# Advanced Computer Graphics Summary

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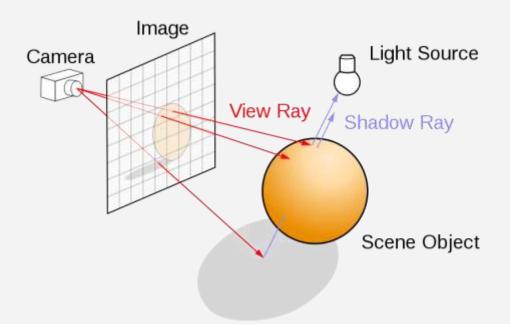
#### Outline

- Introduction
- Ray-object intersections
- Light
- Materials
- Radiosity
- Stochastic Raytracing

#### Tracing rays through a scene to compute the radiance

Ray Tracing

- that is perceived by a sensor, i.e. transported along rays
- Tracing a path from a camera through a pixel position of a virtual image plane to compute the color / radiance of an object that is visible along the path



[Wikipedia: Ray Tracing]

## Light

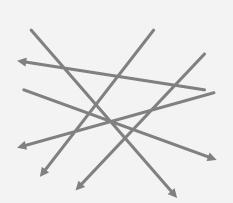
– Is modeled as geometric rays

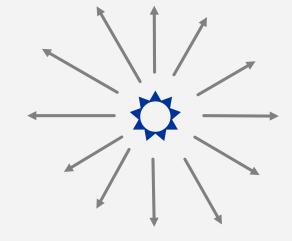
- Travels in straight lines (e.g., no diffraction / bending)
- Travels at infinite speed (steady state of light is computed)
- Is emitted by light sources
- Is absorbed / scattered at surfaces

## Measuring Light

- Radiance
  - Characterizes strength and direction of radiation / light
  - Is measured by sensors
  - Is computed in computer-generated images
  - Is preserved along lines in space
  - Does not change with distance

#### Aspects

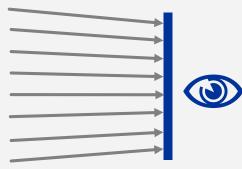




Light / radiance travels along rays

Light / radiance is emitted at light sources specular diffuse

Incoming light / radiance is absorbed and scattered at surfaces



Cameras capture light / radiance

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## Ray Tracing - Capabilities

- Reflection
- Refraction
- Soft shadows
- Caustics
- Diffuse interreflections
- Specular interreflections
- Depth of field
- Motion blur



[sean.seanie, www.flickr.com] rendered with POVray 3.7

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## Ray Tracing - Challenges

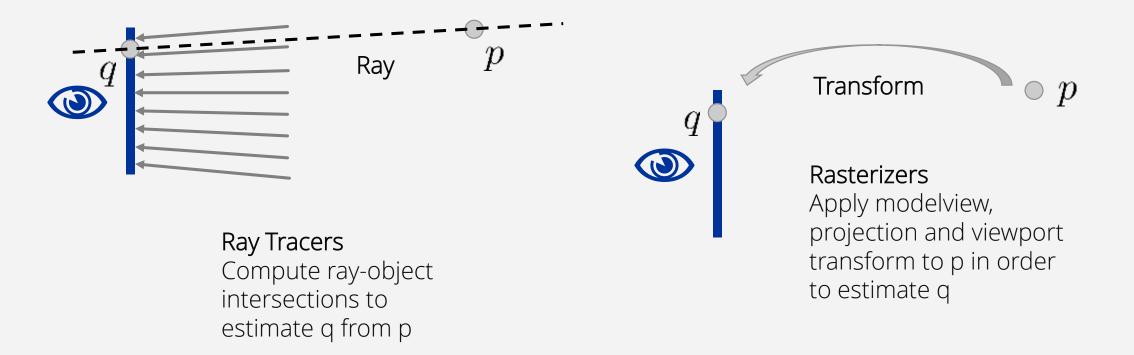
- Ray shooting (ray-object intersections)
- Number of rays (quality vs. costs)
  - Approximately solving the Rendering equation
- Recursion depth (quality vs. costs)

## Ray Tracing vs. Rasterization

- Rasterization
  - Given a set of viewing rays and a primitive, efficiently compute the subset of rays hitting the primitive
  - Loop over all primitives
  - Implicit ray representation
- Ray tracing
  - Given a viewing ray and a set of primitives, efficiently compute the subset of primitives hit by the ray
  - Loop over all viewing rays
  - Explicit ray representation

#### Ray Tracing vs. Rasterization

– Solve the same problem



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## Ray Tracing vs. Rasterization

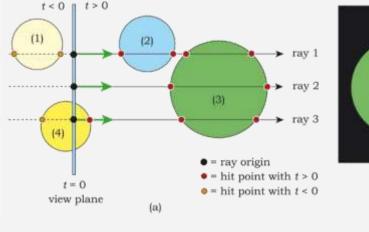
- Rasterization
  - Well-established, parallelizable algorithms
  - Popular in interactive applications
  - Specialized realizations of global illumination effects
- Ray tracing
  - Natural incorporation of numerous visual effects
  - Unified algorithms for global illumination effects
  - Trade-off between quality and performance

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#### Motivation

- Rays
  - A half-line specified by an origin / position **o** and a direction **d**
  - Parametric form  $\mathbf{r}(t) = \mathbf{o} + t\mathbf{d}$  with  $0 \le t \le \infty$
- Nearest intersection with all objects has to be computed, i.e. intersection with minimal  $t \ge 0$
- In implementations, usually  $t \ge \varepsilon$ to avoid self-intersections, e.g., if rays start at object surfaces



[Suffern]



## Implicit Surfaces

- Implicit functions implicitly define a set of surface points
- For a surface point (x,y,z), an implicit function *f*(x,y,z) is zero
- An intersection occurs, if a point on a ray satisfies the implicit equation  $f(x, y, z) = f(\mathbf{r}(t)) = f(\mathbf{o} + t\mathbf{d}) = 0$
- E.g., all points **p** on a plane with surface normal **n** and offset **r** satisfy the equation  $\mathbf{n} \cdot (\mathbf{p} \mathbf{r}) = 0$
- The intersection with a ray can be computed based on t $\mathbf{n} \cdot (\mathbf{o} + t\mathbf{d} - \mathbf{r}) = 0$   $t = \frac{(\mathbf{r} - \mathbf{o}) \cdot \mathbf{n}}{\mathbf{n} \cdot \mathbf{d}}$  if d is not orthogonal to n

