# CS680: Monte Carlo Ray Tracing 

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Course URL: http://jupiter.kaist.ac.kr/~sungeui/SGA/

## Previous Time

- Monte Carlo integration


## Why Monte Carlo?

- Radiace is hard to evaluate

- Sample many paths
- Integrate over all incoming directions
- Analytical integration is difficult
- Need numerical techniques


## Rendering Equation



Value we want


## How to compute?

$$
\mathrm{L}(\mathrm{x} \rightarrow \Theta)=?
$$

Check for $L_{e}(x \rightarrow \Theta)$

Now add $L_{r}(x \rightarrow \Theta)=$

$\int_{\Omega_{x}} f_{r}(\Psi \leftrightarrow \Theta) \cdot L(x \leftarrow \Psi) \cdot \cos \left(\Psi, n_{x}\right) \cdot d \omega_{\Psi}$

## How to compute?

- Use Monte Carlo
- Generate random directions on hemisphere $\Omega_{\mathrm{x}}$ using pdf $\mathbf{p ( \Psi )}$



## How to compute?

## Generate random

 directions $\Psi_{i}$

- evaluate brdf
- evaluate cosine term
- evaluate $\mathrm{L}\left(\mathrm{x} \leftarrow \Psi_{\mathrm{i}}\right)$



## How to compute?

- evaluate $\mathrm{L}\left(\mathrm{x} \leftarrow \Psi_{\mathrm{i}}\right)$ ?
- Radiance is invariant along straight paths
- $\mathrm{vp}\left(\mathrm{x}, \Psi_{\mathrm{i}}\right)=$ first visible point

- $\mathrm{L}\left(\mathrm{x} \leftarrow \Psi_{\mathrm{i}}\right)=\mathrm{L}\left(\mathrm{vp}\left(\mathrm{x}, \Psi_{\mathrm{i}}\right) \rightarrow \Psi_{\mathrm{i}}\right)$


## How to compute? Recursion ...

- Recursion ....
- Each additional bounce adds one more level of indirect light
- Handles ALL light transport
- "Stochastic Ray Tracing"


## When to end recursion?



From kavita's slides

- Contributions of further light bounces become less significant
- Max recursion
- Some threshold for radiance value
- If we just ignore them, estimators will be biased


## Russian Roulette



## Russian Roulette

- Pick absorption probability, $\mathbf{a}=1-\mathrm{P}$
- Recursion is terminated
- 1- $a$ is commonly to be equal to the reflectance of the material of the surface
- Darker surface absorbs more paths


## Algorithm so far

- Shoot primary rays through each pixel
- Shoot indirect rays, sampled over hemisphere
- Terminate recursion using Russian Roulette


## Pixel Anti-Aliasing

- Compute radiance only at the center of pixel
- Produce jaggies
- Simple box filter
- The averaging method
- We want to evaluate using MC


## Stochastic Ray Tracing

- Parameters
- Num. of starting ray per pixel
- Num. of random rays for each surface point (branching factor)
- Path tracing
- Branching factor $=1$


## Path Tracing



- Pixel sampling + light source sampling folded into one method


## Algorithm so far

- Shoot primary rays through each pixel
- Shoot indirect rays, sampled over hemisphere
- Path tracing shoots only 1 indirect ray
- Terminate recursion using Russian Roulette


## Algorithm



## Performance

- Want better quality with smaller \# of samples
- Fewer samples/better performance
- Stratified sampling
- Quasi Monte Carlo: well-distributed samples
- Faster convergence
- Importance sampling


## Stratified Sampling

- Samples could be arbitrarily close
- Split integral in subparts

$$
I=\int_{X_{1}} f(x) d x+\ldots+\int_{X_{X}} f(x) d x
$$

- Estimator


$$
\bar{I}_{\text {strat }}=\frac{1}{N} \sum_{i=1}^{N} \frac{f\left(\bar{x}_{i}\right)}{p\left(\bar{x}_{i}\right)}
$$

