8-28-2009

Contact Process in a Wedge

J. Theodore Cox
Syracuse University

Nevena Maric
University of Missouri - St Louis

Rinaldo Schinazi
University of Colorado at Colorado Springs

Contact process in a wedge

J. Theodore Cox*
Syracuse University

Nevena Marić†
University of Missouri - St. Louis

Rinaldo Schinazi‡
University of Colorado - Colorado Springs

August 28, 2009

Abstract

We prove that the supercritical one-dimensional contact process survives in certain wedge-like space-time regions, and that when it survives it couples with the unrestricted contact process started from its upper invariant measure. As an application we show that a type of weak coexistence is possible in the nearest-neighbor "grass-bushes-trees" successional model introduced in [3].

Key words: contact process, grass-bushes-trees
AMS Classification: Primary: 60K35; Secondary: 82B43

1 Introduction

The contact process of Harris (introduced in [5]) is a well known model of infection spread by contact. The one-dimensional model is a continuous time Markov process ξ_t on $\{0,1\}^{\mathbb{Z}}$. For $x \in \mathbb{Z}$, $\xi_t(x) = 1$ means the individual at site x is infected at time t while $\xi_t(x) = 0$ means the individual is healthy. Infected individuals recover from their infection after an exponential time with mean 1, independently of everything else. Healthy individuals become infected at a rate proportional to the number of infected neighbors. Alternatively, individuals (1's) die at rate one and give birth onto neighboring empty sites (0's) at rate λ. If we let $n_i(x,\xi) = \sum_{y:|y-x|=1} 1\{\xi(y) = i\}$, and $\lambda \geq 0$ the infection parameter, then the transitions at x in state ξ are

$$1 \to 0 \text{ at rate } 1 \quad \text{and} \quad 0 \to 1 \text{ at rate } \lambda n_1(x,\xi)\,. \tag{1}$$

When convenient we will identify $\xi \in \{0,1\}^{\mathbb{Z}}$ with $\{x : \xi(x) = 1\}$, and use the notation $\|\xi\|_i = \sum_x 1\{\xi(x) = i\}$.

*Supported in part by NSF Grant No. 0803517
†Supported in part by NSF Grant No. 0803517
‡Supported in part by NSF Grant No. 0701396

Let ξ_t^0 denote the contact process with initial state $\xi_0^0 = \{0\}$. The critical value λ_c is defined by

$$\lambda_c = \inf\{\lambda \geq 0 : P(\xi_t^0 \neq \emptyset \text{ for all } t \geq 0) > 0\}\,. \tag{2}$$

It is well known that $0 < \lambda_c < \infty$, and that in the supercritical case $\lambda > \lambda_c$ there is a unique stationary distribution ν for ξ_t, called the upper invariant measure, with the property

$$\nu\big(\xi : \|\xi\|_1 = \infty\big) = 1\,.$$

There are also well-defined "edge speeds." Let ξ_0^- (ξ_0^+) be the initial state given by $\xi_0^- = \mathbb{Z}^-$ ($\xi_0^+ = \mathbb{Z}^+$), and define the edge processes

$$r_t = \max\{x : \xi_t^-(x) = 1\} \text{ and } l_t = \min\{x : \xi_t^+(x) = 1\}\,. \tag{3}$$

There is a strictly increasing function $\alpha : (\lambda_c, \infty) \to (0, \infty)$ such that for $\lambda > \lambda_c$

$$\lim_{t\to\infty} \frac{r_t}{t} = \alpha(\lambda) \text{ and } \lim_{t\to\infty} \frac{l_t}{t} = -\alpha(\lambda) \quad a.s. \tag{4}$$

All of the above facts are contained in Chapter VI of [6] and Part I of [7].

We are interested in contact processes for which the infection is restricted to certain space-time regions. For $\mathcal{W} \subset \mathbb{Z} \times [0, \infty)$ define the $\mathcal{W}$-restricted contact process $\xi_t^{\mathcal{W}}$ as follows. First, set $\xi_t^{\mathcal{W}}(x) = 0$ for all $(x, t) \notin \mathcal{W}$. Second, for $(x, t) \in \mathcal{W}$, replace (1) with

$$1 \to 0 \text{ at rate } 1 \quad \text{ and } \quad 0 \to 1 \text{ at rate } \lambda \sum_{y:|y-x|=1} \xi(y) 1_{\mathcal{W}}(y, t)\,, \tag{5}$$

so that infection spreads only between sites in the wedge. We will give an explicit *graphical construction* of $\xi_t^{\mathcal{W}}$ in Section 2.

For $0 < \alpha_l < \alpha_r < \infty$ and $M \geq 0$ define the "wedges" $\mathcal{W} = \mathcal{W}(\alpha_l, \alpha_r, M)$ by

$$\mathcal{W} = \{(x, t) \in \mathbb{Z} \times [0, \infty) : \alpha_l t \leq x \leq M + \alpha_r t\}\,. \tag{6}$$

In view of (4), we will impose the conditions

$$\lambda > \lambda_c \text{ and } 0 < \alpha_l < \alpha_r < \alpha(\lambda)\,. \tag{7}$$

Our first result is that survival in wedges is possible.

