



## City Research Online

### City, University of London Institutional Repository

---

**Citation:** Broom, M. & Ruxton, G. D. (2011). Some mistakes go unpunished: the evolution of "all or nothing" signalling.. *Evolution*, 65(10), pp. 2743-2749. doi: 10.1111/j.1558-5646.2011.01377.x

This is the unspecified version of the paper.

This version of the publication may differ from the final published version.

---

**Permanent repository link:** <https://openaccess.city.ac.uk/id/eprint/1323/>

**Link to published version:** <https://doi.org/10.1111/j.1558-5646.2011.01377.x>

**Copyright:** City Research Online aims to make research outputs of City, University of London available to a wider audience. Copyright and Moral Rights remain with the author(s) and/or copyright holders. URLs from City Research Online may be freely distributed and linked to.

**Reuse:** Copies of full items can be used for personal research or study, educational, or not-for-profit purposes without prior permission or charge. Provided that the authors, title and full bibliographic details are credited, a hyperlink and/or URL is given for the original metadata page and the content is not changed in any way.

---

---

---

City Research Online:

<http://openaccess.city.ac.uk/>

[publications@city.ac.uk](mailto:publications@city.ac.uk)

---

1 **Title: Some mistakes go unpunished: the evolution of “all or nothing”**  
2 **signalling**

3  
4  
5 **Mark Broom<sup>1</sup> & Graeme D Ruxton<sup>2</sup>**

6  
7  
8  
9 <sup>1</sup>Centre for Mathematical Science

10 City University

11 Northampton Square

12 London EC1V 0HB

13 UK

14 [mark.broom@city.ac.uk](mailto:mark.broom@city.ac.uk)

15  
16 <sup>2</sup>Institute of Biodiversity, Animal Health and Comparative Medicine

17 College of Medical, Veterinary and Life Sciences

18 Graham Kerr Building

19 University of Glasgow

20 Glasgow G12 8QQ

21 UK

22 Graeme.Ruxton@glasgow.ac.uk

23

24 **Running title:** evolution of “all or nothing” signalling

25

26 **Abstract**

27 Many models of honest signalling, based on Zahavi’s handicap principle, predict that  
28 if receivers are interested in a quality that shows continuous variation across the

29 population of signallers, then the distribution of signal intensities will also be

30 continuous. However, it has previously been noted that this prediction does not agree

31 with empirical observation in many signalling systems, where signals are limited to a  
32 small number of levels despite continuous variation in the trait being signalled.

33 Typically, there is a critical value of the trait, with all individuals with trait values on

34 one side of the threshold using the same cheap signal, and all those with trait values

35 on the other side of the threshold using the same expensive signal. It has already been

36 demonstrated that these classical models naturally predict such “all-or-nothing

37 signalling” if it is additionally assumed that receivers suffer from perceptual error in

38 evaluating signal strength. We show that such all-or-nothing signalling is also

39 predicted if receivers are limited to responding to the signals in one of two ways. We

40 suggest that many ecological situations (such as the decision to attack the signaller or

41 not, or mate with the signaller or not) involve such binary choices.

42

43 **Keywords:** signaling, signal honesty, Zahavi’s handicap principle, communication,

44 cost of signalling

45

46 **Introduction**

47 Game theoretical models based on Zahavi's handicap principle have been very  
48 influential in offering an explanation for how signalling can remain (on average)  
49 honest when there is conflict of interest between signaller and receiver (Maynard  
50 Smith & Harper 2003; Searcy & Nowicki 2005) . Johnstone (1994) raised an  
51 interesting comparison between the predictions of still-influential models and  
52 empirical observation. Models generally predict that the intensity of the signal will  
53 vary continuously in relation to the quantity being signalled. For example, in a  
54 situation where potential prey individuals vary continuously in the strength of their  
55 chemical defences, these models would predict a similar continuous distribution of  
56 warning signal intensities to potential predators. To express this another way, these  
57 models predict that the signals should provide exact quantitative information about the  
58 specific defensive capability of each signaller. In contrast, Johnstone (1994) provides  
59 numerous empirical examples of signals where observed variation in signal strength is  
60 much less: being confined to a small number (often two) of discrete signal strengths.  
61 In the context of our example above, this would suggest that even if there is strong  
62 and continuously-distributed between-individual variation in the strength of the  
63 defences being signalled, the potential prey only adopt one of two signal intensities.  
64 All those individuals with defence levels below some threshold value produce  
65 essentially identical signals of the same low intensity; all those with defence values  
66 above the threshold signal at the same characteristic high intensity. In comparison to  
67 the model predictions then, real signals often seem less quantitatively informative.  
68 They inform the receiver not about the specific quality of an individual signaller but  
69 only about the range of qualities (either above or below the threshold in the example  
70 above) in which the individual falls.

