

# The Poisson Geometry of Replicator Dynamics

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# Poisson geometry

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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**.

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# 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**:  $\pi$  antisymmetric  $(2, 0)$  tensor field<sup>1</sup>

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

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

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<sup>1</sup>[Vai94, p. 4][DZ05, p. 6][LM87, p. 109]

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- $[\pi, \pi]_S = 0$  Schouten-Nijenhuis bracket<sup>2</sup>
- Symplectic manifold is Poisson<sup>3</sup>

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

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<sup>2</sup>[Vai94, p. 6] [DZ05, p. 27][BV88]

<sup>3</sup>Sign convention  $\iota_{X_f}\omega = -df$

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# Poisson Hamiltonian vector field

- Sharp homomorphism  $\sharp : \Omega(M) \rightarrow \tau(M)$  defined also if  $\pi$  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  $\omega$ !

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## 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 field<sup>4</sup>

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

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

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<sup>4</sup>LM87, p. 122.

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## 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  $\iota$  is Poisson morphism<sup>5</sup>
- **Characteristic space**

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

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## 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 submanifolds<sup>6</sup>.*

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<sup>6</sup>[OR04, p. 131][LM87, p. 130]

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# 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  $\pi$  at that point.

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**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  $M$** ?



Recall: the action of  $G$  on  $M$  is

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

Furthermore if  $(M, \pi)$  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  $g \in G, p \in M$

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<sup>7</sup>Lee12, p. 543.

# Lie groups actions

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## 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 submersion<sup>8</sup>.*

What happens removing freeness?

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<sup>8</sup>Lee12, 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*.<sup>9</sup>

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

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<sup>9</sup>if 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 endowed<sup>10</sup> with an appropriate smooth structure and an algebra of smooth functions  $C^\infty(X)$ .

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<sup>10</sup>OR04, p. 32.

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## 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 space*<sup>11</sup>.

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<sup>11</sup>See [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  $M$ ?

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A **Poisson stratification**<sup>12</sup> 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.

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<sup>12</sup>ORF09, p. 1271.

## Theorem (Poisson reduction)

*$G$  Lie group acting smoothly and properly on Poisson manifold  $(M, \pi)$ .*

- *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.*

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<sup>13</sup>[OR04, p. 364] [ORF09, p. 1273]

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# Simplex stratified Poisson structure

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# The standard simplex

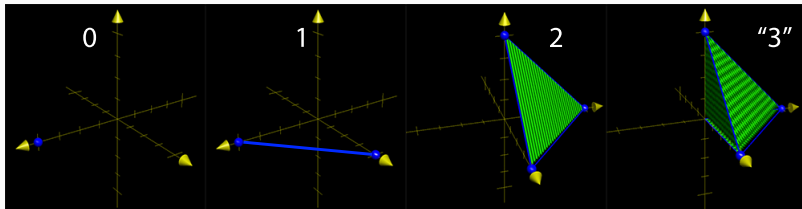


Figure 1: Simplices fully representable in three dimensions

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

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

---

<sup>14</sup>AL84, p. 235.



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

# Regular Poisson reduction

- Quadratic Poisson structure<sup>15</sup>  $\{z_i, z_j\} = A_{ij} z_i z_j$  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)

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

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<sup>15</sup>ORF09.

# 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

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

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

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

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

- 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.

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# The stratified Poisson structure of a simplex

- The strata are precisely the faces of the simplex<sup>16</sup>
- The resulting Poisson structure on  $\Delta^n$  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.

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**Next step:** A zero-sum replicator dynamical system on  $\Delta^n$  is Hamiltonian with respect to this Poisson structure if it admits an interior fixpoint<sup>17</sup>.

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<sup>17</sup>[AD14], [AL84]

## References for this section

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



# Evolutionary games and replicator dynamics

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- 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 games<sup>18</sup>

An  $N$ -normal form game  $(\Delta^N, g)$  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*

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

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

---

<sup>18</sup>HS98, 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
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# 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**
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  - e.g. sex-ratio

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# Payoff function

$$g : \Delta^N \times \Delta^N \rightarrow \mathbb{R} \tag{17}$$
$$p, q \mapsto g(p, q)$$

- $g(p, q)$  = 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.

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# 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
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to be continued...

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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*<sup>19</sup>

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

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

---

<sup>19</sup>HS98, pp. 60,65.

**Linear payoff in the following;** similar results hold, taking care of adding a notion of locality to some definitions<sup>20</sup>.

---

<sup>20</sup>HS98, 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.

