

Prelude

A typical dissertation will be structured according to (somewhat) standard sections, described in what follows. However, it is hard and perhaps even counter-productive to generalise: the goal is *not* to be prescriptive, but simply to act as a guideline. In particular, each page count given is important but *not* absolute: their aim is simply to highlight that a clear, concise description is better than a rambling alternative that makes it hard to separate important content and facts from trivia.

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DEPARTMENT OF COMPUTER SCIENCE

Learning the incident radiance for a continuous state space rather
than a discrete one is more beneficial for Importance Sampling in
Monte Carlo Path tracing

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A dissertation submitted to the University of Bristol in
accordance with the requirements of the degree of Master of
Engineering in the Faculty of Engineering.

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Declaration

This dissertation is submitted to the University of Bristol in accordance with the requirements of the degree of MEng in the Faculty of Engineering. It has not been submitted for any other degree or diploma of any examining body. Except where specifically acknowledged, it is all the work of the Author.

Callum Pearce, Wednesday 8th May, 2019

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Executive Summary

In the field of Computer Graphics, Monte Carlo path tracing is an algorithm which is capable of rendering photo-realistic images. Traditionally Monte Carlo path tracing has been thought to trade quick render times for superior image quality. This is due to the lengthy process of accurately finding each pixels colour using Monte Carlo integration. At a high level, many light rays are traced from a camera, through each pixel and into scene, where each ray intersects with a point on a surface. Then, a new direction is sampled for each ray to continue their path in, where they intersect with another surface. A direction to continue the path of a ray in is continually sampled until it intersects with a light source. Each one of these rays traced through a pixel, around the scene and to a light source are a sample used to solve an integral by Monte Carlo integration which determines the pixels colour value.

As path tracing computes each pixel value in an image by Monte Carlo integration, importance sampling can be applied, whereby directions which are considered to be more 'important' for determining a pixel's colour value have a higher probability of being sampled. Therefore, if we have a good idea of which directions are more important to continue rays in, each one of our sampled rays per pixel will contribute more to the pixels value, meaning fewer samples will be required to accurately approximate the pixels colour value via Monte Carlo integration. In other words, the noise present in each pixels colour value will be lower by using importance sampling with the same number of samples per pixel than without. If the noise in each pixel's colour estimate is lower, then the noise across the rendered image by path tracing will be lower. Which ultimately improves the quality of the image, at the same computational cost.

In order to determine which directions are more important to continue a ray in at a given intersection point, a reinforcement learning method, specifically temporal difference learning method has been used in a new path tracing algorithm to learn what is known as the incident radiance function. The approximation of this function made by the algorithm is used to importance sample directions to continue light paths in, which successfully reduces image noise in Monte Carlo path tracing. However, the algorithm approximates the function at a discrete set of locations within the scene, where in actual fact the scene is a continuous 3-dimensional space. Therefore, we have tested the following research hypothesis:

Learning the incident radiance function for the continuous set of locations in a scene is more advantageous for importance sampling in Monte Carlo path tracing, compared to learning the function for a discrete set of locations.

In doing so, our main areas of work include:

- Built a path tracing engine from scratch which supports all path tracing algorithms we will introduce and the code for assessing them. This sums to over 7000 lines of C++/CUDA C code.
- Spent 50 hours researching into the field of efficient light transport simulation for path tracing techniques.
- Spent 130 hours researching into Reinforcement Learning and Deep Reinforcement Learning.
- Implemented the state of the art path tracing algorithm proposed by NVIDIA in [19] in which the incident radiance function is approximated for a discrete set of locations in a scene.
- Designed and implemented our newly proposed Neural-Q path tracer which approximates the incident radiance function for the continuous set of locations in a scene.
- Assessed the performance of the newly designed Neural-Q path tracer against NVIDIA's path tracer for various metrics, including the accuracy of the approximated incident radiance function.

Supporting Technologies

1. The `SDL2` library was used for displaying and saving rendered images from my Path tracing engine.
2. The `OpenGL` mathematics library was used to support low level operations in my Path tracing engine. It includes GPU accelerated implementations for all of its functions.
3. `CUDA Toolkit 10.1` parallel computing platform was used for accelerating Path tracing algorithms. This means the `CUDA nvcc` compiler must be used to compile our Path tracing engine.
4. All experiments were run on a desktop machine with an `NVIDIA 1070Ti` GPU, `Intel i5-8600K` CPU and 16GB of RAM.
5. We used the C++ API for the `Dynet` neural network framework to implement all of our neural network code, as it is able to be compiled by the `CUDA` compiler.
6. All graphs created by our own Python scripts using `Matplotlib` and `NumPy`.

Notation and Acronyms

SPP : Sampled light paths Per Pixel
TD learning : Temporal Difference learning

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Chapter 1

Introduction

The aim of this chapter is to give a tour of the concepts we will be working with and set out a clear motivation for why we believe our work is necessary. We will avoid delving into any technical depth here, the pre-requisite knowledge to understand our work is instead given in chapter ???. Our journey begins with an overview of Monte Carlo path tracing and how importance sampling is beneficial for this. Next, we introduce temporal difference learning as a branch of Reinforcement Learning and how this relates to light transport for path tracing. Finally, we give our wider motivation for our work, as well as our objectives and the significant challenges standing in the way of achieving them.

1.1 Monte Carlo Path Tracing for Light Transport Simulation

Monte Carlo path tracing, more generally known as path tracing, is a Monte Carlo method for rendering photo-realistic images of 3D scenes by accurately approximating global illumination [16]. Figure 1.1 summarises on a high level how path tracing produces a 2-dimensional image of a 3-dimensional scene. For each pixel multiple rays are shot from the camera through the pixel and into the scene. Any ray which intersects with an area light terminates, otherwise a new direction is sampled for the ray and it is continued in this sampled direction. This process is repeated until all rays have intersected with an area light to obtain a colour estimate. At which point, a pixel's colour value can be calculated by averaging all rays colour estimates which were fired through that pixel. The details of this are discussed in chapter 2. Each rays colour estimate is calculated based on the material surface properties it intersects with before intersecting with the light, as well as the area lights properties it intersected with. The full path of a ray takes from the camera to intersecting with an area light is known as a *light path*, and we will use this terminology from here on. Therefore, each sampled light path represents a sample used to solve an integral to determine a pixels colour values by Monte Carlo integration. The more Sampled light paths Per Pixel (SPP), the more accurate the Monte Carlo approximation is of the integral to determine the pixels colour value. Meaning, the higher the SPP, the lower the noise in each pixel and in turn, the rendered image [33].

Path tracing is said to simulate *light transport* [35], meaning it simulates the interactions of photons with surfaces. This is achieved by the process described above where each light path can be thought of as a photon. However, light paths in path tracing begin from the camera and reflect off surfaces until they intersect with a light source, whereas in reality photons begin from the light source and reflect off surfaces until they intersect with the camera lens. It turns out that simulating light paths in this way is identical to simulating photons how they naturally occur, because the physics behind light transport does not change if the paths are reversed [28]. This means path tracing is able faithfully simulate light transport whilst only simulating light paths that intersect with the camera lens to contribute to the image.

As path tracing simulates light transport, it also simulates global illumination as it accounts for both direct and indirect illumination. Direct illumination light paths which contribute to the image by reflecting off exactly one surface before intersecting with a light source. Whereas indirect illumination is where light paths reflect 2 or more times before reaching a light source. In figure 1.2, an identical scene is shown with only direct illumination (left) and the other with global illumination (right). The globally illuminated scene displays a range of light effects, which are not present in the directly illuminated scene. For example, effects such as; colour bleeding which is clear on the white walls by the boxes, soft shadows of the boxes silhouette, and indirect diffuse lighting causes the shadow of the box to not be pitch black.

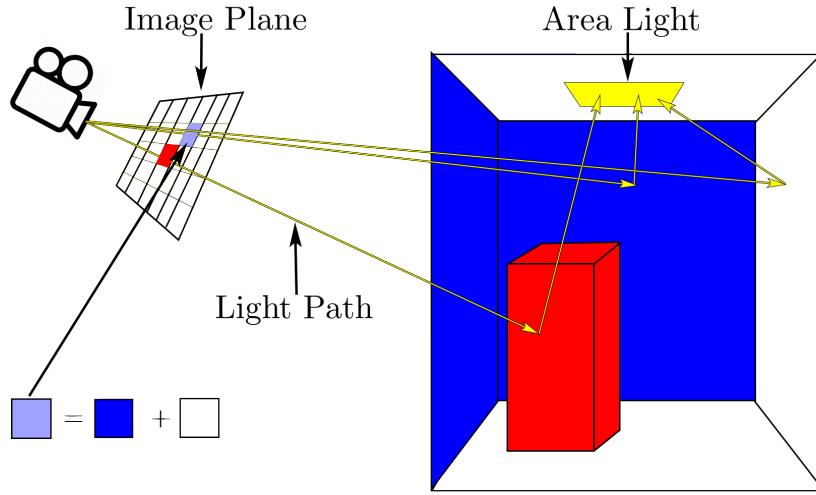


Figure 1.1: An illustration of path tracing, where three light paths are traced from the camera through a pixel, to the light source in a simple 3D scene. The light paths are used to determine the pixel colours of the rendered image.

These light effects are achieved by a simple process of determining each pixels colour value individually. This allows artists to increase productivity and perform less manual image tweaking in the production of photo-realistic images. Due to this, the Computer Graphics industry has seen a large resurgence in research and usage of path tracing and other rendering methods which simulate light transport in the past decade [38].

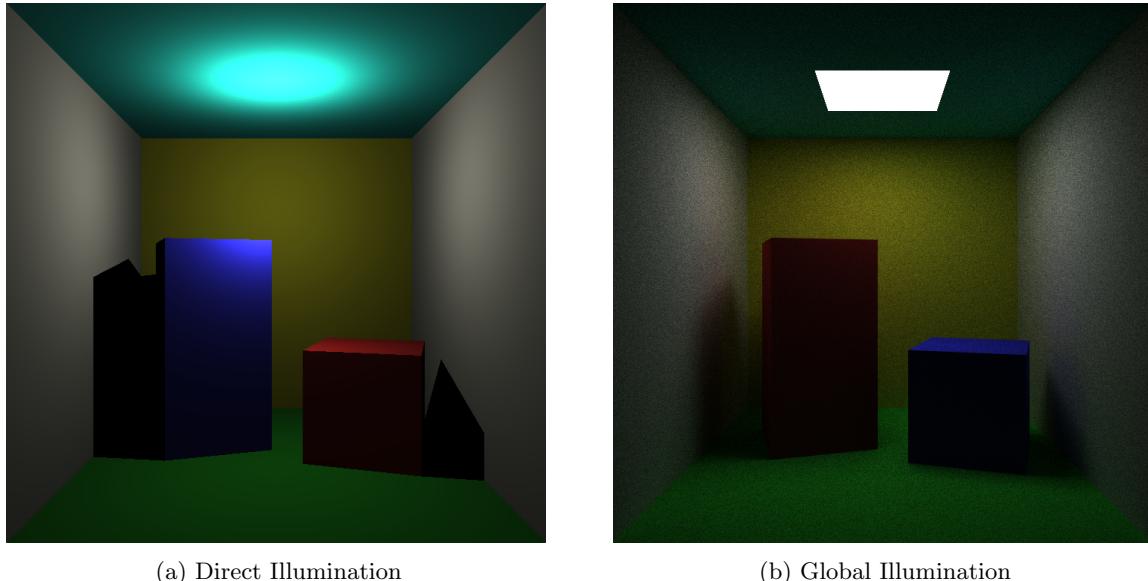


Figure 1.2: Two renders of the Cornell Box, where the left is directly illuminated and the right is globally illuminated.

Importance sampling can be used in path tracing to improve the rendered image quality when using the same number of SPP. The reason being is that directions to continue a light path in for the default path tracing algorithm are sampled at uniformly at random. However, some directions will lead to light path contributing more to the approximated colour value of a pixel than others. These directions are said to be more ‘important’. We wish to sample important directions more often as they will reduce the variance in our Monte Carlo approximation of a pixels colour value, which is otherwise known as a reduction in noise. Therefore, by using importance sampling we can construct light paths in such a way

that they are more likely to reduce the noise in each pixels colour estimate, producing higher quality rendered images using the same number of SPP. An example of this reduction in noise can be seen in 1.3, where the default path tracers output is compared to our implementation of NVIDIA’s path tracer [19], which uses Importance sampling. Note, any other rendering algorithm which simulates light transport can benefit from importance sampling, as they are all derived from the *rendering equation* [32, 35] which we will detail in chapter ??.

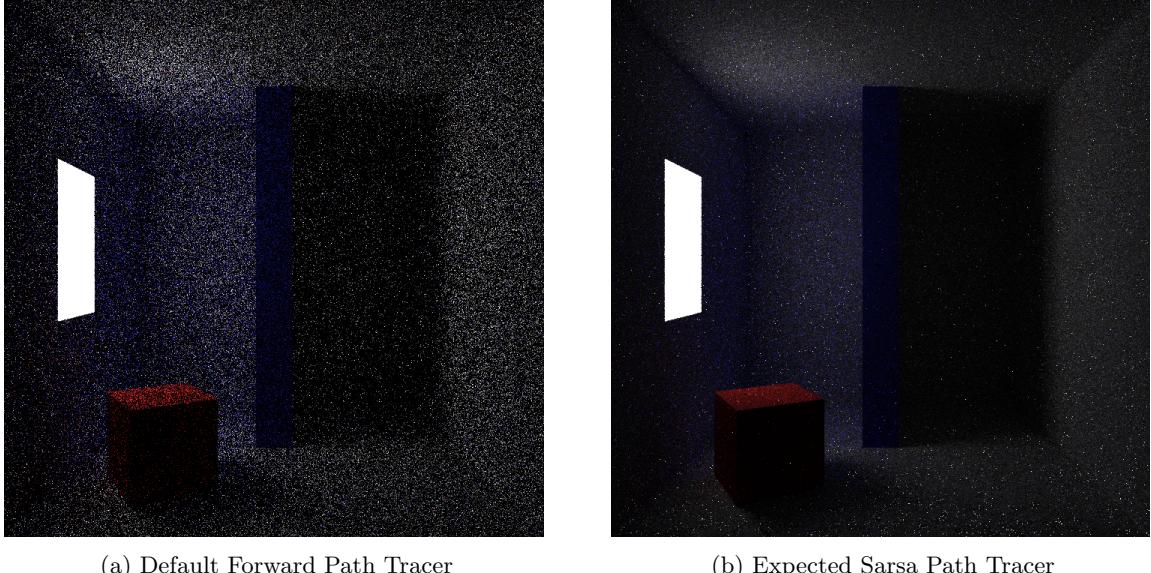


Figure 1.3: Two renders of a simple room using 16 SPP. Where one does not use importance sampling in the construction of light paths (left), and the other does so based on a reinforcement learning rule [19] (right). A clear reduction in image noise can be seen by the use of importance sampling.

1.2 Temporal Difference Learning for Importance Sampling Ray Directions

We will be using temporal difference learning techniques to find out which directions are important to continue light paths in during path tracing. This section answers three important questions to detail our motivation behind doing this; a) what is temporal difference learning? b) How can temporal difference learning methods be used to importance sample new ray directions for a given intersection point in the scene? c) Why use temporal difference learning methods over other Importance sampling methods to do so?

1.2.1 What is Temporal Difference learning?

Temporal difference learning, which I will refer to from here on as TD-learning, is a set of model free Reinforcement learning methods. Firstly, Reinforcement learning is the process of an AI agent learning what is the best action to take in any given state of the system it exists within, in order to maximise a numerical reward signal [63]. The AI agent is not told which actions are best to take in a given state, but instead it must learn which ones are by trialling them and observing the reward signal. Actions taken may not only affect the immediate reward, but all subsequent rewards received for taking future actions. For example, picture a robot rover whose duty it is to explore the surrounding area as much possible. A state in this case is any sensory data the robot has, such as camera for observing its surroundings. Its possible actions are the directions to move in for a set distance. If it discovers a new area, it receives a positive reward signal, otherwise the reward signal is zero. Now, if the robot chooses to explore a given area it may not be able to get back from, say a canyon, the robot is limited to searching areas reachable from the canyon. Hence, all subsequent reward signals are limited to what can be received from exploration of the canyon, compared to not entering the canyon and exploring areas which can be returned from first.

1.2.2 Temporal Difference learning methods for Efficient Light Transport Simulation

As a small introduction to how reinforcement learning can be applied to light transport simulation, a state, action, and reward signal in the context of light transport simulation within path tracing are given below.

- **State:** A 3D intersection position of light path in the scene.
- **Action:** Continuing a light path in a given direction from the current state.
- **Reward Signal:** The amount of light received by the next intersection location of the light path when continued in the direction sampled. was sampled in.

In this setting, we can use TD-learning methods to create an AI agent which learns by taking different actions in different states, which then observes their reward signals to find out for each state which actions have the highest valuations. By then converting the action space into a probability distribution weighted by each actions learned valuation, the AI agent can sample from this distribution to increase the average light paths contribution to a pixel, reducing the noise in rendered images.

1.2.3 Why use Temporal Difference Learning for Importance Sampling?

Traditional Importance sampling techniques for path tracing do not take into account the visibility of the object from light source [19]. A light blocker is shown in 1.4, where the blocking object stops rays from directly reaching the light. Due to the unknown presence of blockers, traditional importance sampling methods can fail to avoid sampling zero contribution light paths. Therefore, scenes which are significantly affected by blockers will not receive the benefits from traditional Importance sampling and can even benefit more from an uniform sampling scheme [55].

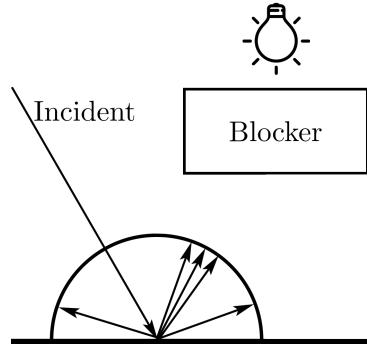


Figure 1.4: An illustration of a light blocker for an importance sampling scheme which does not consider visibility. Each arrow represents a possible direction the light path will be continued in. Clearly the reflected light path is likely to hit the blocker, reducing its contribution to the approximation of a pixel value.

Temporal difference learning methods are better equipped to tackle this problem [19]. The AI agent outlined in section 1.2.2 learns which directions contribute the highest power of light to a point, to concentrate its sampling in these directions. This means directions leading to blockers will have a low value, hence it is unlikely the AI agent will continue light paths in these directions. In fact, what we have described the agents goal to be is equivalent to learning what is known as the *incident radiance function*. The incident radiance function describes the power of light incident on a surface at a given point from a given direction.

1.2.4 From Discrete to a Continuous State Space

With it now conceptually clear how temporal difference learning can be used for importance sampling Monte Carlo path tracing, we will introduce what our main area of work is for this thesis. As described in section 1.2.3, it is possible to construct an AI agent which learns the incident radiance function. This was first proposed by NVIDIA in [19], which when used in importance sampling for path tracing, it

significantly reduced the noise in rendered images. The incident radiance function was approximated at a discrete set of locations in the scene by using a temporal difference learning rule, the details of which will be given in chapter ???. However, the set of possible locations in a 3-dimensional scene are technically infinite. Think of the room which you are in now, there are infinitely many positions, this also follows in the Computer Graphics. Therefore, we attempt to learn the incident radiance function for the continuous set of possible locations in the scene, by using a Deep Reinforcement Learning technique. The potential advantages for importance sampling in path tracing compared to NVIDIA’s algorithm include reduced image noise for complex scenes, easier hyperparameter tuning, and a significant reduction in memory usage.

1.3 Motivation

We have identified the overarching goal of our work in section 1.2.4. Which is to extend the approximation of the incident radiance function from a discrete set of locations to a continuous set, to benefit importance sampling for Monte Carlo path tracing in multiple ways. However, the timeliness and importance of our work in path tracing is yet to be explained, which is exactly what we will do here.

1.3.1 Real time Rendering using Accurate Light Transport Simulation

Our wider motivation for our work is contribute to the achievement of the long sought after goal of real-time ray-tracing. When we say ray-tracing we are specifically referring to methods which simulate light transport to render images, which includes path tracing. While our work here may not prove to directly reduce the render time for producing high quality images from path tracing. It does attempt to reduce the number SPP required to render these high quality images, in hope that future work will optimise our methodology for speed, to further reduce render times of these images.

The excellent image quality from path tracing and other methods which simulate light transport for rendering has been well known since their conception [33, ?, ?, 32], as opposed to scanline renderers. Scanline renderers are the current ‘go to’ rendering algorithms for real-time rendering of computer graphically generated images, due to their speed. However, they cannot simulate the light effects discussed in section 1.1 as easily or to such a high quality [?].

Furthermore, scanline rendering methods do not scale well with the number of polygons used to build a scenes surfaces, compared to that of methods like path tracing. Therefore, scanline rendering for scenes with extremely complex geometry in real-time is currently not an option. Rendering methods which simulate light transport therefore have great potential to be used in ultra realistic simulations for applications such as scenario planning and virtual reality learning environments [53]. Also, many games sell realism as one of their most important features. So, developing photo-realistic graphics in real-time has clear economic incentive for the video games industry which was valued at over \$136 by the end of 2018 [12]. An economic incentive can also be seen for the film industry, where reductions in render times will lead to a direct saving on compute time.

1.3.2 Recent Developments

Due to the incentives of real-time ray tracing, a number of different areas of research have emerged, besides importance sampling in light transport simulation alone. Purpose built hardware and deep learning post processing methods for reducing render times of these methods have received a large amount of research and investment recently. NVIDIA’s Turing Ray Tracing Technology [52] represents a significant leap in hardware to support light transport simulation. It allows for real-time graphics engines to be a hybrid of both scanline rendering, and ray-tracing. The 20 series Turing GPU architecture has significantly improved the speed of ray-casting for light transport simulation. It has the capacity for simulating 10 Giga Rays per second. However, using this hardware alone with current rendering methods is not enough to perform accurate light transport simulation for complex scenes in real-time.

Post-processing methods are designed to take a noisy input image and reconstruct it, such that the presence of noise is significantly reduced. Generally, these methods rely on pre-trained deep neural networks to reconstruct the image far quicker than it would take for the renderer alone to produce an image of the same visual quality[8]. Once again NVIDIA has made significant advancements in this area with NVIDIA OptiX AI Accelerated Denoiser, which is based on their newly designed recurrent denoising autoencoder [14]. OptiX has been successfully integrated into many of the top rendering engines which accurately simulate light transport, such as RenderMan[15] and Arnold [25]. Whilst post-processing has

significantly reduced the number of samples required to render photo-realistic images, there is still more work to be done to produce these images in real-time.

