The divergence of fluctuations for the shape on first passage percolation

Yu Zhang\*, Department of Mathematics, University of Colorado

Abstract

Consider the first passage percolation model on $\mathbb{Z}^d$ for $d \geq 2$. In this model we assign independently to each edge the value zero with probability $p$ and the value one with probability $1 - p$. We denote by $T(0, v)$ the passage time from the origin to $v$ for $v \in \mathbb{R}^d$ and $B(t) = \{ v \in \mathbb{R}^d : T(0, v) \leq t \}$ and $G(t) = \{ v \in \mathbb{R}^d : ET(0, v) \leq t \}$.

It is well known that if $p < p_c$, there exists a compact shape $B_d \subset \mathbb{R}^d$ such that for all $\epsilon > 0$

$tB_d(1 - \epsilon) \subset B(t) \subset tB_d(1 + \epsilon)$ and $G(t)(1 - \epsilon) \subset B(t) \subset G(t)(1 + \epsilon)$ eventually w.p.1.

We denote the fluctuations of $B(t)$ from $tB_d$ and $G(t)$ by

$F(B(t), tB_d) = \inf \{ l : tB_d \left(1 - \frac{l}{t}\right) \subset B(t) \subset tB_d \left(1 + \frac{l}{t}\right) \}$

$F(B(t), G(t)) = \inf \{ l : G(t) \left(1 - \frac{l}{t}\right) \subset B(t) \subset G(t) \left(1 + \frac{l}{t}\right) \}$.

The means of the fluctuations $E[F(B(t), tB_d)]$ and $E[F(B(t), G(t))]$ have been conjectured ranging from divergence to non-divergence for large $d \geq 2$ by physicists. In this paper, we show that for all $d \geq 2$ with a high probability, the fluctuations $F(B(t), G(t))$ and $F(B(t), tB_d)$ diverge with a rate of at least $C \log t$ for some constant $C$.

The proof of this argument depends on the linearity between the number of pivotal edges of all minimizing paths and the paths themselves. This linearity is also independently interesting.

Key words and phrases: first passage percolation, shape, fluctuations.

AMS classification: 60K 35.

\*Research supported by NSF grant DMS-0405150
1 Introduction of the model and results.

We consider $\mathbb{Z}^d, d \geq 2$, as a graph with edges connecting each pair of vertices $x = (x_1, \cdots, x_d)$ and $y = (y_1, \cdots, y_d)$ with $d(x, y) = 1$, where $d(x, y)$ is the distance between $x$ and $y$. For any two vertex sets $A, B \subset \mathbb{Z}^d$, the distance between $A$ and $B$ is also defined by

$$d(A, B) = \min\{d(u, v) : u \in A \text{ and } v \in B\}. \quad (1.0)$$

We assign independently to each edge the value zero with a probability $p$ or one with probability $1 - p$. More formally, we consider the following probability space. As sample space, we take $\Omega = \prod_{e \in \mathbb{Z}^d} \{0, 1\}$, points of which are represented as configurations. Let $P = P_p$ be the corresponding product measure on $\Omega$. The expectation with respect to $P$ is denoted by $E = E_p$. For any two vertices $u$ and $v$, a path $\gamma$ from $u$ to $v$ is an alternating sequence $(v_0, e_1, v_1, \ldots, e_n, v_n)$ of vertices $v_i$ and edges $e_i$ in $\mathbb{Z}^d$ with $v_0 = u$ and $v_n = v$. Given a path $\gamma$, we define the passage time of $\gamma$ as

$$T(\gamma) = \sum_{i=1}^n t(e_i). \quad (1.1)$$

For any two sets $A$ and $B$ we define the passage time from $A$ to $B$ as

$$T(A, B) = \inf\{T(\gamma) : \gamma \text{ is a path from some vertex of } A \text{ to some vertex in } B\},$$

where the infimum takes over all possible finite paths. A path $\gamma$ from $A$ to $B$ with $t(\gamma) = T(A, B)$ is called the route of $T(A, B)$. If we focus on a special configuration $\omega$, we may write $T(A, B)(\omega)$ instead of $T(A, B)$. When $A = \{u\}$ and $B = \{v\}$ are single vertex sets, $T(u, v)$ is the passage time from $u$ to $v$. We may extend the passage times over $\mathbb{R}^d$. If $x$ and $y$ are in $\mathbb{R}^d$, we define $T(x, y) = T(x', y')$, where $x'$ (resp., $y'$) is the nearest neighbor of $x$ (resp., $y$) in $\mathbb{Z}^d$. Possible indetermination can be dropped by choosing an order on the vertices of $\mathbb{Z}^d$ and taking the smallest nearest neighbor for this order.

In particular, the point-point passage time was first introduced by Hammersley and Welsh (1965) as follows:

$$a_{m,n} = \inf\{t(\gamma) : \gamma \text{ is a path from } (m, \cdots, 0) \text{ to } (n, \cdots, 0) \}.$$

By Kingman’s subadditive argument we have

$$\lim_{n \to \infty} \frac{1}{n} a_{0n} = \mu_p \text{ a.s. and in } L_1, \quad (1.2)$$

and (see Theorem 6.1 in Kesten (1986))

$$\mu_p = 0 \text{ iff } p \geq p_c(d), \quad (1.3)$$
where $p_c = p_c(d)$ is the critical probability for Bernoulli (bond) percolation on $\mathbb{Z}^d$ and the non-random constant $\mu_p$ is called the \textit{time constant}.

Given a unit vector $x \in \mathbb{R}^d$, by the same argument in (1.2)  
\[
\lim_{n \to \infty} \frac{1}{n} T(0, nx) = \mu_p(x) \text{ a.s. and in } L_1,
\]  
and  
\[\mu_p(x) = 0 \text{ iff } p \geq p_c.\]

The map $x \to \mu_p(x)$ induces a norm on $\mathbb{R}^d$. The unit radius ball for this norm is denoted by $B_d := B_d(p)$ and is called the \textit{asymptotic shape}. The boundary of $B_d$ is  
\[\partial B_d := \{ x \in \mathbb{R}^d : \mu_p(x) = 1 \}.\]

If $p < p_c(d)$, $B_d$ is a compact convex deterministic set and $\partial B_d$ is a continuous convex closed curve (Kesten (1986)). Define for all $t > 0$  
\[B(t) := \{ v \in \mathbb{R}^d, T(0, v) \leq t \}.\]

The shape theorem (see Theorem 1.7 of Kesten (1986)) is the well-known result stating that for any $\epsilon > 0$  
\[tB_d(1 - \epsilon) \subset B(t) \subset tB_d(1 + \epsilon) \text{ eventually w.p. } 1. \tag{1.5}\]

In addition to $tB_d$, we can consider the mean of $B(t)$  
\[G(t) = \{ v \in \mathbb{R}^d : ET(0, v) \leq t \}.\]

By (1.4), we have  
\[tB_d \subset G(t) \tag{1.6}\]
and  
\[G(t)(1 - \epsilon) \subset B(t) \subset G(t)(1 + \epsilon) \text{ eventually w.p. } 1. \tag{1.7}\]

The natural or, perhaps the most challenging question in this field (see Kesten (1986) and Smythe and Wierman (1978)) is to ask “how fast or how rough” the boundary is of the set $B(t)$ from the deterministic boundaries $tB_d$ and $G(t)$. This problem has also received a great amount of attention from statistical physicists. It is widely conjectured that if $p < p_c(2)$, there exists $\chi(2) = 1/3$ such that for all $t$ the following probabilities  
\[P\left(tB_2 \left(1 - \frac{xt\chi(2)}{t}\right) \subset B(t) \subset tB_2 \left(1 + \frac{xt\chi(2)}{t}\right)\right) \tag{1.8}\]
and  
\[P\left(G(t) \left(1 - \frac{xt\chi(2)}{t}\right) \subset B(t) \subset G(t) \left(1 + \frac{xt\chi(2)}{t}\right)\right) \tag{1.9}\]
are close to one or zero for large $x$ or for small $x \geq 0$. In words, the fluctuations of $B(t)$ diverge with a rate $t^{1/3}$. There have been varying discussions about the nature of the fluctuations of $B(t)$ for large $d$ ranging from the possible independence of $\chi(d)$ on $d$ (Kardar and Zhang (1987)) through the picture of $\chi(d)$ decreasing with $d$ but always remaining strictly positive (see Wolf and Kertesz (1987) and Kim and Kosterlitz (1989)) to the possibility that for $d$ above some $d_c$, $\chi(d) = 0$ and perhaps the fluctuations do not even diverge (see Natterman and Renz (1988), Haplin-Healy (1989) and Cook and Derrida (1990)).

