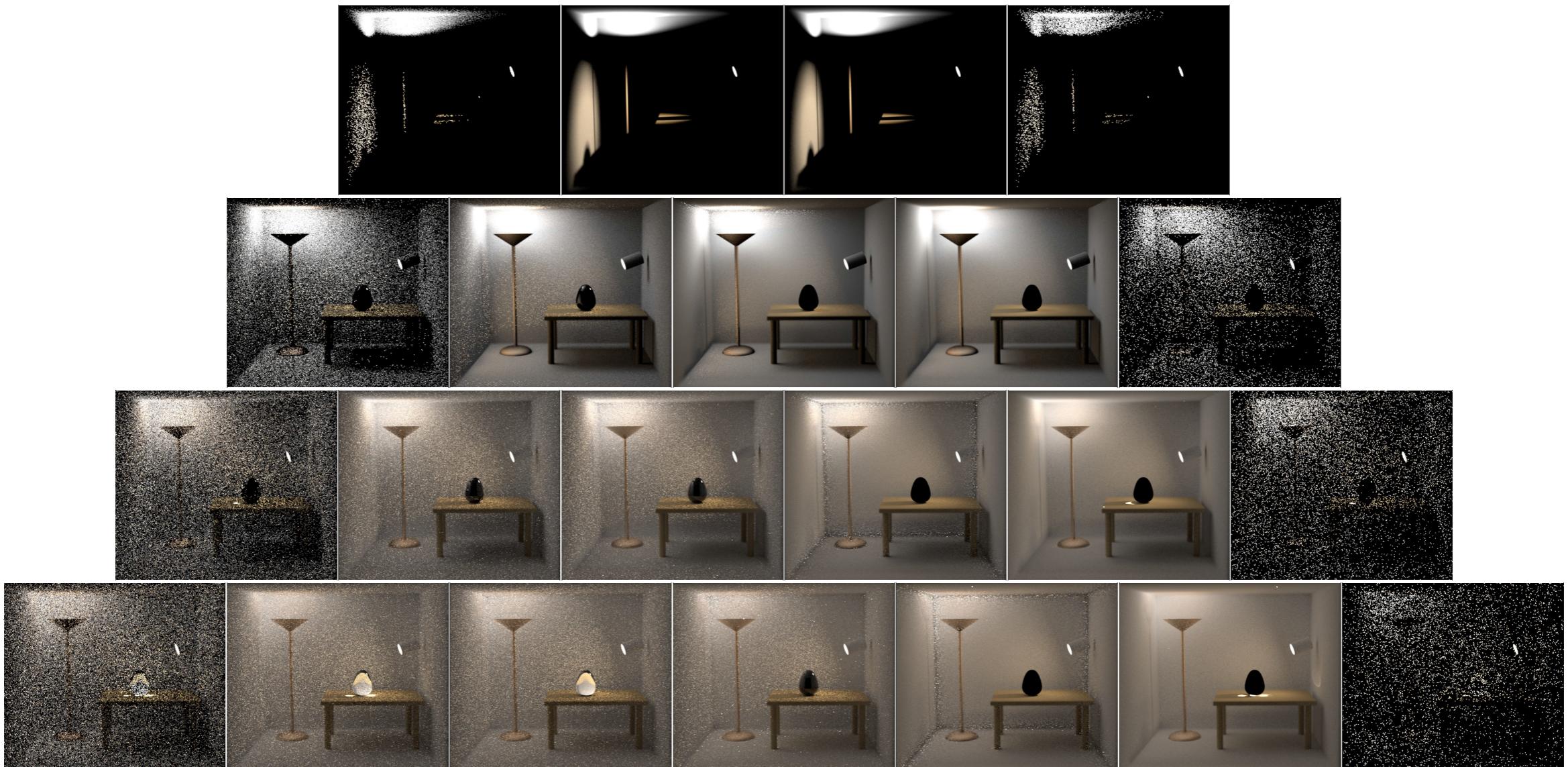


CS 87/187, Spring 2016

# RENDERING ALGORITHMS

## Global Illumination II: Bidirectional Path Tracing



Prof. Wojciech Jarosz

[wojciech.k.jarosz@dartmouth.edu](mailto:wojciech.k.jarosz@dartmouth.edu)

(with some slides by Jan Novák and Wenzel Jakob)



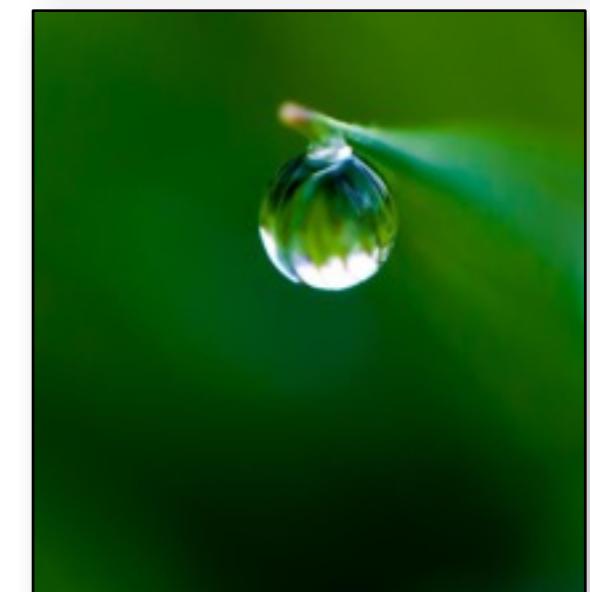
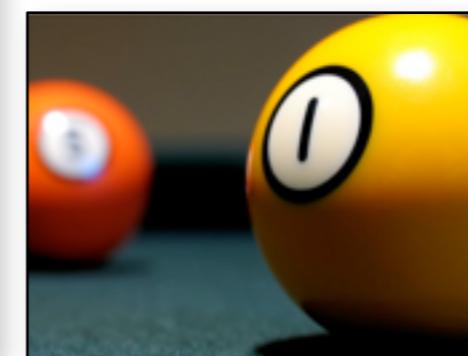
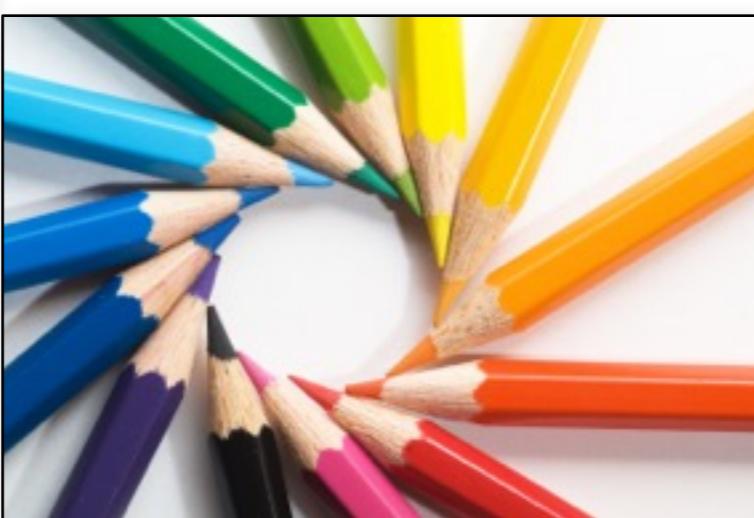
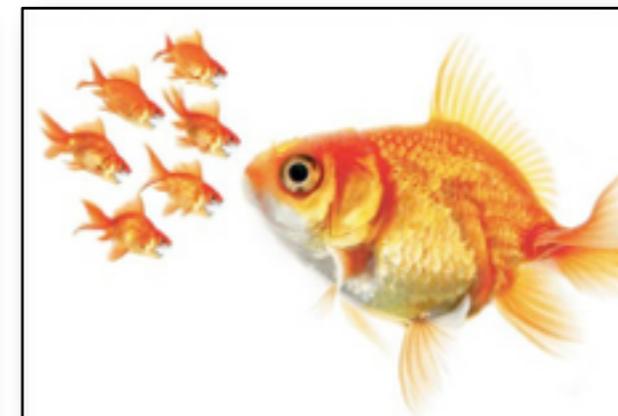
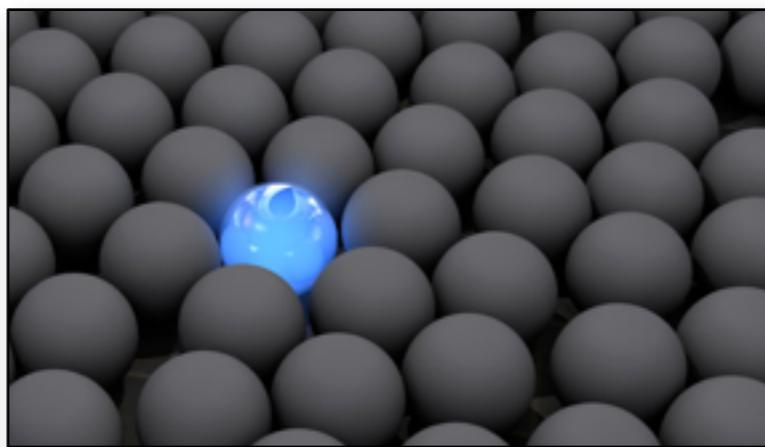
Dartmouth



# Rendering Competition

---

- Render a (nice) realistic image
  - evaluated on a combination of:  
aesthetic appeal, technical difficulty, realism
- Somehow incorporate the theme: “Contrast”



# Competition Judges

---

- Lorie Loeb (CS Prof. and DALI)
- Neel Joshi (Microsoft Research)
- Derek Nowrouzezahrai (University of Montreal)

# Grand Prize

Generously donated by Microsoft!



# Final project proposal

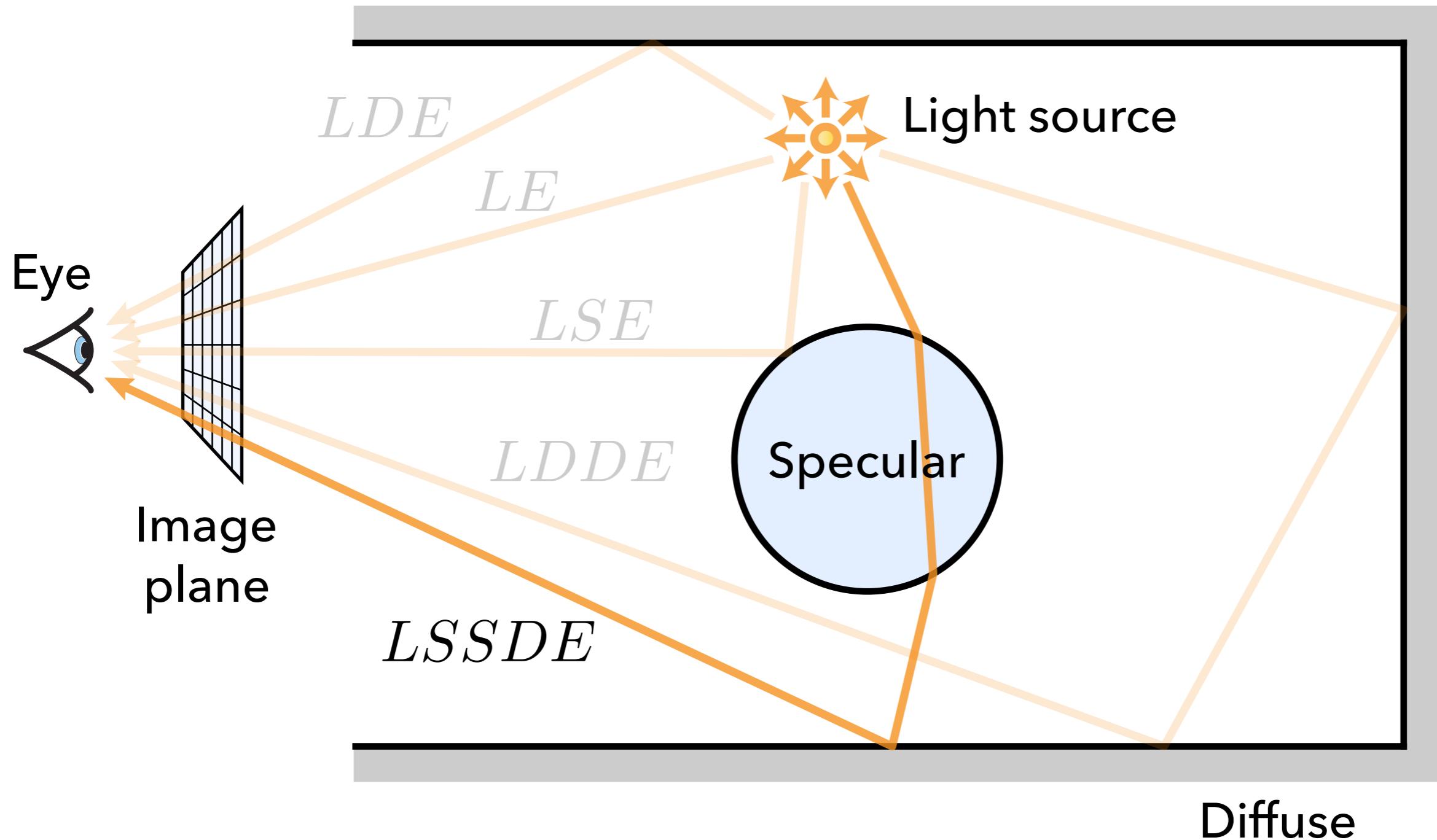
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# Last time

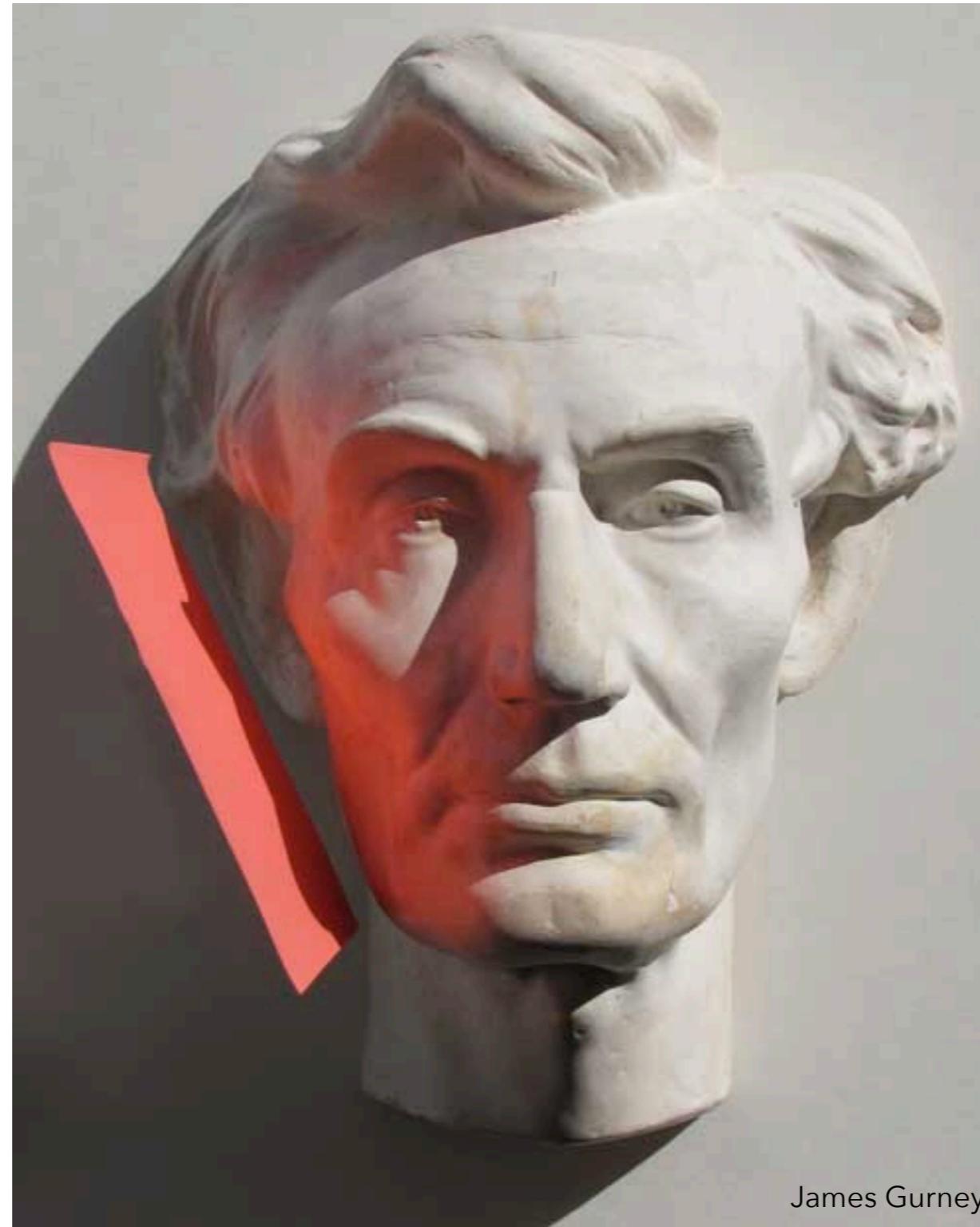
---

- Light paths & Heckbert classification
- Rendering Equation
- Solving the Rendering Equation
  - Recursive Monte Carlo ray tracing
  - Path tracing

