# **Bacterial Games**

# On the Role of Space and Stochasticity in Coevolutionary Dynamics

#### **Erwin Frey**

Arnold Sommerfeld Center for Theoretical Physics & Center of NanoScience

Ludwig-Maximilians-Universität München



#### **Outline**

 Introduction to Game Theory and Biological Model Systems

May Leonard Model and Spatial Games

# Introduction to Game Theory

# Game Theory

#### John Nash:

"An equilibrium is reached as soon as no party can increase its profit by unilaterally deciding differently."

John Maynard-Smith and George R. Price:

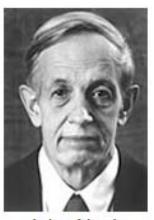
"A strategy is called evolutionary stable if a population of individuals homogenously playing this strategy is able to outperform and eliminate a small amount of any mutant strategy introduced into the population."



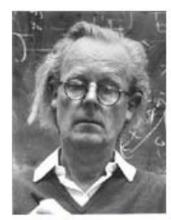
John von Neumann



Oskar Morgenstern



John Nash



John Maynard-Smith

#### Classical Formulation of Prisoner's Dilemma

"Two suspects of a crime are arrested by the police. The police have insufficient evidence for a conviction, and, having separated both prisoners, visit each of them to offer the same deal. If one testifies (defects from the other) for the prosecution against the other and the other remains silent (cooperates with the other), the betrayer goes free and the silent accomplice receives the full 10-year sentence. If both remain silent, both prisoners are sentenced to only 1 year in jail for a minor charge. If each betrays the other, each receives a five-year sentence. Each prisoner must choose to betray the other or to remain silent. Each one is assured that the other would not know about the betrayal before the end of the investigation. How should the prisoners act?"

# Strategic Games

Mathematical description of strategic situations, in which an individual's success in making choices depends on the choices of others.

Prisoner's Dilemma:

$\mathbf{P}$	Cooperator $(C)$	Defector(D)
C	1 year	10 years
$D \mid$	0 years	5 years

(D,D) is a Nash equilibrium where unilateral deviation does not pay off.

#### Social Dilemmas

The fundamental problem of cooperation:

$\mathbf{P}$	Cooperator $(C)$	Defector(D)
C	b-c	-c
D		0

General two-player games

P	Cooperator $(C)$	$\operatorname{Defector}(D)$
C	$\mathcal{R}$ eward	S uckers payoff
D	$\mathcal{T}$ emptation	${\cal P}$ unishment

#### Social Dilemmas

The fundamental problem of cooperation:

P	Cooperator $(C)$	$\mathrm{Defector}\left(D ight)$
C	b-c	-c
D	b	0

The snowdrift game:

$$egin{array}{c|c} \mathbf{P} & \operatorname{Cooperator}\left(C
ight) & \operatorname{Defector}\left(D
ight) \ \hline C & b-c/2 & b-c \ D & b & 0 \ \hline \end{array}$$

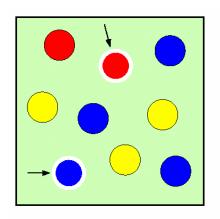
# **Evolutionary Game Theory**

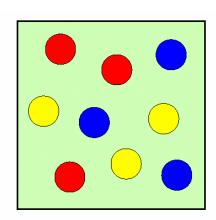
Consider a population of size N

 $N_i$  individuals play strategy  $A_i$ :  $a_i = N_i/N$  (frequency)

Composition of the population is updated by some (evolutionary) rules:  $N_i$  (t)  $\longrightarrow N_i$  (t+dt)

#### Moran process:

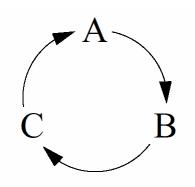




- pick two at random
- the fitter wins

# Rate Equations

"Chemical" reactions:



$$A + B \xrightarrow{k_A} A + A$$

$$B + C \xrightarrow{k_B} B + B$$

$$C + A \xrightarrow{k_C} C + C$$



#### Rate equations:

$$\partial_t a = a(k_A b - k_C c)$$

$$\partial_t b = b(k_B c - k_A a)$$

$$\partial_t c = c(k_C a - k_B b)$$

# Fitness and replicator equations

Payoff matrix: 
$$egin{array}{c|cccc} \mathbf{P} & A & B \\ \hline A & p_{11} := \mathcal{R} & p_{12} := \mathcal{S} \\ B & p_{21} := \mathcal{T} & p_{22} := \mathcal{P} \\ \hline \end{array}$$

Frequencies: 
$$a = N_A/N$$
,  $b = N_B/N = (1-a)$ 

Fitness = expected payoff:

$$f_A(a) = \mathcal{R}a + \mathcal{S}(1-a), \quad f_B(a) = \mathcal{T}a + \mathcal{P}(1-a)$$
  
 $\bar{f}(a) = af_A(a) + (1-a)f_B(a)$ 

Replicator dynamics:

$$\partial_t a = \left[ f_A(a) - \bar{f}(a) \right] a \qquad \partial_t a = \frac{f_A(a) - f(a)}{\bar{f}(a)} a$$

# Microbial Laboratory Communities:

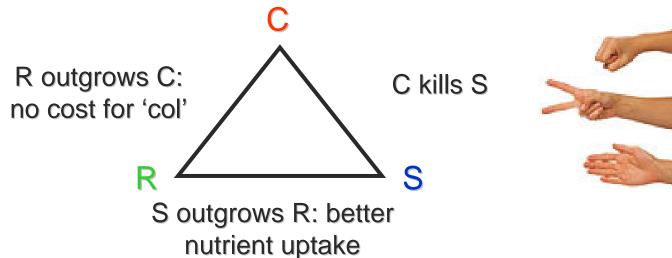
model systems for competition, cooperation, ...

