

# Density-dependent selection with strictly relative contests

*Keywords:*  $r/K$  selection, absolute fitness, eco-evo, competition-colonization trade-off, fluctuating selection, storage effect.

## Abstract

This excludes fundamental ecological factors such as dynamic population size or density-dependence from the most genetically-realistic treatments of evolution, a problem that inspired MacArthur's influential but problematic  $r/K$  theory.

Following the spirit of  $r/K$ -selection as a general-purpose theory of density-dependent selection

new model of density-dependent selection by generalizing the fixed-density classic lottery model of territorial acquisition to accommodate arbitrary population densities.

We show that, with density dependence, co-existence is possible in the lottery model in a stable environment.

Inspired by natural *Drosophila* populations, we consider co-existence under strong, seasonally-fluctuating selection coupled to large cycles in population density, and show that co-existence (stable polymorphism) is promoted via a combination of the classic storage effect and density-regulated population growth.

## Introduction

There are a variety of different measures of fitness. Some widely used examples in evolutionary ecology are expected lifetime reproductive ratio  $R_0$ , intrinsic growth rate  $r$ , saturation population density (often labeled “ $K$ ”) [Benton and Grant, 2000], and invasion fitness [Metz et al., 1992]. In addition, “relative fitness” is the standard in much of evolutionary biology, particularly evolutionary genetics, where attention is generally restricted to relative genotypic proportions [Barton et al., 2007, pp. 468]. This variety is not necessarily problematic in itself, because different fitness may be more useful in different circumstances. But any measure of fitness should ultimately be grounded in the processes of birth and death which govern population ecology and demography [Doebeli et al., 2017, Metcalf and Pavard, 2007]. While this grounding is apparent for absolute fitness measures like  $r$  and  $K$ , relative fitness seems largely divorced from population ecology.

In uncrowded populations, relative fitness simply represents differences in the intrinsic exponential growth rate  $r$  [Crow et al., 1970, pp. 26], with selection favoring greater  $r$  ( $r$ -selection). In crowded populations, relative fitness models almost universally assume that total population size  $N$  is fixed, or has some externally imposed time course. This is exemplified by the Wright-Fisher model, in which time advances in discrete non-overlapping generations, and fitness can be interpreted as a product of fertility and juvenile viability [Crow et al., 1970, pp. 185]. The limitations of these relative fitness models are openly acknowledged, usually with an emphasis on the difficulty of incorporating more of the life cycle “components” of fitness (e.g. [Ewens, 2004, pp. 276]). But more fundamentally, the constant- $N$ , relative fitness description uncouples selection and demography, at odds with the fact that the same birth/death events drive both.

The issue can be expressed more formally by revisiting MacArthur’s famous analysis of selection in crowded populations [MacArthur and Wilson, 1967]. MacArthur considers a population consisting of two types with densities  $n_1$  and  $n_2$  subject to density-dependent population growth described by

$$\frac{dn_1}{dt} = f_1(n_1, n_2) \quad \frac{dn_2}{dt} = f_2(n_1, n_2). \quad (1)$$

Since no population has unlimited resources, the functions  $f_1$  and  $f_2$  must decline to zero if  $n_1$  or  $n_2$  are made sufficiently large. This defines the 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 shape of these nullclines. Specifically, a type will be excluded if its nullcline is completely contained in the region bounded by the other type's nullcline. In other words, 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's argument is often presented using the logistic model and its bi-allelic diploid variants [citations]. Positive selection in crowded populations is then necessarily tied to increases in equilibrium population size — commonly referred to as “K-selection”. Clearly this is incompatible with the constant  $N$  assumption of relative fitness models. While MacArthur's argument is not restricted to the logistic model, other standard ecological models like the Lotka-Volterra competition equations, or consumable resource models, also tie selection in crowded populations to changes in  $N$ , albeit in more subtle ways (we return to this in section BLAH). More generally, it is not clear how relative fitness models fit in with MacArthur's argument at all, since they only allow for selection along lines defined by  $n_1 + n_2 = N$  for each  $N$  (Fig. 1b); the  $f_1$  and  $f_2$  nullclines are thus not even defined. We are thus faced with the possibility that the ubiquitous constant- $N$ , relative fitness description of selection could be incompatible with a huge class of population ecological processes occurring in nature and experiments.

Here we introduce a novel model of density-dependent population growth based on territorial contests, and show that when this model reaches a demographic steady-state, the constant- $N$ , relative fitness picture emerges. Our model is firmly grounded in population ecology, with fundamental parameters given by birth and death rates, and competitive ability. We show that this model can also be interpreted as a density-dependent generalization of the Wright-Fisher model with overlapping generations.

Futhermore, we show that our model is entirely consistent with MacArthur's analysis of selection in crowded poulations. In particular, we emphasize that MacArthur's argument does

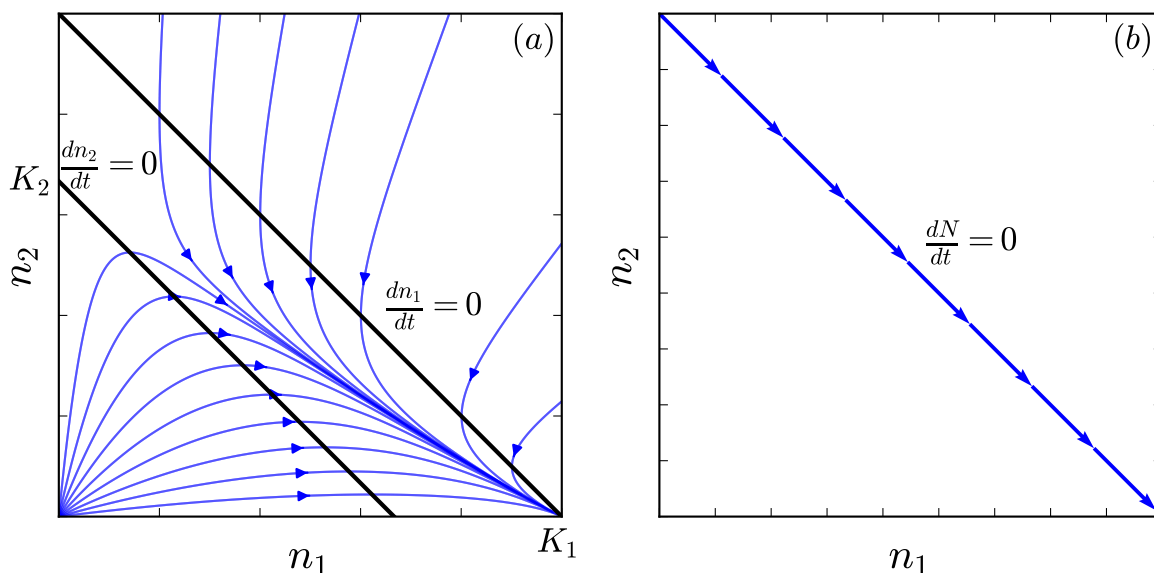


Figure 1: (a) MacArthur’s dynamical argument for why “fitness is  $K$ ” in crowded environments, illustrated using the logistic model  $f_1 = r_1(1 - \frac{n_1+n_2}{K_1})n_1$  and  $f_2 = r_2(1 - \frac{n_1+n_2}{K_2})n_1$  in Eq. (1). Here  $r_1 = r_2$  and  $K_1 > K_2$ . (b) The constant- $N$ , relative fitness description of selection.

not justify the widespread intuition that selection in crowded environments is necessarily connected to achieving greater densities [Anderson, 1971]. This is largely an artifact of the models historically used in the density-dependent selection literature, which ignore relative contests.

Our model is essentially a density-dependent generalization of the classic ecological lottery model Chesson and Warner [1981]. In the lottery model, mature individuals (“adults”) each require their own territory, whereas newborn individuals (“propagules”) disperse to, and subsequently compete for, territories made available by the death of adults. Territorial contest among propagules leaves a single victorious adult per territory, the victor chosen at random from the propagules present, with probabilities weighted by a coefficient for each type representing competitive ability, akin to a weighted lottery [Sale, 1977].

The classic lottery model assumes a saturated population with constant  $N$ , and a large number of propagules dispersing to each territory (the Wright-Fisher model makes a similar “infinite propagule” assumption to justify sampling with replacement). As such, the lottery model breaks down at low densities (few propagules dispersing to each territory). Our first task is to ana-

lytically extend the classic lottery model to correctly account for low density behavior (sections “Model” and “Mean field approximation”). We then...

## Model

We assume that reproductively mature individuals (“adults”) each require their own territory to survive and reproduce (Fig. 2). All territories are identical, and the total number of territories is  $T$ . Time  $t$  advances in discrete iterations, each representing the time from birth to reproductive maturity. In iteration  $t$ , the number of adults of the  $i$ ’th genotype is  $n_i(t)$ , the total number of adults is  $N(t) = \sum_i n_i(t)$ , and the number of unoccupied territories is  $U(t) = T - N(t)$ .

