An evolutionary game theory model for devaluing rhinos

Nikoleta E. Glynatsi, Vincent Knight, Tamsin E. Lee

Abstract

Rhino poaching has escalated in recent years due the demand for rhino horn in Asian countries. Rhino horn is used in Traditional Chinese Medicine and as a status symbol of success and wealth. Wild life managers attempt to minimise the rhino casualties with approaches such as devaluation of the rhino horn. The most common strategy of devaluing horns includes dehorning. In [2] game theory modelling was used to examined the interaction of poachers and wild life managers. The approach described in this paper investigates the interactions between the poachers using evolutionary game theory. Evolutionary game theory, allows us to explore the evolutionary stabilities of the strategies available to a poacher. Our model is considering the gain and the costs that a poacher is exposed to. We result that a wild life manager should spend more of the their resources into security as a poacher will always hunt rhinos as long as there is a gain from a horn.

1 Introduction

The illegal trade in rhino horn supports aggressive poaching syndicates and a black market (Nowell et al., 1992). This lucrative market entices people to invest their time and energy to gain a 'winfall' in the form of a rhino horn, through the poaching of rhinos. In recent years poaching has escalated to an unpresidented level resulting in concerns over their future existence (Smith et al., 2013). In response, rhino conservation has seen increased ilitarisation with 'boots on the ground' and 'eyes in the sky' (Duffy et al., 2015). An alternative method is to devalue the horn itself, one of the main methods being the removal so that only a stub is left. The first attempt at large-scale rhino dehorning as an anti-poaching measure was in Damordond, Namibia, in 1989 (Milner-Gulland and Leader-Williams, 1992). Other methods of devaluing the horn that have been suggested include the insertion of poisons, dyes or GPS trackers (Gill, 2010; Smith, 2013). However, like dehorning, they cannot remove all the potential gain from an intact horn (poison and dyes fade or GPS trackers can be removed). This paper considers the general strategy of devaluing horns, which includes dehorning.

Rhino populations now persist largely in protected areas or on private land, and require intensive protection (Ferreira et al., 2014). For wildlife managers law enforcement is often one of the main methods of deterring poaching, however rhino managers can remove the poaching incentive by devaluing their rhinos (Milner-Gulland, 1999). Milner-Gulland and Leader-Williams (1992) found the optimum proportion to dehorn using mean horn length as a measure of the proportion of rhinos dehorned. They showed, with realistic parameter values, that the optimal strategy is to dehorn as many rhinos as possible. A manager does not need to choose between law enforcement or devaluing, but perhaps adopt a combination of the two; especially given that devaluing rhinos comes at a cost to the manager, and the process comes with a risk to the rhinos.

A recent paper modelled the interaction between a rhino manager and poachers using game theory [2]. The authors consider a working year of a single rhino manager. A manager is assumed to have standard yearly resources which can be allocated on devaluing a proportion of their rhinos or spent on security. It is assumed that all rhinos initially have intact horns. Poachers may either only kill rhinos with full horns, 'selective poachers', or kill all rhinos they encounter, 'indiscriminate poachers'. If all rhinos are left by the rhino manager with their intact horns, it does not pay poachers to be selective so they will chose to be indiscriminate. Conversely, if all poachers are selective, it pays rhino managers to invest in devaluing their rhinos. This dynamic is represented in Fig. 1. Assuming poachers and managers will always behave so as to maximise their payoff, there are two equilibriums: either all devalued and all poachers selective; or all horns intact and all poachers indiscriminate. Essentially, either the managers win, the top left quadrant of Fig. 1, or the poachers win, the bottom right quadrant of Fig. 1. The paper concludes that poachers will always choose to behave indiscriminately, and thus the game settles to the top left quadrant, i.e., the poachers win.

We now develop upon this model further using evolutionary game theory. The game considered here is not that of two players anymore (manager and poacher) but a infinite population game. This allows for interaction between poachers over multiple plays of the game to be explored with the rhino manager being the one that creates the conditions of the population. The purpose of this work is to discover the conditions which best encourages the poachers to behave selectively, that is, they only kill those rhinos with full horns.

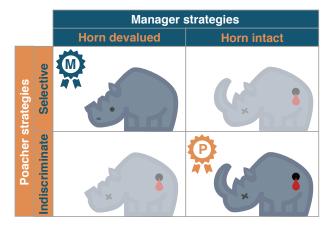


Figure 1: The game between rhino manager and rhino poachers. The system settles to one of two equilibriums, either devaluing is effective or not.

