Density-dependent selection and the limits of relative

fitness

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Keywords: Lottery model, competitive Lotka-Volterra, r/K-selection, interference com-

petition, eco-evo.

Author contributions: JB and JM conceptualized the manuscript. JB did the formal

analysis. JB wrote the manuscript with review and editing from JM.

Running title: Density-dependence and relative fitness

Acknowledgments: We thank Peter Chesson and Joachim Hermisson for many construc-

tive comments on an earlier and quite different version of this manuscript. This work was

financially supported by the National Science Foundation (DEB-1348262) and the John

Templeton Foundation (60814).

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Density-dependent selection and the limits of relative fitness

3 Abstract

[I'm going to revise this after your next round of comments] Selection is commonly described by assigning relative fitness values to genotypes. Yet when selection is strong, the ecological view of selection in density-regulated populations seems to be incompatible with constant-density relative fitnesses. Here we analyze the population ecological limits of relative fitness using a novel of density-dependent selection which contains a "reproductive excess. Our model clearly distinguishes between density-dependent selection and changes in density driven by selection. These two effects are confounded in standard models of 10 density-regulated population growth, but both are necessary, in combination with strong 11 selection, for relative fitness to break down in populations close to demographic equilibrium. Remarkably, both effects are not sufficient: we give an example of strong selection 13 on a density-regulating trait subject to density-dependent selection that conforms to the density-independent relative fitness description almost exactly. We reiterate the importance 15 of reproductive excesses in many species, which allows even strong selection to have no effect 16 on density. Our model also offers a possible alternative to relative fitness when the latter is 17 untenable, as is likely the case far from demographic equilibrium. (191 words)

20 Introduction

There are a variety of different measures of fitness. Some widely used examples are expected 21 lifetime reproductive ratio R_0 , intrinsic population growth rate r, equilibrium population 22 density/carrying capacity (often labeled "K") (Benton and Grant, 2000), and invasion fitness 23 (Metz et al., 1992). In addition, "relative fitness" is widely used in evolutionary genetics, where the focus is on relative genotypic frequencies (Barton et al., 2007, pp. 468). The 25 variety of fitness measures is not problematic in itself, but it should be clear how these measures are connected to the processes of birth and death which ultimately drive selection (Metcalf and Pavard 2007; Doebeli et al. 2017; Charlesworth 1994, pp. 178). While such a connection is clear for absolute fitness measures like r or R_0 , relative fitness has only weak justification from population ecology. It has even been proposed that relative fitness be 30 justified from measure theory, abandoning population biology altogether (Wagner, 2010). 31 Given the widespread use of relative fitness in evolutionary genetics, it is important to 32 understand its population ecological basis, both to clarify its domain of applicability, and as 33 part of the broader challenge of synthesizing ecology and evolution. 34

For haploids growing in discrete time steps, the change in the abundance n_i of type i over a time step can be expressed as $\Delta n_i = (W_i - 1)n_i$ where W_i is "absolute fitness". The corresponding change in frequency is $\Delta p_i = \left(\frac{W_i}{\overline{W}} - 1\right)p_i$, where $\overline{W} = \sum_i W_i p_i$. In continuous time, the Malthusian parameter r_i replaces W_i and we have $\frac{dn_i}{dt} = r_i n_i$ and $\frac{dp_i}{dt} = (r_i - \overline{r})p_i$ (Crow et al., 1970). In the particular case that two types are present, the selection equation takes the familiar form

$$\frac{dp_i}{dt} = sp_i(1 - p_i),\tag{1}$$

where $s = r_i - r_j$ is the selection coefficient of type i relative to type j. Note that, in the discrete case, we can replace the W_i with any set of values proportional to the W_i without affecting the ratio W_i/\overline{W} or Δp_i . These "relative fitness" values tell us how type frequencies

change, but give no information about the dynamics of total population density $N = \sum_i n_i$ (Barton et al., 2007, pp. 468). Similarly, the selection coefficient and frequency dynamics in Eq. (1) would be unaffected if we added an arbitrary constant to the Malthusian parameters r_i (these would be relative log fitnesses).

In a constant environment, and in the absence of crowding, r_i is a constant "intrinsic" 48 growth rate (for concreteness we use Eq. (1) as our point of comparison, but the discrete time 49 case is similar). The selection coefficient s is then simply the difference in intrinsic population 50 growth rates. However, growth cannot continue at a constant rate indefinitely. As population 51 density increases, crowding will cause the Malthusian parameters r_i to decline (e.g. Begon 52 et al. 1990, pp. 203). It is then possible that selection is density-dependent, and indeed 53 this is probably not uncommon, because crowded and uncrowded conditions can favor very 54 different traits (Travis et al., 2013). We would then need to know the dynamics of N to use 55 Eq. (1). In general we cannot simply specify the dynamics of N independently, because those ecological dynamics are coupled with the evolutionary dynamics of type frequency (Travis et al., 2013). Thus, in the presence of density-dependent selection, the simple procedure of assigning constant relative fitness values to different types has to be replaced with an ecological description of absolute growth rates. Note that frequency-dependent selection does not raise a similar problem, because a complete description of selection still only requires us 61 to model the type frequencies, not the ecological variable N as well. 62

In practice, many population genetic models simply assign a constant relative fitness to each type, and ignore density dependence. Selection is typically interpreted as operating through viability, but the ecological processes underlying the regulation of population density are left unspecified (e.g. Gillespie 2010; Nagylaki et al. 1992; Ewens 2004). Density either does not enter the model at all, or if finite-population size effects ("drift") are important, then N is assumed to have reached some fixed equilibrium value (Fig. 1b).

A rather different picture emerges in more ecologically-explicit studies of selection in

density-regulated populations. A major focus of previous studies in this area is the evolution of traits that affect the ability to keep growing at higher densities (Kostitzin, 1939; MacArthur and Wilson, 1967; Roughgarden, 1979; Christiansen, 2004). This focus stems in part from Fisher's suggestion that evolution tends to increase density in the long term 73 (Fisher, 1930; Lande et al., 2009), and MacArthur's concept of K-selection (MacArthur, 74 1962). But more broadly, density changes in response to selection in many models of density-75 regulated growth, including simple birth-death (Kostitzin, 1939) and logistic models (Fig. 1a; 76 MacArthur 1962; Roughgarden 1979; Boyce 1984), similar "toy" models with more general 77 functional forms for the absolute fitness penalties of crowding (Kimura, 1978; Charlesworth, 1971; Lande et al., 2009; Nagylaki, 1979; Lande et al., 2009), the " R^* rule" of resource competition theory (which states that the type able to deplete a shared limiting consum-80 able resource to the lowest equilibrium density R^* excludes the others; Grover 1997), and 81 the Lotka-Volterra competition model (at least during a sweep, except in special cases; Gill 1974; Smouse 1976; Mallet 2012). This behavior implies that both N and s change during, and as a result of, adaptive sweeps.

In light of this difficulty, the assignment of a density- and frequency-independent relative fitness value to each type is typically justified as an approximation that holds when selection is weak and N changes slowly (Kimura and Crow 1969; Ewens 2004, pp. 277; Charlesworth 1994, Chap. 4). Under these conditions, s is approximately constant in Eq. (1), at least for some number of generations. If s depends only on density, not frequency, this approximate constancy can hold over entire selective sweeps (Otto and Day, 2011, Fig. 9.5).

