# Human-environment feedback and the consistency of proenvironmental behaviour

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## <sup>1</sup> Abstract

Addressing global environmental crises such as climate change requires the adoption of con-2 sistent proenvironmental behaviour by a large part of a population. Identifying the main 3 determinants of proenvironmental behavioural consistency remains challenging. Here, we ask 4 how the individual assessment of environmental actions interacts with social norms to shape 5 the degree of behavioural consistency, and how this feeds back to the perceived environmental 6 state. We develop a stochastic individual-based model involving the coupled dynamics of a 7 population and its perceived environment, assuming that individuals can switch between two 8 alternate behaviours differing in their environmental impact. After showing that the system 9 can be approximated by ordinary differential equations and associated fluctuations, we study 10 the population-environment stationary state. We show that behavioural consistency depends 11 on the balance between individual assessment and social interactions while being little sensi-12 tive to the environmental reactivity. Inconsistent proenvironmental behaviour caused by the 13 environmental feedback can be countered by the social context provided the proenvironmental 14 social norm is strong enough. Establishing such a social norm (through e.g. communication 15 or public policy) thus appears critical for consistent proenvironmental behaviour. Noticingly, 16 the combined social and environmental feedbacks then prove effective at establishing consistent 17 proenvironmental behaviour even at high individual cost. 18

<sup>19</sup> Keywords: Global change, stochastic model, social norms, timescales, fluctuations, payoffs

## 20 1 Introduction

Why don't we all act more decisively in the face of global environmental crises such as climate 21 change or biodiversity loss? Achieving climate and biodiversity targets set by international 22 agreements (e.g. Paris accord, Aichi convention) ultimately requires consistent behavioural 23 changes across societies. At the level of individuals, limiting climate change or biodiversity loss 24 requires to make consistent consumer choices with reduced net environmental impact. As citi-25 zens, individuals must consistently promote governmental policies that favor proenvironmental 26 actions. Leaders and senior managers, as individuals, should make consistent decisions to influ-27 ence greenhouse gas emissions and natural resource use by large organizations and industries. 28 For individuals, adopting proenvironmental behaviour is generally a difficult decision. Indeed 29 the decision amounts to accepting certain short-term costs and reductions in living standards 30 in order to mitigate against higher but uncertain losses that may be far in the future [14]. In-31 dividual behavioural responses to this collective-risk social dilemma [32] are not all-or-nothing, 32 however. Between those who unconditionally accept or unconditionally deny the need for action 33 towards environmental sustainability, the vast majority of people do not engage consistently in 34 either way. Rather, non-ideologically polarized individuals tend to show inconsistent behaviour 35 as they change opinion, revise their intention, or switch behaviour during their lifetime, possibly 36 on very short timescales [7]. 37

For example, individuals who engage in some kind of proenvironmental action may lose 38 motivation to "take the next step". In this case, action limits intention for more, a pattern 39 called tokenism [14]. In the same vein, the rebound effect occurs when some mitigating effort is 40 diminished or erased by the individual's subsequent actions [15]. For example, after acquiring a 41 more fuel-efficient vehicle (an active mitigating behaviour), owners tend to drive them farther, 42 in effect reverting to their baseline environmental impact [28]. Other patterns of inconsistent 43 behaviour involve responses to extreme climatic events. Exposure to a climate-related hazard 44 such as wildfires increases support for costly, pro-climate ballot measures in subsequent local 45 elections [20]. But the degree of personal concern about climate change is related to the 46 temperature anomaly only over the past 12 months [10]. Thus, outside of the most politically 47 polarized groups, the influence of environmental anomalies can be strong, but it decays rapidly 48 [19]. 49

Here we propose to analyse the individual dynamics of environmental behaviour in the con-50 text of behaviour-environment feedbacks [38]. In this framework, the environment is perceived 51 by individuals as fluctuating and changing, while perceived environmental variations them-52 selves are shaped by individual opinions and actions. Schill and al.'s [38] framework builds on 53 cognitive psychology, behavioural economics, and sustainability science, to develop the two-fold 54 hypothesis: (i) individuals' opinions are made both in relative isolation, given the perceived 55 environmental state, and in response to the socio-cultural context, through interactions with 56 others; and (ii) the socio-cultural and environmental contexts change continuously as individ-57

<sup>58</sup> uals form opinions, make decisions, and act. Such a framework is needed to capture the fact <sup>59</sup> that we create socio-cultural and environmental contexts that change dynamically with and <sup>60</sup> feed back continuously to our behaviour.

Recently, several behaviour-environment models, akin to replicator models of game theory, 61 have been analyzed where human behaviour and a natural resource such as farmland [12], 62 water [41] or forest [4] jointly evolve. A key aspect of these behaviour-environment models 63 based on 'imitation dynamics' [21] is that individuals' behavioural decisions are only made in 64 the context of their interaction with others. When interacting with others, individuals evaluate 65 the relative cost of their behaviour or intention, which may depend on the perceived state of 66 the environment; and they respond to social norms (adhere to or reject a specific behaviour). 67 Thus, such imitation dynamics model ignore the individual (istic) component of the decision, 68 based on the perception of the environmental state and not directly tied to social encounters. 69 Moreover, the time scales at which the social and environmental processes operate are not 70 explicitly defined. This makes it difficult to interpret these models in terms of dynamics of 71 *individual* behaviour. 72

Here we rigorously construct a simple mathematical model based on individual-level rules 73 to investigate the determinants of individual proenvironmental consistency. In particular, we 74 address how the individual assessment of environmental actions interacts with social norms to 75 shape the degree of behavioural consistency, and how this feeds back to the perceived envi-76 ronmental state. To overcome the limitations of previous behaviour-environment models, our 77 model assumes that any given individual impacts the environment to a degree determined by 78 their behaviour, and the individual can change their behaviour stochastically in response to both 79 social interactions and their own perception of the environment. In our model, behaviour can be 80 inconsistent as the individuals can switch behaviour during their lifetime, because of individual 81 assessment of the environmental state, or social pressure; reciprocally, the environmental state 82 changes in response to individuals' behaviour. The environment and the individuals' behaviour 83 are considered as continuous and discrete variables, respectively, and the different processes 84 affecting the state of the behaviour-environment system play out on different time scales. We 85 ask whether larger costs of, or weak social pressure on, proenvironmental behaviour make in-86 consistency more likely; and whether a slower pace of change in the perceived environmental 87 state can promote consistency. 88

## $_{89}$ 2 Model

We consider a population of size N. Individual behaviour and perceived environmental state are modeled on a short enough timescale such that N remains constant. The variable Emeasures the perceived environmental state on a continuous scale, with larger E meaning that the environment is perceived as more degraded. Each individual can express two behaviours: baseline (denoted by B) and active (denoted by A). When expressing the A behaviour, an <sup>95</sup> individual actively seeks to reduce their environmental impact compared to the baseline impact

 $_{96}$  of the *B* behaviour. An individual in state *A* increases the perceived environmental impact of

<sup>97</sup> the population by an amount  $l_A$ , which is less than the environmental impact,  $l_B$ , of behaviour

 $_{98}$  B (per capita). Any individual may switch between behaviours A and B.

