

# Evolution of Diversity and Cooperation

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Jorge M. Pacheco



*Departamento de Matemática & Aplicações  
Universidade do Minho  
Portugal*

The logo for UIMP (Universidad Internacional Menéndez Pelayo), consisting of the letters "UIMP" in a bold, red, serif font, with "Universidad Internacional Menéndez Pelayo" in a smaller, black, sans-serif font below it.

**UIMP**  
Universidad Internacional  
Menéndez Pelayo

The logo for FisyMat, with the letters "FisyMat" in a white, sans-serif font on a red rectangular background.

**FisyMat**



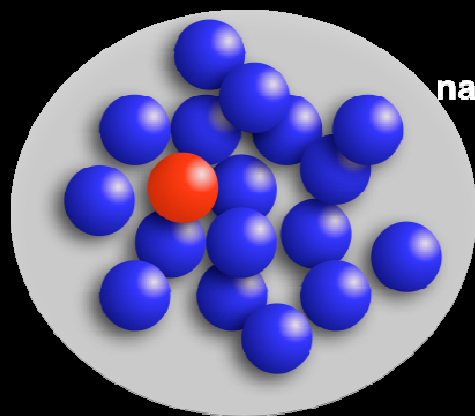
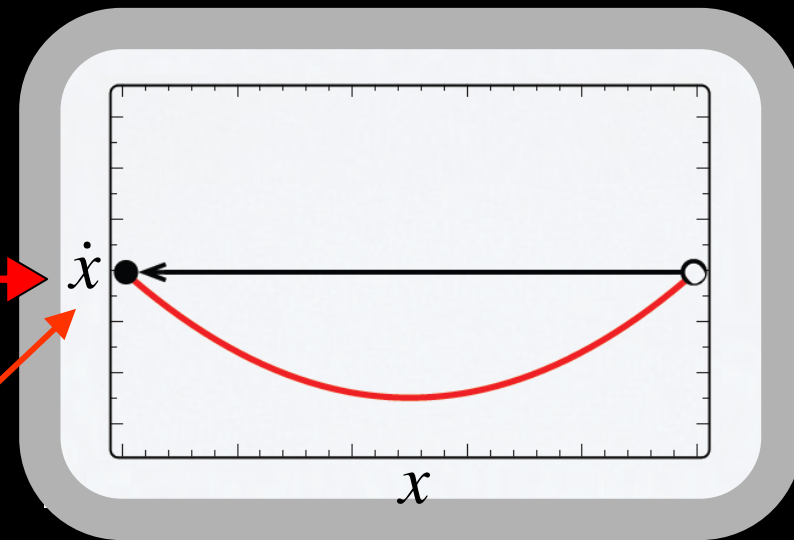
Luis Santaló School, 18<sup>th</sup> of July, 2013

# prisoner's dilemma

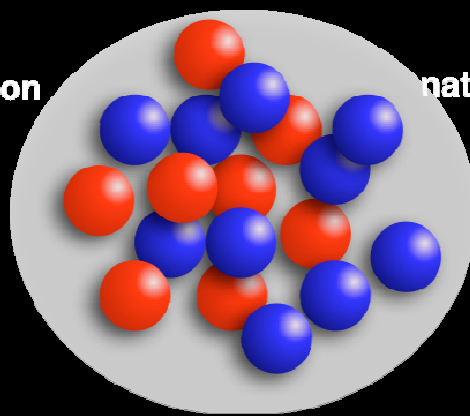
	<i>C</i>	<i>D</i>
<i>C</i>	$(b-c)$	$-c$
<i>D</i>	$b$	$0$

$$\dot{x} = x(1-x)[f_C(x) - f_D(x)]$$

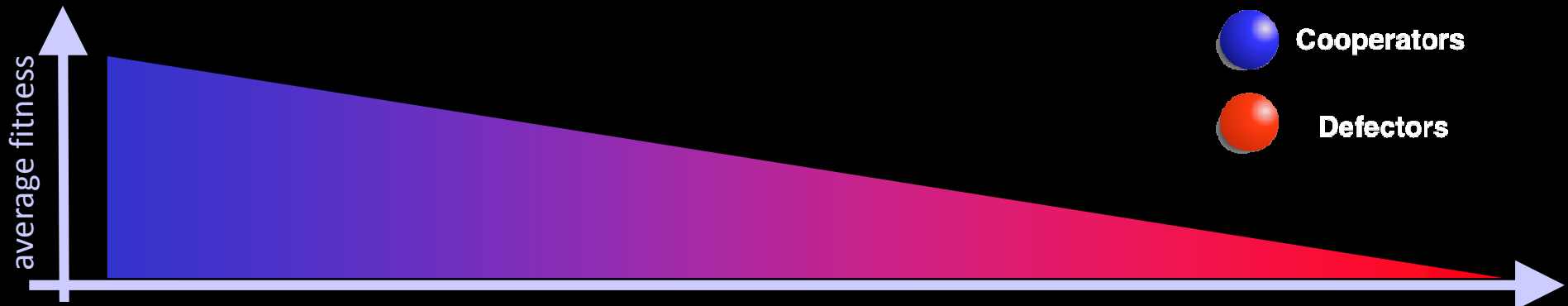
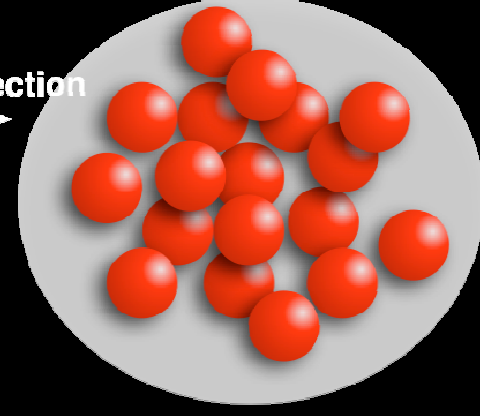
gradient of selection



natural selection



natural selection



# Kin selection

*all in the family . . .*

the more individuals *are related*, the more cooperation is feasible. *How ?*

$r$  : (genetic) relatedness between individuals  $\longrightarrow$  *your action means  $r$  to me; hence, I also get  $r$  of what you get;* then

**C** is an ESS if  $R > T$

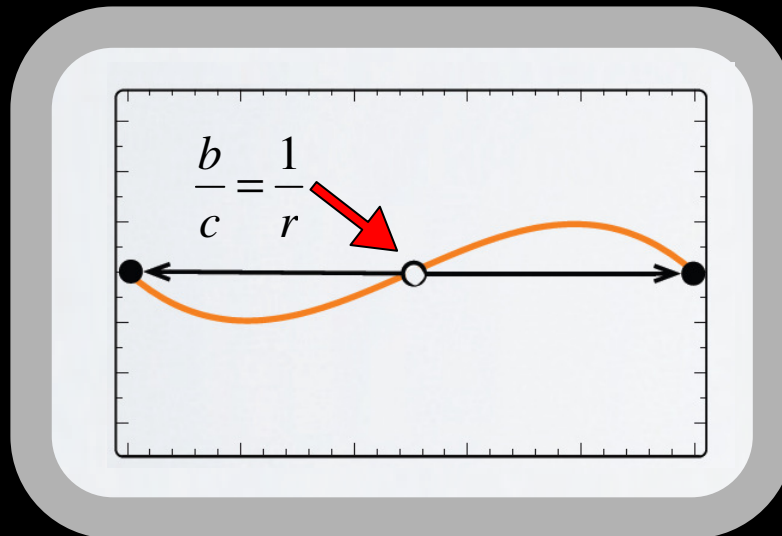
$$\begin{array}{c} C \\ D \end{array} \begin{array}{cc} C & D \\ \left[ \begin{array}{cc} (b-c)(1+r) & -c+br \\ b-cr & 0 \end{array} \right] \end{array}$$

$\longrightarrow$  ESS condition for **C** :

$$\frac{b}{c} > \frac{1}{r}$$

this is the famous *Hamilton's rule of kin-selection*

how does the *gradient of selection* look like ?



*kin selection* transforms a **PD** into a *coordination game*

# Escaping the paradox of cooperation

- Kin selection

*all in the family . . .*

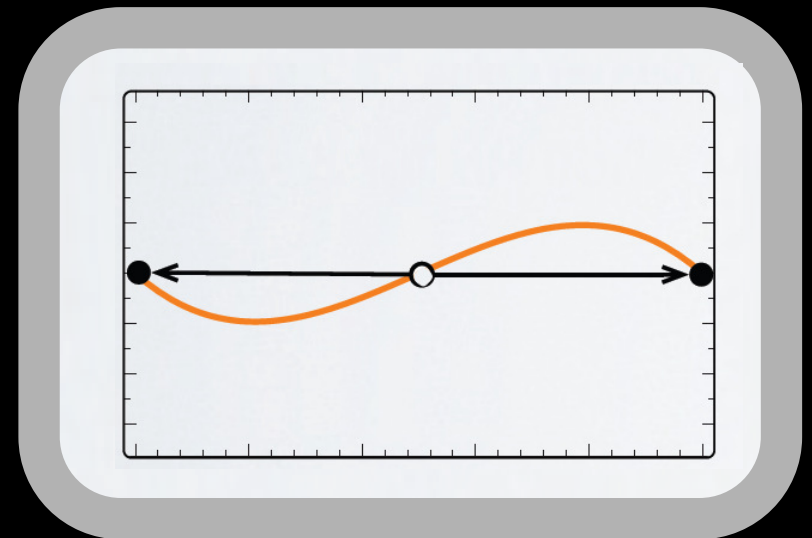
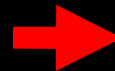
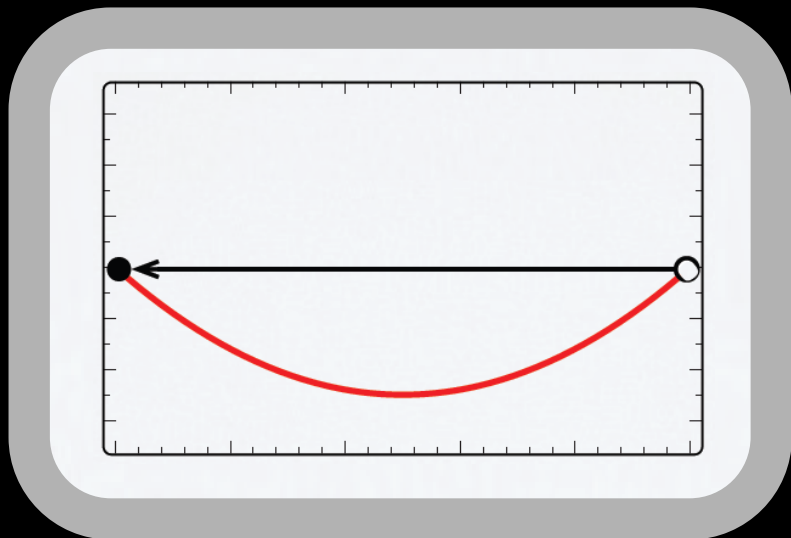
 & . . . - Direct reciprocity

*I scratch your back & you scratch mine . . .*

 & . . . - Indirect reciprocity  
& evolution of moral systems

*I scratch your back & someone else scratches mine . . .*

*( reputation & the evolution of the concepts of  
"good" and "evil" )*



are we done ?

