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# MIT 6.837 Monte-Carlo Ray Tracing

# Schedule

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- Review Session:  
Tuesday November 18<sup>th</sup>, 7:30 pm  
bring lots of questions!
- Quiz 2: Thursday November 20<sup>th</sup>, in class  
(one weeks from today)

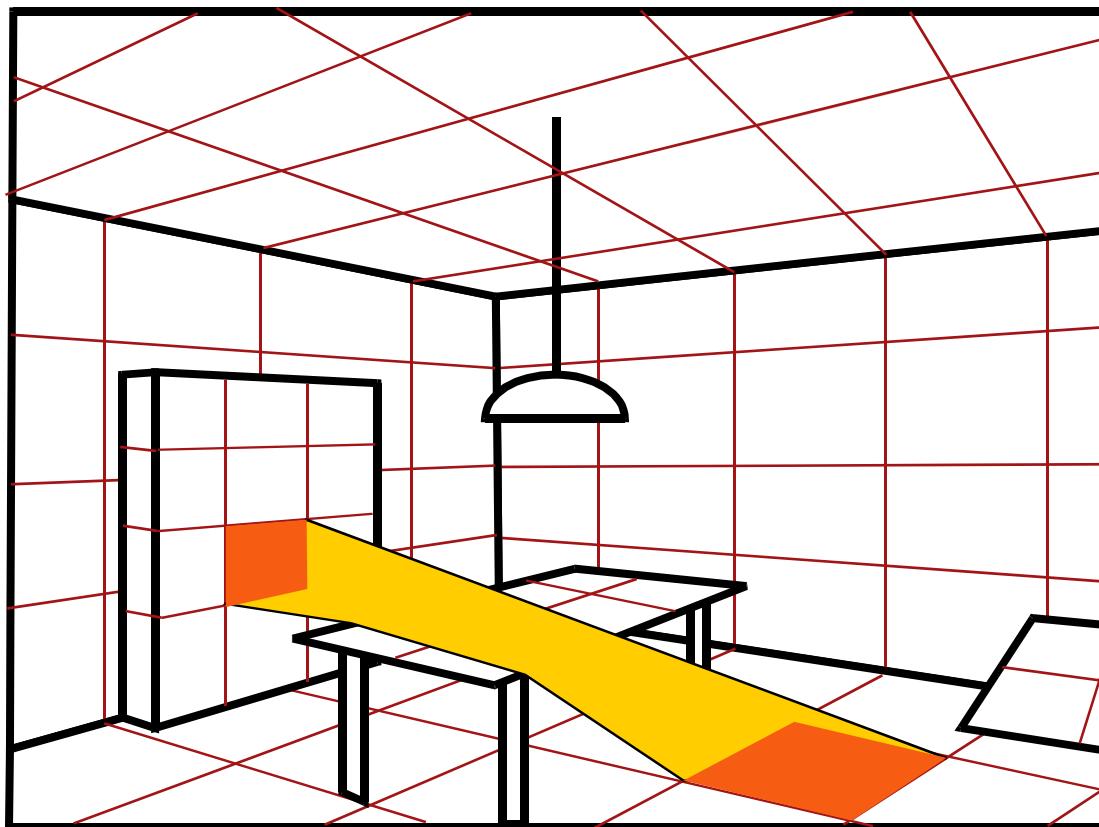
# Review of last week?

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# Radiosity

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- Diffuse surfaces
- Subdivide scene
- Radiosity assumed constant over a patch
- Form-factor between patches
- Geometry and visibility
- Big Matrix system



# Radiosity

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- Smoothing and other gimmicks

# Limitations of radiosity

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- Diffuse only for basic method
  - Costly extension to specular
- Requires meshing
- Cost of visibility computation
  - If you send rays, why not use ray tracing?
- Memory consumption vs. time scalability

# Why still learn radiosity?

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- Still used in architecture (Lightscape)
- Introduction to finite element method
  - Project the problem onto a finite basis of functions
    - In the case of radiosity: piecewise constant
  - Express interaction between elements
  - Get a big matrix system
  - Same as deformable object simulation
- Pre-computed radiance transfer: same strategy
  - Use finite basis function
  - Precompute lighting as a function of primary sources
  - Use in a simplified version in Max Payne 2

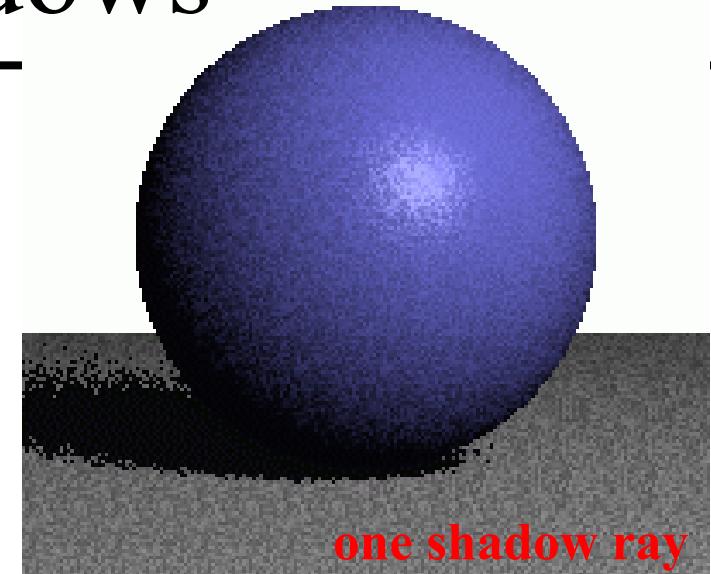
# Today: Monte Carlo Ray Tracing

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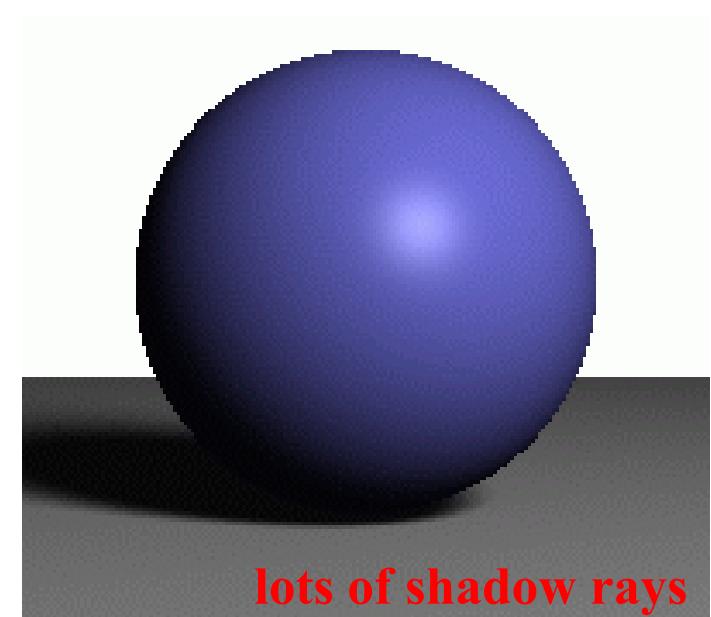
- Principle of Monte-Carlo Ray Tracing
- Monte Carlo integration
- Review of Rendering equation
- Advanced Monte Carlo Ray Tracing

# Probabilistic Soft Shadows

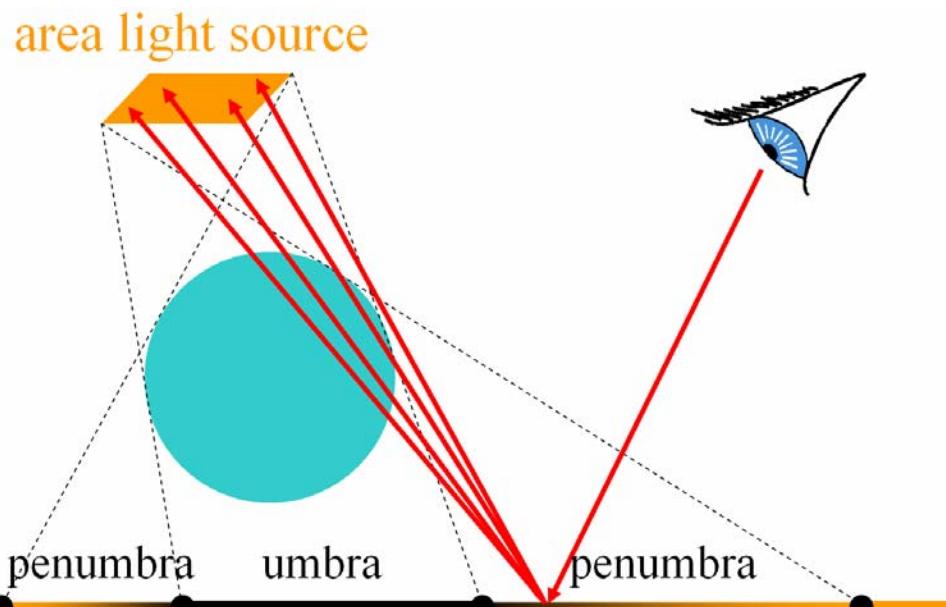
- Multiple shadow rays to sample area light source
- Monte-Carlo ray tracing generalizes this