At any time t, the perceived environmental state and the numbers of individuals who are performing A or B are denoted by  $E_t^N$ ,  $N_t^{A,N}$  and  $N_t^{B,N}$ , respectively. Since the population size is constant we have  $N_t^{B,N} = N - N_t^{A,N}$ . Hereafter we derive a model for the joint dynamics of the frequency of the A behaviour in the population,  $X_t^N = \frac{N_t^{A,N}}{N}$ , and the perceived environmental state,  $E_t^N$ . Notations of the model are summarized in Tab. 1.

## <sup>104</sup> 2.1 Environment dynamics

We assume that the dynamics of the perceived environmemental state  $E_t^N$  follows a deterministic continuous process. Each individual in the population has the same perception of the environment. The dynamics of  $E_t^N$  is driven by the ordinary differential equation

$$\dot{E}_t^N = h(X_t^N, E_t^N)$$

where h captures the environmental impact of the two behaviours given their frequency, according to

$$h(x,e) = \ell e(l_A x + l_B (1-x) - e).$$
(1)

Parameter  $\ell$  represents the timescale at which individuals' behaviour affects the perceived environmental state  $E_t^N$ : the higher  $\ell$ , the faster the perceived environmental state changes due to individuals' behaviour.

The function h is chosen such that in a population where all individuals express behaviour A (B, respectively), the rate of change of the environment perceived as minimally (maximally) degraded is proportional to  $l_A$  ( $l_B$ ) and the stationary value of the perceived environmental state is  $l_A$  ( $l_B$ ). In a population where both behaviours are expressed, the perceived environmental state varies between  $l_A$  and  $l_B$ .

## 113 2.2 Behaviour dynamics

Two factors influence individual behaviour: social interactions and individual assessment of the environmental state.

#### **116** Social interactions

Any individual may at any time switch between behaviours A and B as a result of social interactions. The rate at which an individual changes its behaviour in the context of social

interactions depends on the attractiveness of the alternate behaviour, which is determined bythe perceived payoff differential between the two behaviours, and the social norm.

Formally, an individual with behaviour i switches to behaviour j via social interactions at rate

$$\lambda_{i \to j}^N(X^N) = N^2 \kappa X^N (1 - X^N) \lambda_j^N(X^N), \qquad (2)$$

where  $\lambda_i^N(x)$  is the individual attractiveness of behaviour i,  $N^2 \kappa X^N(1 - X^N)$  is the number of potential encounters, and  $\kappa$  is a scaling parameter controlling the rate of switching behaviour via social interactions. For example, only a fraction  $\kappa$  of the total population may be observable by any given individual at any given time. The individual attractiveness of behaviour i is taken of the form

$$\lambda_i^N(X^N) = \frac{1}{N} \left( \gamma_i + \delta_i g_i(X^N) \right), \tag{3}$$

where  $\gamma_i$  is the payoff from adopting behaviour *i*, and  $\delta_i$  is the social pressure for behaviour *i*. As a result, the individual rate of behavioural switch from *i* to *j* is

$$\lambda_{i \to j}^N(X^N) = N \kappa X^N (1 - X^N) (\gamma_j + \delta_j g_j(X^N)).$$
(4)

We further assume

$$g_A(X^N) = X^N,$$
  

$$g_B(X^N) = 1 - X^N$$
(5)

reflecting that social influence is a coercive mechanism which encourages conformism.

#### 122 Individual assessment

Any individual may also switch behaviour at any time based on their assessment of the state of the environment. Such behavioural switch occurs at the individual rate

$$\tau_{i \to j}^N(X^N, E^N) = Ng_i(X^N)\tau_j(E^N), \tag{6}$$

where  $g_A(X^N) = X^N$  and  $g_B(X^N) = 1 - X^N$  (as above).  $\tau_A$  and  $\tau_B$  must capture the fact that individuals tend to adopt the alternate behaviour when they perceive the environmental impact of their current behaviour as relatively high, compared to the alternate behaviour. The simplest form then is

$$\tau_A(E^N) = \tau(E^N - l_A)$$
  

$$\tau_B(E^N) = \tau(l_B - E^N)$$
(7)

where parameter  $\tau$  sets the timescale of behavioural switch from individual assessment.

#### <sup>124</sup> 2.3 Dynamics of the behaviour-environment stochastic process

The dynamics of the coupled behaviour-environment process  $(X_t^N, E_t^N)$  are stochastic, driven by the probabilistic events of individual switch between the baseline (B) and active (A) behaviours, under the joint effects of social interactions and individual assessment, and the deterministic response of the perceived environmental state. Mathematically, the effects of all possible events (individual behavioural switches, change in perceived environment) on the state of the Markovian system  $(X_t^N, E_t^N)_{t\geq 0}$  are captured by the infinitesimal generator  $L^N$ of the stochastic process  $(X_t^N, E_t^N)$ . For  $(x, e) \in [0, \frac{1}{N}, \cdots, 1] \times \mathbb{R}^+_*$  and a test function  $f \in \mathcal{C}_b^1([0, \frac{1}{N}, \cdots, 1]] \times \mathbb{R}^+_*, \mathbb{R})$ , we have

$$L^{N}f(x,e) = N^{2}\kappa x(1-x)\lambda_{A}^{N}(x)\left[f\left(x+\frac{1}{N},e\right)-f\left(x,e\right)\right]$$
  
+  $N^{2}\kappa x(1-x)\lambda_{B}^{N}(x)\left[f\left(x-\frac{1}{N},e\right)-f\left(x,e\right)\right]$   
+  $N(1-x)\tau_{A}(x,e)\left[f\left(x+\frac{1}{N},e\right)-f\left(x,e\right)\right]$   
+  $Nx\tau_{B}(x,e)\left[f\left(x-\frac{1}{N},e\right)-f\left(x,e\right)\right]$   
+  $h(x,e)\frac{\partial f(x,e)}{\partial e}.$  (8)