Mathematicians have also made significant efforts in this direction. Before we introduce mathematical estimates, let us give a precise definition of the fluctuation of $B(t)$ from some set. For a connected set $\Gamma$ of $\mathbb{R}^d$ containing the origin, let

$$\Gamma^+_l = \{ v \in \mathbb{R}^d : d(v, \Gamma) \leq l \}$$

and

$$\Gamma^-_l = \{ v \in \Gamma : d(v, \partial \Gamma) \geq l \}.$$

Note that $\Gamma^-_l \subset \Gamma$ and $\Gamma \subset \Gamma^+_l$. Note also that $\Gamma^-_l$ might be empty even though $\Gamma$ is non-empty. We say $B(t)$ has a fluctuation from $\Gamma$ if

$$F(B(t), \Gamma) = \inf \{ l : \Gamma^-_l \subset B(t) \subset \Gamma^+_l \}.$$ (1.10)

If we set $\Gamma = tB_d$ for $d = 2$, the conjecture in (1.8) is equivalent to ask if

$$F(B(t), tB_2) \approx t^{1/3}$$

with a high probability.

When $p \geq p_c(d)$, $B_d$ is unbounded and so is $B(t)$. Also, when $p = 0$, there are no fluctuations so we require in this paper that

$$0 < P(t(e) = 0) = p < p_c(d).$$ (1.11)

The mathematical estimates for the upper bound of the fluctuation $F(B(t), \Gamma)$, when $\Gamma = tB_d$ and $\Gamma = G(t)$, are quite promising. Kesten (1993) and Alexander (1993, 1996) showed that for $p < p_c(d)$ and all $d \geq 2$, there is a constant $C$ such that

$$F(B(t), tB_d) \leq C\sqrt{t} \log t \log t$$

eventually w.p.1 (1.12) and

$$tB_d \subset G(t) \subset (t + C_2\sqrt{t})B_d,$$

where log denotes the natural logarithm. In this paper $C$ and $C_i$ are always positive constants that may depend on $p$ or $d$, but not $t$, and their values are not significant and change from appearance to appearance.

On the other hand, the estimates for the lower bound of the fluctuations are quite unsatisfactory. Under (1.11) it seems that the only result for all $d \geq 2$ (see Kesten (1993)) is

$$F(B(t), tB_d) \geq a \text{ non-zero constant eventually w. p. 1.}$$ (1.13)
For $d = 2$, Piza and Newman (1995) showed that
\[ F(B(t), tB_d) \geq t^{1/8} \text{ and } F(B(t), G(t)) \geq t^{1/8} \text{ eventually w. p. 1.} \quad (1.14) \]

Clearly, one of most intriguing questions in this field is to ask if the fluctuations of $B(t)$ diverge as some statistical physicists believed to be true while others did not. In this paper we answer the conjecture affirmatively to show that the fluctuations of $B(t)$ always diverge for all $d \geq 2$. We can even tell that the divergence rate for $B(t)$ is at least $C \log t$.

**Theorem 1.** If $0 < p < p_c$, for all $d \geq 3$, $t > 0$ and any deterministic set $\Gamma$, there exist positive constants $\delta = \delta(p, d) C_1 = C_1(p, d)$ such that
\[ P(F(B(t), \Gamma) \geq \delta \log t) \geq 1 - C_1 t^{-d-2-2\delta \log p}. \]

**Remark 1.** If we set $\Gamma = tB_d$ or $\Gamma = G(t)$, together with (1.14), the fluctuations $F(B(t), tB_d)$ and $F(B(t), G(t))$ are at least $\delta \log t$ with a large probability. Also, it follows from this probability estimate that
\[ E(F(B(t), \Gamma)) \geq C \log t \]
for a constant $C = C(p, d) > 0$.

**Remark 2.** We are unable to estimate whether $F(tB_d, G(t))$ diverges even though we believe it does.

The proof of Theorem 1 is constructive. In fact, if $F(B(t), \Gamma) \leq \delta \log t$, then we can construct $t^{d-1+2\delta \log p}$ zero paths from $\partial B(t)$ to $\Gamma^\lambda_{\delta \log t}$. For each such path, we can use the geometric property introduced in section 2 to show that the path contains a pivotal edge defined in section 3. Therefore, we can construct about $t^{d-1-2\delta \log t}$ pivotal edges. However, in section 3, we can also show the number of pivotal edges is of order $t$. Therefore, for a suitable $\delta$ we cannot have as many pivotal edges as we constructed. The contradiction tells us that $F(B(t), \Gamma) \geq \delta \log t$.

With these estimates for pivotal edges in section 3, we can also estimate the number of the total vertices in all routes. This estimate is independently interesting. For a connected set $\Gamma \subset \mathbb{R}^d$ with $\alpha_1 tB_d \subset \Gamma \subset \alpha_2 tB_d$ for some constants $0 < \alpha_1 < 1 < \alpha_2$, let
\[ R_{\Gamma} = \bigcup \gamma_t, \text{ where } \gamma_t \text{ is a route for } T(0, \partial \Gamma). \]

**Theorem 2.** If $0 < p < p_c(d)$, for all $d \geq 2$ and $t > 0$, there exists $C(p, d, \alpha_1, \alpha_2)$ such that
\[ E(|R_{\Gamma}|) \leq C t, \]
where $|A|$ denotes the cardinality of $A$ for some set $A$.

**Remark 3.** Kesten (1986) showed that there exists a route for $T(0, \Gamma)$ with length $Ct$ for some positive constant $C$. Theorem 2 gives a stronger result with the number of vertices in all routes for $T(0, \partial \Gamma)$ also in order $t$. For quite some time, the author believed that the routes of $T(0, \partial \Gamma)$ resembled a spiderweb centered at the origin so the number of the vertices in the routes should be of order $t^d$. However, Theorem 2 negates this assumption.

**Remark 4.** Clearly, there might be many routes for the passage time $T(0, \partial \Gamma)$. As a consequence of Theorem 2, each route contains at most $Ct$ vertices. Specifically, let

$$M_{x,t} = \sup \{ k : \text{there exists a route of } T(0, \partial \Gamma) \text{ containing } k \text{ edges} \}.$$ 

If $0 < p < p_c$, for all $d \geq 2$ and $t > 0$, there exists a positive constant $C = C(p, d)$ such that

$$E(M_{x,t}) \leq Ct.$$ (1.16)

**Remark 5.** We may also consider Theorem 2 for a point-point passage time. Let

$$R_{x,t} = \bigcup \gamma_n,$$

where $\gamma_n$ is a route for $T(0, xt)$

for a unit vector $x$. We may use the same argument of Theorem 2 to show if $0 < p < p_c(d)$, for all $d \geq 2$ and $t > 0$, there exists a positive constant $C(p, d)$ such that

$$E(|R_{x,t}|) \leq Ct.$$ (1.17)

**Remark 6.** The condition $p > 0$ in Theorem 2 is crucial. As $p \downarrow 0$, the constant $C$ in Theorem 2, (1.16) and (1.17) may go to infinity. When $p = 0$, all edges have to take value one. If we take $\Gamma$ as the diamond shape with a diagonal length $2t$ both in vertical and horizontal directions, it is easy to say that all edges inside the diamond belong to $R_\Gamma$ so

$$|R_\Gamma| = O(t^d).$$ (1.18)

This tells us that Theorem 2 will not work when $p = 0$.

