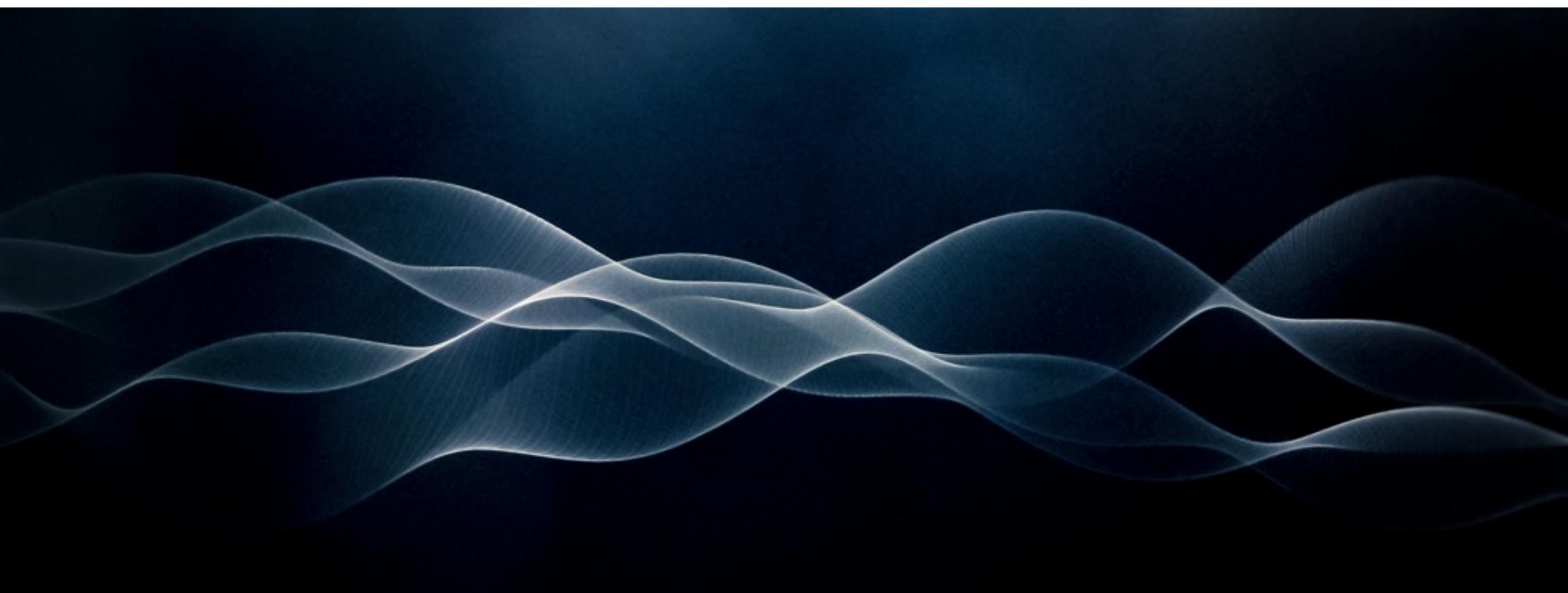


CS 87/187, Spring 2016

# RENDERING ALGORITHMS

Swimming in Harmonic Waves



[danielpalacios.info](http://danielpalacios.info)

Dr. Gurprit Singh  
[gurprit.singh@dartmouth.edu](mailto:gurprit.singh@dartmouth.edu)

# À la Carte

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*Starters*

*Main Course*

*Desserts*

# À la Carte

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- Fourier Transform, Fourier Series
- Frequency Spectrum

*Main Course*

*Desserts*

# À la Carte

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- Fourier Transform, Fourier Series
- Frequency Spectrum
- Monte Carlo integration
- Harmonic Analysis of Point Samples

*Desserts*

# À la Carte

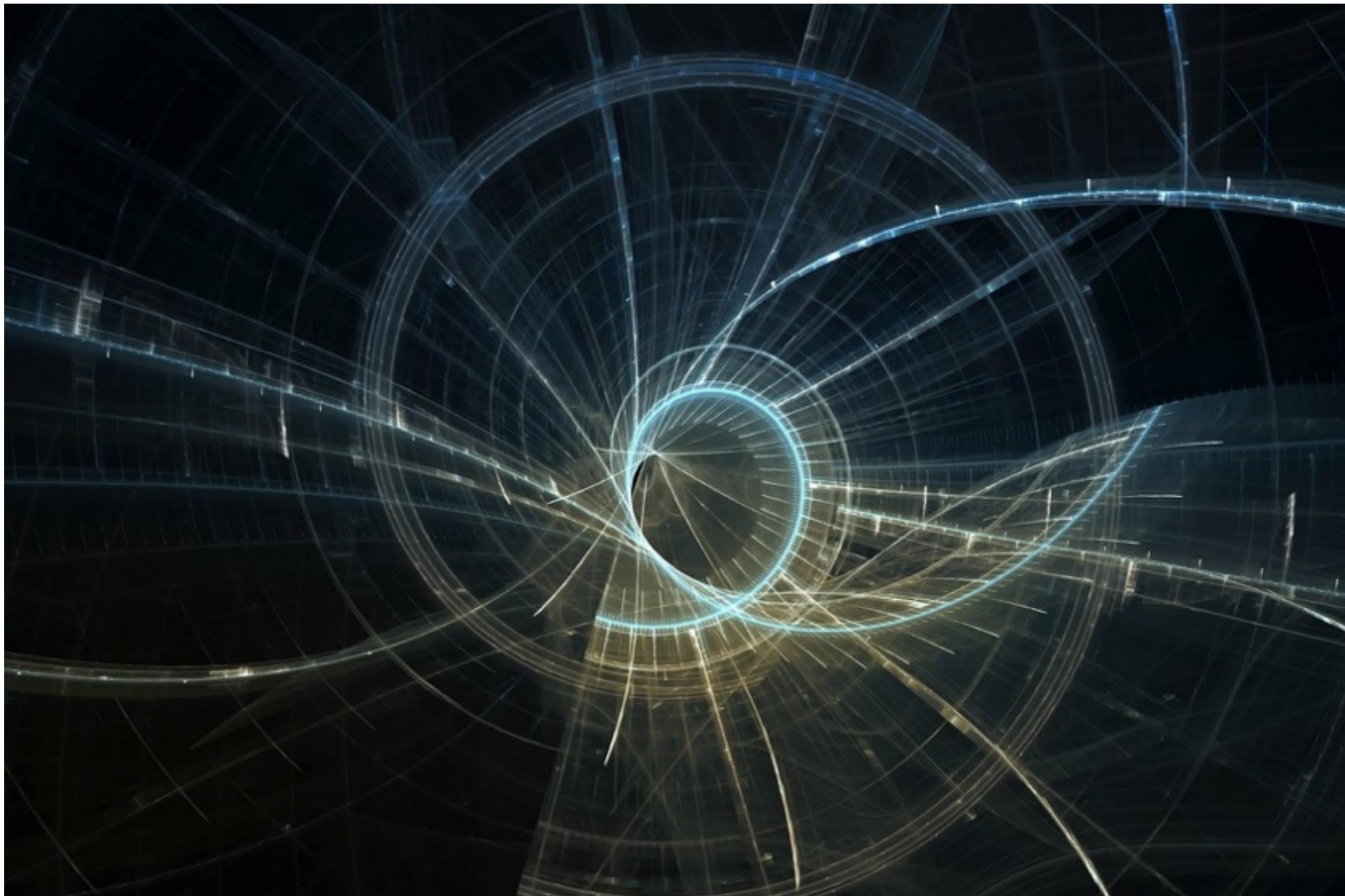
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- Fourier Transform, Fourier Series
- Frequency Spectrum
- Monte Carlo integration
- Harmonic Analysis of Point Samples
- Variance Convergence Analysis



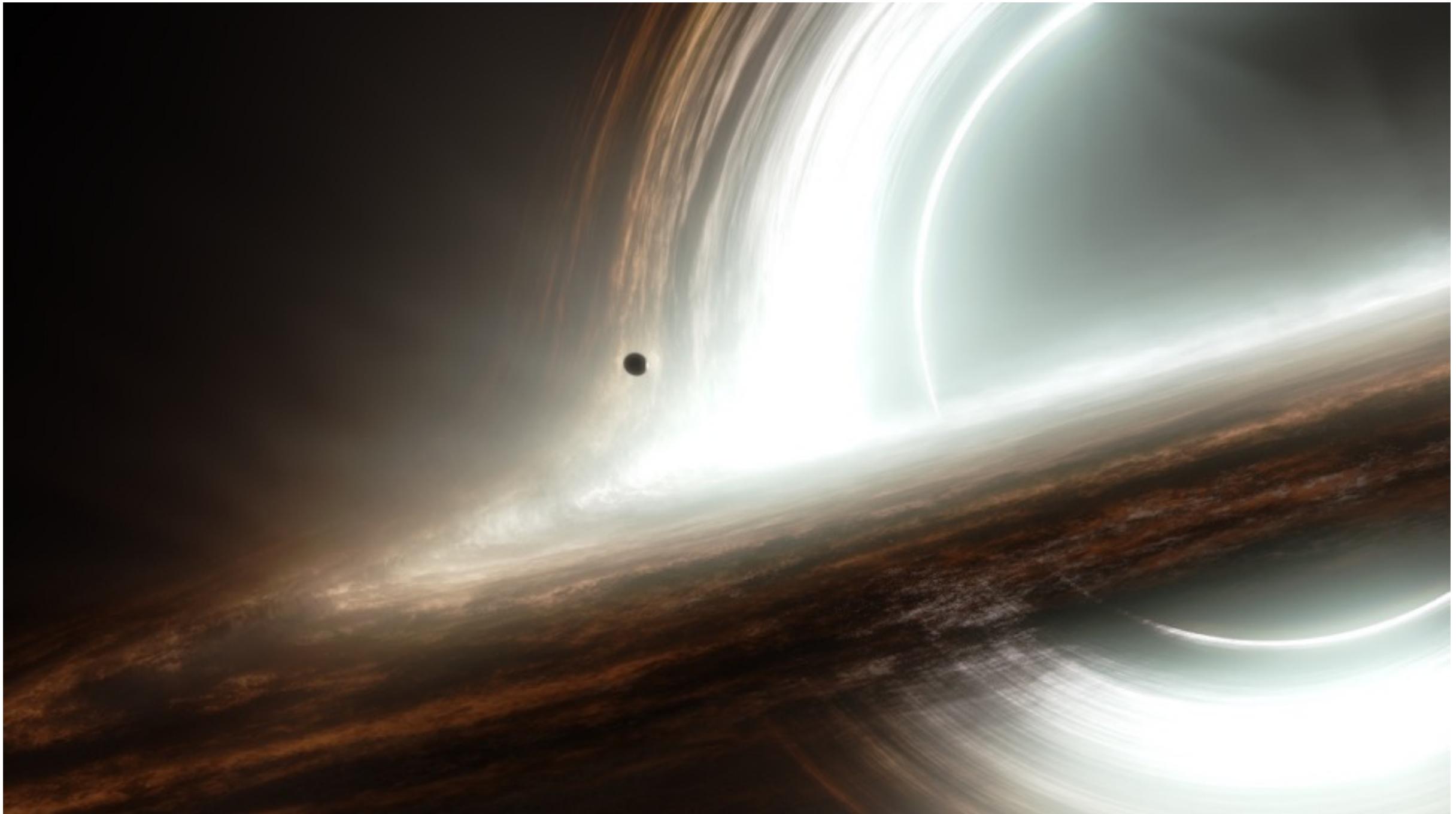
# World Through the “Fourier” Looking Glass

# Applicability: Quantum Mechanics



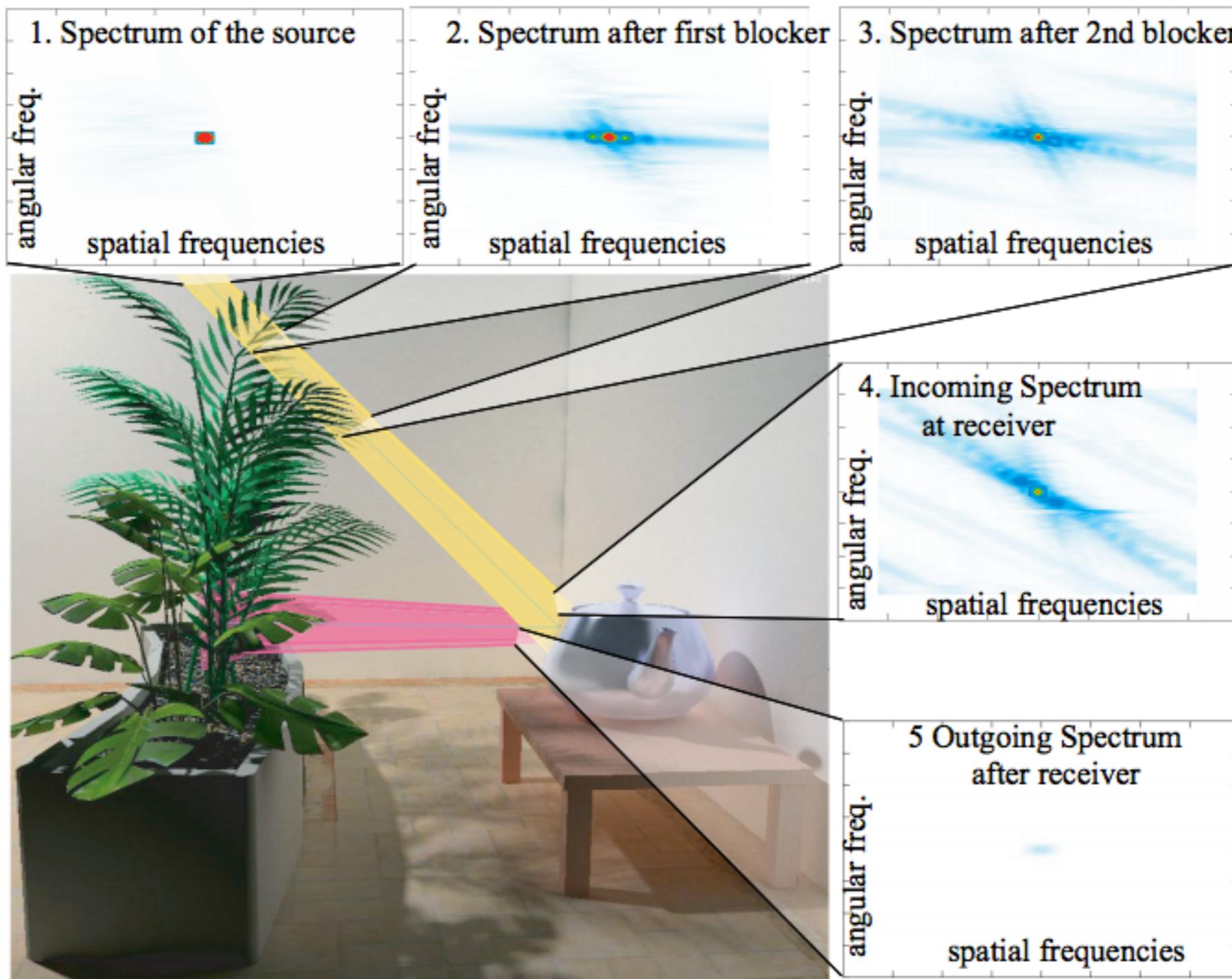
Courtesy, Documentary: Quantum Mechanics

# Applicability: Black Holes



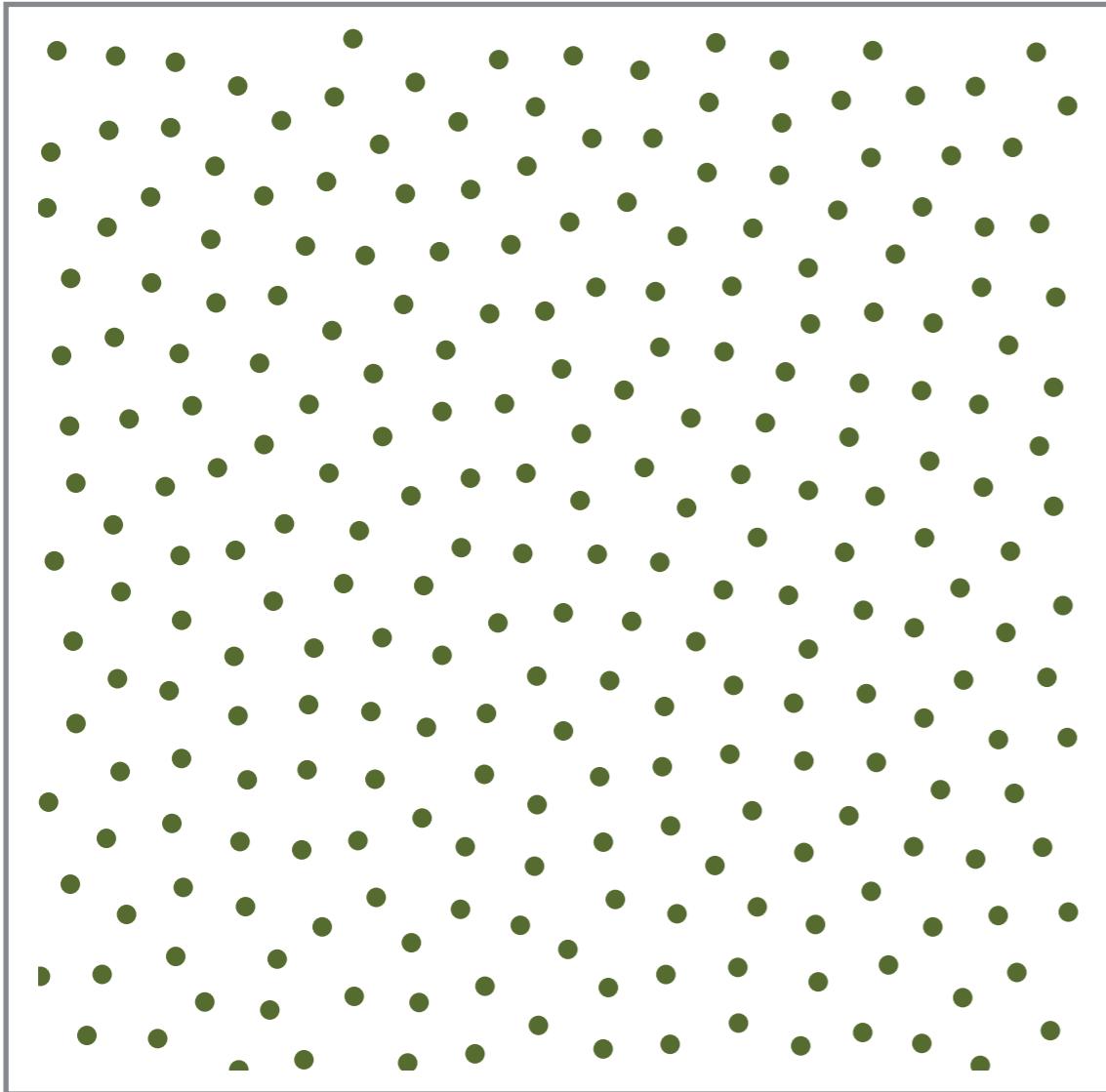
Warner Bros. Interstellar 2014

# Applicability: Light Transport

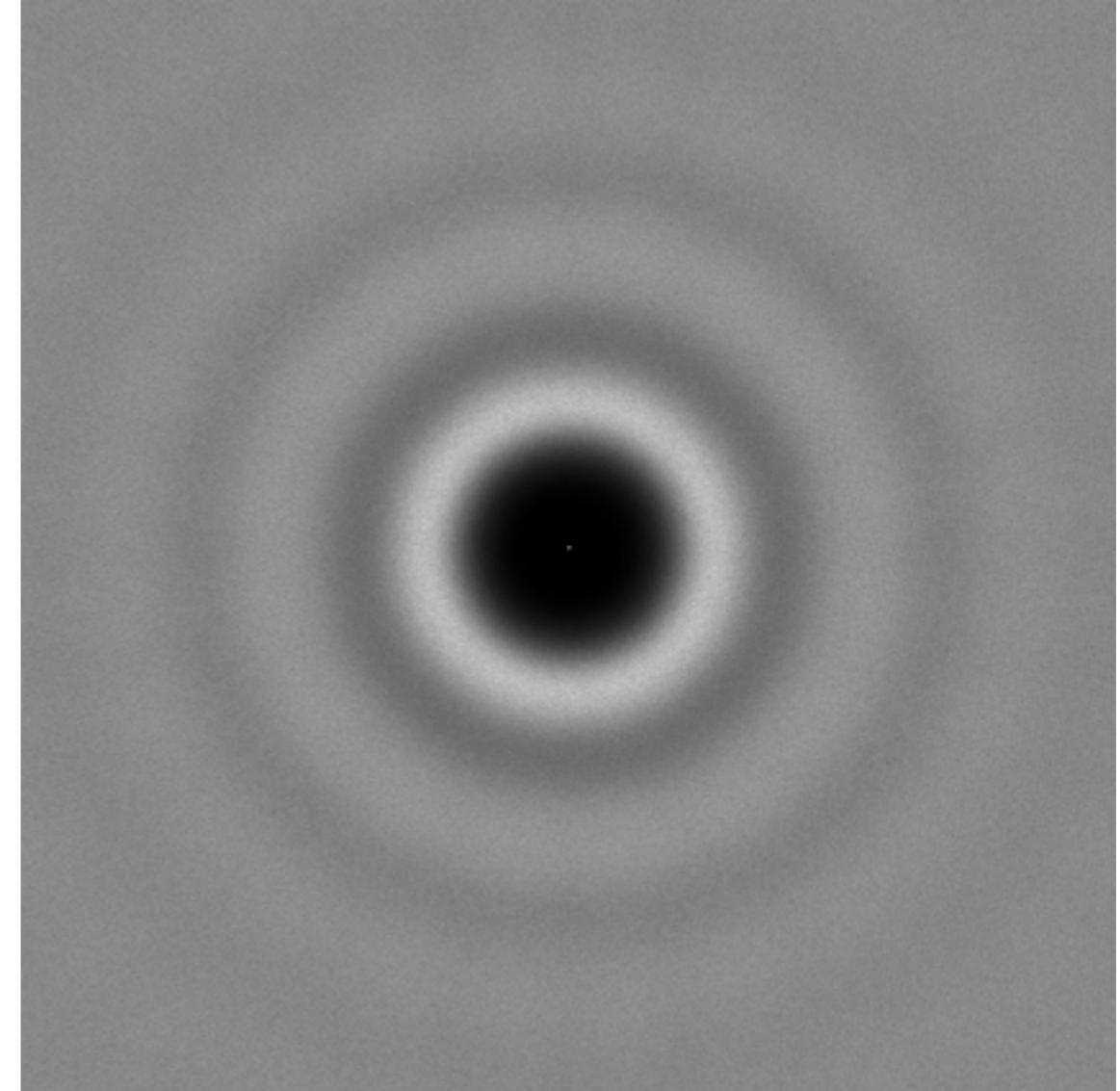


Durand et al. [2005]

# Applicability: Point Samples



Point Samples



Frequency Spectrum

# Introduction

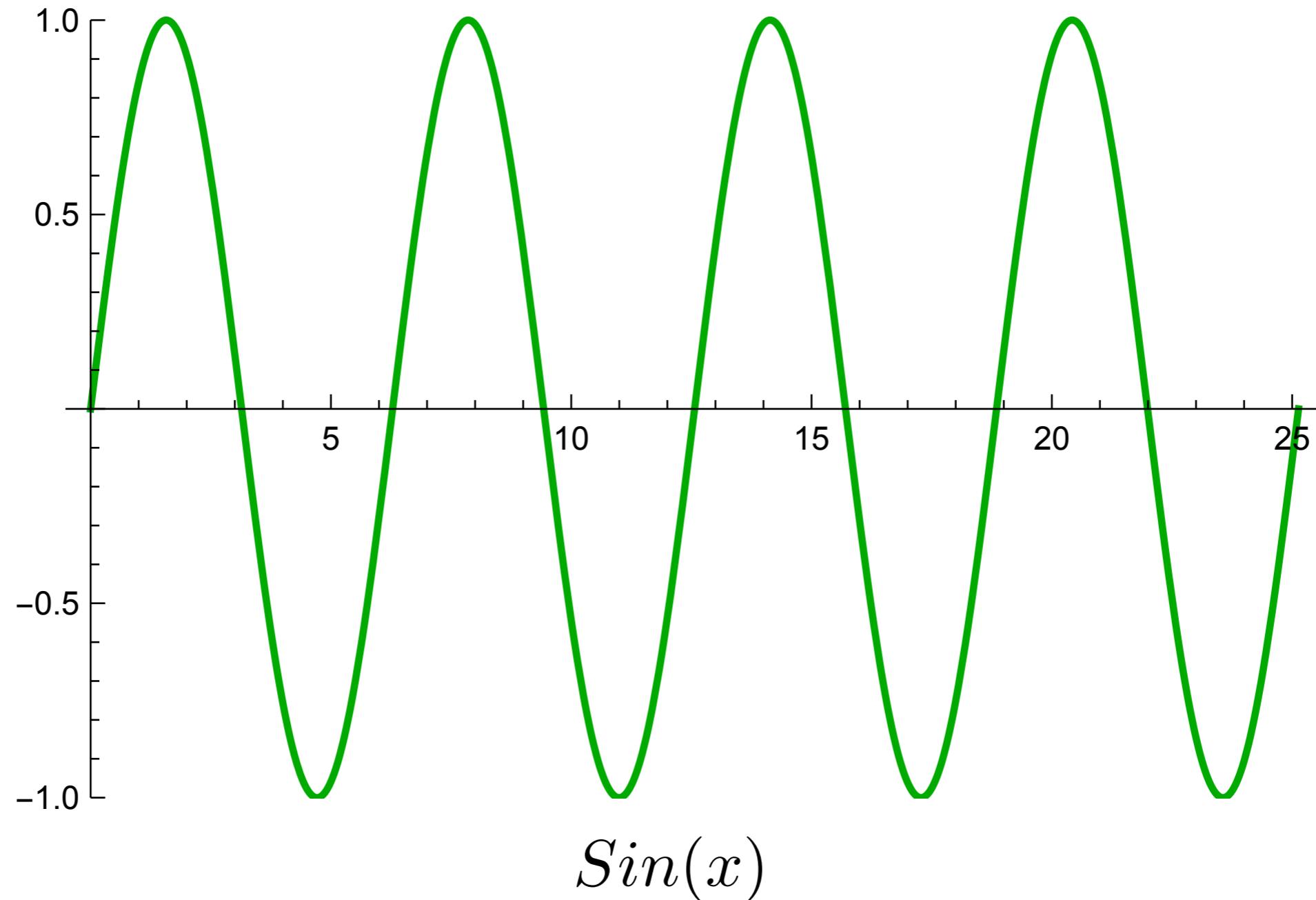
# Jean Baptiste Joseph Fourier (1768-1830)



Fourier claimed that:  
*“Any function  
of a variable, whether continuous  
or discontinuous, can be  
expanded in a series of sines  
of multiples of the variable.”*

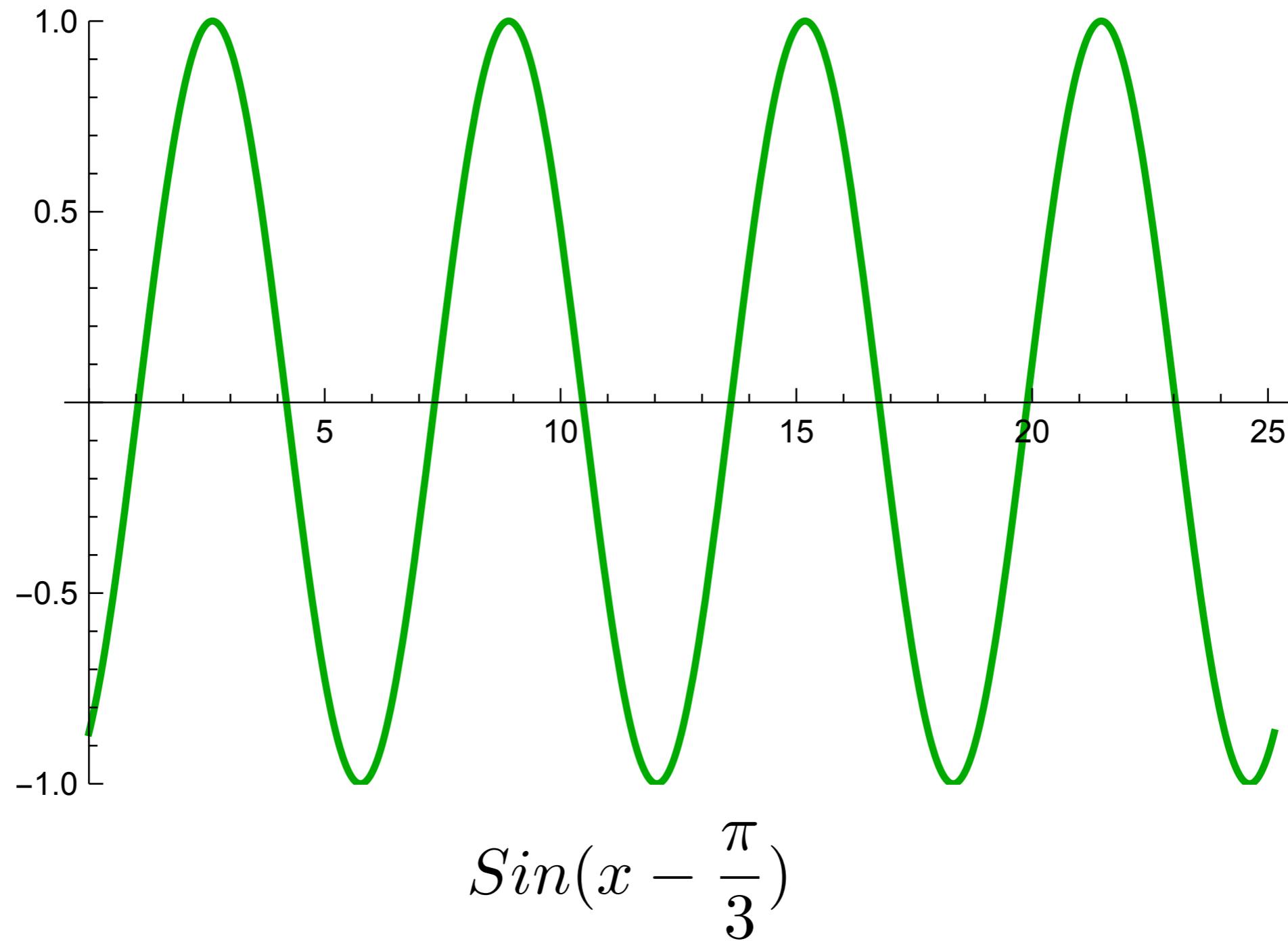
1822-Théorie analytique de la chaleur

# Sine Waves



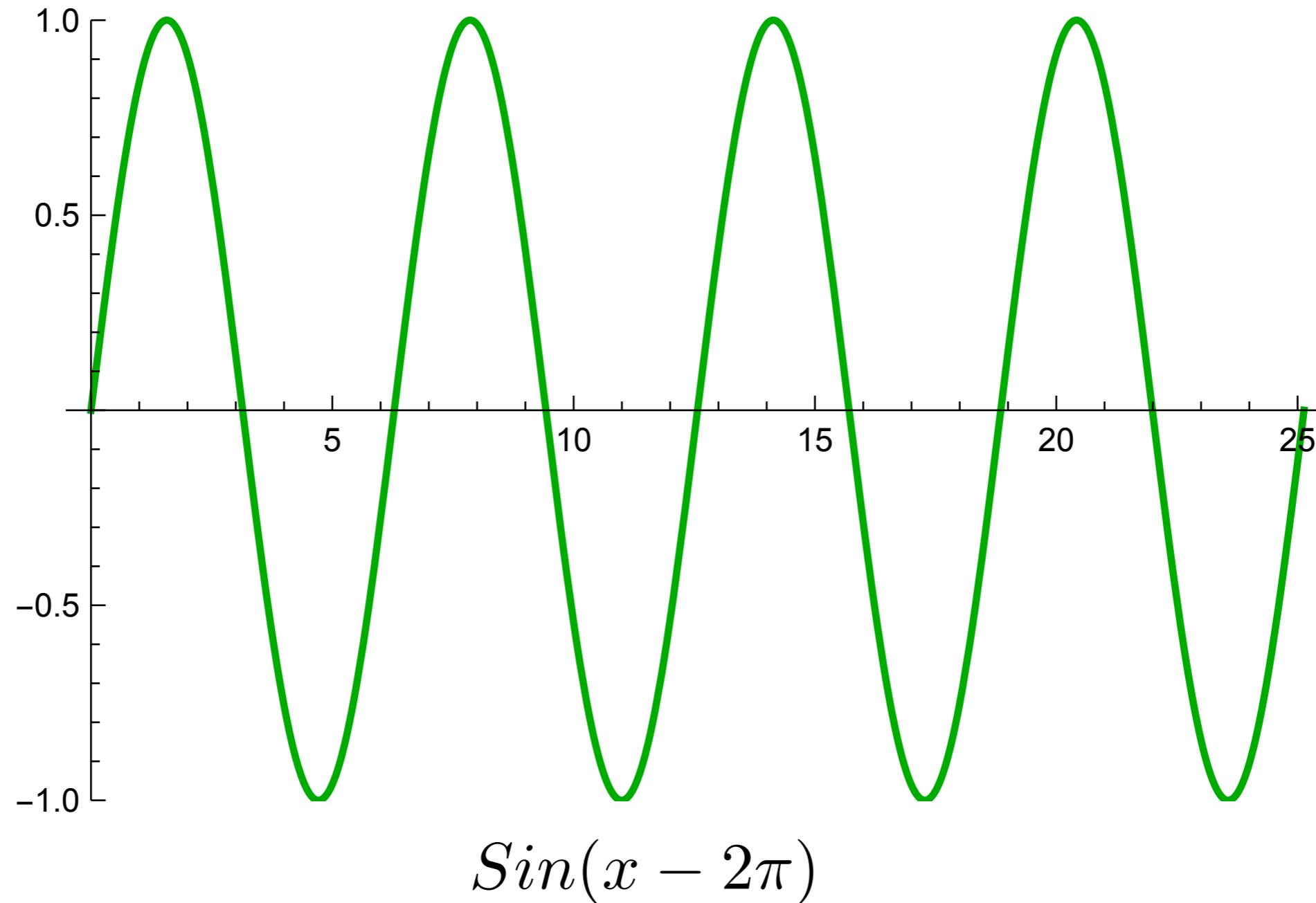
# Sine Waves

- Phase Shift



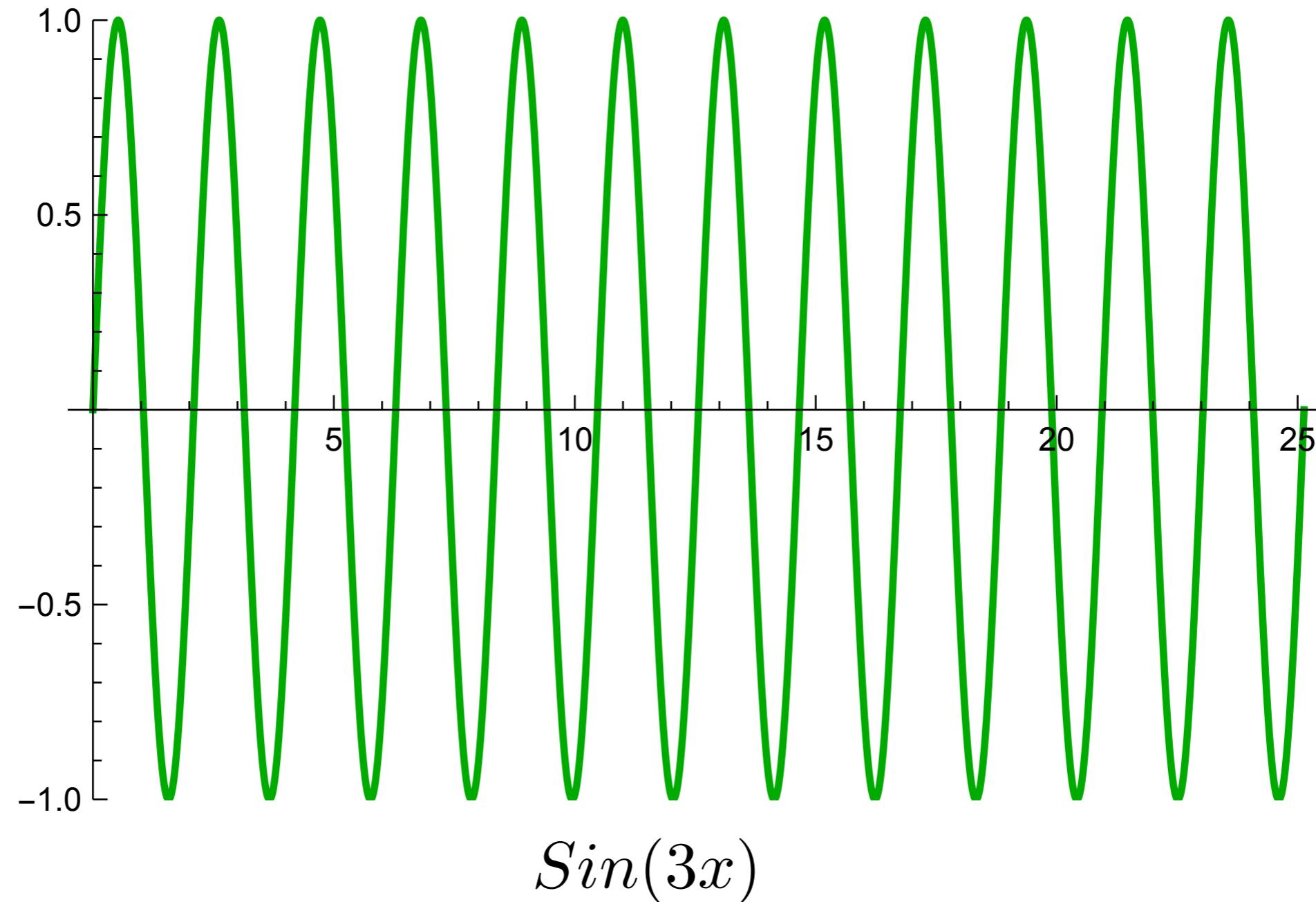
# Sine Waves

- Phase Shift



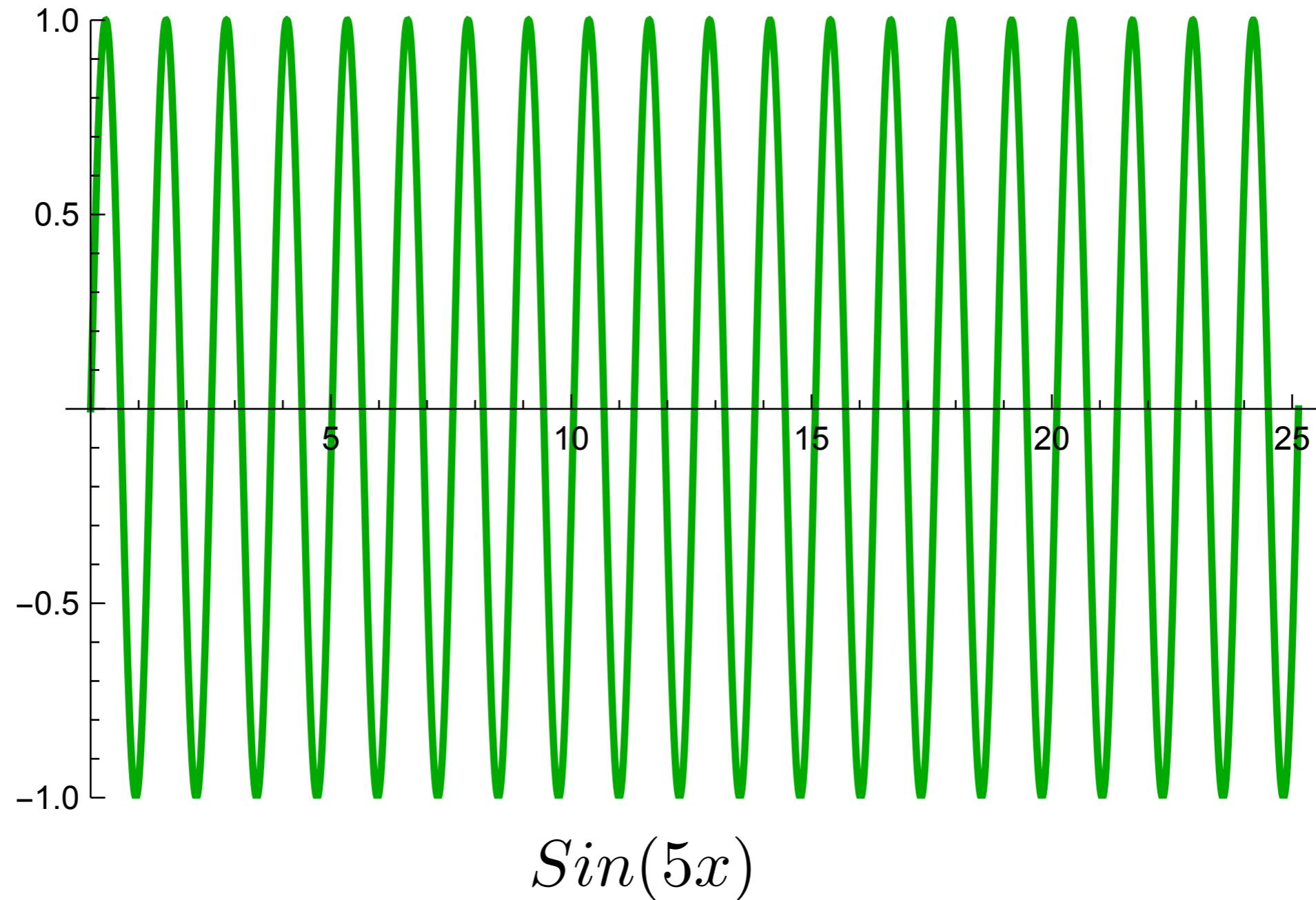
# Sine Waves

- Frequency: 3x



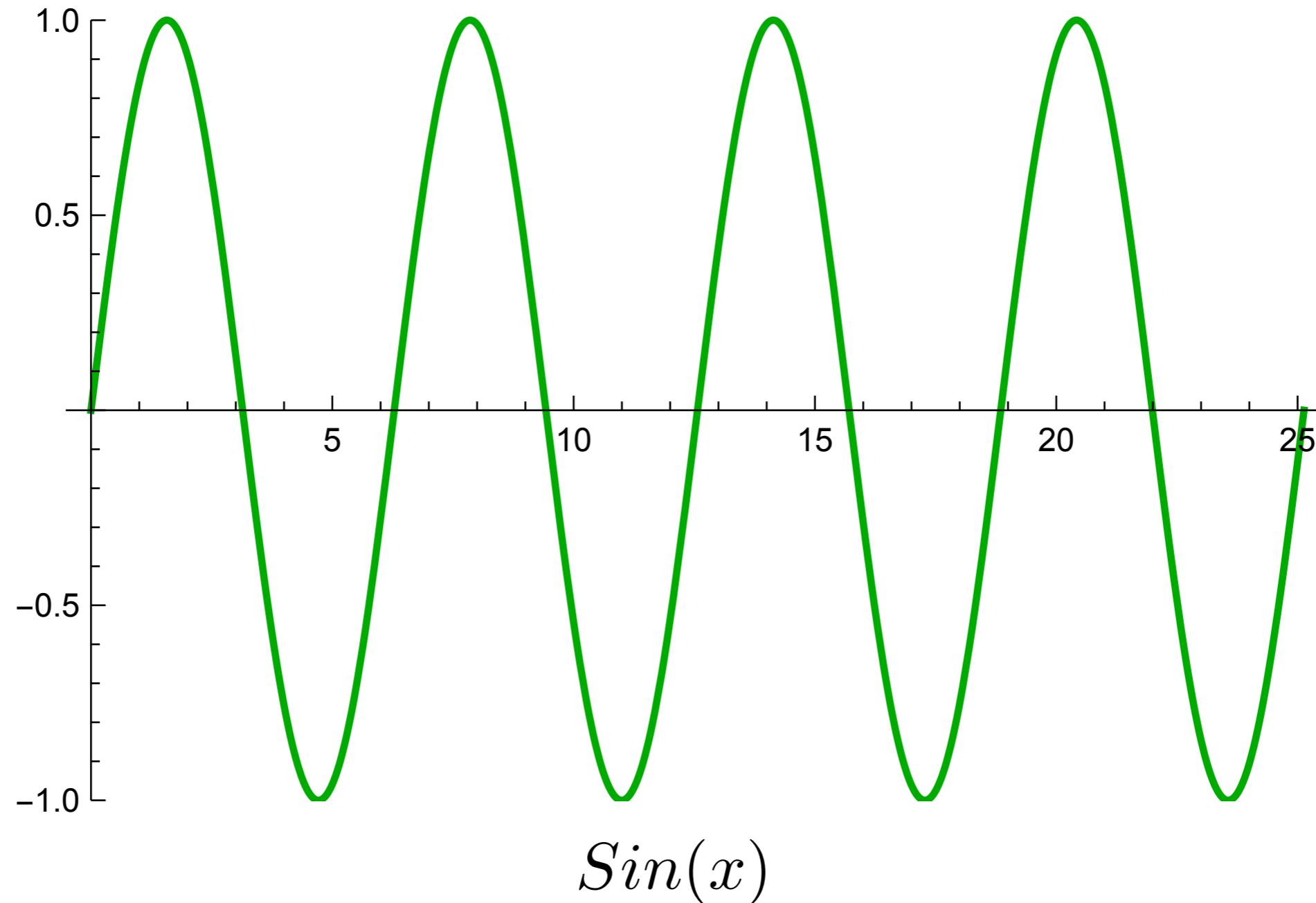
# Sine Waves

- Frequency: 5x



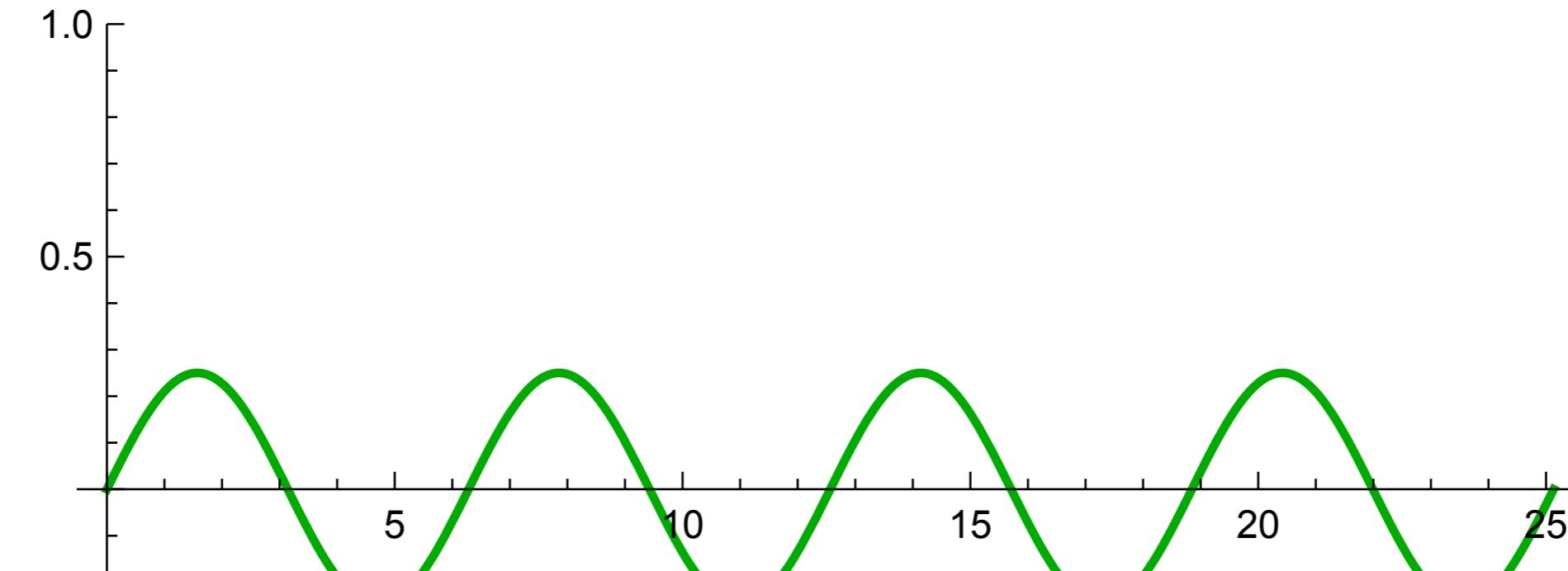
# Sine Waves

- Frequency: 1x



# Sine Waves

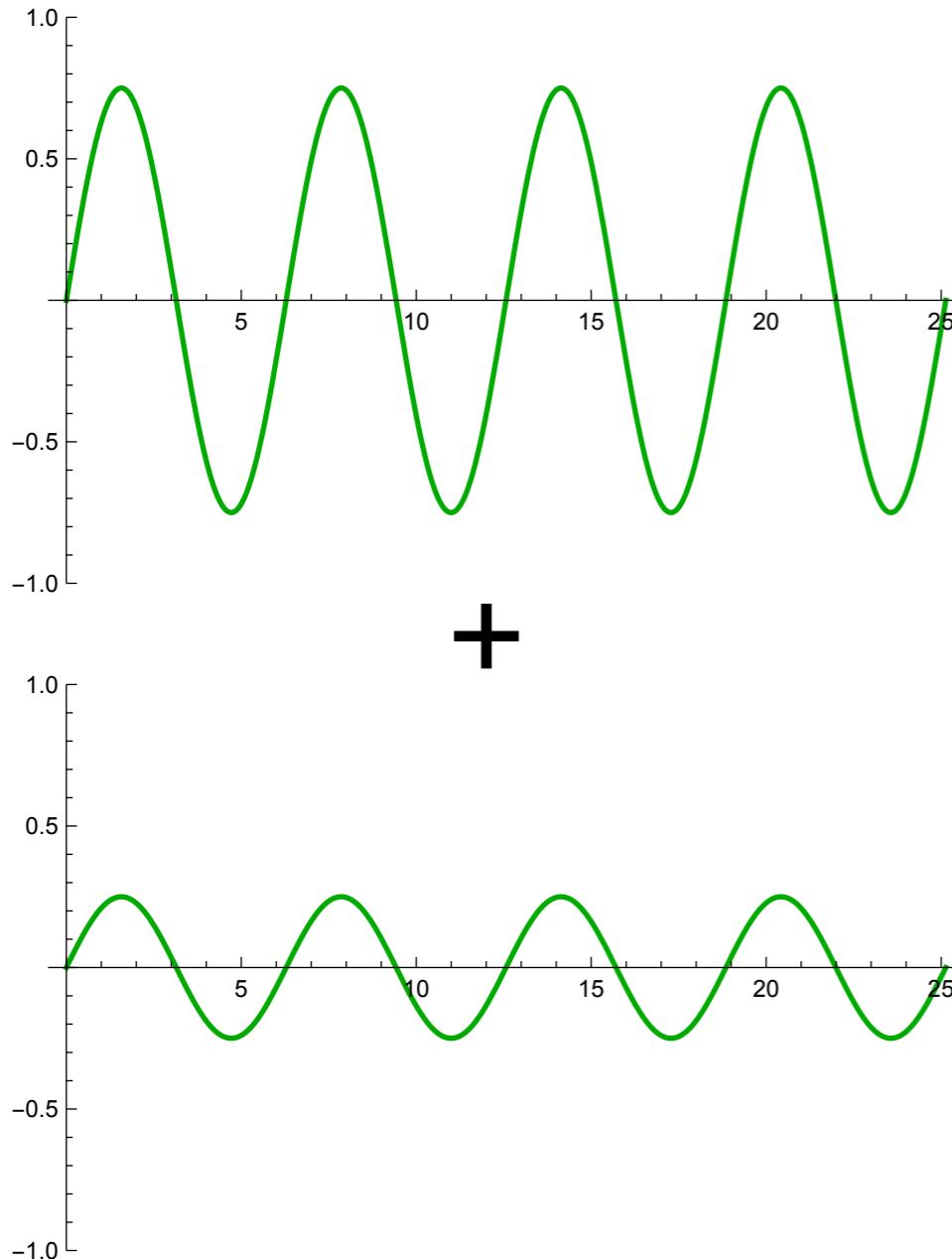
- Amplitude



$$\frac{1}{4} \sin(x)$$

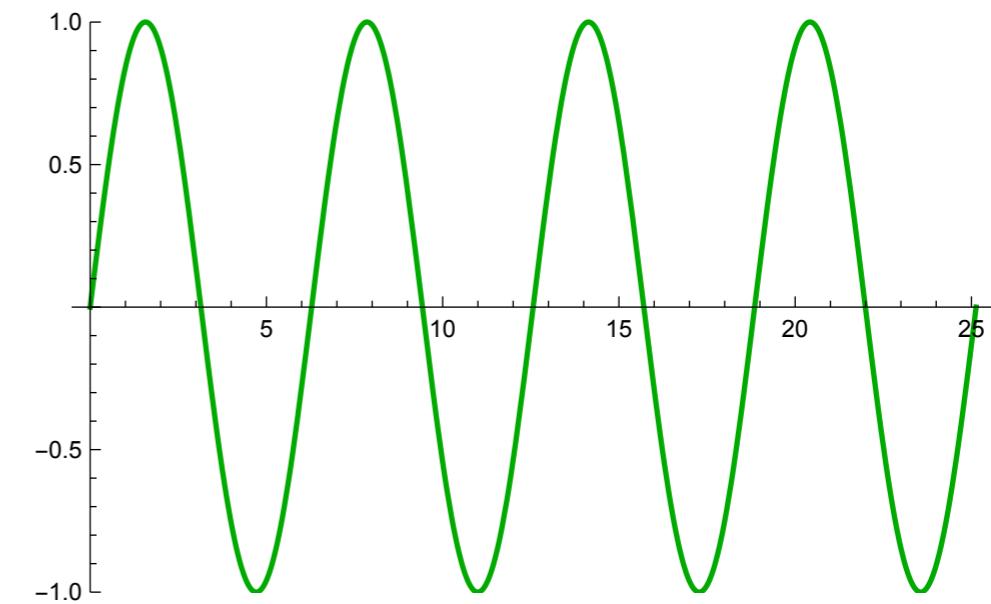
# Addition of Sinusoids

- Addition of two sinusoids is another sine wave



+

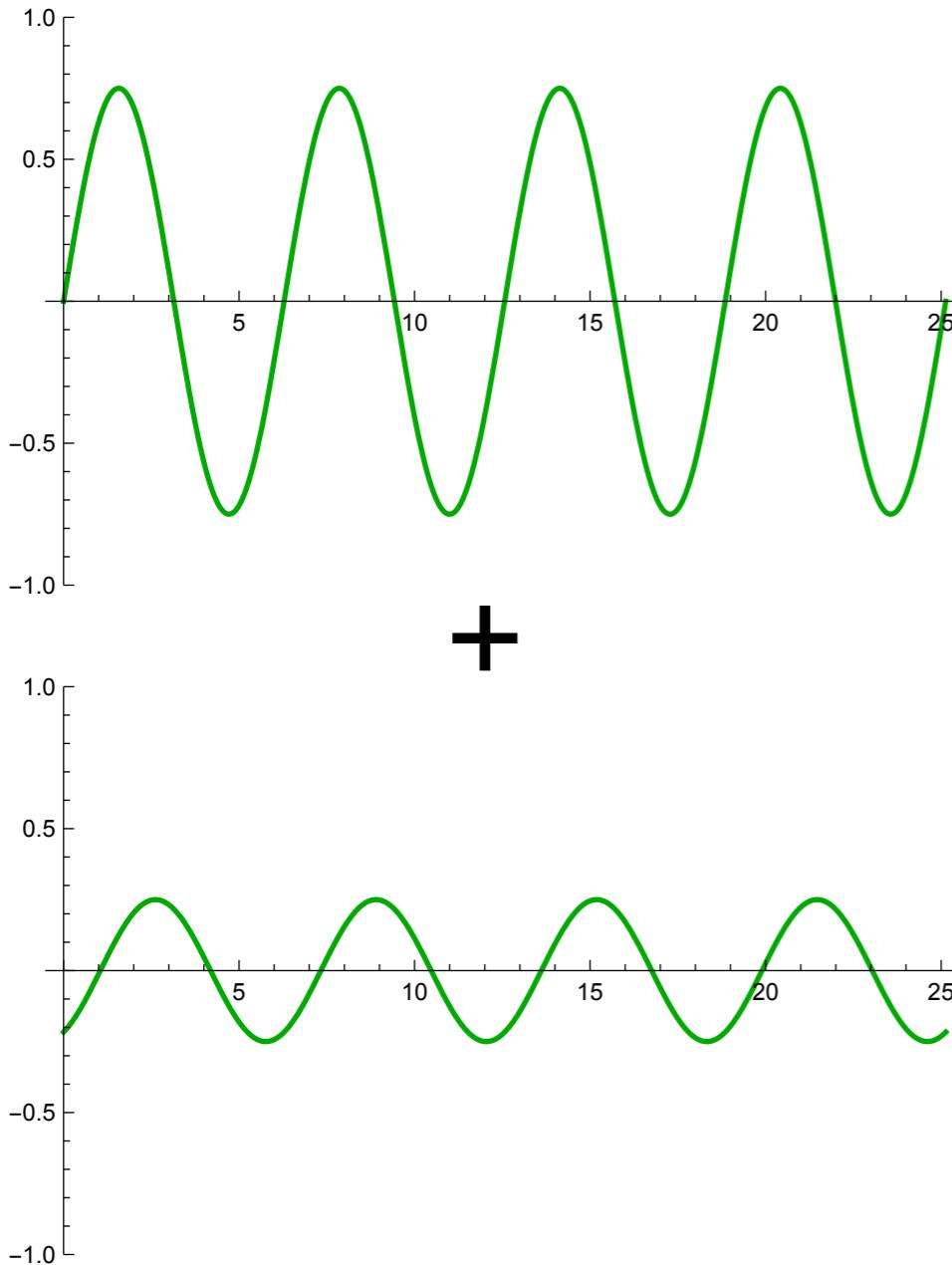
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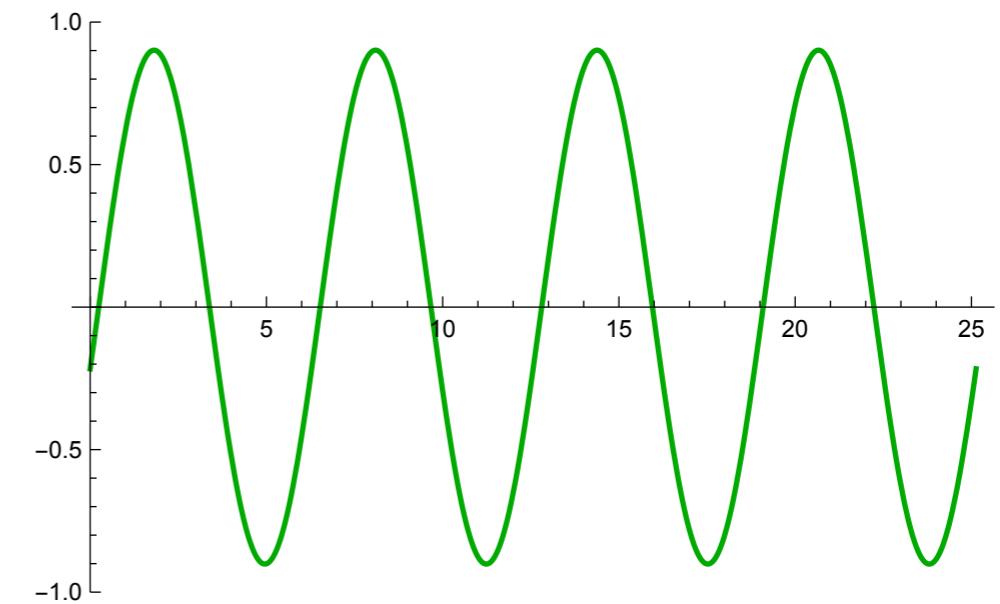
$$\frac{3}{4} \sin(x) + \frac{1}{4} \sin(x) = \sin(x)$$

# Addition of Sinusoids

- Phase shifted sinusoids is another sine wave



=



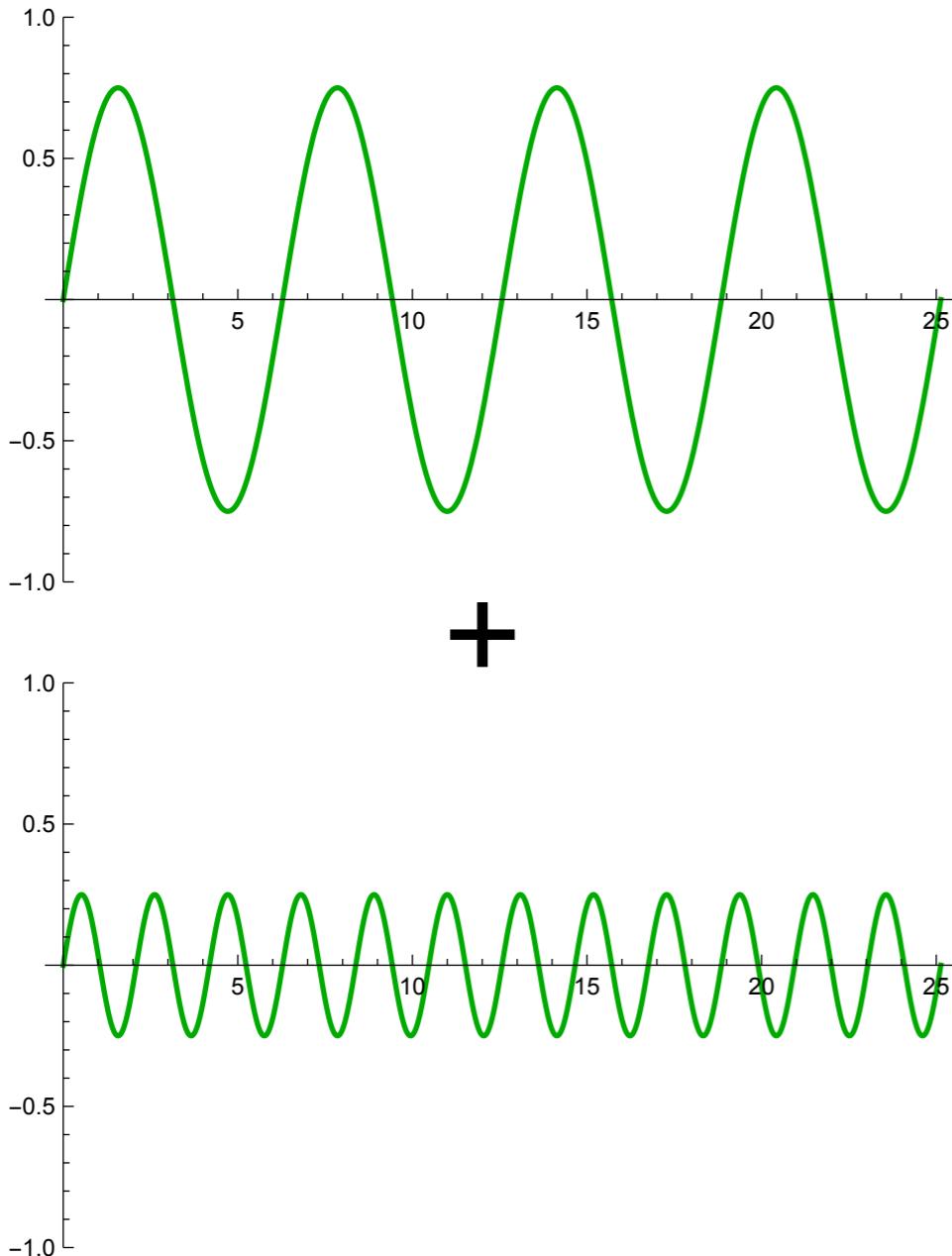
$$\frac{3}{4} \sin(x) + \frac{1}{4} \sin\left(x - \frac{\pi}{3}\right)$$

# Addition of Sinusoids

---

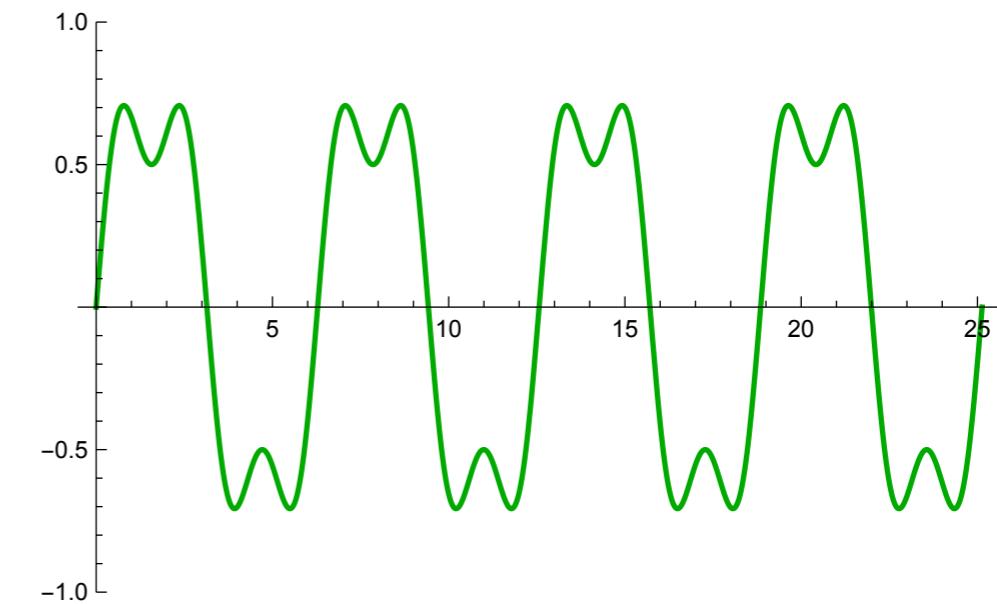
- As long as the two sines have the same frequency, their sum will always be another sine wave of the exact same frequency, but with a different amplitude and phase.