71           Johnstone (1994) not only drew attention to this apparent tension between  
72 model predictions and empirical observations, he also offered a plausible solution. He  
73 demonstrated that previous models had assumed that the receiver identifies the  
74 intensity of the signal with perfect fidelity. If, however, perceptual errors are  
75 introduced into these models, such that the receiver can make errors in their  
76 evaluation of the signal intensity, then the predictions of the models change to being  
77 much more in line with the “all or nothing” displays often seen in nature. Such  
78 perceptual errors are very plausible (Dusenbury 1992; Hailman 2008).

79           Here we make no criticism of Johnstone’s (or any other previous) work but  
80 present another modification to previous models which we argue is biologically  
81 realistic, very widely applicable and again leads to a prediction of “all of nothing”  
82 displays even when no perceptual errors are assumed in the model. Essentially our  
83 key modification rests in the evaluation of optimal predator behaviour. Like previous  
84 works, Johnstone assumed that the optimal strategy for the receiver was that which  
85 minimized the least-square estimate of signaller quality for each perceived advertising  
86 level. That is, the receiver is expected to be selected to evaluate the underlying quality  
87 of all individuals as accurately as possible, and all deviations from accurate estimation  
88 are in some way costly to the receiver. We suggest that there are many biological  
89 situations where the challenge facing the receiver is less strict and some mis-  
90 evaluations produce no fitness cost.

91           Consider again the predator that encounters individuals from a prey population  
92 that vary continuously in their level of chemical defence. On encountering a potential  
93 prey individual, the predator must make a binary decision: to eat the individual or not.  
94 If the predator somehow had complete and perfect knowledge of the level of chemical  
95 defence in each prey individual then the most rational strategy is to identify the

96 minimum level of defence that makes a prey individual unattractive, then eat all  
97 individuals with levels below this threshold and reject all those with levels above it  
98 (Skelhorn & Rowe 2007). The problem for most real predators is that they do not  
99 have this perfect knowledge, rather they must make their decisions based on each  
100 individual's level of signalling (Mappes et al 2005). Let us imagine that the level of  
101 defence can vary between zero and one and the threshold value discussed above is  
102 denoted by  $T$ . The challenge facing the predator is not to evaluate the defence level of  
103 each encountered individual as accurately as possible, but rather to make as few  
104 misclassifications as possible as it attempts to classify each individual as having a  
105 defence level either above or below  $T$ . Another way to look at this is that (unlike the  
106 formulation of Johnstone 1994 and other models) not all mistakes in the estimation of  
107 a prey individual's level of defense incur fitness costs for the predator. If the true level  
108 of defence is  $D$  and the predator estimates the defence as a different value  $d$ , then this  
109 error only has fitness consequences for the predator (it only changes its behaviour) if  
110  $D$  and  $d$  bracket the threshold value  $T$ , otherwise the inaccuracy of estimation has no  
111 effect. Further, it may be that the cost of a misclassification to the predator depends  
112 upon the value of  $D$ , but the value of  $d$  has no effect on the size of this cost, except in  
113 influencing whether or not misclassification occurs (and thus whether or not the cost  
114 is paid). Thus, we suggest that models where receivers can only produce a discrete  
115 number of responses to the signal might reasonably involve the assumption that  
116 fitness is affected not by accurate estimation of the qualitative value of the underlying  
117 quality of signallers, but by the less onerous task of correctly classifying prey into a  
118 number of distinct categories. We expect that this situation will occur commonly,  
119 where a receiver must make a simple binary choice (e.g. to attack or not, to mate or

120 not, to abandon a nest or not). Here we will explore the consequences of this change  
121 of fitness function for model predictions.

122

123

#### 124 **Model description**

125 For ease of comparison we have attempted to keep our model definition and structure  
126 as close to that of Johnstone (1994) as possible.

127

128 We suppose that signallers vary in some quantity that is of interest to receivers, but  
129 which they cannot directly observe. We denote the value of this quantity held by a  
130 specific individual as  $q$  (for quality). Signallers can vary in the intensity of some  
131 signal that can be directly observed by receivers, with the signal given by a specific  
132 individual being denoted  $a$  (for advertising). We denote the function  $A(q)$  as the  
133 signalling strategy, which specifies the signal intensity (the value of  $a$ ) given by  
134 individuals of different qualities (different values of  $q$ ).

