

# Prisoner's Dilemma on a Network

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January 2026

## 1 Research questions with quantitative measurements

Let  $G = (V, E)$  be a graph with  $|V| = N$ . Each agent  $i \in V$  takes an action  $a_i(t) \in \{C, D\}$  at (discrete) time  $t$ . Define the cooperation indicator  $x_i(t) = I\{a_i(t) = C\}$  and the global cooperation fraction

$$C(t) = \frac{1}{N} \sum_{i=1}^N x_i(t).$$

### RQ0 (Baseline existence): Can cooperation persist?

**RQ0.** For a given network family  $G$ , payoff parameters, and update rule, does the system reach *persistent* (*non-trivial*) *cooperation* rather than collapse to defection?

**Measurements.** Choose a burn-in  $T_{\text{burn}}$  and averaging window  $W$ :

$$\bar{C} = \frac{1}{W} \sum_{t=T_{\text{burn}}+1}^{T_{\text{burn}}+W} C(t).$$

If the dynamics admits absorbing states, estimate:

- *Fixation probability*:  $\Pr(\text{all-}C)$  and  $\Pr(\text{all-}D)$  across runs.
- *Time to absorption/stationarity*: steps until  $C(t)$  stabilizes (or absorption occurs).

### RQ1 (Network architecture): Which structures promote cooperation?

**RQ1.** Holding  $N$  and mean degree  $\langle k \rangle$  fixed, how does network architecture (e.g., lattice, ER, WS, BA, DC-SBM) affect long-run cooperation and local assortment?

**Measurements.**

- Long-run cooperation level  $\bar{C}$ .
- *Neighbor cooperation (assortment)*. Let  $\mathcal{N}(i)$  be neighbors of  $i$  and  $k_i = |\mathcal{N}(i)|$ . Define neighbor mean

$$\bar{x}_{\mathcal{N}(i)}(t) = \frac{1}{k_i} \sum_{j \in \mathcal{N}(i)} x_j(t).$$

Define Pearson correlation

$$r(t) = \text{Corr}(x_i(t), \bar{x}_{\mathcal{N}(i)}(t))_{i=1}^N.$$

- Report network statistics (as controls/mediators): clustering coefficient, average shortest path length (on the giant component), degree heterogeneity (e.g.,  $\text{CV}(k)$ ), modularity (if applicable).

## RQ2 (Cooperative clusters): Size, stability, and morphology

**RQ2.** When cooperation exists, does it form many small islands or large cohesive clusters? How stable are cooperative clusters over time?

**Measurements.** Let  $V_C(t) = \{i \in V : x_i(t) = 1\}$ . Define the induced cooperative subgraph  $G_C(t) = G[V_C(t)]$ . Let connected component sizes in  $G_C(t)$  be  $\{s_\ell(t)\}_\ell$ .

- *Largest cooperative component fraction (order parameter):*

$$S_{\max}(t) = \frac{\max_\ell s_\ell(t)}{N}, \quad \overline{S_{\max}} = \frac{1}{W} \sum_{t=T_{\text{burn}}+1}^{T_{\text{burn}}+W} S_{\max}(t).$$

- *Cluster size distribution:* histogram of  $\{s_\ell(t)\}$  over time and runs.
- *Set stability (Jaccard index):*

$$J(t; \Delta) = \frac{|V_C(t) \cap V_C(t - \Delta)|}{|V_C(t) \cup V_C(t - \Delta)|}.$$

- Or stability of the largest component: overlap of nodes in the largest component across time.

## RQ3 (Phase transitions / percolation-like behavior): Are there thresholds?

**RQ3.** As a control parameter (e.g., temptation  $T$ , ratio  $b/c$ , noise  $K$ , rewiring rate  $w$ ) varies, is there a threshold at which the cooperative subgraph transitions from fragmented components to a giant cooperative component?

**Measurements.** Use  $S_{\max}(t)$  as an order parameter and define a percolation-style susceptibility from cooperative component counts. Let  $n_s(t)$  be the number of cooperative components of size  $s$  at time  $t$ . Then

$$\chi(t) = \frac{\sum_{s \neq s_{\max}} s^2 n_s(t)}{\sum_{s \neq s_{\max}} s n_s(t)}.$$

Look for sharp changes in  $\overline{S_{\max}}$  and peaks in  $\bar{\chi}$  (time-averaged  $\chi(t)$ ) across parameter sweeps.

## RQ4 (Endogenous rewiring): Does coevolution stabilize cooperation?

**RQ4.** If edges can rewire (especially with cooperator preference), how does coevolution of network structure and strategies affect cooperation and cluster formation?

**Measurements.** All above, plus:

- Edge-type mixing fractions:  $f_{CC}(t), f_{CD}(t), f_{DD}(t)$ .
- Time series of network statistics under rewiring: clustering, modularity, degree distribution moments.
- (Optional) “cascade” sizes from  $\Delta C(t)$  or  $\Delta S_{\max}(t)$  to probe burstiness.

## 2 Hypotheses aligned with research questions

### H0 (existence)

- **H0.1:** For sufficiently favorable payoff conditions (e.g., lower temptation or higher  $b/c$ ), and for imitative dynamics,  $\bar{C}$  remains above a non-trivial level on structured networks.

