

The Poisson Geometry of Replicator Dynamics

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Why?

- Dynamical system describing evolution of distribution of frequencies
- Discrete probability distribution

$$x \in \Delta^n \subset \mathbb{R}^{n+1} = \{x \in \mathbb{R}^{n+1} : \sum_i x^i = 1, x^i \geq 0\} \quad (1)$$

- No symplectic structure on odd faces

Poisson algebra

$(V, \circ, \{\cdot, \cdot\})$ vector space with two bilinear operations

- (V, K, \circ) associative algebra
- $(V, K, \{\cdot, \cdot\})$ Lie algebra (a.s. and Jacobi)
- $\{\cdot, \cdot\}$ derivation with respect to \circ in both arguments, namely for any fixed $u \in V$ the map $\{u, \cdot\} : V \rightarrow V$ fulfills

$$\{u, a \circ b\} = \{u, a\} \circ b + a \circ \{u, b\} \quad (2)$$

for any $a, b \in V$, and similarly for $\{\cdot, u\}$.

The map $\{\cdot, \cdot\}$ is called **Poisson bracket**.

Poisson manifold

- Smooth manifold M with a Poisson bracket $\{\cdot, \cdot\} : C^\infty(M) \times C^\infty(M) \rightarrow C^\infty(M)$ making $(C^\infty(M), \{\cdot, \cdot\})$ a Poisson algebra.
- **Poisson bivector**: π antisymmetric $(2, 0)$ tensor field¹

$$\{f, g\} = \pi(df, dg) \tag{3}$$

$$\sum_{\text{cyclic } i,j,h} \pi^{ik} \partial_k \pi^{jh} = 0 \tag{Jacobi}$$

¹[Vai94, p. 4][DZ05, p. 6][LM87, p. 109]

- $[\pi, \pi]_S = 0$ Schouten-Nijenhuis bracket²
- Symplectic manifold is Poisson³

$$\begin{aligned} \{\cdot, \cdot\} : C^\infty(M) \times C^\infty(M) &\rightarrow C^\infty(M) \\ (f, g) &\longmapsto \{f, g\} = \omega(X_f, X_g) = \pi(df, dg) \end{aligned} \tag{4}$$

²[Vai94, p. 6] [DZ05, p. 27][BV88]

³Sign convention $\iota_{X_f}\omega = -df$

Poisson Hamiltonian vector field

- Sharp homomorphism $\sharp : \Omega(M) \rightarrow \tau(M)$ defined also if π degenerate
- Hamiltonian vector field

$$X_f = (df)^\sharp = \pi(df, \cdot) \quad (5)$$

$$X_f f = \pi(df, df) \equiv 0 \quad (6)$$

Nondegenerate Poisson manifold is symplectic

$$\omega(X, Y) = \pi(X^\flat, Y^\flat), \quad \forall X, Y \in \tau(M) \quad (7)$$

Jacobi grants closedness of ω !

Poisson morphism $F : (M, \pi_M) \rightarrow (N, \pi_N)$

- bivectors are F -related

$$\pi_M(f \circ F, g \circ F) = \pi_N(f, g) \circ F, \quad \forall f, g \in C^\infty(N) \quad (8)$$

- pullback is Lie algebra homomorphism

$$\{F^*f, F^*g\}_M = F^*\{f, g\}_N \quad (9)$$

Poisson vector field \Leftarrow Hamiltonian vector field⁴

$$\mathcal{L}_X \pi = 0 \quad (10)$$

Local flow $\Theta_t(p)$ is Poisson diffeomorphism

⁴LM87, p. 122.

Example

$$F : \mathbb{R}^4 \rightarrow \mathbb{R}^2$$

$$(q^1, p^1, q^2, p^2) \mapsto (x, y) = (q^1, p^1)$$

$$\pi_4^{ij} = \begin{pmatrix} 0 & 1 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & -1 & 0 \end{pmatrix} \quad \pi_2^{ij} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$

$$J\pi_M J^T = \pi_N \circ F$$

Symplectic foliation of a Poisson manifold

How does the motion along Hamiltonian vector fields look like on a Poisson manifold?

- **Poisson submanifold** $\iota : S \rightarrow M$ such that every Hamiltonian vector field is tangent to S
- S Poisson manifold such that ι is Poisson morphism⁵
- **Characteristic space**

$$C_p = \text{Im}(\sharp_p) = \sharp_p(T_p^*M) \subset T_pM \quad (11)$$

⁵Mei17, p. 19.