135

136 On receipt of the signal from a specific signaller, the receiver can act in one of only  
137 two distinct ways (we denote these alternatives “choice 0” and “choice 1”). The  
138 receiver strategy is described by  $g(a)$ , which is the probability of making choice 1 on  
139 receipt of a signal of intensity  $a$ . By definition, an individual which does not make  
140 choice 1 must make choice 0, and vice versa. Unlike Johnstone (1994), we assume  
141 perfect fidelity of signal transmission, so if the signaller sends a value  $a$ , the receiver  
142 receives exactly that same value.

143



144 The reward  $U$  that a signaller gets from an interaction with the receiver depends on its  
145 quality  $q$ , the signal strength it used  $a$ , and the response of the receiver (either 0 or 1).  
146 Thus the reward to the signaller is  $U(a,i,q)$ , where  $i$  is the response of the receiver:  $i$   
147  $\in \{0,1\}$ .

148

149 We assume that choice 1 by the receiver is always more beneficial to the signaller  
150 than choice 0. That is  $U(a,0,q) < U(a,1,q)$  for all combinations of  $a$  and  $q$  values. Thus  
151 in our previous example, choice 1 is rejection of the signalling prey by the predator.

152 We also assume that the advantage of choice 1 over choice 0 to the receiver does not  
153 decrease with  $q$ , i.e.

154

$$155 \quad \frac{\partial(U(a,1,q) - U(a,0,q))}{\partial q} \geq 0. \quad (1)$$

156 For example, a high-quality male will have at least as large a gain from mating over  
157 not mating as a lower-quality male. This seems generally likely to be true for mating  
158 systems. For our predator-prey example, the difference between choice 1 and choice 0  
159 is between persuading the predator not to attack versus being attacked. In this case,  
160 condition (1) means that even very highly defended prey benefit from persuading the  
161 predator not to attack at least as much as weakly defended prey do. Whilst it may be  
162 that very highly defended prey can survive attacks because the predator discovers the  
163 level of defence during the attack and thus aborts the attack, even such abortive  
164 attacks can be costly to prey in terms of risk of injury and/or time and energy wasted.  
165 Further, in some situations the predator may have already killed the prey before  
166 aborting the attack when realizing that the particular prey item is too defended to be  
167 eaten. Thus condition (1) seems plausible in a predator-prey context too.

168

169 We further assume that signals are expensive to the signaller, and that this expense  
170 increases (and so the net reward from an interaction decreases) with increasing  
171 signalling intensity. Thus we assume that for all combinations of  $(a,i,q)$ ,

172

173 
$$\frac{\partial U(i,q)}{\partial a} < 0. \tag{2}$$

174 We also assume that the cost of higher signal intensity is proportionately greater for a  
175 lower quality individual:

176

177 
$$\frac{\partial^2 U(i,q)}{\partial q \partial a} > 0. \tag{3}$$

178 These assumptions about the costs of signalling are those generally considered as  
179 requirements for honest signalling via the handicap model (Grafen 1990, Bradbury &  
180 Vehrencamp 1998, Searcy & Nowak 2005; but see Lachman et al 2001 for an  
181 exception).

182

183 The reward to a signaller of quality  $q$  that signals with intensity  $a$  is given by

184

185 
$$S_q = g(U(1,q)) - g(U(0,q)) \tag{4}$$

186

187 We assume that there is only a single type of receiver in our model, so that for  
188 instance receivers do not vary in quality and hence in their reward functions. We also  
189 assume the reward to the receiver from an encounter is a function of the quality of the

190 signaller  $q$  and the receiver's decision  $i$ , which we shall denote by  $V(q,i)$ , and that the  
 191 higher the quality of the signaller (the higher  $q$  is) the better it is for the receiver to  
 192 make choice 1. That is  $V(q,1) - V(q,0)$  increases with  $q$ . In our example, the more  
 193 defended the prey individual the more advantageous it is for the predator to reject the  
 194 opportunity to eat it.

195

196 Let  $f(q)$  describe the frequency distribution of signallers of different qualities in the  
 197 local population (which the receiver encounters randomly). The expected receiver  
 198 reward is a function of its strategy ( $g$ ) and is given by

199

$$\begin{aligned}
 R(g) &= \int f(q) V(q,0) (1-g) dq + \int f(q) V(q,1) g dq \\
 &= \int f(q) V(q,0) dq + \int f(q) [V(q,1) - V(q,0)] g dq
 \end{aligned}
 \tag{5}$$

201

202 where integrals are evaluated over all possible values of signaller quality. We shall  
 203 assume that in the absence of any signal the receiver will always make choice 0 (e.g.  
 204 predators must always attack some prey to survive, so in the absence of a signal they  
 205 will attack all prey rather than none), i.e.

