

References

1. This talk is based on joint work with Philip Matchett Wood; see “Random doubly stochastic tridiagonal matrices” (2012), *Random Structures Algorithms*.
2. The Mark Kao (1947) reference is
Kac, M. (1947). Random walk and the theory of Brownian motion. *Amer. Math. Monthly* **54**, 369–391.
For cut-offs see
Diaconis, P. and Saloff-Coste, L. (2006). Separation cut-offs for birth and death chains. *Ann. Appl. Probab.* **16**, 2098–2122.
3. I’m a consumer of your community’s work. Two papers full of applications of OP to probability and statistics are
Diaconis, P. and Shahshahani, M. (1987). Time to reach stationarity in the Bernoulli-Laplace diffusion model. *SIAM J. Math. Anal.* **18**, 208–218. [dual Hahn’s, Krawtchouk’s, q -analogs]
Diaconis, P., Khare, K. and Saloff-Coste, L. (2008). Gibbs sampling, exponential families and orthogonal polynomials. *Statist. Sci.* **23**, 151–178. [Meixner’s]
4. I’m not sure if it’s legal to mention multivariate OP at this conference. But after all, the Askey-Wilson’s are a wonderful special case of Macdonald’s polynomials. Thus, see
Diaconis, P. and Ram, A. (2012). A probabilistic interpretation of the Macdonald polynomials. *Ann. Probab.* **40**, 1861–1896.
More safely, see
Diaconis, P. and Griffiths, R. (2013). An introduction to multivariate Krawtchouk polynomials and their applications. Available from arXiv.org or my home page (linked via <https://statistics.stanford.edu/people/persi-diaconis>).