The impact of competition on elephant must strategies: a game-theoretic model

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Abstract

Mature male African Savannah elephants are known to periodically enter a tem-1 porary state of heightened aggression called "musth," often linked with increased 2 androgens, particularly testosterone. Sexually mature males are capable of entering 3 must at any time of year, and will often travel long distances to find estrous females. 4 When two must bulls or two non-must bulls encounter one another, the agonistic 5 interaction is usually won by the larger male. However, When a smaller must bull 6 encounters a larger non-must bull, the smaller must male can win. The relative 7 mating success of must males is due partly to this fighting advantage, and partly 8 to estrous females' general preference for musth males. g

Though must behavior has long been observed and documented, the evolu-10 tionary advantages of must remain poorly understood. Here we develop a game-11 theoretic model of male must behavior which assumes must duration as a param-12 eter, and distributions of small, medium and large must males are predicted in 13 both time and space. The predicted results are similar to the must timing behav-14 ior observed in the Amboseli National Park elephant population, and further results 15 are generated with relevance to Samburu National Park. We discuss small male 16 must behavior, the effects of estrous female spatial heterogeneity on must timing, 17 conservation applications, and the assumptions underpinning the model. 18

Keywords:

evolutionarily stable strategy, African Savannah elephants (*Loxodonta africana*), animal contests

1. Introduction

Musth is a state of heightened aggression that sexually mature male Asian and 19 African elephants temporarily enter, and is particularly associated with mating be-20 haviour (Poole, 1987, 1989a; Poole et al., 2011; Jainudeen et al., 1972). Though 21 must has long been known to occur in Asian elephants, must hwas first observed in 22 African Savannah elephants in 1981 in the Amboseli population in Kenva (Poole and 23 Moss, 1981; Poole, 1982). Since then, researchers have extensively studied musth in 24 the Amboseli population, finding that, while in musth, Amboseli males compete for 25 females in estrus by engaging in agonistic interactions which are composed primarily 26 of threats, but on rare occasions will escalate into potentially lethal fights (Poole, 27 1989a). Contests are usually won by the larger of the two musth males (Poole, 1989a; 28 Briffa et al., 2013) (see also Chelliah and Sukumar (2013) for Asian elephants) and, 29

³⁰ because females may be in estrus at any time throughout the year, must contests
³¹ can be observed in both the wet and dry seasons (Poole, 1987, 1989a). Females
³² in estrus prefer to be guarded by—and to allow matings with—must males, and
³³ sometimes actively resist mating attempts by non-must males (Poole, 1989b).

For a male of a given size, maximizing reproductive success involves balancing 34 multiple strategic considerations. The male could be more successful if it were in 35 must during a period in which there is a larger number of females in estrus, but 36 would also benefit from avoiding competitions against larger males for access to those 37 females. A similar tradeoff exists once a male has entered must hand has to decide 38 where within the population's spatial range to seek estrous females; certain regions 39 are more likely than others to contain estrous females (Croze and Moss, 2011), and 40 must males will travel large distances searching for them (Croze and Moss, 2011; 41 Poole, 1989a; Barnes, 1982). Moreover, a male of a given size must choose which 42 region to visit while taking into account the expected number of available females 43 against the likelihood of encountering a larger male. Finally, a male that engages 44 in a must competition may also face the possibility of injury or death in the event 45 that the competition escalates into a more violent confrontation. An optimal must 46 strategy may therefore need to balance the immediate benefit associated with musth 47 against the possibility that future benefits will be forgone if the male suffers a musth-48 related injury (Poole, 1989a; Slotow et al., 2000). 49

The large number of strategic considerations involved, and the different time 50 horizons over which they are relevant, has prompted elephant observers to suggest 51 that an unusually complex and long-term perspective is necessary to model musth 52 behavior (for an example, see Poole et al. (2011)), though no such model has thus far 53 been proposed. Here we develop a game-theoretic model that explores the effects of 54 likely key influences on must strategies. The model suggests that male and female 55 population size, male size distribution and female estrus distribution are sufficient to 56 predict key aspects of must behavior, though there may be further influences such 57 as injury risk and physiological constraints. 58

2. Model

⁵⁹ Consider a population of male elephants that may choose to be located in any of ⁶⁰ M different spatial areas at any time during a year, which is subdivided into N time ⁶¹ periods. In each of these periods, a male may choose whether to be in musth or not. ⁶² For i = 1, ..., M and j = 1, ..., N, let V_{ij} represent the intrinsic value of an area i⁶³ during time period j in terms of mating opportunities (i.e., the expected number of ⁶⁴ females that a male in area i could monopolize during time period j, given that he ⁶⁵ defeats all musth competitors in the area).

⁶⁶ We adopt the following additional assumptions:

2.1. Assumptions

1. There are three size classes of males: small, medium and large. 67 68 2. Timing strategies for males of all size classes are vectors of probabilities. Let 69 η_i, ξ_i or μ_i be the probability that a large, medium or small male, respec-70 tively, will enter must during time period j. Then the population strategies 71 for large, medium and small males are $\vec{\eta} = \langle \eta_1, \eta_2, ..., \eta_N \rangle, \vec{\xi} = \langle \xi_1, \xi_2, ..., \xi_N \rangle$ 72 and $\vec{\mu} = \langle \mu_1, \mu_2, ..., \mu_N \rangle$, respectively. 73 74 3. The expected number of time periods that a large, medium or small male will 75 spend in must is denoted by $T_L = \sum_{j=1}^{j=N} \eta_j$, $T_M = \sum_{j=1}^{j=N} \xi_j$ or $T_S = \sum_{j=1}^{j=N} \mu_j$, 76 respectively. 77 78 4. Once in musth, each male has a spatial strategy, which can depend on the time 79 period. Let p_{ij}, q_{ij} or w_{ij} be the probability that a large, medium or small male, 80 respectively, competes in area i in time period j. Then the spatial strategies for 81 large, medium and small males are $\vec{p}_i = \langle p_{1i}, p_{2i}, ..., p_{Mi} \rangle$, $\vec{q}_i = \langle q_{1i}, q_{2i}, ..., q_{Mi} \rangle$ 82 and $\vec{w}_j = \langle w_{1j}, w_{2j}, ..., w_{Mj} \rangle$, respectively. 83 84 5. Males mate only while in musth. This is a simplification of natural mating 85 behavior (Hollister-Smith et al., 2007) (see Section 5.3). 86 87 6. If multiple males are in must during the same time period and occupy the 88 same area, then they will compete with each other for access to the available 89 estrous females. This competition will always be won by the male in the largest 90 size class. If multiple males are in the largest size class, each one has an equal 91 probability of winning. 92 93 7. Males attempt to maximize the expected number of mating opportunities over 94 the entire year. 95 96 8. There is no injury risk or other disincentive to enter musth. The only incentive 97 for an individual to avoid entering musth or going to a given area while in 98 must is the opportunity cost of spending a portion of his (limited) must du-99 ration in an undesirable place or time. This is a simplification of actual musth 100

incentives that we modify later (see Section 5.2).
9. Estrous females will mate with whichever musth male wins a competitive interaction; that is, female choice does not influence the mating success of male elephants. This is another simplification of natural mating behavior (Poole, 1989b) (see Section 5.3).

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108 2.2. Payoffs

With the above assumptions, payoff formulas can be derived for the large, medium 109 and small males. Let $E_L(i, j)$ be the expected payoff that a large male would receive 110 when in must in area i during time period j, given that all the other large males 111 in the population are using timing strategy $\vec{\eta}$ and spatial strategy $\vec{p_i}$. Similarly, 112 let $E_M(i,j)$ and $E_S(i,j)$ represent the expected payoff a male (of either size) would 113 receive for being in must in area i during time period j, given that all other medium 114 males are using timing strategy $\vec{\xi}$ and spatial strategy \vec{q}_i while all other small males 115 are using $\vec{\mu}$ and \vec{w}_i . Lastly, Γ_L, Γ_M and Γ_S are the number of large, medium and small 116 males in the total population, respectively. With these definitions, it can be shown 117 that E_L, E_M and E_S have the following expressions (see Appendix A for details): 118

$$E_L(i,j) = \frac{V_{i,j}}{\Gamma_L p_{ij} \eta_j} (1 - (1 - \eta_j p_{ij})^{\Gamma_L})$$
(1)

$$E_M(i,j) = \frac{V_{i,j}}{\Gamma_M q_{ij} \xi_j} (1 - (1 - \xi_j q_{ij})^{\Gamma_M}) (1 - \eta_j p_{ij})^{\Gamma_L}$$
(2)

$$E_{S}(i,j) = \frac{V_{i,j}}{\Gamma_{S} w_{ij} \mu_{j}} (1 - (1 - \mu_{j} w_{ij})^{\Gamma_{S}}) (1 - \eta_{j} p_{ij})^{\Gamma_{L}} (1 - \xi_{j} q_{ij})^{\Gamma_{M}}$$
(3)

3. Methods

The payoff received by an individual in the above model is dependent on the frequency of strategies adopted within the population. In an evolutionary context, the process of natural selection would continually alter the frequency of strategies adopted within the population until the population arrives at an evolutionarily stable strategy (ESS); defined as a strategy which, when adopted by the population, cannot be invaded by any other strategy (Maynard Smith, 1982; McNamara et al., 1997).