206

$$\int f(q) V(q,0) dq > \int f(q) V(q,1) dq
 \tag{6}$$

208

209 **Model evaluation**

210 We know that  $V(q,1) - V(q,0)$  increases with  $q$ ; let us suppose in particular that  
 211  $V(q,1) - V(q,0) < 0$  if and only if the quality of the signaller is below some critical  
 212 value  $q_{crit}$ , so we have

213

214  $V(q_{crit}, 0) \geq V(q_{crit}, 1)$ . (7)

215

216 Thus the receiver would benefit from making choice 0 if and only if  $q < q_{crit}$ .

217

218 Any strategy of the receiver must specify how it responds to every possible signal.

219 Denote the set of all signals  $a$  for which the receiver actually makes choice 1 as  $A_1$ ,

220 and the set of all signals for which the receiver makes choice 0 as  $A_0$ .  $A_1$  and  $A_0$  are

221 disjoint sets (no possible signal appears in both sets), and all possible signals are a

222 member of either  $A_0$  or  $A_1$ .

223

224 Since receivers respond to all signals in  $A_1$  identically, but signals are increasingly

225 costly (inequality (2)) to senders as signal intensity increases, the only rational signal

226 in the set  $A_1$  for a signaller to give is the lowest intensity (cheapest) signal in that set:

227 which we denote  $\min(A_1)$ . Similarly since receivers respond to all signals in  $A_0$

228 identically, but signals are increasingly costly to senders as signal intensity increases,

229 the only rational signal in the set  $A_0$  for a signaller to give is the lowest intensity

230 (cheapest) signal in that set: which we denote  $\min(A_0)$ .

231

232 Since  $U(a, 0, q) < U(a, 1, q)$  for all combinations of  $a$  and  $q$  values, for  $\min(A_0)$  to be

233 optimal for any  $q$ , this implies that  $\min(A_0) < \min(A_1)$ ; that is that the signal associated

234 with the less favourable receiver choice 0 must be of lower cost, and so at a lower

235 intensity, than that associated with the more favourable choice 1. Since all possible

236 signals are in either  $A_0$  or  $A_1$ , the signal associated with 0 will be the cheapest signal

237 of all the possible signals that are open to those individuals ( $A_1 \cup A_0$ ). Thus if the

238 lowest cost signal is  $a = 0$ , then  $\min(A_0) = 0$ . Let us further define  $a_1 \equiv \min(A_1)$ .

239 Clearly  $a_1$  must be greater than zero. Thus there are at most two distinct signals in any  
240 evolutionarily stable signalling system. A necessary qualification at this point is that  
241 this is only true when receivers do not vary in quality to a sufficient degree that  
242 different receivers would ideally like to respond to many different signallers in  
243 different ways. If there is wide receiver variation, our results would no longer be  
244 valid. For instance Johnstone & Grafen (1992) consider the Sir Philip Sidney game  
245 where the choice to receivers is to donate food to a relative or not. All receivers  
246 survive if they do not donate (and all signallers survive if they receive a donation), but  
247 some receivers (signallers) are almost guaranteed to survive if they donate (do not  
248 receive), and others are almost guaranteed to die. Under such circumstances,  
249 assuming high relatedness, different receivers would “want” to make different  
250 decisions to a wide range of signallers (equivalent to having very different values of  
251  $q_{crit}$  in our model), and consequently their model has a continuous signalling solution.

252

253 It should be noted that our argument about the number of distinct signals generalizes  
254 to a system where the receiver has any finite number of decisions  $n$ . If we denoted the  
255 set of all signals for which the receiver would respond with choice  $i$  by  $A_i$ , then the  
256 only potentially consistent signal choices by the signallers would be  $\min(A_i)$ , and so  
257 the maximum number of distinct signals would be  $n$ .

