Evolutionary Dynamics in Finite Populations



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Outline

Evolution in Finite Populations

- Evolution via mutation without selection
- Evolution via selection without mutation
- Evolution with mutation and selection

Evolutionary Games in Finite, well-mixed Populations

Evolutionary Games in *Structured* Populations

Darwinian Evolution

- Mutation acts randomly to produce new variants
- Selection acts on those variants to preferentially select the ones with higher fitness

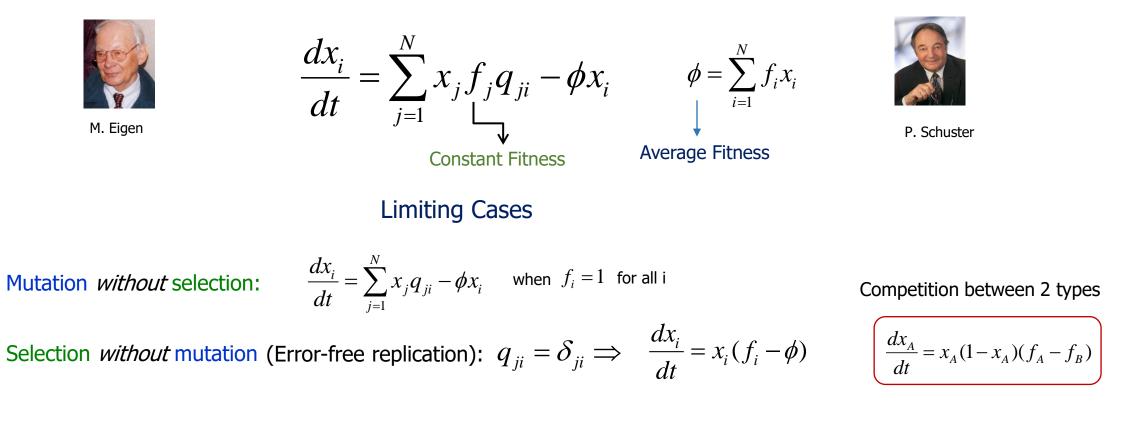
Evolution is a stochastic process

Higher fitness individuals are *not guaranteed* to take over the population

but

more likely to do so than dictated by chance.

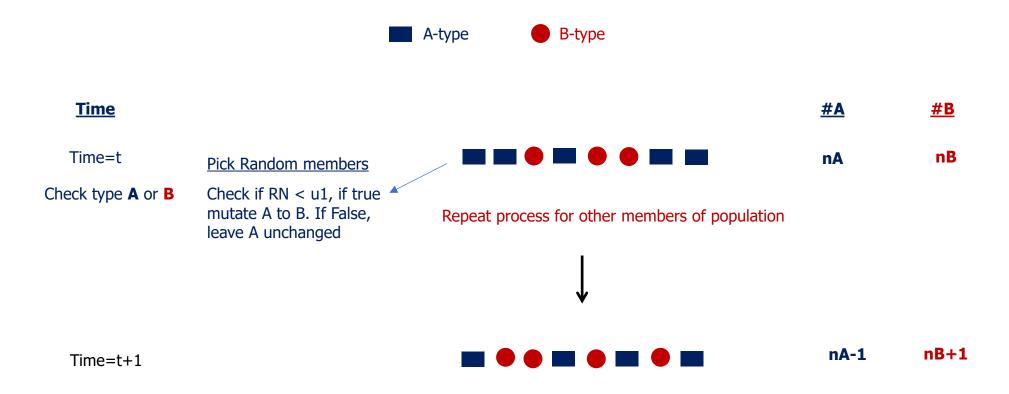
Quasi-Species Equation: Evolution with Mutation and selection



Useful in describing evolution of population of sequences where

- Variations between sequences arise as a result of errors during replication
- Presence of replication errors shifts the equilibrium from a pure state (survival of the fittest) to a mixed state where multiple quasi-species can coexist
- The equilibrium state does not necessarily maximize average fitness

Pictorial representation of evolution by mutation without selection



Evolution via mutation without selection : Algorithm

Divide population of size N equally between two types of individuals A and B represented by the numbers 0 & 1 $\,$

Define mutation rates u1 and u2

Start loop over generations (total =T)

Start loop over entire population (size=N)

Check if the individual chosen is of type 0 or type 1

If type 0, mutate individual from 0 to 1 with probability u1

Pick a random number **r** between 0 and 1

If **r** < **u1**, mutate individual from 0 to 1, else leave unchanged

If type 1, mutate individual from 1 to 0 with probability u2

Pick a random number **r** between 1 and 0

If **r** < **u2**, mutate individual from 1 to 0, else leave unchanged

Close loop over population

Calculate frequency of type 0 and type 1 in the population

Record generation versus frequency data

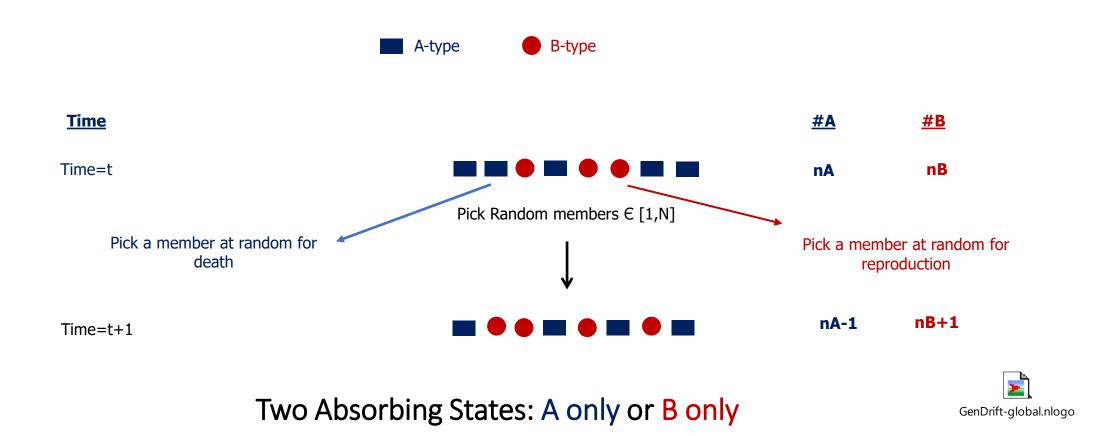
Close loop over generations

Practice Assignment

Run simulations using u1=0.003 and u2=0.001 for 3 different population sizes N=100, 1000, 10000 Verify if the equilibrium value for frequency of type 0 and type 1 matches with theoretical predictions

Genetic Drift: Neutral Evolution

What is the outcome of evolution of a population of 2 species having the *same* fitness?



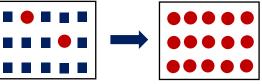
How does the final state of the population depend on the initial fraction of A and B?

Moran Process

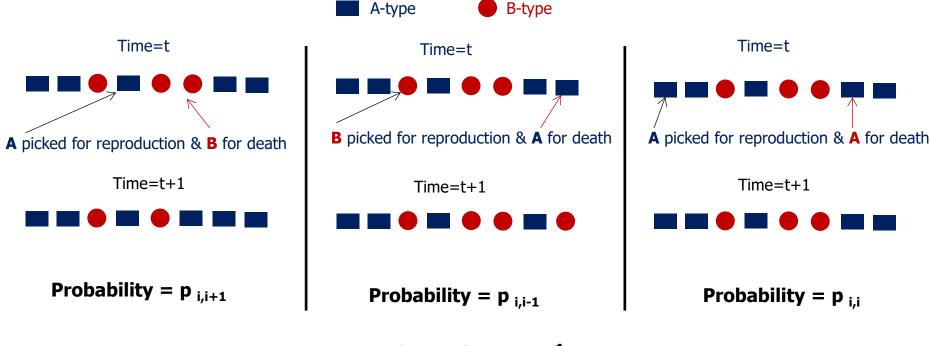
Assume two types of individuals A and B in the population of N individuals, both types having the *same* fitness.

In every generation, one individual is picked at random for reproduction and another individual is picked at random for death.

Question: What is the *fixation probability* of **B** ?



Fixation Probability of B: Probability that the frequency of **B** increases from an initial value of **i**/**N** to a final value of 1 i.e. the final population consists entirely of **B**



 $p_{i,i-1} + p_{i,i} + p_{i,i-1} = 1$

Difference between Invasion and Fixation

Invasion is a special case of Fixation

In *deterministic* simulations involving the replicator equation, Invasion by type A \rightarrow frequency of A increases from a very small fraction $x=\epsilon << 1 \rightarrow x=1$ Fixation of A \rightarrow frequency of A increases from any $x \rightarrow x=1$

In *stochastic* simulations like evolution by Moran process **Invasion** by type A \rightarrow frequency of A increases from x=1/N \rightarrow x=1 **Fixation** of A \rightarrow frequency of A increases from any x (such that 0 < x=#A/N < 1) \rightarrow x=1

NOTE

The inability of A to *invade* a population of B does not mean that A cannot get *fixed* in the population if its initial frequency is sufficiently large.

