Evolutionarily Stable Investment
In Secondary Defences

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Abstract
This paper concerns the stability of secondary defences such as toxins, found in many prey animals in terrestrial and aquatic environments. Previous workers have suggested that the evolutionarily stable strategy for a population in terms of investment in anti-predator defences will critically depend on the nature of expression of the defence. Specifically, it has been suggested that if the different levels of a defence are best described as a continuous variable, then this will lead to pure ESSs with all individuals in a population adopting similar defence levels; whereas defences that can only take on discrete levels will lead to mixed ESSs (featuring variation in defence within the population). Our principal aim is to determine the validity of these viewpoints, and examine how the pure and mixed strategies predicted by the two types of defences can be reconciled with practical and philosophical difficulties in defining any given defence unambiguously as continuous or discrete. We present the first model of a continuously varying defence that is solved explicitly for evolutionarily stable strategies. We are able to demonstrate analytically, that the model always has a unique ESS, which is always pure. This strategy may involve all members of the population adopting no defence, or all members of the population making the same non-zero investment in defence. We then modify our model to restrict the defence to a number of discrete levels and demonstrate that the unique ESS in this case can be either pure or mixed. We further argue that the mixed ESS can be a combination of no more than two defence levels, and the two levels in a mixed ESS must be nearest neighbour levels in an ordered list of the levels that the defence can take. This, in turn, means that the mixed ESS will be practically identical to a pure ESS if the continuous defence is fine grained.
Introduction

Many prey animals in terrestrial and aquatic environments have defences, such as spines, stings, toxins and sticky secretions, that come into play after a predator has singled out a particular prey individual for attack; these are often called secondary defences (Edmunds, 1974; Whitman, Blum & Alsop, 1990). The level of secondary defences often differs between individuals in the same prey population (review in Ruxton, Sherratt & Speed, 2004). For example, in some populations a fraction of the prey may lack defences altogether (Brower, Pough & Meck, 1970); whilst in other populations all individuals are defended to some extent but there may be considerable variation between individuals in the levels of this defence, and perhaps the precise types of toxins present (Bowers, 1992; Holloway et al., 1991). Though well known, the existence of intraspecific variation in secondary defences has received remarkably little attention from evolutionary biologists. Instead much greater attention has been given to the evolution of signalling traits associated with secondary defences, particularly aposematism and mimicry.

This neglect is misplaced, since, for example, understanding of the evolutionary dynamics of secondary defences should be an essential prerequisite for consideration of signals of those defences. Although optimisation theory has been applied to the study of inducible secondary defences (e.g. Adler & Karban, 1994; Clark & Harvell, 1992; Frank, 1993; e.g. Tollrian, 1999), it has rarely been used to examine the evolutionary stability of defences that are expressed permanently. The most important and influential theoretical work on the evolution of such constitutive defences is that of Leimar et al. (1986), which considered level of defence to be a continuous trait, in that the level of a given defence could take an infinite number of values varying smoothly over a defined range. Thus level of defence could be well described in the model by a variable taking real number values. Leimar et al. (1986) provide quantitative arguments that indicate that any ESS in their model will always be a pure strategy. That is, at ESS all members of the population will invest equally in defence.

In contrast, Guildford (1988; 1994) and Ruxton et al. (2004) suggest that the ESS would be different when costly traits that enhance survival are discontinuous in their expression (i.e. they can take on only a number of discrete values). Specifically, they suggest that in this case the evolution of defence may be characterised by mixed ESSs where conspecifics with different levels of defence co-exist at evolutionarily stable frequencies with equal fitness.
This conjecture is supported by the quantitative modelling of Till-Bottraud & Gouyon (1992) and Speed et al. (2005). Hence, there is a body of work which cumulatively suggests that the nature of the variation in defence shown by a population should be fundamentally different depending on whether the defence can be expressed across a continuous range of values or only in a discrete set of levels. This presents both a practical and philosophical challenge, since definitive classification of a defence as discrete or continuous is difficult, not least since the expression of traits is a function of both an organism’s genotype (and gene changes are discrete actions) and the environment (generally categorised as continuously variable). Hence this paper sets out to achieve three main objectives:

1) To develop a quantitative model that we can use to test the conjecture of Leimar et al. (1986) that the ESS in terms of level of defence should be expected to be a pure strategy when defence is expressed as a continuous trait.