258

259 Now let us suppose that we have an “honest” signal, namely one that distinguishes the  
260 signallers for which the receiver would want to make choice 0, from those for which  
261 choice 1 would be best. This would yield

262

263 
$$g(q) = \begin{cases} 1, & q > q_{crit} \quad (q \in A_1) \\ 0, & q < q_{crit} \quad (q \in A_0) \end{cases} \quad (8)$$

264

265 When the receiver plays this strategy then the reward to the signaller simplifies to

266

267 
$$S_q(q) = \begin{cases} U(0,0,q) & a \in A_0 \quad (q < q_{crit}) \\ U(a_1,1,q) & a \in A_1 \quad (q > q_{crit}) \end{cases} \quad (9)$$

268

269 Thus the optimal signalling strategy associated with an honest signal should be

270

271 
$$A(q) = \begin{cases} \min(A_0) = 0, & q < q_{crit} \\ \min(A_1) = a_1 > 0, & q > q_{crit} \end{cases} \quad (10)$$

272

273 For there to be a stable signalling strategy where all  $q < q_{crit}$  individuals pick 0 and all

274  $q > q_{crit}$  individuals pick  $a_1$ , for some positive  $a_1$ , we need both choices to offer the

275 same reward to the signaller when  $q = q_{crit}$  (otherwise individuals of quality either just

276 above or below  $q_{crit}$  could do better by switching signal). Thus we need

277

278 
$$U(a_1,1,q_{crit}) = U(0,0,q_{crit}). \quad (11)$$

279

280 Since  $U(a_1,1,q)$  decreases with increasing  $a_1$ , there is at most one value of  $a_1$  that

281 satisfies (11). Such a value will exist provided there is such a critical quality value  $q_{crit}$

282 where the receiver would want to change their strategy, and that the largest signals are

283 sufficiently costly, so that  $U(\infty,1,q_{crit}) < U(0,0,q_{crit})$ . Thus  $[0, a_1) \subseteq A_0$  and  $a_1 \in A_1$ . In

284 fact we shall assume the natural solution of  $A_0 = [0, a_1)$  and  $A_1 = [a_1, \infty)$ .

285

286 Inequalities (1) and (2) ensure that for lower quality individuals the relative costs of  
287 signalling compared to the benefits of receiving choice 1 are higher, and consequently  
288 any individual of quality  $q < q_{crit}$  would do worse by changing its signal to  $a_1$  or any  
289 other value in  $A_I$ , and any individual of quality  $q > q_{crit}$  would also do worse by  
290 switching signal. Note that the combination of (1) and (2) are sufficient but not  
291 necessary, so that the relative costs compared to benefits may decrease with quality  
292 even if only one of the two conditions hold.

293

294 Note that the exact composition of the sets  $A_0$  and  $A_I$  in such a system depends upon  
295 how rogue signals not equal to 0 or  $a_1$  come about. Any individual that uses such a  
296 signal is behaving sub-optimally, so we would expect such situations to be rare. The  
297 exact solution in these rare cases would depend upon assumptions about the  
298 underlying causes of such irrational behaviour (see Discussion).

299

300 It should also be noted that only two signals are used at equilibrium, and that if there  
301 are no rogue signals as described above, every receiver strategy that responds to these  
302 two signals in the same way thus performs equally well at the equilibrium, regardless  
303 of how they respond to other signals. We assume that there will be a low level of such  
304 “mistakes” which means that all receivers have to play optimally against the “non-  
305 played” strategies themselves. This idea is often used in game theoretical modelling,  
306 and is known as the “trembling hand” (Selten, 1975).

307

308 It is possible to envisage a signalling system that is not entirely honest. For stability  
309 all low-quality individuals must play 0, and all high quality individuals must play

310  $\min(A_1)$ ; but perhaps there can be a cut-off point  $q^*$  that is different to  $q_{crit}$ . If we  
311 replace  $q_{crit}$  by  $q^*$  in (8-11), we would obtain a different equilibrium signalling system  
312 with a new level  $a^*$  for the higher signal. In the case where  $q^* > q_{crit}$ , so that  
313  $a^* = \min(A_1) > a_1$ , such a system could be destabilized by the introduction of a signaller  
314 that included  $a_1 \in A_1$ , which would enable individuals with qualities  $q^* > q > q_{crit}$  to  
315 signal honestly to the benefit of themselves and the receiver. There will also be a  
316 value  $q_{min}$  so that if  $q^* \leq q_{min}$ , (i.e. if  $q^*$  is sufficiently small), then (due to inequality 6)  
317 the expected reward to the receiver will be at least as high if it changes to make choice  
318 0 against all signals, and so again the system is not stable. This leaves a family of  
319 possible “semi-honest” signalling systems with cutoff  $q^*$  such that  $q_{min} < q^* \leq q_{crit}$  that  
320 might be stable in some circumstances (when the “honest” solution also exists). Note  
321 that such alternative solutions are “semi-honest” in the sense that every individual  
322 giving the higher signal is of better quality than every individual giving the lower  
323 signal. However, some individuals with qualities near to (and on one side of) the  
324 critical value will gain advantage by using the “wrong” signal from the receiver’s  
325 viewpoint. Thus it is important to note that we do not claim that the fully honest signal  
326 is the one that the population will evolve to. We have shown, however, that such a  
327 system is a possible solution, and that all of the other potential solutions have the  
328 same all-or-nothing property.

