

$$f_n(t) : [0,1] \rightarrow [0,1] .$$

$$f_n(t) = \phi_{n-1:n}(t)^n .$$

Thm: Let  $n \geq 2$ . Then,  $f_n(t)$  is increasing in  $n \in \mathbb{N}$ , for all  $0 \leq t \leq 1$ .

Proof  $(\alpha(n)^{\beta(n)})'_n = \alpha(n)^{\beta(n)} \beta'(n) \log \alpha(n) + \alpha(n)^{\beta(n)-1} \beta(n) \alpha'(n)$

The derivative is,

$$\phi^n \log \phi + \phi^{n-1} \cdot n \cdot \underbrace{(\phi(t))'_n}_{(**)} \quad (*)$$

Need to compute  $(\phi(t))'_n$ .

Observe that  $\phi_{n-1:n}(t)$  is equivalent to implicitly solving for  $t = n\phi^{n-1} - (n-1)\phi^n$ .

Again use the  $(\alpha(n)^{\beta(n)})'_n$  identity to differentiate this,

$$0 = \phi^{n-1} + n \cdot \left[ \phi^{n-1} \log \phi + \phi^{n-2} \cdot (n-1) \cdot \phi' \right] - \left\{ \phi^n + (n-1) \cdot \left[ \phi^n \log \phi + \phi^{n-1} \cdot n \cdot \phi' \right] \right\}$$

$$\Leftrightarrow 0 = \phi^{n-1} [1 + n \log \phi] - \phi^n [1 + (n-1) \log \phi] + \phi' [n \phi^{n-2} (n-1) - (n-1)n \phi^{n-1}]$$

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

$$= \frac{\phi^n - \phi^{n-1} - t \log \phi}{n(n-1)\phi^{n-2}(1-\phi)} \quad (**)$$

Put (\*\*) into (\*),

$$(*) = \phi^n \log \phi + \phi^{n-1} \cdot n \cdot \frac{\phi^n - \phi^{n-1} - t \log \phi}{n(n-1)\phi^{n-2}(1-\phi)}$$

$$= \phi^n \log \phi + \phi \cdot \frac{\phi^n - \phi^{n-1} - t \log \phi}{(n-1)(1-\phi)}$$

$$= \frac{\phi}{(n-1)(1-\phi)} \left[ \phi^{n-1} \log \phi (n-1)(1-\phi) + \phi^n - \phi^{n-1} - t \log \phi \right]$$

$$= \frac{\phi}{(n-1)(1-\phi)} \left[ (\phi^{n-1} - \phi^n) [\log \phi (n-1) - 1] - t \log \phi \right]$$

Recall that  $t = n\phi^{n-1} - (n-1)\phi^n$ , so,

$$(*) = \frac{\phi}{(n-1)(1-\phi)} \left[ (\phi^{n-1} - \phi^n) (\log \phi (n-1) - 1) - n \log \phi \cdot \phi^{n-1} + (n-1) \phi^n \log \phi \right]$$

$$= \frac{\phi}{(n-1)(1-\phi)} \left[ -\phi^{n-1} \log \phi - \phi^{n-1} + \phi^n \right]$$

$$= \underbrace{\frac{\phi}{(n-1)(1-\phi)}}_{\geq 0} \left[ \phi^n - \phi^{n-1} - \phi^{n-1} \log \phi \right]$$

By Taylor expansion centered at 1 ,

$$\log x = (x-1) - \frac{(x-1)^2}{2} + \frac{(x-1)^3}{3} - \frac{(x-1)^4}{4} + \dots$$

So  $\log(\phi) \leq \phi - 1 \quad \forall \phi \in [0, 1]$ .

$$\Rightarrow \phi^n - \phi^{n-1} - \phi^{n-1} \log \phi$$

$$\geq \phi^n - \phi^{n-1} - \phi^{n-1}(\phi - 1)$$

$$= 0$$

□