A MULTITYPE CONTACT PROCESS WITH FROZEN SITES: A SPATIAL MODEL OF ALLELOPATHY

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Abstract

In this paper, we introduce a generalization of the two-color multitype contact process intended to mimic a biological process called allelopathy. To be precise, we have two types of particle. Particles of each type give birth to particles of the same type, and die at rate 1. When a particle of type 1 dies, it gives way to a frozen site that blocks particles of type 2 for an exponentially distributed amount of time. Specifically, we investigate in detail the phase transitions and the duality properties of the interacting particle system.

Keywords: Interacting particle system; multitype contact process; competition model; allelopathy; phase transition; duality

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1. Introduction

The model we introduce in this paper is a continuous-time Markov process in which the state at time $t$ is a function $\xi_t : \mathbb{Z}^d \to \{0, 1, 2, 3\}$. At time $t$, a site $x \in \mathbb{Z}^d$ is said to be occupied by a particle of type 1 (a 'type-1') or type 2 (a 'type-2') if $\xi_t(x) = 1$ or, respectively, $\xi_t(x) = 2$, and is said to be empty otherwise. We distinguish two types of empty site. Namely, at time $t$, a site $x \in \mathbb{Z}^d$ will be called a free site if $\xi_t(x) = 0$ and a frozen site if $\xi_t(x) = 3$. The evolution rules are defined as follows.

1. Each type-1 or type-2 tries to give birth onto each of its neighboring sites at rate $\lambda_1$ or $\lambda_2$, respectively. Here, the neighbors of a site $x \in \mathbb{Z}^d$ constitute the set of $y \in \mathbb{Z}^d$ such that $\|x - y\| \leq R$, where $\|\cdot\|$ is a norm and $R$ a positive constant.

2. If the offspring of a type-1 is sent to a site in state 0 or 3, or the offspring of a type-2 is sent to a site in state 0, the birth occurs. Otherwise, it is suppressed.

3. Both types of particle die at rate 1. Type-1s give way to frozen sites and type-2s give way to free sites.

4. Frozen sites (state 3) become free (state 0) at rate $\gamma > 0$.

This process is a generalization of the multitype contact process (Neuhauser (1992)) in which type-1s inhibit the spread of type-2s by freezing the sites they have just occupied. Reciprocally, the multitype contact process is just the extreme case with $\gamma = \infty$, in which the state transition 3 → 0 is instantaneous. The interpretation we have in mind is that of a spatial model of allelopathy. In biology, allelopathy is defined as a process involving secondary metabolites produced by plants, micro-organisms, viruses, and fungi that influence the growth...
and development of biological systems. In our case, type-1s are the individuals of an inhibitory species and type-2s the individuals of a susceptible species. The reader especially interested in this biological process may refer to Durrett and Levin (1997). Their stochastic spatial model also is a generalization of the multitype contact process, but has only three states: $0 \equiv$ empty site, $1 \equiv$ inhibitory species, and $2 \equiv$ susceptible species. Particles of type 1 die at rate 1 and those of type 2 die at rate $1 + c \times (\text{the number of neighbors in state } 1)$, where $c > 0$ is a constant. That is, the particles of type 1 increase the death rate of the neighboring particles of type 2.

This stochastic spatial process precisely models the competition of the colicin-producing *Escherichia coli* bacterium and colicin-sensitive bacteria. The particle system we introduce in this paper, on the contrary, is more appropriate to the investigation of plant competitions involving inhibitory species such as *Hieracium pilosella*. In this case, the inhibitory species produces toxic substances that prevent susceptible species from developing for a certain amount of time.

To investigate our model, we first observe that if only type-2s are present, the process reduces to the basic contact process with parameter $\lambda_2$. In such a case, there exists a critical value $\lambda_c \in (0, \infty)$ such that if $\lambda_2 \leq \lambda_c$ the process converges in distribution to the all-empty state, while if $\lambda_2 > \lambda_c$ there exists a stationary measure $\mu_2$ that concentrates on configurations with infinitely many type-2s (see, e.g. Liggett (1999)). If only type-1s are present, we have almost the same result: if $\lambda_1 \leq \lambda_c$ then the process converges in distribution to the all-empty state, while if $\lambda_1 > \lambda_c$ there exists a nontrivial stationary measure $\nu_1$ that concentrates on configurations with infinitely many type-1s and frozen sites. To construct this measure, we start the process from a configuration with infinitely many type-1s, take the Cesaro average of the distributions from time 0 to time $T$, and extract a convergent subsequence. Then, by Proposition 1.8 of Liggett (1985), the limit $\nu_1$ is known to be an invariant measure. Moreover, since the type-1s do not see the frozen sites, we obtain $\nu_1(\xi_t(x) = 1) = \mu_2(\xi_t(x) = 2)$, provided that $\lambda_1 = \lambda_2$. To avoid trivialities, we assume from now on that both $\lambda_1$ and $\lambda_2$ are greater than $\lambda_c$ and that $\xi_0$, the configuration at time 0, contains infinitely many type-1s and type-2s.

