CS680: Monte Carlo Ray Tracing

Sung-Eui Yoon (윤성의)

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



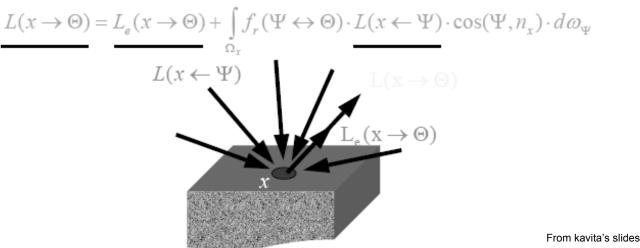
Previous Time

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

$L(x \to \Theta) = L_e(x \to \Theta) + \int_{\Omega_x} f_r(\Psi \leftrightarrow \Theta) \cdot L(x \leftarrow \Psi) \cdot \cos(\Psi, n_x) \cdot d\omega_{\Psi}$ function to integrate over all incoming directions over the hemisphere around x

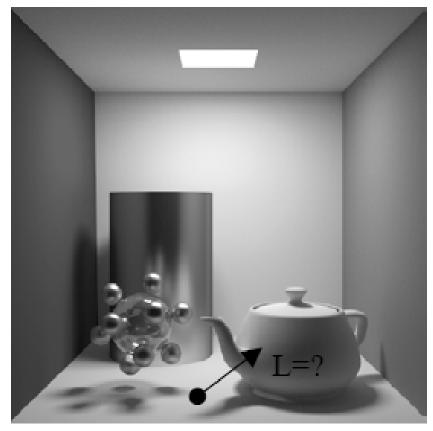
Value we want $= L_e + \int_{\Omega_x} \Omega_x$

 $\cdot f_r \cdot \cos$

$$L(x \rightarrow \Theta) = ?$$

Check for $L_e(x \rightarrow \Theta)$

Now add $L_r(x \rightarrow \Theta) =$



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

• Use Monte Carlo

• Generate random directions on hemisphere Ω_{χ} using pdf p(Ψ)

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

$$\left\langle L(x \to \Theta) \right\rangle = \frac{1}{N} \sum_{i=1}^{N} \frac{f_r(\Psi_i \leftrightarrow \Theta) \cdot L(x \leftarrow \Psi_i) \cdot \cos(\Psi_i, n_x)}{p(\Psi_i)}$$

Generate random directions Ψ_i

$$\langle L \rangle = \frac{1}{N} \sum_{i=1}^{N} \frac{f_r(\ldots) \cdot L(x \leftarrow \Psi_i) \cdot \cos(\ldots)}{p(\Psi_i)}$$

- evaluate brdf
- evaluate cosine term
- evaluate L(x←Ψ_i)



- evaluate L(x←Ψ_i)?
- Radiance is invariant along straight paths
- vp(x, Ψ_i) = first visible point



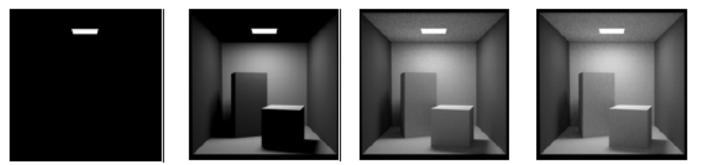
• $L(x \leftarrow \Psi_i) = L(vp(x, \Psi_i) \rightarrow \Psi_i)$

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



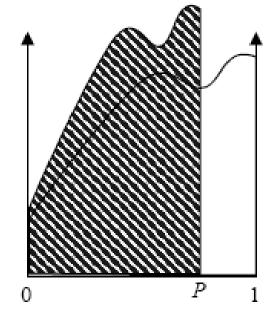
Russian Roulette

Integral

$$I = \int_{0}^{1} f(x) dx = \int_{0}^{1} \frac{f(x)}{P} P dx = \int_{0}^{P} \frac{f(y/P)}{P} dy$$

Estimator

$$\left\langle I_{roulette} \right\rangle = \begin{cases} \frac{f(x_i)}{P} & \text{if } x_i \leq P, \\ 0 & \text{if } x_i > P. \end{cases}$$



Variance $\sigma_{roulette} > \sigma$



Russian Roulette

• Pick absorption probability, α = 1-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



