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**CS580:**  
**MC Ray Tracing:**  
**Part II, Importance Sampling**

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(윤성의)

**Course URL:**  
**<http://sglab.kaist.ac.kr/~sungeui/GCG>**

**KAIST**



# Class Objectives:

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- **Importance sampling for:**
  - Direct terms
  - Lights
  - Indirect terms

# Performance and Error

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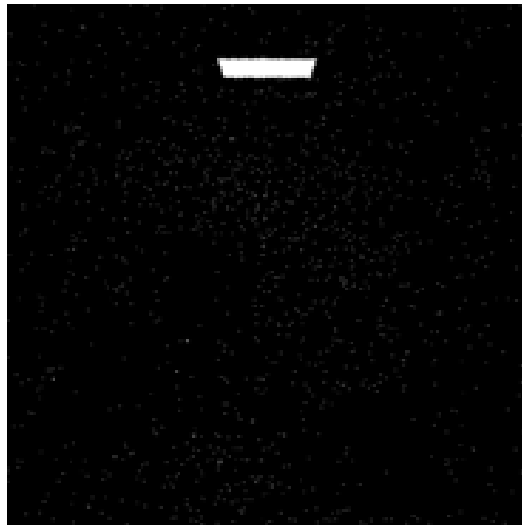
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- **Want better quality with smaller number of samples**
  - Fewer samples → better performance
  - Stratified sampling
  - Quasi Monte Carlo: well-distributed samples
- **Faster convergence**
  - Importance sampling: next-event estimation

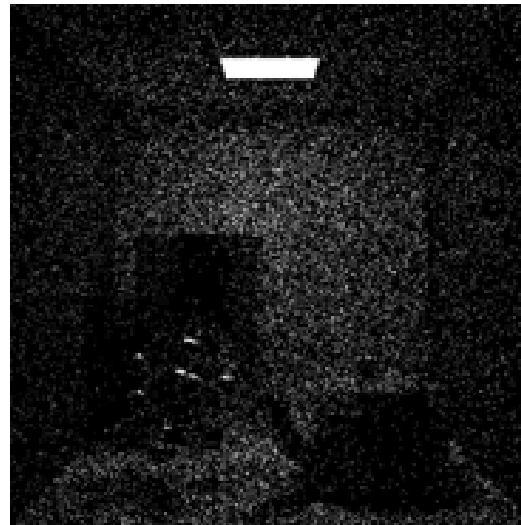
# Path Tracing

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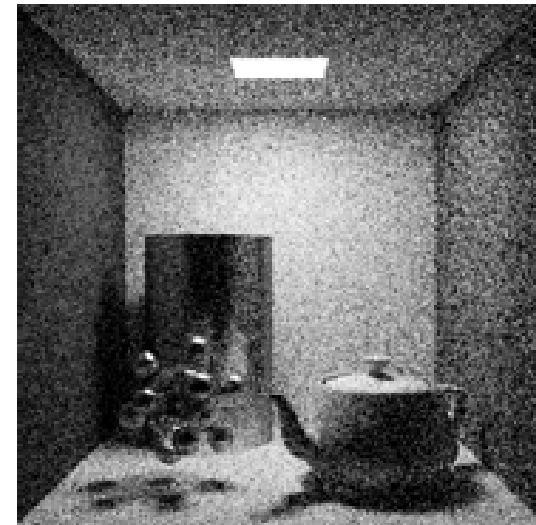
## Sample hemisphere



1 sample/pixel



16 samples/pixel



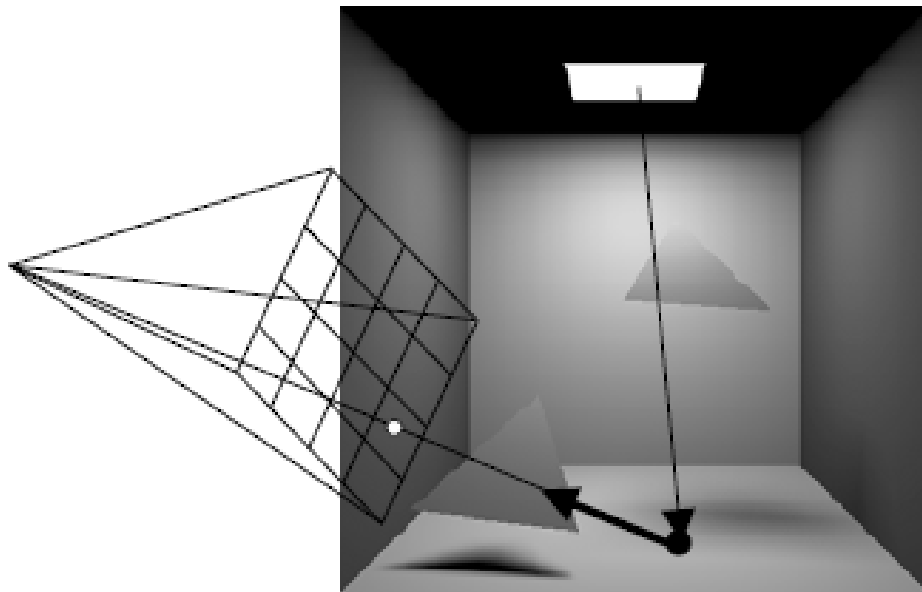
256 samples/pixel

- Importance Sampling: compute direct illumination separately!

# Direct Illumination

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- Paths of length 1 only, between receiver and light source



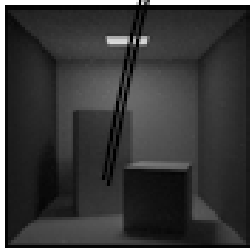
# Importance Sampling

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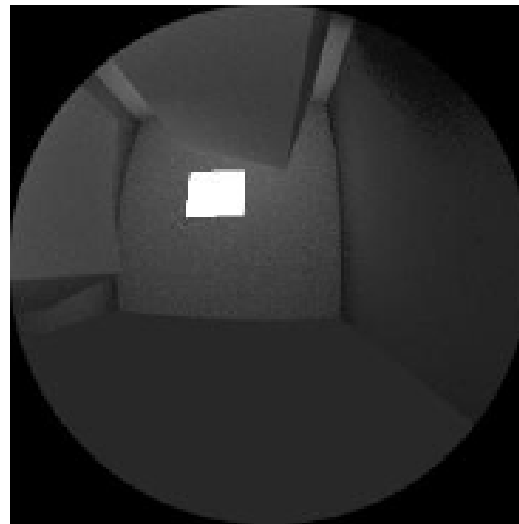
$$L(x \rightarrow \Theta) = L_e(x \rightarrow \Theta) + \int_{\Omega_x} f_r(\Psi \leftrightarrow \Theta) \cdot L(x \leftarrow \Psi) \cdot \cos(\Psi, n_x) \cdot d\omega_\Psi$$



