

Singularity points for first passage percolation

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Abstract

Let $0 < a < b < \infty$ be fixed scalars. Assign independently to each edge in the lattice \mathbb{Z}^2 the value a with probability p or the value b with probability $1 - p$. For all $u, v \in \mathbb{Z}^2$ let $T(u, v)$ denote the first passage time between u and v . We show that there are points $x \in \mathbb{R}^2$ such that the ‘time constant’ in the direction of x , namely $\lim_{n \rightarrow \infty} n^{-1} \mathbf{E}_p[T(\mathbf{0}, nx)]$, is not a three times differentiable function of p .

1 Introduction, main results

Consider the following simple model of first passage percolation. $E := E(\mathbb{Z}^2)$ denotes the edges in the integer lattice \mathbb{Z}^2 , $0 < a < b < \infty$ are fixed scalars, and $\Omega := \{a, b\}^E$. For all $e \in E$ and $\omega_e \in \Omega$, $P[\omega_e = a] = p$ and $P[\omega_e = b] = 1 - p$ where $0 < p < 1$. In other words, we assign either a or b to each edge with probability p or $1 - p$ independently from the other edges. Denote the product measure on Ω by \mathbf{P}_p and the expectation with respect to \mathbf{P}_p by \mathbf{E}_p .

For all $u, v \in \mathbb{Z}^2$ let $T(u, v)$ denote the first passage time between u and v . Formally, $T(u, v)$ is the infimum of $\sum_{e \in \gamma} \omega_e$, where γ ranges over all finite paths in \mathbb{Z}^2 from u to v . If x and y are in \mathbb{R}^2 , we define $T(x, y) = T(x', y')$, where x' (respectively, y') is the point in \mathbb{Z}^2 closest to x (respectively, y). Any possible ambiguity can be avoided by ordering \mathbb{Z}^2 and taking the point in \mathbb{Z}^2 smallest for this order.

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Let $\mathbf{0}$ denote the origin of \mathbb{R}^2 and for all $x \in \mathbb{R}^2$, let $T(x) := T(\mathbf{0}, x)$ be the first passage time between $\mathbf{0}$ and x . It is well known by Kingman's subadditive ergodic theorem ((1.13) of Kesten [9]) that for all $x \in \mathbb{R}^2$ there is a constant $\mu_p(x)$,

$$\lim_{n \rightarrow \infty} \frac{T(nx)}{n} = \mu_p(x) \quad \text{a.s. and in } L^1. \quad (1.1)$$

When $x = (1, 0)$ the limit $\mu_p^* := \mu_p((1, 0))$ is called the *time constant* of Hammersley and Welsh [8]. Without loss generality, for any $x \in \mathbb{R}^2$, we also call $\mu_p(x)$ the time constant in the direction of x .

In general, physicists believe that most percolation constants should be real analytic as functions of p , excepting the singularities at the critical case. In particular, when ω_e only takes value 1 or 0, the behavior of the time constant is similar to that of the correlation length (see [1]). Furthermore, the analyticity of the correlation length, as expected, is proved for all p except for the critical case when $d = 2$ [2]. Few rigorous results are known for the time constant. Cox and Kesten (Theorem 3 of [4]) show that μ_p^* is continuous with respect to the weak convergence of the distribution of the passage times, from which it follows that μ_p^* is continuous in p .

With these observations, one might believe that both the correlation length and the time constant are analytic except for the critical case when ω_e takes the values 1 or 0. Furthermore, one might also expect that the behavior of the time constant in the critical case is similar to the behavior in the case when ω_e takes the values a or b with $0 < a < b$. We find here that the analyticity of the latter is not always true. The main goal of this paper is to show there is a direction for which the directional asymptotic speed is not three times differentiable in the parameter p .

Recall that the classical grid \mathcal{L} for oriented percolation is given by $\mathcal{L} := \{(m, n) \in \mathbb{Z}^2 : m + n \text{ has even parity, } n \geq 0\}$. Thus \mathcal{L} is \mathbb{Z}^2 rotated by $\pi/4$ and correctly dilated. Let $E(\mathcal{L})$ be the edges from $(m, n) \in \mathcal{L}$ to $(m + 1, n + 1)$ and to $(m - 1, n + 1)$. To each edge $e \in E(\mathcal{L})$ we assign a passage time $a > 0$ with probability p and a time $b > a$ with probability $1 - p$. Henceforth let $\Omega := \{a, b\}^{E(\mathcal{L})}$.

Let \vec{p}_c denote the critical probability for oriented Bernoulli percolation on \mathcal{L} . For all $p \in (\vec{p}_c, 1]$ consider all paths starting from $\{(x, y) \in \mathbb{Z}^2 : x \leq 0, y = 0\}$ in the *oriented* graph using n type a oriented edges in \mathcal{L} and let $(r_n(p), n)$ denote the right-most point ('right-hand edge') of all such paths. We will often simply refer to the scalar $r_n(p)$ as the right-hand edge. In the super-critical

regime $p \in (\vec{p}_c, 1]$ the right-most point $(r_n(p), n)$ satisfies

$$\lim_{n \rightarrow \infty} \frac{r_n(p)}{n} = \alpha(p) \quad \text{a.s. and in } L^1, \quad (1.2)$$

as well as a central limit theorem [10]. Here $\alpha(p) \in (0, 1]$ is called the asymptotic speed of supercritical oriented percolation on the edges of \mathcal{L} . It describes the drift of the right-most point at level n .

If $p > \vec{p}_c$ then the asymptotic shape (the unit radius ball for the norm induced by the map $x \rightarrow \mu_p(x)$) exhibits a flat edge (Durrett and Liggett [6]), which is related directly to the possibility of percolating with edges having passage time a . The flat edges of the asymptotic shaper are in the coordinate directions and are described analytically by Marchand [12] (see especially Theorem 1.3).