*not at all . . .* 

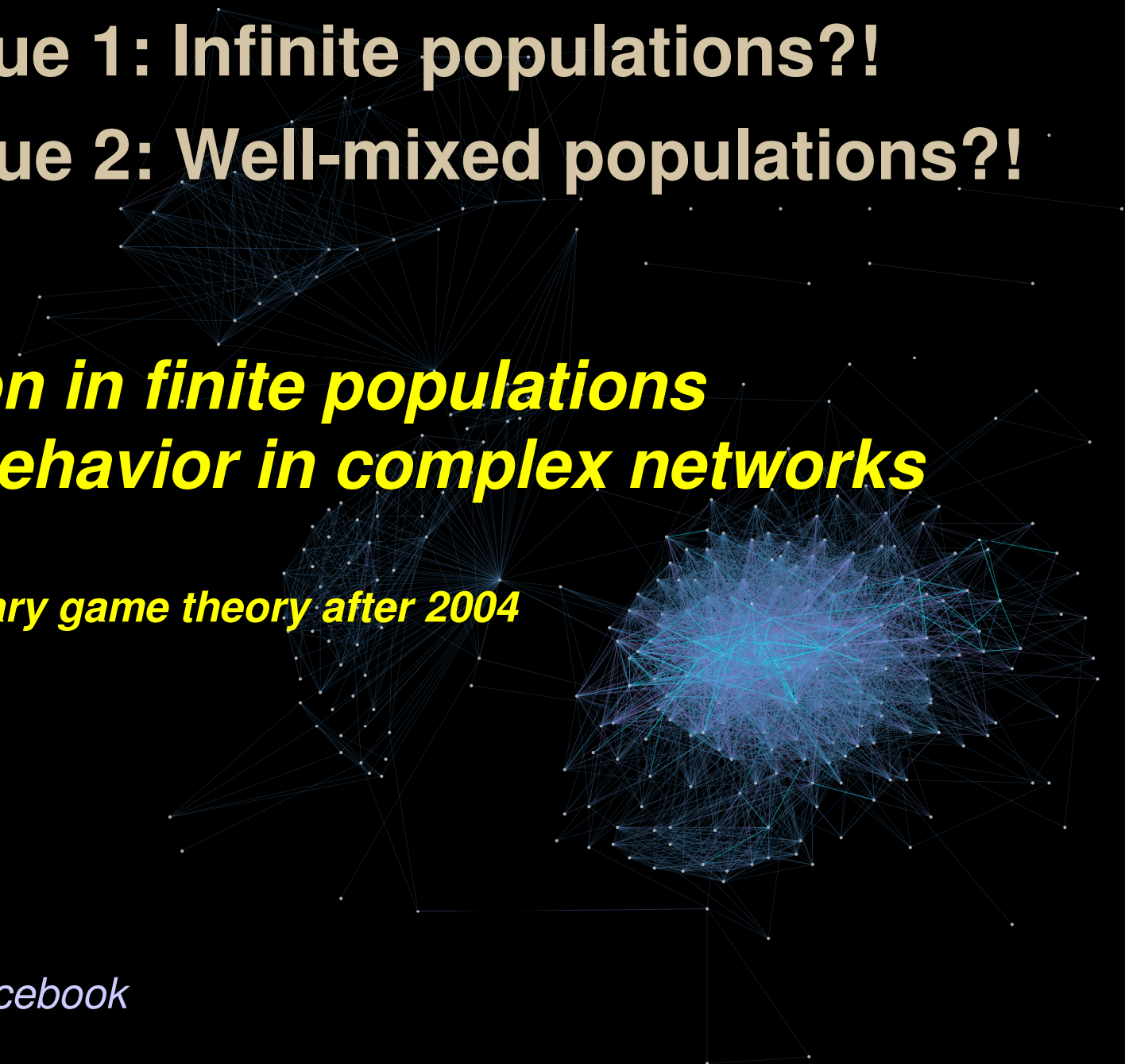
**Critique 1: Infinite populations?!**

**Critique 2: Well-mixed populations?!**

***Evolution in finite populations***  
***Social behavior in complex networks***

***... Evolutionary game theory after 2004***

 *sample from facebook*



# evolution in finite populations in a nutshell

finite populations  $\rightarrow$  countable number of individuals;  
*Stochastic effects may play an important role.*



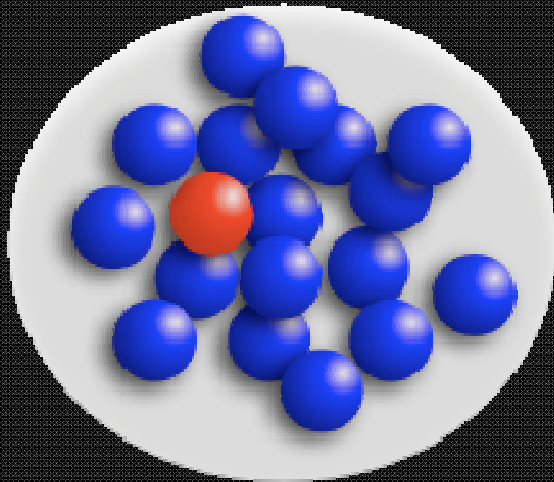
*How to formalize the evolutionary dynamics  
in finite populations?*

*the replicator equation is no longer valid . . .*

# evolution in finite populations in a nutshell

**Birth-Death processes** : Markov processes which keep population size constant & proceed in discrete time

imagine the simplest form of social learning:

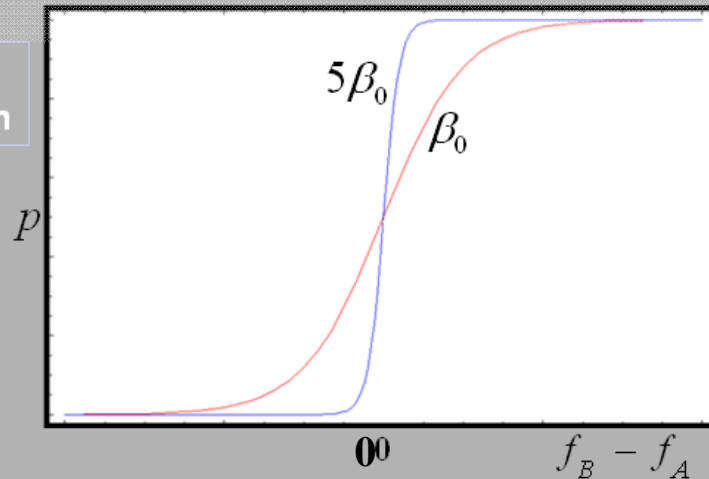


Imitate a random individual with a probability that increases with the fitness difference.



$\beta \ll 1$ :

Weak selection



$$p = \left[ 1 + e^{-\beta(f_B - f_A)} \right]^{-1}$$



# evolution in finite populations in a nutshell

at each time step we may compute the probability to increase and to decrease the number of A's by 1, given by

(  $Z$  = population size,  $j$  = number of A's)

$$T_j^\pm = \frac{j}{Z} \frac{Z-j}{Z} \frac{1}{1 + e^{\mp\beta(f_A(j) - f_B(j))}}$$

prob select A

prob select B

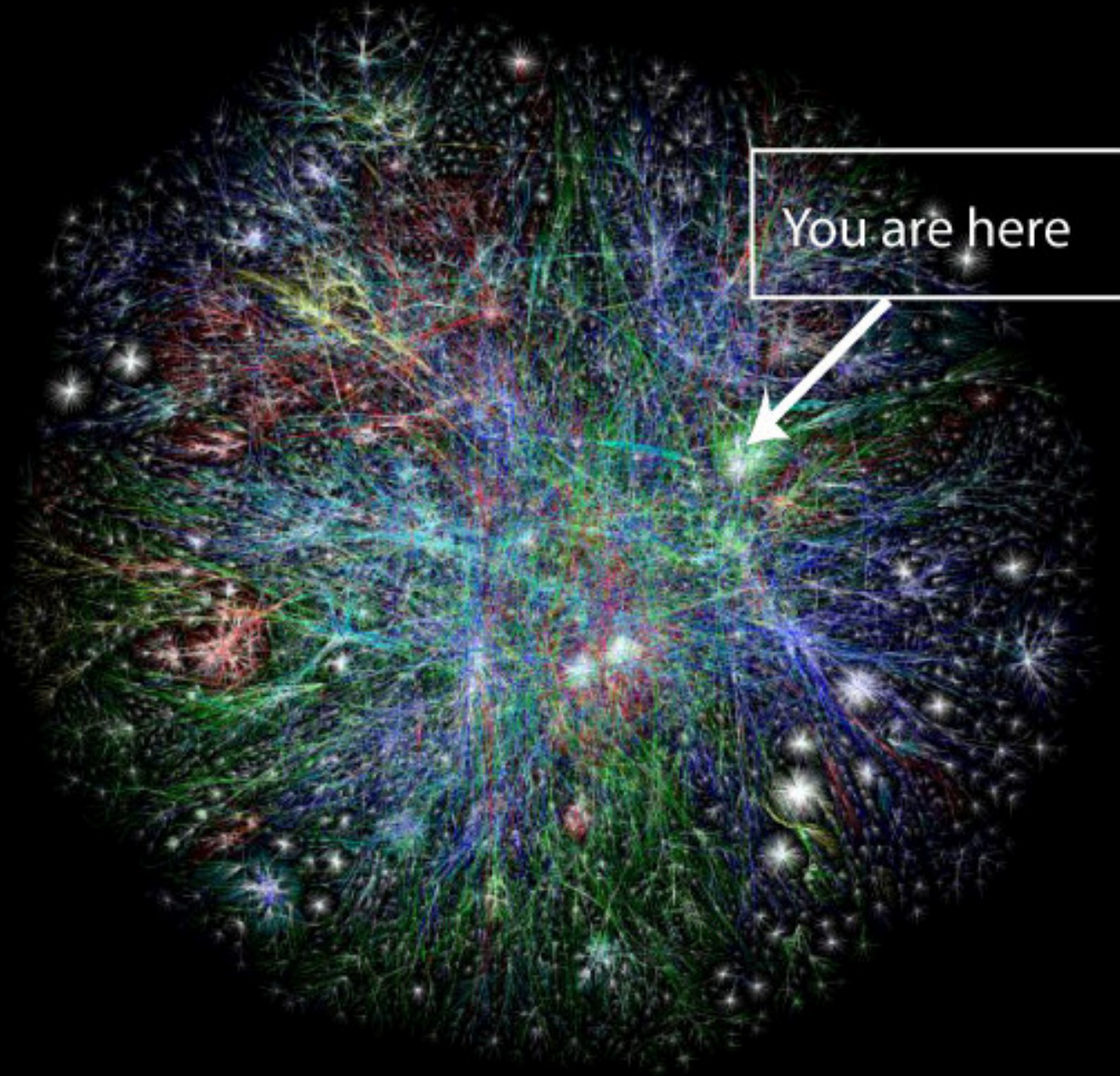
take-over prob

under these conditions, our gradient of selection now becomes

$$g(k) \equiv T_k^+ - T_k^- = \frac{k}{Z} \frac{Z-k}{Z} \tanh\left\{\frac{\beta}{2}[f_A(k) - f_B(k)]\right\}$$

when  $Z \gg 1$ , we recover the replicator dynamics for weak selection ( $\beta \ll 1$ )

**Well-mixed !?**



# evolution in structured populations

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## ***classical social structure metaphor:***

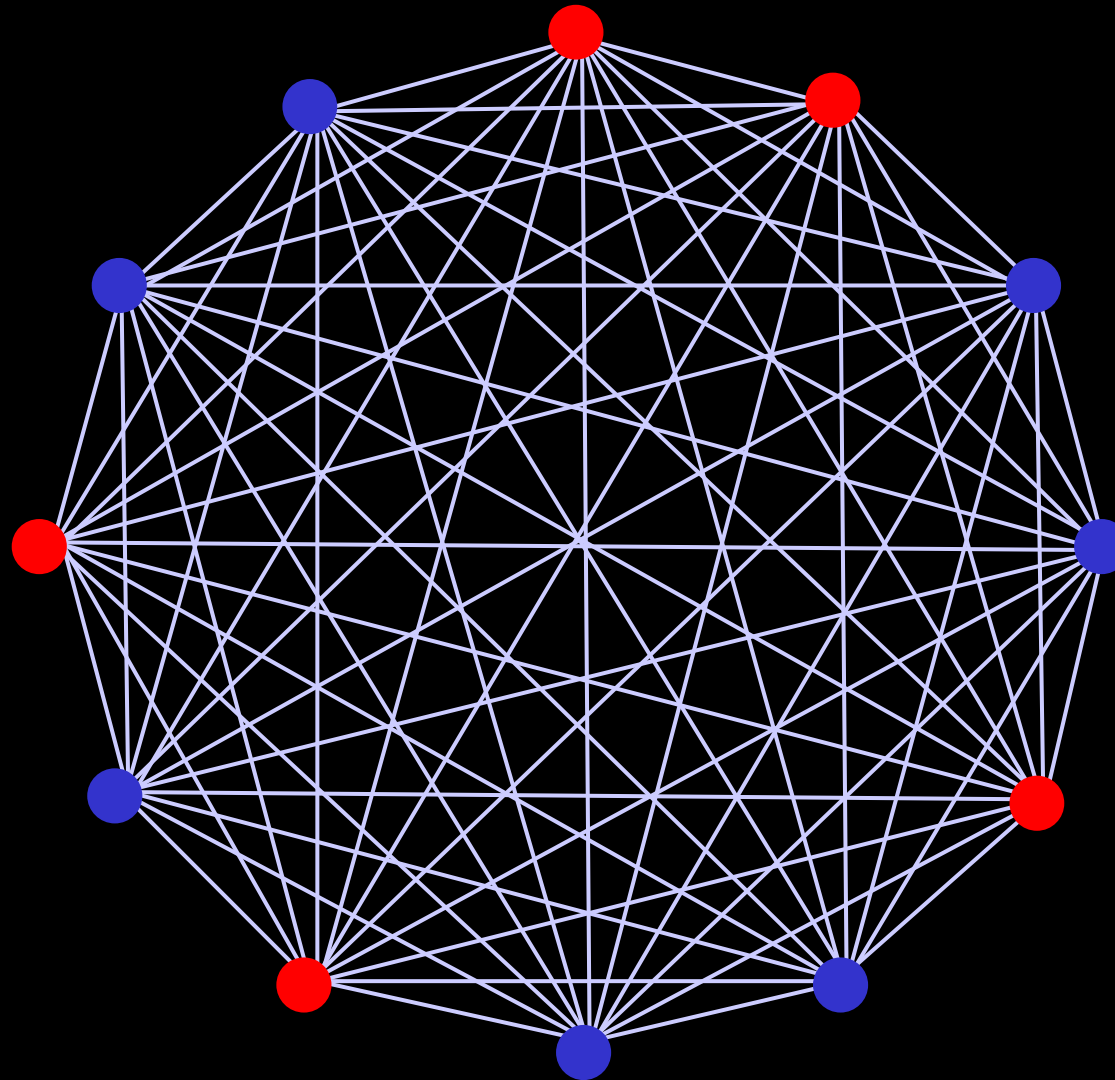
individuals, members of a population, occupy the vertices of a graph or network, whose edges define who interacts with whom.

graphs provide a very convenient means of representing the inter-relations between processes, organisms, organizations, populations or even components of these.