one shadow ray



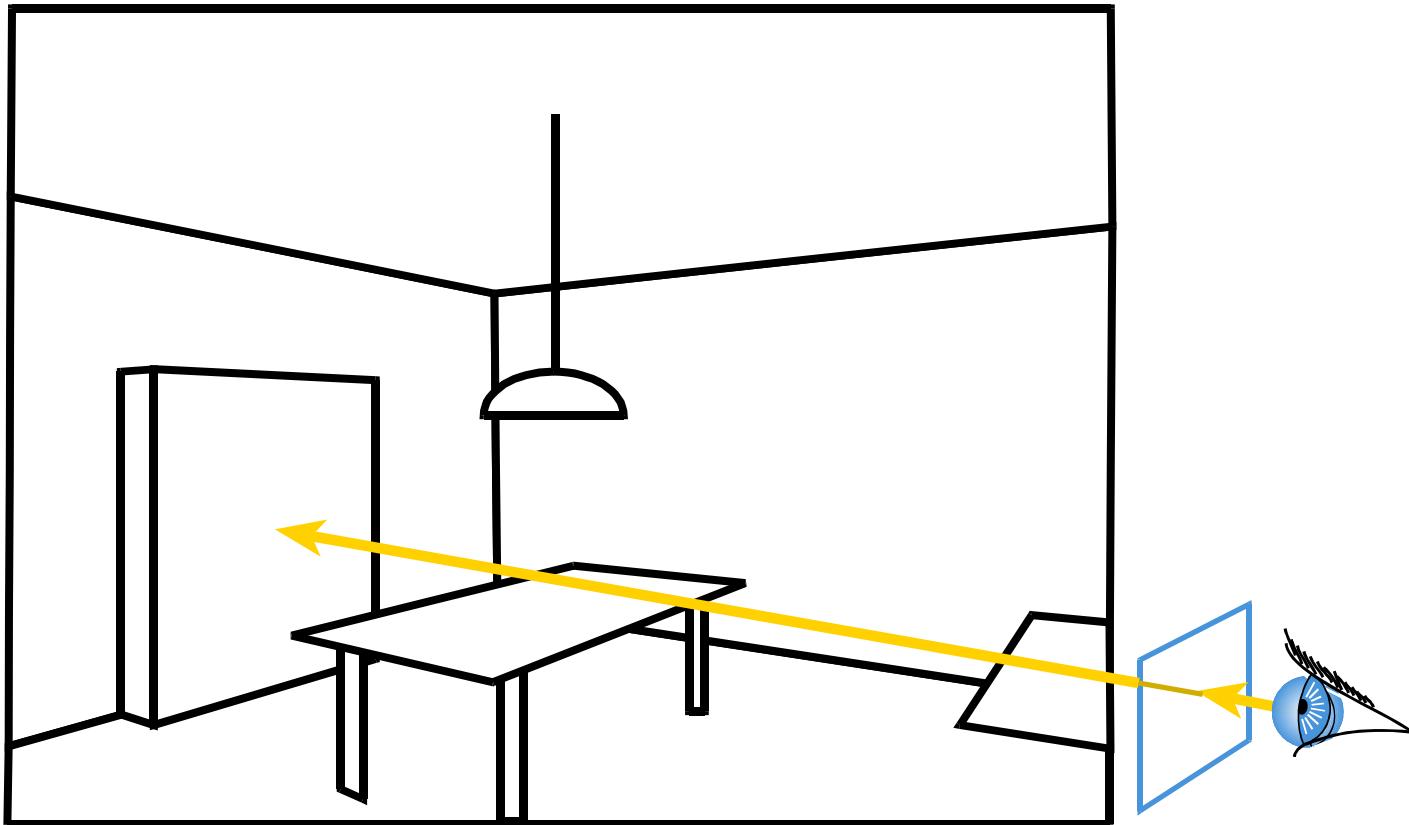
lots of shadow rays



# Ray Casting

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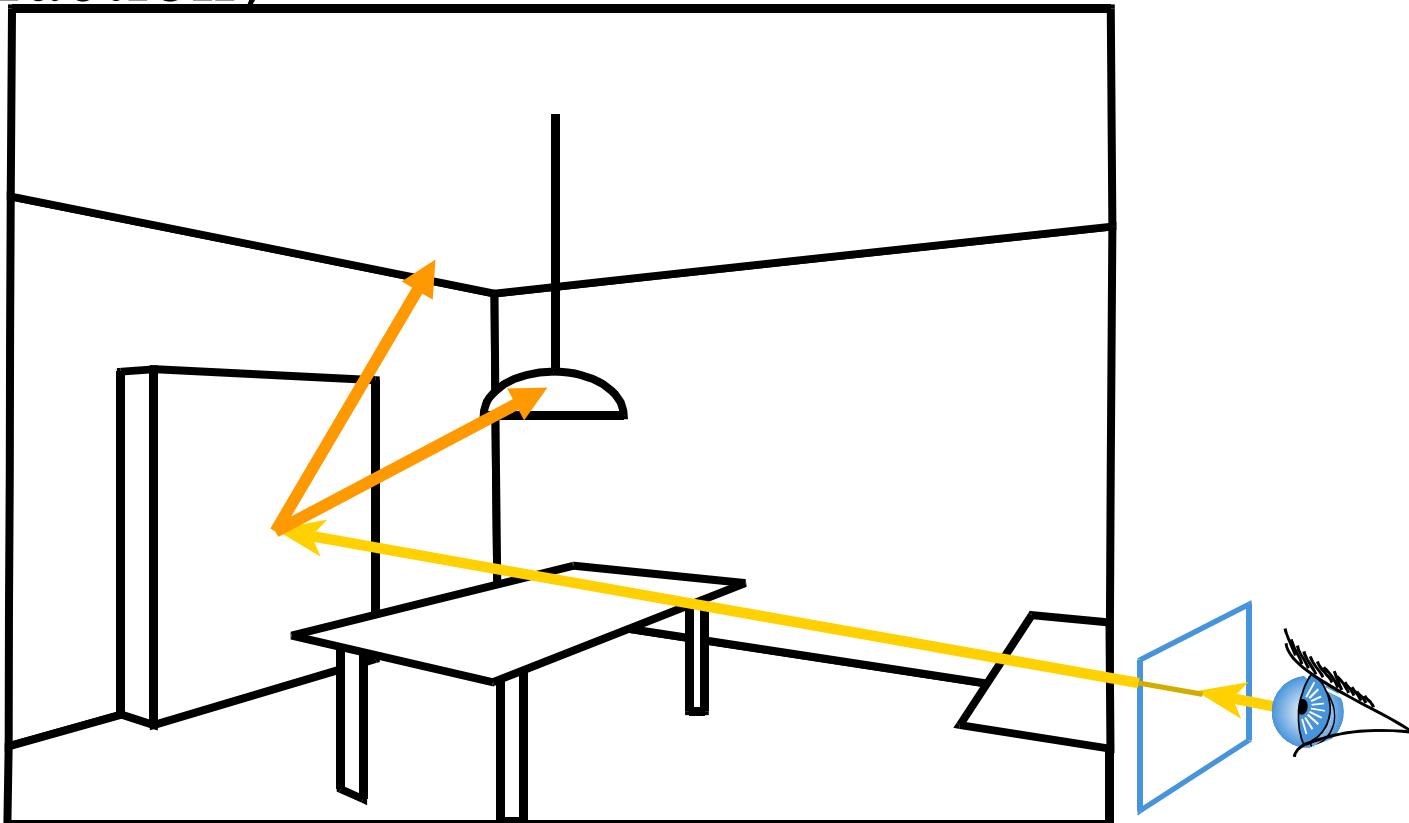
- Cast a ray from the eye through each pixel



