Article Type: Letter

Article Title: Imperfect strategy transmission can reverse the role of population viscosity on the evolution of altruism .

Author: Florence Débarre – Centre Interdisciplinaire de Recherche en Biologie (CIRB), Collège de France, CNRS UMR 7241 - Inserm U1050, 11 place Marcelin Berthelot, 75231 Paris Cedex 05, France. florence.debarre@normalesup.org

Short Running Title: Mutation and altruism in subdivided populations.

Keywords: Altruism, Subdivided population, Mutation, Migration, Cooperation, Island model.

Word Count: Abstract 172

Impact summary 282 words
Total 4234 words

Check ω removes entirely + explain delta in table

Abstract

Population viscosity, *i.e.*, low emigration out of the natal deme, leads to high

within-deme relatedness, which is beneficial to the evolution of altruistic behav-

4 ior when social interactions take place among deme-mates. At the same time

5 however, it increases competition among related individuals. The evolution of

6 altruism depends on the balance between these opposite effects. This balance

is already known to be affected by details of the life-cycle; we show here that

8 it further depends on the fidelity of strategy transmission from parents to their

offspring. We consider different life-cycles (Wright-Fisher, with synchronous

o non-overlapping generations, Moran Death-Birth and Moran Birth-Death, both

with exactly one individual dying and reproducing at each time step) and we

identify thresholds of parent-offspring strategy transmission inaccuracy, above

which the effect of population viscosity on the frequency of altruists maintained

4 in the population qualitatively changes. Analytical predictions are first obtained

analytically under weak selection and equal deme sizes, then confirmed with

- stochastic simulations relaxing these assumptions. This result challenges the
- $_{\rm 17}$ $\,$ notion that the evolution of altruism requires limited dispersal.

18 Impact Summary

The evolution of altruistic behavior has fascinated and puzzled evolutionary biologists for a long time: how can a strategy whereby individuals help others at their own cost be maintained in a population? One answer is the fact that altruists may interact with other altruists more often than non-altruists do, a situation made possible by spatial structure and low emigration. Low emigration indeed means that an individual is mostly surrounded by related individuals; when social strategies are faithfully transmitted from parents to offspring, and social interactions are local as well, then altruists interact mainly with other altruists. However, this also means that related individuals have to compete against each other. Whether altruism eventually evolves depends on the balance between these beneficial and detrimental consequences of low emigration. Previous work has shown that the balance depends on the life-cycle that the population undergoes; under nearly perfect strategy transmission, low emigration goes from be-31 ing neutral to the evolution of altruism (when generations are synchronous and non-overlapping) to favorable. In this work, we show that this conclusion qualitatively changes when offspring do not necessarily adopt their parent's strategy, that is, when strategy transmission is imperfect. This can be due to mutation when transmission is genetic, but also to imperfect vertical cultural transmission. We identify thresholds of strategy transmission infidelity, above which 37 higher emigration is more conducive to the evolution of altruism than low emigration. The predictions are first obtained mathematically under the restrictive assumptions that selection is weak and that all demes have the same size, but are then confirmed with computer simulations relaxing these assumptions. This work shows that the evolution of altruism does not require – and even can be hampered by – low emigration.

44 1 Introduction

In his pioneering work on the evolution of social behavior, Hamilton suggested that altruistic behavior would be associated to limited dispersal (Hamilton, 1964, p. 10). This notion, that tighter links between individuals favor the evolution of altruism, has been shown to hold in a number of population structures (see *e.g.* Ohtsuki et al., 2006; Taylor et al., 2007a; Lehmann et al., 2007). The rationale that altruism is favored when altruists interact more with altruists than defectors do (Hamilton, 1975, p. 141; Fletcher & Doebeli, 2009), a condition that is met in viscous populations, *i.e.*, populations with limited dispersal.

Yet, living next to your kin also implies competing against them (West et al., 53 2002). The evolution of social traits hence depends on the balance between the positive effects of interactions with related individuals and the detrimental consequences of kin competition. Under specific conditions, the two effects can even compensate each other, thereby annihilating the impact of population viscosity on the evolution of altruism. First identified with computer simulations (Wilson et al., 1992), this cancellation result was analyzed by Taylor (1992a) in a model with synchronous generations (i.e., Wright-Fisher model) and a subdivided population of constant, infinite size. The cancellation result was later extended to heterogeneous populations (Rodrigues & Gardner, 2012, with synchronous generations and infinite population size), and other life-cycles, with generic regular population structures (Taylor et al., 2011, with synchronous generations but also with continuous generations and Birth-Death updating). However, small changes in the model's assumptions, such as overlapping generations (Taylor & Irwin, 2000) or the presence of empty sites (Alizon & Taylor, 2008) can 67 tip the balance back in the favor of altruism. This high dependence on lifecycle specificities highlights the difficulty of making general statements about the role of spatial structure on the evolution of altruism. In this study, we will

consider three different life-cycles: Wright-Fisher, where the whole population is renewed at each time step, and two Moran life-cycles (Birth-Death and Death-Birth), where a single individual dies and is replaced at each time step.

A large number of studies on the evolution of social behavior consider simple 74 population structures (typically, homogeneous populations sensu Taylor et al. (2007a)) and often also infinite population sizes (but see Allen et al., 2017, for results on any structure). These studies also make use of weak selection approximations, and commonly assume rare (e.g., Leturque & Rousset, 2002; Taylor et al., 2007b; Tarnita & Taylor, 2014) or absent mutation (for models assuming infinite population sizes, or models concentrating on fixation probabilities Lehmann & Rousset, 2014; Van Cleve, 2015, for recent reviews). Often, these simplifying assumptions are a necessary step towards obtaining explicit analytical results. Although artificial, simple population structures (e.g., regular graphs, or subdivided populations with demes of equal sizes) help reduce the dimensionality of the system under study, in particular when the structure of the population displays symmetries such that all sites behave the same way in expectation. Weak selection approximations are crucial for disentangling spatial moments (Lion, 2016), that is, changes in global vs. local frequencies (though they can in some cases be relaxed, as in Mullon & Lehmann, 2014). Mutation, however, is usually ignored by classical models of inclusive fitness because these models assume infinite population sizes, so that there is no need to add mechanisms that 91 restore genetic diversity (Tarnita & Taylor, 2014). In populations of finite size, this diversifying effect can be obtained thanks to mutation.

When strategy transmission is purely genetic, it makes sense to assume that mutation is relatively weak. A social strategy can however also be culturally transmitted from parent to offspring, in which case "rebellion" (as in Frank's Rebellious Child Model (Frank, 1997)) does not have to be rare. Imperfect strategy transmission can alter evolutionary dynamics, in particular in spatially struc-

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tured populations (see e.g., Allen et al., 2012; Débarre, 2017, for graph-structured populations). Here, we want to explore the consequences of imperfect strategy 100 transmission from parents to their offspring on the evolution of altruistic behav-101 ior in subdivided populations. For the sake of concision, we use the word "mu-102 tation" throughout the paper, keeping in mind that strategy transmission does 103 not have to be genetic. 104 For each of the three life-cycles that we consider, we compute the expected 105 (i.e., long-term) frequency of altruists maintained in a subdivided population, 106 and investigate how it is affected by mutation and emigration. We find that, con-107 trary to what happens with perfect strategy transmission, higher emigration can 108

increase the expected frequency of altruists in the population.

10 2 Model and methods

11 2.1 Assumptions

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We consider a population of size N, subdivided into N_D demes, each hosting 112 exactly *n* individuals (*i.e.*, each deme contains *n* sites, each of which is occupied by exactly one individual; we have $nN_D = N$). Each site has a unique label i, 114 $1 \le i \le N$. There are two types of individuals in the population, altruists and 115 defectors. The type of the individual living at site i $(1 \le i \le N)$ is given by an indicator variable X_i , equal to 1 if the individual is an altruist, and to 0 if it is a 117 defector. The state of the entire population is given by a N-long vector **X**. For a 118 given population state **X**, the proportion of altruists is $\overline{X} = \sum_{i=1}^{N} X_i$. All symbols 119 are summarized in table S1. 120 Reproduction is asexual. Parents transmit their strategy to their offspring 121 with probability $1 - \mu$; this transmission can be genetic or cultural (vertical cul-122 tural transmission), but for simplicity, we refer to the parameter μ as a mutation probability. With probability μ , offspring do not inherit their strategy from their

parent but instead get one randomly: with probability ν , they become altruists, with probability $1-\nu$ they become defectors. We call the parameter ν the mutation bias.

An individual of type X_k expresses a social phenotype $\phi_k = \delta X_k$, where δ is 128 assumed to be small ($\delta \ll 1$). Social interactions take place within each deme; each individual interacts with the n-1 other deme members. Denoting by e_{ij} 130 the interaction probability between individuals living at sites i and j, we have 131 $e_{ij} = 1/(n-1)$ if i and j are two different sites in the same deme, and $e_{ij} = 0$ 132 otherwise. We assume that social interactions affect individual fecundity; f_k de-133 notes the fecundity of the individual at site k. The baseline fecundity, i.e. indi-134 vidual fecundity when no altruists are present in the population, is set equal to 1. 135 We denote by b the marginal effect of a deme-mate's phenotype on the fecundity 136 of a focal individual, and by -c the marginal effect of a focal individual's pheno-137 type on its own fecundity ($c \le b$). With these assumptions are notation, at the 138 first order in δ , the fecundity of the individual living at site k is given by 139

$$f_k(\mathbf{X}, \delta) = 1 + \delta \left(\sum_{\ell=1}^N e_{\ell k} \mathsf{b} X_{\ell} - \mathsf{c} X_k \right) + O\left(\delta^2\right). \tag{1}$$

remove?

Offspring remain in the parental deme with probability 1-m; when they do, they land on any site of the deme with equal probability (including the very site of their parent). With probability m, offspring emigrate to a different deme, chosen uniformly at random among the other demes. Denoting by d_{ij} the probability of moving from site i to site j, we have

$$d_{ij} = \begin{cases} d_{\text{in}} = \frac{1-m}{n} & \text{if both sites are in the same deme;} \\ d_{\text{out}} = \frac{m}{(N_D - 1)n} & \text{if the two sites are in different demes,} \end{cases}$$
 (2)

with $0 < m < 1 - \frac{1}{N_D}$ (the upper bound implies $d_{\rm in} > d_{\rm out}$).

We denote by $B_i = B_i(\mathbf{X}, \delta)$ the expected number of successful offspring of the

individual living at site i (successful means alive at the next time step), and by $D_i = D_i(\mathbf{X}, \delta)$ the probability that the individual living at site i dies. Both depend on the state of the population X, but also on the way the population is updated 149 from one time step to the next, i.e., on the chosen life-cycle (also called updating 150 rule). We will specifically explore three different life-cycles. At the beginning of 151 each step of each life-cycle, all individuals produce offspring, that can be mu-152 tated; then these juveniles move, within the parental deme or outside of it, and 153 land on a site. The next events occurring during the time step depend on the 154 life-cycle: 155

Moran Birth-Death: One of the newly created juveniles is chosen at random; it
 kills the adult who was living at the site, and replaces it; all other juveniles
 die.