Neutral Evolution via Moran Process in Finite Populations

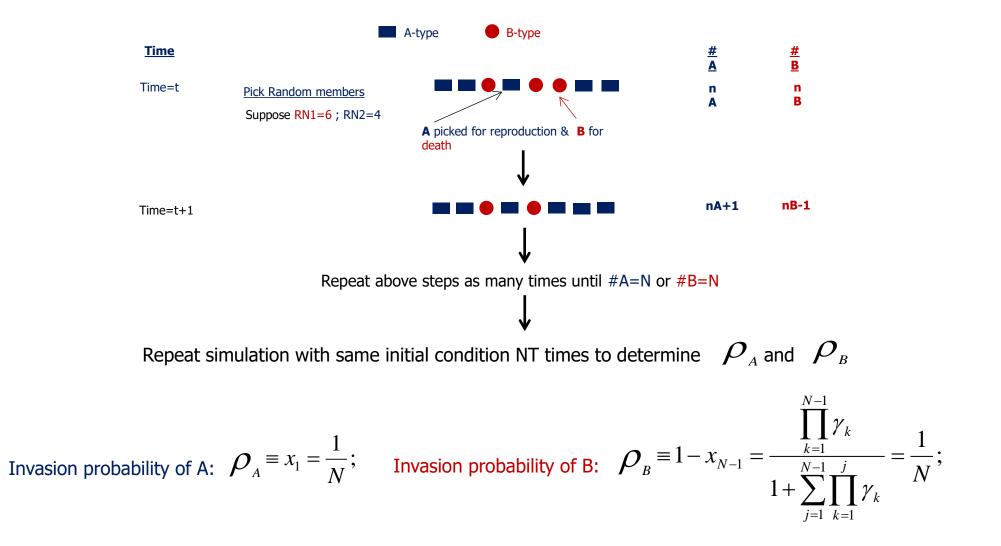
No. of A players = i; No. of B players = N-i. Also assume A and B has the same fitness

Prob. of choosing A for both death and reproduction = $(i/N)^2$ Prob. of choosing B for both death and reproduction = $((N-i)/N)^2$ Prob. of choosing A for reproduction and B for death = $\{i/N\}\{(N-i)/N\}=\mathbf{p}_{i,i+1}$ Prob. of choosing B for reproduction and A for death = $\{(N-i)/(N)\}\{i/N\}=\mathbf{p}_{i,i-1}$

Define:
$$\gamma_{i} = \frac{p_{i,i-1}}{p_{i,i+1}} = \frac{\beta_{i}}{\alpha_{i}}$$
 $Y_{i} = x_{i} - x_{i-1}$

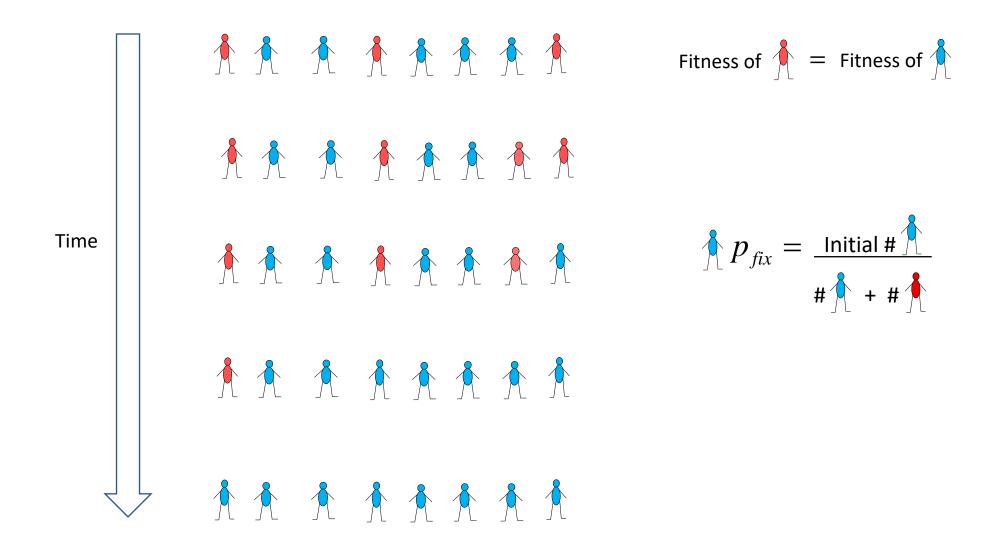
If χ_i is the fixation probability of A's starting from a state with #A=i

$$\begin{aligned} x_{i} &= x_{i} p_{i,i} + x_{i-1} p_{i,i-1} + x_{i+1} p_{i,i+1} & \longrightarrow & y_{i+1} = \gamma_{i} y_{i} \\ \sum_{i=1}^{N} y_{i} &= x_{N} - x_{0} = 1 \\ y_{i+1} &= \gamma_{i} y_{i} & \longrightarrow & \sum_{i=1}^{N} y_{i} = x_{1} (1 + \gamma_{1} + \gamma_{2} \gamma_{1} + \dots + \gamma_{N-1} \dots \gamma_{1}) & \longrightarrow & x_{i} = \rho_{c} = \frac{1}{1 + \sum_{j=1}^{N-1} \prod_{k=1}^{j} \gamma_{k}} = \frac{1}{N} \\ y_{i+1} &= \gamma_{i} y_{i} & \longrightarrow & x_{i} = x_{1} (1 + \gamma_{1} + \gamma_{2} \gamma_{1} + \dots + \gamma_{i-1} \dots \gamma_{1}) & \longrightarrow & x_{i} = \frac{1 + \sum_{j=1}^{i-1} \prod_{k=1}^{j} \gamma_{k}}{1 + \sum_{j=1}^{N-1} \prod_{k=1}^{j} \gamma_{k}} = \frac{i}{N} \end{aligned}$$



For the Neutral Evolution Case, invasion probability of a single mutant is inversely proportional to population size

Neutral Evolution: A simple model without mutation



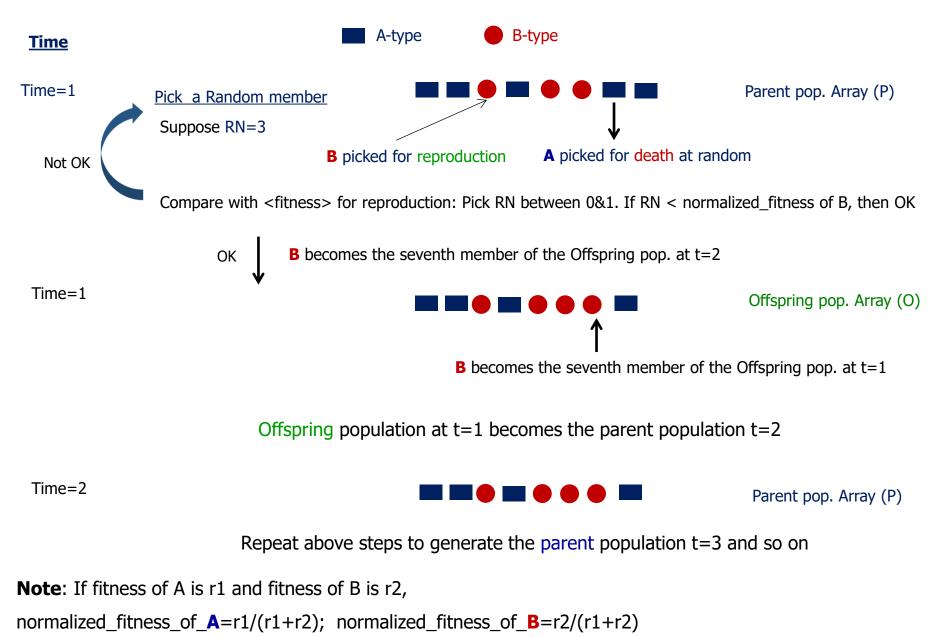
Evolution with selection via Moran Process

Reproduction: Occurs with probability proportional to the fitness of the agent Death: Occurs at random, independent of the fitness of the agent

→ Invasion by a selectively advantageous mutant is not guaranteed even for large population sizes

Pictorial representation of selection without mutation: Fixation of an ad/disadvantageous mutant

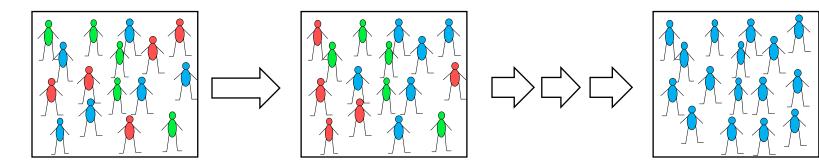
Evolution by Moran Process



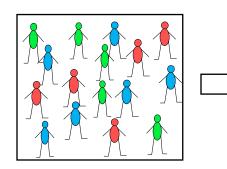
Different possible outcomes of Evolution

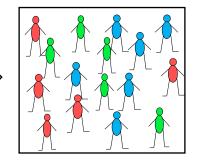
No mutation Selection with probability *proportional* to Fitness

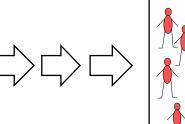
Fitness of \uparrow > Fitness of \uparrow > Fitness of \uparrow



Alternative outcome









Algorithm for Moran Process

Create an array for the population of size N. The array P should initially contain 1 type 0 and N-1 type 1

Start loop over trials (Nt)

Generate a uniformly distributed random number RN1 lying between 1 and N The corresponding member in the population array i.e. P[RN1] is marked for **death**

Generate another uniformly distributed random number RN2 lying between 1 and N Generate a random number z between 0 and 1 If P[RN2]=0 and z < r/(r+1) replace P[RN1] by 0 If P[RN2]=1 and z < 1/(r+1) replace P[RN1] by 1 Else Generate new RN2 by picking a random no. between 1 and N

Repeat last 3 steps till a suitable individual is found for reproduction

Calculate frequency of type 0 and type 1 in the population.

