
Index

- \mathcal{A} -function, 152
- α -birth–death process, 178, 243
- α -recurrence, 242
- absorption
 - for birth–death processes on \mathbb{N}_0 , 221
 - for diffusion processes, 269, 273
 - for discrete-time birth–death chains on \mathbb{N}_0 , 108
- aperiodic Markov chain, 59
- Askey scheme, 53
- associated Laguerre polynomials, 211
- associated polynomials, 15
- attainable boundary point, 274
- Bernoulli–Laplace urn model
 - continuous-time, 194
 - discrete-time, 90
- Bessel differential equation, 34
- Bessel function, 34, 290, 305, 308, 319
- Bessel polynomials, 30, 311
- Bessel process, 304, 307
- beta function, 2, 293
- bilateral birth–death processes, 243
- binomial distribution, 43, 90
- birth–death chains, 62
- birth–death measure, 67
- birth–death polynomials, 67, 165
- birth–death process with killing, 187
- birth–death processes, 156
- Brownian motion
 - definition, 255
 - on the sphere, 297
 - radial, 303
 - spectral analysis, 285
- Brownian motion with drift and scaling
 - definition, 256
 - with one absorbing boundary, 285
 - with one reflecting boundary, 281
 - with two absorbing boundaries, 282
 - with two reflecting boundaries, 280
- canonical moments, 131
- Cauchy distribution, 309
- chain sequence, 131
- Chapman–Kolmogorov equations
 - for continuous-time Markov chains, 148
 - for diffusion processes, 258
 - for discrete-time Markov chains, 59
- Charlier polynomials, 43, 46, 201, 204
- Chebyshev polynomials, 38, 87, 205
- Chebyshev polynomials of the first kind, 38, 87
- Chebyshev polynomials of the second kind, 38, 85, 94, 140, 193, 194, 200, 248
- Christoffel numbers, 15, 86, 88
- Christoffel transformation, 74, 168
- Christoffel–Darboux formula, 12, 72
- confluent Christoffel–Darboux formula, 13
- confluent differential equation, 214
- continuous dual Hahn polynomials, 52, 214
- continuous Hahn polynomials, 52
- Cox–Ingersoll–Ross model, 291
- decay parameter
 - for birth–death processes, 237
 - for discrete-time birth–death chains, 130
- Derman–Vere–Jones transformation
 - for birth–death measures, 83, 115, 119, 178
- diffusion process, 255
- diffusion processes with killing, 276
- Dirac delta distribution, 4
- discrete Darboux transformation, 74, 169
- Doebelin ratio theorem, 228

332

doubly limiting conditional distribution
 for birth–death processes, 229
 for discrete-time birth–death chains, 127
 dual birth–death process, 167
 dual discrete-time birth–death chain, 73
 dual Hahn polynomials, 50, 91, 196
 dual polynomials
 for birth–death processes, 166
 for discrete-time birth–death chains, 71

Ehrenfest urn model
 continuous-time, 194
 discrete-time, 88

entrance boundary
 for birth–death processes, 159
 for diffusion processes, 275

Euler’s hypergeometric differential equation, 3
 eventual extinction probability, 189

exit boundary
 for birth–death processes, 159
 for diffusion processes, 275

expected return time
 for birth–death processes, 216
 for discrete-time Markov chains, 61

exponential distribution, 28, 149, 201
 exponential ergodicity, 237
 exponential integral, 321
 extinction probability, 189
 extremal measure, 17, 185, 187

Feller’s boundary classification
 for birth–death processes, 159
 for diffusion processes, 275

Feynman–Kac formula, 277

first passage time probabilities
 for continuous-time Markov chains, 153
 for discrete-time Markov chains, 59

first passage times
 for birth–death processes, 158
 for diffusion processes, 260
 for discrete-time Markov chains, 60

Fréchet distribution, 311

gambler’s ruin
 on \mathbb{N}_0 with one absorbing barrier, 92
 on \mathbb{Z} , 138
 with two absorbing barriers, 85
 with two reflecting barriers, 86

gamma function, 1

gauge transformation, 54, 277

Gaussian distribution, 28, 255, 282, 285, 304
 Gaussian quadrature formulas, 15
 Gegenbauer or ultraspherical polynomials,
 37, 108, 297

Index

Gegenbauer polynomials, 297
 generalized hypergeometric function, 2
 generating function of the moments, 3
 geometric distribution, 82, 129, 231
 geometric ergodicity, 130
 Geronimus transformation, 74, 168
 Gram–Schmidt orthogonalization process, 7