Theorem (Symplectic foliation)

*The characteristic distribution of a Poisson manifold is a smooth generalized distribution spanned by Hamiltonian vector fields. It is integrable, and its leaves S are *nondegenerate* Poisson submanifolds⁶.*

⁶[OR04, p. 131][LM87, p. 130]

Symplectic foliation of a Poisson manifold

- Every Poisson manifold is a union of disjoint immersed **symplectic** submanifolds, the immersion being a Poisson morphism.
- Two points belong to the same leaf if and only if they can be connected by a piecewise-smooth curve consisting of integral curves of **Hamiltonian vector fields**.
- The dimension of the leaf through a point is the rank of π at that point.

Problem: Let $\psi : G \times M \rightarrow M$ be a smooth action of a Lie group G on a manifold M .

- When is the quotient space a manifold?
- Does the quotient preserve structures existing on M ?

Lie groups actions

Recall: the action of G on M is

- *proper*⁷ if [some technical condition about compactness], always given in the following
- *free* if all isotropy subgroups are trivial

Furthermore if (M, π) is a Poisson manifold the action of G is

- *Poisson* if the map $g : p \mapsto g \cdot p$ is a Poisson morphism for all $g \in G, p \in M$

⁷Lee12, p. 543.

Quotient Manifold Theorem

Theorem (Quotient Manifold)

*If a Lie group G acts smoothly, **freely** and properly on a smooth manifold M then the orbit space M/G is a smooth manifold of dimension $\dim M - \dim G$ with unique smooth structure such that the canonical projection is a smooth submersion⁸.*

What happens removing freeness?

⁸Lee12, p. 544.

Stratified space

Let X be a topological space, and $\mathcal{S} = \{S_i\}_{i \in I}$ a locally finite partition of X such that

- the pieces of \mathcal{S} are locally closed smooth manifolds $S_i \subset X$, called *strata*;
- the strata fulfill a *frontier condition*.⁹

The pair (X, \mathcal{S}) is called **stratified space**, or *stratification* of X .

⁹if a stratum meets the closure of another, the first stratum is contained in the closure of second. $S_i \cap \bar{S}_j \neq \emptyset \Rightarrow S_i \subset \bar{S}_j$. See [OR04, p. 31].

Stratified space - remarks

- collection of manifolds *fitting together nicely*
- in general of different dimensions
- in general not a manifold itself
- e.g. intuitively, a simplex: manifolds = faces
- A SS can be endowed¹⁰ with an appropriate smooth structure and an algebra of smooth functions $C^\infty(X)$.

¹⁰OR04, p. 32.

Theorem (Stratification)

If a Lie group G acts smoothly and properly on a smooth manifold M then the orbit space M/G is a smooth stratified space¹¹.

¹¹See [OR04, pp. 75,84] for the description of the strata as connected components of the reduced orbit type submanifolds.

Problem: Act with a Lie group G on a manifold M . When is the quotient space a manifold? Does the quotient space preserve structures existing on M ?

Problem: Act with a Lie group G on a manifold M . When is the quotient space a manifold? Does the quotient space preserve structures existing on M ?

A **Poisson stratification**¹² of a topological space X is a smooth stratification (X, \mathcal{S}) with a Poisson algebra $(C^\infty(X), \{\cdot, \cdot\})$ such that

- each stratum is a Poisson manifold, and
- each inclusion is a Poisson morphism.

¹²ORF09, p. 1271.

Theorem (Poisson reduction)

G Lie group acting smoothly and properly on Poisson manifold (M, π) .

- *Poisson action: the quotient space is a Poisson stratified space;*
- *Poisson free action: the quotient space is a Poisson manifold;*
- *unique structure such that the canonical projection is Poisson morphism.*

¹³[OR04, p. 364] [ORF09, p. 1273]

Simplex stratified Poisson structure

The standard simplex

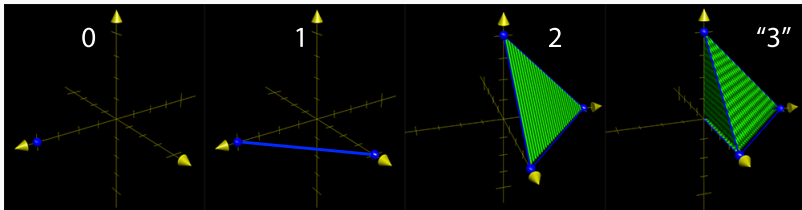


Figure 1: Simplices fully representable in three dimensions

$$\Delta^n \subset \mathbb{R}^{n+1} = \{x \in \mathbb{R}^{n+1} : \sum_i x^i = 1, x^i \geq 0\} \quad (12)$$

$$\Delta^n \subset \mathbb{R}^{n+1} = \{x \in \mathbb{R}^{n+1} : \sum_i x^i = 1, x^i \geq 0\}$$