The preceding arguments do not imply that the constant-s approximation only applies under weak selection and stable N. Every model of density-regulated growth mentioned above is missing an important aspect of selection which has ramifications for the constant-s approximation: a "reproductive excess" of juveniles that are more fragile than their adult counterparts (Turner and Williamson, 1968). Reproductive excesses allow selection to be

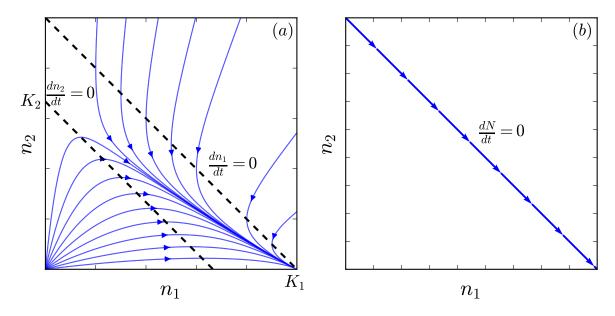


Figure 1: Phase diagram for the densities of two types n_1 and n_2 undergoing selection. (a) The logistic model $\frac{dn_1}{dt} = r_1(1 - \frac{n_1 + n_2}{K_1})n_1$ and $\frac{dn_2}{dt} = r_2(1 - \frac{n_1 + n_2}{K_2})n_1$ with $r_1 = r_2$ and $K_1 > K_2$. (b) The constant-N, relative fitness description of selection.

concentrated at a juvenile "bottleneck", which means that the density of adults can remain constant even if strong selection is occurring on juveniles. Although similar ideas featured 97 prominently in early debates on the regulation of population density (e.g. Nicholson 1954), 98 much of the later reproductive excess literature revolves around Haldane's "cost of selec-99 tion" (Haldane, 1957) rather than the issues surrounding the constant-s approximation. 100 For instance, Kimura and Crow (1969) simply assumed that N should remain constant 101 as a requirement and then derived variants of the logistic model consistent with this. Nei 102 (1971) proposed a model with an explicit representation of reproductive excess, but used an 103 unusual model of competition based on pair-wise interactions which was only defined for at 104 most two different types. 105 In complex age-structured models, dependence on density is assumed to come from a 106 "critical age-group", and this age group's density responds to selection in much the same 107

way as found in the above models without age structure (Charlesworth, 1994, Chap. 4) (e.g.

adaptive evolution proceeds in the direction of increasing equilibrium density in the critical age-group).

As a result, the role of reproductive excesses in justifying the use of constant relative finesses is largely verbal.

Since constant relative fitness models are such a powerful idealization, it is important to understand the specifics of how and when they fail when selection is not weak, or N is not stable. For instance, in wild Drosophila, strong seasonally-alternating selection happens concurrently with large "boom-bust" density cycles (Messer et al., 2016; Bergland et al., 2014). Are we compelled to switch to a more ecologically-detailed model of selection based on Malthusian parameters or birth/death rates in this important model system? And if we make this switch, how much ecological detail do we need?

(Charlesworth, 1971; Kimura, 1978; Leon and Charlesworth, 1978; Nagylaki, 1979)

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Here we study the population ecology of relative fitness using a novel model of density-121 dependent population growth based on territorial contests. We restrict our attention to asex-122 ual haploids, since it is then clearer how the success or failure of the constant-s description 123 is tied to the underlying population ecological assumptions. Our starting point is the classic 124 lottery model which was developed by ecologists to study competition driven by territorial 125 contests in reef fishes and plants (Sale, 1977; Chesson and Warner, 1981). The classic lottery incorporates a reproductive excess, and fitness involves a product of fertility and juvenile 127 viability akin to standard population genetic models of selection (e.g. Crow et al. 1970, pp. 128 185). The classic lottery also assumes constant N, and generations can overlap. Our first 129 task is to relax the constant-N requirement of the lottery model to create a variable-density 130 lottery (sections "Model" and "Analytical approximation of the variable-density lottery"). 131

We then outline the selection properties of our new variable-density lottery model (section "Density-dependent selection in the variable-density lottery"). Next, we discuss selection on the ability to contest territories, which behaves like a pure constant-N, constant-s trait,

and discuss how this fits with the classical notion of K-selection (section "The response of density to selection; c-selection versus K-selection"). We then consider selection on traits that regulate population density (section "Density-regulating traits and the threat of strong selection"), and conclude by contrasting the classical density-dependent selection literature with our results ("Discussion").

We assume that reproductively mature individuals ("adults") require their own territory to

$_{ iny _{10}}$ f Model

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141 Assumptions and definitions

survive and reproduce. All territories are identical, and the total number of territories is T. 143 Time advances in discrete iterations, each representing the time from birth to reproductive 144 maturity. In a given iteration, the number of adults of the i'th type will be denoted by 145 n_i , the total number of adults by $N = \sum_i n_i$, and the number of unoccupied territories by U = T - N. We assume that the n_i are large enough that stochastic fluctuations in the n_i 147 ("drift") can be ignored (with T also assumed large to allow for low type densities n_i/T). Each iteration, adults produce propagules which disperse at random, independently of 149 distance from their parents, and independently of each other. We assume that each adult 150 from type i produces b_i propagules on average, so that the mean number of i propagules 151 dispersing to unoccupied territories is $m_i = b_i n_i U/T$. The parameter b_i can be thought of as a 152 measure of "colonization ability", which combines fecundity and dispersal ability (Levins and 153 Culver, 1971; Tilman, 1994). Random dispersal is then modeled using a Poisson distribution 154 $p_i(x_i) = l_i^{x_i} e^{-l_i}/x_i!$ for the number x_i of i propagates dispersing to any particular unoccupied 155 territory, where $l_i = m_i/U$ is the mean propagule density in unoccupied territories. The 156 total propagule density will be denoted $L = \sum_{i} l_{i}$. 157

We assume that adults cannot be ousted by juveniles, so that recruitment to adulthood

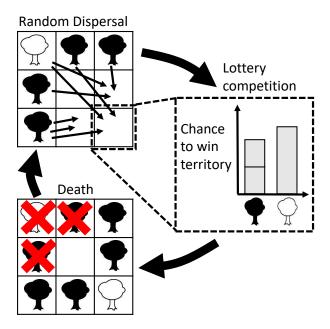


Figure 2: One iteration of our model. Propagules are dispersed by adults at random (only propagules landing on unoccupied territories are shown). Territories can receive zero propagules. Lottery competition then occurs in each territory that receives more than one propagule (only illustrated in one territory). In a given territory, each type has probability proportional to c_ix_i of winning the territory, where c_i measures competitive ability and x_i is the number of i propagules present. In the illustrated territory, more black propagules are present, but white is a stronger competitor and has a higher probability of winning. Territories are made available for the next iteration by the death of adults present at the start of the iteration (red crosses).

occurs exclusively in unoccupied territories. When multiple propagules land on the same unoccupied territory, the winner is determined by lottery competition: type i wins a territory with probability $c_i x_i / \sum_i c_i x_i$, where c_i is a constant representing relative competitive ability (Fig. 2). Since the expected fraction of unoccupied territories with propagule composition x_1, \ldots, x_G is $p_1(x_1) \cdots p_G(x_G)$ where G is the number of types present, and type i is expected to win a proportion $c_i x_i / \sum_i c_i x_i$ of these, type i's expected territorial acquisition is given by

$$\Delta_{+} n_{i} = U \sum_{x_{1}, \dots, x_{G}} \frac{c_{i} x_{i}}{\sum_{i} c_{i} x_{i}} p_{1}(x_{1}) \cdots p_{G}(x_{G}).$$
 (2)

Here the sum only includes territories with at least one propagule present. Since we do not consider drift here, we will not analyze the fluctuations around these two expectations.

Adult mortality only occurs in adults present at the start of the iteration, and at a constant, type-specific per-capita rate $0 \le d_i \le 1$ (Fig. 2). This gives an overall change in type abundances of

$$\Delta n_i = \Delta_+ n_i - d_i n_i. \tag{3}$$

$_{70}$ Connection to the classic lottery model

In the classic lottery model (Chesson and Warner, 1981), unoccupied territories are assumed to be saturated with propagules from every type $(l_i \to \infty \text{ for all } i)$. From the law of large numbers, the composition of propagules in each territory will not deviate appreciably from the mean composition l_1, l_2, \ldots, l_G . Type i is thus expected to win a proportion $c_i l_i / \sum_i c_i l_i$ of the U available territories,

$$\Delta_{+} n_{i} = \frac{c_{i} l_{i}}{\sum_{i} c_{i} l_{i}} U = \frac{c_{i} l_{i}}{\overline{c} L} U, \tag{4}$$

where $\bar{c} = \sum_i c_i m_i / \sum_i m_i$ is the mean competitive ability for a randomly selected propagule.