Radiance from light sources + radiance from other surfaces



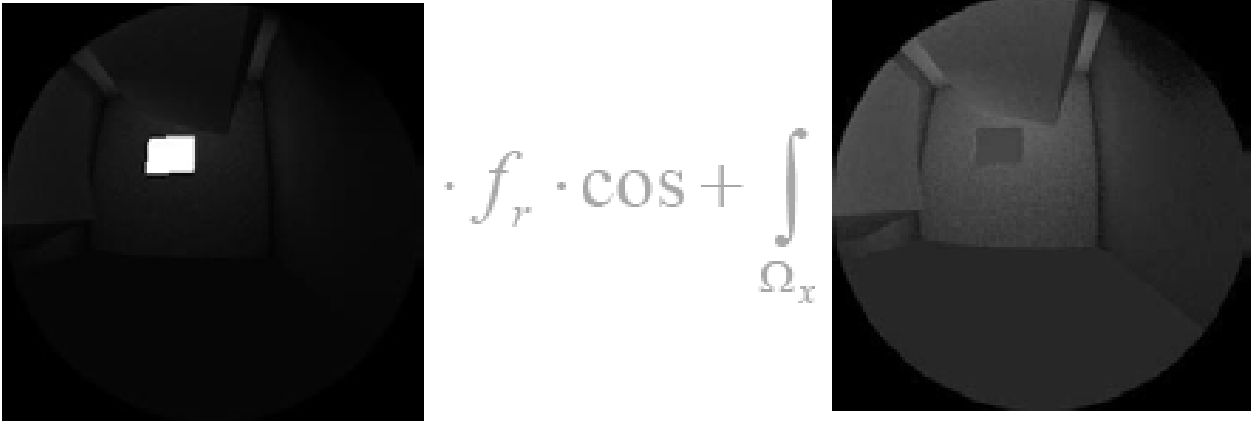
$$= L_e + \int_{\Omega_x} \cdot f_r \cdot \cos$$



# Importance Sampling

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$$L(x \rightarrow \Theta) = L_e + L_{direct} + L_{indirect}$$

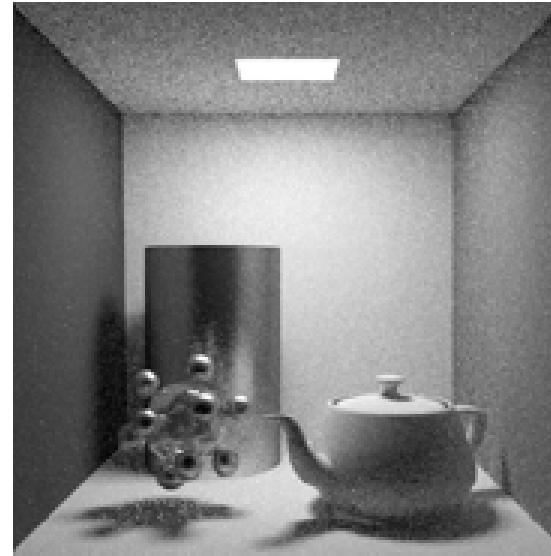
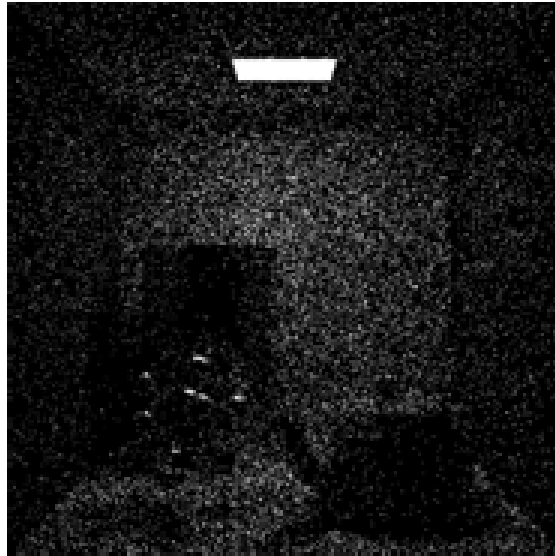
$$= L_e + \int_{\Omega_x} \text{img}_1 \cdot f_r \cdot \cos + \int_{\Omega_x} \text{img}_2 \cdot f_r \cdot \cos$$


- So ... sample direct and indirect with separate MC integration

# Comparison

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From kavita's slides

- **With and without considering direct illumination**
  - 16 samples / pixel



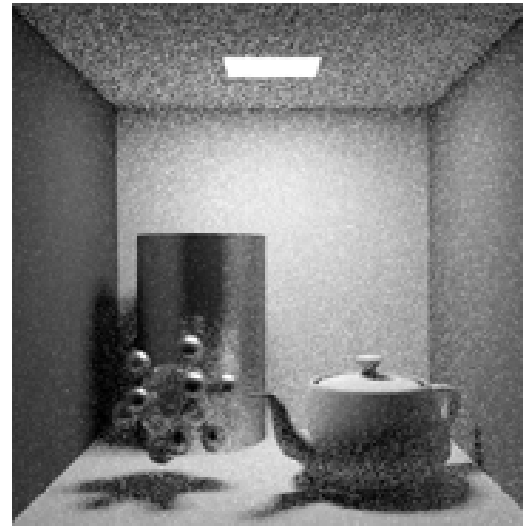
# Rays per pixel

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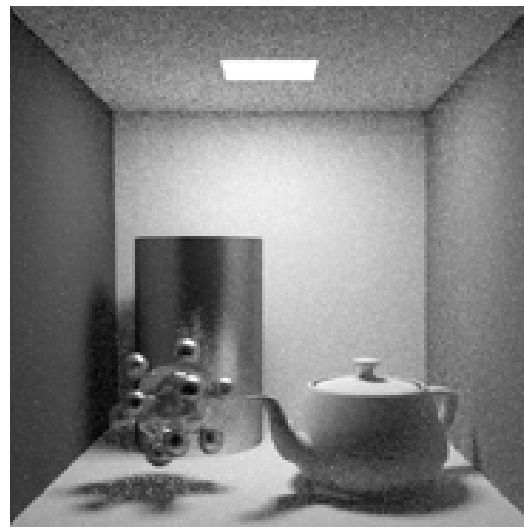
1 sample/  
pixel