- $I = \{0, \dots, n\}$
- $\text{supp}(x) = \{i \in I : x^i > 0\}$
- $J \subset I$ with $d + 1$ elements, $d = 0, \dots, n$ defines
 - d -face $\mathring{\Delta}^J = \{x \in \Delta^n : \text{supp}(x) = J\}$
 - closed d -face $\Delta^J = \{x \in \Delta^n : \text{supp}(x) \subset J\}$

¹⁴AL84, p. 235.

Goal: endow the standard simplex with a stratified Poisson structure via a double reduction procedure.

Regular Poisson reduction

- Quadratic Poisson structure¹⁵ $\{z_i, z_j\} = A_{ij} z_i z_j$ on $M = \mathbb{C}^{n+1} - \{0\}$
- A antisymmetric $(n+1) \times (n+1)$ (will be fitness matrix in zero-sum games)

Action of $G = \mathbb{C} - \{0\}$ on M by complex multiplication element-wise

$$\psi_\lambda(z) = \rho e^{i\alpha} \cdot (r_0, \dots, r_n, \theta_0, \dots, \theta_n) = (\rho r_0, \dots, \rho r_n, \alpha + \theta_0, \dots, \alpha + \theta_n)$$

Free, proper and Poisson: M/G Poisson manifold (complex projective space)

¹⁵ORF09.

Singular Poisson reduction

Further action of \mathbb{T}^n on M/G :

$$\begin{aligned}\psi_T([Z]) &= T \cdot [Z] = (e^{i\phi_1}, \dots, e^{i\phi_n}) \cdot [(z_0, z_1, \dots, z_n)] \\ &= [(z_0, e^{i\phi_1} z_1, \dots, e^{i\phi_n} z_n)]\end{aligned}\tag{13}$$

- well defined for any representative element of the class
- Poisson and proper, **not free**
- $\mathbb{C}P(n)/\mathbb{T}^n$ Poisson stratified space

$$\pi : \mathbb{C}P(n) \rightarrow \mathbb{C}P(n) / \mathbb{T}^n$$

$$[(r_i, \theta_i)] \mapsto [(r_i)]$$

$$\xi : \mathbb{C}P(n) \rightarrow \Delta^n \subset \mathbb{R}^{n+1}$$

$$[z] \mapsto \left(\frac{r_0^2}{r_0^2 + \cdots + r_n^2}, \cdots, \frac{r_n^2}{r_0^2 + \cdots + r_n^2} \right)$$

- well defined
- onto the standard simplex
- $[z] \sim_\xi [w] \iff [z] \sim_{\mathbb{T}^n} [w]$

$$\Delta^n \cong \mathbb{C}P(n) / \mathbb{T}^n \tag{14}$$

The standard simplex is a Poisson stratified space with unique Poisson structure such that the canonical projection is a Poisson morphism.

The stratified Poisson structure of a simplex

- The strata are precisely the faces of the simplex¹⁶
- The resulting Poisson structure on Δ^n is

$$\{x^i, x^j\} = x^i x^j \left(A_{ij} - \sum_h (A_{ih} + A_{hj}) x^h \right) \quad (15)$$

- This actually is a Poisson structure for the whole R^{n+1} such that the faces are Poisson submanifolds.

¹⁶Isotropy type submanifolds analysis.

Next step: A zero-sum replicator dynamical system on Δ^n is Hamiltonian with respect to this Poisson structure if it admits an interior fixpoint¹⁷.

¹⁷[AD14], [AL84]

References for this section

- Encyclopedia on Hamiltonian reduction [OR04]
- Simplex Stratified Poisson structure [ORF09], [AD14]

Evolutionary games and replicator dynamics

- Consider a **population** composed of **interacting individuals**;
- each individual has at its disposal a finite set of behaviors, traits, **pure strategies** to adopt;
- on this choice and via the interaction with other individuals depends his **fitness**, his well-being, his payoff, measured in some units;
- via some mechanism (inheritance, learning, imitation, mutation, ...) **successful strategies spread**;
- *how does the average population strategy evolve?*

Normal form games¹⁸

An N -normal form game (Δ^N, g) is the collection of

- a set of $N + 1$ *pure strategies* $\{R_0, \dots, R_N\}$;
- a *game space* $\Delta^N \in \mathbb{R}^{N+1}$
- a *population* of interacting individuals;
- a *payoff function*

$$\begin{aligned} g : \Delta^N \times \Delta^N &\rightarrow \mathbb{R} \\ p, q &\longmapsto g(p, q) \end{aligned} \tag{16}$$

A point in game space is called a **strategy**, and $g(p, q)$ is the **payoff** of the strategy p against the strategy q .