## Implicit Surfaces - Normal

- Perpendicular to the surface
- Given by the gradient of the implicit function  $\mathbf{n} = \nabla f(\mathbf{p}) = \left(\frac{\partial f(\mathbf{p})}{\partial x}, \frac{\partial f(\mathbf{p})}{\partial y}, \frac{\partial f(\mathbf{p})}{\partial z}\right)$
- E.g., for a point p on a plane  $f(\mathbf{p}) = \mathbf{n} \cdot (\mathbf{p} \mathbf{r}) = 0$

 $\mathbf{n} = \nabla f(\mathbf{p}) = (n_x, n_y, n_z)$ 

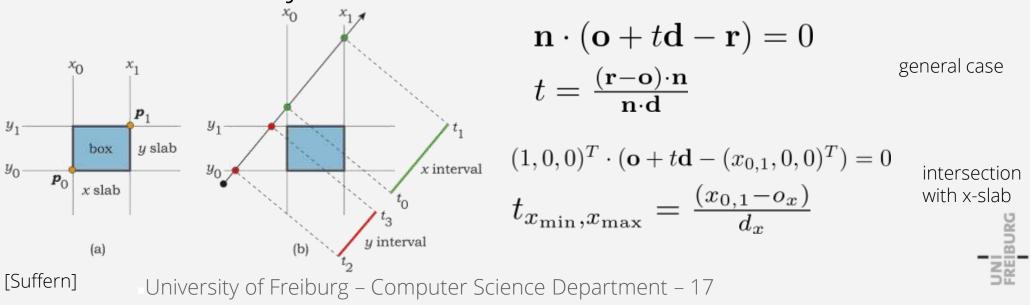
## Triangle

- Parametric representation (barycentric coords)  $\mathbf{p}(b_1, b_2) = (1 - b_1 - b_2)\mathbf{p_0} + b_1\mathbf{p_1} + b_2\mathbf{p_2}$  $b_1 \ge 0$   $b_2 \ge 0$   $b_1 + b_2 \le 1$
- Intersection is computed using a linear system  $\mathbf{o} + t\mathbf{d} = (1 - b_1 - b_2)\mathbf{p_0} + b_1\mathbf{p_1} + b_2\mathbf{p_2}$
- Solution (non-degenerated triangles, not parallel to ray)

$$\begin{pmatrix} t \\ b_1 \\ b_2 \end{pmatrix} = \frac{1}{(\mathbf{d} \times \mathbf{e_2}) \cdot \mathbf{e_1}} \begin{pmatrix} (\mathbf{s} \times \mathbf{e_1}) \cdot \mathbf{e_2} \\ (\mathbf{d} \times \mathbf{e_2}) \cdot \mathbf{s} \\ (\mathbf{s} \times \mathbf{e_1}) \cdot \mathbf{d} \end{pmatrix} \qquad \begin{aligned} \mathbf{e_1} = \mathbf{p_1} - \mathbf{p_0} \\ \mathbf{e_2} = \mathbf{p_2} - \mathbf{p_0} \\ \mathbf{s} = \mathbf{o} - \mathbf{p_0} \end{aligned}$$

## Axis-Aligned (Bounding) Box AABB

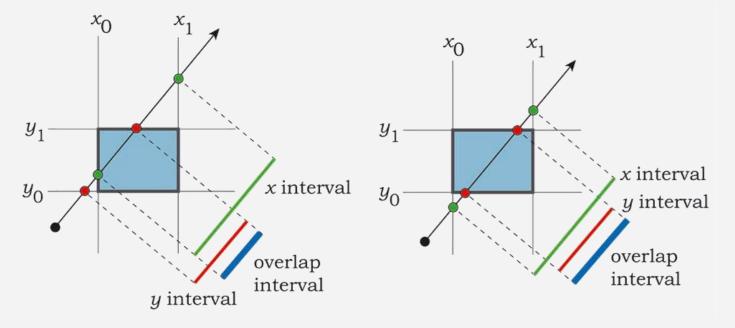
- Boxes are represented by slabs
- Intersections of rays with slabs are analyzed to check for ray-box intersection
  - E.g. non-overlapping ray intervals within different slabs indicate that the ray misses the box



## Axis-Aligned (Bounding) Box AABB

- Overlapping ray intervals indicate intersections,

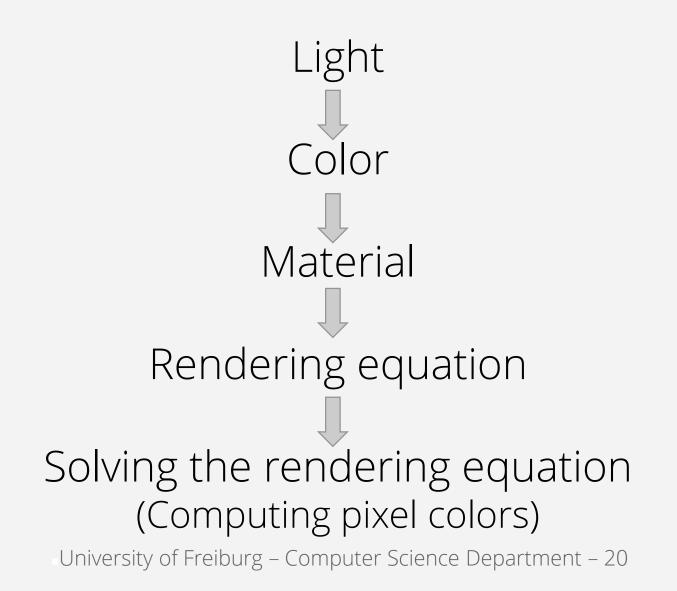
e.g.  $t_{xmin} < t_{ymax} \land t_{xmax} > t_{ymin} \Rightarrow$  intersection (largest entering value *t* is smaller than the smallest leaving value *t*, only positive values t are considered)