Moran Death-Birth: One of the adults is chosen to die (uniformly at random among all adults). It is replaced by one of the juveniles who had landed in its site. All other juveniles die.

Wright-Fisher: All the adults die. At each site of the entire population, one of
the juveniles that landed there is chosen and establishes at the site.

2.2 Methods

165 2.2.1 Analytical part

The calculation steps to obtain the expected (*i.e.*, long-term) proportion of altruists are given in Appendix A. They go as follows: first, we write an equation for the expected frequency of altruists in the population at time t+1, conditional on the composition of the population at time t; we take the expectation of this quantity and consider large times t. We then write a first order expansion for phenotypic differences δ close to 0 (this corresponds to weak selection approximation).

The formula involves quantities that can be identified as neutral probabili-172 ties of identity by descent Q_{ij} , i.e., the probability that individuals living at site i 173 and j share a common ancestor and that no mutation occurred on either lineage 174 since that ancestor, in a model with no selection ($\omega = 0$) – this is the "mutation 175 definition" of identity by descent (Rousset & Billiard, 2000). 176

These neutral probabilities of identity by descent depend on the chosen life-177 cycle, and are also computed by taking the long-term expectation of conditional 178 expectations after one time step (see Appendix A.2 and B.2). 179

All the results obtained analytically were checked numerically using specific 180 population structures (see supplementary Mathematica file (Wolfram Research, 181 Inc., 2017).) 182

Stochastic simulations 2.2.2 183

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We also ran stochastic simulations (coded in $^{\circ}$). The simulations were run for 10^{8} 184 generations (one generation is one time step for the Wright-Fisher life-cycle, and 185 N time steps for the Moran life-cycles). For each set of parameters and life-cycle, 186 using R (R Core Team, 2015), we estimated the long-term frequency of altruists 187 by sampling the population every 10³ generations and computing the average 188 frequency of altruists. 189 All scripts are available at

https://github.com/flodebarre/SocEvolSubdivPop/tree/master/Programs

2 3 Results

3.1 Probabilities of identity by descent

As we will see later, the expected frequencies of altruists in the population depend on probabilities of identity by descent of pairs of sites, Q_{ij} . Two individuals are said to be identical by descent if there has not been any mutation on either lineage since their common ancestor. Because of the structure of the population, there are only three types of pairs of individuals, and hence three different values of the probabilities of identity by descent of pairs of sites Q_{ij} :

$$Q_{ij} = \begin{cases} 1 & \text{when } i = j; \\ Q_{\text{in}} & \text{when } i \neq j \text{ and both sites are in the same deme;} \\ Q_{\text{out}} & \text{when sites } i \text{ and } j \text{ are in different demes.} \end{cases}$$
 (3)

The values of Q_{in} and Q_{out} depend on the type of life-cycle that we consider.

201 3.1.1 Moran updating

Under the Moran life-cycles, probabilities of identity by descent satisfy, for any pair of sites i and $j \neq i$,

$$Q_{ij}^{M} = \frac{1-\mu}{2} \sum_{k=1}^{N} \left(d_{kj} Q_{ki}^{M} + d_{ki} Q_{kj}^{M} \right).$$
 (4)

Given the law of total probabilities, we first consider the site that was last updated (1/2 chance that it was j rather than i); then we consider each potential parent k, weighted by the dispersal probabilities d_{kj} . Then the individuals at sites i and j are identical by descent (IBD) if i and j's parent were IBD ($Q_{ki}^{\rm M}$) and if no mutation occurred (1 – μ). Replacing the dispersal probabilities d_{ij} by their values (given in eq. (2)), we eventually obtain (see Appendix A.2 for calculation

210 steps):

$$Q_{\text{in}}^{\text{M}} = \frac{(1-\mu)\left(m+\mu(N_D(1-m)-1)\right)}{(1-\mu)m(N_D\mu(n-1)+1)+(N_D-1)\mu(\mu(n-1)+1)},$$
 (5a)

$$Q_{\text{out}}^{\text{M}} = \frac{(1-\mu)m}{(1-\mu)m(N_D\mu(n-1)+1)+(N_D-1)\mu(\mu(n-1)+1)}.$$
 (5b)

$$Q_{\text{out}}^{\text{M}} = \frac{(1-\mu)m}{(1-\mu)m(N_D\mu(n-1)+1) + (N_D-1)\mu(\mu(n-1)+1)}.$$
 (5b)

The probability that two different deme-mates are identical by descent, $Q_{\mathrm{in}}^{\mathrm{M}}$, decreases monotonically with the emigration probability m, while $Q_{\text{out}}^{\text{M}}$ monoton-212 ically increases with m (see figure 1(a)). 213 When the mutation probability μ is vanishingly small ($\mu \rightarrow 0$), both $Q_{\rm in}^{\rm M}$ and 214 $Q_{\mathrm{out}}^{\mathrm{M}}$ are equal to 1: in the absence of mutation indeed, the population ends up fixed for one of the two types, and all individuals are identical by descent. Note that we obtain a different result if we first assumed that the size of the popu-217 lation is infinite $(N_D \to \infty)$, because the order of limits matters; for instance, $\lim_{d\to\infty}Q_{\mathrm{out}}^M=0.$ 219

3.1.2 Wright-Fisher updating 220

Under a Wright-Fisher life-cycle, generations are synchronous: all individuals are replaced at each time step. Probabilities of identity by descent satisfy, for any pair of sites i and $j \neq i$

$$Q_{ij}^{\text{WF}} = (1 - \mu)^2 \sum_{k \ell = 1}^{N} d_{ki} d_{\ell j} Q_{kl}^{\text{WF}}.$$
 (6)

The sum is over all possible parents k and ℓ of i and j, weighted by the dispersal probabilities to sites i and j; the individuals at sites i and j are identical by 225 descent if their parents were $(Q_{k\ell})$ and if neither mutated $((1-\mu)^2)$. 226

Replacing the dispersal probabilities d_{ij} by their values (given in eq. (2)) and 227

skipping calculation steps (but see Appendix A.2 for details), we obtain:

$$Q_{\rm in}^{\rm WF} = \frac{-N_D + M_1 + M_2}{(n-1)N_D + M_1 + M_2},\tag{7a}$$

$$Q_{\text{out}}^{\text{WF}} = \frac{-\frac{1}{N_D - 1}M_1 + M_2}{(n - 1)N_D + M_1 + M_2},\tag{7b}$$

with 229

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$$M_1 = \frac{N_D - 1}{1 - \frac{(1 - \mu)^2 (N_D (1 - m) - 1)^2}{(N_D - 1)^2}}$$
 and $M_2 = \frac{1}{1 - (1 - \mu)^2}$.

(These formulas are compatible with, e.g., results presented by Cockerham & Weir (1987), adapted for haploid individuals). 231 In the Wright-Fisher life-cycle, $Q_{\rm in}^{\rm WF}$ decreases until $m=m_c^{\rm WF}=\frac{d-1}{d}$, then in-232 creases again, while $Q_{\rm out}^{WF}$ follows the opposite pattern. The threshold value $m_c^{\rm WF}$ 233 corresponds to an emigration probability so high that an individual's offspring is 234 as likely to land in its parent's deme as in any other deme (i.e., $d_{in} = d_{out}$).

The two probabilities of identity by descent go to 1 when the mutation prob-236 ability μ is very small ($\mu \rightarrow 0$), except if we first assume that the number of demes 237 is very large $(N_D \to \infty)$; for instance, with this life-cycle as well, $\lim_{N_D \to \infty} Q_{\text{out}}^{\text{WF}} =$ 238 239

Also, because more sites (all of them, actually) are updated at each time step, 240 Qin is lower for the Wright-Fisher updating than for a Moran updating, under which only one site is updated at each time step (compare figure 1(a) and 1(b)).

3.2 Expected frequencies of altruists for each life-cycle

For each of the life-cycles that we consider, the expected frequency of altruists in the population, $\mathbb{E}[\overline{X}]$, can be approximated as

$$\mathbb{E}\left[\overline{X}\right] \approx \nu + \omega \frac{\nu(1-\nu)}{\mu} \left[b \left(\beta_{\mathrm{D}} - \beta_{\mathrm{I}}\right) - c \left(\gamma_{\mathrm{D}} - \gamma_{\mathrm{I}}\right) \right]. \tag{8}$$

(Calculations leading to eq. (10) are presented in Appendix A.)

The mutation bias ν corresponds to the expected proportion of altruists in the 247 population in the absence of selection (*i.e.*, when $\omega = 0$); ω is the parameter 248 that scales the effects of interactions between individuals, which is assumed to 249 be small. The subscript D refers to "direct" effects, and the subscript I to "in-250 direct" effects. "Direct" effects involve effects on primary beneficiaries of the 251 benefits (b) and costs (c) of social interactions (West & Gardner, 2010), i.e., so-252 cial interactants (for the benefits b) and the focal individuals themselves (for the 253 costs c). "Indirect" effects corresponds to effects on secondary interactants, i.e., 254 to (kin) competition. By providing a benefit to a deme-mate and thereby increas-255 ing its fecundity, a focal altruist indirectly harms others by reducing their relative 256 fecundity ($\beta_{\rm I}$ term in eq. (10)); by having a reduced fecundity due to the cost of 257 altruism, a focal altruist indirectly favors others by increasing their relative fe-258 cundity (γ_I term). 259 We now present the values of these different terms for the three life-cycles 260

2 3.2.1 Direct effects

under study.

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Direct (/primary) effects are similar for the three life-cycles; the only difference is the value of probabilities of identity by descent Q (as seen in the previous sec-

tion, they differ between Moran and Wright-Fisher life-cycles):

$$\beta_{\mathrm{D}}^{\mathrm{BD}} = \beta_{\mathrm{D}}^{\mathrm{DB}} = (1 - \mu) Q_{\mathrm{in}}^{\mathrm{M}},\tag{9a}$$

$$\beta_{\rm D}^{\rm WF} = \left(1 - \mu\right) Q_{\rm in}^{\rm WF};\tag{9b}$$

$$\gamma_{\mathrm{D}}^{\mathrm{BD}} = \gamma_{\mathrm{D}}^{\mathrm{BD}} = \gamma_{\mathrm{D}}^{\mathrm{WF}} = 1 - \mu. \tag{9c}$$

(hence the $(1 - \mu)$ factors). Direct effects of benefits b (eq. (11a) and eq. (11b)) 267 only count if the interaction takes place with an individual who is identical by 268 descent. With the population structure that we consider, social interactions only 269 occur within demes, so only $Q_{\rm in}$ is present in eq. (11a) and eq. (11b). On the other 270 hand, the direct effect of the fecundity cost c (eq. (11c)) does not depend on the 271 type of interactant, since the same cost c is paid by altruists irrespective of the 272 interactant's identity. 273 As seen in the previous section, $Q_{\mathrm{in}}^{\mathrm{M}}$ and $Q_{\mathrm{in}}^{\mathrm{WF}}$ decrease with the emigration 274 probability m (actually only until $m = \frac{d-1}{d}$ for the latter). Consequently, the mag-275 nitude of the direct (beneficial) effects of benefits b provided by altruists (β_D) 276 decreases when the emigration probability m increases, while the direct (detri-277 mental) effects (γ_D) due to the direct cost of altruism c are constant. As a result, 278 if we only considered direct effects, we would conclude that more emigration m279 is detrimental to the evolution of altruistic behaviour. However, there are also 280 indirect effects at play. 281

For both benefits and costs, direct effects only count when there is no mutation

3.2.2 Indirect effects

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Indirect (/secondary) effects are collateral effects on other individuals; they depend on the type of life-cycle, and always involve individuals who are identical by descent.