¹⁸HS98, p. 57.

Strategies and pure strategies

- Pure strategies: belong to some abstract strategy space. Behavior, physical trait, belief, ...
- Strategy
 - discrete probability distribution of pure strategies usage for a single individual;
 - distribution of pure strategies in the population.
 - $p^i \geq 0, \sum_i p^i = 1 \Rightarrow p \in \Delta^N$
- Identify abstract *pure* strategy R_i with vertex strategy e_i of simplex
- $p = \sum_i p^i e_i$

Interaction

- **Local:** the payoff of an individual employing a certain strategy depends on the outcome of a pairwise encounter with another individual
 - *bilinear* payoff
 - e.g. Hawks and Doves
- **Global:** no actual pairwise encounter occurs; the payoff of a strategy depends on the actual state of the population as a whole
 - *nonlinear* payoff
 - e.g. sex-ratio

Payoff function

$$\begin{aligned} g : \Delta^N \times \Delta^N &\rightarrow \mathbb{R} \\ p, q &\longmapsto g(p, q) \end{aligned} \tag{17}$$

- $g(p, q)$ = payoff to use strategy p vs strategy q
- Always linear in first argument: $g(p, q) = g(p^i e_i, q) = \sum_i (\text{prob. I use } i\text{-th pure strategy}) \cdot (\text{payoff of } i\text{-th pure strategy vs } q)$

$$= p^i g(e_i, q) =: p^i g_i(q) \tag{18}$$

- Second?

Local interaction

1 vs 1, many times: random pairwise encounters in population

- q = *your* prob. distribution of pure strategies usage
- linearity in second argument

$g_i(q)$ = payoff of i -th pure strategy vs q =

\sum_j (payoff of i -th pure strategy vs j -th pure strategy) \cdot (prob. you use j -th pure strategy)

$$= g_i(e_j) q^j =: g_{ij} q^j \quad (19)$$

Payoff matrix $g_{ij} = g(e_i, e_j)$

Hawks and Doves

- Non lethal fights between animals of the same species
- Darwinian fitness i.e. **reproductive success**
- carefully decide whether to escalate a fight or not

Consider **two pure strategies**:

- *Dove*: show off and provoke the opponent, but quit if the opponent actually escalates
- *Hawk*: fights until your or your opponent's defeat, no matter what.

Hawks and Doves

- Avoided fight has no consequences;
- won fight increases fitness by gain G ;
- lost fight decreases fitness by cost $C > G$.

	meeting a dove	meeting a hawk
a dove gets	$G/2$	0
a hawk gets	G	$\frac{G-C}{2}$

to be continued...

No pairwise encounter occurs

- $g(p, q)$ = payoff of a p -strategist in a population with average q -strategy
- Needs *not* be linear in second argument, e.g. *sex ratio*¹⁹

$$g(p, q) = \frac{p^0}{q^0} + \frac{p^1}{q^1} \quad (20)$$

The more females there are in a population, the less convenient it is to have female offspring.

¹⁹HS98, pp. 60,65.

Linear payoff in the following; similar results hold, taking care of adding a notion of locality to some definitions²⁰.

²⁰HS98, pp. 63,65.

Set of best replies

- Set of best replies to $q \in \Delta^N$

$$\beta(q) = \{p \in \Delta^N : g(p, q) = \max_{p' \in \Delta^N} g(p', q)\} \quad (21)$$

- Replace $p^0 = 1 - \sum_{i=1}^n p^i$

$$g(p, q) = g_0(q) + \sum_{i=1}^n p^i (g_i(q) - g_0(q)) \quad (22)$$

- Non-linear in q does not matter: linear in p ...

Set of best replies

... so that $\beta(q)$ is a nonempty union faces, containing a vertex at least and the whole simplex at most. A fixed q is the "inclination" of the payoff function.