We first choose rates $\gamma_a$ and $\gamma_b$, $\gamma_a < \gamma_b$, and denote by $\xi^i_t$ the process with parameters $\lambda_1$, $\lambda_2$, and $\gamma_i$, $i = a, b$. Then, if we think of the processes as being generated by Harris’s graphical representation, we may run $\xi^a_t$ and $\xi^b_t$ simultaneously, starting from the same initial configuration, in such a way that $\xi^a_t$ has more type-1s and fewer type-2s than $\xi^b_t$, i.e. for any $x \in \mathbb{Z}^d$, if $\xi^a_t(x) = 2$ then $\xi^b_t(x) = 2$, and if $\xi^a_t(x) = 1$ then $\xi^b_t(x) = 1$. The same coupling argument implies that the process is also monotone with respect to each of the parameters $\lambda_1$ and $\lambda_2$. These results are summarized in the following theorem.

**Theorem 1.** Let $\Theta^i_t = \{x \in \mathbb{Z}^d : \xi_t(x) = i\}$ be the set of sites occupied at time $t$ by a particle of type $i$. Then the survival probabilities $P(\Theta^i_t \neq \emptyset$ for all $t \geq 0)$, $i = 1, 2$, are monotone with respect to each of the parameters $\lambda_1$, $\lambda_2$, and $\gamma$.

In particular, if we set $\gamma_a \in (0, \infty)$ and $\gamma_b = \infty$, then the process $\xi^a_t$ will have more type-1s and fewer type-2s than will $\xi^b$. Now, as explained above, $\xi^b_t$ is the multitype contact process with parameters $\lambda_1$ and $\lambda_2$. Theorem 1 of Neuhauser (1992) implies that if both $\lambda_1 > \lambda_2$ and we start with infinitely many type-1s, then $\xi^b_t \Rightarrow \mu_1$, the upper invariant measure of the basic contact process. Here, $\Rightarrow$ denotes weak convergence. In particular, we obtain the following result.

**Theorem 2.** Assume that $\xi_0$ contains infinitely many type-1s. If $\lambda_1 > \lambda_2$ and $\gamma \in (0, \infty)$ then $\xi^a_t \Rightarrow \nu_1$. 

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Consider the case $\lambda_1 = \lambda_2$. Since the evolution rules favor the type-1s, in this case we expect that the processes with and without frozen sites exhibit different behaviors. The following theorem tells us that if $\lambda_1 = \lambda_2$ and $\gamma < \infty$, the type-1s still 'win' in dimensions $d \geq 3$, while type-1s and type-2s coexist if $\gamma = \infty$ (see Theorem 3 of Neuhauser (1992)). We conjecture that the type-1s win in any dimension, but our proof relies heavily on the transience of symmetrical random walks in dimensions $d \geq 3$.

**Theorem 3.** Assume that $\xi_0$ contains infinitely many type-1s and is translation invariant. If $\lambda_1 = \lambda_2$ and $d \geq 3$ then $\xi_t \xrightarrow{\mathbb{W}} \nu_1$.

The key to the proof of Theorem 3 is duality. The dual process starting at a space–time location $(x, t)$ is defined, from a so-called Harris graphical representation, by going backwards in time, and allows us to keep track of the ancestors of the particle at site $x$ at time $t$. Similarly to the (basic) multitype contact process, the dual of the process with frozen sites exhibits a tree structure that induces an ancestor hierarchy in which the members are arranged in the order they determine the color of the particle at $(x, t)$. To prove that the introduction of frozen sites profoundly alters the limiting behavior of the process when $\lambda_1 = \lambda_2$, the basic idea is to show that the number of frozen sites visited by the first ancestor on its way up to $(x, t)$ tends to infinity with $t$. This will imply that the probability that site $x$ is occupied by a type-2 vanishes in this limit.

If we now consider the case $\lambda_1 < \lambda_2$, it is not clear that the type-2s win. Theorem 4 tells us that, for $d = 2$, the particles of type 2 win provided that $\gamma$ is sufficiently large.