We assume that the  $n_i$  and  $T$  are large enough that stochastic fluctuations in the  $n_i$  (“drift”) can be ignored. We derive deterministic equations for the expected change in the  $n_i$  over time, leaving the evaluation of drift for future work. This is an excellent approximation when the  $n_i$  are all large. However, we also do not evaluate the initial stochastic behaviour of adaptive mutant lineages while they are at low abundance. When considering new mutations, we therefore restrict our attention to begin with the earliest (lowest  $n_i$ ) deterministic behavior of mutant lineages (the transition to deterministic growth occurs at an abundance  $n_i$  of order equal to their inverse expected absolute growth rate; Uecker and Hermisson 2011).

Each iteration, adults produce new offspring (“propagules”),  $m_i$  of which disperse to unoccupied territories. We assume that adults cannot be ousted from their territories, so that  $m_i$  only includes propagules landing on unoccupied territories. Propagules disperse at random over the unoccupied territories, regardless of distance from their parents, and independently of each other. There is no interaction between propagules (e.g. avoidance of territories crowded with propagules). Loss of propagules during dispersal is subsumed into  $m_i$ .

In general,  $m_i$  will increase with  $n_i$ , and will depend on population density  $N$ . For example, if  $b_i$  is the number of successfully dispersing propagules produced per genotype  $i$  adult, then the loss of propagules due to dispersal to occupied territories implies  $m_i = b_i(1 - N/T)n_i$ , akin

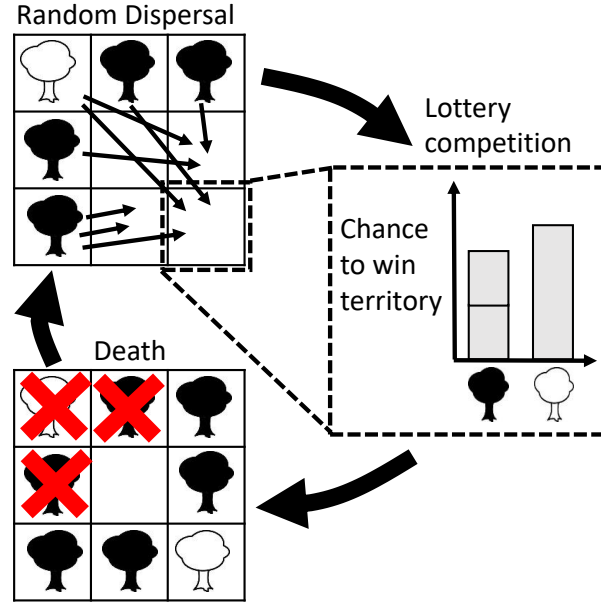


Figure 2: Each iteration of our model has three elements. First, propagules are produced by adults and dispersed at random (only propagules landing on unoccupied territories are shown). Some territories may receive zero propagules. Lottery competition then occurs in each unoccupied territory that receives a propagule (only illustrated in one territory). Each genotype has a probability proportional to  $c_i x_i$  of securing a given territory, where  $c_i$  measures competitive ability and  $x_i$  is the number of propagules that disperse there. In the illustrated territory, the black genotype disperses more propagules but is a poorer competitor. Territories are then made available by adult mortality (red crosses).

to Levins' competition-colonization model [Levins and Culver, 1971, Tilman, 1994]. In section "Cyclical birth and death rates" we evaluate Eq. (5) numerically using this functional form for  $m_i$ , with  $b_i$  assumed to be constant.

In "Invasion of rare genotypes and coexistence", we assume the simpler form  $m_i = b_i n_i$ , with constant  $b_i$ , meaning that all propagules land on unoccupied territories (a form of directed dispersal). This simplifies the mathematics without affecting the results of those sections, which only depend on the low-frequency invasion behavior of Eq. (5). Note that due to our assumption of uniform dispersal, the parameter  $b_i$  can be thought of as a measure of "colonization ability", which combines fecundity and dispersal ability [Bolker and Pacala, 1999, Levins and Culver, 1971, Tilman, 1994].

The number of individuals of the  $i$ 'th genotype landing in any particular territory is denoted  $x_i$ . We assume that  $x_i$  follows a Poisson distribution  $p_i(x_i) = l_i^{x_i} e^{-l_i} / x_i!$ , where  $l_i = m_i / U$  is the mean territorial propagule density. This approximation becomes exact when the  $n_i$  are large enough that drift in  $n_i$  can be ignored (Appendix A).

When multiple propagules land on the same territory, the victor is determined by lottery competition: genotype  $i$  wins a territory with probability  $c_i x_i / \sum_j c_j x_j$ , where  $c_i$  is a constant representing relative competitive ability (Fig. 2).

In the classic lottery model [Chesson and Warner, 1981], unoccupied territories are assumed to be saturated with propagules from every genotype  $l_i \gg 1$ . From the law of large numbers, the composition of propagules in each territory will then not deviate appreciably from the mean composition  $l_1, l_2, \dots, l_G$  ( $G$  is the number of genotypes present), and so the probability that genotype  $i$  wins any particular unoccupied territory is approximately  $c_i l_i / \sum_j c_j l_j$ . Let  $\Delta_+ n_i$  denote the number of territories won by genotype  $i$ . Then  $\Delta_+ n_1, \Delta_+ n_2, \dots, \Delta_+ n_G$  follow a multinomial distribution with  $U$  trials and success probabilities  $\frac{c_1 l_1}{\sum_j c_j l_j}, \frac{c_2 l_2}{\sum_j c_j l_j}, \dots, \frac{c_G l_G}{\sum_j c_j l_j}$ , respectively. Genotype  $i$  is expected to win  $c_i l_i / \sum_j c_j l_j$  of the  $U$  available territories, and deviations from this expected



outcome are small (since  $T$  is large by assumption), giving

$$\Delta_+ n_i(t) = \frac{c_i l_i}{\sum_j c_j l_j} U(t) = b_i n_i \frac{1}{L} \frac{c_i}{\bar{c}}, \quad (2)$$

where  $\bar{c} = \sum_j c_j m_j / M$  is the mean propagule competitive ability for a randomly selected propagule,  $L = M/U$  is the total propagule density and  $M = \sum_j m_j$  is the total number of propagules.

There is a close connection between the classic lottery model and the Wright-Fisher model of genetic drift [Svardal et al., 2015]. In the Wright-Fisher model, genotype abundances are sampled each generation from a multinomial distribution with success probabilities  $w_i n_i / \sum_j w_j n_j$ , where  $w$  is relative fitness and the  $n_i$  are genotype abundances in the preceding generation. Population size  $N$  remains constant. This is mathematically equivalent to the classic lottery model with non-overlapping generations ( $d_i = 1$  for all  $i$ ) and  $w_i = b_i c_i$ . Thus, the classic lottery model allows us to replace the abstract Wright-Fisher relative fitnesses  $w_i$  with more ecologically-grounded fecundity, competitive ability and mortality parameters  $b_i$ ,  $c_i$  and  $d_i$ , respectively. Since birth and death rates affect absolute abundances, this allows us to evaluate selection at different densities (after appropriate extensions are made), in an otherwise very similar model to the canonical Wright-Fisher. We therefore expect that drift in realized values of  $n_i$  in our extended lottery model should be similar to that in the Wright-Fisher model, but we leave this for future work.

In our extension of the classic lottery model, we do not restrict ourselves to high propagule densities. Eq. (2) is nonsensical if even a single type has low propagule density ( $l_i \ll 1$ ): genotype  $i$  can win at most  $m_i$  territories, yet Eq. (2) demands  $c_i l_i / \sum_j c_j l_j$  of the  $U$  unoccupied territories, for any value of  $U$ . Intuitively, the cause of this discrepancy is that individuals are discrete. Genotypes with few propagules depend on the outcome of contests in territories where they have at least one propagule present, not some small fraction of a propagule as would be implied by small  $l_i$  in the classic lottery model. In other words, deviations from the mean propagule composition  $l_1, l_2, \dots, l_G$  are important at low density.

We expect that a fraction  $p_1(x_1) \dots p_G(x_G)$  of the  $U$  unoccupied territories will have the

155 propagule composition  $x_1, \dots, x_G$ . Genotype  $i$  is expected to win  $c_i x_i / \sum_j c_j x_j$  of these. Ignoring  
 156 fluctuations about these two expectations (due to our no-drift, large  $T$ , large  $n_i$  approximation),  
 157 genotype  $i$ 's territorial acquisition is given by

$$\Delta_+ n_i(t) = U(t) \sum_{x_1, \dots, x_G} \frac{c_i x_i}{\sum_j c_j x_j} p_1(x_1) \dots p_G(x_G), \quad (3)$$

158 in our extended lottery model, where the sum only includes territories with at least one propag-  
 159 ule present. Note that unlike the classic lottery model, not all unoccupied territories are claimed  
 160 each iteration, since under Poisson dispersal a fraction  $e^{-L}$  remain unoccupied.