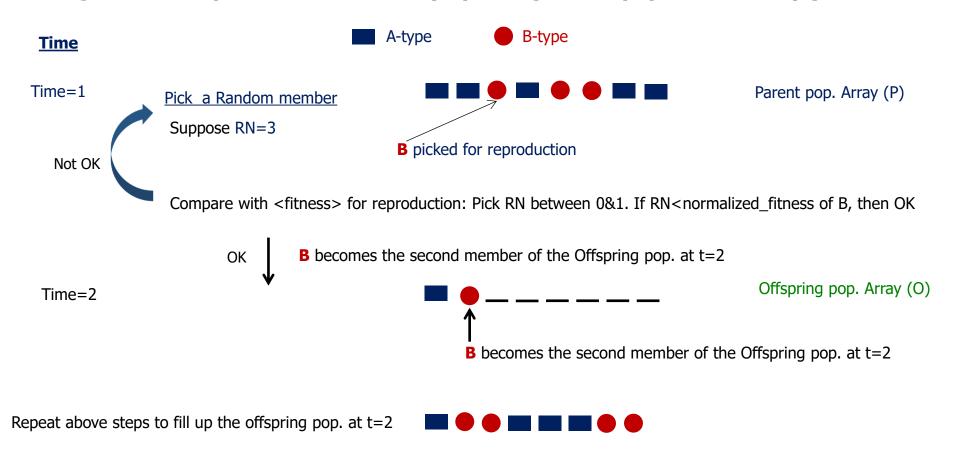
Repeat above steps for next generation; Continue iterations until freq. of type 0 is either 0 or 1

Write frequencies of type 0 and type 1 vs time in a file for any one trial

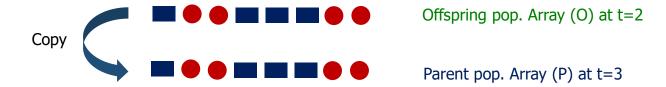
Close loop over trials

Calculate fixation probability of type0 by counting how many times type 0 gets fixed in the population.

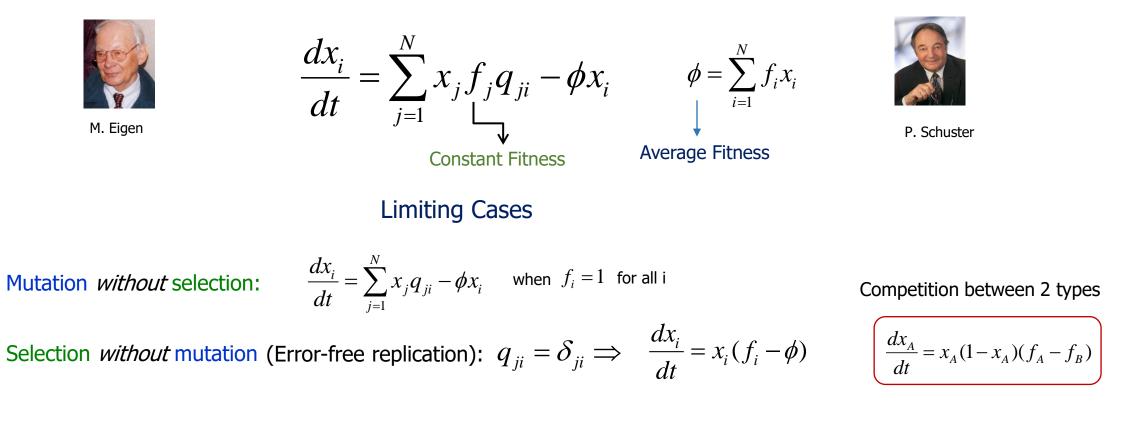
Pictorial representation of selection *without* mutation: Fixation of an ad/disadvantageous mutant Wright- Fischer process: Evolution by updating whole population every generation



Copy offspring array at t=2 to parent array such that it becomes the parent pop. For choosing offspring at t=3

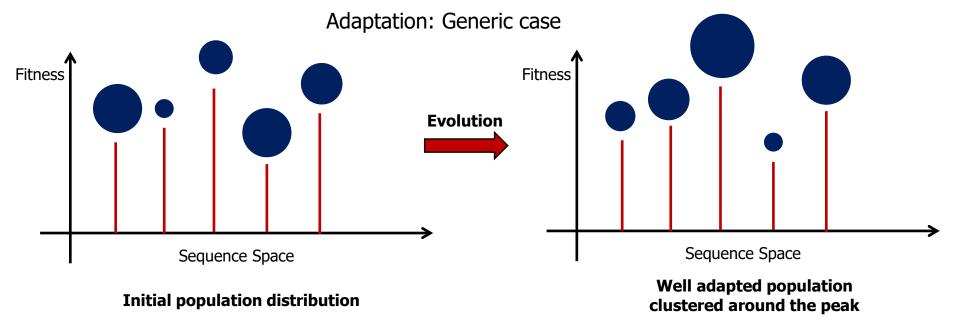


Quasi-Species Equation: Evolution with Mutation and selection

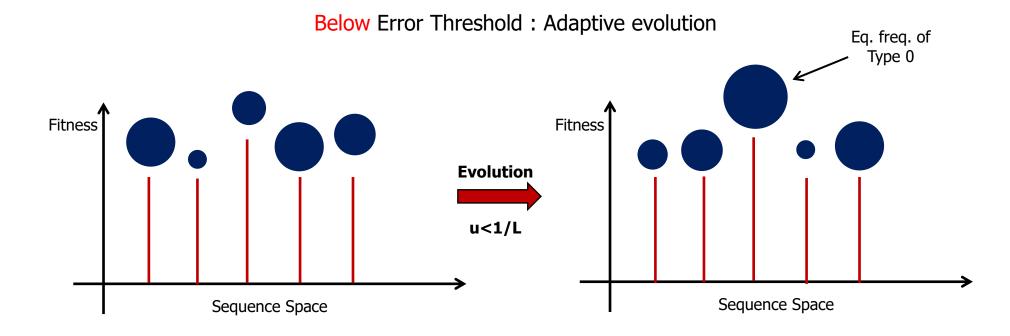


Useful in describing evolution of population of sequences where

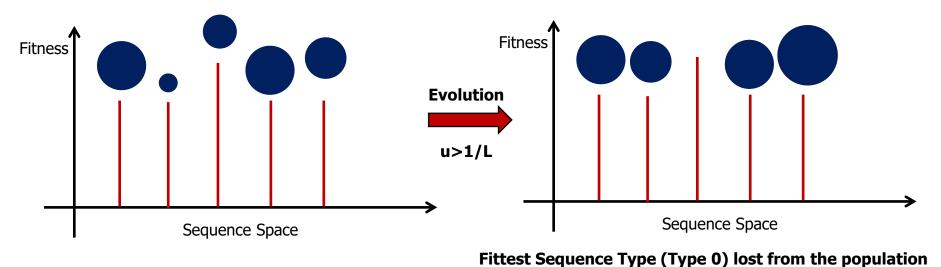
- Variations between sequences arise as a result of errors during replication
- Presence of replication errors shifts the equilibrium from a pure state (survival of the fittest) to a mixed state where multiple quasi-species can coexist
- The equilibrium state does not necessarily maximize average fitness



Size of the circles represent the frequency of the corresponding sequence in the population



Above Error Threshold : Non-adaptive evolution



Eigen's Paradox

- For a replicating molecule to be viable and not be subject to mutational degradation (i.e. evade the error threshold problem), *its sequence length should be small*.
- For a replicating molecule to encode enzymes (i.e. to be functional), *its sequence length should be substantially large*.

How can functional molecules with long sequences survive in the population?

Organism	Genome length in bases	Mutation rate per base	Mutation rate per genome
RNA viruses			
Lytic viruses	100 1002	NAME AND A	
Qβ	4.2×10^{3}	1.5×10^{-3}	6.5
Polio	7.4×10^{3}	1.1×10^{-4}	0.84
VSV	1.1×10^{4}	3.2×10^{-4}	3.5
Flu A	1.4×10^{4}	7.3×10^{-6}	0.99
Retroviruses			
SNV	7.8×10^{3}	2.0×10^{-5}	0.16
MuLV	8.3×10^{3}	3.5×10^{-6}	0.029
RSV	9.3×10^{3}	4.6×10^{-5}	0.43
Bacteriophages			
M13	6.4×10^{3}	7.2×10^{-7}	0.0046
λ	4.9×10^{4}	7.7×10^{-8}	0.0038
T2 and T4	1.7×10^{5}	2.4×10^{-8}	0.0040
E. coli	4.6×10^{6}	5.4×10^{-10}	0.0025
Yeast (S. cerevisiae)	1.2×10^7	2.2×10^{-10}	0.0027
Drosophila	1.7×10^8	3.4×10^{-10}	0.058
Mouse	2.7×10^9	1.8×10^{-10} 0.49	
Human (H. sapiens)	3.5×10^{9}	5.0×10^{-11}	0.16

How does Mutation Rate per site (u) across organisms compare with the Error Threshold (1/L)?

Sources: Drake (1991, 1993) and Drake et al. (1998).

Note: Most organisms have a mutation rate per genome which is less than one, as predicted by the error threshold theory. Why $Q\beta$ and VSV have such a high mutation rate is at present unexplained.

Note: Organisms remain viable only if uL<1 For polio virus: uL=0.814

RNA virus Error Catastrophe

Anti-viral effect manifest by enhanced mutagenesis of the Polio virus genome

High mutation rates \rightarrow loss of viability of the Polio virus genome

Table 2. The antiviral effects of ribavirin can be directly attributed to lethal mutagenesis

	Normal	100 μM ribavirin	400 μM ribavirin	1,000 µM ribavirin
RNA-specific infectivity loss	_	3.3	18	140
Loss of total viral RNA Total predicted titer	_	_	6	16
reduction	1	3.3	100	2,200
Actual titer reduction*	1	3.2	71	2,000

*Untreated ("normal") poliovirus titer in this experiment was 1.2×10^{10} PFU per plate of HeLa cells (6 \times 10⁶ cells). Data are the average of three experiments

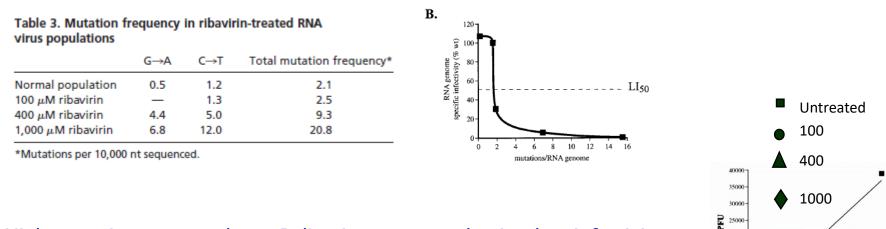
> 20000 15000

10000 5000

Polio viruses reside near the edge of the Error Threshold 4

Modest (less than 2-fold) increase in mutation rate \rightarrow 50% of the viral population becomes unviable

4-fold increase in mutation rate \rightarrow 95% of the viral population becomes unviable.



