

PnP Problem

$$g(\cdot) = \arg \min_{R, t} \frac{1}{N} \sum_{i=1}^N \|P_i - (R g_i + t)\|^2$$

$$\text{Set } P_i' = P_i - U_p$$

$$g_i' = g_i - U_g$$

$$\text{Then: } g(R, t) = \arg \min_{R, t} \frac{1}{N} \sum_{i=1}^N \|P_i' + U_p - (R(g_i' + U_g) + t)\|^2$$

$$= \arg \min_{R, t} \frac{1}{N} \sum_{i=1}^N \|P_i' - R g_i' + U_p - R U_g - t\|^2$$

$$= \arg \min_{R, t} \frac{1}{N} \sum_{i=1}^N (\|P_i' - R g_i'\|^2 + \|U_p - R U_g - t\|^2 + 2(P_i' - R g_i')^T (U_p - R U_g - t))$$

$$= \arg \min_{R, t} \frac{1}{N} \sum_{i=1}^N \|P_i' - R g_i'\|^2 + \|U_p - R U_g - t\|^2$$

$$+ \left[\frac{2}{N} \sum_{i=1}^N (P_i' - R g_i')^T (U_p - R U_g - t) \right] \quad (1)$$

$$\rightarrow \frac{2}{N} \left(\sum_{i=1}^N P_i' - R \sum_{i=1}^N g_i' \right) (U_p - R U_g - t)$$

$$\rightarrow 0 \times (U_p - R U_g - t) \Rightarrow 0$$

$$g(R, t) = \arg \min_{R, t} \frac{1}{N} \sum_{i=1}^N \|P_i' - R g_i'\|^2 + \left[\arg \min_{R, t} \|U_p - R U_g - t\|^2 \right]$$

Assume we had the optimal R , we can get t to make (2) minimum easily.

So. The target function now is

$$\arg \min_R \frac{1}{N} \sum_{i=1}^N \|P_i' - R g_i'\|^2$$

$$\Rightarrow \arg \min_R \sum_{i=1}^N \|P_i' - R g_i'\|^2$$

$$= \arg \min_R \sum_{i=1}^N ((P_i')^2 + (R g_i')^2 - 2 P_i'^T (R g_i'))$$

$$= \arg \min_R (R g_i')^T (R g_i') - 2 \sum_{i=1}^N P_i'^T (R g_i')$$

$$R = \arg \min_R (g_i'^T (R^T R) g_i') \Rightarrow \arg \min_R \sum_{i=1}^N P_i'^T (R g_i')$$

$$R = \arg \max_R \sum_{i=1}^N P_i'^T (R g_i') \Rightarrow \text{It is a scalar!}$$

$$\sum_{i=1}^N P_i'^T (R g_i') = \sum_{i=1}^N \text{Trace}(R g_i' P_i'^T) = \text{Trace}(R \sum_{i=1}^N g_i' P_i'^T)$$

$$\text{Set } H = \sum_{i=1}^N g_i' P_i'^T$$

$$R = \arg \max_R \text{Trace}(R H)$$

Assume there exists the best B then

$$\text{Trace}(BH) > \text{Trace}(B'BH) \quad \text{for all } B'$$

Also, the lemma: For Positive Definite Matrix, AA^T .

$$\text{For any orthogonal Matrix } B, \text{Trace}(BAAT) \geq \text{Trace}(BAAAT)$$

$$\text{Trace } BH \rightarrow AA^T$$

$$\text{SVD: } H = U \Sigma V^T$$

$$\text{Set } B = VU^T \quad \text{Then } BH \rightarrow (V \Sigma^2 \Sigma^2 V^T)$$

Then BH could be represented by AA^T

$$\text{When } B = VU^T$$

$$\therefore B = VU^T$$

$$t = Ux - BUy$$