



$$M = \underline{1} + A, \quad A = \begin{pmatrix} -\alpha & \alpha \\ \beta & -\beta \end{pmatrix}, \quad \alpha, \beta \geq 0, \quad \alpha + \beta < 1$$

$$\log(M) = \log(\underline{1} + A)$$

$$= \sum_{m=1}^{\infty} (-1)^{m+1} \frac{A^m}{m} \quad (\text{da } \rho = \alpha + \beta < 1)$$

$$= \sum_{m=1}^{\infty} (-1)^{m+1} \frac{1}{m} (-1)^{m-1} (\alpha + \beta)^{m-1} \cdot A$$

(da $A^m = (-1)^{m-1} (\alpha + \beta)^{m-1} A$)

$$= \sum_{m=1}^{\infty} (-1)^{m+1} \frac{(-(\alpha + \beta))^{m-1}}{m} A$$

(Ann.: $\alpha + \beta > 0$)

$$= \frac{-1}{\alpha + \beta} \sum_{m=1}^{\infty} (-1)^{m+1} \frac{(-(\alpha + \beta))^m}{m}$$

$$= \log(1 - (\alpha + \beta))$$

$$= \underbrace{- \frac{\log(1 - \alpha - \beta)}{\alpha + \beta}}_{> 0} \cdot A \quad (*)$$

Für $\alpha + \beta = 0$ ist $\alpha = \beta = 0$ (wegen $\alpha, \beta \geq 0$)
und $A = 0$, also $\log(\underline{1} + 0) = 0$, was
auch aus $(*)$ per l' Hospital herauskommt.