#### Outline

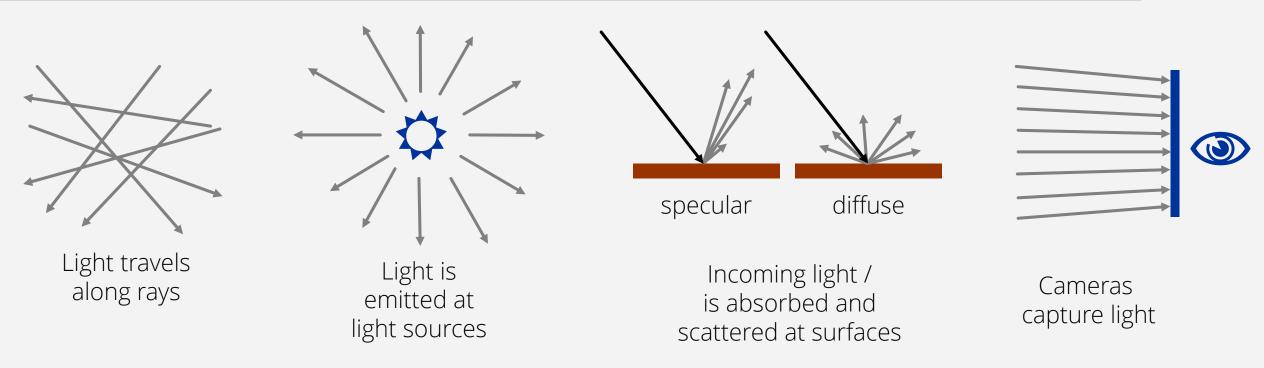
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#### The Importance of Light Modeling



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- How to quantify light/color? ⇒ Flux, Irradiance, Radiance
- How to quantify surface illumination? ⇒ Irradiance
- How to quantify pixel colors? ⇒ Radiance

#### Flux

- Radiant flux  $\Phi$ 
  - Power
  - Radiant energy, i.e. number of photons, per time
  - Brightness, e.g., number of photons emitted by a source per time

Flux is actually radiant energy per time.

$$\Phi = \frac{dQ}{dt}$$

As photons carry varying energy depending on their wavelength, number of photons per time is an approximation that improves the intuition behind flux.

## Flux Density

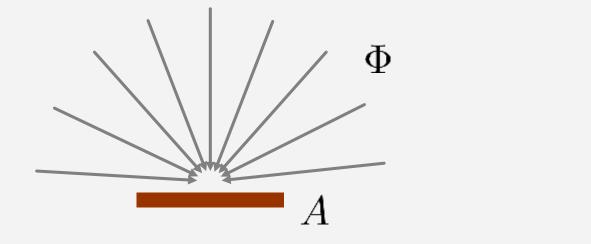
- Irradiance at a position  $E(\mathbf{x})$ ?
  - Issues: position with zero area, no flux per position
  - Solution: infinitesimals, differentials, small quantities
- Consider a small amount of flux  $d\Phi(\mathbf{x})$  incident to a small area  $dA(\mathbf{x})$  around position  $\mathbf{x}$
- For  $dA(\mathbf{x}) \rightarrow 0$ , we have  $d\Phi(\mathbf{x}) \rightarrow 0$ , and the ratio converges to the irradiance at  $\mathbf{x}$ :  $E(\mathbf{x}) = \frac{d\Phi(\mathbf{x})}{dA(\mathbf{x})}$

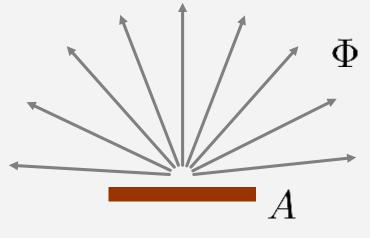
Irradiance at a position

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## Flux Density - Variants

- Irradiance E incident / incoming flux per surface
- Radiosity B outgoing flux (reflected plus emitted)
   per surface



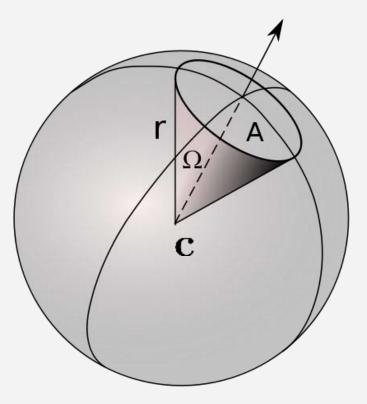


Radiosity – Outgoing flux per area

Irradiance – Incident flux per area

## Solid Angle

- Area of a sphere surface divided by the squared sphere radius  $\Omega = \frac{A}{r^2}$
- E.g., solid angle of the entire sphere surface  $\Omega = \frac{4\pi r^2}{r^2} = 4\pi$ – Independent from the radius
- E.g., solid angle of a hemisphere  $\Omega = \frac{1}{2} \frac{4\pi r^2}{r^2} = 2\pi$



Wikipedia: Raumwinkel

#### Infinitesimal Solid Angle and Surface Area

$$-\Omega \approx \frac{A\cos\theta}{r^2}$$
 is an approximation

 $d\omega$ 

- If an infinitesimally small area  $dA(\mathbf{x})$  at position  $\mathbf{x}$  converges to zero, then the solid angle  $d\omega$  also converges to zero and the relation  $d\omega = \frac{dA(\mathbf{x})\cos\theta_{\mathbf{x}}}{r_{\mathbf{x}}^2}$  is correct in the limit  $\mathbf{x}$ 

 $r_{\mathbf{x}}$ 

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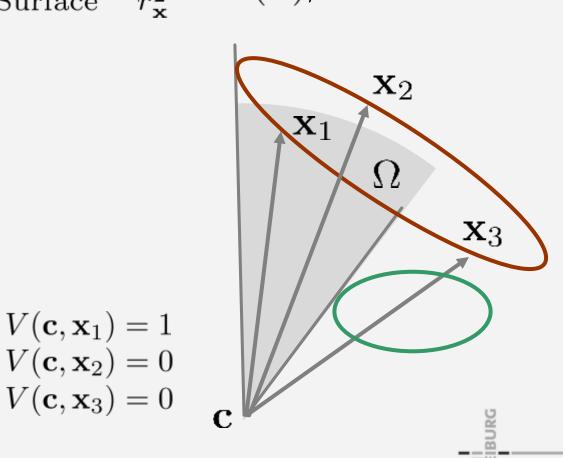
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 $dA(\mathbf{x})$ 

