

70001 Tutorial 4

1. Given a function evaluation $f(\mathbf{x}) = 0.5$ at position \mathbf{x} and another neighboring function evaluation $f(\mathbf{x}') = 0.7$ at position \mathbf{x}' , what is the probability of accepting a mutation from \mathbf{x} to \mathbf{x}' according the Metropolis-Hastings algorithm in the following two cases:
 - (a) Assume that the mutation is proposed with uniform random perturbation.
 - (b) Assume that the mutation is proposed with a transition probability T such that $T(\mathbf{x} \rightarrow \mathbf{x}') = 0.3$ and $T(\mathbf{x}' \rightarrow \mathbf{x}) = 0.1$.

2. If the path termination probability $q = 0.75$, then what is the probability of the path tracing to include the following number of bounces with Russian roulette (assume you apply it the first bounce onwards):
 - (a) 2 bounces
 - (b) 3 bounces
 - (c) 4 bounces

3. Assume that 50 photons are deposited on a surface within a radius $r = 0.5$ m. Each photon is carrying a flux $\Delta\Phi = 2$ Watt. Compute the reflected radiance estimate at the surface assuming a diffuse BRDF of albedo $\rho_d = 0.5$.