

# *Rendering = Integrals*

*Mathematical Aspects and Algorithms underlying PBR*

房燕良, [neilfang@tencent.com](mailto:neilfang@tencent.com)



# Overview

The Rendering Equation

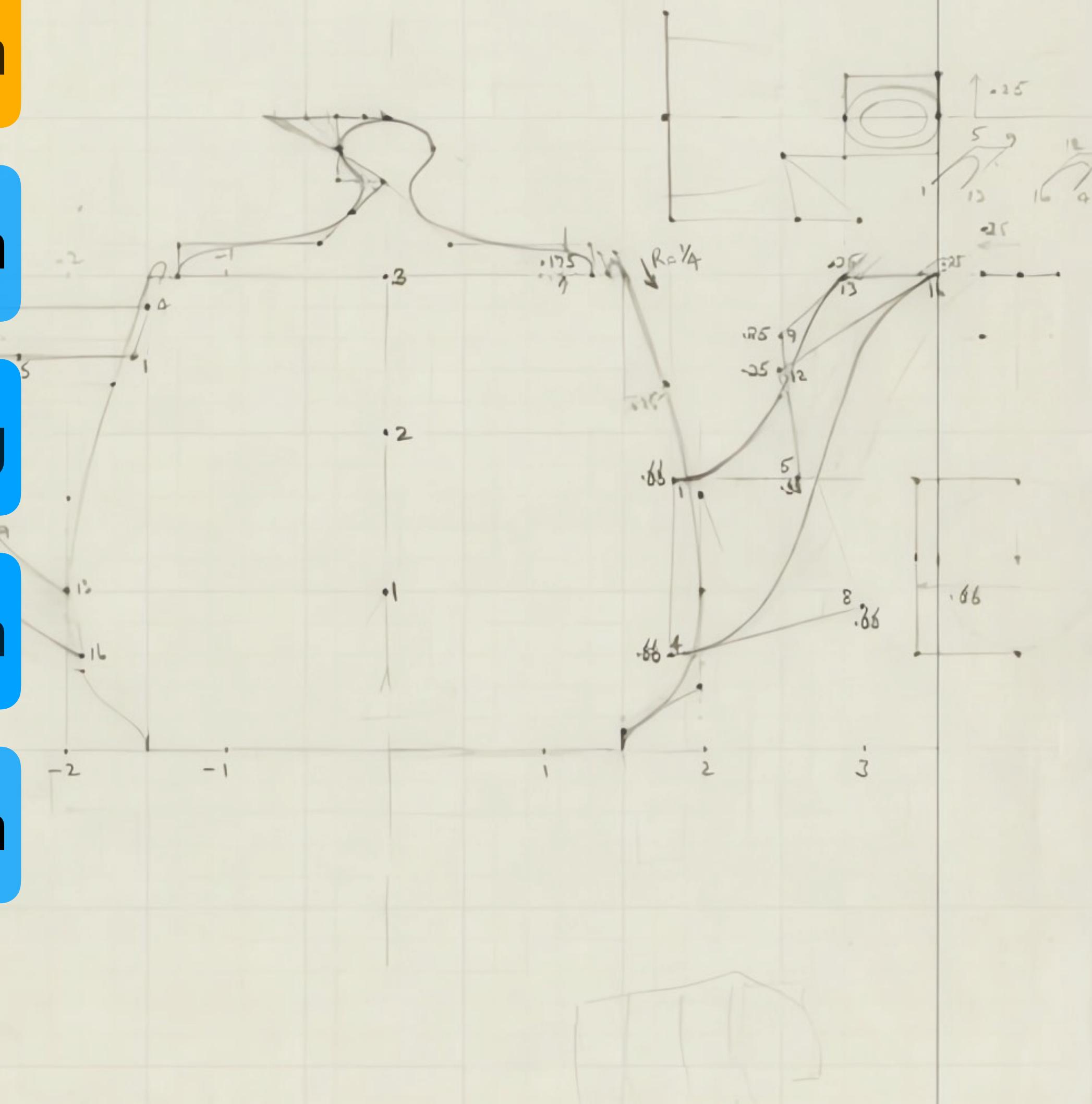
Analytic Solution

Monte Carlo Path Tracing

Integration by Substitution

Split-Sum Approximation

LID - separate mesh  
HANDLE - as for ~~not JUG~~, separate mesh  
BODY - 4 patches round, 2 high - put ridge on top  
SPOUT - separate mesh  
SIZE - Height of body = 3 (without lid)  
Diam of body = 3 at top & bottom,  $4\frac{3}{4}$  at bulge.





# The Rendering Equation

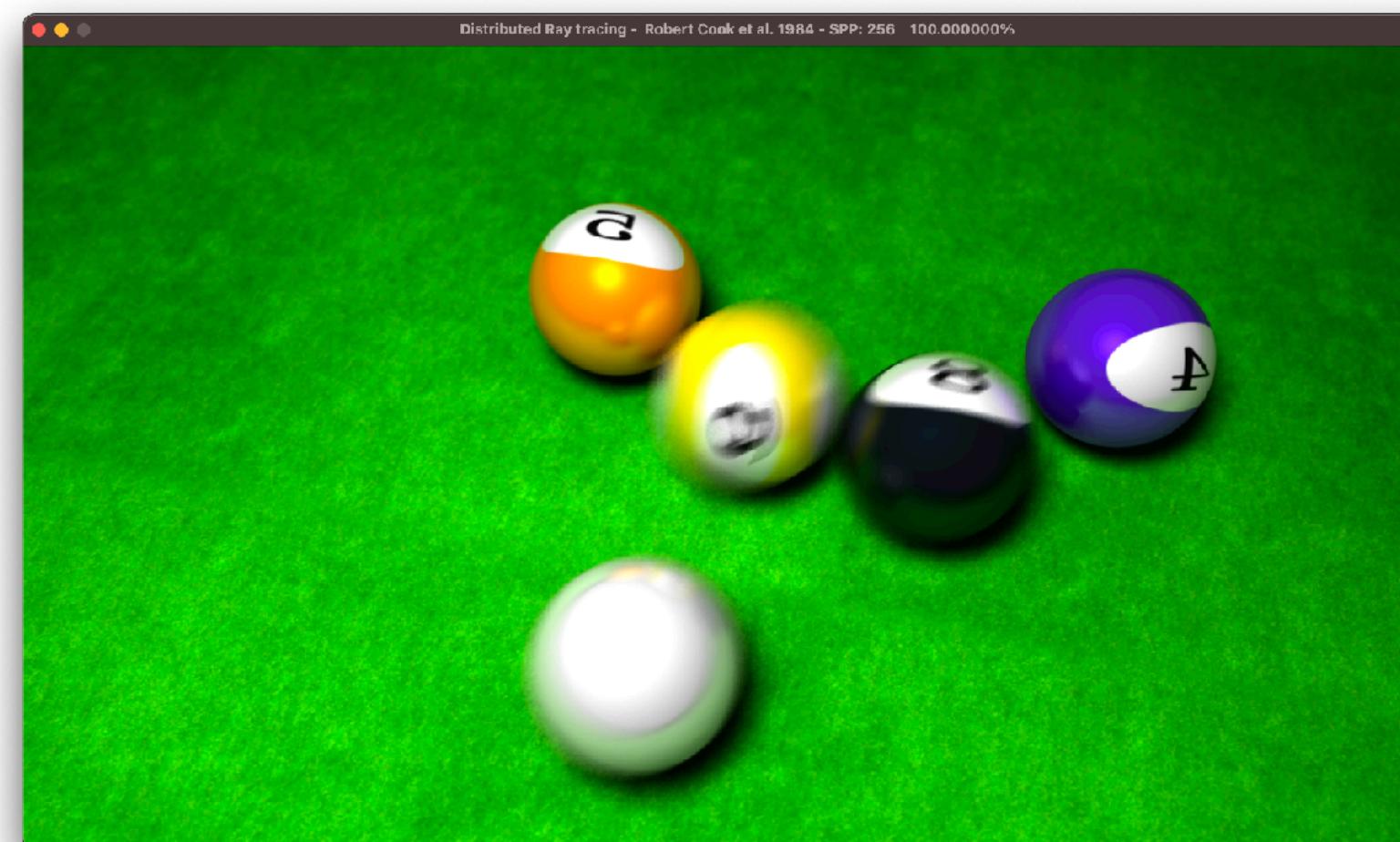
渲染方程的发展与基础知识

# 渲染方程的萌芽



Distributed Ray Tracing, Robert Cook et al., January 1984

$$I(\phi_r, \theta_r) = \int_{\phi_i} \int_{\theta_i} L(\phi_i, \theta_i) R(\phi_i, \theta_i, \phi_r, \theta_r) d\phi_i d\theta_i$$

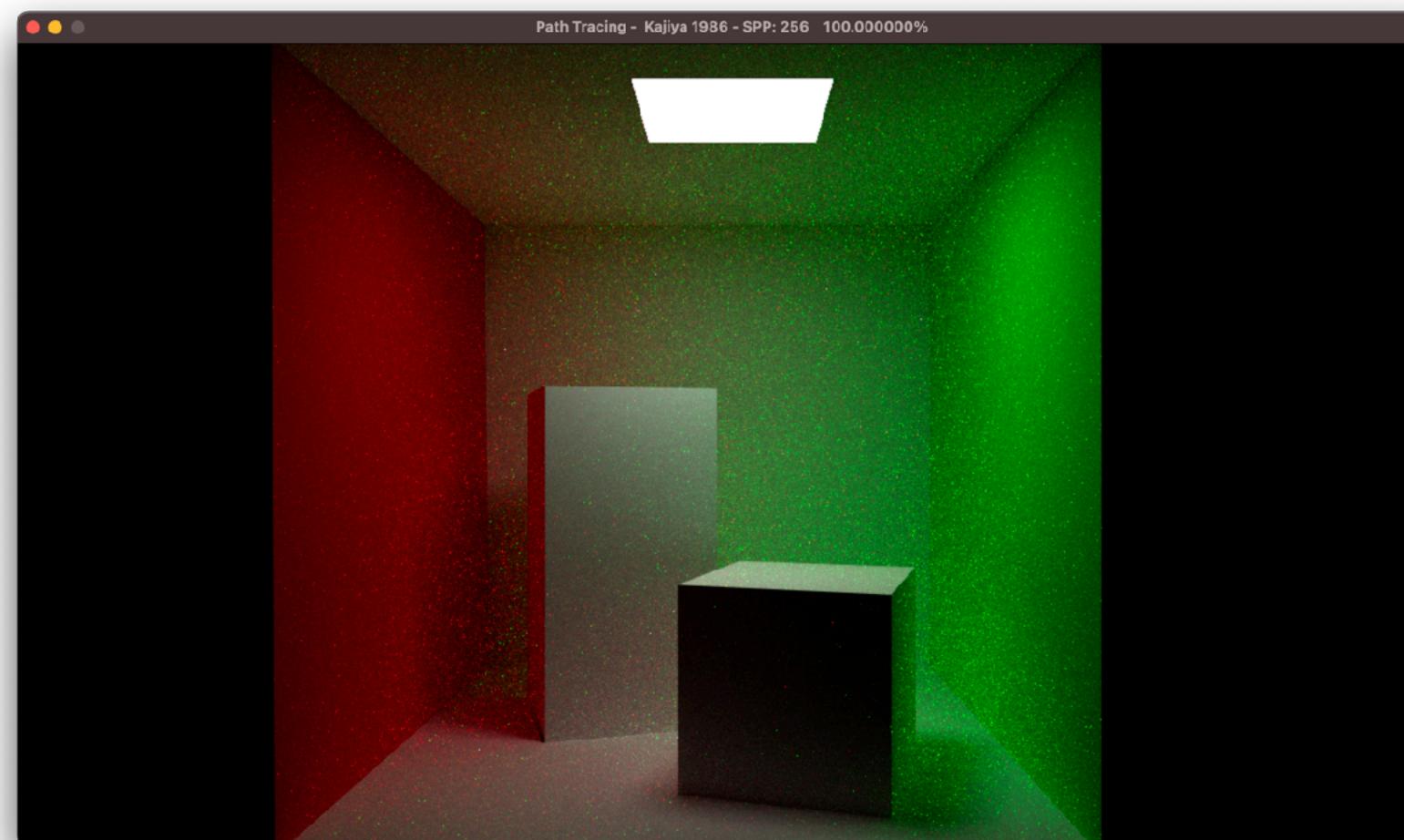


# 渲染方程的正式提出



The rendering equation, James Kajiya, August 1986

$$L_r(\omega_o) = L_e(\omega_o) + \int_{\Omega} f(\omega_i, \omega_o) L_i(\omega_i)(n \cdot \omega_i) d\omega_i$$



# 渲染的正确性

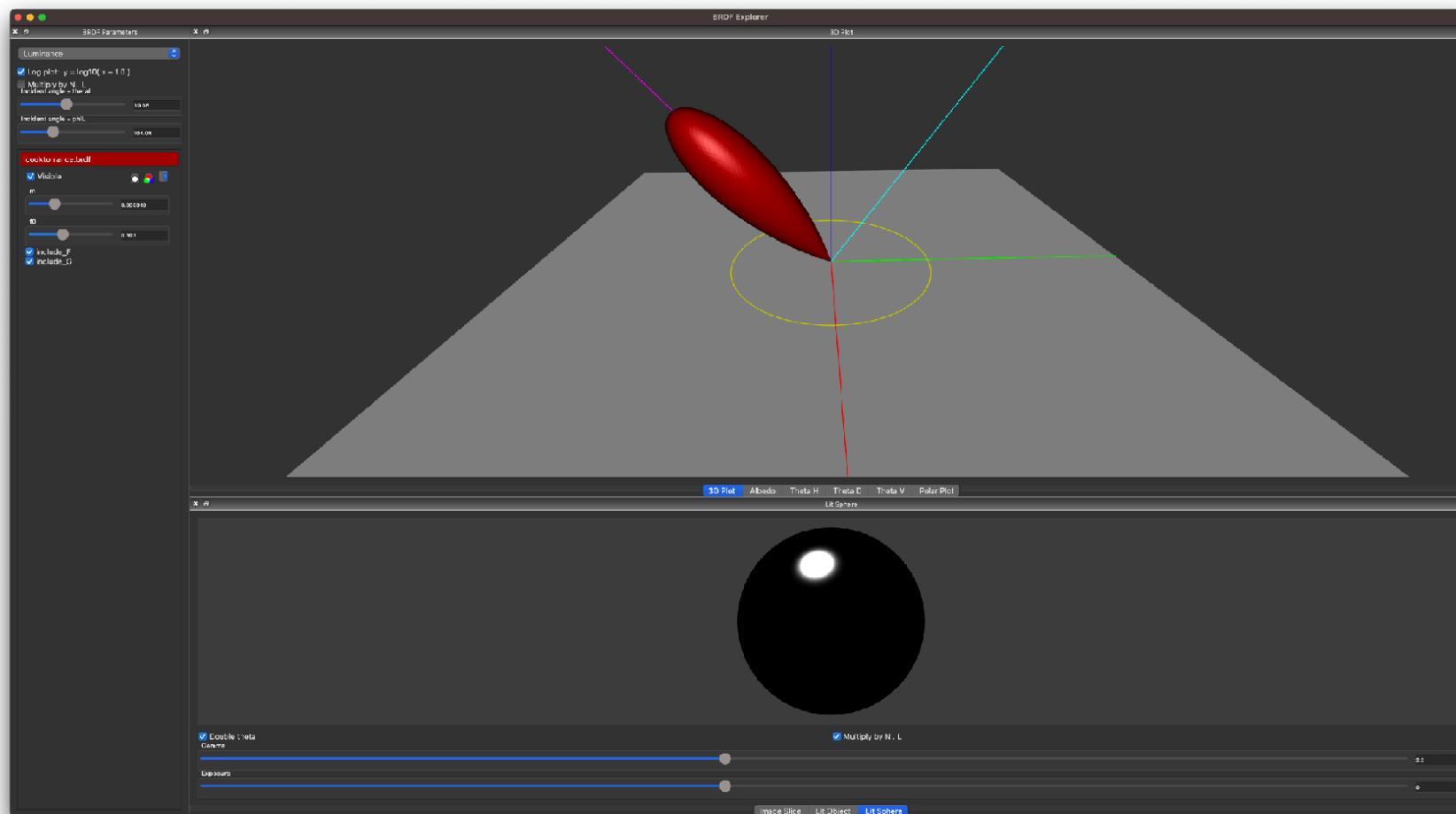


The focus is on being correct, not just producing a pretty image.

