Evolutionary Game Theory on networks

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Introduction

- Introduction
- 2 Basics of game theory

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- Basics of evolutionary dynamics
 - Constant selection
 - Frequency dependent selection

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- Evolutionary game theory on graphs
 - Pairwise games
 - Group games

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Introduction

A bit of history ...



A bit of history ...

- 11 Nobel prizes
- 1 Blockbuster movie
- 1 Viral YouTube video (at least)

- https://www.nobelprize.org/prizes/lists/all-prizes-in-economic-sciences
- https://www.imdb.com/title/tt0268978
- https://www.youtube.com/watch?v=S0qjK3TWZE8

A bit of history ...



Why "individuals" are willing to pay some **cost** to provide **benefits** for themselves and **others**?

Game Theory

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Payoff matrix				
	S1	S_2		Sm
S_1	$\left(\pi_{S_1,S_1}\right)$	π_{S_1,S_2}		π_{S_1,S_m}
S_2	π_{S_2,S_1}	$\pi_{\mathcal{S}_2,\mathcal{S}_2}$		π_{S_2,S_m}
:	-	:	·	:
\mathcal{S}_m	$\langle n_{S_m,S_1}$	π_{S_m,S_2}	•••	π_{S_m,S_m}

An example:

• Two strategies: cooperation (*C*) and defection (*D*).



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- Two strategies: cooperation (*C*) and defection (*D*).
- Four possible strategies' combinations: (*C*, *C*), (*C*, *D*), (*D*, *C*), and (*D*, *D*).
- We get a 2 × 2 payoff matrix:

Reward $R \rightarrow (C, C)$. **Sucker** $S \rightarrow (C, D)$. **Temptation** $T \rightarrow (D, C)$. **Punishment** $P \rightarrow (D, D)$.

$\begin{array}{c} C & D \\ C \begin{pmatrix} R & S \\ D \end{pmatrix} \end{array}$

Definition of Nash equilibrium

Given a game played by *N* players, a **set of strategies** $S^* \equiv \{S_1, S_2, ..., S_N\}$ is a Nash equilibrium if no player, $i \in \{1, ..., N\}$, can do <u>unilaterally better</u> by changing its strategy, S_i .

- Nash, J. F. Proc. Natl. Aca. Sci. USA, 36, 48-49 (1950).
- Gintis, H. (2009). Princeton University Press.

An example: The Prisoner's dilemma

 Two robbers are arrested after a bank robbery and held separately by the police. However, the police **does not have enough evidences** to have them convicted.



• Szabó, G., and Fáth, G. Phys. Rep., 446, 97 (2007).

An example: The Prisoner's dilemma

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- The prosecutor offers to each robber the same deal: he can confess (*i.e.*, defect) and get a discount on the sentence, or remain silent (*i.e.*, cooperate with the other prisoner) and get no discount (but a shorter jail time).



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- The prosecutor offers to each robber the same deal: he can confess (*i.e.*, defect) and get a discount on the sentence, or remain silent (*i.e.*, cooperate with the other prisoner) and get no discount (but a shorter jail time).
- The payoff matrix (jail's years) is:

• Szabó, G., and Fáth, G. Phys. Rep., 446, 97 (2007).

For example:

$$\begin{pmatrix} -1 & -10 \\ 0 & -7 \end{pmatrix}$$

$$\begin{array}{ccc}
C & D \\
C \begin{pmatrix} -1 & -10 \\
D \begin{pmatrix} 0 & -7 \end{pmatrix}
\end{array}$$

the dilemma

Although the optimal choice would be for both players to **cooperate**, assuming that both players will try to maximize their own payoff, the Nash equilibrium tells us that it best to **defect** regardless of what the other player will do.

Question:

Given the following payoff matrix:

 $\begin{array}{ccc}
C & D \\
C & (10 & 0) \\
D & (7 & 5)
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Answer

Both (C, C) and (D, D) are Nash equilibria, albeit the latter is a strict one.

Evolutionary Dynamics

Foreword:

Evolutionary theory stands on three pillars:



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Evolutionary theory stands on three pillars: **Replication** The ability of an organism to reproduce.



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Replication The ability of an organism to reproduce.
Selection The ability of a species to replicate faster than another.



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Evolutionary theory stands on three pillars:
Replication The ability of an organism to reproduce.
Selection The ability of a species to replicate faster than another.
Mutation The ability of creating new species from the existing ones.