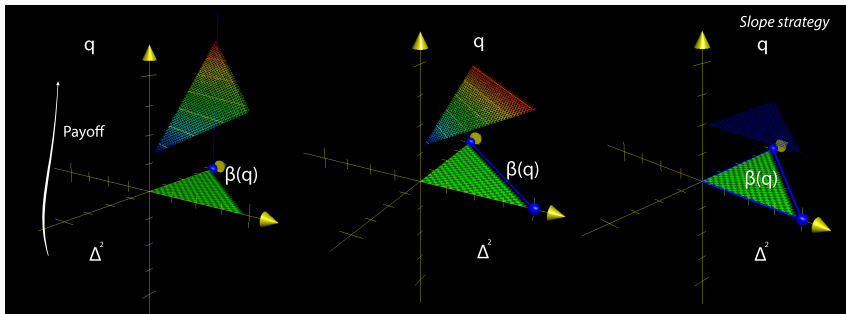


Figure 2: $g(p, q)$ for q fixed, as a function of p for Δ^2

Slope strategy

$$g(p, q) = g_0(q) + \sum_{i=1}^n p^i \underbrace{(g_i(q) - g_0(q))}_{\equiv 0 \forall i \text{ at } \hat{q}} \quad (23)$$

- Strategy \hat{q} such that $g(p, \hat{q}) = g_i(\hat{q})$ for all i , no matter which p
- May or may not exist!
- $\beta(\hat{q}) = \Delta^N$
- Slope support:

$$g_i(p) = g_j(p) \quad \forall i, j \in \text{supp}(p)$$

Nash strategy: best reply to itself, i.e. $p \in \beta(p)$

- Strict: $\beta(p) = p$, can only be vertex
- If slope exists, it is Nash $\beta(\hat{q}) = \Delta^N \ni \hat{q}$
- Nash has slope support
- *Interior* Nash strategy iff slope strategy

Stability of Nash strategy

- Crucial step from GT to EGT
- If alternative best reply exists, why should one stick with p Nash?

$$g(p, p) = g(q, p), \forall q \in \beta(p) \quad (24)$$

- **Stable** p Nash: $g(p, q) > g(q, q), \forall q \in \beta(p), q \neq p$
- Mutants check their own growth!
- Strictly population concept, doesn't make sense 1 vs 1.
Indeed..

Static notions of equilibrium

Stable Nash if and only if²¹

- **Evolutionarily stable strategy** \hat{p} : if everybody is using it, a mutant minority can not invade

$$g(\hat{p}, \epsilon p + (1 - \epsilon)\hat{p}) > g(p, \epsilon p + (1 - \epsilon)\hat{p}) \quad (25)$$

for all $p \neq \hat{p}$, and for all

$0 < \epsilon < \text{some positive invasion threshold.}$

²¹HS98, p. 63.

Back to Hawks and Doves

$p_s = (1 - \frac{G}{C}, \frac{G}{C})$ interior slope Nash strategy, **stable**.

Sweet spot of optimal frequency of engaged fights (in this case precisely the ratio G/C between the gain of a won fight and the cost of a lost one).

- Does a population reach an ES strategy?
- Model the evolution of the average population strategy driven by the interaction between the individuals of the population.
- Dynamical system on the simplex.

(Change notation: $p \rightarrow x; g \rightarrow f$)

Basic model for evolution of types frequencies²²

- type i growth rate = its fitness - average population fitness

$$\dot{x}^i = x^i (f_i(x) - \bar{f}(x)) \quad (26)$$

$$\bar{f}(x) = \sum_i x^i f_i(x) \quad (27)$$

The replicator vector field is tangent to every face of the simplex $\Delta^N \rightarrow$ no mutations

²²TJ78.

Static and dynamic equilibrium

- replicator fixpoint \iff has slope support
- x Evolutionarily stable $\Rightarrow x$ asymptotically stable fixpoint²³

A lot more to say on the relation between the static and dynamic notions of equilibria, both in the continuous and *discrete* replicator²⁴, but focus now on *antisymmetric* fitness function

²³HS98, p. 70.

²⁴Sel91, p. 29.

Zero-sum replicator dynamics

Zero-sum games

- Gain of a player is exactly loss of another
- Extensively studied in classical GT²⁵
- Very restrictive assumption for real life applications
- *Discrete* zero-sum replicator: model for gene conversion²⁶
- Interesting in its own right for Hamiltonian character
- Related to Rock Paper Scissor games

²⁵Sig11, p. 4.

²⁶Nag83b; Nag83a.