Individuals switch behaviour at a given time t for a given state of the system  $(X_t, E_t)$  with a 133 probability given by Eq. (8). In this expression, the first and second rows account for individual 134 behavioural switches due to social interactions (from B to A or A to B, respectively). For 135 instance, the rate at which a  $B \to A$  switch occurs because of social interactions (first row) 136 is proportional to N(1-x), the number of individuals adopting behaviour B;  $\kappa Nx$ , the rate 137 of social interaction between a single individual adopting B and individuals adopting A; and 138  $\lambda_A(x)$ , the social attractiveness of a single individual adopting A. The third and fourth rows 139 account for switches because of individual assessment of the perceived environment state. For 140 instance, the rate at which a  $B \to A$  switch occurs because of the environment (third row) 141 is proportional to N(1-x), the number of individuals adopting B; and  $\tau_A(x,e)$ , the rate at 142 which an individual in state B adopts the alternative behaviour A after assessing the impact 143 of its behaviour on the perceived state of the environment. Finally, the last row accounts 144 for changes in the perceived environmental state depending on the frequency. The process 145 defined by Eq. (8) is called a Piecewise Deterministic Markov Process where the population 146 state (frequencies of behaviours) probabilistically jumps at each change in individual behaviour 147 while the environmental state deterministically and continuously changes between jumps. 148

Equation (8) captures the fact that individuals' behaviour is generally inconsistent, *i.e.* individuals can change their behaviour depending on their ecological and social environments, and their own experience [13, 7]. For individual behaviour to be consistent, social interactions with the alternate behaviour must be rare, the attractiveness of the alternate behaviour must be low, and/or individuals rarely evaluate their behaviour against the perceived environment state. Note that the model assumes that individuals do not differ in personality: all individuals have the same intrinsic propensity to change their behaviour (or not) across time.

## <sup>156</sup> 2.4 Dynamical system approximation for large populations

In the Supplementary Note [11], we provide a mathematical proof that, assuming that the population size N is very large, the sequence of stochastic processes  $(X^N, E^N)_{N \in \mathbb{N}^*}$  converges in distribution to the unique solution of the following system (x, e) of ordinary differential equations

$$\frac{dx}{dt} = \kappa x (1-x) [\lambda_A(x) - \lambda_B(x)] + [\tau_A(e)(1-x) - \tau_B(e)x], 
\frac{de}{dt} = \ell e (l_A x + l_B(1-x) - e).$$
(9)

with initial conditions denoted by  $(x_0, e_0)$ . The first equation governs the frequency x of the active behaviour, A. In the right hand side, the first term measures behavioural switch due to social interactions; the second term measures behavioural switch due to individual assessment. The second equation in System (9) drives the dynamics of the perceived environmental state, e. The terms  $\lambda_A(x)$  and  $\lambda_B(x)$  follow from Eq. (3), (4) and (5)

$$\lambda_A(x) = \gamma_A + \delta_A x,$$
  

$$\lambda_B(x) = \gamma_B + \delta_B(1 - x)$$
(10)

and  $\tau_A(e)$  and  $\tau_B(e)$ , from Eq. (7)

$$\tau_A(e) = \tau(e - l_A),$$
  

$$\tau_B(e) = \tau(l_B - e).$$
(11)

In the rest of the paper, the payoff differential, or payoff difference between behaviours A and B, will be denoted by  $\beta$ 

$$\beta = \gamma_A - \gamma_B. \tag{12}$$

We say that the active behaviour A is *costly* when the payoff differential,  $\beta$ , is negative. The payoff differential may be positive if, for example, the active behaviour A is actually incentivized. Combining Eq. (10)-(12) in Eq. (9) lead to the following model equations

$$\frac{dx}{dt} = \kappa x (1-x) [\beta + \delta_A x - \delta_B (1-x)] + \tau [e - l_A (1-x) - l_B x],$$

$$\frac{de}{dt} = \ell e (l_A x + l_B (1-x) - e).$$
(13)

<sup>157</sup> We will denote the deterministic solution of Eq. (9) by (x, e). If x converges to 1, individuals <sup>158</sup> perform behaviour A most of the time, which means that the individual switching rate from A<sup>159</sup> to B vanishes. In other words, behaviour A is expressed consistently. If x converges to 0, the <sup>160</sup> individual switching rate from B to A vanishes and behaviour B is expressed consistently. In <sup>161</sup> all other cases, individual behaviour is inconsistent.

## <sup>162</sup> 2.5 Quantifying the effect of individual stochasticity

Even though the individual rates of behavioural switching are deterministic functions, the actual switches occur probabilistically. As a consequence, in a finite population the actual proportion of the population expressing one or the other behaviour at any point in time departs from the deterministic expectation. How much randomness there is in the behaviour's frequency in the population can be evaluated by analysing the fluctuations of the stochastic model around the deterministic limit.

To this end, we use the central limit theorem associated to the convergence of the stochastic process  $(X_t^N, E_t^N)_{t \in [0,T]}$  to the deterministic solution of Eq. (9). We therefore introduce  $(\eta_t^N)_{t \in [0,T]} = (\eta_t^{A,N}, \eta_t^{E,N})_{t \in [0,T]} = (\sqrt{N}(X_t^N - x_t, E_t^N - e_t))_{t \in [0,T]}$ , where (x, e) is the deterministic solution of Eq. (9) and  $(X^N, E^N)$  is the stochastic process. Assuming that  $\eta_0^N$  converges in law to  $\eta_0$ , when  $N \to \infty$ , the process  $(\eta_t^N)_{t \in [0,T]}$  converges in law to a Ornstein-Uhlenbeck type process  $(\eta_t)_{t \in [0,T]} = (\eta_t^A, \eta_t^E)_{t \in [0,T]}$  and we have

$$(X_t^N, E_t^N) = (x_t, e_t) + \frac{1}{\sqrt{N}} (\eta_t^A, \eta_t^E) + o\left(\frac{1}{\sqrt{N}}\right).$$

The process  $(\eta_t)_{t \in [0,T]} = (\eta_t^A, \eta_t^E)_{t \in [0,T]}$  satisfies,  $\forall t \in [0,T]$ :

$$\eta_t^A = \eta_0^A + \int_0^t [(\kappa(1 - 2x_s)(\gamma_A - \gamma_B - \delta_B + (\delta_A + \delta_B)x_s) - \tau(l_B - l_A))\eta_s^A + \tau\eta_s^E]ds + \int_0^t \sigma(x_s, e_s)dW_s,$$
(14)  
$$\eta_t^E = \eta_0^E + \int_0^t \ell[(l_A - l_B)e_s\eta_s^A + (l_Ax_s + l_B(1 - x_s) - 2e_s)\eta_s^E]ds.$$

where

$$\sigma(x,e) = \sqrt{\kappa x (1-x)(\lambda_A(x) + \lambda_B(x)) + \tau_A(e)(1-x) + \tau_B(e)x},$$
(15)

and W is a standard Brownian motion (see Supplementary Note [11] for mathematical detail).

Note that the drift and variance are functions of the solution of the deterministic system (9). The variance is the sum of the overall jump rates in the population and only affects the behaviour frequency (not the perceived environmental state).