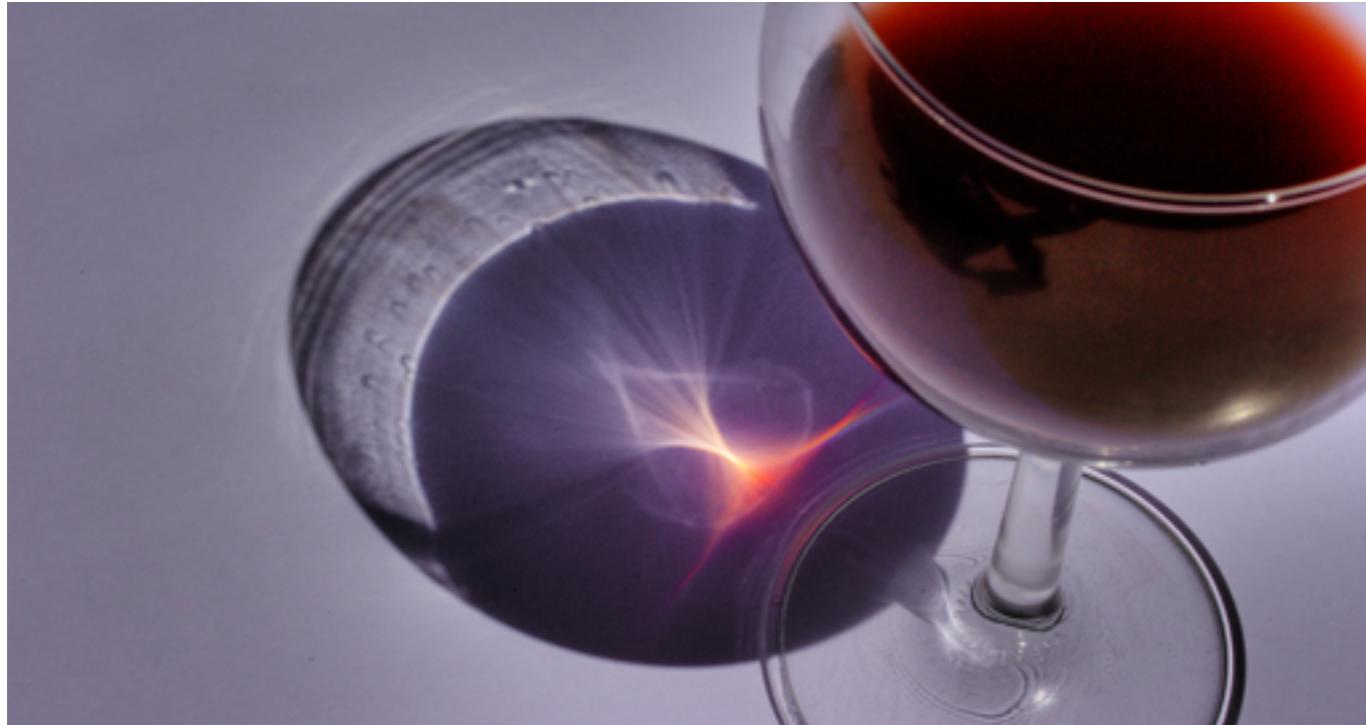
# Heckbert's Classification



# Color Bleeding



# Caustics



# Rendering Equation

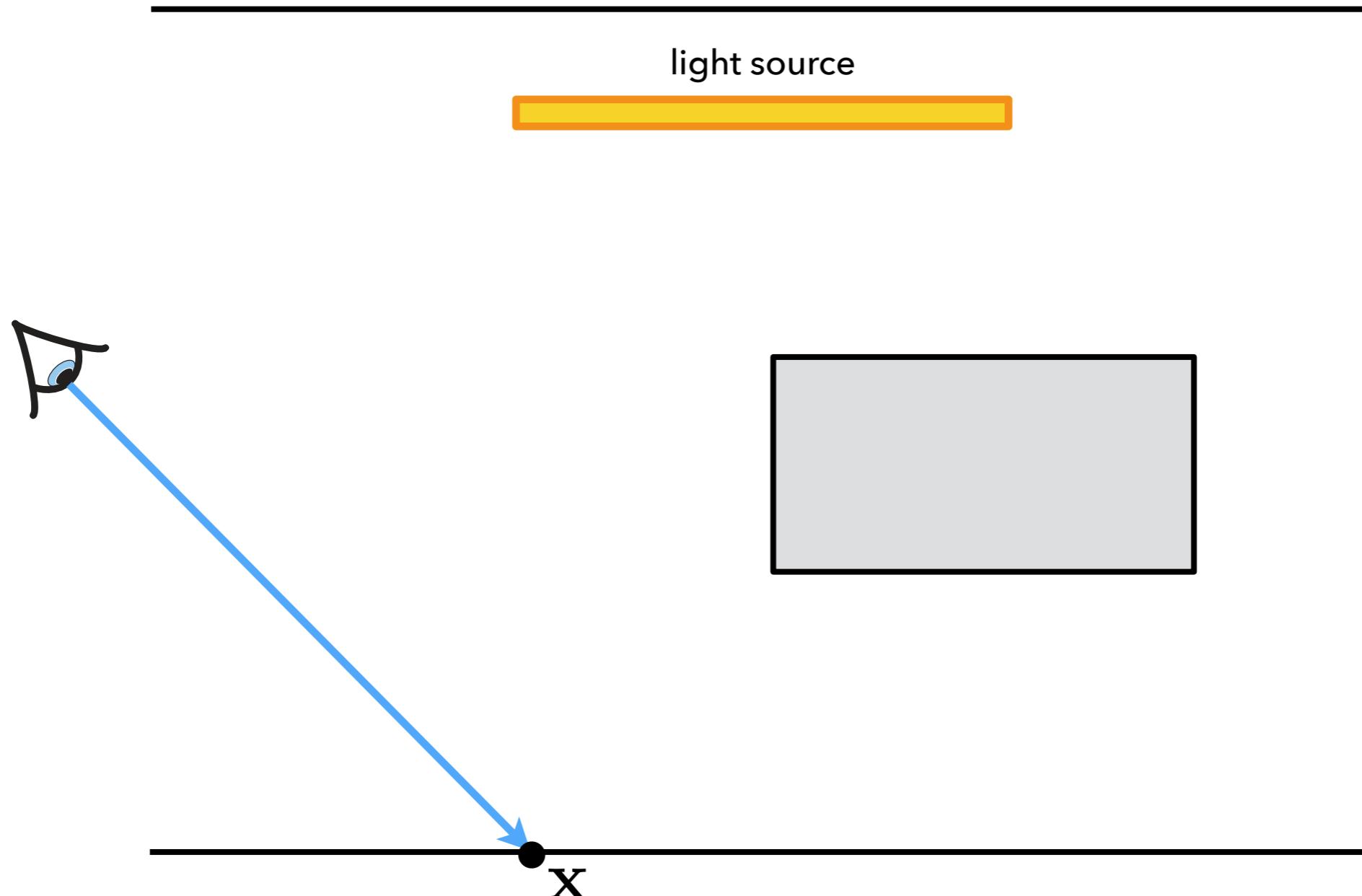
ray tracing  
function

$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$

- Only outgoing radiance on both sides

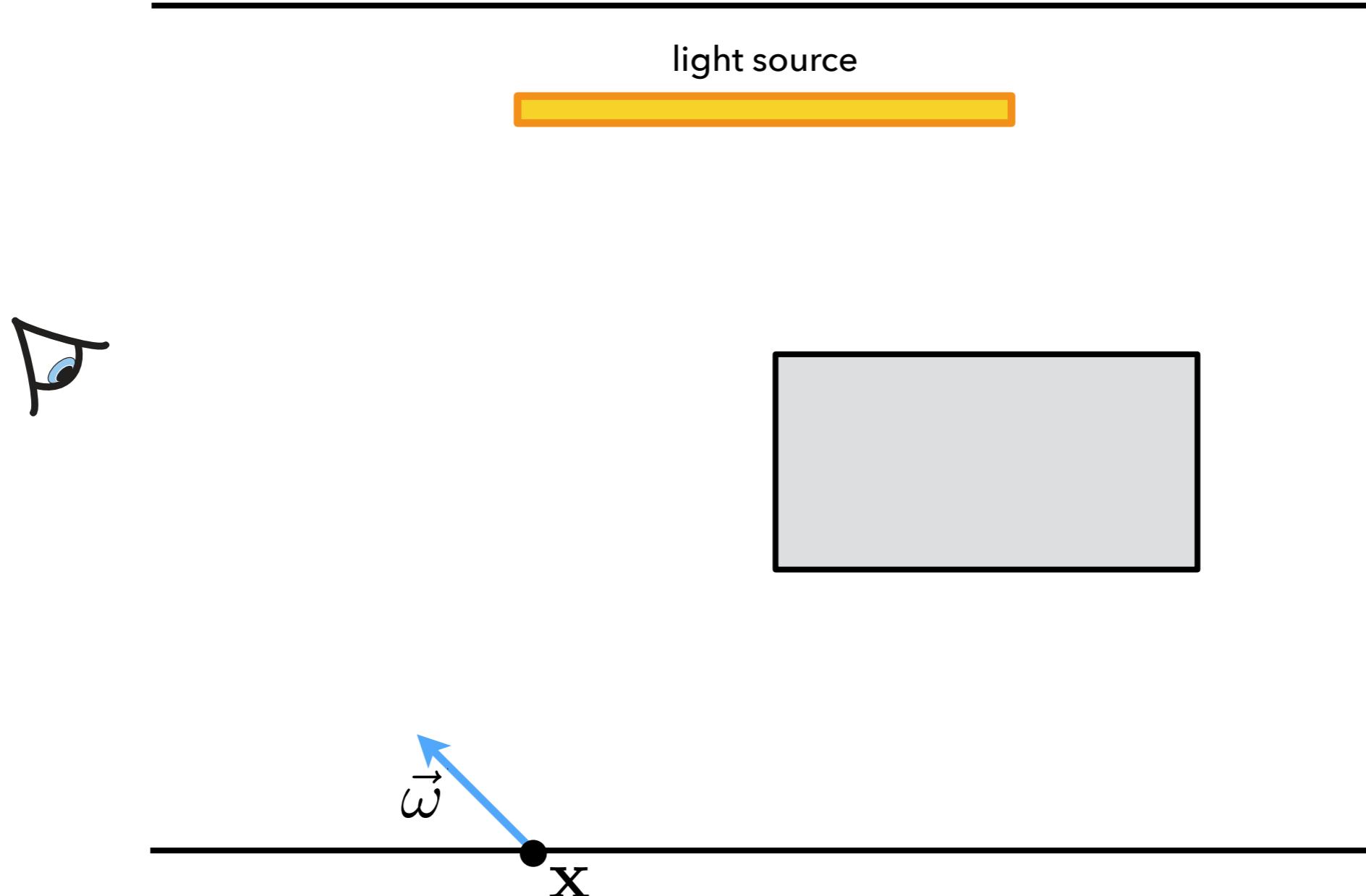
# Rendering Equation

$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$



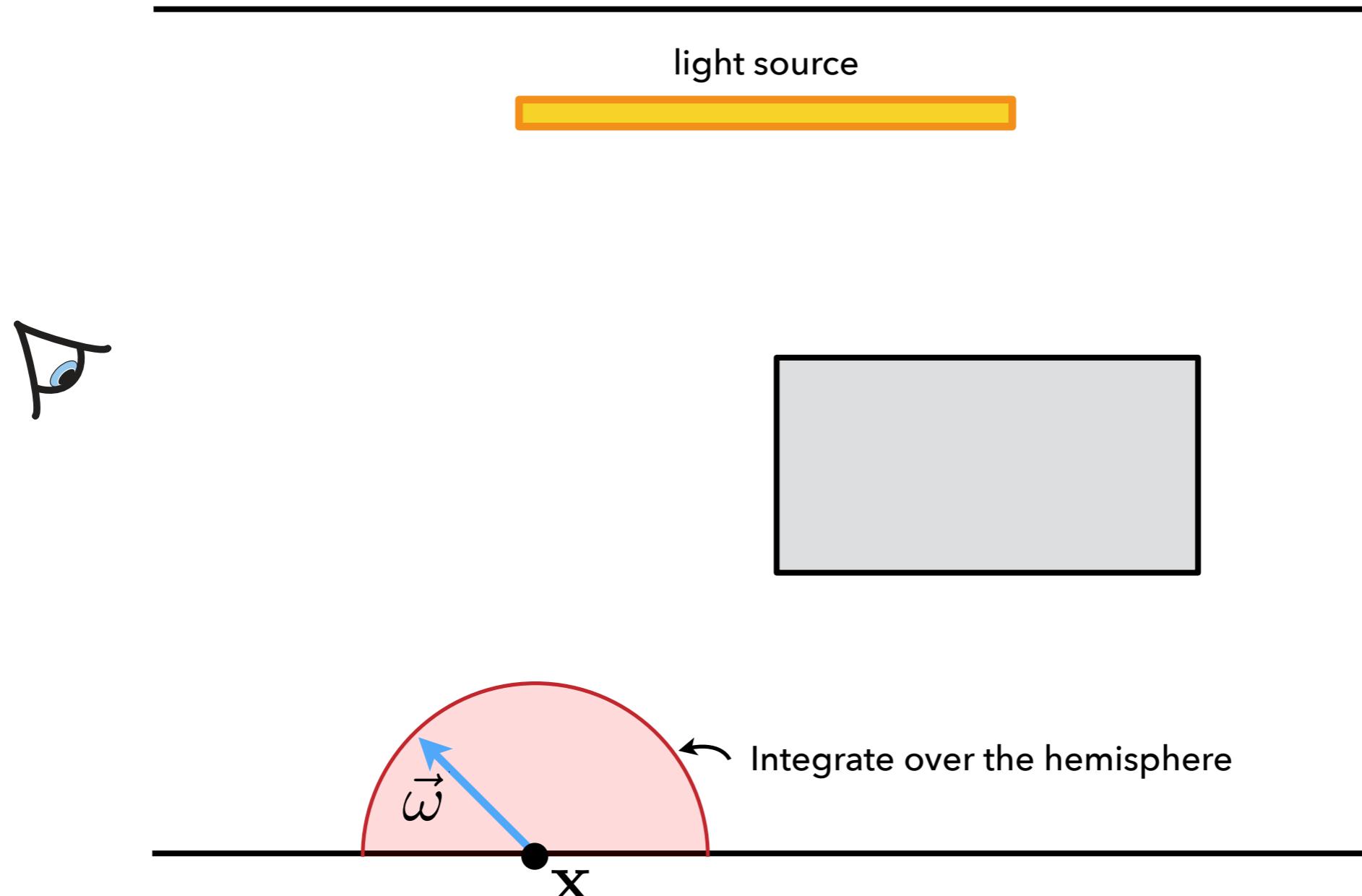
# Rendering Equation

$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$



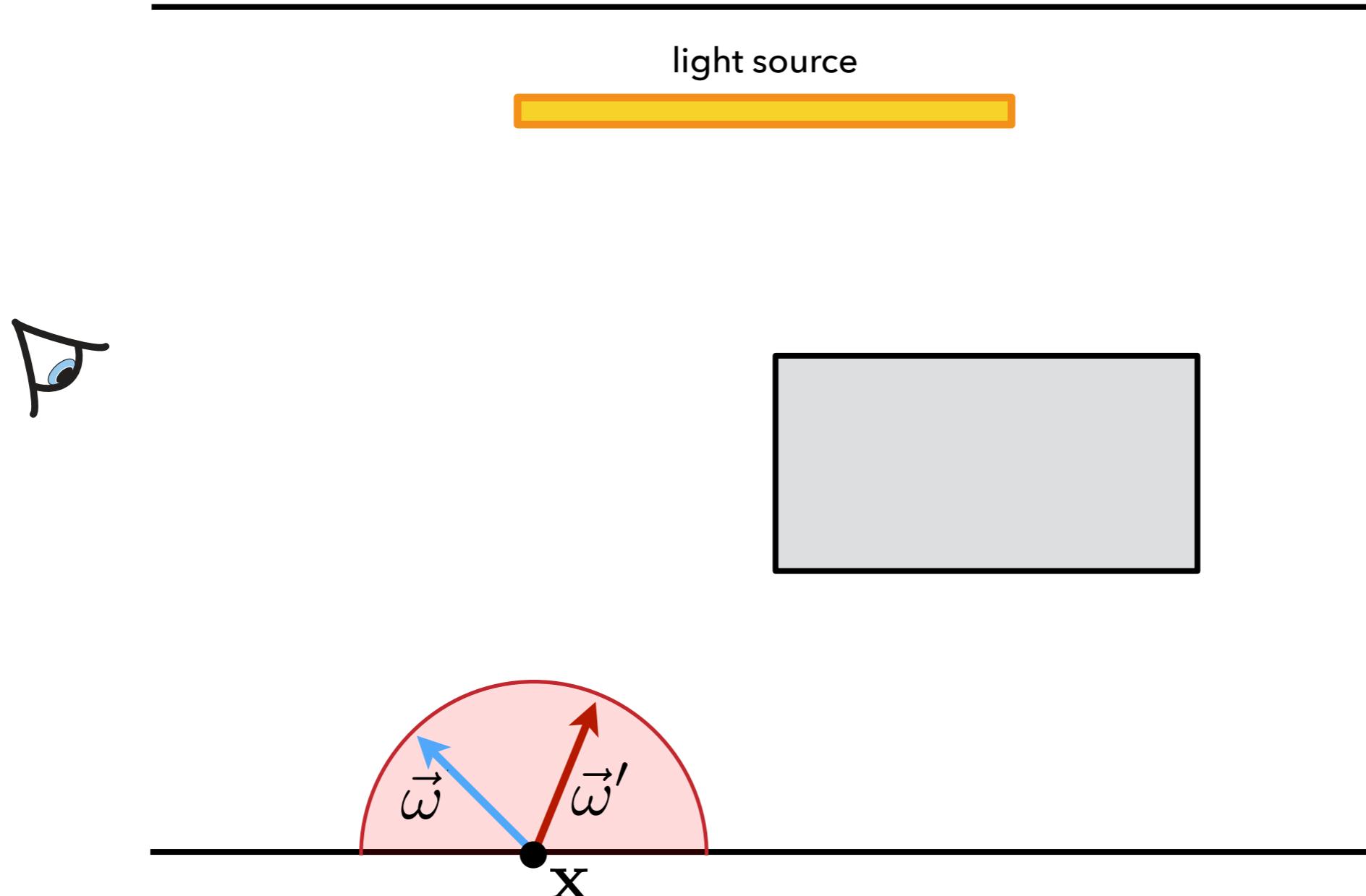
# Rendering Equation

$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$



# Rendering Equation

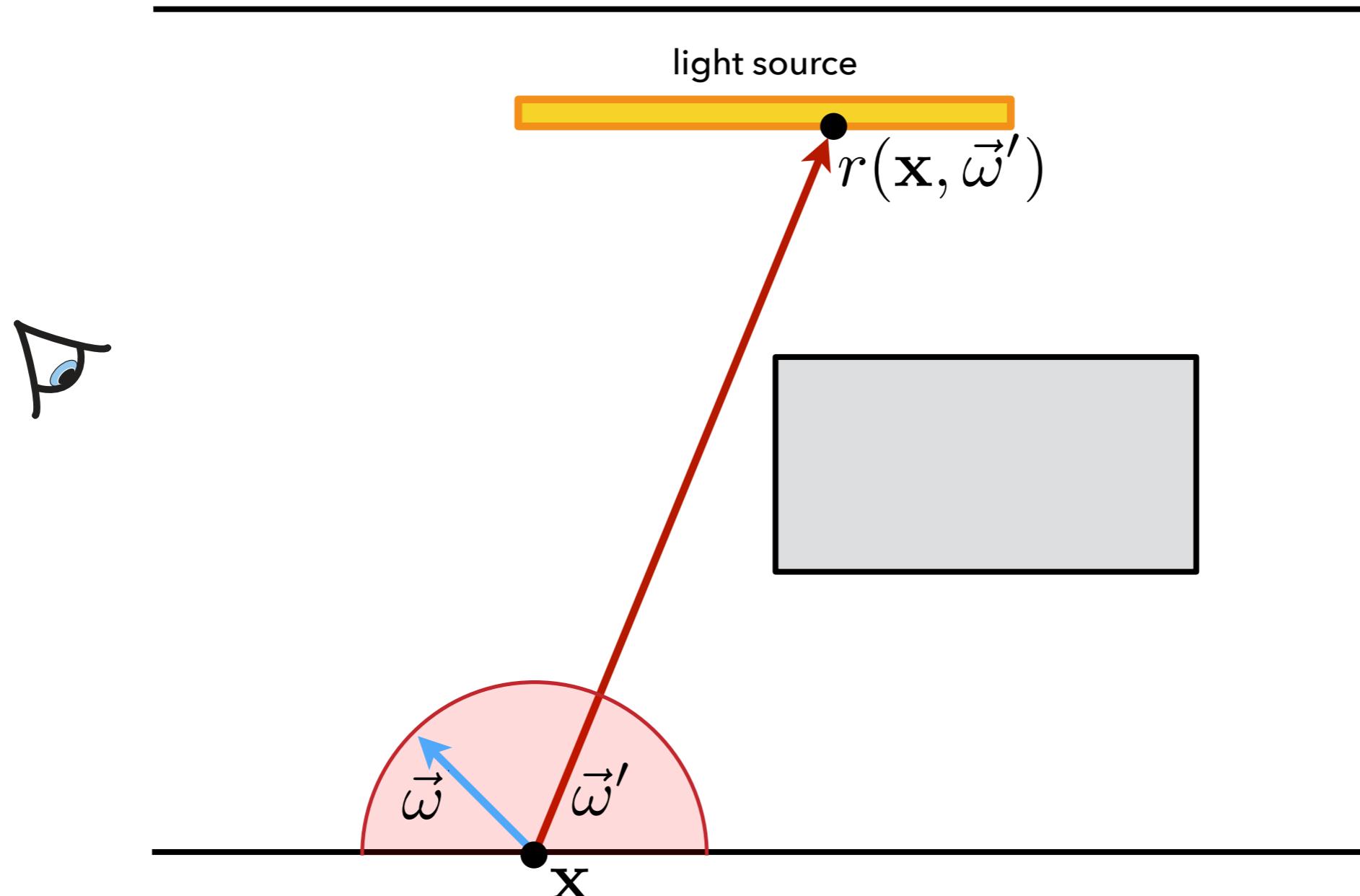
$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$



# Rendering Equation

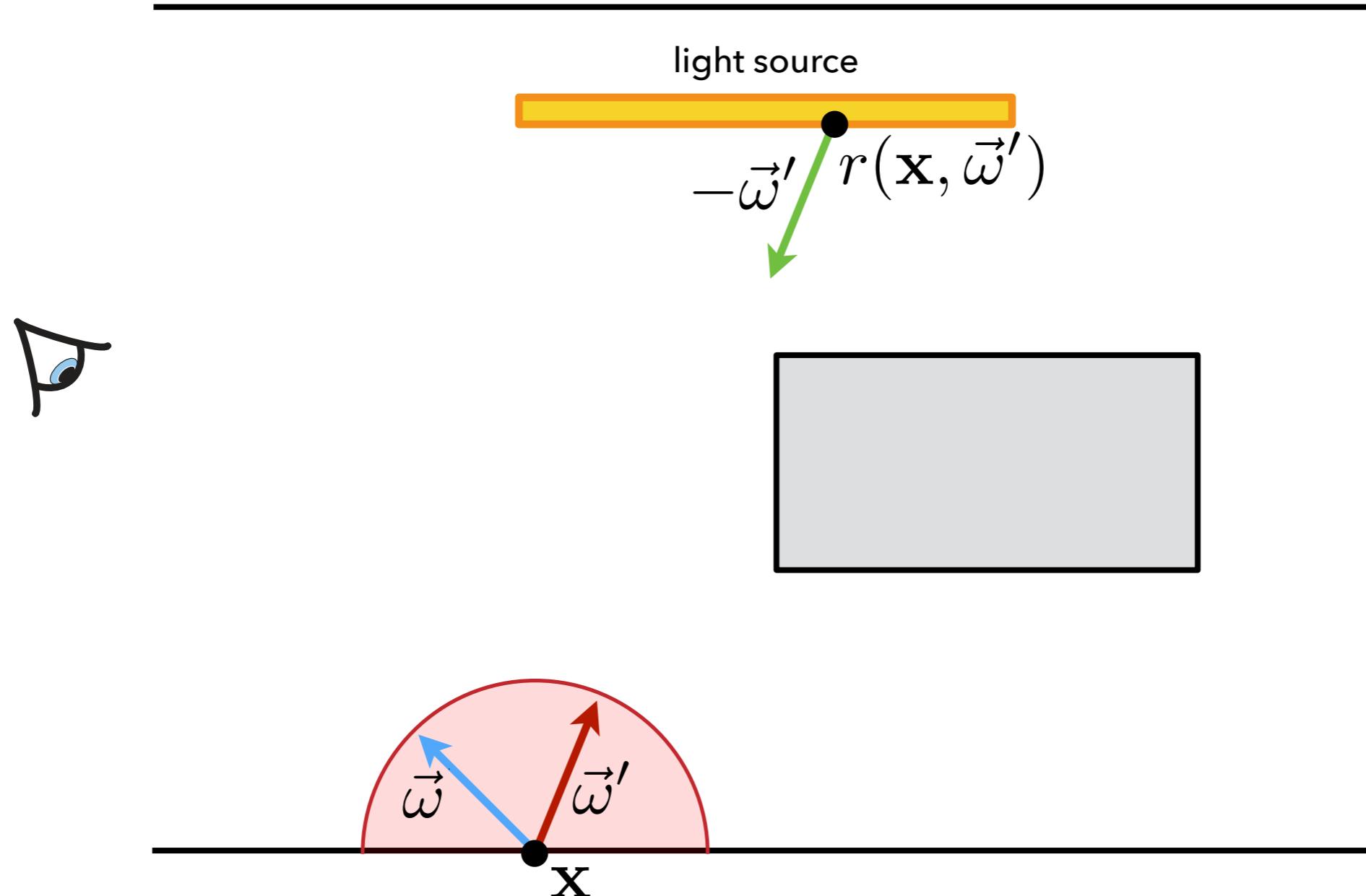
$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$

ray tracing  
function



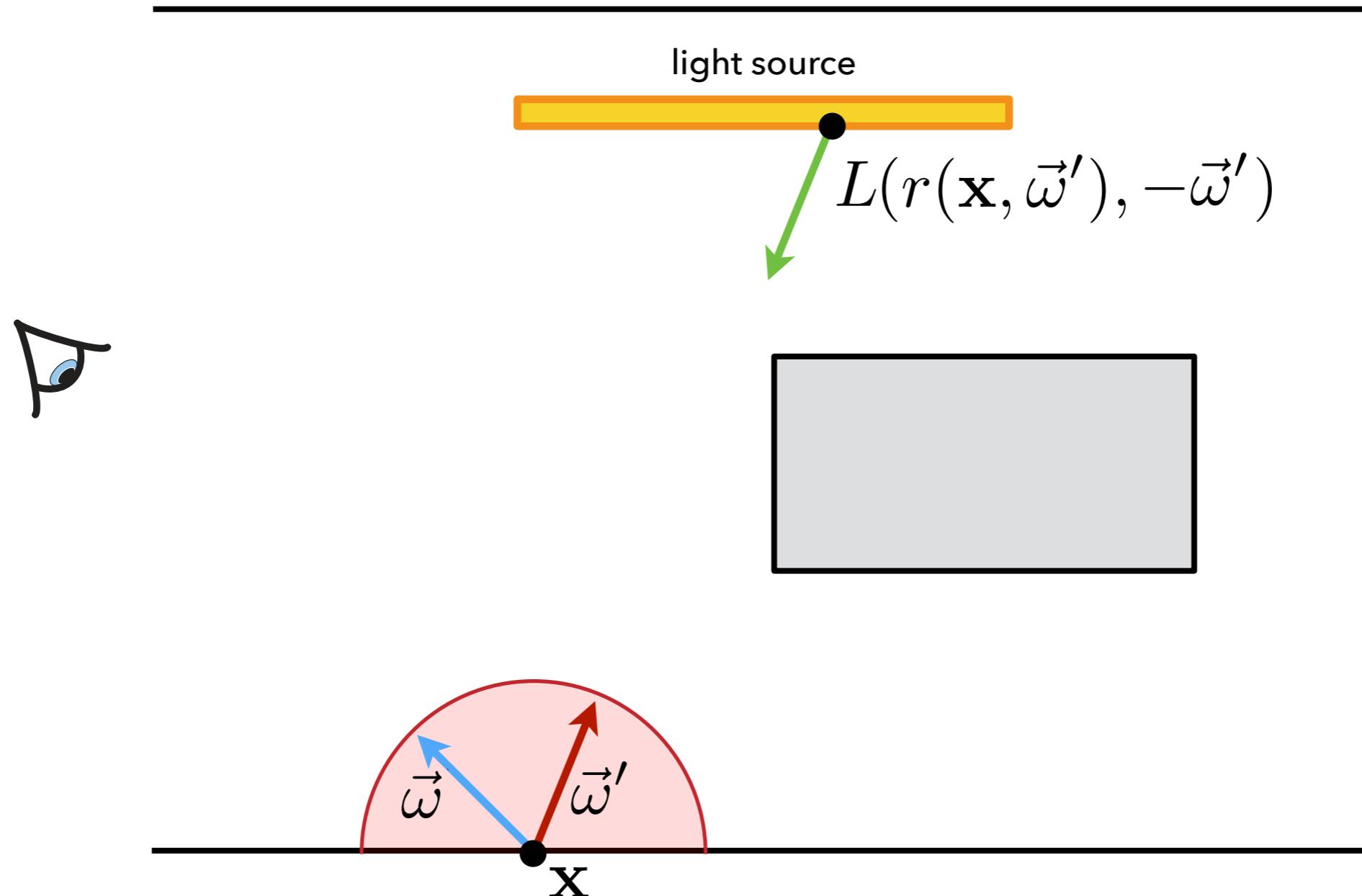
# Rendering Equation

$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$



# Rendering Equation

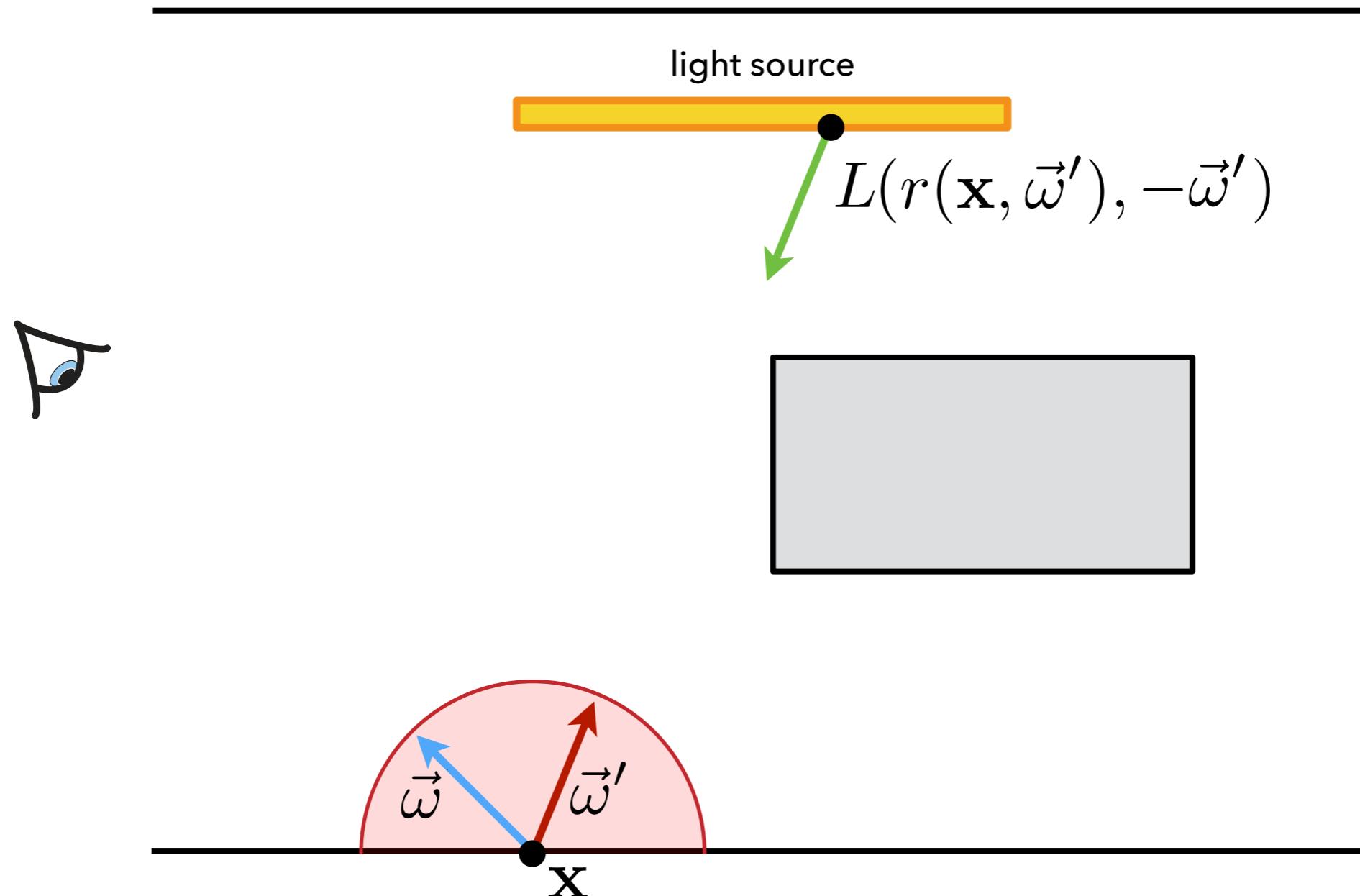
$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$



# Rendering Equation

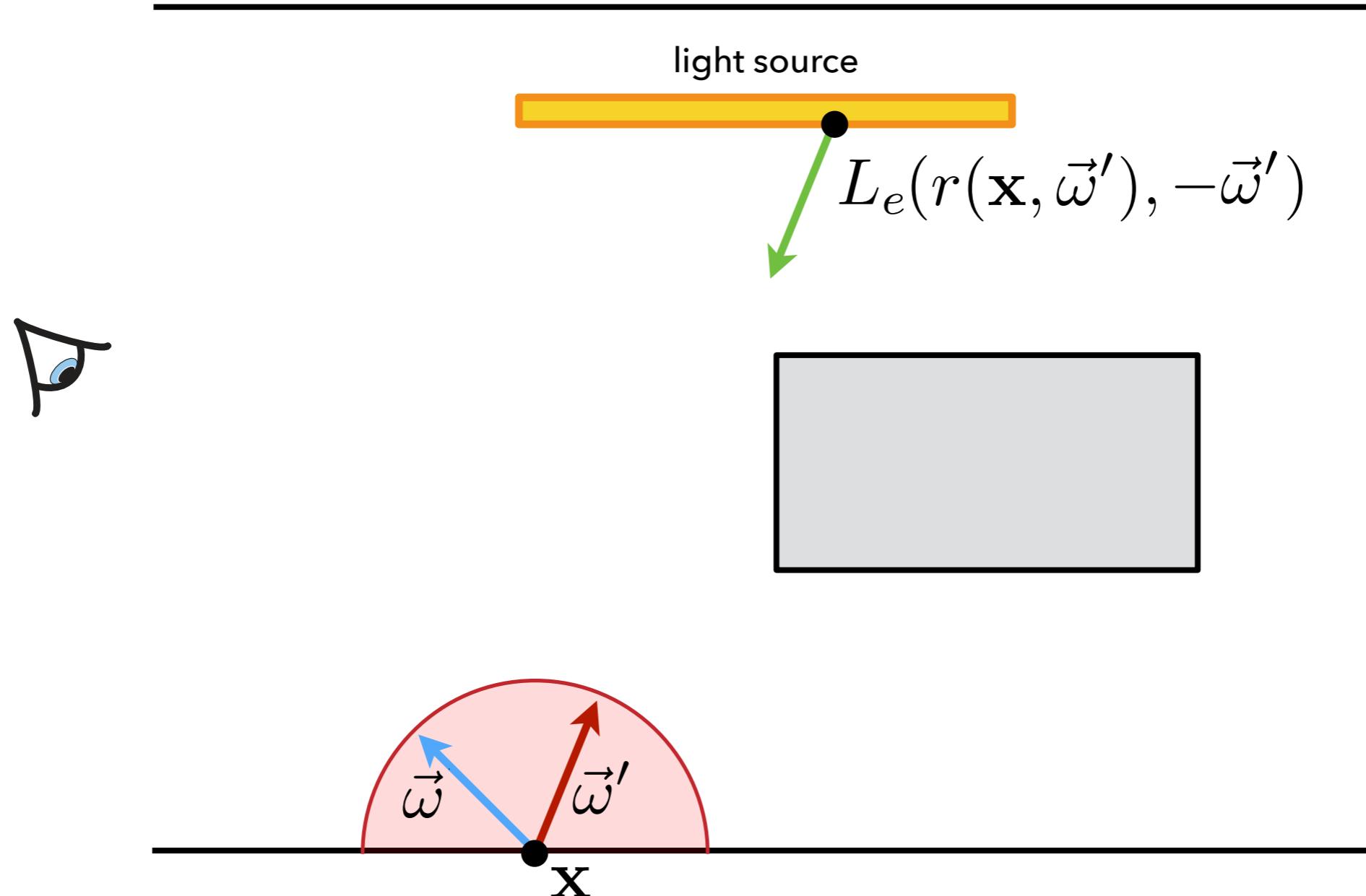
$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$

↑  
recursion



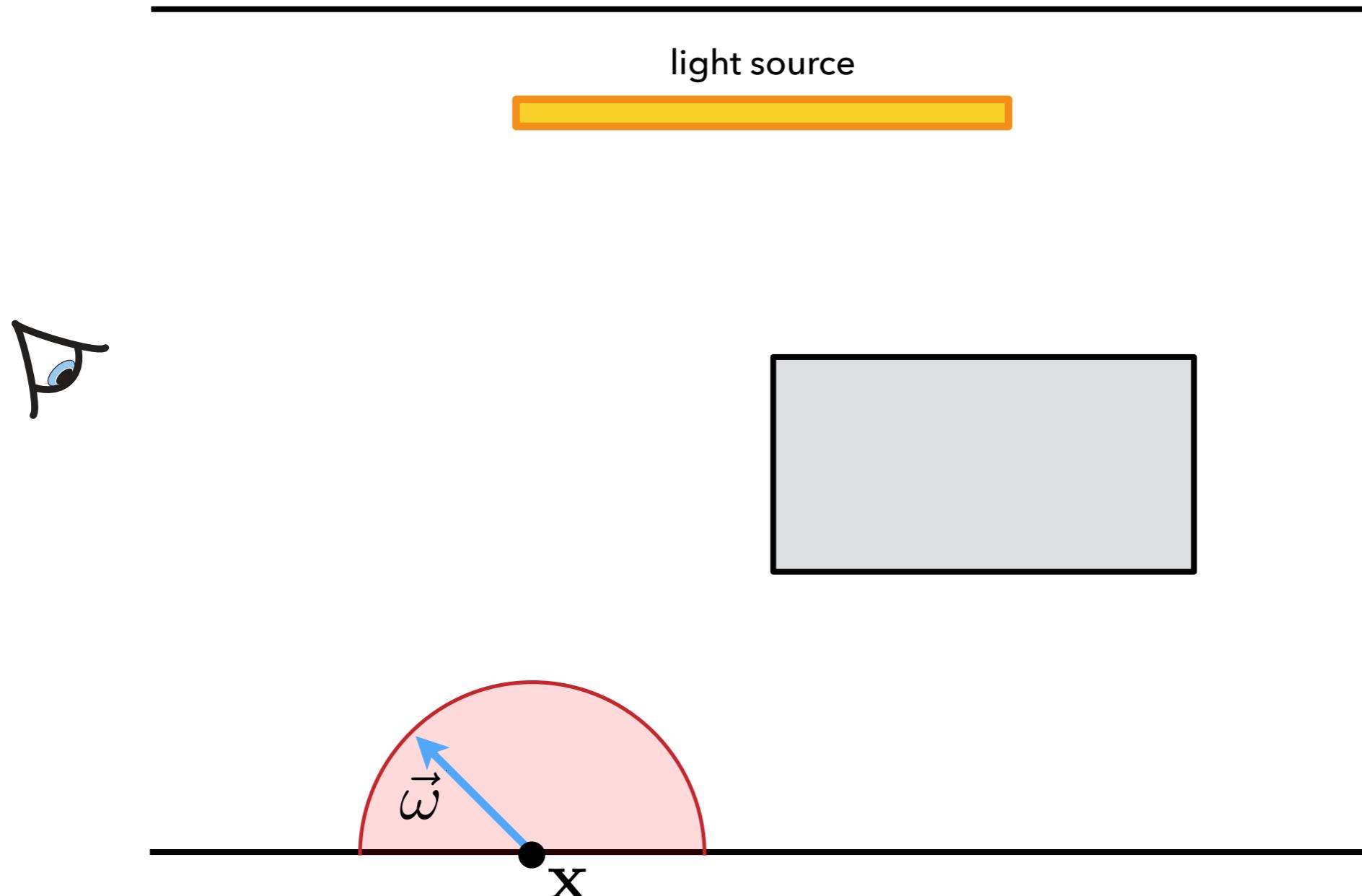
# Rendering Equation

$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$



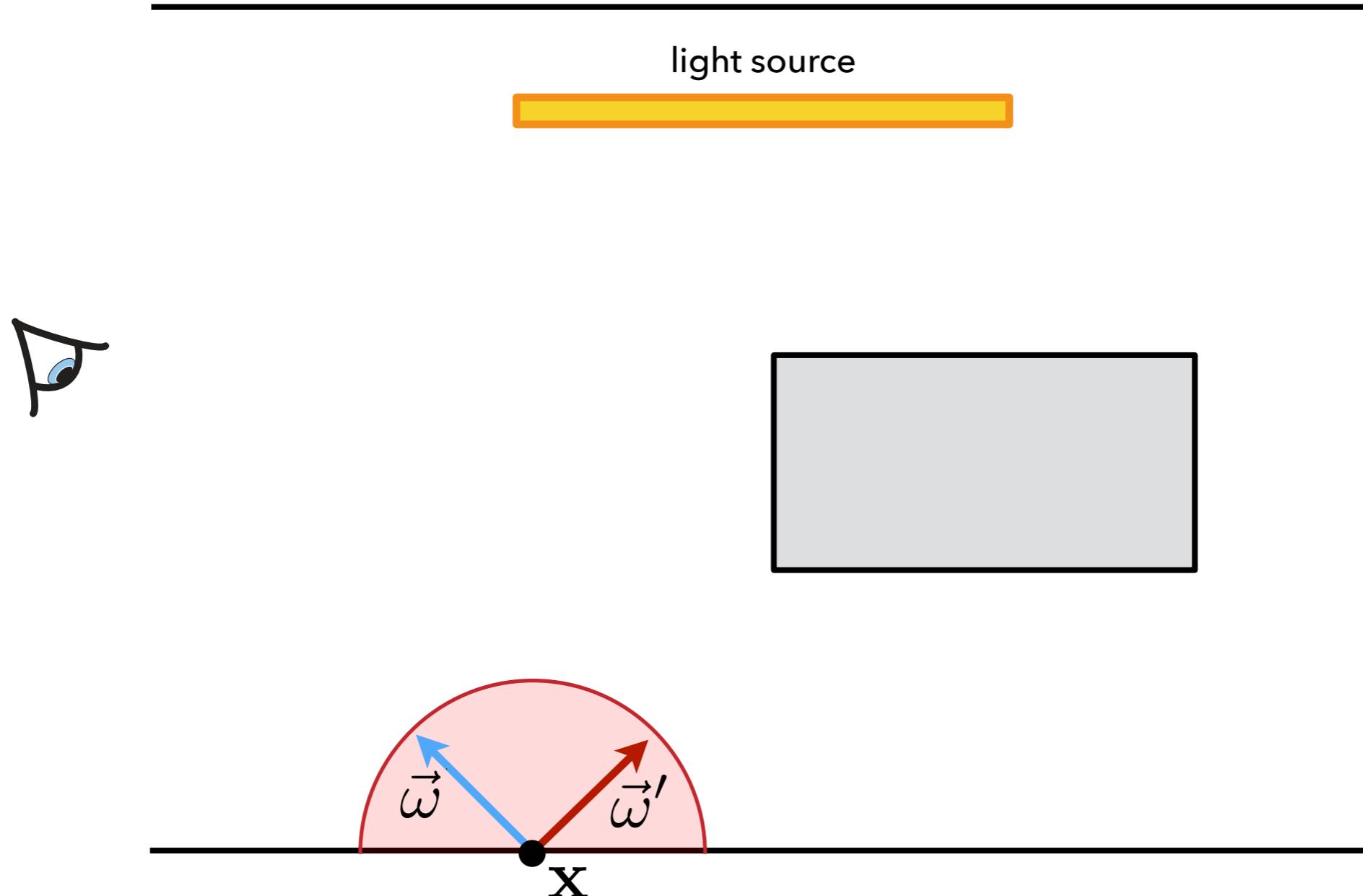
# Rendering Equation

$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$



# Rendering Equation

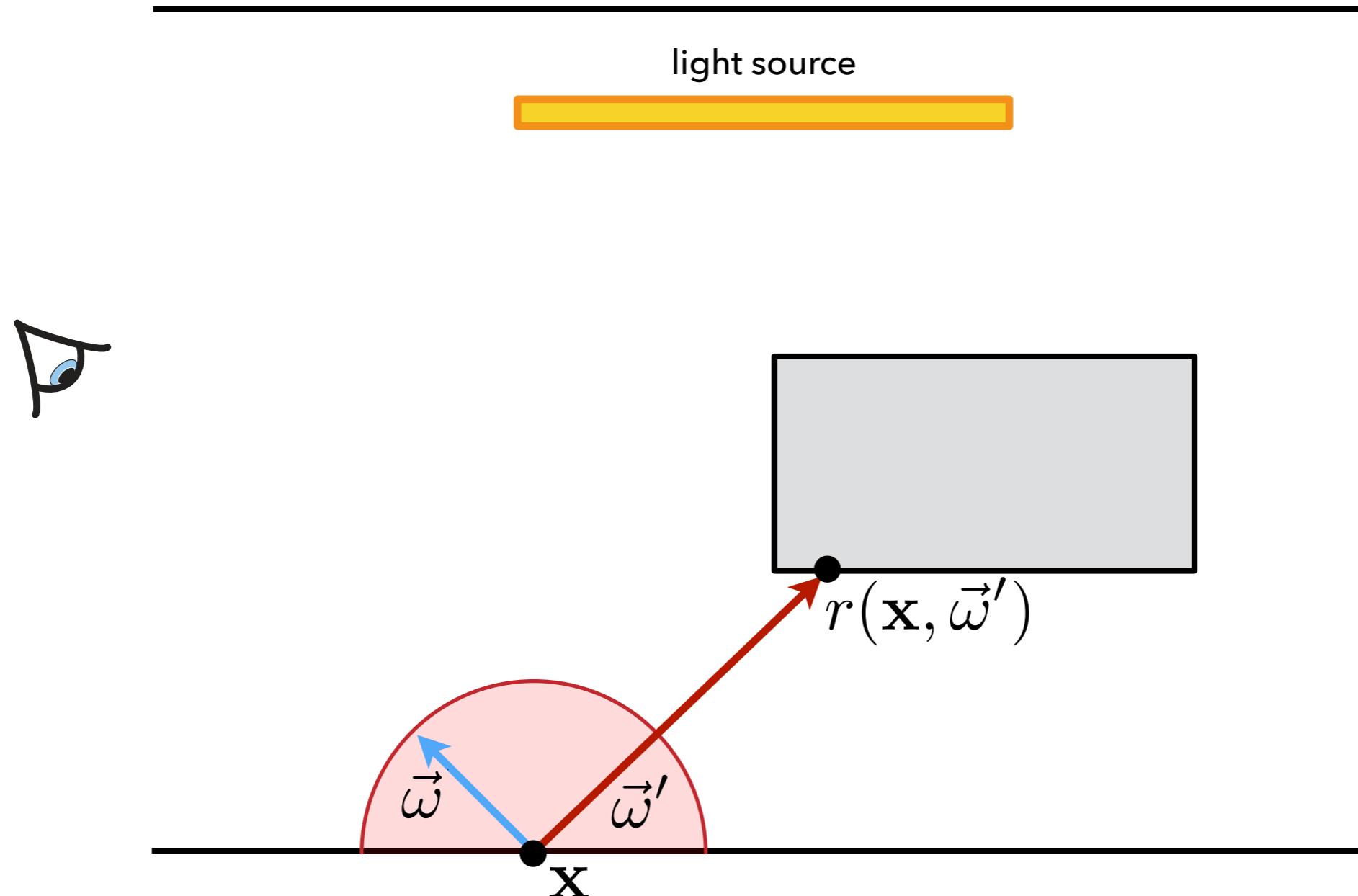
$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$