Theorem 1. *Assume* (7) *holds,* $\mathcal{W} = \mathcal{W}(\alpha_l, \alpha_r, M)$*, and* $\xi_0^{\mathcal{W}} = [0, M] \cap \mathbb{Z}$*. Then*

$$\lim_{M\to\infty} P(\xi_t^{\mathcal{W}} \neq \emptyset \textit{ for all } t \geq 0) = 1\,. \tag{8}$$

When $\xi_t^{\mathcal{W}}$ survives it looks like the unrestricted contact process in equilibrium. To state this more precisely, let

$$r_t^{\mathcal{W}} = \max\{x : \xi_t^{\mathcal{W}}(x) = 1\} \text{ and } l_t^{\mathcal{W}} = \min\{x : \xi_t^{\mathcal{W}}(x) = 1\}\,, \tag{9}$$

and let ξ_t^ν denote the contact process started in its upper invariant measure ν.

Theorem 2. *Assume (7), $\mathcal{W} = \mathcal{W}(\alpha_l, \alpha_r, M)$, and $\xi_0^{\mathcal{W}} = [0, M] \cap \mathbb{Z}$. On the event $\{\xi_t^{\mathcal{W}} \neq \emptyset$ for all $t \geq 0\}$,*

$$\lim_{t\to\infty} \frac{r_t^{\mathcal{W}}}{t} = \alpha_r \text{ and } \lim_{t\to\infty} \frac{l_t^{\mathcal{W}}}{t} = \alpha_l \text{ a.s.} \tag{10}$$

Furthermore, $\xi_t^{\mathcal{W}}$ and ξ_t^{ν} can be coupled so that on the event $\{\xi_t^{\mathcal{W}} \neq \emptyset$ for all $t \geq 0\}$,

$$\xi_t^{\mathcal{W}}(x) = \xi_t^{\nu}(x) \text{ for all } x \in [l_t^{\mathcal{W}}, r_t^{\mathcal{W}}] \text{ for all large } t \text{ a.s.} \tag{11}$$

Remark 3. *By standard arguments using exponential estimates, $|\xi_t^{\nu} \cap [at, bt]| \to \infty$ as $t \to \infty$ with probability one for any $a < b$ (see Theorem VI.3.33 in [6]). Therefore Theorem 2 implies that when $\xi_t^{\mathcal{W}}$ survives, $|\xi_t^{\mathcal{W}}| \to \infty$ a.s.*

Theorem 1 can be used to obtain information about the "grass-bushes-trees" model (GBT) of [3]. In this model sites are either empty (0), occupied by a bush (1) or occupied by a tree (2). Both 1's and 2's turn to 0's at rate one. The 2's give birth at rate λ_2 on top of 1's and 0's. The 1's give birth at rate λ_1 on top of 0's only, and hence are at a disadvantage compared to 2's. The state space for the process is $\{0, 1, 2\}^{\mathbb{Z}}$, and the nearest-neighbor version of the model makes transitions at x in state ζ

$$0 \to \begin{cases} 1 & \text{at rate } \lambda_1 n_1(x,\zeta) \\ 2 & \text{at rate } \lambda_2 n_2(x,\zeta) \end{cases} \qquad 1 \to \begin{cases} 0 & \text{at rate } 1 \\ 2 & \text{at rate } \lambda_2 n_2(x,\zeta) \end{cases} \qquad 2 \to 0 \text{ at rate } 1\,. \tag{12}$$

A natural question to ask is whether or not coexistence of 1's and 2's is possible. It was shown in [3] that coexistence is possible for a non-nearest neighbor version of the model and appropriate λ_i, where coexistence meant that ζ_t had a stationary distribution μ such that

$$\mu\Big(\zeta : \|\zeta\|_i = \infty \text{ for } i = 1, 2\}\Big) = 1\,. \tag{13}$$

It was also shown in [3] that there is no stationary distribution satisfying (13) in the nearest-neighbor case for *any* choice of the λ_i. Moreover, if there are infinitely many 2's initially then for each site there is a last time at which a 1 can be present. Nevertheless, it is a consequence of Theorem 1 and the construction used in its proof that a form of weak coexistence is possible, even starting from a single 1 and infinitely many 2's.

Corollary 4. *Let ζ_t be the GBT process with initial state ζ_0, where $\zeta_0(x) = 2$ for $x < 0$, $\zeta_0(0) = 1$ and $\zeta_0(x) = 0$ for $x > 0$. For all $\lambda_c < \lambda_2 < \lambda_1$,*

$$P\Big(\lim_{t\to\infty} \|\zeta_t\|_1 = \infty\Big) > 0\,. \tag{14}$$

The 2's spread to the right at rate $\alpha(\lambda_2)$, ignoring the 1's, while the 1's try to spread to the right at the faster rate $\alpha(\lambda_1)$. The 1's will be killed by 2's invading from the left, but Theorem 1 shows that they can survive with positive probability by moving off to the right in the space-time region free of 2's.

Remark 5. *(1) With a little more work one can use Theorem 2 to say more about the set of of 1's in ζ_t since it dominates wedge-restricted contact processes with positive probability. (2) Non-oriented percolation in various subsets of $\mathbb{Z}^d$ has been studied by others (e.g. see [4] and [1]), but as far as we are aware our results on oriented percolation are new.*

In Section 2 we give the standard graphical construction due to Harris, then prove Theorem 1 in Section 3, Theorem 2 in Section 4, and Corollary 4 in Section 5.

