

Rendering Algorithms

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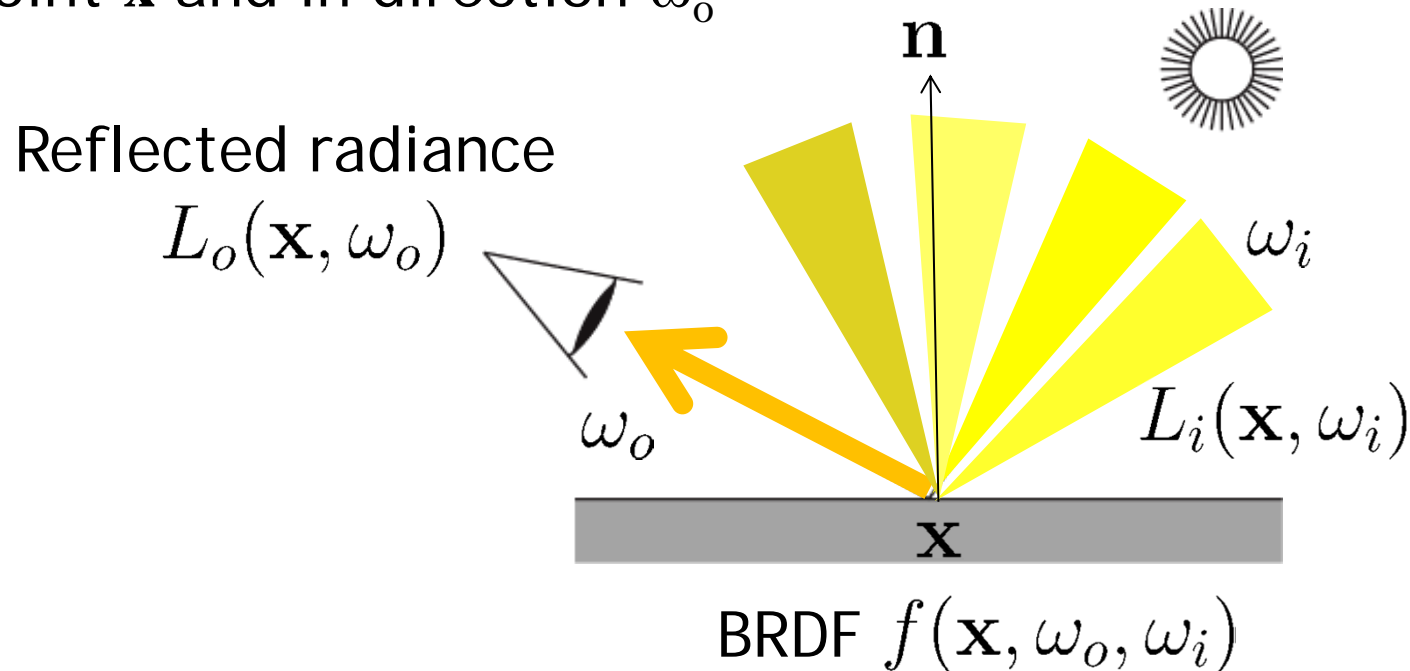
Today

Global illumination

- The Rendering Equation
- Monte Carlo path tracing

So far: reflection equation

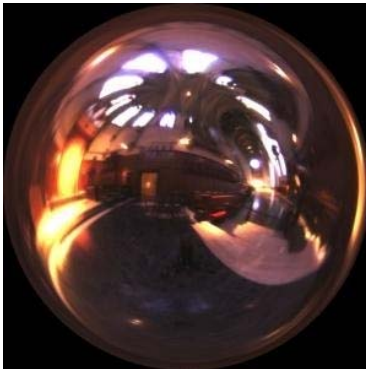
- Given incident light L_i over hemisphere $H^2(\mathbf{n})$ and BRDF f at point \mathbf{x} , what is reflected light L_o
- L_o is a radiance distribution: reflected radiance at each point \mathbf{x} and in direction ω_o



$$L_o(\mathbf{x}, \omega_o) = \int_{H^2(\mathbf{n})} f(\mathbf{x}, \omega_o, \omega_i) L_i(\mathbf{x}, \omega_i) \cos \theta_i d\omega_i$$

So far: reflection equation

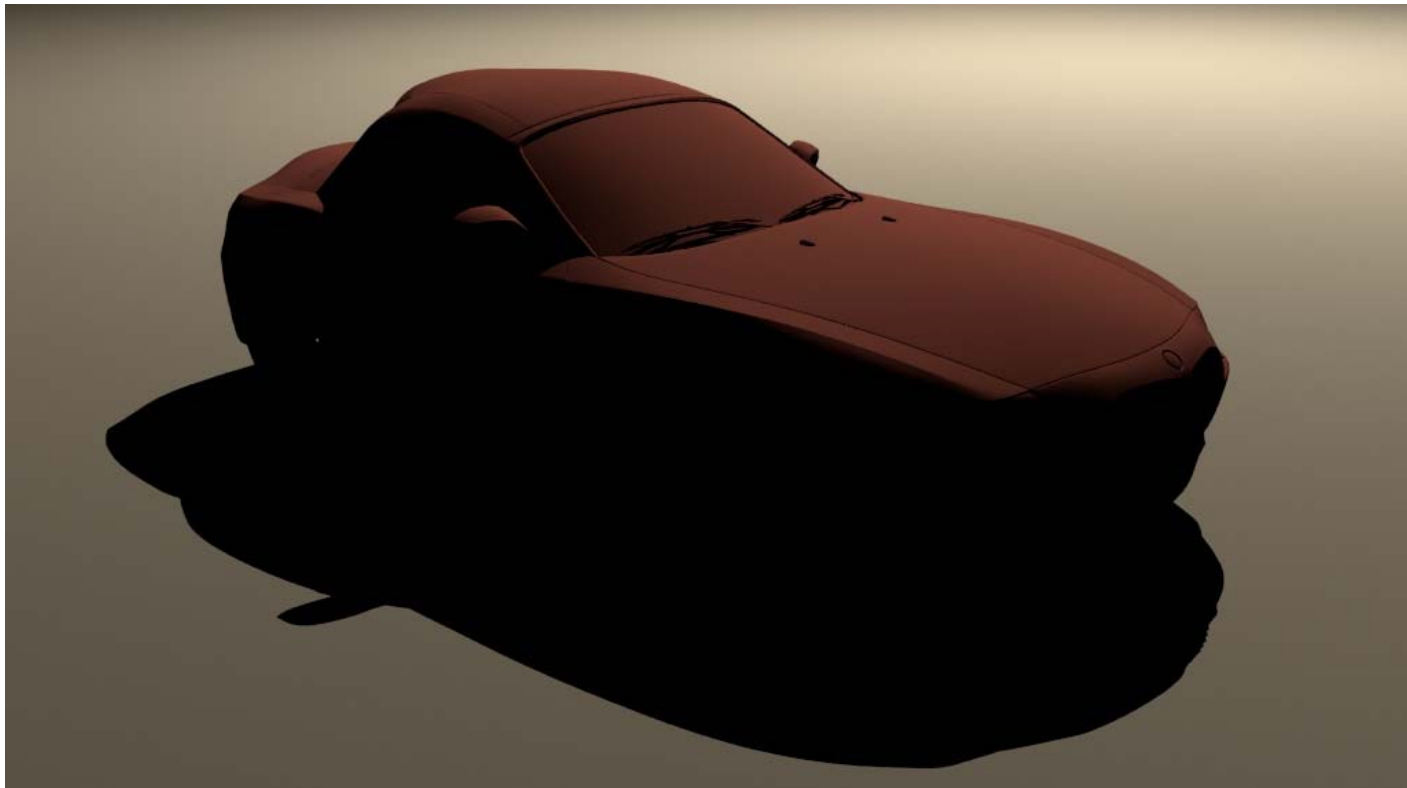
- For example, **incident radiance given** by environment map or known light sources



- Evaluating the reflection equation using **Monte Carlo integration**

So far: reflection equation

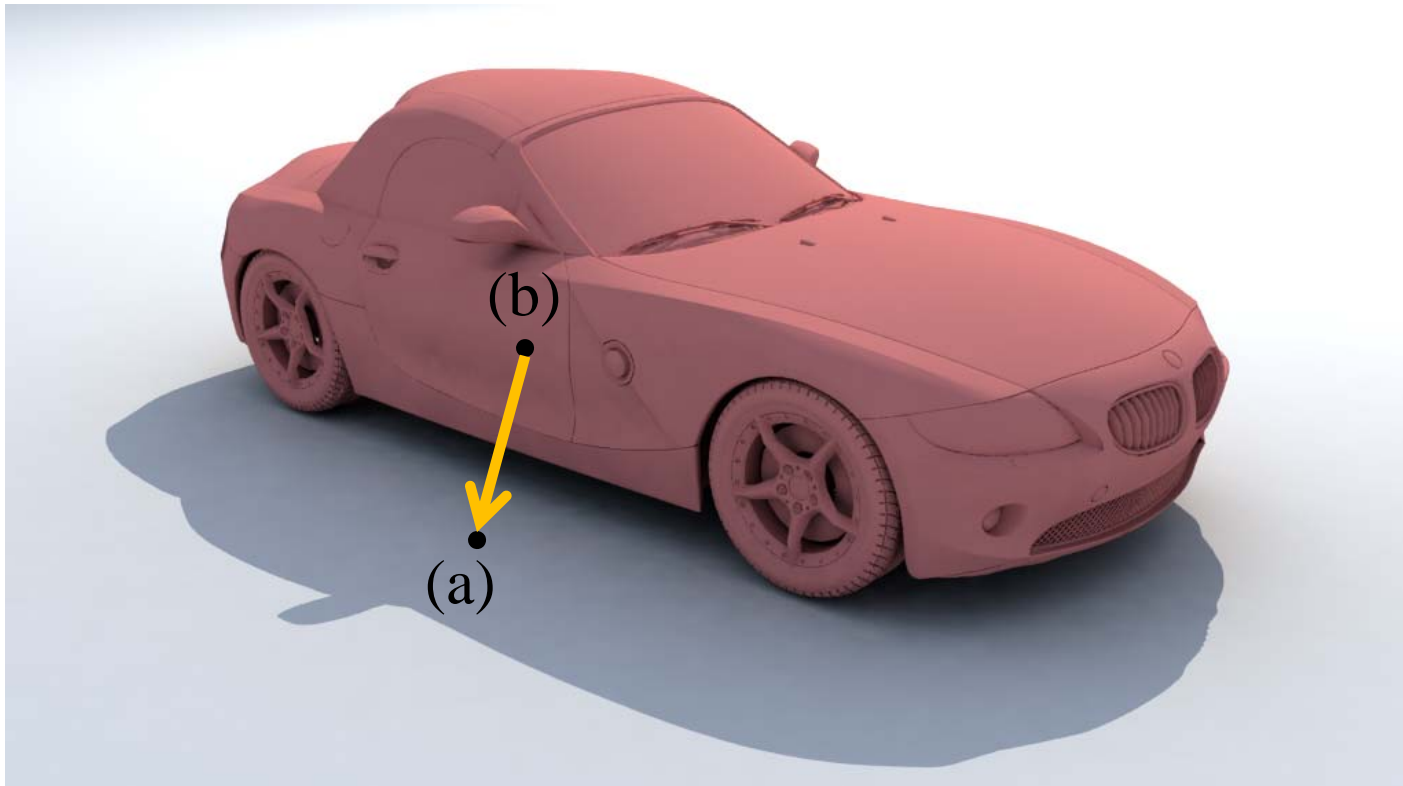
- Direct illumination from area and point lights



[Wojciech Jarosz]

