
CS380: Monte Carlo Ray Tracing:

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(윤성의)

<http://sqlab.kaist.ac.kr/~sungeui/CG/>

KAIST

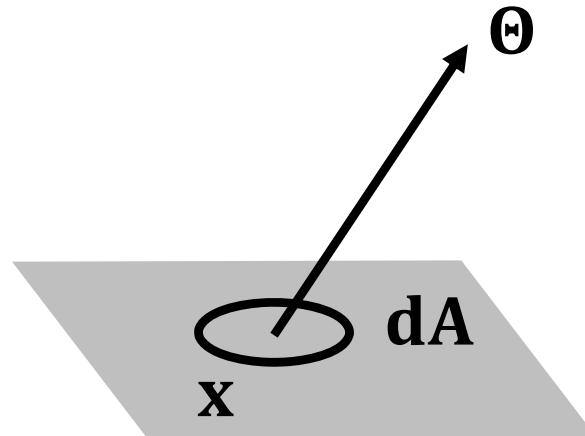


Class Objectives (Ch. 14 and 15)

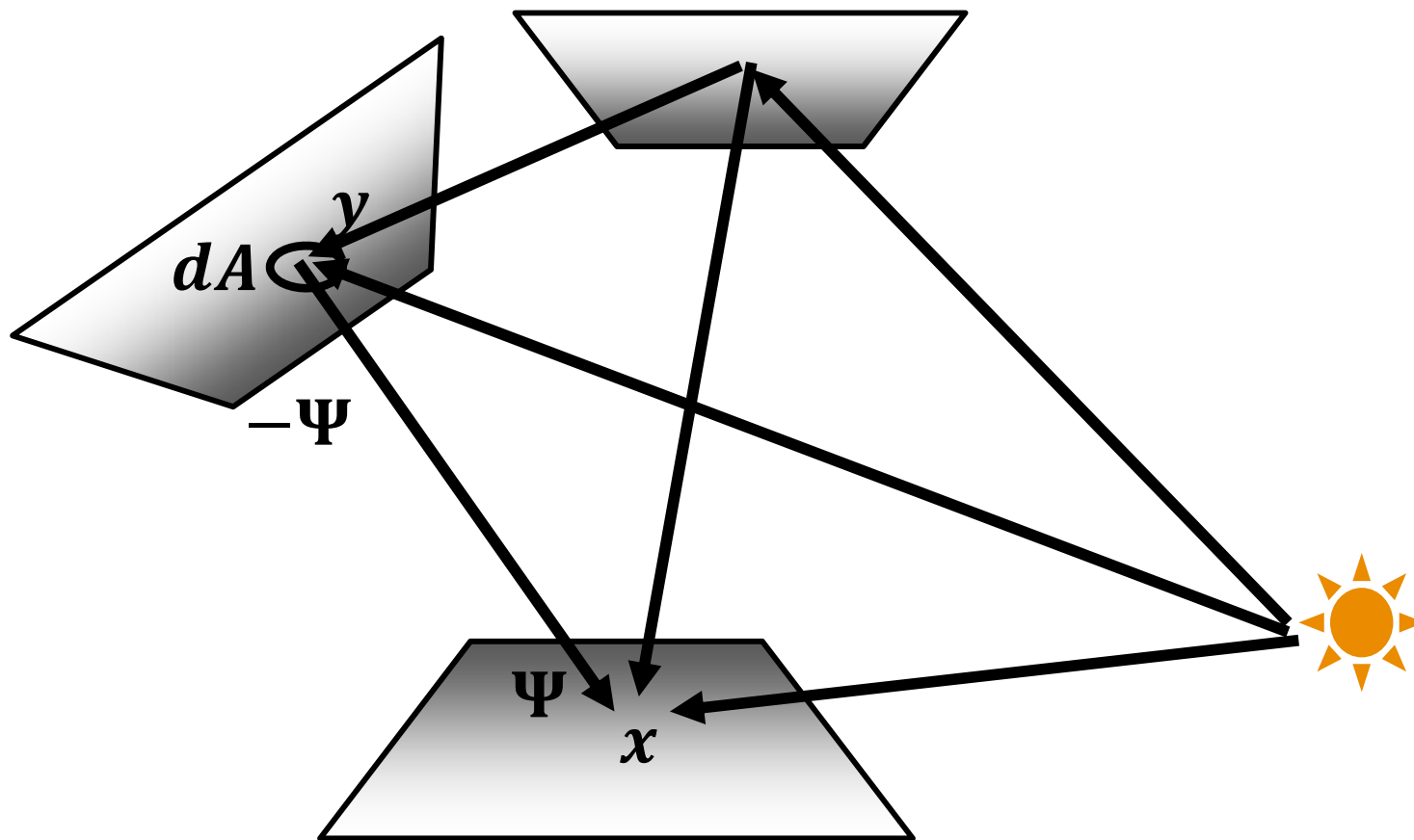
- **Last time:**
 - **Rendering equation**
- **Sampling approach for solving the rendering equation**
 - **Monte Carlo integration**
- **Understand a basic structure of Monte Carlo ray tracing**
 - **Russian roulette for its termination**
 - **Path tracing**
- **Book:**
 - <https://sgvr.kaist.ac.kr/~sungeui/render/>

Radiance Evaluation

- **Fundamental problem in GI (Global Illumination) algorithm**
 - Evaluate radiance at a given surface point in a given direction
 - Invariance defines radiance everywhere else



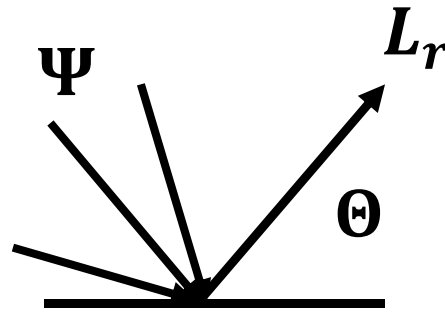
We need to find many paths...