## Visibility Function

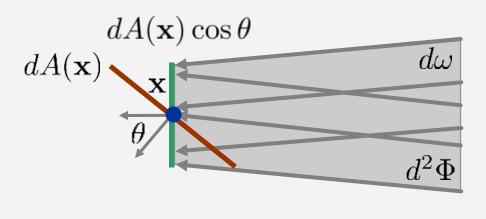
– Position **x** only contributes to  $\int_{\text{Surface}} \frac{\cos \theta_{\mathbf{x}}}{r_{\mathbf{x}}^2} dA(\mathbf{x})$ , if it is visible from **c** 

- Therefore,  $\Omega = \int_{Surface} V(\mathbf{c}, \mathbf{x}) \frac{\cos \theta_{\mathbf{x}}}{r_{\mathbf{x}}^2} dA(\mathbf{x})$ with  $V(\mathbf{c}, \mathbf{x}) = 1$ , if  $\mathbf{x}$  is visible from  $\mathbf{c}$  and  $V(\mathbf{c}, \mathbf{x}) = 0$ , if  $\mathbf{x}$ is not visible from  $\mathbf{c}$ 



#### Radiance at a Position in a Direction

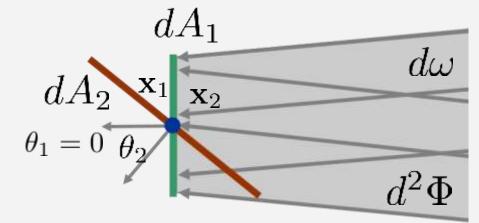
- Actual setting
  - $L(\mathbf{x},\omega) = \frac{d^2\Phi}{dA(\mathbf{x})\cdot\cos\theta\cdot d\omega}$
  - Flux that is transported through an infinitesimally small cone
- Simplified notion  $L(\mathbf{x}, \omega)$ 
  - Radiance L at position  ${\bf x}$  in direction  $\omega$
  - Flux that is transported along a ray





## Radiance and Oriented Surfaces

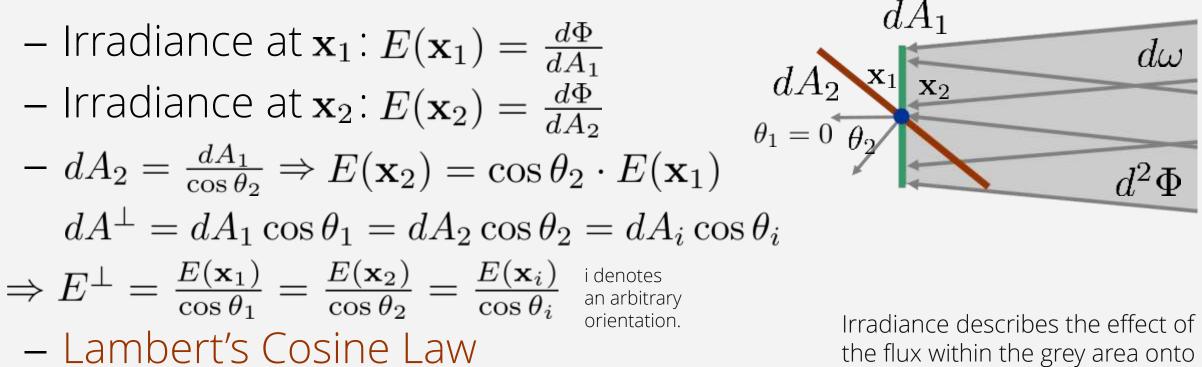
- Two areas  $dA_1, dA_2$  around positions  $\mathbf{x}_1, \mathbf{x}_2$  with  $\mathbf{x}_1 = \mathbf{x}_2$
- Angles between surface normal and flux direction  $\omega$ :  $\theta_1 = 0, \theta_2 \neq 0$
- Radiance at  $\mathbf{x}_1$ :  $L(\mathbf{x}_1, \omega) = \frac{d^2 \Phi}{dA_1 \cdot \cos \theta_1 \cdot d\omega} = \frac{d^2 \Phi}{dA^{\perp} \cdot d\omega}$ - Radiance at  $\mathbf{x}_2$ :  $L(\mathbf{x}_2, \omega) = \frac{d^2 \Phi}{dA_2 \cdot \cos \theta_2 \cdot d\omega} = \frac{d^2 \Phi}{dA^{\perp} \cdot d\omega}$



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Radiance describes the flux within the grey area independent from the plane (sensor) orientation.

## Irradiance and Oriented Surfaces



 Irradiance on a surface is proportional to the cosine of the angle between surface normal and flux direction Irradiance describes the effect of the flux within the grey area onto a surface. I.e., the orientation of the surface with respect to the flux direction matters.

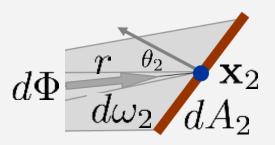
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## **Conservation of Radiance**

- Radiosity at  $\mathbf{x}_1$ :  $B(\mathbf{x}_1) = \frac{d\Phi}{dA_1}$
- Irradiance at  $\mathbf{x}_2$ :  $E(\mathbf{x}_2) = \frac{d\Phi}{dA_2} \neq B(\mathbf{x}_1)$
- Radiance at  $\mathbf{x}_1$ :

$$L(\mathbf{x}_{1},\omega_{1}) = \frac{d^{2}\Phi}{dA_{1}\cdot\cos\theta_{1}\cdot d\omega_{1}} \quad d\omega_{1} = \frac{dA_{2}\cdot\cos\theta_{2}}{r^{2}}$$
$$L(\mathbf{x}_{1},\omega_{1}) = \frac{r^{2}\cdot d^{2}\Phi}{dA_{1}\cdot\cos\theta_{1}\cdot dA_{2}\cdot\cos\theta_{2}}$$

$$egin{array}{ccc} \mathbf{x}_1 & rac{ heta_1}{d\omega_1} & d\Phi \ dA_1 \end{array}$$



