# Division of labor in socially structured populations

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#### Abstract

Cooperating behaviors abound across all domains of life, but are vulnerable to invasion by cheaters. An important evolutionary question is to determine mechanisms that stabilize and maintain cooperation levels and prevent population collapse. Policing is one strategy populations may employ to achieve this goal, and it has been observed in many natural populations including microbes. Here we present and analyze a division of labor model to support that policing can indeed be a cooperation-stabilizing mediator.

### 1 Introduction

Acts of cooperation are found in a wide variety of species, ranging from bacteria to animals. Many bacteria cooperate by secreting extracellular products, so-called "public goods". Examples include the production of biosurfactants for swarming [1], extracellular proteases for accessing food sources [2], and the secretion of siderophores for the purpose of iron-scavenging [3]. Humans, monkeys and eusocial insects have developed diversely structured societies where individuals take on specific roles to provide goods or services to the benefit of the population.

Despite the ubiquity of cooperation across all domains of life, populations are vulnerable to invasion by non-cooperating cheaters, including in several microbial systems [4, 5, 6]. Indeed, cheaters that do not invest in cooperation do not incur a fitness cost, and are expected to exhibit a growth advantage compared to cooperators, at least initially. In the long run however, decreased cooperation levels can lead to the collapse of the population, a phenomenon commonly known as the Tragedy of the Commons [7, 8, 9]. This brings up the important but difficult evolutionary problem to identify mechanisms that maintain cooperative behaviors [10, 11].

Various control mechanisms have been proposed that either coerce individuals into cooperating or constrain them from cheating [12, 14, 13, 15]. One such mechanism is policing, which has been found across biological scales in nature [16] such as in humans, rhesus monkeys, eusocial insects [17, 18, 19] like ants, bees and wasps (where egg-laying workers are treated aggressively, or have their eggs eaten) and even in symbiotic partnerships like cleaner and cleaning fish, and in nitrogen-fixating rhizobium and plants. Policing strategies have also developed in bacterial populations, as confirmed in experimental work in [20, 21, 22]. In [20] for example, it is shown

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that cooperators in *Pseudomonas Aeruginosa* can secrete toxins such as cyanide, affecting cheaters but not cooperators because they also activate detoxification genes when producing toxins.

In this paper we propose a conceptual division-of-labor model to investigate if and how policing strategies can stabilize cooperative behavior. The model tracks 3 strains -cooperator, toxin-producer and cheater-, externally supplied growth nutrient, the public good produced by the cooperator that is required for growth, and the toxin that harms cooperators and cheaters. We find that when challenged by cheaters, cooperative behavior can indeed be stabilized, provided that the following conditions hold:

- 1. Toxin-producers must be present.
- 2. The cost of toxin production must exceed the cost of public good production. In other words, policing is more expensive than cooperation.
- 3. The harmful effects of the toxin on the cooperator must be sufficiently high. This is a trade-off to offset that policing is more expensive than cooperation.
- 4. The effects of the toxin on the cheater must be even higher.

These 4 items will be made precise in terms of various parameters and functional forms in the model.

### 2 A division of labor chemostat model

We consider a general chemostat model with positive dilution rate D and positive input nutrient concentration  $S^0$ . There are 3 microbial species, the cooperators, toxin producers, and the cheaters whose concentrations are denoted as  $X_1$ ,  $X_2$  and  $X_3$  respectively. The nutrient concentration in the chemostat has concentration S. The cooperator produces a public good with concentration E, which is required for growth of all 3 species. Public goods in microbial populations are typically enzymes that facilitate nutrient uptake. The police produces a toxin with concentration T, and the positive toxicity rate constant for cooperators and cheaters is  $K_1$  and  $K_3$  respectively. Toxin producers are resistant to the toxin they produce. Thus, cooperators and toxin producers have specialized tasks, leading to a division-of-labor model below.

Nutrient is consumed by each of the species at per capita rate  $F(S, E)/\gamma_i$ , for i = 1, 2, 3, where  $\gamma_i$  is the yield in the conversion of nutrient into new biomass of species  $X_i$ . We assume that F(S, E) is non-negative and twice continuously differentiable for all  $S \geq 0$  and  $E \geq 0$ , and satisfies the following assumptions:

$$\begin{aligned} \mathbf{H1}: & F(0,E) = F(S,0) = 0, \\ F(S,E) &> 0 \text{ when } S > 0 \text{ and } E > 0, \\ \frac{\partial F}{\partial S}(S,E) &> 0 \text{ and } \frac{\partial F}{\partial E}(S,E) > 0 \text{ when } S > 0 \text{ and } E > 0 \end{aligned}$$

These assumptions mean that there is no nutrient uptake when nutrient or public good is missing, that there is nutrient uptake when both are available, and that the

uptake rate increases with higher levels of nutrient or public good. Typical examples satisfying **H1** are functions of the form  $F(S, E) = F_1(S)F_2(E)$ , where  $F_1(S)$  is a Michaelis-Menten function (i.e. mS/(a+S) where m>0 and a>0 are parameters) or a linear function (i.e.  $\alpha S$  where  $\alpha>0$  is a parameter), and where also  $F_2(E)$  is of Michaelis-Menten form, or simply linear.

The theoretically available growth rate for each species is F(S, E), but cooperators and toxin producers divert a fraction  $q_1$  and  $q_2$  (both are numbers in (0,1)) to produce the public good E and toxin T respectively, each with a respective positive conversion efficiency  $\eta_E$  and  $\eta_T$ . The remaining fractions  $1 - q_1$  and  $1 - q_2$  are allocated to the growth of cooperators and toxin producers respectively. In contrast, the cheater does not contribute to public good or toxin production and allocates the entirety of the available growth rate F(S, E) to its own growth. Mass-balance for all involved substances is then captured by the following chemostat model:

$$\begin{array}{lll} \mathbf{nutrient} & \dot{S} & = & D(S^0-S) - \left(\frac{X_1}{\gamma_1} + \frac{X_2}{\gamma_2} + \frac{X_3}{\gamma_3}\right) F(S,E) \\ \mathbf{public\ good} & \dot{E} & = & \eta_E q_1 X_1 F(S,E) - DE \\ \mathbf{toxin} & \dot{T} & = & \eta_T q_2 X_2 F(S,E) - DT \\ \mathbf{cooperators} & \dot{X}_1 & = & X_1 \left((1-q_1)F(S,E) - D - K_1 T\right) \\ \mathbf{toxin\ producers} & \dot{X}_2 & = & X_2 \left((1-q_2)F(S,E) - D\right) \\ \mathbf{cheaters} & \dot{X}_3 & = & X_3 \left(F(S,E) - D - K_3 T\right) \end{array}$$

