

Geometric mean of matrices

Rajendra Bhatia

Indian Statistical Institute, New Delhi, India

Abstract

Positive definite matrices are important in diverse areas like statistics, image processing, quantum information, electrical engineering, elasticity, machine learning etc. An appropriate notion of averaging a family of such matrices has been developed in recent years, and has brought together diverse areas like differential geometry, matrix analysis, numerical analysis and approximation theory. This talk will provide a survey of some of the key ideas.