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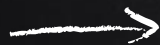
STATISTICAL PHYSICS OF RESOURCE COMPETITION IN A HIGHLY DIVERSE ECOSYSTEM

March 8, 2021



RESOURCE COMPETITION MODEL

- X Introduction
- X Theory of the model
- X Simulations and new observations
- X Conclusions

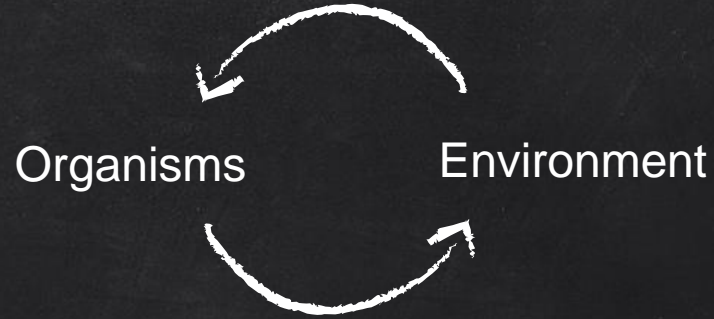


“Collective Phase in Resource Competition in a Highly Diverse Ecosystem”, Tikhonov and Monasson

INTRODUCTION

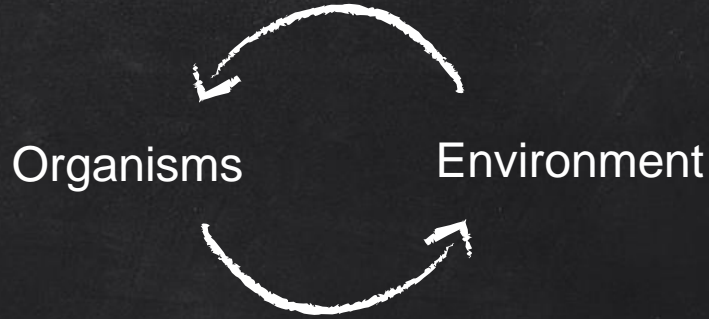


THE FOCUS





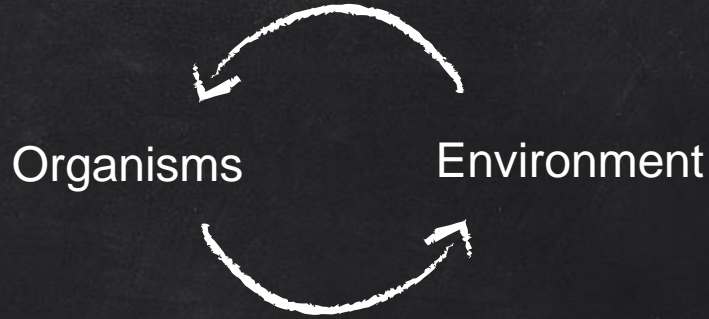
THE FOCUS



Ecoevolutionary dynamics for a large number of interacting species



THE FOCUS



Ecoevolutionary dynamics for a large number of interacting species

- ↳ It is possible to set the *external condition* faced by the community
- ↳ The *immediate environment* for each individuals depends from all other organism

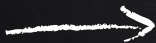


HISTORY

- 1969 —→ Mac Arthur proposed an ecological model of resource competition in a well-mixed community at equilibrium
- 1983 —→ Tilman gives a geometrical description of the model for a low number of resources ($N = 1,2$)
- 2016 —→ Tikhonov proposed a simulation-based study for a modestly large number of resources exhibiting *community cohesion* as a consequence of environmental feedback



THE AIM



Tikhonov and Monasson proposed the *analytical solution* of the classic model of resource competition *in the limit of large N*



We want to model the feedback of organisms onto
environment

THEORY OF THE MODEL

THE BASIS



BASIC QUANTITIES

- X Multispecies community in a well-mixed habitat
- X Single *limiting element* X in N forms $\longrightarrow i \in \{1, \dots, N\}$ substrates
- X Total supply of resource $R_i, \forall i$



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- X $\vec{\sigma}_\mu = \{\sigma_{\mu i}\}_{i=1, \dots, N} \forall \mu$, *metabolic strategies*: species are defined by their pathways



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- X h_i *resource availability*, $\forall i$, in the immediate environment



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- X h_i *resource availability*, $\forall i$, in the immediate environment
- X Resource *surplus* $\Delta_\mu = \sum_i \sigma_{\mu i} h_i - X_\mu \longrightarrow$ determines the population growth



WHAT WE WANT

For a specific $\{h_i\}$ the population growth rate of the species μ is determined by Δ_μ

$$\frac{dn_\mu}{dt} \sim n_\mu \Delta_\mu$$

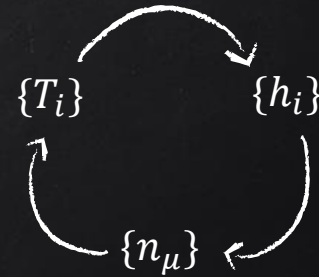


WHAT WE WANT

For a specific $\{h_i\}$ the population growth rate of the species μ is determined by Δ_μ

$$\frac{dn_\mu}{dt} \sim n_\mu \Delta_\mu = 0$$

→ We are interested in the **feedback loop** at equilibrium:





FROM OUTSIDE TO INSIDE

$$h_i = H_i(T_i)$$

Resource depletion rule in general is an arbitrary decreasing function, different for each resource

↪ **Simple model:** Organisms could share the fixed total influx of resource

$$\longrightarrow h_i = \frac{R_i}{T_i}$$

Mac Arthur model: dynamical resources with *renewal rate* r_i and maximal availability K_i

$$\longrightarrow h_i = K_i \left(1 - \frac{T_i}{r_i}\right)$$

THEORY OF THE MODEL

THE GEOMETRICAL DESCRIPTION

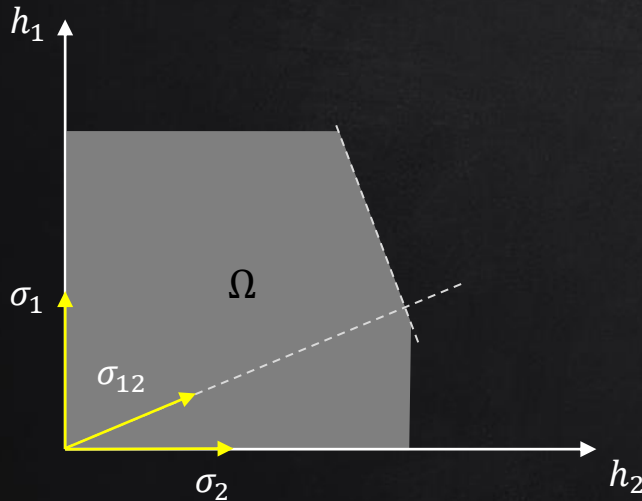


THE GEOMETRICAL DESCRIPTION

- Consider:
- $\vec{\sigma}_\mu \longrightarrow P$ vectors in the N -dimensional space of **resources availability**
 - $\vec{h} \cdot \vec{\sigma}_\mu = X_\mu \longrightarrow$ hyperplane, $\forall \mu$

We can define the *Unsustainable Region*:

$$\Omega = \bigcap_{\mu=1}^P \{ \vec{h} \mid \vec{h} \cdot \vec{\sigma}_\mu < X_\mu \}$$



$$\left\{ \begin{array}{l} \vec{h} \text{ inside } \Omega \rightarrow \frac{dn_\mu}{dt} < 0, \forall \mu \\ \vec{h} \text{ outside } \Omega \rightarrow \frac{dn_\mu}{dt} > 0, \quad \text{at least for one } \mu \\ \vec{h} \text{ on the surface } \partial\Omega \rightarrow \frac{dn_\mu}{dt} = 0 \end{array} \right.$$

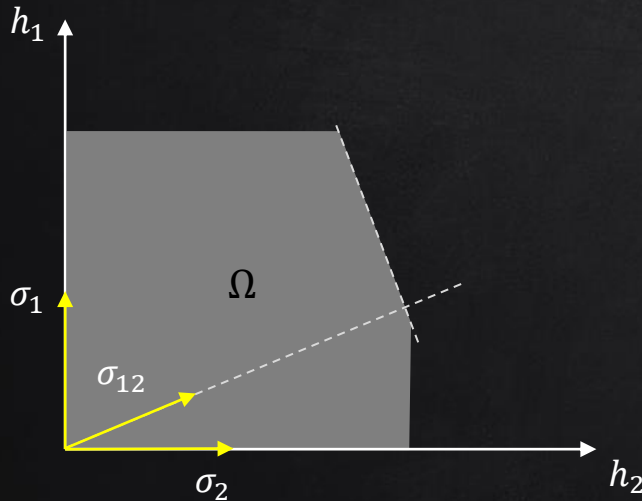


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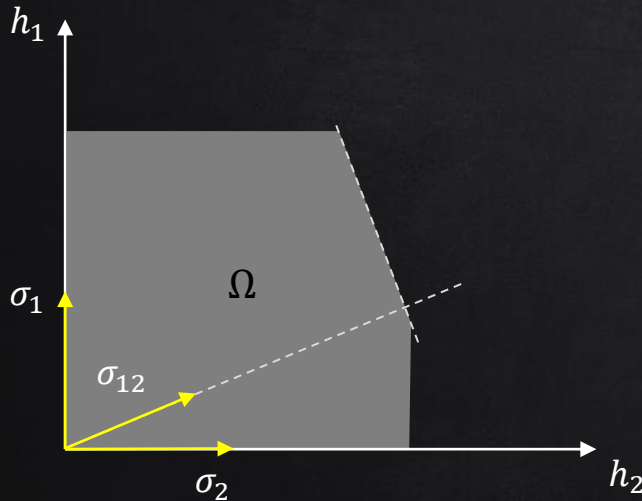
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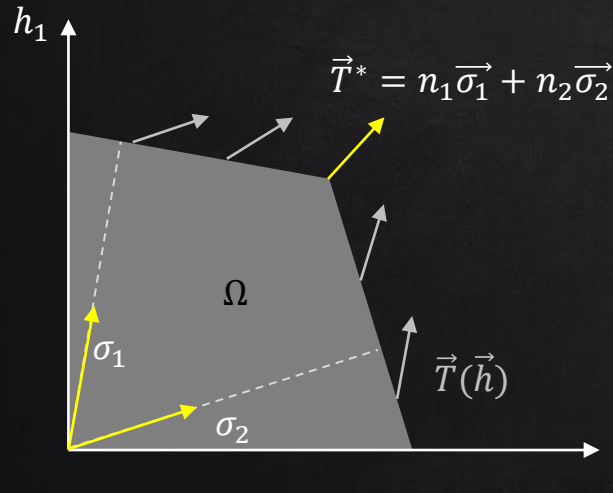
At equilibrium: $\begin{cases} n_\mu = 0, \Delta_\mu < 0, \text{extinct} \\ n_\mu > 0, \Delta_\mu = 0, \text{survivals} \end{cases}$



THE GEOMETRICAL DESCRIPTION



How to find the *equilibrium point* $\vec{h}^* \in \partial\Omega$?



