CMSC740
Advanced Computer Graphics

Fall 2025

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Today

Global illumination

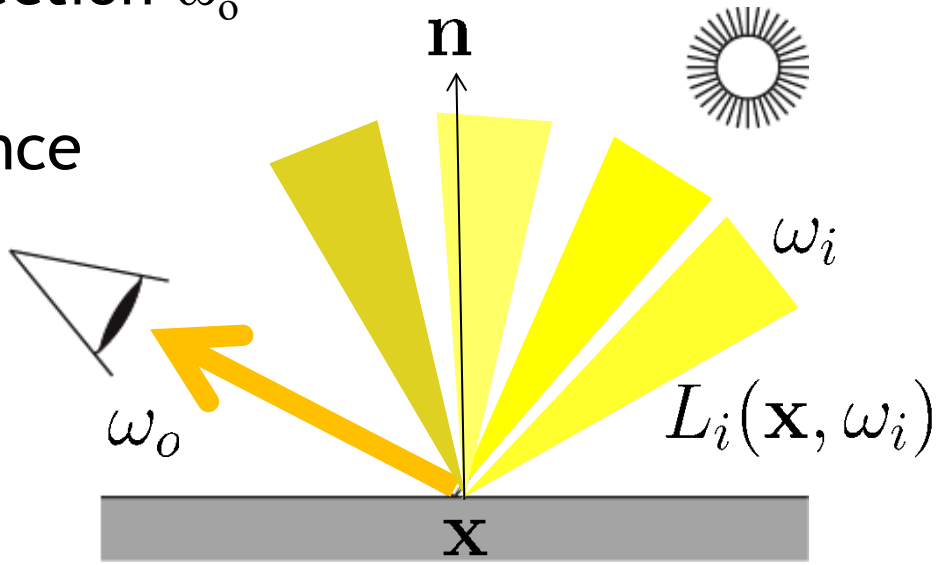
- The Rendering Equation
- Monte Carlo path tracing

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

Reflected radiance

$L_o(\mathbf{x}, \omega_o)$



BRDF $f(\mathbf{x}, \omega_o, \omega_i)$

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

So far: reflection equation

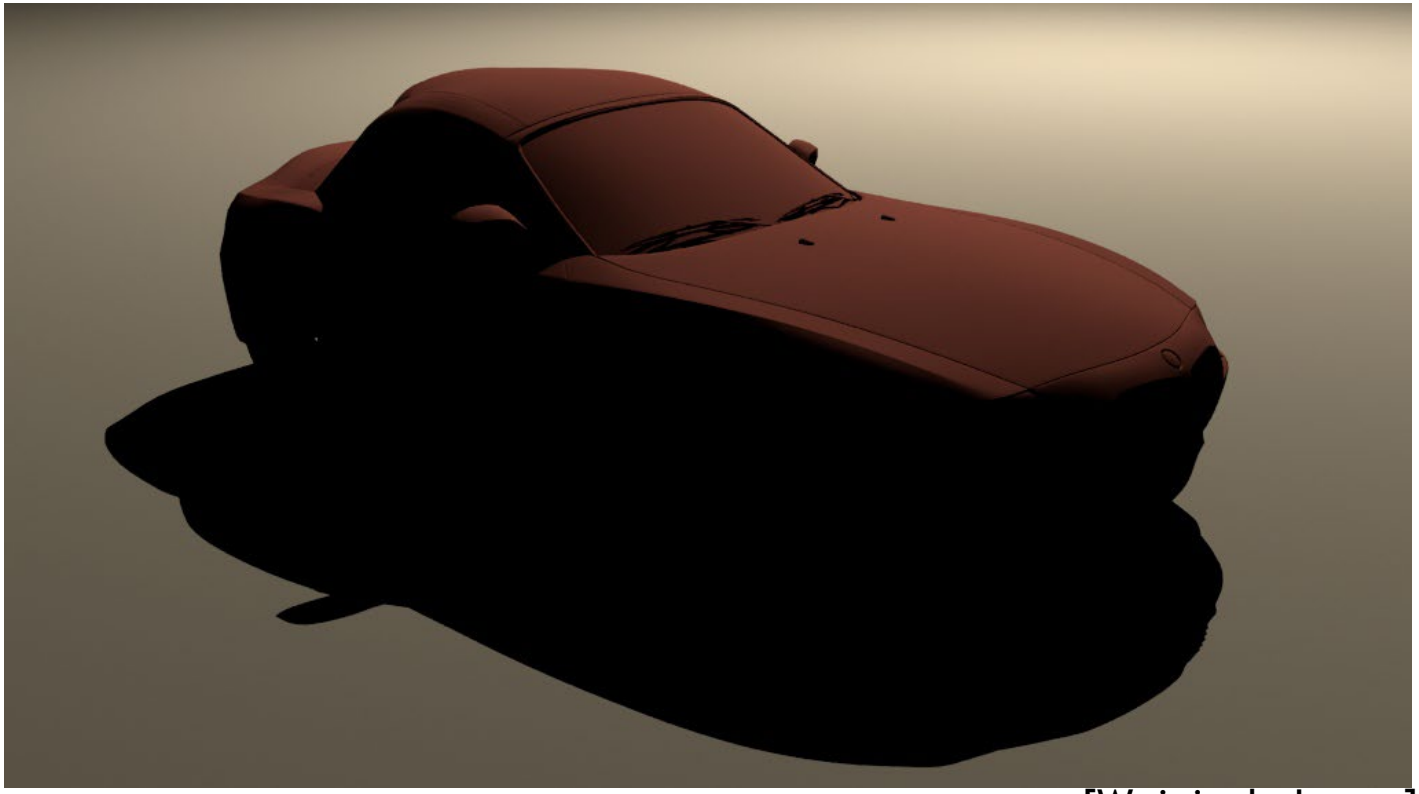
- For example, known incident radiance given by environment map or known light sources

Environment maps represent incident illumination at a point from full sphere of directions, can be captured using photos of mirror spheres

- Evaluate reflection equation given known incident radiance using Monte Carlo integration

So far: reflection equation

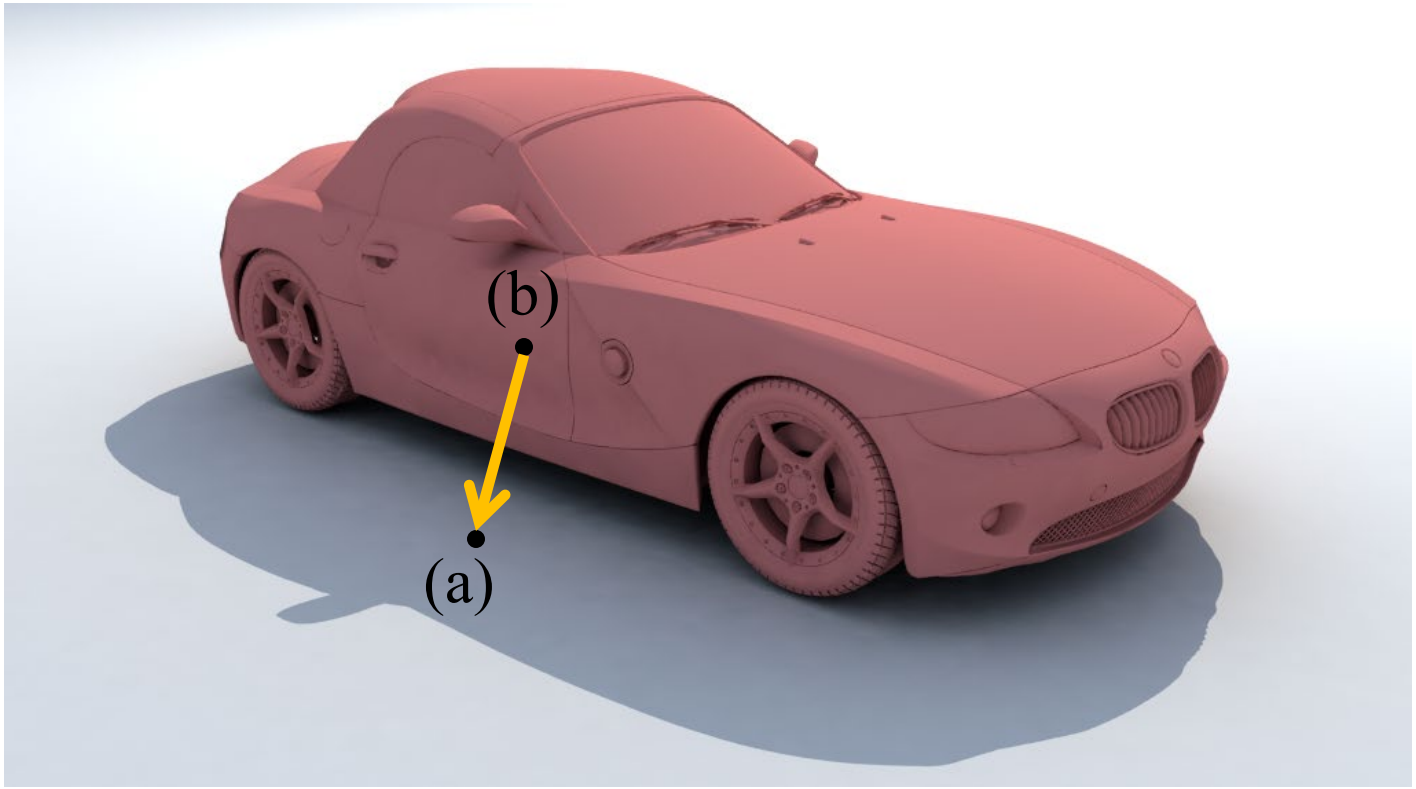
- Known direct illumination from area and point lights
- Can also be integrated using reflection equation



[Wojciech Jarosz]

Global illumination

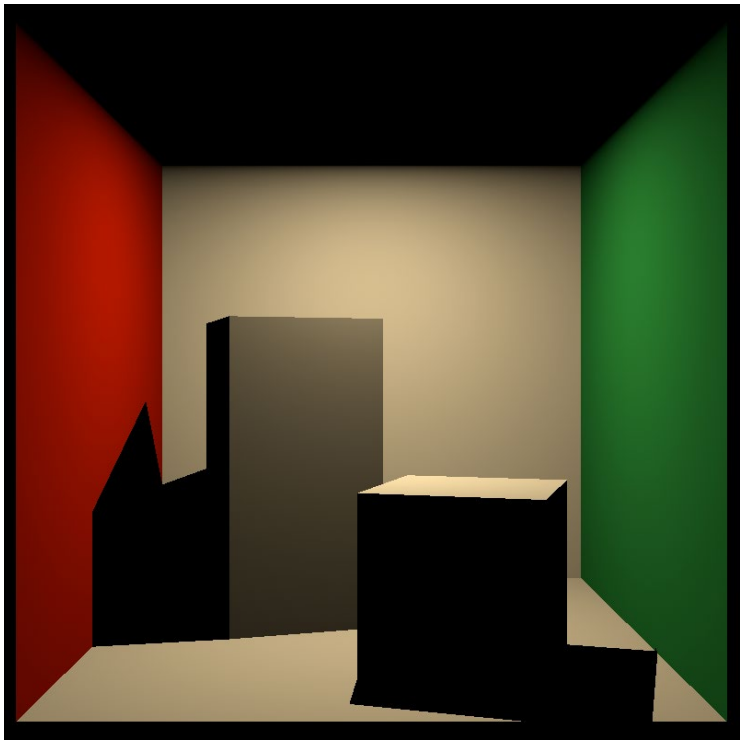
- Indirect illumination, „multiple bounces of light“
- Incident light at one point (a) depends on reflected light at other point (b)
  - Etc. etc. recursively; incident light not given explicitly