4 samples/  
pixel



16 samples/  
pixel



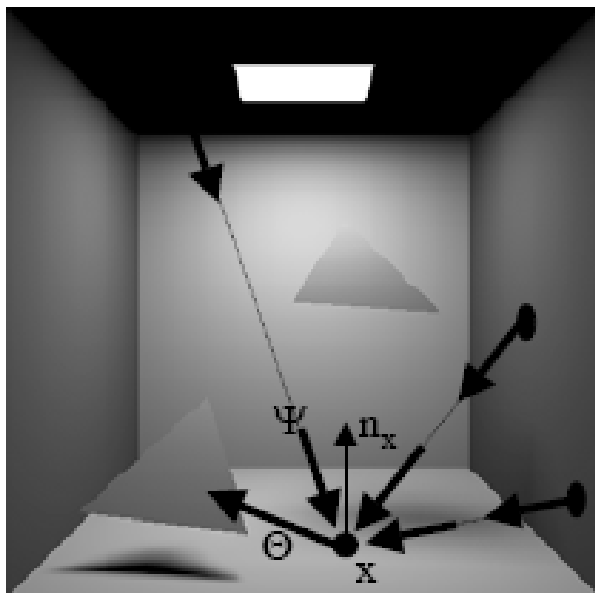
256 samples/  
pixel



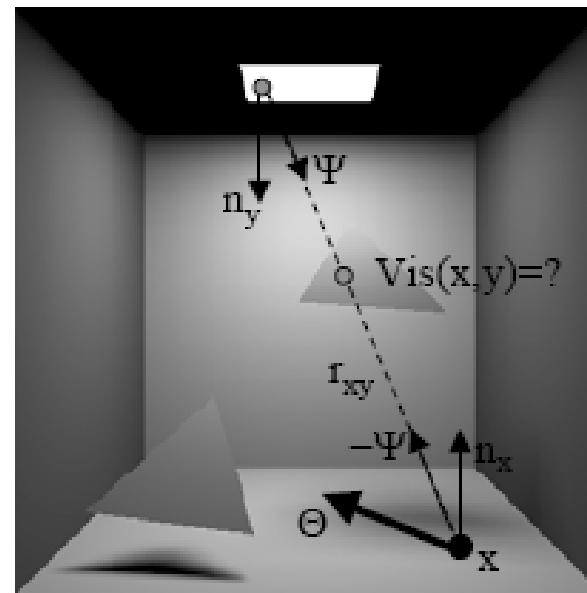
# Direct Illumination

$$L(x \rightarrow \Theta) = \int_{A_{source}} f_r(x, -\Psi \leftrightarrow \Theta) \cdot L(y \rightarrow \Psi) \cdot G(x, y) \cdot dA_y$$

$$G(x, y) = \frac{\cos(n_x, \Theta) \cos(n_y, \Psi) Vis(x, y)}{r_{xy}^2}$$



hemisphere integration



area integration

# Estimator for direct lighting

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- Pick a point on the light's surface with pdf

$$p(y)$$

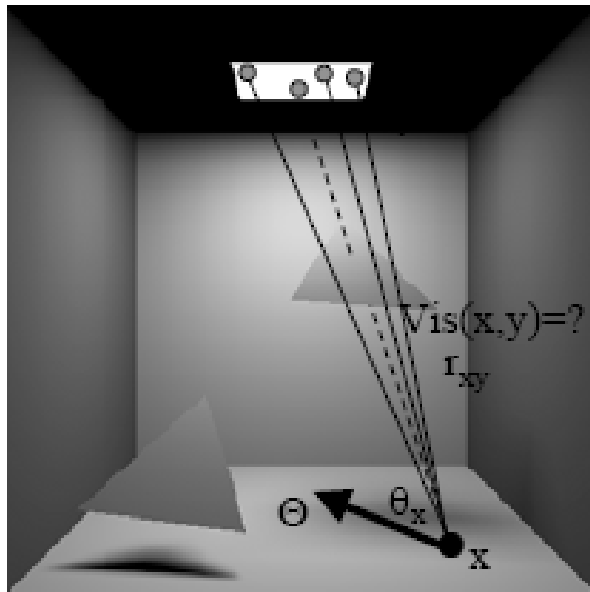
- For N samples, direct light at point x is:

$$E(x) = \frac{1}{N} \sum_{i=1}^N \frac{f_r L_{source} \frac{\cos \theta_x \cos \theta_{\bar{y}_i}}{r_{x\bar{y}_i}^2} Vis(x, \bar{y}_i)}{p(\bar{y}_i)}$$

# Generating direct paths

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- Pick surface points  $y_i$  on light source
- Evaluate direct illumination integral



$$\langle L(x \rightarrow \Theta) \rangle = \frac{1}{N} \sum_{i=1}^N \frac{f_r(\dots)L(\dots)G(x, y_i)}{p(y_i)}$$

# PDF for sampling light

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- Uniform

$$p(y) = \frac{1}{Area_{source}}$$

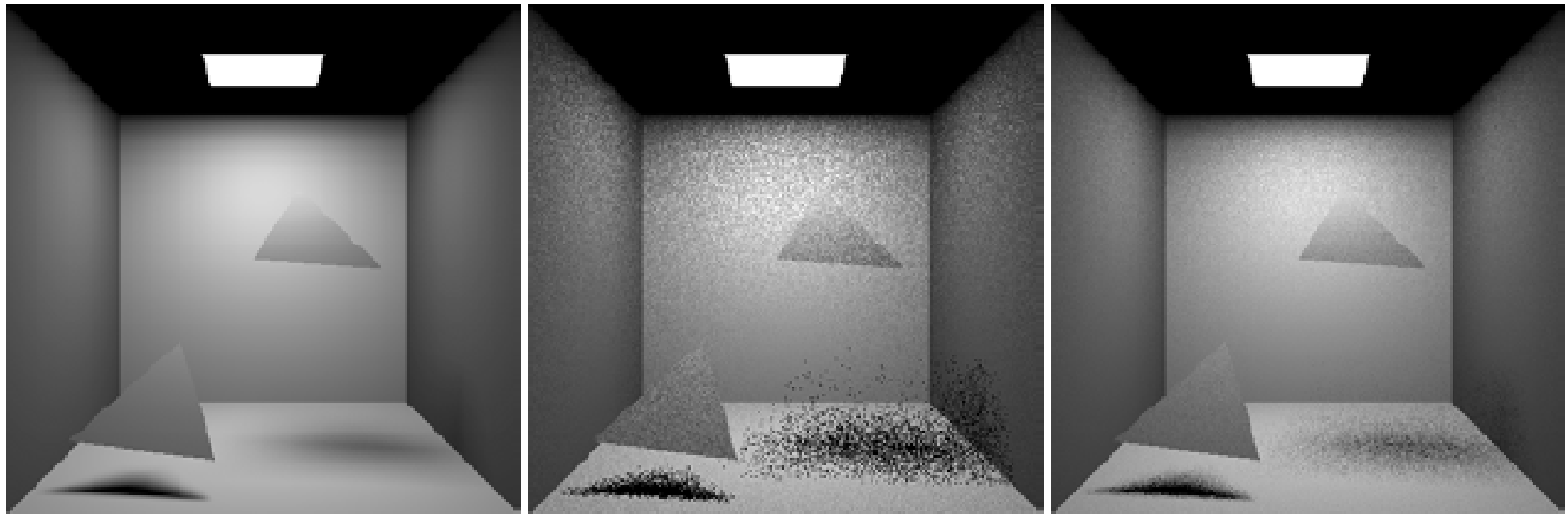
- Pick a point uniformly over light's area
  - Can stratify samples

- Estimator:

$$E(x) = \frac{Area_{source}}{N} \sum_{i=1}^N f_r L_{source} \frac{\cos \theta_x \cos \theta_{\bar{y}_i}}{r_{x\bar{y}_i}^2} Vis(x, \bar{y}_i)$$

