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Alan Krinik* (ackrinik@cpp.edu), **Hubertus von Bremen**, **Jeremy J. Lin**, **Thuy Vu Dieu Lu**, **Mark Dela**, **David Perez**, **David Beecher**, **Weizhong Wong** and **Heba Ayeda**.

Transient Probabilities of Birth-death Matrices having Alternating Probabilities on its Super and Sub Diagonals.

Suppose that P_1 is an $(2n+1) \times (2n+1)$ matrix where n is a natural number. Assume P_1 is also a tridiagonal transition probability matrix, having alternating probability entries along its super and sub diagonals and constant probability entries down the main diagonal. Note that P_1 is assumed to be sub-stochastic in rows 1 and n and stochastic in all other rows. Then the transient probabilities after time k where k is a natural number, can be explicitly expressed using Sylvester's eigenvalue expansion which says: $P_1^k =$ a linear combination of spectral projectors times the k th power of the eigenvalues. The spectral projectors and eigenvalues of the preceding matrix P_1 can be described by formulas which are a function of the entries of P_1 and scale up with the dimension of the state space. Finally, birth-death chains on an even numbered state space having alternating probability entries along the super and sub diagonals in its one-step transition probability matrix P_2 have explicit transient probability formulas that also scale up with the dimension of the state space. (Received January 18, 2021)