# Addition of Sinusoids



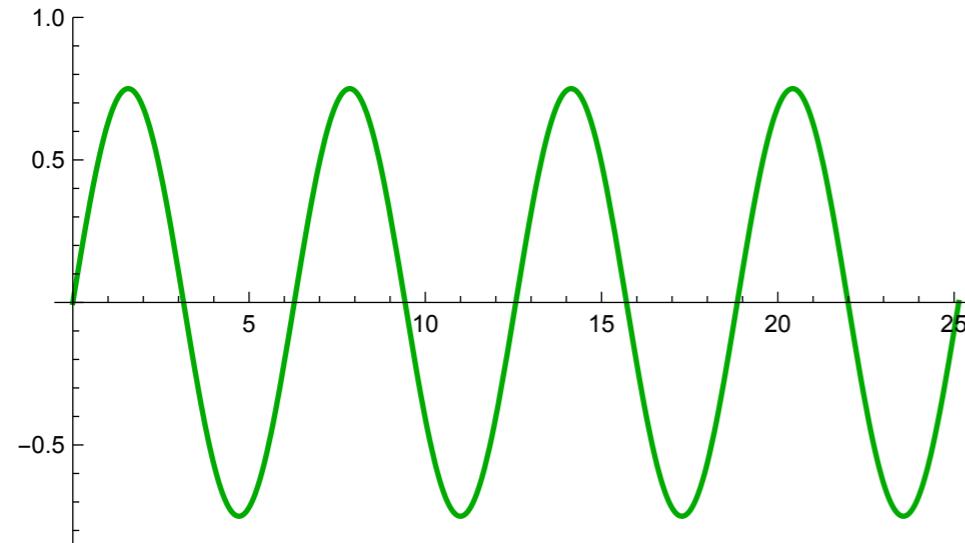
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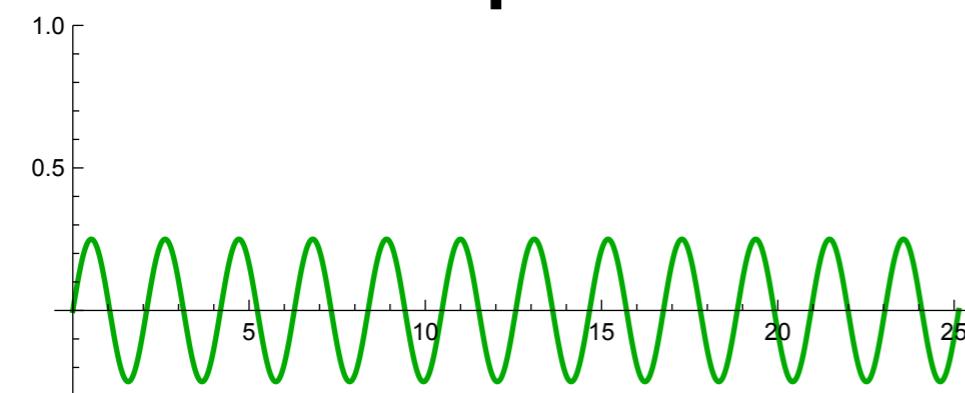


$$\frac{3}{4} \sin(x) + \frac{1}{4} \sin(3x)$$

# Addition of Sinusoids



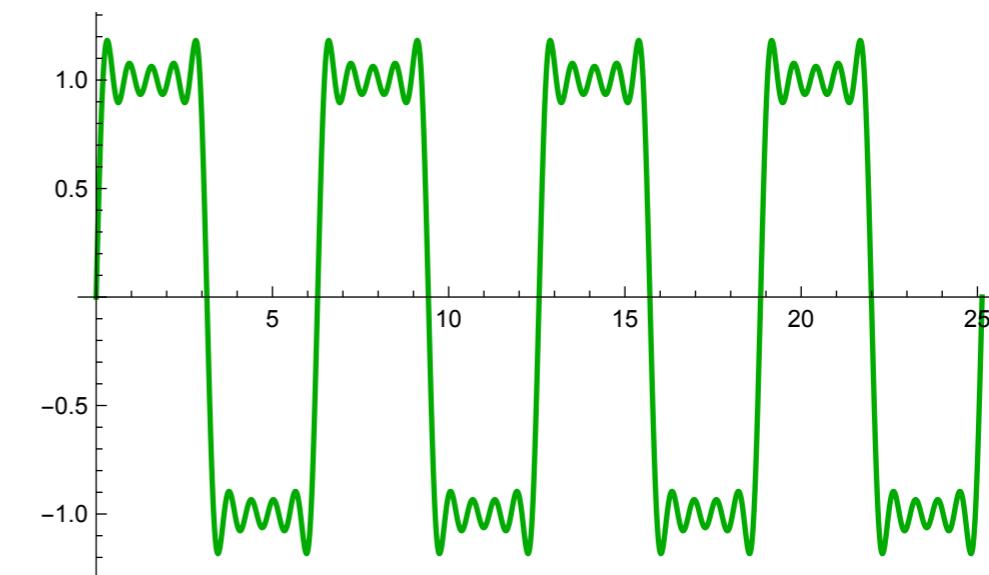
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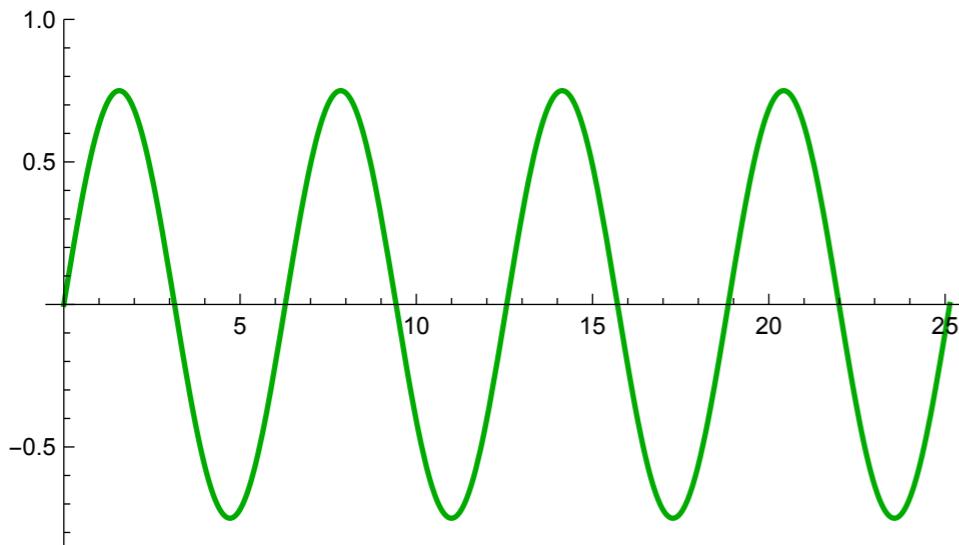
⋮  
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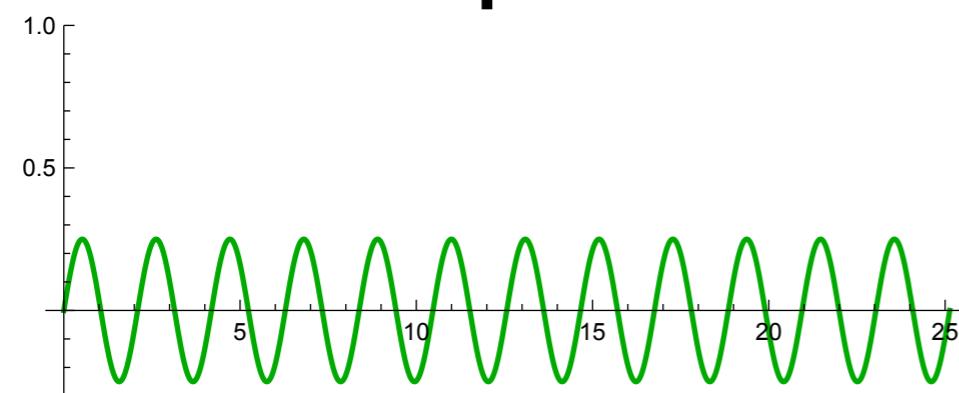


$$\sum_{n=1}^{10} \frac{4 \sin((2n-1)x)}{(2n-1)\pi}$$

# Addition of Sinusoids



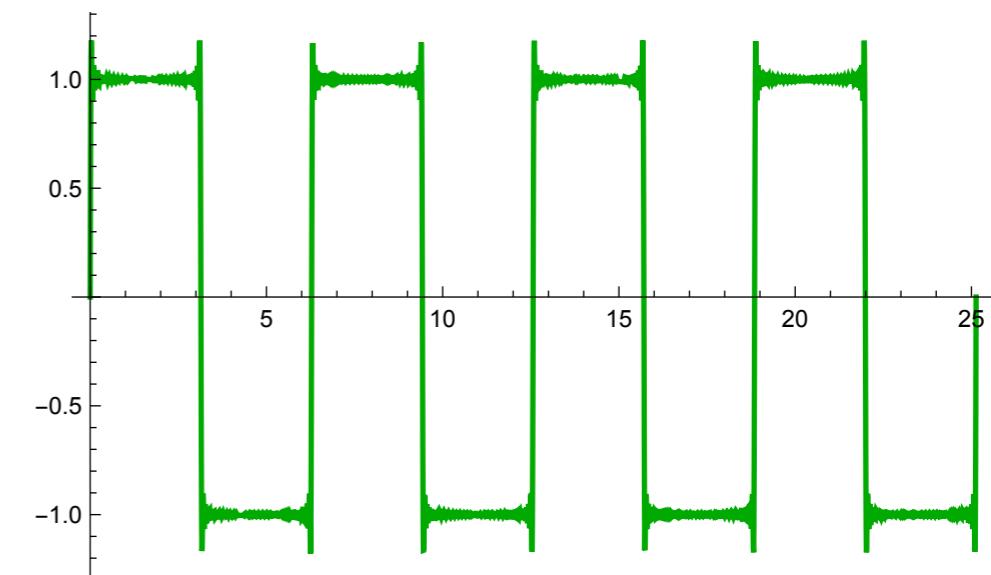
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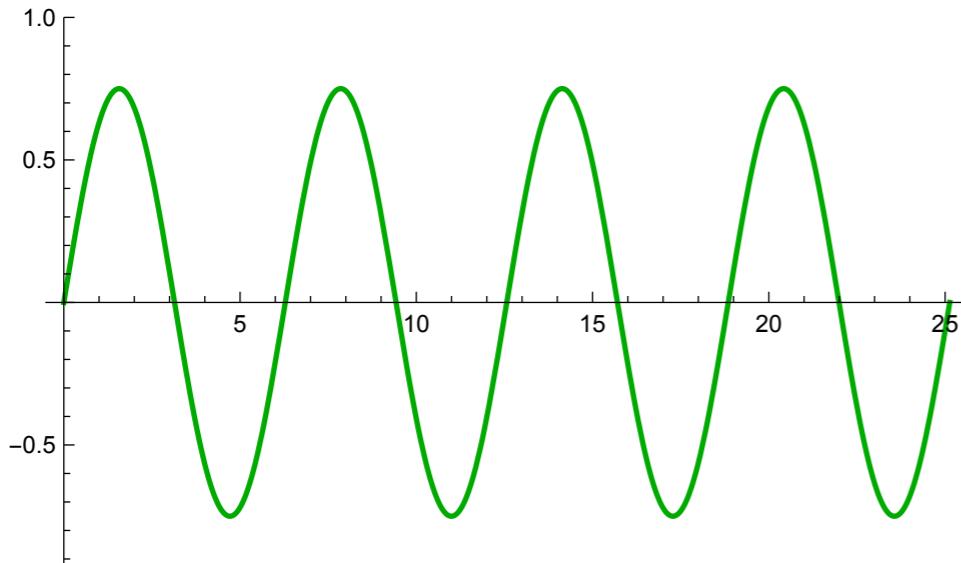
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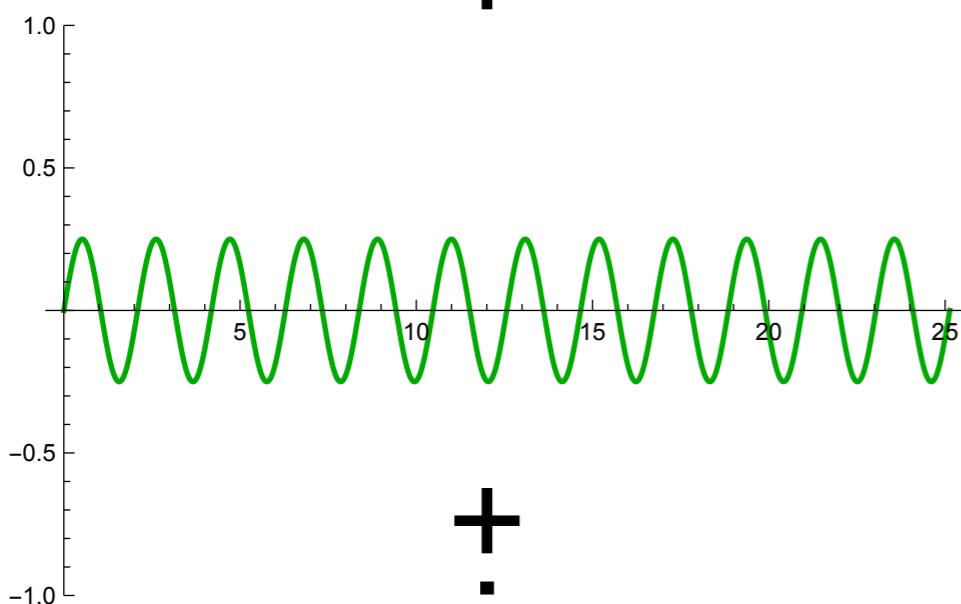


$$\sum_{n=1}^{100} \frac{4 \sin((2n-1)x)}{(2n-1)\pi}$$

# Addition of Sinusoids



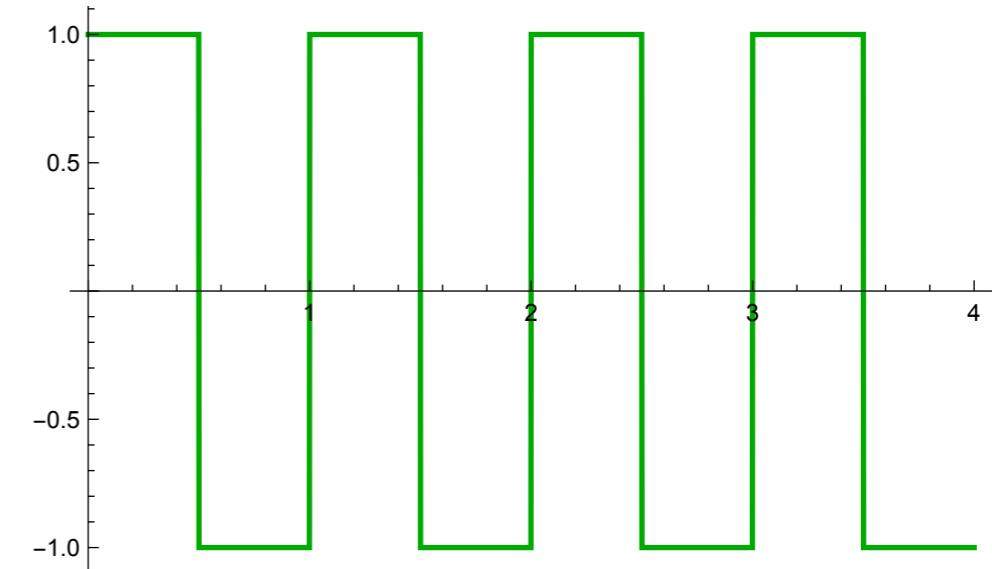
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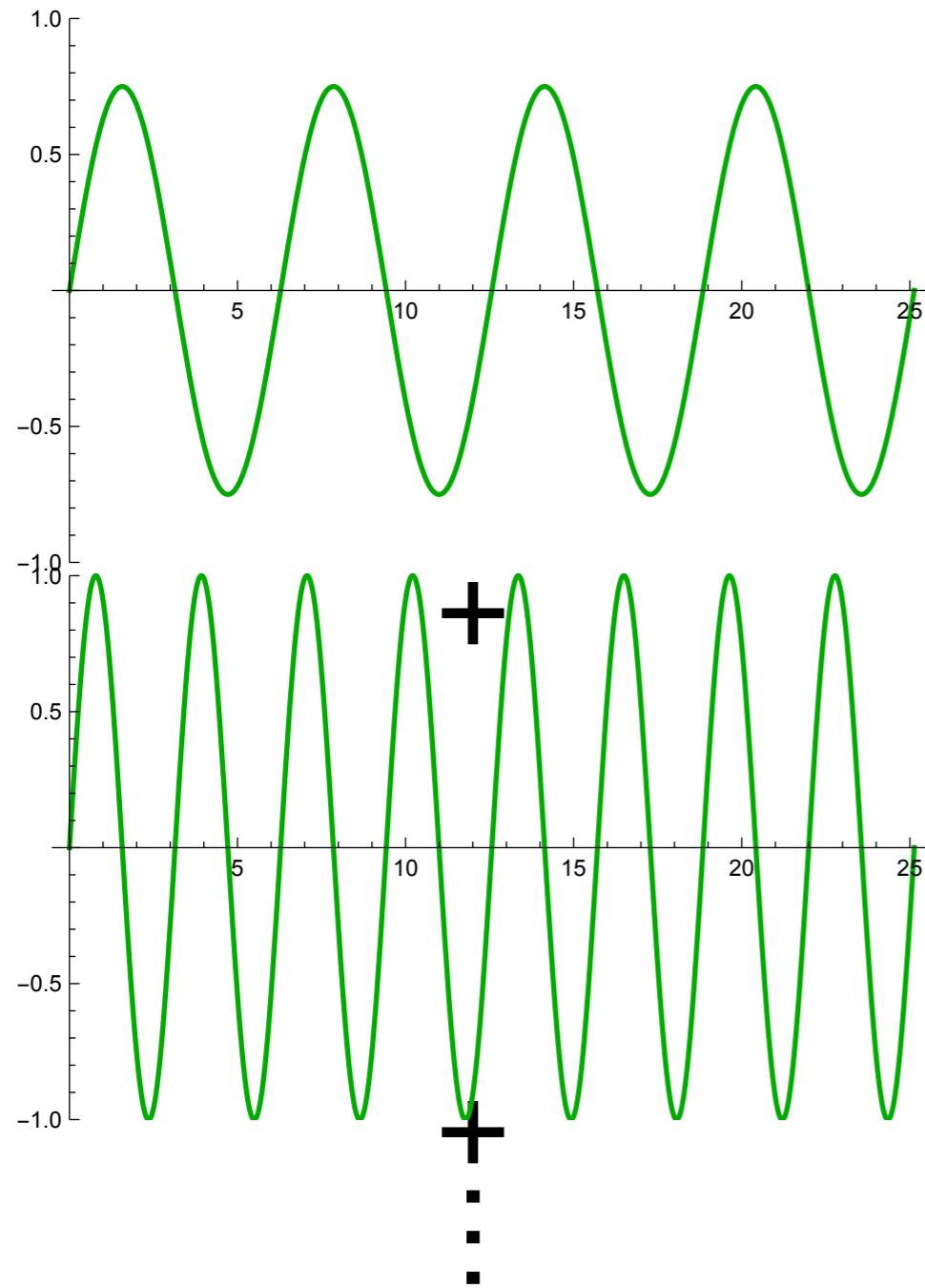
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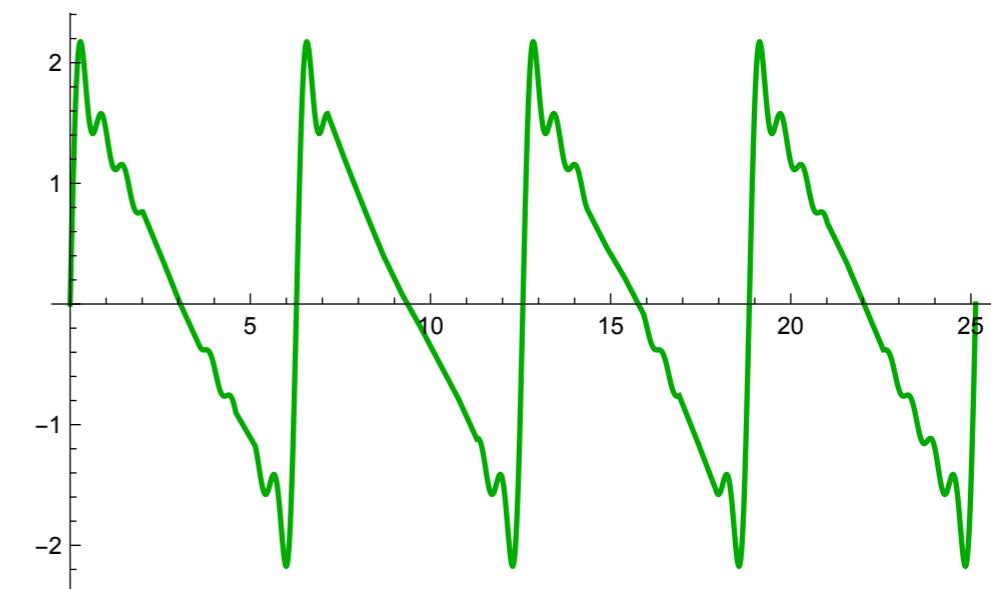


$$\sum_{n=1}^{\infty} \frac{4 \sin((2n-1)x)}{(2n-1)\pi}$$

# Addition of Sinusoids

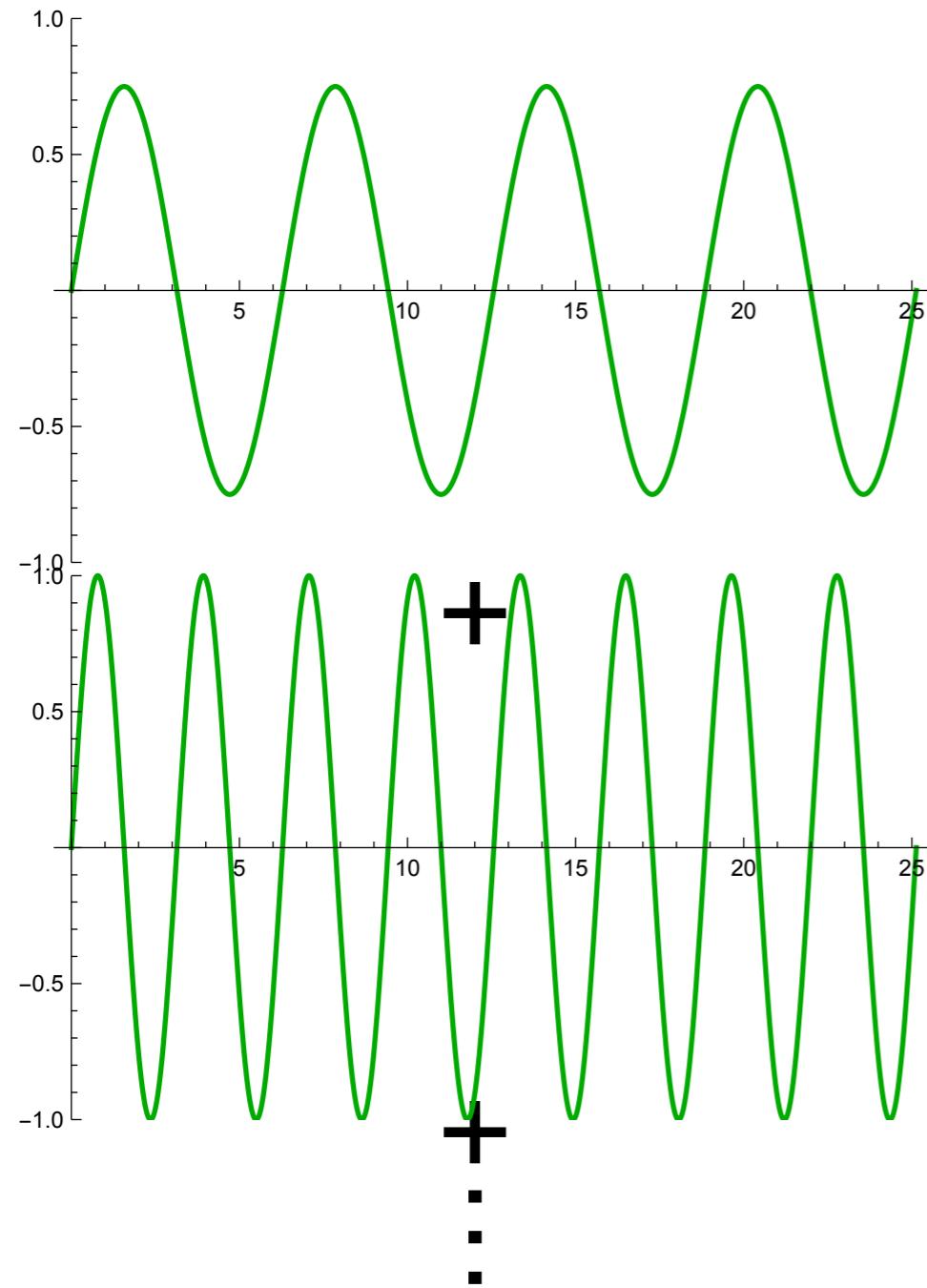


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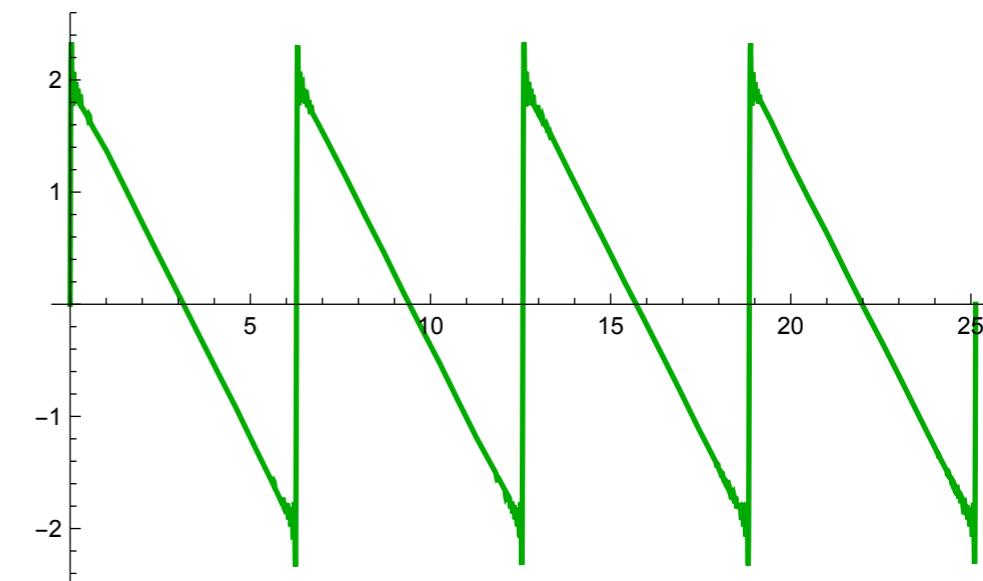


$$\sum_{n=1}^{10} \frac{(-1)^n 2 \sin(nx)}{n\pi}$$

# Addition of Sinusoids



=



$$\sum_{n=1}^{100} \frac{(-1)^n 2 \sin(nx)}{n\pi}$$

# Addition of Sinusoids

---

- If we add together two different frequency sine waves, the resultant waveform is not sine wave.
- In the two examples, the two examples happened to be repeating waveforms.
  - in these cases, only certain frequencies were needed
  - and each of these sine waves had a measurable amplitude.

# Fourier Series

---

- The Fourier series of a function  $f(x)$  is given by:

$$f(x) = \frac{1}{2}a_0 + \sum_{n=1}^{\infty} a_n \cos(nx) + \sum_{n=1}^{\infty} b_n \sin(nx)$$

# Fourier Series

- The Fourier series of a function  $f(x)$  can also be written in the complex plane:

$$f(x) = \sum_{n=-\infty}^{\infty} A_n e^{i2\pi nx}$$

where

$$e^{-i2\pi nx} = \cos(2\pi nx) + i\sin(2\pi nx)$$

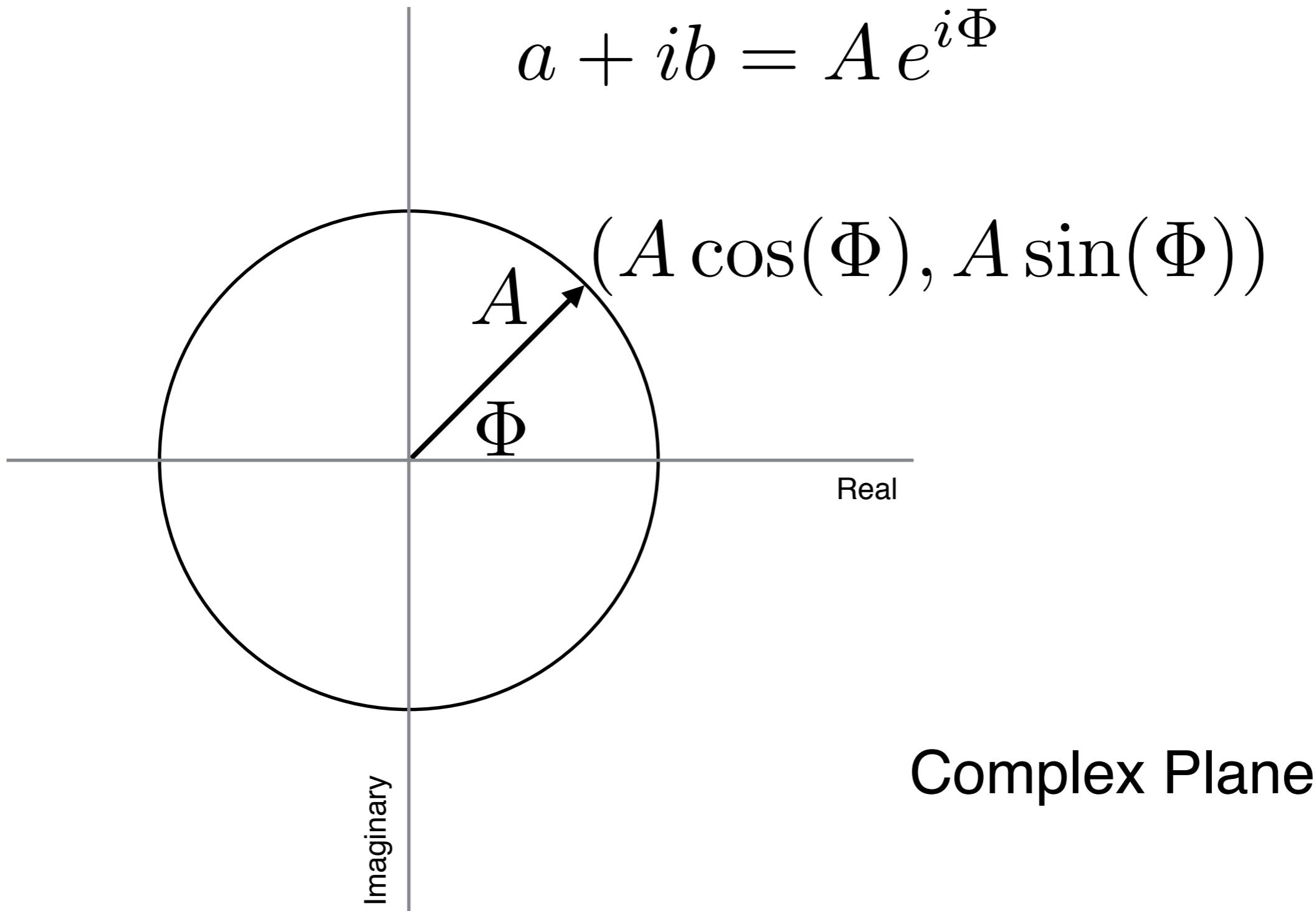
Euler formula [1760]

# Why Complex Numbers ?

# Why Complex Numbers ?

- Spatial Domain  Frequency Domain
- In the Frequency domain, which is represented by Sine waves, we have both Phase and Amplitude
- To represent both these informations simultaneously we need something more than real numbers

# Complex Numbers



# Complex Numbers

---

- Complex Numbers:  $a + ib$

$$a + ib = A e^{i\Phi}$$

$$A = (\sqrt{a * a + b * b})$$

$$e^{i\Phi} = \sin(\Phi) + i \cos(\Phi)$$

Here,

$\Phi$  is Phase and  $A$  is the amplitude

# Video

---

- Fourier Animating Circles

# Visual Break

[Internal Chaos by Gaétan Weltzer](#)

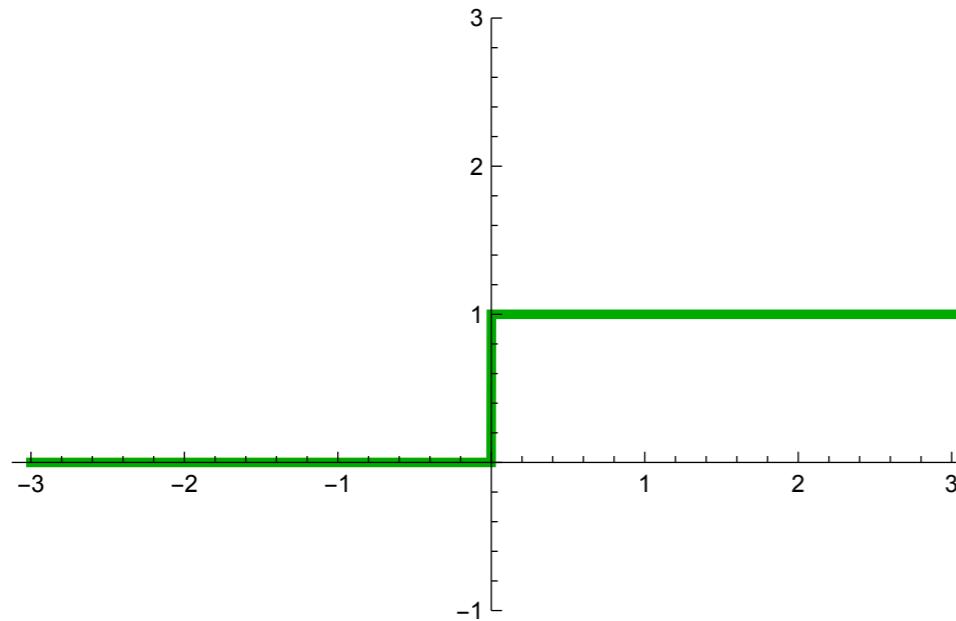


 DESIGN SPARTAN.COM

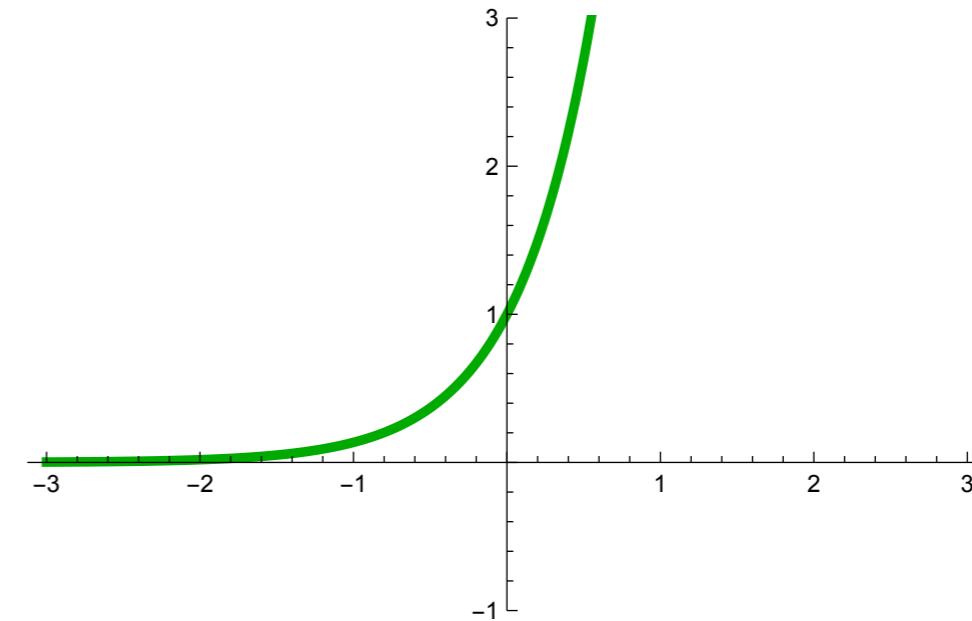
# What about Non-Periodic Signals ?

# What about non-periodic functions ?

- Non-repeating waveforms can also be generated by adding sine waves together



Step



Exponential

but, in these cases, sine waves of every possible frequency may be needed

# What about non-periodic functions ?

---

- The signals and waveforms that we see in real life have a start and an end.
- However, each of these signals and waveforms can be thought of as having infinite number of sine waves, with each sine wave having no beginning or end.
- It is just that all these sine waves exactly cancel each other out at all locations except during the extent in which the signal is present.

# Fourier Transform

---

- Fourier transform of a real-valued function  $f(x)$  is given by:

$$F(\omega) = \int_{-\infty}^{\infty} f(x)e^{-i2\pi\omega x}dx$$

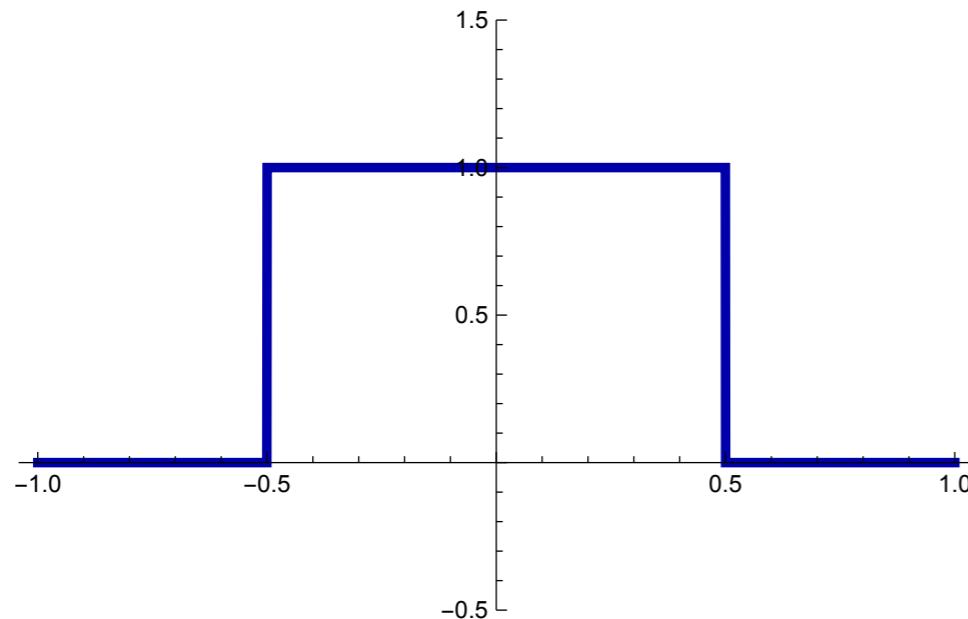
where

$$e^{-i2\pi\omega x} = \cos(2\pi\omega x) + i\sin(2\pi\omega x)$$

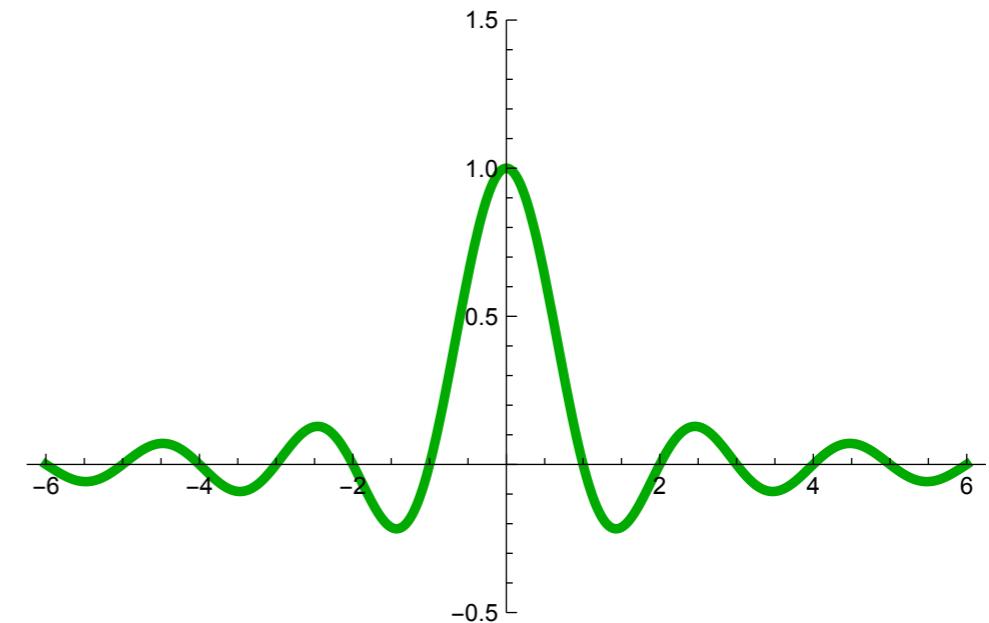
# 1D Fourier Transform Pairs

# Fourier Transform Pairs

- Box function



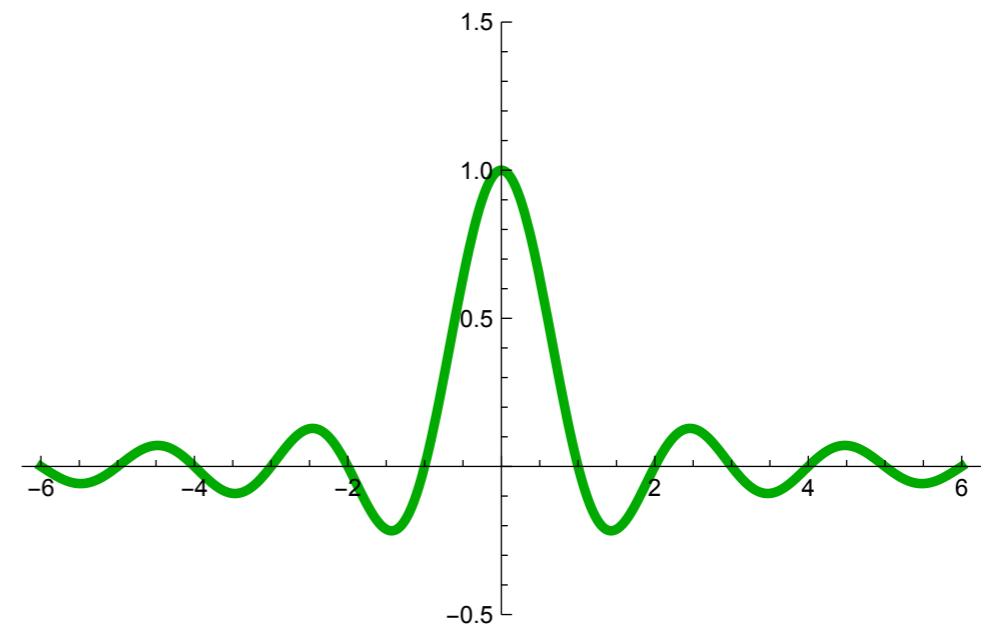
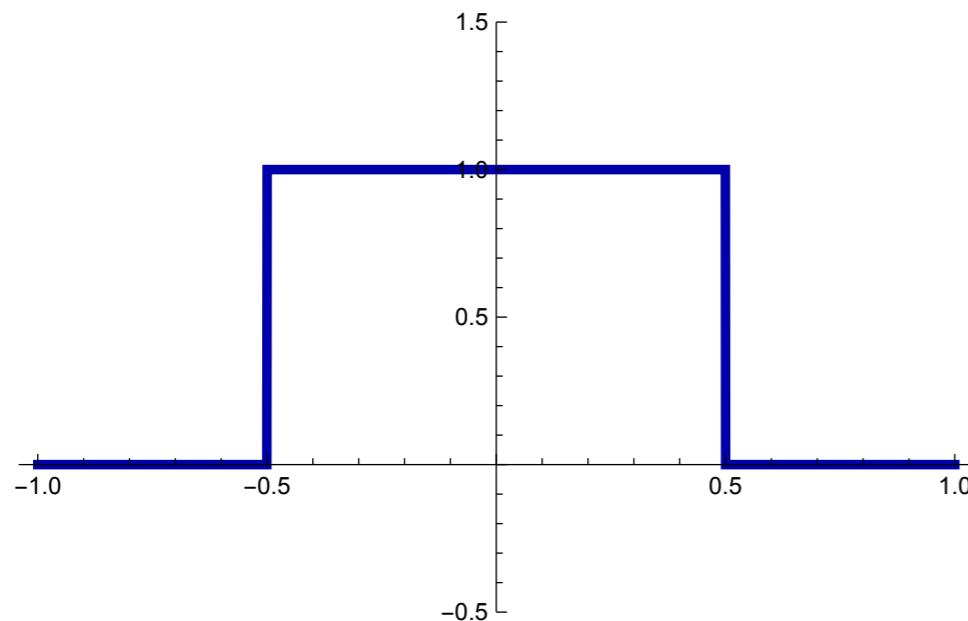
$$f(x) = \begin{cases} 1 & |x| < a \\ 0 & \text{otherwise} \end{cases}$$



$$F(\omega) = a \frac{\sin(a\pi\omega)}{a\pi\omega}$$

# Fourier Transform Pairs

- Box function

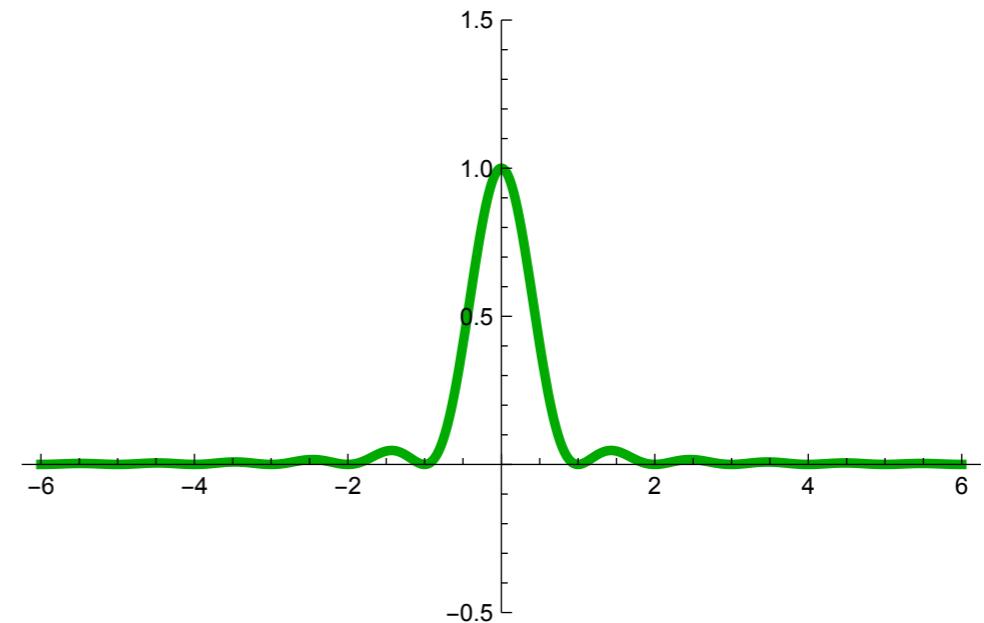
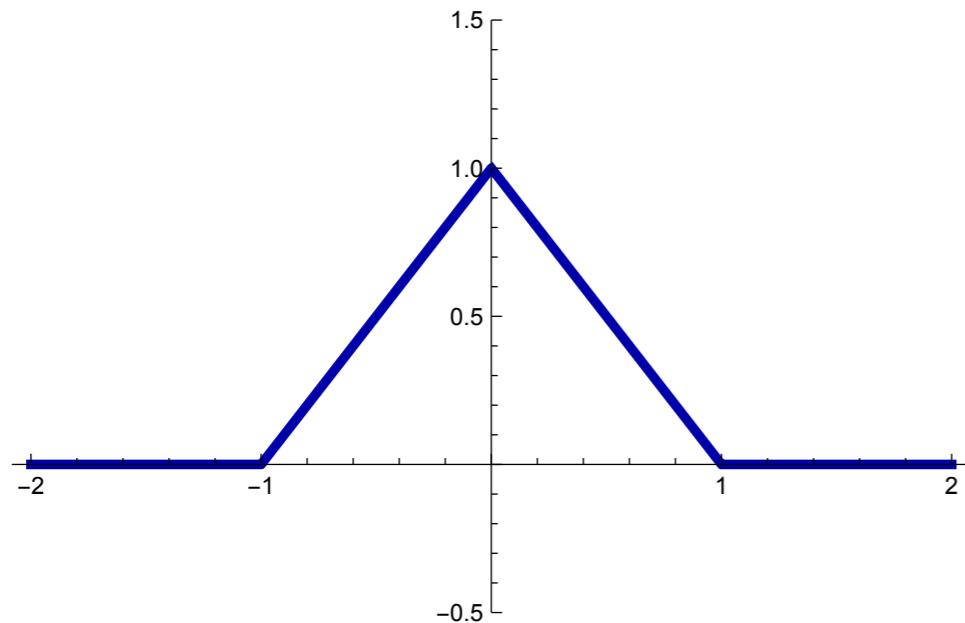


$$f(x) = \begin{cases} 1 & |x| < a \\ 0 & \text{otherwise} \end{cases}$$

$$F(\omega) = a \operatorname{Sinc}(a\pi\omega)$$

# Fourier Transform Pairs

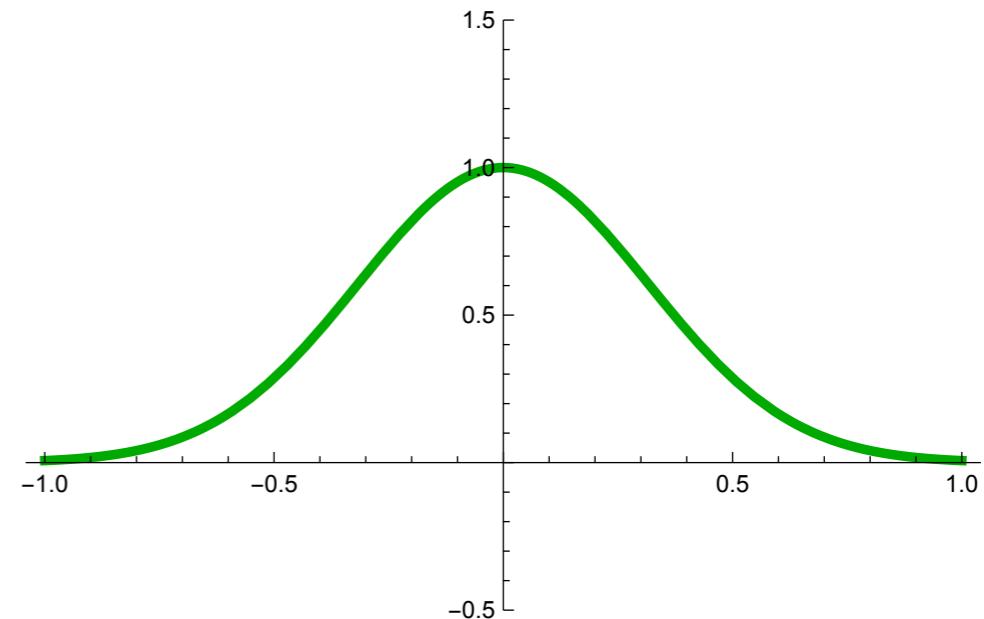
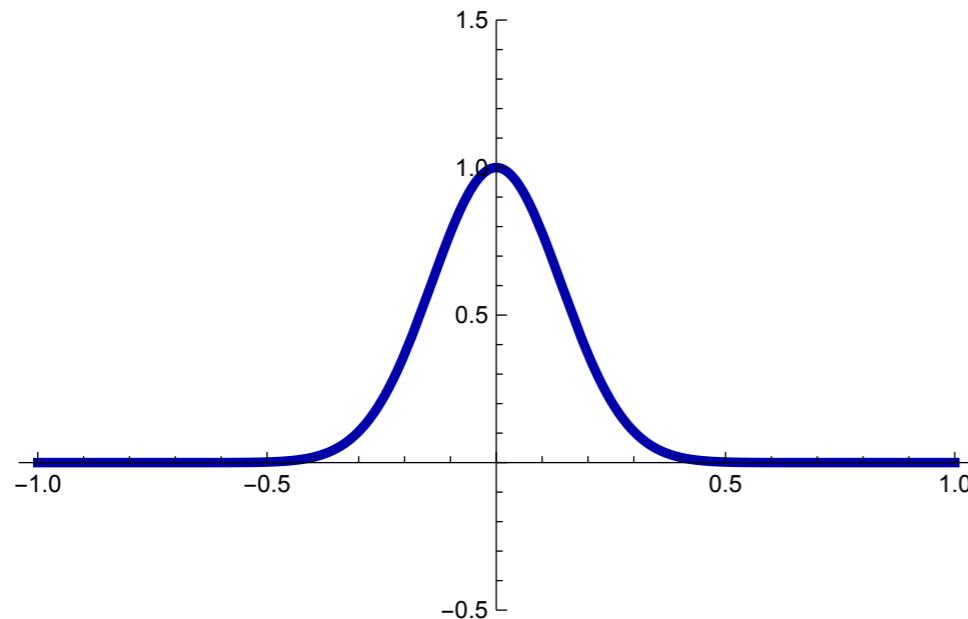
- Triangle function



$$f(x) = \begin{cases} 1 & |x| < a \\ 0 & \text{otherwise} \end{cases} \quad F(\omega) = a^2 \operatorname{Sinc}(a\pi\omega)^2$$