Let $p_0 \in (\vec{p}_c, 1)$ be fixed. For all $p \in (\vec{p}_c, 1)$ define a *time constant* in the direction of the critical vector with components $\alpha(p_0)$ and 1, i.e., set

$$f_{p_0}(p) := \lim_{n \rightarrow \infty} \frac{\mathbf{E}_p[T((\alpha(p_0)n, n))]}{n}.$$

It is easy to see (cf. Lemma 3.3 below for details) that if $p \geq p_0$ then on the average there is an oriented path between $\mathbf{0}$ and $(\alpha(p_0)n, n)$ consisting of edges having passage time a , i.e. $f_{p_0}(p) = a$ for all $p \in [p_0, 1]$. Thus if $p \mapsto f_{p_0}(p)$ is three times differentiable at $p = p_0$, then the third derivative must be zero. However, in what follows we show that there is a constant $C > 0$ such that for all $p \in (\vec{p}_c, p_0)$ we have

$$f_{p_0}(p) \geq a + C(p_0 - p)^2 / (-\log(p_0 - p)). \quad (1.3)$$

This is enough to show that $p \mapsto f_{p_0}(p)$ is not three times differentiable at p_0 . This is our main result, formally stated as follows:

Theorem 1.1 *For all $p_0 \in (\vec{p}_c, 1)$ the function $p \mapsto f_{p_0}(p)$ is not three times differentiable at $p = p_0$.*

Remarks. 1. Hammersley and Welsh conjecture (Corollary 6.5.5 of [8]) that μ_p^* is concave in p and thus differentiable for almost all p . One might also expect that $p \mapsto f_{p_0}(p)$ is concave and differentiable, but we are unable to show it.

2. Theorem 1.1 can be generalized to include passage times having a common distribution $p\delta_a + (1-p)U(b)$ where $0 < a < b$, $p \in [0, 1]$, and $U(b)$ is an independent random variable bounded

below by b . It is unclear (at least to us) whether Theorem 1.1 remains true for (i) more general passage times, or (ii) directions other than $(\alpha(p_0)n, n)$. It is also unclear whether the lower bound (1.3) can be improved to $f_{p_0}(p) \geq a + C(p_0 - p)/(-\log(p_0 - p))$.

3. A natural problem involves studying the properties of the asymptotic shape at the end of its flat edge for a fixed p . Our methods do not yield any information here.

2 Probability bounds for the right-hand edge of super-critical percolation

The following proposition is of independent interest and provides exponential tail bounds for the right-hand edge $r_n(p)$, $p \in (\vec{p}_c, 1]$. We will make critical use of this estimate in the sequel, but for now we note that Proposition 2.1 should be compared with the general tail bounds of Kuczek and Crank [11] (Theorem 1, part 1), who show for all $p \in (\vec{p}_c, 1]$ and all $0 < \varepsilon < 1$ that there are constants $K_1 := K_1(p, \varepsilon)$ and $K_2 := K_2(p, \varepsilon)$ such that for all $n = 1, 2, \dots$

$$\mathbf{P}_p[r_n(p) \geq (\alpha(p) + \varepsilon)n] \leq K_1 n^{-1/2} \exp(-K_2 n).$$

Proposition 2.1 *For all $q \in (\vec{p}_c, 1]$ there exists $C_1 := C_1(q) > 0$ such that for all $0 < \varepsilon < 1$, all $p \in [q, 1]$, and all $n = 1, 2, \dots$*

$$\mathbf{P}_p[r_n(p) \geq (\alpha(p) + \varepsilon)n] \leq C_1 n \exp(-\varepsilon^2 n / C_1).$$

The proof of Proposition 2.1 involves consideration of the renewal process arising by breaking the behavior of the rightmost point $r_n(p)$ into independent pieces, an approach developed by Kuczek [10]. Our methods require an exponential decay result on the size of a finite cluster in super-critical oriented percolation [5].

Before proving Proposition 2.1 we require some terminology (Kuczek [10]) and a lemma. Given vertices u and v in \mathcal{L} we say $u \rightarrow v$ if there is a sequence $v_0 = u, v_1, \dots, v_m = v$ of points of \mathcal{L} with $v_i := (x_i, y_i)$ and $v_{i+1} := (x_{i+1}, y_i + 1)$ for $0 \leq i \leq m - 1$ such that v_i and v_{i+1} are connected by an edge with weight a . Thus $u \rightarrow v$ if there is a sequence of oriented edges each with weight a joining u to v . For $A \subset \mathbb{Z}$, let

$$\xi_n^A := \{x : (x, n) \in \mathcal{L} \text{ and } \exists x' \in A \text{ such that } (x', 0) \rightarrow (x, n) \text{ for } n > 0\}.$$

As in Kuczek [10], denote the event that there exists an infinite oriented path of a edges starting from (x, y) by $\Omega_\infty^{(x,y)}$. We let $\xi'_0 := \xi_0^{(0,0)} := \{\mathbf{0}\}$ and set

$$\xi'_1 := \begin{cases} \xi_1^{(0,0)} & \text{if } \xi_1^{(0,0)} \neq \emptyset \\ \{1\} & \text{otherwise,} \end{cases}$$

and define inductively, for all $n = 1, 2, \dots$

$$\xi'_{n+1} := \begin{cases} \{x : (x, n+1) \in \mathcal{L} \text{ and } (y, n) \rightarrow (x, n+1) \text{ for some } y \in \xi'_n\} & \text{if this set is non empty} \\ \{n+1\} & \text{otherwise.} \end{cases}$$

We have suppressed the dependence of ξ'_n on p for notational convenience. Note that ξ'_n is a subset of the integers between $-n$ and n . Let

$$r'_n(p) := \sup \xi'_n.$$

On $\{\xi_n^{(0,0)} \neq \emptyset\}$, we have equivalence between $r'_n(p)$ and the right-hand edge $r_n(p)$. A vertex $(x, n) \in \mathcal{L}$ is said to be a *percolation point* if and only if the event $\Omega_\infty^{(x,n)}$ occurs. Let

$$\begin{aligned} T_1 &:= \inf\{n \geq 1 : (r'_n, n) \text{ is a percolation point}\} \\ T_2 &:= \inf\{n \geq T_1 + 1 : (r'_n, n) \text{ is a percolation point}\} \\ &\dots \\ T_m &:= \inf\{n \geq T_{m-1} + 1 : (r'_n, n) \text{ is a percolation point}\} \end{aligned}$$

where we make the convention that $\inf \emptyset = \infty$. Define

$$\tau_1 := T_1, \quad \tau_2 := T_2 - T_1, \dots, \quad \tau_m := T_m - T_{m-1},$$

where $\tau_i := 0$ if T_i and T_{i-1} are infinite. (Note that T_i and T_{i-1} are finite with probability one.)