# More points ...

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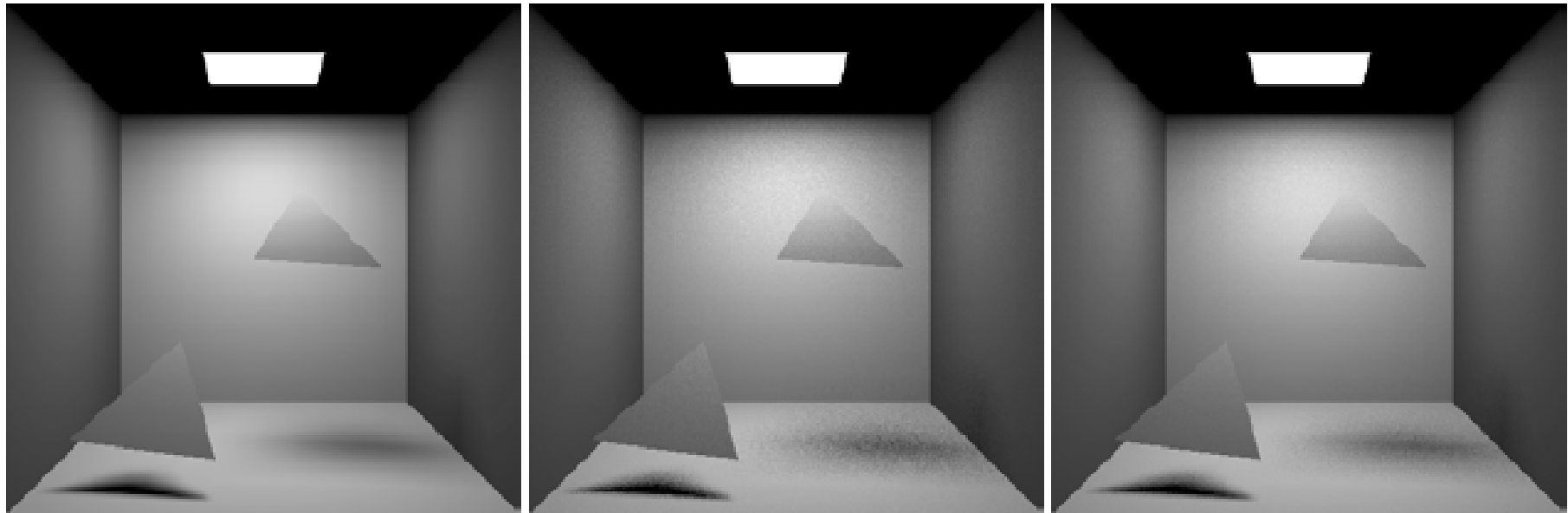
1 shadow ray

9 shadow rays

$$E(x) = \frac{Area_{source}}{N} \sum_{i=1}^N f_r L_{source} \frac{\cos \theta_x \cos \theta_{\bar{y}_i}}{r_{x\bar{y}_i}^2} Vis(x, \bar{y}_i)$$

# Even more points ...

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36 shadow rays

100 shadow rays

$$E(x) = \frac{Area_{source}}{N} \sum_{i=1}^N f_r L_{source} \frac{\cos \theta_x \cos \theta_{\bar{y}_i}}{r_{x\bar{y}_i}^2} Vis(x, \bar{y}_i)$$

# Different pdfs

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- Uniform

$$p(y) = \frac{1}{\text{Area}_{\text{source}}}$$

- Solid angle sampling

- Removes cosine and distance from integrand
- Better when significant foreshortening

$$E(x) = \frac{1}{N} \sum_{i=1}^N \frac{f_r L_{\text{source}} \frac{\cos \theta_x \cos \theta_{\bar{y}_i}}{r_{x\bar{y}_i}^2} \text{Vis}(x, \bar{y}_i)}{p(\bar{y}_i)}$$



# Parameters

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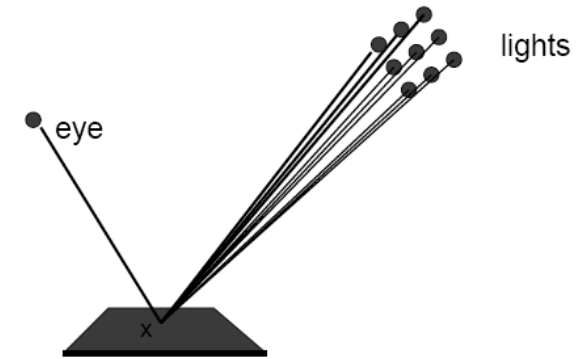
- How to distribute paths within light source?
  - Uniform
  - Solid angle
  - What about light distribution?
- How many paths (“shadow-rays”)?
  - Total?
  - Per light source? (~intensity, importance, ...)

# Scenes with many lights

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- Many lights in scenes:  $M$  lights

- How to handle many lights?



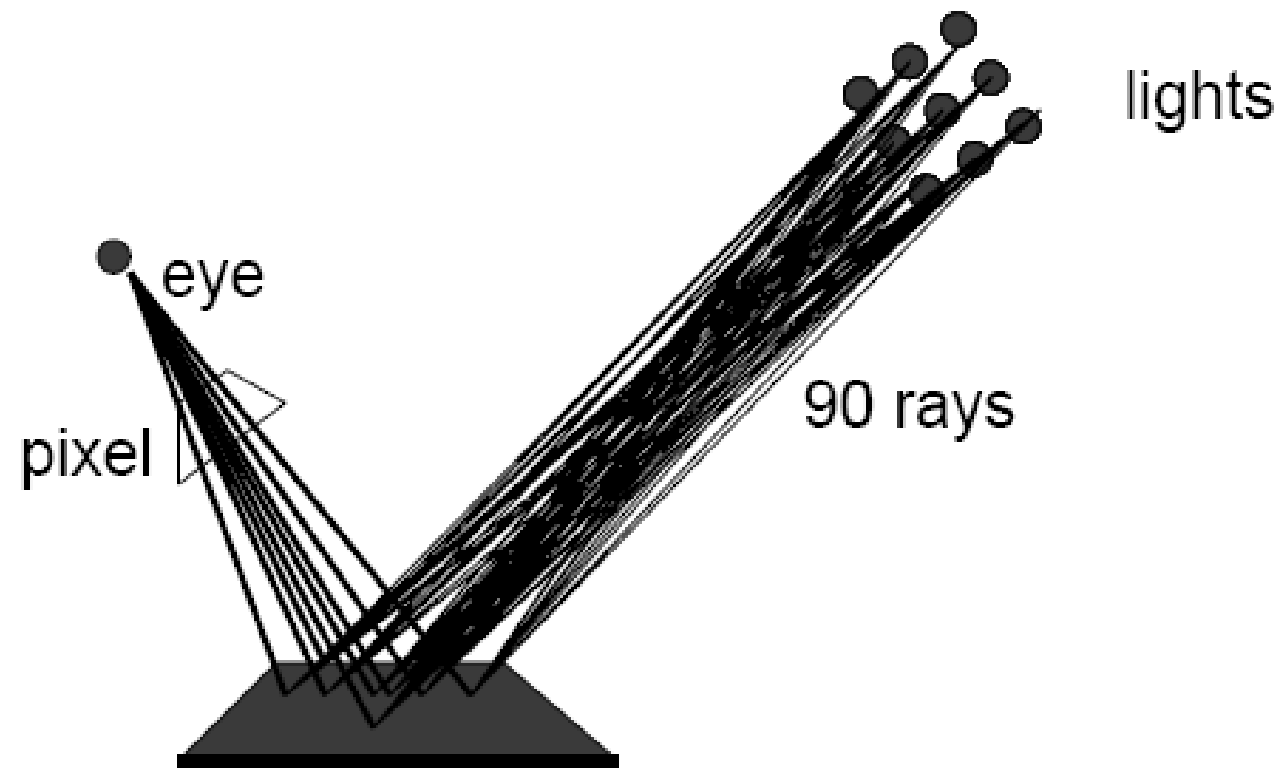
- Formulation 1:  $M$  integrals, one per light
  - Same solution technique as earlier for each light

$$L(x \rightarrow \Theta) = \sum_{i=1}^M \int_{A_{source}} f_r(x, -\Psi \leftrightarrow \Theta) \cdot L_{source}(y \rightarrow -\Psi) \cdot G(x, y) \cdot dA_y$$

