

# Non-Vertical Cultural Transmission, Assortment, and the Evolution of Cooperation

Dor Cohen<sup>1</sup>, Ohad Lewin-Epstein<sup>2</sup>, Marcus W. Feldman<sup>3</sup>, and Yoav Ram<sup>1,4,5,\*</sup>

<sup>1</sup>School of Computer Science, Interdisciplinary Center Herzliya, Herzliya, Israel

<sup>2</sup>School of Plant Sciences and Food Security, Tel Aviv University, Tel Aviv, Israel

<sup>3</sup>Department of Biology, Stanford University, Stanford, CA

<sup>4</sup>School of Zoology, Tel Aviv University, Tel Aviv, Israel

<sup>5</sup>Sagol School of Neuroscience, Tel Aviv University, Tel Aviv, Israel

\*Corresponding author: yoav@yoavram.com

November 11, 2020

## Abstract

We study the cultural evolution of cooperation under vertical and non-vertical cultural transmission. Conditions are found for fixation and coexistence of cooperation and defection. The evolution of cooperation is facilitated by horizontal transmission and by an association between social interactions and horizontal transmission. The effect of oblique transmission depends on the horizontal transmission bias. Stable polymorphism of cooperation and defection can occur. When it does, selection will reduce the association between social interactions and horizontal transmission, which leads to a decreased frequency of cooperation and lower population mean fitness. The derived conditions are compared to outcomes of stochastic simulations of structured populations. Comparisons are drawn with Hamilton's rule and the concepts of relatedness and assortment.

## 22 Introduction

Cooperative behavior can reduce an individual's fitness and increase the fitness of its conspecifics or competitors (Axelrod and Hamilton, 1981). Nevertheless, cooperative behavior appears to occur in many non-human animals (Dugatkin, 1997), including primates (Jaeggi and Gurven, 2013), rats (Rice and Gainer, 1962), birds (Stacey and Koenig, 1990; Krams et al., 2008), and lizards (Sinervo et al., 2006). Evolution of cooperative behavior remains an important conundrum in evolutionary biology (Haldane, 1932, Appendix).

Since the work of Hamilton (1964) and Axelrod and Hamilton (1981), theories for the evolution of cooperative and altruistic behaviors have been intertwined often under the rubric of *kin selection*. Kin selection theory posits that natural selection is more likely to favor cooperation between more closely related individuals. The importance of *relatedness* to the evolution of cooperation and altruism was demonstrated by Hamilton (1964), who showed that an allele that determines cooperative behavior will increase in frequency if the reproductive cost to the actor that cooperates,  $c$ , is less than the benefit to the recipient,  $b$ , times the relatedness,  $r$ , between the recipient and the actor. This condition is known as *Hamilton's rule*:

$$c < b \cdot r, \quad (1)$$

where the relatedness coefficient  $r$  measures the probability that an allele sampled from the cooperator is identical by descent to one at the same locus in the recipient.

Eshel and Cavalli-Sforza (1982) studied a related model for the evolution of cooperative behavior. Their model included *assortative meeting*, or non-random encounters, where a fraction  $m$  of individuals in the population each interact with an individual of the same phenotype, and a fraction  $1 - m$  interacts with a randomly chosen individual. Such assortative meeting may be due, for example, to population structure or active partner choice. In their model, cooperative behavior can evolve if<sup>1</sup> (Eshel and Cavalli-Sforza, 1982, eq. 3.2)

$$c < b \cdot m, \quad (2)$$

where  $b$  and  $c$  are the benefit and cost of cooperation.

The role of assortment in the evolution of altruism was emphasized by Fletcher and Doebeli (2009). They found that in a *public-goods* game, altruism will evolve if cooperative individuals experience more cooperation, on average, than defecting individuals, and “thus, the evolution of altruism requires (positive) assortment between focal *cooperative* players and cooperative acts in their interaction environment.” With some change in parameters, this condition is summarized by (Fletcher and Doebeli, 2009, eq. 2.3)

$$c < b \cdot (p_C - p_D), \quad (3)$$

where  $p_C$  is the probability that a cooperator receives help, and  $p_D$  is the probability that a defector receives help.<sup>2</sup> Bijma and Aanen (2010) gave a result related to inequality 3 for other types of games.

In this paper we study the evolution of a cooperative behavior that is subject to *cultural transmission*, which allows an individual to acquire attitudes or behavioral traits from other individuals in its social group through imitation, learning, or other modes of communication (Cavalli-Sforza and Feldman, 1981; Richerson and Boyd, 2008). Feldman et al. (1985) introduced the first model for the evolution of altruism by cultural transmission and demonstrated that if the fidelity of cultural transmission of

<sup>1</sup>In an extended model, which allows an individual to encounter  $N$  individuals before choosing a partner, the righthand side is multiplied by  $E[N]$ , the expected number of encounters (Eshel and Cavalli-Sforza, 1982, eq. 4.6).

<sup>2</sup>Inequality 3 generalizes inequalities 1 and 2 by substituting  $p_C = r + p$ ,  $p_D = p$  and  $p_C = m + (1 - m)p$ ,  $p_D = (1 - m)p$ , respectively, where  $p$  is the frequency of cooperators.

altruism is  $\varphi$ , then the condition for evolution of altruism in the case of sib-to-sib altruism is (Feldman et al., 1985, Eq. 16)

$$c < b \cdot \varphi - \frac{1 - \varphi}{\varphi}. \quad (4)$$

In inequality 4,  $\varphi$  takes the role of relatedness ( $r$  in inequality 1) or assortment ( $m$  in inequality 2), but the effective benefit  $b \cdot \varphi$  is reduced by  $(1 - \varphi)/\varphi$ . This shows that under a combination of genetic and cultural transmission, the condition for the evolutionary success of altruism entails a modification of Hamilton's rule (1).

Cultural transmission may be viewed as vertical, horizontal or oblique: vertical transmission occurs between parents and offspring, horizontal transmission occurs between individuals from the same generation, and oblique transmission occurs to offspring from the generation to which their parents belong (i.e. from non-parental adults). Evolution under either of these transmission models can be more rapid than under pure vertical transmission (Cavalli-Sforza and Feldman, 1981; Lycett and Gowlett, 2008; Ram et al., 2018). Both Woodcock (2006) and Lewin-Epstein et al. (2017) demonstrated that non-vertical transmission can help explain the evolution of cooperative behavior (the former using simulations with cultural transmission, the latter using a model where cooperation is mediated by microbes that manipulate their host's behavior.) Some of the analyses by Lewin-Epstein et al. (2017) can be applied to cultural transmission, because models of cultural transmission are mathematically similar to those for transmission of infectious diseases (Cavalli-Sforza and Feldman, 1981).

Here, we study cultural-evolution models of cooperation that include both vertical and non-vertical transmission. In our models behavioral changes are mediated by cultural transmission that can occur specifically during social interactions. For instance, there may be an association between the choice of partner for social interaction and the choice of partner for cultural transmission. As another example, when an individual interacts with an individual of a different phenotype, exposure to the latter may lead the former to convert its phenotype. Our results demonstrate that cultural transmission can enhance the evolution of cooperation even when genetic transmission cannot, partly because it facilitates the generation of assortment (Fletcher and Doebeli, 2009), and partly because non-vertical transmission can diminish the effect of natural selection (Ram et al., 2018). This further emphasizes that treatment of cooperation as a cultural trait, rather than a genetic one, can lead to a broader understanding of its evolutionary dynamics.

## Models

Consider a large population whose members can be one of two phenotypes:  $\phi = A$  for cooperators or  $\phi = B$  for defectors. An offspring inherits its phenotype from its parent via vertical transmission with probability  $v$  or from a random individual in the parental population via oblique transmission with probability  $(1 - v)$ . Following Ram et al. (2018), given that the parent's phenotype is  $\phi$  and assuming uni-parental inheritance (Zefferman, 2016), the conditional probability that the phenotype  $\phi'$  of the offspring is  $A$  is

$$P(\phi' = A \mid \phi) = \begin{cases} v + (1 - v)p, & \text{if } \phi = A \\ (1 - v)p, & \text{if } \phi = B \end{cases}, \quad (5)$$

where  $p = P(\phi = A)$  is the frequency of  $A$  among all adults in the parental generation.

Not all adults become parents due to natural selection, and we denote the frequency of phenotype  $A$  among parents by  $\tilde{p}$ . Therefore, the frequency  $\hat{p}$  of phenotype  $A$  among juveniles (after selection and vertical and oblique transmission) is

$$\hat{p} = \tilde{p}[v + (1 - v)p] + (1 - \tilde{p})[(1 - v)p] = v\tilde{p} + (1 - v)p . \quad (6)$$

106 Individuals are assumed to interact according to a *prisoner's dilemma*. Specifically, individuals  
 108 interact in pairs; a cooperator suffers a fitness cost  $0 < c < 1$ , and its partner gains a fitness benefit  
 $b$ , where we assume  $c < b$ . Table 1 shows the payoff matrix, i.e. the fitness of an individual with  
 phenotype  $\phi_1$  when interacting with a partner of phenotype  $\phi_2$ .

110 Social interactions occur randomly: two juvenile individuals with phenotype  $A$  interact with probability  
 $\hat{p}^2$ , two juveniles with phenotype  $B$  interact with probability  $(1 - \hat{p})^2$ , and two juveniles with different  
 112 phenotypes interact with probability  $2\hat{p}(1 - \hat{p})$ .

Horizontal cultural transmission occurs between pairs of individuals from the same generation. It  
 114 occurs between socially interacting partners with probability  $\alpha$ , or between a random pair with  
 probability  $1 - \alpha$  (see Figure 1). However, horizontal transmission is not always successful, as one  
 116 partner may reject the other's phenotype. The probability of successful horizontal transmission of  
 phenotypes  $A$  and  $B$  are  $T_A$  and  $T_B$ , respectively (Table 2).

118 Therefore, the frequency  $p'$  of phenotype  $A$  among adults in the next generation, after horizontal  
 transmission, is

$$\begin{aligned} p' = & \hat{p}^2 [\alpha + (1 - \alpha)(\hat{p} + (1 - \hat{p})(1 - T_B))] + \\ & \hat{p}(1 - \hat{p}) [\alpha(1 - T_B) + (1 - \alpha)(\hat{p} + (1 - \hat{p})(1 - T_B))] + \\ & (1 - \hat{p})\hat{p} [\alpha T_A + (1 - \alpha)\hat{p} T_A] + \\ & (1 - \hat{p})^2 [(1 - \alpha)\hat{p} T_A] , \end{aligned} \quad (7)$$

which simplifies to

$$p' = \hat{p}^2(T_B - T_A) + \hat{p}(1 + T_A - T_B) . \quad (8)$$

The frequency of  $A$  among parents (i.e. after selection) follows a similar dynamic, but also includes  
 124 the effect of natural selection, and is therefore

$$\begin{aligned} \bar{w}\tilde{p}' = & \hat{p}^2(1 + b - c) [\alpha + (1 - \alpha)(\hat{p} + (1 - \hat{p})(1 - T_B))] + \\ & \hat{p}(1 - \hat{p})(1 - c) [\alpha(1 - T_B) + (1 - \alpha)(\hat{p} + (1 - \hat{p})(1 - T_B))] + \\ & (1 - \hat{p})\hat{p}(1 + b) [\alpha T_A + (1 - \alpha)\hat{p} T_A] + \\ & (1 - \hat{p})^2 [(1 - \alpha)\hat{p} T_A] , \end{aligned} \quad (9)$$