Why Monte Carlo?

- Radiance is hard to evaluate

$$L_r(x \rightarrow \Theta) = \int_{\Psi} L(x \leftarrow \Psi) f_r(x, \Psi \rightarrow \Theta) \cos \theta_x d\omega_{\Psi},$$



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

Monte Carlo Integration

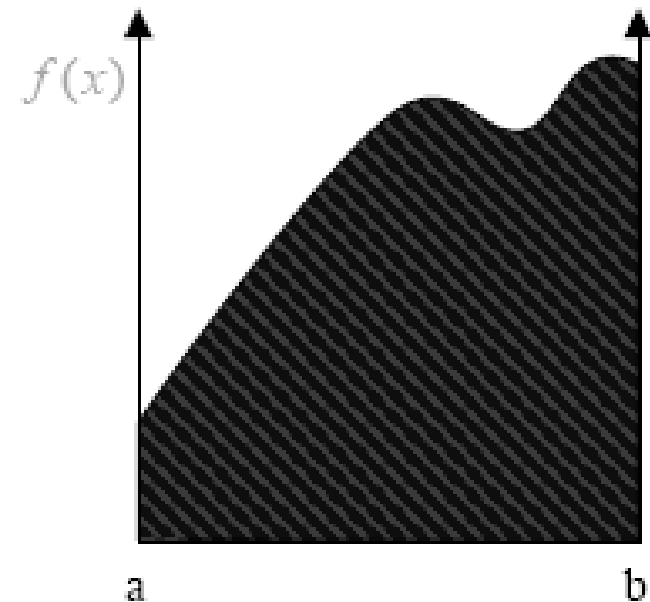
- **Numerical tool to evaluate integrals**
 - Use sampling
- **Stochastic errors \rightarrow variance**
- **Unbiased**
 - On average, we get the right answer

- **We will skip theoretical analysis in this class**

Numerical Integration

- A one-dimensional integral:

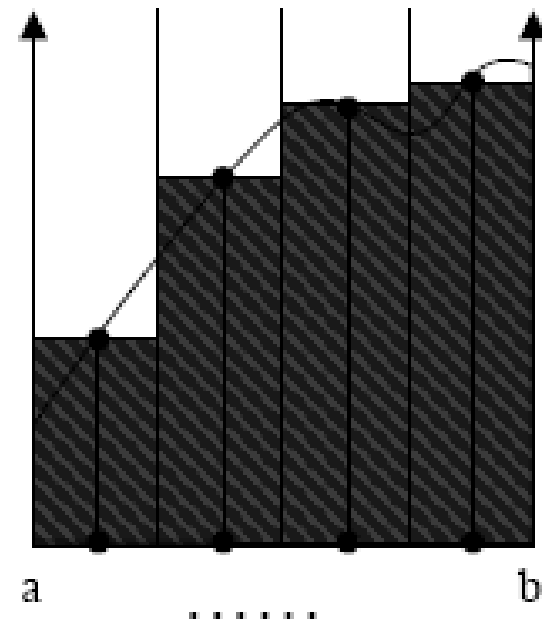
$$I = \int_a^b f(x) dx$$



Deterministic Integration

- Quadrature rules:

$$I = \int_a^b f(x) dx$$
$$\approx \sum_{i=1}^N w_i f(x_i)$$

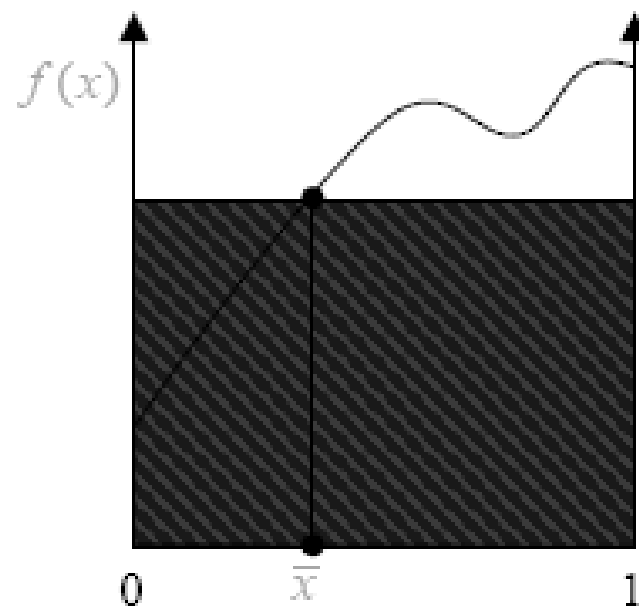


Monte Carlo Integration

Primary estimator:

