

$$S^2 = \langle n^2 \rangle - \tilde{n}^2$$

$$\frac{d}{dt} S^2 = \underbrace{\left[\frac{d}{dt} \langle n^2 \rangle \right]}_{\text{part A}} - \underbrace{\left[\frac{d}{dt} \tilde{n}^2 \right]}_{\text{part B}}$$

part A: $\frac{d}{dt} \langle \tilde{n}^2 \rangle = \frac{d}{dt} \sum_{n=0}^{\infty} n^2 P_n$

$$= \sum n^2 [(n-1) \downarrow P_{n-1} - n \downarrow P_n]$$

$$= n^2 (n-1) \downarrow P_{n-1} + (n+1)^2 n \downarrow P_n + \dots$$

\nearrow
0 when $n=1$ $\ominus - n^3 \downarrow P_n \ominus - \dots$

$$= \sum [(n+1)^2 n - n^3] \downarrow P_n$$

$$= \sum [n(n^2 + 2n + 1) - n^3] \downarrow P_n$$

$$= \sum (2n^2 + n) \downarrow P_n$$

$$= 2 \downarrow \langle n^2 \rangle + \downarrow \tilde{n}$$

part B:

$$\begin{aligned}\frac{d}{dt} \hat{n}^2 &= 2 \hat{n} \frac{d}{dt} (\hat{n}) \\ &= 2 \hat{n} k \hat{n} \\ &= 2 k \hat{n}^2\end{aligned}$$

part A - part B

$$\begin{aligned}\frac{d}{dt} S^2 &= 2 k \langle n^2 \rangle + k \hat{n} - 2 k \hat{n}^2 \\ &= 2 k [\langle n^2 \rangle - \hat{n}^2] + k \hat{n} \\ &= 2 k S^2 + k \hat{n}\end{aligned}$$