1 Related Literature

There is now an extensive body of literature on repeated games and the strategies used by players in these games. This literature has introduced various strategies that succeed in evolutionary simulations and/or computer tournaments. Moreover, it has explored the conditions under which cooperation can emerge as an outcome, and the strategies that can facilitate this.

One classification of repeated game strategies is that of finite memory strategies. These strategies base decisions on the outcomes of the last n rounds. The most well-studied among these is the set of memory-one strategies, where decisions are made solely based on the previous turn. This set has been used to introduce concepts such as zero-determinant strategies, as well as partner and rival strategies. Zero-determinant strategies are those that can enforce a linear relationship between the players' payoffs. Partner strategies are Nash strategies that maintain full cooperation when used by both players, even in the presence of implementation errors. Rival strategies ensure that the co-player never obtains a higher payoff than the rival does, regardless of the co-player's strategy.

In the context of our paper, the most relevant literature is the recent work on higher memory strategies and the characterization of Nash equilibria in repeated games. In this section, we cover a selection of these papers and highlight the differences between our work and theirs.

The work of Ueda [1, 2]. There has been considerable focus on zero-determinant (ZD) strategies in repeated games. ZD strategies were introduced in [3] and represented a significant breakthrough, as they can enforce a linear relationship between players' payoffs.

The work of Ueda [1] specifically focuses on memory-2 ZD strategies. Ueda demonstrates that Akin's Lemma [4] can be generalized to any memory size and uses this generalization to characterize ZD strategies in the memory-two space. He focuses on a subset of these ZD strategies, which he calls variants of tit-for-tat. Ueda also shows that all ZD strategies in the space of memory-n can be characterized. In a subsequent work [2], among other results, Ueda examines these tit-for-tat-like ZD strategies and demonstrates that they can be generalized to any n.

In our work, we achieve similar results to Ueda regarding the generalization of Akin's Lemma (our SI Lemma 1) and the characterization of zero-determinant strategies (our SI Equation 22). However, we differentiate from these studies in several key ways:

- We characterize additional zero-determinant strategies, specifically delayed tit-for-tat and delayed generous tit-for-tat strategies, which were not characterized in Ueda's work.

The work of Murase and Baek [5, 6]. The work of [5, 6] investigates strategies with higher memory using numerical simulations. Specifically, they explore the space of pure memory-two and memory-three strategies and classify which of these strategies are partners and which are rivals. More importantly, the work of [5] introduces a new class of strategies called friendly rivals. These strategies have the properties of rivals; however, they also provide an incentive to form mutual cooperation. The authors show that this class can only be achieved if at least two rounds of memory are considered.

In [6], the authors examine whether these strategies would be learned in an evolutionary setting, similar to our work where we investigate the evolutionary dynamics of reactive strategies. They found that friendly rivals play a minor role, as partner strategies are sufficient to foster cooperation.

- In our work, we classify the reactive strategies that are partners for a given memory, but we also do this for all strategies, both stochastic and deterministic. We demonstrate that this is an analytical result.

The work of McAvoy and Nowak [7]. The work of McAvoy and Nowak [7] investigates the feasible payoffs of strategies in repeated games. Building on the concept of ZD strategies, where it was shown that one strategy can control the payoff space, they explore whether other such classes exist. However, instead of focusing on memory-n strategies, they introduce a new class called reactive learning strategies. These strategies have infinite memory because they gradually modify their propensity to take certain actions based on the opponent's past actions, which is why they are termed reactive. McAvoy and Nowak focus on the feasible payoff space and demonstrate that if a player uses a memory-one strategy, they could transition to an equivalent reactive learning strategy, which would constrain the co-player's payoffs even more.

The authors show that the payoff space is convex in memory-one strategies, which means that it is sufficient to check only pure memory-one strategies to understand if that a given memory-one strategy is Nash. We demonstrate a similar result with pure self-reactive strategies when the player considers reactive strategies. However, our result work for any n. Moreover, our work is focused on deriving conditions for Nash equilibria, a question that McAvoy and Nowak did not investigate.

The work of Stewart and Plotkin [8]. The authors investigate higher memory strategies in public goods games. Their results focus on memory-n strategies, specifically on counting strategies. This is because, in public goods games, payoffs depend on the number of cooperators in the group. The authors retrieve a series of analytical results, characterizing when strategies are "robust".

In the following, we explain what it means for a strategy to be "robust". In an evolutionary process, when considering the low mutation limit, only two types can exist in the population. The key question is: what is the probability that a single mutant will fix? This depends on the payoff that individuals receive in the current state of the population compared to the resident strategy. If the mutant's payoff is higher, it will fix. If the resident population consistently has a greater payoff than any mutant, then the resident strategy is resistant to invasion and is termed "robust," as described by Stewart and Plotkin.

The authors determine the conditions under which nice strategies and strategies that defect after mutual defection are robust. They also calculate the relative volumes of robust cooperation, the absolute volume of robust cooperative strategies divided by the total volume of robust cooperators and defectors, and compare this to the relative volume of defectors. They find that the volume of robust cooperation increases as memory increases. This is very similar to our results regarding the proportion partner and defective Nash strategies.

However, this result does not necessarily explain the course of evolution. Even though the volume of these strategies is larger and more of them exist in this space, it does not mean that running an evolutionary process will increase the average cooperation rate. The authors do not provide conditions in the same form as we do regarding when a given strategy is Nash. The considerations they offer still depend on the strategies that the players use.

2 Reactive defecting Nash strategies in the donation game

In the previous sections, we characterized reactive partner strategies for the special case of the donation game and the general prisoner's dilemma. In the following section, we apply the same methods to characterize defecting Nash equilibria. For the case of reactive-1 strategies, we obtain the following characterization.

Theorem 1 (Reactive-1 defecting Nash strategies in the donation game)
A reactive-1 strategy $\mathbf{p}$ *is a defecting Nash strategy if and only if its entries satisfy the conditions*

$$p_C \leq \frac{c}{b} \qquad and \qquad p_D = 0. \tag{1}$$

Theorem 2 (Reactive-2 defecting Nash strategies in the donation game)
A reactive-2 strategy $\mathbf{p}$ *is a defecting Nash strategy if and only if its entries satisfy the conditions*

$$p_{CC} \leq \frac{c}{b}, \qquad \frac{p_{CD} + p_{DC}}{2} \leq \frac{c}{2b}, \qquad p_{DD} = 0. \tag{2}$$

Theorem 3 (Reactive-3 defecting Nash strategies in the donation game)
A reactive-3 strategy $\mathbf{p}$ *is a defecting Nash strategy if and only if its entries satisfy the conditions*

$$\begin{aligned}
p_{CCC} &\leq \frac{c}{b} \\
\frac{p_{CDC} + p_{DCD}}{2} &\leq \frac{1}{2} \cdot \frac{c}{b} \\
\frac{p_{CCD} + p_{CDC} + p_{DCC}}{3} &\leq \frac{2}{3} \cdot \frac{c}{b} \\
\frac{p_{CDD} + p_{DCD} + p_{DDC}}{3} &\leq \frac{1}{3} \cdot \frac{c}{b} \\
\frac{p_{CCD} + p_{CDD} + p_{DCC} + p_{DDC}}{4} &\leq \frac{1}{2} \cdot \frac{c}{b} \\
p_{DDD} &= 0.
\end{aligned} \tag{3}$$

We repeat the same analysis for reactive counting strategies. We obtain the following results.