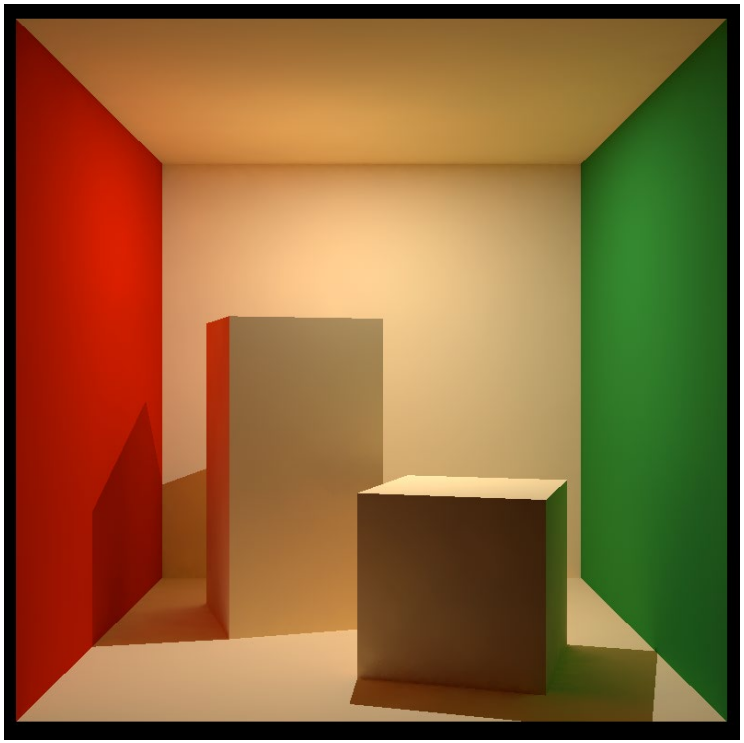
[Wojciech Jarosz]

Global illumination

Direct only



Direct & indirect



Real photograph

Global illumination

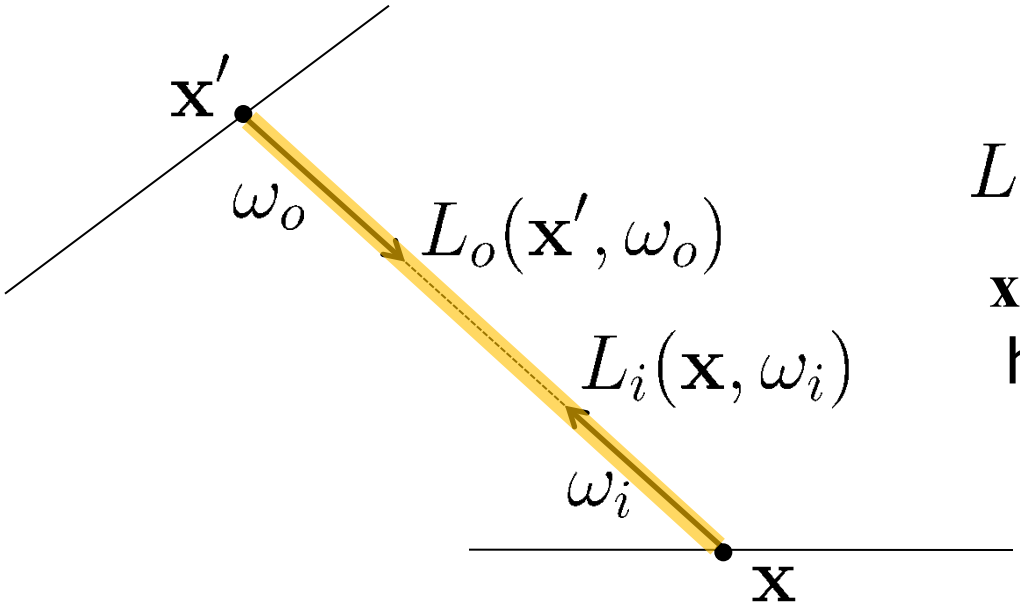
- How to represent idea of „multiple bounces of light“ compactly in an equation?
- Think of both reflected (L_o) and incident radiance (L_i) as unknown
- Reflection equation expresses equilibrium between incident and reflected radiance

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

reflected incident

Trick with notation

- Remember: radiance doesn‘t change along ray (in vacuum)
- Can get rid of distinction between incident L_i and outgoing radiance L_o
- Will denote outgoing radiance with L



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

$\mathbf{x}'$ is point where ray $\mathbf{x}, \omega_i$ hits surface, ray tracing to find $\mathbf{x}'$ is implied

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

In practice

- Light sources represented by triangle meshes, as other scene geometry
- For points $\mathbf{x}$ on light source triangles, value of L_e is non-zero, given by power of light source

Rendering equation

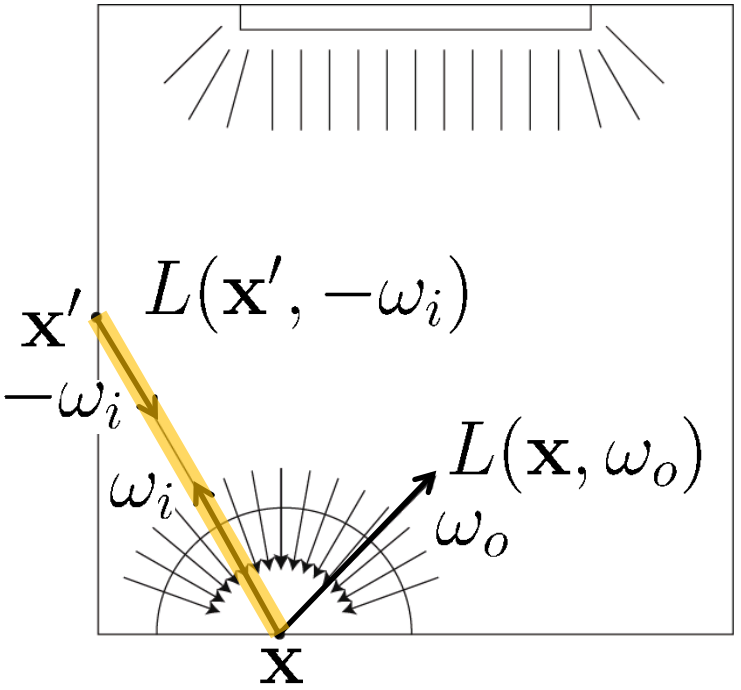
http://en.wikipedia.org/wiki/Rendering_equation

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

Reflected radiance appears as unknown on both sides of equation

Conservation of energy:

outgoing light L (on left hand side) is sum (on right hand side) of emitted light L_e and reflected light, which is integral of incident light weighted by BRDF and cosine term



Rendering equation

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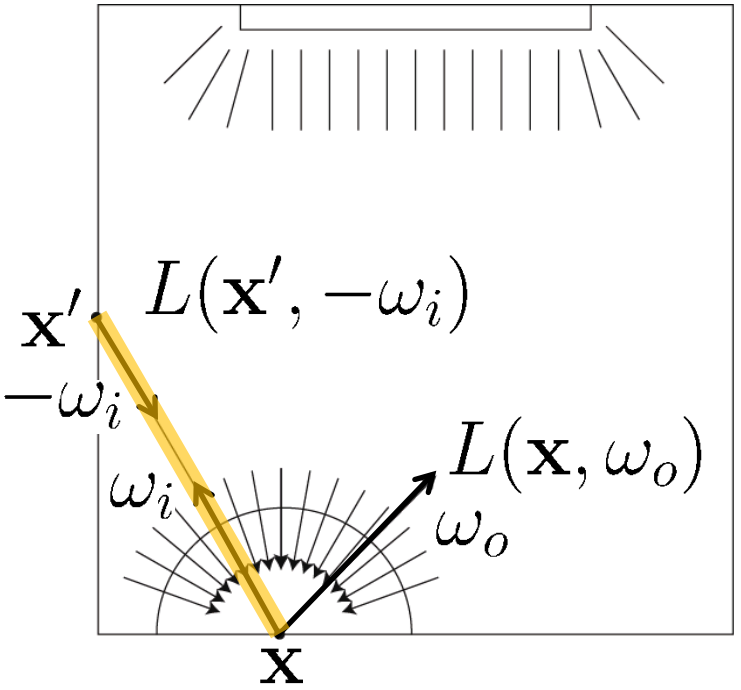
$$L(\mathbf{x}, \omega_o) = L_e(\mathbf{x}, \omega_o) + \int_{\mathcal{H}^2(\mathbf{n})} f(\mathbf{x}, \omega_o, \omega_i) L(\mathbf{x}', -\omega_i) \cos\theta_i d\omega_i$$

Reflected radiance appears as unknown on both sides of equation

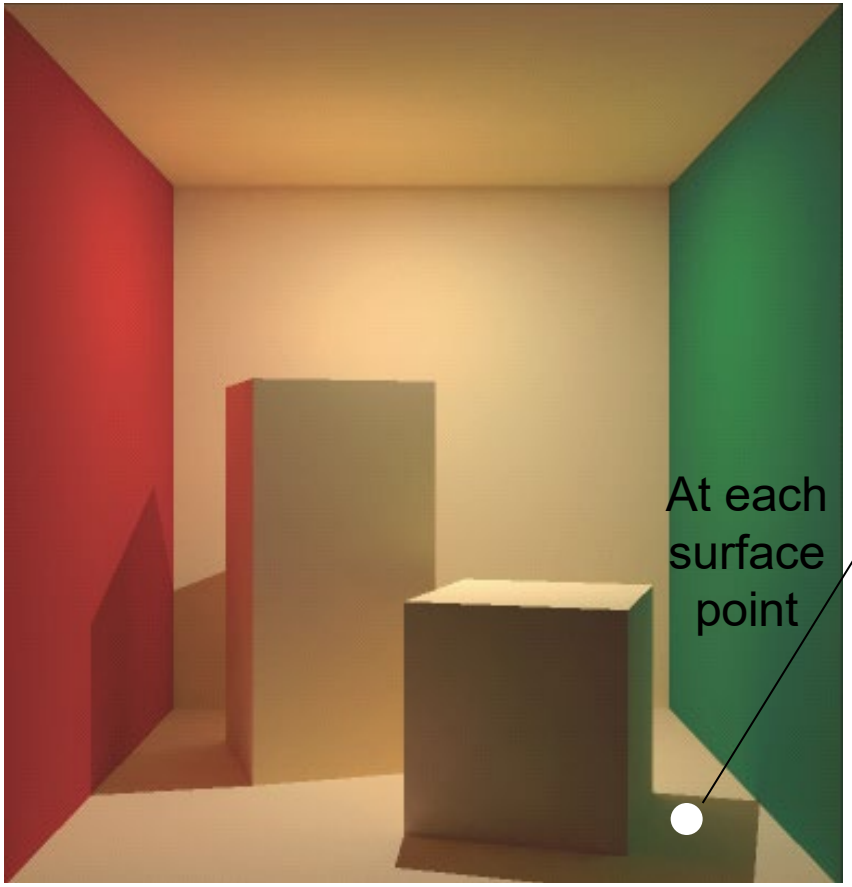
Solution: find radiance $L(x, \omega_o)$ such that reflection equation is satisfied simultaneously at each point x *and* direction ω_o