It's easy to produce a pretty image which has a number of subtle bugs.

# 关于BRDF

- Reciprocity:  $f(\mathbf{l}, \mathbf{v}) = f(\mathbf{v}, \mathbf{l})$
- Energy Conservation:  $\forall \mathbf{l}, \int_{\Omega} f(\mathbf{l}, \mathbf{v})(\mathbf{n} \cdot \mathbf{v})d\omega_o \leq 1$



The Disney BRDF Explorer



提问: *Phong* 模型是不是一个 BRDF?

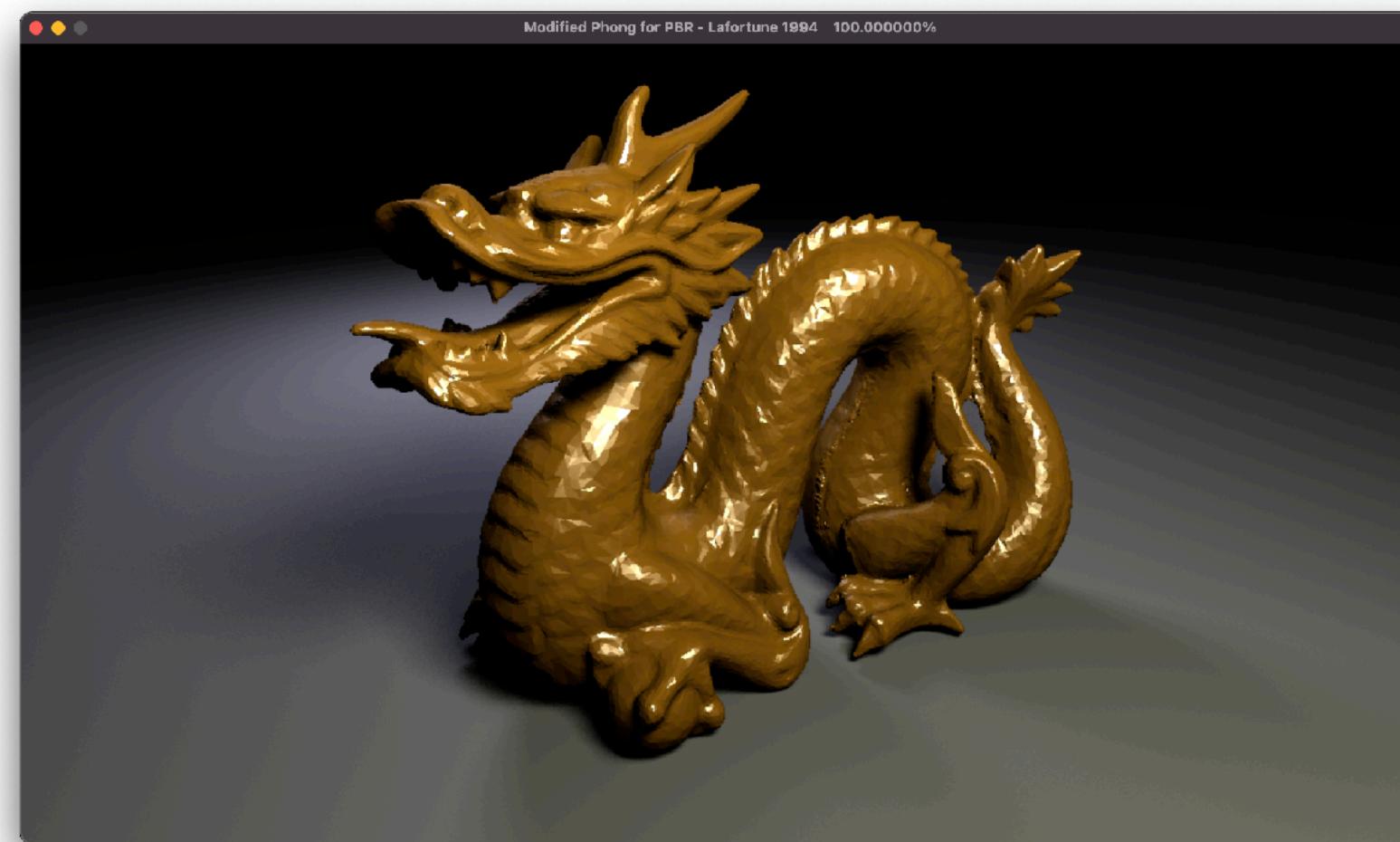
# 关于BRDF



Using the modified phong reflectance model for physically based rendering

Eric Lafortune et al., November 1994

$$f(\omega_i, \omega_o) = \frac{k_d}{\pi} + k_s \frac{s+2}{2\pi} (r \cdot \omega_i)^s$$



# Analytic Solution

在特定条件下的解析解

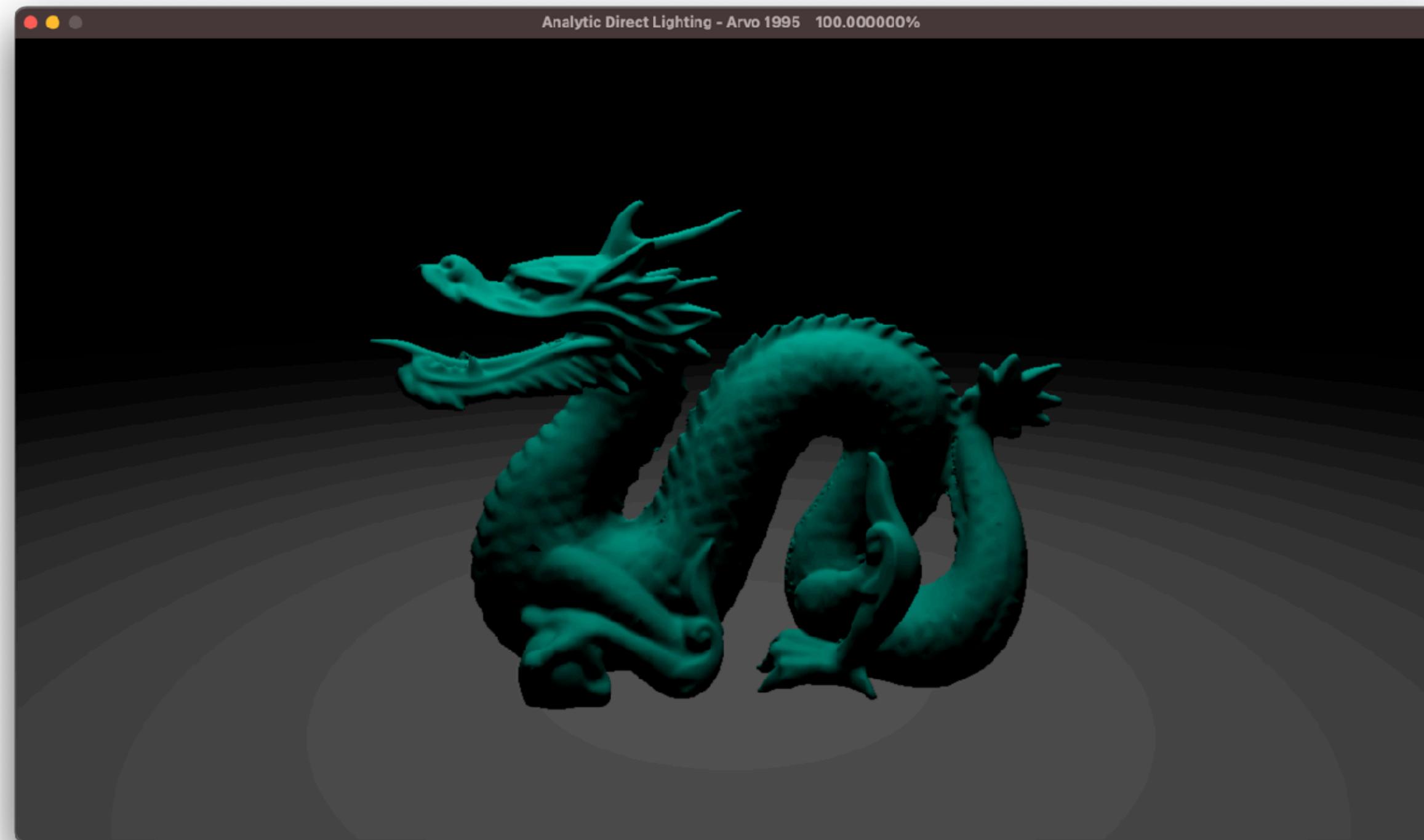


# 渲染方程的解析解



Analytic Methods for Simulated Light Transport

James Richard Arvo, January 1995



# 渲染方程的解析解



## Analytic Methods for Simulated Light Transport

James Richard Arvo, January 1995

- *Lambertian BRDF* 是一个常量，可以提到积分外面来

$$f = \frac{k_d}{\pi}$$

$$L_d(\omega_o) = f \int_{\Omega_P} L_i(n \cdot \omega_i) d\omega_i$$

# 渲染方程的解析解

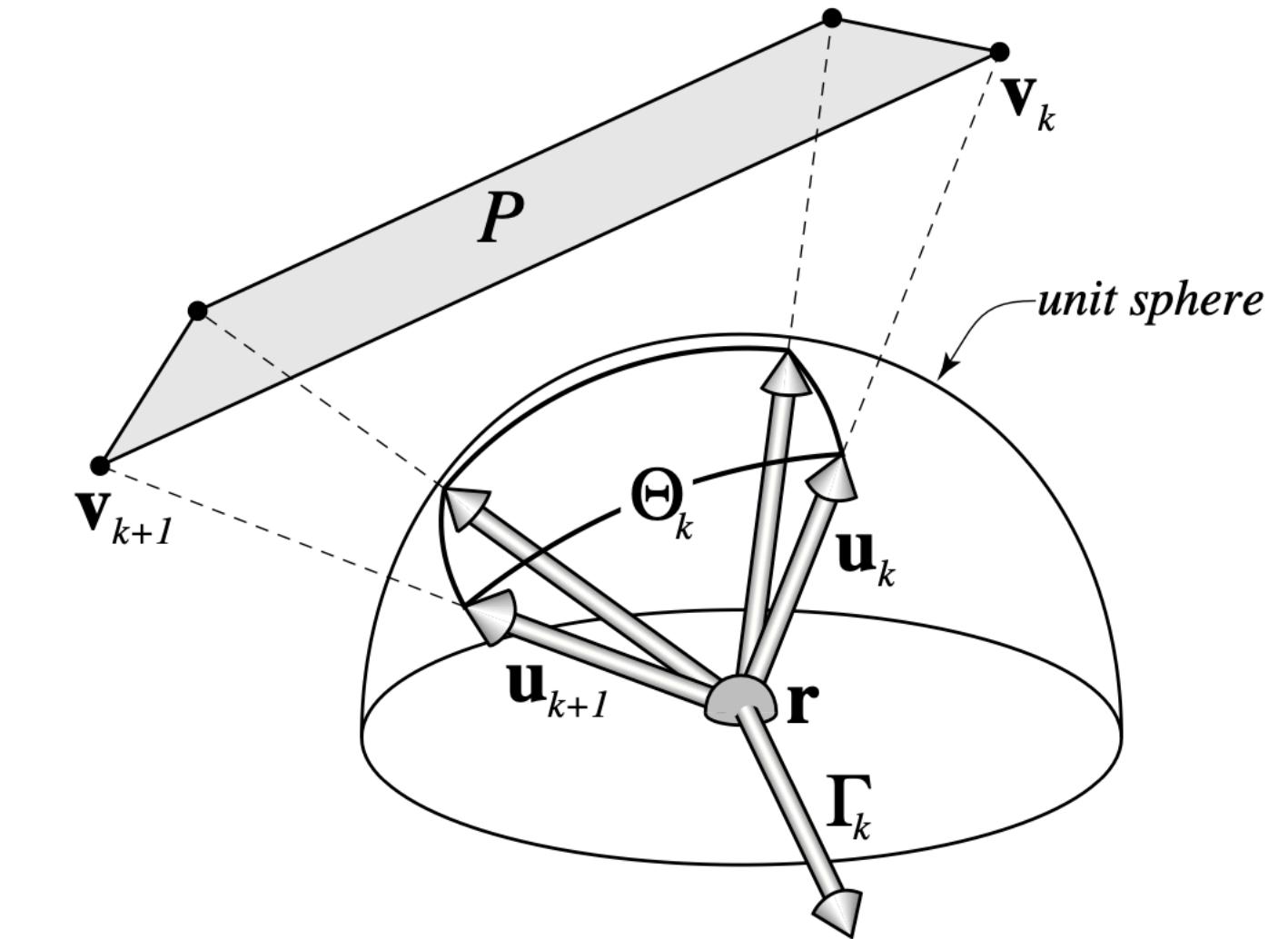
- 假设面光源的能量是均匀的
- 渲染方程的求解转化为：多变形在单位球面上的投影面积

$$L_d(\omega_o) = \frac{k_d}{\pi} L_i * (\Phi(r) \cdot n(r))$$

$$\Phi(r) = \frac{1}{2} \sum_{i=1}^n \Theta_i(r) \Gamma_i(r),$$

$$\Theta_k(r) = \cos^{-1} \left( \frac{v_k - r}{\|v_k - r\|} \cdot \frac{v_{k+1} - r}{\|v_{k+1} - r\|} \right)$$

$$\Gamma_k(r) = \frac{(v_k - r) \times (v_{k+1} - r)}{\|(v_k - r) \times (v_{k+1} - r)\|}$$





# Monte Carlo Path Tracing

*Gold Standard for Rendering*

# Monte Carlo Integration

## Monte Carlo Integration

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**Definite integral**

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

**Expectation of  $f$**

$$E[f] \equiv \int_0^1 f(x)p(x) dx$$

**Random variables**

$$X_i \sim p(x)$$

$$Y_i = f(X_i)$$

**Estimator**

$$F_N = \frac{1}{N} \sum_{i=1}^N Y_i$$

# Monte Carlo Integration

## Unbiased Estimator

$$E[F_N] = I(f)$$

$$\begin{aligned} E[F_N] &= E\left[\frac{1}{N} \sum_{i=1}^N Y_i\right] \\ &= \frac{1}{N} \sum_{i=1}^N E[Y_i] = \frac{1}{N} \sum_{i=1}^N E[f(X_i)] \end{aligned}$$

## Properties

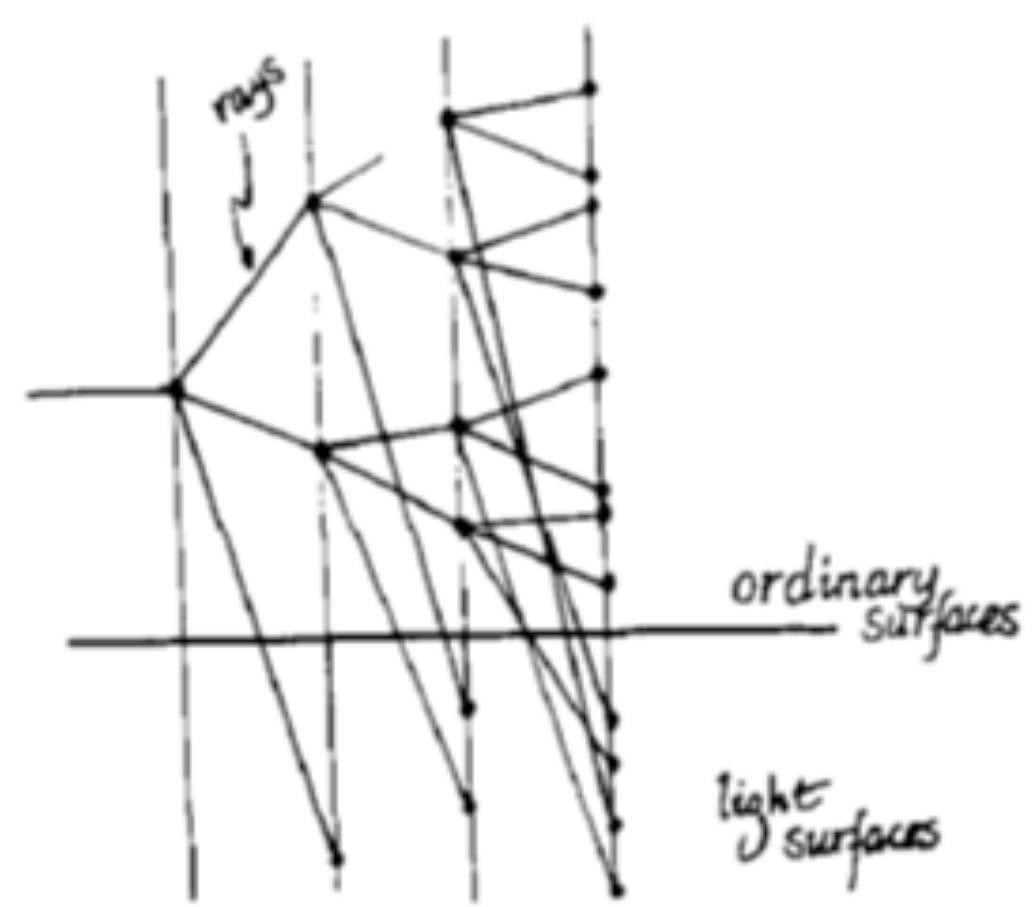
$$\begin{aligned} E\left[\sum_i Y_i\right] &= \sum_i E[Y_i] \\ E[aY] &= aE[Y] \end{aligned}$$

$$\begin{aligned} &= \frac{1}{N} \sum_{i=1}^N \int_0^1 f(x) p(x) dx \\ &= \frac{1}{N} \sum_{i=1}^N \int_0^1 f(x) dx \\ &= \int_0^1 f(x) dx \end{aligned}$$