**Theorem 4.** Assume that $\xi_0$ contains infinitely many type-2s. If $d = 2$ and $\lambda_1 < \lambda_2$ then there exists a critical value $\gamma_c \in (0, \infty)$ such that $\xi_t \xrightarrow{\mathbb{W}} \mu_2$ for any $\gamma > \gamma_c$.

To find the implications of our results, we fix $\lambda_1 > \lambda_c$ and $\gamma > 0$ and denote by $\beta_c(\gamma, \lambda_1)$ the infimum of $\{\lambda_2 \geq 0\}$ such that the type-1s die out, with the convention $\inf \emptyset = \infty$. A fairly straightforward application of Theorems 1–4 then implies that the mapping $\lambda_1 \mapsto \beta_c(\gamma, \lambda_1)$ is nondecreasing and $\beta_c(\gamma, \lambda_1) \downarrow \lambda_1$ as $\gamma \uparrow \infty$. In conclusion, the phase diagram we obtain is given by Figure 1, where our results are summarized.
Unfortunately, we do not know the outcome of the competition when the particles evolve in a spatial structure and $\lambda_1$ and $\lambda_2$ are such that $\lambda_1 < \lambda_2 < f_c(\gamma, \lambda_1)$. To deal with this case, we look at the mean field model (Durrett and Levin (1994)), that is, we pretend that all the sites are independent and that the system is spatially homogeneous. The evolution can then be formulated using the following ordinary differential equations, where $u_i$ denotes the density of sites in state $i$:

$$
\begin{align*}
\dot{u_1'} &= \lambda_1 u_0 u_1 + \lambda_1 u_3 u_1 - u_1, \\
\dot{u_2'} &= \lambda_2 u_0 u_2 - u_2, \\
\dot{u_3'} &= u_1 - \lambda_3 u_1 u_3 - \gamma u_3.
\end{align*}
$$

Let

$$\Omega = \{u = (u_0, u_1, u_2, u_3): u_0 \geq 0, u_1 \geq 0, u_2 \geq 0, u_3 \geq 0, u_0 + u_1 + u_2 + u_3 = 1\}$$

be the collection of values we are interested in, and, for a fixed $\gamma > 0$, set

$$
D_1 = \{(\lambda_1, \lambda_2): \lambda_1 > 1, (\lambda_2 - \lambda_1)\gamma < (\lambda_1 - 1)\lambda_1\},
$$

$$
D_2 = \{(\lambda_1, \lambda_2): \lambda_2 > 1, \lambda_2 > \lambda_1\}.
$$

A straightforward calculation shows that the system of ordinary differential equations has a nontrivial fixed point $u$, on the boundary $u_2 = 0$, if and only if $\lambda_1 > 1$ (where ‘nontrivial’ means that $u \neq (1, 0, 0, 0)$). Moreover, by studying the eigenvalues of the linearization of the equations at point $u$, we can prove that the equilibrium $u$ is stable if $(\lambda_1, \lambda_2) \in D_1$ and unstable otherwise; that is, the linearization has an unstable direction that points into int $\Omega$, the interior of $\Omega$. Similarly, if $\lambda_2 > 1$ then there is a nontrivial equilibrium $u$, on the boundary $u_1 = u_3 = 0$, that is stable if $(\lambda_1, \lambda_2) \in D_2$ and unstable otherwise. Finally, the equations have a fixed point belonging to int $\Omega$ if and only if

$$
\lambda_2 > \lambda_1 > 1 \quad \text{and} \quad \gamma < \frac{\lambda_1 - \lambda_1}{\lambda_2 - \lambda_1},
$$

that is, $(\lambda_1, \lambda_2) \in D_1 \cap D_2$. Our mean field model, however, exhibits the same property as the mean field model introduced in Durrett and Levin (1997). That is, the interior fixed point is not locally stable. See Figure 2 for a picture of the solution curves for $\gamma = 1$ and $\gamma = 1.5$ when $\lambda_1 = 2$ and $\lambda_2 = 3$. In words, if $(\lambda_1, \lambda_2) \in D_1 \cap D_2$ then no particle of either species can invade the other one in its equilibrium: if the density of particles of type 1 or type 2 is close to the corresponding equilibrium value, and particles of type 2 or, respectively, type 1 are introduced with a low density, then the density of introduced particles shrinks to 0. In a homogeneously mixing population, the outcome of the competition then depends on the initial densities. Based on the instability of the interior fixed point, the author believes that, for the particle system, given a set of parameters $\lambda_1, \lambda_2 > \lambda_c$, and $\gamma > 0$, there is a stronger species that will win the competition, provided that $\xi_0$ contains infinitely many type-1s and type-2s. In conclusion, we summarize and complete Theorems 2–4 with the following conjecture.

