

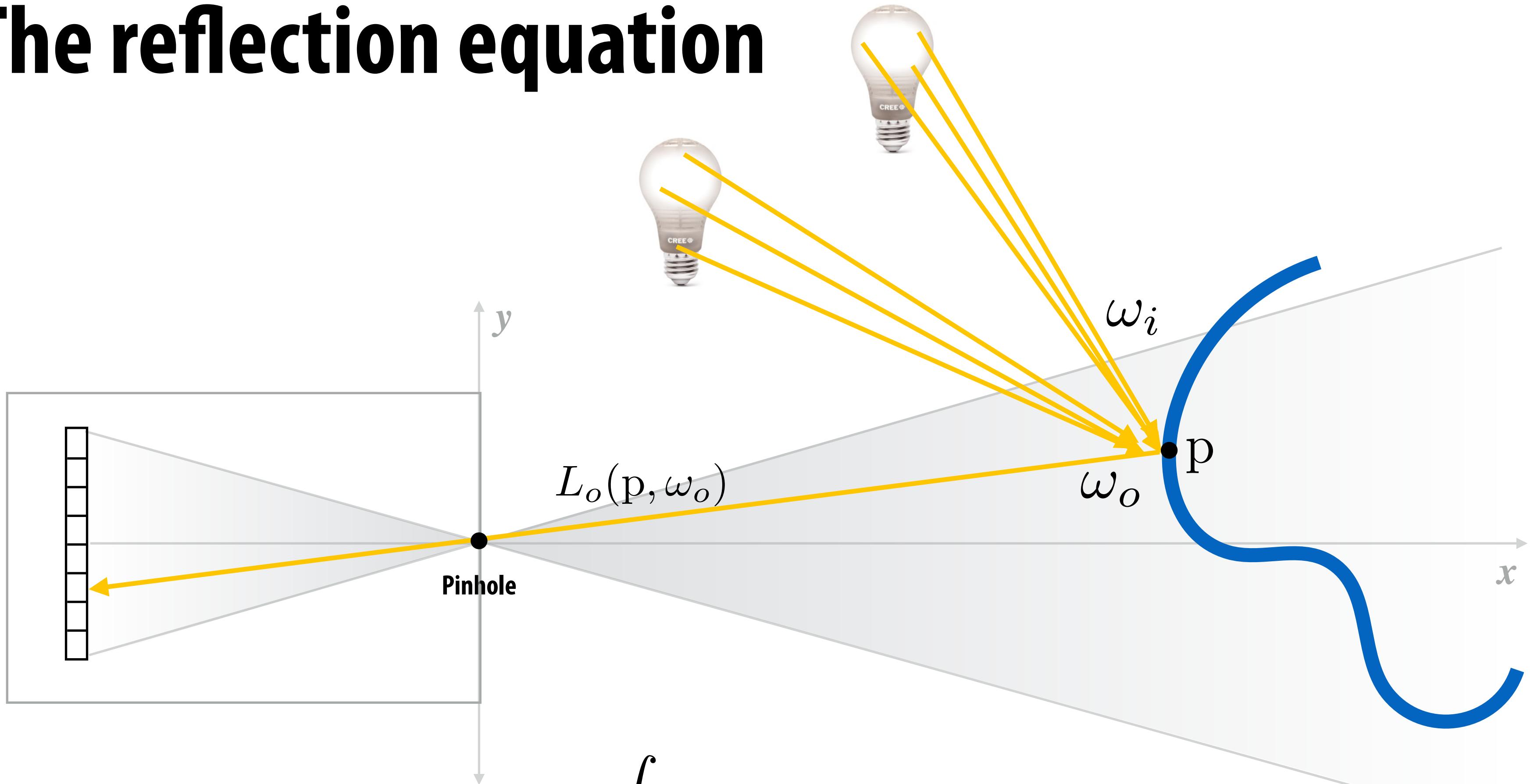
Lecture 14:

Global Illumination

Computer Graphics
CMU 15-462/15-662, Fall 2015

Slides credit: a majority of these slides were created by Matt Pharr and Pat Hanrahan

The reflection equation



$$L_o(p, \omega_o) = L_e(p, \omega_o) + \int_{H^2} f_r(p, \omega_i \rightarrow \omega_o) L_i(p, \omega_i) \cos \theta_i d\omega_i$$

Need to know incident radiance.

So far, have only computed incoming radiance from scene light sources.

Review: solving the reflection equation

$$L_r(p, \omega_r) = \int_{H^2} f_r(p, \omega_i \rightarrow \omega_r) L_i(p, \omega_i) \cos \theta_i d\omega_i$$

■ Basic Monte Carlo estimate:

- Generate directions ω_j sampled from some distribution $p(\omega)$
- Compute estimator

$$\frac{1}{N} \sum_{j=1}^N \frac{f_r(p, \omega_j \rightarrow \omega_r) L_i(p, \omega_j) \cos \theta_j}{p(\omega_j)}$$

Optimizing the direct lighting estimate

“Splitting”

- Consider estimating an integrand of the form:

$$\int_A \int_B f(a, b) da db$$

- Standard Monte Carlo estimator: draw N samples from a distribution p , then compute:

$$\frac{1}{N} \sum_{i=1}^N \frac{f(a_i, b_i)}{p(a_i, b_i)}$$

- Alternative: take multiple samples of b for each sample of a .
New estimator:

$$\frac{1}{N_a} \frac{1}{N_b} \sum_{i=1}^{N_a} \sum_{j=1}^{N_b} \frac{f(a_i, b_{i,j})}{p(a_i, b_{i,j})}$$

“Splitting”

$$\frac{1}{N_a} \frac{1}{N_b} \sum_{i=1}^{N_a} \sum_{j=1}^{N_b} \frac{f(a_i, b_{i,j})}{p(a_i, b_{i,j})}$$

- Motivation: can improve efficiency if the evaluation of

$$f(a_i, b_{i,1}), f(a_i, b_{i,2}), \dots$$

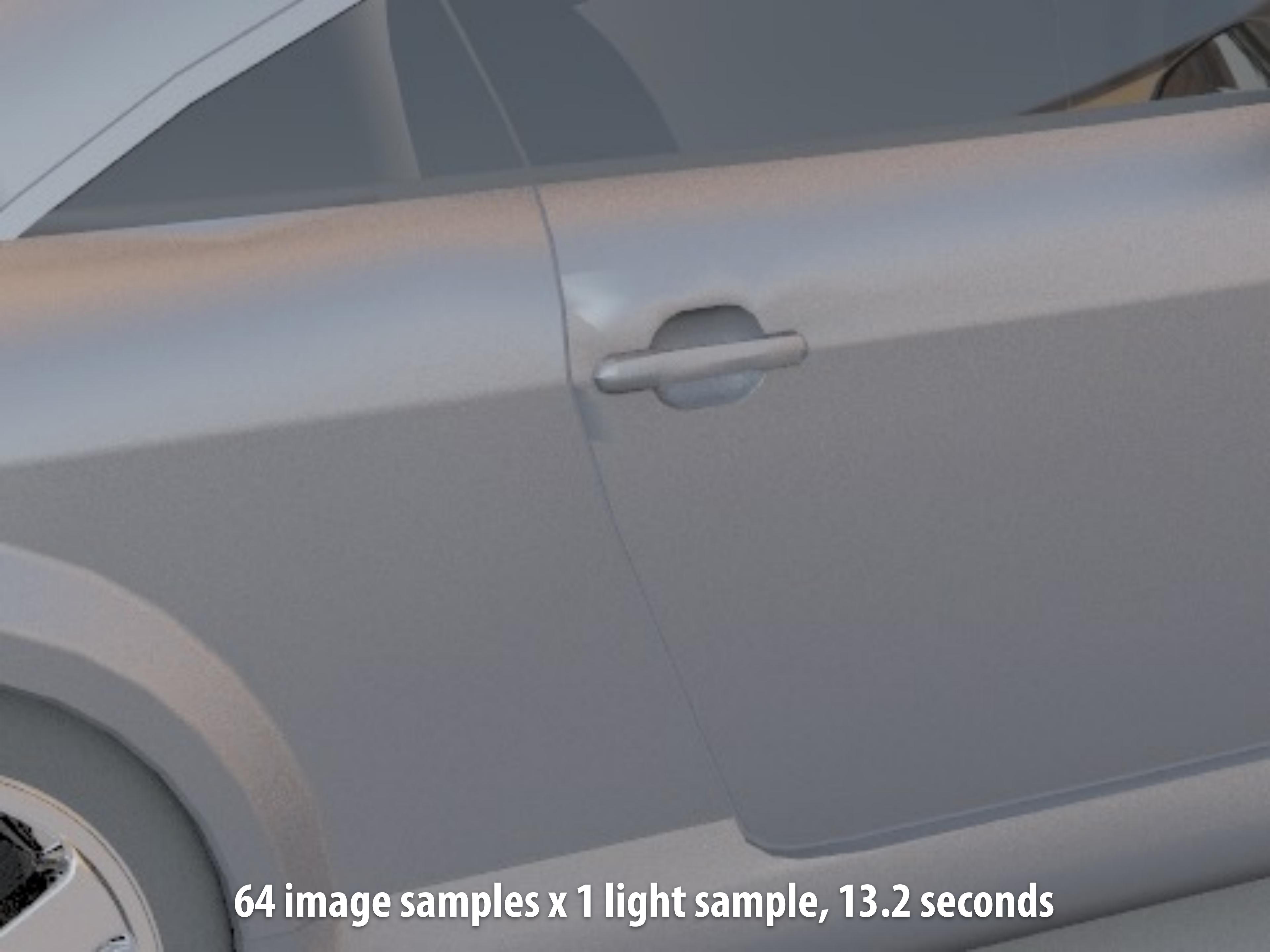
can share some computation between them

- Common example: when estimating direct lighting, use multiple samples to make reflection equation estimate for each camera ray.

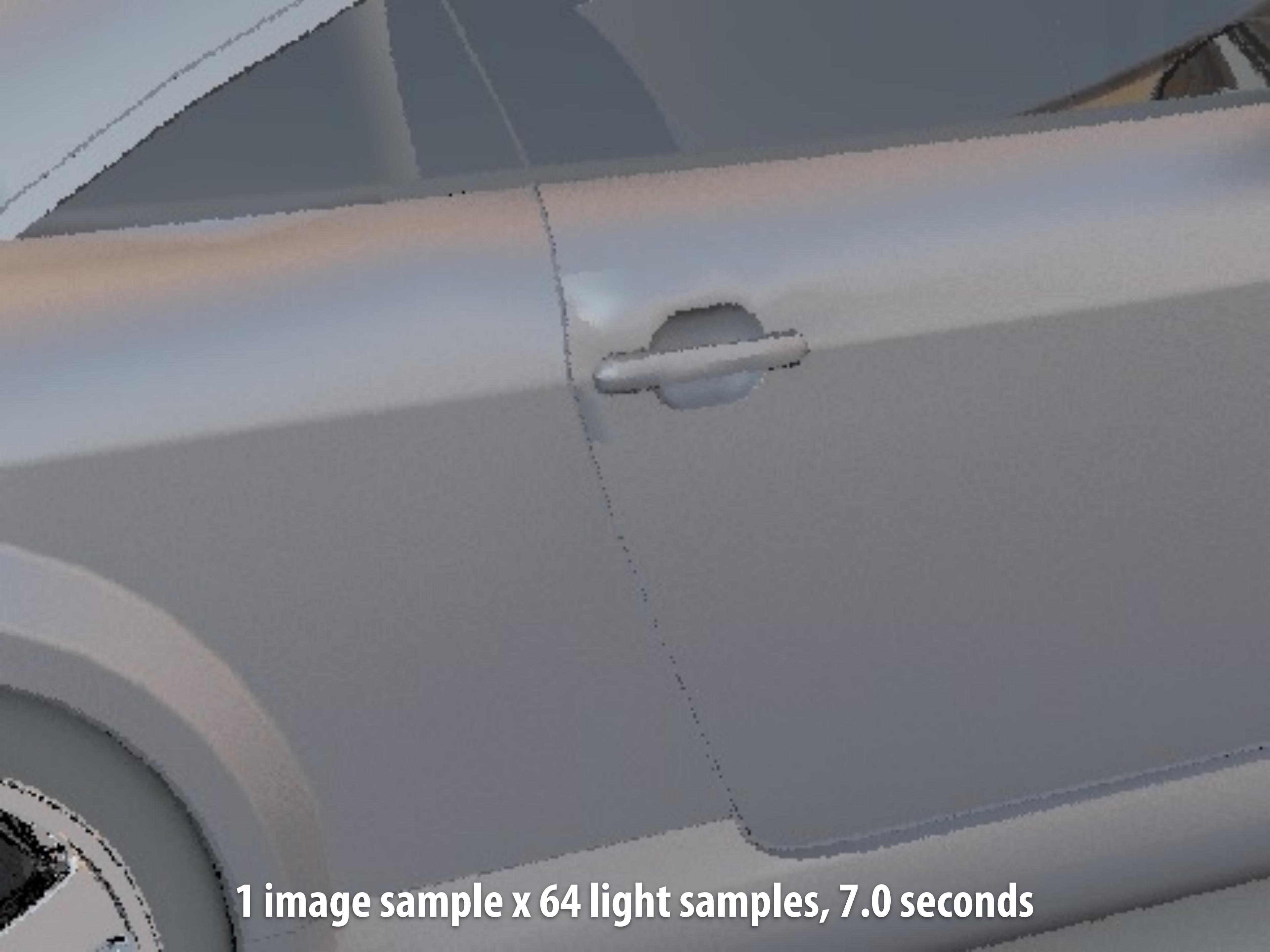
Pseudocode: estimating reflected light

```
const int samples_pixel = 4;           // samples take per pixel (camera rays)
const int samples_refl_estimate = 4;   // samples taken per refl estimate

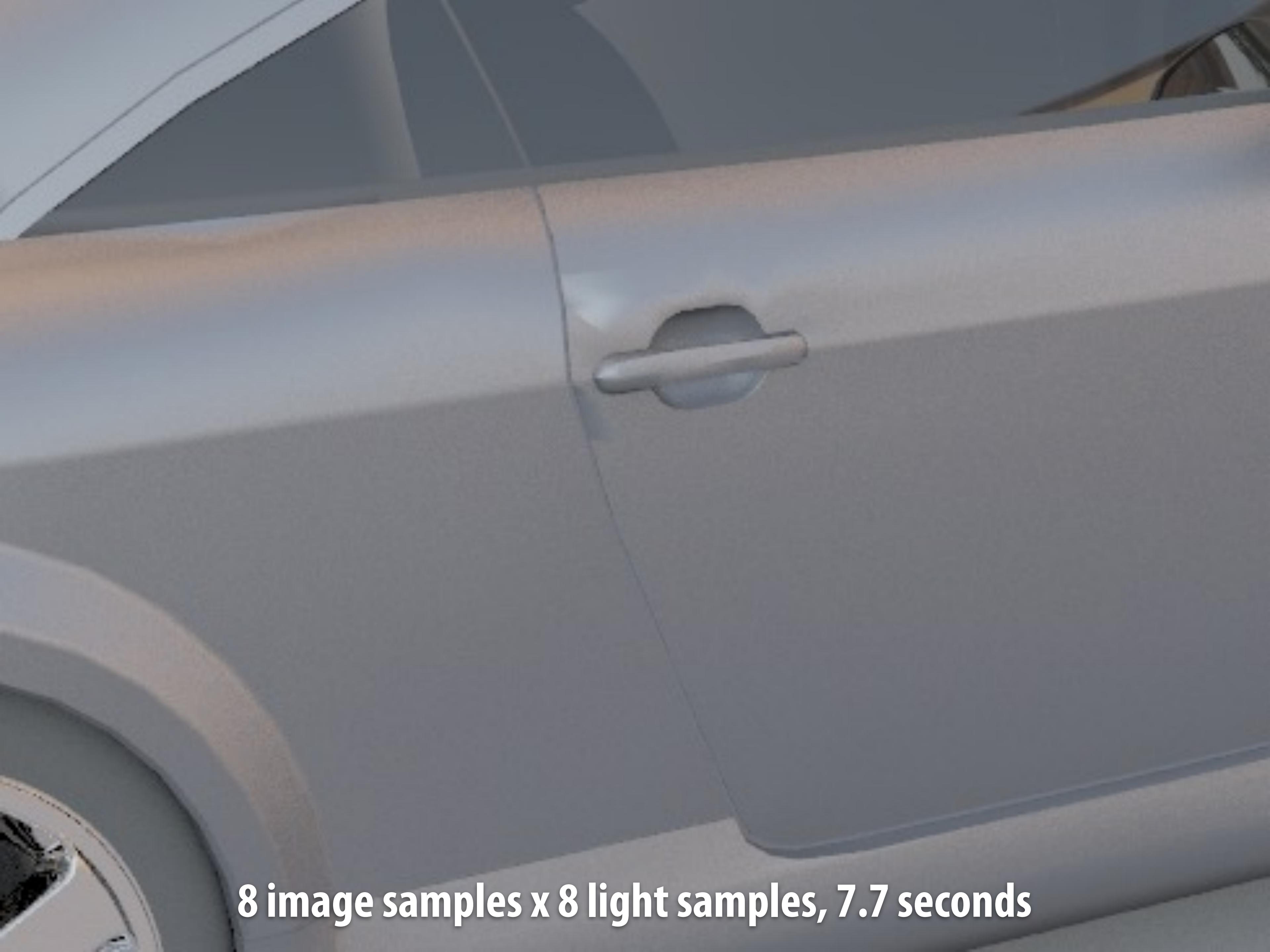
Spectrum pixel_response(int x, int y) {      // integrate over pixel area
    Spectrum result = 0;
    for (int i=0; i<samples_pixel; i++) {
        Ray camera_ray = compute_random_camera_ray(x, y); // shared across iterations of
        Intersection isect;                                // inner loop
        if (trace(camera_ray, &isect)) {
            Spectrum Lr = 0;
            for (int j=0; j<samples_refl_estimate; j++) { // integrate over directions
                Vector3D wi;
                float pdf;
                generate_dir_sample(&isect.brdf, &wi, &pdf); // random direction
                Spectrum f = isect.brdf.f(-camera_ray.d, wi);
                Spectrum Li = trace_ray(Ray(isect.hit_p, wi)); // compute incoming Li
                Lr += f * Li * fabs(dot(wi, isect.hit_n)) / pdf;
            }
            result += Lr / samples_refl_estimate;
        }
    }
    return result / samples_pixel;
}
```