– Radiance at  $\mathbf{x}_2$ :

$$L(\mathbf{x}_2, \omega_2) = \frac{d^2 \Phi}{dA_2 \cdot \cos \theta_2 \cdot d\omega_2} \quad d\omega_2 = \frac{dA_1 \cdot \cos \theta_1}{r^2}$$
$$L(\mathbf{x}_2, \omega_2) = \frac{r^2 \cdot d^2 \Phi}{dA_1 \cdot \cos \theta_1 \cdot dA_2 \cdot \cos \theta_2} = L(\mathbf{x}_1, \omega_1)$$

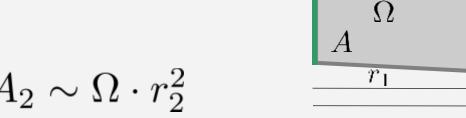
**Conservation of radiance.** Radiance describes flux transported along a ray.

#### Discussion – Inverse Square Law

- Irradiance at an illuminated surface decreases quadratically with the distance from a light source
  - Surfaces appear darker with growing distance from light
  - Flux generated at A, arriving at A<sub>1</sub> and A<sub>2</sub>:  $L \cdot A \cdot \Omega$
  - Areas
    - $A_1 \sim \Omega \cdot r_1^2 \quad A_2 \sim \Omega \cdot r_2^2$

 $E_1 \sim \frac{\Phi}{A_1} = \frac{L \cdot A \cdot \Omega}{\Omega \cdot r_1^2} \quad E_2 \sim \frac{\Phi}{A_2} = \frac{L \cdot A \cdot \Omega}{\Omega \cdot r_2^2} \quad E \sim \frac{1}{r^2}$ 

– Irradiances



All planes are orthogonal to  $\omega$ . Thus,  $\cos \theta = 1$  for all planes.

 $r_2$ 

Φ

 $A_1$ 

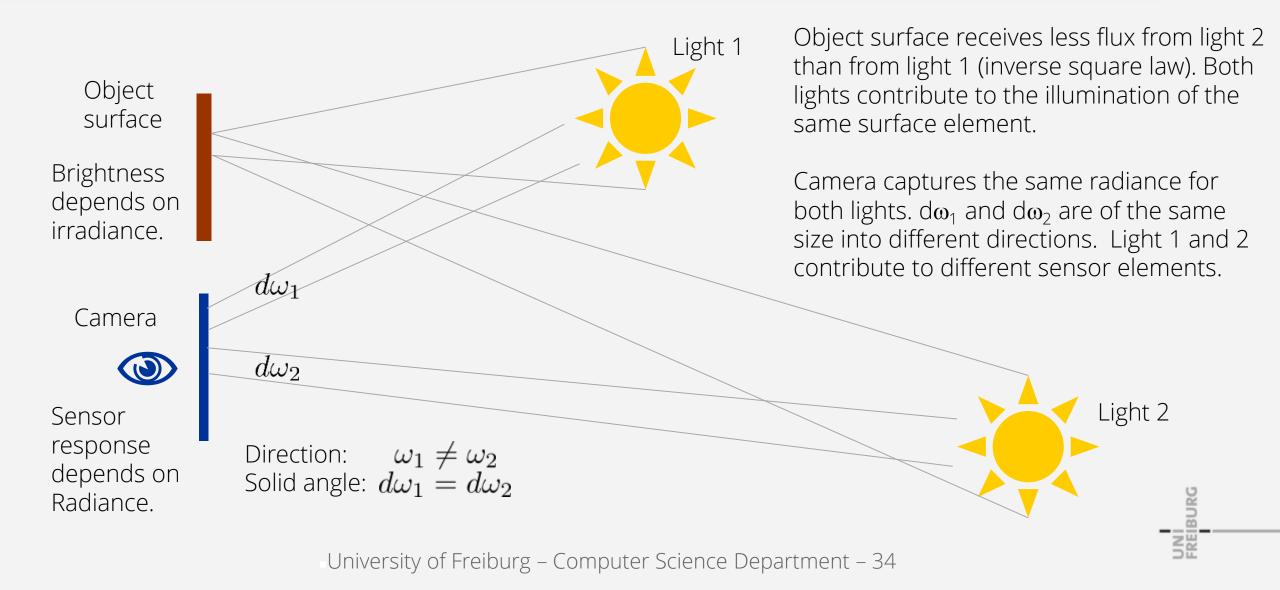
Φ

 $A_2$ 

#### Irradiance and Radiance

- Illumination strength at a surface can be characterized by irradiance (flux per area)
  - Depends quadratically on the distance between surface and light source
- Illumination strength at a sensor element can be characterized by radiance (flux per area per solid angle)
  - Does not depend on the distance between surface and sensor

#### Irradiance and Radiance

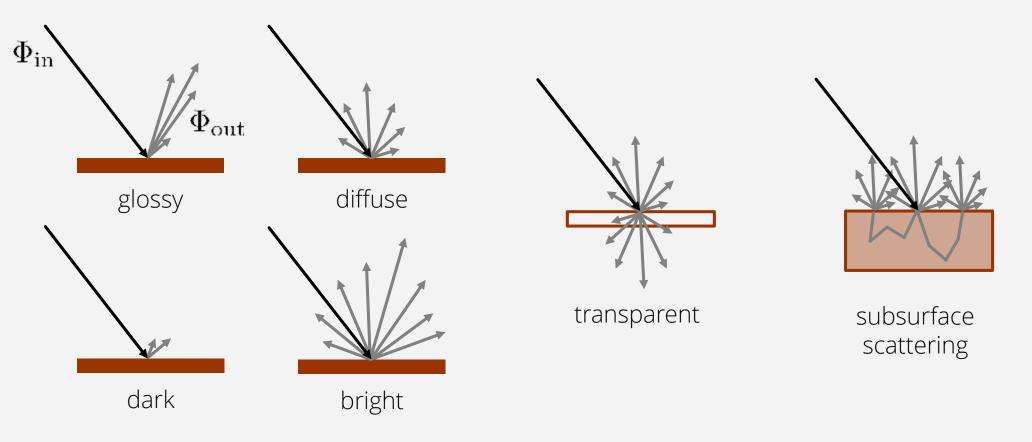


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Can be described by relating incident and exitant flux