It is possible to scale out several model parameters. By letting:

$$x_i = X_i/\gamma_i \text{ for } i = 1, 2, 3, \ s = S, \ e = E/\eta_E\gamma_1, \ t = T/\eta_T\gamma_2,$$
  
 $s^0 = S^0, \ k_1 = \eta_T\gamma_2K_1, \ k_3 = \eta_T\gamma_2k_3,$ 

and setting  $f(s,e) = F(s,\eta_E\gamma_1 e)$  (note that f(s,e) also satisfies **H1**), we get the scaled model:

$$\dot{s} = D(s^0 - s) - (x_1 + x_2 + x_3)f(s, e) \tag{1}$$

$$\dot{e} = q_1 x_1 f(s, e) - De \tag{2}$$

$$\dot{t} = q_2 x_2 f(s, e) - Dt \tag{3}$$

$$\dot{x}_1 = x_1 ((1 - q_1) f(s, e) - D - k_1 t) \tag{4}$$

$$\dot{x}_2 = x_2 ((1 - q_2) f(s, e) - D) \tag{5}$$

$$\dot{x}_3 = x_3 (f(s,e) - D - k_3 t)$$
 (6)

Our main objective is to understand the behavior of this scaled model, and our main focus lies on identifying conditions which lead to a stable coexistence of cooperators and toxin producers which can resist invasion by mutant cheaters.

We start by showing that this model is well-posed in the following sense:

**Lemma 1.** Assume that **H1** holds. All solutions of system (1) - (6) initiated in  $\mathbb{R}^6_+$ , exist and remain in  $\mathbb{R}^6_+$  for all  $\tau > 0$ , and are bounded. In fact, system (1) - (6) is dissipative.

*Proof.* Clearly the non-negative orthant  $\mathbb{R}^6_+$  is forward invariant for system (1)-(6). Consider the dynamics of  $m:=s+e+t+x_1+x_2+x_3$ . Then

$$\dot{m} = D(s^0 - m) - (k_1 x_1 + k_3 x_3)t \le D(s^0 - m),$$

and hence

$$\limsup_{\tau \to +\infty} m(\tau) \le s^0,$$

which implies that system (1) - (6) is dissipative.

### 3 Tragedy of the Commons

We first show that if initially cheaters are present and toxin-producing microbes are absent, then the entire population is doomed. This is a manifestation of the famous Tragedy of the Commons (ToC) phenomenon [7, 8, 9]:

**Theorem 1.** Assume that **H1** holds. Then every solution of system (1) - (6) with an initial condition such that  $x_3(0) > 0$  and  $x_2(0) = 0$ , converges to the washout steady state  $(s^0, 0, 0, 0, 0, 0)$ .

*Proof.* When  $x_2(0) = 0$ , then clearly  $x_2(\tau) = 0$  for all  $\tau \geq 0$ , and then  $t(\tau) = t(0) e^{-D\tau}$ , whence  $t(\tau) \to 0$  as  $\tau \to +\infty$ . Next we explicitly solve the model's differential equations for  $x_1(\tau)$  and  $x_3(\tau)$ :

$$x_1(\tau) = x_1(0) e^{\int_0^{\tau} (1-q_1)f(s(u),e(u)) - D - k_1 t(u)du}$$
  
$$x_3(\tau) = x_3(0) e^{\int_0^{\tau} f(s(u),e(u)) - D - k_3 t(u)du}$$

We distinguish two possible scenarios, depending on the integrability or lack thereofof the function f(s(u), e(u)) for u in  $(0, +\infty)$ .

- Suppose that  $\int_0^\infty f(s(u), e(u)) du < +\infty$ . Then it is immediately clear from the above expressions for  $x_1(\tau)$  and  $x_3(\tau)$  that  $x_1(\tau) \to 0$  and  $x_3(\tau) \to 0$  as  $\tau \to +\infty$ . As all solutions are bounded (by Lemma 1), and exploiting continuity of f(s, e), we obtain from a comparison argument that for any  $\epsilon > 0$ ,  $\dot{e}(\tau) \le \epsilon De(\tau)$  for all sufficiently large  $\tau$ . As  $\epsilon > 0$  is arbitrary, this implies that  $e(\tau) \to 0$  as  $\tau \to +\infty$ . Finally, a similar comparison argument implies that  $s(\tau) \to s^0$  as  $\tau \to +\infty$ .
- Suppose that  $\int_0^\infty f(s(u), e(u)) du = +\infty$ . As  $x_3(0) > 0$ , the ratio  $x_1(\tau)/x_3(\tau)$  is well-defined for all  $\tau > 0$ , and

$$\frac{x_1(\tau)}{x_3(\tau)} = \frac{x_1(0)}{x_3(0)} e^{-q_1 \int_0^{\tau} f(s(u), e(u)) du - (k_1 - k_3) \int_0^{\tau} t(u) du} 
= \frac{x_1(0)}{x_3(0)} e^{-(k_1 - k_3)(1 - e^{-D\tau})t(0)/D} e^{-q_1 \int_0^{\tau} f(s(u), e(u)) du} \rightarrow 0, \text{ as } \tau \rightarrow +\infty.$$

But as  $x_3(\tau)$  remains bounded by Lemma 1, this implies that  $x_1(\tau) \to 0$  as  $\tau \to +\infty$ . Similar comparison arguments as above then show that  $e(\tau) \to 0$ , and  $s(\tau) \to s^0$  as  $\tau \to +\infty$ .

Theorem 1 motivates how important toxin producers are: Without them a ToC cannot be avoided. However, as our next result shows, the mere presence of toxin producers is not sufficient: To avoid a ToC, the toxin must also harm the cheaters at least as much as it harms the cooperators.

**Theorem 2.** Assume that H1 holds, and that

$$k_1 > k_3. \tag{7}$$

Then every solution of system (1)-(6) with an initial condition such that  $x_3(0)>0$ , converges to the washout steady state  $(s^0,0,0,0,0,0)$ .

*Proof.* Again we explicitly solve the model's differential equations for  $x_1(\tau)$  and  $x_3(\tau)$ :

$$x_1(\tau) = x_1(0) e^{\int_0^{\tau} (1-q_1)f(s(u),e(u)) - D - k_1 t(u) du}$$
  
$$x_3(\tau) = x_3(0) e^{\int_0^{\tau} f(s(u),e(u)) - D - k_3 t(u) du},$$

and distinguish two possible scenarios, depending on the (non-)integrability of the function f(s(u), e(u)) for u in  $(0, +\infty)$ .