Moran Birth-Death Changing the fecundity of a focal individual has two kinds
of indirect effects on others: *i*) it changes their probability of being the one chosen to reproduce – this affects all individuals in the population who are identical
by descent to the focal, and *ii*) it changes their probability of dying because the
number of offspring landing in their site changes – this affects individuals in the
population who can send offspring at the same locations as the focal and are
identical-by-descent to it. For this life-cycle, the indirect effects are:

$$\beta_{\rm I}^{\rm BD} = (1 - m) \left(\frac{n - 1}{n} Q_{\rm in}^{\rm M} + \frac{1}{n} \right) + m Q_{\rm out}^{\rm M} - \mu \frac{1 + (n - 1) Q_{\rm in}^{\rm M} + n(d - 1) Q_{\rm out}^{\rm M}}{nd}$$

$$= \gamma_{\rm I}^{\rm BD}.$$
(10a)

293 (Calculation details are presented in Appendix A.)

The formulas are the same for the indirect effects associated to b and to c; in other words, the balance between the two indirect effects remains the same when the emigration probability changes. The term $\left(\frac{n-1}{n}Q_{\text{in}}^{\text{M}} + \frac{1}{n}\right)$, which will appear again later, corresponds to the probability that two individuals sampled with replacement from the same deme are identical by descent. Indirect effects are indeed also felt by the focal individual itself (*e.g.*, increasing the fecundity of another individual implies decreasing one's own relative fecundity).

Replacing $Q_{\rm in}$ and $Q_{\rm out}$ by their formula for the Moran life-cycle (eq. (7)), we conclude that $\beta_{\rm I}^{\rm BD}=\gamma_{\rm I}^{\rm BD}$ are decreasing functions of the emigration probability m (calculations in the supplementary Mathematica file).

Moran Death-Birth With this life-cycle, death comes first and every individual in the population has the same survival probability (1/N). The indirect consequences of changing a focal individual's fecundity affect all individuals who can send their offspring to the same locations as the focal, and who are identical by

descent to it. We obtain

$$\beta_{\rm I}^{\rm DB} = (1 - \mu) \left[\left(\frac{1}{n} + \frac{(n-1)Q_{\rm in}^{\rm M}}{n} \right) \left((1 - m)^2 + \frac{m^2}{(d-1)} \right) + Q_{\rm out}^{\rm M} \left(2m(1 - m) + (d-2)\frac{m^2}{(d-1)} \right) \right]$$

$$= \gamma_{\rm I}^{\rm DB}$$
(10b)

The brackets in eq. (12b) contain a sum of two terms. The first term corresponds two individuals from the same deme (with replacement) whose offspring either do not emigrate, or emigrate together to the same deme. The second term corresponds to individuals initially from different demes who end up in the same deme (either one of their home demes, or a third deme).

Here again, $\beta_{\rm I} = \gamma_{\rm I}$, so the balance between indirect benefits and indirect

Here again, $\beta_{\rm I}=\gamma_{\rm I}$, so the balance between indirect benefits and indirect costs does not change when the emigration probability m increases.

Replacing $Q_{\rm in}$ and $Q_{\rm out}$ by their formulas given in eq. (7), we can conclude that $\beta_{\rm I}^{\rm DB}=\gamma_{\rm I}^{\rm DB}$ first decreases with the emigration probability m, and increases again after a threshold value m_c' , which is smaller than $m_c^{\rm WF}=(d-1)/d$) (calculation details are presented in the supplementary Mathematica file).

Wright-Fisher With this life-cycle, generations are synchronous and all indi-320 viduals again all have the same survival probability (now equal to 0 at all sites). 321 As a result, the formulas for $\beta_{\rm I}^{\rm WF}$ and $\gamma_{\rm I}^{\rm WF}$ are the same as $\beta_{\rm I}^{\rm DB}$ and $\gamma_{\rm I}^{\rm WF}$, except 322 that instead of $Q_{\rm in}^{\rm M}$ and $Q_{\rm out}^{\rm M}$, we need to use $Q_{\rm in}^{\rm WF}$ and $Q_{\rm out}^{\rm WF}$ (given in eq. (9)). Once 323 this is done, we see that $\beta_{\rm I}^{\rm WF} = \gamma_{\rm I}^{\rm WF}$ first decreases with the emigration probabil-324 ity m, and increases again after the threshold value $m_c^{\rm WF} = (d-1)/d$. This emigration threshold was identified above as the emigration probability such that 326 offspring have an equal chance of landing in their natal deme or in any other 327 deme, i.e., $d_{\rm in}$ = $d_{\rm out}$ (calculation details are presented in the supplementary Mathematica file.)

3.3 Identifying threshold values of the mutation probability μ

In the previous section, we investigated the impact of changes in the emigration probability m on each of the terms that make up the expected frequency of altruists $\mathbb{E}[\overline{X}]$. Now we need to combine these different terms to focus on the quantity we are eventually interested in, $\mathbb{E}[\overline{X}]$. The rather lengthy formulas that we obtain are relegated to the Appendixand supplementary Mathematica file, and we concentrate here on the results.

3.3.1 Moran Birth-Death

For this life-cycle, we find that the expected frequency of altruists $\mathbb{E}[\overline{X}]$ is a monotonic function of the emigration probability m; the direction of the change depends on the value of the mutation probability μ compared to a threshold value μ_c^{BD} . When $\mu < \mu_c^{\mathrm{BD}}$, $\mathbb{E}[\overline{X}]$ decreases with m, while when $\mu > \mu_c^{\mathrm{BD}}$, $\mathbb{E}[\overline{X}]$ increases with m. The critical value μ_c^{BD} is given by

$$\mu_c^{\text{BD}} = 1 - \frac{b - c + \sqrt{(b - c) \left(4b(nd)^2 + b - c\right)}}{2bnd}$$
(11)

This result is illustrated in figure 2(b); with the parameters of the figure, $\mu_c^{\rm BD} \approx$ 0.026.

345 3.3.2 Moran Death-Birth

The relationship between $\mathbb{E}[\overline{X}]$ and m is a bit more complicated for this lifecycle. For simplicity, we concentrate on what happens starting from low emigration probabilities (*i.e.*, the sign of the slope of $\mathbb{E}[\overline{X}]$ as a function of m when $m \to 0$). If the benefits b provided by altruists are relatively low (b < c(n + 1)), $\mathbb{E}[\overline{X}]$ initially increases with m provided the mutation probability μ is greater than a threshold value μ_c^{DB} given in eq. (14) below; otherwise, when the benefits are high enough, $\mathbb{E}[\overline{X}]$ initially increases with m for any value of μ . Combining

these results, we write

$$\mu_c^{\text{DB}} = \begin{cases} \frac{(n+1)c - b}{(2n-1)b - (n-1)c} & \text{if } b < c(n+1), \\ 0 & \text{otherwise.} \end{cases}$$
 (12)

In figure 2(a), the parameters are such that $\mu_c^{\rm DB} = 0$.

The expected frequency of altruists $\mathbb{E}[\overline{X}]$ then reaches a maximum at an emigration probability m_c^{DB} (whose complicated equation is given in the supplementary Mathematica file), as can be seen in figure 2(a). When the mutation probability gets close to 0 ($\mu \rightarrow$ 0), m_c^{DB} also gets close to 0,

359 3.3.3 Wright-Fisher

The expected frequency of altruists in the population reaches an extremum when $m=m_c^{\rm WF}=\frac{d-1}{d}$. This extremum is a maximum when the mutation probability is higher than a threshold value $\mu_c^{\rm WF}$ given by

$$\mu_c^{\text{WF}} = 1 - \sqrt{1 - \frac{c}{b}},$$
 (13)

and it is a minimum otherwise. With the parameters of figure 2(c), $\mu_c^{
m WF}$ = 0.034.

3.4 Relaxing key assumptions

To derive our analytical results, we had to make a number of simplifying assumptions, such as the fact that selection is weak ($\omega \ll 1$), and the fact that the structure of the population is regular (all demes have the same size n). We explored with numerical simulations the effect of relaxing these key assumptions. When selection is strong, the patterns that we identified not only still hold but are even more marked, as shown on figure S1.

To relax the assumption of equal deme sizes, we randomly drew deme sizes at the beginning of simulations, with sizes ranging from 2 to 6 individuals and

on average $\overline{n}=4$ individuals per deme as previously. As shown in figure S2, the patterns initially obtained with a homogeneous population structure are robust when the structure is heterogeneous.

For the Moran model, it may seem odd that an offspring can replace its own parent (which can occur since $d_{ii} \neq 0$). Figure S3, plotted with dispersal probabilities preventing immediate replacement of one's own parent (for all sites i, $d_{ii}=d_{\mathrm{self}}=0$; $d_{\mathrm{in}}=(1-m)/(n-1)$ for two different sites in the same deme, d_{out} remaining unchanged), confirms that this does affect our conclusions.

