totally geodesic

$\mathcal{N}_{\mu_0}$

Σ

$\rho_{\mathcal{N}}(N_1', N_2')$

$N_{12} = (\mu_1, \Sigma_2)$ $N_2 = (\mu_2, \Sigma_2)$

$N_2' = (\mu_2', \Sigma_0)$

Σ_0

$\Delta_{\Sigma_0}(\mu_1', \mu_2') \geq \rho_{\mathcal{N}}(N_1', N_2')$

$N_1' = (\mu_1', \Sigma_0)$

$N_1 = (\mu_1, \Sigma_1)$

not totally geodesic $\mathcal{N}_{\Sigma_0}$

$N_{21} = N(\mu_2, \Sigma_1)$

μ_0

μ

$\rho_{\mathcal{N}}(N_1, N_2) \leq \rho_{\mathcal{P}}(\Sigma_1, \Sigma_2) + \min\{\Delta_{\Sigma_1}(\mu_1, \mu_2), \Delta_{\Sigma_2}(\mu_1, \mu_2)\}$