Global illumination

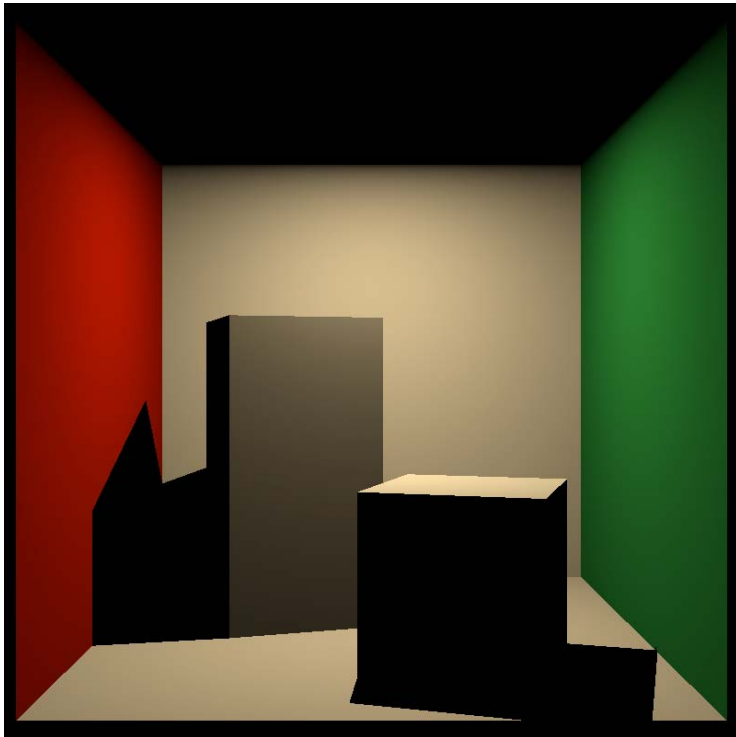
- Indirect illumination, „multiple bounces of light“
- Incident light at one point (a) depends on reflected light at other point (b)
 - Etc. etc. recursively



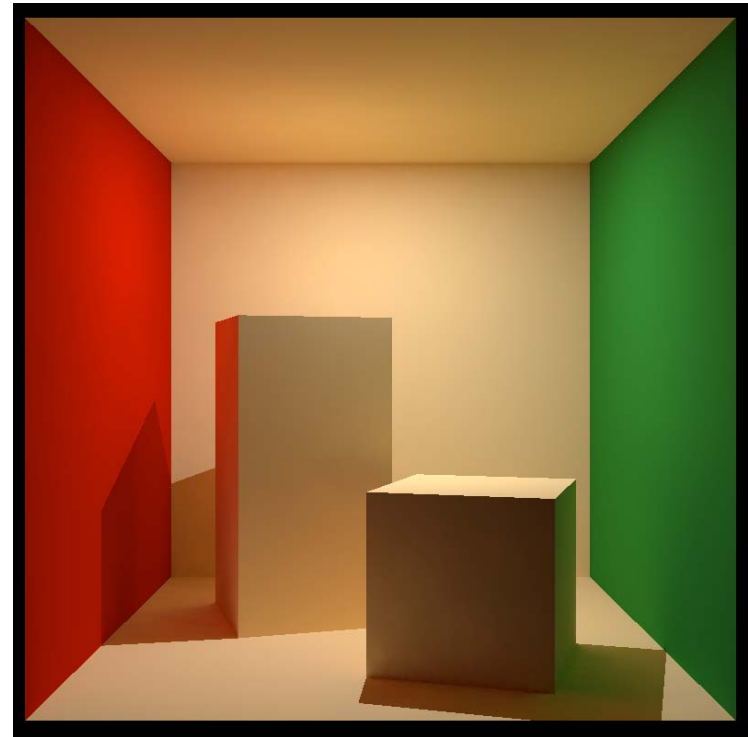
[Wojciech Jarosz]

Global illumination

Direct only



Direct & indirect



Real photograph



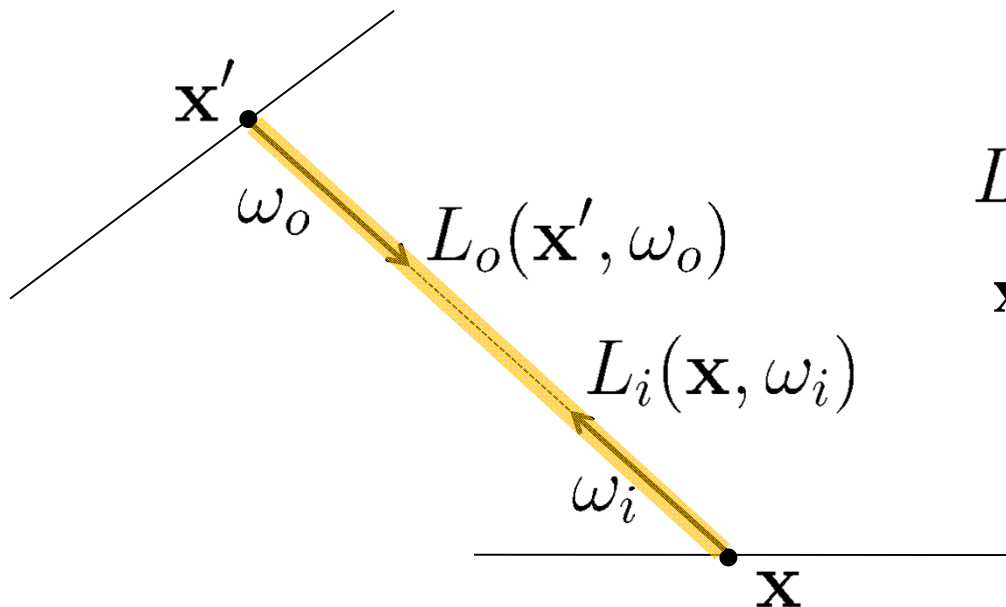
Global illumination

- How to represent idea of „multiple bounces of light“ compactly in an equation?
- Think of **both** reflected and incident radiance as **unknown**
- Reflection equation expresses **equilibrium** between incident and reflected radiance

$$\underbrace{L_o(\mathbf{x}, \omega_o)}_{\text{reflected}} = \int_{\mathcal{H}^2(\mathbf{n})} f(\mathbf{x}, \omega_o, \omega_i) \underbrace{L_i(\mathbf{x}, \omega_i)}_{\text{incident}} \cos \theta_i d\omega_i$$

Trick with notation

- Radiance doesn't change along ray
- Get rid of distinction between **incident** L_i and **reflected** radiance L_o
- Will denote reflected radiance with L



$$L_i(\mathbf{x}, \omega_i) = L_o(\mathbf{x}', -\omega_i)$$

\mathbf{x}' is point where ray \mathbf{x}, ω_i
hits surface

Light sources

- Light sources are represented by known function $L_e(\mathbf{x}, \omega_o)$
- L_e is emitted radiance at each surface point \mathbf{x} in each direction ω_o
- L_e is zero if point \mathbf{x} is not on a light source

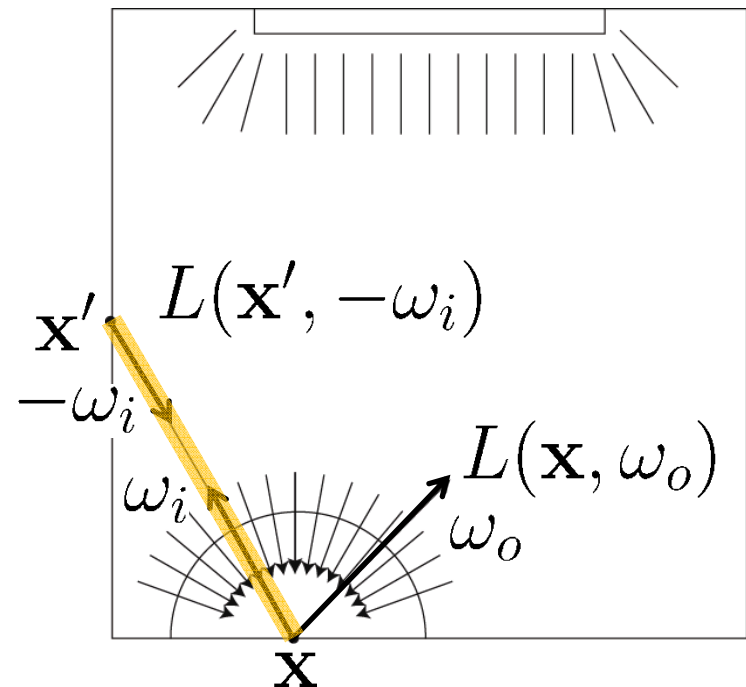
Rendering equation

http://en.wikipedia.org/wiki/Rendering_equation

$$L(\mathbf{x}, \omega_o) = L_e(\mathbf{x}, \omega_o) + \int_{\mathcal{H}^2(\mathbf{n})} f(\mathbf{x}, \omega_o, \omega_i) L(\mathbf{x}', -\omega_i) \cos \theta_i d\omega_i$$

Reflected radiance appears as
unknown on both sides of equation

Conservation of energy:
outgoing light is sum of
emitted light and
reflected light, which is
integral of incident light
weighted by BRDF and
cosine term



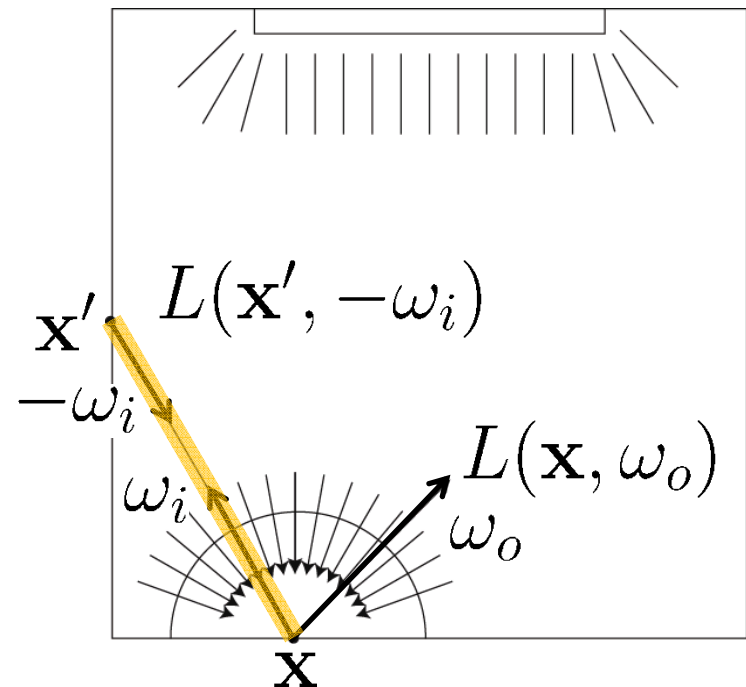
Rendering equation

http://en.wikipedia.org/wiki/Rendering_equation

$$L(\mathbf{x}, \omega_o) = L_e(\mathbf{x}, \omega_o) + \int_{\mathcal{H}^2(\mathbf{n})} f(\mathbf{x}, \omega_o, \omega_i) L(\mathbf{x}', -\omega_i) \cos \theta_i d\omega_i$$

Reflected radiance appears as
unknown on both sides of equation

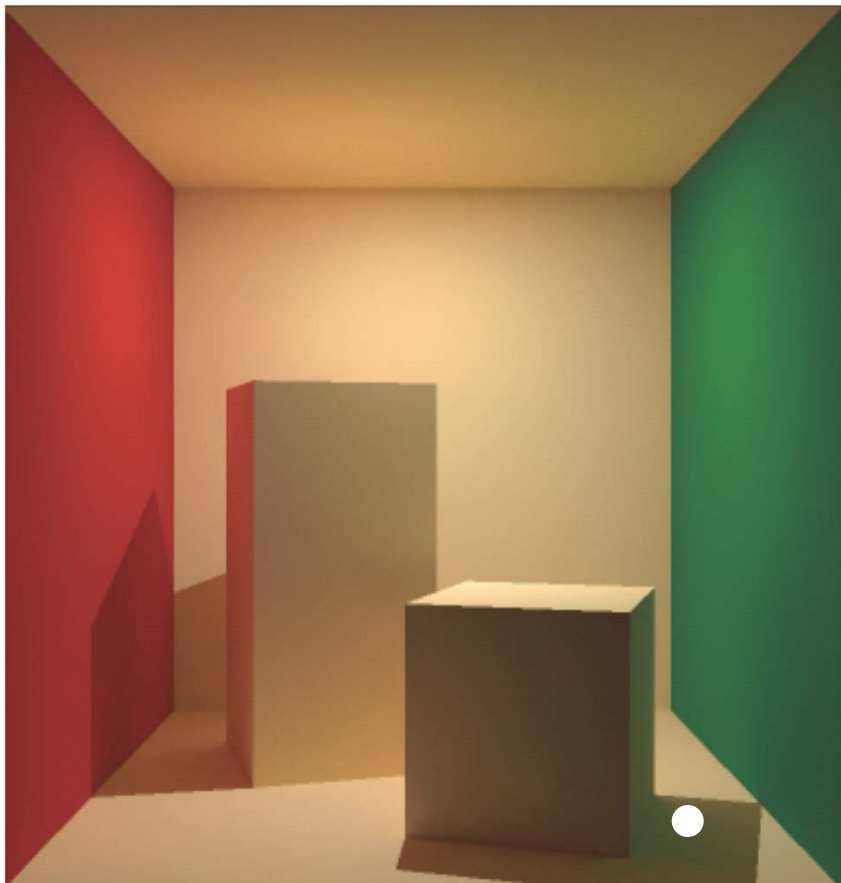
Solution: find radiance $L(\mathbf{x}, \omega_o)$ such that reflection equation is satisfied simultaneously at each point \mathbf{x} and direction ω_o