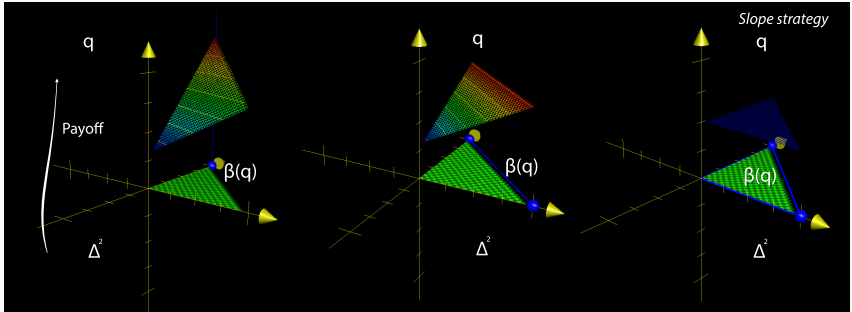


Figure 2:  $g(p, q)$  for  $q$  fixed, as a function of  $p$  for  $\Delta^2$

## 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!
- $\beta(\hat{q}) = \Delta^N$
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**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  $\beta(\hat{q}) = \Delta^N \ni \hat{q}$
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## 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!
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Stable Nash if and only if<sup>21</sup>

- **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

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

---

<sup>21</sup>HS98, 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:  $p \rightarrow x; g \rightarrow f$ )

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Basic model for evolution of types frequencies<sup>22</sup>

- 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

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# Static and dynamic equilibrium

- replicator fixpoint  $\iff$  has slope support
- $x$  **Evolutionarily** stable  $\Rightarrow$   $x$  **asymptotically** stable fixpoint<sup>23</sup>

A lot more to say on the relation between the static and dynamic notions of equilibria, both in the continuous and *discrete* replicator<sup>24</sup>, but focus now on **antisymmetric** fitness function

---

<sup>23</sup>HS98, p. 70.

<sup>24</sup>Se191, p. 29.

## Zero-sum replicator dynamics

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# Zero-sum games

- Gain of a player is exactly loss of another
- Extensively studied in classical GT<sup>25</sup>
- Very restrictive assumption for real life applications
- *Discrete* zero-sum replicator: model for gene conversion<sup>26</sup>
- Interesting in its own right for Hamiltonian character
- Related to Rock Paper Scissor games

---

<sup>25</sup>Sig11, p. 4.

<sup>26</sup>Nag83b; Nag83a.

# Rock Paper Scissor games

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

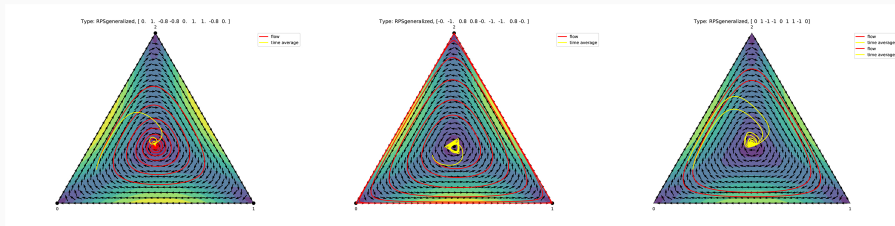


Figure 3: Rock Paper Scissor

## 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 exist<sup>27</sup>.

---

<sup>27</sup>AL84.

# Interior and Boundary semi-defined fixpoints

- $E_0 = \{x \in \overset{\circ}{\Delta} : f_i(x) = 0 \forall i\} \equiv$  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  $\Delta$ . Precisely one of the following two scenarios occurs<sup>28</sup>*

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

---

<sup>28</sup>AL84.



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 structure<sup>29</sup>
- 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  $f_i(\hat{x}) = 0 \forall i$ .

---

<sup>29</sup>AD14.

# Hamiltonian dynamics of zero-sum replicator games

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

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<sup>30</sup>AL84, p. 239.

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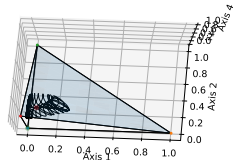
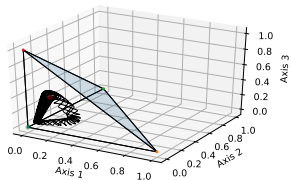
# Hamiltonian dynamics of zero-sum replicator games

- 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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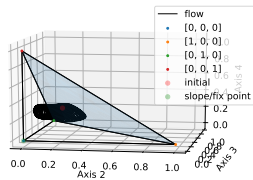
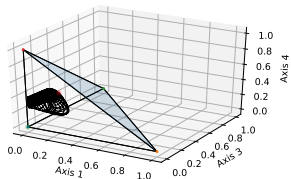
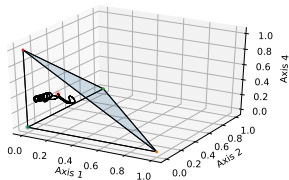
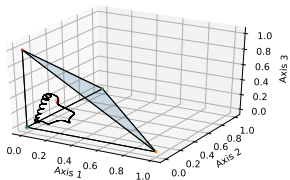