2 The Model

The poacher incurs a loss from seeking a rhino, and the risk involved. The gain depends upon the value of horn, the proportion of horn remaining after the manager has devalued the rhino horn and the number of rhinos (devalued and not).

Let us first consider the gain to the poacher, where θ is the amount of horn taken. We assume rhino horn value is determined by weight only, a reasonable assumption as rhino horn is sold in a grounded form (savetherhino.org). Referring to Fig. 1, clearly if the horn is intact, the amount of horn gained is $\theta = 1$ for both the selective and the indiscriminate poacher. If the rhino horn has been devalued, and the poacher is selective, the amount of horn gained is $\theta = 0$ as the poacher does not kill. However, if the poacher is behaving indiscriminately, the amount of horn gained is $\theta = \theta_r$. Therefore, the amount of horn gained in the general case is

$$\theta(r,s) = s(1-r) + (1-s)((\theta_r - 1)r + 1), \tag{1}$$

where r is the proportion of rhinos that have been devalued, and s is the proportion of selective poachers. Note that since $\theta_r, r, s \in [0, 1]$, then $\theta(r, s) > 0$. Standard supply and demand arguments imply that the value of rhino horn decreases as the quantity of horn increases. Thus at any given time the expected gain for a poacher is

$$H\theta(r,s)^{-\alpha},$$
 (2)

where H is a constant associated with the value of a full horn, and $\alpha \geq 0$ is a constant that determines the precise relationship between the quantity and value of the horn. Fig. 2, verifies that the gain curve corresponds to a demand curve.

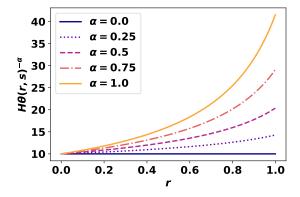


Figure 2: $H\theta(r,s)^{-\alpha}$ for values $H=10, \theta_r=0.3$ and s=0.2..

An individual interacts with the population, denoted as $\chi = (x, 1-x)$. Thus, the gain is either

$$\begin{cases} \theta(r,1)H\theta(r,x)^{-\alpha} & \text{selective poacher} \\ \theta(r,0)H\theta(r,x)^{-\alpha} & \text{indiscriminate poacher} \end{cases}$$
 (3)

depending on the chosen strategy of the individual, see Fig. 1.

Secondly we consider the costs incurred by the poacher. The cost of seeking a rhino depends on the proportion of rhinos that are 'available', which will be denoted as rs. For example, if a poacher is selective s=1 and r=0.2, then a selective poacher will ignore a fifth of the rhino population and the rhinos 'available' for a kill to such a poacher is 0.8=1-rs.

$$\psi(r,s) = 1 - rs. \tag{4}$$

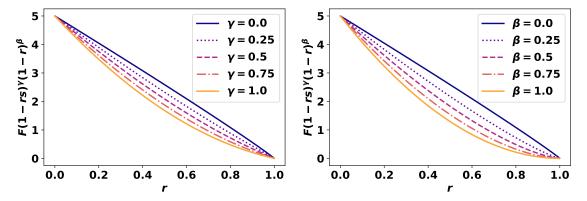
Additionally, the poachers are also exposed to a risk. The risk to the poacher is the opposite of the proportion of rhinos devalued r, since the rhino manager can spend more on security if the cost of devaluing is low.

$$(1-r)^{\beta},\tag{5}$$

where $\beta \geq 0$ is a constant that determines the precise relationship between the proportion of rhinos not devalued and the security on the grounds. Therefore, at any given time the expected cost for a poacher is,

$$F\psi(r,s)^{\gamma}(1-r)^{\beta} \Rightarrow F(1-rs)^{\gamma}(1-r)^{\beta}$$
(6)

where F and $\gamma \ge 0$ are constants that determine the precise relationship between the proportion of vulnerable rhinos and the probability of finding a rhino, such that γ close to zero indicates very sparse rhinos. Fig. 3, verifies the decreasing relationship between r and the cost.



(a) $F(1-rs)^{\gamma}(1-r)^{\beta}$ for values of s=0.7, F=5 (b) $F(1-rs)^{\gamma}(1-r)^{\beta}$ for values of s=1, F=5 and and $\beta=0.95$.

Figure 3:
$$F(1-rs)^{\gamma}(1-r)^{\beta}$$
.