Theorem 4 (Reactive-2 defecting Nash counting strategies in the donation game)
A reactive-2 counting strategy $\mathbf{r}$ *is a defecting Nash strategy if and only if its entries satisfy the conditions*

$$r_2 \leq \frac{c}{b}, \qquad r_1 \leq \frac{1}{2} \cdot \frac{c}{b}, \qquad r_0 = 0. \tag{4}$$

Theorem 5 (Reactive-3 defecting Nash counting strategies in the donation game)
A reactive-3 counting strategy $\mathbf{r}$ *is a defecting Nash strategy if and only if its entries satisfy the conditions*

$$r_3 \leq \frac{c}{b}, \qquad r_2 \leq \frac{2}{3} \cdot \frac{c}{b}, \qquad r_1 \leq \frac{1}{3} \cdot \frac{c}{b}, \qquad r_0 = 0. \tag{5}$$

We can observe that for each value of n, the left-hand side of the conditions for cooperative and defective Nash are the same. Moreover, we see that, for a low cost-to-benefit ratio, the right-hand side of the defective Nash conditions is always strictly smaller than those of the cooperative Nash conditions. This means that within the space of feasible strategies, the volume of partner strategies is larger than the volume of defective Nash strategies. We also verify these analytical results numerically (Figure S1), and we also show that as memory increases, the number of cooperative and defective Nash strategies decreases, as the strategy spaces are larger. However, the decrease is more prominent in the case of defective Nash.
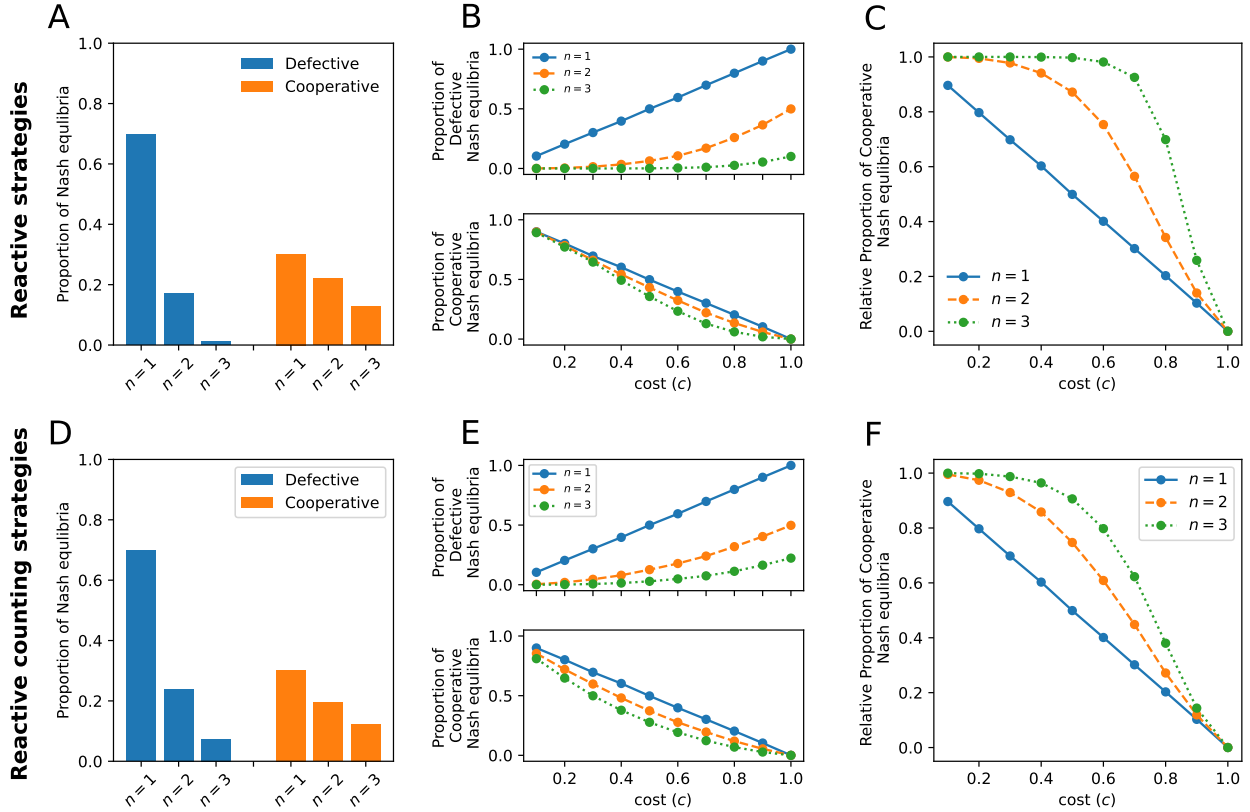

Figure S1: Proportions of cooperative and defective Nash. We draw 10^4 random strategies from the feasible space of strategies and create two copies of each strategy. For one copy, we set the probability of cooperating after full cooperation of the co-player to 1. For the second copy, we set the probability of cooperating after full defection of the co-player to 0. We then check if either copy is Nash: cooperative for the first copy and defective for the second. We set the benefit of cooperation to $b = 1$. **A, D,** We plot the results for a given value of cost, $c = 0.5$. We do this for reactive strategies and reactive counting strategies. For $n = 1$, we can see the number of defective equilibria is higher than that of the cooperative. However, as we increase n, this is no longer true. The number of defective Nash decreases drastically. The number of partner strategies does as well, but to a lesser extent. **B, E,** We plot the proportion of equilibria over different values of cost, for reactive and reactive counting strategies. As the cost increases, so does the proportion of defective equilibria, and the opposite is true for cooperative. As memory increases, we observe again a significant drop in the proportion of defective strategies, whereas there is a small decrease in the cooperative strategies. **C, D,** We plot the relative proportion of cooperative Nash strategies. For this, we consider the sum of cooperative and defecting Nash strategies for each memory size and plot the number of cooperative Nash strategies over the total sum. This proportion increases as memory size increases.