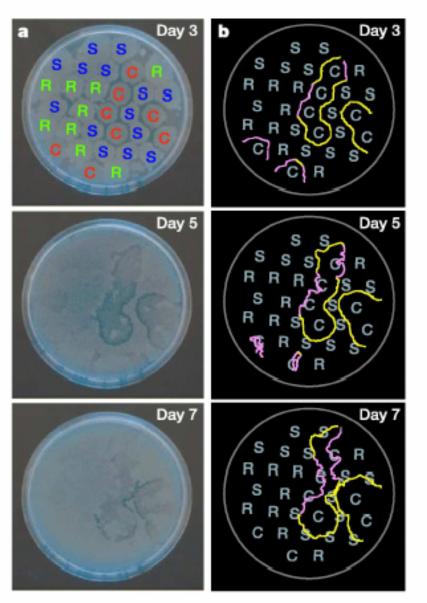
# Colicinogenic Bacteria

Toxin producing (colicinogenic) E.coli (C) carry a <u>'col'</u> <u>plasmid:</u> genes for colicin, colicin specific immunity proteins, lysis protein

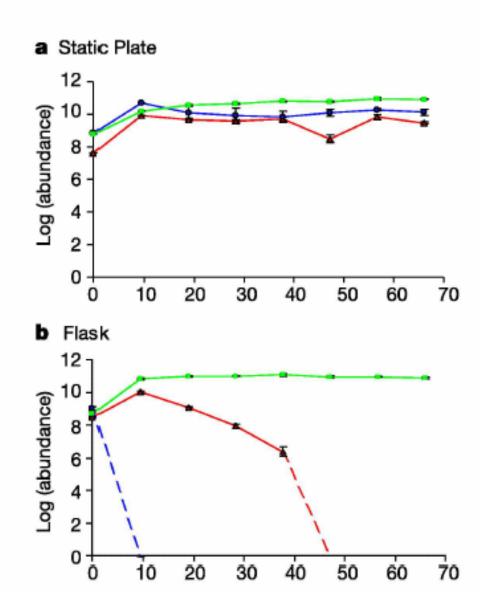
Colicin-sensitive bacteria (S)

Colicin-resistant bacteria (R) are mutations of S with altered cell membrane proteins that bind and translocate cocilin





B. Kerr et al., Nature 418, 171 (2002)



# Elementary notes on extinction times

#### Linear Death Process

$$N \rightarrow^{\lambda} N - 1$$

Mean extinction time:

$$T = \tau_{N_0} + \tau_{N_0-1} + \dots + \tau_1$$

$$= \sum_{N=1}^{N_0} \frac{\tau}{N} \approx \tau \int_1^{N_0} \frac{1}{N} dN$$

$$= \tau \ln N_0$$

For dynamics with drift towards an absorbing state the mean extinction time scales as  $T \sim \ln N_0$ 

#### Linear Birth-Death Process

Deterministic description:  $\partial_t N(t) = -(\lambda - \mu)N(t)$ 

Stochastic description (Master equation):

$$\partial_t P(N,t) = \lambda(N+1)P(N+1,t) + \lambda(N-1)P(N-1,t) - 2\lambda P(N,t)$$

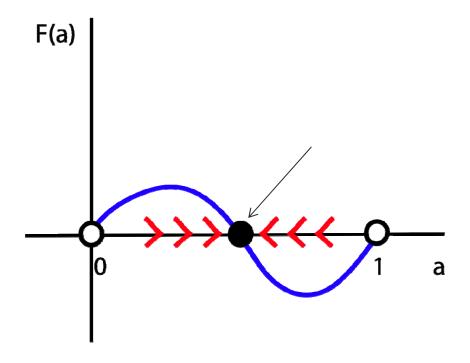
$$\approx \lambda \partial_N^2 \left[ NP(N,t) \right]$$

Frequency: 
$$x = \frac{N}{N_0}$$
  $\partial_t P(x,t) = D\partial_x^2 \left[ x P(x,t) \right]$ 

$$D = \frac{\lambda}{N_0}$$

For dynamics with diffusion towards an absorbing state the mean extinction time scales as  $T \sim N_0$ 

# **Activated Dynamics**



For dynamics with "barrier" towards the absorbing fixed points the mean extinction time scales as  $T\sim e^{N_0}$ 

# Stochastic Dynamics: Extinction Times

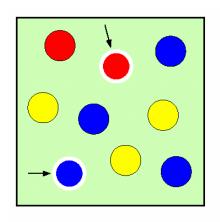
Neutral game:  $T \sim N$ 

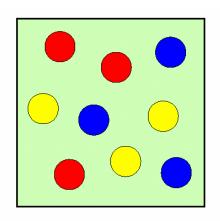
- Stable reactive fixed point:  $T \sim e^N$ 