However, the poachers are exposed to an extra cost depending on them being selective or not. Note that for a indiscriminate poachers s=0 the seeking cost (5) will always be 1, thus the cost of finding a rhino is greater than the same cost for a selective poacher. However, a selective poacher needs more time to secure an 'available' rhino, if they exist at all. Hence, an additional cost that tends to infinity as $r \to 1$ must be applied,

$$\begin{cases} \frac{1}{\psi(r,1)} = \frac{1}{1-r} & \text{selective poacher} \\ \frac{1}{\psi(r,0)} = 1 & \text{indiscriminate poacher} \end{cases}$$
 (7)

To sum up, the cost incurred by a given individual when interacting with the population is given by

$$\begin{cases} \frac{1}{\psi(r,1)} F(1-rx)^{\gamma} (1-r)^{\beta} & \text{selective poacher} \\ \frac{1}{\psi(r,0)} F(1-rx)^{\gamma} (1-r)^{\beta} & \text{indiscriminate poacher} \end{cases}$$
(8)

As a result, the utility of the poachers can now be defined. Let $\sigma = (s, 1 - s)$ denote the strategy of an individual. Thus $\sigma = (1,0)$ represent an individual poacher who is selective and $\sigma = (0,1)$ represent an individual poacher who is indiscriminate. Combining (3) and (8) gives the utility function for the individual poacher σ in the population χ ,

$$u(\sigma, \chi) = su(S, \chi) + (1 - s)u(\bar{S}, \chi), \tag{9}$$

where

$$u(S,\chi) = \theta(r,1)H\theta(r,x)^{-\alpha} - \frac{1}{\psi(r,1)}F\psi(r,x)^{\gamma}(1-r)^{\beta},$$
(10)

$$u(\bar{S},\chi) = \theta(r,0)H\theta(r,x)^{-\alpha} - \frac{1}{\psi(r,0)}F\psi(r,x)^{\gamma}(1-r)^{\beta}.$$
 (11)

Substituting (10) and (11) into (9) gives

$$u(\sigma, \chi) = H(\theta_r r(1-s) - r + 1)\theta(r, x)^{-\alpha}$$

$$-F\left(1 - s + \frac{s}{1-r}\right) (1 - rx)^{\gamma} (1-r)^{\beta}.$$
(12)

In the next section, the utilities are being using to investigate stability.

3 Evolutionary Model

Using an evolutionary model to study the devaluation of wild rhinos allows us to gain insight on the evolutionary stability of the strategies and their conditions. An evolutionarily stable strategy (ESS) is a strategy which, if adopted by the population, cannot be invaded by any alternative strategy [3].

3.1 Stable Strategies

For a given strategy to be ESS it must first be stable. In our model there are three possible stable distributions,

- All poachers are selective s = 1;
- All poachers are indiscriminate s = 0;
- Mixed population of selective and indiscriminate poachers.

For a strategy $\sigma = (s, 1 - s)$ to be stable, it must be a best response in the population it generates. So if the utility for a poacher behaving **selectively** in a population of selective poachers

$$u((1,0),(1,0)) = H(1-r)^{1-\alpha} - F(1-r)^{\beta+\gamma-1},$$
(13)

is greater than the utility for a poacher behaving indiscriminately in a population of selective poachers,

$$u((0,1),(1,0)) = H(\theta_r r + 1 - r)(1 - r)^{-\alpha} - F(1 - r)^{\beta + \gamma}, \tag{14}$$

then $\sigma = (1,0)$ is stable. Setting (13) to be greater than (14) gives

$$H\theta_r r < F[1 - (1 - r)^{-1}](1 - r)^{\gamma + \beta + \alpha}$$
(15)

This inequality states that the gain from partial horn available needs to be less than a given amount for selectiveness to be a stable strategy, and thus devaluing would be an effective strategy to deter poachers. However, the left-hand size of (15) it will always be negative since $1 - (1 - r)^{-1} \le 0$ for any r, see Fig. 4. Thus being selective is never a stable strategy. Similarly, if the utility for a poacher behaving **indiscriminately** in a population of indiscriminate poachers

$$u((0,1),(0,1)) = H(\theta_r r + 1 - r)(\theta_r r + 1 - r)^{-\alpha} - F(1-r)^{\beta},\tag{16}$$

is greater than the utility for a poacher behaving selectively in a population of indiscriminate poachers,

$$u((1,0),(0,1)) = H(1-r)(\theta_r r + 1 - r)^{-\alpha} - F(1-r)^{\beta-1},$$
(17)

then $\sigma = (0,1)$ is stable. Setting (16) to be greater than (17) gives

$$H\theta_r r > F[1 - (1 - r)^{-1}](1 - r)^{\beta}(\theta_r r - r + 1)^{\alpha}.$$
(18)

This inequality states that for indiscriminate behaviour to be stable, the value of a partial rhino horn available needs to be greater than a given amount. Since $1 - (1 - r)^{-1} \le 0$, the inequality holds for any r, see Fig. 4.