4

3 Evolutionary Simulations

We repeated the evolutionary analysis of Figure 4 of the main text. This time, for panels **A** and **B**, we ran twenty independent simulations. We did this to check that the results, specifically the mean most abundant strategies, do not change.
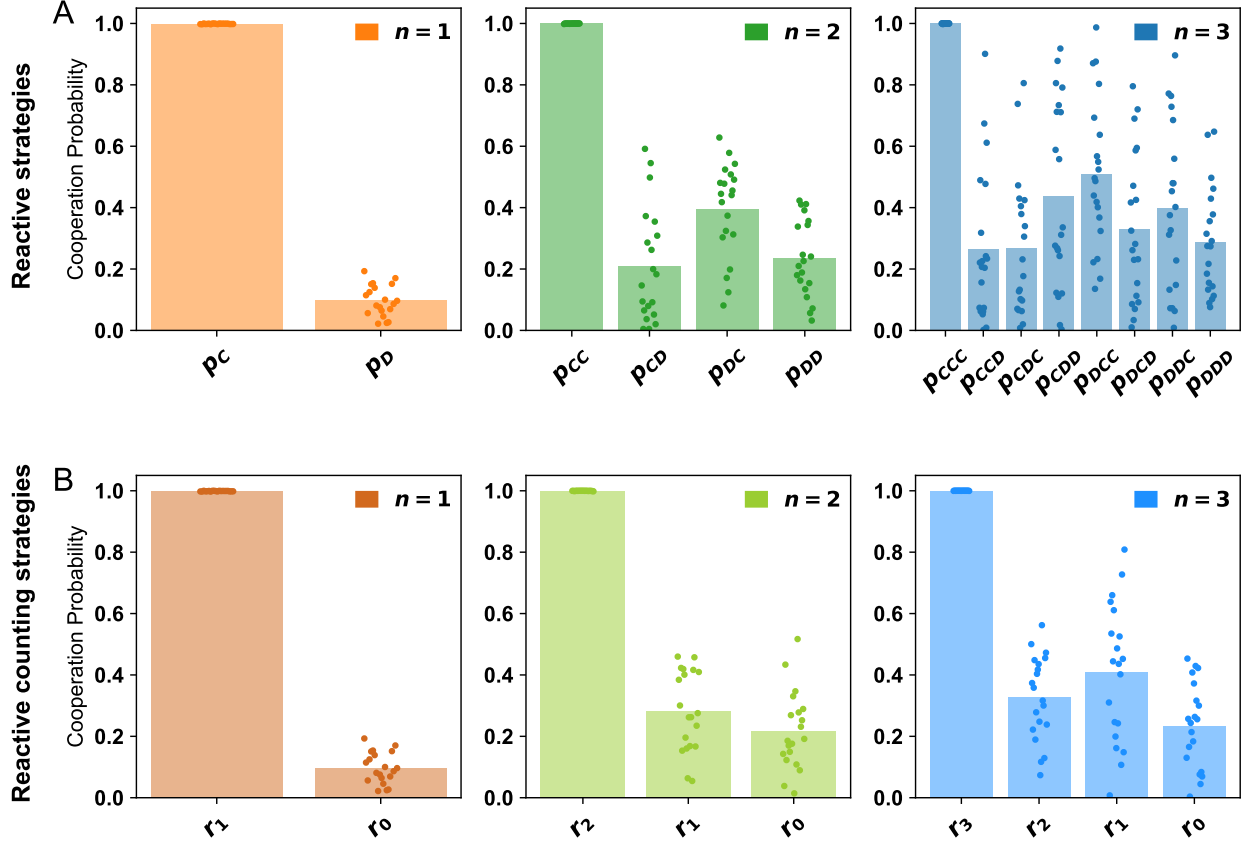

Figure S2: Evolutionary dynamics of reactive-n strategies: Most abundant strategies. The same process as that in the paper for Figure 4 is used, with the same parameters. Simulations are based on a donation game with $b = 1$, $c = 0.5$, a selection strength $\beta = 1$, and a population size $N = 100$. For n equal to 1 and 2, simulations are run for $T = 10^7$ time steps. For $n = 3$, we use $T = 2 \cdot 10^7$ time steps. This time, we run twenty independent simulations instead of ten.

3.1 Invasion Analysis

One question that arises is which of these top strategies are partner strategies, and why some partner strategies are selected more than others. For example, in the case of reactive-1 strategies, we consider a reactive strategy to be partner if $(p_C > 0.95)$ and $(p_D < \frac{c}{b})$. Here, we observe strategies with $(p_D \approx 0.1)$ and not those closer to the boundary. The reason for this is explained by Figure S3.

