We also get  $p^{\text{st}(k)} = M^{(2)}p^{\text{st}(k-2)} + M^{(1)}p^{\text{st}(k-1)}$  for further orders of  $k \geq 2$ . Then, the equilibrium payoff is given by

$$u^{\text{st}(0)} = \boldsymbol{p}^{\text{st}(0)} \cdot \boldsymbol{u} = u^{\text{st}}, \tag{A44}$$

$$u^{\text{st}(1)} = \boldsymbol{p}^{\text{st}(1)} \cdot \boldsymbol{u} = 0, \tag{A45}$$

$$u^{\text{st}(2)} = \boldsymbol{p}^{\text{st}(2)} \cdot \boldsymbol{u} = (\boldsymbol{u} \cdot \mathbf{1}_z)(\boldsymbol{\delta} \circ \boldsymbol{\epsilon} \cdot \boldsymbol{p}^*),$$
 (A46)

$$u^{\text{st}(3)} = \boldsymbol{p}^{\text{st}(3)} \cdot \boldsymbol{u} = (\boldsymbol{M}^{(2)} \boldsymbol{p}^{\text{st}(1)} + \boldsymbol{M}^{(1)} \boldsymbol{p}^{\text{st}(2)}) \cdot \boldsymbol{u} = (\boldsymbol{u} \cdot \mathbf{1}_z) (\boldsymbol{\delta} \circ \boldsymbol{\epsilon} \cdot \boldsymbol{p}^{\text{st}(1)})$$
(A47)

$$= (\boldsymbol{u} \cdot \mathbf{1}_z) \left\{ (\boldsymbol{\delta} \cdot \boldsymbol{p}^*) (\boldsymbol{\delta} \circ \boldsymbol{\epsilon} \circ \boldsymbol{y}^* \cdot \mathbf{1}_x) + (\boldsymbol{\epsilon} \cdot \boldsymbol{p}^*) (\boldsymbol{\delta} \circ \boldsymbol{\epsilon} \circ \boldsymbol{x}^* \cdot \mathbf{1}_y) \right\}, \tag{A48}$$

$$u^{\text{st}(4)} = \boldsymbol{p}^{\text{st}(4)} \cdot \boldsymbol{u} = (\boldsymbol{M}^{(2)} \boldsymbol{p}^{\text{st}(2)} + \boldsymbol{M}^{(1)} \boldsymbol{p}^{\text{st}(3)}) \cdot \boldsymbol{u} = (\boldsymbol{u} \cdot \mathbf{1}_z) (\boldsymbol{\delta} \circ \boldsymbol{\epsilon} \cdot \boldsymbol{p}^{\text{st}(2)})$$
(A49)

 $= (\boldsymbol{u} \cdot \boldsymbol{1}_z)[(\boldsymbol{\delta} \circ \boldsymbol{\epsilon} \cdot \boldsymbol{p}^*)(\boldsymbol{\delta} \circ \boldsymbol{\epsilon} \cdot \boldsymbol{1}_z)$ 

$$+ \{(\boldsymbol{\delta} \cdot \boldsymbol{p}^*)(\boldsymbol{\delta} \circ \boldsymbol{y}^* \cdot \mathbf{1}_x) + (\boldsymbol{\epsilon} \cdot \boldsymbol{p}^*)(\boldsymbol{\delta} \circ \boldsymbol{x}^* \cdot \mathbf{1}_y)\}(\boldsymbol{\delta} \circ \boldsymbol{\epsilon} \circ \boldsymbol{y}^* \cdot \mathbf{1}_x)$$

$$+ \{(\boldsymbol{\delta} \cdot \boldsymbol{p}^*)(\boldsymbol{\epsilon} \circ \boldsymbol{y}^* \cdot \mathbf{1}_x) + (\boldsymbol{\epsilon} \cdot \boldsymbol{p}^*)(\boldsymbol{\epsilon} \circ \boldsymbol{x}^* \cdot \mathbf{1}_y)\}(\boldsymbol{\delta} \circ \boldsymbol{\epsilon} \circ \boldsymbol{x}^* \cdot \mathbf{1}_y)].$$
(A50)

Here, we used

$$\boldsymbol{M}^{(1)\mathrm{T}}\boldsymbol{u} = \underbrace{(\boldsymbol{y}^* \circ \boldsymbol{1}_x \cdot \boldsymbol{u})}_{=0} \boldsymbol{\delta} + \underbrace{(\boldsymbol{x}^* \circ \boldsymbol{1}_y \cdot \boldsymbol{u})}_{=0} \boldsymbol{\epsilon} = \boldsymbol{0}, \tag{A51}$$

$$\mathbf{M}^{(2)\mathrm{T}}\mathbf{u} = (\mathbf{u} \cdot \mathbf{1}_z)\boldsymbol{\delta} \circ \boldsymbol{\epsilon}.$$
 (A52)