Rendering equation

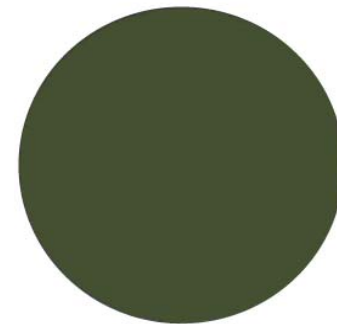
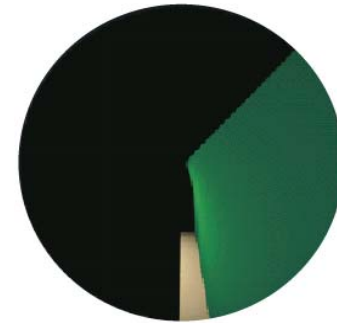
http://en.wikipedia.org/wiki/Rendering_equation

- Reflection equation satisfied at each point



[Wojciech Jarosz]

Incident radiance



Reflected radiance
(on diffuse surface)

Note

- Rendering equation due to Jim Kajiya
http://en.wikipedia.org/wiki/Rendering_equation
- Still the defining model for photo-realistic rendering today
- „Ultimately, all rendering algorithms try to (approximately) solve the rendering equation“
- Remember
 - Rendering equation based on approximate physical model (geometric optics)
 - Cannot model wave effects such as polarization, diffraction

Today

Global illumination

- The Rendering Equation
- Monte Carlo path tracing

Solving the rendering equation

Naive approach

- Recursive ray tracing as for mirror reflection, but shoot many rays in each step
 - Distribute rays over hemisphere at each step
- Problem: exponential explosion of number of rays
 - Exponentially more longer paths than shorter paths
 - But longer paths contribute less to image than shorter ones

Solving the rendering equation

- Similar idea, but smarter
- Intuition: Compute radiance $L(\mathbf{x}, \omega_o)$ as “integral over all light paths that connect light sources and eye”
- Paths have different lengths (number of bounces)
 - Can formulate **one integral** for all paths of **each length**
- Approach
 - Sum over all path lengths
 - Integral of radiance transported along all paths of given length (use **Monte Carlo integration**)

Mathematical formulation

- Rendering equation is Fredholm integral equation of second kind

http://en.wikipedia.org/wiki/Fredholm_integral_equation

- Solution via series expansion

- Neumann series

http://en.wikipedia.org/wiki/Neumann_series

- Liouville-Neumann series

http://en.wikipedia.org/wiki/Liouville-Neumann_series

Rendering equation

$$(*) \quad L = E + \mathcal{T}(L)$$

$$\mathcal{T}(L)(x, \omega_0) = \int f(x, \omega_i, \omega_0) L(x', -\omega_i) \cos \theta_i d\omega_i$$

Transport operator, represents
"one bounce of light"

Series expansion by recursive substitution

$$\begin{aligned} L_0 &= E && \text{initial "guess", substituted into } (*) \\ L_1 &= E + \mathcal{T}(L_0) = E + \mathcal{T}(E) \\ L_2 &= E + \mathcal{T}(L_1) = E + \mathcal{T}(E + \mathcal{T}(E)) = E + \mathcal{T}(E) + \mathcal{T}^2(E) \\ &\vdots \\ L_i &= E + \mathcal{T}(E) + \mathcal{T}^2(E) + \dots + \mathcal{T}^i(E) \end{aligned}$$

linearity of transport operator

↓
Light sources, path length 0

↓
One bounce, path length 1
(direct illumination)

↓
Two bounces, path length 2
(one bounce indirect illumination)

$$= \sum_{k=0}^i \mathcal{T}^k(E)$$

if written out explicitly,
 \mathcal{T}^k is a $2k$ -dimensional integral

Convergence

Because of energy conservation (each bounce absorbs some light)

$$\| \mathcal{T}^k(E) \| = \| \mathcal{T}^{k+1}(E) \| \quad \text{with} \quad \boxed{\gamma < 1}$$

$$\Rightarrow \| \mathcal{T}^\infty(E) \| = 0$$

this implies

$$\boxed{L = \sum_{k=0}^{\infty} \mathcal{T}^k(E)}$$

is a converging geometric sum, and a solution to $(*)$!
Called Liouville-Neumann series

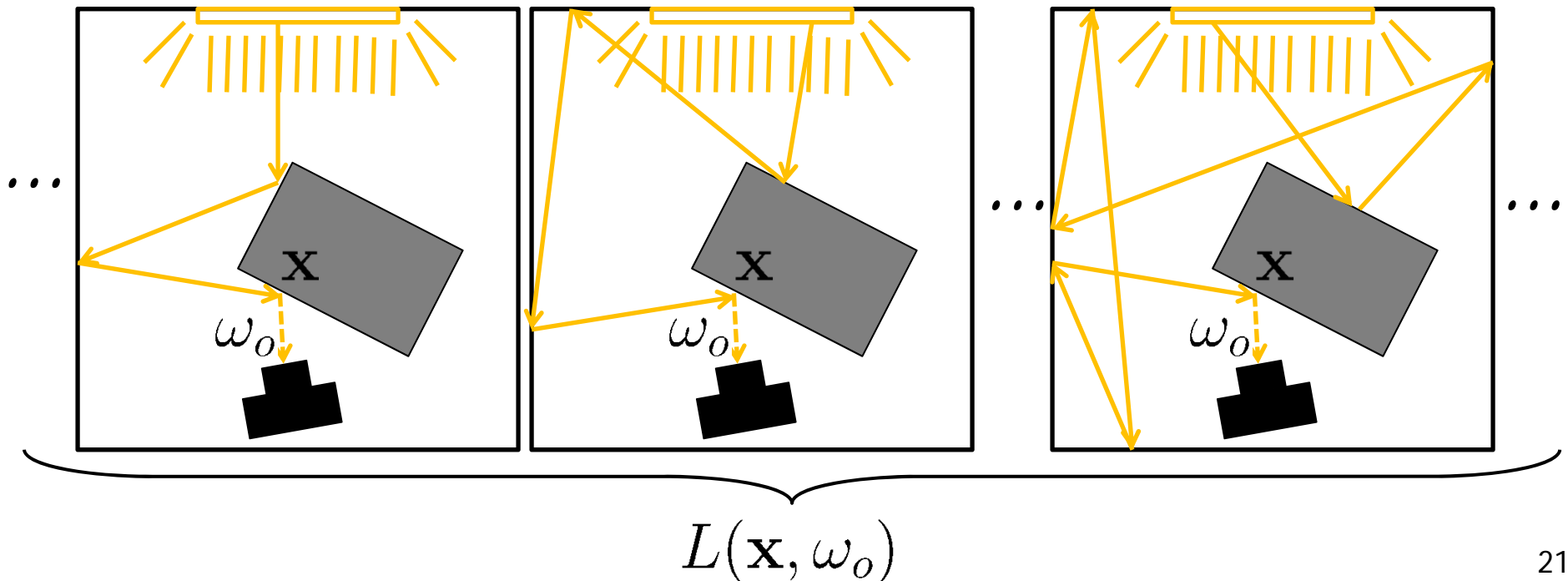
Monte Carlo path tracing

- Approximate integrals using Monte Carlo integration
 - Sample individual paths randomly
 - Estimate is simply sum over all paths
- Remember: each sample/path **weighted with its inverse probability!**
 - Need to keep track of sample/path probabilities

Path tracing

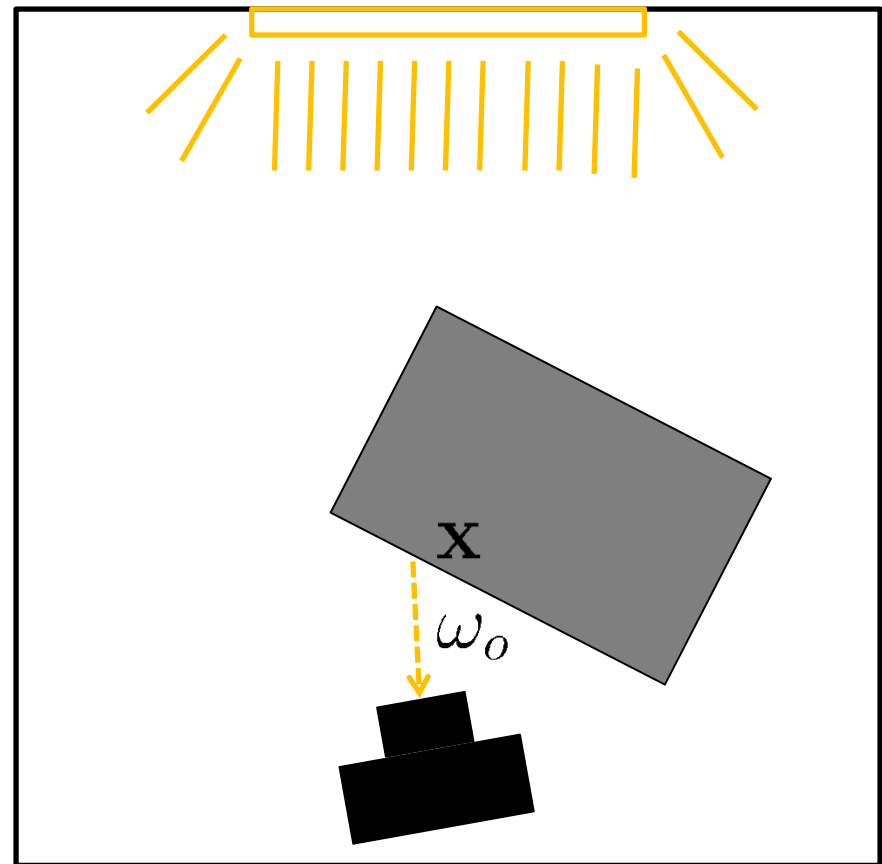
- Want to compute radiance through each pixel in image
 - Sum of radiance over **all light paths** connecting light and camera
- Light paths have different lengths

$$\Sigma_{\text{Length 3}} + \Sigma_{\text{Length 4}} + \dots \Sigma_{\text{Length 7}}$$