Note that all unoccupied territories are filled in a single iteration of the classic lottery model,

whereas our more general model Eq. (2) allows for territories to be left unoccupied and hence

also accommodates low propagule densities.

$m_{ iny 180}$ Results

Analytical approximation of the variable-density lottery

Here we evaluate the expectation in Eq. (2) to better understand the dynamics of density-182 dependent lottery competition. Similarly to the classic lottery model, we replace the x_i , 183 which take different values in different territories, with "effective" mean values. However, 184 since we want to allow for low propagule densities, we cannot simply replace the x_i with 185 the means l_i as in the classic lottery. For a low density type, growth comes almost entirely 186 from territories with $x_i = 1$, for which its mean density $l_i \ll 1$ is not representative. We therefore separate Eq. (2) into $x_i = 1$ and $x_i > 1$ components, taking care to ensure that the 188 effective mean approximations for these components are consistent with each other (details in Appendix B). The resulting variable-density approximation only requires that there are 190 no large discrepancies in competitive ability (i.e. we do not have $c_i/c_j\gg 1$ for any two 191 types). We obtain 192

$$\Delta_{+} n_{i} \approx \left[e^{-L} + (R_{i} + A_{i}) \frac{c_{i}}{\overline{c}} \right] l_{i} U, \tag{5}$$

193 where

$$R_{i} = \frac{\overline{c}e^{-l_{i}}(1 - e^{-(L-l_{i})})}{c_{i} + \frac{\overline{c}L - c_{i}l_{i}}{L - l_{i}} \frac{L - 1 + e^{-L}}{1 - (1 + L)e^{-L}}},$$

194 and

$$A_i = \frac{\overline{c}(1 - e^{-l_i})}{\frac{1 - e^{-l_i}}{1 - (1 + l_i)e^{-l_i}} c_i l_i + \frac{\overline{c}L - c_i l_i}{L - l_i} \left(L \frac{1 - e^{-L}}{1 - (1 + L)e^{-L}} - l_i \frac{1 - e^{-l_i}}{1 - (1 + l_i)e^{-l_i}} \right)}.$$

Comparing Eq. (5) to Eq. (4), the classic lottery per-propagate success rate $c_i/\bar{c}L$ has 195 been replaced by three separate terms. The first, e^{-L} , accounts for propagules which land 196 alone on unoccupied territories; these propagules secure the territories without contest. The 197 second, $R_i c_i/\bar{c}$, represents competitive victories on territories where only a single i propagule 198 lands, and at least one other propagule from a different type (this term dominates the 199 growth of a rare invader in a high density population and determines invasion fitness). The 200 third term, $A_i c_i/\bar{c}$, represents competitive victories in territories where two or more i type 201 propagules are present. The relative importance of these three terms varies with both the 202 overall propagule density L and the relative propagule frequencies l_i/L . If $l_i \gg 1$ for all 203 types, we recover the classic lottery model (only the $A_i c_i/\bar{c}$ term remains, and $A_i \to 1/L$). 204 Fig. 3 shows that Eq. (5) and its components closely approximate simulations of our 205

Fig. 3 shows that Eq. (5) and its components closely approximate simulations of our variable-density lottery model over a wide range of propagule densities. Two types are present, one of which is at low frequency. The growth of the low-frequency type relies crucially on the low-density competition term $R_i c_i/\bar{c}$. On the other hand, $R_i c_i/\bar{c}$ is negligible for the high-frequency type, which depends instead on high density territorial victories. Fig. 3 also shows the breakdown of the classic lottery model at low propagule densities.

In the special case that all types are competitively equivalent (identical c_i), Eq. (5) takes a simpler form,

$$\Delta_{+}n_{i} = \frac{l_{i}}{L}(1 - e^{-L})U. \tag{6}$$

This formula can also be deduced directly from Eq. (2): $1 - e^{-L}$ is the fraction of territories that receive at least one propagule under Poisson dispersal, $(1 - e^{-L})U$ is the total number of such territories, and type i is expected to receive a fraction l_i/L of these. Total population density thus grows according to

$$\Delta N = (1 - e^{-L})U - \sum_{i} d_i n_i \tag{7}$$

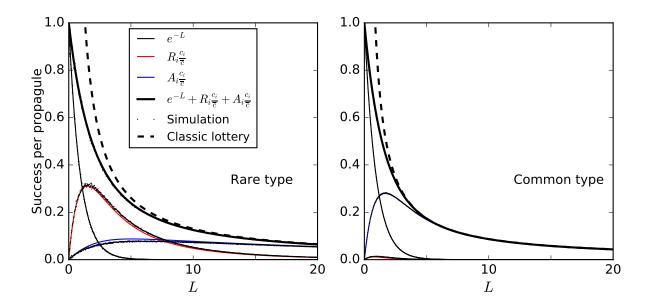


Figure 3: Comparison of Eq. (5), the classic lottery model, and simulations. The vertical axis is per-propagule success rate for all propagules $\Delta_+ n_i/m_i$, and for the three separate components in Eq. (5). Two types are present with $c_1 = 1$, $c_2 = 1.5$ and $l_2/l_1 = 0.1$. Simulations are conducted as follows: x_1, x_2 values are sampled $U = 10^5$ times from Poisson distributions with respective means l_1, l_2 , and the victorious type in each territory is then decided by random sampling weighted by the lottery win probabilities $c_i x_i/(c_1 x_1 + c_2 x_2)$. Simulation points are almost invisible for the common type due to near exact agreement with Eq. (5). Dashed lines show the failure of the classic lottery model at low density.

217 Density-dependent selection in the variable-density lottery

We now outline the basic properties of selection on b, c and d. The birth and mortality rates b and d are the traits which regulate density; b controls the fraction of unoccupied territories that are contested, while d controls adult mortality. Competitive ability c does not regulate density since it only affects the relative likelihood for each type to win a contested territory. Thus, selection between types which only differ in c occurs without causing N to change (Eq. (7) shows this formally).

Selection in the variable density lottery model is density-dependent, by which we mean 224 that the selection coefficient, measured by the difference in per-capita growth rate $\Delta n_i/n_i$ 225 between types, depends on N. Density-dependent selection is sometimes taken to mean a 226 qualitative change in which types are fitter than others at different densities (Travis et al., 227 2013). While reversal in the order of fitnesses and co-existence driven by density-regulation 228 are possible in the variable-density lottery (a special case of the competition-colonization 229 trade-off; Levins and Culver 1971; Tilman 1994; Bolker and Pacala 1999), questions related 230 to co-existence are tangential to our aims and will not be pursued further here. 231

Selection on c is density-dependent, with the strength of selection peaking at an intermediate density (Fig. 4). This intermediate peak occurs because at low density most territories are claimed without contest, whereas at high density few unoccupied territories are available to be contested. To see how selection on b and d depend on density, we write Eq. (6) in the alternative form

$$\frac{\Delta n_i}{n_i} = \frac{b_i}{\overline{b}} \frac{1 - e^{-\overline{b}N/T}}{N} (T - N) - d_i, \tag{8}$$

where we have used that fact that $L = \bar{b}N/T$, and \bar{b} is the population mean b. It is clear d-selection is independent of density. On the other hand, the strength of b-selection declines with density because the advantage of having greater b gets smaller the fewer territories there are to be claimed (Fig. 4).