Then, the gradient of this payoff is given by

$$\frac{\partial u^{\text{st}(1)}}{\partial \boldsymbol{\delta}} = \mathbf{0},$$
(A53)

$$\frac{\partial u^{\text{st}(2)}}{\partial \boldsymbol{\delta}} = (\boldsymbol{u} \cdot \mathbf{1}_z) \boldsymbol{\epsilon} \circ \boldsymbol{p}^*, \tag{A54}$$

$$\frac{\partial u^{\text{st}(3)}}{\partial \boldsymbol{\delta}} = (\boldsymbol{u} \cdot \mathbf{1}_z) \{ (\boldsymbol{\delta} \cdot \boldsymbol{p}^*) \boldsymbol{\epsilon} \circ \boldsymbol{y}^* \circ \mathbf{1}_x + (\boldsymbol{\epsilon} \cdot \boldsymbol{p}^*) \boldsymbol{\epsilon} \circ \boldsymbol{x}^* \circ \mathbf{1}_y + (\boldsymbol{\delta} \circ \boldsymbol{\epsilon} \circ \boldsymbol{y}^* \cdot \mathbf{1}_x) \boldsymbol{p}^* \}, \tag{A55}$$

$$\frac{\partial u^{\text{st}(4)}}{\partial \boldsymbol{\delta}} = (\boldsymbol{u} \cdot \mathbf{1}_z) [(\boldsymbol{\delta} \circ \boldsymbol{\epsilon} \cdot \boldsymbol{p}^*)(\boldsymbol{\epsilon} \circ \mathbf{1}_z) + (\boldsymbol{\delta} \circ \boldsymbol{\epsilon} \cdot \mathbf{1}_z)(\boldsymbol{\epsilon} \circ \boldsymbol{p}^*) \\
+ \{(\boldsymbol{\delta} \cdot \boldsymbol{p}^*)(\boldsymbol{\delta} \circ \boldsymbol{y}^* \cdot \mathbf{1}_x) + (\boldsymbol{\epsilon} \cdot \boldsymbol{p}^*)(\boldsymbol{\delta} \circ \boldsymbol{x}^* \cdot \mathbf{1}_y)\}(\boldsymbol{\epsilon} \circ \boldsymbol{y}^* \circ \mathbf{1}_x) \\
+ \{(\boldsymbol{\delta} \cdot \boldsymbol{p}^*)(\boldsymbol{\epsilon} \circ \boldsymbol{y}^* \cdot \mathbf{1}_x) + (\boldsymbol{\epsilon} \cdot \boldsymbol{p}^*)(\boldsymbol{\epsilon} \circ \boldsymbol{x}^* \cdot \mathbf{1}_y)\}(\boldsymbol{\epsilon} \circ \boldsymbol{x}^* \circ \mathbf{1}_y) \\
+ (\boldsymbol{\delta} \circ \boldsymbol{\epsilon} \circ \boldsymbol{y}^* \cdot \mathbf{1}_x)\{(\boldsymbol{\delta} \cdot \boldsymbol{p}^*)\boldsymbol{y}^* \circ \mathbf{1}_x + (\boldsymbol{\epsilon} \cdot \boldsymbol{p}^*)\boldsymbol{x}^* \circ \mathbf{1}_y + (\boldsymbol{\delta} \circ \boldsymbol{y}^* \cdot \mathbf{1}_x)\boldsymbol{p}^*\} \\
+ (\boldsymbol{\delta} \circ \boldsymbol{\epsilon} \circ \boldsymbol{x}^* \cdot \mathbf{1}_y)(\boldsymbol{\epsilon} \circ \boldsymbol{y}^* \cdot \mathbf{1}_x)\boldsymbol{p}^*]. \tag{A56}$$

The learning dynamics (of continualized MMGA) in two-action one-memory games are given by

$$\dot{\boldsymbol{\delta}} = + (x^* \mathbf{1} + \boldsymbol{\delta}) \circ (\tilde{x}^* \mathbf{1} - \boldsymbol{\delta}) \circ \frac{\partial u^{\text{st}}}{\partial \boldsymbol{\delta}}, \tag{A57}$$

$$\dot{\boldsymbol{\epsilon}} = -\left(y^* \mathbf{1} + \boldsymbol{\epsilon}\right) \circ \left(\tilde{y}^* \mathbf{1} - \boldsymbol{\epsilon}\right) \circ \frac{\partial u^{\text{st}}}{\partial \boldsymbol{\epsilon}}.\tag{A58}$$