INTERACTING PARTIALLY DIRECTED SELF AVOIDING WALK.  
FROM PHASE TRANSITION TO THE GEOMETRY OF THE  
COLLAPSED PHASE.  

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ABSTRACT. In this paper, we investigate a model for a 1 + 1 dimensional self-interacting  
and partially directed self-avoiding walk, usually referred to by the acronym IPDSAW. The  
interaction intensity and the free energy of the system are denoted by $\beta$ and $f$, respectively.  
The IPDSAW is known to undergo a collapse transition at $\beta_c$. We provide the precise  
asymptotic of the free energy close to criticality, that is we show that $f(\beta_c - \varepsilon) \sim \gamma \varepsilon^{3/2}$  
where $\gamma$ is computed explicitly and interpreted in terms of an associated continuous model.  
We also establish some path properties of the random walk inside the collapsed phase  
($\beta > \beta_c$). We prove that the geometric conformation adopted by the polymer is made of a  
succession of long vertical stretches that attract each other to form a unique macroscopic  
bead, we identify the horizontal extension of the random walk inside the collapsed phase  
and we establish the convergence of the rescaled envelope of the macroscopic bead towards  
a deterministic Wulff shape.

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1. Introduction

1.1. Model and physical insight. A solvent is said to be "poor" for a given homopolymer if the chemical affinity between the solvent and the monomers constituting the homopolymer is low. When dipped in such a solvent, the homopolymer folds itself up to exclude the solvent and therefore adopts a collapsed conformation, that looks like a compact ball. If the quality of the solvent improves, the chemical affinity raises until it reaches a threshold above which the polymer extends itself in such a way that a positive fraction of its monomers are in contact with the solvent.

The interacting partially directed self-avoiding walk (IPDSAW) was introduced in [31] as a partially directed model of an homopolymer in a poor solvent. The spatial configurations of the polymer of length $L$ ($L$ monomers) are modeled by the trajectories of a self-avoiding random walk on $\mathbb{Z}^2$ that only takes unitary steps upwards, downwards and to the right. Thus, the set of allowed $L$-step paths is

$$\mathcal{W}_L = \{w = (w_i)_{i=0}^L \in (\mathbb{N}_0 \times \mathbb{Z})^{L+1} : w_0 = 0, w_L - w_{L-1} = \rightarrow, \quad \forall 0 \leq i < L - 1, \quad w_i \neq w_j \forall i < j\}.$$  

Note that the choice of $w$ ending with an horizontal step is made for convenience only. Henceforth, we will consider two different laws on $\mathcal{W}_L$, uniform and non-uniform, denoted by $P^u_L$ with $m \in \{u, nu\}$.

1. The uniform model: all $L$-step paths have the same probability, i.e.,

$$P^u_L(w) = \frac{1}{|\mathcal{W}_L|}, \quad w \in \mathcal{W}_L.$$  

(1.1)

2. The non-uniform model: the $L$-step paths have the following law

- At the origin or after an horizontal step: the walker must step north, south or east with equal probability 1/3.
- After a vertical step north (respectively south): the walker must step north (respectively south) or east with probability 1/2.

The monomer-solvent interactions are not taken into account directly in the IPDSAW. We rather consider that, when dipped in a poor solvent, the monomers try to exclude the solvent and therefore attract one another. For this reason, any non-consecutive vertices of the walk though adjacent on the lattice are called self-touchings (see Fig. 1) and the interactions between monomers are taken into account by assigning an energetic reward $\beta \geq 0$ to the polymer for each self-touching (consequently, a lower chemical affinity corresponds
to a larger $\beta$). Thus, we associate with every random walk trajectory $w = (w_i)_{i=0}^L \in \mathcal{W}_L$ the Hamiltonian

$$H_{L,\beta}(w) := \beta \sum_{i,j=0}^{L} 1\{|w_i - w_j| = 1\},$$

which allows to define the law $P_{m,L,\beta}$ of the polymer in size $L$ as,

$$P_{m,L,\beta}(w) = \frac{e^{H_{L,\beta}(w)}}{Z_{m,L,\beta}},$$

where $Z_{m,L,\beta}$ is the normalizing constant known as the partition function of the system. Henceforth, in the uniform model $m = u$, we remove the term $1/|\mathcal{W}_L|$ from the definition of $P_{u,L}$ (recall (1.1)) and from the computation of the partition function $Z_{u,L,\beta}$. Although $P_{u,L}$ is not a probability law anymore, the latter simplification is harmless, because it does not change the polymer law $P_{u,L,\beta}$ and because it only induces a constant shift of the free energy $f^u(\beta)$ introduced in Section 1.2 below.

From random walk paths to vertical stretches. It is easy to see that any path in $\mathcal{W}_L$ can be decomposed into a collection of vertical stretches separated by one horizontal step. Thus, we set $\Omega_L := \bigcup_{N=1}^L \mathcal{L}_{N,L}$, where $\mathcal{L}_{N,L}$ is the set of all possible configurations consisting of $N$ vertical stretches that have a total length $L$, that is

$$\mathcal{L}_{N,L} = \left\{l \in \mathbb{Z}^N : \sum_{n=1}^N |l_n| + N = L \right\}.$$

We build the natural one to one correspondence between $\Omega_L$ and $\mathcal{W}_L$ by associating with a given $l \in \Omega_L$ the path of $\mathcal{W}_L$ that starts at 0, takes $|l_1|$ vertical steps north if $l_1 > 0$ and south if $l_1 < 0$, then take one horizontal step, then take $|l_2|$ vertical steps north if $l_2 > 0$ and south if $l_2 < 0$ then take one horizontal step and so on... (see Fig. 2). Recall (1.1) and note that for a given $N \in \{1, \ldots, L\}$ the function $l \mapsto P_{u,L}^N(l)$ is constant on $\mathcal{L}_{N,L}$ and equals 1 if $m = u$ and $(1/3)^N (1/2)^{L-N}$ if $m = nu$. The Hamiltonian associated with a given path of $\mathcal{W}_L$ can be rewritten in terms of its associated collection of vertical stretches $l \in \Omega_L$ as

$$H_{L,\beta}(l_1, \ldots, l_N) = \beta \sum_{n=1}^{N-1} (l_n \wedge l_{n+1})$$

where

$$x \wedge y = \begin{cases} |x| \wedge |y| & \text{if } xy < 0, \\ 0 & \text{otherwise.} \end{cases}$$

Therefore, the partition function can be rewritten under the form
\[ Z_{L,\beta}^m = \sum_{N=1}^{L} \sum_{l \in \mathcal{L}_{N,L}} P_l^m(l) e^{\beta \sum_{i=1}^{N-1} (l_i \tilde{l}_{i+1})}. \]  

(1.7)

**Figure 2.** Example of a trajectory with \( N = 5 \) vertical stretches and length \( L = 16 \).

1.2. **Free energy and collapse transition.** For both models, i.e., \( m \in \{u, nu\} \), the sequence \( \{\log Z_{L,\beta}^m\}_L \) is super-additive and the Hamiltonian in (1.2) is obviously bounded from above by \( \beta L \). As a consequence, we can define the free energy per step \( f^m : (0, \infty) \rightarrow \mathbb{R} \) as

\[
f^m(\beta) = \lim_{L \to \infty} \frac{1}{L} \log Z_{L,\beta}^m = \sup_{L \in \mathbb{N}} \frac{1}{L} \log Z_{L,\beta}^m \leq \beta.
\]

(1.8)

The collapse transition corresponds to a loss of analyticity of \( \beta \mapsto f^m(\beta) \) at some critical parameter \( \beta^m_c \in (0, \infty) \) above which the density of self-touchings performed by the polymer equals 1. In this collapsed phase, the expression of the free energy per step is rather simple, i.e., \( \beta + \kappa_m \), where \( \kappa_m \) is the entropic constant associated to those trajectories in \( \mathcal{W}_L \) whose self-touching density is equal to \( 1 + o(1) \). To achieve such a saturation of its self-touching, the polymer must choose its configuration among those satisfying two major geometric restrictions, i.e.,

- the number of horizontal steps is \( o(L) \)
- most pairs of consecutive vertical stretches are of opposite directions.

It turns out that an appropriate choice of a trajectory satisfying both restrictions above is sufficient to exhibit the collapsed free energy. To that aim, we pick \( L \in \mathbb{N} : \sqrt{L} \in \mathbb{N} \) and consider the trajectory \( l^* \in \mathcal{L}_{\sqrt{L},L} \) defined as \( l^*_i = (-1)^{i-1}(\sqrt{L} - 1) \) for \( i \in \{1, \ldots, \sqrt{L}\} \). By computing the contribution of \( l^* \) to \( Z_{L,\beta}^m \) one immediately obtain that, for \( \beta > 0 \) and \( m \in \{u, nu\} \),

\[
f^m(\beta) \geq \varphi^m_\beta,
\]

(1.9)

where \( \varphi^m_\beta = \beta \) and \( \varphi^{nu}_\beta = \beta - \log 2 \). At this stage, we can define the excess free energy \( \tilde{f}^m(\beta) := f^m(\beta) - \varphi^m_\beta \), which is always non negative by (1.9). We define the critical parameter

\[
\beta^m_c := \inf \{ \beta \geq 0 : \tilde{f}^m(\beta) = 0 \},
\]

(1.10)

\[\dagger\]In a previous paper \[22\] the authors obtained the expression \( \varphi^u_\beta = \beta - \log(1 + \sqrt{2}) \). The difference comes from the omission of the normalizing factor \( 1/|\mathcal{W}_L| \).
and the convexity of $\beta \mapsto \tilde{f}^m(\beta)$ allows us to partition $[0, \infty)$ into a collapsed phase denoted by $C$ and an extended phase denoted by $E$, i.e.,

$$C := \{ \beta : \tilde{f}^m(\beta) = 0 \} = \{ \beta : \beta \geq \beta_c^m \}$$

and

$$E := \{ \beta : \tilde{f}^m(\beta) > 0 \} = \{ \beta : \beta < \beta_c^m \}.$$  

(1.11)

(1.12)

1.3. Main results. The main results of this paper are Theorems A, B, C, D and E. Theorems A and B are dedicated to the investigation of the phase transition while the path properties of the polymer inside its collapsed phase are studied with Theorems C, D and E.

Before stating the Theorems we need to introduce $P_\beta$ the law of an auxiliary symmetric random walk $V := (V_n)_{n \in \mathbb{N}}$ with geometric increments, i.e., $V_0 = 0$, $V_n = \sum_{i=1}^{n} v_i$ for $n \in \mathbb{N}$ and $v := (v_i)_{i \in \mathbb{N}}$ is an i.i.d sequence under the law $P_\beta$, with distribution

$$P_\beta(v_1 = k) = e^{-\frac{\beta |k|}{c_\beta}} \quad \forall k \in \mathbb{Z} \quad \text{with} \quad c_\beta := \frac{1+e^{-\beta/2}}{1-e^{-\beta/2}}.$$  

(1.13)

Then, for $\delta \geq 0$ we set

$$h_\beta(\delta) := \lim_{N \to \infty} \frac{1}{N} \log E_\beta(e^{-\delta A_N(V)}),$$

(1.14)

where $A_N(V) := \sum_{i=1}^{N} |V_i|$ gives the geometric area below the $V$ trajectory after $N$ steps. We will prove in Section 2.2 below that the limit in (1.14) exists and that $\delta \mapsto h_\beta(\delta)$ is non-positive, non-increasing and continuous on $[0, \infty)$. We finally define $\Gamma^m(\beta)$ an energetic term of crucial importance as

$$\begin{align*}
\{ & \Gamma^u(\beta) = \frac{c_\beta}{e^\beta}, \\
& \Gamma^{nu}(\beta) = \frac{2c_\beta}{3e^\beta},
\end{align*}$$

(1.15)

and we will see for instance in (1.28) below that $\Gamma^m(\beta)$ penalizes the horizontal steps when it is smaller than 1 and favors them when it is larger than 1.

A sharper asymptotic of the free energy close to criticality. With Theorem A, we give a new expression of the excess free energy.

**Theorem A** (Free energy equation). For $m \in \{ u, nu \}$, the excess free energy $\tilde{f}^m(\beta)$ is the unique solution of the equation $\log(\Gamma^m(\beta)) - \delta + h_\beta(\delta) = 0$ if such a solution exists and $\tilde{f}^m(\beta) = 0$ otherwise.

Note that Theorem A and the obvious equality $h_\beta(0) = 0$ are sufficient to check that the critical parameter $\beta_c^m$ is the unique solution of $\Gamma^m(\beta) = 1$. One of the main interest of Theorem A is that it allows us to use the analytic properties of $\delta \mapsto h_\beta(\delta)$ at $0^+$ to investigate the regularity of $\beta \mapsto \tilde{f}^m(\beta)$ at $\beta_c^m$.

**Theorem B** (Phase transition asymptotics). For $m \in \{ u, nu \}$, the phase transition is second order with critical exponent $3/2$ and the first order of the Taylor expansion of the excess free energy at $(\beta_c^m)^-$ is given by

$$\lim_{\varepsilon \to 0^+} \frac{\tilde{f}^m(\beta_c^m - \varepsilon) - \varepsilon}{\varepsilon^{3/2}} = \left( \frac{c_m}{d_m} \right)^{3/2},$$

(1.16)

where

$$c_m = 1 + \frac{e^{-\beta_c^m/2}}{1-e^{-\beta_c^m}},$$

(1.17)

and where

$$d_m = - \lim_{T \to \infty} \frac{1}{T} \log E(\varepsilon^{-\sigma_{\beta_c^m}^m} \int_{0}^{T} |\nu(t)| dt) = 2^{-1/3} |a_1| \sigma_{\beta_c^m}^{2/3},$$

(1.18)
with $\sigma_\beta^2 = E(\nu_1^2)$ and $a'_1$ is the smallest zero (in absolute value) of the first derivative of the Airy function.

Remark 1.1. The Laplace transform $E(e^{-s\int_0^1|B_s|ds})$ for $s > 0$ was first computed analytically by Kac in [21] and studied by Takacs [27] (see for instance the survey by Janson [20]).

Remark 1.2. The critical exponent $3/2$ is given by the leading term of the Taylor expansion of $h_\beta$ at $0^+$, i.e., $h_\beta(\gamma) \sim -c\gamma^{2/3}$ (with $c > 0$). The method of proof we used consists in cutting the trajectories into blocks of size $\gamma^{-2/3}$. This very method was used in [29], in dimension $d = 1$, to prove that discrete Domb-Joyce type models converge towards continuous Edwards type models in the weak coupling limit.

Remark 1.3. The asymptotic $h_\beta(\gamma) \sim -c\gamma^{2/3}$ is closely related to the investigation of the so called pre-wetting phenomenon (see [16], where the scaling exponent is obtained from a renormalization procedure similar to ours). The pre-wetting phenomenon is observed when a thermodynamically stable gas is in contact with a substrate (hard-wall) that has a strong preference for the liquid phase. In such a situation, a thin layer of liquid may appear that separates the substrate from the gas. When the temperature $T$ gets closer to the liquid/gas boiling temperature $T_b$, the layer of liquid becomes thicker. The liquid-gas interface can therefore be modeled by a random walk trajectory constrained to remain positive and whose area is penalized via a Gibbs factor $\delta A_\gamma(V)$ where $\delta$ vanishes as $T \to T_b$. Close to criticality ($\delta = 0$), the correlation length of the system varies as $\delta^{-2/3}$ which explains the $2/3$ exponent of $h_\beta$ at $0^+$. The determination of the precise asymptotics of the free energy close to $\beta_m^c$ brings the IPDSAW into the class of exactly solved models as for instance the pinning/wetting model (see [15], Chapter 2). Perturbing such models by adding a weak random component to their interactions is physically relevant (see [9]) and gives rise to complex mathematical issues (see [1]). For the model of a polymer pinned by a linear interface, the issue of the disorder relevance on the phase transition was controversial until it was settled recently (see [10] or [15], Chapters 4 and 5, for a survey). For the IPDSAW, a natural manner of introducing the disorder would be to assign an energetic price $\beta + \xi_{i,j}$ to the self-touching between monomers $i$ and $j$. The mechanism governing the phase transition being quite different from its counterpart in the pinning model, the investigation of the disorder effect is relevant both mathematically and physically.

Path properties inside the collapsed phase. The main result of this paper is concerned with the path behavior of the polymer inside its collapsed phase ($\beta > \beta_c$). We divide each trajectory into a succession of beads. Each bead is made of vertical stretches of strictly positive length and arranged in such a way that two consecutive stretches have opposite directions (north and south) and are separated by one horizontal step (see Fig. 3). A bead ends when the polymer gives the same direction to two consecutive vertical stretches or when a zero length stretch appears, which corresponds to two consecutive horizontal steps. We will prove that the polymer folds itself up into a unique macroscopic bead and we will identify its horizontal extension and its asymptotic deterministic shape. To quantify these results we need the following notations.

**Horizontal extension and number of beads.** Let $l \in \Omega_L$ and denote by $N_L(l)$ its horizontal extension, i.e., $N_L(l)$ is the integer $N$ such that $l \in L_{N,L}$. Pick $l \in L_{N,L}$ and let $(u_j)_{j=1}^N$ be the sequence of cumulated lengths of the polymer after each vertical stretch, i.e., $u_j =$
\[ |l_1| + \cdots + |l_j| + j \text{ for } j \in \{1, \ldots, N\}. \] For convenience only, set \( l_{N+1} = 0 \). Set also \( x_0 = 0 \) and for \( j \in \mathbb{N} \) such that \( x_{j-1} < N \), set \( x_j = \inf\{i \geq x_{j-1} + 1: l_i \land l_{i+1} = 0\} \) (see Fig. 5).

Finally, let \( n_L(l) \) be the index of the last \( x_j \) that is well defined, i.e., \( x_{n_L(l)} = N \). Thus we can decompose any trajectory \( l \in \Omega_L \) into a succession of \( n_L(l) \) beads, each of them being associated with a subinterval of \( \{1, \ldots, L\} \) written as

\[ I_j = \{u_{x_{j-1}} + 1, \ldots, u_{x_j}\}, \quad \text{for} \quad j \in \{1, \ldots, n_L(l)\}, \tag{1.19} \]

and therefore, we can partition \( \{1, \ldots, L\} \) into \( \bigcup_{j=1}^{n_L(l)} I_j \). At this stage, we can define the largest bead of a trajectory \( l \in \Omega_L \) as \( I_{j_{\max}} \) with

\[ j_{\max} = \arg\max \{ |I_j|, j \in \{1, \ldots, n_L(l)\}\}. \tag{1.20} \]

With Theorem C below, we claim that, in the collapsed phase, there is only one macroscopic bead.

**Theorem C** (One bead Theorem). For \( m \in \{u, nu\} \) and \( \beta > \beta_m^c \), there exists a \( c > 0 \) such that

\[ \lim_{L \to \infty} P_{L, \beta}^m(|I_{j_{\max}}| \geq L - c (\log L)^4) = 1. \tag{1.21} \]

**Remark 1.4.** Dividing trajectories into beads does not give rise to an underlying renewal process as for instance, for the homogeneous pinning model when the trajectory is divided into excursions away from the origin (see for instance [14], Chapter 2). The fact that, after a bead of length 1 the first stretch of the following bead can be either positive or negative whereas its orientation is constrained when the former bead is strictly larger than 1 creates a dependency between consecutive beads that prevents us from rewriting the partition function with the help of an associated renewal process. However, if we omit the dependency between consecutive beads then, thanks to Proposition 4.2, the "bead process" \((u_{x_j})_{j=0}^{n_L(l)}\) under \( P_{L, \beta} \) can be related to a sub-exponential defective renewal process \( \tau = (\tau_i)_{i \geq 0} \) conditioned on \( L \in \tau \). This latter process is characterized by an inter-arrival law \( K: \mathbb{N} \to [0, 1] \) that satisfies \( K(\infty) > 0 \) and \( K(n) = L(n)e^{-c\sqrt{T}} \) with \( L: \mathbb{N} \to \mathbb{N} \) a slowly varying function. Once conditioned by \( \{L \in \tau\} \), it can be proven (see [14], Appendix A.5 for the heavy tailed case or more recently [28] where the sub-exponential case is explicitly treated) that the number of renewals is \( O(1) \) and that again there is only one macroscopic renewal (see e.g. [2] for a general background on renewal theory).

In Theorem D below, we identify the limit in probability of \( \frac{N_L(l)}{\sqrt{L}} \) as \( L \to \infty \).

**Theorem D** (Horizontal extension). For \( m \in \{u, nu\} \) and \( \beta > \beta_m^c \), there exists an \( a_m(\beta) \) such that, for all \( \varepsilon > 0 \)

\[ \lim_{L \to \infty} P_{L, \beta}^m \left( \left| \frac{N_L(l)}{\sqrt{L}} - a_m(\beta) \right| > \varepsilon \right) = 0. \tag{1.22} \]
processes associated with $E$ and $E$ links the bottom of each stretch consecutively. Thus, of each stretch consecutively (see Figure 4), while $E$ in the collapsed phase. Pick $l$.

The next Theorem gives the scaling limit of the upper and lower envelopes of the path in the collapsed phase. Pick $l \in \mathcal{L}_{N,L}$ and let $E^+_l = (E^+_l)_{i=0}^{N+1}$ be the path that links the top of each stretch consecutively (see Figure 4), while $E^-_l = (E^-_l)_{i=0}^{N+1}$ is the counterpart of $E^+_l$ that links the bottom of each stretch consecutively. Thus, $E^+_l = E^-_l = 0$,

\[ E^+_{i,l} = \max\{l_1 + \cdots + l_{i-1}, l_1 + \cdots + l_i\}, \quad i \in \{1, \ldots, N\}, \]  
\[ E^-_{i,l} = \min\{l_1 + \cdots + l_{i-1}, l_1 + \cdots + l_i\}, \quad i \in \{1, \ldots, N\}, \]  
and $E^+_{l,N+1} = E^-_{l,N+1} = l_1 + \cdots + l_N$. Then, let $\tilde{E}^+_l$ and $\tilde{E}^-_l$ be the time-space rescaled cadlag processes associated with $E^+_l$ and $E^-_l$ and defined as

\[ \tilde{E}^+_l(t) = \frac{1}{N+1} E^+_{l,\lfloor t(N+1) \rfloor} \quad \text{and} \quad \tilde{E}^-_l(t) = \frac{1}{N+1} E^-_{l,\lfloor t(N+1) \rfloor}, \quad t \in [0, 1]. \]

\begin{figure}[h]
\centering
\includegraphics[width=0.5\textwidth]{example_upper_envelope.png}
\caption{Example of the upper envelope of a trajectory}
\end{figure}

Remark 1.5. The quantity $a_m(\beta)$ can be expressed as the unique maximizer of $a \mapsto \tilde{G}_m(a)$ on $(0, \infty)$ with

\[ \tilde{G}_m(a) := a \log \Gamma^m(\beta) - \frac{1}{\alpha} \tilde{h}_0\left(\frac{1}{\alpha^2}, 0\right) + aL_\Lambda\left(\frac{1}{\alpha^2}, 0\right), \]  
where we recall (1.15) and where $L_\Lambda$ and $\tilde{H}$ are defined in (2.25) and (2.31), and will be further investigated in Section \[\text{Section 6.}\] For $\beta > \beta_c^m$, the function $a \mapsto \tilde{G}_m(a)$ is $C^\infty$, strictly concave, strictly negative and $a_m(\beta)$ is the unique zero of its derivative on $(0, \infty)$. These latter properties will be proven at the beginning of Section 4.4.