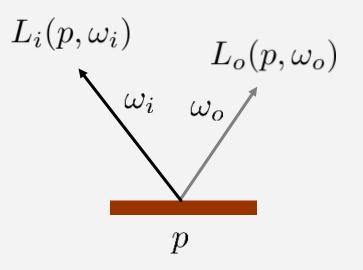


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## Light Interaction at a Surface

- Incident radiance  $L_i(p, \omega_i)$ at position p from direction  $\omega_i$ induces irradiance at p:  $dE_i(p, \omega_i) = L_i(p, \omega_i) \cos \theta_i d\omega_i$
- Flux is partially absorbed:  $0 \le p \le 1$  is a  $dB_i(p, \omega_i) = \rho(p) dE_i(p, \omega_i)$  coefficient.



- Reflected flux into direction  $\omega_o$  $dL_o(p, \omega_o) \sim dB_i(p, \omega_i) \sim dE_i(p, \omega_i)$ 

 $\omega_i$  represents the direction of the incident radiance. Per definition, all directions point away from the surface. I.e., incident radiance travels along  $-\omega_i$ .

## **BRDF** *Definition*

- For all pairs of directions  $\omega_i$  and  $\omega_o$ , the ratio of outgoing radiance towards  $\omega_o$  and irradiance due to incoming radiance from  $\omega_i$  is referred to as BRDF:  $f_r(p, \omega_i, \omega_o) = \frac{dL_o(p, \omega_o)}{dE_i(p, \omega_i)}$
- BRDF typically depends on a position and two directions.
  - Directions form a solid angle of  $2\pi$  for opaque surfaces and  $4\pi$  for transparent surfaces
  - Various variants. E.g., BRDF can depend on two positions for subsurface scattering  $f_r(p_i, p_o, \omega_i, \omega_o) = \frac{dL_o(p_o, \omega_o)}{dE_i(p_i, \omega_i)}$

## **BRDF** Application

- Relation between irradiance and exitant radiance  $dL_o(p, \omega_o) = f_r(p, \omega_i, \omega_o) dE_i(p, \omega_i)$ The portion of light from an incoming direction
- Irradiance is induced by radiance  $dL_o(p,\omega_o) = f_r(p,\omega_i,\omega_o)L_i(p,\omega_i)\cos\theta_i d\omega_i$  that is scattered in an outgoing direction
- Integration over the hemisphere  $\Rightarrow$  reflectance equation  $L_o(p, \omega_o) = \int_{2\pi} f_r(p, \omega_i, \omega_o) L_i(p, \omega_i) \cos \theta_i d\omega_i$
- Reflectance equation establishes a relation between incident and exitant radiance

## **BRDF** Properties

- Definition:  $f_r(\omega_i, \omega_o) = \frac{dL_o(\omega_o)}{dE_i(\omega_i)} = \frac{dL_o(\omega_o)}{L_i(\omega_i) \cdot \cos \theta_i \cdot d\omega_i}$
- Positive:  $f_r(\omega_i, \omega_o) \ge 0$
- Helmholtz reciprocity:  $f_r(\omega_o, \omega_i) = f_r(\omega_i, \omega_o)$ 
  - Incident and exitant radiance can be reversed
- Energy conservation:  $\forall \omega_i : \int_{2\pi^+} f_r(\omega_i, \omega_o) \cos \theta_o d\omega_o \leq 1$
- Linearity
  - If a material is defined as a sum of BRDFs, the contributions of the BRDFs are added for the total outgoing radiance
  - $\int (f_{r,1} + f_{r,2}) L_i \cos \theta_i d\omega_i = \int f_{r,1} L_i \cos \theta_i d\omega_i + \int f_{r,2} L_i \cos \theta_i d\omega_i$

#### **BRDF** Materials

– Diffuse

$$f_{r,d}(\omega_i,\omega_o) = \frac{\rho}{\pi}$$

– Mirror

$$f_{r,m}(\omega_i,\omega_o) = \rho \, \frac{1}{\cos \theta_i \sin \theta_i} \, \delta(\theta_o - \theta_i) \, \delta(\phi_o \pm \pi - \phi_i)$$

– Specular

$$f_{r,s}(\omega_i, \omega_o) = \rho \left( (2(n \cdot \omega_i) \cdot n - \omega_i) \cdot \omega_o \right)^e \qquad \text{n, } \omega_{i}, \omega_{o} \text{ are represented} \\ \text{with 3D normalized vectors} \end{cases}$$

## BRDF for Diffuse Reflecting Material

- Illumination  $L_i(\omega_i)$
- Induced surface irradiance  $dE_i(\omega_i) = L_i(\omega_i) \cdot \cos \theta_i \cdot d\omega_i$
- Overall irradiance  $E = \int_{2\pi} L_i(\omega_i) \cdot \cos \theta_i \cdot d\omega_i$
- Partially absorbed. Resulting radiosity

$$B = \rho \cdot E = \int_{2\pi} \rho \cdot L_i(\omega_i) \cdot \cos \theta_i \cdot d\omega_i \qquad 0 \le \rho \le 1 \qquad \text{$\rho$-reflectance}$$
$$B = \int_{2\pi} L_o(\omega_o) \cdot \cos \theta_o \cdot d\omega_o = L_o \cdot \int_{2\pi} \cos \theta_o d\omega_o = L_o \cdot \pi \qquad \text{see next}_{\text{slide}}$$
$$\rho \cdot E = \pi \cdot L_o \qquad L_o = \frac{\rho}{\pi} E = \int_{2\pi} \frac{\rho}{\pi} \cdot L_i(\omega_i) \cdot \cos \theta_i \cdot d\omega_i$$

 $\Rightarrow f_{r,d}(\omega_i,\omega_o) = rac{
ho}{\pi}$  BRDF is constant for diffuse reflecting material