**Conjecture 1.** For any $\lambda_1 > \lambda_c$ and $\lambda_2 > \lambda_c$, there is a critical value $\gamma_c$ such that if $\gamma < \gamma_c$ then $\xi_1 \not\rightarrow v_1$, while if $\gamma > \gamma_c$ then $\xi_1 \rightarrow v_2$.

The rest of the paper is devoted to proving the stated results. In Section 2, we will investigate in greater detail the duality properties of the process. Using the results of Section 2, we will then prove Theorem 3 in Section 3. Finally, the proof of Theorem 4 will be carried out in Section 4.
The reader will note that the processes $(y, s)$ to respective rates for any $0 \leq \hat{s}$ backward process, we also introduce the dual collection of Poisson processes, in the case $\lambda_1 \leq \lambda_2$. For $x, y \in \mathbb{Z}^d$, $\|x - y\| \leq R$, we let $(T_{n}^{x,y}, n \geq 1), (U_{n}^{x}, n \geq 1)$, and $(V_{n}^{x}, n \geq 1)$ be the arrival times of Poisson processes with respective rates $\lambda_3, 1$, and $y$. At times $T_{n}^{x,y}$, we draw an arrow from $x$ to $y$ and, with probability $(\lambda_2 - \lambda_1)/\lambda_2$, label the arrow with a ‘2’ (making it a ‘2-arrow’). If at time $T_{n}^{x,y}$ the site $x$ is occupied by a type-1, the site $y$ is empty (that is, free or frozen), and the arrow is unlabeled, then $y$ becomes occupied by a type-1; while if $x$ is occupied by a type-2 and $y$ is free, then $y$ becomes occupied by a type-2. At times $U_{n}^{x}$ we put a cross at $x$ to indicate that a death occurs, i.e. a type-1 gives way to a frozen site or a type-2 to a free site. Finally, at times $V_{n}^{x}$ we put a dot at $x$ to indicate that a frozen site becomes free. A result of Harris (1972) implies that such a graphical representation can be used to construct the process starting from any initial configuration $\xi_0 : \mathbb{Z}^d \to \{0, 1, 2, 3\}$ (see Figure 3 for an illustration).

With the graphical representation in hand, we are now ready to define the dual process. We say that two points $(y, s)$ and $(x, t)$ in $\mathbb{Z}^d \times \mathbb{R}^+$ are connected or that there is a path from $(y, s)$ to $(x, t)$ if there exists a sequence of times $s_0, \ldots, s_{n+1}$, $s_0 = s < s_1 < s_2 < \cdots < s_n < s_{n+1} = t$, and spatial locations $x_0, \ldots, x_n$, $x_0 = y, x_1, x_2, \cdots, x_n = x$, such that the following conditions hold.

1. For $i = 1, 2, \ldots, n$, there is an arrow from $x_{i-1}$ to $x_i$ at time $s_i$.
2. For $i = 0, 1, \ldots, n$, the vertical segments $\{x_i\} \times (s_i, s_{i+1})$ do not contain any crosses.

If there is a path from $(y, t - s)$ to $(x, t)$, we say that there is a dual path from $(x, t)$ to $(y, t - s)$, and define the dual process starting at $(x, t)$, as for the multitype contact process, by setting $\hat{\xi}_{s_i}^{(x,t)} = \{y \in \mathbb{Z}^d : \text{there is a dual path from } (x, t) \text{ to } (y, t - s)\}$ for any $0 \leq s \leq t$. Since it will sometimes be easier to work with a forward process rather than a backward process, we also introduce the dual $\check{\xi}_{s_i}^{(x,0)}$, defined by $\check{\xi}_{s_i}^{(x,0)} = \{y \in \mathbb{Z}^d : \text{there is a path from } (x, 0) \text{ to } (y, s)\}$.