Rock Paper Scissor games

Three strategies cyclically beating each other (not necessarily zero-sum)

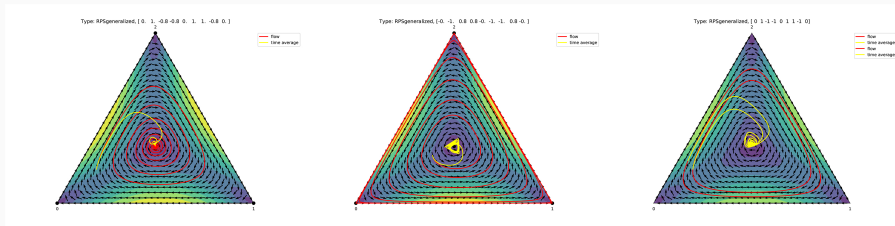


Figure 3: Rock Paper Scissor

Zero sum replicator

- $f_i(x) = \sum_j A_{ij} x^j$
- A antisymmetric fitness matrix
- $\bar{f}(x) \equiv 0$

$$\dot{x}^i = x^i f_i(x) \quad (28)$$

- For ZSG only vertices can be ESS, not very interesting.
- Still **two mutually exclusive classes of fixpoints** on which the dynamics depends exist²⁷.

²⁷AL84.

Interior and Boundary semi-defined fixpoints

- $E_0 = \{x \in \mathring{\Delta} : f_i(x) = 0 \forall i\} \equiv \text{interior fixpoints}$
- $E_- = \{x \in \Delta : f_i(x) \leq 0 \text{ with at least one inequality strict}\}$
- $E_+ = \{x \in \Delta : f_i(x) \geq 0 \text{ with at least one inequality strict}\}$

Theorem

These three sets are convex subsets consisting entirely of equilibria. E_+ and E_- are subsets of the boundary of Δ . Precisely one of the following two scenarios occurs²⁸

- $E_0 \neq \emptyset, E_+ = \emptyset = E_-$, interior case;
- $E_0 = \emptyset, E_+ \neq \emptyset, E_- \neq \emptyset$, boundary case.

²⁸AL84.

Interior and Boundary semi-defined fixpoints - remark

Upon $A \rightarrow -A$

- E_0 is invariant
- E_{\pm} are exchanged

Hamiltonian dynamics of zero-sum replicator games

- Zero-sum replicator in **interior** case, $\hat{x} \in E_0$
- The replicator vector field is Hamiltonian with respect to (minus) the simplex Poisson structure²⁹
- A Hamiltonian function is $H_{\hat{x}}(x) = -\sum_i \hat{x}^i \ln x^i$
- Convex and coercive with unique strict minimum at \hat{x}
- Proof: direct computation $dH^\sharp = X_{\text{rep}}$ using $f_i(\hat{x}) = 0 \forall i$.

²⁹AD14.

Hamiltonian dynamics of zero-sum replicator games

- Closure of interior trajectories is compact invariant set contained in $\Delta - E_0$ ³⁰
- Interior filled with invariant manifolds
- All interior fixpoints are neutrally stable
- **coexistence**, no strategy goes extinct

³⁰AL84, p. 239.

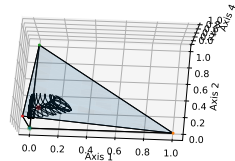
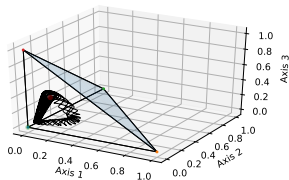
Hamiltonian dynamics of zero-sum replicator games

- Constant Poisson structure coordinates $y^i = \ln(x^i/x^0)$
- Hamiltonian in new coordinates still convex

$$H(y) = \ln \left(1 + \sum_i e^{y^i} \right) - \sum_i \hat{x}^i y^i \quad (29)$$

- **From here:** *Convexity methods in Hamiltonian mechanics*;
“The dynamics on three-dimensional strictly convex energy surfaces”

Replicator type: zerosum_int, simplex dim. = 4 , proj. = [1 2 3] Replicator type: zerosum_int, simplex dim. = 4 , proj. = [1 2 4]



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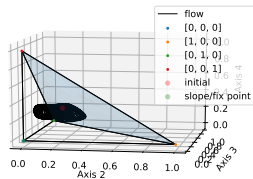
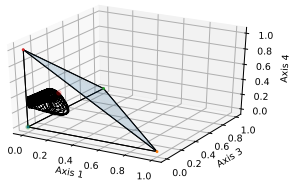
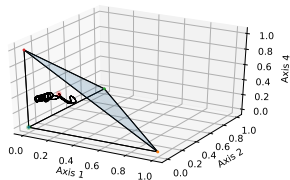
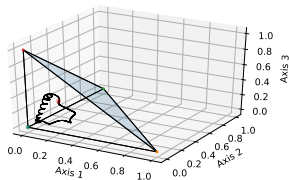