# Antialiasing: pixel

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- Anti-aliasing



# Formulation over all lights

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- When  $M$  is large, each direct lighting sample is very expensive
- We would like to importance sample the lights
- Instead of  $M$  integrals

$$L(x \rightarrow \Theta) = \sum_{i=1}^M \int_{A_{source}} f_r(x, -\Psi \leftrightarrow \Theta) \cdot L_{source}(y \rightarrow -\Psi) \cdot G(x, y) \cdot dA_y$$

- Formulation over 1 integration domain

$$L(x \rightarrow \Theta) = \int_{A_{all\ lights}} f_r(x, -\Psi \leftrightarrow \Theta) \cdot L_{source}(y \rightarrow -\Psi) \cdot G(x, y) \cdot dA_y$$

# Why?

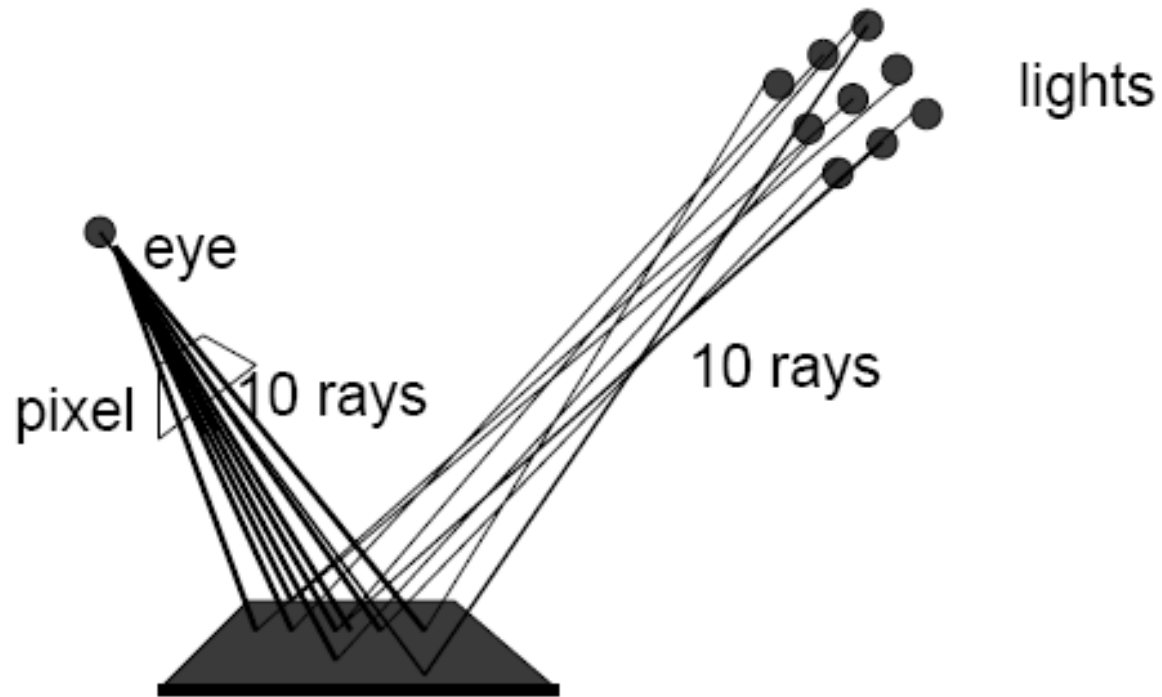
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- Do not need a minimum of  $M$  rays/sample
- Can use only one ray/sample
  
- Still need  $N$  samples, but 1 ray/sample
  
- Ray is distributed over the whole integration domain
  - Can importance sample the lights

# Anti-aliasing

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From kavita's slides

# How to sample the lights?

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- A discrete pdf  $p_L(k_i)$  picks the light  $k_i$
- A surface point is then picked with pdf  $p(y_i|k_i)$

- Estimator with  $N$  samples:

$$E(x) = \frac{1}{N} \sum_{i=1}^N \frac{f_r L_{source} G(x, \bar{y}_i)}{p_L(k_i) p(y_i | k_i)}$$

# Strategies for picking light

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– Uniform  $p_L(k) = \frac{1}{M}$

– Area  $p_L(k) = \frac{A_k}{\sum A_k}$

– Power  $p_L(k) = \frac{P_k}{\sum P_k}$

**Do not take visibility into account!**



# Research on Many Lights

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- **Ward 91**
  - Sort lights based on their maximum contribution
  - Pick bright lights based on a threshold
  - Do not consider visibility
- **Many other papers**
- **One of recent works:**
  - **LightCuts: A Scalable Approach to Illumination, SIG. 05, Walter et al.**

# Direct paths

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- Different path generators produce different estimators and different error characteristics
- Direct illumination general algorithm:

```
compute_radiance (point, direction)  
    est_rad = 0;  
    for (i=0; i<n; i++)  
        p = generate_path;  
        est_rad += energy_transfer(p) / probability(p);  
est_rad = est_rad / n;  
return(est_rad);
```

# Stochastic Ray Tracing

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- Sample area of light source for direct term
- Sample hemisphere with random rays for indirect term
- Optimizations:
  - Stratified sampling
  - Importance sampling
  - Combine multiple probability density functions into a single PDF

# Indirect Illumination

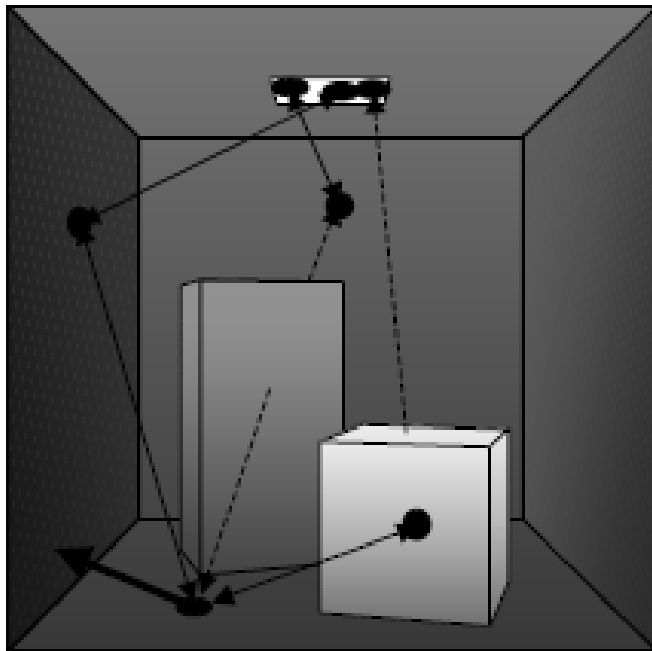
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- Paths of length  $> 1$
- Many different path generators possible
- Efficiency depends on:
  - BRDFs along the path
  - Visibility function
  - ...