## **different organisms may be represented by different graphs**

the same organisms may be inter-related by means of more than one graph.

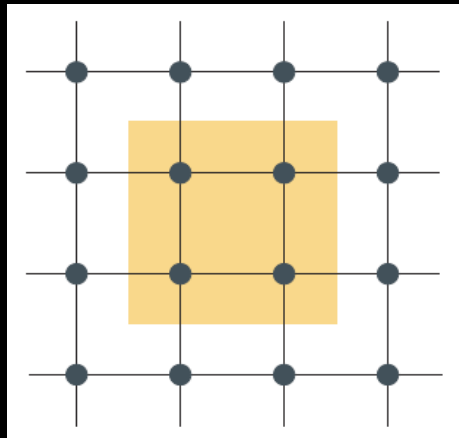
*well-mixed but finite population*  
each individual interacts with *ALL* others



→ *complete graph*

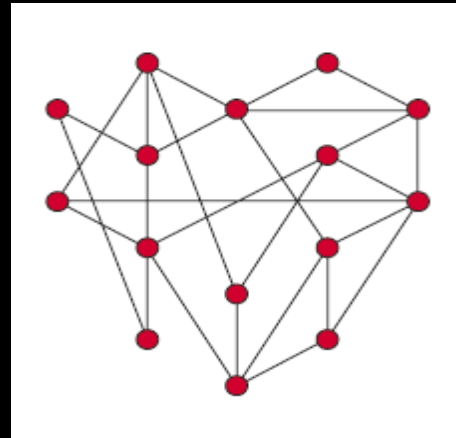
# types of graphs

regular graphs



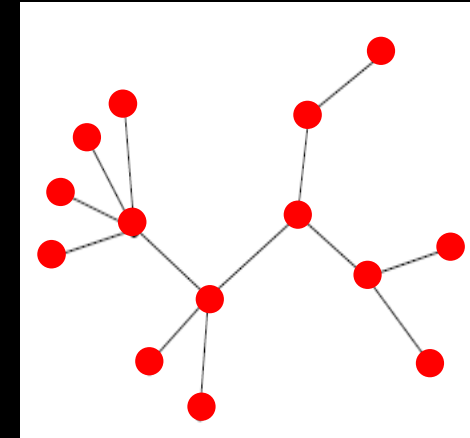
physics

random graphs



mathematics

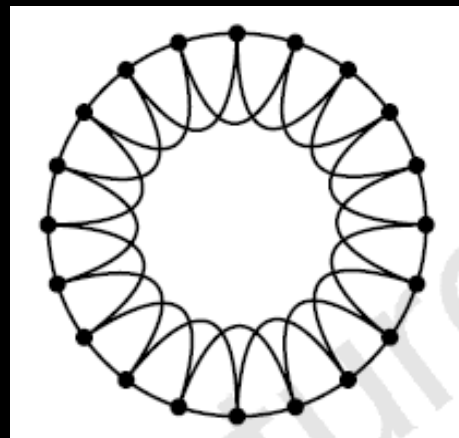
trees



comp. science

2D lattices

rings (1D lattices)

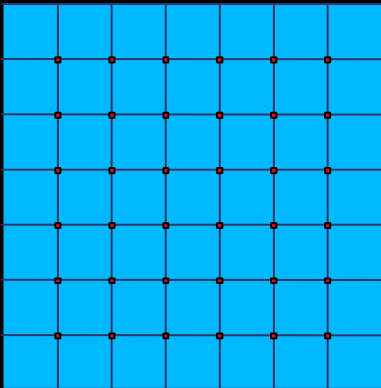


how to characterize a graph ?

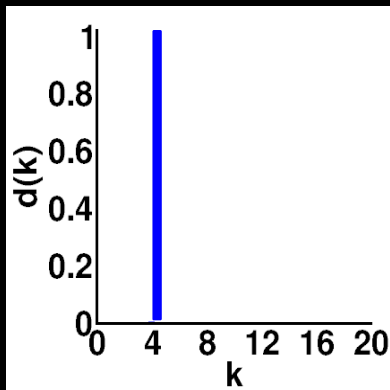
average degree, degree distribution, average path length, cluster coefficient, degree-degree correlation, hierarchical structure, betweenness, ...

# degree distributions

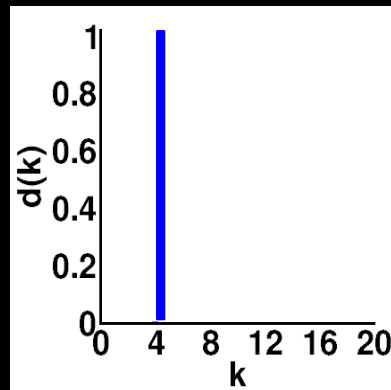
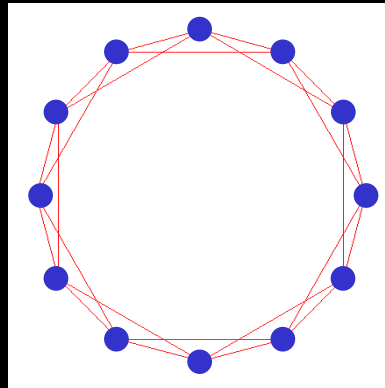
regular lattice



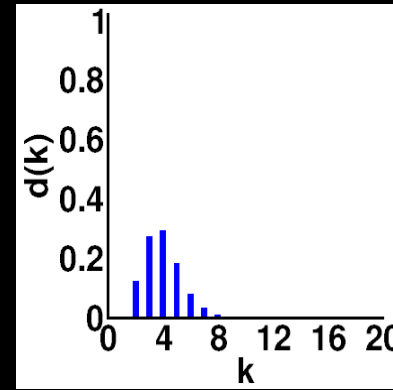
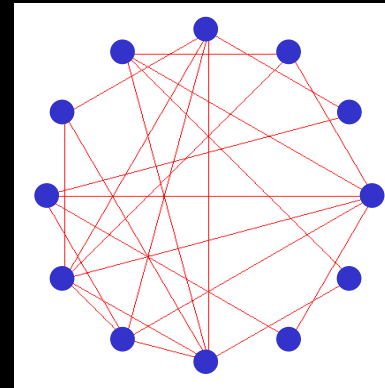
M. Nowak & R. May, (1992)



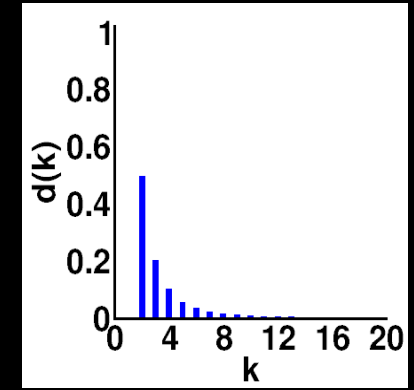
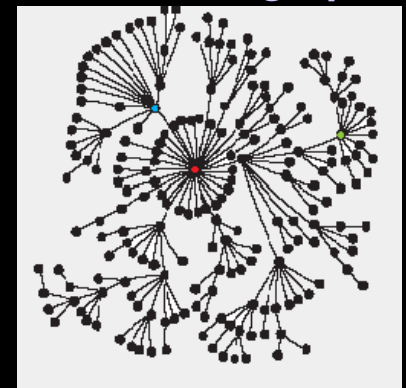
regular graph



random graph



scale-free graph



homogeneous graphs

heterogeneous graphs

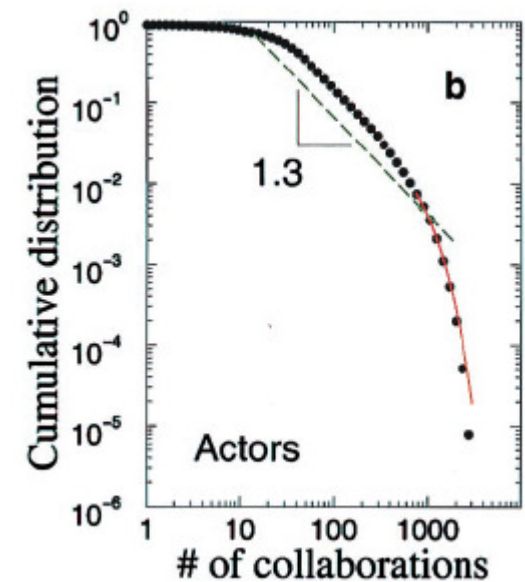
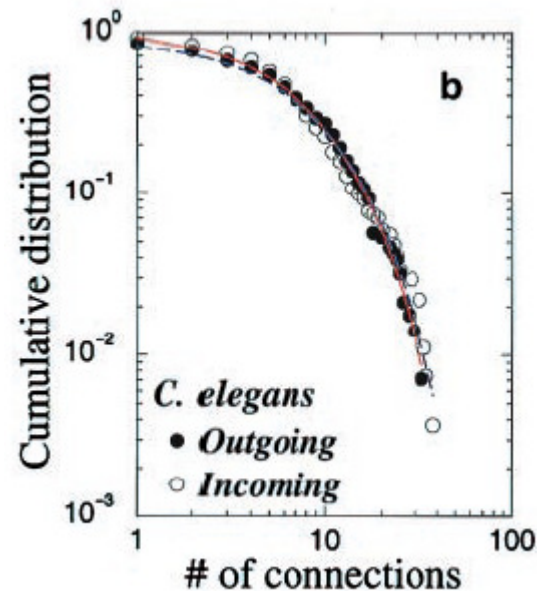
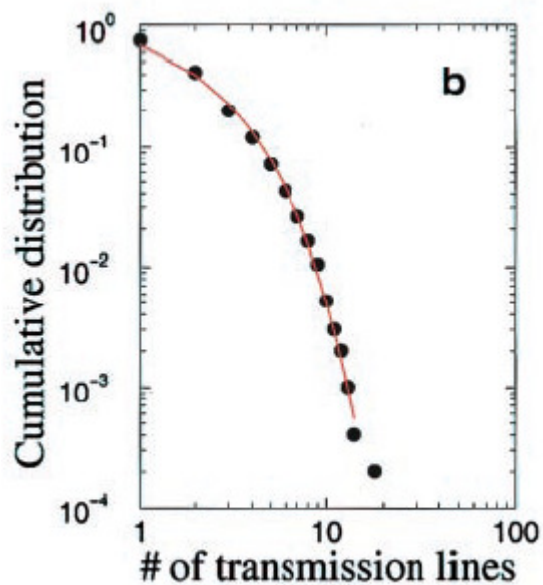
in all graphs  $\bar{k} = \langle k \rangle = 4 = 2 \times (\text{ner links}) / (\text{ner nodes})$

# a world of complex ties

technological networks . . .

biological networks . . .

social networks . . .