## 173 2.6 Simulations and numerical analysis

For the stochastic process, the dynamics of individual behaviours' frequency (by stochastic jumps) is jointly simulated with the dynamics of the perceived environment (by deterministic changes, continuously in time between the population stochastic jumps). Random times are for any N drawn according to an exponential distribution of parameters  $\xi^N$ , where

$$\xi^N > N \sup_{x,e} (\kappa(\lambda_A(x) + \lambda_B(x)) + \tau_A(e) + \tau_B(e)).$$
(16)

At each of these times, we update our variables of interest. There are three possible cases: either no individual changes their behaviour in the population, or one individual switches from B to A, or one individual switches from A to B. The perceived environment is changed using a Euler scheme between two events in the population.

Without loss of generality, parameters  $\kappa$  and  $l_B$  are fixed to 1 (default values for parameters 178 used in numerical analyses are summarized in Tab. 1). We analyse the properties of the 179 stochastic and deterministic models for values of  $\delta_A$  and  $\gamma_A$  spanning the whole range of possible 180 values while keeping  $\delta_B$  and  $\gamma_B$  constant. Parameters are varied across a discrete grid. We 181 search for fixed points by computing the zeros of the polynomial given by Eq. (18). Local 182 stability is tested by computing the Jacobian of the system. We use the Poincaré-Bendixson 183 theorem to check the absence of limit cycle (Th.1.8.1 in [18], see also Supplementary Material 184 [11]). When the existence of a stable limit cycle in addition to an attractive fixed point cannot 185 be excluded, we simulate the dynamical system for different initial conditions. Would there be 186 a limit cycle crossing the trajectory of the simulations, the trajectory would be trapped around 187 the limit cycle and not converge to its stable fixed point. Otherwise, all trajectories converge 188 to the equilibrium, thus excluding the existence of a limit cycle. 189

## 190 **3** Results

<sup>191</sup> We first describe the dynamics of the large-population model in the absence of environmental <sup>192</sup>feedback ( $\tau = 0$  in Eq. (9)). When the environmental feedback is included, we investigate the <sup>193</sup>effect of all parameters to identify those that control behavioural consistency: payoff differential, <sup>194</sup>social norm threshold, individual environmental impacts and environmental impact differential, <sup>195</sup>individual sensitivity to the environmental state, and reactivity of the environment. Then, we <sup>196</sup>study the individuals behaviour and its variance at the stationnary state. Finally, we ask how <sup>197</sup>incremental behavioural changes would affect the perceived environmental state.

## <sup>198</sup> 3.1 Behaviour dynamics in the absence of environmental feedback

In the absence of environmental feedback (i.e. no individual assessment,  $\tau = 0$ ), individuals may switch behaviour only upon encountering other individuals, i.e. through social interactions. Equation (9) then reduces to the standard imitation dynamics (or replicator) equation

$$\frac{dx}{dt} = p_0(x) = \kappa x (1-x) [\beta + \delta_A x - \delta_B (1-x)].$$
(17)

The model admits three fixed points,  $x_0^* = 0$ ,  $x_1^* = 1$  and  $x^* = \frac{\beta + \delta_B}{\delta_A + \delta_B}$ . If  $x^* < 0$  (resp.  $x^* > 1$ ), then  $x_1^* = 1$  (resp.  $x_0^* = 0$ ) is globally stable. If  $0 < x^* < 1$ , then the system is bistable; convergence to  $x_1^* = 1$  occurs if the initial frequency of the active behaviour is higher than  $x^*$ . In other words, the whole population may stick to the active behaviour A either if A is perceived as rewarding compared to B ( $\gamma_A > \gamma_B$ ) or, otherwise, if the cost of A is not too large and the social pressure on behaviour A is strong enough  $(\gamma_A + \delta_A > \gamma_B)$ . When neither condition is satisfied, the baseline behaviour B will prevail in the population. Note that when the payoff differential  $\beta$  is null, the outcome is entirely determined by social pressures and in this case, the frequency threshold  $x^*$  is equal to  $\frac{\delta_B}{\delta_A + \delta_B}$ , a term that we call *social norm threshold*. In general ( $\beta \neq 0$ ), the probability of behavioural switch betwen A and B depends on the payoff differential,  $\beta$ , and the social norm threshold,  $\frac{\delta_B}{\delta_A + \delta_B}$ .

## 210 3.2 Effect of environmental feedback on behaviour dynamics

As expected, environmental feedback alone can explain behavioural inconsistency. By taking 211  $\tau > 0$  in Eq. (7) and  $\kappa = 0$  in Eq. (9), individual behaviour is influenced by the perceived 212 environmental state and not by social interactions. In this case, the Eq. (9) possesses only 213 one stable equilibrium  $(x^*, e^*) = (\frac{1}{2}, \frac{l_B + l_A}{2})$ . Thus, as individuals switch behaviour, each of 214 them will in the long run spend as much time adopting behaviour A as B, irrespective of 215 the environment reactivity,  $\ell$ , or individual environmental impacts,  $l_A$  and  $l_B$ . With no social 216 interactions ( $\kappa = 0$ ), the payoffs  $\gamma_A$  and  $\gamma_B$  do not affect the individuals' inconsistency either, 217 since the payoffs only play a role when individuals can compare them, which is assumed to 218 require social interactions. 219

By setting both  $\tau > 0$  in Eq. (7) and  $\kappa > 0$  in Eq. (9), the effect of environmental feedback combines with the effect of social interactions. As in the case without environmental feedback (cf. previous subsection), the model predicts up to three equilibria, given by the zeros of

$$p(x) = p_0(x) + \tau (l_B - l_A)(1 - 2x), \tag{18}$$

that are nonegative and less than (or equal to) one. The effect of the environmental feedback on its own can be highlighted by comparing Eq. (17) at its stable equilibria with the value of Eq. (18) at the same state (i.e.  $x^* = 0$  or  $x^* = 1$ ). The effect of the environmental feedback is then given by the sign of  $p(0) = \tau(l_B - l_A) > 0$  and p(1) = -p(0) < 0 showing that the equilibria of the system necessarily become internal, as illustrated by the disappearance of the yellow region between Fig. 1b to Fig. 2d.

The roots of Eq. (18) also show that the number of equilibria is likely influenced by the social interaction rate,  $\kappa$ , the payoff differential,  $\beta$ , the social norm threshold,  $\frac{\delta_B}{\delta_A + \delta_B}$ , and the combination (product) of the individual sensitivity to the environment,  $\tau$ , and differential environmental impact,  $l_B - l_A$ . Parameter  $\ell$ , the environment reactivity, does not affect the number of equilibria but it affects their stability.