381 4 Discussion

The expected frequency of altruists in a subdivided population can increase with the probability of emigration

Assuming that the transmission of a social strategy (being an altruist or a defec-384 tor) from a parent to its offspring could be imperfect, we found that the expected 385 frequency of altruists maintained in a population could increase with the probability m of emigration out of the parental deme, a parameter tuning population 387 viscosity. This result can seem surprising, because it contradicts the conclusions 388 obtained under the assumption of nearly perfect strategy transmission (i.e., in 389 the case of genetic transmission, when mutation is very weak or absent). Under 390 nearly perfect strategy transmission indeed, increased population viscosity (i.e., 391 decreased emigration probability) is either neutral (Taylor, 1992a, and dashed 392 lines in figures 2(b)-(c)) or favorable (Taylor et al., 2007a, and dashed lines in figure 2(a)) to the evolution of altruistic behavior. 394

Quantitative vs. qualitative measures

We used a quantitative measure, the expected frequency of altruists in the population ($\mathbb{E}[\overline{X}]$), to explore how non-zero mutation probabilities altered the impact

of population viscosity. Often however, evolutionary success is measured quali-398 tatively, by comparing a quantity (an expected frequency, or, in models with no 399 mutation, a probability of fixation) to the value it would have in the absence of 400 selection. In our model, this amounts to saying that altruism is favored whenever 401 $\mathbb{E}[\overline{X}] > v$ (v is plotted as a horizontal dashed line in figure 2). Some of our con-402 clusions change if we switch to this qualitative measure of evolutionary success: 403 Under the Moran Birth-Death and Wright-Fisher life-cycles, population viscosity 404 does not promote the evolution of altruism - actually, these two life-cycles can-405 not ever promote altruistic behavior for any regular population structure (Taylor 406 et al., 2011), whichever the probability of mutation (Débarre, 2017). However, 407 under a Moran Death-Birth life-cycle, altruism can be favored only at interme-408 diate emigration probabilities (figure 2(a)): increased emigration can still favor 409 the evolution of altruism under this qualitative criterion. 410

The result is due to indirect (/secondary) effects

To explain how the frequency of altruists can increase with the emigration prob-412 ability m, let us go back to the decomposition of the expected frequency of altruists in the population $\mathbb{E}[\overline{X}]$ into different terms (eq. (10)). For all the life-cycles 414 that we consider, the direct effect of helping others (β_D) decreases with emigra-415 tion m, while the direct effect of the cost of helping (γ_D) does not change with m. If we (erroneously) considered only direct effects, we would conclude that 417 the expected proportion of altruists decreases with the emigration probability 418 m, because an increase in m reduces the probability that two interactants (two 419 deme-mates in this model) are identical by descent. But this explanation ignores indirect, competitive, effects. In the three life-cycles that we considered, $\beta_{\rm I} = \gamma_{\rm I}$, 421 so the overall indirect effects are given by $(-(b-c)\beta_I)$. Hence, any increase of 422 $\mathbb{E}[\overline{X}]$ with m is driven by $\beta_{\mathbb{I}}$. Indirect effects correspond to competition: helping another individual indirectly harms others - even the individual who is provid-

emigration probability m. The overall effect of m on the expected frequency of 426 altruists depends on the balance between direct and indirect effects. This bal-427 ance depends on the fidelity of parent-offspring transmission (μ) , in particular 428 because probabilities of identity by descent depend on μ . 429 Indirect (secondary) effects are less straightforward to understand than di-430 rect (/primary) effects, yet they play a crucial role for social evolution in spatially 431 structured populations. Competition among relatives is for instance behind Tay-432 lor (1992b)'s cancellation result; similarly, the qualitative differences between 433 the Moran Birth-Death and Moran Death-Birth life-cycles is explained by the dif-434 ferent scales of competition that the two life-cycle produce (Grafen & Archetti, 435 2008; Débarre et al., 2014). Secondary effects are also behind the evolution of 436 social behaviors such as spite (West & Gardner, 2010). 437

ing help is indirectly harmed. This competition can be diluted by increasing the

438 How small is small and how large is large?

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Our results were derived under the assumption of weak selection, assuming that the phenotypic difference between altruists and defectors is small ($\delta \ll 0$). We considered any fidelity of transmission (any μ between 0 and 1) and population size. However, most models considering subdivided populations assume nearly perfect strategy transmission ($\mu \to 0$) and infinite population sizes (number of demes $N_D \to \infty$). The order in which these limits are taken matters, *i.e.*, one needs to specify how small μ , but also ω , are compared to the inverse size of the population. This remark complements findings by Sample & Allen (2017), who highlighted the quantitative differences between different orders of weak selection and large population limits.

Imperfect transmission and Rebellious Children

Our model bears resemblance to the Rebellious Child Model by Frank (1997), who studied the evolution of a vertically transmitted cultural trait in an asexually reproducing population. In Frank's model, however, relatedness r is treated as a fixed parameter (as acknowledged in the legend of Figure 7 in Frank (1997)). Our model is mechanistic; relatedness r necessarily depends on the mutation probability μ , because probabilities of identity by descent do.

Mutation was also previously included in models investigating the maintenance of cooperative microorganisms in the presence of cheaters (Brockhurst et al., 2007; Frank, 2010). In both of these models however, only loss-of-function mutation was considered, which corresponds to setting the mutation bias at v=0 in our model. This means that the all-cheaters state is absorbing; no matter how favored cooperators may otherwise be, in the long run, a finite population will only consist of cheaters.

Interactions and dispersal graphs

Compared to graphs classically used in evolutionary graph theory (e.g., regular 464 random graphs, grids), the island model is particular because the interaction 465 graph and the dispersal graph are different: interactions take place only within 466 demes ($e_{\text{out}} = 0$), while offspring can disperse out of their natal deme ($d_{\text{out}} > 0$). 467 One may wonder whether our result depends on this difference between the two 468 graphs. Figure S4 shows that the result still holds when the dispersal and inter-469 action graphs are the same. In this figure indeed, we let a proportion m (equal 470 to the dispersal probability) of interactions occur outside of the deme where the 471 individuals live, and set d_{self} , the probability of self replacement, equal to 0, so 472 that the dispersal and interactions graphs are the same.

474 Coevolution of dispersal and social behavior

This work also raises the question of what would happen if dispersal (e.g., the 475 emigration probability m) could evolve as well. Recent work on the topic has 476 shown that under some conditions disruptive selection could take place, lead-477 ing to a polymorphism between sessile altruists and mobile defectors (Parvinen, 478 2013; Mullon et al., 2017). The assumptions of these studies however differ from 479 ours in important ways, in that they consider continuous traits and use an adap-480 tive dynamics framework, where, notably, mutations are assumed to be very 481 rare. It remains to be investigated how non-rare and potentially large mutations 482 would affect their result.

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Figures Figures

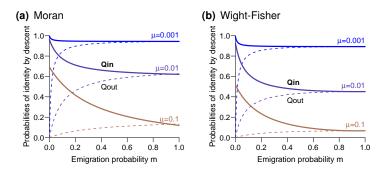


Figure 1: Probabilities of identity by descent, for two different individuals within the same deme ($Q_{\rm in}$, full curves) and two individuals in different demes ($Q_{\rm out}$, dashed curves), as a function of the emigration probability m, for different values of the mutation probability μ (0.001, 0.01, 0.1), and for the two types of life-cycles ((a): Moran, (b): Wright-Fisher). Other parameters: n=4 individuals per deme, $N_D=15$ demes.

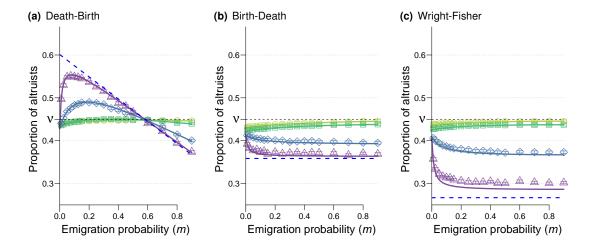


Figure 2: Expected proportion of altruists under weak selection, as a function of the emigration probability m, for different mutation values ($\mu=0.001$ (blue, dots), 0.01 (purple, squares), 0.1 (brown, diamonds), 0.25 (orange, triangles); the dashed blue lines correspond to $\mu=0$) and different life-cycles ((a) Moran Death-Birth, (b) Moran Birth Death, (c) Wright-Fisher). The curves are the analytical results, the points are the output of numerical simulations. Parameters: $\omega=0.005$, $\nu=0.45$, b=15, c=1, n=4 individuals per deme, $N_D=15$ demes.

576 Supplementary figures

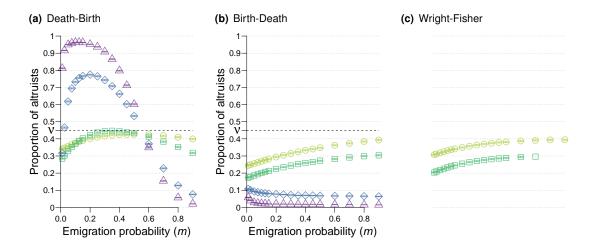


Figure S1: Equivalent of figure 2 (simulations only) but with strong selection ($\omega = 0.1$); please note the change of scale on the vertical axis. All other parameters and legends are identical to those of figure 2 (increasing mutation probabilities from blue dots to orange triangles).

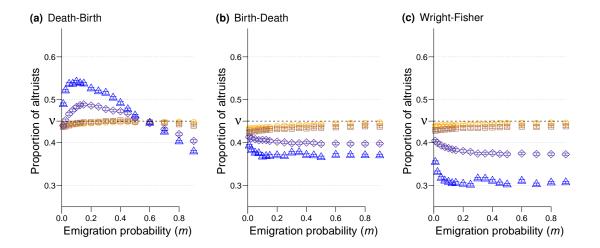


Figure S2: Equivalent of figure 2 (simulations only) but with a heterogeneous population structure: deme sizes range form 1 to 5 individuals per deme, the average deme size is 4 as in figure 2; all other parameters and legend are identical to those of figure 2.

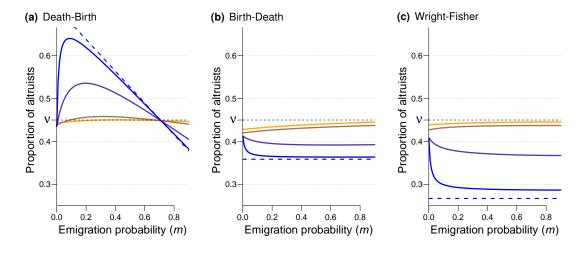


Figure S3: Equivalent of figure 2 (analysis only), with no self-replacement ($d_{ii} = d_{self} = 0$ for all sites).

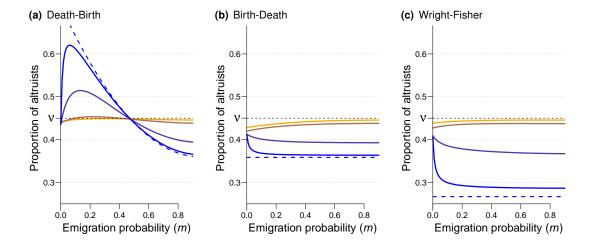


Figure S4: Equivalent of figure 2 (analysis only), with equal dispersal and interaction graphs (*i.e.*, no self-replacement [$d_{ii} = d_{\text{self}} = 0$ for all sites], and a proportion m of the interactions occurring outside of the home deme).