The reader will note that the processes $\hat{\xi}_{s_i}^{(x,t)}$ and $\check{\xi}_{s_i}^{(x,0)}$ have the same law. Observe that $\{(\hat{\xi}_{s_i}^{(x,t)}, s), 0 \leq s \leq t\}$ exhibits a tree structure that allows us to equip $\hat{\xi}_{s_i}^{(x,t)}$ with an order
 relation by which the members are arranged in the order they determine the color of site \( x \) at time \( t \) (see Neuhauser (1992); also, see the left-hand diagram of Figure 4 for an illustration of ancestor hierarchy). From now on, the tree

\[
\Gamma = \{ (\tilde{\xi}_s^{(x,t)}, s), \ 0 \leq s \leq t \}
\]

will be called the upper tree starting at \((x, t)\), and the elements of \( \tilde{\xi}_s^{(x,t)} \) the upper ancestors. We let \( \tilde{\xi}_s^{(x,t)}(n) \) denote the \( n \)th member of the ordered ancestor set, and call the first upper ancestor the distinguished particle.

The main difference with the multitype contact process is that type-1s now produce sites in state 3 that are forbidden for the type-2s. In particular, the color of \((x, t)\) does not depend solely on the state of the upper ancestors at time 0. To determine from where the particle at site \( x \) originates (and prepare for the proof of Theorem 3), the basic idea is to extend the notion of path in the following way. If, instead of condition 2 holding,

3. the set \( \bigcup_{n=0}^{\infty} \{(x_i, s_i) \times (s_i, s_i+1) \} \) contains exactly one cross,

then we say that \((y, s)\) and \((x, t)\) are weakly connected. In such a case, the tree starting at \((y, s)\) will be called a lower tree and the elements of \( \xi_s^{(y,s)} \) the lower ancestors. We observe that, unlike in the multitype contact process, the state of some sites (free or frozen) strongly depends on the lower ancestors. That is, in view of the cross’s effect, if \((y, s)\) and \((x, t)\) are weakly connected then a particle of type 1 at site \( y \) at time \( s \) can freeze the path of the distinguished particle at some particular points; this prevents type-2s from determining the color of \((x, t)\).

To conclude this section, we describe an algorithm to determine the color of \((x, t)\) in the case \( \lambda_1 \leq \lambda_2 \). We say that an arrow from \( x \) to \( y \) is bad for the type-2s if its target site \( y \) is frozen. First, we determine whether the site that the distinguished particle lands on at time 0 is (i) in state 1, (ii) in state 2, or (iii) in state 0 or 3. In case (i), the distinguished particle will ‘paint’ \((x, t)\) the color 1 if it does not cross a 2-arrow. Otherwise, we follow the path of the distinguished particle on its way up to \((x, t)\) until a 2-arrow is first encountered, look backwards in time starting from the point where this arrow is attached, and discard all the ancestors of
Figure 4: The dual process.

this point. We discard these ancestors because they are now blocked on their way up to \((x, t)\) by a particle of type 1. In case (ii), the distinguished particle will paint \((x, t)\) the color 2 if it does not cross any arrow bad for the type-2s. Otherwise, we similarly discard all the ancestors of the point where the first bad arrow is attached, since these ancestors are now blocked by a particle of type 2. Finally, in case (iii), the distinguished particle cannot paint \((x, t)\) any color. If, after the first trial, the distinguished particle has not painted \((x, t)\) any color, we repeat the same procedure with the first upper ancestor that is left after discarding, and so on.

We refer the reader to the left-hand diagram of Figure 4 for an illustration of this algorithm. The distinguished particle lands on a type-2 (case (ii)), but crosses the arrow bad for the type-2s that points from \(x - 2\) to \(x - 3\) before reaching \((x, t)\), so we discard all the ancestors of this arrow. Since the only such ancestor is the distinguished particle, we now focus on the second ancestor of the hierarchy. The second ancestor lands on a type-1 (case (i)), but crosses the 2-arrow that points from \(x\) to \(x - 1\). Since the ancestors of this 2-arrow are the second and third ancestors, we look at the fourth ancestor. The fourth ancestor lands on a type-2 (case (ii)) and does not cross any arrow bad for the type-2s, so \((x, t)\) will be of type 2. The reader will note that, due to the dot under its tip, the 2-arrow on the right-hand side of the tree is not bad for the type-2s.

3. Proof of Theorem 3

To establish Theorem 3, our strategy is to prove that if the upper tree, \(\Gamma\), lives forever, then with probability 1 the distinguished particle will jump infinitely often to a frozen site. To do this, we will focus on the structure of the lower trees and show that the number of lower ancestors that freeze the sites visited by the distinguished particle tends to infinity as \(t \to \infty\). We will then conclude by showing that there exists an upper ancestor that will bring a type-1 to \((x, t)\).