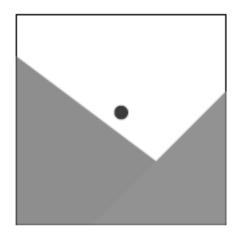
Algorithm so far

- 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



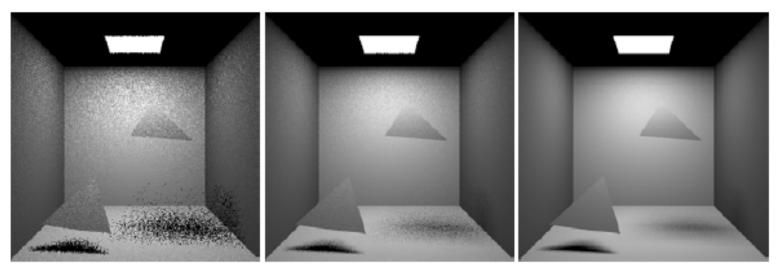
Stochastic Ray Tracing

Parameters

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



Path Tracing



1 ray / pixel

10 rays / pixel

100 rays / pixel From kavita's slides

 Pixel sampling + light source sampling folded into one method

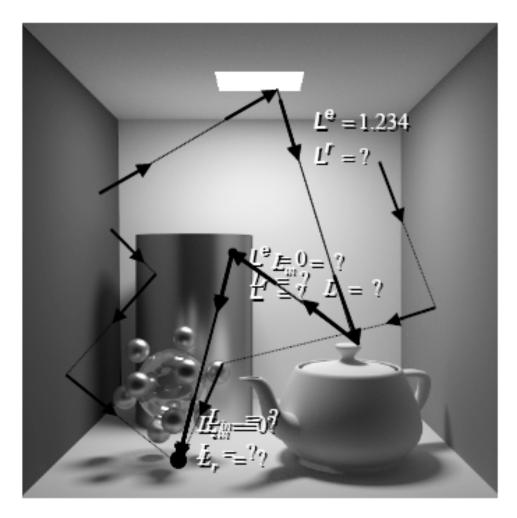


Algorithm so far

- 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

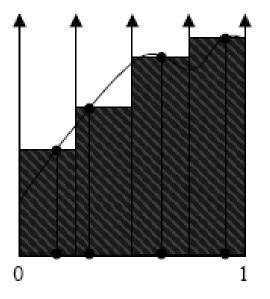
Split integral in subparts

$$I = \int_{X_1} f(x)dx + \ldots + \int_{X_N} f(x)dx$$

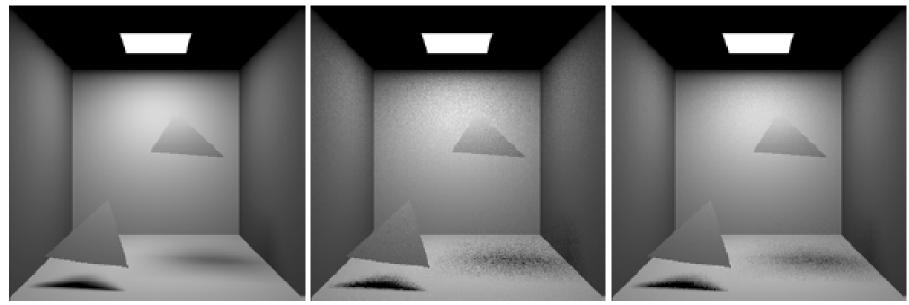
Estimator

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

• Variance: $\sigma_{strat} \leq \sigma_{sec}$

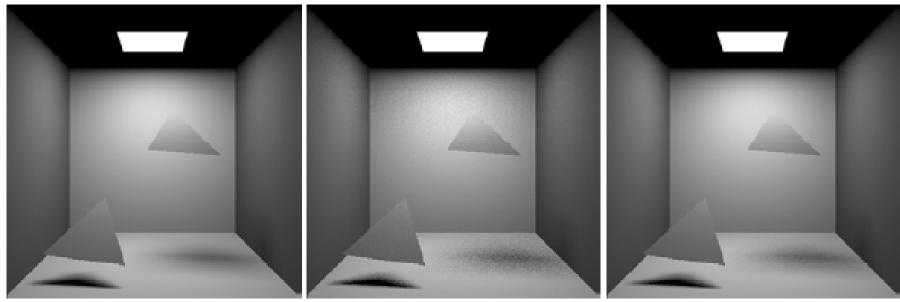


Stratified Sampling



9 shadow rays not stratified 9 shadow rays stratified

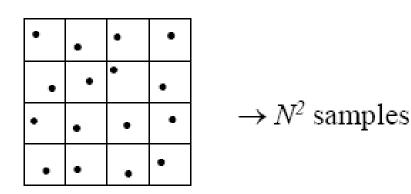
Stratified Sampling



36 shadow rays not stratified

36 shadow rays stratified

High Dimensions

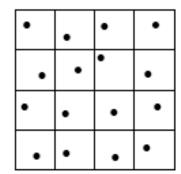


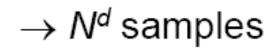
- Problem for higher dimensions
- Sample points can still be arbitrarily close to each other



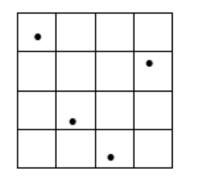
Higher Dimensions

Stratified grid sampling





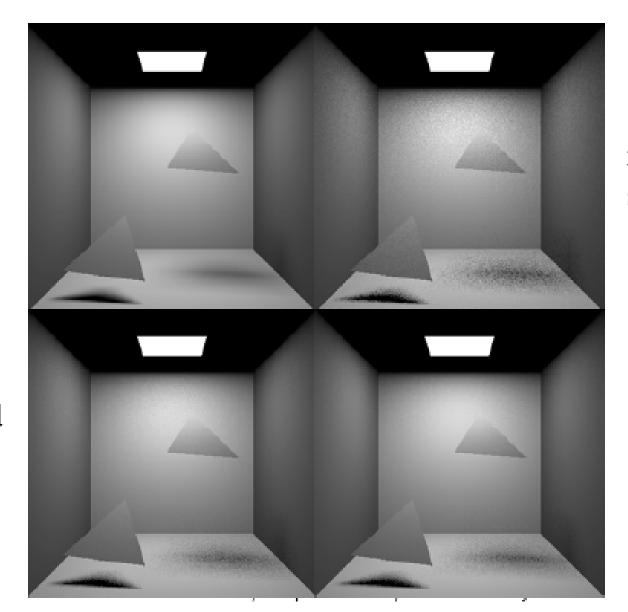
N-rooks sampling



$\rightarrow N$ samples



N-Rooks Sampling - 9 rays

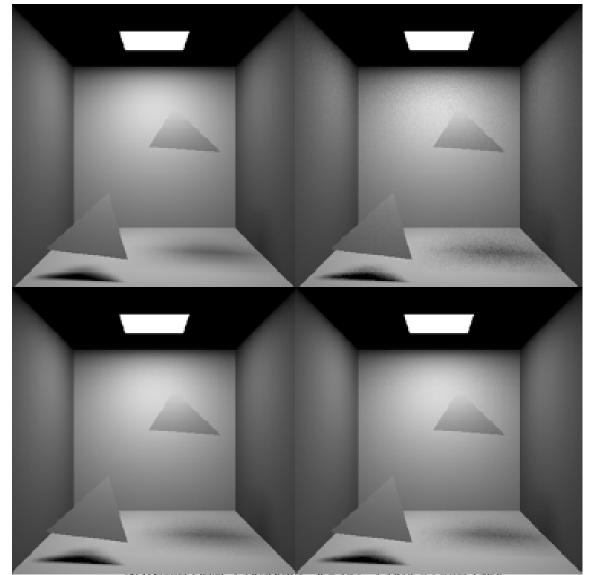


not stratified

N-Rooks

stratified

N-Rooks Sampling - 36 rays



not stratified

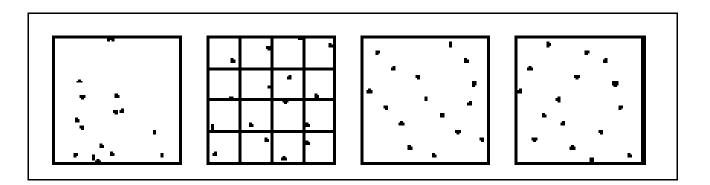
N-Rooks

stratified

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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, $\Phi_b(n)$ • Given $n = \sum_{i=1}^{\infty} d_i b^{i-1}$,
 - $\Phi_{b}(n) = 0.d_{1}d_{2}d_{3} \dots d_{n}$
 - E.g., $\Phi_2(i)$: 111010₂ \rightarrow 0.010111
- van der Corput sequence, x_i=Φ₂(i)



Example: van der Corput Sequence

One of simplest low-discrepancy sequences x_i=Φ₂(i)

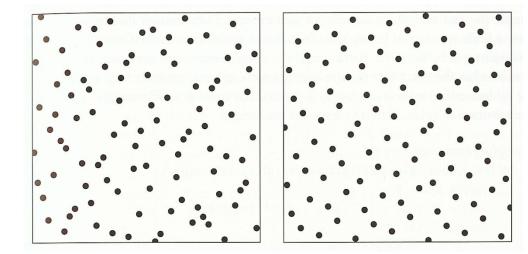
i	Base 2	Φ ₂ (i)
1	1	.1 = 1/2
2	10	.01 = 1/4
3	11	.11 = 3/4
4	100	.001 = 1/8
5	101	.101 = 5/8
•	•	
•	•	•



Halton and Hammersley

Halton

- x_i=(Φ₂(i), Φ₃(i), Φ₅(i), ..., Φ_{prime}(i))
- Hammersley
 - $x_i = (1/N, \Phi_2(i), \Phi_3(i), \Phi_5(i), ..., \Phi_{prime}(i))$
 - Assume we know the number of samples, N
 - Has slightly lower discrepancy



Hammersley



Halton

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

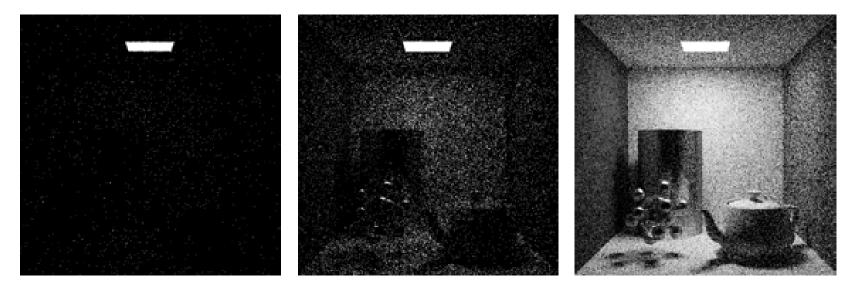
Faster convergence

Importance sampling: next-event estimation



Path Tracing

Sample hemisphere

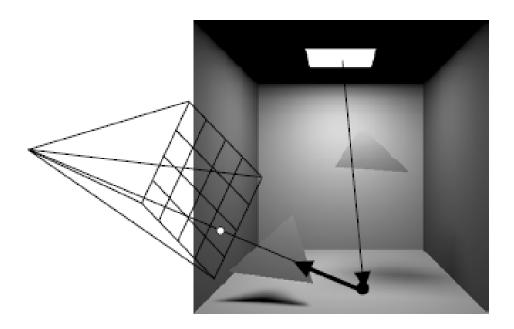


1 sample/pixel 16 samples/pixel 256 samples/pixel

 Importance Sampling: compute direct illumination separately!

