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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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