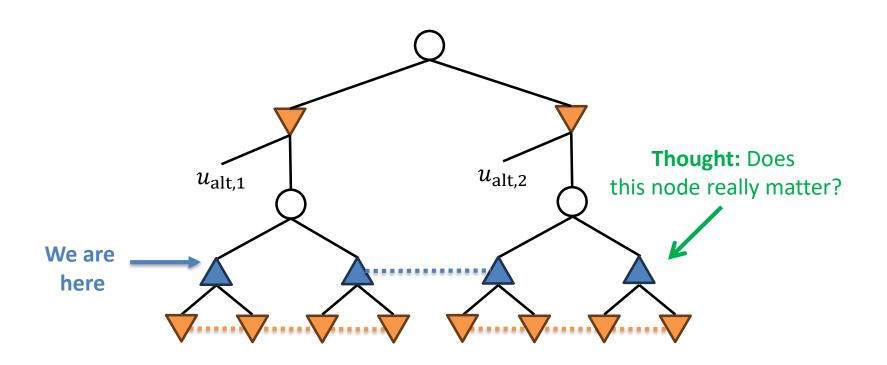
2-player Texas hold'em: $|C| < 2 \times 10^6$

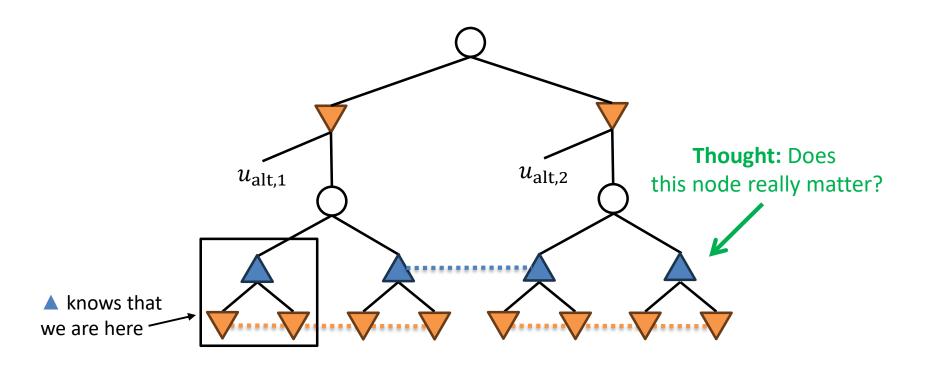
- Practical poker-specific tricks mean that, effectively, $|C| \approx 10^3$ [Johanson et al. IJCAI-11]
- Manageable in real time

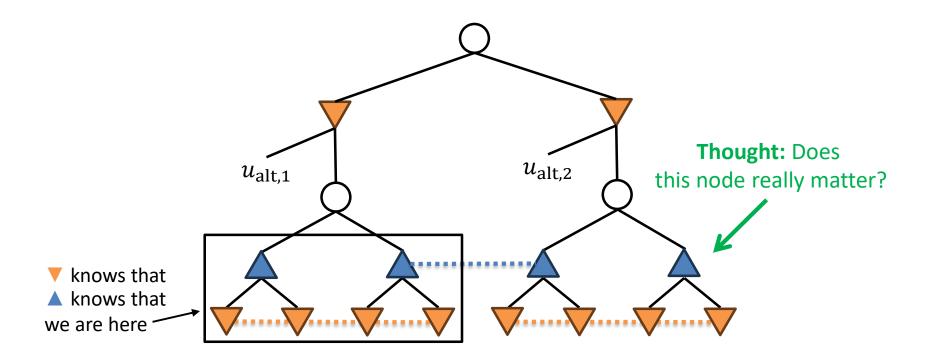
Fog of War chess:

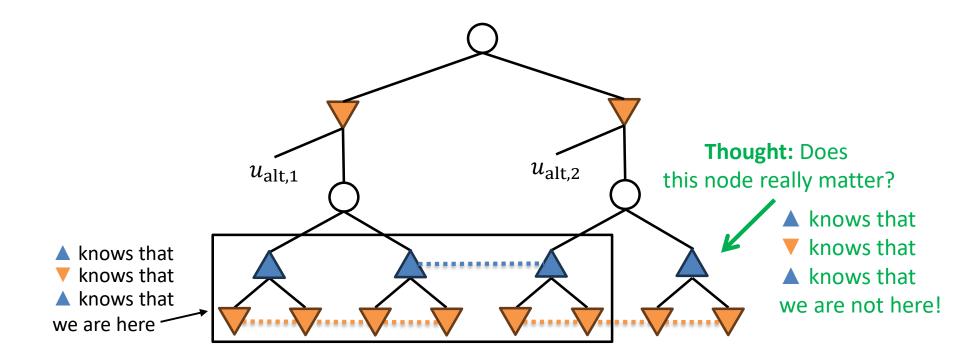
- C is often too large to store in memory, much less work with in real time
- (Not even obvious how to efficiently determine whether two nodes are in the same common-knowledge set)





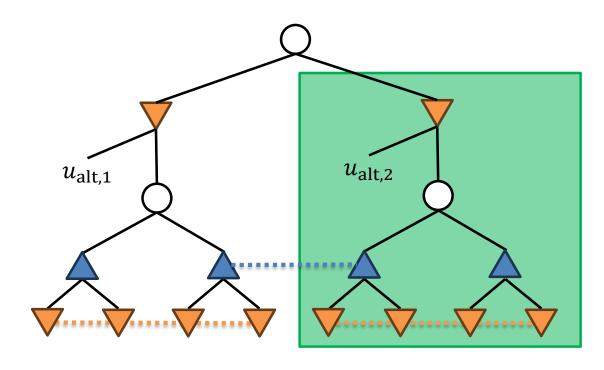






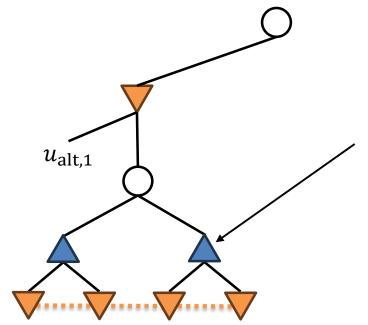
Idea: Ignore nodes "too far away" in the knowledge graph

E.g., 2-KLUSS



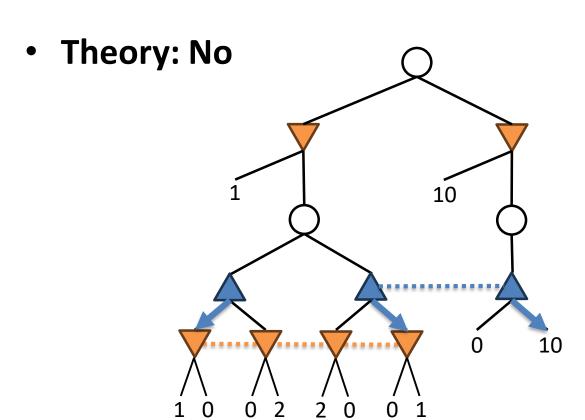
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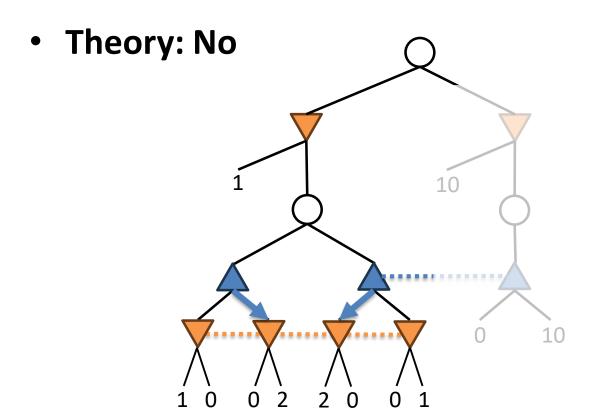


Minor detail: Old version (*KLSS*) [Zhang & Sandholm NeurIPS-21] would freeze this node to the blueprint strategy, while our new algorithm *Knowledge Limited Unfrozen Subgame Solving (KLUSS)* doesn't.