A close-up photograph of a car's side profile, focusing on the rear quarter panel and the front wheel. The car has a light-colored body with dark grey or black accents along the roofline and bottom edge. The front wheel is visible on the left, showing a multi-spoke alloy design. The door handle is located on the right side of the frame, mounted on the rear quarter panel. The lighting is soft, suggesting an overcast day or shade.

64 image samples x 1 light sample, 13.2 seconds

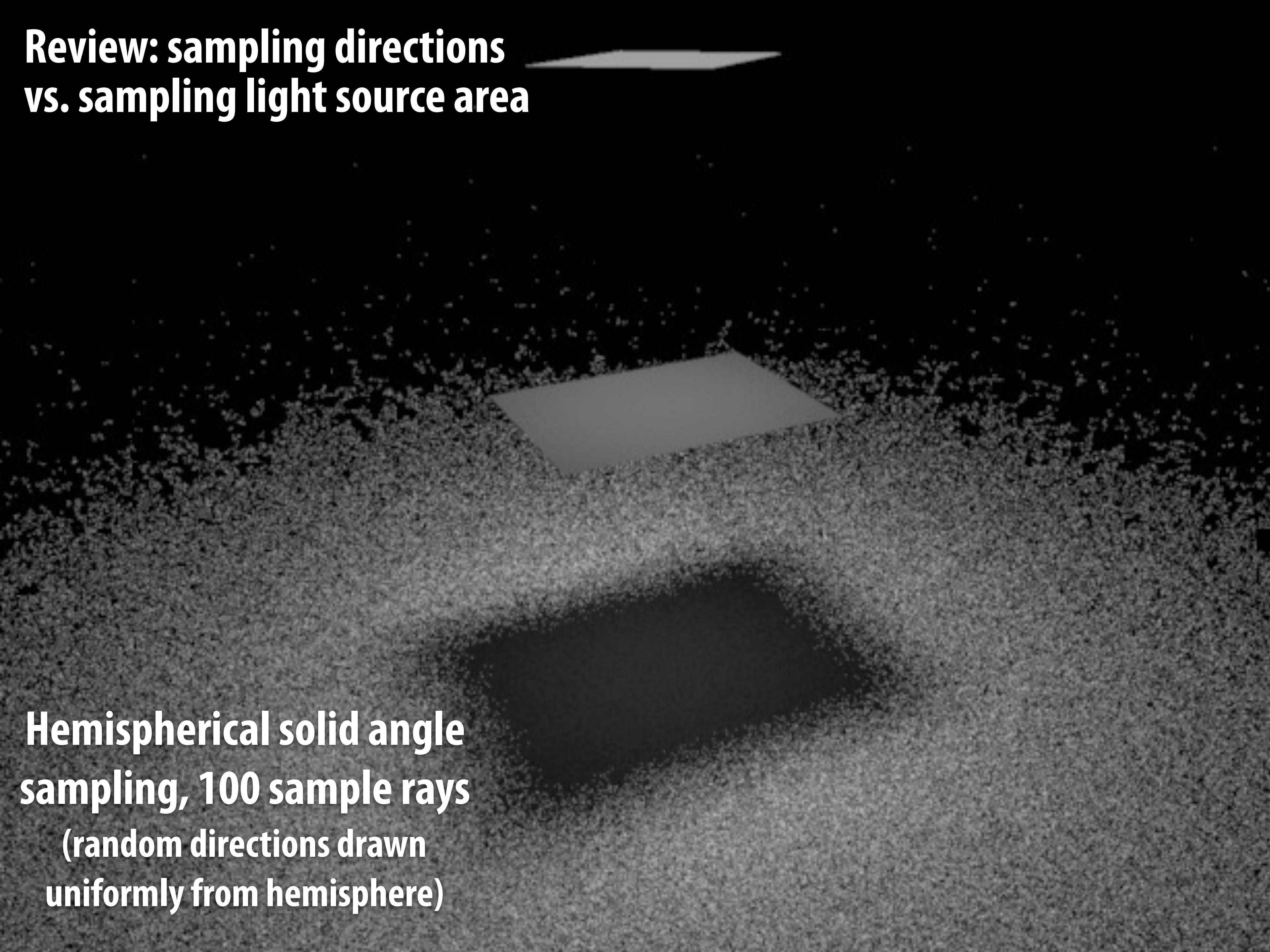
A very blurry and low-resolution image showing a landscape. In the foreground, there are dark, indistinct shapes that could be trees or rocks. Behind them, there's a lighter area that might be a body of water or a clearing. In the background, there are faint outlines of what appear to be mountains or hills under a hazy sky.

1 image sample x 64 light samples, 7.0 seconds

A close-up photograph of a car's side profile, focusing on the rear quarter panel. The car has a light-colored exterior, possibly silver or grey. The door handle is visible on the left side. The lighting is soft, suggesting a cloudy day or shade. The background is blurred, emphasizing the car's surface.

8 image samples x 8 light samples, 7.7 seconds

Review: sampling directions vs. sampling light source area



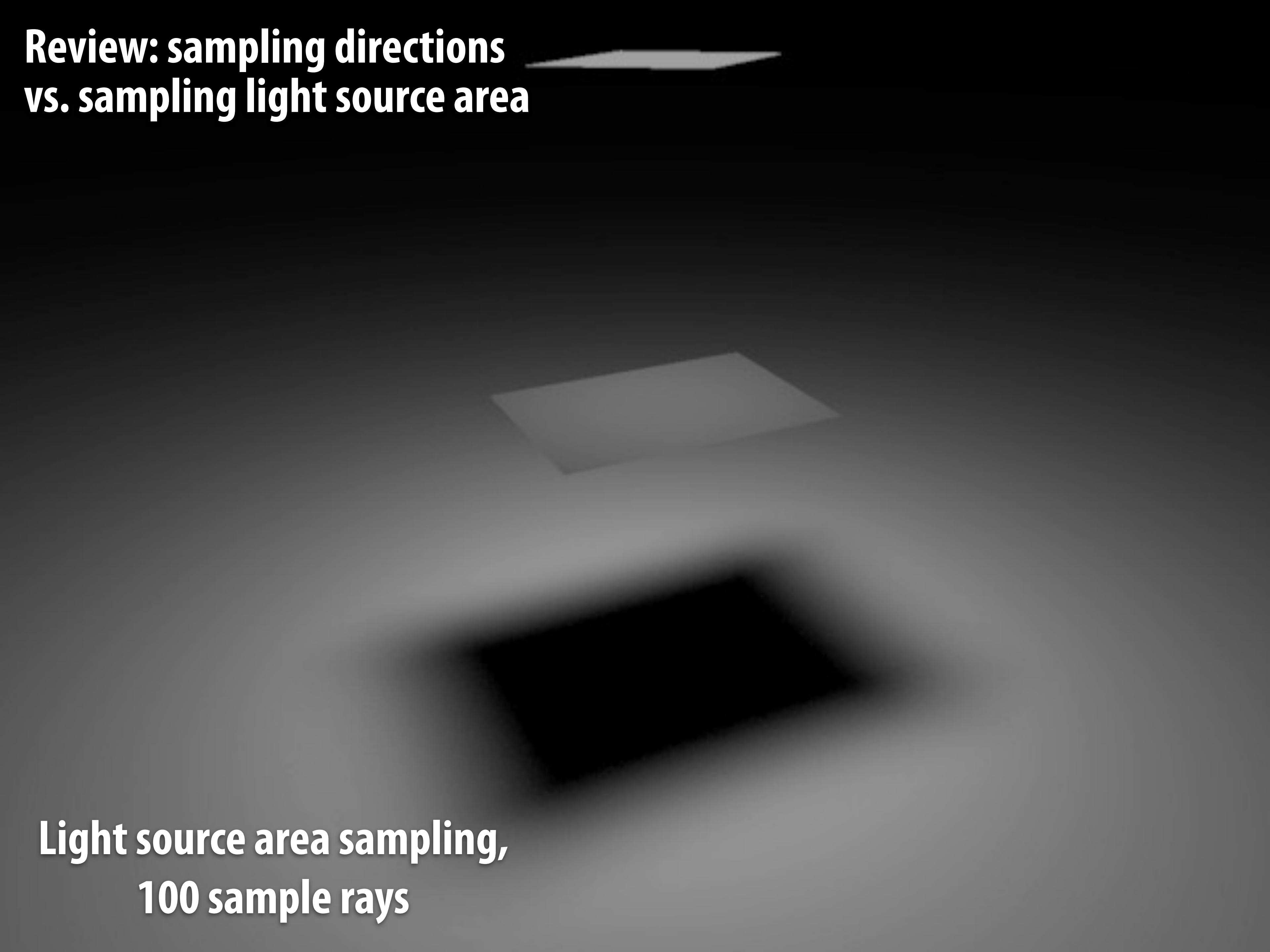
**Hemispherical solid angle
sampling, 100 sample rays
(random directions drawn
uniformly from hemisphere)**

Single area light source

```
const int samples_pixel = 4;           // samples take per pixel (camera rays)
const int samples_refl_estimate = 4;   // samples taken per refl estimate

Spectrum pixel_response(int x, int y) {    // integrate over pixel area
    Spectrum result = 0;
    for (int i=0; i<samples_pixel; i++) {
        Ray camera_ray = compute_random_camera_ray(x, y); // shared across iterations of
        Intersection isect;                                // inner loop
        if (trace(camera_ray, &isect)) {
            Spectrum Lr = 0;
            for (int j=0; j<samples_refl_estimate; j++) { // integrate over directions
                Vector3D wi;
                float pdf;
                light.generate_dir_sample(&wi, &pdf); // dir to random point on light
                Spectrum f = isect.brdf.f(-camera_ray.d, wi);
                Spectrum Li = trace_ray(Ray(isect.hit_p, wi)); // compute incoming Li
                Lr += f * Li * fabs(dot(wi, isect.hit_n)) / pdf;
            }
            result += Lr / samples_refl_estimate;
        }
    }
    return result / samples_pixel;
}
```

Review: sampling directions vs. sampling light source area



Light source area sampling,
100 sample rays

How does the pseudocode change if we have multiple light sources?

$$L_r(\mathbf{p}, \omega_r) = \int_{H^2} f_r(\mathbf{p}, \omega_i \rightarrow \omega_r) L_i(\mathbf{p}, \omega_i) \cos \theta_i d\omega_i$$

Multiple area light sources

```
const int samples_pixel = 4;           // samples take per pixel (camera rays)
const int samples_refl_estimate = 4;   // samples taken per refl estimate

Spectrum pixel_response(int x, int y) {      // integrate over pixel area
    Spectrum result = 0;
    for (int i=0; i<samples_pixel; i++) {
        Ray camera_ray = compute_random_camera_ray(x, y); // shared across iterations of
        Intersection isect;                                // inner loop
        if (trace(camera_ray, &isect)) {
            Spectrum Lr = 0;
            for (int j=0; j<num_lights; j++) {
                for (int k=0; k<samples_refl_estimate; k++) { // integrate over directions
                    Vector3D wi;
                    float pdf;
                    light[j].generate_dir_sample(&wi, &pdf); // dir to random point on light
                    Spectrum f = isect.brdf.f(-camera_ray.d, wi);
                    Spectrum Li = trace_ray(Ray(isect.hit_p, wi)); // compute incoming Li
                    Lr += f * Li * fabs(dot(wi, isect.hit_n)) / pdf;
                }
            }
            result += Lr / samples_refl_estimate;
        }
    }
    return result / samples_pixel;
}
```

Multiple sources, fixed number of reflectance estimate samples

```
const int samples_pixel = 4;           // samples take per pixel (camera rays)
const int samples_refl_estimate = 4;   // samples taken per refl estimate

Spectrum pixel_response(int x, int y) {      // integrate over pixel area
    Spectrum result = 0;
    for (int i=0; i<samples_pixel; i++) {
        Ray camera_ray = compute_random_camera_ray(x, y); // shared across iterations of
        Intersection isect;                                // inner loop
        if (trace(camera_ray, &isect)) {
            Spectrum Lr = 0;
            for (int j=0; j<samples_refl_estimate; j++) { // integrate over directions
                Vector3D wi;
                float light_pdf, pdf;
                int light_index = randomly_pick_light(&light_pdf);
                light[light_idx].generate_dir_sample(&wi, &pdf); // dir to random point
                                                       // on random light
                Spectrum f = isect.brdf.f(-camera_ray.d, wi);
                Spectrum Li = trace_ray(Ray(isect.hit_p, wi)); // compute incoming Li
                Lr += f * Li * fabs(dot(wi, isect.hit_n)) / (light_pdf * pdf);
            }
            result += num_lights * Lr / samples_refl_estimate;
        }
    }
    return result / samples_pixel;
}
```

