Fear of supernatural punishment harmonises human societies with nature

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Abstract

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2	Human activities largely impact the natural environment negatively and radical changes in human soci-
3	$eties \ would \ be \ required \ to \ achieve \ their \ sustainable \ relationship \ with \ nature. \ Although \ frequently \ overlooked,$
4	previous studies have suggested that supernatural beliefs can protect nature from human overexploitation
5	via beliefs that supernatural entities punish people who harm nature. Studies of folklore and ethnology have
6	shown that such supernatural beliefs are widely found. However, whether and how such beliefs can be main-
7	tained in human society remains a question, because overexploiting natural resources without supernatural
8	beliefs produces the greatest benefits. The current study aimed to build a mathematical model based on the
9	evolutionary game theory and derive the conditions under which supernatural beliefs can spread in society,
10	thereby preserving natural resources. To maintain supernatural beliefs, the fear of supernatural punishment
11	invoked by scarce natural environments would, on one hand, be strong enough to prevent overexploitation
12	but, on the other, be weak enough for the supernatural belief to spread in society via missionary events.
13	Our results supported that supernatural beliefs would facilitate sustainable relationships between human
14	societies and nature. In particular, the study highlighted supernatural beliefs as an essential driver for
15	achieving sustainability by altering peoples interaction with nature.

Keywords: evolutionary game theory; supernatural beleif; environmental feedback game; tragedy of commons;
 mathematical model

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²⁰ Data availability

²¹ The codes and simulation data used in this study are available at the Github repository at: https://github.

22 com/ShotaSHIBASAKI/Cooperation_and_Supernatural_Punishment.

23 Author contributions

S.S. contributed to the conceptualisation, methodology, formal analysis, writing of the original draft, editing the
draft, visualization, and funding acquisition. Y. N. contributed to the conceptualisation, and editing the draft.

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²⁹ 1 Introduction

Negative human impacts on natural environments have been widely recognised (Cardinale et al., 2012; Dirzo 30 et al., 2014; Malhi et al., 2014), and fundamental changes in human societies are considered necessary to achieve 31 a sustainable relationship with nature (McPhearson et al., 2021; Pascual et al., 2023). Beliefs in supernatural 32 entities that punish people who harm nature may play an important role in harmonising human societies with 33 nature (Purzycki et al., 2022). Previous folklore and ethnological studies have shown that such supernatural 34 beliefs exist across human societies and may protect nature from human overexploitation. For example, Frazer 35 (1890) recorded the taboos of plant abuse worldwide. Ethnographic data analysis revealed that Japanese 36 folklore includes episodes where spirits of nature (e.g., mountains and trees) punish or avenge people who 37 develop or overuse natural resources (Nakawake and Sato, 2022). Similarly, the Batak people of Palawan Island 38 in the Philippines believe in the forest spirits that punish people who overexploit or waste forest resources 39 (Eder, 1997). Itza' Maya, Guatemala, also views forest spirits as punitively protecting local forests against 40 exploitation(Atran et al., 2002). However, whether and how human society can maintain beliefs in supernatural 41 punishment while preserving nature remains a question. 42

The problem of overusing natural resources is referred to as the tragedy of commons (Hardin, 1968) in the 43 context of the evolution of cooperation. If a society is composed of cooperators who self-regulate the usage 44 of nature, natural resources can remain abundant, and people can continue to earn great benefits therefrom. 45 Such a society is, however, vulnerable to invasion by selfish individuals who overexploit natural resources since 46 the selfish people gain more benefits than the cooperators. Previous studies have shown that cooperation can 47 evolve if cooperative individuals interact more frequently with other cooperators than with selfish ones via kin 48 selection, multi-level selection, direct reciprocity, and indirect reciprocity (Rand and Nowak, 2013; Apicella and 49 Silk, 2019). For example, punishing selfish individuals is a form of direct or indirect reciprocity that facilitates 50 the evolution of cooperation (Fowler, 2005; Brandt et al., 2006; Hauert et al., 2007). Although humans can 51 spontaneously punish selfish individuals (Yamagishi, 1988; Fehr and Gächter, 2002; Fehr and Fischbacher, 2004; 52 Henrich et al., 2006; Rand et al., 2009; Raihani and Bshary, 2019), such punishments are accompanied by the 53 problem of costs. Punishers need to spend time or energy to monitor and punish others, and they may be 54 retaliated upon by the punished individuals (Denant-Boemont et al., 2007; Janssen and Bushman, 2008). As a 55 result, cooperation collapses due to the increase of individuals who do not contribute to the costly punishment 56 (Sigmund, 2007). This remains a central problem in the evolution of cooperation and punishment. 57

In human societies, beliefs in supernatural punishment may solve the problem of costly punishments (Johnson and Krüger, 2004; Bourrat and Viciana, 2016; Lightner and Purzycki, 2021; Schloss and Murray, 2011; Fitouchi et al., 2023). Supernatural punishment is advantageous over "real" punishment because people do not have to bear the costs of the punishments (Johnson and Bering, 2006); thus, the fear of supernatural punishment prevents believers from behaving selfishly. The moralising gods hypothesis associates the cooperation in complex human societies with the belief in moralising gods, who monitor human activities and enforce moralistic behaviours (Johnson, 2005; Purzycki et al., 2016; Lang et al., 2019; Singh et al., 2021; Watts et al., 2015); however, ⁶⁵ the relationship between humans and nature was not considered in this hypothesis. To achieve sustainability,

⁶⁶ we must investigate the conditions under which supernatural beliefs (i) can preserve natural environments and

67 (ii) remain in human society.

Here, we built and investigated a mathematical model to reveal whether and how beliefs in supernatural 68 punishment facilitate the sustainable relationship between human societies and nature. We used evolutionary 69 game theory to analyse the co-evolutionary dynamics of three elements as follows: (i) the belief in supernatural 70 punishment, (ii) the intensity of human exploitation of nature, and (iii) the amount of natural resources. Recent 71 advances in the evolutionary game theory have introduced the environmental feedback games (Weitz et al., 2016; 72 Tilman et al., 2020), in which the payoffs depend on the individuals' strategies (for example, how many trees 73 people cut) and current environmental states (for example, the abundance of trees in a forest). At the same 74 time, the environment also changes depending on the strategies individuals apply. This is an ideal framework 75 for investigating how the evolution of both human behaviours and beliefs affects natural resources as public 76 goods. As expected, our model showed that people do not believe in supernatural punishment and overexploit 77 natural resources when they update their strategies based only on the payoffs. If the belief in supernatural 78 punishment spreads from believers to non-believers (i.e., positive missionary events), people can maintain their 79 fear of supernatural punishment and preserve rich natural environments. However, believers may also stop 80 believing in supernatural punishment through interactions with non-believers (i.e., negative missionary events), 81 which might motivate people to overexploit nature. We mathematically derived the conditions under which the 82 fear of supernatural punishment could spread in human society and protect nature from overuse. Our study 83 could provide a theoretical foundation for how and when supernatural beleifs can facilitate the sustainable 84 relationship between human societies and nature. 85

$_{^{86}}$ 2 Model

In this study, we considered the public goods game, including the environmental feedback (Weitz et al., 2016; 87 Tilman et al., 2020) and the positive or negative missionary events (Fig. 1). We considered an infinite human 88 population in which each individual applied distinct strategies that differed in the exploitation rates of the 89 natural resources R (Fig. 1A): cooperators (C), who exploit only a small amount of the natural resource so that 90 the resource is conserved, and selfish ones (S), who exploit the natural resources more than the cooperators to 91 earn more benefits. Suppose a and b were the rates of natural resource exploitation by cooperative and selfish 92 individuals (b > a > 0), respectively; they obtained the benefits $(aR)^w$ and $(bR)^w$, respectively, by exploiting 93 the natural resources. Here, w > 0 determines how the benefit increases over R; w = 1 corresponds to a linear 94 function, 0 < w < 1 corresponds to a concave function, and w > 1 corresponds to a convex function. Regardless 95 of the value of w, the selfish strategy always had greater benefits than the cooperative strategy, which led the 96 tragedy of commons (Hardin, 1968). 97

Our model considered the public goods game with environmental feedback so that the dynamics of the natural resources were explicitly represented (Estrela et al., 2019). This allowed us to incorporate the difference ¹⁰⁰ in time scales between the evolution of human behaviour and the recovery of natural resources. Here, we ¹⁰¹ assumed that the natural resource was recovered following a logistic growth model, but was consumed by the ¹⁰² local people whose exploitation rates were either a or b. The dynamics of the natural resource followed a ¹⁰³ classical consumer-resource model (MacArthur, 1970). Sethi and Somanathan (1996) analysed a similar model ¹⁰⁴ that combined resource dynamics with the evolution of cooperation and real punishment. On the other hand, ¹⁰⁵ our model analysed the role of belief in supernatural punishment and whether such beliefs could be maintained ¹⁰⁶ in a population.