The expected value formulas defined above are useful because, at an ESS, any two viable space-time choices (i, j), (l, k) should have an equal expected payoff (Maynard Smith, 1982). Mathematically, $E_*(i, j)$ must be equal to $E_*(l, k)$ for all viable

choices of (i, j), (l, k), where * is either an L, M or S. Because must males are 128 unaffected by the must strategies of smaller male sizes, an ESS can be found by 129 first numerically solving for the $\vec{\eta}$ and \vec{p} strategies for which $E_L(i,j) = E_L(l,k)$, 130 then finding the ξ and \vec{q} strategies for which $E_M(i,j) = E_M(l,k)$ taking the $\vec{\eta}$ and 131 \vec{p} strategies from the large male population as environmental constants. Lastly, the 132 ESS is completed by finding the $\vec{\mu}$ and \vec{w} for which $E_S(i, j) = E_S(l, k)$ while using the 133 $\vec{\eta}, \vec{p}, \vec{\xi}$ and \vec{q} strategies from the large and medium male populations (for a further 134 description of the numerical process and a proof that the above algorithm will yield 135 an ESS, see Appendices \mathbf{C} and \mathbf{D}). 136

In the above model each size class has a spatial strategy $(p_j, q_j \text{ and } w_j)$ as well as 137 a timing strategy $(\eta, \xi \text{ and } \mu)$. We define a spatial ESS for a given size class as the 138 ESS for the spatial subgame that arises when the timing strategy for the size class 139 (and the strategies of all other relevant size classes) is given. Similarly, we define 140 a timing ESS for a size class as the ESS for the timing subgame that arises when 141 the spatial strategies for the size class (and the strategies for all other relevant size 142 classes) are given. Lastly, a large, medium, or small male ESS is the set of spatial 143 and timing strategies used by the relevant size class at an ESS. 144

3.1. Parameter data

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In a well-known field study of African elephants, Poole (1989a) separated adult 145 males living in Amboseli National Park (ANP) into 6 different age categories: 1A 146 (ages 10-14.9), 1B (ages 15-19.9), 2 (ages 20-24.9), 3 (ages 25-34.9), 4 (ages 35-49.9)147 and 5 (ages 50+). Groups 1A and 1B were never observed mating, and therefore are 148 not considered relevant to the above model. Because male African elephants con-149 tinue to grow until late in life (Poole, 1989a; Poole et al., 2011; Briffa et al., 2013), 150 we assumed that the older age categories contained larger males, and therefore we 151 set Γ_S equal to the number of males in category 2; we set Γ_M equal to the number 152 of males in category 3; and we set Γ_L equal to the combined number of males in 153 categories 4 and 5. The relevant numbers are as follows: 154

¹⁵⁶ category 2: 42 males ($\Gamma_S = 42$) ¹⁵⁷ category 3: 36 males ($\Gamma_M = 36$) ¹⁵⁸ category 4: 19 males ¹⁵⁹ category 5: 2 males ($\Gamma_L = 19 + 2 = 21$) ¹⁶⁰

Poole (1989b) recorded (over a multiple-year time period) the number of observed estrous females in ANP by month, and obtained the following list (see also Figure 163 1):

Month	J	\mathbf{F}	Μ	А	Μ	J	J	А	\mathbf{S}	Ο	Ν	D
Females	34	35	61	52	35	53	56	25	23	12	11	16

Table 1: The observed number of estrous females by month as reported by Poole (1989b)

Additionally, Poole et al. (2011) collected must data and calculated median 164 durations for the separate age classes, finding a median duration of 2 days for 16–25 165 year old males, 13 days for 26–35 year old males and 69 days for 41–45 year old 166 males. The expected number of time periods (months) spent in must for each size 167 class was found by dividing these averages by 30 (that is, the number of days per 168 month was assumed to be 30), and therefore the following must duration parameters 169 were derived : $T_L = 2.3$ (69/30), $T_M = 0.433$ (13/30) and $T_S = 0.133$ (4/30). Note 170 that a value of 4/30 was used for the small males because of the inclusion of 16–19 171 year old males in the Poole et al. (2011) data set, which is not consistent with the 172 assumption that "small" males are between the ages of 20 and 24.9. The addition of 173 younger males into the age set likely lowered the median observed must duration 174 (meaning that 2 days is likely a lower bound for T_S), while Poole (1989a) suggests 175 that males under the age of 25 are unlikely to have a median must duration over a 176 week (meaning that 7 days is a likely upper bound for T_S). A must duration of 4 177 days was chosen as a midpoint between these two bounds. 178

To test the above model, we set the number of time periods in each year to 179 N = 12, and we chose M = 4 for the number of areas. To obtain V_{ij} values, the 180 estrous females were assumed to be uniformly distributed in space, and therefore 181 V_{ij} is proportional to the number of females in estrus during time period j. For 182 example, there are 12 estrous females in October and 4 areas, thus we assume that 183 there are 3 estrous females in each area during October (the females are uniformly 184 distributed in space but not in time). Furthermore, by setting $T_L = 2.3, T_M = 0.433$ 185 and $T_S = 0.133$ an ESS can be found numerically (as described in Appendix C). 186

For the purposes of discussion, the time periods are divided into a "wet sea-187 son" (January through to July) and a "dry season" (August through to December), 188 which were chosen to correspond with periods of high estrous female availability and 189 low estrous female availability, respectively. This seasonal designation differs from 190 wet/dry season categorizations based on rainfall, as precipitation often predicts es-191 trous female availability with a lag (Poole et al., 2011). Poole (1989a), for example, 192 refers to February through to July as the "wet season," while August through to 193 January are designated as the "dry season." Alternatively, Moss (2001) recognizes 194 two wet seasons, the "long rains" associated with March, April and May, and the 195 "short rains" associated with November and December. 196

4. Results

The spatial ESS was to compete in each area with equal probability. The timing ESS is depicted in Figure 1:



Figure 1: The observed proportion of estrous females by month as reported by Poole (1989b) (top left), the predicted equilibrium probabilities of being in musth by month for a large male (top right), medium male (bottom left) and small male (bottom right) with $\Gamma_L = 21$, $\Gamma_M = 36$ and $\Gamma_S = 42$.

As can be seen in Figure 1, predicted large-male timing strategies are broadly coincident with the observed distribution of estrous females, meaning that large musth males are most densely concentrated in wet season months (defined here as January through to July). Medium sized musth males, however, are concentrated in dry season months, and small males are most likely to be in musth during wet season months with the fewest number of estrous females (and therefore the lowest concentration of large males in musth during the wet season).

4.1. The impact of population size

To demonstrate how the strategies adopted by the different size classes are af-206 fected by population variance, an alternative simulation was run with parameter sets 207 that differed from the first simulation only with respect to the number of large males 208 in the population. The large male population was perturbed because, under the 209 assumptions of the model, the behavior of larger males influences male behavior in 210 smaller size classes but smaller males do not influence the behavior of males in larger 211 size classes. For the alternative simulation, the population numbers for the different 212 size classes were set with $\Gamma_L = 25$, $\Gamma_M = 36$, $\Gamma_S = 42$. A relatively small perturbation 213 in the number of large males was used to exhibit the interaction between size and 214 population number. That is, a small change in the number of males in a given size 215 class will have a small impact on the behavior of males in the same size class, but a 216 potentially larger impact on males of smaller sizes. An ESS was solved numerically 217 and the results are displayed in Figure 2. 218



Figure 2: The observed proportion of estrous females by month as reported by Poole (1989b) (top left), the predicted equilibrium probabilities of being in musth by month for a large male (top right), medium male (bottom left) and small male (bottom right) using an increased large male population.

Some elephant populations suffer from heavy poaching activity, which disproportionately affects the large male population. Therefore, understanding how a reduction in the large male population will influence behavior in the general population is relevant from an ecological perspective. Two additional simulations with more extreme reductions in the large male population were run, and the results are displayed in Figure 3. The results of Figure 3 are further discussed in section 5.4.



Figure 3: The predicted equilibrium probabilities of being in must by month for a large male (top left), medium male (middle left) and small male (bottom left) using $\Gamma_L = 10$, $\Gamma_M = 36$, $\Gamma_S = 42$. The predicted equilibrium probabilities of being in must by month for a large male (top right), medium male (middle right) and small male (bottom right) using $\Gamma_L = 5$, $\Gamma_M = 36$, $\Gamma_S = 42$. All other parameters are identical to those used in Figure 1.

4.2. Musth strategy with a non-uniform distribution of estrous females

In the above simulations it was assumed that estrous females were distributed 225 uniformly across space, thus causing the must ESS to be uniform in space as well, 226 varying only in time. To explore the possible implications of adding spatial com-227 plexity to the distribution of estrous females, two simulations were run that utilize 228 V_{ij} values based on Croze and Moss (2011), who have identified four major regions 229 in Amboseli National Park and also noted which regions different family groups in-230 habit during different seasons. By assuming that the number of estrous females in a 231 given area was proportional to the number of family groups in that area (and also 232 proportional to the number of estrous females observed per month, as recorded by 233 Poole (1989a)) the following V_{ij} values were derived (letting M = 4): 234 235

Areas	V_{i1}	V_{i2}	V_{i3}	V_{i4}	V_{i5}	V_{i6}	V_{i7}	V_{i8}	V_{i9}	V_{i10}	V_{i11}	V_{i12}
1	0.667	0.687	1.196	1.02	8.922	13.51	14.275	6.373	5.863	3.059	2.804	4.078
2	8	15.098	26.314	22.431	6.863	10.392	10.980	4.902	4.510	2.353	2.588	3.765
3	5.333	5.490	9.569	8.157	5.490	8.314	8.784	3.922	3.608	1.882	1.725	2.510
4	20	13.725	23.922	20.392	13.725	20.784	21.961	9.804	9.02	4.706	6.471	9.412

Table 2: The space-time distribution of estrous females derived from Croze and Moss (2011)

The assumption that the number of estrous females in a given area is proportional 236 to the number of family groups in that area is a simplification. Several factors 237 may contribute to the number of estrous females available at a given time, most 238 notably, areas that have received more rainfall are likely to also have better vegetation 239 availability, which in turn affects the physiological condition of local females and 240 therefore the probability of estrus (Poole et al., 2011). Similarly, a female that enters 241 estrus one year is unlikely to enter estrus again in the years that follow, meaning that 242 the number of estrous females available in an area one year will also be a function of 243 the number of females that had been in estrus during previous years (Moss, 2001). 244 Nonetheless, the above V_{ij} values provide a useful comparison to the uniform spatial 245 distribution. 246

Using the above V_{ij} values, a simulation was run with the population values $\Gamma_L = 21, \Gamma_M = 36, \Gamma_S = 42$ and musth duration parameters $T_L = 2.3, T_M = 0.433$ and $T_S = 0.133$. Additionally, a second simulation was run using the modified V_{ij} values and the same population values, but with longer musth duration parameters chosen to approximate the upper limit of observed musth duration for each size class (Poole, 1987). The modified must duration parameters are $T_L = 4, T_M = 1.2$ and $T_S = 0.5$. The results for both simulations are displayed in Figure 4.