329

330 The general solution for our model is that signallers below a defined quality threshold  
331 all signal using the lowest-cost signal that is possible, and receivers respond to this  
332 signal with the choice that least benefits signallers; signals with quality above this  
333 threshold all signal using the same signal, this is a higher cost signal than that used by  
334 low-quality individuals and is the signal that leads to the same payoff to individuals of



335 the critical quality regardless of what the receivers do. Receivers respond to the  
336 higher-cost signal by adopting the behaviour (from a choice of two) that is more  
337 beneficial to signallers.

338

339 Thus, although signallers vary continuously in quality, they do not show continuous  
340 variation in signal strength at this equilibrium. Rather, the discrete nature of the  
341 behavioural responses to signals available to the receiver causes the receiver to be  
342 interested in categorizing signallers rather than fully evaluating their quality, and this  
343 in turn leads to signalling being restricted to a number of discrete levels, less than or  
344 equal in number to the number of behavioural options open to the receiver.

345

#### 346 **An example**

347 Let us consider a simple example where males of quality  $q$  signal to females, who can  
348 choose either to mate with a specific male or not.

349

350 For the female, there is no reward (or cost) for declining to mate  $V(q,0) = 0$ . Mating  
351 requires a fixed cost ( $\alpha$ ) and benefits increase linearly with the quality of the male.

352 Thus, at its simplest  $V(q,1) = q - \alpha$ .

353

354 For the male, there is a cost for an individual of quality  $q$  to produce a signal of  
355 strength  $a$  given by  $a/q$ . There is an additional payoff of unity if the female chooses to  
356 mate and zero otherwise. Thus,

357

$$358 \quad U(q,0,q) = -\frac{a}{q}, \quad U(q,1,q) = 1 - \frac{a}{q}.$$

359

360 Substituting these into (7) and (11) yields the solution  $a_1 = q_{crit} = \alpha$ .

361

362 Thus under fully honest signalling we predict that males with quality lower than  $q = \alpha$   
363 will signal using the lowest-cost signal available and will always be rejected by  
364 females; whereas males with a higher quality than this will signal at level  $\alpha$  and will  
365 always be mated with by females.

366

367 It is easy to see the rationality of this in the very simple case considered. At the  
368 equilibrium females always mate with males that offer a net benefit to them, and  
369 never mate with males that offer a net loss to them. Given this behaviour by receivers,  
370 the minimal-cost signalling of low quality males also seems easy to understand. Since  
371 these individuals are destined to be rejected by females, their signal can bring them no  
372 rewards and so the best strategy is to minimize the costs of signalling. However,  
373 investment in more expensive signalling is rational for the high quality individuals  
374 since they can convert this advertising into rewards (mating opportunities). Still they  
375 should be selected to invest just enough in advertising to both produce the desired  
376 behaviour in the receiver, and to prevent the best of the poor males from cheating. The  
377 payoff to low-quality, minimum-cost signallers is zero, the signal level adopted by the  
378 high-quality individuals is the cheapest signal that yields a net positive payoff to all  
379 individuals that use this signal (except any right on the threshold, who also receive  
380 zero).

381

382 **Discussion**

383 In this paper we have considered a model of signalling behaviour where the receivers  
384 have only a discrete number of possible responses to the signal. Our model predicts  
385 that even if signallers vary continuously in quality, and signals are received with  
386 perfect fidelity, these signals need not show continuous variation in signal strength.  
387 Rather, the discrete nature of the behavioural responses to signals available to the  
388 receiver causes the receiver to be interested in categorizing signallers rather than fully  
389 evaluating their quality, and this in turn leads to signalling being restricted to a  
390 number of discrete levels (at most equal in number to the number of behavioural  
391 options open to the receiver). Thus we predict that such signals will be commonplace  
392 when the behavioural responses of receivers are constrained to take a discrete number  
393 of values. Examples of this could include signalling of prey toxicity to predators,  
394 where predators can respond either by eating an individual signaller or rejecting the  
395 opportunity to eat it. Another example may be mate choice where the choice is again  
396 binary: mating with or rejecting the signaller. We thus expect such situations and such  
397 all-or-nothing signalling to be commonplace. However, there are other cases where  
398 the responses of signal receivers may be more continuously distributed. For example,  
399 in response to signal quality of a long-term social partner, a female bird may vary the  
400 investment that she makes in the eggs that will become their joint-offspring (Clutton-  
401 Brock 1991; Blount et al. 2000). This investment (say in levels of anti-oxidants  
402 committed to the eggs) is best seen as a continuously varying response, and so we  
403 would predict that the signalling behaviour of the males would not be well represented  
404 by the model considered here and (in the absence of perceptual errors) we would  
405 consider a continuously distributed signal by the males to be more likely.