We believe the eventual progression of production path tracing engines will be to include both importance sampling and post processing for reducing the number of SPP required to render photo-realistic images. A path tracer equipped with these practices running on purpose built hardware for light transport simulation, real-time ray tracing may soon become a reality.

1.4 Objectives and Challenges

Once again, our primary goal is to approximate the incident radiance function for the set of continuous positions in a scene, which will be used for importance sampling light path directions in path tracing. To do so we have set the following ordered objectives for our work:

1. Implement NVIDIA's state of the art path tracer which learns the incident radiance function for a discrete set of locations in the scene for importance sampling in path tracing [19].
2. Devise a way to accurately learn the incident radiance function for the continuous set of locations in a scene by researching and using Deep Reinforcement Learning.
3. Research into the field of light transport simulation to design and implement an algorithm which uses the approximated incident radiance function to importance sample directions for continuing light paths in during path tracing.
4. Compare the newly designed algorithm against NVIDIA's to evaluate if it is beneficial in any way for importance sampling directions to continue light paths in during path tracing.

By achieving the objectives between (1-3) we will be able to test our research hypothesis during objective (4). The objectives above require us to overcome some significant technical challenges during our work.

Details of the path tracing algorithm proposed by NVIDIA are sparse, the single paper [19] is careful not to give away all implementation details, making it difficult to implement correctly. This is part of a more general problem with the field of light transport simulation, where a few large companies including NVIDIA and Disney dominate research in this area, and implementation details of their methods are very sparse. Objective (2) will require us to somehow use deep reinforcement learning to accurately approximate the incident radiance function, which has never been done before to the best of our knowledge. So we must find a way to make this possible before attempting to design and implement a new path tracing algorithm which uses this approximation. The algorithm itself will also require the use of existing data-structures to represent the incident radiance at a point, adding more complexity to the implementation. Finally, comparing NVIDIAs path tracer to our newly designed path tracer is no simple task. The incident radiance function is a 5-dimension function (the details of this will be discussed in chapter ??), making it difficult to assess the quality of its approximation across the scene. We will have to come up with new methods of comparing the quality of the approximation between NVIDIA's path tracer and ours.

Chapter 2

Monte Carlo Integration, Path Tracing, and Temporal Difference Learning

The goal of this section is to give you as the reader a good understanding of technical concepts which our work relies on. We begin with Monte Carlo integration, as the theory behind how a Monte Carlo approximation can be used to find the true value of an integral forms the mathematical basis of the path tracing algorithm. We then give a full description of the path tracing algorithm and how it relates to the *rendering equation*, as well as pseudo code which we extend upon in chapter 3. Finally, we provide a short introduction to Reinforcement Learning and with it, temporal difference learning. This is the foundation of how both NVIDIA and us learn the incident radiance function, but extension of how this applies to path tracing is saved until chapter 3.

2.1 Monte Carlo Integration and Importance Sampling

The theory of importance sampling for Monte Carlo integration underpins how noise in images rendered by path tracing can be reduced when using the same number of SPP. Therefore, it is necessary to have a good understanding of Monte Carlo integration and its properties, as well as importance sampling before applying it to path tracing.

2.1.1 Monte Carlo Integration

Monte Carlo Integration is a technique to estimate the value of an integral, equation 2.1 represents this integral for a one-dimensional function f between two points a, b .

$$F = \int_a^b f(x)dx \quad (2.1)$$

Monte Carlo integration is used to approximate an integral by uniformly sampling points (x_i) to evaluate the integral. These solutions to the integral are essentially averaged to find an approximation to the integral, or in other words, to find the area beneath the curve formed by the function (f) within the integral. More formally, basic Monte Carlo integration approximates a solution to an integral using the numerical solution in equation 2.2. Where $\langle F^N \rangle$ is the approximation of the value of the integral F , using N samples and x_i is a sample point [44].

$$\langle F^N \rangle = (b - a) \frac{1}{N} \sum_{i=0}^{N-1} f(x_i) \quad (2.2)$$

$$\langle F^N \rangle = \frac{1}{N} \sum_{i=0}^{N-1} \frac{f(x_i)}{\frac{1}{(b-a)}} = \frac{1}{N} \sum_{i=0}^{N-1} \frac{f(x_i)}{pdf(x_i)} \quad (2.3)$$

An important property of Monte Carlo Integration is that it produces an unbiased estimate of an integral, meaning the expectation of $\langle F^N \rangle$ is exactly the true value of the integral, F for any N [44].

This is presented in equation 2.4, where p_i is the probability of a given of a given approximation $\langle F^N \rangle$. Basic Monte Carlo integration only produces a non-bias estimate when sample points x_i are randomly sampled from a uniform distribution. To extend this to *Generalized Monte Carlo* integration, where sample points may be sampled from any distribution, the function evaluated at point x_i must be divided by the Probability Density Function (PDF) over sample points evaluated at x_i ($pdf(x_i)$). Generalized Monte Carlo integration is shown in equation 2.3, which from here onwards we will refer to as MC integration. Dividing by the PDF ensures the estimate $\langle F^N \rangle$ is unbiased, as areas of the PDF with a high value will be sampled far more, but their contribution weighting ($\frac{1}{pdf(x_i)}$) to final estimate will be lower. Whereas areas of the PDF with a low value will be sampled less, but their contribution weighting to the final estimate will be higher to offset this.

$$\mathbf{E}[\langle F^N \rangle] = \sum_{i=0}^{k-1} \langle F^N \rangle_i * p_i = F \quad (2.4)$$

Another important property of MC integration is that by the law of large numbers, as the number of samples (N) approaches infinity, the probability of the MC approximation ($\langle F^N \rangle$) being equal to the true value of the integral (F) converges to 1. This law is stated in equation 2.5. By this property, MC Integration works well for multidimensional functions, as the convergence rate of the approximation is independent of the number of dimensions. Instead, it is only based on the number of samples used in the approximation (N). Whereas this is not the case for deterministic approximation methods, meaning they suffer from what is known as the curse of dimensionality [?]. For path tracing, the integral which is approximated is a 5 dimensional function, hence MC integration is used. This is further described in section 2.2.

$$Pr(\lim_{N \rightarrow \infty} \langle F^N \rangle = F) = 1 \quad (2.5)$$

The standard error of the MC integration approximation decreases according to Equation 2.7. Where the standard error describes the statistical accuracy of the MC approximation. Where σ_N^2 is the variance of the solutions for the samples taken, and is calculated by equation 2.6 using the mean of the solutions for the samples taken (μ). Due to equation 2.7, it takes four times as many samples to reduce the error of the MC approximation by a half. Also, the square root of the variance is equal to the error of the approximation. Therefore, from here on when we refer to reducing the variance, we also are implying a reduction in the error of the approximation.

$$\sigma_N^2 = \frac{1}{N-1} \sum_{i=0}^N (f(x_i) - \mu)^2 \quad (2.6)$$

$$\text{Standard Error} = \sqrt{Var(\langle F^N \rangle)} = \sqrt{\frac{\sigma_N^2}{N}} = \frac{\sigma_N}{\sqrt{N}} \quad (2.7)$$

2.1.2 Importance Sampling for Reducing Approximation Variance

Currently we have only discussed Monte Carlo integration by sampling points x_i to solve the integral using a uniform distribution. However, the purpose of introducing Equation 2.3 was to create a custom pdf which can be used for importance sampling to reduce the variance of the MC approximation. To understand how and why importance sampling works, first observe figure 2.1 where a constant function is given with a single sample point evaluated for some function $f(x)$. This single sample is enough to find the true value for the area beneath the curve i.e. integrate the function with respect to x . This is shown in equation 2.8, where $p \in \mathbb{R}$ is a constant which can be substituted for $f(x)$.

$$\begin{aligned} \langle F^N \rangle &= (b-a) \frac{1}{N} \sum_{i=0}^{N-1} f(x_i) \\ &= (b-a) \frac{1}{N} \sum_{i=0}^{N-1} p \\ &= pb - pa \end{aligned} \quad (2.8)$$

However, figure 2.2 requires many samples to accurately approximate the integral when sampling from a uniform distribution. This is due to the functions complex shape, meaning many samples are required to approximate the area beneath the curve within the MC approximation. Generally, it requires fewer samples to approximate a function which is closer to being constant function [44].

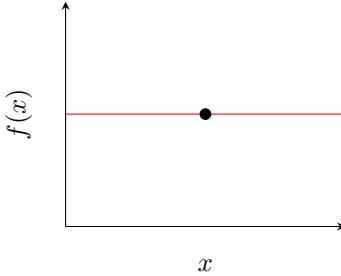


Figure 2.1: Constant function
with a sample point

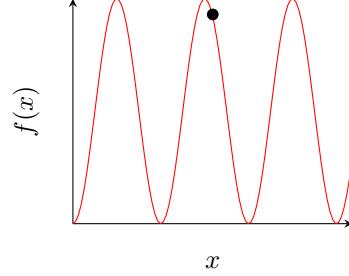


Figure 2.2: Non-linear function
with a sample point

Most functions are not constant, however it is possible to turn any function into a constant one. This is exactly what can be done within MC integration. To convert a function f to a constant function, a function f' can be introduced which produces the same output as f for every input, but scaled by a constant c [59]. The function f is then divided by f' to produce a constant function, as shown in equation 2.9.

$$\frac{f(x)}{f'(x)} = \frac{1}{c} \quad (2.9)$$

This can be applied to MC integration stated in equation 2.3, by choosing a PDF which produces the same output as f for all inputs, but divided by some normalizing constant factor c to ensure the PDF is a probability distribution. Therefore, we are able to calculate the true value of the integral through MC integration as shown in equation 2.10. Where it turns out $\frac{1}{c}$ is true value for the integral in Equation 2.1.

$$\begin{aligned} \langle F^N \rangle &= \frac{1}{N} \sum_{i=0}^{N-1} \frac{f(x)}{pdf(x)} \\ &= \frac{1}{N} \sum_{i=0}^{N-1} \frac{f(x)}{cf(x)} \\ &= \frac{1}{N} \sum_{i=0}^{N-1} \frac{1}{c} \\ &= \frac{1}{c} \end{aligned} \quad (2.10)$$

For most cases, it's not possible to know the correct PDF to sample from which can normalize the function being integrated. However, if one has prior knowledge regarding 'important' regions of the functions input space, it is possible to create a PDF whose shape matches the functions more closely than a uniform PDF. By Important areas of the function input space, we mean areas of the input space which contribute a large amount to the integral of the function.

Figure 2.3a represents a PDF which has a similar shape to the function which is being integrated. Therefore, the variance in the MC integration approximation will be lower then that of the uniform distribution shown in figure 2.3b. Figure 2.3c presents an example where the created probability density function does not resemble the shape of the function which is being integrated. Using this PDF for MC integration would significantly increase the variance in the approximation compared to that from a uniform PDF in figure 2.3b. This is due to regions which have high importance according to the PDF actually contribute a low amount to the integral of the function f , causing the rise in variance of the MC approximation.

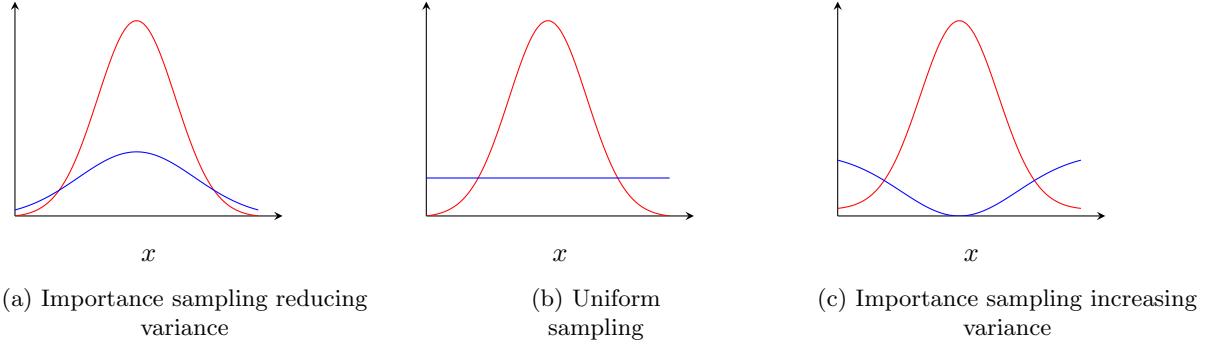


Figure 2.3: Graphical representation of a function $f(x)$ (red) and the corresponding PDF $pdf(x)$ (blue) used in the MC integration approximation for the integral of $f(x)$.

2.2 Monte Carlo Path Tracing

In 1986 James Kajiya introduced the rendering equation and with it, a MC integration approximation to the equation [33]. This MC approximation is what is known as today as Monte Carlo path tracing which we refer to as path tracing. Here, we will give a detailed explanation of the rendering equation, what it represents, and how Monte Carlo Path Tracing approximates the equation by light transport simulation. As path tracing involves MC integration, importance sampling can be used to reduce the variance in its approximation, as described in section 2.1.2.

2.2.1 The Rendering Equation

Equation 2.11 is the rendering equation. It calculates the radiance outgoing radiance from a point x in a direction ω . Radiance indicates the power of light emitted, transmitted, reflected or received by a surface from a given direction. The units of radiance are watts per steradian per square metre ($W \cdot \{sr\}^{-1} \cdot m^{-2}$). Therefore, by placing a camera in a scene, the radiance incident on the lens from a given surface determines the cameras perceived colour and power of light incident from the surface. These values are used to calculate pixel values in computer image generation. The rendering equation states how to correctly perform light transport simulation for rendering, and in turn how to accurately simulate global illumination. Therefore, methods which can accurately approximate the rendering equation for any given scene, are able to convert the incident radiance into pixel values. In turn, these pixel values form a high quality computer graphically generated image. The exact details of this process will be described in section 2.2.2.

$$\underbrace{L_o(x, \omega)}_{\text{Outgoing}} = \underbrace{L_e(x, \omega)}_{\text{Emitted}} + \underbrace{\int_{\Omega} L_i(x, \omega_i) \cdot f_r(\omega_i, x, \omega) \cdot \cos(\theta_i) d\omega_i}_{\text{Reflected}} \quad (2.11)$$

Where:

$L_o(x, \omega)$	= The total outgoing radiance from a 3D point x , in the direction ω
$L_e(x, \omega)$	= The emitted radiance from the point x , in the direction ω
Ω	= Hemisphere centred at x oriented to the normal n of the surface, containing all angles ω_i
$L_i(x, \omega_i)$	= The radiance incident on x in direction ω_i
$f_r(\omega_i, x, \omega)$	= The BRDF, describing the proportion of light reflected from ω_i in direction ω
$\cos(\theta_i)$	= Cosine of the angle between surface normal at point x and the direction ω_i

The rendering equation is based on the physical law of the conservation of energy. Where the outgoing radiance in a given direction from a point (L_o), is equal to the emitted light (L_e) from that point in that direction, plus the reflected light (the integral) from that point in that direction. The emittance term L_e is simple, it is the light emitted from the point x which has been intersected with. If this is non-zero, a light source has been intersected with. However, the reflected light which is represented by the integral is generally analytically intractable, as it involves summing the contribution of incoming radiance from infinitely many directions in the hemisphere Ω around the point x). Also, the term L_i is recursive [22], as to calculate the radiance incident in the direction ω_i on x , requires a solution to $L_o(h(x, \omega_i), -\omega_i)$. Where $h(x, \omega_i)$ is the hit-point function, which determines the closest intersected position $y \in \mathbb{R}^3$ in the scene

by shooting a ray from x , in direction ω_i . This concept is represented Figure 2.4. Note, the functions L_o, L_e, L_i are all 5-dimensional functions as they both takes a position in the scene $x \in \mathbb{R}^3$ and a direction $\omega \in \mathbb{R}^2$.

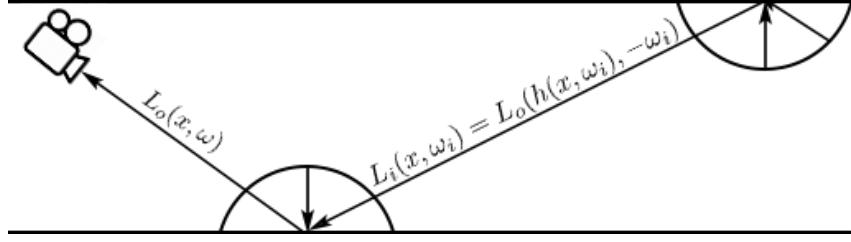


Figure 2.4: A diagrammatic representation of the recursive nature of the rendering equation. The outgoing radiance (L_o) in a given direction ω from a point x requires an estimation of the incident radiance coming from all angles in the hemisphere around the point, that is $L_i(x, \omega_i) \forall \omega_i \in \Omega$. To calculate $L_i(x, \omega_i)$ is identical to calculating the outgoing radiance $L_o(h(x, \omega_i), -\omega_i)$ as we assume no radiance is lost along a ray line, hence L_o, L_i are recursive functions.

The f_r term in Equation 2.11 is known as the bidirectional reflectance distribution function (BRDF). On a high level, the BRDF describes how a surface interacts with light [26]. Every surface has a BRDF which determines the ratio of reflected radiance in direction ω , when a ray intersects with that surface at a given incident direction ω_i . Therefore, querying the BRDF for a surface at point x with an incident ray direction ω' and given reflected direction ω , that is $f_r(\omega', x, \omega)$, a single scalar value is returned. Different materials can have vastly different BRDFs. For example, a diffuse material reflects light almost equally in all directions for any angle of incidence, an example of this is paper. Whilst for specular materials, incident rays are reflected in a narrow area around the perfect reflection direction, many metals exhibit specular reflections. Example BRDFs of both a diffuse and specular surface are depicted in figure 2.5.

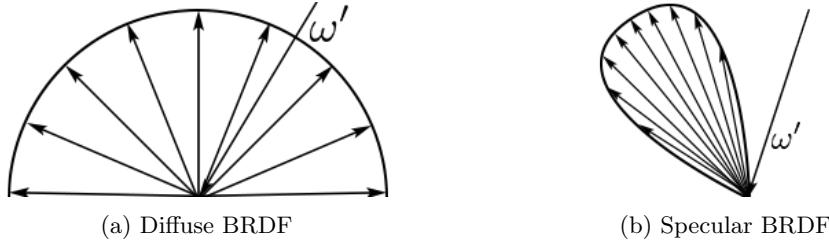


Figure 2.5: A representation of both a diffuse surface and specular surface BRDF's for a given angle of incidence ω' . The surface point is located where all outgoing arrows begin. The arrows indicate a subset of directions possible for the incident ray to be reflected in. All possible directions an incident ray be reflected in are defined by any vector which can be formed from the surface point to the curved line for an incident direction ω' . The further away a point is on the curved line, the more likely a ray is to be reflected in a direction from the surface point to that point on the curved line. The diffuse surface is equally likely to reflect a ray in any direction. Whereas, the specular surface favours a small subset of directions in the hemisphere surrounding the surface point.

Another way to distinguish between diffuse and specular materials is their appearance from different viewing angles. For example, surface of paper appears to be identical no matter the viewing angle. However, a shiny metal ball would appear to reflect what was in front of it, which changes depending on the viewing angle, just like a mirror. These differences can be seen in figure 2.6.

Diffuse materials are generally more computationally expensive to approximate the outgoing radiance L_o from. This is because we have to simulate rays reflecting in all directions around the intersection point on the surface, compared to a specular surface where only a small subset of directions need to be sampled for each intersection. So, from here on whenever a surface or BRDF is mentioned, assume it is diffuse as our descriptions can be extended to specular materials by restricting ray reflections to a limited set of angles.

Finally, as mentioned $\cos(\theta_i)$ is the cosine of the angle between ω_i and the normal of the intersected surface. The normal of a surface is the normalized vector that is perpendicular to the surface [72]. The



(a) La Table aux Amours, Marble Sculpture



(b) Cloud Gate, Stainless Steel Sculpture

Figure 2.6: Two sculptures, one made from a diffuse material (a) and the other from a specular material (b). The specular sculpture appearance is dependent upon the viewing angle, whereas the diffuse sculpture is not.

$\cos(\theta_i)$ is a weighting for reflected radiance from a point, where the larger the angle from the normal the smaller the reflected radiance. This simulates how light is spread across the surface, causing less light to be reflected in a direction which is further away from being perpendicular to the surface. The combined BRDF and cosine term in the rendering equation uphold the physical law of conservation of energy, meaning more radiance cannot be reflected from the surface than incident on the surface. This is formally described by equation 2.12 [26], where ω_r represents a direction of reflection.

$$\forall \omega_i, \int_{\Omega} f_r(\omega_i, x, \omega_r) \cos(\theta_r) d\omega_r \leq 1 \quad (2.12)$$

2.2.2 Path Tracing

Monte Carlo Path Tracing

In section 1.1 we gave a high level overview of the path tracing algorithm. To summarise, many light paths are sampled for each pixel, each sampled light path has a colour estimate. To determine a pixels colour, the colour estimates for the light paths sampled for the pixel are averaged. It turns out that the process we have just described represents a MC solution to the rendering equation. The proof behind this is detailed in [28], but conceptually it is simple.

Previously the reflected radiance for a point x in direction ω was given by the integral in equation 2.11 with respect to all possible incident angles $\omega_i \in \Omega$ in the hemisphere surrounding x . To calculate this integral one can trace infinitely many light paths from the intersection point x in all possible directions Ω until they intersect with a light source. Each light path approximates the incident radiance in the direction they were sampled. The sum of all these light paths gives the total amount of incident radiance on point x . The MC approximation to the rendering equation using the process we have just described is given in 2.13. Where L_o^N represent the outgoing radiance estimate using N sampled light paths. For a given pixel which is intersected with by a direction ω from point x in the scene. An approximation for $L_o^N(x, \omega)$ directly gives the estimated colour value for that pixel. Therefore, we can render an image by approximating $L_o^N(x, \omega)$ for every pixel in the image.

$$L_o^N(x, \omega) = \frac{1}{N} \sum_{k=0}^{N-1} L_e(x_0, \omega_0) + (L_i(x_0, \omega_1) \cdot f_s(\omega_1, x_0, \omega_0) \cdot \cos(\theta_{\omega_1})) / \rho_1$$

Such that

$$L_i(x_i, -\omega_i) = \begin{cases} L_e(x_i, \omega_i) & \text{if } x_i = \text{Light Source} \\ L_e(x_i, \omega_i) + (L_i(x_i, \omega_{i+1}) \cdot f_s(\omega_{i+1}, x_i, \omega_i) \cdot \cos(\theta_{\omega_{i+1}})) / \rho_i & \text{otherwise} \end{cases} \quad (2.13)$$

Where:

x_i = Intersection location of the light path after i reflections in the scene

ω_i = Direction of the light path after i reflections in the scene

ρ_i = PDF over reflected ray directions for position x_i evaluated at the angle of incidence ω_i

In equation 2.13 the recursive L_i is still present, but the recursion is terminated when the light path intersects with a light source. By the law of large numbers in equation 2.5, the larger the number of sampled light paths (SPP) N for solving equation 2.13, the closer the approximated colour value for each pixel will be to its true colour value. Meaning, the more samples used in the Monte Carlo approximation in Equation 2.13, the lower the amount of noise in the image [16]. To visualise this concept, figure 2.7 presents seven rendered images using an increasing number of SPP N for the solution of L_o^N . The more samples used, the lower the noise in the rendered image. The pseudo code for a simple path tracer which was used to produce the images in figure 2.7 is given in algorithm 1.

