Evolutionary Markovian Strategies in $2 \times 2$ Spatial Games

H. Fort\textsuperscript{a} and E. Sicardi\textsuperscript{b}

\textsuperscript{a}Instituto de Física, Facultad de Ciencias, Universidad de la República, Iguá 4225, 11400 Montevideo, Uruguay

\textsuperscript{b} Instituto de Física, Facultad de Ingeniería, Universidad de la República, Julio Herrera y Reissig 565, 11300 Montevideo, Uruguay.

Abstract

Evolutionary spatial $2 \times 2$ games between heterogeneous agents are analyzed using different variants of cellular automata (CA). Agents play repeatedly against their nearest neighbors $2 \times 2$ games specified by a rescaled payoff matrix with two parameters. Each agent is governed by a binary Markovian strategy (BMS) specified by 4 conditional probabilities $[p_R, p_S, p_T, p_P]$ that take values 0 or 1. The initial configuration consists in a random assignment of "strategists" among the $2^4 = 16$ possible BMS. The system then evolves within strategy space according to the simple standard rule: each agent copies the strategy of the neighbor who got the highest payoff. Besides on the payoff matrix, the dominant strategy -and the degree of cooperation- depend on i) the type of the neighborhood (von Neumann or Moore); ii) the way the cooperation state is actualized (deterministically or stochastically); and iii) the amount of noise measured by a parameter $\epsilon$. However a robust winner strategy is $[1,0,1,1]$.

Key words:
Complex adaptive systems, Agent-based models, Evolutionary Game Theory

PACS:

PACS numbers: 89.75.-k, 89.20.-a, 89.65.Gh, 02.50.Le, 87.23.Ge

1 Introduction

$2 \times 2$ non cooperative games consist in two players each confronting two choices: cooperate (C) or defect (D) and each makes its choice without knowing what the other will do. The four possible outcomes for the interaction of both agents
are: 1) they can both cooperate (C,C) 2) both defect (D,D), 3) one of them cooperate and the other defect (C,D) or (D,C). Depending on the case 1)-3), the agent gets respectively: the "reward" \( R \), the "punishment" \( P \) or the "sucker’s payoff" \( S \) the agent who plays C and the "temptation to defect" \( T \) the agent who plays D. One can assign a payoff matrix \( M \) given by

\[
M = \begin{pmatrix}
(R, R) & (S, T) \\
(T, S) & (P, P)
\end{pmatrix},
\]

which summarizes the payoffs for row actions when confronting with column actions.

The paradigmatic non zero sum game is the Prisoner’s Dilemma (PD). For the PD the four payoffs obey the relations: \( T > R > P > S \) and \( 2R > S + T \) \(^1\). Clearly in the case of the PD game it always pays more to defect independently of what your opponent does: if it plays D you can got either \( P \) (playing D) or \( S \) (playing C) and if it plays C you can got either \( T \) (playing D) or \( R \) (playing C). Hence defection D yields is the dominant strategy for rational agents. The dilemma is that if both defect, both do worse than if both had cooperated: both players get \( P \) which is smaller than \( R \). A possible way out for this dilemma is to play the game repeatedly. In this iterated Prisoner’s Dilemma (IPD), players meet several times and provided they remember the result of previous encounters, more complicated strategies than just the unconditional C or D are possible. Some of this conditional strategies outperform the dominant one-shot strategy, "always D", and lead to some non-null degree of cooperation.

The problem of cooperation is often approached from a Darwinian evolutionary perspective: diverse strategies are let to compete and the most successful propagate displacing the others. The evolutionary game theory, originated as an application of the mathematical theory of games to biological issues \([1]\), \([2]\), later spread to economics and social sciences \([3]\).

The evolution of cooperation in IPD simulations may be understood in terms of different mechanisms based on different factors. Among the possible solutions a very popular one regards reciprocity as the crucial property for a winner strategy. This was the moral of the strategic tournaments organized by in the early eighties by Axelrod \([4]\),\([3]\). He requested submissions from several specialists in game theory from various disciplines. He played first the strategies against each other in a round robin tournament, and averaged their scores. The champion strategy was Tit for Tat (TFT): cooperate on the first move, and then cooperate or defect exactly as your opponent did on the preceding encounter. Then he evaluated these strategies by using genetic algorithms

\(^1\) The last condition is required in order that the average utilities for each agent of a cooperative pair \((R)\) are greater than the average utilities for a pair exploitative-exploiter \(((R + S)/2)\).
that mimic biological evolution. That is, the starting point is a population of strategies, with one representative of each 'species', or competitor. If a strategy performed well, in the next generation it would be represented more than once, and if a strategy did poorly, it would die off. Again, TFT dominated in most of these "ecological" tournaments. Axelrod identified as key features for the success of TFT, besides nicety (it began playing C in the first move and never is the first to defect on an opponent), two facets of reciprocity, namely: a) it retaliates, meaning that it did not ignore defection but responded in kind, and b) forgiving, meaning that it would resume cooperation if its opponent made just one move in that direction.