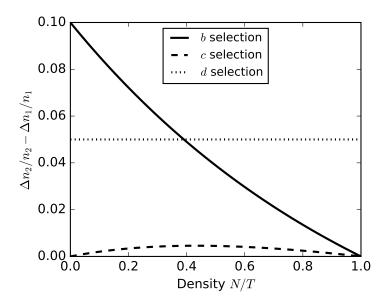


Figure 4: The density-dependence of selection in our variable-density lottery plotted as the difference in propagule success rate $\Delta n_2/m_2 - \Delta n_1/n_1$ between an adaptive variant 2 and a wildtype 1 with equal frequencies. Here $b_1 = 1$, $d_1 = 0.5$ and $c_1 = 1$. For b-selection we set $b_2 = b_1(1+\epsilon)$, and similarly for c and d, with $\epsilon = 0.1$. d-selection is density-independent, b-selection gets weaker with lower territorial availability, while c-selection initially increases with density as territorial contests become more important, but eventually also declines as available territories become scarce. The wildtype equilibrium density is $n_1/T \approx 0.4$.

The response of density to selection; c-selection versus K-selection

We now turn to the issue of how density responds to selection, comparing the variable-density lottery to previous studies of density-regulated populations (Prout, 1980). As we saw in the previous section, c-selection has no effect on population density in the variable-density lottery. To make sense of how c-selection fits with previous population growth models, we now revisit MacArthur's general treatment of K-selection (MacArthur and Wilson, 1967).

MacArthur considered a population with two types that have densities n_1 and n_2 subject to density-dependent growth,

$$\frac{dn_1}{dt} = f_1(n_1, n_2) \qquad \frac{dn_2}{dt} = f_2(n_1, n_2). \tag{9}$$

The environment is assumed to remain constant apart from changing type densities. The functions f_1 and f_2 must decline to zero if n_1 or n_2 are sufficiently large, because the resources required for growth are limited. This defines nullclines $f_1(n_1, n_2) = 0$ and $f_2(n_1, n_2) = 0$ in (n_1, n_2) space. The outcome of selection is then determined by the relationship between these nullclines. Specifically, a type will be excluded if its nullcline is completely contained in the region bounded by the other type's nullcline. Thus, for a type to have the possibility of persisting, it must be able to keep growing to higher densities than the other type can tolerate in some region of (n_1, n_2) space (Fig. 1a).

MacArthur used "K" to label the four intersection points of the nullclines with the axes, specifically $f_1(K_{11}, 0) = 0$, $f_1(0, K_{12}) = 0$, $f_2(K_{21}, 0) = 0$ and $f_2(0, K_{22}) = 0$. These K values determine whether a region of higher-density growth exists for each type, provided that the nullclines are close to being straight lines. Note that only K_{11} and K_{22} are equilibrium densities akin to the K parameter in the logistic model (Fig. 1a). The other intersection points, K_{12} and K_{21} , are related to competition between types. To be more concrete, in the

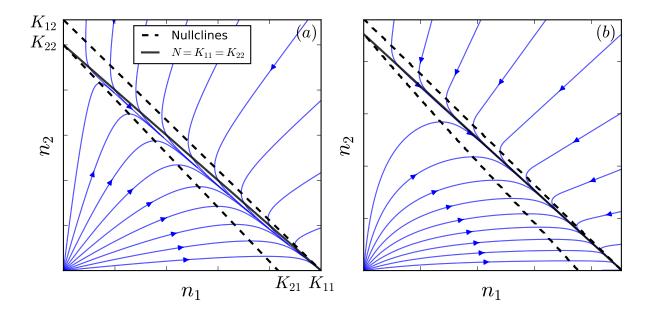


Figure 5: Selection between types with identical equilibrium density but different inter-type competitive ability. (a) Lotka-Volterra competition (Eq. 10) with $r_1 = r_2 = 1$, $\alpha_{11} = \alpha_{22} = 1$, $\alpha_{12} = 0.9$ and $\alpha_{21} = 1.2$. Trajectories do not follow the line $N = K_{11} = K_{22}$. (b) Lottery competition (Eq. 5) with $b_1 = b_2 = 5$, $d_1 = d_2 = 0.1$ and $c_1/c_2 = 5$. Trajectories converge on the line $N = K_{11} = K_{22}$.

Lotka-Volterra competition model we have

$$f_1(n_1, n_2) = r_1(1 - \alpha_{11}n_1 - \alpha_{12}n_2)n_1$$

$$f_2(n_1, n_2) = r_2(1 - \alpha_{22}n_1 - \alpha_{21}n_2)n_2$$
(10)

where $\alpha_{11} = 1/K_{11}$ and $\alpha_{22} = 1/K_{22}$ measure competitive effects within types, while $\alpha_{12} = 1/K_{12}$ and $\alpha_{21} = 1/K_{21}$ measure competitive effects between types. Hence, "fitness is K" in crowded populations (MacArthur and Wilson, 1967, pp. 149) in the sense that selection either favors the ability to keep growing at ever higher densities (moving a type's own nullcline outwards), or the ability to suppress the growth of competitors at lower densities (moving the nullcline of competitors inwards). This general idea is much broader than selection for greater equilibrium density (Gill, 1974).

Compared to simple birth-death models (Kostitzin, 1939) or variants of the logistic 264 (Roughgarden, 1979), the Lotka-Volterra model clearly distinguishes between intra- and 265 inter-type competitive effects. Thus, one type can displace another without having a greater 266 equilibrium density (Fig. 5a). Nevertheless, selection drives transient changes in density 267 in the Lotka-Volterra model even if the initial and final densities of a sweep are the same 268 (constant density only occurs for a highly restricted subset of r and α values; further details 269 in Appendix C; also see Mallet 2012; Smouse 1976). Intuitively, for one type to exclude the 270 other, competitive suppression of growth between types must be stronger than competitive 271 suppression of growth within types, causing N to dip over a sweep (Fig. 5a). 272

By contrast, density trajectories for c-selection in the variable-density lottery converge
on a line of constant equilibrium density (Fig. 5b). This means that once the population
reaches demographic equilibrium, it behaves indistinguishably from a constant-N relative
fitness model (Fig. 1b). This complete uncoupling of density from c-selection arises due to
the presence of an excess of propagules which pay the cost of selection without affecting
adult density. As a result, Eq. (1) holds in equilibrium even though c-selection is densitydependent.

Density-regulating traits and the threat of strong selection

The previous section underscores the fact that density must be affected by ongoing selection to threaten Eq. (1). We now turn to selection on density-regulating traits such as b and d in the variable density lottery.

As shown in Fig. 4, d-selection is independent of density; the selection coefficient for a d-variant with $d_2 = d_1(1 - \epsilon)$ is a constant $s = \epsilon d_1$. Thus, to threaten the assumption of density-independent s in an equilibrium population we require selection to act on a trait that is both density-dependent and density-regulating.