Theorem E (Wulff shape). For $m \in \{u, nu\}$, $\beta > \beta_c^m$ and $\varepsilon > 0$,

\[ \lim_{L \to \infty} \frac{P^m_{L,\beta}\left(\|\tilde{E}^+_l - \gamma^*_{\beta,m}\|_\infty > \varepsilon\right)}{2} = 0, \]
\[ \lim_{L \to \infty} \frac{P^m_{L,\beta}\left(\|\tilde{E}^-_l - \gamma^*_{\beta,m}\|_\infty > \varepsilon\right)}{2} = 0. \]

We let finally $\gamma^*_{\beta,m}$ be the Wulff shape minimizing the rate function of Mogulskii large deviation principle (see \[\text{[8 Theorem 5.1.2]}\) applied to the random walk of law $P_\beta$, on the set containing the cadlag functions $\gamma : [0, 1] \to \mathbb{R}$ satisfying $\gamma(1) = 0$ and $\int_0^1 \gamma(t)dt = 1/a_m(\beta)^2$ and endowed with the supremum norm $\|\cdot\|_\infty$. An expression of $\gamma^*_{\beta,m}$ is provided at the beginning of section 4.5.

\textbf{Theorem E (Wulff shape).} For $m \in \{u, nu\}$, $\beta > \beta_c^m$ and $\varepsilon > 0$,

\[ \lim_{L \to \infty} \frac{P^m_{L,\beta}\left(\|\tilde{E}^+_l - \gamma^*_{\beta,m}\|_\infty > \varepsilon\right)}{2} = 0, \]
\[ \lim_{L \to \infty} \frac{P^m_{L,\beta}\left(\|\tilde{E}^-_l - \gamma^*_{\beta,m}\|_\infty > \varepsilon\right)}{2} = 0. \]

Note that $\tilde{E}^+_l - \tilde{E}^-_l$ (respectively, $(\tilde{E}^+_l + \tilde{E}^-_l)/2$) is the rescaled version of the process that associates with each index $i \in \{1, \ldots, N_L(l)\}$ the length $|l_i|$ of the $i$-th stretch (respectively, the height of the middle of the $i$-th stretch $l_1 + \cdots + l_{i-1} + \frac{l_i}{2}$). In view of Theorem E, the
Wulff shape $\gamma_{\beta,m}^*$ happens to be the limit, as $L \to \infty$, of $\tilde{E}_i^+ - \tilde{E}_i^-$. Such Wulff shape was identified, for instance in [11], as the limit of a random walk trajectory conditioned by fixing a large algebraic area between the path and the $x$-axis. However, the latter convergence is not sufficient to prove (1.27). We must indeed show that $(\tilde{E}_i^+ - \tilde{E}_i^-)/2$ converges to 0 in probability.

**Remark 1.6.** The Wulff shape construction, initially displayed in [30] appears in many models of statistical mechanics to describe the limiting shape of properly rescaled interfaces separating pure phases. Their construction is achieved by minimizing the integral of the surface tension along the continuous contours that satisfy some particular geometric constraint. A famous example arises from 2D Ising model in the phase transition regime. When considering a large square box of size $N$ with $-\beta$ boundary condition and $T < T_c$, and by conditioning the total magnetization to be shifted from its mean $(-m^*N^2)$ by a factor $a_N \sim N^{4/3+\delta}$, it was proven in [12] at low temperature and then in [17], [18] and [19] up to $T_c$ that this magnetization shift is due to a unique $+$ island whose boundary, once rescaled by $1/\sqrt{a_N}$, converges towards a Wulff shape.

**1.4. Relationship to earlier work.** The IPDSAW and its continuous versions have attracted a lot of attention from physicists until very recently (see for instance [3] or [25]). The main method that has been employed to investigate the IPDSAW involves combinatorial techniques (see [4], [5] or more recently [23]). To be more specific, this method consists in providing an analytic expression of the generating function $G(z) = \sum_{L=1}^{\infty} Z_m^L z^L$ whose radius of convergence $R$ satisfies $r_m = -\log R$. For a detailed version of the computations, we refer to [7, p. 371–375].

The computation of the generating function $G$ allows us to determine the exact value of $\beta_m$ and to predict the behavior of the free energy close to criticality. However, the analytic expression of $G$ is very complicated and only gives an indirect access to the free energy. Furthermore, this combinatorial method does not allow to study a non ballistic observable, for instance, inside the collapsed phase, the horizontal extension is of order $\sqrt{L}$ and this can not be proven by such method.

A new approach has been developed in [22] to work with the partition function directly. With the help of an algebraic manipulation of the Hamiltonian, that will be described in Section 2.1, it is indeed possible to rewrite the partition function in (1.7) under the form

$$Z_m^{L,\beta} = c_\beta \Phi_m^{L,\beta} \sum_{N=1}^{L} (\Gamma^m(\beta))^N P(\mathcal{V}_{N+1,L-N}),$$

where we recall (1.13) and (1.15) and where $\mathcal{V}_{n,k}$ is the set of those $n$-step trajectories of the random walk $V$ whose geometric area $A_n = \sum_{i=1}^{n} |V_i|$ equals $k$, i.e.,

$$\mathcal{V}_{n,k} := \{(V_i)_{i=0}^{n} : A_n = k, V_n = 0\},$$

and where the term $\Phi_m^{L,\beta}$ is given by

$$\Phi_m^{L,\beta} = e^{\beta L}, \Phi_m^{nu} = (e^{\beta}/2)^L$$

and has an exponential growth rate that equals $\varphi_m^\beta$, such that the excess free energy $\tilde{f}_m^\beta(\beta)$ is the exponential growth rate of the summation in (1.28). In this new expression of the partition function, the term indexed by $N \in \{1, \ldots, L\}$ in the summation corresponds
to the contribution to the partition function of those trajectories \( l \in \mathcal{L}_{N,L} \) (making \( N \) horizontal steps).

This new approach was used in [22], Theorem 1.2, to derive a variational expression of the excess free energy, which allowed us to prove that the collapsed transition is second order with critical exponent 3/2.

**Theorem 1.7** ([22], Theorem 1.4). The phase transition is of order 3/2. That is, there exist two constants \( c_1, c_2 > 0 \) such that for \( \varepsilon \) small enough

\[
c_1 \varepsilon^{3/2} \leq \tilde{f}^m(\beta_c - \varepsilon) \leq c_2 \varepsilon^{3/2}.
\]

With the present paper, we take the analysis of the phase transition two steps further (see Theorem 3). In the first step, we establish the precise asymptotic: \( \tilde{f}(\beta_c - \varepsilon) \sim \gamma \varepsilon^{3/2} \) as \( \varepsilon \to 0 \) with \( \gamma \) an explicit constant. In the second step, we give an expression of \( \gamma \) in terms of the free energy of an auxiliary continuous model, that is

\[
F_c = \lim_{T \to \infty} \frac{1}{T} \log \mathbb{E}[\exp(-\int_0^T |B(t)| dt)] .
\]

Moreover, the Laplace transform of \( \int_0^T |B(t)| dt \) was computed by Kac in [21] and this allows us to express \( F_c \) with the smallest zero (in modulus) of the derivative of the Airy function.

The question of the geometric conformation adopted by the polymer inside the collapsed phase has been raised and discussed by physicists in several papers, as for instance [6]. It was believed that the monomers arrange themselves in a succession of long vertical stretches of opposite directions that constitute large beads. In this paper, we prove with Theorem 4, that the polymer makes only one macroscopic bead and that the number of monomers (located at the beginning and at the end of the polymer) which do not belong to this bead grows at most like \( (\log L)^4 \). We also make rigorous the conjecture concerning the horizontal extension of the polymer, since we identify the limit in probability of \( N_L / \sqrt{L} \), which turns out to be the constant extracted from an optimization procedure. We also establish the convergence of properly rescaled lower and upper envelopes to a deterministic Wulff shape. In particular, the typical vertical displacement of the middle point, the \( L/2 \)-th monomer in a chain of length \( L \), is of order \( \sqrt{L} \).

There are numerical evidences that the vertical displacement of the endpoint grows as \( L^{1/4} \) (see [6], table II page 2394). This turns out to be a consequence of the typical behavior of the fluctuations of the envelopes around the Wulff shape, and this is not the topic of the present paper.

Finally, let us stress the fact that the convergence, in the collapsed phase, to a deterministic Wulff shape (see Theorem 5) comes from a fairly complex procedure that needs to establish three properties:

(i) The horizontal extension \( N_L \) is of order \( \sqrt{L} \).

(ii) There is only one macroscopic bead.

(iii) When conditioned to be abnormally large, the geometric area of the associated \( V \) random walk \( \left( \sum_i |V_i| \right) \) is close to the modulus of its algebraic counterpart \( \left( |\sum V_i| \right) \).

There is no clear order in which to establish these properties and the proofs are intricate. For example, we need weak versions of (i) and (iii) to prove (ii) and then get a stronger version of (i).

2. Preparation : the main tools.

In this section, we introduce the three main tools that are used in this paper. In Section 2.1, we show how the partition function can be rewritten in terms of the random walk \( V \) of law \( P_\beta \) (recall 1.13) and how studying this random walk under an appropriate conditioning
can be used to derive some path properties under the polymer measure. In Section 2.2, we define the function $\delta \mapsto h_\beta(\delta)$ that appears in the expression of the excess free energy in Theorem A and we study its regularity. In Section 2.3, we consider the probability of some large deviations events under $P_\beta$, and we introduce an appropriate tilting under which these events become typical.

2.1. Probabilistic representation of the partition function. In the first part of this section we prove formula (1.28) and we show how the polymer measure can be expressed as the image measure by an appropriate transformation of the geometric random walk $V$ introduced in (1.13). In the second part of the section, we focus on those trajectories that make only one bead and we show that, in terms of the auxiliary random walk $V$, these beads become excursions away from the origin.

**Figure 5.** An example of a trajectory $l = (l_i)_{i=1}^{20}$ with 6 beads is drawn on the upper picture. The auxiliary random walk $V$ associated with $l$, i.e., $(V_i)_{i=0}^{21} = (T_{20})^{-1}(l)$ is drawn on the lower picture.

**Auxiliary random walk.** We display here the details of the proof of formula (1.28) in the non-uniform case only. The uniform case is indeed easier to handle. Recall (1.4–1.7) and note that the $\sim$ operator can be written as

$$x \sim y = (|x| + |y| - |x + y|)/2, \quad \forall x, y \in \mathbb{Z}. \quad (2.1)$$
Hence, for $\beta > 0$ and $L \in \mathbb{N}$, the partition function in (1.7) becomes

$$Z_{L,\beta}^{\nu} = \sum_{N=1}^{L} \left( \frac{\nu}{2} \right)^N \sum_{l \in \mathcal{L}_{N,L} : l_0 = l_{N+1} = 0} \exp \left( \beta \sum_{n=1}^{N} |l_n| - \frac{\beta}{2} \sum_{n=0}^{N} |l_n + l_{n+1}| \right) L^N$$

$$= c_\beta \left( \frac{\nu}{2} \right)^L \sum_{N=1}^{L} \left( \frac{2\nu}{3e\beta} \right)^N \sum_{l \in \mathcal{L}_{N,L} : l_0 = l_{N+1} = 0} \prod_{n=0}^{N} \exp \left( -\frac{\beta}{2} |l_n + l_{n+1}| \right) c_\beta,$$  \hspace{1cm} (2.2)

where $c_\beta$ was defined in (1.13). At this stage, we pick $N \in \{1, \ldots, L\}$ and we introduce the one-to-one correspondence $T_N : \mathcal{V}_{N+1,L-N} \mapsto \mathcal{L}_{N,L}$ defined as $T_N(V)_i = (-1)^{i-1} V_i$ for all $i \in \{1, \ldots, N\}$. We pick $l \in \mathcal{L}_{N,L}$, we consider $V = (T_N)^{-1}(l)$ (see Fig. 5) and we note that the increments $(V_i)_{i=1}^{N+1}$ of $V$ necessarily satisfy $V_i := (-1)^{i-1}(l_{i-1} + l_i)$. Thus, the partition function in (2.2) becomes

$$Z_{L,\beta}^{\nu} = c_\beta \left( \frac{\nu}{2} \right)^L \sum_{N=1}^{L} \left( \frac{2\nu}{3e\beta} \right)^N \sum_{V \in \mathcal{V}_{N+1,L-N}} P_\beta(V),$$  \hspace{1cm} (2.3)

which immediately implies (1.28). A useful consequence of formula (2.3) is that, once conditioned on taking a given number of horizontal steps $N$, the polymer measure is exactly the image measure by the $T_N$-transformation of the geometric random walk $V$ conditioned to return to the origin after $N+1$ steps and to make a geometric area $L - N$, i.e.,

$$P_{L,\beta}^m(l \in \cdot \mid N_L(l) = N) = P_\beta(T_N(V) \in \cdot \mid V_N = 0, A_N = L - N).$$  \hspace{1cm} (4.4)

From beads to excursions. We define $\Omega_L^\circ$ as the subset of $\Omega_L$ containing those trajectories $l \in \Omega_L$ that have only one bead, i.e. $n_L(l) = 1$. Thus, we can rewrite $\Omega_L = \bigcup_{N=1}^{L} \mathcal{L}^\circ_{N,L}$, where $\mathcal{L}^\circ_{N,L}$ is the subset of $\mathcal{L}_{N,L}$ defined as

$$\mathcal{L}^\circ_{N,L} = \{ l \in \mathcal{L}_{N,L} : l_i \neq l_{i+1} \neq 0 \quad \forall j \in \{1, \ldots, N - 1\} \},$$  \hspace{1cm} (2.5)

and we denote by $Z^{m,\circ}_{L,\beta}$ the contribution to the partition function of those trajectories in $\Omega_L^\circ$, i.e.,

$$Z^{m,\circ}_{L,\beta} = \sum_{l \in \Omega_L^\circ} e^{H_{L,\beta}(l)} P_L^m(l), \quad m \in \{u, nu\}. \hspace{1cm} (2.6)$$

We let also $\mathcal{V}^+_n$ be the subset containing those trajectories that return to the origin after $n$ steps, satisfy $A_n = k$ and are strictly positive on $\{1, \ldots, n\}$, i.e.,

$$\mathcal{V}^+_n := \{ V : V_n = 0, A_n = k, V_i > 0 \quad \forall i \in \{1, \ldots, n-1\} \}. \hspace{1cm} (2.7)$$

By mimicking (2.2) and by noticing that by the $T_N$-transformation, the subset $\mathcal{L}^\circ_{N,L}$ becomes $\mathcal{V}^+_{N+1,L-N}$ we obtain

$$Z^{m,\circ}_{L,\beta} = 2 c_\beta \Phi^m_{L,\beta} \sum_{N=1}^{L} (\Gamma^m(\beta))^N P_\beta(\mathcal{V}^+_{N+1,L-N}).$$  \hspace{1cm} (2.8)
2.2. Construction and regularity of \( h_\beta \). We define the function \( h_\beta \) in a slightly different way from (1.14), but we will see at the end of this section that the two definitions are equivalent. For \( N \in \mathbb{N}, \delta \geq 0 \), define
\[
\begin{align*}
\hat{h}_{N,\beta}(\delta) := \frac{1}{N} \log \mathbf{E}_\beta(e^{-\delta A_N}1_{\{V_N = 0\}}) \quad \text{and let} \quad h_\beta(\delta) = \lim_{N \to \infty} h_{N,\beta}(\delta). 
\end{align*}
\]

**Lemma 2.1.** (i) \( h_\beta(\delta) \) exists and is finite, non-positive for all \( \beta > 0, \delta \geq 0 \).

(ii) \( \delta \mapsto h_\beta(\delta) \) is continuous, convex and non-increasing on \([0, \infty)\).

**Proof.** (i) For \( N, M \in \mathbb{N} \), we restrict the partition of size \( N + M \) to those trajectories that return to the origin at time \( N \) and use the Markov property to obtain
\[
\begin{align*}
\mathbf{E}_\beta(e^{-\delta A_{N+M}}1_{\{V_{N+M} = 0\}}) &\geq \mathbf{E}_\beta(e^{-\delta A_N}1_{\{V_N = 0\}}) \mathbf{E}_\beta(e^{-\delta A_M}1_{\{V_M = 0\}}).
\end{align*}
\]
Thus, \( \log \mathbf{E}_\beta(e^{-\delta A_N}1_{\{V_N = 0\}}) \) is a super-additive sequence that is bounded above by 0 and therefore the limit in (2.9) exists, is finite and satisfies
\[
\begin{align*}
h_\beta(\delta) = \sup_{N \in \mathbb{N}} \frac{1}{N} \log \mathbf{E}_\beta(e^{-\delta A_N}1_{\{V_N = 0\}}) \leq 0. \tag{2.11}
\end{align*}
\]

(ii) The fact that \( A_N \geq 0 \) for all \( N \in \mathbb{N} \) immediately entails that \( \delta \mapsto h_\beta(\delta) \) is non-increasing on \([0, \infty)\). By Hölder’s inequality, the function \( \delta \mapsto h_{N,\beta}(\delta) \) is convex for all \( N \in \mathbb{N} \) and hence so is \( \delta \mapsto h_\beta(\delta) \). Convexity and finiteness imply continuity on \((0, \infty)\). In order to prove the continuity at 0, we first note that \( \lim_{\delta \to 0} h_\beta(\delta) = \sup_{\beta \geq 0} h_\beta(\delta) \). Then, with the help of formula (2.11) and via an exchange of suprema we obtain
\[
\begin{align*}
\lim_{\delta \to 0} h_\beta(\delta) &= \sup_{\delta \geq 0} \sup_{N \in \mathbb{N}} \frac{1}{N} \log \mathbf{E}_\beta(e^{-\delta A_N}1_{\{V_N = 0\}}) \\
&= \sup_{N \in \mathbb{N}} \frac{1}{N} \log \mathbf{P}_\beta(V_N = 0) = 0.
\end{align*}
\]

\( \square \)

It remains to show that the two definitions of \( h_\beta \) in (1.14) and (2.9) coincide. To that aim it suffices to show that
\[
\begin{align*}
\limsup_{N \to \infty} \frac{1}{N} \log \mathbf{E}_\beta(e^{-\delta A_N}) \leq \lim_{N \to \infty} \frac{1}{N} \log \mathbf{E}_\beta(e^{-\delta A_N}1_{\{V_N = 0\}}). \tag{2.13}
\end{align*}
\]
We set \( \mathcal{I}_{N^2} := [-N^2, N^2] \cap \mathbb{Z} \) and we decompose \( \mathbf{E}_\beta(e^{-\delta A_N}) \) into the two partition functions \( C_{N,\beta} \) and \( B_{N,\beta} \) defined as
\[
\begin{align*}
C_{N,\beta} = \mathbf{E}_\beta(e^{-\delta A_N}1_{\{V_N \in \mathcal{I}_{N^2}\}}) \quad \text{and} \quad B_{N,\beta} = \mathbf{E}_\beta(e^{-\delta A_N}1_{\{V_N \notin \mathcal{I}_{N^2}\}}). \tag{2.14}
\end{align*}
\]
Since \( A_N \geq 0 \) and since \( \mathbf{E}_\beta(\exp(\beta |v_1|/4)) < \infty \), the Markov inequality gives
\[
\begin{align*}
B_{N,\beta} \leq \mathbf{E}_\beta(1_{\{V_N \notin \mathcal{I}_{N^2}\}}) \leq \mathbf{P}_\beta(\sum_{i=1}^{N} |v_i| \geq N^2) \leq \frac{\mathbf{E}_\beta(\exp(\beta/4|v_1|)^N)}{e^{\beta/4}N^2}, \tag{2.15}
\end{align*}
\]
which immediately implies that \( \limsup_{N \to \infty} \frac{1}{N} \log B_{N,\beta} = -\infty \). Consequently
\[
\begin{align*}
\limsup_{N \to \infty} \frac{1}{N} \log \mathbf{E}_\beta(e^{-\delta A_N}) = \limsup_{N \to \infty} \frac{1}{N} \log C_{N,\beta}, \tag{2.16}
\end{align*}
\]
and since the cardinality of $\mathcal{I}_{N^2}$ grows polynomially, the proof of (2.13) will be complete once we show that
\[
\limsup_{N \to \infty} \frac{1}{N} \log \sup_{x \in D_{\mathcal{I}_{N^2}}} \mathbb{E}_\beta(e^{-\delta A_N}1_{\{V_N=x\}}) \leq \lim_{N \to \infty} \frac{1}{N} \log \mathbb{E}_\beta(e^{-\delta A_N}1_{\{V_N=0\}}). \tag{2.17}
\]
We consider the partition function of size $2N$ and use Markov property at time $N$ to obtain
\[
\mathbb{E}_\beta(e^{-\delta A_{2N}}1_{\{V_{2N}=0\}}) \geq \mathbb{E}_\beta(e^{-\delta A_N}1_{\{V_{N}=x\}}) \mathbb{E}_\beta(e^{-\delta A_N}1_{\{V_{N}=0\}}), \quad x \in \mathbb{Z}. \tag{2.18}
\]
By using the time reversal property of the random walk $V$, we can assert that $(V_N - V_{N-n}, 0 \leq n \leq N) \overset{d}{=} (V_N - V_0, 0 \leq n \leq N)$ and consequently, for all $x \in \mathbb{Z}$, it comes that
\[
\mathbb{E}_\beta, x(e^{-\delta \sum_{n=1}^{N} |V_n|}1_{\{V_N=0\}}) = \mathbb{E}_\beta(e^{-\delta \sum_{n=1}^{N} |V_{n}+x|}1_{\{V_N=-x\}}) = \mathbb{E}_\beta(e^{-\delta \sum_{n=1}^{N-1} |V_{n}+x|}1_{\{V_N=-x\}}). \tag{2.19}
\]
Thanks to the symmetry of $V$ and since $\sum_{n=1}^{N-1} |V_n| \leq A_N$, the inequalities (2.18) and (2.19) allow us to write
\[
\mathbb{E}_\beta(e^{-\delta A_{2N}}1_{\{V_{2N}=0\}}) \geq \left[ \sup_{x \in \mathcal{I}_{N^2}} \mathbb{E}_\beta(e^{-\delta A_N}1_{\{V_{N}=x\}}) \right]^2. \tag{2.20}
\]
It remains to apply $\frac{1}{2N} \log$ in both sides of (2.20) and to let $N \to \infty$ to obtain (2.17), which completes the proof.

### 2.3. Large deviation estimates

In this section, we introduce the techniques that will be required to estimate the probability of some large deviation events associated with trajectories making a large arithmetic area. Such estimates will be needed in Section 4 to approximate the probability that, under the polymer measure, the trajectories make only one bead.

Following Dobrushin and Hryniv in [11], for $n \in \mathbb{N}$, we define
\[
Y_n := \frac{1}{n}(\mathbf{v}_0 + \mathbf{v}_1 + \cdots + \mathbf{v}_{n-1}), \tag{2.21}
\]
and for a given $q \in (0, \infty) \cap \frac{\mathbb{N}}{n}$, we focus on both probabilities $P_\beta(Y_n = nq, V_n = 0)$ and $P_\beta(Y_n = nq, V_n = 0, V_i > 0 \forall i \in \{1, \ldots, n-1\})$. Our aim is to identify the exponential rate at which such probabilities are decreasing and their asymptotic polynomial correction.

To that aim, we will use an exponential tilting of the probability measure $P_\beta$ (through the Cramer transform) in combination with a local limit theorem. Under the tilted probability measure the large deviation event $\{Y_n = nq, V_n = 0\}$ becomes typical, as will be seen in Section 6.

