



THE UNIVERSITY OF CHICAGO

COMPUTATIONAL AND APPLIED MATHEMATICS COLLOQUIUM

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Metric and Spectral Geometric Means of Positive Definite Matrices

THURSDAY, December 3, 2020, at 4:15 PM

Via ZOOM

ABSTRACT

We will give a brief history of metric geometric mean and spectral geometric mean of two $n \times n$ positive definite matrices $P(n)$. Log majorization is involved and geometry plays an important role. Then we will discuss their generalizations in the context of symmetric space associated with a noncompact semisimple Lie group. This is a joint work with Roy Liu and Elaine Gan.

Organizer:

Daniel Sanz-Alonso, Department of Statistics, sanzalonso@uchicago.edu
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