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This is the case for b in the variable-density lottery. However, before we discuss this

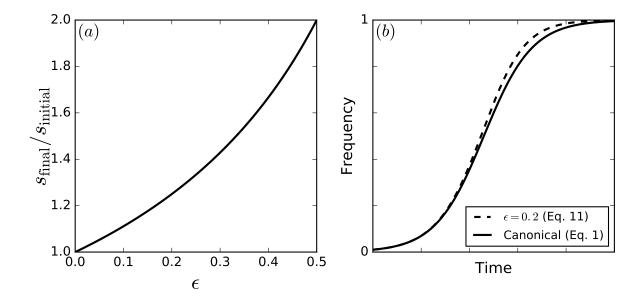


Figure 6: (a) Proportional change in the selection coefficient for a type that experiences proportionally $1 - \epsilon$ fewer deaths induced by crowding. The population is in demographic equilibrium at the start and end of the sweep. (b) Example equilibrium-to-equilibrium sweep.

relatively complicated trait, it is helpful to summarize the threat to Eq. (1) in simpler models of density-regulated growth, as exemplified by the birth-death model (Kostitzin, 1939)

$$\frac{dn_i}{dt} = (b_i - \delta_i N)n_i. \tag{11}$$

Here δ_i is per-capita mortality due to crowding (for simplicity, there are no deaths when 291 Starting from a type 1 population in equilibrium (we consider the non-292 equilibrium case in BLAH), a variant with $\delta_2 = \delta_1(1-\epsilon)$ has density-dependent selection 293 coefficient $s = \epsilon \delta_1 N$ in Eq. (1). This only affects the sweep if N changes substantially as 294 the population shifts to the new equilibrium. From Eq. (11) we have $N_{\rm initial}=b_1/\delta_1$ and 295 $N_{\text{final}} = b_1/(\delta_1(1-\epsilon)) = N_{\text{initial}}/(1-\epsilon)$, and so $s_{\text{initial}} = \epsilon b_1$ and $s_{\text{final}} = s_{\text{initial}}/(1-\epsilon)$. Con-296 sequently, substantial deviations from Eq. (1) occurs if there is sufficiently strong selection 297 on δ (Fig. 6; Kimura and Crow 1969; Crow et al. 1970). 298

Equilibrium-to-equilibrium b-sweeps in the variable-density lottery are qualitatively dif-299 ferent from δ sweeps, because greater b not only means more propagales contesting territo-300 ries, but also more territories being contested. Together, the net density-dependent effect 301 on b-selection is zero; in Eq. (8), since $b_i/\bar{b}=1$ in a single-type equilibrium, the density-302 dependence factor $f(\bar{b}, N) = \frac{1 - e^{-\bar{b}N/T}}{N}(T - N)$ is exactly equal to the constant mortality rate 303 at the beginning and end of a b-sweep, even though b and density change. During the sweep 304 there is some deviation in $f(\bar{b}, N)$, but this deviation is an order of magnitude smaller than 305 for a δ sweep (the density-dependent deviation constant s in Fig. 6 is of order ϵ , whereas the 306 analogous effect for b sweep in the variable-density lottery is only of order ϵ^2 ; see Appendix 307 D for details). Since selection must already be strong for a δ -sweep to threaten Eq. (1), 308 the density-independent model applies effectively exactly for equilibrium b-sweeps. Note, 309 however, that the selection coefficient for b-sweeps (as defined by differences in $\Delta n_i/n_i$) does 310 depend on frequency because of the $1/\bar{b}$ factor. 311

If selection acts simultaneously on more than one trait in the variable-density lottery, then evolution in a density-regulating trait can drive changes in the strength of selection on a trait subject to density-dependent selection (Fig. 7). This can produce behavior analogous to selection on δ in Fig. 6.

Discussion

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Summarizing the three traits in the variable-density lottery model: (i) c-selection is densitydependent, but c does not regulate density; (ii) d regulates density, but d-selection is densityindependent; (iii) b regulates density and b-selection is density-dependent. Yet despite their
differences, pure b, c and d sweeps starting and ending at equilibrium all obey the densityindependent relative fitness description of selection almost exactly.

This behavior is quite different from that found in the classical density-dependent se-

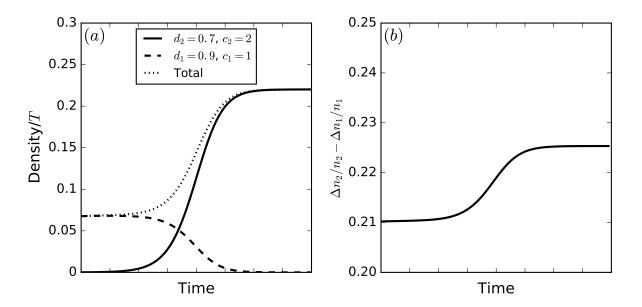


Figure 7: Simultaneous selection on d and c in the variable-density lottery model as predicted by Eq. (5). Selection is not constant over the sweep because d is density-regulating and c is density-dependent.

lection literature (Roughgarden, 1979; Christiansen, 2004), where strong selection is sufficient for relative fitness to break down. To briefly review: based on a diploid, bi-allelic 324 variant of the logistic model, the r/K scheme proposed a dichotomy between r-selection 325 (uncrowded) and K-selection (crowded) (MacArthur, 1962), with the latter taken to mean 326 selection for greater equilibrium density (Gill, 1974). The more general Lotka-Volterra com-327 petition model introduces the inter-type α_{ij} competition coefficients, with selection on these 328 termed " α -selection" (Gill, 1974; Joshi et al., 2001). Setting aside r which confers no se-329 lective advantage at equilibrium, we are left with K and α . These traits both behave like 330 δ in Eq. (11) in that they are density-dependent and cause density to change over a sweep 331 (Fig. 6). 332

In the variable-density lottery, this occurs if and only if types differ in more than one trait (Fig. 7). The c and d traits represent the two distinct directions in which density and selection interact: selection may depend on density, and density may depend on selection (Prout,

1980). The combination of both is necessary to threaten the constant-s approximation.

However, remarkably, the b trait demonstrates that the combination is not sufficient, since
the density-dependence of b-selection effectively disappears over equilibrium-to-equilibrium
b-sweeps. Thus, the simple differential/difference equations that have become standard in
discussions of density-dependent selection (Roughgarden, 1979; Christiansen, 2004; Mallet,
2012; Travis et al., 2013) actually confound important aspects of the interaction between
density and selection.

While this is a conceptual reason to be wary of the classical density-dependent selection 343 models, it is not clear what trait variation should be expected in nature. Should we expect 344 mutations to generally affect b, c and d independently of each other, or pleiotropically such 345 that δ -like selection is prevalent? In the case of well-mixed indirect exploitation competition 346 for consumable resources, the R^* rule suggests that δ -like selection will be prevalent. How-347 ever, for many populations consumable resources are not well-mixed. Spatial localization of 348 consumable resources (e.g. due to restricted movement of nutrients through soils) will tend 349 to create a territorial situation similar to the lottery model, where resource competition only 350 occurs locally and both it and interference competition are subsumed into the competitive 351 ability c, which does not affect N.

Our variable-density lottery model shows that it is not simply a lack of ecological realism 353 on the part of constant relative fitness models that underlies its contrast with the classical 354 view of density-dependent selection. Rather, in many population growth models, only one 355 life-history stage is represented, and the competitive effects resulting from crowding appear 356 as a reduction in absolute fitness that only depends on the type densities at this life-history 357 stage (e.g. the n_i^2 and $n_i n_j$ terms in the Lotka Volterra equation). As This precludes selection 358 concentrated at a fragile juvenile stage facilitated by a reproductive excess (Chesson, 1983; 359 Turner and Williamson, 1968; Kimura and Crow, 1969; Nei, 1971). 360

Reproductive excesses appear in the variable-density lottery model when the number

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of propagules is greater than the number of available territories. Then only $\approx 1/L$ of the juveniles contesting unoccupied territories survive to adulthood. Unlike the role of 363 adult density n_i in single-life-stage models, it is the propagule densities l_i that represent 364 the crowding that drives competition (a "critical age-group"; Charlesworth 1994, pp. 54). 365 In general, reproductive excesses will tend to produce strictly-relative lottery-type contests 366 in which fitter types grow at the expense of others by preferentially filling the available 367 adult "slots". The number of slots can remain fixed or change independently of selection 368 at the juvenile stage. By ignoring reproductive excesses, single life-stage models are biased 369 to have total population density be sensitive to ongoing selection. In this respect, the 370 viability selection heuristics that are common in population genetics (Gillespie, 2010, pp. 371 61) actually capture an important ecological process without making the full leap to complex 372 age-structured models. 373

The above findings underscore that the most serious threat to the constant-s approx-374 imation arises due to deviations from demographic equilibrium as a result of changes in 375 the demographic rates of the types already present i.e. as a result of a temporally-variable 376 environment. While transient deviations from demographic equilibrium driven by the ap-377 pearance of new types can also threaten the constant-s approximation, it requires strong 378 selection that is density-dependent and effects a density-regulating trait (and even then the constant-s approximation may hold). Temporally-variable environments can dramatically 380 alter frequency trajectories for individual sweeps (e.g. Fig. 9.5 in Otto and Day (2011); Fig. 381 5 in Mallet (2012)), as well as the long-term outcomes of selection (Lande et al., 2009). 382

This suggests that in systems like the wild Drosophila example mentioned in the Introduction, there is indeed no choice but to abandon relative fitness. The variable-density lottery could provide a useful starting point for analyzing evolution in this and other farfrom-equilibrium situations for two reasons: 1) the b, c, d trait scheme neatly distinguishes between different aspects of the interplay between density and selection; 2) lottery models in general are mathematically similarity to the Wright-Fisher model, which should facilitate the analysis of genetic when N is unstable.