- Variance: $\sigma_{\text {strat }} \leq \sigma_{\text {sec }}$


## Stratified Sampling



9 shadow rays
not stratified


9 shadow rays stratified

## Stratified Sampling



36 shadow rays
not stratified


36 shadow rays stratified

## High Dimensions



- Problem for higher dimensions
- Sample points can still be arbitrarily close to each other


## Higher Dimensions

- Stratified grid sampling

$\rightarrow N^{d}$ samples
- N-rooks sampling

$\rightarrow N$ samples
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N-Rooks Sampling - 9 rays


## N-Rooks Sampling - 36 rays



## Quasi Monte Carlo

- Eliminates randomness to find welldistributed samples
- Samples are determinisitic but "appear" random



## Quasi-Monte Carlo (QMC)

- Notions of variance, expected value don't apply
- Introduce the notion of discrepancy
- Discrepancy mimics variance
- E.g., subset of unit interval $[0, x]$
- Of N samples, n are in subset
- Discrepancy: |x-n/N|
- Mainly: "it looks random"


## Example: van der Corput Sequence

- One of simplest low-discrepancy sequences
- Radical inverse function, $\boldsymbol{\Phi}_{\mathbf{b}}(\mathbf{n})$
- Given $\mathbf{n}=\sum_{i=1}^{\infty} d_{i} b^{i-1}$,
- $\Phi_{b}(n)=0 . d_{1} d_{2} d_{3} \ldots d_{n}$
- E.g., $\Phi_{2}(\mathrm{i}): \mathbf{1 1 1 0 1 0}_{\mathbf{2}} \boldsymbol{\rightarrow} \mathbf{0 . 0 1 0 1 1 1}$
- van der Corput sequence, $\mathbf{x}_{\mathbf{i}}=\boldsymbol{\Phi}_{\mathbf{2}}(\mathbf{i})$


## Example: van der Corput Sequence

- One of simplest low-discrepancy sequences
- $x_{i}=\Phi_{2}(\mathbf{i})$

| i | Base 2 | $\Phi_{2}(\mathrm{i})$ |
| ---: | ---: | ---: |
| 1 | 1 | $.1=1 / 2$ |
| 2 | 10 | $.01=1 / 4$ |
| 3 | 11 | $.11=3 / 4$ |
| 4 | 100 | $.001=1 / 8$ |
| 5 | 101 | $.101=5 / 8$ |
| . | . | . |
| . | . | . |
| . | . | . |

## Halton and Hammersley

- Halton
- $\mathrm{x}_{\mathrm{i}}=\left(\Phi_{2}(\mathrm{i}), \Phi_{3}(\mathrm{i}), \Phi_{5}(\mathrm{i}), \ldots, \Phi_{\text {prime }}(\mathrm{i})\right)$
- Hammersley
- $x_{i}=\left(\mathbf{1} / N_{1}, \Phi_{2}(i), \Phi_{3}(i), \Phi_{5}(i), \ldots, \Phi_{\text {prime }}(i)\right)$
- Assume we know the number of samples, $\mathbf{N}$
- Has slightly lower discrepancy

Halton


Hammersley

## Why Use Quasi Monte Carlo?

- No randomness
- Much better than pure Monte Carlo method
- Converge as fast as stratified sampling


## Performance and Error

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


## Path Tracing

## Sample hemisphere



1 sample/pixel


16 samples/pixel


256 samples/pixel

- Importance Sampling: compute direct illumination separately!


