# Expansion in high dimension for the growth constants of lattice trees and lattice animals 

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February 28, 2013


#### Abstract

We compute the first three terms of the $1 / d$ expansions for the growth constants and onepoint functions of nearest-neighbour lattice trees and lattice (bond) animals on the integer lattice $\mathbb{Z}^{d}$, with rigorous error estimates. The proof uses the lace expansion, together with a new expansion for the one-point functions based on inclusion-exclusion.


AMS 2010 Subject Classification: 60K35, 82B41

## 1 Main result

For $d \geq 1$, we consider the integer lattice $\mathbb{Z}^{d}$ as a regular graph of degree $2 d$, with edges consisting of the nearest-neighbour bonds $\{x, y\}$ with $\|x-y\|_{1}=1$. A lattice animal is a finite connected subgraph, and a lattice tree is a lattice animal without cycles. These are fundamental objects in combinatorics and in the theory of branched polymers [21].

We denote the number of lattice animals containing $n$ bonds and containing the origin of $\mathbb{Z}^{d}$ by $a_{n}$, and the number of lattice trees containing $n$ bonds and containing the origin of $\mathbb{Z}^{d}$ by $t_{n}$. Standard subadditivity arguments [22, 23] provide the existence of the $d$-dependent growth constants (which we express in the notation of [8])

$$
\begin{equation*}
\lambda_{0}=\lim _{n \rightarrow \infty} t_{n}^{1 / n}, \quad \lambda_{b}=\lim _{n \rightarrow \infty} a_{n}^{1 / n} \tag{1.1}
\end{equation*}
$$

A deeper analysis shows that $\lambda_{0}=\lim _{n \rightarrow \infty} t_{n+1} / t_{n}$ and $\lambda_{b}=\lim _{n \rightarrow \infty} a_{n+1} / a_{n}$ [24]. The one-point functions are the generating functions of the sequences $a_{n}$ and $t_{n}$, namely

$$
\begin{equation*}
g^{(t)}(z)=\sum_{n=0}^{\infty} t_{n} z^{n} \quad \text { and } \quad g^{(a)}(z)=\sum_{n=0}^{\infty} a_{n} z^{n} \tag{1.2}
\end{equation*}
$$

[^0]These have radii of convergence $z_{c}^{(t)}=\lambda_{0}^{-1}$ and $z_{c}^{(a)}=\lambda_{b}^{-1}$, respectively. We refer to $z_{c}^{(t)}$ and $z_{c}^{(a)}$ as the critical points. We use superscripts to differentiate between lattice trees and lattice animals, and we write $z_{c}$ or $g(z)$ below for statements that apply to both models. We use the abbreviation

$$
\begin{equation*}
g_{c}=g\left(z_{c}\right) \tag{1.3}
\end{equation*}
$$

Also, to make statements simultaneously for lattice trees and lattice animals, we use the indicator function $\mathbb{1}_{\mathrm{a}}$ which takes the value 1 for the case of lattice animals, and the value 0 for the case of lattice trees.

Our main result is the following theorem, which gives detailed information on the asymptotic behaviour of the critical points and critical one-point functions as $d \rightarrow \infty$. The notation $f(d)=$ $o(h(d))$ means $\lim _{d \rightarrow \infty} f(d) / h(d)=0$.
Theorem 1.1. For lattice trees or lattice animals, as $d \rightarrow \infty$,

$$
\begin{align*}
& z_{c}=\mathrm{e}^{-1}\left[\frac{1}{2 d}+\frac{\frac{3}{2}}{(2 d)^{2}}+\frac{\frac{115}{24}-\mathbb{1}_{\mathrm{a}} \frac{1}{2} \mathrm{e}^{-1}}{(2 d)^{3}}\right]+o(2 d)^{-3}  \tag{1.4}\\
& g_{c}=\mathrm{e}\left[1+\frac{\frac{3}{2}}{2 d}+\frac{\frac{263}{24}-\mathbb{1}_{\mathrm{a}} \mathrm{e}^{-1}}{(2 d)^{2}}\right]+o(2 d)^{-2} \tag{1.5}
\end{align*}
$$

Theorem [1.1 extends our results in [26], where it was proved that, for both models,

$$
\begin{equation*}
z_{c}=\frac{1}{2 d \mathrm{e}}+o(2 d)^{-1}, \quad g_{c}=\mathrm{e}+o(1) \tag{1.6}
\end{equation*}
$$

The leading terms (1.6) were obtained in [26] from the lace expansion results of [12, 13], together with a comparison with the mean-field model studied in [3]. Our proof of Theorem 1.1 provides a different and self-contained proof of the asymptotic behaviour of the leading terms, as part of a systematic development of further terms.

The lattice trees and lattice animals we are considering are bond clusters. For the closely related models of site trees and site animals, it was proved in [1] and [2] respectively, using very different methods than ours, that the corresponding growth constants $\Lambda_{0}$ and $\Lambda_{s}$ (in the notation of [8]) are both asymptotic to $2 d$ e as $d \rightarrow \infty$. For related results for spread-out models of lattice trees and lattice animals, see [29, 26].

The behaviour of $z_{c}^{(t)}$ and $z_{c}^{(a)}$ as $d \rightarrow \infty$ has been extensively studied in the physics literature. For lattice trees, the expansion

$$
\begin{equation*}
z_{c}^{(t)}=\mathrm{e}^{-1}\left[\frac{1}{2 d}+\frac{\frac{3}{2}}{(2 d)^{2}}+\frac{\frac{115}{24}}{(2 d)^{3}}+\frac{\frac{309}{16}}{(2 d)^{4}}+\frac{\frac{619103}{5760}}{(2 d)^{5}}+\frac{\frac{543967}{768}}{(2 d)^{6}}\right]+\ldots \tag{1.7}
\end{equation*}
$$

is equivalent to the expansion given in [8] for $\lambda_{0}$, but in [8] no rigorous estimate for the error term is obtained. Similarly, the series

$$
\begin{align*}
& z_{c}^{(a)}=\mathrm{e}^{-1}\left[\frac{1}{2 d}+\frac{\frac{3}{2}}{(2 d)^{2}}+\frac{\frac{115}{24}-\frac{1}{2} \mathrm{e}^{-1}}{(2 d)^{3}}+\frac{\frac{309}{16}-2 \mathrm{e}^{-1}}{(2 d)^{4}}+\frac{\frac{619103}{5760}-\frac{113}{12} \mathrm{e}^{-1}}{(2 d)^{5}}\right. \\
&\left.+\frac{\frac{543967}{768}-\frac{395}{12} \mathrm{e}^{-1}-\frac{55}{24} \mathrm{e}^{-2}}{(2 d)^{6}}\right]+\ldots \tag{1.8}
\end{align*}
$$

is equivalent to the result of [16, 27] for $\lambda_{b}$, but again no rigorous error estimate was obtained in [16, 27]. Equation (1.4) provides rigorous confirmation of the first three terms in (1.7)-(1.8), using completely different methods than [8, 16, 27].

The formulas (1.4)-(1.8) are examples of $1 / d$ expansions. Such expansions have a long history and have been developed for several models, in particular for self-avoiding walk and percolation. Let $c_{n}$ denote the number of $n$-step self-avoiding walks starting at the origin. For nearestneighbour self-avoiding walk on $\mathbb{Z}^{d}$, it was proved in [15] that the inverse connective constant $z_{c}^{(s)}=\left[\lim _{n \rightarrow \infty} c_{n}^{1 / n}\right]^{-1}$ has an asymptotic expansion $z_{c}^{(s)} \sim \sum_{i=1}^{\infty} m_{i}(2 d)^{-i}$ to all orders, with all coefficients $m_{i}$ integers. The first six coefficients had been computed much earlier, in [7], but without rigorous control of the error, and these six values were confirmed with rigorous error estimate in [15]. Subsequently, seven additional coefficients in the expansion were computed in [4]. The values of $m_{i}$ for $i \leq 11$ are positive, whereas $m_{12}$ and $m_{13}$ are negative. It appears likely that the series $\sum_{i} m_{i} x^{i}$ has radius of convergence equal to zero. It may however be Borel summable, and a partial result in this direction is given in [11]. Some related results for nearest-neighbour bond percolation on $\mathbb{Z}^{d}$ are obtained in [15, 18, 19]. In particular, it is shown in [18] that the critical probability $p_{c}=p_{c}(d)$ has an asymptotic expansion $p_{c} \sim \sum_{i=1}^{\infty} q_{i}(2 d)^{-1}$ to all orders, with all $q_{i}$ rational. The values of $q_{1}, q_{2}, q_{3}$ are computed in [15, 19], and $q_{i}$ is given for $i \leq 5$ in [10] but without rigorous error estimate. Results for spread-out models of percolation and self-avoiding walk can be found in [17, 28, 29].

An interesting problem which we do not solve in this paper is to prove existence of asymptotic expansions to all orders for $z_{c}^{(t)}$ and $z_{c}^{(a)}$; we believe that the methods we develop would be useful for approaching this problem. An existence proof would then open up the additional problems of proving that the series have zero radius of convergence but are Borel summable - the latter problems seem considerably more difficult than the existence problem. Also, both the formula (1.7) and the insights in our proof strongly suggest that there exists an asymptotic expansion $z_{c}^{(t)} \sim \mathrm{e}^{-1} \sum_{i=-1}^{\infty} r_{i}(2 d)^{-i}$, with $r_{i}$ rational, but we do not prove this either. The formula (1.4) does prove that the coefficients for $z_{c}^{(a)}$ are not all rational multiples of $\mathrm{e}^{-1}$, as was already apparent from the nonrigorous formula (1.8). In our proof, the appearance of the term $-\frac{1}{2} \mathrm{e}^{-1}$ in (1.4) arises due to the contribution from animals in which the origin lies in a cycle of length 4 , which of course cannot occur in a lattice tree. It is in this way that the strict inequality $z_{c}^{(a)}<z_{c}^{(t)}$ [9] (equivalently $\lambda_{0}<\lambda_{b}$ ) first manifests itself in the $1 / d$ expansions.

Much has been proved about lattice trees and lattice animals above the upper critical dimension $d_{c}=8$, using the lace expansion. The lace expansion was first adapted to lattice trees and lattice animals in [13]. For sufficiently high dimensions, it has been proved that $t_{n} \sim A \lambda_{0}^{n} n^{-3 / 2}$ and that the length scale of an $n$-bond lattice tree is typically of order $n^{1 / 4}$ [14]. Much stronger results relate the scaling limit of high-dimensional lattice trees to super-Brownian motion [6, 20, 30].

The proof of Theorem 1.1 relies heavily on the lace expansions for lattice trees and lattice animals, and in particular on estimates of [12, 13]. The lace expansions are expansions for the two-point functions

$$
\begin{equation*}
G_{z}^{(t)}(x)=\sum_{n=0}^{\infty} t_{n}(x) z^{n}, \quad G_{z}^{(a)}(x)=\sum_{n=0}^{\infty} a_{n}(x) z^{n} \tag{1.9}
\end{equation*}
$$

where $t_{n}(x)$ and $a_{n}(x)$ respectively denote the number of $n$-bond lattice trees and $n$-bond lattice
animals containing the two points $0, x \in \mathbb{Z}^{d}$. Equivalently,

$$
\begin{equation*}
G_{z}(x)=\sum_{C \ni 0, x} z^{|C|} \tag{1.10}
\end{equation*}
$$

where the sum is over lattice trees or lattice animals containing $0, x$, according to which model is considered, and where $|C|$ denotes the number of bonds in $C$.

To prove Theorem 1.1, it is not enough just to have an expansion for the two-point function: an expansion for the one-point function is needed as well. This is a difficulty for lattice trees and lattice animals that does not occur for self-avoiding walk or percolation. In this paper, we develop a new expansion for the one-point function, based on inclusion-exclusion.

The lace expansion and the expansion we present here for the one-point function have been developed so far only in the context of bond trees and bond animals. To apply our approach to related models, such as site animals or site trees, it would be necessary to extend the expansions to these models, and also to extend the estimates of Section 5 below to these models.

Theorem 1.1 first appeared in the PhD thesis [25]; the proof here has been reorganised and simplified.

## 2 Recursive structure of the proof

The susceptibility $\chi$ is defined, for lattice trees or lattice animals, by

$$
\begin{equation*}
\chi(z)=\sum_{x \in \mathbb{Z}^{d}} G_{z}(x) . \tag{2.1}
\end{equation*}
$$

For $z \in\left[0, z_{c}\right]$, the lace expansion of [13] expresses $\chi$ in terms of another function $\hat{\Pi}_{z}$ (discussed below in Section (4) via

$$
\begin{equation*}
\chi(z)=\frac{g(z)+\hat{\Pi}_{z}}{1-2 d z\left(g(z)+\hat{\Pi}_{z}\right)} . \tag{2.2}
\end{equation*}
$$

For $d$ sufficiently large, the susceptibility has been proven to diverge at $z_{c}$ [12, 13], and this is reflected by the vanishing of the denominator of the right-hand side of (2.2) when $z=z_{c}$ (see [12, (1.30)]), namely

$$
\begin{equation*}
1-2 d z_{c}\left(g_{c}+\hat{\Pi}_{z_{c}}\right)=0 \tag{2.3}
\end{equation*}
$$

We rewrite (2.3) as

$$
\begin{equation*}
z_{c}=\frac{1}{2 d} \frac{1}{g_{c}+\hat{\Pi}_{z_{c}}}, \tag{2.4}
\end{equation*}
$$

which expresses $z_{c}$ in terms of $g_{c}$ and $\hat{\Pi}_{z_{c}}$.
Our main tool in obtaining rigorous error estimates is stated in Lemma 5.1below. This lemma applies the infrared bound of [13], which is a bound on the Fourier transform of the two-point function, to obtain estimates on certain convolutions of the two-point function. Using Lemma 5.1, we prove the following expansions for $G_{z_{c}}(s)$ and for $\hat{\Pi}_{z_{c}}$, where $s \in \mathbb{Z}^{d}$ is a neighbour of the origin. Recall that $\mathbb{1}_{\mathrm{a}}$ equals 1 for lattice animals and equals 0 for lattice trees.

Theorem 2.1. Let $s \in \mathbb{Z}^{d}$ be a neighbour of the origin. For lattice trees or lattice animals,

$$
\begin{equation*}
G_{z_{c}}(s)=\mathrm{e}\left[\frac{1}{2 d}+\frac{\frac{7}{2}}{(2 d)^{2}}\right]+o(2 d)^{-2} . \tag{2.5}
\end{equation*}
$$

Theorem 2.2. For lattice trees or lattice animals,

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}=\mathrm{e}\left[-\frac{3}{2 d}-\frac{\frac{27}{2}-\mathbb{1}_{\mathrm{a}} \frac{3}{2} \mathrm{e}^{-1}}{(2 d)^{2}}\right]+o(2 d)^{-2} \tag{2.6}
\end{equation*}
$$

Our method of proof follows a recursive procedure in which the calculation of the terms in the expansion for $z_{c}$ is intertwined with the computation of the terms in the expansions for $G_{z_{c}}(s), \hat{\Pi}_{z_{c}}$ and $g_{c}$. A key ingredient is the new expansion for the one-point function developed in Section 3, Although (1.6) has been proved already in [26], we give a different proof as the initial step in the recursion. Our proof here is conceptually simpler and more direct than that of [26], and also serves as a good introduction to the systematic computation of higher order terms. Our starting point consists of the estimates (valid for large $d$ )

$$
\begin{equation*}
1 \leq g_{c} \leq 4, \quad 2 d z_{c} g_{c}=1+o(1) \tag{2.7}
\end{equation*}
$$

The first of these bounds is proved in [13] for both lattice trees and lattice animals (the lower bound is trivial), and the second is a consequence of (2.3) together with the estimate $\hat{\Pi}_{z_{c}}=O(2 d)^{-1}$ proved in [13]. We comment in more detail on the previously known bounds on $\hat{\Pi}_{z}$ in Section 4] below. It is an immediate consequence of (2.7) that for large $d$ we have $2 d z_{c} g_{c} \in\left[\frac{1}{2}, 2\right]$, and hence

$$
\begin{equation*}
\frac{\frac{1}{8}}{2 d} \leq z_{c} \leq \frac{2}{2 d} \tag{2.8}
\end{equation*}
$$

Our procedure consists of the three steps depicted in Figure 1. In Section 6, we first apply Lemma 5.1 to prove that $G_{z_{c}}(s)=o(1)$, as a very preliminary version of Theorem [2.1. With (2.7), this permits us to apply the simplest version of our new expansion for the one-point function to improve (2.7) $-(2.8)$ to $g_{c}=\mathrm{e}+o(1)$ and $z_{c}=(2 d \mathrm{e})^{-1}+o(2 d)^{-1}$, yielding (1.6). Then in Section 7, we apply (1.6) to compute the first terms on the right-hand sides of (2.5) -(2.6), then use the result of that computation together with the expansion for the one-point function to compute the second term of (1.5), and then from (2.4) obtain the second term of (1.4). In Section 8, we repeat the process, obtaining an additional term for $\hat{\Pi}_{z_{c}}$, then an additional term for $g_{c}$. Once we have proved Theorem 2.2 and (1.5), the expansion (1.4) follows immediately by substitution into (2.4). Due to the algorithmic nature of the procedure, there is no reason in principle why further terms could not be computed with further effort. The results in Sections 3 and 68 heavily rely on several technical estimates which we collect and prove in Section 9 .