Afterwards another ecological computer tournament was carried out by Nowak and Sigmund [5], where the initial competing strategies were selected as follows. They described a strategy by four conditional probabilities: \( p_R, p_S, p_T, p_P \) that determine, respectively, the probability that the strategy play C after receiving the payoff \( R, S, T, \) or \( P \). To simulate genetic drift they allowed 'mutations' i.e. the replacement of a given strategy by another random strategy in each round with a small probability \( p \). In addition they consider a noisy background, parameterized by \( \epsilon \) to better model imperfect communication in nature. In this simulation, a different strategy was found to be the most stable in the evolutionary sense. This strategy was approximately \([1,0,0,1]\). It had previously been named simpleton by Rapoport and Chammah [6] and later Pavlov by mathematicians D. and V. Kraines [7], because if its action results in a high payoff (\( T \) or \( R \)) it stays, but otherwise it changes its action. Unlike TFT, it cannot invade the strategy All D, given by \([0,0,0,0]\), and like GTFT (Generous TFT, an strategy that is close to TFT but has an appreciable value of \( p_S \)) it is tolerant of mistakes in communication. The main advantage of this 'win-stay lose-shift' strategy is that it cannot be invaded by a gradual drift of organisms close to All D, unlike TFT, since after a single mistake in communication Pavlov is tempted to defect (\( p_T = 0 \)) and will exploit the generous co-operator. This keeps the population resistant to attack by All D.

On the other hand, the spatial structure by itself has also been identified as sufficient element to build cooperation. That is, unconditional players (who always play C or D no matter what their opponents play) without memory and no strategical elaboration can attain sustainable cooperation when placed in a two dimensional array and playing only against their nearest neighbors [8].

The combination of the two above elements that are known to promote cooperation, iterated competition of different conditional strategies and spatial structure, was first studied in [9] using \( m \)-step memory strategies. Later on, Brauchli et al [10] studied the strategy space of all stochastic strategies with one-step memory. Here, our approach is in a similar vein: we have a cellular automata (CA) and attached to each cell a strategy, specified by a 4-tuple of
conditional probabilities, that dictates how to play (C or D) against its neighbors. However, in order to provide a greater “microscopic” insight than just the four average values of the conditional probabilities (as is the case when continuous real conditional probabilities are considered), we resort to binary Markovian strategies (BMS). That is, conditional probabilities \( p_X \) of playing C after getting the payoff \( X \) that are either 0 or 1, instead of real. There are thus only \( 2^4 = 16 \) possible BMS whose frequencies can be measured. Another simplification we introduced is that at each time step a given agent plays the same action (C or D) against all its neighbors and takes account only its total payoff, collected by playing against them, instead of keeping track of each individual payoff. Then depending if its neighborhood was “cooperative” or not (different possibilities to assess this are proposed in section 3) and what it played, it adopts action C or D against all its neighbors. Therefore, we have a CA such that each cell has a given state which is updated taking into account both this state and the outer total corresponding to the rest of the neighborhood. Or in the language of cellular automata, an i.e. outer totalistic CA [11]. We choose totalistic CA because, besides their simplicity and their known properties of symmetry [12], the results show greater robustness being less dependent on the initial configuration.

Besides deterministic automata, we explore two sources of stochastic behavior: Firstly in the update rule, specifically in the criterion to assess if the neighborhood is cooperating or not. Secondly, by introducing a (small) noise parameter \( \epsilon \) and replacing the values of the conditional probabilities \( p_X \), 0 or 1, by \( \epsilon \), 1-\( \epsilon \), respectively.

In summary, we analyze the evolution in the strategy space that occur for different:

- \( 2 \times 2 \) games i.e. different regions in the parameters space.
- Types of neighborhood: von Neumann and Moore neighborhoods.
- Update rules: deterministic and stochastic.
- Amounts of noise, measured by a parameter \( \epsilon \).