A similar question arises for reactive-2 strategies. More specifically, why is it that we observe partner strategies where p_{CD} is almost always strictly lower than p_{DC}? Why are these partners chosen more often by the
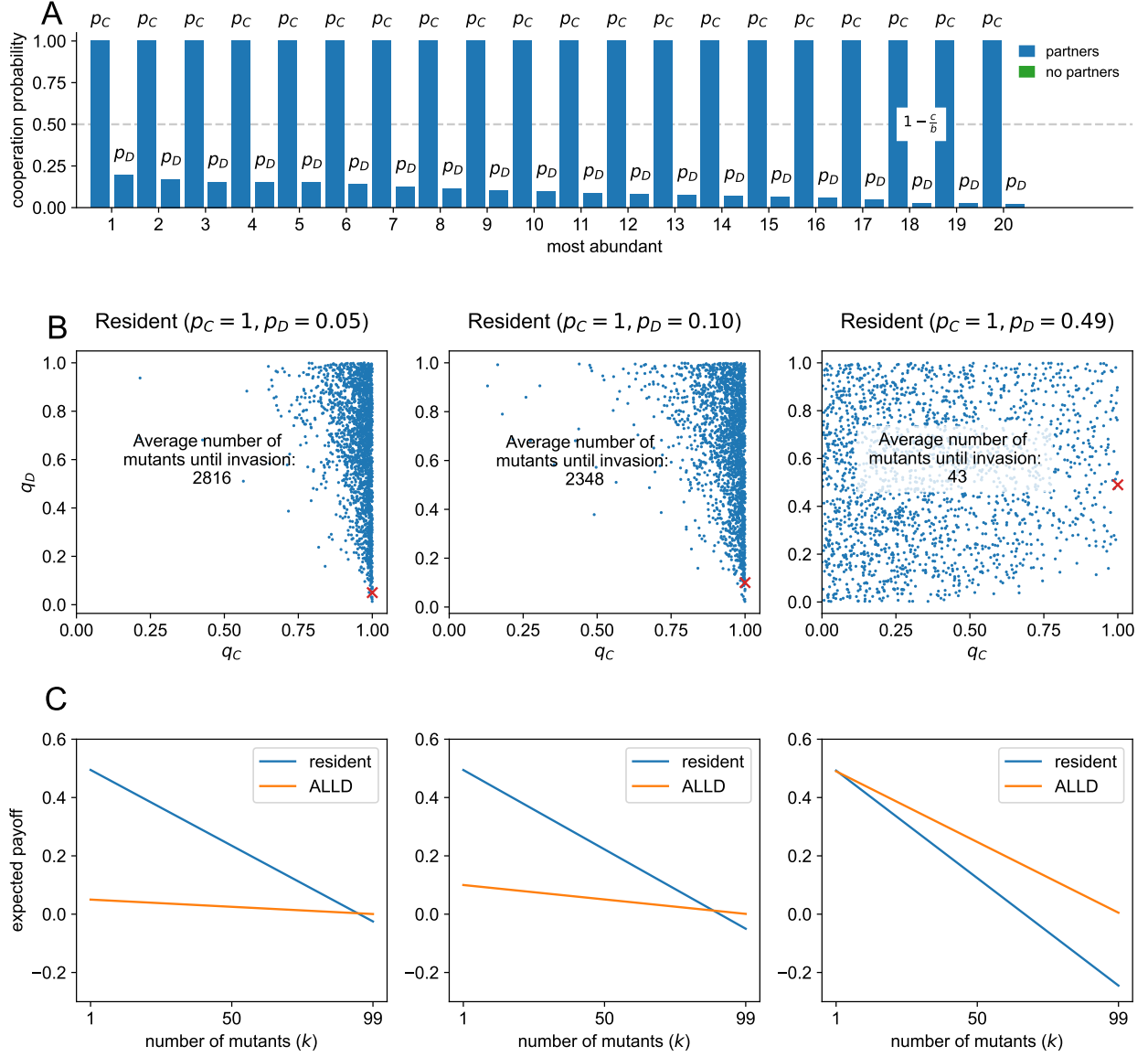
Figure S3: Invasion analysis for reactive-1. A, The twenty most abundant reactive-1 strategies of Figure S2. We observe that all twenty of them are partner strategies, and that all have a very low p_D, typically less than 0.2. **B,** We perform an invasion analysis. Namely, we select one resident and introduce mutants until a mutant becomes the new resident. We record how many mutants were introduced until this happens. We do this 10^3 times and report the average number of mutants over all the simulations. We consider three different residents. For each, we report the average number of mutants until invasion and the mutants that invaded as well (scatter points). We observed that a resident with a very low p_D is more resistant to invasion, which explains why we observe that the most abundant strategies have a low p_D. **C,** To explain why a low p_D leads to more resistance to invasion, we look at the expected payoffs of each resident when when k `ALLD` mutants try to invade. We can see that for the far-left resident, the expected payoff is almost always strictly higher than that of the `ALLD` mutants; only when there are 99 mutants is the payoff the same.
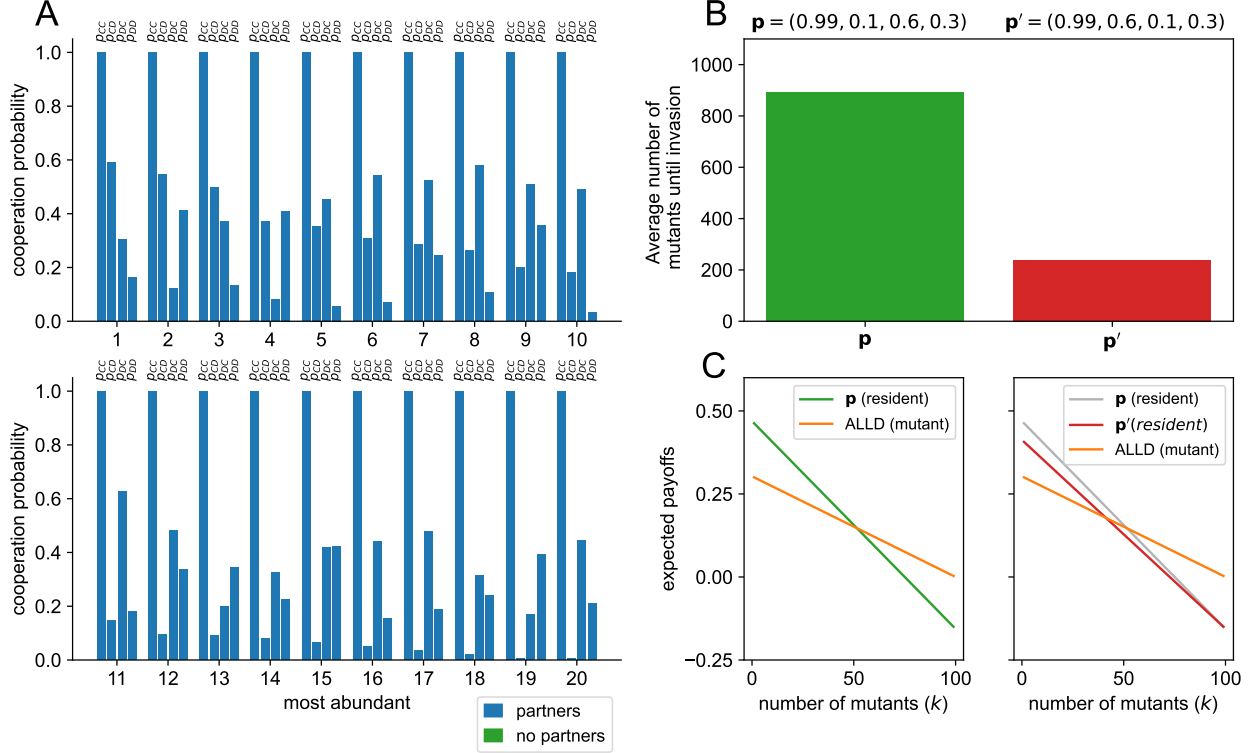
evolutionary process?