$\exists \tilde{F}$, defined in the harvest space, such that:

$$\frac{\partial \tilde{F}}{\partial h_i} = T_i \Leftrightarrow H_i(h_i) = T_i, \quad \forall i$$



The equilibrium community state corresponds to the maximum of \tilde{F} over the unsustainable region Ω

Aim: study the properties of a community at equilibrium, given by the mapping the external resources \vec{R} into the environment at equilibrium \vec{h}^* , for a *typical community*



THE GEOMETRICAL DESCRIPTION

We consider:

$$H_i(T_i) = \frac{R_i}{T_i}$$



The general function is:

$$\tilde{F}(\{h_i\}) = [\vec{h} \cdot \vec{T} - \sum_i \hat{H}_i(T_i)] \text{ with } \hat{H}_i(T_i) = \int H_i(T_i) dT_i$$

In our case we get:

$$\hat{H}_i(T_i) = R_i \log T_i \text{ and } T_i^* = \frac{R_i}{h_i^*}$$

The function that we need to maximize is:

$$\tilde{F}(\{h_i\}) = \sum_i R_i \log h_i + \text{const}$$

THEORY OF THE MODEL

FOR A LARGE NUMBER OF INTERACTING SPECIES



THE STATISTICAL PHYSICS APPROACH

We need to model the pool of competitors $P = \alpha N$, for $\alpha = \text{cost}$ and $N \rightarrow \infty$

↪ $\forall \mu$ we get:

- $\vec{\sigma}_\mu$ random binary vector with $\sigma_{\mu i} = \begin{cases} 1 & \text{with probability } p \\ 0 & \text{with probability } 1 - p \end{cases}$
- Random cost $X_\mu = \sum_i \sigma_{\mu i} + \epsilon x_\mu$, where $x_\mu \sim N(0,1)$



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THE ASSUMPTION: The costs X_μ and the metabolic strategies $\{\sigma_{\mu i}\}$ are *uncorrelated*,
→ we can describe the competing strategies set with three parameters:

- p sparsity
- ϵ width of the cost distribution
- α that determines the effective number of species in the pool



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Setting $h_i = 1$ the resource balance of all species is satisfied: neither specialists nor generalists are favoured

↪ We can characterize the fluctuations of the resource availability:

$$m = \sum_i (1 - h_i) \qquad q = \sum_i (1 - h_i)^2$$



THE STATISTICAL PHYSICS APPROACH

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Our partition function in the harvest space is

$$Z = \int_0^\infty \prod_i dh_i e^{\beta \tilde{F}} \prod_\mu^P \theta(X_\mu - \vec{h} \cdot \vec{\sigma}_\mu)$$



TYPICAL REALIZATION

We are interested in the behavior of *the typical realization* of the system, thus we want to compute the mean of Z

Replica trick

$$\langle \log Z \rangle = \lim_{n \rightarrow 0} \frac{\langle Z^n \rangle - 1}{n}$$

- Starting point
- Consider Z^n
- Compute the average over the disorder
- Decouple indices of resource availability i and species μ
- Decoupling replicas
- Compute the limit $n \rightarrow 0$
- Final expression



THE SOLUTION

$$\langle \log Z \rangle = \beta \text{ extr} \left\{ \frac{\bar{\gamma} - x}{2x\bar{\gamma}} q + \frac{\overline{\delta\tau^2}}{2} x - \frac{\lambda\tau\psi(q)}{p} - \frac{\alpha\psi^2(q)}{2xp(1-p)} I(\lambda) \right\}$$

$$\text{with } I(\lambda) = \int_{\lambda}^{\infty} (y - \lambda)^2 e^{-\frac{y^2}{2}} \frac{dy}{\sqrt{2\pi}}$$

- The extremum is over x , q and λ
- $\bar{\tau}, \overline{\delta\tau^2}, \bar{\gamma}$ characterize the resource supply \longrightarrow In our case $\bar{\tau} = \bar{R} = 1, \bar{\gamma} = 1$ and $\overline{\delta\tau^2} = \overline{\delta R^2}$
- p, α and ϵ characterize the pool of competitors



THE SOLUTION

$$\langle \log Z \rangle = \beta \text{ extr} \left\{ \underbrace{\frac{\bar{\gamma} - x}{2x\bar{\gamma}} q + \frac{\overline{\delta\tau^2}}{2} x - \frac{\lambda\tau\psi(q)}{p} - \frac{\alpha\psi^2(q)}{2xp(1-p)} I(\lambda)}_{= A} \right\}$$

Using the extremum condition we get:

$$\left\{ \begin{array}{l} \frac{\partial A}{\partial x} = 0 \\ \frac{\partial A}{\partial q} = 0 \\ \frac{\partial A}{\partial \lambda} = 0 \end{array} \right. \longrightarrow \left\{ \begin{array}{l} \frac{x}{\bar{\gamma}} = 1 - \alpha E(\lambda) \text{ with } E(\lambda) = \int_{\lambda}^{\infty} e^{-\frac{y^2}{2}} \frac{dy}{\sqrt{2\pi}} \\ \frac{1 - \alpha I(\lambda)}{1 - \alpha E(\lambda)} = 1 + \frac{\lambda}{\psi} \\ \psi^2 [1 - \alpha I(\lambda)] = \epsilon^2 + (1 - \alpha E(\lambda))^2 \bar{\gamma}^2 p(1-p) \overline{\delta\tau^2} \end{array} \right.$$



THE SOLUTION

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Studing the system for $H_i = \frac{R_i}{T_i}$ with $\bar{R} = 1, \overline{\delta\tau^2} = \overline{\delta R^2}, \bar{\gamma} = 1$:

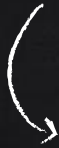
$$\begin{cases} \frac{1 - \alpha I(\lambda)}{1 - \alpha E(\lambda)} = 1 + (1 - p) \frac{\lambda}{\psi} \\ \psi^2 [1 - \alpha I(\lambda)] = \epsilon^2 + p(1 - p) (1 - \alpha E(\lambda))^2 \overline{\delta R^2} \end{cases}$$



THE ORDER PARAMETER

$$\psi(q) = \sqrt{p(1-p)q + \epsilon^2}$$

It describes the spread of resource surplus



We are interested in the limit $\epsilon \rightarrow 0$, in this case we get:

- The scatter of intrinsic organisms cost is negligible
- It is possible to focus on the interaction-dependent factors



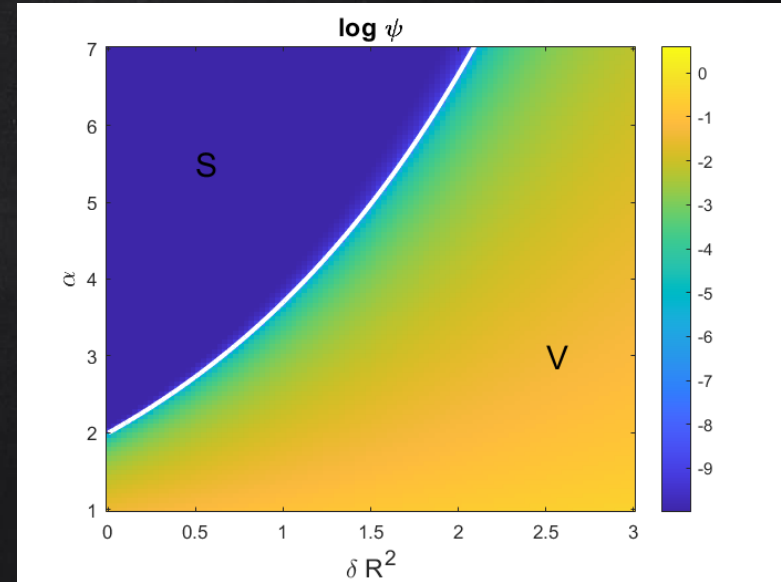
THE PHASE TRANSITION

For $\epsilon \rightarrow 0$:

We have the separation of the parameter space in **two phases**:

- ✕ *S phase*: environment **shielded** from external conditions, $\psi = 0$
- ✕ *V phase*: environment **vulnerable** to the external conditions, $\psi \neq 0$

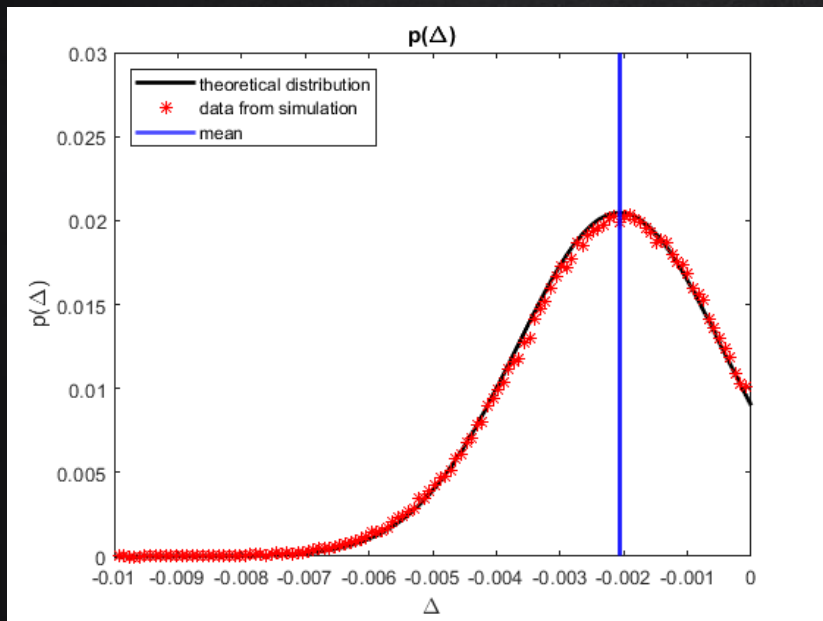
→ the critical line is $\overline{\delta R_*^2} = \frac{1-p}{p} \frac{\lambda^2}{1-\alpha_*(\lambda)}$





THE NUMBER OF SPECIES THAT SURVIVE

We can compute the distribution of the *resource surplus* of all the species $P = \alpha N$ at equilibrium



$$p(\Delta) = \frac{1}{\sqrt{2\pi\psi^2}} e^{-\left[\frac{(\Delta + \lambda\psi)^2}{2\psi^2}\right]} \theta(-\Delta) + E(\lambda)\delta(\Delta)$$

$$\langle \Delta_\mu \rangle = \langle \sum_i h_i \sigma_{\mu i} - X_{mu} \rangle = -pm, \quad m = \sum_i (1 - h_i)$$

The number of survivors is given by the fraction of species whose resource demand is met, $\Delta_\mu = 0$

SIMULATIONS



THE METHOD

We generate the pool of competitors, $\forall \mu$ we get:

$$\underline{\vec{\sigma}_\mu} = \{\sigma_{\mu i}\}_{i=1, \dots, N} \quad \text{and} \quad \underline{X_\mu} = \sum_i \sigma_{\mu i} + \epsilon x_\mu, \quad \text{with } x_\mu \sim N(0,1)$$