577 Supplementary Table

h Fecundity benefit given by altruists to social interactants С Fecundity cost paid by altruists Dispersal probability from site i to site j d_{ii} Interaction probability from site i to site j e_{ij} Deme size n N_D Number of demes Total population size $(N = N_D n)$ **Emigration probability** m(Long-term) Probability of identity by descent of individuals at sites i and j Q_{ii} X_i Indicator variable, equal to 1 if site *i* is occupied by an altruist, to 0 otherwise (r.v.) \overline{X} Frequency of altruists in the population (r.v.) Term associated to the benefits b Term associated to the costs c γ Mutation probability μ Mutation bias: probability that mutant is altruist ν Parameter scaling the relative effect of social interactions on fecundity ω D Subscript corresponding to direct/primary effects I Subscript corresponding to indirect/secondary effects Subscript used when $i \neq j$ and the two sites are in the same deme in Subscript used when the two sites *i* and *j* are in different demes out self Subscript used when i = jSuperscript corresponding to the Moran Birth-Death model BD Superscript corresponding to the Moran Death-Birth model DΒ Μ Superscript corresponding to a Moran model Superscript corresponding to the Wright-Fisher model WF

Table S1: List of symbols. "r.v." means random variable.

Appendix

A Expected frequency of altruists

Note: The calculation steps are the same as the ones presented in Débarre (2017); they are presented here so that the article is self-contained, but there are no new results in Appendix A. 582

In this section, we work with a generic regular population structure (with symmetries such that all individuals behave the same way in expectation), of which the island model is a particular case.

A.1 For a generic life-cycle 586

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We want to compute the expected proportion of altruists in the population. We represent the state of the population at a given time t using indicator variables $X_i(t), 1 \le i \le N$, equal to 1 if the individual living at site i at time t is an altruist, and equal to 0 if it is a defector; these indicator variables are gathered in a Nlong vector $\mathbf{X}(t)$. The set of all possible population states is $\Omega = \{0,1\}^N$. The proportion of altruists in the population is written $\overline{X}(t) = \sum_{i=1}^{N} X_i(t)$. We denote by $B_{ii}(X(t),\omega)$, written B_{ii} for simplicity, the probability that the individual at site j at time t+1 is the newly established offspring of the individual living at site i at time t. We denote by $D_i(X(t), \omega)$ (D_i for simplicity) the probability that the individual living at site i at time t has been replaced (i.e., died) at time t+1. Both quantities depend on the chosen life-cycle and on the state of the population; they are given in table S2 for each of the life-cycles that we consider.

Life-cycle	B_{ij}	D_i		
Moran Birth-Death	$d_{ji}\frac{f_j}{\sum_{k=1}^N f_k}$	$\frac{\sum_{j=1}^{N} d_{ji} f_j}{\sum_{k=1}^{N} f_k}$		
Moran Death-Birth	$\frac{1}{N} \frac{d_{ji} f_j}{\sum_{k=1}^N d_{ki} f_k}$	$\frac{1}{N}$		
Wright-Fisher	$\frac{d_{ji}f_j}{\sum_{k=1}^N d_{ki}f_k}$	1		

Table S2: Formulas of B_{ij} and D_i for each of the life-cycles that we consider; f_i (shorthand notation for $f_i(X,\omega)$) is the fecundity of the individual living at site i, as defined in eq. (1).

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Since a dead individual is immediately replaced by one new individual,

$$D_i = \sum_{j=1}^{N} B_{ij} \tag{A.1a}$$

holds for all sites i. The structure of the population is also such that in the absence of selection ($\omega = 0$, so that $f_i = 1$ for all sites $1 \le i \le N$), all individuals have the same probability of dying and the same probability of having successful offspring (i.e., of having offspring that become adults at the next time step), so that

$$D_i^0 = \sum_{j=1}^N B_{ji}^0 = B^*, \tag{A.1b}$$

where the 0 subscript means that the quantities are evaluated for $\omega = 0$. This also implies that B^0_{ij} and D^0_i do not depend on the state **X** of the population. For the Moran life-cycles, $B^* = 1/N$, while for the Wright-Fisher life-cycle, $B^* = 1$. (The difference between eq. (A.1b) and eq. (A.1a) is that we are now considering offspring produced by i landing on j).

Given that the population is in state $\mathbf{X}(t)$ at time t, the expected frequency of altruists at time t+1 is given by

$$\mathbb{E}\left[\overline{X}(t+1)|\mathbf{X}(t)\right] = \frac{1}{N} \sum_{i=1}^{N} \left[\sum_{j=1}^{N} B_{ij} \left(X_{j}(1-\mu) + \mu \nu \right) + (1-D_{i}) X_{i} \right]. \tag{A.2a}$$

The first term within the brackets corresponds to births: the type of the individual living at i at time t+1 depends on the type of its parent (living at site j), and on whether mutation occurred. The second term in the brackets of eq. (A.2a) corresponds to the survival of the individual living at site i.

Given that there is no absorbing population state (a lost strategy can always be recreated by mutation), there is a stationary distribution of population states; the expected frequency of altruists does not change anymore for large times t (realized frequencies of course keep changing). We denote by $\xi(\mathbf{X},\omega,\mu)$ the probability that the population is in state \mathbf{X} , given the strength of selection ω and the mutation probability μ . Taking the expectation of eq. (A.2a) ($\mathbb{E}\left[\overline{X}\right] = \sum_{X \in \Omega} \overline{X} \xi(\mathbf{X},\omega,\mu)$), we obtain, after reorganizing:

$$0 = \frac{1}{N} \sum_{X \in \Omega} \sum_{i=1}^{N} \left[\sum_{j=1}^{N} B_{ij} \left(X_j (1 - \mu) + \mu \nu \right) - D_i X_i \right] \xi(\mathbf{X}, \omega, \mu). \tag{A.3}$$

Now, we use the assumption of weak selection ($\omega \ll 1$) and consider the first-order expansion of eq. (A.3) for ω close to 0. First, we note that in the absence of selection ($\omega = 0$), the population is at a mutation-drift balance; the expected state of every site i is then $\mathbb{E}_0[X_i] = \sum_{X \in \Omega} X_i \xi(X,0,\mu) = v$ (recall that v is the mutation bias parameter). Secondly, we further expand derivatives of B_{ji} and D_i thanks to the chain rule, using the variables f_k ($1 \le k \le N$), corresponding to individual fecundities (also, recall that $f_k = 1$ when $\omega = 0$). Thirdly, we note that for

all the life-cycles that we consider, the total number of deaths in the population during one time step does not depend on population composition (it is exactly 1 death for the Moran life-cycles, and exactly N for the Wright-Fisher life-cycle), so that $\sum_{i,j=1}^{N} B_{ij}$ does not depend on ω . After simplification and reorganization, the first order expansion of eq. (A.3) yields

$$0 = \frac{1}{N} \sum_{i,k=1}^{N} \left[\frac{\partial \left(\sum_{j=1}^{N} (1 - \mu) B_{ji} - D_{i} \right)}{\partial f_{k}} \right|_{f_{k}=1}$$

$$\times \left(\sum_{\ell=1}^{N} e_{\ell k} b \sum_{X \in \Omega} X_{\ell} X_{i} \xi(\mathbf{X}, 0, \mu) - c \sum_{X \in \Omega} X_{k} X_{i} \xi(\mathbf{X}, 0, \mu) \right) \right]$$

$$- B^{*} \mu \left. \frac{\partial \mathbb{E}[\overline{X}]}{\partial \omega} \right|_{\omega=0} + O(\omega^{2}).$$
(A.4)

The terms $\sum_{X \in \Omega} X_i X_j \xi(\mathbf{X}, 0, \mu)$, that we will denote by P_{ij} , correspond to the expected state of the pair of sites (i, j), evaluated in the absence of selection $(\omega = 0)$. We can also replace these terms by

$$P_{ij} = v^2 + v(1 - v)Q_{ij}. \tag{A.5}$$

In Appendix A.2, we will see that recursions on P_{ij} reveal that Q_{ij} can be interpreted as a probability of identity by descent, *i.e.*, the probability that the individuals at sites i and j have a common ancestor and that no mutation has occurred on either lineage since the ancestor.

Finally, we obtain a first-order approximation of the expected frequency of

Finally, we obtain a first-order approximation of the expected frequency of altruists in the population with

$$\mathbb{E}[\overline{X}] = v + \omega \left. \frac{\partial \mathbb{E}[\overline{X}]}{\partial \omega} \right|_{\omega = 0} + O(\omega^2), \tag{A.6}$$

where $\frac{\partial \mathbb{E}\left[\overline{X}\right]}{\partial \omega}\Big|_{\omega=0}$ is obtained from eq. (A.4). We then need to replace the B_{ij} and D_{j} terms by their formulas for each life-cycle (given in table S2), and the d_{ij} and e_{ij} terms by their formulas (given in eq. (2)) and eq. (??), respectively). For each life-cycle we can group terms as

$$\frac{\partial \mathbb{E}[\overline{X}]}{\partial \omega}\bigg|_{\omega=0} \approx \frac{\nu(1-\nu)}{\mu} \left[b \left(\beta_D - \beta_I \right) - c \left(\gamma_D - \gamma_I \right) \right], \tag{A.7}$$

where D terms come from the numerators of B_{ij} and D_i , and I terms come from the denominator of B_{ij} and D_i ; replacing B_{ij} and D_i by their formulas given in table S2, we obtain the following sets of equations for each life-cycle:

Moran Birth-Death

$$\beta_{\rm D}^{\rm BD} = \sum_{k,\ell=1}^{N} \frac{1-\mu}{N} e_{k\ell} Q_{\ell k}^{\rm M},$$
 (A.8a)

$$\beta_{\rm I}^{\rm BD} = \sum_{i,k,\ell=1}^{N} \left(\frac{d_{\ell j}}{N} - \frac{\mu}{N^2} \right) e_{k\ell} Q_{jk}^{\rm M}, \tag{A.8b}$$

$$\gamma_{\rm D}^{\rm BD} = 1 - \mu,\tag{A.8c}$$

$$\gamma_{1}^{\text{BD}} = \sum_{j,k=1}^{N} \left(\frac{d_{kj}}{N} - \frac{\mu}{N^2} \right) Q_{jk}^{\text{M}}.$$
(A.8d)

Moran Death-Birth

$$\beta_{\rm D}^{\rm DB} = \sum_{k,\ell=1}^{N} \frac{1-\mu}{N} e_{k\ell} \, Q_{\ell k}^{\rm M},\tag{A.9a}$$

$$\beta_{\rm I}^{\rm DB} = (1 - \mu) \sum_{i,j,k,\ell=1}^{N} \frac{d_{ji} d_{\ell i}}{N} e_{k\ell} Q_{jk}^{\rm M}, \tag{A.9b}$$

$$\gamma_{\rm D}^{\rm DB} = 1 - \mu,\tag{A.9c}$$

$$\gamma_{\rm I}^{\rm DB} = (1 - \mu) \sum_{i,j,k=1}^{N} \frac{d_{ji} d_{ki}}{N} Q_{jk}^{\rm M}.$$
(A.9d)

Wright-Fisher

$$\beta_{\rm D}^{\rm WF} = \sum_{k,\ell=1}^{N} \frac{1-\mu}{N} e_{k\ell} Q_{\ell k}^{\rm WF}, \tag{A.10a}$$

$$\beta_{\rm I}^{\rm WF} = (1 - \mu) \sum_{i,j,k,\ell=1}^{N} \frac{d_{ji} d_{\ell i}}{N} e_{k\ell} Q_{jk}^{\rm WF}, \tag{A.10b}$$

$$\gamma_{\rm D}^{\rm WF} = 1 - \mu, \tag{A.10c}$$

$$\gamma_{\rm I}^{\rm WF} = (1 - \mu) \sum_{i,j,k=1}^{N} \frac{d_{ji} d_{ki}}{N} Q_{jk}^{\rm WF}.$$
(A.10d)

System (A.10)s the same set of equations as for the Moran Death-Birth model (system (A.1)), except for the values of probabilities of identity by descent...that we now need to compute.