$$I = \int_a^b f(x) dx$$

$$I_{prim} = f(\bar{x})$$

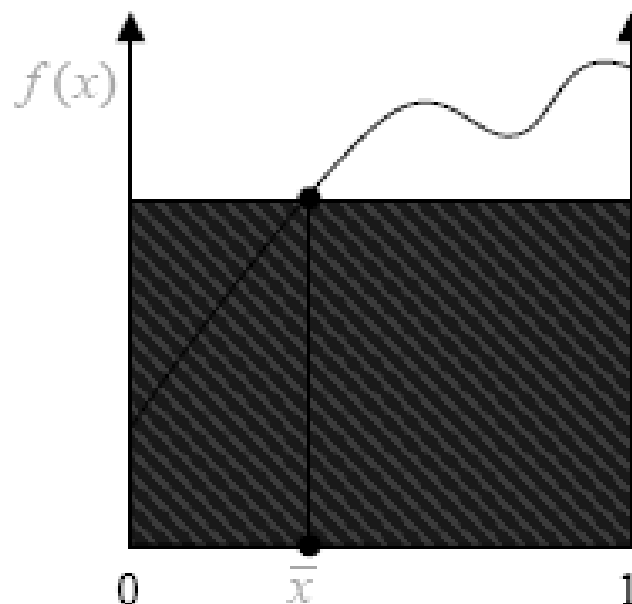


Monte Carlo Integration

Primary estimator:

$$I = \int_a^b f(x) dx$$

$$I_{prim} = f(\bar{x})$$



$$E(I_{prim}) = \int_0^1 f(x) p(x) dx = \int_0^1 f(x) 1 dx = I$$

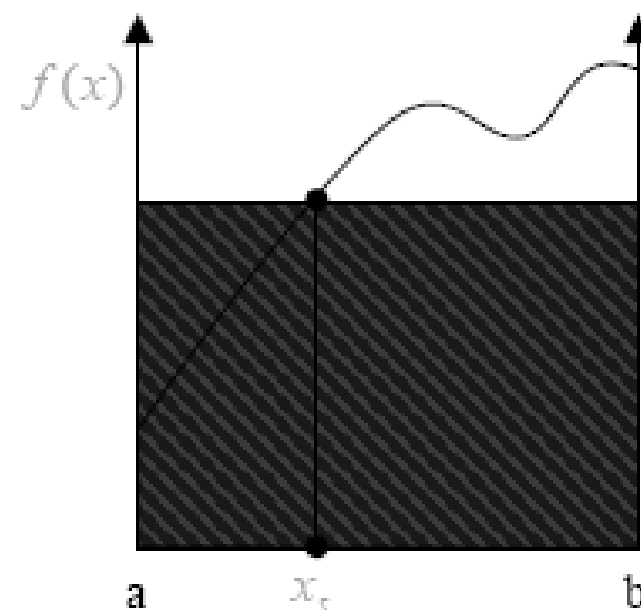
Unbiased estimator!

Monte Carlo Integration

Primary estimator:

$$I = \int_a^b f(x) dx$$

$$I_{prim} = f(x_s)(b - a)$$



$$E(I_{prim}) = \int_a^b f(x)(b - a)p(x) dx = \int_a^b f(x)(b - a) \frac{1}{(b - a)} dx = I$$

Unbiased estimator!

Monte Carlo Integration: Error

Variance of the estimator → a measure of the stochastic error

$$\sigma_{prim}^2 = \int_a^b \left[\frac{f(x)}{p(x)} - I \right]^2 p(x) dx$$

- 
- Consider $p(x)$ for estimate
 - Importance sampling can be used, but skipped in this course