(2000)

generally (based on existing empirical analysis of real nets) there are 3 main types of graphs :

# a world of complex ties

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**single-scale** : the individual degrees do not deviate appreciably from the average degree of the graph (type most compatible with a random graph);

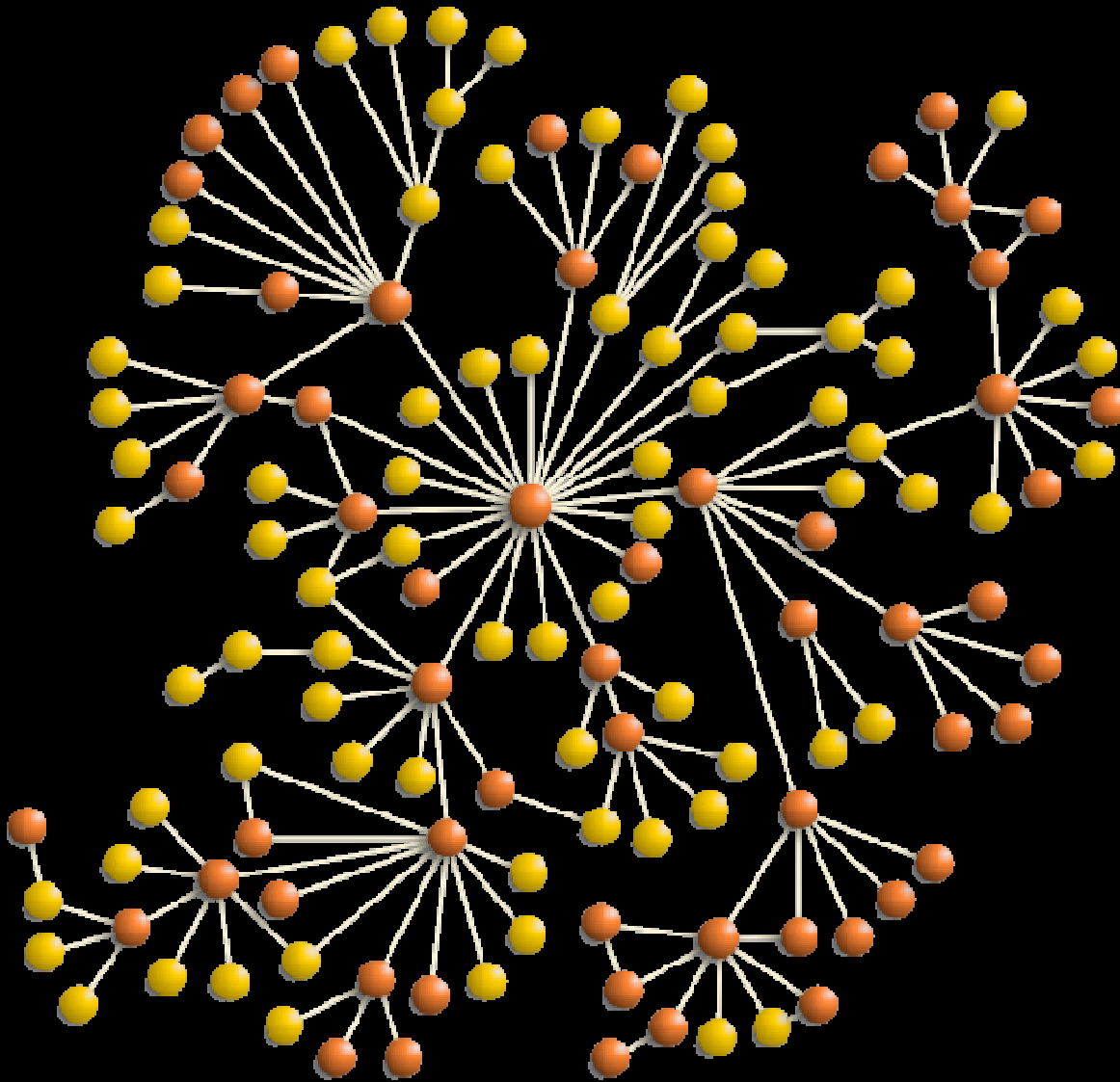
**broad-scale** : degrees span a wider interval, with degree distro falling off exponentially for large  $k$  ;

**scale-free** : those graphs in which the degree-distro decays with a power law (fat tail distros)



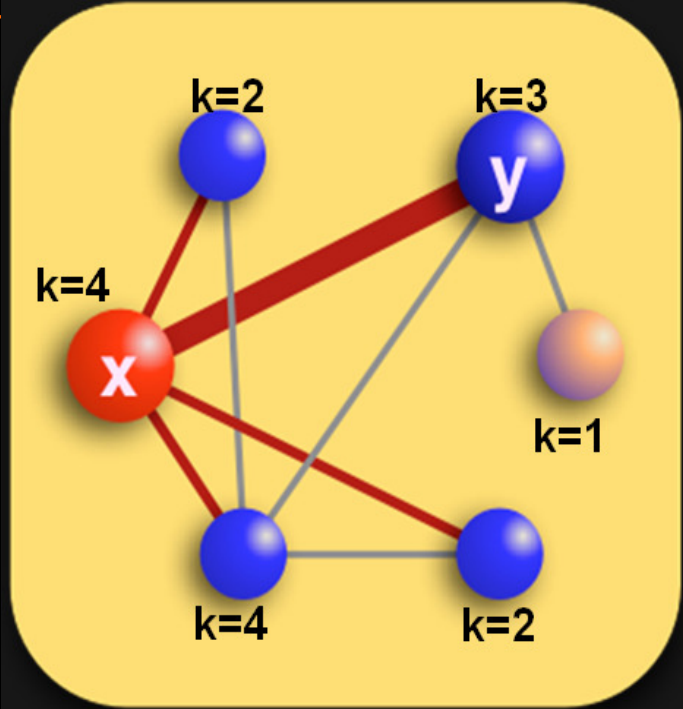
# scale-free networks & social behavior

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- Robust against random attacks
- Fragile against targeted attacks
- Gene regulatory networks
- Protein interaction networks
- Sexual patterns in humans
- Epidemiology
- Opinion dynamics
- what about social behavior?
- what about cooperation ?

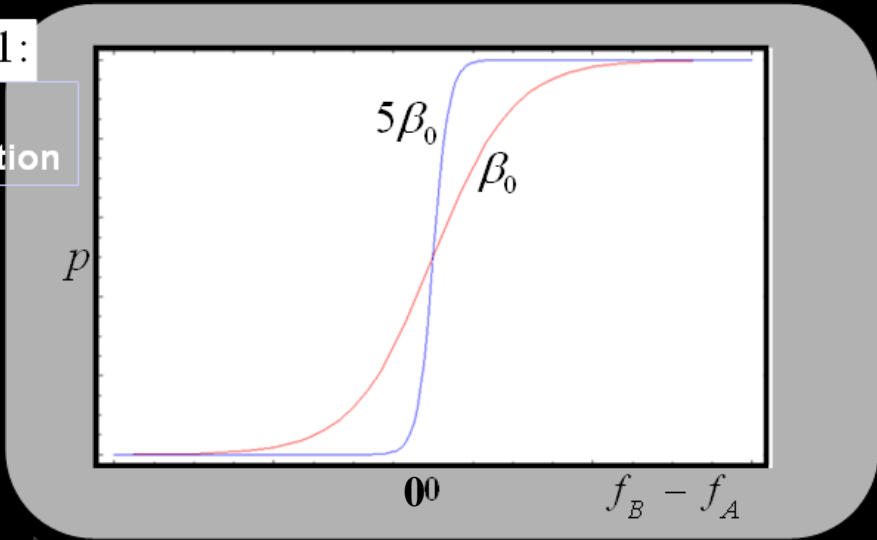
# evolution on graphs - pairwise comparison update rule



@ every step :  
*x* imitates a random neighbor *y* with a probability that increases with the payoff difference.

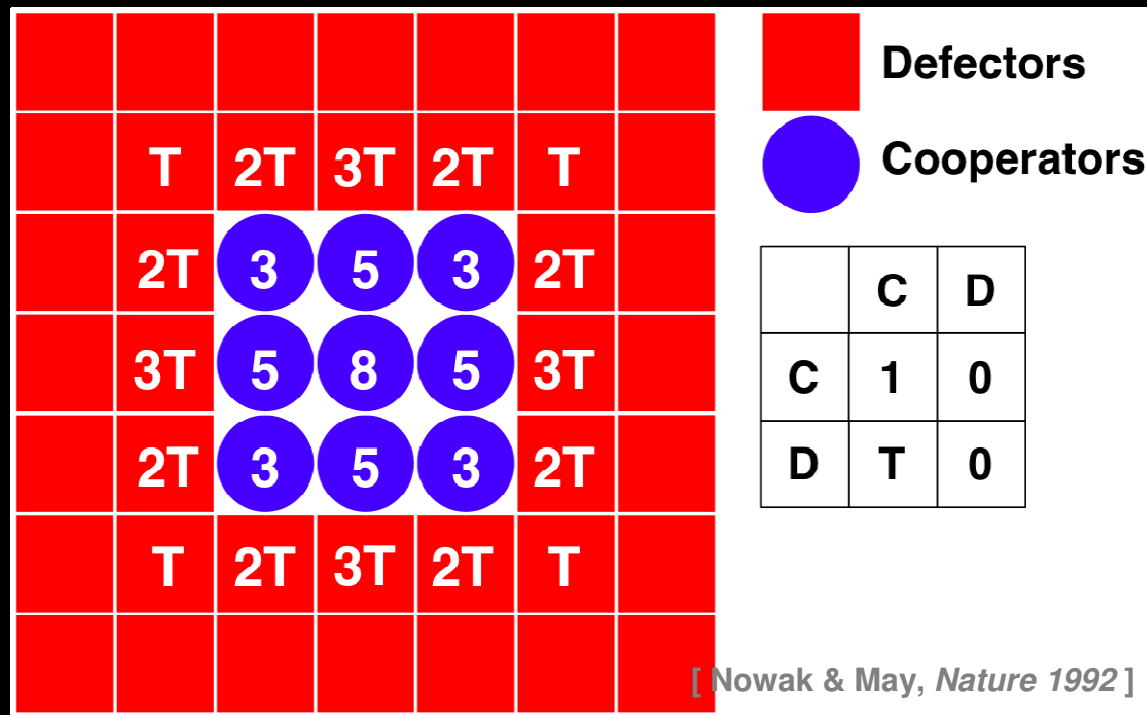
$$p = \left[ 1 + e^{-\beta(f_Y - f_X)} \right]^{-1}$$

$\beta \ll 1$ :  
 Weak selection



# cooperation in networked populations

*entirely different world* → *we now have at most  $2^N$  different payoffs, even in a regular graph, where all nodes are topologically equivalent*

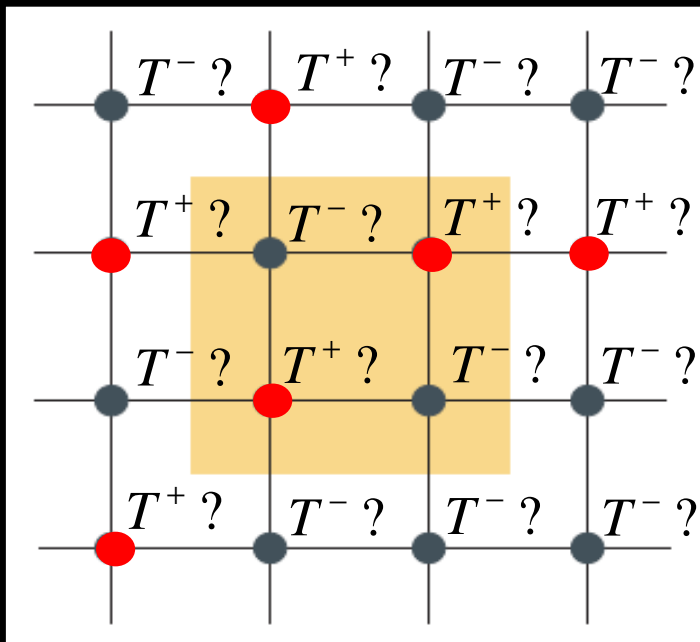


- *when individuals engage in a PD, how does the graph affect the overall dynamics ?*
- *do all graphs affect game dynamics in the same way ?*

# gradient of selection on networks

in networked (finite) populations, we can redefine an **Average Gradient of Selection (AGoS)** at any time  $t$  of the evolutionary dynamics, as

$$G(j,t) = T^+(j,t) - T^-(j,t)$$



where  $T^+(j)$  [  $T^-(j)$  ] is the average probability of **increasing** [ **decreasing** ] the # of Cs for each population configuration with  $j$  Cs.

*the  $T^\pm(j,t)$  become context dependent, but now all Cs regain the same average “status” which, however, carries information on the specific network structure.*

# gradient of selection on networks

in networked (finite) populations, we can redefine an **Average Gradient of Selection (AGoS)** at any time  $t$  of the evolutionary dynamics, as

$$G(j, t) = T^+(j, t) - T^-(j, t)$$

*this is as yet impossible to obtain analytically, but possible to compute numerically...*

$$T^\pm(k, t) = \frac{1}{N} \sum_{i=1}^{Ds} \frac{1}{k_i} \sum_{m=1}^{\bar{n}_i} \left[ 1 + e^{-\beta(f_m - f_i)} \right]^{-1}$$

