Solving ML with ML: Evaluating the performance of the Monte Carlo Tree Search algorithm in the context of Program Synthesis

Motivation

- The global machine learning market is expected to grow at 38.8% a year for the upcoming 6 years
- Pre- and post-processing steps take up 86% of a project's time
- Adoption is limited by knowledge and expertise

Background

- Machine Learning Pipelines
- Program Synthesis
- Monte Carlo Tree Search (MCTS)
- OpenML



Research question

How well does the Monte Carlo Tree Search algorithm perform in the context of program synthesis?

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Methodology

I. Dataset

Retrieved using OpenML's API:

- 2 simple datasets (seeds, ilpd)
- I complex dataset (har)

2. Grammar

- Properties:
- Context-free grammar
- Directed Acyclic Graphs
- Allows parallel processing steps
- Operators from the scikit-learn library:
- Feature Preprocessing Operators (7)
- Feature Selection Operators (5)
- Supervised Classification Operators (5)

3. Search

Algorithm steps:

- Selection
- Expansion
- Simulation
- Backpropagation

4. Pipeline Generation and Evaluation Optimization techniques:

- Subsampling
- Dynamic programming

5. Performance Evaluation Evaluation metrics:

- Accuracy
- Cost
- Variance
- Time





Discussion

- Marginal improvement over BFS
- Constraints in time and resources
- Relatively simple datasets
- Algorithm's potential is underexplored

MCTS BFS A* MH

VLNS

Conclusion

- Promising performance
- Full capabilities still uncertain
 - Future research should focus on:
 - More challenging datasets
 - Algorithmic refinements

Author: Bastiaan Filius, B.L.Filius@student.tudelft.nl, +31 6 37437348, Supervisors: Sebastijan Dumančić, Tilman Hinnerichs