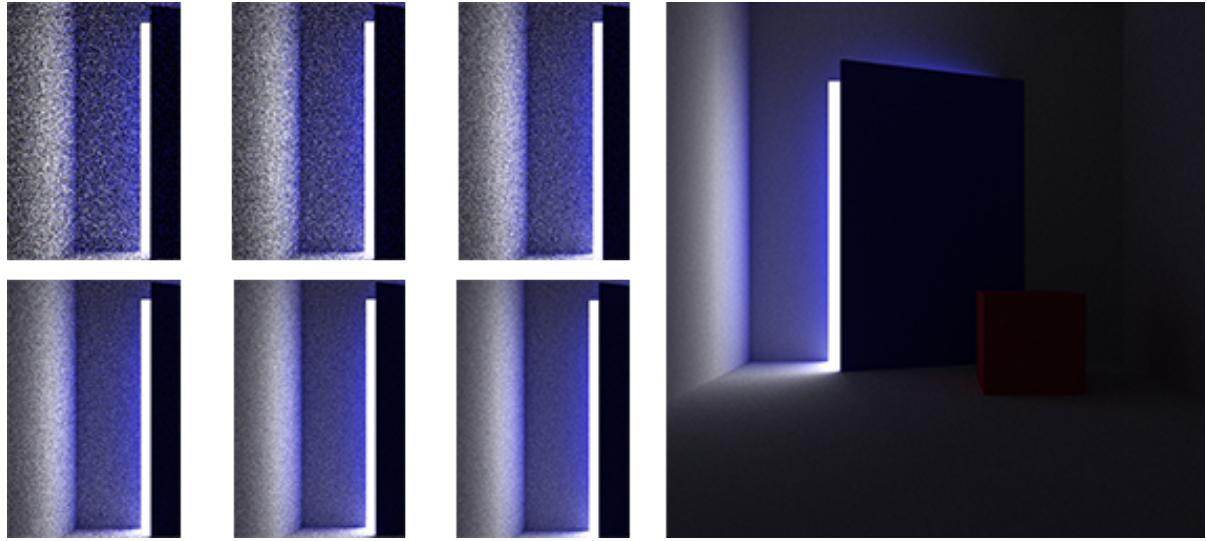


Figure 2.7: An indirectly illuminated scene produced by path tracing. The grid of image sections show how increasing the number of SPP reduces image noise. Beginning in the top left with 16 SPP, to the bottom right with 512 SPP. The full image on the right is a reference image with 4096 SPP where the MC approximation has almost converged for all pixel values.

Algorithm 1: Pseudo code for a path tracer. Given a camera position, scene geometry, this algorithm will render a single image by finding the colour estimate for each pixel using Monte Carlo path tracing. Where N is the pre-specified number of sampled light paths per pixel.

```

Function renderImage(camera, scene)
    for i = 1 to N do
        for p in camera.screen do
            ray  $\leftarrow$  initializeRay(p, camera)
            for j = 1 to  $\infty$  do
                (y, n,  $L_e$ )  $\leftarrow$  closestIntersection(ray, scene)
                if noIntersection(y) or areaLightIntersection(y) then
                    ray.throughput  $\leftarrow$  ray.throughput  $\cdot L_e$ 
                    updatePixelColourEstimate(p, ray.throughput)
                    break
                end
                ( $\omega_i$ ,  $\rho_i$ ,  $f_s$ )  $\leftarrow$  sampleRayDirRandomly(y)
                ray.throughput  $\leftarrow$  ray.throughput  $\cdot f_s \cdot (\omega_i \cdot \mathbf{n}) / \rho_i$ 
                ray  $\leftarrow$  (y,  $\omega_i$ )
            end
        end
    end

```

Importance Sampling in Path Tracing

As path tracing is a Monte Carlo method for solving the rendering equation, Importance sampling can be applied in order to reduce the variance in pixel colour estimates. In section 2.1.2, we showed that by

using a PDF which closely matches the shape of the function being integrated, the variance in the Monte Carlo approximation can be significantly reduced.

The term ρ_i in equation 2.13 represents the PDF over directions to continue a light path in for intersection location x_i , evaluated at direction ω_i . The path tracer in figure 2.7 uses a uniform PDF, such that each direction in the hemisphere surrounding an intersection point has a probability of $\rho_i = \frac{1}{2\pi}$ of being sampled. But this can be modified with prior knowledge of which directions are more important for continuing a light path in for a given position in the scene. Important directions are those which leads to a high contribution of radiance incident radiance.

The question now is, do we have any knowlegde of which directions contribute the most radiance for every possible point in the scene? Or in other words, do we have any knowledge of the incident radiance function $L_i(x, \omega)$ for a scene? The answer is yes, and there has been a large amount of research in this topic. The simplest example lies within the rendering equation itself, $\cos(\theta_i)$. As previously discussed, this term acts as a weighting for the contribution of radiance from a given direction. So, the probability density function ρ_i can also be weighted by $\cos(\theta_i)$, which is likely to reduce the pixel value variance, as our PDF will be closer to the true incident radiance function L_i .

There exists many other methods of retrieving knowledge from the scene to use in importance sampling during rendering. For example, irradiance cahcing [9], table-driven adaptive importance sampling [17], and sequential Monte Carlo adaptation [54]. However, these methods suffer from the problem described in ?? where they do not account for light blockers. This is because they do not actually attempt to learn a the incident radiance function instead, they make assumptions about its general shape. Meaning if these assumption are incorrect, there is potential that the PDF used by these methods for importance sampling is a far different shape to the true incident radiance function L_i . Hence, they may actually increase the presence of noise rendered in images (see section ??) when compared to using a uniform PDF.

To avoid this issue, NVIDIA proposed that a reinforcement learning method can be adapted and used to learn the incident radiance function. This approximation of the incident radiance function is then used for importance sampling directions to continue light paths in [19], leading to a reduction in image noise. We will present NVIDIA's path tracer in chapter 3.

2.3 Reinforcement Learning and TD-Learning

Now that it is clear how Importance sampling light paths can be used to reduce variance in Monte Carlo path tracing, it is time to introduce the concept of reinforcement learning as I will be using this to gain knowledge for this Importance sampling. This section aims to give a quick introduction to reinforcement learning and TD-learning to cover all of the background material of the learning methods I will be using, before describing how they are applied to path tracing in the next section.

2.3.1 Markov Decision Processes

Reinforcement learning is one of the three archetypes of machine learning and it is concerned with finding what action should be taken in a given situation, in order to maximise a numerical reward [63]. This problem is formalized by a finite Markov Decision Process (MDP), which is designed to capture the most important aspects of the problem a learning agent faces when interacting over time with its environment to achieve a goal. A MDP is summarised in 2.8 and can be described in terms of the following:

- **Agent** - The learner and decision maker which takes an action A_t in an observed state S_t (where t is the current time step), receiving an immediate numerical reward R_{t+1} and the next observed state S_{t+1}
- **Environment** - What the agent interacts with when taking an action A_t in state S_t and produces both R_{t+1} & S_{t+1}

An MDP comprises of the following the following tuple:

$$(\mathcal{S}, \mathcal{A}, p, \gamma)$$

Where:

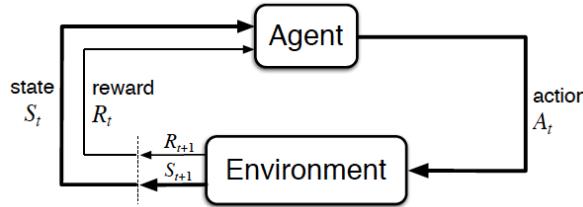


Figure 2.8: Markov Decision Process [63]

\mathcal{S} = The set of all states

\mathcal{A} = The set of all actions

p = Probability of receiving reward r and state s' when in the previous state s and action a was taken

γ = The discount factor which makes the agent value immediate rewards higher than later ones

An important detail of an MDP which makes it far easier to implement in practice is that any problem modelled by an MDP assumes the Markov property.

”The future is independent of the past, given the present.” - *Hado van Hasselt, Senior Research Scientist at DeepMind* [67]

This is expressed mathematically for an MDP in equation 2.14. Put simply, the Markov property means the current state captures all relevant information from the history of all previous states the agent has experienced, meaning the history is not needed.

$$p(R_{t+1} = r, S_{t+1} = s' | S_t = s) = p(R_{t+1} = r, S_{t+1} = s' | S_1, \dots, S_{t-1}, S_t) \quad (2.14)$$

2.3.2 Goals and Rewards

The goal thought of for a reinforcement learning agent can change significantly depending on the problem, for example in the case of a game it may be to maximise the total score in one play-through. Or for a robotic space rover it may be to discover the most amount of unseen terrain. However, in terms of an MDP all AI agents goals are described as maximising the total amount of cumulative reward received. This is more formally described by the reward hypothesis [63]

Any goal can be formalized as the maximisation of the expected value of the cumulative sum of a received scalar reward signal.

Once again in the case of an agent learning the best possible action to take for any state in the game (known as the optimal policy), a reward signal could be the points gained by making a certain move. Therefore, to maximise the expected return would be to maximise the number of points received in a play-through. The return is formally defined in Equation 2.15 in terms of a reward sequence combined with the discount factor, which as previously mentioned trades off later rewards for more immediate ones. If a discount factor (γ) is closer to 1 the agent is said to be far sighted, as it gives future rewards a high weighting. Whereas a myopic agent is one which has a discount factor closer to 0, as it gives a lower weighting to future rewards for their contribution towards the return G_t [67].

$$G_t = R_{t+1} + \gamma R_{t+2} + \gamma^2 R_{t+3} + \dots = \sum_{k=0}^{\infty} \gamma^k R_{t+k+1} \quad (2.15)$$

This formulation works well if the agents interactions with the environment break down easily into sub-sequences [63], where an agent starts in one of a given set of starting states and takes a series of actions to reach a terminal state. From the terminal state the agent can be reset to one of the starting states to begin learning once again. This applies to path tracing, where the terminal state is one in which the light path has intersected with a light, but this will be discussed in detail in Section 2.4.

2.3.3 Value Function and Optimality

All reinforcement learning algorithms I will be considering involve the concept of a value function. There are two kinds of value functions, one which determines the value of being in a given state, the other determines the value of being in a certain state and taking a certain action, known as a state-action pair. The methods I consider are those which use state-action pair value functions, where the value of a state-action pair is defined in terms of the expected return from that state-action pair.

An agent follows a policy π , which determines how the agent will act in a given state. Formally, a policy is a mapping from states to probabilities of selecting a particular action. When an agent is following policy π at time t , then $\pi(a|s)$ is the probability that $A_t = a$ if $S_t = s$. Reinforcement learning algorithms state how an agents policy changes from experience.

The value of a state-action pair (s, a) under a policy π , is given in Equation 2.16 denoted as $q_\pi(s, a)$. This value function is commonly known as the action value function for policy π . Stating 'under policy π ' is important as the value of a given state-action pair depends upon the actions we take onwards from taking action a in state s due to π . \mathbf{E}_π denotes the expected value of a random variable, given that the agent follows policy π . From this, if one were to keep track of the actual returns received for taking a state-action pair, then as the number of times the state-action pair is chosen tends to infinity, the average of the returns will converge on the true expected value of the return for the state-action pair $q_\pi(s, a)$.

$$q_\pi(s, a) = \mathbf{E}_\pi[G_t | S_t = s, A_t = a] = \mathbf{E}_\pi\left[\sum_{k=0}^{\infty} \gamma^k R_{t+k+1} | S_t = s, A_t = a\right] \quad (2.16)$$

Now, if you had an AI agent the best way it could perform would be to maximise the expected reward it receives in an episode. In terms of a policies, this is know as the optimal policy which is said to be better then all other policies and agent can follow. Formally, the optimal policy is π if $\pi \geq \pi'$ for al possible policies π' . Where, $\pi \geq \pi'$ if and only if $q_\pi(s, a) \geq q_{\pi'}(s, a)$ for all $s \in \mathcal{S}$ and $a \in \mathcal{A}$. The optimal policy is denoted as π_* and the value function following the optimal policy, which is the optimal value function, is denoted $q_*(s, a)$. The optimal value function is defined in Equation 2.17.

$$q_*(s, a) = \max_{\pi} q_{\pi}(s, a) \quad (2.17)$$

$$= \mathbf{E}[R_{t+1} + \gamma \max_{a'} q_*(S_{t+1}, a') | S_t = s, A_t = a] \quad (2.18)$$

Equation 2.18 defines the Bellman optimality equation, which states that the value of a state-action pair under an optimal policy must be equal to the expected return of the immediate reward plus the highest valued state-action pair available from the next state. Intuitively, if the optimal policy is available which is essentially a cheat sheet of what action is most valuable to take in each state. Then the value of a given state-action pair should be equal the immediate reward received by taking the action in the current state, plus the value of the best action to take in the next state given by the cheat sheet/optimal policy. Therefore, if one has the optimal value function, the optimal policy can easily be found by maximising the choice of action a for $q_*(s, a)$ in state s [63].

To summarize, the aim from here on is to build an agent which is able to learn the optimal value function, but whilst this is provably possible, it rarely happens in practice. However, the learning methods I will discuss in the next section on TD-learning are able to find a good value function for light path direction sampling.

2.3.4 Temporal Difference Learning

TD-Learning is combination of Monte Carlo and Dynamic Programming reinforcement learning methods for learning the optimal value function from equation 2.17. I will not discuss the details of Monte Carlo and Dynamic Programming methods as they are not investigated as part of my work. However, the reasoning for choosing to study TD-learning approaches over these two alternative approaches are as follows; TD-learning can perform learning updates of the value function throughout an episode, unlike Monte Carlo approaches which wait until the end [69]. This means TD-learning algorithms can be written in an online learning algorithm [63]. TD-learning can learn directly from experience, as it does not require a true model of the environment in order to learn, unlike Dynamic Programming methods [68]. This means TD-learning is model-free, avoiding the expense of building the true model of the environment. I will now introduce

I will now introduce three different temporal difference learning methods which are required knowledge for the rest of my work.

Sarsa

Sarsa is an on-policy TD method which learns a good state-action pair valuation function $q_\pi(s, a)$. The Sarsa learning rule is presented in Equation 2.19, and I have chosen to present this method first to explain some key concepts TD-learning methods share. Firstly, Q denotes the current value function under policy π , q_π . Therefore the left arrow indicates an update in the value of the current estimate Q . Also notice, how the current estimate is updated upon every time step t , this means Sarsa like other TD-learning methods can learn during an episode as previously mentioned. The α term is the current learning rate where $\alpha \in [0, 1]$ and γ is the discount factor as previously discussed. Finally, Sarsa performs what is known as bootstrapping in the context of reinforcement learning [63]. Bootstrapping is where the estimate of the valuation function (Q), is updated based on some new data by experience, which is the immediate reward R_{t+1} . As well as, the current estimate of the valuation function Q . Sarsa therefore learns from experience, whereby an action is A_t is taken in state S_t , leading to an immediate reward R_{t+1} which is used to update the current estimate Q .

$$Q(S_t, A_t) \leftarrow Q(S_t, A_t) + \alpha[R_{t+1} + \gamma Q(S_{t+1}, A_{t+1}) - Q(S_t, A_t)] \quad (2.19)$$

The reasoning behind the name Sarsa is that the method uses every element in the quintuple of events, $(S_t, A_t, R_{t+1}, S_{t+1}, A_{t+1})$, which makes up a transition between each time step of state-action pairs. Sarsa is an on-policy TD-learning method, as to choose the next action to take in the next state ($Q(S_{t+1}, A_{t+1})$) the policy is used. Sarsa is proven to converge on the optimal value function q_* when the policy π remains constant.

To make Sarsa learning and TD-learning in general more concrete, imagine a robot with a camera whose goal it is to manoeuvre to the end of a corridor. Each time step is the point when a new frame is rendered on the camera, and the state is the image displayed by the camera. The robots actions consist of moving a short distance in a set of four different direction. If the robot were to learn using Sarsa, the robot would have a large table storing the value of each state-action pair $Q(S_t, A_t)$, which represents the current value function. The robot would then select an action at each time step according to the policy π to receive a reward signal based on its distance to the end of the corridor. The robot would then perform a lookup on the large table indexing with the action it took in the state it was in and perform the update rule in 2.19. This large table representing the current estimate of the optimal value function is also known as a Q-table, where each value in the table is known as a Q-value, $Q(S_t, A_t)$. By following a suitable policy, the robot will over time will keep updating its Q-values to improve its estimate of $q_\pi(s, a)$.

Q-Learning

Q-learning is very similar to Sarsa except it is an off-policy TD-learning algorithm. Also, if all state-action pairs are visited infinitely many times, it is proven that Q-learning can converge on the optimal policy $q_\pi(s, a)$ faster than Sarsa, therefore it is generally a preferred method. The learning rule is displayed in Equation ??, where rather than following a policy π to select the action to update with, the maximum value of the highest valued action in the next state is selected ($\max_a Q(S_{t+1}, a)$). This means the agent following policy π will still choose its actions in a state based on π , however when it updates its valuation function Q , the action chosen to update with may not necessarily be the same as the action chosen. Hence, Q-learning is an off-policy TD-learning algorithm.

$$Q(S_t, A_t) \leftarrow Q(S_t, A_t) + \alpha[R_{t+1} + \gamma \max_a Q(S_{t+1}, a) - Q(S_t, A_t)] \quad (2.20)$$

Expected Sarsa

Expected Sarsa is a TD-learning algorithm which is generally found to be superior to both Q-learning and Sarsa in practice [63]. It is very similar to Q-learning, but instead of using the maximum value of the next state-action pairs it takes the expected value over them. This means Expected Sarsa takes into account how likely each action is under the current policy as shown in Equation 2.22. Where $\pi(a|S_{t+1})$ returns the probability of selecting action a in state S_{t+1} , while following the policy π . Note, Expected Sarsa may be used as either an on-policy or off-policy algorithm, for example if the policy π was set to the greedy-policy used in Q-learning, the learning rule would become identical to that of Q-learning.

Therefore, Expected Sarsa generalizes over Q-learning. Expected Sarsa also reduces the variance in the value function approximation compared to that of Sarsa, as the expectation taken over the current valuation estimate for state-action pairs used.

$$Q(S_t, A_t) \leftarrow Q(S_t, A_t) + \alpha[R_{t+1} + \gamma \mathbf{E}[Q(S_{t+1}, A_{t+1})|S_{t+1}] - Q(S_t, A_t)] \quad (2.21)$$

$$\leftarrow Q(S_t, A_t) + \alpha[R_{t+1} + \gamma \sum_a \pi(a|S_{t+1})Q(S_{t+1}, a) - Q(S_t, A_t)] \quad (2.22)$$

2.3.5 Exploration vs Exploitation

Up to now I have formally introduced what reinforcement learning is, including what the optimal value function is and different ways to learn it. As for the TD-learning methods presented so far, I have not discussed any details about the kind of policy an agent should use to select actions in the process of learning. Deciding on this policy is very influential on our agents performance, as the agent needs to gather enough information about its environment to make the best overall decisions. Therefore, online decision-making requires a fundamental choice to be made by the agent every time it chooses to take an action [65]. This is between the following:

- **Exploration:** Maximise the agents performance based on the current knowledge available
- **Exploration:** Gain more knowledge about the environment

This means a good learning strategy for an agent may be to sacrifice short-term performance to maximise it in the long-term. This applies directly to the policy used in TD-learning methods. Initially exploration is the most important to quickly gain a broad amount of knowledge about the environment and opening up more specific areas for further exploration. Then over time the policy should favour exploitation more and more by taking known higher valued actions. An example of this kind of policy is the decaying ϵ -greedy policy [63]. This policy maintains the current value of $\epsilon \in [0, 1]$ and involves sampling a random number $x \in [0, 1]$, then if $x > \epsilon$ exploitation occurs, else exploration. By exploitation it is common practice to choose the current highest valued action, whereas exploration involves choosing one at random. Overtime ϵ is decreased to match the behaviour of increasing exploitation as more knowledge is gained.

2.4 Linking TD-Learning and Light Transport Simulation

I will now link together the concepts introduced so far in this chapter to derive a way of finding the outgoing radiance from position x in direction ω ($Q(x, \omega)$), based on the TD-learning method Expected Sarsa. I incorporate this learning rule later into Nvidia's online reinforcement learning path tracing algorithm, which uses the learned $Q(x, \omega)$ values for importance sampling directions in light path construction [19].

First, the Expected Sarsa learning rule's summation over the set of all actions \mathcal{A} can be represented as an integral with respect to an action a , as shown in Equation 2.25. This implies the action space is continuous:

$$Q(S_t, A_t) \leftarrow Q(S_t, A_t) + \alpha[R_{t+1} + \gamma \sum_a \pi(a|S_{t+1})Q(S_{t+1}, a) - Q(S_t, A_t)] \quad (2.23)$$

$$= (1 - \alpha) \cdot Q(S_t, A_t) + \alpha \cdot \left(R_{t+1} + \gamma \sum_a \pi(a|S_{t+1})Q(S_{t+1}, a) \right) \quad (2.24)$$

$$= (1 - \alpha) \cdot Q(S_t, A_t) + \alpha \cdot \left(R_{t+1} + \gamma \int_{\mathcal{A}} \pi(a|S_{t+1})Q(S_{t+1}, a) da \right) \quad (2.25)$$

Recall the rendering equation from section 2.2.1 describes the radiance in an outgoing direction ω from point x is equivalent to the emitted radiance in the direction plus the reflected radiance in the direction.

$$L_o(x, \omega) = L_e(x, \omega) + \int_{\Omega} L_i(h(x, \omega_i), -\omega_i) \cdot f_r(\omega_i, x, \omega) \cdot \cos(\theta_i) d\omega_i$$

Now, by matching terms from the rendering equation to the Expected Sarsa learning rule in Equation 2.25, Equation 2.26 is formed. Where this new learning rule is designed to approximate the outgoing radiance in direction ω from point x . Therefore, the value of the state-action pair $Q(x = S_t, \omega = A_t)$ is determined by the amount of radiance incident in direction ω from point x . An important detail which may be overlooked is that the substitution of $\gamma \cdot \pi(a|S_{t+1})$ for $f_s(\omega_k, y, -\omega) \cdot \cos(\theta_i)$ ensures that a trade off of long term rewards for more immediate rewards is made as $f_s(\omega_k, y, -\omega) \cdot \cos(\theta_i) \leq 1$. Meaning, the learning rule accurately accounts for a light paths loss of energy as reflects off surfaces in the scene.