# Rendering Equation

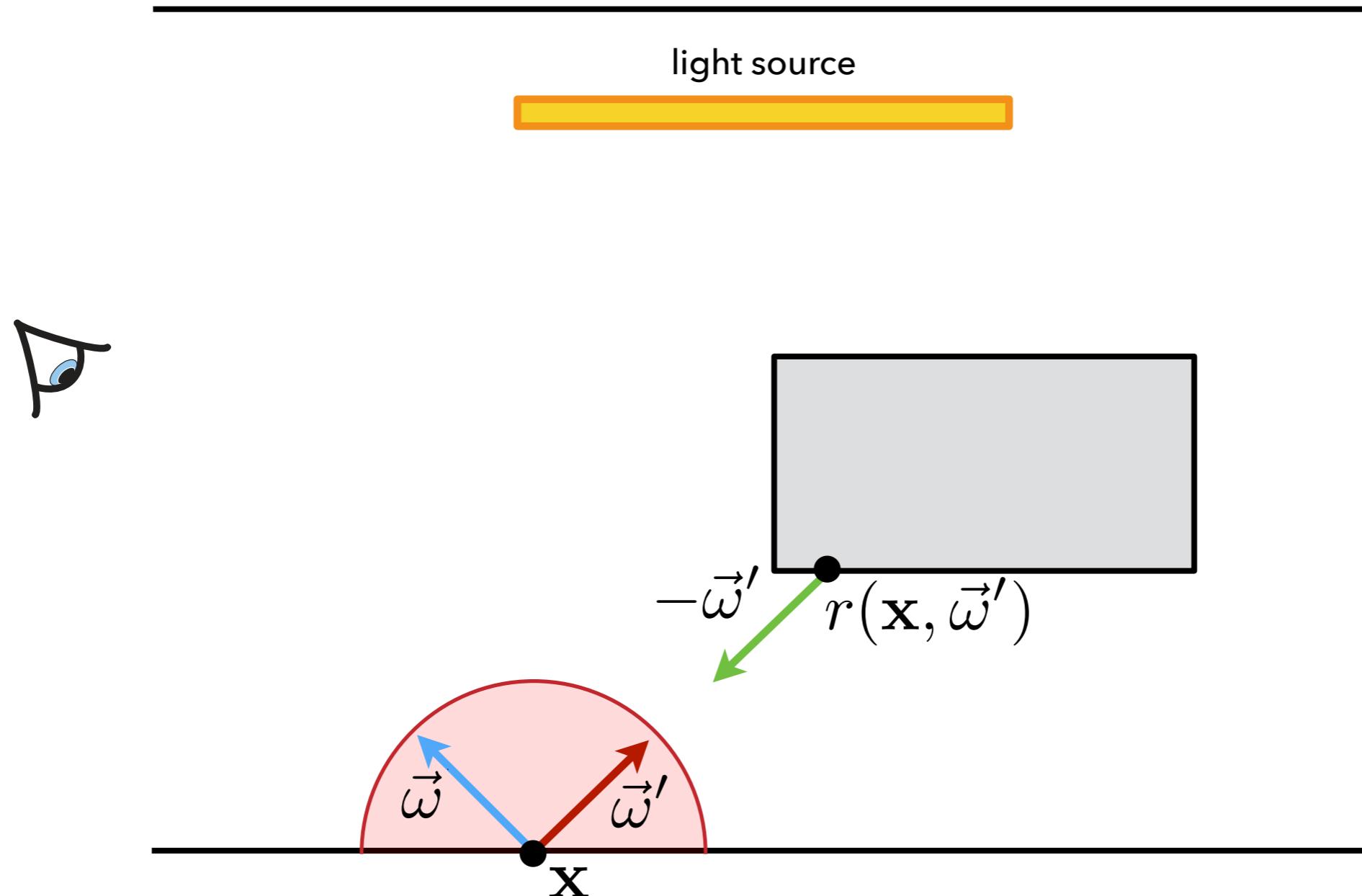
$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$

ray tracing  
function



# Rendering Equation

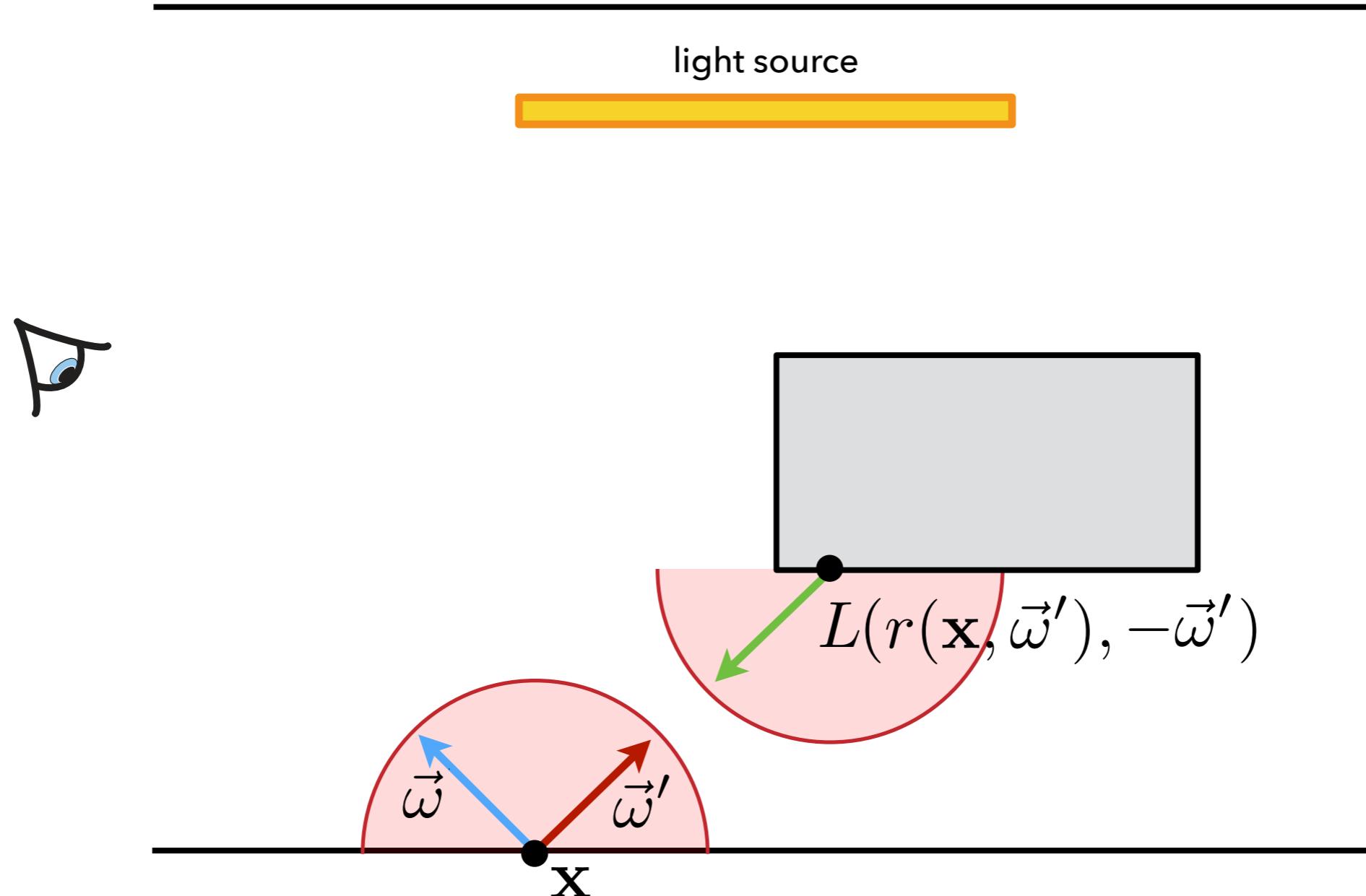
$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$



# Rendering Equation

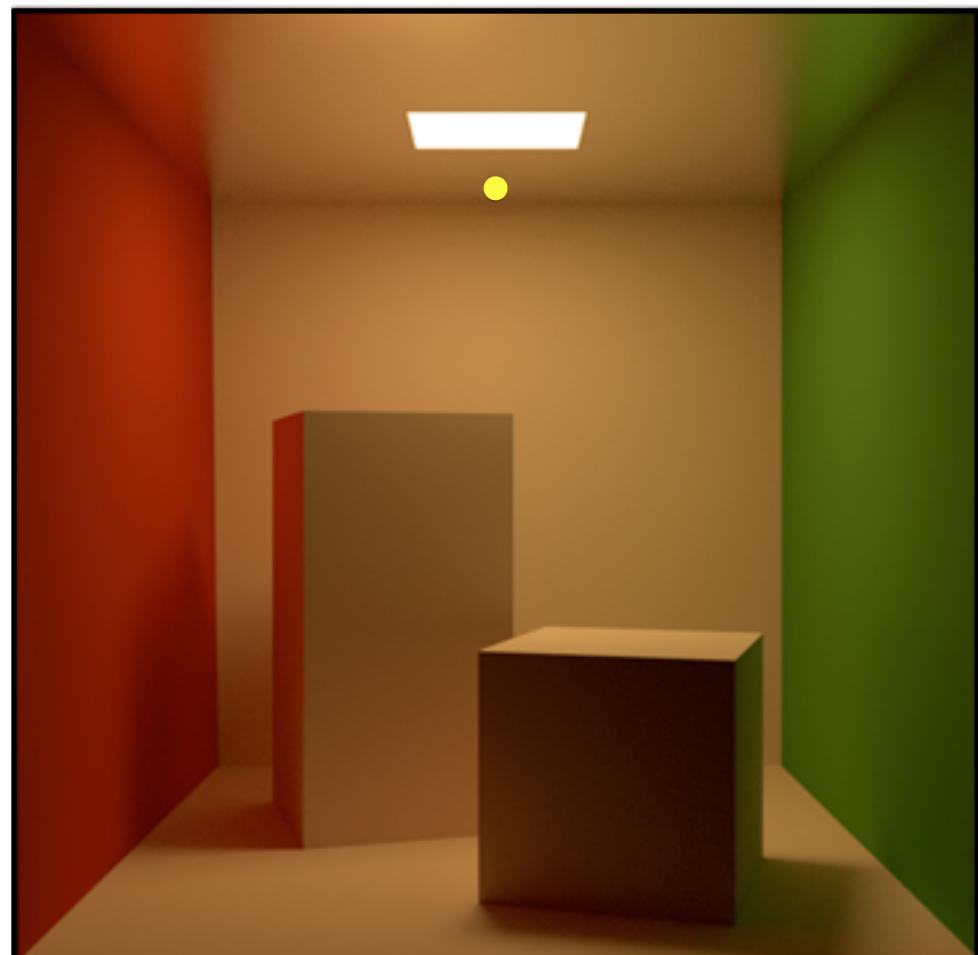
$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$

recursion



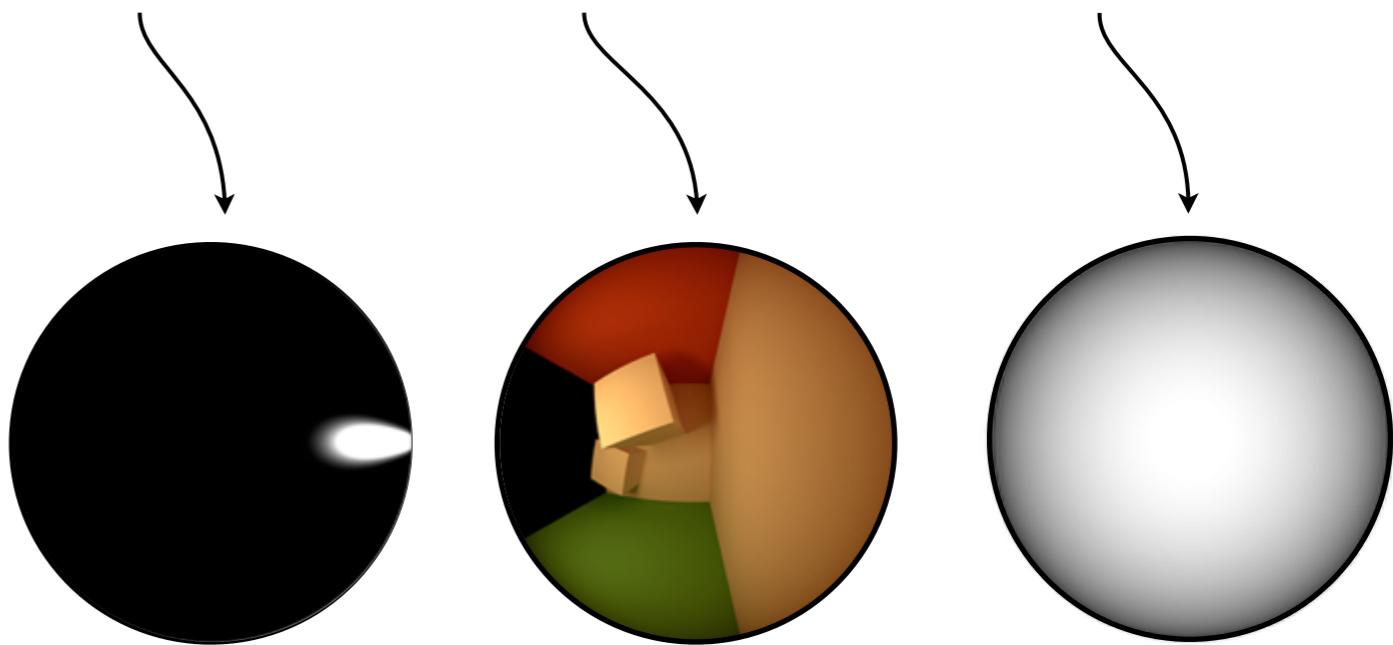
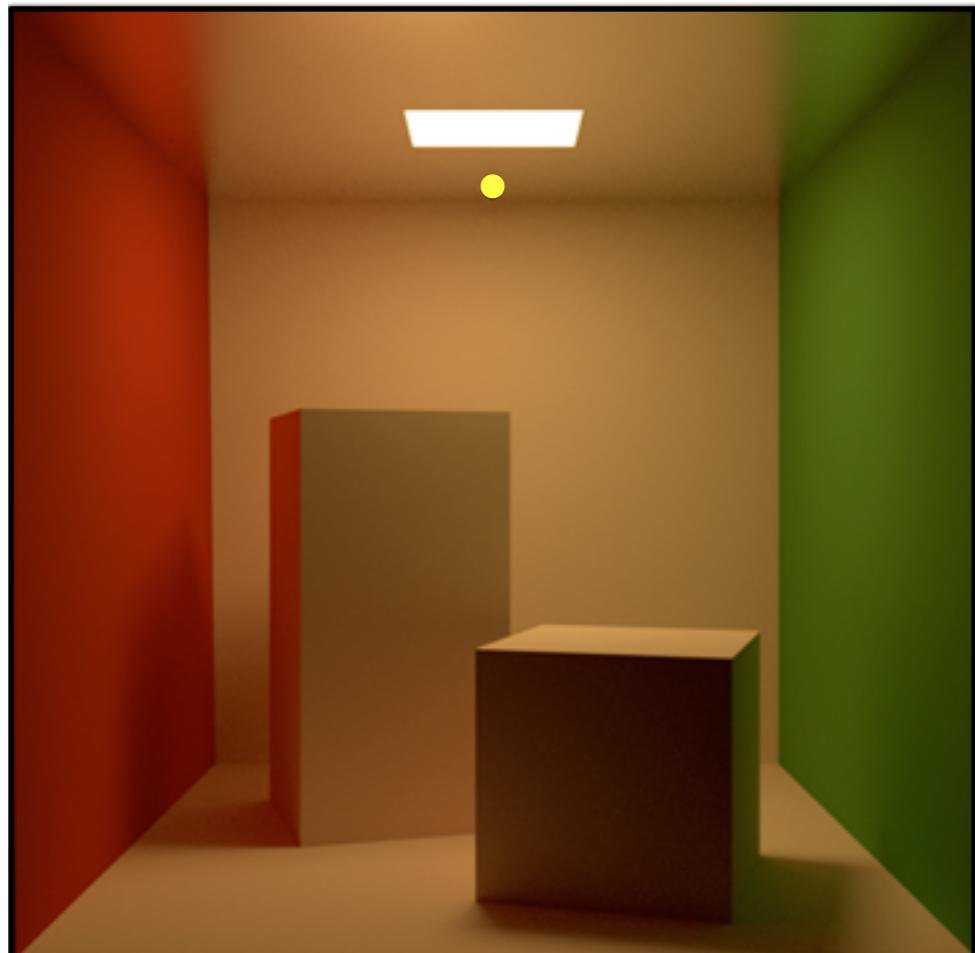
# The Rendering Equation

$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$



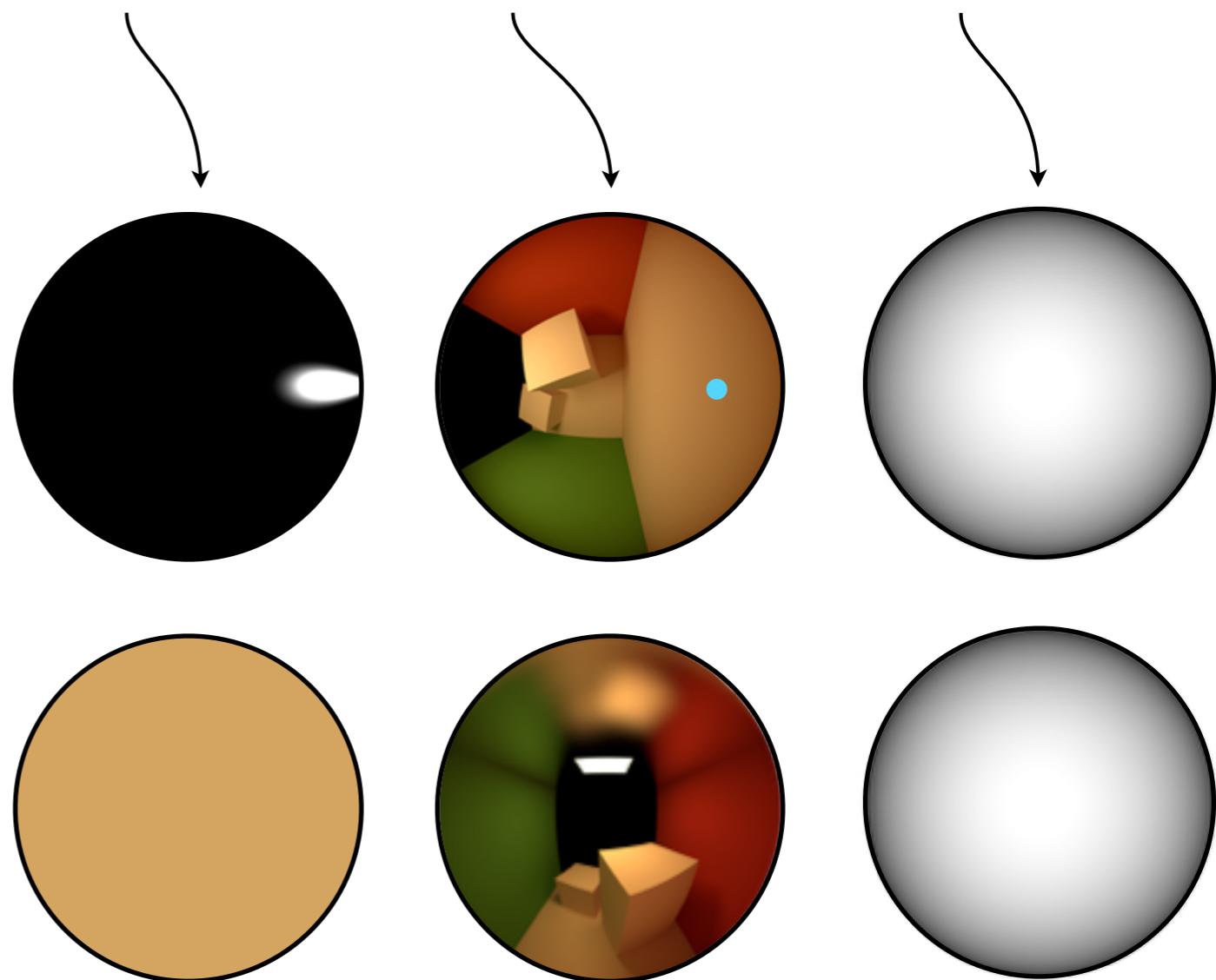
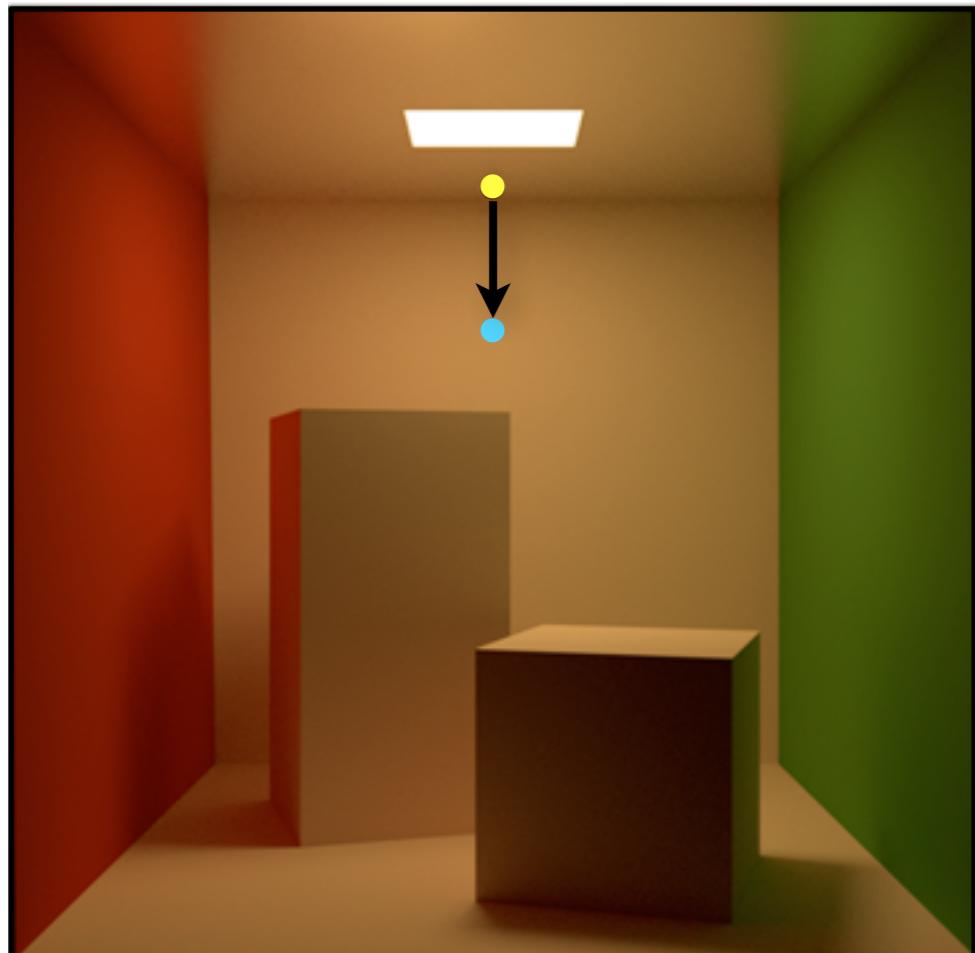
# The Rendering Equation

$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$



# The Rendering Equation

$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$

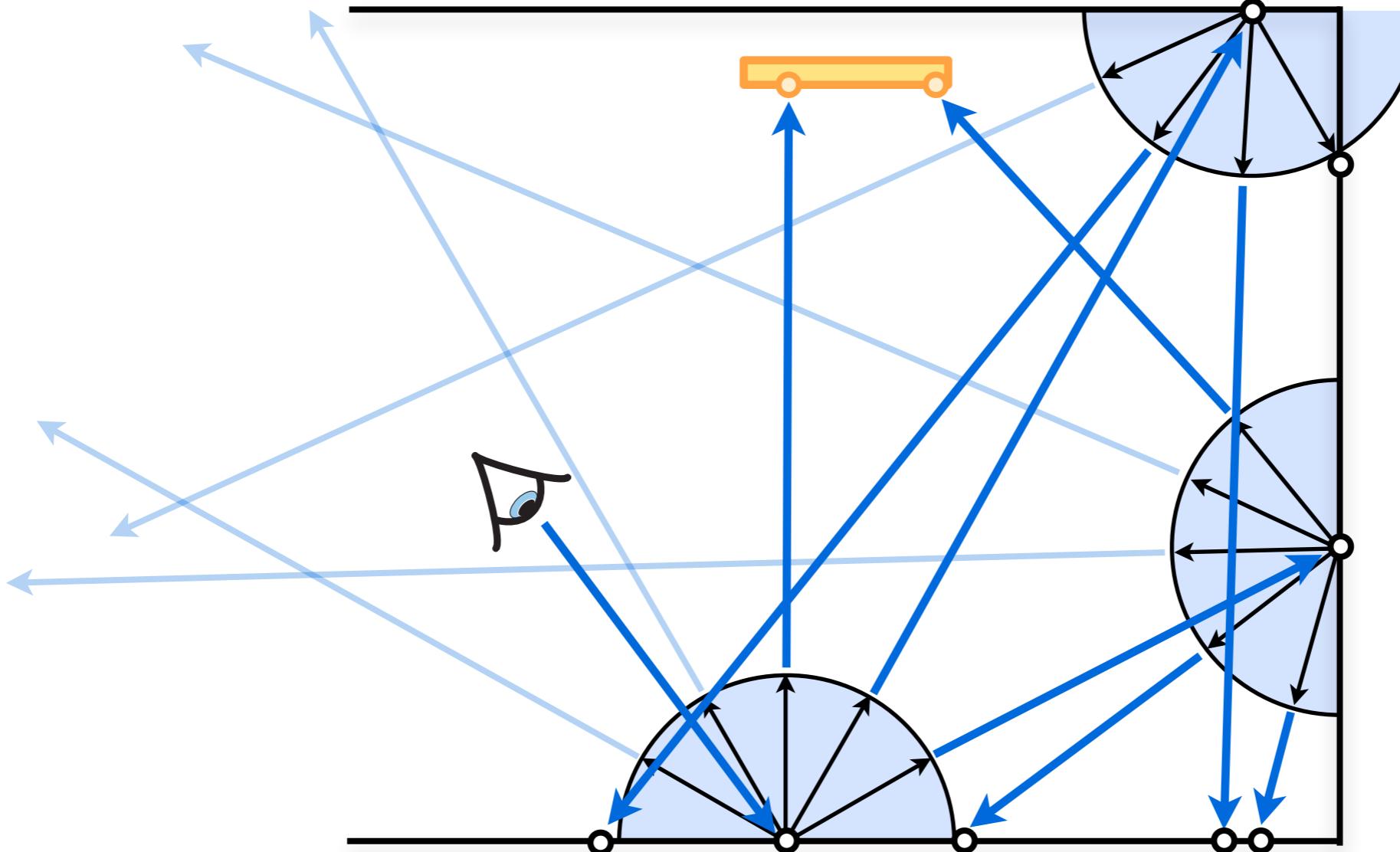


# Solving the Rendering Equation

---

- Last time:
  - Recursive Monte Carlo ray tracing
  - Path tracing

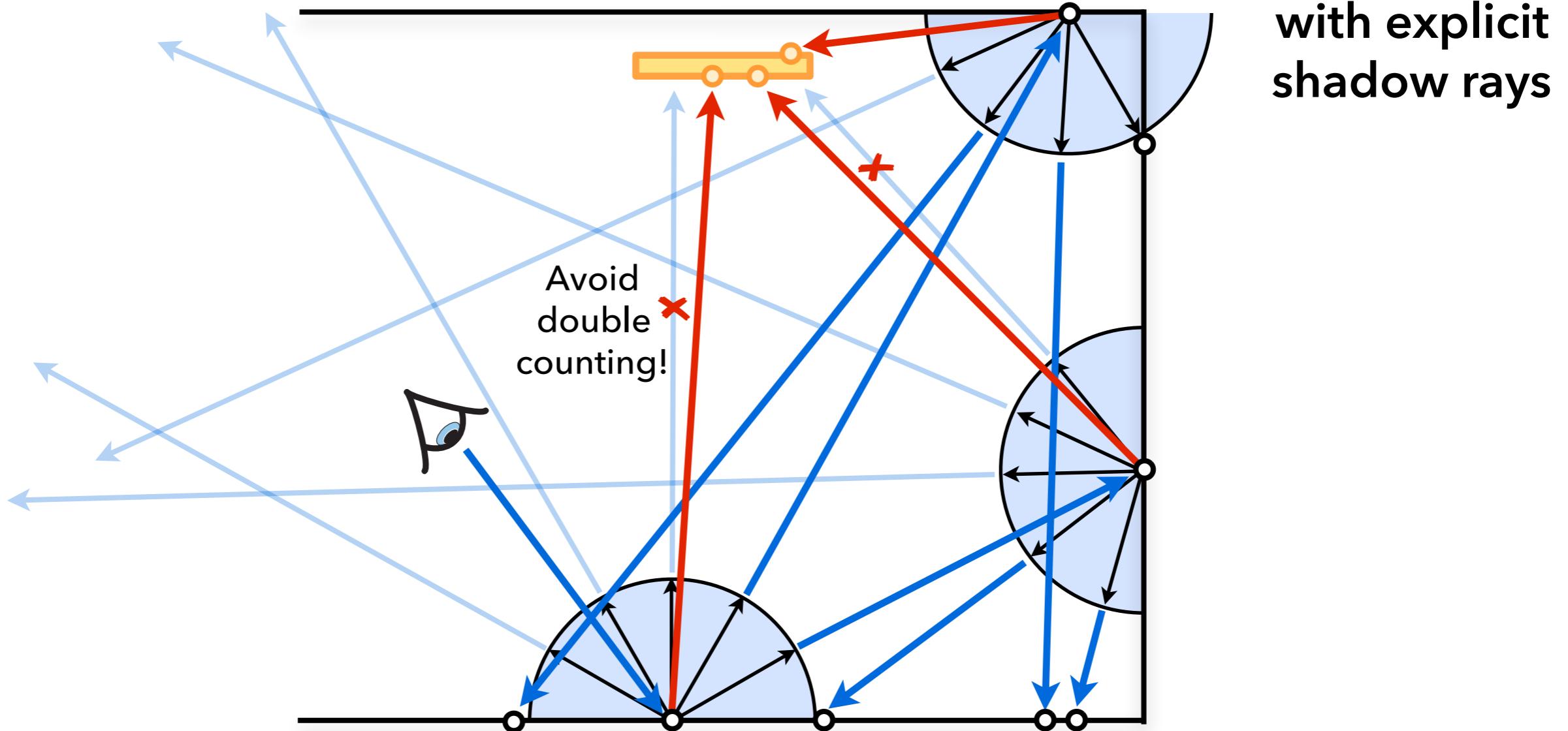
# Recursive Monte Carlo Ray Tracing



$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\vec{\mathbf{x}}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$

$$L(\mathbf{x}, \vec{\omega}) \approx L_e(\mathbf{x}, \vec{\omega}) + \frac{1}{N} \sum_{i=1}^N \frac{f_r(\vec{\mathbf{x}}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta'}{p(\vec{\omega}')}$$

# Recursive Monte Carlo Ray Tracing



$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + L_d(\mathbf{x}, \vec{\omega}) + L_i(\mathbf{x}, \vec{\omega})$$

$$L(\mathbf{x}, \vec{\omega}) = L_e + \int_A \dots L_e \dots dA(\mathbf{x}') + \int_{H^2} \dots L \dots d\vec{\omega}'$$

# Monte Carlo Ray Tracing Algorithm

$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + L_d(\mathbf{x}, \vec{\omega}) + L_i(\mathbf{x}, \vec{\omega})$$

```
color shade (point x, normal n)
{
    for all lights // direct illumination
        Ld += contribution from light;

    for all N indirect sample rays // indirect illumination
        ω' = random direction in hemisphere above n;
        Li += brdf * shade(trace(x, ω')) * dot(n, ω') / (p(ω') * N);

    if last bounce not specular // prevent double-counting
        return Ld + Li;

    return Le + Ld + Li;
}
```

# Monte Carlo Ray Tracing Algorithm

$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + L_d(\mathbf{x}, \vec{\omega}) + L_i(\mathbf{x}, \vec{\omega})$$

```
color shade (point x, normal n)
{
    for all lights // direct illumination
        Ld += contribution from light;

    for all N indirect sample rays // indirect illumination
        ω' = random direction in hemisphere above n;
        Li += brdf * shade(trace(x, ω')) * dot(n, ω') / (p(ω') * N);
    if last bounce not specular // prevent double-counting
        return Ld + Li;
    return Le + Ld + Li;
}
```

# Path Tracing Algorithm

$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + L_d(\mathbf{x}, \vec{\omega}) + L_i(\mathbf{x}, \vec{\omega})$$

