BOUNDS ON CONNECTIVE CONSTANTS
OF REGULAR GRAPHS

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Abstract. Bounds are proved for the connective constant $\mu$ of an infinite, connected, $\Delta$-regular graph $G$. The main result is that $\mu \geq \sqrt{\Delta - 1}$ if $G$ is vertex-transitive and simple. This inequality is proved subject to weaker conditions under which it is sharp.

1. Introduction

A self-avoiding walk (SAW) is a path on a graph that visits no vertex more than once. SAWs were introduced as a model for long-chain polymers in chemistry (see [9]), and have since been studied intensively by mathematicians and physicists interested in their critical behaviour (see [18]). If the underlying graph has a property of periodicity, the asymptotic behaviour of the number of SAWs of length $n$ (starting at a given vertex) is exponential in $n$, with growth rate called the connective constant of the graph. The main purpose of this paper is to explore upper and lower bounds for connective constants.

The principal result of this paper is the following lower bound for the connective constant $\mu$ of a $\Delta$-regular graph. The complementary upper bound $\mu \leq \Delta - 1$ is very familiar.

Theorem 1.1. Let $\Delta \geq 2$, and let $G$ be an infinite, connected, $\Delta$-regular, vertex-transitive, simple graph. Then $\mu(G) \geq \sqrt{\Delta - 1}$.

The problem of counting SAWs is linked in two ways to the study of interacting disordered systems such as percolation and Ising/Potts models. First, the numerical value of $\mu$ leads to bounds on critical points of such models (see [10], eqns (1.12)–(1.3)) for percolation, and hence Potts models via [11, eqn (5.8)]). Secondly, the SAW problem may be phrased in terms of the SAW generating function; this has radius of convergence $1/\mu$, and the singularity is believed to have power-law behaviour (for lattice-graphs at least), see [18]. Thus, a lower
bound for $\mu$ may be viewed as an upper bound for the critical point of a certain combinatorial problem.

In Section 2, we introduce notation and definitions used throughout this paper, and in Section 3 we prove a theorem concerning the definition of the connective constant on general graphs. Inequalities for the connective constant $\mu(G)$ of a $\Delta$-regular graph $G$ are explored in Section 4, including a re-statement and discussion of Theorem 1.1. It is shown at Theorem 4.2 that a quasi-transitive, $\Delta$-regular graph $G$ satisfies $\mu(G) = \Delta - 1$ if and only if $G$ is the $\Delta$-regular tree. The proofs of results in Section 4 are found in Section 5.

There are two companion papers, [12, 13]. In [12], we use the Fisher transformation in the context of SAWs on a cubic or partially cubic graph. In particular, we calculate the connective constant of a certain lattice obtained from the hexagonal lattice by applying the Fisher transformation at alternate vertices. In [13], we study strict inequalities between connective constants. It is shown that $\mu(G_2) < \mu(G_1)$ if $G_2$ is the quotient graph of $G_1$ with respect to a non-trivial unimodular, normal subgroup of its automorphism group.

2. Notation

All graphs in this paper will be assumed infinite, connected, and loopless (a loop is an edge both of whose endpoints are the same vertex). In certain circumstances, they are permitted to have multiple edges (that is, two or more edges with the same endpoints). A graph $G = (V, E)$ is called simple if it has neither loops nor multiple edges. An edge $e$ with endpoints $u, v$ is written $e = \langle u, v \rangle$, and two edges with the same endpoints are said to be parallel. If $\langle u, v \rangle \in E$, we call $u$ and $v$ adjacent and write $u \sim v$. The degree of vertex $v$ is the number of edges incident to $v$, denoted $\deg(v)$. We assume that the vertex-degrees of a given graph $G$ are finite with supremum $\Delta$, and shall often (but not always) assume $\Delta < \infty$. The graph-distance between two vertices $u, v$ is the number of edges in the shortest path from $u$ to $v$, denoted $d_G(u, v)$.

A walk $w$ on $G$ is an alternating sequence $v_0 e_0 v_1 e_1 \cdots e_{n-1} v_n$ of vertices $v_i$ and edges $e_i$ such that $e_i = \langle v_i, v_{i+1} \rangle$. We write $|w| = n$ for the length of $w$, that is, the number of edges in $w$. The walk $w$ is called closed if $v_0 = v_n$. A cycle is a closed walk $w$ with $v_i \neq v_j$ for $1 \leq i < j \leq n$. Thus, two parallel edges form a cycle of length 2.