The following lists what each term in the Expected Sarsa learning rule is matched to:

S_t	= 3D position in the scene, $x \in \mathbb{R}^3$
A_t	= Sampling a direction to continue the light path from location x , in direction ω
S_{t+1}	= 3D position of a light ray from reflected from x in direction ω , $y = h(x, \omega)$
R_{t+1}	= Emitted radiance from point y in direction $-\omega$, $L_e(y, -\omega)$
\mathcal{A}	= All direction in the hemisphere at x , oriented to the surface normal at x , Ω
$\gamma \cdot \pi(a S_{t+1})$	= BRDF and the cosine of the angle y, ω_i , $f_r(\omega_i, y, \omega) \cdot \cos(\theta_i)$
$Q(S_t, A_t)$	= Radiance incident on x from direction ω , $-L_i(x, \omega) = Q(x, \omega)$

$$Q(x, \omega) \leftarrow (1 - \alpha) \cdot Q(x, \omega) + \alpha \cdot \left(L_e(y, -\omega) + \int_{\Omega} Q(y, \omega_i) f_s(\omega_i, y, -\omega) \cos(\theta_i) d\omega_i \right) \quad (2.26)$$

Finally, Monte Carlo integration with a uniform distribution for the probability density function can be used to approximate the integral in Equation 2.26. This converts the action space from continuous to n discrete angles and provides a numerical solution for approximating the outgoing radiance from x in direction ω , which is presented in Equation 2.27.

$$Q(x, \omega) \leftarrow (1 - \alpha) \cdot Q(x, \omega) + \alpha \cdot \left(L_e(y, -\omega) + \frac{2\pi}{n} \sum_{k=1}^{n-1} Q(y, \omega_k) f_s(\omega_k, y, -\omega) \cos(\theta_k) \right) \quad (2.27)$$

The estimated outgoing radiance values evaluated using Equation 2.27 for a discrete set of angles around a given point x can then be converted in to a distribution. This distribution is accordingly named the radiance distribution for a point [27]. A good approximation of the radiance distribution at a point x will have a similar shape to the true function of outgoing radiance at point x , $L_o(x, \omega) \forall \omega \in \Omega$. Therefore, by Monte Carlo importance sampling, sampling directions for light path construction from the learned radiance distribution and using it as the probability density function in the Monte Carlo approximation will significantly reduce the variance in the approximation. Leading to a significant reduction to a significant reduction in image noise.

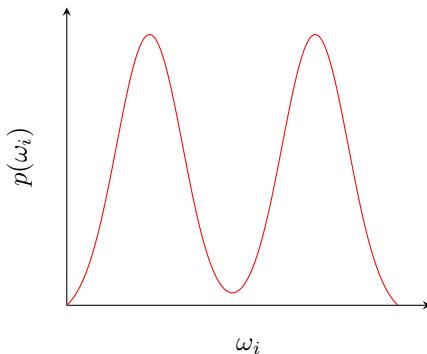


Figure 2.9: An illustration of a simple incident radiance distribution for a given point x in a scene. Where $\omega_i \forall \omega_i \in \Omega$ are all possible incident directions in the hemisphere around the point x oriented to the surface normal at x . The scene contains two area lights with the same power which are visible from x in the scene, causing two equal level peaks in the incident radiance distribution for x .

Summary

The story up to this point can be summarised as follows; Monte Carlo integration is a numerical technique for approximating integral. It can be used to find an approximation of pixel values in path tracing by approximating the reflected radiance from a point in a given direction. Rather than uniformly sampling directions in light path construction for determining pixel values, a whole field is dedicated to importance sample these directions to reduce the variance in the Monte Carlo approximation. However, most traditional methods lack the ability to effectively reduce the number of zero-contribution light paths as they do not take into account visibility. Instead, reinforcement learning, specifically temporal difference learning techniques can be applied to learning the outgoing radiance from a point in a given direction, which are in turn used for importance sampling ray directions where the approximated radiance is high. To do this a link has been made between the rendering equation and the temporal difference learning rule Expected Sarsa. This has opened up the opportunity to design and evaluate new algorithms for importance sampling directions in light path construction, specifically ones involving deep reinforcement learning.

Chapter 3

TD-Learning and Deep Reinforcement Learning for Importance Sampling Light Paths

Monte Carlo Integration, importance sampling, Monte Carlo path tracing, reinforcement learning and the link between temporal difference learning and light transport have all been introduced. So now it is finally time to combine all of these concepts to build path tracing algorithms for Importance sampling.

In this section I introduce two path tracers I have implemented to assess their ability in reducing image noise in Monte Carlo path tracing with a fixed number of sampled light paths per pixel. The first is based on a method introduced by Nvidia [19] which I refer to as the Expected Sarsa path tracer. The other I refer to as the Neural-Q path tracer which I have designed. Both of which progressively reduce the number of zero-contribution light paths sampled during rendering, reducing the variance in the Monte Carlo approximation of a pixels colour. Ultimately, reducing the noise in rendered images.

3.1 The expected Sarsa Path Tracer

The Expected Sarsa path tracer was first introduced by Nvidia [19] to apply the derived Expected Sarsa learning rule for learning the incident radiance in a given direction on a position, which was derived in Equation 2.27:

$$Q(x, \omega) \leftarrow (1 - \alpha) \cdot Q(x, \omega) + \alpha \cdot \left(L_e(y, -\omega) + \frac{2\pi}{n} \sum_{k=1}^{n-1} Q(y, \omega_k) f_s(\omega_k, y, -\omega) \cos(\theta_k) \right)$$

I will now introduce my implementation of the algorithm which uses it to progressively reduce the number of zero-contribution light paths sampled in a path tracer, which can reduce noise in rendered images significantly.

3.1.1 The Irradiance Volume

The derived Expected Sarsa learning rule requires some sort of data-structure for looking up and updating the incident radiance on a point x from direction ω , which from here on I will refer to as a Q-value. Therefore, the main requirement of the data structure is that it has some way of representing a discrete set of angles (ω_k) in a hemisphere located at a position x and oriented to the surface normal at x . The Irradiance Volume data structure [27] meets this requirement.

Originally designed to be used for pre-computation of radiance values which are looked up at runtime to approximate global illumination, the Irradiance Volume data structure is essentially a discretized version of a hemisphere which is visually represented in Figure 3.1. The image shows the discrete sectors which make up a hemisphere, this was implemented by converting a 2D square grid into the 3D hemisphere shown, which is known as an adaptive quadrature. Where all sectors in the 2D grid have an equal area and a mapping introduced in [60] converts the 2D grid coordinates into a hemisphere made up of

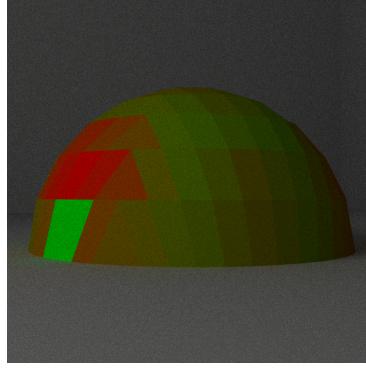


Figure 3.1: An Irradiance Volume. Each sector holds the incoming radiance $L_i(x, \omega_k)$, the more green a sector is the lower the stored radiance in that sector, the more red a sector is the higher the stored radiance in that sector.

sectors in 3D space. The mapping ensures the hemisphere sectors remain equal to one another, meaning the discrete set of direction represented by the hemisphere are of equal angles apart from one another.



(a) Representation of the scenes geometry meshes (b) Voronoi Plot of Irradiance Volume locations (c) Expected Sarsa path tracer with 16 SPP

Figure 3.2: An example of discretizing location in the scene into Irradiance Volume locations. The geometry mesh (a) is used to uniformly sample Irradiance volume positions. Image (b) shows a voronoi plot for the Irradiance Volumes in the scene, where each pixel is coloured to represent its closest Irradiance Volume, so each sector of colour in (b) represents a different Irradiance Volume location. Finally (c) gives a render using the Expected Sarsa path tracer based on Algorithm 2.

Each sector of the Irradiance Volume is then used to store the current approximation of incident radiance in the incident direction formed by the unit vector from centre of the sector to x . Therefore, an Irradiance Volume stores the incident radiance (Q-value) for a given position x (state) from each direction ω_k (action), for all sectors $\forall k = 1, \dots, n$ in the hemisphere located at x . In order to store Q-values across the scene, Irradiance Volumes can be uniformly sampled over the scenes geometry as shown in Figure 3.2. Then to lookup a radiance/Q-value for a given position x in direction ω_k , a nearest neighbour search is performed to find the closest Irradiance volume to position x , then retrieve the Q-value from the sector at index k . Giving a lookup and update time of $O(\log n) + O(1) = O(\log n)$ when using the KD-Tree data structure for nearest neighbour search [10]. Lookup and update procedures from the Irradiance volumes in the scene is all that is needed to apply the Expected Sarsa learning rule in Equation 2.27. The entire collection of Irradiance Volumes in a scene can be thought of as a large 5D table ($x \in \mathbb{R}^3, \omega \in \mathbb{R}^2$) to store the current incident radiance approximation at each point. Expected Sarsa and all other TD-learning methods presented in section 2.3.4 are known as tabular methods, and I will refer to the table described as the Q-table for the scene.

At each Irradiance Volume the radiance distribution is stored. The radiance distribution for each

radiance volumes is a probability distribution over the n Q-values (incoming radiance estimates) stored by the radiance volume. As described in section 2.4, a direction to continue a light path in can be sampled proportionally to the radiance distribution of the closest radiance volume to the a light paths intersection point. This distribution is also used as the probability density function in the Monte Carlo path tracing colour estimate for a pixel (Equation 2.13). Due to this, as the radiance estimate held in each of the n sectors of every radiance volume improves with the number of rendered frames, the radiance distribution will come closer a normalized version of the true function describing the incoming radiance on point x . Therefore, the variance in the colour estimate for a light path through a given pixel will reduce for the same number of samples used, progressively reducing image noise.

3.1.2 Expected Sarsa Path Tracing

The Expected Sarsa based path tracing algorithm is very similar to the original forward path tracer introduced in Algorithm 1. The algorithm learns online, meaning after every rendered frame pixel values are likely to have a lower variance due to a reduction in the number of zero contribution light paths sampled. Initially, radiance volumes are sampled uniformly across the room with all Q-values initialised to a small constant proportional to the number of sectors on each hemisphere k . This encodes the assumption that initially the radiance in all directions from any given point in the room is equal, as initially there is no prior knowledge of any radiance values $Q(x, \omega)$. With the radiance volumes set up, every frame N sampled light paths are traced through each pixel from the camera and into the scene to find its average colour estimate using Algorithm 2. Algorithm 2 updates the radiance distribution stored in by each Irradiance Volume after every rendered frame using the updated $Q(x, \omega_k)$ values stored. Meaning the next frame will importance sample from the new updated radiance distribution estimate held by every Irradiance Volume. The three additions to this algorithm from the forward path tracer in Algorithm 1, are as follows:

Addition 1: Sample directions proportional to closest radiance distribution

The direction to continue the light path in is sampled proportional to the Q-values stored in the closest Irradiance Volume to position y by using the stored radiance distribution in the closest Irradiance Volume. Inverse transform sampling [20] is used to sample a direction from the stored radiance distribution. Inverse transform sampling is where a random number $r \in [0, 1]$ is sampled, then the largest number x from the domain of the cumulative distribution $P(X)$ is returned where $P(-\infty < X < x) \leq r$.

Addition 2: Update stored Q-values

Once the ray has intersected with a position in the scene y from a position x , update the radiance estimate $Q(x, \omega)$ using the Expected Sarsa learning rule derived in Equation 2.27. This is based on the radiance emitted from y in direction $-\omega$ and the outgoing radiance estimate in direction $-\omega$ from point y described by the summation. The summation involves summing all Q-values for the closest radiance volume to position y . Each of which are multiplied by BRDF of the surface at y , as well as the cosine of the angle between the sector direction for the Q-value (ω_k) and the surface normal y .

Addition 3: Update Irradiance Volume Distributions

Update every radiance volumes radiance distribution in the scene by normalizing the radiance volumes updated $Q(x, \omega_k)$ values.

Algorithm 2: Expected Sarsa path tracer pseudo code following Nvidia's method in [19]. Given a camera position, scene geometry, this algorithm will render a single image using a tabular Expected Sarsa approach to progressively reduce image noise. Where N is the pre-specified number of sampled light paths per pixel.

```

Function renderImage(camera, scene)
    for i = 1 to N do
        for p in camera.screen do
            ray  $\leftarrow$  initializeRay(p, camera)
            for j = 1 to  $\infty$  do
                (y, n, Le)  $\leftarrow$  closestIntersection(ray, scene)
                if j > 1 then
                    /* Addition (1)
                    ( $\omega_i, \rho_i, f_s$ )  $\leftarrow$  sampleRayDirFromClosestRadianceDistribution(y)
                    /* Addition (2)
                     $Q(\text{ray.x}, \text{ray.w}) \leftarrow (1 - \alpha(\text{ray.x}, \text{ray.w})) \cdot Q(\text{ray.x}, \text{ray.w}) + \alpha(\text{ray.x}, \text{ray.w}) \cdot$ 
                     $\left( L_e + \frac{2\pi}{n} \sum_{k=1}^{n-1} Q(y, \omega_k) f_s(\omega_k, y, -\text{ray.w}) \cdot (\omega_k \cdot \mathbf{n}) \right)$ 
                end
                if noIntersection(y) or areaLightIntersection(y) then
                    ray.throughput  $\leftarrow$  ray.throughput  $\cdot L_e$ 
                    updatePixelColourEstimate(p, ray.throughput)
                    break
                end
                ray.throughput  $\leftarrow$  ray.throughput  $\cdot f_s \cdot (\omega_i \cdot \mathbf{n}) / \rho_i$ 
                ray  $\leftarrow$  (y, ωi)
            end
        end
    end
    /* Addition (3)
    updateIrradianceVolumeDistributions()
end

```

Monte Carlo Integration

Due to the importance sampling from addition (2), the probability density function over all possible sampled directions Ω at location x is no longer uniform. Instead it is equal to the normalized Q -values for the closest Irradiance Volume to the point x , which is the stored radiance distribution. Therefore the evaluated probability density function ρ_i at intersection point x , at incident direction ω_i must also be evaluated using the radiance distribution to correctly apply Monte Carlo Integration. To do so I have derived an Equation 3.1 to determine the value ρ_i .

$$\rho_i = Q_p(x, \omega_k) \cdot n \cdot \frac{1}{2\pi} = \frac{Q_p(x, \omega_k) \cdot n}{2\pi} \quad (3.1)$$

Where:

$$\begin{aligned} Q_p(x, \omega_k) &= \text{Normalized Q-value from the Irradiance Volume closest to } x \text{ at sector } k \\ n &= \text{Total number of sectors in an Irradiance Volume} \end{aligned}$$

The reasoning behind this value ρ_i is that $\frac{1}{2\pi}$ represents the probability density function (*pdf*) evaluated at any point when directions are randomly sampled in the hemisphere Ω . However, the Irradiance Volume splits the hemisphere into discrete sectors, but each sector represents a continuous set of angles. Therefore if the probability of sampling a ray in each sector were constant c , $Q_p(x, \omega_k) = c \forall k < n$, the *pdf* would remain constant:

$$\frac{Q_p(x, \omega_k) * n}{2\pi} = \frac{1}{2\pi}$$

However, the approximated radiance may vary across sectors, causing the associated *pdf* to vary across sector due to $Q_p(x, \omega_k)$. This was not the case previously prior to importance sampling, where direction were sampled randomly over a unit hemisphere making a the *pdf* is uniform. The diagram in Figure 3.3 highlights these differences.

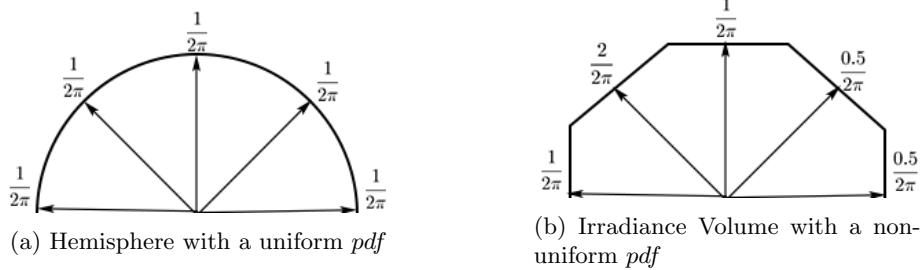


Figure 3.3: A 2 dimension view of a subset of values from two probability density functions (*pdf*). One for a unit hemisphere (left) with a uniform *pdf*. One for an Irradiance Volume (right) with non-uniform *pdf*. Where the arrows represent sampled directions and the values at the end are the evaluated *pdf* values for each direction.

Consistency

It is important for the modified path tracing algorithm to converge to ensure consistency, meaning all introduced artefacts such as image noise are guaranteed to vanish over time [19]. A decaying learning rate for α can be used to do so, see Equation 3.2. Where $i(rv, \omega_k)$ is the number of times the rendering algorithm has updated the Q-value of the Irradiance Volume i for sector k representing angle ω_k .

$$\alpha(x, \omega) = \frac{1}{1 + \text{visits}(x, \omega_k)} \quad (3.2)$$

Now, while $Q(x, \omega_k)$ does converge, it does not necessarily converge on the true radiance $q_*(x, \omega_k)$. This is due to the discretization of the action/direction into sectors which make up a hemisphere. If the number of sectors was infinite then the algorithm would converge on the true radiance by the law of large number applied to Equation 2.27. Clearly this is not possible, but later I discuss how increasing the number of sectors on the Irradiance Volume affects the number of zero-contribution light paths. Another issue is Q-values will not be visited the same number of times during rendering. For example Irradiance Volumes located in places which are in the cameras view will be visited far more, so images rendered of the scene which have been in the cameras view for the longest are likely to have the lowest variance in pixel colours. This is a problem, as parts of the scene may look particularly noisy compared to others as the camera begins to move round the scene.

3.2 The Neural-Q Path Tracer

Up to now I have only spoke of TD-learning techniques which involve use a tabular approach to approximate the the optimal value function. However, it is possible to instead use a Neural Network as a non-linear function approximator for the optimal value function [66]. Following this I introduce an artificial neural network architecture capable of learning the incident radiance on any point in a scene from a discrete set of angles. I then propose the Neural-Q path tracing algorithm I have designed and implemented which uses the neural networks approximations for importance sampling direction to continue light paths in.

After, I take a slight detour to review the new materials that have been recently published on neural networks for importance sampling in Monte Carlo path tracing. The materials that focus on neural importance sampling for light path construction were published during the execution of the project, so it is important to find out where my Neural Q-learning algorithm sits compared to these new state of the art methods.

3.2.1 Introduction to Deep Reinforcement Learning

Value Function Approximation

Observe the optimal value function introduced in section 2.3.3, Equation 2.17:

$$q_*(s, a) = \max_{\pi} q_{\pi}(s, a)$$

Recall this is simply a function which given a state and action, outputs a scalar representing the value of that state action pair. Therefore, rather than approximating it using a tabular form, instead one can learn the a functions parametrized functional form with a weight vector $\theta = (\theta_0, \dots, \theta_n)$ where $\theta_i \in \mathbb{R}$. This turns the task of approximating the value function into a function approximation problem, for which there are many possible methodologies. To name some, Coarse coding, Decision Trees, Nearest Neighbour, Fourier basis, and Artificial Neural Networks (ANNs) [63]. Function approximators other than ANNs have been successful for a range of reinforcement learning problems, whilst maintaining both data and computational efficiency [62, 37, 64]. However, I will be using an ANN for value function approximation due to its capabilities of learning a non-linear functions, and its performance in the presence of a large amount of training data [39]. The exact reasons these benefits are capitalized on will become more apparent later. By using a ANN for function approximation, the technique is now known as Deep Reinforcement Learning.

Stochastic Gradient Descent

The goal of the artificial neural network is to learn the value of the function parameters θ such that the functions loss over all possible state-action pair inputs is minimised. In the case of ANNs the parameters θ are the weights for the connections between neurons. For stochastic gradient descent a differentiable loss function which takes parameter vector θ as input and outputs a scalar loss value is required. The method from here on is to move the parameter values θ in the direction of the negative gradient to minimise the loss function:

$$\Delta\theta = -\frac{1}{2}\alpha \nabla_{\theta} J(\theta)$$

Where α is the step-size parameter. An example loss function for approximating the optimal value function q_{π} is given in Equation 3.3.

$$J(\theta) = \sum_{s \in \mathcal{S}} \sum_{a \in \mathcal{A}} (q_{\pi}(s, a) - q_{\theta}(s, a))^2 \quad (3.3)$$

Where:

$J(\theta)$ = The loss value function for the current parameter values θ

$q_{\pi}(s, a)$ = The value function under policy θ for the state-action pair

$q_{\theta}(s, a)$ = Current approximation of the value function under policy θ for the state-action pair

If plenty of data was available for $q_{\pi}(s, a)$ for many state actions pairs (s, a) , it would be possible to train an ANN to approximate the optimal value function q_{π} . By simply running a forward pass on the

ANN to compute $q_\theta(s, a)$ for a given state-action pair as input, then calculating the loss $J(\theta)$ using the ground truth $q_\pi(s, a)$. Then, by using the backpropagation algorithm to calculate the partial derivatives w.r.t the loss, the parameters values θ can be updated using an optimizer such as Adam. The issue is q_π is unknown and no training data is initially available for the training procedure just described. Instead, deep reinforcement learning uses online training procedures closely resembling the TD-learning methods introduced in section 2.3.4 for function approximation.