Unstable reactive fixed point:  $T \sim \ln N$ 

# The cyclic rock-scissors-paper game in well-mixed populations

# The Rock-Scissors-Paper Game



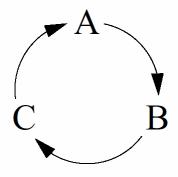


Consider a fixed population of N individuals in a well mixed environment ("urn model")

$$A + B \xrightarrow{k_A} A + A$$

$$B + C \xrightarrow{k_B} B + B$$

$$C + A \xrightarrow{k_C} C + C$$



Cyclic competition between three species A, B, C

T. Reichenbach, M. Mobilia and E. Frey, PRE (2006)

#### **Deterministic Evolution**

#### Rate equations:

$$\Delta \hat{Y} = a(k_A b - k_C c)$$

$$\Delta \hat{Y} = b(k_B c - k_A a)$$

$$\Delta \hat{Y} = c(k_C a - k_B b)$$

$$a + b + c = 1$$

Constant of motion:

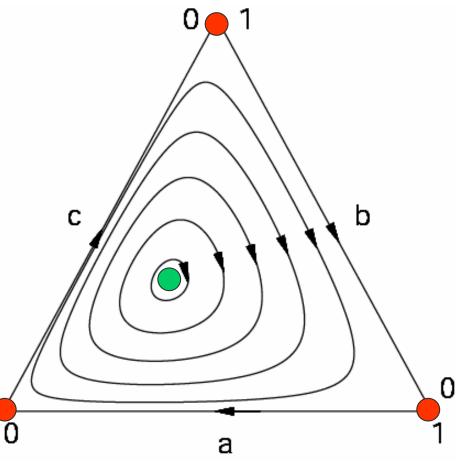
$$K = a(t)^{k_B} b(t)^{k_C} c(t)^{k_A}$$

cyclic trajectories around a neutrally stable fixed point



coexistence

- absorbing fixed point
- reactive (center) fixed point



#### Stochastic Evolution

- processes are probabilistic
- K not a constant of motion
- <u>neutrally</u> stable cycles!

"random walk" on phase portrait

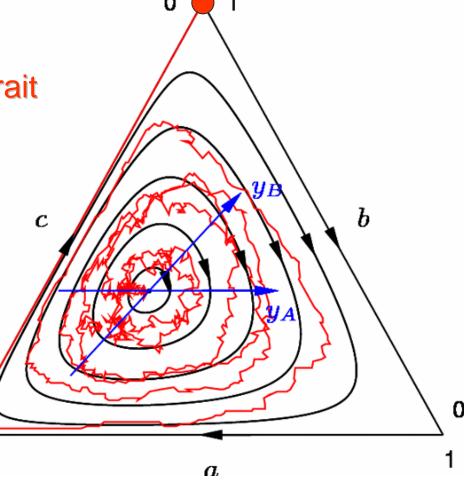


 $T \sim N$ 

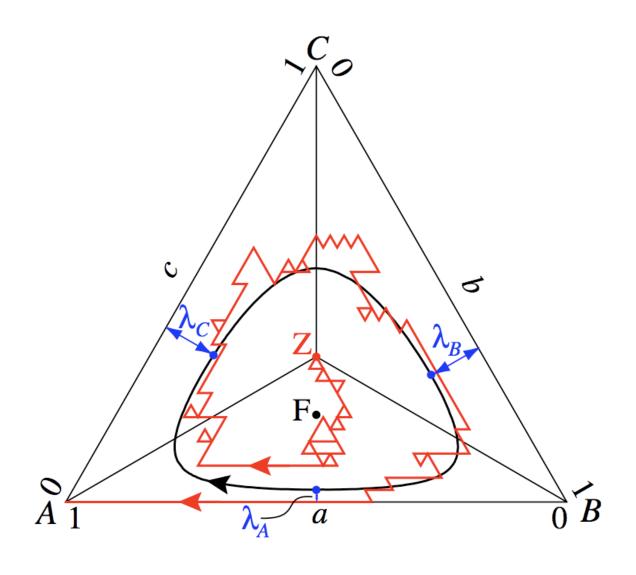
Stochastic description in terms of a probability density:

$$P(a,b,c;t) = P(\mathbf{x},t)$$

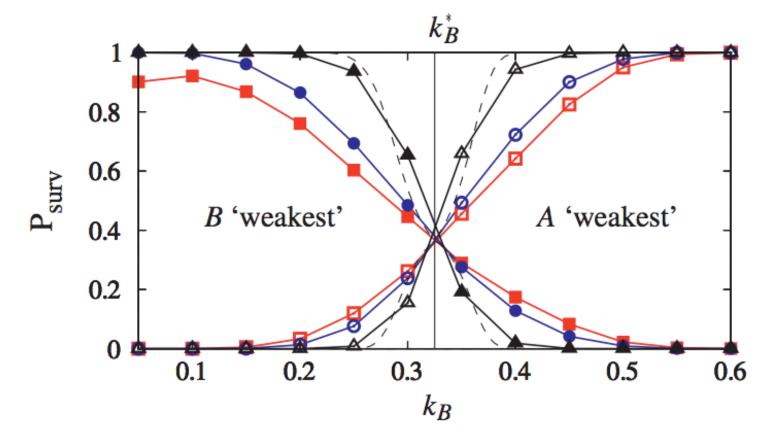
stochasticity causes loss of coexistence



# "The Law of the Weakest"



M. Berr, T. Reichenbach, M. Schottenloher and E. Frey, PRL (2009)



Fix time scale:  $k_A + k_B + k_C = 1$ 

Fix  $k_C = 0.35$ 

As  $k_B$  passes through 0.325 species A becomes the weakest species.

### E.coli

$$k_C \gg k_S > k_R$$

The resistant strain has the smallest growth rate and in this sense is the weakest.

Hence the resistant strain always survives!

In finite populations stochasticity causes loss of coexistence.