406 Bergstrom & Lachman (1998) present a model that they use to suggest that  
407 honest signaling between relatives can be maintained in the absence of substantial

408 costs to signal production. The type of equilibrium that they consider are of the all-or-  
409 nothing type discussed here, where signallers of a range of qualities are grouped into a  
410 finite number of what the authors term “pools” with all individuals in the same pool  
411 producing the same signal. However, a very important difference between our  
412 approach and theirs is that a finite number of signal levels is a prediction of our  
413 model, whereas the signal being constrained such that only a finite number of signal  
414 types are possible is a fundamental assumption of their model. Our methodology does  
415 not involve any such constraint on signal production.

416 The all-or-nothing signalling predicted here may not be seen in situations where there  
417 is strong between-individual variation in the receivers in the value of the signallers to  
418 them. Consider the example of predators and chemically defended prey. Previously  
419 we have considered a critical value of toxins above which the prey becomes  
420 unattractive to the predators. There may be some circumstances where individual  
421 predators essentially agree on this critical value, in which case we would expect our  
422 model to hold. However, there may be other circumstances where there is  
423 considerable variation in this value between individual predators. This could be driven  
424 by variation between individuals in the need for the nutritional benefits of the prey  
425 (with hungrier individuals being prepared to accept higher toxin loads to avoid the  
426 risk of starvation) or variation in their ability to cope with the toxins (perhaps through  
427 variation in their current toxin burden): see Endler & Mappes (2004) for examples. If  
428 this variation in threshold of defence is large then this may cause the all-or-nothing  
429 type of signal predicted here to break down and be replaced by a more continuously-  
430 varying signal, as in [10].

431

432 Johnstone (1994) cited a number of influential papers that predict (in contrast to our  
433 model) that signal intensity should vary continuously in relation to the quality or need  
434 of the signaller: (Grafen 1990, Godfray 1991, Johnstone & Grafen 1992, Pagel 1993).  
435 In each case, it is possible to explain why these models make different predictions to  
436 ours. As already discussed, in Johnstone & Grafen (1992) wide receiver variation  
437 causes different receivers to wish to respond to many different signallers in different  
438 ways, making variation in signalling level viable. In Grafen (1990) and Pagel (1993)  
439 this difference is due to the cost function, which they make an explicit function of the  
440 error in perception of underlying signaller quality, so that there is a cost which  
441 continuously increases as a function to the size of the perceptual error. This is the  
442 situation we discussed in the introduction where all errors are considered to be costly.  
443 The exact mechanism underlying these costs is not defined in these papers, and  
444 choices available to the receivers (on receipt of a particular signal value) are not  
445 explicitly given. In Godfray (1991) the choices are explicitly given; these are the  
446 possible levels of provisioning by a parent to its offspring. This provisioning effort is  
447 considered to vary continuously, so there is a continuum of choices (rather than the  
448 binary choice considered here), and thus the scenario is different to ours, and (in the  
449 absence of perceptual errors) a continuously varying signal intensity is certainly  
450 plausible here.

451

452 Notice that the receiver strategy as we have defined it only describes responses to the  
453 two types of signal that are expected in the equilibrium situation. There may be  
454 occasional aberrant individuals that produce signals that are different from either of  
455 the two signals that form the equilibrium. It is likely that the receivers will treat such a  
456 signal in a way similar to whichever of the two equilibrium signals it most resembles,