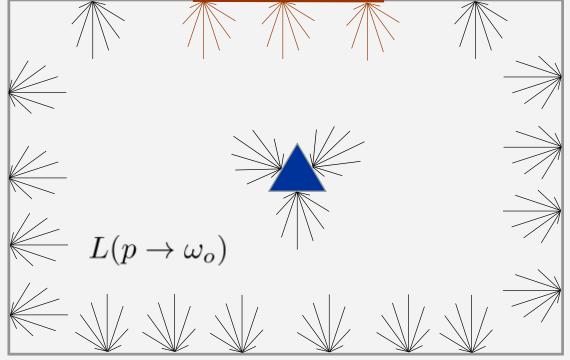
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## Solution of the Rendering Equation

- Exitant radiances from all scene points into all directions

 $L_e(p \to \omega_o)$ 

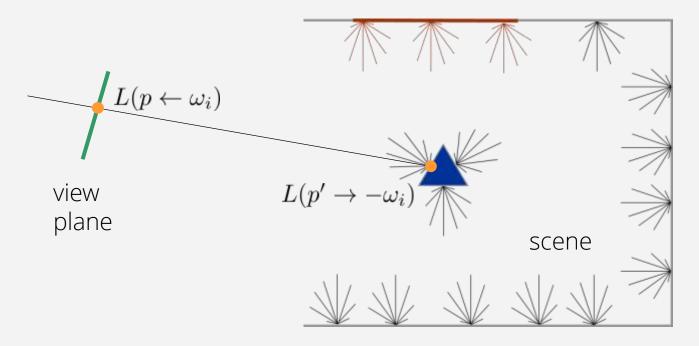






## Rendering of the Solution

- At an arbitrarily placed and oriented sensor
  - Cast a ray through position p in an image plane into direction  $\omega_i$
  - Lookup  $L(p \leftarrow \omega_i) = L(r_c(p, \omega_i) \rightarrow -\omega_i) = L(p' \rightarrow -\omega_i)$



## Simplified Setting

- Lambertian material
  - Exitant radiance independent from direction
  - Radiance into arbitrary direction can be computed from radiosity  $L(p \rightarrow \omega_o) = \frac{B(p)}{\pi}$
- Discretized scene representation with faces, e.g., triangles
  - Assume constant radiosity per face
- ⇒ Problem is simplified to n radiosity values for n faces

⇒ n instances of the rendering equation govern the solution

## **Radiosity Integral Equation**

- Rendering equation  $L(p \to \omega_o) = L_e(p \to \omega_o) + \int_S f_r(p, \omega_i \leftrightarrow \omega_o) L(x \to -\omega_i) V(p, x) \frac{\cos(\omega_i, n_p) \cos(-\omega_i, n_x)}{r_{px}^2} dA_x$
- Radiance can be computed from radiosity for Lambertian surfaces:  $L(p \rightarrow \omega_o) = \frac{B(p)}{\pi}$
- Radiosity equation

$$B(p) = B_e(p) + \int_S f_r(p, \omega_i \leftrightarrow \omega_o) B(x) V(p, x) \frac{\cos(\omega_i, n_p) \cos(-\omega_i, n_x)}{r_{px}^2} dA_x$$
  

$$B(p) = B_e(p) + \frac{\rho(p)}{\pi} \int_S B(x) V(p, x) \frac{\cos(\omega_i, n_p) \cos(-\omega_i, n_x)}{r_{px}^2} dA_x$$
Constant BRDF for Lambertian surfaces

## Discretization of the Radiosity Equation

- Continuous form, per surface position  $B(p) = B_e(p) + \frac{\rho(p)}{\pi} \int_S B(x) V(p,x) \frac{\cos(\omega_i, n_p) \cos(-\omega_i, n_x)}{r_{nx}^2} dA_x$
- Discretized form, per face / triangle Finite Element Method  $B_i = B_{ei} + \sum_j \rho_i F_{ij} B_j$ 
  - $B_i \sum_j \rho_i F_{ij} B_j = B_{ei}$
- $B_{ei}$  is a source, i.e. the emitted radiosity at face i
- $-B_i, B_j$  are unknown radiosities at faces i and j
- $\rho_i, F_{ij}$  are known coefficients

## System of Linear Equations

$$- \begin{pmatrix} 1 - \rho_1 F_{11} & -\rho_1 F_{12} & \dots & -\rho_1 F_{1n} \\ -\rho_2 F_{21} & 1 - \rho_2 F_{22} & \dots & -\rho_2 F_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ -\rho_n F_{n1} & \dots & -\rho_n F_{nn-1} & 1 - \rho_n F_{nn} \end{pmatrix} \begin{pmatrix} B_1 \\ B_2 \\ \vdots \\ B_n \end{pmatrix} = \begin{pmatrix} B_{e1} \\ B_{e2} \\ \vdots \\ B_{en} \end{pmatrix}$$

Matrix with known coefficients, reflectances and form factors. Indirect illumiation. Describes, how faces illuminate each other. Unknown radiosities. Known source terms. Direct illumination.

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# Solving the Linear System

- Typically with iterative schemes, e.g. relaxed Jacobi
  - Initialize, e.g.,  $B_i^0 = 0$  Superscript indicates solver iteration
  - Iteratively update  $B_i^{l+1} = B_i^l + \frac{\lambda_i}{1-\rho_i F_{ii}} (B_{ei} (B_i^l \sum_j \rho_i F_{ij} B_j^l))$
- Intuition

 $\lambda_i$  is a user-defined parameter that governs the solver convergence

- Changes from  $B_i^l$  to  $B_i^{l+1}$  are proportional to
- $\begin{array}{l} B_{ei}-(B_i^l-\sum_j\rho_iF_{ij}B_j^l)\\ \mbox{ If } B_{ei}-(B_i^l-\sum_j\rho_iF_{ij}B_j^l)=0 \ , \mbox{ i.e. } B_i^l-\sum_j\rho_iF_{ij}B_j^l=B_{ei} \ , \\ \mbox{ the solver has converged and } B_i^{l+1}=B_i^l \end{array}$

### Outline

- Introduction
- Ray-object intersections
- Light
- Materials
- Radiosity
- Stochastic Raytracing