Direct Illumination

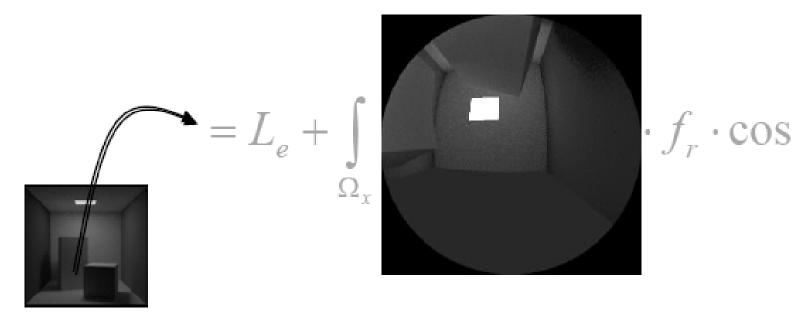
 Paths of length 1 only, between receiver and light source



Importance Sampling

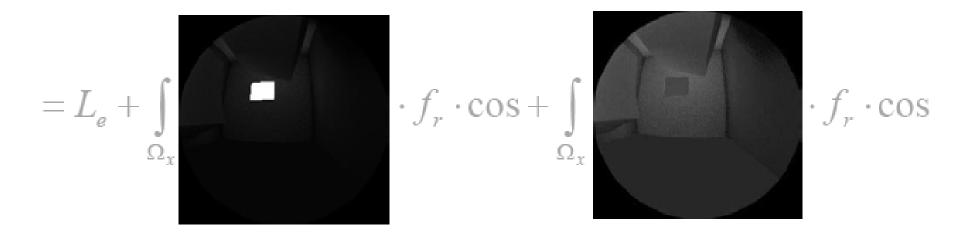
$$L(x \to \Theta) = L_e(x \to \Theta) + \int_{\Omega_x} f_r(\Psi \leftrightarrow \Theta) \cdot L(x \leftarrow \Psi) \cdot \cos(\Psi, n_x) \cdot d\omega_{\Psi}$$

Radiance from light sources + radiance from other surfaces



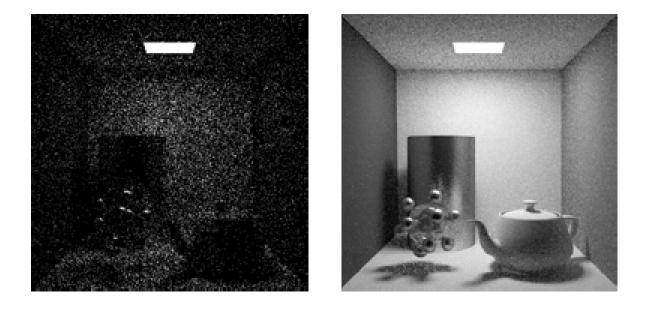
Importance Sampling

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



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

Comparison



From kavita's slides

• With and without considering direct illumination

• 16 samples / pixel



Rays per pixel

1 sample/ pixel



4 samples/ pixel

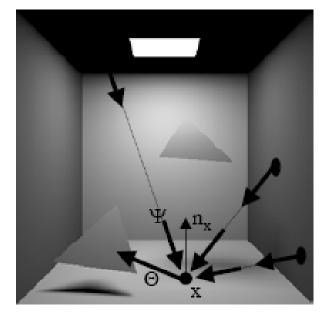
256 samples/ pixel

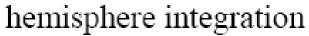
16 samples/ pixel

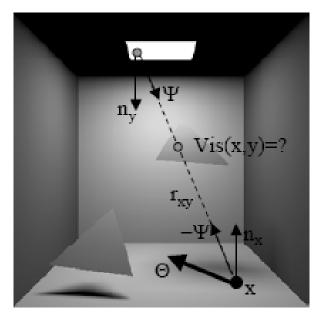
Direct Illumination

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

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



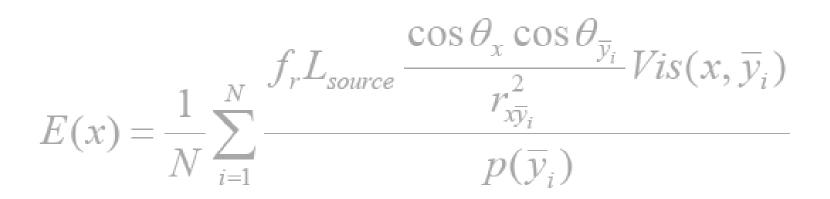




area integration

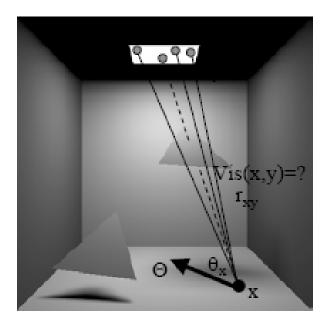
Estimator for direct lighting

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



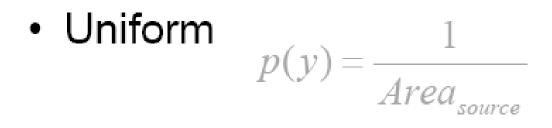
Generating direct paths

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



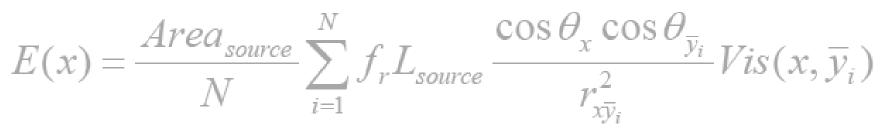
$$\left\langle L(x \to \Theta) \right\rangle = \frac{1}{N} \sum_{i=1}^{N} \frac{f_r(\dots)L(\dots)G(x, y_i)}{p(y_i)}$$

