

Perceptual error optimization for Monte Carlo animation rendering: Supplemental document

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In this document we present additional details regarding the Wasserstein error bound for Monte Carlo integration, offering insights into the computation of the Filtered Sliced Wasserstein derivative for the gradient-based optimizer, and show further results from our study.

1 WASSERSTEIN ERROR BOUND

In their work, Paulin et al. [2020] employed a variation of the Koksma-Hlawka inequality based on Optimal transport, specifically the Wasserstein distance.

$$|Q(S) - I| \leq L_{w \cdot f} W(S, \rho) \quad (1)$$

Where f is the integrated function and w an arbitrary kernel function. This bound can be derived from the Lipschitz inequality. Unlike the Discrepancy, the Wasserstein distance offers the advantage of being differentiable, making it more suitable for certain applications and optimization tasks.

The p-Wasserstein distance is defined as

$$W_p(v, \rho) = \left(\inf_{\gamma \in \Gamma(v, \rho)} \int_{X^2} |x - y|^p dy(x, y) \right)^{1/p}, \quad (2)$$

where p can be arbitrary integer greater or equal to 1. v and ρ are two density distribution. In practice we use the 2-Wasserstein distance. For convenience, we will simplify the notation as $W(v)$.

Initially defined for a single pixel, Wasserstein error bound has been extended by Salaün et al. [2022] to a Filtered bound. This extended bound allows for the inclusion of filters that overlap multiple pixels, transforming the problem into a multi-class one.

$$|Q_w(S) - I_w| \leq L_f \int_{\mathbb{R}} W(S_{w>z}) dz \quad (3)$$

Note that in Eq. (3) the kernel w is part of the Wasserstein distance. This makes it a tailored distance metric wrt the kernel function.

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Minimizing the multi-class error bound is equivalent to solving the following barycentric optimization problem:

$$S = \arg \min_S \int_0^M \int_{\mathbb{R}} W(S_{w_m>z}) dz dm \quad (4)$$

with M the number of kernel/pixel in the image sequence.

Sliced Wasserstein distance. The Wasserstein distance can be bounded by a variation called the Sliced Wasserstein distance, which in turn is bounded by the Wasserstein distance at a factor determined solely by the dimensionality.

$$W(S) \leq SW(S) \leq C^d \cdot W(S) \quad (5)$$

This property makes the Sliced Wasserstein distance an excellent metric to substitute for the Wasserstein distance. Moreover, the Sliced Wasserstein distance is often more practical to compute, making it a favorable choice for many applications.

2 FILTERED SLICED WASSERSTEIN DERIVATIVE

Our optimization algorithm is based on an iterative gradient-based method, which is defined by the following equation:

$$S_{i+1} = S_i - \eta \frac{d}{dS_i} \sum_{j=1}^M \int_{\mathbb{R}} SW(S_{g_j>z}) dz \quad (6)$$

where S_i represents the sample-set at iteration i , and η is the learning rate. This iterative approach allows us to update the parameters in each iteration, progressively improving the optimization process. The details of the derivative are defined as follows:

$$\begin{aligned} \frac{d}{dS_i} \sum_{j=1}^M \int_{\mathbb{R}} SW(S_{g_j>z}, \rho_{g_j>z}) dz \\ = \frac{d}{dS_i} \sum_{j=1}^M \int_{\mathbb{R}} \int_{\mathbb{S}^{d-1}} W(S_{g_j>z}^\theta) d\theta dz \end{aligned} \quad (7)$$

This equation represents the gradient of the objective function with respect to the parameters S_i at iteration t . It captures the direction and magnitude of the steepest ascent or descent in the parameter space during the optimization process.

In the given equation, the Wasserstein distance is computed in 1D by projecting both the sample set and the target density onto a 1D line. This projection operation is known as the Sliced Wasserstein

distance. By reducing the dimensionality, it becomes feasible to derive a straightforward solution for the derivative using the inverse cumulative distribution function of the target density. If we extract a sample x_i from the sample set, the derivative of its position with respect to the Sliced Wasserstein distance is given by:

$$\frac{d}{dx_i} W(S_{g_j>z}^\theta) = \frac{m}{n} \left[2 \frac{x_i^\theta}{m} - 2 \int_{\frac{i-1}{m}}^{\frac{i}{m}} F_{\rho^\theta}^{-1}(x) dx \right] \quad (8)$$

Here $F_{\rho^\theta}^{-1}(x)$ denotes the inverse cumulative distribution function of the projected target density, and the integral $\int_{\frac{i-1}{m}}^{\frac{i}{m}}$ represents the quantile associated with the position of i -th sample sorted by projected position x_i . x_i^θ is the position of the projection of the point x_i along the direction θ . m represent the number of point in the $S_{g_j>z}$ and n the total number of points of the sample set. The computation of the inverse cumulative distribution function (CDF) and quantiles can be efficiently solved by sorting the list of projected samples for the quantile calculation and sorting the discretized projected target density for the inverse CDF. By relying solely on sorting operations, this process becomes efficient for an optimal transport-based methods. For more details about the derivation we refer to Salaün et al. [2022] as the proof on the error bound and derivatives have been made for any arbitrary kernel including spatio-temporal ones.