The typical extinction time T is proportional to the population size, T ~ N (neutrality).

The weakest always wins the game for large N

# May-Leonard Model (well mixed)

#### Species A,B,C and empty sites 0

### Cyclic dominance $(\sigma)$

$$AB \rightarrow A0$$

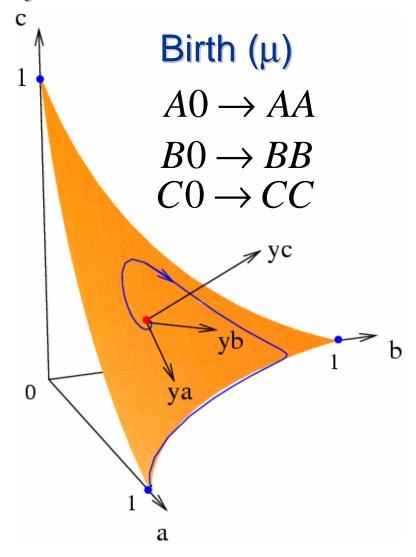
$$BC \rightarrow B0$$

$$CA \rightarrow C0$$

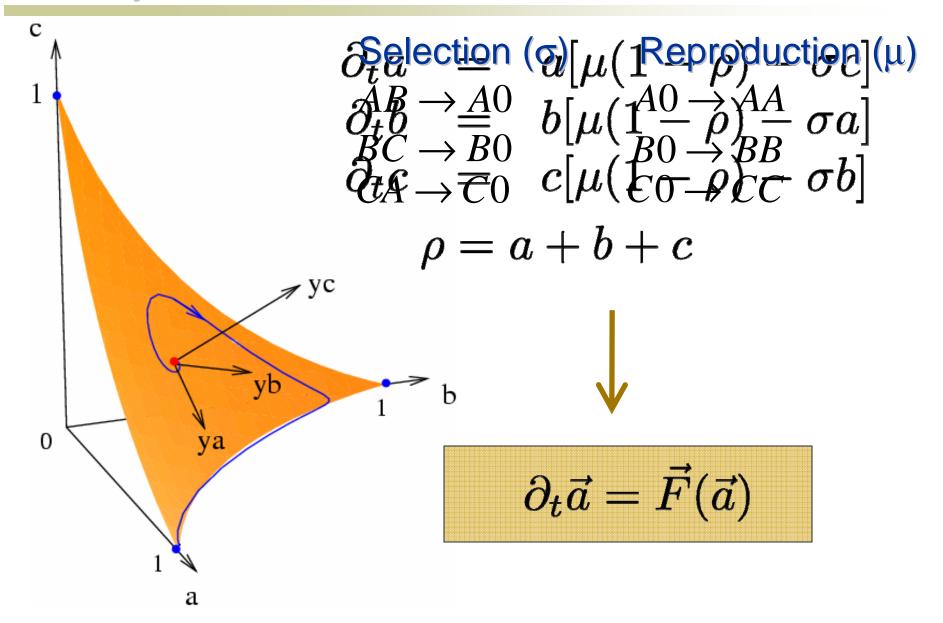
Without spatial structure coexistence fixed point is unstable