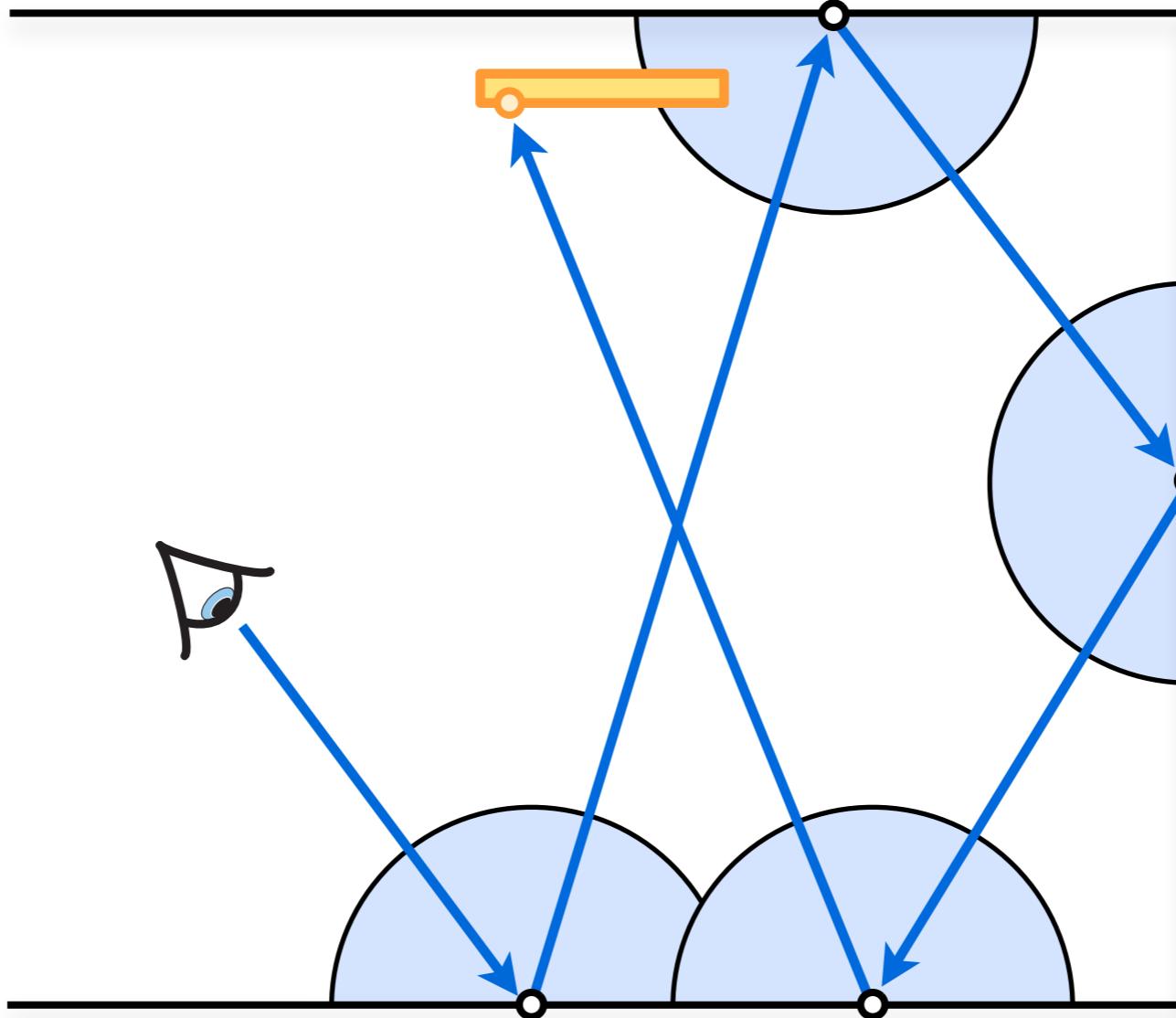
```
color shade (point x, normal n)
{
    for all lights // direct illumination
        Ld += contribution from light;

    // indirect illumination
    ω' = random direction in hemisphere above n;
    Li += brdf * shade(trace(x, ω')) * dot(n, ω') / (p(ω'));

    if last bounce not specular // prevent double-counting
        return Ld + Li;

    return Le + Ld + Li;
}
```

# Path Tracing

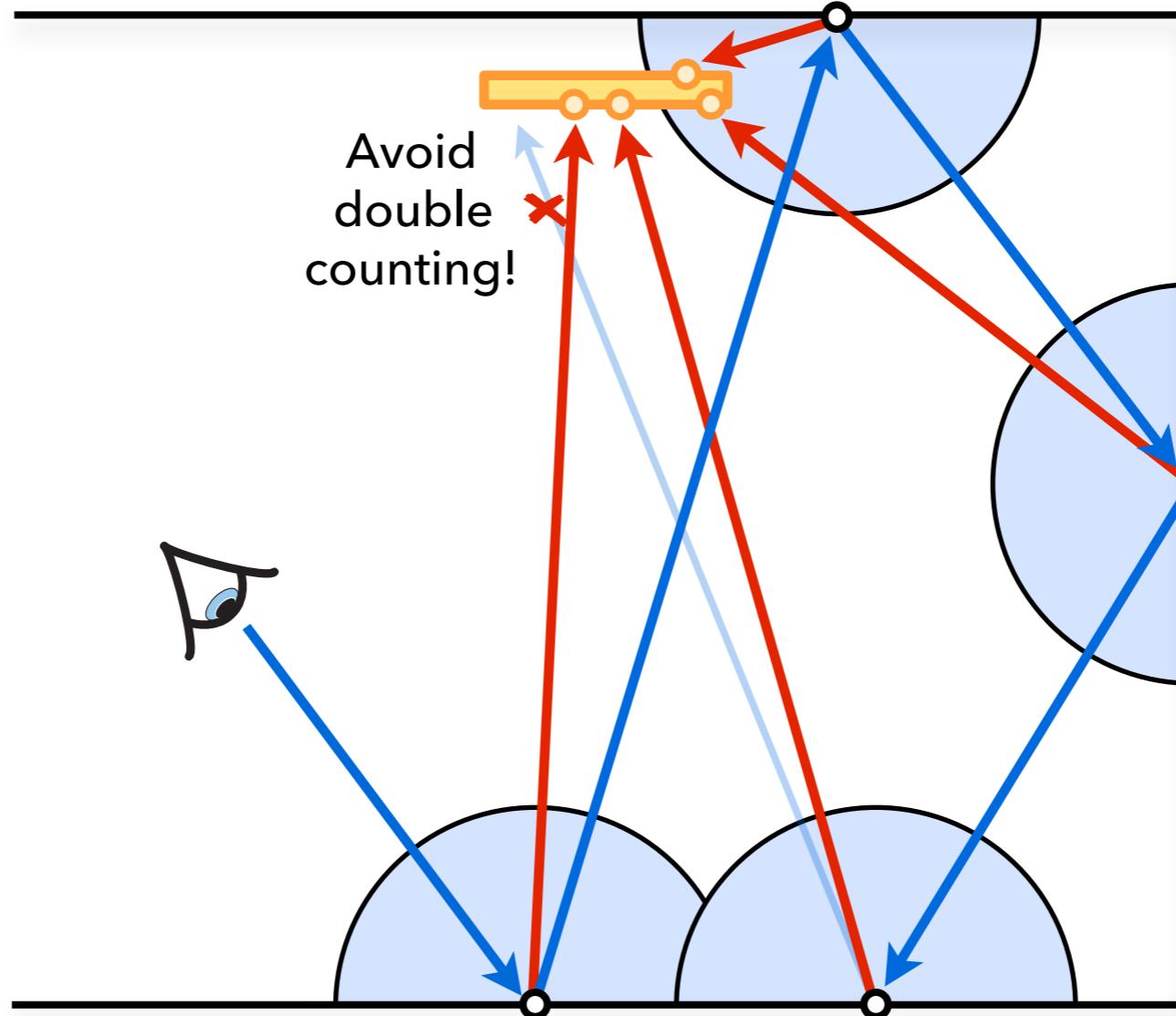


without explicit  
shadow rays

$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_{H^2} f_r(\vec{\mathbf{x}}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta' d\vec{\omega}'$$

$$L(\mathbf{x}, \vec{\omega}) \approx L_e(\mathbf{x}, \vec{\omega}) + \frac{f_r(\vec{\mathbf{x}}, \vec{\omega}', \vec{\omega}) L(r(\mathbf{x}, \vec{\omega}'), -\vec{\omega}') \cos \theta'}{p(\vec{\omega}')}$$

# Path Tracing with Shadow Rays



$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + \int_A \dots L_e \dots dA(\mathbf{x}') + \int_{H^2} \dots L \dots d\vec{\omega}'$$

# Path Tracing Algorithm

$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + L_d(\mathbf{x}, \vec{\omega}) + L_i(\mathbf{x}, \vec{\omega})$$

```
color shade (point x, normal n)
{
    for all lights // direct illumination
        Ld += contribution from light;

    // indirect illumination
    ω' = random direction in hemisphere above n;
    Li += brdf * shade(trace(x, ω')) * dot(n, ω') / (p(ω'));

    if last bounce not specular // prevent double-counting
        return Ld + Li;

    return Le + Ld + Li;
}
```

# Path Tracing Algorithm

$$L(\mathbf{x}, \vec{\omega}) = L_e(\mathbf{x}, \vec{\omega}) + L_d(\mathbf{x}, \vec{\omega}) + L_i(\mathbf{x}, \vec{\omega})$$

```
color shade (point x, normal n)
{
    for all lights // direct illumination
        Ld += contribution from light;

    if rand() > q // indirect illumination
        ω' = random direction in hemisphere above n;
        Li += brdf * shade(trace(x, ω')) * dot(n, ω') / (p(ω'));

    if last bounce not specular // prevent double-counting
        return Ld + Li / (1-q);

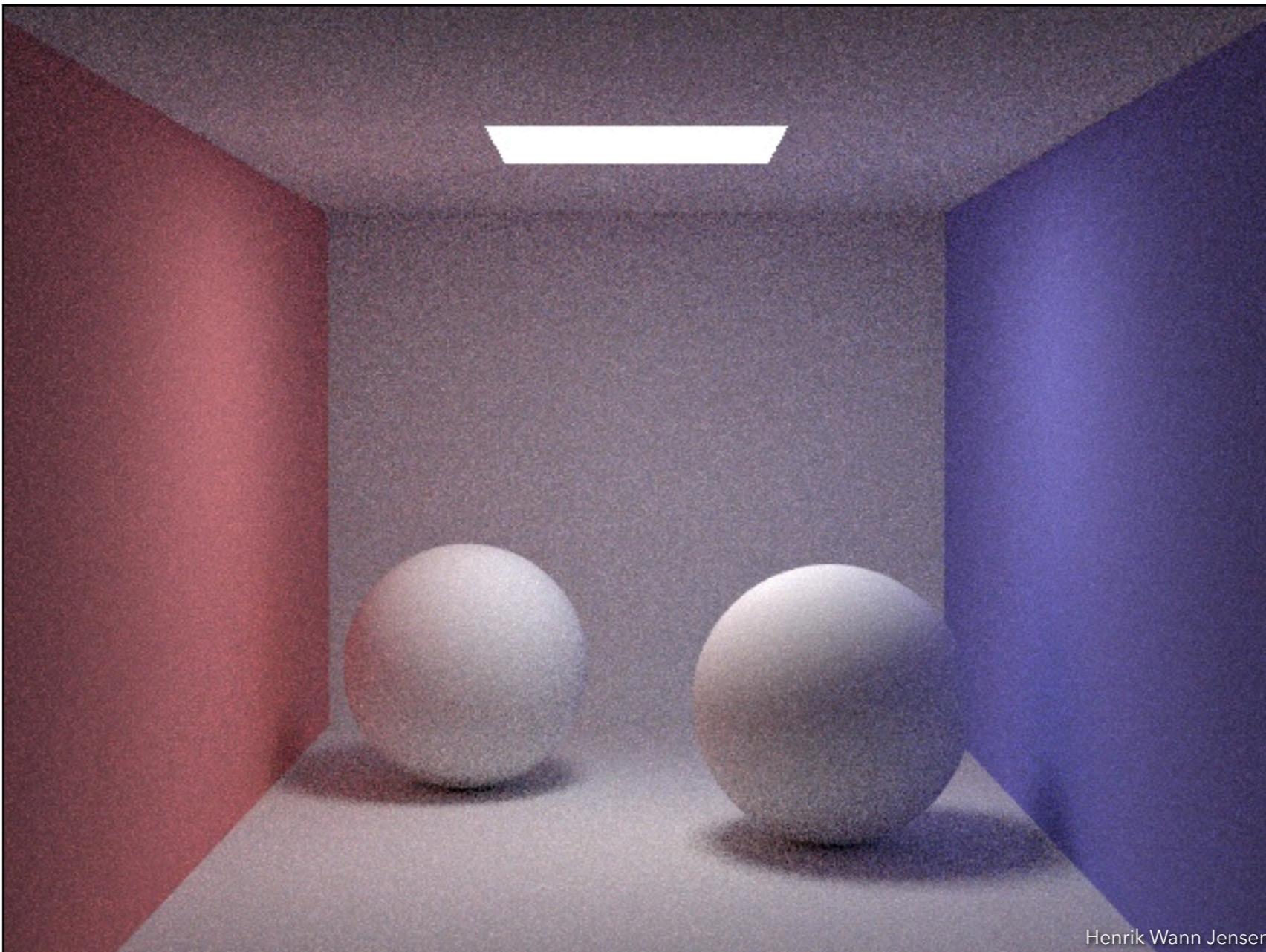
    return Le + Ld + Li / (1-q);
}
```

# Improvements

---

- Use MIS at least for direct illumination!
- Rewrite recursion as while loop

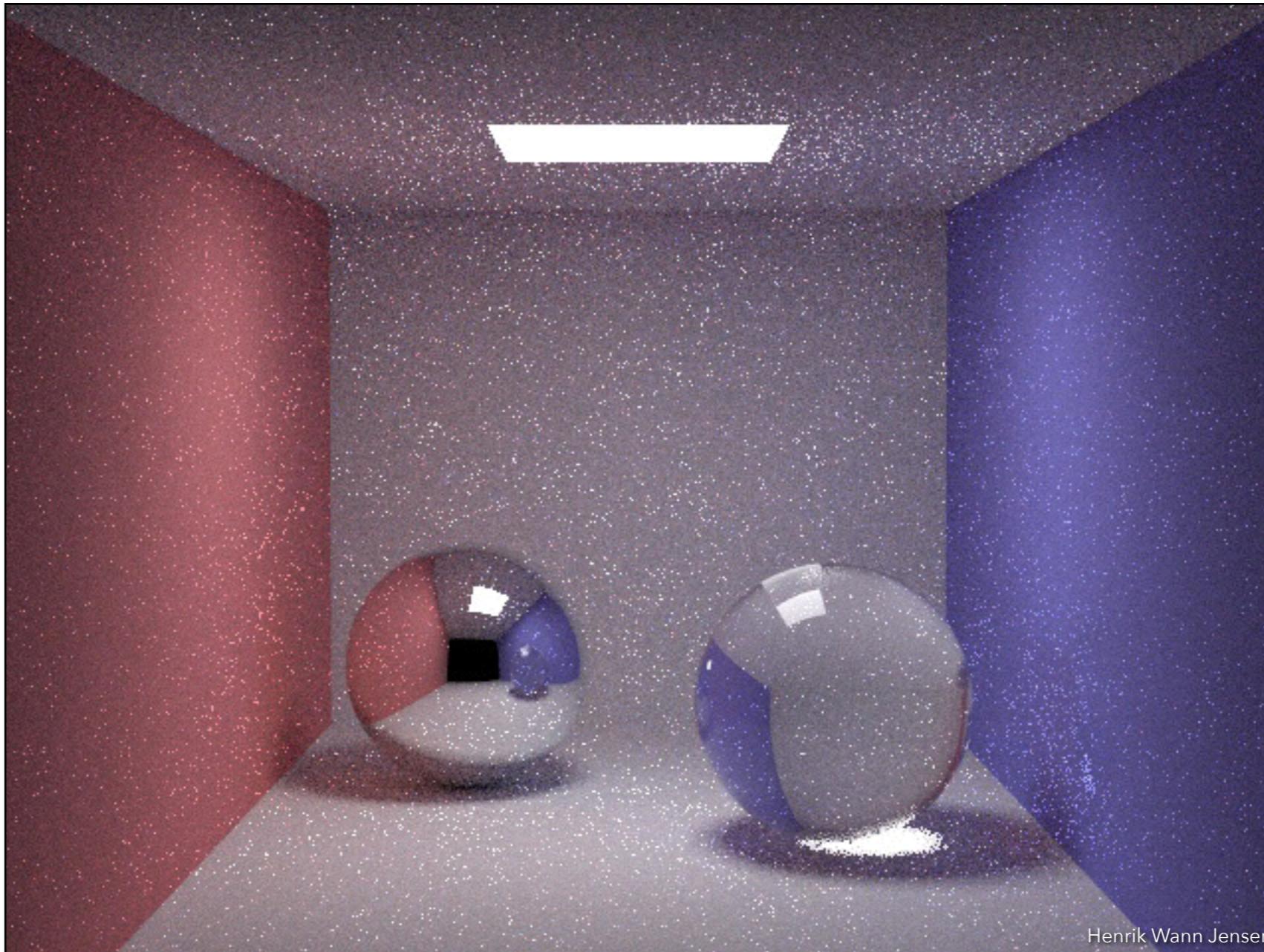
# A Simple Scene



10 paths/pixel

Henrik Wann Jensen

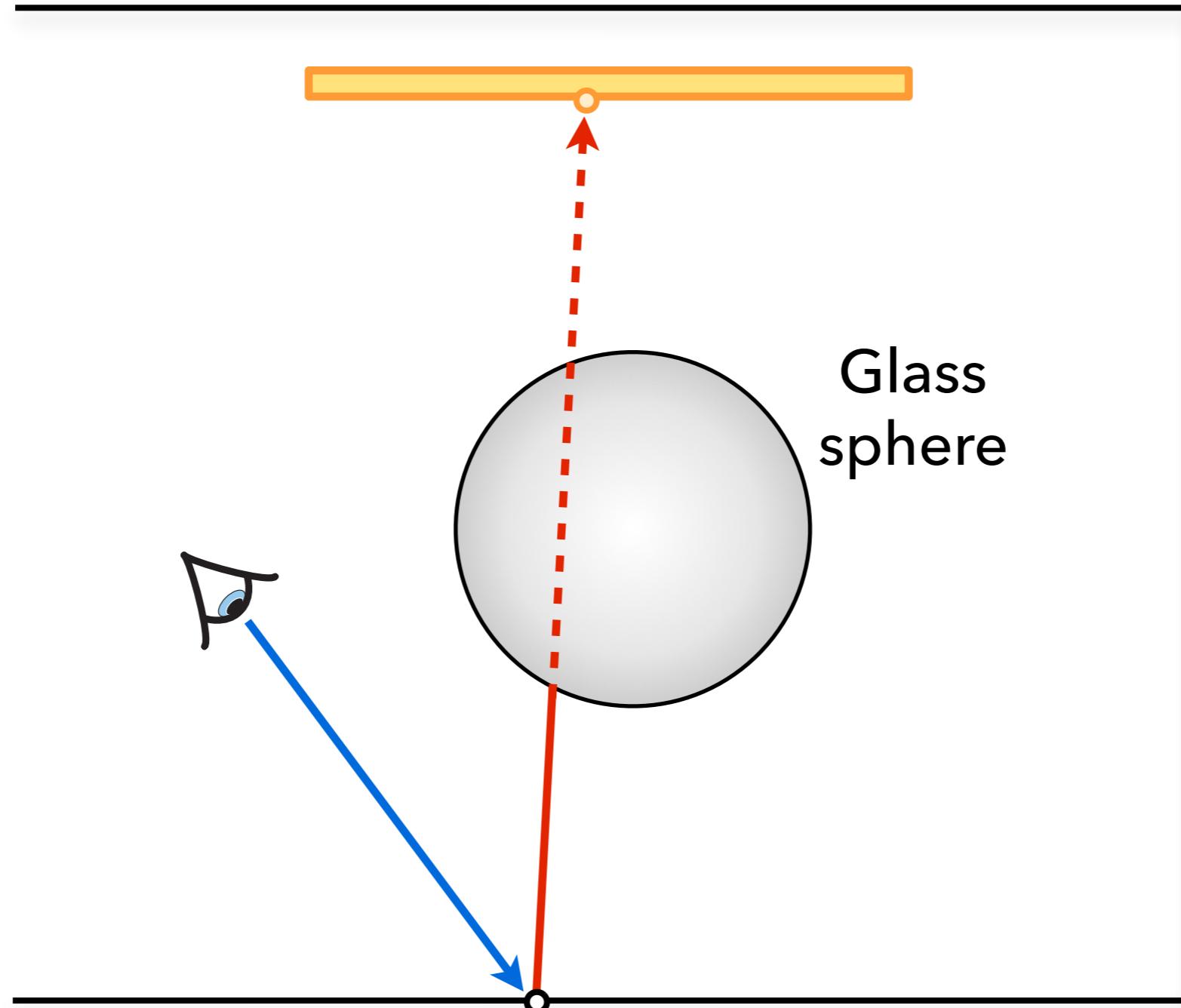
# + Glass/Mirror Material



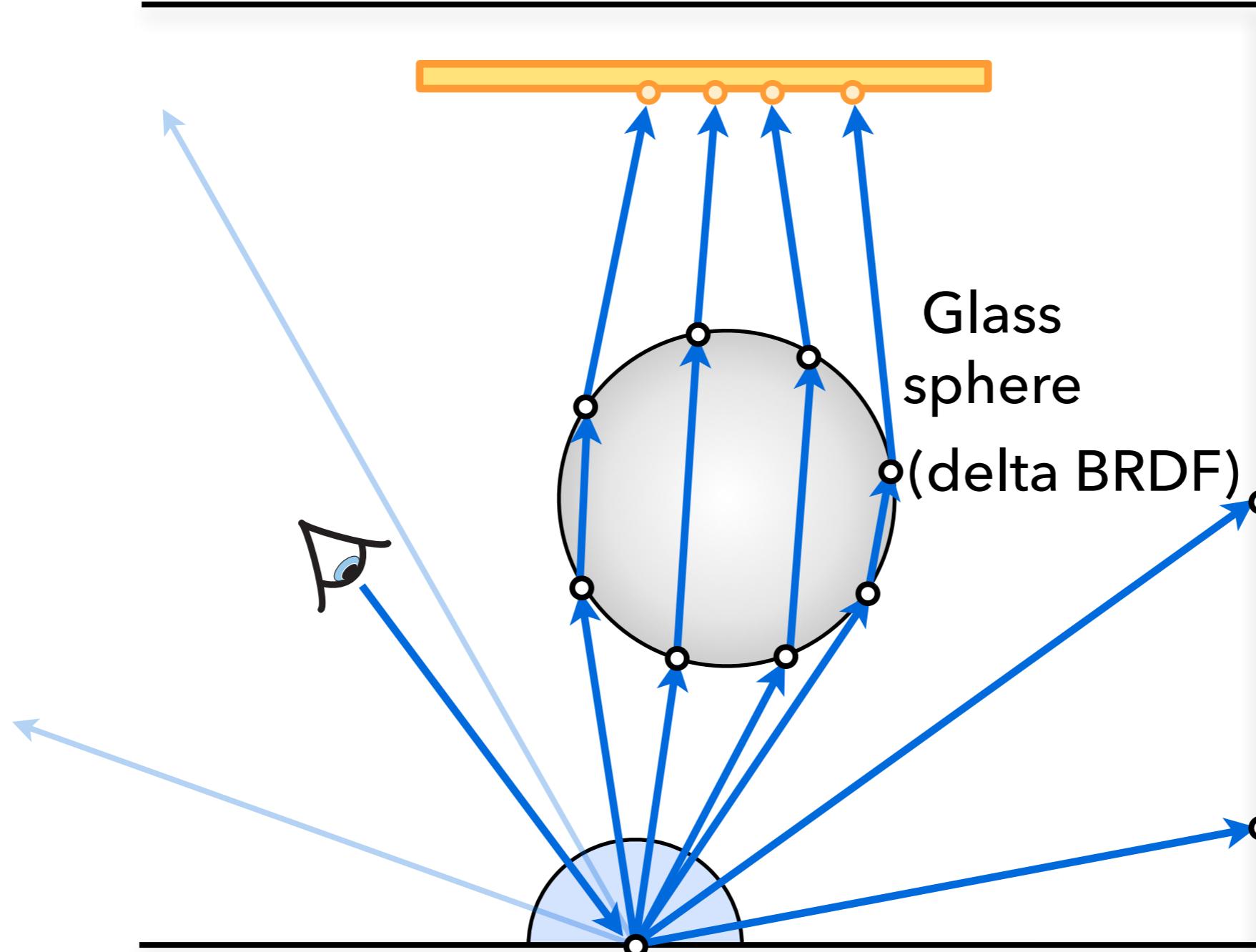
Henrik Wann Jensen

10 paths/pixel

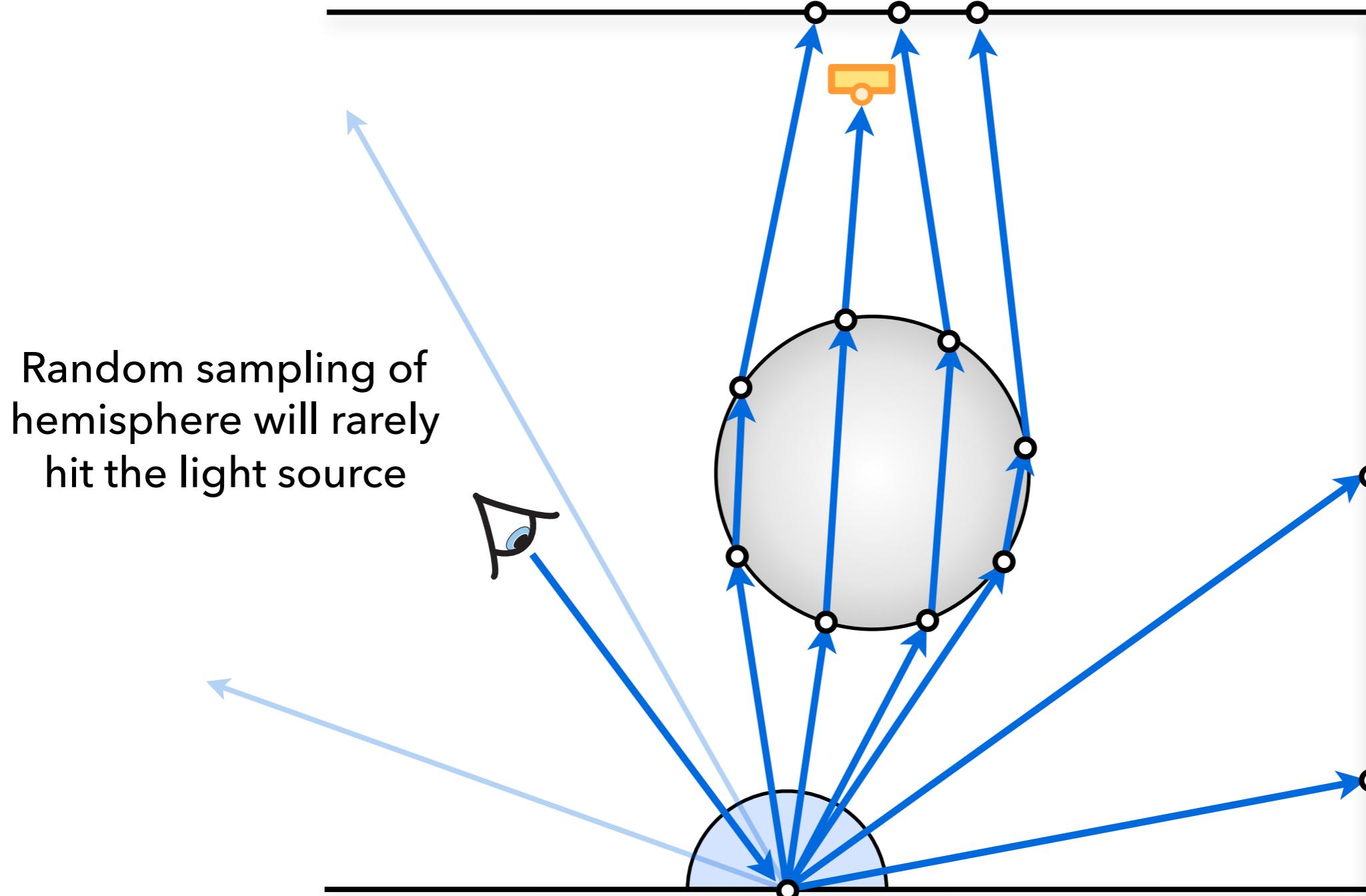
# Path Tracing Caustics



# Path Tracing Caustics

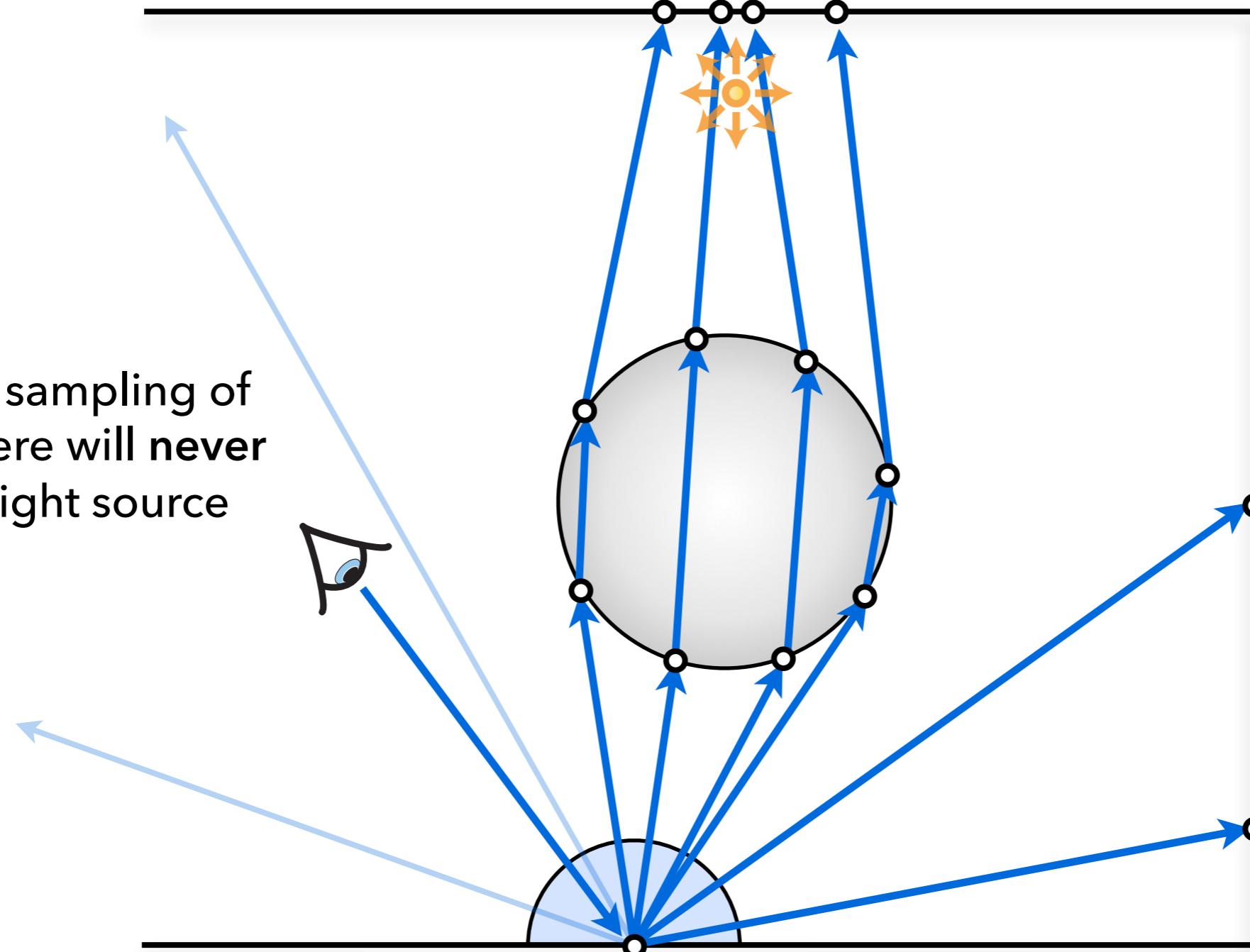


# Path Tracing Caustics



# Path Tracing Caustics

Random sampling of hemisphere will never hit the light source



# Let's just give it more time...

- Nature  $\sim 2 \times 10^{33}$  / second
- Fastest GPU ray tracer  $\sim 2 \times 10^8$  / second



“  
.. if we'd rendered [Gravity] on a single processor instead of having a room full of computers, we would have had to start rendering in 5000 BC to finish in time to deliver the film. **At the dawn of Egyptian civilisation.**

[Gravity, Framestore]