## Direct Illumination

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



## Importance Sampling

$$
L(x \rightarrow \Theta)=L_{e}(x \rightarrow \Theta)+\int_{\Omega_{x}} f_{r}(\Psi \leftrightarrow \Theta) \cdot L(x \leftarrow \Psi) \cdot \cos \left(\Psi, n_{x}\right) \cdot d \omega_{\Psi}
$$

Radiance from light sources + radiance from other surfaces


## Importance Sampling

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



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


## Comparison



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


## Rays per pixel



## Direct Illumination

$$
L(x \rightarrow \Theta)=\int_{A_{\text {source }}} f_{r}(x,-\Psi \leftrightarrow \Theta) \cdot L(y \rightarrow \Psi) \cdot G(x, y) \cdot d A_{y}
$$

$$
G(x, y)=\frac{\cos \left(n_{x}, \Theta\right) \cos \left(n_{y}, \Psi\right) \operatorname{Vis}(x, y)}{r_{x y}^{2}}
$$


hemisphere integration

area integration

## Estimator for direct lighting

- Pick a point on the light's surface with pdf $p(y)$
- For $N$ samples, direct light at point $x$ is:



## Generating direct paths

- Pick surface points $y_{i}$ on light source
- Evaluate direct illumination integral


$$
\langle L(x \rightarrow \Theta)\rangle=\frac{1}{N} \sum_{i=1}^{N} \frac{f_{r}(\ldots) L(\ldots) G\left(x, y_{i}\right)}{p\left(y_{i}\right)}
$$

## PDF for sampling light

- Uniform

- Pick a point uniformly over light's area
- Can stratify samples
- Estimator:
$E(x)=\frac{\text { Area }_{\text {source }}}{N} \sum_{i=1}^{N} f_{r} L_{\text {source }} \frac{\cos \theta_{x} \cos \theta_{\bar{y}_{i}}}{r_{x \bar{y}_{i}}^{2}} \operatorname{Vis}\left(x, \bar{y}_{i}\right)$


## More points



$$
E(x)=\frac{\text { Area }_{\text {source }}}{N} \sum_{i=1}^{N} f_{r} L_{\text {source }} \frac{\cos \theta_{x} \cos \theta_{\bar{y}_{i}}}{r_{x \bar{y}_{i}}^{2}} \operatorname{Vis}\left(x, \bar{y}_{i}\right)
$$

## Even more points ...



$$
E(x)=\frac{\text { Area }_{\text {source }}}{N} \sum_{i=1}^{N} f_{r} L_{\text {source }} \frac{\cos \theta_{x} \cos \theta_{\bar{y}_{i}}}{r_{x \bar{y}_{i}}^{2}} \operatorname{Vis}\left(x, \bar{y}_{i}\right)
$$

## Different pdfs

- Uniform

- Solid angle sampling
- Removes cosine and distance from integrand
- Better when significant foreshortening

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## Parameters

- 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

- 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
$L(x \rightarrow \Theta)=\sum_{i=1}^{M} \int_{A_{\text {sourc }}} f_{r}(x,-\Psi \leftrightarrow \Theta) \cdot L_{\text {source }}(y \rightarrow-\Psi) \cdot G(x, y) \cdot d A_{y}$


## Antialiasing: pixel

- Anti-aliasing: k M N

lights
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## Formulation over all lights

- When M is large, each direct lighting sample is very expensive
- We would like to importance sample the lights
- Instead of M integrals
$L(x \rightarrow \Theta)=\sum_{i=1} \int_{A_{\text {asorec }}} f_{r}(x,-\Psi \leftrightarrow \Theta) \cdot L_{\text {source }}(y \rightarrow-\Psi) \cdot G(x, y) \cdot d A_{y}$
- Formulation over 1 integration domain
$\square$


## Why?

- 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



## How to sample the lights?

- A discrete pdf $p_{L}\left(k_{i}\right)$ picks the light $k_{i}$
- A surface point is then picked with pdf $\mathrm{p}\left(\mathrm{y}_{\mathrm{i}} \mid \mathrm{k}_{\mathrm{i}}\right)$
- Estimator with N samples:

$$
E(x)=\frac{1}{N} \sum_{i=1}^{N} \frac{f_{i} L_{\text {source }} G\left(x, \bar{y}_{i}\right)}{p_{L}\left(k_{i}\right) p\left(y_{i} \mid k_{i}\right)}
$$

## Strategies for picking light

- Uniform $p_{L}(k)=\frac{1}{M}$
- Area

- Power $\quad p_{L}(k)=\frac{P_{k}}{\sum P_{k}}$

Do not take visibility into account!