Also define

$$X_1 := r'_{T_1}, \quad X_2 := r'_{T_2} - r'_{T_1}, \dots, \quad X_m := r'_{T_m} - r'_{T_{m-1}},$$

where $X_i := 0$ if $T_i = \infty$ and $T_{i-1} = \infty$. The points $\{(r'_{T_i}, T_i)\}$ are called *break points* [10] since they break the behavior of the right-hand edge into i.i.d. pieces when the origin is a percolation point. Kuczek (Theorem on p. 1324, [10]) proved that conditional on $\Omega_\infty^{(0,0)}$, $\{(X_i, \tau_i)\}$ are i.i.d. with all moments. Moreover, for all $q \in (\vec{p}_c, 1]$ there exists a constant $C_2 := C_2(q)$ such that for all $p \in [q, 1]$ and all $t \geq 1$

$$\mathbf{P}_p[\tau_1 \geq t] \leq \mathbf{P}_p[\xi_{t-1}^{(1,1)} \neq \emptyset, (1,1) \not\rightarrow \infty] \leq C_2 \exp(-t/C_2), \quad (2.1)$$

where the last inequality is as in Durrett ([5], sect. 12).

If we set

$$N_n := \sup \left\{ m : \sum_{i=1}^m \tau_i \leq n \right\},$$

then r_{N_n+1} is the location of the right-hand edge at the first ‘regeneration point’ after time n . By considering $|r_{N_n+1} - r_{N_n}|$ and $|r_n - r_{N_n}|$ it easily follows that

$$|r_{N_n+1} - r_n| \leq 2\tau_{N_n+1} \tag{2.2}$$

(see p. 1331, [10] for details).

To prove Proposition 2.1 we make use of the following probability measure on Ω

$$\bar{\mathbf{P}}_p[\cdot] := \mathbf{P}_p[\cdot \mid \Omega_\infty^{(0,0)}].$$

Let $\bar{\mathbf{E}}_p$ denote the expected value with respect to $\bar{\mathbf{P}}_p$. If the event $\{r_n(p) \geq (\alpha(p) + \varepsilon)n\}$ occurs for a particular configuration $\omega \in \Omega$ of edges then it also occurs for any configuration ω' whose a edges are a superset of the a edges in ω . Thus the event $\{r_n(p) \geq (\alpha(p) + \varepsilon)n\}$ is increasing. Similarly $\Omega_\infty^{(0,0)}$ is an increasing event so that by the FKG inequality

$$\mathbf{P}_p[\Omega_\infty^{(0,0)}] \mathbf{P}_p[r_n(p) \geq (\alpha(p) + \varepsilon)n] \leq \mathbf{P}_p[r_n(p) \geq (\alpha(p) + \varepsilon)n, \Omega_\infty^{(0,0)}],$$

that is to say,

$$\mathbf{P}_p[r_n(p) \geq (\alpha(p) + \varepsilon)n] \leq \bar{\mathbf{P}}_p[r_n(p) \geq (\alpha(p) + \varepsilon)n].$$

Lemma 2.1 *Let $q \in (\bar{p}_c, 1]$. There exists $C_3 := C_3(q)$ such that for all $0 < \varepsilon < 1$, all $p \in [q, 1]$, and all $n = 1, 2, \dots$*

$$\bar{\mathbf{P}}_p[\tau_{N_n+1} \geq \varepsilon n] \leq C_3 n \exp(-\varepsilon n / C_3). \tag{2.3}$$

We defer the proof of Lemma 2.1 and instead show how it implies Proposition 2.1. For convenience, we put $\alpha := \alpha(p)$ and $r_n := r_n(p)$.

Proof of Proposition 2.1. By the definition of N_n and (2.2) we have for all $0 < \varepsilon < 1$ and all $n = 1, 2, \dots$

$$\begin{aligned} \mathbf{P}_p[r_n \geq (\alpha + \varepsilon)n] &\leq \bar{\mathbf{P}}_p[r_n \geq (\alpha + \varepsilon)n] \\ &\leq \bar{\mathbf{P}}_p[r_{N_n+1} + 2\tau_{N_n+1} \geq (\alpha + \varepsilon)n] \\ &\leq \bar{\mathbf{P}}_p[r_{N_n+1} \geq (\alpha + \varepsilon/2)n] + \bar{\mathbf{P}}_p[\tau_{N_n+1} \geq \varepsilon n/4]. \end{aligned}$$

By Lemma 2.1 and since $\alpha \leq 1$, the above is bounded by

$$\leq \bar{\mathbf{P}}_p[X_1 + \cdots + X_{N_n+1} \geq \alpha(1 + \varepsilon/2)n] + C_3 n \exp(-\varepsilon n/4C_3). \quad (2.4)$$

Put $\kappa := \kappa(p) := \bar{\mathbf{E}}_p[\tau_1]$ and note that $\kappa \geq 1$ by definition of τ_1 . For $n \geq \kappa$ let $m := \lfloor \frac{n}{\kappa}(1 + \varepsilon/4) \rfloor$, where for all $x \in \mathbb{R}$, $\lfloor x \rfloor$ denotes the greatest integer less than or equal to x . It follows that the above is

$$\leq \sum_{i=1}^m \bar{\mathbf{P}}_p[X_1 + \cdots + X_i \geq \alpha(1 + \varepsilon/2)n] + \bar{\mathbf{P}}_p[N_n + 1 \geq m + 1] + C_3 n \exp(-\varepsilon n/4C_3).$$

Denote the first two terms in the above inequality by I and II . For simplicity we put $Y_j := \kappa - \tau_j$. Thus by definition of κ

$$\begin{aligned} II &:= \bar{\mathbf{P}}_p[N_n + 1 \geq m + 1] = \bar{\mathbf{P}}_p \left[\sum_{j=1}^m \tau_j \leq n \right] = \bar{\mathbf{P}}_p \left[\sum_{j=1}^m (\kappa - Y_j) \leq n \right] \\ &\leq \bar{\mathbf{P}}_p \left[\sum_{j=1}^m Y_j \geq \kappa(n/\kappa + \varepsilon n/4\kappa - 1) - n \right] = \bar{\mathbf{P}}_p \left[\sum_{j=1}^m Y_j + \kappa \geq \varepsilon n/4 \right]. \end{aligned}$$

By Markov's inequality, for all $r > 0$,

$$II \leq \exp(r\kappa) \exp(-r\varepsilon n/4) \bar{\mathbf{E}}_p \exp \left(r \sum_{j=1}^m Y_j \right). \quad (2.5)$$

Since $\bar{\mathbf{E}}_p[Y_1] = 0$ and since all moments of Y_1 exist, it follows that for all $p \in [q, 1]$ there exists $C_4 := C_4(q)$ such that $\log \bar{\mathbf{E}}_p[\exp(rY_1)] \leq C_4 r^2$ if $r < r_0 := r_0(q)$. Thus for $r < r_0(q)$ we obtain

$$II \leq \exp(r\kappa - r\varepsilon n/4 + C_4 m r^2).$$

If we let $r := \varepsilon\kappa/10C$ and increase C if necessary, then it follows that there exists $C_5 := C_5(q)$ such for all $0 < \varepsilon < 1$ and all $n \geq \kappa$ and $p \in [q, 1]$

$$II \leq C_5 \exp(-\varepsilon^2 n/C_5). \quad (2.6)$$

Increasing the value of C_5 if necessary, we see that (2.6) holds for $n \in [1, \kappa]$ as well.