This paper is organized as follows. We begin in section 2 by briefly reviewing some useful \( 2 \times 2 \) games in Biology and Social Sciences. We then present a two entries \( 16 \times 16 \) table for the pairwise confrontation of BMS, whose cells represent the asymptotic (after a transient) average payoff of row strategy when playing against the column one. In section 3, we describe our model and its variants. Next, in section 4, we present the main results. Finally, section 5 is devoted to discussion and final remarks.
2 The strategic tournament between Markovian strategies in $2 \times 2$ non-zero sum games

A change in the rank order of the 4 payoffs gives rise to games different from the PD. Some of them are well studied games in biological or social sciences contexts. We will comment on some of them.

![Fig. 1. Winners matrix - 16 × 16 strategies. (a): Games with $T > S$, Prisoner’s Dilemma, Chicken, etc; (b): Games with $T < S$, Hero and Battle of Sexes, Deadlock game, etc. Color coding: White = row wins over column, Black (inverse) and Gray = tie. The number reference for each of the 16 possible binary 4-tuples, $[p_R, p_S, p_T, p_P]$ is given by binary number represented by the 4-tuple plus 1, i.e.: No. of strategy = $8p_R + 4p_S + 2p_T + p_P + 1$; (c)the 12 different possible $2 \times 2$ games marked as zones in the parameters space.](image)

For instance, when the damage from mutual defection in the PD is increased so that it finally exceeds the damage suffered by being exploited: $T > R > S > P$
the new game is called the *chicken* or *Hawk-Dove* (H-D) game. Chicken is named after the car racing game. Two cars drive towards each other for an apparent head-on collision. Each player can swerve to avoid the crash (cooperate) or keep going (defect). This game applies thus to situations such that mutual defection is the worst possible outcome (hence an unstable equilibrium). The ‘Hawk’ and ‘Dove’ allude to the two alternative behaviors displayed by animals in confrontation: hawks are expected to fight for a resource and will injure or kill their opponents, doves, on the other hand, only bluff and do not engage in fights to the death. So an encounter between two hawks, in general, produce the worst payoff for both.

When the reward of mutual cooperation in the chicken game is decreased so that it finally drops below the losses from being exploited: \( T > S > R > P \) it transforms into the *Leader* game. The name of the game stems from the following every day life situation: Two car drivers want to enter a crowded one-way road from opposite sides, if a small gap occurs in the line of the passing cars, it is preferable that one of them take the lead and enter into the gap instead of that both wait until a large gap occurs and allows both to enter simultaneously. When \( S \) in the Leader game increases so that it finally surpasses the temptation to defect \( i.e. \ S > T > R > P \) the game becomes the *Hero* game alluding to an “Heroic” partner that plays \( C \) against a non-cooperative one.

Finally, a nowadays popular game in social sciences is the *Stag Hunt* game, corresponding to the payoffs rank order \( R > T > P > S \) \( i.e. \) when the reward \( R \) for mutual cooperation in the PD games surpasses the temptation \( T \) to defect. The name of the game derives from a metaphor invented by the French philosopher Jean Jacques Rousseau: Two hunters can either jointly hunt a stag or individually hunt a rabbit. Hunting stags is quite challenging and requires mutual cooperation. If either hunts a stag alone, the chance of success is minimal. Hunting stags is most beneficial for society but requires a lot of trust among its members.

Figure 1 (c) reproduces the plot of the parameter space for the 12 different rank orderings of \( 2 \times 2 \) games with \( R = 1, P = 0 \), from ref. [14]. Each game refers to a region in the S, T-plane depicted: 1 Prisoner’s Dilemma; 2 Chicken, Hawk-Dove or Snowdrift game; 3 Leader; 4 Battle of the Sexes; 5 Stag Hunt; 6 Harmony; 12 Deadlock; all other regions are less interesting and have not been named.

Let us consider now the tournament between BMS, in which each particular BMS plays repeatedly against all the BMS. We then number the 16 strategies from 1 to 16 as follows. We assign to the binary 4-tuple \( [p_R, p_S, p_T, p_P] \), specifying a strategy, the corresponding binary number \( \# \) represented by this 4-tuple plus 1, \( i.e. \ 8p_R + 4p_S + 2p_T + p_P + 1 \). It turns out that the repeated game
between any pair of strategies is cyclic: after some few rounds both strategies come back to their original moves. For example, suppose strategy #3 ([0,0,1,0]) playing against strategy #9 ([1,0,0,1]). The starting movements are irrelevant, and let’s choose #3 playing C and #9 playing D. The sequence of movements would then be: [C,D] → [D,D] → [D,C] → [C,D] i.e. we recover the initial state after 3 rounds. The cycles, in these $16 \times 16/2$ confrontations, are either of period 1, 2, 3 or 4. Therefore, to compute the average payoffs per round of any pair of strategies we have to sum the payoffs over a number of rounds equal to the minimum common multiple of \{1, 2, 3 & 4\}, 12, and divide by it. This allows to construct a $16 \times 16$ matrix with the average payoffs for row strategy playing against the column one for an arbitrary set of payoffs \{R, T, S, P\}.

