

Write

$$\bar{p} = \frac{1}{G} \frac{\sum_{l=kG}^G l \phi(l, G, p)}{\sum_{l=kG}^G \phi(l, G, p)} = \frac{1}{G} \frac{\sum_{l=kG}^G l \phi(l, G, p)}{P}$$

where

$$\phi(l, G, p) = \binom{G}{l} p^l (1-p)^{G-l}$$

is the binomial distribution of the number of group reciprocators in a group, and  $P$  is the probability that  $p_g > k$ .

Let's write the binomial as  $\phi(l)$  for short. Differentiating it with respect to  $p$  reveals

$$\phi'(l) = \frac{l - Gp}{p(1-p)} \phi(l).$$

Writing  $\sum \phi$  as short for  $\sum_{l=kG}^G \phi(l)$ , et cetera, we differentiate  $\bar{p}$ :

$$\begin{aligned} \bar{p}' &= \frac{1}{G} \frac{1}{P^2} \left( [\sum \phi] \left[ \frac{1}{p(1-p)} \sum l(l - Gp) \phi \right] - [\sum l \phi] \frac{1}{p(1-p)} [\sum (l - Gp) \phi] \right) \\ &= \frac{1}{G} \frac{1}{P^2} \frac{1}{p(1-p)} ([\sum \phi] [\sum l(l - Gp) \phi] - [\sum l \phi] [\sum (l - Gp) \phi]) \\ &= \frac{1}{G} \frac{1}{P^2} \frac{1}{p(1-p)} ([\sum \phi] \sum l^2 \phi - [\sum \phi] Gp \sum l \phi - [\sum l \phi]^2 + [\sum l \phi] [\sum \phi] Gp) \\ &= \frac{1}{G} \frac{1}{P^2} \frac{1}{p(1-p)} ([\sum \phi] [\sum l^2 \phi] - [\sum l \phi]^2) \end{aligned}$$

This is signed by the final term. Multiplying out the sums gives

$$\begin{aligned} & [\sum \phi(l)] [\sum l^2 \phi(l)] - [\sum l \phi(l)]^2 \\ &= [\sum l^2 \phi(l)] [\sum \phi(l)] - [\sum l \phi(l)] [\sum l \phi(l)] \\ &= [R^2 \phi(R) + (R+1)^2 \phi(R+1) + \dots + G^2 \phi(G)] [\phi(R) + \dots + \phi(G)] - \\ & \quad [R \phi(R) + (R+1) \phi(R+1) + \dots + G \phi(G)] [R \phi(R) + (R+1) \phi(R+1) + \dots + G \phi(G)] \\ & \quad \text{where I wrote } R = kG; \\ &= \sum_{l=R}^G \sum_{m=R}^G l^2 \phi(l) \phi(m) - \sum_{l=R}^G \sum_{m=R}^G l m \phi(l) \phi(m) \\ &= \sum_{l=R}^G \sum_{m=R}^G l(l-m) \phi(l) \phi(m). \end{aligned}$$

Now observe that the terms in this sum equal zero whenever  $l = m$ . When  $l \neq m$ , we can put the terms in pairs:

$$\begin{aligned} & l(l-m) \phi(l) \phi(m) + m(m-l) \phi(l) \phi(m) \\ &= [l^2 + m^2 - 2ml] \phi(l) \phi(m) \\ &= [l-m]^2 \phi(l) \phi(m) \end{aligned}$$

Thus we can rewrite the double sum as

$$\sum_{l=R}^G \sum_{m=l+1}^G [l-m]^2 \phi(l) \phi(m)$$

which is positive.