- Suppose that  $\int_0^\infty f(s(u), e(u)) du < +\infty$ . Then it is immediately clear that  $x_1(\tau) \to 0$  and  $x_3(\tau) \to 0$  as  $\tau \to +\infty$  from the above expressions for  $x_1(\tau)$  and  $x_3(\tau)$ . From a comparison argument similar to the one used in the proof of Theorem 1 then follows that for any  $\epsilon > 0$ ,  $\dot{e}(\tau) \le \epsilon De(\tau)$  for all sufficiently large  $\tau$ . As  $\epsilon > 0$  is arbitrary, this implies that  $e(\tau) \to 0$  as  $\tau \to +\infty$ . Finally, similar comparison arguments then imply that  $x_2(\tau) \to 0$ ,  $t(\tau) \to 0$ ,  $x_3(\tau) \to 0$  and  $s(\tau) \to s^0$  as  $\tau \to +\infty$ .
- Suppose that  $\int_0^\infty f(s(u), e(u)) du = +\infty$ . As  $x_3(0) > 0$ , the ratio  $x_1(\tau)/x_3(\tau)$  is well-defined for all  $\tau > 0$ , and since (7) holds, we obtain that:

$$\frac{x_1(\tau)}{x_3(\tau)} = \frac{x_1(0)}{x_3(0)} e^{-q_1 \int_0^{\tau} f(s(u), e(u)) du - (k_1 - k_3) \int_0^{\tau} t(u) du} \quad \to \quad 0, \text{ as } \tau \to +\infty.$$

But as  $x_3(\tau)$  remains bounded by Lemma 1, this implies that  $x_1(\tau) \to 0$  as  $\tau \to +\infty$ . Similar comparison arguments as above then show that  $e(\tau) \to 0$ ,  $x_2(\tau) \to 0$ ,  $t(\tau) \to 0$ ,  $x_3(\tau) \to 0$  and  $s(\tau) \to s^0$  as  $\tau \to +\infty$ .

Theorem 2 is not very surprising, because when the toxin affects the cooperators more strongly than the cheaters (i.e.  $k_1 > k_3$ ), then the net per capita growth rate of the cheaters is always higher than that of the cooperators (i.e.  $f(s,e) - D - k_3 t > (1 - q_1)f(s,e) - D - k_1 t$ , when s and e are positive), which provides cheaters with a net growth advantage. But once cheaters become too abundant, there is no longer a sufficient production of the public good e that is required for growth, and this in turn leads to the demise of the population. Theorem 2 clearly indicates that in order to avoid a ToC, the toxin should affect the cheater at least as much as the cooperator, and one of the goals of this paper is to quantify precisely how much more this should be.

### 4 Persistence of cooperator-only populations

In this Section we shall establish the fate of the population when no toxin producers (or their toxins) are present initially. From Theorem 1 we already know that if also cheaters are present initially, then the entire population will collapse. However, we will show that when cheaters are absent, then a cooperator-only population can in fact persist under reasonable conditions.

To make these assertions more precise, we first note that the set where  $x_2 = t = x_3 = 0$  is a forward invariant set for system (1) - (6), motivating an investigation of the restricted system:

$$\dot{s} = D(s^0 - s) - (x_1 + x_3)f(s, e) \tag{8}$$

$$\dot{e} = q_1 x_1 f(s, e) - De \tag{9}$$

$$\dot{x}_1 = x_1 ((1 - q_1) f(s, e) - D - k_1 t) \tag{10}$$

To state our results more succinctly, we define an auxiliary function on the interval  $[0, (1-q_1)s^0]$ :

$$h_1(x_1) = f(s^0 - x_1/(1 - q_1), q_1 x_1/(1 - q_1)), \tag{11}$$

and note that  $h_1(0) = h_1((1 - q_1)x^0) = 0$ , but that  $h_1(x_1) > 0$  for all  $x_1$  in  $(0, (1 - q_1)s^0)$  when **H1** holds. Furthermore, we introduce the following assumption:

**H2**: 
$$h_1(x_1)$$
 is strictly concave, i.e.  $h_1''(x_1) < 0$  for all  $x_1$  in  $[0, (1-q_1)s^0]$ . (12)

First, it is easily verified that when  $f(s, e) = f_1(s)f_2(e)$ , where  $f_1(s)$  and  $f_2(e)$  are either linear functions, or Monod functions, then **H2** holds because:

$$h_1''(x_1) = \frac{1}{(1 - q_1)^2} \left( f_1'' f_2 - 2q_1 f_1' f_2' + q_1^2 f_1 f_2'' \right),$$

which is negative when  $f_1$  and  $f_2$  are either linear or Monod functions, and more generally when they are both strictly increasing  $(f'_1 > 0 \text{ and } f'_2 > 0)$  and concave functions  $(f''_1 \le 0 \text{ and } f''_2 \le 0)$ .

Secondly, when **H2** holds, then the equation

$$h_1(x_1) = \frac{D}{1 - q_1},$$

generically either has no, or exactly two solutions  $x_1^u$  and  $x_2^s$  in  $[0, (1-q_1)s^0]$  with  $x_1^u < x_1^s$ . The reason for the choice of the superscripts u and s will become clear later, when the stability properties of certain steady states will be investigated. Keeping all model parameters fixed, except for D, no solutions of the equation above exist for all sufficiently large D, and two solutions exist for all sufficiently small D. There is also a non-generic case when there is a unique solution to this equation, but we will never consider this case. This case happens when the maximum of the function  $h_1(x_1)$  equals  $D/(1-q_1)$ .

We are now ready to show that a cooperator-only population can persist when there are no toxin producers or cheaters. **Theorem 3.** Assume that **H1** and **H2** hold, and suppose that the equation  $h_1(x_1) = D/(1-q_1)$  has two solutions  $x_1^u$  and  $x_1^s$  in  $(0,(1-q_1)s^0)$ , with  $x_1^u < x_1^s$ . Then system (8) - (10) has exactly 3 steady states:  $E_0 = (s^0,0,0)$ ,  $E_1^u = (s^0 - x_1^u/(1-q_1), q_1x_1^u/(1-q_1), x_1^u)$  and  $E_1^s = (s^0 - x_1^s/(1-q_1), q_1x_1^s/(1-q_1), x_1^s)$ . Every solution of system (8) - (10), converges to one of  $E_0$ ,  $E_1^u$  or  $E_1^s$ ;  $E_0$  and  $E_1^s$  are locally asymptotically stable, and  $E_1^u$  is unstable. System (8) - (10) is therefore bi-stable.