PDF for sampling light

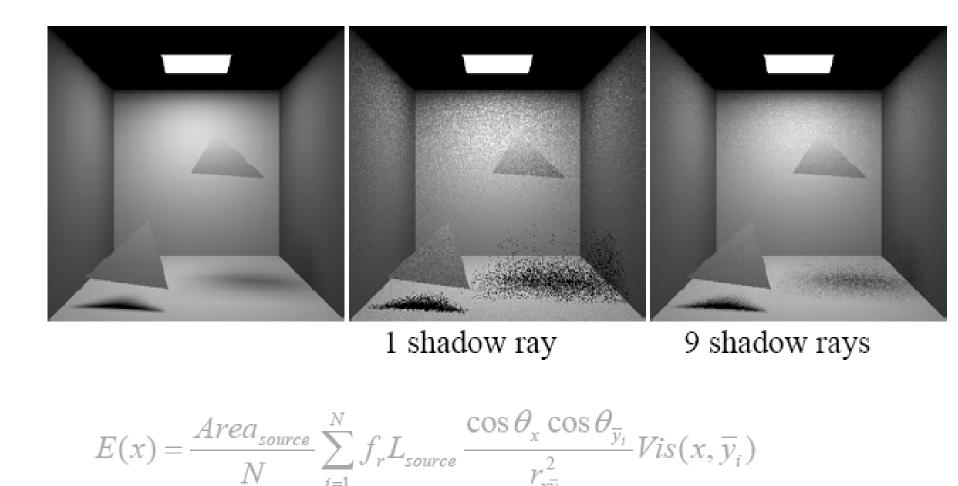


Pick a point uniformly over light's area
 – Can stratify samples

Estimator:

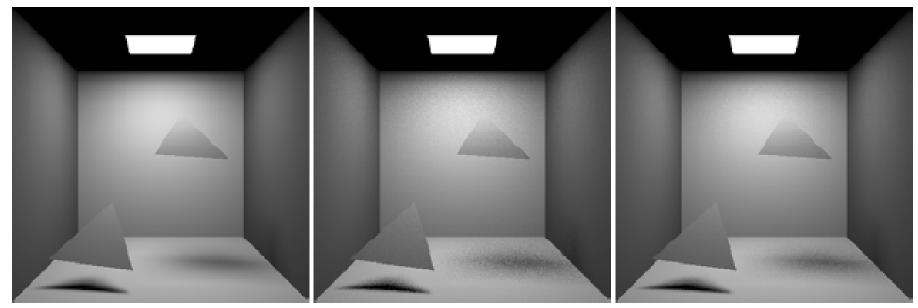


More points ...



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Even more points ...



36 shadow rays

100 shadow rays

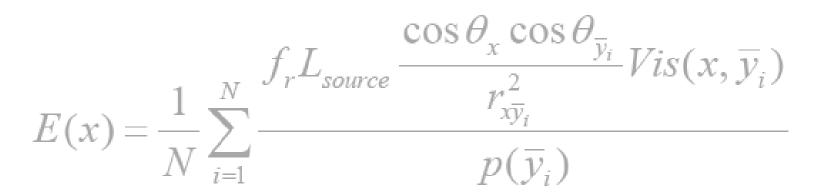
$$E(x) = \frac{Area_{source}}{N} \sum_{i=1}^{N} f_r L_{source} \frac{\cos \theta_x \cos \theta_{\overline{y}_i}}{r_{x\overline{y}_i}^2} Vis(x, \overline{y}_i)$$

Different pdfs

Uniform

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

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



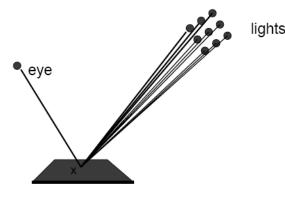
Parameters

- 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?



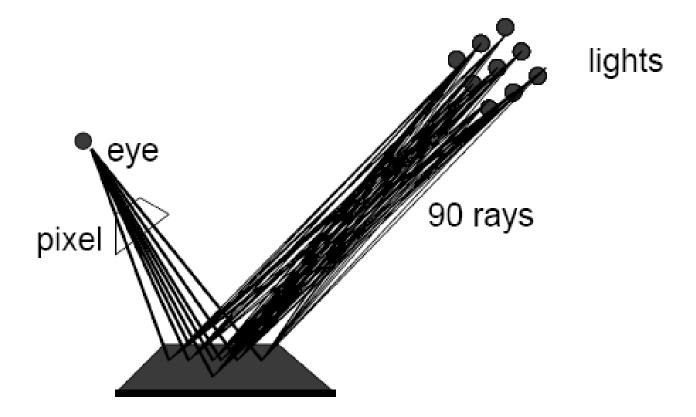
 Formulation 1: M integrals, one per light

 Same solution technique as earlier for each light

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

Antialiasing: pixel

Anti-aliasing: k M N



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

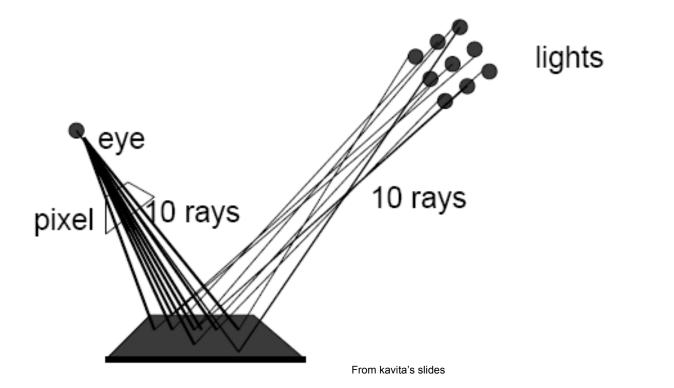
Aall lights

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





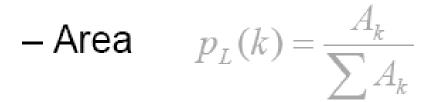
How to sample the lights?

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

• Estimator with N samples: $E(x) = \frac{1}{N} \sum_{i=1}^{N} \frac{f_r L_{source} G(x, \overline{y}_i)}{p_L(k_i) p(y_i | k_i)}$