Figure 4: Zero-sum replicator - Hamiltonian interior case

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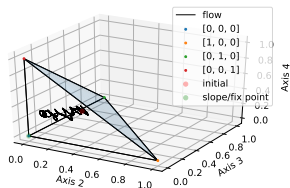
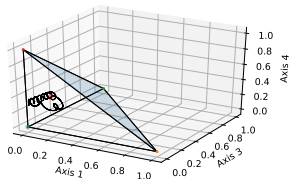
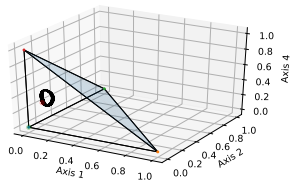
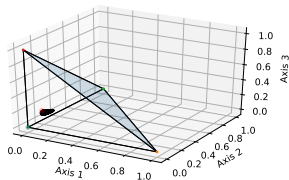


Figure 5: Zero-sum replicator - Hamiltonian interior case

Replicator type: zerosum_int, simplex dim. = 4 , proj. = [1 2 3] Replicator type: zerosum_int, simplex dim. = 4 , proj. = [1 2 4]



Replicator type: zerosum_int, simplex dim. = 4 , proj. = [1 3 4] Replicator type: zerosum_int, simplex dim. = 4 , proj. = [2 3 4]

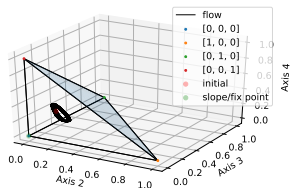
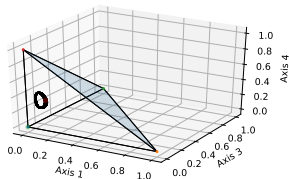
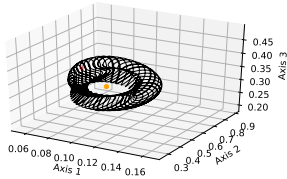
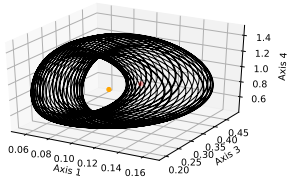


Figure 6: Zero-sum replicator - Hamiltonian interior case

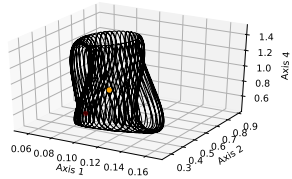
Type: fo000, num. species = 4 , proj. = [1 2 3]



Type: fo000, num. species = 4 , proj. = [1 3 4]



Type: fo000, num. species = 4 , proj. = [1 2 4]



Type: fo000, num. species = 4 , proj. = [2 3 4]

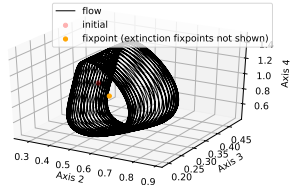


Figure 7: Equivalent LV [HS98, p. 77] - Hamiltonian interior case

Zero sum replicator boundary dynamics

- Zero-sum replicator in **boundary**³¹ case $E_{\pm} \neq \emptyset$
- $e_- \in E_- \Rightarrow H_{e_-}$ *strictly decreasing* along interior trajectories
- The ω -limit of all interior trajectories is a subset of the boundary, in particular

$$J_- = \{i \in I : f_i(e_-) = 0 \forall e_- \in E_-\}$$

- strategies doing as well as possible against E_-

³¹AL84, p. 239.

Zero sum replicator boundary dynamics

- Indeed, J_- precisely **surviving strategies**!

$$\omega(p) \subset \Delta^{J_-} \quad \forall p \in \mathring{\Delta} \quad (30)$$

- Points in the closed face

$$\Delta^{J_-} : i \notin J_- \Rightarrow x^i = 0$$

$$\lim_{t \rightarrow \infty} x^i(t) = 0 \text{ for all } i \notin J_- \quad (31)$$

Analogue results for E_+ and α -limit, so $A \rightarrow -A$ effective time reversal

Asymptotic Hamiltonian behavior

$$(dH^\sharp)^i = X_{\text{rep}}^i - x^i f_i(\hat{x}) + x^i \sum_{h \notin \text{supp}(\hat{x})} x^h f_h(\hat{x})$$

- Extra terms vanish identically if \hat{x} interior equilibrium
- Extra terms vanish asymptotically if $\hat{x} \in E_-$
 - either $f_i(\hat{x}) = 0$ or $x^i \rightarrow 0$
- Correspondingly $\mathcal{L}_{X_{\text{rep}}} \pi = \mathcal{L}_{dH^\sharp} \pi + \mathcal{L}_{X_{\text{bd}}} \pi$
- The first term vanishes identically and the second asymptotically
- It does not look like the second term can be written conformally as $F(x)\pi$ with F vanishing on the future face; still work in progress.