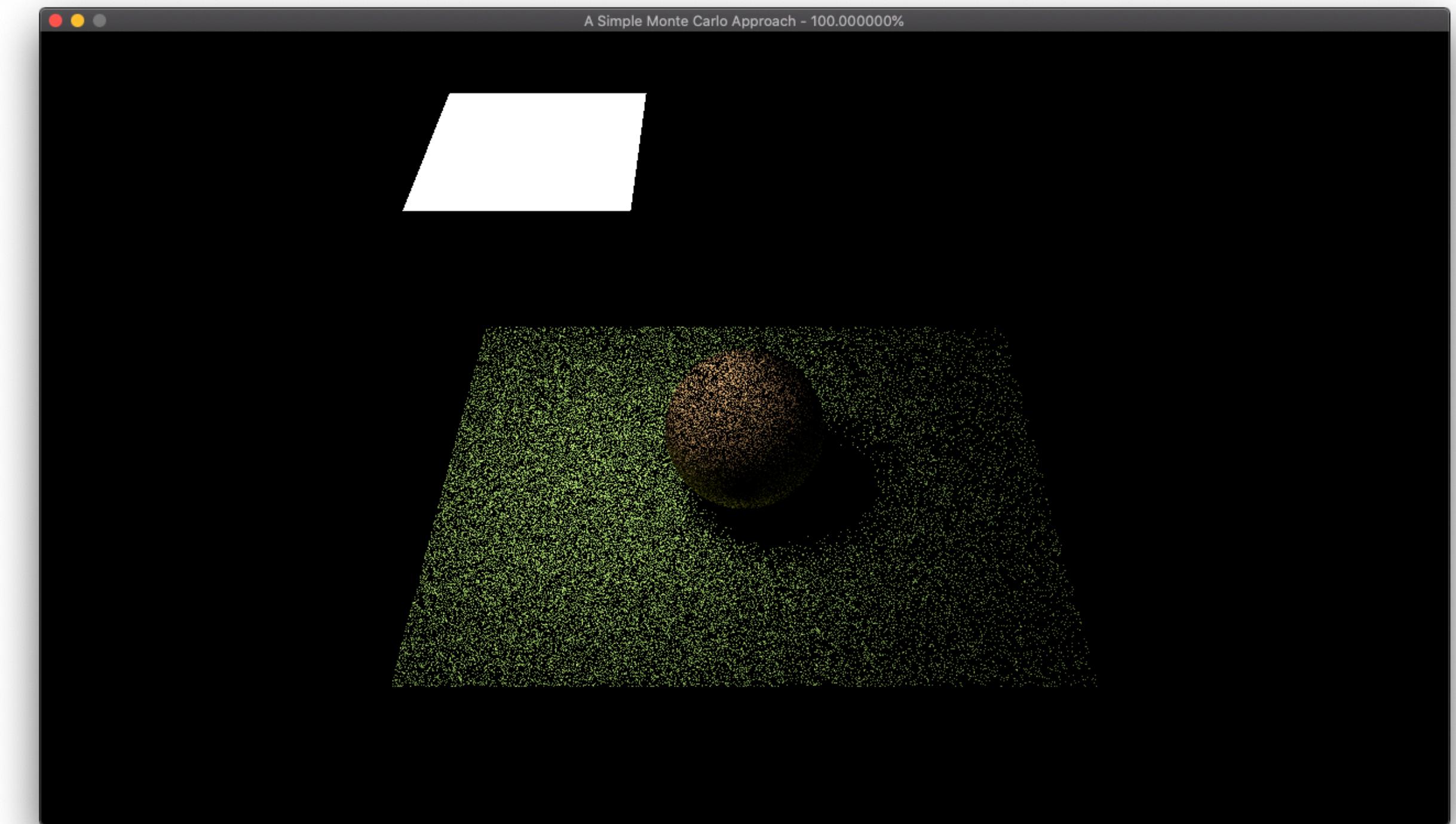
Linearity of Expectation

Assume uniform probability distribution for now

# 原始的*Path Tracing*



Path Tracing



- 核心的问题是：采样效率低

# BRDF Importance Sampling

## Continuous Probability Distributions

**PDF**  $p(x)$

$$p(x) \geq 0$$

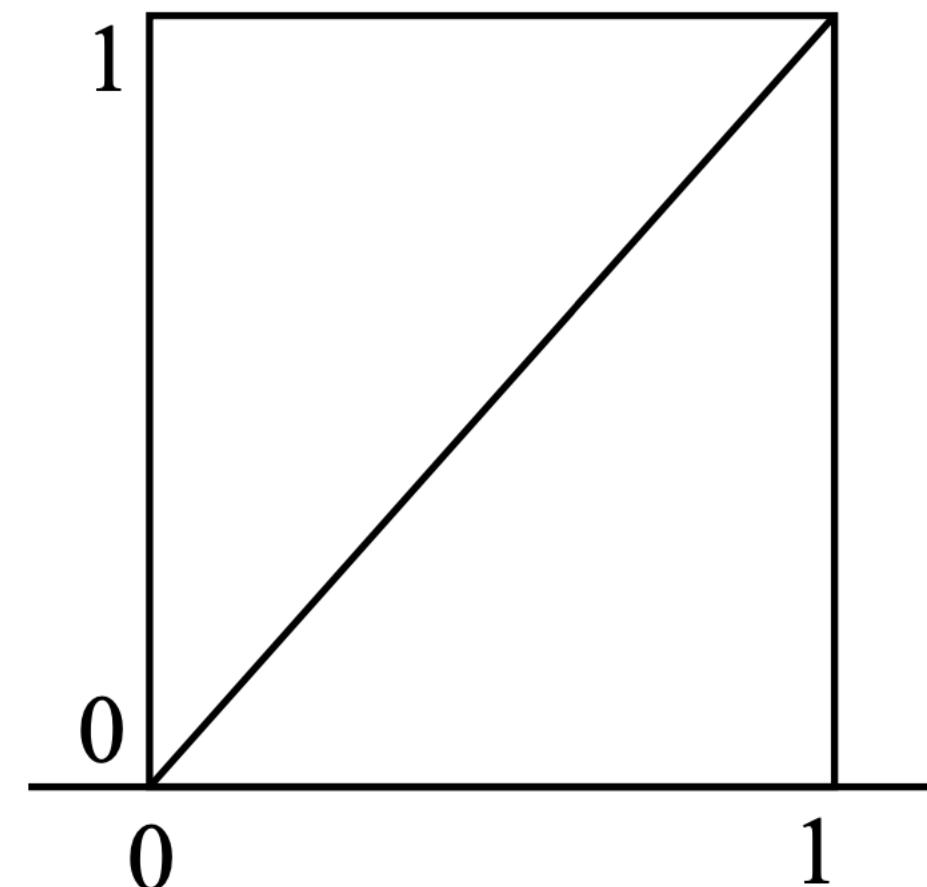
**CDF**  $P(x)$

$$P(x) = \int_0^x p(x)dx$$

$$P(x) = \Pr(X < x) \quad P(1) = 1$$

$$\begin{aligned} \Pr(\alpha \leq X \leq \beta) &= \int_{\alpha}^{\beta} p(x) dx \\ &= P(\beta) - P(\alpha) \end{aligned}$$

**Uniform**



# BRDF Importance Sampling

## Sampling Continuous Distributions

**Cumulative probability distribution function**

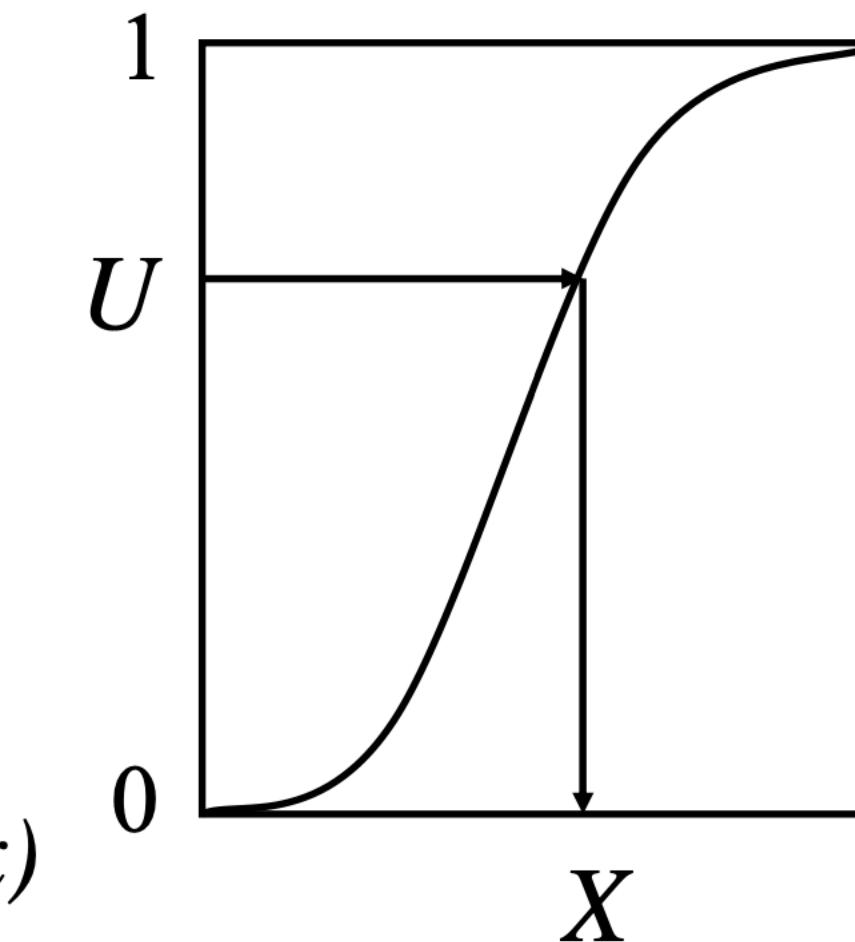
$$P(x) = \Pr(X < x)$$

**Construction of samples**

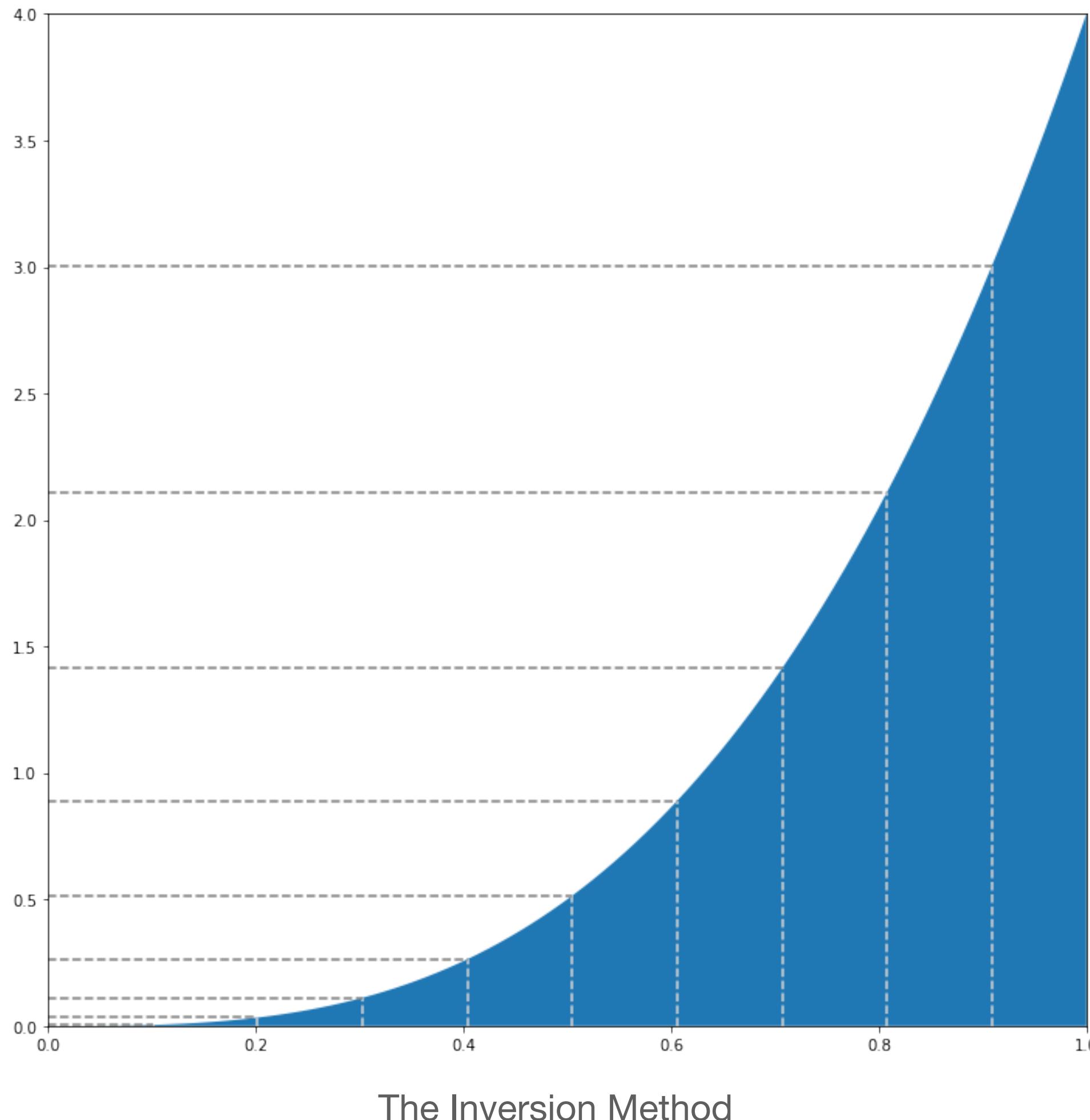
**Solve for  $X = P^{-1}(U)$**

**Must know:**

- 1. The integral of  $p(x)$**
- 2. The inverse function  $P^{-1}(x)$**



# BRDF Importance Sampling



# BRDF Importance Sampling

## Example: Power Function

### Assume

$$p(x) = (n+1)x^n$$

$$\int_0^1 x^n dx = \frac{x^{n+1}}{n+1} \Big|_0^1 = \frac{1}{n+1}$$

$$P(x) = x^{n+1}$$

$$X \sim p(x) \Rightarrow X = P^{-1}(U) = \sqrt[n+1]{U}$$

### Trick

$$Y = \max(U_1, U_2, \dots, U_n, U_{n+1})$$

$$\Pr(Y < x) = \prod_{i=1}^{n+1} \Pr(U_i < x) = x^{n+1}$$

# Monte Carlo Direct Lighting



Monte Carlo techniques for direct lighting calculations

Peter Shirley et.al, January 1996

- The integral is now over the area of the light source polygon  $P$

$$L_d(\omega_o) = L_i \int_P f(\omega_i, \omega_o) (n \cdot \omega_i) \frac{n_{light} \cdot \omega_i}{R^2} dA$$