Figure S4: Invasion analysis for reactive-2. A, We repeated the same analysis for the case of reactive-2 strategies. The twenty top-performing strategies are partner strategies. We observe that the partner strategies selected by the evolutionary process almost always have a smaller p_{CD} than p_{DC} and a low p_{DD}. **B,** We already know why residents with low p_{DD} are more abundant. To understand the entries p_{CD} and p_{DC}, we will consider two example strategies: $\mathbf{p} = (0.99, 0.10, 0.60, 0.30)$ and $\mathbf{p}' = (0.99, 0.60, 0.10, 0.30)$. We perform an invasion analysis when either $\mathbf{p}$ or $\mathbf{p}'$ are the resident, and we introduce mutants until a mutant becomes the new resident. We repeat this process 10^4 times and report the average time until invasion over all the repetitions. We observe that $\mathbf{p}'$ is invaded much faster. **C,** We calculate the expected payoffs of $\mathbf{p}$ and $\mathbf{p}'$ when k ALLD mutants are present. We observe that the self-payoffs of the strategies are different, which in turn means that fewer ALLD mutants are required for ALLD to achieve a higher payoff compared to $\mathbf{p}'$.
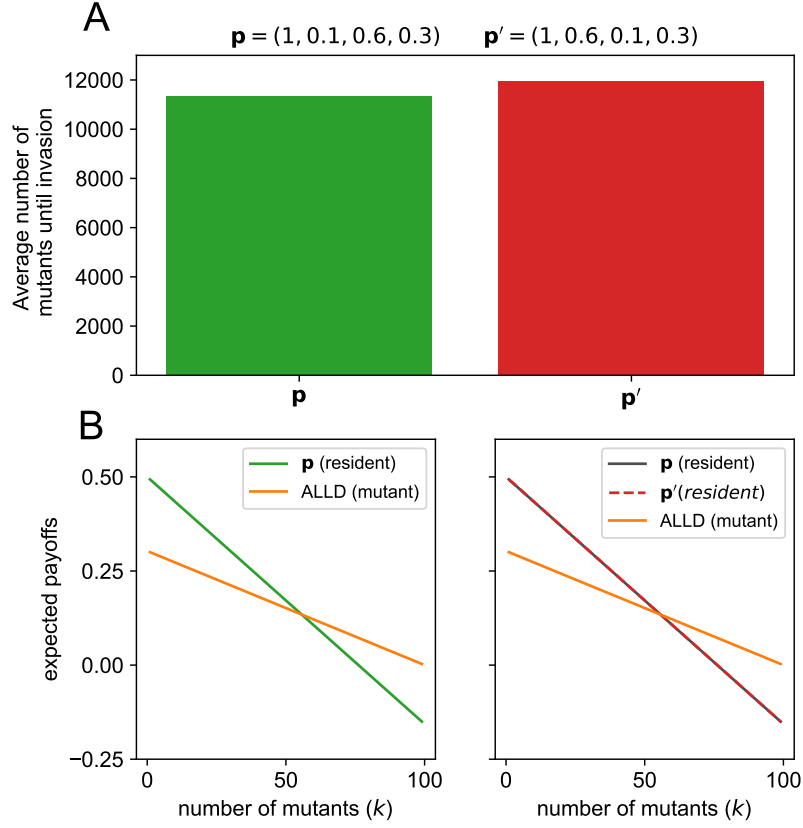
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Figure S5: Invasion analysis for reactive-2 with $p_{CC} = 1$. We repeat the analysis described in Figure S4 **B** and **C**, but this time we consider the case where $p_{CC} = p'_{CC} = 1$. In **A**, we plot the average number of mutants until invasion for both strategies, and in **B**, we plot the expected payoffs of the strategies when k `ALLD` mutants are present in the population, while $N - k$ are the resident strategy. Both strategies now have the same average number of mutants until invasion and the same expected payoffs.
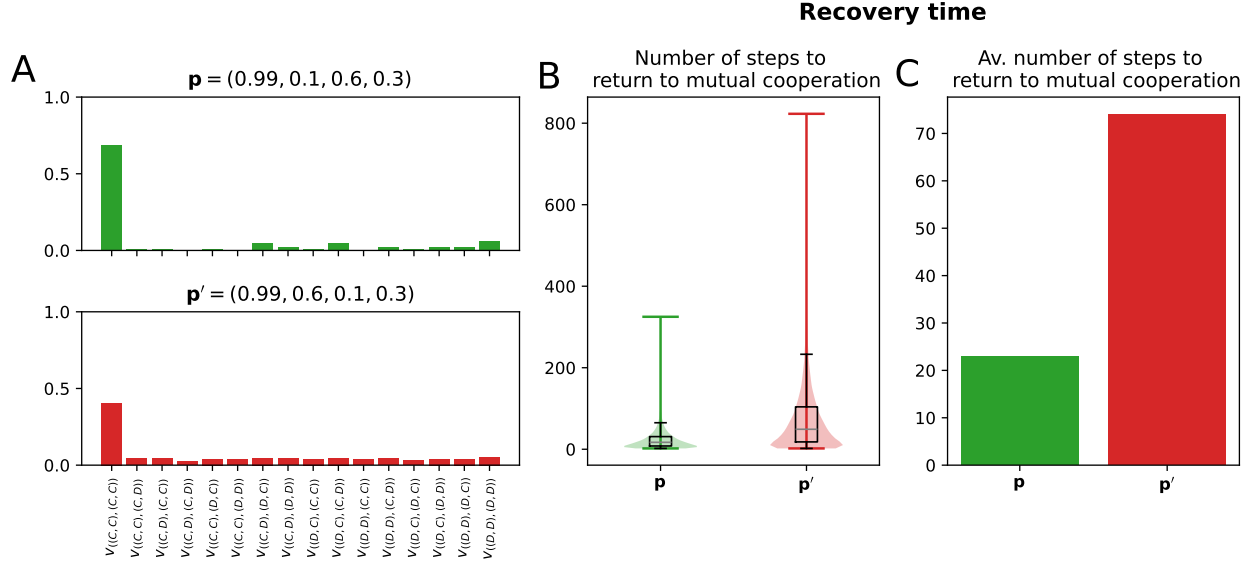
Recovery time

Figure S6: The difference between p and p′ when $p_{CC}, p'_{CC} \neq 1$. The self-payoffs $\pi(\mathbf{p}, \mathbf{p})$ and $\pi(\mathbf{p}', \mathbf{p}')$ would be equal if the strategies were nice, more specifically if $p_{CC} = p'_{CC} = 1$. However, such strategies are never sampled in the evolutionary process. For each mutant we introduce, we sample each element of the mutant from a uniform distribution. This means that the probability of sampling a strategy with $p_{CC} = 1$ is zero. To understand the difference between the two strategies, we calculate the stationary distribution of the self-play of $\mathbf{p}$ and $\mathbf{p}'$. The stationary distribution shows us that the strategy $\mathbf{p}$ spends significantly more time in the $((C, C), (C, C))$ state than $\mathbf{p}'$, which explains the difference in their payoffs. To explore where this difference arises, we conduct the following analysis: we assume a pair of players, playing either as $\mathbf{p}$ or $\mathbf{p}'$, starting in the $((C, C), (C, D))$ state, which represents mutual cooperation with the second player defecting. We then calculate the expected time it takes for the strategies to return to the $((C, C), (C, C))$ state. This is done by simulating the interactions using the Axelrod-Python [9] package and recording the number of actions/turns required to return to the $((C, C), (C, C))$ state. We refer to this number as the recovery time. We repeat this process 5×10^4 times for each pair of strategies. We plot the distribution of recovery times for both strategies in **B** and the average recovery time for each strategy in **C**. We observe that $\mathbf{p}$ requires significantly fewer steps, on average, to return to the $((C, C), (C, C))$ state than $\mathbf{p}'$.