The two simulations in Figure 4 show different basic patterns of behavior. With 254 the second simulation, the timing of must in large, medium and small males was 255 predominantly in the wet, dry and wet seasons respectively, similar to the distribu-256 tions seen in Figures 1 and 2. The results in the first simulation, however, predict 257 that the timing of must for large, medium and small males is predominantly in the 258 wet, dry and dry seasons respectively. The difference in the behavior of the small 259 males is not large in absolute terms, but is large in relative terms owing to the small 260 amount of time small males are in musth. Another noticeable effect of allowing the 261 distribution of estrous females to vary in space as well as time was to make a larger 262 number of months viable as a part of the must timing strategies used by the differ-263 ent size classes. This is because small and medium sized males can avoid larger males 264 in space rather than in time, and because there are dense (spatial) concentrations 265 of estrous females that allow the use of dry season months to form part of a viable 266 large male must timing strategy. 267

In order to gauge the sensitivity of the computed ESS to further variation in the 268 distribution of estrous females, a null simulation was run with the estrous females 269 available each time period distributed randomly across the four areas. The results of 270 the null simulation were then compared against the results from two other simulations 271 that used more extreme distributions. The first comparison is between the null 272 simulation and a simulation that assumes estrous females are distributed uniformly 273 across the four regions, and can be seen in Figure 5. The second comparison is 274 between the null simulation and a simulation in which all the available estrous females 275 are clustered in a single region each time period and can be seen in Figure 6. 276



Figure 4: The observed proportion of estrous females by month as reported by Poole (1989b) (top), the predicted equilibrium probabilities of being in musth by month for a large, medium and small male with the shorter musth duration parameters (bottom three panels on left) and the predicted equilibrium probabilities of being in musth by month for a large, medium and small male with the longer musth duration parameters (bottom three panels on right). The model assumes spatial heterogeneity among estrous females.



Figure 5: The predicted equilibrium probabilities of being in musth by month assuming a random spatial distribution of estrous females for a large male (top left), medium male (middle left) and small male (bottom left), and the predicted equilibrium probabilities of being in musth by month assuming a uniform distribution of estrous females (across 4 areas) for a large male (top right), medium male (middle right) and small male (bottom right). Calculated with $\Gamma_L = 21$, $\Gamma_M = 36$, $\Gamma_S = 42$, $T_L = 2.3$, $T_M = 0.433$ and $T_S = 0.133$.



Figure 6: The predicted equilibrium probabilities of being in musth by month assuming a random spatial distribution of estrous females for a large male (top left), medium male (middle left) and small male (bottom left), and the predicted equilibrium probabilities of being in musth by month assuming all estrous females are concentrated in a single area for a large male (top right), medium male (middle right) and small male (bottom right). Calculated with $\Gamma_L = 21$, $\Gamma_M = 36$, $\Gamma_S = 42$, $T_L = 2.3$, $T_M = 0.433$ and $T_S = 0.133$.

4.3. The Samburu population

The behavioral data on which the above model is based were drawn largely from 277 the Amboseli population. To see how the model might be applied to other popu-278 lations, male population data for the Samburu population in northern Kenva were 279 taken from Rasmussen et al. (2008). Additionally, Rasmussen (2001) separates Sam-280 buru National Park into 9 areas (10km each lying along the Ewaso Ngrio river), and 281 reports the number of adult individuals observed in each area along with the percent-282 age that were female. Rasmussen (2001) also reports 216 known breeding females at 283 the end of 1999, and assumes that on average 25 percent will enter estrous each year 284 based on gestation and post-birth refraction periods. Lastly, using observed birth 285 dates from 1998–2000 and gestation period length, Rasmussen (2001) estimates the 286 proportion of estrous females in each month. Assuming (as above) that the number 287 of estrous females in each area during a given time period is proportional to the 288 number of females observed in the area as well as the number of females expected to 289 be in estrus during that time period, V_{ij} values were derived. A simulation was run 290 with $\Gamma_L = 12, \Gamma_M = 24, \Gamma_S = 17$ and the number of areas M = 9. The must dura-291 tion parameters remain the same as those used in Figure 1 ($T_L = 2.3, T_M = 0.433$, 292 $T_S = 0.133$). The results are displayed in Figure 7. 293



Figure 7: The proportion of estrous females by month derived by Rasmussen (2001) (top left), the predicted equilibrium probabilities of being in musth by month for large males (top right), medium males (bottom left) and small males (bottom right). Calculated with $\Gamma_L = 12$, $\Gamma_M = 24$, $\Gamma_S = 17$, M = 9 and the musth duration parameters from Figure 1. The model assumes spatial heterogeneity among estrous females.

The results depicted in Figure 7 are notable in that the medium sized males are often in must during the wet season. This is due to the relatively small number of larger males ($\Gamma_L = 12$) and to the larger number of areas inhabited by estrous females (M = 9).

4.4. Observed and predicted must timing behavior

To empirically evaluate the above model, the predicted musth timing probabilities were compared to musth timing data from Poole (1982). Poole (1982) recorded both estimated age and observed musth timing behavior in 23 male African Elephants sampled from a larger population over two years (1980–1981). Each male was classified as either "large" or "medium" (no small males were sampled) using the age classes described in the parameter data section, then were marked as either "in musth" or "not in musth" for each month. The resulting observed musth distribution for 1980 is shown in Figure 8.



Figure 8: The observed number of estrous females per month, and the observed number of large and medium males in must per month in 1980.

The observed must behavior differs from the predicted must behavior shown 306 in Figure 1. However, the results in Figure 1 were computed using male popula-307 tion values from Poole (1989a), which used data collected over a longer time frame 308 (January 1976 to June 1986). Furthermore, Figure 1 also assumed a uniform spa-309 tial distribution of estrous females. To improve the predictive power of the model, 310 the uniform spatial distribution of estrous females was replaced by the spatial dis-311 tribution used in Figure 4. Most importantly, however, the question remains as to 312 whether the aggregated estrous female data from Poole (1989b) should be used, or 313 if year-specific estrous female data would be more appropriate. The argument for 314 using aggregated data is that the model assumes male must timing is contingent 315 on the *expected* rather than observed estrous female timing, so that using an average 316 of female timing behavior over a longer interval may be preferable (see Poole et al. 317 (2011) for a discussion of the "inherent stochasticity" of the factors influencing male 318 elephant behavior). Alternatively, males may estimate the expected estrous female 319 distribution for a given year using year-specific environmental heuristics, such as 320 relying on rainfall or the availability of vegetation. To the extent that such year-321 specific heuristics are used, year-specific estrous female data may be a more reliable 322 estimate of the expected estrous female distribution. Results from simulations using 323 both aggregated estrous female timing data and estrous female data specific to 1980 324 are depicted in Figure 9. 325



Figure 9: The observed number of estrous females each month in 1980 (top), the observed and predicted number of large musth males each month in 1980 (bottom three rows, left). The observed and predicted number of medium musth males each month in 1980 (bottom three rows, right). Calculated with $T_L = 2.3$, $T_M = .433$, $\Gamma_L = 19$, $\Gamma_M = 25$ and using estrous female data from Poole (1987). Estrous female data can be seen in Figure 11.

Additionally, similar simulations were carried out using data from 1981, as shown in Figure 10. Note that no estrous female observational data were available for November and December, and therefore the simulations assumed a value of 0 observed estrous females because no estrous females were observed during surveys carried out from July to October.



Figure 10: The observed number of estrous females each month in 1981 (top), the observed and predicted number of large males in musth each month in 1981 (bottom three rows, left). The observed and predicted number of medium males in musth each month in 1981 (bottom three rows, right). Calculated with $T_L = 2.3$, $T_M = .433$, $\Gamma_L = 19$, $\Gamma_M = 25$, and using estrous female data from Poole (1987). Estrous female data can be seen in Figure 11.



Figure 11: The number of estrous females observed by month versus the number of must males observed by month. Based on Figure from Poole (1987).

To further compare the predicted must timing probabilities shown in Figures 331 9 and 10 with the observed number of must males in each size class, p-values for 332 each month in each simulation and size class were computed. Because each monthly 333 probability in each simulation and size class represents a separate hypothesis, a 334 simple significance test is not appropriate given the large number of resulting p-335 values. The Benjamini–Hochberg procedure (Benjamini and Hochberg, 1995) was 336 therefore applied to the set of p-values associated with each size class per simulation 337 using a false discovery rate of $\alpha = 0.05$ and a significance threshold of $q^* = 0.05$. 338 Note that the computed large and medium male ESS uses total population values 339 $(\Gamma_L = 19, \Gamma_M = 25, \Gamma_S \text{ does not affect the medium or large male ESS and is not}$ 340 reported), while the computed p-values are based only on the 23 sampled males. 341 The number of months for which the predicted must probability can be rejected are 342

343 displayed below:

	Months Rejected	Months Accepted
Large (1980)	3	9
Large (1980, Aggregated)	1	11
Medium (1980)	3	9
Medium (1980, Aggregated)	0	12
Large (1981)	10	2
Large (1981, Aggregated)	1	11
Medium (1981)	5	7
Medium (1981, Aggregated)	0	12

Table 3: The number of monthly probabilities rejected and accepted for each simulation

The simulations that use aggregated data to estimate the expected distribution of 344 estrous females appear to perform better than the simulations that use year-specific 345 data. The aggregated data simulations for both 1980 and 1981 have only one month 346 that can be rejected for the large males and no months rejected for the medium 347 males. Additionally, the model predictions also appear to fit the 1981 data better 348 than the 1980 data, which can be observed by increasing the false discovery rate to 349 $\alpha = 0.2$. If the larger α value is used on the aggregated data simulations, the number 350 of rejections increases for 1980 though not for 1981, as can be seen below: 351

	Months Rejected	Months Accepted
Large (1980, Aggregated)	4	8
Medium (1980, Aggregated)	6	6
Large (1981, Aggregated)	1	11
Medium (1981, Aggregated)	0	12

Table 4: The number of monthly probabilities rejected and accepted for the aggregated data simulations, using the false discovery rate $\alpha = 0.2$

There are, however, some important caveats for the above simulations. Firstly, 352 the spatial distribution of estrous females is based on the observed distribution of all 353 females as reported in Croze and Moss (2011), which both assumes that the number 354 of estrous females in an area is proportional to the number of females in an area, and 355 does not capture any yearly variation in the spatial distribution of estrous females 356 that may have existed in 1980 or 1981. Furthermore, the age categories from Poole 357 (1989a) may not be ideal approximations for size designations. Using the age-size 358 designations derived from Croze and Moss (2011) and Poole (1989a), there are no 359

small males among the 23 individuals from Poole (1982). Yet in the same group of
 males Poole (1982) noted three distinct subgroups of males.