Let $n \in \{1, 2, \ldots \} \cup \{\infty\}$. An $n$-step self-avoiding walk (SAW) on $G$ is a walk containing $n$ edges that includes no vertex more than once. Let $\sigma_n(v)$ be the number of $n$-step SAWs starting at $v \in V$. We are
interested here in the exponential growth rate of \( \sigma_n(v) \), and thus we define

\[
\underline{\mu}(v) = \liminf_{n \to \infty} \sigma_n(v)^{1/n}, \quad \overline{\mu}(v) = \limsup_{n \to \infty} \sigma_n(v)^{1/n}.
\]

The connective constant \( \mu = \mu(G) \) is given as

\[
(2.1) \quad \mu = \lim_{n \to \infty} \left( \sup_{v \in V} \sigma_n(v)^{1/n} \right).
\]

The limit in (2.1) exists for any graph by the usual argument using subadditivity (see the start of the proof of Theorem 3.1).

It will be convenient to consider also SAWs starting at ‘mid-edges’. We identify the edge \( e \) with a point (also denoted \( e \)) placed at the middle of \( e \), and then consider walks that start and end at these mid-edges. Such a walk is self-avoiding if it visits no mid-edge or vertex more than once, and its length is the number of vertices visited.

The automorphism group of the graph \( G = (V, E) \) is denoted \( \text{Aut}(G) \). A subgroup \( \mathcal{A} \subseteq \text{Aut}(G) \) is said to act transitively on \( G \) if, for \( v, w \in V \), there exists \( \alpha \in \mathcal{A} \) with \( \alpha v = w \). It acts quasi-transitively if there exists a finite subset \( W \subseteq V \) such that, for \( v \in V \) there exists \( \alpha \in \mathcal{A} \) such that \( \alpha v \in W \). The graph is called vertex-transitive (respectively, quasi-transitive) if \( \text{Aut}(G) \) acts transitively (respectively, quasi-transitively).

3. Basic facts for general graphs

We begin with a result linking the connective constant \( \mu \) to the \( \overline{\mu}(v) \) and \( \underline{\mu}(v) \). The proof appears later in this section.

**Theorem 3.1.** Let \( G = (V, E) \) be an infinite, connected graph with finite vertex-degrees, and assume there exists \( v \in V \) with \( \mu(v) < \infty \).

(a) \( \overline{\mu}(v) = \mu \) for all \( v \in V \).

(b) If \( \underline{\mu}(v) = \mu \) for some \( v \in V \), then \( \underline{\mu}(v) = \mu \) for all \( v \in V \).

Part (a) may be found also in [16, Prop. 1.1], which appeared during the writing of this paper. It is in fact only a minor variation of an earlier argument of Hammersley [14] from 1957.

Assume that the vertex-degree supremum \( \Delta \) satisfies \( \Delta < \infty \). It is elementary that

\[
(3.1) \quad 1 \leq \mu(v) \leq \mu \leq \Delta - 1, \quad v \in V.
\]

By Theorem 3.1(a), \( \overline{\mu}(v) = \mu \) for all \( v \in V \).

The connective constant is known exactly for a limited class of graphs, of which we mention the ladder \( \mathbb{L} \), the hexagonal lattice \( \mathbb{H} \), and the
Figure 3.1. Three regular graphs: the (doubly-infinite) ladder graph $L$; the hexagonal tiling $H$ of the plane; the bridge graph $B_\Delta$ (with $\Delta = 4$) obtained from $\mathbb{Z}$ by joining every alternating pair of consecutive vertices by $\Delta - 1$ parallel edges.

bridge graph $B_\Delta$ with degree $\Delta \geq 2$ of Figure 3.1, for which

\[(3.2) \quad \mu(L) = \frac{1}{2}(\sqrt{5} + 1), \quad \mu(H) = \sqrt{2 + \sqrt{2}}, \quad \mu(B_\Delta) = \sqrt{\Delta - 1}.\]

See [2, p. 184] and [8] for the first two calculations. There is an extensive literature devoted to self-avoiding walks, including numerical upper and lower bounds for connective constants, of which we mention [1, 5, 15, 18].