Strategies for picking light

– Uniform $p_L(k) = \frac{1}{M}$



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

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 (i=0; i<n; i++)
        p = generate_path;
        est_rad += energy_transfer(p) / probability(p);
    est_rad = est_rad / n;
    return(est_rad);</pre>
```

Stochastic Ray Tracing

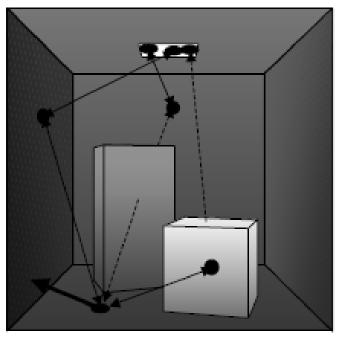
- Sample area of light source for direct term
- Sample hemisphere with random rays for indirect term
- Optimizations:
 - Stratified sampling
 - Importance sampling
 - Combine multiple probability density functions into a single PDF

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):

$$y \rightarrow z \rightarrow x$$

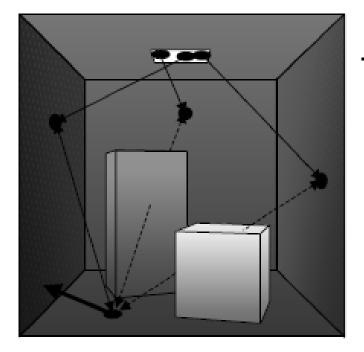
 $L(x \to \Theta) = \int_{A_{rowrev}} \int_{A} L(y \to \Psi_1) f_r(z, -\Psi_1 \leftrightarrow \Psi_2) G(z, y) f_r(x, -\Psi_2 \leftrightarrow \Theta) G(z, x) dA_z dA_y$

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

2 visibility values cause noise
 – which might be 0

Indirect paths - source shooting

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

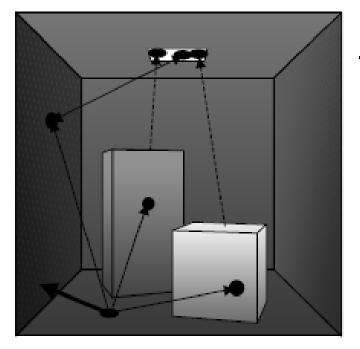


per path:

- 1 ray intersection
- 1 visibility check

Indirect paths - receiver gathering

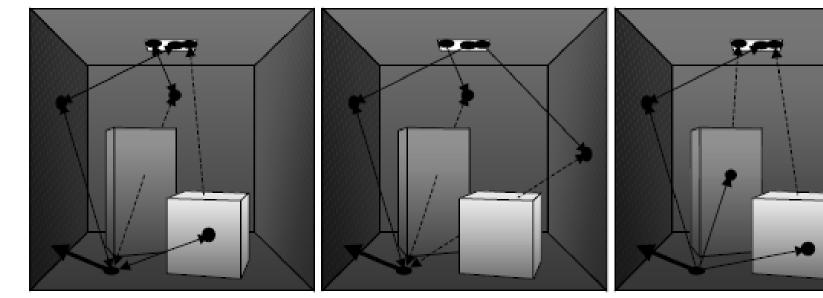
- Shoot ray from receiver point, find hit location
- Connect hit point to random point on light source



- per path:

- 1 ray intersection
- 1 visibility check

Indirect paths



Surface sampling

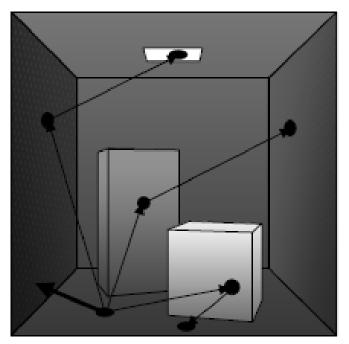
- 2 visibility terms; can be 0

- 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
- L_e might be zero

Indirect paths

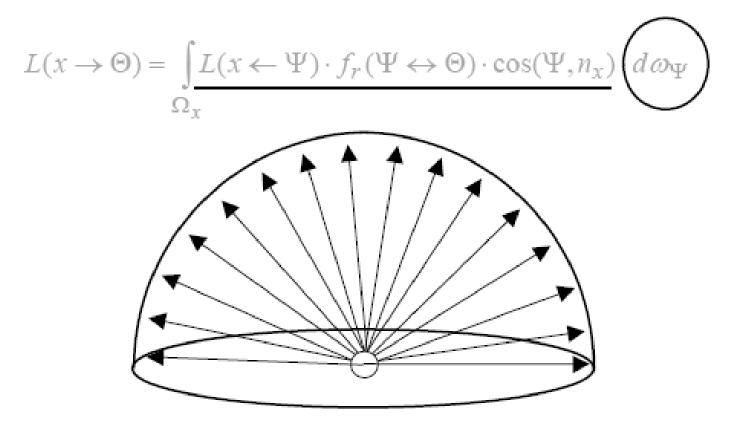
- Same principles apply to paths of length > 2
 - generate multiple surface points
 - generate multiple bounces from light sources and connect to receiver
