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Monte Carlo methods (or Monte Carlo experiments) are a broad class of computational algorithms that rely on repeated random sampling to obtain numerical results. Their essential idea is using randomness to solve problems that might be deterministic in principle. They are often used in physical and mathematical problems and are most useful when it is difficult or impossible to use other approaches.

Monte Carlo method - Wikipedia

In computer science, Monte Carlo tree search (MCTS) is a heuristic search algorithm for some kinds of decision processes, most notably those employed in game play. The leading examples of Monte Carlo tree search are recent computer Go programs, followed by chess and shogi, as well as real-time video games (such as Total War: Rome II's implementation in the high level campaign AI) and games with ...

Monte Carlo tree search - Wikipedia

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