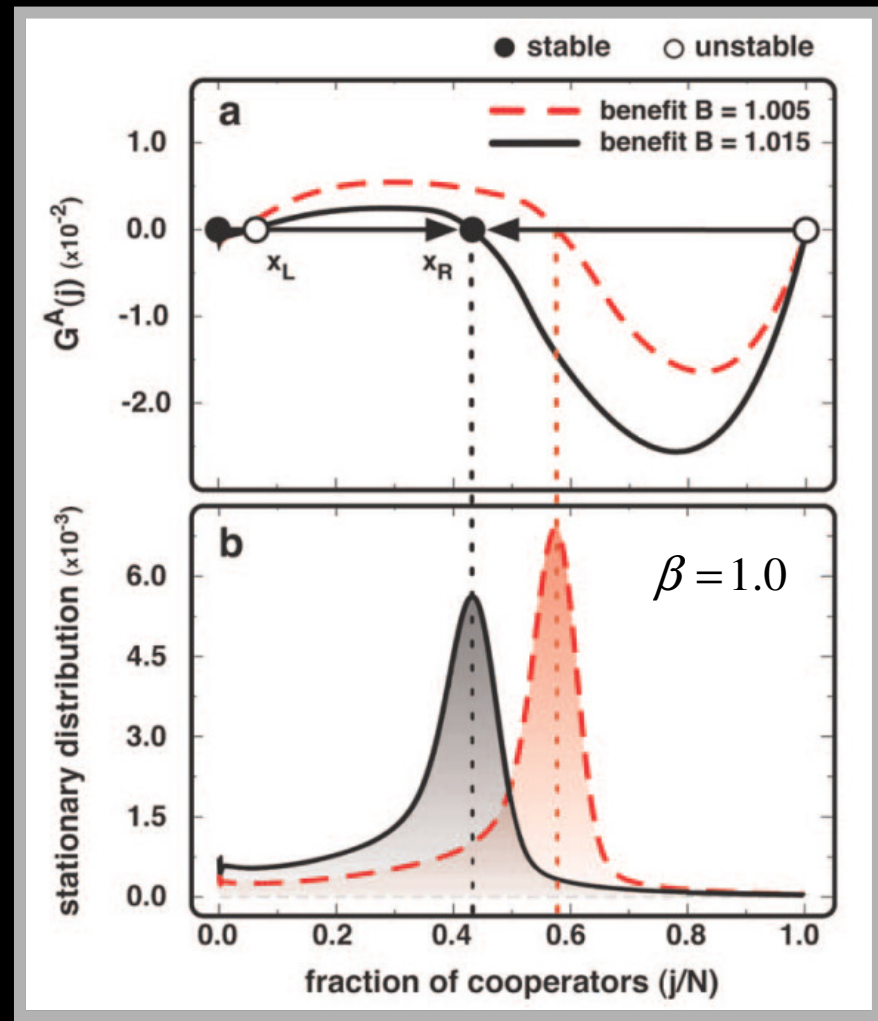
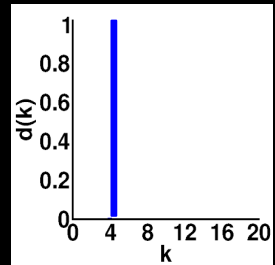
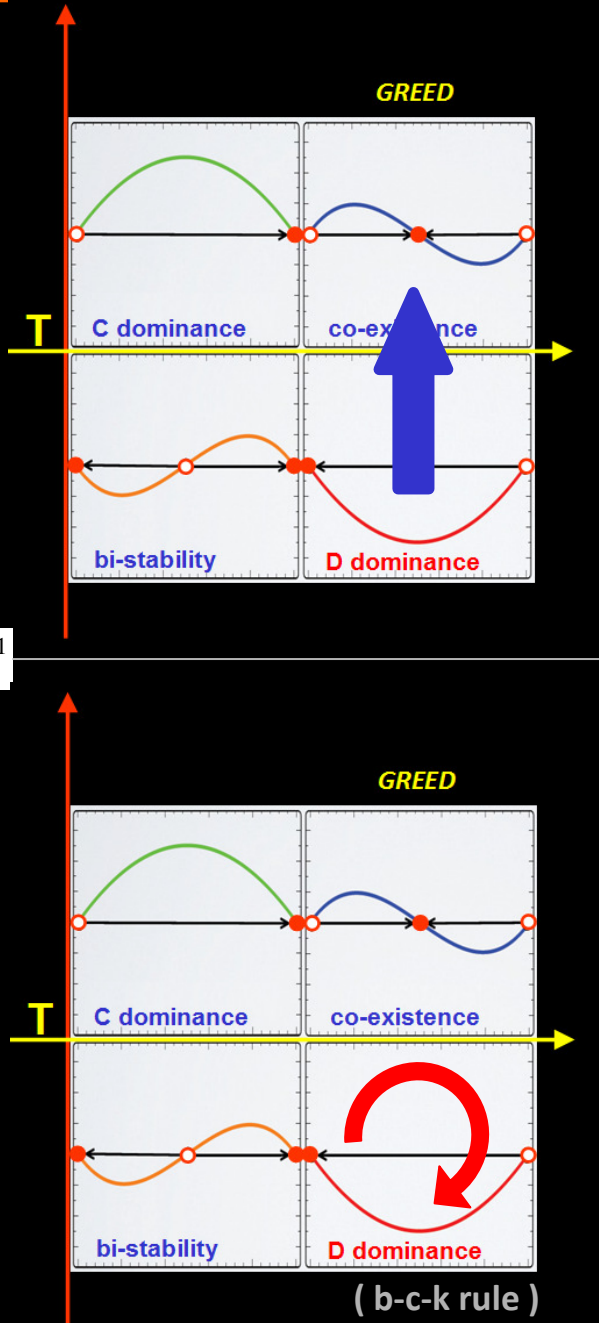
population with a total of  $k$  Cs @ time  $t$

*the  $T^\pm(j, t)$  become context dependent, but now all Cs regain the same average “status” which, however, carries information on the specific network structure.*

# results

selection pressure  $\beta$

$\beta \approx 3 \times 10^{-1}$

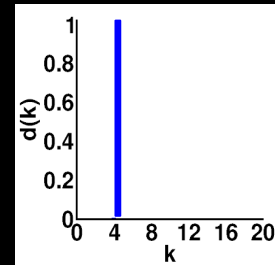
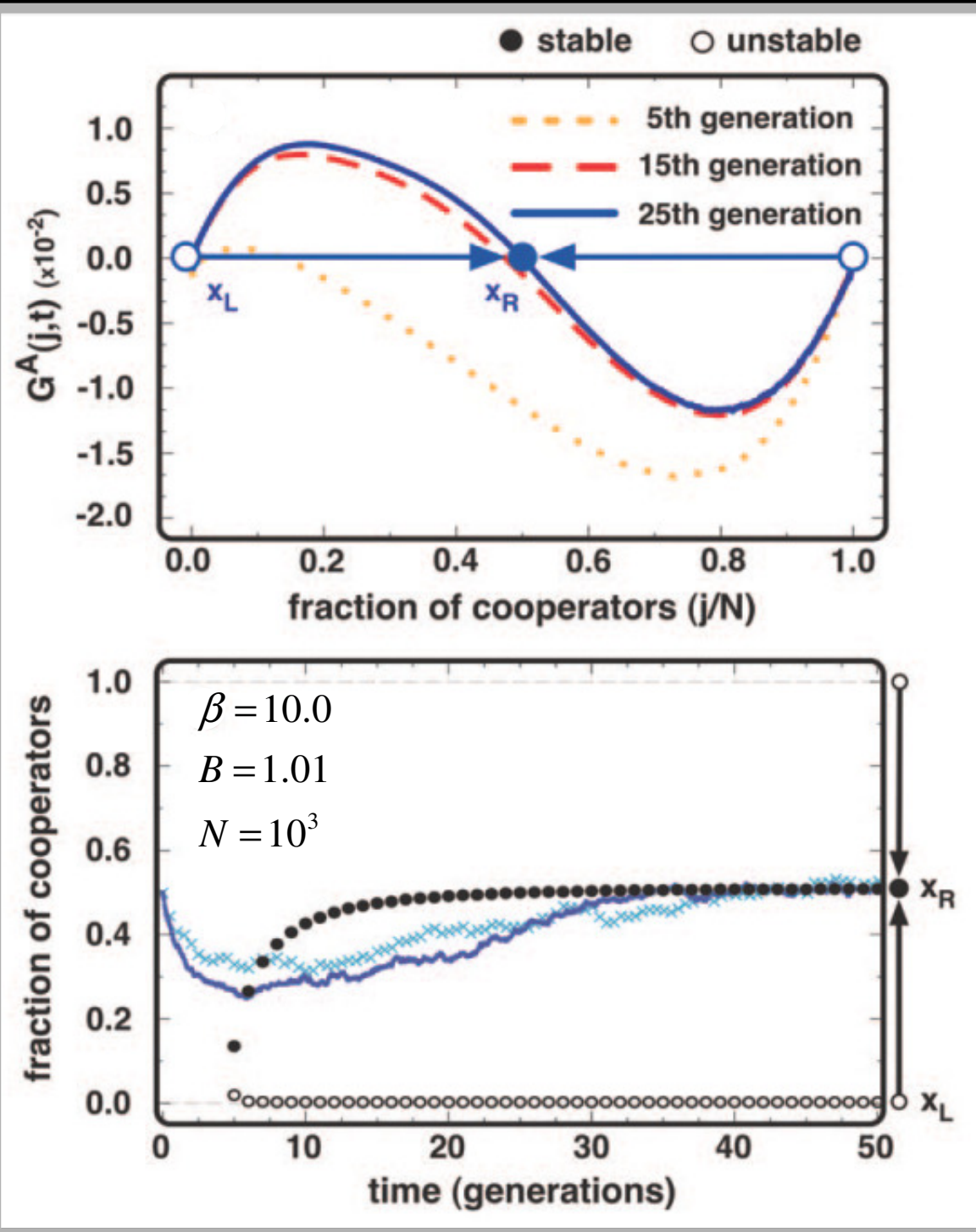


*homogeneous nets promote the coexistence between Cs & Ds.*

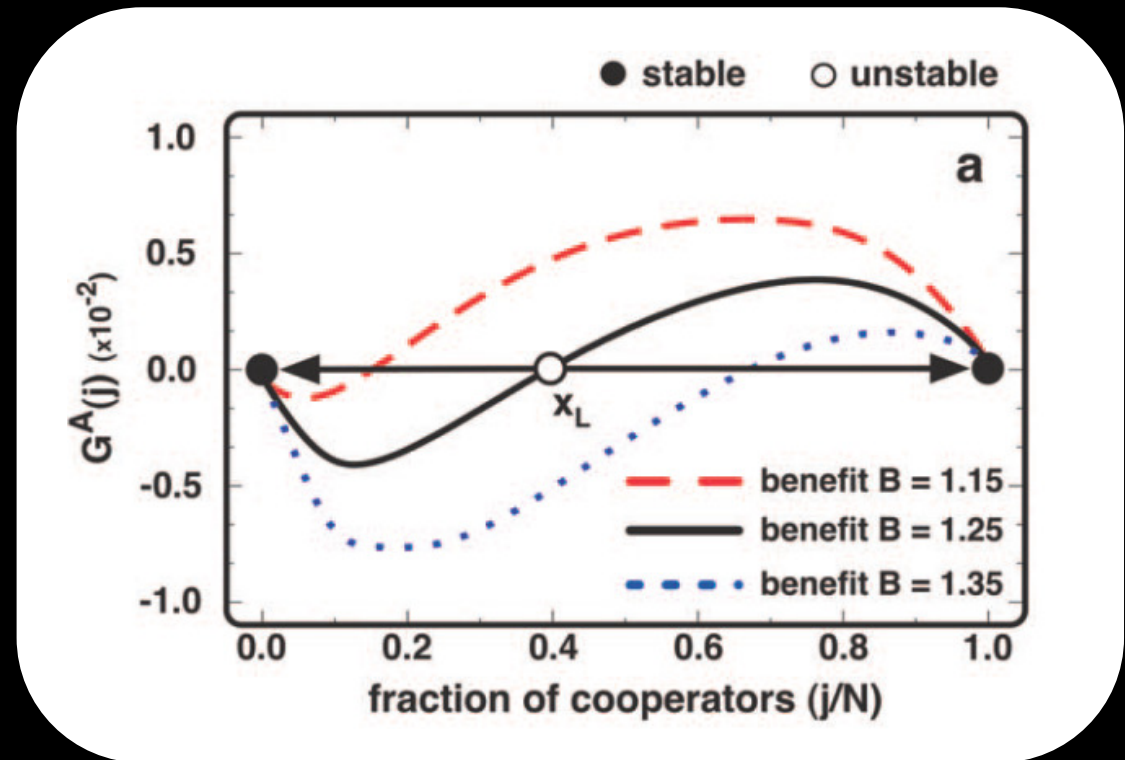
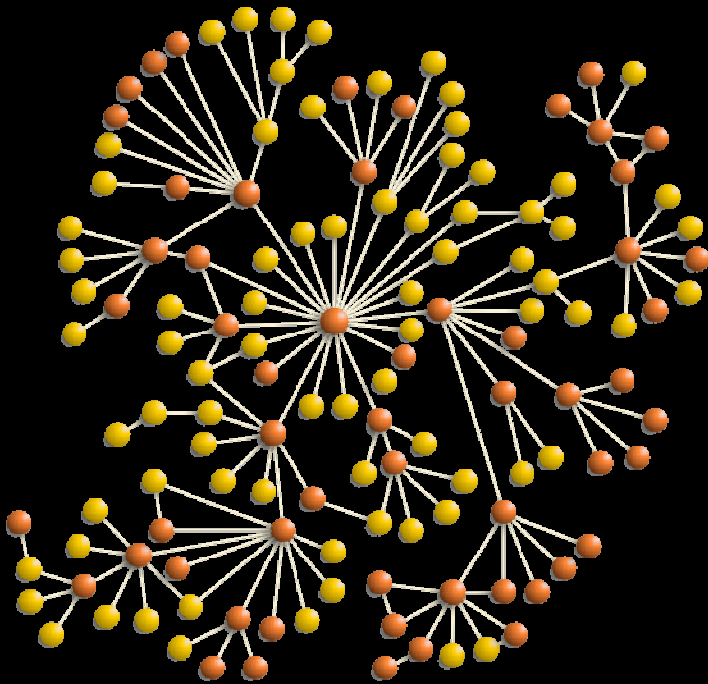
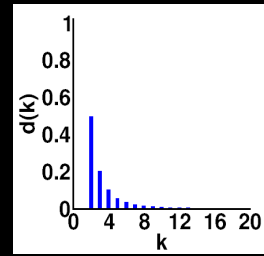
[Pinheiro Santos, Pacheco, 2011]