[Kind of an odd way to end, but it breaks the flow if I put it elsewhere] Another issue 390 with the constant-N, constant-s description of selection is that it precludes consideration 391 of longer-term aspects of the interplay between evolution and ecology such as population 392 extinction. A variety of approaches have been developed for dealing with these issues in 393 quantitative genetics (Burger and Lynch, 1995; Engen et al., 2013), population genetics 394 (Bertram et al., 2017) and adaptive dynamics (Ferriere and Legendre, 2013; Dieckmann and 395 Ferrière, 2004). Although density-dependent selection is pertinent to these longer-term issues 396 (Travis et al., 2013), our focus here has been the description of the time-dependent process 397 by which selection changes allele frequencies. This is particularly critical for making sense 398 of evolution at the genetic level, for which we now have abundant data. 390

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Appendix A: Growth equation derivation

In this appendix we derive Eq. (5). Following the notation in the main text, the Poisson distributions for the x_i (or some subset of the x_i) will be denoted p, and we use P as a general shorthand for the probability of particular outcomes.

We start by separating the right hand side of Eq. (2) into three components

$$\Delta_{+}n_{i} = \Delta_{u}n_{i} + \Delta_{r}n_{i} + \Delta_{a}n_{i}, \tag{12}$$

which vary in relative magnitude depending on the propagule densities l_i . The first component, $\Delta_u n_i$, accounts for territories where only one focal propagule is present ($x_i = 1$ and $x_j = 0$ for $j \neq i$; u stands for "uncontested"). The proportion of territories where this occurs is $l_i e^{-L}$, and so

$$\Delta_u n_i = U l_i e^{-L} = m_i e^{-L}. \tag{13}$$

The second component, $\Delta_r n_i$, accounts for territories where a single focal propagule is present along with at least one non-focal propagule ($x_i = 1$ and $X_i \ge 1$ where $X_i = \sum_{j \ne i} x_j$ is the number of nonfocal propagules; r stands for "rare"). The number of territories where this occurs is $Up_i(1)P(X_i \ge 1) = m_i e^{-l_i} (1 - e^{-(L-l_i)})$. Thus

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$$\Delta_r n_i = m_i e^{-l_i} \left(1 - e^{-(L-l_i)}\right) \left\langle \frac{c_i}{c_i + \sum_{j \neq i} c_j x_j} \right\rangle_{\tilde{p}}, \tag{14}$$

where $\langle \rangle_{\tilde{p}}$ denotes the expectation with respect to the probability distribution \tilde{p} of nonfocal propagule abundances x_j , in those territories where exactly one focal propagule, and at least one non-focal propagule, landed.

The final contribution, $\Delta_a n_i$, accounts for territories where two or more focal propagules are present $(x_i \ge 2; a \text{ stands for "abundant"})$. Similar to Eq. (14), we have

$$\Delta_a n_i = U(1 - (1 + l_i)e^{-l_i}) \left\langle \frac{c_i x_i}{\sum_j c_j x_j} \right\rangle_{\hat{p}}$$
(15)

where \hat{p} is the probability distribution of both focal and nonfocal propagule abundances in those territories where at least two focal propagules landed.

To derive Eq. (5) we approximate the expectations in Eq. (14) and Eq. (15) by replacing x_i and the x_j with "effective" mean values as follows

$$\left\langle \frac{c_i}{c_i + \sum_{j \neq i} c_j x_j} \right\rangle_{\tilde{p}} \approx \frac{c_i}{c_i + \sum_{j \neq i} c_j \langle x_j \rangle_{\tilde{q}}}.$$
 (16)

 $\left\langle \frac{c_i x_i}{\sum_j c_j x_j} \right\rangle_{\hat{p}} \approx \frac{c_i \langle x_i \rangle_{\hat{q}}}{\sum_j c_j \langle x_j \rangle_{\hat{q}}}.$ (17)

Here the effective means $\langle \rangle_{\tilde{q}}$ and $\langle \rangle_{\hat{q}}$ are taken with respect to new distributions \tilde{q} and \hat{q} , respectively. In the following subsection we define \tilde{q} and \hat{q} and explain our reasoning for using these distributions to take the effective means.

The effective distributions $ilde{q}$ and \hat{q}

The approximations (16) and (17) must be consistent between rare and common types. To 532 illustrate, suppose that two identical types (same b, c and d) are present, with low $l_1 \ll 1$ 533 and high density $l_2 \approx L \gg 1$ respectively. Since L is large, uncontested territories make 534 up a negligible fraction of the total. The rare type grows almost entirely due to $\Delta_r n_1$, 535 while the common type grows almost entirely due to $\Delta_a n_2$. To ensure consistency, the ap-536 proximate per-capita growth rates implied by the approximations (16) and (17) must be 537 equal $\Delta_r n_1/m_1 = \Delta_a n_2/m_2$. Even small violations of this consistency condition would mean 538 exponential growth of one type relative to the other. This behavior is clearly pathological, 539 because any single-type population can be arbitrarily partitioned into identical rare and com-540 mon subtypes. Thus, predicted growth or decline would depend on an arbitrary assignment 541 of rarity. 542 For example, suppose that we use \tilde{p} and \hat{p} to calculate the effective means. The right 543

For example, suppose that we use \tilde{p} and \hat{p} to calculate the effective means. The right hand side of Eq. (16) is then approximately 1/(L+1), and since $l_1 \ll 1$ and $L \gg 1$ we have $\Delta_r n_1 \approx 1/(L+1)$ in Eq. (14). Similarly, for the common type, $\sum_j \langle x_j \rangle_{\hat{p}} = L$ in Eq. (17), and so $\Delta_a n_2 \approx 1/L$. Thus, the identical rare type is pathologically predicted to decline in frequency.

The effective distributions \tilde{q} and \hat{q} are devised to avoid this pathology. The idea is to make the approximation that the distribution for the total number of propagules per territory is the same in all territories. This is only an approximation because conditioning on focal propagules being present does change the distribution of X in the corresponding subset of territories (in the above example, the mean propagule density across all territories is L, but in the territories responsible for the growth of the rare type we have $\langle X \rangle_{\tilde{p}} = L + 1$).