Bootstrapping

Following TD-learning, as the optimal value function q_* (or q_π in the previous section) is not available, it is possible to instead bootstrap using the current estimate of the value function [66]. Recall that bootstrapping for the value function is when the updated current estimate of the optimal value function for a state-action pair is partially based on new experience data, and the current estimated value of the next selected state-action pair when following policy π . An example of this is the off-policy method Q-learning presented in section 2.3.4, Equation ???. Equation 3.4 gives what is known as the TD error (δ_t) for Q-learning at time step t . It is called an error as it gives the difference between the current estimate $Q(S_t, A_t)$ and the better estimate $R_{t+1} + \gamma \max_a Q(S_{t+1}, a)$. Notice that the TD error is an estimate that has been made at time step t , meaning the error depends on the next state and the next reward which can both change across time steps.

$$\delta_t = \left(R_{t+1} + \gamma \max_a Q(S_{t+1}, a) \right) - Q(S_t, A_t) \quad (3.4)$$

It is this TD error that can be used to form the loss function for an ANN to approximate the value function, as shown in Equation 3.5. The gradient of this loss function can be calculated by Equation 3.6 which is used with an optimizer for updating the parameters θ during learning. This is the only deep reinforcement learning rule I shall be using from here on for the Neural-Q path tracer.

$$J(\theta) = \left(R_{t+1} + \gamma \left[\max_a \hat{q}_\theta(S_{t+1}, a) \right] \right) - \hat{q}_\theta(S_t, A_t) \quad (3.5)$$

$$\nabla_\theta J(\theta) = \left(\left(R_{t+1} + \gamma \left[\max_a \hat{q}_\theta(S_{t+1}, a) \right] \right) - \hat{q}_\theta(S_t, A_t) \right) \nabla_\theta \hat{q}_\theta(S_t, A_t) \quad (3.6)$$

Where:

∇_θ = Gradient w.r.t θ

\hat{q}_θ = The current approximation of the value function given by an ANN

$[.]$ = Stop gradient, meaning the value is taken as just a scalar input during backpropagation

Unfortunately due to the use of function approximators for TD-learning methods, the methods are no longer proven to converge on the optimal policy q_* . That said, in general these methods perform well in practice for appropriate use cases [40, 42], and generally learn faster than the other option of Monte Carlo Reinforcement Learning with function approximation [63].

3.2.2 Deep Reinforcement Learning Motivation

Like tabular TD-learning methods, I attempt to a deep reinforcement learning method to approximate the incident radiance from a set of discrete directions ω_k where $k = 0, \dots, n$ from point x in the scene ($L_o(x, \omega_k)$), where n is the number of discrete directions in the hemisphere. Then, when sampling direction to continue light paths during path tracing, the incident radiance estimate from each discretized direction is normalized, forming a distribution known as the radiance distribution, see section ???. A good approximation of the radiance distribution at a point can be used in importance sampling directions for light path construction during Monte Carlo path tracing in order to reduce image noise (see section 2.2.2).

Unlike the Expected Sarsa tabular approach, function approximation has the ability to generalize the value over state-action pairs. In other words, the tabular approach requires a single entry for every possible state-action. So, if an update is made to a state-action pair, it affects that state-action pair value alone. In the case where there are many states (potentially infinitely many) state-action pairs may not be updated often due to the number of them. This means they will be updated infrequently, making learning slow. It may not even be possible to store such a number of state-action pairs. Using an ANN or any function approximator allows one to model a potentially infinite state space and generalize for the valuation of for unseen state-action pairs, which applies well to rendering as the number of unique

positions in the scene is infinite. However, this comes at the cost of updating weights in the ANN can affect the valuation of multiple states, making it impossible in practice to predict the optimal value for every state-action pair, unlike the tabular case. This causes proofs for convergence on the optimal value function, $q_*(s, a)$ to break down.

Previously, I highlighted that I chose an ANN as the function approximator for the Neural-Q path tracer due to its ability to model non-linear functions well in the presence of a large amount of training data. When approximating the incident radiance $L_i(x, \omega)$ for all possible positions in the scene, the radiance distribution at any point in the scene can be a non-linear function due to the way light paths randomly reflect off complex geometry in a scene. Therefore, learning the radiance distribution for all points in an arbitrary scene requires a non-linear function approximator. In terms of training data, the rendering process samples light paths to approximate radiance which can be used for training. This means as much training data as needed can be generated during the rendering process.

The range of improvements to the approximation of incoming radiance that can be potentially made by using ANNs makes it a clear area to investigate. However, this is all conditioned on if it is possible for an ANN to learn the radiance distribution for any point in an arbitrary scene.

3.2.3 Deep Q-learning for Light Transport

In order to use deep reinforcement learning to learn the incident radiance on a point from a given direction in the scene, I must first derive a loss function for which the neural network will be trained with in a similar way done for the Expected Sarsa learning rule in section 2.4. However, instead of using Expected Sarsa, I find a loss function using the deep Q-learning rule introduced in Equation 3.5. This choice was made primarily due to its proven success when used to approximate the optimal value function for a variety of Atari games [42].

Once again, the rendering equation from section 2.2.1 states the radiance in an outgoing direction ω from point x is equivalent to the emitted radiance in the direction plus the reflected radiance in the direction:

$$L_o(x, \omega) = L_e(x, \omega) + \int_{\Omega} L_i(h(x, \omega_i), -\omega_i) \cdot f_r(\omega_i, x, \omega) \cdot \cos(\theta_i) d\omega_i$$

By matching terms and adapting the rendering equation to the Deep Q-learning loss function in Equation 3.5, the loss function for training an ANN to learn the incoming radiance in a direction ω on a point x can be found, see Equation 3.7.

$$\Delta \hat{q}_{\theta}(x, \omega) = \left(L_e(y, -\omega) + \left[\max_{\omega_i} (\hat{q}_{\theta}(y, \omega_i) f_s(\omega_i, y, \omega) (\omega_i \cdot \mathbf{n})) \right] \right) - \hat{q}_{\theta}(x, \omega) \quad (3.7)$$

Where:

- $\Delta \hat{q}_{\theta}(x, \omega)$ = The loss/error of the ANNs approximation of $\hat{q}_{\theta}(x, \omega)$
- θ = Current parameter values of the ANN
- ω_i = The direction where the incident radiance is highest on y
- $(\omega_i \cdot \mathbf{n})$ = Equivalent to the cosine of the angle between the normal \mathbf{n} and direction vector ω_i
- (\cdot) = Denotes the dot product

3.2.4 Artificial Neural Network Architecture

With the loss function defined in Equation 3.7 for learning the incident radiance on a point from a given direction, a suitable ANN architecture must be developed for approximating the $\hat{q}_{\theta}(x, \omega)$. At first one might the ANN would take a single 3D position x and an incident direction ω as input for a forward pass to calculate the approximated valuation under parameters θ . This way the ANN could take any arbitrary incident direction ω to calculate the incident radiance on position x . However, when the radiance needs to be estimated for each discrete direction ω_k in the hemisphere around a position x for all n directions, n forward passes must be made through the ANN must be made. A single light path may include hundreds of reflections before intersecting with a light source, meaning potentially thousands of forwards passes would need to be evaluated for a single light path. To be conservative, imagine every light path reflected 30 times before intersecting with a light source, if we only sample 16 light paths per pixel for a 512x512

image. The total number of forward passes for using only 16 different possible directions to sample a light path in every time it is reflected is over a billion.

To avoid this situation, I followed the technique proposed for learning to play Atari games in [42]. Which is in the context of reinforcement learning to give the ANN as input the agents state, then a forward pass of the network gives the value (Q-value) of each state-action pair for the input state. Applying this to incident radiance where the input state is the position x , a forward pass computes the radiance incident from the set of discrete directions $\omega_k \forall k = 0, \dots, n$. In other words, a single forward pass of the ANN gives all the required information needed to importance sample a direction to continue the light path in.

With the current process proposed only a single 3D point will be passed into the ANN to infer the radiance in directions $\omega_k \forall k = 0, \dots, n$. The 3D position given is in the world coordinate system of the scene, hence it gives no information regarding where that point is relative to the geometry in the scene. In terms of reinforcement learning, the state is said to be only partially observable [63]. Instead, I found that in order for the network to learn the radiance from incident directions ω_k , the input state should instead be the coordinates of all vertices in the scene in a coordinate system relative to the position the incident radiance is being estimated at. Formally, for any position 3D $x \in \mathbb{R}^3$ in the scene with a set of vertices $\mathbf{v} = (v_0, v_1, \dots, v_m)$ where $v_i \in \mathbb{R}^3 \forall v_i \in \mathbf{v}$, an input vector \mathbf{v}^x was formed:

$$\begin{aligned}\mathbf{v}^x &= (v_0^x, v_1^x, \dots, v_m^x) \\ \text{where: } v_i^x &= v_i - x \quad \forall i = 0, \dots, m\end{aligned}$$

This decision was inspired by [42], where a state in a game of Atari is represented by the raw image of the game. This encodes information regarding where the play is relative to objects around it in 2D, whereas \mathbf{v}^x encodes where the current location x is to all objects around it in 3D. The full process of approximating the incident radiance on x from discrete directions ω_k is illustrated in Figure 3.4.

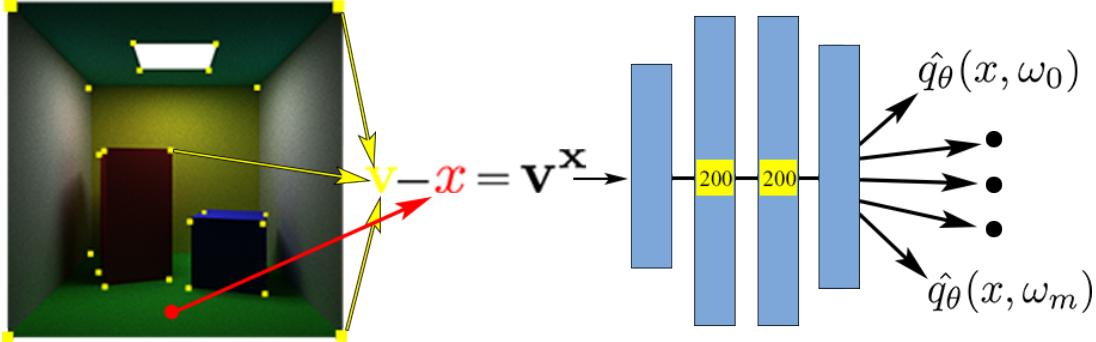


Figure 3.4: An illustration of the process for a forward pass on the ANN used for the Neural-Q path tracer. Starting with the scene on the left, all vertices in the scene are converted into a coordinate system relative to the point x , producing \mathbf{v}^x . This is passed to the input layer of the ANN which then computes a forward pass through the two hidden layers fully connected layers, each with a width of 200 neurons to the output layer. The output layer's width is equal to the number of discrete incident directions m used in the approximation of the incident radiance function. Each output represents the approximated incident radiance on the position x for every discrete incident direction $\hat{q}_\theta(x, \omega_k) \forall k = 1, \dots, m$.

As shown in the illustration in Figure 3.4, the ANN consists of an input layer consisting of z neurons, where z is the total number of vertices in the scene. The input is then all vertices in the scene converted into a coordinate system around the intersection position x , \mathbf{v}^x . Then there are 2 hidden fully connected layers, where each hidden layer is followed by a rectifier of non-linearity activation function (ReLU) [47]. The output layer consists of a neuron to output the approximated incident radiance from every direction of the discretized hemisphere around the intersection point x . The choice to use only two fully connected hidden layers was made to reduce time spent on computing forward passes and training the network during the rendering of an image. Whilst still having two hidden layers allows the ANN to represent an arbitrary decision boundary for approximating incident radiance at any given position which

is a 5D function $L_i(x, \omega)$, where $x \in \mathbb{R}^3$ and $\omega \in \mathbb{R}^2$. However, for scenes with more complex geometry than those experimented on may require more hidden layers and/or neurons in hidden layers in order to accurately approximate $L_i(x, \omega)$ [57].

Training the ANN is where the main difference arises compared to the supervised learning case. Recall from section 3.2.1, in the reinforcement learning case there is no large training data set available for learning the optimal value function directly. Hence, bootstrapping is used in TD-learning methods in order to learn online by continually updating the estimate of the optimal value function as data is received. This is otherwise known as learning from experience [63]. The loss function in Equation 3.7 does exactly that, where the loss is described in terms of some immediate reward which is the emitted radiance L_e term, and partially on the current estimate of radiance incident from direction ω :

$$\text{TD Error: } \Delta \hat{q}_\theta(x, \omega) = \left(L_e(y, -\omega) + \left[\max_{\omega_i} (\hat{q}_\theta(y, \omega_i) f_s(\omega_i, y, \omega) (\omega_i \cdot \mathbf{n})) \right] \right) - \hat{q}_\theta(x, \omega)$$

So, to compute this loss an initial forward pass on the network must be made to determine the value of $\hat{q}_\theta(x, \omega)$, then a second pass must be made to calculate $\max_{\omega_i} \hat{q}_\theta(y, \omega_i)$. All other terms are a result of experience and are calculated in the path tracing algorithm. After the loss is calculated backpropagation is used to compute the partial derivative of the loss with w.r.t to each parameter. Then another pass can be made through the network to update the networks weights using the partial derivatives calculated in the previous step with an optimizer, in this case I use the Adam optimizer. While there is no guarantee, in practice over many iterations of this learning procedure, the ANNs estimate of incident radiance for a discrete set of directions ω_k for any point x in the scene should move towards a local optimum [66].

3.2.5 Neural-Q Path Tracing Algorithm

With an ANN and a method for training it to learn the the incident radiance from n discrete directions on a point detailed, a modified Monte Carlo path tracing algorithm which uses this ANNs predictions for importance sampling directions to continue light paths must be introduced. Algorithm 3 renders a single image using N sampled light paths per pixel to compute the colour estimate of each pixel by Monte Carlo path tracing. Similarly to the Expected Sarsa path tracer detailed in Algorithm 2, the Neural-Q path tracer estimates the radiance distribution at the intersection point of a light path and samples a direction to continue the light path in proportional to this distribution. This radiance distribution is also used as the probability density function in the Monte Carlo estimate of the rendering equation 2.13 to reduce the variance in the approximation of the outgoing radiance L_o , leading to a reduction in image noise. The algorithm also trains online, meaning it progressively reduces noise in the image as simulates more light paths. Once again the ρ_i term is the probability density function over the hemisphere of directions Ω at intersection point x to continue a light path in, evaluated for the sampled direction ω_i . This can be calculated using Equation 3.1 in section 3.1.2. There are four additions to this algorithm compared to the default forward path tracing algorithm 1:

Addition 1: Minibatching

In order to yield smoother sample gradient for training, a minibatching method is used where the gradient information for light paths is accumulated over a batch to train the network with. This was proven to be successful for a range of physical control tasks in [40]. While Algorithm 3 iterates through the batches to clearly represent the steps the algorithm takes, in practice all computation with the batch loops are done in parallel.

Addition 2: Sample direction using decaying ϵ -greedy policy

The Neural-Q path tracer follows a decaying ϵ -greedy policy to either sample a ray direction proportional to the estimated radiance distribution at the intersection position. Or, randomly sample one of the discrete directions in the discretized hemisphere centred at the intersection point. This choice is made depending on the value of ϵ . Where $\epsilon \in [0, 1]$, a random number $r \in [0, 1]$ is sampled. If $r > \epsilon$ then the so called *greedy* strategy is chosen. This is where a direction is sampled proportional to the radiance distribution formed by normalizing the Q-values produced by a forward pass on the network using \mathbf{v}^x as input, where x is the current intersection position of the light path. Otherwise, a random direction ω_k is selected from the discrete set directions ω_k for $i = 1, \dots, n$ for the adaptive quadrature at the point of intersection.

Addition 3: Training the ANN

This modification trains the ANN to improve its approximation of the incident radiance at any point x in the scene for the set of discrete angle ω_k in the adaptive quadrature centred at x . To do so, the algorithm computes the loss function in 3.7, by running a forward pass on the ANN to get the approximated incident radiance in the discrete directions $\omega_k \forall k = 1, \dots, n$ for both the position x , as well as the next intersected position y . The loss is then used to train the network using the process described in section 3.2.4. The policy followed for selecting a direction to continue a light path in is different to that of selecting a direction Q-value for training with $q_t heta(y, \omega)$ for bootstrapping. This is instead chosen according to the direction with the highest incident radiance from y as shown in 3.7. This is the reason why deep-Q learning is an off-policy algorithm.

Whilst a replay buffer was not used in the Neural-Q path tracer, what it hopes to achieve is partially covered by the Neural-Q path tracing algorithm. A replay buffer was originally introduced for deep Q-learning in [42] for training an AI agent to play a variety of Atari games by learning a good approximation of the optimal value function using deep Q-learning. Where the replay buffer stores transitions between state-action pairs and the corresponding reward received $e_t = (S_t, A_t, R_t, S_{t+1})$. The replay buffer is then sampled from to make up part of the minibatch to train the network with. This is known as experience replay and is used to avoid giving the network highly correlated data to train on as a result of learning online, taking one action in a particular state may affect the probability of selecting another action in the next state. Neural networks make the assumption that the training data is independently and identically distributed (i.i.d), which was not the case for consecutive states in Atari games. Therefore, by sampling from a replay buffer the variance in consecutive weight updates is reduced as they updates are no longer highly correlated with one another compared to using standard Q-learning [63]. Rather than storing transitions in a buffer to make up a minibatch for training, a batch of rays are continually traced and trained together. This avoids strong correlations between training iterations, reducing the variance in consecutive weight updates. However, it is likely there still is some correlation in the initial consecutive training iterations for light paths sampled from spatially local pixel positions in the image plane, so using some form of replay buffer like that suggested in [46] may further reduce the variance in consecutive weight updates.

Addition 4: Decaying ϵ -greedy

As part of the decaying ϵ -greedy policy, the value of ϵ is decreased after 1 sampled light path is computed through every pixel in the image. Meaning, according to Algorithm 3, this represents a single epoch. This is a reasonable point to decay epsilon as for an average light path length of 30 for each sampled pixel in a $512x512$ image with a minibatch size of 1024, approximately 7,680 training updates are made on the network. As discussed in section ??, the decaying ϵ -greedy policy means the makes sure the path tracer at first prioritises exploration of which direction contribute the most radiance. As training progresses, the path tracers policy alters more towards exploiting by sampling directions to continue light paths in based on the current estimated radiance distribution at their intersections points. This behaviour is desirable, as by focusing on exploitation to early, the path tracer may not sample seemingly unfavourable directions in the short term which after more reflections off surfaces lead to a large amount of incident radiance to

the point.

Algorithm 3: Neural-Q forward path tracer. Given a camera position, scene geometry, epsilon and epsilon decay, this algorithm will render a single image using deep Q-learning loss to progressively reduce image noise. Where N is the pre-specified number of sampled light paths per pixel.

```

Function renderImage(camera, scene, decay,  $\epsilon$ )
    ANN = loadANN()
    for  $i = 1$  to  $N$  do
        /* Addition (1)
        for  $b = 1$  to Batches do
            for  $k = 1$  to BatchSize do
                 $p \leftarrow \text{getPixel}(b,k)$ 
                ray  $\leftarrow \text{initializeRay}(p, \text{camera})$ 
                for  $j = 1$  to  $\infty$  do
                     $(y, \mathbf{n}, L_e) \leftarrow \text{closestIntersection}(\text{ray}, \text{scene})$ 
                    if  $j > 1$  then
                        /* Addition (2)
                         $(\omega_i, \rho_i, f_s) \leftarrow \text{sampleRayDirEpsilonGreedy}(\epsilon, y)$ 
                        /* Addition (3)
                         $\hat{q}_\theta x \leftarrow \text{ANN.getQValue}(\text{ray}.x, \text{ray}. \omega, \text{scene})$ 
                         $\hat{q}_\theta y \leftarrow \text{ANN.getMaxQValue}(y, \text{scene})$ 
                         $\Delta \hat{q}_\theta x \leftarrow L_e + (\hat{q}_\theta y \cdot f_s \cdot (\omega_i \cdot \mathbf{n})) - \hat{q}_\theta x$ 
                        ANN.train( $\Delta \hat{q}_\theta x$ )
                    end
                    if noIntersection( $y$ ) or areaLightIntersection( $y$ ) then
                         $\text{ray}.throughput \leftarrow \text{ray}.throughput \cdot L_e$ 
                        updatePixelColourEstimate( $p, \text{ray}.throughput$ )
                        break
                    end
                     $\text{ray}.throughput \leftarrow \text{ray}.throughput \cdot f_s \cdot (\omega_i \cdot \mathbf{n}) / \rho_i$ 
                     $\text{ray} \leftarrow (y, \omega_i)$ 
                end
            end
        end
        /* Addition (4)
         $\epsilon \leftarrow \epsilon - \text{decay}$ 
    end

```

Chapter 4

Critical Evaluation

Here, a range of techniques are used to evaluate the benefits of the newly proposed Neural-Q path tracer compared to the Expected Sarsa path tracer presented in Chapter 3. However, it is also made clear that Neural-Q's viability in current industry is limited due to the time taken to evaluate a forward pass through an ANN.

4.1 Experimental Setup

A path tracing renderer was built from scratch which supported Algorithms 1, 2, 3 and was used to produce all rendered results seen in this thesis. The rendering engine used only OpenGL Mathematics library [1] for various operations that are common in the rendering pipeline, SDL2 [2] for displaying rendered images, and the Dynet neural network library [48] for the Neural-Q path tracer implementation. Algorithms 1, 2, 3 were all accelerated on an Nvidia GPU by using the CUDA Toolkit [49] to receive experimental results in an acceptable time. The reasoning for choosing Dynet over more commonly used neural networks libraries such as Tensorflow [3], was due to its ability to be easily compiled with the CUDA nvcc compiler and it had a well documented C++ API. This was a requirement for the Neural-Q path tracer as tracing light paths, ANN inference, and ANN training are all performed on a Nvidia GPU via C++ API calls. All results were produced using a machine with an Intel i5-8600K CPU, Nvidia 1070Ti GPU and 16GB of RAM installed.

I developed four different scenes using Maya [7] and created a custom object importer to import the scenes into my path tracer renderer. A reference image of all four scenes is given in Figure 4.1, which have been rendered with 4096 sampled light rays per pixel using the default forward path tracing Algorithm ???. They are known as reference images as they have minimal visible noise, meaning the Monte Carlo approximations for each pixel's colour value has approximately converged. Each rendered image from any of the techniques has been rendered at a resolution of 720X720. Due to path tracing accurately modelling physical light transport (see section 2.2), these images are the ideal case for which all other path tracing algorithms should aim to produce as closely as possible with as few samples as possible.