# results

*homogeneous nets  
promote the  
coexistence  
between Cs & Ds.*



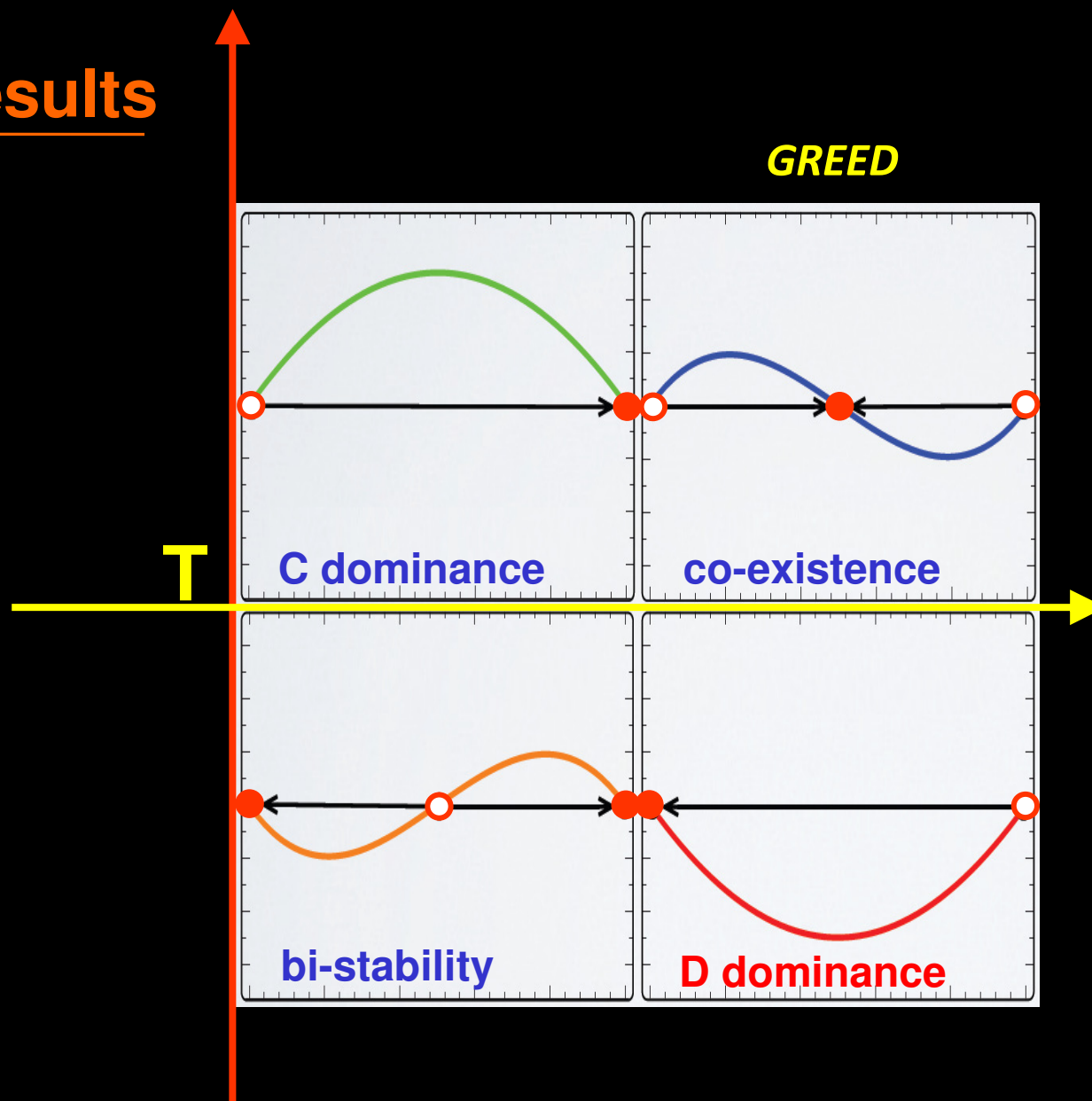
# results



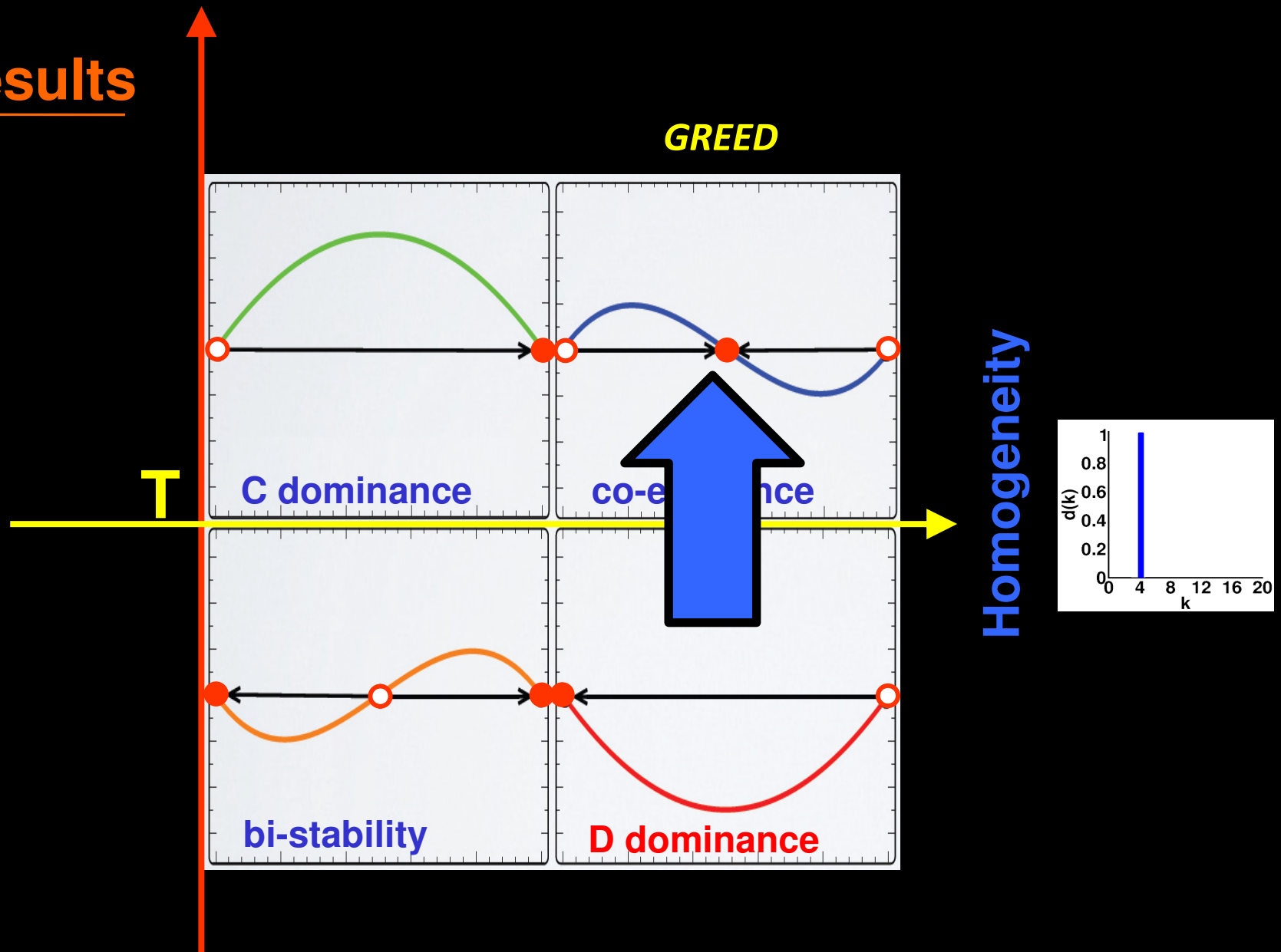
**broad-scale (exponential) & scale-free networks** lead to a scenario characteristic of a **coordination game**, where **Cs** dominate above the unstable point.



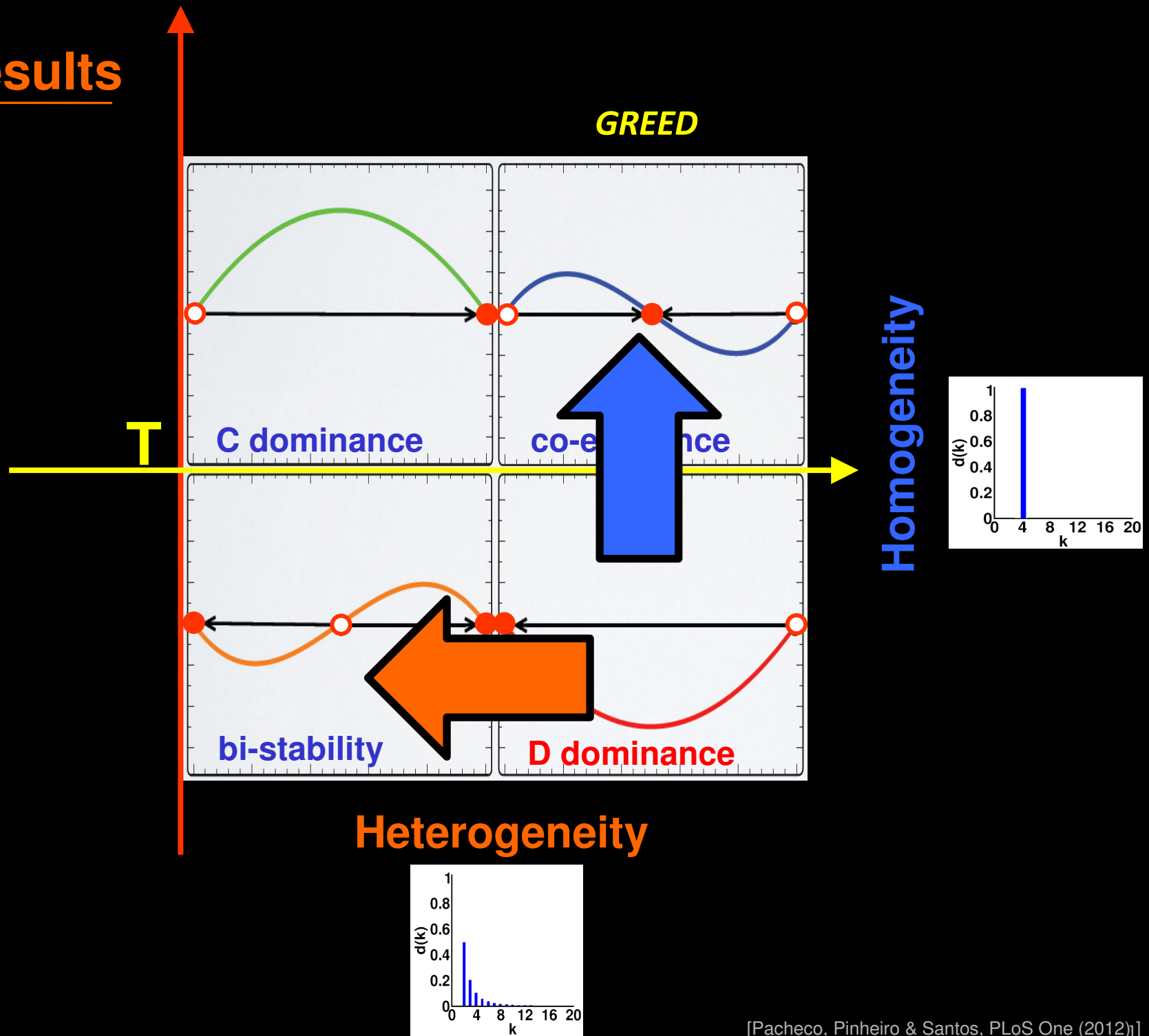
# overall results



# overall results



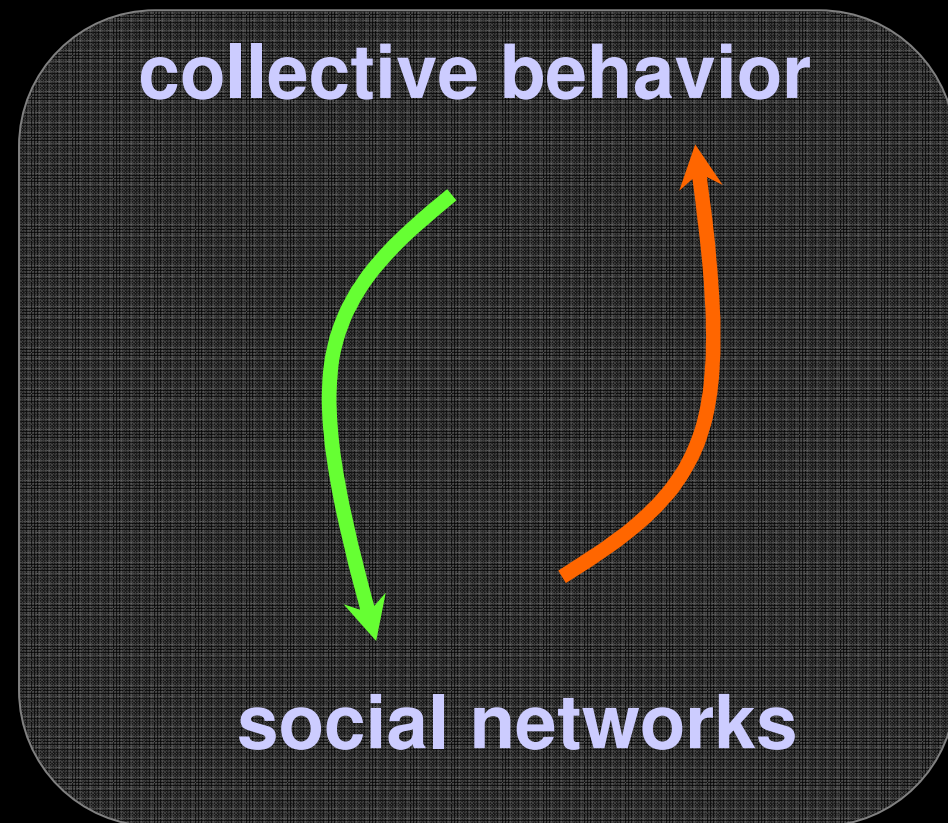
# overall results



## but.... social networks are not static !!

even when individuals remain the same, their connectivity patterns change in time

in fact, games take place on **networks that adapt to the behavioural changes of individuals** who, in turn, **may change their behaviour in response to network changes.**