More formally, let \mathbf{x} denote the vector of propagule abundances (x_1, \ldots, x_G) in a given territory, and $\mathbf{x}_i = (x_1, \ldots, x_{i-1}, x_{i+1}, \ldots, x_G)$ similarly denote the vector of non-focal abundances, so that $p(\mathbf{x}_i) = p_1(x_1) \cdots p_{i-1}(x_{i-1}) p_{i+1}(x_{i+1}) \cdots p_G(x_G)$. The corresponding total propagule numbers are denoted $X = \sum_{j} x_{j}$ and $X_{i} = X - x_{i}$. Then, in territories where one focal propagule and at least one non-focal propagule are present, the effective distribution is defined by

$$\tilde{q}(\mathbf{x}_i) = \sum_{X=2}^{\infty} P(X|X \ge 2) p(\mathbf{x}_i|X_i = X - 1), \tag{18}$$

where the total number of propagules X follows a Poisson distribution with mean L, and $P(X|X \ge 2) = P(X)/P(X \ge 2) = P(X)/(1 - (1 + L)e^{-L})$. Similarly, in territories where more than one focal propagule is present, the effective distribution is defined by

$$\hat{q}(\mathbf{x}) = \sum_{X=2}^{\infty} P(X|X \ge 2) p(\mathbf{x}|x_i \ge 2, X). \tag{19}$$

563 Calculating the effective means

Here we calculate the effective means, starting with the $\Delta_r n_i$ component. We have

$$\langle x_j \rangle_{\tilde{q}} = \sum_{\mathbf{x}_i} \tilde{q}(\mathbf{x}_i) x_j$$

$$= \frac{1}{1 - (1 + L)e^{-L}} \sum_{X=2}^{\infty} P(X) \sum_{\mathbf{x}_i} p(\mathbf{x}_i | X_i = X - 1) x_j. \tag{20}$$

The inner sum over \mathbf{x}_i is the mean number of propagules of a given nonfocal type j that will be found in a territory which received X-1 nonfocal propagules in total, which is equal to $\frac{l_j}{L-l_i}(X-1)$. Thus,

$$\langle x_j \rangle_{\tilde{q}} = \frac{l_j}{1 - (1 + L)e^{-L}} \frac{1}{L - l_i} \sum_{X=2}^{\infty} P(X)(X - 1)$$

$$= \frac{l_j}{1 - (1 + L)e^{-L}} \frac{L - 1 + e^{-L}}{L - l_i},$$
(21)

where the last line follows from $\sum_{X=2}^{\infty} P(X)(X-1) = \sum_{X=1}^{\infty} P(X)(X-1) = \sum_{X=1}^{\infty} P(X)X - \sum_{X=1}^{\infty} P(X)$. Substituting Eqs. (16) and (21) into Eq. (14), we obtain

$$\Delta_r n_i \approx m_i R_i \frac{c_i}{\overline{c}},\tag{22}$$

where R_i is defined in Eq. (6).

Turning now to the $\Delta_a n_i$ component, the mean focal abundance is

$$\langle x_{i} \rangle_{\hat{q}} = \sum_{\mathbf{x}} \hat{q}(\mathbf{x}) x_{i}$$

$$= \sum_{x_{i}} p(x_{i} | x_{i} \geq 2) x_{i}$$

$$= \frac{1}{1 - (1 + l_{i})e^{-l_{i}}} \sum_{x_{i} \geq 2} p(x_{i}) x_{i}$$

$$= l_{i} \frac{1 - e^{-l_{i}}}{1 - (1 + l_{i})e^{-l_{i}}}.$$
(23)

For nonfocal types $j \neq i$, we have

$$\langle x_{j} \rangle_{\hat{q}} = \sum_{X=2}^{\infty} P(X|X \ge 2) \sum_{\mathbf{x}} p(\mathbf{x}|x_{i} \ge 2, X) x_{j}$$

$$= \sum_{X=2}^{\infty} P(X|X \ge 2) \sum_{x_{i}} p(x_{i}|x_{i} \ge 2, X) \sum_{\mathbf{x}_{i}} p(\mathbf{x}_{i}|X_{i} = X - x_{i}) x_{j}$$

$$= \sum_{X=2}^{\infty} P(X|X \ge 2) \sum_{x_{i}} p(x_{i}|x_{i} \ge 2, X) \frac{l_{j}(X - x_{i})}{L - l_{i}}$$

$$= \frac{l_{j}}{L - l_{i}} \left[\sum_{X=2}^{\infty} P(X|X \ge 2) X - \sum_{x_{i}} p(x_{i}|x_{i} \ge 2) x_{i} \right]$$

$$= \frac{l_{j}}{L - l_{i}} \left(L \frac{1 - e^{-L}}{1 - (1 + L)e^{-L}} - l_{i} \frac{1 - e^{-l_{i}}}{1 - (1 + l_{i})e^{-l_{i}}} \right). \tag{24}$$

In going from line 2 to 3, we used the same logic used to evaluate the inner sum in Eq. (20), and in going from 3 to 4 we have separately evaluated the contributions from the X and x_i terms in the numerator. Combining these results with Eqs. (15) and (17), we obtain

$$\Delta_a n_i = m_i A_i \frac{c_i}{\overline{c}},\tag{25}$$

where A_i is defined in Eq. (6).

571 Approximation limits

Eq. (16) and (17) must not only be consistent with each other, they must also be individually good approximations. Here we evaluate these approximations.

The fundamental requirement for making the replacement in Eqs. (16) and (17) is that we can ignore the fluctuations in the x_i and hence replace them with a constant effective mean value. Mathematically, we require that the standard deviations $\sigma_{\tilde{q}}(\sum_{j\neq i}c_jx_j)$ and $\sigma_{\tilde{q}}(\sum_{j}c_jx_j)$ must be sufficiently small compared to the corresponding means $\langle \sum_{j\neq i}c_jx_j\rangle_{\tilde{q}}$ and $\langle \sum_{j}c_jx_j\rangle_{\tilde{q}}$ in Eqs. (16) and (17) respectively.

To evaluate these standard deviations, we will work with \tilde{p} and \hat{p} distributions instead of \tilde{q} and \hat{q} . This is mathematically much simpler because the x_i are independent under \tilde{p} and \hat{p} , and is justified by the fact that \tilde{p} and \hat{p} are closely related to \tilde{q} and \hat{q} respectively, and so we expect the relevant means and standard deviations will be similar.

Starting with Eq. (16), we have $\langle x_j \rangle_{\tilde{p}} = l_j/C$, where $C = 1 - e^{-(L-l_i)}$, and the corresponding variances and covariances are given by

$$\sigma_{\tilde{p}}^{2}(x_{j}) = \langle x_{j}^{2} \rangle_{\tilde{p}} - \langle x_{j} \rangle_{\tilde{p}}^{2}$$

$$= \frac{l_{j}^{2} + l_{j}}{C} - \frac{l_{j}^{2}}{C^{2}}$$

$$= \left(1 - \frac{1}{C}\right) \frac{l_{j}^{2}}{C} + \frac{l_{j}}{C}, \tag{26}$$

and

$$\sigma_{\tilde{p}}(x_{j}, x_{k}) = \langle x_{j} x_{k} \rangle_{\tilde{p}} - \langle x_{j} \rangle_{\tilde{p}} \langle x_{k} \rangle_{\tilde{p}}$$

$$= \frac{1}{C} \langle x_{j} x_{k} \rangle_{p} - \frac{l_{j} l_{k}}{C^{2}}$$

$$= \left(1 - \frac{1}{C}\right) \frac{l_{j} l_{k}}{C} \qquad j \neq k. \tag{27}$$

Note that 1-1/C is negative because C<1. Decomposing the variance in $\sum_{j\neq i}c_jx_j$,

$$\sigma_{\tilde{p}}^2(\sum_{j\neq i} c_j x_j) = \sum_{j\neq i} \left[c_j^2 \sigma_{\tilde{p}}^2(x_j) + 2 \sum_{k>j, k\neq i} c_j c_k \sigma_{\tilde{p}}(x_j, x_k) \right], \tag{28}$$

584 we obtain

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$$\frac{\sigma(\sum_{j\neq i} c_j x_j)}{\langle \sum_{j\neq i} c_j x_j \rangle} = C^{1/2} \frac{\left(\sum_{j\neq i} c_j^2 l_j + (1 - \frac{1}{C}) \left(\sum_{j\neq i} c_j l_j\right)^2\right)^{1/2}}{\sum_{j\neq i} c_j l_j}.$$
 (29)