2 The graphical representation

For $x \in \mathbb{Z}$ let $\{T_n^x : n \geq 1\}$ be the arrival times of a Poisson process with rate 1, and for all pairs of nearest-neighbor sites x, y let $\{B_n^{x,y} : n \geq 1\}$ be the arrival times of a Poisson process with rate λ. The Poisson processes $T^x, B^{x,y}$, $x, y \in \mathbb{Z}$, are all independent. At the times T_n^x we put a δ at site x to indicate a death at x, and at the times $B_n^{x,y}$ we draw an arrow from x to y, indicating that a 1 at x will give birth to a 1 at y. For $0 \leq s < t$ and sites x, y we say that there is an active path up from (x, s) to (y, t) if there is a sequence of times $t_0 = s \leq t_1 < t_2 < \cdots < t_n \leq t_{n+1} = t$ and a sequence of sites $x_0 = x, x_1, \ldots, x_n = y$ such that

1. for $i = 1, 2 \ldots, n$, $|x_i - x_{i-1}| = 1$ and there is an arrow from x_{i-1} to x_i at time t_i
2. for $i = 0 \ldots, n$, the time segments $\{x_i\} \times [t_i, t_{i+1}]$ do not contain any δ's

By default there is always an active path up from (y, t) to (y, t). For a space-time region $\mathcal{W} \subset \mathbb{Z} \times [0, \infty)$ we define $\xi_t^{\mathcal{W}}$, the contact process restricted to $\mathcal{W}$, as follows. Given an initial state $\xi_0 \subset \{x : (x, 0) \subset \mathcal{W}\}$, set $\xi_t(y) = 0$ for all $(y, t) \notin \mathcal{W}$. If there is a site x with $\xi_0(x) = 1$ and an active path up from $(x, 0)$ to (y, t) lying entirely in $\mathcal{W}$ set $\xi_t^{\mathcal{W}}(y) = 1$, otherwise set $\xi_t^{\mathcal{W}}(y) = 0$. For $\mathcal{W} = \mathbb{Z} \times [0, \infty)$ we will write ξ_t and refer to it as the unrestricted process.

We may also construct the GBT process ζ_t with the above Poisson processes and the help of some additional independent coin flips. Fix $\lambda_c < \lambda_2 < \lambda_1$, and suppose $\lambda = \lambda_1$ in the construction just given. Independently of everything else, label the arrows determined by the B_n^{xy} with a "1-only" sign with probability $(\lambda_1 - \lambda_2)/\lambda_1$. Call an active path up from (x, s) to (y, t) a 2-path if none of its arrows are 1-only arrows. Given ζ_0, we may now construct ζ_t as follows. First, for all $t > 0$ and $x \in \mathbb{Z}$, put $\zeta_t(x) = 2$ if for some site y with $\zeta_0(y) = 2$ there is an active 2-path up from $(y, 0)$ to (x, t). Next, for all other (x, t) put $\zeta_t(x) = 1$ if for some site y with $\zeta_0(y) = 1$ there is an active path up from $(y, 0)$ to (x, t) with the property that no vertical segments in the path contain a point (z, u) such that $\zeta_u(z) = 2$. Otherwise set $\zeta_t(x) = 0$. A little thought shows that ζ_t is the GBT process with the rates given in (12). The process of 2's is a contact process with infection parameter λ_2, and in the absence of 2's, the process of 1's is a contact process with infection parameter λ_1.

3 Proof of Theorem 1

The space-time regions $\mathcal{Y}_{jk}$. We will modify somewhat the standard approach of constructing a mapping from appropriate space-time regions of the construction just given to an oriented-percolation model with the property that survival of the percolation process implies survival of the contact process. We will call the regions $\mathcal{Y}_{jk}$, they will be defined using the parallelograms of Section VI.3 of [6].

Let $\mathcal{L}$ be the lattice $\mathcal{L} = \{(j,k) \in \mathbb{Z}^2 : k \geq 0 \text{ and } j+k \text{ is even}\}$ with norm $\|(j,k)\| = 1/2(|j|+|k|)$. Fix $0 < \beta < \alpha/3$ and $M > 0$ so that $M\beta/2$ and $M\alpha$ are integers. Later we will set $\alpha = \alpha(\lambda)$ and take β small. For $(j,k) \in \mathcal{L}$, L_{jk} and R_{jk} are the "large" space-time parallelograms in $\mathbb{Z} \times [0,\infty)$ given by:

$$L_{jk} = M(j(\alpha-\beta),k) + L_{00}, \quad R_{jk} = M(j(\alpha-\beta),k) + R_{00}$$

where

$$\begin{aligned} L_{00} &= \{(x,t) \in \mathbb{Z} \times [0, M(1+\beta/\alpha)] : M\beta/2 \leq x + \alpha t \leq 3M\beta/2\} \\ R_{00} &= \{(x,t) \in \mathbb{Z} \times [0, M(1+\beta/\alpha)] : -3M\beta/2 \leq x - \alpha t \leq -M\beta/2\} \, . \end{aligned}$$