From now on, we denote by \(\lambda\) the common value of \(\lambda_1\) and \(\lambda_2\), and suppose that \(\Gamma\) lives forever. The reader will observe that such an event occurs with positive probability, since \(\lambda > \lambda_c\). For more convenience, in this section we use the dual process \(\hat{\xi}^{(x,0)}_t\) starting at \((x, 0)\). The main objective is to prove that the number of frozen sites visited by the distinguished particle tends to infinity as \(t \to \infty\). We follow the path of the distinguished particle, starting
from \((x, 0)\), and denote by \(\alpha_n, n \geq 1\), the \(n\)th arrow we cross (see the right-hand diagram of Figure 4). We let \(z_n\) and \(s_n\) respectively be the arrival site and the temporal location of the arrow \(\alpha_n\), and denote by \(N_t\) the number of arrows \(\alpha_n\) that by time \(t\) point to a frozen site, i.e.

\[
N_t = \text{card}\{n \geq 1 : \xi_{\alpha_n}(z_n) = 3 \text{ and } s_n \leq t\}.
\]

By construction, \(N_t\) also denotes the number of frozen sites visited by the distinguished particle by time \(t\). The main result we have to prove is the following proposition.

**Proposition 1.** If \(d \geq 3\) then \(\lim_{t \to \infty} N_t = \infty\) almost surely.

The intuitive idea of the proof is that the lower ancestors provide enough type-1s to freeze the path of the distinguished particle at infinitely many points. We denote by \(\sigma_n\) the arrival time of the first cross located under the tip of \(\alpha_n\), i.e.

\[
\sigma_n = \min\{U^n_k : U^n_k \geq s_n\},
\]

and let \(\Gamma_n\) be the lower tree starting at \((z_n, \sigma_n)\), i.e.

\[
\Gamma_n = \{(y, s) \in \mathbb{Z}^d \times [\sigma_n, \infty) : \text{there is a path from } (z_n, \sigma_n) \text{ to } (y, s)\}
\]

(see Figure 4). We say that \(\Gamma_n\) is good if the following two conditions are satisfied.

1. \(\Gamma_n\) lives forever.
2. The vertical segment \(\{z_n\} \times (s_n, \sigma_n)\) does not contain any dots.

As we will see, these conditions will allow us to freeze the site \(z_n\) at time \(s_n\). Let \(G_n\) be the event that the \(n\)th lower tree is good.

**Lemma 1.** We have \(\mathbb{P}(\limsup_{n \to \infty} G_n) = 1\).

**Proof.** We denote by \(A_n\) the event that \(\Gamma_n\) lives forever, and by \(B_n\) the event that \(\{z_n\} \times (s_n, \sigma_n)\) does not contain any dots. The first step is to prove that, for any \(n \geq 1\), there almost surely exists an integer \(m \geq n\) such that \(A_m\) occurs. To do this, we set \(\Gamma_n = \Gamma_n\) and, while \(\Gamma_n\) is bounded, we denote by \(\Gamma_{n+1}\), the first lower tree that is born after \(\Gamma_n\) dies. Note that if \(A_n\) does not occur, then \(\Gamma_{n+1}\) is well defined and the event \(A_{n+1}\) is determined by parts of the graph that succeed the death of \(\Gamma_n\), meaning that \(A_n\) and \(A_{n+1}\) are independent. More generally, since the trees \(\Gamma_1, \Gamma_2, \ldots, \Gamma_{n+1}\) are disjoint, the events \(A_1, A_2, \ldots, A_{n+1}\) are independent. Moreover, the probability that \(A_n\) occurs is given by the survival probability \(p(\lambda)\) of the basic contact process with parameter \(\lambda\), starting from one infected site. Hence,

\[
\mathbb{P}(A_n \cap A_{n+1} \cap \cdots) \leq \lim_{k \to \infty} \mathbb{P}(A_n \cap A_{n+1} \cap \cdots A_{n+k})
\]

\[
\leq \prod_{k=1}^{\infty} \mathbb{P}(A_n)
\]

\[
= \lim_{k \to \infty} (1 - p(\lambda))^k = 0
\]

for \(\lambda > \lambda_c\). In particular,

\[
\mathbb{P}(\limsup_{n \to \infty} A_n) = \lim_{n \to \infty} \mathbb{P}(A_n \cup A_{n+1} \cup \cdots) = 1.
\]
This proves that, with probability 1, there exist infinitely many lower trees $\Gamma_n$ that live forever. Furthermore, since $\sigma_n - s_n$ is exponentially distributed with parameter 1, we have

\[ P(B_n) = P(\sigma_n - s_n \leq V_1^{\gamma_n}) = \gamma^{-1}(1 + \gamma)^{-1} > 0. \]

By independence, we can finally conclude that $P(\limsup_{n \to \infty} A_n \cap B_n) = 1$.