More samples

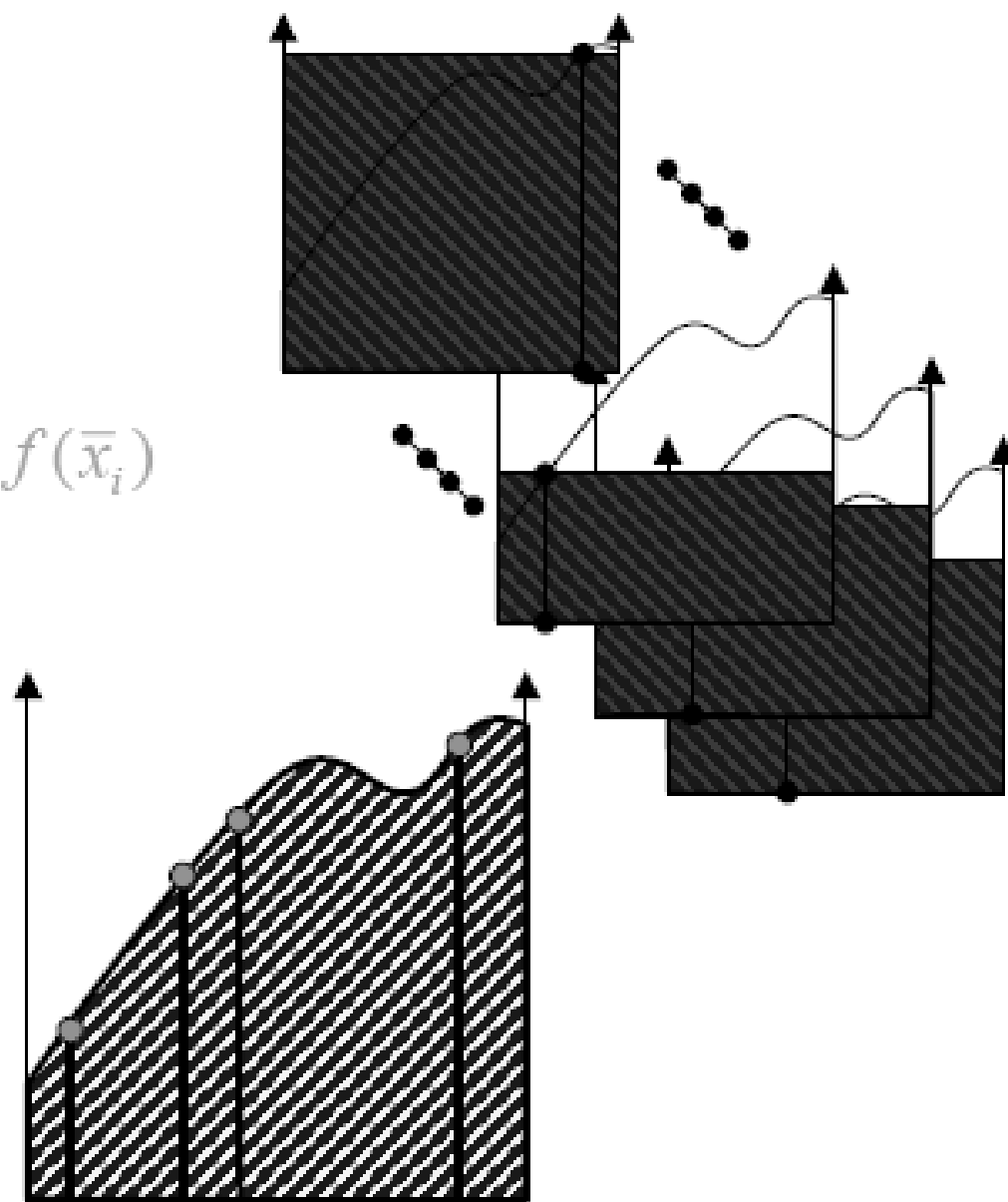
Secondary estimator

Generate N random samples \mathbf{x}_i

Estimator: $\langle I \rangle = I_{\text{sec}} = \frac{1}{N} \sum_{i=1}^N f(\bar{\mathbf{x}}_i)$

Variance

$$\sigma_{\text{sec}}^2 = \sigma_{\text{prim}}^2 / N$$

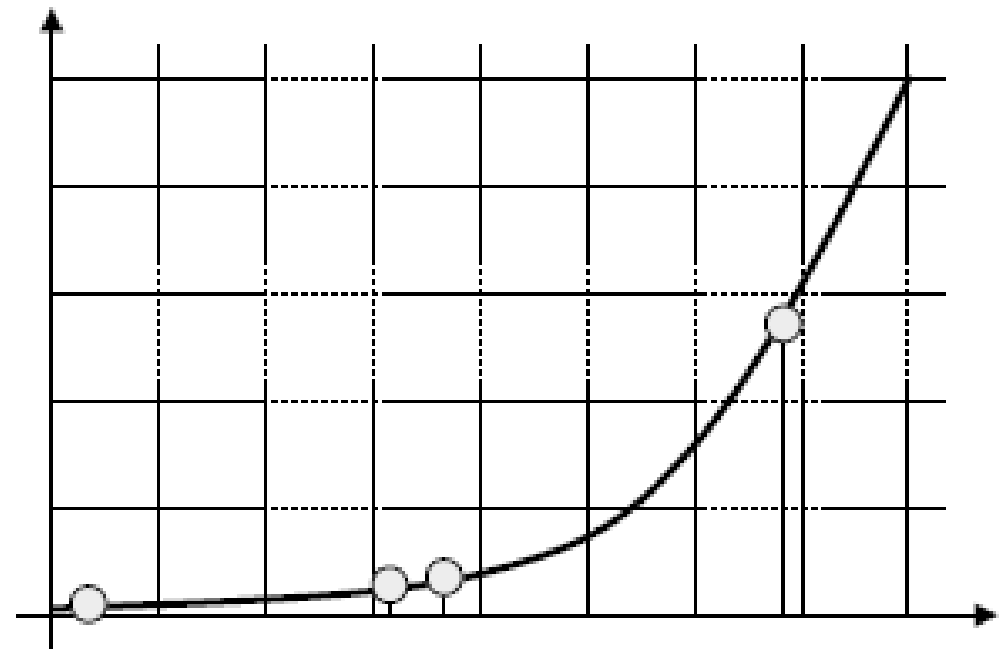


MC Integration - Example

– Integral $I = \int_0^1 5x^4 dx = 1$

– Uniform sampling

– Samples :