2) To use a development of this model to search for general rules about the nature of the mixed ESSs that have previously been demonstrated for situations where levels of defence are discrete.

3) To understand how the pure and mixed strategies predicted for the two types of defences can be reconciled with practical and philosophical difficulties in defining a given defence unambiguously as discrete or continuous.

The model framework

We restrict our analysis to “invisible” defences that can not be evaluated prior to an attack. Specifically this means internally-stored chemical defences (toxins, secretions etc.) rather than physical defences such as spines. We consider a simple population with discrete generations and asexual reproduction. At the start of each generation, there are \( N \) individuals, which must survive for a time \( T \) before reproducing. Each individual \( i \) is characterised by its defence level \( D_i \). Level of defence influences survivorship in two ways. Firstly, if an individual is attacked by a predator, then its probability of surviving that attack increases with increased investment in defence. Specifically, if individual \( i \) is attacked, then its probability of surviving that attack is given by
for some positive constant $s$. Secondly, we assume that predators must invest more time in attacking more highly defended individuals. This can be thought of as the time taken to overcome physical defences such as spines or a tough integument, or the time taken to recover from ingesting chemical toxins (this is a common assumption in models of defences and mimicry: e.g. Augner & Bernays, 1998; Brower et al., 1970; Huheey, 1964; this is a common assumption in models of defences and mimicry: e.g. Pough et al., 1973). Whatever its physiological basis, we use this mechanism to define defence level. Specifically $D_i$ is the time that a predator would have to invest in attacking individual $i$; during this time it is unable to simultaneously seek further prey to attack. The consequence of this mechanism is that the number of attacks that the prey population faces during a generation ($A$) will be a declining function of investment in defence by that population. The probability that individual $i$ survives to reproduce at the end of the generation is

\begin{align}
S(D_i) &= E\left[(1 - \exp(-sD_i))^X\right],
\end{align}

where $X$ is a random variable with mean $A/N$. Providing predator pressure is sufficiently light that prey are relatively unlikely to be attacked (i.e. $A$ is substantially lower than $N$), then this is well approximated by

\begin{align}
S(D_i) &\approx 1 - \left(\frac{A\exp(-sD_i)}{N}\right)
\end{align}

Although we require this assumption to provide analytic tractability, it should be noted that from the simulations later in the paper we see that the key predictions of the analytic model developed here are robust against violation of the assumption of light predation pressure. We assume that investment in defence is costly, and that this cost is paid in reduced fecundity of individuals that survive to the end of the generation. Hence, if individual $i$ survives to reproduce, its fecundity is simply

\begin{align}
f(D_i) = \exp(-cD_i),
\end{align}
for some positive constant $c$. Combining survival and fecundity gives us the expected
fitness of individual $i$ as
\[ F_i(D_i) = S(D_i) f(D_i) \] (5)
Which for our chosen functional form reduces to
\[ F_i(D_i) = \exp(-cD_i) - \frac{A \exp(-(s+c)D_i)}{N} \] (6)