4.2 Assessing the reduction in image Noise for Monte Carlo Path Tracing

Importance sampling techniques are used in Monte Carlo path tracing to ultimately reduce image noise using the same number of sampled light paths per pixel. Therefore, the most important point to assess is if the Neural-Q path tracer is able to reduce image noise to the same extent as the Expected Sarsa path tracer when using the same SPP.

4.2.1 Quantifying the Reduction in Image Noise

To quantify the amount noise within images rendered by a default forward path tracer, the Expected Sarsa path tracer, and the Neural-Q path tracer, I will use the Mean Absolute Percentage Error (MAPE) given in Equation 4.1 [46].

$$M = \frac{1}{N} \sum_{i=0}^{N-1} \left| \frac{A_i - F_i}{A_i} \right| \quad (4.1)$$

Where:

N = The total number of pixels in the image

A_i = The i th pixel value in the reference image

F_i = The i th pixel value in the image whose noise is being quantified

The MAPE value can then be used to quantify the average difference between pixel values from the reference image to each image rendered by the three path tracing algorithms with the same number of SPP. Therefore, a lower MAPE score is more desirable for a rendered image, as it means the image has a lower amount of noise. The MAPE score for images rendered by the three different path tracing algorithms for four different scenes is shown in 4.1. Each one of the four different scenes have been designed to exhibit different properties which affect light transport simulation, which can be summarised as:

- **Shelter** - A large scene which includes three different area lights, each with their own blockers. This makes it difficult to learn the contribution of radiance from each of the three sources to a given point in the scene. The scene is a sealed room, meaning all light paths will intersect with an area light as the number of reflections tend to infinity.
- **Cornell Box** - A ubiquitous scene to test the accuracy of a rendering techniques approximation of global illumination. The scene is small and includes two light blockers. The wall in the directions of the camera is missing, meaning there is a void which causes light paths to potentially never intersect with an area light.
- **Complex Pillars** - A scene which poses a true challenge to estimating the incident radiance on a point, due to the number of light blockers. The scene is sealed and the left, right, bottom, and top walls are all made to absorb most of the light incident on them. Meaning, light paths must navigate through the pillars to illuminate the back walls of the scene and the pillars themselves.
- **Door Room** - The door room is a sealed scene which is almost entirely lit by indirect illumination. Light paths must reach the light before their contribution to the final image becomes negligible.

From the MAPE score calculated for each rendered image of the four scenes using the three different path tracers, it is clear that the default forward path tracer in Algorithm ?? is inferior to the path tracers which leverage the power of importance sampling in light path construction. Meaning, the Expected Sarsa and Neural-Q algorithms have both learnt an approximation of the incident radiance distribution function $L_i(x, \omega)$ for each scene, such that it is closer to normalizing the numerator in the Monte Carlo integration computed by path tracing (Equation 2.13). This causes a reduction in variance for the estimate of a pixel's colour value by the path tracing algorithms, leading to a lower amount of image noise within the renders displayed in 4.1.

The MAPE scores for the Neural-Q path tracer are significantly lower for the Shelter and Complex pillars scenes compared to the Expected Sarsa algorithms, and a tie is essentially reached for the Door Room scene. Whereas, the Expected Sarsa clearly beats the Neural-Q path tracer for MAPE score on the Cornell Box. Based on the MAPE calculation, the Neural-Q path tracer outperforms the Expected Sarsa path tracer for larger scenes with more complex geometry and a greater number of area light sources for reducing image noise using less memory. The memory usage of the methods is discussed in detail in 4.5, where the actual amount of memory used to produce each of the rendered scene images from both the Neural-Q and Expected Sarsa method are given in 4.1. On the other hand, for smaller scenes with less complex geometry and a lower number of area light sources, the Expected Sarsa algorithm performs comparably well if not better. My hypothesis behind why this is, is that the reduction in noise is largely due to the Neural-Q's ability to generalize the approximation of the incident radiance distribution at any position in the scene, and that this is more important for larger complex scenes. This hypothesis is discussed in more detail in sections 4.2.2 and 4.4.

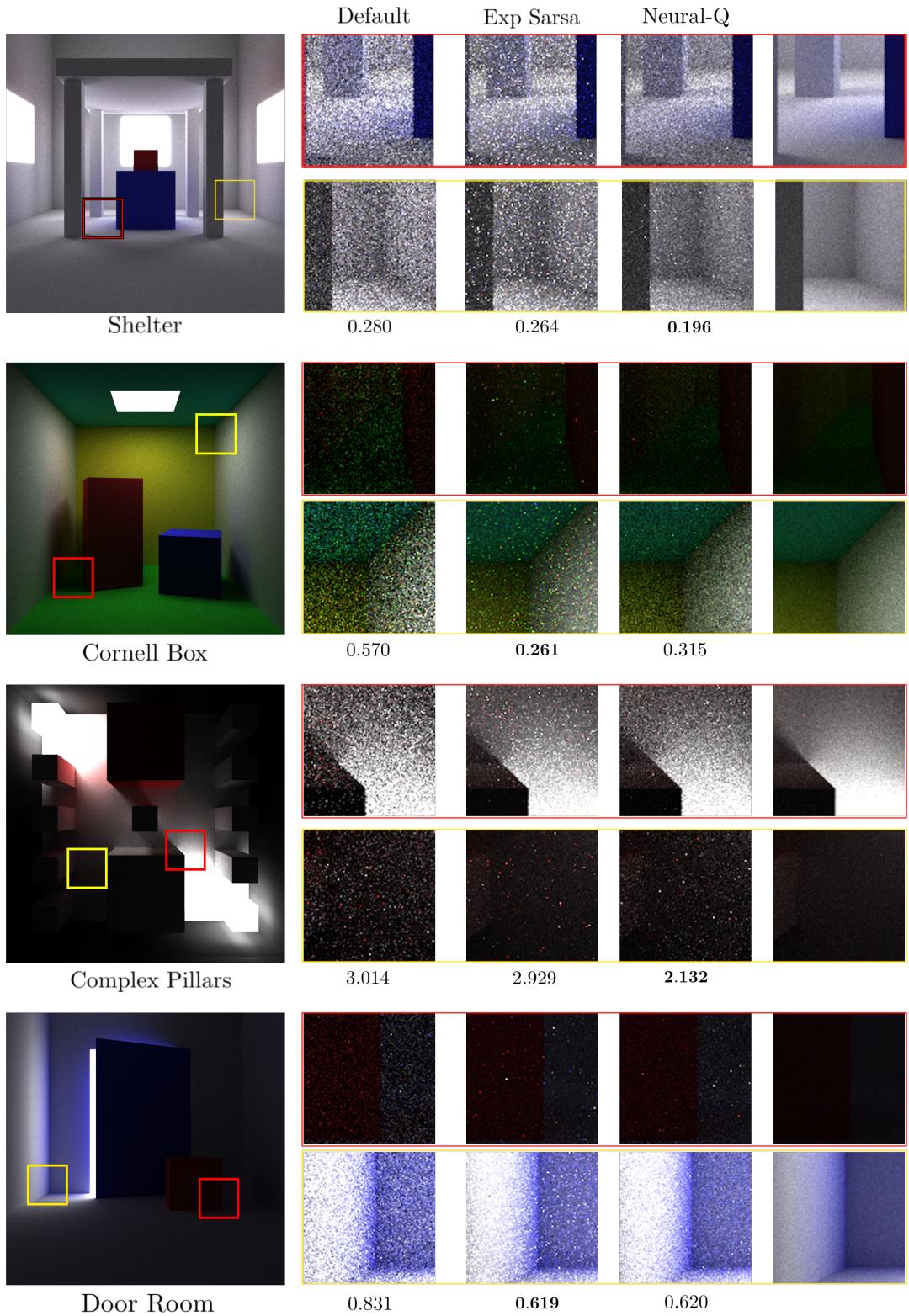


Figure 4.1: A comparison of the default forward path tracer, Expected Sarsa path tracer, and the Neural-Q path tracer of their image noise for four different rendered scenes. All scenes were rendered with 128 samples per pixel. The score under each column in an image row corresponds to the MAPE score for each path tracing algorithm for the particular scene. The Neural-Q and Expected Sarsa algorithms both used 144 equally spaced directions to estimate the radiance distribution on a given point. The Neural-Q path tracer used the network described in 3.2.4 for all four scenes with a decaying ϵ -greedy policy start at $\epsilon = 1$ with a decay of $\delta = 0.05$ applied after every pixel in the image has had a light path sampled through it once. The Expected Sarsa path tracer used just enough Irradiance Volumes (which varied depending on the scene) to facilitate a significant reduction in image noise in all four renders.

4.2.2 A Closer Inspection of Pixel Error Values

By visual observation of the rendered images 4.1, the type of noise present in the Expected Sarsa and Neural-Q path tracer's renders are quite different. In particular, the noise resulting from the Expected Sarsa path tracer are pixels with very high RGB values compared to that of their neighbours, which are commonly referred to as 'fireflies' [16]. Whereas the noise present in the Neural-Q renders is more subtle, however its general presence can be seen when comparing these renders to that of the reference image. In order to investigate this further I have provided histograms in Figure 4.2 for the frequency of average RGB pixel error values of the rendered image compared to the reference image. Essentially, the greater the average RGB error for a particular pixel, the higher the amount of noise present in the pixel's colour estimate as a result of Monte Carlo path tracing. Note, the histograms use a log scale, as the vast majority of pixel values when using 128 SPP for both algorithms have a low error, so the log scale allows one to compare the trend of high error estimates within the image.

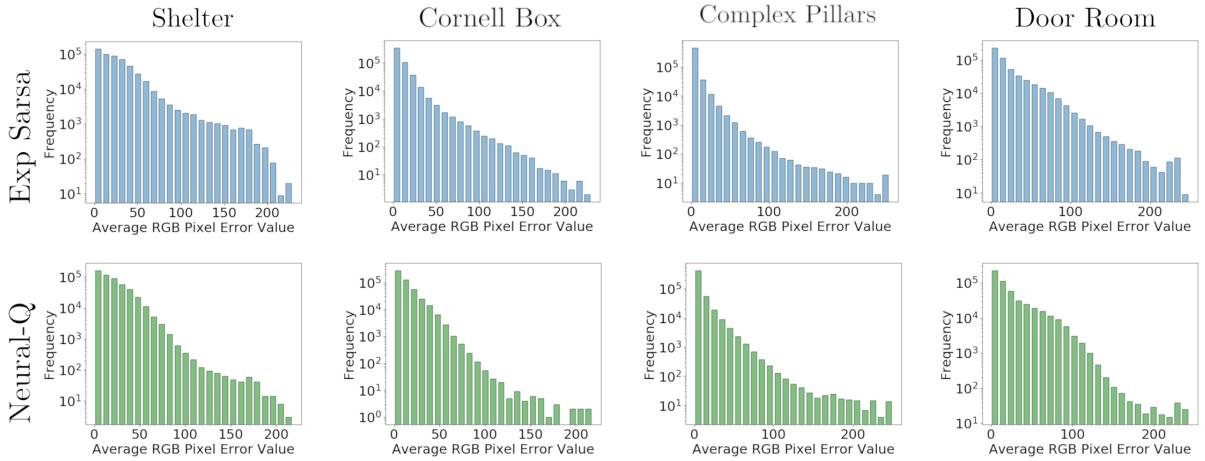


Figure 4.2: Histograms for the average RGB pixel error values for all four rendered scenes using both the Expected Sarsa path tracer and the Neural-Q path tracer. Where the average RGB pixel error value is the average difference in all RGB colour channels between a pixel in the reference image, and the corresponding pixel in the image rendered by either the Expected Sarsa or Neural-Q path tracers. The max average RGB pixel error value is 255, which corresponds to the case where the reference images pixels value was (255, 255, 255) whereas the rendered images was (0, 0, 0) or vice versa. The histograms are based on the rendered images presented in Figure 4.1.

By comparing the tail end of the two rows of histograms, the reasoning behind the fireflies within the Expected Sarsa renders becomes clear. That is, the number of high average RGB error pixels is greater for the Expected Sarsa path tracer compared to the Neural-Q path tracer, which are the direct cause of fireflies. This validates the visual observation of fireflies in the renders shown in 4.1. For example, the Door Room scene render from the Expected Sarsa path tracer has many bright white and red pixels compared to the reference images, which corresponds to the high number of the large error values within the histogram. The question now is, why are there more pixels with high error values in the Expected Sarsa path tracer renders compared to those produced by Neural-Q? To answer this question, first recall from section ?? the closer the probability density function (*pdf*) comes to normalizing the function being integrated($f(x)$), the lower the variance in the Monte Carlo integral approximation. However, if the probability density function used has a different shape to the function, it can actually increase the variance in the Monte Carlo approximation, as illustrated in Figure 2.3c. To relate this concept to learning the incident radiance $L_i(x, \omega)$ for importance sampling in Monte Carlo path tracing, if the error in the approximated incident radiance $L_i(x, \omega)$ is high for a scene, the noise in the approximated pixel values will be higher. This is because a normalised version of $L_i(x, \omega)$ for the light paths intersection point x is used to importance sample a direction to continue a light path in. Therefore, a comparison needs to be made about the difference between the learned incident radiance function between the Neural-Q and Expected Sarsa path tracers to understand why their pixel error values are different.

As previously explained incident radiance function $L_i(x, \omega)$ is a 5-dimensional function as $x \in \mathbb{R}^3$, $\omega \in \mathbb{R}^2$, making it difficult to visualize. Therefore, in Figure 4.3 a visual representation of the true incident radiance distribution, along with the Expected Sarsa and Neural-Q approximated distributions for three

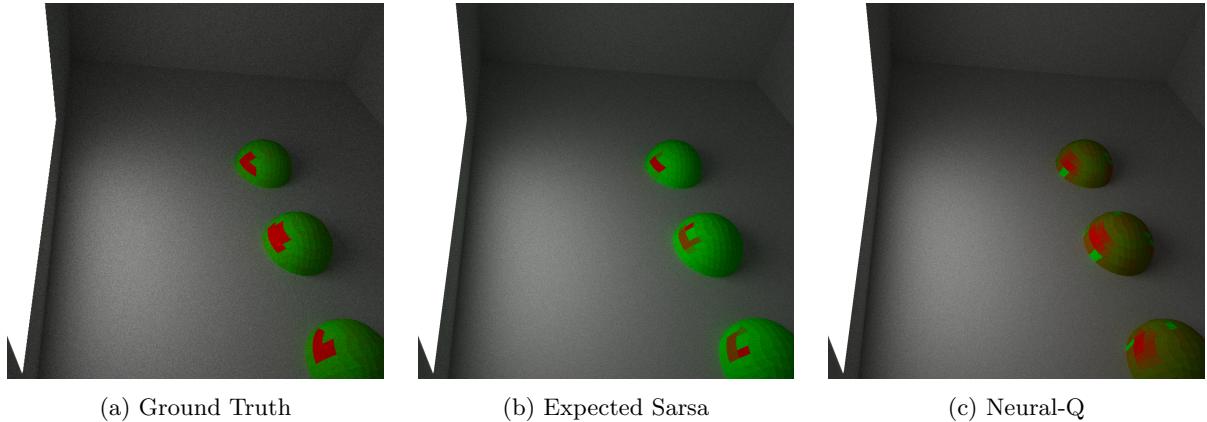


Figure 4.3: Visualisations of the incident radiance distribution for three different positions in a scene. The incident radiance is represented by placing an adaptive quadrature at each point with 144 different sectors, each representing an incident direction which the incident radiance has been calculated at. The positions are in front of a single large area light within a simple scene. (a) presents the ground truth incident radiance distribution which has been calculated by Monte Carlo integration by firing 4096 sampled light paths per sector. (b) is the approximated incident radiance distribution for the three positions produced by the Expected Sarsa method when trained 1024 SPP, and (c) is the same but for the Neural-Q method trained with 1024 SPP. Due to the single large area light in front of the point, most of the incident radiance on the points will come from directions spanning from the area light on the left.

points in a scene are given. The scene is simple, it has no light blockers and there is a single area light from which the majority of incident radiance on the three points comes from, meaning it clearly presents the differences in the shape of the distribution formed by normalising the incident radiance values at a point. The Neural-Q's approximation is clearly closer to true incident radiance distribution in 4.3a, when compared to the Expected Sarsa method. The Expected Sarsa visualisation shows that the learned distribution gives far too much weighting to certain individual directions, making its approximation noticeably inaccurate, even for the simple scene shown. The Neural-Q approximated incident radiance distribution is not perfect, it gives slightly less weighting than it should do to directions facing the light. However it has clearly converged on which directions contribute the most incident radiance.

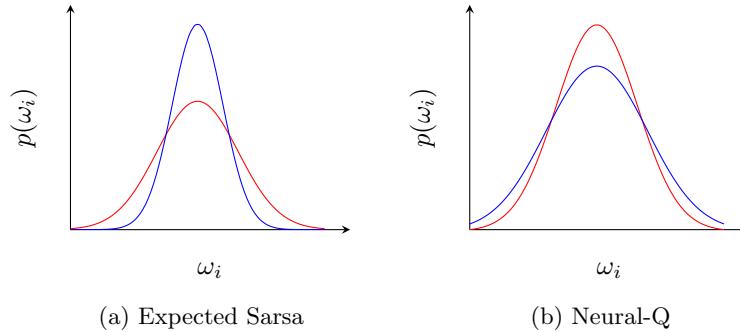


Figure 4.4: An illustration of the incident radiance distribution for a given point directly in front of the light source shown in Figure 4.3 for both the Expected Sarsa and Neural-Q methods. Where $\omega_i \in \Omega$ is discrete incident angles on the point, and $p(\omega_i)$ is the probability density function over incident radiance evaluated at angle ω_i . The red line represents the true incident radiance distribution on the point, the blue represents the corresponding methods approximation of the incident radiance distribution on the point.

To give a better conceptual understanding of why Expected Sarsa is less accurate compared to Neural-Q for the setting in 4.3, an illustration of in Figure 4.4 of an example incident radiance distribution for an intersection point in front of the area light is given. Whereby normalising the incidence radiance prediction over all angles in a hemisphere Ω around an intersection point, a probability density function over the predicted incident radiance on the intersection point is formed. The probability distribution for the Expected Sarsa approach is leptokurtic, meaning it contains an excess of extreme values causing

it to incorrectly model the true incident radiance distribution for a point in the scene. Whereas the more mesokurtic curve for the Neural-Q path tracer more accurately models the true underlying incident radiance distribution, however it is not perfect hence the noise still present in rendered image. Note, this This inaccuracy by Expected Sarsa means for some incident angle ω_i which are not at the peak of the approximated distribution will likely have a significantly higher contribution of radiance to a point x than approximated provides. Meaning, the evaluated probability density function $pdf(x, \omega_i)$ will be small, and when used to divide the numerator in Equation 2.13, the approximated pixel colour value will be much higher then its true value. This presents a severe limitation to the Expected Sarsa's ability to reduce the noise in renders of a scene, as 'fireflies' in the rendered images within Figure 4.1. In [19] it is suggested that Expected Sarsa algorithm does not necessarily converge on the incident radiance, which is exactly what has been shown in 4.3.

4.3 From a Discrete to Continuous State Space

As a reminder, a state in the context of Neural-Q learning is an intersection location x within the scene of a light path. An action is choosing a direction to continue the light path in from the intersection point. As discussed in section 3.2.2, the Neural-Q algorithm uses an ANN as a function approximator for learning the incident radiance function ($L_i(x, \omega)$) where the approximation is denoted as $\hat{q}_\theta(x, \omega_k)$ for the discrete set of actions $\forall k = 1, \dots, K$, over the continuous space of intersection positions $x \in \mathbb{R}^3$. Whereas Expected Sarsa uses a tabular approach denoted as $Q(x_m, \omega_k)$, $\forall m = 1, \dots, M$ discrete intersection locations in the scene, $\forall k = 1, \dots, K$ discrete set of actions. Therefore, as the the approximation of $L_i(x, \omega)$ by Neural-Q is made by an ANN, to find the estimated incident radiance for an unseen intersection location $x' \in \mathbb{R}^3$ in direction ω_k , the ANN can use its current parameter values θ to generalize the incident radiance $q_{\theta}(x', \omega_k) \sim L_i(x', \omega_k)$. Whereas the approach of Expected Sarsa is to find the closest Irradiance Volume to the point located at \bar{x} and use its stored incident radiance estimate for the approximation, that is $Q(\bar{x}, \omega_k) \sim L_i(x', \omega_k)$.

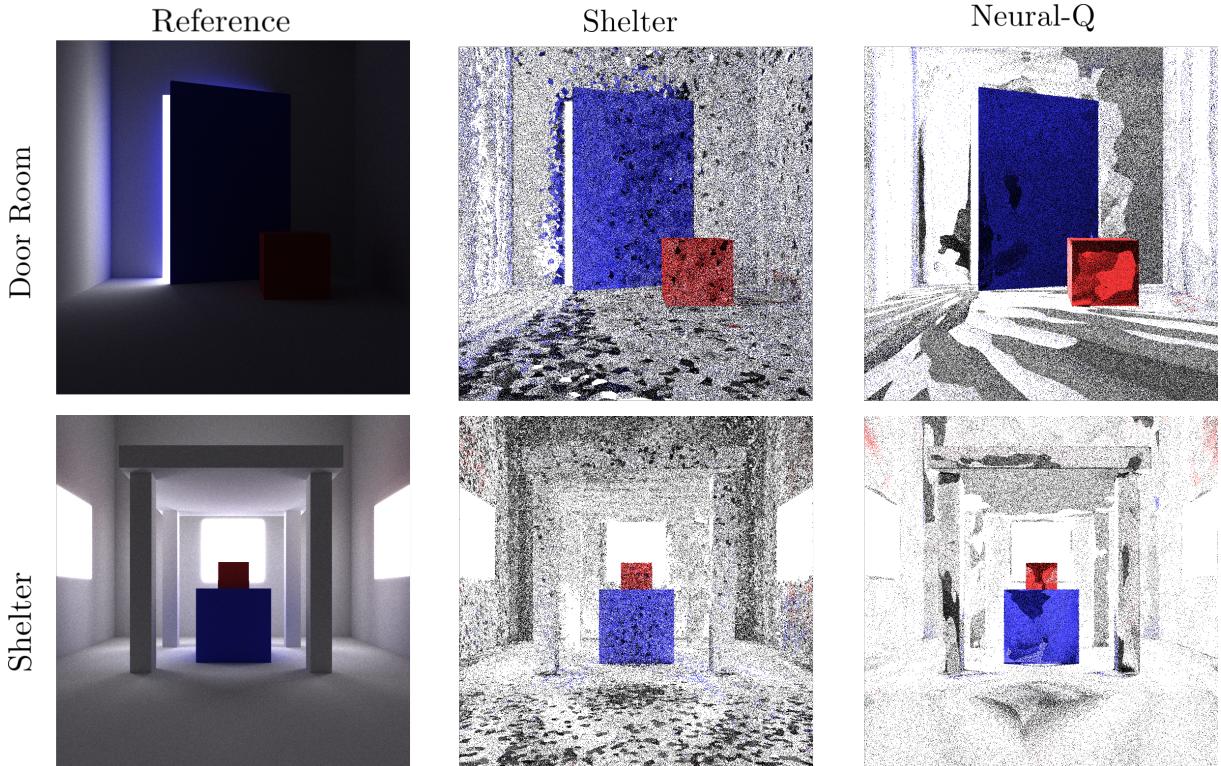


Figure 4.5: Reference Images of the The Door Room and Shelter scenes next to SPP renderings using both a trained Expected Sarsa path tracer, and a trained Neural-Q path tracer trained for 100 epochs. The single sample for each pixel in the Expected Sarsa and Neural-Q renders is constructed by reflecting the light path in the direction of highest estimated radiance upon every intersection point, until the light is intersected with.