# evolutionary games on adaptive networks

if you have a well-defined behaviour : **C** or **D**

*what is your best (most convenient) partner ?*

*for ALL social dilemmas*

the best partner for any strategy is always a **Cooperator**

*consequently, irrespective of the dilemma :*

**Cs** look for **Cs** to cooperate with

**Ds** look for **Cs** to exploit

# evolutionary games on adaptive networks

an individual based model of co-evolution of *strategy* & *structure*

- individuals can be **satisfied** or **dissatisfied** with a link
- if **satisfied**, they will try to keep the link
- if **dissatisfied**, they may attempt to **rewire** the link
- *link rewiring proceeds to a **first neighbor** of the **previous peer***
- **conflicts of interest** may occur

Santos, Pacheco, Lenaerts, PLoS Comput. Biol. (2006).,  
Pacheco, Traulsen, Nowak, Phys. Rev. Lett. (2006).  
Van Segbroeck, Santos, Lenaerts, Pacheco, BMC Evol Bio (2008).  
...and others.

# co-evolution of game strategy & network structure

we have *two different* time-scales :

- ❖ strategy evolution  $T_S$
- ❖ structural evolution  $T_A$

we define the ratio  $W = T_S / T_A$

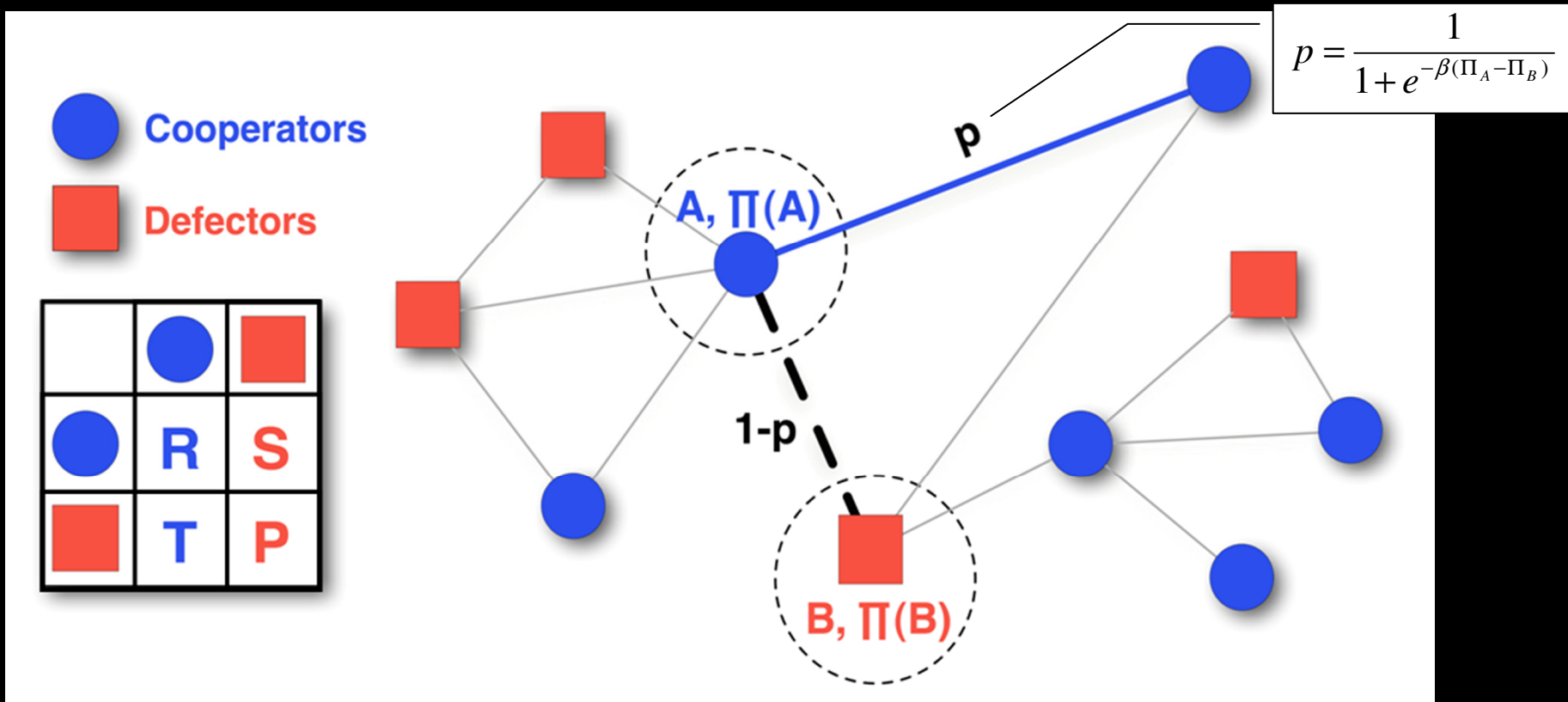
*and study co-evolution as a function of  $W$*

*for ALL social dilemmas ;*

*features of the model :*

- ❖ population is constant
- ❖ average connectivity remains constant
- ❖ graph remains connected

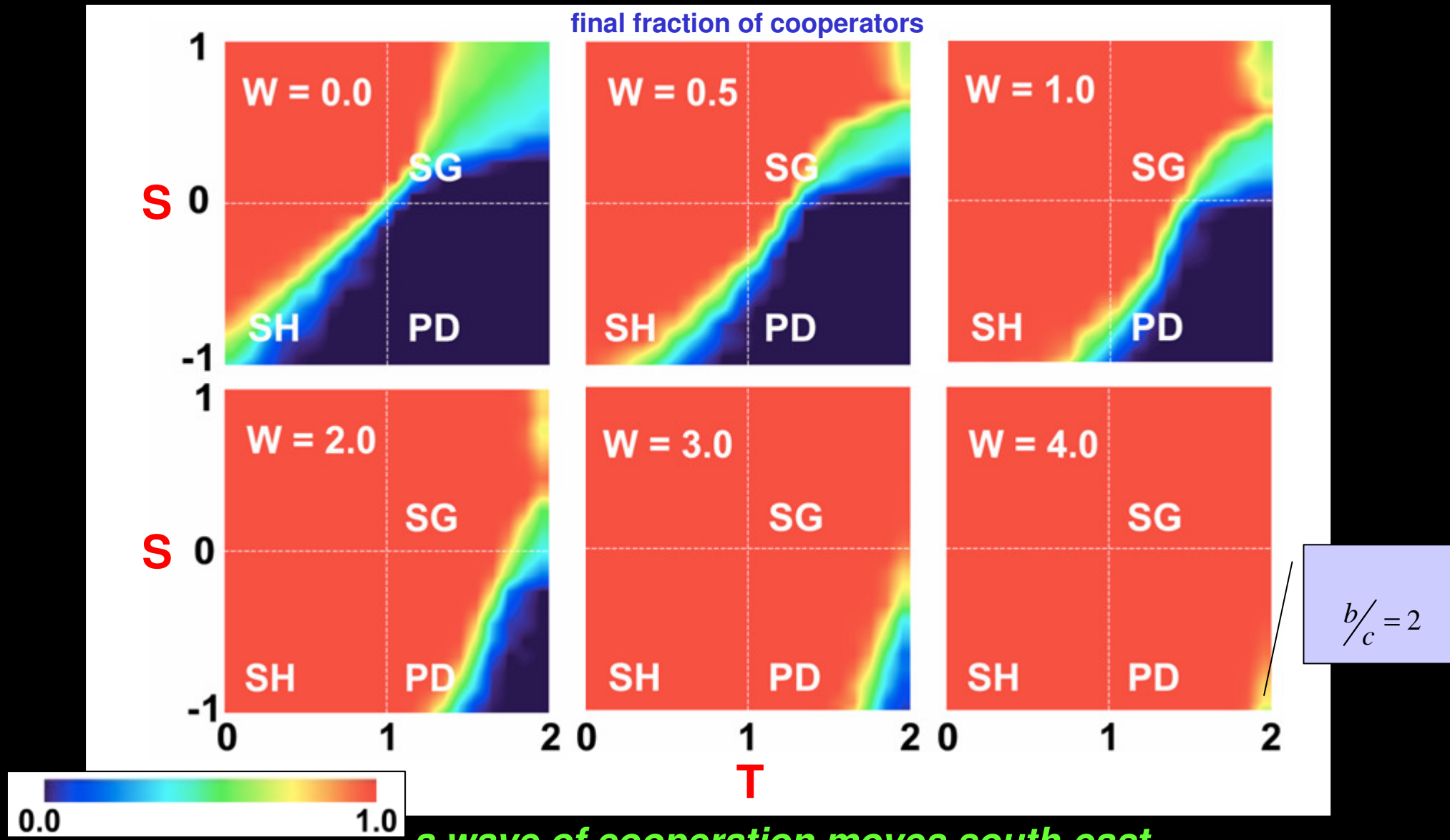
# co-evolution of game strategy & network structure



- ❖ choose **A** @ random; then choose a neighbour **B** of **A** @ random ;
- ❖ **B** is satisfied (**A** is **C**) ; **A** is **NOT** satisfied (**B** is **D**);
- ❖ **B** wants to keep link; **A** wants to change;
- ❖ with probability **p** **A** rewires to a neighbour of **B** ;
- ❖ with probability **(1-p)** **B** keeps link;
- ❖ remember: a neighbour of a defector is “most likely” a cooperator ;



# co-evolution of game strategy & network structure



*a wave of cooperation moves south-east . . .  
. . . as rewiring dynamics becomes faster*