Most common paths	p = (0.99, 0.1, 0.6, 0.3)				p' = (0.99, 0.6, 0.1, 0.3)			
	Path	Recovery time	Path probability	Frequency of occurrence in 5×10^4 simulations	Path	Recovery time	Path probability	Frequency of occurrence in 5×10^4 simulations
1	CC CC CD CC	2	0.0588	5.9%	CC CC CD CC	2	0.0588	5.9%
2	CC DCC CD CCC	3	0.0318	3.0%	CC CDCC CD CCCC	4	0.0311	3.2%
3	CC DCCC CD CDCC	4	0.0171	1.8%	CC CDCCC CD CCCDCC	6	0.0165	1.6%
4	CC DCDCC CD CDCCC	5	0.0093	1.0%	CC CDCCCDCC CD CCCDCCCC	8	0.0087	0.9%
5	CC DDDCC CD CDCCC	5	0.0093	0.9%	CC DDCC CD CCCC	4	0.0063	0.6%
6	CC DDCC CD CCCC	4	0.0063	0.6%	CC CDCCCDCCCC CD CCCDCCCDCC	10	0.0046	0.4%
7	CC DDDCC CD CDDCC	5	0.0065	0.6%	CC DDCCCC CD CCCDCC	6	0.0033	0.3%
8	CC DCDCCC CD CDDDCC	6	0.0050	0.5%	CC CDCCCC CD CCDDCC	6	0.0033	0.3%
9	CC DCDCCC CD CDCDCC	6	0.0050	0.5%	CC DDCCCC CD CCCDCC	6	0.0024	0.2%
10	CC DDDDCC CD CDDCCC	6	0.0045	0.4%	CC DCC CD CCC	3	0.0024	0.2%
11	CC DDDCCC CD CDDDCC	6	0.0045	0.4%	CC CDCCCDCCCDCC CD CCCDCCCDCCCC	12	0.0024	0.2%
12	CC DCDDCC CD CDDDCC	6	0.0035	0.4%	CC CDCCCDCC CD CCDDCCCC	8	0.0018	0.2%
13	CC DDCC CD CDCC	4	0.0035	0.3%	CC CDCCDDCC CD CCCDCCCC	8	0.0018	0.2%
14	CC DDDDCC CD CDDDCC	6	0.0032	0.3%	CC DDCCCDCC CD CCCDCCCC	8	0.0018	0.2%
15	CC DCDCDCC CD CDCDCCC	7	0.0020	0.3%	CC DCCCC CD CCDCC	5	0.001	0.1%
Sum				16.9%				14.5%

Table 1: We have used the Axelrod-Python [9] package to simulate interactions between two players. First, both players used the strategy $\mathbf{p} = (0.99, 0.10, 0.60, 0.30)$, and then they used the strategy $\mathbf{p}' = (0.99, 0.60, 0.10, 0.30)$. We assumed that the players start by both cooperating, followed by the second player defecting, resulting in the history $((C, C), (C, D))$. We recorded not only the time it took to return to $((C, C), (C, C))$ but also the sequence of actions taken by the two players. Here, we present the most common paths taken by the players in both cases. The paths are shown in the "Path" column, as well as the recovery time, and their frequency of occurrence. We can observe that the most common path is the same for both strategies, where following a defection by player 2, both players cooperate twice in a row to return to the state of mutual cooperation. For the rest of the most common paths, we can quickly observe that the recovery times of those paths are shorter in the case of $\mathbf{p}$ than in the case of $\mathbf{p}'$. In the case of $\mathbf{p}'$, two of the most common paths have a recovery time longer than 10, whereas in the case of $\mathbf{p}$, the longest recovery time is 7.

4 Errors

So far, we have considered the case where there cannot be a mistake in the actions taken by a player; the actions of the players are realized without error. Here, we discuss what happens in the case where such an error is possible. More specifically, we consider that ϵ is the probability that a player makes a mistake in the action taken.
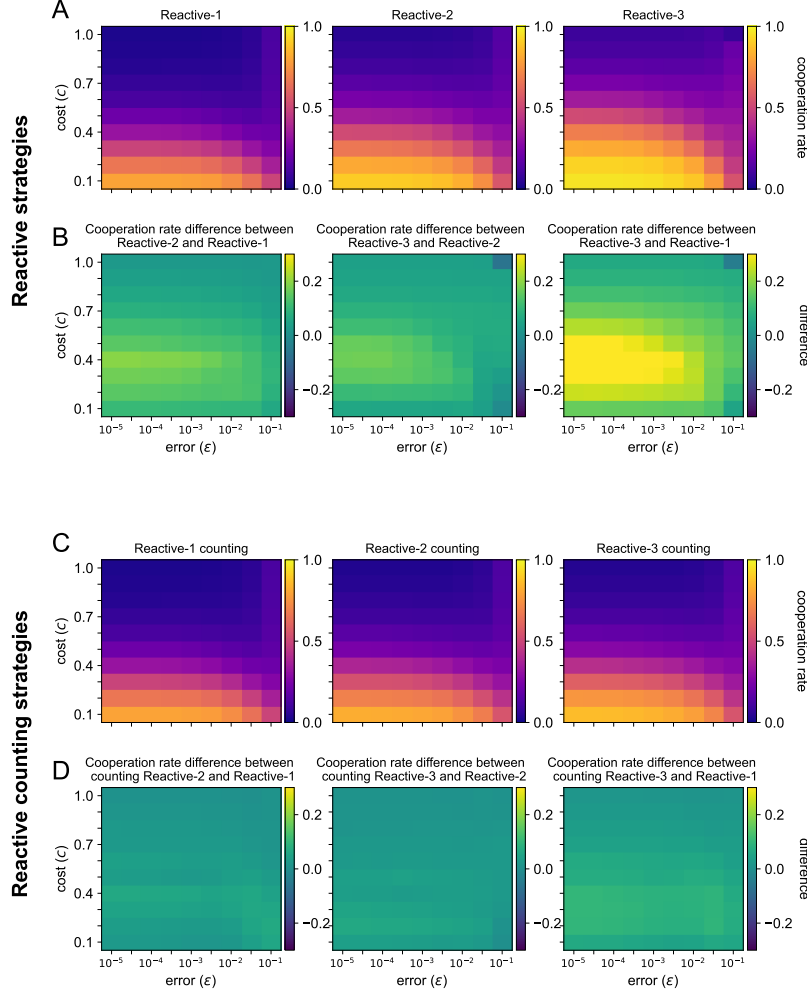

Figure S7: Cooperation rates with implementation errors. We simulate the evolutionary process, this time allowing for implementation errors. Specifically, we consider a probability ϵ that a player makes a mistake in the action taken. We calculate the average cooperation rate for different values of ϵ and c. We do this for reactive strategies **A** and reactive counting strategies **C**. **A, C,** We plot the average cooperation rate for the different parameters when individuals use reactive-1, reactive-2, and reactive-3 strategies, respectively. **B, D,** We plot the differences between the cooperation rates when individuals use different memory size strategies. From left to right, we show the differences between reactive-1 and reactive-2, reactive-2 and reactive-3, and reactive-1 and reactive-3 strategies.