Our model incorporated the belief in supernatural punishment for the overexploitation of natural resources 107 (Fig. 1B). Whether individuals believed in supernatural punishments was independent of whether they were 108 cooperative or selfish. We assumed that selfish believers bore the cost of fearing supernatural punishment even 109 when they were not punished because studies suggested that religious guilt can damage mental health. (see 110 the meta-analysis by Aggarwal et al., 2023). The strength of supernatural beliefs was assumed to positively 111 correlate with the extent of nature (Frazer, 1890). Based on this idea, we assumed that the amount of natural 112 resources increased the perceived fear of the supernatural punishment (and the associated costs) P. Similar 113 to the benefits obtained from natural resources, the fear of supernatural punishment was formulated using the 114 following equations: 115

$$P(R) \equiv (pR)^u \tag{1}$$

where p^u is the fear of supernatural punishment when R = 1, and u > 0 determines the shape of the function P(R) over a natural resource.

Combining the benefits of natural resources and the fear of supernatural punishment, the payoffs of the four strategies – cooperative believers (CS), selfish believers (SB), cooperative non-believers (CN), and selfish non-believers (SN) – were represented as follows:

$$f_{\rm CB}(R) = (aR)^w,\tag{2a}$$

$$f_{\rm SB}(R) = (bR)^w - (pR)^u,$$
 (2b)

$$f_{\rm CN}(R) = (aR)^w, \tag{2c}$$

$$f_{\rm SN}(R) = (bR)^w. \tag{2d}$$

These payoff functions clarified that we did not assume that believing in supernatural punishment was adaptive, although supernatural beliefs could motivate individuals to cooperate. The payoffs of the cooperators did not change regardless of whether they believed in supernatural punishment. For selfish individuals, on the other hand, believing in supernatural punishment decreased their payoffs since the fear of supernatural punishment damaged their mental health.

¹²⁶ Further, we assumed that whether an individual believed in the supernatural punishment changed due to the

positive and negative missionary events (Figs. 1C and D); non-believers became believers when they frequently interacted with the latter at the rate v_+ (the positive missionary rate), and vice versa (the negative missionary rate v_-). This formulation follows a typical epidemiological analogy (Olsson and Galesic, 2024). Positive and negative missionary events can be justified by combining the positive frequency-dependent biases (i.e., mimicing the majority) and the content biases (i.e., difference in cognitive attractiveness) (Mesoudi, 2016). If most people believe in supernatural punishment and the beliefs are readily transmitted, for example, the non-believers can immediately become believers.

¹³⁴ The governing dynamics of human behaviour and natural resources are written as follows:

$$\epsilon \dot{x}_{\rm CB} = x_{\rm CB} \left(f_{\rm CB}(R) - \bar{f}(R) \right) + v_+ \left(x_{\rm CB} + x_{\rm SB} \right) x_{\rm CN} - v_- \left(x_{\rm CN} + x_{\rm SN} \right) x_{\rm CB},\tag{3a}$$

$$\epsilon \dot{x}_{\rm SB} = x_{\rm SB} \left(f_{\rm SB}(R) - \bar{f}(R) \right) + v_+ \left(x_{\rm CB} + x_{\rm SB} \right) x_{\rm SN} - v_- \left(x_{\rm CN} + x_{\rm SN} \right) x_{\rm SB}, \tag{3b}$$

$$\dot{x}\dot{x}_{\rm CN} = x_{\rm CN} \left(f_{\rm CN}(R) - \bar{f}(R) \right) + v_{-} \left(x_{\rm CN} + x_{\rm SN} \right) x_{\rm CB} - v_{+} \left(x_{\rm CB} + x_{\rm SB} \right) x_{\rm CN}, \tag{3c}$$

$$\epsilon \dot{x}_{\rm SN} = x_{\rm SN} \left(f_{\rm SN}(R) - \bar{f}(R) \right) + v_{-} \left(x_{\rm CN} + x_{\rm SN} \right) x_{\rm SB} - v_{+} \left(x_{\rm CB} + x_{\rm SB} \right) x_{\rm SN} \tag{3d}$$

$$\dot{R} = \mu R \left(1 - \frac{R}{K} \right) - R \left\{ a \left(x_{\rm CB} + x_{\rm SB} \right) + b \left(x_{\rm CN} + x_{\rm SN} \right) \right\}$$
(3e)

where $\bar{f}(R) = \sum_{i} x_i f_i(R)$ is the average payoff in the population, ϵ changes the time scales of the dynamics 135 of the human behaviour and the natural resources: $1 > \epsilon > 0$ indicates that the evolutionary dynamics of 136 the human behaviour to be faster than that of the natural resources. In contrast, $\epsilon > 1$ represents that the 137 evolution of human behaviour to be slower than the dynamics of the natural resources. The dynamics of human 138 behaviours and beliefs affect the dynamics of natural resources, while the amounts of natural resources affect 139 the payoffs by changing the benefits from the natural resources and the fear of supernatural punishment; our 140 model investigates the public goods game accompanying the environmental feedback and cultural evolution of 141 supernatural beliefs (Fig 1E). 142

For ease of analysis, we define the temptation to selfishness (i.e., the difference in the benefits between selfishness and cooperation) as follows:

$$\Delta(R) \equiv (bR)^w - (aR)^w \ge 0. \tag{4}$$

¹⁴⁵ Table 1 lists the key variables and parameters.

A strategy is evolutionarily stable if it is not invaded by any other strategy (Maynard Smith and Price, 147 1973). The temptation to selfishness $\Delta(R)$, the fear of supernatural punishment P(R), the positive missionary 148 rate v_+ , and the negative missionary rate v_- determined whether a strategy was evolutionarily stable in our 149 model (see SI 1 for derivation).

¹⁵⁰ Numerical simulations were performed by the solve_ivp function with the RK45 method in Scipy version ¹⁵¹ 1.11.3 (Virtanen et al., 2020) in Python 3.11.5. To analyse how parameter values affected the dynamics, we fixed ¹⁵² the step size as 0.01 so that the solve_ivp function would not change the step size depending on the parameter ¹⁵³ values. We evaluated the average density of each strategy and natural resource at time $T_f - 100 \le t \le T_f$ where the simulation finished at $t = T_f$. If the average density of a strategy was equal to or smaller than 10^{-4} , we regarded it as extinct; otherwise, it persisted. For a persistent strategy, we evaluated the coefficient of variation at time $T_f - 100 \le t \le T_f$. For strategies that went extinct, the coefficient of variation was set 0. If the mean of the coefficient of variation across the four strategies exceeded 0.1, the dynamics were considered to be oscillating.