## H1 (architecture effects at fixed $\langle k \rangle$ )

- **H1.1 (clustering helps):** Higher clustering (e.g., lattice / WS at low rewiring) yields larger  $\bar{C}$  and higher assortment  $r(t)$  than ER networks at the same  $\langle k \rangle$ .
- **H1.2 (heterogeneity is conditional):** Degree heterogeneity (e.g., BA) can promote or hinder cooperation depending on whether payoffs are accumulated ( $\pi_i$ ) or normalized ( $\pi_i/k_i$ ) and on the update rule.
- **H1.3 (community structure helps):** DC-SBM with stronger community structure increases  $\bar{C}$  and  $r(t)$  due to within-community reinforcement.

## H2 (cluster morphology)

- **H2.1:** High-cooperation regimes coincide with larger  $\overline{S_{\max}}$  and positive assortment  $r(t) > 0$ .
- **H2.2:** ER-like networks yield more fragmented cooperative patterns (smaller  $\overline{S_{\max}}$ , lower susceptibility peak) than clustered/modular networks.

## H3 (critical transitions)

- **H3.1:** There exists a parameter region where  $\overline{S_{\max}}$  rises rapidly and  $\bar{\chi}$  peaks, consistent with a percolation-like transition in  $G_C(t)$ .
- **H3.2:** The apparent threshold shifts with network clustering/modularity (e.g., lower threshold in highly clustered/modular networks).

## H4 (rewiring / coevolution)

- **H4:** Cooperator-favoring rewiring increases  $f_{CC}(t)$ , increases assortment  $r(t)$ , and raises  $\bar{C}$ .

# 3 Implementation plan: networks, controls, and measurements

## 3.1 Step A: Baseline experimental frame (fair comparisons)

Fix core settings across experiments:

- Network size  $N$  (e.g., 500, 1000, 2000) and target mean degree  $\langle k \rangle$  (e.g., 6 or 8).
- Simulation horizon  $T$  (e.g., 5,000–20,000), burn-in  $T_{\text{burn}}$ , and averaging window  $W$ .
- Replicates per condition: multiple network realizations and multiple random seeds.

## 3.2 Step B: Network families to compare (and structural controls)

Recommended minimal set:

1. **2D lattice/grid:** strong spatial structure. Controls: neighborhood type, periodic boundary.
2. **Erdős–Rényi (ER):**  $G(N, p)$  with  $p$  chosen to match  $\langle k \rangle \approx p(N - 1)$ .
3. **Watts–Strogatz (WS):** ring degree  $k$  and rewiring  $p_{\text{WS}}$  (tunes clustering/path length).
4. **Barabási–Albert (BA):** preferential attachment with parameter  $m$  ( $\langle k \rangle \approx 2m$ ).
5. **DC-SBM:** communities. Controls: number of blocks  $B$ ,  $p_{\text{in}}, p_{\text{out}}$  (or mixing  $\mu$ ), and degree correction.

For each generated graph, compute: clustering coefficient, average path length (giant component), modularity, degree heterogeneity (e.g.,  $\text{CV}(k)$ ).

### 3.3 Step C: Interaction model (Prisoner's Dilemma) and update rule

**Payoffs.** Either use canonical PD payoffs  $(T, R, P, S)$  with  $T > R > P > S$  (and  $2R > T + S$ ), or the donation game with benefit  $b$  and cost  $c$  ( $b > c > 0$ ):

$$u(C, C) = b - c, \quad u(C, D) = -c, \quad u(D, C) = b, \quad u(D, D) = 0.$$

Each round, agent  $i$  plays with all neighbors and receives accumulated payoff

$$\pi_i(t) = \sum_{j \in \mathcal{N}(i)} u(a_i(t), a_j(t)).$$

Robustness check (important for BA): use normalized payoff  $\pi_i(t)/k_i$ .

**Strategy space (staged).**

- Stage 1: unconditional strategies (ALLC, ALLD).
- Stage 2: imitation dynamics (standard for network reciprocity):
  - *Imitate-best*: copy best-performing neighbor.
  - *Fermi rule*: select neighbor  $j$  and copy with probability

$$\Pr(i \leftarrow j) = \frac{1}{1 + \exp(-(\pi_j - \pi_i)/K)},$$

where  $K > 0$  is selection noise (“temperature”).

**Update schedule.** Compare synchronous vs asynchronous (random sequential) updates as a robustness check.

### 3.4 Step D (optional): Endogenous rewiring module

At each step (or per edge) with rewiring rate  $w$ :

1. Select a node  $i$  and a neighbor  $j$  uniformly at random.
2. If  $(i, j)$  is a  $CD$  edge, cut it with probability  $q$ .
3. Rewire  $i$  to a new node  $k$ :
  - Uniform selection; or
  - Cooperator-biased:  $\Pr(k) \propto 1 + \eta I\{a_k = C\}$ .

Controls: rewiring rate  $w$ , selectivity  $q$ , cooperator preference  $\eta$ .

### 3.5 Step E: Measurements (definition and computation)

At sampled times  $t$ :

- Global cooperation  $C(t)$  and long-run  $\bar{C}$ .
- Cooperative subgraph  $G_C(t) = G[V_C(t)]$ ; component sizes  $\{s_\ell(t)\}$ ; order parameter  $S_{\max}(t)$  and susceptibility  $\chi(t)$ .
- Assortment  $r(t) = \text{Corr}(x_i(t), \bar{x}_{\mathcal{N}(i)}(t))$ .
- Edge-type fractions  $f_{CC}(t), f_{CD}(t), f_{DD}(t)$ .
- (If rewiring) network statistics over time: clustering, modularity, degree moments.