## 2 Geometric properties of $B(t)$

In this section we would like to introduce a few geometric properties for $B(t)$. We let $B'(t)$ be the largest vertex set in $B(t) \cap \mathbb{Z}^d$ and $G'(t)$ be the largest vertex set in $G(t) \cap \mathbb{Z}^d$. Similarly, given a set $\Gamma \subset \mathbb{R}^d$, we also let $\Gamma'$ be the largest vertex set in $\Gamma$. It is easy to see that

$$\Gamma' \subset \Gamma \subset \{ v + [-1/2, 1/2]^d : v \in \Gamma' \}.$$ (2.0)
As we mentioned in the last section, both $B(t)$ and $G(t)$ are finite as well as $B'(t)$ and $G'(t)$. We now show that $B'(t)$ and $G'(t)$ are also connected. Here a set $A$ is said to be connected in $\mathbb{Z}^d$ if any two vertices of $A$ are connected by a path in $A$.

**Proposition 1.** $B'(t)$ and $G'(t)$ are connected.

**Proof.** Since $T(0,0) = 0 \leq t$, $0 \in B'(t)$. We pick a vertex $v \in B'(t)$, so $T(0,v) \leq t$. This tells us that there exists a path $\gamma$ such that

$$T(\gamma) \leq t.$$ 

Therefore, for any $u \in \gamma$,

$$T(0,u) \leq t \text{ so } u \in B'(t).$$

This implies that $\gamma \subset B'(t)$, so we know $B'(t)$ is connected. The same argument shows that $G'(t)$ is connected. □

Given a finite set $\Gamma$ of $\mathbb{Z}^d$ we may define its vertex boundary as follows. For each $v \in \Gamma$, $v \in \Gamma$ is said to be a boundary vertex of $\Gamma$ if there exists $u \notin \Gamma$ but $u$ is adjacent to $v$. We denote by $\partial \Gamma$ all boundary vertices of $\Gamma$. We also let $\partial_o \Gamma$ be all vertices not in $\Gamma$, but adjacent to $\partial \Gamma$. With these definitions, we have the following Proposition.

**Proposition 2.** For all $v \in \partial B'(t)$, $T(0,v) = t$ and for all $u \in \partial_o B'(t) \ T(0,u) = t + 1$.

**Proof.** We pick $v \in \partial B'(t)$. By the definition of the boundary, $v \in \partial B'(t)$ so $T(0,v) \leq t$. Now we show $T(0,v) \geq t$ for all $v \in \partial B'(t)$. If we suppose that $T(0,v) < t$ for some $v \in \partial B'(t)$, then $T(0,v) \leq t - 1$, since $T(0,v)$ is an integer. Note that $t(e)$ only takes zero and one values so there exists $u \in \partial_o B(t)$ and $u$ is adjacent to $v$ such that $T(0,u) \leq t$. This tells us that $u \in B'(t)$. But we know as we defined that

$$\partial_o B'(t) \cap B(t) = \emptyset.$$ 

This contradiction tells us that $T(0,v) \geq t$ for all $v \in \partial B'(t)$.

Now we will prove the second part of Proposition 2. We pick a vertex $u \in \partial_o B'(t)$. Since $u$ is adjacent to $v \in B'(t)$,

$$T(0,u) \leq 1 + T(0,v) \leq 1 + t.$$ 

On the other hand, any path from $0$ to $u$ has to pass through a vertex of $\partial B'(t)$ before reaching $\partial_o B'(t)$. We denote the vertex by $v$. As we proved, $T(0,v) = t$. The passage time of the rest of the path from $v$ to $u$ has to be greater or equal to one, otherwise, $u \in B'(t)$. Therefore, any path from $0$ to $u$ has a passage time larger or equal to $t + 1$, that is

$$T(0,u) \geq t + 1.$$

7
Therefore, $T(0, \partial_o B'(t)) = t + 1$. □

Given a fixed connected set $\kappa = \kappa_t$ containing the origin, define the event

$$\{B'(t) = \kappa\} = \{\omega : B'(t)(\omega) = \kappa\}.$$

**Proposition 3.** The event that $\{B'(t) = \kappa\}$ only depends on the zeros and ones of the edges of $\kappa \cup \partial_o \kappa$.

Proposition 2 for $d = 2$ has been proven by Kesten and Zhang (1998). In fact, they gave a precise structure of $B'(t)$. We may adapt their idea to prove Proposition 2 for $d \geq 3$ by using the plaquette surface (see the definition in section 12.4 Grimmett (1999)). To avoid the complicated definition of the plaquette surface, we would rather give the following direct proof.

**Proof of Proposition 3.** Let $\kappa^C$ denote the vertices of $\mathbb{Z}^d \setminus \kappa$ and

$$\{\omega(\kappa)\} = \prod_{\text{edge in } \kappa} \{0, 1\} \text{ and } \{\omega(\kappa^C)\} = \prod_{\text{edge in } \kappa^C} \{0, 1\},$$

where edges in $\kappa$ are the edges whose two vertices belong to $\kappa \cup \partial_o \kappa$ and the edges in $\kappa^C$ are the other edges. For each $\omega \in \Omega$, we may rewrite $\omega$ as

$$\omega = (\omega(\kappa), \omega(\kappa^C)).$$

Suppose that Proposition 3 is not true, so the zeros and ones in $\omega(\kappa^C)$ can affect the event $\{B'(t) = \kappa\}$. In other words, there exist two different $\omega_1, \omega_2 \in \Omega$ with

$$\omega_1 = (\omega(\kappa), \omega_1(\kappa^C)) \text{ and } \omega_2 = (\omega(\kappa), \omega_2(\kappa^C))$$

such that

$$B'(t)(\omega_1) = \kappa \text{ but } B'(t)(\omega_2) \neq \kappa. \quad (2.4)$$

From (2.4) there are two cases:

(a) there exists $u$ such that $u \in B'(t)(\omega_2)$, but $u \notin \kappa$.
(b) there exists $u$ such that $u \in \kappa$, but $u \notin B'(t)(\omega_2)$.

If (a) holds,

$$T(0, u)(\omega_2) \leq t. \quad (2.5)$$

There exists a path $\gamma$ from $0$ to $u$ such that

$$T(\gamma)(\omega_2) \leq t. \quad (2.6)$$
Since \( u \not\in \kappa \), any path from \( 0 \) to \( u \) has to pass through \( \partial_\kappa = \partial_\kappa B'(t)(\omega_1) \). Let \( \gamma' \) be the subpath of \( \gamma \) from \( 0 \) to \( \partial_\kappa = \partial_\kappa B'(t)(\omega_1) \). Then by Proposition 2,

\[
T(\gamma')(\omega_1) \geq t + 1.
\]

Note that the zeros and ones in both \( \omega_2 = (\omega(\kappa), \omega_2(\kappa^C)) \) and \( \omega_1 = (\omega(\kappa), \omega_1(\kappa^C)) \) are the same so

\[
t + 1 \leq T(\gamma')(\omega_1) = T(\gamma')(\omega_2) \leq T(\gamma)(\omega_2). \tag{2.7}
\]

By (2.6) and (2.7) (a) cannot hold.