Members of group 1, which was made up of the oldest males, came into musth 362 before associating with females, and stayed in must for the entirety of time spent 363 associating with females. Group 2, made up of males old enough to be considered 364 "large" by the age categories from Croze and Moss (2011), entered must hafter 365 associating with females for several weeks and often dropped out of must before 366 they left the females. Group 3 males, which included males from both the "large" and 367 "medium" age categories, often associated with females for a month before entering 368 musth, were rarely in musth for more than a few days, could be forced out of musth 369 by other males and entered and exited must multiple times while associating with 370 females. These three groups exhibit behaviors similar to the large, medium and 371 small size classes described in the model, suggesting that the age thresholds should 372 be increased so that some of the medium sized males would be classified as small, 373 and some of the large males would be classified as medium sized. 374

The most important caveat, however, is that the numbers of expected estrous 375 females (the V_{ij} values) used in the above simulations are assumed to be the same as 376 the numbers of observed estrous females. Furthermore, the correlation between the 377 observed number of must males and the observed number of estrous females does 378 not always hold, even for the large males which are the most likely to have must 379 periods that coincide with peak estrous female availability (Poole, 1987). This could 380 be because large males have good information regarding estrous female availability, 381 but choose must timing strategies based (at least in part) on factors not considered 382 in the model; however, it is also consistent with the hypothesis that must males hold 383 imperfect information regarding female availability and therefore sometimes "guess 384 incorrectly." 385

The model presented here predicts that large males will more frequently be in musth during periods with relatively large numbers of estrous females. Not surprisingly, the model performs better when large male musth periods are more strongly correlated with the number of available estrous females, as seen in Figure 12.



Figure 12: The observed number of large males in musth each month versus the predicted number of large males in musth each month for 1980 (year–specific data, top left) 1980 (Aggregated data, top right), 1981 (year–specific data, bottom left) and 1981 (Aggregated data, bottom right). Additionally, The Pearson product–moment correlation coefficient between the number of observed large musth males each month and the number of predicted large musth males each month is depicted in the upper left corner of each panel, along with the correlation coefficient between the number of observed estrous females each month and the number of observed large musth males each month. Both coefficients were computed for both 1980 and 1981, using both year–specific and aggregated estrous female data.

390 4.5. Injury Risk

The above model assumes that musth is costless, which is clearly a simplification. One possible cost of musth is the risk of injury or death associated with musth behavior. To examine the effect of injury risk on ESS outcomes, an injury risk model was developed based on the simple model discussed above (for details see Appendix

B). The injury risk model assumes that the probability of injury is dependent on the 395 size difference of the competing males. λ is the probability that a must male will 396 be injured while competing against a must male of equal size, β is the probability 397 a must male will be injured competing against a must male that is one size class 398 larger, while ω is the probability that a must male will be injured competing against 399 a male that is two size classes larger. Furthermore, while large male must duration is 400 taken as a parameter, the medium and small males may adjust their expected musth 401 duration as a strategic variable while seeking to maximize their expected lifetime 402 payoffs. Three examples of an ESS from the injury risk model are shown in Figure 403 13. The results are discussed further in Section 5.2. 404

The injury risk model predicts the effects of age and size in determining musth 405 strategy in male elephants and, importantly, distinguishes between the two. The 406 simple model assumes that size is the relevant variable for determining the outcome 407 of must competitions, while age is used as a proxy for size in determining the number 408 of large, medium and small males. The causes of must duration are not modeled, but 409 age is again used as a proxy for expected must duration. Alternatively, the injury 410 risk model offers a plausible relationship between age, size and must duration in 411 the form of a trade-off between current benefits (which are larger for larger males 412 because they are more able to win must competitions) and future benefits (which 413 are smaller for older males because older males have fewer must seasons ahead of 414 them). 415



Figure 13: The observed proportion of estrous females by month as reported by Poole (1989b) (top). The predicted equilibrium probabilities of being in musth by month for large, medium and small males assuming $T_L = 2.3$, $\lambda = 0.12$, $\beta = 0.15$, $\omega = 0.18$ (probability of injury increases as opponent gets bigger) and predicting $T_M = 0.742$ and $T_S = 0.164$ (1st column). The predicted equilibrium probabilities of being in musth by month for large, medium and small males assuming $T_L = 4$, $\lambda = 0.011$, $\beta = 0.015$, $\omega = 0.02$ (probability of injury increases as opponent gets bigger) and predicting $T_M = 1.583$ and $T_S = 0.512$ (2nd column). The predicted equilibrium probabilities of being in musth by month for large, medium and small males assuming $T_L = 2.3$, $\lambda = 0.2$, $\beta = 0.15$, $\omega = 0.1$ (probability of injury increases as the opponent's size approaches the size of the focal male) and predicting $T_M = 0.527$ and $T_S = 0.205$ (3rd column).

5. Discussion

5.1. Small male inconsistency

While the must timing of medium and large males is generally consistent from 416 one year to the next, small males are less predictable and may enter and exit musth 417 multiple times in a single year (Poole, 1987, 1989a). Game-theoretic modeling offers 418 two possible, and mutually compatible, explanations for this behavior. The first is 419 that, at equilibrium, the best months for a small male to be in must have not clustered 420 together in time, this is in contrast to the equilibrium timing for medium and large 421 males. The second possible explanation is that variation in important parameter 422 values (such as population sizes) may cause larger changes to the equilibrium strategy 423 for small males than for other size classes. 424

The latter phenomenon can be seen by inspecting Figures 1 and 2, and also 425 by considering the effect of changing must duration on the small males shown in 426 Figure 4. Figures 1 and 2 depict simulations with populations of 21 and 25 large 427 males, respectively. The two simulations show similar strategies adopted by the 428 large male populations at the ESS, but show bigger differences in the equilibrium 429 strategies adopted by the small and medium sized male populations. Similarly, the 430 effect of changing the musth-duration parameters shown in Figure 4 is largest for the 431 small males. In Figure 4, the simulation with shorter musth-duration parameters 432 has the must timing of small males concentrated during the dry season; in the 433 simulation with longer musth-duration parameters, however, the small males are 434 more concentrated in the wet season. 435

Similarly, Figures 5 and 6 compare a null model simulation with randomized V_{ij} values to the extreme cases of a uniform spatial distribution of estrous females and a distribution in which all the estrous females are concentrated in a single area. The comparisons reaffirm the observation that, for a given change in the environmental parameters, the change in strategy for larger males will be less pronounced than for smaller males.

Similar results can be observed with other environmental changes. The reason 442 that small male equilibrium strategies are usually the most influenced by parameter 443 changes is because they are affected by every size class, whereas large and medium 444 sized males are not affected by the size classes below them. Because natural con-445 ditions may vary over time, the ESS for smaller males will not be as consistent as 446 that of large and medium sized males. Therefore, observed small male must behav-447 ior, which presumably tends toward equilibrium behavior over time through either 448 facultative adjustment or natural selection, is less predictable as well. 449

5.2. Costless musth

In creating the initial model, several simplifying assumptions were made regarding musth behavior that do not always hold in the wild. Although making these assumptions has allowed the development of a model which appears to yield insight into musth strategy, it is worthwhile to explore their legitimacy as well as the impact that relaxing some of the assumptions could have on predicted musth behavior.

Two related assumptions are that must is costless, and that each male has 455 only a limited amount of time to spend in musth, which is assigned as a parame-456 ter. Together, these two assumptions allow the model to sidestep the issue of what 457 determines must duration. Rather than being costless, must incurs significant 458 physiological expense (Poole, 1989a; Poole et al., 2011) which may constrain musth 459 duration either because males go into must every year for the longest time that 460 is physiologically possible, or because repeatedly incurring high physiological costs 461 could shorten a given elephant's lifespan (or slow down his physical growth) and 462 therefore be sub-optimal from a life-history perspective. Additionally, though con-463 tests during must take the form of agonistic interactions which are composed pri-464 marily of threats, these interactions do sometimes escalate into fights, and the risk 465 of serious injury or death from musth related events could be another cost of musth 466 (Moss, 2001; Poole et al., 2011). 467

Lastly, though non-must males sometimes attempt to mate, must males are 468 most aggressive towards other must males when mate-guarding estrous females 469 (Poole, 1989a). It may therefore be strategically beneficial for a given male to stay 470 out of musth so as to avoid attention from musth males, but still attempt to mate 471 with available estrous females. Females often actively resist mating attempts from 472 smaller non-must males, and Poole (1982) suggests that the failure of small non-473 must males to successfully mate with females is due more to the female's ability 474 to elude them then from must male guarding. These non-must mating attempts, 475 however, do sometimes succeed (Poole, 1989a), and therefore the difference in musth 476 duration between large and small males could be determined by the relative difficulty 477 of pursuing a female versus defeating male must competitors. 478

479 Consider four possible answers to the question of what determines must ddura-480 tion:

481

482 1.) Male elephants always enter must for as long as they are physically capable483 of so doing.

484

2.) Male elephants enter musth in such a way as to maximize a trade-off between current benefits (greater access to estrous females gained by entering musth now) versus expected future benefits (access to estrous females in the future), which
are decreased due to a resulting shorter lifespan (or slowed growth in physical size)
caused by the physiological costs of musth.

3.) Male elephants enter musth in such a way as to maximize a trade-off between
current benefits (greater access to estrous females gained by going into musth now)
versus expected future benefits (access to estrous females in the future) which are
decreased by the risk of serious injury or death that could happen in a musth related
fight.

496

490

497 4.) Male elephants enter and exit must bbased on whichever state is most likely 498 to lead to a successful mating attempt. That is, a sexually active male that is un-499 likely to be the largest must male at a given time will stay out of must and instead 500 make non-must mating attempts, but the same male will enter must if he has a 501 reasonable probability of being the largest must male in an area.

502

503 Which, if any, of the above are correct and which, if any, are consistent with the 504 results of the model?

There is evidence—from introducing young male elephants into a national park in 505 the absence of any older bulls, and later reintroducing older bulls—to suggest that the 506 duration of musth in small and medium males may be inhibited when the presence of 507 large males serves as an implicit threat (Slotow et al., 2000). Similarly, males held in 508 captivity, where socially induced must suppression is unlikely, will sometimes enter 509 musth at an earlier age than observed in the wild (Poole and Granli, 1989) and large 510 must males have been observed harassing smaller must males until they drop out 511 of musth (Poole, 1989a). This evidence collectively suggests that, at least for small 512 and medium sized males, the optimal must strategy is not simply to be in must 513 for as long as is physiologically possible (as in the first explanation listed above), but 514 instead is determined by a trade-off between costs and benefits (Poole et al., 2011). 515 The second and third possible explanations are similar in that they both require

516 evaluation from a life-history perspective. Poole (1989a) reports that those medium 517 males which time must to coincide with the dry season stay in must for longer 518 than those medium males that are in must during the wet season. This behavior 519 may be unexpected from a physiological cost perspective, as costs are likely to be 520 easier to offset during the wet season due to the greater abundance of food; but is 521 not surprising if competing against a larger male is more dangerous than competing 522 against a similarly sized male, as larger males are more likely to be in must during 523 the wet season. Alternatively, male elephants that are unwell or in poor physiological 524

⁵²⁵ condition will skip or shorten their musth periods (Poole, 1989a), suggesting that ⁵²⁶ physiological costs can be a binding constraint.