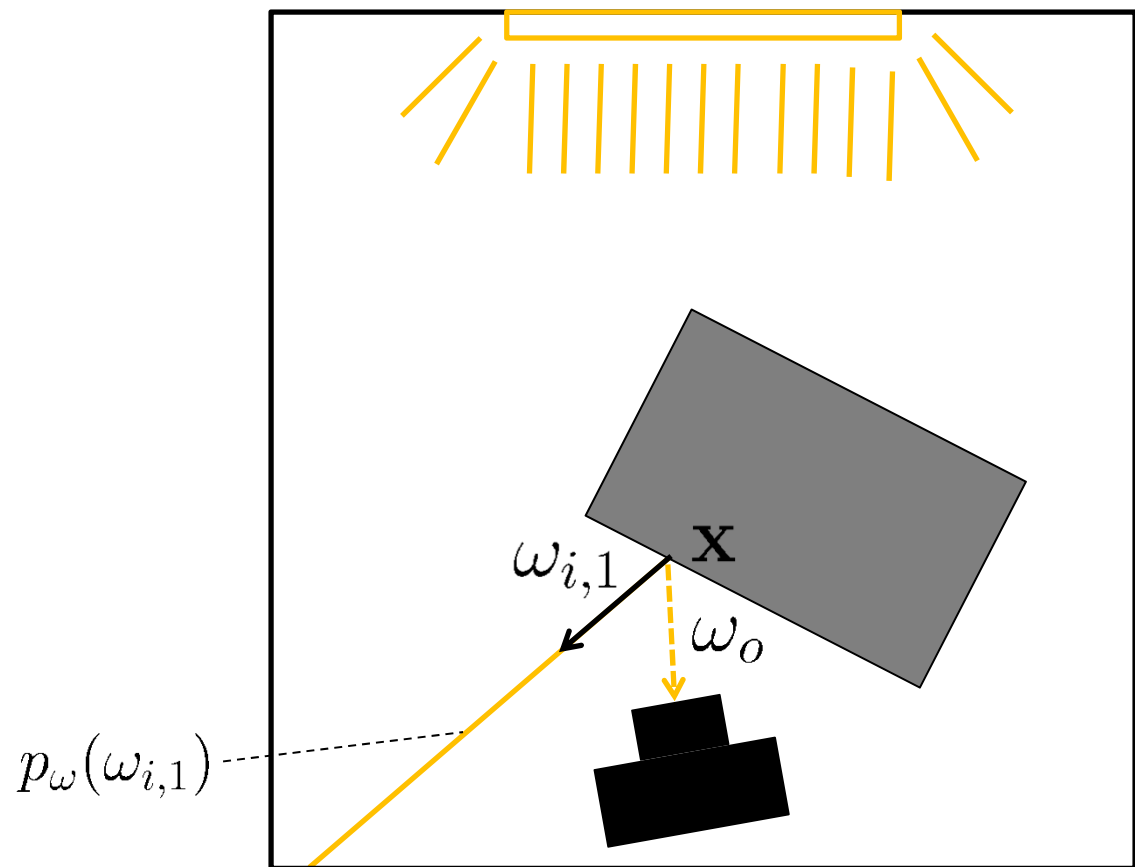
Construct random path

- Path of length k : after $k-1$ steps, sample light source (i.e., shoot “shadow ray”)



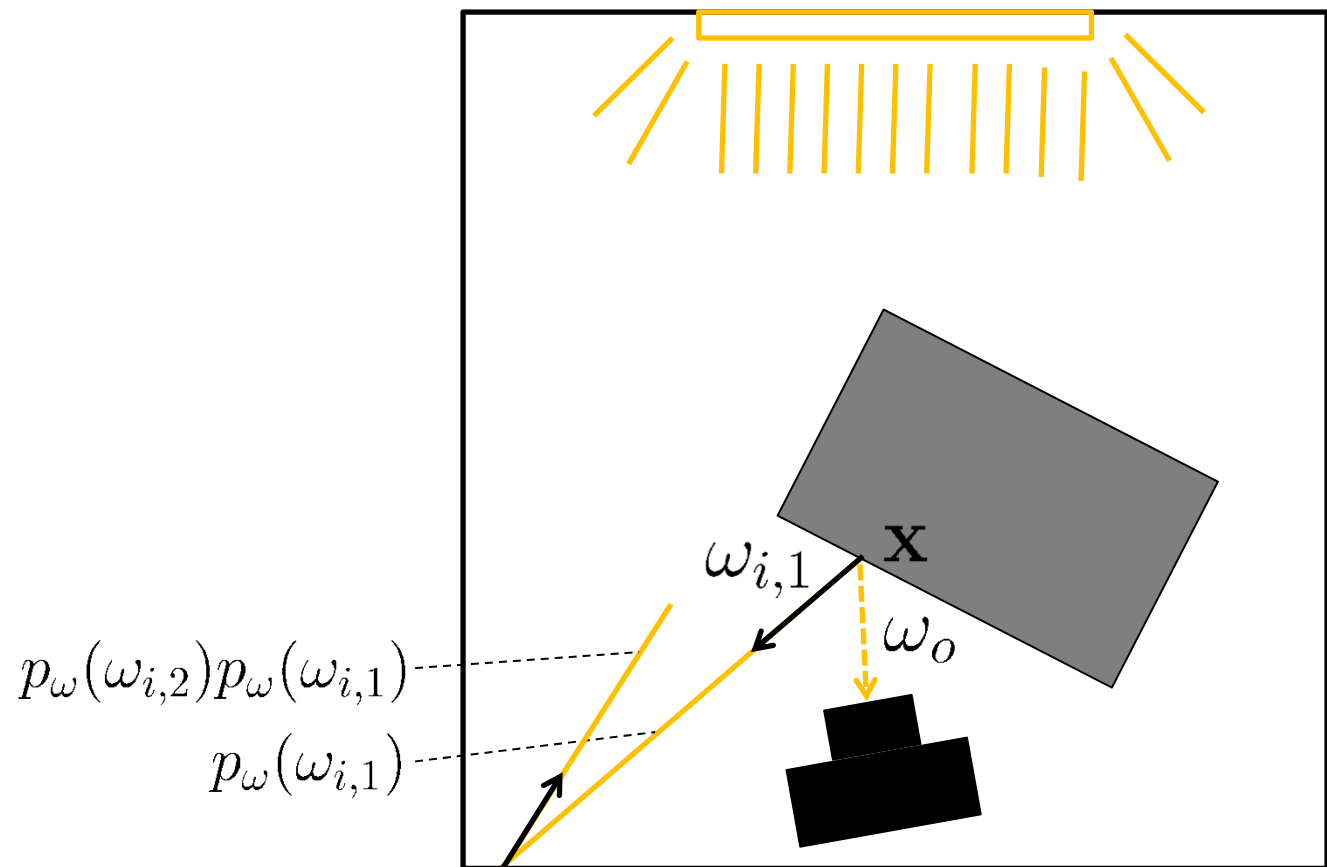
Construct random path

- Path of length k : after $k-1$ steps, sample light source (i.e., shoot “shadow ray”)



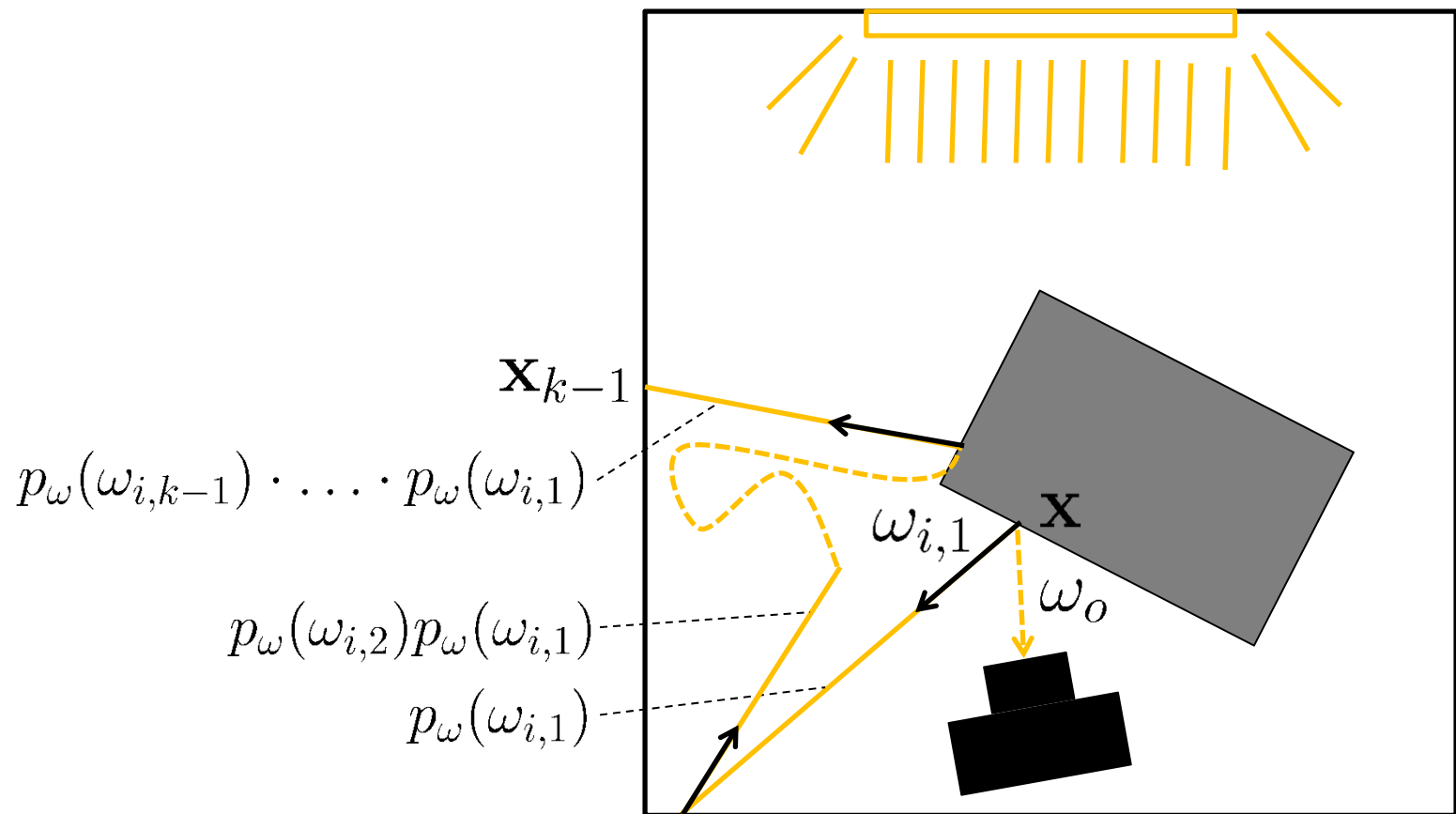
Construct random path

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Construct random path

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Construct random path

- Path of length k : after $k-1$ steps, sample light source (i.e., shoot "shadow ray")

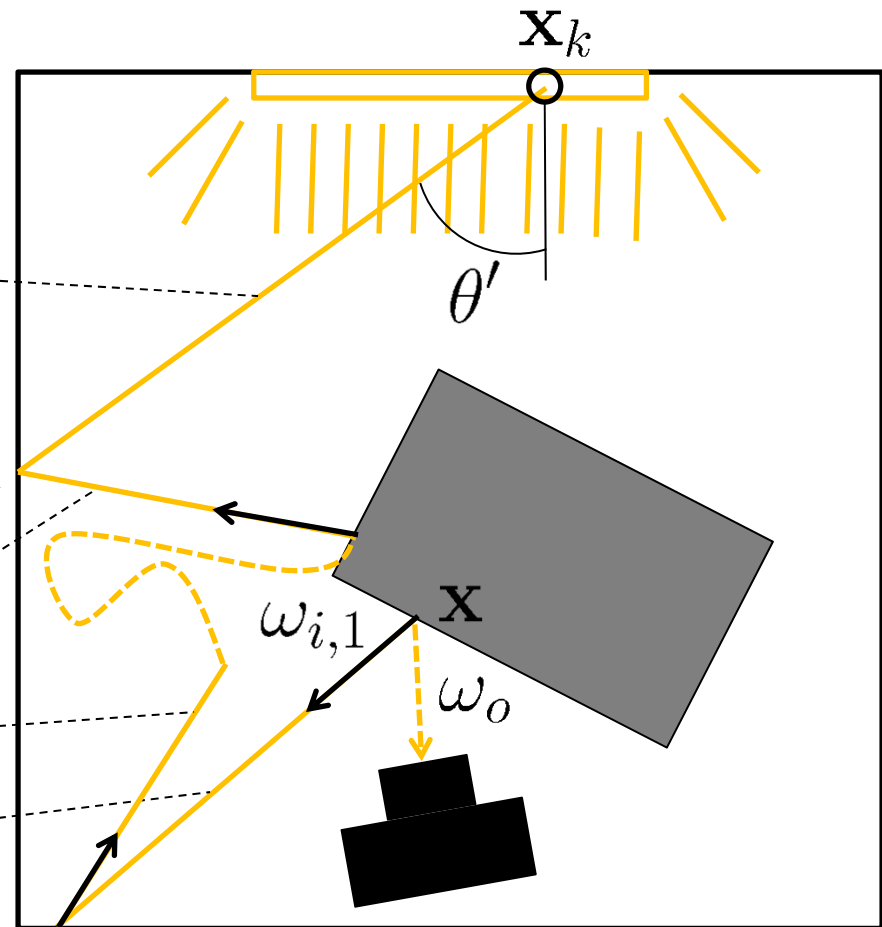
$$p_{\omega}(\mathbf{x}_k) = \frac{p_A(\mathbf{x}_k) \|\mathbf{x}_k - \mathbf{x}_{k-1}\|^2}{\cos \theta'}$$