# Ray Tracing

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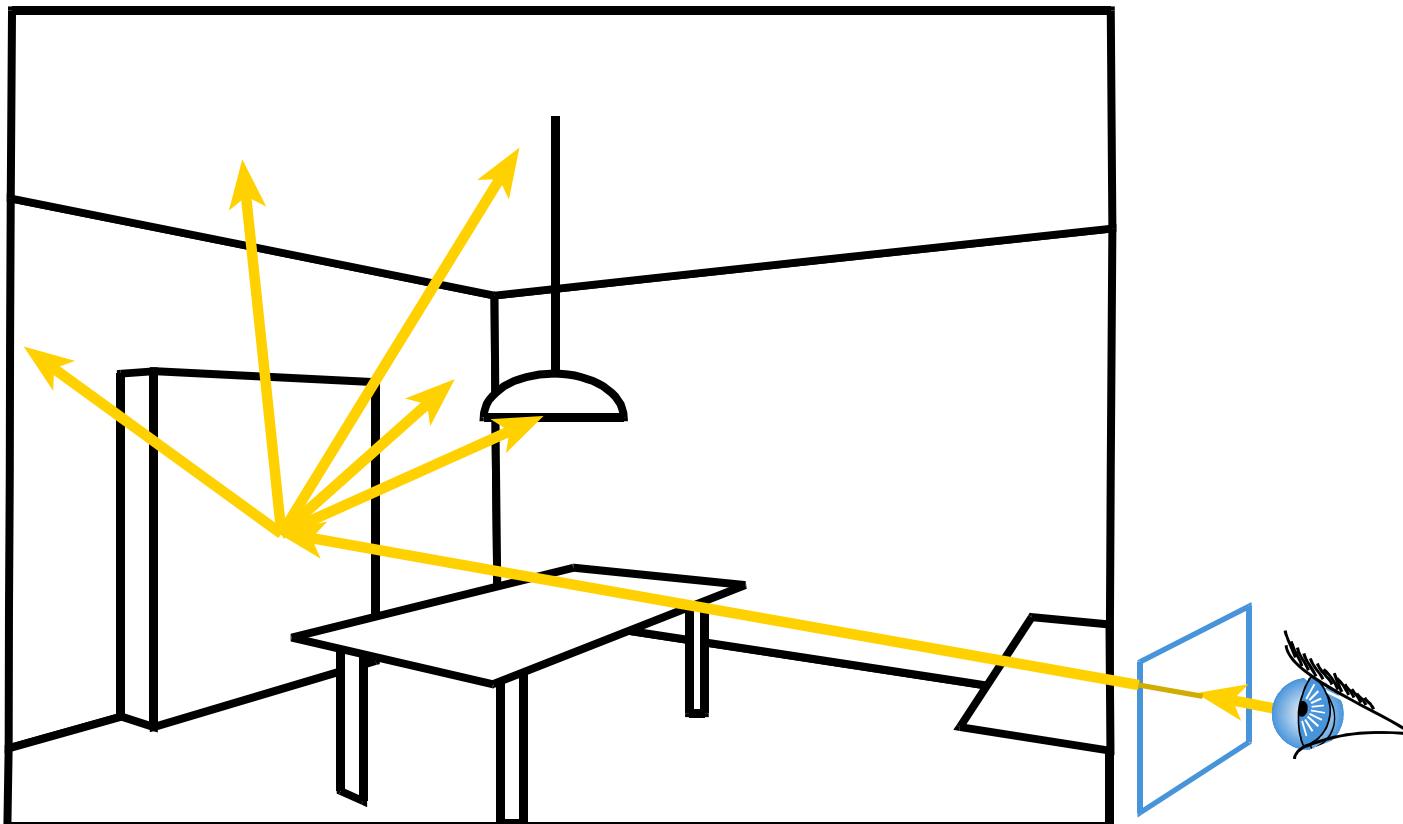
- Cast a ray from the eye through each pixel
- Trace secondary rays (light, reflection, refraction)



# Monte-Carlo Ray Tracing

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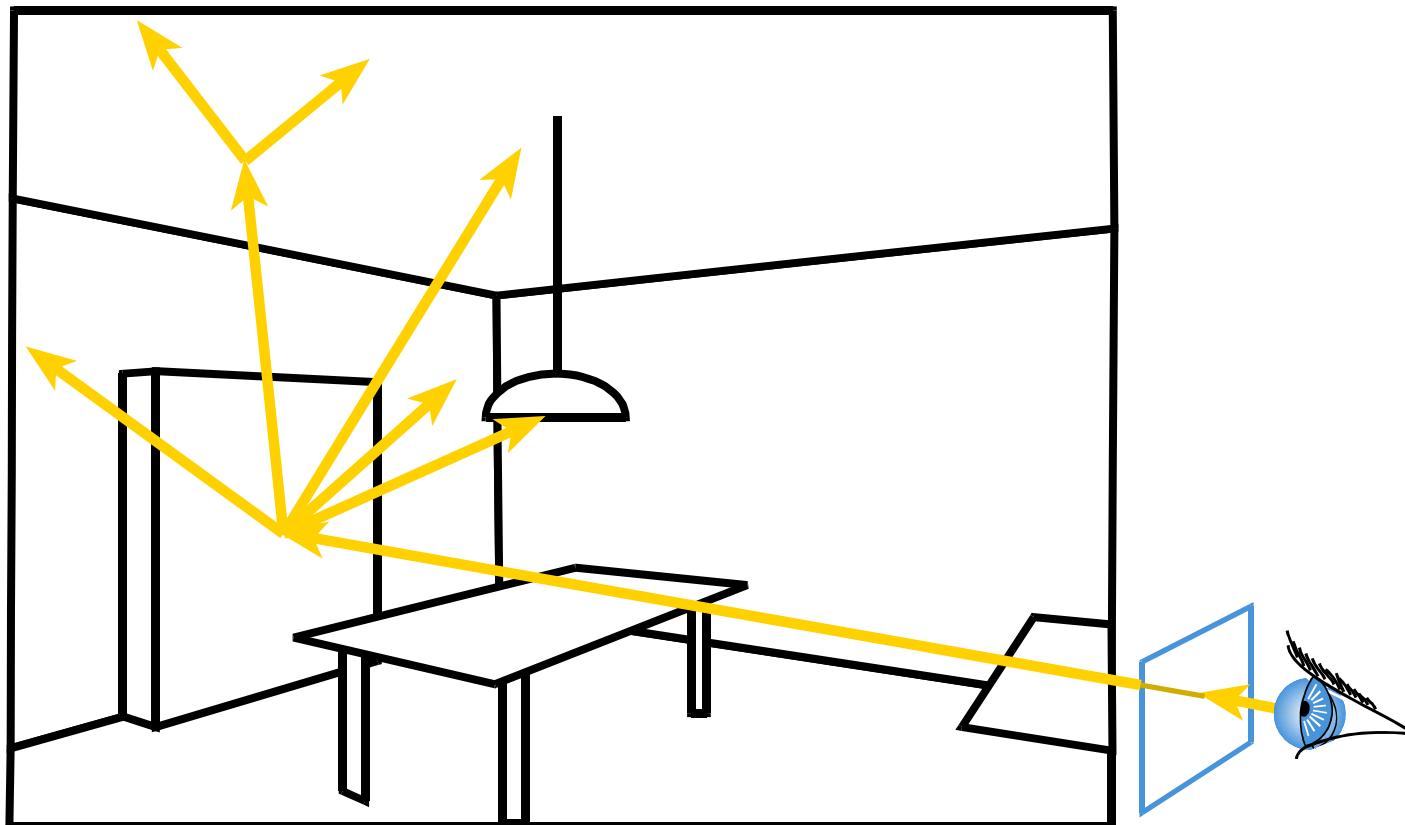
- Cast a ray from the eye through each pixel
- Cast random rays from the visible point
  - Accumulate radiance contribution



# Monte-Carlo Ray Tracing

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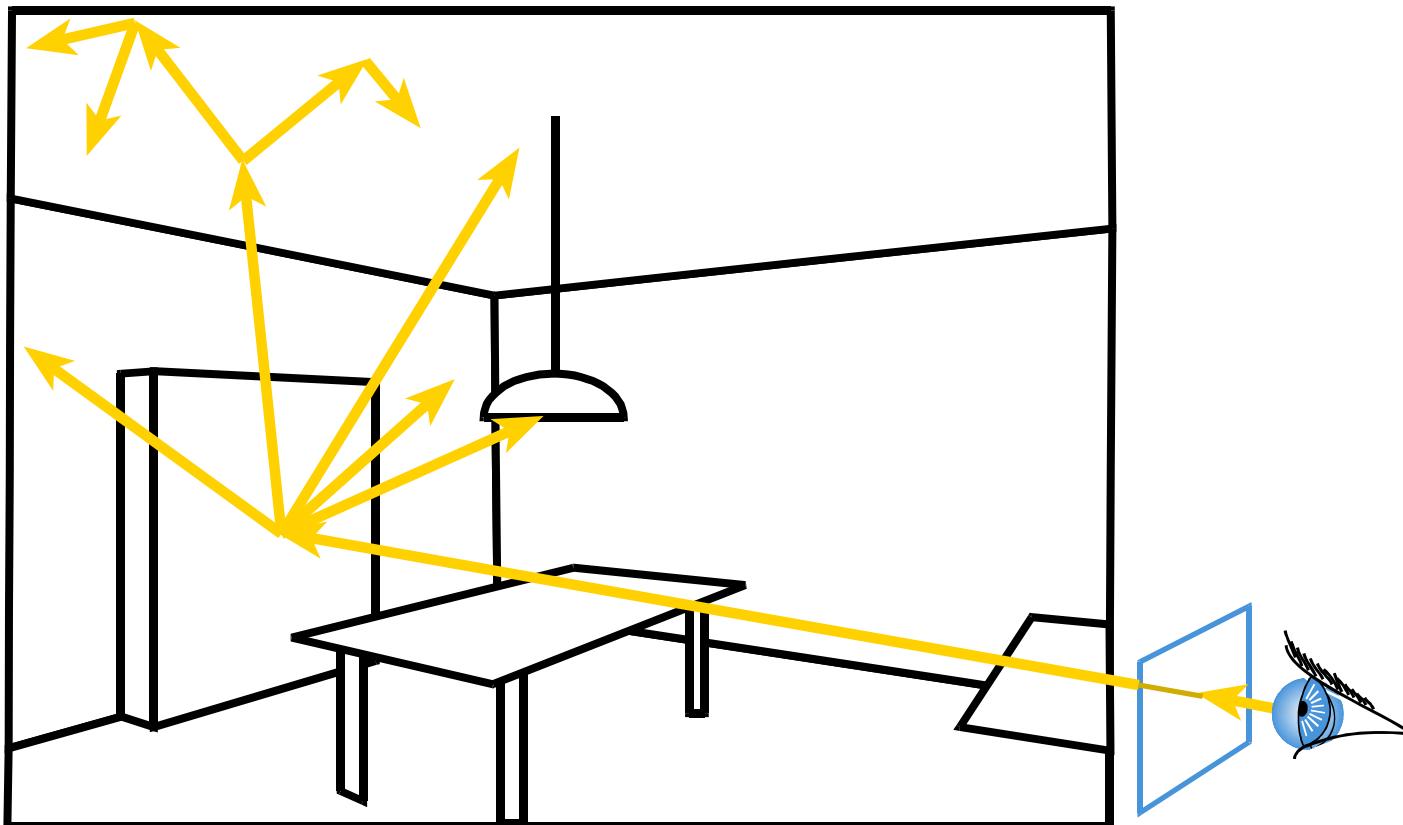
- Cast a ray from the eye through each pixel
- Cast random rays from the visible point
- Recurse