# Indirect paths - surface sampling

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- Simple generator (path length = 2):
  - select point on light source
  - select random point on surfaces



- per path:
  - 2 visibility checks

# Indirect paths - surface sampling

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- Indirect illumination (path length 2):

$$\mathbf{y} \rightarrow \mathbf{z} \rightarrow \mathbf{x}$$

$$L(x \rightarrow \Theta) = \int_{A_{\text{source}}} \int_A L(y \rightarrow \Psi_1) f_r(z, -\Psi_1 \leftrightarrow \Psi_2) G(z, y) f_r(x, -\Psi_2 \leftrightarrow \Theta) G(z, x) dA_z dA_y$$

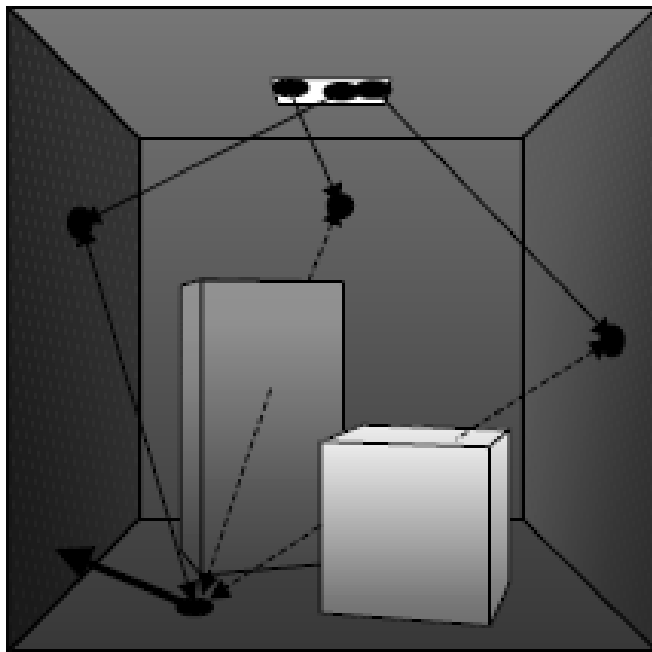
$$\langle L(x \rightarrow \Theta) \rangle = \frac{1}{N} \sum_{i=1}^N \frac{L(y_i \rightarrow \Psi_{1i}) f_r(z_i, -\Psi_{1i} \leftrightarrow \Psi_{2i}) G(z_i, y_i) f_r(x, -\Psi_{2i} \leftrightarrow \Theta) G(z_i, x)}{p_y(y_i) p_z(z_i)}$$

- 2 visibility values cause noise
  - which might be 0

# Indirect paths - source shooting

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- Shoot ray from light source, find hit location
- Connect hit point to receiver



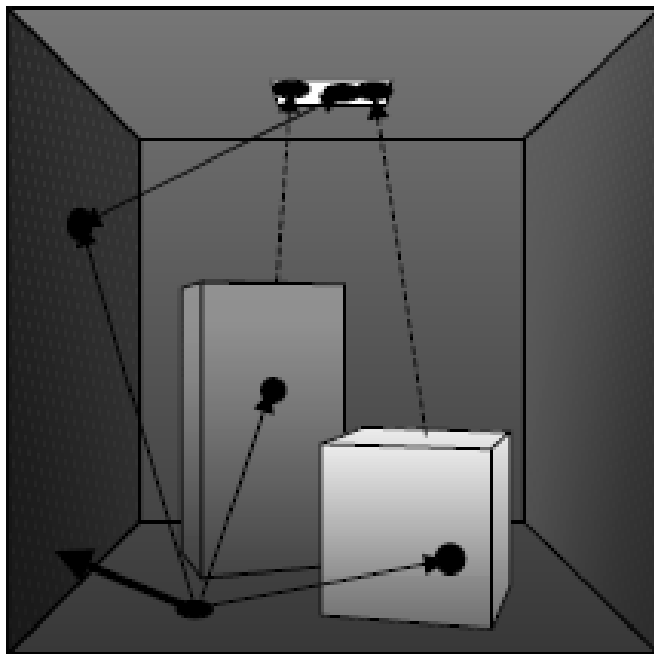
– per path:

- 1 ray intersection
- 1 visibility check

# Indirect paths - receiver gathering

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- Shoot ray from receiver point, find hit location
- Connect hit point to random point on light source

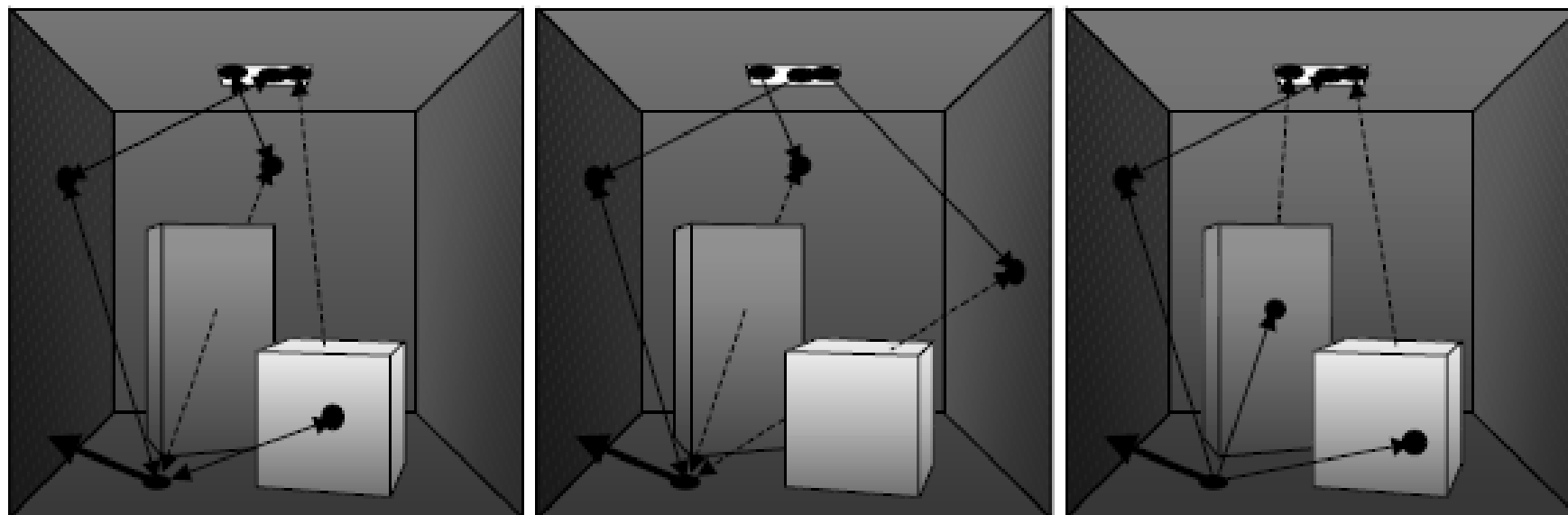


– per path:

- 1 ray intersection
- 1 visibility check



# Indirect paths



Surface sampling

- 2 visibility terms;  
can be 0

Source shooting

- 1 visibility term  
- 1 ray intersection

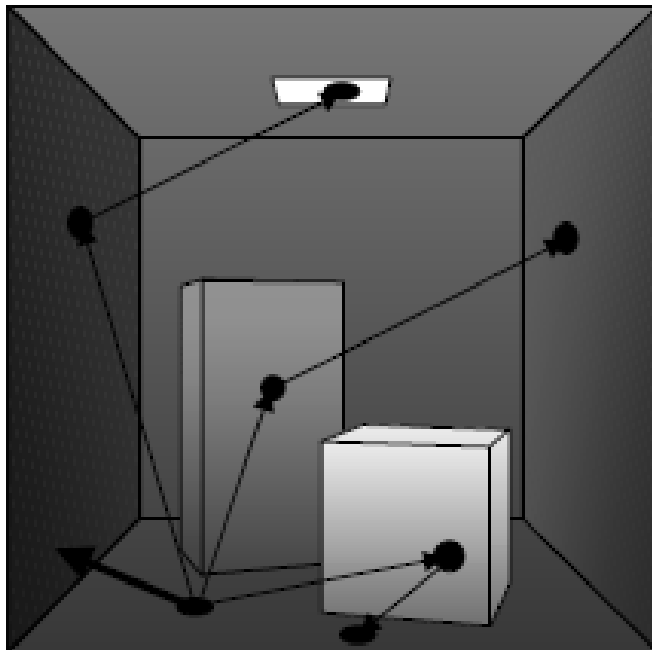
Receiver gathering

- 1 visibility term  
- 1 ray intersection

# More variants ...

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- Shoot ray from receiver point, find hit location
- Shoot ray from hit point, check if on light source



– per path:

- 2 ray intersections
- $L_e$  might be zero

# Indirect paths

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- Same principles apply to paths of length  $> 2$ 
  - generate multiple surface points
  - generate multiple bounces from light sources and connect to receiver
  - generate multiple bounces from receiver and connect to light sources
  - ...
- Estimator and noise characteristics change with path generator

# Stochastic Ray Tracing

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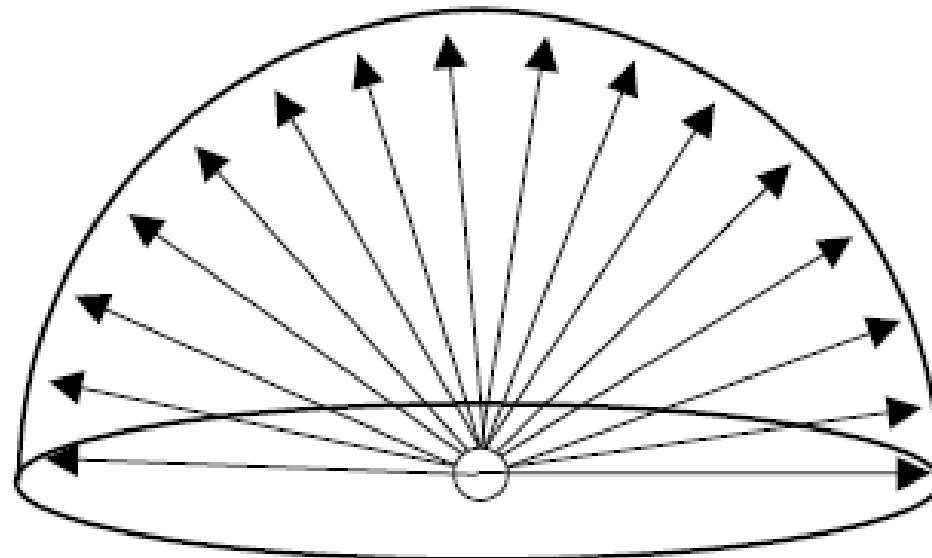
- Sample area of light source for direct term
- Sample hemisphere with random rays for indirect term
- Optimizations:
  - Stratified sampling
  - Importance sampling
  - Combine multiple probability density functions into a single PDF

# Sampling strategies

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- Uniform sampling over the hemisphere

$$L(x \rightarrow \Theta) = \int_{\Omega_x} \frac{L(x \leftarrow \Psi) \cdot f_r(\Psi \leftrightarrow \Theta) \cdot \cos(\Psi, n_x)}{d\omega_\Psi}$$



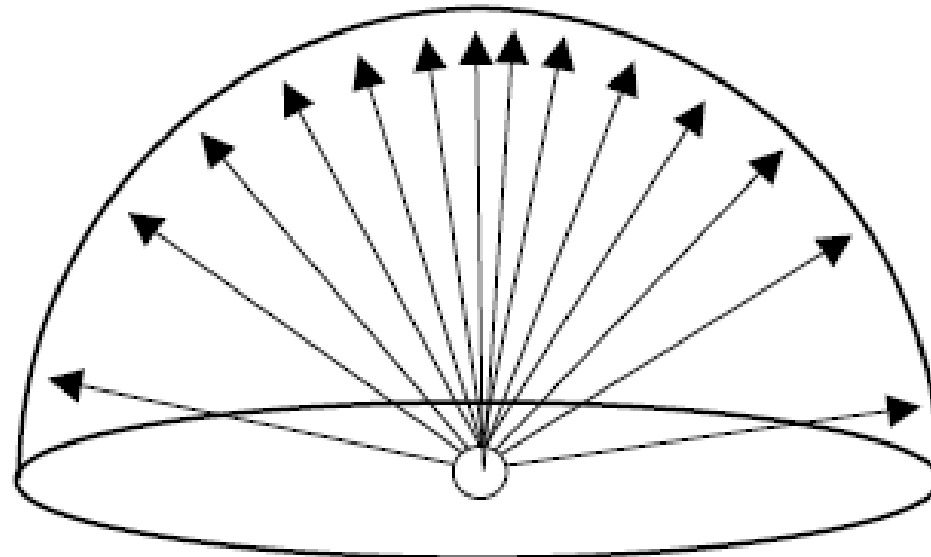
$$p(\Theta) = 1/(2\pi)$$

# Sampling strategies

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- Sampling according to the cosine factor

$$L(x \rightarrow \Theta) = \int_{\Omega_x} \frac{L(x \leftarrow \Psi) \cdot f_r(\Psi \leftrightarrow \Theta)}{\cos(\Psi, n_x)} \cdot d\omega_\Psi$$



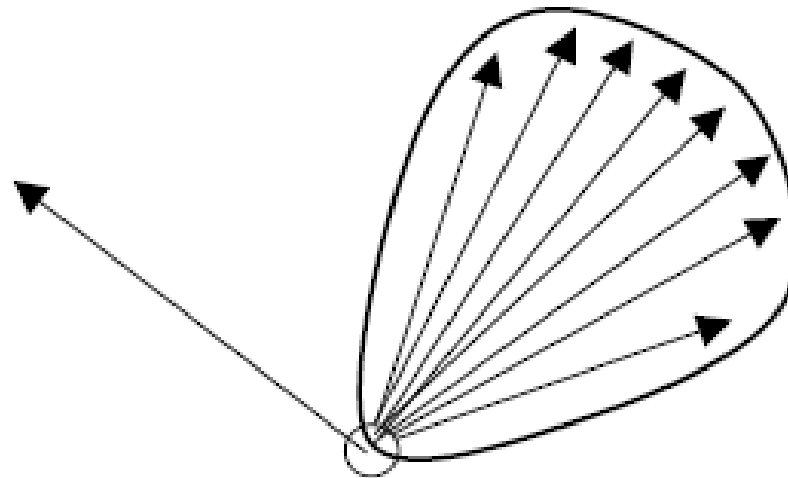
$$p(\Theta) = \cos \theta / \pi$$

# Sampling strategies

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- Sampling according to the BRDF

$$L(x \rightarrow \Theta) = \int_{\Omega_x} \underbrace{L(x \leftarrow \Psi)} \cdot \underbrace{f_r(\Psi \leftrightarrow \Theta)} \cdot \underbrace{\cos(\Psi, n_x)} \cdot d\omega_\Psi$$