*Proof.* Transforming the state  $(s, e, x_1)$  of system (8) - (10) to  $(m, z_1, x_1)$ , where

$$m = s + e + x_1$$
, and  $z_1 = (1 - q_1)e - q_1x_1$ ,

we see that the system is transformed into:

$$\dot{m} = D(s^0 - m) \tag{13}$$

$$\dot{z}_1 = -Dz_1 \tag{14}$$

$$\dot{x}_1 = x_1 ((1-q_1)f(m-(z_1+x_1)/(1-q_1),(z_1+q_1x_1)/(1-q_1)) - D - k_1t)$$
 (15)

an example of an asymptotically autonomous system [23] because  $m(\tau) \to s^0$ , and  $z_1(\tau) \to 0$  as  $\tau \to +\infty$ . Recalling the definition of the function  $h_1(x_1)$  in (11), we note that the resulting scalar limiting system, obtained by setting  $m = s^0$  and  $z_1 = 0$  in (15), is given by:

$$\dot{x}_1 = x_1((1 - q_1)h_1(x_1) - D), \text{ for } 0 \le x_1 \le (1 - q_1)s^0.$$
 (16)

Thus, system (16) has 3 steady states in  $[0, (1-q_1)S^0]$ , namely at 0, at  $x_1^u$  and at  $x_2^s$ . It is easily verified that 0 and  $x_1^s$  are asymptotically stable, whereas  $x_1^u$  is unstable steady states of system (16), which therefore is an example of a bi-stable system. From the theory of asymptotically autonomous systems [23], follows that system (13) – (15) also has 3 steady states  $(s^0, 0, 0)$ ,  $(s^0, 0, x_1^u)$  and  $(s^0, 0, x_1^s)$ , of which the former and latter are asymptotically stable, and the middle one is unstable. All solutions of system (13) – (15) converge to one of these steady states.

Consequently, system (8) – (10) has 3 steady states, namely  $E_0 = (s^0, 0, 0)$ ,  $E_1^u = (s^0 - x_1^u/(1-q_1), q_1x_1^u/(1-q_1), x_1^u)$  and  $E_1^s = (s^0 - x_1^s/(1-q_1), q_1x_1^s/(1-q_1), x_1^s)$ ;  $E_0$  and  $E_1^s$  are asymptotically stable, whereas  $E_1^u$  is unstable. Moreover, every solution converges to one of these 3 steady states, and therefore this system is bistable.

## 5 Persistence of cooperators and toxin producers

In this Section we consider the dynamics of a mixed population that consists of cooperators and toxin producers, but remains unchallenged by cheaters:

$$\dot{s} = D(s^0 - s) - (x_1 + x_2)f(s, e) \tag{17}$$

$$\dot{e} = q_1 x_1 f(s, e) - De \tag{18}$$

$$\dot{t} = q_2 x_2 f(s, e) - Dt \tag{19}$$

$$\dot{x}_1 = x_1 ((1 - q_1) f(s, e) - D - k_1 t)$$
(20)

$$\dot{x}_2 = x_2 ((1 - q_2) f(s, e) - D)$$
 (21)

We first show that when the cost of cooperation, as measured by  $q_1$ , exceeds the cost of policing, measured by  $q_2$ , then this mixed population is doomed:

**Theorem 4.** Assume that **H1** holds, and that:

$$q_1 > q_2$$
.

Then every solution of system (17) – (21) with an initial condition such that  $x_2(0) > 0$ , converges to the washout steady state  $E_0 = (s^0, 0, 0, 0, 0)$ .

*Proof.* Integrating the  $x_1$  and  $x_2$  equation yields:

$$x_1(\tau) = x_1(0) e^{\int_0^{\tau} (1-q_1)f(s(u),e(u)) - D - k_1 t(u) du}$$
  
$$x_2(\tau) = x_2(0) e^{\int_0^{\tau} (1-q_2)f(s(u),e(u)) - D du}$$

We distinguish two scenarios, depending on the (non-)integrability of the function f(s(u), e(u)) for u in  $(0, +\infty)$ :

- Suppose that  $\int_0^\infty f(s(u), e(u)) du < +\infty$ . Then the above expressions immediately show that  $x_1(\tau) \to 0$  and  $x_2(\tau) \to 0$  as  $\tau \to +\infty$ . Three comparison arguments then imply that  $e(\tau) \to 0$ ,  $t(\tau) \to 0$  and  $s(\tau) \to s^0$  as  $\tau \to +\infty$  as well.
- Suppose that  $\int_0^\infty f(s(u), e(u)) du = +\infty$ . Since  $x_2(0) > 0$ , the following ratio is well-defined:

$$\frac{x_1(\tau)}{x_2(\tau)} = \frac{x_1(0)}{x_2(0)} e^{-(q_1 - q_2) \int_0^{\tau} f(s(u), e(e)) du - k_1 \int_0^{\tau} t(u) du} \quad \to \quad 0, \text{ as } \tau \to +\infty.$$

Since  $x_2(\tau)$  remains bounded by Lemma 1, there follows that  $x_1(\tau) \to 0$  as  $t \to +\infty$ . Standard comparison arguments then imply that  $e(\tau) \to 0$ ,  $x_2(\tau) \to 0$ ,  $t(\tau) \to 0$  and  $s(\tau) \to s^0$  as  $\tau \to +\infty$ .

We have just identified a necessary condition for a possible coexistence of cooperators and toxin producers, namely that  $q_1 \leq q_2$ . We shall see that if  $q_1 < q_2$ -which means that the cost of toxin production exceeds the cost of cooperation- and if certain additional conditions hold, then a stable coexistence of these 2 species is indeed possible.

We first determine the steady states of system (17) - (21). When **H1** and **H2** hold, and assuming that equation (12) has two solutions  $x_1^u$  and  $x_1^s$  in the interval  $[0, (1-q_1)s^0]$  with  $x_1^u < x_1^s$ , then by the analysis performed in the previous Section, system (17) - (21) has exactly 3 steady states in the part of the boundary of the system where  $x_2 = 0$ . By a slight abuse of notation we also denote these respective steady states by  $E_0 = (s^0, 0, 0, 0, 0)$ ,  $E_1^u = (s^0 - x_1^u/(1-q_1), q_1x_1^u/(1-q_1), 0, x_1^u, 0)$  and  $E_1^s = (s^0 - x_1^s/(1-q_1), q_1x_1^s/(1-q_1), 0, x_1^s, 0)$ .