Is it safe?



Is it safe?



• KLSS tends to be safe in practice (based on experiments on small games) [Zhang & Sandholm NeurIPS-21].

Fog of War Chess

- No check or checkmate: capture the king to win ⇒ highly volatile!
- Large game: Game tree is almost identical to that of regular chess
- Moderate-sized information sets: size $\approx 10^5$ to 10^6 is common, but $> 10^7$ is very rare \Rightarrow KLUSS is practically implementable!
- Unmanageable common-knowledge sets: likely have size $>10^{12}$ in practice and can be $>10^{18}$; enumeration is impractical in real time

Using KLUSS, we created the first superhuman agent, *Obscuro*, for Fog of War chess!

- 97-3 against amateur humans
- **16-4 against #1-rated human** ⇒ superhuman with statistical significance!

- We use a perfect-information chess engine (Stockfish) as an evaluation function
 - Regular chess is not so different from Fog of War chess in terms of what positions are good or bad ⇒ this evaluation function is good enough
- No blueprint ⇒ "Nested subgame solving"
 - First move: Solve from root
 - Every later move: Run 2-KLUSS on the reached subgame,
 with the solution from the previous move as the blueprint

- Expand game tree during subgame solving using a new variant of growing-tree CFR [Schmid et al. 2023]: one player runs one node expansion of MCTS-like exploration algorithm; the other plays its current strategy. Swap between players every iteration.
 - Avoids unnecessarily expanding nodes that neither player wants to play to reach
 - MCTS or GT-CFR alone would expand these nodes
 - Still provably sound, i.e., eventually finds an equilibrium
- For any given tree in the process, we use PCFR+ [Farina, Kroer & Sandholm AAAI-21]

"Resolve refinement":

Find subgame strategy that maximizes

$$\sum_{j} \min\{0, M_j\}$$

- Does not have any preference among the set of safe subgame strategies
- Optimistic when margins can't be made all nonnegative (e.g., due to approximation errors)

"Maxmargin subgame solving":

Find subgame strategy that maximizes $\min_{i} M_{j}$

- "Aggressively" tries to improve upon the blueprint if possible
- Extremely pessimistic when margins cannot be made all nonnegative (e.g., due to approximation errors): focuses all attention on the entry point j with minimum margin

Our idea: Use **Maxmargin** when all margins can be made nonnegative, and **Resolve** otherwise. ⇒ "Best of both worlds" behavior!

In Resolve (when margin < 0), the standard objective is

$$\sum_{j\in[m]}\min\{0,M_j\}$$

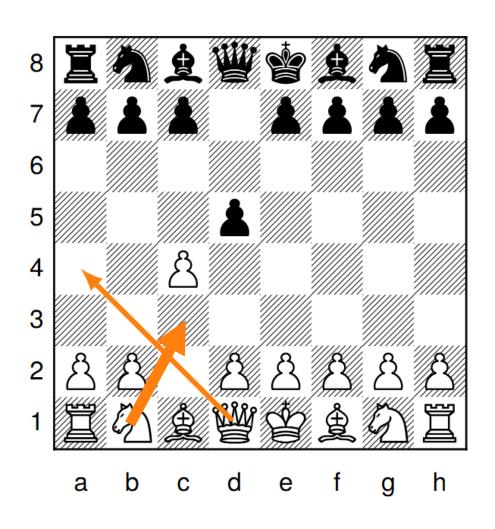
but any weighted sum with all positive weights can be used, with the same guarantees! We use

with the same guarantees! We use
$$\sum_{i \in [m]} \frac{1}{2} \left(\frac{1}{m} + \frac{y_j}{\sum_j y_j} \right) \min\{0, M_j\}$$