Now we bound term I . By Lemma 1 of [13], we know $\alpha = \bar{\mathbf{E}}_p X_1/\kappa$ and thus by definition of m we have for all $1 \leq i \leq m$

$$\bar{\mathbf{E}}_p[X_1 + \cdots + X_i] = i \bar{\mathbf{E}}_p X_1 \leq n \frac{\bar{\mathbf{E}}_p X_1}{\kappa} (1 + \varepsilon/4) = \alpha n (1 + \varepsilon/4).$$

Thus

$$\begin{aligned} I &\leq \sum_{i=1}^m \bar{\mathbf{P}}_p \left[\sum_{j=1}^i (X_j - \bar{\mathbf{E}}_p X_j) \geq \alpha n(1 + \varepsilon/2) - \alpha n(1 + \varepsilon/4) \right] \\ &= \sum_{i=1}^m \bar{\mathbf{P}}_p \left[\sum_{j=1}^i (X_j - \bar{\mathbf{E}}_p X_j) \geq \alpha \varepsilon n/4 \right]. \end{aligned}$$

Since $|X_j| \leq |\tau_j|$ for all $j \leq i$ where $i \leq m \leq 2n$, we may follow the approach used for the bound (2.6) to conclude that there exists $C_6 := C_6(q)$ such that for all $0 < \varepsilon < 1$, $p \in [q, 1]$, and all $n = 1, 2, \dots$

$$I \leq C_6 n \exp(-\varepsilon^2 n / C_6). \quad (2.7)$$

Recalling that

$$\mathbf{P}_p[r_n \geq (\alpha + \varepsilon)n] \leq I + II + C_3 n \exp(-\varepsilon n / 4C_3)$$

and applying the bounds (2.6) and (2.7), we obtain Proposition 2.1 as desired. \square

Now it remains to show Lemma 2.1.

Proof of Lemma 2.1. By definition of N_n we have for all $0 < \varepsilon < 1$, all $p \in (\bar{p}_c, 1]$, and all $n = 1, 2, \dots$

$$\begin{aligned} \bar{\mathbf{P}}_p[\tau_{N_n+1} \geq \varepsilon n] &= \sum_{i=1}^{\infty} \bar{\mathbf{P}}_p[\tau_{i+1} \geq \varepsilon n, N_n = i] \\ &= \sum_{i=1}^{\infty} \bar{\mathbf{P}}_p \left[\tau_{i+1} \geq \varepsilon n, \sum_{k=1}^i \tau_k \leq n, \sum_{k=1}^{i+1} \tau_k > n \right] \\ &= \sum_{j \geq \varepsilon n} \sum_{i=1}^{\infty} \bar{\mathbf{P}}_p \left[\tau_{i+1} = j, \sum_{k=1}^i \tau_k \leq n, \sum_{k=1}^i \tau_k > n - j \right]. \end{aligned}$$

Under the measure $\bar{\mathbf{P}}_p$, the $\{\tau_i\}$ are independent and thus the above equals

$$\begin{aligned} &= \sum_{j \geq \varepsilon n} \bar{\mathbf{P}}_p[\tau_{i+1} = j] \sum_{i=1}^{\infty} \bar{\mathbf{P}}_p \left[\sum_{k=1}^i \tau_k \leq n, \sum_{k=1}^i \tau_k > n - j \right] \\ &\leq \sum_{j \geq \varepsilon n} \bar{\mathbf{P}}_p[\tau_{i+1} = j] \sum_{i \leq \frac{2n}{\varepsilon}} \bar{\mathbf{P}}_p \left[\sum_{k=1}^i \tau_k \leq n, \sum_{k=1}^i \tau_k > n - j \right] + \sum_{i > \frac{2n}{\varepsilon}} \bar{\mathbf{P}}_p \left[\sum_{k=1}^i \tau_k \leq n, \sum_{k=1}^i \tau_k > n - j \right] \\ &:= I + II. \end{aligned}$$

Let us bound II . Notice that if $i > 2n/\kappa$, then $i\kappa - n > i\kappa/2$ so we have

$$\bar{\mathbf{P}}_p \left[\sum_{k=1}^i \tau_k \leq n \right] = \bar{\mathbf{P}}_p \left[\sum_{k=1}^i (\kappa - \tau_k) \geq i\kappa - n \right] \leq \bar{\mathbf{P}}_p \left[\sum_{k=1}^i (\kappa - \tau_k) \geq \frac{i\kappa}{2} \right].$$

By the methods used to obtain (2.6), there exists $C_7 := C_7(q)$ and $C_8 := C_8(q)$ such that for all $p \in [q, 1]$ and all $n = 1, 2, \dots$

$$II \leq \sum_{i \geq \frac{n}{\kappa} + n} C_7 \exp(-i/C_7) \leq C_8 \exp(-n/C_8). \quad (2.8)$$

Let us bound term I . The second factor in I is bounded by the number of summands showing that

$$I \leq \left(\frac{2n}{\kappa} \right) \sum_{j \geq \varepsilon n} \bar{\mathbf{P}}_p[\tau_1 = j] \leq 2n \bar{\mathbf{P}}_p[\tau_1 \geq \varepsilon n],$$

since $\kappa \geq 1$. Combining this with (2.1) shows that there exists $C_9 := C_9(q)$ such that for all $0 < \varepsilon < 1$, all $p \in [q, 1]$, and all $n = 1, 2, \dots$

$$I \leq C_9 n \exp(-\varepsilon n/C_9).$$

Lemma 2.1 now follows from (2.8) and the above inequality. \square

3 Auxiliary lemmas

The proof of Theorem 1.1 rests on the upper bound for the right-hand edge of supercritical percolation (Proposition 2.1) as well as a lower bound for first passage times, given in the upcoming Proposition 4.1. Before proving the latter we require six straightforward lemmas. Our first lemma gives a way to prove the asserted non-differentiability of f_{p_0} , where we recall that $p_0 \in (\vec{p}_c, 1)$ is fixed once and for all. Let \log denote the natural logarithm. For the remainder of the paper we fix $q \in (\vec{p}_c, p_0)$.