$$d\omega_i = \frac{n_{light} \cdot \omega_i}{R^2} dA$$

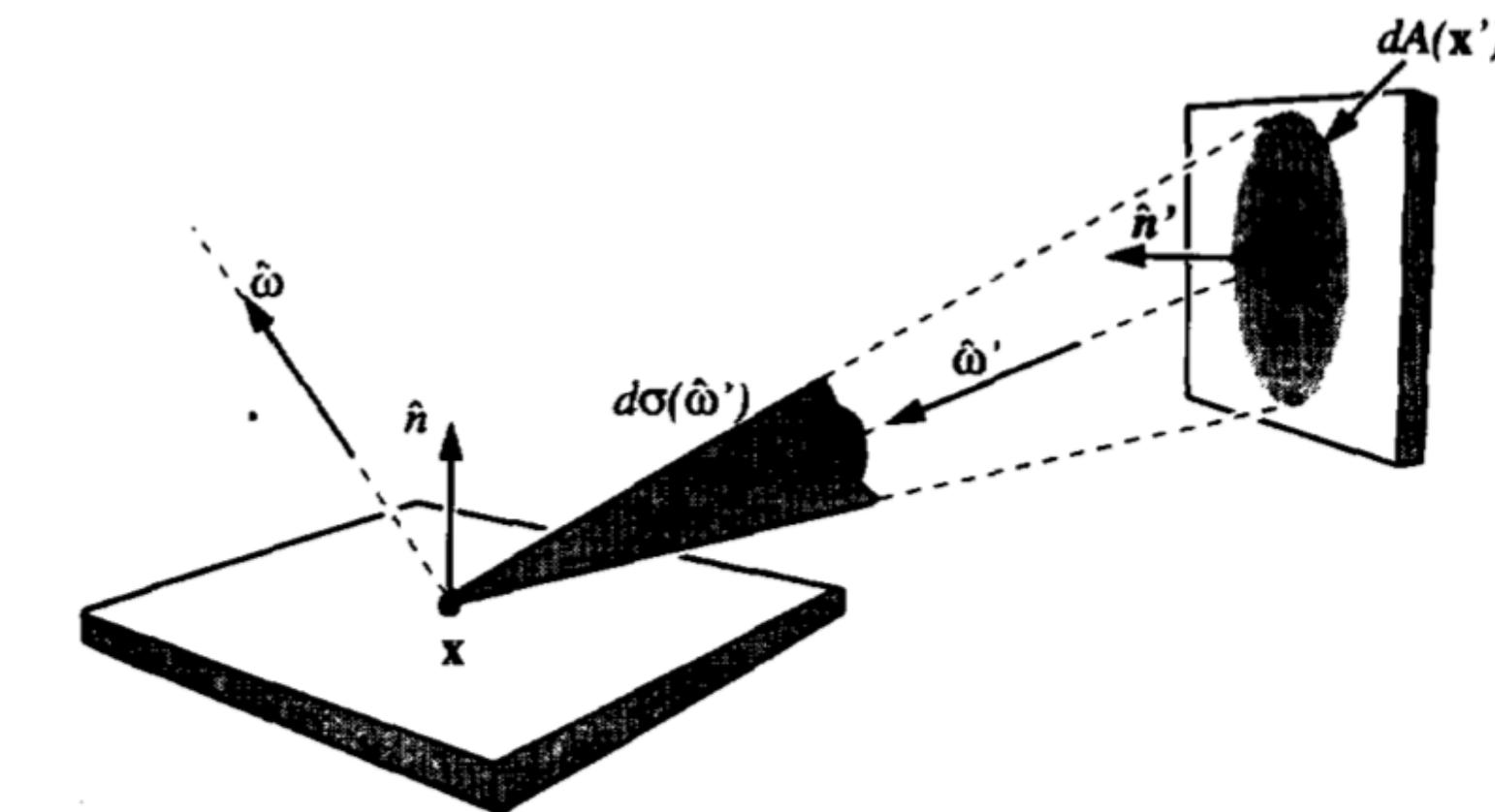


Fig. 1. Geometry for rendering equation.

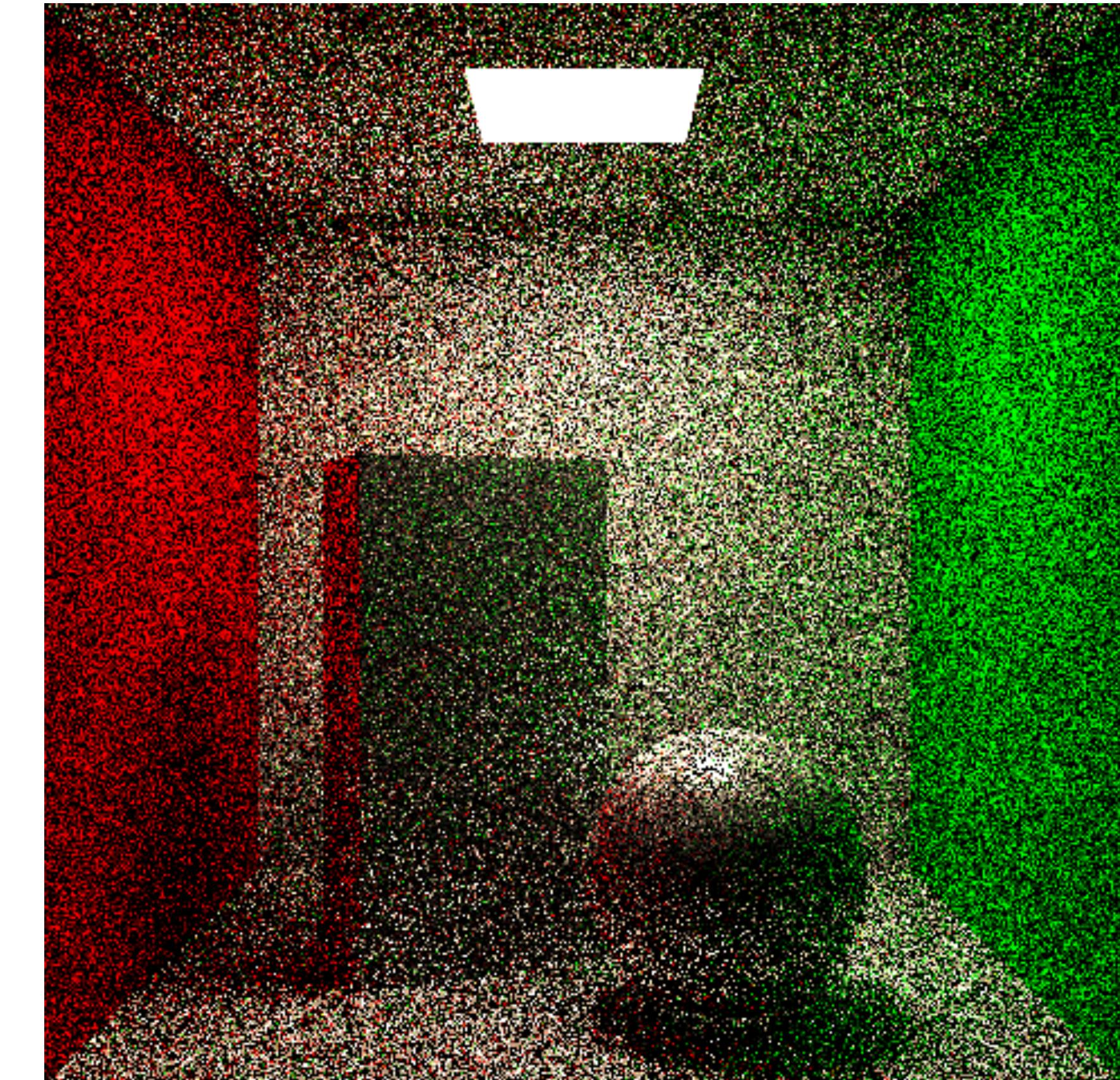
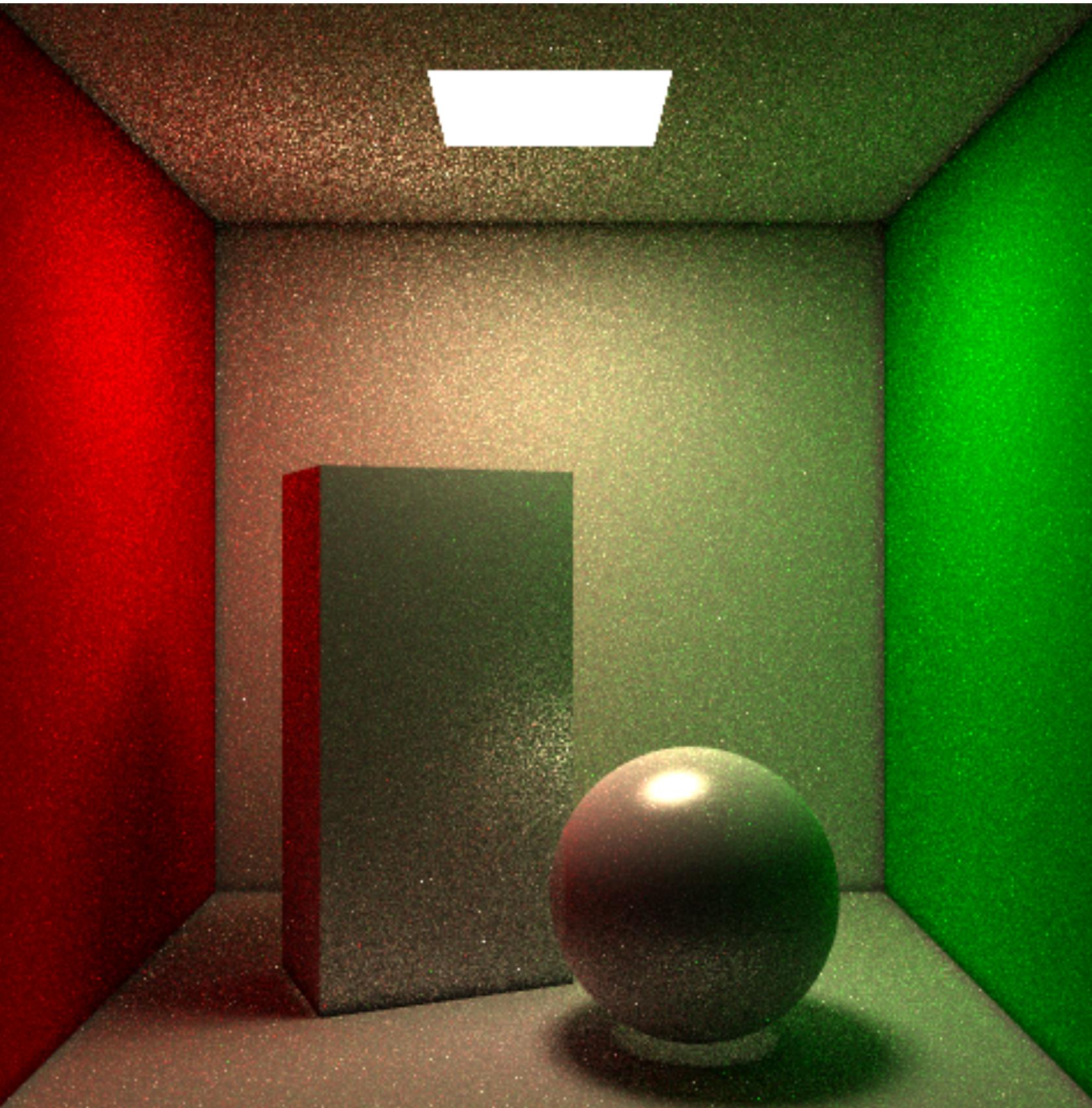
# Next Event Estimation

- Direct/Indirect lighting separation

$$L_i(x, \omega_i) = L_{dir}(x, \omega_i) + L_{ind}(x, \omega_i)$$

$$L_r(x, \omega_o) = L_e(x, \omega_o) + \int_{\Omega} f(\omega_i, \omega_o) L_{dir}(x, \omega_i) (n \cdot \omega_i) d\omega_i + \int_{\Omega} f(\omega_i, \omega_o) L_{ind}(x, \omega_i) (n \cdot \omega_i) d\omega_i$$

# Monte Carlo Direct Lighting



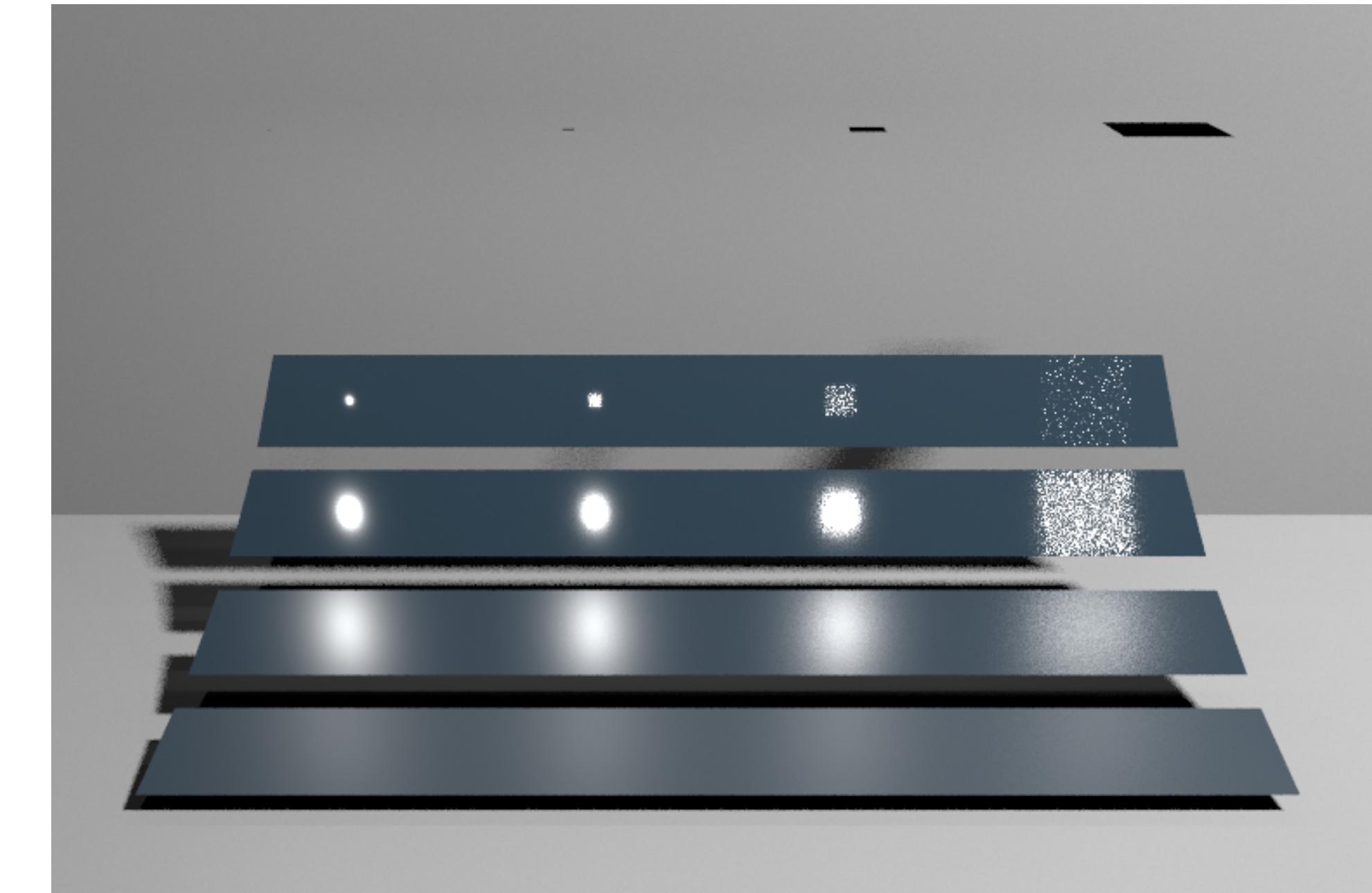
使用 NEE 之后的比较

# 理一下思路

- 对渲染方程的两个核心函数进行重要性采样



BRDF importance sampling



Next event estimation

Can we combine BRDF and Light(NEE) sampling?