## 3 Expansion for one-point function

In this section, we develop a new expansion for the one-point functions of lattice trees and lattice animals, simultaneously. The expansion may be considered as a systematic use of inclusionexclusion to compare with the mean-field model of lattice trees of [3], which is based on the Galton-Watson branching process with critical Poisson offspring distribution.


$$
\rightarrow \begin{gathered}
\text { Second order correction } \\
\left.\rightarrow \begin{array}{rl}
G_{z_{c}}(s) & =\mathrm{e}\left[\frac{1}{2 d}+\frac{\frac{7}{2}}{(2 d)^{2}}\right]+o(2 d)^{-2} \\
\hat{\Pi}_{z_{c}} & =\mathrm{e}\left[-\frac{3}{2 d}-\frac{27}{2 d}-\mathbf{1}_{\frac{3}{2}} \mathrm{e}^{-1}\right. \\
(2 d)^{2}
\end{array}\right]+o(2 d)^{-2} \\
g_{c}
\end{gathered}=\mathrm{e}\left[1+\frac{\frac{3}{2}}{2 d}+\frac{\frac{263}{2 d}-\mathrm{a}^{2} \mathrm{e}^{-1}}{(2 d)^{2}}\right]+o(2 d)^{-2} .
$$

Figure 1: Flow of the proof of Theorem [1.1. The steps represented by the three arrows are implemented in Sections 6, 7 and 8, respectively.

### 3.1 Estimate for the one-point function

We begin by stating the one result from Section 3, in Theorem 3.1 below, that will be used later in the proof of Theorem [1.1, The proof of Theorem 3.1 uses only the starting bounds (2.7), together with the important Lemma 5.1 which is used to bound errors.

In the case of $g^{(a)}(z)$, it is convenient to separate the sum over lattice animals depending on whether the origin is contained in a cycle or not, which we denote by $0 \in$ cycle and $0 \notin$ cycle, respectively. For the former, we define

$$
\begin{equation*}
g_{\circ}(z)=\mathbb{1}_{\mathrm{a}} \sum_{A \ni 0: 0 \in \text { cycle }} z^{|A|} . \tag{3.1}
\end{equation*}
$$

Then we obtain, for either model,

$$
\begin{equation*}
g(z)=\sum_{C \ni 0} z^{|C|}=\sum_{C \ni 0: 0 \notin \mathrm{cycle}} z^{|C|}+g_{\circ}(z), \tag{3.2}
\end{equation*}
$$

where the clusters $C$ are lattice trees or lattice animals depending on which model we consider. We will expand the first term on the right-hand side of (3.2), but do not expand $g_{\circ}(z)$.

We introduce the notion of a planted tree or animal as one which contains the origin as a vertex of degree 1. An important role will be played by the generating function

$$
\begin{equation*}
r(z)=\sum_{S \ni s} z^{|S|}, \quad r_{c}=r\left(z_{c}\right) \tag{3.3}
\end{equation*}
$$

for clusters planted via the bond $\{0, s\}$ with $s$ a specific neighbour of the origin (by symmetry $r(z)$ does not depend on the choice of $s$ ). We emphasise that in (3.3) we are abusing notation by writing $S \ni s$ to denote that the bond $\{0, s\}$ is contained in the planted cluster $S$; we will continue to use this notational convention. The generating function $r$ is related to the one- and two-point functions by the identity

$$
\begin{equation*}
r(z)=z g(z)-z G_{z}(s) \tag{3.4}
\end{equation*}
$$

To see this, we use the definition of $r$ and inclusion-exclusion to write

$$
\begin{equation*}
r(z)=z \sum_{C \ni s: C \not \supset 0} z^{|C|}=z \sum_{C \ni s} z^{|C|}-z \sum_{C \ni s, 0} z^{|C|}, \tag{3.5}
\end{equation*}
$$

and observe that the resulting right-hand side is identical to the right-hand side of (3.4).
At the critical value $z_{c}$, we can use (2.3) to replace $g$ by $\hat{\Pi}$ in (3.4), and obtain

$$
\begin{equation*}
2 d r_{c}=1-2 d z_{c} \hat{\Pi}_{z_{c}}-2 d z_{c} G_{z_{c}}(s) \tag{3.6}
\end{equation*}
$$

The identity (3.6) will be useful in conjunction with the following theorem.
Theorem 3.1. For lattice trees or lattice animals,

$$
\begin{equation*}
g_{c}=\mathrm{e}^{2 d r_{c}}\left[1-\frac{1}{2}(2 d) r_{c}^{2}+\frac{1}{8}(2 d)^{2} r_{c}^{4}-\frac{\frac{7}{6}}{(2 d)^{2}}\right]+g_{\circ}\left(z_{c}\right)+o(2 d)^{-2} \tag{3.7}
\end{equation*}
$$

The proof of Theorem 3.1 will be discussed at the end of Section 3. It is based on the expansion for $g$ which we discuss next. The remainder of Section 3 is needed only for the proof of Theorem3.1.

### 3.2 Expansion for the one-point function

The one-point function for trees, and for animals in which the origin does not belong to a cycle, have the following similar structure. A tree $T$, or an animal $A$ for which the origin is not in a cycle, consists either of the single vertex 0 , or of some number $m \in\{1, \ldots, 2 d\}$ of planted clusters $S_{i}$ which intersect pairwise only at the origin. This is depicted in Figure 2.


Figure 2: Decomposition into planted clusters $S_{i}$, for a lattice tree and for a lattice animal with $0 \notin$ cycle.

Given $0 \leq i<j \leq m$ and a set $\vec{S}=\left\{S_{1}, \ldots, S_{m}\right\}$ of $m$ planted clusters, we define

$$
\mathcal{V}_{i j}(\vec{S})= \begin{cases}-1 & \text { if } S_{i} \text { and } S_{j} \text { share a common vertex other than } 0  \tag{3.8}\\ 0 & \text { if } S_{i} \text { and } S_{j} \text { share no common vertex other than } 0 .\end{cases}
$$

Let $\mathcal{E}=\left\{e_{1}, e_{2}, \ldots, e_{2 d}\right\}$ consist of the $2 d$ nearest neighbours of the origin ordered such that $e_{i}=(0, \ldots, 1,0, \ldots, 0)$, where the 1 is located at the $i$-th coordinate for $1 \leq i \leq d$, and $e_{i}=-e_{i-d}$ for $d+1 \leq i \leq 2 d$. Then we can rewrite the one-point function as

$$
\begin{equation*}
g(z)=\sum_{m=0}^{\infty} \frac{1}{m!} \sum_{s_{1}, \ldots, s_{m} \in \mathcal{E}} \sum_{S_{1} \ni s_{1}} z^{\left|S_{1}\right|} \ldots \sum_{S_{m} \ni s_{m}} z^{\left|S_{m}\right|} \prod_{1 \leq i<j \leq m}\left(1+\mathcal{V}_{i j}\right)+g_{\circ}(z) \tag{3.9}
\end{equation*}
$$

The factor $\left(1+\mathcal{V}_{i j}\right)$ ensures that $S_{i}$ and $S_{j}$ do not intersect each other except at the origin; in particular, this excludes the possibility that $s_{i}=s_{j}$. It also ensures that the sum over $m$ in (3.9) is actually a finite sum, since the terms vanish for $m>2 d$.

It follows easily by induction on $n \geq 0$ that

$$
\begin{equation*}
\prod_{1 \leq a \leq n}\left(1+x_{a}\right)=1+\sum_{1 \leq a \leq n} x_{a} \prod_{a<b \leq n}\left(1+x_{b}\right) \tag{3.10}
\end{equation*}
$$

Throughout the paper, an empty product equals 1 and an empty sum equals 0 . Iteration of (3.10) gives

$$
\begin{align*}
\prod_{1 \leq a \leq n}\left(1+x_{a}\right)= & 1+\sum_{1 \leq a \leq n} x_{a}+\sum_{1 \leq a<b \leq n} x_{a} x_{b}+\sum_{1 \leq a<b<c \leq n} x_{a} x_{b} x_{c} \\
& +\sum_{1 \leq a<b<c<d \leq n} x_{a} x_{b} x_{c} x_{d} \prod_{d<e \leq n}\left(1+x_{e}\right) . \tag{3.11}
\end{align*}
$$

We apply (3.11) to the product $\prod_{1 \leq i<j \leq m}\left(1+\mathcal{V}_{i j}\right)$ in (3.9), with the lexicographic order on the indices $(i, j)$. To facilitate this, for $m \geq 2$ we define

$$
\begin{equation*}
A_{i j}=A_{i j}(m)=\{(i, l): j<l \leq m\} \cup\{(k, l): i<k<l \leq m\} \tag{3.12}
\end{equation*}
$$

thus $A_{i j}$ consists of the indices that are lexicographically larger than $(i, j)$. Then (3.11) gives

$$
\begin{equation*}
\prod_{1 \leq i<j \leq m}\left(1+\mathcal{V}_{i j}\right)=\mathcal{J}_{m}^{(0)}-\mathcal{J}_{m}^{(1)}+\mathcal{J}_{m}^{(2)}-\mathcal{J}_{m}^{(3)}+\tilde{\mathcal{J}}_{m}^{(4)} \tag{3.13}
\end{equation*}
$$

where

$$
\begin{align*}
\mathcal{J}_{m}^{(0)} & =1,  \tag{3.14}\\
\mathcal{J}_{m}^{(1)} & =\sum_{1 \leq i<j \leq m}\left(-\mathcal{V}_{i j}\right),  \tag{3.15}\\
\mathcal{J}_{m}^{(2)} & =\sum_{1 \leq i<j \leq m} \sum_{(k, l) \in A_{i j}} \mathcal{V}_{i j} \mathcal{V}_{k l},  \tag{3.16}\\
\mathcal{J}_{m}^{(3)} & =\sum_{1 \leq i<j \leq m} \sum_{(k, l) \in A_{i j}} \sum_{(p, q) \in A_{k l}}\left(-\mathcal{V}_{i j} \mathcal{V}_{k l} \mathcal{V}_{p q}\right),  \tag{3.17}\\
\tilde{\mathcal{J}}_{m}^{(4)} & =\sum_{1 \leq i<j \leq m} \sum_{(k, l) \in A_{i j}} \sum_{(p, q) \in A_{k l}} \sum_{(r, s) \in A_{p q}} \mathcal{V}_{i j} \mathcal{V}_{k l} \mathcal{V}_{p q} \mathcal{V}_{r s} \mathcal{I}_{r s}, \tag{3.18}
\end{align*}
$$

with $\mathcal{I}_{r s}=\prod_{(t, u) \in A_{r s}}\left(1+\mathcal{V}_{t u}\right)$. This leads to the expansion

$$
\begin{equation*}
g(z)=\Gamma^{(0)}(z)-\Gamma^{(1)}(z)+\Gamma^{(2)}(z)-\Gamma^{(3)}(z)+\tilde{\Gamma}^{(4)}(z)+g_{\circ}(z) \tag{3.19}
\end{equation*}
$$

where

$$
\begin{align*}
& \Gamma^{(i)}(z)=\sum_{m=0}^{\infty} \frac{1}{m!} \sum_{s_{1}, \ldots, s_{m} \in \mathcal{E}} \sum_{S_{1} \ni s_{1}} z^{\left|S_{1}\right|} \ldots \sum_{S_{m} \ni s_{m}} z^{\left|S_{m}\right|} \mathcal{J}_{m}^{(i)} \quad(i=0,1,2,3),  \tag{3.20}\\
& \tilde{\Gamma}^{(4)}(z)=\sum_{m=2}^{\infty} \frac{1}{m!} \sum_{s_{1}, \ldots, s_{m} \in \mathcal{E}} \sum_{S_{1} \ni s_{1}} z^{\left|S_{1}\right|} \ldots \sum_{S_{m} \ni s_{m}} z^{\left|S_{m}\right|} \tilde{\mathcal{J}}_{m}^{(4)} \tag{3.21}
\end{align*}
$$

Note that $i$ in $\Gamma^{(i)}$ counts the number of factors of $\mathcal{V}$ in each term, and the remainder term $\tilde{\Gamma}^{(4)}$ also contains the factor $\mathcal{I}_{r s}$. This last factor could be expanded further, and the process continued indefinitely, but for the proof of Theorem 1.1 the expansion (3.19) suffices.

### 3.3 Identities and estimates for the one-point function

In this section, we first prove identities needed for the analysis of the $\Gamma^{(i)}$. These are then used, together with estimates whose proofs are deferred to Section 9, to provide an expansion for $g_{c}$ in terms of $r_{c}$.

The term $\Gamma^{(0)}(z)$ can be immediately computed. Indeed, by its definition in (3.20) and (3.14), and by (3.3),

$$
\begin{equation*}
\Gamma^{(0)}(z)=\sum_{m=0}^{\infty} \frac{1}{m!}(2 d)^{m} r(z)^{m}=\mathrm{e}^{2 d r(z)} \tag{3.22}
\end{equation*}
$$

The term $\Gamma^{(1)}$ is also straightforward, as we show below. For the analysis of $\Gamma^{(2)}(z)$ and $\Gamma^{(3)}(z)$, it will be useful to decompose according to the cardinality of the label sets $\{i, j, k, l\}$ and $\{i, j, k, l, p, q\}$ (respectively in $\mathcal{J}_{m}^{(2)}$ and $\mathcal{J}_{m}^{(3)}$ ) and we write $\Gamma^{(m, n)}$ for the contribution to $\Gamma^{(m)}$ arising from label sets of cardinality $n$. Thus, for $m=2,3, \Gamma^{(m)}=\sum_{n} \Gamma^{(m, n)}$, where $m$ counts the number of $\mathcal{V}$ factors and $n$ counts the cardinality of the label set. In particular, when $m=2$ we have the two possibilities $n=3,4$, while for $m=3$ the possibilities are $n=3,4,5,6$. As we discuss in more detail below, $\Gamma^{(3, n)}$ is an error term for $n=4,5,6$, as is $\tilde{\Gamma}^{(4)}$. For Theorem 1.1, we will need an accurate calculation of $\Gamma^{(2,3)}(z), \Gamma^{(2,4)}(z)$ and $\Gamma^{(3,3)}(z)$. To obtain convenient expressions for these important terms, we make the definitions

$$
\begin{align*}
Z^{(1)}(z) & =\sum_{s_{1}, s_{2} \in \mathcal{E}} \sum_{S_{1} \ni s_{1}} \sum_{S_{2} \ni s_{2}} z^{\left|S_{1}\right|+\left|S_{2}\right|}\left(-\mathcal{V}_{12}\right),  \tag{3.23}\\
Z^{(2)}(z) & =\sum_{s_{1}, s_{2}, s_{3} \in \mathcal{E}} \sum_{S_{1} \ni s_{1}} \sum_{S_{2} \ni s_{2}} \sum_{S_{3} \ni s_{3}} z^{\left|S_{1}\right|+\left|S_{2}\right|+\left|S_{3}\right|} \mathcal{V}_{12} \mathcal{V}_{13}  \tag{3.24}\\
Z^{(3)}(z) & =\sum_{s_{1}, s_{2}, s_{3} \in \mathcal{E}} \sum_{S_{1} \ni s_{1}} \sum_{S_{2} \ni s_{2}} \sum_{S_{3} \ni s_{3}} z^{\left|S_{1}\right|+\left|S_{2}\right|+\left|S_{3}\right|}\left(-\mathcal{V}_{12} \mathcal{V}_{13} \mathcal{V}_{23}\right) \tag{3.25}
\end{align*}
$$

Lemma 3.2. The following identities hold:

$$
\begin{align*}
\Gamma^{(1)}(z) & =\frac{1}{2!} \Gamma^{(0)}(z) Z^{(1)}(z),  \tag{3.26}\\
\Gamma^{(2,3)}(z) & =\frac{3}{3!} \Gamma^{(0)}(z) Z^{(2)}(z),  \tag{3.27}\\
\Gamma^{(2,4)}(z) & =\frac{3}{4!} \Gamma^{(0)}(z) Z^{(1)}(z)^{2},  \tag{3.28}\\
\Gamma^{(3,3)}(z) & =\frac{1}{3!} \Gamma^{(0)}(z) Z^{(3)}(z) . \tag{3.29}
\end{align*}
$$

Proof. For $\Gamma^{(1)}(z)$, we interchange the sums over $s_{1}, \ldots, s_{m} \in \mathcal{E}$ and $1 \leq i<j \leq m$ which arise by substitution of (3.15) into (3.20) to obtain

$$
\begin{align*}
\Gamma^{(1)}(z) & =\sum_{m=2}^{\infty} \frac{1}{m!}(2 d r(z))^{m-2} \sum_{1 \leq i<j \leq m} \sum_{s_{i}, s_{j} \in \mathcal{E}} \sum_{S_{i} \ni s_{i}} z^{\left|S_{i}\right|} \sum_{S_{j} \ni s_{j}} z^{\left|S_{j}\right|}\left(-\mathcal{V}_{i j}\right) \\
& =\sum_{m=2}^{\infty} \frac{1}{m!}(2 d r(z))^{m-2}\binom{m}{2} Z^{(1)}(z) \\
& =\frac{1}{2} \Gamma^{(0)}(z) Z^{(1)}(z), \tag{3.30}
\end{align*}
$$

where we used (3.22) in the last step.
For $\Gamma^{(2,3)}$, the condition $|\{i, j, k, l\}|=3$ is satisfied when $k=i, k=j$ or $l=j$. In all cases, we choose three labels from a set of $m$ and order them; this order automatically determines which one corresponds to $i, j, k$ and $l$. Hence, the number of options for the labels is $3\binom{m}{3}$. Using symmetry, we obtain

$$
\begin{align*}
\Gamma^{(2,3)}(z) & =\sum_{m=3}^{\infty} \frac{1}{m!}(2 d r(z))^{m-3} 3\binom{m}{3} \sum_{s_{1}, s_{2}, s_{3} \in \mathcal{E}} \sum_{S_{1} \ni s_{1}} \sum_{S_{2} \ni s_{2}} \sum_{S_{3} \ni s_{3}} z^{\left|S_{1}\right|+\left|S_{2}\right|+\left|S_{3}\right|} \mathcal{V}_{12} \mathcal{V}_{13} \\
& =\frac{3}{3!} \Gamma^{(0)}(z) Z^{(2)}(z) . \tag{3.31}
\end{align*}
$$