 - generate multiple bounces from receiver and connect to light sources

 Estimator and noise characteristics change with path generator

Stochastic Ray Tracing

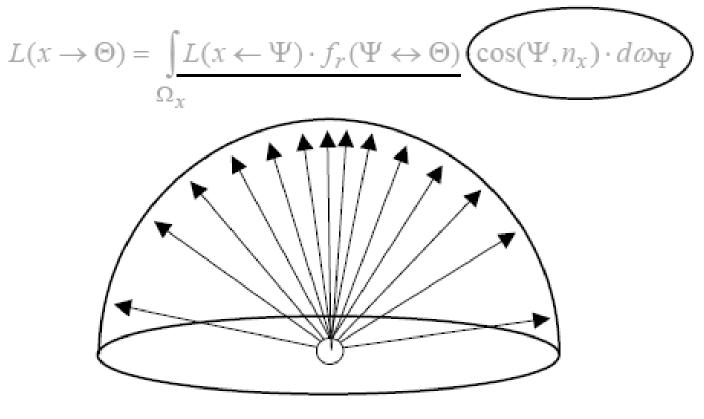
- Sample area of light source for direct term
- Sample hemisphere with random rays for indirect term
- Optimizations:
 - Stratified sampling
 - Importance sampling
 - Combine multiple probability density functions into a single PDF

Uniform sampling over the hemisphere



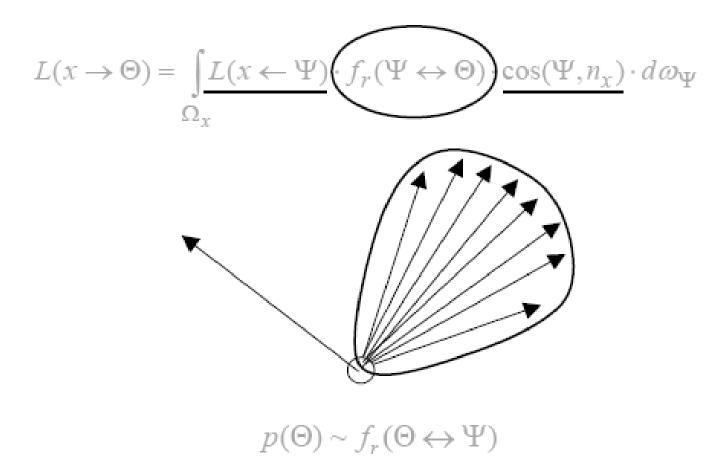
 $p(\Theta) = 1/(2\pi)$

Sampling according to the cosine factor

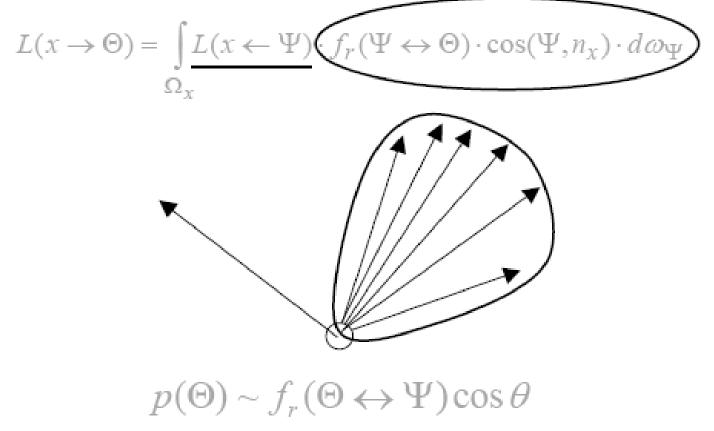


 $p(\Theta) = \cos \theta / \pi$

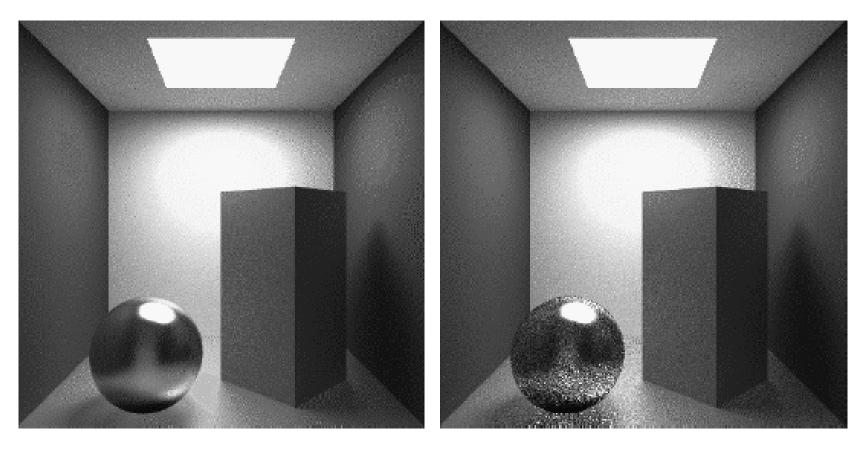
Sampling according to the BRDF



 Sampling according to the BRDF times the cosine



Comparison



With importance sampling Without importance sampling (brdf on sphere)

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

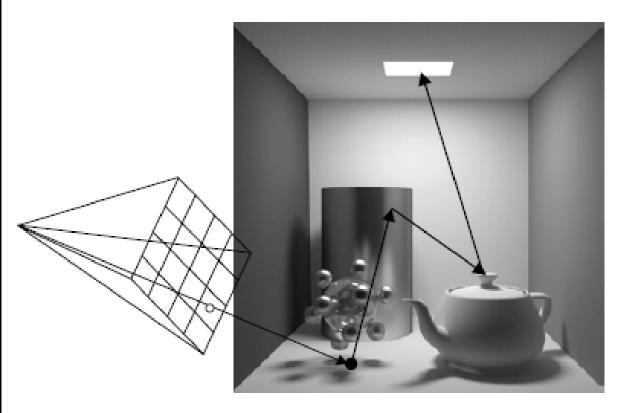
Biased techniques

- Irradiance caching
- Photon mapping



Stochastic ray tracing: limitations

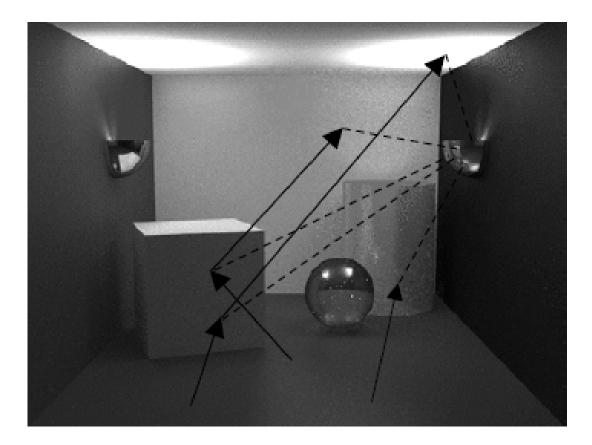
 Generate a path from the eye to the light source



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When does it not work?

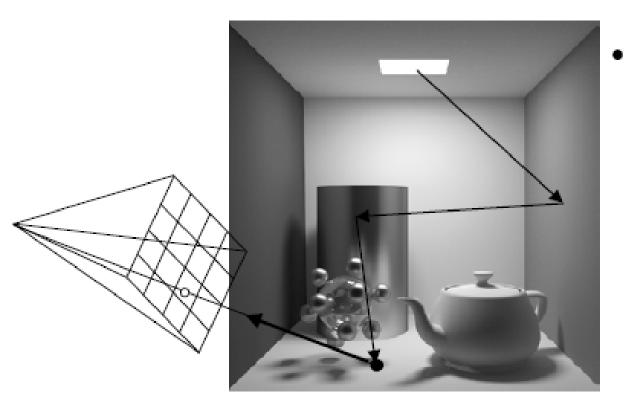
Scenes in which indirect lighting dominates



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Bidirectional Path Tracing

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

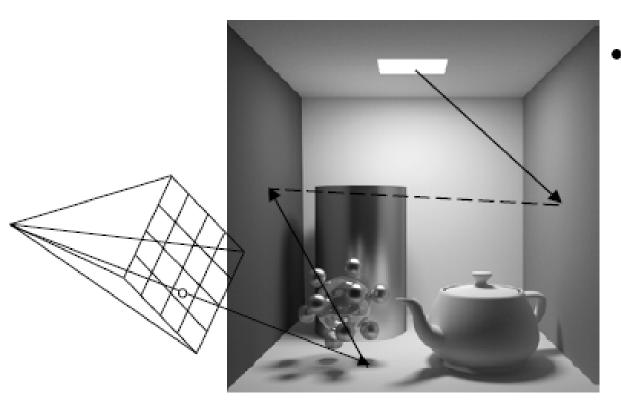


 Shoot ray to camera to see what pixels get contributions

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Bidirectional Path Tracing

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

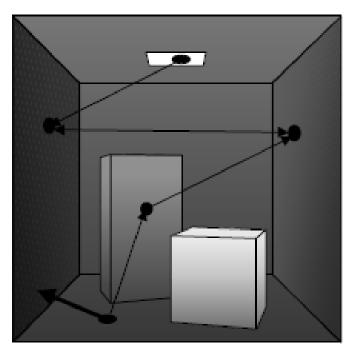


 Connect endpoints to compute final contribution

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Complex path generators