To complete the proof of Proposition 1, we now consider, for any $n \geq 1$ and $s \geq \sigma_n$, the time translation dual process

\[ \hat{\xi}(z_n, \sigma_n) = \{ y \in \mathbb{Z}^d : \text{there is a path from } (z_n, \sigma_n) \text{ to } (y, s) \}, \]

and denote by $\zeta_s(n)$ the associated distinguished particle, namely the first ancestor of $(z_n, \sigma_n)$. Observe that if the lower tree $\Gamma_n$ lives forever, then $\zeta_s(n)$ is well defined for any $s \geq \sigma_n$. Moreover, if we suppose that $\Gamma_n$ is good and that $\zeta_s(n)$ lands on a type-1 then, in view of condition 2 above, the site $z_n$ will be frozen at time $s_n$. In particular, if $\Gamma_{n_k}$ is a subsequence of good trees given by Lemma 1, the proof of Proposition 1 can be completed with the aid of the following result.

**Lemma 2.** Let $\Omega_s = \{ \zeta_s(n_k) : \sigma_{n_k} \leq s \}$ and $\Theta^1_0$ be the set of sites occupied at time $s$ by a type-1. If $\xi_0$ is translation invariant and $d \geq 3$, then, starting from infinitely many type-1s, we have

\[ \lim_{t \to \infty} \text{card}(\Omega_t \cap \Theta_0^1) = \infty \quad \text{almost surely.} \]

**Proof.** By Proposition 2.1 of Neuhauser (1992), the path of $\zeta_s(n_k)$ can be broken into independent and identically distributed pieces in such a way that the process $\zeta_s(n_k)$ is transient in dimension $d \geq 3$ (see Neuhauser (1992, Sections 4 and 5) for a proof). This, together with Lemmas 7 and 8 of Lanchier (2005), implies that $\text{card}(\Omega_t) \to \infty$. Finally, since $\xi_0$ is translation invariant, Lemma 9.14 of Harris (1976) tells us that, with probability 1,

\[ \text{card}(\Omega_t \cap \Theta_0^1) \to \infty \quad \text{as } t \to \infty. \]

To conclude the proof of Theorem 3, we now use the dual process $\hat{\xi}(x,t)$ and construct a sequence of upper ancestors $\eta^{(x,t)}(k)$, $k \geq 0$, that are candidates to paint $(x, t)$ the color 1. The first member of the sequence will be the distinguished particle. Next, we renumber the sequence of frozen points $(z_k, s_k)$, $k \geq 1$, visited by the distinguished particle by going forward in time, and denote by $n_t$ the number of frozen points encountered. For each $k$, $1 \leq k \leq n_t$, we look backwards in time, starting from the location where the arrow $\alpha_k$ is attached, and discard all the ancestors of this particular point; we then define $\eta^{(x,t)}(k)$ to be the first upper ancestor that is left after discarding. Let $\eta_t = \{ \eta^{(x,t)}(k) : 0 \leq k \leq n_t \}$. Proposition 1 tells us that $\lim_{t \to \infty} n_t = \infty$ with probability 1. This, together with Lemmas 7 and 8 of Lanchier (2005), implies that the cardinality of $\eta_t$ can be made arbitrarily large by choosing $t$ to be sufficiently large. In particular, a new application of Lemma 9.14 of Harris (1976) yields

\[ \lim_{t \to \infty} P(\eta_t \cap \Theta_0^1 = \emptyset) = 0. \]

Hence, there exists at least one candidate that lands on a type-1. We denote by $\eta^{(x,t)}(k_0)$ the first upper ancestor belonging to $\eta_t$. Since the arrow $\alpha_{k_0}$ is bad for the type-2s, the upper ancestor $\eta^{(x,t)}(k_0)$ will finally paint $(x, t)$ the color 1. This completes the proof of Theorem 3.
4. Proof of Theorem 4