Tim Webber, Gravity VFX supervisor

# Path Tracing - Summary

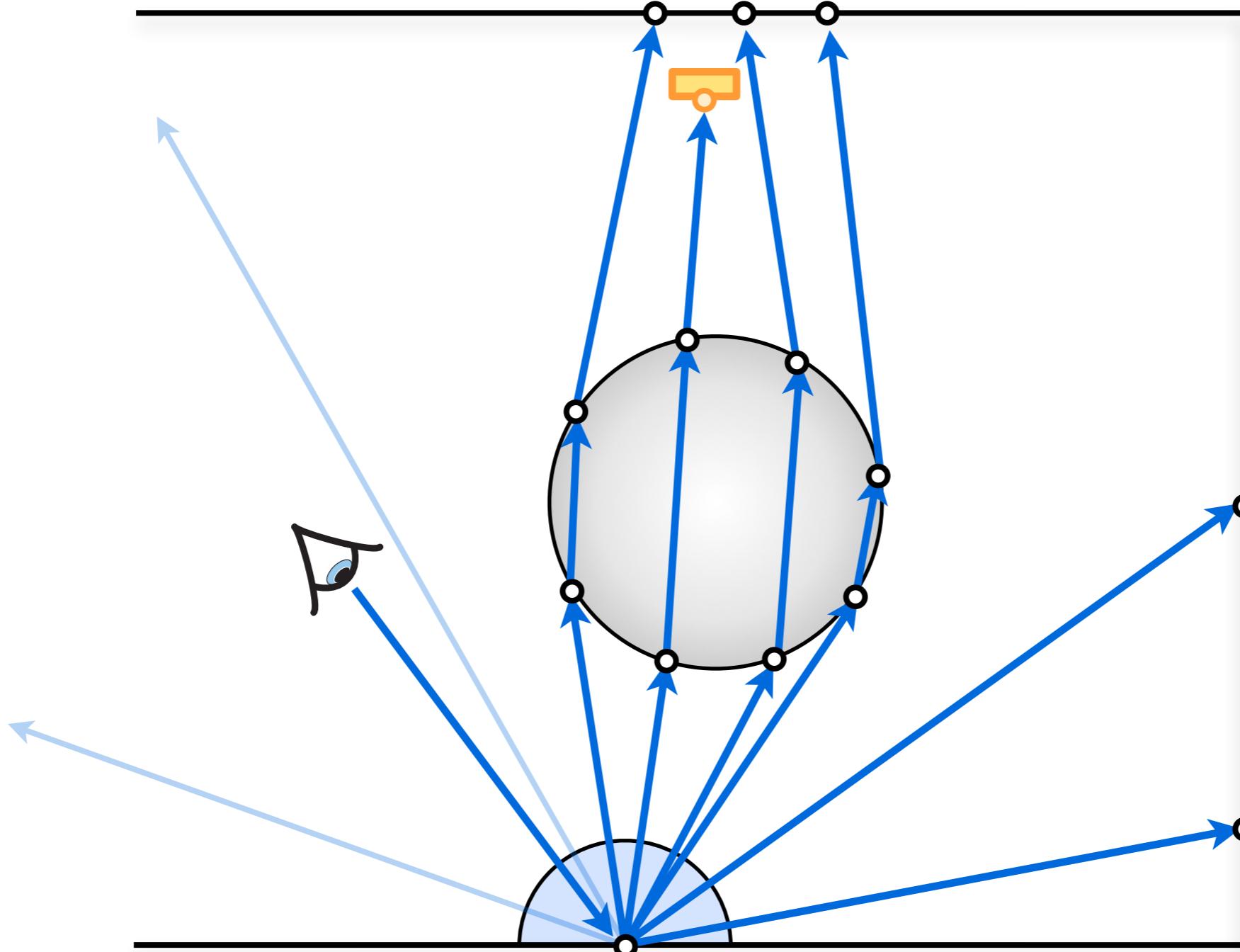
- ✓ Full solution to the rendering equation
- ✓ Simple to implement
- ✗ Slow convergence
  - requires 4x more samples to half the error
- ✗ Robustness issues
  - does not handle some light paths well (or not at all),  
e.g. caustics ( $LS+DE$ )
- ✗ No reuse or caching of computation
- ✗ General sampling issue
  - makes only locally good decisions

# Today's Menu

---

- Measurement Equation
- Path Integral Framework
- Solving the Rendering Equation
  - Light tracing
  - Bidirectional path tracing
- Operator notation

# Can we simulate this better?



# Visual Break



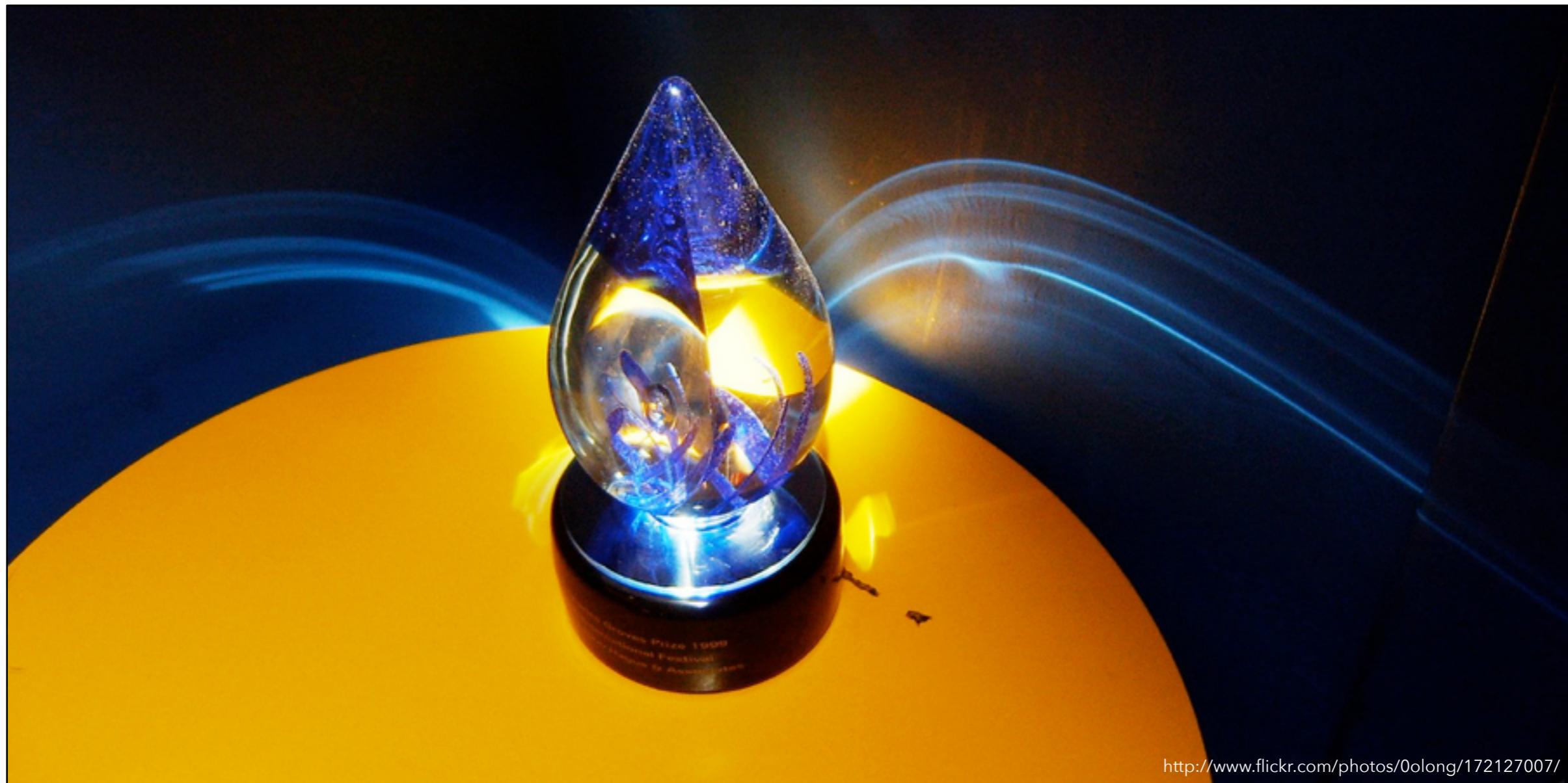
<http://www.flickr.com/photos/0olong/23446852/>

# Visual Break

---



# Visual Break



<http://www.flickr.com/photos/0olong/172127007/>

# Duality of Radiance and Importance

# Measurement Equation

- Rendering equation describe radiative equilibrium at point  $\mathbf{x}$ :

$$L_o(\mathbf{x}, \vec{\omega}_o) = L_e(\mathbf{x}, \vec{\omega}_o) + \int_{H^2} f_r(\mathbf{x}, \vec{\omega}_i, \vec{\omega}_o) L_i(\mathbf{x}, \vec{\omega}_i) \cos \theta_i d\vec{\omega}_i$$

- We are interested in the total radiance contributing to pixel  $j$ :

$$I_j = \int_{A_{\text{film}}} \int_{H^2} W_e(\mathbf{x}, \vec{\omega}) L_i(\mathbf{x}, \vec{\omega}) \cos \theta d\vec{\omega} d\mathbf{x}$$

↑  
response of the sensor at film location  $\mathbf{x}$   
to radiance arriving from direction  $\vec{\omega}$   
(often referred to as *emitted importance*)

# Radiance vs. Importance

---

- Radiance
  - emitted from light sources
  - describes *amount of light* traveling within a differential beam
- Importance
  - “emitted” from sensors
  - describes the *response of the sensor* to radiance traveling within a differential beam

# Duality of Radiance & Importance

---

$$I_j = \int_{A_{\text{film}}} \int_{H^2} W_e(\mathbf{x}, \vec{\omega}) L_i(\mathbf{x}, \vec{\omega}) \cos \theta d\vec{\omega} d\mathbf{x}$$

# Duality of Radiance & Importance

$$\begin{aligned} I_j &= \int_{A_{\text{film}}} \int_{H^2} W_e(\mathbf{x}, \vec{\omega}) L_i(\mathbf{x}, \vec{\omega}) \cos \theta d\vec{\omega} d\mathbf{x} \\ &= \int_{A_{\text{film}}} \int_A W_e(\mathbf{x}, \mathbf{y}) G(\mathbf{x}, \mathbf{y}) L_o(\mathbf{y}, \mathbf{x}) d\mathbf{y} d\mathbf{x} \end{aligned}$$

↑  
outgoing quantities

Let's expand  $L_o$  and consider direct illumination only

# Duality of Radiance & Importance

$$\begin{aligned} I_j &= \int_{A_{\text{film}}} \int_{H^2} W_e(\mathbf{x}, \vec{\omega}) L_i(\mathbf{x}, \vec{\omega}) \cos \theta d\vec{\omega} d\mathbf{x} \\ &= \int_{A_{\text{film}}} \int_A W_e(\mathbf{x}, \mathbf{y}) G(\mathbf{x}, \mathbf{y}) L_o(\mathbf{y}, \mathbf{x}) d\mathbf{y} d\mathbf{x} \\ &= \int_{A_{\text{film}}} \int_A \int_{A_{\text{light}}} W_e(\mathbf{x}, \mathbf{y}) G(\mathbf{x}, \mathbf{y}) f(\mathbf{y}, \mathbf{z}, \mathbf{x}) G(\mathbf{y}, \mathbf{z}) L_e(\mathbf{z}, \mathbf{y}) d\mathbf{z} d\mathbf{y} d\mathbf{x} \end{aligned}$$

emitted quantities with  
identical measure

Let's swap the inner  
and outer integral

# Duality of Radiance & Importance

$$\begin{aligned} I_j &= \int_{A_{\text{film}}} \int_{H^2} W_e(\mathbf{x}, \vec{\omega}) L_i(\mathbf{x}, \vec{\omega}) \cos \theta d\vec{\omega} d\mathbf{x} \\ &= \int_{A_{\text{film}}} \int_A W_e(\mathbf{x}, \mathbf{y}) G(\mathbf{x}, \mathbf{y}) L_o(\mathbf{y}, \mathbf{x}) d\mathbf{y} d\mathbf{x} \\ &= \int_{A_{\text{film}}} \int_A \int_{A_{\text{light}}} W_e(\mathbf{x}, \mathbf{y}) G(\mathbf{x}, \mathbf{y}) f(\mathbf{y}, \mathbf{z}, \mathbf{x}) G(\mathbf{y}, \mathbf{z}) L_e(\mathbf{z}, \mathbf{y}) d\mathbf{z} d\mathbf{y} d\mathbf{x} \\ &= \int_{A_{\text{light}}} \int_A \int_{A_{\text{film}}} W_e(\mathbf{x}, \mathbf{y}) G(\mathbf{x}, \mathbf{y}) f(\mathbf{y}, \mathbf{z}, \mathbf{x}) G(\mathbf{y}, \mathbf{z}) L_e(\mathbf{z}, \mathbf{y}) d\mathbf{x} d\mathbf{y} d\mathbf{z} \end{aligned}$$

symmetric functions

# Duality of Radiance & Importance

$$\begin{aligned} I_j &= \int_{A_{\text{film}}} \int_{H^2} W_e(\mathbf{x}, \vec{\omega}) L_i(\mathbf{x}, \vec{\omega}) \cos \theta d\vec{\omega} d\mathbf{x} \\ &= \int_{A_{\text{film}}} \int_A W_e(\mathbf{x}, \mathbf{y}) G(\mathbf{x}, \mathbf{y}) L_o(\mathbf{y}, \mathbf{x}) d\mathbf{y} d\mathbf{x} \\ &= \int_{A_{\text{film}}} \int_A \int_{A_{\text{light}}} W_e(\mathbf{x}, \mathbf{y}) G(\mathbf{x}, \mathbf{y}) f(\mathbf{y}, \mathbf{z}, \mathbf{x}) G(\mathbf{y}, \mathbf{z}) L_e(\mathbf{z}, \mathbf{y}) d\mathbf{z} d\mathbf{y} d\mathbf{x} \\ &= \int_{A_{\text{light}}} \int_A \int_{A_{\text{film}}} W_e(\mathbf{x}, \mathbf{y}) G(\mathbf{y}, \mathbf{x}) f(\mathbf{y}, \mathbf{x}, \mathbf{z}) G(\mathbf{z}, \mathbf{y}) L_e(\mathbf{z}, \mathbf{y}) d\mathbf{x} d\mathbf{y} d\mathbf{z} \end{aligned}$$

↑  
symmetric functions

# Duality of Radiance & Importance

$$\begin{aligned} I_j &= \int_{A_{\text{film}}} \int_{H^2} W_e(\mathbf{x}, \vec{\omega}) L_i(\mathbf{x}, \vec{\omega}) \cos \theta d\vec{\omega} d\mathbf{x} \\ &= \int_{A_{\text{film}}} \int_A W_e(\mathbf{x}, \mathbf{y}) G(\mathbf{x}, \mathbf{y}) L_o(\mathbf{y}, \mathbf{x}) d\mathbf{y} d\mathbf{x} \\ &= \int_{A_{\text{film}}} \int_A \int_{A_{\text{light}}} W_e(\mathbf{x}, \mathbf{y}) G(\mathbf{x}, \mathbf{y}) f(\mathbf{y}, \mathbf{z}, \mathbf{x}) G(\mathbf{y}, \mathbf{z}) L_e(\mathbf{z}, \mathbf{y}) d\mathbf{z} d\mathbf{y} d\mathbf{x} \\ &= \int_{A_{\text{light}}} \int_A \int_{A_{\text{film}}} W_e(\mathbf{x}, \mathbf{y}) G(\mathbf{y}, \mathbf{x}) f(\mathbf{y}, \mathbf{x}, \mathbf{z}) G(\mathbf{z}, \mathbf{y}) L_e(\mathbf{z}, \mathbf{y}) d\mathbf{x} d\mathbf{y} d\mathbf{z} \\ &= \int_{A_{\text{light}}} \int_A W_o(\mathbf{y}, \mathbf{z}) G(\mathbf{z}, \mathbf{y}) L_e(\mathbf{z}, \mathbf{y}) d\mathbf{y} d\mathbf{z} \end{aligned}$$

# Duality of Radiance & Importance

$$\begin{aligned} I_j &= \int_{A_{\text{film}}} \int_{H^2} W_e(\mathbf{x}, \vec{\omega}) L_i(\mathbf{x}, \vec{\omega}) \cos \theta d\vec{\omega} d\mathbf{x} \\ &= \int_{A_{\text{film}}} \int_A W_e(\mathbf{x}, \mathbf{y}) G(\mathbf{x}, \mathbf{y}) L_o(\mathbf{y}, \mathbf{x}) d\mathbf{y} d\mathbf{x} \\ &= \int_{A_{\text{film}}} \int_A \int_{A_{\text{light}}} W_e(\mathbf{x}, \mathbf{y}) G(\mathbf{x}, \mathbf{y}) f(\mathbf{y}, \mathbf{z}, \mathbf{x}) G(\mathbf{y}, \mathbf{z}) L_e(\mathbf{z}, \mathbf{y}) d\mathbf{z} d\mathbf{y} d\mathbf{x} \\ &= \int_{A_{\text{light}}} \int_A \int_{A_{\text{film}}} W_e(\mathbf{x}, \mathbf{y}) G(\mathbf{y}, \mathbf{x}) f(\mathbf{y}, \mathbf{x}, \mathbf{z}) G(\mathbf{z}, \mathbf{y}) L_e(\mathbf{z}, \mathbf{y}) d\mathbf{x} d\mathbf{y} d\mathbf{z} \\ &= \int_{A_{\text{light}}} \int_A W_o(\mathbf{y}, \mathbf{z}) G(\mathbf{z}, \mathbf{y}) L_e(\mathbf{z}, \mathbf{y}) d\mathbf{y} d\mathbf{z} \\ &= \int_{A_{\text{light}}} \int_{H^2} W_i(\mathbf{z}, \vec{\omega}) L_e(\mathbf{z}, \vec{\omega}) \cos \theta d\vec{\omega} d\mathbf{z} \end{aligned}$$

# Duality of Radiance & Importance

$$\begin{aligned} I_j &= \int_{A_{\text{film}}} \int_{H^2} W_e(\mathbf{x}, \vec{\omega}) L_i(\mathbf{x}, \vec{\omega}) \cos \theta d\vec{\omega} d\mathbf{x} \\ &= \int_{A_{\text{light}}} \int_{H^2} W_i(\mathbf{z}, \vec{\omega}) L_e(\mathbf{z}, \vec{\omega}) \cos \theta d\vec{\omega} d\mathbf{z} \end{aligned}$$

The diagram illustrates the duality between radiance and importance terms. It shows two equivalent forms of the rendering equation. The top form uses  $\mathbf{x}$  and  $\vec{\omega}$ , while the bottom form uses  $\mathbf{z}$  and  $\vec{\omega}$ . Curved arrows point from the labels to the corresponding terms in each equation. The top row shows 'emitted importance' pointing to  $W_e(\mathbf{x}, \vec{\omega})$  and 'incident radiance' pointing to  $L_i(\mathbf{x}, \vec{\omega})$ . The bottom row shows 'emitted radiance' pointing to  $L_e(\mathbf{z}, \vec{\omega})$  and 'incident importance' pointing to  $W_i(\mathbf{z}, \vec{\omega})$ .

# Duality of Radiance & Importance

Path tracing

start from *film*, search for *radiance* at light

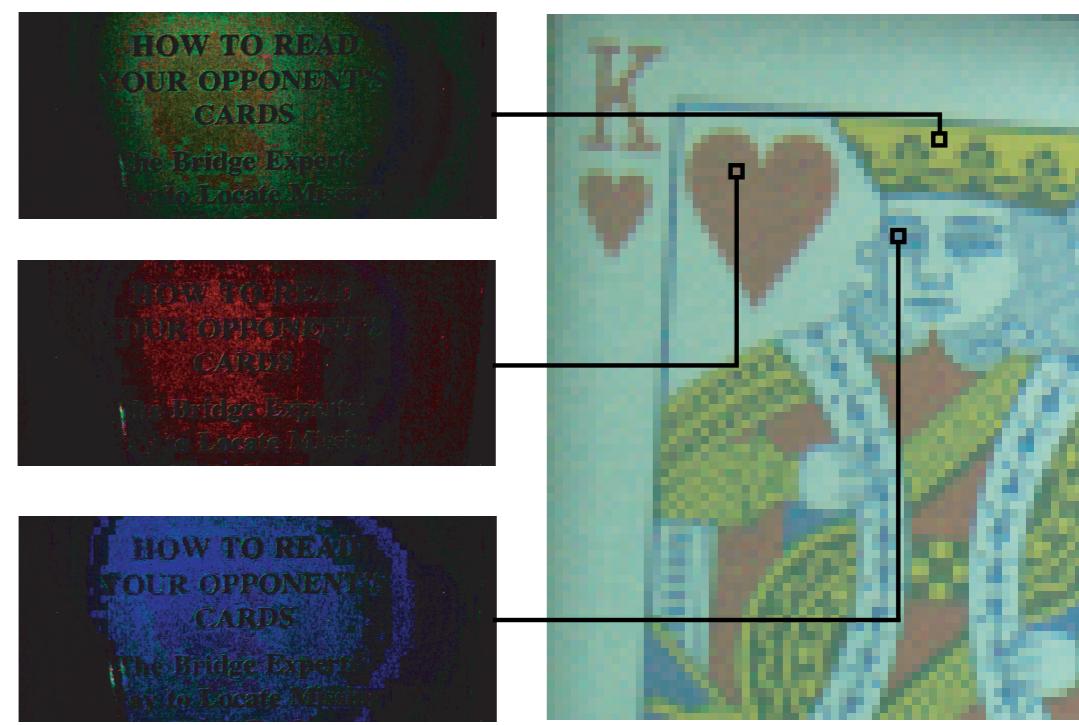
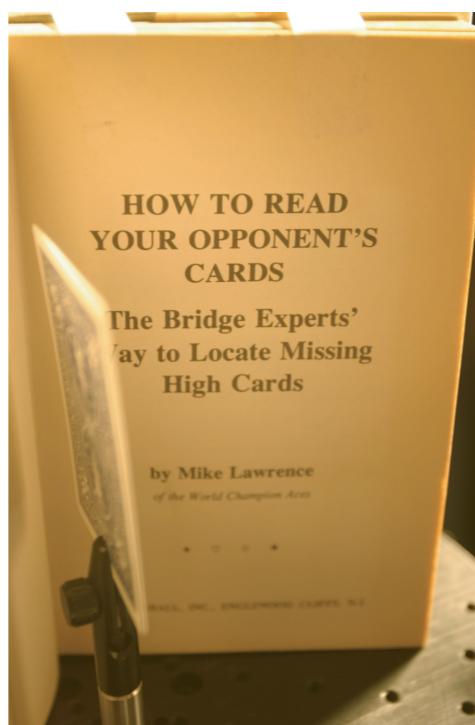
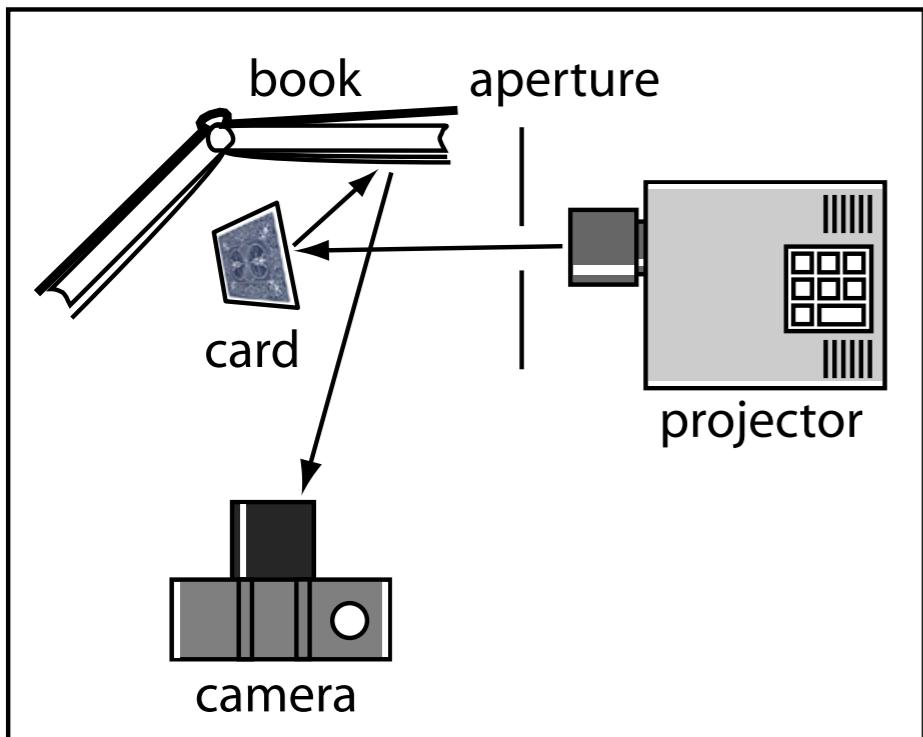
$$I_j = \int_{A_{\text{film}}} \int_{H^2} W_e(\mathbf{x}, \vec{\omega}) L_i(\mathbf{x}, \vec{\omega}) \cos \theta d\vec{\omega} d\mathbf{x}$$

$$= \int_{A_{\text{light}}} \int_{H^2} W_i(\mathbf{z}, \vec{\omega}) L_e(\mathbf{z}, \vec{\omega}) \cos \theta d\vec{\omega} d\mathbf{z}$$

Light tracing

start from *light*, search for *importance* at sensor

# Light transport is symmetric



Dual Photography [Sen et al. 2005]

# Dual Photography

Pradeep Sen\*    Billy Chen\*    Gaurav Garg\*    Stephen R. Marschner†  
Mark Horowitz\*    Marc Levoy\*    Hendrik P.A. Lensch\*

\*Stanford University

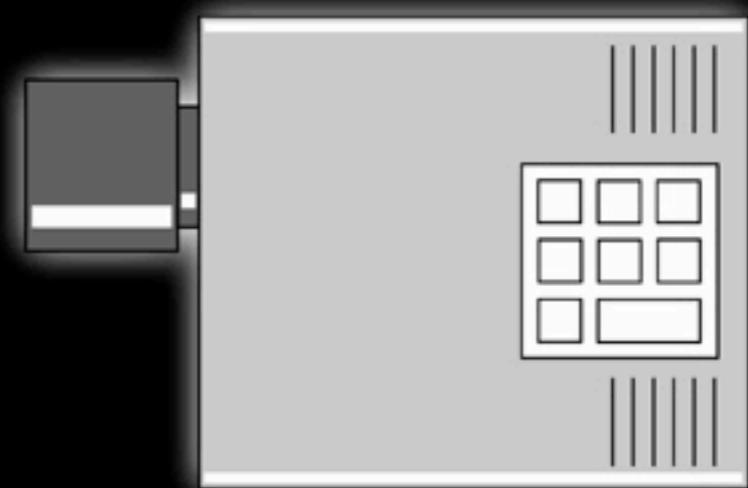
†Cornell University



**SIGGRAPH**2005



card



projector

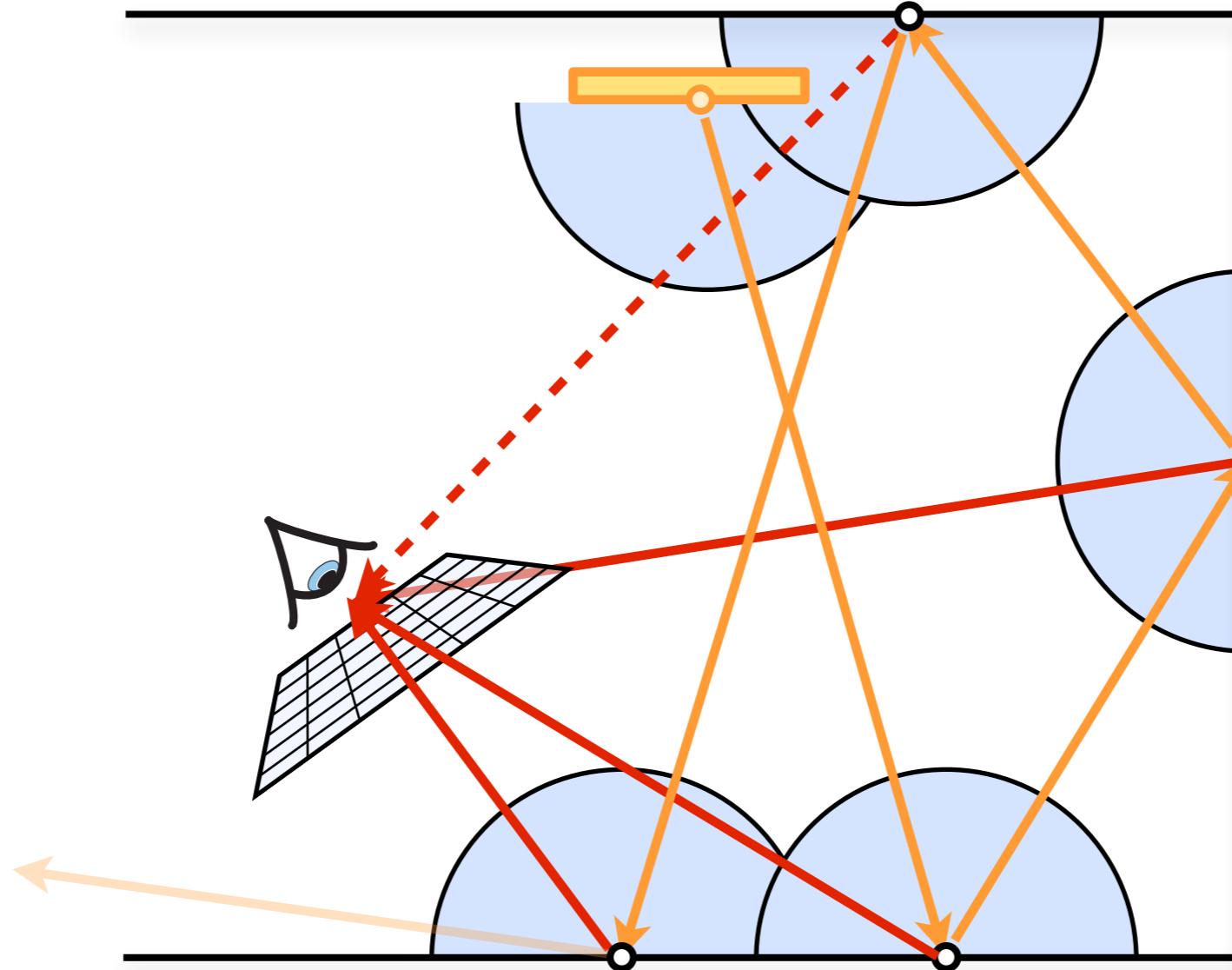
# Light Tracing

# Light Tracing

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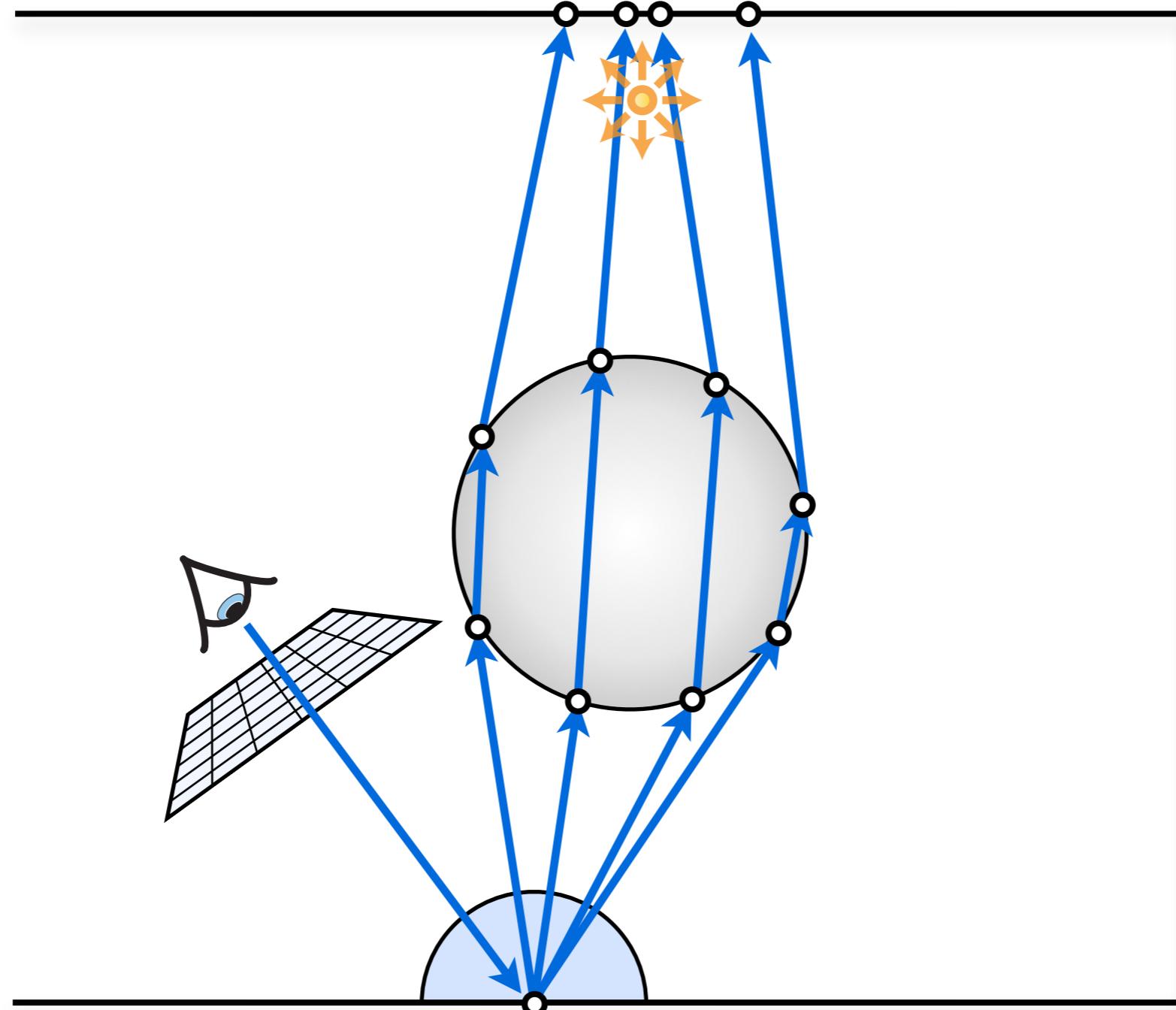
- Shoot multiple paths from light sources
- Connect to the image using next-event estimation (a.k.a. shadow rays in PT)