$$x_1 = .86 \quad \langle I \rangle = 2.74$$

$$x_2 = .41 \quad \langle I \rangle = 1.44$$

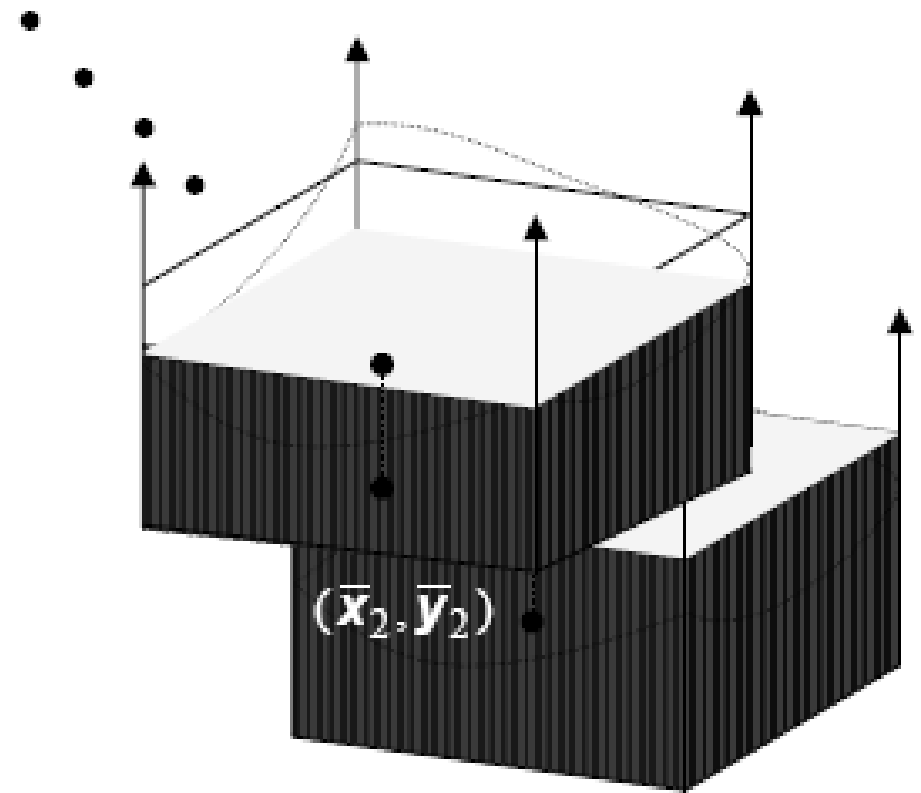
$$x_3 = .02 \quad \langle I \rangle = 0.96$$

$$x_4 = .38 \quad \langle I \rangle = 0.75$$

MC Integration: 2D

- Secondary estimator:

$$I_{\text{sec}} = \frac{1}{N} \sum_{i=1}^N \frac{f(\bar{x}_i, \bar{y}_i)}{p(\bar{x}_i, \bar{y}_i)}$$

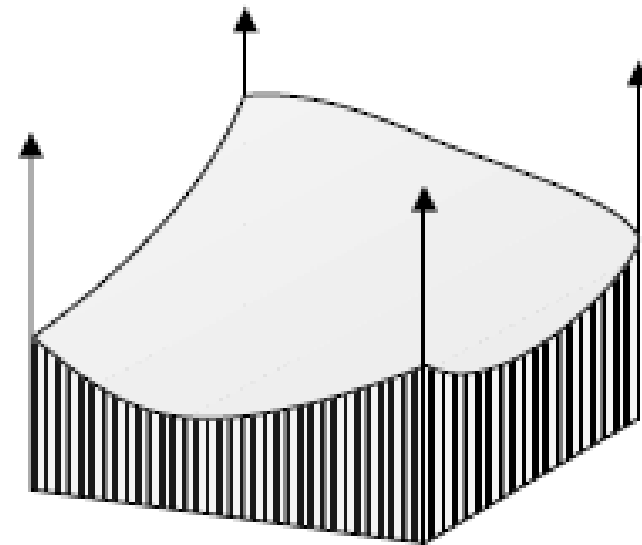


Monte Carlo Integration - 2D

- MC Integration works well for higher dimensions
- Unlike quadrature

$$I = \int_a^b \int_c^d f(x, y) dx dy$$

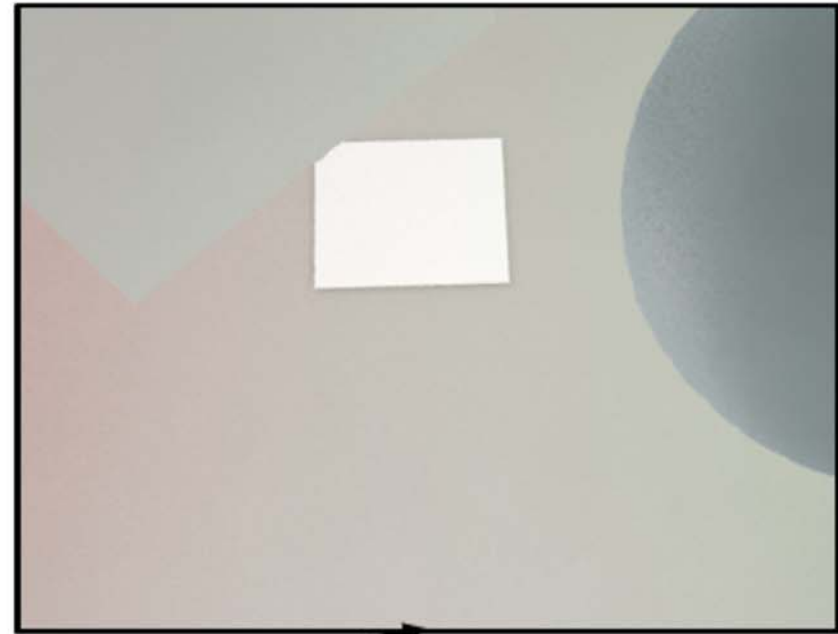
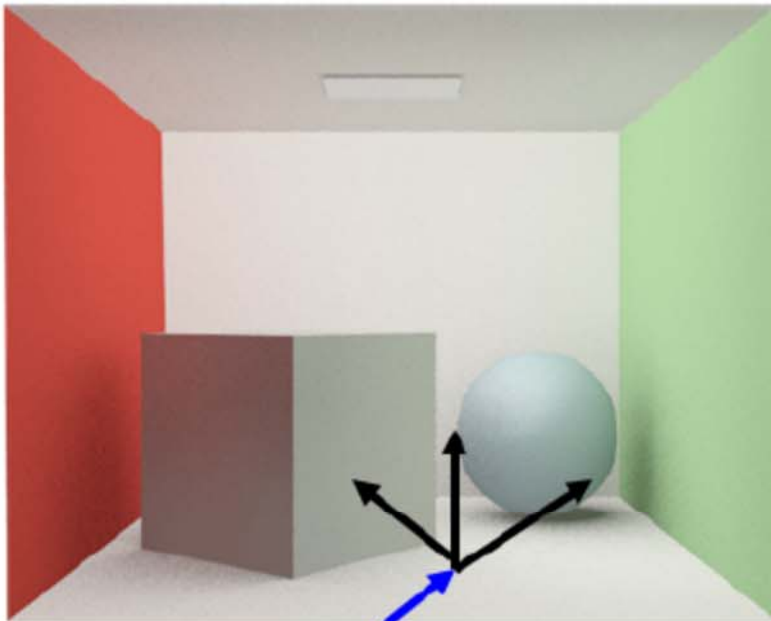
$$\langle I \rangle = \frac{1}{N} \sum_{i=1}^N \frac{f(x_i, y_i)}{p(x_i, y_i)}$$