126 where fitness values are taken from Table 1 and Table 2, and the population mean fitness is  $\bar{w} =$   
 $1 + \hat{p}(b - c)$ . Eq. 9 can be simplified to

$$\begin{aligned} \bar{w}\tilde{p}' = & \hat{p}^2(1 + b - c) [1 - (1 - \hat{p})(1 - \alpha)T_B] + \\ & \hat{p}(1 - \hat{p})(1 - c) [\hat{p}(1 - \alpha)T_B + 1 - T_B] + \\ & (1 - \hat{p})\hat{p}(1 + b) [\hat{p}(1 - \alpha) + \alpha] T_A + \\ & (1 - \hat{p})^2 \hat{p}(1 - \alpha) T_A . \end{aligned} \quad (10)$$

Starting from Eq. 6 with  $\hat{p}' = v\tilde{p}' + (1 - v)p'$ , we substitute Eq. 8 for  $p'$  and Eq. 10 for  $\tilde{p}'$  and

130 obtain

$$\begin{aligned}\hat{p}' = & \frac{v}{w} \left[ \hat{p}^2(1+b-c) \left[ 1 - (1-\hat{p})(1-\alpha)T_B \right] \right] + \\ & \frac{v}{w} \left[ \hat{p}(1-\hat{p})(1-c)(\hat{p}(1-\alpha)T_B + 1 - T_B) \right] + \\ & \frac{v}{w} \left[ \hat{p}(1-\hat{p})(1+b)(\hat{p}(1-\alpha) + \alpha)T_A \right] + \\ & \frac{v}{w} (1-\hat{p})^2 \hat{p}(1-\alpha)T_A + \\ & (1-v)\hat{p}^2(T_B - T_A) + (1-v)\hat{p}(1+T_A - T_B) .\end{aligned}\tag{11}$$

132 Table 3 lists the model variables and parameters.

## Results

134 In the following sections, we determine the equilibria of the model in Eq. 11, namely, solutions  
of  $\hat{p}' = \hat{p}$ , and analyze their local stability. We then analyze the evolution of a modifier of social  
136 association. Finally, we compare derived conditions to outcomes of stochastic simulations with a  
structured population.

### 138 Evolution of cooperation

The equilibria of our model, i.e. the fixed points of Eq. 11, are  $\hat{p} = 0$ ,  $\hat{p} = 1$ , and (see Eq. B5)

$$140 \quad \hat{p}^* = \frac{\alpha b v T_A - c v (1 - T_B) + (T_A - T_B)}{[c(1-v) - b(1-\alpha v)](T_A - T_B)} .\tag{12}$$

To find conditions on the cost of cooperation,  $c$ , define the following cost thresholds,  $\gamma_1$  and  $\gamma_2$ , and  
142 the vertical transmission threshold,  $\hat{v}$ ,

$$\gamma_1 = \frac{b v \alpha T_A + (T_A - T_B)}{v(1 - T_B)}, \quad \gamma_2 = \frac{b v \alpha T_B + (1+b)(T_A - T_B)}{v(1 - T_B) + (1-v)(T_A - T_B)}, \quad \hat{v} = \frac{T_B - T_A}{1 - T_A} .\tag{13}$$

144 The full analysis is given in Appendix B. The following result summarizes the possible outcomes.

146 **Result 1** (Equilibria and stability). *With vertical, horizontal, and oblique transmission, the cultural  
evolution of a cooperation follows one of the following scenarios in terms of the cost thresholds  $\gamma_1$   
148 and  $\gamma_2$  and the vertical transmission threshold  $\hat{v}$  (Eq. 13) :*

1. Fixation of cooperation: if (i)  $T_A \geq T_B$  and  $c < \gamma_1$ ; or if (ii)  $T_A < T_B$  and  $v > \hat{v}$  and  $c < \gamma_2$ .

150 2. Fixation of defection: if (iii)  $T_A \geq T_B$  and  $\gamma_2 < c$ ; or if (iv)  $T_A < T_B$  and  $\gamma_1 < c$ .

3. Stable polymorphism: if (v)  $T_A < T_B$  and  $v < \hat{v}$  and  $c < \gamma_1$ ; or if (vi)  $T_A < T_B$  and  $v > \hat{v}$  and  
152  $\gamma_2 < c < \gamma_1$ .

4. Unstable polymorphism: if (vii)  $T_A > T_B$  and  $\gamma_1 < c < \gamma_2$ .

154 These conditions are illustrated in Figure 3a and Figure 3b.

Much of the literature on evolution of cooperation focuses on conditions for an initially rare coopera-  
156 tive phenotype to invade a population of defectors. The following remarks address this condition.

158 **Remark 1** (Condition for cooperation to increase from rarity: cost of cooperation). *If the initial*  
 160 *frequency of cooperation is very close to zero, then its frequency will increase if the cost of cooperation*  
*is low enough,*

$$c < \gamma_1 = \frac{bv\alpha T_A + (T_A - T_B)}{v(1 - T_B)} . \quad (14)$$

162 This unites the conditions for fixation of cooperation and for stable polymorphism, both of which lead  
 to instability of the fixation state associated with defection,  $\hat{p} = 0$ .

164 Importantly, increasing social association  $\alpha$  increases the cost threshold ( $\partial\gamma_1/\partial\alpha > 0$ ), making it  
 easier for cooperation to increase from rarity. Similarly, increasing the horizontal transmission of  
 166 cooperation,  $T_A$ , increases the threshold ( $\partial\gamma_1/\partial T_A > 0$ ), facilitating the evolution of cooperation.  
 However, increasing the horizontal transmission of defection,  $T_B$ , can increase or decrease the cost  
 168 threshold, but it increases the cost threshold when it is already above one ( $c < 1 < \gamma_1$ ):  $\partial\gamma_1/\partial T_B$   
 is positive when  $T_A > \frac{1}{1+\alpha bv}$ , which gives  $\gamma_1 > 1/v$ . Therefore, increasing  $T_B$  decreases the cost  
 170 threshold and limits the evolution of cooperation, but only if  $T_A < \frac{1}{1+\alpha bv}$ .

Increasing the vertical transmission rate,  $v$ , can either increase or decrease the cost threshold, depending  
 172 on the horizontal transmission bias,  $T_A - T_B$ , because  $\text{sign}(\partial\gamma_1/\partial v) = -\text{sign}(T_A - T_B)$ . When  $T_A < T_B$   
 we get  $\partial\gamma_1/\partial v > 0$ , and therefore as the vertical transmission rate increases, the cost threshold  
 174 increases, making it easier for cooperation to evolve from rarity. In contrast, when  $T_A > T_B$  we get  
 $\partial\gamma_1/\partial v < 0$ , and therefore as the vertical transmission rate increases, the cost threshold decreases,  
 176 making it harder for cooperation to evolve from rarity.

In general, this condition cannot be formulated in the form of Hamilton's rule due to the bias in hori-  
 178 zontal transmission, represented by  $T_A - T_B$ . When there is no horizontal transmission bias,  $T_A = T_B$ ,  
 the next remark applies.

180 **Remark 2** (Unbiased horizontal transmission). *If horizontal transmission is unbiased,  $T = T_A = T_B$ ,*  
 182 *then cooperation will take over the population from any initial frequency if the cost is low enough,*

$$c < b \cdot \frac{v\alpha T}{1 - T} . \quad (15)$$

184 This condition is obtained by setting  $T = T_A = T_B$  in inequality (14) and can be interpreted as a version  
 of Hamilton's rule ( $c < b \cdot r$ , inequality 1) or as a version of inequality (3), where  $v\alpha T/(1 - T)$  can be  
 186 regarded as the *effective relatedness* or *effective assortment*, respectively. Figure S3a illustrates this  
 condition for  $v = 1$ . Note that the right-hand side equals  $\gamma_1$  when  $T = T_A = T_B$ .

188 In the next remarks we examine the effect of social association on the evolution of cooperation.

190 **Remark 3** (No social association). *Without social association ( $\alpha = 0$ ), cooperation will increase*  
*when it is rare if there is horizontal transmission bias for cooperation,  $T_A > T_B$ , and*

$$c < \frac{T_A - T_B}{v(1 - T_B)} . \quad (16)$$

Figure 2a illustrates this condition, which is obtained by setting  $\alpha = 0$  in inequality (14). Importantly,  
 194 the benefit of cooperation,  $b$ , does not affect the evolution of cooperation in the absence of social  
 association, and the outcome is determined only by cultural transmission.

196 **Remark 4** (Perfect social association). *With perfect social association ( $\alpha = 1$ ), cooperation will*  
 198 *increase when it is rare if*

$$c < \frac{bvT_A + (T_A - T_B)}{v(1 - T_B)} . \quad (17)$$

200 This condition is obtained by setting  $\alpha = 1$  in inequality (14).

In the absence of oblique transmission,  $v = 1$ , the only equilibria are the fixation states,  $\tilde{p} = 0$  and  $\tilde{p} = 1$ , and cooperation will evolve from any initial frequency (i.e.,  $\tilde{p}' > \tilde{p}$ ) if inequality 17 applies. This is similar to case of microbe-associated cooperation studied by Lewin-Epstein et al. (2017), and therefore when  $v = 1$ , this remark is equivalent to their eq. (1).

In light of Remarks 3 and 4, it is interesting to examine the general effect of social association on the evolution of cooperation. Define the social association thresholds,  $a_1$  and  $a_2$ , as

$$a_1 = \frac{c \cdot v(1 - T_A) - (T_A - T_B)(1 + b - c)}{b \cdot v \cdot T_B}, \quad a_2 = \frac{c \cdot v(1 - T_B) - (T_A - T_B)}{b \cdot v \cdot T_A}. \quad (18)$$

208 Then the following applies.

210 **Remark 5** (Condition for cooperation to increase from rarity: social association). *Cooperation will increase when rare if social association is high enough, specifically if  $a_2 < \alpha$ .*

212 Figures 2c, 3c, and 3d illustrate this condition. With horizontal transmission bias for cooperation,  $T_A > T_B$ , cooperation can fix from any initial frequency if  $a_2 < \alpha$  (green area in positive x-axis). With horizontal bias favoring defection,  $T_A < T_B$ , cooperation can fix from any frequency if social association is high,  $a_1 < \alpha$  (green area with  $T_A < T_B$ ), and can also increase when rare and reach stable polymorphism with defection if social association is intermediate,  $a_2 < \alpha$  (yellow area). Without horizontal bias,  $T_A = T_B$ , fixation of cooperation occurs if social association is high enough,  $\frac{c}{b \cdot v} \cdot \frac{1 - T}{T} < \alpha$  (inequality 15; in this case  $a_1 = a_2$ ).

Interestingly, because  $\text{sign}(\partial a_2 / \partial v) = \text{sign}(T_A - T_B)$ , the effect of the vertical transmission rate  $v$  on  $a_1$  and  $a_2$  depends on the horizontal transmission bias. That is, with horizontal bias for cooperation,  $T_A > T_B$ , evolution of cooperation is facilitated by oblique transmission, whereas with horizontal bias for defection,  $T_A < T_B$ , evolution of cooperation is facilitated by vertical transmission. This is demonstrated in Figures 3c and 3d.

224 The next remarks explain the roles of vertical and oblique transmission in the evolution of cooperation.

226 **Remark 6** (Necessary condition for fixation of cooperation: vertical transmission rate). *Fixation of cooperation is possible only if the vertical transmission rate is high enough,*

$$v > \hat{v} = \frac{T_B - T_A}{1 - T_A}. \quad (19)$$

This condition does not guarantee fixation of cooperation; rather, if this condition does not apply then cooperation cannot fix. If horizontal transmission is biased for cooperation,  $T_A > T_B$ , cooperation can fix with any vertical transmission rate (because  $\hat{v} < 0$ ). In contrast, if horizontal transmission is biased for defection,  $T_A < T_B$ , cooperation can fix only if the vertical transmission rate is high enough: in this case oblique transmission can prevent fixation of cooperation (see Figures 3b and Figure 3d).