# Monte-Carlo

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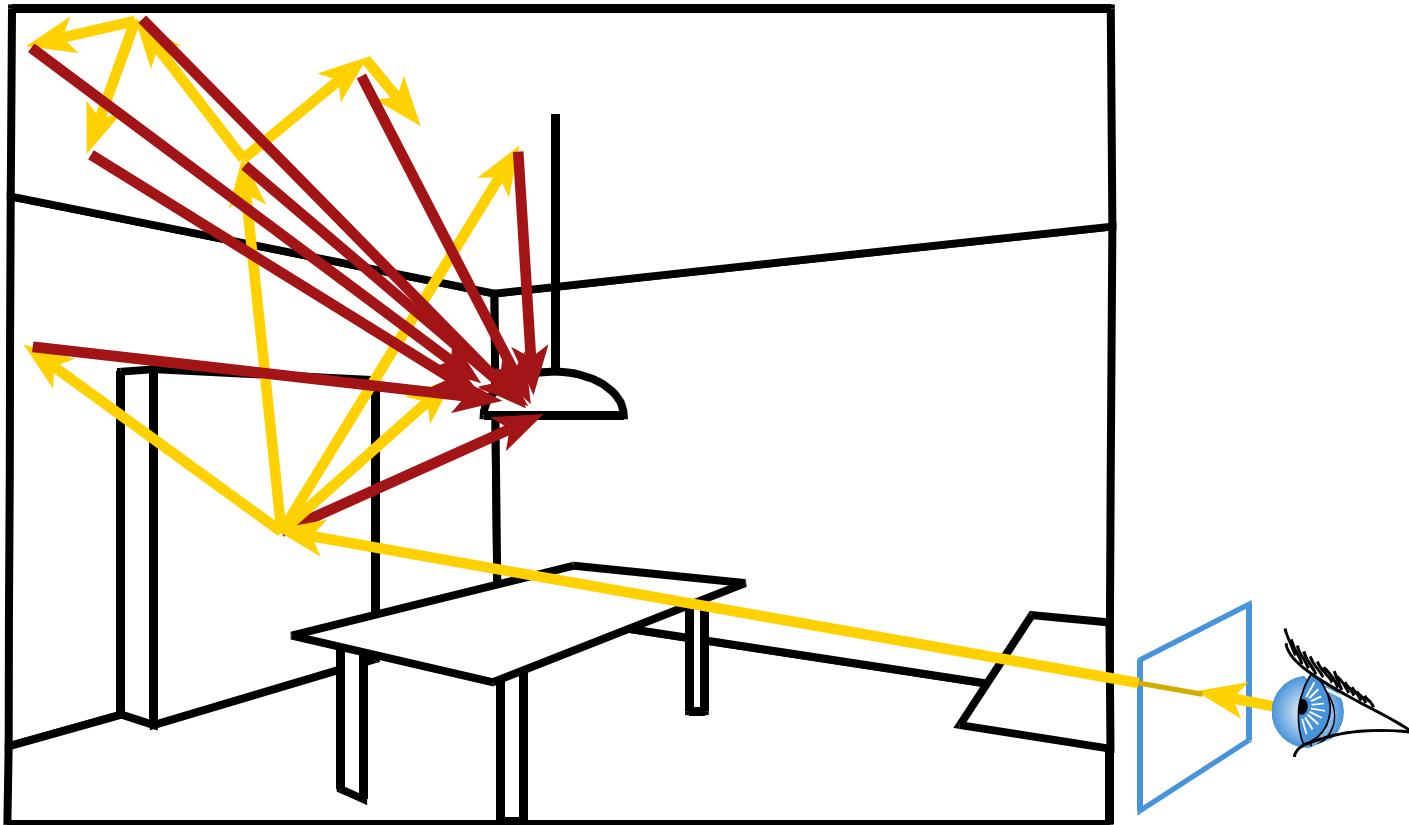
- Cast a ray from the eye through each pixel
- Cast random rays from the visible point
- Recurse



# Monte-Carlo

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- Systematically sample primary light



# Results

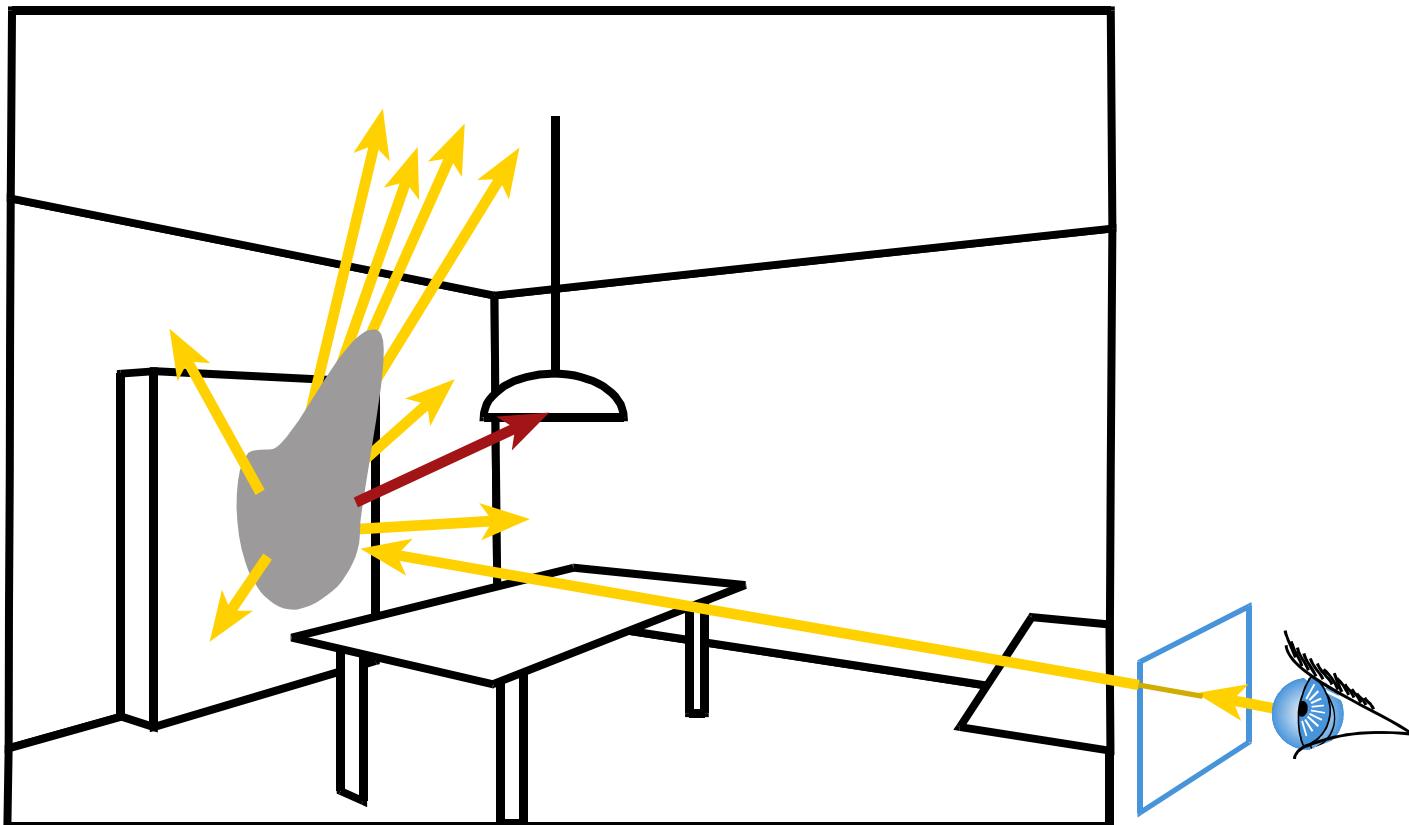
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(Image removed due to copyright considerations.)

