

[> restart :

We define C1,C2,C3,C4,C5,C6 and C7 that we have obtained in the Jordan Normal Form before equation (5.4).

[> $C1 := \frac{(1-p)}{2 \cdot q} \cdot \left(\frac{2}{r} \cdot (1-p) \cdot (y+1) + \mu - 1 \right) :$

$C2 := \frac{q}{r} \cdot (1+y) :$

$C3 := \frac{2}{r} \cdot (1-p) \cdot (y+1) + \frac{1}{2} \cdot (\mu - 1) :$

$C4 := \frac{(1-p)^3}{q \cdot r} :$

$C5 := \frac{(1-p^2)}{r} :$

$C6 := \frac{3 \cdot q}{r} \cdot (1-p) :$

$C7 := \frac{3}{r} \cdot (1-p)^2 :$

Now, we define the expressions of C20, C11, C02 and C21 in equation (5.4)

[> $C20 := \frac{1}{8} \cdot \left(2 \cdot C3 - \mu - 1 + 2 \cdot \left(C1 - C2 + \frac{q}{y} \right) \cdot I \right) :$

$C11 := \frac{1}{4} \cdot (-1 - \mu + 2 \cdot (C1 + C2) \cdot I) :$

$C02 := \frac{1}{8} \cdot \left(-2 \cdot C3 - \mu - 1 + 2 \cdot \left(C1 - C2 - \frac{q}{y} \right) \cdot I \right) :$

$C21 := \frac{1}{8} \cdot (C7 + 3 \cdot C5 + (3 \cdot C4 + C6) \cdot I) :$

We evaluate each term in the expression of A in equation (5.4)

[> $R1 := evalc \left(\text{Re} \left(\left(2 \cdot p^2 - p - \frac{3}{2} + \frac{q \cdot (1 - 6 \cdot p + 4 \cdot p^2)}{2 \cdot (1 - p)} \right) \cdot I \right) \cdot C11 \cdot C20 \right) :$

$R2 := \frac{1}{2} \cdot evalc(\text{abs}(C11))^2 :$

$R3 := evalc(\text{abs}(C02))^2 :$

$R4 := evalc(-\text{Re}((p - q \cdot I) \cdot C21)) :$

We add the terms of A in equation (5.4), then simplify the expression and multiply it by the positive factor $64 \cdot ((1-p) q^2 r^2 y^2)$ so we can get rid of the denominator.

[> $G1 := (p, q, y, \mu, r) \rightarrow (64 \cdot ((1-p) q^2 r^2 y^2)) \cdot \text{simplify}(R1 + R2 + R3 + R4) :$

[> collect(G1(p, q, y, mu, r), q, factor);

$$\begin{aligned} & (-8 \mu p^2 r y^3 + 16 p^3 y^4 + 8 \mu p^2 r^2 y - 8 \mu p^2 r y^2 + 12 \mu p r y^3 + 16 p^3 r y^2 + 32 p^3 y^3 + 8 p^2 r y^3) \\ & - 56 p^2 y^4 - 12 \mu p r^2 y + 12 \mu p r y^2 - 2 \mu r y^3 + 16 p^3 r y + 16 p^3 y^2 + 8 p^2 r^2 y \\ & - 40 p^2 r y^2 - 112 p^2 y^3 - 12 p r y^3 + 48 p y^4 + 2 \mu r^2 y - 2 \mu r y^2 - 24 p^2 r y - 56 p^2 y^2 \\ & - 12 p r^2 y + 24 p r y^2 + 96 p y^3 + 2 r y^3 - 8 y^4 - 4 p r^2 - 12 p r y + 48 p y^2 + 2 r^2 y \\ & - 2 r y^2 - 16 y^3 + 4 r^2 + 20 r y - 8 y^2) q^4 - y(-1+p) (4 \mu^2 p^2 r^2 y + 24 \mu p^3 r y^2) \end{aligned} \quad (1)$$