First, we denote by $L(h), h \in \mathbb{R}$ the logarithmic moment generating function of the random walk $V$, i.e.,
\[
L(h) := \log \mathbb{E}_\beta[e^{hn_i}]. \tag{2.22}
\]
From the definition of the law $P_\beta$ in (1.13), we obviously have $L(h) < \infty$ for all $h \in (-\beta/2, \beta/2)$. For the ease of notations, we set $\Lambda_n := (Y_n, V_n)$ and we denote its logarithmic moment generating function by $L_{\Lambda_n}(H)$ for $H := (h_0, h_1) \in \mathbb{R}^2$, i.e.,
\[
L_{\Lambda_n}(H) := \log \mathbb{E}_\beta[e^{h_0Y_n+h_1V_n}] = \sum_{i=1}^{n} \tilde{L}((1 - \frac{i}{n})h_0 + h_1). \tag{2.23}
\]
Clearly, $L_{\Lambda_n}(H)$ is finite for all $H \in \mathcal{D}_n$ with
\[
\mathcal{D}_n := \left\{(h_0, h_1) \in \mathbb{R}^2 : h_1 \in (-\frac{\beta}{2}, \frac{\beta}{2}), (1 - \frac{1}{n})h_0 + h_1 \in (-\frac{\beta}{2}, \frac{\beta}{2})\right\}. \tag{2.24}
\]
We also introduce $L_{\Lambda}$ the continuous counterpart of $L_{\Lambda_n}$ as

$$L_{\Lambda}(H) := \int_0^1 L(xh_0 + h_1)dx,$$  

(2.25)

which is defined on

$$\mathcal{D} := \{(h_0, h_1) \in \mathbb{R}^2 : h_1 \in (-\frac{\beta}{2}, \frac{\beta}{2}), \ h_0 + h_1 \in (-\frac{\beta}{2}, \frac{\beta}{2})\}.$$  

(2.26)

With the help of (2.23) and for $H = (h_0, h_1) \in \mathcal{D}_n$, we define the $H$-tilted distribution by

$$\frac{dP_{n,H}}{dP_\beta}(V) = e^{h_0 Y_n + h_1 V_n - L_{\Lambda_n}(H)}.$$  

(2.27)

For a given $n \in \mathbb{N}$ and $q \in \mathbb{N}$, the exponential tilt is given by $H_{n}^q := (h_{n,0}^q, h_{n,1}^q)$ which, by Lemma 5.5 in Section 5.1, is the unique solution of

$$E_{n,H} (\frac{\Lambda_n}{n}) = \nabla \left[ \frac{1}{n} L_{\Lambda_n} \right](H) = (q, 0),$$  

(2.28)

and therefore, we have the equality

$$P_\beta (\Lambda_n = (nq, 0)) = P_{n,H_{n}^q}(\Lambda_n = (nq, 0)) e^{n(-h_{n,0}^q q + \frac{1}{n} L_{\Lambda_n}(H_{n}^q))}.$$  

(2.29)

From (2.29) it is easy to deduce that the exponential decay rate of $P_\beta (\Lambda_n = (nq, 0))$ is given by the quantity $-h_{n,0}^q q + \frac{1}{n} L_{\Lambda_n}(H_{n}^q)$ and that the polynomial correction is associated with $P_{n,H_{n}^q}(\Lambda_n = (nq, 0))$. To be more specific, we first state a Proposition which gives a local central limit theorem for the tilted law $P_{n,H_{n}^q}$.

**Proposition 2.2.** For $[q_1, q_2] \subset (0, \infty)$, there exist $C > 0, n_0 > 0$ such that for all $q \in [q_1, q_2]$ and $n \geq n_0$ we have

$$\frac{C}{n^2} \leq P_{n,H_{n}^q}(Y_n = nq, V_n = 0) \leq \frac{C}{n^2}.$$  

(2.30)

Then, we define the continuous counterpart of $H_{n}^q$ by $\tilde{H}(q, 0) := (\tilde{h}_0(q, 0), \tilde{h}_1(q, 0))$ which, by Lemma 5.3 in Section 5.1, is the unique solution of the equation

$$\nabla L_{\Lambda}(H) = (q, 0),$$  

(2.31)

and we state a Proposition that allows us to remove the $n$ dependence of the exponential decay rate.

**Proposition 2.3 (Decay rate of large area probability).** For $[q_1, q_2] \subset (0, +\infty)$, there exist $c_1, c_2 > 0$ and $n_0 \in \mathbb{N}$ such that

$$\left| \frac{1}{n} L_{\Lambda_n}(H_{n}^q) - h_{n,0}^q q \right| - \left| L_{\Lambda}(\tilde{H}(q, 0)) - \tilde{h}_0(q, 0) q \right| \leq \frac{c_1}{n}, \quad \text{for } n \geq n_0, \ q \in [q_1, q_2],$$  

(2.32)

and

$$\left| H_{n}^q - \tilde{H}(q, 0) \right| \leq \frac{c_2}{n}, \quad \text{for } n \geq n_0, \ q \in [q_1, q_2].$$  

(2.33)

Proposition 2.3 and 2.2 will be proven in Sections 5.1 and 6, respectively. With the help of (2.29) and by applying Proposition 2.2 and Proposition 2.3 we can finally give some sharp upper and lower bounds of $P_\beta(Y_n = nq, V_n = 0)$.

**Proposition 2.4.** For $[q_1, q_2] \subset (0, \infty)$, there exist $C_1 > C_2 > 0$ and $n_0 \in \mathbb{N}$ such that for all $q \in [q_1, q_2]$ and $n \geq n_0$ we have

$$\frac{C_2}{n^2} e^{n(-\tilde{h}_0^q q + L_{\Lambda}(\tilde{H}(q, 0)))} \leq P_\beta(Y_n = nq, V_n = 0) \leq \frac{C_1}{n^2} e^{n[-\tilde{h}_0^q q + L_{\Lambda}(\tilde{H}(q, 0))]}.$$  

(2.34)
In addition, we shall need in this paper a precise lower bound on the probability that, under \( P_\beta \), the random walk \( V \) makes only one excursion away from the origin, conditionally on having a large prescribed area. To our knowledge, such an estimate is not available in the existing literature. Recall the definition of \( Y_n \) in (2.21).

**Proposition 2.5** (Unique excursion for large area). For \( [q_1, q_2] \subset (0, \infty) \), there exist \( C > 0, \mu > 0 \) and \( n_0 \in \mathbb{N} \) such that for all \( q \in [q_1, q_2] \) and every \( n \geq n_0 \)

\[
P_\beta \left( V_i > 0, 0 < i < n \mid Y_n = nq, V_n = 0 \right) \geq \frac{C}{\mu n}.
\]  

\[ (3.35) \]

### 3. The Order of the Phase Transition

In Section 3.1 below, we prove Theorem A that expresses the excess free energy as the solution of an equation involving the function \( h_\beta \) introduced in Section 2.2. In Section 3.2, we first state Lemma 3.1 which provides the behavior of \( \tilde{h}_\beta(\beta) \) close to \( \beta_c \) and then we combine this Lemma with Theorem A to complete the proof of Theorem B. Finally, in Section 3.3, we give a proof of Lemma 3.1.

#### 3.1. Proof of Theorem A (Free energy equation)

By the representation formula (1.28) and the definition of \( \tilde{f}^m \), we have \( \tilde{f}^m(\beta) = \lim_{L \to \infty} \frac{1}{L} \log \tilde{Z}_{L,\beta}^m \), where

\[
\tilde{Z}_{L,\beta}^m := \sum_{N=1}^{\infty} \left( \Gamma^m(\beta) \right)^N P_\beta(V_{N+1,L-N}).
\]  

\[ (3.1) \]

As a consequence, the excess free energy satisfies \( \tilde{f}^m(\beta) = -\log R \) where \( R \) is the radius of convergence of the generating function \( G(z) = \sum_{L=1}^{\infty} \tilde{Z}_{L,\beta}^m z^L \), that is

\[
\tilde{f}^m(\beta) = \sup \{ \delta \geq 0 : \sum_{L=1}^{\infty} \tilde{Z}_{L,\beta}^m e^{-\delta L} = +\infty \},
\]  

\[ (3.2) \]

if the set is non-empty and \( \tilde{f}^m(\beta) = 0 \) otherwise. We recall (1.29) and use (3.1) to rewrite the sum in (3.2) as

\[
\sum_{L=1}^{\infty} \tilde{Z}_{L,\beta}^m e^{-\delta L} = \sum_{L=1}^{\infty} \left( \Gamma^m(\beta) e^{-\delta} \right)^L \sum_{V_0=V_{N+1}=0}^{\infty} P_\beta(V) e^{-\delta(L-N)}
\]

\[
= \sum_{L=1}^{\infty} \sum_{N=1}^{L} \left( \Gamma^m(\beta) e^{-\delta} \right)^N \mathbb{E}_\beta \left( e^{-\delta A_N} 1_{\{A_N=L-N, V_{N+1}=0\}} \right)
\]

\[
= \sum_{N=1}^{\infty} \left( \Gamma^m(\beta) e^{-\delta} \right)^N \mathbb{E}_\beta \left( e^{-\delta A_N} 1_{\{V_{N+1}=0\}} \right),
\]  

\[ (3.3) \]

Since \( A_N = A_{N+1} \) on the set \( \{V_{N+1} = 0\} \) and by using the definition of \( h_{N,\beta}(\delta) \) in (2.9), the equality (3.3) becomes

\[
\sum_{L=1}^{\infty} \tilde{Z}_{L,\beta}^m e^{-\delta L} = \sum_{N=1}^{\infty} \exp \left( N \left[ \log \Gamma^m(\beta) - \delta + \frac{N+1}{N} h_{N+1,\beta}(\delta) \right] \right),
\]  

\[ (3.4) \]

which together with (3.2) gives \( \tilde{f}^m(\beta) = \sup \{ \delta \geq 0 : \log \Gamma^m(\beta) - \delta + h_\beta(\delta) > 0 \} \). Since \( h_\beta(\delta) \leq 0 \), it follows that \( \tilde{f}^m(\beta) = 0 \) if \( \Gamma^m(\beta) \leq 1 \). When \( \Gamma^m(\beta) > 1 \), Lemma 2.1 gives that \( \delta \mapsto -\delta + h_\beta(\delta) \) is continuous, strictly decreasing, non-positive on \( [0, \infty) \), equals 0 at \( \delta = 0 \) and tends to \(-\infty \) when \( \delta \to \infty \). Therefore, \( \tilde{f}^m(\beta) > 0 \) and is the unique solution of the
equation \( \log \Gamma^m(\beta) - \delta + h_\beta(\delta) = 0 \). In addition, by recalling the definition of the collapsed phase \([1.11]\) and the extended phase \([1.12]\), we can observe that
\[
C = \{ \beta : \Gamma^m(\beta) \leq 1 \} \quad \text{and} \quad E = \{ \beta : \Gamma^m(\beta) > 1 \}. \tag{3.5}
\]

We note that \( \beta \mapsto \Gamma^m(\beta) \) is decreasing on \([0, \infty)\) (recall \([1.15]\) and \([1.13]\)) and therefore, the collapse transition occurs at \( \beta^m \), the unique positive solution of the equation \( \Gamma^m(\beta) = 1 \).

3.2. **Proof of Theorem B (Phase transition asymptotics).** We display here the proof of Theorem B subject to Lemma 3.1 below, that will be proven in Section 3.3 afterward.

**Lemma 3.1.** For \( m \in \{u, nu\} \),
\[
\lim_{\beta \to \beta^m_u} \frac{h_\beta(\tilde{f}^m(\beta))}{\tilde{f}^m(\beta)^{2/3}} = -d_m. \tag{3.6}
\]
where we recall that \( d_m \) was defined in \([1.18]\).

Our aim is to study the asymptotic behavior of the equation in Theorem A near the critical point. We recall \([1.15]\) and we perform a first order Taylor expansion of \( \Gamma^m(\beta) \) near \( \beta^m \) which gives \( \log \Gamma^m(\beta^m + \varepsilon) = c_m\varepsilon(1 + o(1)) \) as \( \varepsilon \searrow 0 \). Next, we consider the function \( h_\beta \) near \( \beta^m \) and it follows from Lemma 3.1 that when \( \varepsilon \searrow 0 \)
\[
\begin{align*}
    h_{\beta^m - \varepsilon} \tilde{f}^m(\beta^m - \varepsilon) &= -d_m \tilde{f}^m(\beta^m - \varepsilon)^{2/3}(1 + o(1)). \tag{3.7}
\end{align*}
\]
Therefore, by plugging \([3.7]\) and the expansion of \( \log \Gamma^m(\beta^m - \varepsilon) \) in the equation in Theorem A that is verified by the excess free energy, we obtain that
\[
c_m\varepsilon(1 + o(1)) - \tilde{f}^m(\beta^m - \varepsilon) - d_m \tilde{f}^m(\beta^m - \varepsilon)^{2/3}(1 + o(1)) = 0, \tag{3.8}
\]
which allows to conclude that
\[
\tilde{f}^m(\beta^m - \varepsilon) \sim \left(\frac{c_m}{d_m}\right)^{3/2} \varepsilon^{3/2} \quad \text{as} \quad \varepsilon \searrow 0, \tag{3.9}
\]
and the proof is complete.

3.3. **Asymptotics of \( h_\beta \).**

**Heuristics.** Let us give the heuristic explanation of why \( h_\beta(\delta) \sim -c\delta^{2/3} \) for some constant \( c > 0 \). The main idea is to decompose the trajectory of the random walk \( V \) into independent blocks of length \( T\delta^{-2/3} \) for \( T \in \mathbb{N} \) and \( \delta \) small enough: we have approximately \( N/(T\delta^{-2/3}) \) such blocks. Hence, as \( \delta \searrow 0 \), we can estimate
\[
\lim_{N \to \infty} \frac{1}{N} \log \mathbb{E}_\beta(e^{-\Delta A_N}) \sim \lim_{T \to \infty} \frac{\delta^{2/3}}{T} \log \mathbb{E}_\beta(e^{-\Delta A_{T\delta^{-2/3}}}). \tag{3.10}
\]
It is well known that for such random walks (assume that \( \mathbb{E}_\beta(\nu^2_1) = 1 \) (see [13, p. 405])
\[
k^{-3/2} \sum_{i=1}^{Tk} |V_i| L_k \int_0^T |B(t)| dt \quad \text{as} \quad k \to \infty, \tag{3.11}
\]
where \( B \) is a standard Brownian motion. Now, let \( k = \delta^{-2/3} \) and since \( |e^{-\Delta A_{T\delta^{-2/3}}}| \leq 1 \), we conclude that
\[
\mathbb{E}_\beta(e^{-\Delta A_{T\delta^{-2/3}}}) \to \mathbb{E}(e^{-\int_0^T |B(t)| dt}) \quad \text{as} \quad \delta \to 0. \tag{3.12}
\]
This convergence and (3.10) would immediately imply \( h_\beta(\delta) \sim -c\delta^{2/3} \) where \( c \) can be estimated via the distribution of the Brownian area, that is
\[
c = -\lim_{T \to \infty} \frac{1}{T} \log E(e^{-\int_0^T |B(t)| dt}) > 0. \tag{3.13}
\]

**Proof of Lemma 3.1.**

Upper bound. Pick \( T \in \mathbb{N}, \delta > 0 \) such that \( \delta^{-2/3} \in \mathbb{N} \) and let \( \Delta := \delta^{-2/3} \). We take \( N \) that satisfies \( N/(T\Delta) \in \mathbb{N} \) and partition \( \{1, \ldots, N\} \) into \( k = N/(T\Delta) \) intervals of length \( T\Delta \). By the Markov property of \( V \), we disintegrate \( E_\beta(e^{-\delta AN}) \) with respect to the position occupied by the random walk \( V \) at times \( T\Delta, 2T\Delta, \ldots, (k-1)T\Delta \),
\[
E_\beta(e^{-\delta AN}) = \sum_{x_0=0}^k \prod_{i=0}^{k-1} E_{\beta,x_i} \left( e^{-\delta A_T} 1\{V_{\Delta+i} = x_{i+1}\} \right) \leq \left[ \sup_{x \in \mathbb{Z}} E_{\beta,x}(e^{-\delta A_T}) \right]^k. \tag{3.14}
\]

With the help of Lemma 3.2 below, we can replace the supremum in the right hand side of (3.14) by the term indexed by \( x = 0 \) only. The proof of Lemma 3.2 is postponed to Appendix A.

**Lemma 3.2.** For all \( \delta > 0, n \in \mathbb{N} \) and \( x, x' \in \mathbb{Z} \) such that \( |x'| \geq |x| \), the following inequality holds true
\[
E_{\beta,x'}(e^{-\delta A_N}) \leq E_{\beta,x}(e^{-\delta A_N}). \tag{3.15}
\]

Therefore (3.14) becomes
\[
E_\beta(e^{-\delta AN}) \leq \left[ E_\beta(e^{-\delta A_T}) \right]^{N/(T\Delta)}. \tag{3.16}
\]

Recall that \( \Delta := \delta^{-2/3} \), apply \( \frac{1}{N} \log \) to both sides of (3.16) and let \( N \to \infty \) to obtain, for \( \beta > 0 \) and \( \delta > 0 \), that
\[
\frac{h_\beta(\delta)}{\delta^{2/3}} \leq \frac{1}{T} \log E_\beta(e^{-\delta A_T}). \tag{3.17}
\]

In what follows we need a uniform version (in \( \beta \)) of the convergence of \( E_\beta(e^{-\delta A_T}) \) towards \( E(e^{-\int_0^T |B(t)| dt}) \) as \( \delta \to 0 \). For this reason, we introduce the strong approximation theorem (Sakhanenko [24]) to approximate the partial sums of independent random variables \( v \) in the right hand side in (3.17) by independent normal random variables.

**Theorem 3.3** (Q. M. Shao [26], Theorem B). Denote by \( \sigma_2^\beta \) the variance of the random variable \( v_1 \) under \( P_\beta \). We can redefine \( \{v_i, i \geq 1\} \) (denoted by \( v^\beta \)) on a richer probability space together with a sequence of independent standard normal random variables \( \{y_i, i \geq 1\} \) such that for every \( p > 2, x > 0 \),
\[
P \left( \max_{1 \leq n} \left| \sum_{j=1}^i v_j^\beta - \sigma_2^\beta \sum_{j=1}^i y_j \right| \geq x \right) \leq (Ap)x^{-p} \sum_{i=1}^n E|v_i^\beta|^p, \tag{3.18}
\]
where \( A \) is an absolute positive constant.

We let also, for \( n \in \mathbb{N}, Y_n = \sum_{i=1}^n y_i, A_n(Y) = \sum_{i=1}^n |Y_i| \) and redefine \( V_n^\beta = \sum_{i=1}^n v_i^\beta, A_n(V^\beta) = \sum_{i=1}^n |V_i^\beta| \). We pick \( T > 0, p > 2, \theta > 0 \) and \( K \) a compact subset of \( (0, \infty) \). We
use Theorem 3.3 and the fact that (recall (1.13)) \( E[|u_\beta|^p] \) is bounded from above uniformly in \( \beta \in K \), to assert that there exists a constant \( c_{p,K} > 0 \) such that for all \( \Delta > 0 \) and \( \beta \in K \),

\[
P\left( \max_{i \leq T \Delta} |V_i^\beta - \sigma_\beta Y_i| \geq \Delta^\delta \right) \leq c_{p,K} T \Delta^{1-\theta p}.
\] (3.19)

Note that on the event \( \{ \max_{i \leq T \Delta} |V_i^\beta - \sigma_\beta Y_i| < \Delta^\delta \} \), we obviously have \( |A_{T \Delta}(V^\beta) - \sigma_\beta A_{T \Delta}(Y)| \leq T \Delta^{\delta+1} \). Therefore, since \( x \mapsto \exp(-x) \) is 1-Lipschitz on \([0, \infty)\) and since \( \Delta = \delta^{-2/3} \), we can write that for \( \beta \in K \) and \( \delta > 0 \)

\[
|E(e^{-\delta A_{T \Delta}(V^\beta)} - e^{-\delta \sigma_\beta A_{T \Delta}(Y)})| \leq P\left( \max_{i \leq T \Delta} |V_i^\beta - \sigma_\beta Y_i| \geq \Delta^\delta \right) + \delta T \Delta^{\delta+1}
\leq c_{p,K} T \delta^{\frac{2}{3}(\theta p-1)} + T \delta^{\frac{1}{3}(1-2\theta)}.
\] (3.20)

We chose \( p = 3 \) and \( \theta \in (1/3, 1/2) \) and plug it in the right hand side of (3.17) to obtain that for \( \beta \in K \) and \( \delta > 0 \),

\[
\frac{h_{\beta}(\delta)}{\delta^{2/3}} \leq \frac{1}{T} \log \left[ E(e^{-\delta \sigma_\beta A_{T \Delta}(Y)}) + c_{3,K} T \delta^{\frac{2(3\theta-1)}{3}} + T \delta^{\frac{1-2\theta}{3}} \right].
\] (3.21)

**Lemma 3.4.** Let \( K \) be a compact subset of \((0, +\infty)\). For \( T > 0 \) and \( \varepsilon > 0 \) there exists a \( \delta_0 > 0 \) such that for \( \delta \leq \delta_0 \) (with \( \Delta = \delta^{2/3} \)),

\[
\sup_{\beta \in K} \left| E(e^{-\delta \sigma_\beta A_{T \Delta}(Y)}) - E(e^{-\sigma_\beta \int_0^T |B(t)|dt}) \right| < \varepsilon,
\] (3.22)

where \( B \) is a standard Brownian motion.

**Proof of Lemma 3.4.** We can consider \( \{B(t), t \geq 0\} \) and \( \{y_i, i \geq 1\} \) on the same probability space by letting \( y_i = B(i) - B(i-1) \) and thus \( Y_i = B(i) \) for \( i \in \mathbb{N} \). Since the exponential function is 1-Lipschitz on \((-\infty, 0]\), we have

\[
\sup_{\beta \in K} \left| E(e^{-\delta \sigma_\beta A_{T \Delta}(Y)}) - E(e^{-\sigma_\beta \int_0^T |B(t)|dt}) \right| \leq \max\{\sigma_\beta, \beta \in K\} E\left[ |\delta A_{T \Delta}(Y) - \int_0^T |B(t)|dt| \right].
\] (3.23)

Since \( \max\{\sigma_\beta, \beta \in K\} < \infty \), the proof is complete once we show that the expectation in the right hand side vanishes as \( \Delta \to +\infty \). Recall that \( \delta = \Delta^{-3/2} \) and \( A_{T \Delta}(Y) = \sum_{i=1}^{T \Delta} |B(i)| \).