We will also need the "small" parallelograms

$$L_{jk}^{small} = M(j(\alpha-\beta),k) + L_{00}^{small}, \quad R_{jk}^{small} = M(j(\alpha-\beta),k) + R_{00}^{small}$$

where

$$\begin{aligned} L_{00}^{small} &= \{(x,t) \in \mathbb{Z} \times [0, M\frac{3\beta}{2\alpha}] : M\beta/2 \leq x + \alpha t \leq 3M\beta/2\} \\ R_{00}^{small} &= \{(x,t) \in \mathbb{Z} \times [0, M\frac{3\beta}{2\alpha}] : -3M\beta/2 \leq x - \alpha t \leq -M\beta/2\} \, . \end{aligned}$$

It is important to note that $L_{00}^{small} \subset L_{00}$, $R_{00}^{small} \subset R_{00}$, and

$$R_{jk} \cap L_{jk} = R_{jk} \cap L_{jk}^{small} = R_{jk}^{small} \cap L_{jk} \, ,$$

as shown in Figure 1.

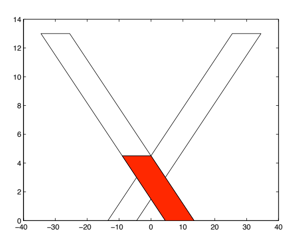


Figure 1: Large parallelograms L_{00} and R_{00}. The shaded region is L_{00}^{small}.

We can now define the new objects $\mathcal{Y}_{jk}$ which will be used to construct our oriented percolation process. As is the case with the parallelograms, the $\mathcal{Y}_{jk}$ will be certain translates of $\mathcal{Y}_{00}$, and depend on two fixed integers ℓ, d which satisfy $\ell \geq 2$ and $d \geq 0$ with $\ell > d$. We will form $\mathcal{Y}_{00}$ by sticking together ℓ big right parallelograms, connected with appropriate small left parallelograms, and then two branches of d and $d+1$ big left parallelograms connected by small right parallelograms. Figure 2 shows examples of $\mathcal{Y}_{00}$ with parameters $\ell = 5$ and $d = 0, 1, 2$. It seems simplest to define $\mathcal{Y}_{00}$ in stages, beginning with $\mathcal{Y}^0_{00} = R_{00}$.

1. Attach ℓ big right parallelograms with ℓ small parallelograms to connect them:

$$\mathcal{Y}^1_{00} = \mathcal{Y}^0_{00} \cup \Big(\bigcup_{i=1}^{\ell} (R_{ii} \cup L^{small}_{ii}) \Big) .$$

2. Attach one big left parallelogram: $\mathcal{Y}^2_{00} = \mathcal{Y}^1_{00} \cup L_{\ell,\ell}$.

3. If $d = 0$ set $\mathcal{Y}_{00} = \mathcal{Y}^2_{00}$. If $d \geq 1$, attach another big left parallelogram:

$$\mathcal{Y}^3_{00} = \mathcal{Y}^2_{00} \cup L_{\ell+1,\ell+1} \ .$$

4. If $d = 1$, attach another big left and small right parallelogram:

$$\mathcal{Y}^4_{00} = \mathcal{Y}^3_{00} \cup (L_{\ell-1,\ell+1} \cup R^{small}_{\ell-1,\ell+1})$$

   and set $\mathcal{Y}_{00} = \mathcal{Y}^4_{00}$. If $d \geq 2$, attach two branches, to reach "height" $\ell + d + 1$, of big left parallelograms with small right parallelograms as connectors:

$$\mathcal{Y}^4_{00} = \mathcal{Y}^3_{00} \cup \Big(\bigcup_{i=0}^{d-1} (L_{\ell-i,\ell+i} \cup R^{small}_{\ell-i,\ell+i}) \cup (L_{\ell+1-i,\ell+1+i} \cup R^{small}_{\ell+1-i,\ell+1+i}) \Big) .$$

5. If $d \geq 2$, attach a final big left parallelogram and small right parallelogram:

$$\mathcal{Y}^5_{00} = \mathcal{Y}^4_{00} \cup L_{\ell-d,\ell+d} \cup R^{small}_{\ell-d,\ell+d}$$

   and put $\mathcal{Y}_{00} = \mathcal{Y}^5_{00}$.

Having defined $\mathcal{Y}_{00}$ we set

$$\mathcal{Y}_{jk} = M\big([k(\ell - d) + j](\alpha - \beta), k(\ell + d + 1)\big) + \mathcal{Y}_{00}\,,\ (j, k) \in \mathcal{L}\,.$$

The percolation variables U_{jk}. Let $\mathcal{O}_{jk}$ be the event that for every parallelogram $\mathcal{P}$ in $\mathcal{Y}_{jk}$ there is an active path in the graphical representation of the contact process which stays entirely in $\mathcal{P}$ and connects some point in the bottom edge of $\mathcal{P}$ to some point in the the top edge of $\mathcal{P}$. Thus on $\mathcal{O}_{jk}$ there is some point in the bottom edge of $\mathcal{Y}_{jk}$ with the property that there are active paths in $\mathcal{Y}_{jk}$ connecting this point to the top edge of every parallelogram in $\mathcal{Y}_{jk}$, and in particular to the top edges of the two top parallelograms $\mathcal{Y}_{jk}$. This means that on $\mathcal{O}_{jk}$ there is a point in the bottom edge of $\mathcal{Y}_{jk}$ and active paths in $\mathcal{Y}_{jk}$ connecting this point to the bottom edges of both $\mathcal{Y}_{j-1,k+1}$ and $\mathcal{Y}_{j+1,k+1}$.