# Light Tracing with NEE

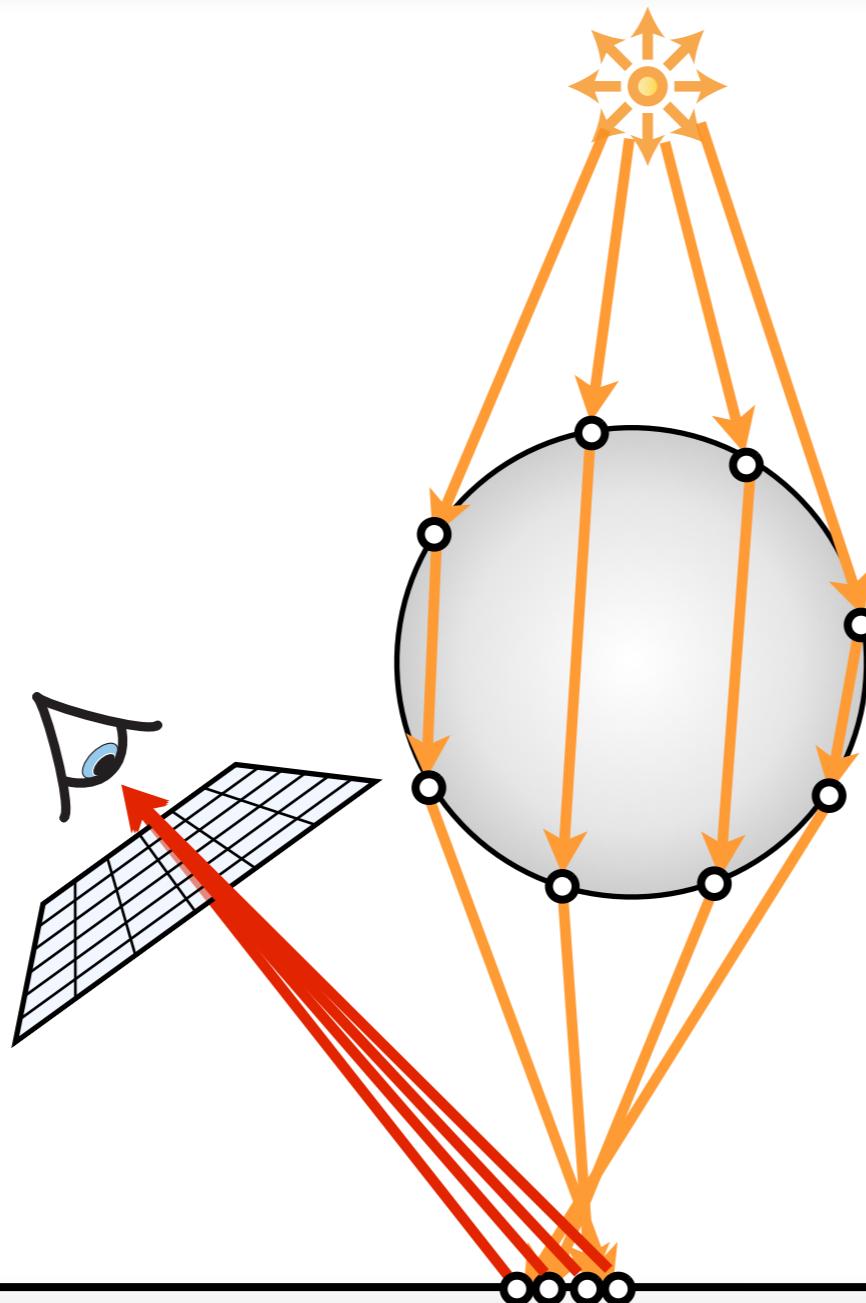


Splat to the image at each vertex

# Path Tracing Caustics

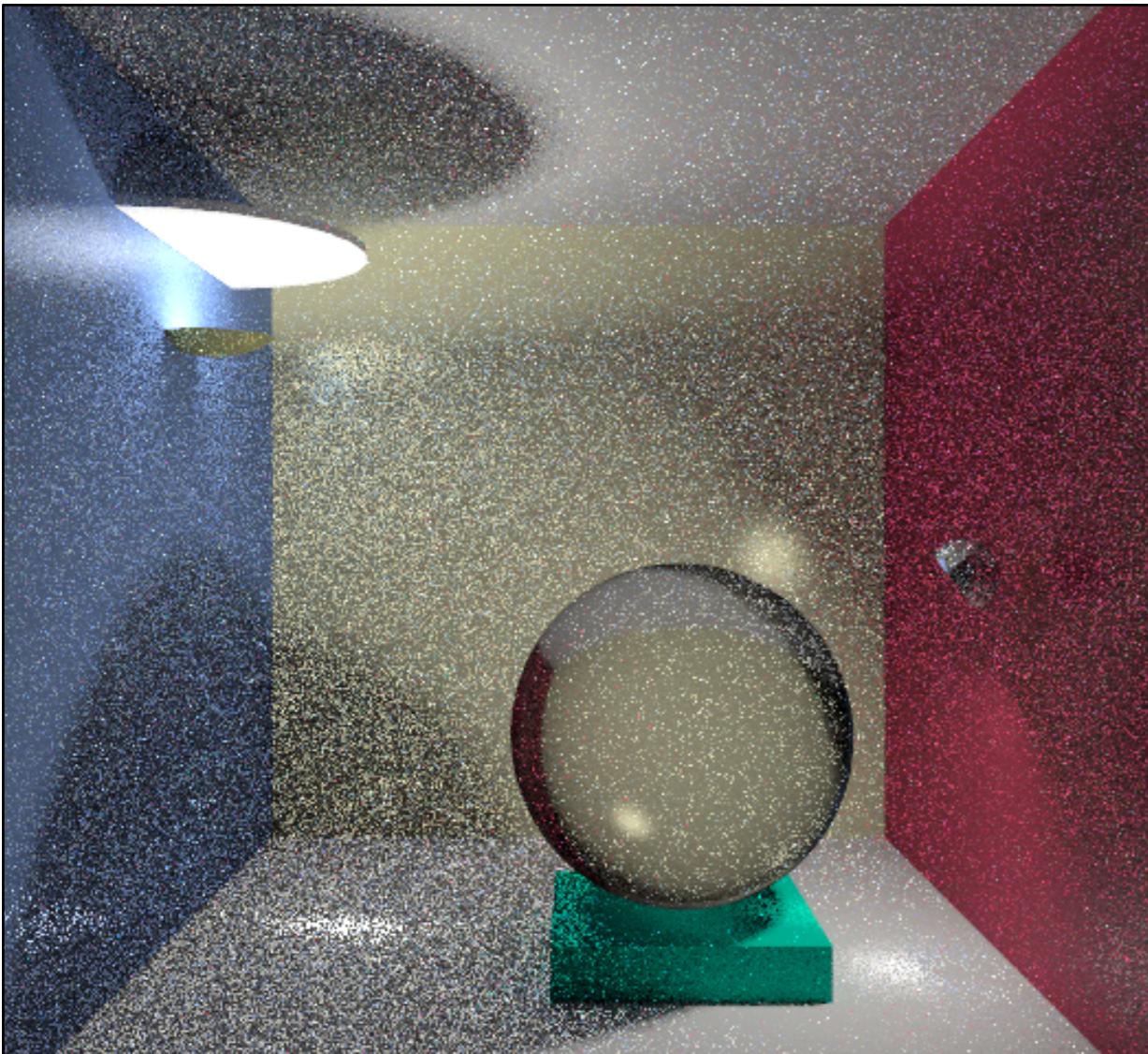


# Light Tracing Caustics

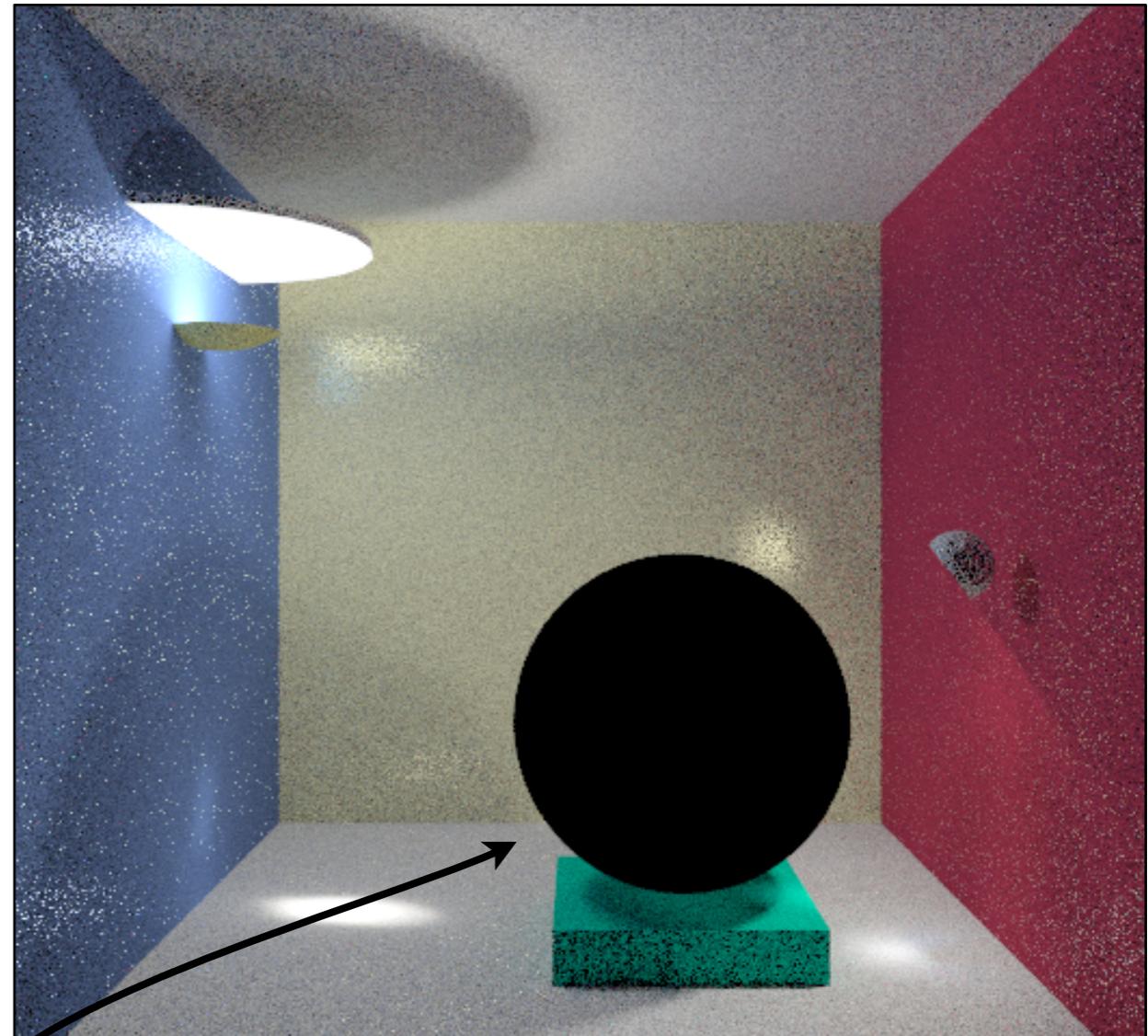


# Path vs. Light Tracing

Path tracing



Light tracing

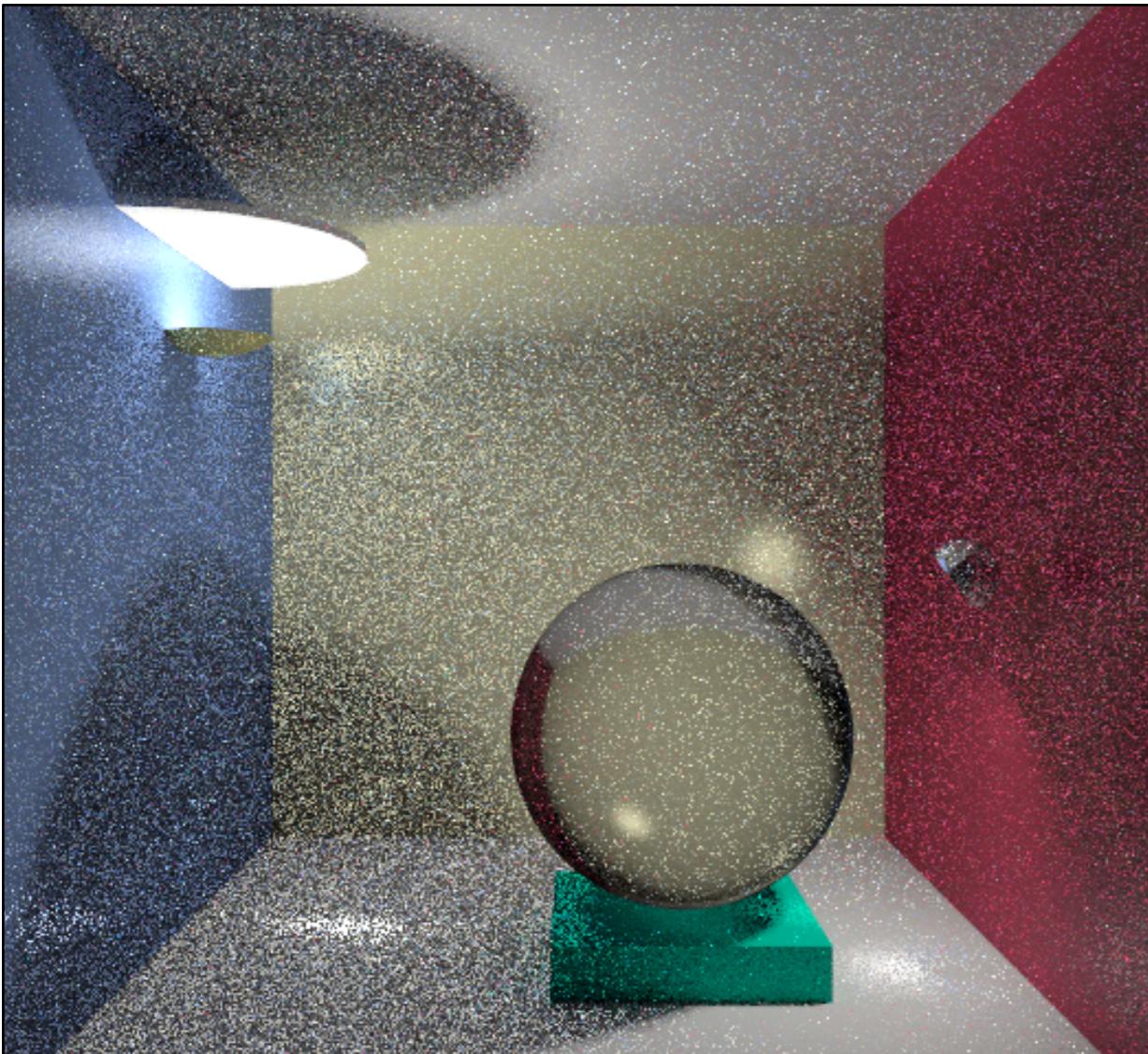


Images courtesy of F. Suykens

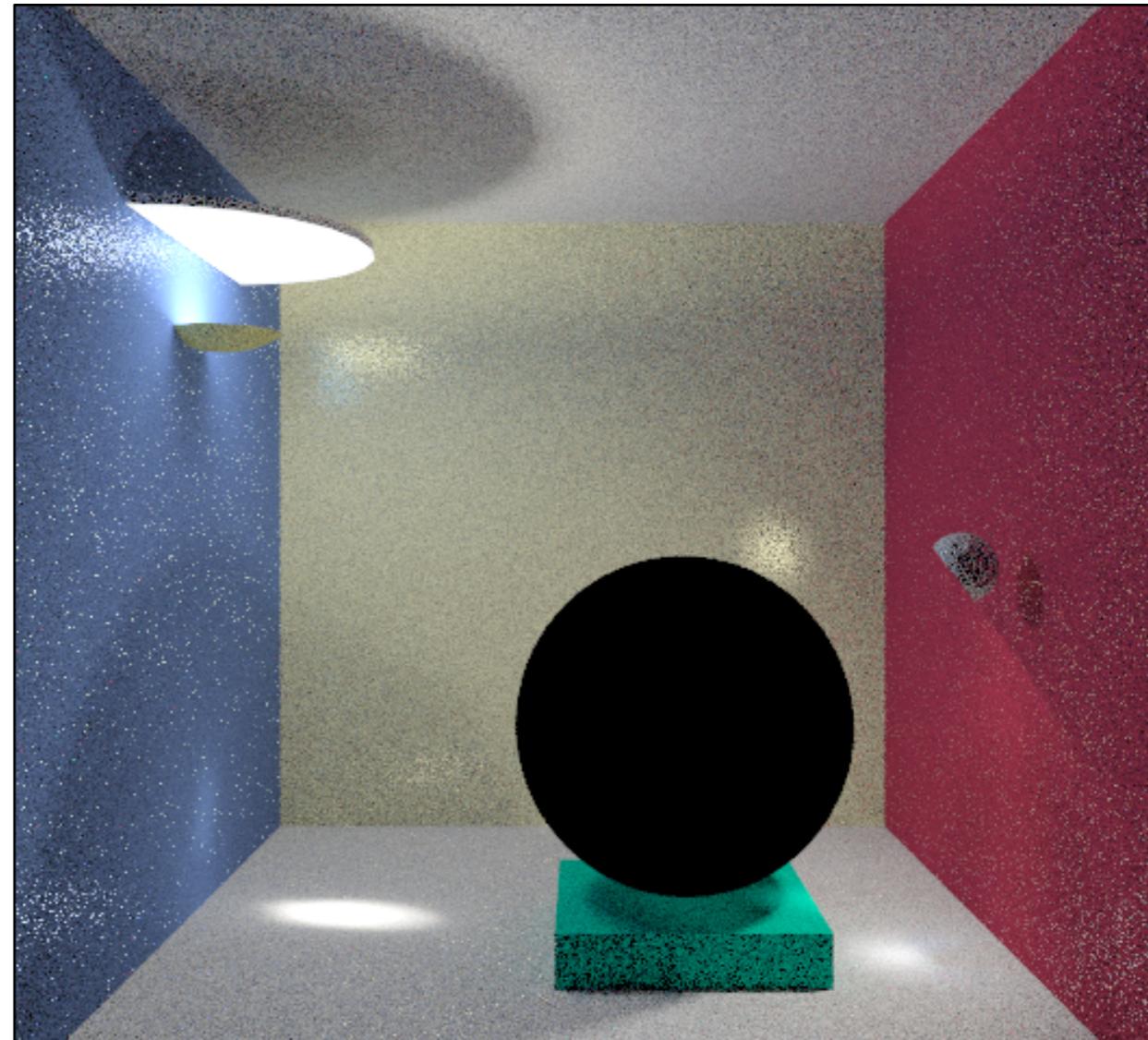
Why is this glass sphere black?

# Path vs. Light Tracing

Path tracing



Light tracing



Images courtesy of F. Suykens

Can we combine them?

# Visual Break



 corona

Scandinavian Living by MG Design UK | [www.mgdesignuk.com](http://www.mgdesignuk.com)

rendered with Corona Renderer | [www.corona-renderer.com](http://www.corona-renderer.com)

# Visual Break



Lemonier Bedroom by Michal Timko / Gabari | [www.michaltimko.net](http://www.michaltimko.net) / [gabari.be](http://gabari.be)

rendered with Corona Renderer | [www.corona-renderer.com](http://www.corona-renderer.com)

 corona

# Visual Break



 corona

Corona Ferrero by Chakib Rabia | [www.behance.net/ChakibRabia](http://www.behance.net/ChakibRabia)

rendered with Corona Renderer | [www.corona-renderer.com](http://www.corona-renderer.com)

# Path Integral Framework

# Measurement Equation

$$\begin{aligned} I_j &= \int_A \int_A W_e(\mathbf{x}_0, \mathbf{x}_1) G(\mathbf{x}_0, \mathbf{x}_1) L_o(\mathbf{x}_1, \mathbf{x}_0) d\mathbf{x}_1 d\mathbf{x}_0 \\ &= \int_A \int_A W_e(\mathbf{x}_0, \mathbf{x}_1) G(\mathbf{x}_0, \mathbf{x}_1) L_e(\mathbf{x}_1, \mathbf{x}_0) + \int_A f(\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_0) G(\mathbf{x}_1, \mathbf{x}_2) L_o(\mathbf{x}_2, \mathbf{x}_1) d\mathbf{x}_2 d\mathbf{x}_1 d\mathbf{x}_0 \\ &= \int_A \int_A W_e(\mathbf{x}_0, \mathbf{x}_1) G(\mathbf{x}_0, \mathbf{x}_1) L_e(\mathbf{x}_1, \mathbf{x}_0) + \int_A f(\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_0) G(\mathbf{x}_1, \mathbf{x}_2) L_e(\mathbf{x}_2, \mathbf{x}_1) + \int_A f(\mathbf{x}_2, \mathbf{x}_3, \mathbf{x}_1) G(\mathbf{x}_2, \mathbf{x}_3) L_e(\mathbf{x}_3, \mathbf{x}_2) + \int_A \cdots d\mathbf{x}_4 d\mathbf{x}_3 d\mathbf{x}_2 d\mathbf{x}_1 d\mathbf{x}_0 \end{aligned}$$

Hard to concisely express arbitrary light transport with all the nested integrals

Only some can do it....



Let's find a better way

# Path Integral Form of Measurement Eq.

$$I_j = \int_A \int_A W_e(\mathbf{x}_0, \mathbf{x}_1) G(\mathbf{x}_0, \mathbf{x}_1) L_o(\mathbf{x}_1, \mathbf{x}_0) d\mathbf{x}_1 d\mathbf{x}_0$$

$$= \int_A \int_A W_e(\mathbf{x}_0, \mathbf{x}_1) L_e(\mathbf{x}_1, \mathbf{x}_0) G(\mathbf{x}_0, \mathbf{x}_1) d\mathbf{x}_1 d\mathbf{x}_0$$

$$+ \int_A \int_A \int_A W_e(\mathbf{x}_0, \mathbf{x}_1) L_e(\mathbf{x}_2, \mathbf{x}_1) G(\mathbf{x}_0, \mathbf{x}_1) f(\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_0) G(\mathbf{x}_1, \mathbf{x}_2) d\mathbf{x}_2 d\mathbf{x}_1 d\mathbf{x}_0 + \dots$$

$$+ \int_A \cdots \int_A W_e(\mathbf{x}_0, \mathbf{x}_1) L_e(\mathbf{x}_k, \mathbf{x}_{k-1}) G(\mathbf{x}_0, \mathbf{x}_1) \prod_{j=1}^{k-1} f(\mathbf{x}_j, \mathbf{x}_{j+1}, \mathbf{x}_{j-1}) G(\mathbf{x}_j, \mathbf{x}_{j+1}) d\mathbf{x}_k \cdots d\mathbf{x}_0 + \dots$$

introduce:  $\mathcal{P}_k = \{\bar{\mathbf{x}} = \mathbf{x}_0 \cdots \mathbf{x}_k; \mathbf{x}_0 \cdots \mathbf{x}_k \in A\}$   
space of all paths with  $k$  segments

# Path Integral Form of Measurement Eq.

$$I_j = \int_A \int_A W_e(\mathbf{x}_0, \mathbf{x}_1) G(\mathbf{x}_0, \mathbf{x}_1) L_o(\mathbf{x}_1, \mathbf{x}_0) d\mathbf{x}_1 d\mathbf{x}_0$$

$$= \int_{\mathcal{P}_1} W_e(\mathbf{x}_0, \mathbf{x}_1) L_e(\mathbf{x}_1, \mathbf{x}_0) G(\mathbf{x}_0, \mathbf{x}_1) d\bar{\mathbf{x}}_1$$

$$+ \int_{\mathcal{P}_2} W_e(\mathbf{x}_0, \mathbf{x}_1) L_e(\mathbf{x}_2, \mathbf{x}_1) G(\mathbf{x}_0, \mathbf{x}_1) f(\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_0) G(\mathbf{x}_1, \mathbf{x}_2) d\bar{\mathbf{x}}_2 + \dots$$

$$+ \int_{\mathcal{P}_k} W_e(\mathbf{x}_0, \mathbf{x}_1) L_e(\mathbf{x}_k, \mathbf{x}_{k-1}) G(\mathbf{x}_0, \mathbf{x}_1) \prod_{j=1}^{k-1} f(\mathbf{x}_j, \mathbf{x}_{j+1}, \mathbf{x}_{j-1}) G(\mathbf{x}_j, \mathbf{x}_{j+1}) d\bar{\mathbf{x}}_k + \dots$$

introduce:  $T(\bar{\mathbf{x}}_k) = G(\mathbf{x}_0, \mathbf{x}_1) \prod_{j=1}^{k-1} f(\mathbf{x}_j, \mathbf{x}_{j+1}, \mathbf{x}_{j-1}) G(\mathbf{x}_j, \mathbf{x}_{j+1})$   
throughput of path  $\bar{\mathbf{x}}_k$

# Path Integral Form of Measurement Eq.

$$I_j = \int_A \int_A W_e(\mathbf{x}_0, \mathbf{x}_1) G(\mathbf{x}_0, \mathbf{x}_1) L_o(\mathbf{x}_1, \mathbf{x}_0) d\mathbf{x}_1 d\mathbf{x}_0$$

**Emission**

$$= \int_{\mathcal{P}_1} W_e(\mathbf{x}_0, \mathbf{x}_1) L_e(\mathbf{x}_1, \mathbf{x}_0) T(\bar{\mathbf{x}}_1) d\bar{\mathbf{x}}_1$$

**Direct illumination (3 vertices)**

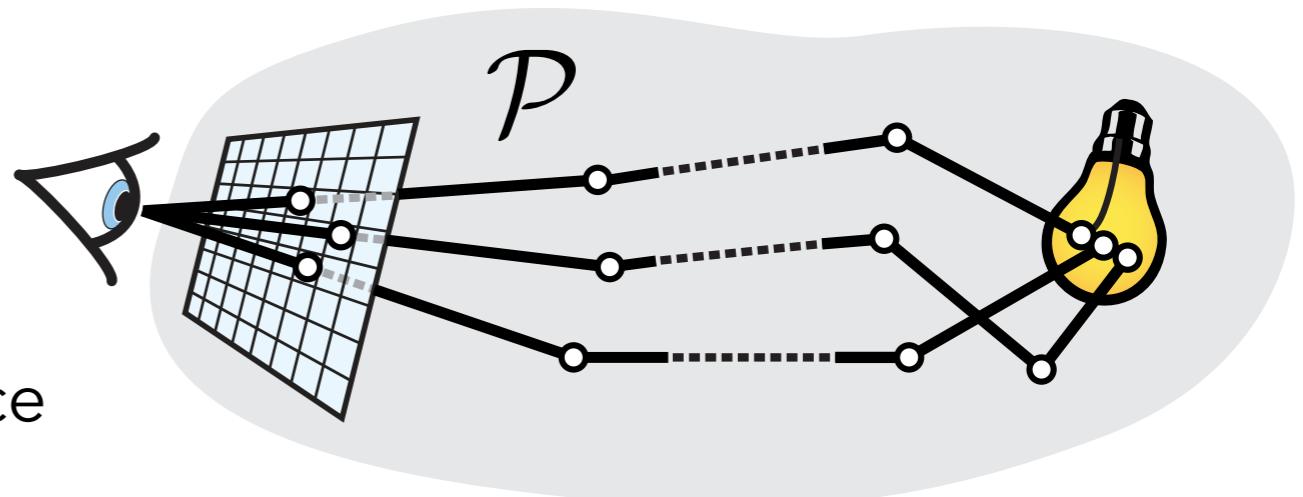
$$+ \int_{\mathcal{P}_2} W_e(\mathbf{x}_0, \mathbf{x}_1) L_e(\mathbf{x}_2, \mathbf{x}_1) T(\bar{\mathbf{x}}_2) d\bar{\mathbf{x}}_2 + \dots$$

**(k-2)-bounce illumination (k vertices)**

$$+ \int_{\mathcal{P}_k} W_e(\mathbf{x}_0, \mathbf{x}_1) L_e(\mathbf{x}_k, \mathbf{x}_{k-1}) T(\bar{\mathbf{x}}_k) d\bar{\mathbf{x}}_k + \dots$$

introduce:  $\mathcal{P} = \bigcup_{k=1}^{\infty} \mathcal{P}_k$

the *path space*, i.e. the space  
of all paths of all lengths



# Path Integral Form of Measurement Eq.

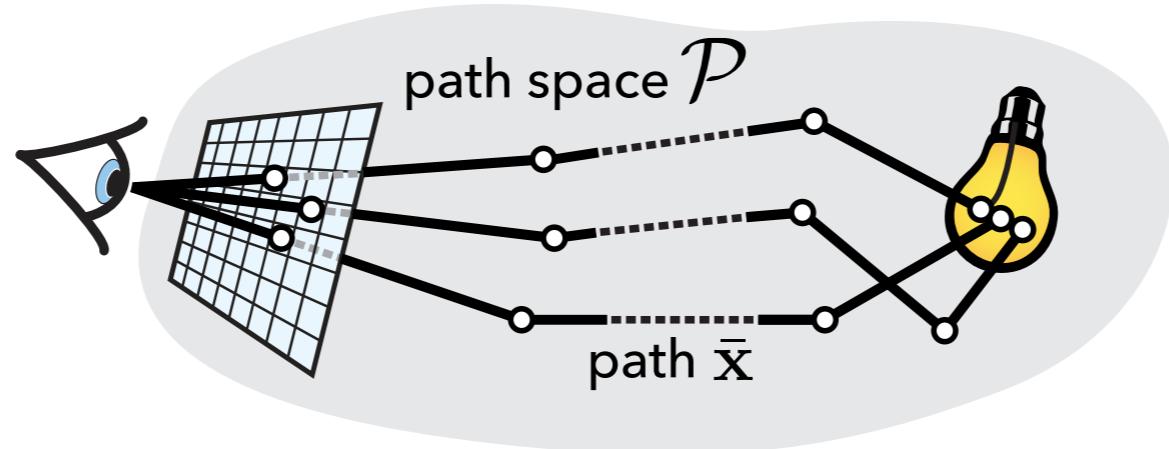
$$I_j = \int_A \int_A W_e(\mathbf{x}_0, \mathbf{x}_1) G(\mathbf{x}_0, \mathbf{x}_1) L_o(\mathbf{x}_1, \mathbf{x}_0) d\mathbf{x}_1 d\mathbf{x}_0$$

$$= \int_{\mathcal{P}} W_e(\mathbf{x}_0, \mathbf{x}_1) L_e(\mathbf{x}_k, \mathbf{x}_{k-1}) T(\bar{\mathbf{x}}) d\bar{\mathbf{x}}$$

global illumination (all paths of all lengths)

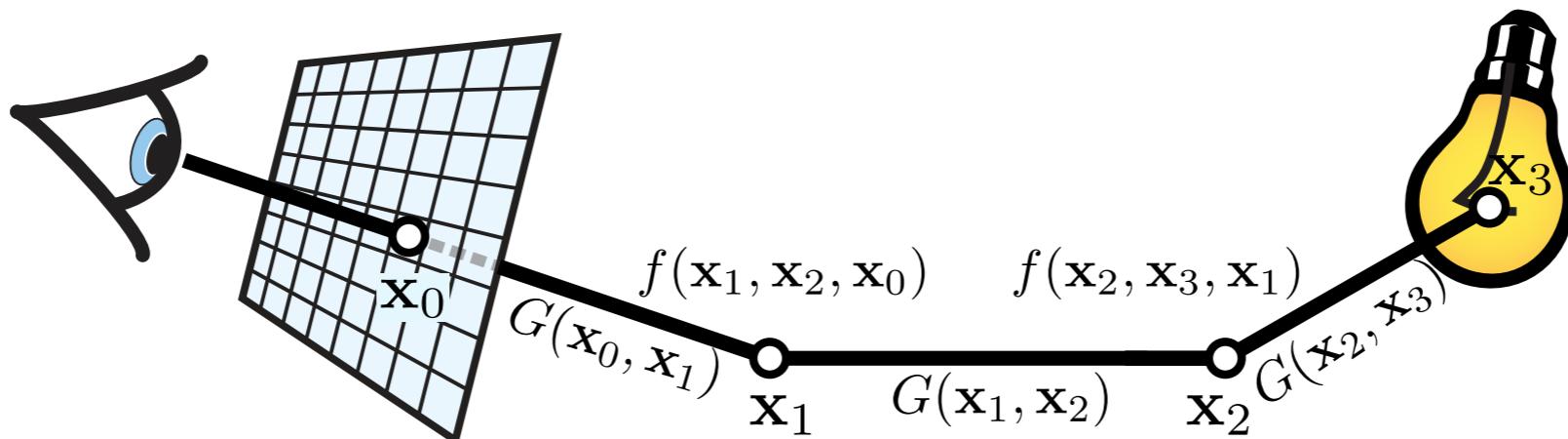
# Path Integral Form of Measurement Eq.