A.2 Probabilities of identity by descent

Here we show the link between the expected state of a pair of sites P_{ij} and probabilities of identity by descent Q_{ij} . In our derivation of $\mathbb{E}[\overline{X}]$, P_{ij} is the quantity that appears, but most studies use Q_{ij} . Both are evaluated in the absence of selection ($\omega = 0$).

A.2.1 Moran model

In a Moran model, exactly one individual dies and one individual reproduces during one time step. Given a state **X** at time t, at time t+1 both sites i and $j \neq i$ are occupied by altruists, if i) it was the case at time t and neither site was replaced by a non-altruist (first term in eq. (A.11)), or ii) if exactly one of the two sites was occupied by a non-altruist at time t, but the site was replaced by an altruist (second and third terms of eq. (A.11)):

$$\mathbb{E}\left[X_{i}X_{j}(t+1)|X(t)=\mathbf{X}\right] = X_{i}X_{j}\left(1 - \sum_{k=1}^{N} \frac{1}{N}\left(d_{ki} + d_{kj}\right)\left((1 - X_{k})(1 - \mu) + \mu(1 - \nu)\right)\right) + X_{i}(1 - X_{j})\sum_{k=1}^{N} \frac{1}{N}d_{kj}\left(X_{k}(1 - \mu) + \mu\nu\right)$$

$$+ X_{j}(1 - X_{i})\sum_{k=1}^{N} \frac{1}{N}d_{ki}\left(X_{k}(1 - \mu) + \mu\nu\right).$$
(A.11)

We take the expectation of this quantity, and consider that the stationary distribution is reached $(t \to \infty)$; then $\mathbb{E}[X_i X_j(t+1)] = \mathbb{E}[X_i X_j(t)]$, and we obtain

$$P_{ij} = \frac{1}{2} \left(\sum_{k=1}^{N} (1 - \mu) \left(d_{kj} P_{ki} + d_{ki} P_{kj} \right) \right) + \mu v^2 \qquad (i \neq j), \tag{A.12}$$

while $P_{ii} = v$.

669

Now we substitute $P_{ij} = v^2 + v(1-v)Q_{ij}$ in eq. (A.12), we obtain

$$Q_{ij} = \frac{1}{2} \sum_{k=1}^{N} (1 - \mu) \left(d_{ki} Q_{kj} + d_{kj} Q_{ki} \right), \tag{A.13}$$

and we realize that Q_{ij} is the probability that the individuals at sites i and $j \neq i$ are identical by descent. To compute it indeed, we need to pick which site was last updated (equal probabilities), then who was the parent (k); the other individual needs to be identical by descent to the parent, and no mutation should have occurred $(1 - \mu)$.

675 A.2.2 Wright-Fisher model

In a Wright-Fisher model, all individuals are replaced at each time step, so we directly consider the state of the parents:

$$\mathbb{E}[X_{i}X_{j}(t+1)|X(t) = \mathbf{X}] = \sum_{k,\ell=1}^{N} d_{ki}d_{\ell j} \left(X_{k}X_{\ell}(1-\mu+\mu\nu)^{2} + (X_{k}(1-X_{\ell}) + (1-X_{k})X_{\ell})(1-\mu+\mu\nu)(\mu\nu) + (1-X_{k})(1-X_{\ell})(\mu\nu)^{2} \right)$$
(A.14)

The first term of eq. (A.14) corresponds to both parents being altruists, and hav-

679 ing altruist offspring; the second line corresponds to exactly one parent being

altruist, and the third line to both parents being non-altruists (in this latter case,

the two offspring have to be both mutants to be altruists).

Taking the expectation and simplifying, we obtain

$$P_{ij} = \sum_{k,\ell=1}^{N} \left(P_{kl} (1 - \mu)^2 \right) + (2 - \mu) \mu v^2. \tag{A.15}$$

Replacing P_{ij} by $v^2 + v(1-v)Q_{ij}$, eq. (A.15) becomes

$$Q_{ij} = \sum_{k,\ell=1}^{N} d_{ki} d_{\ell j} Q_{k\ell} (1 - \mu)^{2}.$$
 (A.16)

Again, Q_{ij} corresponds to a probability of identity by descent: the individuals at sites i and j are identical by descent if their parents were and if neither mutated

 $((1-\mu)^2).$

B In a subdivided population

688 **B.1** β and γ

Now, we need to adapt the results presented in Appendix A to our structure of 689 interest, a subdivided population, with dispersal and interaction probabilities 690 given by eq. (2) and eq. (??). For the β and γ terms, we use a brute-force ap-691 proach, replacing d_{ij} and e_{ij} by their values in a subdivided population, and 692 simplifying the equations (for instance, there are 60 different cases to consider 693 for the four sums that appear in $\beta_{\rm I}^{\rm DB}$, shown in the table in section B.4 below). The calculations and subsequent simplifications are detailed in the supplementary Mathematica file, and the results are presented in the main text (system (11), 696 eq. (12a), and eq. (12b)). 697

698 B.2 Probabilities of identity by descent

For the probabilities of identity by descent, we could also use a brute-force ap-699 proach, but calculations are faster if we use formulas derived in Débarre (2017) 700 for "two-dimensional population structures". The name comes from the fact that 701 we only need two types of transformations to go from any site to any other site 702 in the population: permutations on the deme index, and permutations on the 703 within-deme index. 704 We rewrite site labels $(1 \le i \le N)$ as (ℓ_1, ℓ_2) , where ℓ_1 is the index of the deme 705 $(1 \le \ell_1 \le N_D)$ and ℓ_2 the position of the site within the deme $(1 \le \ell_2 \le n)$. Then, 706 we introduce notations $ilde{d}_{i_1}$ and $ilde{Q}_{i_1}$, that correspond to the dispersal probabil-707 ity and probability of identity by descent to a site at distances i_1 and i_2 in the 708 among-demes and within-deme dimensions (e.g., $\tilde{d}_{i_1} = d_{j_1 \ j_1 + i_1}$.) Also, in this section, we distinguish between $d_{\text{self}} = d_{ii}$ and d_{in} (in the main 709 710 text, $d_{\text{self}} = d_{\text{in}}$). 711

712 B.2.1 Moran model

In Débarre (2017), it was shown that

$$\tilde{Q}_{r_{1}}^{r_{1}} = \frac{1}{N} \sum_{q_{1}=0}^{N_{1}-1} \sum_{q_{2}=0}^{N_{2}-1} \frac{\mu \lambda_{M}'}{1 - (1 - \mu)\tilde{\mathcal{D}}_{q_{2}}^{q_{1}}} \exp\left(i\frac{2\pi q_{1} r_{1}}{N_{1}}\right) \exp\left(i\frac{2\pi q_{2} r_{2}}{N_{2}}\right)$$
(B.17a)

714 with

$$\tilde{\mathcal{D}}_{q_1}^{Q_1} = \sum_{\ell_1=0}^{N_1-1} \sum_{\ell_2=0}^{N_2-1} \tilde{d}_{\ell_1} \exp\left(-i\frac{2\pi q_1 \ell_1}{N_1}\right) \exp\left(-i\frac{2\pi q_2 \ell_2}{N_2}\right), \tag{B.17b}$$

and λ_M' such that $\tilde{\mathcal{Q}}_0 = 1$. Let us first compute $\tilde{\mathcal{D}}_{q_1}$ in the case of a subdivided population, with $N_1 = N_D$ and $N_2 = n$:

$$\begin{split} \tilde{\mathcal{D}}_{q_{1}}^{q_{1}} &= d_{\text{self}} + \sum_{\ell_{2}=1}^{N_{2}-1} d_{\text{in}} \exp\left(-i\frac{2\pi q_{2}\ell_{2}}{N_{2}}\right) + \sum_{\ell_{1}=1}^{N_{1}-1} \sum_{\ell_{2}=0}^{N_{2}-1} d_{\text{out}} \exp\left(-i\frac{2\pi q_{1}\ell_{1}}{N_{1}}\right) \exp\left(-i\frac{2\pi q_{2}\ell_{2}}{N_{2}}\right) \\ &= d_{\text{self}} + \left(\delta_{q_{2}}(N_{2}-1) + (1-\delta_{q_{2}})(-1)\right) d_{\text{in}} + \left(\delta_{q_{1}}(N_{1}-1) + (1-\delta_{q_{1}})(-1)\right) \left(\delta_{q_{2}}N_{2}\right) d_{\text{out}} \\ &= d_{\text{self}} + \left(\delta_{q_{2}}N_{2}-1\right) d_{\text{in}} + \left(\delta_{q_{1}}N_{1}-1\right) \delta_{q_{2}}N_{2} d_{\text{out}}. \end{split} \tag{B.18a}$$

 δ_q is equal to 1 when q is equal to 0 modulo the relevant dimension, and to 0 otherwise). So for the three types of distances that we need to consider (distance 0, distance to another deme-mate, distance to individual in another deme), and with $N_1 = N_D$ and $N_2 = n$, we obtain

$$\tilde{\mathcal{D}}_0 = 1, \tag{B.19a}$$

$$\tilde{\mathcal{D}}_{q_1} = 1 - m - \frac{m}{d-1} \quad (q_1 \not\equiv 0 \pmod{N_1}),$$
 (B.19b)

$$\tilde{\mathcal{D}}_{q_1} = d_{\text{self}} - d_{\text{in}} \quad (q_2 \not\equiv 0 \pmod{N_2}).$$
 (B.19c)

