

Metric learning via rank preserving geometric means of positive definite semidefinite matrices

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ABSTRACT

The generalization of the geometric mean of positive real numbers to positive definite matrices has attracted considerable attention since the work of Ando. This framework of matrix means is generalized by Bonnabel by proposing the definition of a rank-preserving mean for two or an arbitrary number of positive semidefinite matrices of fixed rank. In this talk, I will look at applications of a rank-preserving geometric mean in machine learning.

REFERENCES

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