The benefit in memory usage is discussed in detail within section 4.5. Here however, I will present how the generalization for unseen intersection locations allows the ANN to learn a smooth approximation of the incident radiance for any point in the scene, compared to the Expected Sarsa method. Observe Figure 4.5. As stated, a single light path is sampled through each pixel using the three different path tracing algorithms discussed. The difference is that the trained Expected Sarsa and Neural-Q path tracers sample the ray at any intersection point in the direction of maximum predicted radiance. Therefore, the goal of 4.5 is to not reduce image noise in the renders of the two scenes at 1 SPP for both methods, but to instead visualize for any point in the scene the largest amount of incident radiance on any given point in the scene. This uncovers the differences in the approximation of the incident radiance for any given location in the scene between the Expected Sarsa and Neural-Q path tracers.

For both renders shown in 4.5 produced by the trained Expected Sarsa path tracer there are small distinct darker regions of the image. Each one of these small dark regions represents an Irradiance Volume which has not converged on a direction to sample in which leads to a high contribution of incident radiance. This creates small distinct areas where the estimation of incident radiance is poor, which is likely to lead to higher levels of image noise in these locations when they are intersected with during path tracing. On the other hand, a vastly different pattern can be seen for the Neural-Q algorithms renders, where boundaries between regions with a better approximation for the highest incident radiance direction are much smoother than that of the Expected Sarsa's. This is due to the generalization for incident radiance over the unseen states, where no longer discrete incident radiance values are stored, but instead the parameter values θ of the network determine an arbitrary decision boundary in the 5D space for predicting $L_i(x, \omega)$.

The question now is, does the generalisation over the state space made by Neural-Q actually help to reduce image noise compared to the discretized approach by Expected Sarsa? Unfortunately there is no clear answer to this question from the data I have collected. The reason being, the ANN generalization improves the approximation of $L_i(x, \omega)$ in both the Shelter and Complex Pillars scenes, whereas it performs equally for the Door Room scene and worse for the Cornell scene. So at best I can conclude the ANN generalization can be more beneficial for scenes with larger and more complex geometry whilst using less memory 4.5. This is represented in 4.5, where on average for the Neural-Q's render of the Shelter scene, the direction of highest incident radiance is accurately learned. Whereas there are far more dark patches in the Expected Sarsa's render which represent incorrect approximations of the optimal direction to sample in. However, for smaller less complex scenes (Cornell and Door Room scenes) the ANN's approximation quality of incident radiance heavily changes across neighbouring regions in the scene. As a result, Figure 4.1 shows Neural-Q's performance against the Expected Sarsa approach is slightly worse for reducing image noise. In order to remedy the ANN's poor approximation in such situations, modifications in the ANN's architecture may be required. But this seems to be part of a wider problem which comes with a lack of research into how ANN architecture affects the quality of the approximated incident radiance function $L_i(x, \omega)$ for various types of scenes, which requires more research before ANN's can be stably used to importance sample light paths in Monte Carlo path tracing to reduce image noise for any arbitrary scene. Some progress has been made in this very recently, which I will discuss later in section 4.7.

4.4 Convergence

Another important property which has not yet been discussed is the number of SPP required for the Expected Sarsa and Neural-Q algorithms to converge on their approximation of the incident radiance function $L_i(x, \omega)$. To assess this, the number of zero contribution light paths when rendering a single image has been , as well as the average number of reflections a light path undergoes before intersecting with a light source, known as the average path length are both plotted against accumulated rendered images using 1 SPP (Epoch). For a scene where a light path is guaranteed to intersect with an area light (sealed scene), as the average path length reduces, the number of zero contribution light paths also decreases. This is due to light paths with a shorter length generally contribute more to the rendered image because of the rendering equation. Following importance sampling for Monte Carlo integration, the lower the number of zero contribution light paths sampled in path tracing, the lower the image noise [19]. This is shown in Figure 4.6 where the average path length curves correlate with the number zero contribution light paths across accumulated frames for the Shelter scene. Leading to a reduction in noise from first rendered image to the 100th rendered images for both algorithms using 1 SPP to render each

4.4. CONVERGENCE

image. Note, a similar pattern was seen for the Cornell Box, Complex Pillars, and Door Room scenes.

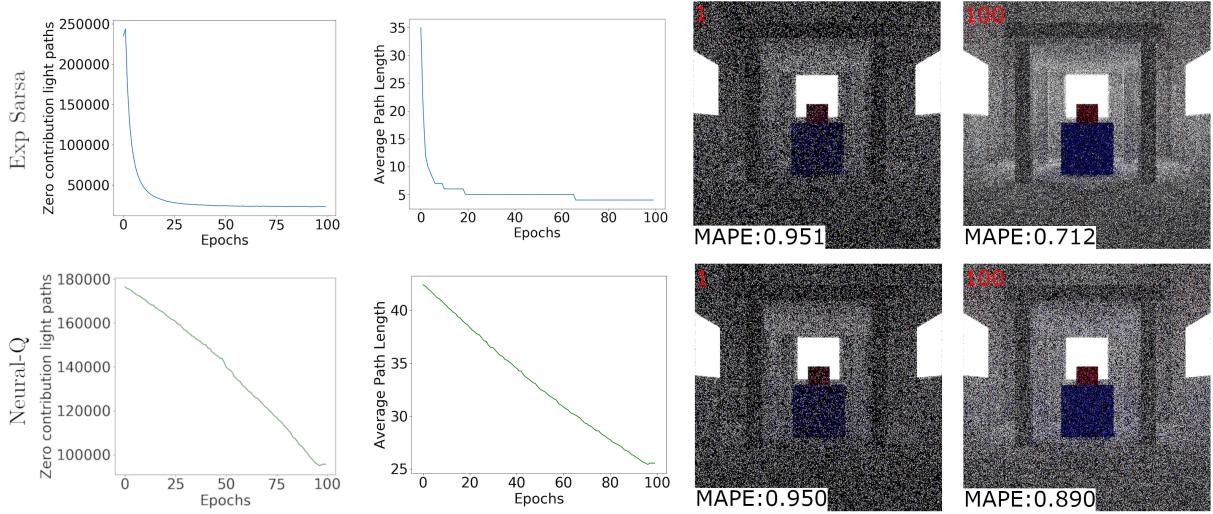


Figure 4.6: Training curves for the average path length and number of zero contribution light paths when rendering the Shelter scene for 100 epochs, as well as the 1st and 100th rendered frame when using 1 SPP for both images. This is shown for both the Expected Sarsa and Neural-Q path tracers. An epoch represents one sampled light ray through every pixel in the image. The average path length is the number reflections a light path takes before intersecting with a light source. A zero contribution light path is one which contributes almost zero colour to the final image.

An interesting observation is how both the number of zero contribution light paths and the average path length for the Expected Sarsa algorithm fall far below that of the Neural-Q algorithm , yet the MAPE score for the Archway scene is significantly higher for Expected Sarsa in 4.1. This leads to the conclusion that the Expected Sarsa path tracer has the potential to further reduce the number of zero contribution light paths compared to the Neural-Q path tracer. However, this alone does not directly reduce image noise. Recall from the previous section 4.2.2 the leptokurtic shape of the incident radiance distribution approximated by the Expected Sarsa method for a given point in the room does not accurately describe the true underlying radiance distribution. Therefore, the probability density function used to normalise the Monte Carlo prediction of a light paths colour estimate adds fireflies noise to regions of the image.

By observing the curves for the number of zero contribution light paths and average path length for both methods in 4.6, it is clear that the Expected Sarsa approach is able to more quickly learn the incident radiance function $L_i(x, \omega)$ compared to the Neural-Q path tracer. However, the almost linear decrease seen for both curves using the Neural-Q method is due to the use of an ϵ -greedy policy. As previously described in section 3.2.4, the ϵ -greedy policy ensures the Neural-Q algorithm initially prioritises exploration (ϵ is high) to find the approximate value of $L_i(x, \omega)$ by uniformly at random sampling directions to continue light paths in. Every time all pixels in the image have had a light path sampled through them, the value of ϵ is decayed to favour exploitation more and more. This causes the Neural-Q path tracer to importance light path directions over using its current estimate of $L_i(x, \omega)$. As the decay was set to $\delta = 0.05$ and initially $\epsilon = 1$, the Neural-Q path tracer is limited to just randomly sampling directions to continue light paths in, but it gradually favours importance sampling directions which are more likely to lead to a light source over time. This causes this close to linear downwards trend for the average path length and number of zero contribution light paths, as ϵ is decreased linearly.

As shown in ??, without a decaying ϵ -greedy policy where $\epsilon = 0.05$ the Neural-Q algorithm performs worse than without a decaying ϵ -greedy policy. This is to be expected as there is no exploration prioritisation at the start of its learning, so the algorithm does not discover more optimal directions to sample light rays in over the long term.

4.5 From Memory Bound to Compute Bound

Computational resources utilized by the path tracing algorithms introduced is a very important talking point when considering the potential to be integrated into renders used in industry such as [25, 15, 61]. In particular any bounds imposed on the algorithm from current available hardware are the most important to consider, as rendering algorithms should be designed to give as much power to artists as possible to create and render any arbitrary scene of their choice. A detailed investigation on both highly optimised implementations of the Expected Sarsa and Neural-Q path tracers performance using current available hardware warrants a detailed investigation in itself. Instead for completeness, this section presents a high level analysis of how both memory usage and compute power limits their performance.

4.5.1 Memory Usage

The default forward path tracer is compute bound, meaning the only way to make the algorithm faster is by providing more compute power. For example by parallelizing the rendering process using a GPU with a quicker processor clock speed. On the other hand, the performance of the Expected Sarsa algorithm for reducing image noise has been found to be bound by the amount of RAM the algorithm has available to it from the underlying hardware. This is due to the requirement of storing the Q-table in RAM which holds the approximated incident radiance values for a scene.

Scene	Memory (MB)	
	Expected Sarsa	Neural-Q
Shelter	271	30
Cornell Box	44	30
Complex Pillars	300	30
Door Room	66	30

Table 4.1: Additional memory required in Megabytes (MB) to render each of the four scenes shown in Figure 4.1 using both the Expected Sarsa and Neural-Q path tracers.

Expected Sarsa

The size of memory used by the Q-table is defined by the number of Irradiance Volumes sampled across the scenes geometry, as well as the number incident radiance values stored for directions $\omega_k \forall k = 1, \dots, n$ within each Irradiance Volume. I have found the higher the number of sampled Irradiance Volumes the more accurate the incident radiance approximation is for a given intersection point, as shown in Figure ???. Intuitively this makes sense, as for the incident radiance function $L_i(x, \omega)$, the position $x \in \mathbb{R}$ can be infinitely many positions in the scene. Therefore, the more Irradiance Volumes used to store approximated incident radiance values, the closer the approximation will be to the true function. In terms of the algorithm, the average distance from a light path intersection point to the closest Irradiance Volume decreases as the number of Irradiance Volumes sampled in the scene increases. This becomes clear by observing Figure 4.7, where the Voronoi plot of the scene with a lower number of sampled Irradiance Volumes on average has a larger sector size. Meaning, on average the nearest neighbour search will return an Irradiance Volume further away from the intersection point compared to when more Irradiance Volumes are sampled. Recall that a nearest neighbour search is used to estimate the incident radiance on a point based on the stored values in the closest Irradiance Volume, therefore the closer the Irradiance Volume used for this approximation the more accurate the approximation of incident radiance on the point will be. However, notice for an over a 45x increase in Irradiance Volumes, the difference in image noise by both observation and MAPE score is surprisingly small. From this, it seems the the number of Irradiance Volumes used in the Expected Sarsa method scales poorly with the reduction in image noise, even for a more complex scene such as the Complex Pillars in 4.7.

Another problem with the relationship between increasing memory usage, reduces image noise is the cap on memory usage available by the underlying hardware available RAM. If the RAM available is too low, the algorithm may not be able to significantly reduce the amount of noise in rendered images. Now,

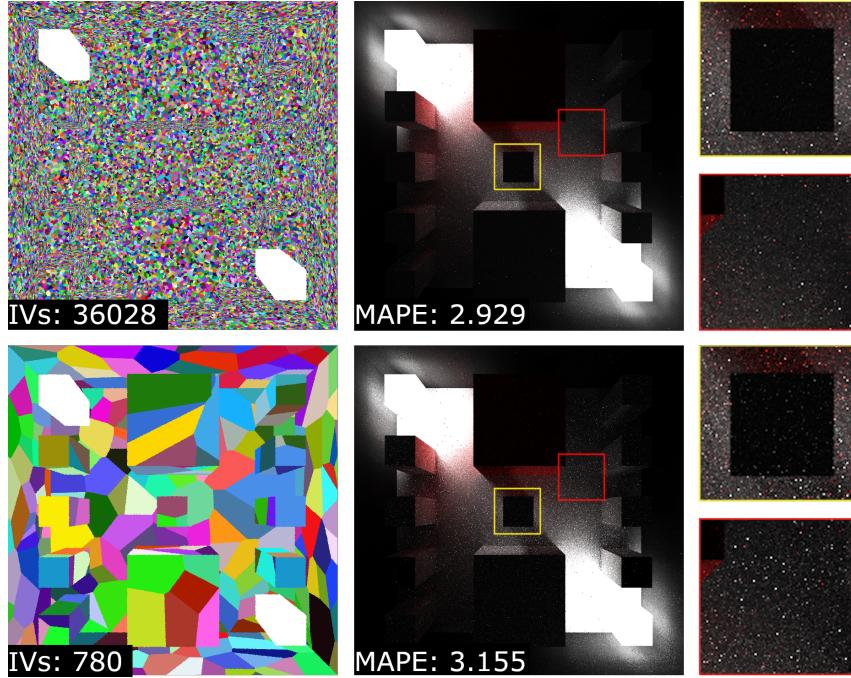


Figure 4.7: The Complex Pillars scene rendered using two Expected Sarsa path tracers both trained for 1000 SPP and the rendered images in the middle column are produced using 128 SPP. The first row presents the Expected Sarsa path tracer with 36029 Irradiance Volumes. The second row is the Expected Sarsa path tracer with only 780 Irradiance Volumes. The left column is a voronoi plot of the Irradiance Volumes, where each pixel is given a colour to represent which Irradiance Volume it is closest to. The MAPE score and render is given for both renders in the middle column. The right column presents two close-ups to give a visual comparison of the noise between the two images.

this may not be a problem for most small scenes with a polygon count of around 100, as common commodity graphics cards such as the NVIDIA 1070Ti GPU used for my experiments comes with 8GB of global memory (RAM), and NVIDIA claim they are able to fit the Q-table for a such scenes into only 2MB of memory to receive a significant reduction in noise [19]. However, films commonly render scenes with hundred of thousands, or even millions of polygons potentially making it impossible to store a Q-table large enough to significantly reduce image noise in RAM. For example, in Transformers Revenge of the Fallen, the robot 'Devastator' was made out of 11,716,127 polygons [58]. To present this memory scaling issue, Figure 4.8 presents a render of the Cornell Box scene which uses only 1MB of memory to store the Q-table.

Neural-Q

The Neural-Q path tracer on the other hand does not have exhibit the scaling in memory requirements as that of the Expected Sarsa path tracer. This is due to the Neural-Q path tracer only requiring more memory to store the incident radiance values for the current batch of light paths, which are used to importance sample directions for continuing the batch of light paths in. As well as, the amount of RAM required to store the ANN. The memory required to store the current batch of incident radiance values is controllable by the batch size parameter for the number of rays, therefore does not scale with the complexity of the scenes geometry. But a study from [57] suggests more layers may be required in ANNs to approximate the incident radiance $L_i(x, \omega)$ for scenes with more complex geometry, meaning more memory is required to store more weight parameters of the network. However, further experimentation must be done to investigate the scaling of memory usage to scenes with thousands of vertices for the two rendering methods, by using a more optimised rendering engine than the one I have built. The renders presented in Figure 4.1 were produced using a constant ANN architecture as specified in 3.2.4, which required only 30MB of memory to store the ANN as well as intermediate values computed during a forward pass. Whilst the Expected Sarsa path tracer required the rendered scenes with different geometry to have significantly different Q-table sizes to reduce rendered image noise. This is due to the ANNs ability to generalize the approximated incident radiance over the 5D space formed by a position $x \in \mathbb{R}^3$ and

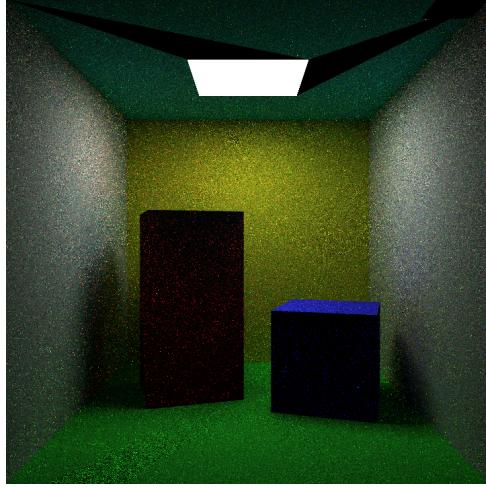


Figure 4.8: Cornell Box scene rendered using 1MB of memory to store the Irradiance Volumes for the Expected Sarsa path tracer. The large black artefacts and incorrect colouring of the red block is a result of using too few Irradiance Volumes to approximate the incident radiance function $L_i(x, \omega)$. Causing importance sampling to actually increase the variance in pixel value estimates, leading to an increase in overall image noise.

direction $\omega \in \mathbb{R}^2$. Where a single weight in the ANN has the capacity to contribute to the approximated radiance of many positions and directions in the scene. Hence, an ANN with 2 hidden layers was able to make a good approximation of the incident radiance for any (x, ω) for all tested scenes. The Q-table on the other hand holds an individual value for each incident radiance estimate (x, ω) , therefore the storage requirements rose for the scenes rendered with more complex geometry. For example, the Q-table required for the Expected Sarsa rendering of the large archway scene without any artefacts used 272MB of data storage, 9X more than that of the Neural-Q path tracer.

4.5.2 Parallel Processing

For high quality, high frame rate rendering of scenes, rendering algorithms in general become very computationally demanding [18]. In order to facilitate this high level of performance, parallel computing must be used to distribute the computational workload. This pattern follows for both scanline renderers and ray-tracing renderers (which path tracing falls into) [5, 23]. The default path tracing algorithm in particular is an embarrassingly parallel algorithm [24], as the task of finding the colour estimate of a single light path can be performed independently by a single process without any communication to other processes. A simple example of this is given in [6], whereby using GPU the process of rendering an image using an algorithm which closely resembles path tracing is split among many cores on a GPU. In industry path tracing algorithms take advantage of parallelism to an unprecedented scale, such as Disney's supercomputer for rendering full-length films using the Hyperion renderer [61]. Therefore, for any modified path tracing algorithm to gain industries attention it needs to be able to take fully advantage of parallel computing hardware.

Expected Sarsa

The Expected Sarsa path tracer is no longer as trivial to parallelize as the default forward path tracing algorithm due to the first addition to the algorithm detailed in section 3.1.2, where the incident radiance estimate for a given entry $Q(x, \omega_k)$ is updated after each intersection point is traced for constructing a light path. To parallelize the algorithm means to create an individual process to construct each light path as part of determining the estimate of a pixel value. However, the Q-table which stores the current approximation of all discrete incident radiance values in the scene is accessed by each thread. Meaning, it is possible that two threads will attempt to write to the same location at the same time in the Q-table if they intersect near one another, causing the update rule provided in Equation 2.27 will not be applied correctly. To remedy this, the update rule can be placed within a critical code section [56] to ensure only one thread at a time can calculate and set the updated incident radiance estimate. For my purposes, all

code written for parallel execution used the CUDA Toolkit [49], where CUDA atomic operations were used to ensure only one thread at a time can calculate and apply the Q-value update. The critical section added a minor performance overhead to each thread in both waiting to and performing the update rule. However it was negligible when using a Q-table near the size of any used to render the images in 4.1, as due to the number of Q-values it is rare two threads attempt to write to the same address at the same time.

A significant performance penalty I found the Expected Sarsa method imposes on path tracing, is the time taken to perform the nearest neighbour search for finding the closest Irradiance Volume to a given intersection point in the scene. Whilst I implemented a KD-Tree on the GPU in order to reduce the nearest neighbour computational complexity to $O(\log n)$, I found the Expected Sarsa path tracer ran XX times slower than that of the default path tracer. The cause of this slowdown was found to be in per thread memory read times to global CUDA memory [51]. As a quick overview of CUDA's thread hierarchy; an execution thread in CUDA is contained within a group of threads known as a thread block. Each thread block is executed by a symmetric multiprocessor (SM) placed in a GRID. Following this, the memory hierarchy consists of per-thread local memory, per-block shared memory, and global memory which any thread can read and write to at any time. The issue with the Expected Sarsa path tracer is the Q-table is that the Q-table needs to be globally accessible to any thread in the GPU at any time, as every thread will be constructing a light path and during its construction it may update the value of any $Q(x, \omega)$ in the Q-table. This compounded with that the Q-table is far too large to store in per-thread or per-block memory for any commodity GPU, means nearest neighbour lookup performs $O(\log n)$ global memory lookups. Each uncached global memory lookup has roughly 100X higher latency then that of per-thread or per-block memory lookups [30]. Hence, the Expected Sarsa algorithm experiences a high performance penalty from idle time waiting for data to be returned from global memory. Note, NVIDIA claims that the Expected Sarsa path tracer is able to render images with the same number of samples per pixel only 20% then that of the default path tracer [19] to significantly reduce image noise, however they do not specify the details of the machines that were running these experiments. My implementation could be further optimised by ensuring aligned memory access and reducing the amount of data retrieved, however it is unlikely that any of these optimisations will be able to avoid the bottleneck of regularly querying global memory.