The Evolutionary Stable Strategy when defence is a continuous variable
We assume that $D_i$ can take any non-negative real number. We wish to find the value of $D_i$
that maximises $F_i$. We shall call this value $D_o$. If we further assume that the population size
$(N)$ is sufficiently large that the overall number of attacks on the population $(A)$ is
negligibly affected by the specific $D$ value selected by any one individual, then we can
consider that $A$ is effectively independent of $D_i$ and so
\[ \frac{dF_i}{dD_i} = -c \exp(-cD_i) - \frac{(s+c)A \exp(-(c+s)D_i)}{N} \] (7)
which in turn implies that
\[ -c \exp(-cD_o) + \frac{(s+c)A \exp(-(c+s)D_o)}{N} = 0 \] (8)
Removing the common factor of $\exp(-cD_o)$ and re-arranging gives
\[ D_o = \left( \frac{1}{s} \right) \ln \left( \frac{A(s+c)}{Nc} \right) \] (9)
Since, to be biologically plausible we demand that $D_o$ is non-negative, we can see that we
find a unique and allowable $D_o$ providing we satisfy the condition
\[ \left( \frac{A}{N} \right) \left( 1 + \frac{s}{c} \right) > 1 \] (10)
Since we are assuming that $A$ is less than $N$, this can be interpreted as a requirement that
the direct survival benefits of investment in defence (controlled by $s$) are sufficiently great
to compensate for the costs of investment in defence (controlled by $c$). If we fail to satisfy
this condition, then the optimal value of $D_i$ is zero, and no investment in defence is
predicted.

Suppose that all individuals in the population choose a given level of defence $D^*$. If in this
population the defence level that maximises fitness $D_o$ is equal to $D^*$ then, since we have
assumed that a population is sufficiently large that the effect of a mutant playing a different
strategy is negligible on $A$, $D^*$ is evolutionarily stable. In fact $D^*$ is clearly the unique ESS,
and is given by

$$
D^* = \frac{1}{s} \log \left( \frac{(s+c)A(D^*)}{cN} \right)
$$

If however,

$$
\left( \frac{A(0)}{N} \right) \left( 1 + \frac{s}{c} \right) < 1
$$

where $A(0)$ is the number of attacks when no individuals in the population are defended,
then $D^* = 0$ is the unique ESS solution.

In summary, when the level of defence is a continuous variable, then there is always a
unique ESS in terms of investment in defence. If (12) is satisfied then all individuals
should make no investment in defence, otherwise they should all adopt the defence level
given by (11).

Note that it is possible to think of functional forms for $S(D)$ and $f(D)$ that would generate
more than one such ESS. The forms we have chosen are both simple enough to get
meaningful analytical results, but flexible enough to account for a variety of biologically
plausible situations.
The Evolutionary Stable Strategy when defence is a discrete variable

We now assume that the investment in defence of individual \( i \) \( (D_i) \) can only take a number of discrete values \( d_1 < d_2 < d_3 < d_4 \ldots \)

Consider a population, a fraction \( p \) of which has defence level \( d_a \) and a fraction \( 1-p \) of which has defence level \( d_b \), where \( d_a < d_b \). The number of attacks occurring \( (A) \) will be a function of this population mixture, which we shall write as \( A = A(p d_a, (1-p)d_b) \).

We want a condition for the fitness of individuals with investment \( d_a \) to be greater than those with fitness \( d_b \). Using (6) and defining

\[
G(d_a, d_b) = \frac{N(\exp(-cd_a) - \exp(-cd_b))}{\exp(-(s+c)d_a) - \exp(-(s+c)d_b)},
\]

it is easy to show that this condition is

\[
G(d_a, d_b) > A(p d_a, (1-p)d_b).
\]

Now \( G \) is independent of \( p \), whereas \( A \) always increases with increasing \( p \). Hence there is either a single critical value of \( p \) \( (p^*) \) at which the two types have equal fitness, or one type always has higher fitness than the other, regardless of the value of \( p \). That is, we would expect the \( d_a \) individuals to have higher fitness (and so increase as a proportion of the population) if

\[
A(d_a) < G(d_a, d_b).
\]

Conversely, \( d_b \) individuals will increase in the population if

\[
A(d_b) > G(d_a, d_b)
\]

and a stable equilibrium with individuals of both types making up constant (non-zero) proportions of the population through time if
\[ A(d_a) > G(d_a, d_b) > A(d_b). \]  

(17)