# evolutionary games on adaptive networks

OK, cooperation increases, but **how do the networks look like ?**

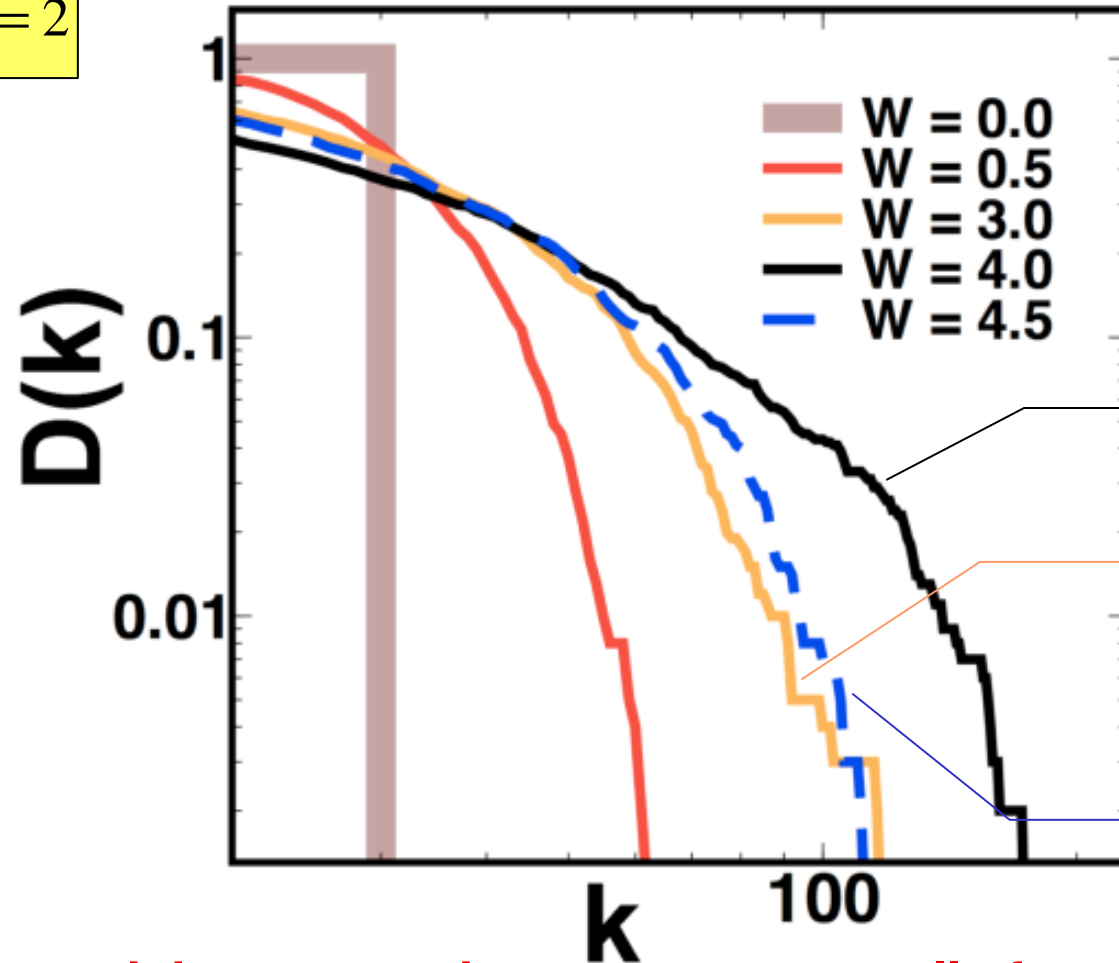
*networks* exhibit **features** which **depend on the game at stake** and on the actual values of the **payoff matrix**

as soon as **Cs** get rid of **Ds**, **network heterogeneity** gets naturally **reduced**, as small errors in decision making will help networks to become increasingly random

# evolutionary games on adaptive networks

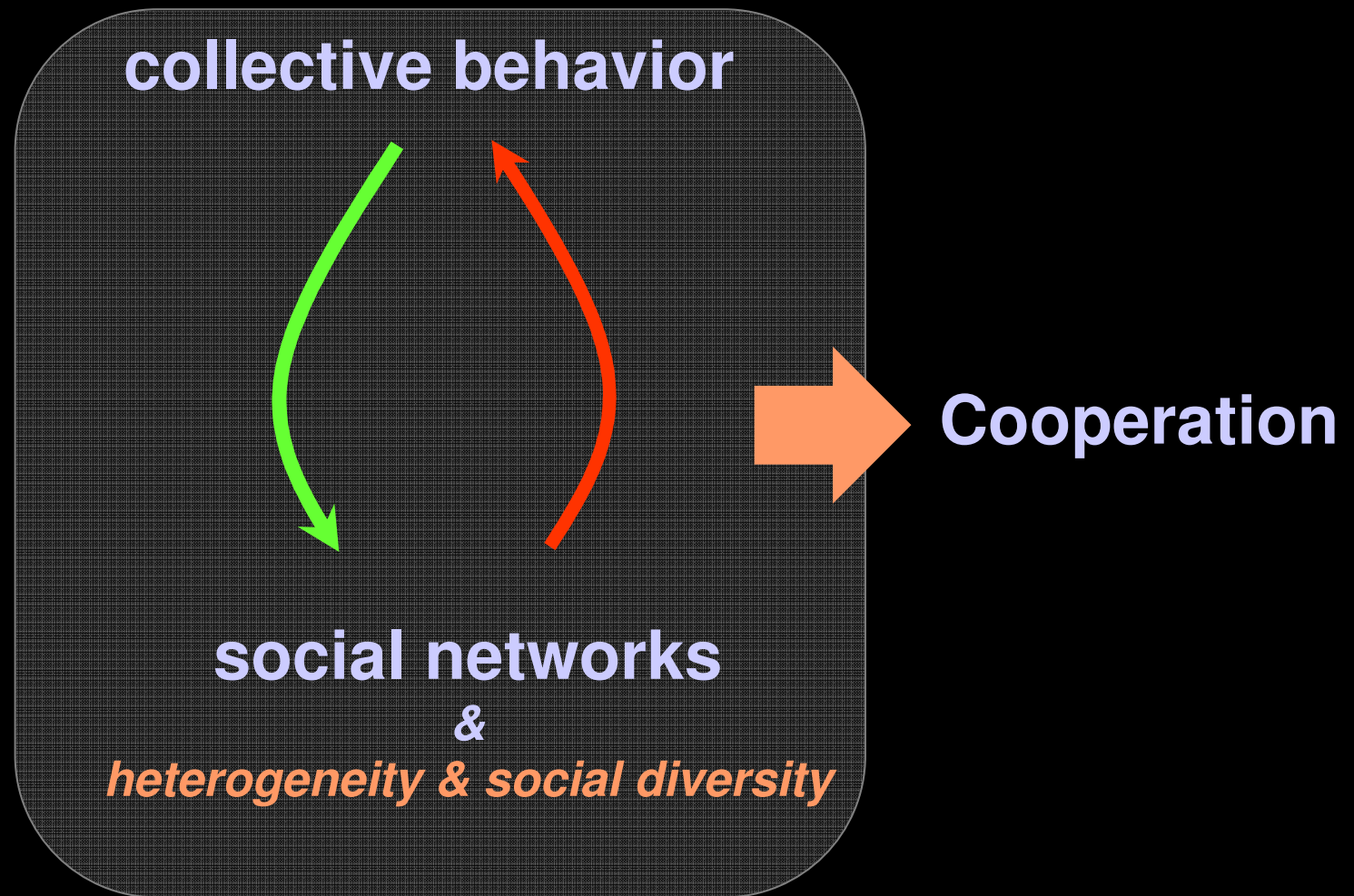
PD

$$\frac{b}{c} = 2$$



network heterogeneity emerges naturally from the co-evolution of strategy & structure

# co-evolution of game strategy & network structure



FC Santos, JM Pacheco, T Lenaerts, PNAS 103 3490-3494 (2006).  
FC Santos, MD Santos, JM Pacheco, Nature 454, 213-216 (2008).  
And others...

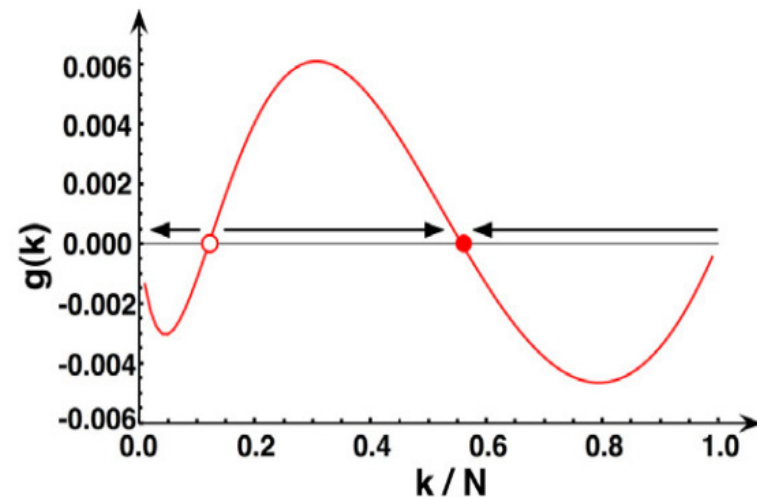
Santos, Pacheco, Lenaerts, PLoS Comput. Biol. (2006).  
Pacheco, Traulsen, Nowak, Phys. Rev. Lett. (2006).  
Van Segbroeck, Santos, Lenaerts, Pacheco, Phys Rev Lett (2009)

# the role of heterogeneity

- **network heterogeneity** is a natural consequence of evolution
- **heterogeneity** transforms a **PD** into a **SH**, even for weak selection.
- **what about N-person games ?**

**heterogeneous networks (both static & dynamic) lead to**

**NPD & NSG → NSH**



[JMoreira, JmP, FCSantos, *Nat Sci Rep* (2013) in press ]

[MDSantos, FCSantos, JmP, *JTB* 315 (2012) 81 ]

[JSVSegbroek, FCSantos, Tlenaerts, JmP, *NJP* 13 (2011) 013007 ]

[MOSouza, FCSantos, JmP, *JTB* 260 (2009) 581 ]

[JmP, FCSantos, MOSouza, BSkyrms *PRSB* 276 (2009) 315 ]

# *the ubiquity of social diversity*

## *a natural source of diversity*

**the simple co-evolution of network topology and behaviours leads both cooperation to thrive and to strongly heterogeneous network scenarios**

JM Pacheco, A Traulsen, MA Nowak, Physical Review Letters 97 (2006) 258103

FC Santos, JM Pacheco, T Lenaerts, PLoS Computational Biology (2006) 2 (10):e140

*diversity in the number of interactions*  
**some individuals tend to interact more than others**

## *diversity in social influence*

**some individuals will be chosen as a role model more often than others**

FC Santos, JM Pacheco, Physical Review Letters 95 (2005) 098104

FC Santos, JM Pacheco, T Lenaerts, Proc Natl Acad USA 103 (2006) 3490

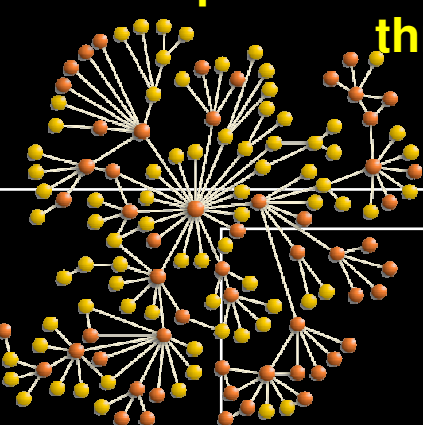
FC Santos, MD Santos, JM Pacheco, Nature 454 (2008) 213-216

## *context dependent contributions*

**some individuals will contribute more or less depending on their social position and revise their social ties accordingly**

FC Santos, MD Santos, JM Pacheco, Nature 454 (2008) 213-216

Pacheco, Pinheiro, Santos, PLoS Comput Bio (2009)



# *the ubiquity of social diversity*

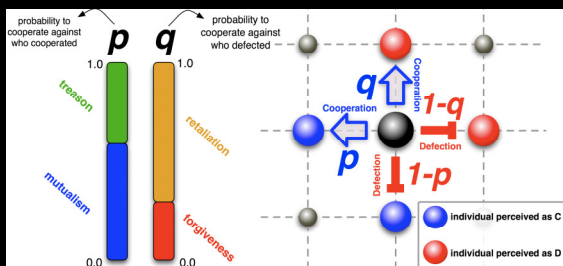
*diversity in the way individuals manage their social ties*  
**diversity in individual responses to adverse social ties promotes cooperation**

S. Van Segbroeck, F.C. Santos, T. Lenaerts, J.M. Pacheco. Phys Rev Lett, 102 058105, 2009.

*diversity of signals promotes cooperation*  
**cooperators may easily find a suitable secret handshake whenever they have a rich portfolio of signals to pick from**

FC Santos, JM Pacheco, B Skyrms, Journal of Theoretical Biology 274 (1) 30-35 (2011).

*diversity in individual cognition promotes cooperation*  
**whenever Cs & Ds react differently to different neighbours based on past experience, cooperation blooms**



J Vukov, FC Santos, JM Pacheco, PLoS One, 6 e17939 (2012)

J Vukov, FC Santos, JM Pacheco, New Journal of Physics, 14 063031 (2012)

# *the ubiquity of social diversity*

## *diversity in learning rates*

**some tend to change their behavior more swfitly than others**

A. Szolnoki, M. Perc, and G. Szabó, Eur. Phys. J. B, 2008

## *globalization and human cooperation*

**individuals that often participate in culturally diverse interaction groups, tend to be more cooperative (experimental result)**

Buchan et al. , PNAS 2009

## *solving the climate change probem*

**individuals cooperate more when they play different roles in deciding to cooperate or not in taming the planet's climate**

Santos & Pacheco, PNAS 2011



## *the ubiquity of social diversity*

***diversity** in many of its forms appears to be a fundamental mechanism towards cooperation*

# Evolution of Diversity and Cooperation

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Jorge M. Pacheco



*Departamento de Matemática & Aplicações  
Universidade do Minho  
Portugal*

The logo for UIMP (Universidad Internacional Menéndez Pelayo), consisting of the letters "UIMP" in a bold, red, serif font, with the full name "Universidad Internacional Menéndez Pelayo" in a smaller, black, sans-serif font below it.

**UIMP**  
Universidad Internacional  
Menéndez Pelayo

The logo for FisyMat, with the letters "FisyMat" in a white, sans-serif font on a red rectangular background.

**FisyMat**



Luis Santaló School, 19<sup>th</sup> of July, 2013