234 With only vertical transmission ( $v = 1$ ), the following applies.

236 **Remark 7** (Condition for cooperation to increase from rarity: vertical and horizontal transmission). *In the absence of oblique transmission ( $v = 1$ ) cooperation will increase when rare if*

$$c < \frac{b\alpha T_A + (T_A - T_B)}{1 - T_B}, \quad (20)$$

which can also be written as

$$\frac{c(1 - T_B) - (T_A - T_B)}{bT_A} < \alpha. \quad (21)$$

These conditions are obtained by setting  $\nu = 1$  in inequalities (14) and (18).

242 In the absence of vertical transmission ( $\nu = 0$ ) we have the following.

244 **Remark 8** (Condition for global fixation of cooperation: oblique and horizontal transmission). *In the absence of vertical transmission ( $\nu = 0$ ), the frequency of the cooperator phenotype among*  
 246 *adults increases every generation, i.e.  $p' > p$ , if there is a horizontal transmission bias in favor of*  
 248 *cooperation, namely*

$$T_A > T_B . \quad (22)$$

This condition is found by setting  $\nu = 0$  in Eq. 6, which becomes  $\hat{p} = p$ , and then Eq. 8 becomes  
 250  $p' = p^2(T_B - T_A) + p(1 + T_A - T_B)$ . That is, in the absence of vertical transmission, selection plays no  
 role in the evolution of cooperation (i.e.  $b$  and  $c$  do not affect  $p'$ ). The dynamics are determined solely  
 252 by differential horizontal transmission of the two phenotypes, namely, the relative tendency of each  
 phenotype to be horizontally transmitted to peers. Note that with no bias in horizontal transmission,  
 254  $T_A = T_B$ , phenotype frequencies are static,  $p' = p$ .

Finally, the last remark focuses on the polymorphism of cooperation and defection.

256 **Remark 9** (polymorphism of cooperation and defection). *Cooperation and defection can coexist at*  
 258 *frequencies  $\tilde{p}^*$  and  $1 - \tilde{p}^*$  (Eq. 12). When it is feasible, this equilibrium is stable if there is horizontal*  
*transmission bias for defection,  $T_A < T_B$ , and unstable if there is horizontal bias for cooperation,*  
 260  *$T_A > T_B$ .*

The yellow and blue areas in Figures 2 and 3 show cases of stable and unstable polymorphism,  
 262 respectively. When  $\tilde{p}^*$  is unstable, cooperation will fix if its initial frequency is  $p > \tilde{p}^*$ , and defection  
 will fix  $p < \tilde{p}^*$ ; this occurs when there is horizontal transmission bias for cooperation,  $T_A > T_B$ , and  
 264 the cost is intermediate,  $\gamma_1 < c < \gamma_2$ . Figure S2a shows the mapping  $\tilde{p} \rightarrow \tilde{p}'$ .

## Evolution of social association

266 We now focus on the evolution of social association under perfect vertical transmission,  $\nu = 1$   
 assuming that the population is initially at a stable polymorphism of the two phenotypes, cooperation  
 268  $A$  and defection  $B$ , where the frequency of  $A$  among juveniles is  $\hat{p}^*$  (Eq. 12). Note that for stable  
 polymorphism to occur, there must be horizontal bias for defection,  $T_A < T_B$ , and an intermediate cost  
 270 of cooperation,  $\gamma_2 < c < \gamma_1$  (Eq. 13)

The equilibrium population mean fitness is  $\bar{w}^* = 1 + \hat{p}^*(b - c)$ , which is increasing in  $\hat{p}^*$ , and  $\hat{p}^*$  is  
 272 increasing in  $\alpha$  (Appendix C). Therefore, if social association increases, the population mean fitness  
 also increases. But can an allele that increases social association evolve?

274 To answer this question, we extend our model to include a “modifier locus” (Liberman and Feldman,  
 1986; Liberman, 1988) that determines social association, but has no direct effect on fitness. The  
 276 modifier locus has two alleles,  $M$  and  $m$ , which induce social associations  $\alpha_1$  and  $\alpha_2$ , respectively.  
 Suppose that the population has evolved to a stable equilibrium  $\hat{p}^*$  where when only allele  $M$  is  
 278 present. We study the local stability of this equilibrium to invasion by the modifier allele  $m$ ; this is  
 called “external stability”, see Altenberg et al. (2017). The full analysis is given in Appendix D, and  
 280 the following result summarizes the condition for this.

282 **Result 2** (Reduction principle for social association). *From a stable polymorphism between coopera-*  
*tion and defection, a modifier allele can successfully invade the population if it decreases the social*  
 284 *association  $\alpha$ .*



Note that this reduction principle entails that successful invasions will reduce the frequency of cooperation, as well as the population mean fitness (Figure 5). Furthermore, if we assume that modifier alleles with decreased social association appear and invade the population from time to time, then, the social association will continue to decrease, further reducing the frequency of cooperation and the population mean fitness. This evolution will proceed as long as stable polymorphism occurs, that is, as long as  $a_2 < \alpha < a_1$  (Remark 5, Figure 2c). Thus, we can expect social association to eventually drop to  $a_2$ , the frequency of cooperation to drop to zero, and the population mean fitness to drop to one.

## Population structure

Social association may also emerge from population structure. Consider a population colonizing a two-dimensional grid of size 100-by-100, where each site is inhabited by one individual, similarly to the model of Lewin-Epstein and Hadany (2020). Each individual is characterized by its phenotype: either cooperator,  $A$ , or defector,  $B$ . Initially, each site in the grid is randomly colonized by either a cooperator or a defector, with equal probability. In each generation, half of the individuals are randomly chosen to "initiate" interactions. Initiators then interact with a random neighbor (i.e. individual in a neighboring site) in a prisoners' dilemma game (Table 1) and a random neighbor (with replacement) for horizontal cultural transmission (Figure 1). The expected number of each of these interactions per individual per generation is one. The effective social association  $\alpha$  in this model is the probability that the same neighbor is picked for both interactions, or  $\alpha = 1/m$ , where  $m$  is the number of neighbors. On an infinite grid,  $m = 8$ , but on a finite grid  $m$  can be lower in edge neighborhoods close to the grid border. As before,  $T_A$  and  $T_B$  are the probability for successful horizontal transmission of phenotypes  $A$  and  $B$ , respectively.

The order the interactions across the grid at each generation is random. After all interactions take place, an individual's fitness is determined by  $w = 1 + b \cdot n_b - c \cdot n_c$ , where  $n_b$  is the number interactions of that individual with cooperative neighbors, and  $n_c$  is the total number of interactions that that individual had ( $n_b \leq n_c$ ). Then, a new generation is generated, and sites can be settled by offspring of any parent, not just neighbor parents. Thus, selection is global, rather than local, in accordance with our deterministic model. The parent is randomly drawn with probability proportional to its fitness, divided by the average fitness of all potential parents. Offspring then have the same phenotype as their parents (i.e.  $v = 1$ ).

The outcomes of stochastic simulations with a structured population are shown in Figure 4, which demonstrates that the highest cost of cooperation  $c$  that permits the evolution of cooperation agrees with the conditions derived above for a model without population structure or stochasticity. An example of a case with stable polymorphism is shown in Figure 4. Changing the simulation so that the population is structured to allow local selection (i.e. sites could only be settled by offspring of neighboring parents) had only a minor effect on the agreement with the derived conditions (Figure S1).

These comparisons between the deterministic unstructured model and the stochastic structured model show that the derived conditions can be useful for predicting the dynamics under complex scenarios. Moreover, our structured populations demonstrate how our parameter for social association ( $\alpha$ ) can represent local interactions between individuals.

## Discussion

Under a combination of vertical, oblique, and horizontal transmission with payoffs in the form of payoffs from a prisoner's dilemma game, cooperation or defection can either fix or coexist, depending

on the relationship between the cost and benefit of cooperation, the horizontal transmission bias, and the association between social interaction and horizontal transmission (Result 1). Importantly, cooperation can increase when initially rare (i.e. invade a population of defectors) if and only if (inequality 14),

$$c \cdot v(1 - T_B) < b \cdot v\alpha T_A + (T_A - T_B), \quad (23)$$

namely, if the effective cost of cooperation (left-hand side) is smaller than the effective benefit plus the horizontal transmission bias (right-hand side). This condition cannot be formulated in the form of Hamilton's rule,  $c < b \cdot r$ , due to the effect of biased horizontal transmission.

Remarkably, stable polymorphism between cooperation and defection can be stable if horizontal transmission is biased for defection ( $T_A < T_B$ ) and both the cost of cooperation and social association are intermediate (yellow areas in Figures 2 and 3).

We find that stronger social association  $\alpha$  leads to evolution of higher frequency of cooperation and increased population mean fitness. Nevertheless, when cooperation and defection coexist, social association is expected to be reduced by natural selection, leading to extinction of cooperation and decreased population mean fitness. Without social association, the benefit of cooperation cannot facilitate its evolution; cooperation can only succeed if horizontal transmission is biased in its favor.

Horizontal transmission plays a major role in the evolution of cooperation: increasing the transmission of cooperation,  $T_A$ , or decreasing the transmission of defection,  $T_B$ , facilitates the evolution of cooperation. However, the effect of oblique transmission is more complicated. When there is horizontal transmission bias for cooperation,  $T_A > T_B$ , increasing the rate of oblique transmission,  $1 - v$ , will facilitate the evolution of cooperation. In contrast, when the bias is in favor of defection,  $T_A < T_B$ , high rates of vertical transmission,  $v$ , are advantageous for cooperation, and the rate of vertical transmission must be high enough ( $v > \hat{v}$ ) for cooperation to fix in the population.

The conditions derived from our deterministic model provide a good approximation to outcomes of simulations of a complex stochastic model with population structure in which individuals can only interact with and transmit to their neighbors. In these structured populations social association arises due to both social interactions and horizontal cultural transmission being local.

Feldman et al. (1985) studied the dynamics of an altruistic phenotype with vertical cultural transmission and a gene that modifies the transmission of the phenotype. Their results are very sensitive to this genetic modification: without it, the conditions for invasion of the altruistic phenotype reduce to Hamilton's rule. Further work is needed to incorporate such genetic modification of cultural transmission into our model.

Woodcock (2006) stressed the significance of non-vertical transmission for the evolution of cooperation. He carried out simulations with prisoner's dilemma payoffs but without horizontal transmission or social association ( $\alpha = 0$ ). Nevertheless, his results demonstrated that it is possible to sustain altruistic behavior via cultural transmission for a substantial length of time. Our results provide strong evidence for his hypothesis that horizontal transmission can play an important role in the evolution of cooperation.

To understand the role of horizontal transmission, we first review the role of *assortment*. Eshel and Cavalli-Sforza (1982) showed that altruism can evolve when there is enough *assortative meeting*, namely, a tendency for individuals to interact with others of their own phenotype. Fletcher and Doebeli (2009) further argued that a general explanation for the evolution of altruism is given by *assortment*: the correlation between individuals that carry an altruistic trait and the amount of altruistic behavior in their interaction group (see also Bijma and Aanen (2010)). They therefore suggested that to explain the evolution of altruism, we should seek mechanisms that generate assortment, such as population

374 structure, repeated interactions, and individual recognition. Our results highlight another mechanism  
 376 for generating assortment: an association between social interactions and horizontal transmission that  
 creates a correlation between one's partner for interaction and the partner for transmission. This  
 378 mechanism does not require population structure, repeated interactions, or individual recognition.  
 We show that high levels of such social association greatly increase the potential for evolution of  
 cooperation. With enough social association, cooperation can increase in frequency when initially  
 380 rare even when there is horizontal transmission bias against it ( $T_A < T_B$ ).