For the case $\Gamma^{(2,4)}$, the labels $i, j, k, l$ are distinct. To determine the number of possibilities for the labels we chose four labels from a set of $m$ and order them. Then $i$ is the smallest by definition, $j$ has the remaining 3 options, and once $j$ is determined, so are $k$ and $l$. Hence, there are $3\binom{m}{4}$ possibilities. By interchanging sums and using symmetry, we obtain

$$
\begin{align*}
\Gamma^{(2,4)}(z) & =\sum_{m=4}^{\infty} \frac{1}{m!}(2 d r(z))^{m-4} 3\binom{m}{4} \sum_{s_{1}, s_{2}, s_{3}, s_{4} \in \mathcal{E}} \sum_{S_{1} \ni s_{1}} \sum_{S_{2} \ni s_{2}} \sum_{S_{3} \ni s_{3}} \sum_{S_{4} \ni s_{4}} z^{\left|S_{1}\right|+\left|S_{2}\right|+\left|S_{3}\right|+\left|S_{4}\right|} \mathcal{V}_{12} \mathcal{V}_{34} \\
& =\frac{3}{4!} \Gamma^{(0)}(z) Z^{(1)}(z)^{2} . \tag{3.32}
\end{align*}
$$

For $\Gamma^{(3,3)}$, it must be the case that $i<j<l, k=i, p=j$ and $q=l$. Thus the number of possibilities for the labels is given by choosing three labels from a set of $m$ and ordering them in
this way. By interchanging sums and using symmetry, we obtain

$$
\begin{align*}
\Gamma^{(3,3)}(z) & =\sum_{m=3}^{\infty} \frac{1}{m!}(2 d r(z))^{m-3}\binom{m}{3} \sum_{s_{1}, s_{2}, s_{3} \in \mathcal{E}} \sum_{S_{1} \ni s_{1}} \sum_{S_{2} \ni s_{2}} \sum_{S_{3} \ni s_{3}} z^{\left|S_{1}\right|+\left|S_{2}\right|+\left|S_{3}\right|}\left(-\mathcal{V}_{12} \mathcal{V}_{13} \mathcal{V}_{23}\right) \\
& =\frac{1}{3!} \Gamma^{(0)}(z) Z^{(3)}(z) \tag{3.33}
\end{align*}
$$

This completes the proof.
Now we can prove Theorem 3.1, using estimates from Section 9.1. The estimates we require are that

$$
\begin{equation*}
Z_{c}^{(1)}=2 d r_{c}^{2}+\frac{3}{(2 d)^{2}}+o(2 d)^{-2}, \quad Z_{c}^{(2)}=\frac{1}{(2 d)^{2}}+o(2 d)^{-2}, \quad Z_{c}^{(3)}=\frac{1}{(2 d)^{2}}+o(2 d)^{-2} \tag{3.34}
\end{equation*}
$$

(proved in Lemma 9.1), and that the terms $\Gamma^{(3, n)}\left(z_{c}\right)(n=4,5,6)$ and $\tilde{\Gamma}^{(4)}\left(z_{c}\right)$ are all $O(2 d)^{-3}$ (proved in Lemma 9.2). The proofs of Lemmas 9.19 .2 depend only on the starting bounds (2.7), together with Lemma 5.1 which gives error estimates.

Proof of Theorem 3.1. We substitute the identities of Lemma 3.2 into (3.19), and apply the results of Lemmas 9.19 .2 mentioned above (together with $r_{c} \leq z_{c} g_{c}=O(2 d)^{-1}$ by (2.7)), to obtain

$$
\begin{align*}
g_{c} & =\mathrm{e}^{2 d r_{c}}\left[1-\frac{1}{2!} Z_{c}^{(1)}+\left(\frac{3}{3!} Z_{c}^{(2)}+\frac{3}{4!}\left(Z_{c}^{(1)}\right)^{2}\right)-\frac{1}{3!} Z_{c}^{(3)}\right]+g_{\circ}\left(z_{c}\right)+o(2 d)^{-2} \\
& =\mathrm{e}^{2 d r_{c}}\left[1-\frac{1}{2}(2 d) r_{c}^{2}+\frac{1}{8}(2 d)^{2} r_{c}^{4}-\frac{\frac{7}{6}}{(2 d)^{2}}\right]+g_{\circ}\left(z_{c}\right)+o(2 d)^{-2} \tag{3.35}
\end{align*}
$$

and the proof is complete.

## 4 Lace expansion

We recall some fundamental facts about the lace expansion for lattice trees and lattice animals from [13] (see also [12, 30]).

### 4.1 Lace expansion for lattice trees

A lattice tree containing $0, x$, which contributes to the two-point function $G_{z}(x)=\left.\sum_{T \ni 0, x}\right|^{|T|}$ of (1.10), can be decomposed into a unique path joining 0 and $x$, which we call the backbone, together with the disjoint collection of subtrees consisting of the connected components that remain after the bonds in the backbone (but not the vertices) are removed. We refer to the subtrees (which may consist of a single vertex) as ribs. The definitions should be clear from Figure 3.

By definition, the ribs are mutually avoiding. However, in high dimensions, if this avoidance restriction were relaxed then intersections between ribs should be in some sense still rare. The lace expansion is a way of making this vague intuition precise, via a systematic use of inclusionexclusion. To describe the basic idea, we need the following definitions.


Figure 3: Decomposition of a lattice tree $T$ into the backbone from 0 to $x$ (bold) and the ribs $\vec{R}=\left\{R_{0}, \ldots, R_{9}\right\}$.

Let $D: \mathbb{Z}^{d} \rightarrow \mathbb{R}$ denote the one-step transition probability function for simple random walk on $\mathbb{Z}^{d}$, i.e.,

$$
D(x)= \begin{cases}(2 d)^{-1} & \text { if }\|x\|_{1}=1  \tag{4.1}\\ 0 & \text { otherwise }\end{cases}
$$

The convolution of absolutely summable functions $f: \mathbb{Z}^{d} \rightarrow \mathbb{R}$ and $h: \mathbb{Z}^{d} \rightarrow \mathbb{R}$ is given by

$$
\begin{equation*}
(f * h)(x)=\sum_{y \in \mathbb{Z}^{d}} f(y) h(x-y) . \tag{4.2}
\end{equation*}
$$

If it were the case that the rib $R_{0}$ were permitted to intersect the remaining ribs, then the two-point function $G_{z}^{(t)}(x)$ (for $x \neq 0$ ) would be given by the convolution

$$
\begin{equation*}
g^{(t)}(z)\left(2 d z D * G_{z}^{(t)}\right)(x)=g^{(t)}(z) \sum_{y \in \mathbb{Z}^{d}} 2 d z D(y) G_{z}^{(t)}(x-y) \tag{4.3}
\end{equation*}
$$

where the factor $g^{(t)}(z)$ captures the rib at the origin, $y$ is the location of the next vertex after 0 along the backbone, and $G_{z}^{(t)}(x-y)$ captures the backbone from $y$ to $x$ together with its ribs. Compared to the two-point function, (4.3) permits disallowed intersections and thus includes too much. In fact, it provides the basis of the mean-field model introduced in [5] and further studied in [3, 30]. The lace expansion corrects the overcounting in (4.3) with the help of the function $\Pi_{z}: \mathbb{Z}^{d} \rightarrow \mathbb{R}$ which appears in the identity

$$
\begin{equation*}
G_{z}^{(t)}(x)=\delta_{0, x} g^{(t)}(z)+\Pi_{z}^{(t)}(x)+g^{(t)}(z)\left(2 d z D * G_{z}^{(t)}\right)(x)+\left(\Pi_{z}^{(t)} * 2 d z D * G_{z}^{(t)}\right)(x) \tag{4.4}
\end{equation*}
$$

In [13], an expansion for $\hat{\Pi}_{z}^{(t)}=\sum_{x \in \mathbb{Z}^{d}} \Pi_{z}^{(t)}(x)$ is given, of the form

$$
\begin{equation*}
\hat{\Pi}_{z}^{(t)}=\sum_{N=1}^{\infty}(-1)^{N} \hat{\Pi}_{z}^{(t, N)} \tag{4.5}
\end{equation*}
$$

It is known (see [12]) that there is a $c>0$ such that for all $N \geq 1$ and all $z \in\left[0, z_{c}\right]$,

$$
\begin{equation*}
0 \leq \hat{\Pi}_{z}^{(t, N)} \leq c^{N} d^{-N} \tag{4.6}
\end{equation*}
$$

and this implies that the only terms that can contribute to (2.6) for lattice trees are those with $N=1,2$. We define these terms next.

We define $\mathcal{U}_{i j}(\vec{R})$ by

$$
\mathcal{U}_{i j}(\vec{R})= \begin{cases}-1 & \text { if ribs } R_{i} \text { and } R_{j} \text { share a common vertex }  \tag{4.7}\\ 0 & \text { if ribs } R_{i} \text { and } R_{j} \text { share no common vertex. }\end{cases}
$$

Let $\mathcal{W}(x)$ denote the set of simple random walk paths $\omega$ from 0 to $x$, i.e., sequences $x_{0}=$ $0, x_{1}, \ldots, x_{n}=x$ with $\left\|x_{i+1}-x_{i}\right\|_{1}=1$ for all $i$, for any length $n=|\omega| \geq 0$. The function $\Pi_{z}^{(t, 1)}(x)$ is defined by

$$
\begin{equation*}
\Pi_{z}^{(t, 1)}(x)=\sum_{\omega \in \mathcal{W}(x):|\omega| \geq 1} z^{|\omega|} \sum_{R_{0} \ni \omega(0)} z^{\left|R_{0}\right|} \ldots \sum_{R_{|\omega|} \ni x} z^{\left|R_{|\omega|}\right|}\left(-\mathcal{U}_{0|\omega|}\right) \prod_{\substack{0 \leq i<j \leq|\omega| \\(i, j) \neq(0,|\omega|)}}\left(1+\mathcal{U}_{i j}\right) \tag{4.8}
\end{equation*}
$$

For a nonzero contribution, the factor $\mathcal{U}_{0|\omega|}$ forces the first and last ribs to intersect, while the final product disallows all other intersection among the ribs. The function $\Pi_{z}^{(t, 2)}(x)$ is defined by

$$
\begin{equation*}
\Pi_{z}^{(t, 2)}(x)=\sum_{\omega \in \mathcal{W}(x):|\omega| \geq 2} z^{|\omega|} \sum_{R_{0} \ni \omega(0)} z^{\left|R_{0}\right|} \ldots \sum_{R_{|\omega|} \ni x} z^{\left|R_{|\omega|}\right|} \sum_{L \in \mathcal{L}^{(2)}[0,|\omega|]} \prod_{i j \in L} \mathcal{U}_{i j} \prod_{i^{\prime} j^{\prime} \in \mathcal{C}(L)}\left(1+\mathcal{U}_{i^{\prime} j^{\prime}}\right) \tag{4.9}
\end{equation*}
$$

where the set $\mathcal{L}^{(2)}[0,|\omega|]$ of (2-edge) laces is given by:

$$
\begin{equation*}
\mathcal{L}^{(2)}[0, n]=\{\{0 j, j n\}: 0<j<n\} \cup\{\{0 j, i n\}: 0<i<j<n\}, \tag{4.10}
\end{equation*}
$$

and where the set $\mathcal{C}(L)$ compatible with $L \in \mathcal{L}^{(2)}[0, n]$ is given:
(i) for $L=\{0 j, j n\}$, by all pairs $k l$ with $0 \leq k<l \leq n$ except $0 l$ with $l>j$ and $k n$ with $k<j$;
(ii) for $L=\{0 j, i n\}$ with $i<j$, by all pairs $k l$ excepting both $0 l$ with $l>j$ and $k n$ with $k<i$.

For more details, see [13] or [12, 30].

### 4.2 Lace expansion for lattice animals

The two-point function $G_{z}^{(a)}(x)=\sum_{A \ni 0, x} z^{|A|}$ for lattice animals was defined in (1.10) as the sum over lattice animals that contain both vertices 0 and $x$. An animal $A$ with this characteristic contains a path connecting 0 to $x$; however, unlike the lattice tree case, this path is not necessarily unique. To deal with this we use the following definitions.

Let $A$ be an animal containing the vertices $x$ and $y$. We say that $A$ has a double connection from $x$ to $y$ if there are two bond-disjoint self avoiding walks in $A$ between $x$ and $y$ (the walks may share a common vertex, but not a common bond), or if $x=y$. The set of all animals having a double connection between $x$ and $y$ is denoted by $\mathcal{D}_{x, y}$. A bond $\{x, y\}$ in $A$ is pivotal for the connection from $x$ to $y$, if its removal would disconnect the animal into two connected components with $x$ contained in one of them and $y$ in the other.

An animal $A \ni x, y$ that is not an element of $\mathcal{D}_{x, y}$ has at least one pivotal bond for the connection from $x$ to $y$. To establish an order among these edges, we define the first pivotal bond to be the unique bond for which there is a double connection between $x$ and one of the endpoints
of this bond. This endpoint is the first endpoint of the first pivotal bond. To determine the second pivotal bond, the role of $x$ is played by the second endpoint of the first pivotal bond, and so on.

For a lattice animal $A$ that contains $x$ and $y$, the backbone is the ordered set of oriented pivotal bonds for the connection from $x$ to $y$. The backbone is not necessarily connected. The ribs are the connected components that remain after the bonds in the backbone (but not the vertices) are removed from $A$. By definition, the ribs are doubly connected between the corresponding backbone vertices, and are mutually avoiding. See Figure 4 for an example.


Figure 4: Decomposition of a lattice animal $A$ into the backbone from 0 to $x$ (bold), and the ribs $\vec{R}=\left\{R_{0}, R_{1}, R_{2}, R_{3}\right\}$. The rib $R_{2}$ consists only of the vertex in the backbone.

Let $B$ be an arbitrary finite ordered set of directed bonds

$$
B=\left(\left(u_{1}, v_{1}\right), \ldots,\left(u_{|B|}, v_{|B|}\right)\right)
$$

and let $v_{0}=0$ and $u_{|B|+1}=x$. Then we can regard the two-point function as a sum over the backbone $B$ and mutually nonintersecting ribs $\vec{R}=\left\{R_{0}, \ldots, R_{|B|}\right\}$. It is shown in [13] how to apply inclusion exclusion to obtain an identity

$$
\begin{equation*}
G_{z}^{(a)}(x)=\delta_{0, x} g^{(a)}(z)+\Pi_{z}^{(a)}(x)+g^{(a)}(z)\left(2 d z D * G_{z}^{(a)}\right)(x)+\left(\Pi_{z}^{(a)} * 2 d z D * G_{z}^{(a)}\right)(x), \tag{4.11}
\end{equation*}
$$

with $\Pi_{z}^{(a)}$ given by the alternating series

$$
\begin{equation*}
\hat{\Pi}_{z}^{(a)}=\sum_{N=0}^{\infty}(-1)^{N} \hat{\Pi}_{z}^{(a, N)} \tag{4.12}
\end{equation*}
$$

It is known (see [12]) that there is a $c>0$ such that for all $N \geq 0$ and all $z \in\left[0, z_{c}\right]$,

$$
\begin{equation*}
0 \leq \hat{\Pi}_{z}^{(a, N)} \leq c^{N} d^{-(N \vee 1)} \tag{4.13}
\end{equation*}
$$

and this implies that the only terms that can contribute to (2.6) for lattice animals are those with $N=0,1,2$.

The following explicit formulas are obtained in [13]. First,

$$
\begin{equation*}
\Pi_{z}^{(a, 0)}(x)=\left(1-\delta_{0, x}\right) \sum_{R \in \mathcal{D}_{0, x}} z^{|R|} \tag{4.14}
\end{equation*}
$$

With $\mathcal{U}_{i j}(\vec{R})$ as in (4.7) but for the new notion of ribs $\vec{R}$,

$$
\begin{equation*}
\Pi_{z}^{(a, 1)}(x)=\sum_{B:|B| \geq 1} z^{|B|}\left[\prod_{k=0}^{|B|} \sum_{R_{k} \in \mathcal{D}_{v_{k}, u_{k+1}}} z^{\left|R_{k}\right|}\right]\left(-\mathcal{U}_{0,|B|}\right) \prod_{\substack{0 \leq i \leq j \leq|B| \\(i, j) \neq(0,|B|)}}\left(1+\mathcal{U}_{i j}\right), \tag{4.15}
\end{equation*}
$$

with $v_{0}=0$ and $u_{|B|+1}=x$. The factor $\mathcal{U}_{0,|B|}$ in the previous expression forces an intersection between the first and last ribs, and the last product forbids all other rib intersections. Finally,

$$
\begin{equation*}
\Pi_{z}^{(a, 2)}(x)=\sum_{B:|B| \geq 1} z^{|B|}\left[\prod_{k=0}^{|B|} \sum_{R_{k} \in \mathcal{D}_{v_{k}, u_{k+1}}} z^{\left|R_{k}\right|}\right] \sum_{L \in \mathcal{L}^{(2)}[0,|B|]} \prod_{i j \in L} \mathcal{U}_{i j} \prod_{i^{\prime} j^{\prime} \in \mathcal{C}(L)}\left(1+\mathcal{U}_{i^{\prime} j^{\prime}}\right), \tag{4.16}
\end{equation*}
$$

with $\mathcal{L}^{(2)}$ and $\mathcal{C}(L)$ as defined around (4.10).