# Monte-Carlo

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- Take reflectance into account
  - Multiply incoming radiance by BRDF value



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- 1 sample per pixel

(Image removed due to copyright considerations.)

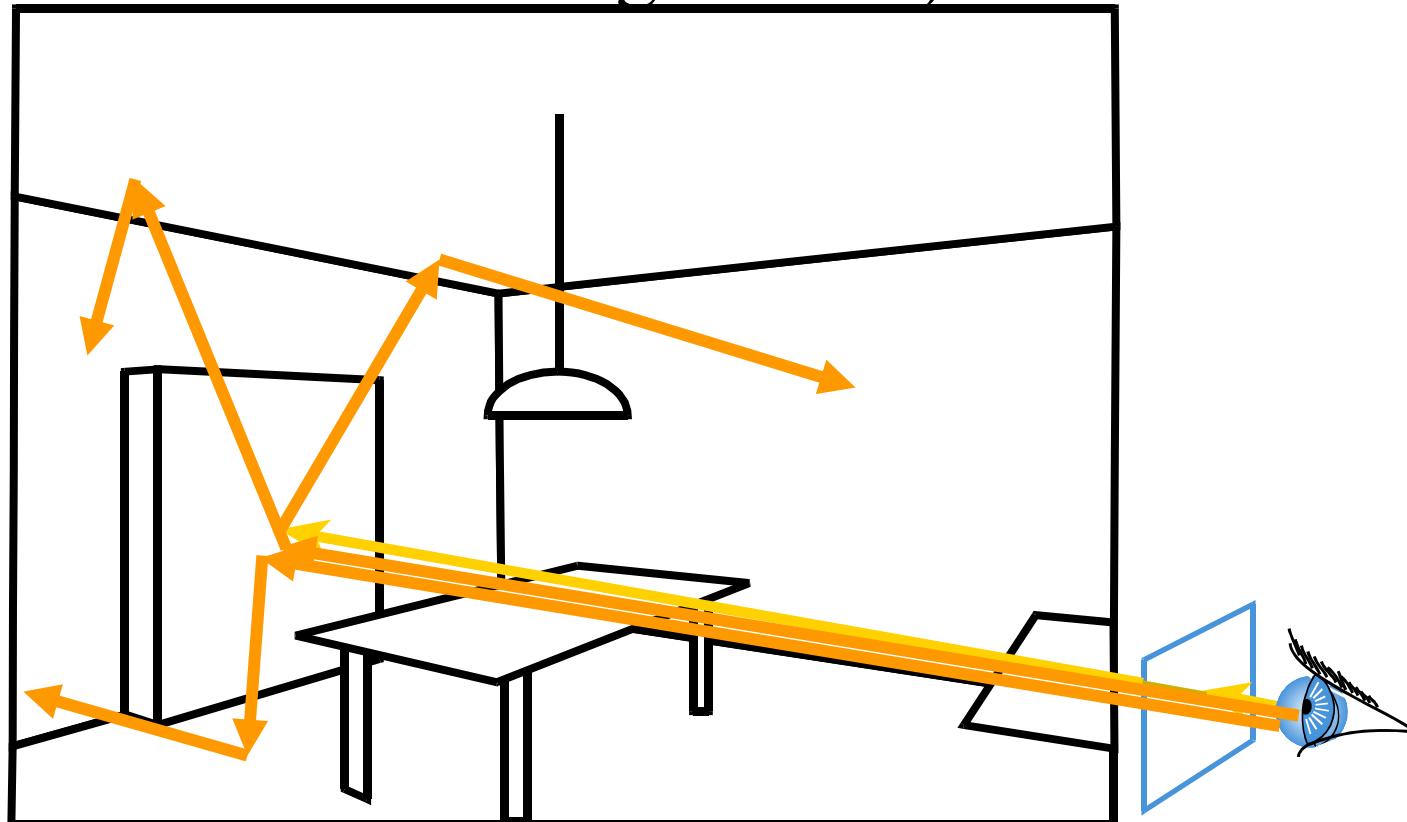
- 
- 256 samples per pixel

(Image removed due to copyright considerations.)

# Monte Carlo Path Tracing

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- Trace only one secondary ray per recursion
- But send many primary rays per pixel
- (performs antialiasing as well)



# Monte Carlo Path tracing

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traceRay

Intersect all objects

Shade visible object

Shade visible object

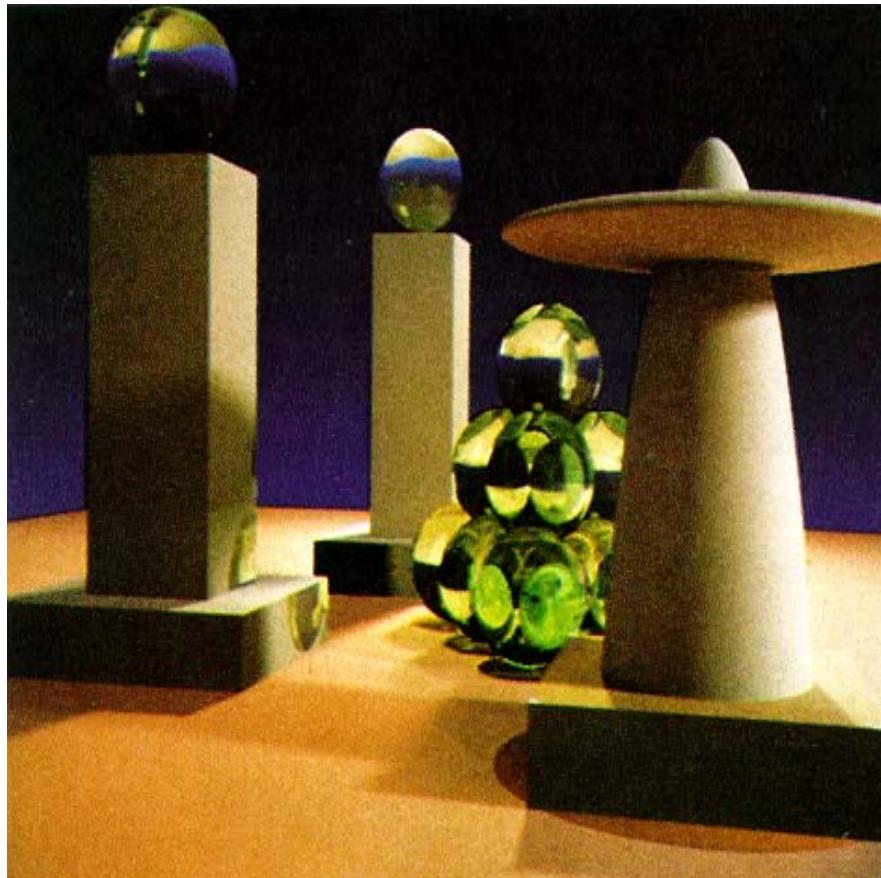
Trace random ray to sample incoming  
light

Shade using brdf

# Vintage path tracing image

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- by Jim Kajiya (1986)
- Also introduced the rendering equation