Rendering equation

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

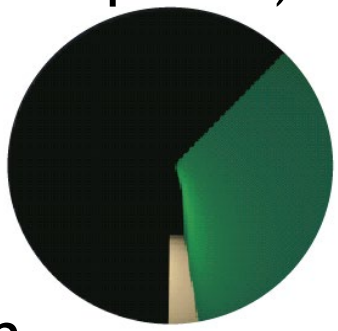
- Visual intuition for “reflection equation satisfied at each point”



[Wojciech Jarosz]

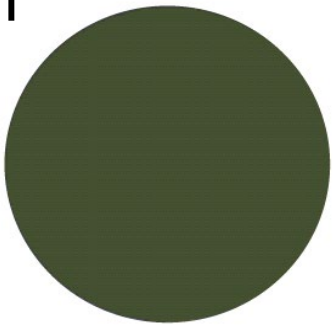
Incident radiance (over hemisphere)

$L(\mathbf{x}', -\omega_i)$



equilibrium

$L(\mathbf{x}, \omega_o)$



Reflected radiance (on diffuse surface)

Note

- Rendering equation due to Jim Kajiya
  http://en.wikipedia.org/wiki/Rendering_equation
- Gold standard model for photo-realistic rendering (using geometrical optics)
- „Ultimately, all rendering algorithms (in computer graphics) 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

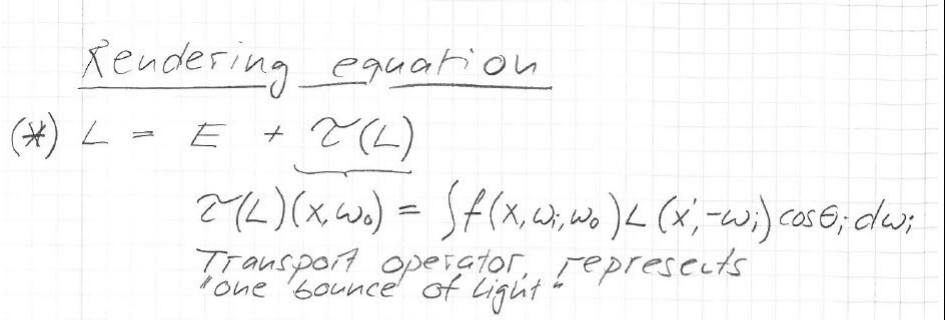
- Recursive ray tracing as for mirror reflection, but shoot many rays in each step
  - Distribute rays over hemisphere at each step
- Problem: exponential explosion of number of rays with each additional bounce
  - Exponentially more longer paths than shorter paths
  - But longer paths contribute less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

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



Operator form $L=E+\mathrm{T}(L)$ omits function arguments, to simplify notation

Rendering equation

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

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

Transport operator, represents "one bounce of light"

Series expansion by recursive substitution

$L_0 = E$ | initial "guess", substitute into (*)

$L_1 = E + \mathcal{T}(L_0) = E + \mathcal{T}(E)$

$L_2 = E + \mathcal{T}(L_1) = \underbrace{E + \mathcal{T}(E + \mathcal{T}(E)) = E + \mathcal{T}(E) + \mathcal{T}^2(E)}$

linearity of transport operator

$\vdots$

$L_i = E + \mathcal{T}(E) + \mathcal{T}^2(E) + \ldots + \mathcal{T}^i(E)$

- E: Light sources, path length 0
- $\mathcal{T}(E)$: One bounce, path length 1 (direct illumination)
- $\mathcal{T}^2(E)$: 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

Operator form $L=E+\mathrm{T}(L)$ omits function arguments, to simplify notation

Rendering equation

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

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

Transport operator, represents "one bounce of light"

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

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

Convergence

Because of energy conservation (each bounce absorbs some light)

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

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

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

Operator form $L=E+\mathrm{T}(L)$ omits function arguments, to simplify notation

Series expansion

- Rendering equation (operator form)

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

- Series expansion (converges because of energy conservation of transport operator T)

$$L_i = \sum_{k=0}^{i} \mathcal{T}^k(E), i \to \infty$$

- Substitute limit back into rendering equation (exploit linearity of T)

$$\sum_{k=0}^{\infty} \mathcal{T}^k(E) = E + \mathcal{T}\left(\sum_{k=0}^{\infty} \mathcal{T}^k(E)\right)$$

$$= \mathcal{T}^0(E) + \sum_{k=0}^{\infty} \mathcal{T}\left(\mathcal{T}^k(E)\right)$$

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

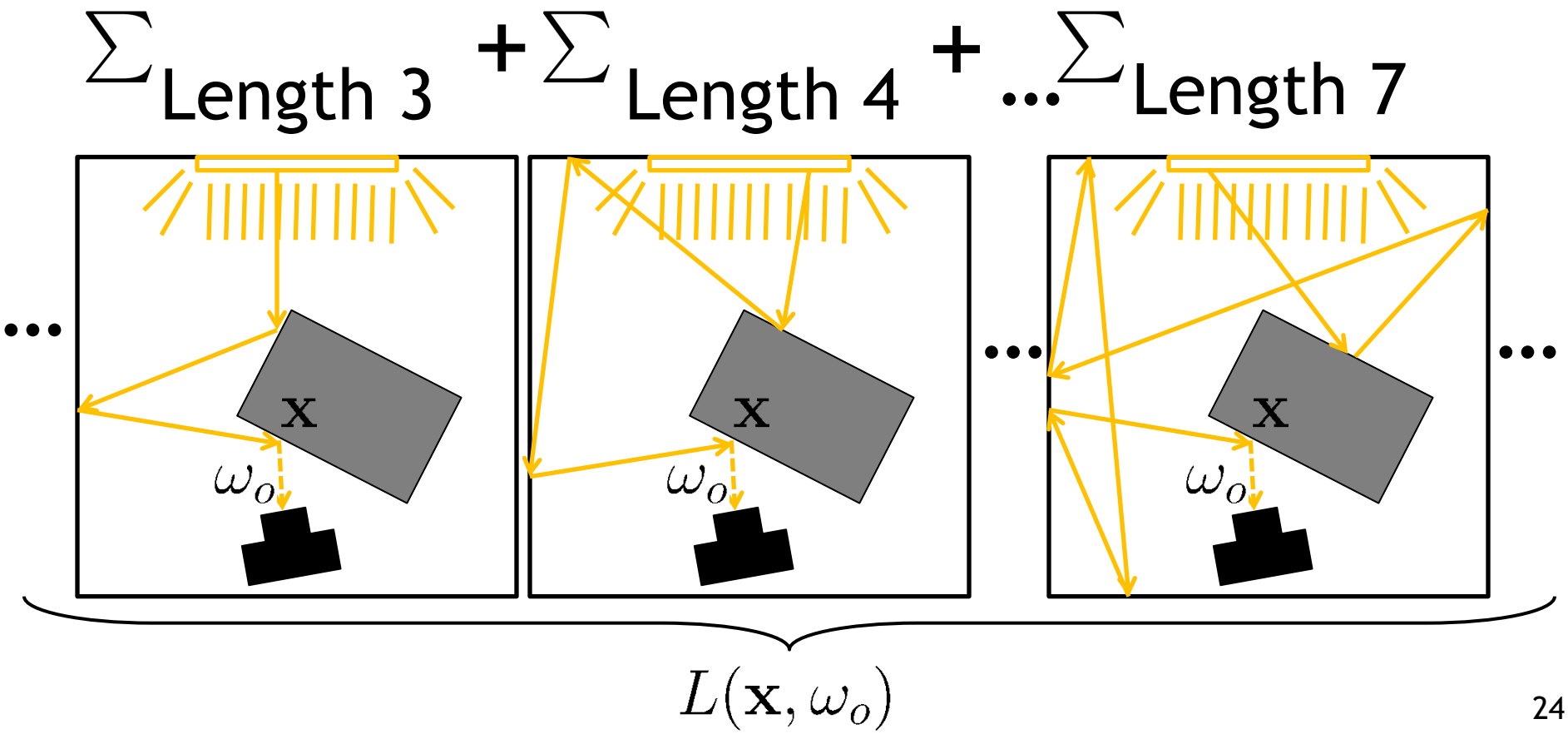
Infinite sum is correct solution!

Monte Carlo path tracing

- Approximate integrals using Monte Carlo integration
  - One Monte Carlo sample = one path (of certain length) connecting light and camera
  - Sample individual paths randomly
  - MC estimate is simply sum over all path samples
- 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

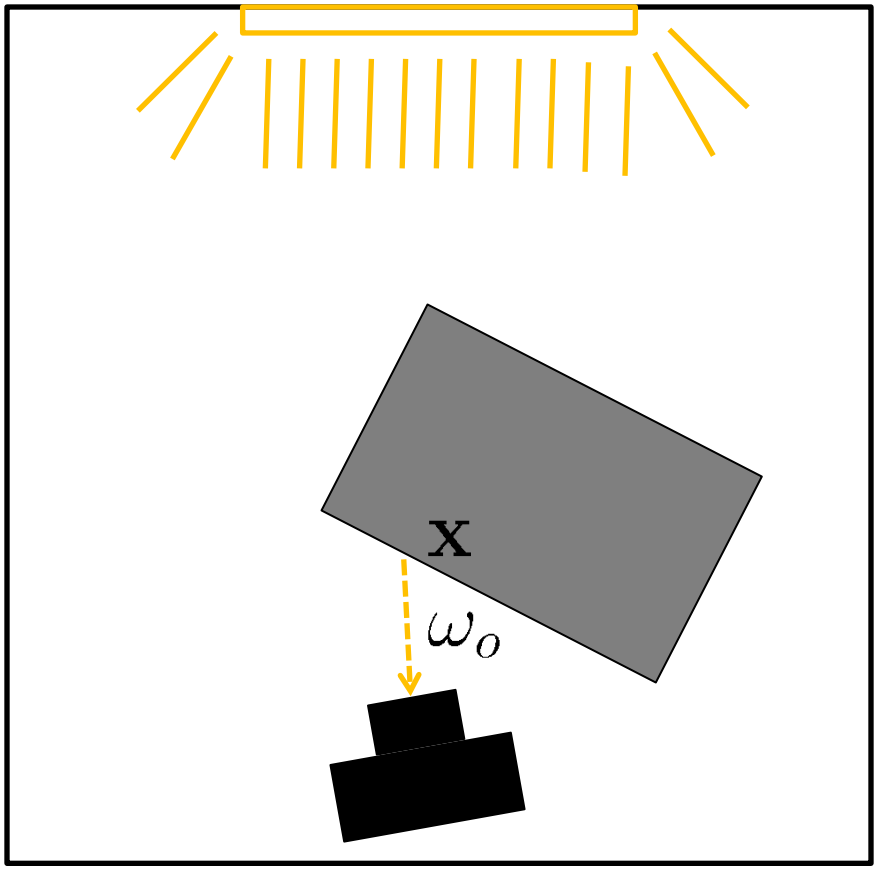


Path tracing

- Key question: how to construct (sample) random paths, and compute their probability densities
- Many possible approaches
- “(Unidirectional) path tracing”
  - Simplest approach: construct each path step-by-step starting at the eye