The mathematical stability analysis of Eq. (18) finally shows that the combination of individual sensitivity to the environment,  $\tau$ , and environmental impact differential,  $l_B - l_A$ , is indeed a key determinant of the system dynamics, qualitatively. When the product  $\tau(l_B - l_A)$ 

are small enough, there is one (globally stable) or three (two stable, one unstable) equilibria; 234 the stable equilibrium always being close to  $x^* = 0$  or  $x^* = 1$ , or the two stable equilibria 235 being close to  $x^* = 0$  and  $x^* = 1$ . When the product  $\tau(l_B - l_A)$  is large enough, there is 236 only one equilibrium, this equilibrium can be stable or unstable (here necessarily a limit cycle) 237 depending on environmental reactivity  $\ell$ . In other words, if the individual sensitivity to the 238 environment is strong enough and/or the environmental impact differential is large, the model, 239 as expected, predicts behavioural inconsistency, with individuals frequently switching between 240 active and baseline behaviours. In contrast, with a relatively weak sensitivity to the environ-241 ment and a small environmental impact differential, the model predicts that individuals will 242 adopt a consistent behaviour, either expressing the active behaviour most of the time, or the 243 baseline behaviour most of the time. 244

## <sup>245</sup> 3.3 Conditions for propagation and consistency of active behaviour

Figure 2 shows that environmental feedback by itself can cause behavioural inconsistency 246 even when one of the behavioural options is highly beneficial. In contrast, active behaviours 247 that are low-incentivized or even costly can be propagated and stabilized when the environmen-248 tal feedback is combined with strong conformism for the active behaviour. Indeed, on the one 249 hand, low-incentivized active behaviour (i.e.  $\beta$  slightly positive) can be propagated uncondi-250 tionally (no bistability) and adopted consistently (yellow regions in Fig. 2a-c). If the individual 251 sensitivity to the environment is low or the behavioural difference is sufficiently small (yellow 252 vertical strip corresponding to  $\beta$  slightly positive in Fig. 2a-c), then the social norm threshold 253 has a minor influence on the outcome; otherwise, the consistent adoption of low-incentivized 254 active behaviour requires a low social norm threshold, i.e., strong enough conformism among 255 active individuals (yellow area in the bottom right of Fig. 2d-f). On the other hand, the active 256 behaviour can be propagated unconditionally (no bistability) and adopted consistently even 257 if it carries a net cost (i.e. negative payoff differential), provided environmental reactivity is 258 fast enough and the social norm threshold is sufficiently low, i.e., conformism among active 259 individuals is strong enough (yellow area in bottom left of Fig. 2a-c). 260

<sup>261</sup> Changing the balance between social interaction and individual assessment (i.e. the balance <sup>262</sup> between the parameter  $\kappa$  and  $\tau$ ) affects the consistency of active behaviour. The higher  $\tau$  is, the <sup>263</sup> more inconsistent the active behaviour gets (Fig. 2g-i). Each column of the Figure 2 illustrates <sup>264</sup> a different balance between the parameter  $\kappa$  and  $\tau$ .

Decreasing environmental reactivity causes the globally stable equilibrium to lose its stability and be replaced with a limit cycle. In this case, individuals will switch behaviour at a rate that is itself changing over a slower timescale set by the environmental reactivity. The slow timescale of environmental reactivity creates a time lag between the perceived environmental state and individuals' behaviour, generating periodic oscillations in the switching rates.

## 3.4 Behavioural inconsistency due to stochasticity at stationnary state

The finite size of a population causes random fluctuations in the frequency of the behaviours, 272 even asymptotically around the equilibrium values predicted by the deterministic model. The 273 variance of the asymptotic fluctuations is always large when the environmental feedback is 274 strongest (large product  $\tau(l_A - l_B)$ ), in relation with the equilibrium frequency being close 275 to 0.5 (results not shown). With weaker environmental feedback, the asymptotic fluctuation 276 variance is influenced by the payoff differential and the social norm threshold (Fig.(3)). It 277 is relatively large for low positive payoff differential combined with medium to large social 278 norm threshold (i.e. medium to low social pressure among active individuals) (lighter areas 279 in Fig. 3). In contrast, the variance is very small at low values of the social norm threshold, 280 irrespective of the payoff differential (dark blue horizontal strip at the bottom of Fig. 3a-c). 281 In conclusion, behavioural inconsistency due to stochasticity at stationnary state depends on 282 a subtle balance between the payoff differential  $\beta$  and the social norm threshold,  $\frac{\delta_B}{\delta_A + \delta_B}$ . The 283 variance at stationnary state is the hightest when the payoff differential and the social norm 284 threshold have similar intensity but favour different behaviours. 285

## 3.5 Robust environmental impact reduction through incremental behavioural change

Environmental feedback tends to generate behavioural inconsistency, which eventually limits 288 the environmental impact reduction of active behaviour. This is especially true if the environ-289 mental impact differential is large (Fig. 4a,b), in which case active behavioural consistency 290 in conjunction with a large environmental impact reduction can be achieved only if the social 291 pressure in favor of the active behaviour is extremely strong (yellow horizontal strip at the bot-292 tom of Fig. 4a). However, by allowing for the unconditional propagation of low-incentivized or 293 even costly active behaviour with a small environmental impact differential, the environmental 294 feedback opens a path towards robust environmental impact reduction (Fig. 4c-f). 295

The general principle is to target a sequence of incremental behavioural change, each con-296 tributing a small reduction of environmental impact. According to the results presented in the 297 previous subsections, an active behaviour A with a slightly smaller environmental impact than 298 baseline behaviour B (small  $l_A - l_B$ ) will propagate and be expressed consistently provided A 299 is sufficiently incentivized (positive payoff differential,  $\beta > 0$ ) or its net cost (negative payoff 300 differential,  $\beta < 0$  is compensated by social pressure (high enough  $\delta_A$  hence low  $\frac{\delta_B}{\delta_A + \delta_B}$ ). Once 301 behaviour A is established, it becomes the common baseline behaviour where individuals may 302 start expressing a new active behaviour A', with lower environmental impact, and, in the worst 303 case scenario, a larger cost. In the latter case, a stronger social pressure (higher  $\delta_A$  hence lower 304  $\frac{\delta_B}{\delta_A+\delta_B}$ ) may compensate for the larger cost and ensure that the active behaviour A' propagates 305 and becomes expressed consistently, instead of A. 306

Thus, in a system where social conformism for active behaviour can increase (increasing  $\delta_A$ hence decreasing  $\frac{\delta_B}{\delta_A+\delta_B}$ ) in relation with more effective active behaviour (lower  $l_A$ ) and/or the perception of reduced environmental impact (lower  $E^*$ ), a substitution sequence of gradually more active (lower  $l_A$ ) and more costly (more negative  $\beta$ ) behaviours can take place, driving a significant decrease in the perceived environmental impact ( $E^*$  decreasing to arbitrarily low levels).