159 **3** Results

¹⁶⁰ 3.1 Selfish non-beleievers are stable without positive and negative missionary ¹⁶¹ events

We first began by analysing the simplest model without the positive and negative missionary events ($v_{+} = v_{-} = 0$). SN was evolutionarily stable without the missionaries because the payoff of SN was the highest when R > 0. The amount of the natural resource, in this case, remained at its minimum value $R_{b}^{*} \equiv K(1 - b/\mu)$. By incorporating the positive and negative missionary events in the following subsections, we aimed to determine the conditions under which the cooperators evolved and the amount of the natural resources exceeded R_{b}^{*} .

Introduction of positive missionary events stabilises cooperative believers and conserves the natural resource

Next, the positive missionary events were introduced into the model $(v_+ > 0)$ while the negative missionary events were not $(v_- = 0)$. This led to the fixation of CB, and we investigated how the parameter values changed the evolutionary fate.

When the evolutionary dynamics of human behaviours were much faster than that of the natural resources $\epsilon \to 0$, we assumed that the amount of the natural resource R, the temptation to the selfishness Δ , and the fear of the supernatural punishment P were constant over time. Then, either the CB, SB, or SN was evolutionarily stable depending on the inequality among Δ , P, and v_+ :

- $v_+ > P > \Delta$: CB was evolutionarily stable (Fig. 2A).
- $P > v_+ > \Delta$: Both CB and SN were evolutionarily stable (Figs. 2C and D).
- $v_+ > \Delta > P$ or $\Delta > v_+ > P$: SB was evolutionarily stable (Fig. 2E).
- $P > \Delta > v_+$ or $\Delta > P > v_+$: SN was evolutionarily stable (Figs. 2B and F).

In other words, the dynamics always converged to one of the three equilibria (fixation of CB, SB, or SN). The
initial conditions and the parameter values determined the strategy that was ultimately fixed.

¹⁸² When the amount of natural resources changed over time, we derived similar conditions for the evolutionarily ¹⁸³ stable strategies by replacing Δ and P with $\Delta(R)$ and P(R), respectively, at equilibrium (see SI 1 for details). ¹⁸⁴ In other words, the CB (Fig. 3A), SB (Fig. 3B), and SN (Fig. 3C) would be evolutionarily stable under evolving the amount of the natural resources. Fig. 3 shows that the amount of the natural resource at the equilibrium was the highest $(R_a^* \equiv K(1 - a/\mu))$ when the CB was evolutionarily stable.

¹⁸⁷ Unlike the constant resource scenario (Fig. 2), none of the strategies could be evolutionarily stable (Fig. ¹⁸⁸ 4B) when the amount of the natural resources changed over time. Furthermore, this scenario stabilised the ¹⁸⁹ coexistence of multiple strategies in two types of equilibria, one where CB coexisted with SB (Fig. 3D), and ¹⁹⁰ the other when CB coexisted with SB and SN (Figs. 4A and B). The local stability conditions of the equilibria ¹⁹¹ were analytically derived assuming that a fraction of CN remained negligible ($x_{\rm CN} \approx 0$; see SI 2 for details). ¹⁹² Remarkably, the time-scale parameter ϵ affected the stability of the equilibrium where CB, SB, and SN coexisted ¹⁹³ (Fig. 4C). We further observed oscillatory dynamics when none of the equilibria was stable (Fig. 4D).

¹⁹⁴ Conversely, CN could not coexist with any other strategy since the payoff of CB and CN were identical for ¹⁹⁵ any R and the negative missionary events were not allowed in the current setting (see SI 3 for mathematical ¹⁹⁶ details).

¹⁹⁷ 3.3 A small negative missionary rate allows the evolution of cooperation and the ¹⁹⁸ maintenance of the natural resources

The full model included the dynamics of the natural resources, positive missionary events, and negative missionary events $(v_+, v_- > 0)$. Due to its high dimensionality and nonlinearity, it was challenging to derive complete analytical solutions for this model. However, we derived the conditions under which the selfish strategies cannot be fixed, resulting in the amount of natural resources exceeding its minimum $(R*_b)$.

From the calculation in SI 1, neither SB nor SN is evolutionarily stable if and only if

$$v_{+} - v_{-} > P(R_{b}^{*}) > \Delta(R_{b}^{*}).$$
 (5)

Intuitively, this inequality means that the fear of the supernatural punishment needs to be stronger than the temptation to selfishness (i.e., allowing the CB to invade the SB) while it needs to be smaller than the positive missionary rate minus the negative missionary rate (so that the SN is not evolutionarily stable). It should be noted that the coexistence of SB and SN was unstable in the presence of the negative missionary events (see SI 4). When the inequalities (5) are satisfied, the cooperators can, therefore, evolve, and the amount of the natural resources can be higher than its minimum value R_b^* .

Fig. 5 shows how the negative missionary rate v_{-} and the exploitation rate of cooperators a affect the 210 evolutionary dynamics. The horizontal and vertical dashed vertical lines in Fig. 5A represent the two thresholds 211 $P(R_b^*) = \Delta(R_b^*)$ and $v_+ = v_- + P(R_b^*)$, respectively. When the negative missionary rate was sufficiently high, 212 the dynamics converged to the fixation of SN (the black areas on the right in Fig. 5A) in most cases since 213 it was evolutionarily stable. When the exploitation rate of the cooperators was large and close to that of the 214 selfish strategies while the negative missionary rate remained high, the CB could be fixed (the top-right sky-blue 215 areas in Fig. 5A); this was because the temptation to selfishness was so small (i.e., a is close to b) that CB was 216 evolutionarily stable. When the negative missionary rate was low and the exploitation rate of the cooperators 217

was below the threshold, the SB was fixed (the bottom-left orange areas in Fig. 5A) since the temptation to selfishness was so large that the fear of the supernatural punishment did not allow the invasion by CB. If the exploitation rate by the cooperators was sufficiently large and the negative missionary rate was low, CB could persist and potentially coexist with other strategies (the top left blue, green, or pink areas in Fig. 5A). Further, we also observed the oscillations when multiple strategies coexisted (the cross marks in Fig. 5A).

The average amounts of the natural resources at time $T_f - 100 \le t \le T_f$ are shown in Fig. 5B. The persistence of CB resulted in a higher amount of natural resources than its minimum R_b^* . In particular, the amount of natural resources reached its maximum R_a^* when CB was fixed. Although the parameter space where CB was fixed increased over the exploitation rate of the cooperators a, increasing a resulted in fewer resource availabilities since R_a^* decreased linearly over a. Overall, the highest natural resource was achieved when the negative missionary rate was lower than the threshold and when the exploitation rate of the cooperators was the lowest value that fixated CB.

Next, we also examined how the evolutionary fate changed when the temptation to selfishness or the fear of supernatural punishment was a nonlinear function of R. SI 5 shows that the nonlinear functions of the P(R)decreased the area where the cooperative believers persisted. In contrast, the cooperative believers remained in broader parameter space when the temptation $\Delta(R)$ was a convex function. In all cases, inequality (5) provided the information on when the CB could persist and when the natural resource remained higher than the minimum.

