$$\rho_{\mathcal{N}}\left(c\left(\tfrac{i}{T}\right), c\left(\tfrac{i+1}{T}\right)\right) \approx \sqrt{D_J\left[c\left(\tfrac{i}{T}\right), c\left(\tfrac{i+1}{T}\right)\right]}$$

$N_2 = N(\mu_2, \Sigma_2)$

$c\left(\tfrac{i}{T}\right)$ $c\left(\tfrac{i+1}{T}\right)$

tractable $c(t)$ intractable Fisher-Rao geodesic $\gamma_{\mathcal{N}}^{\mathrm{FR}}(t)$

$N_1 = N(\mu_1, \Sigma_1)$