$$p_{\omega}(\mathbf{x}_k) p_{\omega}(\omega_{i,k-1}) \cdot \dots \cdot p_{\omega}(\omega_{i,1})$$

$$p_{\omega}(\omega_{i,k-1}) \cdot \dots \cdot p_{\omega}(\omega_{i,1})$$

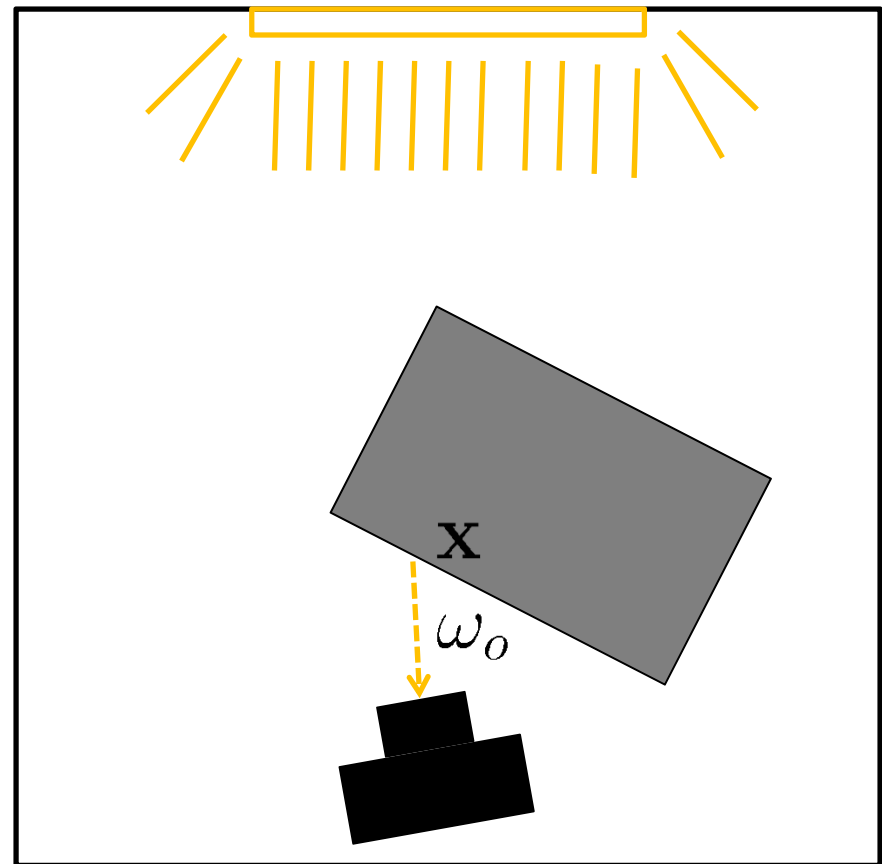
$$p_{\omega}(\omega_{i,2}) p_{\omega}(\omega_{i,1})$$

$$p_{\omega}(\omega_{i,1})$$



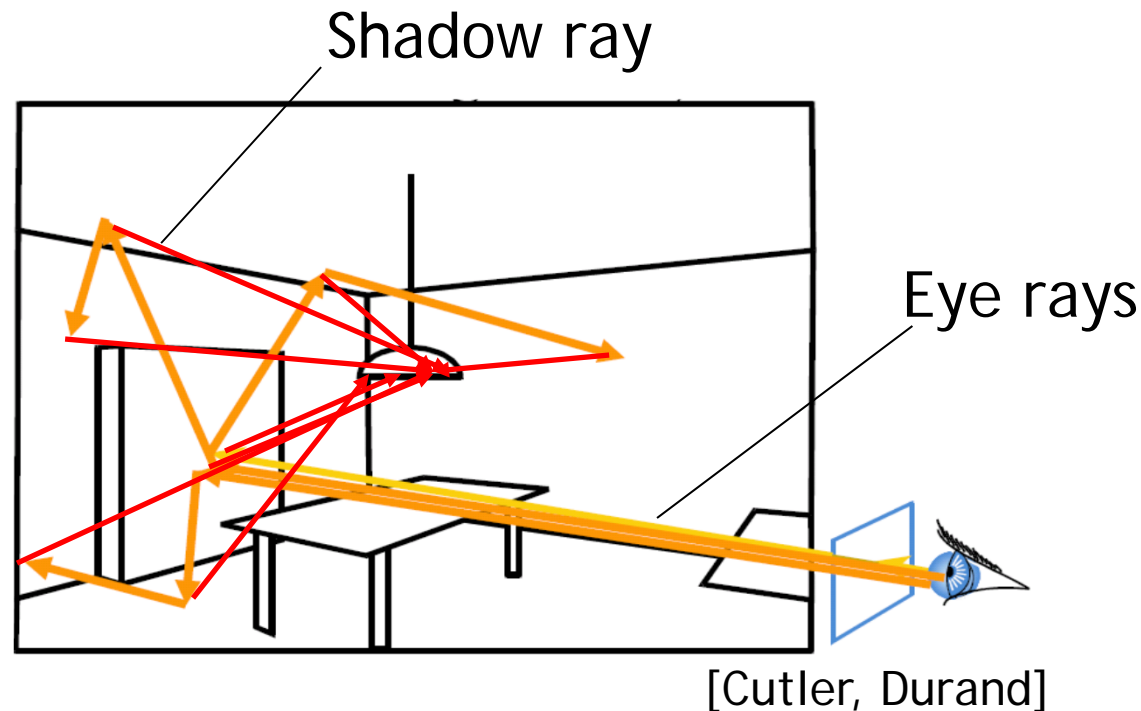
Idea for improvement

- Could reuse each shorter subsequence of a path as a shorter path
- In each step during path construction, sample light once



Path tracing

- Construct paths incrementally starting at the eye
- Shoot shadow rays at each path vertex
- “Each eye ray contributes one path of each length”
- Each eye ray contributes one sample to integral for each path length



Russian roulette

- Issues
 - What should be the maximum path length?
 - Longer paths should be less likely, since they carry less radiance
- Introduce probability q to terminate path in each step
 - If termination: stop extending path (probability q)
 - Otherwise: sample next path segment as usual, **probability of new path** needs to be multiplied by $1-q$

Pseudocode notes

- Computes pixel color using N primary rays, i.e., paths
- Sequence of termination probabilities (Russian roulette) $q[k]$ for k -th vertex along path
- PDF p_w measures density over solid angle
 - If point on light x is sampled over area, probability $p_w(x)$ needs to include conversion to density over solid angle (see before)!
- `alpha` values
 - Store *(product of BRDFs and cosine factors)/(probability for path)*
 - Really are vectors with 3 components for RGB, here as scalar for simplicity
 - BRDF $BRDF(w_o, w_i)$ with w_o = direction of previous path segment, w_i = direction of new path segment
 - `cos` is cosine of w_i to normal
- `shade(hitRecord, x)` includes multiplication of light (emission) with
 - BRDF at hit point with incident direction towards point x on light source
 - Cosine factor of direction towards point on light

Path tracing pseudocode

```
// in main rendering loop
color = 0
for i from 1 to N

    // in integrator
    alpha = 1
    hitRecord = shoot primary ray
    k = 0
    while(true)
        x = sample a point on a light source with pdf p_w(x)
        c = c + alpha*shade(hitRecord,x)/(p_w(x))
        break with probability q[k]
        hitRecord = shoot ray along w_i with pdf p_w(w_i)
        alpha = alpha*BRDF(w_o,w_i)*cos/(p_w(w_i)*(1-q[k]))
        k++

c = c/N
```

Notes: Russian roulette

- Never terminate at very first steps
- Usually $q_1 = q_2 = 0$
- Otherwise, constant probability $q_i=0.5$ should work fine

Notes: Probability densities

- PDF for sampling directions
 - Uniform $p_{\omega} = 1/2\pi$
 - Cosine weighted $p_{\omega}(\omega_i) = (\omega_i \cdot \mathbf{n})/\pi$
 - Advanced: importance sampling the BRDF
- Implementation in `Material.getShadingSample`
- Details on importance sampling in PBRT book by Pharr, Humphreys

<http://www.pbrt.org/>

Notes: Probability densities

- PDF for sampling light sources
 - Uniform sampling

$$p_{\omega}(x) = 1/(\textit{number of lights}) * \\ 1/(\textit{area of selected light}) * \\ \textit{conversion to pdf over directions}$$

- Implementation
 - Select light in integrator
 - Sample location on selected light in `LightGeometry.sample`
- Advanced: multiple importance sampling

Notes: Probability densities

- Sampling area light source

Conversion to solid angle

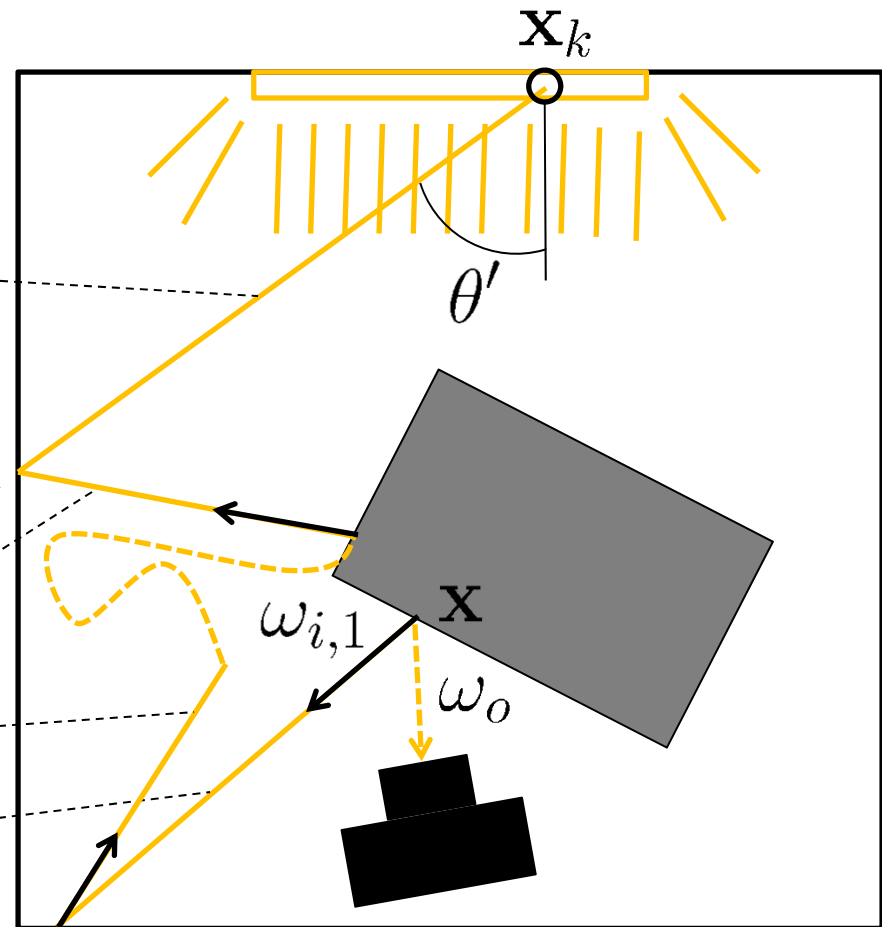
$$p_{\omega}(\mathbf{x}_k) = \frac{p_A(\mathbf{x}_k) \|\mathbf{x}_k - \mathbf{x}_{k-1}\|^2}{\cos \theta'}$$

$$p_{\omega}(\mathbf{x}_k) p_{\omega}(\omega_{i,k-1}) \cdot \dots \cdot p_{\omega}(\omega_{i,1})$$

$$p_{\omega}(\omega_{i,k-1}) \cdot \dots \cdot p_{\omega}(\omega_{i,1})$$

$$p_{\omega}(\omega_{i,2}) p_{\omega}(\omega_{i,1})$$

$$p_{\omega}(\omega_{i,1})$$



Notes: Refractive objects

- Pseudocode assumes reflective, refractive BRDFs are represented correctly
 - Including cosine factor in BRDF!
 - Cancels out with cosine factor in pseudocode

$$f(\mathbf{x}, \omega_o, \omega_i) = F_r(\omega_o) \frac{\delta(\omega_i - R(\omega_o, \mathbf{n}))}{\cos \theta_i}$$