# Fourier Transform Pairs

- Gaussian function

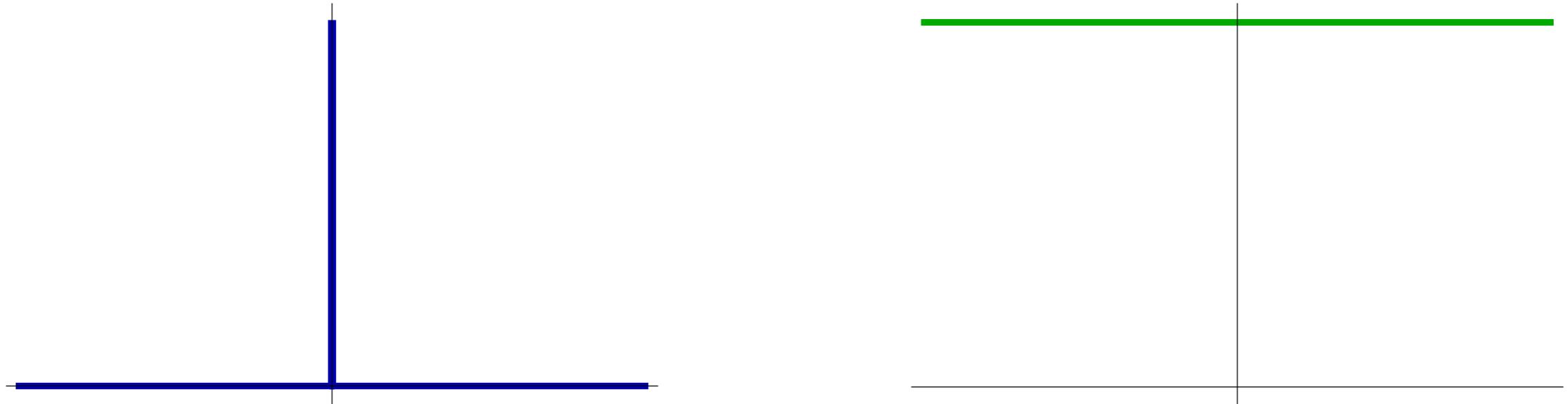


$$f(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{x^2}{2\sigma^2}}$$

$$F(\omega) = \frac{1}{\sigma'\sqrt{2\pi}} e^{-\frac{\omega^2}{2\sigma'^2}}$$

# Fourier Transform Pairs

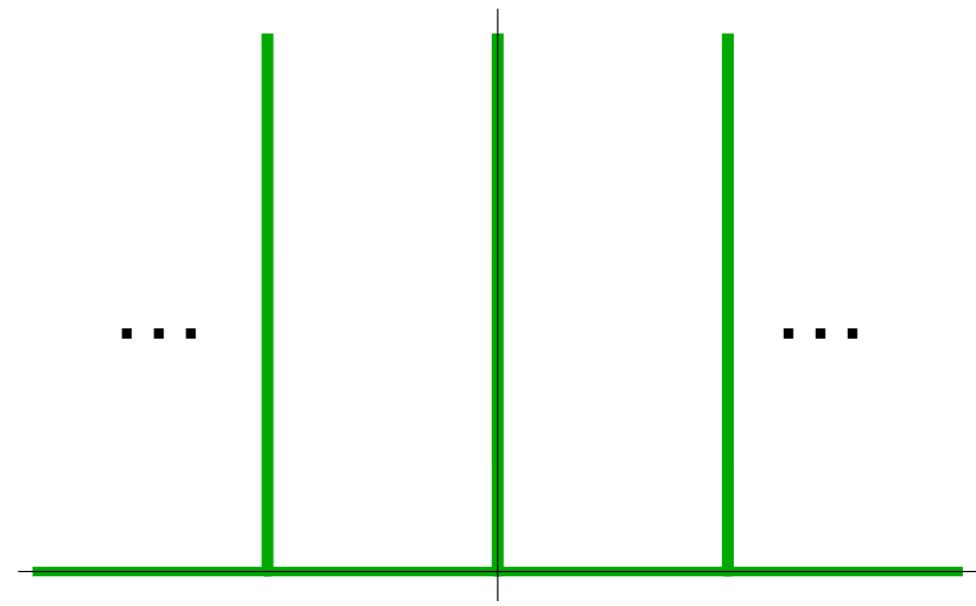
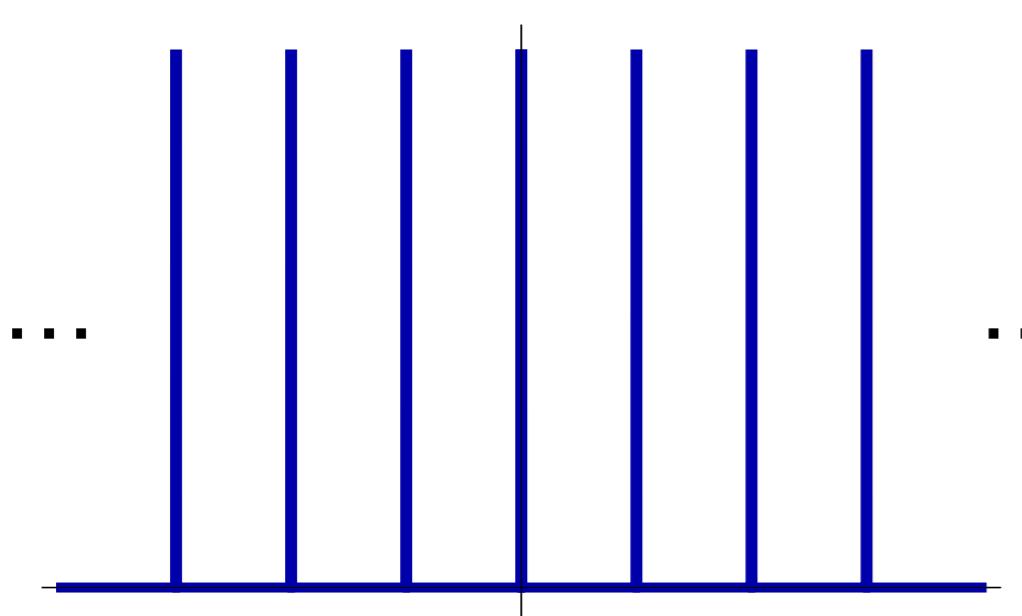
- DiracDelta function (Impulse function)



$$\delta(x) = \begin{cases} a & x = 0 \\ 0 & \text{otherwise} \end{cases} \quad F(\omega) = a$$

# Fourier Transform Pairs

- DiracComb function



$$f(x) = \sum_{n=-\infty}^{\infty} \delta(x - n)$$

$$F(\omega) = f(a\omega)$$

# 2D Fourier Transforms

# Fourier Transform in 2D

- 1D

$$F(\omega) = \int_{-\infty}^{\infty} f(x) e^{-i2\pi\omega x} dx$$

- 2D

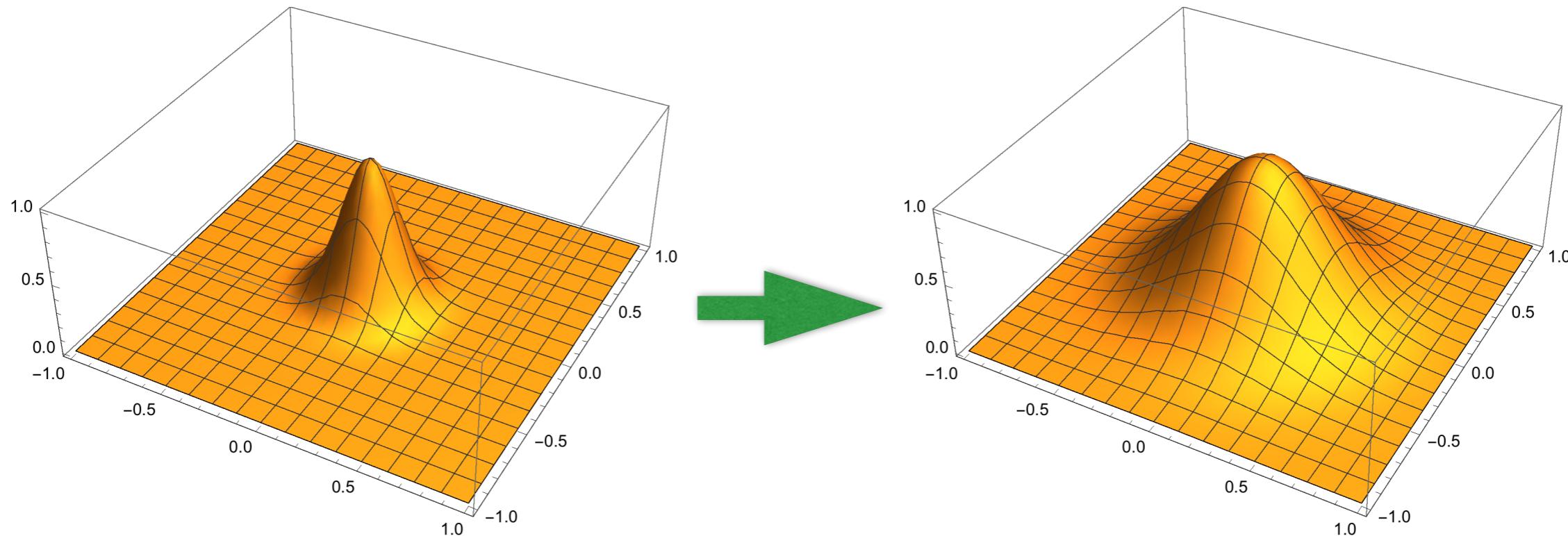
$$F(\omega_x, \omega_y) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(x, y) e^{-i2\pi(x\omega_x + y\omega_y)} dx dy$$

$$F(\omega_x, \omega_y) = F_R(\omega_x, \omega_y) + iF_I(\omega_x, \omega_y)$$

$$||F(\omega_x, \omega_y)||^2 = (F_R(\omega_x, \omega_y)F_R(\omega_x, \omega_y) + F_I(\omega_x, \omega_y)F_I(\omega_x, \omega_y))$$

# 2D Fourier Transform Pairs

- Gaussian 2D function



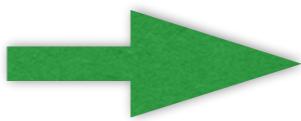
$$f(x, y) = \frac{1}{2\pi\sigma^2} e^{-\frac{x^2+y^2}{2\sigma^2}}$$

$$F(\omega_x, \omega_y) = \frac{1}{2\pi\sigma'^2} e^{-\frac{\omega_x^2+\omega_y^2}{2\sigma'^2}}$$

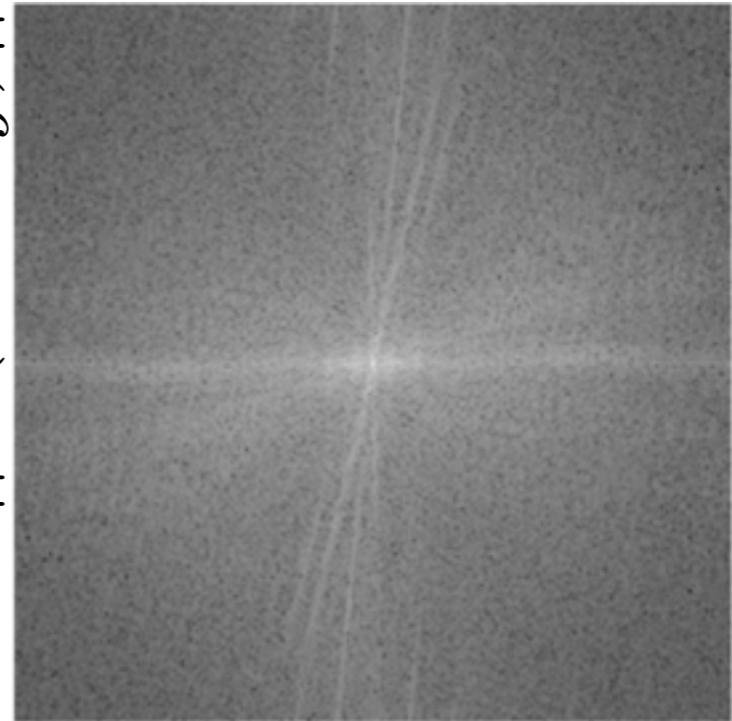
# Fourier Transform in 2D



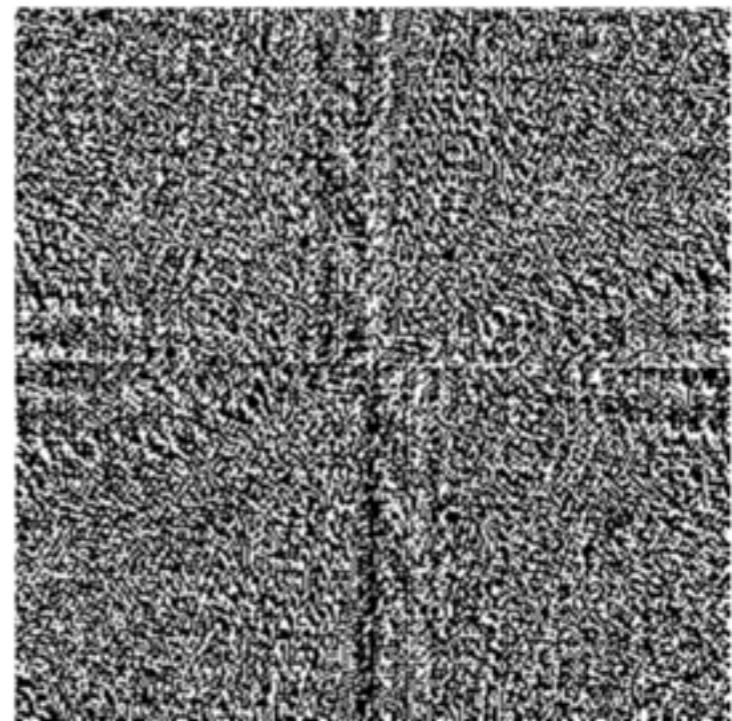
$f(x, y)$



$$A = \|F(\omega_x, \omega_y)\|$$



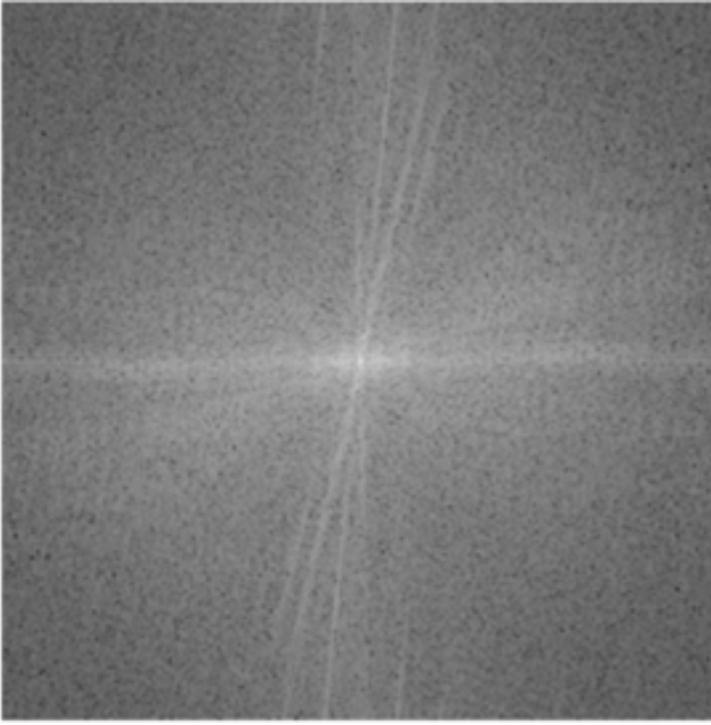
Phase



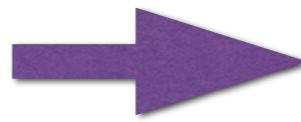
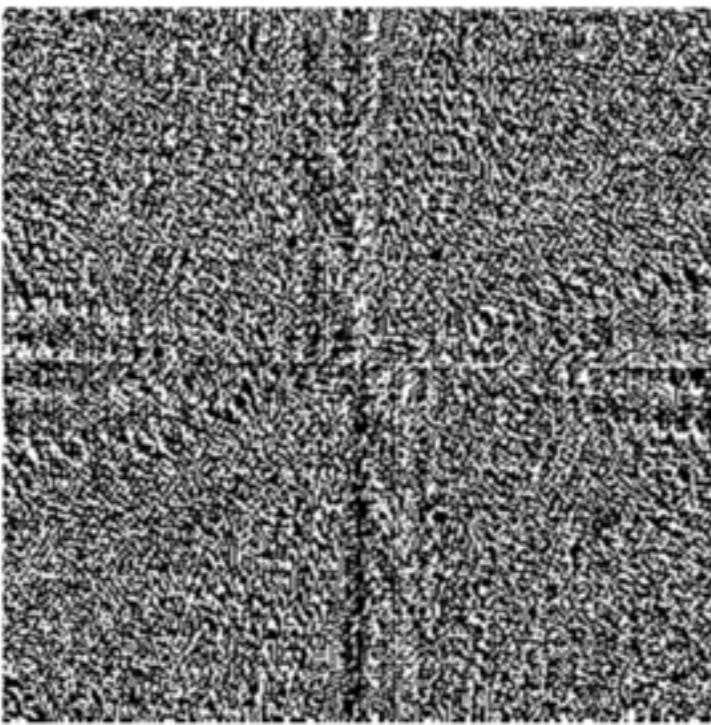
Slide after [Andrew Zisserman](#)

# Inverse Fourier Transform in 2D

$$A = \|F(\omega_x, \omega_y)\|$$



Phase



$$f(x, y)$$

Slide after [Andrew Zisserman](#)

# Inverse Fourier Transform in 2D

- Inverse Fourier Transform

$$f(x, y) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} F(\omega_x, \omega_y) e^{i2\pi(x\omega_x + y\omega_y)} d\omega_x d\omega_y$$

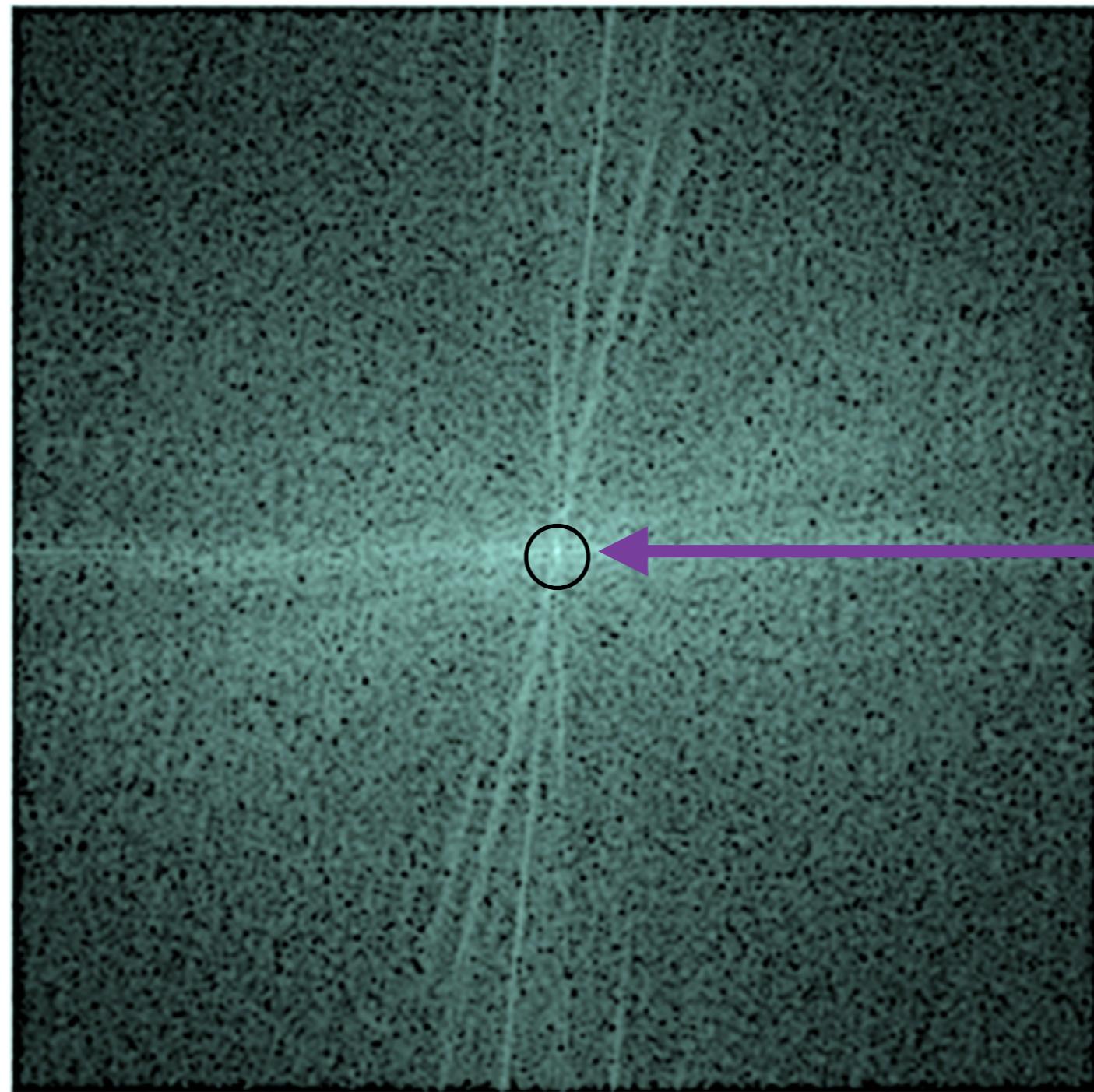
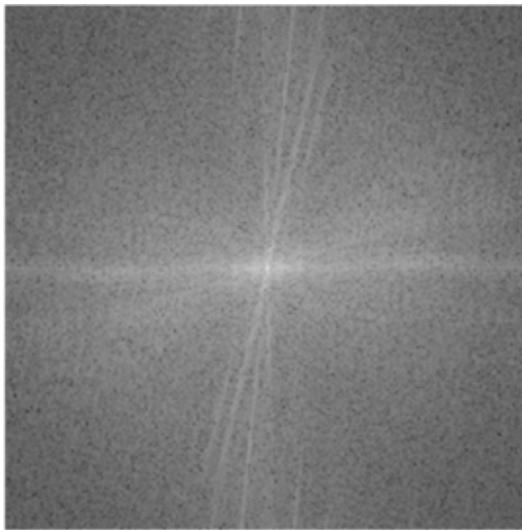
- Forward Fourier Transform

$$F(\omega_x, \omega_y) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(x, y) e^{-i2\pi(x\omega_x + y\omega_y)} dx dy$$

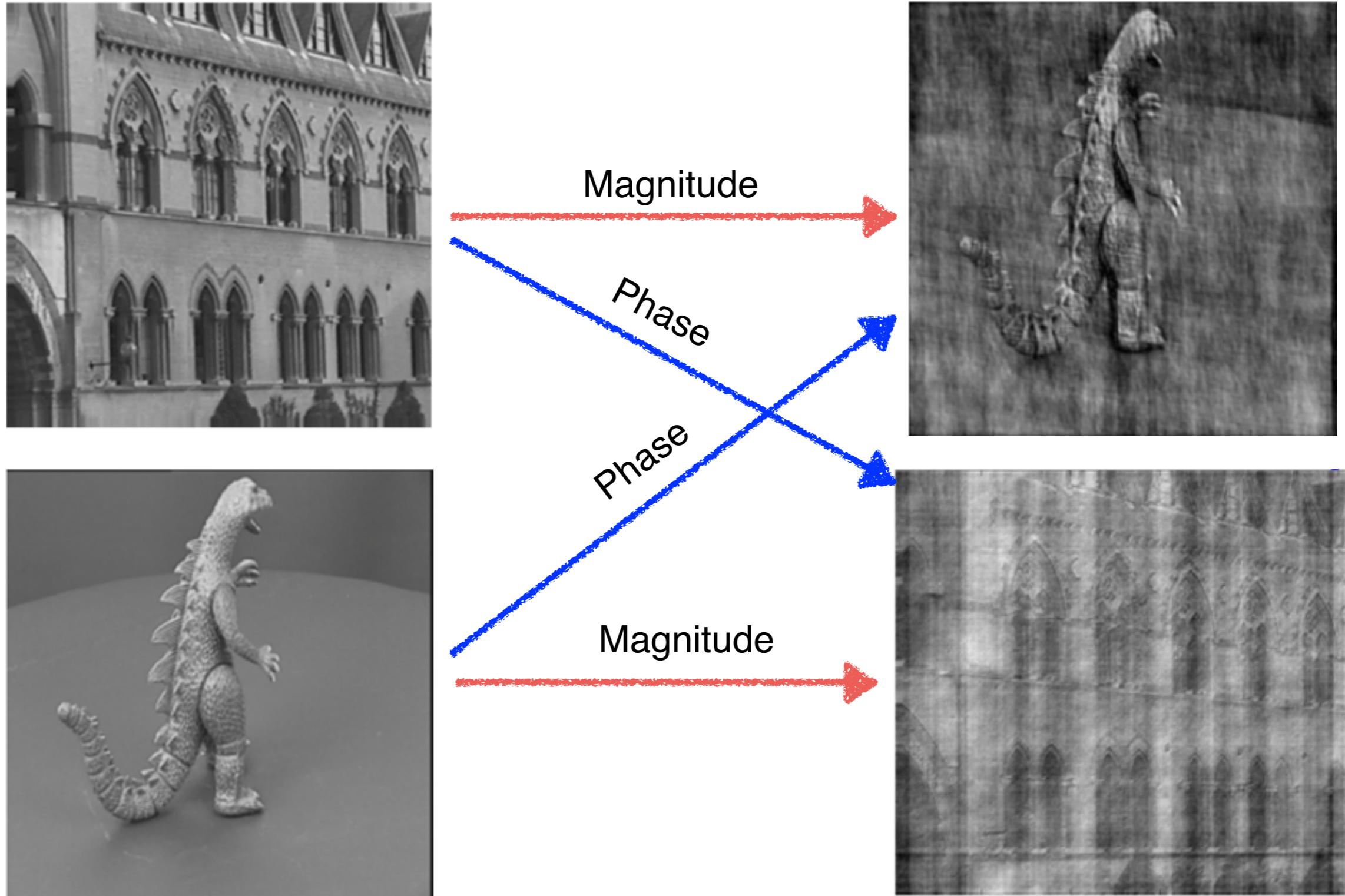
# Amplitude and Phase

# Fourier Transform: Amplitude

$$A = ||F(\omega_x, \omega_y)||$$



# What about the Phase ?



Slide after [Andrew Zisserman](#)

# Purpose: Monte Carlo Integration

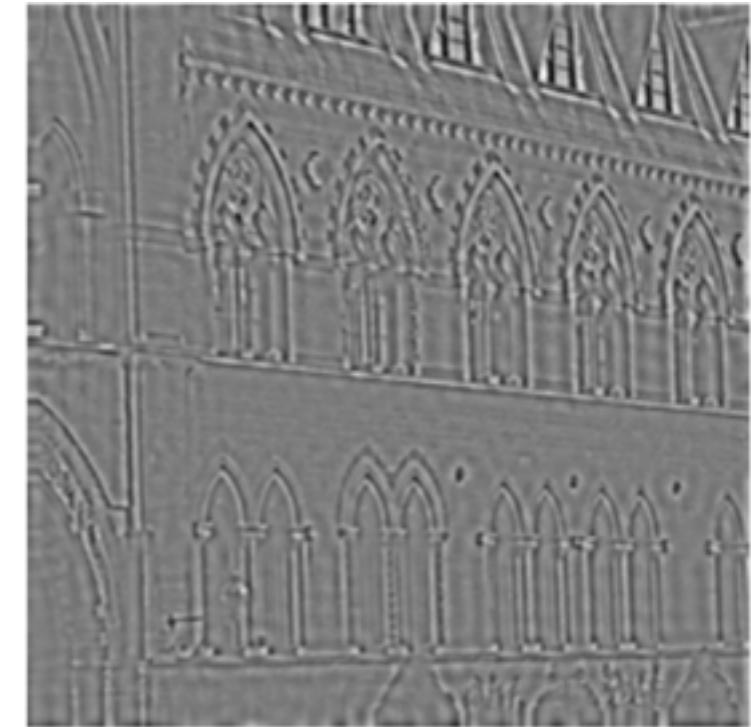
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- We are interested in Amplitude or/and
- Power = Amplitude\*Amplitude
- Phase is not important for random samples

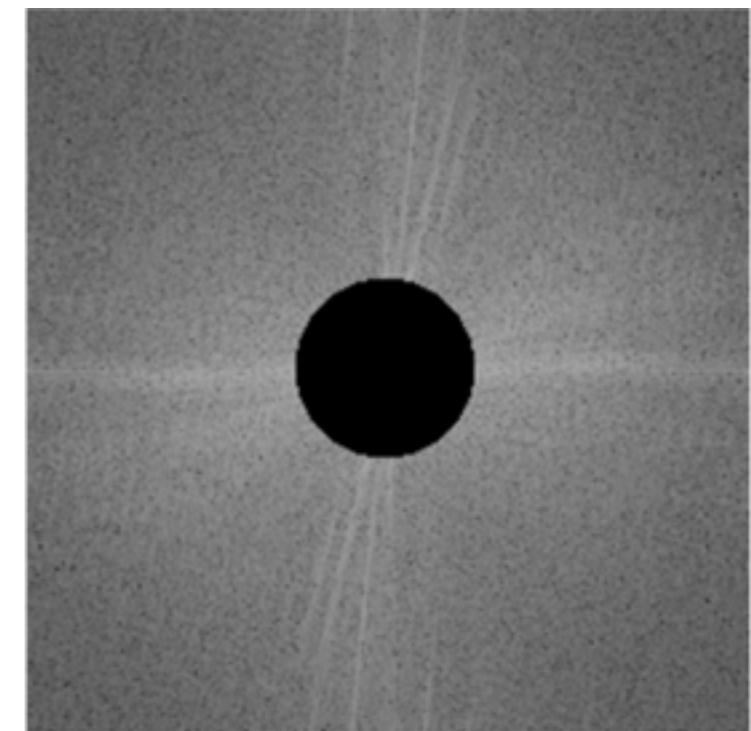
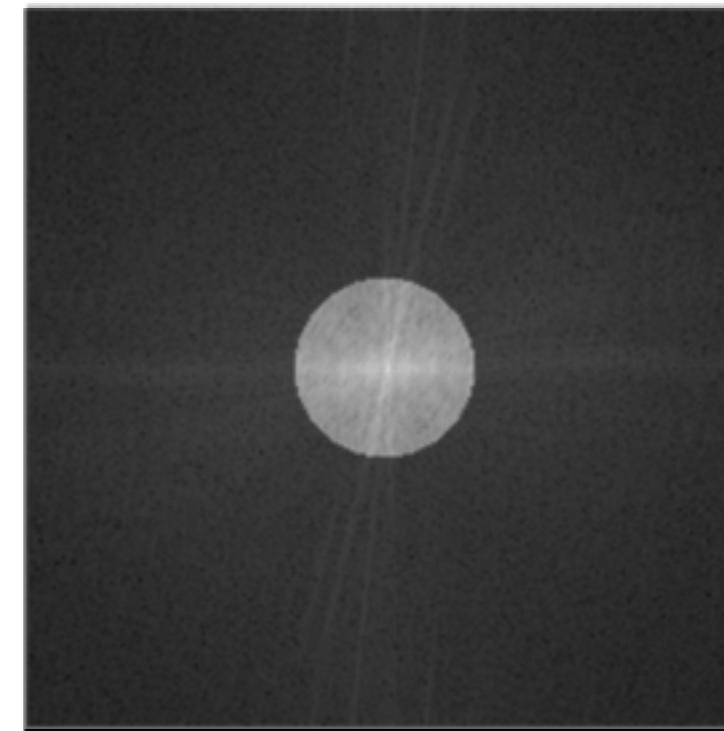
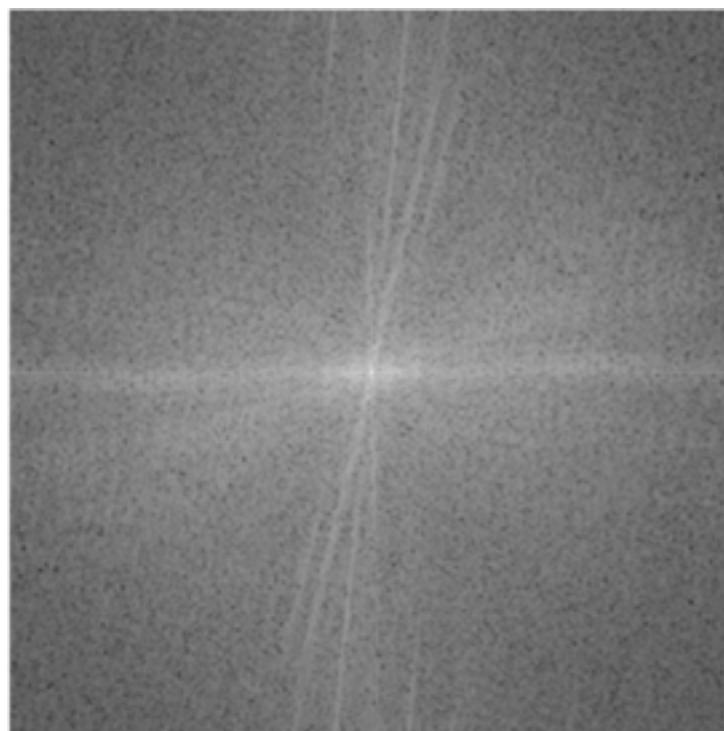
# **Understanding Low and High Frequency Fourier Regions**

# Spatial operators in Fourier Domain

Spatial



Fourier



Slide after Andrew Zisserman

# The Convolution Theorem

# Convolution

- Filtering an image

$f(x)$	100	200	100	200	80	100	80	100	100
--------	-----	-----	-----	-----	----	-----	----	-----	-----

$g(x)$	1/4	1/2	1/4
--------	-----	-----	-----

	150	200	145	115	90	90	95	
--	-----	-----	-----	-----	----	----	----	--

$$(f * g)(x)$$

# Convolution in 1D

---

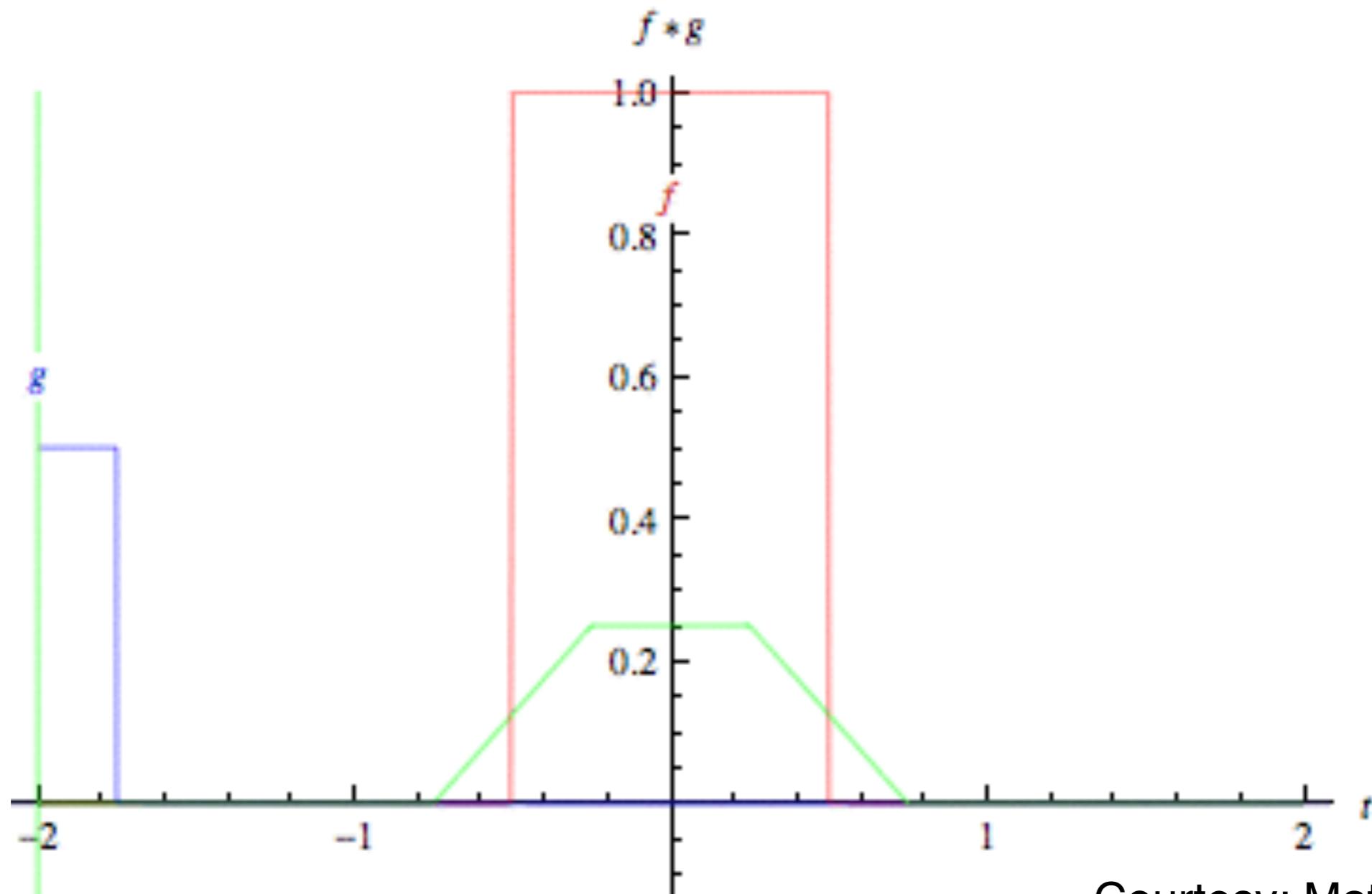
$$(f * g)(\tau) = \int_{-\infty}^{\infty} f(x)g(\tau - x)dx$$



Convolution operator

# Convolution in 1D

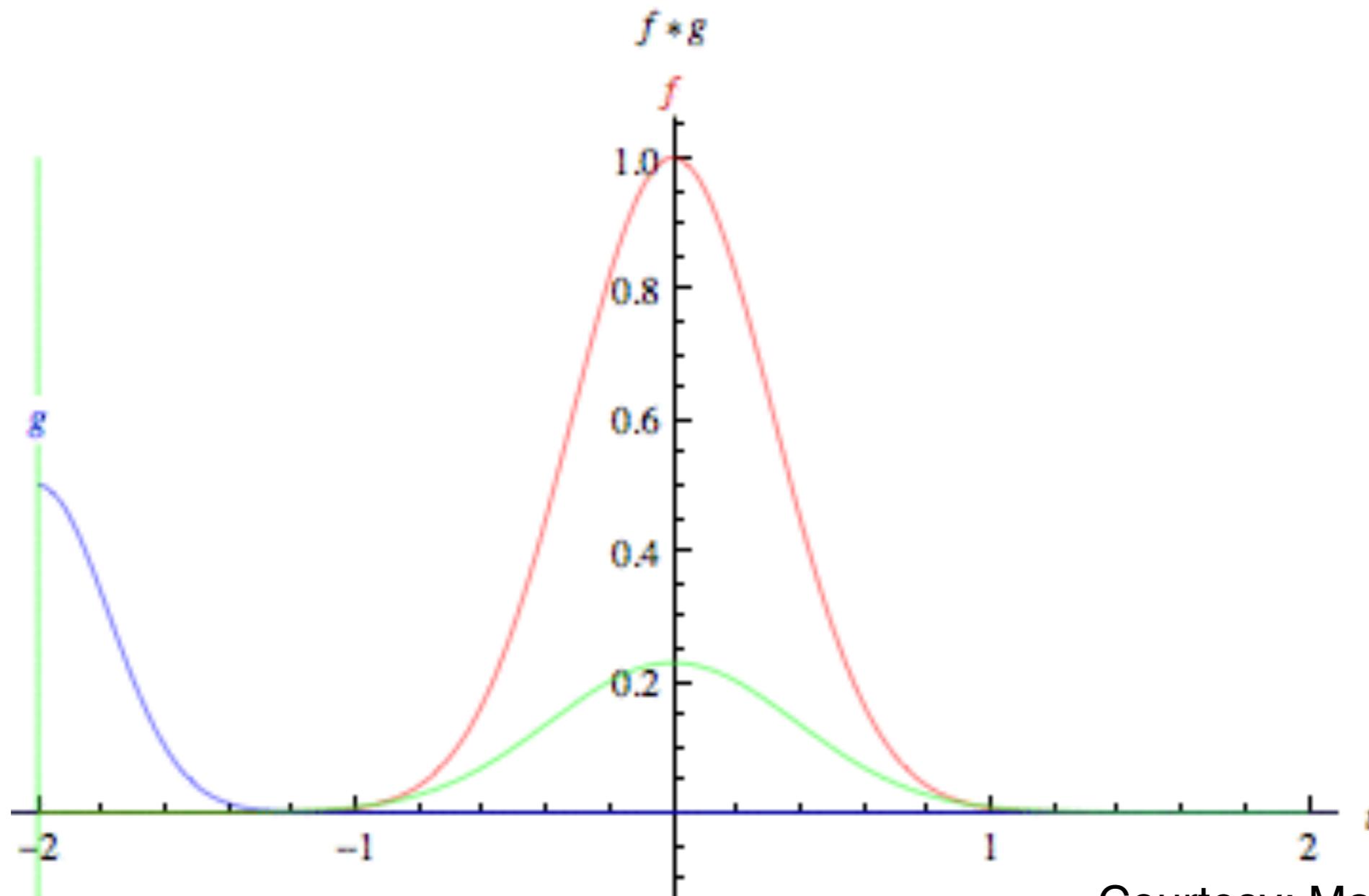
- Box Convolved with a Box



Courtesy: Math Wolfram

# Convolution in 1D

- Gaussian Convolved with a Gaussian



Courtesy: Math Wolfram

# Convolution

- Multiplication vs Convolution

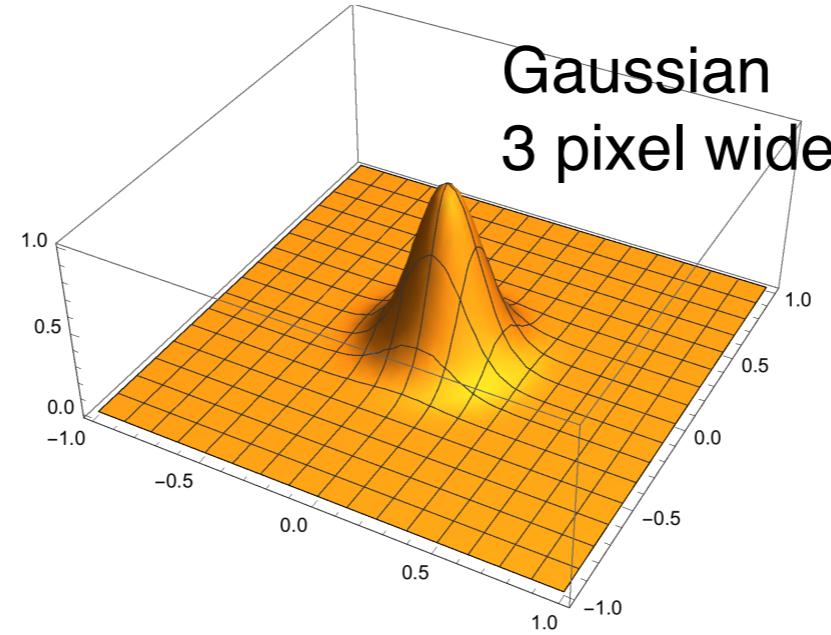
<i>Spatial Domain</i>	<i>Fourier Domain</i>
Multiplication $f(x) g(x)$	Convolution $F(\omega) * G(\omega)$
Convolution $f(x) * g(x)$	Multiplication $F(\omega)G(\omega)$

# Convolution in 2D

Spatial



\*

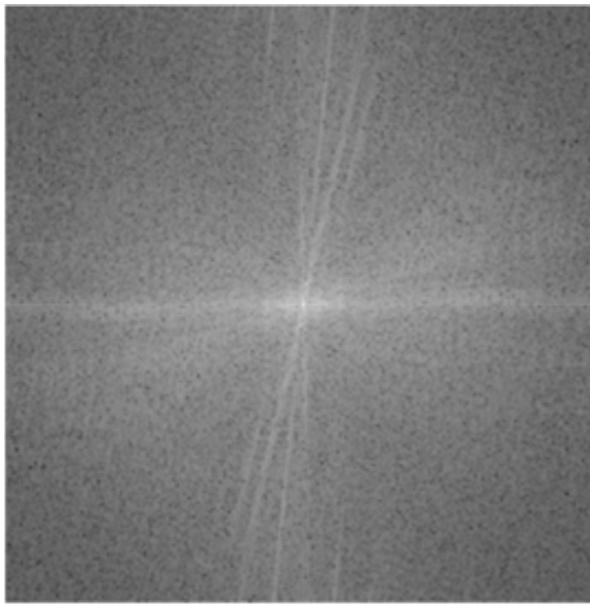


II

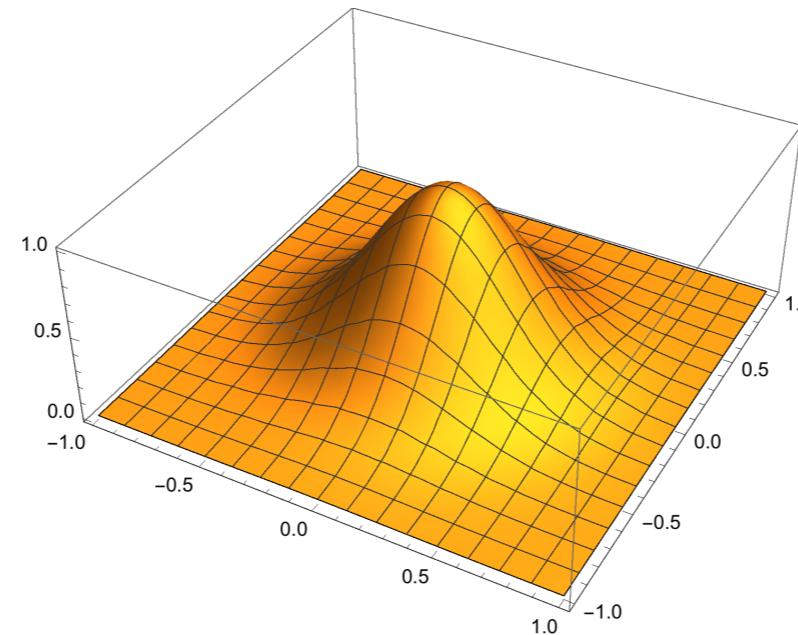


Inverse Fourier  
Transform

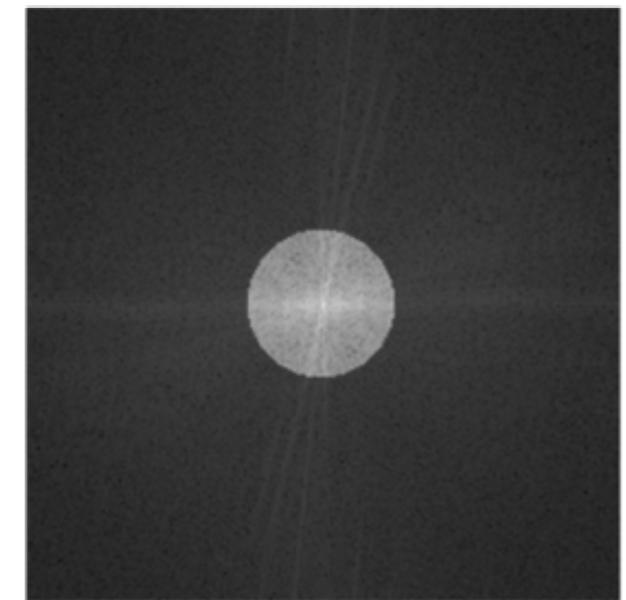
Fourier



X



II



Slide after [Andrew Zisserman](#)

# Visual Break

[The Alchemist's Letter](#)



# Monte Carlo Integration

# Monte Carlo Integration

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

$$I_N = \sum_{i=1}^N \frac{f(x_i)}{p(x_i)}$$

$$I_N = \frac{b-a}{N} \sum_{i=1}^N f(x_i)$$

# Monte Carlo Integration

$$I = \int_0^1 f(x) dx$$

$$I_N = \frac{1}{N} \sum_{i=1}^N f(x_i)$$

$$I_N = \frac{1}{N} \int_0^1 f(x) \sum_{i=1}^N \delta(x - x_i) dx$$

# Monte Carlo Integration

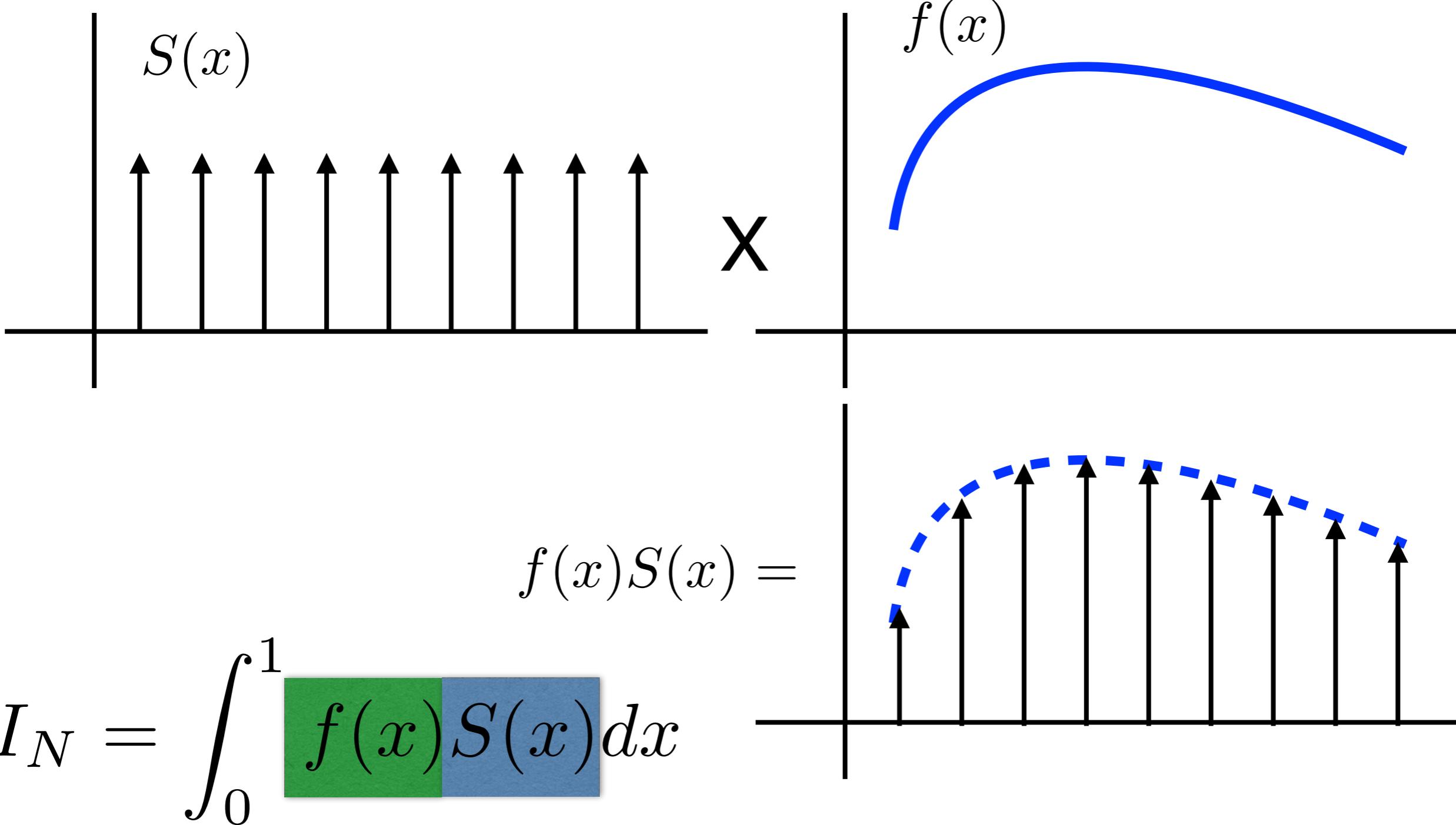
$$I_N = \int_0^1 f(x) \frac{1}{N} \sum_{i=1}^N \delta(x - x_i) dx$$

$$I_N = \int_0^1 f(x) S(x) dx$$

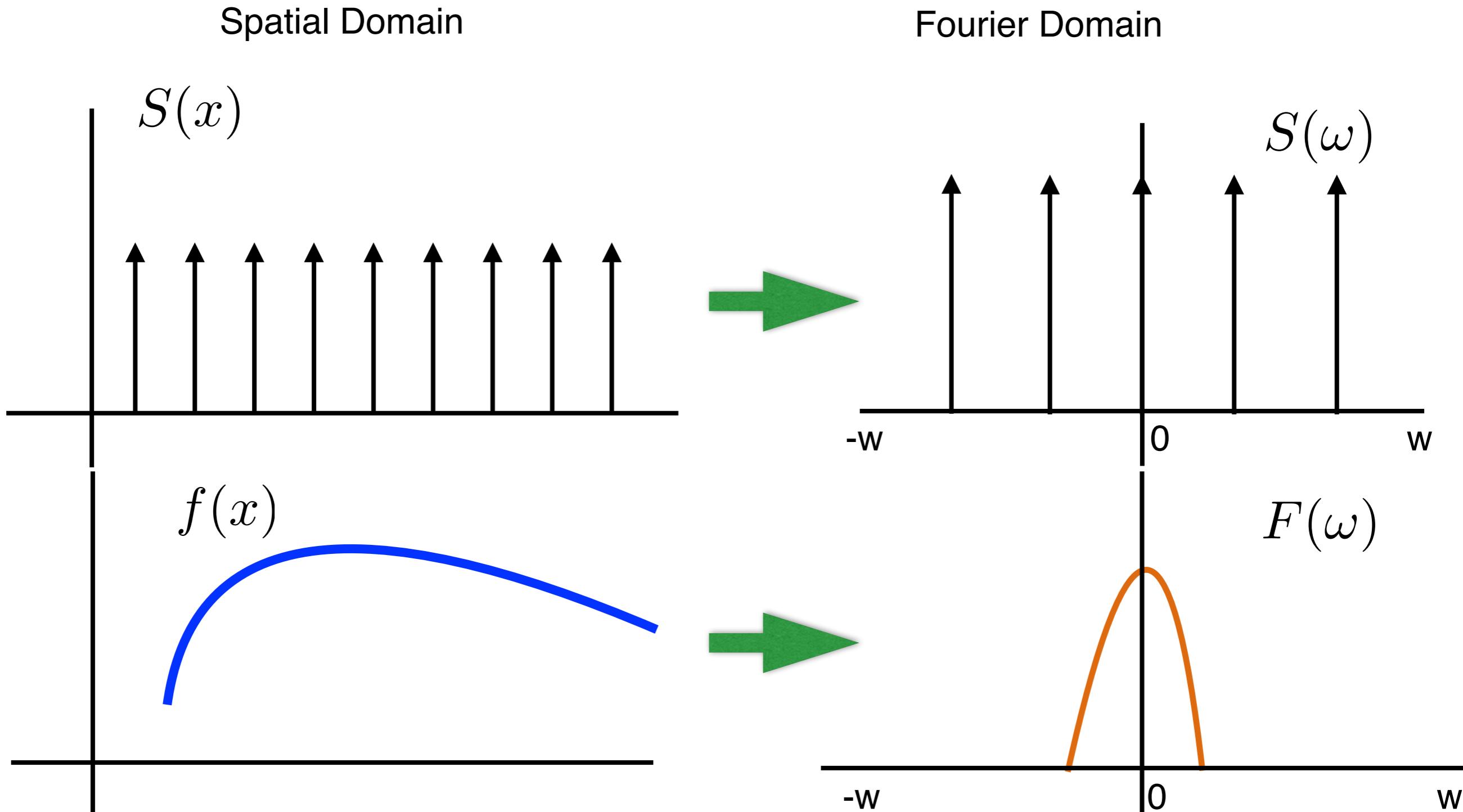
$$S(x) = \frac{1}{N} \sum_{i=1}^N \delta(x - x_i)$$