It is a consequence of Lemma VI.3.17 in [6] that $P(\mathcal{O}_{00})$ is close to 1 for large M.

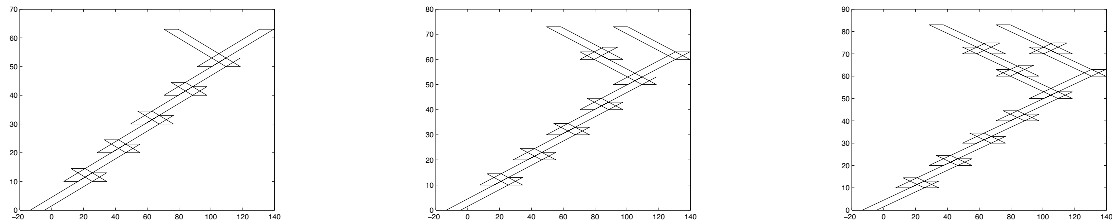


Figure 2: $\mathcal{Y}_{00}$ with $\ell = 5$, $d = 0, 1, 2$.

Lemma 6. *For* $0 < \beta < \alpha/3$, $\lim_{M\to\infty} P(\mathcal{O}_{00}) = 1$.

Proof: As in [6] let $\mathcal{E}_{jk}$ to be the event that there is an active path in the graphical representation of the contact process which goes from the bottom edge of R_{jk} to the top edge, always staying entirely within R_{jk}, and also that there is an active path from the bottom edge of L_{jk} to the top edge, always staying entirely within L_{jk}. It is clear that the probability of connecting the bottom edge of a small parallelogram to its top edge by an active path staying in the parallelogram is bounded below by $P(\mathcal{E}_{00})$. By Lemma 3.17 in [6], for $0 < \beta < \alpha/3$, $\lim_{M\to\infty} P(\mathcal{E}_{00}) = 1$. In the construction of $\mathcal{Y}_{00}$ there are most $h = 2\ell + 4d$ (if $d \geq 1$) or $h = 2\ell + 1$ (if $d = 0$) parallelograms used. It follows from positive correlations that $P(\mathcal{O}_{00}) \geq P(\mathcal{E}_{jk})^h$, and thus $\lim_{M\to\infty} P(\mathcal{O}_{00}) = 1$ ■

For $(j,k) \in \mathcal{L}$ let $U_{jk} = 1_{\mathcal{O}_{jk}}$. Then $P(U_{jk} = 1) = P(\mathcal{O}_{00})$ does not depend on (j,k). Furthermore, the U_{jk} are 1-dependent, meaning that if $I \subset \mathcal{L}$ is such that $\|(j,k)-(j',k')\| > 1$ for all $(j,k) \neq (j',k') \in I$, then the $U_{jk}, (j,k) \in I$ are independent. This is because the corresponding space-time regions $\mathcal{Y}_{jk}, \mathcal{Y}_{j'k'}$ are disjoint. Using the U_{jk} we may construct a 1-dependent oriented percolation process in the usual way. A *path* in $\mathcal{L}$ is a sequence $(j_1,k_1),...,(j_n,k_n)$ of points of $\mathcal{L}$ which satisfies $k_{i+1} = k_i + 1$ and $j_{i+1} = j_i \pm 1$ for all $1 \leq i \leq n-1$. The path is said to be *open* if $U_{j_i,k_i} = 1$ for each $1 \leq i \leq n-1$. It is clear from the properties of the $\mathcal{O}_{jk}$ that if $(j_1,k_1),...,(j_n,k_n)$ is an open path in $\mathcal{L}$ then there must an active path in the graphical representation from the bottom edge of $\mathcal{Y}_{j_1,k_1}$ to the bottom edge of $\mathcal{Y}_{j_n,k_n}$.

If we let Ω_∞ be the event that there is an infinite open path in $\mathcal{L}$ starting at $(0,0)$, then by Lemma 6 above and Theorem VI.3.19 of [6],

$$\lim_{M\to\infty} P(\Omega_\infty) = 1 \ . \tag{15}$$

Survival of $\xi_t^{\mathcal{W}}$. Let $\mathcal{Y} = \mathcal{Y}(\ell,d,M) = \bigcup_{k=0}^{\infty} \bigcup_{j=-k}^{k} \mathcal{Y}_{jk}$. On Ω_∞ there must be an infinite active path in the graphical representation starting at some $(x,0)$, $x \in [-3M\beta/2, -M\beta/2]$, which lies entirely in $\mathcal{Y}$. Thus if $\mathcal{W}$ is any space-time region such that $\mathcal{Y} \subset \mathcal{W}$, and $\xi_t^{\mathcal{W}}$ is the $\mathcal{W}$-restricted contact process starting from $\{x : (x,0) \subset \mathcal{W}\}$, then $\xi_t^{\mathcal{W}} \neq \emptyset \ \forall\, t \geq 0$ on Ω_∞. We will prove the following.