# Convergence speed

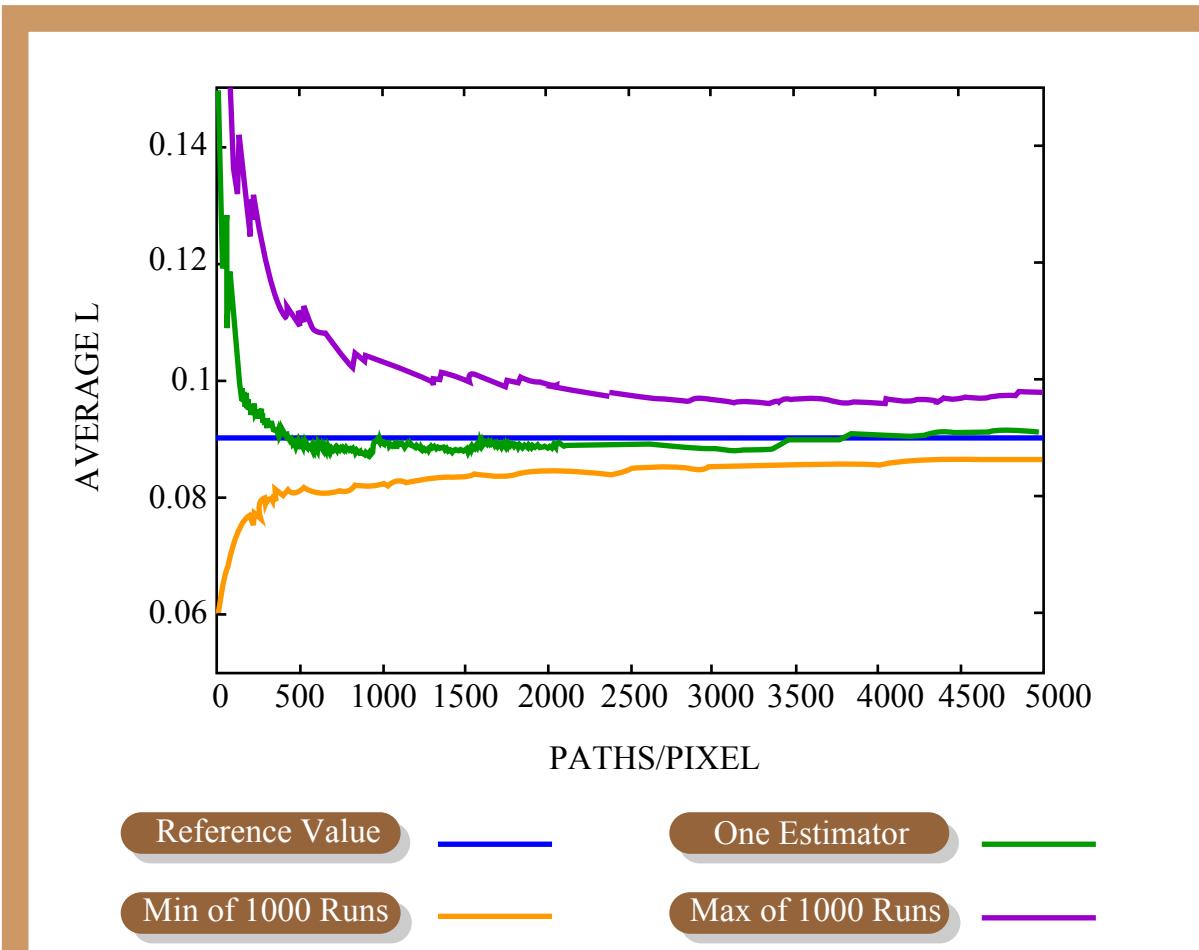


Image adapted from:

Henrik Wann Jensen. *Realistic Image Synthesis Using Photon Mapping*. 1st Ed.  
A K Peters, Ltd. July 2001. ISBN: 1568811470.

# Results

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- 10 paths/pixel

(Image removed due to copyright considerations.)

# Results

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- 10 paths/pixel

(Image removed due to copyright considerations.)

# Results

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- 100 paths/pixel

(Image removed due to copyright considerations.)

# Why use random numbers?

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- Fixed random sequence
- We see the structure in the error

(Image removed due to copyright considerations.)

# Recap

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- Send random rays
- Sample the rendering equation
- No meshing required, no special storage
- No limitation
  - On reflectance
  - On geometry
- Extremely flexible
- Can be noisy (or slow)

# Today: Monte Carlo Ray Tracing

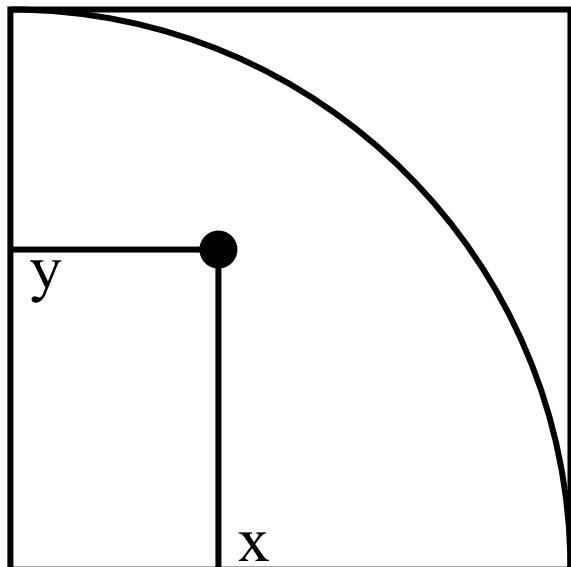
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- Principle of Monte-Carlo Ray Tracing
- Monte Carlo integration
- Review of Rendering equation
- Advanced Monte Carlo Ray Tracing

# Monte-Carlo computation of $\pi$

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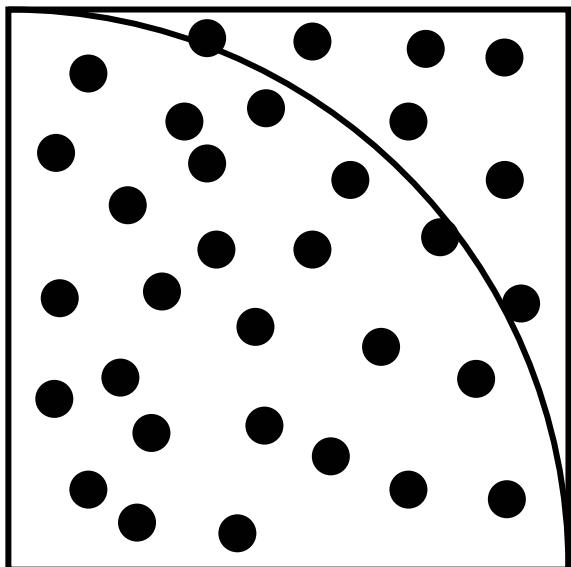
- Take a square
- Take a random point  $(x,y)$  in the square
- Test if it is inside the  $\frac{1}{4}$  disc  $(x^2+y^2 < 1)$
- The probability is  $\pi / 4$



# Monte-Carlo computation of $\pi$

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- The probability is  $\pi / 4$
- Count the inside ratio  $n = \# \text{ inside} / \text{total } \# \text{ trials}$
- $\pi \approx n * 4$
- The error depends on the number of trials



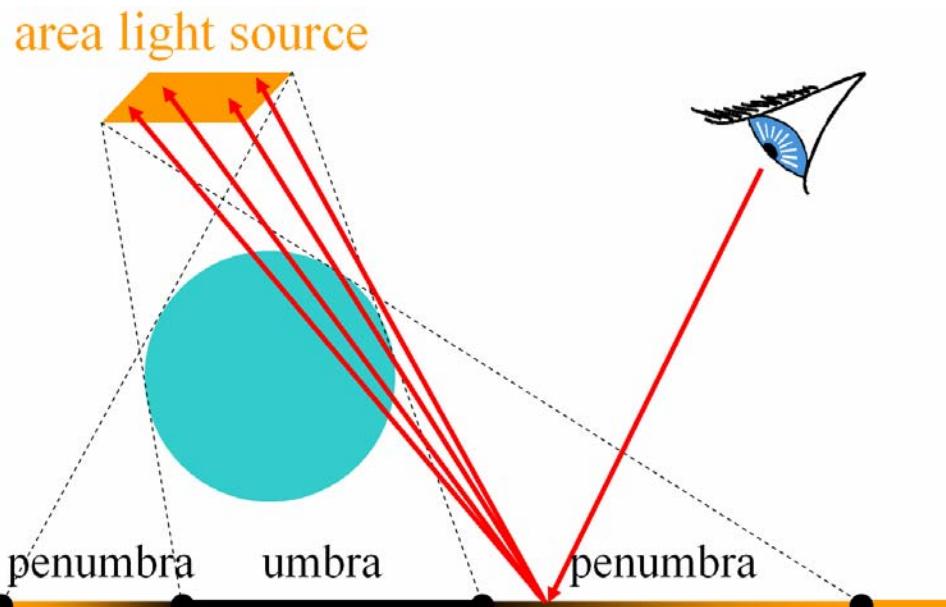
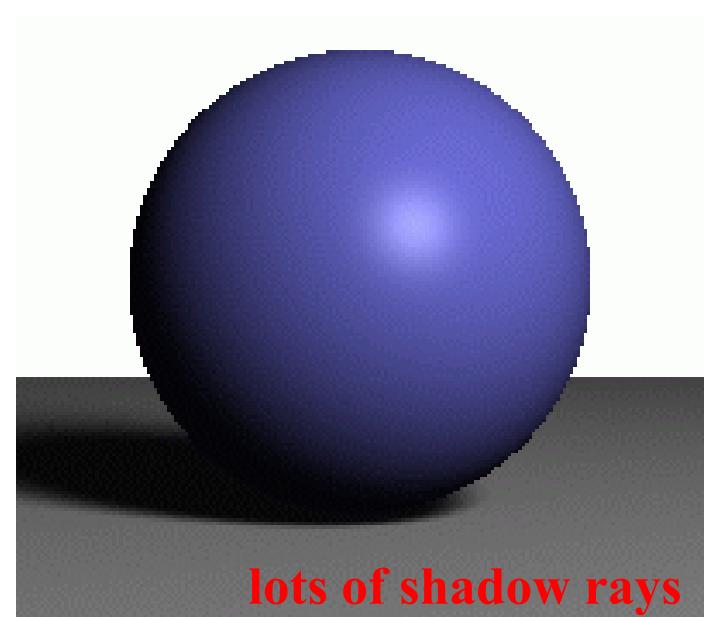
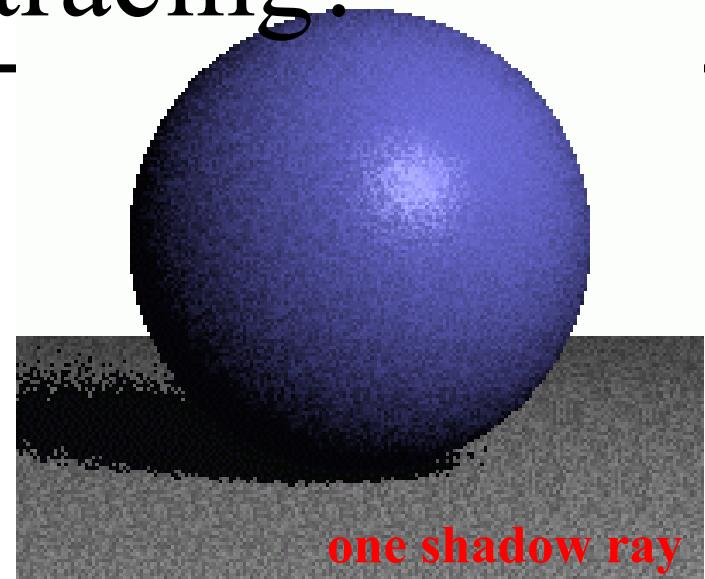
# Why not use Simpson integration?