The average payoffs per round for strategies $i$ and $j$ playing one against the other, can be written as $u_{ij} = \alpha_{ij}R + \beta_{ij}S + \gamma_{ij}T + \delta_{ij}P$ and $u_{ji} = \alpha_{ji}R + \beta_{ji}S + \gamma_{ji}T + \delta_{ji}P$, respectively, where $\alpha_{ij}$ is the probability that strategy $i$ gets the payoff $R$, $\beta_{ij}$ is the probability to get the payoff $S$ and so on. Because of the symmetries of the payoff matrix M, $\alpha_{ij} = \alpha_{ji}$, $\delta_{ij} = \delta_{ji}$, $\beta_{ij} = \gamma_{ji}$ and $\gamma_{ij} = \beta_{ji}$, since strategies $i$ and $j$ receive $R$ or $P$ the same number of times, and $i$ ($j$) receives $T$ when $j$ ($i$) receives $S$. Hence, the difference $u_{ij} - u_{ji}$ only depends on whether $T$ is below or over $S$. As a consequence, the matrix 1-(a) representing the results of the $16 \times 16 = 256$ encounters: is the same for all the other games with $T > S$. The same is true for 1-(b) representing the results for all the games with $T < S$. In addition note the symmetry between both: one is the ‘negative’ of the other.

For each strategy we calculate $U_i = \sum_j u_{i,j}$ the total (sum over all the 16 possible contenders) average payoff of strategy $i$. The general results of this calculation, as well as the particular numerical values when the four payoff are \{1.333, 1, 0.5 & 0\} are listed in the table 1. For instance we have the PD game when $R = 1$, $T = 1.333$, $S = 0$ and $P = 0.5$; the Chicken game when $R = 1$, $T = 1.333$, $S = 0.5$ and $P = 0$ and so on. We observe that for these values of the parameters, [1, 0, 0, 0] is the strategy with the highest average payoff for PD and Stag Hunt, while [1, 1, 0, 1] is the strategy that has the highest value of $V$ for Chicken, Leader and Hero.

3 Binary Markovian Strategy Competition in an Outer Totalistic Cellular Automata

Each agent is represented, at time step $t$, by a cell with center at $(x, y)$ with a binary behavioral variable $c(x, y; t)$ that takes value 1 (0) if it is in the C (D) state. At every time step a given cell plays pairwise a $2 \times 2$ game against
Asymptotic Average Payoff for Different 2 × 2 Games.

| [\(pr, ps, pt, pp\)] | Asymptotic Average Payoff \(U\) | PD  | Chicken | Stag Hunt | Leader | Hero  |
|----------------------|--------------------------------|-----|---------|-----------|--------|-------|
| [0, 0, 0, 0]         | \(8(T + P)\)                   | 14.66 | 10.66   | 12.00     | 8.00   | 10.66 |
| [0, 0, 0, 1]         | \((55/24)R + (55/24)S + (41/6)T + (55/12)P\) | 12.00 | 11.00   | 10.67     | 9.67   | 11.00 |
| [0, 0, 1, 0]         | \((55/24)R + (55/24)S + (55/12)T + (41/6)P\) | 10.33 | 8.33    | 9.67      | 7.67   | 8.33  |
| [0, 0, 1, 1]         | \(4(R + S + T + P)\)            | 11.33 | 11.33   | 11.33     | 11.33  | 11.33 |
| [0, 1, 0, 0]         | \(2S + 7T + 7P\)                | 12.83 | 10.33   | 10.50     | 9.67   | 11.33 |
| [0, 1, 0, 1]         | \((35/12)R + (61/12)S + (61/12)T + (35/12)P\) | 9.67  | 11.17   | 8.67      | 12.67  | 12.67 |
| [0, 1, 1, 0]         | \((35/12)R + (61/12)S + (35/12)T + (61/12)P\) | 7.17  | 7.17    | 7.17      | 9.67   | 8.67  |
| [0, 1, 1, 1]         | \((55/12)R + (41/6)S + (55/24)T + (55/24)P\) | 7.67  | 9.67    | 8.33      | 12.00  | 10.67 |
| [1, 0, 0, 0]         | \(2R + 7T + 7P\)                | 14.83 | 11.33   | 13.17     | 8.00   | 10.33 |
| [1, 0, 0, 1]         | \((61/12)R + (35/12)S + (61/12)T + (35/12)P\) | 12.67 | 12.67   | 12.67     | 10.17  | 11.17 |
| [1, 0, 1, 0]         | \((61/12)R + (35/12)S + (61/12)T + (35/12)P\) | 10.17 | 8.67    | 11.17     | 7.17   | 7.17  |
| [1, 0, 1, 1]         | \((41/6)R + (55/12)S + (55/24)T + (55/24)P\) | 9.67  | 10.67   | 11.0      | 10.33  | 9.67  |
| [1, 1, 0, 0]         | \(4(R + S + T + P)\)            | 11.33 | 11.33   | 11.33     | 11.33  | 11.33 |
| [1, 1, 0, 1]         | \(7R + 7S + 2T\)                | 9.67  | 13.17   | 11.33     | 14.83  | 13.17 |
| [1, 1, 1, 0]         | \(7R + 7S + 2P\)                | 8.00  | 10.50   | 10.33     | 12.83  | 10.50 |
| [1, 1, 1, 1]         | \(8(R + S)\)                    | 8.00  | 12.00   | 10.66     | 14.66  | 12.00 |

