## Using the Shape of Space for Shortcuts Speeding up regressions on millions of chess positions

#### Kenneth W. Regan<sup>1</sup>

#### FWCG, University at Buffalo, 23 October 2015

<sup>1</sup>Joint with Tamal T. Biswas, AAIM 2014, *Theoretical Computer Science* (in press).

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- Correspondence e(s,c)–Elo comes out superbly linear under exact runs on smaller data, so—provided the approximations avoid systematic bias across Elo levels—they will help correct each other.

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- And we need good approximation to µ(···) (only) under distributions D(x) controlled by a few model-specific parameters,
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- What if the space  $\Gamma$  is warped "similarly" to f? Can we roughly use  $\partial \Gamma$  in place of  $\partial f$ ?

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- Derived Outputs:
  - Aggregate statistics: move-match MM, average error AE, ...

- Projected confidence intervals for those statistics.
- "Intrinsic Performance Ratings" (IPR's).

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- Ratio not difference on LHS so  $x_i$  on RHS has 0-to-1 scale.
- Given  $(x_1, \ldots, x_i, \ldots, x_\ell)$ , fit subject to  $\sum_i p_i = 1$  to find  $p_1$ . Other  $p_i$  follow by  $p_i = h^{-1}(h(p_1)(1-x_i))$ .

• The points  $(x_1, x_2, \ldots, x_\ell)$  satisfy

 $0.0 = x_1 \le x_2 \le \dots \le x_i \le x_{i+1} \le \dots \le x_\ell \le 1.0.$ 

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- Influence on  $p_1 = f(x)$  comes most from entries with low index iand low value  $x_i$ .

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- **(5)** How to define a good bounding set  $u, v, \ldots$ ?
- How to make the computation of nearby gridpoints efficient?

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### Side Note and Pure-Math Problem

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- We have y = 1 and  $b_1 = 1$ . Can this be solved without iteration?
- Simplest case  $\ell = 2$ : does g(b) = p such that  $p + p^b = 1$  have a closed form?

- **1** Suppose  $x = (0.0, 0.0, 0.0, 0.0, 1.0, 1.0, \dots, 1.0)$ .
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**<sup>©</sup>** "Universal Guess": In the first Taylor term, use

$$\frac{\partial f}{\partial x_i} \approx \frac{1}{i}a_i = \frac{1}{i}(1 - x_i).$$

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## Tailoring the Grid



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- **(5)** Neighborhood drawn from entries of  $x^+$  and  $x^-$ .

- Given  $x = (x_1, x_2, ..., x_{\ell}),$ 
  - Bounds x<sup>+</sup> and x<sup>-</sup> are well-defined by rounding each coordinate up/down to a gridpoint.

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- O Combine with "universal gradient" idea, or even ignore said idea.



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- Solution Results on real chess data...still a work in progress.

# Results for NN+UG



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## Results for Just NN



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