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- Yeah, to compute  $\pi$ ,  
Monte Carlo is not very efficient
- But convergence is independent of dimension
- Better to integrate high-dimensional functions
- For  $d$  dimensions, Simpson requires  $N^d$  domains

# What's the link to ray tracing?

- Light source is square
- Occluder is sphere
- Some pixels have exactly  $\pi / 4$  visibility ;-)



# Dumbest Monte-Carlo integration

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- Compute 0.5 by flipping a coin
  - 1 flip: 0 or 1  $\Rightarrow$  average error = 0.5
  - 2 flips: 0, 0.5, 0.5 or 1  $\Rightarrow$  average error = 0.25
  - 4 flips: 0 (\*1), 0.25 (\*4), 0.5 (\*6), 0.75 (\*4), 1 (\*1)  
 $\Rightarrow$  average error = 0.1875
- 
- Does not converge very fast
  - Doubling the number of samples does not double accuracy

# Convergence of Monte Carlo integration

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- Variance decrease in  $1/n$
- Convergence is  $\frac{1}{\sqrt{n}}$
- Independent of dimension

# Monte Carlo integration

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- Want to evaluate  $\int_a^b f(x)dx$
- Use random variable  $x_i$  with uniform probability over the domain

$$\frac{1}{n} \sum_{i=1}^n f(x_i)$$

- Note that achieving uniform probability can be tough for complex domain (e.g. sphere)

# Monte Carlo integration – smarter

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- Want to evaluate  $\int_a^b f(x)dx$
- Use random variable  $x_i$  with probability  $p_i$

$$\frac{1}{n} \sum_{i=1}^n \frac{f(x_i)}{p_i}$$

- The whole trick is to choose the  $x_i$  and  $p_i$

# Sampling strategy

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- Sample directions vs. sample light source

(Image removed due to copyright considerations.)

# Sampling strategies

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(Images removed due to copyright considerations.)

Sampling more the light

Sampling more the BRDF

# Monte Carlo recap

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- Turn integral into finite sum
  - Use random samples
  - Convergence  $\frac{1}{\sqrt{n}}$
  - Independent of dimension
  - Very flexible
- 
- Tweak sampling/probabilities for optimal result
  - A lot of integration and probability theory to get things right

# What can we integrate?

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- Pixel: antialiasing
- Light sources: Soft shadows
- Lens: Depth of field
- Time: Motion blur
- BRDF: glossy reflection
- Hemisphere: indirect lighting

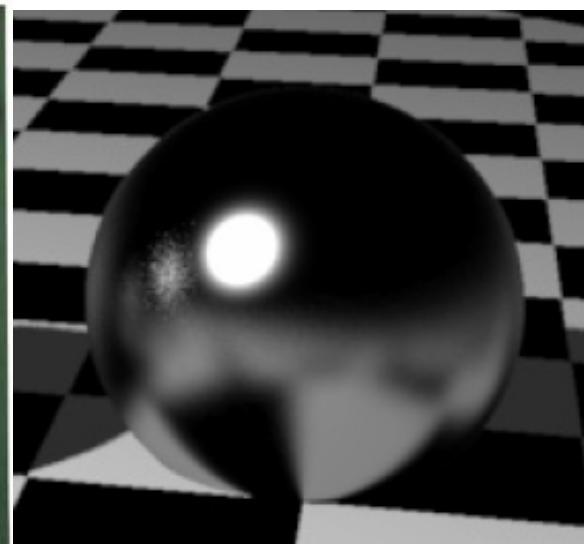
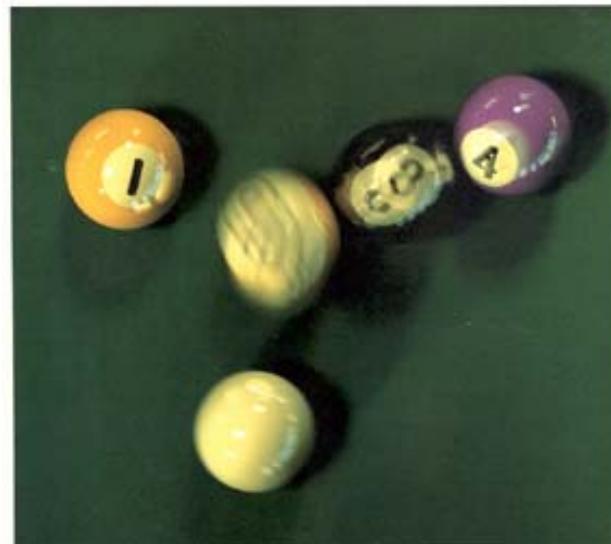
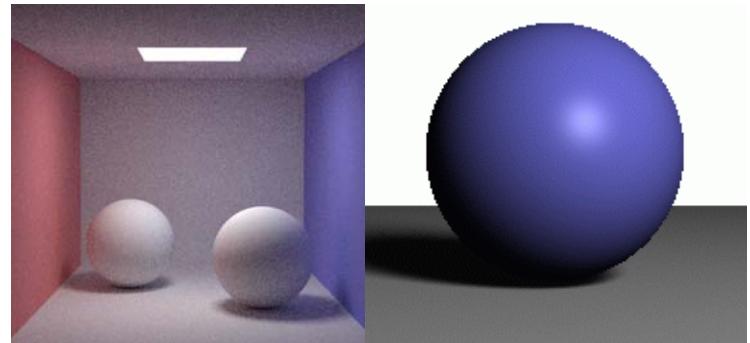


Image removed due to copyright considerations.  
Please see *Computer Graphics* 25, no. 4  
(July, 1991): 157-164. ISBN: 0097-8930.

# Questions?

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(Images removed due to copyright considerations.)

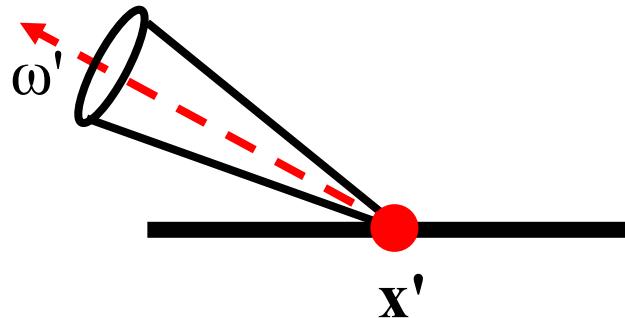
# Today: Monte Carlo Ray Tracing

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- Principle of Monte-Carlo Ray Tracing
- Monte Carlo integration
- Review of Rendering equation
- Advanced Monte Carlo Ray Tracing

# The Rendering Equation

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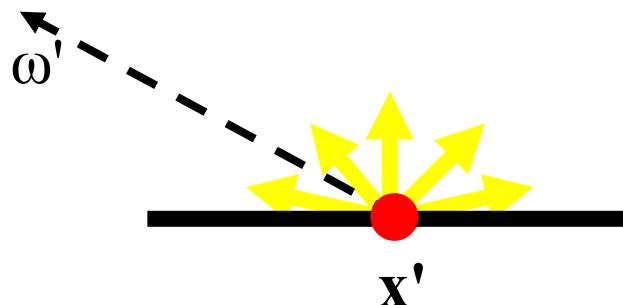
$$L(x', \omega') = E(x', \omega') + \int \rho_{x'}(\omega, \omega') L(x, \omega) G(x, x') V(x, x') dA$$