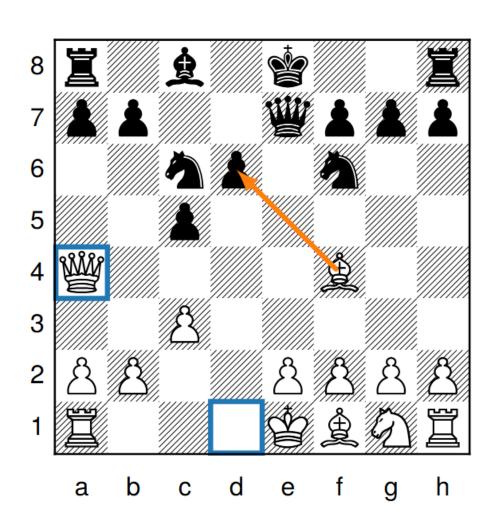
• $j \in [m]$ increase weight on information sets that are more likely to be reached, while maintaining that all weights are positive"

- **~purify** the strategy: Remove all but the k most likely moves (k=1 when margin < 0, and k=3 when margin ≥ 0)
 - Purification removes the danger of bad actions ending up in the support with small probability
 - But *some* mixing is required for good play \Rightarrow allow k > 1 at least when it's "provably safe" (margin ≥ 0)

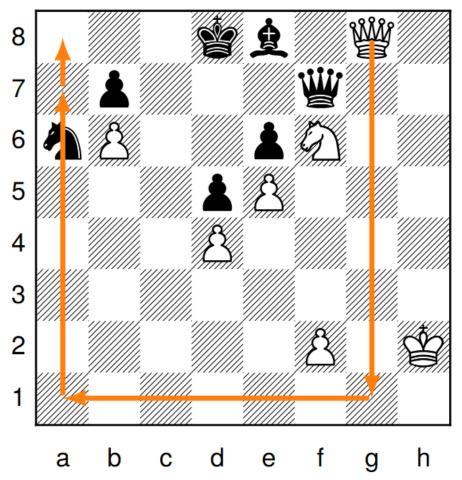
Examples of *Obscuro's* behavior: Smart randomization



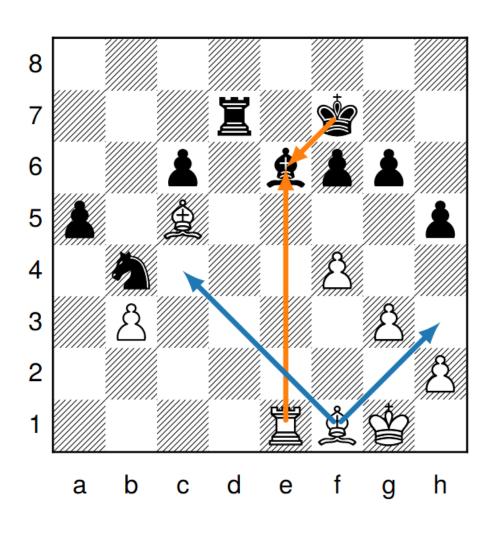
Examples of *Obscuro's* behavior: *Bluffing*



Examples of *Obscuro's* behavior: **Risk-taking when losing (from play against #1 human)



Examples of *Obscuro's* behavior: A tactic that relies on randomization



Conclusions

- Fog of War chess is now the
 - largest (measured by amount of imperfect information) turn-based game in which superhuman performance has been achieved, and
 - the largest game in which imperfect-information search techniques have been successfully applied
- Knowledge limited subgame solving avoids the need to generate common knowledge sets
- We introduced many additional techniques

Future research

- Other applications of alternating between MCTSlike exploration & playing current strategy
- Practical, provably safe variants of KLUSS
- Integration with other techniques
 - Using blueprint from deep RL
 - Using continuation strategies [Brown, Sandholm & Amos NeurlPS-18; Brown & Sandholm Science 2019]
 - Opponent modeling