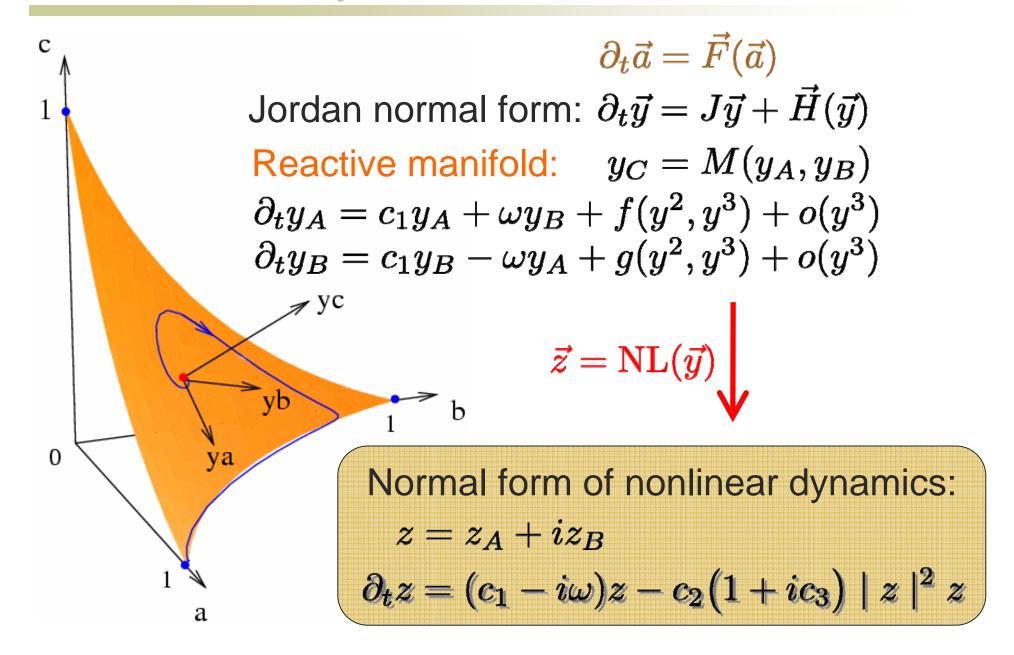
loss of biodiversity



# May-Leonard Model



# Nonlinear dynamics



#### Normal form:

$$z=z_A+iz_B \ \partial_t z=(c_1-i\omega)z-c_2ig(1+ic_3ig)\mid z\mid^2 z$$

$$\omega = \frac{\sqrt{3}}{2} \frac{\mu\sigma}{3\mu + \sigma}$$

$$c_1 = \frac{1}{2} \frac{\mu\sigma}{3\mu + \sigma}$$

$$c_2 = \frac{\sigma(3\mu + \sigma)(48\mu + 11\sigma)}{56\mu(3\mu + 2\sigma)}$$

$$c_3 = \frac{\sqrt{3}(18\mu + 5\sigma)}{48\mu + 11\sigma}$$

#### Polar coordinates

$$z_A = r\cos\phi$$
  $z_B = r\sin\phi$ 

$$\partial_t r = r[c_1 - c_2 r^2]$$
 $\partial_t \theta = -\omega + c_2 c_3 r^2$ 

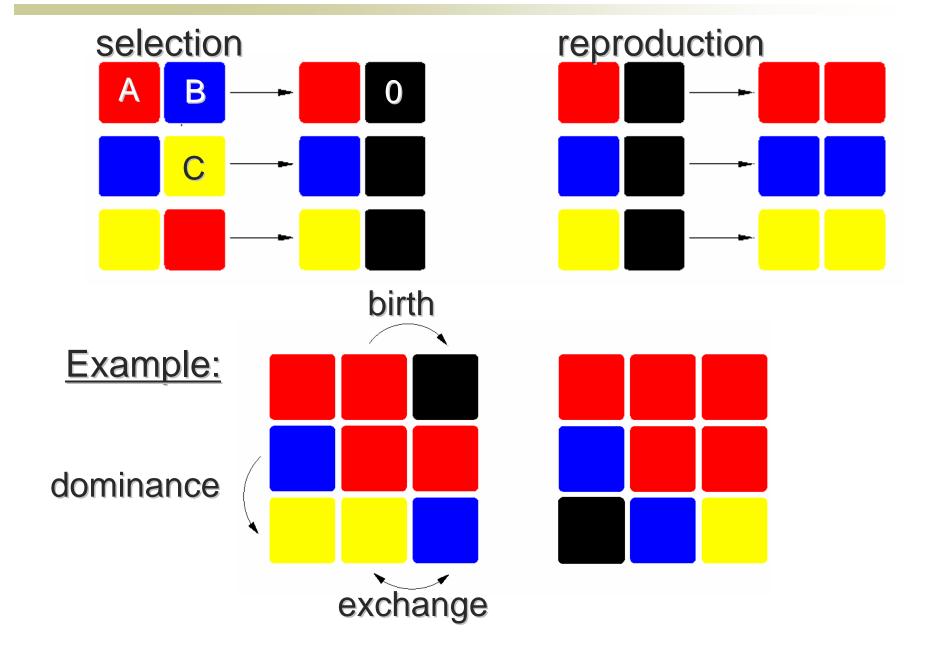
Limit cycle:  $r = \sqrt{c_1/c_2}$ 

Mapping of the nonlinear rate equations to the reactive manifold and reducing it to normal form is essential for understanding its well-mixed dynamics...

... and also the spatial dynamics!

Spatial Games:
May-Leonard Model

#### **Local Interaction Rules**



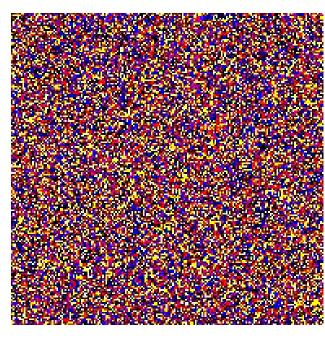
# May-Leonard Model on a Lattice (N=L<sup>2</sup>)

## Add migration (ε)

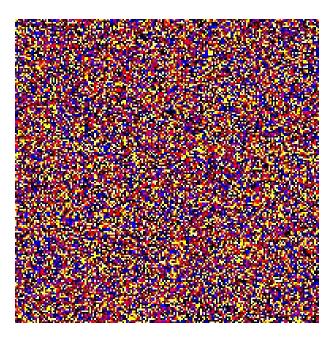
$$A0 \rightarrow 0A$$

$$AB \rightarrow BA$$

• •



$$D = 3 \times 10^{-5}$$



$$D = 3 \times 10^{-4}$$

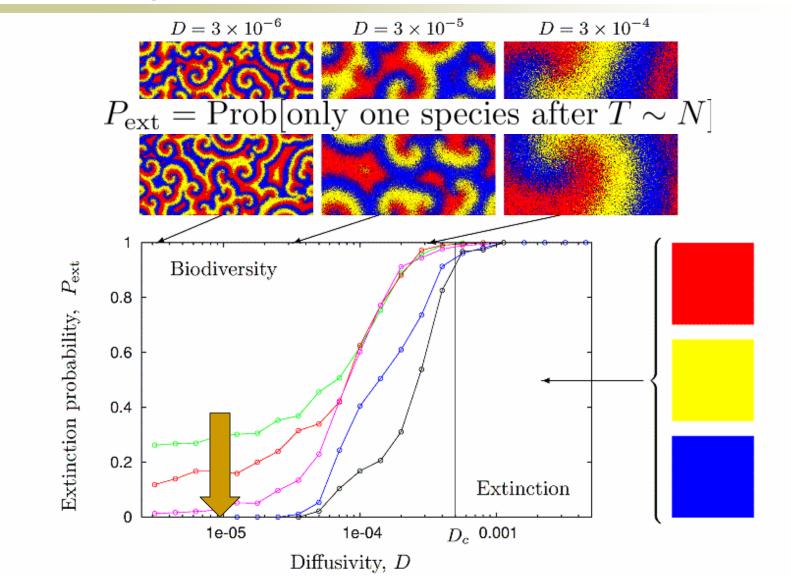
# Stability of Biodiversity?