How does non-vertical transmission generate assortment? Lewin-Epstein et al. (2017) and Lewin-  
 382 Epstein and Hadany (2020) suggested that microbes that manipulate their hosts to act altruistically  
 can be favored by selection, which may help to explain the evolution of cooperation. From the kin  
 384 selection point-of-view, if microbes can be transmitted *horizontally* from one host to another during  
 host interactions, then following horizontal transmission the recipient host will carry microbes that  
 386 are closely related to those of the donor host, even when the two hosts are (genetically) unrelated.  
 From the assortment point-of-view, infection by behavior-determining microbes during interactions  
 388 effectively generates assortment because a recipient of help may be infected by a behavior-determining  
 microbe and consequently become a helper. Cultural horizontal transmission can similarly generate  
 390 assortment between cooperators and enhance benefit of cooperation if cultural transmission and  
 helping interactions occur between the same individuals, i.e. when there is social association; the  
 392 recipient of help may also be the recipient of the cultural trait for cooperation. Thus, with horizontal  
 transmission, “assortment between focal cooperative players and cooperative acts in their interaction  
 394 environment” (Fletcher and Doebeli, 2009) is generated not because *the helper is likely to be helped*,  
 but rather because *the helped is likely to become a helper*.

## 396 Acknowledgements

We thank Lilach Hadany, Ayelet Shavit, and Kaleda Krebs Denton for discussions and comments. This work  
 398 was supported in part by the Israel Science Foundation 552/19 (YR), and Minerva Stiftung Center for Lab  
 Evolution (YR).

## 400 Appendices

### Appendix A Local stability criterion

402 Let  $f(p) = \lambda \cdot (p' - p)$ , where  $\lambda > 0$ , and 0 and 1 are equilibria, that is,  $f(0) = 0$  and  $f(1) = 0$ .  
 Set  $p > p^* = 0$ . Using a linear approximation for  $f(p)$  near 0, we have

$$404 \quad p' < p \Leftrightarrow f(p)/p < 0 \Leftrightarrow \frac{f'(0) \cdot p + O(p^2)}{p} < 0 \Leftrightarrow f'(0) + O(p) < 0. \quad (A1)$$

Therefore, by definition of big-O notation, if  $f'(0) < 0$  then there exists  $\epsilon > 0$  such that for any local  
 406 perturbation  $0 < p < \epsilon$ , it is guaranteed that  $0 < p' < p$ ; that is,  $p'$  is closer to zero than  $p$ .

Set  $p < p^* = 1$  Using a linear approximation for  $f(p)$  near 1, we have

$$408 \quad 1 - p' < 1 - p \Leftrightarrow -\frac{f(p)}{1 - p} < 0 \Leftrightarrow \frac{f'(1)(p - 1) + O((p - 1)^2)}{p - 1} < 0 \Leftrightarrow f'(1) - O(1 - p) < 0. \quad (A2)$$

Therefore, if  $f'(1) < 0$  then there exists  $\epsilon > 0$  such that for any  $1 - \epsilon < 1 - p < 1$  we have  $1 - p' < 1 - p$ ; that is,  $p'$  is closer to one than  $p$ .

## Appendix B Equilibria and stability

Let  $f(\hat{p}) = \bar{w}(\hat{p}' - \hat{p})$ . Then, using *SymPy* (Meurer et al., 2017), a Python library for symbolic mathematics, this simplifies to

$$f(\hat{p}) = \bar{w}(\hat{p}' - \hat{p}) = \beta_1 \hat{p}^3 + \beta_2 \hat{p}^2 + \beta_3 \hat{p}, \quad (\text{B1})$$

where

$$\begin{aligned} \beta_1 &= [c(1 - v) - b(1 - \alpha v)](T_A - T_B), \\ \beta_2 &= -\beta_1 - \beta_3, \\ \beta_3 &= \alpha b v T_A - c v(1 - T_B) + (T_A - T_B). \end{aligned} \quad (\text{B2})$$

If  $T = T_A = T_B$  then  $\beta_1 = 0$  and  $\beta_3 = -\beta_2 = \alpha b v T - c v(1 - T)$ , and  $f(\hat{p})$  becomes a quadratic polynomial,

$$f(\hat{p}) = \hat{p}(1 - \hat{p})[\alpha b v T - c v(1 - T)]. \quad (\text{B3})$$

Clearly the only two equilibria are the fixations  $\hat{p} = 0$  and  $\hat{p} = 1$ , which are locally stable if  $f'(\hat{p}) < 0$  near the equilibrium (see Appendix A), where  $f'(\hat{p}) = (1 - 2\hat{p})[\alpha b v T - c v(1 - T)]$ , so that

$$\begin{aligned} f'(0) &= \alpha b v T - c v(1 - T), \\ f'(1) &= -\alpha b v T + c v(1 - T). \end{aligned} \quad (\text{B4})$$

In the general case where  $T_A \neq T_B$ , the coefficient  $\beta_1$  is not necessarily zero, and  $f(\hat{p})$  is a cubic polynomial. Therefore, three equilibria may exist, two of which are  $\hat{p} = 0$  and  $\hat{p} = 1$ , and the third is

$$\hat{p}^* = \frac{\beta_3}{\beta_1} = \frac{\alpha b v T_A - c v(1 - T_B) + (T_A - T_B)}{[c(1 - v) - b(1 - \alpha v)](T_A - T_B)}. \quad (\text{B5})$$

Note that the sign of the cubic (Eq. B1) at positive (negative) infinity is equal (opposite) to the sign of  $\beta_1$ . If  $T_A > T_B$ , then

$$\beta_1 < [c(1 - \alpha v) - b(1 - \alpha v)](T_A - T_B) = (1 - \alpha v)(c - b)(T_A - T_B) < 0, \quad (\text{B6})$$

since  $c < b$  and  $\alpha v < 1$ . Hence the signs of the cubic at positive and negative infinity are negative and positive, respectively. First, if  $\beta_3 < \beta_1$  then  $1 < \hat{p}^*$ . Also,  $f'(0) < 0$  and  $f'(1) > 0$ ; that is, fixation of the defector phenotype  $B$  is the only locally stable feasible equilibrium. Second, if  $\beta_1 < \beta_3 < 0$  then  $0 < \hat{p}^* < 1$  and therefore  $f'(0) < 0$  and  $f'(1) < 0$  so that both fixations are locally stable and  $\hat{p}^*$  separates the domains of attraction. Third, if  $0 < \beta_3$  then  $\hat{p}^* < 0$  and therefore  $f'(0) > 0$  and  $f'(1) < 0$ ; that is, fixation of the cooperator phenotype  $A$  is the only locally stable legitimate equilibrium.

Similarly, if  $T_A < T_B$ , then

$$\beta_1 > [c(1 - \alpha v) - b(1 - \alpha v)](T_A - T_B) = (1 - \alpha v)(c - b)(T_A - T_B) > 0, \quad (\text{B7})$$

since  $c < b$  and  $\alpha v < 1$ , and the signs of the cubic at positive and negative infinity are positive and negative, respectively. First, if  $\beta_3 < 0$  then  $\hat{p}^* < 0$  and therefore  $f'(0) < 0$  and  $f'(1) > 0$ ; that is, fixation of the defector phenotype  $A$  is the only locally stable legitimate equilibrium. Second, if  $0 < \beta_3 < \beta_1$  then  $0 < \hat{p}^* < 1$  and therefore  $f'(0) > 0$  and  $f'(1) > 0$ ; that is, both fixations are locally

444 unstable and  $\hat{p}^*$  is a stable polymorphic equilibrium. Third, if  $\beta_1 < \beta_3$  then  $\hat{p}^* > 1$  and therefore  
 446  $f'(0) > 0$  and  $f'(1) < 0$ , and fixation of the cooperator phenotype  $A$  is the only locally stable feasible  
 equilibrium.

This analysis can be summarized with the following conditions:

- 448 1. *Fixation of cooperation*: if (i)  $T = T_A = T_B$  and  $c < b \cdot \frac{\alpha T}{1-T}$ ; or if (ii)  $T_A > T_B$  and  $0 < \beta_3$ ; or if  
 (iii)  $T_A < T_B$  and  $\beta_1 < \beta_3$ .
- 450 2. *Fixation of the defection*: if (iv)  $T = T_A = T_B$  and  $c > b \cdot \frac{\alpha T}{1-T}$ ; or if (v)  $T_A > T_B$  and  $\beta_3 < \beta_1 < 0$ ;  
 or if (vi)  $T_A < T_B$  and  $\beta_3 < 0$ .
- 452 3. *polymorphism of both phenotypes at  $\hat{p}^*$* : if (vii)  $T_A < T_B$  and  $0 < \beta_3 < \beta_1$ .
4. *Fixation of either phenotype depending on initial frequency*: if (viii)  $T_A > T_B$  and  $\beta_1 < \beta_3 < 0$ .

454 We now proceed to use the cost thresholds,  $\gamma_1$  and  $\gamma_2$ , and the vertical transmission threshold,  $\hat{v}$  (Eq. 13).  
 First, assume  $T_A < T_B$ .  $\beta_3 < 0$  requires  $\gamma_1 < c$ . For  $\beta_3 < \beta_1$  we need  $c[v(1-T_B) + (1-v)(T_A-T_B)] >$   
 456  $bv\alpha T_B + (1+b)(T_A-T_B)$ . Note that the expression in the square brackets is positive if and only if  
 $v > \hat{v}$ . Thus, for  $\beta_3 < \beta_1$  we need  $v > \hat{v}$  and  $\gamma_2 < c$  or  $v < \hat{v}$  and  $c < \gamma_2$ , and for  $0 < \beta_3 < \beta_1$  we need  
 458  $v > \hat{v}$  and  $\gamma_2 < c < \gamma_1$ , or  $v < \hat{v}$  and  $c < \min(\gamma_1, \gamma_2)$ . For  $\beta_1 < \beta_3$  we need  $v > \hat{v}$  and  $c < \gamma_2$  or  $v < \hat{v}$   
 and  $\gamma_2 < c$ . However, some of these conditions cannot be met, since  $v < \hat{v}$  implies  $c < 1 < \gamma_2$ .

460 Second, assume  $T_A > T_B$ .  $\beta_3 > 0$  requires  $\gamma_1 > c$ . For  $\beta_1 < \beta_3$  we need  $c[v(1-T_B) + (1-v)(T_A-T_B)] <$   
 $bv\alpha T_B + (1+b)(T_A-T_B)$ . Thus for  $\beta_1 < \beta_3$  we need  $v > \hat{v}$  and  $c < \gamma_2$  or  $v < \hat{v}$  and  $c > \gamma_2$ . But  $\hat{v} < 0$   
 462 when  $T_A > T_B$ , and therefore we have  $\beta_1 < \beta_3$  if  $c < \gamma_2$ . Similarly, we have  $\beta_3 < \beta_1$  if  $c > \gamma_2$ .

This analysis is summarized in Result 1.

## 464 **Appendix C Effect of social association on mean fitness**

To determine the effect of increasing  $\alpha$  on the stable population mean fitness,  $\bar{w}^* = 1 + (b-c)\hat{p}^*$ , we  
 466 must analyze its effect on  $\hat{p}^*$ ,

$$\frac{\partial \hat{p}^*}{\partial \alpha} = \frac{bT_A - c(1-T_B) + (T_A - T_B)}{b(1-\alpha)^2(T_B - T_A)}. \quad (C1)$$

468 Note that stable polymorphism implies  $c < \gamma_1$ , and because  $\alpha < 1$ , we have

$$c < \gamma_1 = \frac{b\alpha T_A + (T_A - T_B)}{1 - T_B} < \frac{bT_A + (T_A - T_B)}{1 - T_B}. \quad (C2)$$

470 Therefore, the numerator in Eq. C1 is positive. Since  $T_A < T_B$ , the denominator in Eq. C1 is also  
 positive, and hence the derivative  $\partial \hat{p}^* / \partial \alpha$  is positive. Thus, the population mean fitness increases as  
 472 social association  $\alpha$  increases.