161 We assume that mortality only occurs in adults (Fig. 2; setting aside the juvenile deaths  
 162 implicit in territorial contest), and at a constant, genotype-specific per-capita rate  $0 \leq d_i \leq 1$ , so  
 163 that the overall change in genotype abundances is

$$\Delta n_i(t) = \Delta_+ n_i(t) - d_i n_i(t). \quad (4)$$

## 164 Results

### 165 Mean Field Approximation

166 Eq. (3) involves an expectation over the time-dependent dispersal distributions  $p_i$ , and is thus  
 167 too complicated to give intuition about the dynamics of density-dependent lottery competition.  
 168 We now evaluate this expectation using a “mean field” approximation.

169 Similarly to the high- $l_i$  approximation of classic lottery model, we replace the  $x_i$  with ap-  
 170 propriate mean values, although we cannot simply replace  $x_i$  with  $l_i$ . For a genotype with low  
 171 propagule density  $l_i \ll 1$ , we have  $x_i = 1$  in the territories where its propagules land, and so its  
 172 growth comes entirely from territories which deviate appreciably from  $l_i$ . To account for this, we  
 173 separate Eq. (3) into  $x_i = 1$  and  $x_i > 1$  parts. Our more general mean field approximation only  
 174 requires that there are no large discrepancies in competitive ability (i.e. we do not have  $c_i/c_j \gg 1$

175 for any two genotypes). We obtain (details in Appendix B)

$$\Delta_+ n_i(t) \approx b_i n_i \left[ e^{-L} + (R_i + A_i) \frac{c_i}{\bar{c}} \right], \quad (5)$$

176 where

$$R_i = \frac{\bar{c} e^{-l_i} (1 - e^{-(L-l_i)})}{c_i + \frac{\bar{c} L - c_i l_i}{L - l_i} \frac{L - 1 + e^{-L}}{1 - (1+L)e^{-L}}}, \quad (6)$$

177 and

$$A_i = \frac{\bar{c} (1 - e^{-l_i})}{\frac{1 - e^{-l_i}}{1 - (1+l_i)e^{-l_i}} c_i l_i + \frac{\bar{c} L - c_i l_i}{L - l_i} \left( L \frac{1 - e^{-L}}{1 - (1+L)e^{-L}} - l_i \frac{1 - e^{-l_i}}{1 - (1+l_i)e^{-l_i}} \right)}. \quad (7)$$

178 To supplement our analytical mean field derivation, we did numerical simulations of our exact  
 179 our density-dependent lottery model, and verified that Eq. (5) is a good approximation (Ap-  
 180 pendix B). Thus, Eq. (5) describes how type abundances change over time in a lottery model  
 181 where population density can itself vary with time.

182 Comparing Eq. (5) to Eq. (2), the classic lottery per-propagule success rate  $c_i/\bar{c}L$  has been  
 183 replaced by three separate terms. The first,  $e^{-L}$ , accounts for propagules which land alone on  
 184 unoccupied territories; these territories are won without contest. The second,  $R_i c_i/\bar{c}$  represents  
 185 competitive victories when the  $i$  genotype is a rare invader in a high density population: from  
 186 Eq. (6),  $R_i \rightarrow 0$  when the  $i$  genotype is abundant ( $l_i \gg 1$ ), or other genotypes are collectively  
 187 rare ( $L - l_i \ll 1$ ). The third term,  $A_i c_i/\bar{c}$ , represents competitive victories when the  $i$  genotype  
 188 is abundant:  $A_i \rightarrow 0$  if  $l_i \ll 1$ . The relative importance of these three terms varies with both  
 189 the overall propagule density  $L$  and the relative propagule frequencies  $m_i/M$ . If  $l_i \gg 1$  for all  
 190 genotypes, we recover the classic lottery model (only the  $A_i c_i/\bar{c}$  term remains, and  $A_i \rightarrow 1/L$ ).

### 191 ***K*-selection, *c*-selection and relative fitness**

192 Here we compare MacArthur's claims about selection in crowded populations with our density-  
 193 dependent lottery model.

194 In the Introduction we gave the essential details of MacArthur's general argument, but we

195 did not specify the role of “ $K$ ”.

196 revolving around the shape of the nullclines  $f_1(n_1, n_2) = 0$  and  $f_2(n_1, n_2) = 0$  of Eq. (1)

197 The symbol “ $K$ ” enters the argument as the general label for the four intersection points of  
198 the nullclines with the  $n_1$  and  $n_2$  axes, specifically  $f_1(K_{11}, 0) = 0$ ,  $f_1(0, K_{12}) = 0$ ,  $f_2(0, K_{22}) = 0$   
199 and  $f_2(K_{21}, 0) = 0$ . These  $K$  values determine whether a region of higher-density growth exists  
200 for each type, provided that the nullclines are close to being straight lines.

201 We are now in a position to evaluate MacArthur’s claim that “fitness is  $K$ ” in crowded en-  
202 vironments. Importantly, only  $K_{11}$  and  $K_{22}$  are saturation densities analogous to “ $K$ ” in the  
203 logistic model;  $K_{12}$  and  $K_{21}$  represent the effects of competition between types. For instance, in  
204 the case of the Lotka-Volterra competition model we have  $f_1(n_1, n_2) = r_1(1 - \alpha_{11}n_1 - \alpha_{12}n_2)n_1$   
205 where  $\alpha_{11} = 1/K_{11}$  measures competitive effects between individuals of the first type, whereas  
206  $\alpha_{12} = 1/K_{12}$  measures the effects of competition from individuals of the second type. Thus,  
207 “fitness is  $K$ ” in the sense that selection in crowded populations either favors the ability to keep  
208 growing at ever higher densities (moving a type’s own nullcline outwards), or the ability to sup-  
209 press the growth of competitors at lower densities (moving the nullcline of competitors inwards).  
210 This general idea applies even if the nullclines are nonlinear to such an extent that the “ $K$ ” values  
211 themselves do not give much information about the regions of high-density growth.

## 212 Coexistence in constant and cyclical environments

213 In the previous section we only considered how  $b$ ,  $c$  and  $d$  should respond to selection in Grime’s  
214 environmental extremes, based on invasion fitness. Here we further explore the low frequency  
215 behavior of Eq. (5) to determine which types can coexist in a constant environment, and then  
216 consider the full time-dependent behaviour of Eq. (5) in a cyclical environment.

217 In a constant environment, stable coexistence is possible in our extended lottery model. A  
218  $b$ -specialist  $i$  and  $c$ -specialist  $j$  ( $b_i > b_j$ ,  $c_j > c_i$ ) can co-exist because then propagule density  
219  $L$  is frequency-dependent, and so is the importance of competitive ability (Appendix D). This  
220 is a version of the classic competition-colonization trade-off [Levins and Culver, 1971, Tilman,

1994]; the competitor ( $c$ -specialist) leaves many territories unoccupied (low  $L$ ) due to its poor colonization ability (low  $b$ ), which the colonizer ( $b$ -specialist) can then exploit. A similar situation holds for coexistence between high- $c$  and low- $d$  specialists; a “competition-longevity” trade-off [Tilman, 1994]. These forms of co-existence require density dependence (being mediated by  $L$ ), and are not present in the classic lottery model. Coexistence is not possible between  $b$ - and  $d$ -specialists in a constant environment (Appendix D).

Now suppose that birth and death rates vary periodically with amplitude sufficient to cause large changes in population density. This example is inspired by natural *Drosophila* populations, which expand rapidly in the warmer months when fruit is abundant, but largely die off in the colder months. Along with this seasonal population density cycle, hundreds of polymorphisms exhibit frequency cycles that are in phase with the seasons [Bergland et al., 2014]. Some of these polymorphisms may be adaptive and potentially millions of years old, suggesting stable coexistence [Bergland et al., 2014, Messer et al., 2016]. Selection on allele frequencies thus occurs on the same time scale as population demography, a situation vastly more complicated than classical sweeps in demographically stable populations [Messer et al., 2016].

The classical population genetic treatment of fluctuating selection suggests that environmental fluctuations do not promote coexistence. Allele frequencies are successively multiplied by relative fitness values for each environmental iteration, and so two alleles favored in different environments can only stably coexist if the product of fitnesses for one type exactly equals the product for the other [Dempster, 1955]. Thus, stable coexistence still requires frequency-dependent selection or heterozygote advantage (as is required in a constant environment).