# Frequency Analysis of Monte Carlo Integration

# Spatial: Monte Carlo Integration

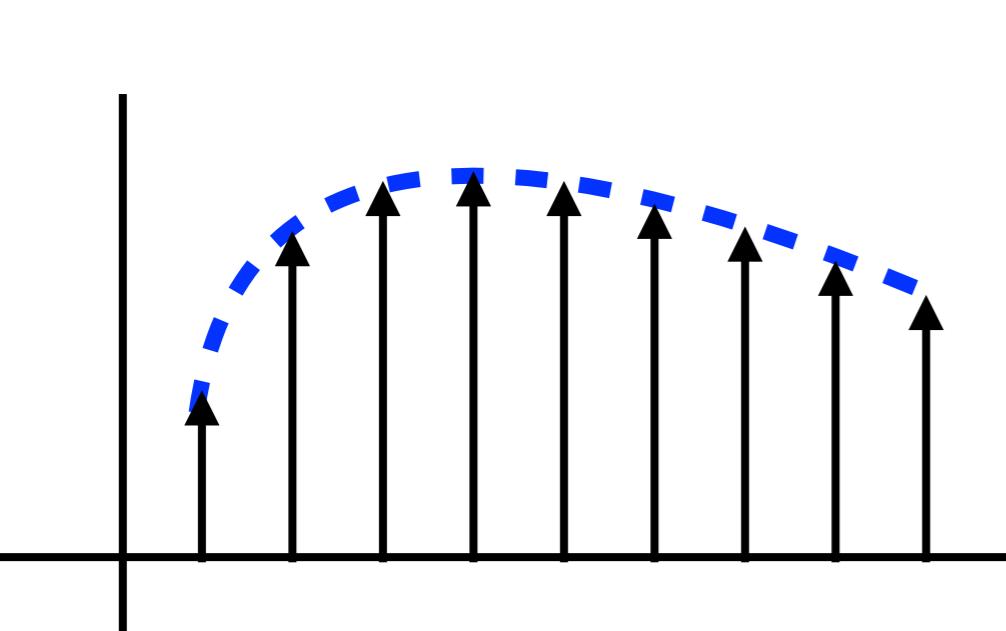


# Fourier: Monte Carlo Integration



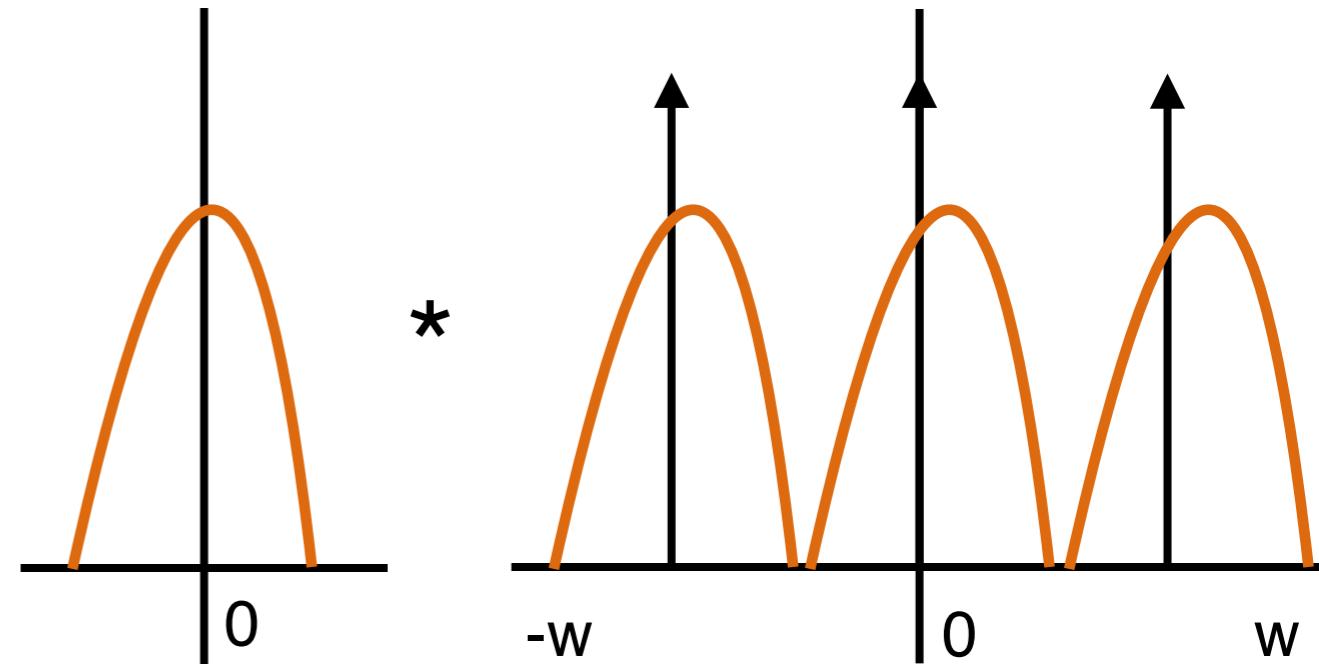
# Fourier: Monte Carlo Integration

Spatial Domain



$$f(x)S(x)$$

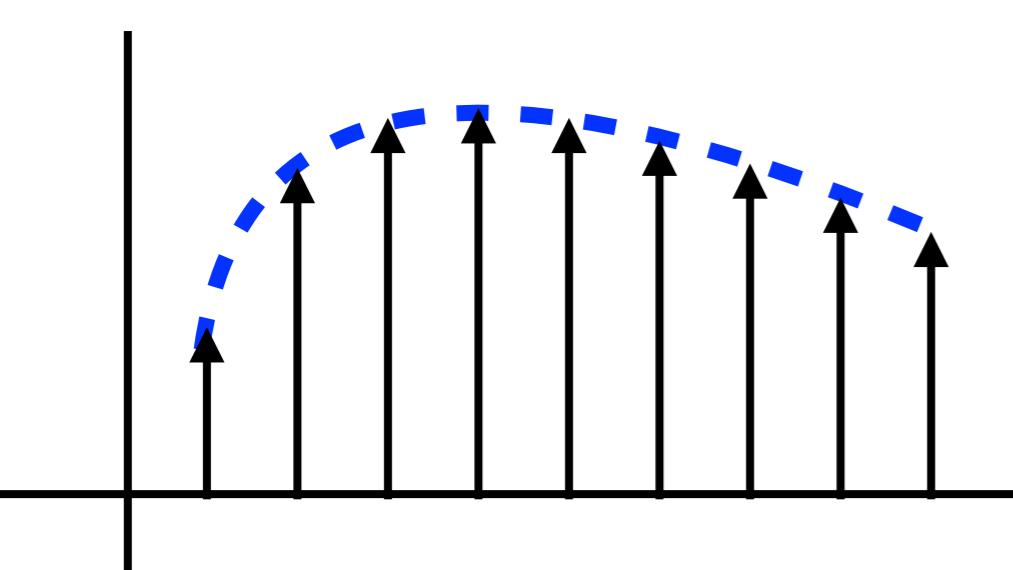
Fourier Domain



$$F(\omega) * S(\omega)$$

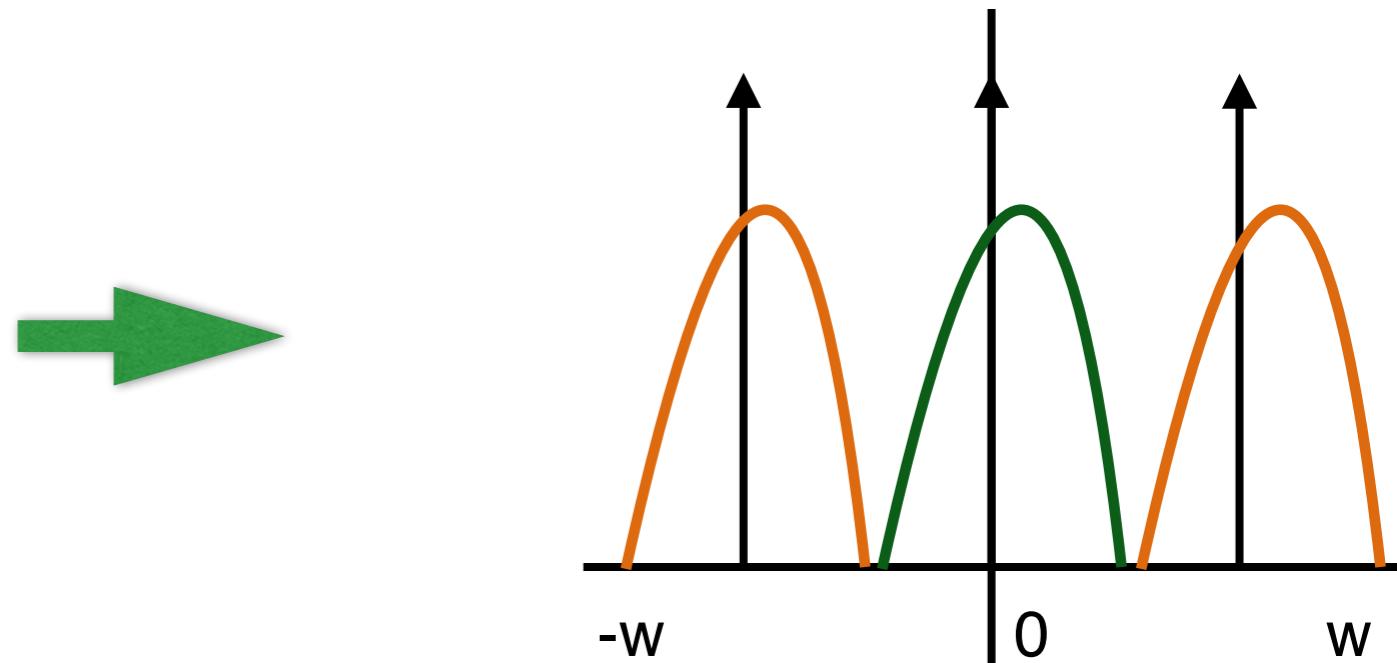
# Fourier: Monte Carlo Integration

Spatial Domain



$$f(x)S(x)$$

Fourier Domain



$$F(\omega) * S(\omega)$$

Monte Carlo Integration in the Fourier Domain

$$I_N = \int \overline{F(-\omega)} S(\omega) d\omega$$

# Fourier: Monte Carlo Integration

Monte Carlo Integration in the Spatial Domain

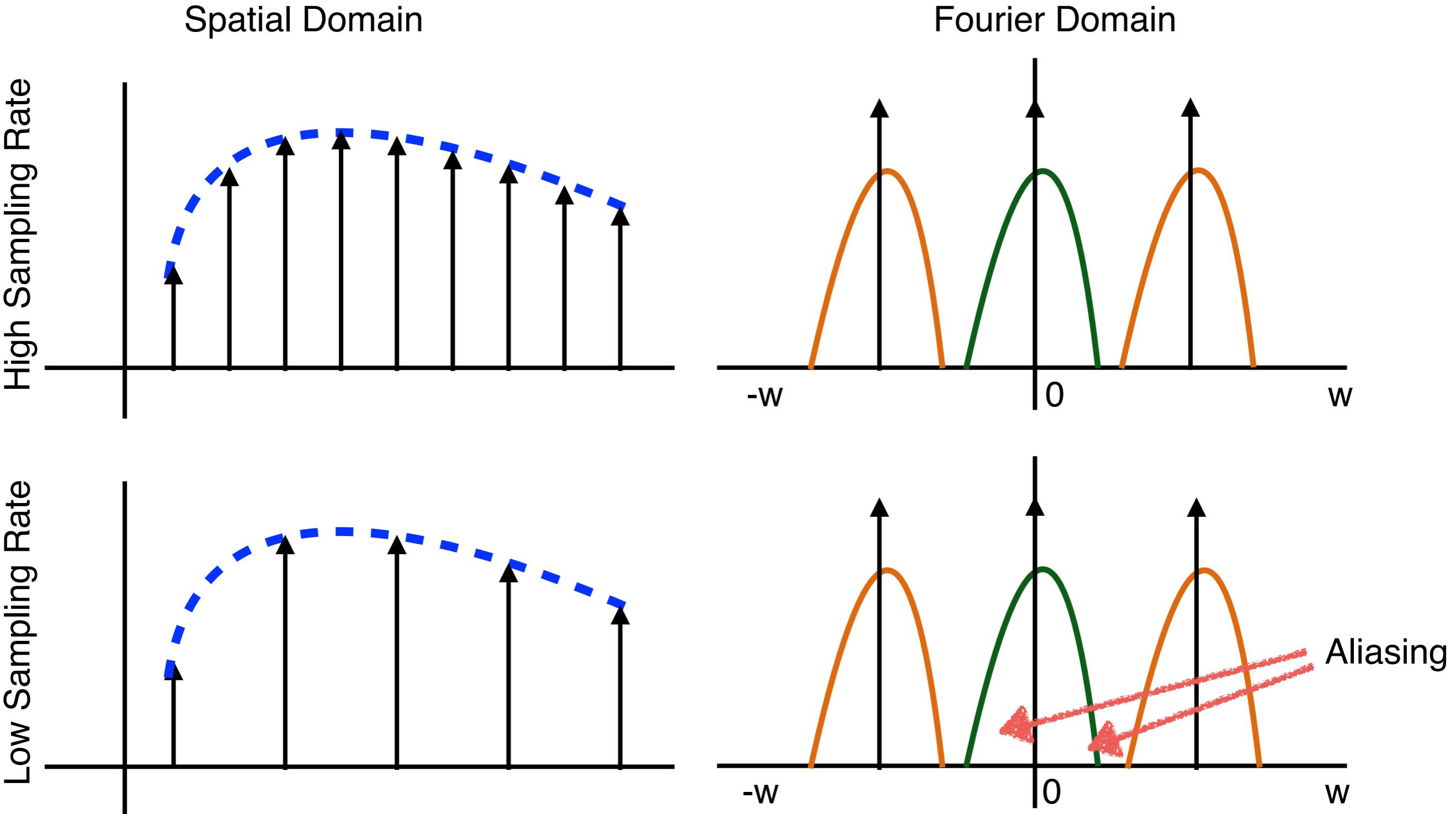
$$I_N = \int_0^1 f(x)S(x)dx$$

Monte Carlo Integration in the Fourier Domain

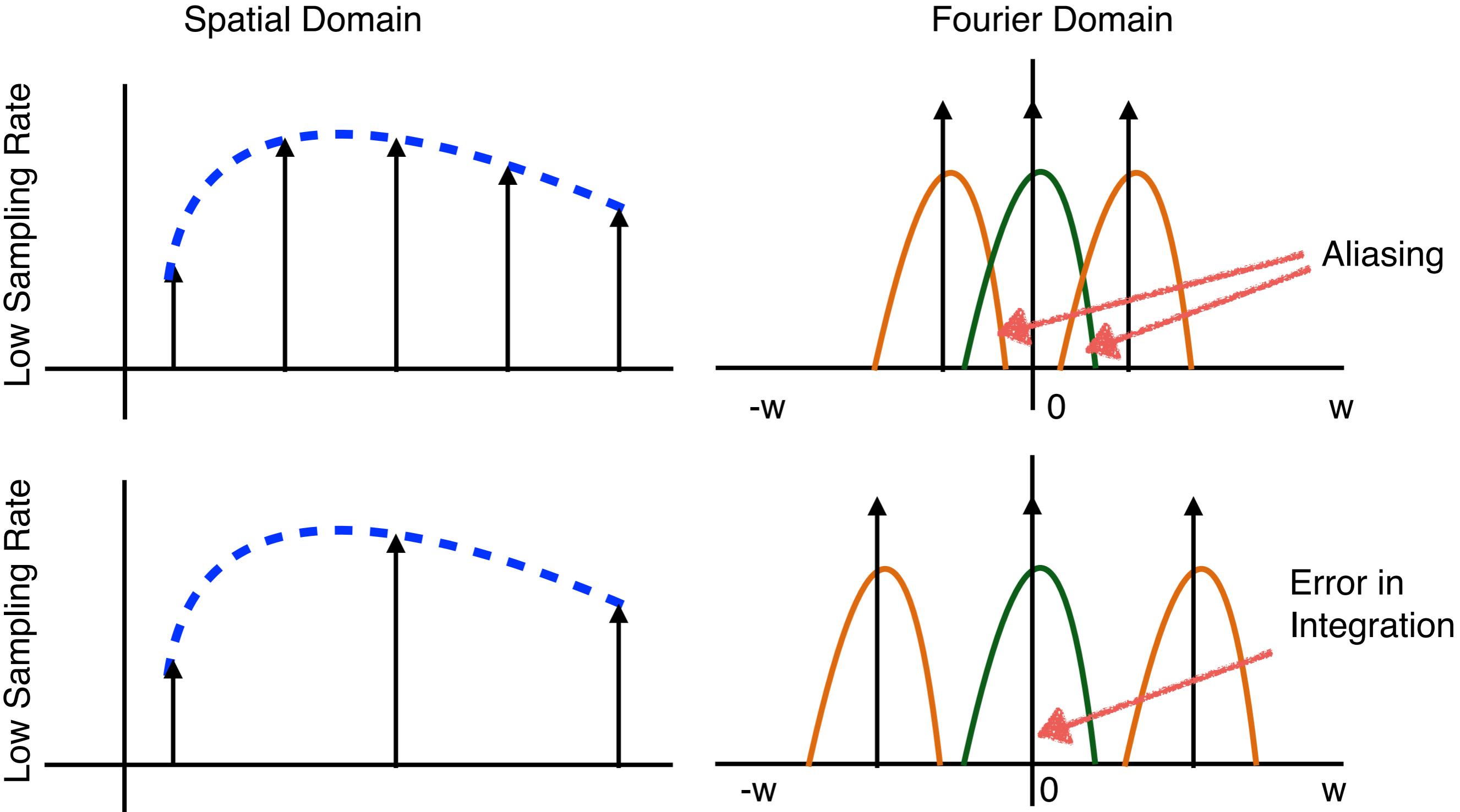
$$I_N = \int_{-\infty}^{\infty} \overline{F(-\omega)}S(\omega)d\omega$$

Fredo Durand [2011]

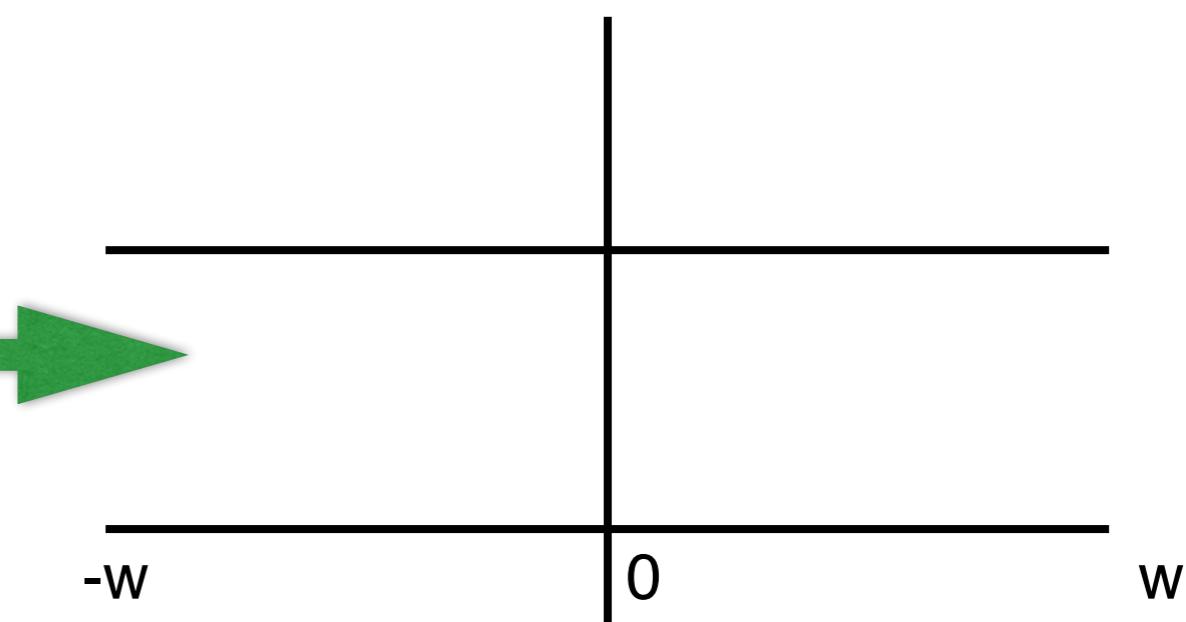
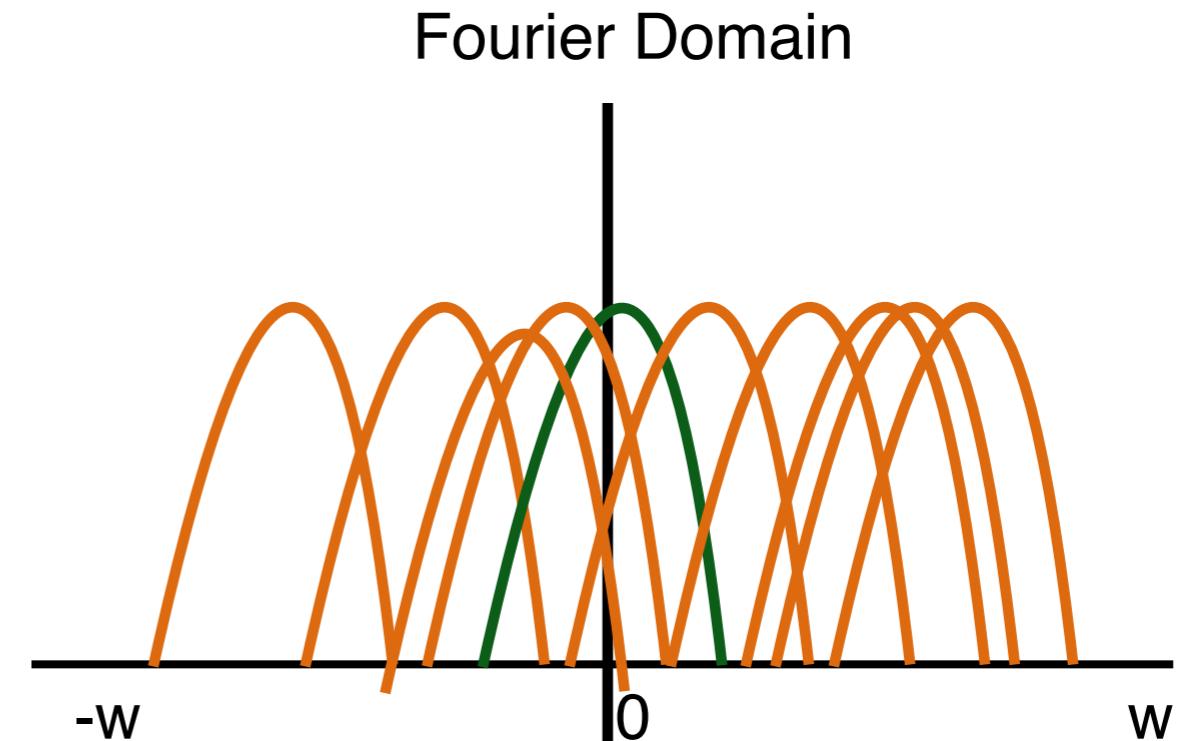
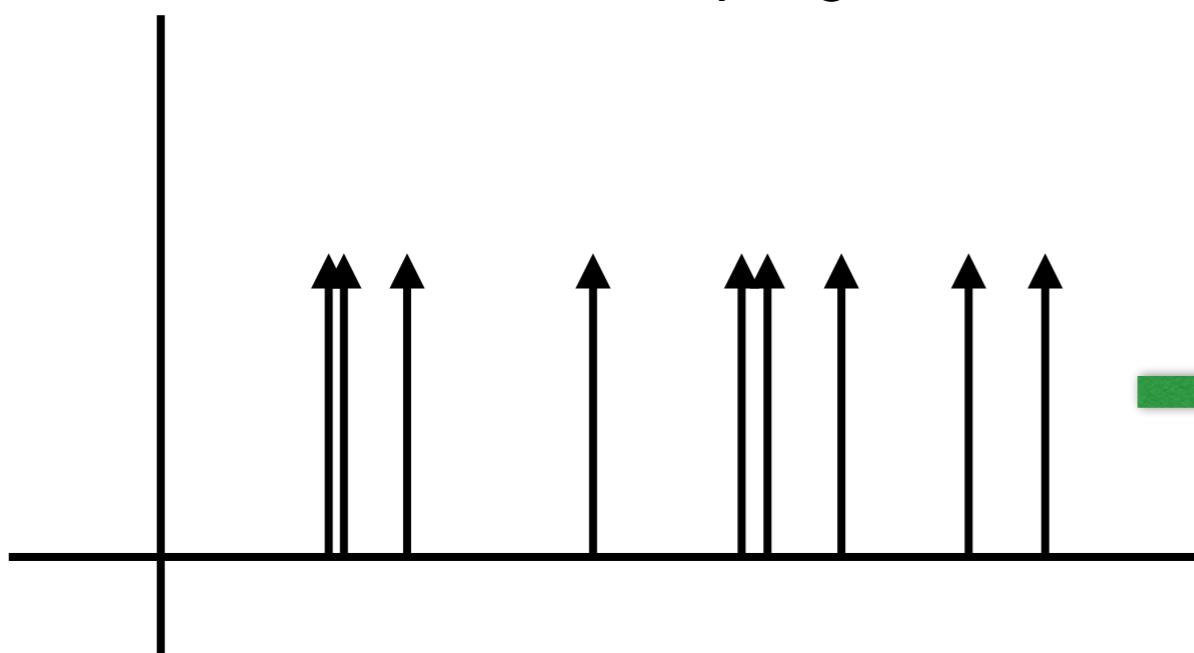
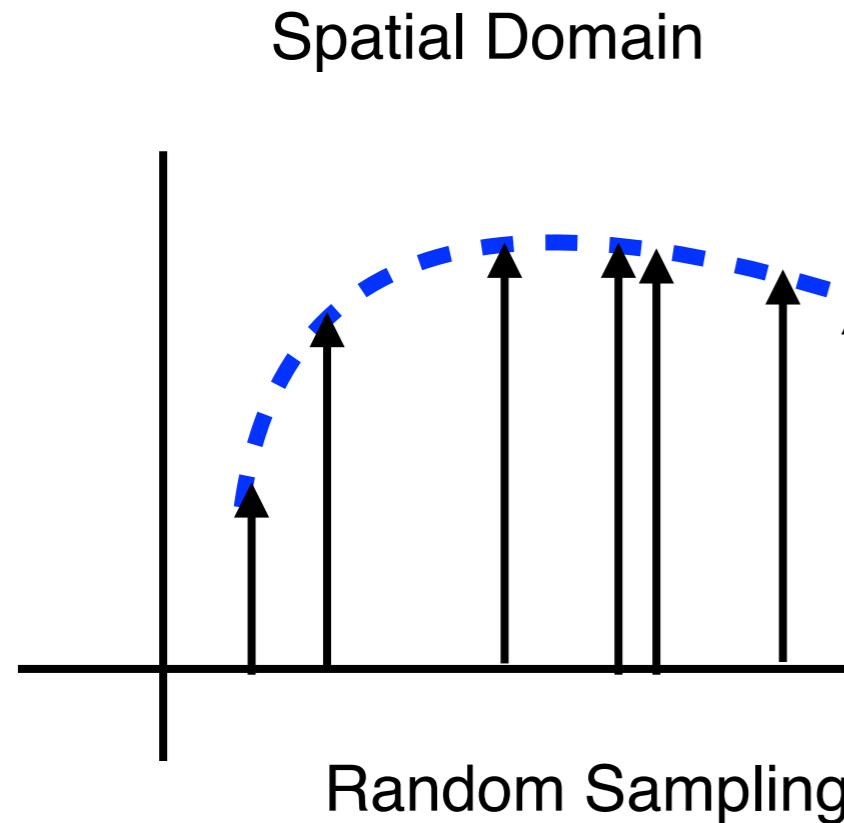
# Fourier: Monte Carlo Integration



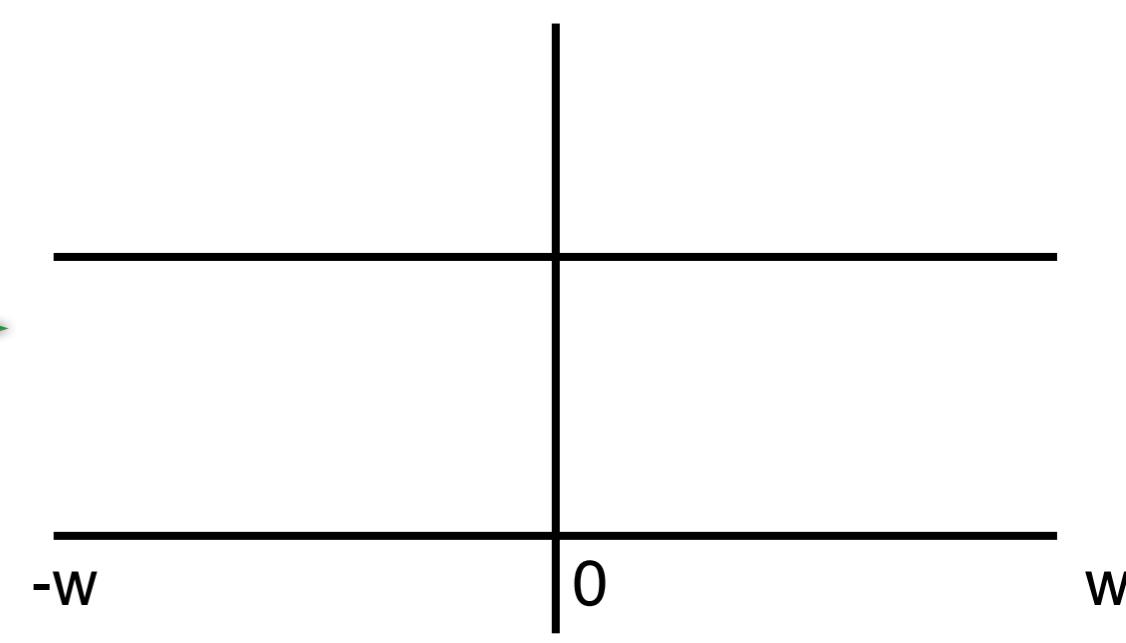
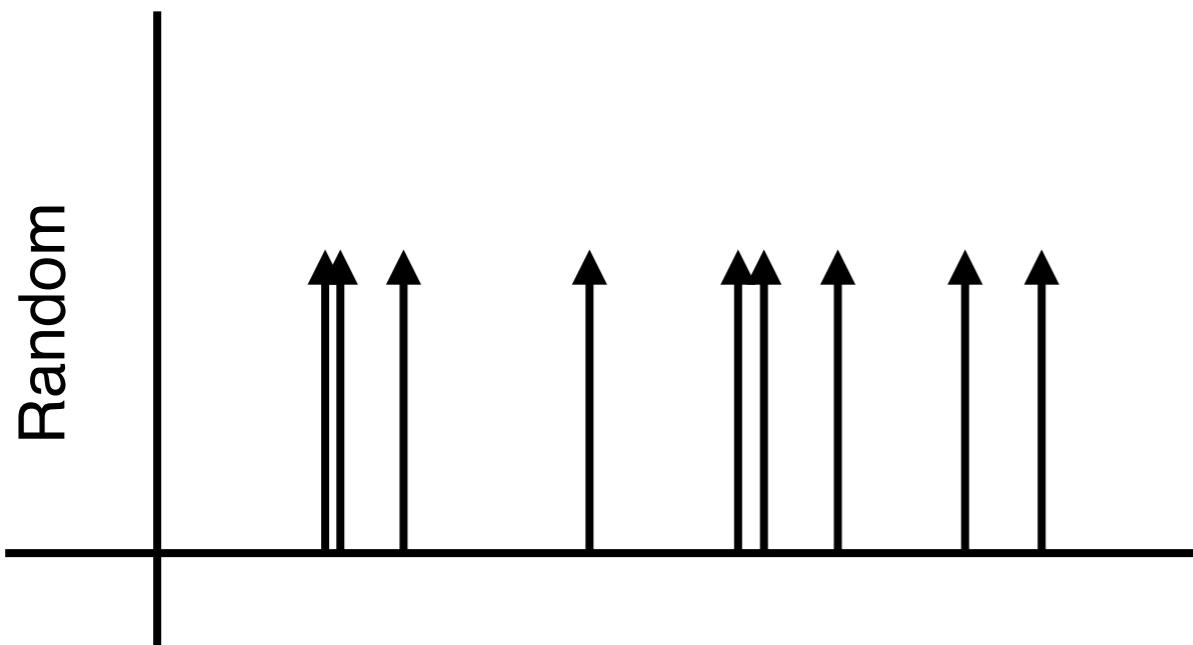
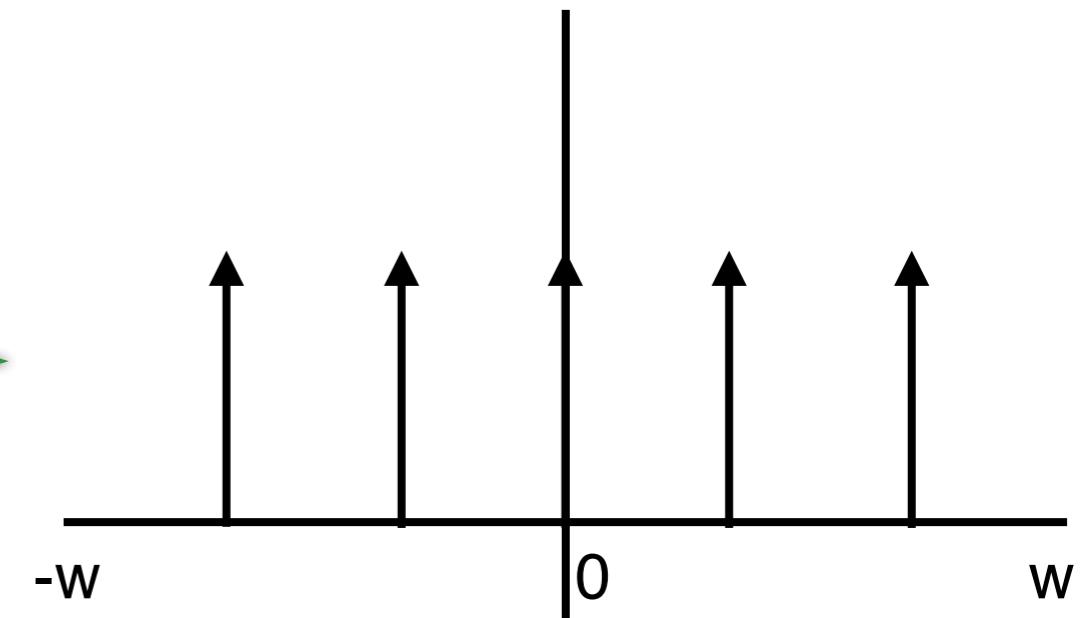
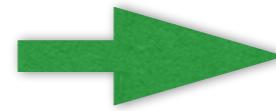
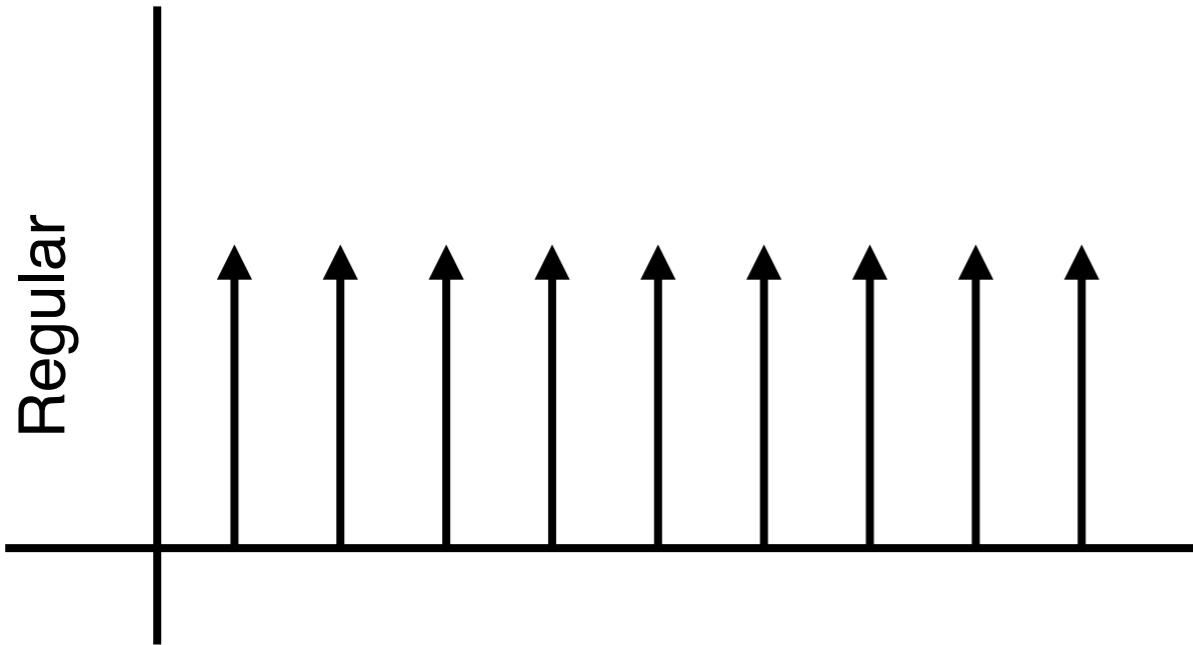
# Fourier: Monte Carlo Integration



# Fourier: Monte Carlo Integration

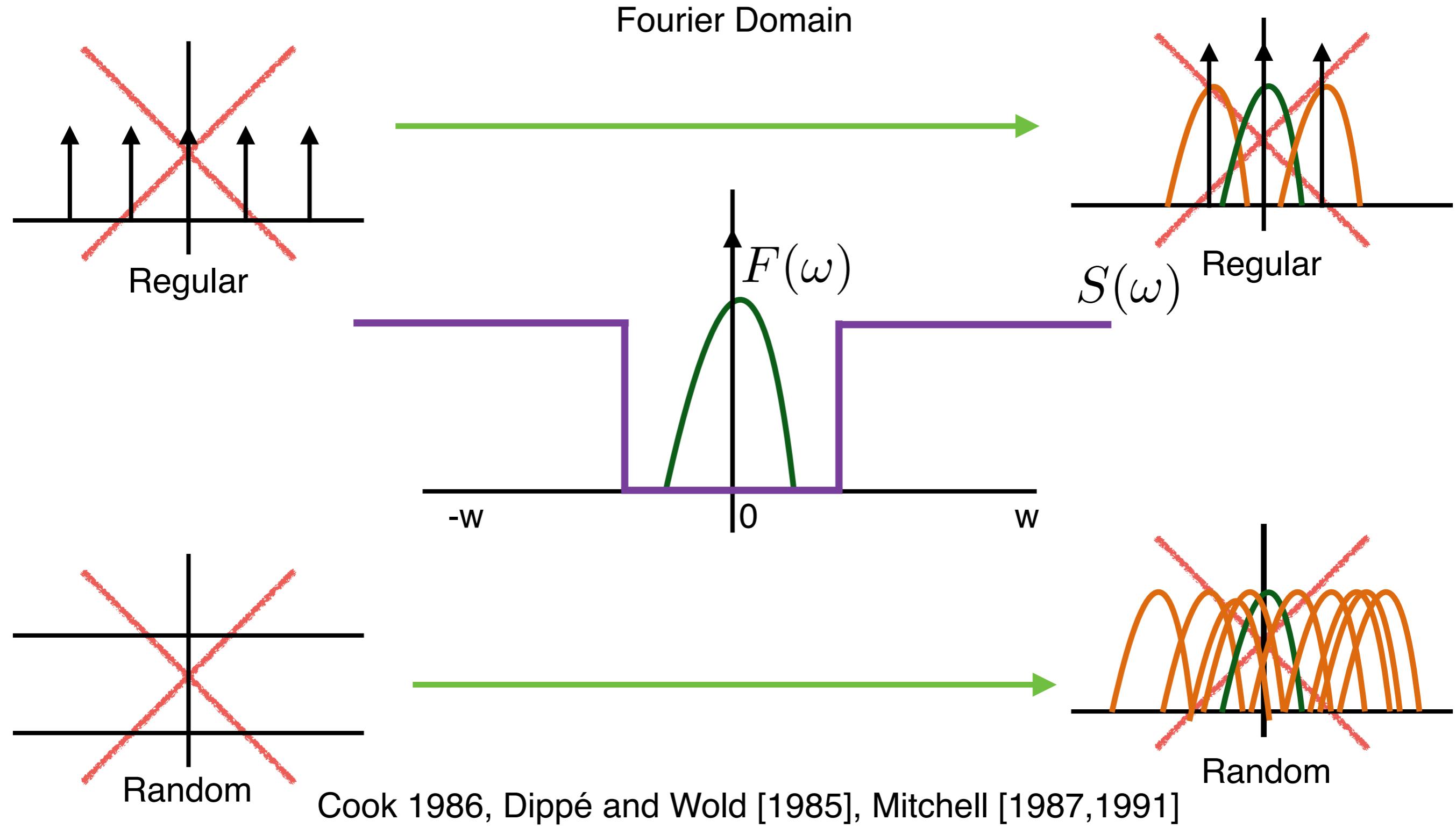


# Fourier: Monte Carlo Integration



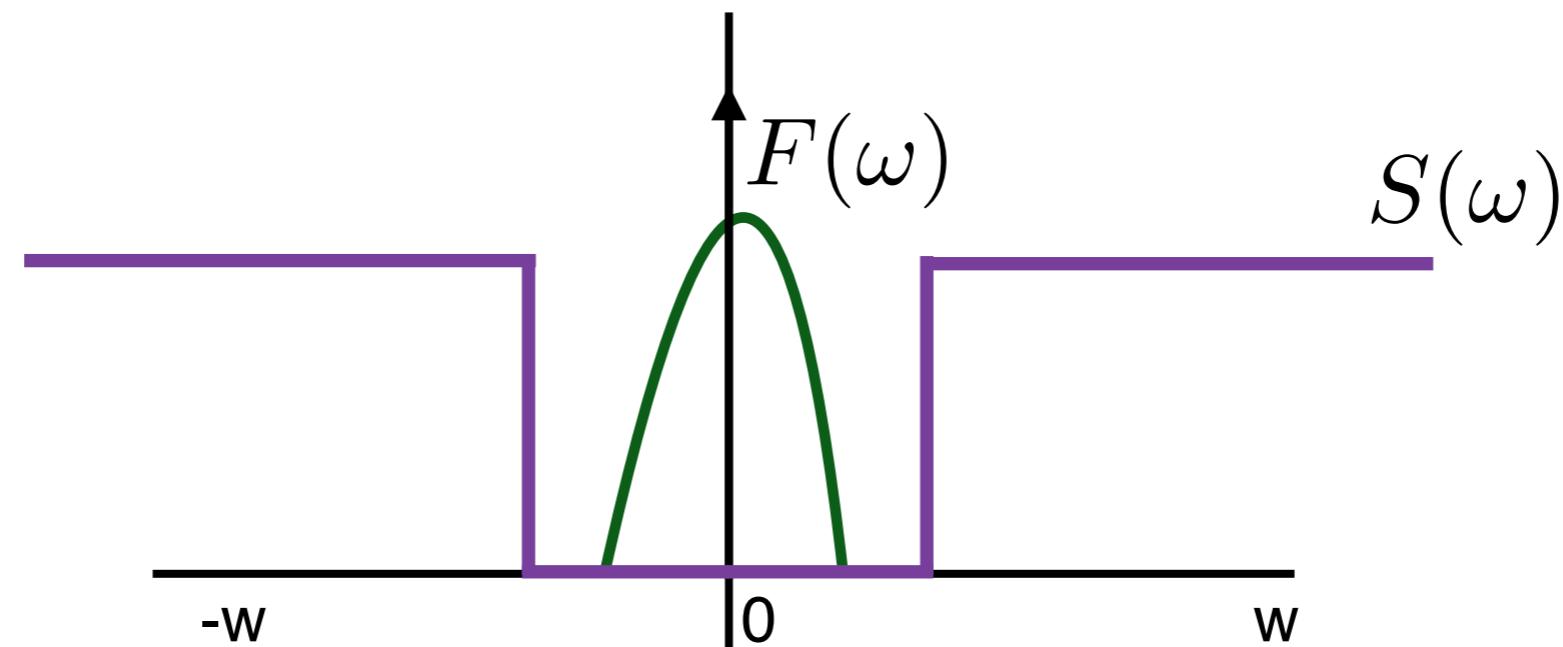
# **What is the desired Sampling Power Spectrum?**

# Desired Sampling Frequency Spectrum



# Desired Sampling Frequency Spectrum

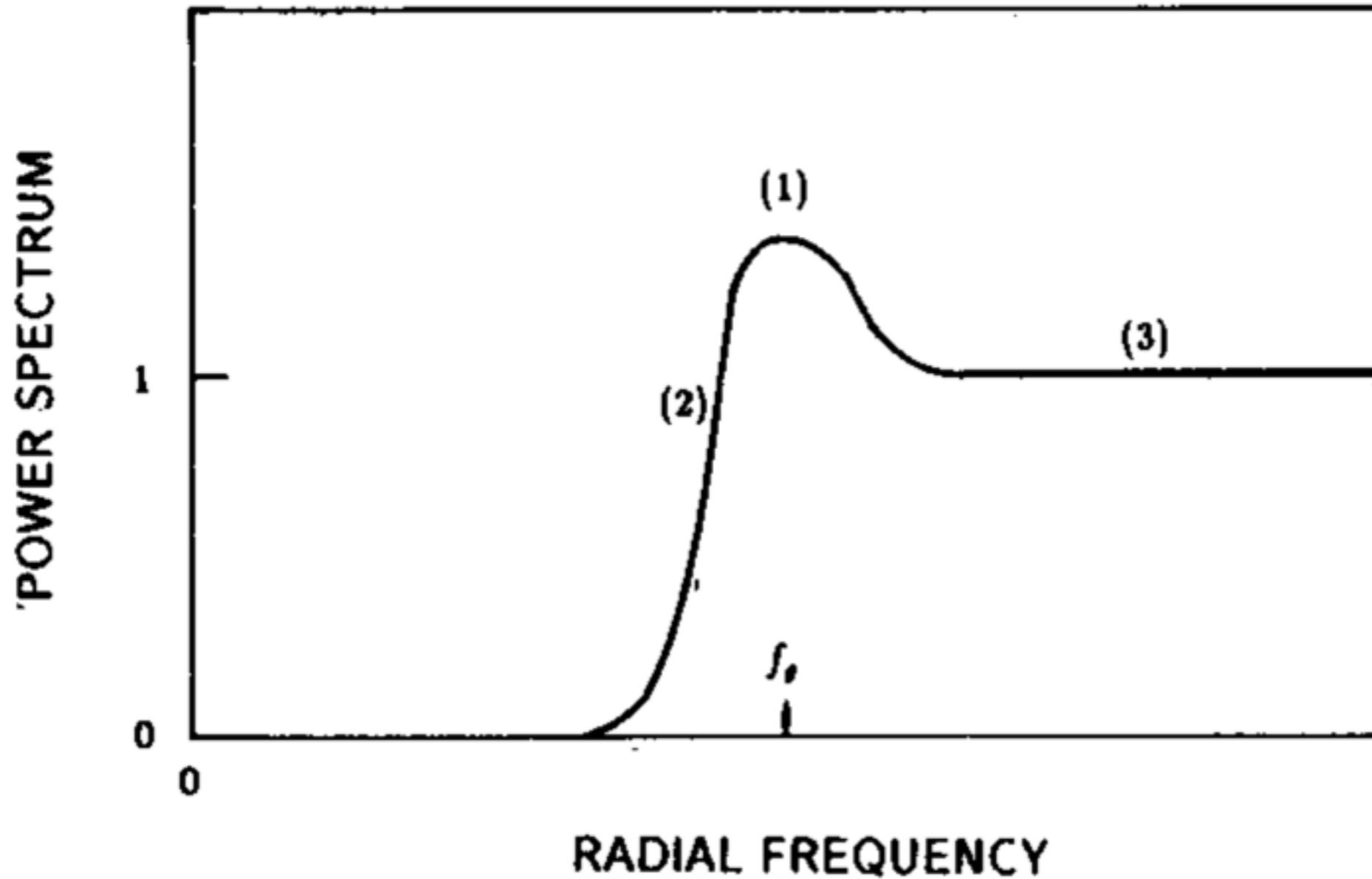
Fourier Domain



Cook 1986, Dippé and Wold [1985], Mitchell [1987,1991]

# Blue Noise Power Spectrum

- Robert Ulichney [1987]



# Visual Break

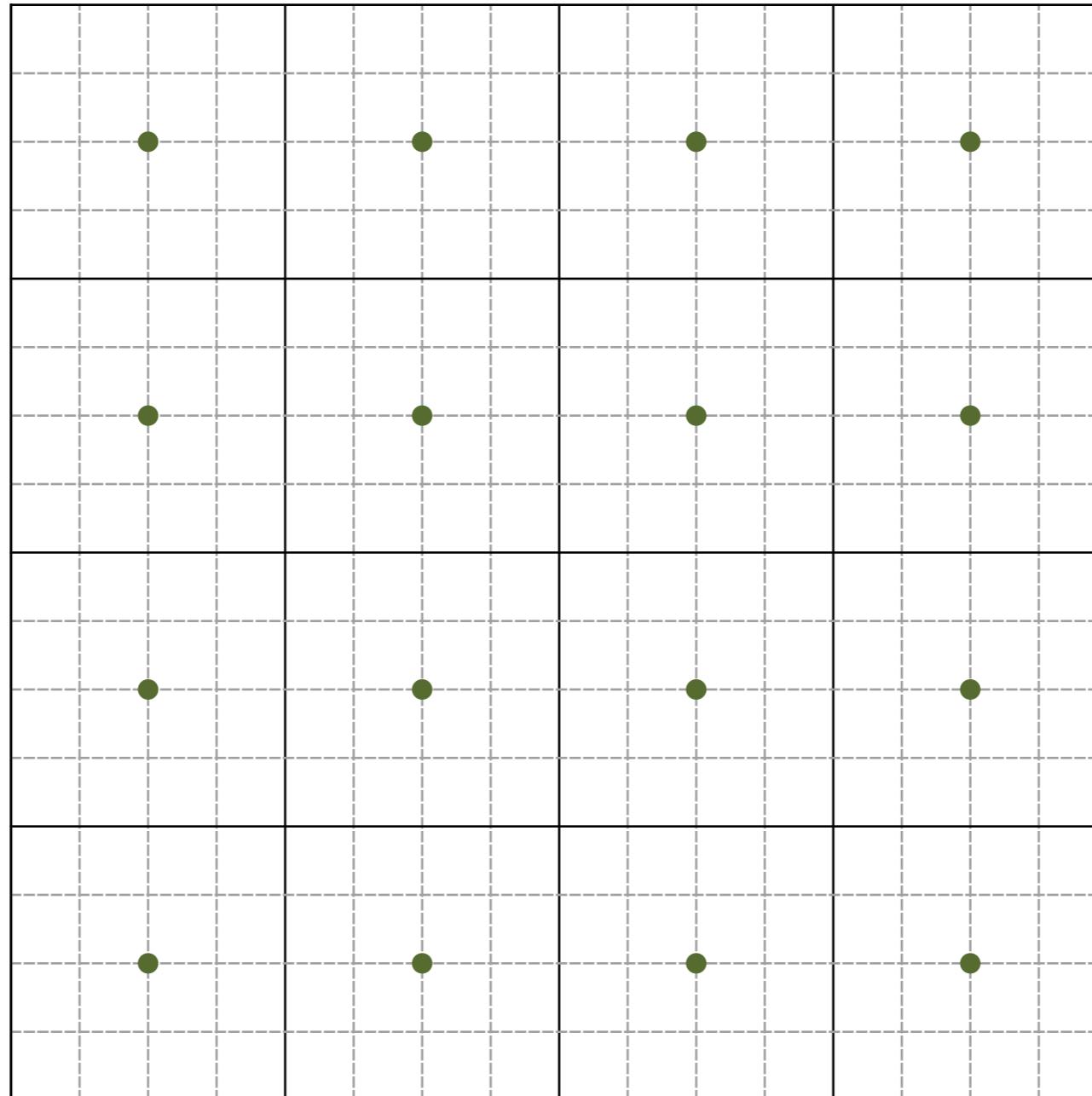
[Dragon Hunter by CG Society](#)