We now turn to the question of the existence of steady states where  $x_2 > 0$ , i.e. where toxin producers are present. It is easy to see that whenever  $x_2 > 0$  at a steady state, then necessarily  $x_1 > 0$  as well. Indeed, if  $x_2 > 0$  but  $x_1$  were zero, then e would have to be zero, but then the steady state equation corresponding to (21)

cannot hold. Thus, we focus on finding steady states where both  $x_1 > 0$  and  $x_2 > 0$ . First, we note that we can transform system (17) - (21) using the transformation  $(s, e, t, x_1, x_2)$  to  $(s, e, z_2, x_1, x_2)$ , where

$$z_2 = (1 - q_2)t - q_2x_2,$$

into the asymptotically autonomous system:

$$\dot{s} = D(s^{0} - s) - (x_{1} + x_{2})f(s, e) 
\dot{e} = q_{1}x_{1}f(s, e) - De 
\dot{z}_{2} = -Dz_{2} 
\dot{x}_{1} = x_{1}((1 - q_{1})f(s, e) - D - k_{1}(z_{2} + q_{2}x_{2})/(1 - q_{2})) 
\dot{x}_{2} = x_{2}((1 - q_{2})f(s, e) - D)$$

Observing that  $z_2(\tau) \to 0$  as  $\tau \to +\infty$ , we can consider the limiting system:

$$\dot{s} = D(s^0 - s) - (x_1 + x_2)f(s, e) \tag{22}$$

$$\dot{e} = q_1 x_1 f(s, e) - De \tag{23}$$

$$\dot{x}_1 = x_1 \left( (1 - q_1) f(s, e) - D - k_1 q_2 x_2 / (1 - q_2) \right) \tag{24}$$

$$\dot{x}_2 = x_2 ((1 - q_2) f(s, e) - D) \tag{25}$$

The steady states of this limiting system for which  $x_1 > 0$  and  $x_2 > 0$ , can be found by finding solutions to the following algebraic equations:

$$f(s,e) = \frac{D}{1-q_2}$$

$$x_2 = \frac{q_2-q_1}{q_2} \frac{D}{k_1}$$

$$e = \frac{q_1}{1-q_2} x_1$$

$$s = \left(s^0 - \frac{q_2-q_1}{q_2(1-q_2)} \frac{D}{k_1}\right) - \frac{1}{1-q_2} x_1$$

We note that the existence of a solution with  $x_1 > 0$  and  $x_2 > 0$  requires that:

$$q_2 > q_1$$
, and  $c := s^0 - \frac{q_2 - q_1}{q_2(1 - q_2)} \frac{D}{k_1} > 0.$  (26)

The first inequality is not surprising in view of Theorem 4. The second inequality is new, and can be re-written as:

$$k_1 > \frac{q_2 - q_1}{q_2(1 - q_2)} \frac{D}{s^0},$$
 (27)

and expresses that the existence of a steady state with  $x_1 > 0$  and  $x_2 > 0$  requires the toxicity rate  $k_1$  to be sufficiently large.

Assuming that (26) holds, we now introduce a second auxiliary function  $h_2(x_1)$ , defined on the interval  $[0, (1-q_2)c]$ :

$$h_2(x_1) = f(c - x_1/(1 - q_2), q_1x_1/(1 - q_2)),$$
 (28)

which is positive in  $(0, (1 - q_2)c)$ , but zero in the endpoints of this interval. By inserting the last two expressions for e and s of the above steady state equations into the first steady state equation, we see that  $x_1$  at a steady state must satisfy:

$$h_2(x_1) = \frac{D}{1 - q_2}$$

Just like we introduced a concavity assumption for the function  $h_1(x_1)$  in **H2**, we now introduce:

**H3**: 
$$h_2(x_1)$$
 is strictly concave, i.e.  $h_2''(x_1) < 0$  for all  $x_1$  in  $[0, (1-q_2)c]$ . (29)

As explained for the auxiliary function  $h_1(x_1)$  in the previous Section, **H3** automatically holds when f(s, e) is a product of strictly increasing and concave functions of s and of e, such as linear and/or Monod functions which are commonly used in microbial growth models.

When **H3** holds, the equation  $h_2(x_1) = D/(1 - q_2)$  generically either has no, or exactly two solutions  $x_{1,2}^s$  and  $x_{1,2}^u$  in the interval  $[0, (1 - q_2)c]$  with  $x_{1,2}^s < x_{1,2}^u$ . Once again, the choice of the superscripts s and u will become clear later when the stability of certain steady states is discussed. When there are two solutions to the equation, it follows that the limiting system (22) - (25) has two steady states with  $x_1 > 0$  and  $x_2 > 0$ . Consequently, system (17) - (21) has the following coexistence steady states:

$$E_{1,2}^{s} = \left(c - \frac{x_{1,2}^{s}}{1 - q_2}, \frac{q_1 x_{1,2}^{s}}{1 - q_2}, \frac{(q_2 - q_1)D}{(1 - q_2)k_1}, x_{1,2}^{s}, \frac{(q_2 - q_1)D}{q_2 k_1}\right)$$
(30)

$$E_{1,2}^{u} = \left(c - \frac{x_{1,2}^{u}}{1 - q_2}, \frac{q_1 x_{1,2}^{u}}{1 - q_2}, \frac{(q_2 - q_1)D}{(1 - q_2)k_1}, x_{1,2}^{u}, \frac{(q_2 - q_1)D}{q_2 k_1}\right)$$
(31)

Note in particular that both steady states have the same  $x_2$  and t-values.

Our next result implies that a stable coexistence of cooperators and toxin producers is possible in the absence of cheaters.

**Theorem 5.** Assume that **H1**, **H2**, (26) and **H3** hold. Suppose that the equation  $h_1(x_1) = D/(1-q_1)$  has two solutions  $x_1^u$  and  $x_1^s$  in the interval  $(0, (1-q_1)s)$ , with  $x_1^u < x_1^s$ . Suppose also that the equation  $h_2(x_1) = D/(1-q_2)$  has two solutions  $x_{1,2}^s$  and  $x_{1,2}^u$  in the interval  $(0, (1-q_2)c)$ , with  $x_{1,2}^s < x_{1,2}^u$ .