Hahn polynomials, 44, 49, 197, 198
 Hankel determinant, 8
 Hermite functions, 55
 Hermite polynomials, 28, 32, 287, 308, 321
 Hilbert space $\ell^2_\psi(\mathbb{N}_0)$, 7, 21
 Hilbert space $L^2_\psi(\mathcal{S})$, 7, 23
 hypergeometric distribution, 44, 196
 hypergeometric function, 3, 32, 33, 35, 46–9, 211,
 309–11
 hypergeometric series, 2

inaccessible boundary point, 268
 infinitesimal operator
 of a continuous-time Markov chain, 148
 conservative, 149
 regular, 153
 uniformly bounded, 153
 of a diffusion process, 257

invariant distribution
 for birth–death processes, 221
 for continuous-time Markov chains, 154
 for diffusion processes, 261, 263, 281, 288, 294
 for discrete-time birth–death chains, 61, 63,
 108, 142
 for discrete-time Markov chains, 59

irreducible Markov chain, 59

Jacobi diffusion process, 295
 Jacobi matrix, 10, 12, 14, 16, 18, 20, 33, 34, 36,
 38, 39, 46, 48, 49, 72, 75, 89, 91, 167, 170
 Jacobi polynomials, 29, 35, 100, 292, 295, 296
 jump chain, 150, 157, 224, 250, 251

k th associated polynomials
 for birth–death processes, 172
 for discrete-time birth–death chains, 77

k th birth–death process, 172
 k th discrete-time birth–death chain, 76

Karlin–McGregor representation formula
 for bilateral birth–death processes, 245
 for birth–death processes on \mathbb{N}_0 , 162
 for discrete-time birth–death chains on \mathbb{Z} , 134
 for discrete-time birth–death chains on \mathbb{N}_0 , 67

- Kendall representation theorem, 161
 Kendall's notation in queuing theory, 192
 Kingman's parameter, 237
 Kolmogorov backward equations
 for birth–death processes, 156
 for continuous-time Markov chains, 152
 Kolmogorov equations
 for diffusion processes, 258
 Kolmogorov forward equations
 for birth–death processes, 156
 for continuous-time Markov chains, 152
 Krawtchouk polynomials, 43, 48, 89, 194, 198
- Laguerre polynomials, 28, 33, 210, 289, 300, 307
 Laplace transform, 6, 153
 Laplace–Beltrami operator, 297
 Lerch zeta function, 234
 limiting conditional distribution
 for birth–death processes, 229
 for discrete-time birth–death chains, 123
 linear birth–death process, 207
 linear birth–death process with killing, 214
 Liouville transformation, 54, 313
- $M/M/\infty$ queue, 201
 $M/M/k$ queue, 203
 $M/M/1$ queue, 199
 $M/M/1/N$ queue, 192
 mean exit time for diffusion processes, 261
 mean killing time, 278
 Meixner polynomials, 43, 47, 208, 215
 Meixner–Pollaczek polynomials, 53
 moment generating function, 6
 moment problem, 18
 Moran's genetic models, 196
- natural boundary
 for birth–death processes, 159
 for diffusion processes, 275
 negative hypergeometric distribution, 44
- Orstein–Uhlenbeck process, 90, 286, 308, 319, 321
 orthogonal polynomial sequence, 7
- Pascal distribution, 43, 231
 Pearson equation, 27, 262, 263
 Perron–Stieltjes inversion formula, 3
 Pochhammer symbol, 2
 Poisson distribution, 43, 202, 220
 Poisson process, 151
- population growth model, 288
 potential coefficients
 of a bilateral birth–death process, 243
 of a birth–death process on \mathbb{N}_0 , 156
 of a discrete-time birth–death chain on \mathbb{N}_0 , 63
 of a discrete-time birth–death chain on \mathbb{Z} , 133
- quasi-birth–death processes
 continuous-time, 247
 discrete-time, 137
 quasi-stationary distribution
 for birth–death processes, 235
 for diffusion processes, 312
 for discrete-time birth–death chains, 123, 127
- R -recurrence, 131
 Racah polynomials, 51, 196
 radial Orstein–Uhlenbeck process, 307
 recurrence
 for birth–death processes on \mathbb{N}_0 , 216
 for continuous-time Markov chains, 154
 for diffusion processes, 261
 for discrete-time birth–death chains on \mathbb{N}_0 , 105
 for discrete-time Markov chains, 60
 reflecting boundary point, 273
 reflecting diffusion process, 269
 regular boundary
 for birth–death processes, 159
 for diffusion processes, 275
 resolution of the identity, 21
 resolvent function, 153
 resolvent operator, 21
 Rodrigues' formula, 31, 44
 Romanovski polynomials, 29, 309
- scale function of a diffusion process, 271
 shift operator, 40
 spectral gap, 238, 240
 spectral matrix
 of a bilateral birth–death process, 246
 of a discrete-time birth–death chain on \mathbb{Z} , 134
 speed function of a diffusion process, 271
 spherical harmonics, 298
 Stieltjes transform, 3
 stochastic matrix, 58
 stochastic monotonicity, 242
 strong ratio limit property
 for birth–death processes, 227
 for discrete-time birth–death chains, 114

334

Sturm–Liouville problem, 25, 265, 268, 280,
287, 320
symmetric discrete-time birth–death
chain, 67

 t -student distribution, 29
three-term recurrence relation, 9
time of the first infinity, 150
total catastrophe, 187
total positivity, 267
totally positive matrix, 187
transition operator of a diffusion
process, 256
transition probability functions, 147

Index

transition probability matrix
for continuous-time Markov chains, 147
for discrete-time Markov chains, 58
Tricomi function, 214, 311

weakly symmetric
continuous-time Markov chain, 155
discrete-time Markov chain, 61
Wigner semicircle distribution, 6, 12, 94
Wilson polynomials, 52
Wright–Fisher model, 291

Yaglom limit, 315
Yule–Furry process, 151