It is clear from inspection of (6) (and the derivative in 7) that if we look at fitness as a function of investment in defence, this function has at most one turning point, which is a maximum. Thus if any pair of defence levels are in equilibrium of the type described by (17), then every (allowable) defence level between those two levels could invade the population, but no defence values outside their range could. From this, a number of consequences emerge

i) no collection of three or more defence levels can co-exist as an ESS;
ii) no pair of non-adjacent defence levels can form an ESS;
iii) any pair of adjacent levels that are in equilibrium, ie. that satisfy (eqn. 17), form an ESS at the critical mixture value \( p=p^* \);
iv) there will be at most one pairwise ESS, where the adjacent pair of allowable levels span the predicted pure ESS level of defence if defence were continuous (given by eqn. 11);
v) If the ESS for the continuous case was that no-one should invest in defence then, if only a discrete number of levels are allowable, all individuals should adopt the lowest allowable level of defence.

We now turn to the consideration of pure ESSs. For \( d_b \) to be a pure ESS, then a population playing \( d_b \) must be able to resist invasion from all other defence levels. From our arguments above, if the population can resist invasion from the defence level immediately below \( (d_a) \) and immediately above \( (d_c) \), then it can resist all other defence levels. It is easy to see from our definitions above that this occurs providing the following condition is satisfied:

\[ G(d_b, d_c) > A(d_b) > G(d_a, d_b). \]  

(18)

From consideration of (17) and (18), it is immediately clear that pure and mixed ESSs cannot co-exist. We now consider uniqueness of ESSs more fully.
For a number of discrete defence levels $d_1, d_2, \ldots$ it is easy to see that

$$A(d_1) > A(d_2) > \ldots > A(d_k) > A(A_{k+1}) > \ldots$$  \hspace{1cm} (19)

It is also easy to see that

$$G(d_1, d_2) < G(d_2, d_3) < \ldots < G(d_k, d_{k+1}) < G(d_{k+1}, d_{k+2})$$ \hspace{1cm} (20)

Since the chain of $A$s is always decreasing with increasing investment in defence (eqn. 19) and the chain of $G$s is always increasing (eqn. 20), then it is clear that (17) or (18) can be satisfied at most once, and so there can only ever be at most one ESS. If the chains cross, then the ESS can be pure or mixed, depending on whichever of (17) or (18) is satisfied. If however, $A(d_i)$ is smaller than $G(d_i, d_{i+1})$ for all $i$ values then pure $d_i$ is the unique ESS. That is, at the ESS each individual minimises investment in defence. Finally if $A(d_i)$ is smaller than $G(d_i, d_{i+1})$ for all $i$, then the highest level of defence is the ESS.

**A simulation model**

The analysis of the last section has allowed us to draw a number of general and clear conclusions about the ESS in terms of investment in defence, but our analysis is only valid for situations where $A$ is considerably less than $N$, that is where individuals have a low risk of being attacked. In order to relax this restriction, we turn from an analytical model to an individual-based simulation model. The rules of the model are exactly like that described in our previous analysis, except that we must now specify a specific function for the predator’s attack rate and describe the method of representing evolution.

We assume that if there are $M$ individuals currently alive ($M \leq N$) then the predator encounters prey at rate $\lambda M$, for some constant $\lambda$, and so the time taken to find a prey item is drawn from an exponential distribution with this rate. The actual individual that the predator encounters is chosen at random from the $M$ individuals currently alive. Recall that the predator must invest a time $D$ in attacking this individual (i.e. $D$ is effectively the handling time of the individual).
If at the end of a generation there are $M$ individuals surviving, then these will be the parents of the $N$ individuals that will begin the next generation. For each of these $N$ individuals a parent is selected randomly (with replacement). The probability that a particular individual is selected is weighted by its fecundity (which is a decreasing function of investment in defence). Specifically, the probability that individual $i$ is chosen to be the parent of a particular offspring is $P_i$ where

$$P_i = \frac{\exp(-cD_i)}{\sum_{j=1}^{M} \exp(-cD_j)}.$$  \hspace{1cm} (21)

In simulations where defence is continuous, we assume that offspring take their parent’s level of defence subject to a small perturbation drawn from a uniform distribution $[-\varepsilon, \varepsilon]$. If defence is discrete, the offspring take their parent’s level of defence with probability $(1-\mu)$, the level one less with probability $(\mu/2)$ and the level one greater with probability $(\mu/2)$. In both cases, we have a reflecting boundary at zero, to prevent negative values of defence.