## 5 Fourier estimates

In this section, we formulate an essential ingredient for the error estimates in Theorem 1.1, in Lemma 5.1 below. The proof is based on the Fourier transform.

The Fourier transform of an absolutely summable function $f: \mathbb{Z}^{d} \rightarrow \mathbb{C}$ is defined by

$$
\begin{equation*}
\hat{f}(k)=\sum_{x \in \mathbb{Z}^{d}} f(x) \mathrm{e}^{i k \cdot x} \tag{5.1}
\end{equation*}
$$

where $k \in[-\pi, \pi]^{d}$ and $k \cdot x=\sum_{j=1}^{d} k_{j} x_{j}$. For example, the transition probability $D$ of (4.1) has Fourier transform $\hat{D}(k)=d^{-1} \sum_{j=1}^{d} \cos k_{j}$. The inverse Fourier transform, which recovers $f$ from $\hat{f}$, is given by

$$
\begin{equation*}
f(x)=\int_{[-\pi, \pi]^{d}} \hat{f}(k) \mathrm{e}^{-i k \cdot x} \frac{\mathrm{~d} k}{(2 \pi)^{d}} \tag{5.2}
\end{equation*}
$$

Recall that the convolution of the functions $f$ and $g$ was defined in (4.2). We denote by $f^{* l}$ the convolution of $l$ factors of $f$, i.e.,

$$
f^{* l}(x)=\underbrace{(f * f * \cdots * f)}_{l}(x)
$$

The Fourier transform of a convolution is the product of Fourier transforms: $\widehat{f * g}=\hat{f} \hat{g}$.
In this notation, $D^{* l}(x)$ is the $l$-step transition probability that simple random walk travels from 0 to $x$ in $l$ steps. We take $f=D^{* 2 m}$ and $x=0$ in (5.2) to obtain

$$
\begin{equation*}
D^{* 2 m}(0)=\int_{[-\pi, \pi]^{d}} \hat{D}(k)^{2 m} \frac{\mathrm{~d} k}{(2 \pi)^{d}} \tag{5.3}
\end{equation*}
$$

A proof of the elementary fact that $D^{* 2 m}(0) \leq C_{m}(2 d)^{-m}$ for some constant $C_{m}$ (uniformly in $d$ ) can be found in [19, (3.12)]. Therefore,

$$
\begin{equation*}
\int_{[-\pi, \pi]^{d}} \hat{D}(k)^{2 m} \frac{\mathrm{~d} k}{(2 \pi)^{d}} \leq \frac{C_{m}}{(2 d)^{m}} \tag{5.4}
\end{equation*}
$$

The infrared bound for nearest-neighbour lattice trees and lattice animals, given in [12, (1.25)], states that for dimensions $d \geq d_{0}$ (for some sufficiently large $d_{0}$ ), there is a positive constant $c$ independent of $z$ and $d$, such that for $0 \leq z \leq z_{c}$,

$$
\begin{equation*}
0 \leq \hat{G}_{z}(k) \leq \frac{c d}{|k|^{2}} \tag{5.5}
\end{equation*}
$$

where $|k|=\left(k_{1}^{2}+\cdots+k_{d}^{2}\right)^{1 / 2}$. The definition of $\hat{G}_{z}(k)$ requires some care when $z=z_{c}$, because $G_{z_{c}}(x)$ is not summable. Nevertheless it is possible to define $\hat{G}_{z_{c}}(k)$ in a natural way such that its inverse Fourier transform is $G_{z_{c}}(x)$. The subtleties associated with this point are discussed in [12, Appendix A].

Let $i$ be a non-negative integer and let $C$ be a cluster (a tree or an animal) containing the vertices $x$ and $y$. We denote by

$$
\begin{equation*}
\{x \overleftrightarrow{i} \nmid y\} \tag{5.6}
\end{equation*}
$$

the event that there exists a self-avoiding path in $C$, of length at least $i$, connecting $x$ and $y$. We define the two-point function for clusters in which $x$ is connected to $y$ by a path of length at least $i$ by

$$
\begin{equation*}
G_{z}^{(i)}(x)=\sum_{C \ni 0, x: 0 \leftrightarrow x} z^{|C|} . \tag{5.7}
\end{equation*}
$$

Then

$$
G_{z}(x)=G_{z}^{(0)}(x)=g(z) \delta_{0, x}+G_{z}^{(1)}(x)
$$

since for $x=0$ the two-point function $G_{z}(x)$ reduces to the one-point function $g(z)$, and for $x \neq 0$ a path connecting these two vertices requires at least one step.

For integers $m, n \geq 1$, and vertices $x, y \in \mathbb{Z}^{d}$, we define

$$
\begin{equation*}
S_{z}^{(m, n)}(x)=\sum_{i_{1}+\cdots+i_{n}=m}\left(G_{z}^{\left(i_{1}\right)} * \cdots * G_{z}^{\left(i_{n}\right)}\right)(x) \tag{5.8}
\end{equation*}
$$

where the sum is over nonnegative integers $i_{1}, \ldots, i_{n}$. Let

$$
\begin{equation*}
S_{z}^{(m, n)}=\sup _{x \in \mathbb{Z}^{d}} S_{z}^{(m, n)}(x) \tag{5.9}
\end{equation*}
$$

The statement and proof of the following lemma are closely related to [19, Lemma 3.1].
Lemma 5.1. Let $m$ and $n$ be non-negative integers and let $d>\max \left\{d_{0}, 4 n\right\}$. There is a constant $C_{m, n}$, whose value depends only on $m$ and $n$, such that

$$
\begin{equation*}
S_{z_{c}}^{(m, n)} \leq \frac{C_{m, n}}{(2 d)^{m / 2}} \tag{5.10}
\end{equation*}
$$

Proof. We first prove that there is a constant $K_{m, n}$ such that

$$
\begin{equation*}
\sup _{x}\left(D^{* m} * G_{z_{c}}^{* n}\right)(x) \leq \frac{K_{m, n}}{(2 d)^{m / 2}} \tag{5.11}
\end{equation*}
$$

Using the inverse Fourier transform (5.2) and $\widehat{f * g}=\hat{f} \hat{g}$, we have

$$
\left(D^{* m} * G_{z_{c}}^{* n}\right)(x)=\int_{[-\pi, \pi]^{d}} \hat{D}(k)^{m} \hat{G}_{z_{c}}(k)^{n} \mathrm{e}^{-i k \cdot x} \frac{\mathrm{~d} k}{(2 \pi)^{d}} .
$$

By the Cauchy-Schwarz inequality,

$$
\begin{equation*}
\left(D^{* m} * G_{z_{c}}^{* n}\right)(x) \leq\left(\int_{[-\pi, \pi]^{d}} \hat{D}(k)^{2 m} \frac{\mathrm{~d} k}{(2 \pi)^{d}}\right)^{1 / 2}\left(\int_{[-\pi, \pi]^{d}} \hat{G}_{z_{c}}(k)^{2 n} \frac{\mathrm{~d} k}{(2 \pi)^{d}}\right)^{1 / 2} \tag{5.12}
\end{equation*}
$$

Then (5.4) gives (5.11), once we show that the second factor on the right-hand side of (5.12) is bounded uniformly in large $d$. By (5.5), it suffices to verify that the integral

$$
\begin{equation*}
I_{d, n}=\int_{[-\pi, \pi]^{d}} \frac{d^{2 n}}{|k|^{4 n}} \frac{\mathrm{~d} k}{(2 \pi)^{d}}, \tag{5.13}
\end{equation*}
$$

which is finite for $d>4 n$, is monotone nonincreasing in $d$.
This monotonicity has been encountered many times previously in the literature (e.g., [19]), and can be proved as follows. For $A>0$ and $j>0$, a change of variables in the integral leads to

$$
\begin{equation*}
\frac{1}{A^{j}}=\frac{1}{\Gamma(j)} \int_{0}^{\infty} u^{j-1} \mathrm{e}^{-u A} \mathrm{~d} u \tag{5.14}
\end{equation*}
$$

We apply this identity with $A=d^{-1}|k|^{2}$ and $j=2 n$, and then use Fubini's theorem to obtain

$$
\begin{align*}
I_{d, n} & =\frac{1}{\Gamma(2 n)} \int_{[-\pi, \pi]^{d}} \int_{0}^{\infty} u^{2 n-1} \mathrm{e}^{-u|k|^{2} / d} \mathrm{~d} u \frac{\mathrm{~d} k}{(2 \pi)^{d}} \\
& =\frac{1}{\Gamma(2 n)} \int_{0}^{\infty} u^{2 n-1}\left(\int_{-\pi}^{\pi} \mathrm{e}^{-u t^{2} / d} \frac{\mathrm{~d} t}{2 \pi}\right)^{d} \mathrm{~d} u=\frac{1}{\Gamma(2 n)} \int_{0}^{\infty} u^{2 n-1}\left\|f_{u}\right\|_{1 / d} \mathrm{~d} u \tag{5.15}
\end{align*}
$$

where $f_{u}(t)=\mathrm{e}^{-u t^{2}}$ and $\|f\|_{p}=\left(\int_{-\pi}^{\pi} f(t)^{p} \mathrm{~d} t / 2 \pi\right)^{1 / p}$. Since $\mathrm{d} t / 2 \pi$ is a probability measure on $[-\pi, \pi]$,

$$
\begin{equation*}
\|f\|_{1 /(d+1)} \leq\|f\|_{1 / d} \tag{5.16}
\end{equation*}
$$

Therefore, as required, $I_{d+1, n} \leq I_{d, n}$, and the proof of (5.11) is complete.
Turning now to (5.10), we first consider the case of lattice trees. In (5.7), if we neglect the self-avoidance restriction among the first $i$ steps in the path connecting $x$ and $y$, and treat the first $i$ ribs as independent of each other and of the subtree that comes after the $i^{\text {th }}$ step, we obtain the upper bound

$$
\begin{equation*}
G_{z}^{(i)}(x) \leq(2 d z g(z))^{i}\left(D^{* i} * G_{z}\right)(x) \tag{5.17}
\end{equation*}
$$

For the case of lattice animals, the same bound is plausible and indeed also holds; this can be seen using a small modification in the proof of [13, Lemma 2.1]. With the definition of $S_{z}^{(m, n)}(x)$ in (5.8), this implies that for either model

$$
\begin{equation*}
S_{z}^{(m, n)}(x)=\sum_{i_{1}+\cdots+i_{n}=m}\left(G_{z}^{\left(i_{1}\right)} * \cdots * G_{z}^{\left(i_{n}\right)}\right)(x) \leq \tilde{C}_{m, n}(2 d z g(z))^{m}\left(D^{* m} * G_{z}^{* n}\right)(x) \tag{5.18}
\end{equation*}
$$

where $\tilde{C}_{m, n}$ is the number of terms in the sum (its exact value is unimportant). By (2.7), $2 d z_{c} g_{c} \leq 2$ for $d$ large enough. Together with (5.11), this implies that

$$
S_{z_{c}}^{(m, n)}(x) \leq \tilde{C}_{m, n} 2^{m} \frac{K_{m, n}}{(2 d)^{m / 2}}
$$

and the proof is complete.

## 6 First term

In this section, we apply (2.7) to compute the leading behaviour (1.6) for $g_{c}$ and $z_{c}$. This provides an alternate approach to that used in [26] to reach the same conclusion, and makes our proof of Theorem 1.1 more self-contained. The following lemma provides some preliminary bounds.

Lemma 6.1. For s a neighbour of the origin,

$$
\begin{align*}
G_{z_{c}}(s) & =o(1),  \tag{6.1}\\
2 d r_{c} & =1+o(1),  \tag{6.2}\\
g_{\circ}\left(z_{c}\right) & =O(2 d)^{-2} . \tag{6.3}
\end{align*}
$$

Proof. Since a lattice tree or lattice animal containing 0 and $s$ must contain a path of length at least 1 joining those vertices, we have $G_{z_{c}}(s) \leq S_{z_{c}}^{(1,1)} \leq O(2 d)^{-1 / 2}$, where the last inequality follows from Lemma 5.1. This proves (6.1).

The limit (6.2) follows from the identity $2 d r_{c}=2 d z_{c} g_{c}-2 d z_{c} G_{z_{c}}(s)$ of (3.4), together with (2.7) -(2.8) and (6.1).

Finally, since the minimal length of a cycle containing the origin in a lattice animal is 4 , it follows that $g_{\circ}\left(z_{c}\right) \leq S_{z_{c}}^{(4,1)}$, and then (6.3) is a consequence of Lemma 5.1.

Lemma 6.2. For lattice trees or lattice animals, $g_{c}=\mathrm{e}+o(1)$ and $z_{c}=(2 d \mathrm{e})^{-1}+o(2 d)^{-1}$.
Proof. According to (2.7), it suffices to prove that $g_{c}=\mathrm{e}+o(1)$, and this follows immediately from Theorem 3.1 and (6.2)-(6.3).

## 7 Second term

In this section, we compute the $(2 d)^{-2}$ term in the expansion for $z_{c}$ in (1.4), and the $(2 d)^{-1}$ term in the expansion for $g_{c}$ in (1.5). We follow the strategy discussed in Section 2; we first compute the $(2 d)^{-1}$ terms in the expansions for $G_{z_{c}}(s)$ and for $\Pi_{z_{c}}$ in (2.5)-(2.6), then use this to compute the desired term for $g_{c}$, and finally obtain the desired term for $z_{c}$.

A useful quantity is

$$
\begin{equation*}
Q(x)=\sum_{C_{0} \ni 0} \sum_{C_{x} \ni x} z_{c}^{\left|C_{0}\right|+\left|C_{x}\right|} \mathbb{1}_{C_{0} \cap C_{x} \neq \varnothing} \tag{7.1}
\end{equation*}
$$

where the sum is over clusters (both trees or both animals) containing 0 and $x$, respectively. It is shown in Lemma 9.3 that for $s$ a neighbour of the origin, and for both lattice trees and lattice animals, the leading behaviour

$$
\begin{equation*}
Q(s)=2 z_{c}^{2} g_{c}^{3}+o(2 d)^{-1}=\frac{2 \mathrm{e}}{2 d}+o(2 d)^{-1} \tag{7.2}
\end{equation*}
$$

arises from the presence of the bond $\{0, s\}$ in one of the two clusters $C_{0}$ or $C_{1}$. The proof of Lemma 9.3 uses only Lemmas 6.2 and 5.1.

Lemma 7.1. For lattice trees or lattice animals, and for a neighbour s of the origin,

$$
\begin{equation*}
G_{z_{c}}(s)=\frac{\mathrm{e}}{2 d}+o(2 d)^{-1} \tag{7.3}
\end{equation*}
$$

Proof. For a lattice tree or lattice animal containing 0 and $s$, either the bond $\{0, s\}$ is occupied or it is not. In the latter case, there must be an occupied path connecting 0 and $s$ of length at least 3 . In the former case, we overcount with independent clusters at 0 and $s$. This gives

$$
\begin{equation*}
G_{z_{c}}(s) \leq z_{c} g_{c}^{2}+G_{z_{c}}^{(3)}(s) \leq z_{c} g_{c}^{2}+S_{z_{c}}^{(3,1)} \tag{7.4}
\end{equation*}
$$

where the last inequality comes from (5.8)-(5.9). By Lemmas 6.2 and 5.1 , it follows that

$$
\begin{equation*}
G_{z_{c}}(s) \leq \frac{\mathrm{e}}{2 d}+o(2 d)^{-1} \tag{7.5}
\end{equation*}
$$

For a lower bound, we consider only the case where the edge $\{0, s\}$ is occupied and not part of a cycle (for lattice animals). It follows from inclusion exclusion that

$$
\begin{equation*}
G_{z_{c}}(s) \geq z_{c} g_{c}^{2}-z_{c} Q(s) \tag{7.6}
\end{equation*}
$$

and it then follows from (7.2) and Lemma 6.2 that

$$
\begin{equation*}
G_{z_{c}}(s) \geq \frac{\mathrm{e}}{2 d}+o(2 d)^{-1} \tag{7.7}
\end{equation*}
$$

This completes the proof.
Lemma 7.2. For lattice trees or lattice animals,

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}=-\frac{3 \mathrm{e}}{2 d}+o(2 d)^{-1} \tag{7.8}
\end{equation*}
$$

Proof. It follows from (4.6) and (4.13) that we need only consider the contributions due to $\hat{\Pi}_{z_{c}}^{(t, 1)}$ for trees, and due to $\hat{\Pi}_{z_{c}}^{(a, 0)}$ and $\hat{\Pi}_{z_{c}}^{(a, 1)}$ for animals, since larger values of $N$ contribute $O(2 d)^{-2}$. Moreover, we can neglect $\hat{\Pi}_{z_{c}}^{(a, 0)}$. To see this, we recall the definition (4.14) and apply the BK inequality of [13, Lemma 2.1] and Lemma 5.1 to see that

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}^{(a, 0)} \leq \sum_{i+j=4} \sum_{x \in \mathbb{Z}^{d}} G_{z_{c}}^{(i)}(x) G_{z_{c}}^{(j)}(x)=S_{z_{c}}^{(4,2)} \leq O(2 d)^{-2} \tag{7.9}
\end{equation*}
$$

where the restriction to $i+j=4$ arises because only animals in which the origin is in a cycle of length at least 4 can occur. Therefore, we can restrict attention to the case $N=1$.