Thirty-one escalated contests were observed at Amboseli National Park over a 14 year period (Poole, 1989a); of these, 20 were between musth males, 3 were between sexually active non-musth males and 8 were between a musth male and a sexually active non-musth male. This indicates an injury risk associated with musth, but it remains unclear how it may affect the ESS.

Fights between must males usually occur between individuals of similar size 532 (Poole, 1989a), possibly due to an increased probability of a fight escalating if neither 533 male is clearly dominant. This suggests that the probability of injury should be 534 greatest when competing against a similarly sized opponent, and therefore that λ 535 should be the highest risk parameter. Alternatively, it could be that most fights 536 occur between males of a similar size because most must hinteractions, at least for 537 the large and medium size classes, occur between males of similar size (as males in 538 the same size class have similar must strategies, and smaller male must strategies 539 often involve minimizing contact with larger musth males). Furthermore, large musth 540 males have been observed harassing smaller must males (Poole, 1989a), which could 541 carry a risk of injury to the smaller male and may be more likely to occur when the 542 size difference between competitors is large, though small males can mitigate this 543 risk by dropping out of must after encountering a larger must male. Figure 13 544 depicts two simulations where the probability of injury increases when the focal male 545 is significantly smaller than the opposing male (columns 1 and 2), and also depicts 546 a third simulation where the probability of injury increases when the opposing male 547 is of similar size to the focal male (column 3). 548

A life-history perspective could also be used to examine physiological costs, al-549 though such a model is not presented here. Females are more likely to enter estrus 550 during (or following) months with more rain (Poole, 1987; Poole et al., 2011), pre-551 sumably due to increased access to vegetation. One could reasonably expect that a 552 male can likewise more easily offset the physiological cost of must during months 553 with (or following) heavy rainfall. A male would thus benefit from entering musth 554 in rainy months both due to more abundant vegetation and because of the greater 555 access to estrous females (for an interesting discussion of male searching strategies 556 with physiological costs as a limiting constraint, see Barnes (1982)). Because large 557 males are unaffected by the actions of smaller males, inserting physiological costs 558 into the above model should not greatly alter the incentives for large males. Instead, 559 physiological costs provide another reason for the large males to enter must during 560 the wet season, and therefore if the above model were modified to include physiolog-561 ical costs, the likely result would be to reinforce the tendency of the largest males to 562

⁵⁶³ enter must during the rainy/high female time periods.

Once the large males have adopted a musth timing strategy focused on the wet season, the behavior of the medium and small males is also likely to be similar to the basic behavior predicted above. Medium males would be likely (barring unusually low numbers of large males or implausibly high physiological costs) to avoid the larger males by entering musth more frequently during the drier time periods, and small males would thus probably enter musth during the wet season, competing against the large males instead of the more numerous medium males.

A reasonable conclusion, therefore, is that for a given must duration, the predic-571 tions of a model that incorporates physiological cost concerns is unlikely to contradict 572 the basic characteristics of the wet-dry-wet temporal must distribution that is pre-573 dicted without considering physiological costs. The possibility that physiological 574 costs are the primary concern limiting the must duration of sexually active males is 575 therefore potentially consistent with the above observed and predicted musth distri-576 butions, though further examination is necessary to determine if such concerns can 577 adequately account for differences in musth duration. 578

The final possible explanation, that sexually active males choose between a musth 579 strategy and an alternative non-must strategy, would also require a further model-580 ing effort to explore, and we do not undertake that here. There is, however, some 581 evidence that such a trade-off is an important constraint on must duration. First, 582 when adult males are not sexually active, they spend time foraging in what Poole 583 (1982) refers to as "bull areas" or "retirement zones," which generally have more 584 woody vegetation than the foraging areas frequented by cow/calf groups. When a 585 large male becomes sexually active, he enters must before associating with females, 586 then leaves the bull area and begins searching for estrous females in the cow/calf 587 regions, only exiting must after returning to the bull area (Poole, 1982). Smaller 588 males, however, spend a smaller proportion of time in musth when around females, 589 and the smaller the male, the smaller the must proportion becomes. This suggests 590 that smaller sexually active males may find must to be a less viable mating strat-591 egy relative to non-must mating attempts. Furthermore, Poole (1982) cites data 592 suggesting that a low-ranking male is in fact more likely to obtain a copulation as 593 a non-must non-guarder than as a must male in situations where the available 594 estrous females are already monopolized by a high ranking male. This is because the 595 dominant must male is more likely to allow the low-ranking male to get close to a 596 estrous female when the low-ranking male is not in musth. 597

5.3. Other assumptions

In addition to the duration related assumptions, four other potentially problematic simplifications were made: There is no female choice, all males in an area must compete with each other, non-musth males do not mate and all males of the same size class use the same probabilistic strategy.

In fact, females solicit guarding behavior from musth males, produce low fre-602 quency calls to attract males during estrus and will sometimes flee from smaller non-603 must males that attempt to mate with them (Poole, 1989b). Females do, therefore, 604 influence mate selection, but the modeling simplification is nonetheless reasonable. 605 Firstly, must is an honest signal of good condition (Poole, 1989b), so although 606 female elephants will avoid smaller non-must males they are less likely to avoid 607 must males, which the model assumes are the only males that mate. Secondly, the 608 fact that females produce low frequency mating calls to attract males strengthens 609 the assumption that all must males in an area compete with each other. Lastly, 610 females do solicit guarding behavior from large males, especially larger musth males, 611 but the likely result is to decrease the probability that a smaller must male could 612 successfully mate without challenging any nearby larger must male, which fits with 613 the modeled incentives of must timing and spatial distribution. 614

The third assumption that males only mate while in must is strictly false but. 615 like the other simplifications, is justifiable. Although males do sometimes mate while 616 not in musth, the majority of conceptions are sired by musth males. Hollister-Smith 617 et al. (2007) found that 74 percent of tested conceptions were sired by males that 618 were known to be in musth. Further, although the presence or absence of larger 619 sexually active non-musth males could, in principle, influence the musth decisions of 620 smaller males, a male would still be advantaged by timing his must period so that 621 fewer larger males would be in must at the same time, otherwise entering must 622 would be of little value. The possibility of non-musth mating, therefore, may have 623 importance in determining must duration in small males, but for a given must 624 duration, such mating possibilities are unlikely to have a large effect on the observed 625 musth distribution. 626

Finally, the fourth assumption that all males in a given size class use a single 627 probabilistic strategy is also false, but does not stop the model from capturing the 628 role of competition in forming must strategies. A given male's must timing strat-629 egy, rather than being probabilistic, can be remarkably consistent from one year to 630 the next, especially for larger males (Poole, 1989a). Furthermore, differences in per-631 sonality, size for age and learned behavior may also influence aspects of the musth 632 strategy adopted by a given male (e.g. age of first musth) (Lee et al., 2013). However, 633 the model proposed here can still capture important aspects of must behaviour. 634

Over the course of a given male's lifetime, his observed must timing can move 635 into different time periods as the male grows older and larger (Poole, 1989a). This 636 is seen in the above model in the different strategies adopted by the small, medium 637 and large males. Furthermore, game-theoretic models that suppose a population uti-638 lizing a single probabilistic strategy and models that suppose a population utilizing 639 a variety of deterministic strategies in different proportions often result in equivalent 640 equilibrium behavior (Maynard Smith, 1982). A deterministic model of musth be-641 havior similar to the one proposed here has not been created, though such a model 642 may be worthwhile in future work to check the robustness of the results presented 643 in this paper. 644

5.4. Conservation applications

The model presented here was developed to better understand the relationships 645 between competition, space, time and must in natural populations. It may also 646 have practical applications because it could be used to understand how changes in 647 a population of elephants, such as a loss of several large males due to poaching, 648 could impact the must behavior of the remaining elephants. The impact of such 649 population changes can be problematic for both elephants and for other animals, 650 including humans, that may share the territory. Slotow et al. (2000), for example, 651 describe a situation in which young elephants were introduced into Pilanesburg, 652 South Africa without any larger elephants present. The younger males adopted 653 unusually long must durations and exhibited violent behavior while in must, which 654 resulted in the deaths of more than 40 white rhinoceroses. 655

Figure 3 depicts the results of two simulations of populations with greatly reduced 656 numbers of large males. It should be noted that, because must duration is treated 657 as a parameter, the simulations are unable to capture any change in must duration 658 that medium or small sized males might exhibit. However, the model can predict 659 the nature of certain changes to the ESS. For example, the simulation with $\Gamma_L = 10$ 660 predicts a medium male ESS with a higher must probability during wet season 661 periods, particularly time periods with relatively few large males. Similarly, the 662 simulation with $\Gamma_L = 5$ predicts an ESS with the medium males in must almost 663 exclusively during the wet season, with the greatest concentration of medium males 664 in time periods with large numbers of estrous females. In general, as the number of 665 large males decreases, the presence of medium males in musth during time periods 666 normally associated with large males increases. 667

Other scenarios could also be explored with regard to changes in land availability or quality, for example due to expansion of agriculture or human habitation. Lastly, the model, when paired with additional knowledge of the region or population, could

be used to better understand how elephant populations may react to extended periods 671 of drought or to attempts at mitigating drought, such as the use of artificial water 672 sources. 673

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A. Finding $E_L(i, j)$ (simple model)

Consider the expected payoff an invading large male would receive from being in 677 must during time period j and in area i. If γ large males will be competing in the 678 area during that period, then from Assumption 6 the payoff function is: 679

680 681

 $\frac{V_{ij}}{\gamma}$

682

The value of γ , however, is dependent on the probabilistic strategies of the large 683 male population. To find the expected value of the payoff function, let there be γ_L 684 large males in must during time period j (including the invading male), the prob-685 ability that $\gamma - 1$ large must males (each using the population spatial strategy p_i) 686 are also in area i is then given by: 687

688 689

690

691 692

$$\binom{\gamma_L-1}{\gamma-1}(p_{ij})^{\gamma-1}(1-p_{ij})^{\gamma_L-\gamma}$$

Thus the expected payoff a large must male would receive in area i is:

693 694

697

$$\sum_{\gamma=1}^{\gamma=\gamma_L} \frac{V_{ij}}{\gamma_L p_{ij}} {\gamma_L \choose \gamma} (p_{ij})^{\gamma} (1-p_{ij})^{\gamma_L-\gamma} = V_{ij}$$

$$\underset{700}{\overset{699}{\longrightarrow}} \frac{V_{ij}}{\gamma_L p_{ij}} \Sigma_{\gamma=1}^{\gamma=\gamma_L} \binom{\gamma_L}{\gamma} (p_{ij})^{\gamma} (1-p_{ij})^{\gamma_L-\gamma}.$$