# Multiple Importance Sampling



Optimally Combining Sampling Techniques for Monte Carlo Rendering

Eric Veach et.al, September 1995

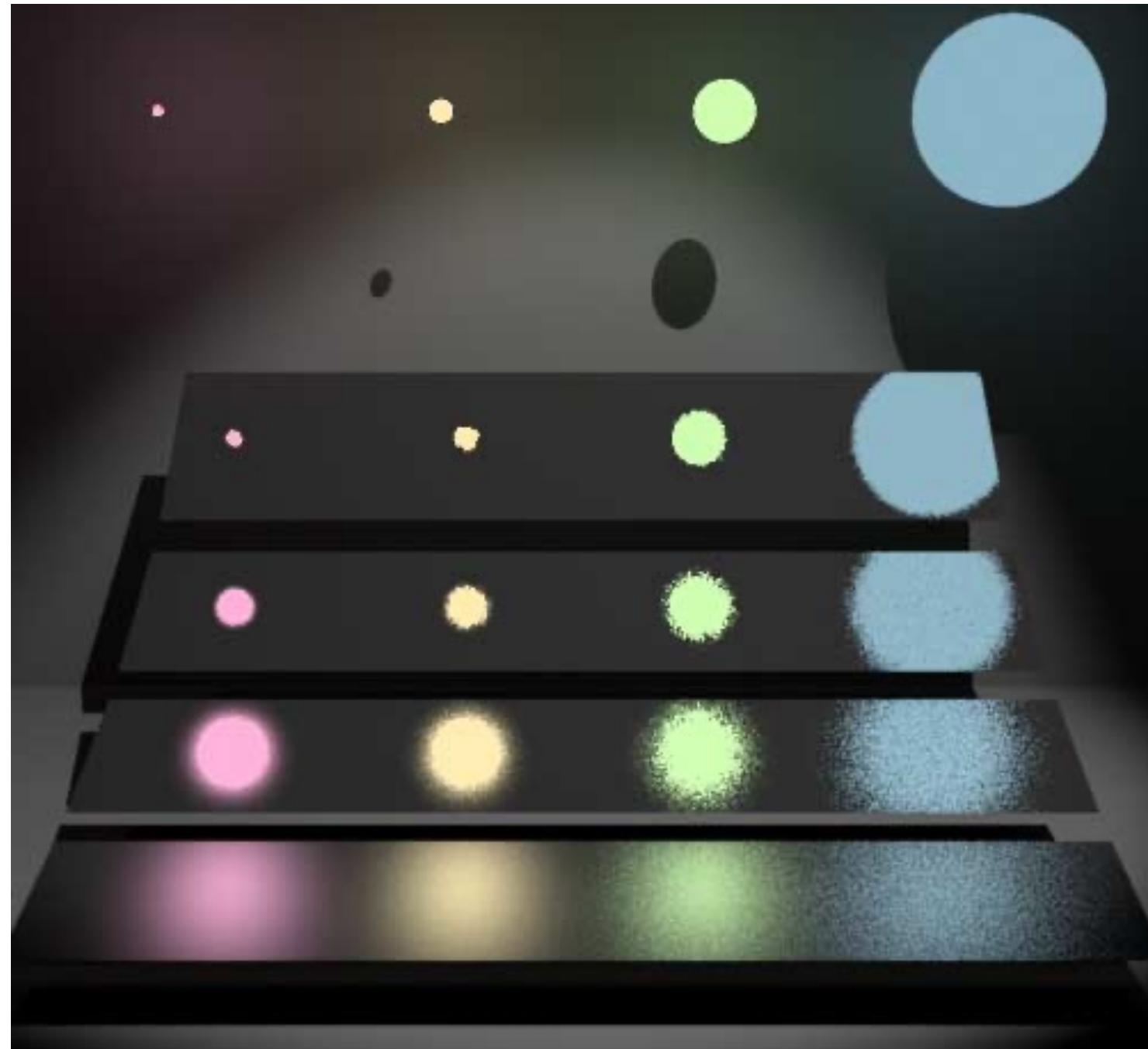
- Unbiased

$$\int_X f(x)dx \approx \sum_{i=1}^N \frac{1}{N_i} \sum_{j=1}^{N_i} w_i(x_{ij}) \frac{f(x_{ij})}{pdf_i(x_{ij})}$$

- Power heuristics

$$w_i(\omega) = \frac{pdf_i^\beta(\omega)}{\sum_{k=1}^N pdf_k^\beta(\omega)}$$

# Multiple Importance Sampling



Combination of BRDF and Light(NEE) sampling



Academy Awards for Scientific and Technical Achievement



# Arnold 渲染器



Arnold is an advanced Monte Carlo ray tracing renderer  
Marcos Fajardo, SIGGRAPH 2001



2001 SIGGRAPH



2017 MARVEL

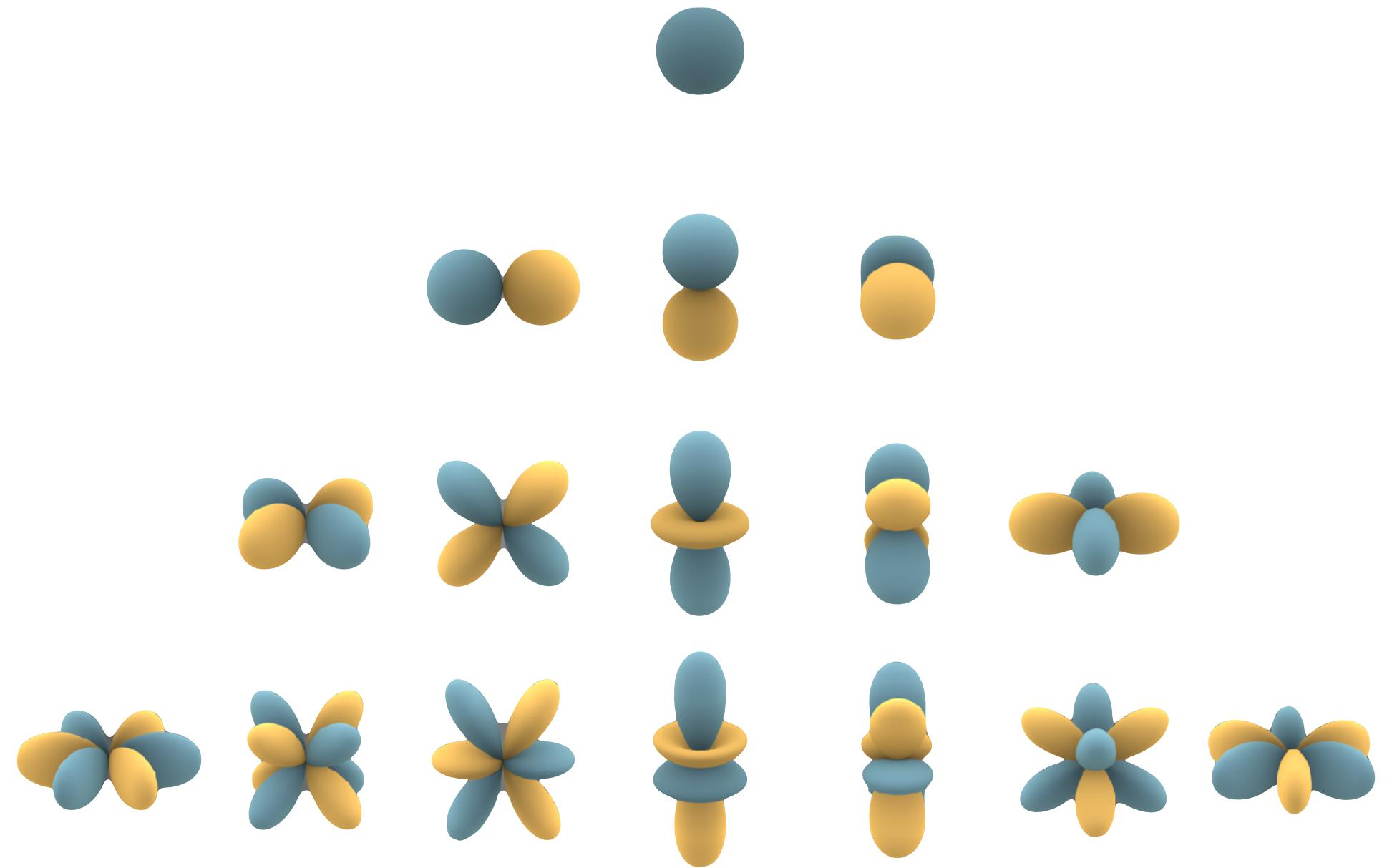
# Integration by Substitution

积分替换法求解



# 积分替换法

- 使用“简单函数”替换被积函数，利用新函数的一些特殊性质，来获得解析解
- Spherical Gaussians
- Linearly Transformed Cosines
- Spherical Harmonics

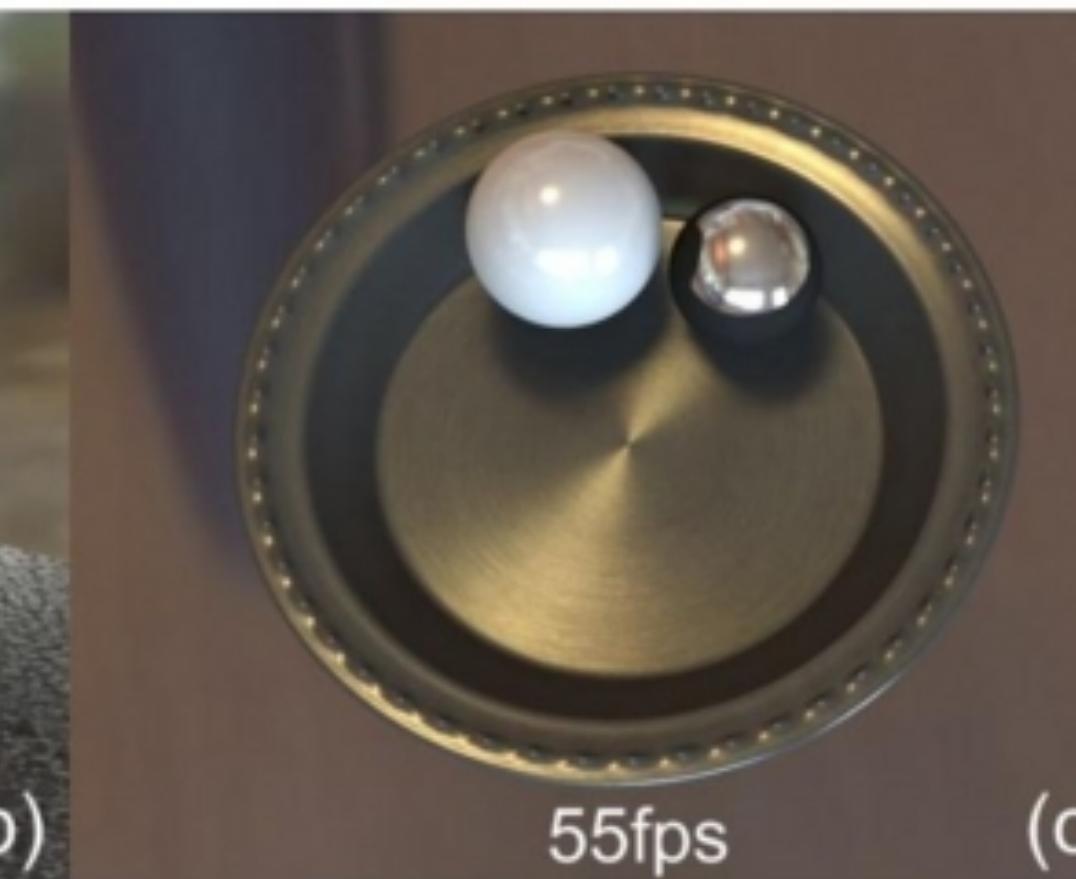
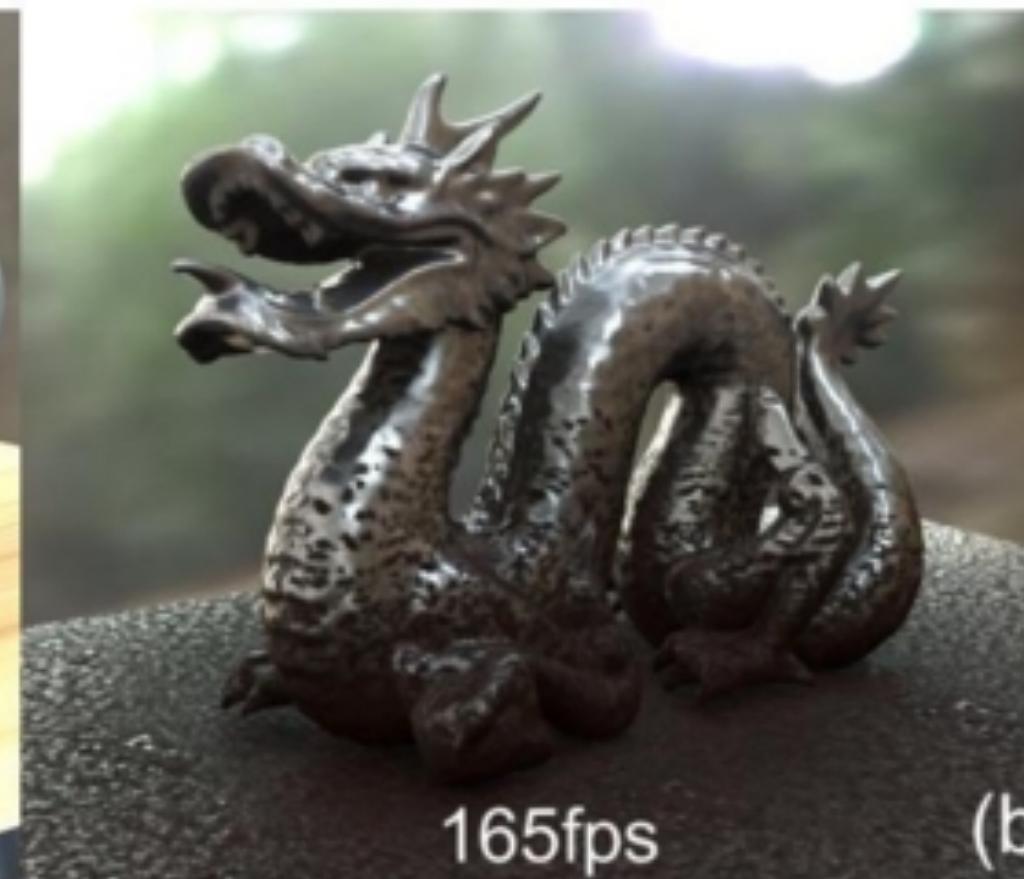


# *Spherical Gaussians*



All-Frequency Rendering of Dynamic, Spatially-Varying Reflectance

王嘉平, et al., January, 2007



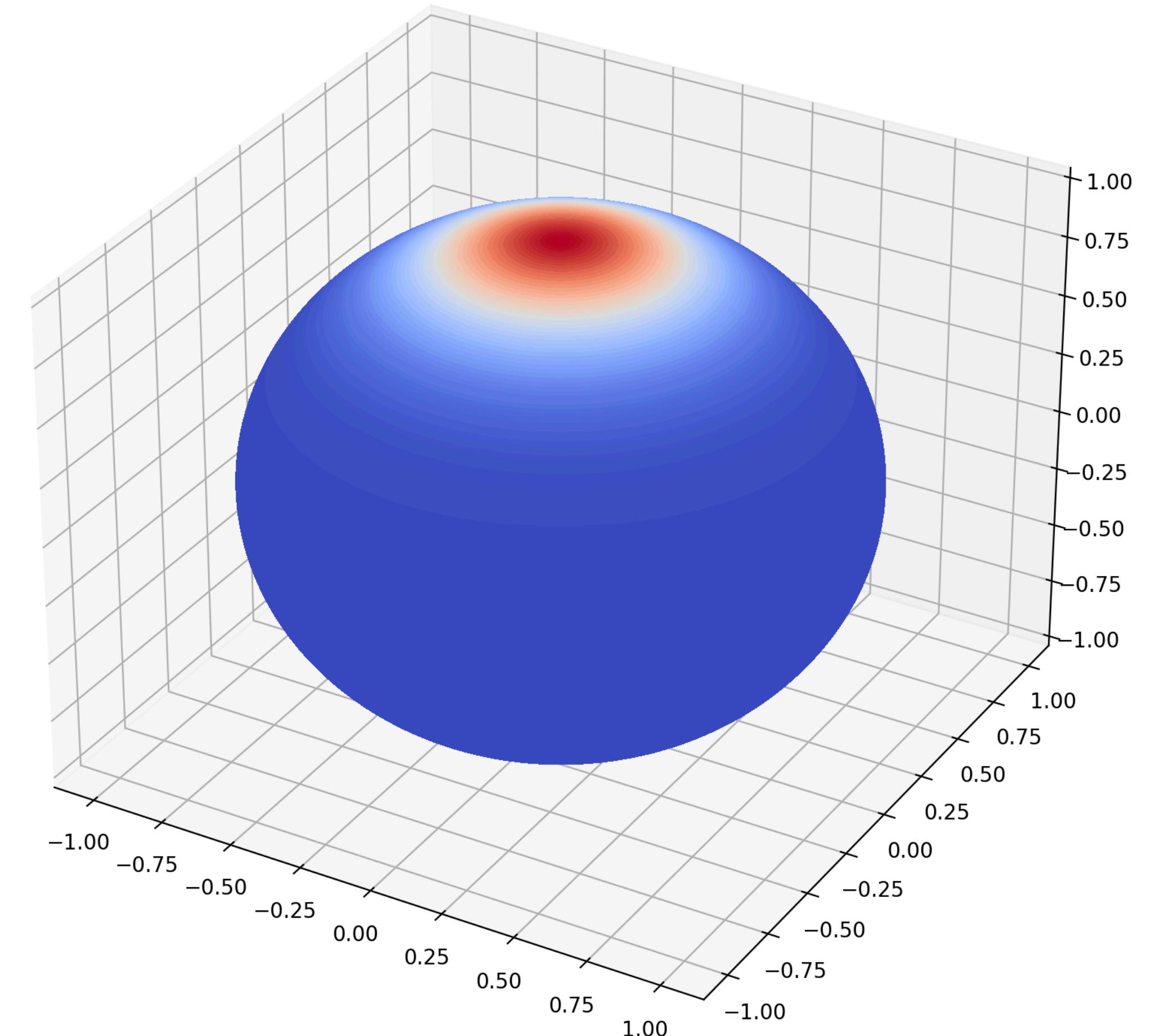
# Spherical Gaussians

- Definition

$$G(\mathbf{v}; \mathbf{p}, \lambda, \mu) = \mu e^{\lambda(\mathbf{v} \cdot \mathbf{p} - 1)}$$