Neural-Q

As for the Neural-Q path tracer parallel execution is slightly different, whereby batches of light paths colour estimates are computed once at a time. Note, the batch size should be set to be large enough such that no processors are idle whilst computing a batch, whilst being able to hold the temporary approximated incident radiance values in memory which are used for importance sampling directions to continue light paths in. Also, mini-batches which are the same size as the batch of light paths can be used in querying and training the ANN by stochastic gradient descent. A problem which added a significant performance penalty on my approach compared to that in [46], is that there was no built in way to evaluate an ANN per-thread on the GPU using the Dynet framework, only code from the CPU could call any of the Dynet API functions. Meaning, my implementation had to frequently send data produced from tracing a batch of light paths to their next intersection point (positions, normals, throughputs etcetera) from the GPU to the CPU, only to call a dynet function which moved the data back to the GPU again for evaluating the ANN. Within Algorithm [?] there are a total of 3 calls to the Dynet API for evaluating the network for every batch of light ray paths, this means there is a total 6 batch data transfers from the host device memory (that directly accessible by the CPU) to GPU memory, as illustrated in ??.

The latency added by this design flaw is mainly due to the peak bandwidth available for transferring data between memory in the GPU is 144 GB/s, while for transferring data from the CPU to the GPU (and vice versa) is only 8 GB/s [29]. Therefore, the 18x performance penalty received 6 times with each batch computation, makes evaluating my implementation of the Neural-Q path tracer on render time not a fair test. However, the performance penalty received by methods which use neural network based importance sampling for Monte Carlo path tracing have found that the cost of the evaluating the ANN without the data transfers from CPU to GPU (and vice versa) can still add a 10X performance penalty compared to other importance sampling methods in some cases [46, 34]. Clearly this needs to be alleviated before the neural network importance sampling methods are adopted for Monte Carlo path tracing in industry. Answers to this problem may already lie in existing hardware, by leveraging the power of NVIDIA's TensorCores in Tesla GPUs [50], which claims to have 40X higher performance than

CPUs for inference on ANNs.

4.6 Hyperparameters

The final point of comparison between the Expected Sarsa and Neural-Q path tracers is the hyperparameters which must be configured for the algorithms. One of the enticing parts of using path tracing in industry is its lack of parameters [25]. It turns out a lack of parameters is very important to artists for rendering photo-realistic images of scenes, as they are able to iterate quicker in their development of a scene. For example, when developing a scene for a film, an artist will constantly changing the geometry and will need a rendering algorithm which requires little configuration to quickly render a scene [25].

Expected Sarsa

The default path tracing algorithm (Algorithm ??) only requires the number of SPP to be set for the rendered image. Along with the SPP, the Expected Sarsa path tracer requires the amount of memory to use for the Q-table which is used to approximate the incident radiance function [19]. As described in 4.5, the higher the amount of memory given to the algorithm, the more Irradiance Volumes sampled around the scene. This leads to a more accurate approximation of the incident radiance function. Not only does this present the issue that for more complex scenes, more memory is required, but actually determining the minimal amount of memory required to significantly reduce the noise without any artefacts in rendered images is a difficult task. By artefacts, I mean large areas of the image which have a significant amount of noise, such as that seen in ??.

My approach for determining the amount of memory a scene required was to instead determine the number of Irradiance Volumes to sample per-polygon in the scene. This was done by setting a surface area to Irradiance Volume ratio; for example say the ration was 1 : 10 every 1cm² of surface area in the scene would have 10 Irradiance Volumes sampled upon it. This changes the parameter from arbitrarily guessing the memory required by the scene to a ratio which takes less time to find the optimal value for in practice. However, the trial and error approach required to find the correct value is still present, but just to a lesser degree. Clearly finding the optimal memory usage for the discretization of the scene in the Expected Sarsa method is a time consuming process. In practice, it may take longer to find an optimal amount of memory to render a scene with thousands of vertices without artefacts, than it does to just use the default path tracer with a higher SPP to get rid of noise. Note, this is more of a problem for cases where memory usage is a concern, such as rendering scenes which require many textures to be stored in memory.

Neural-Q

The Neural-Q path tracer was shown to significantly reduce the noise in rendered images using a fixed amount of memory for the ANN architecture provided in Figure 4.1. Therefore, the parameter for memory provisioned by the algorithm does not need to be specified by the user. However, as discussed in section 4.5, the ANN may require more layers to represent scenes with more complex geometry than those I have experimented with. For now, the Neural-Q algorithm only exposes two parameters; the beginning ϵ value and the decay rate δ both defining the ϵ -greedy policy to follow. It is common practice to begin start with $\epsilon = 1$, as initially the reinforcement learning agent has no prior knowledge of which actions are more valuable to take [42, 70, 43]. The same goes for the Neural-Q path tracer, as initially the ANN has no knowledge regarding the incident radiance from any given directions, on any points in the scene. Meaning, $\epsilon = 1$ is a simple choice to make. The less trivial parameter is the decay δ which should be high enough for the algorithm to quickly start exploiting its approximation of the incident radiance function $\hat{q}_\theta(x, \omega_k)$, by importance sampling. Yet low enough, such that the algorithm efficiently builds an accurate estimate of the incident radiance for any point in the room, for any incident direction. The choice of $\delta = 0.05$ for all renders presented in Figure 4.1 was made as it fit the criteria specified for the four scenes experimented with. This is not to say this is the universal best decay rate for all scenes. It is likely scenes with a large number of blockers and complex geometry require more exploration, however this is something yet to be explored along with Neural-Q in general on scenes with a very large number of polygons in general.

The Neural-Q algorithm’s parameters are clearly easier to configure for rendering an arbitrary scene, compared to the Expected Sarsa’s. Having to manually decide on memory usage is no easy task and is far too dependent on the scene being rendered itself. Meaning, every change to geometry when building a scene using a production path tracer such as [25, 15, 61] will require the difficult process of estimating the memory needed to render the scene without artefacts. This is something artists would definitely wish to avoid when designing a scene.

4.7 Recent Advancements in Neural Importance Sampling for Monte Carlo Path Tracing

Along with Nvidia’s paper which suggested a reinforcement learning approach for approximating the incident radiance at any point in a scene [19], other reinforcement learning based methods for learning light transport in a scene have been engineered [45, 71], but none of them investigated the potential of deep reinforcement learning for this problem. However, recently neural networks for both the global and local sampling for light path construction have had a large amount of research [73, 46, 34, 31]. Global light path sampling is where the optimal density of sampled light rays per pixel is determined by the learning algorithm. Therefore, the reinforcement learning agent only determines where light paths should initially be sampled from. While this method does not reduce noise in the Monte Carlo path tracing to the extent local importance sampling does, both [45, 73] have applied this technique to reduce image noise with a much lower performance penalty compared to that of local importance sampling. I however, work on evaluating local light path sampling methods. Local light path sampling involves learning directions to continue light paths in when they intersect with surfaces in the scene, to efficiently guide them towards light sources.

The follow up paper to the one which introduced the Expected Sarsa path tracer [19] is [34]. Here, ANNs are experimented with for rendering in three different ways; for a given intersection point in the scene an ANN is trained to determine which light source should be used to compute the direct light incident on that intersection point, for approximating the visibility of an intersection point to all light sources, and for approximating the radiance at a given point in the scene to directly approximate a pixels colour value using many small ANNs. The results are promising for all three use cases, however unlike the Neural-Q path tracer, none of the methods estimate the incident radiance from a set of discrete directions around a point for importance sampling.

Another paper published by Disney’s Zurich research team during the implementation of this thesis in February 2019 introduced neural importance sampling [46], which samples a direction to continue a light path in and is known as Neural Path Guiding (NPG). This is currently the only other method which is an alternative for using neural networks to importance sample directions to continue light paths in. An ANN framework for modelling complex high-dimensional densities known as Non-linear independent Component Estimation (NICE) [21] is trained to learn the distribution of incident radiance at any given point in the scene. However, unlike my approach, the network takes in the intersection point $x \in \mathbb{R}^3$, intersection surface normal and the outgoing direction ω_o of interest to directly evaluate $L_o(x, \omega_o)$. A one blob encoding is then applied to these inputs which improves the speed and performance of inference by the network to output a single direction ω to continue the light path in. The probability density function over the hemisphere Ω of possible directions to sample from at an intersection point x can also be evaluated at ω using the proposed ANN framework. This has the advantage over my approach as it is able to learn the radiance distribution over the continuous set of directions in a hemisphere around the intersection point. Rather than discretizing the hemisphere into an adaptive quadrature to represent the radiance distribution as a discrete set of directions ω_{ak} $\forall i = 0, \dots, n$. However, the ANN framework proposed is far more expensive to evaluate than that used by the Neural-Q path tracer as it consisting of a one-blob encoding, many fully connected layers and a piecewise polynomial warp [46]. Whereas, the Neural-Q network in comparison only consists of two hidden layers, hence requires less memory for storing parameter values and evaluating the network compared to that in [46]. A comparison between the NPG and Neural-Q path tracers for their ability to reduce noise in Monte Carlo path tracing is an interesting area for future investigation.

Chapter 5

Conclusions

The objectives set out by this thesis were to find a way to accurately learn the incident radiance function for the continuous set of locations in a scene. Then to design an algorithm which used this approximation for importance sampling directions to continue light paths in as part of Monte Carlo path tracing to reduce image noise. This algorithm then needs to be compared against an existing state of the art method which instead discretizes the continuous set of possible locations in the scene to approximate the incident radiance function. With the new algorithm designed and evaluated, the question of is learning the incident radiance for the continuous set of possible locations in a scene beneficial for importance sampling in Monte Carlo path tracing? This chapter describes our current state of achievement of these goals, and in turn the contributes we have added to the field of computer graphics and efficient numerical integration. Followed by a discussion on the future research opportunities which have arisen due to the conclusions made.

5.1 Wider Motivation and the Problem

Monte Carlo path tracing is a method used in Computer Graphics capable of producing photo-realistic images. Traditionally, it is known to trade off rendering time for the superior image quality it can produce, however increasing compute power, innovative algorithms, and post processing have been shown to accelerate the speed of the algorithm by a significant amount. This combined with the lack of set-up required to render any arbitrary scene has led to a large resurgence in the algorithms use in industry [36]. A larger goal held across industry at this point is to achieve real-time rendering for methods like path tracing which accurately simulate light transport [4], but more work is required to make this a reality .

Monte Carlo path tracing uses Monte Carlo integration to approximate the true pixel value for all pixels in an image to render a scene. Where a sample is represented by a single light path. Therefore, importance sampling light paths for Monte Carlo path tracing has the potential to significantly improve every pixels colour estimate within the image, while using the same number of SPP. But the task of finding correct information to importance sample light path directions with is a difficult one, and there have been many different approaches for doing so [71, 45, 19]. NVIDIA's technique for this is what we refer to as the Expected Sarsa path tracer, which introduced the application of reinforcement learning for approximating the incident radiance function, as well as a new path tracing algorithm to use this approximation for importance sampling light path directions [19]. Much like the other existing methods, their tabular TD-learning approach required a discretization of locations in the scene to approximate the incident radiance function, whereas the scene in actual fact contains an infinite number of discrete positions. This raised the question that is it possible to learn the incident radiance function over the continuous set of locations in the scene using a function approximator instead? Also, is this advantageous for reducing noise in images produced by Monte Carlo path tracing compared to existing methods?

5.2 Summary of Contributions

We have introduced an ANN loss function based on Deep Q-learning [42], along with an ANN architecture for learning the incident radiance function $L_i(x, \omega)$ [33] for an arbitrary scene. A novel part of the introduced architecture is instead of passing a single position to the ANN as input, all vertices converted into a coordinate system relative to the point are passed in. Without this, the ANN was not able to learn

the incident radiance function for even the most simple scenes. To make use of the proposed ANN and loss function, a new path tracing algorithm known as the Neural-Q path tracer has been developed. Neural-Q uses the proposed learning rule to efficiently train the ANN online during the rendering process. Much like Expected Sarsa, the approximation of the incident radiance function is then used to importance sample directions to continue light paths in, and to calculate probability density function needed for correctly evaluating Monte Carlo path tracing. As more light paths are sampled in the rendering process, the accuracy of the approximated incident radiance function improves, leading to more efficient importance sampling of directions to continue light paths in. In turn, the variance in the approximation of pixel values during Monte Carlo path tracing using the same number of SPP is reduced. Directly reducing image noise.

We have also introduced and compared the Expected Sarsa path tracer to our Neural-Q path tracer as a means of assessing the extension of approximating the incident radiance over the set of continuous locations in a scene. In doing so, we found this extension brought various advantages for importance sampling Monte Carlo path tracing. These include; improved incident radiance function approximation for scenes with more complex geometry, leading to noise reduction in images produced by Monte Carlo path tracing. As well as, Improved memory scaling for rendering scenes with more complex geometry, and simpler hyperparameters for tuning. The investigation also uncovered that the Expected Sarsa algorithms applicability for rendering in industry is limited by the memory required to store the Q-table for approximating the incident radiance function. Whereas, the Neural-Q algorithm is limited by the time taken to evaluate a forward pass on an ANN. This conclusion was also reached by two studies published during the execution of this thesis [34, 46].

5.3 Discussion

In this section the key conclusions made by our work are summarised.

Reducing noise in Monte Carlo path tracing renders

The results presented so far for the newly developed Neural-Q algorithm are promising. It is able to significantly reduce noise for scenes rendered by Monte Carlo path tracing using the same number of SPP. Furthermore, it is able to reduce image noise more compared to that of the state of the art Expected Sarsa path tracer for scenes with more complex geometry. While at the same time using a smaller, constant amount of memory. Hyperparameter tuning was also a much simpler task, as determining the parameters for the decaying ϵ -greedy strategy used by Neural-Q for the scenes tested was found to be far easier and quicker task, compared to deciding the amount of memory the Expected Sarsa algorithm requires to significantly reduce image noise. These factors combined with Neural-Q's online training to progressively reduce image noise across accumulated rendered frames for a scene, make it a promising addition to the field of computer graphics. However, it is important to realise that newly proposed rendering algorithms should be tested for a broad range of scenes to fully assess which ones they apply best to. The Neural-Q algorithm and ANN architecture we propose is no exception to this. While we have shown it is able to perform well for a selection of different scenes exhibiting different properties, scenes used in film and game production are yet to be experimented with for both the Neural-Q and Expected Sarsa path tracers.

Improving the approximation of the incident radiance function

The reasoning for the reduction in noise was found to be the more accurate approximation made by the Neural-Q algorithm for the incident radiance function $L_i(x, \omega)$. This conclusion was reached by both further analysing the noise present in images rendered by the Expected Sarsa method and visualising the incident radiance distribution on three different points in a simple scene. Expected Sarsa's poorer performance for renders was found to be a product of the more inaccurate incident radiance function approximation made compared to that of the Neural-Q path tracers. This was related back to the theory of Monte Carlo importance sampling, which also revealed why there were a large number of fireflies present in the Expected Sarsa renders.

Memory versus compute time

While both the Neural-Q and Expected Sarsa path tracers are able to significantly reduce noise in images rendered by Monte Carlo path tracing, they both come with costs. The Expected Sarsa was found to be limited in its ability to reduce noise for scenes by the amount of memory available in the underlying

the hardware to store the Q-table for approximating the incident radiance function. The real concern from this was that more complex scenes required more memory to receive a significant reduction in image noise. Meaning, Expected Sarsa may not be applicable to scenes used in the production of films which include millions of polygons, due to the memory requirements to store the Q-table being far too large.

On the other hand, the Neural-Q algorithms requirement to frequently evaluate forward passes on an ANN for tracing every light path is very computationally expensive. In fact so much so, new purpose built hardware offered for quick ANN inference running per thread on a GPU will likely be required to have any hope of using Neural-Q in industry.

Neural Importance Sampling

The benefits which are received by using ANNs for sampling directions to continue light paths in for Monte Carlo path tracing are now clear. Not only does this present an addition to the field of computer graphics, but also presents a clear application of using neural networks for importance sampling in Monte Carlo methods, otherwise known as neural importance sampling [34]. Meaning, other methods which require Monte Carlo integration to numerically solve integrals may benefit from an improvement in efficiency by adapting the approach outlined here to their problem. In fact, this is a hot topic in computer graphics right now, where leaders in the computer graphics industry including Disney and NVIDIA are making serious progress in the application of neural importance sampling to Monte Carlo rendering techniques [34, 46]. But, to the best of our knowledge, the Neural-Q algorithm and ANN architecture we introduced is the first which uses a shallow ANN for importance sampling light path directions in Monte Carlo rendering.

Assessing the data collected in recent investigations, it seems as though approximating the incident radiance using Monte Carlo integration with neural importance sampling, rather than using an ANNs approximation of the incident radiance function to directly infer a pixels colour value produces higher quality images [73, 34, 46]. Hence, it is an area which we are likely to see a significant amount of research in within the near future.

5.4 Future Work

With the introduction of the new loss function and Neural-Q path tracer, as well as recent studies on neural importance sampling published during the execution of this thesis, many areas of future research have opened up. In this section we present the most interesting areas which we believe will lead to answers for the most important questions currently surround neural importance sampling techniques for Monte Carlo path tracing.

Scaling up Neural-Q

There are three areas we propose that the Neural-Q algorithm should be scaled up:

1. **Testing high polygon count scenes** - For the Neural-Q path tracer to be adopted in industry it needs to be tested on scenes with potentially millions of polygons. If Neural-Q is able to continue to significantly reduce the noise in rendered images of such scenes, then it is only a question of how to speed the algorithm up to make it competitive with existing algorithms. However, we believe it is more likely further development will have to be done on the ANN architecture used by the Neural-Q path tracer to learn the incident radiance function for a very complex scene. Our reasoning behind this thought is due to the complexity of the ANN architecture described in [46] to model scenes with complex geometry. However, our idea of using the vertices converted into a coordinate system centred around the input position may reduce the need for this complexity.
2. **Accelerating Neural-Q on optimised hardware** - The experiments conducted in this thesis for the Neural-Q path tracer used an NVIDIA 1070Ti GPU, which is not even the latest series of commercial GPUs released by NVIDIA with the introduction of their new 20 series GPUs [52]. Therefore, we believe it is necessary to test Neural-Q path tracer on a variety of the latest available graphics cards, prioritising those with NVIDIA Tensor Cores [50] in hope to significantly speed up inference during light path construction. Note, these tests should also be run on a more optimised path tracing engine then the one developed for this project, including common features such as bounding boxes [13] and practices like aligned memory accesses. Comparisons should then be

made against existing methods for importance sampling in Monte Carlo path tracing, such as the Expected Sarsa algorithm and many others.

3. **Integrating Neural-Q into a production path tracer** - This point relies on the two previous ones being completed and receiving satisfactory data that proves Neural-Q can be applied to industry for rendering. By integrating Neural-Q to a production renderer, the algorithm can be assessed on rendering films and whether artists find it to be helpful or taxing to their work. This will also check if the algorithm combines well with post processing used in production renderer pipelines [25, 15]. For example image denoising by ANNs allowing the use of far less samples in Monte Carlo path tracing to begin with [8, 14].

Investigating the relationship between scene geometry and ANN requirements

The Neural-Q algorithm outperforms the Expected Sarsa method for scenes with more complex geometry, yet it performs comparable or worse for scenes with simpler geometry. Therefore, it is clear more research must be done to investigate how an ANN architecture relates to the accuracy of the approximated incident radiance function for a scene. Particularly, further investigation is needed into the relationship between the depth of the network used in Neural-Q path tracing and the accuracy of the incident radiance function learned.

Other function approximators such as Gaussian Processes [11] for learning the incident radiance function instead of an ANN may potentially be profitable. However, we believe due to the abundance of data available in by continually sampling light paths, ANNs are likely to produce the best results.

Neural-Q versus Disney's Neural Path Guider

The only other work to our knowledge which uses ANNs for importance sampling light path directions in Monte Carlo path tracing is that of Disney Research, that was published during the execution of this thesis [46]. As previously described, the ANN framework they introduced known as NPG also learns online, hence the Neural-Q path tracer and NPG can be tested against one another for their performance in various aspects. We believe NPG is likely to be more successful in reducing noise for an arbitrary scene due to the promising results shown for complex geometry. However, it will be slower in doing so due to the smaller ANN architecture introduced by Neural-Q. We believe this is an important area to assess, as there are no current studies published regarding the comparison of multiple neural importance sampling schemes to the best of our knowledge.

Further investigate Deep Reinforcement learning techniques

The field of Deep Reinforcement learning also has plenty to offer for the further development of the Neural-Q path tracer. Other algorithms such double deep q-learning (DDQN) [70] which has been shown to improve the efficiency of the learning process, which could potentially be applied to the Neural-Q path tracer for quicker convergence on a good approximation of the incident radiance function. Semi gradient one-step Expected Sarsa could be used to derive an alternative loss function which more closely resembles the rendering function [63], by taking a similar approach to that derived in [34].

One area of the project which was blatantly not investigated was how both the Neural-Q and Expected Sarsa path tracers performed when increasing the number of directions that were used in the approximation of the incident radiance function. In theory from the law of large numbers, as the number of sampled directions around used to approximate the incident radiance distribution are increased, the more accurate the approximation will be. Furthermore, similarly to our initial goal of extending the approximation of incident radiance to the continuous set of locations in a scene, the directions modelled could be extended to the continuous case. For this, adapting deep reinforcement learning actor-critic methods [40, 41] to light transport simulation is a clear way of moving forward.

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Appendix A

An Example Appendix

Content which is not central to, but may enhance the dissertation can be included in one or more appendices; examples include, but are not limited to

- lengthy mathematical proofs, numerical or graphical results which are summarised in the main body,
- sample or example calculations, and
- results of user studies or questionnaires.

Note that in line with most research conferences, the marking panel is not obliged to read such appendices.