 $\sum_{\gamma=1}^{\gamma=\gamma_L} \frac{V_{ij}}{\gamma} {\gamma_L-1 \choose \gamma-1} (p_{ij})^{\gamma-1} (1-p_{ij})^{\gamma_L-\gamma} =$

 $\sum_{\gamma=1}^{\gamma=\gamma_L} \frac{V_{ij}}{\gamma_L} {\gamma_L \choose \gamma} (p_{ij})^{\gamma-1} (1-p_{ij})^{\gamma_L-\gamma} =$

The above summation is identical to the probability mass function for γ_L Bernoulli 701 trials, except that the summation starts at j = 1 rather than j = 0. Therefore the 702

sum must be equal to 1 minus the j = 0 term, and the expected value becomes: 703 704

⁷⁰⁵
$$\frac{V_{ij}}{\gamma_L p_{ij}} (1 - (1 - p_{ij})^{\gamma_L}).$$

The above formula was derived assuming that there were γ_L large males in musth 707 during period j. As, again, γ_L is probabilistic, the expected value of the above for-708 mula must be found with respect to γ_L . To find the expected value, note that the 709 focal male will be in must during time period j, and let there be Γ_L large males in 710 the total population. The probability that $\gamma_L - 1$ other large males will also be in 711 musth is given by: 712

$$\Gamma_{14} \qquad {\Gamma_L-1 \choose \gamma_L-1} (\eta_j)^{\gamma_L-1} (1-\eta_j)^{\Gamma_L-\gamma_L}.$$

Therefore, the expected payoff to an invading large strategist going into musth 716 during time period j and visiting area i is: 717

$$\begin{split} & \Sigma_{\gamma_{L}=1}^{\gamma_{L}=\Gamma_{L}} \frac{V_{ij}}{\gamma_{L}p_{ij}} (1-(1-p_{ij})^{\gamma_{L}}) {\Gamma_{L}-1} (\eta_{j})^{\gamma_{L}-1} (1-\eta_{j})^{\Gamma_{L}-\gamma_{L}} = \\ & \Sigma_{\gamma_{L}=1}^{\gamma_{L}=\Gamma_{L}} \frac{V_{ij}}{\Gamma_{L}p_{ij}} (1-(1-p_{ij})^{\gamma_{L}}) {\Gamma_{L}} (\eta_{j})^{\gamma_{L}-1} (1-\eta_{j})^{\Gamma_{L}-\gamma_{L}} = \\ & \Sigma_{\gamma_{L}=1}^{\gamma_{L}=\Gamma_{L}} \frac{V_{ij}}{\Gamma_{L}p_{ij}\eta_{j}} (1-(1-p_{ij})^{\gamma_{L}}) {\Gamma_{L}} (\eta_{j})^{\gamma_{L}} (1-\eta_{j})^{\Gamma_{L}-\gamma_{L}} = \\ & \frac{V_{ij}}{\Gamma_{L}p_{ij}\eta_{j}} \Sigma_{\gamma_{L}=1}^{\gamma_{L}=\Gamma_{L}} {\Gamma_{L}} {\Gamma_{L}} (\eta_{j})^{\gamma_{L}} (1-\eta_{j})^{\Gamma_{L}-\gamma_{L}} - (1-p_{ij})^{\gamma_{L}} {\Gamma_{L}} (\eta_{j})^{\gamma_{L}} (1-\eta_{j})^{\Gamma_{L}-\gamma_{L}} \\ & = \frac{V_{ij}}{\Gamma_{L}p_{ij}\eta_{j}} \Sigma_{\gamma_{L}=1}^{\gamma_{L}=\Gamma_{L}} {\Gamma_{L}} {\Gamma_{L}} (\eta_{j})^{\gamma_{L}} (1-\eta_{j})^{\Gamma_{L}-\gamma_{L}} - (\eta_{j}-\eta_{j}p_{ij})^{\gamma_{L}} {\Gamma_{L}} (1-\eta_{j})^{\Gamma_{L}-\gamma_{L}} \\ & = Now, consider the two terms in the summation above, the first is: \\ \end{split}$$

Now, consider the two terms in the summation above, the first is:

$$\Sigma_{\gamma_L=1}^{\gamma_L=\Gamma_L} {\Gamma_L \choose \gamma_L} (\eta_j)^{\gamma_L} (1-\eta_j)^{\Gamma_L-\gamma_L} (\eta_j)^{\gamma_L-\gamma_L}$$

Note that once again this is the probability mass function for Γ_L Bernoulli trials, 733 without the $\gamma_L = 0$ term. Therefore this summation is equal to one minus the term 734 evaluated at $\gamma_L = 0$: 735

736

$$\Sigma_{\gamma_L=1}^{\gamma_L=\Gamma_L} {\Gamma_L \choose \gamma_L} (\eta_j)^{\gamma_L} (1-\eta_j)^{\Gamma_L-\gamma_L} = 1 - (1-\eta_j)^{\Gamma_L}$$

Now consider the second term in the summation: 739

740 741

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743 744

$$\Sigma_{\gamma_L=1}^{\gamma_L=\Gamma_L} {\Gamma_L \choose \gamma_L} (\eta_j - \eta_j p_{ij})^{\gamma_L} (1-\eta_j)^{\Gamma_L-\gamma_L}.$$

Evaluation of the next term employs the Binomial theorem, which states:

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$$\sum_{i=0}^{i=n} \binom{n}{i} (x)^i (y)^{n-i} = (x+y)^n$$

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If *i* is replaced by γ_L , *n* with Γ_L , *x* with $(\eta_j - \eta_j p_{ij})$ and *y* with $(1 - \eta_j)$, then the binomial theorem without the $i = \gamma_L = 0$ term is obtained. Therefore:

 $\Sigma_{\gamma_L=1}^{\gamma_L=\Gamma_L} {\Gamma_L \choose \gamma_L} (\eta_j - \eta_j p_{ij})^{\gamma_L} (1 - \eta_j)^{\Gamma_L - \gamma_L} = [\eta_j - \eta_j p_{ij} + (1 - \eta_j)]^{\Gamma_L} - (1 - \eta_j)^{\Gamma_L} =$

⁷⁵³ ⁷⁵⁴ $(1 - p_{ij}\eta_j)^{\Gamma_L} - (1 - \eta_j)^{\Gamma_L}.$

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⁷⁵⁶ Combining these expressions gives:

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$$E_{L}(i,j) = \frac{V_{ij}}{\Gamma_{L}p_{ij}\eta_{j}} \left(1 - (1 - \eta_{j})^{\Gamma_{L}} - \left[(1 - p_{ij}\eta_{j})^{\Gamma_{L}} - (1 - \eta_{j})^{\Gamma_{L}} \right] \right)$$

$$= \frac{V_{ij}}{\Gamma_{L}p_{ij}\eta_{j}} \left(1 - (1 - p_{ij}\eta_{j})^{\Gamma_{L}} \right),$$

yielding (1). Applying the above reasoning to small and medium males as well yields $_{761}$ (2)–(3).

Using the above payoff formula, a large male ESS can be found by numerically solving $E_L(i,j) = E_L(l,k)$ for all viable choices (i,j) and (l,k) subject to the constraint $T_L = \sum_j \eta_j$ where T_L is a given parameter (for details of the numerical process, see Appendix **C**)..

B. Finding probability of survival (injury risk model)

To develop this model into a life-history model that incorporates injury risk, we adopt the following assumptions:

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1.) There are 3 size classes of males: small, medium and large. A given male starts small, becomes medium sized after one year, becomes large after two years, and dies after the third year. In reality, adult males typically live much longer, but these 'years' can be thought of as representing longer periods of the male's adult life. It should be noted, however, that inducing cautious behavior over a short time horizon requires larger risk parameters than for a longer time horizon, and therefore λ , β and ω (see assumption 10) should be considered over-estimates of injury risk facing an adult male elephant. Nonetheless, the shorter time frame should be sufficient for observing the qualitative effects that injury risk can have on must seasonality and spatial distribution.

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2.) There are N time periods in a year and therefore 3N time periods in a male's lifetime. Additionally, there are M spatial areas that a musth male could occupy, each with some intrinsic mate value $V_{ij} = V_{i(j+N)}$ reflecting the number of estrous females.

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3.) Males of all size classes have timing strategies denoted by a vector of probabilities. For example, a large male using timing strategy $\vec{\eta} = \langle \eta_{2N+1}, \eta_{2N+2}, ..., \eta_{3N} \rangle$ will enter must during time period $j \ (2N+1 \le j \le 3N)$ with probability η_j . The population timing strategy for small, medium and large males are denoted $\vec{\mu}, \vec{\xi}$ and $\vec{\eta}$, respectively.

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4.) The expected number of time periods a large male will spend in musth is dependent only on physiological constraints and is denoted T, and $T = \sum_{j=2N+1}^{j=3N} \eta_j$. For small and medium males, the expected number of time periods spent in musth is bounded above by T, but it can vary strategically depending on the trade off between injury risk and reward.

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5.) Once in musth, each male has a spatial strategy, which can vary depending on the time period. For example, a large male in musth during time period j uses spatial strategy $\vec{p_j} = \langle p_{1j}, p_{2j}, ..., p_{Mj} \rangle$ where the male competes in area i with probability p_{ij} . The spatial strategies for small and medium sized males are denoted by $\vec{w_j}$, and $\vec{q_j}$ respectively.

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6.) Males only mate while in musth. This is a simplification of natural mating behavior (Hollister-Smith et al., 2007) (see Section 5.3).

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7.) If multiple males are in musth during the same time period and occupy the same area, then they will compete with each other for access to the available estrous females. This competition will always be won by the male in the largest size class. If multiple males are in the largest size class, each one has an equal probability of winning.(This accords with observed contest data, see Briffa et al. (2013)) 812 8.) Large males attempt to maximize the expected number of mating opportu-813 nities in year 3 (more specifically, $\vec{\eta}$ is chosen to maximize the combined number of 814 mating opportunities over periods 2N + 1 to 3N), ignoring injury risk.

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9.) Small and medium males attempt to maximize the sum of current and future mating opportunities, which is dependent on injury risk.

