

WISHART LAWS AND VARIANCE FUNCTION ON HOMOGENEOUS
CONES

Piotr Graczyk
Hideyuki Ishi
Bartosz Kołodziejek

Abstract: We present a systematic study of Riesz measures and their natural exponential families of Wishart laws on a homogeneous cone. We compute explicitly the inverse of the mean map and the variance function of a Wishart exponential family.

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