This classical argument overlooks two general mechanisms that promote coexistence in fluctuating environments [Messer et al., 2016]. The first is the classic version of the storage effect, which occurs when part of the population is protected from selection (due to overlapping generations in the lottery model; Chesson and Warner 1981). The second is the bounded population size effect of Yi and Dean [2013], which occurs when each environmental cycle involves growth from low to high density, with the time spent growing each cycle dependent on the fitness of the

types present.

Fig. 3a-c shows the behavior of Eq. (5) for an example where  $b$  and  $d$  cycle between zero and positive values (“summers” with rapid growth and no mortality, and “winters” with mortality and no growth). Both the storage effect (adults are sheltered from selection during the summer growth phase) and the bounded density effect (expansion to high density occurs every cycle) are operating. Two types are present, a  $b$ -specialist, which is better at rapidly growing in the summer (higher  $b$ ), and a  $d$ -specialist which is better at surviving the winter (lower  $d$ ). Neither type has an advantage over a full environmental cycle, and they stably coexist. This is due to a combination of the storage and bounded density effects (recall that stable coexistence between  $b$  and  $d$  specialists was not possible in a constant environment).

The classic lottery model (Eq. BLAH) fails to give co-existence for these parameters because expansion to carrying capacity occurs immediately at the start of the summer (Fig. 3d-f). As a result, coexistence requires that the winter survivor’s  $b$  must be about 5 times smaller than required when we properly account for the growth in the abundance of each type using Eq. (5) (keeping the other parameters the same; Fig. 3g-i). Previous models of the promotion of genetic variation via the storage effect [Ellner and Hairston Jr, 1994] similarly assume that the total number of offspring per iteration is constant, and would produce a similar error.

## Discussion

It is interesting to compare the predictions of the extended lottery model with earlier approaches, such as the  $r/K$  scheme, where  $r = b - d$  is the maximal, low-density growth rate [Pianka, 1972]. Confusingly, the term “ $K$ -selection” sometimes refers generally to selection at high density [Pianka, 1972], encompassing both selection for higher saturation density [MacArthur and Wilson, 1967] and competitive ability [Gill, 1974]. Contrary to predictions of an  $r/K$  trade-off, empirical studies have shown that maximal growth rate at low density and the high density at which saturation occurs (measured by abundance) are positively correlated, both between species/strains

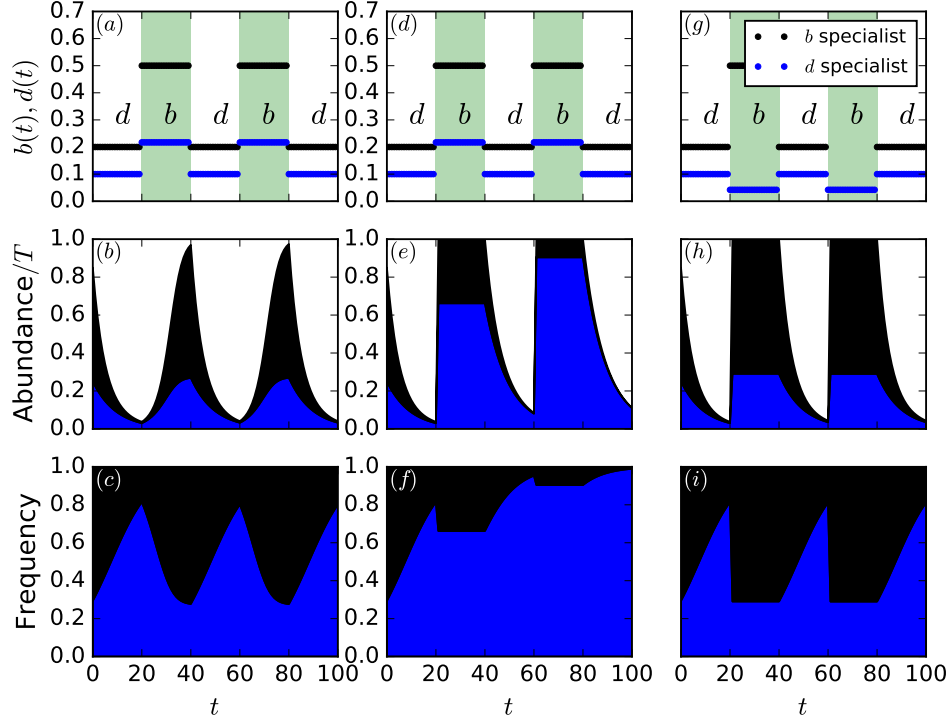


Figure 3: Stable coexistence between  $b$  and  $d$  specialists in a fluctuating environment requires a much greater  $b$  advantage in the classic lottery model compared to our density-dependent extension of it when population density is seasonally cyclical. (a) Birth and death rates seasonally alternate being nonzero (white for winter, green for summer). The  $b$ -specialist (black) has higher  $b$  and  $d$  ( $b = 0.5$ ,  $d = 0.2$ ) than the  $d$ -specialist ( $b = 0.217$ ,  $d = 0.1$ ) (blue). (b) Both types grow during the positive  $b$  phase, and decline during the positive  $d$  phase, but the  $d$ -specialist does so at a lower rate. Total height (blue+black) is population density  $N/T$ . (c) Summer favors the  $b$  specialist, winter the  $d$ -specialist, and they stably coexist. (d-f) Same as (a-c) for the classic lottery model; the types no longer coexist. (g-i) Same as (d-f) where now  $b = 0.0421$  for the  $d$  specialist and the types coexist. For illustration, the propagule abundances are assumed to have the form  $m_i = b_i(1 - N/T)n_i$ , reflecting non-directed dispersal.

[Fitzsimmons et al., 2010, Hendriks et al., 2005, Kuno, 1991, Luckinbill, 1979], and as a result of experimental evolution [Luckinbill, 1978, 1979]. From the perspective of our model, this positive correlation is not surprising since the saturation density, which is determined by a balance between births and deaths, increases with  $b$ .

There is support for a negative relationship between competitive success at high density and maximal growth rate [Luckinbill, 1979], consistent with a tradeoff between  $r$  and the competitive aspect of  $K$ . This could be driven by a tradeoff between individual size and reproductive rate. To avoid confusion with other forms of “ $K$ -selection”, selection for competitive ability has been called “ $\alpha$ -selection” after the competition coefficients in the Lotka-Volterra equation [Case and Gilpin, 1974, Gill, 1974, Joshi et al., 2001]. However, competitive success as measured by  $\alpha$  (i.e. the per-capita effect of one genotype on another genotype’s growth rate) is only partly determined by individual competitive ability — in the presence of age-structured competition and territoriality, it also includes the ability of each genotype to produce contestants i.e.  $b$  in our model. Our  $c$  is strictly competitive ability only — as such, changes in  $c$  do not directly affect population density (the total number of territories occupied per iteration is  $\Delta_+ N = U(1 - e^{-L})$ , which does not depend directly on the  $c_i$ ). The clean separation of a strictly-relative  $c$  parameter is particularly useful from an evolutionary genetics perspective, essentially embedding a zero-sum relative fitness trait within a non-zero-sum fitness model. This could have interesting applications for modeling the impacts of intra-specific competition on species extinction, for example due to clonal interference [Desai and Fisher, 2007, Gerrish and Lenski, 1998] between  $c$ -strategists on the one hand, and  $b$ - and  $d$ - strategists on the other.

$K$ -selection in the narrow logistic sense of selection for a greater environmental carrying capacity for given  $r$ , sometimes referred to as “efficiency” [MacArthur and Wilson, 1967], could be represented in our model by smaller individual territorial requirements. To a first approximation, two co-occurring genotypes which differ by a small amount in their territorial requirements only should have the same fitness, since the costs or benefits of a change in the amount of unoccupied territory is shared equally among genotypes via the propagule density per territory



L. The situation is more complicated when the differences in territorial requirements become large enough that territorial contests can occur on different scales for different genotypes. We leave these complications for future work.

Nevertheless, it is interesting to note that ruderals, which are typically thought of as high fecundity dispersers (*b*-specialists), may also be strongly *d*-selected, which while unintuitive, is consistent with our findings. An effective way to reduce *d* in the face of unavoidable physical destruction is to shorten the time to reproductive maturity — short life cycles are a characteristically ruderal trait. Moreover, a recent hierarchical cluster analysis of coral traits did find a distinct “ruderal” cluster, but high fecundity was not its distinguishing feature. Rather, ruderals used brood- (as opposed to broadcast-) spawning, which could plausibly be a mechanism for improving propagule survivorship in disturbed environments [Darling et al., 2012].