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10.) The risk of a given male being injured in a musth competition is dependent entirely on the size disparity between the given male and the opposing male. If both males are the same size, then the probability of injury is λ . If the opposing male is one size class larger, the probability of injury is β while a disadvantage of two size classes gives a probability of injury of ω . If the focal male is larger than the opposing male, the probability of injury to the focal male is 0.

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11.) If a male is injured or killed, he is removed from the population.

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12.) Males are only removed from the population by must related injury or by old age (at the end of year 3).

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 831 13.) At the end of every year Γ_S small males are added to the adult male population.

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14.) Estrous females will mate with whichever musth male wins a competitive interaction; that is, female choice does not influence the mating success of male elephants. This is another simplification of natural mating behavior (Poole, 1989b) (see Section 5.3).

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Because large males are assumed to be unaffected by injury risk, consider the medium sized males. The probability that a given medium male is not injured by another medium sized male in a particular time period, given that he has entered musth and visited a particular area, must be calculated. If it is known that he will face γ medium sized opponents, then his chances of surviving would be:

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- $(1-\lambda)^{\gamma}$
- 846

(recall that λ is the probability that a male is injured while competing against a male of the same size). However, γ is not given, so the above value must be multiplied by the probability that there are in fact γ competitors, then summed over all possible values of γ . Let the number of medium males in musth during time period j be denoted γ_M , the probability of the focal male surviving the time period after choosing area i is given by:

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$$\Sigma_{\gamma=0}^{\gamma=\gamma_M-1} (1-\lambda)^{\gamma} {\gamma_M-1 \choose \gamma} q_{ij}^{\gamma} (1-q_{ij})^{\gamma_M-1-\gamma}$$
$$(1-\lambda q_{ij})^{\gamma_M-1}.$$

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The above equivalence can be found by applying the binomial theorem, as in Appendix **A**. This probability of survival, however, is conditional on there being γ_M males in musth during time period j (counting the focal male). This probability must therefore be multiplied by the probability that there are in fact γ_M males in musth during time period j. Summing over all possible values of γ_M then determines the probability of survival for the focal male. This gives:

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$$\sum_{\gamma_M=1}^{\gamma_M=\Gamma_M} (1-\lambda q_{ij})^{\gamma_M-1} {\Gamma_M-1 \choose \gamma_M-1} (\xi_j)^{\gamma_M-1} (1-\xi_j)^{\Gamma_M-1-(\gamma_M-1)} =$$

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Once again the above equivalence is found by applying the binomial theorem. Of course, a medium male must also consider the risk associated with competing against large males. If a similar derivation against large opponents is applied, it is found that a medium sized focal male's probability of surviving time period j in area i (considering both opponent size classes) is:

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$$(1 - \lambda \xi_j q_{ij})^{\Gamma_M - 1} (1 - \beta \eta_j p_{ij})^{\Gamma_L}$$

 $(1 - \lambda \xi_i q_{ij})^{\Gamma_M - 1}.$

⁸⁷⁸ Where β is the probability that a focal male will be killed given that he is com-⁸⁷⁹ peting against a musth male that is one size class above the focal male. For small ⁸⁸⁰ males the survival probability is given by:

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⁸⁸²
$$(1 - \lambda \mu_j w_{ij})^{\Gamma_S - 1} (1 - \beta \xi_j q_{ij})^{\Gamma_M} (1 - \omega \eta_j p_{ij})^{\Gamma_L}$$

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Where ω is the probability a focal male will be killed given that he is competing against a must male that is two size classes larger.

To incorporate these probabilities into the payoff functions, expected future ben-

efits must be added to the payoff expressions. For medium sized males, the expected value of going to an area i during time period j is now given by:

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$$E_M(i,j) = \frac{V_{i,j}}{\Gamma_M q_{ij} \xi_j} (1 - (1 - \xi_j q_{ij})^{\Gamma_M}) (1 - \eta_j p_{ij})^{\Gamma_L} + (1 - \lambda \xi_j q_{ij})^{\Gamma_M - 1} (1 - \beta \eta_j p_{ij})^{\Gamma_L} E_{next}$$

Where E_{next} is the expected value associated with being alive in the next round 892 (i.e. $E_{next} = E_M(i, j+1)$). If the male is in the final time period for the medium 893 size class (period 2N), then $E_{next} = TE_L$, where E_L is the payoff rate associated 894 with being in must as a large male (this will be a constant when the large males 895 are at an ESS). At a spatial ESS $E_M(i, j)$ should equal $E_M(l, j)$ for all viable spatial 896 decisions i, l. Furthermore, during each period a given medium male must either 897 enter musth or skip musth. If he skips musth, the sum of his current and expected 898 future benefits will be E_{next} , if he enters musth, the sum will be $E_M(i, j)$. At a timing 899 ESS, these payoffs must be equal, thus a space-time ESS can be found by setting 900 $E_M(i,j) = E_{next} = TE_L = P_L$ for all viable choices (i,j). Similarly, A space-time 901 ESS can be found for the small males by setting $E_S(i, j) = P_L$ for all viable (i, j). 902

Before an ESS can be found, however, it must be considered that the number of competitors that will be alive at any point in time will be in part dependent on the must strategies adopted by the general population. Let the probability that a male survives time period j be denoted S_j . If N < j < 2N + 1 (the male is medium sized), this gives:

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$$S_{j} = 1 - \xi_{j} + \sum_{i=1}^{i=M} \xi_{j} q_{ij} (1 - \lambda \xi_{j} q_{ij})^{\Gamma_{M} - 1} (1 - \beta \eta_{j} p_{ij})^{\Gamma_{L}}$$

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If 0 < j < N + 1 (the male is small), this gives:

⁹¹²
⁹¹³
$$S_j = 1 - \mu_j + \sum_{i=1}^{i=M} \mu_j w_{ij} (1 - \lambda \mu_j w_{ij})^{\Gamma_S - 1} (1 - \beta \xi_j q_{ij})^{\Gamma_M} (1 - \omega \eta_j p_{ij})^{\Gamma_L}$$
⁹¹⁴

To find the expected number of males alive in each time period, assume that each year Γ_S small males are added to the population, while the surviving small males become medium sized, the medium males become large and the large males die. If Γ_j denotes the expected number of males alive in an age cohort during the *j*th time period of the cohort's life history, then $\Gamma_{j+1} = \Gamma_j S_j$ and $\Gamma_1 = \Gamma_S$. Now the expected value functions can be modified to include the new population numbers: $\Gamma_L = \Gamma_{2N+1}$

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$$\Gamma_L = \Gamma_{2N+}$$
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924 925

$$E_L(i,j) = \frac{V_{ij}}{\Gamma_L p_{ij} \eta_j} \left(1 - (1 - p_{ij} \eta_j)^{\Gamma_L} \right), 2N < j < 3N + 1.$$

$$E_M(i,j) = \frac{V_{ij}}{\Gamma_j q_{ij} \xi_j} (1 - (1 - \xi_j q_{ij})^{\Gamma_j}) (1 - \eta_{j+N} p_{i(j+N)})^{\Gamma_L} + (1 - \lambda \xi_j q_{ij})^{\Gamma_j - 1} (1 - \xi_j q_{ij})^{\Gamma_j - 1}$$

⁹²⁷ $\beta \eta_{j+N} p_{i(j+N)})^{\Gamma_L} P_L, N < j < 2N+1$ ⁹²⁸

$$E_{S}(i,j) = \frac{V_{ij}}{\Gamma_{j}w_{ij}\mu_{j}} (1 - (1 - \mu_{j}w_{ij})^{\Gamma_{j}})(1 - \eta_{j+2N}p_{i(j+2N)})^{\Gamma_{L}}(1 - \xi_{j+N}q_{i(j+N)})^{\Gamma_{j+N}} + (1 - \lambda\mu_{j}w_{ij})^{\Gamma_{j}-1}(1 - \beta\xi_{j+N}q_{i(j+N)})^{\Gamma_{j+N}}(1 - \omega\eta_{j+2N}p_{i(j+2N)})^{\Gamma_{L}}P_{L}$$

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With this final set of payoff functions a lifetime history ESS can be found by setting $E_S(i,j) = E_M(l,k) = TE_L$ under the constraints $T = \sum_{j=2N+1}^{j=3N} \eta_j$ and $\Gamma_{j+1} = \Gamma_j S_j$.

C. The numerical process

Using expected payoff formulas from Appendix A we can find a space-time ESS numerically using the following algorithm:

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1.) Begin by considering only the large males.

2.) Select an initial population timing strategy $\vec{\eta}$, then select an initial population spatial strategy $\vec{p_i}$ for each of the phases.

3.) Select the area A_{h1} with the highest expected payoff out of all the areas during phase 1.

943 4.) Set $p_{h1} = p_{h1} + \epsilon$.

5.) Select the area A_{l1} with the lowest expected payoff out of all the areas during phase 1 (not including areas A_{i1} for which $p_{i1} = 0$).

946 6.) Set $p_{l1} = p_{l1} - \epsilon$.

947 7.) Repeat steps 3-6 until $E_L(h, 1) = E_L(l, 1)$, (or until $p_{h1} = 1$).

8.) Repeat steps 3-7 for each of the remaining phases.

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Once step 8 is complete, the large male population will be at a spatial ESS during each phase. This spatial ESS, however, will be dependent on the timing strategy $\vec{\eta}$. Therefore, to continue with the algorithm we must consider the expected yearly payoff for a large male utilizing timing strategy $\vec{\eta}$:

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yearly payoff =
$$\eta_1 E_1 + \eta_2 E_2 + \dots + \eta_N E_N$$

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Here E_j is the expected payoff associated with playing a spatial game during time phase j. This can be represented by the expected value associated with any of the areas that have non-zero probabilities, because the elephant population is at a spatial ESS and therefore all of the (viable) spatial choices must have the same expected value. Additionally, we also have the conditions:

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$$0 \le \eta_j \le 1$$
, and
 $\sum_{j=1}^{j=N} \eta_j \tau = T_L \Rightarrow \sum_{j=1}^{j=N} \eta_j = \frac{T_L}{\tau}$

Where T_L is a parameter representing the average amount of time a large male will be in must every year, and τ is the amount of time in each phase. If we let $\tau = 1$, then this condition becomes:

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In order for $\vec{\eta}$ to be a timing ESS, we must have that an invading large male cannot have a higher yearly payoff with a different timing strategy when the population is using $\vec{\eta}$. This requires that $E_a = E_b$, $\forall a, b$ (except possibly when η_a or $\eta_b = 1$ or 0). Continuing with the algorithm, we have:

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977 9.) Select the time phase h which has the highest payoff E_h (excluding phases j978 such that $\eta_j = 1$).

979 10.) Set $\eta_h = \eta_h + \epsilon$.