By Brownian scaling and Riemann sum approximation, we know that

\[
\Delta^{-3/2} A_{T \Delta}(Y) \overset{d}{=} \Delta^{-1} \sum_{i=1}^{T \Delta} |B(i/\Delta)| \overset{\text{a.s.}}{\to} \int_0^T |B(t)|dt,
\] (3.24)

and since we have uniform integrability (because \( \sup_{\Delta > 0} E(|\Delta^{-3/2} A_{T \Delta}(Y)|^2) < \infty \) we can conclude that

\[
\lim_{\Delta \to \infty} E\left( |\Delta^{-3/2} A_{T \Delta}(Y) - \int_0^T |B(t)|dt| \right) = 0.
\] (3.25)

\( \square \)

We resume the proof of the upper bound. Since \( \theta \in (1/3, 1/2) \), the right hand side of (3.20) vanishes as \( \delta \to 0 \) uniformly in \( \beta \in K \). Thus, we can replace \( \delta \) by \( \delta^{m(\beta)} \) in (3.21) and use Lemma 3.4 and the fact that \( \lim_{\varepsilon \to 0^+} \int_0^\infty |B(t)|dt \) to conclude that, for all \( T > 0 \),

\[
\limsup_{\varepsilon \to 0^+} \frac{h_{\beta}(\delta^{m(\beta)-\varepsilon})}{\delta^{m(\beta)-\varepsilon}2/3} \leq \frac{1}{T} \log E\left( e^{-\sigma_\beta \int_0^T |B(t)|dt} \right).
\] (3.26)
It remains to let $T$ tend to infinity and to recall (1.18) to obtain
\[
\limsup_{\varepsilon \to 0^+} \frac{h_\beta(\tilde{f}_m(\beta_m^\varepsilon - \varepsilon))}{f_m(\beta_m^\varepsilon - \varepsilon)^{2/3}} \leq -d_m. \tag{3.27}
\]

**Lower bound.** Recall that $T \in \mathbb{N}, \delta > 0$ and $\Delta = \delta^{-2/3} \in \mathbb{N}$. We also take $N \in \mathbb{N}$ such that $N/(T\Delta) \in \mathbb{N}$. Pick $\eta > 0$ and use the decomposition in (3.14) to obtain
\[
\mathbb{E}_\beta(e^{-\delta A_N}) \geq \sum_{x_0 = 0, x, \in [-\eta\sqrt{\Delta}, \eta\sqrt{\Delta}]} \prod_{i=1}^{k-1} \mathbb{E}_{\beta,x_i}(e^{-\delta A_{\Delta}^x}1_{\{V_{\Delta} = x, i \}}) \tag{3.28}
\]
\[
\geq \left[ \inf_{x \in [-\eta\sqrt{\Delta}, \eta\sqrt{\Delta}]} \mathbb{E}_{\beta,x}(e^{-\delta A_{\Delta}^x}1_{\{V_{\Delta} \in [-\eta\sqrt{\Delta}, \eta\sqrt{\Delta}]\})} \right]^{N/(T\Delta)}. \tag{3.29}
\]
For any integer $x \in [-\eta\sqrt{\Delta}, \eta\sqrt{\Delta}]$, we consider the two sets of paths
\[
\Pi^x_\Delta = \{(V_i)_{i=0}^{T\Delta} : V_0 = x, V_{\Delta} \in [-\eta\sqrt{\Delta}, \eta\sqrt{\Delta}]\}, \tag{3.30}
\]
and
\[
\Pi_\Delta = \{(V_i)_{i=0}^{T\Delta} : V_0 = 0, V_{\Delta} \in [-\eta\sqrt{\Delta}, 0]\}. \tag{3.31}
\]
Clearly, if $V = (V_i)_{i=0}^{T\Delta} \in \Pi_\Delta$, then the trajectory $V + x$ starts at $x \in [0, \eta\sqrt{\Delta}]$ and is an element of $\Pi^x_\Delta$. Similarly, for $x \in [-\eta\sqrt{\Delta}, 0]$, $\Pi_\Delta + x \subseteq \Pi^x_\Delta$ where
\[
\Pi^x_\Delta = \{(V_i)_{i=0}^{T\Delta} : V_0 = 0, V_{\Delta} \in [0, \eta\sqrt{\Delta}]\}. \tag{3.32}
\]
Since $P_\beta(V \in \Pi_\Delta) = P_\beta(V \in \Pi^x_\Delta)$, we conclude that
\[
P_\beta,V \in \Pi^x_\Delta \geq P_\beta,V \in \Pi^x_\Delta \quad \text{for all} \ x \in [-\eta\sqrt{\Delta}, \eta\sqrt{\Delta}]. \tag{3.33}
\]
Moreover, for any $V^* \in \Pi^x_\Delta,$
\[
\delta \sum_{i=1}^{T\Delta} |V_i^*| \leq \delta \sum_{i=1}^{T\Delta} |V_i| \leq \delta \sum_{i=1}^{T\Delta} |V_i| + \delta T\Delta |x| \leq \delta \sum_{i=1}^{T\Delta} |V_i| + \eta T, \tag{3.34}
\]
where the trajectory $V$ satisfies $V_0 = 0$. Combining (3.33) and (3.34), we then have, for $x \in [-\eta\sqrt{\Delta}, \eta\sqrt{\Delta}],$
\[
\mathbb{E}_{\beta,x}(e^{-\delta A_{\Delta}^x}1_{\{V_{\Delta} \in [-\eta\sqrt{\Delta}, \eta\sqrt{\Delta}]\})} \geq e^{-\eta T} \mathbb{E}_{\beta}(e^{-\delta A_{\Delta}^x}1_{\{V_{\Delta} \in [0, \eta\sqrt{\Delta}]\}}). \tag{3.35}
\]
By plugging the lower bound above into (3.28) and by using the symmetry of $V$ we immediately get
\[
\mathbb{E}_{\beta}(e^{-\delta A_N}) \geq \left[e^{-\eta T} \mathbb{E}_{\beta}(e^{-\delta A_{\Delta}^x}1_{\{V_{\Delta} \in [0, \eta\sqrt{\Delta}]\}}) \right]^{N/T\Delta}, \tag{3.36}
\]
which, by applying \( \frac{1}{T} \) log to both sides in (3.36) and by letting $N \to \infty$, gives, for all $\beta > 0,$
\[
\frac{h_{\beta}(\delta)}{\delta^{2/3}} \geq \frac{1}{T} \log \mathbb{E}_{\beta}(e^{-\delta A_{\Delta}^x}1_{\{V_{\Delta} \in [0, \eta\sqrt{\Delta}]\}}) \tag{3.37}
\]
At this stage, we proceed as in the upper bound (from (3.17)) to obtain, for all $T \in \mathbb{N}, \eta > 0,$
\[
\liminf_{\beta \to \beta^0} \frac{h_{\beta}(f_m(\beta))}{f_m(\beta)^{2/3}} \geq \frac{1}{T} \log \mathbb{E}(e^{-\sigma_\beta \int_0^T |B(t)| dt}1_{\{B(T) \in [0, \eta]\}}) - \eta. \tag{3.38}
\]
It remains to show that for all $\eta > 0$ we have
\[
\lim_{T \to \infty} \frac{1}{T} \log \mathbb{E} \left( e^{-\sigma \beta_m} \int_0^T |B(t)| dt \right) = \lim_{T \to \infty} \frac{1}{T} \log \mathbb{E} \left( e^{-\sigma \beta_m} \int_0^T |B(t)| dt \right),
\]
but the latter convergence can be obtained by adapting the proof of (2.13) to the continuous setting and for conciseness we will not give the details of the proof here. Then, by recalling (1.18), we achieve the bound
\[
\liminf_{\beta \to \beta_m^c} \frac{h_\beta(f_m(\beta))}{f_m(\beta)^{2/3}} \geq -d_m - \eta,
\]
for all $\eta > 0$. It remains to let $\eta \to 0$ to complete the proof.

\[\Box\]

4. Geometry of the collapsed phase

In Section 4.1 below, a proof of Theorem C is displayed subject to Lemma 4.1, which ensures that the horizontal extension of the polymer inside the collapsed phase is of order $\sqrt{L}$, and to Proposition 4.2 which provides a sharp estimate of the partition function restricted to those trajectories making only one bead. Proposition 4.2 is proven in Section 4.2 subject to Lemma 4.4, which is the counterpart of Lemma 4.1 for the one bead trajectory and to Proposition 2.5 which gives a lower bound on the probability that the random walk $V$ makes an $n$-step excursion away from the origin conditioned on the large deviation event \{\(Y_n = qn, V_n = 0\)\}. Lemmas 4.1 and 4.4 are proven in Section 4.3 whereas the proof of Proposition 2.5 is postponed to Section 6.2 because it requires more preparation. Section 4.4 is dedicated to the proof of Theorem D and Section 4.5 to the proof of Theorem E.

4.1. Proof of Theorem C (One bead Theorem). The proof of Theorem C will be displayed subject to Lemma 4.1 and Proposition 4.2 that are stated below.

Lemma 4.1. For $m \in \{u, nu\}$ and $\beta > \beta_m^c$, there exist $a, a_1, a_2 > 0$ such that
\[
P_{L,\beta}^m(N_L(l) \geq a_1 \sqrt{L}) \leq a_2 e^{-aL}, \quad L \in \mathbb{N}.
\]

Recall (2.6–2.8)

Proposition 4.2. For $m \in \{u, nu\}$ and $\beta > \beta_m^c$, there exist $c, c_1, c_2 > 0$ and $\kappa > 1/2$ such that
\[
\frac{c_1}{L^\kappa} \phi_{L,\beta}^m e^{-c\sqrt{T}} \leq Z_{L,\beta}^{m,0} \leq \frac{c_2}{\sqrt{L}} \phi_{L,\beta}^m e^{-c\sqrt{T}}, \quad L \in \mathbb{N}.
\]

Proof of Theorem C. We will first show that, for $\beta > \beta_c$ and under the polymer measure, the probability that there is exactly one macroscopic bead in the polymer tends to 1 as $L \to \infty$. Then, we will show that, with a probability converging to 1 as $L \to \infty$, the first step and the last step of this macroscopic bead are at distance less than $(\log L)^4$ from 0 and $L$, respectively. For simplicity, we will omit the $m$ dependence of most quantities along this proof. For $r \in \mathbb{N}$, we denote by $Z_{L,\beta}[r]$ the partition function restricted to those trajectories that do not have any bead larger than $r$, i.e.,
\[
Z_{L,\beta}[r] = \sum_{l \in \Omega_L: |l|_{\text{max}} \leq r} e^{H_{L,\beta}(l)} P_L^m(l), \quad m \in \{u, nu\}.
\]
At this stage, we pick $s > 0$ and we let $\mathcal{A}_{L,s}$ be the subset consisting of those trajectories having at most one bead larger than $s(\log L)^2$, i.e.,

$$\mathcal{A}_{L,s} = \left\{ l \in \Omega_L : \left| \{ j \in \{1, \ldots, n_L(l)\} : |I_j| \geq s(\log L)^2 \} \right| \leq 1 \right\}.$$  

(4.4)

Partition $\mathcal{A}^c_{L,s}$ in dependence of the locations of the two subintervals $\{i_1 + 1, \ldots, i_2\}$ and $\{i_3 + 1, \ldots, i_4\}$ associated with the first two beads that are larger than $s(\log L)^2$. For notational convenience we let $L_1 := i_2 - i_1$ and $L_2 := i_4 - i_3$ be the length of these two first large beads. We do not have Markov property but, with the help of Lemma 4.3 below, we can estimate the partition function restricted to those trajectory that make a bead between two given steps.

**Lemma 4.3.** Let $x_1$ be the first bead, so that $u_{x_1}$ is the size of the first bead. For $m \in \{u, nu\}$,

$$\frac{1}{2} Z_{L', \beta}^m u_{x_1} = L' \leq Z_{L', \beta}^m Z_{L'-L', \beta}^m (u_{x_1} = L') \leq Z_{L', \beta}^m Z_{L'-L', \beta}^m \text{ for } L' \in \{1, \ldots, L\}.$$  

(4.5)

**Proof of Lemma 4.3.** In the case $u_{x_1} = 1$, the first bead contains only one horizontal step, hence the sign of the stretch after $x_1$ is arbitrary, we obviously have $Z_{L', \beta}^m (u_{x_1} = 1) = Z_{L', \beta}^m Z_{L'-L', \beta}^m$. In case $u_{x_1} = L' > 1$, note that the stretch $l_{x_1}$ is non-zero, therefore the next stretch has the same sign as $l_{x_1}$. By concatenating the trajectories

$$Z_{L', \beta}^m (u_{x_1} = L') = Z_{L', \beta}^m (l_{N_{L'}} > 0) Z_{L'-L', \beta}^m (l_1 \geq 0) + Z_{L', \beta}^m (l_{N_{L'}} < 0) Z_{L'-L', \beta}^m (l_1 \leq 0)$$

(4.6)

$$= Z_{L', \beta}^m Z_{L'-L', \beta}^m (l_1 \geq 0).$$

(4.7)

In both cases, thanks to the symmetry of the stretches, we have

$$\frac{1}{2} Z_{L', \beta}^m Z_{L'-L', \beta}^m \leq Z_{L', \beta}^m (u_{x_1} = L') \leq Z_{L', \beta}^m Z_{L'-L', \beta}^m \text{ for } L' \in \{1, \ldots, L\}.$$  

(4.8)

We resume the proof of Theorem 4 and, we use Lemma 4.3 to obtain

$$P_{L, \beta}(\mathcal{A}^c_{L,s}) \leq \sum_{1 \leq i_1 < i_2 < i_3 < i_4 \leq L} Z_{i_1, \beta}^o [s(\log L)^2] Z_{i_1+L_1, \beta}^o Z_{i_3-i_2, \beta}^o \frac{s(\log L)^2} Z_{L_2, \beta}^o Z_{L_1+i_4, \beta}^o Z_{L_1+i_4, \beta}.$$  

(4.9)

and we write the lower bound

$$Z_{L, \beta} \geq \left( \frac{1}{2} \right)^3 Z_{i_1, \beta} [s(\log L)^2] Z_{i_1+L_1, \beta}^o Z_{i_3-i_2, \beta}^o \frac{s(\log L)^2} Z_{L-4, \beta} Z_{L-i_4, \beta}.$$  

(4.10)

such that

$$P_{L, \beta}(\mathcal{A}^c_{L,s}) \leq 8 \sum_{1 \leq i_1 < i_2 < i_3 < i_4 \leq L} Z_{L_1, \beta}^o Z_{L_2, \beta}^o Z_{L_1+L_2, \beta}.$$  

(4.11)

We set for simplicity $c_m = \tilde{G}_m(a_m(\beta))$ and by using Proposition 4.2 and the convex inequality

$$\sqrt{L_1} + \sqrt{L_2} - \sqrt{L_1 + L_2} \geq \frac{1}{2} \min\{L_1, L_2\},$$

(4.12)

we can bound from above the quantity in the sum in (4.11) by

$$\frac{Z_{L_1, \beta}^o Z_{L_2, \beta}^o}{Z_{L_1+L_2, \beta}^o} \leq \frac{c_1^3 (L_1 + L_2)^k}{c_2 \sqrt{L_1 L_2}} e^{-c_m[\sqrt{L_1} + \sqrt{L_2} - \sqrt{L_1 + L_2}]}.$$  

(4.13)

$$\leq \frac{c_1^3 (L_1 + L_2)^k}{c_2 \sqrt{L_1 L_2}} e^{-c_m \sqrt{\log L}}.$$  

(4.14)
and since \( \frac{(L_1 + L_2)^n}{\sqrt{L_1 L_2}} \leq L^e \) we can state that, for \( L \) large enough, (4.11) becomes

\[
P_{L,\beta}(A_{L,s}^B) \leq \frac{8e^2}{\sqrt{e}^2} L^{e+4} e^{-\frac{c_1}{2} \sqrt{s \log L}}.
\]

(4.15)

Therefore, it suffices to choose \( \sqrt{s} = \frac{4(e+1)}{e} \) to conclude that \( \lim_{L \to \infty} P_{L,\beta}(A_{L,s}^B) = 0 \).

At this stage we set \( B_{L,s} = A_{L,s} \cap \{ N_L(l) \leq a_1 \sqrt{L} \} \) and we can use Lemma 4.1 and the fact that \( P_{L,\beta}(A_{L,s}^B) \) vanishes as \( L \to \infty \) to conclude that \( \lim_{L \to \infty} P_{L,\beta}(B_{L,s}) = 1 \).

Moreover, it comes easily that under the event \( B_{L,s} \) there is exactly one bead larger than \( L \) if because if there were no bead larger than \( s(\log L)^2 \), then the total number of beads \( n_L(l) \) would be larger than \( \frac{L}{s(\log L)^2} \) which contradicts the fact that \( N_L(l) \leq a_1 \sqrt{L} \) because each bead contains at least one horizontal step and consequently \( N_{L}(l) \geq n_{L}(l) \).

Under the event \( B_{L,s} \) we denote by \( i_1 \) and \( i_2 \) the end-steps of the maximal bead, i.e., \( I_{j_{\max}} = \{ i_1 + 1, \ldots, i_2 \} \). Then, the proof of Theorem C will be complete once we show that there exists a \( v > 0 \) such that

\[
\lim_{L \to \infty} P_{L,\beta}(B_{L,s} \cap \{ i_1 \geq v(\log L)^4 \}) = 0
\]

(4.16)

\[
\lim_{L \to \infty} P_{L,\beta}(B_{L,s} \cap \{ i_2 \leq L - v(\log L)^4 \}) = 0.
\]

(4.17)

We can bound from above

\[
P_{L,\beta}(B_{L,s} \cap \{ i_1 \geq v(\log L)^4 \}) = \sum_{t=v(\log L)^4}^{L} P_{L,\beta}(B_{L,s} \cap \{ i_1 = t \})
\]

\[
\leq \sum_{t=v(\log L)^4}^{L} P_{L,\beta}\left( \exists j \in \{ 1, \ldots, n_L(l) \} : u_x = t, \right.
\]

\[
|d| \leq s(\log L)^2 \quad \forall d \in \{ 1, \ldots, j \}
\]

\[
\leq \frac{1}{2} \sum_{t=v(\log L)^4}^{L} \frac{Z_{t,\beta}[s(\log L)^2] Z_{L-t,\beta}}{Z_{t,\beta} Z_{L-t,\beta}},
\]

(4.18)

which finally gives

\[
P_{L,\beta}(B_{L,s} \cap \{ i_1 \geq v(\log L)^4 \}) \leq \frac{1}{2} \sum_{t=v(\log L)^4}^{L} P_{t,\beta}(|I_{j_{\max}}| \leq s(\log L)^2).
\]

(4.19)

We note that, under \( P_{t,\beta} \) and on the event \( \{ |I_{j_{\max}}| \leq s(\log L)^2 \} \), the number of beads is larger than \( \frac{L}{s(\log L)^2} \), therefore \( N_t(l) \geq \frac{L}{s(\log L)^2} \) and since \( \sqrt{s} \geq \sqrt{v(\log L)^2} \) we obtain that \( N_t(l) \geq \sqrt{t}/s \). By choosing \( v = (a_1 s)^2 \), we can apply Lemma 4.1 to get

\[
P_{L,\beta}(B_{L,s} \cap \{ i_1 \geq v(\log L)^4 \}) \leq \frac{1}{2} \sum_{t=v(\log L)^4}^{L} P_{t,\beta}(N_t(l) \geq a_1 \sqrt{t})
\]

\[
\leq \frac{1}{2} a_2 \sum_{t=v(\log L)^4}^{L} e^{-a\sqrt{t}}.
\]

(4.20)

Since the sum in (4.20) vanishes as \( L \to \infty \), the proof is complete.
4.2. Proof of Proposition 4.2. We recall the definition of the one bead partition function introduced in Section 2.1, equations (2.5–2.8). Henceforth, we will use the notation \( Z_{L,\beta}^{m,o} = Z_{L,\beta}^m (c_\beta \Phi_{L,\beta}^m) \), so that Proposition 4.2 will be proven once we show that there exist \( c_1, c_2 > 0 \) and \( \kappa > 1/2 \) such that

\[
\frac{c_1}{L^\kappa} e^{-G_m(a_m(\beta))} \sqrt{L} \leq Z_{L,\beta}^{m,o} \leq \frac{c_2}{\sqrt{L}} e^{-G_m(a_m(\beta))} \sqrt{L}, \quad \text{for } L \in \mathbb{N}.
\]  

(4.21)

We will prove (4.21) subject to Lemma 4.4 below and Proposition 2.5. The proof of Lemma 4.4 is given in Section 4.3 whereas the proof of Proposition 2.5 is postponed to Section 6.2.

Lemma 4.4. For \( m \in \{u, nu\} \) and \( \beta > \beta_c^m \), there exists \( a_2 > a_1 > 0 \) such that for \( L \in \mathbb{N} \),

\[
\lim_{L \to \infty} \frac{Z_{L,\beta}^{m,o} (a_1 \sqrt{L} \leq N \leq a_2 \sqrt{L})}{Z_{L,\beta}^{m,o}} = 1.
\]  

(4.22)

We resume the proof of Proposition 4.2. With (2.8) and by definition of \( Z_{L,\beta}^{m,o} \) we can easily deduce that, for \( \beta > 0 \), \( L \in \mathbb{N} \), \( m \in \{u, nu\} \),

\[
Z_{L,\beta}^{m,o} = 2 \sum_{N=1}^{L} (\Gamma^m(\beta))^N P_{\beta}(V_{N+1,1,L-N}^+).
\]  

(4.23)

For \( K \subset \{1, \ldots, L\} \), we set

\[
Z_{L,\beta}^{m,o}(N \in K) = 2 \sum_{N \in K} (\Gamma^m(\beta))^N P_{\beta}(V_{N+1,1,L-N}^+).
\]  

(4.24)

By using Lemma 4.4 we note that it suffices to prove (4.21) with \( Z_{L,\beta}^{m,o}(N \in \sqrt{L} \{a_1, a_2\}) \) instead of \( Z_{L,\beta}^{m,o} \). To that aim, we write

\[
Z_{L,\beta}^{m,o}(N \in \sqrt{L} \{a_1, a_2\}) = 2 \sum_{N=a_1 \sqrt{L}}^{a_2 \sqrt{L}} (\Gamma^m(\beta))^{N-1} P_{\beta}(V_{N,L-N+1}^+).
\]  

(4.25)

For \( n \in \mathbb{N} \), we recall (1.29) and (2.21) and we note that \( n Y_n = A_n \) on the set \( \{V_n = 0, V_i > 0 \forall i \in [1, N-1] \cap \mathbb{N}\} \). Therefore, we set \( q_{N,L} := \frac{L-N+1}{N^2} \) for \( N \in \sqrt{L} \{a_1, a_2\} \cap \mathbb{N} \) and we can write

\[
V_{N,L-N+1}^+ = \{V : Y_N = N q_{N,L}, V_N = 0, V_i > 0 \forall i \in [1, N-1] \cap \mathbb{N}\}.
\]  

(4.26)

At this stage, our aim is to bound from above and below the quantities \( P_{\beta}(V_{N,L-N+1}^+) \) for \( N \in \sqrt{L} \{a_1, a_2\} \cap \mathbb{N} \). The upper bound is obvious, i.e.,

\[
P_{\beta}(V_{N,L-N+1}^+) \leq P_{\beta}(Y_N = N q_{N,L}, V_N = 0),
\]  

(4.27)

while the lower bound is obtained as follows. Since \( q_{N,L} \in \left[ \frac{1}{2a_2^2}, \frac{1}{a_1^2} \right] \) when \( N \in \sqrt{L} \{a_1, a_2\} \), we can apply Proposition 2.5 to claim that, there exists \( C, \mu > 0 \) such that for \( L \) large enough,

\[
P_{\beta}(V_{N,L-N+1}^+) \geq \frac{C}{N^\mu} P_{\beta}(Y_N = N q_{N,L}, V_N = 0), \quad N \in \sqrt{L} \{a_1, a_2\} \cap \mathbb{N}.
\]  

(4.28)

By using again the fact that \( q_{N,L} \in \left[ \frac{1}{2a_2^2}, \frac{1}{a_1^2} \right] \) when \( N \in \sqrt{L} \{a_1, a_2\} \), we can apply Proposition 2.4 which provides a lower and an upper bound on \( P_{\beta}(Y_N = N q_{N,L}, V_N = 0) \). By combining these last two bounds with (4.27), (4.28) and by setting \( \kappa = 1 + \mu/2 \) we can assert
that there exists $R_1 > R_2 > 0$ such that for $L$ large enough and all $N \in \sqrt{L}[a_1, a_2]$ we have that
\begin{equation}
\frac{R_2}{L} e^{N\left[\sqrt{-h_0(q_{N,L,0})} q_{N,L,L} + L_{A}(\bar{H}(q_{N,L,0}))\right]} \leq \mathcal{P}_{\beta}(V_{N,L-N+1}) \leq \frac{R_5}{L} e^{N\left[\sqrt{-h_0(q_{N,L,0})} q_{N,L,L} + L_{A}(\bar{H}(q_{N,L,0}))\right]},
\end{equation}
(4.29)
At this stage, we recall the definition of $\tilde{G}_m$ in (1.23) and we set
\begin{equation}
Q_{m}^{L,\beta} := \sum_{N=a_1 \sqrt{L}}^{a_2 \sqrt{L}} e^{\sqrt{L} G_{L,N}}
\end{equation}
(4.30)
with
\begin{equation}
G_{L,N} = \frac{N}{\sqrt{L}} (q_{N,L})^{1/2} \tilde{G}_m\left(\sqrt{-h(q_{N,L})}\right)
\end{equation}
(4.31)
and we use (4.24) and (4.29) to claim that there exists $R_3 > R_4 > 0$ (depending on $\beta$ only) such that for $L$ large enough,
\begin{equation}
\frac{R_3}{L} Q_{L,\beta}^{m} \leq \tilde{Z}_{L,\beta}^{m,\alpha}(N \in \sqrt{L}[a_1, a_2]) \leq \frac{R_5}{L} Q_{L,\beta}^{m}.
\end{equation}
(4.32)
We recall that $a \mapsto \tilde{G}_m(a)$ is a strictly negative and strictly concave function on $(0, \infty)$ and reaches its unique maximum at $a_m(\beta)$, which obviously belongs to $[a_1, a_2]$. Since, by Lemma 5.3, $a \mapsto \tilde{G}_m(a)$ is $C^1$ on $(0, \infty)$, we can assert that it is Lipschitz on each compact subset of $(0, \infty)$. Moreover, there exists a $C > 0$ such that $|q_{N+1,L} - q_{N,L}| \leq C/\sqrt{L}$ for $N \in \sqrt{L}[a_1, a_2]$ and we have that
\begin{equation}
\left(1 - \frac{a_2}{\sqrt{L}}\right)^{\frac{3}{2}} \leq (1 - \frac{a_3}{\sqrt{L}})^{\frac{3}{2}} \leq \left(1 - \frac{a_1}{\sqrt{L}}\right)^{\frac{3}{2}}, \quad N \in \sqrt{L}[a_1, a_2],
\end{equation}
(4.33)
therefore, we can take the supremum of $G_{L,N}$ on $N \in [a_1 \sqrt{L}, a_2 \sqrt{L}] \cap N$ and it comes that
\begin{equation}
\sup \{G_{L,N}; \quad N \in \sqrt{L}[a_1, a_2] \cap N\} = \tilde{G}_m(a_m(\beta)) + O\left(\frac{1}{\sqrt{L}}\right).
\end{equation}
(4.34)
By putting together (4.30) and (4.34) we obtain that there exists $R_3 > R_6 > 0$ such that for $L$ large enough,
\begin{equation}
R_6 e^{\tilde{G}_m(a_m(\beta)) \sqrt{L}} \leq Q_{L,\beta}^{m} \leq R_6 e^{\tilde{G}_m(a_m(\beta)) \sqrt{L}}.
\end{equation}
(4.35)
At this stage it suffices to combine (4.32) with (4.35) to complete the proof of (4.21) with $\kappa = \mu/2 + 1$.