One potential limitation of our model as a general-purpose model of density-dependent selection is its restriction to interference competition between juveniles for durable resources (lottery recruitment to adulthood), analogous to the ubiquitous assumption of viability selection in population genetics [Ewens, 2004, p. 45]. In some respects this is the complement of consumable resource competition models, which restrict their attention to indirect exploitation competition, typically without age structure [Tilman, 1982]. In the particular case that consumable resources are spatially localized (e.g. due to restricted movement through soils), resource competition and territorial acquisition effectively coincide, and in principle resource competition could be represented by a competitive ability *c* (or conversely, *c* should be derivable from resource competition). The situation is more complicated if the resources are well-mixed, since, in general, resource levels then need to be explicitly tracked. It seems plausible that explicit resource tracking may not be necessary when the focus is on the evolution of similar genotypes that use identical resources rather than the stable co-existence of widely differing species with different resource preferences [Ram et al., 2016]. We are not aware of any attempts to delineate conditions under which explicit resource tracking is unnecessary even if it is assumed that community structure is ultimately determined by competition for consumable resources. More work is needed connecting resource

competition models to the density-dependent selection literature, since most of the former has to date been focused on narrower issues of the role of competition at low resource availability and in the absence of direct interactions between organisms at the same trophic level [Aerts, 1999, Davis et al., 1998, Tilman, 2007].

While our model can be applied to species rather than genotypes (e.g. ecological invasions), our focus is genotype evolution i.e. the change in allele frequencies over time. Our assumption that there are no large  $c$  discrepancies (section “Mean field approximation”) amounts to a restriction on the amount of genetic variation in  $c$  in the population. Since beneficial mutation effect sizes will typically not be much larger than a few percent, large  $c$  discrepancies can only arise if the mutation rate is extremely large, and so the assumption will not be violated in most cases. However, this restriction could become important when looking at species interactions rather than genotype evolution.

In the introduction we mentioned the recurring difficulties with confounding selection and demography in population genetic inference. It seems that Eq. (5) or something similar (and hopefully more analytically tractable) is unavoidable for the analysis of time-course genetic data because, fundamentally, selective births and deaths affect both abundances and frequencies, not one or the other in isolation. Moreover, some aspects of allele frequency change are intrinsically density-dependent. In the classic lottery model, which as we have seen is essentially the Wright-Fisher model with overlapping generations,  $b_i$  and  $c_i$  are equivalent in the sense that the number of territorial victories only depends on the product  $b_i c_i$  (see “Model”). This is no longer the case in our extension, where  $b$  and  $c$  specialists can co-exist. This “colonization-competition trade-off” is well known in the co-existence literature [Tilman, 1994]. It and similar forms of “spatial co-existence” in stable environments have previously been modeled either with Levin’s qualitative representation of competition [Levins and Culver, 1971, Tilman, 1994], as opposed to the quantitative  $c$  of lottery competition, or with a more sophisticated treatment of space (non-uniform dispersal; Bolker and Pacala 1999, Shmida and Ellner 1984). In cyclical environments, polymorphisms can be stabilized by the bounded density effect, which is completely lost if there

is an exclusive focus on allele frequencies [Yi and Dean, 2013]. We leave the details of how our model might be applied to inference problems, including the crucial issue of its genetic drift predictions (providing a null model for neutral sites), for future work.

## References

Rien Aerts. Interspecific competition in natural plant communities: mechanisms, trade-offs and plant-soil feedbacks. *Journal of Experimental Botany*, 50(330):29–37, 1999.

Wyatt W Anderson. Genetic equilibrium and population growth under density-regulated selection. *The American Naturalist*, 105(946):489–498, 1971.

NK Arenbaev. Asymptotic behavior of the multinomial distribution. *Theory of Probability & Its Applications*, 21(4):805–810, 1977.

NH Barton, DEG Briggs, JA Eisen, DB Goldstein, and NH Patel. *Evolution*. NY: Cold Spring Harbor Laboratory Press, 2007.

TG Benton and A Grant. Evolutionary fitness in ecology: comparing measures of fitness in stochastic, density-dependent environments. *Evolutionary ecology research*, 2(6):769–789, 2000.

Alan O. Bergland, Emily L. Behrman, Katherine R. O’Brien, Paul S. Schmidt, and Dmitri A. Petrov. Genomic evidence of rapid and stable adaptive oscillations over seasonal time scales in drosophila. *PLOS Genetics*, 10(11):1–19, 11 2014. doi: 10.1371/journal.pgen.1004775.

Benjamin M. Bolker and Stephen W. Pacala. Spatial moment equations for plant competition: Understanding spatial strategies and the advantages of short dispersal. *The American Naturalist*, 153(6):575–602, 1999. doi: 10.1086/303199.

Ted J Case and Michael E Gilpin. Interference competition and niche theory. *Proceedings of the National Academy of Sciences*, 71(8):3073–3077, 1974.

- Peter L Chesson and Robert R Warner. Environmental variability promotes coexistence in lottery competitive systems. *American Naturalist*, pages 923–943, 1981.
- James F Crow, Motoo Kimura, et al. An introduction to population genetics theory. *An introduction to population genetics theory.*, 1970.
- Emily S. Darling, Lorenzo Alvarez-Filip, Thomas A. Oliver, Timothy R. McClanahan, and Isabelle M. Côté. Evaluating life-history strategies of reef corals from species traits. *Ecology Letters*, 15(12):1378–1386, 2012. ISSN 1461-0248. doi: 10.1111/j.1461-0248.2012.01861.x. URL <http://dx.doi.org/10.1111/j.1461-0248.2012.01861.x>.
- Mark A Davis, Keith J Wrage, and Peter B Reich. Competition between tree seedlings and herbaceous vegetation: support for a theory of resource supply and demand. *Journal of Ecology*, 86(4):652–661, 1998.
- Everett Ross Dempster. Maintenance of genetic heterogeneity. *Cold Spring Harb Symp Quant Biol*, 20:25–31, 1955.
- Michael M. Desai and Daniel S. Fisher. Beneficial mutation–selection balance and the effect of linkage on positive selection. *Genetics*, 176(3):1759–1798, 2007. doi: 10.1534/genetics.106.067678.
- Michael Doebeli, Yaroslav Ispolatov, and Burt Simon. Towards a mechanistic foundation of evolutionary theory. *eLife*, 6:e23804, feb 2017. ISSN 2050-084X. doi: 10.7554/eLife.23804.
- Stephen Ellner and Nelson G Hairston Jr. Role of overlapping generations in maintaining genetic variation in a fluctuating environment. *The American Naturalist*, 143(3):403–417, 1994.
- Warren J Ewens. *Mathematical Population Genetics 1: Theoretical Introduction*. Springer Science & Business Media, 2004.
- Jay M Fitzsimmons, Sijmen E Schoustra, Jeremy T Kerr, and Rees Kassen. Population conse-

quences of mutational events: effects of antibiotic resistance on the r/k trade-off. *Evolutionary Ecology*, 24(1):227–236, 2010.

Philip J Gerrish and Richard E Lenski. The fate of competing beneficial mutations in an asexual population. *Genetica*, 102:127–144, 1998.

Douglas E Gill. Intrinsic rate of increase, saturation density, and competitive ability. ii. the evolution of competitive ability. *American Naturalist*, 108:103–116, 1974.

A Jan Hendriks, Johanna LM Maas-Diepeveen, Evelyn HW Heugens, and Nico M van Straalen. Meta-analysis of intrinsic rates of increase and carrying capacity of populations affected by toxic and other stressors. *Environmental Toxicology and Chemistry*, 24(9):2267–2277, 2005.

Amitabh Joshi, NG Prasad, and Mallikarjun Shakarad. K-selection,  $\alpha$ -selection, effectiveness, and tolerance in competition: density-dependent selection revisited. *Journal of Genetics*, 80(2):63–75, 2001.

Eizi Kuno. Some strange properties of the logistic equation defined with r and K: Inherent defects or artifacts? *Researches on Population Ecology*, 33(1):33–39, 1991.

Richard Levins and David Culver. Regional coexistence of species and competition between rare species. *Proceedings of the National Academy of Sciences*, 68(6):1246–1248, 1971.

Leo S Luckinbill. r and k selection in experimental populations of escherichia coli. *Science (New York, NY)*, 202(4373):1201–1203, 1978.

Leo S Luckinbill. Selection and the r/k continuum in experimental populations of protozoa. *American Naturalist*, pages 427–437, 1979.

Robert H MacArthur and Edward O Wilson. *Theory of Island Biogeography*. Princeton University Press, 1967.

Philipp W Messer, Stephen P Ellner, and Nelson G Hairston. Can population genetics adapt to rapid evolution? *Trends in Genetics*, 32(7):408–418, 2016.