Now we assume that (b) holds. Since any path from \( 0 \) to \( u \) has to pass through \( \partial_\kappa B'(t)(\omega_2) \), by Proposition 2,

\[
T(0, u)(\omega_2) \geq t + 1. \tag{2.8}
\]

But since \( u \in \kappa \) and \( B'(t)(\omega_1) = \kappa \), there exists a path \( \gamma \) inside \( B'(t)(\omega_1) \) from \( 0 \) to \( u \) such that

\[
T(\gamma)(\omega_1) \leq t.
\]

Therefore,

\[
T(0, u)(\omega_2) \leq T(\gamma)(\omega_2) \leq t, \tag{2.9}
\]

since \( \gamma \subset \kappa \) and the zeros and ones in both \( \omega_2 = (\omega(\kappa), \omega_2(\kappa^C)) \) and \( \omega_1 = (\omega(\kappa), \omega_1(\kappa^C)) \) are the same. The contradiction of (2.8) and (2.9) tells us that (b) cannot hold. \( \square \)

### 3 The linearity of a number of pivotal edges

In this section we will discuss a fixed value \( 0 < p < p_c \) and a fixed interval open \( I_p \subset (0, p_c) \) centered at \( p \). First we show that the length of a route from the origin to \( \partial B'(t) \) is of order \( t \).

**Lemma 1.** For a small interval \( I_p \subset (0, p_c) \) centered at \( p \), there exist positive constants \( \alpha = \alpha(I_p, d), C_1 = C_1(I_p, d) \) and \( C_2 = C_2(I_p, d) \) such that for all \( t \) and all \( p' \in I_p \),

\[
P(\exists \text{ a route } \gamma \text{ from the origin to } \partial B'(t) \text{ with } |\gamma| \geq \alpha t) \leq C_1 \exp(-C_2 t).
\]

**Proof.** By Theorem 5.2 and 5.8 in Kesten (1986) for all \( p' \in I_p \) and for all \( t \) there exist \( C_3 = C_3(I_p, d) \) and \( C_4 = C_4(I_p, d) \) such that

\[
P(2t/3B_d \not\subset B(t)) \leq C_3 \exp(-C_4 t) \text{ and } P(B(t) \not\subset 3t/2B_d) \leq C_3 \exp(-C_4 t). \tag{3.0}
\]

If we put these two inequalities from (3.0) together, we have for all \( p' \in I_p \) and all \( t \),

\[
P(t/2B_d \subset B'(t) \subset 2tB_d) \text{ for all large } t \geq 1 - C_3 \exp(-C_4 t). \tag{3.1}
\]
On the event of 
\[
\{ \text{a route } \gamma \text{ from the origin to } \partial B(t) \text{ with } |\gamma| \geq \alpha t \} \cap \{ t/2B_d \subset B(t) \subset 2tB_d \}
\]
we assume that there exists a route \( \gamma \) from the origin to some vertex \( u \in \partial B'(t) \) with 
\[
t/2 \leq d(0, u) \leq 2t \text{ and } |\gamma| \geq \alpha t
\]
such that 
\[
t = T(0, \partial B'(t)) = T(\gamma) = T(0, u).
\]
Therefore, by (3.1) 
\[
P(\exists \text{ a route } \gamma \text{ from the origin to } \partial B'(t) \text{ with } T(\gamma) \leq t, |\gamma| \geq \alpha t) \leq \sum_{t/2 \leq d(0, u) \leq 2t} P(\exists \text{ a route } \gamma \text{ from the origin to } u \text{ with } T(\gamma) \leq t, |\gamma| \geq \alpha t) + C_3 \exp(-C_4 t).
\]
Proposition 5.8 in Kesten (1986) tells us that there exist positive constants \( \beta(I_p, d), C_5 = C_5(I_p, d) \) and \( C_6 = C_6(I_p, d) \) such that for all \( p' \in I_p \) and \( t \)
\[
P(\exists \text{ a self avoiding path } \gamma \text{ from } (0, 0) \text{ to } y \text{ contains } n \text{ edges, but with } T(\gamma) \leq \beta n) \leq C_5 \exp(-C_6 n), \tag{3.2}
\]
where \( n \) is the largest integer less than \( t \). Together with these two observations if we take a suitable \( \alpha = \alpha(I_p, d) \), we have for all \( p' \in I_p \)
\[
P(\exists \text{ a route } \gamma \text{ from the origin to } \partial B'(t) \text{ with } |\gamma| \geq \alpha t) \leq (2t)^d C_5 \exp(-C_6 t).
\]
Lemma 1 follows. \( \square \)

To show Theorems we may concentrate to a “regular” set satisfying (3.1). Here we give the following precise definition. Given a deterministic connected finite set \( \Gamma = \Gamma_t \subset \mathbb{R}^d \), \( \Gamma \) is said to be regular if there exists \( t \) such that 
\[
1/2tB_d \subset \Gamma \subset 2tB_d. \tag{3.3}
\]
For a regular set \( \Gamma \) we denote by 
\[
T_{\Gamma}(0, \partial \Gamma) = \inf \{ T(\gamma) : \gamma \subset \Gamma' \text{ is a path from the origin to some vertex of } \partial \Gamma' \}.
\]
Now we try to compute the derivative of \( ET_{\Gamma}(0, \partial \Gamma) \) in \( p \) for a regular set \( \Gamma \). As a result, we have 
\[
ET_{\Gamma}(0, \partial \Gamma) = \sum_{i \geq 1} P(T_{\Gamma}((0, 0), \partial \Gamma) \geq i).}
\]
Note that $t(e)$ takes zero with probability $p$ and one with probability $1 - p$. But we know that the standard Bernoulli random variable takes zero with probability $1 - p$ and one with probability $p$. Hence we have to define an increasing event (see the definition in section 2 of Grimmett (1999)) in reverse. An event $A$ is said to be increasing if

$$1 - I_A(\omega) \leq 1 - I_A(\omega')$$

whenever $\omega \leq \omega'$, where $I_A$ is the indicator of $A$. Note that $\Gamma$ is a finite set, so $\frac{dE_T(0, \partial \Gamma)}{dp}$ exists. We have

$$\frac{dE_T(0, \partial \Gamma)}{dp} = \sum_{i \geq 1} \frac{dP(T(0, \partial \Gamma) \geq i)}{dp}. \quad (3.5)$$

Note that

$$\{T(0, \partial \Gamma) \geq i\}$$

is decreasing so by Russo’s formula

$$\frac{dE_pT(0, \partial \Gamma)}{dp} = -\sum_{i \geq 1} \sum_{e \in \Gamma} P(\{T(0, \partial \Gamma) \geq i\}(e)), \quad (3.6)$$

where $\{T(0, \partial \Gamma) \geq i\}(e)$ is the event that $e$ is a pivotal for $\{T(0, \partial \Gamma) \geq i\}$. In fact, given a configuration $\omega$, $e$ is said to be a pivotal edge for $\{T(0, \partial \Gamma)(\omega) \geq i\}$ if $t(e)(\omega) = 1$ and

$$T(0, \partial \Gamma)(\omega') = i - 1$$

where $w'$ is the configuration that $t(b)(\omega) = t(b)(\omega')$ for all edges $b \in \Gamma$ except $e$ and $t(e)(\omega') = 0$. The event $\{T(0, \partial \Gamma) \geq i\}(e)$ is equivalent to the event that there exists a route of $T(0, \partial \Gamma)$ with passage time $i$ passing through $e$ and $t(e) = 1$. With this observation,

$$\frac{dE_T(0, \partial \Gamma)}{dp} = -\sum_{i \geq 1} \sum_{e \in \Gamma} P(\exists \text{ a route of } T(0, \partial \Gamma) \text{ passing through } e \text{ with } T(0, \partial \Gamma) = i \text{ and } t(e) = 1)$$

$$= -\sum_{e \in \Gamma} P(\exists \text{ a route of } T(0, \partial \Gamma) \text{ passing through } e \text{ and } t(e) = 1).$$

Let $K_\Gamma$ be the number of edges $\{e\} \subset \Gamma'$ such that a route from the origin to $\partial \Gamma'$ passes through $e$ and $t(e) = 1$. We have

$$-\frac{dE_T(0, \partial \Gamma)}{dp} = E(K_\Gamma). \quad (3.7)$$

Now we give an upper bound for $E(K_\Gamma)$ by giving an upper bound for $-\frac{dE_T(0, \partial \Gamma)}{dp}$. Before doing that, we shall define the route length for $T(0, \partial \Gamma)$ by

$$N_\Gamma(\omega) = \min\{k : \text{ there exists a route of } T(0, \partial \Gamma)(\omega) \text{ containing } k \text{ edges}\}.$$
We show that the size of $N_\Gamma$ cannot be more than $Ct$ for some constant $C$.