Given the resource depletion rule $\underline{H_i(T_i)} = \frac{R_i}{T_i}$ and considering the resource supply $\underline{R_i = \bar{R} \pm \frac{\delta R_i}{\sqrt{N}} = 1 \pm \frac{1}{\sqrt{50}}}$

we want to find the equilibrium point \vec{h}^* computing the maximum of:

$$\tilde{F}(\{h_i\}) = \sum_i R_i \log h_i + \text{const}$$



- The resource surplus distribution
- The number of surviving species at equilibrium, given by $\Delta_\mu = 0$
- The equilibrium availability of resources
- The phase transition for different values of ϵ



THE EXTERNAL SUPPLY

$$H_i(T_i) = \frac{R_i}{T_i}$$

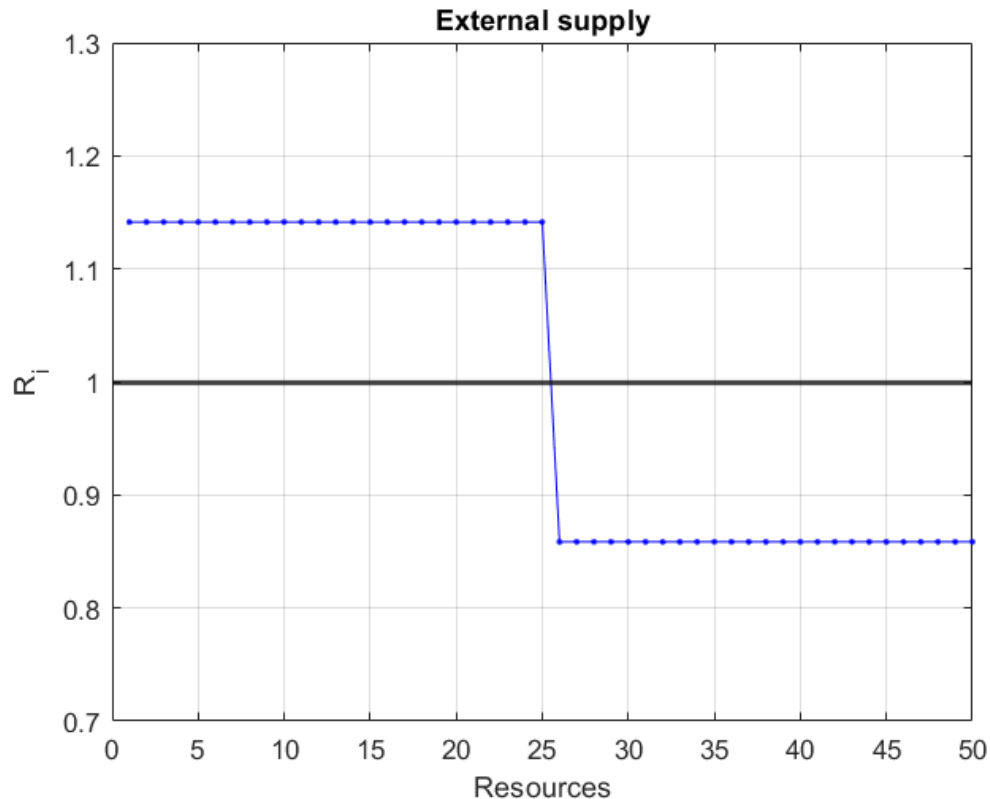
$$N = 50$$

$$\bar{R} = 1$$

$$\overline{\delta R^2} = 1$$



$$R_i = \bar{R} \pm \frac{\delta R_i}{\sqrt{N}} = 1 \pm \frac{1}{\sqrt{50}}$$





THE RESOURCE SURPLUS DISTRIBUTION

#realizations = 500

$N = 50$

$p = 0.5$

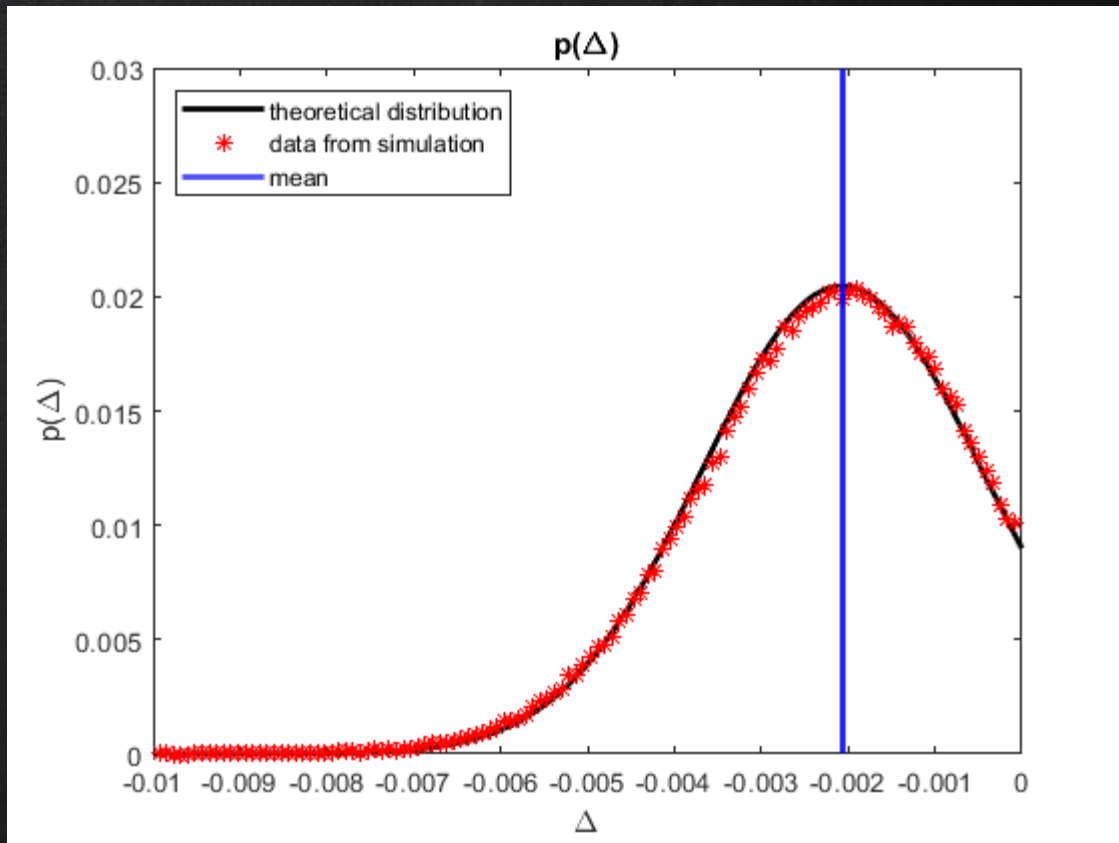
$\overline{\delta R^2} = 1$

$\bar{R} = 1$

$\epsilon = 10^{-3}$

$\alpha_S = 10$

$$p(\Delta) = \frac{1}{\sqrt{2\pi\psi^2}} e^{-\left[\frac{(\Delta+\lambda\psi)^2}{2\psi^2}\right]} \theta(-\Delta)$$





THE NUMBER OF SURVIVING SPECIES AT EQUILIBRIUM

#realizations = 500

$N = 50$

$p = 0.5$

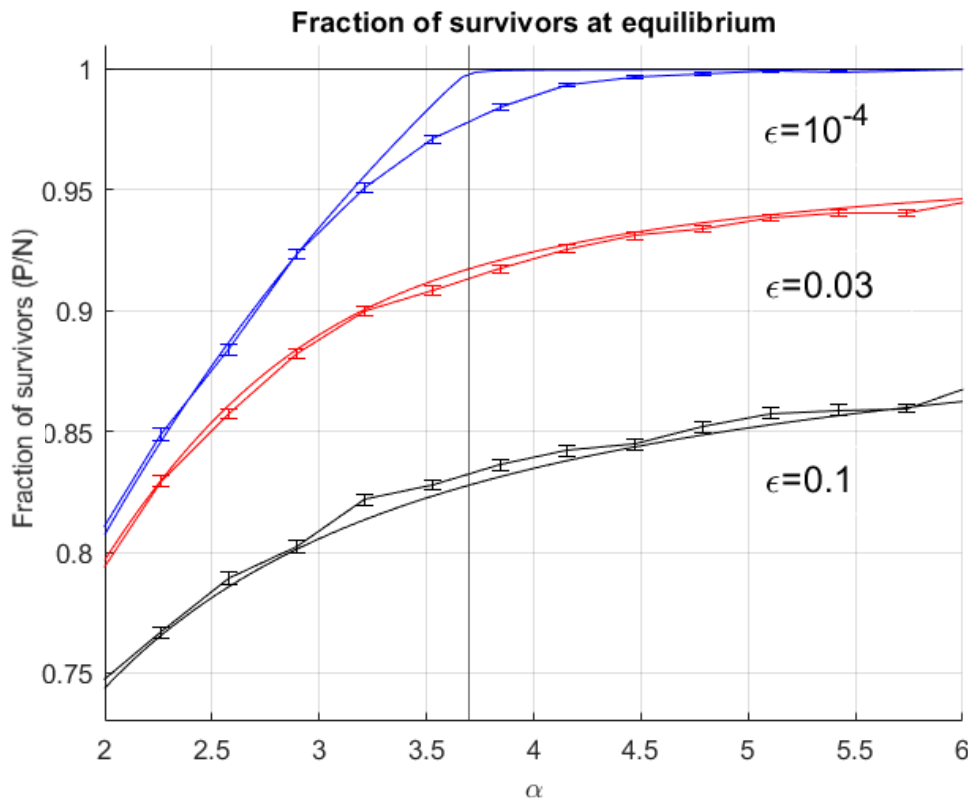
$\overline{\delta R^2} = 1$

$\bar{R} = 1$

$\epsilon = [10^{-4}, 0.03, 0.1]$

The number of survival species is given by the number of species with

$$\Delta_{\mu} = \left(\sum_i \frac{\sigma_{\mu i}}{\sum_i \sigma_{\mu i}} \cdot h_i \right) - \frac{X_{\mu}}{\sum_i \sigma_{\mu i}} = 0$$