Eq. (29) reveals two key points. First, when the c_j have similar magnitudes (their ratios 585 are of order one), Eq. (16) is an excellent approximation. In this case, the right hand side of Eq. (29) is approximately equal to $C^{1/2} \left(\frac{1}{L-l_i} + 1 - \frac{1}{C} \right)^{1/2}$, which is small for both low and high nonfocal densities. The worst case scenario occurs when $L - l_i$ is of order one, and it 588 can be directly verified that Eq. (16) is then still a good approximation (see Fig. 8). Second, 589 if some of the c_j are much larger than the others, the relative fluctuations in $\sum_{j\neq i} c_j x_j$ can 590 be large. Specifically, in the presence of a rare, strong competitor $(c_j l_j \gg c_{j'} l_{j'})$ for all other 591 nonfocal types j', and $l_j \ll 1$), then the right hand side of Eq. (29) can be large and we 592 cannot make the replacement Eq. (16). Fig. 8 shows the breakdown of the effective mean 593 approximation when the are large differences in c. 594

Turning now to Eq. (17), all covariances between nonfocal types are now zero, so that

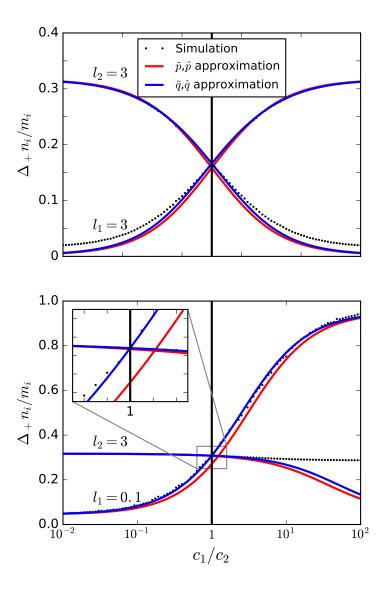


Figure 8: Comparison of our \tilde{q},\hat{q} approximation with simulations, and also with the naive \tilde{p},\hat{p} approximation, as a function of the relative c difference between two types. Our approximation breaks down in the presence of large c differences. The inset shows the pathology of the \tilde{p},\hat{p} approximation — growth rates are not equal in the neutral case c=1. Simulation procedure is the same as in Fig. 3, with $U=10^5$.

596 $\sigma_{\hat{p}}^2(\sum c_j x_j) = \sum c_j^2 \sigma_{\hat{p}}^2(x_j)$, where $\sigma_{\hat{p}}^2(x_j) = l_j$ for $j \neq i$. Here

$$\sigma_{\hat{p}}^{2}(x_{i}) = \frac{l_{i}}{D} \left(l_{i} + 1 - e^{-l_{i}} - \frac{l_{i}}{D} \left(1 - e^{-l_{i}} \right)^{2} \right), \tag{30}$$

where $D = 1 - (1 + l_i)e^{-l_i}$, and

$$\frac{\sigma_{\hat{p}}(\sum c_j x_j)}{\langle \sum c_j x_j \rangle} = \frac{\left(\sum_{j \neq i} c_j^2 l_j + c_i^2 \sigma_{\hat{p}}^2(x_i)\right)^{1/2}}{\sum_{j \neq i} c_j l_j + c_i l_i (1 - e^{-l_i})/D}.$$
(31)

Similarly to Eq. (29), the right hand side of Eq. (31) is small for both low and high nonfocal densities. Again, the worst case scenario occurs when l_i and $L - l_i$ are of order 1, but Eq. (17) is still a good approximation in this case. Again, the approximation breaks down in the presence of a rare, strong competitor (Fig. 8).

Appendix B: Total density in the Lotka-Volterra competition model

Here we show that under the Lotka-Volterra model of competition, total density N does not in general remain constant over a selective sweep in a crowded population even if the types have the same equilibrium density (for a related discussion on the density- and frequencydependence of selection in the Lotka-Volterra model, see (Smouse, 1976; Mallet, 2012)).

We assume equal effects of crowding within types $\alpha_{11} = \alpha_{22} = \alpha_{\text{intra}}$ and $N = 1/\alpha_{\text{intra}}$ and check whether it is then possible for $\frac{dN}{dt}$ to be zero in the sweep $(n_1, n_2 \neq 0)$. Substituting these conditions into Eq. (10), we obtain

$$\frac{dn_1}{dt} = r_1(\alpha_{11} - \alpha_{12})n_1n_2
\frac{dn_2}{dt} = r_2(\alpha_{22} - \alpha_{21})n_1n_2$$
(32)

Adding these together, $\frac{dN}{dt}$ can only be zero if

$$r_1(\alpha_{\text{intra}} - \alpha_{12}) + r_2(\alpha_{\text{intra}} - \alpha_{21}) = 0.$$
(33)

To get some intuition for Eq. (33), suppose that a mutant arises with improved competitive ability but identical intrinsic growth rate and equilibrium density $(r_1 = r_2 \text{ and } \alpha_{11} = \alpha_{22})$. This could represent a mutation to an interference competition trait, for example (Gill, 1974). Then, according the above condition, for N to remain constant over the sweep, the mutant must find the wildtype more tolerable than itself by exactly the same amount that the wildtype finds the mutant less tolerable than itself.

Even if we persuaded ourselves that this balance of inter-type interactions is plausible in some circumstances, when multiple types are present the requirement for constant N becomes

$$\sum_{ij} r_i (\alpha_{\text{intra}} - \alpha_{ij}) p_i p_j = 0, \tag{34}$$

which depends on frequency and thus cannot be satisfied in general for constant inter-type coefficients α_{ij} . Therefore, Lotka-Volterra selection will generally involve non-constant N.

Appendix C: Density-dependence of b-selection

In section "Density-regulating traits and the threat of strong selection" we argued that the density-dependent factor $f(\bar{b}, N)$ is unchanged at the beginning and end points of an equilibrium-to-equilibrium b. Here we estimate the magnitude of the deviation in $f(\bar{b}, N)$ during the sweep.

For simplicity, we introduce the notation D = N/T and assume that D is small. We can thus make the approximation $1 - e^{-\bar{b}D} \approx \bar{b}D$ and $f(\bar{b}, N) \approx \bar{b}(1 - D)$. We expect this to be a conservative approximate based on the worst case scenario, because N is most

sensitive to an increase in b in this low-density linear regime. We first calculate the value of $f(\bar{b}, N)$ at the halfway point in a sweep, where the halfway point is estimated with simple linear averages for b and N. The sweep is driven by a b variant with $b_j = b_i(1 + \epsilon)$, and we denote the corresponding initial and final densities by D_i and D_j respectively, where we have $d_i = b_i(1 - D_i) = b_j(1 - D_j)$. We obtain

$$f_{\text{half}} = f(\frac{b_i + b_j}{2}, \frac{N_i + N_j}{2}) = \frac{b_i + b_j}{2} \left(1 - \frac{D_i + D_j}{2} \right)$$

$$= \frac{1}{4} (b_i + b_j)(2 - D_i - D_j)$$

$$= \frac{1}{4} (2d_i + b_i(1 - D_j) + b_j(1 - N_i)). \tag{35}$$

Dividing by d_i , the proportional deviation in f(N) at the midpoint of the sweep is

$$\frac{f_{\text{half}}}{d_i} = \frac{1}{4} \left(2 + \frac{b_i}{b_j} + \frac{b_j}{b_i} \right)
= \frac{1}{4} \left(2 + \frac{1}{1+\epsilon} + 1 + \epsilon \right)
= 1 + \frac{1}{4} (\epsilon^2 - \epsilon^3 + \dots),$$
(36)

where we have used the Taylor expansion $\frac{1}{1+\epsilon} = 1 - \epsilon + \epsilon^2 - \epsilon^3 + \dots$

By contrast, for a δ sweep in Eq. (11), the density-dependent term N increases by a factor of $\frac{1}{1-\epsilon} = 1 + \epsilon + \epsilon^2 + \ldots$ Thus, the deviations in f(N) are an order of magnitude smaller than those shown in Fig. (6).