By definition,

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}^{(1)}=\Pi_{z_{c}}^{(1)}(0)+\sum_{s:\|s\|_{1}=1} \Pi_{z_{c}}^{(1)}(s)+\sum_{x:\|x\|_{1} \geq 2} \Pi_{z_{c}}^{(1)}(x) \tag{7.10}
\end{equation*}
$$

A nonzero contribution to $\Pi_{z_{c}}^{(1)}(x)$ requires the existence of three bond-disjoint paths as indicated in Figure 5 (with $y=0$ or $y=x$ allowed), to ensure that $\mathcal{U}_{0|\omega|}=-1$ in (4.8) or $\mathcal{U}_{0|B|}=-1$ in (4.15). This implies that

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}^{(1)} \leq \sum_{x, y \in \mathbb{Z}^{d}} G_{z_{c}}(x) G_{z_{c}}(y) G_{z_{c}}(y-x)=S_{z_{c}}^{(0,3)}(0) \leq S_{z_{c}}^{(0,3)} \tag{7.11}
\end{equation*}
$$

a detailed derivation of this estimate can be found, e.g., in [30, Theorem 8.2]. The crude bound (7.11) can be greatly improved by replacing two-point functions by factors $G_{z_{c}}^{(i)}$ when there must be at least $i$ steps taken. In this way, for contributions to $\hat{\Pi}_{z_{c}}^{(1)}$ in which there must exist paths from 0 to $x$, from 0 to $y$, and from $x$ to $y$, of total length at least $m$, we can improve the upper bound $S_{z_{c}}^{(0,3)}$ to $S_{z_{c}}^{(m, 3)} \leq O(2 d)^{-m / 2}$. In particular, this implies that the last sum on the right-hand side of (17.10) is bounded by $S_{z_{c}}^{(4,3)} \leq O(2 d)^{-2}$ and thus is an error term.


Figure 5: Intersection required for a nonzero contribution to $\Pi_{z}^{(1)}(x)$.
The leading behaviour arises from the other two terms. We consider both trees and animals simultaneously. Consider first the lower bound. For $\Pi_{z_{c}}^{(1)}(0)$, we count only configurations with backbone $(0, s, 0)$ where $\|s\|_{1}=1$. By using inclusion-exclusion to account for the avoidance between the rib at $s$ and the two ribs at 0 , we obtain

$$
\begin{equation*}
\Pi_{z_{c}}^{(1)}(0) \geq 2 d z_{c}^{2}\left(g_{c}^{3}-2 g_{c} Q(s)\right)=\frac{\mathrm{e}}{2 d}+o(2 d)^{-1} \tag{7.12}
\end{equation*}
$$

by Lemma 6.2 and (7.2). Similarly, by considering the symmetric cases where either the rib at 0 contains $\{0, s\}$ or the rib at $s$ contains $\{0, s\}$, we obtain

$$
\begin{equation*}
\Pi_{z_{c}}^{(1)}(s) \geq 2 z_{c}^{2}\left(g_{c}^{3}-g_{c} Q(s)\right) \tag{7.13}
\end{equation*}
$$

and hence

$$
\begin{equation*}
\sum_{s:\|s\|_{1}=1} \Pi_{z_{c}}^{(1)}(s) \geq \frac{2 \mathrm{e}}{2 d}+o(2 d)^{-1} \tag{7.14}
\end{equation*}
$$

Altogether, this gives

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}^{(1)} \geq \frac{3 \mathrm{e}}{2 d}+o(2 d)^{-1} \tag{7.15}
\end{equation*}
$$

For the upper bound, excepting the configurations which contributed the leading behaviour to the lower bound, the remaining configurations that contribute to $\hat{\Pi}_{z_{c}}^{(1)}$ all contain three paths of total length at least 4, and hence are bounded above by $S_{z_{c}}^{(4,3)} \leq O(2 d)^{-2}$. This completes the proof.

Lemma 7.3. For lattice trees or lattice animals,

$$
\begin{align*}
& g_{c}=\mathrm{e}\left[1+\frac{\frac{3}{2}}{2 d}\right]+o(2 d)^{-1}  \tag{7.16}\\
& z_{c}=\mathrm{e}^{-1}\left[\frac{1}{2 d}+\frac{\frac{3}{2}}{(2 d)^{2}}\right]+o(2 d)^{-2} \tag{7.17}
\end{align*}
$$

Proof. We begin by noting that $g_{\circ}\left(z_{c}\right)=O(2 d)^{-1}$, by (6.3). Next, we combine the identity $2 d r_{c}=1-2 d z_{c} \hat{\Pi}_{z_{c}}-2 d z_{c} G_{z_{c}}(s)$ of (3.6) with Lemmas 6.2 and 7.17 .2 to obtain

$$
\begin{equation*}
2 d r_{c}=1+\frac{3}{2 d}-\frac{1}{2 d}+o(2 d)^{-1}=1+\frac{2}{2 d}+o(2 d)^{-1} \tag{7.18}
\end{equation*}
$$

Then (7.16) follows immediately after substitution of (7.18) into the right-hand side of the identity for $g_{c}$ in Theorem 3.1. Finally, (7.17) follows from substitution of (7.16) and the formula for $\hat{\Pi}_{z_{c}}$ of Lemma 7.2 into (2.4).

## 8 Third term

We now complete the proof of Theorem 1.1. To do this, we first extend the estimates on $G_{z_{c}}(s)$ and $\hat{\Pi}_{z_{c}}$ obtained in Lemmas 7.17.7.2. With these extensions, we then extend the estimate on $g_{c}$ of Lemma 7.3, and finally combine these results with (2.4) to extend the estimate on $z_{c}$ and thereby complete the proof of Theorem 1.1. To begin, we insert the formulas of Lemma 7.3 into the formula for $Q(s)$ of Lemma 9.3, to obtain

$$
\begin{equation*}
Q(s)=2 z_{c} g_{c}^{3}-\frac{\mathrm{e}^{2}}{(2 d)^{2}}+o(2 d)^{-2}=\mathrm{e}^{2}\left[\frac{2}{2 d}+\frac{11}{(2 d)^{2}}\right]+o(2 d)^{-2} \tag{8.1}
\end{equation*}
$$

The estimate we need for $G_{z_{c}}(s)$ was stated earlier as Theorem 2.1, which for convenience we restate as follows.

Theorem 8.1. For lattice trees or lattice animals, and for a neighbour s of the origin,

$$
\begin{equation*}
G_{z_{c}}(s)=\mathrm{e}\left[\frac{1}{2 d}+\frac{\frac{7}{2}}{(2 d)^{2}}\right]+o(2 d)^{-2} \tag{8.2}
\end{equation*}
$$

Proof. It follows from Lemma 5.1 that $G_{z_{c}}^{(5)}(s) \leq O(2 d)^{-5 / 2}$, so we need only consider clusters in which a path of length 1 or 3 joins the points 0 and $s$.

For the lower bound, we consider clusters that either contain the bond $\{0, s\}$ with this bond not in a cycle, or that do not contain $\{0, s\}$ but contain one of the $2 d-2$ paths of length 3 from 0 to $s$ with this path not part of a cycle. The first contribution is equal to

$$
\begin{equation*}
z_{c}\left(g_{c}^{2}-Q(s)\right)=\mathrm{e}\left[\frac{1}{2 d}+\frac{\frac{5}{2}}{(2 d)^{2}}\right]+o(2 d)^{-2} \tag{8.3}
\end{equation*}
$$

by (8.1) and Lemma 7.3. With $s^{\prime}$ a neighbour of the origin that is not equal to $\pm s$, the second contribution is bounded below by

$$
\begin{align*}
& (2 d-2) z_{c}^{3} \sum_{\substack{R_{0} \ni 0, R_{1} \ni s^{\prime} \\
R_{2} \ni s+s^{\prime}, R_{3} \ni s}} z_{c}^{\left|R_{0}\right|+\left|R_{1}\right|+\left|R_{2}\right|+\left|R_{3}\right|} \prod_{0 \leq i<j \leq 3}\left(1+\mathcal{U}_{i j}\right) \\
& \quad \geq(2 d-2) z_{c}^{3} \sum_{\substack{R_{0} \ni 0, R_{1} \ni s^{\prime} \\
R_{2} \ni s+s^{\prime}, R_{3} \ni s}} z_{c}^{\left|R_{0}\right|+\left|R_{1}\right|+\left|R_{2}\right|+\left|R_{3}\right|}\left(1+\sum_{0 \leq i<j \leq 3} \mathcal{U}_{i j}\right) \\
& \quad=(2 d-2) z_{c}^{3}\left(g_{c}^{4}-4 g_{c}^{2} Q(s)-2 g_{c}^{2} Q\left(s+s^{\prime}\right)\right) . \tag{8.4}
\end{align*}
$$

Now we apply Lemma 6.2, and the fact that $Q(x)=o(1)$ by Lemma 9.3, to see that this last expression is equal to

$$
\begin{equation*}
(2 d-2) z_{c}^{3}\left(g_{c}^{4}-4 g_{c}^{2} Q(s)-2 g_{c}^{2} Q\left(s+s^{\prime}\right)\right)=\frac{\mathrm{e}}{(2 d)^{2}}+o(2 d)^{-2} \tag{8.5}
\end{equation*}
$$

Combining the above results gives the lower bound

$$
\begin{equation*}
G_{z_{c}}(s) \geq \mathrm{e}\left[\frac{1}{2 d}+\frac{\frac{7}{2}}{(2 d)^{2}}\right]+o(2 d)^{-2} \tag{8.6}
\end{equation*}
$$

For an upper bound, we again need only consider the cases where there is a path of length 1 or 3 connecting 0 and $s$. Suppose first that there is a path of length 1 . If the bond $\{0, s\}$ is not in a cycle, then the above argument again gives a contribution

$$
\begin{equation*}
z_{c}\left(g_{c}^{2}-Q(s)\right)=\mathrm{e}\left[\frac{1}{2 d}+\frac{\frac{5}{2}}{(2 d)^{2}}\right]+o(2 d)^{-2} \tag{8.7}
\end{equation*}
$$

On the other hand, if $\{0, s\}$ is part of a cycle, then we need only consider the case where this bond is part of a cycle of length 4 , because otherwise there is a path from 0 to $s$ of length at least 5. The contribution from animals containing $\{0, s\}$ within a cycle of length 4 is at most $(2 d-2) z_{c}^{4} g_{c}^{4}=O(2 d)^{-3}$, so this is an error term. Thus the upper bound for the case of direct connection agrees with the lower bound. In addition, the contribution when there is a path of length 3 is at most

$$
\begin{equation*}
(2 d-2) z_{c}^{3} g_{c}^{4}=\frac{\mathrm{e}}{(2 d)^{2}}+o(2 d)^{-2}, \tag{8.8}
\end{equation*}
$$

so here too the upper and lower bounds match, and the proof is complete.

Next, we present three lemmas which extract the terms in $\hat{\Pi}_{z_{c}}^{(N)}$ up to $o(2 d)^{-2}$, for $N=0,1,2$. The case $N=0$ occurs only for lattice animals, and we begin with this case.

Lemma 8.2. For lattice animals,

$$
\begin{align*}
\hat{\Pi}_{z_{c}}^{(a, 0)} & =\frac{\frac{3}{2}}{(2 d)^{2}}+o(2 d)^{-2}  \tag{8.9}\\
g_{\circ}\left(z_{c}^{(a)}\right) & =\frac{\frac{1}{2}}{(2 d)^{2}}+o(2 d)^{-2} \tag{8.10}
\end{align*}
$$

Proof. According to its definition in (4.14),

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}^{(a, 0)}=\sum_{x \neq 0} \sum_{R \in \mathcal{D}_{0, x}} z_{c}^{|R|} \tag{8.11}
\end{equation*}
$$

The main contribution to the right-hand side arises when $R$ is a unit square containing 0 , with $x$ a nonzero vertex on the square. Therefore, since there are $\frac{1}{2}(2 d)(2 d-2)$ such squares and 3 nonzero vertices in each one,

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}^{(a, 0)} \leq 3 \frac{1}{2}(2 d)(2 d-2) z_{c}^{4} g_{c}^{4}+S^{(6,2)}=\frac{\frac{3}{2}}{(2 d)^{2}}+o(2 d)^{-2} \tag{8.12}
\end{equation*}
$$

where we used Lemmas 6.2 and 5.1 in the last equality. For a lower bound, we count only the contributions with $0, x$ in a cycle of length 4 , and use inclusion-exclusion for the branches emanating from the unit square, to obtain

$$
\begin{equation*}
\left.\hat{\Pi}_{z_{c}}^{(a, 0)} \geq 3 \frac{1}{2}(2 d)(2 d-2) z_{c}^{4}\left[g_{c}^{4}-4 g_{c}^{2} Q\left(s_{1}\right)-2 g_{c}^{2} Q\left(s+s^{\prime}\right)\right)\right]=\frac{\frac{3}{2}}{(2 d)^{2}}+o(2 d)^{-2} \tag{8.13}
\end{equation*}
$$

where we have used Lemma 6.2 together with the fact that $Q(x)=o(1)$ by Lemma 9.3 . This proves (8.9).

A similar argument gives (8.10), with the factor 3 missing due to the fact that there is no sum over $x$ in $g_{0}$.

Lemma 8.3. For lattice trees or lattice animals,

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}^{(1)}=\mathrm{e}\left[\frac{3}{2 d}+\frac{\frac{49}{2}}{(2 d)^{2}}\right]+o(2 d)^{-2} \tag{8.14}
\end{equation*}
$$

Proof. We give the proof only for the case of lattice trees. With minor changes, the arguments presented here also lead to a proof for lattice animals.

By definition,

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}^{(1)}=\sum_{x \in \mathbb{Z}^{d}} \Pi_{z_{c}}^{(1)}(x) \tag{8.15}
\end{equation*}
$$

Contributions from $x \neq 0, s, s+s^{\prime}$, where $s, s^{\prime}$ are orthogonal neighbours of the origin, are bounded above by $S^{(6,3)}=O(2 d)^{-3}$ and need not be considered further. By symmetry, we therefore have

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}^{(1)}=\Pi_{z_{c}}^{(1)}(0)+2 d \Pi_{z_{c}}^{(1)}(s)+\frac{2 d(2 d-2)}{2} \Pi_{z_{c}}^{(1)}\left(s+s^{\prime}\right)+O(2 d)^{-3} . \tag{8.16}
\end{equation*}
$$

Consider $\Pi_{z_{c}}^{(1)}\left(s+s^{\prime}\right)$. The shortest backbones have length 2 and there are 2 of these. The shortest allowed rib intersections complete the unit square and there are 3 of these corresponding to the 3 possible nonzero intersection points for the ribs at 0 and $s+s^{\prime}$. Thus we obtain

$$
\begin{equation*}
\Pi_{z_{c}}^{(1)}\left(s+s^{\prime}\right) \leq 3 \cdot 2 z_{c}^{4} g_{c}^{5}+S^{(6,3)}+O(2 d)^{-3} \leq \frac{6 \mathrm{e}}{(2 d)^{4}}+O(2 d)^{-3} \tag{8.17}
\end{equation*}
$$

Arguments like those we have been using previously can be used to verify that the first term on the right-hand side is also the leading behaviour of a lower bound, and hence

$$
\begin{equation*}
\Pi_{z_{c}}^{(1)}\left(s+s^{\prime}\right)=\frac{6 \mathrm{e}}{(2 d)^{4}}+o(2 d)^{-2} . \tag{8.18}
\end{equation*}
$$

This shows that

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}^{(1)}=\Pi_{z_{c}}^{(1)}(0)+2 d \Pi_{z_{c}}^{(1)}(s)+\frac{3 \mathrm{e}}{(2 d)^{2}}+o(2 d)^{-2} . \tag{8.19}
\end{equation*}
$$

Consider $\Pi_{z_{c}}^{(1)}(s)$. We need only consider the contributions due to rib intersections which together with the backbone form a double bond or a unit square, because the remaining contributions are bounded by $S^{(6,3)}=O(2 d)^{-3}$. These backbones have length 1 or 3 , respectively. Thus we obtain (the first term is due to the length- 1 backbone and the second to the length- 3 backbone)

$$
\begin{align*}
\Pi_{z_{c}}^{(1)}(s) & \leq z_{c} Q(s)+(2 d-2) z_{c}^{3} g_{c}^{2} Q(s)+O(2 d)^{-3} \\
& =\mathrm{e}\left[\frac{2}{(2 d)^{2}}+\frac{16}{(2 d)^{3}}\right]+o(2 d)^{-2}, \tag{8.20}
\end{align*}
$$

by Lemma 6.2 and (8.1). It is routine to prove a matching lower bound, yielding

$$
\begin{equation*}
2 d \Pi_{z_{c}}^{(1)}(s)=\mathrm{e}\left[\frac{2}{2 d}+\frac{16}{(2 d)^{2}}\right]+o(2 d)^{-2} \tag{8.21}
\end{equation*}
$$

and hence

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}^{(1)}=\Pi_{z_{c}}^{(1)}(0)+\mathrm{e}\left[\frac{2}{2 d}+\frac{19}{(2 d)^{2}}\right]+o(2 d)^{-2} . \tag{8.22}
\end{equation*}
$$

Finally, we consider the contributions to $\Pi_{z_{c}}^{(1)}(0)$ due to backbones of length 2 and 4 , which we denote as $\Pi_{z_{c}}^{(1,2)}(0)$ and $\Pi_{z_{c}}^{(1,4)}(0)$ respectively. First,

$$
\begin{equation*}
\Pi_{z_{c}}^{(1,4)}(0) \leq 2 d(2 d-2) z_{c}^{4} g_{c}^{5}+S^{(6,1)}=\frac{\mathrm{e}}{(2 d)^{2}}+O(2 d)^{-3} \tag{8.23}
\end{equation*}
$$

and a routine matching lower bound gives

$$
\begin{equation*}
\Pi_{z_{c}}^{(1,4)}(0)=\frac{\mathrm{e}}{(2 d)^{2}}+O(2 d)^{-3} \tag{8.24}
\end{equation*}
$$