THE NUMBER OF SURVIVING SPECIES AT EQUILIBRIUM

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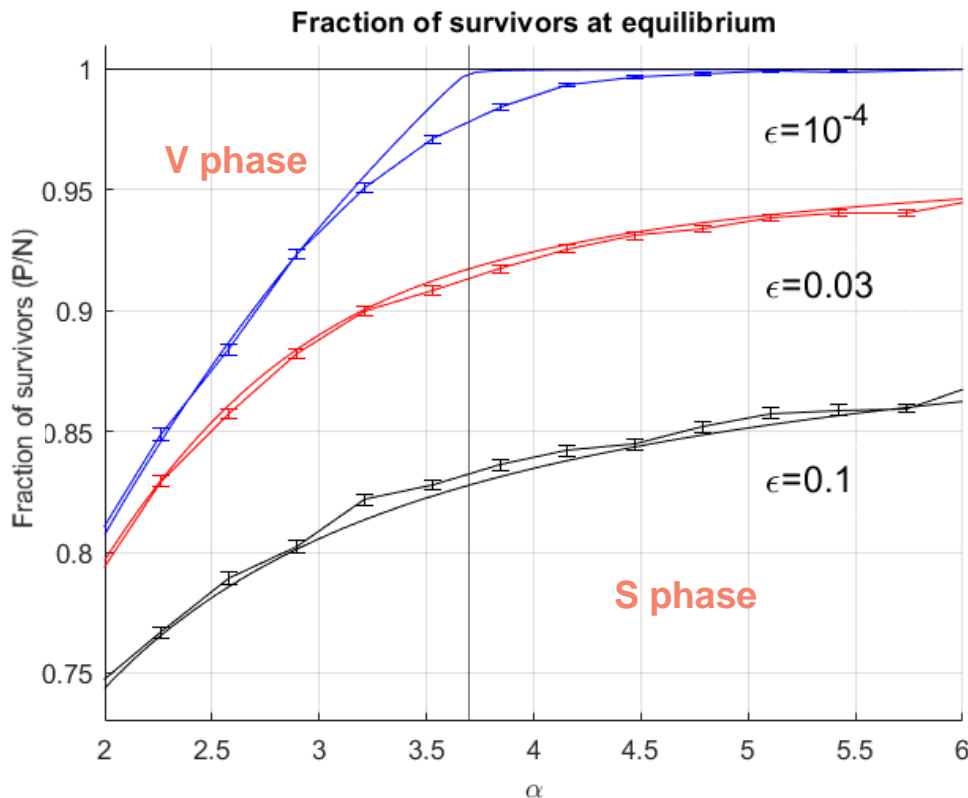
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THE EQUILIBRIUM AVAILABILITY OF RESOURCES

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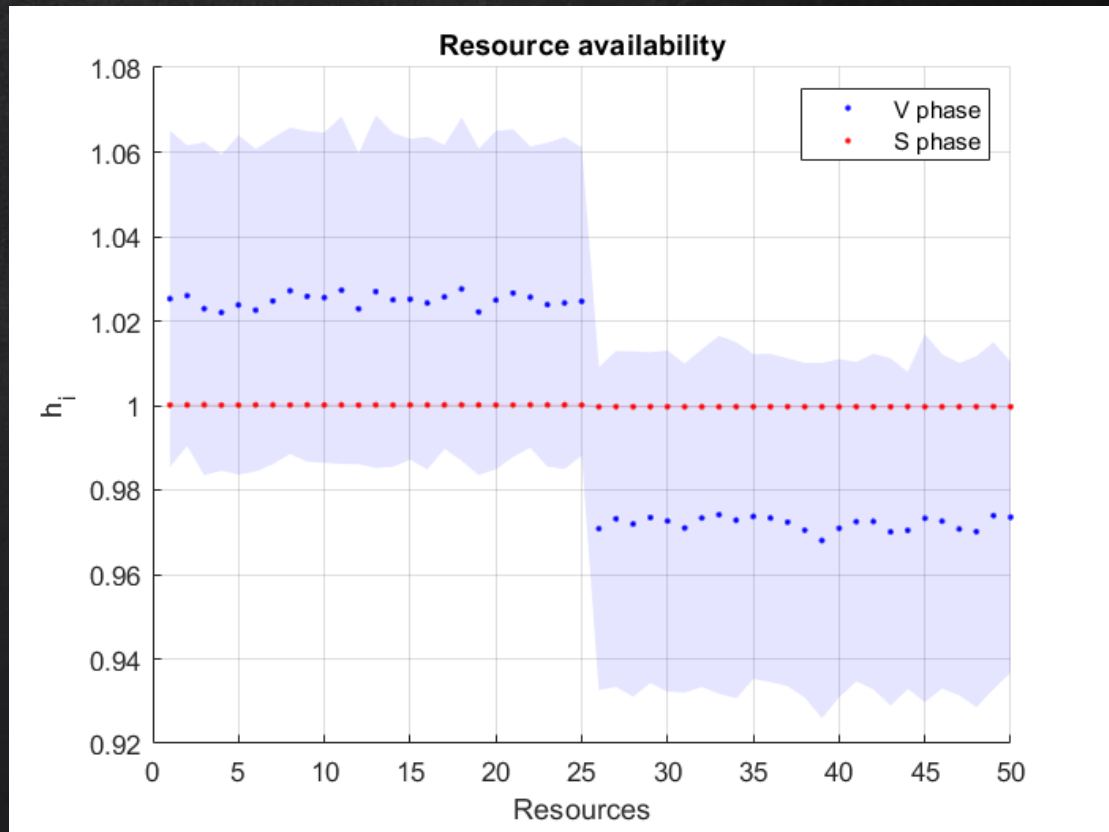
$\overline{\delta R^2} = 1$

$\bar{R} = 1$

$\epsilon = 10^{-3}$

$\alpha_V = 2, \alpha_S = 10$

NOTE: $h_i = 1 \forall i$ satisfies the resource balance of all species: neither specialists or generalists have an advantage





AND FOR FINITE ϵ ?