Table 1

Asymptotic Average Payoff for Different 2 × 2 Games.

all of its neighbors collecting total utilities \(U(x, y; t)\) given by the sum of the payoffs \(u(x, y; t)\) it gets against each neighbor.

We use a rescaled payoff matrix in which the 2nd best payoff \(X^{2nd}\) is fixed to 1 and the worst payoff, \(X^{4th}\) is fixed to 0. For example, the PD payoff matrix is described by two parameters: \(T, P\); the chicken PA by \(T\) and \(S\), etc.

We consider two different neighborhoods \(N(x, y)\): a) the von Neumann neighborhood \((q = 4\) neighbor cells, the cell above and below, right and left from a given cell\) and b) the Moore neighborhood \((q = 8\) neighbor cells: von Neumann neighborhood + diagonals\).

In the case of ordinary (non totalistic) CA the way the cell at \((x, y)\) plays against its neighbor at \((x', y')\) is determined by a 4-tuple \([p_R(x, y; t), p_S(x, y; t), p_T(x, y; t), p_P(x, y; t)]\) that are the conditional probabilities that it plays C at time \(t\) if it got at time \(t-1\) \(u(x, y; t - 1) = R, T, S, \) or \(P\) respectively. Here, as we anticipated, we use a totalistic automata and then at each time step every cell plays at once a definite action (C or D) against all its \(q\) (4 or 8)
neighbors instead of playing individually against each neighbor. Hence, it is necessary to extend the above conditional probabilities in such a way that they take into account the neighborhood "collective" state. In order to do so, note that the conditional probabilities \( p_R, p_S, p_T \) & \( p_P \) can also be regarded as, respectively, the probability of playing C after \([C,C], [C,D], [D,C] \) & \([D,D]\).

Then a natural way to extend these conditional probabilities is to consider that "the neighborhood plays C (D)" if the majority of its neighbors play C (D), that is, if

\[
q_C(x, y; t) = \frac{\sum_{N(x,y)} c(x', y', t)}{q},
\]

is above or below 1/2. There are different ways to implement this. Let us consider the following two variants, one in terms of a deterministic update rule for the behavioral variable, and the other in terms of an stochastic update rule.

- **Deterministic update:**

\[
c(x, y; t + 1) = c(x, y; t)[p_R\theta^+(q_C(x, y; t) - q/2) + p_S\theta^+(q/2 - q_C(x, y; t))] + \\
(1 - c(x, y; t))[p_T\theta^+(q_C(x, y; t) - q/2) + p_P\theta^+(q/2 - q_C(x, y; t))],
\]

where \( \theta^+(q_C(x, y; t)) \) is a Haviside step function given by:

\[
\theta^+(x) = \begin{cases} 
1 & \text{if } x > 0 \\
0 & \text{if } x \leq 0
\end{cases}
\]

- **Stochastic update:**

\[
c(x, y; t) = c(x, y; t - 1)q_C(x, y; t - 1)p_R(x, y; t) + \\
c(x, y; t)(1 - q_C(x, y; t - 1))p_S(x, y; t) + \\
(1 - c(x, y; t))q_C(x, y; t)p_T(x, y; t) + \\
(1 - c(x, y; t - 1))(1 - q_C(x, y; t - 1))p_P(x, y; t).
\]

where the probability that the neighborhood plays C is equal to the fraction \( q_c(x, y; t) \) of C neighbors.