5 Memory-n

So far in the evolutionary simulations, we have considered reactive strategies and demonstrated that strategies with larger memory capacities lead to more cooperative populations. We now repeat the evolutionary simulations, but this time using memory-n strategies. We obtain results for memory-1, memory-2, and memory-counting strategies, with n equal to 1, 2, and 3. Memory-n counting strategies are a subset of memory-n strategies, where players only respond to the number of past cooperations between the two players, ignoring the exact timing of cooperation.

A memory-n strategy can be represented as a vector $\mathbf{m} = (m_{i,j})$, with $0 \leq i, j \leq n$. The entries $m_{i,j}$ denote a player's probability of cooperating in the next round, given that the focal player has cooperated i times in the last n rounds, while the co-player has cooperated j times. Similarly to reactive strategies for $n = 1$, the two spaces are the same.

The main result still holds. For more memory, more cooperation evolves, however, not in the case of counting strategies.
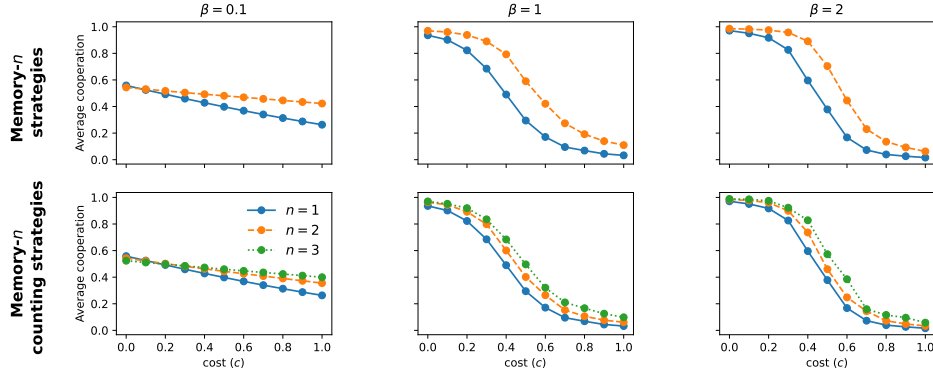

Figure S8: Memory-n simulations. We explore the cooperation rates of memory-n strategies and memory-n counting strategies over different values of cost and selection strength. Simulations are based on a donation game with $b = 1$, $c = 0.5$, a selection strength $\beta = 1$ and a population size $N = 100$, unless noted otherwise. For n equal to 1 and 2, simulations are run for $T = 10^7$ time steps.
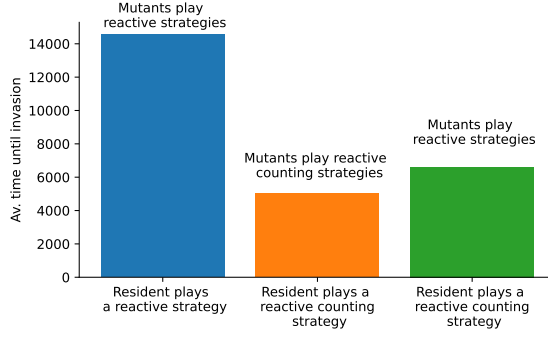
Figure S9: Invasion times for reactive and reactive counting. To understand why counting strategies do not allow for more cooperation, we focus on reactive-2 strategies and reactive-2 counting strategies. For $\beta = 1$ and $c = 0.3$, what we observe is that the top abundant strategies for both simulations are very cooperative strategies, achieving a cooperation rate of ≈ 1. From the top strategies, it is also clear that the average time until they were invaded is higher for reactive strategies. To test this, we perform the following exercise: we pick a top abundant reactive strategy and a reactive counting strategy. These are (0.999985, 0.160136, 0.553336, 0.035629) for the reactive strategy and (0.998204, 0.466715, 0.317605) for the reactive counting strategy. We run an invasion analysis when both strategies are residents. For the reactive counting strategy, we run two invasion analyses: one where only counting reactive mutants are introduced and one with reactive mutants. What we observe is that the reactive strategy can repel more mutants. However, we also see that for the counting strategy, when we consider reactive mutants, the average time until invasion increases. We run 10^3 simulations and take the average.

6 Proofs

6.1 Proof of Theorem 1: Reactive-1 defective Nash strategies in the donation game

Proof. The proof is similar to one for partner strategies. We again enumerate the four pure self-reactive-1 strategies $\tilde{\mathbf{p}}$ by interpreting the strategy as a binary number, we obtain the following payoffs.

$$
\begin{aligned}
\pi^1(\tilde{\mathbf{p}}_{\mathbf{j}}, \mathbf{p}) &= 0 && \text{for } j \in \{0, 2\} \\
\pi^1(\tilde{\mathbf{p}}_{\mathbf{j}}, \mathbf{p}) &= \frac{b \cdot p_C - c}{p_C + 1} && \text{for } j \in \{1\} \\
\pi^1(\tilde{\mathbf{p}}_{\mathbf{j}}, \mathbf{p}) &= b \cdot p_c - c && \text{for } j \in \{3\}
\end{aligned}
$$

Requiring the payoffs in this list to be at most the mutual defection payoff 0, we get the following unique conditions,

$$
p_D \leq \frac{c}{b}.
$$

$\square$

6.2 Proof of Theorem 2: Reactive-2 defective Nash strategies in the donation game

Proof. The proof is similar to one for partner strategies. We again enumerate the sixteen pure self-reactive-2 strategies $\tilde{\mathbf{p}}$ by interpreting the strategy as a binary number, we obtain the following payoffs.