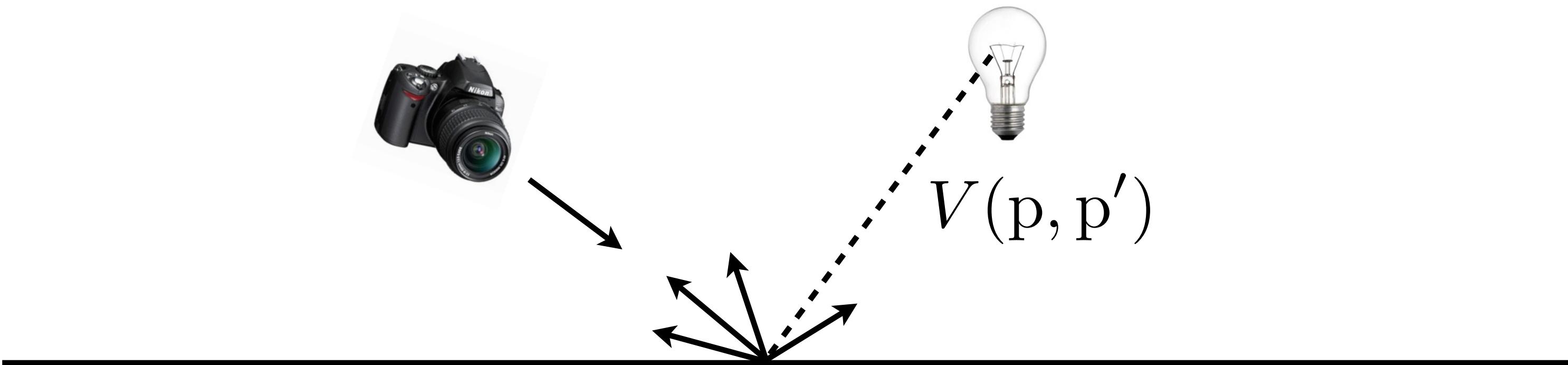
Russian roulette

- Recall definition of Monte Carlo efficiency:

$$\text{Efficiency} \propto \frac{1}{\text{Variance} \times \text{Cost}}$$

- Idea: want to avoid spending time evaluating function for samples that make a **small contribution** to the final result
- Consider a low-contribution sample of the form:

$$L = \frac{f_r(\omega_i \rightarrow \omega_o) L_i(\omega_i) V(p, p') \cos \theta_i}{p(\omega_i)}$$



Russian roulette

$$L = \frac{f_r(\omega_i \rightarrow \omega_o) L_i(\omega_i) V(p, p') \cos \theta_i}{p(\omega_i)}$$



$$L = \left[\frac{f_r(\omega_i \rightarrow \omega_o) L_i(\omega_i) \cos \theta_i}{p(\omega_i)} \right] V(p, p')$$

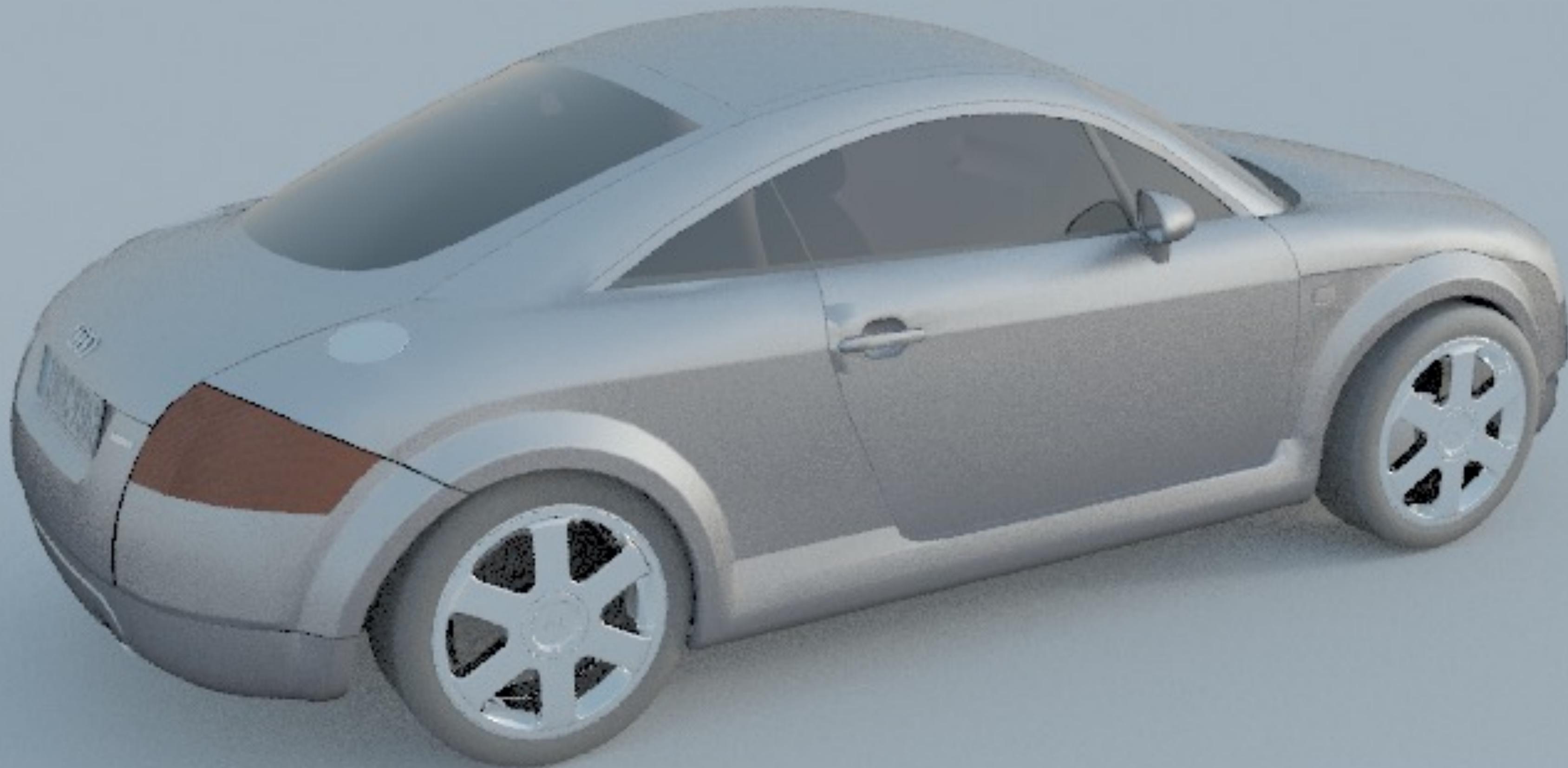
- If tentative contribution (in brackets) is small, total contribution to the image will be small regardless of $V(p, p')$
- Ignoring low-contribution samples introduces systemic error
 - No longer an unbiased estimator
- Instead, randomly discard low-contribution samples in a way that leaves estimator unbiased

Russian roulette

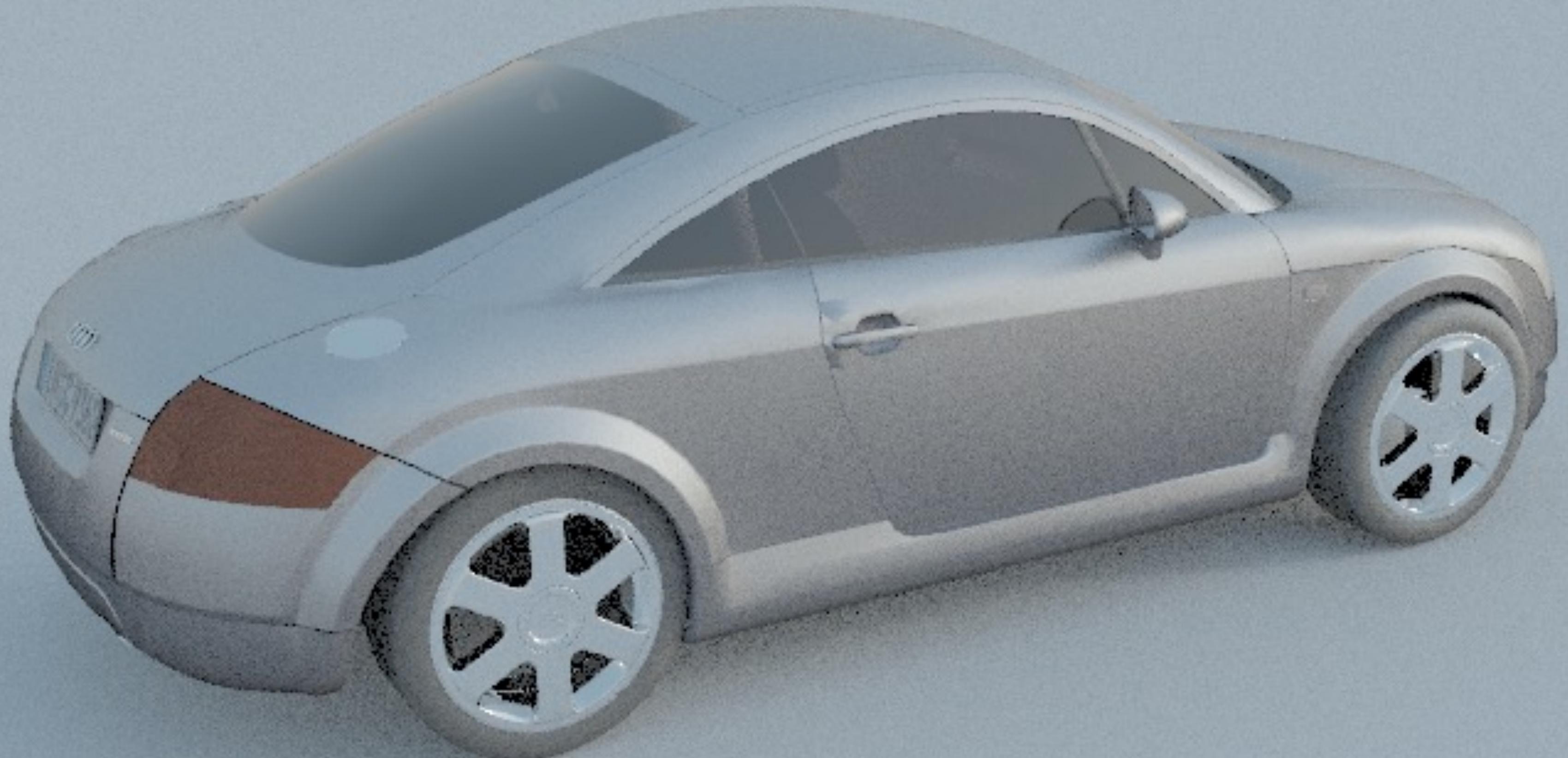
- New estimator: evaluate original estimator with probability p_{rr} , reweight. Otherwise ignore.
- Same expected value as original estimator:

$$p_{\text{rr}}E\left[\frac{X}{p_{\text{rr}}}\right] + E[(1 - p_{\text{rr}})0] = E[X]$$

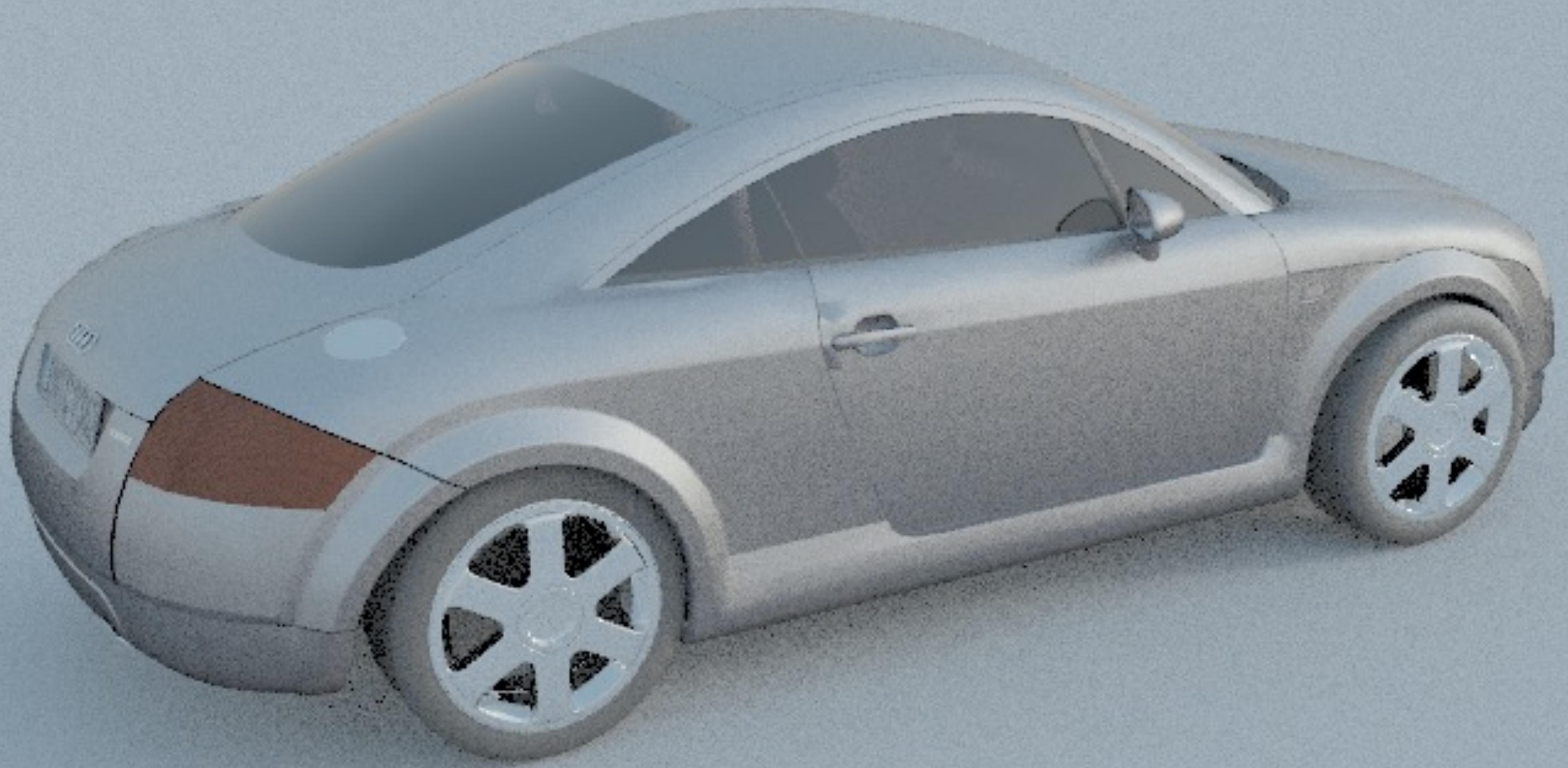
- Want to choose p_{rr} to maximize Monte Carlo efficiency...