Replicator type: zerosum_bd, simplex dim. = 3 , proj. = [1 2 3]

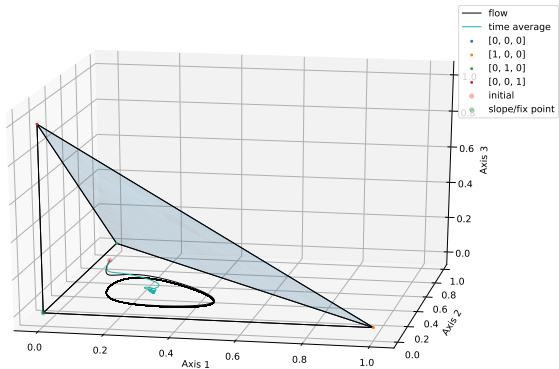


Figure 8: Zero sum replicator, boundary scenario, α -limit

Replicator type: zerosum_bd, simplex dim. = 3 , proj. = [1 2 3]

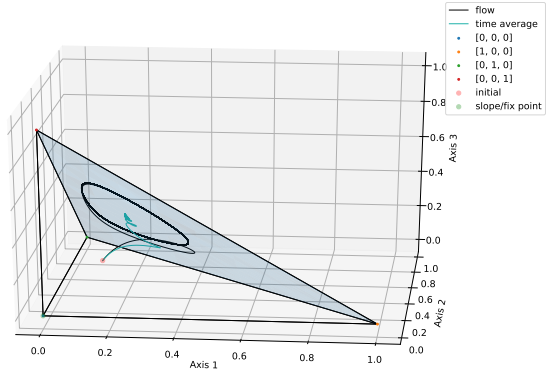


Figure 9: Zero sum replicator, boundary scenario, ω -limit

Zero sum replicator boundary dynamics

$$\begin{bmatrix} 0 & -1.5 & 1.3 & -2.5 \\ 1.5 & 0 & -2.0 & 2.0 \\ -1.3 & 2.0 & 0 & -1.0 \\ 2.5 & -2.0 & 1.0 & 0 \end{bmatrix}$$

- $e_- = (0.2, 0.4, 0.4, 0)$, $f_i(e_-) = (-0.78, 0, 0, 0)$
- $J_- = \{1, 2, 3\}$ surviving in classical RPS dynamics
- 0 extincted

Zero sum replicator boundary dynamics

$$\begin{bmatrix} 0 & -1.5 & 1.3 & -2.5 \\ 1.5 & 0 & -2.0 & 2.0 \\ -1.3 & 2.0 & 0 & -1.0 \\ 2.5 & -2.0 & 1.0 & 0 \end{bmatrix}$$

- $e_+ = (0.27, 0.31, 0, 0.42)$, $f_i(e_+) = (0, 0, 0, +0.8)$
- 3 invaded in the past

Conclusions

Recap

- A simplex is endowed with a stratified Poisson structure via a reduction procedure; every face is a Poisson manifold.
- The replicator vector field modeling the evolution of the average population strategy is tangent to every face of the simplex
- Zero-sum dynamics with interior fixpoints is Hamiltonian (coexistence)
- Zero-sum dynamics with semi-definite boundary fixpoints is asymptotically Hamiltonian (competition)

On this system

- Degenerate replicator dynamics [HS98, p. 235]
- "Survival of the fittest" [AL84, p. 240] for boundary dynamics
- Dynamics on convex energy surfaces [HWZ98]
- Hamiltonian chaos and discrete replicator [SC03][PMC18][AL84][Sel91]
- Further investigate connection with Lotka-Volterra system [DFO98]

On different systems

- Add interaction: bimatrix and polymatrix games [Hof96], [AD14]
- Investigate geometry of different dynamics: imitation, best-response, adaptive, mutator, ...[HS98], [Aki79], [GP04]

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Thanks