## **Appendix D Reduction principle**

474 We assume here that  $v = 1$ , i.e. no oblique transmission, and therefore  $\hat{p} = \tilde{p}$ . Denote the frequencies  
 of the pheno-genotypes  $AM$ ,  $BM$ ,  $Am$ , and  $Bm$  by  $\tilde{\mathbf{p}} = (\tilde{p}_1, \tilde{p}_2, \tilde{p}_3, \tilde{p}_4)$ . The frequencies of the

476 pheno-genotypes in the next generation are defined by the recursion system,

$$\begin{aligned}
\bar{w}\tilde{p}'_1 &= \tilde{p}_1 x(1+b-c)(1-(1-\alpha_1)(1-x)T_B) + \\
&\quad \tilde{p}_1(1-x)(1-c)(1-\alpha_1 T_B x - T_B(1-x)) + \\
&\quad \tilde{p}_2 x(1+b)T_A(x+\alpha_1(1-x)) + \\
&\quad \tilde{p}_2(1-x)x(1-\alpha_1)T_A, \\
\bar{w}\tilde{p}'_2 &= \tilde{p}_1 x(1+b-c)(1-\alpha_1)(1-x)T_B \\
&\quad \tilde{p}_1(1-x)(1-c)(\alpha_1 T_B + (1-\alpha_1)(1-x)T_B) + \\
&\quad \tilde{p}_2 x(1+b)(1-\alpha_1 T_A(1-x) - T_A x) + \\
&\quad \tilde{p}_2(1-x)(1-(1-\alpha_1)xT_A), \\
\bar{w}\tilde{p}'_3 &= \tilde{p}_3 x(1+b-c)(1-(1-\alpha_2)(1-x)T_B) + \\
&\quad \tilde{p}_3(1-x)(1-c)(1-\alpha_2 T_B x - T_B(1-x)) + \\
&\quad \tilde{p}_4 x(1+b)T_A(x+\alpha_2(1-x)) + \\
&\quad \tilde{p}_4(1-x)x(1-\alpha_2)T_A, \\
\bar{w}\tilde{p}'_4 &= \tilde{p}_3 x(1+b-c)(1-\alpha_2)(1-x)T_B + \\
&\quad \tilde{p}_3(1-x)(1-c)(\alpha_2 T_B + (1-\alpha_2)(1-x)T_B) + \\
&\quad \tilde{p}_4 x(1+b)(1-\alpha_2 T_A(1-x) - T_A x) + \\
&\quad \tilde{p}_4(1-x)(1-(1-\alpha_2)xT_A),
\end{aligned} \tag{D1}$$

478 where  $x = \tilde{p}_1 + \tilde{p}_3$  is the total frequency of the cooperative phenotype  $A$ , and  $\bar{w} = 1 + (b-c)x$  is the population mean fitness.

480 The equilibrium where only allele  $M$  is present is  $\tilde{\mathbf{p}}^* = (\tilde{p}^*, 1 - \tilde{p}^*, 0, 0)$ , where

$$\tilde{p}^* = \frac{c(1-T_B) - b\alpha_1 T_A - (T_A - T_B)}{b(1-\alpha_1)(T_A - T_B)}, \tag{D2}$$

482 which we get by setting  $\alpha = \alpha_1$  and  $v = 1$  in Eq. 12. When  $v = 1$ , this equilibrium is polymorphic ( $0 < \tilde{p}^* < 1$ ) if  $T_A < T_B$  and  $\gamma_2 < c < \gamma_1$  (Result 1).

484 The local stability of  $\tilde{\mathbf{p}}^*$  to the introduction of allele  $m$  is determined by the linear approximation  $\mathbf{L}^*$  of the transformation in Eq. D1 near  $\tilde{\mathbf{p}}^*$  (i.e., the Jacobian of the transformation at the equilibrium).  $\mathbf{L}^*$  is known to have a block structure, with the diagonal blocks occupied by the matrices  $\mathbf{L}_{in}^*$  and  $\mathbf{L}_{ex}^*$ . The latter is the external stability matrix: the linear approximation to the transformation near  $\tilde{\mathbf{p}}^*$  involving only the pheno-genotypes  $Am$  and  $Bm$ , derived from Eq. D1 as

$$\begin{aligned}
\mathbf{L}_{ex}^* &= \frac{1}{\bar{w}^*} \begin{bmatrix} X & Y \\ Z & Q \end{bmatrix} = \frac{1}{\bar{w}^*} \begin{bmatrix} \frac{\partial \bar{w}\tilde{p}'_3}{\partial \tilde{p}_3}(\tilde{\mathbf{p}}^*) & \frac{\partial \bar{w}\tilde{p}'_4}{\partial \tilde{p}_3}(\tilde{\mathbf{p}}^*) \\ \frac{\partial \bar{w}\tilde{p}'_3}{\partial \tilde{p}_4}(\tilde{\mathbf{p}}^*) & \frac{\partial \bar{w}\tilde{p}'_4}{\partial \tilde{p}_4}(\tilde{\mathbf{p}}^*) \end{bmatrix} = \\
&\quad \frac{1}{\bar{w}^*} \begin{bmatrix} (1+b\tilde{p}^*-c)(1-T_B(1-\tilde{p}^*)) + b\tilde{p}^*\alpha_2 T_B(1-\tilde{p}^*) & (1+b\tilde{p}^*)T_A\tilde{p}^* + b\tilde{p}^*\alpha_2 T_A(1-\tilde{p}^*) \\ (1+b\tilde{p}^*-c)T_B(1-\tilde{p}^*) - b\tilde{p}^*\alpha_2 T_B(1-\tilde{p}^*) & (1+b\tilde{p}^*)(1-T_A\tilde{p}^*) - b\tilde{p}^*\alpha_2 T_A(1-\tilde{p}^*) \end{bmatrix}.
\end{aligned} \tag{D3}$$

490 Because we assume that  $\tilde{\mathbf{p}}^*$  is internally stable (i.e. locally stable to small perturbations in the frequencies of  $AM$  and  $BM$ ), the stability of  $\tilde{\mathbf{p}}^*$  is determined by the eigenvalues of the external stability matrix  $\mathbf{L}_{ex}^*$ . This is a positive matrix, and due to the Perron-Frobenius theorem, the leading eigenvalue of  $\mathbf{L}_{ex}^*$  is real and positive. Thus, if the leading eigenvalue is less (greater) than one, then the equilibrium  $\tilde{\mathbf{p}}^*$  is externally stable (unstable) and allele  $m$  cannot (can) invade the population of allele  $M$ . The eigenvalues of  $\mathbf{L}_{ex}^*$  are the roots of the characteristic polynomial,

$$R(\lambda) = \lambda^2 - \lambda \frac{(X+Q)}{\bar{w}^*} + \frac{XQ-YZ}{\bar{w}^{*2}}, \tag{D4}$$

where  $X$ ,  $Y$ ,  $Z$ , and  $Q$  are defined in Eq. D3. The characteristic polynomial  $R(\lambda)$  is a quadratic with  
 498 a positive leading coefficient. Therefore,  $\lim_{\lambda \rightarrow \pm\infty} R(\lambda) = \infty$ , and the leading eigenvalue is less than  
 500 one (implying stability) if and only if  $R(1) > 0$  and  $R'(1) > 0$ . Thus, a sufficient condition for external  
 instability of  $\tilde{\mathbf{p}}^*$  is

$$R(1) < 0 \Leftrightarrow 1 - \frac{(X + Q)}{\bar{w}^*} + \frac{XQ - YZ}{\bar{w}^{*2}} < 0 \Leftrightarrow \bar{w}^{*2} - \bar{w}^*(X + Q) + XQ - YZ < 0. \quad (\text{D5})$$

502 Using *SymPy* (Meurer et al., 2017), a Python library for symbolic mathematics, we find that inequality  
 D5 is true if and only if

$$504 \quad \alpha_2(bT_A + (T_A - T_B) - c(1 - T_B)) < \alpha_1(bT_A + (T_A - T_B) - c(1 - T_B)). \quad (\text{D6})$$

We assumed  $c < \gamma_1$ , that is,

$$\begin{aligned} c < \gamma_1 &= \frac{b\alpha_1 T_A + (T_A - T_B)}{1 - T_B} \Leftrightarrow \\ 506 \quad 0 < b\alpha_1 T_A + (T_A - T_B) - c(1 - T_B) &\Rightarrow \\ 0 < bT_A + (T_A - T_B) - c(1 - T_B), \end{aligned} \quad (\text{D7})$$

since  $0 \leq \alpha_1 \leq 1$ . Therefore, combining inequalities D5, D6, and D7, we find that  $R(1) < 0$  if and  
 508 only if  $\alpha_2 < \alpha_1$ . This is a sufficient condition for external instability, so, if the social association  $\alpha_2$  of  
 the invading modifier allele  $m$  is less than  $\alpha_1$  of the resident  $M$ , then invasion will be successful.

510 Determining a necessary and sufficient condition for successful invasion is more complicated, requiring  
 analysis of the sign of  $R'(1)$ .

## 512 References

- Lee Altenberg, Uri Liberman, and Marcus W. Feldman. Unified reduction principle for the evolution  
 514 of mutation, migration, and recombination. *Proc. Natl. Acad. Sci. U. S. A.*, 114(12):E2392–E2400,  
 mar 2017. ISSN 0027-8424. doi: 10.1073/pnas.1619655114.
- 516 Robert Axelrod and William D Hamilton. The evolution of cooperation. *Science*, 211(4489):1390–  
 1396, 1981.
- 518 Piter Bijma and Duur K. Aanen. Assortment, Hamilton’s rule and multilevel selection. *Proc. R. Soc.  
 B Biol. Sci.*, 277(1682):673–675, 2010. ISSN 14712970. doi: 10.1098/rspb.2009.1093.
- 520 Luigi Luca Cavalli-Sforza and Marcus W Feldman. *Cultural transmission and evolution: A quantita-  
 tive approach*. Number 16. Princeton University Press, 1981.
- 522 Lee Alan Dugatkin. *Cooperation among Animals: An Evolutionary Perspective*. Oxford University  
 Press on Demand, 1997.
- 524 Ilan Eshel and Luigi Luca Cavalli-Sforza. Assortment of encounters and evolution of cooperativeness.  
*Proceedings of the National Academy of Sciences*, 79(4):1331–1335, 1982.
- 526 Marcus W Feldman, Luca L Cavalli-Sforza, and Joel R Peck. Gene-culture coevolution: models  
 for the evolution of altruism with cultural transmission. *Proceedings of the National Academy of  
 528 Sciences*, 82(17):5814–5818, 1985.
- Jeffrey A. Fletcher and Michael Doebeli. A simple and general explanation for the evolution of altruism.  
 530 *Proc. R. Soc. B Biol. Sci.*, 276(1654):13–19, 2009. ISSN 14712970. doi: 10.1098/rspb.2008.0829.
- J. B. S. Haldane. *The Causes of Evolution*. Longmans, London, 1932.