Construct random path

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



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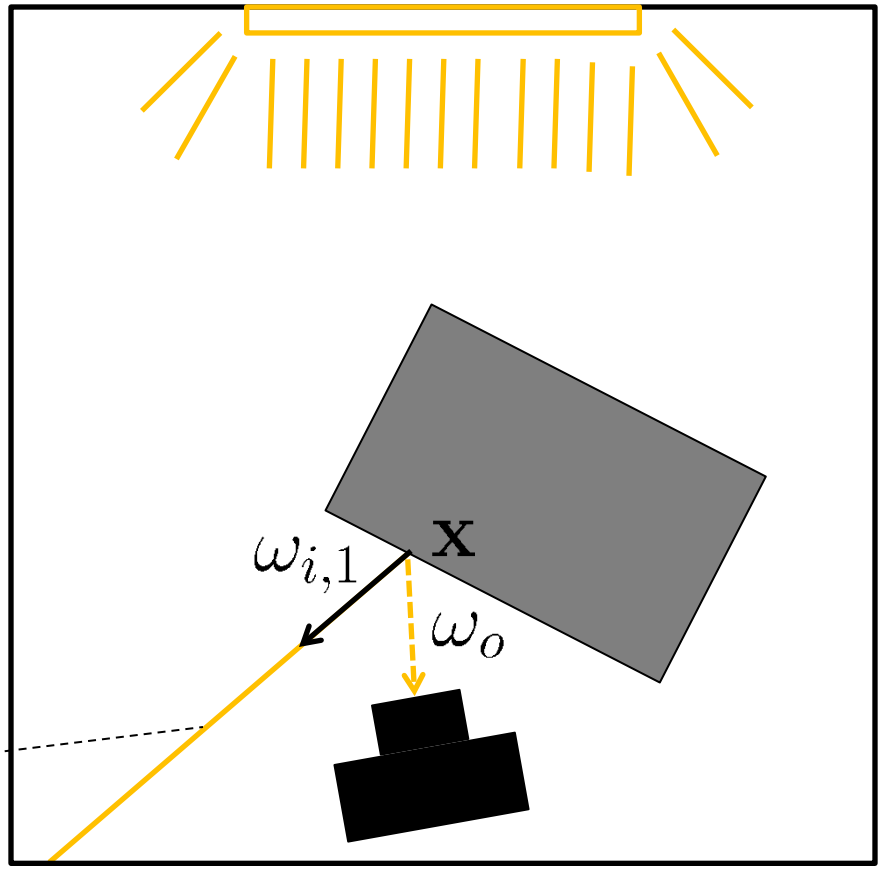
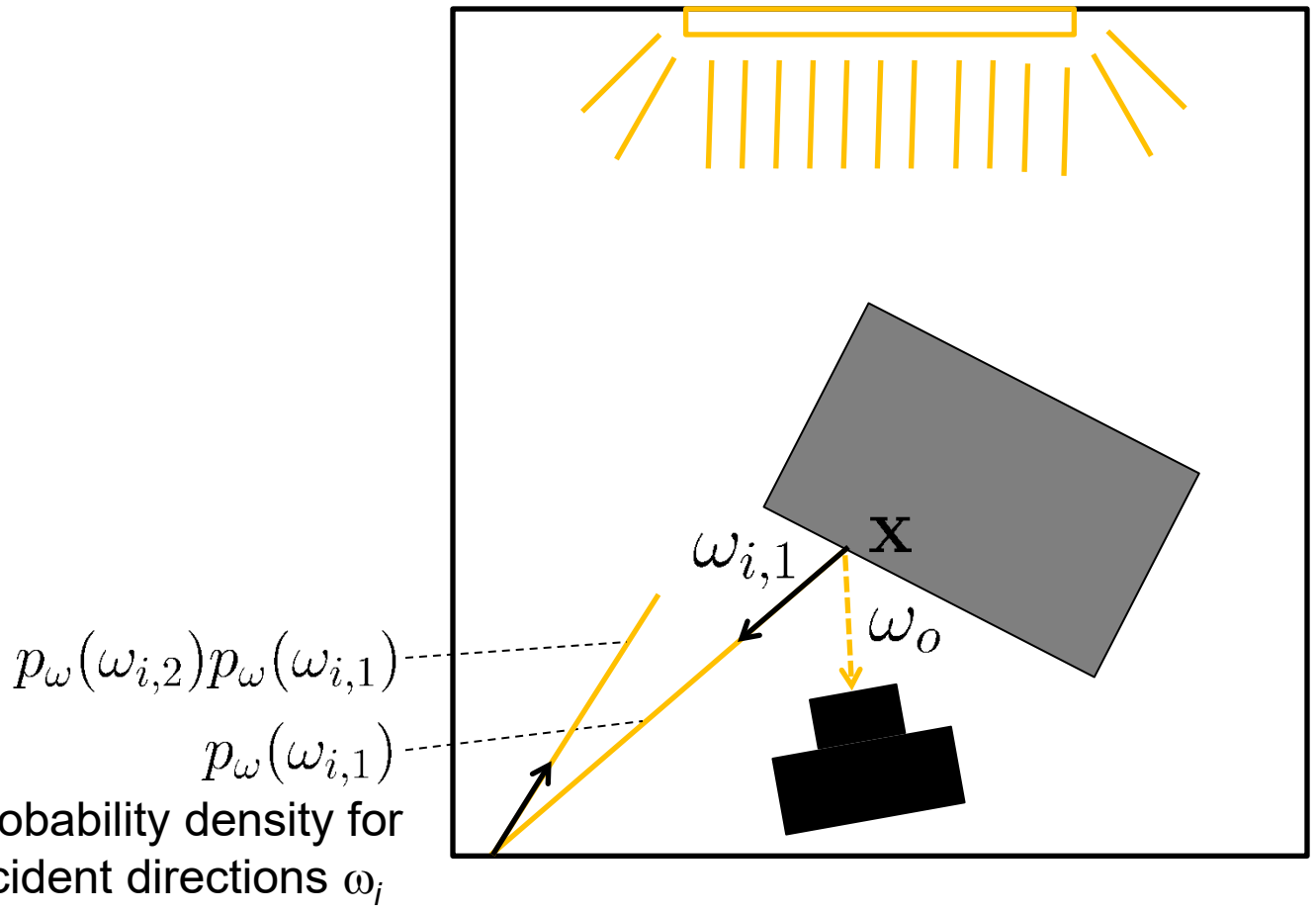


$p_\omega(\omega_{i,1})$

Probability density for incident directions ω_i

Construct random path

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



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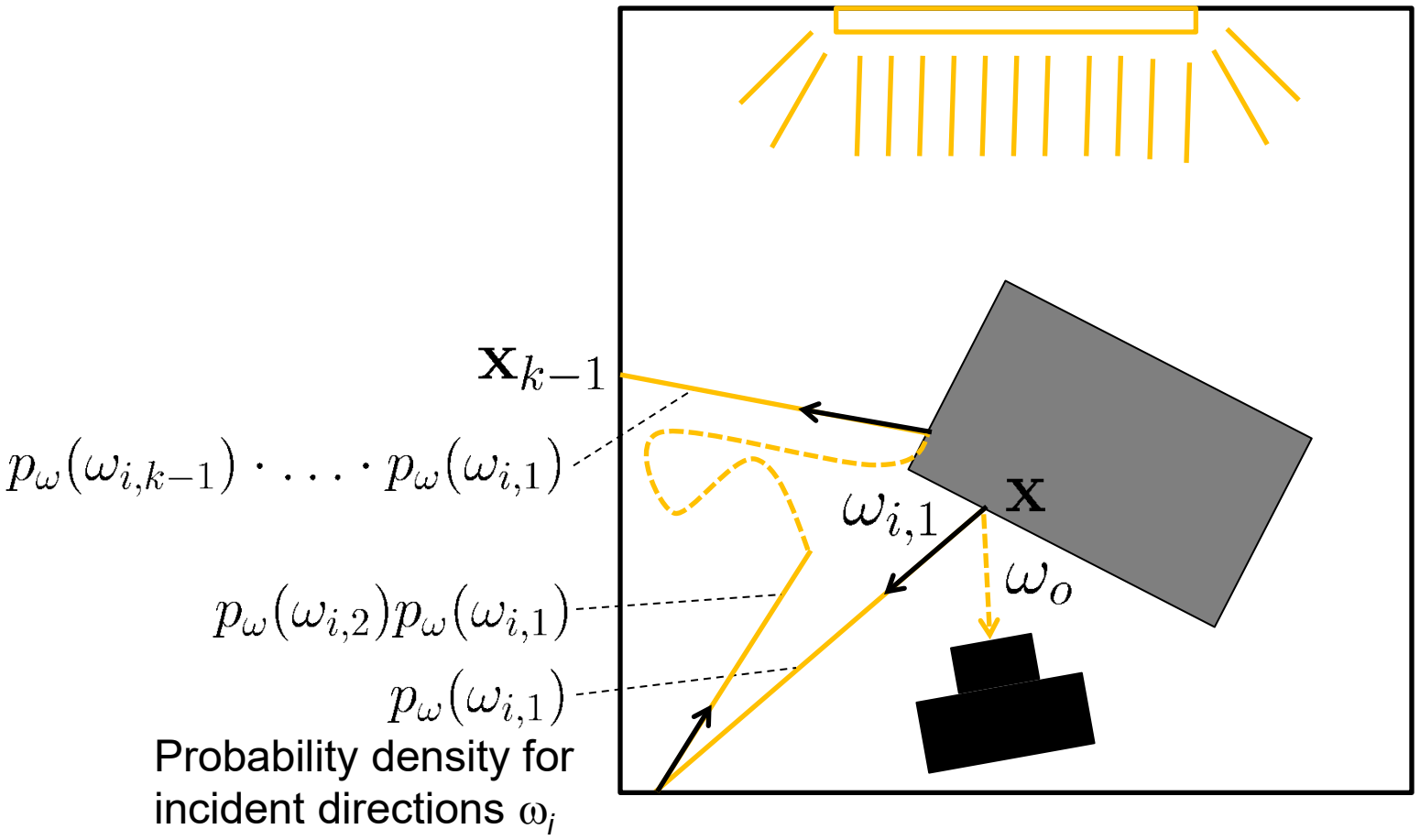


Construct random path

- Path of length k: after k-1 steps, sample point $\mathbf{x}_k$ on light source (i.e., shoot "**shadow ray**")