Then system (17) - (21) has exactly 5 steady states:  $E_0 = (s^0, 0, 0, 0, 0, 0)$ ,  $E_1^u = (s^0 - x_1^u/(1 - q_1), q_1x_1^u/(1 - q_1), 0, x_1^u, 0)$ ,  $E_1^s = (s^0 - x_1^s/(1 - q_1), q_1x_1^s/(1 - q_1), 0, x_1^s, 0)$ , and  $E_{1,2}^s$  and  $E_{1,2}^u$ , defined in (30) - (31).

Moreover,  $E_0$  and  $E_1^s$  are locally asymptotically stable, whereas  $E_1^u$  and  $E_{1,2}^u$  are unstable.

If  $h'_2(x^s_{1,2})$  is sufficiently small, then  $E^s_{1,2}$  is locally asymptotically stable, and in this case system (17) - (21) is tri-stable.

*Proof.* Because system (17) - (21) is an asymptotically autonomous system, it suffices to prove that the corresponding steady states of the limiting system (22) - (25) -which by a slight abuse of notation, we shall denote with the same notation- have

the same stability properties. Linearizing the vector field of the limiting system yields the Jacobian matrix:

$$\begin{pmatrix} -D - (x_1 + x_2) \frac{\partial f}{\partial s} & -(x_1 + x_2) \frac{\partial f}{\partial e} & -f & -f \\ q_1 x_1 \frac{\partial f}{\partial s} & q_1 x_1 \frac{\partial f}{\partial e} - D & q_1 f & 0 \\ (1 - q_1) x_1 \frac{\partial f}{\partial s} & (1 - q_1) x_1 \frac{\partial f}{\partial e} & (1 - q_1) f - D - \frac{k_1 q_2}{1 - q_2} x_2 & -\frac{k_1 q_2}{1 - q_2} x_1 \\ (1 - q_2) x_2 \frac{\partial f}{\partial s} & (1 - q_2) x_2 \frac{\partial f}{\partial e} & 0 & (1 - q_2) f - D \end{pmatrix}$$

At  $E_0$ , this Jacobian matrix is diagonal with the 4 diagonal entries equal to -D. Thus,  $E_0$  is locally asymptotically stable. At  $E_1^*$ , where \* is either u or s, the Jacobian is

$$\begin{pmatrix} -D - x_1^* \frac{\partial f}{\partial s} & -x_1^* \frac{\partial f}{\partial e} & -f & -f \\ q_1 x_1^* \frac{\partial f}{\partial s} & q_1 x_1^* \frac{\partial f}{\partial e} - D & q_1 f & 0 \\ (1 - q_1) x_1^* \frac{\partial f}{\partial s} & (1 - q_1) x_1^* \frac{\partial f}{\partial e} & 0 & -\frac{k_1 q_2}{1 - q_2} x_1^* \\ 0 & 0 & 0 & (1 - q_2) f - D \end{pmatrix}$$

Note that one of the eigenvalues is

$$(1-q_2)f - D = (1-q_2)\left(\frac{D}{1-q_1} - \frac{D}{1-q_2}\right) < 0,$$

because  $q_1 < q_2$ . This means that both cooperator-only steady states  $E_1^u$  and  $E_1^s$  are resistant to invasion by toxin producers. The remaining eigenvalues are those of the upper-left  $3 \times 3$  sub-matrix of the Jacobian. Suppressing a tedious calculation, the characteristic polynomial of this submatrix is given by:

$$\lambda^3 + a_2\lambda^2 + a_1\lambda + a_0$$
, where

$$a_{2} = 2D + x_{1}^{*} \left( \frac{\partial f}{\partial s} - q_{1} \frac{\partial f}{\partial e} \right) = 2D - (1 - q_{1})x_{1}^{*}h_{1}'(x_{1}^{*})$$

$$a_{1} = D \left[ D + 2x_{1}^{*} \left( \frac{\partial f}{\partial s} - q_{1} \frac{\partial f}{\partial e} \right) \right] = D \left[ D - 2(1 - q_{1})x_{1}^{*}h_{1}'(x_{1}^{*}) \right]$$

$$a_{0} = x_{1}^{*}D^{2} \left( \frac{\partial f}{\partial s} - q_{1} \frac{\partial f}{\partial e} \right) = -(1 - q_{1})h_{1}'(x_{1}^{*})x_{1}^{*}D^{2}$$

and where we have used the fact that

$$h_1'(x_1^*) = -\frac{1}{1 - q_1} \left( \frac{\partial f}{\partial s} - q_1 \frac{\partial f}{\partial e} \right),$$

which follows when taking the derivative in the definition of  $h_1(x_1)$  in (11). Since  $x_1^u < x_1^s$  are the two roots of the equation  $h_1(x_1) = D/(1 - q_1)$ , and since  $h_1(x_1)$  is strictly concave by **H2**, there follows that:

$$h_1'(x_1^u) > 0$$
, and  $h_1'(x_1^s) < 0$ .

The Routh-Hurwitz test implies that  $E_1^u$  is unstable because in this case  $a_0 < 0$ . For  $E_1^s$ , it is clear that  $a_2 > 0$  and  $a_0 > 0$ . Furthermore,

$$a_1 a_2 - a_0 = D \left[ (D - 2(1 - q_1)x_1^s h_1'(x_1^s)) (2D - (1 - q_1)x_1^s h_1'(x_1^s)) + (1 - q_1)h_1'(x_1^s)x_1^s D \right]$$

$$= D \left[ 2D^2 - 4D(1 - q_1)x_1^s h_1'(x_1^s) + 2(1 - q_1)^2 (x_1^s)^2 (h_1'(x_1^s))^2 \right]$$

$$> 0,$$

and the Routh-Hurwitz test implies that  $E_1^s$  is asymptotically stable.