$$\begin{aligned}
& -32p^4y^3 - 6\mu^2pr^2y + 8\mu p^3r^2 + 24\mu p^3ry + 16\mu p^2r^2y - 44\mu p^2ry^2 - 16p^4ry \\
& -64p^4y^2 - 24p^3ry^2 + 112p^3y^3 + 7\mu^2r^2y - 12\mu p^2r^2 - 44\mu p^2ry - 16\mu pr^2y \\
& -10\mu pry^2 - 16p^4r - 32p^4y - 8p^3r^2 + 40p^3ry + 224p^3y^2 - 4p^2r^2y + 76p^2ry^2 \\
& -112p^2y^3 + 2\mu pr^2 - 10\mu pry + 30\mu ry^2 + 40p^3r + 112p^3y + 12p^2r^2 + 24p^2ry \\
& -224p^2y^2 + 14pr^2y - 70pry^2 + 16py^3 + 2\mu r^2 + 30\mu ry - 28p^2r - 112p^2y \\
& -2pr^2 - 46pry + 32py^2 - 7r^2y + 18ry^2 + 16y^3 + 16py - 2r^2 - 2ry + 32y^2 + 4r \\
& + 16y) q^2 + 2y^2(p+1)(2p-3)(-1+p)^3(\mu r - 2py - 2p - r + 2y + 2)^2
\end{aligned}$$

$$\begin{aligned}
> G2 := (p, q, y, \mu, r) \rightarrow & (-24p^2yr + 16p^3yr + 16p^3y^2 - 4pr^2 + 2yr^2 - 2y^3\mu r \\
& - 12yp\mu r^2 + 8p^2\mu r^2y - 12yp r^2 + 8p^2r^2y + 12y^3p\mu r + 12y^2p\mu r - 8p^2y^3\mu r \\
& - 8p^2y^2\mu r + 96py^3 + 48y^4p + 2y^3r - 56y^4p^2 - 112y^3p^2 - 2y^2r + 16p^3y^4 \\
& + 32p^3y^3 + 2r^2\mu y - 16y^3 - 12y^3pr - 2y^2\mu r + 24y^2pr + 8p^2y^3r - 40p^2y^2r \\
& + 16p^3y^2r - 8y^4 - 12ypr - 8y^2 + 48py^2 + 20yr - 56p^2y^2 + 4r^2) q^4 - y(-1 \\
& + p)(4r + 24p^2yr + 2\mu r^2p + 40p^3yr - 12p^2\mu r^2 + 224p^3y^2 + 112p^3y - 28p^2r \\
& + 2\mu r^2 - 2pr^2 - 64p^4y^2 - 32p^4y + 40p^3r + 12p^2r^2 - 7yr^2 - 44p^2y\mu r + 24p^3y\mu r \\
& - 10yp\mu r - 16p^4r - 16yp\mu r^2 + 4p^2\mu^2r^2y + 16p^2\mu r^2y - 6p\mu^2r^2y + 14yp r^2 \\
& - 4p^2r^2y + 7\mu^2r^2y - 8p^3r^2 - 10y^2p\mu r - 44p^2y^2\mu r + 24p^3y^2\mu r + 16py^3 \\
& - 112y^3p^2 + 18y^2r + 112p^3y^3 - 32p^4y^3 + 16y^3 + 30y^2\mu r - 70y^2pr + 76p^2y^2r \\
& - 24p^3y^2r + 8p^3\mu r^2 - 16p^4yr + 30y\mu r - 46ypr + 16py - 112p^2y + 32y^2 \\
& + 32py^2 - 2yr - 224p^2y^2 - 2r^2 + 16y) q^2 + 2y^2(p+1)(2p-3)(-1 \\
& + p)^3(2y+2-2py-2p+\mu r-r)^2:
\end{aligned}$$

Next, we manipulate the expression that we denote G2 by following the ideas given in the paragraph followed equation (5.5).