# Frequency Analysis of Sampling Patterns

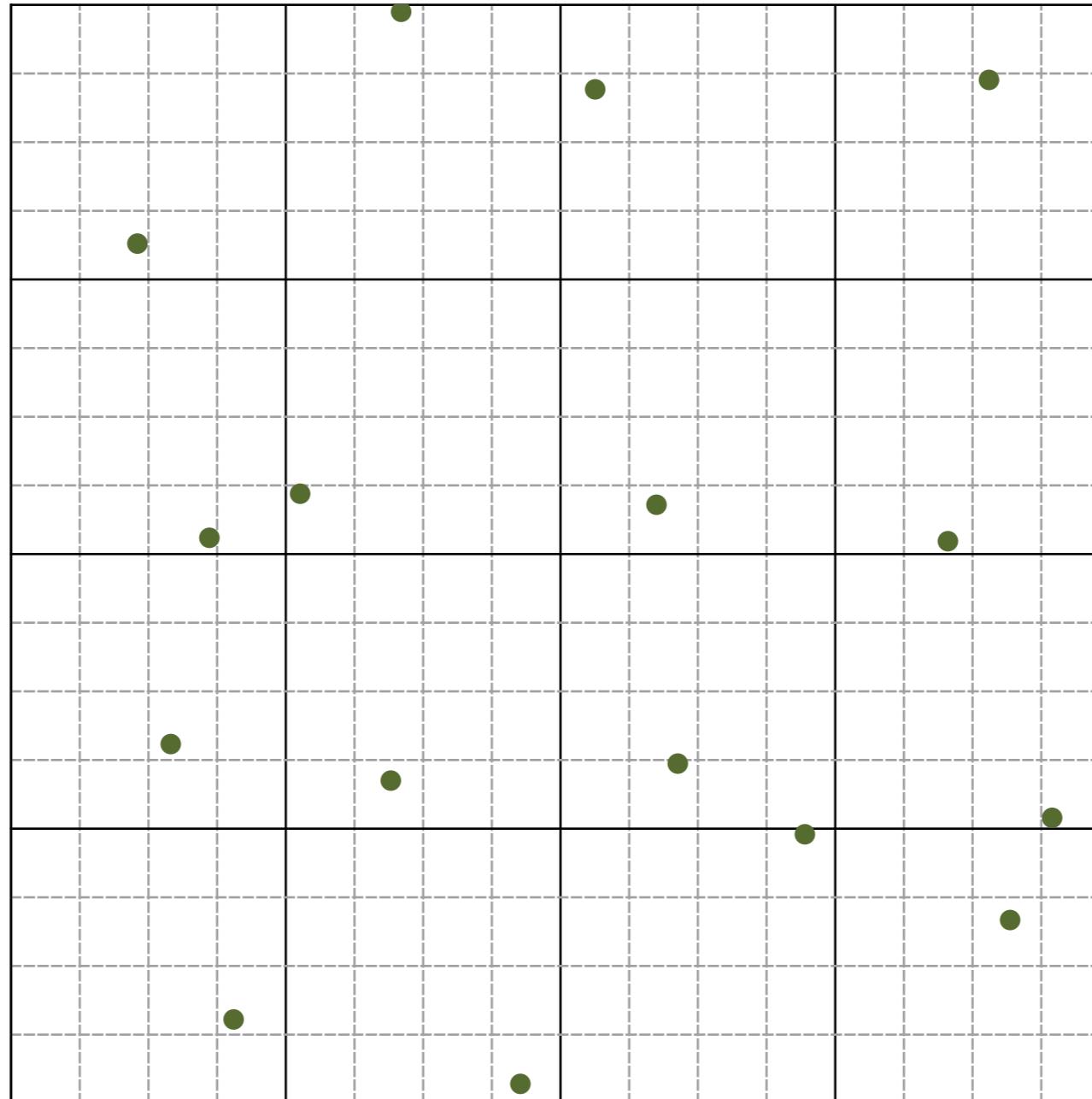
# Sampling Patterns

- Regular



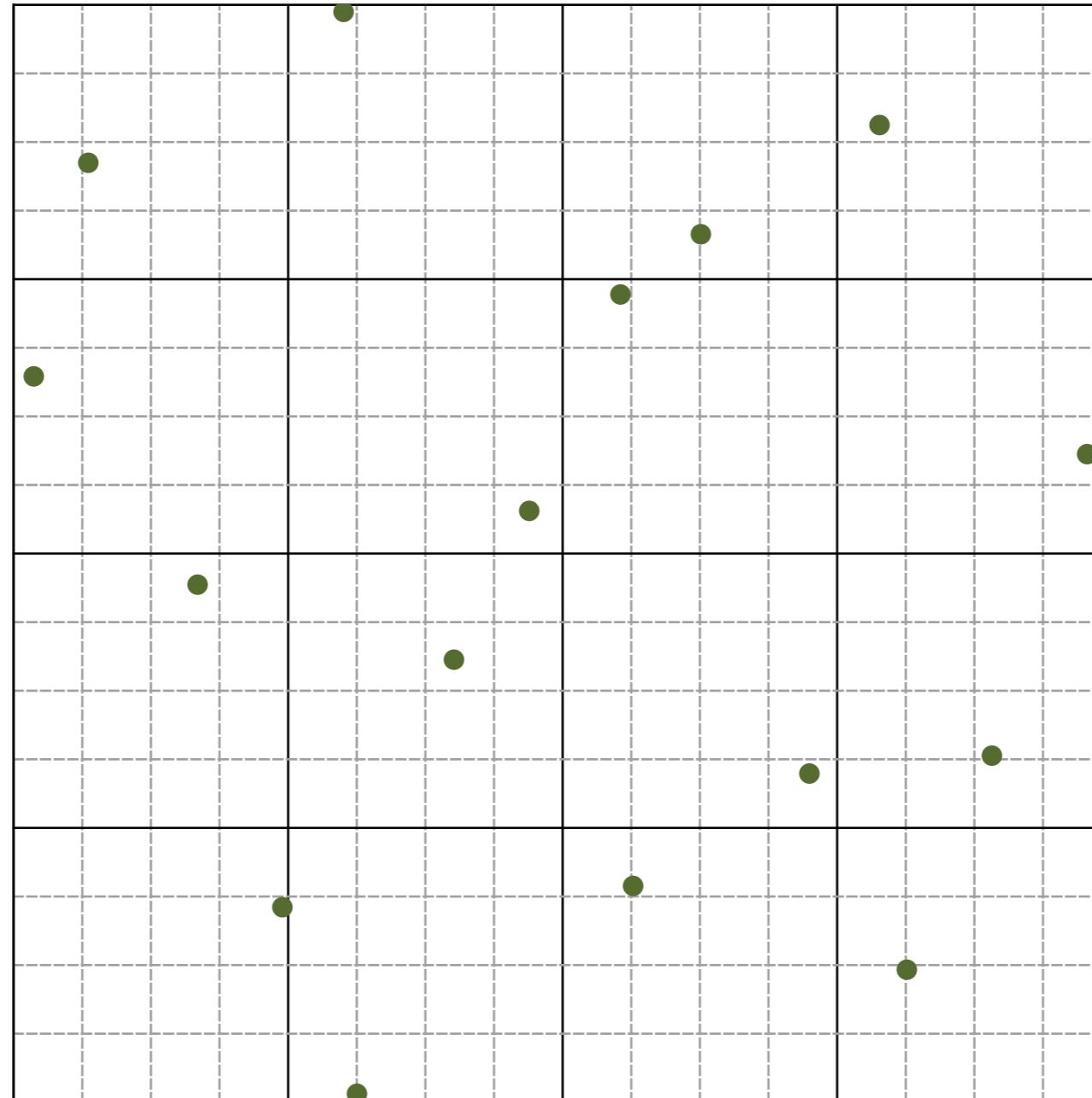
# Sampling Patterns

- Jitter



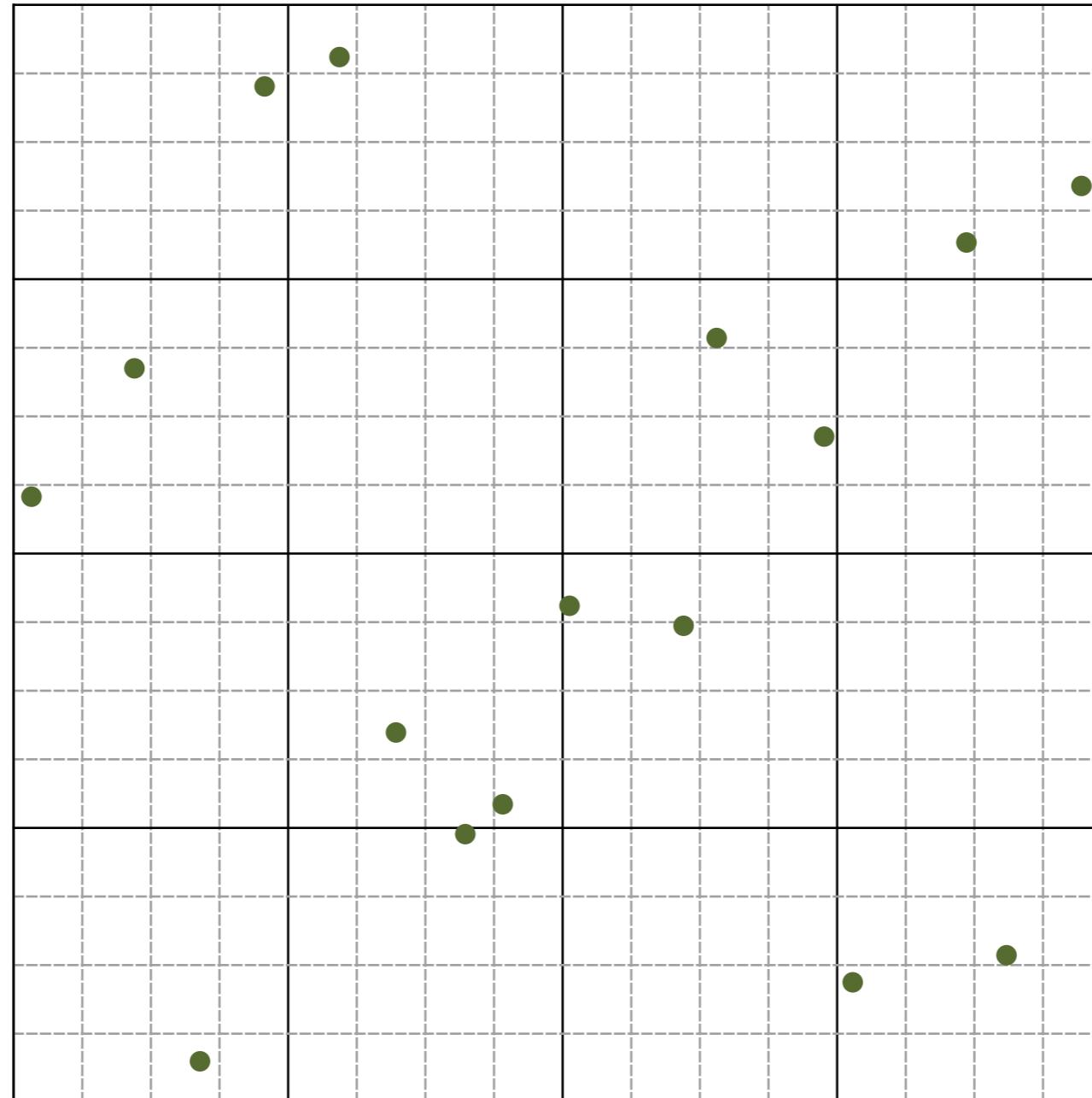
# Sampling Patterns

- Multi jitter



# Sampling Patterns

- N-rooks



# Frequency Spectrum

- Fourier Transform of Point Samples (2D)
- Fourier coefficient at  $(\omega_x, \omega_y)$

```
std::complex<double> fourierCoeff(0.,0.);

double fx = 0.0, fy = 0.0;

for(int i=0; i < N; i++) {
    double exp = -2π * (ωx * points[2*i+0] + ωy * points[2*i+1]);
    fx += cos(exp);
    fy += sin(exp);
}

fourierCoeff.real(fx);
fourierCoeff.imag(fy);
```

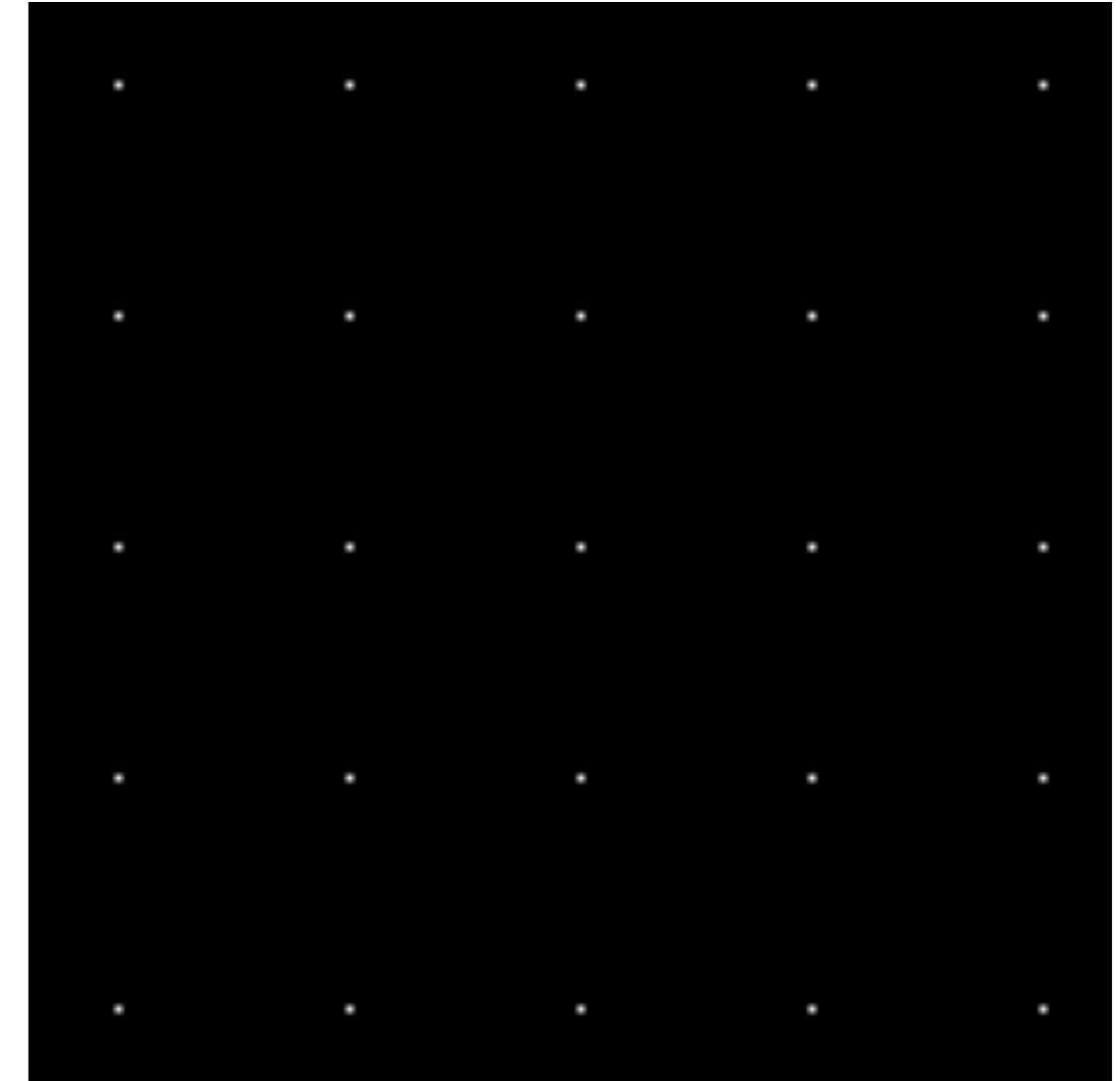
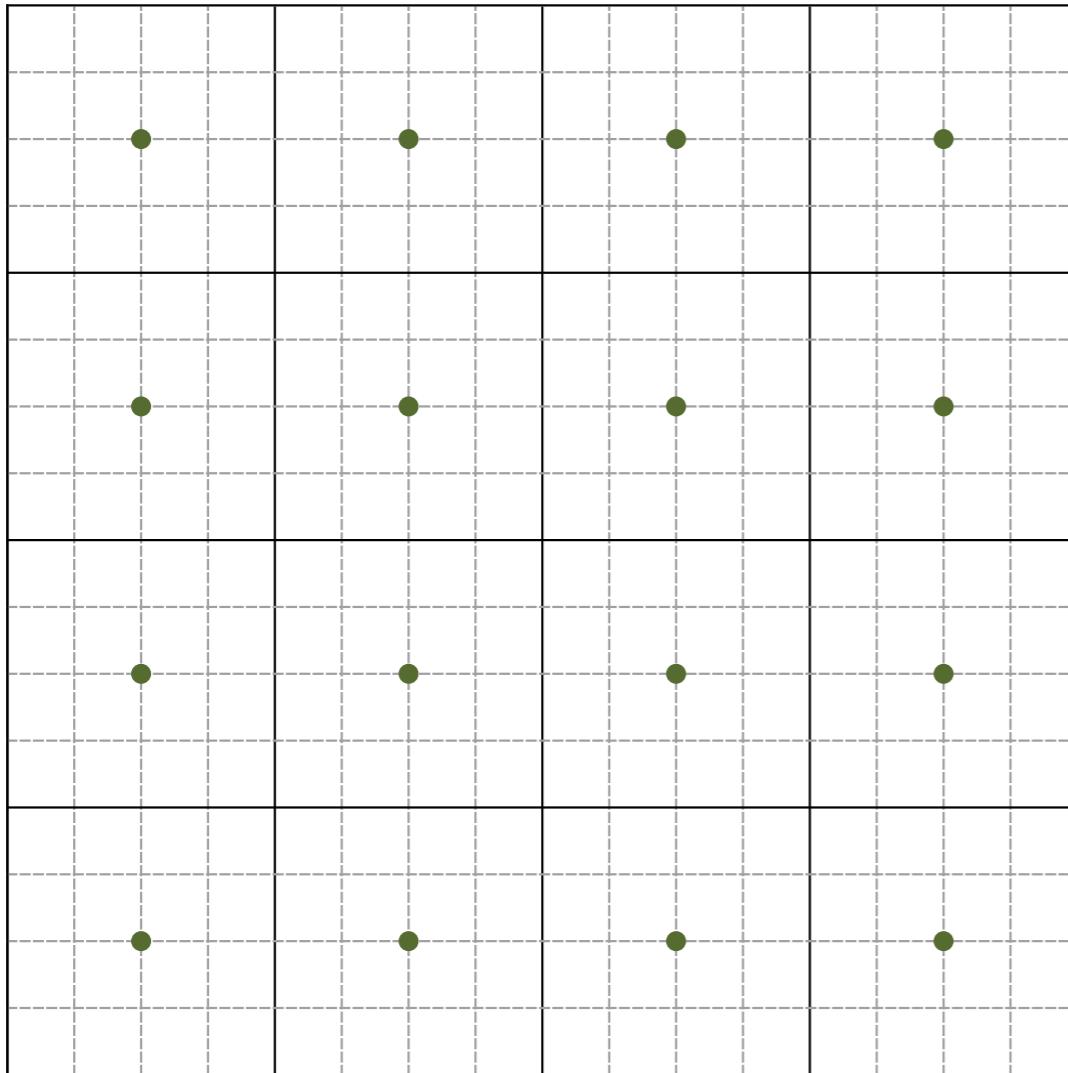
# Power Spectrum

- Fourier Transform of Point Samples (2D)
- Fourier coefficient at  $(\omega_x, \omega_y)$

```
double Power(ωx, ωy) = fx*fx+fy*fy;
```

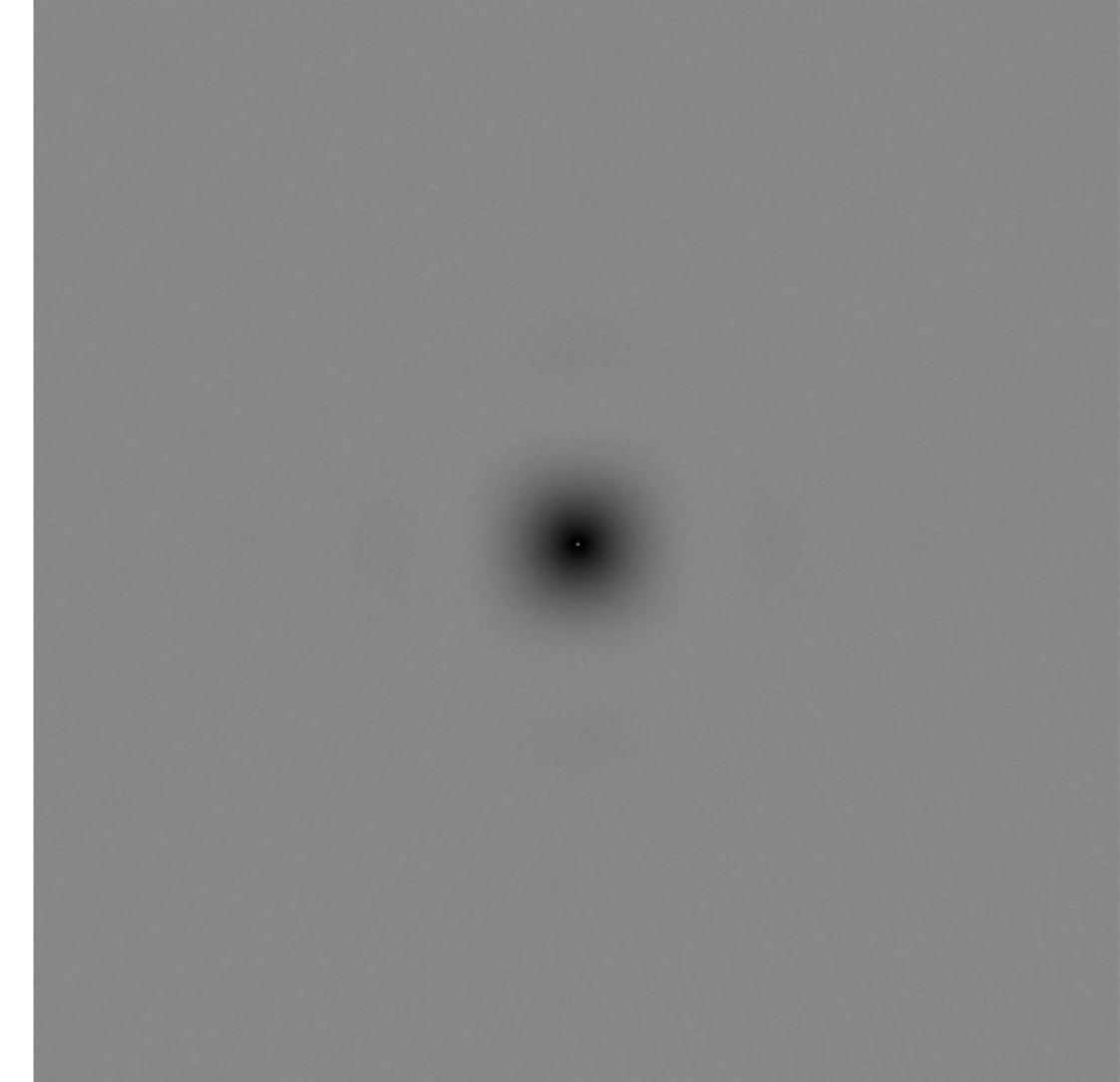
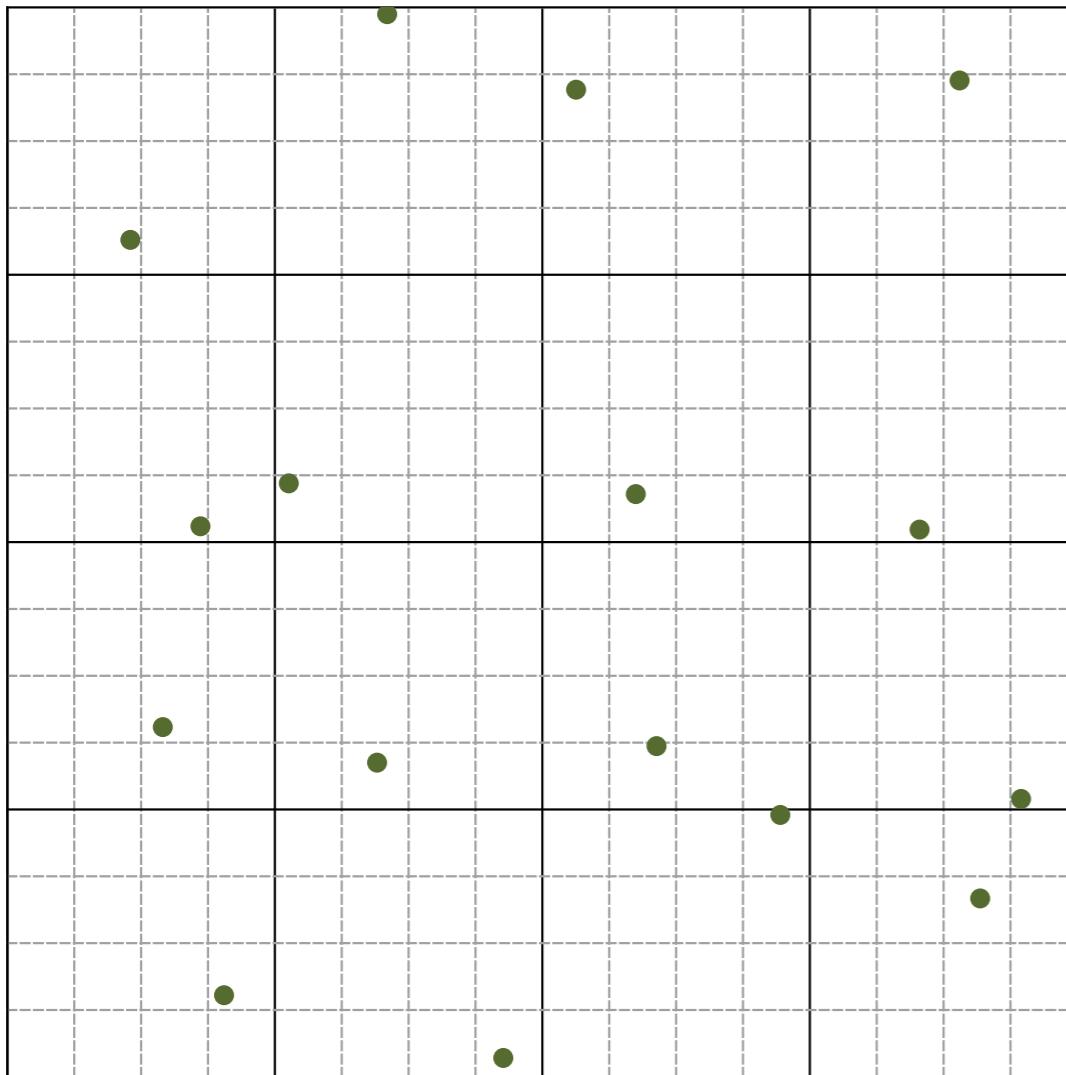
# Point Samples' Power Spectrum

- Fourier Transform of Regular Pattern



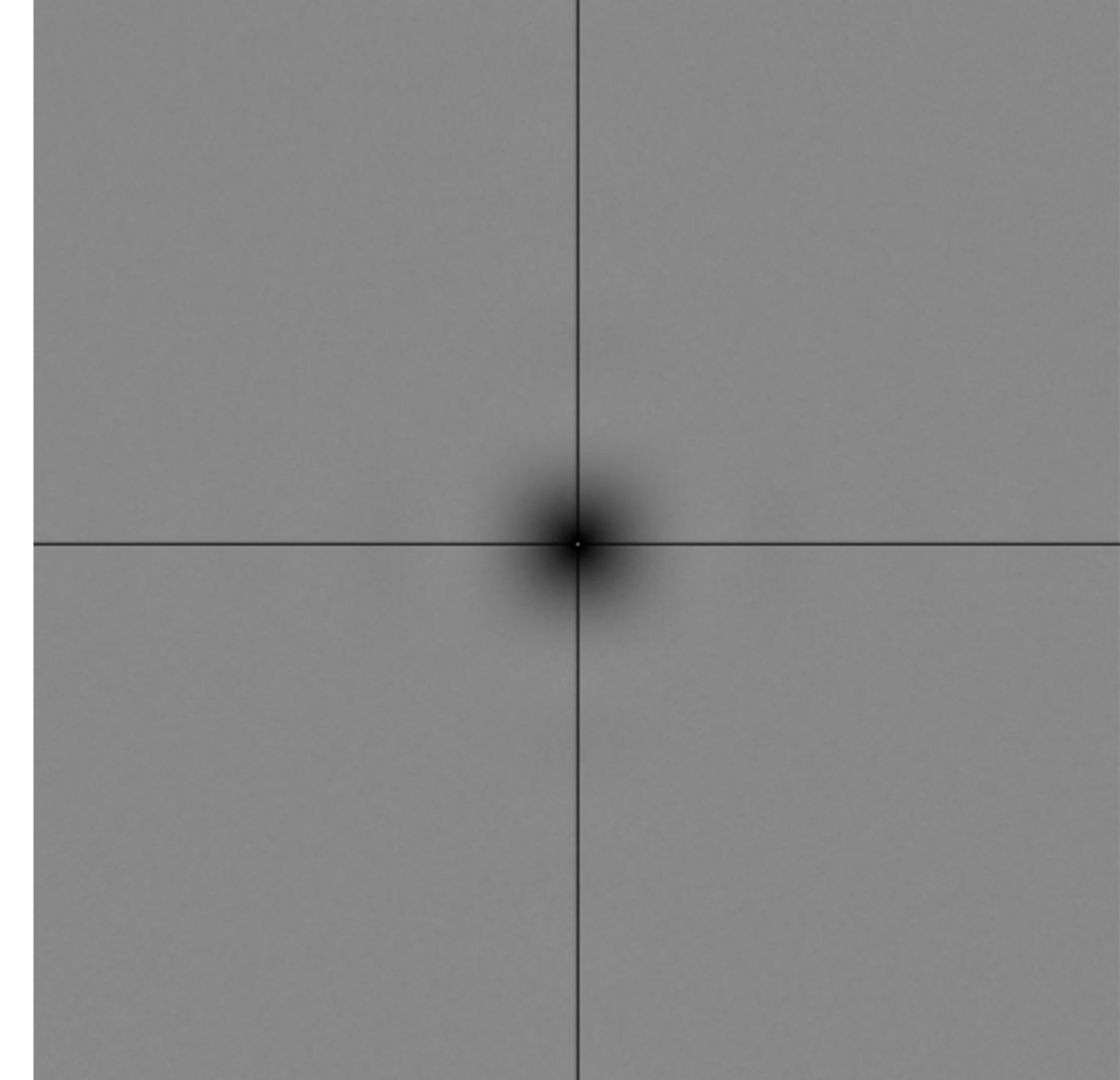
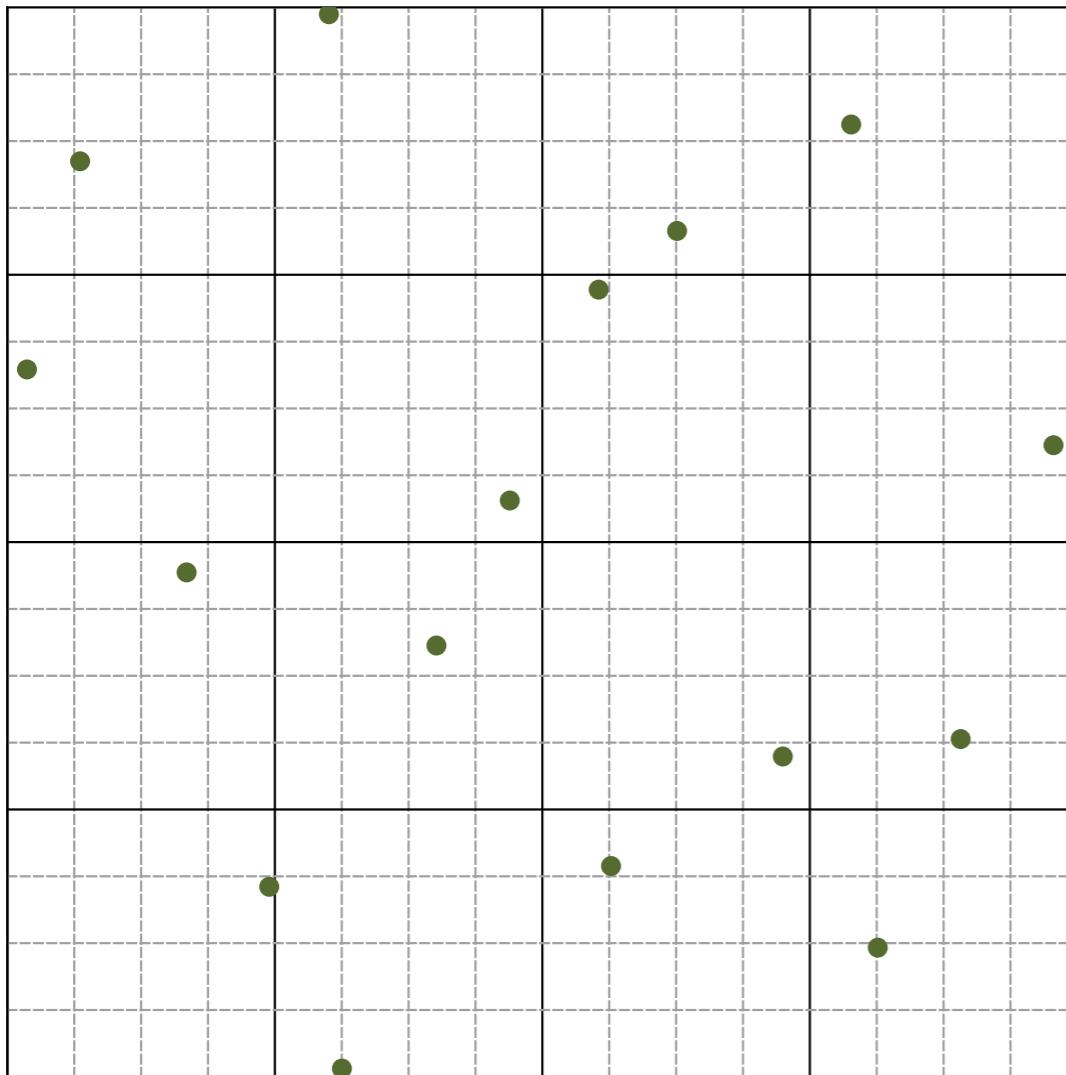
# Point Samples' Power Spectrum

- Fourier Transform of Jitter Pattern



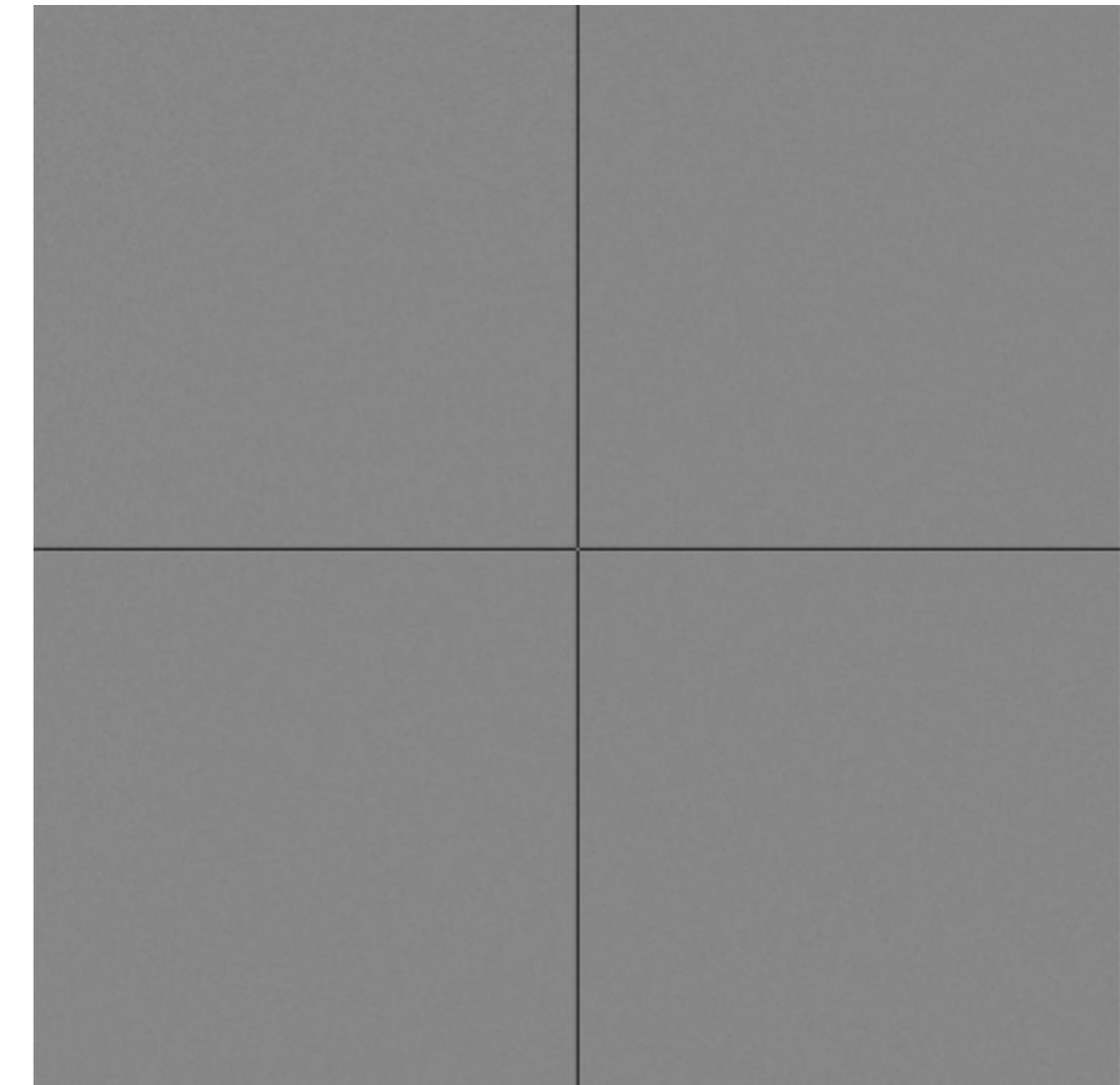
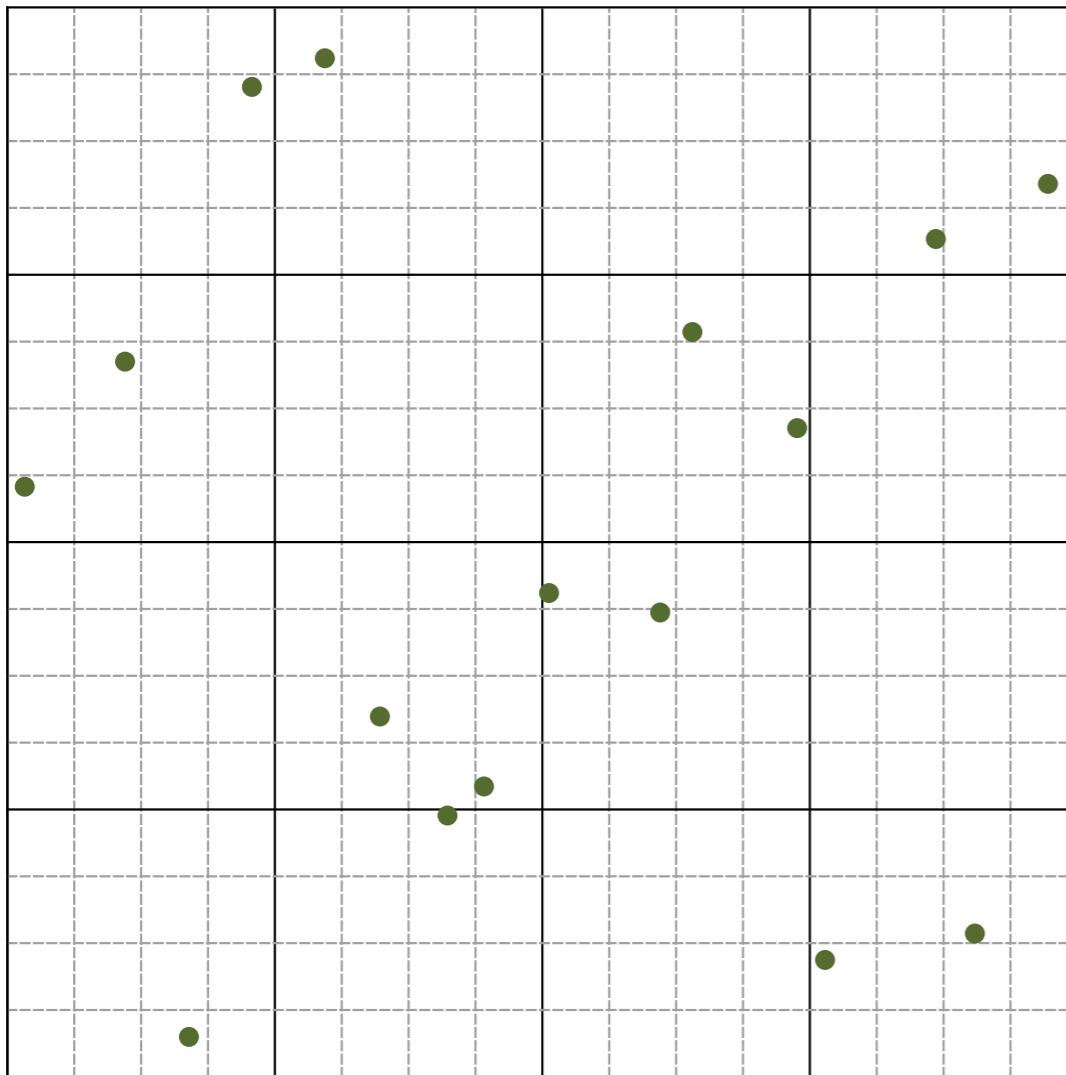
# Point Samples' Power Spectrum

- Fourier Transform of Multi-jitter Pattern



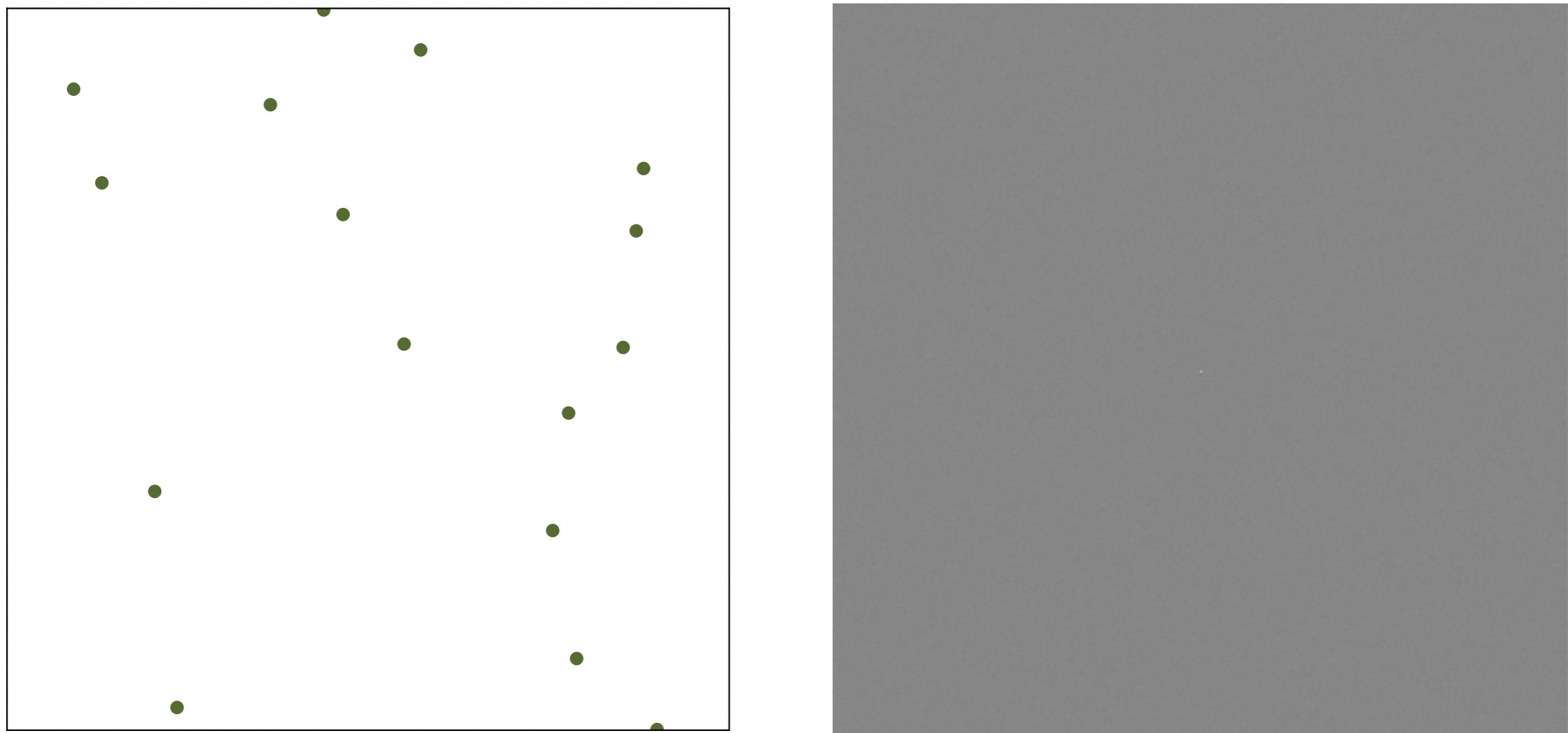
# Point Samples' Power Spectrum

- Fourier Transform of N-rooks Pattern



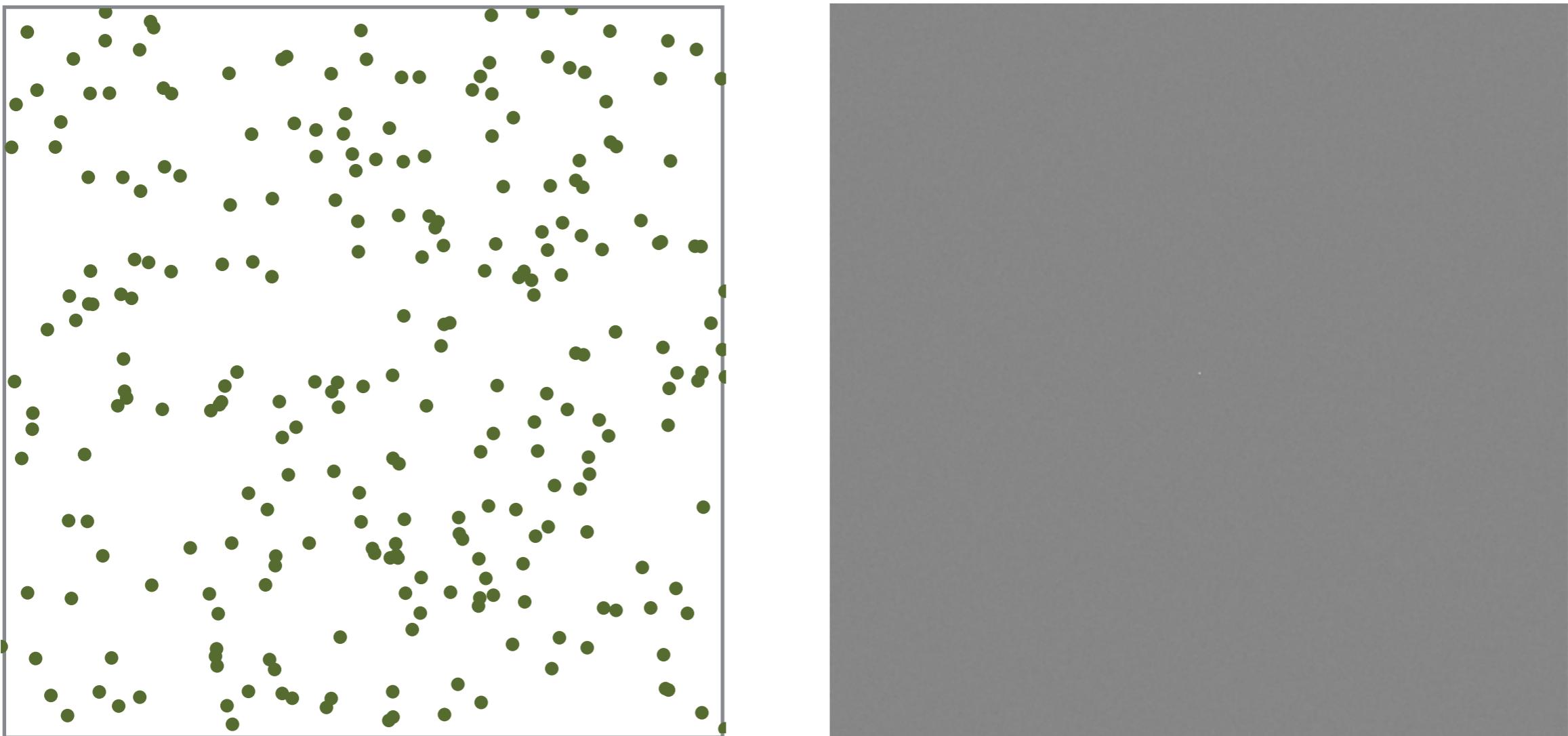
# Point Samples' Power Spectrum

- Fourier Transform of Random Pattern



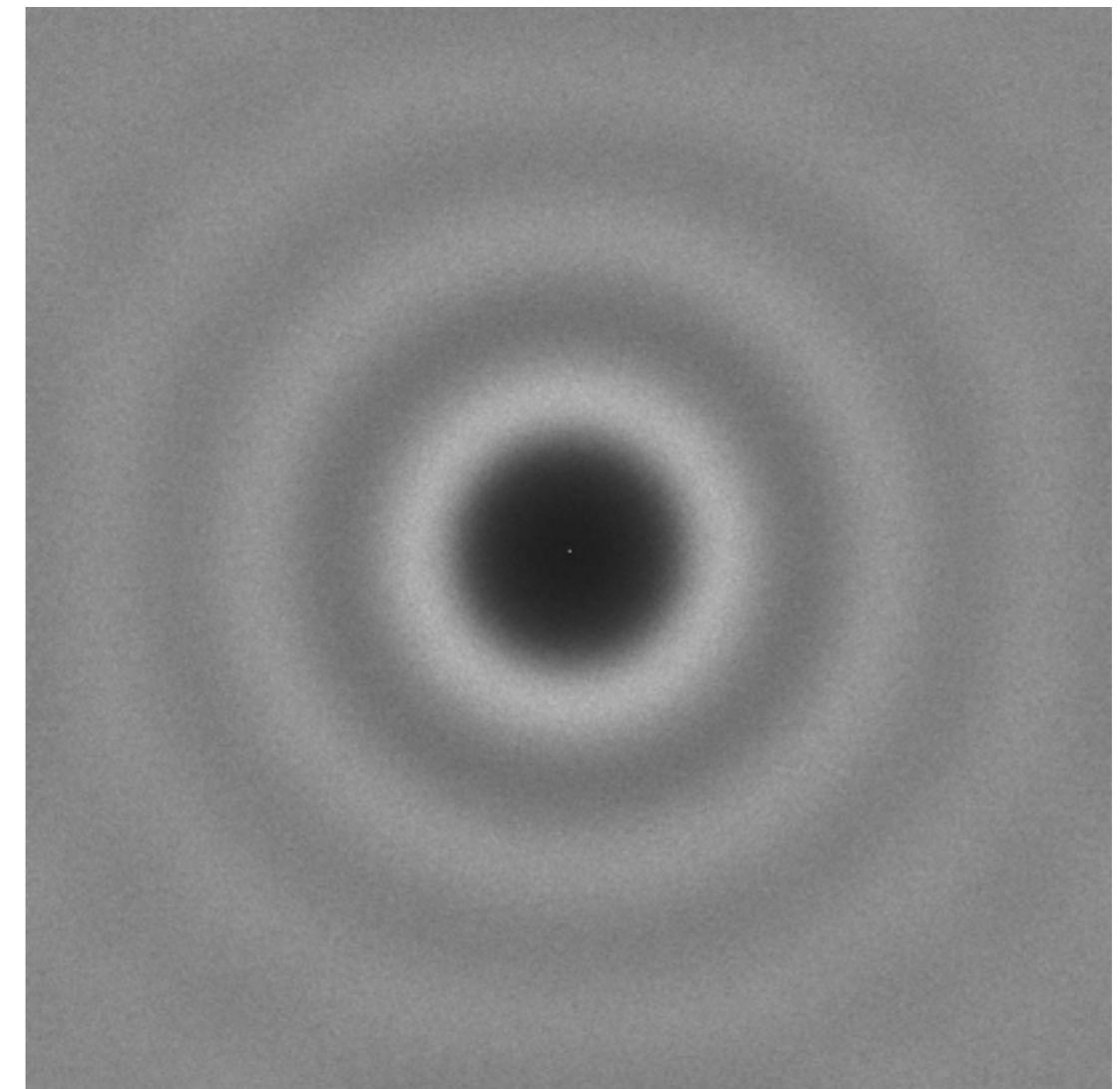
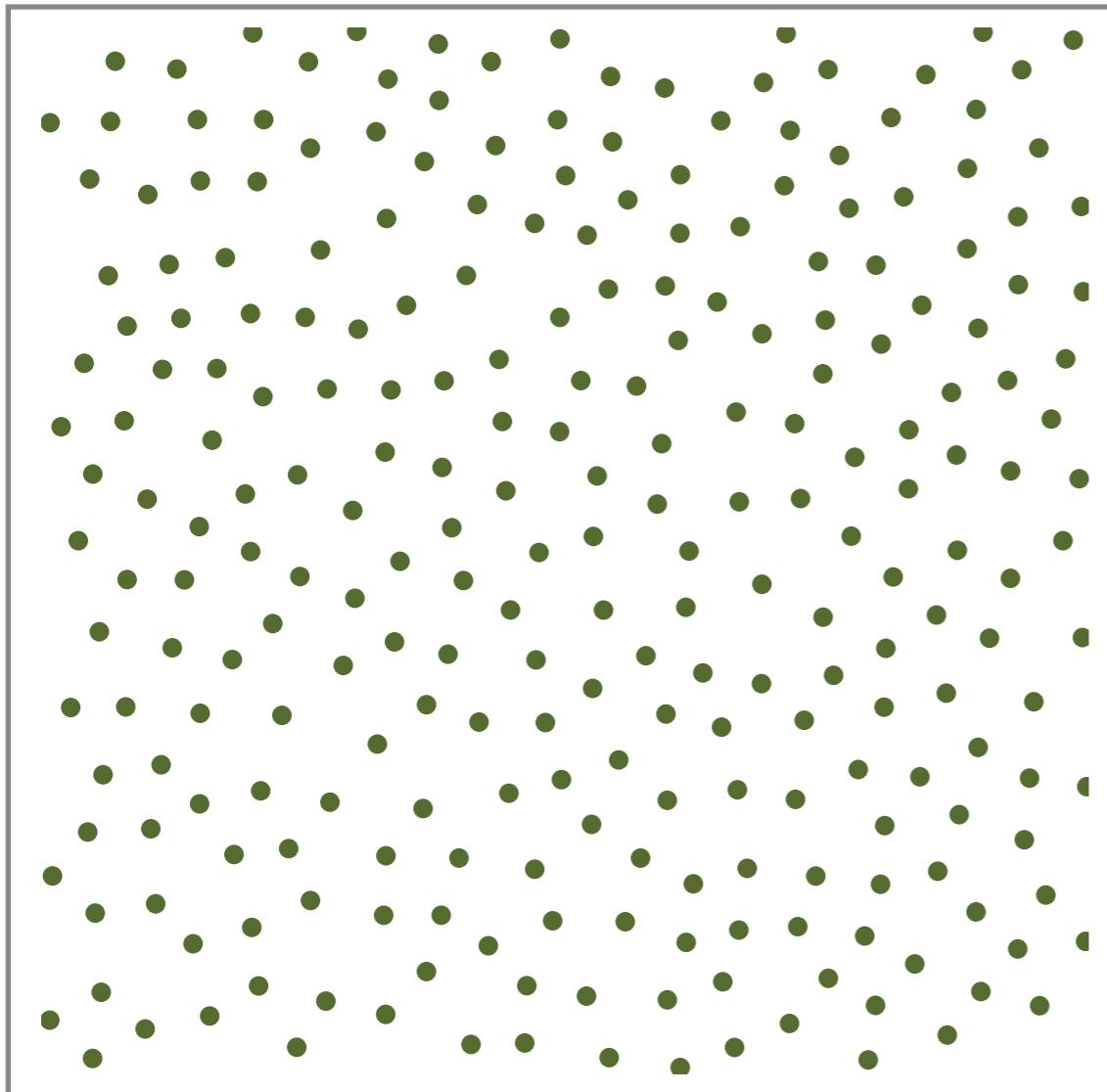
# Point Samples' Power Spectrum

- Fourier Transform of Random Pattern



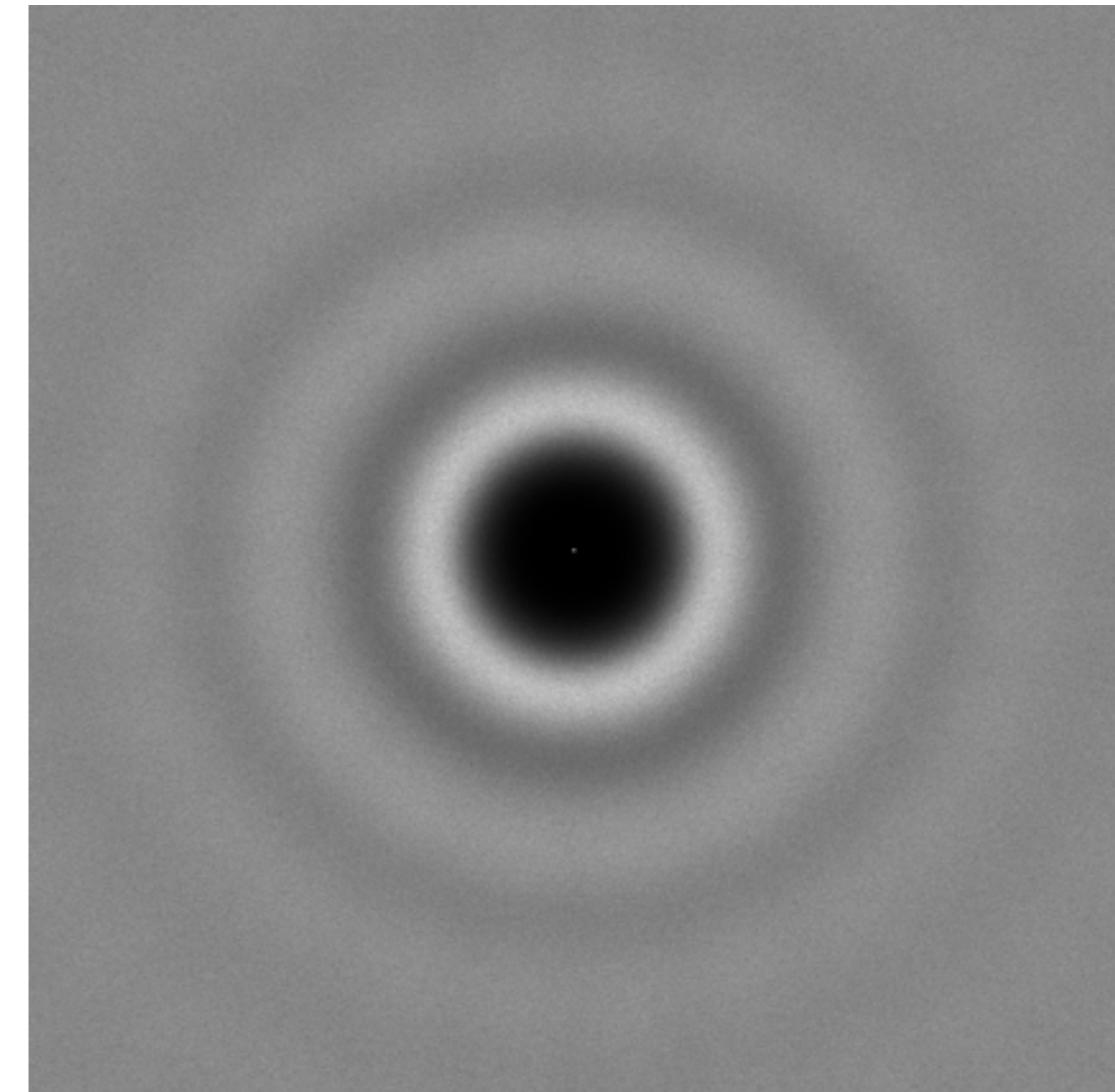
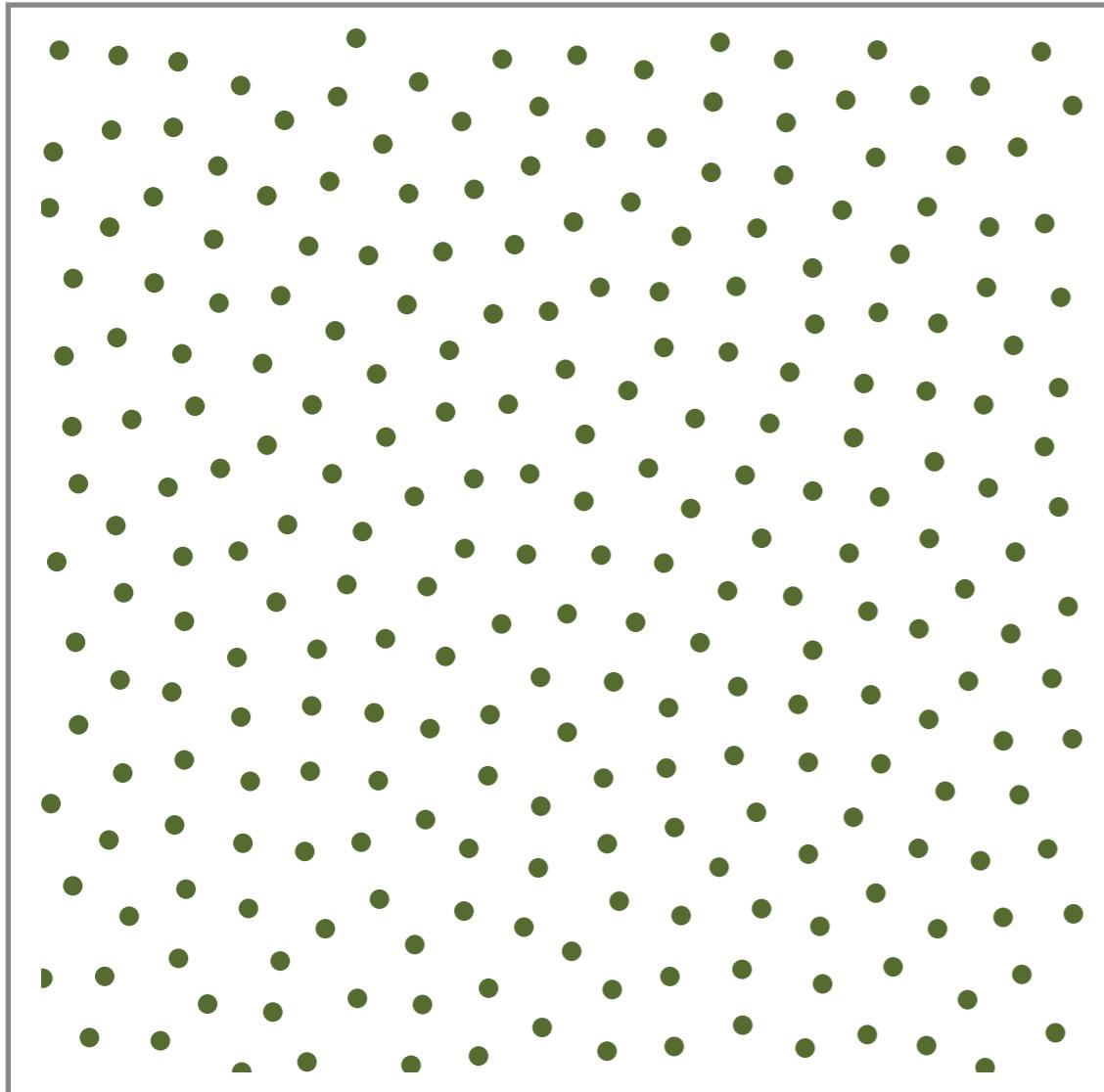
# Point Samples' Power Spectrum