Lemma 3.1 *Suppose $h : [0, 1] \rightarrow \mathbb{R}^+$ satisfies $h(p) = 0$ for all $p \geq p_0$. If there exists $\delta := \delta(q) > 0$ such that for all $p \in [q, p_0)$*

$$h(p) \geq \frac{\delta(p_0 - p)^2}{\log\left(\frac{1}{p_0 - p}\right)}, \quad (3.1)$$

then $h'''(p_0)$ does not exist.

Proof. We use elementary calculus. If $h'''(p_0)$ did exist then necessarily $h'''(p_0) = h''(p_0) = h'(p_0) = 0$. It follows that $|h''(p)| = |h''(p) - h''(p_0)| \leq |p - p_0|$ if $|p - p_0|$ is small enough. For such p we have $|h'(p)| = |\int_{p_0}^p h''(u) du| \leq \int_{p_0}^p |h''(u)| du \leq (p - p_0)^2$ i.e., $h'(p)$ grows at most like a quadratic in $p_0 - p$. Similarly, $h(p)$ grows at most like a cubic in $p_0 - p$ for $|p - p_0|$ small enough. This is a contradiction. \square

To show that the function f_{p_0} of Theorem 1.1 satisfies the conditions of Lemma 3.1, we will need several more lemmas and a proposition.

Lemma 3.2 *For all $p \in (\vec{p}_c, p_0]$ we have $\alpha(p_0) - \alpha(p) \geq 2(p_0 - p)$.*

Proof. See Durrett [5] p. 1006, display (12). \square

Lemma 3.3 *$f_{p_0}(p) = a$ for all $p \in [p_0, 1]$.*

Proof. By the central limit theorem of Kuczek (Corollary 1 of [10]), with probability $1 - o(1)$ there exists an oriented path γ of n type a edges, starting at $\mathbf{0}$ and terminating at a point (x, n) where $\alpha(p_0)n < x$. Similarly, reversing the orientation of the edges, with probability $1 - o(1)$ there exists a path γ' of n type a oriented edges starting at $(\alpha(p_0)n, n)$ and terminating at a point $(s, 0)$, where $s \geq \alpha(p_0)n$. The paths γ and γ' intersect at some point $Q \in \mathbb{Z}^2$. Let γ_1 be the restriction of γ between $\mathbf{0}$ and Q ; let γ'_1 be the restriction of γ' between Q and $(\alpha(p_0)n, n)$. Let γ_u be the union of γ_1 and γ'_1 . Then γ_u is an oriented path $\mathbf{0} \rightarrow Q \rightarrow (\alpha(p_0)n, n)$ consisting exclusively of n type a edges showing that

$$T((\alpha(p_0)n, n)) = an \tag{3.2}$$

on a set with probability $1 - o(1)$. Since $n^{-1}T((\alpha(p_0)n, n))$ is bounded by b , the conclusion follows. \square

We will adhere to the following terminology throughout. Given a path γ in the lattice \mathcal{L} , $T(\gamma)$ denotes its weight $\sum_{e \in \gamma} \omega_e$, where $P[\omega_e = a] = p, P[\omega_e = b] = 1 - p$. We let $\mathcal{P}(\alpha(p_0)n)$ denote all paths (oriented or not) $\gamma : \mathbf{0} \mapsto (\alpha(p_0)n, n)$ in the lattice \mathcal{L} whose weight equals the first passage time $T((\alpha(p_0)n, n))$. (If $x \in \mathbb{R}$, then we adopt the convention that the path $\gamma : \mathbf{0} \mapsto (x, n)$ denotes the path between $\mathbf{0}$ and $(\lfloor x \rfloor, n)$.) If $p \in (\vec{p}_c, p_0]$ then $T(\gamma), \gamma \in \mathcal{P}(\alpha(p_0)n)$, will tend to exceed an , since typically under \mathbf{P}_p the edges in γ required to link $\mathbf{0}$ with points to the right of $(\alpha(p)n, n)$, e.g., $(\alpha(p_0)n, n)$, will not all have weight a .

Consider $\delta := \delta(q) \in (0, 1/2)$ with a value to be specified later. For all $p \in [q, p_0]$, let $\mathcal{P}_n := \mathcal{P}_n(p_0, p, \delta) \subset \mathcal{P}(\alpha(p_0)n)$ be the (possibly empty) subset of $\mathcal{P}(\alpha(p_0)n)$ consisting of paths γ whose weight satisfies

$$T(\gamma) \leq an \left(1 + \frac{\delta(p_0 - p)^2}{\log\left(\frac{1}{p_0 - p}\right)} \right).$$

Thus $\mathcal{P}_n \neq \emptyset$ is the event that the first passage time $T((\alpha(p_0)n, n))$ is bounded above by $an \left(1 + \frac{\delta(p_0 - p)^2}{\log\left(\frac{1}{p_0 - p}\right)} \right)$. We will show in Proposition 4.1 below that the probability of $\mathcal{P}_n \neq \emptyset$ is exponentially small, but first we require a few more lemmas. Recalling that $\vec{p}_c < q < p_0 < 1$ and $p \in [q, p_0]$, we will henceforth assume without loss of generality that q is close enough to p_0 to guarantee that

$$\frac{a\nu}{\log\left(\frac{1}{p_0 - p}\right)} \leq 1 \quad \text{and} \quad \log\left(\frac{1}{p_0 - p}\right) > 1. \quad (3.3)$$

Lemma 3.4 *If $\gamma \in \mathcal{P}_n$ then $\gamma \subset [-2n, 2n] \times [-n, 2n]$.*

Proof. It suffices to show that if $\gamma \in \mathcal{P}_n$ then γ has at most $2n$ edges. Since $\delta < 1/2$ and $\frac{(p_0 - p)^2}{\log\left(\frac{1}{p_0 - p}\right)} < 1$, it follows that if $\gamma \in \mathcal{P}_n$ then $T(\gamma) < 2an$. Since every edge in γ has weight at least a , it follows that γ has at most $2n$ edges. \square

Given $\gamma \in \mathcal{P}(\alpha(p_0)n)$, an edge $e := ((x_1, y_1), (x_2, y_2))$ belonging to γ is termed ‘repeated’ if the horizontal strip $\mathbb{R} \times [y_1, y_2]$ contains at least one other edge in γ and to the left of e . Edges $e \in \gamma$ are called ‘sub-optimal’ if either e has weight b or if e is repeated. Roughly speaking, paths $\gamma \in \mathcal{P}_n$ cannot use many sub-optimal edges. Edges $e := (u, v)$ are considered to be closed line segments in \mathbb{R}^2 in the sense that e contains its endpoints $\{u\}$ and $\{v\}$.