236 4 Discussion

Previous studies have discussed how supernatural beliefs affect human activities, including achieving sustain-237 ability (Rolston, 2006; Rakodi, 2012). While the moralising gods hypothesis associates the norms in human 238 relationships with complex human societies (Purzycki et al., 2016; Watts et al., 2015), supernatural beliefs may 239 also impose norms on the relationship between humans and nature (Purzycki et al., 2022). However, it remains 240 unclear when beliefs in supernatural punishment can spread in human society and whether such a belief can 241 harmonise human society with nature. We built a formal mathematical model to investigate the coevolutionary 242 dynamics of human exploitation of natural resources, belief in supernatural punishment, and the amount of 243 natural resources. The mathematical analysis revealed two conditions under which supernatural beliefs can be 244 maintained in human society while sustaining abundant natural resources. While a previous study shows the 245 natural impact on human beliefs (Nakadai, 2023), our results suggest how supernatural beliefs affect natural 246 environments. 247

Inequality (5) clarifies the two conditions under which beliefs in supernatural punishment could facilitate sustainability. The first condition, $P(R) > \Delta(R)$, implied that the fear of supernatural punishment needs to be stronger than the temptation to selfishness so that cooperative believers are more adaptive than selfish believers. Like real punishment (p.283 Broom and Rychtar, 2013; Fowler, 2005; Nakamaru and Iwasa, 2006), weak fear of supernatural punishment cannot lead to the evolution of cooperation. Consistently with our model, previous studies have shown certain supernatural beleifs invoke a strong fear of supernatural punishment. Nakawake and Sato (2022) quantitatively showed that severe supernatural punishment (e.g., the death of members of a village, kinship, or family of individuals who harm nature) is typical in Japanese folklore. For example, cutting trees on a mountain was believed to cause a flood that could wash away all houses in a village (Sakurai, 1999). This strong fear of supernatural punishment can prevent believers from overexploiting their nature.

The second condition in inequality (5), $v_+ - v_- > P(R_b^*)$, argued that the fear of supernatural punishment 258 should spread more efficiently via positive missionary events than it is lost via negative missionary events. In 259 real punishment, this condition corresponds to maintaining real punishment by decreasing costs (Boyd et al., 260 2003) or attracting cooperative partners (Gardner and West, 2004; Dos Santos et al., 2011). When and how a 261 belief in supernatural punishment could spread efficiently in human society via missionaries remains a question. 262 One possibility is that supernatural or religious beliefs are a by-product of cognitive adaptation and thus likely 263 to be accepted (Boyer, 2003). For example, the minimally counterintuitive theory suggests that many religious 264 concepts violate an optimal number of our expectations, which increases their memorability and helps them 265 spread(Boyer, 2003; Barrett and Nyhof, 2001). Another possibility is the prestige bias; if prestigious people 266 believe in supernatural punishment for any reason, other people would also start believing in the one-to-many 267 transmission of supernatural beliefs. In fact, in many religious traditions, religious leaders tend to gain power 268 in non-religious domains, such as political or juridical domains (Winkelman, 1990), which might strengthen 269 their prestige as religious leaders. Further, costly religious rituals practised by religious leaders might also help 270 spread religious beliefs (Sosis, 2003; Norenzayan et al., 2016). 271

Our model could be extended to a quantitative model by formulating the evolution of the exploitation rate of natural resources and the strength of belief in supernatural punishment. However, we focused on the current qualitative strategies because, to the best of our knowledge, the current model is the first rigorous formulation of the coevolutionary dynamics of human behaviours, beliefs in supernatural punishment, and natural resources. Future studies should investigate whether the results in this manuscript are valid for quantitative models because such models would be easier to compare with empirical data than our current model.

In conclusion, our model provides a theoretical foundation for supernatural beliefs to facilitate sustain-278 ability. While the moralising gods hypothesis argues that some supernatural beliefs impose norms on human 279 relationships, others regulate the relationship between humans and nature. Our mathematical model suggested 280 conditions under which such supernatural beliefs could prevent humans from overexploiting nature through 281 the fear of supernatural punishment. Although believing in supernatural punishment is not adaptive, positive 282 missionary events can stabilise cooperative individuals who believe in supernatural punishment and self-regulate 283 the exploitation of nature. Even if they are not evolutionarily stable, cooperative believers can coexist with 284 selfish believers and non-believers. Therefore, the current results supported the idea that supernatural beliefs 285 harmonise human societies and nature, and that supernatural beliefs could play an important role in achieving 286 sustainability. 287

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	Table 1: List of variables and parameters
Symbol	Description
$x_i(t)$	Fraction of strategy i in a local population at time t
R(t)	Amount of natural resources at time t
a	Exploitation rates of cooperative strategies
b	Exploitation rates of selfish strategies
$\Delta(R)$	Temptation to selfishness, see Eq (4)
μ	Intrinsic growth rate of the natural resource
K	Carrying capacity of the natural resource
P(R)	Fear of supernatural punishment, see Eq (1)
v_+	Positive missionary rate
v_{-}	Negative missionary rate
ϵ	Time-scale parameter



Figure 1: Schematic representation of the model

A: Local people play the public goods game by exploiting natural resources (e.g., woods). Cooperative strategies regulate the exploitation of natural resources (cooperative exploitation rate a), wheares selfish strategies do not (selfish exploitation rate b > a). As a result, the selfish strategies yeld more benefits than the cooperative ones; the difference in the benefits represents the temptation to selfishness $\Delta(R)$. B: The selfish believers (SB), however, are afraid of supernatural punishment, which damages their health and decreases their payoffs by P(R). C and D: The individuals change whether they believe in supernatural punishment or not, following the positive and negative missionary rates, v_+ and v_- , respectively. The events occurred in accordance with the proportions of believers and non-believers. Due to the environmental feedback, the amount of natural resources depends on the fractions of the four strategies. If either cooperative believers (CB) or non-believers (CN) dominate, the number of natural resources remains high. This leads to a strong temptation to selfishness, and selfish non-believers (SN) can become dominant. Once this occurs, the amount of natural resources declines due to overexploitation. However, the SN may be replaced by SB via positive missionary events. Although SB has an identical exploitation rate to SN, the fear of supernatural punishment can turn SB into CB (or CN), which can then recover the amount of natural resources.



Figure 2: Each of the three strategies was fixed under the constant natural resources and positive missionary events

Examples of human behaviour dynamics under constant natural resources and positive missionary events. Negative missionary events were not allowed in these examples $(v_- = 0)$. The dynamics depended on the inequality across the temptation to the selfishness $\Delta = (bR)^w - (aR)^w$, of the supernatural punishment $P = (pR)^u$, and the positive missionary rate v_+ . Each panel differed in the values of p and v_+ , resulting in changes in the relationship among the three parameters. The remaining parameter values were fixed as follows: a = 0.5, b = 0.8, w = 1.7 (thus $\Delta \approx 0.116$), u = 2, and R = 0.5. A: p = 1 and $v_+ = 0.3$ result in $v_+ > P > \Delta$. The CB was fixed and evolutionarily stable in this condition. B: p = 1 and $v_+ = 0.1$ resulted in $P > \Delta > v$. SN was then fixed and evolutionarily stable. C and D: p = 1 and $v_+ = 0.2$ resulted in $P > v_+ > \Delta$. This condition stabilised both the CB (C) and SN (D). These two panels differed in the initial fractions of the four strategies. E: p = 0.1 and $v_+ = 0.3$ resulted in $v_+ > \Delta > P$. In this case, the SB was evolutionarily stable. $\Delta > P > v_+$ also stabilised the SB. F: p = 0.1 and $v_+ = 0.1$ resulted in $\Delta > v_+ > P$. In this case, SN was evolutionarily stable.



Figure 3: The positive missionary events increased cooperative believers and selfish believers

Four examples of the dynamics of human behaviours and beliefs co-evolving with the amount of natural resources are shown (the dotted green lines). Here, only positive missionary events occur $(v_+ > 0)$; no negative missionary events $(v_- = 0)$. The parameter values changed the evolutionary fate, although all four dynamics started from the identical initial condition $(R, x_{\text{CB}}, x_{\text{SB}}, x_{\text{CN}}, x_{\text{SN}}) = (0.01, 0.01, 0.01, 0.97, 0.5)$. (A): CB was fixed. (B): SB was fixed. (C): SN was fixed. (D): CB stably coexisted with SB. The four panels differed in the values of (v_+, p, u) . (A): $(v_+, p, u) = (0.1, 1, 2)$. (B): $(v_+, p, u) = (0.01, 0.02, 1)$. (C) $(v_+, p, u) = (0.01, 1, 1)$. (D): $(v_+, p, u) = (0.042, 0.1, 1)$. The remaining parameter values were fixed at: a = 0.6, b = 0.8, $\mu = 1$, K = 1, $v_- = 0$, w = 2, u = 2, and $\epsilon = 0.5$.



