

根据FVM有

$$\begin{aligned}
 \mathbf{P} &= \mathbf{F} \frac{\partial W}{\partial \mathbf{G}} \\
 &= \mathbf{F} \mathbf{S} \\
 &= \mathbf{U} \mathbf{D} \mathbf{V}^T \mathbf{S} \\
 &= \mathbf{U} \mathbf{D} \mathbf{V}^T (2\mu \mathbf{G} + \lambda \text{tr}(\mathbf{G}) \mathbf{I})
 \end{aligned}$$

其中

$$\begin{aligned}
 \mathbf{G} &= \frac{1}{2} (\mathbf{V} \mathbf{D}^2 \mathbf{V}^T - \mathbf{I}) \\
 &= \frac{1}{2} \mathbf{V} (\mathbf{D}^2 - \mathbf{I}) \mathbf{V}^T
 \end{aligned}$$

把 $\mathbf{G}$ 带入 $\mathbf{P}$ 有

$$\begin{aligned}
 \mathbf{P} &= \mathbf{U} \mathbf{D} \mathbf{V}^T (2\mu \mathbf{G} + \lambda \text{tr}(\mathbf{G}) \mathbf{I}) \\
 &= 2\mu \mathbf{U} \mathbf{D} \mathbf{V}^T \mathbf{G} + \lambda \text{tr}(\mathbf{G}) \mathbf{U} \mathbf{D} \mathbf{V}^T \\
 &= \mu \mathbf{U} \mathbf{D} (\mathbf{D}^2 - \mathbf{I}) \mathbf{V}^T + \frac{\lambda}{2} \text{tr}(\mathbf{D}^2 - \mathbf{I}) \mathbf{U} \mathbf{D} \mathbf{V}^T \\
 &= \mathbf{U} \left( \mu \mathbf{D} (\mathbf{D}^2 - \mathbf{I}) + \frac{\lambda}{2} \text{tr}(\mathbf{D}^2 - \mathbf{I}) \mathbf{D} \right) \mathbf{V}^T
 \end{aligned}$$

另一方面，根据SVD有

$$\mathbf{P} = \mathbf{U} \text{diag} \left( \frac{\partial W}{\partial \lambda_i} \right) \mathbf{V}^T$$

因此只需证明

$$\mu \mathbf{D} (\mathbf{D}^2 - \mathbf{I}) + \frac{\lambda}{2} \text{tr}(\mathbf{D}^2 - \mathbf{I}) \mathbf{D} = \text{diag} \left( \frac{\partial W}{\partial \lambda_i} \right)$$

以对角矩阵第一项 $\lambda_0$ 为例，等式左边有

$$\mu \lambda_0 (\lambda_0^2 - 1) + \frac{\lambda}{2} \lambda_0 (\lambda_0^2 + \lambda_1^2 + \lambda_2^2 - 3)$$

而右边有

$$\frac{\partial W}{\partial \lambda_0} = \begin{bmatrix} \frac{\partial I}{\partial \lambda_0} & \frac{\partial II}{\partial \lambda_0} & \frac{\partial III}{\partial \lambda_0} \end{bmatrix} \begin{bmatrix} \frac{\partial W}{\partial I} \\ \frac{\partial W}{\partial II} \\ \frac{\partial W}{\partial III} \end{bmatrix}$$

对于StVK模型有

$$\begin{aligned}
 \begin{bmatrix} \frac{\partial I}{\partial \lambda_0} & \frac{\partial II}{\partial \lambda_0} & \frac{\partial III}{\partial \lambda_0} \end{bmatrix} &= \begin{bmatrix} 2\lambda_0 & 4\lambda_0^3 & * \end{bmatrix} \\
 \begin{bmatrix} \frac{\partial W}{\partial I} \\ \frac{\partial W}{\partial II} \\ \frac{\partial W}{\partial III} \end{bmatrix} &= \begin{bmatrix} s_0(I - 3) - \frac{s_1}{2} \\ \frac{s_1}{4} \\ 0 \end{bmatrix}
 \end{aligned}$$

因此

$$\begin{aligned}
\frac{\partial W}{\partial \lambda_0} &= 2\lambda_0[s_0(I-3) - \frac{s_1}{2}] + s_1\lambda_0^3 \\
&= 2s_0\lambda_0(I-3) + s_1\lambda_0(\lambda_0^2-1) \\
&= 2s_0\lambda_0(\lambda_0^2 + \lambda_1^2 + \lambda_2^2 - 3) + s_1\lambda_0(\lambda_0^2-1)
\end{aligned}$$

因此只需令拉梅参数 $\lambda = 4s_0, \mu = s_1$ 即可使左右两边相等。对于对角矩阵的另外两项可以类似地证明。