Next,

$$
\begin{align*}
\Pi_{z_{c}}^{(1,2)}(0) & =2 d z_{c}^{2} \sum_{\substack{R_{0} \ni \ni, R_{1} \ni s \\
R_{2} \ni 0}} z_{c}^{\left|R_{0}\right|+\left|R_{1}\right|+\left|R_{2}\right|}\left(1+\mathcal{U}_{01}+\mathcal{U}_{12}+\mathcal{U}_{01} \mathcal{U}_{12}\right) \\
& =2 d z_{c}^{2}\left[g_{c}^{3}-2 g_{c} Q(s)+\sum_{\substack{R_{0} \ni 0, R_{1} \ni s \\
R_{2} \ni 0}} z_{c}^{\left|R_{0}\right|+\left|R_{1}\right|+\left|R_{2}\right|} \mathcal{U}_{01} \mathcal{U}_{12}\right] \\
& =\mathrm{e}\left[\frac{1}{2 d}+\frac{\frac{7}{2}}{(2 d)^{2}}\right]+o(2 d)^{-2}+2 d z_{c}^{2}\left[\frac{\mathrm{e}^{3}}{2 d}+o(2 d)^{-1}\right], \tag{8.25}
\end{align*}
$$

where we used Lemma 7.3 and Lemmas 9.39 .4 in the last equality. With Lemma 6.2, this gives

$$
\begin{equation*}
\Pi_{z_{c}}^{(1,2)}(0)=\frac{\mathrm{e}}{2 d}+\frac{\frac{9}{2} \mathrm{e}}{(2 d)^{2}}+o(2 d)^{-2} \tag{8.26}
\end{equation*}
$$

Thus we obtain

$$
\begin{equation*}
\Pi_{z_{c}}^{(1)}(0)=\mathrm{e}\left[\frac{1}{2 d}+\frac{\frac{11}{2}}{(2 d)^{2}}\right]+o(2 d)^{-2} . \tag{8.27}
\end{equation*}
$$

Altogether, we have

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}^{(1)}=\mathrm{e}\left[\frac{3}{2 d}+\frac{\frac{49}{2}}{(2 d)^{2}}\right]+o(2 d)^{-2} \tag{8.28}
\end{equation*}
$$

which proves (8.14).
Lemma 8.4. For lattice trees or lattice animals,

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}^{(2)}=\frac{11 \mathrm{e}}{(2 d)^{2}}+o(2 d)^{-2} \tag{8.29}
\end{equation*}
$$

Proof. We defer the proof to Lemma 9.5.
For convenience, we now restate Theorem [2.2, supplemented with an asymptotic formula for $g_{\circ}\left(z_{c}^{(a)}\right)$. Note that the factor e is not present for $g_{\circ}\left(z_{c}^{(a)}\right)$. It is in Theorem 8.5 that we first see a difference between lattice trees and lattice animals.

Theorem 8.5. For lattice trees or lattice animals,

$$
\begin{align*}
\hat{\Pi}_{z_{c}} & =\mathrm{e}\left[-\frac{3}{2 d}-\frac{\frac{27}{2}-\mathbb{1}_{\mathrm{a}} \frac{3}{2} \mathrm{e}^{-1}}{(2 d)^{2}}\right]+o(2 d)^{-2},  \tag{8.30}\\
g_{\circ}\left(z_{c}^{(a)}\right) & =\frac{\mathbb{1}_{\mathrm{a}} \frac{1}{2}}{(2 d)^{2}}+o(2 d)^{-2} . \tag{8.31}
\end{align*}
$$

Proof. This follows immediately from Lemmas 8.2 8.4, together with the bounds on $\hat{\Pi}_{z_{c}}^{(N)}$ for $N>2$ given by (4.6) and (4.13).

The next theorem restates Theorem [1.1, and completes its proof (apart from the technical lemmas of Section (9).

Theorem 8.6. For lattice trees or lattice animals,

$$
\begin{align*}
& g_{c}=\mathrm{e}\left[1+\frac{\frac{3}{2}}{2 d}+\frac{\frac{263}{24}-\mathbb{1}_{\mathrm{a}} \mathrm{e}^{-1}}{(2 d)^{2}}\right]+o(2 d)^{-2}  \tag{8.32}\\
& z_{c}=\mathrm{e}^{-1}\left[\frac{1}{2 d}+\frac{\frac{3}{2}}{(2 d)^{2}}+\frac{\frac{115}{24}-\mathbb{1}_{\mathrm{a}} \frac{1}{2} \mathrm{e}^{-1}}{(2 d)^{3}}\right]+o(2 d)^{-3} \tag{8.33}
\end{align*}
$$

Proof. By (3.7) and (8.31),

$$
\begin{equation*}
g_{c}=\mathrm{e}^{2 d r_{c}}\left[1-\frac{1}{2}(2 d) r_{c}^{2}+\frac{1}{8}(2 d)^{2} r_{c}^{4}-\frac{\frac{7}{6}}{(2 d)^{2}}\right]+\frac{\mathbb{1}_{\mathrm{a}} \frac{1}{2}}{(2 d)^{2}}+o(2 d)^{-2} . \tag{8.34}
\end{equation*}
$$

The identity (3.6), together with the results for $z_{c}, \hat{\Pi}_{z_{c}}$ and $G_{z_{c}}(s)$ in Lemma 7.3 and Theorems 8.1 and 8.5, imply that

$$
\begin{equation*}
2 d r_{c}=1-2 d z_{c} \hat{\Pi}_{z_{c}}-2 d z_{c} G_{z_{c}}(s)=1+\frac{2}{2 d}+\frac{13-\mathbb{1}_{\mathrm{a}} \frac{3}{2} \mathrm{e}^{-1}}{(2 d)^{2}}+o(2 d)^{-2} \tag{8.35}
\end{equation*}
$$

Substitution of (8.35) into (8.34) gives (8.32). Finally, (8.33) follows immediately by substituting (8.30) and (8.32) into (2.4).

## 9 Cluster intersection estimates

The analysis in Sections 3, 6, 7, and 8 relies on the estimates in this section, which in turn rely on Lemma 5.1. Section 9.1 provides the estimates needed for the proof of Theorem 3.1, and assumes only the starting bounds (2.7). Section 9.2 provides estimates needed in Sections 78 8, and relies on knowledge of the leading behaviour $g_{c} \sim \mathrm{e}$ and $z_{c} \sim(2 d \mathrm{e})^{-1}$.

### 9.1 Estimates for one-point function

Throughout this section, we assume only the starting bounds (2.7) and do not make use of higher order asymptotics. In particular, we will make use of (6.2), which states that $2 d r_{c}=1+o(1)$. We prove two lemmas which provide estimates needed in the proof of Theorem 3.1. The first gives estimates for $Z^{(i)}(i=1,2,3)$ defined in (3.23) $-(3.25)$ ) as well as for $Z^{\prime}, Z^{\prime \prime}$ defined by

$$
\begin{align*}
& Z^{\prime}(z)=\sum_{s_{1}, s_{2}, s_{3}, s_{4} \in \mathcal{E}} \sum_{S_{1} \ni s_{1}} \sum_{S_{2} \ni s_{2}} \sum_{S_{3} \ni s_{3}} \sum_{S_{4} \ni s_{4}} z^{\left|S_{1}\right|+\left|S_{2}\right|+\left|S_{3}\right|+\left|S_{4}\right|}\left(-\mathcal{V}_{12} \mathcal{V}_{13} \mathcal{V}_{14}\right),  \tag{9.1}\\
& Z^{\prime \prime}(z)=\sum_{S_{4}, s_{4} \in \mathcal{E}} \sum_{S_{1} \ni s_{1}} \sum_{S_{2} \ni s_{2}} \sum_{S_{3} \ni s_{3}} \sum_{S_{4} \ni s_{4}} z^{\left|S_{1}\right|+\left|S_{2}\right|+\left|S_{3}\right|+\left|S_{4}\right|}\left(-\mathcal{V}_{12} \mathcal{V}_{13} \mathcal{V}_{24}\right) . \tag{9.2}
\end{align*}
$$

We use the subscript $c$ to denote quantities evaluated at $z_{c}$.

Lemma 9.1. For lattice trees or lattice animals,

$$
\begin{align*}
Z_{c}^{(1)} & =2 d r_{c}^{2}+\frac{3}{(2 d)^{2}}+o(2 d)^{-2}  \tag{9.3}\\
Z_{c}^{(2)} & =\frac{1}{(2 d)^{2}}+o(2 d)^{-2}  \tag{9.4}\\
Z_{c}^{(3)} & =\frac{1}{(2 d)^{2}}+o(2 d)^{-2}  \tag{9.5}\\
Z_{c}^{\prime} & =Z_{c}^{\prime \prime}=O(2 d)^{-3} \tag{9.6}
\end{align*}
$$

Proof. We consider the four equations in turn.
Proof of (9.3). According to its definition in (3.23),

$$
\begin{equation*}
Z_{c}^{(1)}=\sum_{s_{1}, s_{2} \in \mathcal{E}} \sum_{S_{1} \ni s_{1}} \sum_{S_{2} \ni s_{2}} z_{c}^{\left|S_{1}\right|+\left|S_{2}\right|}\left(-\mathcal{V}_{12}\right) \tag{9.7}
\end{equation*}
$$

We distinguish the two possibilities $\left|\left\{s_{1}, s_{2}\right\}\right|=1,2$ for the vertices $s_{1}$, $s_{2}$, i.e., we distinguish whether the two vertices are equal or not. If $s_{1}=s_{2}$ then automatically $-\mathcal{V}_{12}=1$ because both clusters contain $s_{1}$, and this contribution gives exactly $2 d r_{c}^{2}$.

For $s_{1} \neq s_{2}$, we consider separately the cases where $s_{1}$ and $s_{2}$ are parallel and perpendicular. This contributes

$$
\begin{equation*}
2 d \sum_{\substack{S_{1} \ni s_{1} \\ S_{2} \ni-s_{1}}} z_{c}^{\left|S_{1}\right|+\left|S_{2}\right|}\left(-\mathcal{V}_{12}\right)+2 d(2 d-2) \sum_{\substack{S_{1} \ni s_{1} \\ S_{2} \ni s_{2}}} z_{c}^{\left|S_{1}\right|+\left|S_{2}\right|}\left(-\mathcal{V}_{12}\right) \tag{9.8}
\end{equation*}
$$

For the first term, at least six steps are required for an intersection of $S_{1}$ and $S_{2}$, so this term is bounded above by $S_{z_{c}}^{(6,2)}=O(2 d)^{-3}$, by Lemma 5.1. The leading behaviour of the second term is $3(2 d)(2 d-2) z_{c}^{4} g\left(z_{c}\right)^{4}$ (due to a square containing $0, s_{1}$ and $s_{2}$, and where the factor 3 takes into account the three nonzero vertices of the square at which $S_{1}, S_{2}$ might intersect). The remaining contributions are bounded above by $S_{z_{c}}^{(6,2)}=O(2 d)^{-3}$. It is not difficult to prove a corresponding lower bound, to conclude that (9.8) equals

$$
\begin{equation*}
3(2 d)^{2} z_{c}^{4} g_{c}^{4}+o(2 d)^{-2}=\frac{3}{(2 d)^{2}}+o(2 d)^{-2} \tag{9.9}
\end{equation*}
$$

where we used (2.7) for the last equality. When combined with the contribution from $s_{1}=s_{2}$, this completes the proof of (9.3).
Proof of (9.4). By definition

$$
\begin{equation*}
Z_{c}^{(2)}=\sum_{s_{1}, s_{2}, s_{3} \in \mathcal{E}} \sum_{S_{1} \ni s_{1}} \sum_{S_{2} \ni s_{2}} \sum_{S_{3} \ni s_{3}} z_{c}^{\left|S_{1}\right|+\left|S_{2}\right|+\left|S_{3}\right|} \mathcal{V}_{12} \mathcal{V}_{13} . \tag{9.10}
\end{equation*}
$$

We distinguish the three possibilities $\left|\left\{s_{1}, s_{2}, s_{3}\right\}\right|=1,2,3$ for the vertices $s_{1}, s_{2}$ and $s_{3}$.

If $\left|\left\{s_{1}, s_{2}, s_{3}\right\}\right|=1$, then automatically $\mathcal{V}_{12} \mathcal{V}_{13}=1$. In this case, using (6.2), we find that the contribution to $Z_{c}^{(2)}$ becomes simply

$$
\begin{equation*}
2 d r_{c}^{3}=\frac{1}{(2 d)^{2}}+o(2 d)^{-2} \tag{9.11}
\end{equation*}
$$

If $\left|\left\{s_{1}, s_{2}, s_{3}\right\}\right|=2$, then we consider the case $s_{1} \neq s_{2}=s_{3}$ (the other cases can be handled with similar arguments). In this case, we use $\left|\mathcal{V}_{13}\right| \leq 1$ and perform the sum over $S_{3}$ to obtain a factor $r_{c}$. The remaining sum is the case $s_{1} \neq s_{2}$ studied in the bound on $Z_{c}^{(1)}$ and shown above in (9.9) to be $O(2 d)^{-2}$. Thus this contribution is an error term, since $r_{c}=O(2 d)^{-1}$ by (6.2).

If $\left|\left\{s_{1}, s_{2}, s_{3}\right\}\right|=3$, then all three vertices are different. At least seven bonds are required to obtain $\mathcal{V}_{12} \mathcal{V}_{13}=1$ in this case. As depicted in Figure 6, this contribution is bounded above by $\sum_{i+j=7} S_{z_{c}}^{(i, 2)} S_{z_{c}}^{(j, 3)}$ and hence is $O(2 d)^{-7 / 2}$, another error term. This completes the proof of (9.4).


$$
\sum_{x, y, w} y \swarrow_{0}^{x} w \leq\left(\sup _{x} \sum_{w} \sum_{0}^{x} w\right)\left(\sum_{x, y} y y_{i_{1}}^{i_{2}} \int_{j_{1}}^{x} \int_{0}^{j_{3}}\right) \leq \sum_{i+j=7} S_{z}^{(i, 2)} S_{z}^{(j, 3)}
$$

Figure 6: Intersections required for the case $\left|\left\{s_{1}, s_{2}, s_{3}\right\}\right|=3$ of $Z^{(2)}$, with corresponding bound. The paths have lengths at least $i_{k}$ and $j_{l}$, with $i_{1}+i_{2}=i, j_{1}+j_{2}+j_{3}=j$, and $i+j=7$.

Proof of (9.5). By definition,

$$
\begin{equation*}
Z_{c}^{(3)}=\sum_{s_{1}, s_{2}, s_{3} \in \mathcal{E}} \sum_{S_{1} \ni s_{1}} \sum_{S_{2} \ni s_{2}} \sum_{S_{3} \ni s_{3}} z_{c}^{\left|S_{1}\right|+\left|S_{2}\right|+\left|S_{3}\right|}\left(-\mathcal{V}_{12} \mathcal{V}_{13} \mathcal{V}_{23}\right) \tag{9.12}
\end{equation*}
$$

If $\left|\left\{s_{1}, s_{2}, s_{3}\right\}\right|=1$, then automatically $-\mathcal{V}_{12} \mathcal{V}_{13} \mathcal{V}_{23}=1$ and hence

$$
\begin{equation*}
Z_{c}^{(3)} \geq 2 d r_{c}^{3}=\frac{1}{(2 d)^{2}}+o(2 d)^{-2} \tag{9.13}
\end{equation*}
$$

On the other hand the inequality $-\mathcal{V}_{23} \leq 1$, together with (9.4), shows that

$$
\begin{equation*}
Z_{c}^{(3)} \leq Z_{c}^{(2)}=\frac{1}{(2 d)^{2}}+o(2 d)^{-2} \tag{9.14}
\end{equation*}
$$

This completes the proof of (9.5).
Proof of (9.6). We prove that $Z_{c}^{\prime}$ and $Z_{c}^{\prime \prime}$ are $O(2 d)^{-3}$. For each, we distinguish the four possibilities $\left|\left\{s_{1}, s_{2}, s_{3}, s_{4}\right\}\right|=1,2,3,4$.

If $\left|\left\{s_{1}, s_{2}, s_{3}, s_{4}\right\}\right|=1$, the products $-\mathcal{V}_{12} \mathcal{V}_{13} \mathcal{V}_{14}=1$ and $-\mathcal{V}_{12} \mathcal{V}_{13} \mathcal{V}_{24}$ are equal to 1 , and the sums in (9.1) and (9.2) reduce to $2 d r_{c}^{4}$, which is $O(2 d)^{-3}$ by (6.2).

If $\left|\left\{s_{1}, s_{2}, s_{3}, s_{4}\right\}\right|=2$, we decompose the products $-\mathcal{V}_{12} \mathcal{V}_{13} \mathcal{V}_{14}$ and $-\mathcal{V}_{12} \mathcal{V}_{13} \mathcal{V}_{24}$ into a factor that involves the two different vertices, and the remaining two factors. We bound these last two factors by 1 , so their corresponding sums are bounded by $r_{c}^{2}=O(2 d)^{-2}$. The remaining sums are equal to (9.8), which by (9.9) is of order $O(2 d)^{-2}$.