Advantages of MC

- **Convergence rate (standard deviation) of $O(\frac{1}{\sqrt{N}})$**
- **Simple**
 - **Sampling**
 - **Point evaluation**
- **General**
 - **Works for high dimensions**
 - **Deals with discontinuities, crazy functions, etc.**

Review: Rendering Equation

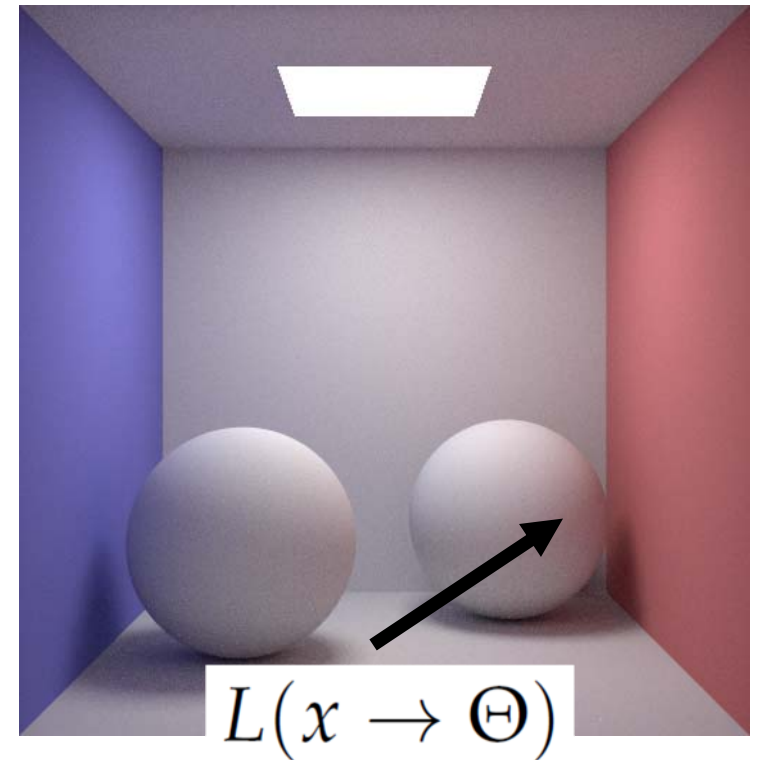


Incoming radiance on the hemisphere

$$L_r(x \rightarrow \Theta) = \int_{\Psi} L(x \leftarrow \Psi) f_r(x, \Psi \rightarrow \Theta) \cos \theta_x dw_{\Psi}$$

Evaluation

- **To compute** $L(x \rightarrow \Theta)$:
 - **Check** $L_e(x \rightarrow \Theta)$
 - **Evaluate** $L_r(x \rightarrow \Theta)$



$$L_r(x \rightarrow \Theta) = \int_{\Psi} L(x \leftarrow \Psi) f_r(x, \Psi \rightarrow \Theta) \cos \theta_x dw_{\Psi}$$

Evaluation

- Use Monte Carlo
- Generate random directions on hemisphere Ψ using pdf $p(\Psi)$

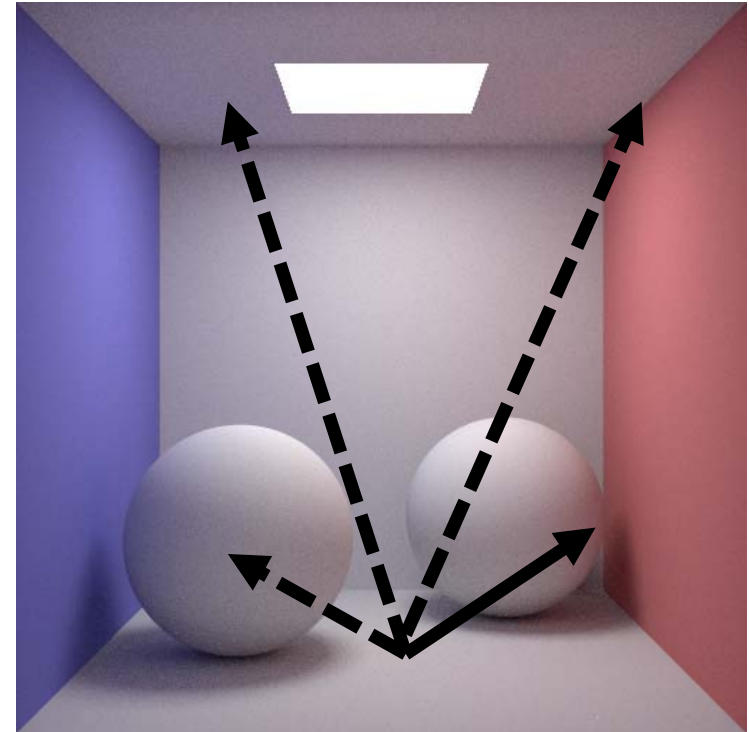
$$L_r(x \rightarrow \Theta) = \int_{\Psi} L(x \leftarrow \Psi) f_r(x, \Psi \rightarrow \Theta) \cos \theta_x d\omega_{\Psi}$$

$$\hat{L}_r(x \rightarrow \Theta) = \frac{1}{N} \sum_{i=1}^N \frac{L(x \leftarrow \Psi_i) f_r(x, \Psi_i \rightarrow \Theta) \cos \theta_x}{p(\Psi_i)}$$