4 High mutation rate produces Polio-virus mutants having low infectivity

The amount of infectious virus genomes in the population is reduced several fold as concentration of Ribavarin increases.

Ref.: Crotty, Cameron, Andino; PNAS 98, 6895-6900 (2001)

PFU: plaque forming unit

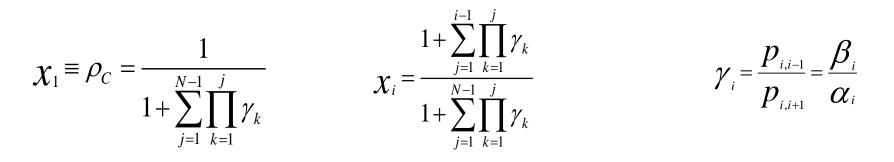
10 viral RNA (ng)

15 20 1'st lecture: Key Results

 $\rho_A \equiv x_1 = \frac{1}{N}$; Neutral Fixation probability of A starting from an initial configuration with a single A

Competition between two types A and B with **different** fitness

Higher fitness type is *not guaranteed* to take over the population but *more likely* to do so than dictated by chance.



References

Nowak, M; Evolutionary Dynamics: Exploring the equations of life; Belknap Press (2006)

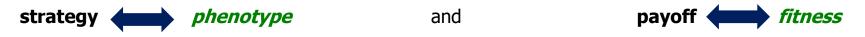
Traulsen, A. & Hauert, C. Stochastic evolutionary game dynamics; Rev. Nonlinear Dynam Complex. 2, 25–61 (2009).

Evolution with *Frequency-dependent* Fitness

Individuals have *fixed strategies* that are known to other individuals in the population.

Random interactions occur with other individuals (including those belonging to the same type)

In the Biological Context



Fitness is a measure of reproductive success

A component of *Fitness* of an individual is determined by the *cumulative* payoff to that individual resulting from the encounter with other individuals of the same type as well as different types.

The population is updated every generation when individuals reproduce with

Probability *proportional to* fitness







George Price

Evolutionary Games in $N \rightarrow \infty$ limit: A quick review

$$\frac{dx_i}{dt} = x_i(f_i - \phi)$$



John Maynard-Smith

Competition between different types of individuals with frequency-dependent fitness can be thought of as a game in which each type employs a distinct strategy and gets a certain payoff in an encounter with another individual.

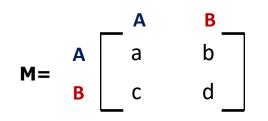
Fitness is a measure of reproductive success and **strategies** that yield higher cumulative **payoff**, reproduce at a faster rate.

Consider a population with two types of individuals **A** and **B** whose fitness are $\mathbf{f}_{\mathbf{A}}$ and $\mathbf{f}_{\mathbf{B}}$ respectively.

Assuming *linear* dependence of fitness on frequencies x_A , x_B ;

$$\begin{array}{l} \mathbf{f}_{\mathbf{A}} = \mathbf{a} \, \mathbf{x}_{\mathbf{A}} + \mathbf{b} \, \mathbf{x}_{\mathbf{B}} \\ \mathbf{f}_{\mathbf{B}} = \mathbf{c} \, \mathbf{x}_{\mathbf{A}} + \mathbf{d} \, \mathbf{x}_{\mathbf{B}} \end{array} \xrightarrow{\bullet} f_{i}(\vec{x}) = M_{ij} \, x_{j}$$

Can be written in matrix notation as $\mathbf{f} = \mathbf{M}\mathbf{x}$, $\mathbf{f} = [\mathbf{f}_A, \mathbf{f}_B]$; $\mathbf{x} = [\mathbf{x}_A, \mathbf{x}_B]$ where **M** is the payoff matrix.

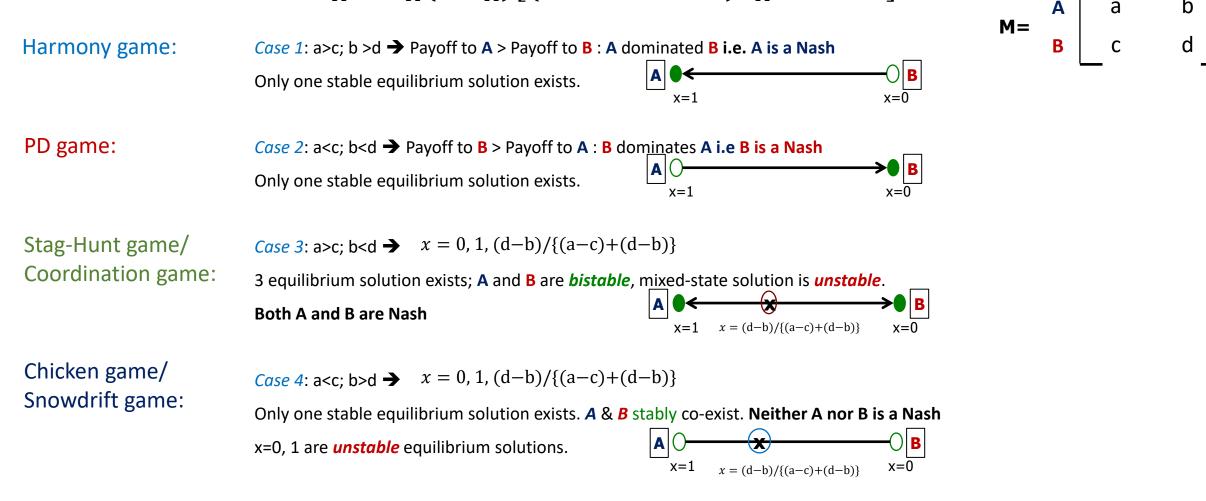


E(A,A)=a : Payoff to A when it interacts with another A
E(A,B)=b : Payoff to A when it interacts with B
E(B,A)=c : Payoff to B when it interacts with A
E(B,B)=d : Payoff to B when it interacts with another B

Replicator Dynamics

В

$$\dot{x}_A = x_A (1 - x_A) [(a - b - c + d)x_A + b - d]$$





Cooperation and Conflict



A fundamental problem in evolution

Altruistic behaviour comes at a *cost*

but

Selfish behaviour does not entail a cost

How do we explain the survival of altruistic agents?

Behaviour affecting Evolution of Cooperation & Conflict

How does individual "behaviour" evolve during a social conflict?

How is evolution of our "behaviour" affected by

- Size and underlying structure of the social network in which we are embedded
- The nature and behaviour of connected neighbours
- The economic and social environment
- Individual aspiration levels

Big Questions

□ How do individuals incorporate these factors into their learning strategies?

□ How do these factors shape collective (population-level) outcomes ?

□ Can we socially engineer situations where cooperation thrives?

What Don't We Know?

t Science, we tend to get excited about new discoveries that lift the veil a little on how things work, from cells to the universe. That puts our focus firmly on what has been added to our stock of knowledge. For this anniversary issue, we decided to shift our frame of reference, to look instead at what we don't know: the scientific puzzles that are driving basic scientific research.

76 In Praise of Hard Questions

Consciousness?

Few Genes?

Be Unified?

Linked?

80 Why Do Humans Have So

81 To What Extent Are Genetic

82 Can the Laws of Physics

Span Be Extended?

Regeneration?

a Nerve Cell?

Earth Arise?

Diversity?

83 How Much Can Human Life

What Controls Organ

How Can a Skin Cell Become

How Does a Single Somatic

Cell Become a Whole Plant?

How Does Earth's Interior Work?

Are We Alone in the Universe?

How and Where Did Life on

What Determines Species

Us Uniquely Human?

What Genetic Changes Made

Variation and Personal Health

78 What Is the Universe Made Of?

79 What Is the Biological Basis of

We began by asking Science's Senior Editorial Board, our Board of Reviewing Editors, and our own editors and writers to suggest questions that point to critical knowledge gaps. The ground rules: Scientists should have a good shot at answering the questions over the next 25 years, or they should at least know how to go about answering them. We intended simply to choose 25 of these suggestions and turn them into a survey of the big questions facing science. But when a group of editors and writers sat down to select those big questions, we quickly realized that 25 simply wouldn't convey the grand sweep of cutting-edge research that lies behind the responses we

received. So we have ended up with 125 questions, a fitting number for Science's 125th anniversary. First, a note on what this special issue is not: It is not a survey of the big societal challenges that science can help solve, nor is it a forecast of what science might achieve. Think of it instead as a survey of our scientific ignorance, a broad swath of questions that scientists themselves are asking. As Tom Siegfried puts it in his introductory essay, they are "opportunities to be exploited."

We selected 25 of the 125 questions to highlight based on several criteria: how fundamental they are, how broad-ranging, and whether their solutions will impact other scientific disciplines. Some have few immediate practical implications-the composition of the universe, for example. Others we chose because the answers will have enormous societal impact-whether an effective HIV vaccine is feasible, or how much the carbon dioxide we

are pumping into the atmosphere will warm our planet, for example. Some, such as the nature of dark energy, have come to prominence only recently; others, such as the mechanism behind limb regeneration in amphibians, have intrigued scientists for more than a century. We listed the 25 highlighted questions in no special order, but we did group the 100 additional questions roughly by discipline.