Proof of Theorem 3.1. We adapt and extend an argument of [14]. First, we have in the usual way that

\[(3.3) \quad \sigma_{m+n}(v) \leq \sigma_m(v)\sigma_n,\]

where $\sigma_n = \sup_{v \in V} \sigma_n(v)$. Therefore, $\sigma_{m+n} \leq \sigma_m\sigma_n$, whence the limit $\mu$ exists in (2.1). We note in passing that

\[(3.4) \quad \sigma_n \geq \mu^n, \quad n \geq 1.\]

For $\tau > \mu$, there exists $C = C(\tau) < \infty$ such that

\[(3.5) \quad \sigma_n \leq C\tau^n, \quad n \geq 0.\]

Let $u, v$ be neighbours joined by an edge $e$. Let $\pi$ be an $n$-step SAW from $u$. Either $\pi$ visits $v$, or it does not.

1. If $\pi$ does not visit $v$, we prepend $e$ to obtain an $(n + 1)$-step SAW from $v$.
2. If $\pi$ visits $v$ after a number $m < n$ steps, we break $\pi$ after $m - 1$ steps, and prepend $e$ to the first subpath to obtain two SAWs from $v$: one of length $m$ and the other of length $n - m$. 
3. If \( \pi \) visits \( v \) after \( n \) steps, we remove the final edge and prepend \( e \) to obtain an \( n \)-step SAW from \( v \).

It follows that

\[
\sigma_n(u) \leq \sigma_{n+1}(v) + \sum_{m=1}^{n-1} \sigma_m(v)\sigma_{n-m}(v) + \sigma_n(v).
\]

Suppose now that \( \overline{\mu}(v) < \infty \), and let \( \tau > \overline{\mu}(v) \). There exists \( C = C(\tau) < \infty \) such that

\[
\sigma_k(v) \leq C\tau^k, \quad k \geq 0.
\]

By (3.6),

\[
\sigma_n(u) \leq C\tau^n(\tau + nC + 1).
\]

Hence, \( \overline{\mu}(u) \leq \tau \) and therefore \( \overline{\mu}(u) \leq \overline{\mu}(v) \). Part (a) follows since \( G \) is connected and undirected.

We turn to part (b). Let \( \tau > \mu \). By (3.3)–(3.5), there exists \( C = C(\tau) < \infty \) such that

\[
\sigma_{i+j}(u) \leq C\sigma_i(u)\tau^j, \quad u \in V, \ i, j \geq 0.
\]

Set \( n = 2k \) in (3.6), and break the sum into two parts depending on whether or not \( m \leq k \). By (3.6) and (3.9),

\[
\sigma_{2k}(u) \leq C\sigma_k(v)(\tau^{k+1} + 2kC\tau^k + \tau^k).
\]

Therefore, \( \mu(u)^2 \leq \mu(v)\tau \), so that \( \mu(u)^2 \leq \overline{\mu}(v)\mu \). Assume that \( u \) satisfies \( \overline{\mu}(u) = \mu \). Then \( \overline{\mu}(v) = \mu \), and the claim follows by iteration. \( \square \)

4. Connective constants of regular graphs

The graph \( G \) is regular (or \( \Delta \)-regular) if every vertex has the same degree \( \Delta \). A 3-regular graph is called cubic. In this section, we investigate bounds for the connective constants of infinite regular graphs. The optimal universal lower bound, even restricted to quasi-transitive graphs, is of course the trivial bound \( \mu \geq 1 \). This is achieved when \( \Delta = 3,4 \) by the graphs of Figure 4.1, and by similar constructions for \( \Delta \geq 5 \). Improved bounds may be proved when \( G \) is assumed vertex-transitive.

The main result of this paper, Theorem 1.1 is included in the following theorem, of which the upper bound on \( \mu(G) \) is already well known.
Figure 4.1. An infinite line may be decorated in order to obtain regular graphs of degree 3 and 4. Similar constructions yield regular graphs with arbitrary degree $\Delta$ and connective constant 1.

**Theorem 4.1.** Let $\Delta \geq 2$, and let $G$ be an infinite, connected, $\Delta$-regular, vertex-transitive graph. We have $\mu(G) \leq \Delta - 1$, and in addition $\mu(G) \geq \sqrt{\Delta - 1}$ if either

(a) $G$ is simple, or
(b) $G$ is non-simple and $\Delta \leq 4$.

Part (a) answers a question posed by Itai Benjamini (personal communication). We ask whether the lower bound is strict for simple graphs, and whether part (b) may be extended to larger values of $\Delta$. Proofs of theorems in this section are found in Section 5.