4.3. Proof of Lemmas 4.1 and 4.4. We will only display the proof of Lemma 4.4 because the proof of Lemma 4.1 is obtained in a very similar manner. We recall (4.23) and (4.24) and we will first show that there exists $\gamma > 0$ and $c > 0$ such that
\begin{equation}
\tilde{Z}_{L,\beta}^{m,\alpha} \geq c e^{-\gamma \sqrt{L}}, \quad L \in \mathbb{N}.
\end{equation}
(4.36)
Then, we will show that there exist $a_2 > a_1 > 0$ and $c_1, c_2 > 0$ such that
\begin{equation}
\tilde{Z}_{L,\beta}^{m,\alpha}(N \geq a_2 \sqrt{L}) \leq c_2 e^{-2\gamma \sqrt{L}}, \quad L \in \mathbb{N},
\end{equation}
(4.37)
\begin{equation}
\tilde{Z}_{L,\beta}^{m,\alpha}(N \leq a_1 \sqrt{L}) \leq c_1 e^{-2\gamma \sqrt{L}}, \quad L \in \mathbb{N}.
\end{equation}
(4.37)
Putting together (4.36) and (1.37), we will immediately obtain (4.22). To begin with, set $r := \left\lfloor \frac{L}{1 + \sqrt{L}} \right\rfloor$, $u := L - r - (r - 1)\sqrt{L}$ and note that $u \in \{\lfloor \sqrt{L} \rfloor, \ldots, 2\lfloor \sqrt{L} \rfloor\}$. Then,
consider the trajectory $V^* \in V_{r+1,L-r}^+$ defined as $V_0 = V_{r+1} = 0$, $V_1 = \cdots = V_{r-1} = \sqrt{\mathcal{L}}$ and $V_r = u$. One can therefore compute
\[
P_\beta(V^*) = \left(\frac{1}{c_\beta}\right)^{r+1} e^{-\frac{\beta}{2}t(2u)} \geq \left(\frac{1}{c_\beta}\right)^{r+1} e^{-2\beta \sqrt{\mathcal{L}}},
\]
and consequently by restricting the sum in (4.24) to $N = r$, by using (4.38) and the inequality $[\sqrt{\mathcal{L}}] \leq \mathcal{L}$, we obtain
\[
\tilde{Z}_{L,\beta}^{m,o} \geq \frac{2}{c_\beta} \left(\frac{\Gamma^m(\beta)}{c_\beta}\right)^r e^{-2\beta \sqrt{\mathcal{L}}}. \tag{4.39}
\]
It remains to note that $r \leq \sqrt{\mathcal{L}}$ and to recall that $c_\beta > 1$ and that $\Gamma^m(\beta) < 1$ because $\beta > \beta^c$. This is sufficient to obtain (4.36).

Proving the first inequality in (4.37) is easy because $\Gamma^m(\beta) < 1$ and thus, we can use (4.21) to claim that there exists a $C > 0$ such that
\[
\tilde{Z}_{L,\beta}^{m,o}(N \geq a\sqrt{\mathcal{L}}) \leq 2 \sum_{N=a\sqrt{\mathcal{L}}}^{\infty} (\Gamma^m(\beta))^N \leq Ce^{a_2 \log(\Gamma^m(\beta))\sqrt{\mathcal{L}}}. \tag{4.40}
\]
Since $\log(\Gamma^m(\beta)) < 0$, it suffices to choose $a_2$ large enough to obtain the first inequality in (4.37).

To prove the last inequality in (4.37), we note that, for $N \leq a_1 \sqrt{\mathcal{L}}$ and for all $(V_i)_{i=0}^{N+1} \in V_{N+1,L-N}^+$ we have $\max\{V_j, j \in \{1, \ldots, N\}\} \geq \frac{L-N}{a_1} \geq \frac{\sqrt{\mathcal{L}}}{a_1} - 1$ and therefore, for $L$ large enough we have
\[
P_\beta(V_{N+1,L-N}^+) \leq P_\beta(\max\{V_j, j \leq a_1 \sqrt{\mathcal{L}}\} \geq \frac{\sqrt{\mathcal{L}}}{a_1}) \tag{4.41}
\]
and since $v_1$ has some finite exponential moments, we can apply a standard Cramer’s Theorem to obtain that for $L$ large enough, there exists $g(a_1) > 0$ such that $\lim_{a_1 \to 0^+} g(a_1) = \infty$ and that $P_\beta(V_{N+1,L-N}^+) \leq e^{-g(a_1)\sqrt{\mathcal{L}}}$ for $N \leq a_1 \sqrt{\mathcal{L}}$. Therefore, by taking $a_1$ small enough we obtain the second inequality in (4.37), which completes the proof of Lemma 4.4.

4.4. **Proof of Theorem D (Horizontal extension).** To begin this section, we prove that $\tilde{G}_m$ is strictly concave and reaches its maximum at a unique point $a_m(\beta) \in (0, \infty)$. Recall (1.23) and compute its first two derivative (by using that $\nabla L_A(\tilde{H}(q, 0)) = (q, 0)$), i.e.,
\[
\partial_0 \tilde{G}_m(a) = \log \Gamma^m(\beta) + \frac{1}{\sigma^2} \tilde{h}_0(\frac{1}{\sigma^2}, 0) + L_A(\tilde{H}(\frac{1}{\sigma^2}, 0)), \tag{4.43}
\]
\[
\partial_0^2 \tilde{G}_m(a) = -2 \frac{1}{\sigma^4} \tilde{h}_0(\frac{1}{\sigma^2}, 0) - \frac{1}{\sigma^2} \partial_1 \tilde{h}_0(\frac{1}{\sigma^2}, 0). \tag{4.44}
\]
It suffices to show that $\partial_0^2 \tilde{G}_m(a) < 0$ on $(0, \infty)$ and that $\partial_0 \tilde{G}_m(a)$ has a zero on $(0, \infty)$. Since $\tilde{h}_0(0, x) = -2\tilde{h}_1(x, 0)$ (recall 5.4), we consider $R : u \mapsto \int_0^1 xL'((x - \frac{1}{2})u)dx$ so that $\partial_1(L_A)(\tilde{H}(x, 0)) = R(\tilde{h}_0(x, 0))$. Clearly $R(0) = 0$ and $R'(u) = 2 \int_0^1 x^2L'(xu)dx$ because $L$ is even (recall 2.22). Therefore $R'(u) > 0$ when $u \neq 0$ and $R < 0$ on $(-\infty, 0)$ and $R > 0$ on $(0, \infty)$. Since $R(\tilde{h}_0(x, 0)) = x$ for $x \in \mathbb{R}$, we can claim that $\tilde{h}_0(0, x) > 0$ for $x \in (0, \infty)$ and by differentiating this latter equality we obtain that $\partial_1 \tilde{h}_0(x, 0) = 1/R'(\tilde{h}_0(x, 0))$ which is strictly positive on $(0, \infty)$. This completes the proof.
Let us start the proof of Theorem 4. Recall that \( i_1 \) and \( i_2 \) are the end-steps of the largest bead \( I_{max} \), i.e., \( I_{max} = \{i_1 + 1, \ldots, i_2\} \). For \( \nu > 0 \), we let

\[
T_{L,\nu} := \{l \in \Omega_L : i_1 \leq \nu(\log L)^4, i_2 \geq L - \nu(\log L)^4, I_{j\text{max}} = \{i_1 + 1, \ldots, i_2\}\}.
\]

By Theorem C, there exists a \( \nu > 0 \) such that \( \lim_{L \to \infty} P_{L,\beta}(T_{L,\nu}) = 1 \). Therefore, the proof will be complete once we show that

\[
\lim_{L \to \infty} P_{L,\beta}\left(\left\{\left|\frac{N_L(l)}{\sqrt{L}} - a_m\right| > \epsilon\right\} \cap T_{L,\nu}\right) = 0.
\]

(4.46)

Let \( N_{j\text{max}} \) denote the number of horizontal steps made by the random walk in its largest bead. Pick \( \epsilon' < \epsilon \) and since the first step and the last step of the largest bead are at distance less than \( \nu(\log L)^4 \) from 0 and \( L \), respectively, we can write that for \( L \) large enough

\[
P_{L,\beta}\left(\left\{\left|\frac{N_L(l)}{\sqrt{L}} - a_m\right| > \epsilon\right\} \cap T_{L,\nu}\right) \leq \sum_{1 \leq i_1 \leq \nu(\log L)^4} \sum_{L - \nu(\log L)^4 \leq i_2 \leq L} P_{L,\beta}\left(\left|\frac{N_{j\text{max}}}{\sqrt{i_2 - i_1}} - a_m\right| > \epsilon', I_{j\text{max}} = \{i_1 + 1, \ldots, i_2\}\right)
\]

\[
\leq 4 \sum_{1 \leq i_1 \leq \nu(\log L)^4} \sum_{L - \nu(\log L)^4 \leq i_2 \leq L} Z_{i_2 - i_1,\beta}^{m,0}\left(\left|\frac{N}{\sqrt{i_2 - i_1}} - a_m\right| > \epsilon'\right).
\]

(4.47)

where the coefficient 4 in front of the r.h.s. in (4.47) comes from a direct application of Lemma 4.3. Now, we focus on the numerator of the r.h.s. in (4.47) and since \( \bar{G}_m \) is strictly concave and reaches its maximum at \( a_m(\beta) \) we can claim that the maximum of \( \bar{G}_m \) on \( (0, a_m(\beta) - \epsilon'] \cup [a_m(\beta) + \epsilon', \infty) \) is given by \( T_m(\epsilon') = \max\{\bar{G}_m(a_m(\beta) - \epsilon'), \bar{G}_m(a_m(\beta) + \epsilon')\} \). We proceed as in (4.25)-(4.34) and we get that there exits a \( C_1 > 0 \) such that

\[
Z_{i_2 - i_1,\beta}^{m,0}\left(\left|\frac{N}{\sqrt{i_2 - i_1}} - a_m\right| > \epsilon'\right) \leq \frac{C_1}{\sqrt{i_2 - i_1}} \Phi_{i_2 - i_1,\beta}^m e^{T_m(\epsilon')\sqrt{i_2 - i_1}}.
\]

(4.48)

We apply Proposition 4.2 and the denominator can be bounded from below as

\[
Z_{i_2 - i_1,\beta}^{m,0} \geq \frac{C_2}{(i_2 - i_1)\Phi_{i_2 - i_1,\beta}^m e^{\bar{G}_m(a_m(\beta))\sqrt{i_2 - i_1}}},
\]

(4.49)

for some constants \( k > 1/2 \) and \( C_2 > 0 \). Since \( L - 2\nu(\log L)^4 \leq i_2 - i_1 \leq L \), we can state that, for \( L \) large enough, \((4.47)\) becomes

\[
P_{L,\beta}\left(\left\{\left|\frac{N_L(l)}{\sqrt{L}} - a_m\right| > \epsilon\right\} \cap T_{L,\nu}\right) \leq C_3 L^{k - 1/2} \log(L)^8 e^{-(\bar{G}_m(a_m(\beta)) - T_m(\epsilon'))\sqrt{L - 2\nu(\log L)^4}}.
\]

(4.50)

Since \( \tilde{G}_m(a_m(\beta)) > T_m(\epsilon') \), the right hand side vanishes as \( L \to \infty \) and this completes the proof.

4.5. **Proof of Theorem 5 (Wulff shape).** Before displaying the proof of Theorem 5, we provide a rigorous definition of \( \gamma_{\beta,m} \) and we associate with each trajectory \( l \in \Omega_L \) the process \( M_l \) that links the middle of each stretch consecutively.
The Wulff shape $\gamma_{\beta,m}^*$ can be defined as
\[
\gamma_{\beta,m}^* = \arg\min\{J(\gamma), \, \gamma \in B_{[0,1]}, \, \int_0^1 \gamma(t)dt = \frac{1}{a_m(\beta)}, \, \gamma(1) = 0\},
\] (4.51)
where $B_{[0,1]}$ is the set containing the cadlag real functions defined on $[0,1]$, where $J : B_{[0,1]} \to [0, \infty)$ is defined as
\[
J(\gamma) = \begin{cases} 
\int_0^1 L^*(\gamma'(t))dt & \text{if } \gamma \in AC, \\
+\infty & \text{otherwise},
\end{cases}
\] (4.52)
where $AC$ is the set of absolutely continuous functions and where $L^*$ is the Legendre transform of $L$, i.e.,
\[
L^*(u) = \inf \{hu - L(h), h \in (-\beta, \beta)\}, \quad u \in R.
\] (4.53)
One can also give a direct expression of $\gamma_{\beta,m}^*$ as
\[
\gamma_{\beta,m}^*(s) = \int_0^s L^*[(1/2 - x)\tilde{h}_0(1/2m(\beta), 0)]dx, \quad s \in [0,1],
\] (4.54)
which easily implies (recall 1.23) that $\tilde{G}_m(a_m(\beta)) = a_m(\beta)(\log \Gamma_m(\beta) - J(\gamma_{\beta,m}^*))$. Finally, we note that one can prove without further difficulty that
\[
\{-\gamma_{\beta,m}^*, \gamma_{\beta,m}^*\} = \arg\min\{J(\gamma), \, \gamma \in B_{[0,1]}, \, A(\gamma) = \frac{1}{a_m(\beta)}, \, \gamma(1) = 0\},
\] (4.55)
where $A(\gamma) := \int_0^1 |\gamma(s)|ds$ is the geometric area enclosed between the graph of $\gamma$ and the $x$-axis.

We recall the definition of $\mathcal{E}_l^+$ and $\mathcal{E}_l^-$ in (1.24) and we also associate with each $l \in L_{N,L}$ the path $M_l = (M_{l,i})_{i=0}^{N+1}$ that links the middles of each stretch consecutively and is defined as $M_{l,0} = 0$
\[
M_{l,i} = l_1 + \cdots + l_{i-1} + \frac{l_i}{2}, \quad i \in \{1, \ldots, N\},
\] (4.56)
and $M_{l,N+1} = l_1 + \cdots + l_N$. We recall that the $T_N$ transformation, defined in Section 2.1, associates with each $l \in L_{N,L}$ the path $V_l = (T_N)^{-1}(l)$ such that $V_{l,0} = 0$, $V_{l,i} = (-1)^{i-1}l_i$ for all $i \in \{1, \ldots, N\}$ and $V_{l,N+1} = 0$. As a consequence, $\mathcal{E}_l^+ = M_l + \frac{|V_l|}{2}$ and $\mathcal{E}_l^- = M_l - \frac{|V_l|}{2}$, i.e.,
\[
\mathcal{E}_l^+ = M_{l,i} + \frac{|V_{l,i}|}{2}, \quad i \in \{0, \ldots, N+1\},
\]
\[
\mathcal{E}_l^- = M_{l,i} - \frac{|V_{l,i}|}{2}, \quad i \in \{0, \ldots, N+1\},
\] (4.57)
and the path $(M_{l,i})_{i=0}^{N+1}$ can be rewritten with the increments $(v_{l,i})_{i=1}^{N+1}$ of the $V_l$ random walk as
\[
M_{l,i} = \sum_{j=1}^i (-1)^{j+1}v_{l,j}, \quad i \in \{1, \ldots, N\}. 
\] (4.58)
Similarly to what we did to define $\bar{\mathcal{E}}_l^+$ and $\bar{\mathcal{E}}_l^-$ in (1.26), we let $\bar{M}_l$ and $\bar{V}_l$ be the time-space rescaled cadlag process associated to $M_l$ and $V_l$.

Proof of Theorem 3.2}. Equations 4.57 that allows to express $\mathcal{E}_l^+$ and $\mathcal{E}_l^-$ with the help of the two processes $V_l$ and $M_l$ can be translated in terms of the time-space rescaled processes as
\[ \hat{\xi}_+ = \tilde{M}_l + \frac{|\tilde{V}_l|}{\lambda} \quad \text{and} \quad \hat{\xi}_- = \tilde{M}_l - \frac{|\tilde{V}_l|}{\lambda}. \] Therefore, Theorem E is a straightforward consequence of the two following Lemmas.

**Lemma 4.5.** For \( \beta > \beta_c^m \) and \( \varepsilon > 0 \),
\[
\lim_{L \to \infty} P_{L,\beta}^m \left( \| |\tilde{V}_l| - \gamma_{\beta,m}^* \|_\infty > \varepsilon \right) = 0. \tag{4.59}
\]

**Lemma 4.6.** For \( \beta > 0 \) and \( \varepsilon > 0 \),
\[
\lim_{L \to \infty} P_{L,\beta}^m \left( \| |\tilde{M}_l| \|_\infty > \varepsilon \right) = 0. \tag{4.60}
\]

**Proof of Lemma 4.5.** For conciseness we set \( U_{L,\varepsilon} = \{ l \in \Omega_L: \| |\tilde{V}_l| - \gamma_{\beta,m}^* \|_\infty > \varepsilon \} \). Thanks to Theorem D, Lemma 4.5 will be proven once we show that there exists an \( \eta > 0 \) such that
\[
\lim_{L \to \infty} P_{L,\beta}^m \left( U_{L,\varepsilon} \cap \left\{ \left\{ \frac{N_l(l)}{\sqrt{L}} - a_m(\beta) \right\} \leq \eta \right\} \right) = 0. \tag{4.61}
\]

We disintegrate the left hand side in (4.61) in dependence of the value taken by \( N_L(l) \), i.e.,
\[
P_{L,\beta}^m \left( U_{L,\varepsilon} \cap \left\{ \left\{ \frac{N_l(l)}{\sqrt{L}} - a_m(\beta) \right\} \leq \eta \right\} \right) = \sum_{N \in I_{\eta,L}} P_{L,\beta}^m \left( U_{L,\varepsilon} \cap \{ N_L(l) = N \} \right), \tag{4.62}
\]
where \( I_{\eta,L} = \{(a_m(\beta) - \eta)\sqrt{L}, \ldots, (a_m(\beta) + \eta)\sqrt{L}\} \). By recalling Section 2.1, the probability in the r.h.s. of (4.62) can be rewritten, with the help of the random walk representation, as
\[
P_{L,\beta}^m \left( U_{L,\varepsilon} \cap \{ N_L(l) = N \} \right) = \left( \frac{\Gamma_m(\beta)}{Z_{L,\beta}} \right)^N P_{\beta} \left( \| |\tilde{V}_{N+1}| - \gamma_{\beta,m}^* \|_\infty > \varepsilon, \tilde{V}_{N+1}(1) = 0, A(\tilde{V}_{N+1}) = \frac{L-N}{(N+1)^2} \right), \tag{4.63}
\]
where \( (V_i)_{i=1}^{N+1} \) is a random walk of law \( P_{\beta} \) and \( \tilde{V}_{N+1} \) is the time-space rescaled process associated with \( (V_i)_{i=0}^{N+1} \), i.e.,
\[
\tilde{V}_{N+1}(t) = \frac{1}{N+1} V_{t(N+1)}, \quad t \in [0, 1],
\]
and where \( Z_{L,\beta} = Z_{L,\beta}/(c_{\beta}\Phi_{L,\beta}^m) \). Note that there exists a function \( g : \mathbb{R}^+ \to \mathbb{R}^+ \) such that \( \lim_{\beta \to 0} g(\beta) = 0 \) and such that for \( N \in I_{\eta,L} \) the probability in the r.h.s. of (4.63) is bounded from above by \( P_{\beta}(\tilde{V}_N \in H_{\varepsilon,\eta}) \), where
\[
H_{\varepsilon,\eta} = \{ \gamma \in \mathcal{B}([0,1]): A(\gamma) \geq \frac{1}{a_m(\beta)^2} - g(\gamma), \gamma(1) = 0, \| |\gamma| - \gamma_{\beta,m}^* \|_\infty \geq \varepsilon \}. \tag{4.64}
\]

Thus, we need to identify the exponential growth rate of \( P_{\beta}(\tilde{V}_N \in H_{\varepsilon,\eta}) \). To that aim, we apply the Mogulskii Theorem (see [8], Theorem 5.1.2) which ensures that \( (\tilde{V}_N)_{N \in \mathbb{N}} \) follows a large deviation principle on the set \( \mathcal{B}([0,1]) \) endowed with the supremum norm \( \| \cdot \|_\infty \) and with the good rate function \( J \) defined in (4.52). Since \( H_{\varepsilon,\eta} \) is a closed subset of \( (\mathcal{B}([0,1]), \| \cdot \|_\infty) \) we can assert that
\[
\limsup_{n \to \infty} \frac{1}{N} \log P_{\beta}(\tilde{V}_N \in H_{\varepsilon,\eta}) \leq - \inf \{ J(\gamma), \gamma \in H_{\varepsilon,\eta} \}. \tag{4.65}
\]
We pick \( M > \inf \{ J(\gamma), \gamma \in H_{\varepsilon,\eta} \} \) and set \( H^M_{\varepsilon,\eta} = \{ \gamma \in H_{\varepsilon,\eta}: J(\gamma) \leq M \} \) such that the inequality (4.65) becomes
\[
\limsup_{n \to \infty} \frac{1}{N} \log P_{\beta}(\tilde{V}_N \in H_{\varepsilon,\eta}) \leq - \inf \{ J(\gamma), \gamma \in H^M_{\varepsilon,\eta} \}. \tag{4.66}
\]
At this stage, it remains to show that there exists \( \alpha > 0 \) and \( \eta_0 > 0 \) such that for all \( \eta \in (0, \eta_0) \),

\[
\inf \{ J(\gamma), \gamma \in H^M_{\varepsilon, \eta} \} - \alpha \geq \inf \{ J(\gamma), \gamma \in H_{0,0} \} = J(\gamma_{\beta,m}^*). \tag{4.67}
\]

Assume that (4.67) fails to be true, then, there exists a strictly positive sequence \((z_n)_{n \in \mathbb{N}}\) that tends to 0 as \( n \to \infty \) such that for all \( n \in \mathbb{N} \) there exists a \( \gamma_n \in H^M_{\varepsilon, z_n} \) satisfying \( J(\gamma_n) \leq J(\gamma_{\beta,m}^*) + 1/n \). Since \( J \) is a good rate function, we can assert that \( H^M_{\varepsilon,1} \) is a compact set of \((\mathcal{B}_{[0,1]}, \| \cdot \|_\infty)\) and consequently \( \gamma_n \) is converging by subsequence towards some \( \gamma_\infty \in H^M_{\varepsilon,1} \). Since \( A \) and \( J \) are continuous and lower semi-continuous on \((\mathcal{B}_{[0,1]}, \| \cdot \|_\infty)\), respectively, it comes that \( \gamma_\infty \in H^M_{\varepsilon,0} \) and \( J(\gamma_\infty) \leq J(\gamma_{\beta,m}^*) \), which leads to a contradiction because \( -\gamma_{\beta,m}^* \) and \( \gamma_{\beta,m}^* \) are the unique maximizer of \( J \) on \( H_{0,0} \) and \( \gamma_\infty \notin \{ -\gamma_{\beta,m}^*, \gamma_{\beta,m}^* \} \).