Claim. Assume (7) holds and $\alpha = \alpha(\lambda)$. Then there exists $0 < \beta < \alpha/3$ and integers ℓ', d' such that for all $M > 0$,

$$\mathcal{Y}(\ell', d', M/\alpha(\ell'+3)) \subset \mathcal{W}(\alpha_l, \alpha_r, M) - (M/(\ell'+3), 0) \ . \tag{16}$$

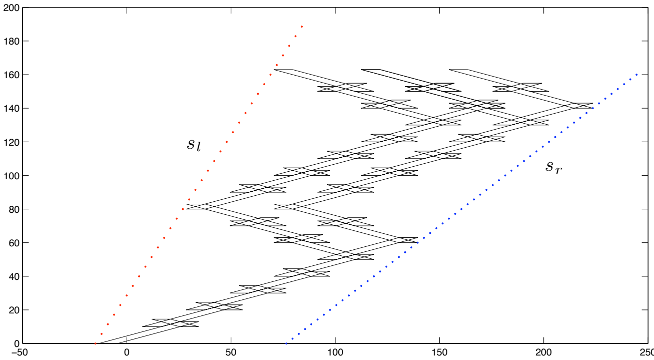


Figure 3: $\mathcal{Y}_{00}, \mathcal{Y}_{1,1}, \mathcal{Y}_{-1,1}$

Given (16), it follows from translation invariance and (15) that

$$P(\xi_t^{\mathcal{W}(\alpha_l,\alpha_r,M)} \neq \emptyset \; \forall\, t \geq 0) \geq P(\Omega_\infty) \to 1 \text{ as } M \to \infty\,,$$

proving (8).

To prove (16) we first suppose that ℓ, d, are positive integers with $d < \ell$ and $M > 0$. For $(j,k) \in \mathcal{L}$, the left upper corner of L_{jk} is $(M(j(\alpha-\beta)-\alpha-\beta/2), M(k+1+\beta/\alpha))$, and the right bottom corner of L_{jk} is $(M(j(\alpha-\beta)+3\beta/2), Mk)$. A little thought shows that $\mathcal{Y}$ must be contained in the space-time region bounded by the following two lines and the x-axis. The first line connects the leftmost point of the top edge of $\mathcal{Y}_{00}$ with the leftmost point of the top edge of $\mathcal{Y}_{-1,1}$, which are the left upper corner of $L_{\ell-d,\ell+d}$ and the left upper corner of $L_{2(\ell+d)-1,2(\ell+d)+1}$, namely, the points $(M((\ell-d)(\alpha-\beta)-\alpha-\beta/2, M(\ell+d+1+\beta/\alpha)$ and $(M(2(\ell-d)(\alpha-\beta)-2\alpha+\beta/2), M(2(\ell+d+1)+\beta/\alpha))$. The slope of this line is

$$s_l = \frac{\ell+d+1}{\ell-d-1}\frac{1}{\alpha-\beta} \tag{17}$$

and it contains the point $(x_l, 0)$ where $x_l = -M(3\beta/2 + \beta/\alpha s_l)$. The second line connects the rightmost point of $\mathcal{Y}_{00}$ with the rightmost point of $\mathcal{Y}_{1,1}$, the bottom right corner of $L_{\ell+1,\ell+1}$ and the bottom right $L_{2(\ell+1)-d,2(\ell+1)+d}$, namely, the points $(M((\ell+1)(\alpha-\beta)+3\beta/2), M(\ell+1))$ and $(M((2(\ell+1)-d)(\alpha-\beta)+3\beta/2), M(2(\ell+1)+d))$. The slope of this line is

$$s_r = \frac{\ell+d+1}{\ell-d+1}\frac{1}{\alpha-\beta} \tag{18}$$

and it contains the point $(x_r, 0)$ where $x_r = M((\ell+1)(\alpha-\beta-1/s_r)+3\beta/2)$.

This analysis shows that $\mathcal{Y}(\ell,d,M)$ is contained in the wedge $\mathcal{W}(1/s_l, 1/s_r, M') + (x_l, 0)$, where $M' = x_r - x_l$. A little algebra shows that $-M\alpha < x_l < x_r < M\alpha(\ell+2)$, and thus

$$\mathcal{Y}(\ell,d,M) \subset \mathcal{W}(1/s_l, 1/s_r, M\alpha(\ell+3)) - (M\alpha, 0)\,. \tag{19}$$

We now set $s_\ell = 1/\alpha_\ell, s_r = 1/\alpha_r$ and solve (17) and (18) for d and ℓ, obtaining

$$\ell = \frac{s_r(s_l(\alpha-\beta)+1)}{s_l - s_r}\,, \quad d = \frac{s_l(s_r(\alpha-\beta)-1)}{s_l - s_r}\,. \tag{20}$$