Finally, potentially small populations, social pressure on the more active behaviour is also an 313 important factor of the robusteness of this pathway towards reduced environmental impact. As 314 shown in the previous section, the finiteness of the population generates stochastic fluctuations 315 in behaviour frequency, and the amount of fluctuations is sensitive to social pressure (Fig. 3). 316 While very little stochastic fluctuation is expected in the active behaviour frequency once costly 317 active behaviour is established in conjunction with strong social pressure for this behaviour 318 (negative  $\beta$ , high  $\delta_A$ , see dark blue horizontal strip at the bottom of Fig. 3a-c), the initial 319 state and steps of the incremental sequence could be affected by the large fluctuations that are 320 expected with a positive payoff differential and weak social pressure for A (large social norm 321 threshold, see light areas in upper right region of Fig. 3a-c). Whether a new behaviour A'322 more active than A could propagate in a system where A has not been adopted consistently 323 (reflected by x significantly fluctuating away from 1) is beyond the scope of this model and 324 warrants furher mathematical investigation. 325

## 326 4 Discussion

In the face of global environmental crises such as anthropogenic climate change, many peo-327 ple who are not ideologically polarized may form proenvironmental intentions and yet fail to 328 engage consistently in proenvironmental action. Using Schill and al.'s [38] conceptual frame-329 work of behaviour-environment feedbacks, we developed a simple mathematical model to study 330 how social and environmental feedbacks jointly influence proenvironmental behavioural consis-331 tency. Individuals are modeled as agents who can engage in and switch repeatedly between 332 two behaviours: the baseline behaviour B with environmental impact measured by  $l_B$  and the 333 active behaviour A with (reduced) environmental impact  $l_A$ . As individuals interact among 334 themselves and with their environment, they shape their social and environmental context; the 335 social context then feeds back to individual behaviour via social interactions, while the state of 336 the environment feeds back to behaviour via individual assessment. The social feedback is pos-337 itive: conformism tends to promote behavioural consistency among individuals expressing the 338 same behaviour. The environmental feedback is negative: individuals favour proenvironmental 339 behaviour when the environmental state is perceived as worsening; they are more likely to shift 340 to baseline behaviour when the environmental state is perceived as improving. As expected, 341 the negative environmental feedback by itself is a cause of behavioural inconsistency whereas 342 the positive feedback of conformism can promote behavioural consistency. 343

To resolve the joint influence of these two feedbacks, we rescaled our stochastic individual-344 level model to obtain a macroscopic model of behaviour-environment dynamics. The macro-345 scopic model takes the form of a system of ordinary differential equations in the state variable 346 x (frequency of active behaviour at any time t) and e (perceived level of environmental degra-347 dation at any time t). This derivation, whereby a simple differential equation model is obtained 348 rigorously from a stochastic model, highlights three important timescales in the system, which 349 control the behaviour-environment dynamics: the timescale of social interactions, set by the 350 encounter rate  $\kappa$ ; the timescale of individual assessment, set by parameter  $\tau$ ; and the timescale 351 of change in the perceived environment, set by parameter  $\ell$ . 352

When the timescale of individual assessment is fast relative to social interactions, the envi-353 ronmental feedback dominates the system dynamics, maintaining inconsistent behaviour. The 354 relative cost of proenvironmental behaviour has no influence on the outcome, which is also 355 largely independent of the level of proenvironmental conformism. This is because both factors 356 (set by the payoff differential  $\beta$  and the social norm threshold) only influence behavioural de-357 cisions in the context of social interactions. The relatively fast individual assessment timescale 358 may originate from individuals having more confidence in their own evaluation of costs and 359 benefits than in others' influence. This is known to occur, for instance, when the decision to 360 be made carries a lot of personal weight [3, 33] or when individuals have grown up in a very 361 favourable environment [24]. 362

When individual assessment is slow compared to social interactions, the social feedback 363 dominates. The outcome of social interactions is parametrized by the social norm threshold 364 and the payoff differential,  $\beta$ . When analysed with respect to these two parameters, the coupled 365 human-behaviour system dynamics are similar to the purely social interaction model, with 366 stable equilibria (possibly coexisting in a bistable regime) corresponding to a behaviour that is 367 consistently baseline or consistently active. However, the coupled human-environment system 368 exhibits a notable difference: low-incentivized or even costly proenvironmental behaviour (i.e. 369 small-positive or negative  $\beta$ ) can spread unconditionally (with respect to initial frequency) 370 and be adopted consistently, provided the conformism of proenvironmental behaviour is strong 371 enough. This raises the question of whether, in practice, social influence could be stronger 372 among individuals who engage in proenvironmental behaviour than among individuals who do 373 not. One can speculate that this could be the case if the active behaviour is individually costly 374 and perceived as a moral duty. In this case, the active individuals behave as cooperators whose 375 efforts (measured in terms of opportunity cost) are influenced the most by the observation of 376 the others' efforts [35, 5]. 377

Overall, the timescale of perceived environmental change has little effect on the behaviourenvironment dynamics. Thus, whether individuals assume that their actions are environmentally meaningful in the short term (high environmental reactivity) or the long term (low environmental reactivity) generally has no significant effect on behavioural consistency. The case

of social interactions and individual assessment occurring on similar timescales is special, how-382 ever. In this case, low environmental reactivity creates a time lag between behavioural and 383 environmental changes, causing behaviour-environment cycles when the proenvironmental be-384 haviour is costly and levels of conformism are not too different between behaviours. A similar 385 effect of slow environmental reactivity relative to social interactions promoting oscillations was 386 also detected by [40] in their model of forest growth and conservation opinion dynamics. Con-387 trasted environmental impacts of behaviours A and B (i.e. large  $l_B - l_A$ ) favour the limit 388 cycle regime over bistability which is reminiscent of previous findings of behaviour-environment 389 cycles replacing bistability when the human influence on the environment is strong [23]. 390

A question of interest is how the magnitude of environmental impact reduction associated 391 with the active behaviour affects consistency. The model shows that for active behaviours caus-392 ing only a small environmental impact reduction, the bistable regime is favoured, which leads to 393 consistency (of behaviour A or behaviour B). In fact, a small environmental impact reduction 394 by the active behaviour has the same effect on the system dynamics as a slow timescale of 395 individual assessment. Once such a 'small step' active behaviour is established consistently, the 396 perceived level of environmental degradation is only decreased by a small amount; but if more 397 behavioural options were available, the socio-environmental context would be set to promote 398 individuals engaging consistently in 'the next small step'. If the process were repeated, leading 399 to the consistent adoption of active behaviours of gradually smaller environmental impact, we 400 would expect the perceived level of environmental degradation to decrease. Interestingly, this 401 might happen even if the relative cost of active behaviour was increasing, provided conformism 402 for active behaviour increased concommitently. 403