- Fourier Transform of Poisson disk Pattern



# Point Samples' Power Spectrum

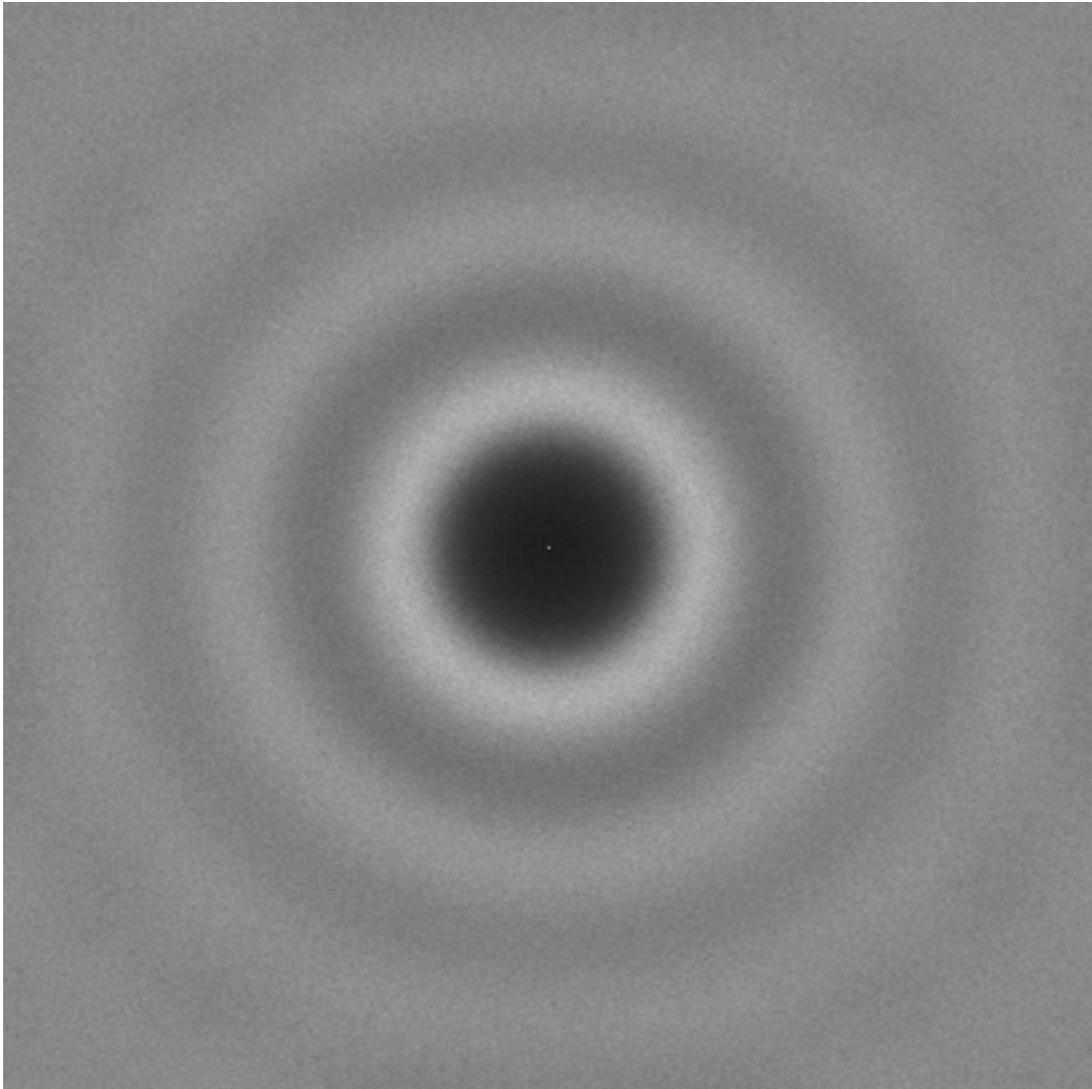
- Fourier Transform of CCVT Pattern



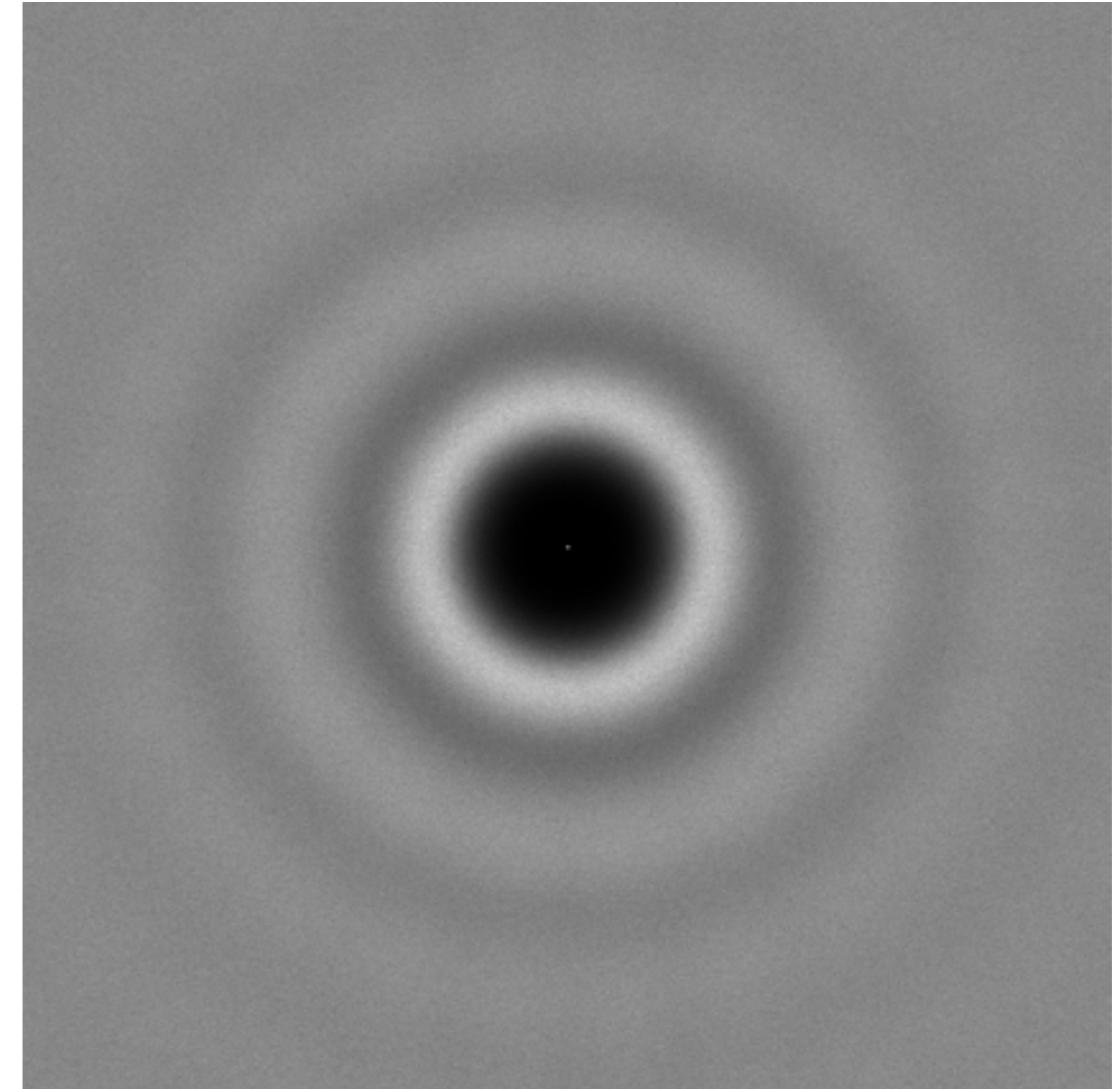
Balzer et al [2009]

# Point Samples' Power Spectrum

- Poisson Disk vs CCVT



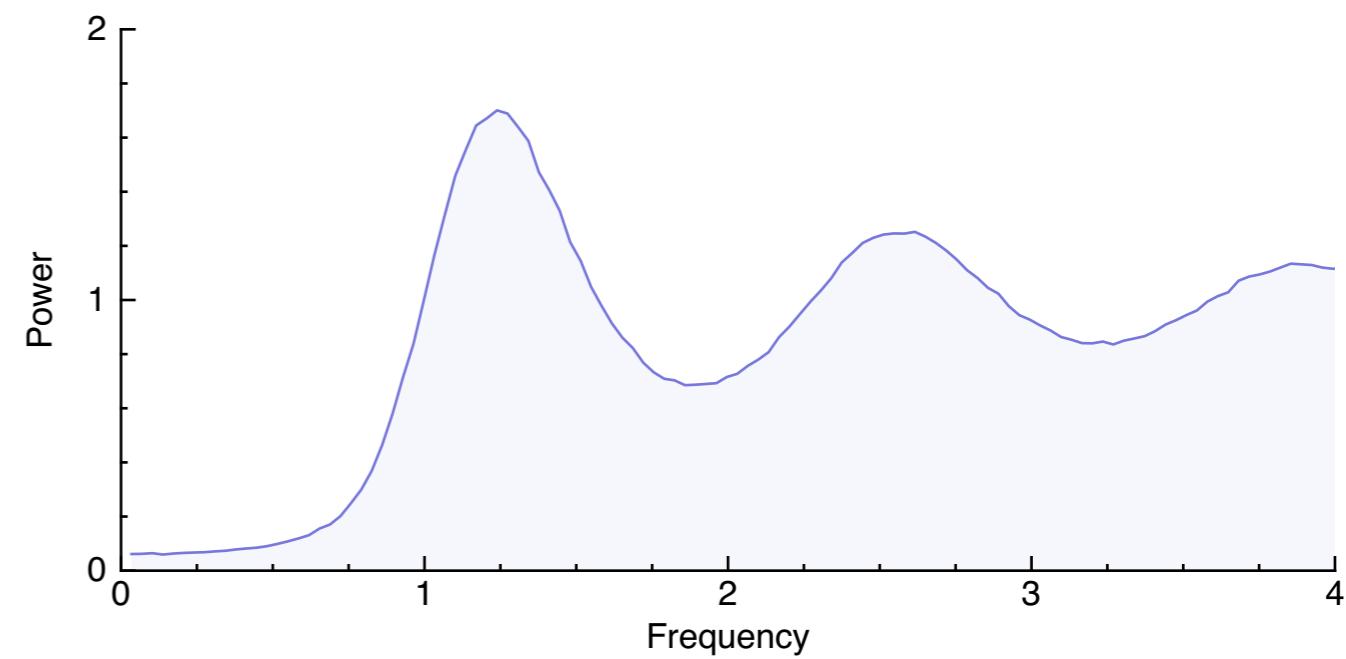
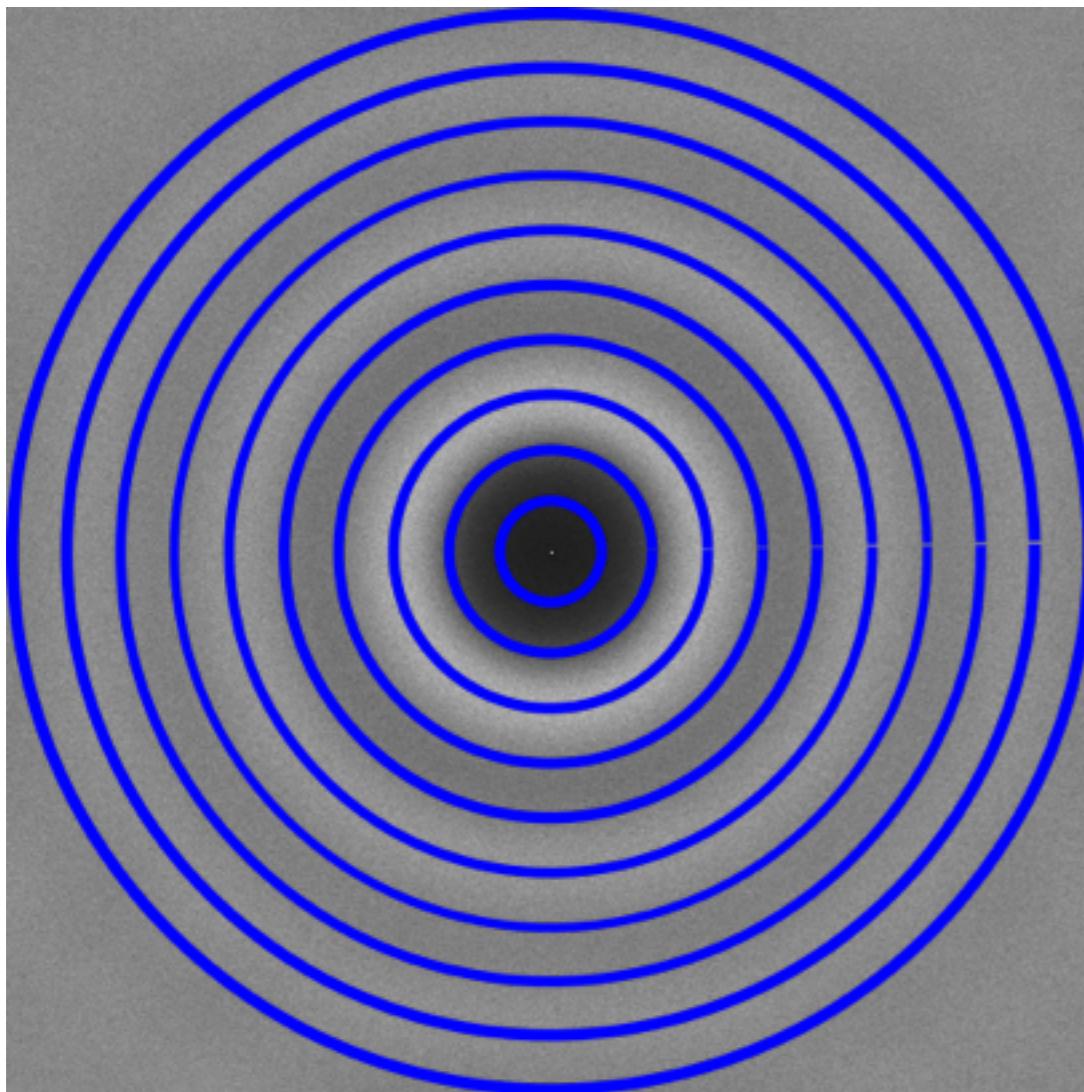
Poisson Disk



CCVT

# Fourier Radial Power Spectrum

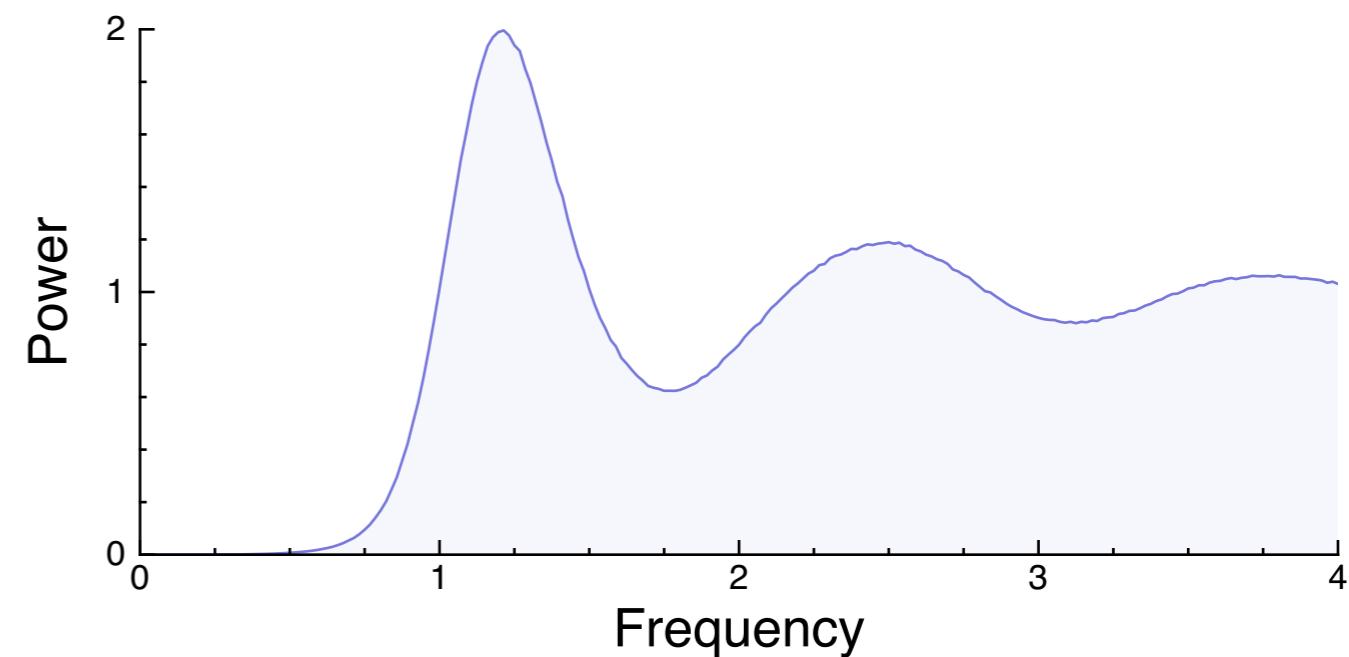
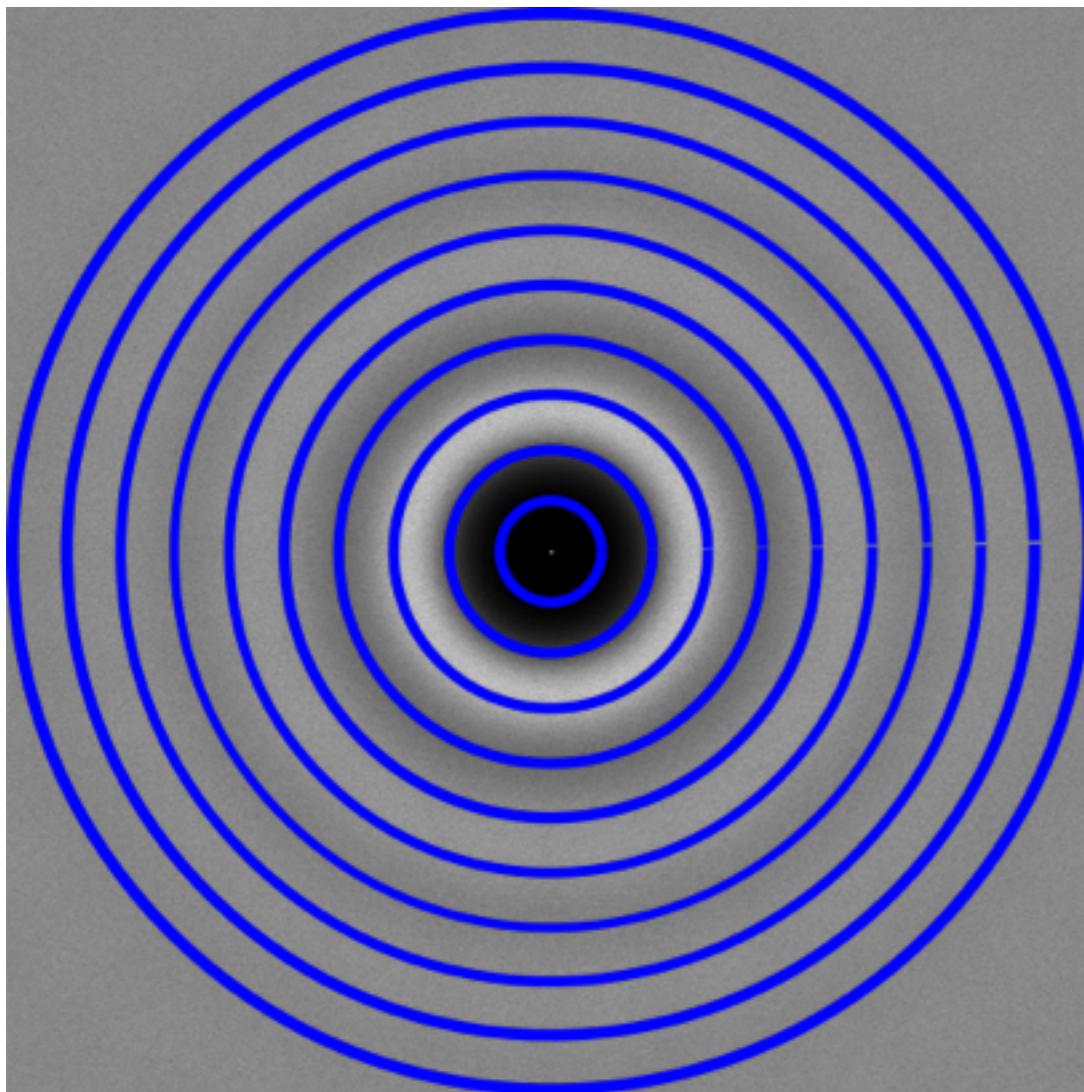
- Radial Spectrum of Poisson Disk



Poisson Disk

# Fourier Radial Power Spectrum

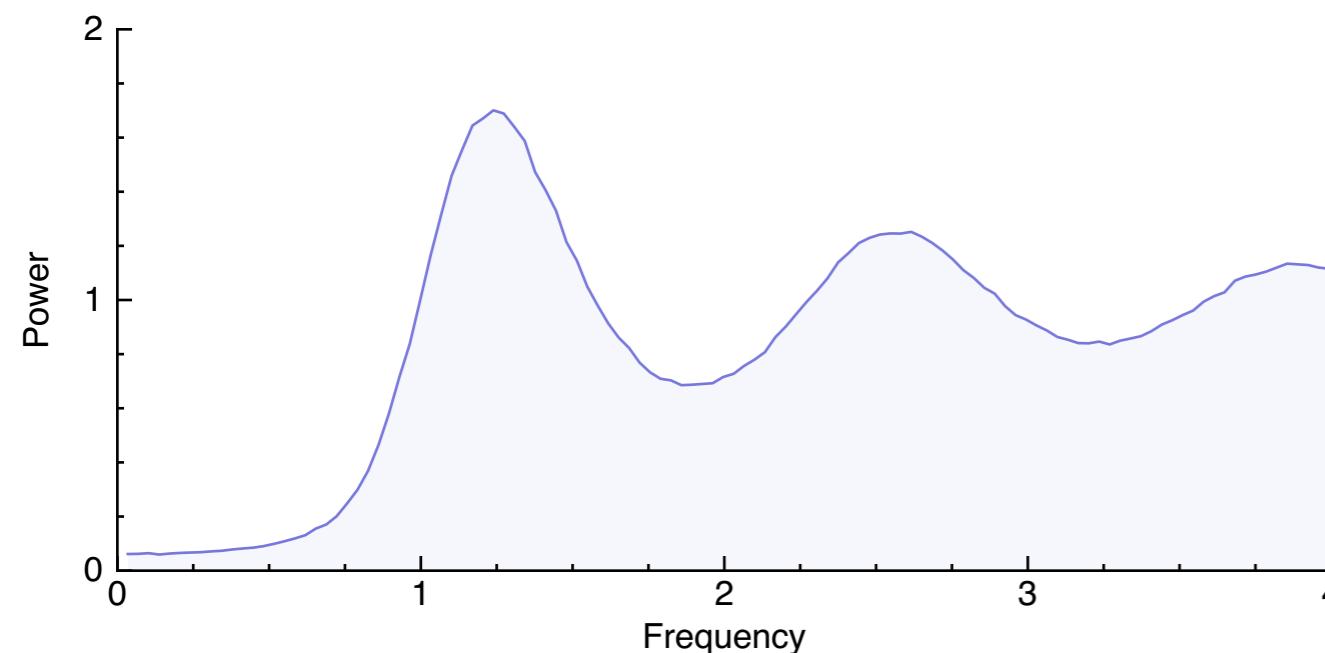
- Radial Spectrum of CCVT



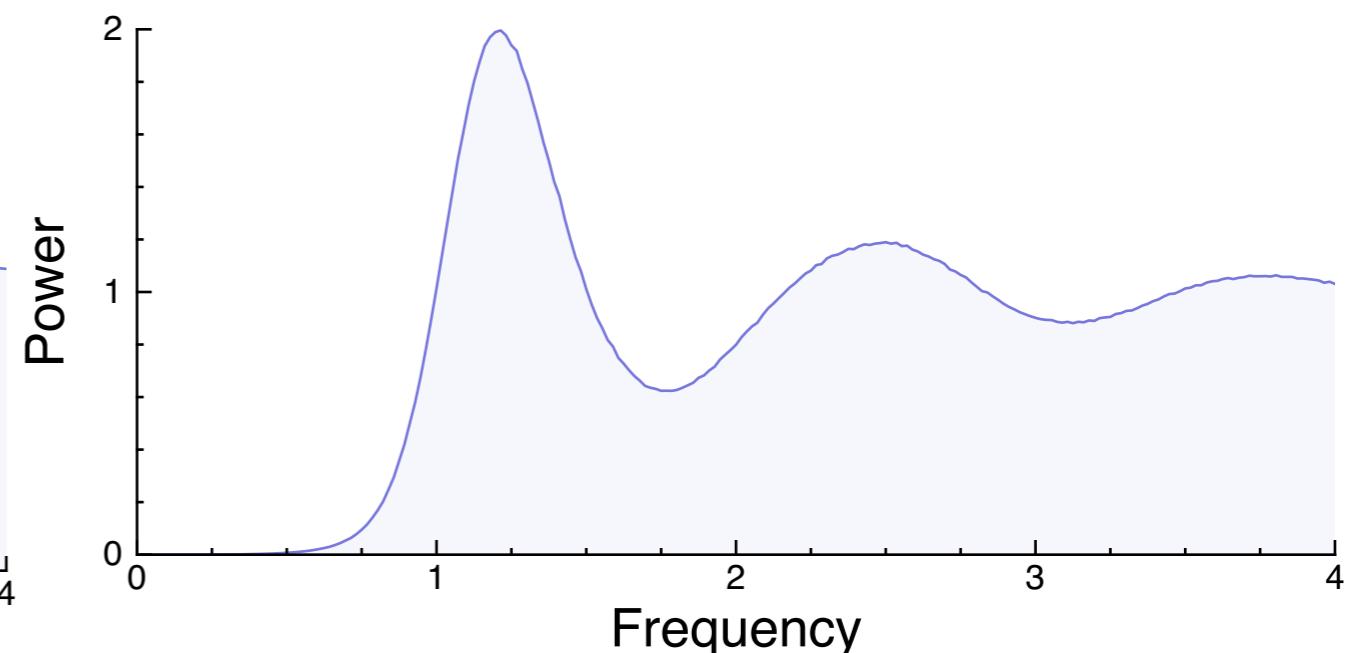
Poisson Disk

# Fourier Radial Power Spectrum

- Radial Power Spectrum for Blue Noise



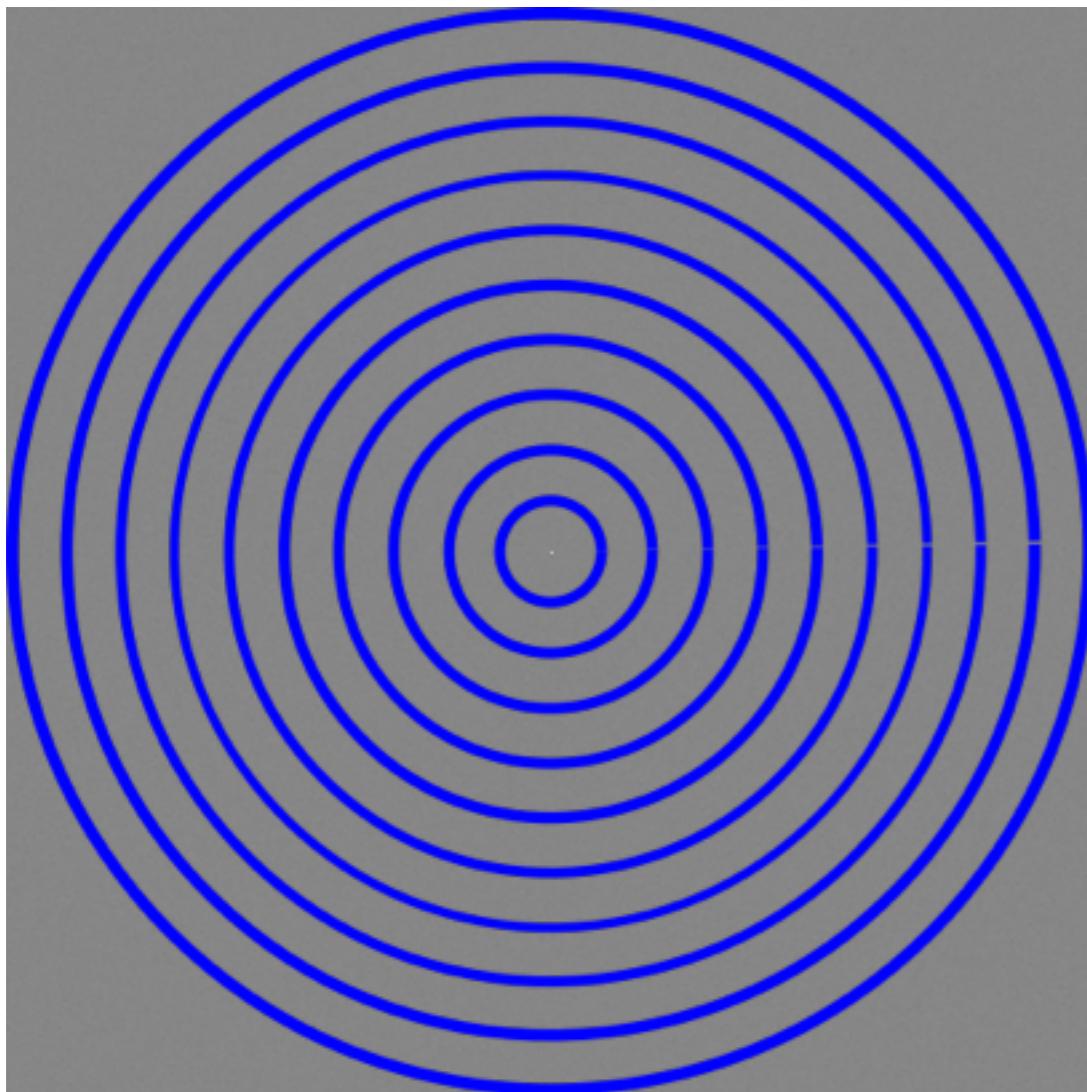
Poisson Disk



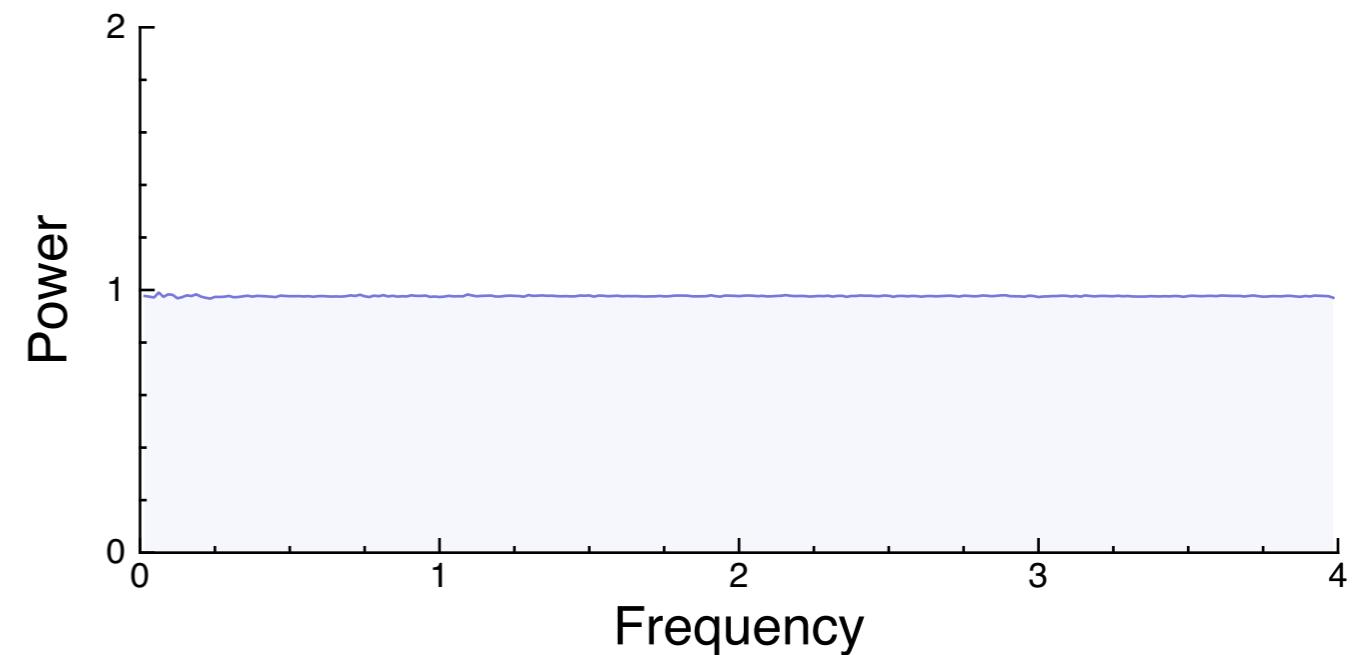
CCVT

# Fourier Radial Power Spectrum

- Radial Spectrum of Random Samples

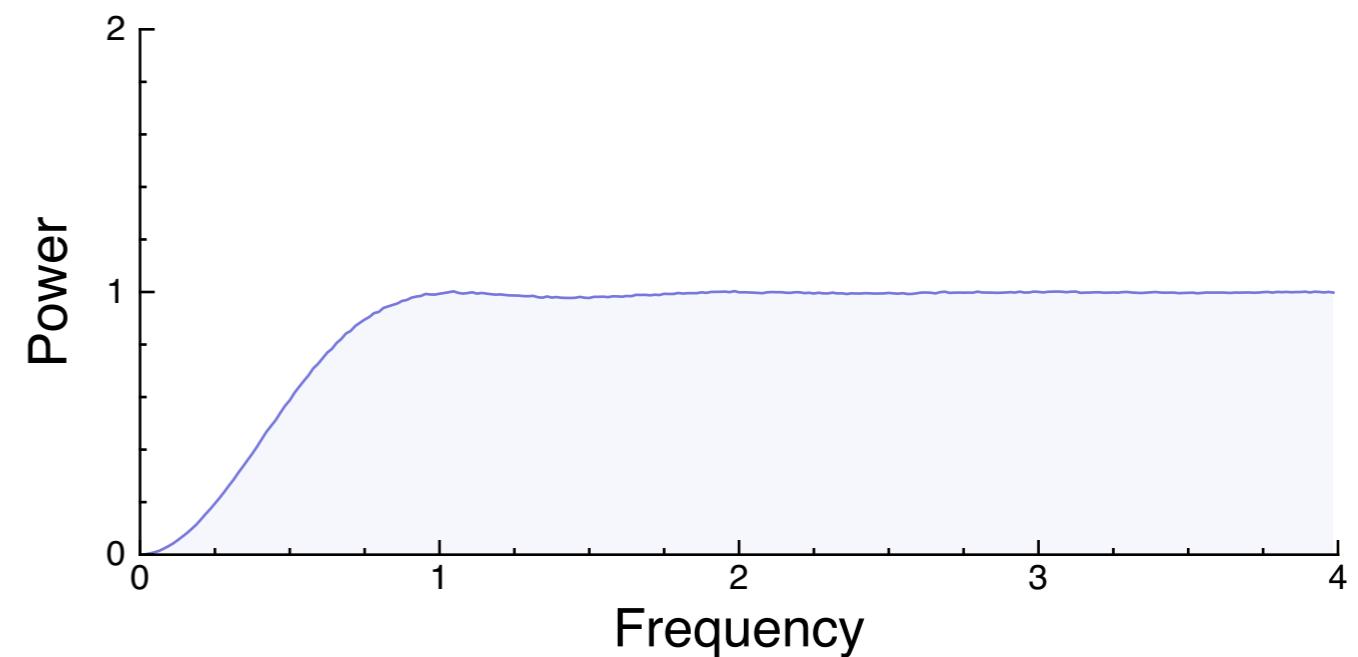
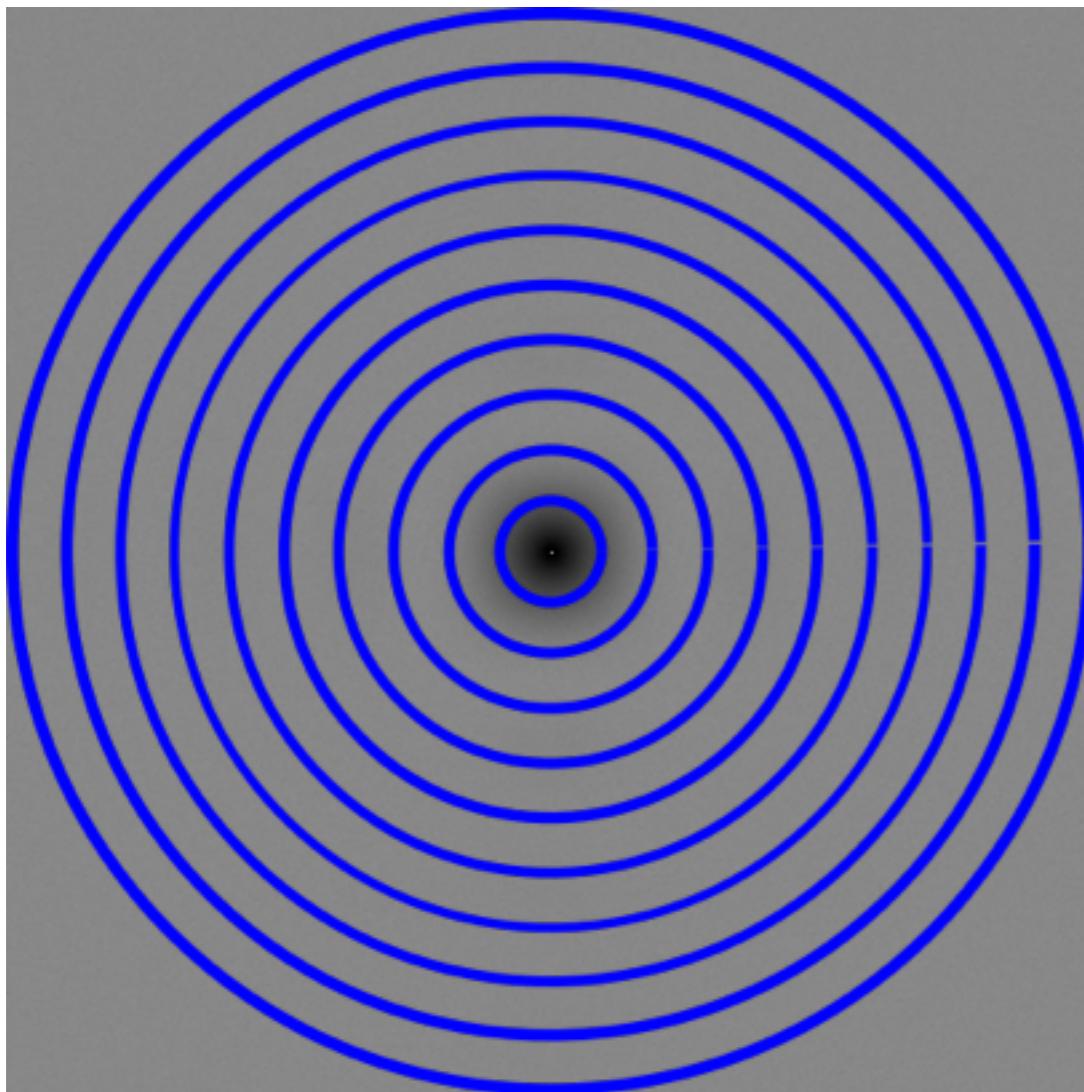


Random



# Fourier Radial Power Spectrum

- Radial Spectrum of Jitter



Poisson Disk

# Variance in Fourier Domain

# Variance in Fourier Domain

$$I_N = \int \overline{F(-\omega)} S(\omega) d\omega$$

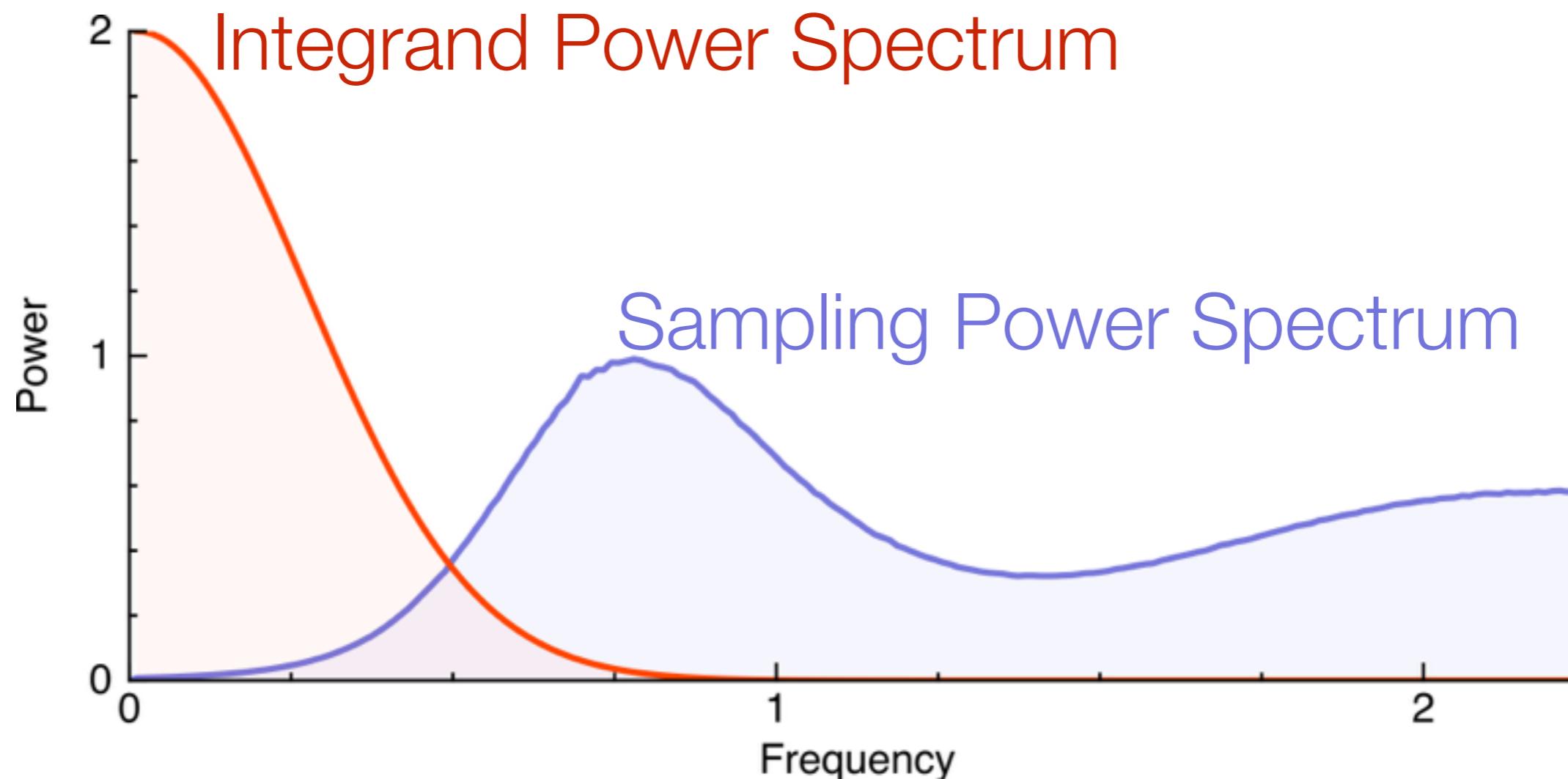
Fredo Durand [2011]

$$Var(I_N) = \int_{-\infty}^{\infty} \mathcal{P}_F(\omega) \langle \mathcal{P}_S(\omega) \rangle d\omega$$

Pilleboue et al. [2015]

# Variance in Fourier Domain

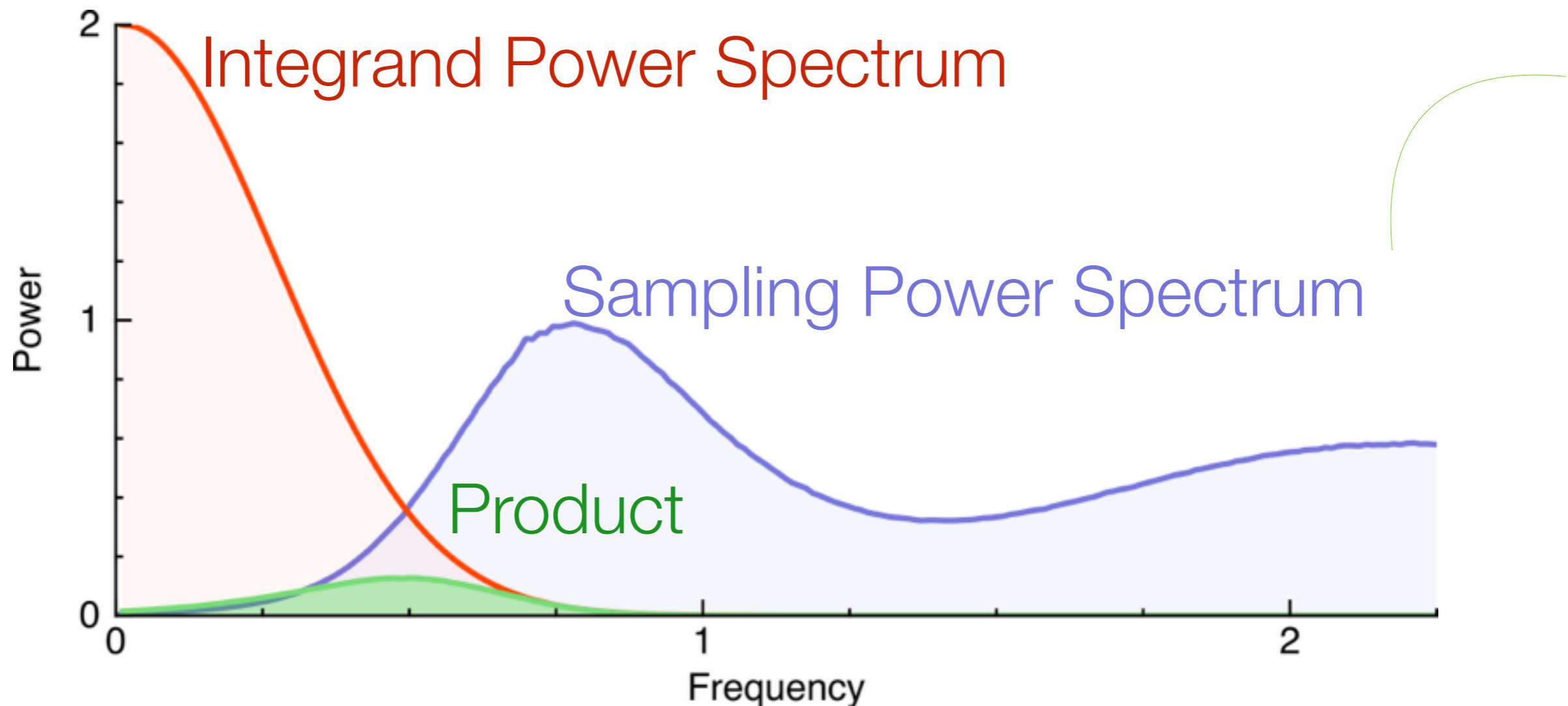
$$Var(I_N) = \int_{-\infty}^{\infty} \mathcal{P}_F(\omega) \langle \mathcal{P}_S(\omega) \rangle d\omega$$



For given number of Samples

# Variance in Fourier Domain

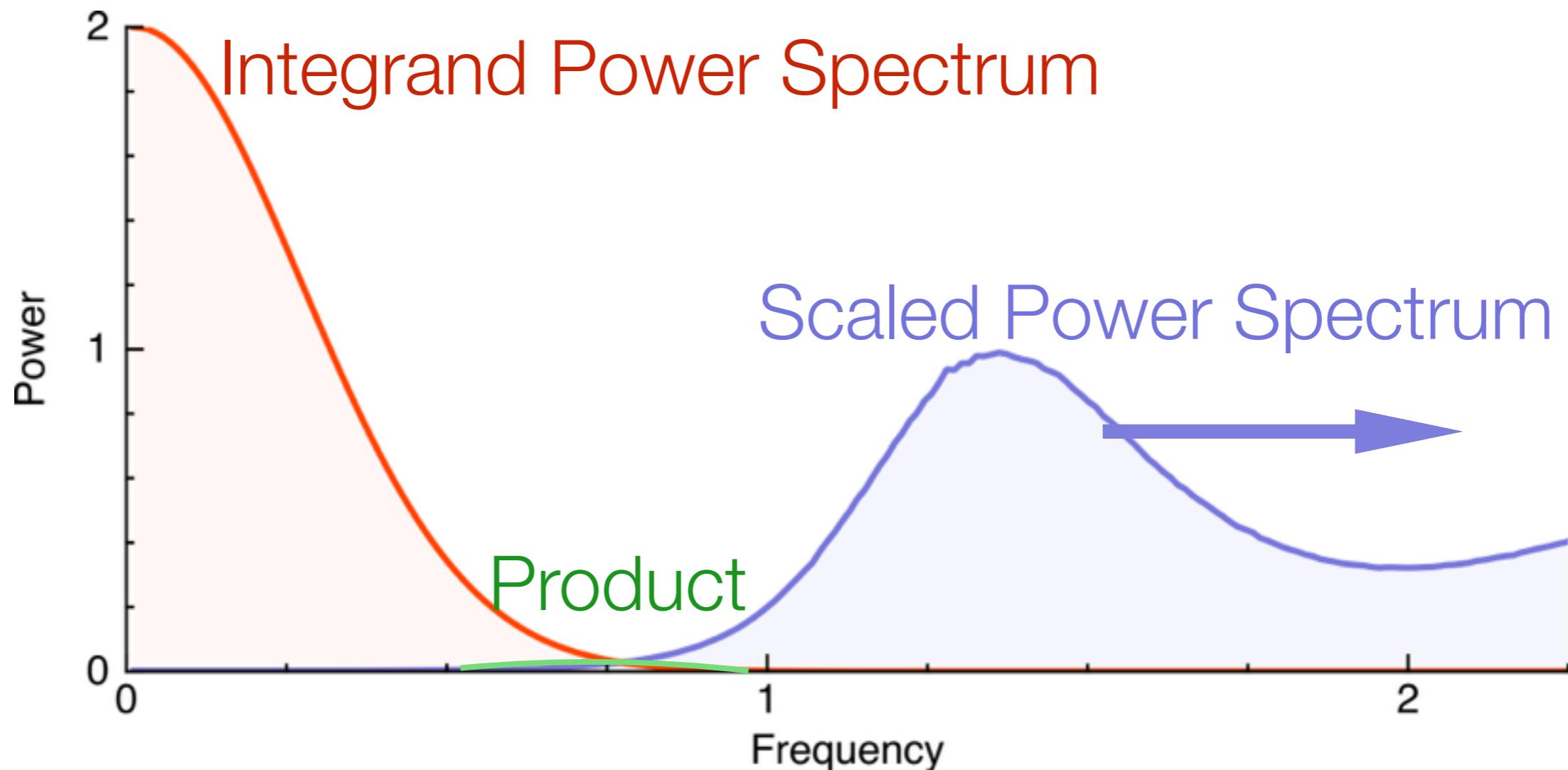
$$Var(I_N) = \int_{-\infty}^{\infty} \mathcal{P}_F(\omega) \langle \mathcal{P}_S(\omega) \rangle d\omega$$



For given number of Samples

# Variance in Fourier Domain

$$Var(I_N) = \int_{-\infty}^{\infty} \mathcal{P}_F(\omega) \langle \mathcal{P}_S(\omega) \rangle d\omega$$



As we increase the number of samples

# Visual Break

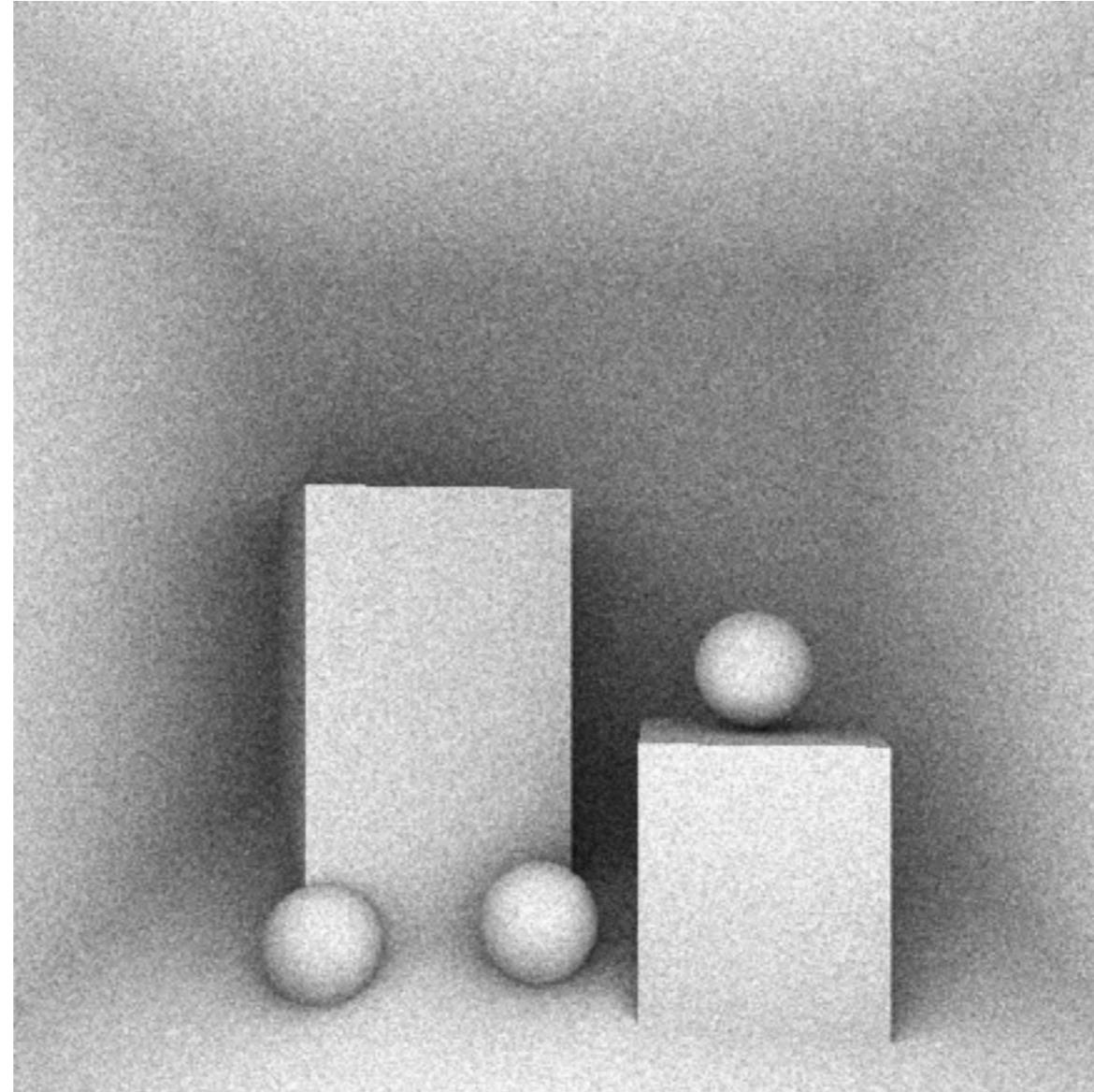
[The Alchemist's Letter](#)



# Variance Convergence Analysis

# Variance Comparison

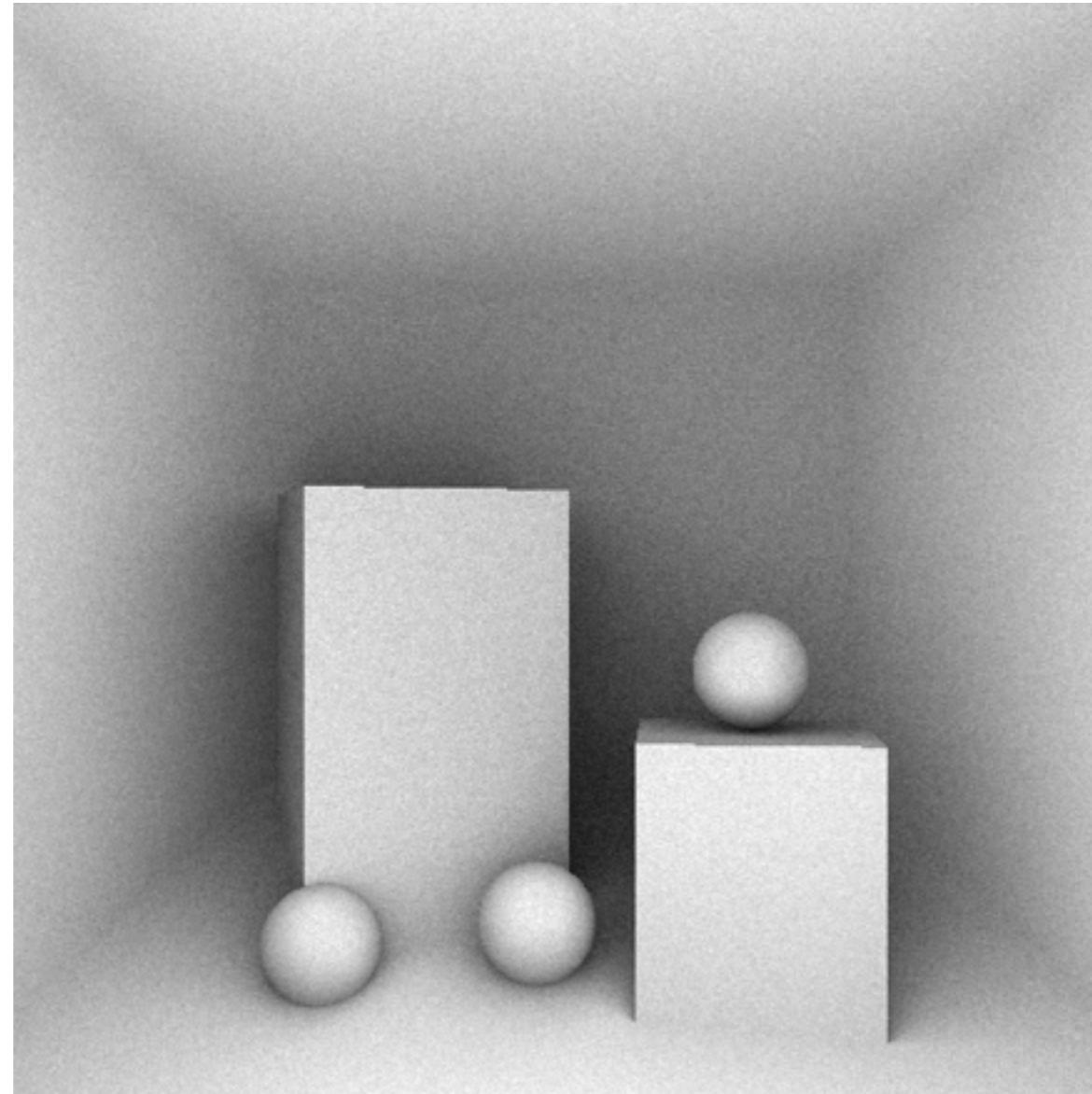
- Random Samples (96 shadow rays)



