

$$\phi(t_n) : t = n \cdot \phi^{n-1}(t_n) - (n-1) \cdot \phi^n(t_n)$$

$$(\phi(t^n, n))'_n = \underbrace{\phi'_t(t^n, n)}_{\text{easy}} \cdot t^n \cdot \log(t) + \underbrace{\phi'_n(t^n, n)}_{\text{a bit tricky}}$$

$$\textcircled{1} \quad \phi'(a) = n \cdot a^{n-1} - (n-1) \cdot a \quad \Rightarrow \quad (\phi^2)'(a) = n(n-1) a^{n-2} - n(n-1) a^{n-1} \\ = n(n-1) a^{n-2} (1-a)$$

$$\Rightarrow \boxed{\phi'_t(t, n) = \frac{1}{n(n-1) \cdot \phi(t, n)^{n-2} (1-\phi(t, n))}}$$

$$\textcircled{2} \quad \text{recall } (\log f(x))' = \frac{f'(x)}{f(x)} \Rightarrow f'(x) = f(x) \cdot (\log f(x))'$$

$$\text{for: } (a(n)^{b(n)})' = a(n)^{b(n)} \cdot (b(n) \cdot \log(a(n)))' \\ = a(n)^{b(n)} \left(b'(n) \cdot \log(a(n)) + b(n) \cdot \frac{a'(n)}{a(n)} \right) \\ = a(n)^{b(n)} \cdot b'(n) \log a(n) + a(n)^{b(n)-1} \cdot b(n) \cdot a'(n)$$

$$\text{use this to differentiate: } t = n \cdot \phi^{n-1}(t_n) - (n-1) \cdot \phi^n(t_n)$$

$$0 = t^{n-1} + n \cdot (t^{n-1} \cdot 1 \cdot \log t + t^{n-2} \cdot (n-1) \cdot t'(n)) \\ - (t^n + (n-1) \cdot (t^n \cdot 1 \cdot \log t + t^{n-1} \cdot n \cdot t'(n)))$$

$$\Rightarrow \phi'(t) = \frac{t^n - t^{n-1} + \log \phi \left((n-1)t^n - n \cdot t^{n-1} \right)}{n(n-1) \cdot t^{n-2} (1-t)}$$

$$\Rightarrow \phi'_n(t, n) = \frac{\phi^n(t, n) - \phi^{n-1}(t, n) - \log \phi(t, n) \cdot t}{n(n-1) \phi^{n-2}(t, n) (1-\phi(t, n))}$$

$$\Rightarrow \left(\phi(t^n, n) \right)'_n = \frac{t^n \cdot \log(t) + \phi^n - \phi^{n-1} - \log \phi \cdot t^n}{n(n-1) \phi^{n-2} (1-\phi)}$$

$$\underline{\underline{\phi = \phi(t^n, n)}} = \frac{t^n \cdot \log\left(\frac{t}{\phi}\right) + \phi^n - \phi^{n-1}}{n(n-1) \phi^{n-2} (1-\phi)}$$

so, need to compare: $t^n \cdot \log\left(\frac{t}{\phi}\right)$ vs. $\phi^{n-1} - \phi^n$

recall $t^n = n \phi^{n-1} - (n-1) \phi^n \Rightarrow \phi^{n-1} - \phi^n = \frac{t^n - \phi^n}{n}$

so $t^n \cdot \log\left(\frac{t}{\phi}\right)$ vs $\frac{t^n - \phi^n}{n}$

OR $\log\left(\frac{t}{\phi}\right)$ vs $\frac{1}{n} \left(1 - \frac{1}{\left(\frac{t}{\phi}\right)^n} \right)$!!

But: $\log(x) \geq \frac{1}{n} \left(1 - \frac{1}{x^n} \right) \quad \forall x \geq 0 \quad \forall n \geq 1.$
et voilà!