- The Inner Product

$$G_1 \cdot G_2 = \int_{\mathbb{S}^2} G_1(\mathbf{v}) G_2(\mathbf{v}) d\mathbf{v} = \frac{4\pi\mu_1\mu_2}{e^{\lambda_1+\lambda_2}} \frac{\sinh(d_m)}{d_m}$$



# *Spherical Gaussians*

- BRDF Decomposition

$$R(\mathbf{o}) = k_d R_d + k_S R_S(\mathbf{o})$$

$$R_d = \int_{\Omega} L(\mathbf{i}) \rho_D(\mathbf{o}, \mathbf{i}) \max(0, \mathbf{i} \cdot \mathbf{n}) d\omega$$

$$R_S(\mathbf{o}) = \int_{\Omega} L(\mathbf{i}) \rho_S(\mathbf{o}, \mathbf{i}) \max(0, \mathbf{i} \cdot \mathbf{n}) d\omega$$

## *Spherical Gaussians*

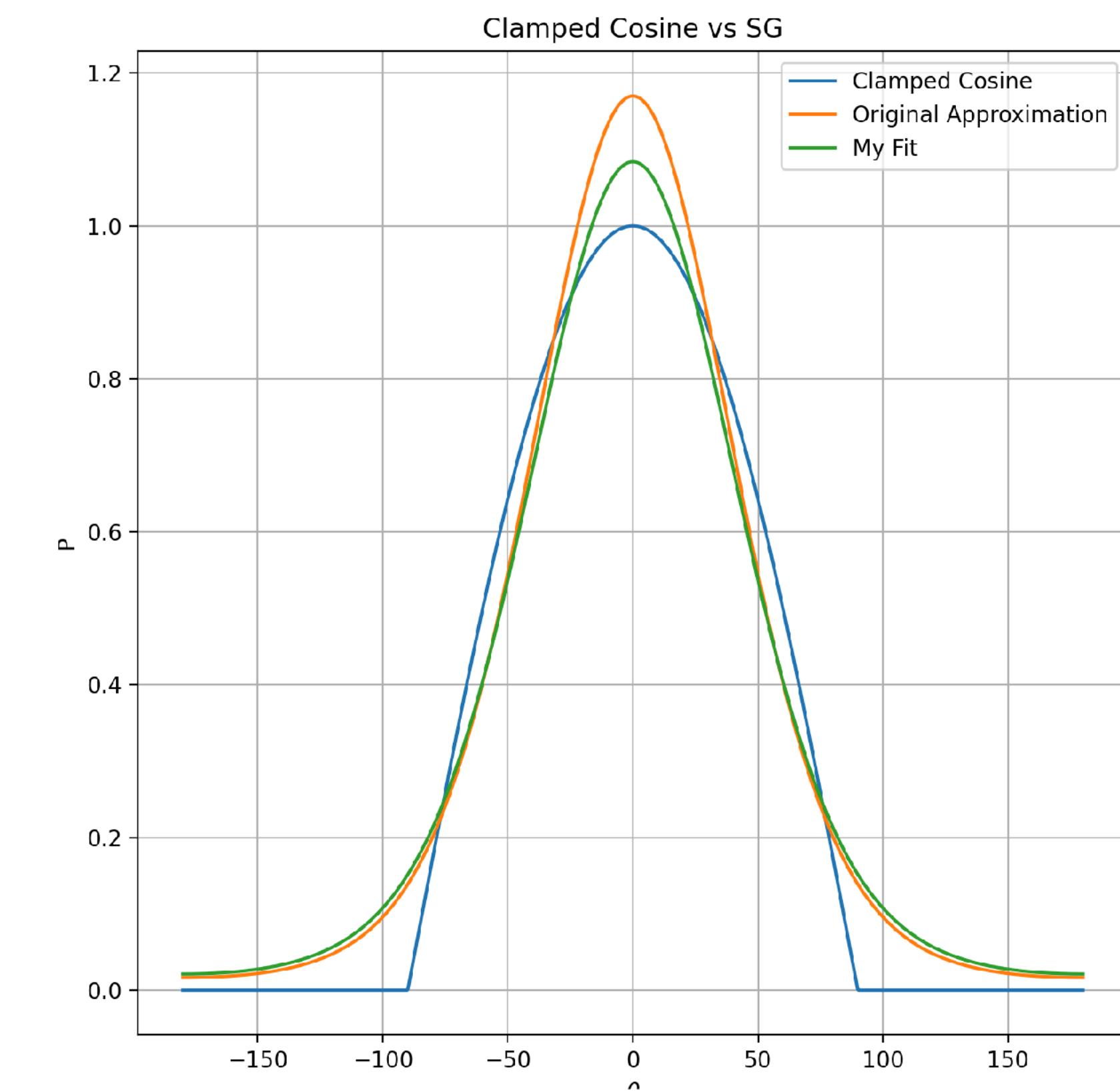
- Subsurface Scattering 只发生在 Diffuse 部分
- Lambertian diffuse 是一个常数

$$R_d = \frac{K_d}{\pi} \int_{\Omega} L(\mathbf{i}) \max(0, \mathbf{i} \cdot \mathbf{n}) d\omega$$