Replication

Suppose to have a fraction x_0 of individuals of species X reproducing with rate *r* and study the evolution of the fraction of agents of species X over (continuous) time.

Logistic equation

$$\frac{dx}{dt} = \dot{x} = rx \, \left(1 - \frac{x}{\kappa}\right)$$

x density of individuals of species X, $x \in [0, 1].$

r reproduction rate
$$r \in [0, \infty[$$
.

$$\kappa$$
 Carrying capacity $\kappa \in [0, 1]$.

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- x density of individuals of species X, $x \in [0, 1]$.
- r reproduction rate $r \in [0, \infty[$.
- κ Carrying capacity $\kappa \in [0, 1]$.

Note

In discrete time the logistic equation is equivalent to the so-called logistic map

(May, 1976):

$$x_{t+1} = rx_t \left(1 - x_t\right)$$


Selection

Suppose to have an infinite population of individuals of **two species**: *A* and *B*. Each species reproduces with rate r_A and r_B , respectively. The fractions (*i.e.*, relative abundances or densities) of individuals of species *A* is *x* and of species *B*, *y*, instead. The sum of densities is constant (*i.e.*, x + y = 1).

$$\begin{cases} \dot{x} &= x \left(r_A - \varphi \right) \\ \dot{y} &= y \left(r_B - \varphi \right) \end{cases}$$

where

$$\varphi = r_A x + r_B y$$

 ${x, y}$ Species' densities $x, y \in [0, 1]$ x(t) + y(t) = 1 ∀t. ${r_A, r_B}$ Species' reproduction rates . φ Average fitness of the whole population.

• Nowak, M. A. (2007). Evolutionary dynamics: exploring the equations of life. Belknap Press.

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Since x + y = 1

$$\varphi = r_A x + r_B y = r_A x + r_B (1 - x)$$

$$\begin{cases} \dot{x} = x (r_A - \varphi) \\ \dot{y} = y (r_B - \varphi) \end{cases}$$

Since x + y = 1

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Then

$$\dot{x} = x \left[r_A - r_A x - r_B (1 - x) \right] = x \left[r_A (1 - x) - r_B (1 - x) \right] = x (1 - x) (r_A - r_B) .$$



• Strogatz, S. H. (1994). Nonlinear Dynamics And Chaos: With Applications To Physics, Biology, Chemistry And Engineering. Westview Press.



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Game theory is not enough because

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- Players do not play only once.
- Players are neither smart (*i.e.*, they do not know how to compute the Nash equilibrium) nor fully rational (*i.e.*, they do not act always to maximize their payoff).
- Players do not have **full knowledge** (*i.e.*, they know all the entries of the payoff matrix) and tend to **learn** by adopting a strategy ensuring them the best success in the next round.

Solution

- Players interact via a game and play it multiple times.
- Payoff translates into fitness and success in the game translates into reproductive success.
- The reproduction rate depends on the density of agents (*i.e.*, frequency dependent selection).



• Maynard Smith, J., Price, G. Nature 246, 15–18 (1973).

Preamble

Let us consider an infinite population of individuals of species A and B, whose relative abundances are x and y.

Moreover x + y = 1.

Let us denote the **fitness** of species *A* with $f_A(x, y)$ and of species *B* as $f_B(x, y)$, respectively.

Preamble

Let us consider an infinite population of individuals of species A and B, whose relative abundances are x and y.

Moreover x + y = 1.

Let us denote the **fitness** of species *A* with $f_A(x, y)$ and of species *B* as $f_B(x, y)$, respectively.

$$\begin{cases} \dot{x} &= x \left(f_A(x, y) - \varphi \right) \\ \dot{y} &= y \left(f_B(x, y) - \varphi \right) \end{cases}$$

where

$$\varphi = x f_A(x, y) + y f_B(x, y)$$

Note

The above equation is known as the **replicator equation**.

$$\begin{cases} \dot{x} = x (f_A(x, y) - \varphi) \\ \dot{y} = y (f_B(x, y) - \varphi) \end{cases}$$