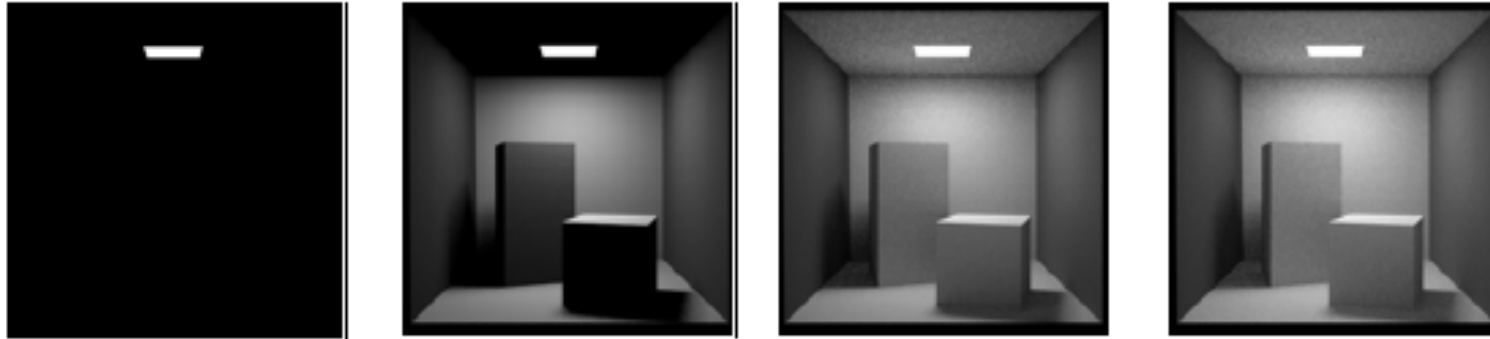
- How about $L(x \leftarrow \Psi_i)$?

Evaluation

- How about $L(x \leftarrow \Psi_i)$?
- Perform ray casting backward
- Compute radiance from those visible points to x
 - Assume reciprocity
- Recursively perform the process
 - Each additional bounce supports one more indirect illumination



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, i.e., cause a systematic error**

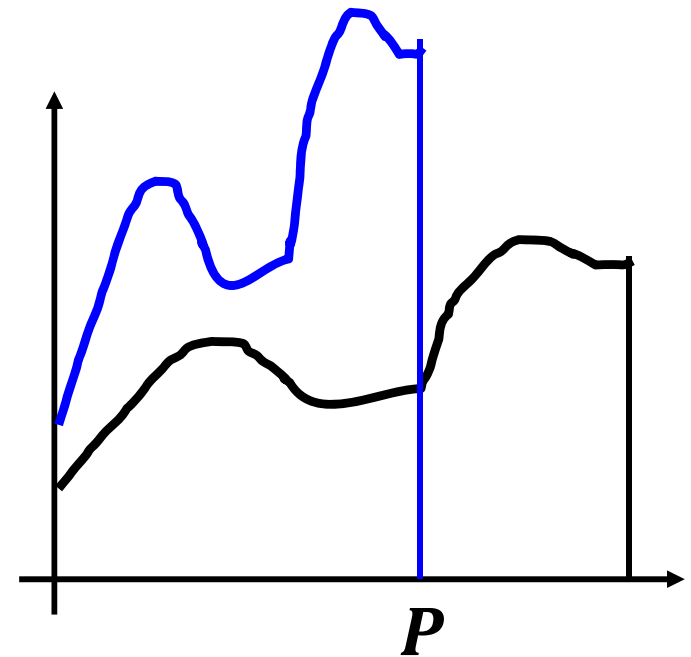
Russian Roulette

- **Integral: Substitute $y = Px$**

$$I = \int_0^1 f(x) dx = \int_0^P \frac{f(y/P)}{P} dy.$$

- **Estimator**

$$\hat{I}_{\text{roulette}} = \begin{cases} \frac{f(x_i)}{P} & \text{if } x_i \leq P, \\ 0 & \text{if } x_i > P. \end{cases}$$



Russian Roulette

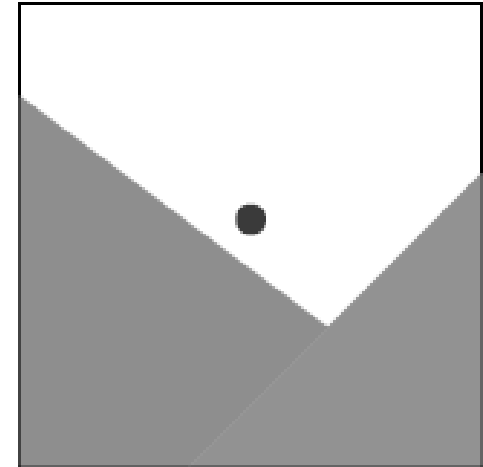
- **Pick absorption probability, $\alpha = 1-P$**
 - **Recursion is terminated**
- **$1-\alpha$, i.e., P , is commonly to be equal to the reflectance of the material of the surface**
 - **Darker surface absorbs more paths**