- For well mixed populations biodiversity is lost!
- ➤ Is there a critical value for the diffusivity *D* below which biodiversity is maintained?
- ➤ If yes, what is the nature of the transition?

Extensivity: let T be the typical extinction time and N the size of the population (system)

$$T/N \to \infty$$
 super-extensive / stable  $T/N \to O(1)$  extensive / neutral / marginal  $T/N \to 0$  sub-extensive / unstable

## Diversity is lost above critical Diffusivity



T. Reichenbach, M. Mobilia and E. Frey, Nature (2007)

# Loss of Biodiversity

- For large systems there is a well defined threshold value  $D_c$  ( $\mu$ , $\sigma$ ) for the mobility.
- Loss of biodiversity seems to be related to the size of the spatial structures (spirals) in the population.

#### THEORETICAL ANALYSIS:

**ROLE OF NONLINEARITY & NOISE** 

## Reaction-Diffusion equation

$$\partial_t ec{a}(ec{r},t) = D 
abla^2 ec{a} + ec{F}(ec{a}) \ D = rac{\epsilon}{2N}$$

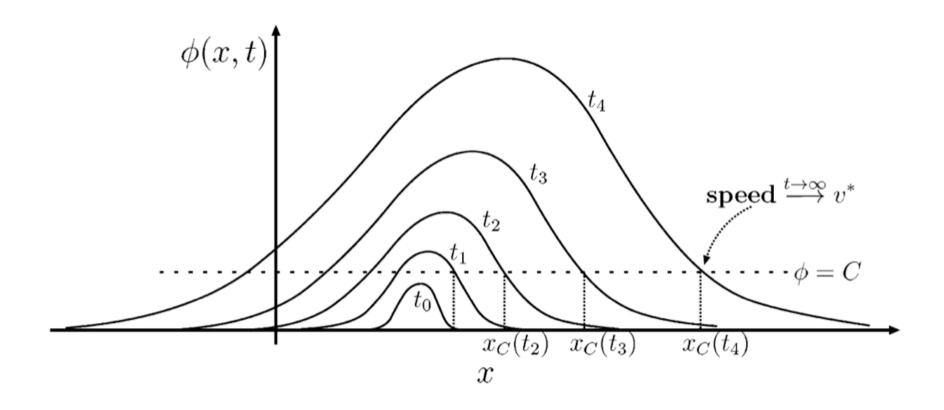


$$\partial_t z = D\nabla^2 z + (c_1 - i\omega)z - c_2(1 + ic_3)|z|^2 z$$

Complex Ginzburg-Landau equation

spiral waves

## Front propagation into unstable states



# What about noise?

#### Stochastic PDE

Look for a description in terms of local densities

$$\partial_t \vec{a}(\vec{r},t) = D\Delta \vec{a}(\vec{r},t) + \mathcal{A}[\vec{a}] + \mathcal{C}[\vec{a}] \cdot \vec{\xi}$$

$$\mathcal{A} = \vec{F}$$

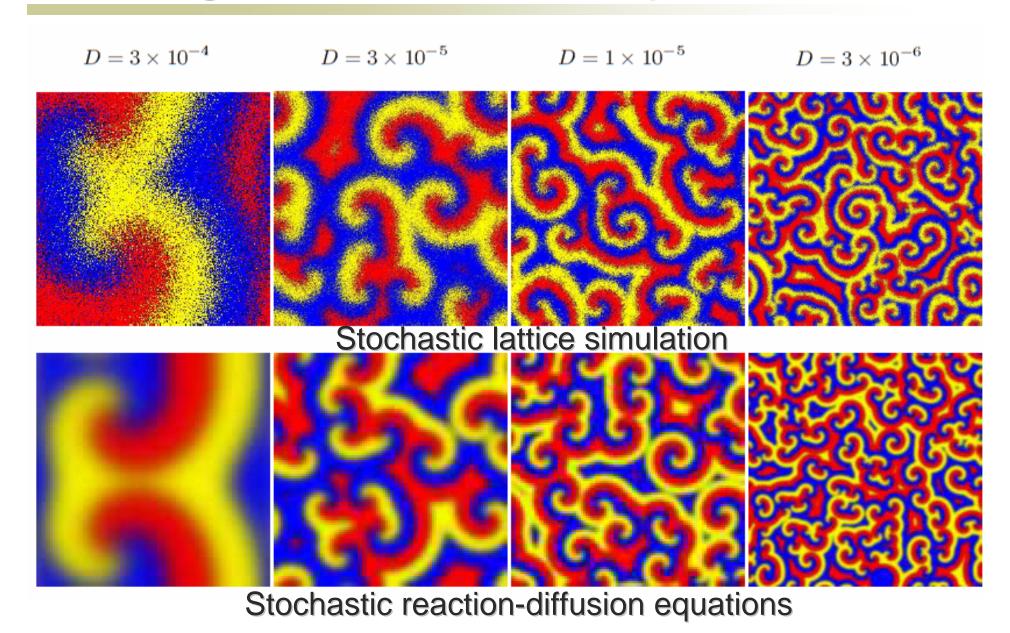
$$\mathcal{C}_A = \frac{1}{\sqrt{N}} \sqrt{a(\vec{r}, t) \left[ \mu(1 - \rho(\vec{r}, t)) + \sigma c(\vec{r}, t) \right]}$$

$$\langle \xi_i(\vec{r}, t) \xi_j(\vec{r}', t') \rangle = \delta_{ij} \delta(\vec{r} - \vec{r}') \delta(t - t')$$