**Lemma 2.** For a regular set $\Gamma$ and the interval $I_p$, there exist positive constants $C_i = C_i(I_p, d)$ $(i = 1, 2, 3)$ such that for all $p' \in I_p$ and $t$

$$P(N_\Gamma \geq C_1t) \leq C_2 \exp(-C_3t).$$

**Proof.** We follow the proof of Theorem 8.2 in Smythe and Wierman (1979). Let $\omega + r$ denote the time state of the lattice obtained by adding the $r$ to $t(e)$ for each edge $e$. It follows from the definitions of the passage time and $N_\Gamma$

$$T_\Gamma(0, \partial \Gamma)(\omega + r) \leq T_\Gamma(0, \partial \Gamma)(\omega) + rN_\Gamma(\omega). \quad (3.8)$$

If we take a negative $r$ in (3.8), we have

$$N_\Gamma(\omega) \leq \frac{T_\Gamma(0, \partial \Gamma)(\omega + r) - T_\Gamma(0, \partial \Gamma)}{r}. \quad (3.9)$$

Note that $\Gamma$ is regular, so $\Gamma \subset 2tB_d$. If we denote by $L$ the segment from the origin to $\partial(2tB_d)$ along the $X$-axis, then $L$ has to go through $\partial \Gamma$ somewhere since $\Gamma \subset 2tB_d$. Therefore,

$$\frac{-T_\Gamma(0, \Gamma)}{r} \leq \frac{T(L)}{r} \leq \frac{-2t}{\mu r}. \quad (3.10)$$

If we can show that for some $r < 0$, there exist constants $C_4 = C_4(I_p, d)$ and $C_5 = C_5(I_p, d)$ such that for all $p' \in I_p$ and all $t$

$$P(T_\Gamma(0, \partial \Gamma)(\omega + r) \leq 0) \leq C_4 \exp(-C_5t), \quad (3.11)$$

then by (3.9) and (3.10), Lemma 2 holds. Therefore, to show Lemma 2, it remains to show (3.11). Note that $\Gamma$ is a finite connected set so for each $\omega$ there exists $x = x(\omega) \in \partial \Gamma$ such that

$$T_\Gamma(0, \partial \Gamma)(\omega + r) = T_\Gamma(0, x)(\omega + r) \geq T(0, x)(\omega + r).$$

Since $x \in \partial \Gamma$ and $\Gamma$ is regular, then

$$t/2 \leq d(0, x) \leq 2t.$$

We have

$$P(T_\Gamma(0, \partial \Gamma)(\omega + r) \leq 0) \leq P(T(0, x(\omega))(\omega + r) \leq 0) \leq \sum_{t/2 \leq d(0, y) \leq 2t} P(T(0, y)(\omega + r) \leq 0). \quad (3.12)$$
Therefore, by (3.2) and (3.12) we take $\beta$ and $|r|$ small with $r < 0$ and $\beta > |r| > 0$ to obtain for all $p' \in I_p$

$$\sum_{t/2 \leq d(0,y) \leq 2t} P(T(0,y)(\omega + r) \leq 0)$$

$$\leq \sum_{t/2 \leq d(0,y) \leq 2t} P(\exists \text{ a self avoiding path } \gamma \text{ from } 0 \text{ to } y \text{ contains } n \text{ edges,}}$$

$$\text{ but with } T(\gamma)(\omega) \leq 2\beta n)$$

$$\leq C t^d \exp(-C t),$$

(3.13)

where $n$ is the largest integer less than $t$. Therefore, (3.11) follows from (3.13). $\blacksquare$

With Lemma 2 we are ready to give an upper bound for $-\frac{d E T_t(0, \partial \Gamma)}{d p}$.

**Lemma 3.** For a regular set $\Gamma$ there exists a constant $C(I_p, d)$ such that for all $p' \in I_p$ and $t$

$$\frac{d E T_t(0, \partial \Gamma)}{d p} \leq C t.$$

**Proof.** We assign $s(e) \geq t(e)$ either zero or one independently from edge to edge with probabilities $p - h$ or $1 - (p - h)$ for a small number $h > 0$, respectively. With this definition,

$$P(s(e) = 1, t(e) = 0) = P(s(e) = 1) - P(s(e) = 1, t(e) = 1)$$

$$= P(s(e) = 1) - P(t(e) = 1) = 1 - (p - h) - (1 - p) = h. \quad (3.14)$$

Let $\gamma^t$ be a route for $T^t(0, \Gamma)$ with time state $t(e)$ and let $\gamma^s$ be a route for $T^s(0, \Gamma)$ with time state $s(e)$. Here we pick $\gamma^t$ such that

$$|\gamma^t| = N_\Gamma.$$

For each edge $e \in \gamma^t$, if $t(e) = 1$, then $s(e) = 1$. If $t(e) = 0$ but $s(e) = 1$, we just add one for this edge. Therefore,

$$T_t^s(0, \Gamma) \leq T(\gamma^t) + \sum_{e \in \gamma^t} I(t(e) = 0, s(e) = 1). \quad (3.15)$$

Clearly, $\gamma^t$ may not be unique, so we select a route from these $\gamma^t$ in a unique way. We still write $\gamma^t$ for the unique route without loss of generality. By (3.15) and this selection

$$E T^s_t(0, \Gamma) \leq E T(\gamma^t) + \sum_{\beta} \sum_{e \in \beta} P(t(e) = 0, s(e) = 1, \gamma^t = \beta), \quad (3.16)$$

where the first sum in (3.16) takes over all possible paths $\beta$ from $0$ to $\partial \Gamma$'. Let us estimate

$$\sum_{\beta} \sum_{e \in \beta} P(t(e) = 0, s(e) = 1, \gamma^t = \beta).$$
Since $\gamma$ is regular, the longest path from $(0,0)$ to $\partial \Gamma'$ is less than $(2t)^d$. By Lemma 2, there exist $C_1 = C_1(I_p,d), C_2(I_p,d)$ and $C_3(I_p,d)$ such that

$$\sum_{\beta} \sum_{e \in \beta} P(t(e) = 0, s(e) = 1, \gamma^t = \beta) \leq \sum_{|\beta| \leq C_1 t} \sum_{e \in \beta} P(t(e) = 0, s(e) = 1, \gamma^t = \beta) + C_2 t^d \exp(-C_3 t). \quad (3.17)$$

Note that the value of $s(e)$ may depend on the value of $t(e)$, but not the other values of $t(b)$ for $b \neq e$, so by (3.14)

$$P(t(e) = 0, s(e) = 1, \gamma^t = \beta) = P(s(e) = 1 \mid t(e) = 0) P(\gamma^t = \beta) = h p^{-1} P(\gamma^t = \beta). \quad (3.18)$$

By (3.18) we have

$$\sum_{|\beta| \leq C_1 t} \sum_{e \in \beta} P(t(e) = 0, s(e) = 1, \gamma^t = \beta) \leq \sum_{|\beta| \leq C_1 t} \sum_{e \in \beta} h p^{-1} P(\gamma^t = \beta) \leq C_1 h t p^{-1}. \quad (3.19)$$

By (3.17) and (3.19) there exists $C_4 = C_4(I_p,d)$ such that

$$E(T^s_{\Gamma}(0, \partial \Gamma)) \leq E(T^t_{\Gamma}(0, \partial \Gamma) + C_4 t h. \quad (3.20)$$

If we set

$$f(p) = E(T^s_{\Gamma}(0, \partial \Gamma))$$

for time state $t(e)$ with $P(t(e) = 0) = p$, then by (3.20)

$$-\frac{df(p)}{dp} = \lim_{h \to 0} - \frac{f(p - h) - f(p)}{-h} \leq C_4 t. \quad (3.21)$$

Therefore, we have

$$-\frac{dE(T^s_{\Gamma}(0, \partial \Gamma))}{dp} = -\frac{df(p)}{dp} \leq C_4 t. \quad (3.22)$$

Therefore, Lemma 3 follows from (3.22). \square

Together with (3.7) and Lemmas 3, we have the following proposition.