We conclude by determining the stability of  $E_{1,2}^*$ , where \* is either u or s. The Jacobian is:

$$\begin{pmatrix} -D - (x_{1,2}^* + x_2^*) \frac{\partial f}{\partial s} & -(x_{1,2}^* + x_2^*) \frac{\partial f}{\partial e} & -f & -f \\ q_1 x_{1,2}^* \frac{\partial f}{\partial s} & q_1 x_{1,2}^* \frac{\partial f}{\partial e} - D & q_1 f & 0 \\ (1 - q_1) x_{1,2}^* \frac{\partial f}{\partial s} & (1 - q_1) x_{1,2}^* \frac{\partial f}{\partial e} & 0 & -\frac{k_1 q_2}{1 - q_2} x_{1,2}^* \\ (1 - q_2) x_2^* \frac{\partial f}{\partial s} & (1 - q_2) x_2^* \frac{\partial f}{\partial e} & 0 & 0 \end{pmatrix},$$

where  $x_2^* = (q_2 - q_1)D/((1 - q_2)k_1)$ , which is independent of whether \* equals u or s, as pointed out earlier. Skipping a very long calculation, the characteristic polynomial of this Jacobian is:

$$\lambda^4 + b_3\lambda^3 + b_2\lambda^2 + b_1\lambda + b_0$$
, where

$$b_{3} = 2D + x_{2}^{*} \frac{\partial f}{\partial s} + x_{1,2}^{*} \left( \frac{\partial f}{\partial s} - q_{1} \frac{\partial f}{\partial e} \right)$$

$$= 2D + x_{2}^{*} \frac{\partial f}{\partial s} - (1 - q_{2}) x_{1,2}^{*} h_{2}'(x_{1,2}^{*})$$

$$b_{2} = D \left[ D + 2x_{2}^{*} \frac{\partial f}{\partial s} + \frac{2 - (q_{1} + q_{2})}{1 - q_{2}} x_{1,2}^{*} \left( \frac{\partial f}{\partial s} - q_{1} \frac{\partial f}{\partial e} \right) \right]$$

$$= D \left[ D + 2x_{2}^{*} \frac{\partial f}{\partial s} - (2 - (q_{1} + q_{2})) x_{1,2}^{*} h_{2}'(x_{1,2}^{*}) \right]$$

$$b_{1} = D^{2} \left[ x_{2}^{*} \frac{\partial f}{\partial s} + x_{1,2}^{*} \left( \frac{\partial f}{\partial s} - q_{1} \frac{\partial f}{\partial e} \right) \right]$$

$$= D^{2} \left[ x_{2}^{*} \frac{\partial f}{\partial s} - (1 - q_{2}) x_{1,2}^{*} h_{2}'(x_{1,2}^{*}) \right]$$

$$b_{0} = -\frac{q_{2}}{1 - q_{2}} x_{1,2}^{*} x_{2}^{*} k_{1} D^{2} \left( \frac{\partial f}{\partial s} - q_{1} \frac{\partial f}{\partial e} \right)$$

$$= q_{2} x_{1,2}^{*} x_{2}^{*} k_{1} D^{2} h_{2}'(x_{1,2}^{*})$$

where we have used the fact that

$$h_2'(x_{1,2}^*) = -\frac{1}{1-q_2} \left( \frac{\partial f}{\partial s} - q_1 \frac{\partial f}{\partial e} \right),$$

which follows when taking the derivative in the definition of  $h_2(x_1)$  in (28). Since  $x_{1,2}^s < x_{1,2}^u$  are the two roots of the equation  $h_2(x_1) = D/(1-q_2)$ , and since  $h_2(x_1)$  is strictly concave by **H3**, there follows that:

$$h_2'(x_{1,2}^s) > 0$$
, and  $h_2'(x_{1,2}^u) < 0$ .

The Routh-Hurwitz test implies that  $E_{1,2}^u$  is unstable because in this case  $b_0 < 0$ .

To finish the proof, we shall apply the Routh-Hurwitz test once again and show that if  $h'_2(x_{1,2}^s)$  is sufficiently small (which happens when  $x_{1,2}^s$  is sufficiently close to the critical point of the function  $h_2(x_1)$ ), then  $E_{1,2}^s$  is locally asymptotically stable.

First, recall that according to the Routh-Hurwitz test, this steady state is locally asymptotically stable if

$$b_0 > 0$$
,  $b_3 > 0$ ,  $b_2b_3 - b_1 > 0$ , and  $b_1(b_2b_3 - b_1) - b_0b_3^2 > 0$ .

When  $h'_2(x^s_{1,2}) > 0$ , it is clear that  $b_0 > 0$ . Also, when  $h'_2(x^s_{1,2})$  is positive and sufficiently small, then  $b_3 > 0$ . This follows from a continuity argument by noticing that if  $h'_2(x^s_{1,2}) = 0$ , then  $b_3$  is positive. Similar continuity arguments show that  $b_2b_3 - b_1 > 0$  and  $b_1(b_2b_3 - b_1) - b_0b_3^2 > 0$  when  $h'_2(x^s_{1,2})$  is sufficiently small. Indeed, if  $h'_2(x^s_{1,2}) = 0$ , then:

$$b_{2}b_{3} - b_{1} = D \left[ D + 2x_{2}^{*} \frac{\partial f}{\partial s} \right] \left[ 2D + x_{2}^{*} \frac{\partial f}{\partial s} \right] - D^{2} \left[ x_{2}^{*} \frac{\partial f}{\partial s} \right]$$

$$= 2D \left( D + x_{2}^{*} \frac{\partial f}{\partial S} \right)^{2}$$

$$> 0$$

$$b_{1}(b_{2}b_{3} - b_{1}) - b_{0}b_{3}^{2} = D^{2} \left[ x_{2}^{*} \frac{\partial f}{\partial s} \right] \left[ 2D \left( D + x_{2}^{*} \frac{\partial f}{\partial S} \right)^{2} \right] - 0$$

$$> 0$$

## 6 Resisting invasion by cheaters

In Theorem 5 we have identified conditions under which a (locally) stable coexistence of cooperators and toxin producers is possible. This stable coexistence comes in the form of the steady state  $E_{1,2}^s$  of system (17) – (21). Here we will show that his steady state is resistant to invasion by cheaters when the rate constant of the toxin acting on the cheater is sufficiently large.

**Theorem 6.** Assume that all the assumptions and conditions of Theorem 5 hold, and that

$$k_3 \neq \frac{q_2}{q_2 - q_1} k_1. (32)$$

Then system (1) – (6) has exactly 5 steady states  $\mathcal{E}_0 = (E_0, 0)$ ,  $\mathcal{E}_1^u = (E_1^u, 0)$ ,  $\mathcal{E}_1^s = (E_1^s, 0)$ ,  $\mathcal{E}_{1,2}^u = (E_{1,2}^u, 0)$  and  $\mathcal{E}_{1,2}^s = (E_{1,2}^s, 0)$ . Moreover,

- $\mathcal{E}_0$  is locally asymptotically stable, but  $\mathcal{E}_1^u$ ,  $\mathcal{E}_1^s$  and  $\mathcal{E}_{1,2}^u$  are unstable.
- If  $k_3 > \frac{q_2}{q_2 q_1} k_1, \tag{33}$

then  $\mathcal{E}_{1,2}^s = (E_{1,2}^s, 0)$  is locally asymptotically stable, and system (1) - (6) is bi-stable. If the inequality (33) is reversed, then  $\mathcal{E}_{1,2}^s = (E_{1,2}^s, 0)$  is unstable.