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As x + y = 1, we can write

$$\varphi = x f_A(x, y) + y f_B(x, y) = x f_A(x) + (1-x) f_B(x)$$

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As x + y = 1, we can write

$$\varphi = x f_A(x, y) + y f_B(x, y) = x f_A(x) + (1 - x) f_B(x)$$

Then

$$\dot{x} = x \left[f_A(x) - x f_A(x) - (1 - x) f_B(x) \right] = x \left[(1 - x) f_A(x) - (1 - x) f_B(x) \right] = x (1 - x) (f_A(x) - f_B(x)).$$



Case study: 2 strategy pairwise games

Let us consider a population of players with two strategies: cooperation (C) and defection (D). The payoff matrix is:

 $\begin{array}{ccc}
C & D \\
C & \begin{pmatrix} R & S \\
D & T & P \end{pmatrix}
\end{array}$

Intermediate fixed point

$$\dot{x} = x \left(1 - x\right) \left(f_C(x) - f_D(x) \right)$$

where

$$f_C(x) = xR + (1 - x)S$$

 $f_D(x) = xT + (1 - x)P$

$$\dot{x} = 0 \Leftrightarrow f_C(x) - f_D(x) = 0$$

$$f_C(x) - f_D(x) = xR + (1 - x)S - xT - (1 - x)P$$

$$= x (R - T) + (1 - x) (S - P)$$

$$= x (R - T) + (S - P) - x (S - P)$$

$$= x (R - T - S - P) + (S - P) .$$

Thus

$$f_C(x) - f_D(x) = 0 \Leftrightarrow \boxed{x^* = \frac{P - S}{R - T - S + P}}$$

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Simplified payoff matrix

One way to reduce the complexity of the problem is to use a **simplified payoff matrix**

$$\begin{array}{ccc} C & D & & C & D \\ C & \begin{pmatrix} R & S \\ T & P \end{pmatrix} &= \begin{array}{ccc} C & \begin{pmatrix} 1 & S \\ T & 0 \end{pmatrix} \end{array}$$

With $S \in [-1, 1]$ and $T \in [0, 2]$.







Harmony game (HG) $(S \ge 0 \text{ and } T \le 1).$ Hawk and Dove (HD) $(S \ge 0 \text{ and } T \ge 1).$ Note: Known also as Snowdrift Game or Chicken Game.



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Harmony game (HG) $(S \ge 0 \text{ and } T \le 1).$ Hawk and Dove (HD) $(S \ge 0 \text{ and } T \ge 1).$ Note: Known also as Snowdrift Game or Chicken Game. **Prisoner's Dilemma (PD)** $(S \leq 0 \text{ and } T \geq 1).$ Stag Hunt (SH) $(S \leq 0 \text{ and } T \leq 1).$

$$x^{\star} = \frac{S}{T+S-1} \qquad f_C(x) - f_D(x) = (S-P) + x(R-T-S-P)$$





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$$x^{*} = \frac{S}{T+S-1} \qquad f_{C}(x) - f_{D}(x) = (S-P) + x(R-T-S-P)$$





Note

The stability of the fixed points (especially of those corresponding to pure strategies) is intimately related with the concept of **evolutionary stable strategy** (ESS) which is the evolutionary counterpart of the **Nash equilibrium**.

Evolutionary Game Theory on Graphs

Pairwise games on networks



• Nowak, M. A. Science, 314, 1560, (2006).

Pairwise games on networks


Network reciprocity

 Each player corresponds to a vertex of the network and interacts ONLY with her neighbors.



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- Players play a game and accumulate payoff according to its payoff matrix, and then update their strategies according to some update rule.



Network reciprocity

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- Players play a game and accumulate payoff according to its payoff matrix, and then update their strategies according to some update rule.
- The dynamics takes place until the system ends up in one of the so-called **absorbing states** (*i.e.*, pure strategy equilibria).



Update Rules

Replicator (REP): Player *i* chooses one of her neighbors at random and compares their payoffs. If $f_j > f_i$ player *i* copies *j*'s strategy with probability $\Pi \propto f_i - f_i$.



• Schlag, K. H. Jour. Econ. Theo., 78, 130, (1998).

Update Rules

Unconditional Imitator (UI): Player *i* looks at all her neighbors and chooses the one with the highest payoff, *j*, and copy her strategy if $f_i > f_i$.



• Nowak, M. A., and May, R. Nature 359, 826 (1992).

Update Rules

Moran Rule (MOR): Player *i* chooses one of her neighbors proportionally to her payoff, and changes her strategy to that of the chosen one.



• Moran, P. A. P. The Statistical Processes of Evolutionary Theory (1962).