Unless otherwise stated, the following parameter values are used: a generation time $T$ of 200, a maximum population size $N_1$ of 200, and an encounter rate $\lambda$ of 0.01. This means that when the population is at its maximum, the expected time between prey encounters is $(\lambda N_1)^{-1}$, which equals 0.5 or 0.25% of the prey’s generation time ($T$). The survival constant $s$ is 0.12, so that while a $D_i$ value of zero means that an attacked prey never evades capture, a $D_i$ value of 10 gives a 70% chance of escape, and a $D_i$ value of 20 gives a 91% chance. The cost of defence parameter ($c$) is set at 0.05. This means that an individual with $D_i = 10$ has only 60% the fecundity of an individual with no investment in defence, dropping to 37% for $D_i = 20$. The mutation parameters are set at $\varepsilon = 0.05$ or $\mu = 0.01$. Simulations start with $D_i = 0$ for all individuals.

For continuous variation in defence, Figure 1, shows that the population evolves through time, settling down (after around 30,000 generations) to a situation where all individuals in the population have very similar investment in defence (close to 2 for the parameter values used in figure 1). There are small fluctuations in the population over time caused by the inherent stochasticity of the model, but overall the behaviour is very similar to that
predicted by the theory of the last section: a single pure ESS. Hence, the key prediction of
the theory appears to be maintained even though the number of attacks (A) is now a
substantial fraction of \( N \). Further if we take the average value of \( A \) in the last 10,000
generations of figure 1 (75.1) and substitute this into eqn. (11) we get an estimate for the
ESS level of defence of 2.02. For comparison, the average value of \( D \) across the final 1,000
generations in the simulation is 1.97. Quantitatively similar results have been obtained for
other combinations of parameter values. Hence we conclude that the predictions of the
theory for continuous variation presented in the last section are robust against violation of
its assumption of low predation pressure.

We next turn to simulation of discrete defences. Figure 2a presents the equilibrium
distribution of defensive investment across the population for the case where all defence
levels in the set \( (0, 0.1, 0.2, \ldots, 5.0) \) can be selected. The equilibrium distribution is similar
to the continuous case shown in fig. 1, in that there is a narrow spread of different levels,
centred on 2.1 but ranging from 1.9 to 2.4. This spread is an inevitable consequence of the
mutation mechanism, but qualitatively we see that the predictions of the model for a fine-grained
discrete defence are very similar to the predictions for a continuous defence:
exactly as indicated by the theory of the last section. Returning briefly to the analytic
model of the last section, where again \( A/N \) is small, we can approximate \( A(D) \) by

\[
A(D) \approx \frac{N \lambda T}{N \lambda D + 1}.
\]  

If we use this approximation in the analysis of the last section, it is easy to show that for
the population simulated to obtain figure 1 we obtain the analytic prediction that the pure
ESS strategy should be \( D^* = 2.13 \). This is reasonably close to the value obtained the
simulation. Similarly, for discrete level case of figure 2a, we obtain the analytic prediction
of a mixed ESS with individuals taking values 2.1 and 2.2, which again is close to the
simulation results.

Figure 2b shows a representative distribution of defences for a simulation identical to that
of Fig. 2a except that the defence is now more course grained, with allowable values
\( [0.5, 1.5, 2.5, \ldots, 9.5] \). A similar pattern to that shown in Fig. 2a can be seen, with the two
defence levels (1.5 and 2.5) either side of the ESS value predicted by the continuous case
(~2.0) being most populous. Again, this is exactly as predicted by the analysis of the last section, where (using the approximation of eqn. (22) we predict a mixture of 1.5 and 2.5 is the ESS solution. In Figure 2c the allowable defence levels are now even more course grained, being [0,4,8,….24], and the same trend is apparent with 0 and 4 being by far the most populous levels, which again coincides with the theoretical results.