For a graph satisfying the initial conditions of Theorem 4.1, we have by (2.1) and Theorem 3.1 that $\mu(v) = \overline{\mu}(v) = \mu$ for all $v \in V$. The Cayley graph (see [3]) of an infinite group with finitely many generators satisfies the hypothesis of Theorem 4.1(a). If the assumption of vertex-transitivity is weakened to quasi-transitivity, the best lower bound is $\mu \geq 1$, as illustrated in Figure 4.1.

The upper bound of Theorem 4.1 is an equality for the $\Delta$-regular tree $T_\Delta$, but is strict for non-trees, even within the larger class of quasi-transitive graphs. We prove the slightly more general fact following, thereby extending an earlier result of Bode [6, Sect. 2.2] for quotients of free groups.

**Theorem 4.2.** Let $G = (V, E)$ be an infinite, connected, quasi-transitive graph (possibly with multiple edges), and let $\Delta \geq 3$. We have that $\mu(G) < \Delta - 1$ if either

(a) $G$ is $\Delta$-regular and contains a cycle, or
(b) $\deg(v) \leq \Delta$ for all $v \in V$, and there exists $w \in V$ with $\deg(w) \leq \Delta - 1$.

It is a natural problem to decide when the connective constant of a graph decreases strictly as further cycles are added. Theorem 4.2 is a step in this direction. When the graphs are required to be regular, this
question may be phrased in terms of graphs and quotient graphs, and it is considered in [13].

We shall deduce Theorem 4.1 from the stronger Theorem 4.3 following. The latter assumes a certain condition which we introduce next. This condition plays a role in excluding the graphs of Figure 4.1. It is technical, but is satisfied by a variety of graphs of interest.

Let \( G = (V, E) \) be an infinite, connected, \( \Delta \)-regular graph, possibly with multiple edges. For distinct edges \( e, e' \in E \) with a common vertex \( w \in V \), a SAW is said to traverse the triple \( ewe' \) if it contains the mid-edge \( e \) followed consecutively by the vertex \( w \) and the mid-edge \( e' \).

For \( v \in V \), let \( I(v) \) be the set of infinite SAWs from \( v \), and \( I(e) \) the corresponding set starting at the mid-edge of \( e \in E \). Let \( \pi \in I(v) \), let \( ewe' \) be a triple traversed by \( \pi \), and write \( \pi_w \) for the finite subwalk of \( \pi \) between \( v \) and \( w \). Let \( e'' \neq e', e'' \) be an edge incident to \( w \). We colour \( e'' \) blue if there exists \( \pi'' \in I(v) \) that follows \( \pi_w \) to \( w \) and then takes edge \( e'' \), and we colour \( e'' \) red otherwise. Let \( R_{\pi,w} = \{e_j : j = 1, 2, \ldots, r\} \) be the set of red edges corresponding to the pair \( (\pi, w) \).

We make two notes. First, an edge of the form \( \langle u, w \rangle \) with \( u \in \pi_w \) can be red when seen from \( w \) and blue when seen from \( u \). Thus, correctly speaking, colour is a property of a directed edge. We shall take care over this when necessary. Secondly, suppose there is a group of two or more parallel edges \( \langle w, w' \rangle \) with \( w' \notin \pi \). Then all such edges have the same colour. They are all blue if and only if there exists \( \pi'' \in I(v) \) that follows \( \pi_w \) to \( w \) and then takes one of these edges.

The vertex \( v \in V \) is said to satisfy condition \( \Pi_v \) if, for all \( \pi \in I(v) \) and all triples \( ewe' \) traversed by \( \pi \), there exists a set \( F(\pi, w) = \{f_j = \langle x_j, y_j \rangle : j = 1, 2, \ldots, |R_{\pi,w}|\} \) of distinct edges of \( G \) such that, for \( 1 \leq j \leq |R_{\pi,w}| \),

(a) \( y_j \in \pi_w, y_j \neq w \),
(b) there exists a SAW from \( w \) to \( x_j \) with first edge \( e_j \), that is vertex-disjoint from \( \pi_w \) except at its starting vertex \( w \).

The graph \( G \) is said to satisfy condition \( \Pi \) if every vertex \( v \) satisfies condition \( \Pi_v \). The set \( F(\pi, w) \) is permitted to contain parallel edges. By reversing the SAWs in (b) above, we see that every edge \( \langle x_j, y_j \rangle \in F(\pi, w) \) is blue when seen from \( y_j \). Note that \( F(\pi, v) = \emptyset \) for \( \pi \in I(v) \).