- In practice, handle reflective/refractive objects as distinct case
 - Sampling directions: pick mirror reflection (refraction) with probability 1
 - Don't explicitly divide/multiply by cosine
 - Implementation: use flag in `Material.ShadingSample`

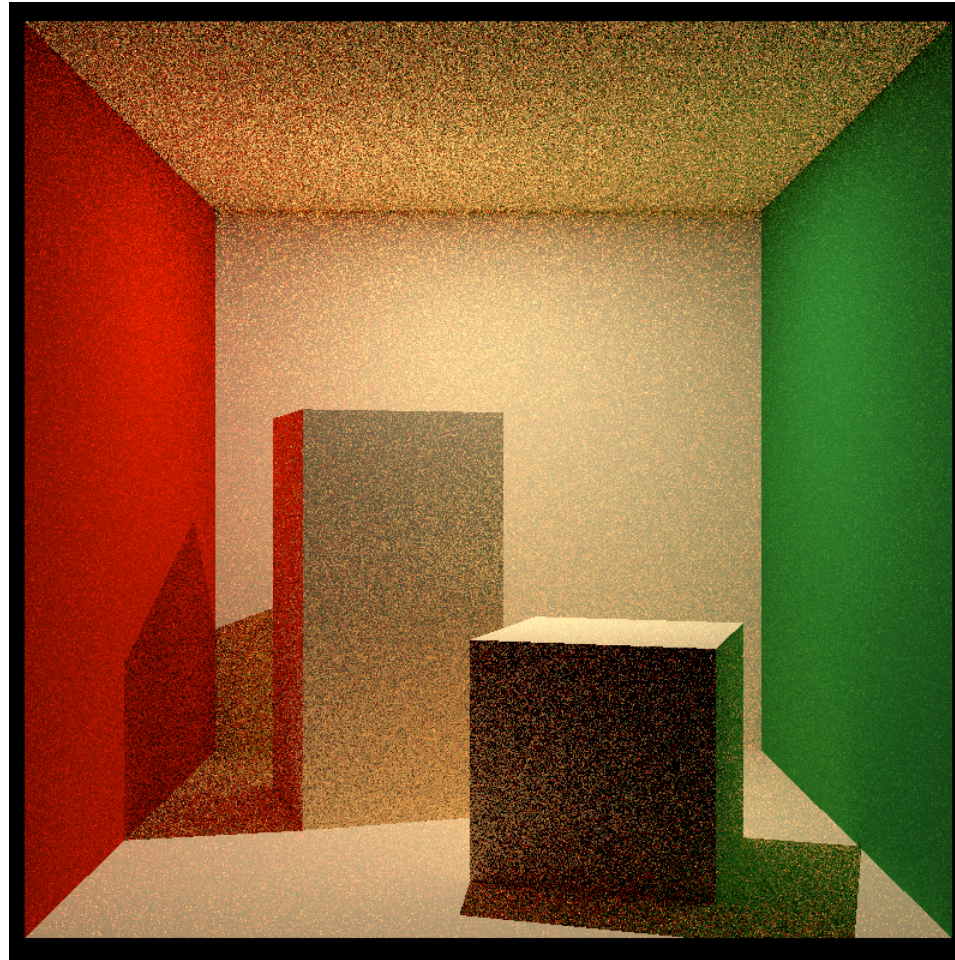
Notes: Refractive objects

- Randomly sample (trace) **either reflected or refracted ray** with given probability
 - Can pick constant probability
 - Can pick probability based on Fresnel reflection coefficient
- Need to include probability in overall pdf of path!
- Refractive objects tend to produce a lot of noise in path tracing...

Notes: Emitting surfaces

- Emitting surfaces (area lights) should be part of regular scene geometry
- If a ray (accidentally) hits emitting surface, don't add emission
 - Emission is taken care of by shadow rays
- Exception: need to add emission if
 - **Eye ray** hits emitting surface
 - Ray segment was generated from **refractive surface** (in this case, no shadow ray needs to be generated)

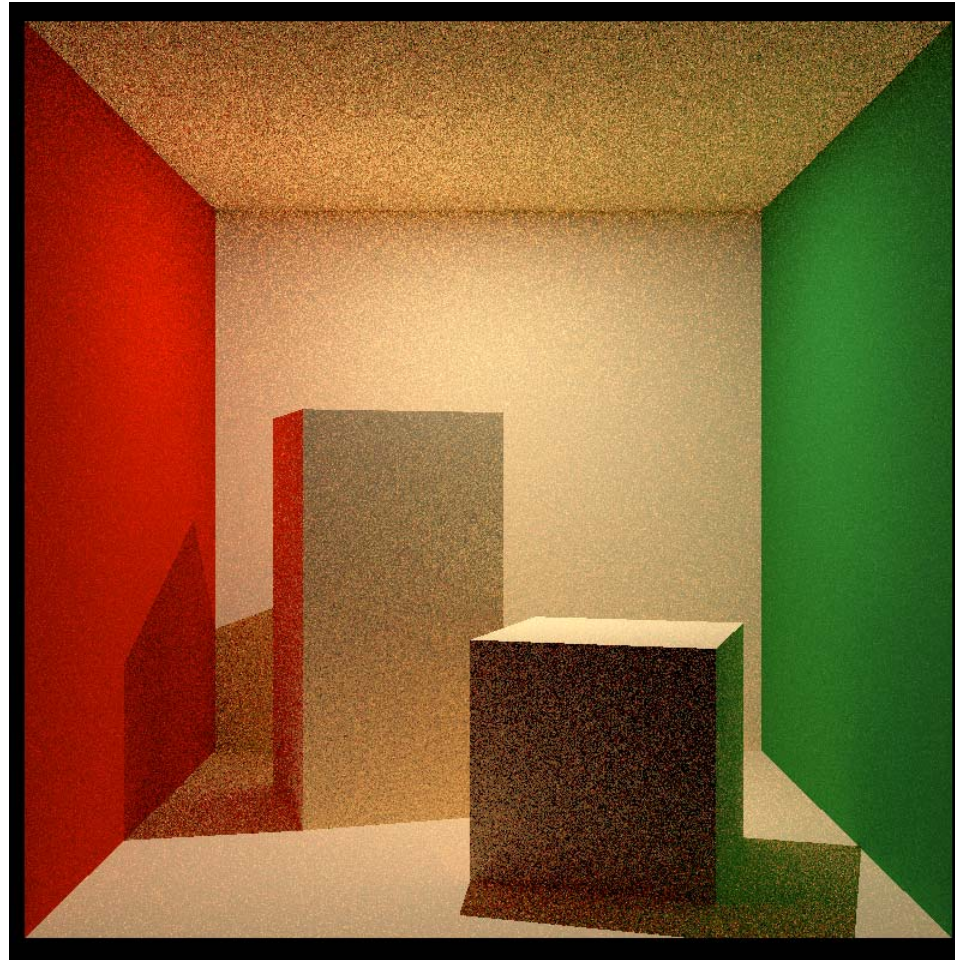
Path tracing example



[Kajiya '86]

4 rays/pixel

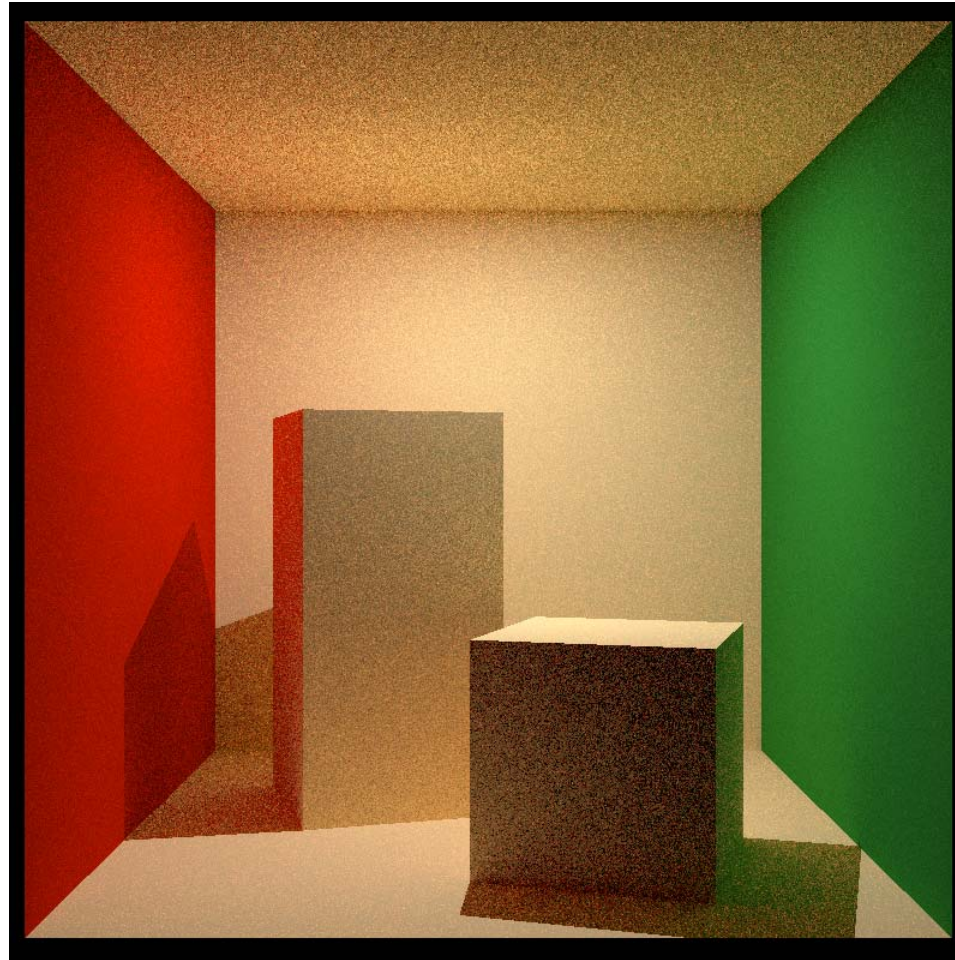
Path tracing example



[Kajiya '86]