No Russian roulette: 6.4 seconds



**Russian roulette: terminate 50% of all contributions with
luminance less than 0.25: 5.1 seconds**



**Russian roulette: terminate 50% of all contributions with
luminance less than 0.5: 4.9 seconds**



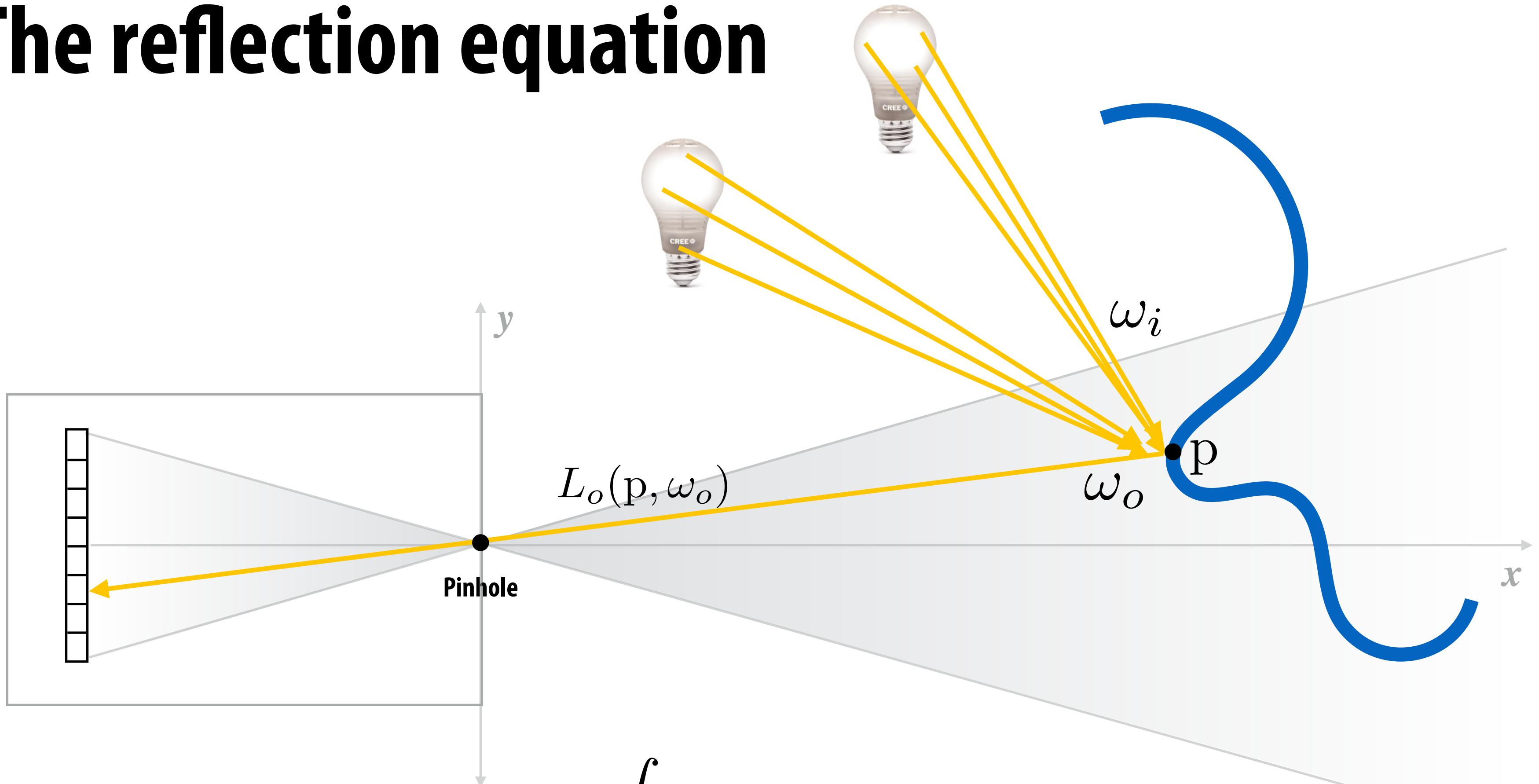
**Russian roulette: terminate 90% of all contributions with
luminance less than 0.125: 4.8 seconds**



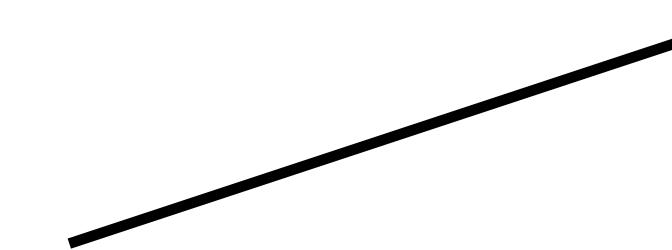
**Russian roulette: terminate 90% of all contributions with
luminance less than 1: 3.6 seconds**

Estimating indirect lighting

The reflection equation



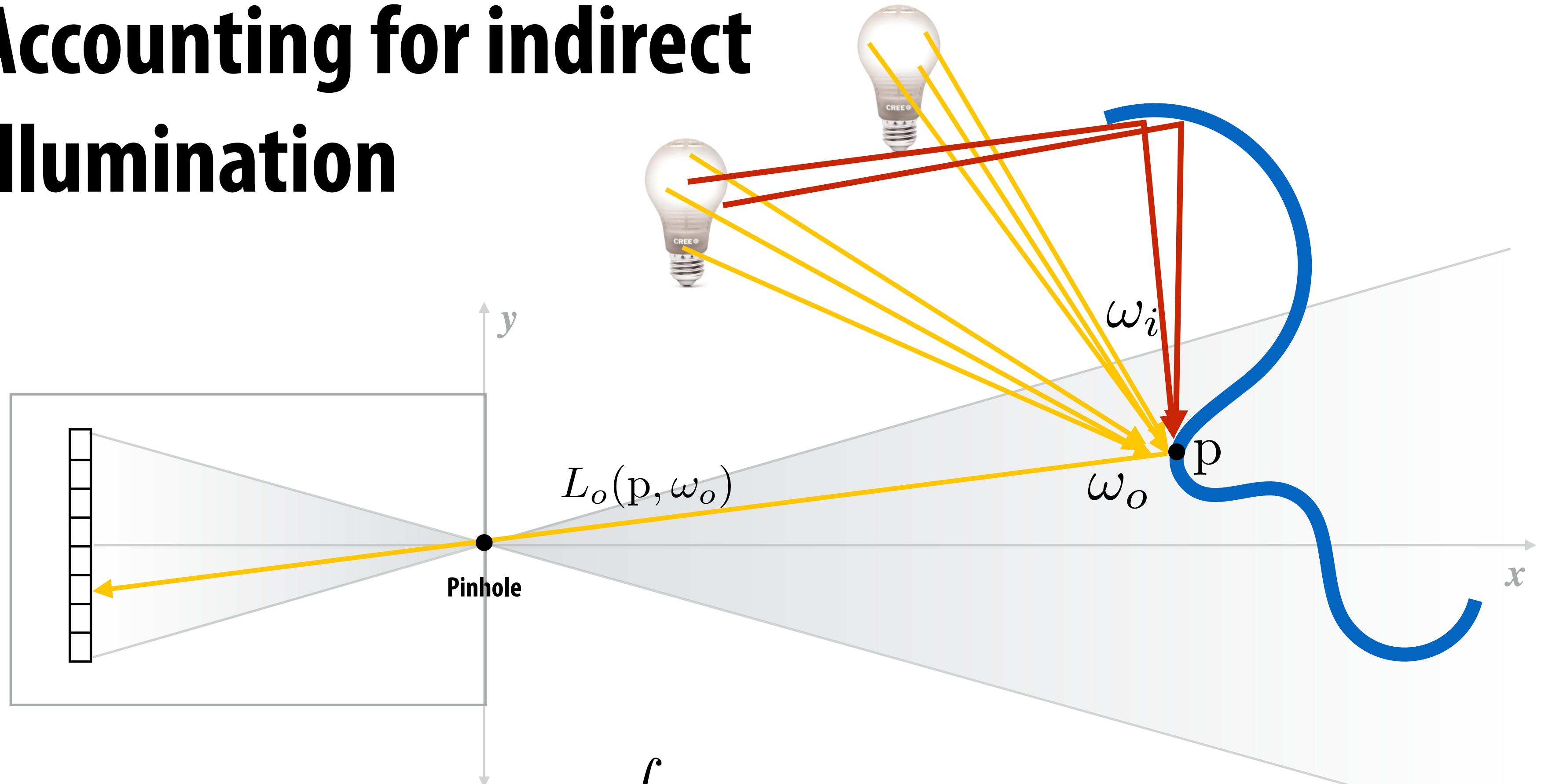
$$L_o(p, \omega_o) = L_e(p, \omega_o) + \int_{H^2} f_r(p, \omega_i \rightarrow \omega_o) L_i(p, \omega_i) \cos \theta_i d\omega_i$$



Need to know incident radiance.

So far, have only computed incoming radiance from scene light sources.

Accounting for indirect illumination



$$L_o(p, \omega_o) = L_e(p, \omega_o) + \int_{H^2} f_r(p, \omega_i \rightarrow \omega_o) L_i(p, \omega_i) \cos \theta_i d\omega_i$$

Incoming light energy from direction ω_i may be due to light reflected off another surface in the scene (not an emitter)

Direct illumination



•
p

$\bullet p$

One-bounce global illumination



$\bullet p$

Two-bounce global illumination



$\bullet p$

Four-bounce global illumination



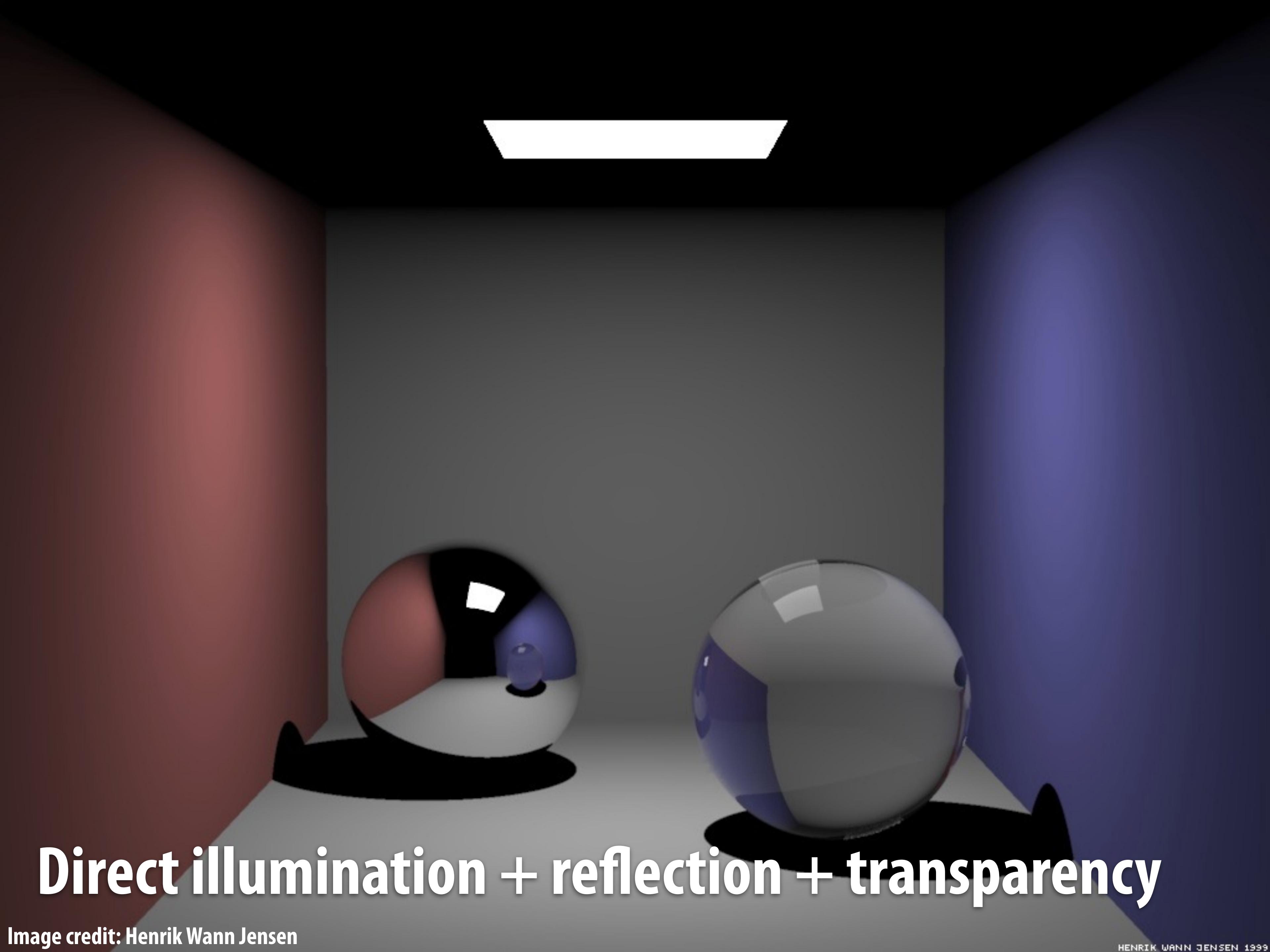
Eight-bounce global illumination



•
p

Sixteen-bounce global illumination





Direct illumination + reflection + transparency

Global illumination solution

Image credit: Henrik Wann Jensen

HENRIK WANN JENSEN 2000

Energy balance

- Accountability
 - **[outgoing] - [incoming] = [emitted] - [absorbed]**
- Macro level:
 - **The total light energy put into the system must equal the energy leaving the system (usually, via heat)**
- Micro level:
 - **The energy flowing into a small region must equal the energy flowing out:**

$$E_o(p) - E_i(p) = E_e(p) - E_a(p)$$

Surface balance equation

[outgoing] = [emitted] + [reflected]

$$L_o(p, \omega_o) = L_e(p, \omega_o) + L_r(p, \omega_o)$$

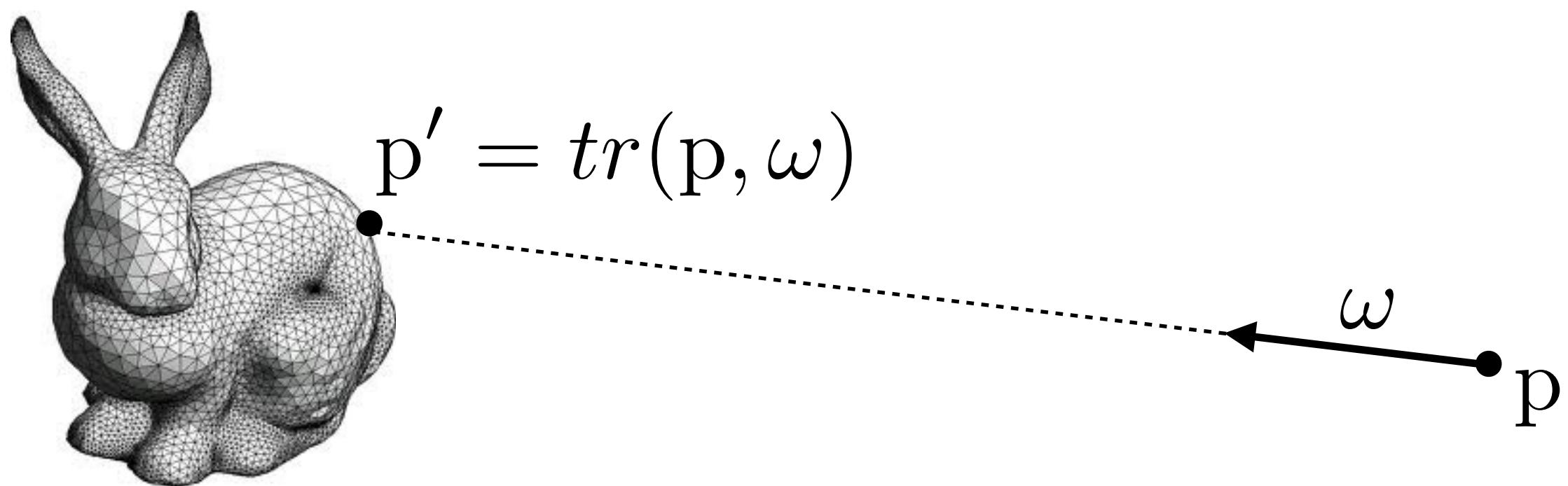
$$= L_e(p, \omega_o) + \int_{H^2} f_r(p, \omega_i \rightarrow \omega_o) L_i(p, \omega_i) \cos \theta_i d\omega_i$$

The reflection equation

$$L_o(p, \omega_o) = L_e(p, \omega_o) + \int_{H^2} f_r(p, \omega_i \rightarrow \omega_o) L_i(p, \omega_i) \cos \theta_i d\omega_i$$

Let's rewrite using transport function: $tr(p, \omega)$

Returns first intersection point on surface in the scene along ray defined by (p, ω)



The rendering equation: directional form

Write incident radiance in terms of exitant radiance at first visible surface:

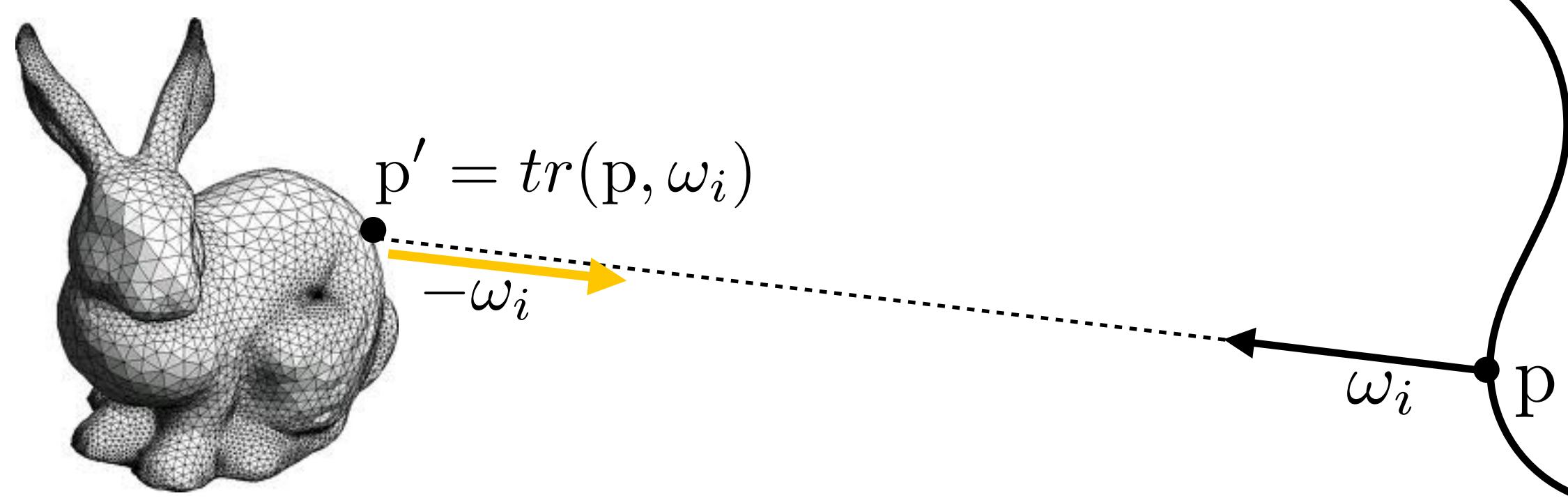
$$L_o(p, \omega_o) = L_e(p, \omega_o) + \int_{H^2} f_r(p, \omega_i \rightarrow \omega_o) L_o(tr(p, \omega_i), -\omega_i) \cos \theta_i d\omega_i$$

↑
Light scattering ↑
Light transport

Radiance invariance along rays:

$$L_i(p, \omega_i) = L_o(tr(p, \omega_i), -\omega_i)$$

"Radiance arriving at p from direction ω_i is same as radiance leaving p' towards p."



Path tracing: overview

- Partition the rendering equation into direct and indirect illumination
- Use Monte Carlo to estimate each partition separately
 - One sample for each – no splitting!
 - Assumption: 100s of samples per pixel
- Terminate paths with Russian roulette

Partitioning the rendering equation

$$L_o(p, \omega_o) = L_e(p, \omega_o) +$$
$$\int_{H^2} f_r(\omega_i \rightarrow \omega_o) L_{o,d}(tr(p, \omega_i), -\omega_i) \cos \theta_i d\omega_i +$$
$$\int_{H^2} f_r(\omega_i \rightarrow \omega_o) L_{o,i}(tr(p, \omega_i), -\omega_i) \cos \theta_i d\omega_i$$

- **Incident “direct” illumination:** $L_{o,d}(tr(p, \omega_i), -\omega_i)$
 - Handle with traditional direct lighting techniques
 - But: only a single shadow ray!
- **Incident “indirect” illumination:** $L_{o,i}(tr(p, \omega_i), -\omega_i)$
 - Handle with recursive evaluation of the rendering equation

Path tracing: indirect illumination

$$\int_{H^2} f_r(\omega_i \rightarrow \omega_o) L_{o,i}(tr(p, \omega_i), -\omega_i) \cos \theta_i d\omega_i$$

- Sample incoming direction from some distribution (e.g. proportional to BRDF):

$$\omega_i \sim p(\omega)$$

- Recursively call path tracing function to compute incident indirect radiance
- Monte Carlo estimator:

$$\frac{f_r(\omega_i \rightarrow \omega_o) L_{o,i}(tr(p, \omega_i), -\omega_i) \cos \theta_i}{p(\omega_i)}$$

The rendering equation: area form

- Can equivalently write rendering equation as an integral over surface area of objects in the scene

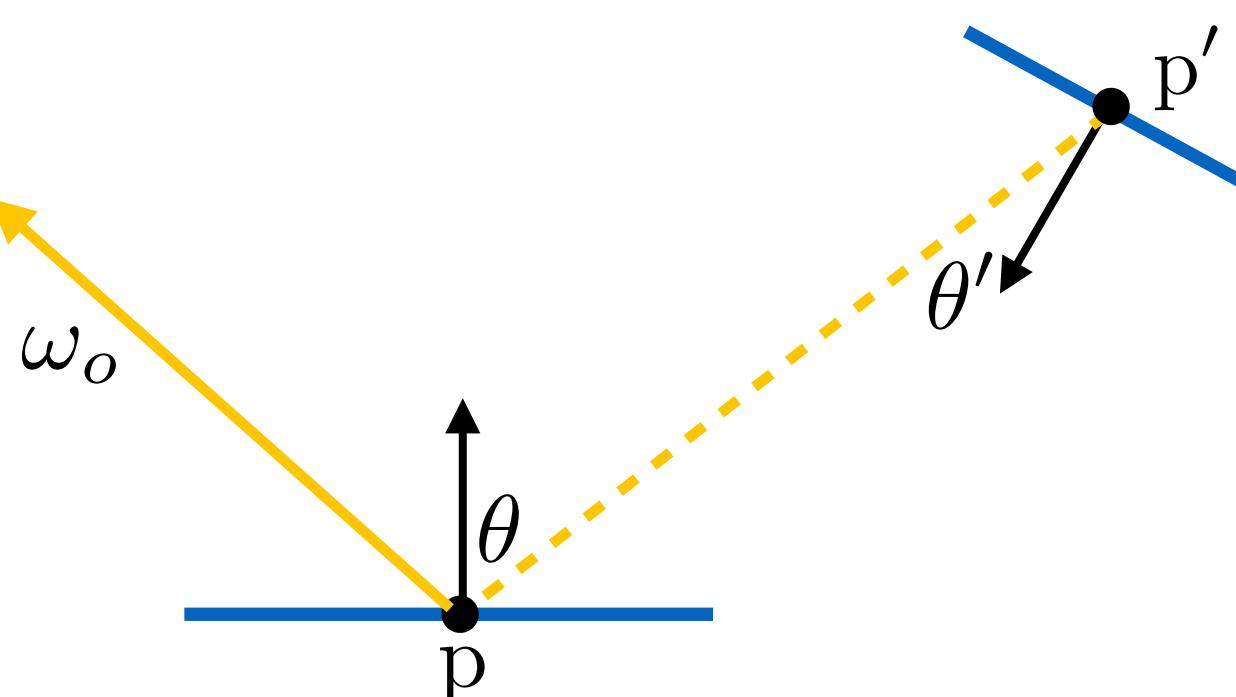
- Apply change of variables $d\omega = \frac{\cos \theta}{r^2} dA$

- Introduce binary visibility function: $V(p \leftrightarrow p')$

$$L_o(p, \omega_o) = L_e(p, \omega_o) +$$

$$\int_A f_r(p, (p' - p) \rightarrow \omega_o) L_o(p', (p - p')) \cos \theta_i V(p \leftrightarrow p') \frac{\cos \theta'}{|p - p'|^2} dp'$$
$$= L_e(p, \omega_o) + \int_A f_r(p, (p' - p) \rightarrow \omega_o) L_o(p', (p - p')) G(p \leftrightarrow p') dp'$$

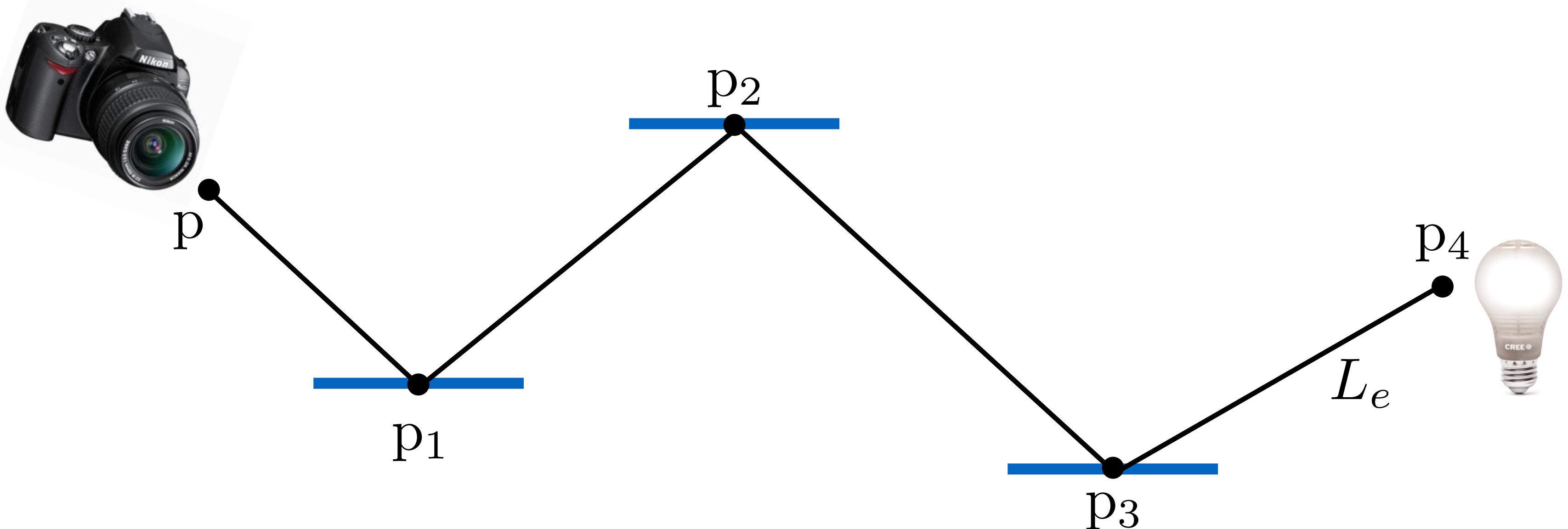
$$G(p \leftrightarrow p') = V(p \leftrightarrow p') \frac{\cos \theta \cos \theta'}{|p - p'|^2}$$



The rendering equation: sum over paths

$$L_o(p_1 \rightarrow p) = L_e(p_1 \rightarrow p) \xleftarrow{\text{Path of length 1}} + \int_A L_e(p_2 \rightarrow p_1) f(p_2 \rightarrow p_1 \rightarrow p) G(p_1 \leftrightarrow p_2) dA(p_2) \xleftarrow{\text{Paths of length 2}} + \int_A \int_A L_e(p_3 \rightarrow p_2) f(p_3 \rightarrow p_2 \rightarrow p_1) G(p_2 \leftrightarrow p_3) f(p_2 \rightarrow p_1 \rightarrow p) G(p_1 \leftrightarrow p_2) dA(p_3) dA(p_2) \xleftarrow{\text{Paths of length 3}} + \dots$$

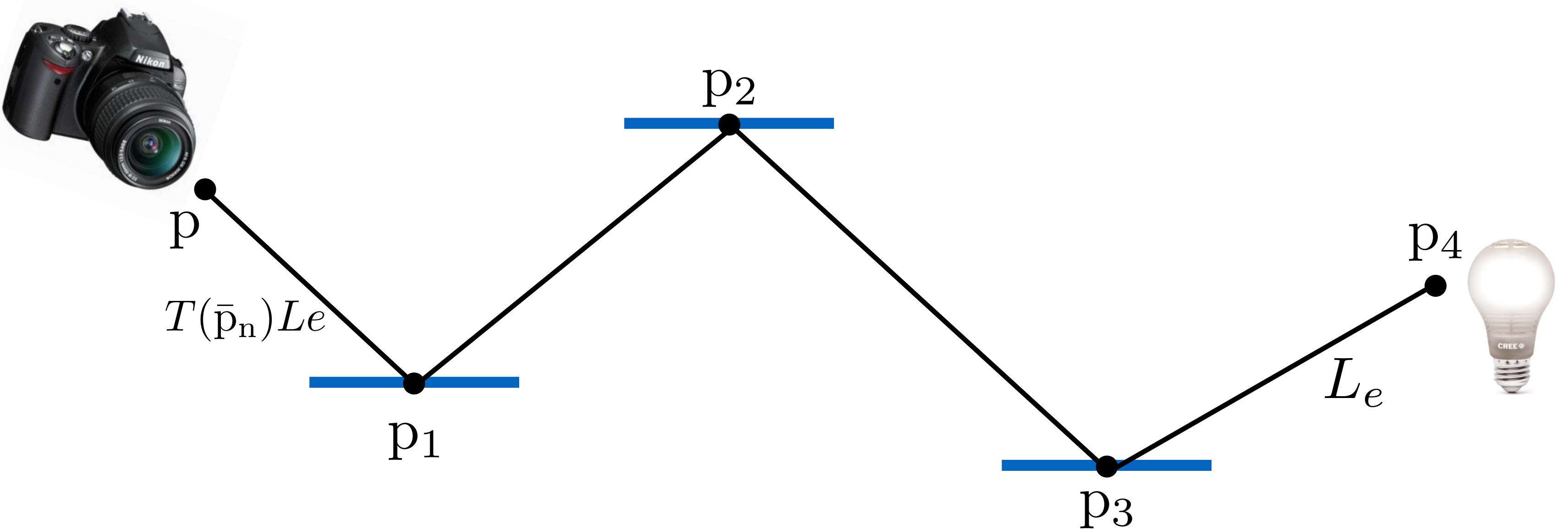
$$L_o(p_1 \rightarrow p) = \sum_{n=1}^{\infty} P(\bar{p}_n) \xleftarrow{\text{Path of length } n \text{ (n+1 vertices)}} \xrightarrow{\text{Energy reaching } p \text{ from all paths of length } n}$$



The rendering equation: sum over paths

$$\begin{aligned} L_o(\bar{p}_n) &= \int_A \int_A \int_A \cdots \int_A L_e(p_n \rightarrow p_{n-1}) \\ &\quad \times \left(\prod_{i=1}^{n-1} f(p_{i+1} \rightarrow p_i \rightarrow p_{i-1}) G(p_{i+1} \leftrightarrow p_i) \right) dA(p_2) \cdots dA(p_n) \\ &= \int_A \int_A \int_A \cdots \int_A L_e(p_n \rightarrow p_{n-1}) T(\bar{p}_n) dA(p_2) \cdots dA(p_n) \end{aligned}$$