Figure 4: Faster evolution of the human behaviour destabilised the coexistence of the three strategies

The CB, SB, and SN can coexist when human behaviour evolves slowly; however, their coexistence is unstable under rapid human evolution. (A): When the evolution of human behaviour was slow ($\epsilon = 0.5$), the dynamics converged to the equilibrium where CB (the solid blue line), SB (the solid red line), and SN (the dashed pink line) coexisted. The CN (the dashed sky-blue line) remained small, wheares the dynamics of the natural resource (the dotted green line) converged to a moderate value. (B) A phase-space diagram of the system is shown. Since the fraction of CN remained small, we omitted its dynamics and simplified the phase-space diagram into three dimensions. In the current parameter values, either CB (the open blue dot), SB (the open red dot), or SN (the open pink dot) were not evolutionarily stable. The three dynamics, starting from different initial conditions (shown in different colours), converged to the coexistence of the three strategies (the black dot). (C) The evolution of human behaviour and beliefs was faster ($\epsilon = 0.03$) in this panel than in panel A while maintaining the rest of the parameter values. The dynamics exhibited the oscillations. (D) The phase-space diagram and the three examples of the dynamics started from different initial conditions (shown by different colours) under the fast human evolution. Since all four equilibria were unstable, the dynamics oscillated regardless of the initial conditions. Parameter values were as follows: $a = 0.4, b = 0.8, p = 0.5, \mu = 1, K = 1,$ $v_+ = 0.15$, $v_- = 0$, w = 1, u = 1, and $\epsilon = 0.5$ (panels A and B) or $\epsilon = 0.03$ (panels C and D). In panels A and C, the initial condition is $(R, x_{\text{CB}}, x_{\text{SB}}, x_{\text{CN}}, x_{\text{SN}}) = (0.2, 0.1, 0., 10.01, 0.79)$. In panels B and D, the initial conditions were as follows: $(R, x_{\text{CB}}, x_{\text{SB}}, x_{\text{CN}}, x_{\text{SN}}) = (0.2, 0.1, 0.1, 0.01, 0.79,)$ for the pink lines, (0.1, 0.79, 0.01, 0.1, 0.2) for the red lines, and (0.2, 0.79, 0.1, 0.01, 0.1) for the blue lines.



Figure 5: Negative missionary rate and the exploitation by cooperators affected the evolutionary fates and natural resources

A: Increasing the negative missionary rate v_{-} and the exploitation rate by the cooperators a (i.e., decreasing the temptation to selfishness $\Delta(\mathbf{R})$) affect the evolutionary fates (represented by different colours). When the negative missionary rate is high (the right area of the vertical dashed line $v_{-} = v_{+} - P(R_{b}^{*})$), the SN is fixed unless the exploitation by the cooperators is close to that of the selfish strategies. When the negative missionary rate is low (the left area of the vertical dashed line), the cooperators' exploitation rate a determines the evolutionary fate. The SB is fixed below the horizontal dashed line $P(R_{b}^{*}) = \Delta(R_{b}^{*})$. Above the horizontal dashed line, the CB is maintained alone or with other strategies. Cross symbols in the panel indicate the oscillations. B: The average natural resource availability at time $T_{f} - 100 \leq t \leq T_{f}$ is shown over the negative missionary rate v_{-} and exploitation rate by the cooperators a. The extinction of cooperative strategies resulted in minimum natural resources. Greener areas retain more natural resources. The values of fixed parameters are as follows: b = 0.8, p = 0.5, $\mu = 1$, K = 1, $v_{+} = 0.15$, w = 1, u = 1, $\epsilon = 0.5$, and $T_{f} = 1600$. All simulations started from $(R, x_{CB}, x_{SB}, x_{CN}, x_{SN}) = (0.2, 0.1, 0.1, 0.01, 0.79)$. See also Figs S1 – S4 for the cases where either the temptation to selfishness or the fear of the supernatural punishment is a nonlinear function of R.

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Supporting Information

⁴⁷⁸ SI 1 Derivation of the evolutionarily stable strategy

An evolutionarily stable strategy (ESS) is a strategy that is not invaded by any other strategies when it is dominant in the population. This section derives the conditions under which each of the four strategies, the cooperative believers (CB), selfish believers (SB), cooperative non-believers (CN), and selfish non-believers (SN), is evolutionarily stable in our general model in the main text. When cooperative or selfish strategies are fixed, the amount of the natural resources is $R_a^* = K(1 - a/\mu)$ or $R_b^* = K(1 - b/\mu)$, respectively. Note that $R_a^* > R_b^*$ because b > a > 0.

485 SI 1.1 CB can be an ESS

486 SB cannot invade the population of CB if and only if the fear of the supernatural punishment is larger than the
 487 temptation to selfishness:

$$P(R_a^*) > \Delta(R_a^*). \tag{S1}$$

 $_{488}$ CN cannot invade the population of the CB if the positive missionary rate is larger than the negative missionary rate because their payoffs are identical for any R:

$$v_+ > v_-. \tag{S2}$$

490 SN cannot invade the population of CB if the positive missionary rate is larger than the temptation:

$$v_+ > \Delta(R_a^*). \tag{S3}$$

⁴⁹¹ Combining the above three inequalities results in the necessary and sufficient conditions for CB to be an ESS.

When the amount of natural resources is constant over time, the temptation to selfishness and the fear of supernatural punishment become constant Δ and P, respectively. If the negative missionary events do not occur ($v_{-} = 0$), CB is evolutionarily stable if and only if

$$\begin{cases}
P > \Delta \\
v_+ > \Delta.
\end{cases}$$
(S4)

⁴⁹⁵ Figs. 2A and C are examples that satisfy the above conditions.

⁴⁹⁶ SI 1.2 SB can be an ESS

⁴⁹⁷ CB cannot invade the population of SB if the temptation to selfishness is larger than the fearness of the ⁴⁹⁸ supernatural punishment:

$$\Delta(R_b^*) > P(R_b^*). \tag{S5}$$

⁴⁹⁹ CN cannot invade the population of SB if the temptation to selfishness plus the positive missionary rate is larger

 $_{\tt 500}$ $\,$ than the fearness of the supernatural punishment:

$$\Delta(R_b^*) + v_+ > P(R_b^*). \tag{S6}$$

501 SN cannot invade the population of SB if the difference between the positive missionary and negative missionary 502 rates is larger than the fear of supernatural punishment:

$$v_{+} - v_{-} > P(R_{b}^{*}).$$
 (S7)

⁵⁰³ Because the CN cannot invade SB when CB cannot invade SB, SB is evolutionarily stable if and only if

$$\begin{cases} \Delta(R_b^*) > P(R_b^*) \\ v_+ - v_- > P(R_b^*). \end{cases}$$
(S8)

Assuming a constant amount of natural resources and no negative missionary events simplifies the conditions as follows:

$$\begin{aligned}
\Delta > P \\
v_+ > P.
\end{aligned}$$
(S9)

⁵⁰⁶ See Fig. 2E as an example.

⁵⁰⁷ SI 1.3 CN cannot be an ESS

⁵⁰⁸ CN cannot be evolutionarily stable because SN always invades the population of CN. However, CB cannot ⁵⁰⁹ invade the population of CN if and only if

$$v_+ < v_-. \tag{S10}$$

510 In addition, SB cannot invade the population of CN if and only if

$$\Delta(R_a^*) < P(R_a^*) + v_+ \tag{S11}$$

⁵¹¹ SI 1.4 SN can be an ESS

⁵¹² CB and CN cannot invade the SN population because SN always has a larger payoff than them. The SN is ⁵¹³ evolutionarily stable if and only if SB cannot invade the population of SN:

$$v_{+} - v_{-} < P(R_{b}^{*}) \tag{S12}$$

In other words, SN is evolutionarily stable if the fear of supernatural punishment is greater than the difference
 between positive and negative missionary rates.