- stochastic partial differential equation
- particle exchange = diffusion
- > reactions = drift & multiplicative noise (~N<sup>-1/2</sup>)

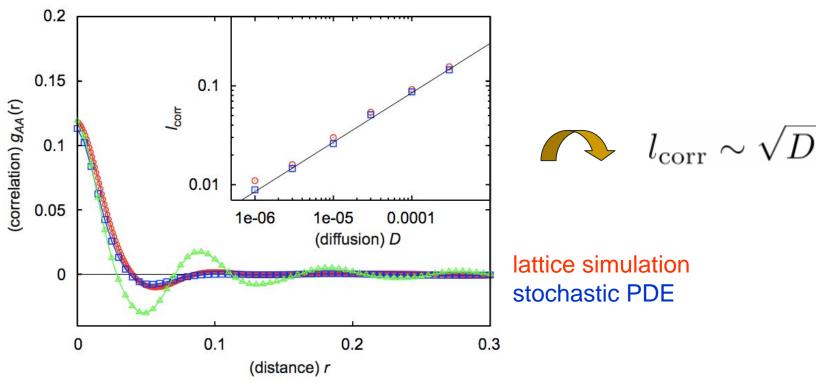
T. Reichenbach, M. Mobilia and E. Frey, PRL (2007)

# How good is such a description?



## **Spatial Correlations**

$$g_{ij}(\mathbf{r},0) = \langle a_i(\mathbf{r},t)a_j(\mathbf{0},t) \rangle - \langle a_i(\mathbf{r},t) \rangle \langle a_j(\mathbf{0},t) \rangle$$

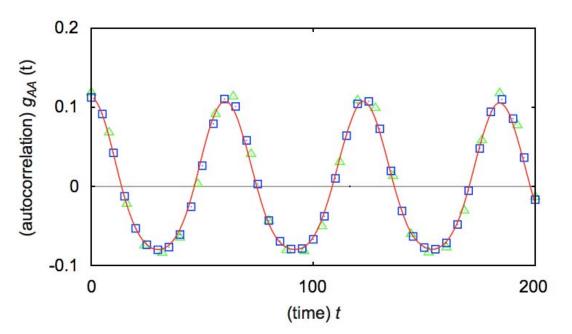




raising the diffusion constant *D* increases the size of the spirals

#### **Temporal Correlations**

$$g_{ij}(\mathbf{0},t) = \langle a_i(\mathbf{r},t)a_j(\mathbf{r},0)\rangle - \langle a_i(\mathbf{r},t)\rangle\langle a_j(\mathbf{r},0)\rangle$$



lattice simulation stochastic PDE

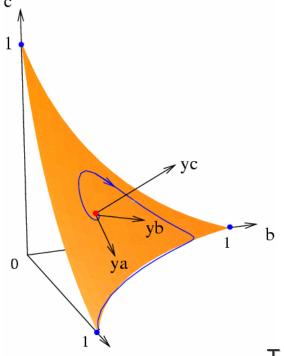


the rotation frequency is a function of the reaction rates  $\mu$  and  $\sigma$  only

# Complex Ginzburg Landau equation

$$\partial_t \vec{a}(\vec{r},t) = D\Delta \vec{a}(\vec{r},t) + \mathcal{A}[\vec{a}] + \mathcal{C}[\vec{a}] \cdot \vec{\xi}$$

$$\partial_t z = D\nabla^2 z + (c_1 - i\omega)z - c_2(1 + ic_3)|z|^2 z$$

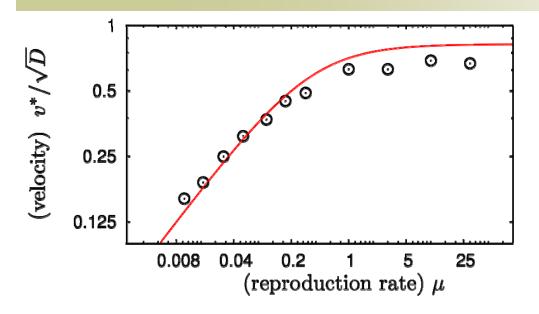


Project onto reactive manifold

Neglect the noise

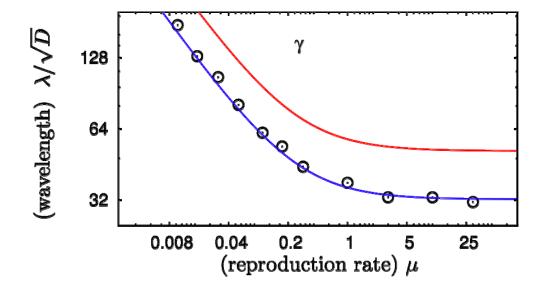
T. Reichenbach, M. Mobilia and E. Frey, J. Theor. Biol. 254, 368 (2008)