**Proposition 4.** If $0 < p < p_c$, then for a regular set $\Gamma$ there exists a constant $C = C(p)$ such that

$$EK_{\Gamma} \leq Ct.$$
4 Proof of Theorem 1

In this section, we only show Theorem 1 for $d = 3$. The same proof for $d > 3$ can be adapted directly. Given a fixed set $\Gamma \subset \mathbb{R}^3$ defined in section 2, $\Gamma' \subset \mathbb{Z}^3$ is the largest vertex set in $\Gamma$, where

$$\Gamma' \subset \Gamma \subset \left\{ v + [1/2, 1/2]^3 : v \in \Gamma' \right\}. \tag{4.0}$$

Suppose that there exists a deterministic set $\Gamma$ such that

$$F(B(t), \Gamma) \leq \delta \log t. \tag{4.1}$$

(4.1) means that

$$\Gamma^-_{\delta \log t} \subset B(t) \subset \Gamma^+_{\delta \log t};$$

where

$$\Gamma^+_l = \left\{ v \in \mathbb{R}^3 : d(v, \Gamma) \leq l \right\} \text{ and } \Gamma^-_l = \left\{ v \in \Gamma : d(v, \partial \Gamma) \geq l \right\}.$$

We first show that if $\Gamma^+_{\delta \log t}$ does not satisfy the regularity condition in (3.3), then the probability of the event in (4.1) is exponentially small. We assume that

$$\Gamma^+_{\delta \log t} \not\subset 2tB_d. \tag{4.2}$$

If

$$F(B(t), \Gamma) \leq \delta \log t \text{ with } \delta \log t < \frac{t}{3}, \tag{4.3}$$

then we claim that

$$B(t) \not\subset \frac{3t}{2}B_d. \tag{4.4}$$

To see (4.4), note that

$$B(t) \subset \frac{3t}{2}B_d \text{ implies that } \Gamma^+_{\delta \log t} \subset 2tB_d. \tag{4.5}$$

Therefore, (4.4) follows from (4.2). Under (4.2), by (3.0) there exist $C_1(p, d)$ and $C_2(p, d)$ such that

$$P(F(B(t), \Gamma) \leq \delta \log t) \leq C_1 \exp(-C_2t). \tag{4.6}$$

Similarly, if we assume that $(t/2)B_d \not\subset \Gamma^+_{\delta \log t}$ for a set $\Gamma$, we have

$$P(F(B(t), \Gamma) \leq \delta \log t) \leq C_1 \exp(-C_2t). \tag{4.7}$$

With (4.6) and (4.7), if $\Gamma^+_{\delta \log t}$ does not satisfy the regularity condition in (3.3),

$$P((F(B(t), \Gamma) \leq \delta \log t) \leq C_1 \exp(-C_2t). \tag{4.8}$$
Figure 1: The graphs: $S_{mt}$, $\partial B'(t)$, $\Gamma_{\delta \log t}^+$, the cylinder $T_{s_i}$ with the center at $L_{s_i}$, pivotal edge $e_{v_i}$, zigzag path $\gamma_{v_i}$ from $v_i$ to $\partial (\Gamma_{\delta \log t}^+)'$.

Now we focus on $\Gamma_{\delta \log t}^+$ satisfying (3.3). We need to show that under (4.1) there are of order $t^2$ disjoint zero paths from $\partial B(t)$ to $\Gamma_{\delta \log t}^+$. To accomplish this, let $S_{mt}$ denote a sphere with the center at the origin and a radius $tm$ for small but positive number $m$. Then by (3.1) for a suitable $m > 0$

$$P(S_{mt} \subset B(t) \subset 2tB_d) \geq 1 - C_1 \exp(-C_2 t).$$

Here we select the sphere $S_{mt}$ without a special purpose since the sphere is easy to describe. For each $s \in \partial S_{mt}$, let $L_s$ be the normal line passing though $s$, that is the line orthogonal to the tangent plane of $S_{mt}$ at $s$. We denote the cylinder with center at $L_s$ by (see Fig.1)

$$T_s(M) = \{(x, y, z) \in \mathbb{R}^3 : d((x, y, z), L_s) \leq M\}$$

for some constant $M > 0$.

Now we work on the regular polyhedron with $ct^2$ faces embedded on $S_{mt}$, where $ct^2$ is an integer and $c = c(m, M)$ is a small number such that the radius of each face of the regular polyhedron is larger than $M$. We denote the center of each face in the regular polyhedron by $\{s_i\}_{i=1}^{ct^2}$. By this construction, we have at least $ct^2$ disjoint cylinders $\{T_s(M)\}$. We denote them by $\{T_{s_i}(M)\}_{i=1}^{ct^2}$.

For each $s_i$, we may take $M$ large such that there exists a path $\gamma_{s_i} \subset Z^d \cap T_{s_i}(M)$ from some vertex of $Z^d$ in $S_{mt}$ to $\infty$. To see the existence of such a path if $L_{s_i}$ is the ray going along the coordinate axis, we just use $L_{s_i}$ as the path. If it is not, we can construct a zigzag path in $Z^d$ next to $L_{s_i}$ from $s_i$ to $\infty$ (see Figure 1). In fact, we may take $M = 2$ to keep
our zigzag path inside $T_{s_i}(M)$. For simplicity, we use $T_{s_i}$ to denote $T_{s_i}(2)$. There might be many such zigzag paths, so we just select one in a unique manner. We denote by $u_i \in \mathbb{Z}^d$ with $d(u_i, s_i) \leq 2$ the initial vertex in $\gamma_{s_i}$. Since $\gamma_{s_i}$ is next to $L_{s_i}$, for any point $x$ on the ray $L_{s_i}$, there is $v$ in $\gamma_{s_i}$ with $d(v, y) \leq 2$. Furthermore, by a simple induction we conclude that

the number of vertices from $u_i$ to $v$ along $\gamma_{s_i}$ is less than $2d(s_i, x)$. \hfill (4.10)

(4.10) tells us that the length of $\gamma_{s_i}$ is linear to the length of $L_{s_i}$. Since $\gamma_{s_i}$ is from $S_{m_1}$ to $\partial(\Gamma_{\delta \log t}^+)\prime$, it has to come outside of $B'(t)$ from its inside. Let $v_i$ be the vertex in $\partial_0 B'(t)$ and $\gamma_{v_i}$ be the piece of $\gamma_{s_i}$ outside $B'(t)$ from $v_i$ to $\partial(\Gamma_{\delta \log t}^+)\prime$ (see Figure 1). On $F(B(t), \Gamma) \leq \delta \log t$ for a regular $\Gamma$, we know

$$B'(t) \subset (\Gamma_{\delta \log t}^+)\prime.$$  

Therefore, by our construction (see Figure 1)

$$\gamma_{v_i} \subset (\Gamma_{\delta \log t}^+)\prime. \hfill (4.11)$$

Also, by our special construction in (4.10), we have

$$|\gamma_{v_i}| \leq 2\delta \log t. \hfill (4.12)$$

When $B'(t) = \kappa$ for a fixed vertex set $\kappa$, then $\gamma_{v_i}$ is a fixed path from $\partial_0 \kappa$ to $\partial(\Gamma_{\delta \log t}^+)\prime$ with a length less than $2\delta \log t$. Therefore, on $B'(t) = \kappa$

$$P(\gamma_{v_i} \text{ is a zero path}) \geq p^{2\delta \log t}. \hfill (4.13)$$