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

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

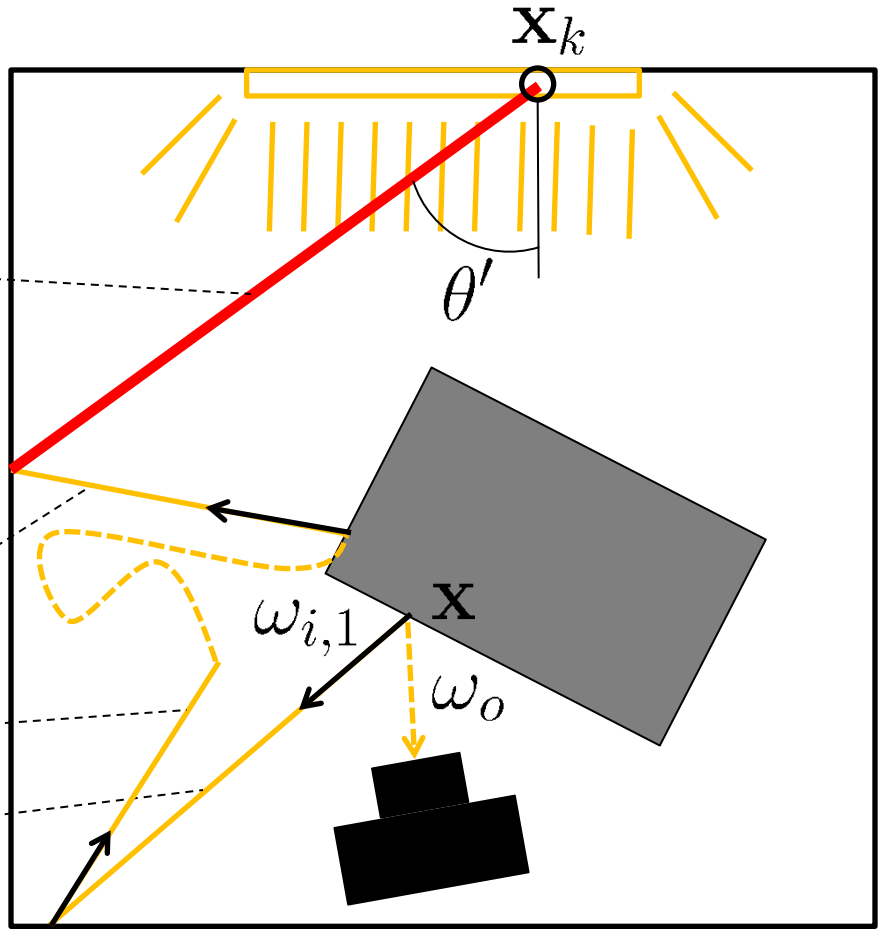
Probability density for sample point $\mathbf{x}_k$ on light source area

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

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

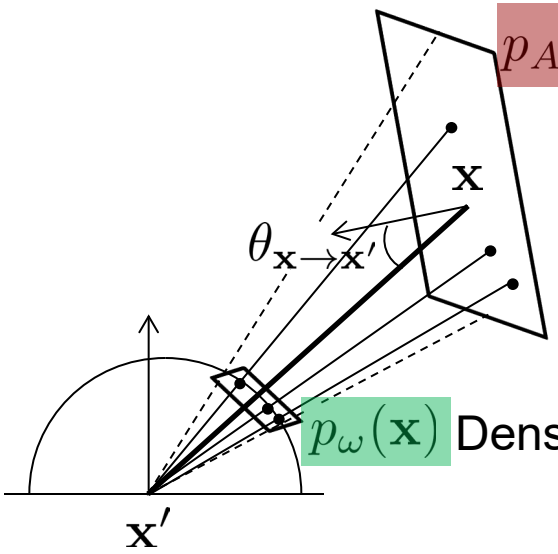
$p_\omega(\omega_{i,1})$

Probability density for incident directions ω_i



Relation of density on surface vs. hemisphere

- Conversion to density per solid angle $p_\omega(\mathbf{x})$, if $\mathbf{x}$ obtained by sampling point on surface with density $p_A(\mathbf{x})$



$p_A(\mathbf{x})$ Density per surface area

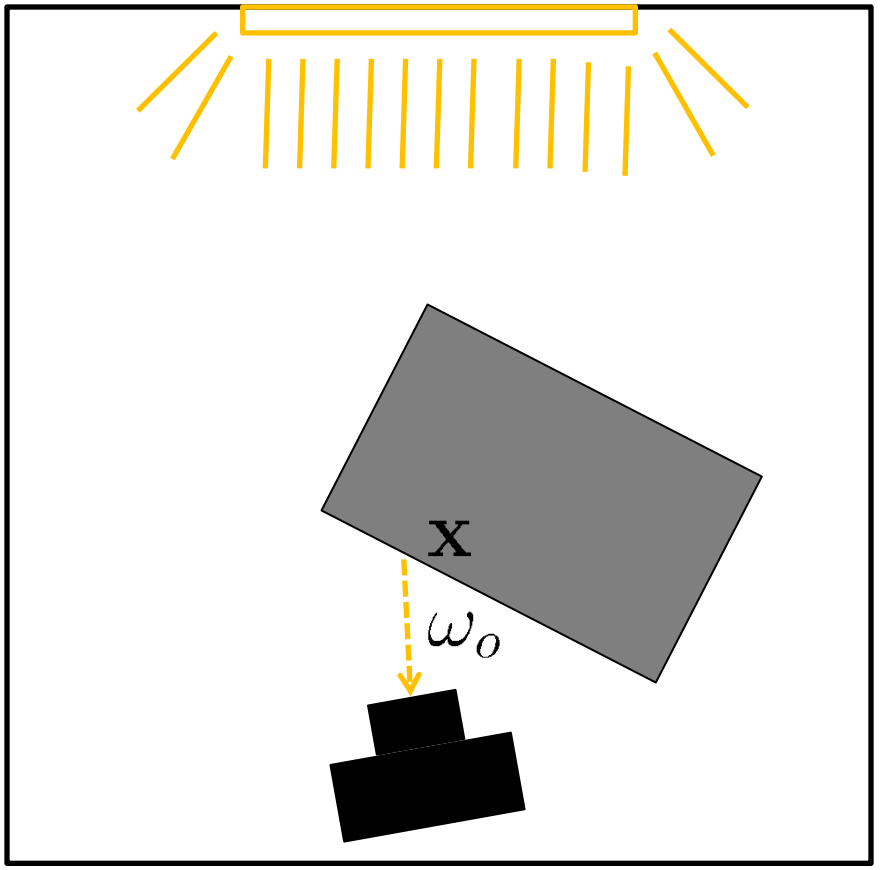
Relation of densities:

$$p_\omega(\mathbf{x}) = p_A(\mathbf{x}) \frac{\|\mathbf{x} - \mathbf{x}'\|^2}{\cos(\theta_{\mathbf{x}\to\mathbf{x}'})}$$

$p_\omega(\mathbf{x})$ Density per solid angle

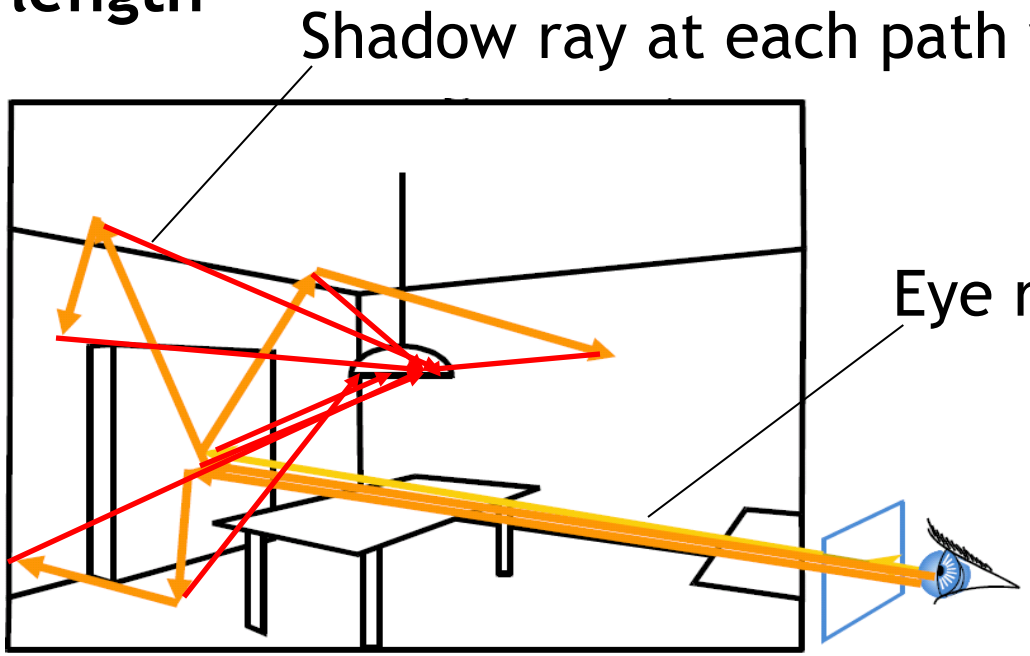
Idea for improvement

- 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 (connection to light source) at each path vertex (hit point)
- "Each eye ray contributes one path **of each length**"
- Each eye ray contributes one sample to integral **for each path length**



[Cutler, Durand]

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 $1\text{-}q$
- Does not change expected value of MC estimate (i.e., unbiased)

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
c = 0
for i from 1 to N  // N samples per pixel