MSE:  $4.74 \times 10^{-3}$

# Variance Comparison

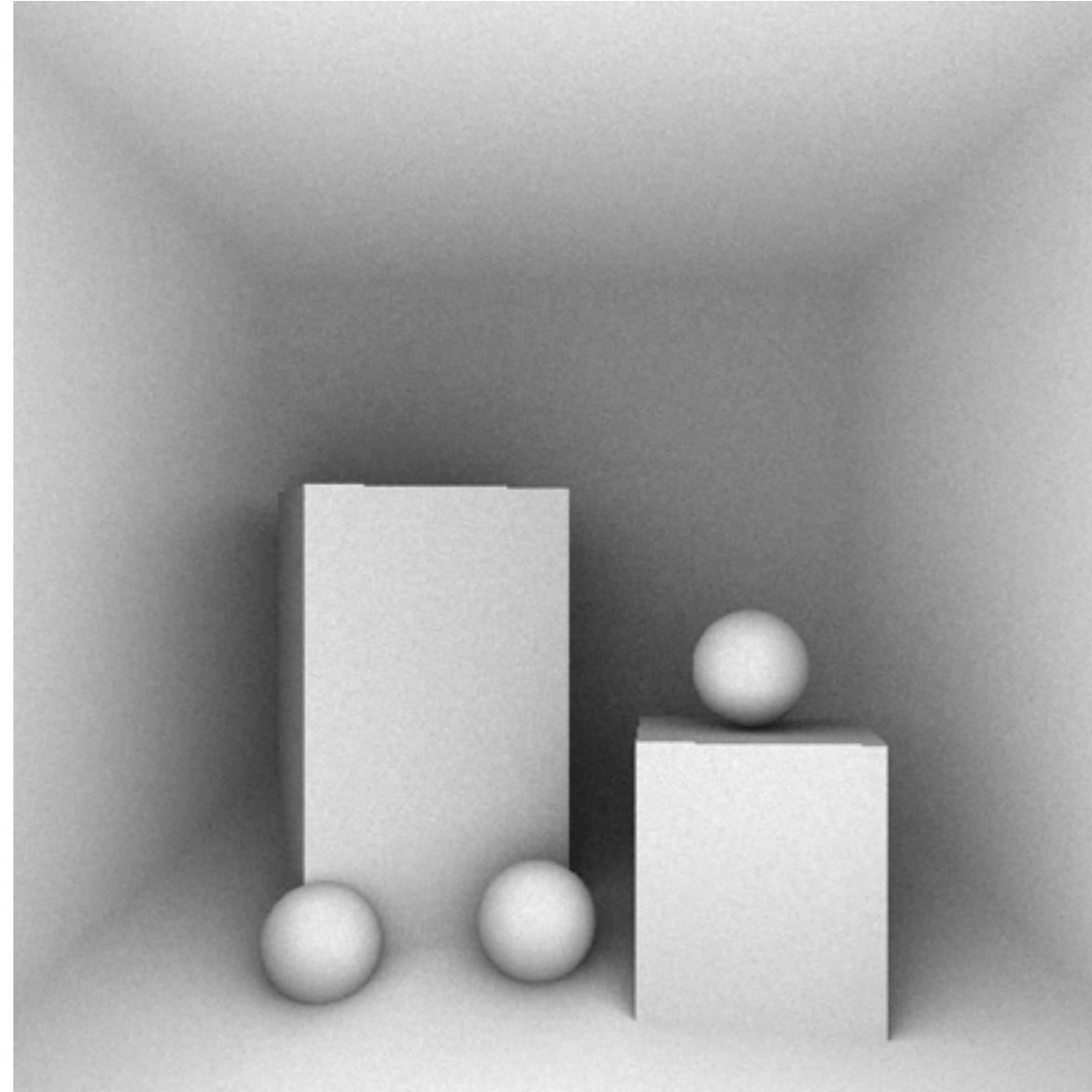
- Jitter Samples (96 shadow rays)



MSE:  $8.56 \times 10^{-4}$

# Variance Comparison

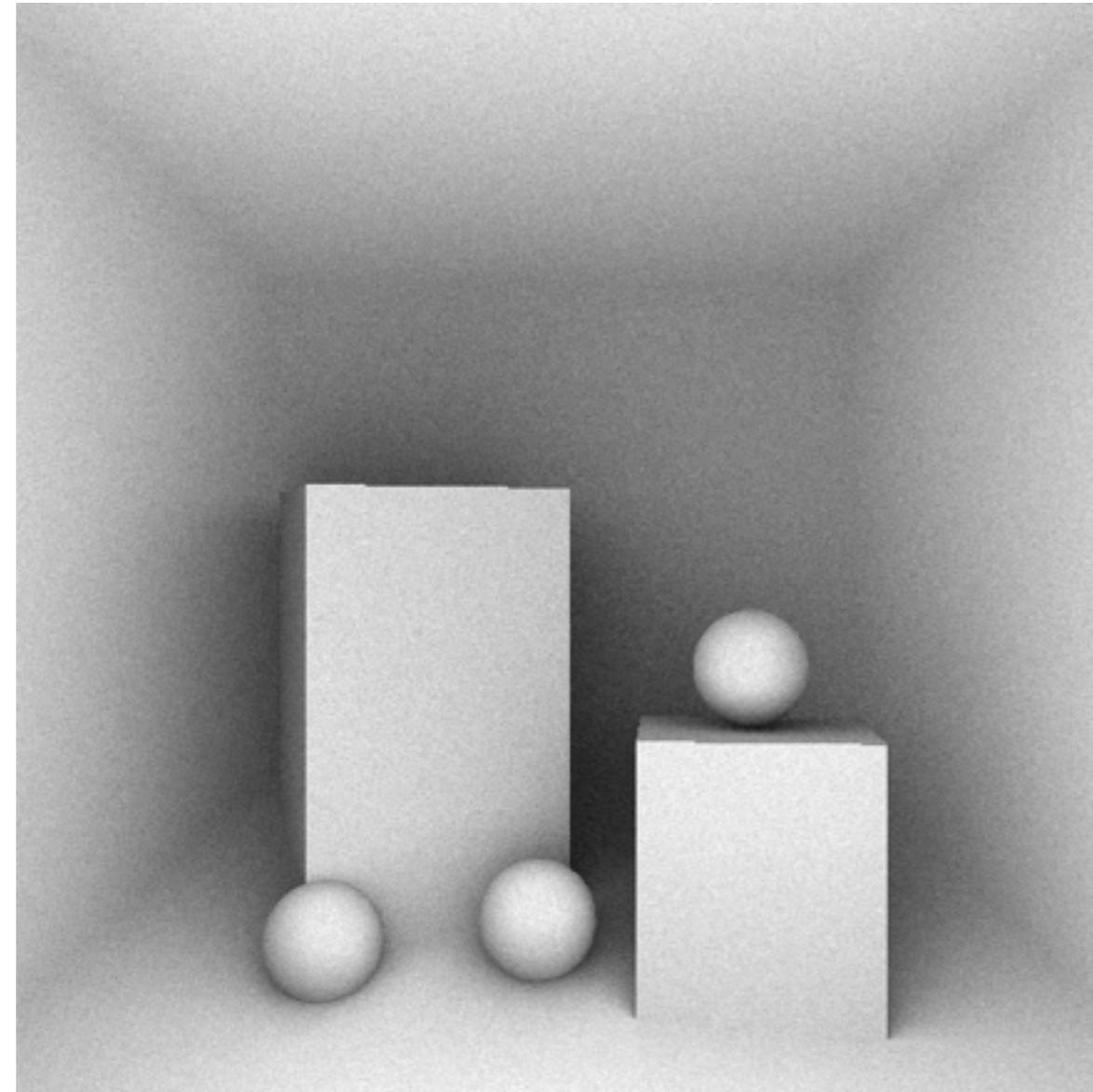
- CCVT (Blue noise) Samples (96 shadow rays)



MSE:  $4.24 \times 10^{-4}$

# Variance Comparison

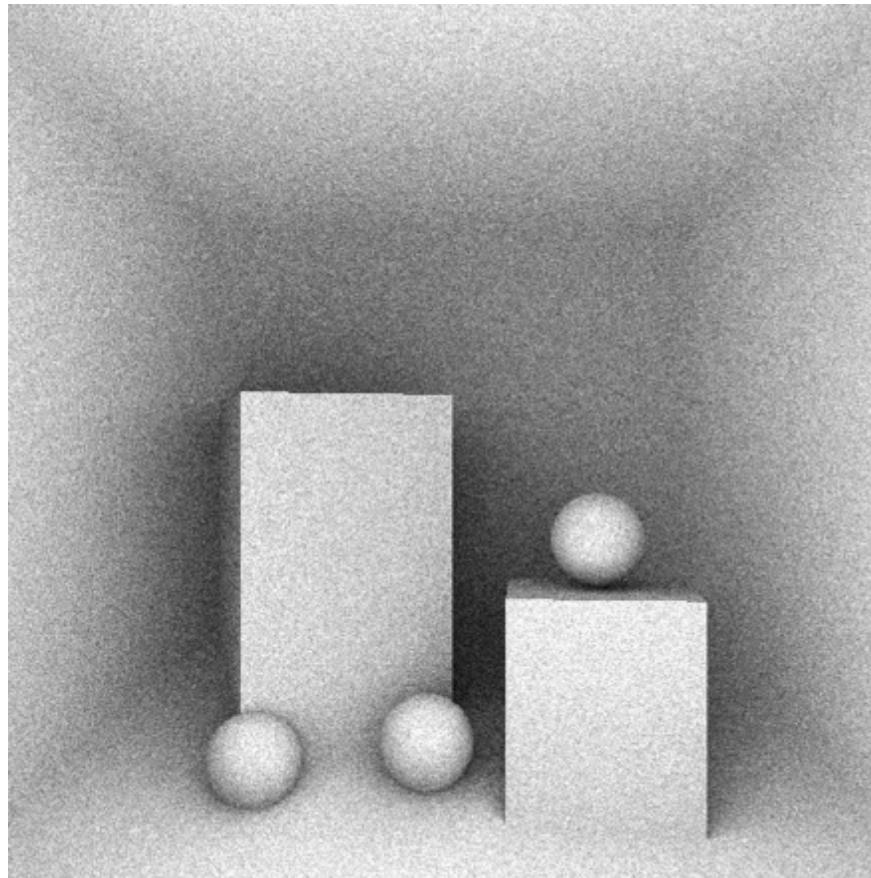
- Poisson Disk (Blue noise) Samples (96 shadow rays)



MSE:  $6.95 \times 10^{-4}$

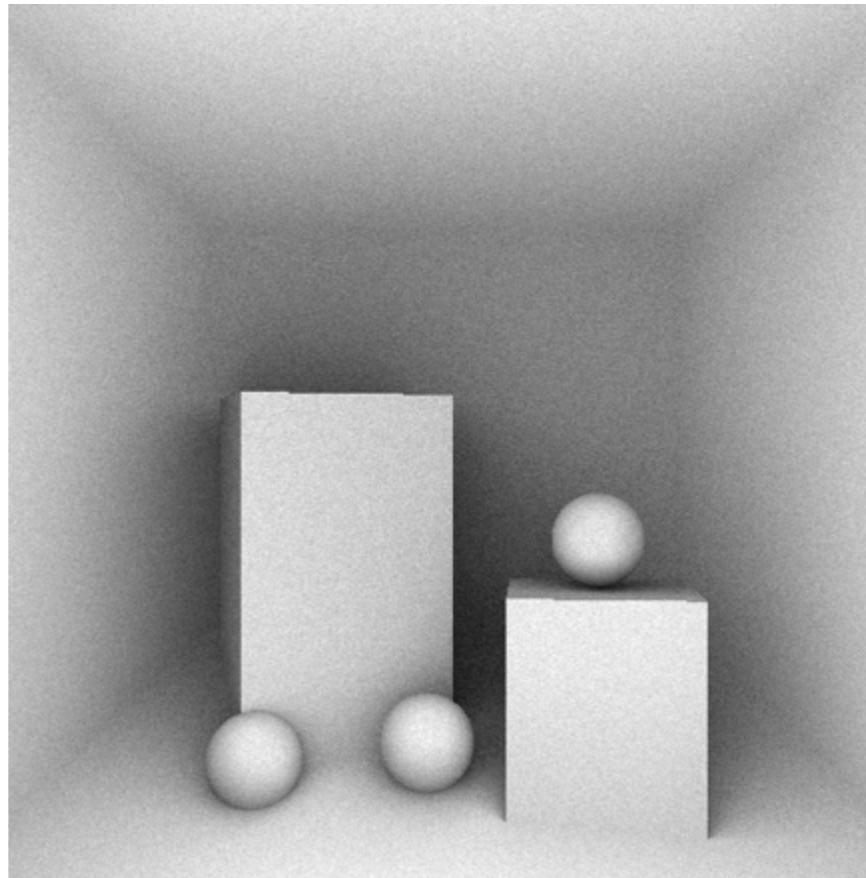
# Variance Comparison

Random



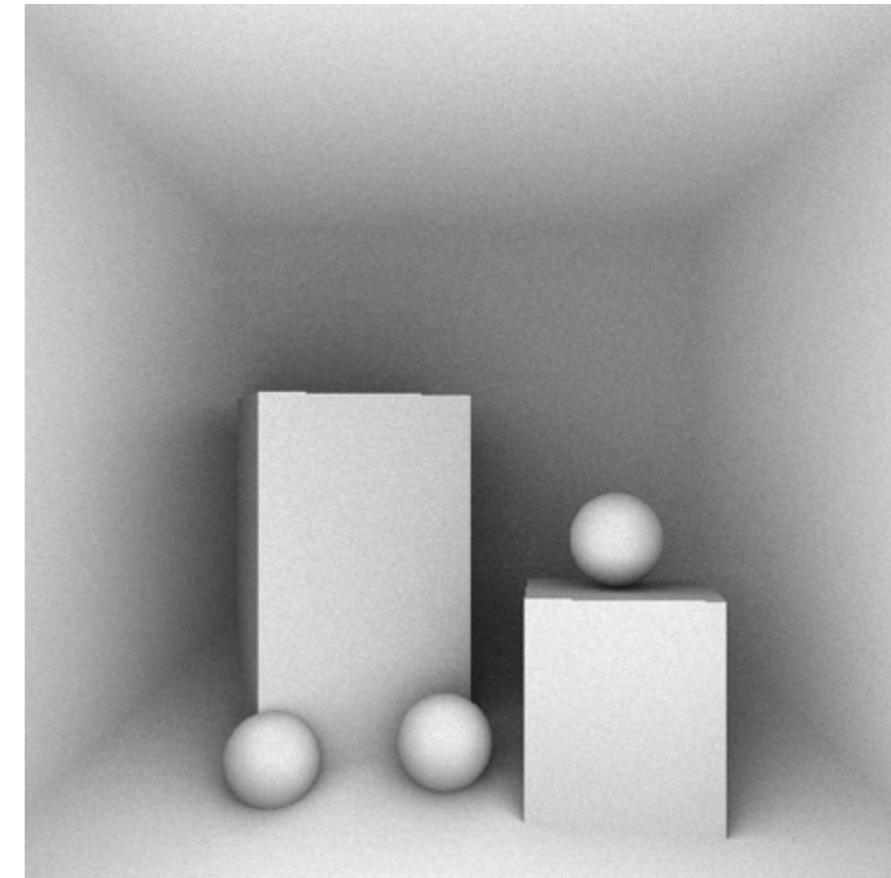
MSE:  $4.74 \times 10^{-3}$

Jitter



MSE:  $8.56 \times 10^{-4}$

CCVT

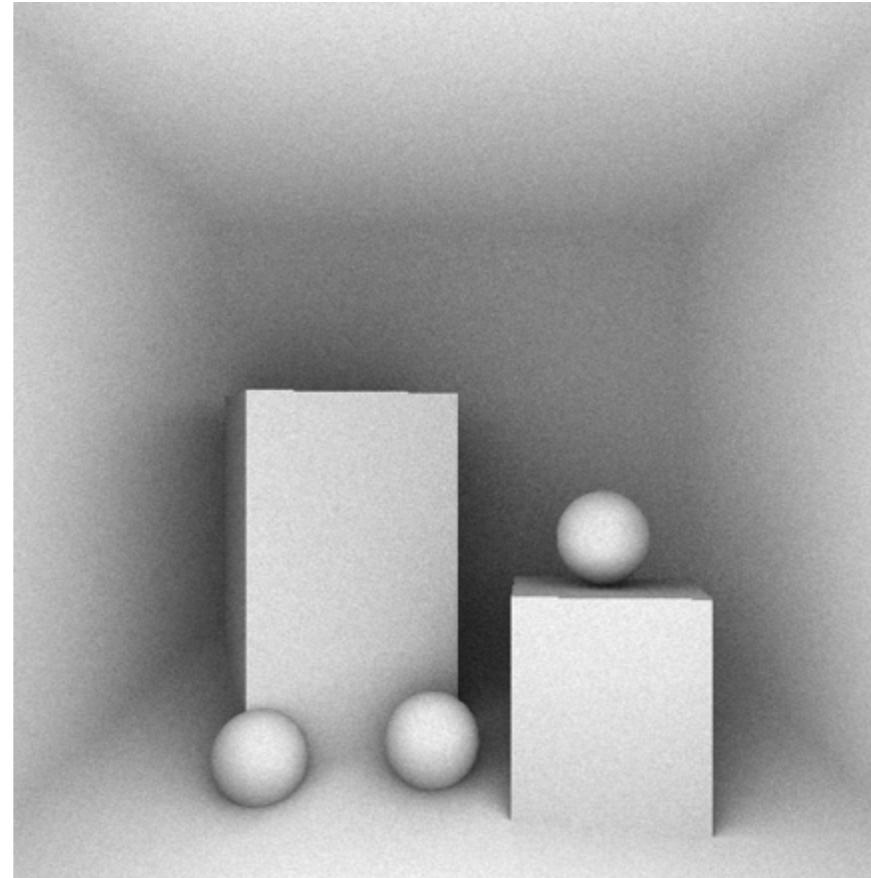


MSE:  $4.24 \times 10^{-4}$

96 Shadow rays

# Variance Comparison

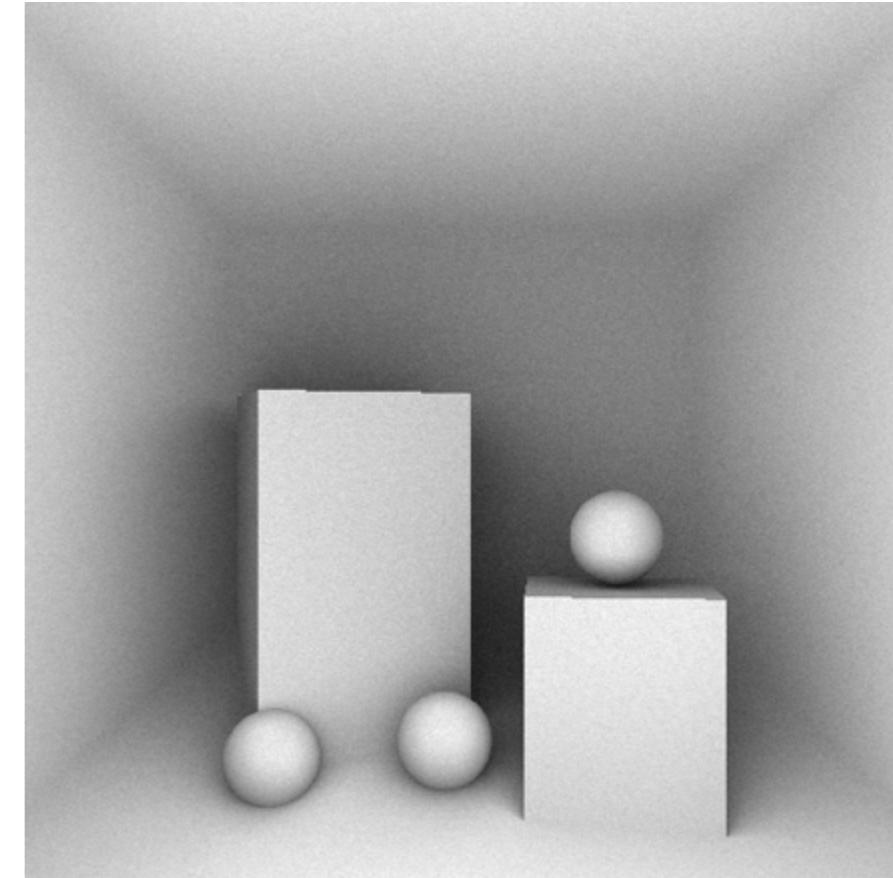
Jitter



MSE:  $8.56 \times 10^{-4}$

MSE:  $6.95 \times 10^{-4}$

CCVT



MSE:  $4.24 \times 10^{-4}$

96 Shadow rays

# Convergence Rate Comparison

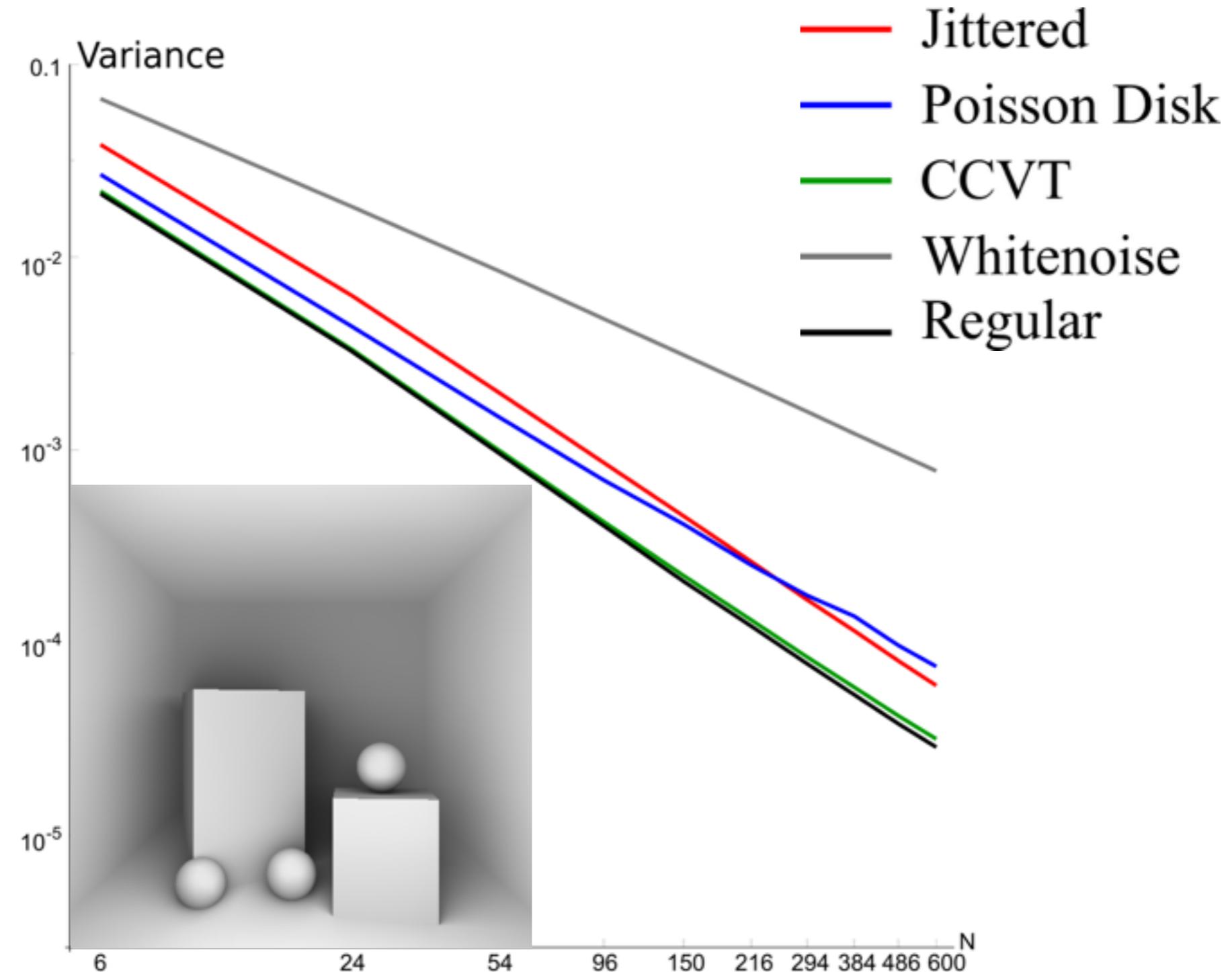
# Convergence rate

---

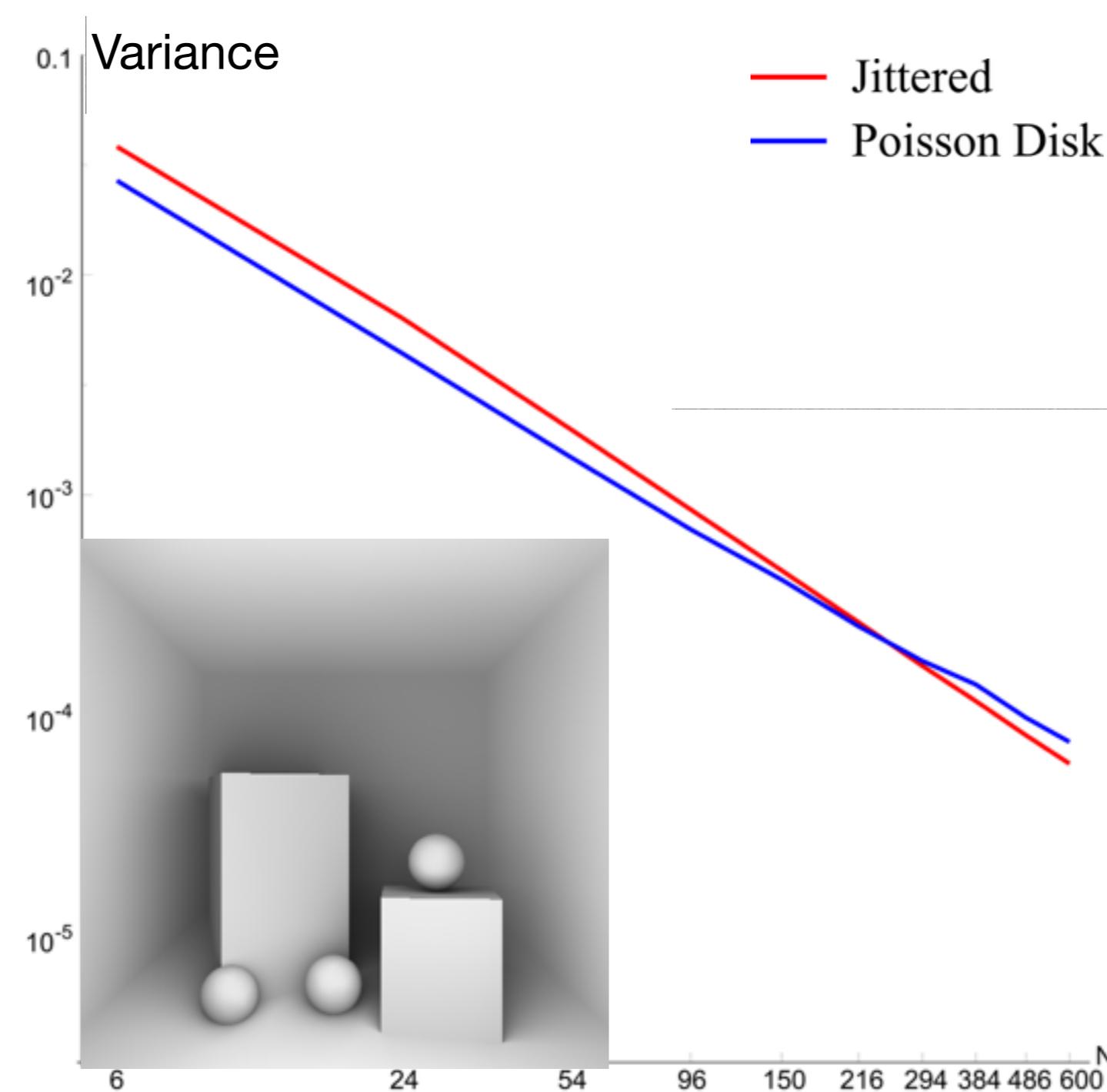
- How fast the variance (noise) in the image is vanishing as we increase the number of samples ?

*Variance vs Number of Samples*

# Convergence analysis



# Convergence analysis



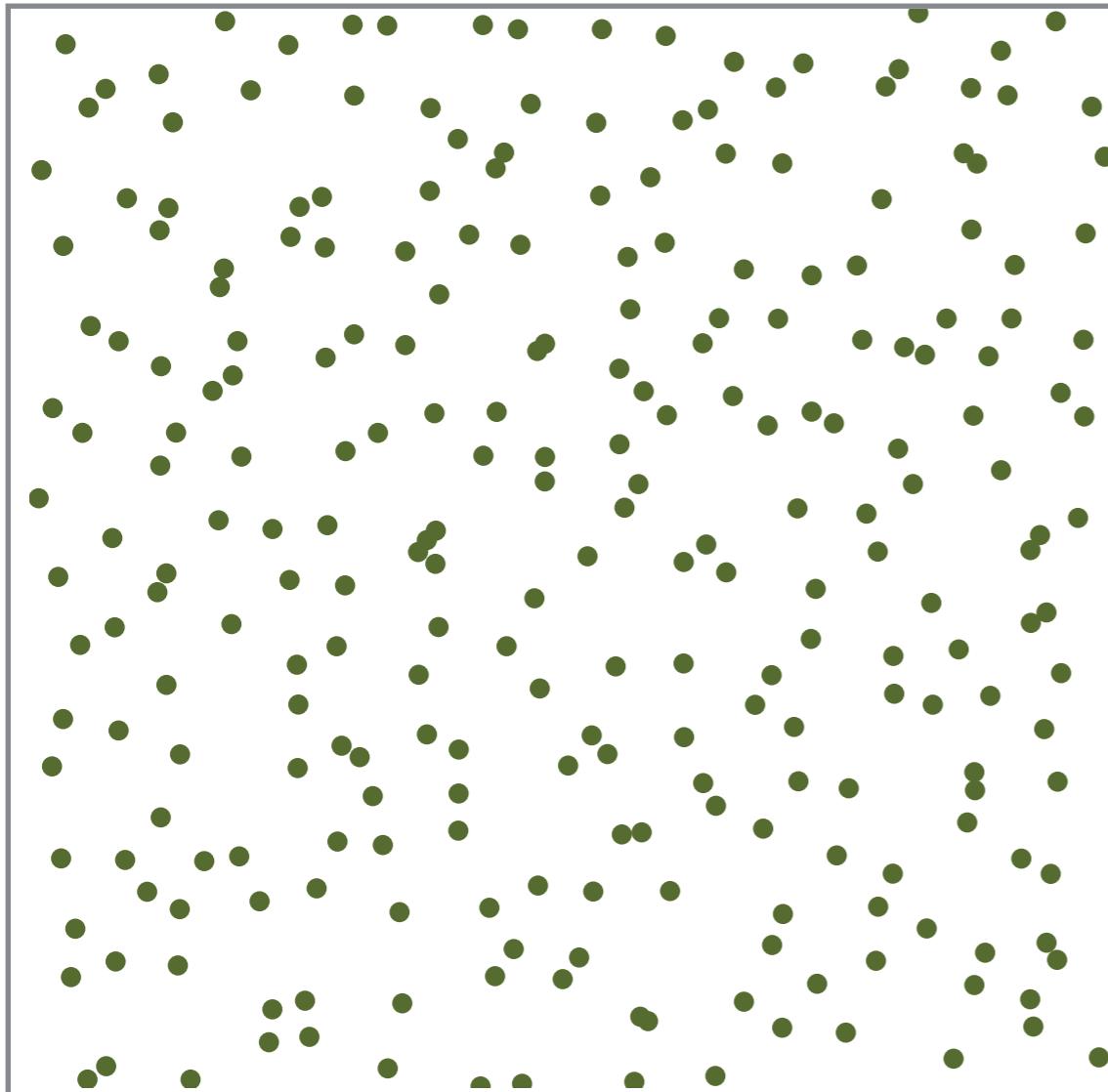
# **Spatial Distribution**

**vs**

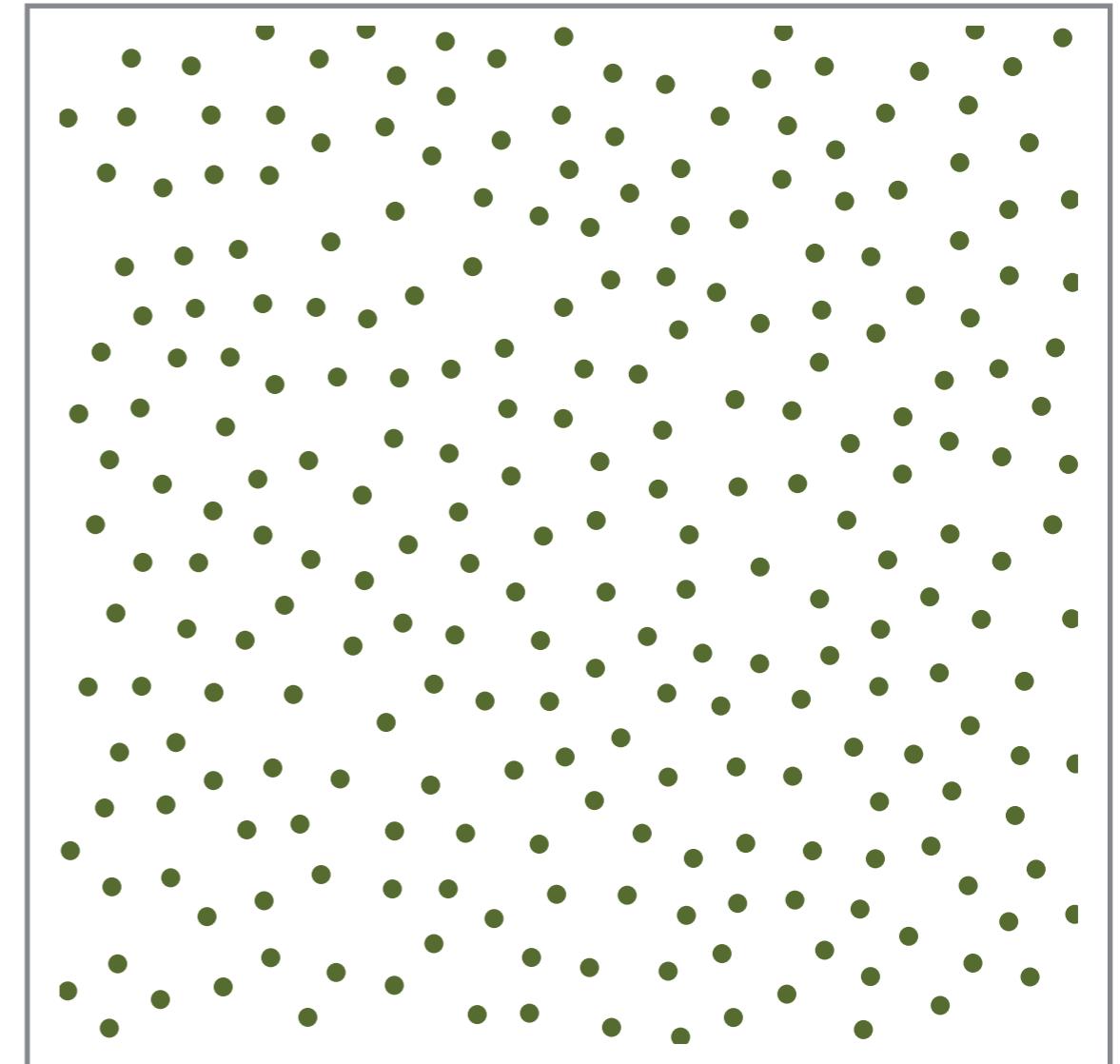
# **Fourier Power Spectrum**

# Sample distribution

Jitter

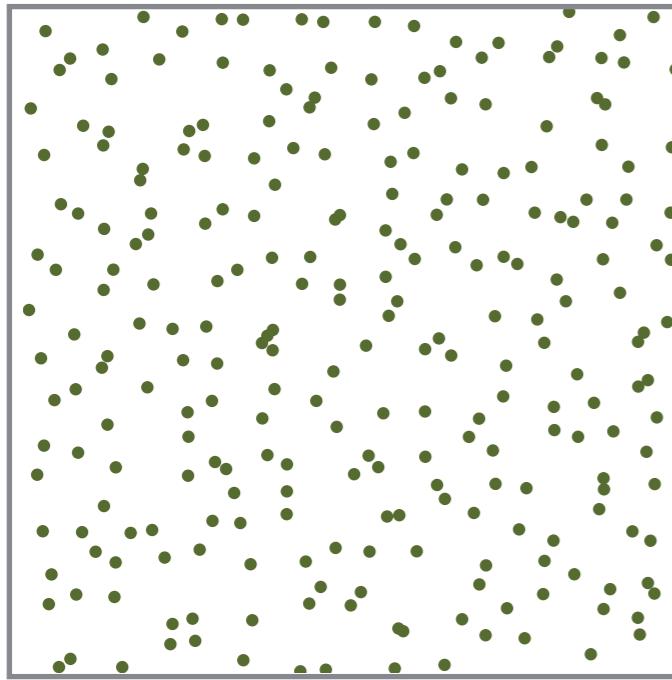


Poisson Disk

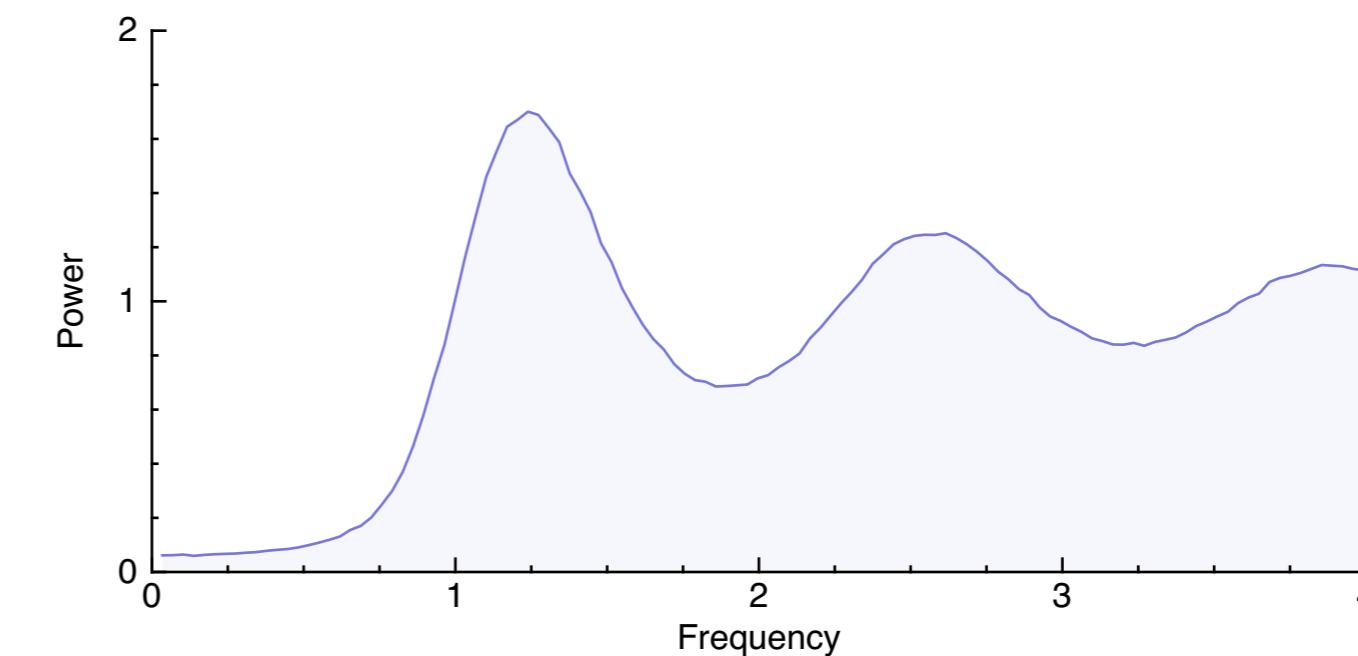
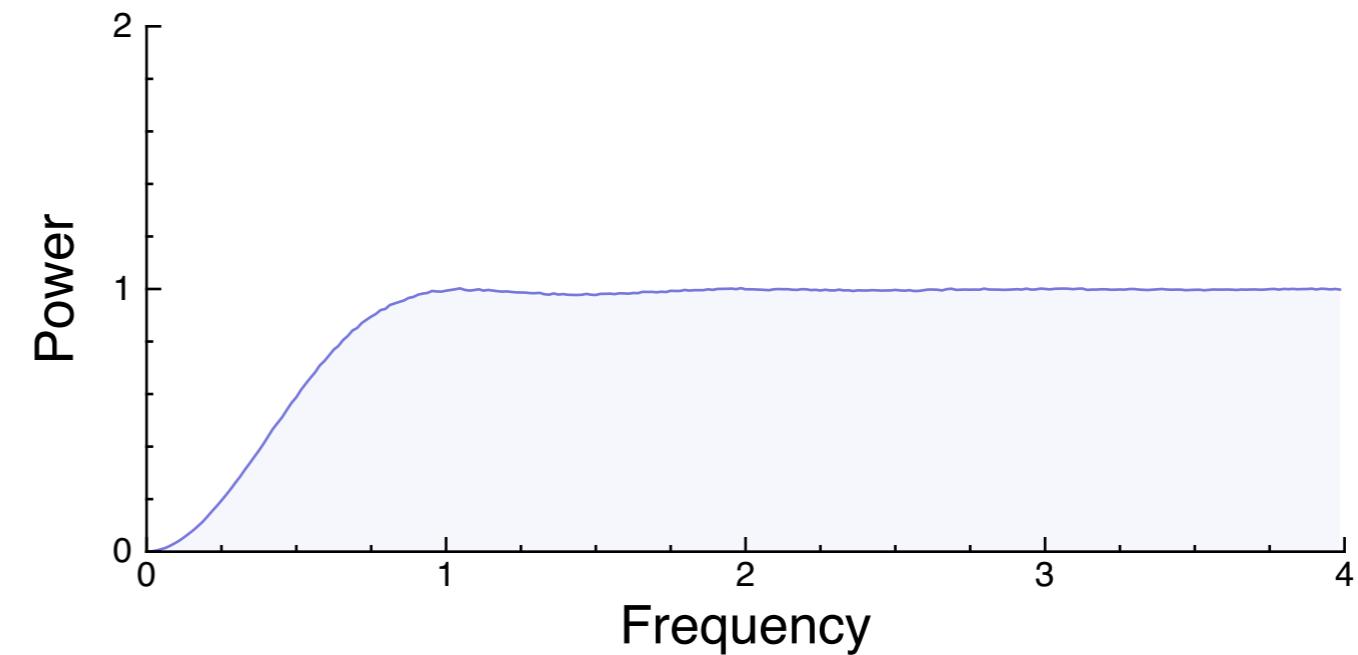
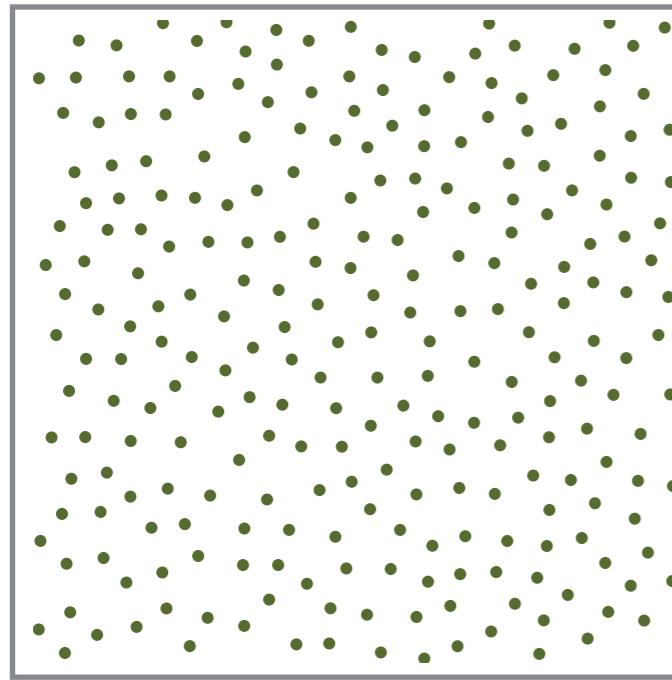


# Fourier Radial Power Spectrum

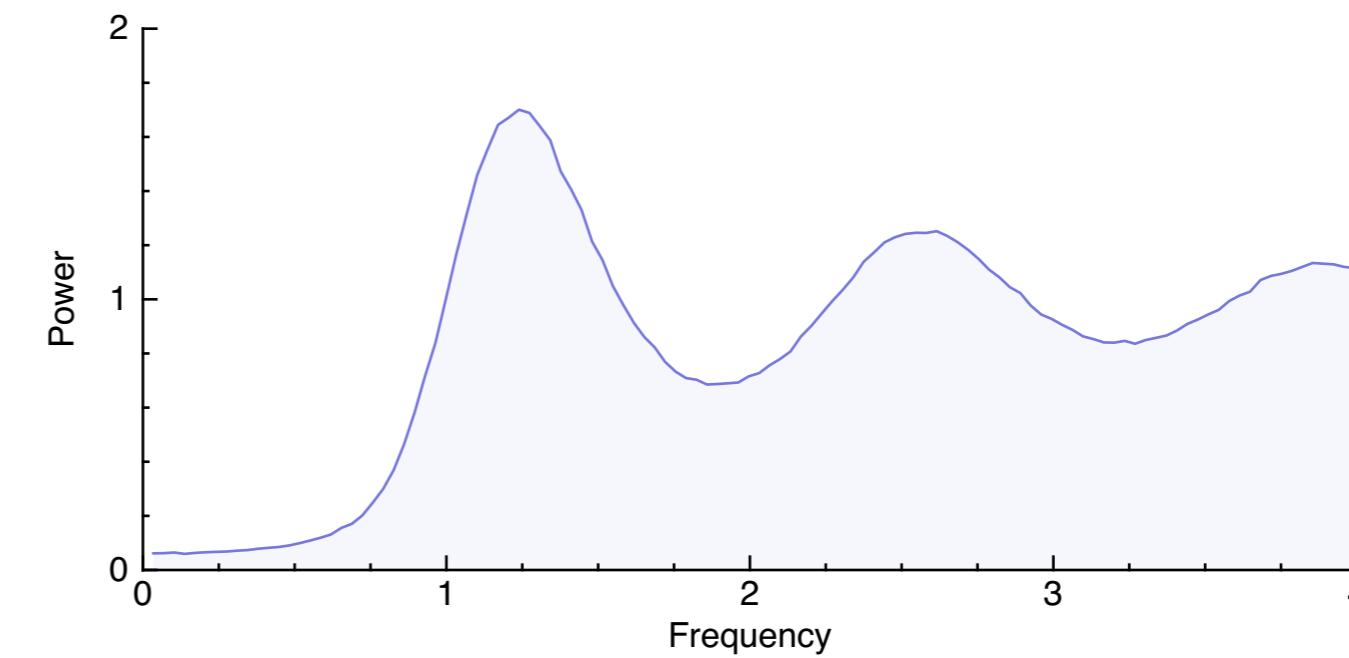
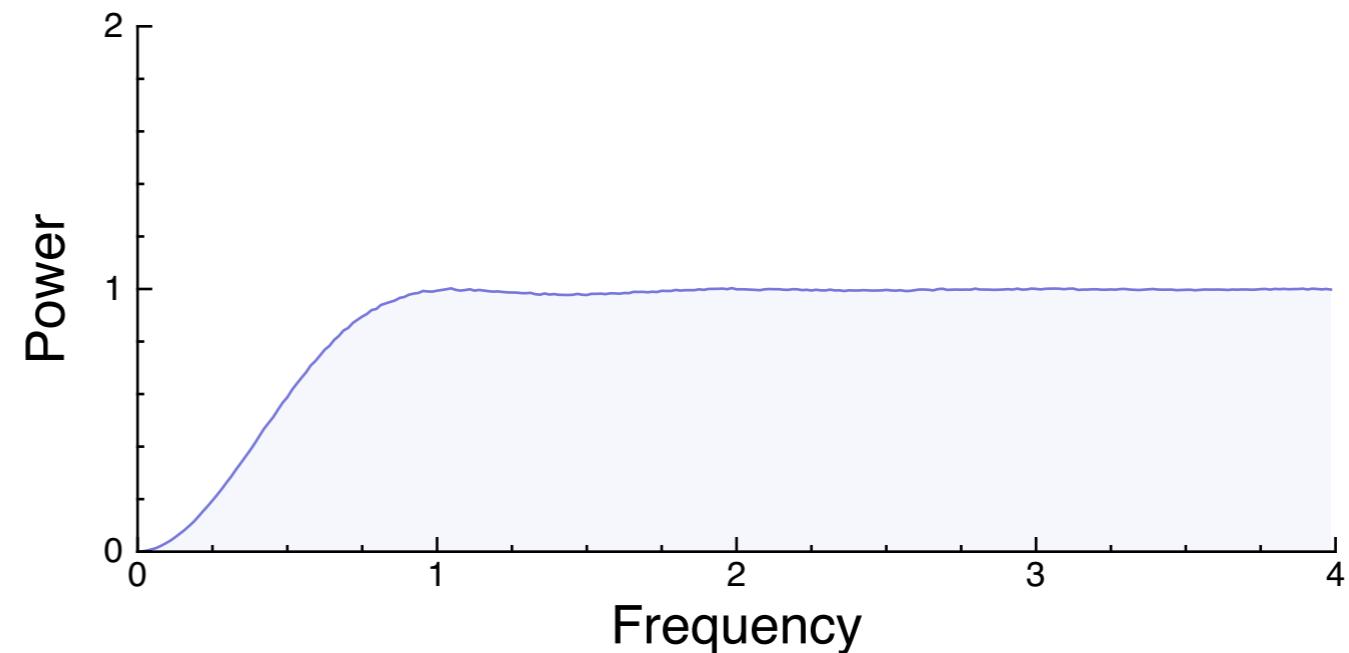
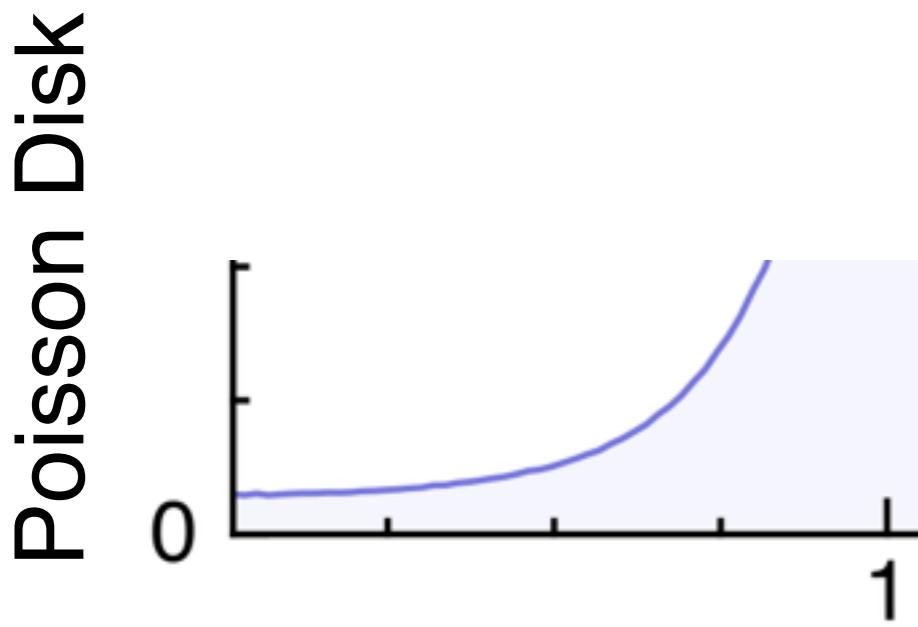
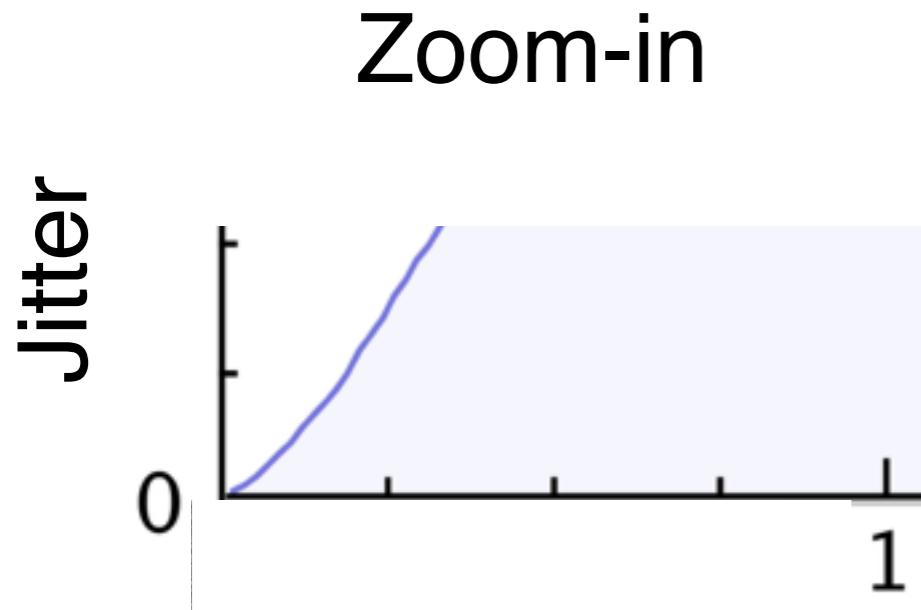
Jitter



Poisson Disk



# Fourier Radial Power Spectrum



Pilleboue et al. [2015]

# Visual Break

[Godfire from CG Society](#)



COMPANY: PLATIGE IMAGE PROJECT: GODFIRE

ROLE: SENIOR CONCEPT ARTIST TASK: TEMPLE DESIGN

# Deriving Convergence Rates

# Variance Formulation

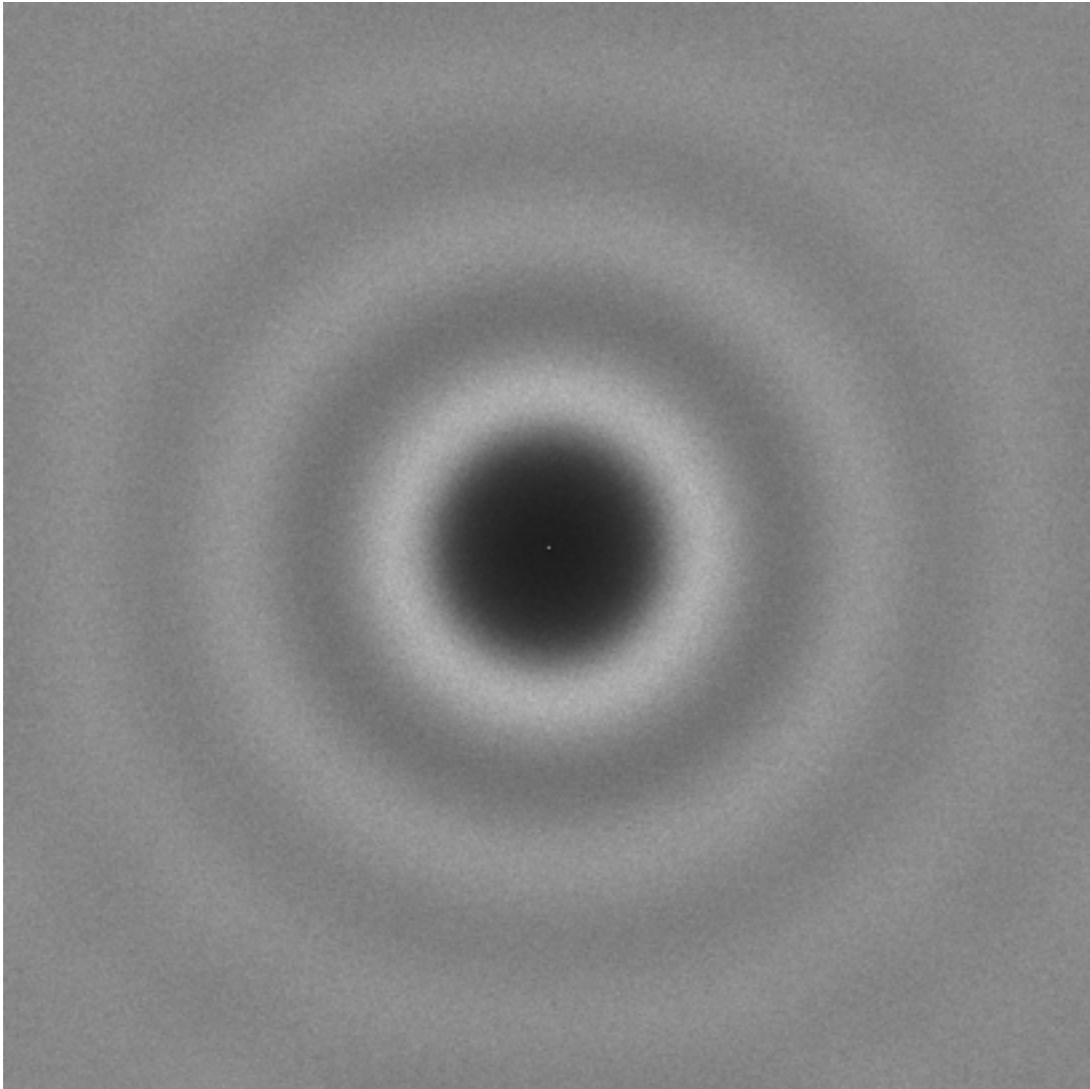
$$Var(I_N) = \int_{-\infty}^{\infty} \mathcal{P}_F(\omega) \langle \mathcal{P}_S(\omega) \rangle d\omega$$

Can we simplify this ?