We say $T_{s_i}$ is good if there exists such a zero path $\gamma_{v_i}$. On $B'(t) = \kappa$, let $M(\Gamma, \kappa)$ be the number of such good cylinders $T_{s_i}$. By (4.13), we have

$$EM(\Gamma, \kappa) \geq (ct^2)p^{2\delta \log t} = ct^{2-2\delta \log p}. \hfill (4.14)$$

On $B'(t) = \kappa$, note that the event that $T_{s_i}$ is good depends on zeros and ones of the edges inside $T_{s_i}$, but outside of $\partial_0 \kappa$. Note also that $T_{s_i}$ and $T_{s_j}$ are disjoint for $i \neq j$, so by a standard Hoeffding inequality there exist $C_1 = C_1(p, d)$ and $C_2 = C_2(p, d)$ such that

$$P(M(\Gamma, \kappa) \leq ct^{(2-2\delta \log p)/2}) \leq C_1 \exp(-C_2ct^{-2+2\delta \log p}). \hfill (4.15)$$

We denote by

$$\mathcal{D}(\Gamma, \kappa) = \{M(\Gamma, \kappa) \geq ct^{(2+2\delta \log p)/2}\}.$$

Note that

$$\mathcal{D}(\Gamma, \kappa) \text{ only depends zeros and ones outside } \partial_0 \kappa. \hfill (4.16)$$

By Proposition 3 and (4.16),

$$\{B'(t) = \kappa \} \text{ and } \mathcal{D}(\Gamma, \kappa) \text{ are independent.} \hfill (4.17)$$
By Proposition 2, any route from \((0, 0, 0)\) to \(v_i\) in \(B'(t) \cup \partial_o B'(t)\) has a passage time \(t + 1\). We just pick one from these routes and denote it by \(\gamma(0, v_i)\). On \(F(B(t), \Gamma) \leq \delta \log t\) if \(T_{s_i}\) is good, there exists a zero path \(\gamma_{v_i}\) from \(v_i\) to \(\partial(\Gamma^+_{\delta \log t})'\). This implies that there exists a path

\[
\gamma(0, \partial \Gamma^+_{\delta \log t}) = \gamma(0, v_i) \cup \gamma_{v_i}
\]

from \((0, 0, 0)\) to \(\partial(\Gamma^+_{\delta \log t})'\) with a passage time \(t + 1\) and the path passes through the edge adjacent \(v_i\) between \(\partial B(t)\) and \(\partial_o B(t)\). On the other hand, note that any path from the origin to \(\partial(\Gamma^+_{\delta \log t})'\) has to pass through \(\partial_o B'(t)\) first, so by Proposition 2 it has to spend at least passage time \(t + 1\). Therefore, if we denote by \(e_{v_i}\) the edge adjacent \(v_i\) from \(\partial B(t)\) to \(\partial_o B(t)\), then the path \(\gamma(0, \partial \Gamma^+_{\delta \log t})\) with passage time \(T((0, 0, 0), \partial \Gamma^+_{\delta \log t})\) passes through \(e_{v_i}\) and \(t(e_{v_i}) = 1\). By (4.11) and

\[
B'(t) \subseteq (\Gamma^+_{\delta \log t})',
\]

the path \(\gamma(0, \partial \Gamma^+_{\delta \log t})\) has to stay inside \((\Gamma^+_{\delta \log t})'\). These observations tell us that \(e_{v_i}\) is a pivotal edge for \(T_{1+}((0, 0), \Gamma^+_{\delta \log t})\). Therefore, on \(F(B(t), \Gamma) \leq \delta \log t\) if \(T_{s_i}\) is good,

\[
T_{s_i}\text{ contains at least one pivotal edge for } T_{1+}((0, 0), \Gamma^+_{\delta \log t}). \tag{4.18}
\]

With these preparations we now show Theorem 1.

**Proof of Theorem 1.** If \(\Gamma^+_{\delta \log t}\) is not regular,

\[
1/2tB_d \not\subseteq \Gamma^+_{\delta \log t}\text{ or }\Gamma^+_{\delta \log t} \not\subset 2tB_d,
\]

by (4.8) there are \(C_1 = C(p, d)\) and \(C_2(p, d)\) such that

\[
P_p(F(B(t), \Gamma) \leq \delta \log t) \leq C_1 \exp(-C_2t). \tag{4.19}
\]

Now we only need to focus on a regular \(\Gamma^+_{\delta \log t}\).

\[
P_p(F(B(t), \Gamma) \leq \delta \log t) = \sum_{\mathcal{F}} P(F(B(t), \Gamma) \leq \delta \log t, B'(t) = \kappa), \tag{4.20}
\]

where the sum takes over all possible sets \(\kappa\). For each fixed \(\kappa\), by (4.17) and (4.15) there exist \(C_3 = C_3(p, d)\) and \(C_4 = C_4(p, d)\) such that

\[
\sum_{\mathcal{F}} P(F(B(t), \Gamma) \leq \delta \log t, B'(t) = \kappa)
\]

\[
\leq \sum_{\mathcal{F}} P(F(B(t), \Gamma) \leq \delta \log t, B'(t) = \kappa, \mathcal{D}(\Gamma, \kappa)) + C_3 \exp(-C_4t^{2+2\delta \log p}).
\]

By (4.18)

\[
\sum_{\mathcal{F}} P(F(B(t), \Gamma) \leq \delta \log t, B'(t) = \kappa, \mathcal{D}(\Gamma, \kappa)) \leq \sum_{\mathcal{F}} P \left( K_{\Gamma^+_{\delta \log t}} \geq \frac{ct^{2+2\delta \log p}}{2}, B'(t) = \kappa \right). \tag{4.21}
\]
We combine (4.20)-(4.21) together to have

\[ P(F(B(t), \Gamma) \leq \delta \log t) \leq P \left( \frac{K_t^{\delta \log t}}{2} \geq -C_6 t^{2+2\delta \log p} \right) + C_5 \exp(-C_6 t^{2+2\delta \log p}) \]

(4.22)

for \( C_5 = C_5(p, d) \) and \( C_6 = C_6(p, d) \). By Markov’s inequality and Proposition 4, if we select a suitable \( \delta > 0 \), for a regular \( \Gamma \) there exists \( C_7 = C_7(p, d) \) such that

\[ P(F(B(t), \Gamma) \leq \delta \log t) \leq C_7 t^{-1-2\delta \log p}. \]

(4.23)

Theorem 1 follows from (4.19) and (4.23).

5 Proof of Theorem 2.

Since \( \Gamma \) is regular, by Proposition 4,

\[ EK_\Gamma \leq C t. \]

(5.1)

By (5.1) for a large positive number \( M \),

\[ E|R_\Gamma| \leq E(|R_\Gamma|; |R_\Gamma| \geq MK_\Gamma) + MCt \]

(5.2)

Now we estimate \( E(|R_\Gamma|; |R_\Gamma| \geq MK_\Gamma) \) by using the method of renormalization in Kesten and Zhang (1990). We define, for integer \( k \geq 1 \) and \( u \in \mathbb{Z}^d \), the cube

\[ B_k(u) = \prod_{i=1}^{d} [ku_i, ku_i + k] \]

with lower left hand corner at \( ku \) and fattened \( R_\Gamma \) by

\[ \hat{R}_\Gamma(k) = \{ u \in \mathbb{Z}^d : B_k(u) \cap R_\Gamma \neq \emptyset \}. \]

By our definition,

\[ |\hat{R}_\Gamma(k)| \geq \frac{|R_\Gamma|}{k^d}. \]

(5.3)

For each cube \( B_k(u) \), it has at most \( 4^d \) neighbor cubes, where we count its diagonal neighbor cubes. We say these neighbors are connected to \( B_k(u) \) and denote by \( \hat{B}_k(u) \) the vertex set of \( B_k(u) \) and all of its neighbor cubes. Note that, by the definition, \( R_\Gamma \) is a connected set that contains the origin, so \( \hat{R}_\Gamma(k) \) is also connected in the sense of the connection of two of its diagonal vertices. If \( \Gamma \) is regular, then \( |R_\Gamma| \geq t/2 \). By (5.3), we have

\[ P(|R_\Gamma| \geq Mt) = \sum_{m \geq Mt/2k^d} P(|R_\Gamma| \geq MK_\Gamma, |\hat{R}_\Gamma(k)| = m). \]

(5.4)
We say a cube $B_k(u)$ for $u \in \hat{R}_\Gamma(k)$ is bad, if there does not exist an edge $e \in \bar{B}_k(u) \cap R_\Gamma$ such that $t(e) = 1$. Otherwise, we say the cube is good. Let $B_k(u)$ be the event that $B_k(u)$ is bad and let $D_\Gamma$ be the number of bad cubes $B_k(u)$ for $u \in \hat{R}_\Gamma$.