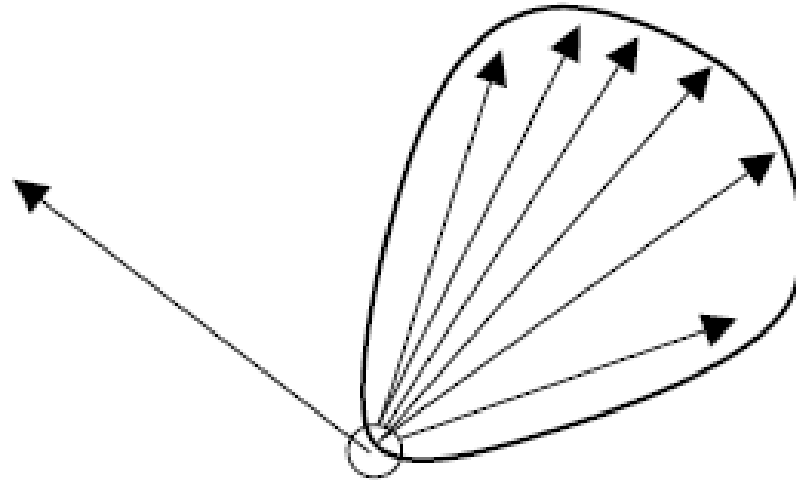
$$p(\Theta) \sim f_r(\Theta \leftrightarrow \Psi)$$

# Sampling strategies

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- Sampling according to the BRDF times the cosine

$$L(x \rightarrow \Theta) = \int_{\Omega_x} \underline{L(x \leftarrow \Psi)} \cdot f_r(\Psi \leftrightarrow \Theta) \cdot \cos(\Psi, n_x) \cdot d\omega_\Psi$$

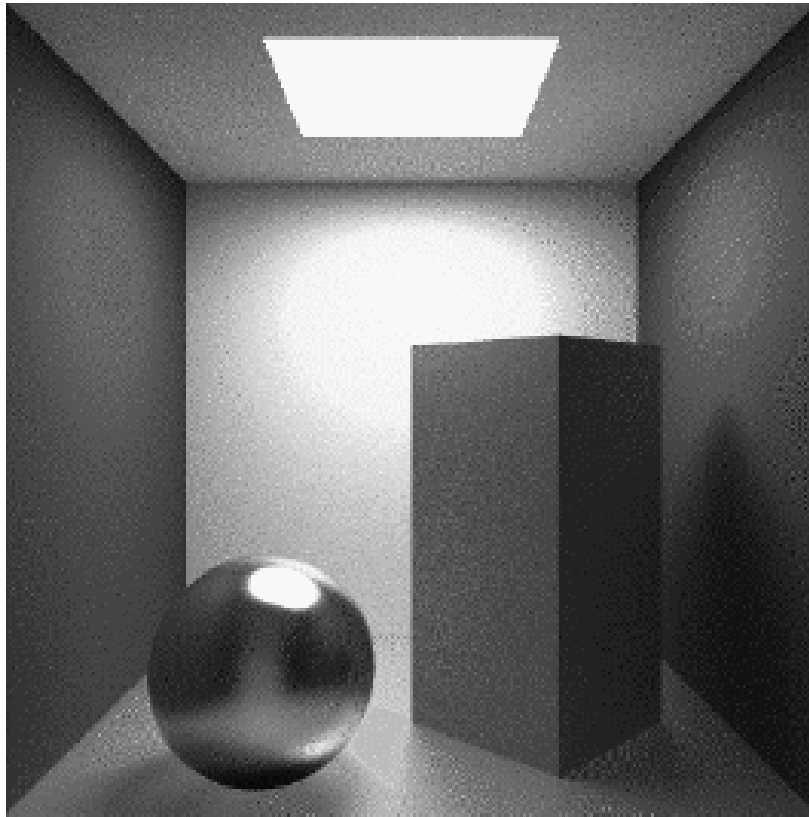


$$p(\Theta) \sim f_r(\Theta \leftrightarrow \Psi) \cos \theta$$

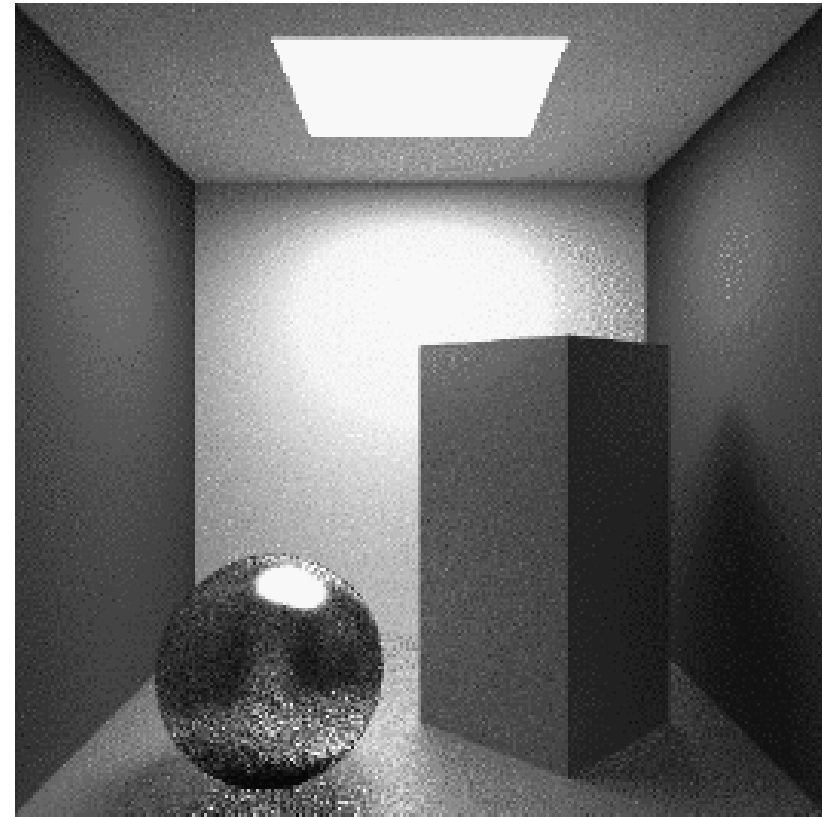


# Comparison

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With importance sampling  
(brdf on sphere)



Without importance sampling

# General GI Algorithm

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- Design path generators
- Path generators determine efficiency of GI algorithm
- Black boxes
  - Evaluate BRDF, ray intersection, visibility evaluations, etc

# Class Objectives were:

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- **Importance sampling for:**
  - **Direct terms**
  - **Lights**
  - **Indirect terms**