$$\begin{aligned}
> \text{collect}\left(\text{factor}\left(\frac{G2(p, \text{sqrt}(1-p^2), y, \mu, r)}{(1+p) \cdot (1-p)^2}\right), p, \text{factor}\right); \\
16yr(\mu r + 2y + 2)p^3 + 4r(2\mu^2ry^2 + 2\mu ry^2 + 4\mu y^3 - 4\mu ry + 4\mu y^2 + 4y^3 + 2ry \\
- 12y^2 - r - 16y)p^2 - 4y(4\mu^2r^2y - \mu r^2y + 16\mu ry^2 + 2\mu r^2 + 16\mu ry - r^2y \\
+ 4ry^2 + 8y^3 + 3r^2 - 10ry + 16y^2 - 2r + 8y)p + 13\mu^2r^2y^2 - 12\mu r^2y^2 + 52\mu ry^3 \\
+ 4r^2\mu y + 52\mu ry^2 - r^2y^2 - 4ry^3 + 32y^4 - 28ry^2 + 64y^3 + 4r^2 + 24yr + 32y^2
\end{aligned} \tag{2}$$

$$\begin{aligned}
> G3 := (p, y, \mu, r) \rightarrow & 16yr(\mu r + 2y + 2)p^3 + 4r(4y^3 + 4y^2\mu - 16y - r - 12y^2 + 4y^3\mu \\
& - 4y\mu r + 2yr + 2y^2\mu r + 2ry^2\mu^2) p^2 - 4y(3r^2 + 16y^2\mu r + 4y^2r - 10yr - yr^2 \\
& + 2\mu r^2 + 16y^2 + 16y\mu r + 4\mu^2r^2y - r^2\mu y + 8y^3 + 8y - 2r)p - 12y^2\mu r^2 + 4r^2\mu y \\
& - y^2r^2 + 32y^2 + 52y^2\mu r + 52y^3\mu r + 64y^3 + 24yr + 13y^2\mu^2r^2 - 28y^2r + 4r^2 - 4y^3r \\
& + 32y^4:
\end{aligned}$$

$$\begin{aligned}
 & \left[\begin{aligned}
 & > \text{collect} \left(\text{factor} \left(\frac{G3 \left(\frac{1}{2} \cdot (2 - (\mu + 1) \cdot y), y, \mu, r \right)}{8 \cdot y^2} \right), y, \text{factor} \right); \\
 & (2\mu + 2) y^3 + (\mu + 1) (3\mu r + 4) y^2 + (r^2 \mu^3 + 2 + 2\mu r - 2r + \mu^2 r^2 + 2\mu + 3\mu^2 r) y \\
 & \quad - r(\mu r - 2\mu - 1)
 \end{aligned} \right] \tag{3}
 \end{aligned}$$

This expression is the one written in equation (5.6). We manipulate it to test its sign.

Use the fact that $y^2 + (2 + \mu r)y + 1 - r = 0$ to substitute and obtain the expression

$$\begin{aligned}
 & \left[\begin{aligned}
 & > \text{collect} \left(((2\mu + 2) y + (\mu + 1) (3\mu r + 4)) \cdot (r - 1 - (2 + \mu r) \cdot y) + (r^2 \mu^3 + 2 + 2\mu r \right. \\
 & \quad \left. - 2r + \mu^2 r^2 + 2\mu + 3\mu^2 r) y - r(\mu r - 2\mu - 1), y, \text{factor} \right); \\
 & -2(\mu + 1) (2 + \mu r) y^2 + (-7\mu^2 r - 2r^2 \mu^3 - 8\mu - 8 - 6\mu r - 2\mu^2 r^2) y + 3\mu^2 r^2 - 3\mu^2 r \\
 & \quad + 3\mu r - 4\mu + 5r - 4 + 2\mu r^2
 \end{aligned} \right] \tag{4}
 \end{aligned}$$

Then again replace y^2 by $r - 1 - (2 + \mu r)y$ to obtain

$$\begin{aligned}
 & \left[\begin{aligned}
 & > \text{collect} \left(-2(\mu + 1) (2 + \mu r) \cdot (r - 1 - (2 + \mu r) \cdot y) + (-7\mu^2 r - 2r^2 \mu^3 - 8\mu - 8 - 6\mu r \right. \\
 & \quad \left. - 2\mu^2 r^2) y + 3\mu^2 r^2 - 3\mu^2 r + 3\mu r - 4\mu + 5r - 4 + 2\mu r^2, y, \text{factor} \right); \\
 & \quad \mu r(\mu + 2) y + r(\mu^2 r - \mu^2 + \mu + 1)
 \end{aligned} \right] \tag{5}
 \end{aligned}$$

Because $r > 1$, then this expression is positive.