- 532 William D Hamilton. The genetical evolution of social behaviour. ii. *Journal of Theoretical Biology*,  
7(1):17–52, 1964.
- 534 Adrian V Jaeggi and Michael Gurven. Natural cooperators: food sharing in humans and other primates.  
*Evolutionary Anthropology: Issues, News, and Reviews*, 22(4):186–195, 2013.
- 536 Indrikis Krams, Tatjana Krama, Kristine Igaune, and Raivo Mänd. Experimental evidence of reciprocal  
altruism in the pied flycatcher. *Behavioral Ecology and Sociobiology*, 62(4):599–605, 2008.
- 538 Ohad Lewin-Epstein and Lilach Hadany. Host-microbiome coevolution can promote cooperation in  
a rock-paper-scissors dynamics. *Proc. R. Soc. B Biol. Sci.*, 287(1920):20192754, feb 2020. ISSN  
540 0962-8452. doi: 10.1098/rspb.2019.2754.
- Ohad Lewin-Epstein, Ranit Aharonov, and Lilach Hadany. Microbes can help explain the evolution  
542 of host altruism. *Nature Communications*, 8:14040, 2017.
- Uri Liberman. External stability and ESS: criteria for initial increase of new mutant allele. *J. Math.*  
544 *Biol.*, 26(4):477–485, 1988. ISSN 03036812. doi: 10.1007/BF00276375.
- Uri Liberman and Marcus W. Feldman. A general reduction principle for genetic modifiers of  
546 recombination. *Theor. Popul. Biol.*, 30(3):341–71, dec 1986. ISSN 0040-5809.
- Stephen J Lycett and John AJ Gowlett. On questions surrounding the acheulean ‘tradition’. *World*  
548 *Archaeology*, 40(3):295–315, 2008.
- Aaron Meurer, Christopher P Smith, Mateusz Paprocki, Ondřej Čertík, Sergey B Kirpichev, Matthew  
550 Rocklin, AMiT Kumar, Sergiu Ivanov, Jason K Moore, Sartaj Singh, et al. Sympy: symbolic  
computing in python. *PeerJ Computer Science*, 3:e103, 2017.
- 552 Yoav Ram, Uri Liberman, and Marcus W Feldman. Evolution of vertical and oblique transmission  
under fluctuating selection. *Proceedings of the National Academy of Sciences*, 115(6):E1174–  
554 E1183, 2018.
- George E Rice and Priscilla Gainer. “Altruism” in the albino rat. *Journal of Comparative and*  
556 *Physiological Psychology*, 55(1):123, 1962.
- Peter J Richerson and Robert Boyd. *Not by Genes Alone: How Culture Transformed Human Evolution*.  
558 University of Chicago Press, 2008.
- Barry Sinervo, Alexis Chaine, Jean Clobert, Ryan Calsbeek, Lisa Hazard, Lesley Lancaster, Andrew G  
560 McAdam, Suzanne Alonzo, Gwynne Corrigan, and Michael E Hochberg. Self-recognition, color  
signals, and cycles of greenbeard mutualism and altruism. *Proceedings of the National Academy of*  
562 *Sciences*, 103(19):7372–7377, 2006.
- Peter B Stacey and Walter D Koenig, editors. *Cooperative breeding in birds: long term studies of*  
564 *ecology and behaviour*. Cambridge University Press, 1990.
- Scott Woodcock. The significance of non-vertical transmission of phenotype for the evolution of  
566 altruism. *Biology and Philosophy*, 21(2):213–234, 2006.
- Matthew R. Zefferman. Mothers teach daughters because daughters teach granddaughters: the evo-  
568 lution of sex-biased transmission. *Behav. Ecol.*, 27(4):1172–1181, 2016. ISSN 1045-2249. doi:  
10.1093/beheco/arw022.



**Table 1: Payoff matrix for prisoner's dilemma.**

	$\phi_2 = A$	$\phi_2 = B$
$\phi_1 = A$	$1 + b - c$	$1 - c$
$\phi_1 = B$	$1 + b$	$1$

The fitness of phenotype  $\phi_1$  when interacting with phenotype  $\phi_2$ .  $A$  is a cooperative phenotype,  $B$  is a defector phenotype,  $b$  is the benefit gained by an individual interacting with a cooperator, and  $c$  is the cost of cooperation.  $0 < c < 1$  and  $c < b$ .

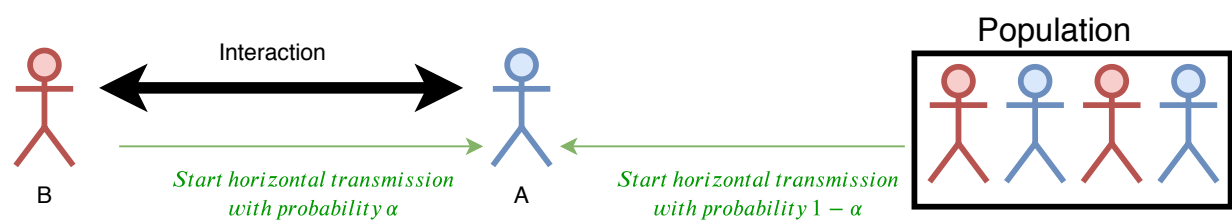
**Table 2: Interaction frequency, fitness, and transmission probabilities.**

Phenotype $\phi_1$	Phenotype $\phi_2$	Frequency	Fitness of $\phi_1$	$P(\phi_1 = A)$ via horizontal transmission:	
				from partner, $\alpha$	from population, $(1 - \alpha)$
$A$	$A$	$\hat{p}^2$	$1 + b - c$	$1$	$\hat{p} + (1 - \hat{p})(1 - T_B)$
$A$	$B$	$\hat{p}(1 - \hat{p})$	$1 - c$	$1 - T_B$	$\hat{p} + (1 - \hat{p})(1 - T_B)$
$B$	$A$	$\hat{p}(1 - \hat{p})$	$1 + b$	$T_A$	$\hat{p}T_A$
$B$	$B$	$(1 - \hat{p})^2$	$1$	$0$	$\hat{p}T_A$

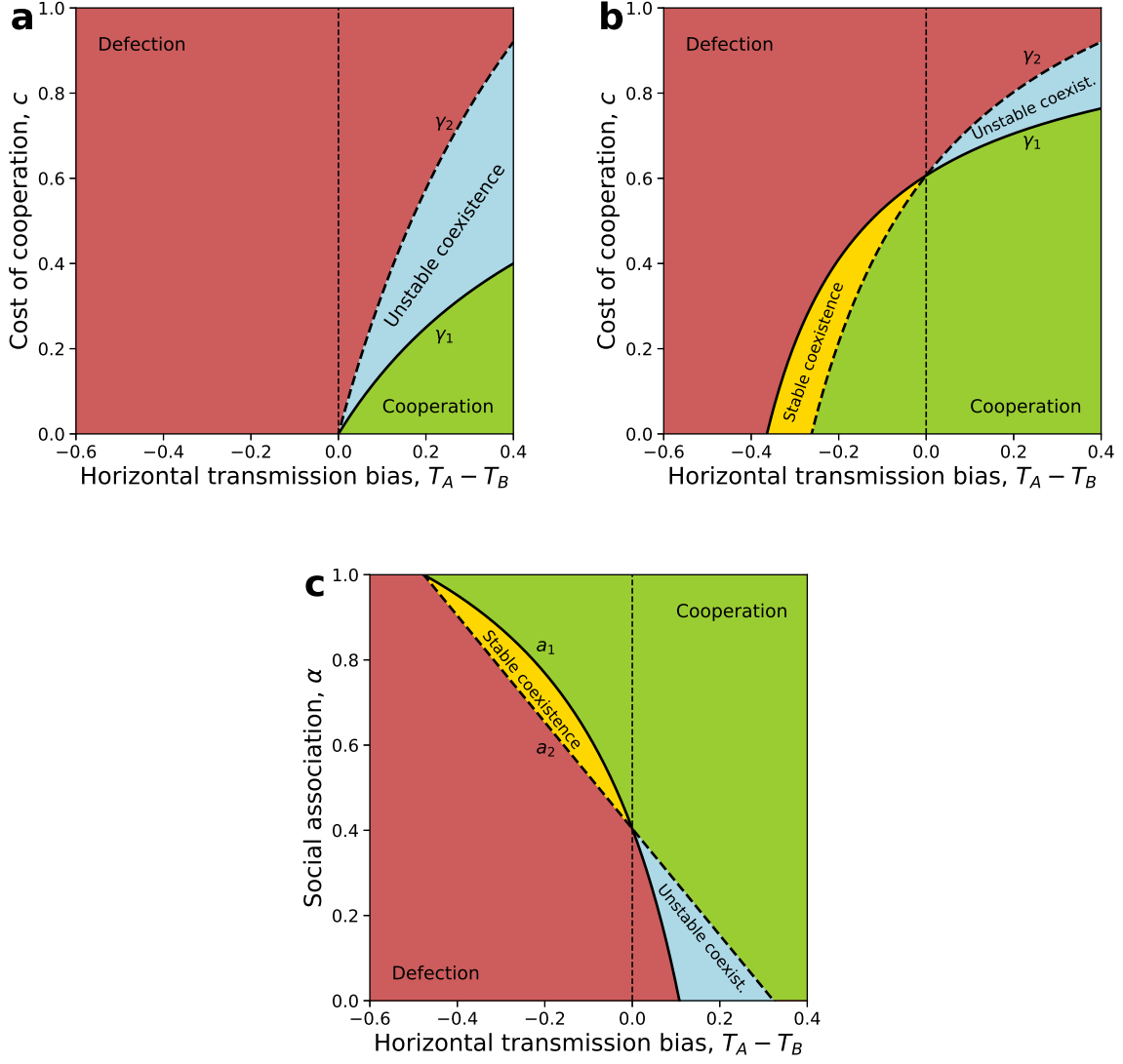
**Table 3: Model variables and parameters.**

Symbol	Description	Values
$A$	Cooperator phenotype	
$B$	Defector phenotype	
$p$	Frequency of phenotype $A$ among adults	$[0, 1]$
$\tilde{p}$	Frequency of phenotype $A$ among parents	$[0, 1]$
$\hat{p}$	Frequency of phenotype $A$ among juveniles	$[0, 1]$
$v$	Vertical transmission rate	$[0, 1]$
$c$	Cost of cooperation	$(0, 1)$
$b$	Benefit of cooperation	$c < b$
$\alpha$	Probability of social association	$[0, 1]$
$T_A, T_B$	Horizontal transmission rates of phenotype $A$ and $B$	$[0, 1]$

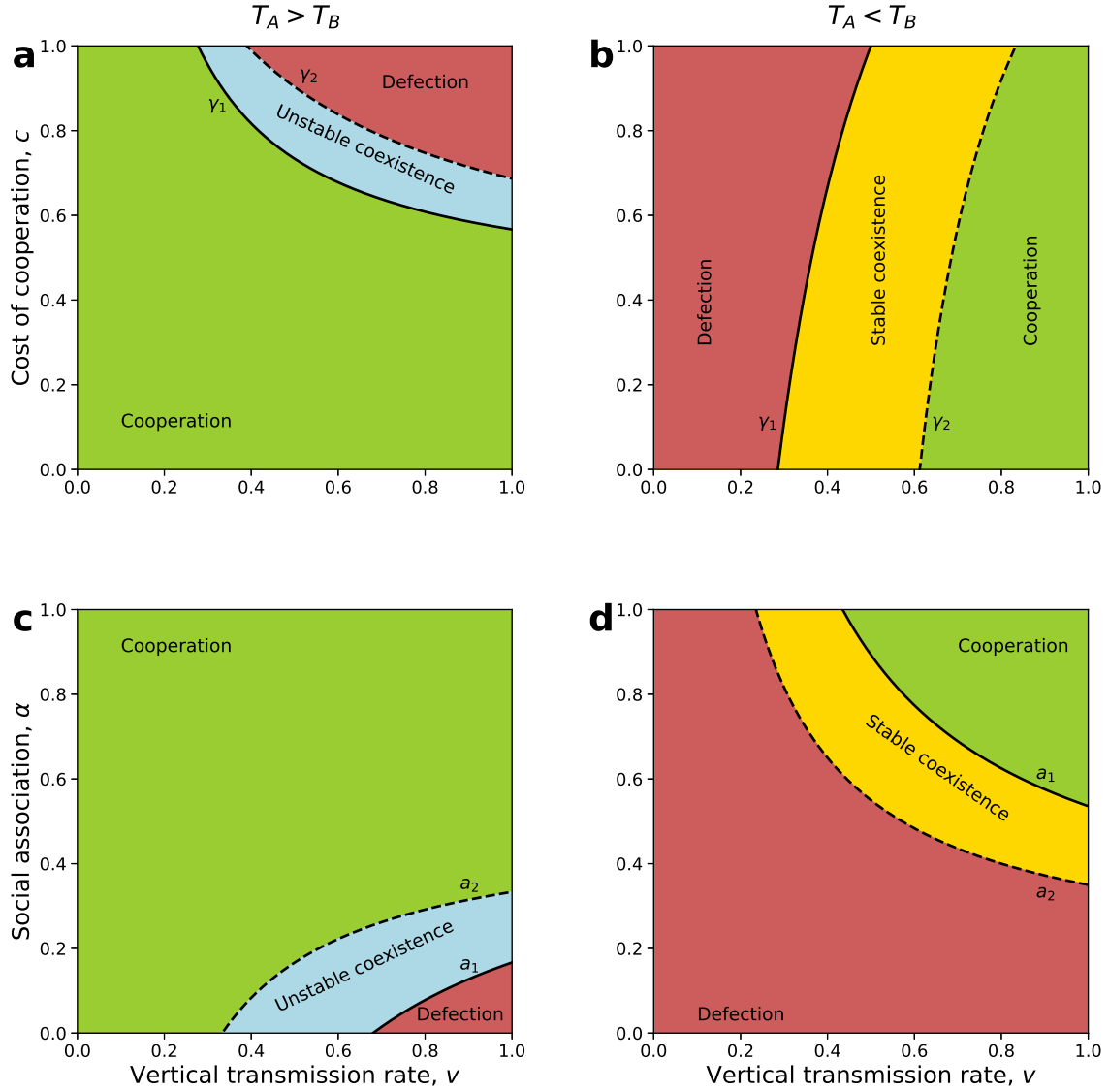
# Figures



**Figure 1: Cultural horizontal transmission with assortment.** Transmission occurs between interacting partners with probability  $\alpha$  (left) or between two random peers with probability  $1 - \alpha$ , where  $\alpha$  is the *social association* parameter.