## Research on Many Lights

- Ward 91
- Sort lights based on their maximum contribution
- Pick bright lights based on a threshold
- Do not consider visibility
- Many other papers
- Look at our reading list


## Direct paths

- Different path generators produce different estimators and different error characteristics
- Direct illumination general algorithm:
compute_radiance (point, direction)
est_rad $=0$;
for ( $\mathbf{i}=\mathbf{0} ; \mathbf{i}<\mathbf{n} ; \mathbf{i}++$ )
p = generate_path;
est_rad += energy_transfer(p) / probability(p);
est_rad = est_rad / n;
return(est_rad);


## Stochastic Ray Tracing

- 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

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


# Indirect paths - surface sampling 

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

- per path:
- 2 visibility checks


## Indirect paths - surface sampling

- Indirect illumination (path length 2):

$$
y \rightarrow z \rightarrow x
$$

$$
L(x \rightarrow \Theta)=\iint_{A_{m a x}} L\left(y \rightarrow \Psi_{1}\right) f_{r}\left(z,-\Psi_{1} \leftrightarrow \Psi_{2}\right) G(z, y) f_{r}\left(x,-\Psi_{2} \leftrightarrow \Theta\right) G(z, x) d A_{z} d A_{y}
$$

$\langle L(x \rightarrow \Theta)\rangle=\frac{1}{N} \sum_{i=1}^{N} \frac{L\left(y_{i} \rightarrow \Psi_{1 i}\right) f_{r}\left(z_{i},-\Psi_{1 i} \leftrightarrow \Psi_{2 i}\right) G\left(z_{i}, y_{i}\right) f_{r}\left(x,-\Psi_{2 i} \leftrightarrow \Theta\right) G\left(z_{i}, x\right)}{p_{y}\left(y_{i}\right) p_{z}\left(z_{i}\right)}$

- 2 visibility values cause noise
- which might be 0


## Indirect paths - source shooting

- 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

- 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 ...

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

- per path:
- 2 ray intersections
- $\mathrm{L}_{\mathrm{e}}$ might be zero


## Indirect paths

- 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

- 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

## - Uniform sampling over the hemisphere



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

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## Sampling strategies

- Sampling according to the cosine factor


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

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## Sampling strategies

## - Sampling according to the BRDF


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## Sampling strategies

- Sampling according to the BRDF times the cosine


$$
p(\Theta) \sim f_{r}(\Theta \leftrightarrow \Psi) \cos \theta
$$

## Comparison



With importance sampling (brdf on sphere)


Without importance sampling

## General GI Algorithm

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


## Other Rendering Techniques

- Bidirectional path tracing
- Metropolis
- Biased techniques
- Irradiance caching
- Photon mapping


## Stochastic ray tracing: limitations

- Generate a path from the eye to the light source



## When does it not work?

- Scenes in which indirect lighting dominates



## Bidirectional Path Tracing

- So ... we can generate paths starting from the light sources!

- Shoot ray to camera to see what pixels get contributions


## Bidirectional Path Tracing

- Or paths generated from both camera and source at the same time ...!

- Connect endpoints to compute final contribution


## Complex path generators

- Bidirectional ray tracing
- shoot a path from light source
- shoot a path from receiver
- connect end points



## Why? BRDF - Reciprocity

- Direction in which path is generated, is not important: Reciprocity


- Algorithms:
- trace rays from the eye to the light source
- trace rays from light source to eye
- any combination of the above


## Bidirectional ray tracing

- Parameters
- eye path length $=0$ : shooting from source
- light path length $=0$ : gathering at receiver
- When useful?
- Light sources difficult to reach
- Specific brdf evaluations (e.g., caustics)