#realizations = 10

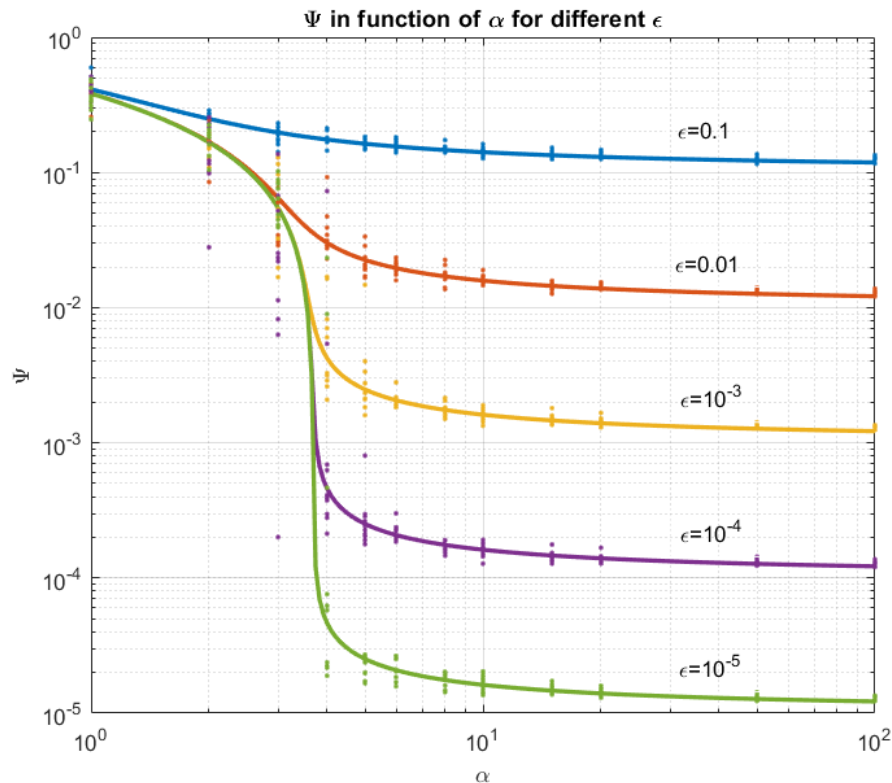
$N = 50$

$p = 0.5$

$\overline{\delta R^2} = 1$

$\bar{R} = 1$

$\epsilon = [10^{-5}, 10^{-4}, 10^{-3}, 0.01, 0.1]$



CHANGING THE PARAMETERS

MODIFY $\overline{\delta R^2}$



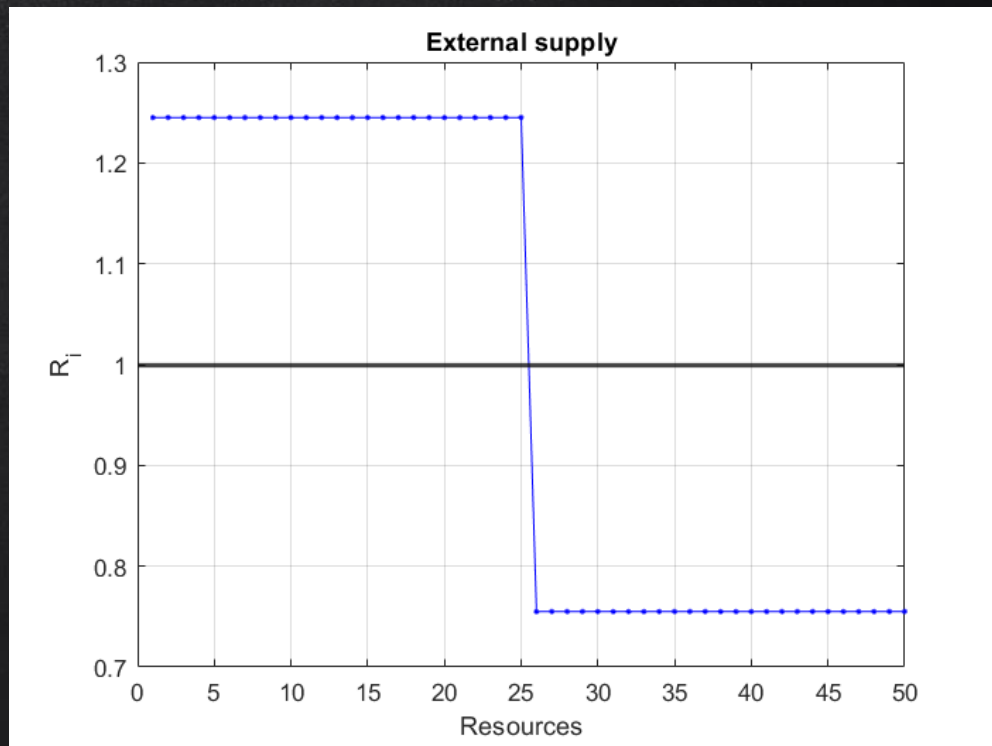
MODIFY $\overline{\delta R^2}$

$$N = 50$$

$$\bar{R} = 1$$

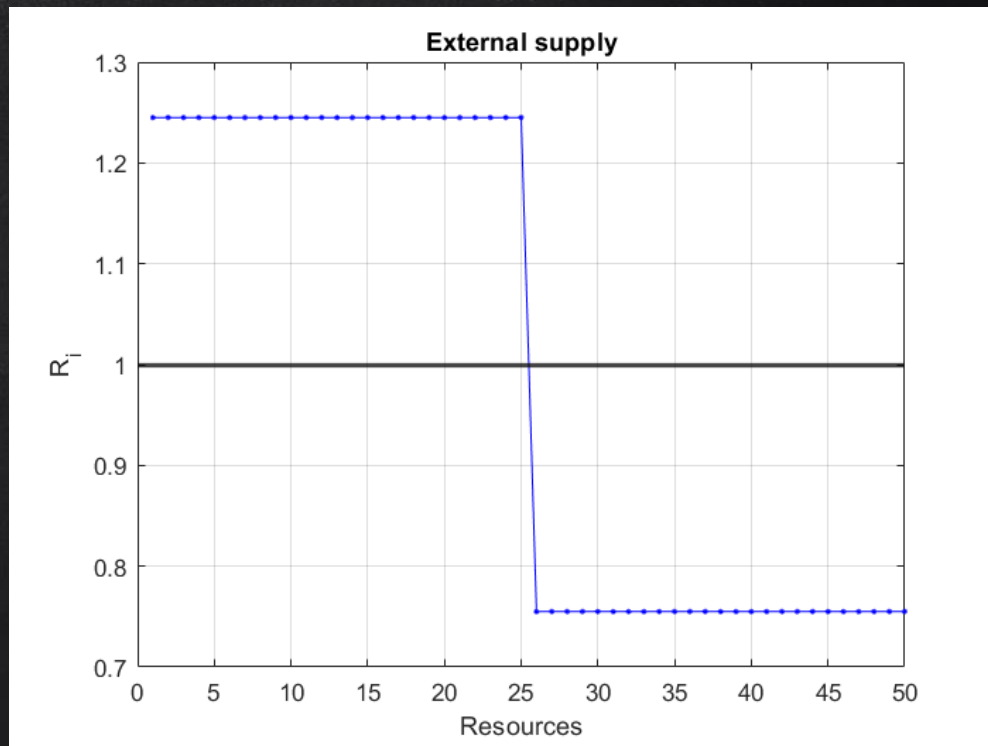
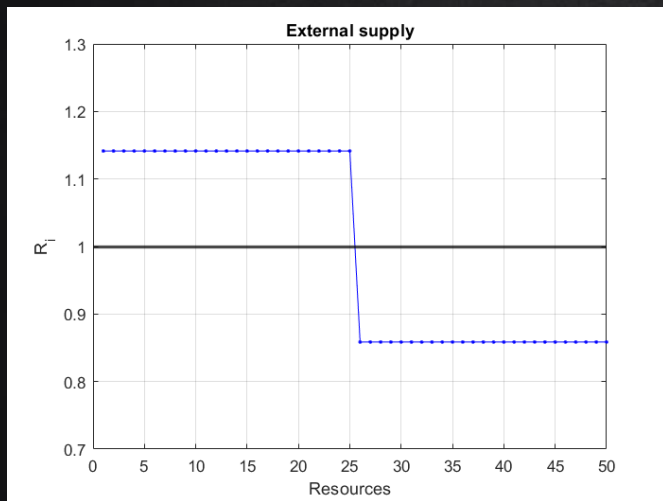
$$\overline{\delta R^2} = 3$$

$$\rightarrow R_i = \bar{R} \pm \frac{\delta R_i}{\sqrt{N}} = 1 \pm \frac{\sqrt{3}}{\sqrt{50}}$$



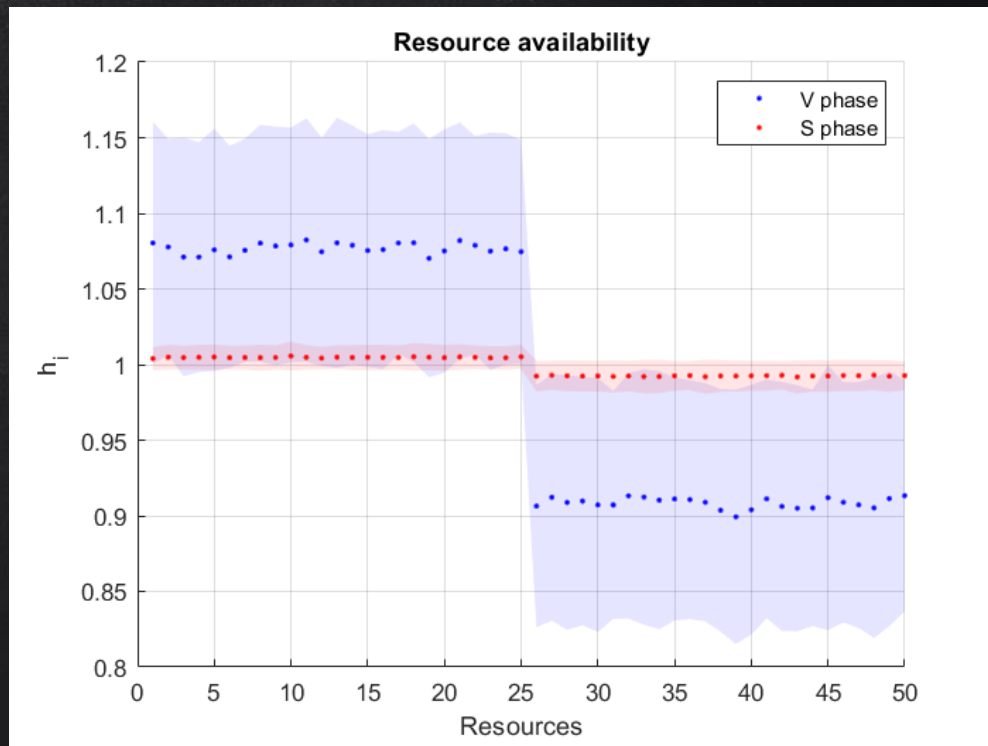
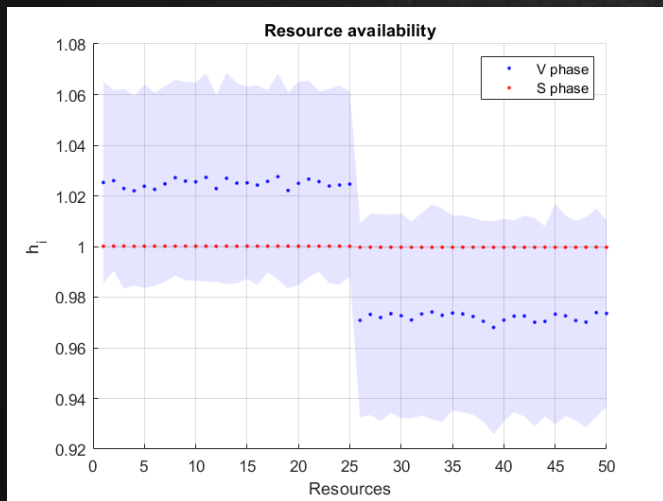


MODIFY $\overline{\delta R^2}$



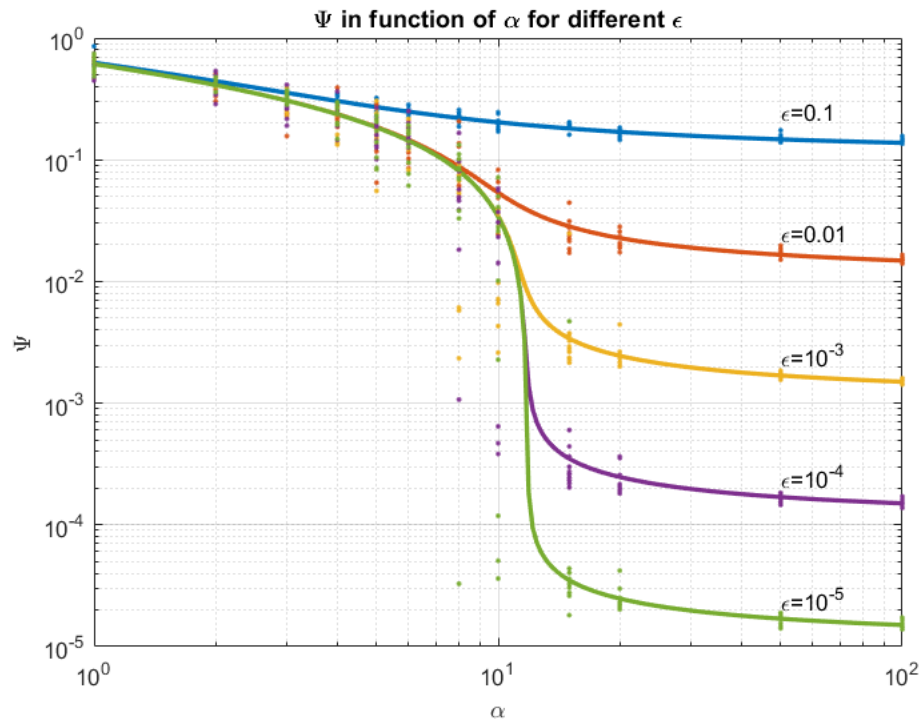
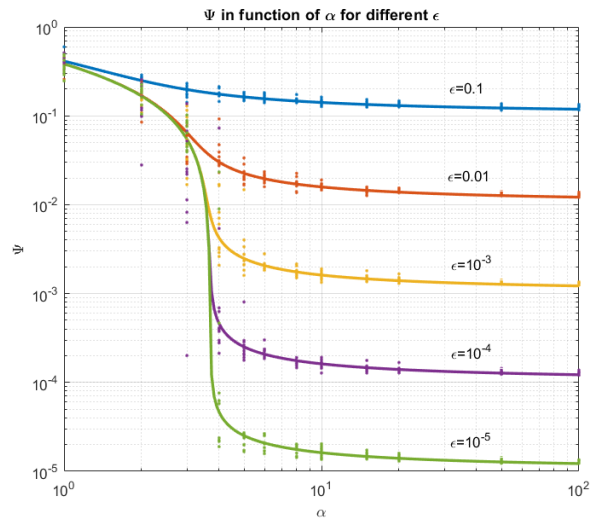


MODIFY $\overline{\delta R^2}$





MODIFY $\overline{\delta R^2}$

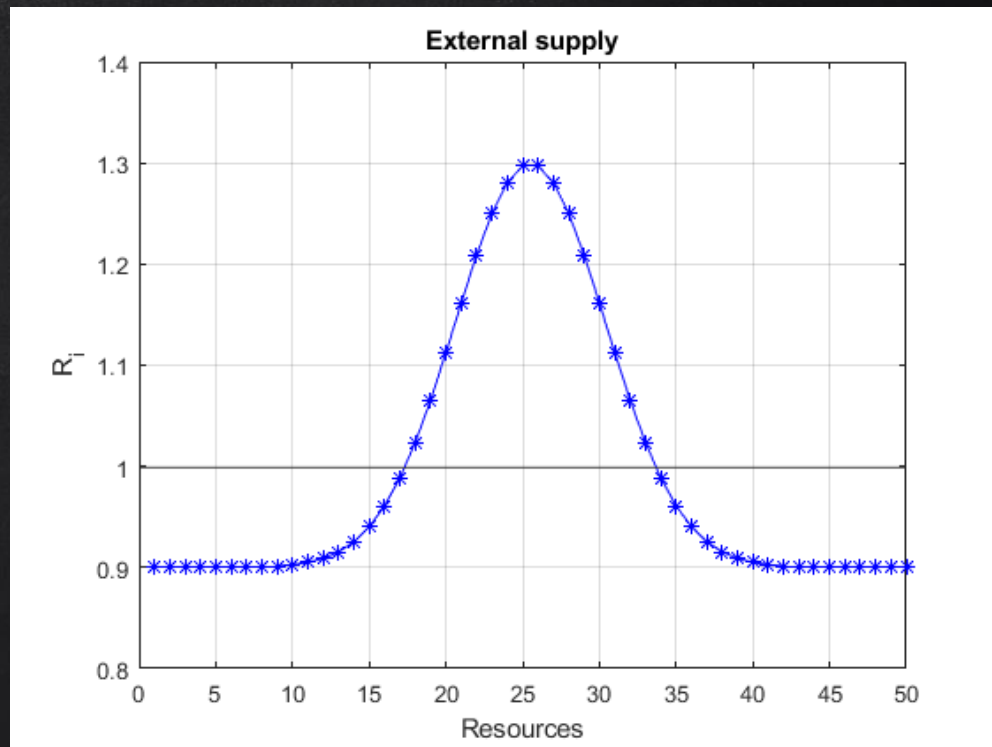
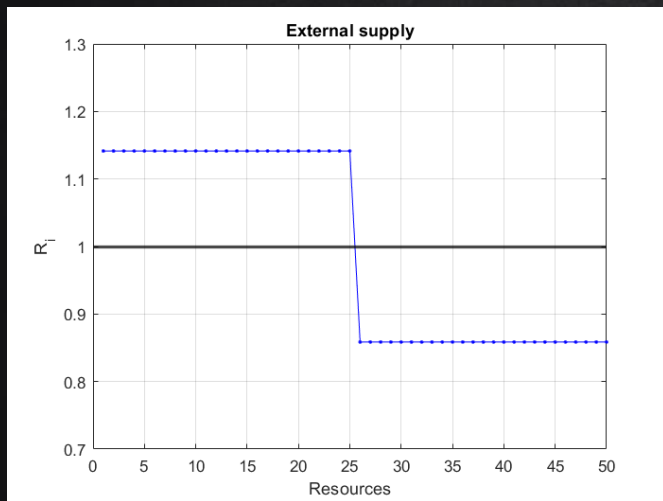