Our sister online publications are also devoting special issues to Science's 125th anniversary. The Science of Aging Knowledge Environment, SAGE KE (www.sageke.org), is surveying several big questions confronting researchers on aging. The Signal Transduction Knowledge Environment, STKE (www.stke.org), has selected classic Science articles that have had a high impact in the field of cell signaling and is highlighting them in an editorial guide. And Science's Next Wave (www.nextwave.org) is looking at the careers of scientists grappling with some of the questions Science has identified.

We are acutely aware that even 125 unknowns encompass only a partial answer to the question that heads this special section: What Don't We Know? So we invite you to participate in a special forum on Science's Web site (www.sciencemag.org/sciext/eletters/125th), in which you can comment on our 125 questions or nominate topics we missed-and we apologize if they are the very questions you are working on.

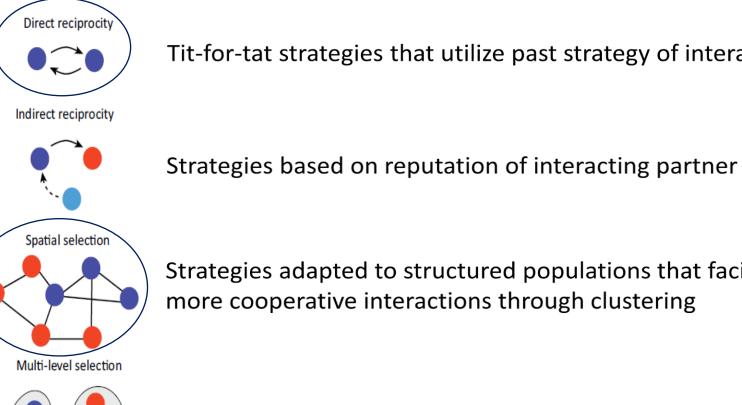
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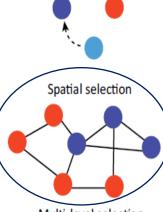
- 92 How Are Memories Stored and Retrieved? 93 How Did Cooperative Behavior Evolve? 94 How Will Big Pictures Emerge
- From a Sea of Biological Data? 95 How Far Can We Push Chemical Self-Assembly?
- 96 What Are the Limits of Conventional Computing?
- 97 Can We Selectively Shut Off **Immune Responses?**
- 98 Do Deeper Principles Underlie Quantum Uncertainty and Nonlocality?
- 99 Is an Effective HIV Vaccine Feasible?
- 100 How Hot Will the Greenhouse World Be?
- What Can Replace Cheap Oiland When?
- Will Malthus Continue to Be Wrong?
- 78 So Much More to Know ...
- See also Editorial on p. 19 and www.sciencemag.org/sciext/125th

Cooperation Evolution

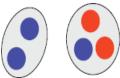
Mechanisms for sustaining Cooperation



Tit-for-tat strategies that utilize past strategy of interacting partner



Strategies adapted to structured populations that facilitates more cooperative interactions through clustering



Group selection

Kin selection

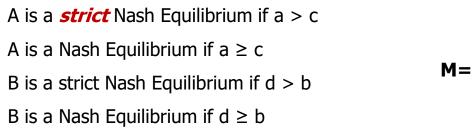


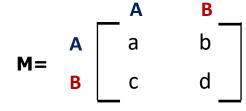
Interaction and cooperation with related individuals promote spread of cooperation : Hamilton's rule

Nowak; Science (2006) Rand & Nowak Trends in Cognitive Sciences (2013)

Nash Equilibrium

A strategy is said to be a *Nash Equilibrium* if the person adopting the strategy cannot increase his payoff by changing to a different strategy.





Evolutionarily Stable Strategies (ESS)

Consider a large population of individuals employing strategy A. If a mutant employing strategy B is introduced into the population, **can the mutant invade the population consisting primarily of A-type players?**

In the *infinitely large population size limit*, let the number of B mutants (invaders) be infinitesimally small with frequency given by $\mathbf{x}_{\mathbf{B}} = \boldsymbol{\epsilon}$. Frequency of **A's**: $\mathbf{x}_{\mathbf{A}} = \mathbf{1} - \boldsymbol{\epsilon}$

 $f_A = a (1 - \epsilon) + b \epsilon; f_B = c (1 - \epsilon) + d \epsilon$

B cannot invade A only if $f_B < f_A$ i.e. a (1- ϵ) + b ϵ > c (1- ϵ) + d ϵ

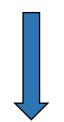
Since ε is very small, neglecting terms of order ε gives a > c

If however, a=c, $f_A > f_B$ gives b>d

Condition for A to be an ESS in infinite population limit: **a>c or if a=c, b>d**

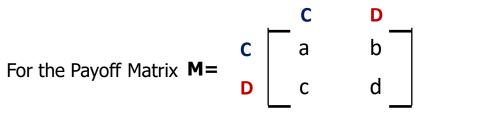
Key Questions

How is the concept of an ESS modified for *finite* populations?



How does population size affect the survival of *cooperative* strategies ?

Games in Finite Populations



b<c and a>d No. of C players = i No. of D players = N-i

Prob. that C interacts with another C = (i-1)/(N-1)Prob. that C interacts with another D = (N-i)/(N-1)Prob. that D interacts with another C = i/(N-1)

Prob. that D interacts with another D = (N-i-1)/(N-1)

Expected payoff to C when it interacts with C = a(i-1)/(N-1)Expected payoff to C when it interacts with D = b(N-i)/(N-1)Total expected payoff for C : $F_i = (a(i-1)+b(N-i))/(N-1)$ Total expected payoff for D : $G_i = (ci+d(N-i-1))/(N-1)$

Define fitness of **C** as : $f_i = 1 - w + w F_i$; fitness of **D** as : $g_i = 1 - w + w G_i$

$w \rightarrow$ intensity of selection

- $w=1 \rightarrow$ strong selection; fitness completely determined by interactions
- w=0 \rightarrow no selection between C & D

w<<1 \rightarrow weak selection

Revisiting the ESS condition for large populations

When can a population of **D**-type players avoid being invaded by a single mutant **C**-type?

Selection opposes C invading D: Fitness of a single C-type < Fitness of (N-1) D-types

When can a population of C-type players avoid being invaded by a single mutant D-type? Selection opposes D invading C: Eitness of a single D-type < Eitness of (N-1) C-types

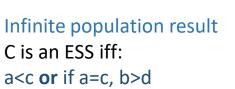
Selection opposes D invading C: Fitness of a single D-type < Fitness of (N-1) C-types

$$g_{N-1} < f_{N-1} \rightarrow c(N-1) < b + a(N-2) \rightarrow For N >>1: c < a; For N=2: c < b$$

Essential to consider fixation probability in finite populations to determine the ESS

 $\rho_{c} > \frac{1}{N} \Rightarrow$ Selection favours C replacing D

 $ho_c < \frac{1}{N} \Rightarrow$ Selection opposes C replacing D



 $\mathbf{M} = \begin{bmatrix} \mathbf{C} & \mathbf{C} \\ \mathbf{D} & \mathbf{C} \end{bmatrix} \begin{bmatrix} \mathbf{C} & \mathbf{C} \\ \mathbf{C} & \mathbf{C} \end{bmatrix}$

Infinite population result

Dicon ESS iff.

Moran Process in Games in Finite Populations

C's and D's are picked for reproduction with a probability proportional to their mean fitness and for death randomly.

Probability of picking **C** for reproduction and **D** for death :

$$p_{i,i+1} \equiv \alpha_i = \left(\frac{if_i}{if_i + (N-i)g_i}\right)\left(\frac{N-i}{N}\right)$$

Probability of picking **D** for reproduction and **C** for death : $p_{i,i-1} \equiv \beta_i = (\frac{(N-i)g_i}{if_{i-1}(N-i)g_i})(\frac{i}{N})$

$$\gamma_{i} = \frac{\beta_{i}}{\alpha_{i}} = \frac{g_{i}}{f_{i}}$$

$$\rho_{c} = \frac{1}{1 + \sum_{k=1}^{N-1} \prod_{i=1}^{k} \frac{g_{i}}{f_{i}}}$$

$$\rho_{D} = \frac{\prod_{i=1}^{N-1} \frac{g_{i}}{f_{i}}}{1 + \sum_{k=1}^{N-1} \prod_{i=1}^{k} \frac{g_{i}}{f_{i}}}$$

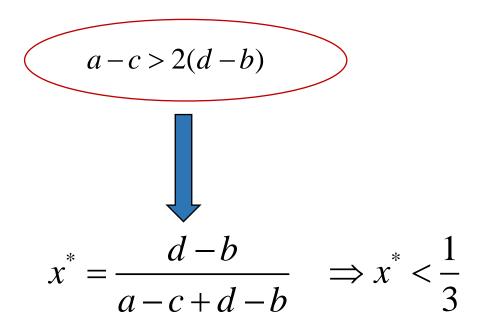
$$\frac{\rho_{D}}{\rho_{c}} = \prod_{i=1}^{N-1} \frac{g_{i}}{f_{i}}$$
In the limit w $\rightarrow 0$, $\rho_{c} > \frac{1}{N}$ leads to the inequality
$$a(N-2) + b(2N-1) > c(N+1) + d(2N-4)$$
which in the limit N >>1, reduces to $a + 2b > c + 2d$

For fixed, a,b,c,d, the above inequality gives a lower bound on the population size N