Our consideration of gradual behavioural change through a sequence of 'small steps' raises 404 the empirical question of whether the perceived change in environmental state could in turn 405 affect the repertoire of individual behaviours, and in particular motivate behaviours more active 406 than A. In practice, the existence and direction of such an additional feedback may depend 407 on whether each small step is individually beneficial and thus considered by people as a self-408 serving decision, or individually costly and considered as a form of cooperation. In the first case, 409 there is no obvious reason for the perceived change in environmental state to affect individual 410 decisions, so it is unlikely that such feedback would exist. In the second case, however, the 411 question relates to the rich empirical literature on the influence of the perceived environmental 412 state on cooperation. The majority of studies in this field, and in particular the highest powered 413 studies, report a positive relationship between the quality of the environment experienced by 414 indidivuals and their level of investment in cooperation [25, 39, 2, 34, 30, 37, 45, 26]; although 415 some studies report opposite effects [1, 27, 36] or no effect at all [42, 44]. We may thus 416 hypothesize the existence of the additional positive feedback whereby the perception of an 417 improved environmental state would enlarge the behavioural repertoire and motivate more 418 active behaviours. The improvement or, on the contrary, the deterioration of the perceived 419 environment could lead individuals to invest more, or, on the contrary, less in proenvironmental 420

<sup>421</sup> behaviour, thus generating the kind of behavioural sequence that we envisioned in this analysis.

Our work builds on the fundamental distinction between the individual's stable character-422 istics and the subset of situational characteristics which capture the social and environmental 423 situatedness of behaviour [9]. In the model, all parameters, except the rate of environmental 424 reactivity, l, are set as individual characteristics. A key assumption is that all individuals are 425 identical in their stable characteristics. Our framework could be extended to relax this assump-426 tion and investigate the consequences of diversity in individual social status or personalities [8, 427 43]. For example, the same objective cost of the active behaviour (e.g. buying or maintaing an 428 electric car) may be perceived very differently depending on the individual's wealth [31, 17]. 429 Likewise, individuals of different social status may vary in their experience of social pressure 430 from individuals expressing the active vs. baseline behaviour; this in the model would manifest 431 through inter-individual variation of  $\delta_A$  and  $\delta_B$  [24]. Given the predicted importance of the 432 individual sensitivity to the environment,  $\tau$ , and environmental impact differential,  $l_A - l_B$ , 433 the outcome (consistency of the active behaviour) is likely to be influenced by inter-individual 434 heterogeneity in these two parameters. It is known that individuals can differ greatly in their 435 perception and assessment of the state of degradation of their environment, due to differences 436 in social origin, education, or information [17, 16]; and in their potential proenvironmental 437 response to perceived environmental degradation [16]. This heterogeneity could result in wide 438 variation of both  $\tau$  and  $l_A - l_B$  among individuals, with contrasted personalities such as being 439 little responsive and acting weakly (small  $\tau$  and  $l_A - l_B$ ), or responding fast and strongly (large 440  $\tau$  and  $l_A - l_B$ ). 441

In previous human-environment models, the environment is a natural renewable resource 442 such as forests [4] or fisheries [29], or physical variables such as atmospheric greenhouse gases 443 concentration or temperature [6]. In these models, the environmental dynamics are driven by 444 their own endogenous processes and impacted by human activities (harvesting, gas emissions...). 445 These models typically ask how human behavioural feedbacks alter the stability properties of the 446 perturbed (exploited, polluted...) ecosystem. An important difference between our approach 447 and previous human-environment system models lies in our definition of the environmental state 448 in terms of perceived information. This information changes under the influence of individuals' 449 intentions or behaviours. This may be an actual, physical change, in the sense that some 450 actual component of the environment is impacted by human behaviour; or it may be virtual 451 (informational) as inferred from the distribution of behaviours in the population. Given this 452 representation of the environmental state, we assumed the simplest behavioural response, a 453 linear negative feedback. Psychological studies suggest that alternate or additional responses 454 warrants further investigation, such as positive reinforcement (improved environmental state 455 encourages to do more [22, 17]) or "giving up" (environment degradation leads to less effort, 456 rather than more [22, 17]). 457

In conclusion, behavioural consistency depends on the balance between two different feedbacks: individual assessment and social interactions. The model highlights the importance of the timescales for these two feedbacks and provides valuable information in reinforcing proenvironmental behaviour. In order to promote consistency in pro-environmental behaviour, environmental policies should invest in improving the perceptions, or decreasing the costs, of proenvironmental behaviours. Achieving climate targets needs the right policies to be done and the informations that coupled human-environment models provide are crucial.

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Notations	Description	Default parameter value
Behaviours $A$ vs. $B$	Active vs. Baseline behaviours	
N	Size of the population	
$N_t^{A,N}, N_t^{B,N}$	Number of individuals with behaviour $A, B$	
	at time $t$	
$X_t^N, E_t^N$	Frequency of individuals with behaviour $A$	
	and Environment state at time $t$	
$x_t, e_t$	Deterministic frequency individuals with be-	
	haviour $A$ and environment state at time $t$	
$\kappa$	Encounter rate	1
τ	Individual sensitivity to the environment	
l	Environmental reactivity	
$\gamma_A \text{ (resp. } \gamma_B)$	Payoff of behaviour $A$ (resp. $B$ )	$\gamma_B = 1$
$\delta_A \text{ (resp. } \delta_B)$	Social pressure of behaviour $A$ (resp. $B$ )	$\delta_B = 0.5$
$l_A$ (resp. $l_B$ )	Individual environmental impact of be-	$l_B = 1$
	haviour $A$ (resp. $B$ )	
$\beta = \gamma_A - \gamma_B$	Payoff differential	
$\frac{\delta_B}{\delta_A + \delta_B}$	Social norm threshold (SNT)	
$l_A - l_B$	Environmental impact differential	

Table 1: Summary of notations

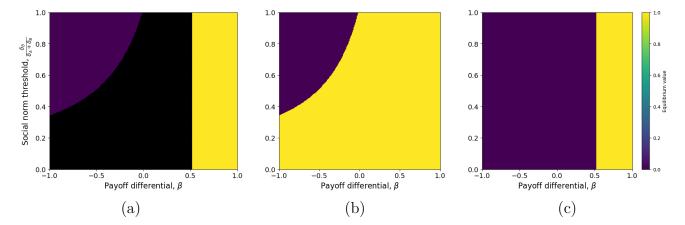


Figure 1: Frequency of active behaviour at equilibrium in the absence of environmental feedback (Eq. (17)), with respect to the payoff differential ( $\beta$ ) and social norm threshold  $\left(\frac{\delta_B}{\delta_A+\delta_B}\right)$ . (a) Bistability occurs in the black filled area (depending on the initial conditions, the equilibrium is either  $x^* = 0$  or  $x^* = 1$ ). (b) The upper equilibrium value ( $x^* = 1$ ) is plotted across the bistability area. (c) The lower equilibrium value ( $x^* = 0$ ) is plotted across the bistability area. Other parameters:  $\kappa = 1$ ,  $\tau = 0$ ,  $\ell = 0.1$ ,  $l_B = 1$  et  $\delta_B = 0.5$ .