C. Jessica E. Metcalf and Samuel Pavard. Why evolutionary biologists should be demographers. *Trends in Ecology and Evolution*, 22(4):205 – 212, 2007. ISSN 0169-5347. doi: <https://doi.org/10.1016/j.tree.2006.12.001>. URL <http://www.sciencedirect.com/science/article/pii/S0169534706003806>.

Johan AJ Metz, Roger M Nisbet, and Stefan AH Geritz. How should we define ‘fitness’ for general ecological scenarios? *Trends in Ecology & Evolution*, 7(6):198–202, 1992.

Eric R. Pianka. r and K selection or b and d selection? *The American Naturalist*, 106(951):581–588, 1972. ISSN 00030147, 15375323. URL <http://www.jstor.org/stable/2459721>.

Yoav Ram, Eynat Dellus-Gur, Maayan Bibi, Uri Obolski, Judith Berman, and Lilach Hadany. Predicting microbial relative growth in a mixed culture from growth curve data. *bioRxiv* 10.1101/022640, 2016.

Peter F. Sale. Maintenance of high diversity in coral reef fish communities. *The American Naturalist*, 111(978):337–359, 1977.

A. Shmida and S. Ellner. Coexistence of plant species with similar niches. *Vegetatio*, 58(1):29–55, 1984. ISSN 00423106.

Hannes Svardal, Claus Rueffler, and Joachim Hermisson. A general condition for adaptive genetic polymorphism in temporally and spatially heterogeneous environments. *Theoretical Population Biology*, 99:76 – 97, 2015. ISSN 0040-5809. doi: <http://dx.doi.org/10.1016/j.tpb.2014.11.002>.

D Tilman. Resource competition and plant traits: a response to craine et al. 2005. *Journal of Ecology*, 95(2):231–234, 2007. ISSN 1365-2745. doi: 10.1111/j.1365-2745.2007.01201.x. URL <http://dx.doi.org/10.1111/j.1365-2745.2007.01201.x>.

David Tilman. *Resource competition and community structure*. Princeton University Press, 1982.

David Tilman. Competition and biodiversity in spatially structured habitats. *Ecology*, 75(1):2–16, 1994.

Hildegard Uecker and Joachim Hermisson. On the fixation process of a beneficial mutation in a variable environment. *Genetics*, 188(4):915–930, 2011.

Xiao Yi and Antony M Dean. Bounded population sizes, fluctuating selection and the tempo and mode of coexistence. *Proceedings of the National Academy of Sciences*, 110(42):16945–16950, 2013.

## Appendix A: Poisson approximation

For simplicity of presentation, we have assumed a Poisson distribution for the  $x_i$  as our model of dispersal. Strictly speaking, the total number of  $i$  propagules  $\sum x_i$  (summed over unoccupied territories) is then no longer a constant  $m_i$ , but fluctuates between generations for a given mean  $m_i$ , which is more biologically realistic. Nevertheless, since we do not consider the random fluctuations in type abundances here, and for ease of comparison with the classic lottery model, we ignore the fluctuations in  $m_i$ . Instead we focus, on Poisson fluctuations in propagule composition in each territory.

In the exact model of random dispersal, the counts of a genotype’s propagules across unoccupied territories follows a multinomial distribution with dimension  $U$ , total number of trials equal to  $m_i$ , and equal probabilities  $1/U$  for a propagule to land in a given territory. Thus, the  $x_i$  in different territories are not independent random variables. However, for sufficiently large  $U$  and  $m_i$ , this multinomial distribution for the  $x_i$  across territories is closely approximated by a product of independent Poisson distributions for each territory, each with rate parameter  $l_i$  [Arenbaev, 1977, Theorem 1]. Since we are ignoring finite population size effects, we effectively have  $T \rightarrow \infty$ , in which case  $U$  can be only be small enough to violate the Poisson approximation if there is vanishing population turnover, and then the dispersal distribution is irrelevant anyway. Likewise, in ignoring stochastic finite population size for the  $n_i$ , we have effectively already assumed that  $m_i$  is large enough to justify the Poisson approximation (the error scales as  $1/\sqrt{m_i}$ ; Arenbaev 1977).

## Appendix B: Derivation of growth equation

We separate the right hand side of Eq. (3) into three components  $\Delta_+ n_i = \Delta_u n_i + \Delta_r n_i + \Delta_a n_i$  which vary in relative magnitude depending on the propagule densities  $l_i$ . 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.

### Growth without competition

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

$$\Delta_u n_i = U l_i e^{-L} = m_i e^{-L}. \quad (8)$$

### Competition when rare

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 ( $r$  stands for “rare”) i.e.  $x_i = 1$  and  $X_i \geq 1$  where  $X_i = \sum_{j \neq i} x_j$  is the number of nonfocal propagules. The number of territories where this occurs is  $U p_i(1)P(X_i \geq 1) = b_i n_i e^{-l_i}(1 - e^{-(L-l_i)})$ . Thus

$$\Delta_r n_i = m_i e^{-l_i}(1 - e^{-(L-l_i)}) \left\langle \frac{c_i}{c_i + \sum_{j \neq i} c_j x_j} \right\rangle_{\tilde{p}}, \quad (9)$$

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

Our “mean field” approximation is to replace  $x_j$  with its mean in the last term in Eq. (9),

$$\left\langle \frac{c_i}{c_i + \sum_{j \neq i} c_j x_j} \right\rangle_{\tilde{p}} \approx \frac{c_i}{c_i + \sum_{j \neq i} c_j \langle x_j \rangle_{\tilde{p}}}. \quad (10)$$



Below we justify this replacement by arguing that the standard deviation  $\sigma_{\tilde{p}}(\sum_{j \neq i} c_j x_j)$  (with respect to  $\tilde{p}$ ), is much smaller than  $\langle \sum_{j \neq i} c_j x_j \rangle_{\tilde{p}}$ .

We first calculate  $\langle x_j \rangle_{\tilde{p}}$ . Let  $X = \sum_j x_j$  denote the total number of propagules in a territory and  $\mathbf{x}_i = (x_1, \dots, x_{i-1}, x_{i+1}, \dots, x_G)$  denote the vector of non-focal abundances, so that  $p(\mathbf{x}_i) = p_1(x_1) \dots p_{i-1}(x_{i-1}) p_{i+1}(x_{i+1}) \dots p_G(x_G)$ . Then,  $\tilde{p}$  can be written as

$$\begin{aligned} \tilde{p}(\mathbf{x}_i) &= p(\mathbf{x}_i | X \geq 2, x_i = 1) \\ &= \frac{P(\mathbf{x}_i, X \geq 2 | x_i = 1)}{P(X \geq 2)} \\ &= \frac{1}{1 - (1 + L)e^{-L}} \sum_{X=2}^{\infty} P(X) p(\mathbf{x}_i | X_i = X - 1), \end{aligned} \quad (11)$$

and so

$$\begin{aligned} \langle x_j \rangle_{\tilde{p}} &= \sum_{\mathbf{x}_i} \tilde{p}(\mathbf{x}_i) x_j \\ &= \frac{1}{1 - (1 + L)e^{-L}} \sum_{X=2}^{\infty} P(X) \sum_{\mathbf{x}_i} p(\mathbf{x}_i | X_i = X - 1) x_j. \end{aligned} \quad (12)$$

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,

$$\begin{aligned} \langle x_j \rangle_{\tilde{p}} &= \frac{l_j}{1 - (1 + L)e^{-L}} \frac{1}{L - l_i} \sum_{k=2}^{\infty} P(X)(X - 1) \\ &= \frac{l_j}{1 - (1 + L)e^{-L}} \frac{L - 1 + e^{-L}}{L - l_i}, \end{aligned} \quad (13)$$

where the last line follows from  $\sum_{X=2}^{\infty} P(X)(X - 1) = \sum_{X=1}^{\infty} P(X)(X - 1) = \sum_{X=1}^{\infty} P(X)X - \sum_{X=1}^{\infty} P(X)$ .