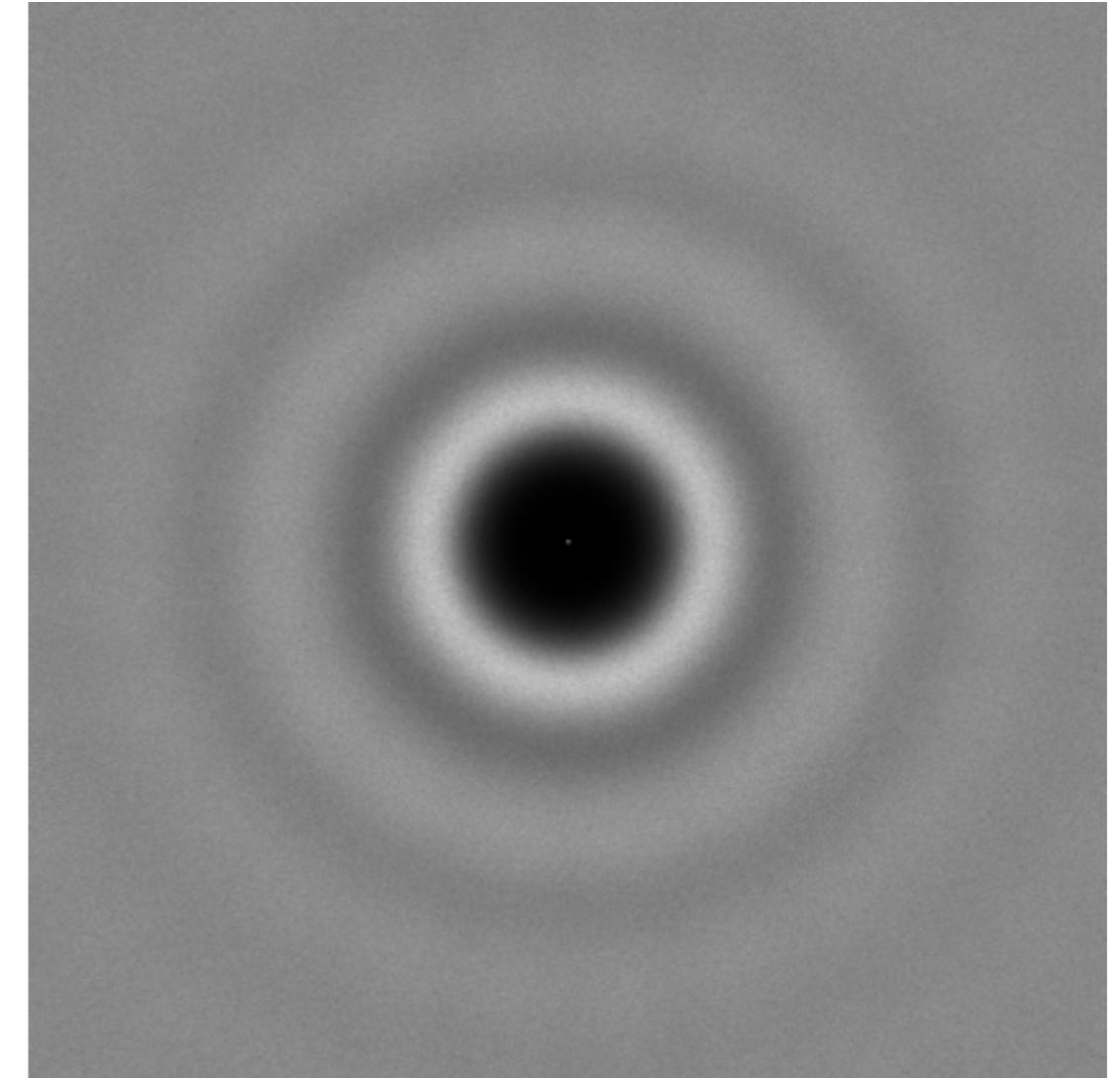
Pilleboue et al. [2015]

# Point Samples' Power Spectrum

- Isotropic Sampling Power Spectra



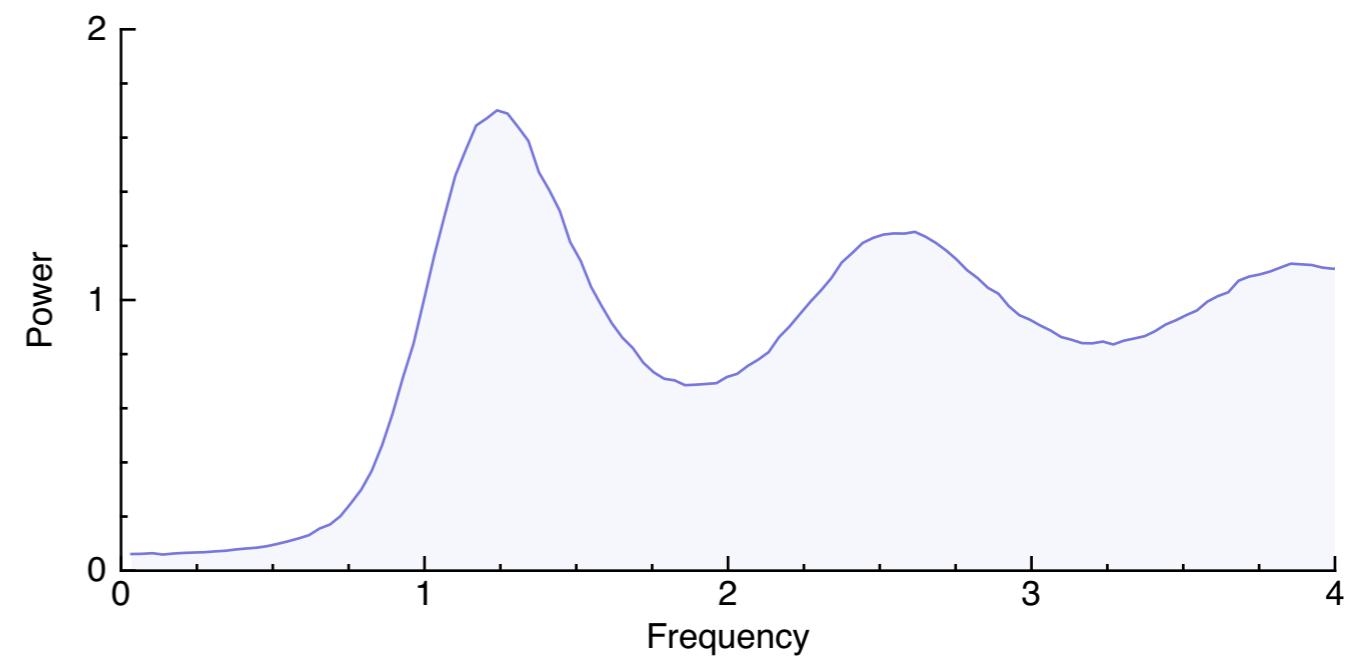
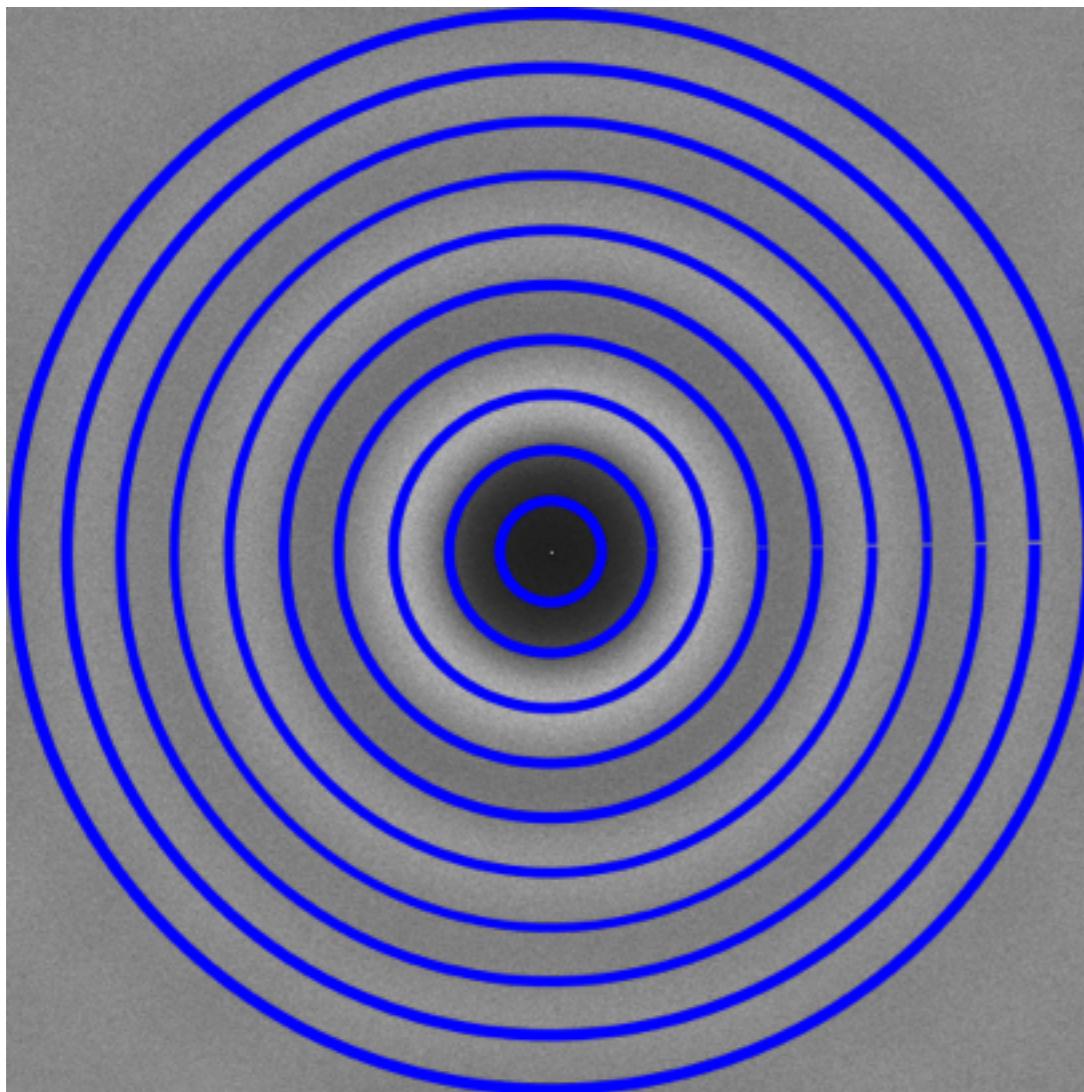
Poisson Disk



CCVT

# Fourier Radial Power Spectrum

- Radial Spectrum



Poisson Disk

# Variance Formulation

$$Var(I_N) = \int_{-\infty}^{\infty} \mathcal{P}_F(\omega) \langle \mathcal{P}_S(\omega) \rangle d\omega$$

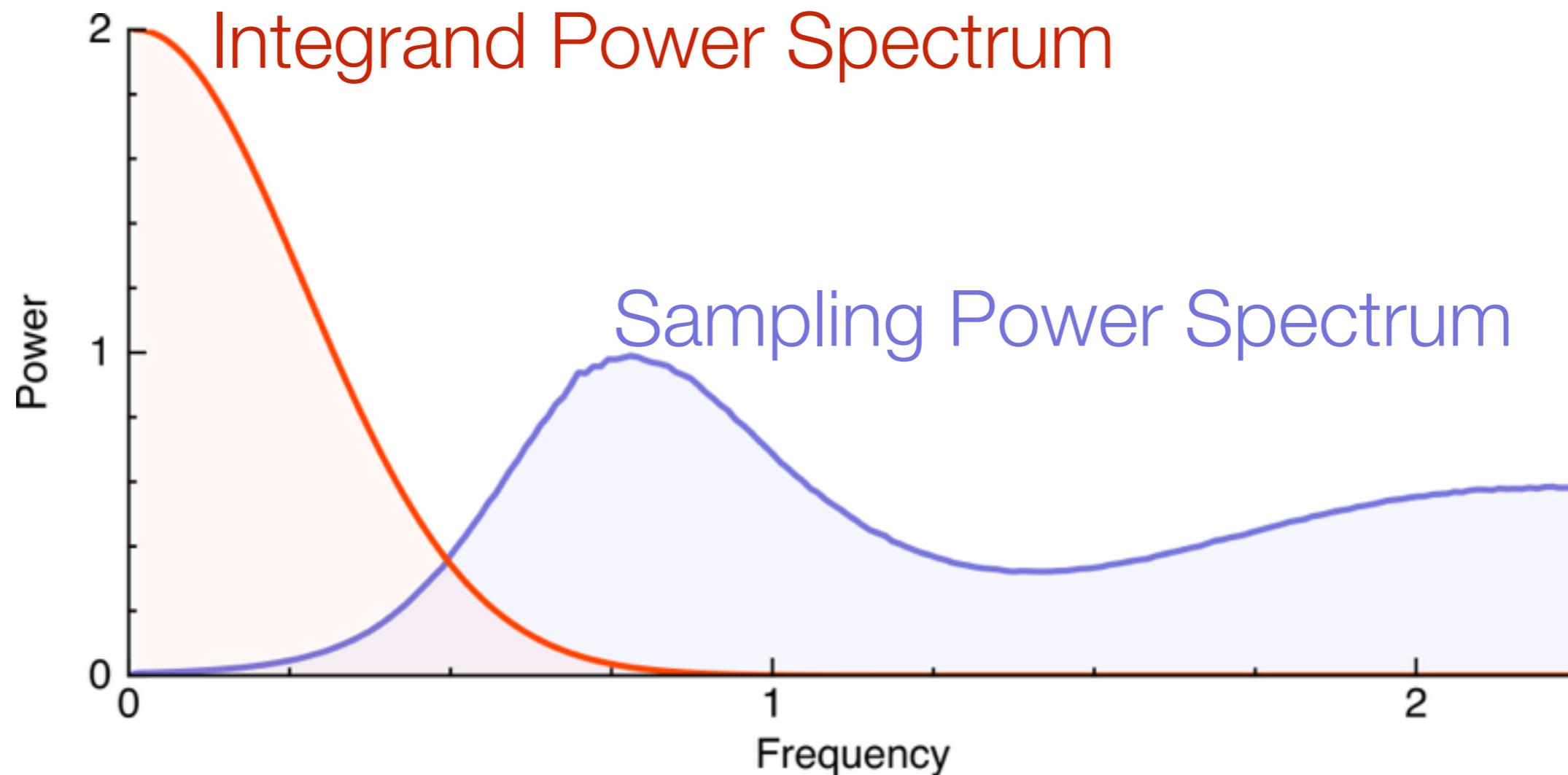
For Isotropic power spectrum, we can rewrite in radial form:

$$Var(I_N) = \int_{-\infty}^{\infty} \rho^{d-1} \mathcal{P}_F(\rho) \langle \mathcal{P}_S(\rho) \rangle d\rho$$

Pilleboue et al. [2015]

# Variance in Fourier Domain

$$Var(I_N) = \int_{-\infty}^{\infty} \rho^{d-1} \mathcal{P}_F(\rho) \langle \mathcal{P}_S(\rho) \rangle d\rho$$

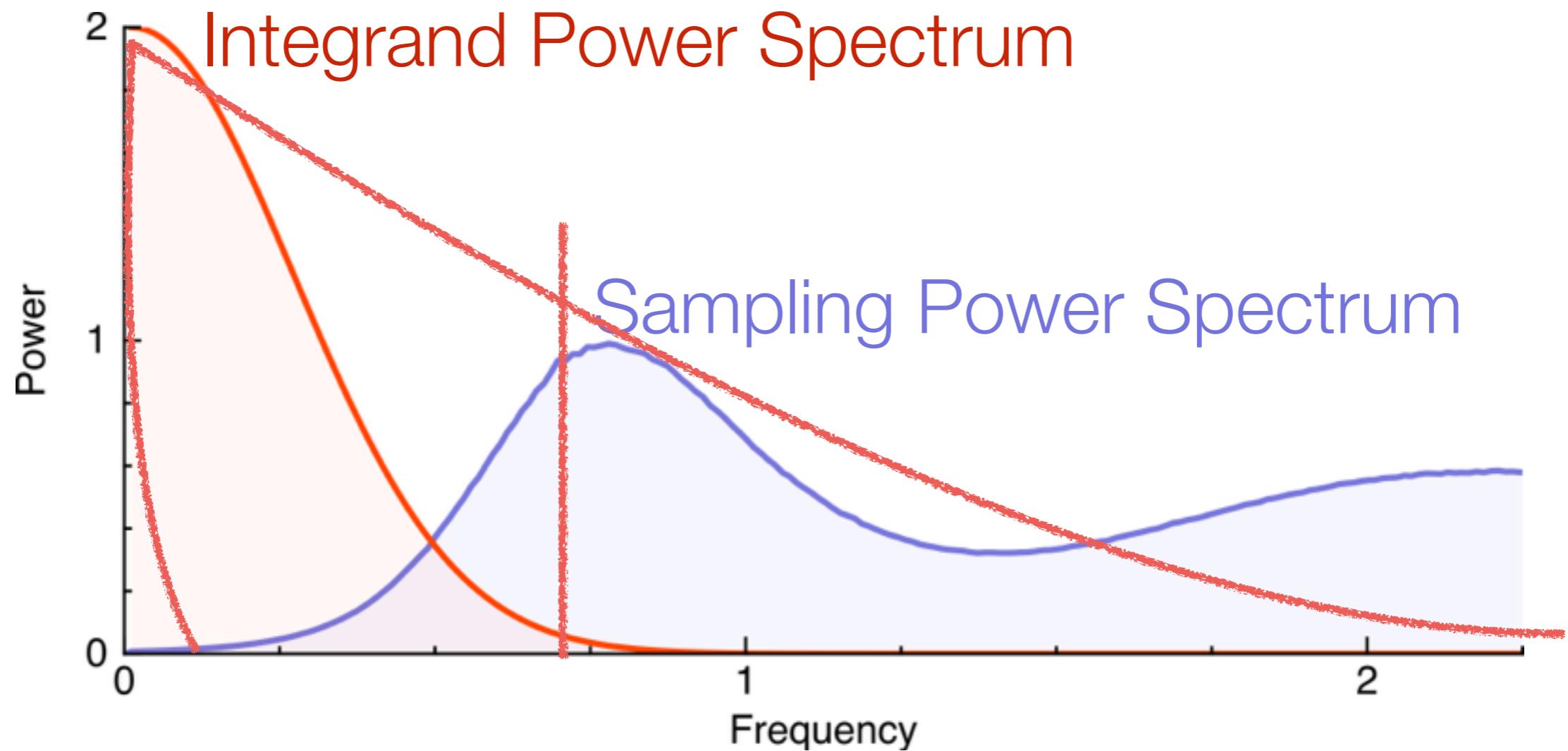


For given number of Samples

Pilleboue et al. [2015]

# Variance in Fourier Domain

$$Var(I_N) = \int_{-\infty}^{\infty} \rho^{d-1} \mathcal{P}_F(\rho) \langle \mathcal{P}_S(\rho) \rangle d\rho$$

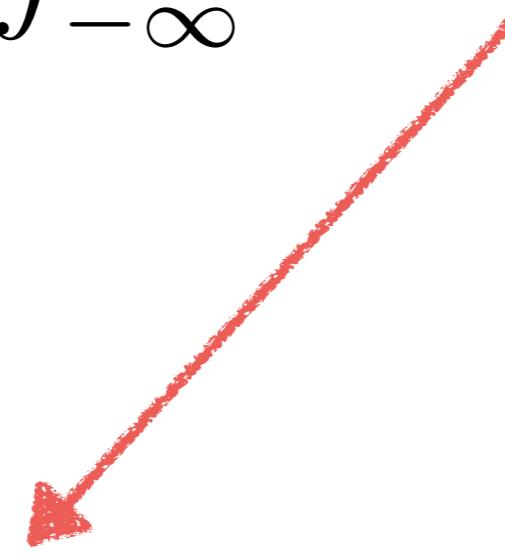


For given number of Samples

Pilleboue et al. [2015]

# Variance in Fourier Domain

$$Var(I_N) = \int_{-\infty}^{\infty} \rho^{d-1} \mathcal{P}_F(\rho) \langle \mathcal{P}_S(\rho) \rangle d\rho$$



Best possible Integrand Power spectrum

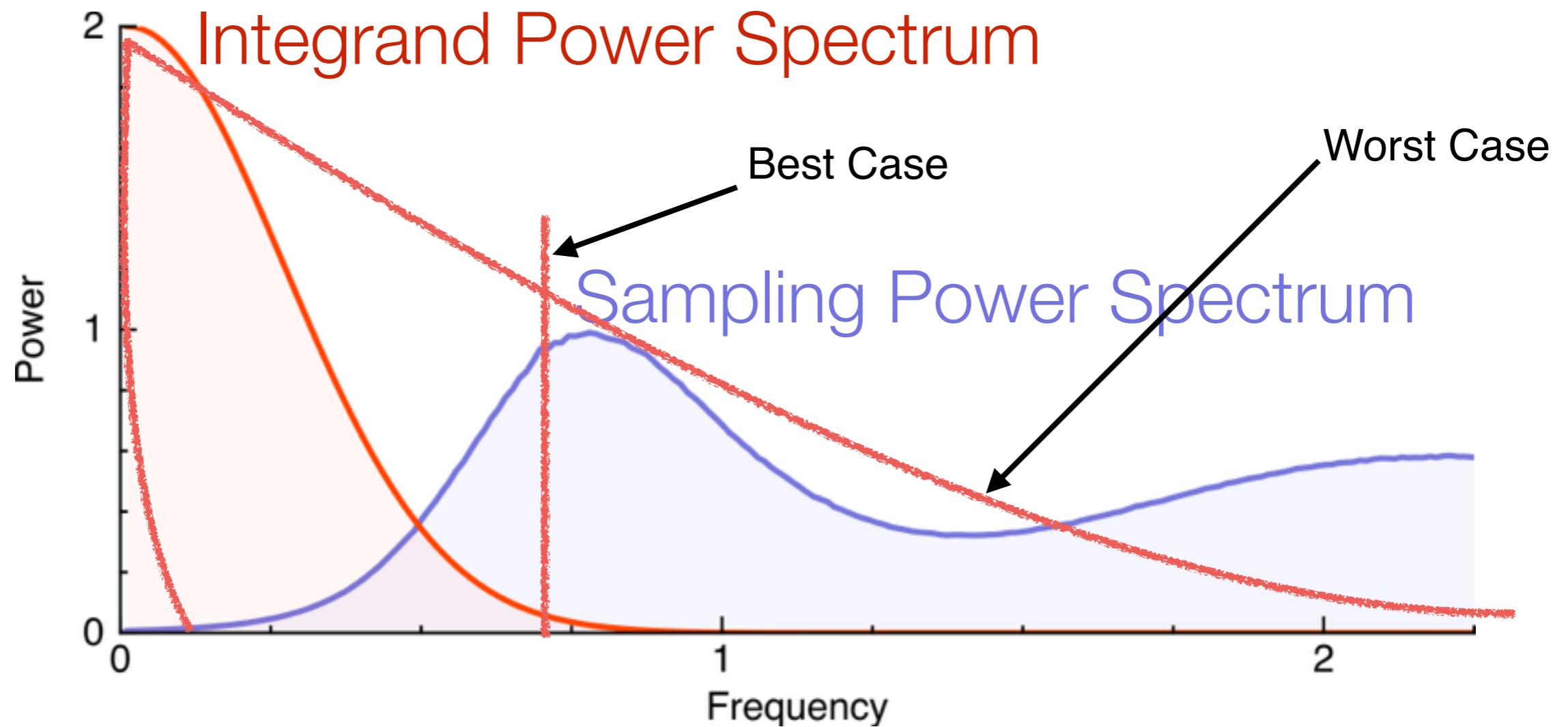
:

Worst possible Integrand Power spectrum

Pilleboue et al. [2015]

# Variance in Fourier Domain

$$Var(I_N) = \int_{-\infty}^{\infty} \rho^{d-1} \mathcal{P}_F(\rho) \langle \mathcal{P}_S(\rho) \rangle d\rho$$



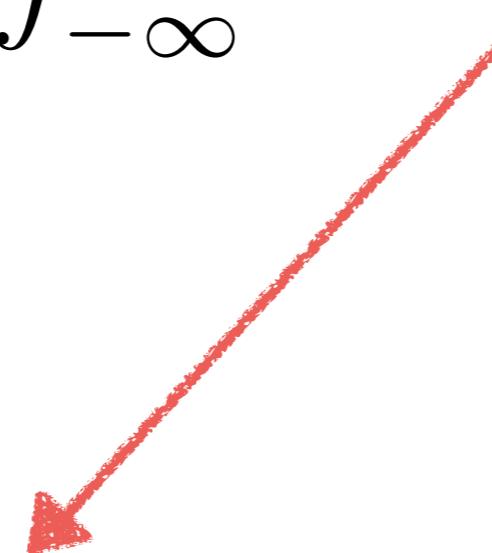
For given number of Samples

Pilleboue et al. [2015]

# Variance in Fourier Domain

$$Var(I_N) = \int_{-\infty}^{\infty} \rho^{d-1} \mathcal{P}_F(\rho) \langle \mathcal{P}_S(\rho) \rangle d\rho$$

???



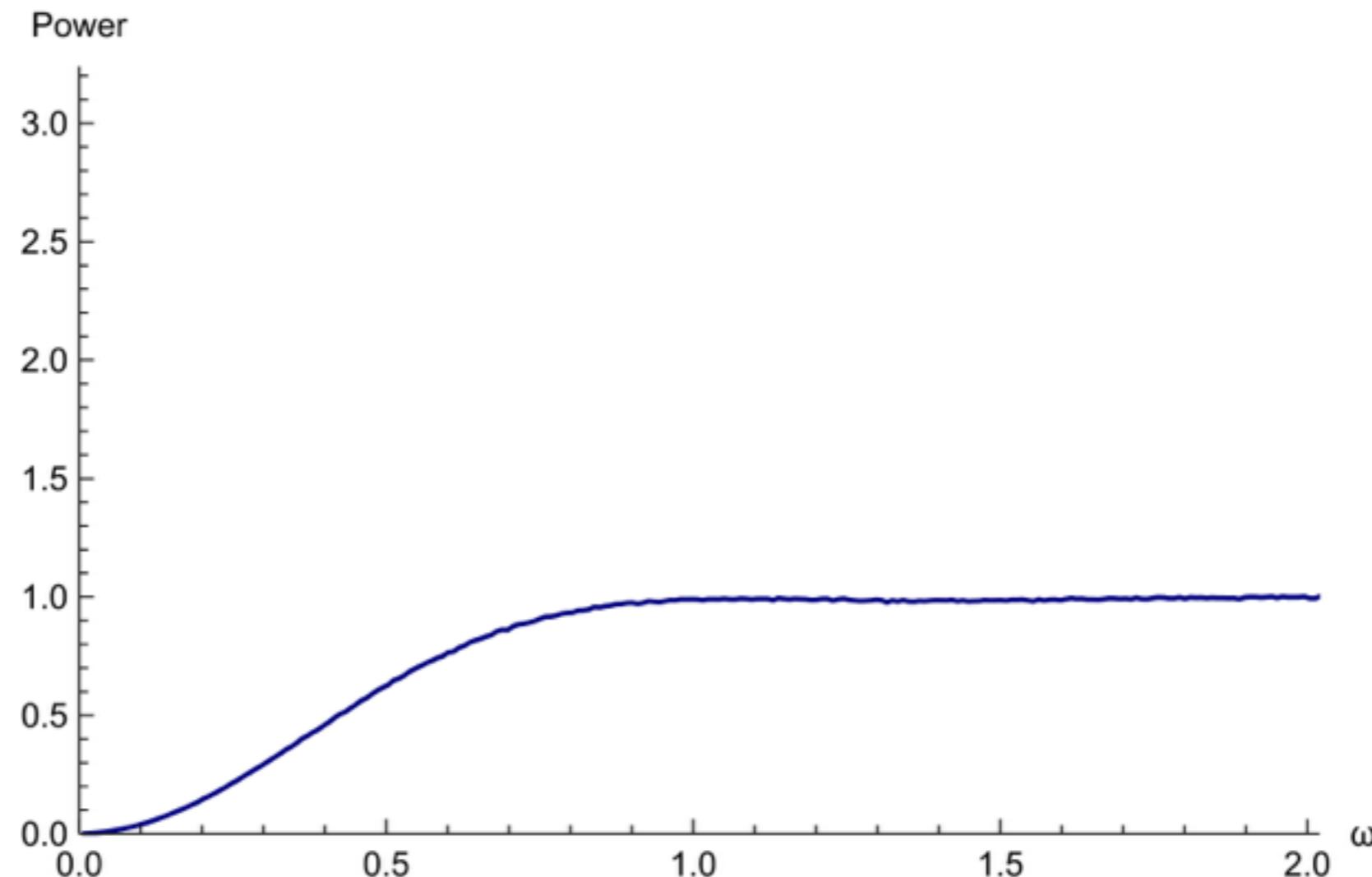
Best possible Integrand Power spectrum

:

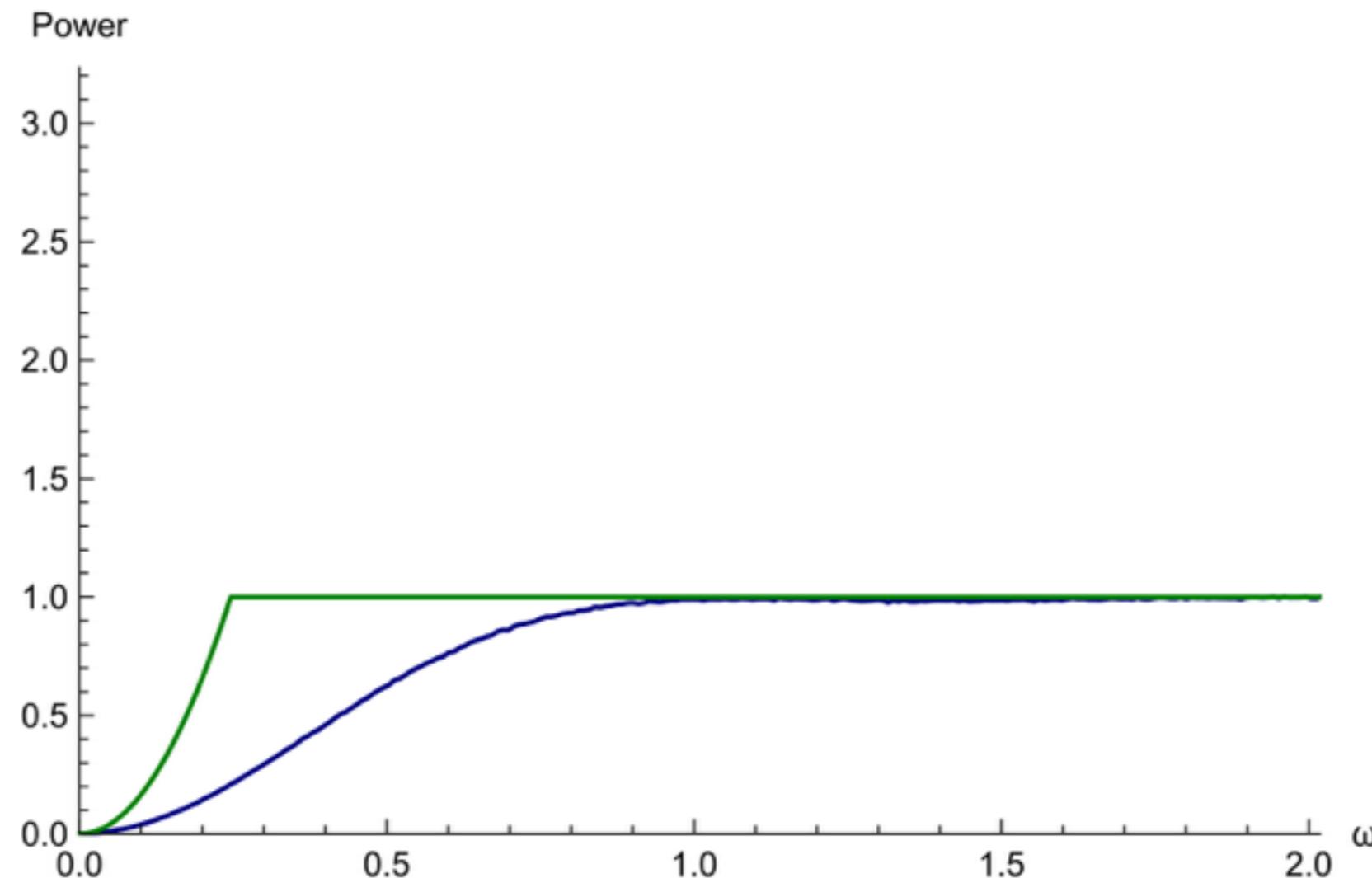
Worst possible Integrand Power spectrum

Pilleboue et al. [2015]

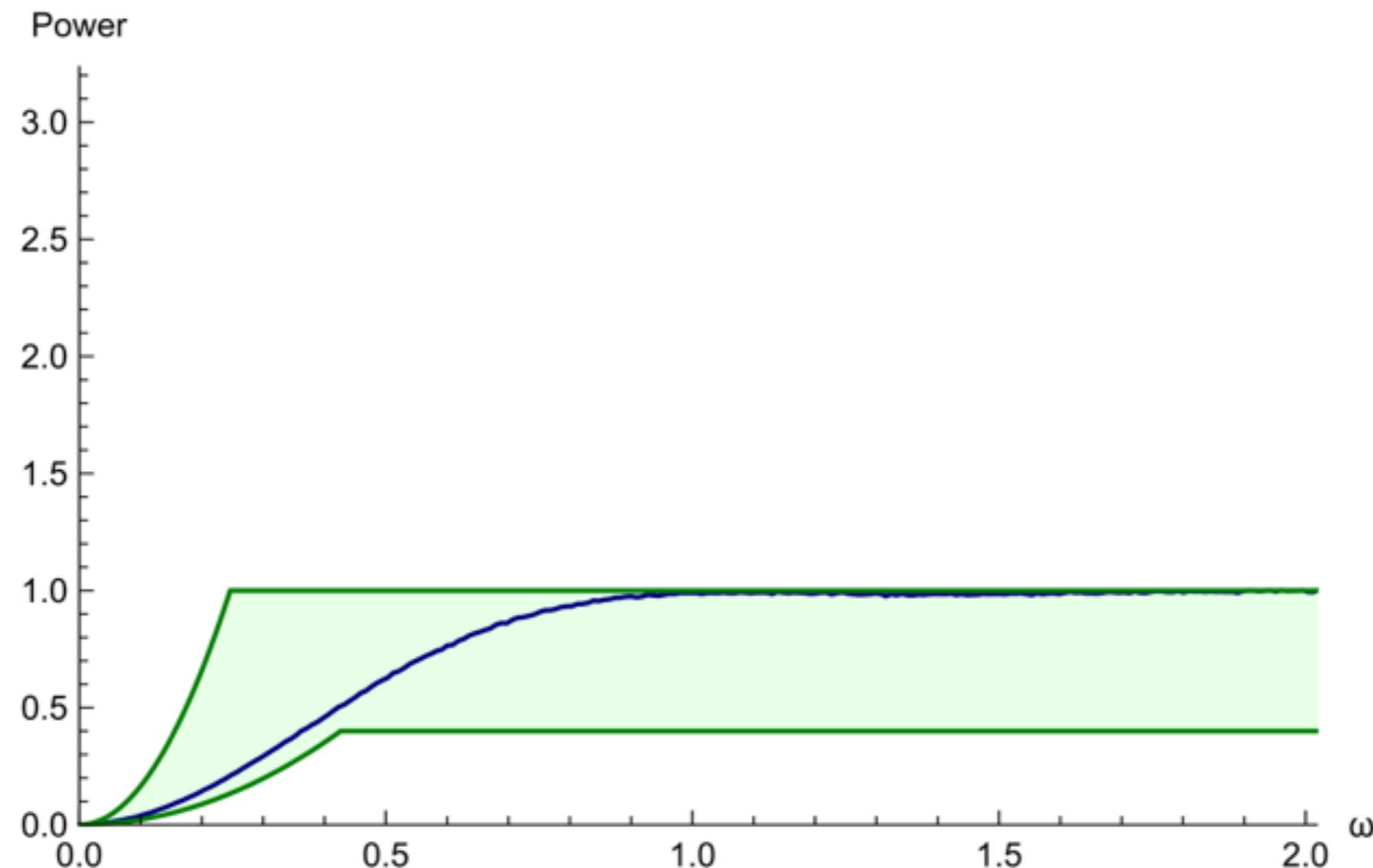
# Sampling Radial Spectrum



# Sampling Radial Spectrum

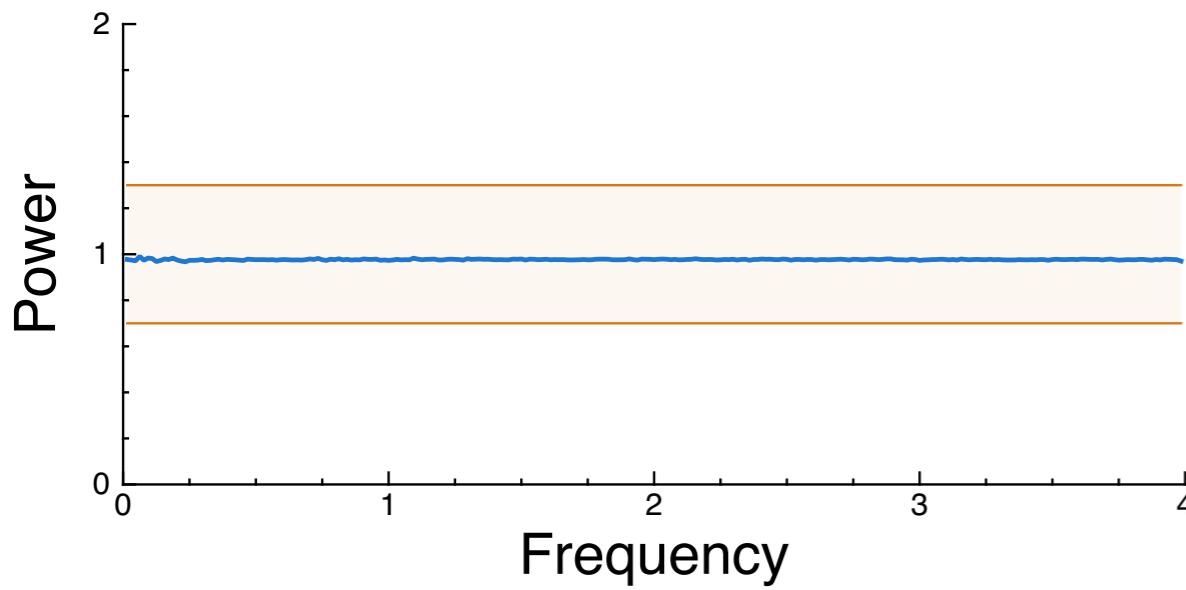


# Sampling Radial Spectrum

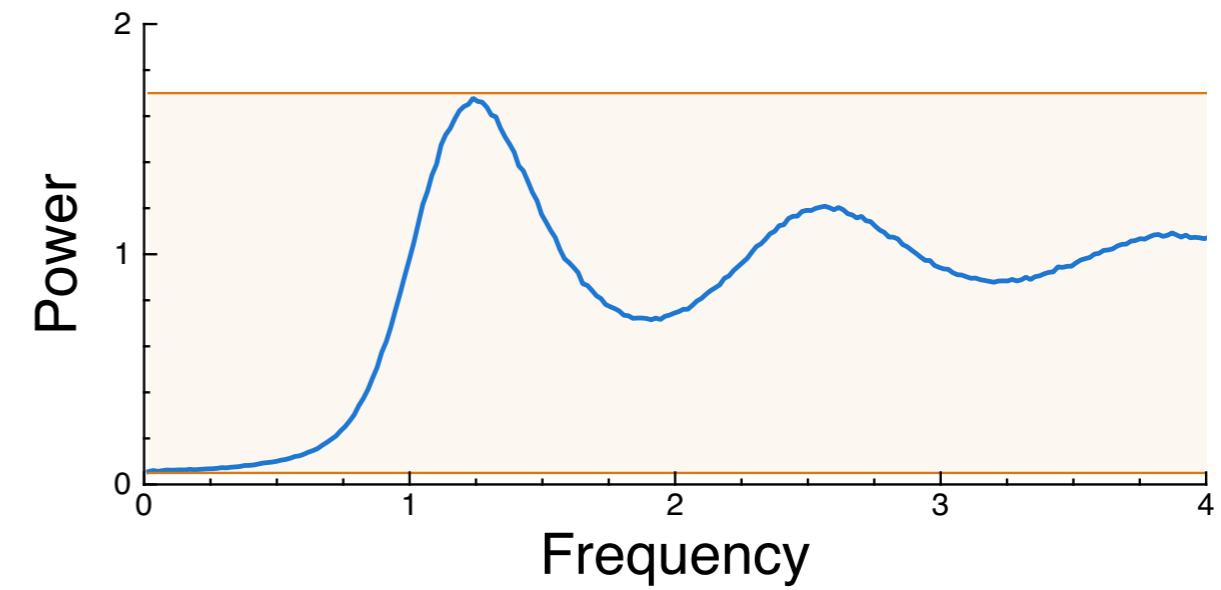


# Sampling Radial Spectra

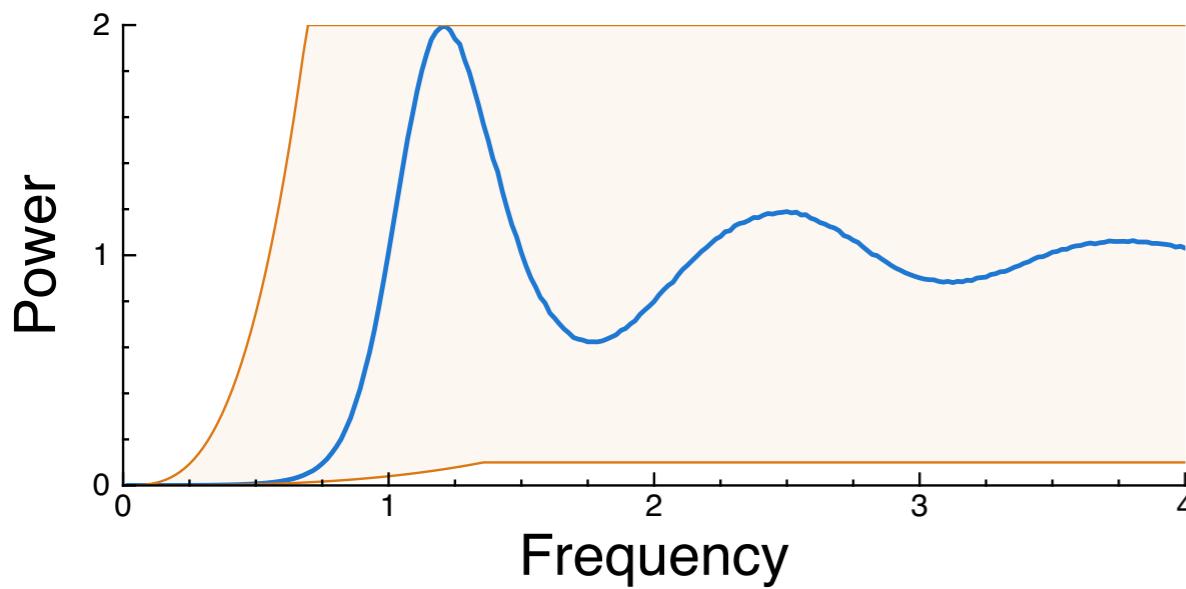
Random Samples



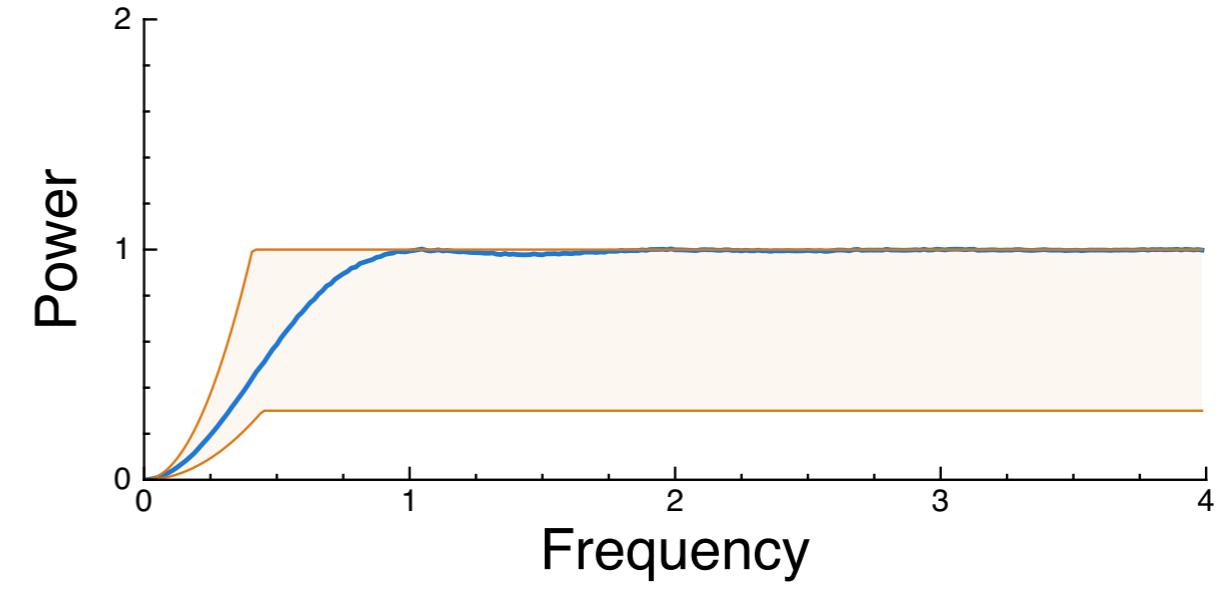
Poisson Disk Samples



CCVT Samples

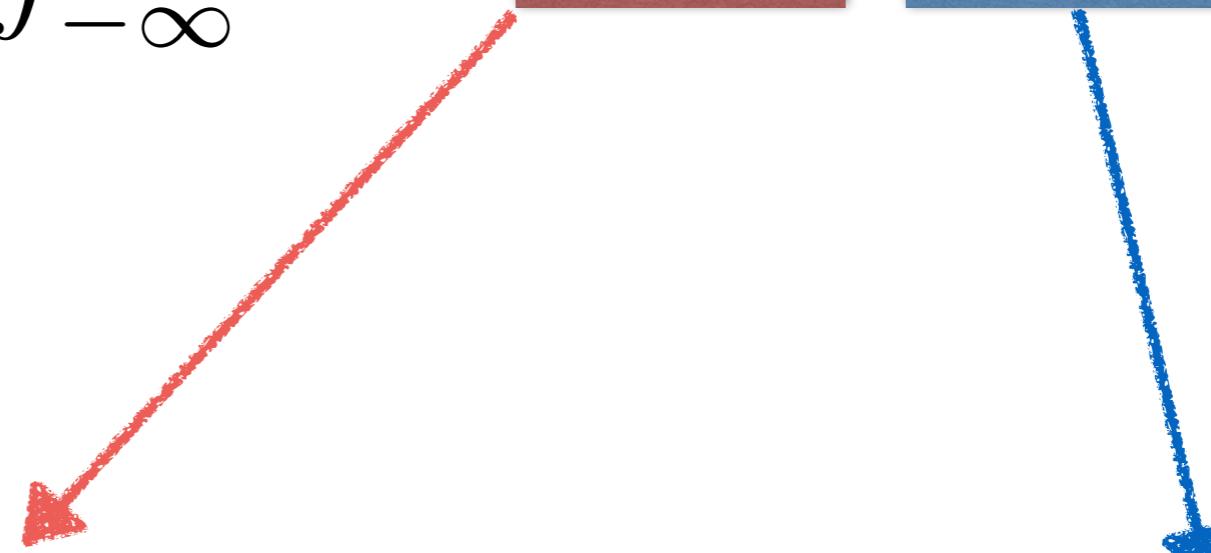


Jitter Samples



# Variance in Fourier Domain

$$Var(I_N) = \int_{-\infty}^{\infty} \rho^{d-1} \mathcal{P}_F(\rho) \langle \mathcal{P}_S(\rho) \rangle d\rho$$



Best possible Integrand Power spectrum

:

Worst possible Integrand Power spectrum

Constant monomials

Quadratic monomials

Other monomials

Pilleboue et al. [2015]

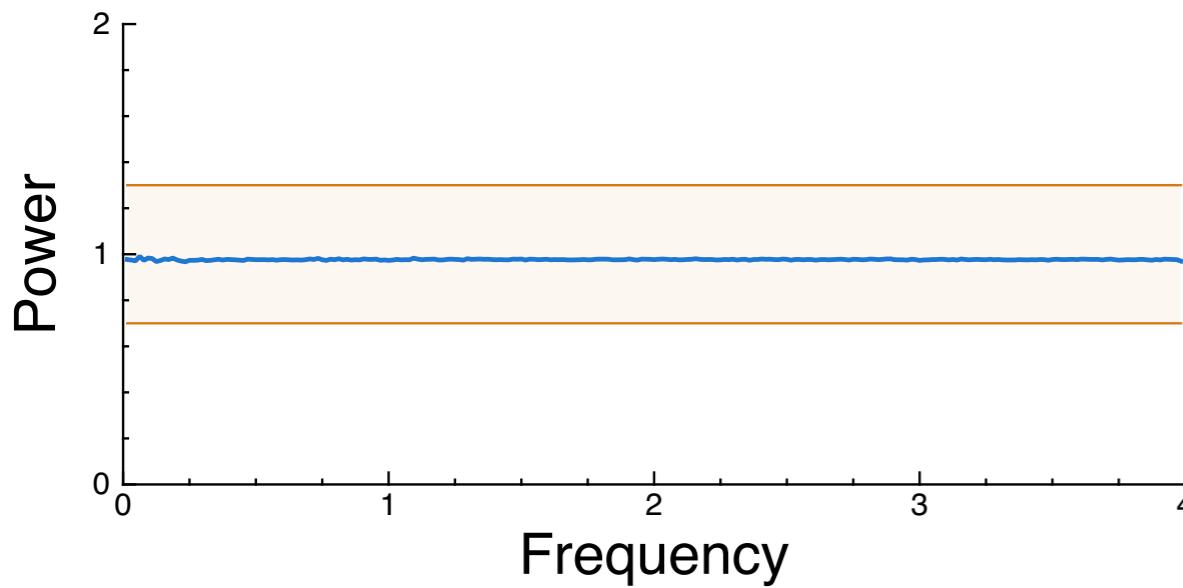
# Theoretical Convergence Rates in 2D

<i>Samplers</i>	<i>Worst Case</i>	<i>Best Case</i>
CCVT	$\mathcal{O}(N^{-1.5})$	$\mathcal{O}(N^{-3})$
Jitter	$\mathcal{O}(N^{-1.5})$	$\mathcal{O}(N^{-2})$
Poisson Disk	$\mathcal{O}(N^{-1})$	$\mathcal{O}(N^{-1})$
Random	$\mathcal{O}(N^{-1})$	$\mathcal{O}(N^{-1})$

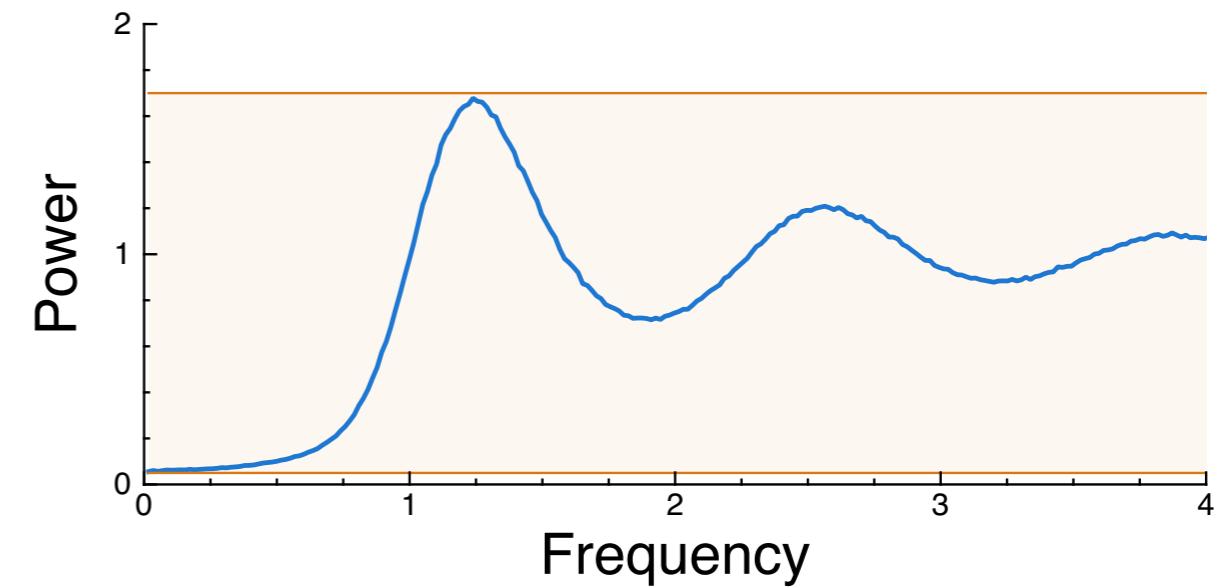
Pilleboue et al. [2015]

# Sampling Radial Spectra

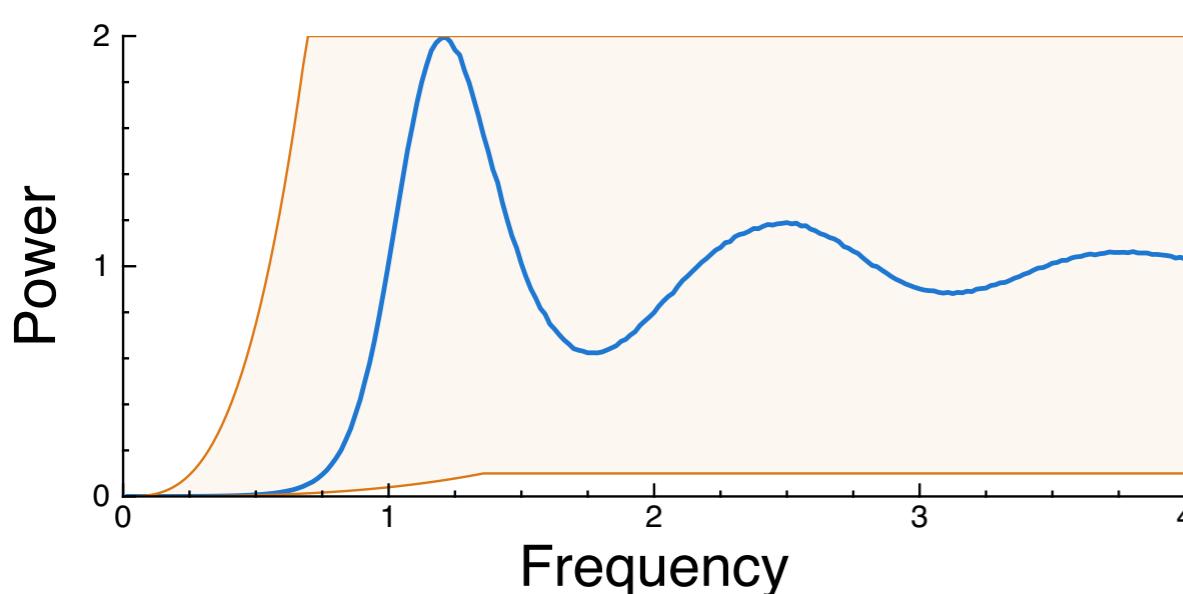
Random Samples



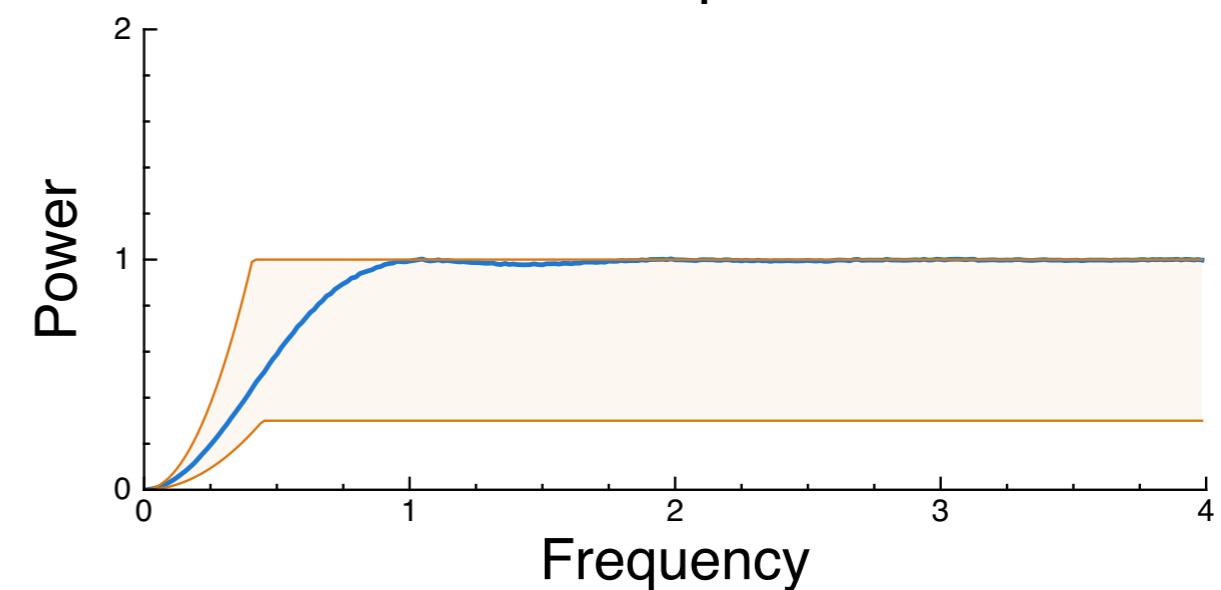
Poisson Disk Samples



CCVT Samples



Jitter Samples



# Visual Break

Glacial by Courtney Trowbridge



TROWBRIDGE  
2015