$$I_j = \int_{\mathcal{P}} W_e(\mathbf{x}_0, \mathbf{x}_1) L_e(\mathbf{x}_k, \mathbf{x}_{k-1}) T(\bar{\mathbf{x}}) d\bar{\mathbf{x}}$$



path throughput

$$T(\bar{\mathbf{x}}) = G(\mathbf{x}_0, \mathbf{x}_1) \prod_{j=1}^{k-1} f(\mathbf{x}_j, \mathbf{x}_{j+1}, \mathbf{x}_{j-1}) G(\mathbf{x}_j, \mathbf{x}_{j+1})$$



# Path Integral Form of Measurement Eq.

$$I_j = \int_{\mathcal{P}} W_e(\mathbf{x}_0, \mathbf{x}_1) L_e(\mathbf{x}_k, \mathbf{x}_{k-1}) T(\bar{\mathbf{x}}) d\bar{\mathbf{x}}$$

- Advantages:
  - no recursion, no “nasty” nested integrals
  - emphasizes symmetry of light transport
  - easy to relate different rendering algorithms
  - focuses on path geometry, independent of strategy for constructing paths
  - MC estimator on path space looks much simpler

# Path Integral Form of Measurement Eq.

$$I_j = \int_{\mathcal{P}} W_e(\mathbf{x}_0, \mathbf{x}_1) L_e(\mathbf{x}_k, \mathbf{x}_{k-1}) T(\bar{\mathbf{x}}) d\bar{\mathbf{x}}$$

- Monte Carlo estimator:

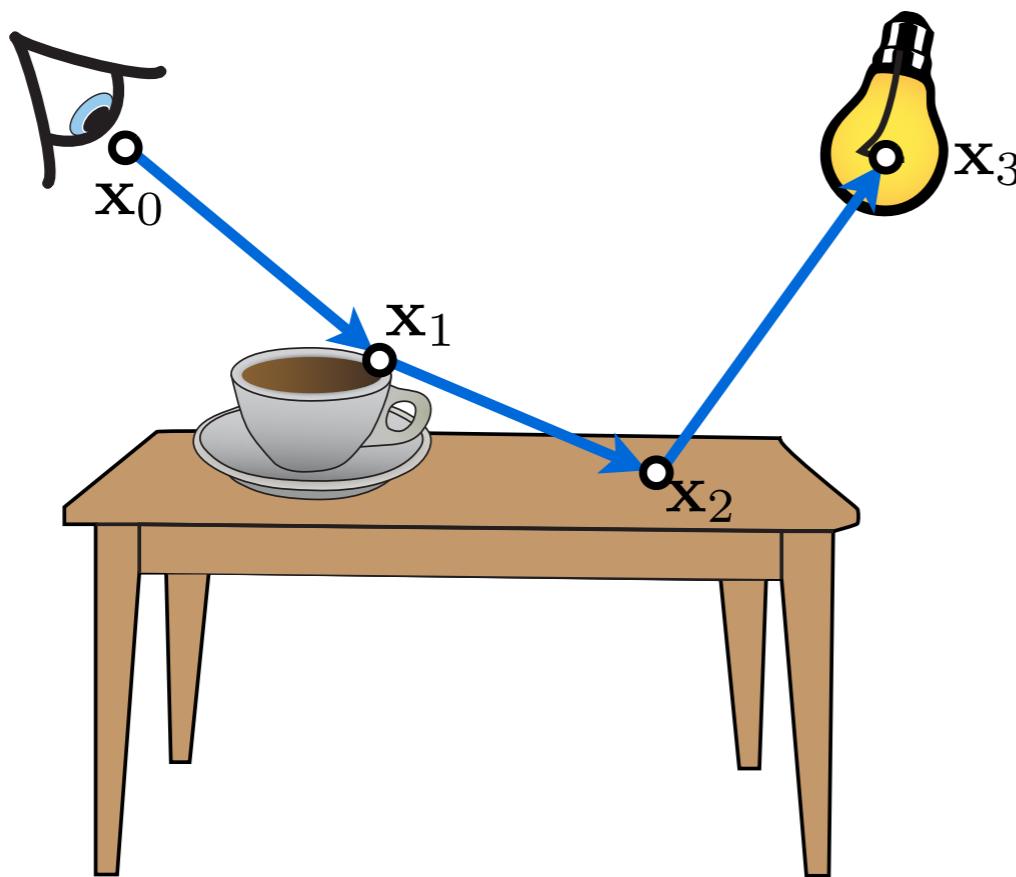
$$I_j \approx \frac{1}{N} \sum_{i=1}^N \frac{W_e(\mathbf{x}_{i,0}, \mathbf{x}_{i,1}) L_e(\mathbf{x}_{i,k}, \mathbf{x}_{i,k-1}) T(\bar{\mathbf{x}}_i)}{p(\bar{\mathbf{x}}_i)}$$

$$p(\bar{\mathbf{x}}) = p(\underbrace{\mathbf{x}_0, \mathbf{x}_1, \dots, \mathbf{x}_{k-1}, \mathbf{x}_k}_{\text{path PDF}}, \underbrace{\mathbf{x}_0, \mathbf{x}_1, \dots, \mathbf{x}_{k-1}, \mathbf{x}_k}_{\text{joint PDF of path vertices}})$$

# Path Construction

$$p(\bar{\mathbf{x}}) = p(\mathbf{x}_0, \mathbf{x}_1, \dots, \mathbf{x}_{k-1}, \mathbf{x}_k)$$

Path tracing w/o NEE

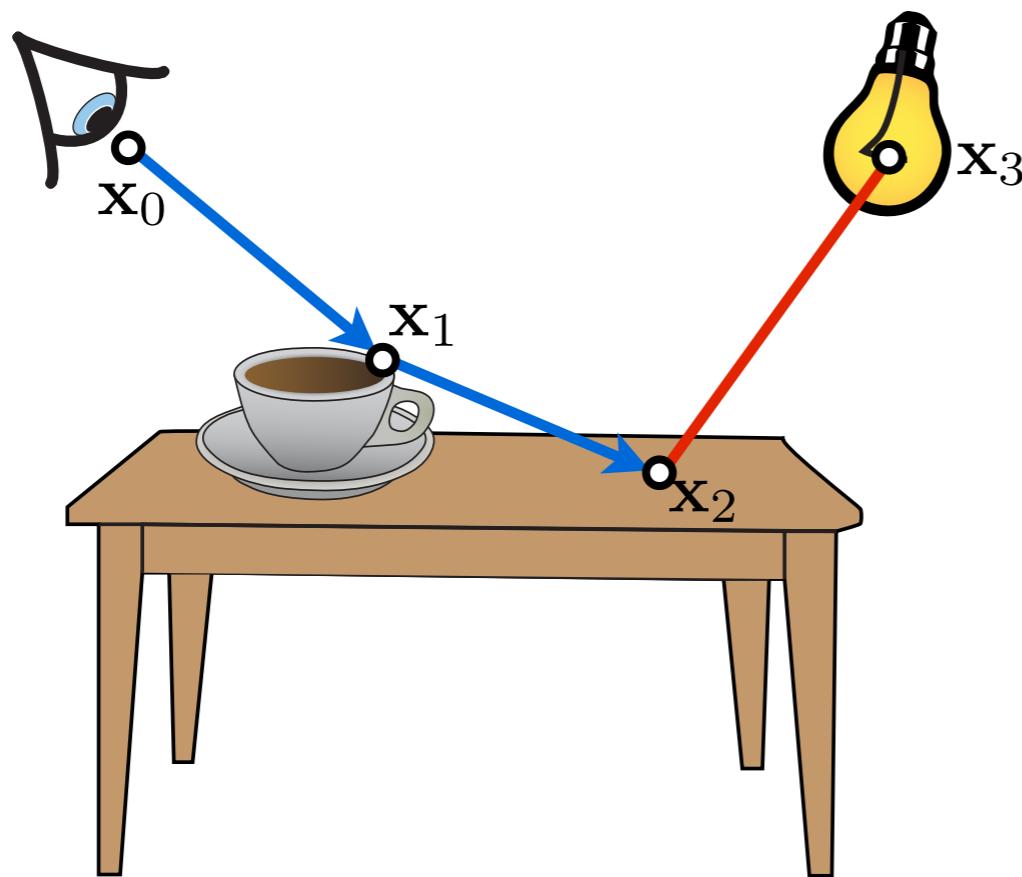


$$\begin{aligned} p(\bar{\mathbf{x}}) = & p(\mathbf{x}_0) \\ \times & p(\mathbf{x}_1 | \mathbf{x}_0) \\ \times & p(\mathbf{x}_2 | \mathbf{x}_0 \mathbf{x}_1) \\ \times & p(\mathbf{x}_3 | \mathbf{x}_0 \mathbf{x}_1 \mathbf{x}_2) \end{aligned}$$

# Path Construction

$$p(\bar{\mathbf{x}}) = p(\mathbf{x}_0, \mathbf{x}_1, \dots, \mathbf{x}_{k-1}, \mathbf{x}_k)$$

Path tracing with NEE



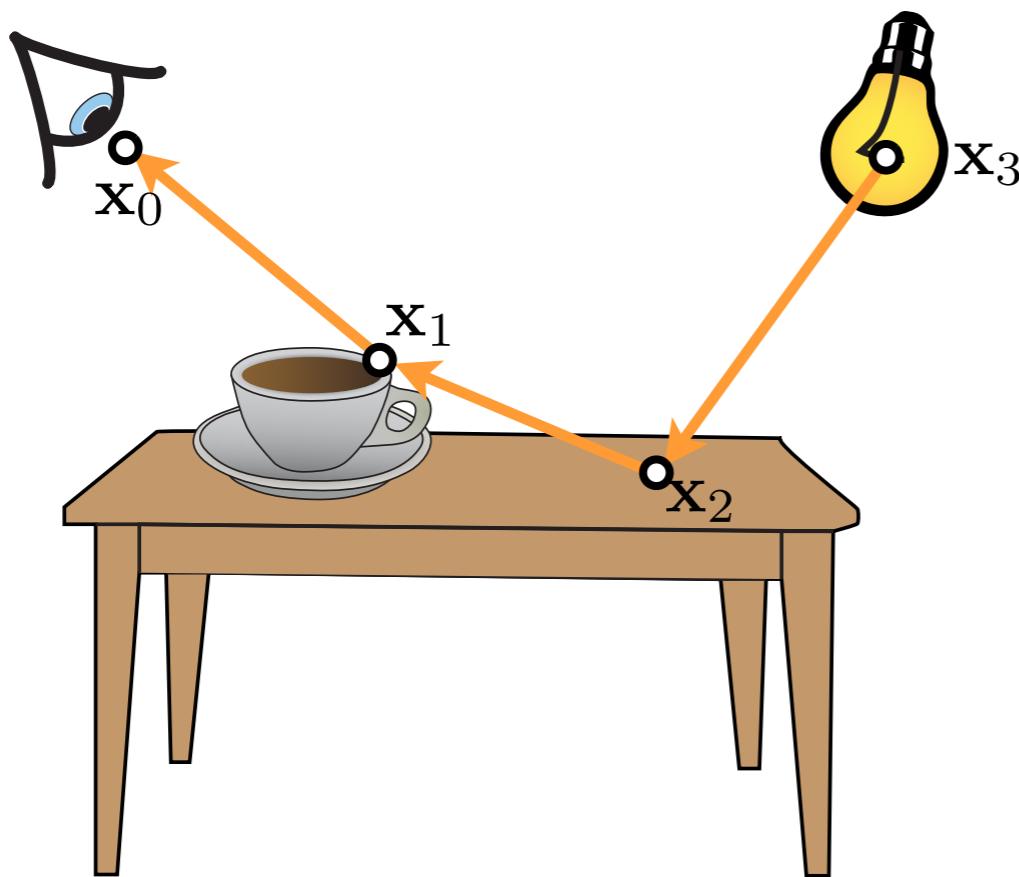
$$\begin{aligned} p(\bar{\mathbf{x}}) &= p(\mathbf{x}_0) \\ &\times p(\mathbf{x}_1 | \mathbf{x}_0) \\ &\times p(\mathbf{x}_2 | \mathbf{x}_0 \mathbf{x}_1) \\ &\times p(\mathbf{x}_3) \end{aligned}$$

assuming uniform  
area sampling

# Path Construction

$$p(\bar{\mathbf{x}}) = p(\mathbf{x}_0, \mathbf{x}_1, \dots, \mathbf{x}_{k-1}, \mathbf{x}_k)$$

Light tracing

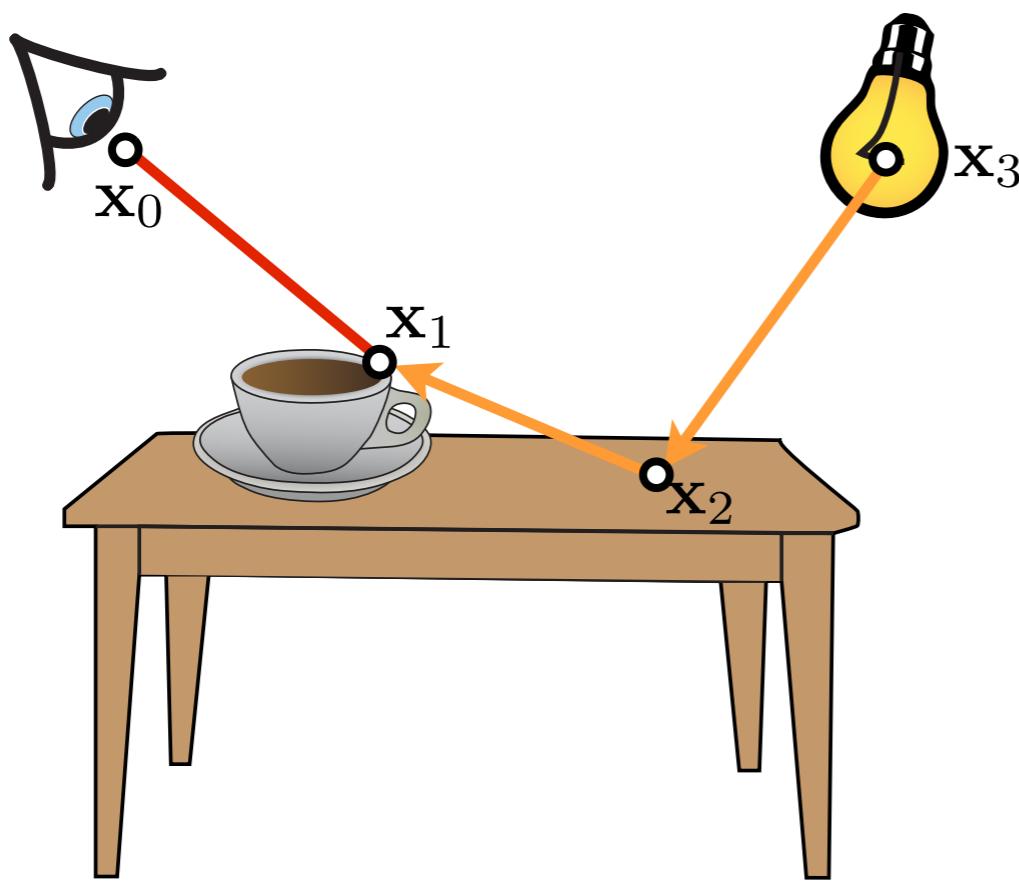


$$\begin{aligned} p(\bar{\mathbf{x}}) &= p(\mathbf{x}_0 | \mathbf{x}_3 \mathbf{x}_2 \mathbf{x}_1) \\ &\times p(\mathbf{x}_1 | \mathbf{x}_3 \mathbf{x}_2) \\ &\times p(\mathbf{x}_2 | \mathbf{x}_3) \\ &\times p(\mathbf{x}_3) \end{aligned}$$

# Path Construction

$$p(\bar{\mathbf{x}}) = p(\mathbf{x}_0, \mathbf{x}_1, \dots, \mathbf{x}_{k-1}, \mathbf{x}_k)$$

Light tracing with NEE



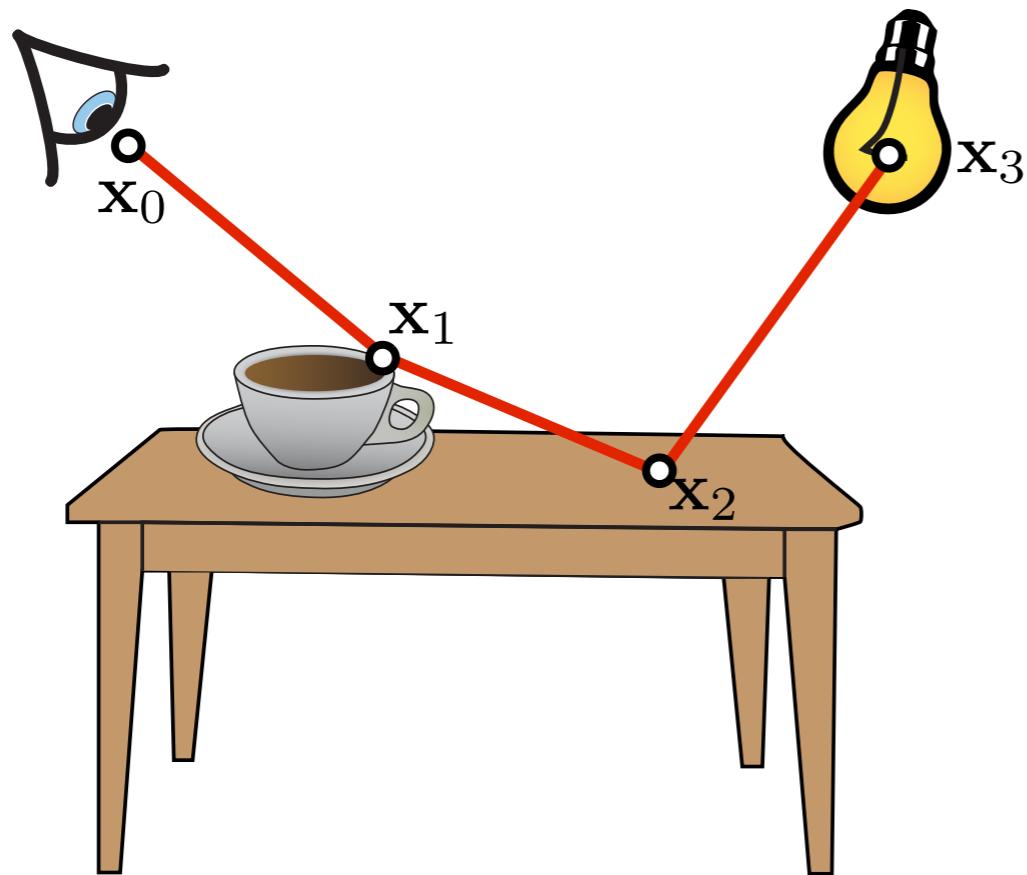
$$p(\bar{\mathbf{x}}) = p(\mathbf{x}_0) \times p(\mathbf{x}_1 | \mathbf{x}_3 \mathbf{x}_2) \times p(\mathbf{x}_2 | \mathbf{x}_3) \times p(\mathbf{x}_3)$$

assuming uniform  
aperture sampling

# Path Construction

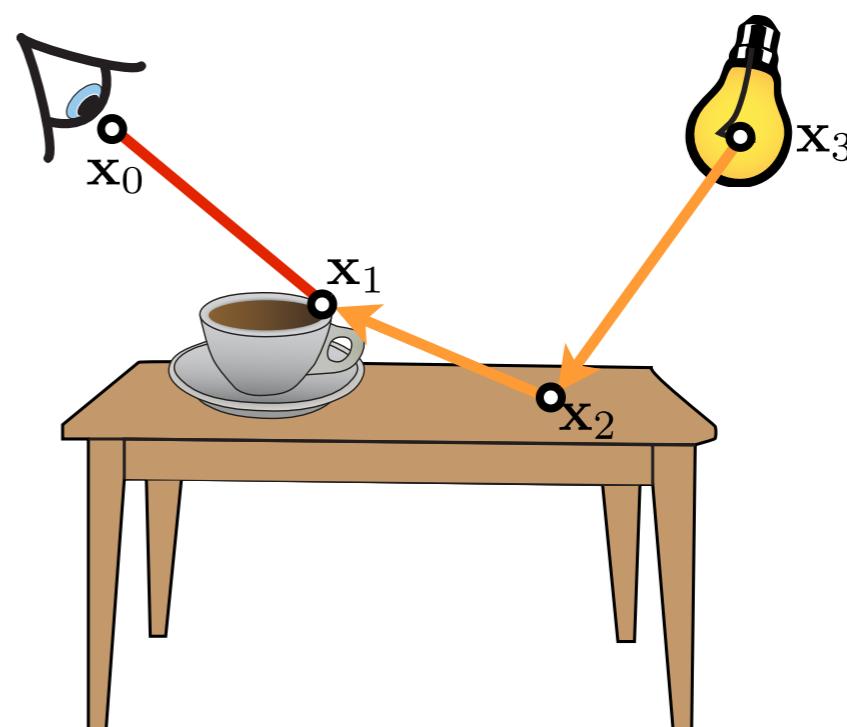
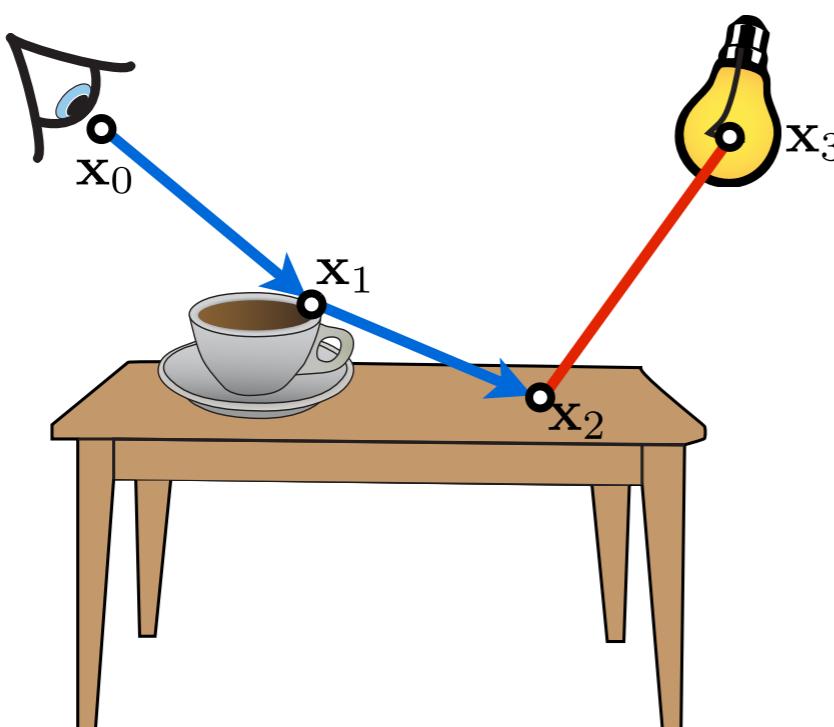
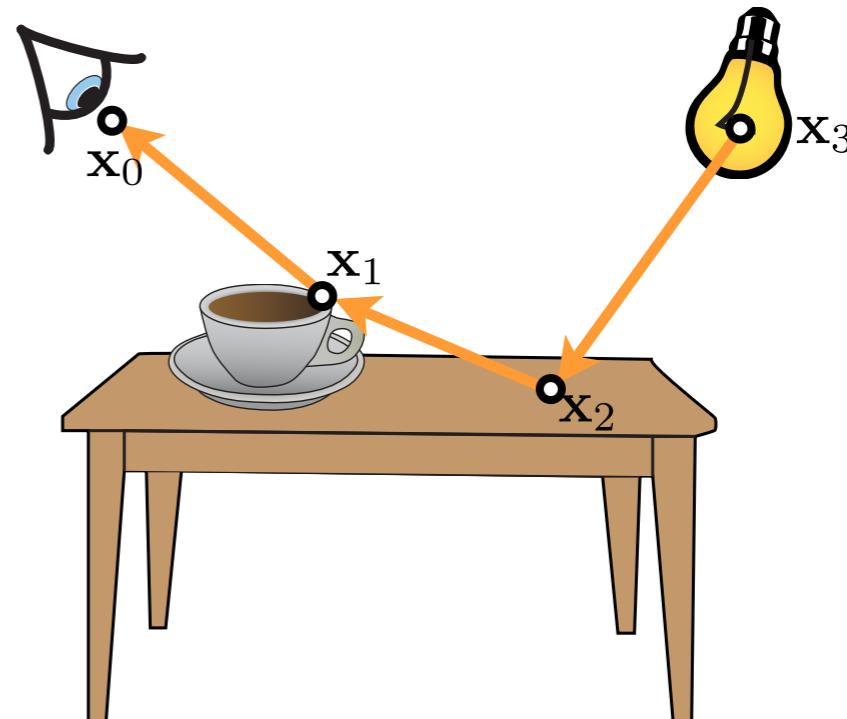
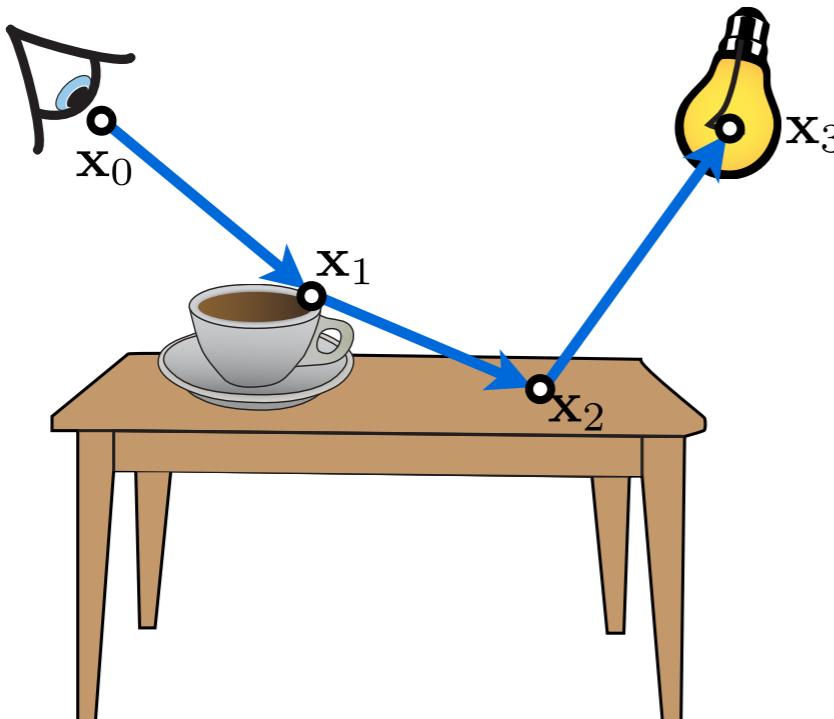
$$p(\bar{\mathbf{x}}) = p(\mathbf{x}_0, \mathbf{x}_1, \dots, \mathbf{x}_{k-1}, \mathbf{x}_k)$$

Independent sampling of path vertices  
(not very practical though)



$$\begin{aligned} p(\bar{\mathbf{x}}) &= p(\mathbf{x}_0) \\ &\times p(\mathbf{x}_1) \\ &\times p(\mathbf{x}_2) \\ &\times p(\mathbf{x}_3) \end{aligned}$$

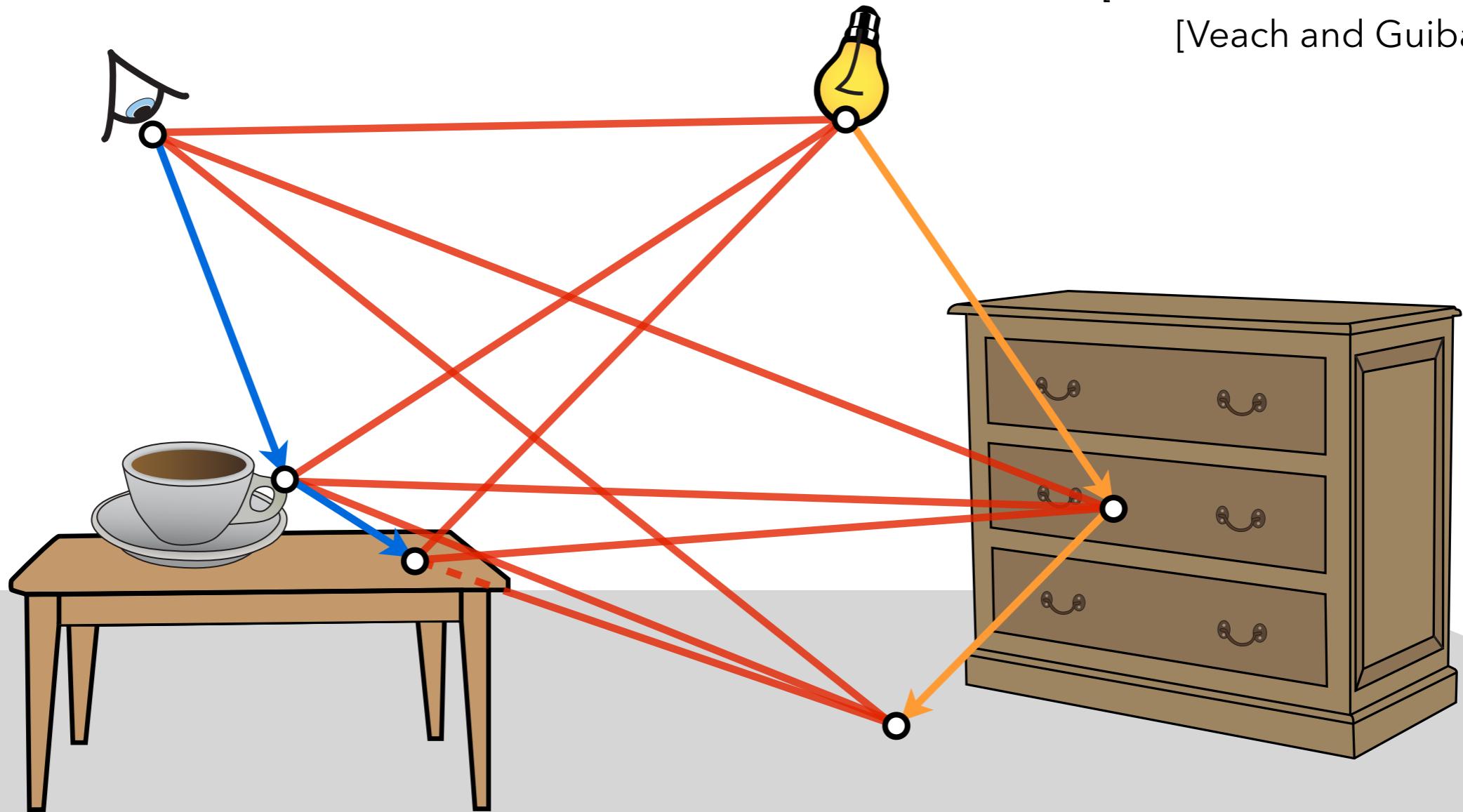
# Can we combine them?