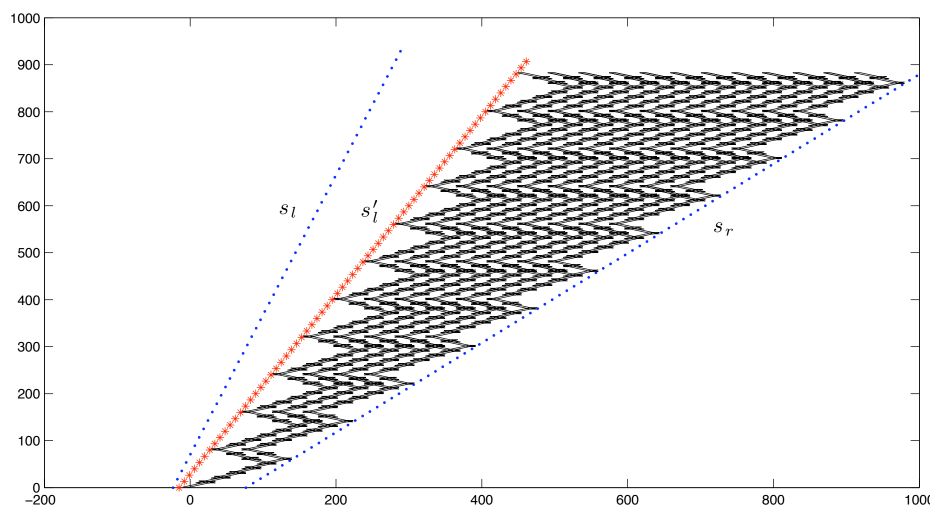
Unfortunately, ℓ, d need not be integers. To deal with this problem we first note that if $s_l \geq s_l' > s_r$ then for any M, the wedge $\mathcal{W}(\alpha_l, \alpha_r, M)$ contains the narrower wedge $\mathcal{W}(1/s_\ell', 1/s_r, M)$. If we can find s_ℓ' and $0 < \beta < \alpha/3$ such that

$$\ell' = \frac{s_r(s_l'(\alpha-\beta)+1)}{s_l' - s_r} \text{ and } d' = \frac{s_l'(s_r(\alpha-\beta)-1)}{s_l' - s_r} \tag{21}$$

are both integers, then (16) follows from (19).

We can find s_ℓ', β as follows. Let $m_0 = 3/\alpha s_r$ and take any integer $m > m_0$ such that $s_r \frac{m}{m-1} < s_l$. Put $s_l' = s_r \frac{m}{m-1}$, so that $s_l > s_l' > s_r$. Since $m > 3/\alpha s_r$, $1/3\alpha m s_r > 1$ and the interval $(\frac{2}{3}\,\alpha\, m\, s_r, \alpha\, m\, s_r)$ must contain at least one integer. Since $\alpha s_r > 1$, the right endpoint of this interval is greater than m. Choose any integer $c \geq m$ from the interval and put $\beta = \alpha - \frac{c}{m s_r}$. Then $0 < \beta < \alpha/3$ and $s_r(\alpha - \beta) = c/m$. A little algebra shows that ℓ', d' given in (21) are the integers $\ell' = c + m - 1, d' = c - m$, and we are done.

Figure 4: Wedge containing $\mathcal{Y}$



4 Proof of Theorem 2

We begin by analyzing the rightmost particle. Let $\mathcal{W}(\alpha_r, M) = \{(x,t) : t \geq 0, x \in (-\infty, M + \alpha_r t] \cap \mathbb{Z}\}$ and consider the restricted contact process $\xi_t^{\mathcal{W}(\alpha_r, M)}$ with initial state $\xi_0^{\mathcal{W}(\alpha_r,M)} = (-\infty, M] \cap \mathbb{Z}$. Let $\bar{r}_t$ be the right-edge process for $\xi_t^{\mathcal{W}}$, $\bar{r}_t = \max\{x : \xi_t^{\mathcal{W}(\alpha_r,M)}(x) = 1\}$. We claim that for every M,

$$\lim_{t\to\infty} \frac{\bar{r}_t}{t} = \alpha_r \quad a.s. \tag{22}$$

By construction and (4), $\limsup_{t\to\infty} \bar{r}_t/t \le \alpha_r$. For the lower bound, fix $0 < \varepsilon < \alpha_r$ and define the region $\mathcal{W}_\varepsilon = \mathcal{W}(\alpha_r - \varepsilon, \alpha_r, M)$ and restricted contact process $\xi_t^{\mathcal{W}_\varepsilon}$ with initial state $\xi_0^{\mathcal{W}_\varepsilon} = [0, M] \cap \mathbb{Z}$. Then $\xi_t^{\mathcal{W}_\varepsilon} \subset \xi_t^{\mathcal{W}(\alpha_r,M)}$, which implies that on the event $\{\xi_t^{\mathcal{W}_\varepsilon} \neq \emptyset \ \forall\ t \ge 0\}$, $\liminf_{t\to\infty} \bar{r}_t/t \ge \alpha_r - \varepsilon$. Theorem 1 now implies we must have $\liminf_{t\to\infty} \bar{r}_t/t \ge \alpha_r - \varepsilon$ a.s., completing the proof of (22).

It is a consequence of the nearest-neighbor interaction mechanism that for any $\alpha_l < \alpha_r$ and M, with $\mathcal{W} = \mathcal{W}(\alpha_l, \alpha_r, M)$,

$$\xi_t^{\mathcal{W}}(x) = \xi_t^{\mathcal{W}(\alpha_r,M)}(x) \ \forall\ x \in [l_t^{\mathcal{W}}, r_t^{\mathcal{W}}] \text{ on } \{\xi_t^{\mathcal{W}} \neq \emptyset\}\,.$$

This implies $r_t^{\mathcal{W}} = \bar{r}_t$ on $\{\xi_t^{\mathcal{W}} \neq \emptyset\}$, and so by (22), $\lim_{t\to\infty} r_t^{\mathcal{W}}/t = \alpha_r$. We omit the similar argument proving $\lim_{t\to\infty} l_t^{\mathcal{W}}/t = \alpha_l$.