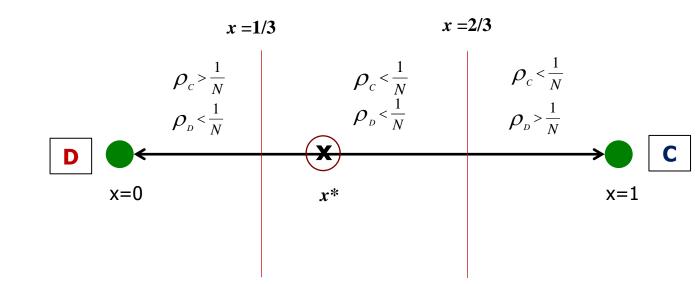
N > Nc
$$N_c = \frac{2a+b+c-4d}{a+2b-c-2d}$$

Nc is the *minimum* size of the population necessary for selection to favour fixation of cooperators

1/3 Law: Condition for the invasion probability of C > *neutral* invasion probability



Condition on the mixed state equilibrium frequency obtained from replicator dynamics



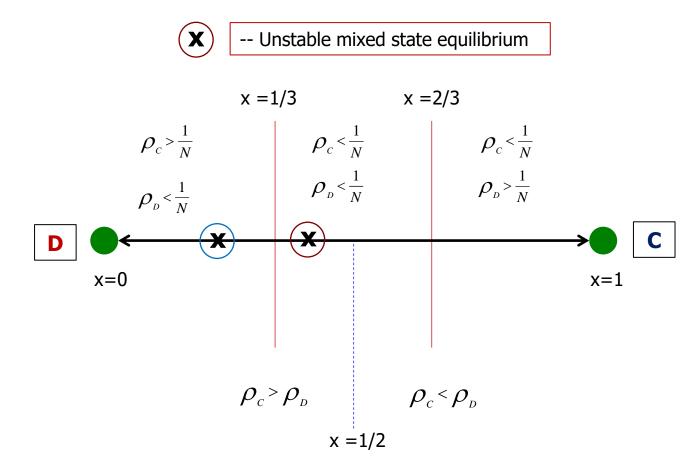
Risk Dominance in Evolutionary Games

Risk Dominance: If both **C** and **D** is a strict Nash Equilibrium in the conventional sense i.e. if a>c and d>b then which strategy has a higher fixation probability ?

$$\begin{split} & \frac{\rho_{p}}{\rho_{c}} = \prod_{i=1}^{N-1} \gamma_{i} \equiv \prod_{i=1}^{N-1} \frac{g_{i}}{f_{i}} \\ & w < <1; \quad \gamma_{i} \simeq 1 - w(F_{i} - G_{i}) + o(w^{2}) \\ & \frac{\rho_{p}}{\rho_{c}} = \prod_{i=1}^{N-1} (1 - w(F_{i} - G_{i})) \simeq 1 - w \sum_{i=1}^{N-1} (F_{i} - G_{i}) \\ & \sum_{i=1}^{N-1} (F_{i} - G_{i}) \equiv \sum_{i=1}^{N-1} ui + v \qquad u = \frac{(a - b - c + d)}{N - 1}; \qquad v = \frac{-a + bN - dN + d}{N - 1} \\ & \frac{\rho_{p}}{\rho_{c}} = 1 - \frac{w}{2} X; \qquad X = (a + b - c - d)N - 2a + 2d \qquad X > 0 \Rightarrow \rho_{c} > \rho_{D} \\ & N >> 1; X > 0 \Rightarrow a + b > c + d \qquad x^{*} = \frac{d - b}{a - c + d - b} \implies x^{*} < \frac{1}{2} \qquad \mathsf{M} = \begin{bmatrix} \mathsf{C} & \mathsf{D} \\ \mathsf{C} & \mathsf{d} \end{bmatrix} \end{split}$$

Risk Dominance: If both **C** and **D** is a strict Nash Equilibrium in the conventional sense i.e. if a>c and d>b then which strategy has a higher fixation probability ?

Fixation Probabilities and the 1/3 Law for w<<1 and N>>1



C is Risk Dominant if $\rho_c > \rho_D \rightarrow \mathbf{a} + \mathbf{b} > \mathbf{c} + \mathbf{d}$ when w<<1 and N>>1

- **D** is Risk Dominant if $\rho_D > \rho_C$
- ✤ A strategy is Risk Dominant if the total payoff for that strategy is larger than the total payoff for every other strategy.
- ✤ The Risk Dominant strategy has a greater fixation probability in the limit w<<1 and N>>1

Evolutionary Stability in Finite Populations

If a>c and b>d, **C** is a strict Nash equilibrium as well as an ESS and selection will always favour fixation of **C** and oppose fixation of **D** in a finite population of any size.

If a>c and b<d, both **C** and **D** is an ESS. According to the *infinite population* analysis, a small fraction of **C** mutants cannot invade a population consisting predominantly of **D** players.

What happens for finite populations ?

Condition for a strategy to be an ESS has to be modified for *finite* populations.

In a *finite* population of size N, a strategy **C** is an *ESSN* if

- (i) A single mutant of any other strategy has lower fitness than C
- (ii) The fixation probability of *every other strategy* must be smaller than the neutral fixation probability **and** the fixation probability of **C** must be larger than the neutral fixation probability

C is an *ESSN* if
$$G_{N-1} < F_{N-1}$$
 and $\rho_c > \frac{1}{N}$ and $\rho_D < \frac{1}{N}$

D is an *ESSN* if
$$F_1 < G_1$$
 and $\rho_D > \frac{1}{N}$ and $\rho_C < \frac{1}{N}$

Evolutionary Stability in Finite Populations: Examples

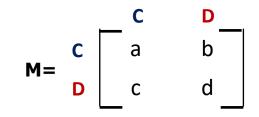
For **D** to be an ESS:

Selection opposes C invading D: Fitness of a single C-type < Fitness of (N-1) D-types

 $f_1 < g_1 \rightarrow b(N-1) < c + d(N-2)$

Selection opposes C replacing D: $\rho_c < \frac{1}{N}$ a(N-2) + b(2N-1) < c(N+1) + d(2N-4) for w<<1

For N>>1: **b** < **d** and **a+b**<**c**+**d** For N=2: $f_1 < g_1 \rightarrow b < c$ and $\rho_c < \frac{1}{2} \rightarrow b < c$ Examples С С D $M = \begin{bmatrix} \mathbf{C} & 1 & 28 \\ \mathbf{D} & 2 & 30 \end{bmatrix}$ Infinite population inference $M = \begin{bmatrix} \mathbf{C} & 20 & 0 \\ \mathbf{D} & 17 & 1 \end{bmatrix}$ Both C & D are an ESS $f_1 < g_1 \rightarrow N>15$ $f_1 < g_1 \rightarrow -15 < N$ In finite populations D is an ESS only for N<53 $\rho_c < \frac{1}{N} \rightarrow N > 17$ $\rho_c < \frac{1}{N} \rightarrow N < 53$



Infinite population inference Only D is an ESS

D

In finite populations D is an ESS only for N>17

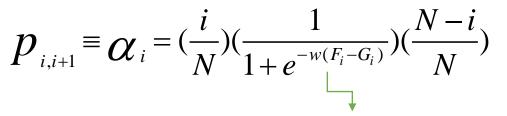
Fixation Probability and Risk Dominance using the Fermi update rule

Payoff Comparison method of population update

Blume 1993, Szabo & Toke 1998
Traulsen, Pacheco, Nowak 2007
$$P(C \rightarrow D) = \frac{1}{1 + e^{-w(F_D - F_C)}}$$
 C : Focal player
 D : Role model

Limiting case: $w \to \infty$, If $F_D > F_C$, C is replaced by D with probability 1

If $F_D < F_C$, C is retained with probability 1



Probability of choosing C for reproduction

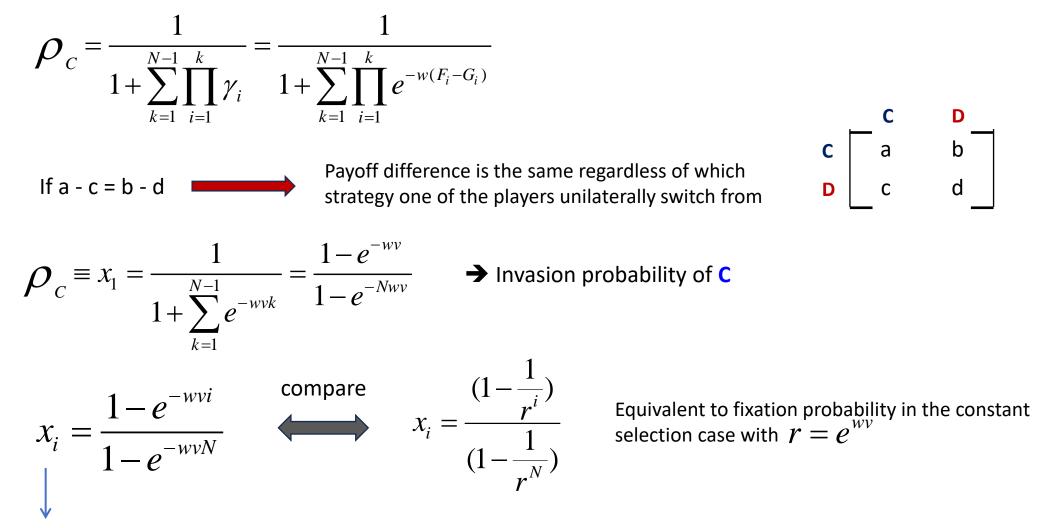
 $p_{i,i-1} \equiv \beta_i = (\frac{N-i}{N})(\frac{1}{1+e^{-w(G_i-F_i)}})(\frac{i}{N})$

Probability of choosing D for reproduction

 $\gamma_{i} = \frac{\beta_{i}}{\alpha_{i}} = e^{-w(F_{i}-G_{i})} \qquad \frac{\rho_{D}}{\rho_{C}} = \prod_{i=1}^{N-1} \gamma_{i} = \prod_{i=1}^{N-1} e^{-w(F_{i}-G_{i})} = e^{-\frac{w}{2}X} \qquad \text{Valid for all selection strengths}$

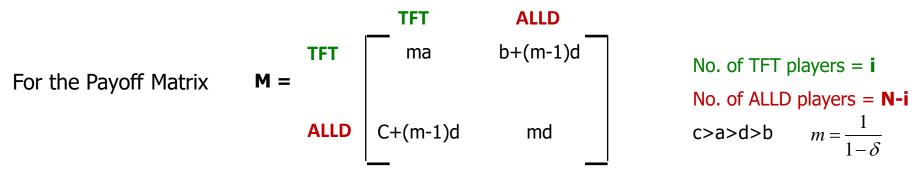
 $X = (a+b-c-d)N - 2a + 2d > 0 \Longrightarrow \rho_D < \rho_C \qquad N \gg 1: X > 0 \Longrightarrow a+b > c+d$

Fixation Probability calculation using the Fermi update rule



Fixation probability starting from a state with *i* C's

TFT can Invade ALLD in a Finite Population



According to the *infinite population* analysis, for m > (c-d)/(a-d), both TFT and ALLD are an ESS and each strategy is stable against invasion by either strategy.