Lemma 3.5 *Let $\nu := (\min(b - a, a))^{-1}$. If $\gamma \in \mathcal{P}_n$ then there are at most*

$$k := k(p, p_0, n) := \left\lfloor \frac{a\nu\delta(p_0 - p)^2 n}{\log\left(\frac{1}{p_0 - p}\right)} \right\rfloor \quad (3.4)$$

sub-optimal edges in γ .

Proof. Each sub-optimal edge in γ contributes an extra cost of at least $\min(b - a, a)$. \square

Recalling that $\vec{p}_c < q < p_0 < 1$ and $p \in [q, p_0]$, we will henceforth assume without loss of generality that q is close enough to p_0 to guarantee that (3.3) holds and that $k \in [0, \frac{n}{10}]$. Given $\gamma \in \mathcal{P}_n$, project all sub-optimal edges in γ onto the x -axis. The projection forms a possibly empty

collection of closed intervals on the x -axis which may overlap. However, when the projection is non-empty, the union forms a collection of *disjoint* closed intervals $I_1(\gamma), I_2(\gamma), \dots, I_j(\gamma)$ called the x -trace $\tau_x(\gamma)$ of $\gamma \in \mathcal{P}_n$. The intervals in $\tau_x(\gamma)$ have integral endpoints and belong to $[-2n, 2n]$ by Lemma 3.4. Here $j \in \mathbb{N}$ cannot exceed the number k of sub-optimal edges; if $k = 0$ then there is no x -trace. Note that distinct paths $\gamma \in \mathcal{P}_n$ may have identical x -traces.

Definition 3.1 For all $1 \leq j \leq k$, let \mathcal{T}_j^x denote the collection of all x -traces consisting of j disjoint subintervals.

Next, given $\gamma \in \mathcal{P}_n$, remove all edges in γ whose projection onto the x -axis is a proper subset of $\tau_x(\gamma)$ (some such edges may be oriented and have weight a). What remains are called the *optimal* edges in γ ; such edges are necessarily oriented up edges with weight a . By definition these edges collectively form a sequence of disjoint paths $\gamma_1, \gamma_2, \dots$, each consisting of *oriented* edges having weight a . We call $\gamma_1, \gamma_2, \dots$, ‘*optimal paths*’. Note that optimal paths lie in $[-2n, 2n] \times [0, n]$.

Observe that the γ_i , $i \geq 1$, are contained in the horizontal strips $\mathbb{R} \times [y_i, y'_i]$, where y_i and y'_i denote the y coordinates of the initial and terminal points of γ_i , respectively.

We project all optimal edges in γ onto the (vertical) y -axis. The projection yields a collection of intervals $I'_1(\gamma), I'_2(\gamma), \dots$ which we call the y -trace $\tau_y(\gamma)$ of γ . Each interval in $\tau_y(\gamma)$ is a subset of $[0, n]$.

Definition 3.2 For all $1 \leq j \leq k$, let \mathcal{T}_j^y denote the collection of all y -traces consisting of j subintervals.

Given $\gamma \in \mathcal{P}_n$ we call the set of intervals $\tau_{xy} := \{I_i(\gamma)\}_{i=1}^{j_1} \cup \{I'_i(\gamma)\}_{i=1}^{j_2}$ the xy -trace of γ . The collection of xy -traces will provide a convenient combinatorial way to upper bound the probability that $\mathcal{P}_n \neq \emptyset$. Since the number of optimal paths differs from the number of disjoint intervals in the x -trace by at most one, it follows that $|j_1 - j_2| \leq 1$. We say that τ_{xy} is an xy -trace of cardinality j if $j_1 \vee j_2 = j$. Considering the three cases $j_1 = j_2, j_1 = j_2 - 1$, and $j_2 = j_1 - 1$, we see that the collection of all xy -traces of cardinality j has the representation

$$\begin{aligned} \mathcal{T}_j := & \{(I_i, I'_i)_{i=1}^j : I_i \in \mathcal{T}_j^x, I'_i \in \mathcal{T}_j^y\} \cup \{(I_i, I'_i)_{i=1}^j : I_i \in \mathcal{T}_{j-1}^x, I_j = \emptyset, I'_i \in \mathcal{T}_j^y\} \\ & \cup \{(I_i, I'_i)_{i=1}^j : I_i \in \mathcal{T}_j^x, I'_i \in \mathcal{T}_{j-1}^y, I'_j = \emptyset\}. \end{aligned}$$

Since elements of \mathcal{T}_j^x and \mathcal{T}_j^y have integral endpoints, Lemma 3.4 implies that $\text{card } \mathcal{T}_j^x \leq \binom{4n}{2j}$. Notice that the elements of \mathcal{T}_j^y have integral endpoints which may coincide (they coincide if there is

an integer i such that $y'_i = y_{i+1}$). The elements of \mathcal{T}_j^y can be coded by their endpoints $\{(y_i, y'_i)\}_{i=1}^j$, so that e.g. the sequence 1, 2, 2, 5, 7, 8 denotes the following three intervals on the y -axis: $I'_1 := ((0, 1), (0, 2)), I'_2 := ((0, 2), (0, 5)), I'_3 := ((0, 7), (0, 8))$. Clearly $\mathcal{T}_j^y \leq \binom{2n}{2j}$. Since clearly $\binom{2n}{2j} \leq \binom{4n}{2j}$ for $1 \leq j \leq k$, we deduce the crude bound:

Lemma 3.6 *For all $1 \leq j \leq k$, we have $\text{card } \mathcal{T}_j \leq 3 \binom{4n}{2j}^2$.*

4 Lower bounds for first passage times

Recall that q and p_0 are fixed scalars satisfying $\vec{p}_c < q < p_0$. By Lemma 3.3, we have $f_{p_0}(p) - a = 0$ for all $p \in [p_0, 1]$. It remains to show that $f_{p_0} - a$ satisfies inequality (3.1). We do this by showing that the first passage time $T((\alpha(p_0)n, n))$ is bounded below by

$$an \left(1 + \frac{\delta(p_0 - p)^2}{\log\left(\frac{1}{p_0 - p}\right)} \right)$$

with overwhelming probability for $p \in [q, p_0]$. Recalling the definition of C_1 in Proposition 2.1 we have:

Proposition 4.1 *For all $p \in [q, p_0]$ and all $n = 1, 2, \dots$*

$$\mathbf{P}_p[\mathcal{P}_n(p_0, p, \delta) \neq \emptyset] \leq C_1 n^2 \exp(-(p_0 - p)^2 n / 4C_1).$$

Before proving Proposition 4.1, we first show how it implies that $f_{p_0} - a$ satisfies the conditions of Lemma 3.1. We have for all $p \in [q, p_0]$

$$\begin{aligned} f_{p_0}(p) &:= \lim_{n \rightarrow \infty} \frac{\mathbf{E}_p[T((\alpha(p_0)n, n))]}{n} \\ &\geq \liminf_{n \rightarrow \infty} \frac{\mathbf{E}_p[T((\alpha(p_0)n, n)) 1_{\mathcal{P}_n = \emptyset}]}{n} \geq a + \frac{a\delta(p_0 - p)^2}{\log\left(\frac{1}{p_0 - p}\right)} \end{aligned}$$

by Proposition 4.1 and since $T((\alpha(p_0)n, n)) \leq bn$. Since $\delta > 0$ then together with Lemma 3.3, this shows that $f_{p_0} - a$ satisfies the conditions of Lemma 3.1, concluding the proof of Theorem 1.1.

Roughly speaking, Proposition 4.1 holds for the following reasons. If $T((\alpha(p_0)n, n))$ is small (i.e., bounded above by $an \left(1 + \frac{\delta(p_0 - p)^2}{\log\left(\frac{1}{p_0 - p}\right)} \right)$), then the shortest travel time path cannot have too many sub-optimal edges. The path to $(\alpha(p_0)n, n)$ is thus nearly an oriented path with only a edges. However, with such edges an oriented path will typically only reach $(\alpha(p)n, n)$ where $\alpha(p) < \alpha(p_0)$.

The estimate of the probability of the complement of such an event is handled by Proposition 2.1 and some combinatorial estimates.

We note here that if $T((\alpha(p_0)n, n))$ could be bounded above by $an \left(1 + \frac{\delta(p_0-p)}{\log(\frac{1}{p_0-p})}\right)$ with high probability then our proof would show that $p \mapsto f_{p_0}(p)$ is not two times differentiable at $p = p_0$. We are unfortunately unable to show such a bound.

To prove Proposition 4.1, we introduce some terminology. Given $l = 1, 2, \dots$, say that a path γ has rightward displacement of l if the difference between the x -components of the terminal and initial points of γ equals l . For all integral $m \in [n-k, n]$, $\varepsilon > 0$, and $p \in [q, 1]$, let $D(n, m, p, \varepsilon) \subset \Omega$ denote the event that there exists an optimal path beginning at $\mathbf{0}$ containing m edges, and with rightward displacement at least $(\alpha(p) + \varepsilon)n$. Proposition 2.1 implies for all $p \in [q, 1]$ and all $n = 1, 2, \dots$

$$\begin{aligned} \mathbf{P}_p[D(n, m, p, \varepsilon)] &\leq \mathbf{P}_p[r_m \geq (\alpha(p) + \varepsilon)n] \\ &\leq C_1 m \exp(-\varepsilon^2 m / C_1) \leq C_1 n \exp(-\varepsilon^2 n / 2C_1) \end{aligned} \quad (4.1)$$

since $\frac{9n}{10} \leq m \leq n$. We are now ready to provide the

Proof of Proposition 4.1. Let $p \in [q, p_0]$ and suppose $\mathcal{P}_n \neq \emptyset$. For any $\gamma \in \mathcal{P}_n$, let $d_{opt}(\gamma)$ be the total rightward displacement by the optimal edges in γ . In other words $d_{opt}(\gamma)$ is the combined length of the projection of the optimal edges in γ onto the x -axis. Equivalently, $d_{opt}(\gamma)$ is the difference between the rightward displacement of γ and the sum of the lengths of the intervals in the x -trace $\tau_x(\gamma)$. For any $\gamma \in \mathcal{P}_n$, we clearly have $d_{opt}(\gamma) \geq \alpha(p_0)n - k$, i.e.,

$$\begin{aligned} d_{opt}(\gamma) &\geq \alpha(p_0)n - \left\lfloor \frac{a\nu\delta(p_0-p)^2 n}{\log(\frac{1}{p_0-p})} \right\rfloor \\ &\geq \alpha(p)n + \left(\frac{\alpha(p_0) - \alpha(p)}{2}\right)n + \left\{ \left(\frac{\alpha(p_0) - \alpha(p)}{2}\right)n - \frac{a\nu\delta(p_0-p)^2 n}{\log(\frac{1}{p_0-p})} \right\}. \end{aligned}$$

By Lemma 3.2 the term inside the braces exceeds $n(p_0 - p) \left(1 - \frac{a\nu\delta(p_0-p)}{\log(\frac{1}{p_0-p})}\right)$, which by (3.3) is non-negative. Therefore for all $\gamma \in \mathcal{P}_n$

$$d_{opt}(\gamma) \geq \alpha(p)n + \left(\frac{\alpha(p_0) - \alpha(p)}{2}\right)n \geq \alpha(p)n + (p_0 - p)n.$$

Let \mathcal{P}'_n denote all (not necessarily oriented) paths in the lattice \mathcal{L} beginning at $\mathbf{0}$ and ending at a point (m, n) , $m \in \mathbb{N}$, with an xy -trace having cardinality at most k . We thus have

$$\mathbf{P}_p[\mathcal{P}_n \neq \emptyset] \leq \mathbf{P}_p[\exists \gamma \in \mathcal{P}'_n : d_{opt}(\gamma) \geq \alpha(p)n + (p_0 - p)n]$$

$$\begin{aligned}
&= \mathbf{P}_p [\exists \gamma \in \mathcal{P}'_n : d_{opt}(\gamma) \geq \alpha(p)n + (p_0 - p)n, \tau_{xy}(\gamma) = \emptyset] + \\
&\quad \sum_{j=1}^k \mathbf{P}_p [\exists \gamma \in \mathcal{P}'_n : d_{opt}(\gamma) \geq \alpha(p)n + (p_0 - p)n, \tau_{xy}(\gamma) \in \mathcal{T}_j],
\end{aligned}$$

since \mathcal{P}'_n is the disjoint union (over T in \mathcal{T}_j and $j \in \{1, 2, \dots, k\}$) of paths in \mathcal{L} beginning at $\mathbf{0}$ and having an xy -trace T for some $T \in \mathcal{T}_j$ and some $1 \leq j \leq k$. By additivity, the above equals

$$\begin{aligned}
&= \mathbf{P}_p [\exists \gamma \in \mathcal{P}'_n : d_{opt}(\gamma) \geq \alpha(p)n + (p_0 - p)n, \tau_{xy}(\gamma) = \emptyset] + \\
&\quad \sum_{j=1}^k \sum_{T \in \mathcal{T}_j} \mathbf{P}_p [\exists \gamma \in \mathcal{P}'_n : d_{opt}(\gamma) \geq \alpha(p)n + (p_0 - p)n, \tau_{xy}(\gamma) = T]. \tag{4.2}
\end{aligned}$$

Consider a fixed xy -trace $T \in \mathcal{T}_j$. Every such trace T is uniquely defined by a set of deterministic points $\{(P_i, P'_i)\}_{i=1}^{2j}$, where $(P_i, P'_i) \in \mathcal{L}$, $1 \leq i \leq 2j$, are the endpoints of j optimal paths.