For (11), let $\xi_t^{\mathbb{Z}}$ denote the unrestricted process with initial state $\xi_0^{\mathbb{Z}} = \mathbb{Z}$, and let ξ_t^{ν} be the unrestricted process constructed as in Section 2 with initial state ξ_0^{ν} which has law ν, independent of the Poisson processes. We observe again that the nearest-neighbor interaction implies

$$\xi_t^{\mathbb{Z}}(x) = \xi_t^{\mathcal{W}}(x) \ \forall\ x \in [l_t^{\mathcal{W}}, r_t^{\mathcal{W}}] \text{ on } \{\xi_t^{\mathcal{W}} \neq \emptyset \ \forall\ t \ge 0\}\,.$$

Standard exponential estimates for $P(\xi_t^{\mathbb{Z}}(x) \neq \xi_t^{\nu}(x)) = P(\xi_t^{\mathbb{Z}}(x) = 1) - P(\xi_t^{\nu}(x) = 1)$, a "filling in" argument and Borel-Cantelli (see Theorem I.2.30 of [7]) imply that for any $A > 0$,

$$P(\xi_t^{\mathbb{Z}} = \xi_t^{\nu} \text{ on } [-At, At] \text{ for all large } t) = 1$$

Combining the above with (10) gives (11).

5 Proof of Corollary 4

We will make use of the graphical construction in Section 2 and define independent events $\Omega_1, \Omega_2, \Omega_3$, each with positive probability, and such that $\|\zeta_t\|_1 \to \infty$ as $t \to \infty$ on their intersection.

First, since $\alpha(\lambda)$ is strictly increasing we may choose $\alpha(\lambda_2) < \alpha_l < \alpha_r < \alpha(\lambda_1)$. Fix $M > 2$ and write $\mathcal{W}$ for $\mathcal{W}(\alpha_l, \alpha_r, M)$. The first event is

$$\Omega_1 = \{\text{there is no active 2-path from any } (x,0),\ x<0, \text{ to any point of } \mathcal{W}(\alpha_l,\alpha_r,M)\}\,.$$

Since the process of 2's is a contact process with parameter λ_2, and $\alpha(\lambda_2) < \alpha_l$, it follows from (4) that Ω_1 has positive probability.

For the second event, choose $x_0 \in \mathbb{Z}$ and $t_0 > 0$ such that $x_0 = \alpha_l t_0$ and $(x, t_0) \subset \mathcal{W}$ for all $x \in [x_0, x_0 + M] \cap \mathbb{Z}$. Since $M > 2$ the event,

$$\Omega_2 = \{\text{there is an active path in } \mathcal{W} \text{ from } (0,0) \text{ to each of } (x,t_0), x \in [x_0, x_0+M] \cap \mathbb{Z}\}$$

has positive probability.

For the third event, define, for $t \geq t_0$,

$$A_t = \{y : \text{there is an infinite active path in } \mathcal{W} \text{ from } (x, t_0) \text{ to } (y, t) \text{ for some } x \in [x_0, x_0 + M] \cap \mathbb{Z} \}$$

and put $\Omega_3 = \{|A_t| \to \infty \text{ as } t \to \infty\}$. It follows from Theorems 1 and 2 that Ω_3 has positive probability.

The events Ω_i are independent since they are defined in terms of our Poisson processes over disjoint space-time regions. Furthermore, it is easy to see from Remark 3 that $\|\zeta_t\|_1 \to \infty$ on their intersection, so we are done.

References

[1] Chayes, J.T. and Chayes,L. (1986) Critical points and intermediate phases on wedges of $\mathbb{Z}^d$, *Journal of Physics A: Mathematical and General* **19**, 3033-3048.

[2] Durrett, R. (1980) On the growth of one-dimensional contact process, *Ann. Probab.* **8**, 890-907.

[3] Durrett, R. and Swindle, G. (1991) Are there bushes in a forest? *S*toch. Proc. Appl. 37, 19-31.

[4] Grimmett, G. (1983) Bond percolation on subsets of the square lattice, and the transition between one-dimensional and two-dimensional behavior, *Journal of Physics A: Mathematical and General* **16**, 599-604.

[5] Harris, T.E. (1974) Contact interactions on a lattice, *Ann. Probab.* **2**, 969-988.

[6] Liggett, T. M. (1985) *Interacting Particle Systems*, Springer-Verlag, Berlin.

[7] Liggett, T. M. (1985) *Stochastic Interacting Systems: Contact, Voter and Exclusion Processes*, Springer-Verlag, Berlin.

J. Theodore Cox
Department of Mathematics, Syracuse University Syracuse, NY 13244
e-mail: `jtcox@syr.edu`

Nevena Marić
Department of Mathematics and CS, University of Missouri- St. Louis St. Louis, MO 63121
e-mail: `maricn@umsl.edu`

Rinaldo Schinazi
Department of Mathematics, University of Colorado-Colorado Springs Colorado Springs, CO 80933
e-mail: `rschinaz@uccs.edu`