Figure 4: Zero-sum replicator - Hamiltonian interior case

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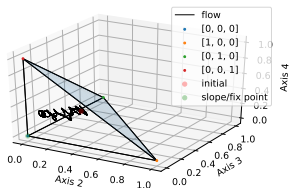
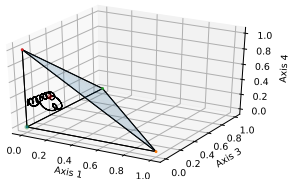
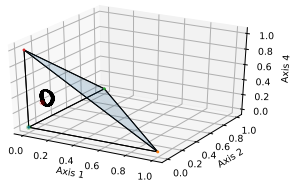
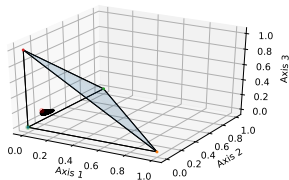


Figure 5: Zero-sum replicator - Hamiltonian interior case

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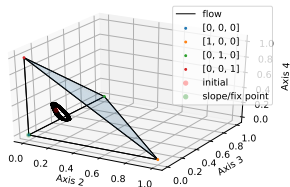
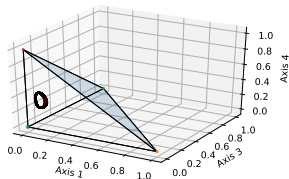
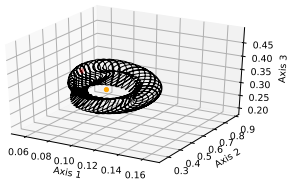


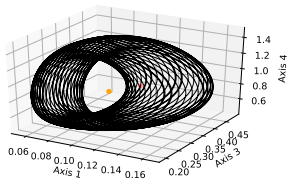
Figure 6: Zero-sum replicator - Hamiltonian interior case



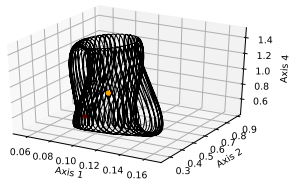
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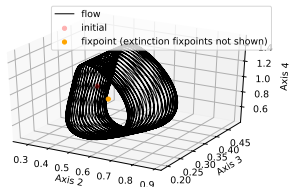


Figure 7: Equivalent LV [HS98, p. 77] - Hamiltonian interior case

# Zero sum replicator boundary dynamics

- Zero-sum replicator in **boundary**<sup>31</sup> case  $E_{\pm} \neq \emptyset$
- $e_- \in E_- \Rightarrow H_{e_-}$  strictly decreasing along interior trajectories
- The  $\omega$ -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  $E_-$

---

<sup>31</sup>AL84, 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  $\alpha$ -limit, so  $A \rightarrow -A$  effective time reversal

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# Asymptotic Hamiltonian behavior

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

- Extra terms vanish identically if  $\hat{x}$  interior equilibrium
- Extra terms vanish asymptotically if  $\hat{x} \in E_-$ 
  - either  $f_j(\hat{x}) = 0$  or  $x^j \rightarrow 0$
- Correspondingly  $\mathcal{L}_{X_{\text{rep}}}\pi = \mathcal{L}_{dH^\#}\pi + \mathcal{L}_{X_{\text{bd}}}\pi$
- 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.

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- 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]

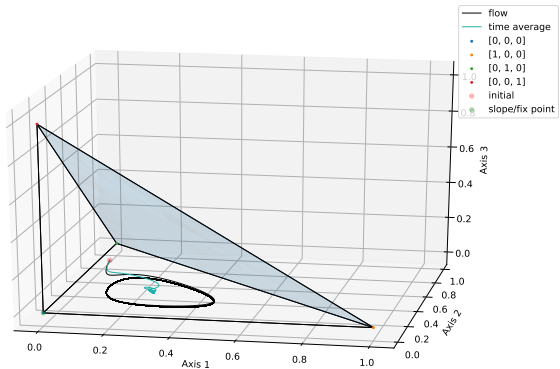


Figure 8: Zero sum replicator, boundary scenario,  $\alpha$ -limit



Replicator type: zerosum\_bd, simplex dim. = 3 , proj. = [1 2 3]

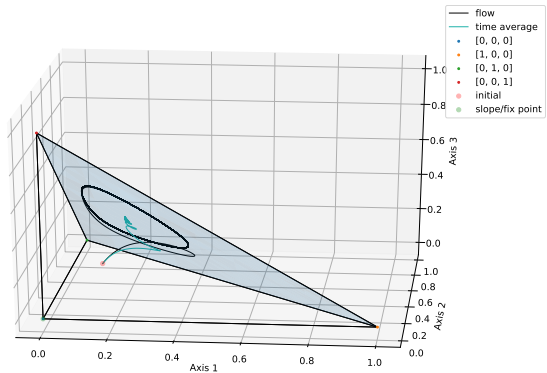


Figure 9: Zero sum replicator, boundary scenario,  $\omega$ -limit

## 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

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## 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]

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## 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