If $\left|\left\{s_{1}, s_{2}, s_{3}, s_{4}\right\}\right|=3$, we decompose $-\mathcal{V}_{12} \mathcal{V}_{13} \mathcal{V}_{14}$ and $-\mathcal{V}_{12} \mathcal{V}_{13} \mathcal{V}_{24}$ into two factors involving the three distinct vertices, and one remaining factor. We bound the latter factor by 1 , and the corresponding sum becomes $r_{c}=O(2 d)^{-1}$. The remaining sums are bounded by $Z_{c}^{(2)}$ for the case $-\mathcal{V}_{12} \mathcal{V}_{13} \mathcal{V}_{14}$, and by $Z_{c}^{(2)}$ or $\left(Z_{c}^{(1)}\right)^{2}$ for the case $-\mathcal{V}_{12} \mathcal{V}_{13} \mathcal{V}_{24}$. The overall contribution in both cases is therefore $O(2 d)^{-3}$, by (9.3) and (9.4),

If $\left|\left\{s_{1}, s_{2}, s_{3}, s_{4}\right\}\right|=4$, an example of the required intersections for $Z^{\prime}$ is depicted in Figure 7 , By taking into account all possibilities for $Z^{\prime}$ and $Z^{\prime \prime}$, we draw the crude conclusion that at least six bonds are needed to achieve the required intersections, and this leads to an upper bound of the form $\sum_{n_{1}+n_{2}+n_{3}=6} O\left(S_{z_{c}}^{\left(n_{1}, M\right)} S_{z_{c}}^{\left(n_{2}, M\right)} S_{z_{c}}^{\left(n_{3}, M\right)}\right)$, for a fixed value of $M$, and hence is $O(2 d)^{-3}$.

This completes the proof of (9.6) and of the lemma.


Figure 7: Example of intersections for the case $\left|\left\{s_{1}, s_{2}, s_{3}, s_{4}\right\}\right|=4$ of $Z^{\prime}$.

Lemma 9.2. For lattice trees or lattice animals,

$$
\begin{align*}
\Gamma_{c}^{(3, n)} & =O(2 d)^{-3} \quad(n=4,5,6)  \tag{9.15}\\
\tilde{\Gamma}_{c}^{(4)} & =O(2 d)^{-3} \tag{9.16}
\end{align*}
$$

Proof. We consider the two equations in turn.
Proof of (9.15). First we consider $\Gamma^{(3,4)}$, and will show that

$$
\begin{equation*}
\Gamma^{(3,4)}(z)=\Gamma^{(0)}(z)\left(\frac{4}{4!} Z^{\prime}(z)+\frac{12}{4!} Z^{\prime \prime}(z)\right) . \tag{9.17}
\end{equation*}
$$

This is sufficient, by (9.6) together with the fact that $\Gamma_{c}^{(0)}=\mathrm{e}^{2 d r_{c}}=O(1)$ by (3.22) and (6.2). To prove (9.17), we are considering the case where the set of labels $\{i, j, k, l, p, q\}$ in (3.17) has cardinality 4 , and we may assume the labels are $1,2,3,4$. We find 16 possible arrangements for the labels, which can be reduced to the two cases:
(i) Three labels are equal and the other three are different from the first ones and among them, e.g., $i=k=p=1, j=2, l=3$ and $q=4$. There are 4 arrangements of this type.
(ii) There are two pairs of equal labels and a pair of distinct labels, e.g., $i=k=1, j=p=2$, $l=3$ and $q=4$. There are 12 arrangements of this type.
Interchanging the sums in which arise from substitution of (3.17) into (3.20) (with $i=3$ ) and using symmetry, as in the proof of Lemma 3.2, gives (9.17).

For $\Gamma_{c}^{(3,5)}$, one of the factors $\mathcal{V}_{i j}$ has labels that do not repeat, and the other two factors share one of the labels. The sums over the $s$ and $S$ with the two non-repeating labels yield $Z_{c}^{(1)}=O(2 d)^{-1}$. The sums over the remaining labels are bounded above by $Z_{c}^{(2)}=O(2 d)^{-2}$. It is then straightforward to verify that $\Gamma_{c}^{(3,5)} \leq O(2 d)^{-3}$.

For $\Gamma_{c}^{(3,6)}$, the six sums over $s$ give $\left(Z^{(1)}\right)^{3}=O(2 d)^{-3}$, and this leads to $\Gamma_{c}^{(3,6)} \leq O(2 d)^{-3}$. This completes the proof of (9.15).
Proof of (9.16). We use the bound $\left|\mathcal{I}_{r s}\right| \leq 1$ in (3.17) and (3.21) to obtain

$$
\begin{equation*}
\left|\tilde{\Gamma}_{c}^{(4)}\right| \leq \sum_{m=4}^{\infty} \frac{1}{m!} \sum_{s_{1}, \ldots, s_{m} \in \mathcal{E}} \sum_{S_{1} \ni s_{1}} z_{c}^{\left|S_{1}\right|} \ldots \sum_{S_{m} \ni s_{m}} z_{c}^{\left|S_{m}\right|} \sum_{1 \leq i<j \leq m} \sum_{(k, l) \in A_{i j}} \sum_{(p, q) \in A_{k l}} \sum_{(r, s) \in A_{p q}} \mathcal{V}_{i j} \mathcal{V}_{k l} \mathcal{V}_{p q} \mathcal{V}_{r s} \tag{9.18}
\end{equation*}
$$

We denote the cardinality of the label set by $n=|\{i, j, k, l, p, q, r, s\}|$, so $n \in\{4,5,6,7,8\}$, and exchange the sums over vertices and labels. As in (9.17), this allows us to rewrite the upper bound of (9.18) in the form

$$
\begin{equation*}
\left|\tilde{\Gamma}_{c}^{(4)}\right| \leq \Gamma_{c}^{(0)} \sum_{n=4}^{8} \sum_{i} \alpha_{n, i} Z_{c}^{(4, n, i)} \tag{9.19}
\end{equation*}
$$

where the sum over $i$ is a finite sum, the $\alpha_{n, i}$ are constants whose values are immaterial, and each $Z^{(4, n, i)}$ is of the form

$$
\begin{equation*}
Z_{c}^{(4, n, i)}=\sum_{s_{1}, \ldots, s_{n} \in \mathcal{E}} \sum_{S_{1} \ni s_{1}} z_{c}^{\left|S_{1}\right|} \ldots \sum_{S_{n} \ni s_{n}} z_{c}^{\left|S_{n}\right|} \mathcal{V}^{(n, i)} \tag{9.20}
\end{equation*}
$$

with $\mathcal{V}^{(n, i)}$ a product of 4 factors of $\mathcal{V}_{a b}$ having $n$ distinct labels in all. Since $\Gamma_{c}^{(0)}=O(1)$ (as observed below (9.17)), it suffices to show that each $Z_{c}^{(4, n, i)}$ is $O(2 d)^{-3}$.

For $n=4,5$ or 6 , we substitute one of the factors in $\left|\mathcal{V}_{i j} \mathcal{V}_{k l} \mathcal{V}_{p q} \mathcal{V}_{r s}\right|$ by 1 , with the restriction that the remaining three factors have at least four different labels. The sums involving the replaced factor yield 1 or $2 d r_{c}$ or $\left(2 d r_{c}\right)^{2}$ depending on whether this factor has 0,1 or 2 distinct labels from the remaining three factors; all three cases are $O(1)$ by (6.2). The sums involving the other three factors reduce to the cases $\Gamma_{c}^{(3,4)}, \Gamma_{c}^{(3,5)}$ or $\Gamma_{c}^{(3,6)}$ which by (9.15) are $O(2 d)^{-3}$.

For $n=7$ or 8 , we consider three factors in the product $\left|\mathcal{V}_{i j} \mathcal{V}_{k l} \mathcal{V}_{p q} \mathcal{V}_{r s}\right|$ that have six different labels and bound the fourth factor by 1. The sums involving the fourth factor yield $2 d r_{c}$ and $\left(2 d r_{c}\right)^{2}$ for $n=7$ and $n=8$, respectively. By (6.2), in both cases the contribution is $O(1)$. By the bound on $\Gamma_{c}^{(3,6)}$ of (9.15), the sums involving the six distinct labels is $O(2 d)^{-3}$. This completes the proof of (9.16) and of the lemma.

### 9.2 Estimates for lace expansion

Throughout this section, we assume the leading behaviour (1.6) (proved in the present paper in Lemma (6.2) but do not make use of higher order asymptotics. We prove three lemmas that were used in Sections 74 8, Recall from (7.1) the definition

$$
\begin{equation*}
Q(x)=\sum_{C_{0} \ni 0} \sum_{C_{x} \ni x} z_{c}^{\left|C_{0}\right|+\left|C_{x}\right|} \mathbb{1}_{C_{0} \cap C_{x} \neq \varnothing} \tag{9.21}
\end{equation*}
$$

The following lemma gives a good estimate for $Q(s)$ when $\|s\|_{1}=1$, and gives a crude (but sufficient) estimate for $\|x\|_{1}>1$.

Lemma 9.3. For lattice trees or lattice animals, and for a neighbour s of the origin,

$$
\begin{equation*}
Q(s)=2 z_{c} g_{c}^{3}-\frac{\mathrm{e}^{2}}{(2 d)^{2}}+o(2 d)^{-2}=\frac{2 \mathrm{e}^{2}}{2 d}+o(2 d)^{-1} \tag{9.22}
\end{equation*}
$$

In addition, for any $x, Q(x) \leq O(2 d)^{-\frac{1}{2}\|x\|_{1}}$.
Proof. In (9.21), the clusters $C_{0}$ and $C_{x}$ only contribute to the sum in $Q(x)$ if they have a vertex in common, say $y$. There is a path connecting 0 and $y$ contained in $C_{0}$, and a path connecting $y$ and $x$ contained in $C_{x}$, and we can choose these paths to intersect only at $y$. We denote the paths by $\omega^{0}$ and $\omega^{x}$, respectively. The union of $\omega^{0}$ and $\omega^{x}$ forms a path connecting 0 to $x$ and passing through $y$, which we call $\omega$. It has length at least $\|x\|_{1}$, and this leads to the upper bound $Q(x) \leq S_{z_{c}}^{\left(\|x\|_{1}, 2\right)}$. Together with Lemma 5.1, this proves that $Q(x) \leq O(2 d)^{-\frac{1}{2}\|x\|_{1}}$.

It remains to prove the first equality of (9.22), as the second equality then follows immediately from Lemma 6.2. We write $Q^{n}(s)$ to refer to the contribution to $Q(s)$ due to configurations where there exists such a path $\omega$ of length $n$ (the union of $\omega^{0}$ and $\omega^{s}$ as in the previous paragraph) and no shorter path. Since

$$
\begin{equation*}
Q^{\geq 5}(s) \leq S_{z_{c}}^{(5,2)} \leq O(2 d)^{-5 / 2} \tag{9.23}
\end{equation*}
$$

we can restrict attention to $Q^{n}$ for $n \leq 4$. For the case of lattice animals, the contributions in which $C_{0}$ or $C_{s}$ has a cycle containing both 0 and $s$ is easily seen to be $o(2 d)^{-2}$. Therefore, we assume henceforth that each of $C_{0}$ and $C_{s}$ does not have a cycle that contains both 0 and $s$.

For $Q^{3}$, we have $\omega=\left(0, s^{\prime}, s^{\prime}+s, s\right)$ for some neighbour $s^{\prime}$ of the origin perpendicular to $s$. There are $2 d-2$ such paths and each of them has four possibilities for $y$. If we treat the clusters attached to the vertices in $\omega^{0}$ and $\omega^{s}$ as five independent clusters, we obtain the upper bound

$$
\begin{equation*}
Q^{3}(s) \leq 4(2 d-2) z_{c}^{3} g_{c}^{5}=\frac{4 \mathrm{e}^{2}}{(2 d)^{2}}+o(2 d)^{-2} \tag{9.24}
\end{equation*}
$$

with the last equality due to Lemma 6.2, For a lower bound, we use inclusion-exclusion and subtract from the upper bound the contribution when there are pairwise intersections among the ribs that belong to the same path, either $\omega^{0}$ or $\omega^{s}$. This gives

$$
\begin{equation*}
Q^{3}(s) \geq 4(2 d-2) z_{c}^{3} g_{c}^{3}\left[g_{c}^{2}-4 Q(s)-2 Q\left(s^{\prime}+s\right)\right]=\frac{4 \mathrm{e}^{2}}{(2 d)^{2}}+o(2 d)^{-2} \tag{9.25}
\end{equation*}
$$

(subtraction of $Q(s)$ in the middle expression also accounts for configurations which are counted by $Q^{1}(s)$ rather than $\left.Q^{3}(s)\right)$. We conclude that

$$
\begin{equation*}
Q^{3}(s)=\frac{4 \mathrm{e}^{2}}{(2 d)^{2}}+o(2 d)^{-2} \tag{9.26}
\end{equation*}
$$

For $Q^{1}$, the path $\omega$ is given by $\omega=(0, s)$. This means that the bond $\{0, s\}$ is contained in either $C_{0}$ or $C_{s}$, say in $C_{0}$. In this case, $C_{0}$ consists of the edge $\{0, s\}$ and two nonintersecting subclusters, $C_{0}^{*}$ and $C_{s}^{*}$, the first one attached at 0 and the second at $s$. Let $\mathcal{U}_{01}^{*}=-1$ if the subclusters $C_{0}^{*}$ and $C_{s}^{*}$ have a common vertex, and 0 otherwise. Exchanging the roles of $C_{0}$ and
$C_{s}$, and subtracting the contribution due to the event in which both clusters $C_{0}$ and $C_{s}$ contain the bond $\{0, s\}$, yields

$$
\begin{align*}
Q^{1}(s) & =2 z_{c} g_{c} \sum_{C_{0}^{*} \ni 0} \sum_{C_{s}^{*} \ni s} z_{c}^{\left|C_{0}^{*}\right|+\left|C_{s}^{*}\right|}\left(1+\mathcal{U}_{01}^{*}\right)-z_{c}^{2}\left[\sum_{C_{0}^{*} \ni 0} \sum_{C_{s}^{*} \ni s} z_{c}^{\left|C_{0}^{*}\right|+\left|C_{s}^{*}\right|}\left(1+\mathcal{U}_{01}^{*}\right)\right]^{2} \\
& =2 z_{c} g_{c}^{3}-2 z_{c} g_{c} Q(s)-z_{c}^{2}\left[g_{c}^{2}-Q(s)\right]^{2} . \tag{9.27}
\end{align*}
$$

Since $z_{c}^{2} Q(s)=o(2 d)^{-2}$, together with the contributions analysed previously this gives

$$
\begin{equation*}
Q(s)=2 z_{c} g_{c}^{3}-2 z_{c} g_{c} Q(s)-z_{c}^{2} g_{c}^{4}+\frac{4 \mathrm{e}^{2}}{(2 d)^{2}}+o(2 d)^{-2} \tag{9.28}
\end{equation*}
$$

We conclude from this that

$$
\begin{equation*}
\left(1+2 z_{c} g_{c}\right) Q(s)=2 z_{c} g_{c}^{3}+\frac{3 \mathrm{e}^{2}}{(2 d)^{2}}+o(2 d)^{-2} \tag{9.29}
\end{equation*}
$$

The factor multiplying $Q(s)$ is equal to $1+2(2 d)^{-1}+o(2 d)^{-1}$, so we obtain $Q(s)$ by multiplying the right-hand side of (9.29) by $1-2(2 d)^{-1}+o(2 d)^{-1}$. This yields the first equality of (9.22) and completes the proof.