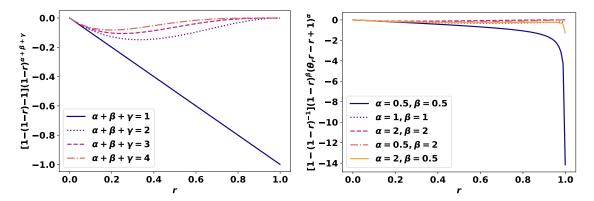


Figure 4: Left: $\frac{H\theta_r r}{F}$ needs to be less than this for selectiveness to be a stable strategy. Right: $\frac{H\theta_r r}{F}$ needs to be greater than this for indiscriminate behaviour to be stable (shown with $\theta_r = 0.2$).

The third potential stable solution is that of a **mixed population**, $\sigma = (s^*, 1 - s^*)$, where s^* is the solution to

$$u((1,0),(s^*,1-s^*)) = u((0,1),(s^*,1-s^*)). \tag{19}$$

The left-hand side is

$$u((1,0),(s^*,1-s^*)) = H(1-r)\theta(r,s^*)^{-\alpha} - F(1-r)(1-rs^*)^{\gamma}(1-r)^{\beta}.$$

The right-hand side is

$$u((0,1),(s^*,1-s^*)) = H(\theta_r + 1 - r)\theta(r,s^*)^{-\alpha} - F(1-rs^*)^{\gamma}(1-r)^{\beta}.$$

Substituting these into (19) gives an expression to solve for s^* ,

$$-H\theta_r r\theta(r, s^*)^{-\alpha} + Fr(1 - rs^*)^{\gamma} (1 - r)^{\beta} = 0.$$
(20)

However, this is not possible to solve analytically, in section 4 we consider numerical solutions.

3.2 Evolutionary Stable Strategies

Following subsection 3.1, we now examine the evolutionary stability of the stable strategies. All poachers behaving selectively was proven to be a non stable strategy, thus it will not be considered in this section.

An ESS, is a stable strategy that will remain the best response in a mutated population. A mutated population is the post entry population, where a small proportion ϵ starts deviating and adopts a different strategy. Let a strategy σ^* be stable and let the mutation population be $\sigma = \sigma^* \pm \epsilon$. Let,

$$u(\sigma^*, \sigma) > u(\sigma, \sigma) \text{ for all } 0 < \epsilon < \bar{\epsilon},$$
 (21)

an let the difference between right-hand side and the left-hand size be,

$$\delta_{\pm} = u(\sigma^*, \sigma) - u(\sigma, \sigma). \tag{22}$$

Strategy σ^* is said to be evolutionary stable if and only if there exists an $\bar{\epsilon}$ for which (22) is smaller than a given tolerance $t \to 0$. For our model σ^* corresponds to $(0,1), (s^*, 1-s^*)$.

The evolutionary stability can not be examined analytically any further. In the following section some numerical experiments are preformed.

4 Numerical experiments

In this section several analytical experiments are performed to gain some insight on the difference possible scenarios and to verify what has been stated using the analytical methods. The following values have been chosen as appropriate for our model parameters. Note from that r can not be 1, because the denominator of (9) can not be nullified. Likewise, θ_r never reaches 1 for the partial horn is being considered in the gain only when r > 0 (3).

Parameter	Lower bound	Upper bound
r	0	< 1
θ_r	0	< 1
H	1	500
F	1	50
α	0	2
β	0	2
γ	1	3

Table 1: Parameter ranges for numerical experiments.

The data set used in the following analysis have been generated using the computational facilities of the Advanced Research Computing @ Cardiff (ARCCA) Division, Cardiff University. The source code for the purpose of this research was produced using the programming language python. Best software practices have been taken into account. The source code is available on line, accompanied by documentation and automatic tests that ensure the correctness of our results.

In total 124522 different scenarios of our problem have been simulated, including all the edge values of each parameter. Table 2 shows the descriptive statistics of the data set.

The stability of the strategies has been explored using numerical experiments. All indiscriminate strategy has been stable in 99% of the experiments. Dominating both the selective and mixed strategies that has been stable for less that 1% of the cases, see Table 3. Note that all selective has been a stable strategy for r = 0. Thus, in the case where zero rhinos have been dehorned. In these scenarios strategies (1,0) and (0,1) are overlapping can are considered the same. Similarly, the scenarios where a mixed strategy is stable, as shown in Table 2, is for values s^* close to zero. Thus, we conclude that in the parameter area that we have covered the only stable strategy seem to be all indiscriminate.