These analyses also clarify that $v_+ - v_- > 0$ is a necessary condition for CB to be evolutionarily stable. If $v_+ - v_- < 0$ SN is a unique ESS (e.g., Section 3.1 in the main text).

⁵¹⁸ SI 2 Local stability analysis of the coexistence of multiple strategies ⁵¹⁹ without negative missionary

This section shows the local stability analysis when two or all of CB, SB, and SN coexist without negative missionary events. Here, we assume $x_{\rm CN} = 0$ because CN obtains a lower payoff than SN, and CN changes into CB due to the positive missionary events. Then, because $x_{\rm SN} = 1 - x_{\rm CB} - x_{\rm SB}$, the system becomes simplified as follows.

$$\dot{R} = \mu R \left(1 - \frac{R}{K} \right) - R \left\{ a x_{\rm CB} + b (1 - x_{\rm CB}) \right\}$$
 (S13a)

$$\epsilon \dot{x}_{\rm CB} = x_{\rm CB} \left\{ f_1(R) - \bar{f}(R) \right\} \tag{S13b}$$

$$\epsilon \dot{x}_{\rm SB} = x_{\rm SB} \left\{ f_{\rm SB}(R) - \bar{f}(R) \right\} + v_+ (x_{\rm CB} + x_{\rm SB})(1 - x_{\rm CB} - x_{\rm SB})$$
(S13c)

 $_{524}$ The Jacobian matrix J is then written as follows:

$$J = (J_1, J_2, J_3) \tag{S14}$$

525 where

$$J_{1} = \begin{pmatrix} \mu (1 - \frac{2R}{K}) - ax_{\rm CB} - b(1 - x_{\rm CB}) \\ \frac{x_{\rm CB}}{\epsilon} \left(\frac{df_{\rm CB}}{dR} - \frac{\bar{f}}{dR} \right) \\ \frac{x_{\rm SB}}{\epsilon} \left(\frac{df_{\rm SB}}{dR} - \frac{d\bar{f}}{dR} \right) \end{pmatrix},$$
(S15)

$$J_{2} = \begin{pmatrix} R(b-a) \\ \{(1-2x_{\rm CB})f_{\rm CB} - x_{\rm SB}f_{\rm SB} - (1-2x_{\rm CB} - x_{\rm SB})f_{\rm SN}\}/\epsilon \\ [-x_{\rm SB}(f_{\rm CB} - f_{\rm SN}) + v_{+}\{1-2(x_{\rm CB} + x_{\rm SB})\}]/\epsilon \end{pmatrix},$$
(S16)

$$J_{3} = \begin{pmatrix} 0 \\ -x_{\rm CB}(f_{\rm SB} - f_{\rm SN})/\epsilon \\ [-x_{\rm CB}f_{\rm CB} + (1 - 2x_{\rm SB})f_{\rm SB} - (1 - x_{\rm CB} - 2x_{\rm SB})f_{\rm SN} + v_{+}\{1 - 2(x_{\rm CB} + x_{\rm SB})\}]/\epsilon \end{pmatrix}.$$
 (S17)

526 According to the Routh-Hurwitz criteria, the coexistence of multiple strategies is locally stable if and only if

$$\begin{cases} \operatorname{tr} \mathbf{J} < 0 \\ \det \mathbf{J} > 0 \\ \sum_{i=1}^{3} M_{ii} > 0. \end{cases}$$
(S18)

⁵²⁷ where M_{ii} represents the (i, i) minor of the Jacobian matrix.

⁵²⁸ SI 2.1 Coexistence of CB with SB

⁵²⁹ When CB coexists with SB, no positive missionary events occur. The amount of the natural resources at the ⁵³⁰ equilibrium is, therefore, given by a root of

$$\Delta(R^*) = P(R^*). \tag{S19}$$

In other words, the temptation to selfishness and the fear of supernatural punishment are balanced at equilibrium. Once the root R^* is obtained, the fractions of CB and SB are written as follows, respectively:

$$x_{\rm CB}^* = \frac{b - \mu (1 - R^*/K)}{b - a}$$
(S20)

$$x_{\rm SB}^* = 1 - x_{\rm CB}^* \tag{S21}$$

⁵³³ Before analysing the Routh-Hurwitz criteria, it should be noted that

$$f_1(R^*) = f_2(R^*) = \bar{f}(R^*) \equiv f^*$$
(S22)

⁵³⁴ for the convenience of further calculation. The Jacobian matrix at this equilibrium is written as follows:

$$J = \begin{pmatrix} -\mu R^* & R^{(b} - a) & 0\\ J_{21} & J_{22} & J_{22}\\ -J_{21} & J_{32} & J_{32} \end{pmatrix}$$
(S23)

535 where

$$J_{21} = \frac{x_{\rm CB}^*}{\epsilon} (1 - x_{\rm CB}^*) \left(\frac{df_{\rm CB}}{dR} - \frac{df_{\rm SB}}{dR}\right)$$
(S24a)

$$J_{22} = \frac{x_{\rm CB}^*(f_{\rm SN} - f^*)}{\epsilon} \tag{S24b}$$

$$J_{32} = \frac{(1 - x_{\rm CB})(f_{\rm SN} - f^*) - v_+}{\epsilon}$$
(S24c)

(S24d)

$_{536}$ The Routh-Hurwitz criteria (S18) reduce to

$$\begin{cases} \operatorname{tr} \mathbf{J} < 0 \\ \det \mathbf{J} < 0 \\ \sum_{i}^{3} M_{ii} > 0 \end{cases} \begin{pmatrix} -\mu R^{*} + J_{22} + J_{32} < 0 \\ J_{21}(J_{22} + J_{32}) > 0 \\ -\mu R(J_{22} + J_{32}) - R(b - a)J_{21} > 0 \end{cases}$$
(S25)

$$\Rightarrow 0 \qquad \left(\begin{array}{c} -\mu R(J_{22} + J_{32}) - R(b - a)J_{21} > 0\\ \\ \Leftrightarrow \begin{cases} J_{21} < 0\\ J_{22} + J_{33} < 0 \end{array}\right)$$
(S26)

$$\Leftrightarrow \begin{cases} \frac{df_{\rm CB}}{dR}|_{R=R^*} < \frac{df_{\rm SB}}{dR}|_{R=R^*} \\ P(R^*) < v_+ \end{cases}$$
(S27)

The first inequality argues that the fitness gradient of SB is larger than that of CB, and the second one argues that SN cannot take the place of SB.

⁵³⁹ SI 2.2 CB cannot coexist with SN

Next, we consider the coexistence of CB with SN $(R, x_1, x_2) = (R^*, x_1^*, 0)$ where

$$0 < x_{\rm CB}^* < 1 \tag{S28a}$$

$$0 < R^* \tag{S28b}$$

541 At this equilibrium, the following equation should be satisfied:

$$\epsilon \dot{x}_{\rm CB} = 0$$

$$\Leftrightarrow (1 - x_{\rm CB}^*) \{ f_{\rm CB}(R) - f_{\rm SN}(R^*) \} = 0$$

$$\Leftrightarrow (1 - x_{\rm CB}^*) \Delta(R^*) = 0 \qquad (S29)$$

$$\Leftrightarrow x_{\rm CB}^* = 1 \quad \text{or} \mathbb{R}^* = 0. \qquad (S30)$$

⁵⁴² This contradict with inequalitiws (S28a) and (S28b). Therefore, CB cannot coexist with SB.