CHANGING THE PARAMETERS

MODIFY THE EXTERNAL SUPPLY

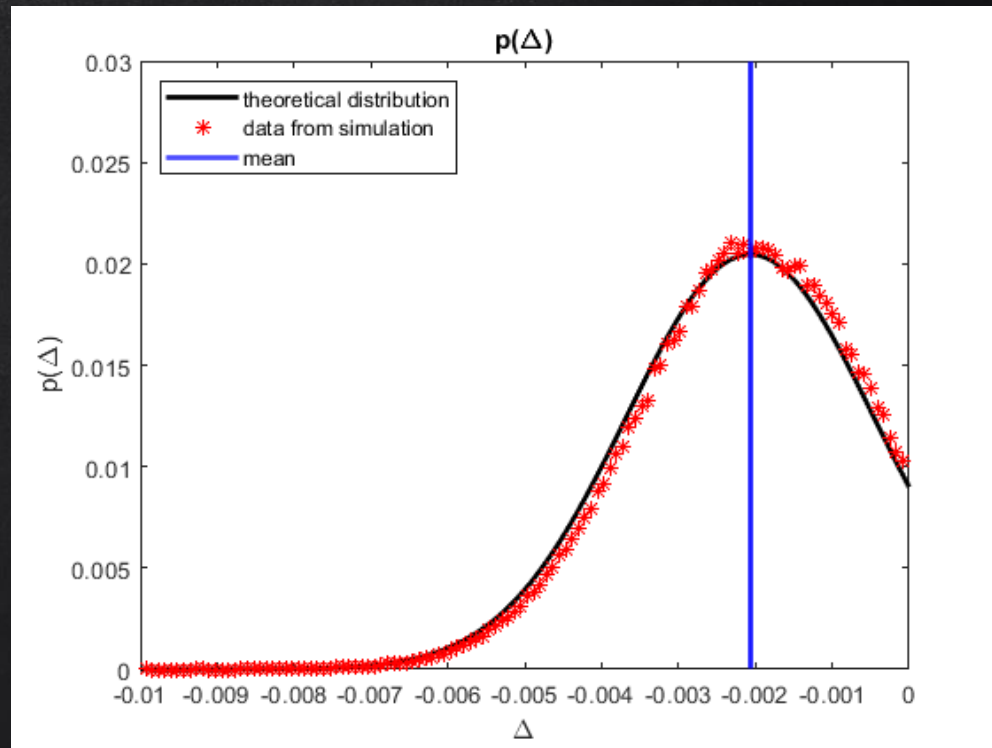
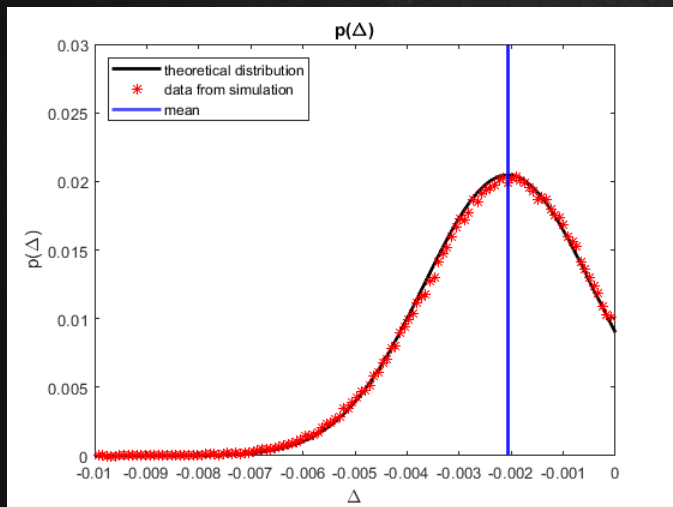


MODIFY THE EXTERNAL SUPPLY



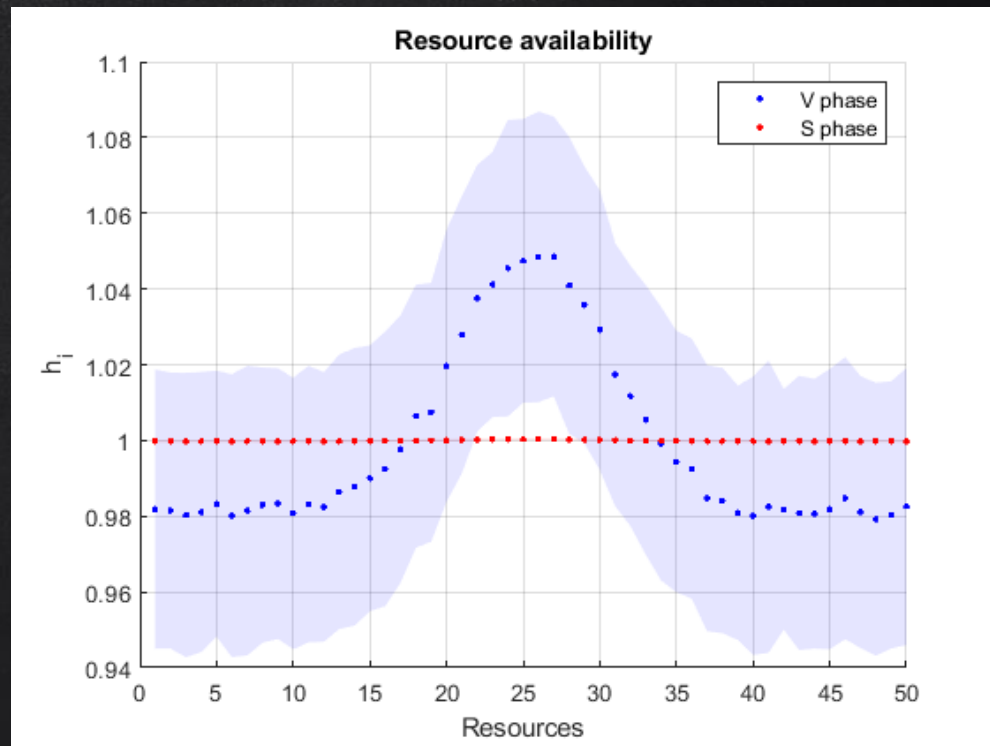
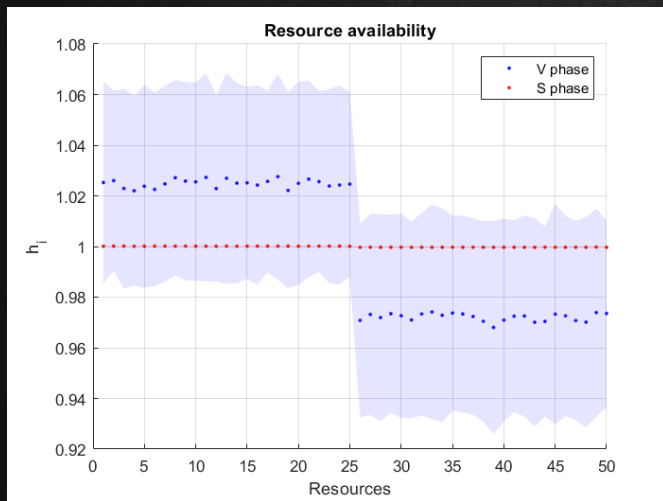


MODIFY THE EXTERNAL SUPPLY



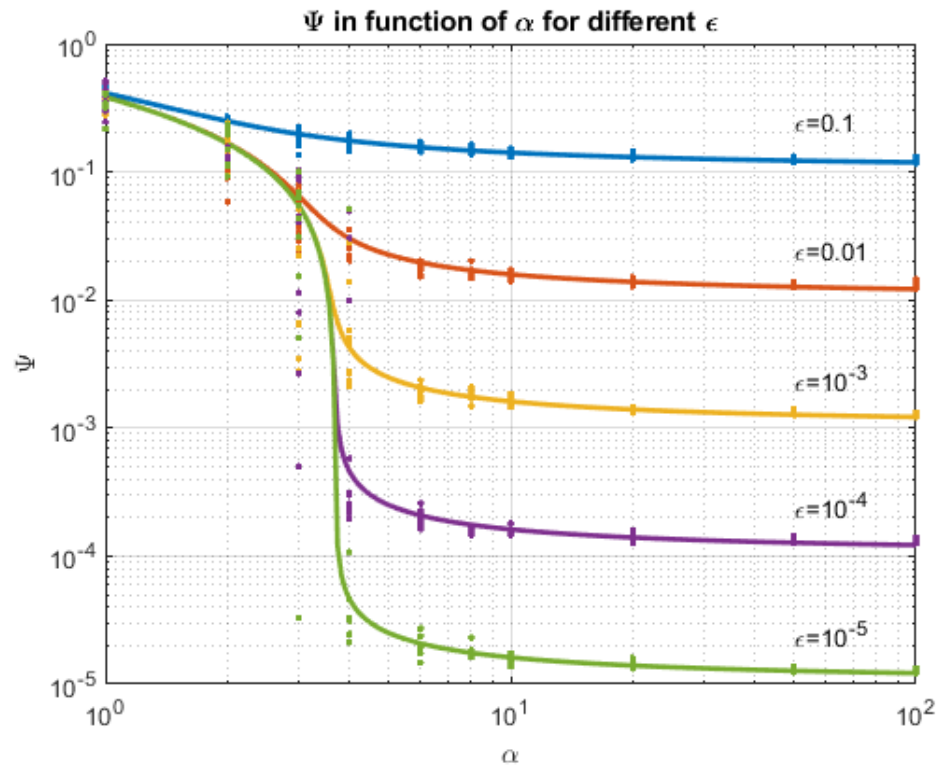
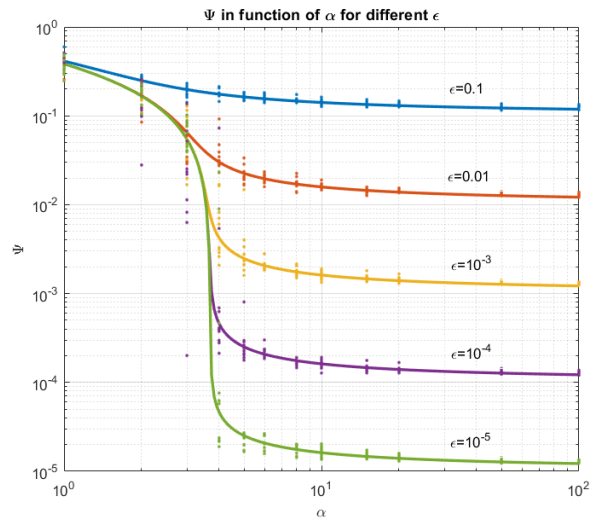