Algorithm so far

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

Pixel Anti-Aliasing

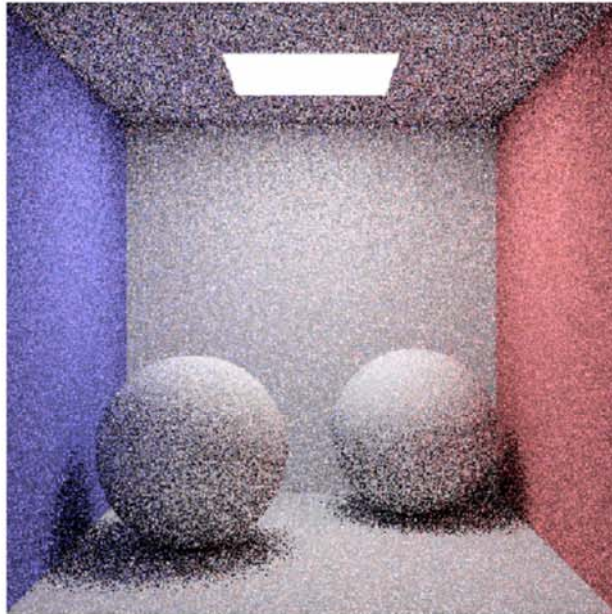
- **Compute radiance only at the center of pixel**
 - Produce jaggies
- **We want to evaluate using MC**
- **Simple box filter**
 - The averaging method



Stochastic Ray Tracing

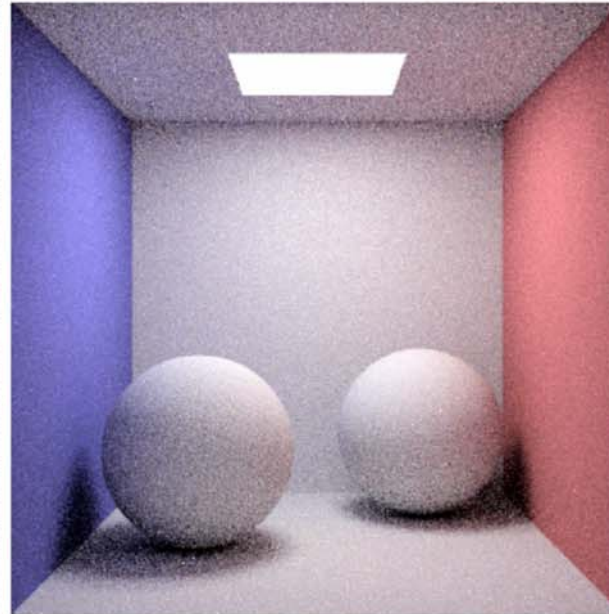
- **Parameters**
 - **Num. of starting ray per pixel**
 - **Num. of random rays for each surface point (branching factor)**
- **Path tracing**
 - **Branching factor = 1**

Path Tracing

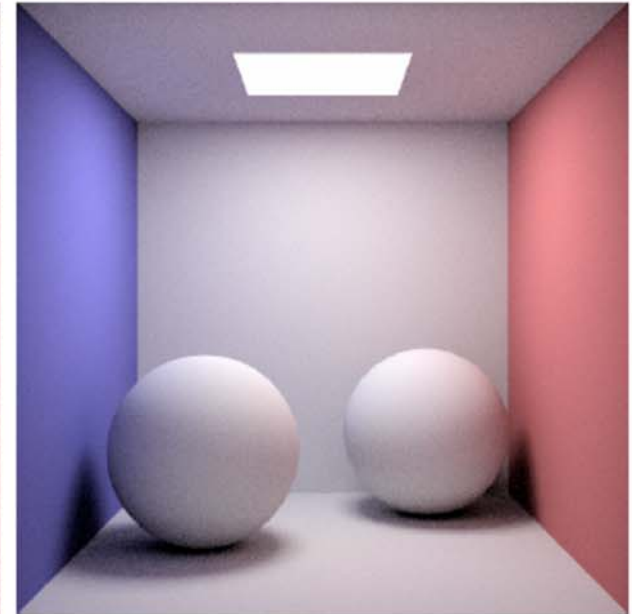


1 spp

(samples per pixel)



4 spp



16 spp

- **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

Class Objectives were:

- **Understand a basic structure of Monte Carlo ray tracing**
 - **Monte Carlo integration**
 - **Russian roulette for its termination**
 - **Path tracing**
 - **Rigorous analysis is important for this physically based approach, but skipped in this class**

Summary

- **Rasterization based rendering**
 - **Rendering pipeline and various transformations**
 - **Culling and clipping**
 - **Illumination and rasterization**
 - **Texture mapping**
- **Physically based rendering**
 - **Basic ray tracing structures**
 - **Radiometric quantities (e.g., radiance)**
 - **Basic material function, BRDF**
 - **Rendering equation**

Related Courses

- **CS580: Advanced Computer Graphics**
 - Focus on rendering techniques that generate photo-realistic images
- **CS482: Interactive Computer Graphics**
 - Advanced techniques on rendering
 - Recent deep learning methods
 - I'll teach it at Fall of this year

Coming Lectures

- **Denoising**
- **Nerf**
- **Diffusion**