## Compare CGLE and stochastic PDE's



spreading velocity

$$v^* = 2\sqrt{D}\sqrt{\frac{1}{2}\frac{\mu\sigma}{3\mu + \sigma}}$$

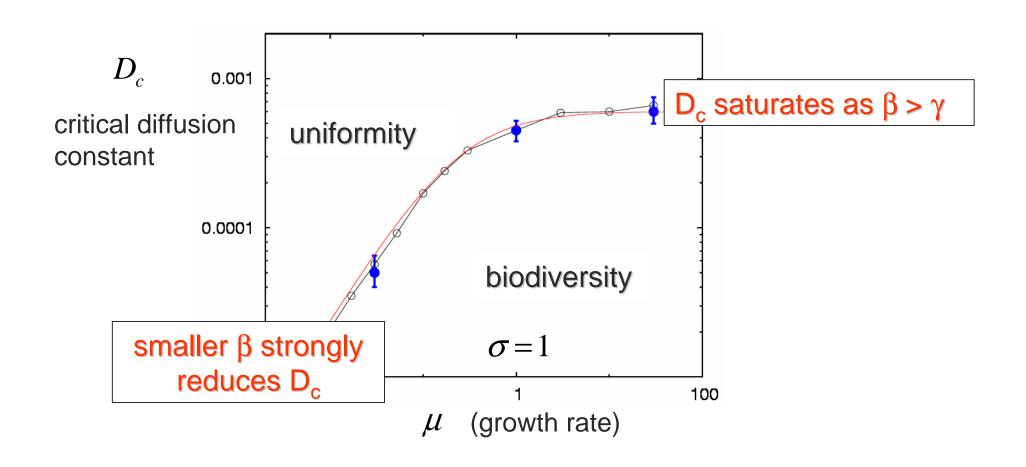


wavelength of spirals

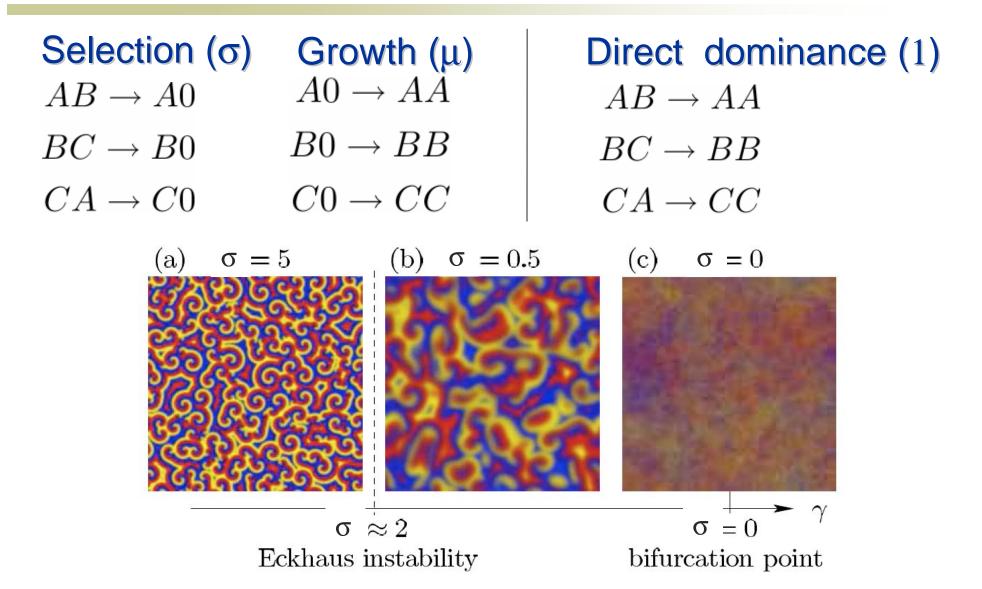
$$\lambda = \frac{2\pi c_3 \sqrt{D}}{\sqrt{c_1} (1 - \sqrt{1 + c_3^2})}$$

## State Diagram

The CGLE allows to calculate the state diagram

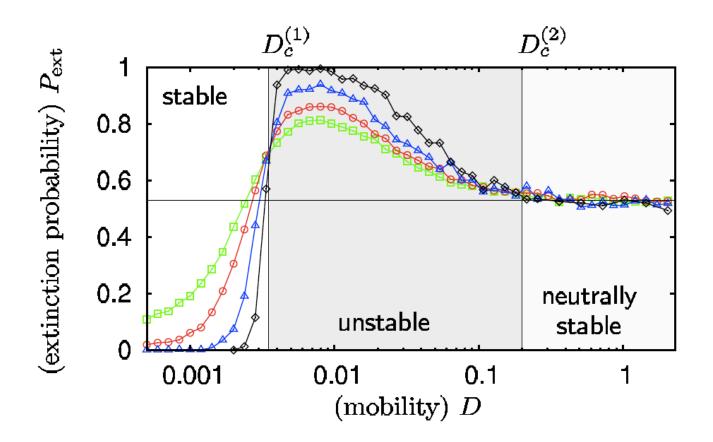


#### Direct vs. Indirect Dominance



T. Reichenbach, and E. Frey, PRL 101, 058102 (2008)

# Stability Scenarios for Direct Dominance



Spatial structures are predominantly determined by noise Patterns have an ambiguos impact on biodiversity (3 regimes)

#### Conclusions

- Well-mixed populations: law of the weakest.
- Local interaction: pattern formation and biodiversity.
- There is a mobility-threshold above which biodiversity is lost; need to characterize the transition in terms of extinction time scales.

#### Thanks to

- Tobias Reichenbach (Rockefeller, USA)
- Mauro Mobilia (Leeds, UK)
- Maximilian Berr (LMU)