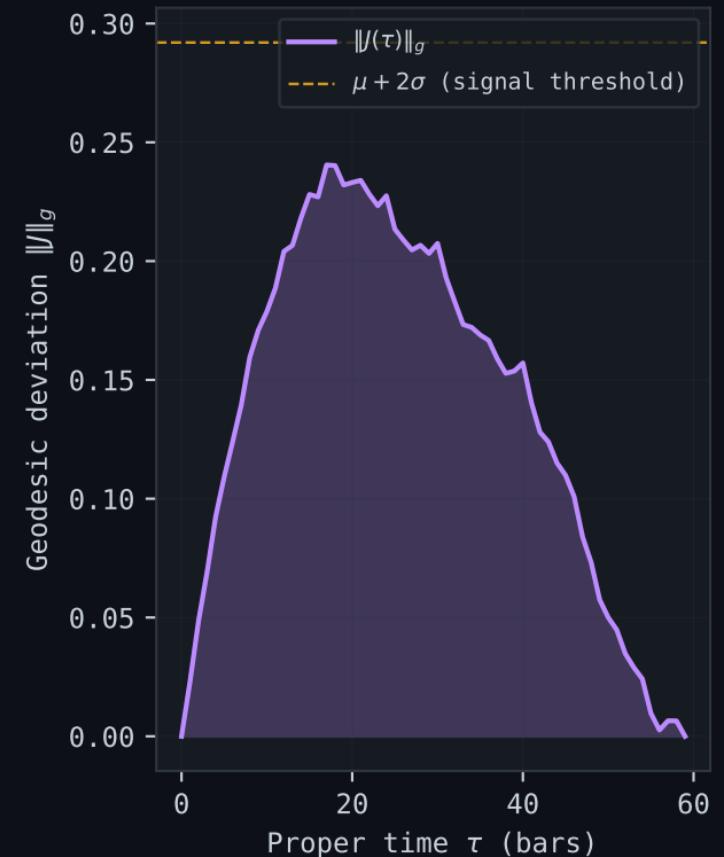


# Covariance Manifold $\mathcal{P}_2$ — Synthetic Illustration

(A) SPD manifold: trajectory vs. geodesic



(B) Geodesic deviation norm



(C) Curvature along trajectory