- 把光源和Cosine项分别使用两个 SG 来近似，然后利用 SG 内积的性质，求出解析解

# *Spherical Gaussians*

- 假设我们可以使用一个 SG 来拟合一个面光源
- 我们还需要拟合 Clamped Cosine

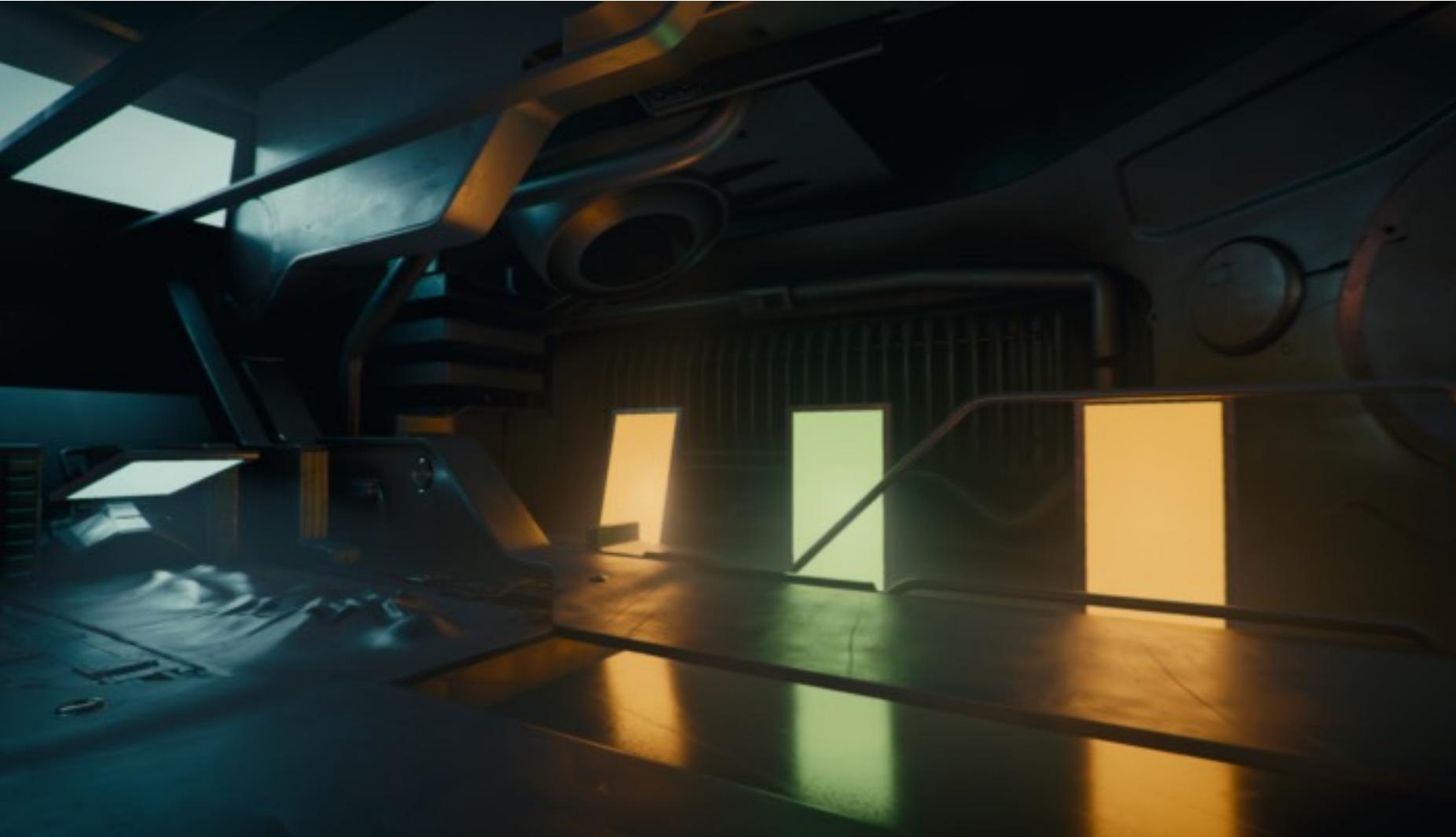


# *Linearly Transformed Cosines*



Real-Time Polygonal-Light Shading with Linearly Transformed Cosines

Eric Heitz, et al., SIGGRAPH 2016



# *Linearly Transformed Cosines*

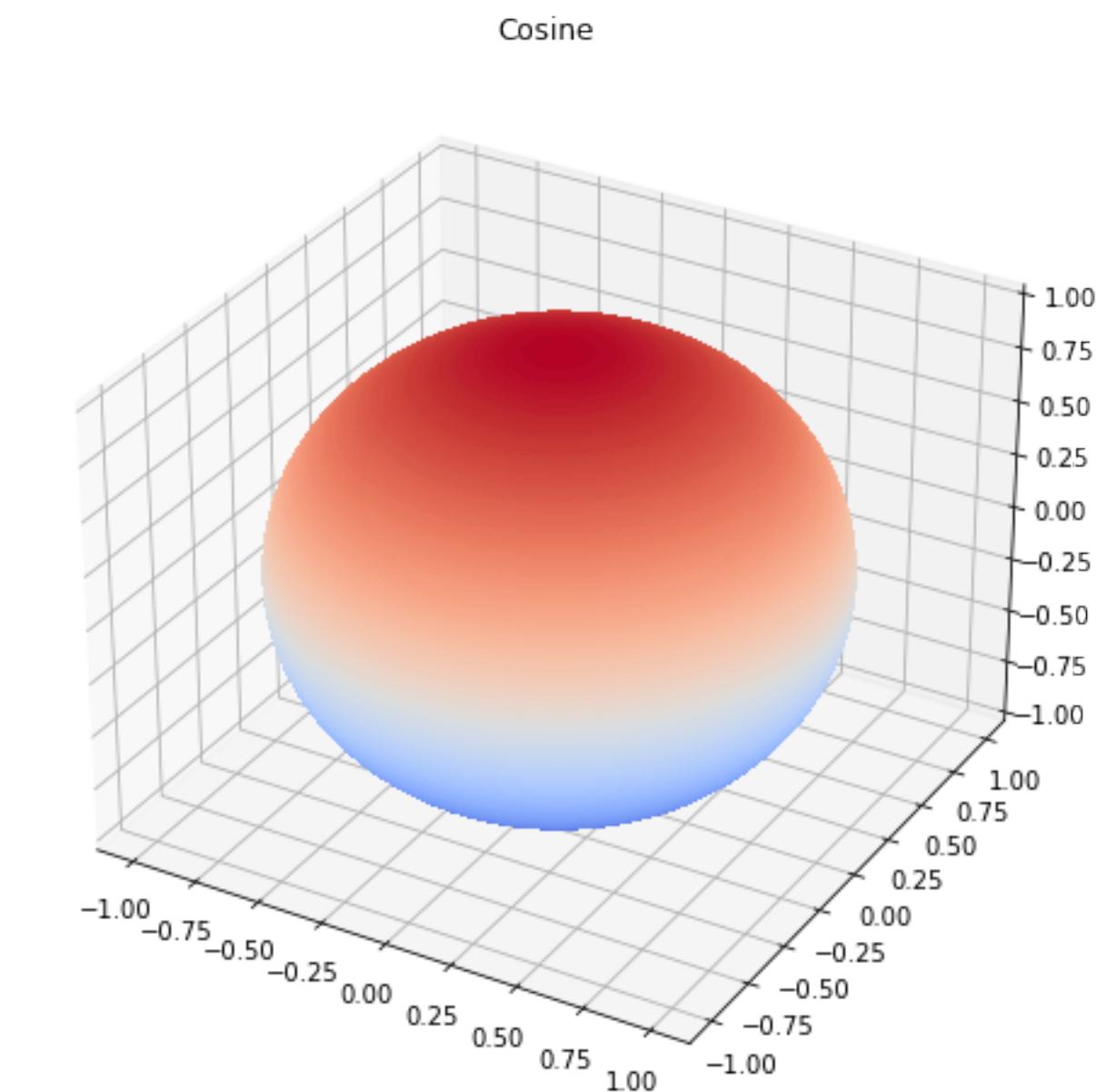
- Cosine 可以是一个定义在球面上的函数

$$D_o(\omega_o) = z_o$$

$$x = r \sin(\phi) \cos(\theta)$$

$$y = r \sin(\phi) \sin(\theta)$$

$$z = r \cos(\phi)$$

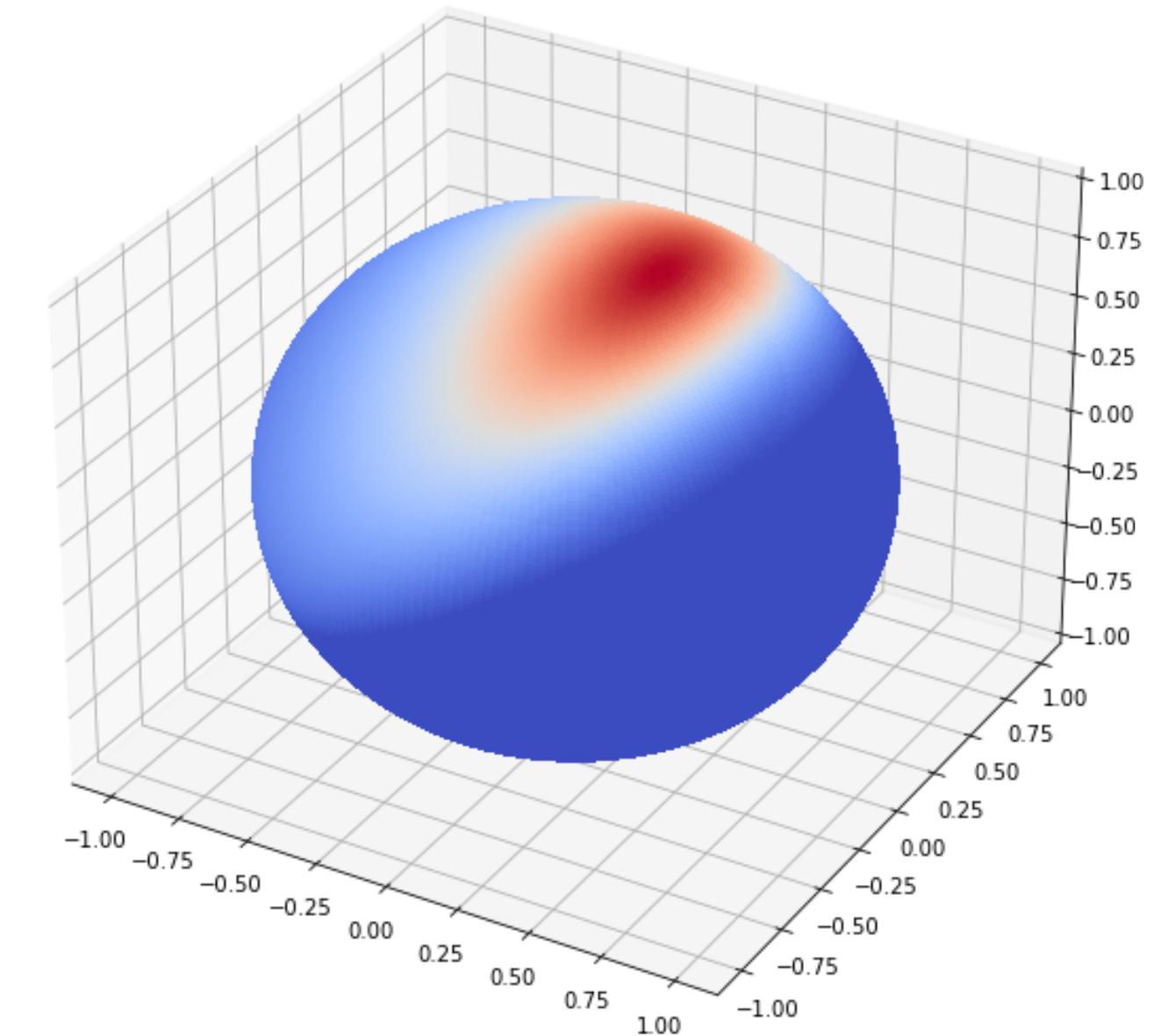


# *Linearly Transformed Cosines*

- 对 Cosine 进行线性变换

$$D(\omega) = D_o \left( \frac{M^{-1}\omega}{\| M^{-1}\omega \|} \right) \frac{|M^{-1}|}{\| M^{-1}\omega \|^3}$$

Linearly Transformed Cosines



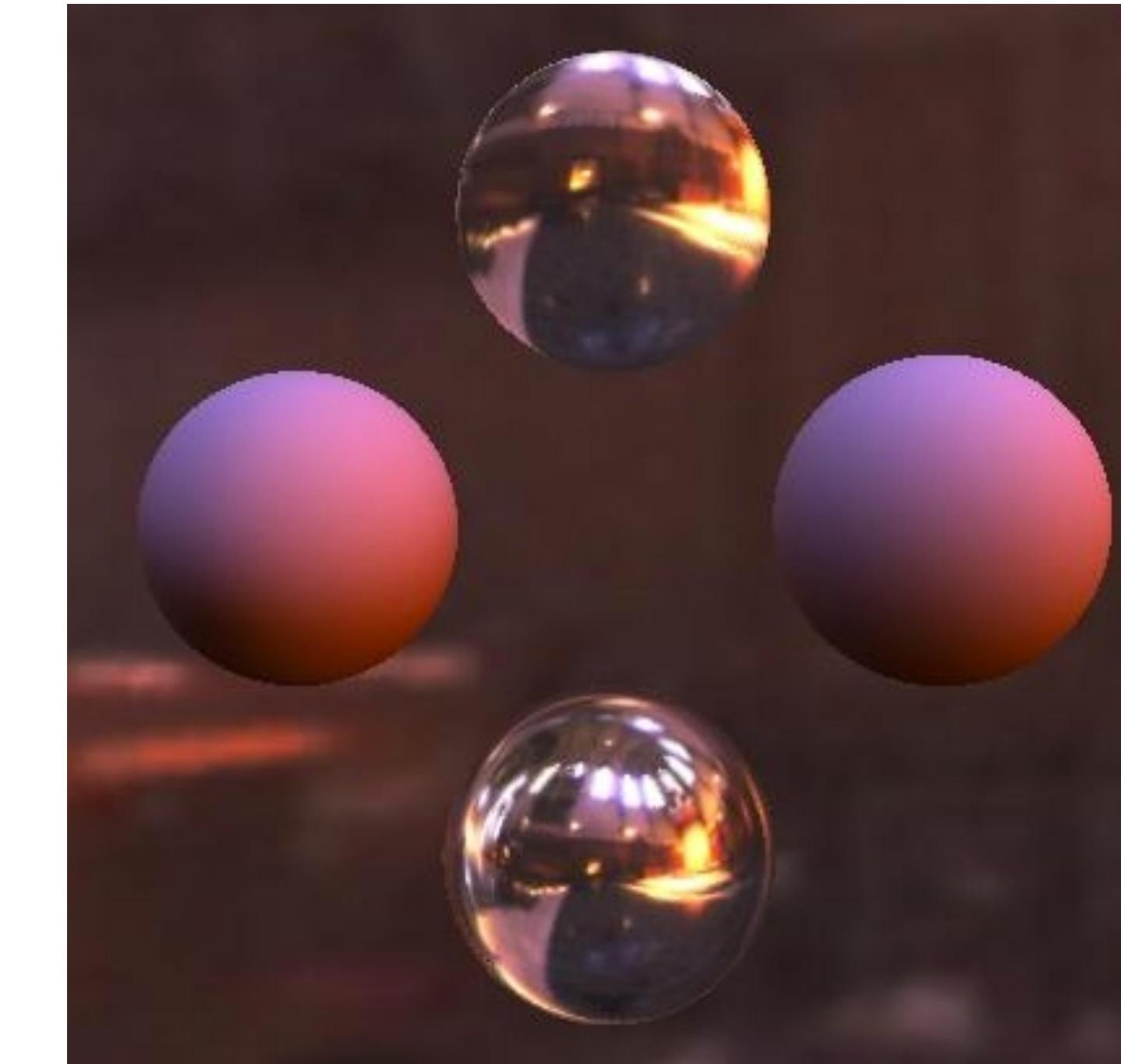
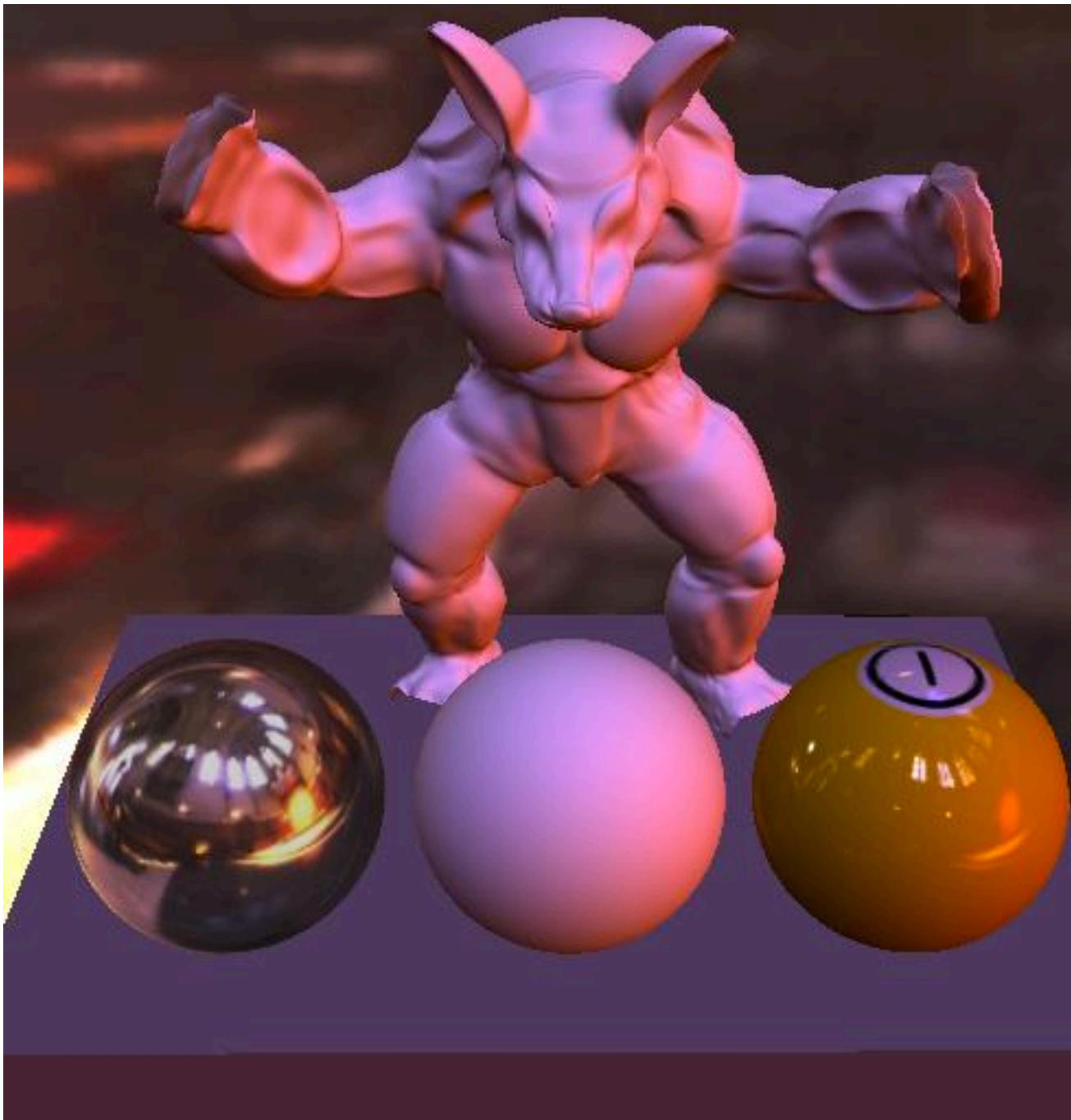
To be continued...

# *Spherical Harmonics*



An Efficient Representation for Irradiance Environment Maps

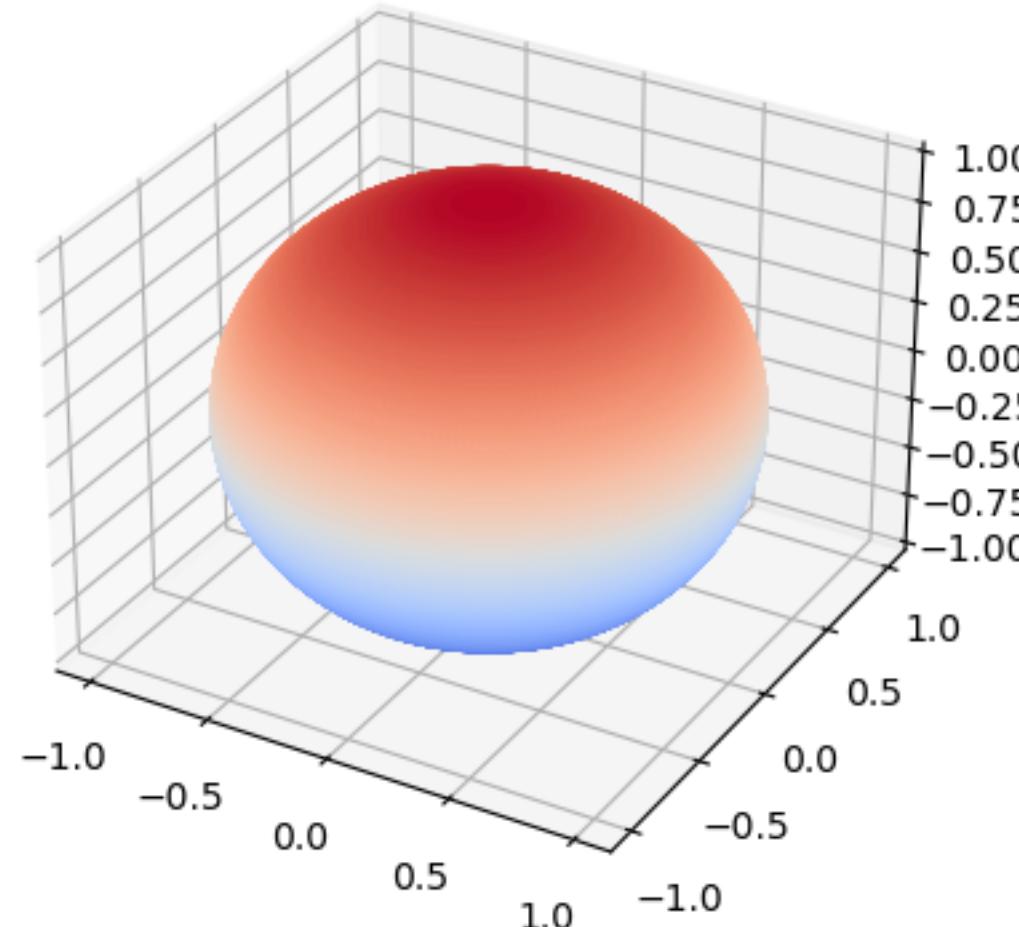
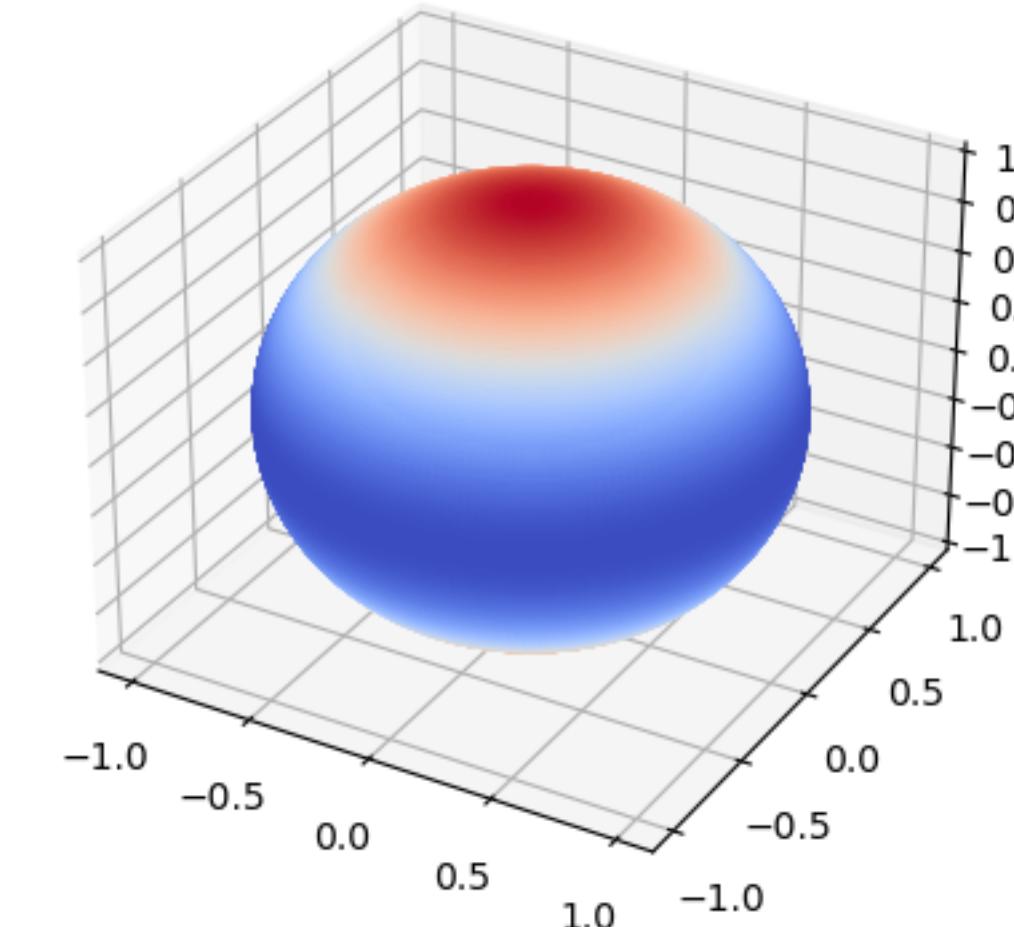
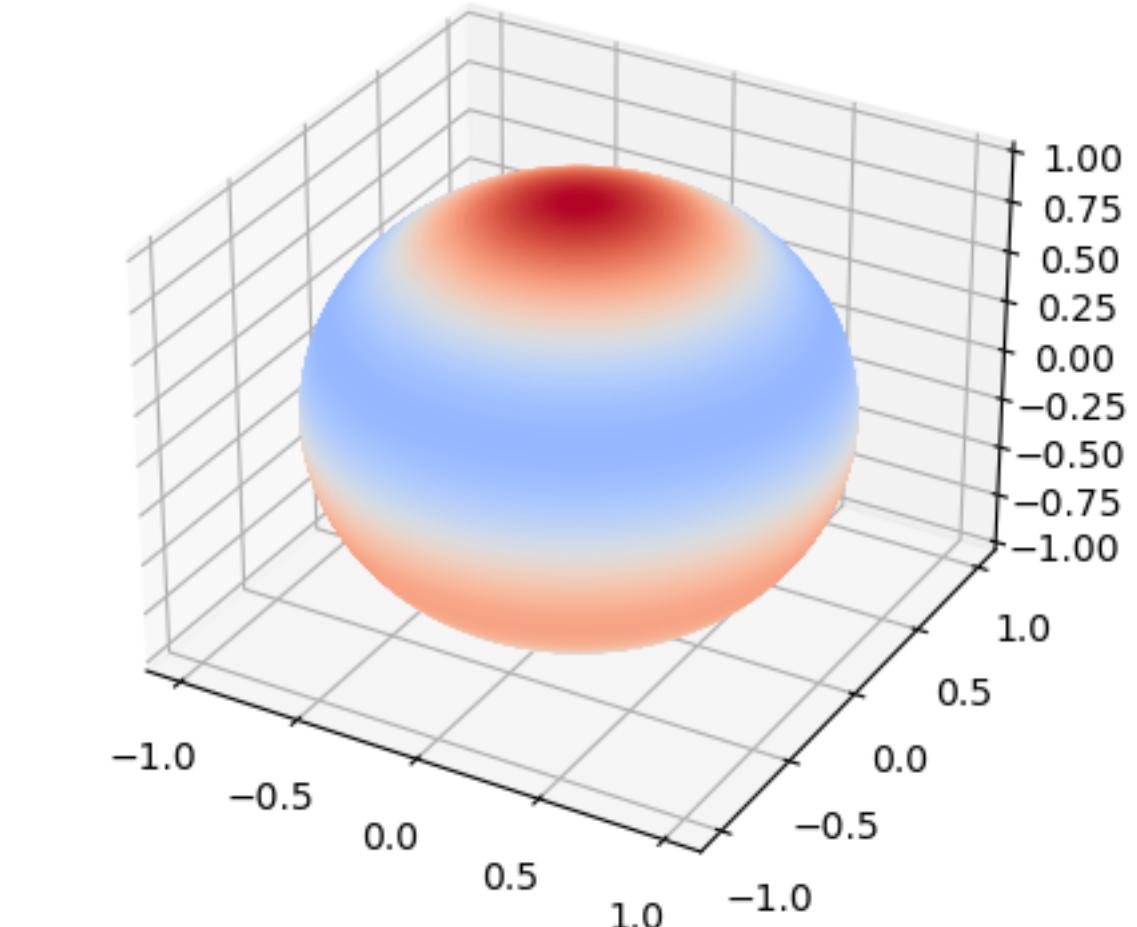
Ravi Ramamoorthi, Pat Hanrahan, SIGGRAPH 2001