 $\Sigma_{i=1}^{j=N} \eta_i = T_L.$

⁹⁸⁰ 11.) Select the time phase l which has the lowest payoff E_l (excluding phases j⁹⁸¹ for which $\eta_j = 0$).

982 12.) Set $\eta_l = \eta_l - \epsilon$.

13.) Repeat steps 3-7 for time phase h and time phase l.

984 14.) Repeat steps 9-13 until $E_h = E_l$.

15.) Once step 14 is complete, the population of large males will be at a spacetime ESS. Repeat steps 1-14 for medium sized males (replacing η with ξ , p with q, T_L with T_M and $E_L(i, j)$ with $E_M(i, j)$).

⁹⁶⁸ 16.) Once step 15 is complete, the population of large and medium sized males ⁹⁶⁹ will be at a space-time ESS. Repeat steps 1-14 for small males (replacing η with μ , ⁹⁹⁰ p with w, T_L with T_S and $E_L(i, j)$ with $E_S(i, j)$).

D. Proof that the computed strategy is an ESS

Let $V_{ij} > 0$, $\Gamma_L > 2$, $0 \le v_{ij} \le 1$ and $0 \le u_{ij} \le 1$. Consider the following lemma:

Let
$$E_{L^*}(i,j) = \frac{V_{ij}}{(\Gamma_L - 1)v_{ij}} \left(1 - (1 - v_{ij})^{\Gamma_L - 1}\right) (1 - u_{ij}) + u_{ij} \sum_{\gamma=1}^{\gamma=\Gamma_L - 1} \frac{V_{ij}}{\gamma + 1} {\Gamma_L - 2 \choose \gamma - 1} (v_{ij})^{\gamma - 1} (1 - v_{ij})^{\Gamma_L - 1 - \gamma}.$$

This quantity is a monotonically decreasing function of u_{ij} .

Proof of lemma:

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 $E_{L^*}(i,j)$ is a monotonically decreasing function of u_{ij} if and only if

$$\frac{V_{ij}}{(\Gamma-1)v_{ij}} \left(1 - (1-v_{ij})^{\Gamma-1}\right) > \sum_{\gamma=1}^{\gamma=\Gamma_L-1} \frac{V_{ij}}{\gamma+1} {\Gamma_L-2 \choose \gamma-1} (v_{ij})^{\gamma-1} (1-v_{ij})^{\Gamma_L-1-\gamma}.$$

From Appendix **A** we have:

$$\frac{V_{ij}}{(\Gamma-1)v_{ij}} \left(1 - (1 - v_{ij})^{\Gamma-1}\right) = \sum_{\gamma=1}^{\gamma=\Gamma-1} \frac{V_{ij}}{\gamma} {\Gamma-2 \choose \gamma-1} (v_{ij})^{\gamma-1} (1 - v_{ij})^{\Gamma-1-\gamma}.$$

Taking the summation on the RHS and subtracting the second summation in E_{L^*} , we obtain:

$$\sum_{\gamma=1}^{\gamma=\Gamma-1} \frac{V_{ij}}{\gamma} {\Gamma-2 \choose \gamma-1} (v_{ij})^{\gamma-1} (1-v_{ij})^{\Gamma-1-\gamma} - \sum_{\gamma=1}^{\gamma=\Gamma-1} \frac{V_{ij}}{\gamma+1} {\Gamma-2 \choose \gamma-1} (v_{ij})^{\gamma-1} (1-v_{ij})^{\Gamma-1-\gamma}$$

which must be positive. Therefore $E_{L^*}(i, j)$ is a monotonically decreasing func-tion of u_{ij} .

Theorem: The expected value formulas derived in Appendix A can be used to find a weak ESS by solving $E_*(i, j) = E_*(l, k)$ for all viable (i, j), (l, k).

Proof: Consider the case where * is equal to L (thus we are finding an ESS for the large male population).

Let the number of individuals in the large male population be Γ_L and let $\sigma =$ $\langle S_1, S_2, ..., S_{\Gamma_L} \rangle$ be the population state where S_n is the strategy adopted by individ-ual n.

Each strategy S_n can be represented as a matrix whose entries s_{ij} represent the the probability of being in must in area *i* during time period *j*, and are subject to the constraints $T_L = \sum_{i=1}^{i=M} \sum_{j=1}^{j=N} s_{ij}$ and $\sum_{i=1}^{i=M} s_{ij} \leq 1$ where *M* and *N* represent the number of areas and time periods respectively. Note that $s_{ij} = p_{ij}\eta_j$ where p_{ij} and

1029 η_j are defined at the beginning of this paper.

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1031 1032 Let $\sigma'_n = \langle S_1, S_2, ..., S_{n-1}, S_{n+1}, ..., S_{\Gamma_L} \rangle$ be the modified population state.

Let $E(S, \sigma'_n)$ be the expected yearly payoff that individual *n* receives when playing strategy *S* against the modified population state σ'_n .

We say that a strategy V is a weak ESS if, when we let $\sigma'_n = \langle V, V, ...V \rangle$, we have:

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 $E(V, \sigma'_n) \ge E(U, \sigma'_n) \ \forall U \neq V, \text{ and}$

for both players m and n.

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where $\sigma'_m = \langle V, V, ..., U, ..., V \rangle$. That is, V and U are only equally viable strategies from player n's perspective if individual n is the only player using strategy U. If a second individual m adopts strategy U, then U will have a lower payoff then V

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Let $\sigma = \langle V, V, ...V \rangle$ and let V be chosen so that $E_L(i, j) = E_L(l, k) \ \forall (i, j), (l, k)$ such that $v_{ij} \neq 0 \neq v_{lk}$ and so that if $v_{ab} = 0$ then $E_L(a, b) < E_L(i, j)$.

We must show that V satisfies the above weak ESS conditions.

if $E(V, \sigma'_n) = E(U, \sigma'_n)$ then $E(V, \sigma'_m) > E(U, \sigma'_m)$

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Let individual n adopt strategy U. For individual n, we still have that $E_L(i, j) = E_L(l, k)$ for all viable (i, j), (l, k), because the E_L formula only requires that the males opposing the focal male use V. If strategy U places a non-zero probability u_{ab} on a non-viable choice (a, b) then:

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 $E(V,\sigma'_{n}) - E(U,\sigma'_{n}) = \sum_{j=1}^{j=M} \sum_{i=1}^{i=N} v_{ij} E_{L}(i,j) - \sum_{j=1}^{j=M} \sum_{i=1}^{i=N} u_{ij} E_{L}(i,j) > 0.$

Where the above inequality holds because $E_L(a,b) < E_L(l,k)$ and $v_{ab} = 0$ while $u_{ab} \neq 0$. This implies $E(V, \sigma'_n) > E(U, \sigma'_n)$ and completes the proof. If, however, $u_{ab} = 0$ for all non-viable choices (a, b), then the payoffs are equal. We have:

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$$E(V, \sigma'_n) = E(U, \sigma'_n).$$

1065 Consider the modified population state $\sigma'_m = \langle V, V, ..., U, ..., V \rangle$.

In order for V to be a weak ESS, we must have $E(V, \sigma'_m) > E(U, \sigma'_m)$, or equivalently $E(V, \sigma'_m) - E(U, \sigma'_m) > 0$.

In order to compute $E(V, \sigma'_m)$, we must first redefine $E_L(i, j)$ to account for the fact that one opposing male is using a different strategy than the others. Call this new function $E_{L^*}(i, j)$.

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We have that
$$E_{L^*}(i,j) = \frac{V_{ij}}{(\Gamma_L - 1)v_{ij}} \left(1 - (1 - v_{ij})^{\Gamma_L - 1}\right) (1 - u_{ij}) + u_{ij} \Sigma_{\gamma=1}^{\gamma=\Gamma_L - 1} \frac{V_{ij}}{\gamma + 1} {\Gamma_L - 2 \choose \gamma - 1} (v_{ij})^{\gamma - 1} (1 - v_{ij})^{\Gamma_L - 1 - \gamma}.$$

The first term of E_{L^*} is obtained by finding the payoff that individual m is 1077 expected to receive for competing in area i during time period j, given that individual 1078 n does not compete in area i during time period j, (this is given by the formula 1079 $E_L(i,j)$ with $\Gamma_L = \Gamma_L - 1$ times the probability that individual n does not compete 1080 in area i during time period j. The second term of E_{L^*} is obtained by finding the 1081 expected payoff to individual m for competing in area i during time period j, given 1082 that individual n competes in area i during time period j, times the probability that 1083 individual n competes in area i during time period j. Note that if $u_{ij} = v_{ij}$ then 1084 $E_{L^*}(i,j) = E_L(i,j).$ 1085

Recall that V was chosen so that $E_L(i, j)$ was a constant for all viable (i, j). Let that constant be π .

1088 1089

Consider $E(V, \sigma'_m) - E(U, \sigma'_m)$. We have:

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$$E(0, 0_m) = E(0, 0_m). \text{ we hav}$$

$$E(V, \sigma'_m) - E(U, \sigma'_m) = \sum_{j=1}^{j=M} \sum_{i=1}^{i=N} v_{ij} E_{L^*}(i, j) - \sum_{j=1}^{j=M} \sum_{i=1}^{i=N} u_{ij} E_{L^*}(i, j)$$
$$= \sum_{i=1}^{j=M} \sum_{i=1}^{i=N} (v_{ij} - u_{ij}) E_{L^*}(i, j).$$

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¹⁰⁹⁵ V is a weak ESS if this sum is positive. When $u_{ij} > v_{ij}$, the term in the sum-¹⁰⁹⁶ mation is negative but $E_{L^*} < \pi$. When $u_{ij} < v_{ij}$ the term is positive and $E_{L^*} > \pi$. ¹⁰⁹⁷ Thus, we can strictly underestimate this sum by replacing E_{L^*} with π , so that we ¹⁰⁹⁸ have:

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$$\Sigma_{j=1}^{j=M} \Sigma_{i=1}^{i=N} (v_{ij} - u_{ij}) E_{L^*}(i,j) > \Sigma_{j=1}^{j=M} \Sigma_{i=1}^{i=N} (v_{ij} - u_{ij}) \pi = \pi \Sigma_{j=1}^{j=M} \Sigma_{i=1}^{i=N} (v_{ij} - u_{ij}) = 100 \quad 0.$$

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Thus, we have that $E(V, \sigma'_m) - E(U, \sigma'_m) > 0$ as long as $V \neq U$, and therefore V

¹¹⁰⁴ is a weak ESS.

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A similar proof is possible if L is replaced with an M or S.

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