  // 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  // final pixel color
```

Notes: Russian roulette

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

Notes: Probability densities

- PDF for sampling directions
  - Uniform $p_\omega = 1/2\pi$ (shouldn't be used, high variance)
  - Cosine weighted $p_\omega(\omega_i) = (\omega_i \cdot \mathbf{n})/\pi$ (simple to implement, a bit less variance)
  - Advanced: importance sampling the BRDF
- Details on importance sampling in PBRT book by Pharr, Humphreys
  http://www.pbrt.org/

Notes: Probability densities

- PDF for sampling light sources
  - Uniform sampling

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

[Slides 30, 31]

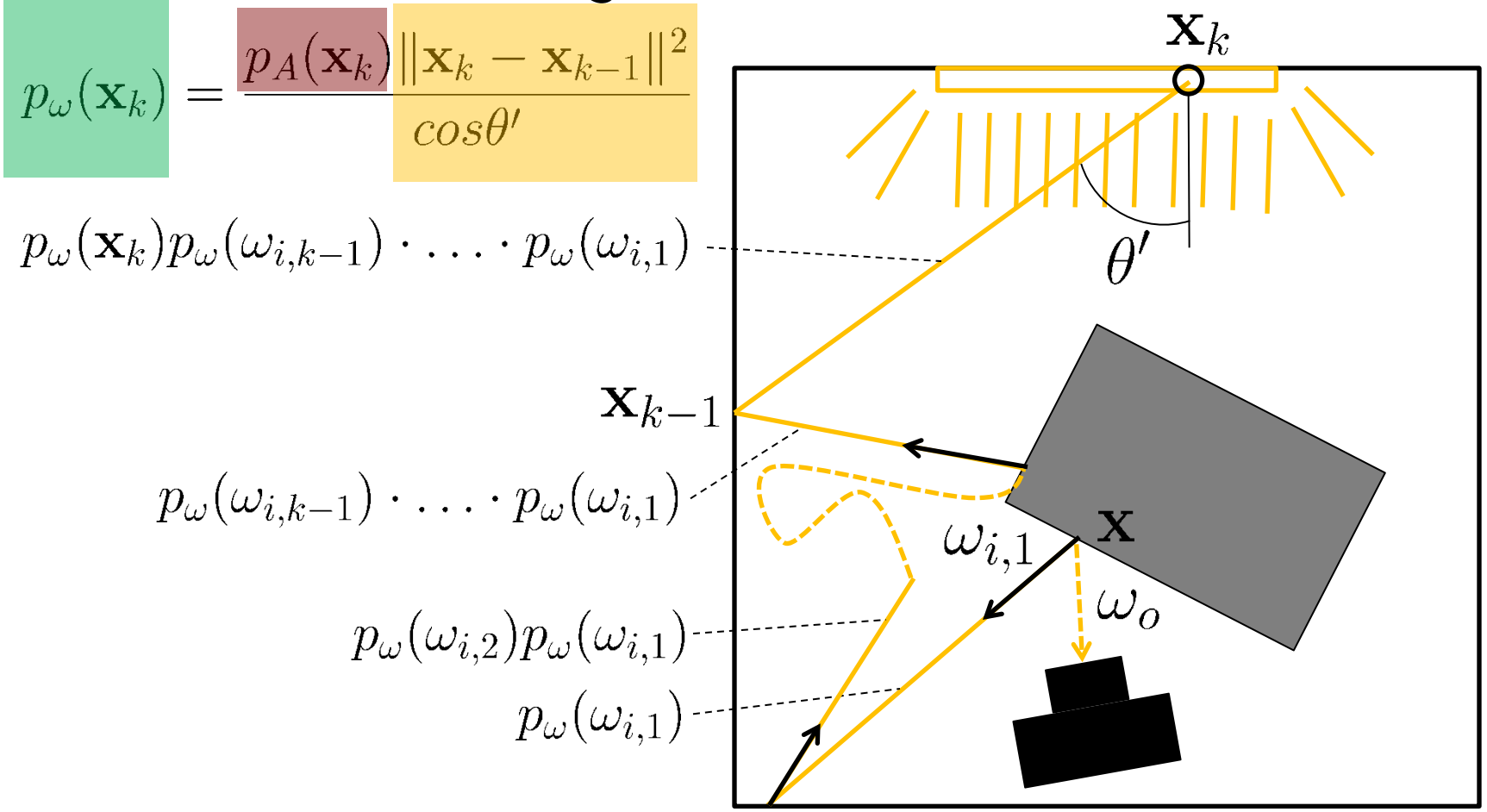
- Implementation
  - Select light in integrator
- Advanced: multiple importance sampling

Notes: Probability densities