If $B_k(u)$ occurs, there is a zero path $\gamma_k \subset R_\Gamma$ from $\partial B_k(u)$ to $\partial \bar{B}_k(u)$. By Theorem 5.4 in Grimmett (1999), there exist $C_1 = C_1(p, d)$ and $C_2 = C_2(p, d)$ such that for fixed $B_k(u)$

$$P(B_k(u)) \leq C_1 \exp(-C_2k).$$

(5.5)

On $\{|\hat{R}_\Gamma(k)| = m, |R_\Gamma| \geq MK_\Gamma\}$, if $2(4k)^d < M$, we claim

$$D_\Gamma \geq \frac{m}{2}.$$  

(5.6)

To see this, suppose that there are $m/2$ good cubes. For each good cube $B_k(u)$, $\bar{B}_k(u)$ contains an edge $e \in R_\Gamma$ with $t(e) = 1$, so $e$ is a pivotal edge. Note that each $B_k(u)$ has at most $4^d$ neighbor cubes adjacent to $\bar{B}_k(u)$, so there are at least $\frac{3}{2^d}$ pivotal edges. Therefore, $K_\Gamma > \frac{m}{4^d}$. By (5.3) on $\{|R_\Gamma| \geq MK_\Gamma, |\hat{R}_\Gamma(k)| = m\}$,

$$|R_\Gamma| \geq MK_\Gamma \geq \frac{Mm}{4^d} \geq \frac{M|\hat{R}_\Gamma(k)|}{4^d} > |\hat{R}_\Gamma(k)|k^d.$$  

(5.7)

The contradiction of (5.3) and (5.7) tells us that (5.6) holds.

By this observation and (5.4), we take $2(4k)^d < M$ to obtain

$$P(|R_\Gamma| \geq MK_\Gamma) = \sum_{m \geq Mt/(2k^d)} P(|R_\Gamma| \geq Mt, |\hat{R}_\Gamma(k)| = m, D_\Gamma \geq m/2).$$

(5.8)

Now we fix $\hat{R}_\Gamma$ to have

$$P(|R_\Gamma| \geq MK_\Gamma) = \sum_{m \geq Mt/(2k^d)} \sum_{\kappa_m} P(|R_\Gamma| \geq MK_\Gamma, \hat{R}_\Gamma(k) = \kappa_m, D_\Gamma \geq m/2),$$

(5.9)

where $\kappa_m$ is a fixed connected vertex set with $m$ vertices, and the second sum in (5.9) takes over all possible such $\kappa_m$. For each fixed $\hat{R}_\Gamma(k) = \kappa_m$, there are at most $\binom{m}{i}$ choices for these $i, i = m/2, \ldots, m$, bad cubes, so by (5.5)

$$P(|R_\Gamma| \geq MK_\Gamma, \hat{R}_\Gamma(k) = \kappa_m, D_\Gamma \geq m/2) \leq C_1m\binom{m}{m/2} \exp(-C_2km/2).$$

(5.10)

Substitute the upper bound of (5.10) for each term of the sums in (5.9) to obtain

$$P(|R_\Gamma| \geq MK_\Gamma) \leq \sum_{m \geq Mt/(2k^d)} \sum_{\kappa_m} C_1m\binom{m}{m/2} \exp(-C_2km/2).$$

(5.11)
As we mentioned, \( \hat{R}_\Gamma \) is connected, so there are at most \((4)^{dm}\) choices for all possible \( \kappa_m \). With this observation and (5.11) we have

\[
P(|R_\Gamma| \geq MK_\Gamma) = \sum_{m \geq Mt/(2kd)} (4)^{dm} m \left( \frac{m}{2} \right) \exp(-C_2 km/2) \leq C_1 \sum_{m \geq Mt/kd} m [4^{d2} \exp(-C_2 k/2)]^m.
\]

(5.12)

We choose \( k \) large to make

\[4^{d2} \exp(-C_2 k/2) < 1/2.\]

By (5.12), there are \( C_3 = C_3(p, d) \) and \( C_4 = C_4(p, d) \) such that

\[
P(|R_\Gamma| \geq MK_\Gamma) \leq C_3 \exp(-C_4 t).
\]

(5.13)

Therefore, by (5.2) note that there are at most \( t^{2d} \) vertices on \( \Gamma \), so there exists \( C_5 = C_5(p, d) \) such that

\[
E|R_\Gamma| = C_3 t^{2d} \exp(-C_4 t) + MCt \leq C_5 t.
\]

(5.14)

Theorem 2 follows from (5.14).
References

Alexander, K (1993) A note on some rates of convergence in first passage percolation. Ann. Appl. Probab. 3 81-91.
Alexander, K. (1996) Approximation of subadditive functions and convergence rates in limiting-shape results. Ann. Probab. 25 30-55.
Grimmett, G. (1999) Percolation. Springer, Berlin.
Kardar, D. A. (1985) Roughening by impurities at finite temperatures. Phys. Rev. Lett. 55 2923-2923.
Kardar, D. A., Parisi, G. and Zhang, Y.C. (1986) Dynamic scaling of growing interfaces. Phys. Rev. Lett. 56 889-892.
Kardar, D. A. and Zhang, Y.C. (1987) Scaling of directed polymers in random media. Phys. Rev. Lett. 56 2087-2090.
Hammersley J.M. and Welsh D. J. A.(1965), First-passage percolation, subadditive processes, stochastic networks and generalized renewal theory, in Bernoulli, Bayse, Laplace Anniversary Volume, J. Neyman and L. LeCam eds., 61–110, Springer, Berlin.
Kesten, H. (1986), Aspects of first-passage percolation, Lecture Notes in Mathematics 1180, Springer, Berlin.
Kesten, H. (1993) On the speed of convergence in first passage percolation. Ann Appl. Probab. 3 296-338.
Kesten, H and Zhang , Y (1990) The probability of a large finite clusters in supercritical Bernoulli percolation. Ann. Probab. 18, 537-555.
Kesten, H. and Zhang, Y. (1996) A central limit theorem for critical first passage percolation in two dimensions. PTRF 107 137-160.
Kim, J. M. and Kosterlitz, M. (1989) Growth in a restricted solid on solid model. Phys. Rev. Letter 62 2289-2292.
Krug, J. and Spohn, H. (1991) Kinetic roughening of growing surfaces. In solids Far from equilibrium: Growth, Morphology Defects (C. Godreche, ed) 497-582. Cambridge Univ. Press.
Natterman, T. and Renz, W. (1988) Interface roughening due to random impurities at low temperatures. Phys. Rev. B 38 5184-5187.
Smythe R.T. and Wierman J. C.(1978), First Passage Percolation on the Square Lattice, Lecture Notes in Mathematics 671, Springer, Berlin.
Wolf, D. and Kertesz, J. (1987) Surface with exponents for three and four dimensional Eden growth. Europhys Lett. 1 651-656.

Yu Zhang
Department of Mathematics
University of Colorado
Colorado Springs, CO 80933
email: yzhang@math.uccs.edu

22