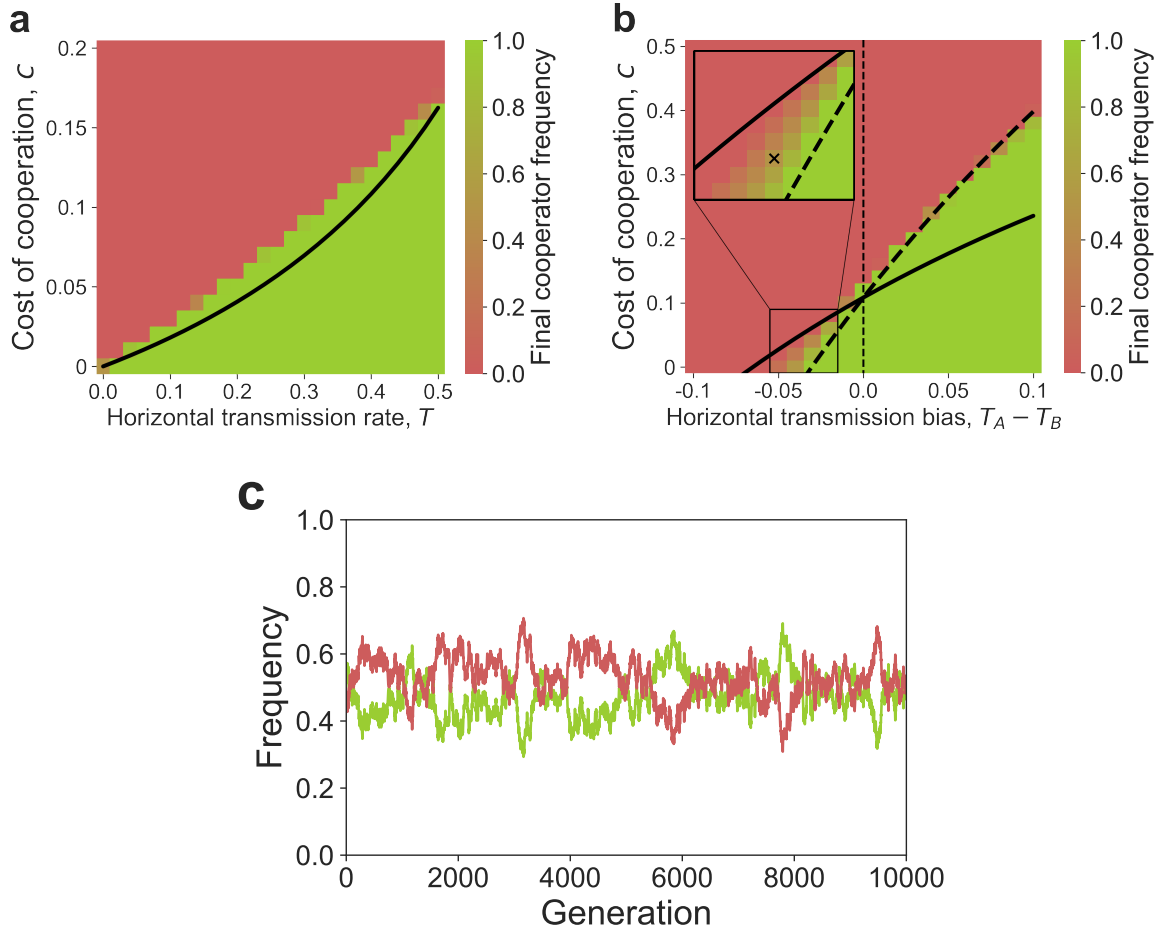


**Figure 2: Evolution of cooperation under vertical and horizontal cultural transmission.** The figure shows the parameter ranges for global fixation of cooperation (green), global fixation of defection (red), fixation of either cooperation or defection depending on the initial conditions, i.e. unstable polymorphism (blue), and stable polymorphism of cooperation and defection (yellow). In all cases the horizontal bias ( $T_A - T_B$ ) is on the x-axis. **(a-b)** The cost of cooperation  $c$  is on the y-axis; the cost thresholds  $\gamma_1$  and  $\gamma_2$  (Eq. 13) are the solid and dashed lines, respectively. **(c)** social association  $\alpha$  is on the y-axis; the social association thresholds  $a_1$  and  $a_2$  (Eq. 18) are the solid and dashed lines, respectively. Here,  $b = 1.3$ ,  $T_A = 0.4$ . **(a)**  $\alpha = 0$ . **(b)**  $\alpha = 0.7$ . **(c)**  $c = 0.35$ .



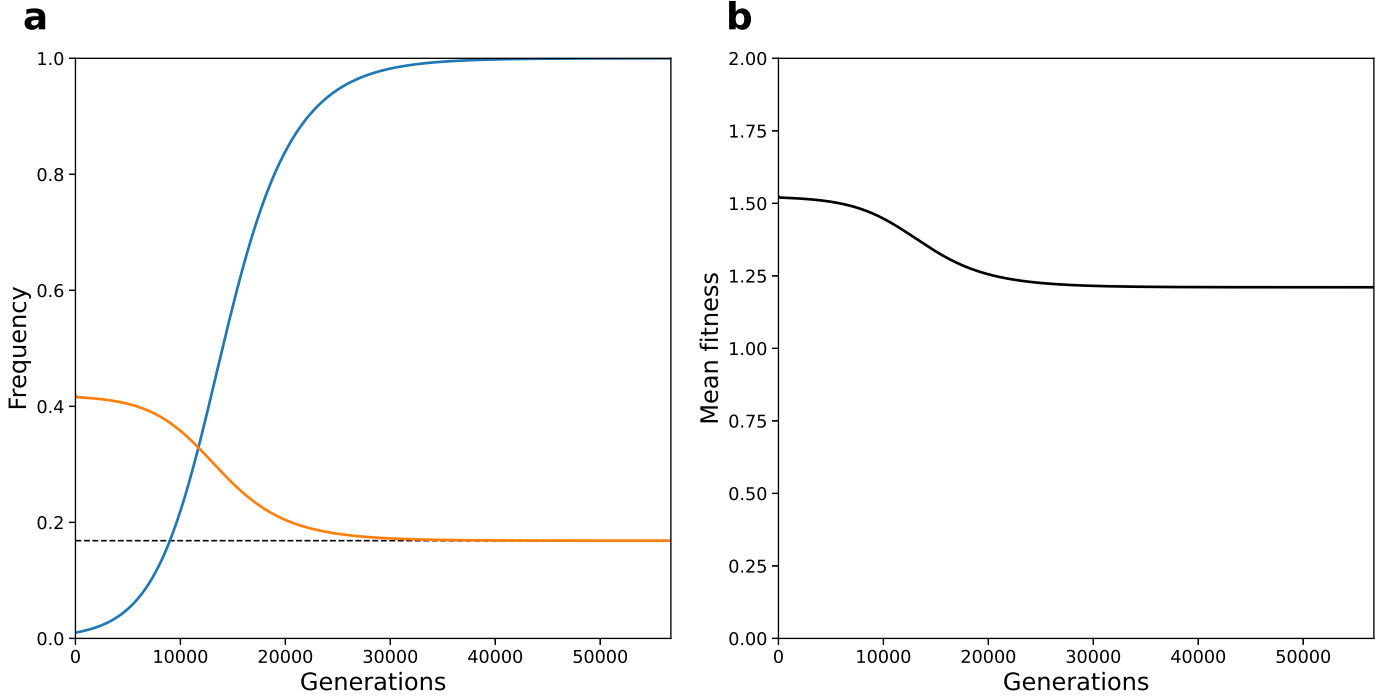
**Figure 3: Evolution of cooperation under vertical, oblique, and horizontal cultural transmission.**

The figure shows the parameter ranges for global fixation of cooperation (green), global fixation of defection (red), fixation of either cooperation or defection depending on the initial conditions, i.e. unstable polymorphism (blue), and stable polymorphism of cooperation and defection (yellow). In all cases the vertical transmission rate  $\nu$  is on the x-axis. **(a-b)** The cost of cooperation  $c$  is on the y-axis and the cost thresholds  $\gamma_1$  and  $\gamma_2$  (Eq. 13) are represented by the solid and dashed lines, respectively. **(c-d)** The social association  $\alpha$  is on the y-axis and the social association thresholds  $a_1$  and  $a_2$  (Eq. 18) are represented by the solid and dashed lines, respectively. Horizontal transmission is biased in **(a,c)** for cooperation,  $T_A > T_B$ , and in **(b,d)** for defection,  $T_A < T_B$ . Here,  $T_A = 0.5$ , and **(a)**  $b = 1.2$ ,  $T_B = 0.4$ ,  $\alpha = 0.4$ ; **(b)**  $b = 2$ ,  $T_B = 0.7$ ,  $\alpha = 0.7$ ; **(c)**  $b = 1.2$ ,  $T_B = 0.4$ ,  $c = 0.5$ ; **(d)**  $b = 2$ ,  $T_B = 0.7$ ,  $c = 0.5$ .