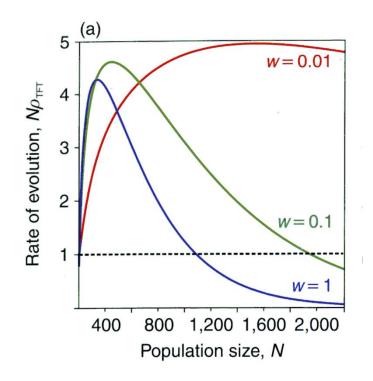
In finite populations, **TFT** can get fixed in the population even if $F_{TFT} < G_{ALLD}$ provided $\rho_{TFT} > \frac{1}{N}$

If F_i and G_i is the fitness of **i TFT** and (**N-i**) **ALLD** players,

$$F_{i} = \frac{ma(i-1) + (b + (m-1)d)(N-i)}{N-1} \qquad \qquad G_{i} = \frac{(c + (m-1)d)i + md(N-i-1)}{N-1}$$

F₁ = F_{TFT} = b+(m-1)d and G₁=G_{ALLD}=(c+(m-1)d + md(N-2))/(N-1) For w→0 and fixed N, $\rho_{TFT} > \frac{1}{N}$ gives a lower bound on m: $m > \frac{c(N+1) + d(N-2) - b(2N-1)}{(a-d)(N-2)}$ When N=2, m>∞, When N=3: m>10 When N=4: m>6 For N>>1, lower bound on m: $m > \frac{c+d-2b}{(a-d)} \Rightarrow m>3$ when a=3, b=0, c=5, d=1 For fixed m, $\rho_{TFT} > \frac{1}{N}$ gives a *lower bound* on N:

$$N > \frac{2ma + b + c - 2d(m+1)}{ma + 2b - c - d(m+1)}$$



Structure of an agent-based simulation (ABS) of evolutionary games on networks

Initial configuration: Specify initial distribution of different strategies on a network

Payoff calculation: Interaction and payoff calculation for every member of the population

Strategy update: Update the strategies of the agents using specified deterministic or stochastic update rules

Spatial Games

Rules for *Deterministic* Spatial Games

1. The payoff to each player is given by the total payoff obtained by playing each of its eight neighbours.

2. **Rules for updating a cell are deterministic**: The focal (central) cell is replaced either by itself or one of the eight neighbouring cells (Moore neighbourhood) **depending on which has the highest payoff.**

3. All cells are updated *simultaneously* (synchronous updating)

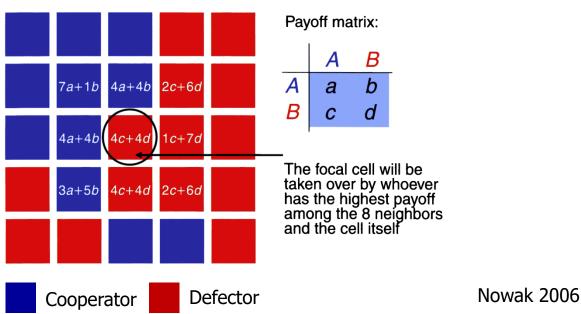
4. Periodic boundary condition is used to ensure all cells are treated in the same way and there are no boundary effects.

The survival of a cell depends on its own strategy, the strategy of its eight neighbours as well as the strategies of their neighbours \rightarrow 25 cells in all

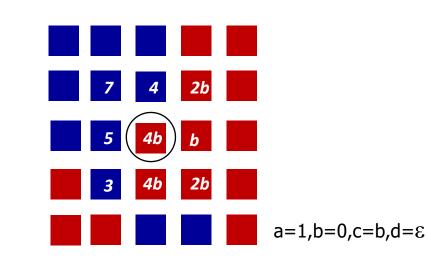
As $\varepsilon \rightarrow 0$, the focal cell (D) has a total payoff = 4b since it is surrounded by 4 C's and 4 D's.

If **4b>7**, central cell remains a Defector in the next generation

If **4b<7**, central cell transforms from Defector to Cooperator in the next generation



b-Measure of benefit gained from *exploiting* an *altruistic* partner relative to the benefit gained from *cooperating* with an *altruistic* partner



Spatial Games

Algorithm for *Stochastic* Spatial Games

1. The payoff to each player is given by the total payoff obtained by playing each of its eight neighbours.

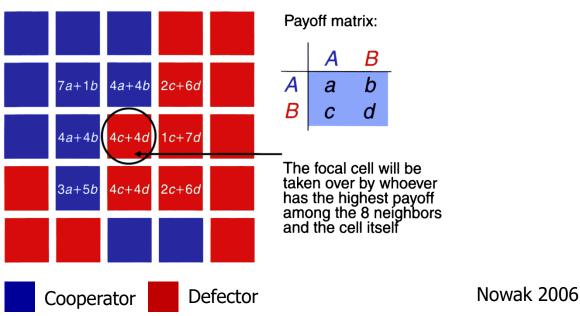
- 2. Rules for updating a cell are stochastic:
- The fitness of all altruists (fC) and all selfish (fD) agents in the neighbourhood of each focal player is separately calculated.
- The fractional fitness of the altruists (FC) and selfish agents (FD) is calculated by dividing fC and fD by the total fitness (fC+fD). FC=fC/(fC+fD) etc
- Generate random number (RN) between 0 & 1. IF RN <minimum(FC,FD) replace focal cell with C if FC<FD with D if FD<FC

ELSE

replace focal cell with C if FC>FD with D if FD>FC

3. All cells are updated *simultaneously* (synchronous updating)

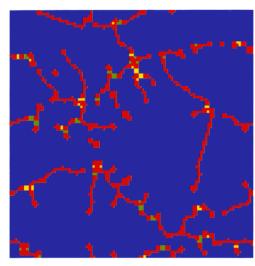
4. Periodic boundary condition is used to ensure all cells are treated in the same way and there are no boundary effects.



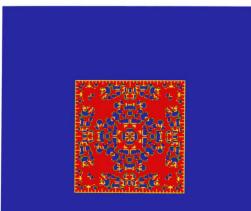
b-Measure of benefit gained from *exploiting* an *altruistic* partner relative to the benefit gained from *cooperating* with an *altruistic* partner



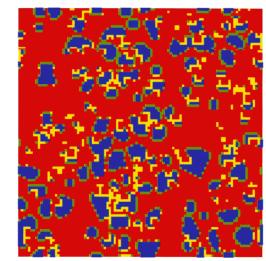
b=1.55



t=64



b=1.65

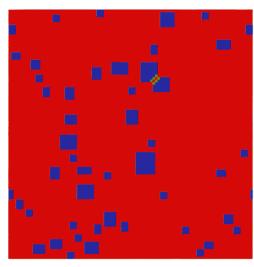


Time evolution for b=1.65

t=124



b=1.70



Colour Code:

Blue : C that was C earlier. Green: C that was D earlier. Red: D that was D earlier. Yellow: D that was C earlier

Nowak 2006

t=128

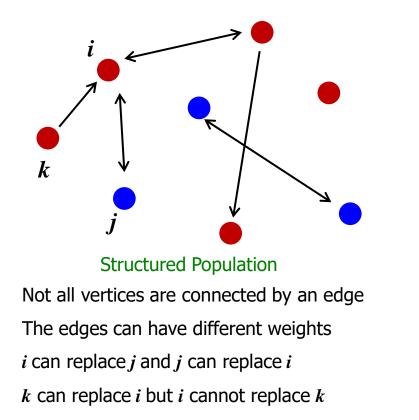


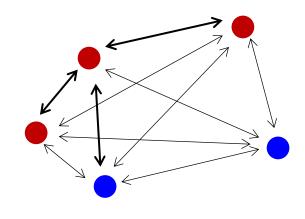
Nowak 2006

Evolutionary Graph Theory

Questions

- How does the fixation probability of a mutant change when the population is structured i.e. only certain members of the population can replace others during the course of evolution.
- If a structured population is represented by a graph, with vertices representing members and edges representing interaction between corresponding members, is it possible to characterize **all** graphs that have the **same** evolutionary dynamics.
- Can certain structured populations increase the fixation probabilities of advantageous mutants ?
- Can certain structured populations eliminate the effect of selection ?