The next lemma is applied in Lemmas 8.3 and 9.5. For a neighbour $s$ of the origin, we define

$$
\begin{equation*}
Q^{*}(s)=\sum_{C_{0} \ni 0} \sum_{C_{1} \ni s} \sum_{C_{2} \ni 0} z_{c}^{\left|R_{0}\right|+\left|R_{1}\right|+\left|R_{2}\right|} \mathcal{U}_{01} \mathcal{U}_{12} . \tag{9.30}
\end{equation*}
$$

Lemma 9.4. For lattice trees or lattice animals, and for a neighbour s of the origin,

$$
\begin{equation*}
Q^{*}(s)=\frac{\mathrm{e}^{3}}{2 d}+o(2 d)^{-1} \tag{9.31}
\end{equation*}
$$

Proof. It is straightforward to verify that the contribution when $C_{1}$ contains a cycle containing 0 and $s$ produces an error term, so we assume that there is no such cycle. If $C_{1}$ contains the bond $(0, s)$, then $\mathcal{U}_{01} \mathcal{U}_{12}=1$. In this case, we can regard $C_{1}$ as consisting of the edge $(0, s)$ and two non-intersecting clusters $C_{1}^{0}$ and $C_{1}^{1}$ attached at 0 and $s$, respectively. Let $\mathcal{U}_{01}^{*}=-1$ if $C_{1}^{0}$ and $C_{1}^{1}$ have a common vertex, and 0 otherwise. We obtain

$$
\begin{equation*}
Q^{*}(s)=z_{c} g_{c}^{2} \sum_{R_{1}^{0} \ni 0, R_{1}^{1} \ni e_{1}} z_{c}^{\left|R_{1}^{0}\right|+\left|R_{1}^{1}\right|}\left(1+\mathcal{U}_{01}^{*}\right)+\sum_{\substack{R_{0}, R_{2} \ni 0 \\ R_{1} \ni e_{1}, R_{1} \ngtr\left(0, e_{1}\right)}} z_{c}^{\left|R_{0}\right|+\left|R_{1}\right|+\left|R_{2}\right|} \mathcal{U}_{01} \mathcal{U}_{12}+o(2 d)^{-1} \tag{9.32}
\end{equation*}
$$

Arguments of the type used several times previously show that the second sum on the right-hand side is $o(2 d)^{-1}$. Therefore,

$$
\begin{equation*}
Q^{*}(s)=z_{c} g_{c}^{4}-z_{c} g_{c}^{2} Q(s)+o(2 d)^{-1}=\frac{\mathrm{e}^{3}}{2 d}+o(2 d)^{-1} \tag{9.33}
\end{equation*}
$$

where the second equality is due to Lemmas 6.2 and 9.3 ,

Finally, we prove the following lemma, which is a restatement of Lemma 8.4. It provides an important ingredient in the proof of Theorem 8.5,

Lemma 9.5. For lattice trees or lattice animals,

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}^{(2)}=\frac{11 \mathrm{e}}{(2 d)^{2}}+o(2 d)^{-2} \tag{9.34}
\end{equation*}
$$

Proof. We give the proof only for the case of lattice trees. With minor changes, the proof extends to lattice animals. Recall from (4.9) that

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}^{(2)}=\sum_{x \in \mathbb{Z}^{d}} \Pi_{z_{c}}^{(2)}(x)=\sum_{x \in \mathbb{Z}^{d}} \sum_{\omega \in \mathcal{W}(x)} z_{c}^{|\omega|}\left[\prod_{i=0}^{|\omega| \geq 2} \mid \sum_{R_{i} \ni \omega(i)} z_{c}^{\left|R_{i}\right|}\right]\left[\sum_{L \in \mathcal{L}^{(2)}[0,|\omega|]} \prod_{i j \in L} \mathcal{U}_{i j} \prod_{i^{\prime} j^{\prime} \in \mathcal{C}(L)}\left(1+\mathcal{U}_{i^{\prime} j^{\prime}}\right)\right] \tag{9.35}
\end{equation*}
$$

where the set of laces is

$$
\begin{equation*}
\mathcal{L}^{(2)}[0,|\omega|]=\{\{0 j, j|\omega|\}: 0<j<|\omega|\} \cup\{\{0 j, i|\omega|\}: 0<i<j<|\omega|\} \tag{9.36}
\end{equation*}
$$

and where the set $\mathcal{C}(L)$ compatible with $L$ is defined below (4.9). Let $\Pi_{z_{c}}^{(2, n)}(x)$ denote the contribution to $\Pi_{z_{c}}^{(2)}(x)$ due to $|\omega|=n$ on the right-hand side of (9.35). We will show that

$$
\begin{align*}
\hat{\Pi}_{z_{c}}^{(2,2)} & =\frac{5 \mathrm{e}}{(2 d)^{2}}+o(2 d)^{-2}  \tag{9.37}\\
\hat{\Pi}_{z_{c}}^{(2,3)} & =\frac{5 \mathrm{e}}{(2 d)^{2}}+o(2 d)^{-2}  \tag{9.38}\\
\hat{\Pi}_{z_{c}}^{(2,4)} & =\frac{\mathrm{e}}{(2 d)^{2}}+o(2 d)^{-2}  \tag{9.39}\\
\hat{\Pi}_{z_{c}}^{(2,>4)} & =o(2 d)^{-2} \tag{9.40}
\end{align*}
$$

which proves (9.34).
Before entering into the details, we recall diagrammatic estimates for lattice trees that have been developed and discussed at length in [12, 13, 30] (for lattice animals the best reference is [12]). These techniques are based on the diagrams in Figure 8, which inspire the upper bound

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}^{(2)} \leq 2 S_{z_{c}}^{(1,4)} S_{z_{c}}^{(1,3)} \tag{9.41}
\end{equation*}
$$

Here the occurrence of $S^{(1, n)}$ on the right-hand side is connected with the fact that each loop in the bounds on diagrams in Figure 8 must consist of at least one bond, while the appearance of 3 and 4 is due to the 7 lines in the adjacent squares, each of which represents a two-point function. When we consider configurations for which it is guaranteed that those two-point functions must take at least $k$ steps in total, the upper bound (9.41) can be improved to an upper bound

$$
\begin{equation*}
2 \sum_{i+j=k} S_{z_{c}}^{(i, 4)} S_{z_{c}}^{(j, 3)}=O(2 d)^{-k / 2} \tag{9.42}
\end{equation*}
$$



Figure 8: The two generic laces consisting of two bonds, schematic diagrams showing the corresponding rib intersections for a nonzero contribution to $\Pi^{(2)}(x)$, and diagrammatic bounds for the contributions to $\Pi^{(2)}(x)$. Diagram lines corresponding to the backbone joining 0 and $x$ are shown in bold.
and once $k=5$ this is an error term. We will exploit this principle in the following, beginning with (9.40) for its simplest illustration.
Proof of (9.40). When $\omega$ has length at least 5 , then from (9.42) we immediately obtain

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}^{(2,>4)} \leq 2 \sum_{i+j=5} S_{z_{c}}^{(i, 3)} S_{z_{c}}^{(j, 4)} \leq O(2 d)^{-5 / 2} \tag{9.43}
\end{equation*}
$$

which gives (9.40).
Proof of (9.37). When $|\omega|=2$, there is only the lace $L=\{01,12\}$, and $\mathcal{C}(L)=\varnothing$. Therefore,

$$
\begin{equation*}
\hat{\Pi}_{z_{c}}^{(2,2)}=\sum_{x:\|x\|_{1} \in\{0,2\}} \sum_{\substack{\omega \in \mathcal{W}(x) \\|\omega|=2}} z_{c}^{2} \sum_{\substack{R_{0} \ni \omega(0), R_{1} \ni \omega(1) \\ R_{2} \ni \omega(2)}} z_{c}^{\left|R_{0}\right|+\left|R_{1}\right|+\left|R_{2}\right|} \mathcal{U}_{01} \mathcal{U}_{12} . \tag{9.44}
\end{equation*}
$$

For $x=0$, we have $\omega=(0, s, 0)$, where $s$ is a neighbour of the origin, and Lemma 9.4 gives

$$
\begin{equation*}
\Pi_{z_{c}}^{(2,2)}(0)=2 d z_{c}^{2}\left[\frac{\mathrm{e}^{3}}{2 d}+o(2 d)^{-1}\right]=\frac{\mathrm{e}}{(2 d)^{2}}+o(2 d)^{-2} \tag{9.45}
\end{equation*}
$$

When $\|x\|_{1}=2$, one way to achieve $\mathcal{U}_{01} \mathcal{U}_{12}=1$ is to have either $R_{0}$ or $R_{1}$ contain the bond $(0, s)$, and either $R_{1}$ or $R_{2}$ contain the bond $(s, x)$. To obtain a lower bound from such configurations, we treat the subribs emanating from these bonds as independent and use inclusion-exclusion to subtract the possible intersections among them. This yields

$$
\begin{equation*}
\sum_{x:\|x\|_{1}=2} \Pi_{z_{c}}^{(2,2)}(x) \geq 4(2 d)(2 d-1) z_{c}^{4} g_{c}\left[g_{c}^{4}-2 Q(s) z_{c} g_{c}^{2}\right]=\frac{4 \mathrm{e}}{(2 d)^{2}}+o(2 d)^{-2} \tag{9.46}
\end{equation*}
$$

If $(0, s)$ is not present in $R_{0}$ and $R_{1}$, or $(s, x)$ is not present in $R_{1}$ and $R_{2}$, then an intersection among the corresponding ribs requires at least four edges (including the step in $\omega$ ), so as in Figure 8 we obtain for this case the crude upper bound $S_{z_{c}}^{(4,4)} S_{z_{c}}^{(1,3)}+S_{z_{c}}^{(1,4)} S_{z_{c}}^{(4,3)}$. This implies

$$
\begin{equation*}
\sum_{x:\|x\|_{1}=2} \Pi_{z_{c}}^{(2,2)}(x) \leq 4(2 d)(2 d-1) z_{c}^{4} g_{c}^{5}+S_{z_{c}}^{(4,4)} S_{z_{c}}^{(1,3)}+S_{z_{c}}^{(1,4)} S_{z_{c}}^{(4,3)}=\frac{4 \mathrm{e}}{(2 d)^{2}}+o(2 d)^{-2} \tag{9.47}
\end{equation*}
$$

and, with (9.45)-(9.46), this completes the proof of (9.37).
Proof of (9.38). When $|\omega|=3$, there are three laces: $L=\{01,13\}, L=\{02,23\}, L=\{02,13\}$.
The laces $L=\{01,13\}, L=\{02,23\}$. By symmetry, both laces give the same contribution to (9.35), so of these we only study the contribution due to $L=\{01,13\}$ (with $\mathcal{C}(L)=\{12,23\}$ ), which is

$$
\begin{equation*}
\sum_{x:\|x\|_{1} \in\{1,3\}} \sum_{\substack{\omega \in \mathcal{W}(x) \\|\omega|=3}} z_{c}^{3} \sum_{\substack{R_{0} \ni(0), R_{1} \ni(1) \\ R_{2} \ni \omega(2), R_{3} \ni \omega(3)}} z_{c}^{\left|R_{0}\right|+\left|R_{1}\right|+\left|R_{2}\right|+\mid R_{3}} \mathcal{U}_{01} \mathcal{U}_{13}\left(1+\mathcal{U}_{12}\right)\left(1+\mathcal{U}_{23}\right) \tag{9.48}
\end{equation*}
$$

Case of $\|x\|_{1}=1$. When $\|x\|_{1}=1, \omega$ either has the form $\omega=(0, x, y, x)$ for $y$ a neighbour of $x$ (possibly $y=0$ ), or $\omega=(0, s, s+y, x)$ for a neighbour $s$ of the origin distinct from $x$ and for $y \in\{-s, x\}$. In the first case, when $\omega=(0, x, y, x)$, we have $\mathcal{U}_{13}=-1$ since $\omega(1)=x=\omega(3)$. Using $\left(1+\mathcal{U}_{12}\right)\left(1+\mathcal{U}_{23}\right) \leq 1$, Lemmas 6.2 and 9.3 , we find that this contribution to (9.48) is bounded above by

$$
\begin{equation*}
(2 d)^{2} z_{c}^{3} g_{c}^{2} Q(x)=\frac{2 \mathrm{e}}{(2 d)^{2}}+o(2 d)^{-2} \tag{9.49}
\end{equation*}
$$

Also, using $\left(-\mathcal{U}_{01}\right)\left(1+\mathcal{U}_{12}\right)\left(1+\mathcal{U}_{23}\right) \geq\left(-\mathcal{U}_{01}\right)\left(1+\mathcal{U}_{12}+\mathcal{U}_{23}\right)$, this contribution to (9.48) is bounded below by

$$
\begin{equation*}
(2 d)^{2} z_{c}^{3}\left[g_{c}^{2} Q(x)-O(2 d)^{-2}-Q(x)^{2}\right]=\frac{2 \mathrm{e}}{(2 d)^{2}}+o(2 d)^{-2} \tag{9.50}
\end{equation*}
$$

where we omit the straightforward details for the $\mathcal{U}_{01} \mathcal{U}_{12}$ term. This contribution gets counted twice to account also for the lace $L=\{02,23\}$.

In the second case, when $\omega=(0, s, s+x, x)$, the contribution to (9.48) is bounded above by

$$
\begin{equation*}
(2 d)^{2} z_{c}^{3} g_{c}^{2} \sum_{R_{1} \ni s, R_{3} \ni x} z_{c}^{\left|R_{1}\right|+\left|R_{3}\right|}\left(-\mathcal{U}_{13}\right)=(2 d)^{2} z_{c}^{3} g_{c}^{2} Q(x-s)=o(2 d)^{-2}, \tag{9.51}
\end{equation*}
$$

where we have employed the straightforward improvement $Q(x-s) \leq O(2 d)^{-2}$ to the crude bound of Lemma 9.3, for $\|x-s\|_{1}=2$. Also, when $\omega=(0, s, 0, x)$, it can be checked that due to the factor $\left(1+\mathcal{U}_{12}\right)$ at least 6 bonds are required to accomplish the intersections required for $\mathcal{U}_{01} \mathcal{U}_{13}=1$. Therefore, using the upper bound (9.42), this contribution is at most $O(2 d)^{-3}$.

Case of $\|x\|_{1}=3$. When $\|x\|_{1}=3$, it can be checked that the required intersections cannot be accomplished without using at least 5 bonds, and we conclude from the upper bound (9.42) that the total contribution from all such $x$ is at most $O(2 d)^{-5 / 2}$.

The lace $L=\{02,13\}$. Its contribution to (9.35) is

$$
\begin{equation*}
\sum_{x:\|x\|_{1} \in\{1,3\}} \sum_{\substack{\omega \in \mathcal{W}(x) \\|\omega|=3}} z_{c}^{3} \sum_{\substack{R_{0} \ni \omega(0), \ldots, R_{3} \ni \omega(3)}} z_{c}^{\left|R_{0}\right|+\cdots+\left|R_{3}\right|} \mathcal{U}_{02} \mathcal{U}_{13}\left(1+\mathcal{U}_{01}\right)\left(1+\mathcal{U}_{12}\right)\left(1+\mathcal{U}_{23}\right) \tag{9.52}
\end{equation*}
$$

When $\|x\|_{1}=1$, either $\omega=(0, x, 0, x)$, or $\omega=(0, s, s+y, x)$ for a neighbour $s$ of the origin distinct from $x$ and for $y \in\{-s, x\}$. In the first case, automatically $\mathcal{U}_{0,2} \mathcal{U}_{13}=1$ since $\omega(0)=0=\omega(2)$ and $\omega(1)=x=\omega(3)$. The contribution to (9.52) is bounded above by

$$
\begin{equation*}
2 d z_{c}^{3} g_{c}^{4}=\frac{\mathrm{e}}{(2 d)^{2}}+o(2 d)^{-2} \tag{9.53}
\end{equation*}
$$

A matching lower bound is given by

$$
\begin{equation*}
2 d z_{c}^{3} \sum_{\substack{R_{0} \ni 0, \ldots, R_{3} \exists x}} z_{c}^{\left|R_{0}\right|+\cdots+\left|R_{3}\right|}\left(1+\mathcal{U}_{01}+\mathcal{U}_{12}+\mathcal{U}_{23}\right) \geq 2 d z_{c}^{3}\left[g_{c}^{4}-3 g_{c}^{2} Q(x)\right]=\frac{\mathrm{e}}{(2 d)^{2}}+o(2 d)^{-2} \tag{9.54}
\end{equation*}
$$

In the second case, when $\omega=(0, s, s+y, x)$, the contribution to (9.52) is bounded above by

$$
\begin{equation*}
2 d(2 d-1) z_{c}^{3} g_{c}^{2} \sum_{R_{1} \ni s, R_{3} \ni x} z_{c}^{\left|R_{1}\right|+\left|R_{3}\right|}\left(-\mathcal{U}_{13}\right) \leq 2 d(2 d-1) z_{c}^{3} g_{c}^{2} Q(x-s)=o(2 d)^{-2} \tag{9.55}
\end{equation*}
$$

If $\|x\|_{1}=3$, the lace $L=\{02,13\}$ forces an intersection between the ribs $R_{1}$ and $R_{3}$, without intersecting $R_{2}$ (due to $12,23 \in \mathcal{C}(L)$ ). It can be argued that the contribution in this case is $o(2 d)^{-2}$.
Proof of (9.39). For $|\omega|=4$, we first consider the lace $L=\{02,24\}$ with $x=0$, which is the only case that contributes. After discussing this case in detail, we will argue that all remaining contribution belong to the error term.

For $L=\{02,24\}$ and $x=0$, the significant walks are $\omega=\left(0, s, 0, s^{\prime}, 0\right)$ with $s, s^{\prime}$ neighbours of the origin. There are $(2 d)^{2}$ such walks and they have $\mathcal{U}_{02} \mathcal{U}_{24}=1$. Treating the five ribs emanating from the walks as independent, we obtain the upper bound

$$
\begin{equation*}
(2 d)^{2} z_{c}^{4} g_{c}^{5}=\frac{\mathrm{e}}{(2 d)^{2}}+o(2 d)^{-2} \tag{9.56}
\end{equation*}
$$

and it is straightforward to verify that this is also a lower bound. This gives the formula $\mathrm{e}(2 d)^{-2}+$ $o(2 d)^{-2}$ that we seek for $\hat{\Pi}^{(2,4)}$, so it remains to prove that the remaining terms contribute $o(2 d)^{-2}$.

The other walks of length four with $x=0$ form unit squares containing the origin (the walk $\left(0, s, s+s^{\prime}, s, 0\right)$ does not contribute since it has $\left.1+\mathcal{U}_{13}=0\right)$. If we bound $\mathcal{U}_{02}$ by 1 , and use the fact that there are $O(2 d)^{2}$ such squares, then we find that this contribution to $\Pi_{z_{c}}^{(2,4)}(0)$ is bounded by (with $s, s^{\prime}$ orthogonal)

$$
\begin{equation*}
O(2 d)^{2} z_{c}^{4} g_{c}^{3} Q\left(s+s^{\prime}\right)=o(2 d)^{-2} \tag{9.57}
\end{equation*}
$$

where $Q\left(s+s^{\prime}\right)$ takes into account the intersection of $R_{2}$ and $R_{4}$ forced by $\mathcal{U}_{24}$.
For the remaining case $x \neq 0$ for $L=\{02,24\}$, and for all other laces occurring for $|\omega|=4$, it can be checked that there must be at least one additional bond, besides the backbone, in order to create the intersections for a nonzero contribution. Then (9.42) gives an upper bound

$$
\begin{equation*}
\sum_{i+j=5} S_{z_{c}}^{(i, 4)} S_{z_{c}}^{(j, 3)}=O(2 d)^{-5 / 2} \tag{9.58}
\end{equation*}
$$

for these contributions, which thus belong to the error term. This completes the proof.

## Acknowledgements

The work of YMM was supported in part by CONACYT of Mexico. The work of GS was supported in part by NSERC of Canada.

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