Finally, after updating its behavioral variable, each agent updates its four conditional probabilities \( p_X \) copying the ones of the individual belonging to \( N(x, y) \) who got the maximum utilities.

In order to take into account errors in the behavior of agents we include a noise
level by a parameter $\epsilon > 0$ in such a way that the conditional probabilities $p_X$ for each agent can take either the value $\epsilon$ or the value $1 - \epsilon$.

We consider a square network with $N_{ag} = L \times L$ agents and periodic boundary conditions. We start from an initial configuration in which each agent is assigned randomly a strategy in such a way that the 16 possible strategies are randomly represented among the population of the $N_{ag}$ agents.

The results of this simulations, like the ones in references [10] are sensible to random seed selection, so, to avoid such dependence, frequencies for the 16 BMS as a function of time are obtained by averaging over $N_c$ simulations with different random seeds.

In the next section we present the results for several different games.

4 Results

The results at this section correspond to averages over an ensemble of $N_c = 100$ different random initial conditions for $100 \times 100$ lattices. For all the games, we study the time evolution of the average frequency for each of the 16 strategies, i.e., the fraction of the $L \times L$ agents in the network that plays with that given strategy.

4.1 Deterministic Prisoner’s Dilemma

First we see the deterministic PD for $\tilde{T} = 1.333$ and $\tilde{P} = 0.5$. Fig.2 shows the frequencies for the 16 different BMS, for the $q = 4$ von Neumann neighborhood. One can see that without noise ($\epsilon = 0$) the system reaches quickly a dynamic equilibrium state in which several of the 16 strategies are present. As long as $\epsilon$ grows, the number of strategies decreases, and the diversity without noise transforms into two surviving strategies: $[0,0,1,0]$ and TFT ($[1,0,1,0]$).

Indeed, the results for $\epsilon = 0.1$ correspond to some cases in which the whole population ends with the strategy $[0,0,1,0]$ and cases where the whole population ends using TFT. But without coexistence of both strategies. This also explains the lack of fluctuations in the results despite of the large value of the noise parameter.

\textsuperscript{2} Results do not change substantially when the lattice size or the number of averaged initial conditions is increased.
Fig. 2. Frequencies for the 16 competing Binary Markovian Strategies (BMS) vs the number of time steps for Deterministic Prisoner’s Dilemma with $\bar{T} = 1.333$, $\bar{P} = 0.5$ and $q = 4$. The strategy $[p_R, p_S, p_T, p_P]$ references used in all the figures are the following: $[0, 0, 0, 0]=\text{thick light gray dotted curve (ALLWAYS D)}$, $[0, 0, 0, 1]=\text{thin black dashed curve}$, $[0, 0, 1, 0]=\text{thick black dotted curve}$, $[0, 0, 1, 1]=\text{thick gray dash-dotted curve}$, $[0, 1, 0, 0]=\text{thick gray dotted curve}$, $[0, 1, 0, 1]=\text{thin gray solid curve}$, $[0, 1, 1, 0]=\text{thick black dash-dotted curve}$, $[0, 1, 1, 1]=\text{thin light gray solid curve}$, $[1, 0, 0, 0]=\text{thick light gray dash-dotted curve}$, $[1, 0, 0, 1]=\text{thick black dashed curve (PAVLOV)}$, $[1, 0, 1, 0]=\text{thick light gray solid curve (TFT)}$, $[1, 0, 1, 1]=\text{thick black solid curve}$, $[1, 1, 0, 0]=\text{thick gray dashed curve}$, $[1, 1, 0, 1]=\text{thick light gray dashed curve}$, $[1, 1, 1, 0]=\text{thick gray solid curve}$, $[1, 1, 1, 1]=\text{thin black solid curve (ALLWAYS C)}$.

Results for the Moore neighborhood, $q = 8$, are different from those obtained for the $q = 4$, as can be seen from Fig. 3.