## Other Rendering Techniques

- Metropolis
- Biased techniques
- Irradiance caching
- Photon mapping


## Metropolis

- Based on Metropolis sampling (1950's)
- Introduced by Veach and Guibas to CG
- Deals with hard to find light paths
- Robust
- Hairy math, but it works
- Not that easy to implement


## Metropolis

- Generate paths
- Once a valid path is found, mutate it to generate new valid paths
- Advantages:
- Path re-use
- Local exploration: found hard-to-find light distribution, mutate to find other such paths

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## Metropolis


valid path

## Metropolis


small
perturbations

## Metropolis



Accept
mutations
based on
energy
transport

## Metropolis

- Advantages
- Robust
- Good for hard to find light paths
- Disadvantage
- Slow convergence for many important paths
- Tricky to implement and get right


## Unbiased vs. Consistent

- Unbiased
- No systematic error
- $E\left[I_{\text {estimator }}\right]=\mathbf{I}$
- Better results with larger N
- Consistent
- Converges to correct results with more samples
- $\mathrm{E}\left[\mathrm{I}_{\text {estimator }}\right]=\mathrm{I}+\boldsymbol{\varepsilon}$, where $\lim _{\mathrm{n} \rightarrow \infty} \boldsymbol{\varepsilon}=\mathbf{0}$


## Biased Methods

- MC methods
- Too noisy and slow
- Nose is objectionable
- Biased methods: store information (caching)
- Irradiance caching
- Photon mapping


## Irradiance Caching

- Introduced by Greg Ward 1988
- Implemented in RADIANCE
- Public-domain software
- Exploits smoothness of irradiance
- Cache and interpolate irradiance estimates


## Irradiance Caching Approach

- Irradiance $E(x)$ estimated using MC
- Cache irradiance when possible
- Store in octree for fast access
- When do we use this cache of irradiance values?


## Smoothness Measure

- When new sample requested
- Query octree for samples near location
- Check $\varepsilon$ at $\mathrm{x}, \mathrm{x}_{\mathrm{i}}$ is a nearby sample

$$
\varepsilon_{i}(x, \vec{n})=\frac{\left\|x_{i}-x\right\|}{R_{i}}+\sqrt{1-\vec{n} \bullet \vec{n}_{i}}
$$



- Weight samples inversely proportional to $\varepsilon_{\mathrm{i}}$

- Otherwise, compute new sample
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## Irradiance Caching: Result




## Photon Mapping

- 2 passes:
- Shoot "photons" (light-rays) and record any hit-points
- Shoot viewing rays and collect information from stored photons


## Pass 1: shoot photons



- Light path generated using MC techniques and Russian Roulette
- Store:
- position
- incoming direction
- color
- ...


## Pass 1: shoot photons



- Light path generated using MC techniques and Russian Roulette
- Store:

Flux for each photon

- position
- incoming direction
- color
- ...


## Pass 1: shoot photons



- Light path generated using MC techniques and Russian Roulette
- Store: for diffuse materials
- position
- incoming direction
- color
- ...


## Stored Photons



## Pass 2: viewing ray



- Search for N closest photons (+check normal)
- Assume these photons hit the point we're interested in
- Compute average radiance


## Radiance Estimation

- Compute N nearest photons
- Compute the radiance for each photon to outgoing direction
- Consider BRDF
- Divided by area



## Efficiency

- Want k nearest photons
- Use kd-tree
- Using photon maps as it create noisy images
- Need extremely large amount of photons

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> Perform direct
> illumination for visible surface using
> regular MC sampling

## Pass 2: Specular reflections



## Specular reflection and

 transmission are ray traced
## Pass 2: Caustics

- Direct use of "caustic" maps
- The "caustic" map is similar to a photon map but treats LS*D path
- Density of photons in caustic map usually high enough to use as is


## Pass 2:Indirect Diffuse

- Search for N closest photons
- Assume these photons hit the point
- Compute average radiance by importance sampling of hemisphere


## Result



## Summary

- Two basic building blocks
- Radiometry
- Rendering equation
- MC integration
- MC ray tracing
- Unbiased methods
- Biased methods