So for \tilde{Q} , using system (B.19) in eq. (B.17a),

$$\begin{split} \tilde{\mathcal{Q}}_{r_{2}}^{r_{1}} &= \frac{\mu \lambda_{M}^{\prime}}{N} \left[\frac{1}{1 - (1 - \mu) \tilde{\mathcal{D}}_{0}^{0}} + \sum_{q_{2}=1}^{N_{2}-1} \frac{1}{1 - (1 - \mu) \tilde{\mathcal{D}}_{0}^{0}} \exp\left(-i \frac{2\pi q_{2} r_{2}}{N_{2}}\right) \right. \\ &\quad + \sum_{q_{1}=1}^{N_{1}-1} \frac{1}{1 - (1 - \mu) \tilde{\mathcal{D}}_{q_{1}}^{0}} \exp\left(-i \frac{2\pi q_{1} r_{1}}{N_{1}}\right) \\ &\quad + \sum_{q_{1}=1}^{N_{1}-1} \sum_{q_{2}=1}^{N_{2}-1} \frac{1}{1 - (1 - \mu) \tilde{\mathcal{D}}_{q_{1}}^{0}} \exp\left(-i \frac{2\pi q_{1} r_{1}}{N_{1}}\right) \exp\left(-i \frac{2\pi q_{2} r_{2}}{N_{2}}\right) \right] \\ &\quad = \frac{\mu \lambda_{M}^{\prime}}{N} \left[\frac{1}{1 - (1 - \mu)} + \frac{1}{1 - (1 - \mu)(d_{\text{self}} - d_{\text{in}})} (\delta_{r_{2}} N_{2} - 1) \right. \\ &\quad + \frac{1}{1 - (1 - \mu)(1 - m - \frac{m}{d - 1})} (\delta_{r_{1}} N_{1} - 1) \\ &\quad + \frac{1}{1 - (1 - \mu)(d_{\text{self}} - d_{\text{in}})} (\delta_{r_{1}} N_{1} - 1) \left. \right]. \end{split} \tag{B.20}$$

722 In particular,

$$\tilde{Q}_{0}^{0} = \frac{\mu \lambda_{M}'}{N} \left[\frac{1}{\mu} + \frac{1}{1 - (1 - \mu)(d_{\text{self}} - d_{\text{in}})} (n - 1) + \frac{1}{1 - (1 - \mu)(1 - m - \frac{m}{d - 1})} (D - 1) + \frac{1}{1 - (1 - \mu)(d_{\text{self}} - d_{\text{in}})} (D - 1) (n - 1) \right]$$

$$= 1. \tag{B.21a}$$

We find λ'_M using the eq. (B.21a). Going back to eq. (B.20), when $r_1 = 0$, the two individuals are in the same deme. They are different when $r_2 \not\equiv 0$, and so:

$$Q_{\rm in} = \frac{\mu \lambda_M'}{N} \left[\frac{1}{\mu} + \frac{1}{1 - (1 - \mu)(d_{\rm self} - d_{\rm in})} (-1) + \frac{1}{1 - (1 - \mu)(1 - m - \frac{m}{d - 1})} (D - 1) + \frac{1}{1 - (1 - \mu)(d_{\rm self} - d_{\rm in})} (D - 1) (-1) \right].$$
(B.21b)

And when $r_1 \not\equiv 0$, the two individuals are in different demes:

$$Q_{\text{out}} = \frac{\mu \lambda_M'}{N} \left[\frac{1}{\mu} + \frac{1}{1 - (1 - \mu)(d_{\text{self}} - d_{\text{in}})} (-1) + \frac{1}{1 - (1 - \mu)(1 - m - \frac{m}{d - 1})} (-1) + \frac{1}{1 - (1 - \mu)(d_{\text{self}} - d_{\text{in}})} \right].$$
(B.21c)

With $d_{\text{self}} = d_{\text{in}} = (1 - m)/n$, we recover the equations given in the main text (system (7)).

728 B.3 Wright-Fisher

For the Wright-Fisher updating, the equation for \tilde{Q} is different:

$$\tilde{Q}_{r_{1}}^{r_{1}} = \frac{1}{N} \sum_{q_{1}=0}^{N_{1}-1} \sum_{q_{2}=0}^{N_{2}-1} \frac{\mu \lambda'_{WF}}{1 - (1 - \mu)^{2} (\tilde{\mathcal{D}}_{q_{1}}^{q_{1}})^{2}} \exp\left(-i \frac{2\pi q_{1} r_{1}}{N_{1}}\right) \exp\left(-i \frac{2\pi q_{2} r_{2}}{N_{2}}\right), \quad (B.22)$$

with $\tilde{\mathcal{D}}$ given in eq. (B.17b). In a subdivided population, with $N_1=N_D$ and $N_2=n$, this becomes

$$\begin{split} \tilde{\mathcal{Q}}_{r_{2}^{\prime}} &= \frac{1}{N} \left[\frac{\mu \lambda_{WF}^{\prime}}{1 - (1 - \mu)^{2} (\tilde{\mathcal{D}}_{0})^{2}} + \sum_{q_{2}=1}^{N_{2}-1} \frac{\mu \lambda_{WF}^{\prime}}{1 - (1 - \mu)^{2} (\tilde{\mathcal{D}}_{0})^{2}} \exp\left(-i \frac{2\pi q_{2} r_{2}}{N_{2}}\right) \right. \\ &+ \sum_{q_{1}=1}^{N_{1}-1} \frac{\mu \lambda_{WF}^{\prime}}{1 - (1 - \mu)^{2} (\tilde{\mathcal{D}}_{q_{1}})^{2}} \exp\left(-i \frac{2\pi q_{1} r_{1}}{N_{1}}\right) \\ &+ \sum_{q_{1}=1}^{N_{1}-1} \sum_{q_{2}=1}^{N_{2}-1} \frac{\mu \lambda_{WF}^{\prime}}{1 - (1 - \mu)^{2} (\tilde{\mathcal{D}}_{q_{1}})^{2}} \exp\left(-i \frac{2\pi q_{1} r_{1}}{N_{1}}\right) \exp\left(-i \frac{2\pi q_{2} r_{2}}{N_{2}}\right) \right] \\ &= \frac{\mu \lambda_{WF}^{\prime}}{N} \left[\frac{1}{1 - (1 - \mu)^{2}} + \frac{1}{1 - (1 - \mu)^{2} (d_{\text{self}} - d_{\text{in}})^{2}} (\delta_{q_{1}} N_{1} - 1) \right. \\ &+ \frac{1}{1 - (1 - \mu)^{2} (d_{\text{self}} - d_{\text{in}})^{2}} (\delta_{q_{1}} N_{1} - 1) (\delta_{q_{2}} N_{2} - 1) \right] \\ &= \frac{\mu \lambda_{WF}^{\prime}}{N} \left[\frac{1}{1 - (1 - \mu)^{2}} + \frac{1}{1 - (1 - \mu)^{2} (d_{\text{self}} - d_{\text{in}})^{2}} (\delta_{q_{1}} N_{1} - 1) \right. \\ &+ \frac{1}{1 - (1 - \mu)^{2} (1 - m - \frac{m}{d - 1})^{2}} (\delta_{q_{1}} N_{1} - 1) \right]. \end{split} \tag{B.23}$$

To find λ'_{WF} , we solve $\tilde{\mathcal{Q}}_0 = 1$, *i.e.*,

$$1 = \frac{\mu \lambda_{WF}'}{N} \left[\frac{1}{1 - (1 - \mu)^2} + \frac{1}{1 - (1 - \mu)^2 (d_{\text{self}} - d_{\text{in}})^2} (N_2 - 1) N_1 + \frac{1}{1 - (1 - \mu)^2 (1 - m - \frac{m}{d - 1})^2} (N_1 - 1) \right]. \tag{B.24a}$$

733 Then from eq. (B.23) we deduce

$$Q_{\rm in} = \frac{\mu \lambda_{WF}'}{N} \left[\frac{1}{1 - (1 - \mu)^2} - \frac{1}{1 - (1 - \mu)^2 (d_{\rm self} - d_{\rm in})^2} N_1 + \frac{1}{1 - (1 - \mu)^2 (1 - m - \frac{m}{d - 1})^2} (N_1 - 1) \right].$$
(B 24b)

734 and

$$Q_{\text{out}} = \frac{\mu \lambda_{WF}'}{N} \left[\frac{1}{1 - (1 - \mu)^2} - \frac{1}{1 - (1 - \mu)^2 (1 - m - \frac{m}{d - 1})^2} \right].$$
 (B.24c)

With $d_{\text{self}} = d_{\text{in}} = (1 - m)/n$, we recover the equations given in the main text (system (9)).

B.4 Unpacking $\beta_{\rm I}^{\rm DB}$

The table below contains all combinations for i, j, k, l involved in the four sums. (i, j): means that i and j are different sites in the same deme; G_i : deme containing site i.