Notice that for zero or a small noise amount of noise ($\epsilon \leq 0.01$) we have two surviving strategies $[0,0,1,1]$ and $[1,0,1,1]$. For $\epsilon = 0.1$ a new competing strategy, $[0,1,1,0]$ appears, and agents distribute almost equally among this strategy, $[1,0,1,1]$, and $[0,0,1,1]$. Finally, for $\epsilon = 0.25$, 100
Fig. 3. Frequencies for the 16 competing BMS vs the number of time steps for Deterministic Prisoner’s Dilemma with $\tilde{T} = 1.333$, $\tilde{P} = 0.5$ and $q = 8$. Color and line style codes are the same than in Figure 2.

### 4.2 Stochastic Version

For the stochastic version higher levels of noise (larger values of $\epsilon$) are needed in order to measure departures from the 0 noise situation. This is natural since there is an intrinsic stochastic component in this case. Fig.4 is a plot of each of the 16 frequencies vs time for the PD Stochastic game with $q = 8$. For zero or small noise i.e. $\epsilon \leq 0.01$ the only strategy present is $[0,0,1,1]$. For $\epsilon = 0.1$ $[0,0,1,1]$ is still the more abundant strategy, but now it coexists with $[0,1,1,0]$. If the noise level is increased even more, the frequency of strategy $[1,0,1,1]$ starts to become non negligible, till for $\epsilon = 0.25$ it controls 100% of the population.

The average winning strategies are robust for both the stochastic and the deterministic case with respect to the parameters $\tilde{T}$, $\tilde{P}$ of PD payoff matrix, even for $\tilde{T} = 2$, as long as we are in the region of the Prisoner’s Dilemma game the behavior is qualitatively the same.
Fig. 4. Frequencies for the 16 competing BMS vs the number of time steps for Stochastic Prisoner’s Dilemma with $\tilde{T} = 1.333$, $\tilde{P} = 0.5$ and $q = 8$. Color and line style codes are the same than in Figure 2.

4.3 Other Payoff Matrices

In this section we explore other games for the deterministic case. Let’s observe first the effect of permuting the punishment and the sucker’s payoff \( i.e. \) tacking \( \tilde{S} = 0.5 > \tilde{P} = 0 \) (Chicken game).

Results for \( q = 4 \) are plotted in Fig. (5). For all the considered values of values of $\epsilon$ between 0 and 0.1, \([1,0,1,1]\) is the dominant strategy. For small amounts of noise, coexistence of 3 strategies: \([1,0,1,1], [0,0,1,0]\) and TFT (\([1,0,1,0]\)). Finally, for $\epsilon = 0.1$, strategy \([1,0,1,1]\) turns to be completely dominant with a frequency of 100 %.

The steady state results for $q = 8$ are different for small amounts of noise but become qualitatively the same for moderates values of the noise parameter.
Fig. 5. Frequencies for the 16 competing BMS vs the number of time steps for Deterministic Chicken Game with $T = 1.333$, $S = 0.5$ and $q = 4$. Color and line style codes are the same than in Figure 2.

$(\epsilon \simeq 0.01)$, as can be seen from Fig. 6.

The results for the Leader deterministic game with $q = 8$ are plotted in Fig. 7. For the case without noise ($\epsilon = 0$) we have a remarkable diversity of surviving strategies. As $\epsilon$ grows this diversity transforms into only two surviving strategies: $[1,0,1,1]$ and $[0,0,1,1]$, whose relative dominance is exchanged for the large values of noise ($\epsilon = 0.1$). Notice that the lack of random fluctuations when $\epsilon = 0.1$ (a relatively high noise parameter) in figure 7 is explained as before because the averages correspond either to cases in which the whole population selected $[0,0,1,1]$ or $[1,0,1,1]$ as their strategies, i.e.: there are no coexisting strategies in the steady state.

Fig. 8 shows the results the Hero deterministic game with $q = 8$. For the case without noise ($\epsilon = 0$), we have two main strategies : $[0,0,1,1]$ and $[1,0,1,1]$. For intermediate amounts of noise $\epsilon << 0.1$, the strategy $[1,0,1,1]$ takes over.
Fig. 6. Frequencies for the 16 competing BMS vs the number of time steps for Deterministic Chicken Game with $T = 1.333$, $S = 0.5$, and $q = 8$. Color and line style codes are the same than in Figure 2.

Finally, for large amounts of noise ($\epsilon \approx 0.1$) we have a new winner strategy: $[1,0,0,1]$ (PAVLOV).

For the Stag Hunt game (not plotted here), the dominant strategy is always $[1,1,1,1]$ (ALLWAYS C), a result that can be explained because for this game playing C pays back a lot.