MODIFY THE EXTERNAL SUPPLY





MODIFY THE EXTERNAL SUPPLY



CHANGING THE PARAMETERS

STUDYING THE SURVIVAL SPECIES



STUDYING THE SURVIVING SPECIES

$$N = 50$$

$$\bar{R} = 1$$

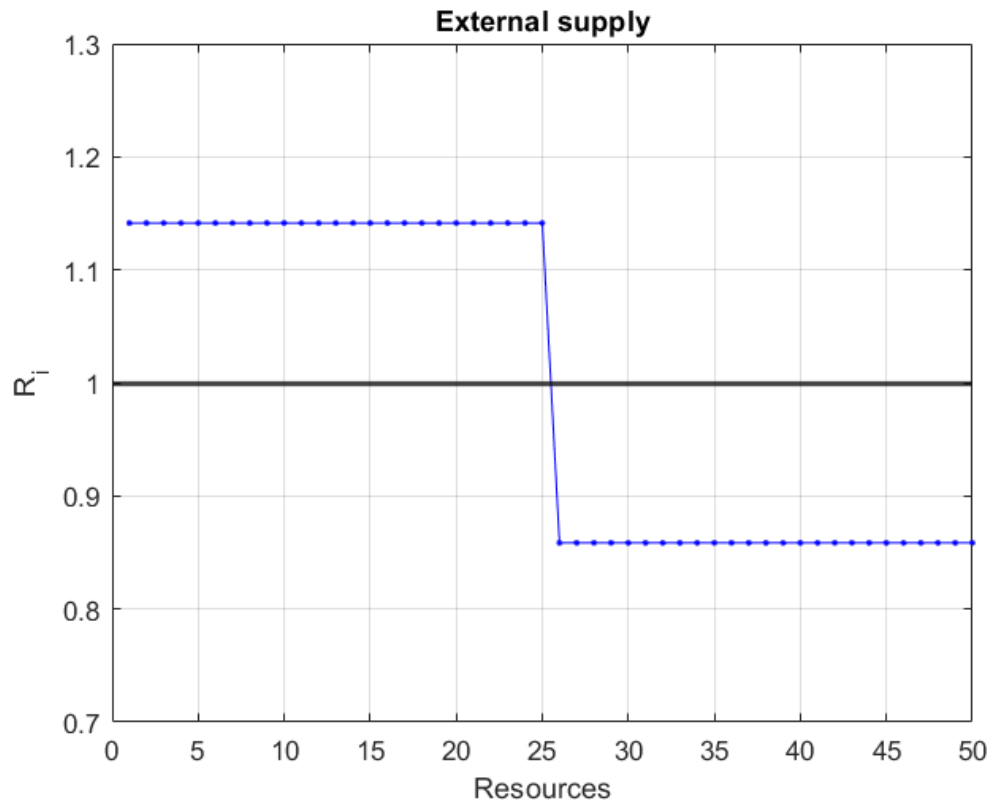
$$\overline{\delta R^2} = 1$$



$$R_i = \bar{R} \pm \frac{\delta R_i}{\sqrt{N}} = 1 \pm \frac{1}{\sqrt{50}}$$

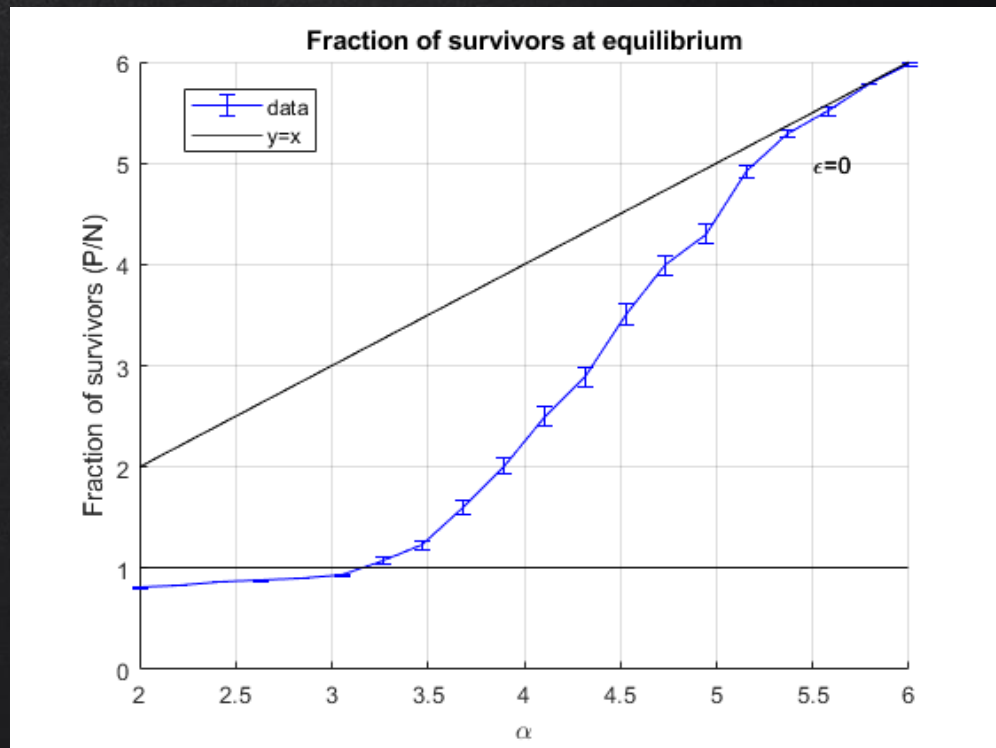
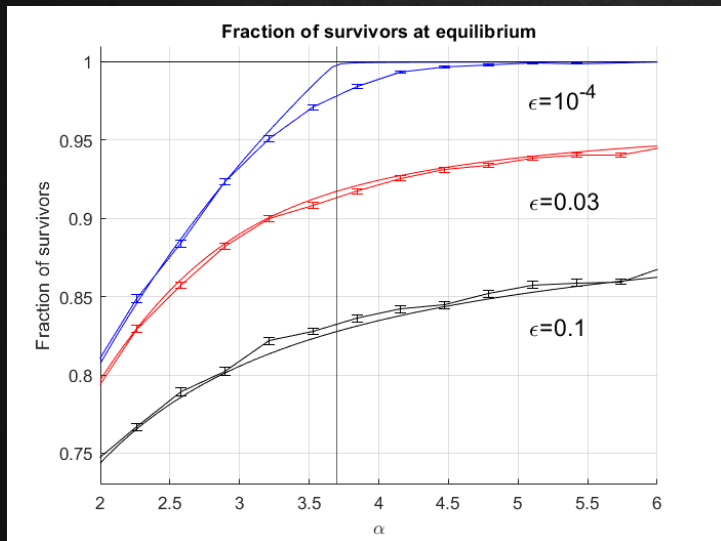
We select a fixed cost X_μ imposing:

$$\epsilon = 0$$



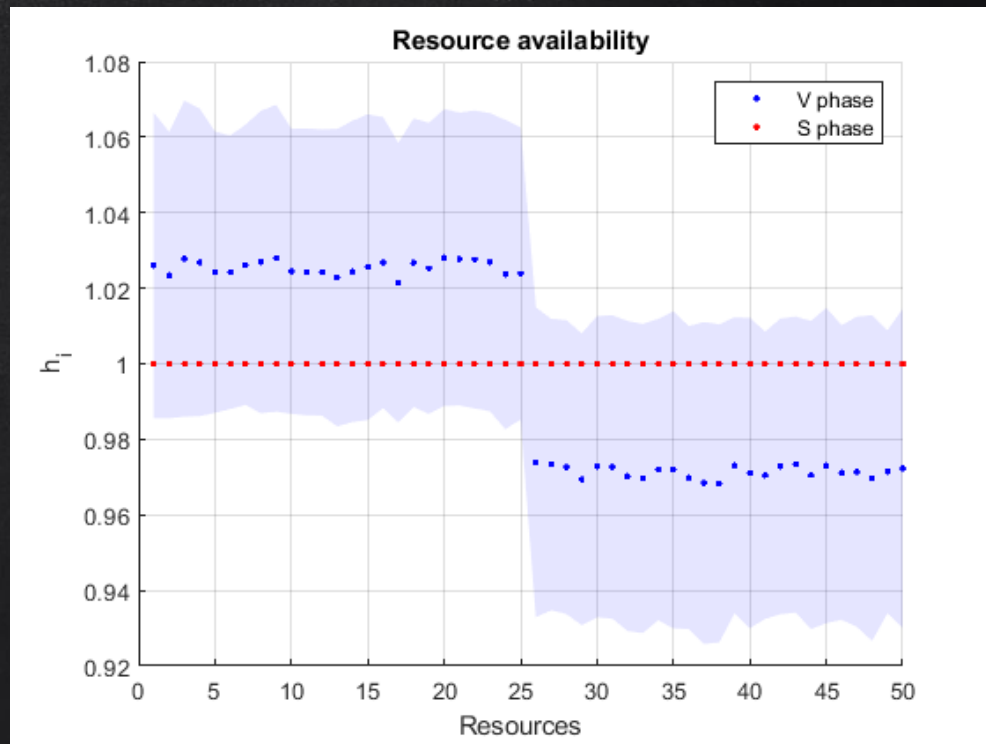
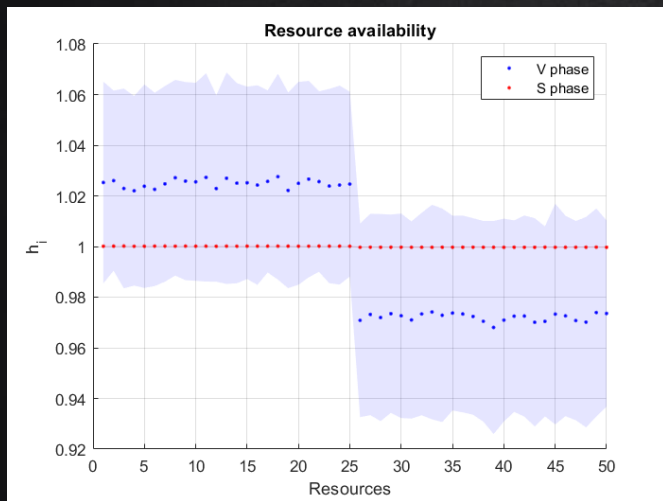