- Sampling area light source

Conversion to solid angle

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



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

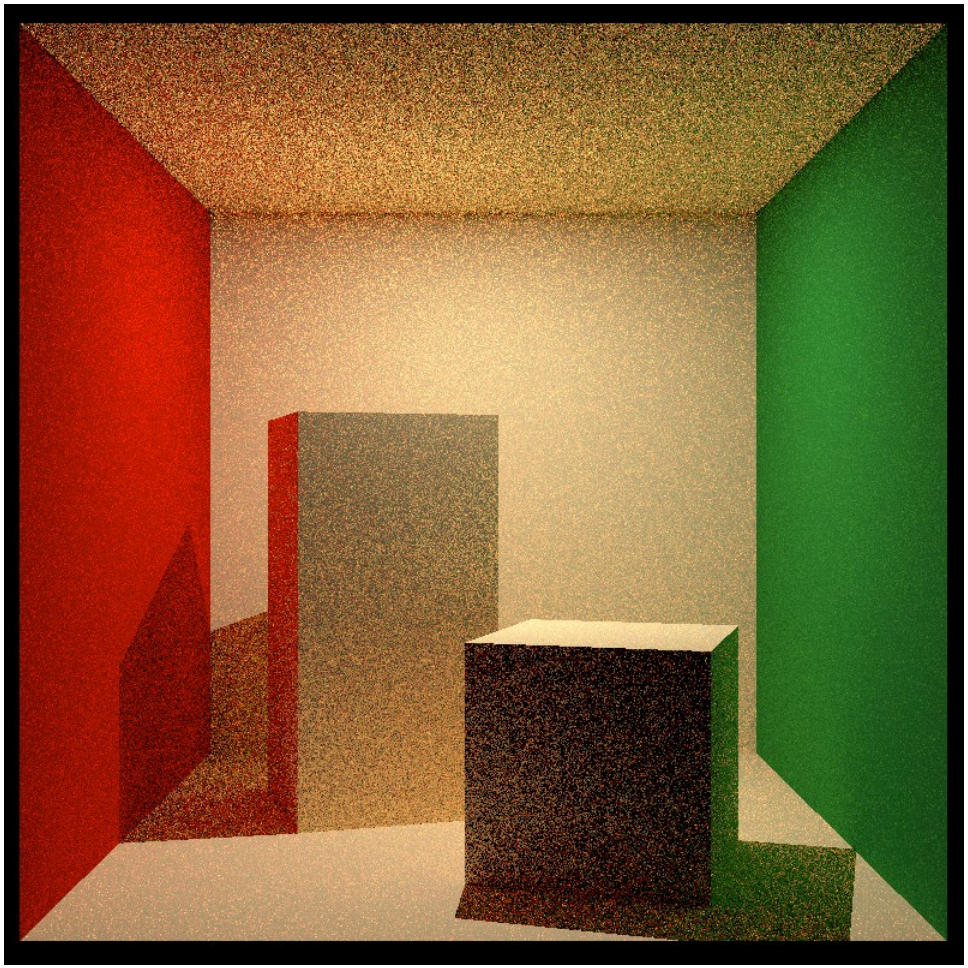
Notes: Refractive objects

- 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 (uni-directional) 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)

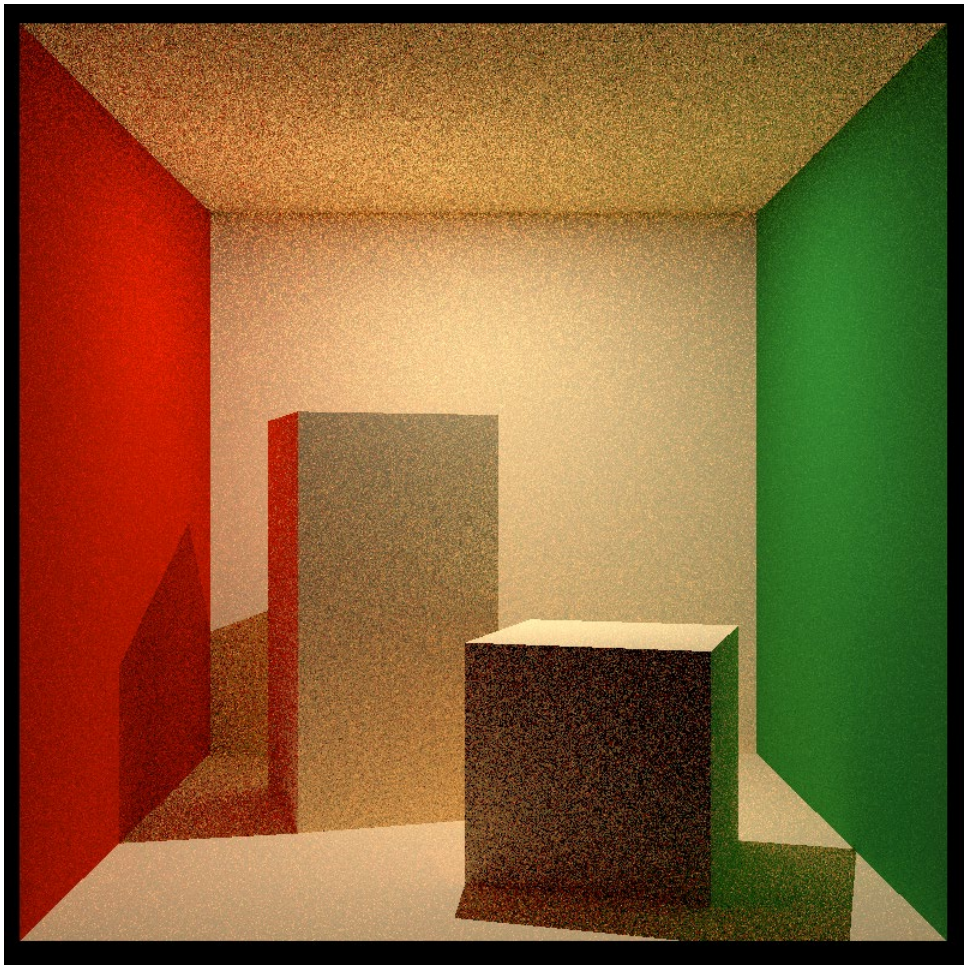
Path tracing example



[Kajiya `86]

4 rays/pixel

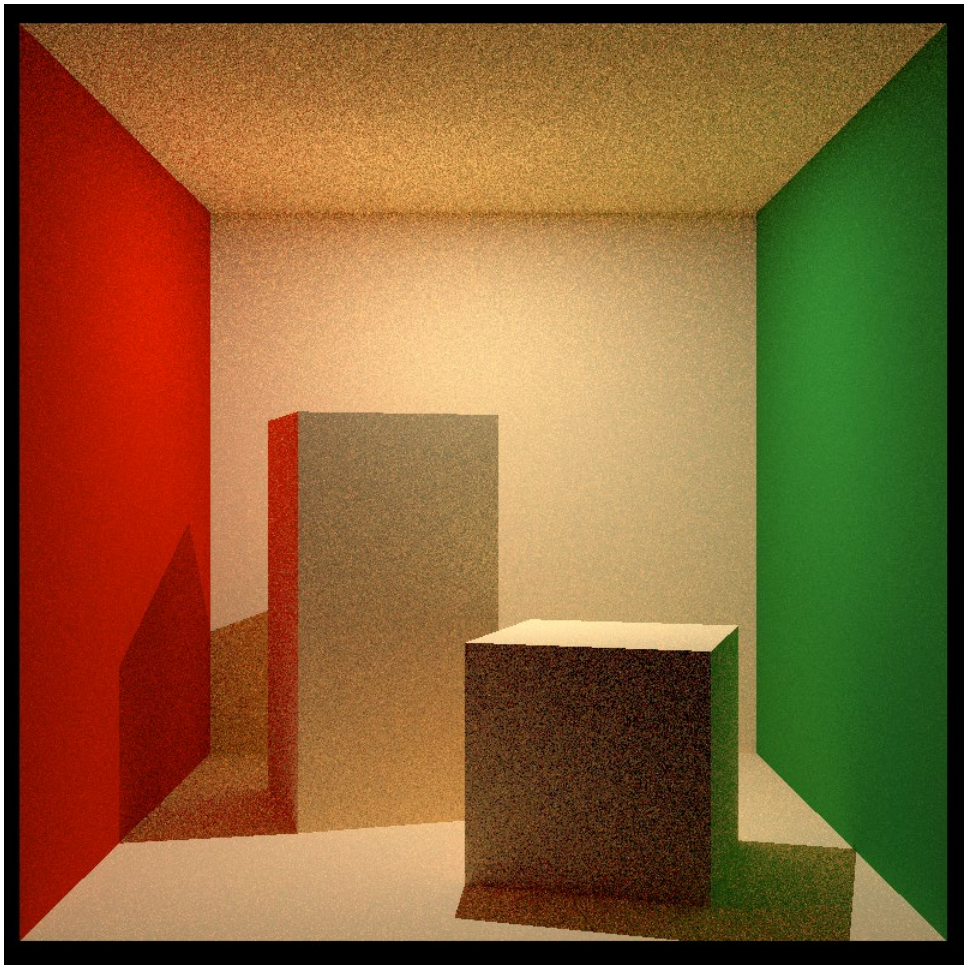
Path tracing example



[Kajiya `86]

8 rays/pixel

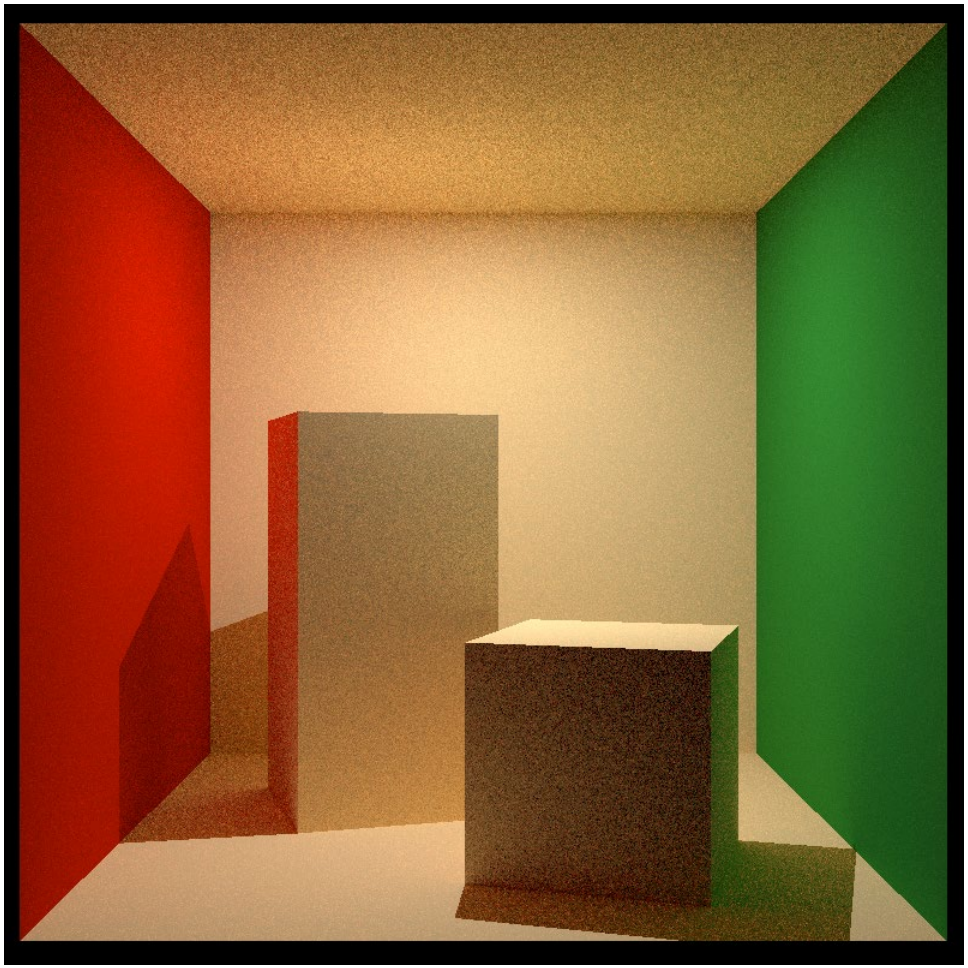
Path tracing example



[Kajiya `86]

16 rays/pixel

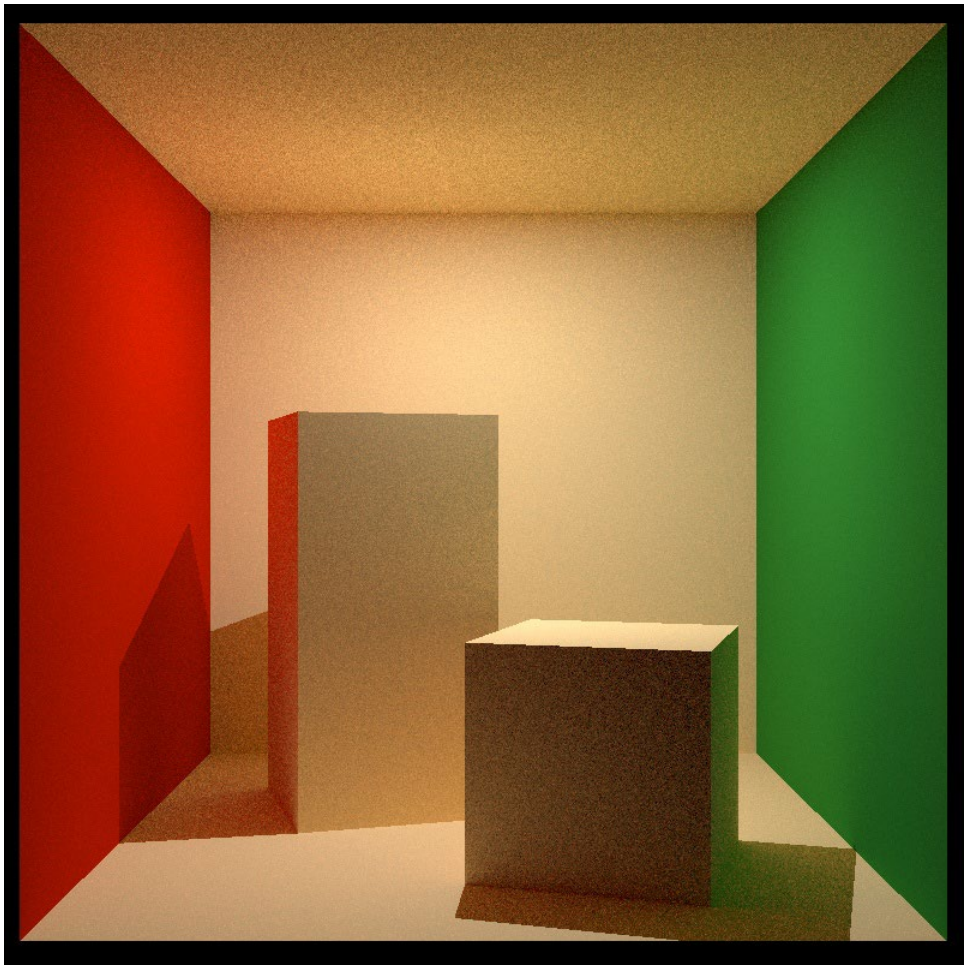
Path tracing example



[Kajiya `86]

32 rays/pixel

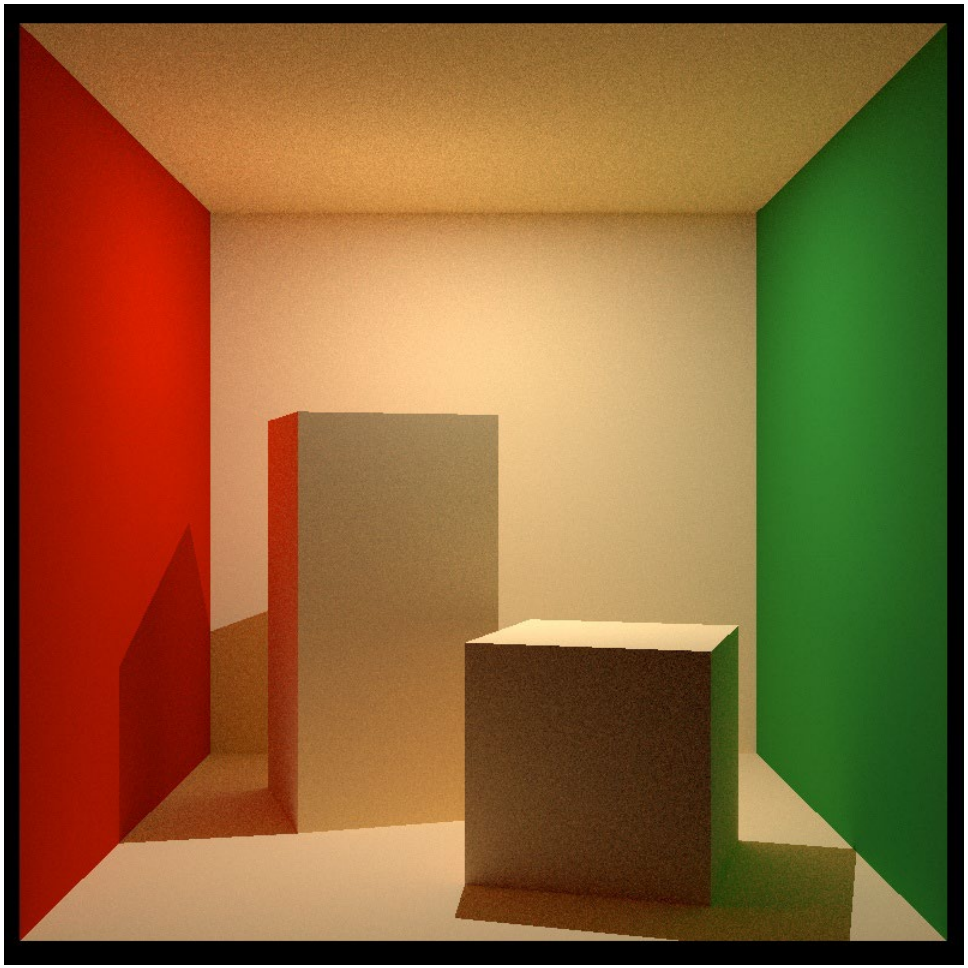
Path tracing example



[Kajiya `86]

64 rays/pixel

Path tracing example



[Kajiya `86]