5 Discussion

We developed a simple model to study evolutionary strategies in spatial $2 \times 2$ games that provides more robust results than those from more complex previous models [10]. We found few dominant strategies that appear repeatedly for several different $2 \times 2$ games, and not only for the Prisoner’s Dilemma. Comparing figures (2)-(8), we notice that 3 strategies -mainly $[1,0,1,1]$ and less often $[0,0,1,0]$ and $[0,0,1,1]$- dominate for the different games, update rules and noise levels. If we look for these strategies at Table 1, we observe that none of them are "winner" strategies in the non spatial games. That is, none of them
Fig. 7. Frequencies for the 16 competing BMS vs the number of time steps for Deterministic Leader Game with $\tilde{T} = 1.333$, $\tilde{R} = 0.5$ and $q = 8$. Color and line style codes are the same than in Figure 2.

get the highest average payoff but just a mediocre one. So territoriality seems to have a relevant effect on the evolution of strategies. Moreover, the departure from the non spatial tournament becomes larger as the neighborhood size grows.

Another important conclusion is that for a large enough level of noise the diversity disappears and one ends with just one universal strategy (mainly $[1,0,1,1]$) or at most two dominant but non coexisting strategies.

The strategy $[1,0,1,1]$ is particularly interesting because it is like a ”crossover” between PAVLOV $[1,0,0,1]$ and TFT $[1,0,1,0]$, which are the 2 main strategies that humans use when are engaged in social dilemma game experiments [15],[16]. We baptized this strategy as the ”Non-Tempted Pavlov”.

From the different variations of our model, we found that the evolution of more cooperative strategies (more conditional probabilities $p_X$ equal to 1) is favored when:

- The size of the neighborhood is increased ($q = 8$ lead to dominant strategies
Fig. 8. Frequencies for the 16 competing BMS vs the number of time steps for Deterministic Hero Game with $S = 1.333$, $R = 0.5$ and $q = 8$. Color and line style codes are the same than in Figure 2.

- The update rule version for $c(x, y; t)$ after the agent at $(x, y)$ played with its $q$ neighbors is deterministic.
- The amount of noise measured by $\epsilon$ increases.

Some issues that deserve further study is to use time integrated utilities instead of the instantaneous utilities used here, also to analyze spatial patterns (for instance, size and form of cooperative clusters and of winning strategy clusters).

6 Acknowledgements

We are greatful to Daniel Ariosa and Michael Doebeli for useful comments.
References

[1] Maynard-Smith, J. and Price, G. *The Logic of Animal Conflict*, Nature (London) 146,15 (1973).

[2] J. Maynard-Smith, *Evolution and the Theory of Games*, Cambridge Univ. Press 1982.

[3] R. Axelrod, in *The Evolution of Cooperation*, Basic Books, New York, 1984; R. Axelrod, in *the Complexity of Cooperation*, Princeton University Press 1997.

[4] R. Axelrod and W. D. Hamilton, The evolution of cooperation. Science 211: (1981) 1390-1396.

[5] M. A. Nowak and K. Sigmund, A strategy of win-stay, lose-shift that outperforms tit for tat in Prisoner’s Dilemma, Nature 364 (1993) 56-59.

[6] A. Rapoport and A. M. Chammah, *Prisoner’s Dilemma* (The University of Michigan Press 1965) pp. 73-74.

[7] D. Kraines and V. Kraines, Theory Decision 26, (1988) 47-79.

[8] M.A. Nowak and R. May, Evolutionary Games and Spatial Chaos, Nature 359 (1992) 826-829.

[9] K. Lindgren and M. G. Nordahl, Physica D 75 (1994) 292-309.

[10] K. Brauchli, T. Killingback and M. Doebeli, J. Theor. Biol., 200 (1999) 405-417.

[11] S. Wolfram, Universality and Complexity in Cellular Automata, Physica D 10 (1984) 15-57.

[12] S. Wolfram, A New Kind of Science, Wolfram Media 2002.

[13] M. Domjan and B. Burkhard, "Chapter 5: Instrumental conditioning: Foundations,” *The principles of learning and behavior*, (2nd Edition). Monterey, CA: Brooks/ Cole Publishing Company 1986.

[14] Hauert, Ch., Effects of Space in 22 Games, Int. J. Bifurcation Chaos, 12 (2002) 1531-1548.

[15] Wedekind, C. And Milinski, M., Proc. Natl. Acad. Sci. USA 93 (1996) 2686-2689.

[16] M. Milinski and C. Wedekind, Proc. Natl. Acad. Sci. USA 95 (1998) 13755-13758.