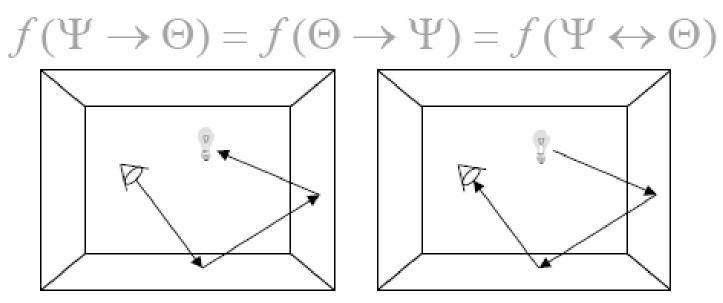
- Bidirectional ray tracing
 - shoot a path from light source
 - shoot a path from receiver
 - connect end points



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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

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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



- 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

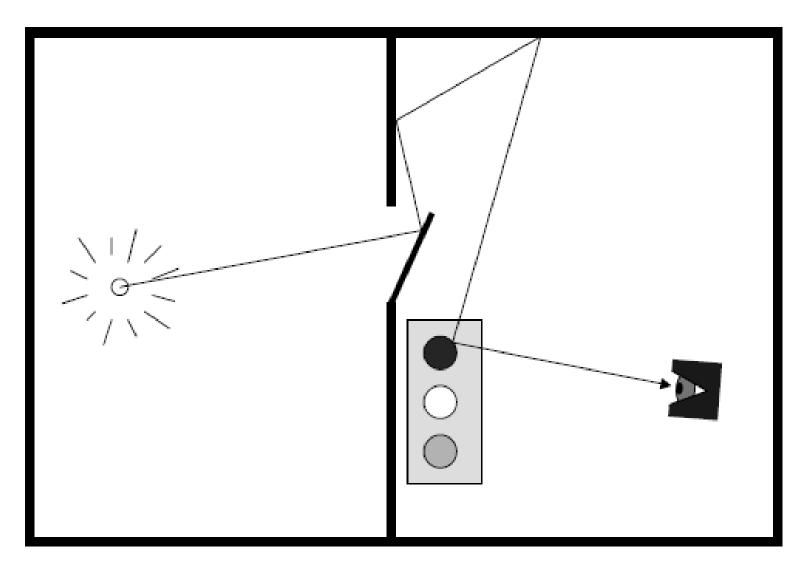


- Generate paths
- Once a valid path is found, mutate it to generate new valid paths

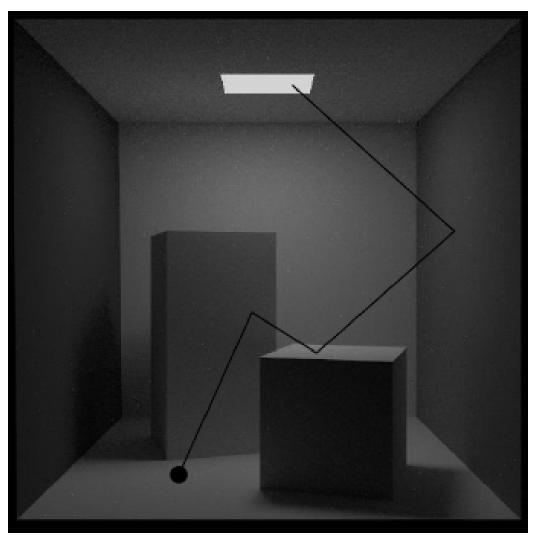
• Advantages:

- Path re-use
- Local exploration: found hard-to-find light distribution, mutate to find other such paths



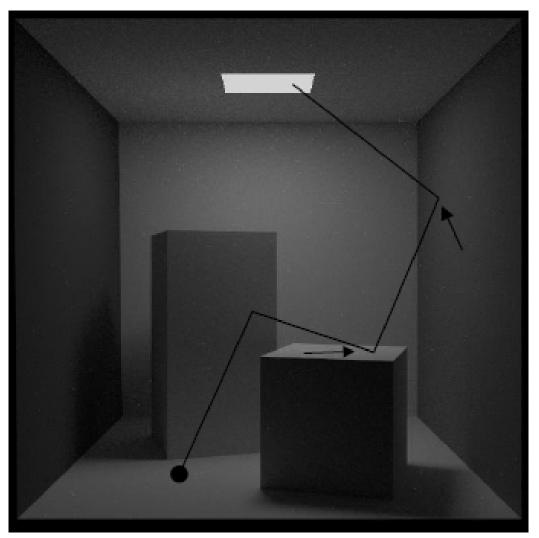


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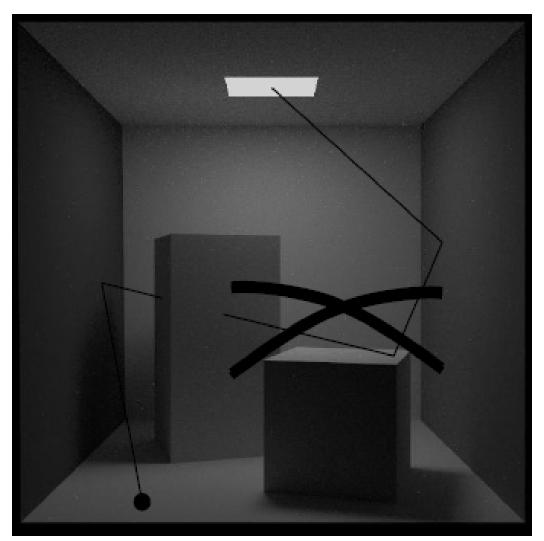
valid path

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small perturbations

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Accept mutations based on energy transport

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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[I_{estimator}] = I
- Better results with larger N

Consistent

- Converges to correct results with more samples
- $E[I_{estimator}] = I + \varepsilon$, where $\lim_{n \to \infty} \varepsilon = 0$



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

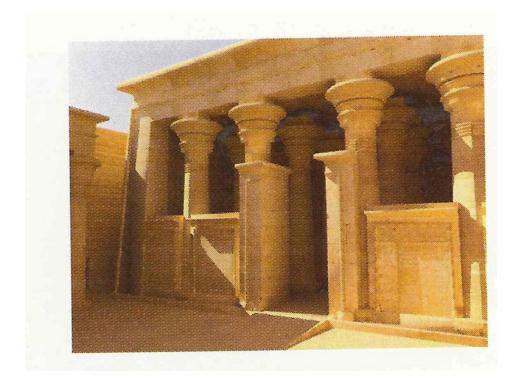
- When new sample requested
 - Query octree for samples near location
 - Check ε at x, x_i is a nearby sample

$$E(x, \vec{n}) = \frac{\sum_{i, w_i > 1/a} w_i(x, \vec{n}) E_i(x_i)}{\sum_{i, w_i > 1/a} w_i(x, \vec{n})}$$

- Otherwise, compute new sample

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Irradiance Caching: Result



From Dutre et al.



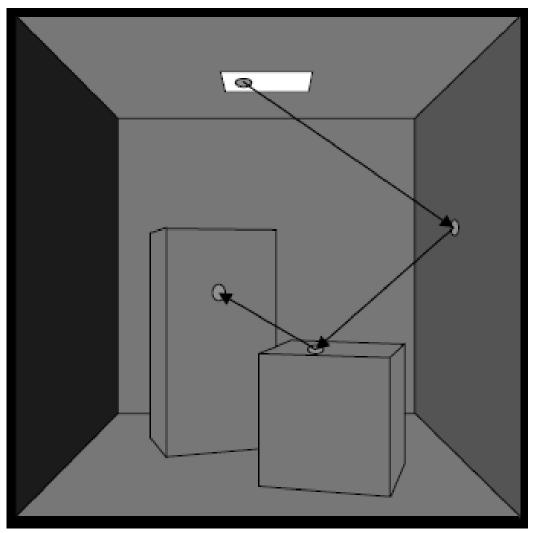
Photon Mapping

• 2 passes:

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



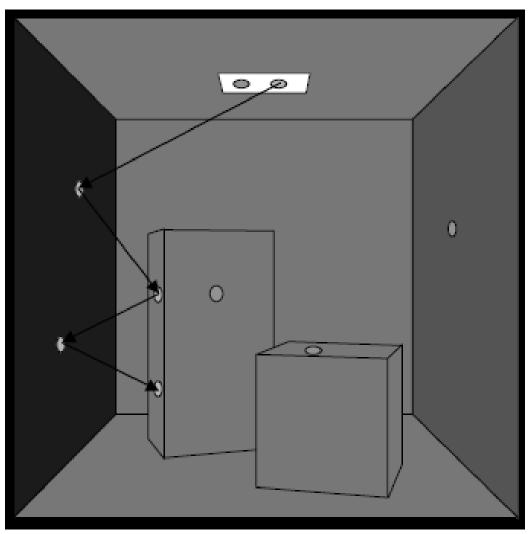
Pass 1: shoot photons



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

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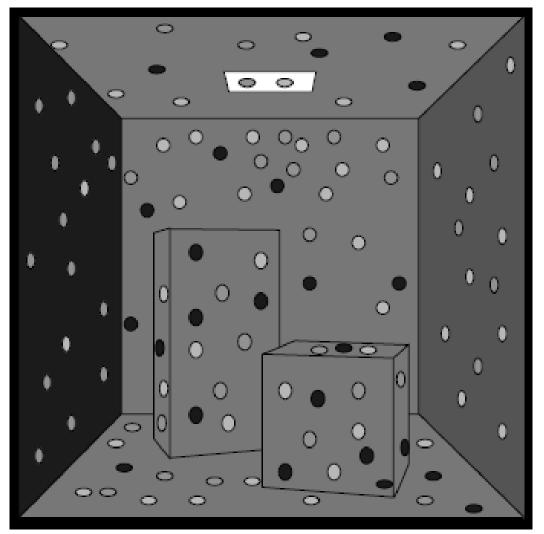
Pass 1: shoot photons



- Light path generated using MC techniques and Russian Roulette
- Store: Flux for each photon
 - position
 - incoming direction
 - color

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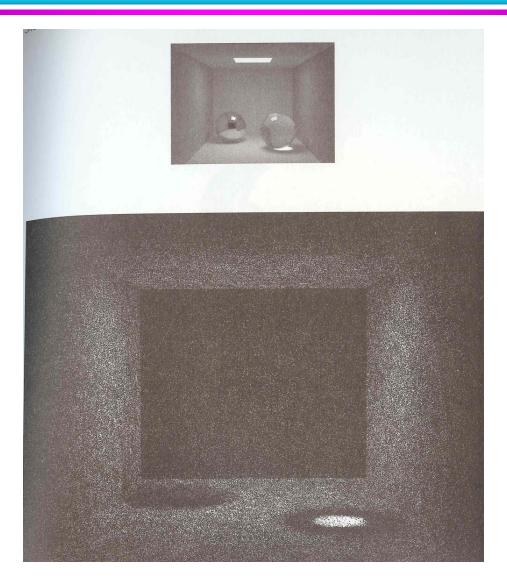
Pass 1: shoot photons



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

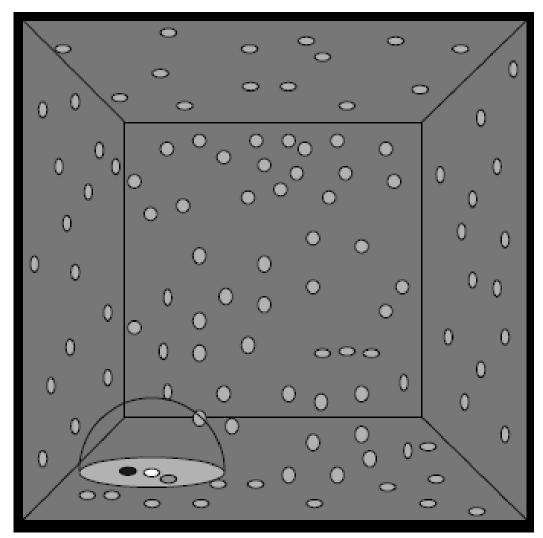
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Stored Photons





Pass 2: viewing ray



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

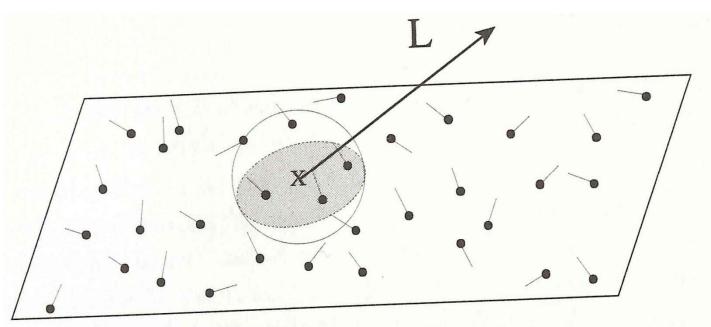
Compute average radiance

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Radiance Estimation

Compute N nearest photons

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





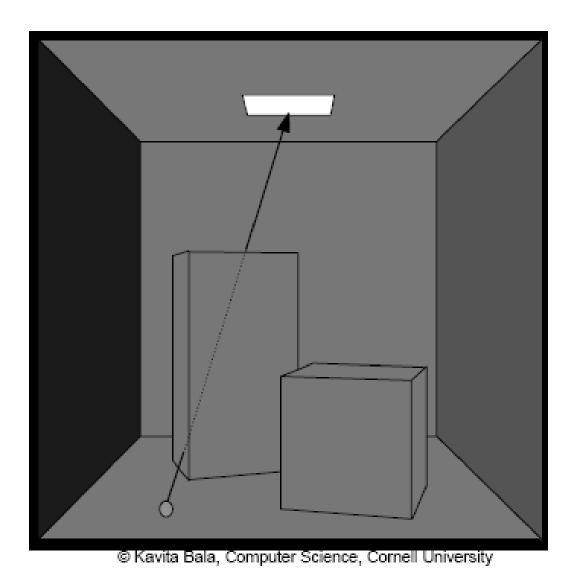
Efficiency

Want k nearest photons

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

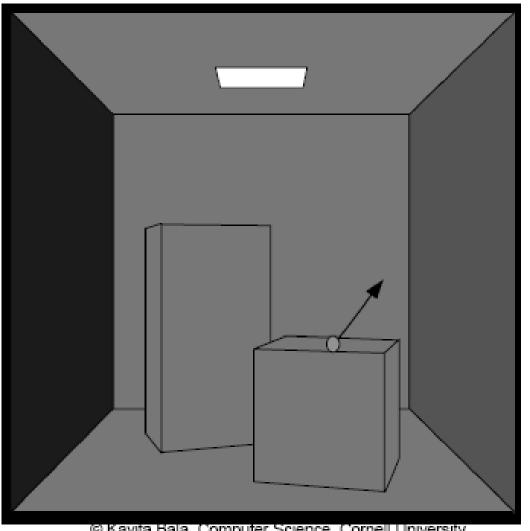


Pass 2: Direct Illumination



Perform direct illumination for visible surface using regular MC sampling

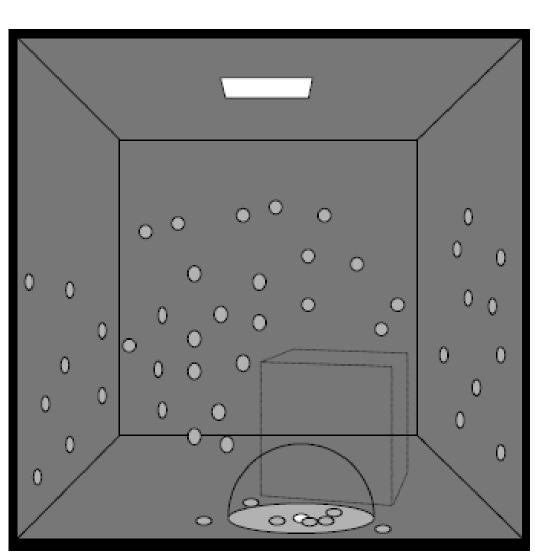
Pass 2: Specular reflections



Specular reflection and transmission are ray traced

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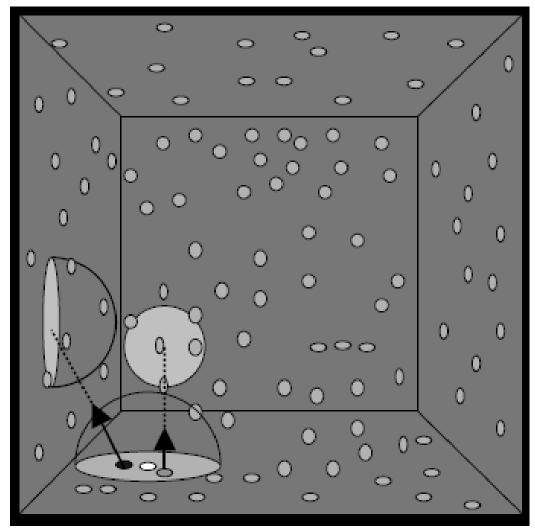
Pass 2: Caustics



- 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

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Pass 2:Indirect Diffuse



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

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Result





Summary

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