# Bidirectional Path Tracing

# Bidirectional Path Tracing

[Lafortune and Willems 1993]  
[Veach and Guibas 1994]



$t$  - # vertices on camera subpath

$s$  - # vertices on light subpath

$ts$  - # connections

# Bidirectional Path Tracing

```
color estimate (point x)
{
    lp = sample light subpath
    cp = sample camera subpath for image point x

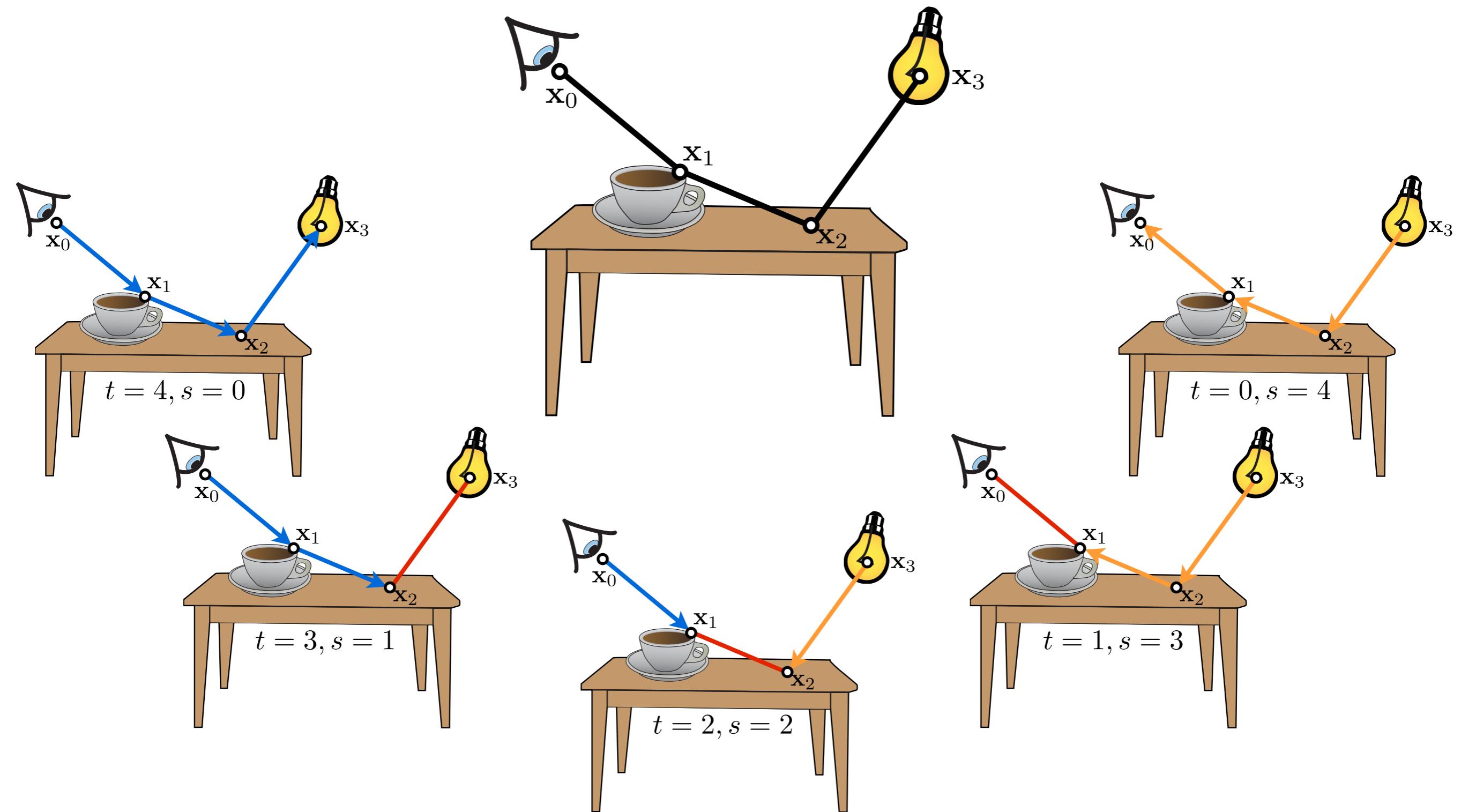
    for each vertex s in lp
        for each vertex t in cp
            fullPath = join(cp[0..s], lp[0..t])
            splat(fullPath.screenPos, fullPath.contrib)
}
```

# Bidirectional Path Tracing

---

- Key observations:
  - Every path (formed by connecting camera sub-path to light sub-path) with  $k$  vertices can be constructed using  $k + 1$  strategies
  - For a particular path length, all strategies estimate the same *integral*
  - Each strategy has a *different PDF*, i.e. each strategy has different strengths and weaknesses
  - Let's combine them using MIS!

# Bidirectional Path Tracing



# Bidirectional Path Tracing

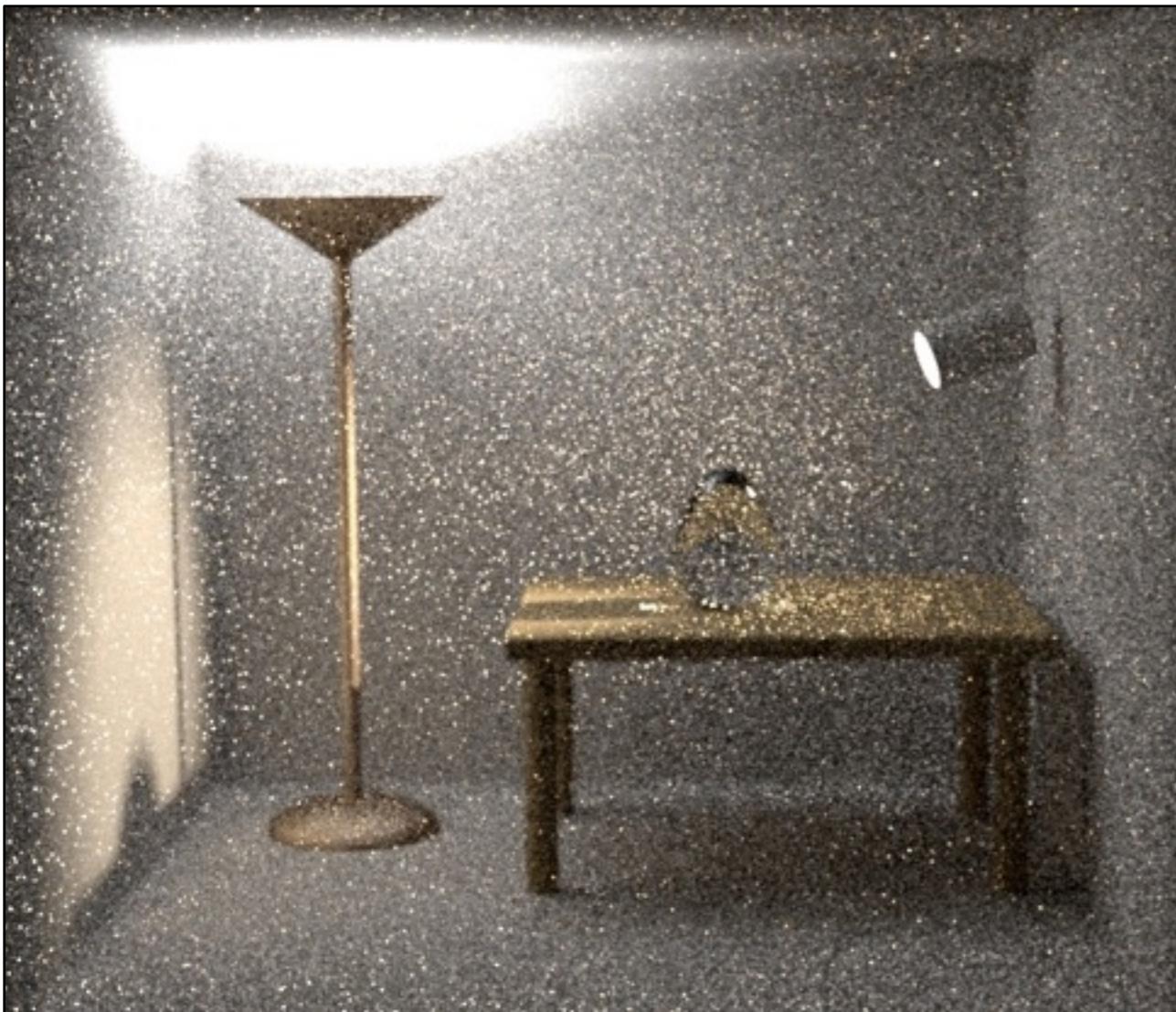


# Bidirectional Path Tracing (MIS)



# Bidirectional Path Tracing

(Unidirectional) path tracing

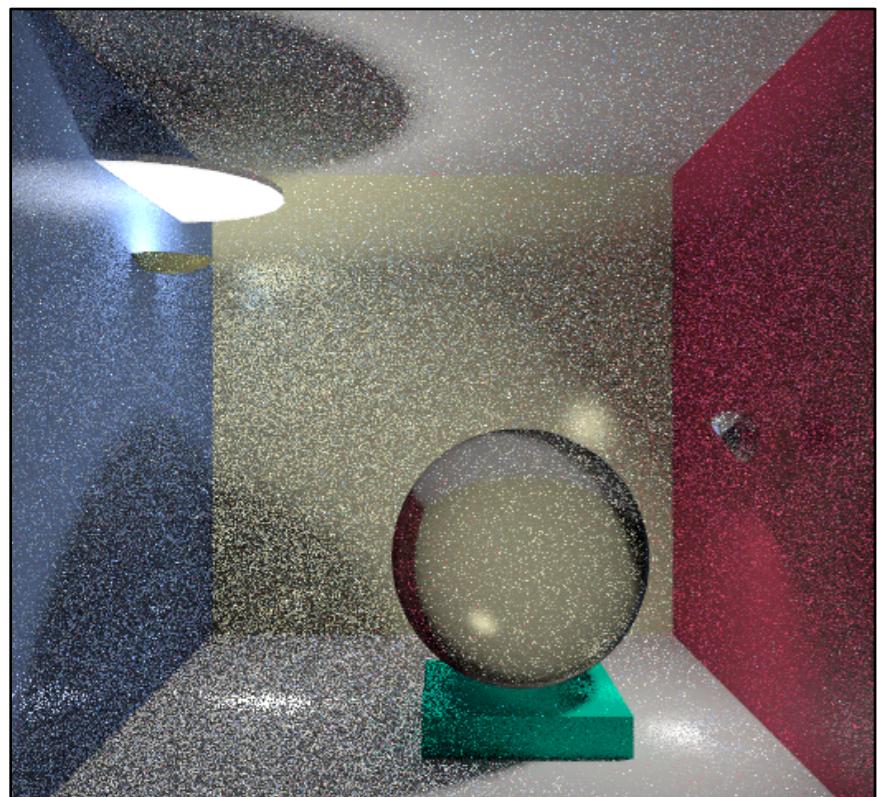


Bidirectional path tracing

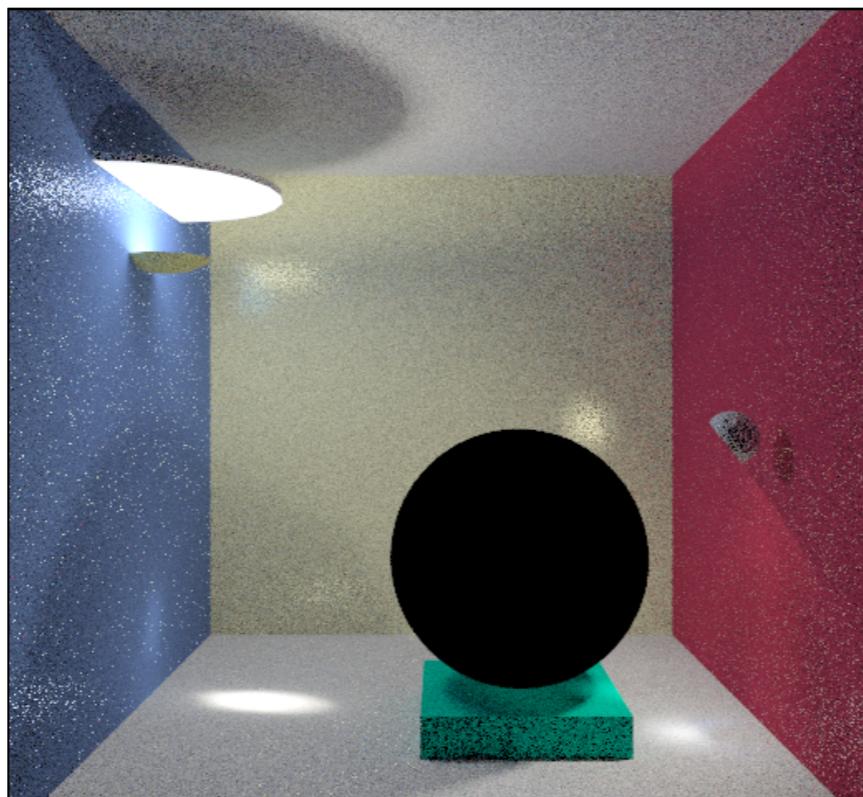


# Bidirectional Path Tracing

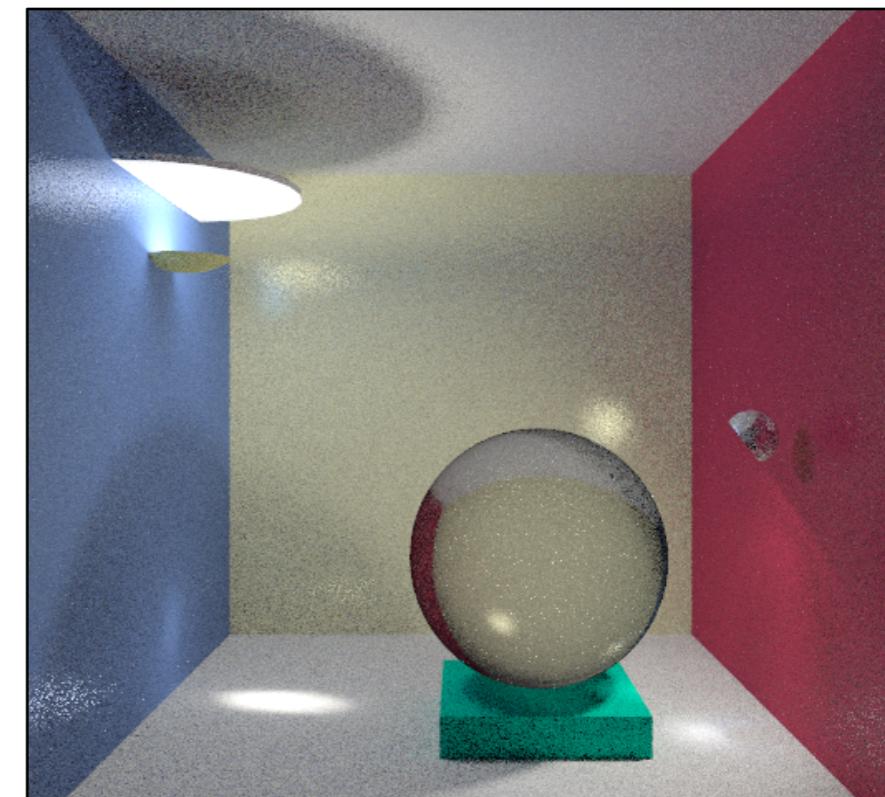
Path tracing



Light tracing

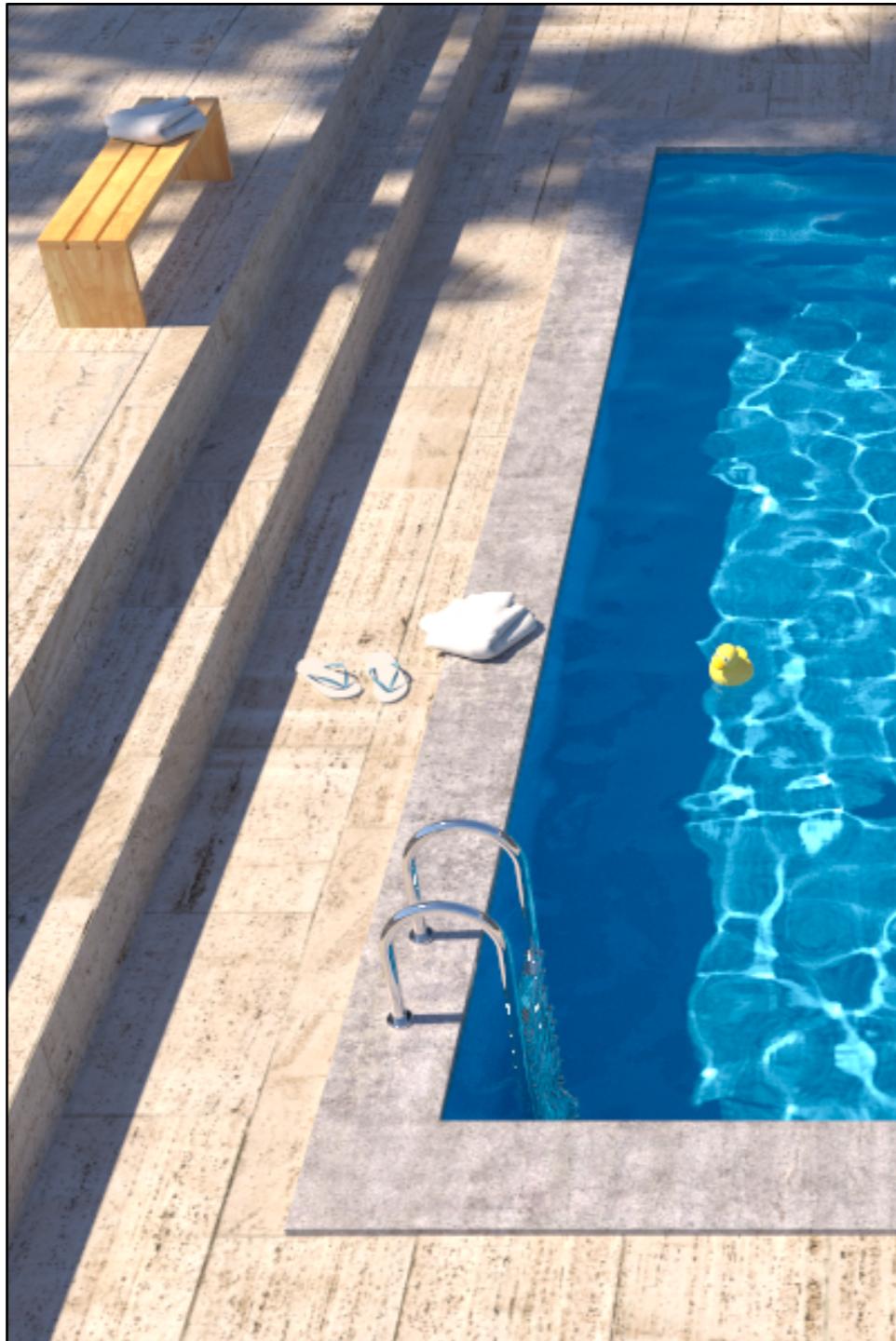


Bidirectional  
path tracing



# Still not robust enough...

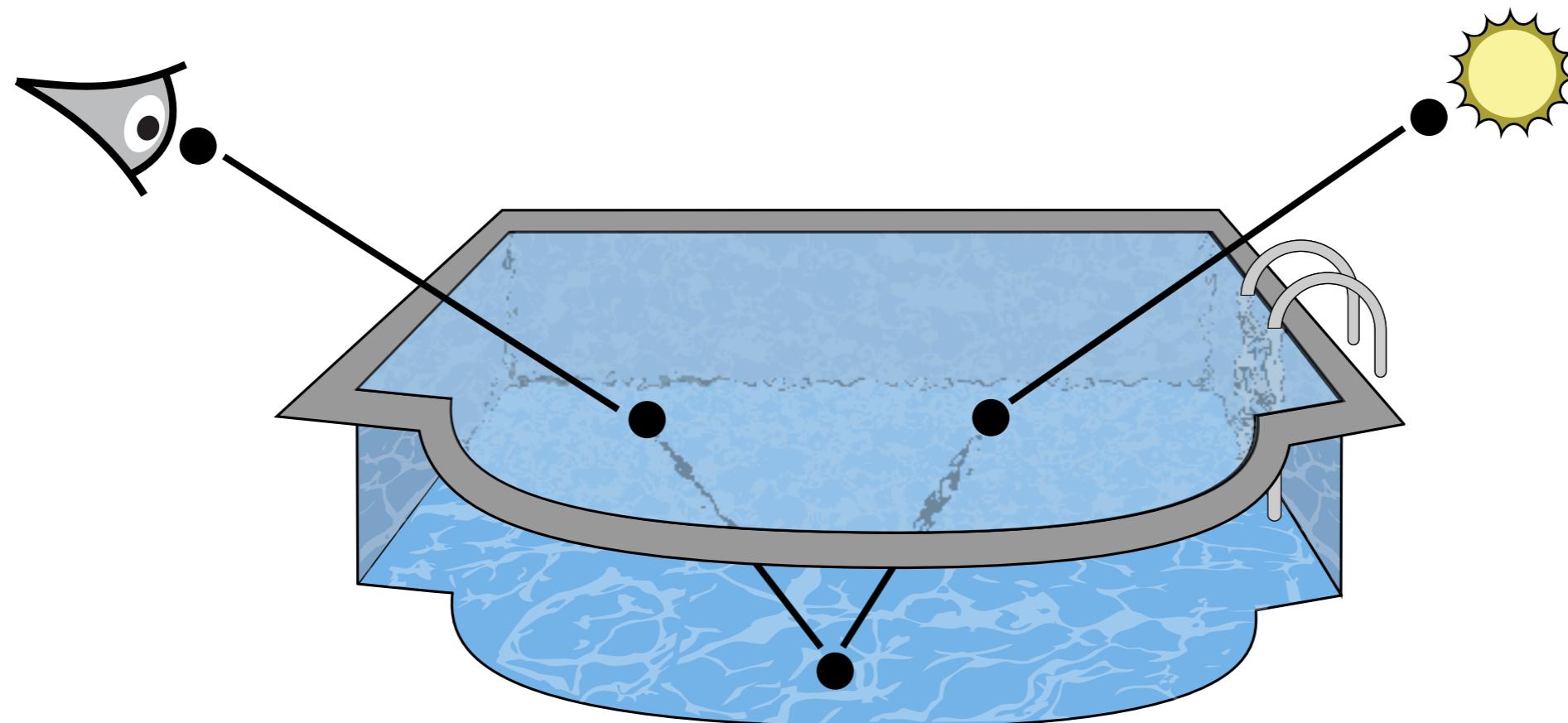
Reference



Bidirectional PT



# Still not robust enough...



*LSDSE* paths are difficult for any unbiased method

# Still not robust enough...

---

- Extensions
  - Combination with photon mapping
    - Unified Path Sampling [Hachisuka et al. 2012]
    - Vertex Connection Merging [Georgiev et al. 2012]
  - Metropolis sampling (global PDF)

# Visual Break



Pixel Pitch (Lenna) by Victor Naumik | [www.naumik.com](http://www.naumik.com)

rendered with Corona Renderer | [www.corona-renderer.com](http://www.corona-renderer.com)

# Operator Notation

# Operator Notation

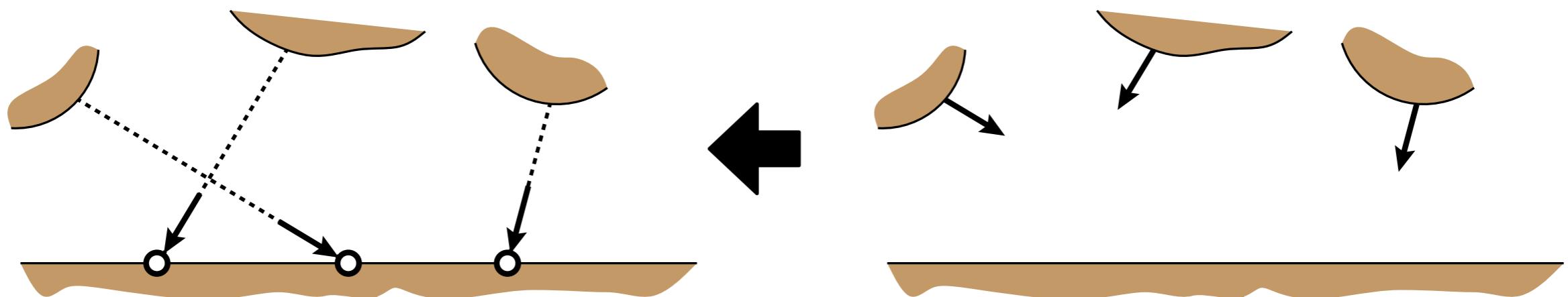
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- Goal: concisely express an integral equation using a linear operator that maps between functions
- Introduced to graphics by James Arvo in 1994

# Propagation Operator $\mathbf{G}$

- Applies the ray tracing function

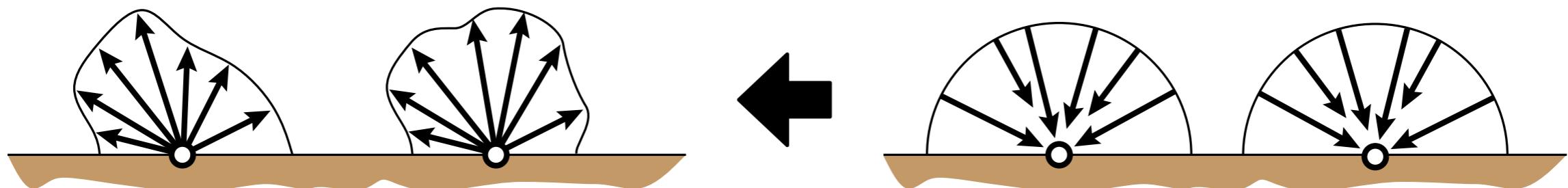
$$L_i(\mathbf{x}, \vec{\omega}) = (\mathbf{G} L_o)(\mathbf{x}, \vec{\omega}) = L_o(r(\mathbf{x}, \vec{\omega}), -\vec{\omega})$$



# Local Scattering Operator $\mathbf{K}$

- Amounts to the reflection equation

$$L_o(\mathbf{x}, \vec{\omega}_o) = (\mathbf{K} L_i)(\mathbf{x}, \vec{\omega}_o) = \int_{S^2} f_s(\mathbf{x}, \vec{\omega}_i, \vec{\omega}_o) L_i(\mathbf{x}, \vec{\omega}_i) |\cos \theta| d\vec{\omega}_i$$



# Neumann Series Expansion

$$L_o = L_e + \mathbf{K}\mathbf{G}L_o$$

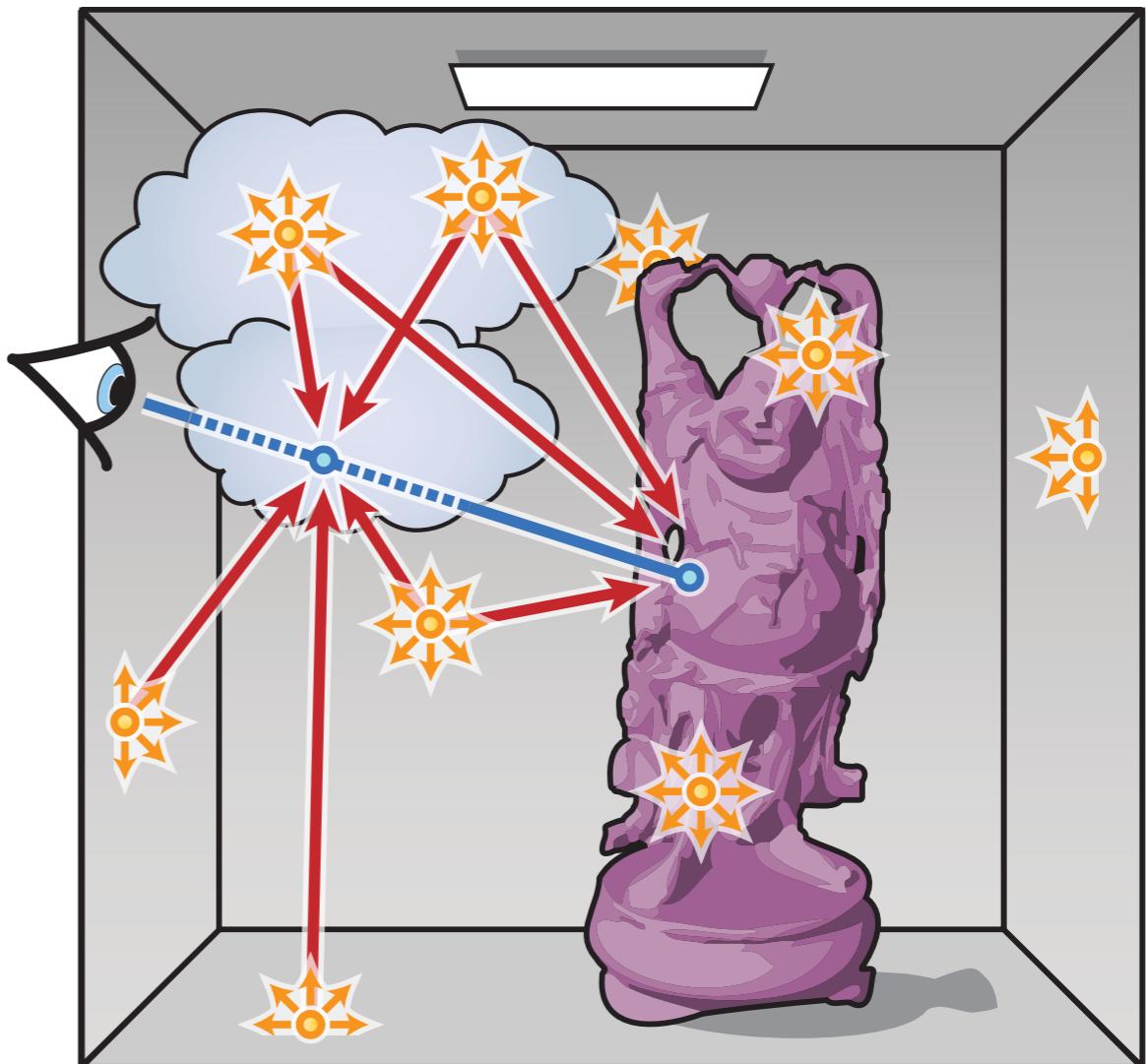
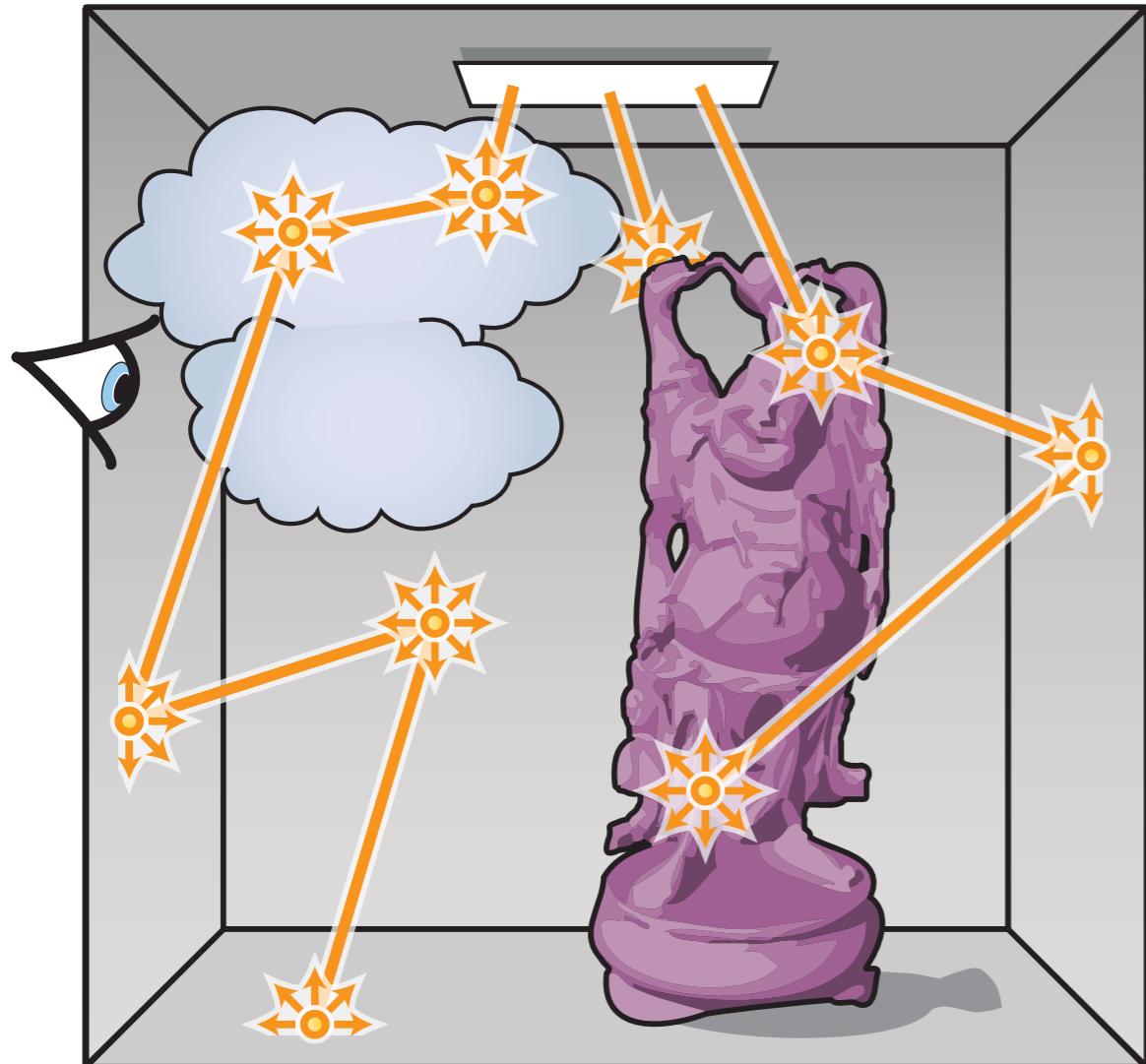
$$L_o = L_e + \mathbf{K}\mathbf{G}L_e + (\mathbf{K}\mathbf{G})^2 L_e + \dots$$

emission      scattered      scattered  
                      once               twice

$$L_o = \sum_{i=0}^{\infty} (\mathbf{K}\mathbf{G})^i L_e$$

# Next Lecture

- Many-Light Rendering
  - “specific flavor of bidirectional path tracing”



# References

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- Veach E., *Robust Monte Carlo methods for light transport simulation*, PhD thesis, Stanford University, 1997.  
[http://www.graphics.stanford.edu/papers/veach\\_thesis/](http://www.graphics.stanford.edu/papers/veach_thesis/)
- Feynman, R. P. and Hibbs, A. R., *Quantum Mechanics and Path Integrals*, New York: McGraw-Hill, 1965.