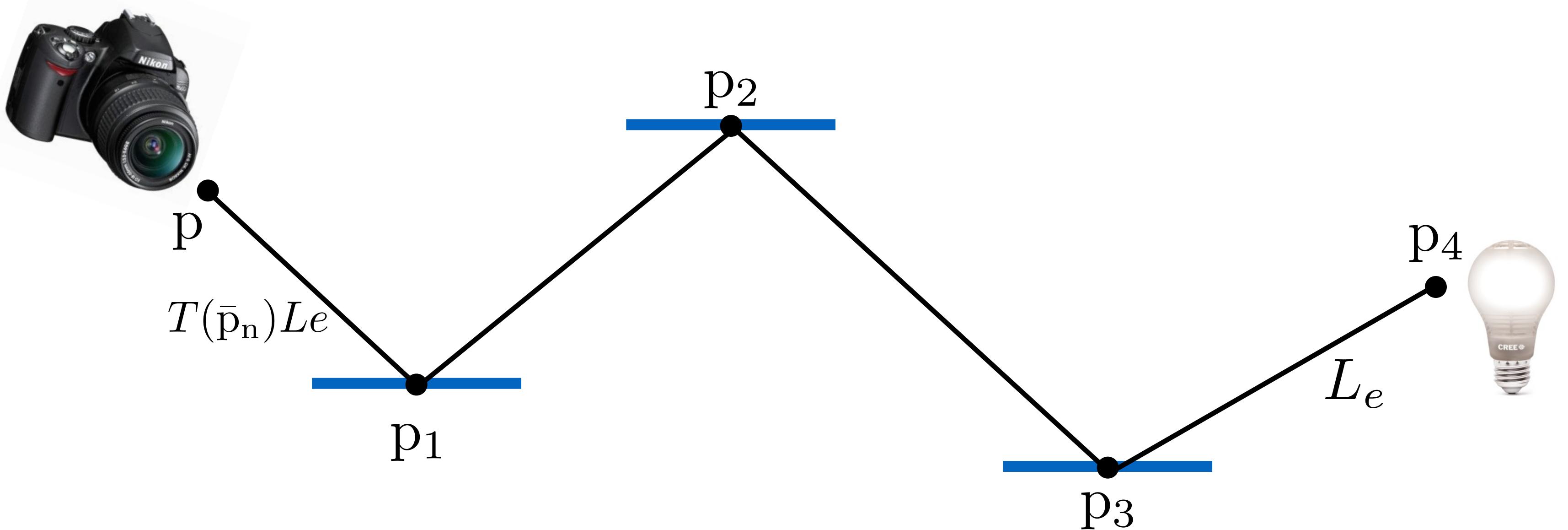
↑ *Path “throughput” = fraction of light from light source at point p_n reaching p*



The rendering equation: sum over paths

$$L_o(p_1 \rightarrow p) = \frac{1}{1 - q_1} (P(\bar{p}_1) + \frac{1}{1 - q_2} (P(\bar{p}_2) + \frac{1}{1 - q_3} (P(\bar{p}_3) \dots$$

q_i = probability of terminating before paths of length 1



Path tracing pseudocode

$$L_o(p, \omega_o) = L_e(p, \omega_o) +$$
$$\int_{H^2} f_r(\omega_i \rightarrow \omega_o) L_{o,d}(tr(p, \omega_i), -\omega_i) \cos \theta_i d\omega_i +$$
$$\int_{H^2} f_r(\omega_i \rightarrow \omega_o) L_{o,i}(tr(p, \omega_i), -\omega_i) \cos \theta_i d\omega_i$$

```
Spectrum pathtrace(Ray ray) {
    Intersection isect = scene.intersect(ray);
    Vector2D wo = -ray.d;
    Spectrum Lo = isect.Le(wo); // surface emission in direction wo

    Lo += estimate_direct_lighting(isect, wo); // (see code on earlier slide, but do not
                                                // include Le in estimate)

    Vector2D wi;
    float pdf;
    generate_direction_sample(isect.brdf, wo, &wi, &pdf); // random direction to sample indirect
    Spectrum f = isect.brdf.f(wo, wi);
    float terminateProbability = 1.f - f.rho(); // termination probability based on
                                                // reflectance (averaged over spectrum). Lower
                                                // reflectance = high chance of terminating

    if (RandomFloat() < terminateProbability)
        return Lo;

    return Lo + ((f * pathtrace(Ray(isect.P, wi)) * Dot(wi, isect.N) / (pdf * (1-terminateProbability))));
}
```

Path tracing pseudocode

$$L_o(p, \omega_o) \approx L_e(p, \omega_o) + \frac{f_r(\omega_i \rightarrow \omega_o) L_{o,d}(tr(p, \omega_i), -\omega_i) \cos \theta_i}{p(\omega_i)} +$$
$$\frac{f_r(\omega'_i \rightarrow \omega_o) L_{o,i}(tr(p, \omega'_i), -\omega'_i) \cos \theta'_i}{p(\omega'_i)} \leftarrow P(\text{choosing } w' | \text{not_terminating}) P(\text{not terminating})$$

```
Spectrum pathtrace(Ray ray) {
    Intersection isect = scene.intersect(ray);
    Vector2D wo = -ray.d;
    Spectrum Lo = isect.Le(wo); // surface emission in direction wo

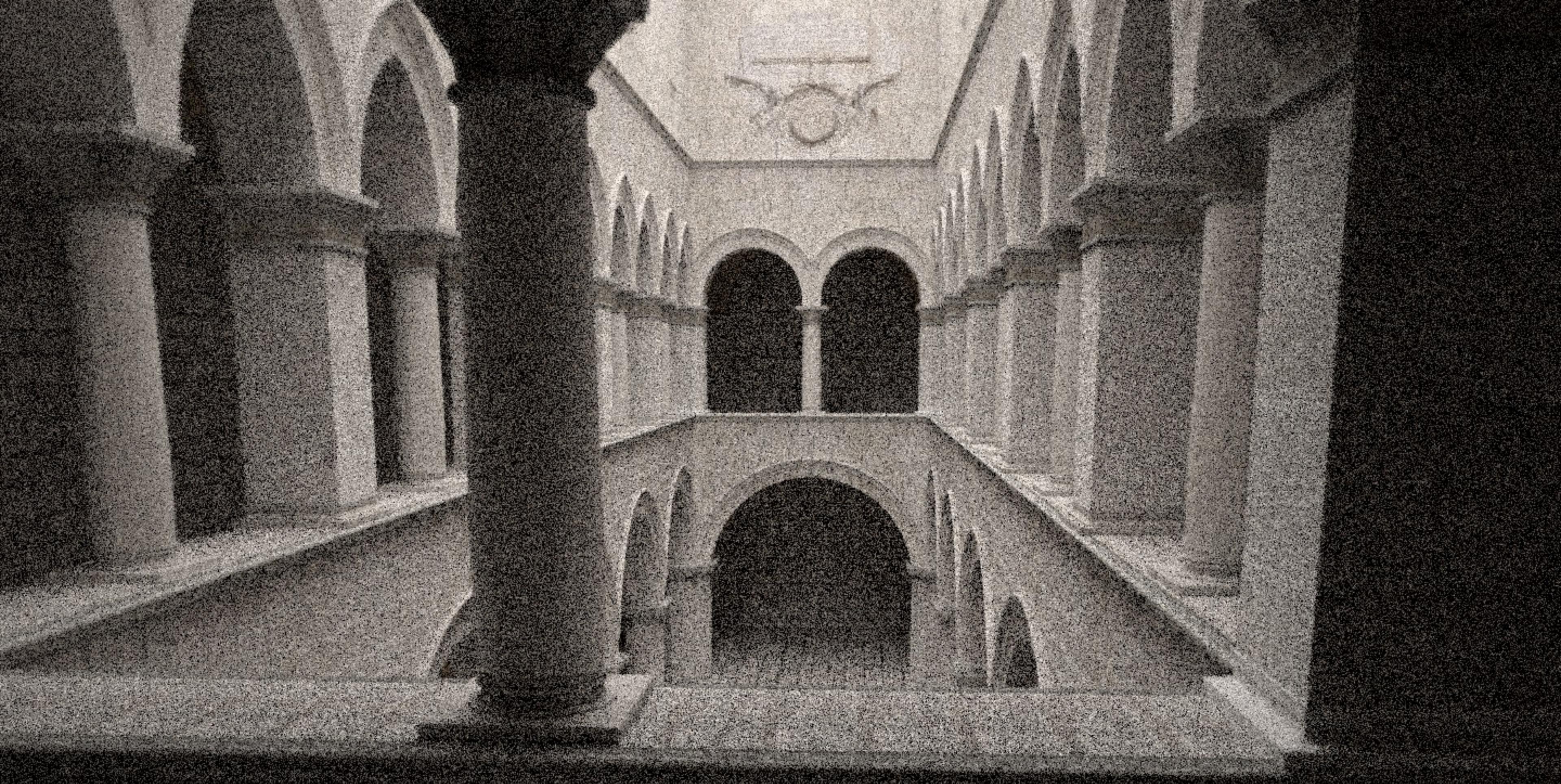
    Lo += estimate_direct_lighting(isect, wo); // (see code on earlier slide, but do not
                                                // include Le in estimate)

    Vector2D wi;
    float pdf;
    generate_direction_sample(isect.brdf, wo, &wi, &pdf); // random direction to sample indirect
    Spectrum f = isect.brdf.f(wo, wi);
    float terminateProbability = 1.f - f.rho(); // termination probability based on
                                                // reflectance (averaged over spectrum). Lower
                                                // reflectance = high chance of terminating

    if (RandomFloat() < terminateProbability)
        return Lo;

    return Lo + ((f * pathtrace(Ray(isect.P, wi)) * Dot(wi, isect.N) / (pdf * (1-terminateProbability))));
}
```

One sample per pixel



32 samples per pixel



1024 samples per pixel

Linear operators

- **Linear operators act on functions like matrices act on vectors**

$$h(x) = (L \circ f)(x)$$

- **They are linear in that:**

$$(L \circ af + bg) = a(L \circ f) + b(L \circ g)$$

- **Types of linear operators:**

$$(K \circ f) = \int k(x, x') f(x') \, dx'$$

$$(D \circ f) = \frac{\partial f}{\partial x} x$$

Light transport operators

$$L_o(\mathbf{p}, \omega_o) = L_e(\mathbf{p}, \omega_o) + \int_{H^2} f_r(\mathbf{p}, \omega_i \rightarrow \omega_o) L_o(tr(\mathbf{p}, \omega_i), -\omega_i) \cos \theta_i d\omega_i$$

Full light transport operator: $K = R \circ T$

Reflection operator: $R \circ g = \int_{H^2} f_r(\omega_i \rightarrow \omega_o) g(\omega_i) \cos \theta_i d\omega_i$

Light propagation operator: $T \circ f = f(tr(\mathbf{p}, \omega), -\omega)$

$$L_i = T \circ L_o$$

Solving the rendering equation

- **Rendering equation:**

$$L = L_e + K \circ L$$

$$(I - K) \circ L = L_e$$

- **Solution:**

$$L = (I - K)^{-1} \circ L_e$$

- **Neumann series:**

$$(I - K)^{-1} = \frac{1}{I - K} = I + K + K^2 + K^3 + \dots$$

Successive approximations

$$(I - K)^{-1} = \frac{1}{I - K} = I + K + K^2 + K^3 + \dots$$

$$L^1 = L_e$$

$$L^2 = L_e + K \circ L^1$$

⋮

$$L^n = L_e + K \circ L^{n-1}$$

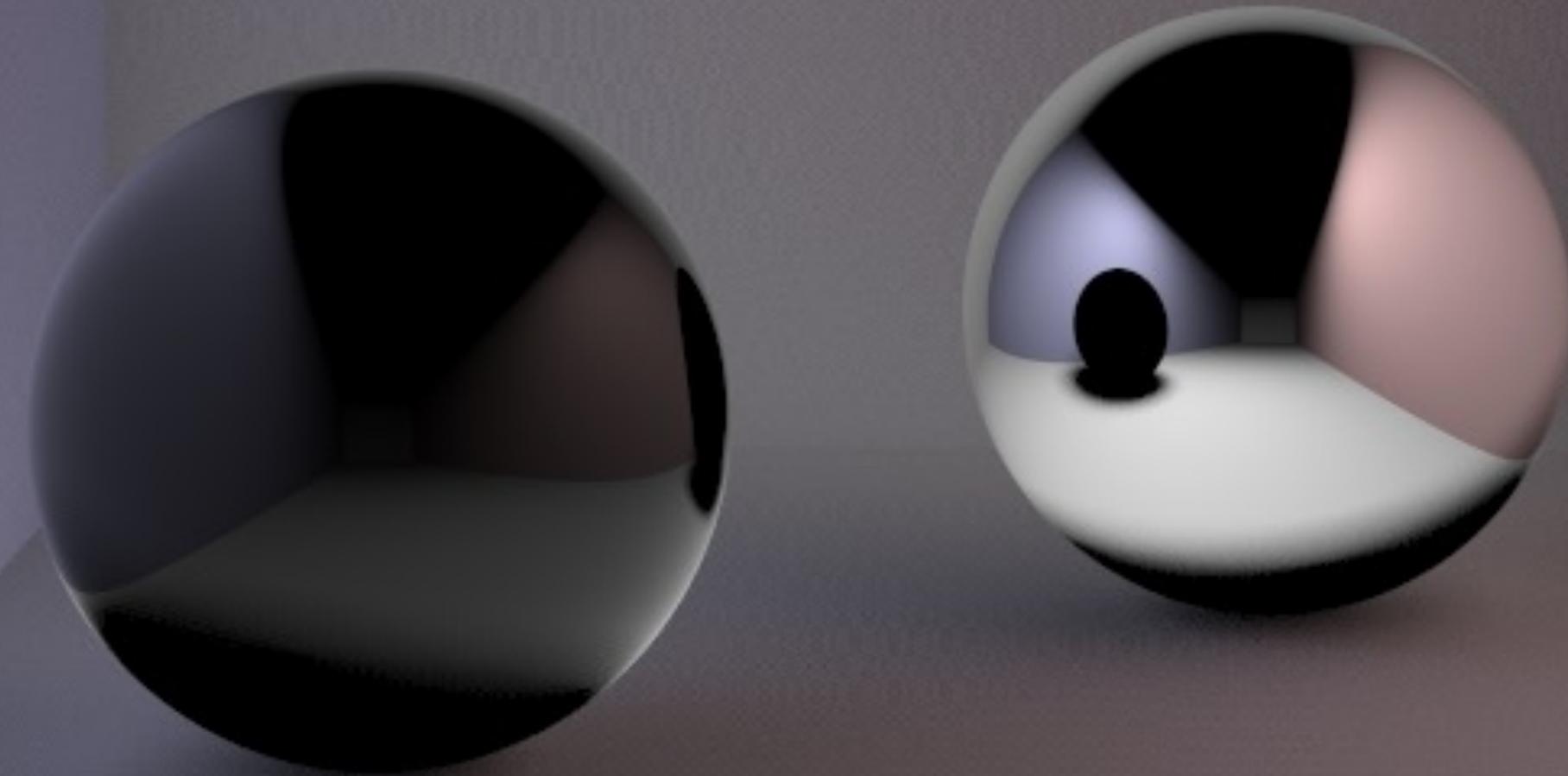
**Energy conservation makes
it possible to show
that a solution exists**