# Spherical Harmonics

- SH—系列基函数，每个函数是定义在球面上的一个2D函数
- 用基函数的线性组合来拟合另外一个函数，通过投影即可计算出其系数

$$c_i = \int_{\Omega} f(\omega) B_i(\omega) d\omega$$

Spherical Harmonics,  $l=1, m=0$ Spherical Harmonics,  $l=2, m=0$ Spherical Harmonics,  $l=3, m=0$ 

# Spherical Harmonics



Precomputed radiance transfer for real-time rendering...

Peter-Pike Sloan et al., July 2002

$$L_r(\omega_o) = \int_{\Omega} L_i(\omega_i) f(\omega_i, \omega_o) (n \cdot \omega_i) d\omega_i$$

使用 SH 拟合 Lighting



Environment Map 也是一个球面函数

使用 SH 拟合其他部分

BRDF, Clamped Cosine, Visibility Term

Light Transport

也是一个球面函数

可以理解成为 Shading Point 的性质，可以预计算

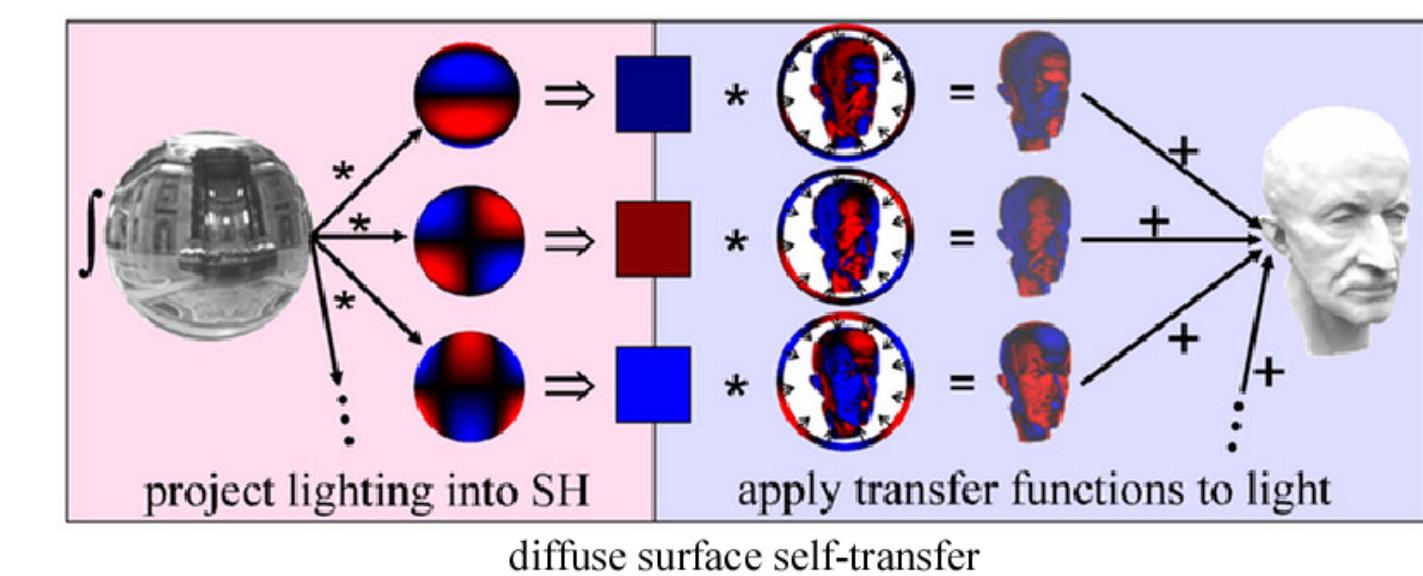
# Spherical Harmonics

- SH 的正交性

$$\int_{\Omega} B_i(\mathbf{i}) \cdot B_j(\mathbf{i}) d\mathbf{i} = 1 \quad (\mathbf{i} = \mathbf{j})$$

$$\int_{\Omega} B_i(\mathbf{i}) \cdot B_j(\mathbf{i}) d\mathbf{i} = 0 \quad (\mathbf{i} \neq \mathbf{j})$$

- PRT 把积分转换成 SH 系数的点积





# Split-Sum Approximation

实时渲染中的近似方法

# Split-Sum Approximation



Real Shading in Unreal Engine 4

Brian Karis, SIGGRAPH 2013

$$\int_{\Omega} f(x)g(x)dx \approx \frac{\int_{\Omega_G} f(x)dx}{\int_{\Omega_G} dx} \cdot \int_{\Omega} g(x)dx$$

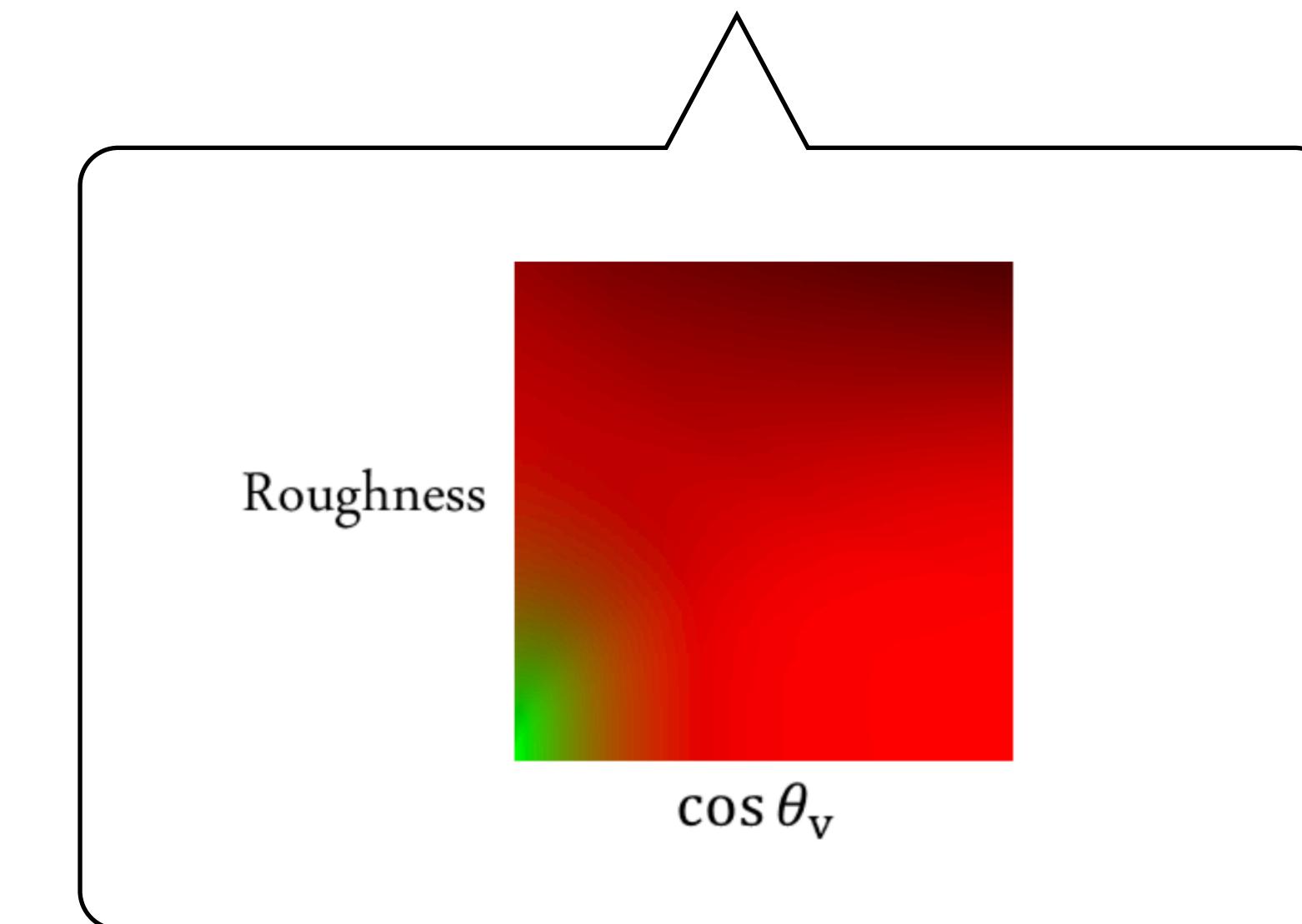
# Split-Sum Approximation

$$L_o(p, \omega_o) = \int_{\Omega^+} L_i(p, \omega_i) f_r(p, \omega_i, \omega_o) \cos \theta_i d\omega_i$$

$$L_o(p, \omega_o) \approx \frac{\int_{\Omega_+} L_i(p, \omega_i) d\omega_i}{\int_{\Omega_+} d\omega_i} \cdot \int_{\Omega^+} f_r(p, \omega_i, \omega_o) \cos \theta_i d\omega_i$$



Pre-filtered Environment Maps

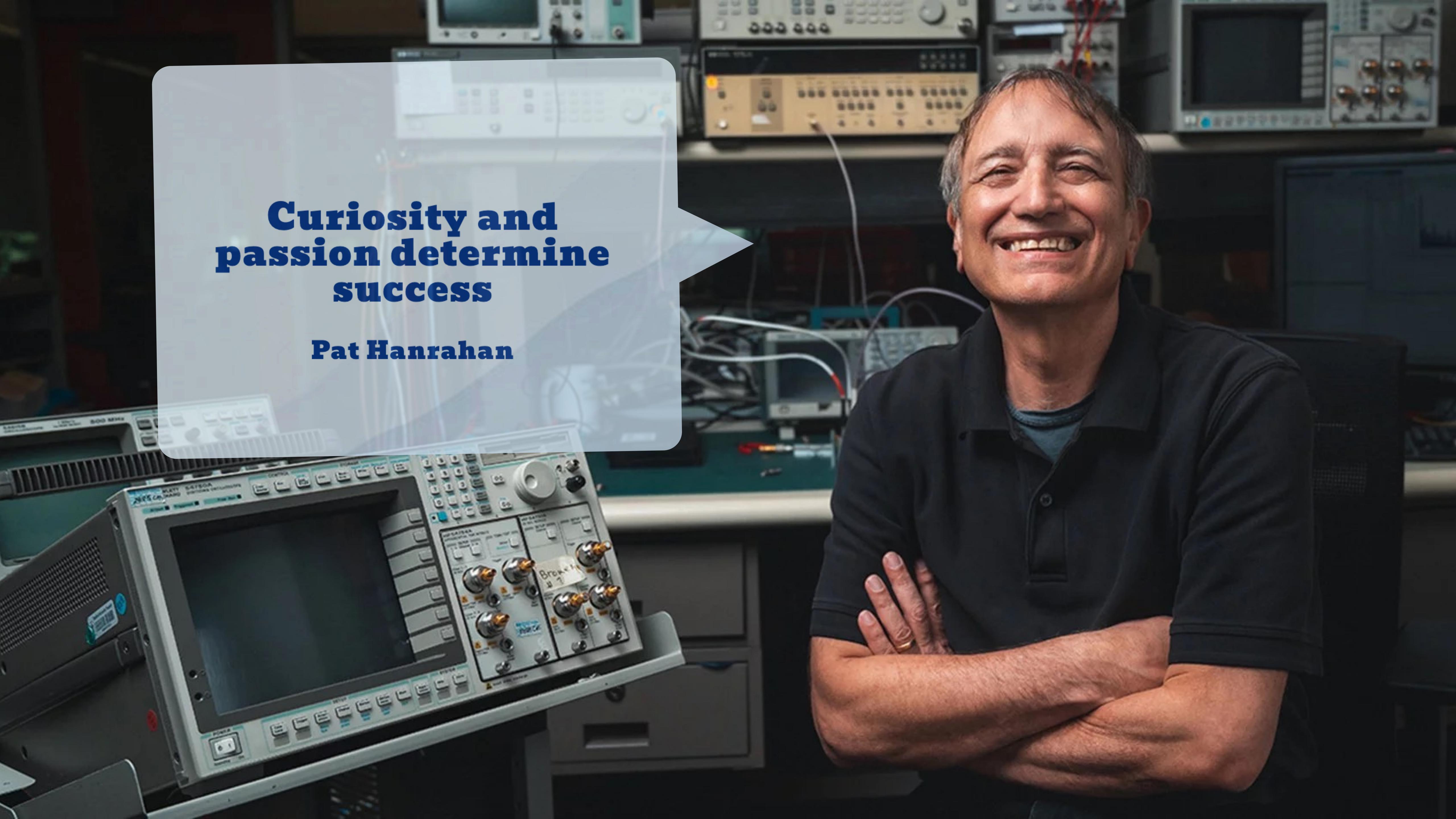


2D LUT

# 参考资料

- 50 Years of Ray Tracing
  - <https://github.com/neil3d/50YearsOfRayTracing>
- Awesome Physically Based Rendering
  - <https://github.com/neil3d/awesome-pbr>





**Curiosity and  
passion determine  
success**

**Pat Hanrahan**