Update Rules

Fermi Rule (FER): Player *i* chooses at random one of her neighbors, *j*, compare their payoffs, and copy her strategy with probability:

$$P_{j\to i} = \frac{1}{1+e^{-\beta(\pi_j-\pi_i)}}$$



• Blume, L. E. Games and Economic Behavior, 5, 387 (1993).





What are the effects of introducing degree heterogeneity?

Setup

- Consider a PD game with UI update.
- Measure the effects of topology considering a Watts-Strogatz network with rewiring probability ε



• Abramson, G., and Kuperman, M. Phys. Rev. E, 63, 030901 (2001).

Main results

As we move from a lattice network $(\varepsilon = 0)$ to an ER network $(\varepsilon = 1)$, defection emerges for higher values of the temptation *t*.

Note

values of t < 1 do not correspond to the PD game.



• Abramson, G., and Kuperman, M. Phys. Rev. E, 63, 030901 (2001).

Setup

- Consider a PD and Snowdrift (SG) games with replicator update.
- Consider different scale-free BA networks with different average degree (k) = z.
- They compare the effects of degree heterogeneity running the dynamics also on regular lattices.

• Santos, F., and Pacheco, J. Phys. Rev. Lett., 95, 098104. (2005)

Main results

- The presence of hubs stimulates the emergence of cooperation in all the region of the parameter space (*b* for PD and *r* for SG).
- Increasing the value of z has a positive effect on cooperation in BA networks.

Note

They also test size effects, as well as the role of degree correlations (by using different models to generate scale-free networks).



• Santos, F., and Pacheco, J. Phys. Rev. Lett., 95, 098104. (2005)

Setup

- Explore the behavior of four games (HG, HD, PD, and SH) spanning the *T*, *S* space.
 Update the strategies via a replicator rule.
- Consider four network types: complete (*i.e.*, mean-field), single-scale (Gaussian degree distribution), scale-free random (*i.e.*, configuration model), and scale-free (BA).

• Santos, F., Pacheco, J., and Lenaerts, T. Proc. Nat. Acad. Sci. USA, 103, 3490 (2006).

Main results

- Degree heterogeneity (*i.e.*, hubs) amplify the region of the (*T*, *S*) space where cooperation thrives.
- Degree correlations in scale-free networks boost even more cooperation.



• Santos, F., Pacheco, J., and Lenaerts, T. Proc. Nat. Acad. Sci. USA, 103, 3490 (2006).

b

Even if cooperators are **exploited** by defectors (and accumulate less payoff on a single pairwise interaction), cooperator hubs can accumulate higher payoffs (additive payoff scheme) taking over defectors and triggering a cascade of "conversions," thus allowing the onset of full cooperation.

• Gómez-Gardeñes, et al. Phys. Rev. Lett., 98, 108103 (2007).

Payoff schemes

The total payoff of a player i, $\Pi(i)$, is equal to:

Additive The sum of all the payoffs accumulated in each of the games played, $\pi(i,j)$: $\Pi(i) = \sum_{j} \pi(i,j)$.

Average The average of the payoffs accumulated in each of the games played: $\Pi(i) = \frac{1}{k_i} \sum_j \pi(i,j)$.

Note

Alternatively, instead of computing the average of the payoffs one can introduce a "participation cost" *h*.

• Masuda, N. Proc. R. Soc. B., 274, 1815 (2007).

Results

- Increasing the participation cost, *h*, (top right, bottom right, bottom left) is detrimental for cooperation.
- We recover the mean-field cooperation diagram (top-left).



• Masuda, N. Proc. R. Soc. B., 274, 1815 (2007).

Public Good Game

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Public Good Game

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- Collect all the donations, multiply them by a factor η ≥ 1 and distribute them in equal parts, b, among all the *m* players.

Payoff

$$\pi_i = \begin{cases} b_i - c & \text{if } s_i = 1 \\ b_i & \text{if } s_i = 0 \end{cases}$$

where





• Hardin, G. Science, 162, 1243 (1968).

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accumulation of payoff





Motion coordination (synchro + games)

Vaccination (epidemic + games)





Comorbidity (epidemic + games)

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Summing up ...

Take home messages



Game theory as a way to model **rational decisions**.

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Take home messages



Evolutionary game theory as a way to model evolution under variable (frequency dependent) reproduction's rate.
Take home messages



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Contacts





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