L_e

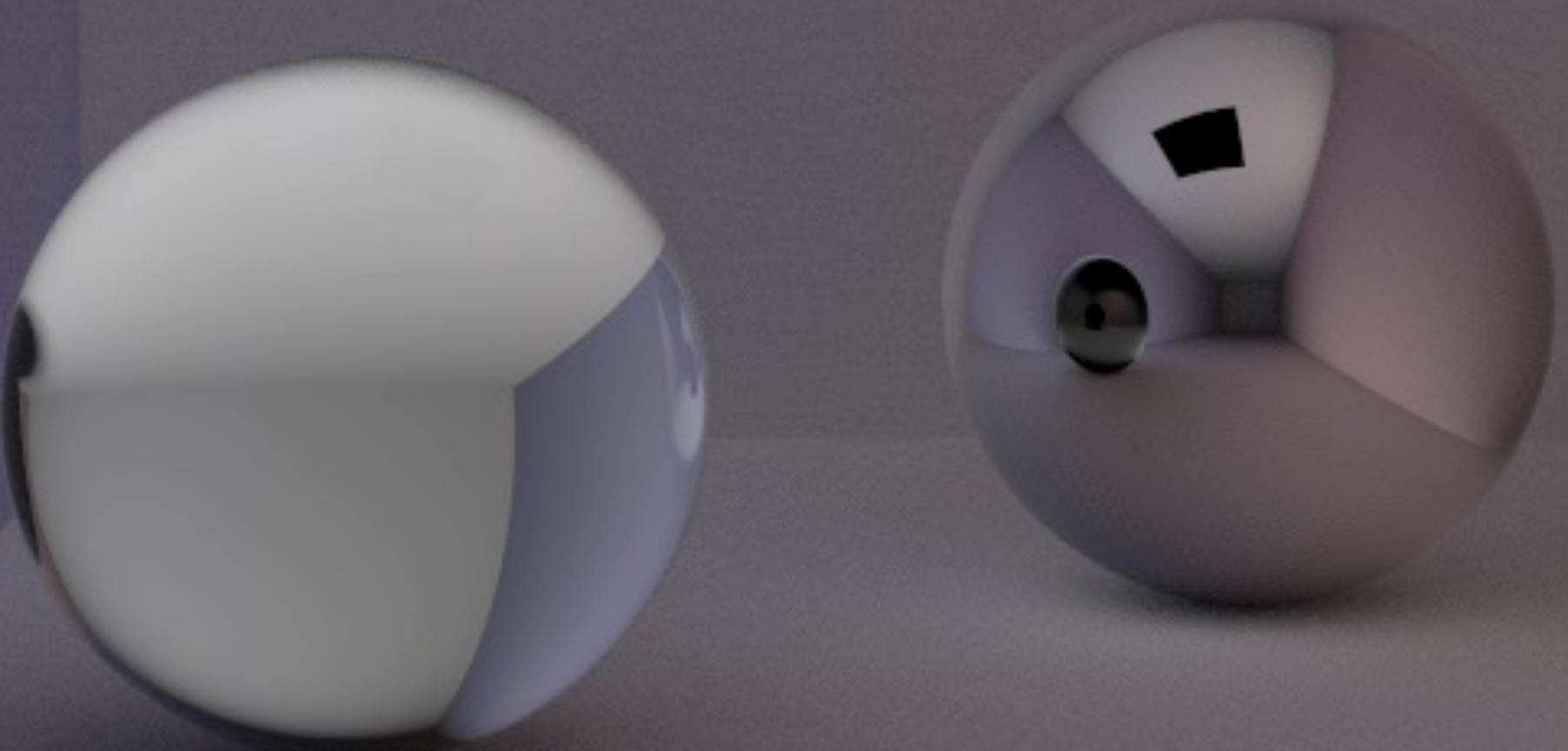
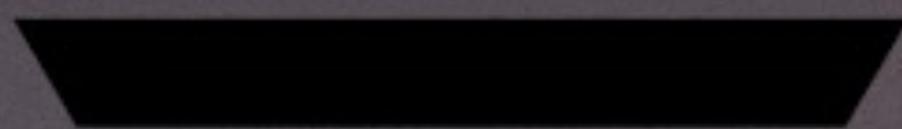


$K \circ L_e$

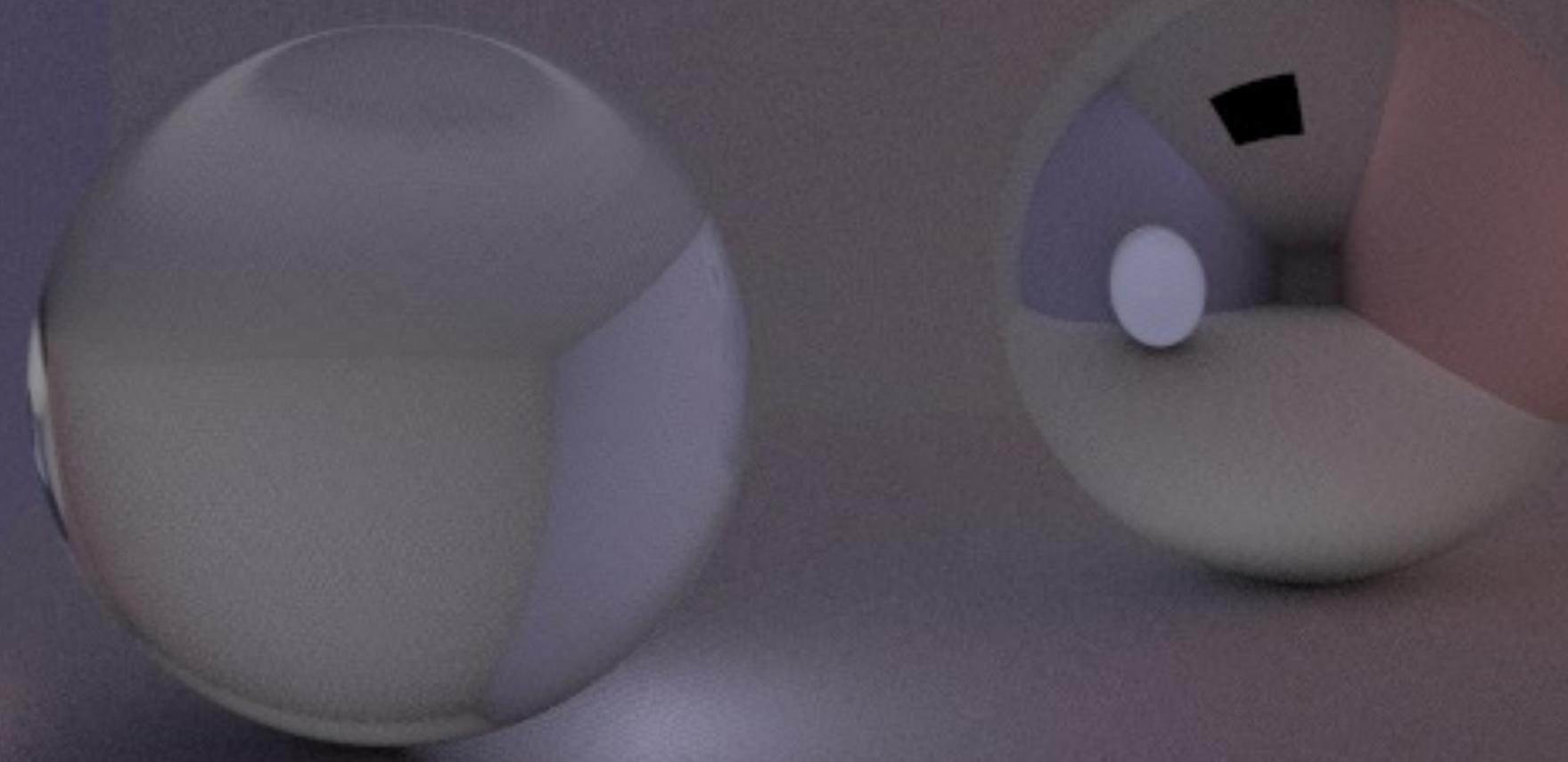
$K \circ K \circ L_e$



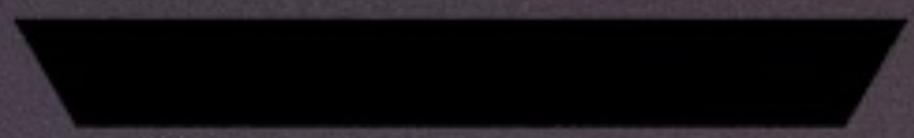
$K \circ K \circ K \circ L_e$



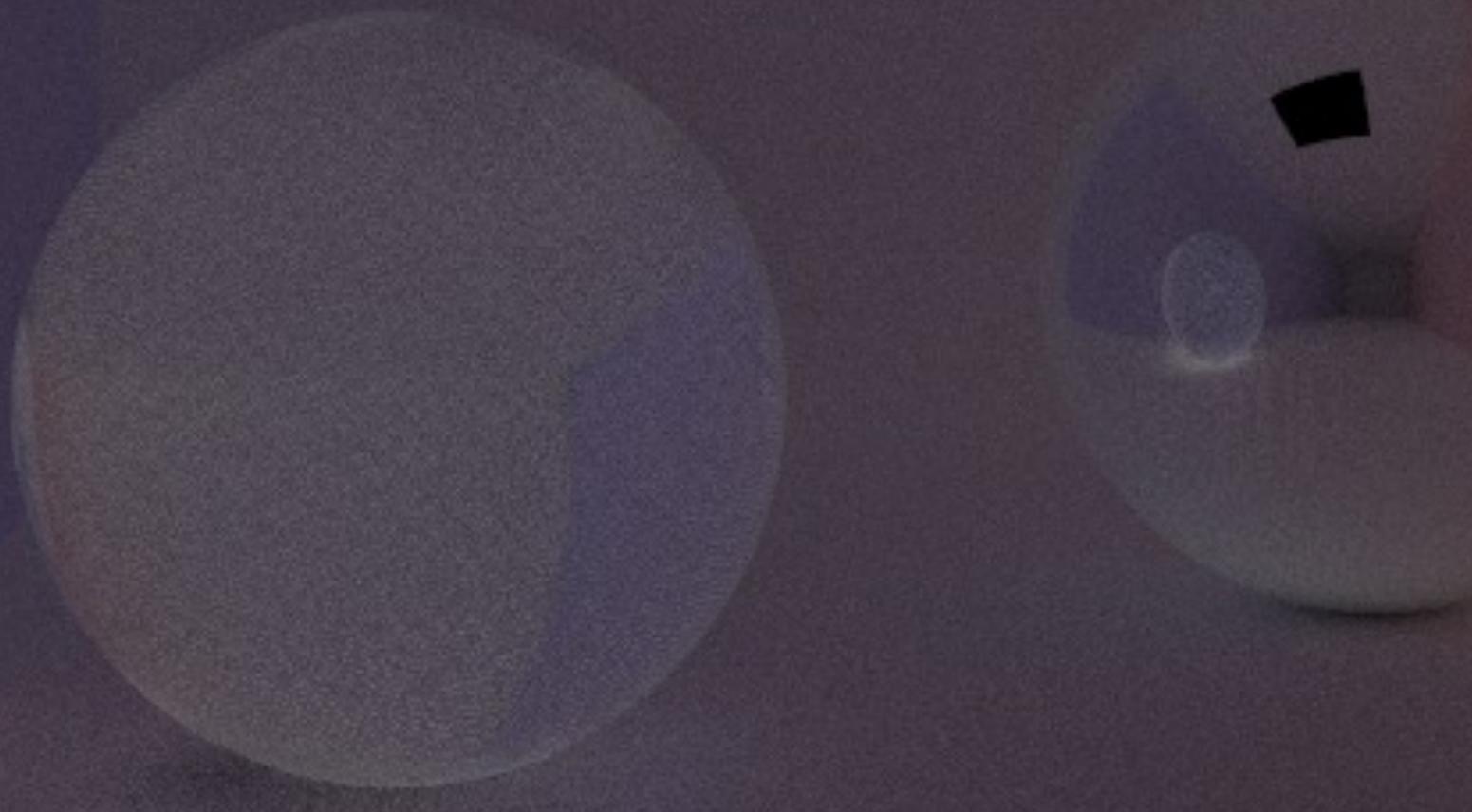
$K \circ K \circ K \circ K \circ L_e$



$K \circ K \circ K \circ K \circ K \circ L_e$



$K \circ K \circ K \circ K \circ K \circ K \circ L_e$



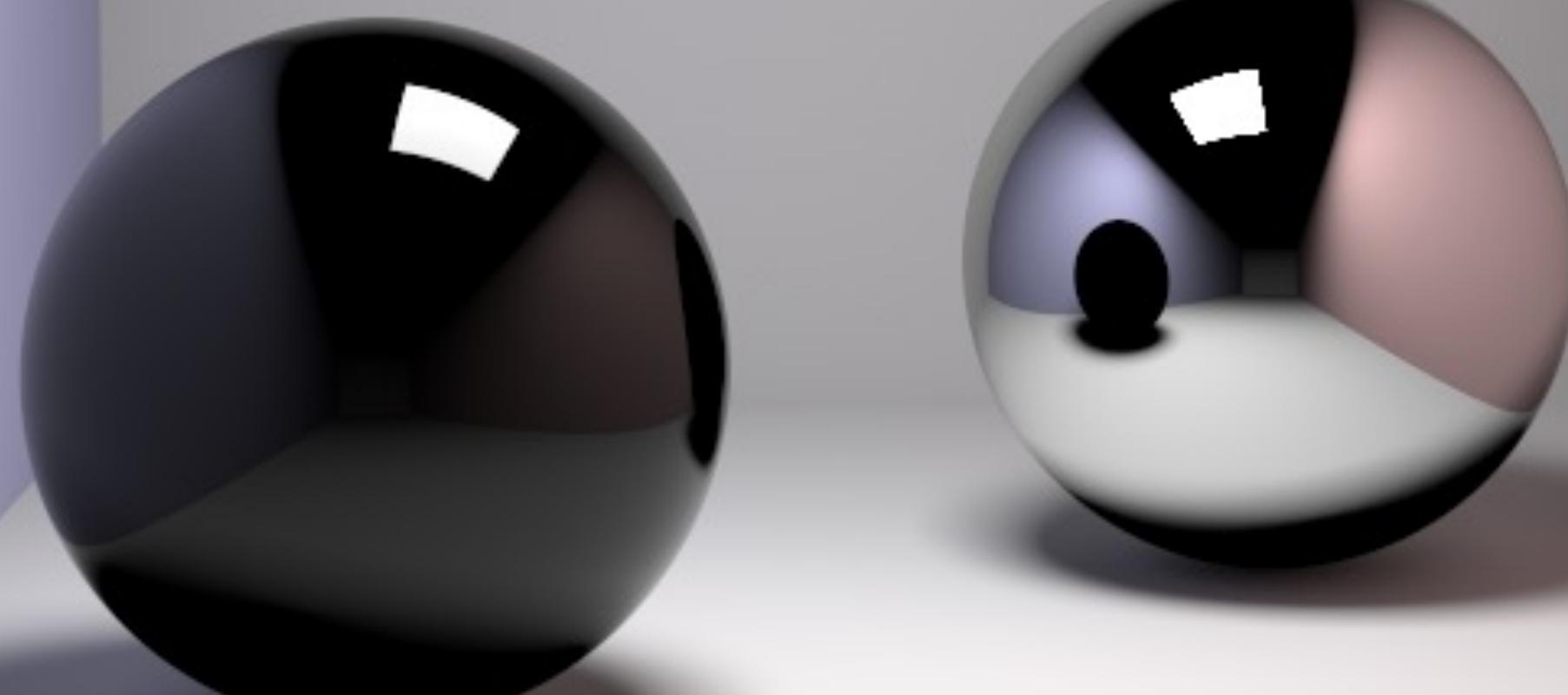
$K \circ K \circ K \circ K \circ K \circ K \circ K \circ L_e$