Condition \( \Pi_v \) may be expressed in a simpler form for cubic graphs (with \( \Delta = 3 \)). In this case, for each pair \( (\pi, w) \) there exists at most one red edge. Therefore, \( \Pi_v \) is equivalent to the following: for every \( \pi \in I(v) \) and every triple \( ewe' \) traversed by \( \pi \), there exists \( \pi'' \in I(e'') \) beginning \( e''w'' \), where \( e'' = \langle w, w'' \rangle \) is the third edge incident with \( w \).
It is thus sufficient for a cubic graph $G$ that every vertex lies in some doubly-infinite self-avoiding walk of $G$.

**Theorem 4.3.** Let $\Delta \geq 2$, and let $G = (V, E)$ be an infinite, connected $\Delta$-regular graph. If $v \in V$ satisfies condition $\Pi_v$, we have $\mu(v) \geq \sqrt{\Delta - 1}$. The bridge graph $B_\Delta$ satisfies condition $\Pi$, and $\mu(v) = \mu = \sqrt{\Delta - 1}$ for all vertices $v$.

It is trivial that the $\Delta$-regular tree $T_\Delta$ satisfies condition $\Pi$ and has connective constant $\Delta - 1$, and it was noted in (3.1) that $\Delta - 1$ is an upper bound for connective constants of $\Delta$-regular graphs. Let $\Delta \geq 2$ and $\sqrt{\Delta - 1} \leq \rho \leq \Delta - 1$. By replacing the edges of $T_\Delta$ by finite segments of the bridge graph $B_\Delta$, one may construct graphs satisfying condition $\Pi$ with connective constant $\rho$. Therefore, the set of connective constants of infinite, connected, $\Delta$-regular graphs satisfying condition $\Pi$ is exactly the closed interval $[\sqrt{\Delta - 1}, \Delta - 1]$.

5. **Proofs of Theorems 4.1–4.3**

**Proof of Theorem 4.3.** Let $G$ satisfy the given conditions. A finite SAW is called *extendable* if it is the starting sequence of some infinite SAW. Let $v \in V$ satisfy condition $\Pi_v$, and let $\bar{\sigma}_n$ be the number of extendable $n$-step SAWs from $v$. We claim that

$$\liminf_{n \to \infty} \frac{\bar{\sigma}_n^{1/n}}{n} \geq \sqrt{\Delta - 1},$$

from which the inequality of the theorem follows. The claim is trivial when $\Delta = 2$, and we assume henceforth that $\Delta \geq 3$.

Let $\pi = v_0e_0v_1 \cdots e_{2n-1}v_{2n}$ be an extendable $2n$-step SAW from $v_0 = v$, and, for convenience, augment $\pi$ with a mid-edge $e_{-1} (\neq e_0)$ incident to $v_0$. Thus, $\pi$ traverses the triples $e_{s-1}v_se_s$ for $0 \leq s < 2n$. Let $r_s$ and $b_s$ be the numbers of red and blue edges, respectively, seen from $v_s$, so
that

\( r_s + b_s = \Delta - 2, \quad 0 \leq s < 2n. \)

We claim that

\[ \sum_{s=0}^{2n-1} b_s \geq n(\Delta - 2), \]

and the proof of this follows.

For \( 0 \leq s < 2n \), let \( F_s = F(\pi, v_s) \), and recall that \( F(\pi, v_0) = \emptyset \).

We claim that \( F_s \cap F_t = \emptyset \) for \( s \neq t \). Suppose on the contrary that \( 0 \leq s < t < 2n \) and \( f \in F_s \cap F_t \) for some edge \( f = \langle x, y \rangle \) with \( y = v_u \) and \( u < s \). See Figure 5.1. There exists a SAW \( \omega_s \) from \( v_s \) to \( x \) such that: (i) the first edge of \( \omega_s \), denoted \( e_s \), is red, and (ii) \( \omega_s \) is vertex-disjoint from \( \pi_{v_s} \) except at \( v_s \). Similarly, there exists a SAW \( \omega_t \) from \( v_t \) to \( x \) whose first edge \( e_t \) is red, and which is vertex-disjoint from \( \pi_t \) except at \( v_t \). Let \( z \) be the earliest vertex of \( \omega_s \) lying in \( \omega_t \). Consider the infinite SAW \( \omega' \) that starts at \( v_s \), takes edge \( e_s \), follows \( \omega_s \) to \( z \), then \( \omega_t \) and \( e_t \) backwards to \( v_t \), and then follows \( \pi \setminus \pi_{v_t} \). Thus, \( \omega' \) is an infinite SAW starting with \( v_se_s \) that is vertex-disjoint from \( \pi_{v_s} \) except at \( v_s \). This contradicts the colour of \( e_s \) (seen from \( v_s \)), and we deduce that \( F_s \cap F_t = \emptyset \) as claimed.