At this stage, we go back to (4.63) and we can write, for \( \eta \in (0,1] \)

\[
P^m_{L,\beta}(U_{L,\varepsilon} \cap \{|N_L(l) - a_m(\beta)| \leq \eta \}) \leq \frac{2\eta}{Z^m_{L,\beta}} \sqrt{L} \langle \Gamma^m(\beta) \rangle^{(a_m(\beta) - \eta) + \alpha} \sqrt{L} \mathbf{E}_\beta(\tilde{V}_{N+1} \in H_{\varepsilon,\eta}).
\]

Thus, by (4.66) and (4.68) we can assert that for all \( \eta \in (0, \eta_0) \) and for \( L \) large enough

\[
P^m_{L,\beta}(U_{L,\varepsilon} \cap \{|N_L(l) - a_m(\beta)| \leq \eta \}) \leq \frac{2\eta}{Z^m_{L,\beta}} \sqrt{L} \langle \Gamma^m(\beta) \rangle^{(a_m(\beta) - \eta)} \sqrt{L} e^{-(a_m(\beta) - \eta) \sqrt{L} J(\gamma_{\beta,m}^*) + \alpha},
\]

\[
\leq \frac{2\eta}{Z^m_{L,\beta}} e^{\sqrt{L}(a_m(\beta) - \eta)(\log \Gamma^m(\beta) - J(\gamma_{\beta,m}^*) + \alpha)}.
\tag{4.69}
\]

Recall the equality \( \tilde{G}_m(a_m(\beta)) = a_m(\beta)(\log \Gamma^m(\beta) - J(\gamma_{\beta,m}^*)) \) and recall that for \( \beta > \beta_m \), we have proved in (4.21) that there exists \( c_1 > 0 \) and \( \kappa > 0 \) such that for \( L \) large enough,

\[
\tilde{Z}^m_{L,\beta} \geq \tilde{Z}^m_{L,\beta} \geq \frac{c_1}{\varepsilon} e^{\sqrt{L} \tilde{G}_m(a_m(\beta))}.
\tag{4.70}
\]

Thus, we can use (4.69) to claim that by choosing \( \eta \) small enough and \( L \) large enough we have

\[
P^m_{L,\beta}(U_{L,\varepsilon} \cap \{|N_L(l) - a_m(\beta)| \leq \eta \}) \leq \frac{1}{c_1} L^{1/2 + \kappa} e^{-\frac{c_1}{2} a_m(\beta) \sqrt{L}}.
\tag{4.71}
\]

which completes the proof of Lemma 4.5.

**Proof of lemma 4.6** Lemma 4.6 will be proven once we show that for all \( \varepsilon > 0 \),

\[
\lim_{L \to \infty} P^m_{L,\beta}\left(\frac{1}{1 + N_L(l)} \max_{i \leq 1 + N_L(l)} |M_{l,i}| \geq \varepsilon \right) = 0.
\tag{4.72}
\]

Proving (4.72) requires to control, under \( P^m_{L,\beta} \), the probability that, the gap between the modulus of the algebraic area \( (N_L(l) |Y_l| := \| \sum_{i=1}^{N_L(l)} V_{i,l} \|) \) and the geometric area \( \sum_{i=1}^{N_L(l)} |V_{i,l}| \) of the random walk trajectory \( V_l = (T_{N_L(l)})^{-1}(l) \) associated with \( l \in \Omega_L \) does not exceed \( \log(L)^4 \). This is the object of Lemma 4.7 below.

**Lemma 4.7.** For \( \beta > \beta_c \) there exists a \( \alpha > 0 \) such that

\[
\lim_{L \to \infty} P_{L,\beta}(N_L(l) |Y_l| \notin [L - N_L(l) - c(\log L)^4, L - N_L(l)]) = 0. \tag{4.73}
\]

**Proof.** By Theorem C there exists a \( \alpha > 0 \) such that

\[
\lim_{L \to \infty} P_{L,\beta}(I_{\max} \leq L - c(\log L)^4) = 0. \tag{4.74}
\]
Note that for \( l \in \Omega_L \), we have \( \sum_{i=1}^{N_L(l)} |V_{i,i}| = \sum_{i=1}^{N_L(l)} |l_i| = L - N_L(l) \) and that, with the definition of \( j_{\text{max}} \) and \( x_{j_{\text{max}}} \) in (1.19) and (1.20) we have also

\[
\sum_{i=1}^{N_L(l)} |V_{i,i}| - 2 \sum_{i \not\in \mathcal{O}_l} |V_{i,i}| \leq \sum_{i=1}^{N_L(l)} |V_{i,i}| \leq \sum_{i=1}^{N_L(l)} |V_{i,i}|, \tag{4.75}
\]

where \( \mathcal{O}_l = \{x_{j_{\text{max}}-1+1}, \ldots, x_{j_{\text{max}}} \} \) gathers the indexes of those stretches in \( l = (l_1, \ldots, l_{N_L(l)}) \) that belong to the largest bead described by \( l \). Moreover, we note that \( l \in \{I_{j_{\text{max}}} \geq L - c(\log L)^4 \} \) yields

\[
\sum_{i \not\in \mathcal{O}_l} |V_{i,i}| = \sum_{i} |l_i| \leq c(\log L)^4. \tag{4.76}
\]

At this stage, we recall that \( N_L(l) Y_l = \sum_{i=1}^{N_L(l)} V_{i,i} \) and we use (4.75) and (4.76) to assert that \( l \in \{I_{j_{\text{max}}} \geq L - c(\log L)^4 \} \) implies \( N_L(l) |Y_l| \in [L - N_L(l) - 2c(\log L)^4, L - N_L(l)] \). It remains to use (4.74) to complete the proof of Lemma 4.7. \( \square \)

We resume the proof of Lemma 4.6. We set \( K_{L,\varepsilon} = \{1/(1+\varepsilon N_L(l)) \max_{1 \leq i \leq N_L(l)} |M_{i,i}| \geq \varepsilon \} \) for \( \varepsilon > 0 \) and we set for \( \eta > 0 \)

\[
R_{L,\eta} = \{|N_L(l) - a_m(\beta)| \leq \eta \} \cap \{N_L(l) |Y_l| \in [L - N_L(l) - c(\log L)^4, L - N_L(l)] \}. \tag{4.77}
\]

Thanks to Theorem D and Lemma 4.7 it suffices to show that there exists \( \eta > 0 \) such that for all \( \varepsilon > 0 \),

\[
\lim_{L \to \infty} P^m_{L,\beta}(K_{L,\varepsilon} \cap R_{L,\eta}) = 0. \tag{4.78}
\]

We disintegrate the left hand side in (4.78) in dependence of the value taken by \( N_L(l) \) and \( Y_l \), i.e.,

\[
P^m_{L,\beta}(K_{L,\varepsilon} \cap R_{L,\eta}) = \sum_{N \in I_{\eta,L}} \sum_{q \in F_{L,N}} P^m_{L,\beta}(K_{L,\varepsilon} \cap \{N_L(l) = N \} \cap \{Y_l = q(N+1)\}) \tag{4.79} + P^m_{L,\beta}(K_{L,\varepsilon} \cap \{N_L(l) = N \} \cap \{Y_l = -q(N+1)\}),
\]

where

\[
I_{\eta,L} = \{(a_m(\beta) - \eta)\sqrt{L}, \ldots, (a_m(\beta) + \eta)\sqrt{L} \},
\]

\[
F_{L,N} = \frac{1}{N(N+1)}\{L - N - c(\log L)^4, \ldots, L - N \}.
\]

With the random walk representation we obtain, for \( N \in I_{\eta,L} \) and \( q \in F_{L,N} \), that

\[
P^m_{L,\beta}(K_{L,\varepsilon} \cap \{N_l = N \} \cap \{Y_l = q(1 + N)\}) = \frac{(\Gamma^m(\beta))^N}{\bar{Z}^m_{L,\beta}} P_\beta(A_N = L - N, Y_{N+1} = q(N+1), \frac{1}{1+\max_{i \leq 1+N} |M_{N+1,i}|} \geq \varepsilon, V_{N+1} = 0) \]

\[
\leq \frac{(\Gamma^m(\beta))^N}{\bar{Z}^m_{L,\beta}} P_\beta(Y_{N+1} = q(N+1), V_{N+1} = 0) D_{N+1,q} \tag{4.80}
\]

where \( \bar{Z}^m_{L,\beta} = Z^m_{L,\beta}/(c_\beta \Phi^m_{L,\beta}), \) where \( (M_{N+1,i})_{i=0}^{N+1} \) is defined with the increments \( (v_i)_{i=0}^{N+1} \) of the \( \tilde{V} \) random walk (recall (4.58)) as \( M_{N+1,i} = \sum_{j=1}^i (-1)^{i+1} v_j \) for \( i = 1, \ldots, N + 1, \) and
where
\[ D_{N,q} = \mathbf{P}_\beta \left( \frac{1}{N} \max_{i \leq N} |M_{N,i}| \geq \varepsilon \mid Y_N = qN, V_N = 0 \right). \] (4.81)

By picking \( \eta = a_m(\beta)/2 \) we can easily check that there exists \([q_1, q_2] \subset (0, \infty)\) such that for all \( N \in \mathcal{I}_{\eta,L} \) we have \( F_{N,L} \subset [q_1, q_2] \). We recall (2.29) and we tilt \( \mathbf{P}_\beta \) into \( P_{N,H_N^q} \) so that we can use Proposition 2.2 and claim that there exists a \( c > 0 \) such that for \( L \) large enough, we have
\[ D_{N,q} \leq \frac{P_{N,H_N^q} \left( \frac{1}{N} \max_{i \leq N} |M_{N,i}| \geq \varepsilon \right)}{P_{N,H_N^q}(Y_N = qN, V_{N+1} = 0)} \leq cN^2 P_{N,H_N^q} \left( \max_{i \leq N} |M_{N,i}| \geq \varepsilon N \right). \] (4.82)

At this stage, we use (4.79), (4.80), (4.82) and the inequalities \( \Gamma_m(\beta) < 1 \) and (4.70) to assert that the proof of Lemma 4.6 will be complete once we show that for \([q_1, q_2] \subset (0, \infty)\) and \( \varepsilon > 0 \) there exists a \( \theta > 0 \) such that for \( N \) large enough we have
\[ \sup_{q \in [q_1, q_2]} P_{N,H_N^q} \left( \max_{i \leq N} |M_{N,i}| \geq \varepsilon N \right) \leq e^{-\theta N}. \] (4.83)

At this stage, we set
\[ \overline{M}_{N,i} = M_{N,i} - E_{N,H_N^q}(M_{N,i}) = \frac{1}{2} \sum_{j=1}^{i} (-1)^{j+1}(v_j - L(h_{N,j})), \] (4.84)

where we recall that \( E_{N,H_N^q}(v_j) = L'(h_{N,j}) \) for \( j = 1, \ldots, N \) and we note that, under \( P_{N,H_N^q} \), the process \( (\overline{M}_{N,i})_{i=0}^{N+1} \) is a martingale with respect to the canonical filtration. Therefore,
\[ P_{N,H_N^q} \left( \max_{i \leq N} |\overline{M}_{N,i}| \geq \varepsilon N \right) \leq e^{-\delta eN E_{N,H_N^q}(\overline{M}_{N,i})} e^{\delta \max_{i \leq N} |\overline{M}_{N,i}|} \]
\[ \leq e^{-\delta eN} \left( E_{N,H_N^q} \left[ \max_{i \leq N} e^{\delta \overline{M}_{N,i}} \right] + E_{N,H_N^q} \left[ \max_{i \leq N} e^{-\delta \overline{M}_{N,i}} \right] \right). \] (4.85)

Since \( (e^{\delta \overline{M}_{N,i}})_{i \leq N} \) and \( (e^{-\delta \overline{M}_{N,i}})_{i \leq N} \) are submartingales we can apply the Kolmogorov inequality and get that the r.h.s. in (4.85) is bounded from above by \( e^{-\theta eN} (E_{N,H_N^q}[e^{\delta \overline{M}_{N,N}}] + E_{N,H_N^q}[e^{-\delta \overline{M}_{N,N}}]) \). By symmetry, one will focus on the first term. An additional simplification of notations is to change \( \delta \) into \( 2\delta \) so that:
\[ E_{N,H_N^q}[e^{2\delta \overline{M}_{N,N}}] = e^{-2\delta E_{N,H_N^q}[M_{N,N}]} E_{N,H_N^q}[e^{2\delta M_{N,N}}]. \]

A direct computation gives
\[ E_{N,H_N^q}[e^{2\delta M_{N,N}}] = \prod_{i=1}^{N} \mathbf{E}_\theta \left[ e^{(h_{N,i}^{q} + (-1)^{j+1}i) \cdot v_1} \right] = e^{\sum_{i=1}^{N} L(h_{N,i}^{q} + (-1)^{j+1}i) - L(h_{N,i}^{q})} \] (4.86)

where \( h_{N,i}^{q} = (1 - \frac{i}{N}) h_{N,i}^{q,q} + h_{N,i}^{q} \), and we denote by \( x_{N,\delta} \) the exponent in the r.h.s. of (4.86). Thus, the convexity of \( \lambda \mapsto L(\lambda) \) allows us to write
\[ x_{N,\delta} = 1_{\{N \geq 2l\}} L(h_{N}^{q}) + \sum_{j=1}^{[\frac{N}{2}]} L(h_{N}^{2j-1} + \delta) - L(h_{N}^{2j-1}) + L(h_{N}^{2j} - \delta) - L(h_{N}^{2j}) \] (4.87)
\[ \leq ||L||_{\infty,K} + \delta \sum_{j=1}^{[\frac{N}{2}]} L'(h_{N}^{2j-1} + \delta) - L'(h_{N}^{2j} - \delta). \] (4.88)
Since \(|(h_N^{2j-1} + \delta) - (h_N^{2j} - \delta)| = 2\delta + \frac{h_N^{2j}}{N}\) for all \(j \in \{1, \ldots, \lfloor \frac{N}{2} \rfloor \}\) we can state that there exists \(C_1, C_2 > 0\) such that

\[
x_N, \delta \leq C_1 + 2\delta^2 N \|L''\|_{\infty, K} + C_2 \delta \|L''\|_{\infty, K}.
\]  

(4.89)

Similarly,

\[
2 \left| E_{N, H, K} \left[ M_{N, \delta} \right] \right| = \left| \sum_{i=1}^{N} L'(h_N^{i}) \right|
\]

\[
\leq \|L'\|_{\infty, K} + \left| \sum_{j=1}^{\lfloor \frac{N}{2} \rfloor} L'(h_N^{2j-1}) - L'(h_N^{2j}) \right|
\]

\[
\leq \|L'\|_{\infty, K} + \frac{C}{N} \|L''\|_{\infty, K} \leq C_3
\]

(4.90)

Therefore, it suffices to use (4.85), (4.86), (4.89) and (4.90), and then to choose \(\delta\) small enough to obtain (4.83) which completes the proof of the Lemma.

5. Decay rate of large area probability

5.1. Proof of Proposition 2.3 (Decay rate of large area probability). We will display here the proof of Proposition 2.3 subject to Lemma 5.1, Corollary 5.2 and Lemmas 5.3, 5.5 and 5.6 that are stated below. The proofs of Lemmas 5.3, 5.5 and 5.6 are postponed to Section 5.2.

In what follows we use the notation \(\|(x, y)\| = \max\{|x|, |y|\}\).

Lemma 5.1. For all \((j_1, j_2) \in (\mathbb{N} \cup \{0\})^2\) and all compact and convex subsets \(K\) in \(D\), there exist \(c > 0\) such that

\[
\sup_{H \in K} \left| \partial^{(j_1, j_2)} \left[ \frac{1}{n} L_{\Lambda_n} \right] \right| (H) - \partial^{(j_1, j_2)} L_{\Lambda} (H) \right| \leq \frac{c}{n}, \quad n \in \mathbb{N}.
\]

(5.1)

Proof. For all \((j_1, j_2) \in \mathbb{N}^2\), we first differentiate inside the integral

\[
\partial^{(j_1, j_2)} L_{\Lambda} (H) = \int_0^1 \partial_{(h_0, h_1)}^{(j_1, j_2)} L(xh_0 + h_1) dx.
\]

(5.2)

Then, by using the error estimate for the Riemann sum of \(x \mapsto \partial_{(h_0, h_1)}^{(j_1, j_2)} L(xh_0 + h_1)\), we obtain the result. \(\square\)

By applying Lemma 5.1 for \((j_1, j_2) = (0, 1)\) and \((j_1, j_2) = (1, 0)\), we immediately obtain

Corollary 5.2. For all compact and convex subsets \(K\) in \(D\), there exist \(c > 0\) such that

\[
\sup_{H \in K} \left| \nabla \left[ \frac{1}{n} L_{\Lambda_n} \right] \right| (H) - \nabla L_{\Lambda} (H) \right| \leq \frac{c}{n}, \quad n \in \mathbb{N}.
\]

(5.3)

For \(\eta > 0\), we let \(K_\eta\) be the compact and convex subset of \(D\) defined as

\[
K_\eta := \left\{ (h_0, h_1) \in \mathbb{R}^2 : h_1 \in \left[ -\frac{\beta}{2} + \eta, \frac{\beta}{2} - \eta \right], \quad h_0 + h_1 \in \left[ -\frac{\beta}{2} + \eta, \frac{\beta}{2} - \eta \right] \right\}.
\]

(4.4)

Lemma 5.3. The function \(\nabla L_{\Lambda} : D \mapsto \mathbb{R}^2\) defined as

\[
\nabla L_{\Lambda} (H) = \left( \partial_{h_0} L_{\Lambda}, \partial_{h_1} L_{\Lambda} \right) (H)
\]

(5.5)

\[
= \left( \int_0^1 xL'(xh_0 + h_1) dx, \int_0^1 L'(xh_0 + h_1) dx \right).
\]

(5.6)
is a $C^1$ diffeomorphism. Moreover, for all $M > 0$ there exists a $\eta > 0$ such that $\|\nabla L_\Lambda(H)\| > M$ for $H \in \mathcal{D} \setminus K_\eta$.

**Remark 5.4.** In what follows we will denote by $\tilde{H} := (\tilde{h}_0, \tilde{h}_1)$ the inverse function of $\nabla L_\Lambda(H)$. Since $L$ is an even function, we easily obtain that $h_0(q,0) = -2\tilde{h}_1(q,0) > 0$ for all $q > 0$.

**Lemma 5.5.** For $[q_1, q_2] \subset (0, \infty)$, there exists a $n_0 \in \mathbb{N}$ such that for all $n \geq n_0$ and all $q \in [q_1, q_2]$, there exists a unique $H^n_q = (h^n_{q,0}, h^n_{q,1}) \in \mathcal{D}_n$ such that

$$\nabla \left[ \frac{1}{n} L_\Lambda_n \right](H^n_q) = \left( \partial_{h_{0,0}} \left[ \frac{1}{n} L_\Lambda_n \right], \partial_{h_{1,0}} \left[ \frac{1}{n} L_\Lambda_n \right] \right)(H^n_q) = (q, 0). \quad (5.7)$$

**Lemma 5.6.** For $[q_1, q_2] \subset (0, +\infty)$, there exist a $n_0 \in \mathbb{N}$ and a $\eta > 0$ such that $H^n_q \in K_\eta$ for all $q \in [q_1, q_2]$ and all $n \geq n_0$.

At this stage, we have enough tools to prove Proposition 2.3.