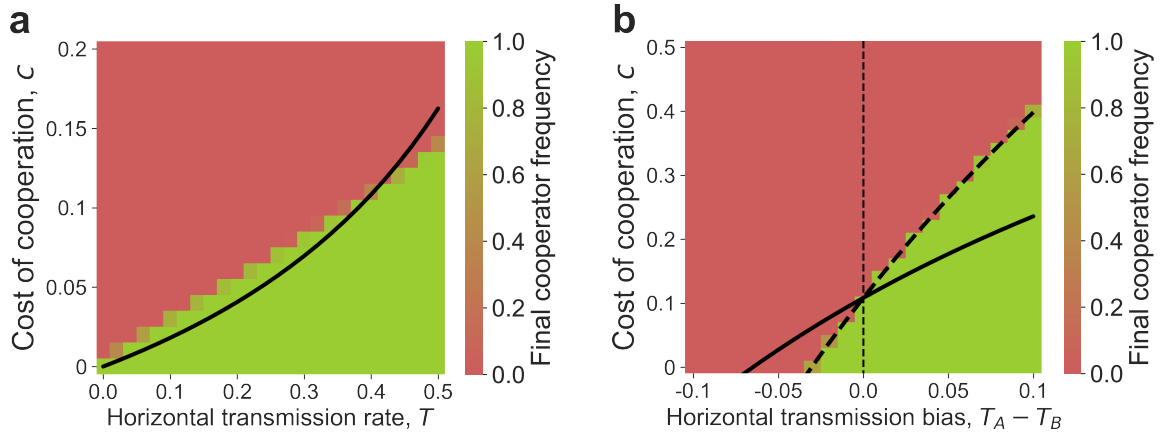
**Figure 4: Evolution of cooperation in a structured population.** The expected frequency of cooperators in a structured population after 10,000 generations is shown (red for 0%, green for 100%) as a function of both the cost of cooperation ( $c$ ) on the y-axis, and the symmetric horizontal transmission rate ( $T = T_A = T_B$ ) on the x-axis of the left panel (a), or the transmission bias  $T_A - T_B$  on the x-axis of the right panel (b). The population evolves on a 100-by-100 grid. Cooperation and horizontal transmission are both local between neighboring sites, and each site had 8 neighbors. Selection operates globally (see Figure S1 for results from a model with local selection). The black curves represent the cost thresholds for the evolution of cooperation in a well-mixed population with social association where  $\alpha = 1/8$  in (a) Eq. 15 and (b) Eq. 13. Figure (b) emphasizes an area in which neither phenotype is fixed throughout the simulation, maintaining stochastic polymorphism. Figure (c) describes the frequency of cooperators and defectors over time. Simulations were stopped at generation 10,000 or if one of the phenotypes fixed and 50 simulations were executed for each parameter set. Here, population size is 10,000 (100-by-100 grid), benefit of cooperation,  $b = 1.3$ , perfect vertical transmission  $v = 1$ . (a) Symmetric horizontal transmission,  $T = T_A = T_B$ . (b) Horizontal transmission rates  $T_A = 0.4$ ,  $0.3 < T_B < 0.5$ . (c) Horizontal transmission rates  $T_A = 0.4 < T_B = 0.435$  and cost of cooperation  $c = 0.02$ .





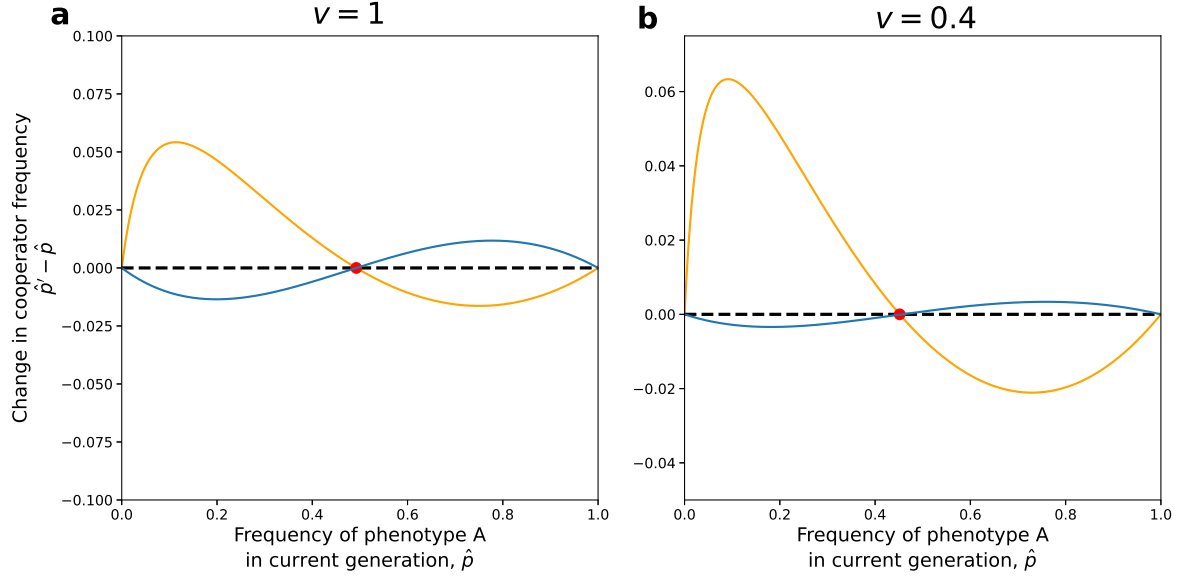
**Figure 5: Evolution of social association.** successful invasion of new modifier allele  $m$ ; starting from stable polymorphism of cooperators and defectors with social association  $\alpha_1$ . The invaders have modifier allele  $m$  which cause different social association value,  $\alpha_2$  where  $\alpha_2 < \alpha_1$ . **(a)** The blue curve describes the frequency of the invaders, starting from initial frequency of 1%. The orange curve describes the frequency of cooperators after invasion. The frequency of cooperators decreases towards new stable frequency which is described by the black dashed line. The frequency of cooperators after the fixation of the invaders is the equilibrium described in Eq. 12 with social association  $\alpha = \alpha_2$ . **(b)** describes the mean fitness as a function of time (generations). As the frequency of the invaders increases the mean fitness decreases.

In both panels  $T_A = 0.4$ ,  $T_B = 0.7$ ,  $b = 1.3$ ,  $c = 0.05$ ,  $\alpha_1 = 0.7$  and  $\alpha_2 = 0.65$ .

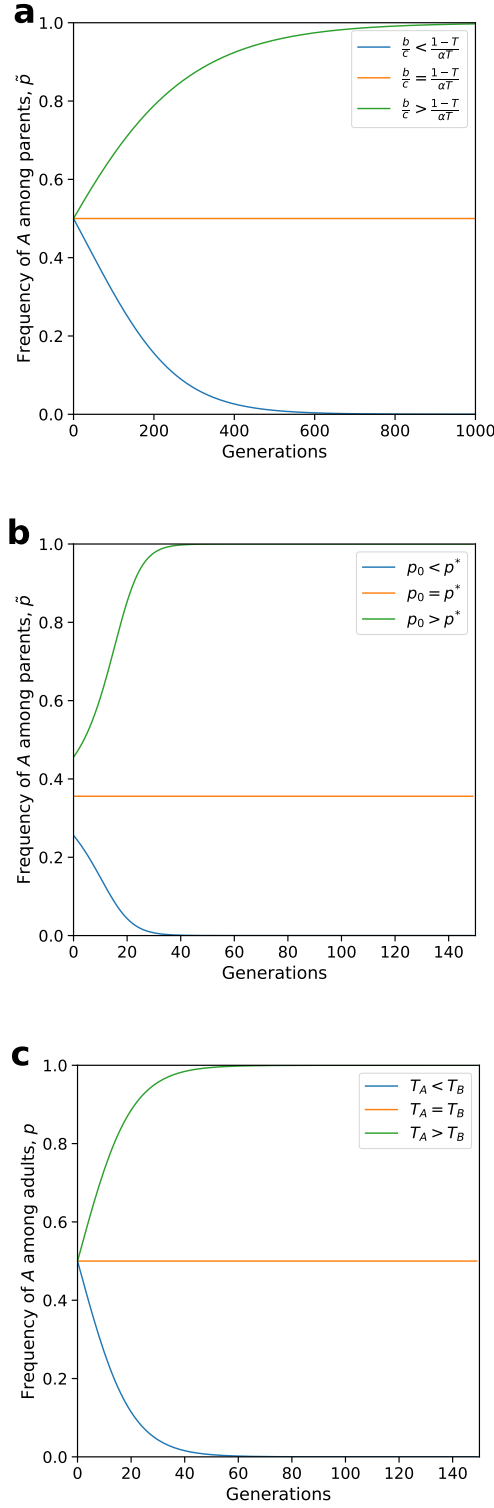


**Figure S1: Evolution of cooperation in a structured population with local selection.** The expected frequency of cooperators in a structured population after 10,000 generations is shown (red for 0%, green for 100%) as function of both the cost of cooperation ( $c$ ) on the y-axis, and the symmetric horizontal transmission rate ( $T = T_A = T_B$ ) on the x-axis of the left panel, or the transmission bias  $T_A - T_B$  on the x-axis of the right panel. The population evolves on a 100-by-100 grid. Cooperation and horizontal transmission are both local between neighboring sites, and each site had 8 neighbors. Selection operates locally (see Figure 4 for results from a model with global selection). The black curves represent the cost thresholds for the evolution of cooperation in a well-mixed population with social association where  $\alpha = 1/8$  in (a) Eq. 15 and (b) Eq. 13. Simulations were stopped at generation 10,000 or if one of the phenotypes fixed and 50 simulations were executed for each parameter set. Here, population size is 10,000 (100-by-100 grid), benefit of cooperation,  $b = 1.3$ , perfect vertical transmission  $\nu = 1$ . (a) Symmetric horizontal transmission,  $T = T_A = T_B$ . (b) Horizontal transmission rates  $T_A = 0.4$ ,  $0.3 < T_B < 0.5$ .





**Figure S2: Stable and unstable polymorphism of cooperation and defection.** The curves show the difference of  $\hat{p}' - \hat{p}$  vs  $\hat{p}$  where  $\hat{p}'$  and  $\hat{p}$  are the frequency of the cooperative phenotype A among juveniles in the next generation and current generations (Eq. 6). The dashed black line is  $\hat{p}' - \hat{p} = 0$ . The curves and the dashed line intersect at the stable equilibrium  $\hat{p}^*$  (red circle). When  $\hat{p}' - \hat{p} > 0$ ,  $\hat{p}$  increases towards  $\hat{p}^*$ . When  $\hat{p}' - \hat{p} < 0$ ,  $\hat{p}$  decreases towards  $\hat{p}^*$ . **(a)** There is no oblique transmission,  $v = 1$ . The orange curve, for which the polymorphic equilibrium is stable, is given by  $T_A = 0.4$ ,  $T_B = 0.9$ ,  $b = 12$ ,  $c = 0.35$ , and  $\alpha = 0.45$ , which give  $\gamma_2 < c < \gamma_1$  (Eq. 13). The blue curve, for which the equilibrium is unstable, is given by  $T_A = 0.5$ ,  $T_B = 0.1$ ,  $b = 1.3$ ,  $c = 0.904$ , and  $\alpha = 0.4$ , which give  $\gamma_1 < c < \gamma_2$ . **(b)** Oblique transmission exists. The orange curve is parameterized by  $T_A = 0.4$ ,  $T_B = 0.9$ ,  $b = 20$ ,  $c = 0.1$ ,  $\alpha = 1$ , and  $v = 0.4$ , which give  $0 < \beta_3 < \beta_1$  (Eq. B2). The blue curve is parameterized by  $T_A = 0.5$ ,  $T_B = 0.4$ ,  $b = 1.2$ ,  $c = 0.487$ ,  $\alpha = 0.09$  and  $v = 0.6$ , which give  $\beta_1 < \beta_3 < 0$ .



**Figure S3: Dynamics of the frequency of cooperation.** The frequency  $\tilde{p}$  of cooperator parents in (a-b) and the frequency  $p$  of adults cooperators in (c). The different lines correspond to parameter values that lead to fixation of cooperation (green), extinction of cooperation (red), or stable polymorphism of cooperators and defectors (yellow). (a)  $v = 1$ ,  $T_A = T_B = T = 0.2$ ,  $\alpha = 0.5 \neq 0$ ,  $\tilde{p}_0 = 0.5$  and  $c = 0.1$ ; (b)  $v = 1$ ,  $\alpha = 0$ ,  $\tilde{p}^* \approx 0.35$ ,  $T_A = 0.65$ ,  $T_B = 0.1$ ,  $b = 1.3$  and  $c = 0.65$ ; (c)  $v = 0$ ,  $\alpha = 0.5$ ,  $p_0 = 0.5$ ,  $T_A = 0.5$ ,  $b = 1.3$  and  $c = 0.5$ .