8 rays/pixel

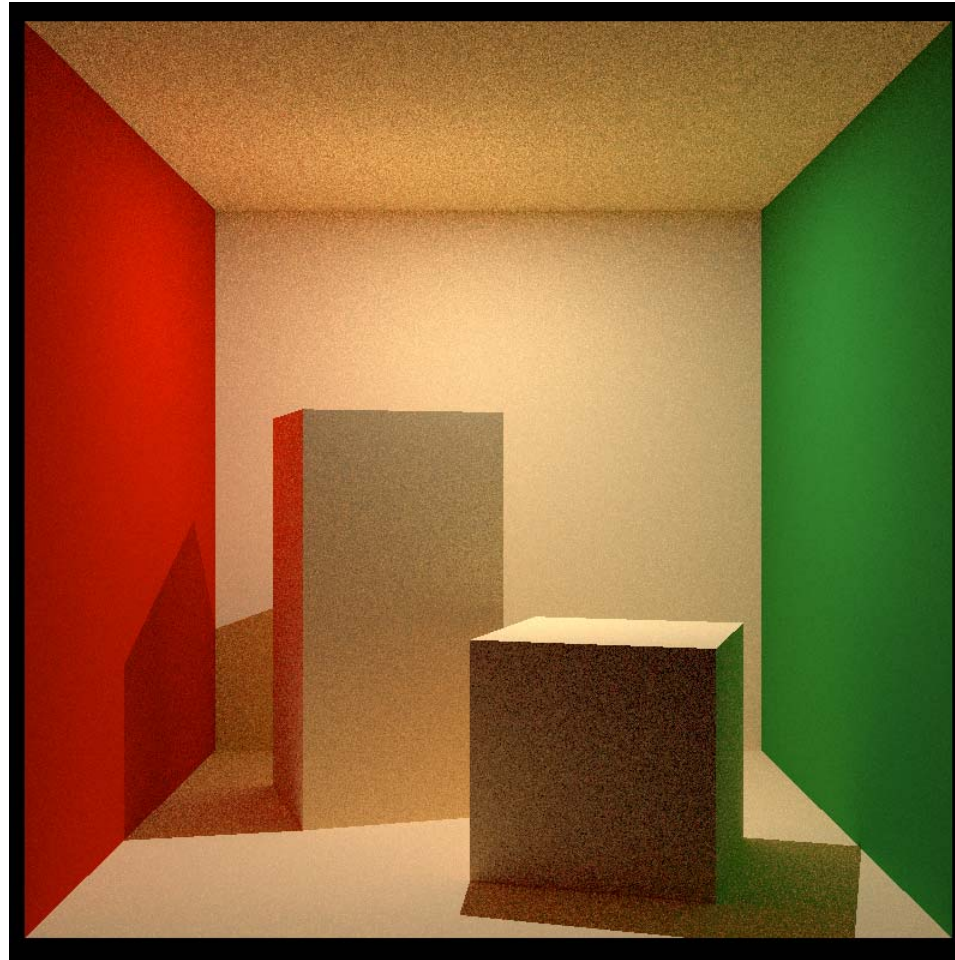
Path tracing example



[Kajiya '86]

16 rays/pixel

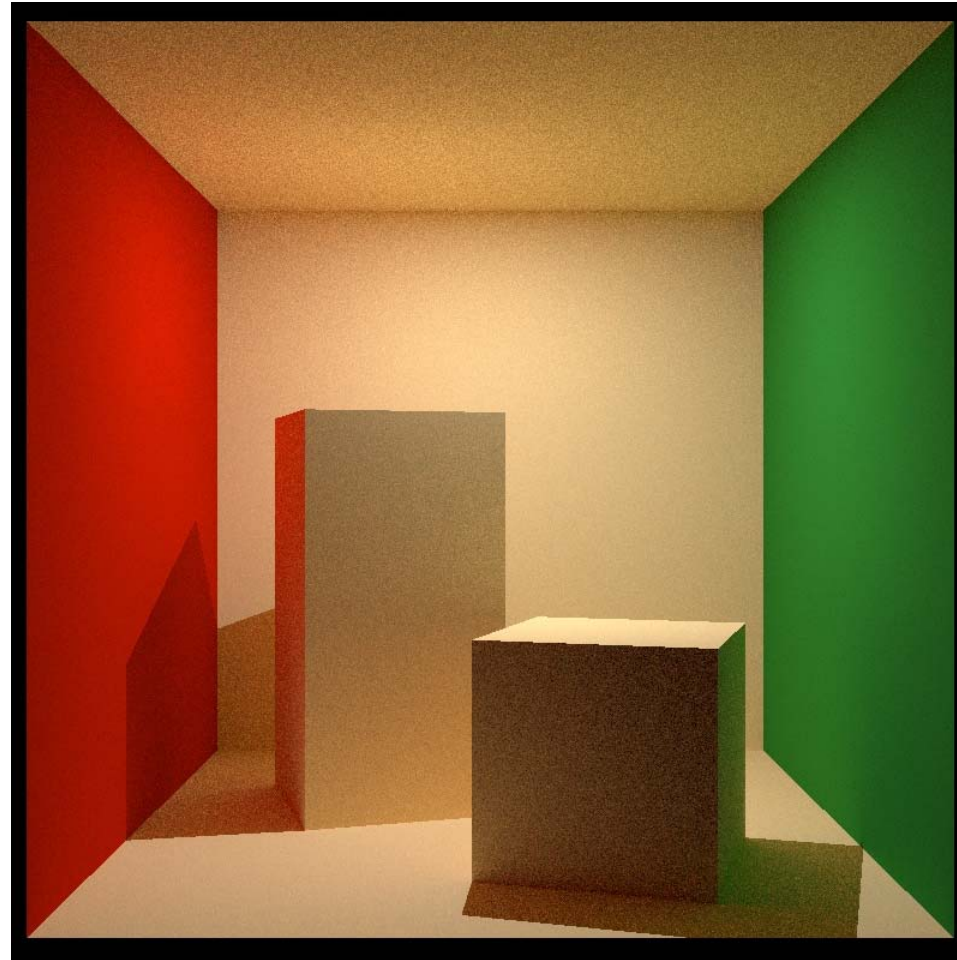
Path tracing example



[Kajiya '86]

32 rays/pixel

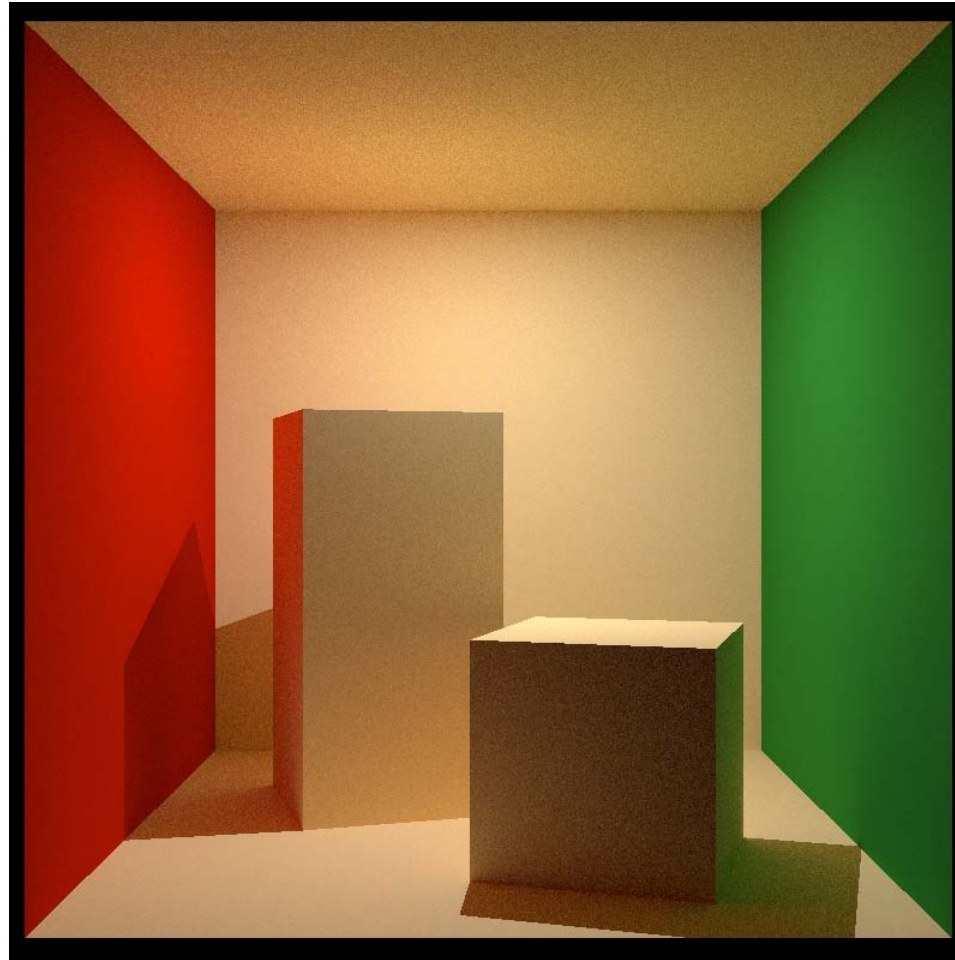
Path tracing example



[Kajiya '86]

64 rays/pixel

Path tracing example



[Kajiya '86]

128 rays/pixel

Path tracing: the good

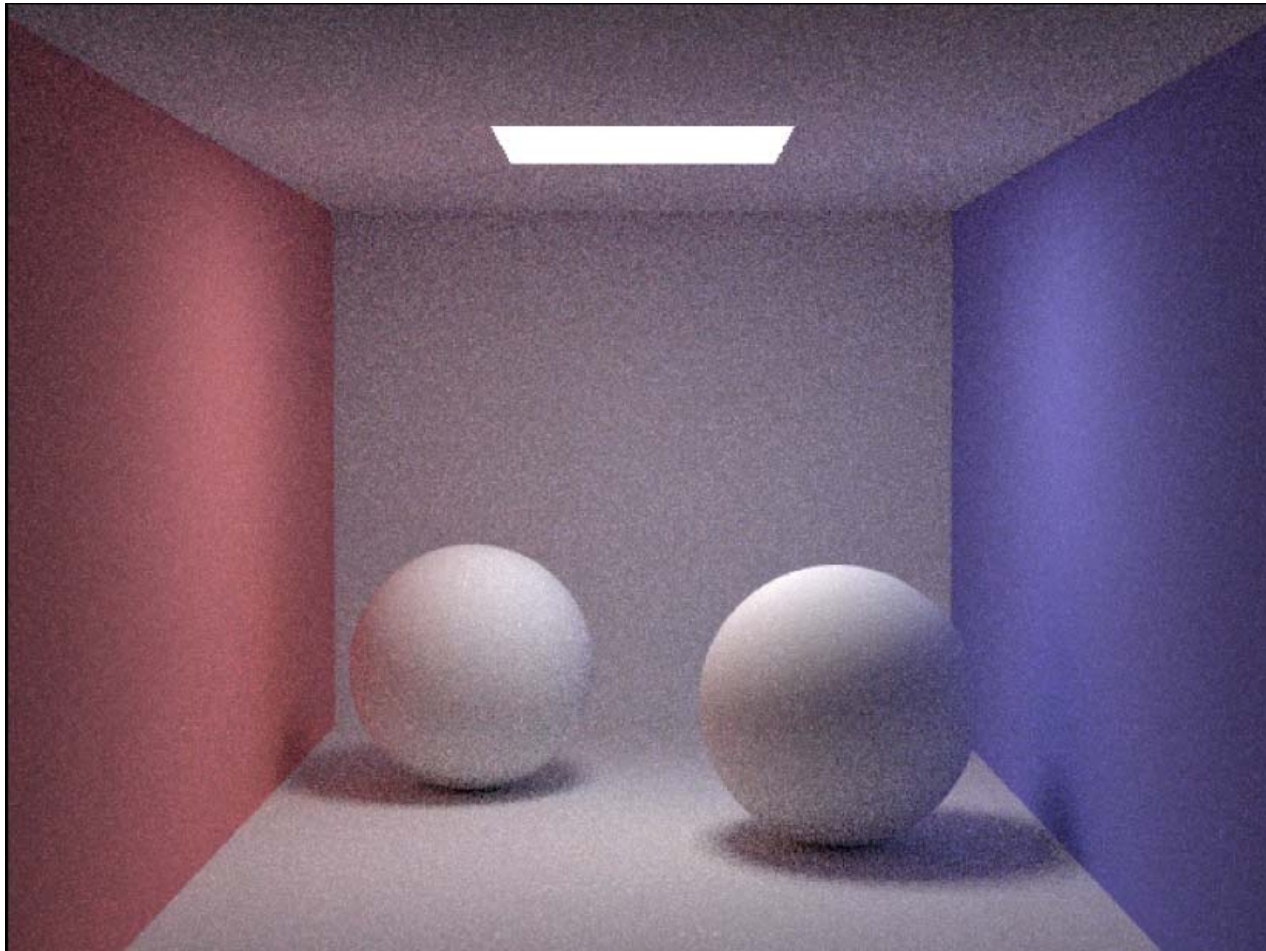
- **Unbiased**

Expected value for each pixel is the correct solution of the rendering equation, independent of number of samples