13

$$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = 0 \qquad \text{for } j \in \{0, 2, 4, 6, 8, 10, 12, 14\}$$

$$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = \frac{p_{CD} + p_{DC}}{3} b - \frac{c}{3} \qquad \text{for } j \in \{1, 9\}$$

$$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = \frac{p_{CC} + p_{CD} + p_{DC}}{4} b - \frac{c}{2} \qquad \text{for } j \in \{3\}$$

$$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = \frac{p_{CD} + p_{DC}}{2} b - \frac{c}{2} \qquad \text{for } j \in \{4, 5, 12, 13\}$$

$$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = \frac{p_{CC} + p_{CD} + p_{DC}}{3} b - \frac{2c}{3} \qquad \text{for } j \in \{6, 7\}$$

$$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = p_{CC} b - c \qquad \text{for } j \in \{8, 9, 10, 11, 12, 13, 14, 15\}$$

Requiring the payoffs in this list to be at most the mutual defection payoff 0, we get the following unique conditions,

$$p_{CC} \leq \frac{c}{b}, \qquad \frac{p_{CD} + p_{DC}}{2} \leq \frac{1}{2} \cdot \frac{c}{b}, \qquad \frac{p_{CD} + p_{DC} + p_{CC}}{3} \leq \frac{2}{3} \cdot \frac{c}{b}.$$

Because the last condition is implied by the first two, we end up with the conditions in (2). $\qquad \square$

6.3 Proof of Theorem 3: Reactive-3 defective Nash strategies in the donation game

Proof. The proof is similar to the previous one. Again, enumerating the 256 pure self-reactive 3 strategies $\tilde{\mathbf{p}}$ by interpreting the strategy as a binary number, we obtain the following payoffs.

$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = 0$ for $j \in \{0, 2, 4, 6, \ldots, 250, 252, 254\}$

$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = \dfrac{p_{CDD} + p_{DCD} + p_{DDC}}{4} b - \dfrac{1}{4} c$ for $j \in \{1, 9, 33, 41, 65, 73, 97, 105, 129, 137, 161,$ $169, 193, 201, 225, 233\}$

$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = \dfrac{p_{CCD} + p_{CDD} + p_{DCC} + p_{DDC}}{5} b - \dfrac{2}{5} c$ for $j \in \{3, 7, 35, 39, 131, 135, 163, 167\}$

$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = \dfrac{p_{CDC} + p_{DCD}}{2} b - \dfrac{1}{2} c$ for $j \in \{4-7, 12-15, 20-23, 28-31, 68-71,$ $76-79, 84-87, 92-95, 132-135,$ $140-143, 148-151, 156-159,$ $196-199, 204-207, 212-215, 220-223\}$

$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = \dfrac{p_{CCC} + p_{CCD} + p_{CDD} + p_{DCC} + p_{DDC}}{6} b - \dfrac{1}{2} c$ for $j \in \{11, 15, 43, 47\}$

$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = \dfrac{p_{CDD} + p_{DCD} + p_{DDC}}{3} b - \dfrac{1}{3} c$ for $j \in \{16, 17, 24, 25, 48, 49, 56, 57, 80, 81, 88,$ $89, 112, 113, 120, 121, 144, 145, 152, 153,$ $176, 177, 184, 185, 208, 209, 216, 217,$ $240, 241, 248, 249\}$

$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = \dfrac{p_{CCD} + p_{CDD} + p_{DCC} + p_{DDC}}{4} b - \dfrac{1}{2} c$ for $j \in \{18, 19, 22, 23, 50, 51, 54, 55, 146, 147,$ $150, 151, 178, 179, 182, 183\}$

$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = \dfrac{p_{CCC} + p_{CCD} + p_{CDD} + p_{DCC} + p_{DDC}}{5} b - \dfrac{3}{5} c$ for $j \in \{26, 27, 30, 31, 58, 59, 62, 63\}$

$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = \dfrac{p_{CCD} + p_{CDC} + p_{CDD} + p_{DCC} + p_{DCD} + p_{DDC}}{7} b - \dfrac{3}{7} c$ for $j \in \{37, 67, 165, 195\}$

$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = \dfrac{p_{CCC} + p_{CCD} + p_{CDC} + p_{CDD} + p_{DCC} + p_{DCD} + p_{DDC}}{8} b - \dfrac{1}{2} c$ for $j \in \{45, 75\}$

$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = \dfrac{p_{CCD} + p_{CDC} + p_{CDD} + p_{DCC} + p_{DCD} + p_{DDC}}{6} b - \dfrac{1}{2} c$ for $j \in \{52, 53, 82, 83, 180, 181, 210, 211\}$

$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = \dfrac{p_{CCC} + p_{CCD} + p_{CDC} + p_{CDD} + p_{DCC} + p_{DCD} + p_{DDC}}{7} b - \dfrac{4}{7} c$ for $j \in \{60, 61, 90, 91\}$

$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = \dfrac{p_{CCD} + p_{CDC} + p_{DCC}}{3} b - \dfrac{2}{3} c$ for $j \in \{96-103, 112-119, 224-231, 240-247\}$

$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = \dfrac{p_{CCC} + p_{CCD} + p_{CDC} + p_{DCC}}{4} b - \dfrac{3}{4} c$ for $j \in \{104-111, 120-127\}$

$\pi^1(\tilde{\mathbf{p}}_\mathbf{j}, \mathbf{p}) = p_{CCC} b - c$ for $j \in \{128, 129, 130, \ldots, 255\}$

Requiring these payoffs to be at most equal to the mutual defection payoff 0 gives

$$p_{CCC} \le \frac{c}{b}, \qquad \frac{p_{CDC} + p_{DCD}}{2} \le \frac{1}{2} \cdot \frac{c}{b}, \qquad \frac{p_{CDD} + p_{DCD} + p_{DDC}}{3} \le \frac{1}{3} \cdot \frac{c}{b},$$

$$\frac{p_{CCD} + p_{CDC} + p_{DCC}}{3} \le \frac{2}{3} \cdot \frac{c}{b}, \qquad \frac{p_{CCD} + p_{CDD} + p_{DCC} + p_{DDC}}{4} \le \frac{1}{2} \cdot \frac{c}{b},$$

$$\frac{p_{CCC} + p_{CCD} + p_{CDC} + p_{DCC}}{4} \le \frac{3}{4} \cdot \frac{c}{b}, \qquad \frac{p_{CCC} + p_{CCD} + p_{CDD} + p_{DCC} + p_{DDC}}{6} \le \frac{1}{2} \cdot \frac{c}{b},$$

$$\frac{p_{CCD} + p_{CDC} + p_{CDD} + p_{DCC} + p_{DCD} + p_{DDC}}{6} \le \frac{1}{2} \cdot \frac{c}{b}, \qquad \frac{p_{CCC} + p_{CCD} + p_{CDC} + p_{CDD} + p_{DCC} + p_{DCD} + p_{DDC}}{8} \le \frac{1}{2} \cdot \frac{c}{b}.$$

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The statement follows by noting that the five conditions in the first two rows imply the four other conditions.

□

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