The analytic solution of the last selection suggests that the type of polymorphism displayed in Figure 2c is not inevitable for discrete defences and monomorphism is possible. An example of this is shown in Figure 2d, where only defence levels [0,0.1,0.2,….1.0] are allowed, all of which are below the ESS of the equivalent continuous model. As predicted, the ESS for this case is for all individuals to adopt the highest defence level possible (1.0), with a small number of individuals having values just below this, purely because of the mutation mechanism generating small levels of heterogeneity. It is also possible to find such a pure solution that is not one of the extreme solutions. Figure 2e shows the equivalent ESS for the situation were defence levels [0,1,2,….9] are allowed. In this case the analytic prediction is a pure solution $D=2$, in complete agreement with the simulation results shown in the figure.

Hence, the conclusions of our analysis under the restriction that $A$ is less than $N$ all seem to hold qualitatively in simulations where this restriction is relaxed. Further, quantitative predictions provided by the analysis, provide a good approximation to those of the simulations.

Discussion

In this section we relate the finding of our models to our three stated aims.

Aim 1: to test the conjecture of Leimar et al. (1986) that the ESS in terms of level of defence should be expected to be a pure strategy when defence is expressed as a continuous trait.

We present a model of a continuously varying defence that is solved explicitly for evolutionarily stable strategies. We are able to demonstrate analytically, that this simple but quite general model always has a unique ESS, which is always pure. This strategy may
involve all members of the population adopting no defence, or all members of the
population making the same non-zero investment in defence. We are able to provide a
quantitative expression delineating these two regimes. Non-zero investment in defence is
more likely when predation pressure on the population is strong. Increases in predation
pressure can be seen to cause increases in the ESS in terms of level of defence. Our general
analytical solutions are obtained in the limiting case where predation pressure is not very
high, but our simulations demonstrate that the qualitative conclusions also hold when
predation pressure is very high. Further, the quantitative expression for the ESS level of
defence derived analytically for the limiting case of low predation pressure still provides a
good approximation when this condition does not pertain.

Aim 2: to search for general rules about the nature of the mixed ESSs that have
previously been demonstrated for situations where levels of defence are discrete.
Again our results were obtained by complete ESS analysis of a simple general model in the
limited case where predation pressure is low, combined with simulations that demonstrate
the generality of the analytical conclusions without any restriction on level of predation
pressure. In common with Till-Bottraud & Gouyon (1992) and Speed et al. (2005) we find
that models with discrete descriptions of defence can predict mixed ESSs with stable
within-population variation in investment in defence.
Further, unlike previous studies we can definitively say that this behaviour is due to the
nature of the defensive trait. This assertion follows since our models that produce only pure
ESSs and those that produce mixed ones are identical in all respects other than in their
description of the levels that the defensive trait can take. Further still, we demonstrate that
a mixed ESS is not the inevitable outcome of a discretely expressed defence, since both our
analysis and simulation models demonstrate that the unique ESS can be either pure or
mixed. The pure ESS can have non-zero levels of defensive investment.

Further, for our simple but general model, we can make clear statements about the nature
of the mixed ESSs. Specifically that they have the following characteristics.

1. The mixed ESS can be a combination of no more than two defence levels.
2. The two levels in a mixed ESS must be nearest neighbour levels in an ordered list
   of the levels that the defence can take.
This has important ramifications for judging the importance of mixed ESS explanations for the prevalence of automimicry in the natural world. It suggests that mixed ESSs may be an explanation where defence is discrete and where individuals can be divided into two categories (for example with toxins either fully expressed or not expressed at all), and where we are confident that no intermediate form of defence (partially expressed toxins) could exist. If these criteria cannot be satisfied, then explanations for automimicry are likely to lie in phenomena other than mixed ESSs. Such causes may obviously be external to the prey such as variation in available foods that confer toxicity (e.g. Brower, Edmunds & Moffitt, 1975; Brower et al., 1984). Furthermore if sequestration and biosynthesis of toxins is costly then variation in the resource richness of microhabitats within which prey exists may cause intra-population variation in investment in chemical defence. In cases of defensive sequestration, such as reflex bleeding in ladybirds (Holloway et al., 1991) the defensive act often causes depletion of a defensive resource: again small-scale geographical variation in terms of in predator threat could lead to variation in defence within a breeding population. In addition causes of variation may have some internal heritable component (see Eggenberger & Rowell-Rahier, 1992; see Muller et al., 2003).