	į	k	l	Notation	Count	d	d	0	0
1	j = i	k = i	l = i	(i = j = k = l)	1	d_{ji}	d_{li}	e_{kl}	Q_{jk}
2	j = i $j = i$	k = i $k = i$	$l=l$ $l \neq i; l \in G_i$	(i = j = k - l) $(i = j = k, l)$	n-1	$d_{ m self} \ d_{ m self}$	d_{self}	$e_{ m self} \ e_{ m in}$	1
3	j = i $j = i$	k = i $k = i$	$l \not\in G_i$	(i = j = k), (l)	N-n	d_{self}	$d_{ m in} \ d_{ m out}$	e_{out}	1
4	j=i	$k \neq i; k \in G_i$	l = i	(i = j = l, k) $(i = j = l, k)$	n-1	$d_{ m self}$	$d_{ m self}$	$e_{\rm in}$	$Q_{\rm in}$
5	j = i	$k \neq i; k \in G_i$	l = k	(i = j, k = l)	n-1	$d_{ m self}$	$d_{ m in}$	$e_{ m self}$	Qin
6	j = i	$k \neq i; k \in G_i$	$l \neq i, k; l \in G_i$	(i=j,k,l)	(n-1)(n-2)	$d_{ m self}$	$d_{\rm in}$	$e_{\rm in}$	Q _{in}
7	j = i	$k \neq i; k \in G_i$	$l \not\in G_i$	(i=j,k),(l)	(n-1)(N-n)	d_{self}	$d_{ m out}$	e_{out}	Qin
8	j = i	$k \not\in G_i$	l = i = j	(i=j=l),(k)	(N-n)	$d_{ m self}$	$d_{ m self}$	$e_{ m out}$	Qout
9	j = i	$k \not\in G_i$	$l \neq i, l \in G_i$	(i=j,l),(k)	(N-n)(n-1)	$d_{ m self}$	$d_{\rm in}$	$e_{ m out}$	Qout
10	j = i	$k \not\in G_i$	l = k	(i=j), (k=l)	(N-n)	$d_{ m self}$	$d_{ m out}$	$e_{ m self}$	Qout
11	j = i	$k \not\in G_i$	$l \neq k; l \in G_k$	(i=j),(k,l)	(N-n)(n-1)	$d_{ m self}$	$d_{ m out}$	$e_{ m in}$	Q_{out}
12	j = i	$k \not\in G_i$	$l \not\in G_i, G_k$	(i=j),(k),(l)	(N-n)(N-2n)	$d_{ m self}$	$d_{ m out}$	$e_{ m out}$	Qout
13	$j \neq i, j \in G_i$	k = i	l = i	(i=k=l,j)	(n-1)	$d_{\rm in}$	$d_{ m self}$	$e_{ m self}$	$Q_{\rm in}$
14	$j \neq i, j \in G_i$	k = i	l = j	(i=k,j=l)	(n-1)	$d_{ m in}$	d_{in}	$e_{ m in}$	$Q_{\rm in}$
15	$j \neq i, j \in G_i$	k = i	$l \neq i, j; l \in G_i$	(i=k,j,l)	(n-1)(n-2)	$d_{\rm in}$	$d_{\rm in}$	$e_{ m in}$	$Q_{\rm in}$
16	$j \neq i, j \in G_i$	k = i	$l \not\in G_i$	(i = k, j), (l)	(n-1)(N-n)	d_{in}	d_{out}	$e_{ m out}$	Q _{in}
17	$j \neq i, j \in G_i$	k = j	l = i	(i=l,j=k)	(n-1)	$d_{\rm in}$	d_{self}	e_{in}	1
18	$j \neq i, j \in G_i$	k = j	l=j	(i, j = k = l)	(n-1)	$d_{\rm in}$	$d_{\rm in}$	$e_{ m self}$	1
19	$j \neq i, j \in G_i$	k = j	$l \neq i, j; l \in G_i$	(i, j = k, l)	(n-1)(n-2)	$d_{\rm in}$	$d_{\rm in}$	$e_{\rm in}$	1
20 21	$j \neq i, j \in G_i$	k = j	$l \not\in G_i$ $l = i$	(i, j = k), (l)	(n-1)(N-n)	$d_{\rm in}$	dout	$e_{ m out}$	1
22	$j \neq i, j \in G_i$ $j \neq i, j \in G_i$	$k \neq i, j; k \in G_i$ $k \neq i, j; k \in G_i$	l = l $l = j$	(i = l, j, k) $(i, j = l, k)$	(n-1)(n-2) (n-1)(n-2)	d_{in}	$d_{ m self} \ d_{ m in}$	e _{in}	Q _{in}
23	$j \neq i, j \in G_i$ $j \neq i, j \in G_i$	$k \neq i, j, k \in G_i$ $k \neq i, j, k \in G_i$	l = J $l = k$	(i, j - l, k) $(i, j, k = l)$	(n-1)(n-2) (n-1)(n-2)	$d_{ m in} \ d_{ m in}$	$d_{\rm in}$	$e_{\rm in}$	Q _{in} Q _{in}
24	$j \neq i, j \in G_i$ $j \neq i, j \in G_i$	$k \neq i, j, k \in G_i$ $k \neq i, j; k \in G_i$	$l \neq i, j, k; l \in G_i$	(i, j, k - l) (i, j, k, l)	(n-1)(n-2)(n-3)	$d_{\rm in}$	$d_{\rm in}$	$e_{ m self}$ $e_{ m in}$	$Q_{\rm in}$
25	$j \neq i, j \in G_i$ $j \neq i, j \in G_i$	$k \neq i, j, k \in G_i$ $k \neq i, j; k \in G_i$	$l \not\in G_i$	(i,j,k), (l)	(n-1)(n-2)(N-n)	$d_{\rm in}$	$d_{ m out}$	e_{out}	Qin
26	$j \neq i, j \in G_i$	$k \not\in G_i$	l = i	(i = l, j), (k)	(n-1)(N-n)	$d_{\rm in}$	$d_{ m self}$	e_{out}	Qout
27	$j \neq i; j \in G_i$	$k \not\in G_i$	l = j	(i, j = l), (k)	(n-1)(N-n)	$d_{\rm in}$	$d_{\rm in}$	$e_{ m out}$	Qout
28	$j \neq i; j \in G_i$	$k \not\in G_i$	$l \neq i, j; l \in G_i$	(i, j, l), (k)	(n-1)(N-n)(n-2)	$d_{\rm in}$	$d_{\rm in}$	$e_{ m out}$	Qout
29	$j \neq i; j \in G_i$	$k \not\in G_i$	l = k	(i,j),(k=l)	(n-1)(N-n)	$d_{\rm in}$	$d_{ m out}$	$e_{ m self}$	Qout
30	$j \neq i; j \in G_i$	$k \not\in G_i$	$l \neq k; l \in G_k$	(i, j), (k, l)	(n-1)(N-n)(n-1)	$d_{\rm in}$	$d_{ m out}$	$e_{ m in}$	Qout
31	$j \neq i; j \in G_i$	$k \not\in G_i$	$l \not\in G_i, G_k$	(i, j), (k), (l)	(n-1)(N-n)(N-2n)	d_{in}	$d_{ m out}$	$e_{ m out}$	Qout
32	$j \not\in G_i$	k = i	l = i	(i = k = l), (j)	(N-n)	$d_{ m out}$	$d_{ m self}$	$e_{ m self}$	Q_{out}
33	$j \not\in G_i$	k = i	$l \neq i; l \in G_i$	(i = k, l), (j)	(N-n)(n-1)	$d_{ m out}$	$d_{ m in}$	$e_{\rm in}$	Qout
34	$j \not\in G_i$	k = i	l = j	(i=k), (j=l)	(N-n)	$d_{ m out}$	$d_{ m out}$	$e_{ m out}$	Qout
35	$j \not\in G_i$	k = i	$l \neq j; l \in G_j$	(i=k),(j,l)	(N-n)(n-1)	$d_{ m out}$	$d_{ m out}$	$e_{ m out}$	Qout
36	$j \not\in G_i$	k = i	$l \not\in G_i, G_j$	(i=k),(j),(l)	(N-n)(N-2n)	$d_{ m out}$	$d_{ m out}$	$e_{ m out}$	Q_{out}
37	$j \not\in G_i$	$k \neq i; k \in G_i$	l = i	(i=l,k),(j)	(N-n)(n-1)	$d_{ m out}$	$d_{ m self}$	e_{in}	Qout
38	$j \not\in G_i$	$k \neq i; k \in G_i$	l = k	(i, k = l), (j)	(N-n)(n-1)	$d_{ m out}$	$d_{ m in}$	$e_{ m self}$	Q_{out}
39	$j \not\in G_i$	$k \neq i; k \in G_i$	$l \neq i, k; l \in G_i$	(i,k,l),(j)	(N-n)(n-1)(n-2)	$d_{ m out}$	d_{in}	$e_{ m in}$	Qout
40	$j \not\in G_i$	$k \neq i; k \in G_i$	l = j	(i,k),(j=l)	(N-n)(n-1)	$d_{ m out}$	$d_{ m out}$	$e_{ m out}$	Q _{out}
41	$j \not\in G_i$	$k \neq i; k \in G_i$	$l \neq j; l \in G_j$	(i,k),(j,l)	(N-n)(n-1)(n-1)	$d_{ m out}$	$d_{ m out}$	$e_{ m out}$	Qout
42	$j \not\in G_i$	$k \neq i; k \in G_i$	$l \not\in G_i, G_j$	(i,k),(j),(l)	(N-n)(n-1)(N-2n)	d_{out}	$d_{ m out}$	$e_{ m out}$	Q _{out}
43	$j \not\in G_i$	k = j	l=i	(i=l), (j=k)	(N-n)	d_{out}	d_{self}	$e_{ m out}$	1
44	$j \not\in G_i$	k = j	$l \neq i; l \in G_i$	(i,l),(j=k)	(N-n)(n-1)	d_{out}	$d_{\rm in}$	$e_{ m out}$	1
45	$j \not\in G_i$	k=j	l=j	(i), (j = k = l)	(N-n)	$d_{ m out}$	dout	$e_{ m self}$	1
46	J∉G _i	k = j	$l \neq j; l \in G_j$	(i), (j = k, l)	(N-n)(n-1)	a _{out}	a_{out}	$e_{\rm in}$	1
47	j∉G _i	k = j	$l \not\in G_i, G_j$	(i), (j = k), (l)	(N-n)(N-2n)	dout	dout	$e_{ m out}$	1
48	$j \not\in G_i$	$k \neq j; k \in G_j$	l=i	(i = l), (j, k)	(N-n)(n-1)	d_{out}	d_{self}	e_{out}	Q _{in}
49	j∉G _i	$k \neq j; k \in G_j$	$l \neq i; l \in G_i$	(i,l),(j,k)	(N-n)(n-1)(n-1)	dout	$d_{\rm in}$	e_{out}	Qin
50	j∉G _i	$k \neq j; k \in G_j$	l = j	(i), (j = l, k)	(N-n)(n-1)	d_{out}	d_{out}	$e_{\rm in}$	Qin
51	$j \not\in G_i$	$k \neq j; k \in G_j$	l = k	(i), (j, k = l)	(N-n)(n-1)	dout	dout	e_{self}	Q _{in}
52	$j \not\in G_i$	$k \neq j; k \in G_j$	$l \neq j, k; l \in G_j$	(i),(j,k,l)	(N-n)(n-1)(n-2)	d_{out}	d_{out}	$e_{\rm in}$	Qin
53	j∉G _i	$k \neq j; k \in G_j$	$l \not\in G_i, G_j$	(i), (j, k), (l)	(N-n)(n-1)(N-2n)	dout	d_{out}	$e_{ m out}$	Qin
54	j∉G _i	$k \notin G_i, G_j$	l=i	(i = l), (j), (k)	(N-n)(N-2n) $(N-n)(N-2n)(n-1)$	$d_{ m out}$	d_{self}	eout	Qout
55 56	$j \not\in G_i$	$k \not\in G_i, G_j$	$l \neq i; l \in G_i$	(i, l), (j), (k)	(N-n)(N-2n)(n-1)	d_{out}	$d_{\rm in}$	$e_{ m out}$	Q _{out}
56 57	$j \not\in G_i$	$k \not\in G_i, G_j$	l=j	(i), (j = l), (k)	(N-n)(N-2n) $(N-n)(N-2n)(n-1)$	$d_{ m out}$	dout	eout	Qout
57	j∉G _i	$k \notin G_i, G_j$	$l \neq j; l \in G_j$	(i), (j, l), (k)	(N-n)(N-2n)(n-1) $(N-n)(N-2n)$	dout	$d_{ m out}$	e _{out}	Qout
58 59	j∉G _i i∉G:	$k \notin G_i, G_j$	$l = k$ $1 \neq k: 1 \in G$	(i), (j), (k = l)		d_{out}	$d_{ m out}$	e_{self}	Qout
	j∉G _i	$k \not\in G_i, G_j$	$l \neq k; l \in G_k$	(i), (j), (k, l)	(N-n)(N-2n)(n-1)	d _{out}	d_{out}	$e_{\rm in}$	Q _{out}
60	$j \not\in G_i$	$k \not\in G_i, G_j$	$l \not\in G_i, G_j, G_k$	(i),(j),(k),(l)	(N-n)(N-2n)(N-3n)	$d_{ m out}$	$d_{ m out}$	$e_{ m out}$	Q_{out}