Figure 5.1. An illustration of the proof that \( F_s \cap F_t = \emptyset \).

Now,

\[ \sum_{s=0}^{2n-1} b_s \geq \sum_{s=0}^{2n-1} |F_s| = \sum_{s=0}^{2n-1} r_s. \]

The total number of blue/red edges is \( 2n(\Delta - 2) \), and (5.3) follows.

We show next that (5.3) implies the claim of the theorem. A branch of \( \pi \) (with root \( x \)) is an edge \( e = \langle x, y \rangle \) such that \( x \in \pi \), \( x \neq v_{2n} \), \( e \notin \pi \), and the path \( xey \) lies in some \( \pi' \in I(v) \). A set of branches with the same root is called a group. By (5.3), \( \pi \) has at least \( n(\Delta - 2) \) branches, namely the blue edges. Each of these branches gives rise to a further extendable \( 2n \)-step SAW from \( v \), and similarly every such SAW has at least \( n(\Delta - 2) \) such branches. We wish to understand how to group
the branches on these walks in order to minimize the total number of ensuing $2n$-step SAWs.

Let $B = \alpha(\Delta - 2) + \beta$ with $0 \leq \beta < \Delta - 2$, and let $\pi$ be an extendable $2n$-step SAW from $v$, as above. Suppose that there are exactly $B$ branches along every ensuing (extendable) $2n$-step SAW $\pi'$, and that no vertex of such a $\pi'$ is the endvertex of more than $\Delta - 2$ branches. If the group of branches of $\pi$ closest to $v$ has size $\beta$, and all other groups have size $\Delta - 2$, the number of ensuing $2n$-step SAWs is $g(B) := (\beta + 1)(\Delta - 1)^\alpha$. It will suffice to show that, if every such $2n$-step SAW has exactly $B$ branches, then the total number of SAWs is at least $g(B)$. We prove this by induction on $B$.

The claim is trivially true when $B = 1$, since both numbers then equal 2. Suppose $B_0 \geq 1$ is such that the claim is true for $B \leq B_0$, and consider the case $B = B_0 + 1$. Let $B = \alpha(\Delta - 2) + \beta$ as above. Pick $\pi$ as above, and suppose the first group of branches along $\pi$ has size $\gamma$ for some $\gamma$ satisfying $1 \leq \gamma \leq \Delta - 2$.

There are two cases depending on whether or not $\gamma \leq \beta$. Assume first that $\gamma \leq \beta$. The number of SAWs is at least $(\gamma + 1)g(B - \gamma)$, which satisfies

$$(\gamma + 1)g(B - \gamma) = (\gamma + 1)(\beta - \gamma + 1)(\Delta - 1)^\alpha \geq g(B),$$

as required. In the second case ($\gamma > \beta$), the corresponding inequality

$$(\gamma + 1)g(B - \gamma) = (\gamma + 1)((\Delta - 2) + \beta - \gamma + 1)(\Delta - 1)^{\alpha - 1} \geq g(B)$$

is quickly checked (since the middle expression is an upwards pointing quadratic in $\gamma$, it suffices to check the two extremal cases $\gamma = \beta + 1, \Delta - 2$), and the induction is complete.

With $B \geq n(\Delta - 2)$, we find that $\sigma_{2n} \geq (\Delta - 1)^n$, whence

$$\liminf_{n \to \infty} \frac{\sigma_{2n}}{n} \geq \Delta - 1,$$

and (5.1) follows since $\sigma_k$ is non-decreasing in $k$.

Let $\Delta \geq 2$. It is easily seen that the bridge graph $B_\Delta$ satisfies condition $\Pi$ and has connective constant $\sqrt{\Delta - 1}$, as in (3.2) \hfill \Box

Proof of Theorem 4.1. The upper bound for $\mu(G)$ is as in (3.1).

(a) Let $G = (V, E)$ satisfy the given conditions. We claim that, for $v \in V$, there exist $\Delta$ edge-disjoint infinite SAWs from $v$. It follows that $G$ satisfies condition $\Pi$, and hence part (a).