#### Concept

- Approximately evaluate the integral  $\int_{\Omega} f_r(p, \omega_i \leftrightarrow \omega_o) L(p \leftarrow \omega_i) \cos(\omega_i, n_p) d\omega_i \text{ by}$ 
  - Tracing rays into randomly sampled 2D directions
  - Computing the incoming radiances
- Integral is approximated with
  - $\sum_{i} f_r(p, \omega_i \leftrightarrow \omega_o) L(p \leftarrow \omega_i) \cos(\omega_i, n_p) \Delta \Omega_i$
  - 2 dimensional sample directions  $\omega_i = (\theta_i, \phi_i)$
  - $\Delta \Omega_i$  is an approximation of the solid angle of sample direction  $\omega_i = (\theta_i, \phi_i)$

### Properties

- Benefits
  - Processes only evaluations of the integrand at arbitrary surface points in the domain
  - Appropriate for integrals of arbitrary dimensions
  - Allows for non-uniform sample patterns / adaptive sample sizes
  - Works for a large variety of integrands, e.g., it handles discontinuities



### Properties

- Drawbacks
  - Using n samples, the scheme converges to the correct result with O ( $n^{\frac{1}{2}}$ )
  - I.e., to half the error, 4n samples are required
  - Errors are perceived as noise,
     i.e. pixels are arbitrarily too bright or dark
     (due to the erroneous approximation of the sample size)
  - Evaluation of the integrand at a point is expensive (ray intersections tests)

#### Monte Carlo Estimator - Non-uniform Random Variables

- $\mathsf{PDF} p(x)$
- Estimator  $F_N = \frac{1}{N} \sum_{i=1}^{N} \frac{f(X_i)}{p(X_i)}$
- Integral
  - $\int_{a}^{b} f(x) dx \approx \frac{1}{N} \sum_{i=1}^{N} \frac{f(X_{i})}{p(X_{i})} = \sum_{i=1}^{N} f(X_{i}) \frac{1}{N \ p(X_{i})}$
  - Function value  $f(X_i)$
  - Approximate sample size  $\frac{1}{N p(X_i)}$

#### Monte Carlo Estimator - Integration over a Hemisphere

- Approximate computation of the irradiance at a point  $E_i(p) = \int_{2\pi^+} L_i(p,\omega) \cos\theta d\omega$   $= \int_0^{2\pi} \int_0^{\frac{\pi}{2}} L_i(p,\theta,\phi) \cos\theta \sin\theta d\theta d\phi$
- Estimator  $F_N = \frac{1}{N} \sum_{i=1}^N \frac{f(X_i)}{p(X_i)} = \frac{1}{N} \sum_{i=1}^N \frac{L_i(p,\theta_i,\phi_i)\cos\theta_i\sin\theta_i}{p(\theta_i,\phi_i)}$
- Choosing a PDF This flexibility is an important aspect of Monte Carlo integration.
  - Should be similar to the shape of the integrand
  - As incident radiance is weighted with  $\cos \theta$ , it is appropriate to generate more samples close to the top of the hemisphere
  - $\ p(\theta,\phi) \propto \cos\theta$

#### Monte Carlo Estimator - Integration over a Hemisphere

 Probability distribution  $\int_{2\pi^+} c \ p(\omega) \mathrm{d}\omega = 1$  $\int_0^{2\pi} \int_0^{\frac{\pi}{2}} c \, \cos\theta \sin\theta \, \mathrm{d}\theta \, \mathrm{d}\phi = 1$  $c \frac{2\pi}{1+1} = 1$  $c = \frac{1}{\pi}$  $p(\theta, \phi) = \frac{\cos \theta \sin \theta}{\pi}$ – Estimator  $F_N = \frac{1}{N} \sum_{i=1}^{N} \frac{L_i(p,\theta_i,\phi_i)\cos\theta_i\sin\theta_i}{p(\theta_i,\phi_i)}$  $= \frac{\pi}{N} \sum_{i=1}^{N} L_i(p,\theta_i,\phi_i) \qquad \approx \int_0^{2\pi} \int_0^{\frac{\pi}{2}} L_i(p,\theta,\phi) \cos\theta \sin\theta d\theta d\phi$ If  $\theta$  and  $\phi$  are sampled according to PDF p( $\theta$ ,  $\phi$ ) University of Freiburg – Computer Science Department – 57

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#### Monte Carlo Estimator - Integration over a Hemisphere

- Integral  $\int_0^{2\pi} \int_0^{\frac{\pi}{2}} L_i(p,\theta,\phi) \cos\theta \sin\theta d\theta d\phi$
- PDF  $p(\theta, \phi) = \frac{\cos \theta \sin \theta}{\pi}$
- Estimator  $\frac{\pi}{N} \sum_{i=1}^{N} L_i(p, \theta_i, \phi_i)$ =  $\sum_{i=1}^{N} L_i(p, \theta_i, \phi_i) \cos \theta_i \sin \theta_i \frac{\pi}{N \cos \theta_i \sin \theta_i}$
- Function value  $L_i(p, \theta_i, \phi_i) \cos \theta_i \sin \theta_i$  for direction  $(\theta_i, \phi_i)$
- Approximate sample size / solid angle  $\frac{\pi}{N\cos\theta_i\sin\theta_i}$

### Monte Carlo Integration - Steps

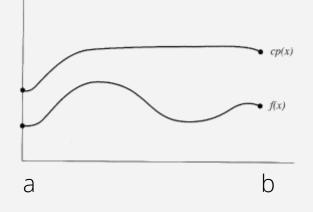
- Choose an appropriate probability density function
- Generate random samples according to the PDF
- Evaluate the function for all samples
- Accumulate sample values weighted with their approximate sample size

#### Inversion Method

- P and  $P^{-1}$  are continuous functions
- Start with the desired PDF p(x)
- Compute  $P(x) = \int_0^x p(x') dx'$
- Compute the inverse  $P^{-1}(x)$
- Obtain a uniformly distributed variable  $\xi$
- Compute  $X_i = P^{-1}(\xi)$  which adheres to p(x)

## **Rejection Method**

- Sample generation
  - Generate a uniform random sample  $0 \le \xi < 1$
  - Generate a sample *X* according to p(x)
  - Accept X if  $\xi \cdot c \cdot p(X) \leq f(X)$



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