*Proof.* That  $\mathcal{E}_0$ ,  $\mathcal{E}_1^u$ ,  $\mathcal{E}_1^s$ ,  $\mathcal{E}_{1,2}^u$  and  $\mathcal{E}_{1,2}^s$  are steady states of system (1) - (6) follows from Theorem 5, and the fact that the part of the boundary of the state space where  $x_3 = 0$ , is an invariant set for the system. Moreover, these 5 steady states

are the only steady states in this part of the boundary of the state space. To see that these are the only steady states of the system, it therefore suffices to show that the system cannot have steady states with  $x_3 > 0$ . By contradiction, suppose there is a steady state with  $x_3 > 0$ . Then  $x_1 > 0$  as well, for if this were not the case, then e would have to be zero, contradicting the steady state equation associated to (6). Thus, if  $x_3 > 0$  then  $x_1 > 0$  as well. We claim that then  $x_2 > 0$  too, for if this were not the case, then t would have to be zero. But then the steady state equations associated to (5) and (6) yield that simultaneously  $f(s,e) = D/(1-q_2)$  and f(s,e) = D for some pair (s,e), which is impossible. Thus, if a steady state with  $x_3 > 0$  exists, then  $x_1 > 0$  and  $x_2 > 0$  as well. But then also t > 0. However, the generic condition (32) rules out the existence of such steady states: If such a steady state were to exist, then the steady state equations associated to (4), (5) and (6) imply that  $k_3 = q_2k_1/(q_2 - q_1)$ , contradicting (32).

We now investigate the linearization of the system at these 5 steady states. The Jacobian matrix at each of the steady states has the following block-triangular structure:

 $\begin{pmatrix} J_5 & * \\ 0 & \lambda_6 \end{pmatrix},$ 

where the value of \* is irrelevant, where  $J_5$  is a  $5 \times 5$  matrix, and  $\lambda_6$  is the real, transversal eigenvalue in the  $x_3$ -direction. We now determine the location of the eigenvalues of the Jacobian matrices associated to each of the 5 steady states, from which their stability properties will follow:

- 1. For  $\mathcal{E}_0$ , we have that  $J_5$  has 5 real and negative eigenvalues by Theorem 5, and it is easily checked that  $\lambda_6 = -D$  is negative. Thus,  $E_0$  is asymptotically stable.
- 2. For  $\mathcal{E}_1^u$ , Theorem 5 implies that  $J_5$  has an eigenvalue with positive real part, hence  $\mathcal{E}_1^u$  is unstable. Note moreover that here  $\lambda_6 = Dq_1/(1-q_1)$  is positive, implying that this steady state can be invaded by the cheater.
- 3. For  $\mathcal{E}_1^s$ , we see that  $\lambda_6 = Dq_1/(1-q_1)$  is positive too. This steady state can be invaded by the cheater, hence it is unstable.
- 4. For  $\mathcal{E}_{1,2}^u$ , Theorem 5 implies that  $J_5$  has an eigenvalue with positive real part, and therefore this steady state is unstable.
- 5. For  $\mathcal{E}_{1,2}^s$ , it follows from Theorem 5 that all the eigenvalues of  $J_5$  have negative real part. Moreover, the transversal eigenvalue in the  $x_3$ -direction equals:

$$\lambda_6 = \frac{D}{1 - q_2} - D - k_3 \frac{q_2 - q_1}{1 - q_2} \frac{D}{k_1} = \frac{D}{1 - q_2} \left[ q_2 - (q_2 - q_1) \frac{k_3}{k_1} \right],$$

If (33) holds then  $\lambda_6 < 0$ , and then  $\mathcal{E}_{1,2}^s$  is locally asymptotically stable. But if the inequality in (33) is reversed, then  $\mathcal{E}_{1,2}^s$  is unstable, and in this case the cheater can successfully invade this steady state.

#### 7 Simulations

In this Section we present some numerical results to illustrate the main results obtained earlier.

### 8 Conclusions

The purpose of this paper was to investigate a division of labor model in a population consisting of cooperators who produce a public good required for growth, and toxin producers who produce a toxin that harms invading cheaters who do not contribute to public good or toxin production. We first established that without toxin producers, invading mutants will always drive the entire population to extinction (Theorem 1), a phenomenon known as the Tragedy of the Commons (ToC). We then showed that the mere presence of toxin producers is not necessarily enough to avoid the ToC. Indeed, when the toxicity rate for cooperators  $k_1$  exceeds the toxicity rate for cheaters  $k_3$ , then the entire population will still go extinct, and a ToC cannot be avoided (Theorem 2). On the other hand, a cooperator-only population can persist, provided that there are no cheaters (Theorem 3). In the absences of cheaters, a mixture of cooperators and toxin producers will go extinct if the cost of cooperation  $q_1$  exceeds the cost of toxin production  $q_2$  (Theorem 4). But a mixture of cooperators and toxin producers can coexist at a stable steady state in the absence of cheaters (Theorem 5), provided that:

- 1. The cost of toxin production  $q_2$  exceeds the cost of cooperation  $q_1$ , and
- 2. The toxicity rate for the cooperators  $k_1$  is sufficiently large, made precise in (27).

Theorem 5 was established under additional assumptions **H1**, **H2** and **H3** imposed on the growth rate function f(s, e), but these are naturally satisfied for commonly used growth rate functions found in the literature. We also had to make the technical assumption that  $h'_1(x^s_{1,2})$  was sufficiently small to prove Theorem 5.

Our final result (Theorem 6) showed that the above mixed stable steady state of cooperators and toxin producers is resistant to invasion by cheaters, provided that the toxicity rate for the cheaters is sufficiently large; more precisely, cheaters cannot invade if

$$k_3 > \frac{q_2}{q_2 - q_1} k_1. (34)$$

We have already mentioned above that to avoid a ToC, the toxicity rate for the cheaters  $k_3$  should exceed the toxicity rate for cooperators  $k_1$ . Condition (34) makes precise how much larger  $k_3$  should be, namely  $k_3$  should be larger than  $q_2/(q_2 - q_1)$  (a number that is strictly larger than 1) times  $k_1$ .

Our results contribute support to the idea that policing strategies may have evolved to stabilize and maintain cooperation in populations.

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