STUDYING THE SURVIVING SPECIES





STUDYING THE SURVIVING SPECIES



CONCLUSION



LIMITS & FURTHER STUDIES

- X No spatial structure → Consider a different spatial structure
- X Inspect just the equilibrium state → out-of-equilibrium statistical physics to study dynamical behavior
- X Deterministic dynamics
- X Purely competitive behaviour



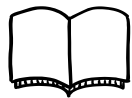
CONCLUSIONS

Tikhonov and Monasson developed methods of statistical physics to analytically solve a classic ecological model of resource competition

- X In high dimension the systems have a strongly collective regime
- X The model allows to explore specifically the *feedback* loop between organisms and their environment
- X We characterized the environment shaped by a community as consequence of the ecoevolutionary dynamics

THANK YOU

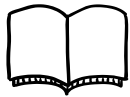
Clelia Corridori



STARTING POINT

$$Z = \int_0^\infty \prod_i dh_i e^{\beta \tilde{F}} \prod_{\mu=1}^P \theta \left(\chi_\mu - \vec{h} \cdot \vec{\sigma}_\mu \right) \quad \text{with} \quad h_i \equiv 1 - \frac{g_i}{N}$$

$$\begin{aligned} Z &= \int_{-\infty}^N \prod_i \frac{dg_i}{N} e^{\beta \tilde{F}(\{g_i\})} \prod_{\mu=1}^P \int d\Delta_\mu \theta(-\Delta_\mu) \delta \left(\Delta_\mu + \epsilon x_\mu + \frac{1}{N} \sum_i g_i \sigma_{\mu i} \right) \\ &= \int_{-\infty}^N \prod_i \frac{dg_i}{N} e^{\beta \tilde{F}(\{g_i\})} \prod_{\mu=1}^P \int \frac{d\Delta_\mu d\hat{\Delta}_\mu}{2\pi} \theta(-\Delta_\mu) \exp \left[i \sum_\mu \hat{\Delta}_\mu \left(\Delta_\mu + \epsilon x_\mu + \frac{1}{N} \sum_i g_i \sigma_{\mu i} \right) \right] \end{aligned}$$

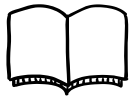


CONSIDER Z^n

$$Z^n = \int_{-\infty}^N \prod_{i,a} \frac{dg_i^a}{N} e^{\beta \sum_a \tilde{F}(\{g_i^a\})} \prod_{\mu,a} \int \frac{d\Delta_\mu^a d\hat{\Delta}_\mu^a}{2\pi} \theta(-\Delta_\mu^a) \exp \left[i \sum_{\mu,a} \hat{\Delta}_\mu^a \left(\Delta_\mu^a + \epsilon x_\mu + \frac{1}{N} \sum_i g_i^a \sigma_{\mu i} \right) \right]$$

The metabolic strategies and the costs are uncorrelated

$$\begin{aligned} \langle Z^n \rangle_{x_\mu, \vec{\sigma}_\mu} &= \int \prod_{i,a} \frac{dg_i^a}{N} e^{\beta \sum_a \tilde{F}(g_i^a)} \prod_{\mu,a} \frac{d\Delta_\mu^a d\hat{\Delta}_\mu^a}{2\pi} \theta(-\Delta_\mu^a) e^{i \sum_{\mu,a} \hat{\Delta}_\mu^a \Delta_\mu^a} \\ &\quad \times \prod_{\mu} \left\langle e^{i \epsilon \sum_a \hat{\Delta}_\mu^a x_\mu} \right\rangle_{x_\mu} \times \prod_{i,\mu} \left\langle e^{\frac{i}{N} \sum_a \hat{\Delta}_\mu^a g_i^a \sigma_{\mu i}} \right\rangle_{\sigma_{\mu i}} \end{aligned}$$



AVERAGING OVER THE DISORDER

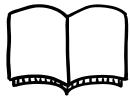
Considering

$$\prod_{\mu} \left\langle e^{i\epsilon \sum_a \hat{\Delta}_{\mu}^a x_{\mu}} \right\rangle_{x_{\mu}} = \exp \left[-\frac{1}{2} \epsilon^2 \sum_{\mu} \left(\sum_a \hat{\Delta}_{\mu}^a \right)^2 \right]$$

$$\prod_{i,\mu} \left\langle e^{\frac{i}{N} \sum_a \hat{\Delta}_{\mu}^a g_i^a \sigma_{\mu i}} \right\rangle_{\sigma_{\mu i}} = \exp \left[\frac{ip}{N} \sum_{i,\mu,a} \hat{\Delta}_{\mu}^a g_i^a - \frac{p(1-p)}{2N^2} \sum_{i,\mu} \left(\sum_a \hat{\Delta}_{\mu}^a g_i^a \right)^2 + o(1/N^2) \right]$$



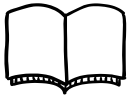
$$\begin{aligned} \langle Z^n \rangle_{\text{disorder}} &= \int \prod_{i,a} \frac{dg_i^a}{N} e^{\beta \sum_a \tilde{F}(\{g_i^a\})} \prod_{\mu,a} \frac{d\Delta_{\mu}^a d\hat{\Delta}_{\mu}^a}{2\pi} \theta(-\Delta_{\mu}^a) \\ &\times \exp \left\{ i \sum_{\mu,a} \hat{\Delta}_{\mu}^a \left(\Delta_{\mu}^a + \frac{p}{N} \sum_i g_i^a \right) - \frac{1}{2} \epsilon^2 \sum_{\mu} \left(\sum_a \hat{\Delta}_{\mu}^a \right)^2 - \frac{p(1-p)}{2N^2} \sum_{i,\mu} \left(\sum_a \hat{\Delta}_{\mu}^a g_i^a \right)^2 \right\} \end{aligned}$$



DECOUPLE INDICES i AND μ

$$m^a \equiv \frac{1}{N} \sum_i g_i^a \qquad q^{ab} \equiv \frac{1}{N^2} \sum_i g_i^a g_i^b$$

$$\begin{aligned} \langle Z^n \rangle &= \int \prod_{a \leq b} \frac{dq^{ab} d\hat{q}^{ab}}{2\pi} \int \prod_a \frac{dm^a d\hat{m}^a}{2\pi} \exp \left[i \sum_{a \leq b} q^{ab} \hat{q}^{ab} + i \sum_a \hat{m}^a m^a \right] \\ &\times \prod_i \left\{ \int_{-\infty}^N \prod_a \frac{dg_i^a}{N} \exp \left[\sum_a \beta \tilde{F}_i(\{g_i^a\}) - \frac{i}{N} \sum_a \hat{m}^a g_i^a - \frac{i}{N^2} \sum_{a \leq b} \hat{q}^{ab} g_i^a g_i^b \right] \right\} \\ &\times \prod_{\mu} \left\{ \int \prod_a \frac{d\Delta_{\mu}^a d\hat{\Delta}_{\mu}^a}{2\pi} \prod_a \theta(-\Delta_{\mu}^a) \exp \left[i \sum_a \hat{\Delta}_{\mu}^a (\Delta_{\mu}^a + p m^a) - \frac{1}{2} \sum_{a,b} (p(1-p)q^{ab} + \epsilon^2) \hat{\Delta}_{\mu}^a \hat{\Delta}_{\mu}^b \right] \right\} \end{aligned}$$



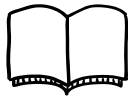
DECOUPLING REPLICAS

Replica symmetry ansatz

The results must be symmetric under a permutation of replicas



$$\log \langle Z^n \rangle = \text{extr} \left\{ i n q_D \hat{q}_D + i \frac{n(n-1)}{2} q_O \hat{q}_O + i n \hat{m}^* m^* + \sum_i \log A_i + P \log B \right\}$$



COMPUTE THE LIMIT $n \rightarrow 0$

Changing
variables

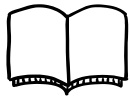
$$\left. \begin{aligned} i \left(\hat{q}_D - \frac{1}{2} \hat{q}_O \right) &\equiv \beta a \\ \sqrt{-i \hat{q}_O} &\equiv \frac{\beta b}{\sqrt{N}} \\ i \hat{m}^* &\equiv \beta \hat{m} \end{aligned} \right\}$$

$$\sum_i \lim_{n \rightarrow 0} \frac{\log A_i}{n} = \beta \frac{b^2 + \delta \hat{m}^2 + \overline{\delta \tau^2}}{4a + 2/\bar{\gamma}}$$

$$\left. \begin{aligned} q_D - q_O &\equiv \frac{Nx}{\beta} \\ q_D \approx q_O &\equiv q \\ \sqrt{p(1-p)q + \epsilon^2} &\equiv \psi \\ pm^*/\psi &\equiv \lambda \end{aligned} \right\}$$

$$\lim_{n \rightarrow 0} \frac{\log B}{n} = -\frac{\beta \psi^2}{2Np(1-p)x} \int_{-\infty}^{-\lambda} \mathcal{D}w (w + \lambda)^2 = -\frac{\beta \psi^2}{2Np(1-p)x} I(\lambda)$$

$$\text{with } I(\lambda) \equiv \int_0^{\infty} e^{-\frac{(w-\lambda)^2}{2}} w^2 \frac{dw}{\sqrt{2\pi}} = -\frac{\lambda}{\sqrt{2\pi}} e^{-\frac{\lambda^2}{2}} + \frac{1 + \lambda^2}{2} \text{erfc} \left(\frac{\lambda}{\sqrt{2}} \right)$$



FINAL EXPRESSION

$$\begin{aligned}\langle \log Z \rangle &= \lim_{n \rightarrow 0} \frac{\langle Z^n - 1 \rangle}{n} = \lim_{n \rightarrow 0} \frac{\log \langle Z^n \rangle}{n} \\ &= \lim_{n \rightarrow 0} \text{extr} \left\{ i \left(\hat{q}_D - \frac{1}{2} \hat{q}_O \right) q_D - \frac{q_D - q_O}{2} (-i \hat{q}_O) + i \hat{m}^* m^* + \frac{1}{n} \sum_i \log A_i + \frac{P}{n} \log B \right\}\end{aligned}$$

Considering the following equations on x, λ and q

$$\frac{\delta \hat{m}}{2a + 1/\bar{\gamma}} = \frac{1}{N} \frac{\psi \lambda}{p} \quad a = \frac{\bar{\gamma} - x}{2x\gamma} \quad b^2 = \frac{q}{x^2} - \overline{\delta \tau^2}$$



$$\langle \log Z \rangle = \beta \text{extr} \left\{ \frac{\bar{\gamma} - x}{2x\bar{\gamma}} q + \frac{\overline{\delta \tau^2}}{2} x - \frac{\lambda \tau \psi(q)}{p} - \frac{\alpha \psi^2(q)}{2xp(1-p)} I(\lambda) \right\}$$