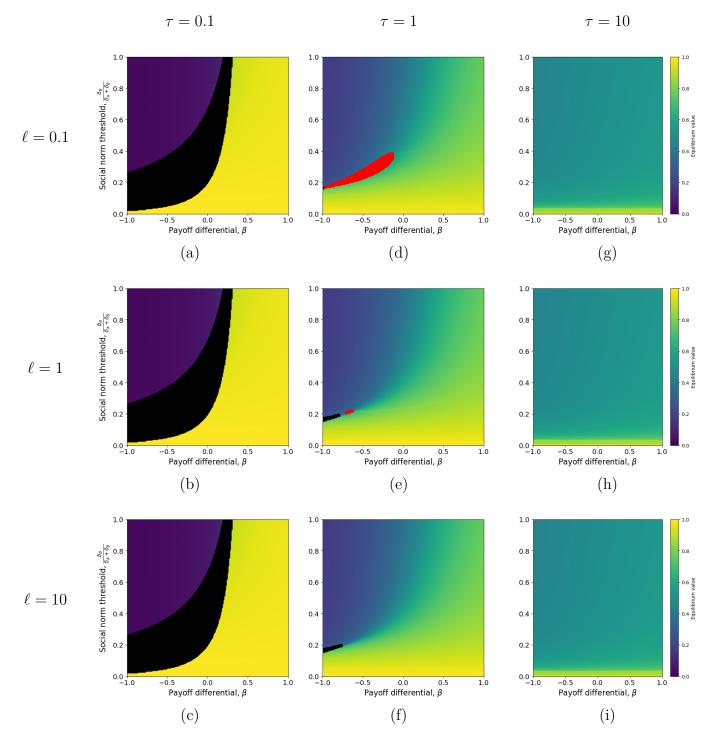


Figure 2: Frequency of active behaviour at equilibrium in the presence of environmental feedback (Eq. 18), with respect to the payoff differential ( $\beta$ ) and social norm threshold  $\left(\frac{\delta_B}{\delta_A+\delta_B}\right)$ , for low to high individual sentivity to the environment ( $\tau$ ) and environmental reactivity ( $\ell$ ). Environmental reactivity takes on values l = 0.1, 1 and 10 with  $\tau = 0.1$  in panels a-c,  $\tau = 1$  in d-f, and  $\tau = 10$  in g-i. Bistability occurs in the black filled areas. Stable limit cycles occur in the red filled areas. The environmental impact differential is fixed ( $l_B = 1, l_A = 0.7$ ). Other parameters:  $\kappa = 1$  et  $\delta_B = 0.5$ .

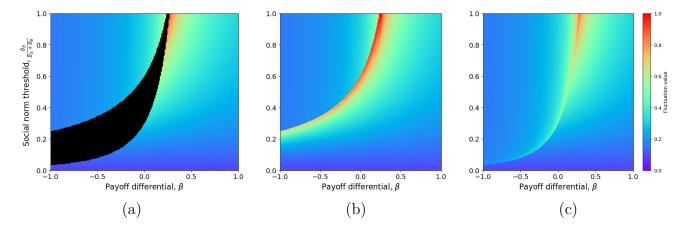


Figure 3: Behavioural inconsistency due to stochasticity at stationnary state. The variance of the asymptotic fluctuation around the equilibrium  $x^*$  is given by Eq. 15. (a) Variance outside the parameter region of bistability. (b) Variance calculated in the bistability parameter region for fluctuations around the upper stable equilibrium  $x^*$  (close to one). (c) Variance calculated in the bistability parameter region for fluctuations around the lower stable equilibrium  $x^*$  (close to zero). Other parameters:  $\kappa = 1$ ,  $\tau = 1$ ,  $\ell = 0.1$ ,  $l_B = 1$  et  $\delta_B = 0.5$ .

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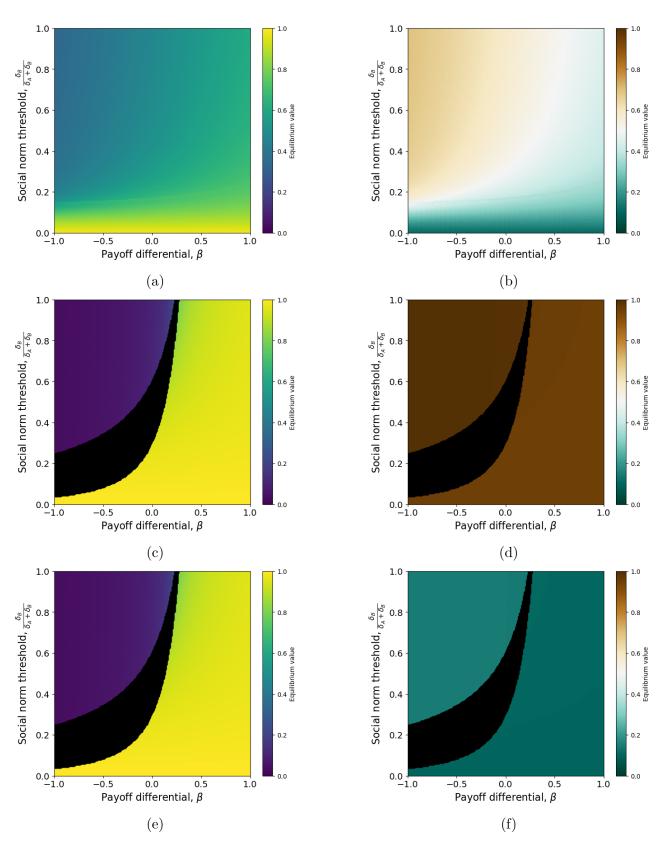


Figure 4: Influence of the environmental impact differential,  $l_B - l_A$ , on the frequency of active behaviour (a, c, e) and perceived environmental state (b, d, f) at equilibrium. For (a) and (b), the parameters are  $l_B = 1$  and  $l_A = 0.1$ . For (c) and (d),  $l_B = 1$  and  $l_A = 0.95$ . For (e) and (f),  $l_B = 0.15$  and  $l_A = 0.1$ . Other parameters:  $\kappa = 1, \tau = 1, \ell = 0.1$  et  $\delta_B = 0.5$ .