**Aim 3: to understand how the pure and mixed strategies predicted by the two types of defences can be reconciled with practical and philosophical difficulties in defining a given defence unambiguously into one of these two categories.**

Another important conclusion from our work is that our models give substantially similar solutions in the case where the defensive trait is continuous and in the case where the trait is discrete but fine-grained (cf. Figs. 1 & 2a). Although the discrete case may formally be a mixed ESS, this ESS will involve only two levels and these levels will be nearest neighbours in an ordered list of allowable levels. This, in turn, means that the mixed ESS will be practically identical to a pure ESS if the discrete defence is fine grained. Further, we demonstrate that the two levels of the mixed ESS in the discrete case, will straddle the pure ESS level from the equivalent model with a continuous defence. Hence, the apparent contradiction between existing models with continuous and discrete defences can in fact be practically reconciled: whether a defence is continuous or discrete with a fine-grained range of available levels makes no practical difference to the extent of variation in defence that we should expect to measure across a population. Only when there is measurable
difference between nearest-neighbour levels of the discrete defence can we expect to find mixed ESS behaviour that is practically different from a pure ESS.

Conclusions

Whereas aposematism and mimicry are well-studied components of prey defences, the evolutionary stability of constitutive secondary defences has received surprisingly little attention. Though some authors separately suggest that pure (Leimar et al., 1986) and mixed ESS states (Guilford, 1988, 1994) for secondary defences may be evolutionarily stable, there has been no general analytical demonstration of the conditions that define these states. Yet the distinction between mixed and pure ESS states is important, especially since some authors have argued that automimicry (in which some proportion of a population are defended, whilst another proportion are undefended) may arise as a mixed ESS state (Guilford, 1994) and subsequently others have carried out detailed chemical analyses in order to see whether mixed ESS states for chemical defence can be observed in nature (Holloway et al., 1991). In fact Holloway et al. found that chemical defences in the seven spot ladybird were (i) continuous in form and (ii) did not manifest automimicry.

We have shown that there is likely to be a single, pure ESS state when defences are continuous in nature. A unique mixed ESS solution can occur when two defended forms exist in a population and straddle the value for the notional pure ESS from the continuous model, although it is also possible that one of these two forms will be the unique pure ESS. When discretely varying defended forms do not straddle the pure ESS value, then a pure solution is predicted, with the defensive form nearest to this pure value being monomorphic. Furthermore, our capacity to detect mixed ESS states is limited by the degree to which adjacent discontinuous defences are differentiated; as differentiation between discreet states decreases, so phenotypic variation in defence caused by mixed ESS states reduces. In natural systems our mixed ESS solution will converge on the pure state as the difference between defended forms becomes too small to measure.


Figure 1: (a) The mean and the standard deviation (across the population) in level of defence, and (b) the total number of attacks occurring in a generation, both recorded every 2000th generation. Parameter values: $T = 200$, $N_i = 200$, $\lambda = 0.01$, $s = 0.12$, $c = 0.05$, $\varepsilon = 0.01$. 
Figure 2: The distribution of defence levels ($D$ values) adopted by individuals at the start of the generation 30000. All parameter values are as in Fig 1, but now defence can only take a discrete number of values; (a) 0.0, 0.1, 0.2, ..., 5.0; (b) 0.5, 1.5, ..., 9.5 (c) 0, 4, 8, ..., 24 and (d) 0, 0.1, 0.2, ..., 1.0 and (e) 0, 1, 2, ..., 9. Parameter values: $T = 200$, $N_I = 200$, $\lambda = 0.01$, $s = 0.12$, $c = 0.05$, $\mu = 0.01$. 