457 with the similarity of response getting stronger as the similarity between aberrant and  
458 nearest-equilibrium signals increases. Such generalization across similar signal types  
459 is commonly observed empirically (Bradbury & Vehrencamp 1998). However if  
460 signals just below the higher signalling level are always treated as the higher signal,  
461 the signalling system will be destabilized, so there must be at least some probability of  
462 such signals being treated as a low signal for any system to be stable (this would only  
463 need to be small for small discrepancies, since the benefit from using a lower-cost  
464 signal is greatly outweighed by the cost of being interpreted as a low signal). Overall,  
465 the optimal strategy for receivers to deal with aberrant signals will depend on the  
466 exact biological mechanism that leads to the production of aberrant signals, since the  
467 fine detail of this mechanism will influence the probability distribution of individual  
468 signaller qualities ( $q$  values) associated with a particular aberrant signal strength.  
469 However, we might not expect to see natural receivers closely following this  
470 theoretical optimum strategy, since aberrant signals will be rare and so selection  
471 pressure shaping responses to such signals will be less than selection on responses to  
472 more commonly encountered signals. Rather we might expect to find between-  
473 receiver variation in response to aberrant signals (Arak & Enquist 1993), but with all  
474 receivers generally showing the rational behaviour of generalization across similar  
475 signals such that they treat aberrant signals (in particular high signals) in a way that is  
476 like their treatment of the most similar of the signals that makes up the equilibrium  
477 set.

478

479 In this paper we have been particularly interested in how an honest signalling system  
480 could work in our chosen scenario, and this has been our main focus. However, we  
481 found that we could not discount the possibility of what we called a semi-honest

482 system, where higher signals mean a better quality individual than lower ones, but  
483 where the cut-off is not that of the totally honest signalling system. It may be that such  
484 systems can be destabilized through the introduction of signalling errors, as in  
485 Johnstone (1994), or alternatively through receiver variation, and this would certainly  
486 be worth further investigation.  
487

488 **References**

- 489 Arak, A., and M. Enquist 1993 Hidden preferences and the evolution of signals.  
490 Phil. Trans. R. Soc. Lond. B 340: 207-213.
- 491 Bergstrom, C. T., and M. Lachmann 1998 Signalling among relatives III Talk is  
492 cheap. Proc. Nat. Acad. Sci. 95: 5100-5105.
- 493 Blount, J. D., D. C. Houston, and A. P. Moller 2000. Why Egg Yolk is Yellow.  
494 Trend. Ecol. Evol. 15: 47-49.
- 495 Bradbury J. W., and S. L. Vehrencamp 1998. Principles of animal communication.  
496 Sinauer, New York, USA.
- 497 Clutton-Brock, T. H. 1991. The Evolution of Parental Care. Princeton University  
498 Press, Princeton, USA.
- 499 Dusenbery, D.B. 1992. Sensory Ecology. Freeman, New York, USA.
- 500 Endler, J. A., Mappes, J. 2004. Predator mixes and the conspicuousness of  
501 aposematic signals. Am. Nat. 163: 532-547.
- 502 Godfray, H. C. J. 1991. Signalling of need by offspring to their parents. Nature  
503 352: 328-330.
- 504 Grafen, A. 1990. Biological signals as handicaps. J. theor. Biol. 144: 517-546
- 505 Hailman, J. P. 2008 Coding and redundancy. Harvard University Press, Harvard,  
506 USA.
- 507 Johnstone, R. A. 1994. Honest signalling, perceptual error and the evolution of all-  
508 or-nothing displays. Proc. R. Soc. Lond. B 256: 169-175.
- 509 Johnstone, R. A. and A. Grafen 1992. The continuous Sir Philip Sidney game: a  
510 simple model of biological signalling. J. theor. Biol. 156: 215-234.
- 511 Lachmann, M., S. Szamado, and C. T. Bergstrom 2001. Cost and conflict in  
512 animal signals and human language. Proc. Nat. Acad. Sci. 98:13189-13194



513 Mappes, J., N. Marples, and J. A. Endler 2005. The complex business of survival  
514 by aposematism. *Trend. Ecol. Evol.* 20: 598-603

515 Maynard Smith, J., and J. Harper 2002. *Animal signals*. Oxford University Press,  
516 Oxford, UK.

517 Pagel, M. 1993. Honest signalling amount gametes. *Nature* 363, 539-541

518 Searcy, W.A., and S. Nowicki 2005. *The evolution of animal communication*.  
519 Princeton University Press, Princeton, UK

520 Selten, R. 1975. A reexamination of the perfectness concept for equilibrium points  
521 in extensive games. *International Journal of Game Theory* 4, 25-55.

522 Skelhorn J. and C. Rowe 2007. Predators' toxin burdens influence their strategic  
523 decisions to eat toxic prey. *Curr. Biol.* 17: 1479-1483

524

525