- **Consistent**

If we shoot infinitely many rays, we will get the correct solution

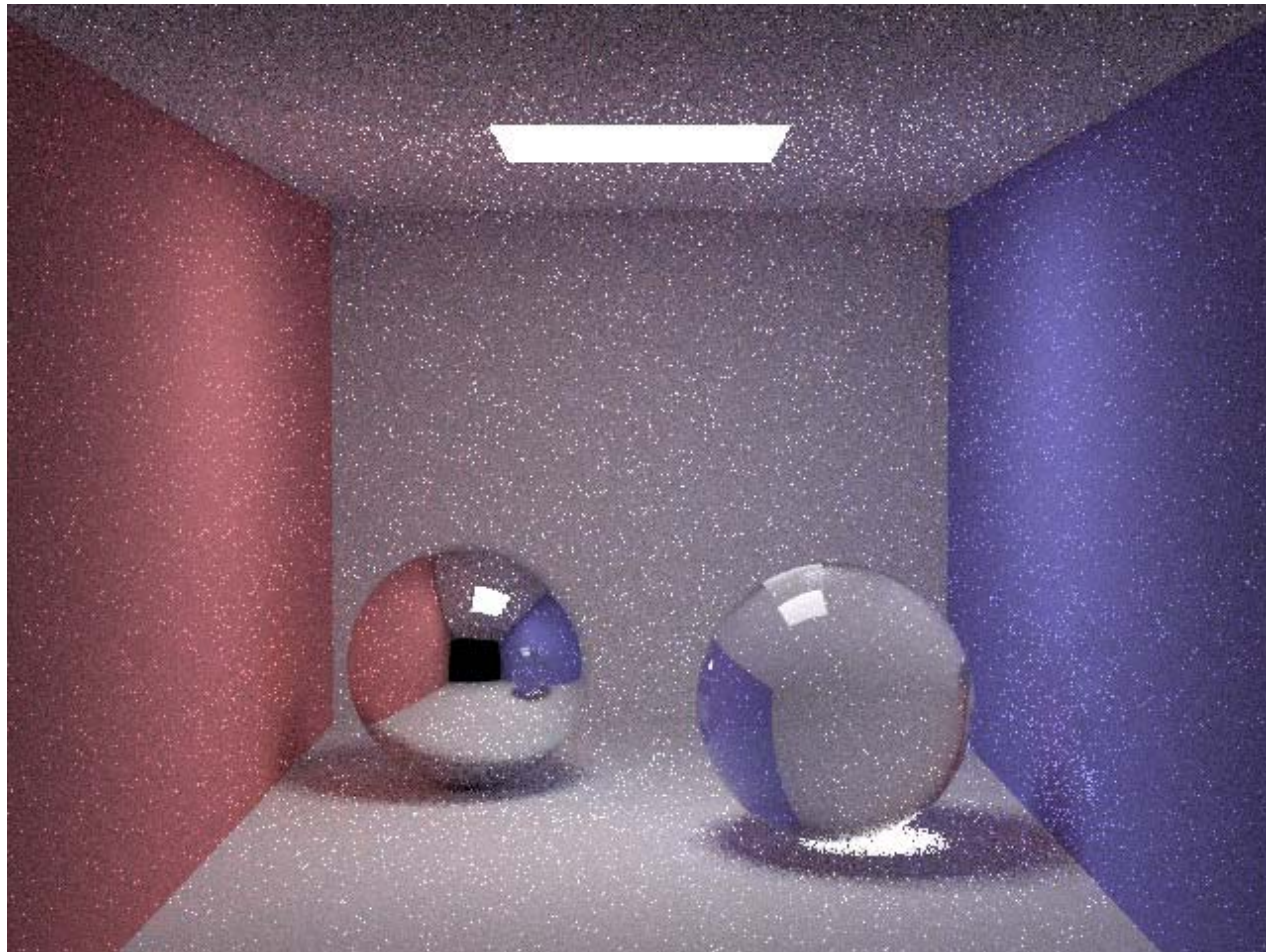
And the bad...



[Wann Jensen]

10 paths/pixel

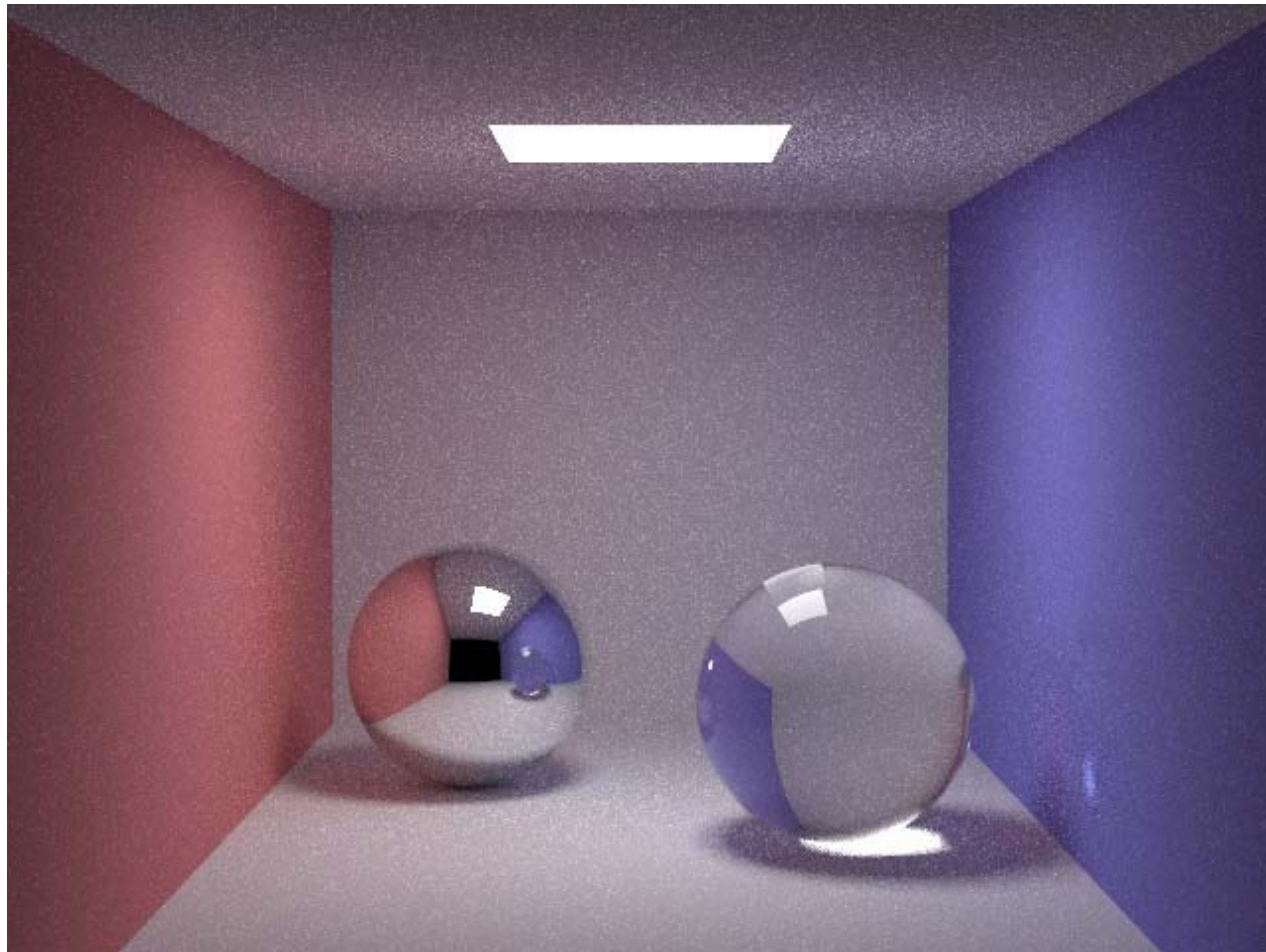
And the bad...



[Wann Jensen]

10 paths/pixel

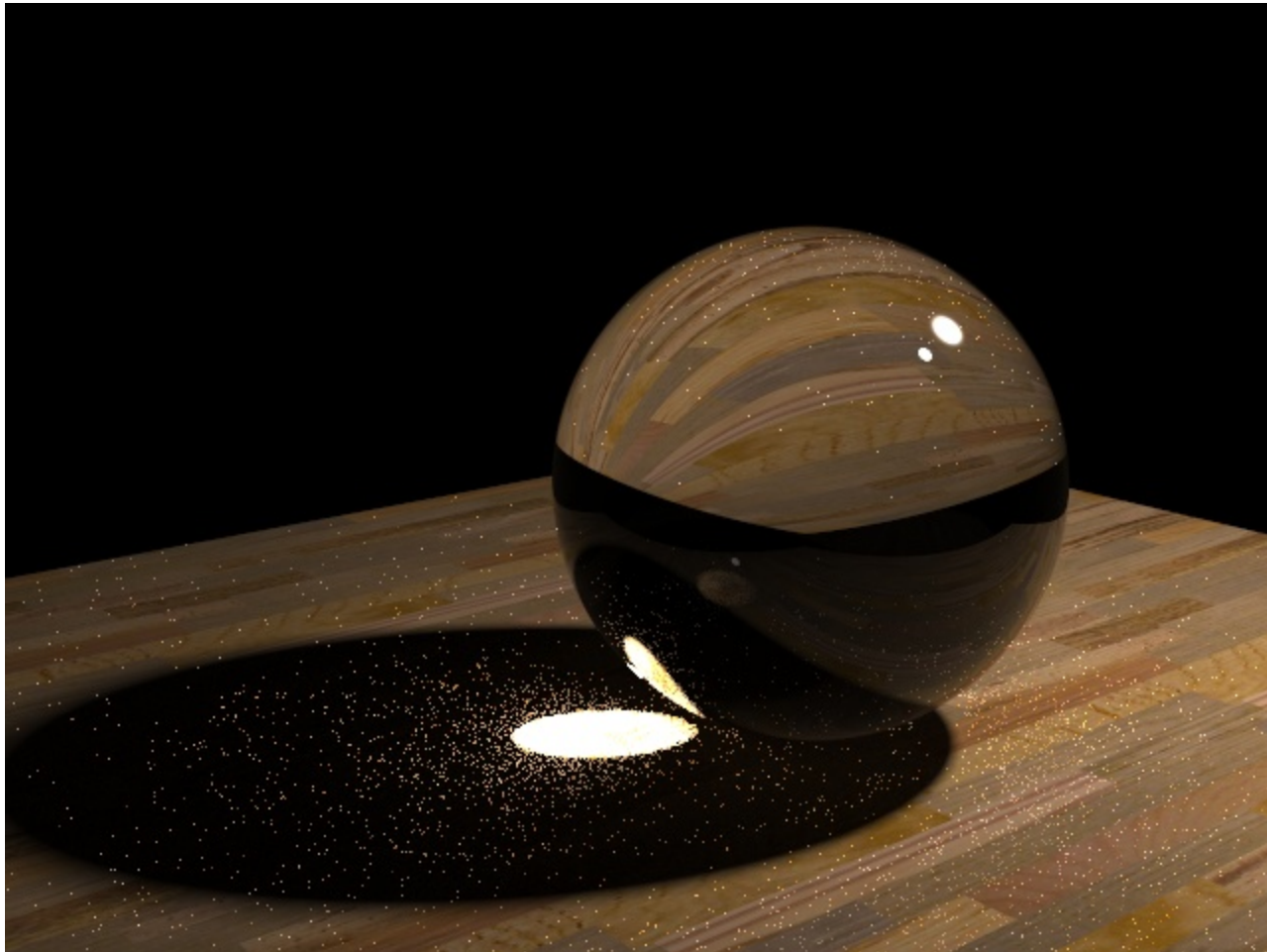
And the bad...



[Wann Jensen]

100 paths/pixel

And the bad...



1000 paths/pixel

[Wann Jensen]

Light transport notation

- Light L
- Diffuse D
- Specular S
- Eye E
- Example

Summary

- Path tracing often used as reference algorithm
 - Generates „ground truth“ image with enough samples (thousands)
- Not very practical because of noise issues
 - In particular for certain types of light paths (caustics)
 - Even with sophisticated sampling (multiple importance sampling, low-discrepancy sequences)

Next time

- Photon mapping