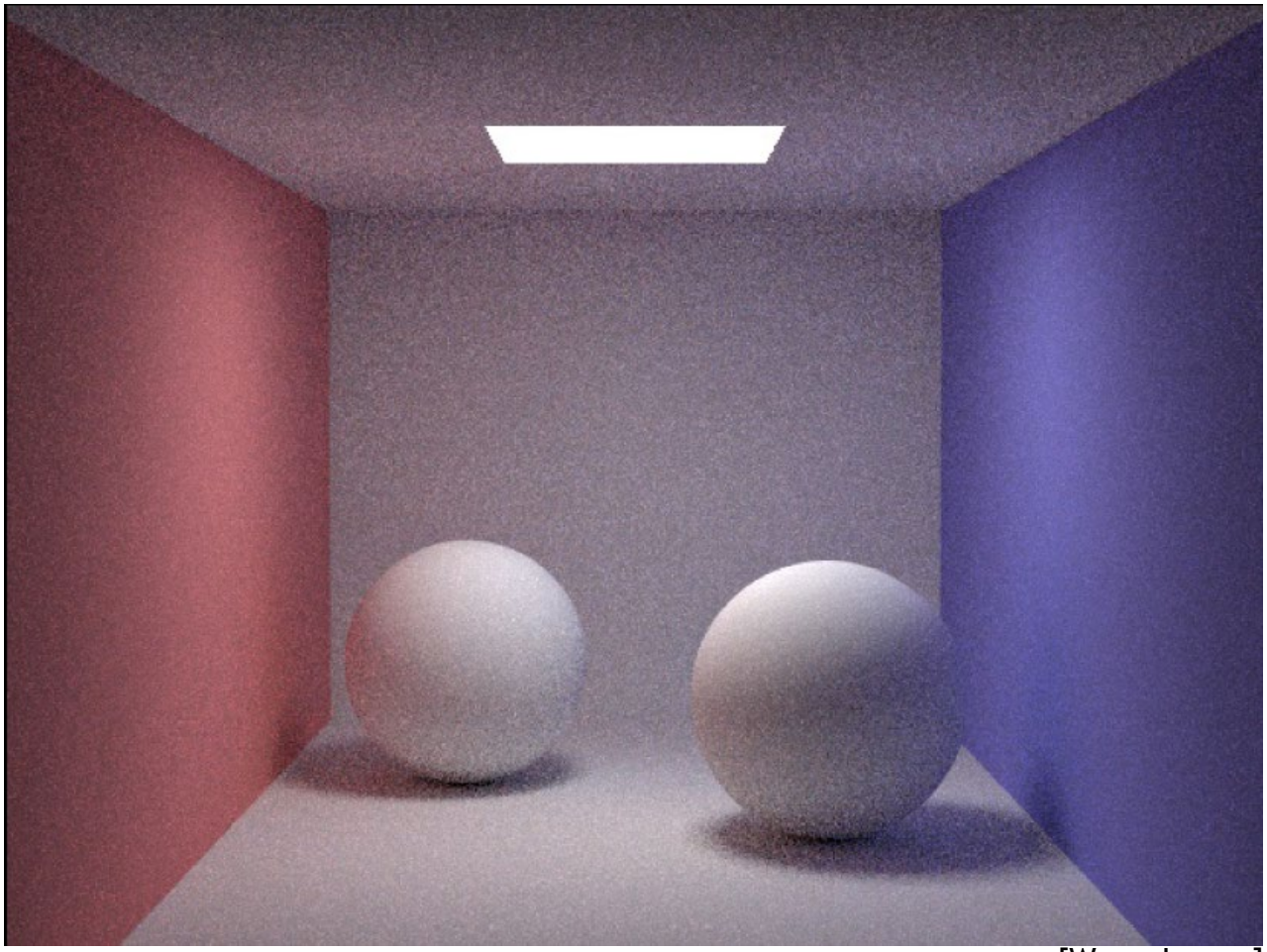
128 rays/pixel

Path tracing: the good

Most straightforward Monte Carlo estimate of rendering equation

- **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

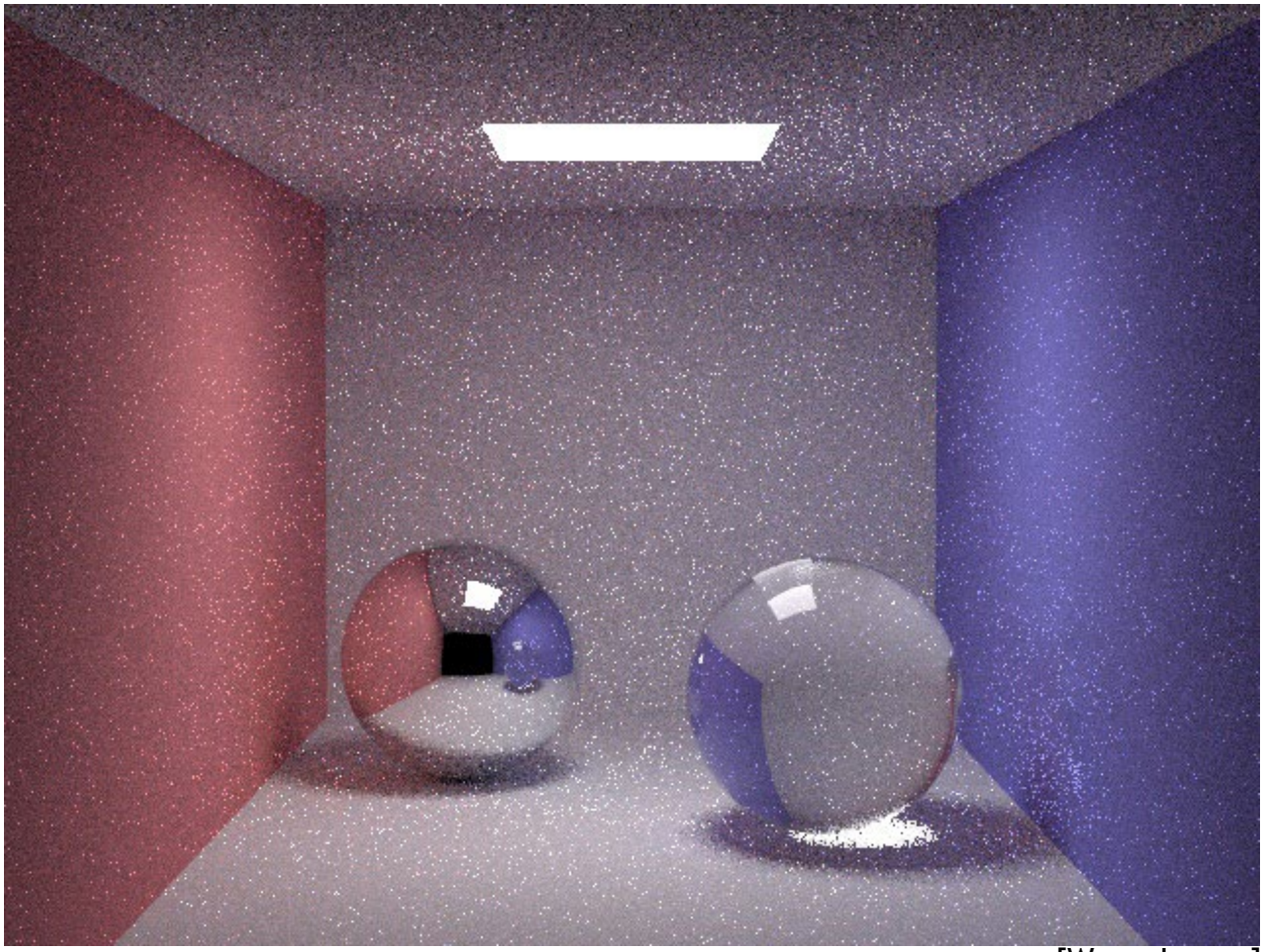
And the bad…



[Wann Jensen]

10 paths/pixel

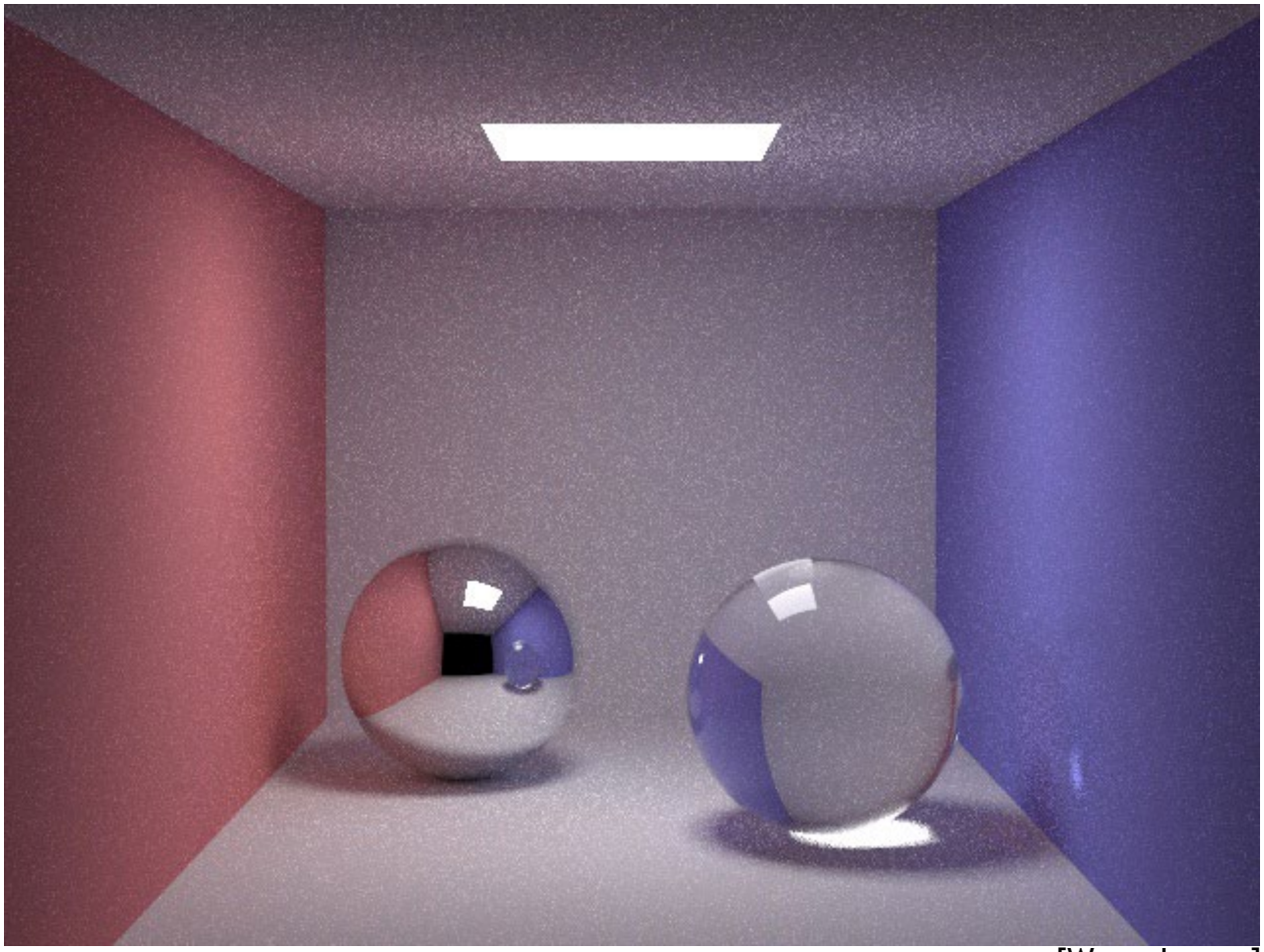
And the bad…



[Wann Jensen]

10 paths/pixel

And the bad…



[Wann Jensen]

100 paths/pixel

And the bad…

1000 paths/pixel

[Wann Jensen]

Summary

- Path tracing often used as reference algorithm
  - Generates „ground truth“ image with enough samples (often thousands per pixel)
- Not very practical because of noise issues
  - In particular for certain types of light paths (caustics)
- Relevant chapters in PBRT book
  - 14.4 The Light Transport Equation
  - 14.5 Path Tracing

Next time

- Advanced Monte Carlo rendering techniques