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$P(z) - z = p_0 - (1 - p_1)z + p_2 z^2 = p_0 - (p_0 + p_2)z + p_2 z^2 = (z - 1)(p_2 z - p_0)$  and hence the two roots of the equation  $P(z) = z$  are given by  $z_1 = 1$ ,  $z_2 = \frac{p_0}{p_2}$ . Thus if  $p_2 > p_0$ , then  $z_2 < 1$  and hence the smallest positive root of  $P(z) = z$  is 1, and it represents the probability of extinction. It follows.

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