543 SI 2.3 SB cannot coexist with SN

This subsection shows that SB and SN cannot coexist $(R_2, 0, x_2^* \text{ where } 0 < x_2^* < 1)$. In this case,

$$\dot{x}_{\rm SB} = 0 \Leftrightarrow \{ f_{\rm SB}(R^*) - f_{\rm SN}(R^*) + v_+ \} = 0$$
 (S31)

545 Then, the Routh-Hurwitz criteria cannot be satisfied because

$$\det \mathbf{J} = \mathbf{0}.\tag{S32}$$

This is because $J_3 = \vec{0}$. SB cannot, therefore, stably coexist with SN.

547 SI 2.4 Coexistence of CB, SB, and SN

The three strategies, CB, SB, and SN, can stably coexist. At a such equilibrium, $(R, x_1, x_2) = (R^*, x_1^*, x_2^*)$ satisfied the following inequalities.

$$0 < R^* < K \tag{S33}$$

$$0 < x_{\rm CB}^* < 1$$
 (S34)

$$0 < x_{\rm SB}^* < 1$$
 (S35)

$$0 < x_{\rm CB}^* + x_{\rm SB}^* < 1 \tag{S36}$$

⁵⁵⁰ The equilibrium should satisfy the following equations:

$$x_1^* = \frac{\Delta^* (1 - P^* / v_+)}{\Delta^* - P^*}$$
(S37a)

$$x_2^* = \frac{\Delta^* (\Delta^* / v_* - 1)}{\Delta^* - P^*}$$
(S37b)

$$x_1^* + x_2^* = \frac{\Delta^*}{v_*}$$
(S37c)

$$R^* = K\left(1 - \frac{ax_1^* + b(1 - x_1^*)}{\mu}\right) \Leftrightarrow x_1^* = \frac{b - \mu(1 - R^*/K)}{b - a}$$
(S37d)

where $\Delta^* = \Delta(R^*)$ and $P^* = P(R^*)$, respectively. Eq (S37a) = Eq (S37d) derives the equilibrium, but it is challenging to solve this equation due to the nonlinearity of $\Delta(R)$ and P(R).

Below, we continue the local stability analysis. Here we aim to show that the time scale parameter ϵ affects the stability without changing the equilibrium. For the rest of the types of equilibria, we have already shown that ϵ does not affect the stability. Notice that

$$1 > x_{CB}^{*} > 0$$

$$1 > x_{SB}^{*} > 0$$

$$1 > x_{CB}^{*} + x_{SB}^{*} > 0$$

$$K > R^{*} > 0$$
(S38a)

because $\Delta^* x_{\rm CB} + P^* x_{\rm SB} = \Delta^*$. The Jacobian matrix at this equilibrium is written as follows:

$$J = \begin{pmatrix} -\frac{\mu R^*}{K} & R^*(b-a) & 0\\ J_{21}^* & \Delta^* x_{\rm CB}/\epsilon & P^* x_{\rm CB}/\epsilon\\ J_{31}^* & (\Delta^* x_{\rm SB} + v_+ - 2\Delta^*)/\epsilon & (P^* x_{\rm SB} - (P^* + \Delta^* - v_+))/\epsilon \end{pmatrix}.$$
 (S39)

557 where

$$J_{21}^{*} = \frac{x_{1}^{*}}{\epsilon} \left\{ -(1-x_{1}^{*}) \left. \frac{d\Delta}{dR} \right|_{R=R^{*}} + x_{2}^{*} \left. \frac{dP}{dR} \right|_{R=R^{*}} \right\}$$
(S40a)

$$J_{31}^{*} = \frac{x_{2}^{*}}{\epsilon} \left\{ -(1 - x_{2}^{*}) \left. \frac{dP}{dR} \right|_{R-R^{*}} + x_{1}^{*} \left. \frac{d\Delta}{dR} \right|_{R=R^{*}} \right\}$$
(S40b)

⁵⁵⁸ Note that $J_{22}, J_{23}, J_{33} > 0$ because $x_1^*, x_2^* > 0$. Now, we consider the Routh-Hurwitz criteria. The trace of the ⁵⁵⁹ Jacobian matrix at the equilibrium is always negative because $v_+ < P^*$:

$$\operatorname{trJ} < 0 \Leftrightarrow \frac{\mu R^*}{K} > \underbrace{\frac{v_+ - P^*}{\epsilon}}_{<0}.$$
(S41)

⁵⁶⁰ To investigate whether the equilibrium or not, we need to evaluate the other two Roughth-Hurwitz criteria:

$$\det \mathbf{J} < 0 \Leftrightarrow J_{11}M_{11} + J_{12}(J_{31}J_{23} - J_{21}J_{33}) < 0 \tag{S42}$$

$$\sum_{i} M_{ii} > 0 \Leftrightarrow \underbrace{M_{11}}_{\mathcal{O}(\epsilon^{-2})} + \underbrace{M_{22}}_{\mathcal{O}(\epsilon^{-1})} + \underbrace{M_{33}}_{\mathcal{O}(\epsilon^{-1})} > 0$$
$$\Leftrightarrow M_{11} + \frac{\mu R^* (P^* - v_+)}{K\epsilon} - J_{12} J_{21} > 0$$
(S43)

Although it is difficult to continue the further analysis, the above equations clarify that the time scale parameter ϵ affects the stability of the equilibrium. Below, we illustrate an example when $\Delta(R)$ and P(R) are linear functions of R.

⁵⁶⁴ SI 2.4.1 Simple example: linear temptation and fearness

For illustration, we consider the case when both the temptation to the selfishness $\Delta(R)$ and the fearness of the supernatural punishment P(R) are linear functions (i.e., w = u = 1). In this case, the equilibrium where CB, SB, and SN coexist is unique because Eq (S37a) = Eq (S37d) results in a linear equation of R^* . Once the equilibrium is derived, its stability is analysed as follows: Because $\Delta x_1^* + Px_2^* = \Delta$ at this equilibrium,

$$(b-a)x_{\rm CB}^* + px_{\rm SB}^* = b-a \Leftrightarrow x_{\rm Cb}^* \frac{d\Delta}{dR} + x_{\rm SB}^* \frac{dP}{dR} = \frac{d\Delta}{dR}$$
(S44)

$$\Leftrightarrow J_{21} = 0 \tag{S45}$$

569 Similarly,

$$J_{31} = x_{\rm SB}(b-a-p)/\epsilon < 0 \tag{S46}$$

570 Then,

$$M_{11} = -\frac{x_{\rm CB}^*(v_+ - \Delta^*)(P^* - \Delta^*)}{\epsilon^2} < 0.$$
(S47)

⁵⁷¹ Now, the Routh-Hurwitz conditions are written as follows:

$$trJ < 0 \Leftrightarrow \frac{\mu R^*}{K} > \frac{v_+ - P^*}{\epsilon}$$
(S48)

$$\det \mathbf{J} < 0 \Leftrightarrow \frac{(b-a)x_{\rm SB}^*}{R^*} > \frac{\mu}{K}(v_+ - \Delta^*) \tag{S49}$$

$$\sum_{i=1}^{3} M_{ii} > 0 \Leftrightarrow \underbrace{-\frac{x_{\rm CB}(v_{+} - \Delta^{*})(P^{*} - \Delta^{*})}{\epsilon^{2}}}_{<0} + \underbrace{\frac{\mu R^{*}(P^{*} - v_{*})}{K\epsilon}}_{>0} > 0$$
(S50)

The first inequality always holds because $P^* > v_+ > \Delta^*$ should be satisfied if this equilibrium exists. One can easily evaluate the second inequality once the equilibrium is obtained. The third inequality argues that the stability changes over ϵ even when the other parameter values are fixed. When $\epsilon \gg 1$ (i.e., the evolution of human behaviour is small compared to the dynamics of natural resource), $\sum_{i=1}^{3} M_{ii} > 0$ because the first term in the equality can be omitted. In this case, the coexistence of the three strategies is stable if detJ is positive. When $\epsilon \ll 1$ (i.e., the rapid evolution of human behaviour), the equilibrium is unstable because $\sum_{i=1}^{3} M_{ii} \approx M_{11} < 0.$

Note that w = u = 1 indicates that CB cannot stably coexist with SB. When the two strategies coexist, the following equation should be satisfied.

$$\Delta(R) = P(R) \Leftrightarrow b - a = p. \tag{S51}$$

⁵⁸¹ Recall that this equilibrium is stable if and only if

$$\frac{df_{\rm CB}}{dR}|_{R=R^*} < \frac{df_{\rm SB}}{dR}|_{R=R^*} \Leftrightarrow p < b-a.$$
(S52)

Therefore, the case of w = u = 1 has at most four equilibria: fixation of CB, fixation of SB, fixation of SN, or coexistence of the three strategies.