Secondly, the evolutionary stability was explored. This was done following the condition that (22) must be greater than a values t for all $\epsilon \in \bar{\epsilon}$. The following values were chosen, t = 0.0001 and $\epsilon = 0.001$. It was shown that, for our experiments only, all indiscriminate is not an ESS. Not being an ESS it's an advantage to the wild life manager. Let a population

	r	θ_r	Н	F	γ	α	β	mixed stable (s^*)
count	124522	124522	124522	124522	124522	124522	124522	1.863000e+03
mean	0.499	0.577	251	25	1.89	0.89	0.86	6.004715e-13
std	0.29	0.35	187	18	0.77	0.77	0.78	8.556157e-13
min	0.00	0.00	1.00	1.00	1.00	0.00	0.0	0.000000e+00
25%	0.24	0.33	1.00	9.17	1.00	0.00	0.00	0.000000e+00
50%	0.49	0.45	250.50	25.50	2.00	1.00	0.66	0.000000e+00
75%	0.75	0.99	416.83	41.83	2.60	1.60	1.60	1.818989e-12
max	1.00	0.99	500.00	50.00	3.00	2.00	2.00	1.818989e-12

Table 2: Descriptive statistics.

Strategy	Stable percentage
all indiscriminate	0.992
mixed	0.014

Table 3: Percentage of stable strategies in the experiments.

where all individuals chose to behave indiscriminate, the manager could nudge the system enough that mutated strategies, more selective individuals, can be introduced to the population. Minimizing the number of rhinos that are killed.

5 Discussion and Conclusions

Wild life managers are faced with the increased demand for rhino horns endangering the life of the rhinos. On an attempt to rescue wild rhinos, devaluating their horn is a commonly used in recent year. More specifically, one of the approaches includes removing the rhino horn permanently. A poacher can either ignore the dehorned rhino, for the reason that the gain from a partial horn does not exceed the cost, or behave indiscriminate attach the animal securing even the slightest proportion of horn. On the contrary, a wild life manager can chose how to distributed their annual resources. Either on devaluation of the rhino horns or on ground security. The interactions between manager and poachers can be represented using game theory. This was done by [2] and their work the identified the possible solutions to the game.

Evolutionary game theory, does not examine the interaction of players but the interactions of strategies, such as the strategies of the poachers. More detailed, if a given population is consists of a number of selective and a number of indiscriminate poachers is it possible for these strategies to co-exist? or is a strategy more dominant than the other? The model described in this work captures this behaviour. Several parameters are introduced. Some of the parameters are controlled by the manager, percentage of dehorned rhinos, the risk of being caught due to security. The gain of full and partial horn are introduce, as well as the costs of seeking a rhino and the risk of securing a horn. Demand and supply arguments have also been taken into account.

The main goal of this works is to explore stability. A stable strategy is a strategy which is the best strategy to adopt in a population of players of that strategy. A mixed population can be also be stable, a mixed population consists of a proportion of selective and indiscriminate poachers that learned to co-exist. Though stability is important, a far more interesting concept is that of an evolutionary stability. An ESS is a population that did not only achieved stability but if a strategy was to be introduced it would fast be rejected by the population.

In this work it was proven analytically that a selective strategy is never stable. On the other hand being indiscriminate is. There have been conditions that could not be studied analytically, such as the stability of a mixed population and the evolutionary stability. In search of answers several numerical experiments were simulated using modern software best practices. In the data set that has been explored though this work no stable mixed strategies were identified. Furthermore,

the only stable strategy, failed to satisfy the evolutionary conditions.

All rhinos behaving indiscriminate is undesirable case. Because the manager can not secure the life of the rhinos even if they were to dehorn them. Due the fact that the indiscriminate strategy is stable we believe that dehorning in not the solution to the problem and the manager would be better off assigning more security to the ground. This is applied to real life because poachers do not always think of the danger and the risk of getting caught. They are more interested in the horn even if that means that a full horn will not be secured but only a partial. The fact that the indiscriminate is not an non ESS strategy will not manage to reject the invasion leaving room to introduce more desired strategies. Thus the manger could shake the system by starting dehorning or lowering the gain by ensuring that most of the horn is removed. This could introduced enough mutant strategies and the manger would hope to minimize the causalities.

References

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