3 ADDITIONAL RESULTS

In this section we present additional results to those in the main paper. This includes illustration of artifacts due to insufficiently large tile size in Fig. 1, perceptual error tables comparing different optimizations for our method in Table 1 and the comparison of our method with uncorrelated sampling, [Wolfe et al. 2022] and [Salaün et al. 2022] for spatio-temporal rendering in Table 2.



Fig. 1. Rendering with a tile size of $32 \times 32 \times 10$ pixels shows noticeable tiling artifacts (left). Increasing the tile size to $128 \times 128 \times 30$ pixels avoids such artifacts (right).

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Table 1. Ablation test for different optimization objectives. On an animation with TAA, we test sample sets optimized for three different temporal kernels: a symmetric Gaussian akin to Wolfe et al. [2022], an EMA TAA kernel, and our full model incorporating the TAA kernel and the perception of [Mantiuk et al. 2021]. We compare the perceived noise (pRelMSE) using Wolfe et al. [2022] as the baseline; lower is better. Lowest error is achieved when the optimization is tailored to the full filter.

Scene	Uncorrelated	Ours Gaussian	Ours TAA	Ours Mantiuk et al. [2021] + TAA
Chopper	0.0061	0.0046	0.0046	0.0043
Teapot	0.0063	0.0049	0.0048	0.0044
Modern Hall	0.0264	0.0242	0.0238	0.0234
Living Room	0.0375	0.362	0.0359	0.0355
Dragon	0.0043	0.0034	0.0033	0.0031
Veach MIS	0.0171	0.0131	0.0133	0.0126

Table 2. Perceptual error (pRelMSE) across different scenes. We compare uncorrelated sampling, Salaün et al. [2022], Wolfe et al. [2022] and our method optimized for perceptual temporal filter; lower is better. Comparison are done with and without the TAA filtering. In the upper half of the table, we report the results using common standard deviation of 2.1 for g_s , and in the bottom half we used standard deviation of 1.9 proposed by Wolfe et al. [2022]. Note that in the upper half we report also the results for [Wolfe et al. 2022] with standard deviation proposed by the authors. In both cases, and on every tested scene, our method achieves the lowest perceptual error.

Scene	Uncorrelated		Salaün et al. [2022]		Wolfe et al. [2022]		Ours perceptual	
	TAA	no TAA	TAA	no TAA	TAA $\sigma = 2.1 1.9$	no TAA $\sigma = 2.1 1.9$	TAA	no TAA
Chopper	0.0088	0.0140	0.0054	0.0087	0.0061 0.0058	0.0101 0.0096	0.0043	0.0077
Teapot	0.0079	0.0126	0.0051	0.0079	0.0063 0.0050	0.0099 0.0082	0.0044	0.0073
Modern Hall	0.0270	0.0346	0.0244	0.0295	0.0264 0.0257	0.0327 0.0315	0.0234	0.0288
Living room	0.0423	0.0561	0.0366	0.0460	0.0375 0.0363	0.0480 0.0462	0.0355	0.0447
Dragon	0.0065	0.0107	0.0035	0.0056	0.0043 0.0040	0.0072 0.0067	0.0031	0.0055
Veach MIS	0.0174	0.0263	0.0152	0.0218	0.0171 0.0168	0.0242 0.0238	0.0126	0.0182
Chopper	0.0094	0.0151	0.0061	0.0098	0.0063	0.0104	0.0053	0.0083
Teapot	0.0084	0.0137	0.0057	0.0088	0.0055	0.0090	0.0050	0.0076
Modern Hall	0.0280	0.0365	0.0257	0.0315	0.0266	0.0328	0.0238	0.0292
Living room	0.0442	0.0589	0.0202	0.0288	0.0208	0.0303	0.0181	0.0249
Dragon	0.0071	0.0117	0.0039	0.0063	0.0044	0.0073	0.0036	0.0057
Veach MIS	0.0186	0.0278	0.0164	0.0231	0.0177	0.0250	0.0137	0.0194