⁵⁰⁴ SI 3 CN cannot stably coexist with the other strategies

This section proves that CN cannot stably coexist with the other strategies without the negative missionary events $(v_{-} = 0)$. We begin the analysis by examining whether CN coexists with one of the three states. First, CN cannot stably coexist with CB because their payoffs are identical for any R (i.e., $f_{CB}(R) = (f_{CN}(R))$ but the positive missionary events alter CN to CB. Second, CN cannot coexist with SB stably. Suppose SB and CN coexist. CB can, however, invade this coexistence due to the positive missionary events. CN cannot coexist with SN because the temptation to the selfishness $\Delta(R)$ alters CN to SN.

Next, we consider the coexistence of three strategies. Suppose CN coexist with CB and SB. At an equilibrium point, the fractions of CB and CN should satisfy the following equations:

$$\begin{cases} x_{\rm CB}^* \left(f_{\rm CB}(R^*) - \bar{f}(R^*) \right) + v_+ \left(x_{\rm CB}^* + x_{\rm SB}^* \right) x_{\rm CN}^* = 0 \\ x_{\rm CN}^* \left(f_{\rm CN}(R^*) - \bar{f}(R^*) \right) - v_+ \left(x_{\rm CB}^* + x_{\rm SB}^* \right) x_{\rm CN}^* = 0 \end{cases}$$
(S53)

$$\Leftrightarrow x_{\rm CB}^* = -\frac{v_+ \left(x_{\rm CB}^* + x_{\rm SB}^*\right) x_{\rm CN}^*}{\left(f_{\rm CB}(R^*) - \bar{f}(R^*)\right)} = -x_{\rm CN}$$
(S54)

where the asterisks represent the values at the equilibrium point. Because x_{CB}^* and x_{CN}^* should be positive, the coexistence of CB, CN, and SB is not feasible. The coexistence of all four strategies is not feasible for the same reason.

⁵⁹⁶ When CN coexist with SB and SN, this coexistence is not stable because CB can invade:

$$\dot{x}_{\rm CN} = x_{\rm CN}^* \underbrace{\left(f_{\rm CN}(R^*) - \bar{f}(R^*)\right)}_{=f_{\rm CB}(R^*) - \bar{f}(R^*)} - v_+ x_{\rm SB}^* x_{\rm CN}^* = 0$$
(S55)

$$\Rightarrow \dot{x}_{\rm CB} = v_+ x_{\rm SB}^* x_{\rm CN}^* > 0. \tag{S56}$$

⁵⁹⁷ Therefore, CN cannot coexist with any of the other three strategies without the negative missionary.

⁵⁹⁸ SI 4 SB cannot stably coexist with SN in the full model

⁵⁹⁹ SB can coexist with the SN in the presence of the negative missionary (c.f., SI 2.3). At the equilibrium,

$$\dot{x}_{\rm SB} = 0$$

$$\Leftrightarrow P(R_b^*) = v_- - v_+. \tag{S57}$$

This equilibrium is feasible only if the negative missionary rate v_{-} is equal to or higher than the positive missionary rate v_{+} because the fearness of the supernatural punishment is non-negative. However, this equilibrium is not stable because

$$\frac{\partial}{\partial x_{\rm SB}} \dot{x}_{\rm SB} = \{ P(R_b^*) - v_- + v_+ \} (1 - 2x_{\rm SB}) = 0.$$
 (S58)

⁶⁰³ In other words, when the fraction of SB changes from the equilibrium due to a small perturbation, the fraction ⁶⁰⁴ cannot return to its original. The coexistence of SB with SN is, therefore, unstable.

⁶⁰⁵ SI 5 Parameter space when the temptation and the fearness are ⁶⁰⁶ nonlinear functions of the natural resource

In the main text, we investigated how the negative missionary rate v_{-} and the exploitation rate by the cooperators *a* affect the evolutionary fate of the human behaviours and the average natural resource availability at the end when the temptation to selfishness $\Delta(R)$ and the fearness of the supernatural punishment P(R) are linear functions of *R* (i.e., w = u - 1). In this section, we analysed the cases when either of the two functions are nonlinear. Remarkably, we investigated the instances where the temptation is a concave (w = 0.5) or convex (w = 2) function while the fearness remains the linear function (u = 1). We also investigated cases where the fearness is a concave (u = 0.5) or convex (u = 2) function while the temptation is linear (w = 1).

The nonlinearity of the temptation w changed the treshold of $P(R_b^*) = \Delta(R_b^*)$. When the temptation was a concave function of R (Fig. S1), the areas where the cooperative believers coexisted with other strategies disappeared, and SB was fixed instead. The concave function shrunk the parameter spaces in which the R was larger than R_b^* at the end of simulations. When the temptation was a convex function of R (Fig. S2), SB was fixed because no real a satisfied $P(R_b^*) = \Delta(R_b^*)$. CB persisted in broader parameter ranges, typically coexisting with the three other strategies.

The nonlinerity of the fearness u, on the other hand, changed the two threshodls $P(R_b^*) = \Delta(R_b^*)$ and $v_- = v_+ - P(R_b^*)$. The nonlinearity resulted in a decrease in the parameter space where CB persisted. When the fear of supernatural punishment was a concave function (Fig. S3), the two thresholds became negative, leading to the fixation of SN in most cases. CB fixated only when the exploitation rates by the cooperatives and the selfish strategies were close. When the fearness of the supernatural punishment is a convex function



Figure S1: Parameter space when the temptation is a concave function

Similar to Fig. 5 in the main text, but the temptation to selfishness was a concave function in this figure (w = 0.5). The remaining parameter values were identical to Fig. 5.



Figure S2: Parameter space when the temptation is a convex function

Similar to Fig. 5 in the main text, but the temptation to selfishness was a convex function in this figure (w = 2). The remaining values were identical to Fig. 5. The selfish believer cannot be evolutionarily stable in this case because no real *a* satisfied $P(R_b^*) = \Delta(R_b^*)$. The horizontal dashed line vanished for this reason.



Figure S3: Parameter space when the fearness is a concave function

Similar to Fig. 5 in the main text, but the fearness of the supernatural punishment was a concave function in this figure (u = 0.5). The remaining parameter values were identical to Fig. 5. As in the main text, we analysed the parameter ranges $0 \le v_{-} \le 0.1$ and $a \le a \le 0.79$.



Figure S4: Parameter space when the fearness was a convex function

Similar to Fig. 5 in the main text, but the fearness of the supernatural punishment was a convex function in this figure (u = 2). The rest of the parameter values were identical to Fig. 5. As in the main text, we analysed the parameter ranges $0 \le v_{-} \le 0.1$ and $a \le a \le 0.79$.

(Fig. S4), the two thresholds became larger than in the linear case (Fig. 5). As a result, SB fixated unless the exploitation rate by the cooperators was close to that of the selfish strategies. These two cases show limited areas where the resource availability remained higher than the minimum value R_b^* .

In short, while the nonlinearity in the fearness of the supernatural punishment decreased the parameter space where CB can persist, a convex function of the temptation increased such parameter space.