The exact analysis of the fluctuations in  $\sum_{j \neq i} c_j x_j$  is complicated because the  $x_j$  are not independent with respect to  $\tilde{p}$ . These fluctuations are part of the “drift” in type abundances which we leave for future work. Here we use the following approximation to give some insight into the

magnitude of these fluctuations and also the nature of the correlations between the  $x_j$ . We replace  $\tilde{p}$  with  $\tilde{q}$ , defined as the  $\mathbf{x}_i$  Poisson dispersal probabilities conditional on  $X_i \geq 1$  (which are independent). The distinction between  $\tilde{p}$  with  $\tilde{q}$  will be discussed further below. The  $\tilde{q}$  approximation gives  $\langle x_j \rangle_{\tilde{q}} = \langle x_j \rangle_p / C = l_j / C$ ,

$$\begin{aligned}\sigma_{\tilde{q}}^2(x_j) &= \langle x_j^2 \rangle_{\tilde{q}} - \langle x_j \rangle_{\tilde{q}}^2 \\ &= \frac{1}{C} \langle x_j^2 \rangle_p - \frac{l_j^2}{C^2} \\ &= \frac{1}{C} (l_j^2 + l_j) - \frac{l_j^2}{C^2} \\ &= \frac{l_j^2}{C} \left(1 - \frac{1}{C}\right) + \frac{l_j}{C},\end{aligned}\tag{14}$$

and

$$\begin{aligned}\sigma_{\tilde{q}}(x_j, x_k) &= \langle x_j x_k \rangle_{\tilde{q}} - \langle x_j \rangle_{\tilde{q}} \langle x_k \rangle_{\tilde{q}} \\ &= \frac{1}{C} \langle x_j x_k \rangle_p - \frac{l_j l_k}{C^2} \\ &= \frac{l_j l_k}{C} \left(1 - \frac{1}{C}\right),\end{aligned}\tag{15}$$

where  $C = 1 - e^{-(L-l_i)}$  and  $j \neq k$ .

The exact distribution  $\tilde{p}$  assumes that exactly one of the propagules present in a given site after dispersal belongs to the focal type, whereas  $\tilde{q}$  assumes that there is a focal propagule present before non-focal dispersal commences. As a result,  $\tilde{q}$  predicts that the mean propagule density is greater than  $L$  (in sites with only one focal propagule is present) when the focal type is rare and the propagule density is high. This is erroneous, because the mean number of propagules in every site is  $L$  by definition. Specifically, if  $L - l_i \approx L \gg 1$ , then the mean propagule density predicted by  $\tilde{q}$  is approximately  $L + 1$ . The discrepancy causes rare invaders to have an intrinsic rarity disadvantage (territorial contests under  $\tilde{q}$  are more intense than they should be). In contrast, Eq. (13) correctly predicts that there are on average  $\sum_{j \neq i} \langle x_j \rangle_{\tilde{p}} \approx L - 1$

nonfocal propagules because  $\tilde{p}$  accounts for potentially large negative covariances between the  $x_j$  “after dispersal”. By neglecting the latter covariances,  $\tilde{q}$  overestimates the fluctuations in  $\sum_{j \neq i} c_j x_j$ ; thus  $\tilde{q}$  gives an upper bound on the fluctuations. The discrepancy between  $\tilde{q}$  and  $\tilde{p}$  will be largest when  $L$  is of order 1 or smaller, because then the propagule assumed to already be present under  $\tilde{q}$  is comparable to, or greater than, the entire propaule density.

Decomposing the variance in  $\sum_{j \neq i} c_j x_j$ ,

$$\sigma_{\tilde{q}}^2(\sum_{j \neq i} c_j x_j) = \sum_{j \neq i} \left[ c_j^2 \sigma_{\tilde{q}}^2(x_j) + 2 \sum_{k > j, k \neq i} c_j c_k \sigma_{\tilde{q}}(x_j, x_k) \right], \quad (16)$$

and using the fact that  $\sigma_{\tilde{q}}(x_j, x_k)$  and the first term in Eq. (14) are negative because  $C < 1$ , we obtain an upper bound on the relative fluctuations in  $\sum_{j \neq i} c_j x_j$ ,

$$\frac{\sigma(\sum_{j \neq i} c_j x_j)}{\langle \sum_{j \neq i} c_j x_j \rangle} = C^{1/2} \frac{\left( \sum_{j \neq i} c_j^2 l_j + (1 - 1/C) \left( \sum_{j \neq i} c_j l_j \right)^2 \right)^{1/2}}{\sum_{j \neq i} c_j l_j} < C^{1/2} \frac{\left( \sum_{j \neq i} c_j^2 l_j \right)^{1/2}}{\sum_{j \neq i} c_j l_j}. \quad (17)$$

Suppose that the  $c_j$  are all of similar magnitude (their ratios are of order one). Then Eq. (17) is  $\ll 1$  for the case when  $L - l_i \ll 1$  (due to the factor of  $C^{1/2}$ ), and also for the case when at least some of the nonfocal propagule densities are large  $l_j \gg 1$  (since it is then of order  $1/\sqrt{L - l_i}$ ). The worst case scenario occurs when  $L - l_i$  is of order one. Then Eq. (17) gives a relative error of approximately 50%, which from our earlier discussion we know to be a substantial overestimate when  $L$  is of order 1. Our numerical results (Fig. 4) confirm that the relative errors are indeed small.

However, the relative fluctuations in  $\sum_{j \neq i} c_j x_j$  can be large if some of the  $c_j$  are much larger than the others. Specifically, in the presence of a rare, extremely strong competitor ( $c_j l_j \gg c_{j'} l_{j'}$  for all other nonfocal genotypes  $j'$ , and  $l_j \ll 1$ ), then the RHS of Eq. (17) can be large and we cannot make the replacement Eq. (10).

522 Substituting Eqs. (10) and (13) into Eq. (9), we obtain

$$\Delta_r n_i \approx m_i R_i \frac{c_i}{c}, \quad (18)$$

523 where  $R_i$  is defined in Eq. (6).

## 524 Competition when abundant

525 The final contribution,  $\Delta_a n_i$ , accounts for territories where two or more focal propagules are  
526 present ( $a$  stands for “abundant”). Similarly to Eq. (9), we have

$$\Delta_a n_i = U(1 - (1 + l_i)e^{l_i}) \left\langle \frac{c_i x_i}{\sum_j c_j x_j} \right\rangle_{\hat{p}} \quad (19)$$

527 where  $\hat{p}$  is the probability distribution of both focal and nonfocal propagaule abundances *after*  
528 dispersal in those territories where at least two focal propagules landed.

529 Again, we argue that the relative fluctuations in  $\sum c_j x_j$  are much smaller than 1 (with respect  
530 to  $\hat{p}$ ), so that,

$$\left\langle \frac{c_i x_i}{\sum_j c_j x_j} \right\rangle_{\hat{p}} \approx \frac{c_i \langle x_i \rangle_{\hat{p}}}{\sum_j c_j \langle x_j \rangle_{\hat{p}}}. \quad (20)$$

Following a similar procedure as for  $\Delta_r n_i$ , where the vector of propagule abundances is denoted  $\mathbf{x}$ , the mean focal genotype abundance is,

$$\begin{aligned} \langle x_i \rangle_{\hat{p}} &= \sum_{\mathbf{x}} x_i p(\mathbf{x} | x_i \geq 2) \\ &= \sum_{x_i} x_i p(x_i | x_i \geq 2) \\ &= \frac{1}{1 - (1 + l_i)e^{-l_i}} \sum_{x_i \geq 2} p(x_i) x_i \\ &= l_i \frac{1 - e^{-l_i}}{1 - (1 + l_i)e^{-l_i}}. \end{aligned} \quad (21)$$

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

$$\begin{aligned}
\langle x_j \rangle_{\hat{p}} &= \sum_{\mathbf{x}} x_j p(\mathbf{x} | x_i \geq 2) \\
&= \sum_X P(X | x_i \geq 2) \sum_{\mathbf{x}} x_j p(\mathbf{x} | x_i \geq 2, X) \\
&= \sum_X P(X | x_i \geq 2) \sum_{x_i} p(x_i | x_i \geq 2, X) \sum_{\mathbf{x}_i} x_j p(\mathbf{x}_i | X_i = X - x_i) \\
&= \sum_X P(X | x_i \geq 2) \sum_{x_i} p(x_i | x_i \geq 2, X) \frac{l_j(X - x_i)}{L - l_i} \\
&= \frac{l_j}{L - l_i} \left[ \sum_X P(X | x_i \geq 2) X - \sum_{x_i} p(x_i | x_i \geq 2) x_i \right] \\
&= \frac{l_j}{L - l_i} \left( L \frac{1 - e^{-L}}{1 - (1 + L)e^{-L}} - l_i \frac{1 - e^{-l_i}}{1 - (1 + l_i)e^{-l_i}} \right). \tag{22}
\end{aligned}$$

531 To calculate the relative fluctuations in  $\sum_{j \neq i} c_j x_j$ , we use a similar approximation as for  $\Delta_r n_i$ :  $\hat{p}$   
532 is approximated by  $\hat{q}$ , defined as the  $\mathbf{x}$  dispersal probabilities in a territory conditional on  $x_i > 2$   
533 (that is, treating the  $x_j$  as independent). All covariances between nonfocal genotypes are now zero,  
534 so that  $\sigma_{\hat{q}}^2(\sum c_j x_j) = \sum c_j^2 \sigma_{\hat{q}}^2(x_j)$ , where  $\sigma_{\hat{q}}^2(x_j) = l_j$  for  $j \neq i$ , and

$$\sigma_{\hat{q}}^2(x_i) = \frac{l_i}{D} \left( l_i + 1 - e^{-l_i} - \frac{l_i}{D} (1 - e^{-l_i})^2 \right), \tag{23}$$