The claim is proved as follows. Let $\lambda_1 = \lambda_1(G)$ be the least number of edges whose removal disconnects $G$ into components at least one of which is finite. By [4, Lemma 3.3] (see also [17, Chap. 12, Prob. 14]), we have that $\lambda_1 = \Delta$. It is a consequence of Menger’s theorem
that there exist $\lambda_f$ edge-disjoint infinite SAWs from $v$. A sketch of this presumably standard fact follows. Let $n \geq 1$, and let $B_n$ be the graph obtained from $G$ by identifying all vertices distance $n + 1$ or more from $v$. The identified vertex is denoted $\partial B_n$. Since $v$ has degree $\Delta$ and $\lambda_f = \Delta$, the minimum number of edges whose removal disconnects $v$ from $\partial B_n$ is $\Delta$. By Menger’s theorem (see [7, Sect. 3.3]), there exist $\Delta$ edge-disjoint SAWs from $v$ to $\partial B_n$. Therefore, for all $n$, $G$ contains $\Delta$ edge-disjoint $n$-step SAWs from $v$. Since $G$ is locally finite, this implies the above claim.

(b) When $\Delta = 2$, $G$ is simple. If $\Delta = 3$ and $G$ is non-simple, it is immediate that every $v$ has property $\Pi_v$, and the claim follows by Theorem 4.3. Suppose $\Delta = 4$. There are three types of non-simple graph, depending on the groupings of the parallel edges incident to a given vertex. By consideration of these types, we see that only one type merits a detailed argument, namely that in which each vertex is adjacent to exactly three other vertices, and we restrict ourselves henceforth to this case.

Two paths from $w \in V$ are called vertex-disjoint if $w$ is their unique common vertex. Let $\pi \in I(v)$, with vertex-sequence $(v, v_1, v_2, \ldots)$. Then $v_n$ is the endpoint of two vertex-disjoint SAWs of respective lengths $n$ and $\infty$. By vertex-transitivity, for every $n \geq 1$ and $w \in V$, $w$ is the endpoint of two vertex-disjoint SAWs of respective lengths $n$ and $\infty$. Since $G$ is locally finite, every $w \in V$ is the endpoint of two vertex-disjoint infinite SAWs. We write the last statement as $v \implies \infty$.

Let $\pi \in I(v)$, $w = v_k$ with $k \geq 1$, and consider the triple $ewe'$ traversed by $\pi$. By assumption, $w$ has three neighbours $w_1, w_2, w_3$ in $G$, labelled in such a way that $w_1 = v_{k-1}$ and $w_2 = v_{k+1}$. For some $i$, there are two parallel edges of the form $\langle w, w_i \rangle$, as illustrated in Figure 5.2.

![Figure 5.2](image)

**Figure 5.2.** The three cases in the proof Theorem 4.1(b).

There are several cases to consider. If $w_3 \in \pi$, say $w_3 = v_M$, any edge $\langle w, w_3 \rangle$ is red if $M < k$ and blue otherwise. The situation is more interesting if $w_3 \notin \pi$, and we assume this henceforth.

Consider the first case in Figure 5.2 (the second case is similar). The edge $e_1 = \langle w, w_1 \rangle$ not in $\pi$ is red (seen from $w$), and contributes itself
to the set $F(\pi, w)$. Suppose $e_3 = \langle w, w_3 \rangle$ is red (if it is blue, there is nothing to prove). Since $w_3 \Rightarrow \infty$, there exists an infinite SAW $\nu$ from $w_3$ not using $e_3$. Since $e_3$ is assumed red, there exists a first vertex $z$ of $\nu$ lying in $\pi$, and furthermore $z = v_K$ for some $K < k$. We add to $F(\pi, w)$ the last edge of $\nu$ before $z$.

Consider the third case in Figure 5.2, with parallel edges $e'_3 = \langle w, w_3 \rangle$, $e''_3 = \langle w, w_3 \rangle$. Since $e'_3$ and $e''_3$ have the same colour we may restrict ourselves to the case when both are red. Since $w_3 \Rightarrow \infty$, there exists an infinite SAW $\nu$ from $w_3$ using neither $e'_3$ nor $e''_3$. Since $e'_3$ and $e''_3$ are assumed red, there exists an earliest vertex $v_K$ of $\nu$ lying in $\pi$, with $K < k$. Write $\nu'$ for the sub-path of $\nu$ that terminates at $v_K$, and $f(\nu')$ for the final edge of $\nu'$.