In this section, we assume that \( d = 2 \), set \( \lambda_1 < \lambda_2 \), and prove that there is a \( \gamma_c < \infty \) such that, for any \( \gamma > \gamma_c \), the type-2s win. In view of the evolution rules, the survival of type-2s is not clear, and tools such as coupling and duality cannot be used to prove Theorem 4. We will instead rely on the rescaling argument described in Durrett and Neuhauser (1997, Section 3), which is valid in the case \( \gamma = \infty \), and then prove that taking \( \gamma > 0 \) to be sufficiently large does not affect the process too much. We start by introducing suitable space and time scales. We let \( L \) be a positive integer and, for \( z = (z_1, z_2) \) in \( \mathbb{Z}^2 \), set
\[
\Phi(z) = (Lz_1, Lz_2), \quad B = [-L, L]^2, \quad B(z) = \Phi(z) + B.
\]
Moreover, we tile \( B(z) \) with \( L^{1/10} \times L^{1/10} \) squares by setting
\[
\pi(w) = (L^{1/10}w_1, L^{1/10}w_2), \\
D = \left(-\frac{1}{2}L^{1/10}, \frac{1}{2}L^{1/10} \right)^2, \quad D(w) = \pi(w) + D, \\
I_z = \{w \in \mathbb{Z}^2 : D(w) \subseteq B(z)\}.
\]
We say that \( B(z) \) is good if \( B(z) \) is devoid of type-1s and has at least one particle of type 2 in each of the squares \( D(w) \), \( w \in I_z \). For \( z = (z_1, z_2) \in \mathbb{Z}^2 \), with \( z_1 \) and \( z_2 \) both even for even \( k \), and \( z_1 \) and \( z_2 \) both odd for odd \( k \), we say that \( (z, k) \) is occupied if \( B(z) \) is good at time \( kT \), where \( T \) is an integer to be picked later. Moreover, we require this event to occur for the process restricted to the region \( \Phi(z) + [-ML, ML]^2 \). We start by assuming that \( \gamma = \infty \).

**Proposition 2.** (Durrett and Neuhauser (1997)). If \( \lambda_2 > \lambda_1 \) and \( T = L^2 \) then, for any \( \varepsilon > 0 \), the parameters \( L \) and \( M \) can be chosen so that the set of occupied sites dominates the set of open sites in an \( M \)-dependent oriented percolation process with parameter \( 1 - \varepsilon \).

See Durrett and Neuhauser (1997, Proposition 3.1 and Lemma 3.7). To generalize the comparison to sufficiently large \( \gamma > 0 \), we only need to prove that, with probability close to 1, the process behaves like the multitype contact process (i.e. none of the type-2s is blocked by a frozen site) inside the space–time box
\[
J(z) \times [0, T] \quad \text{where } J(z) = \Phi(z) + [-\frac{1}{2}ML, \frac{1}{2}ML]^2
\]
(see Lemma 3.7 of Durrett and Neuhauser (1997)). The event we are interested in occurs if and only if each site \( x \in J(z) \) pointed to by an arrow by time \( T \) is not in state 3. To ensure that this occurs, we follow the line \( \{x\} \times [0, T] \) forwards in time, and, each time we encounter a cross, put a dot at \( x \) before meeting the next arrow tip. Let \( K(x, t) \) be the number of arrows that point to site \( x \) by time \( t \). By decomposing according to whether or not \( K(x, T) > 2\lambda_2 T \), we obtain
\[
P(\text{any of the type-2s is blocked}) \leq \sum_{x \in J(z)} P(K(x, T) > 2\lambda_2 T) + 2\lambda_2 T \sum_{x \in J(z)} P(U_1^x < V_1^x) \\
\leq \left(\frac{2}{3}ML\right)^2(Ce^{-\alpha T} + 2\lambda_2 T(\gamma^{-1}(\gamma + 1)^{-1}) \\
\leq \frac{1}{2}\varepsilon
\]
for \( T \) and \( \gamma \) sufficiently large and appropriate constants \( C < \infty \) and \( \gamma > 0 \). By this point, we have proved that if \( \lambda_1 < \lambda_2 \) and \( \gamma \) is sufficiently large, then there exist an \( L \) and an \( M \) such that the set of occupied sites dominates the set of open sites in an \( M \)-dependent oriented
percolation process with parameter $1 - \varepsilon$. This almost proves Theorem 4. Our last problem is that oriented site percolation has a positive density of unoccupied sites. To prove that there is a region devoid of type-1s expanding in all directions, we apply a result of Durrett (1992) which shows that unoccupied sites do not percolate when $\varepsilon$ is sufficiently close to 0. Since particles of neither type can appear spontaneously, once a region is devoid of one type, this type can only reappear in the region through invasion from the outside. This implies that our process has the desired property, and completes the proof of Theorem 4.

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References