$K \circ K \circ L_e$

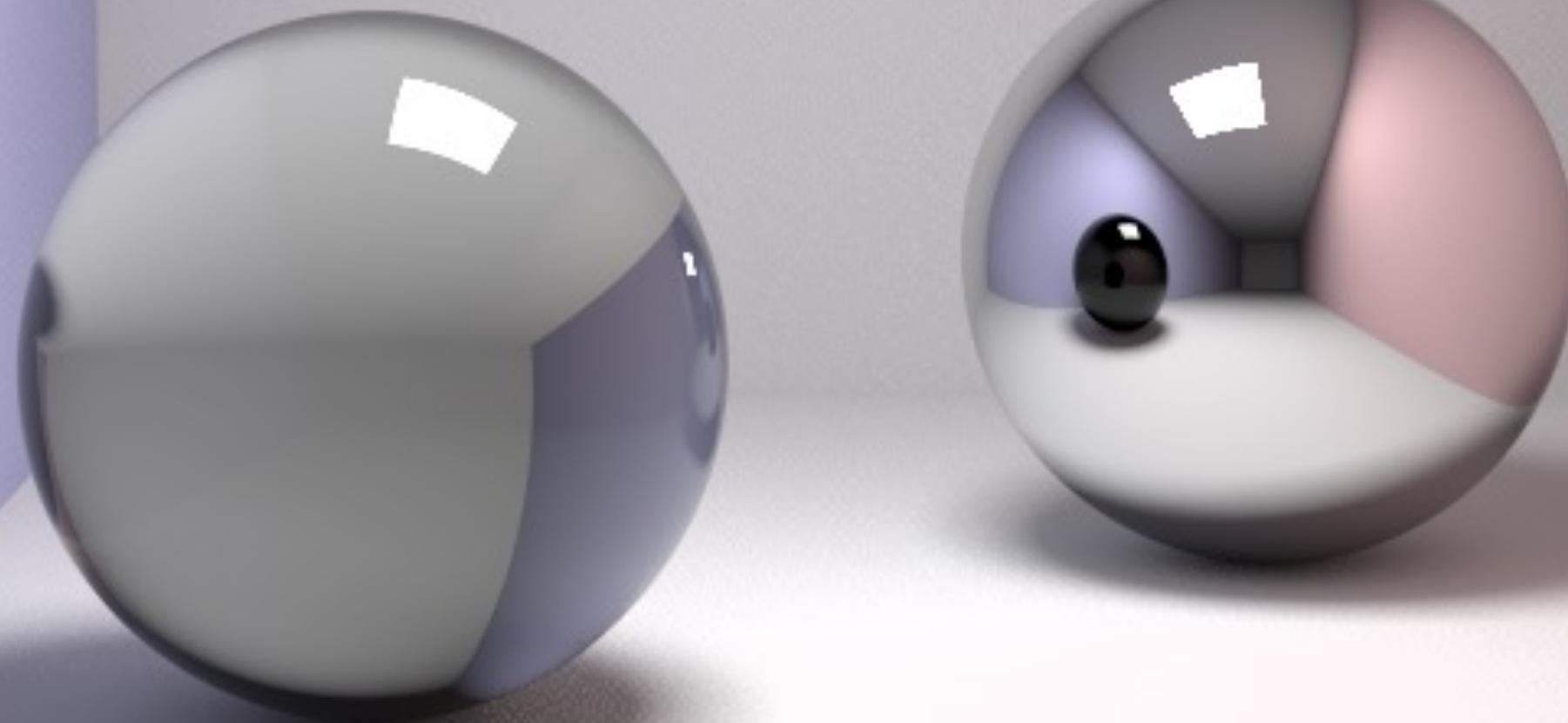
$$\sum_{i=1}^1 K^i \circ L_e$$



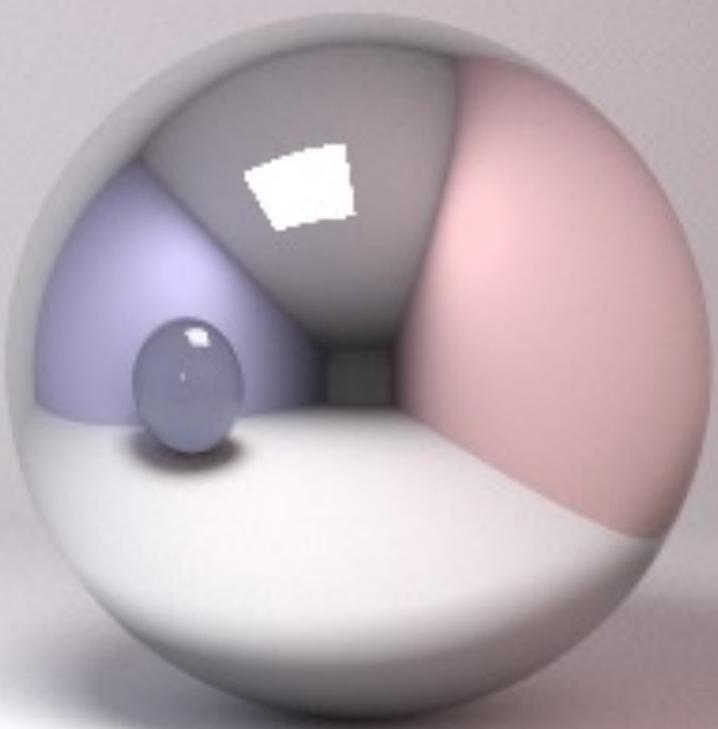
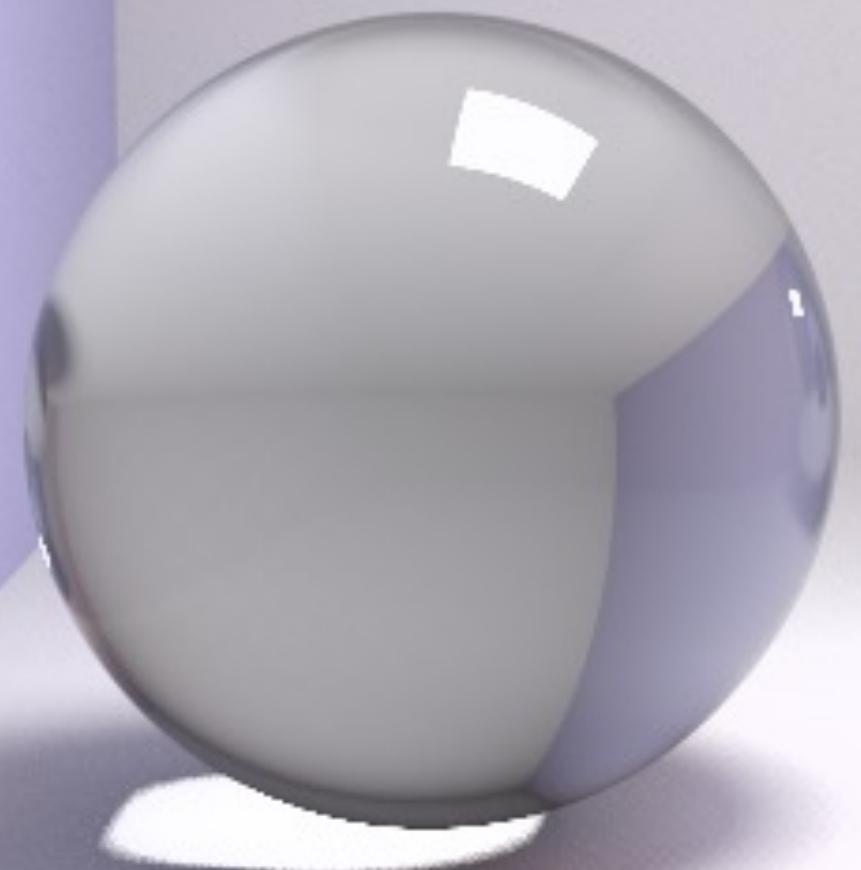
$$\sum_{i=1}^2 K^i \circ L_e$$



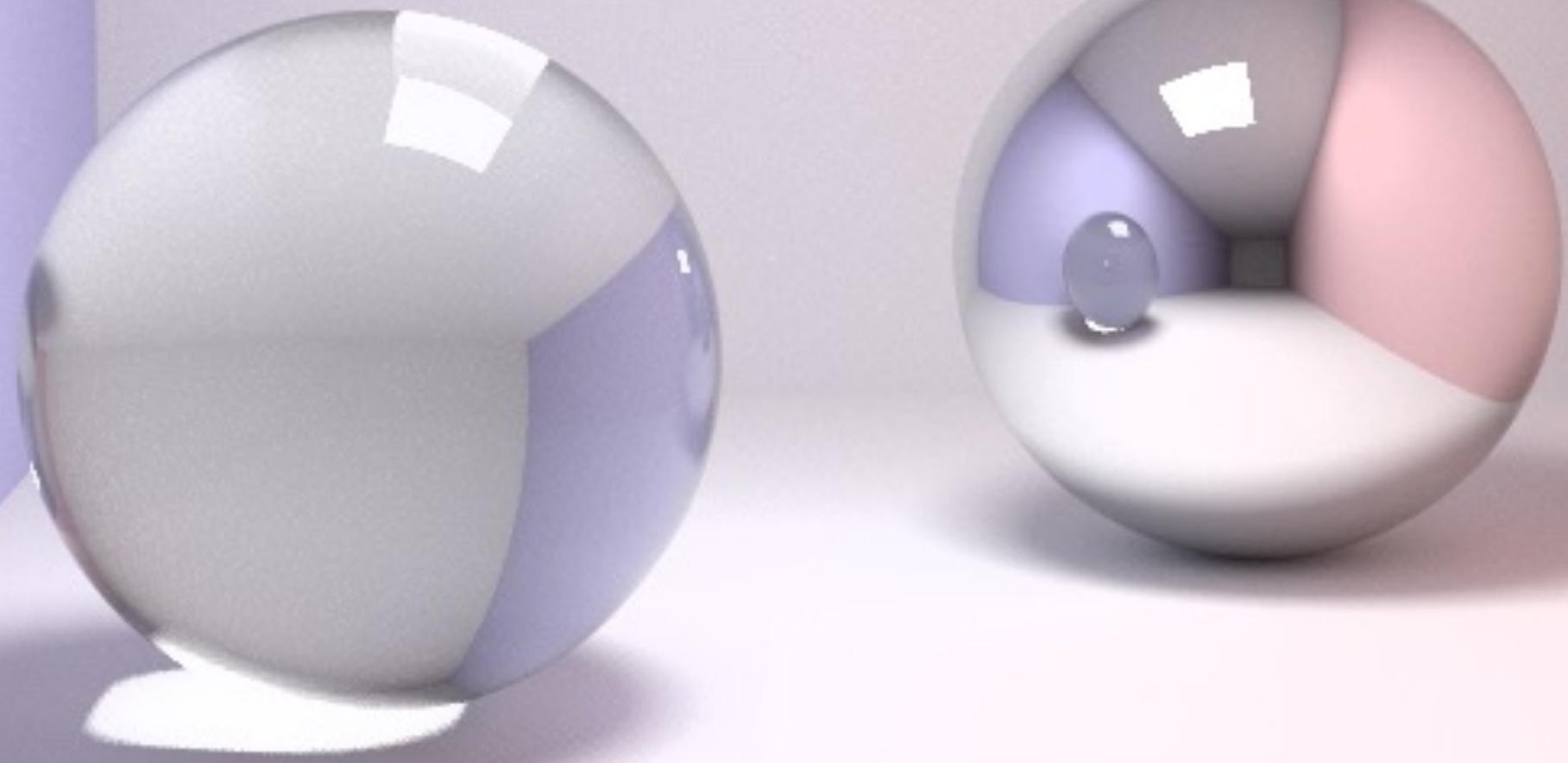
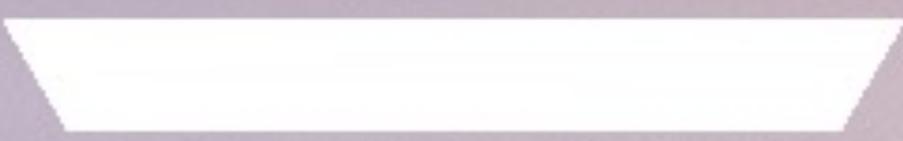
$$\sum_{i=1}^3 K^i \circ L_e$$



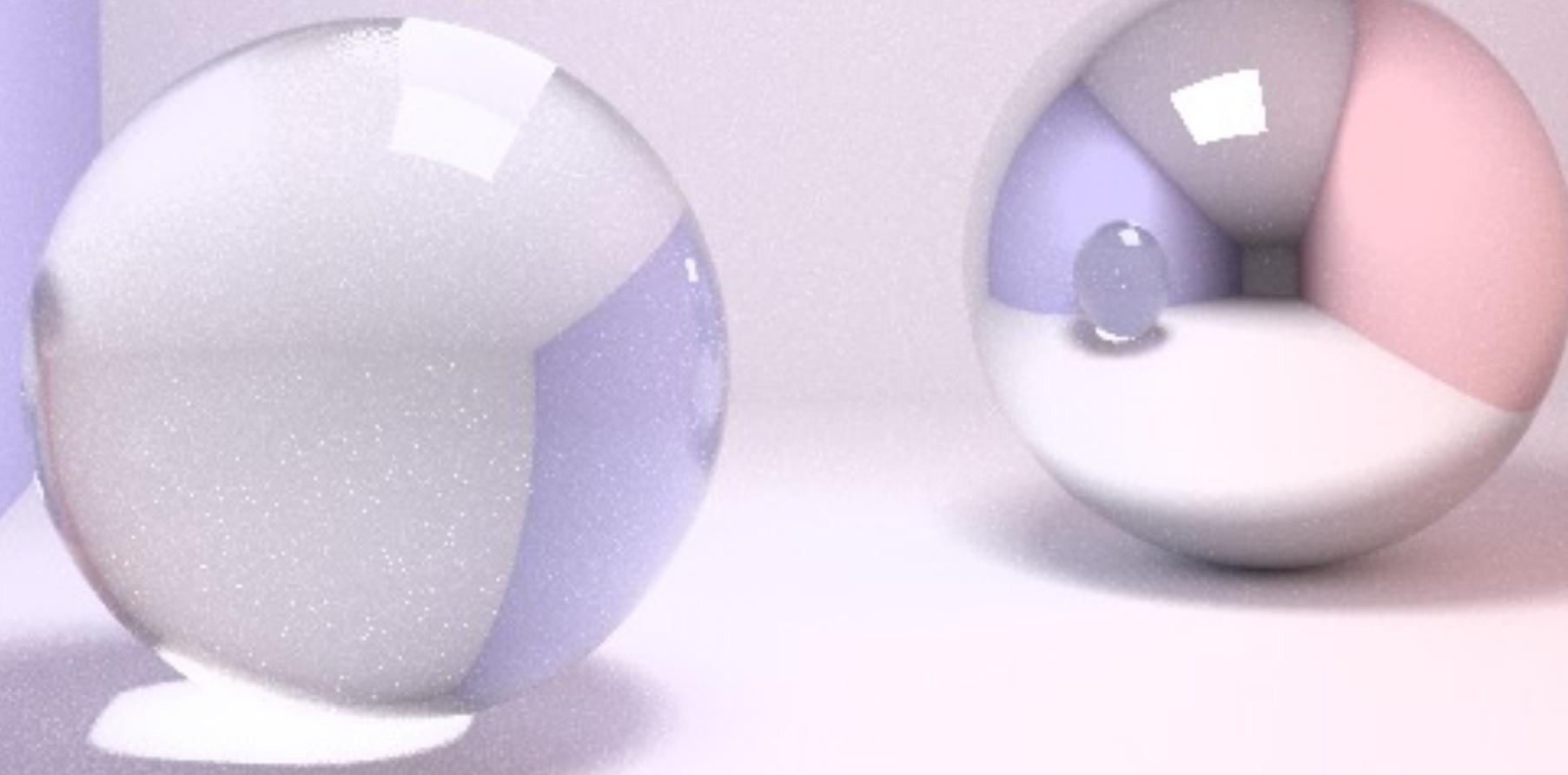
$$\sum_{i=1}^4 K^i \circ L_e$$



$$\sum_{i=1}^5 K^i \circ L_e$$



$$\sum_{i=1}^7 K^i \circ L_e$$



Sum over paths: implications

- Don't need to only follow paths from the camera
 - Gives grounding for other (more efficient) algorithms for evaluating the rendering equation: ray tracing from lights, bidirectional path tracing, etc...
- Don't even need to sample path vertices sequentially!
 - See bi-directional path tracing
- Sample path vertices from arbitrary area distributions

Summary: rendering equation

■ Indirect illumination:

- Illumination of point is due to both light directly emitted from sources and from light reflected from other surfaces
- Critical to realistic image synthesis

■ Rendering equation: describes reflection and transport of light in a scene

- In practice, solved using Monte Carlo techniques
- Today: discussed path tracing solution, but much more efficient techniques exist