Let $g = \langle w_3, x \rangle$ be the edge incident to $w_3$ other than $e'_3$, $e''_3$, and the first edge of $\nu$. We construct a path $\rho$ from $w_3$ with first edge $g$, as follows. Suppose $\rho$ has been found up to some vertex $z$.

1. If $z$ has been visited earlier by $\rho$, we exit $z$ along the unique edge not previously traversed by $\rho$. Such an edge exists since $G$ is 4-regular.
2. If $z$ lies in $\nu'$, we exit $z$ along the unique edge lying in neither $\nu'$ nor the prior part of $\rho$.
3. If $z \in \pi$, say $z = v_L$, we stop the construction, and write $f(\rho)$ for the final edge traversed.

Since $e'_3$ and $e''_3$ are red, Case 3 occurs for some $L < k$. By construction, $\rho$ and $\nu'$ are edge-disjoint, whence $f(\rho) \neq f(\nu')$. Corresponding to the two red edges $e'_3$, $e''_3$, we have the required set $F(\pi, w) = \{ f(\nu'), f(\rho) \}$.

In conclusion, every $v \in V$ has property $\Pi_v$, and the claim follows by Theorem 4.3.

\textbf{Proof of Theorem 4.2.} Let $u \in V$ and let $e \in E$ be incident to $u$. Let $\sigma_n(u, e)$ be the number of $n$-step SAWs from $u$ that do not traverse $e$. We shall prove, subject to either (a) or (b), that there exists $N = N(G) \geq 3$, such that

\begin{equation}
\sigma_N(u, e) \leq (\Delta - 1)^N - 1 \quad \text{for all such pairs } u, e.
\end{equation}

(5.4)

Assume first that (a) holds. By quasi-transitivity, there exist $M, l \in \mathbb{N}$ and a cycle $\rho$ of length $l$ such that, for $v \in V$, there exist $w \in V$ and $\alpha \in \text{Aut}(G)$ such that $d_G(v, w) < M$ and

\begin{equation}
w \in \alpha(\rho).
\end{equation}

(5.5)

Let $C(u, e)$ be the subset of $V$ reachable from $u$ along paths not using $e$. If $|C(u, e)| < \infty$, then $\sigma_n(u, e) = 0$ for large $n$, whence (5.4) holds for all $N$ larger than some $N(u, e)$. Assume that $|C(u, e)| = \infty$. Let
\( \pi = (\pi_0, \pi_1, \ldots) \) be an infinite SAW from \( u \) not using \( e \). This walk has a first vertex, \( \pi_R \) say, lying at distance \( 4M \) from \( u \). By the definition of \( M \), there exists \( k = k(u, e, M) \) satisfying \( R - M \leq k \leq R + M \), and a \( k \)-step SAW \( \pi' \) from \( u \) not using \( e \), such that \( \pi' \) has final endpoint \( w' \) lying in \( \alpha'(\rho) \) for some \( \alpha' \in \text{Aut}(G) \). We may represent the set of SAWs from \( u \), not using \( e \), as a subtree of the rooted tree of degree \( \Delta \) (excepting the root, which has degree \( \Delta - 1 \)). By counting the number of paths in that tree, we deduce that, for \( N \geq N_0 := k + l + 1 \), the number of such \( N \)-step walks is no greater than \( (\Delta - 1)^N - 1 \).

Since \( G \) is quasi-transitive, \( N_0 < \infty \) may be picked uniformly in \( u, e \). Inequality (5.4) is proved in case (a).

If (b) holds, condition (5.5) is replaced by \( \deg(w) \leq \Delta - 1 \), and the conclusion above is valid for \( N \geq k + 2 \). For both cases (a) and (b), (5.4) is proved.

By considering the last edge traversed by a \( (k - 1)N \)-step SAW from \( v \), we have that

\[
\sigma_{kN}(v) \leq \sigma_{(k-1)N}(v) \left[ (\Delta - 1)^N - 1 \right], \quad k \geq 2,
\]

and, furthermore, \( \sigma_N(v) \leq \Delta \left[ (\Delta - 1)^N - 1 \right] \). Therefore,

\[
\mu = \lim_{n \to \infty} \sigma_n(v)^{1/n} \leq \left[ (\Delta - 1)^N - 1 \right]^{1/N} < \Delta - 1,
\]

and the theorem is proved. \( \square \)

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