**Proof of Proposition 2.3** Pick $q \in [q_1, q_2]$, $n \in \mathbb{N}$ and note that

$$\left| \left[ \frac{1}{n} L_\Lambda_n \right](H^n_q) - h^n_{q,0} q \right| - \left| L_\Lambda(\tilde{h}(q,0)) - \tilde{h}_0(q,0) \right| \leq U + V + W \quad (5.8)$$

with

$$U = \frac{1}{n} L_\Lambda_n(H^n_q) - L_\Lambda(H^n_q), \quad V = \left| L_\Lambda(H^n_q) - L_\Lambda(\tilde{h}(q,0)) \right|, \quad W = q \left| h^n_{q,0} - \tilde{h}_0(q,0) \right|. \quad (5.9)$$

From Lemma 5.6, we know that there exists an $\eta > 0$ and a $n_0 \in \mathbb{N}$ such that $H^n_q \in K_\eta$ for all $q \in [q_1, q_2]$ and $n \geq n_0$. By using Lemma 5.1 with $(j_1, j_2) = (0, 0)$ and $K = K_\eta$ we can claim that there exists a $C_1 > 0$ satisfying $U \leq C_1$ for $n \geq n_0$ and $q \in [q_1, q_2]$. The $V$ quantity is dealt with by applying Corollary 5.2 with $K = K_\eta$, that is there exists a $C_2 > 0$ such that

$$\sup_{x \in K_\eta} \| \nabla \left[ \frac{1}{n} L_\Lambda_n \right](x) - \nabla L_\Lambda(x) \| \leq \frac{C_2}{n}, \quad n \geq n_0. \quad (5.10)$$

Therefore, for $q \in [q_1, q_2]$ and $n \geq n_0$ we can write

$$\nabla \left[ \frac{1}{n} L_\Lambda_n \right](H^n_q) = \nabla L_\Lambda(H^n_q) + \varepsilon_{n,q}, \quad (5.11)$$

with $\| \varepsilon_{n,q} \| \leq \frac{C_2}{n}$. Therefore, by Lemma 5.3, we can claim that $H^n_q = \tilde{H}(\cdot, 0 - \varepsilon_{n,q})$. We set

$$K_n = \{ (x, y) \in \mathbb{R}^2 : d((x, y), [q_1, q_2] \times \{0\}) \leq \frac{C_2}{n} \},$$

so that there exists a $n_1 \geq n_0$ such that $K_n$ is a convex subset of $\mathcal{D}$ and since $c \mapsto \tilde{h}(c)$ is $C^1$ on $\mathcal{D}$ we can claim that $\tilde{H}$ is Lipschitz on $K_n$. Thus, there exists a $C_3 > 0$ such that

$$\| H^n_q - \tilde{H}(q,0) \| \leq C_3 \| \varepsilon_{n,q} \| \leq \frac{C_2 C_3}{n}, \quad q \in [q_1, q_2], n \geq n_1, \quad (5.12)$$

and this proves 2.3.3. Moreover

$$W \leq q_2 \| H^n_q - \tilde{H}(q,0) \| \leq \frac{q_2 C_2 C_3}{n}, \quad q \in [q_1, q_2], n \geq n_1. \quad (5.13)$$

Finally, since $L_\Lambda$ is $C^1$ on $\mathcal{D}$, there exists a $C_4 > 0$ such that $L_\Lambda$ is Lipschitz with constant $C_4$ on $K_{n_1}$. Thus,

$$V \leq C_4 \| H^n_q - \tilde{H}(q,0) \| \leq \frac{C_4 C_2 C_3}{n}, \quad q \in [q_1, q_2], n \geq n_1. \quad (5.14)$$

This completes the proof of Proposition 2.3. □
5.2. Proof of Lemmas 5.3, 5.5 and 5.6.

Proof of Lemma 5.3. The fact that \( h \mapsto L'(h) \) is \( C^1 \) and that \( L''(h) \) is strictly positive on \((-\frac{\beta}{2}, \frac{\beta}{2})\) ensures that \( \nabla L_A \) is \( C^1 \) and that its Jacobian determinant that takes value

\[
J_{(h_0, h_1)} \nabla L_A = \int_0^1 x^2 L''(xh_0 + h_1)dx \int_0^1 L''(xh_0 + h_1)dx - \left[ \int_0^1 xL''(xh_0 + h_1)dx \right]^2
\]

is, by Cauchy Schwartz inequality, strictly positive. Thus, the proof that \( \nabla L_A \) is a \( C^1 \) diffeomorphism from \( D \) to \( \mathbb{R}^2 \) will be complete once we show that \( \nabla L_A \) is a bijection from \( D \) to \( \mathbb{R}^2 \).

For the ease of notations, we will use, during this proof only, the notation \( (F_1, F_2) := \nabla L_A \). Thus, for \((q, b) \in \mathbb{R}^2 \) the equation \( \nabla L_A = (q, b) \in \mathbb{R}^2 \), can be rewritten as

\[
\begin{cases}
F_1(h_0, h_1) = \int_0^1 xL'(xh_0 + h_1)dx = q, & (i) \\
F_2(h_0, h_1) = \int_0^1 L'(xh_0 + h_1)dx = b, & (ii)
\end{cases}
\]

Pick \( b \in \mathbb{R} \). By using that \( h \mapsto L'(h) \) is a strictly increasing bijection from \((-\frac{\beta}{2}, \frac{\beta}{2})\) to \( \mathbb{R} \), we can show that for all \( h_1 \in (-\frac{\beta}{2}, \frac{\beta}{2}) \), there exists a unique \( h_0(h_1, b) \in \mathbb{R} \) such that \( \tilde{h}_0(h_1, b, h_1) \in D \) and satisfies equation (ii). Moreover, the fact that \( L''(h) > 0 \) on \((-\frac{\beta}{2}, \frac{\beta}{2})\) immediately tells us that \( \partial_{h_0} F_2 \) and \( \partial_{h_1} F_2 \) are strictly positive on \( D \) and therefore, we can apply the implicit function theorem and claim that \( h_1 \mapsto \tilde{h}_0(h_1, b) \) is \( C^1 \) on \((-\frac{\beta}{2}, \frac{\beta}{2})\) and strictly decreasing because \( \partial_{h_0} \tilde{h}_0(h_1, b) = -[\partial_{h_1} F_2/\partial_{h_0} F_2](\tilde{h}_0(h_1, b), h_1) < 0 \) for all \( h_1 \in (-\frac{\beta}{2}, \frac{\beta}{2}) \).

At this stage, proving that, for all \( b \in \mathbb{R} \), \( \psi_b : h_1 \mapsto F_1(\tilde{h}_0(h_1, b), h_1) \) is a strictly decreasing bijection from \((-\frac{\beta}{2}, \frac{\beta}{2}) \mapsto \mathbb{R} \) will be sufficient to complete the proof of the \( C^1 \) diffeomorphism. To that aim, we compute the derivative of \( \psi_b \) and we use the expression of \( \partial_{h_1} \tilde{h}_0(h_1, b) \) above to show that

\[
\psi_b'(h_1) = - \frac{\int_0^1 L''(\tilde{h}_0 + h_1)dx}{\int_0^1 xL'(\tilde{h}_0 + h_1)dx} \int_0^1 x^2 L''(\tilde{h}_0 + h_1)dx + \int_0^1 xL''(\tilde{h}_0 + h_1)dx.
\]

A straightforward application of Cauchy Schwartz inequality, together with the fact that \( L'' > 0 \) implies that \( \psi_b \) is strictly decreasing. Thus it suffices to prove that \( \psi_b \) diverges in both \((-\frac{\beta}{2})^+\) and \((\frac{\beta}{2})^-\) to complete the proof. The latter divergences are direct consequences of the last property stated in Lemma 5.3 and that we are going to prove now, i.e., for all \( M > 0 \) there exists a \( \eta > 0 \) such that \( |\nabla L_A(H)| > M \) for \( H \in D \setminus K_\eta \).

Proving that \( ||\nabla L_A(H)|| \) is arbitrarily large provided we choose \( H \) outside \( K_\eta \) (for a small enough \( \eta \)) can be achieved without facing any major technical difficulty. It requires mainly to use that \( h \mapsto L(h) \) is strictly convex and that \( L(h) \) and \( L'(h) \) both diverge when \( |h| \to (\beta/2)^- \). However, the proof is long and tedious and for this reason we will only give a heuristic of the proof based on Fig. 6. First, we note that the two coordinates of \( \nabla L_A(h_0, h_1) \) can be re-expressed as

\[
\begin{cases}
F_1(h_0, h_1) = \int_0^1 xL'(xh_0 + h_1)dx = \frac{1}{2} F_1(h_0, h_1) + \frac{1}{h_0^2} A(h_0, h_1), & (i) \\
F_2(h_0, h_1) = \int_0^1 L'(xh_0 + h_1)dx = \frac{1}{h_0} (L(h_1 + h_0) - L(h_1)), & (ii)
\end{cases}
\]

where \( A(h_0, h_1) = h_0 \left( L(h_1 + h_0 + L(h_1)) - \int_0^{h_0} L(x + h_1)dx \right). \) Then, we denote by \( A \) and \( B \) the points of coordinates \((h_1, L(h_1))\) and \((h_1 + h_0, L(h_1 + h_0))\), respectively. Thus, \( |A(h_0, h_1)| \) can be seen as the area of the domain in between \( AB \) and the arc of the graph of \( L(.) \). (See
Fig. 6. The hatched domain corresponds to $|\mathcal{A}(h_0, h_1)|$.

Fig. 6, while equation (ii) tells us that $F_2(h_0, h_1)$ is the slope coefficient of the segment $AB$. As we can easily check on the picture, for a given $M > 0$, there exists an $\eta_0 > 0$ such that if $h_1 \notin [-\frac{\beta}{2} + \eta_0, \frac{\beta}{2} - \eta_0]$, and if $\text{sign}(h_1) = \text{sign}(h_1 + h_0)$ then the absolute value of the $AB$-slope ($|F_1(h_0, h_1)|$) is larger than $M$ (see the left picture of Fig. 6). By symmetry the same happens if we switch $h_1$ and $h_0 + h_1$. Thus it remains to check what happens if $h_1 \notin [-\frac{\beta}{2} + \eta_0, \frac{\beta}{2} - \eta_0]$ and $\text{sign}(h_1) \neq \text{sign}(h_1 + h_0)$. In this latter case, for the $AB$-slope to be small, we must have that $|h_1| < |h_0 + h_1|$. But then, obviously, $|\mathcal{A}(h_0, h_1)|/h_0^2$ becomes very large (see the right picture of Fig. 6), which ensure that $|F_1(h_0, h_1)| > M$ and completes the proof.

Proof of Lemma 5.5 For the ease of notations, we settle the discrete version of those notations introduced in the proof of Lemma 5.3 that is $(F_1, F_2, n) := \nabla\left(\frac{1}{n}\mathcal{L}_n\right)$. Thus, for $q \in \mathbb{R}$ the equation $\nabla\left(\frac{1}{n}\mathcal{L}_n\right) = (q, 0)$, can be rewritten as

$$
\begin{cases}
F_1, n(h_0, h_1) := \frac{1}{n} \sum_{i=0}^{n-1} \frac{1}{i} L\left(\frac{i}{n} h_0 + h_1\right) = q, & (i) \\
F_2, n(h_0, h_1) := \frac{1}{n} \sum_{i=0}^{n-1} \frac{1}{i} L'\left(\frac{i}{n} h_0 + h_1\right) = 0, & (ii)
\end{cases}
(5.18)
$$

By simply mimicking the first part of the proof of Lemma 5.3, we obtain with no further difficulty that for all $h_1 \in (-\frac{\beta}{2}, \frac{\beta}{2})$, there exists a unique $h_{0,n}(h_1) \in \mathbb{R}$ such that $(h_{0,n}(h_1), h_1) \in \mathcal{D}_n$ and satisfies equation (ii). Moreover, $h_1 \mapsto h_{0,n}(h_1)$ is $C^1$ and strictly decreasing and $\psi_n := h_1 \mapsto F_1, n(h_{0,n}(h_1), h_1)$ is also $C^1$ and strictly decreasing.

Given $0 < q_1 < q_2$, it remains to show that there exists a $n_0 \in \mathbb{N}$ such that for all $n \geq n_0$, $[q_1, q_2] \subset \psi_n((-\frac{\beta}{2}, \frac{\beta}{2}))$. The fact that $L$ is even implies that, for all $n \in \mathbb{N}$, $h_{0,n}(0) = 0$ and therefore $\psi_n(0) = 0$. Thus it suffices to find $n_0 \in \mathbb{N}$ and $x \in (-\frac{\beta}{2}, 0)$ such that $|\psi_n(x)| > q_2$ for all $n \geq n_0$. By Lemma 5.3, we can take $\eta > 0$ such that $\|\nabla \mathcal{L}_n(H)\| > 2q_2$ for $H \in \mathcal{D} \setminus K_\eta$. We pick $\eta' < \eta$, we let $K = K_{\eta'} \setminus K_\eta$ and we apply Corollary 5.2 to get that there exists a $c > 0$ such that

$$
\sup_{H \in K} \|\nabla\left[\frac{1}{n}\mathcal{L}_n\right](H) - \nabla \mathcal{L}(H)\| \leq \frac{c}{n}, \quad n \in \mathbb{N}.
(5.19)
$$

Thus, $(5.19)$ implies that $\|\nabla\left[\frac{1}{n}\mathcal{L}_n\right](H)\| > q_2$ for all $H \in K$ and $n$ large enough. We choose $x = -\beta/2 + \eta'$ and we obtain that for $n$ large enough $\|\nabla\left[\frac{1}{n}\mathcal{L}_n\right](h_{0,n}(x), x)\| = |F_1, n(h_{0,n}(x), x)| = |\psi_n(x)| > q_2$, which completes the proof.

Proof of Lemma 5.6 We keep using the notations introduced in the proof of Lemma 5.5 so that $H_n^2 = (h_{0,n}, h_{n,1}) = (h_{0,n}(h_{0,n}^0), h_{n,1}^0)$ and satisfies $F_1, n(H_n^2) = q$ and $F_2, n(H_n^2) = 0$. The proof will be complete once we show that there exist $\eta > 0$ and $n_0 \in \mathbb{N}$ such that $|F_1, n(h_{0,n}(h_1), h_1)| > q_2$ for all $n \geq n_0$ and all $h_1 \in (-\frac{\beta}{2}, \frac{\beta}{2})$: $(h_{0,n}(h_1), h_1) \in \mathcal{D}_n \setminus K_\eta$. 
Proposition 6.1. For some compact subsets.

Proof. Recall (2.21–2.29) and for any \( n \rightarrow \infty \) is treated similarly. The latter inequality implies that \((h_{0,n}(h_1), h_1) \in \mathcal{D}_n \setminus K_{\eta'}\). Since \( x \mapsto \theta h_n(x, x) \) is continuous, and since \((h_{0,n}(0), 0) = (0, 0) \in K_\eta\), there exists necessarily a \( h'_1 \in (h_1, 0) \) such that \((h_{0,n}(h'_1), h'_1) \in K_{\eta'} \setminus K_{\eta} \) which leads to a contradiction because in this case

\[ F_{2,n}(h_{0,n}(h_1), h_1) > F_{2,n}(h_{0,n}(h'_1), h'_1) > q_2. \] 

(5.20)

This completes the proof.

6. Limit Theorems for the Joint Distribution

In Section 6.1 below, we give a proof of Proposition 2.2 which estimates, uniformly in \( q \in [q_1, q_2] \subset (0, \infty) \), the probability of the event \( \{ \Delta_n = (Y_n, V_n) = (nq, 0) \} \) under the tilted law \( P_{n, H_0}^\beta \) (recall (2.29)). To that aim, we state and prove Proposition 6.1, which gives a local central limit theorem below is valid uniformly in \( q \in [q_1, q_2] \). We will show that the local central limit theorem below is valid uniformly in \( q \in [q_1, q_2] \) for all \( V_n = 0 \) and \( Y_n = nq \) the random walk \( V \) remains strictly positive.

6.1. Proof of Proposition 2.2. We display the proof of Proposition 2.2 which turns out to be a straightforward consequence of Proposition 6.1 below. The latter Proposition will be proven at the end of the Section.

Proof. Recall (2.21, 2.29) and for any \( H \in \mathcal{D} \), define the matrix

\[ B(H) := \text{Hess } L_A(H) \] 

(6.1)

and let \( \Theta \) be the Gaussian random vector with zero mean and covariance matrix \( B(H) \). We denote the density of \( \Theta \) by

\[ f_H(X) = \frac{1}{2\pi \sqrt{\det B(H)}} \exp\left(-\frac{1}{2}(B(H)^{-1}X, X)\right), \quad X \in \mathbb{R}^2, \] 

(6.2)

and its characteristic function by

\[ \Phi_H(T) = \exp\left(-\frac{1}{2}(B(H)T, T)\right), \quad T \in \mathbb{R}^2. \] 

(6.3)

Consider now the case \((Y_N, V_N) = (Nq_{N,L}, 0)\) as in Section 4.2 and recall that \( q_{N,L} \in \left[\frac{1}{2\sigma^2}, \frac{1}{2} \right] \). We will show that the local central limit theorem below is valid uniformly in \( q \) in some compact subsets.

Proposition 6.1. For \([q_1, q_2] \subset \mathbb{R} \) we have

\[ \tau_N := \sup_{q \in [q_1, q_2]} \sup_{x, y \in \mathbb{Z}} \left| N^2 P_{N, H_0}^\beta \left( NV_N = N^2 q + x, V_N = y \right) - f_{H(q, 0)} \left( \frac{x}{N^{3/2}}, \frac{y}{\sqrt{N}} \right) \right| \to 0, \] 

(6.4)

as \( N \to \infty \).

By applying Proposition 6.1 with \( x = y = 0 \), we obtain that

\[ \sup_{q \in [q_1, q_2]} \left| N^2 P_{N, H_0}^\beta \left( NV_N = N^2 q, V_N = 0 \right) - f_{H(q, 0)}(0, 0) \right| \leq \tau_N \to 0, \] 

(6.5)

and since the Hessian matrix \( B(\tilde{H}(q, 0)) \) is uniformly bounded in \( q \in [q_1, q_2] \), we observe that there exists \( C > 0 \) such that

\[ \frac{1}{CN^2} \leq P_{N, H_0}^\beta \left( NV_N = N^2 q, V_N = 0 \right) \leq \frac{C}{N^2} \quad \text{for } N \text{ large enough} \] 

(6.6)
which completes the proof of Proposition 6.1. □

**Proof of Proposition 6.1.** We follow closely the proof of Dobrushin and Hryniv in [11], making sure that the result holds uniformly in \( q \in [q_1, q_2] \). From Lemma 5.3 and Lemma 5.6, there exists \( \eta > 0 \) such that both \( \hat{H}(q, 0) \) and \( H_N^q \) are in \( K_\eta \) for all \( q \in [q_1, q_2] \) and for \( N \) large enough. For any \( h \in K := [-\beta/2 + \eta, \beta/2 - \eta] \) we denote by \( \varphi_h(t) \) the characteristic function of the random variable \( v_1 \) under the tilted probability distribution

\[
\varphi_h(t) = E_h[e^{itv_1}] = e^{L(\beta^2 t) - L(h)}.
\]

(6.7)

Let us recall some properties of the function \( \varphi_h(t) \) in [11] which will be used in what follows. First of all, for any \( h \in K \) and \( t \in \mathbb{R} \)

\[
|\varphi_h(t)| \leq \varphi_h(0) = 1.
\]

(6.8)

Secondly, for any \( \delta \in (0, \pi) \), there exists a constant \( C = C(K, \delta) > 0 \) such that for every \( h \in K \) and any \( t \in [\delta, 2\pi - \delta] \), we have

\[
|\varphi_h(t)| \leq e^{-C}.
\]

(6.9)

And finally, there exists a constant \( \alpha = \alpha(K) > 0 \) such that for all \( h \in K \) and any \( t, |t| \leq \pi \), the following inequality holds

\[
|\varphi_h(t)| \leq \exp(-\alpha^2 t^2 L''(h)).
\]

(6.10)

For any \( T = (t_0, t_1) \in \mathbb{R}^2 \), let \( \Phi_{N,H_N^3}(T) \) be the characteristic function of the random vector \( \Lambda_N = (Y_N, V_N) \). Let us rewrite it with the functions \( \varphi_h(t) \),

\[
\Phi_{N,H_N^3}(T) = E_{N,H_N^3}[e^{i(T,\Lambda_N)}] = \prod_{j=1}^N \varphi_{h_{j,N}}(t_{j,N}),
\]

(6.11)

where

\[
h_{j,N} = (1 - \frac{1}{N}) h_{N,0}^q + h_{N,1}^q \quad \text{and} \quad t_{j,N} = (1 - \frac{1}{N}) t_0 + t_1.
\]

(6.12)

Note that

\[
\hat{\Phi}_{N,H_N^3}(T) = \Phi_{N,H_N^3}(N^{-1/2}T) \exp\left(-\frac{1}{\sqrt{N}} (T, E_{N,H_N^3}(\Lambda_N))\right)
\]

is the characteristic function of the centered random vector \( \Lambda_N^* := \Lambda_N - E_{N,H_N^3}(\Lambda_N) \).

Let \( X_N = (\frac{T}{N^{3/2}}, \frac{Q}{\sqrt{N}}) \) and using the well know inversion formula for the Fourier transform, we rewrite the left hand side of (6.4), i.e.,

\[
R_N = N^2 P_{N,H_N^3}(NY_N = N^2q + X, V_N = y) = \int_{R^2} \tilde{H}_{(q,0)}(X_N)
\]

(6.14)

in the form

\[
R_N = \frac{1}{(2\pi)^2} \int_{\mathcal{A}} \hat{\Phi}_{N,H_N^3}(T)e^{-i(T,X_N)}dT - \frac{1}{(2\pi)^2} \int_{\mathbb{R}^2} \hat{\Phi}_{\tilde{H}(q,0)}(T)e^{-i(T,X_N)}dT,
\]

(6.15)

where

\[
\mathcal{A} = \{ T = (t_0, t_1) \in \mathbb{R}^2 : |t_0| \leq \pi N^{3/2}, |t_1| \leq \pi \sqrt{N} \}.
\]

(6.16)

Following the proof in [11] we bound the left hand side of (6.15) by the sum of four terms,

\[
|R_N| \leq (2\pi)^{-2}(J_1^{(q)} + J_2^{(q)} + J_3^{(q)} + J_4^{(q)})
\]

(6.17)
where, for some positive constants $A$ and $\Delta$,

$$J_1^{(q)} = \int_{A_1} |\hat{\Phi}_{N,H_N^q}(T) - \tilde{\Phi}_{H(q,0)}(T)| dT, \quad A_1 = [-A, A]^2,$$

(6.18)

$$J_2^{(q)} = \int_{A_2} \tilde{\Phi}_{H(q,0)}(T) dT, \quad A_2 = \mathbb{R}^2 \setminus A_1,$$

(6.19)

$$J_3^{(q)} = \int_{A_3} |\hat{\Phi}_{N,H_N^q}(T)| dT, \quad A_3 = \{ T \in \mathbb{R}^2 : |t_1| \leq \Delta \sqrt{N}, l = 0, 1 \} \setminus A_1,$$

(6.20)

$$J_4^{(q)} = \int_{A_4} |\hat{\Phi}_{N,H_N^q}(T)| dT, \quad A_4 = A \setminus (A_1 \cup A_3).$$

(6.21)

For an arbitrary $\epsilon > 0$, Dobrushin and Hryniv proved that for a convenient choice of the constants $A = A(\epsilon)$ and $\Delta$, we have the bounds $J_i^{(q)} < \epsilon / 4$ for $i = 1, 2, 3, 4$ for sufficiently large $N$. Therefore, the proof will be complete once we show that this assertion is also valid uniformly in $q \in [q_1, q_2]$. It remains to evaluate all $J_i^{(q)}$.

First, we bound $J_1^{(q)}$. For $H \in \mathcal{D}_n$, define the matrix

$$B_n(H) := \frac{1}{n} \text{Hess} L_{A_n}(H), \quad n \in \mathbb{N}.$$  

(6.22)

By Lemma 5.1 and Proposition 2.3 we obtain the relation

$$B_N(H_N^q) = B(\tilde{H}(q,0)) + O(N^{-1}),$$

(6.23)

where the term $O(N^{-1})$ is uniform in $q \in [q_1, q_2]$. Fix $T \in \mathbb{R}^2$, using the Taylor expansion for the logarithm of the characteristic function $\Phi_{N,H_N^q}(T)$ of the vector $\Lambda_N$, we get

$$\log \Phi_{N,H_N^q}(T) = L_{A_N}(H_N^q + iN^{-1/2}T) - L_{A_N}(H_N^q) - i N^{-1/2} \langle T, E_{N,H_N^q} (\Lambda_N) \rangle$$

(6.24)

$$= -\frac{1}{2} \langle B_N(H_N^q)T, T \rangle + R_N,$$

(6.25)

where the remainder term $R_N$ equals

$$R_N = -\frac{i}{6N^{3/2}} \sum_{l,m,p=0}^2 t_l t_m t_p \frac{\partial^3}{\partial h_l \partial h_m \partial h_p} L_{A_N}(H_N^q + iwN^{-1/2}T)$$

(6.26)

with some $w = w(H_N^q, T), 0 \leq w \leq 1$. Since $R_N = O(N^{-1/2})$ as $N \to \infty$ uniformly in $q \in [q_1, q_2]$ and in $T$ from any fixed compact set in $\mathbb{R}^2$, it follows from (6.23) that

$$\sup_{q \in [q_1, q_2]} |\Phi_{N,H_N^q}(T) - \tilde{\Phi}_{H(q,0)}(T)| \to 0 \quad \text{as} \quad N \to \infty.$$  

(6.27)

Therefore, for every finite $A > 0$, we obtain the convergence $J_1^{(q)} \to 0$ as $N \to \infty$ uniformly in $q \in [q_1, q_2]$.