By independence and invariance by translation, the probability that there exists an optimal path between (P_1, P'_1) and (P_2, P'_2) and a second optimal path between (P_3, P'_3) and (P_4, P'_4) equals the probability that there exists an optimal path joining $\mathbf{0}$, the point $(P_2 - P_1, P'_2 - P'_1)$, and the point

$$((P_2 - P_1) + (P_4 - P_3), (P'_2 - P'_1) + (P'_4 - P'_3)).$$

More generally, the probability that there exist optimal paths joining (P_i, P'_i) and (P_{i+1}, P'_{i+1}) for all $1 \leq i \leq 2j-1$, is bounded by the probability that there exists an optimal path between $\mathbf{0}$ and $(\sum_{i=1}^{2j-1} (P_{i+1} - P_i), \sum_{i=1}^{2j-1} (P'_{i+1} - P'_i))$. Any such path has a total of $N := \sum_{i=1}^{2j-1} (P'_{i+1} - P'_i)$ edges where $N \in [n - k, n - 1]$. Thus, for each $1 \leq j \leq k$, and each $T \in \mathcal{T}_j$ each summand in (4.2) is bounded by the probability that there is an optimal path with N edges with rightward displacement at least $\alpha(p)n + (p_0 - p)n$, i.e., by the probability of $D(n, N, p, p_0 - p)$. Similarly the first probability in (4.2) is bounded by the probability of $D(n, n, p, p_0 - p)$. It follows by Lemma 3.6 and (4.1) that (4.2) becomes

$$\mathbf{P}_p[\mathcal{P}_n \neq \emptyset] \leq C_1 n \exp\left(-\frac{(p_0 - p)^2 n}{2C_1}\right) + 3C_1 n \sum_{j=1}^k \binom{4n}{2j}^2 \exp\left(-\frac{(p_0 - p)^2 n}{2C_1}\right). \tag{4.3}$$

To conclude the proof of Proposition 4.1 it suffices to show that for all $1 \leq j \leq k$

$$\binom{4n}{2j}^2 \leq \exp\left(\frac{(p_0 - p)^2 n}{4C_1}\right). \tag{4.4}$$

To do this we will make use of ([7], Corollary 2.6.2)

$$\binom{u}{v} \leq \exp\left(uH\left(\frac{v}{u}\right)\right), \quad u, v \in \mathbb{N},$$

where for all $x \in (0, 1)$

$$H(x) := -x \log x - (1-x) \log(1-x).$$

Thus for all $j = 1, 2, \dots, k := \lfloor a\nu\delta(p_0 - p)^2 n / \log(\frac{1}{p_0 - p}) \rfloor$ we have

$$\binom{4n}{2j} \leq \binom{4n}{2k} \leq \exp\left(4nH\left(\frac{k}{2n}\right)\right), \quad (4.5)$$

where the first inequality holds since $k \leq n/10$.

There is $x_0 \in (0, 1)$ such that if $x \in (0, x_0)$, then $-(1-x) \log(1-x) \leq -\log(1-x) \leq -x \log x$ showing that for all $x \in (0, x_0)$ we have

$$H(x) \leq 2x \log \frac{1}{x}.$$

By choosing $\delta := \delta(q)$ so small that $a\nu\delta < x_0$, we guarantee that $k/2n < x_0$. Since $x \log \frac{1}{x}$ is increasing on $(0, 1)$ we obtain

$$\begin{aligned} H\left(\frac{k}{2n}\right) &\leq \frac{a\nu\delta(p_0 - p)^2}{\log(\frac{1}{p_0 - p})} \log\left(\frac{2n}{\lfloor a\nu\delta(p_0 - p)^2 n / \log(\frac{1}{p_0 - p}) \rfloor}\right) \\ &\leq \frac{a\nu\delta(p_0 - p)^2}{\log(\frac{1}{p_0 - p})} \log\left(\frac{4 \log(\frac{1}{p_0 - p})}{a\nu\delta(p_0 - p)^2}\right), \end{aligned}$$

since $\frac{x}{\lfloor y \rfloor} \leq \frac{2x}{y}$ for $x, y \geq 1$. Simple algebra shows that the above equals

$$\begin{aligned} &= \frac{a\nu\delta(p_0 - p)^2}{\log(\frac{1}{p_0 - p})} \left[\log \log\left(\frac{1}{p_0 - p}\right) + \log\left(\frac{4}{a\nu\delta}\right) + 2 \log\left(\frac{1}{p_0 - p}\right) \right] \\ &< 3a\nu\delta(p_0 - p)^2 + a\nu\delta(p_0 - p)^2 \log\left(\frac{4}{a\nu\delta}\right) \end{aligned}$$

using $-\infty < \log \log t \leq \log t$ for $t > 1$ and $\log\left(\frac{1}{p_0 - p}\right) > 1$. Choosing $\delta := \delta(q) \in (0, 1/2)$ so small that $a\nu\delta \log\left(\frac{4}{a\nu\delta}\right) \leq (a\nu\delta)^{1/2}$ we get

$$H\left(\frac{k}{2n}\right) \leq 4(a\nu\delta)^{1/2}(p_0 - p)^2. \quad (4.6)$$

Substituting (4.6) into (4.5) and squaring we obtain for all $1 \leq j \leq k$

$$\binom{4n}{2j}^2 \leq \exp\left(32(a\nu\delta)^{1/2}(p_0 - p)^2 n\right).$$

Recalling that C_1 depends only on q , we may choose $\delta := \delta(q) > 0$ even smaller if necessary to ensure that $32(av\delta)^{1/2} < 1/4C_1$, thus showing (4.4). Proposition 4.1 follows. \square

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