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

$$\frac{\sigma_{\hat{q}}(\sum c_j x_j)}{\langle \sum c_j x_j \rangle} = \frac{\left( \sum_{j \neq i} c_j^2 l_j + c_i^2 \sigma_{\hat{q}}^2(x_i) \right)^{1/2}}{\sum_{j \neq i} c_j l_j + c_i l_i (1 - e^{-l_i}) / D}. \tag{24}$$

536 Similarly to Eq. (17), the RHS of Eq. (24) is  $\ll 1$  for the case that  $L \ll 1$  (due to a factor of  
537  $D^{1/2}$ ), and also for the case when at least some of the propagule densities (focal or nonfocal) are  
538 large — provided that  $c_i$  and the  $c_j$  are all of similar magnitude. Again, the worst case scenario  
539 occurs when  $l_i$  and  $L - l_i$  are of order 1, in which case Eq. (24) is around 35%, which is again  
540 where the  $\hat{q}$  approximation produces the biggest overestimate of the fluctuations in  $\mathbf{x}$ . Similarly

to Eq. (17), the RHS of (24) will not be  $\ll 1$  in the presence of a rare, extremely strong competitor.

Combining Eqs. (19) and (20), we obtain

$$\Delta_a n_i = m_i A_i \frac{c_i}{\bar{c}}, \quad (25)$$

where  $A_i$  is defined in Eq. (7).

## Comparison with simulations

Fig. 4 shows that Eq. (5) and its components closely approximate our density-dependent lottery model over a wide range of propagule densities (the latter is evaluated by direct simulations of uniform random dispersal and lottery competition). Two genotypes are present, one of which is at low frequency. The growth of the low-frequency genotype relies crucially on the low-density competition term  $R_i c_i / \bar{c}$ , and also to a lesser extent on the high density competition term  $A_i c_i / \bar{c}$  if  $l_1$  is large enough (Fig. 4b). On the other hand,  $R_i c_i / \bar{c}$  is negligible for the high-frequency genotype, which depends instead on high density territorial victories (Fig. 4d). Fig. 3 also shows the breakdown of the classic lottery model at low propagule densities.

## Appendix C: Mutant invasion and coexistence in a constant environment

Here we evaluate the initial growth or decline of mutants in a population with a single resident type, which is in equilibrium. To determine whether coexistence is possible, we check for “mutual invasion”, that is, we check that type  $j$  will invade an  $i$ -dominated population, but type  $i$  will also invade a  $j$ -dominated population.

Solving for equilibrium when  $i$  is the resident ( $\Delta n_i = 0$ ), we have  $R_i = 0$ ,  $\bar{c} = c_i$ ,  $A_i = (1 - (1 + L)e^{-L})/L$ , and Eq. (5) becomes

$$b_i(1 - e^{-L})/L - d_i = 0. \quad (26)$$

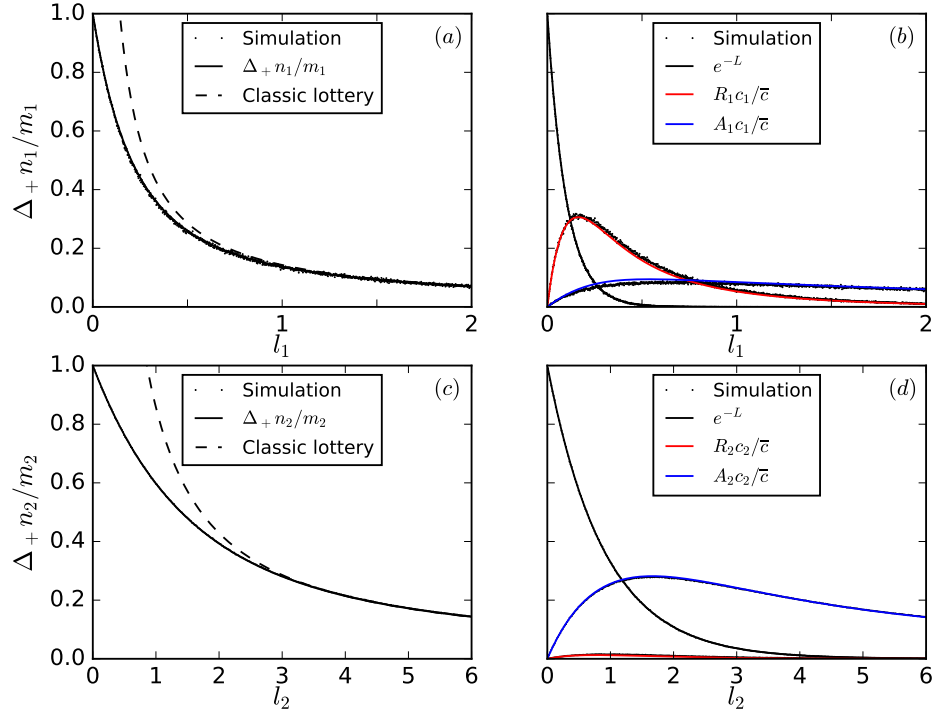


Figure 4: The change in genotype abundances in a density dependent lottery model is closely approximated by Eq. (5).  $\Delta_+ n_i / m_i$  from Eq. (5) (and its separate components) are shown, along with direct simulations of random dispersal and lottery competition over one iteration over a range of propagule densities ( $U$  is varied between  $5 \times 10^3$  and  $10^6$  with  $m_1 = 10^4$  and  $m_2 = 9 \times 10^4$ ). Two genotypes are present. (a) and (b) show the low-frequency genotype with  $c$ -advantage ( $c_1 = 1.5$ ), (c) and (d) show the high-frequency predominant genotype ( $c_2 = 1$ ). Simulation points are almost invisible in (c) and (d) due to near exact agreement with Eq. (5). Dashed lines in (a) and (c) show the breakdown of the classic lottery model.

561 This implies  $L \approx b_i/d_i$  if  $b_i/d_i \gg 1$  and  $L \ll 1$  if  $b_i/d_i \approx 1$ .

562 Now suppose that a novel mutant  $j$ , which is initially rare, appears in the population. Then  
 563  $A_j/R_j \ll 0$ ,  $l_j \approx 0$  and  $\bar{c} \approx c_i$ , and so, from Eq. (5), the mutant lineage's fitness is

$$\Delta n_j/n_j \approx b_j \left( e^{-L} + R_j \frac{c_j}{c_i} \right) - d_j \quad (27)$$

564 where  $R_j \approx (1 - e^{-L}) / \left( \frac{c_j}{c_i} + \frac{L-1+e^{-L}}{1-(1+L)e^{-L}} \right)$ .

565 We consider the case of coexistence between a  $b$ -specialist  $i$  and a  $c$ -specialist  $j$  ( $b_i > b_j$ ,  $c_j > c_i$   
 566 and  $d_i = d_j$ ). Suppose that  $b_i$  is so large that  $L \gg 1$  when  $i$  is dominant, and  $b_j$  is so small that  $L \ll$   
 567 1 when  $j$  is dominant. Then, when  $j$  is dominant, we have  $\Delta n_i/n_i = b_i - d_i = b_i - d_j = b_i - b_j > 0$ .  
 568 When  $i$  is dominant, Eq. (??) applies, where Eq. (26) implies  $d_j = d_i = b_i(1 - e^{-L})/L \approx b_i/L$ , and  
 569 so

$$\Delta n_j/n_j \approx \frac{b_j}{L} \frac{c_j}{c_i} - \frac{b_i}{L}. \quad (28)$$

570 Therefore, coexistence occurs if  $c_j/c_i$  is sufficiently large. The analogous argument for  $d$ - and  
 571  $c$ -specialists ( $d_i < d_j$  with  $L \gg 1$  when  $i$  dominates,  $L \ll 1$  when  $j$  dominates, and  $b_i = b_j$ ) gives  
 572  $\Delta n_j/n_j \approx d_i \frac{c_j}{c_i} - d_j$ , which again implies coexistence if  $c_j/c_i$  is sufficiently large.

573 For  $b$ - and  $d$ -specialists ( $c_i = c_j$ ), we have  $\Delta n_j/n_j \approx b_j d_i/b_i - d_j$  when  $i$  dominates and  
 574  $\Delta n_i/n_i \approx b_i d_j/b_j - d_i$  when  $j$  dominates. Thus, either  $i$  or  $j$  grows when rare, but not both,  
 575 and stable coexistence is not possible in a constant environment.