Unstructured Population

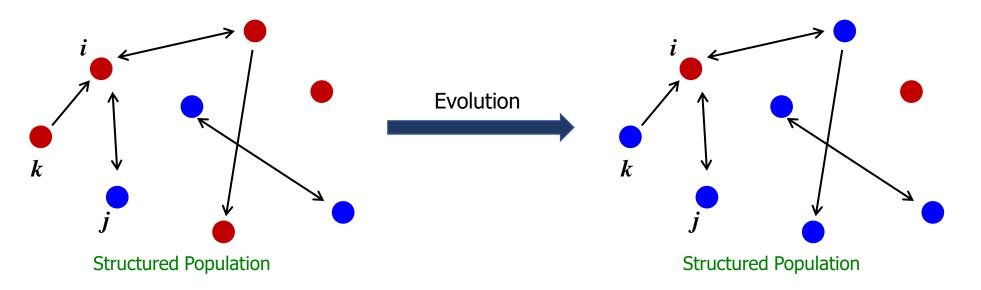
There is an edge between *any* two vertices All edges have the *same* weight

Formulating Evolution on Networks

A graph (network) can be completely specified by a stochastic matrix $W = [w_{ij}]$

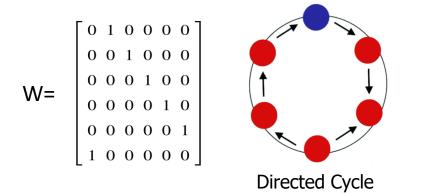
 $W=[w_{ij}]$ is an N x N stochastic matrix that determines the probability of replacing the j'th member of the population by the i'th member.

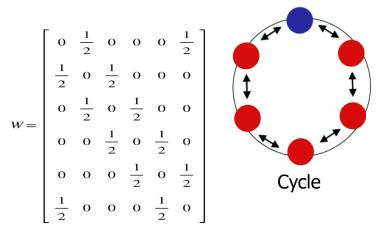
 $w_{ij} = 0$ if there is no directed edge *from* **i** *to* **j** → offspring of i *cannot* replace j $\sum_{i=1}^{N} W_{ij} = 1$ since the i'th member picked for reproduction has to replace someone



Population composition changes as the population evolves but the rules for replacement via the Moran process remain the same.

Fixation Probability of a mutant that arises in a structured population





The i'th member can only be replaced by the member preceding it i.e the (i-1)th member.

Fitness of B (blue) = r Fitness of A (red) = 1

Due to the nature of the structured population (only nearest neighbour replacements are allowed), there can be only one cluster of B's. Fragmentation of clusters into two or more subclusters is not possible.

$$\rho_{B} = \frac{1}{1 + \sum_{k=1}^{N-1} \prod_{i=1}^{k} \gamma_{i}} = \frac{1 - 1/r}{1 - 1/r^{N}}$$

Fixation probability of B on a directed cycle is identical to the fixation probability of B in the Moran process (unstructured population)

Fixation probability of a mutant randomly placed on a "Line" graph

Rules of Replacement: Every member is replaced only by the member preceding it. The last member replaces itself.

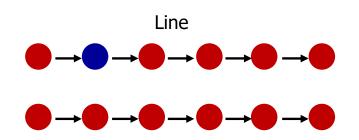
If the mutant B arises at any position other than the first position in the line, it will be replaced by A and become extinct.

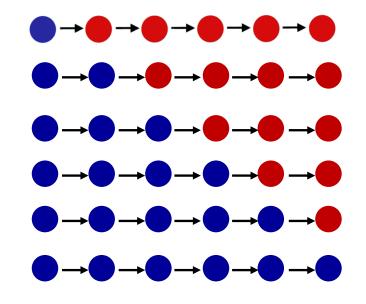
Probability that B arises in any positions from i=2...N is (N-1)/N since there are N-1 such positions.

Probability that B appears in position 1: 1/N

The mutant B will definitely be fixed if it arises in position 1 Fixation probability of B: $\rho_B = \frac{1}{N}$

Fixation probability differs from the Moran process and is independent of the fitness of members.





Invasion probability of a mutant randomly placed on a "Burst" graph

Rules of Replacement: Every member is replaced only by the member at the centre with equal probability. The central member *cannot* be replaced by any other peripheral member or itself.

If the mutant B arises at any position other than the *central* position in the star, it will be replaced by the A at the centre and become extinct.

Probability that B arises in any positions from i=2...N is (N-1)/N since there are N-1 such positions.

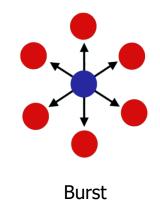
Probability that B appears in the central position: 1/N

The mutant B will definitely be fixed if it appears at the centre of the star

Invasion probability of B: $\rho_{B} = \frac{1}{N}$

Invasion is *independent* of the fitness of members and equivalent to that of a neutral mutant in the Moran process.

Both the "Line" and "Burst" graphs are suppressors of selection

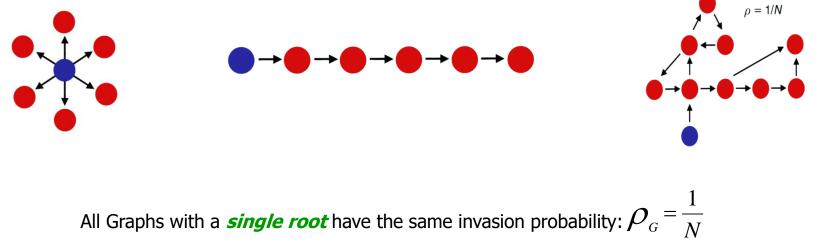


Graphs which are suppressors or amplifiers of selection

 $\rho_{B} = \frac{1 - 1/r}{1 - 1/r^{N}}$ Invasion probability of a single mutant with a relative fitness **r** in a Moran process

If the fixation probability of a single mutant with a relative fitness r on the *structured graph* G is $ho_{
m G}$

- If $\rho_{G} > \rho_{B}$ when r>1 \rightarrow G is an amplifier of selection. G favours selection over drift
- If $\rho_{G} < \rho_{B}$ when r>1 \rightarrow G is an suppressor of selection. G favours drift over selection
- If $\rho_{G} = \frac{1}{N}$ when r>1 \rightarrow G is the strongest possible suppressor of selection.

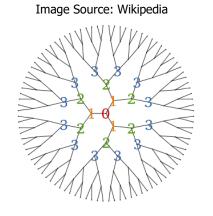


Evolution of Cooperation on Graphs

Constraints on the Theoretical Formulation

□ Caley Tree/Bethe Lattice

- *Regular* graph with each node having k neighbours
- ✤ Graph does not have any loops



Caley Tree/Bethe Lattice with k=3

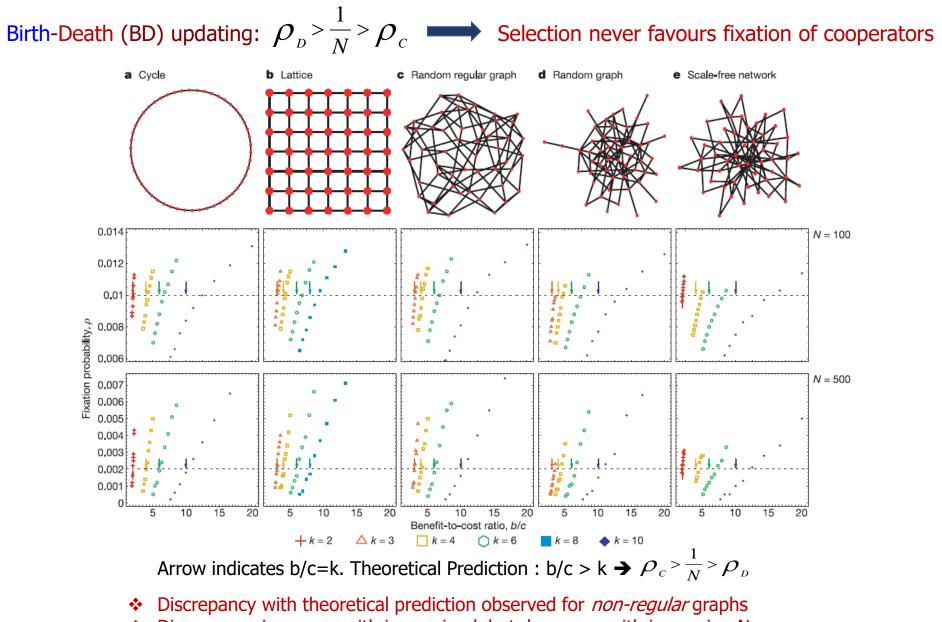
□ Theoretical analysis valid for

✤ N>>k

- ✤ Weak selection limit holds i.e. w<<1 when separation of time-scales is possible</p>
- Uses the pair approximation which is valid only for Bethe lattices i.e. graphs without any loops.

Pair Approximation \rightarrow frequencies of larger clusters obtained from pair frequencies

Condition for Spread of Cooperation on Networks Ohtsuki *et al.* A simple rule for evolution of cooperation on graphs and social networks; Nature 441 (2006) 502

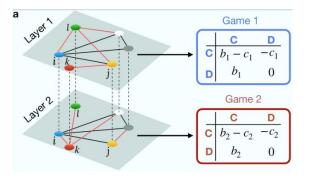


Discrepancy increases with increasing k but decreases with increasing N

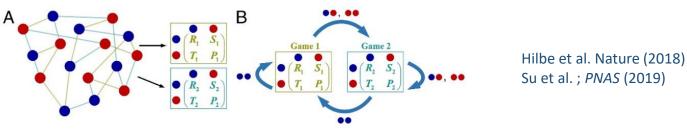
Realm of Possibilities: A biased sample

- Role of different forms of learning during strategy update
 - Social Learning
 - Bayesian Learning
 - Reinforcement Learning
 - Heterogeneous learning strategies
- Multiple games on multiplex networks

Pathak, Verma, Ram and SS; *Proc. Royal Society B* (2020) Anuran Pal and SS; Chaos (2022) Patra, SS, Paul, Chakraborty, NJP (2024) Amit Basak and SS; PLoS Computational Biology (2024)



Switching between different games: Stochastic games on networks





©Bill Watterson

The possibilities are only limited by your imagination......