Let $B$ be such that $0 < B \leq B(\tilde{H}(q,0))$ for all $q \in [q_1, q_2]$. Hence, we can bound $J_2^{(q)}$ as follows

$$\sup_{q \in [q_1, q_2]} J_2^{(q)} \leq \int_{A_2} e^{-\frac{1}{2} \langle BT, T \rangle} dT \to 0 \quad \text{as} \quad A \to \infty.$$  

(6.28)

To estimate $J_3^{(q)}$ we fix any $T \in A_3$ and put $\Delta = \pi / 2$. Then all the numbers $t_{j,N}$ in (6.12) satisfy the condition $|t_{j,N}| \leq \pi \sqrt{N}$, evaluating each factor in (6.11) with the help of (6.10) and (6.23) we obtain the bound

$$|\Phi_{N,H_N^q}(T)| \leq \exp(-\alpha \langle BN(H_N^q)T, T \rangle) \leq C \exp(-\alpha \langle B(\tilde{H}(q,0))T, T \rangle),$$  

(6.29)
We established in Proposition 2.3 the existence of a constant $C > 0$. As a result,

$$\sup_{q \in [q_1, q_2]} J^{(q)}_3 = \sup_{q \in [q_1, q_2]} \int_{A_4} |\Phi_{N,H^q_N}(T)|dT \leq C \int_{A_2} \exp(-\alpha(B,T))dT \to 0 \text{ as } A \to \infty. \quad (6.30)$$

To evaluate $J^{(q)}_4$ put $\delta = \frac{1}{17(q_1^2)}$ and for any $T \in A_4$ denote by $N_N(T)$ the number of indexes $j = 1, 2, \ldots, N$ such that $\tau_{j,N} \notin O_\delta := \bigcup_{m \in \mathbb{Z}} [m - \delta, m + \delta]$, where

$$\tau_{j,N} := \frac{1}{2\pi\sqrt{N}} \lambda_{j,N}. \quad (6.31)$$

Use (6.8) and (6.9) to estimate those factors in (6.11) and we have

$$|\Phi_{N,H^q_N}(T)| = \prod_{j=1}^{N} |\varphi_{h_j,N} \left( \frac{1}{\sqrt{N}} \lambda_{j,N} \right) | \leq \exp(-CN_N(T)). \quad (6.32)$$

A lower bound of $N_N(T)$ is given in [11] p. 443: for all $T \in A_4$ and $N$ large enough, there exists a constant $\beta > 0$ such that $N_N(T) \geq \beta N$. Then, uniformly in $q \in [q_1, q_2]$,

$$J^{(q)}_4 = \int_{A_4} |\Phi_{N,H^q_N}(T)|dT \leq (2\pi)^2 N^2 \exp(-C\beta N) \to 0 \text{ as } N \to \infty. \quad (6.33)$$

### 6.2. Proof of Proposition 2.5 (Unique excursion for large area)

From now on, the letters $C, C', C_1, \ldots$ shall denote constants that do not depend on $N$ and on $\frac{1}{N} \subset (0, \infty)$. In other words, all the bounds we are going to establish are uniform in $N \geq N_0$ and $q \in [q_1, q_2]$.

To begin with, we prove Lemma 6.4 subject to Lemmas 6.2 and 6.3 below. Lemma 6.4 is crucial in the proof of Proposition 2.5. It allows us indeed to bound from below, for any $j \in \mathbb{N}$, the probability that the random walk $V$, conditioned on making a large area, is below 0 at time $j$. Such a lower bound was available in [11] but only for $j$ of order $N$. Here, we deal with any $j \leq N$. The first step of the proof is an upper bound on the moment generating function of the tilted random walk $V$.

**Lemma 6.2.** There exist three positive constants $C', C_1, \lambda$ such that for every integer $j \leq N/2$, the following bound holds

$$E_{N,H^q_N}[e^{-\lambda V_j}] \leq C'e^{-C_1j}, \quad N \in \mathbb{N}. \quad (6.34)$$

**Proof.** For any positive $\lambda$ we have

$$\log E_{N,H^q_N}[e^{-\lambda V_j}] = \sum_{1 \leq i \leq j} \left( L(-\lambda + h^i_N) - L(h^i_N) \right) \quad (6.35)$$

with $h^i_N := (1 - \frac{i}{N})h^q_{N,0} + h^q_{N,1}$. Recall that (see Lemma 5.6) we picked $\eta > 0$ such that for all $N \geq N_0$ and every $q \in [q_1, q_2]$, $H^q_N \in K_\eta$. We shall impose $\lambda \in [0, \eta/2]$ so that with $I_\eta := (-\beta/2 + \eta/2, \beta/2 - \eta/2)$ we have

$$h^i_N \in I_\eta \quad \text{and} \quad h^i_N - \lambda \in I_\eta \quad \text{for all } i \leq N, N \geq N_0, q \in [q_1, q_2]. \quad (6.36)$$

Observe that by convexity of $L(.)$,

$$\sum_{1 \leq i \leq j} \left( L(-\lambda + h^i_N) - L(h^i_N) \right) \leq -\lambda \sum_{1 \leq i \leq j} L'(-\lambda + h^i_N). \quad (6.37)$$

We established in Proposition 2.3 the existence of a constant $C > 0$ such that for all $N \geq N_0$, and every $q \in [q_1, q_2]$, we have

$$\|H^q_N - \tilde{H}(q,0)\| \leq \frac{C}{N}. \quad (6.38)$$
Hence we have, thanks to Remark 5.4
\[ h_N^* \geq (1 - \frac{1}{N})\tilde{h}_0(q,0) + \tilde{h}_1(q,0) - 2\frac{C}{N} \geq \left( \frac{1}{2} - \frac{1}{N} \right)\tilde{h}_0(q,0) - 2\frac{C}{N} =: \tilde{h}_N^q. \] (6.39)

We now introduce the set of indexes
\[ \Gamma = \Gamma(j, \lambda, N) := \{ i : 1 \leq i \leq j, -\lambda + \tilde{h}_N^q i < 0 \}. \] (6.40)

With these notations, we have, since \( L' \) increases, and \( L(s) \geq 0 \) for \( s \geq 0 \),
\[ \sum_{1 \leq i \leq j} L'(-\lambda + h_N^i) \geq \sum_{1 \leq i \leq j} L'(-\lambda + \tilde{h}_N^q i) \]
\[ \geq \sum_{i \leq i, j \in \Gamma^c} L'(-\lambda + \tilde{h}_N^q i) + \sum_{i \leq i, j \in \Gamma} L'(-\lambda + \tilde{h}_N^q i) \]
\[ \geq \sum_{i \leq i, j \in \Gamma} L'(-\lambda + \tilde{h}_N^q i) - C_\eta |\Gamma|, \]

with \( C_\eta := \sup_{x \in I_\eta} |L'(x)|. \) \( \square \)

Case 1: Assume that \( j \leq N/4 \). Thanks to Lemma 5.3 there exists a constant \( R > 0 \) such that
\[ \tilde{h}_0(q,0) \geq R > 0 \quad \forall q \in [q_1, q_2]. \] (6.41)

We shall impose the constraint \( \lambda \leq \frac{R}{16} \). By letting \( N_0 \) be a little larger, we can assume that \( \frac{2C}{N} \leq \frac{R}{8} \) and therefore, for any \( i \in [1, j] \),
\[ -\lambda + \tilde{h}_N^q i \geq \frac{1}{4}\tilde{h}_0(q,0) - \lambda - 2\frac{C}{N} \geq \frac{R}{16} > 0, \] (6.42)
and thus the index set \( \Gamma \) is empty. Hence, since \( s \to L(s) \) is increasing positive on \([0, \beta/2], \)
\[ \sum_{1 \leq i \leq j} L'(-\lambda + h_N^i) \geq jL'(R/16). \] (6.43)

Case 2: Assume now that \( N/4 \leq j \leq N/2 \). With the same constant \( R \) as before,
\[ \sum_{1 \leq i \leq j} L'(-\lambda + h_N^i) \geq \sum_{1 \leq i \leq \frac{N}{4}} L'(-\lambda + h_N^i) + \sum_{\frac{N}{4} \leq i \leq j : i \in \Gamma^c} L'(-\lambda + h_N^i) - C_\eta |\Gamma|, \] (6.44)
\[ \geq \frac{N}{4} L'(R/16) - C_\eta |\Gamma|, \] (6.45)
\[ \geq \frac{N}{4} L'(R/16) - C_\eta |\Gamma|, \] (6.46)

Since \( \tilde{h}_0(q,0) \geq R \) and \( i \leq j \leq \frac{N}{2} \), we have
\[ |\Gamma| \leq \left| \{ i : i \leq \frac{N}{2}, -\lambda + \left( \frac{1}{2} - \frac{1}{N} \right)R - \frac{2C}{N} < 0 \} \right| \leq \frac{\lambda N^2}{4} + \frac{2C}{N}. \] (6.47)

We shall now impose the bound
\[ \lambda \leq \frac{L'(R/16)R}{8C\eta}. \] (6.48)

We obtain
\[ \sum_{1 \leq i \leq j} L'(-\lambda + h_N^i) \geq \frac{N}{4} L'(R/16) - \frac{2CC_\eta}{R} \geq j\frac{1}{4} L'(R/16) - \frac{2CC_\eta}{R}. \] (6.49)

The next lemma ensures that we can restrict ourselves to \( j \leq N/2. \)

Lemma 6.3. For \( a \in \mathbb{R} \) and \( j \in \{1, \ldots, N\} \)
\[ \mathbf{P}_\beta(V_j \leq a, Y_N = Nq, V_N = 0) = \mathbf{P}_\beta(V_{N-j} \leq a, Y_N = Nq, V_N = 0). \] (6.50)
Proof. We just need to use time reversal, i.e.,

\[ (V_N - V_{N-j}, \ 0 \leq j \leq N) \overset{d}{=} (V_j, \ 0 \leq j \leq N), \]  

(6.51)

to obtain that

\[ \mathbf{P}_\beta(V_j \leq a, \ Y_N = Nq, \ V_N = 0) = \mathbf{P}_\beta(-V_{N-j} \leq -a, \ -Y_N = Nq, \ V_N = 0). \]  

(6.52)

By using the symmetry in Lemma 6.3, we can without loss of generality assume

\[ (-V_j, \ 0 \leq j \leq N) \overset{d}{=} (V_j, \ 0 \leq j \leq N). \]  

(6.53)

At this stage, we need to use precise results for the local central limit theorem. We recall (2.29) and for convenience we use the notations \( \alpha_N^q := \mathbf{P}_{N, H_N^q}(NY_N = N^2q, \ V_N = 0) \) and \( \beta_N^q = \exp\left(\Lambda_N(H_N^q) - N\Lambda_N^q, 0 \right) \) such that

\[ \mathbf{P}_\beta(Y_N = Nq, \ V_N = 0) = \beta_N^q \alpha_N^q. \]  

(6.54)

We can handle \( \alpha_N^q \) with the help of Proposition 2.2, there exists a \( C_2 > 0 \) such that

\[ \frac{1}{C_2 N^2} \leq \alpha_N^q \leq \frac{C_2}{N^2}. \]  

(6.55)

Proposition 2.3 allows us to write that there exists a positive constant \( C_3 \) so that

\[ e^{-C_3 e^{N(L\Lambda_H(q,0) - \tilde{H}_0(q,0))}q} \leq \beta_N^q \leq e^{C_3 e^{N(L\Lambda_H(q,0) - \tilde{H}_0(q,0))}q}. \]  

(6.56)

We can state that

Lemma 6.4. There exists a constant \( \lambda > 0 \) such that for all \( a > 0, q \in [q_1, q_2], \ N \geq N_0 \) and \( 0 \leq j \leq N \)

\[ \mathbf{P}_\beta(V_j \leq -a, \ Y_N = Nq, \ V_N = 0) \leq \beta_N^q C' e^{-C_1 j^{\lambda (N-j)} - \lambda a}. \]  

(6.57)

Proof. By the symmetry in Lemma 6.3, we can without loss of generality assume \( j \leq N/2 \). By using Lemma 6.2, we can write

\[ \mathbf{P}_\beta(V_j \leq -a, \ Y_N = Nq, \ V_N = 0) \leq \mathbf{E}_\beta\left[e^{-\lambda V_N}, \ Y_N = Nq, \ V_N = 0\right] e^{-\lambda a} \]
\[ = \beta_N^q e^{-\lambda a} \mathbf{E}_{N, H_N^q}\left[e^{-\lambda V_N}, \ Y_N = Nq, \ V_N = 0\right] \]
\[ \leq \beta_N^q e^{-\lambda a} \mathbf{E}_{N, H_N^q}\left[e^{-\lambda V_j}\right] \leq \beta_N^q C' e^{-C_1 j^{\lambda - \lambda a}}. \]

□

Proof of Proposition 2.5. Let \( u_N = \lfloor \nu \log N \rfloor \) where \( \nu > 0 \) will be chosen afterward. The first step is to write

\[ \mathbf{P}_\beta(V_i > 0, 0 < i < N; \ NY_N = N^2q, \ V_N = 0) \geq \mathbf{P}_\beta(V_1 = V_{N-1} = u_N, \ V_i > 0, 2 < i < N - 2; \ NY_N = N^2q, \ V_N = 0). \]  

(6.58)

By using the Markov property at time 1 and \( N - 1 \), we obtain

\[ \mathbf{P}_\beta(V_1 = V_{N-1} = u_N, \ V_i > 0, 2 < i < N - 2; \ NY_N = N^2q, \ V_N = 0) = \mathbf{P}_\beta(v_1 = u_N) \mathbf{P}_\beta(V_i > -u_N, 1 < i < N - 3; \ (N-2)Y_{N-2} = N^2q - (N-1)u_N, \ V_{N-2} = 0). \]  

(6.59)
Then we can easily get the lower bound
\[ P_\beta(V_i > -u_N, 1 < i < N - 3; (N - 2)Y_{N-2} = N^2q - (N - 1)u_N, V_{N-2} = 0) \geq \]
\[ P_\beta((N - 2)Y_{N-2} = N^2q - (N - 1)u_N, V_{N-2} = 0) - \]
\[ \sum_{i=1}^{N-3} P_\beta(V_i \leq -u_N, (N - 2)Y_{N-2} = N^2q - (N - 1)u_N, V_{N-2} = 0). \]

We take care of the second term with the help of Lemma 6.4, i.e.,
\[ \sum_{i=1}^{N-3} P_\beta(V_i \leq -u_N, (N - 2)Y_{N-2} = N^2q - (N - 1)u_N, V_{N-2} = 0) \leq \]
\[ \beta^q N^{-2} \sum_{i=1}^{N-3} C' e^{-C_1(i \wedge (N-2-i)) - \lambda u_N} \leq C_4 \beta^q N^{-2} e^{-\lambda u_N}. \quad (6.61) \]

Observe that we can write the first term in the r.h.s. of (6.60) as
\[ P_\beta((N - 2)Y_{N-2} = N^2q - (N - 1)u_N, V_{N-2} = 0) = \beta^q N^{-2} \alpha^q N^{-2}, \quad (6.62) \]
where
\[ \alpha^q N^{-2} = P_{N-2, H_{N-2}}((N - 2)Y_{N-2} = N^2q - (N - 1)u_N, V_{N-2} = 0), \quad (6.63) \]
\[ \beta^q N^{-2} = \exp(L_{N-2}(H_{N-2}) - \frac{N^2q-(N-1)u_N}{N^2-2} h_{N-2,0}). \quad (6.64) \]

We can write \( N^2q - (N-1)u_N = (N-2)^2q + x \) where \( x = 4qN - 4q - (N-1)u_N. \) Recall that \( u_N = \lceil \nu \log N \rceil \), therefore the Gaussian density \( f_{\tilde{H}(q,0)}(\frac{x}{(N-2)^2},0) \) is bounded uniformly in \( q \in [q_1, q_2], N \geq N_0. \) Thanks to Proposition 6.1, there exists a constant \( C_5 \) such that
\[ \beta^q N^{-2} \geq \frac{C_5}{(N-2)^2}. \quad (6.65) \]

By Proposition 2.3, we get a lower bound for \( \beta^b N^{-2} \) as
\[ \beta^b N^{-2} \geq C_6 \exp((N-2)(L_{\tilde{H}}(q,0)) - \bar{h}_0(q,0)q) + h_{N-2,0}^q \left[(N-2)q - \frac{N^2q-(N-1)u_N}{N^2-2}\right] \]
\[ \geq C_7 \exp((N-2)(L_{\tilde{H}}(q,0)) - \bar{h}_0(q,0)q) + \tilde{h}_0(q,0)u_N. \quad (6.66) \]

We put (6.65) and (6.66) together and we get
\[ P_\beta(V_i > 0, 0 < i < N; NY_N = N^2q, V_N = 0) \geq \]
\[ P_\beta(v_1 = u_N)^2 \left[ C_5 C_7 e^{(N-2)(L_{\tilde{H}}(q,0)) - \bar{h}_0(q,0)q)} - C_4 \beta^q N^{-2} e^{-\lambda u_N} \right] \geq \]
\[ P_\beta(v_1 = u_N)^2 \left[ C_8 \beta^q N^{-2} e^{-\bar{h}_0(q,0)u_N} - C_9 \beta^q N^{-2} e^{-\lambda u_N} \right], \quad (6.67) \]

where the last inequality is obtained by using the bounds of \( \alpha^q N \) and \( \beta^q N \) (see (6.55), (6.56)). Now compute
\[ P_\beta(v_1 = u_N)^2 = \frac{1}{v_\beta} N^{-\beta \nu}, \quad (6.68) \]
and recall that \( P_\beta(NY_N = N^2q, V_N = 0) = \beta_N^q \alpha_N^q \) and \( \alpha_N^q \geq \frac{1}{c_2 N^2} \), then we obtain
\[
P_\beta(V_i > 0, 0 < i < N \mid NY_N = N^2q, V_N = 0) \geq \frac{N^{-\beta\nu}}{c_2} \left[ C_8 e^{\tilde{h}_0(q,0)} u_N - C_9 N^2 e^{-\lambda_A N} \right].
\]

Since \( \tilde{h}_0(q,0) \geq R > 0 \) for all \( q \in [q_1, q_2] \), the term inside brackets in the r.h.s. of \((\ref{eq:6.69})\) becomes strictly positive if we take \( u_N > 2 \log N/R \), that is \( \nu > 2/R \) and \( N \) large enough. Consequently, by choosing \( \mu > 0 \) large enough, we get,
\[
P_\beta(V_i > 0, 0 < i < N \mid NY_N = N^2q, V_N = 0) \geq C_{11} N^{(R-\beta)\nu} \geq C_{12} N^{-\mu}.
\]

**Appendix A. Proof of Lemma 3.2**

**Proof.** Since \( V \) and \( A_n \) are symmetric, we can assume that \( x, x' \in \mathbb{N}_0 := \mathbb{N} \cup \{0\} \) and thus it is sufficient to show that the result holds for \( x' = x + 1 \). We will argue by induction. Since \( A_0 = 1 \), the \( m = 0 \) case is trivial. Now, we assume that the inequality holds true for \( m \in \mathbb{N} \). We consider the partition function of size \( m + 1 \), and we can disintegrate it in dependence of the position of \( V_1 \), i.e.,
\[
E_{\beta,x}(e^{-\delta A_{m+1}}) = \sum_{y \in \mathbb{Z}} E_{\beta,x}(e^{-\delta|y|+|V_2|+\ldots+|V_{m+1}|}) 1_{\{V_1 = y\}}
\]
\[
= \sum_{y \in \mathbb{Z}} P_\beta(v_1 = y - x) e^{-\delta|y|} E_{\beta,y}(e^{-\delta A_m})
\]
\[
= \sum_{y \in \mathbb{N}} R_x(y) e^{-\delta y} E_{\beta,y}(e^{-\delta A_m}) + P_\beta(v_1 = x) E_\beta(e^{-\delta A_m}), \tag{A.1}
\]
where \( R_x(y) = P_\beta(v_1 = y - x) + P_\beta(v_1 = -y - x) \). Then, we set \( \tilde{R}_x(y) = \sum_{y' \geq y} R_x(y') \) for \( y \in \mathbb{N} \). Since \( \tilde{R}_x(1) + P_\beta(v_1 = x) = 1 \), we can rewrite the right hand side in \((\ref{eq:A.1})\) as
\[
E_{\beta,x}(e^{-\delta A_{m+1}}) = \sum_{y \in \mathbb{N}} \tilde{R}_x(y) \left[ e^{-\delta y} E_{\beta,y}(e^{-\delta A_m}) - e^{-\delta(y-1)} E_{\beta,(y-1)}(e^{-\delta A_m}) \right] + E_\beta(e^{-\delta A_m}). \tag{A.2}
\]
We will show that, for all \( y \in \mathbb{N} \), the function \( x \mapsto \tilde{R}_x(y) \) is non-decreasing on \( \mathbb{N}_0 \). First, if \( y \geq x + 1 \), we obviously have
\[
\tilde{R}_x(y) = \sum_{y' \geq y} R_x(y') \leq \sum_{y' \geq y} R_{x+1}(y') = \tilde{R}_{x+1}(y). \tag{A.3}
\]
Then, if \( 1 \leq y \leq x \), since
\[
\tilde{R}_x(y) + \sum_{y' = 1}^{y-1} R_x(y') + P_\beta(v_1 = x) = \tilde{R}_{x+1}(y) + \sum_{y' = 1}^{y-1} R_{x+1}(y') + P_\beta(v_1 = x + 1) = 1, \tag{A.4}
\]
and
\[
P_\beta(v_1 = x) + \sum_{y' = 1}^{y-1} R_x(y') \geq P_\beta(v_1 = x + 1) + \sum_{y' = 1}^{y-1} R_{x+1}(y'), \tag{A.5}
\]
we immediately obtain \( \tilde{R}_x(y) \leq \tilde{R}_{x+1}(y) \). Coming back to \((\ref{eq:A.2})\), we use the induction hypothesis to claim that
\[
e^{-\delta y} E_{\beta,y}(e^{-\delta A_m}) - e^{-\delta(y-1)} E_{\beta,(y-1)}(e^{-\delta A_m}) \leq 0, \quad y \in \mathbb{N}, \tag{A.6}
\]
which, together with the monotonicity of $x \mapsto R_x(y)$ yields that
\[
E_{\beta,x}(e^{-\delta A_{m+1}}) \geq \sum_{y \in \mathbb{N}} R_{x+1}(y)(e^{\delta y}E_{\beta,y}(e^{-\delta A_m}) - e^{-\delta(y-1)}E_{\beta,(y-1)}(e^{-\delta A_m}) + E_{\beta}(e^{-\delta A_m})
\]
\[= E_{\beta,x+1}(e^{-\delta A_{m+1}}).
\]

\[\square\]

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