$L(x', \omega')$  is the radiance from a point  
on a surface in a given direction  $\omega'$

# The Rendering Equation

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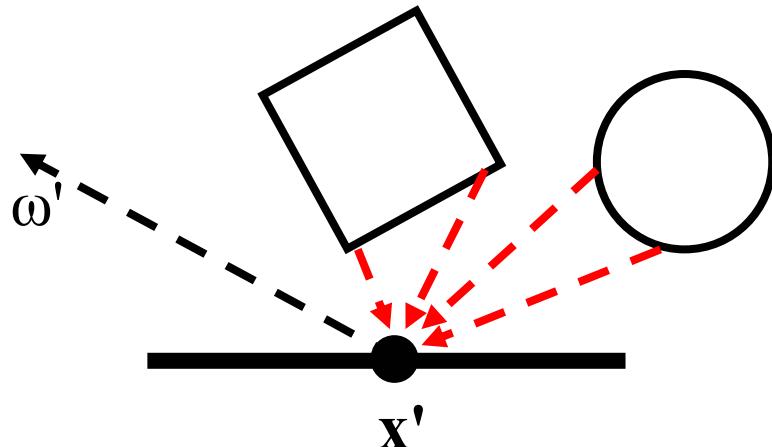
$$L(x', \omega') = E(x', \omega') + \int \rho_{x'}(\omega, \omega') L(x, \omega) G(x, x') V(x, x') dA$$



E(x',  $\omega'$ ) is the emitted radiance from a point: E is non-zero only if x' is emissive (a light *source*)

# The Rendering Equation

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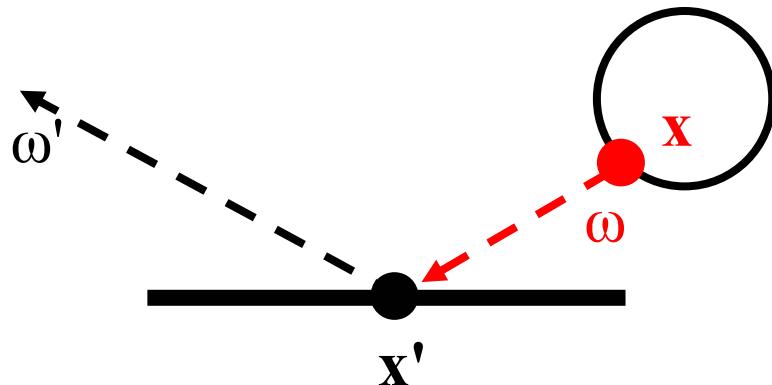


$$L(x', \omega') = E(x', \omega') + \underbrace{\int \rho_{x'}(\omega, \omega') L(x, \omega) G(x, x') V(x, x') dA}_{\text{Red bracket and arrow}}$$

Sum the contribution from all of  
the other surfaces in the scene

# The Rendering Equation

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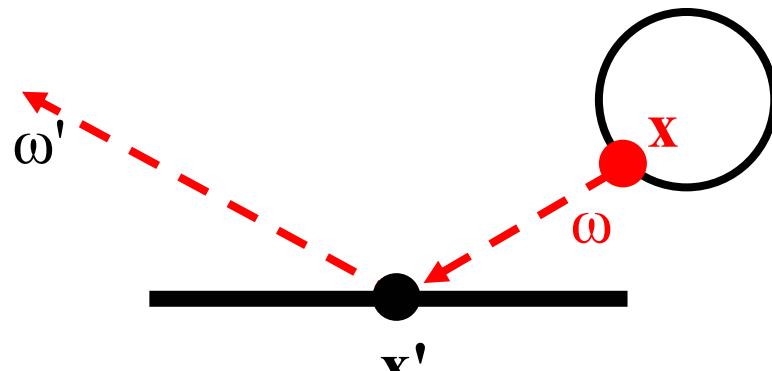
$$L(x', \omega') = E(x', \omega') + \int \rho_{x'}(\omega, \omega') L(x, \omega) G(x, x') V(x, x') dA$$



For each  $x$ , compute  $L(x, \omega)$ , the radiance at point  $x$  in the direction  $\omega$  (from  $x$  to  $x'$ )

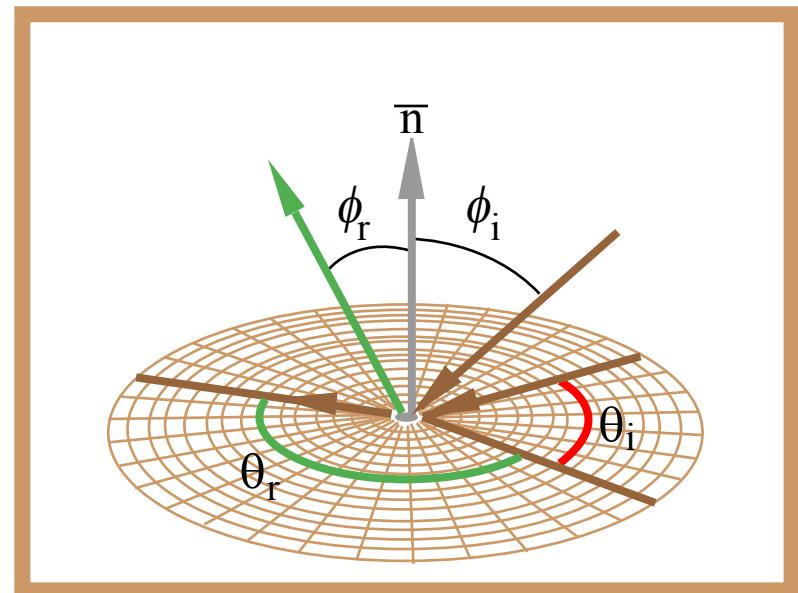
# The Rendering Equation

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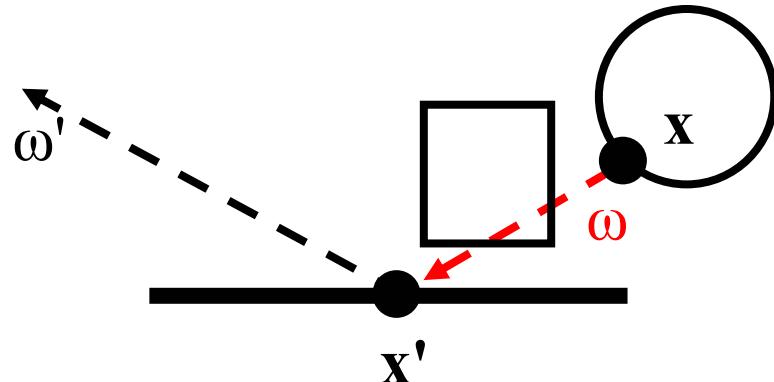
$$L(x', \omega') = E(x', \omega') + \int \rho_{x'}(\omega, \omega') L(x, \omega) G(x, x') V(x, x') dA$$

scale the contribution by  $\rho_{x'}(\omega, \omega')$ , the reflectivity (BRDF) of the surface at  $x'$



# The Rendering Equation

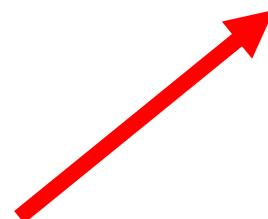
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$$L(x', \omega') = E(x', \omega') + \int \rho_{x'}(\omega, \omega') L(x, \omega) G(x, x') V(x, x') dA$$

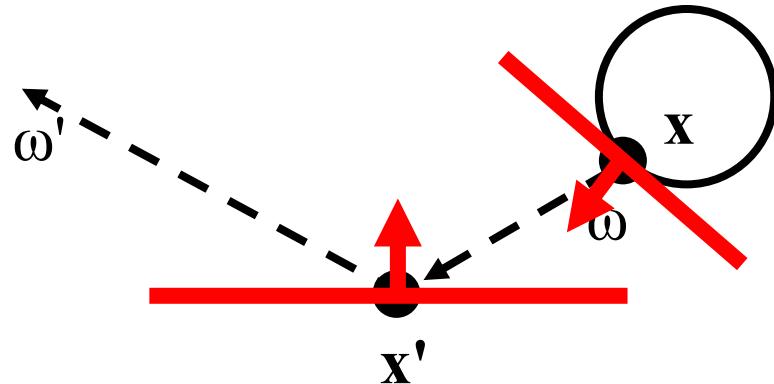
For each  $x$ , compute  $V(x, x')$ ,  
the visibility between  $x$  and  $x'$ :

- 1 when the surfaces are unobstructed  
along the direction  $\omega$ , 0 otherwise



# The Rendering Equation

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$$L(x', \omega') = E(x', \omega') + \int \rho_{x'}(\omega, \omega') L(x, \omega) G(x, x') V(x, x') dA$$

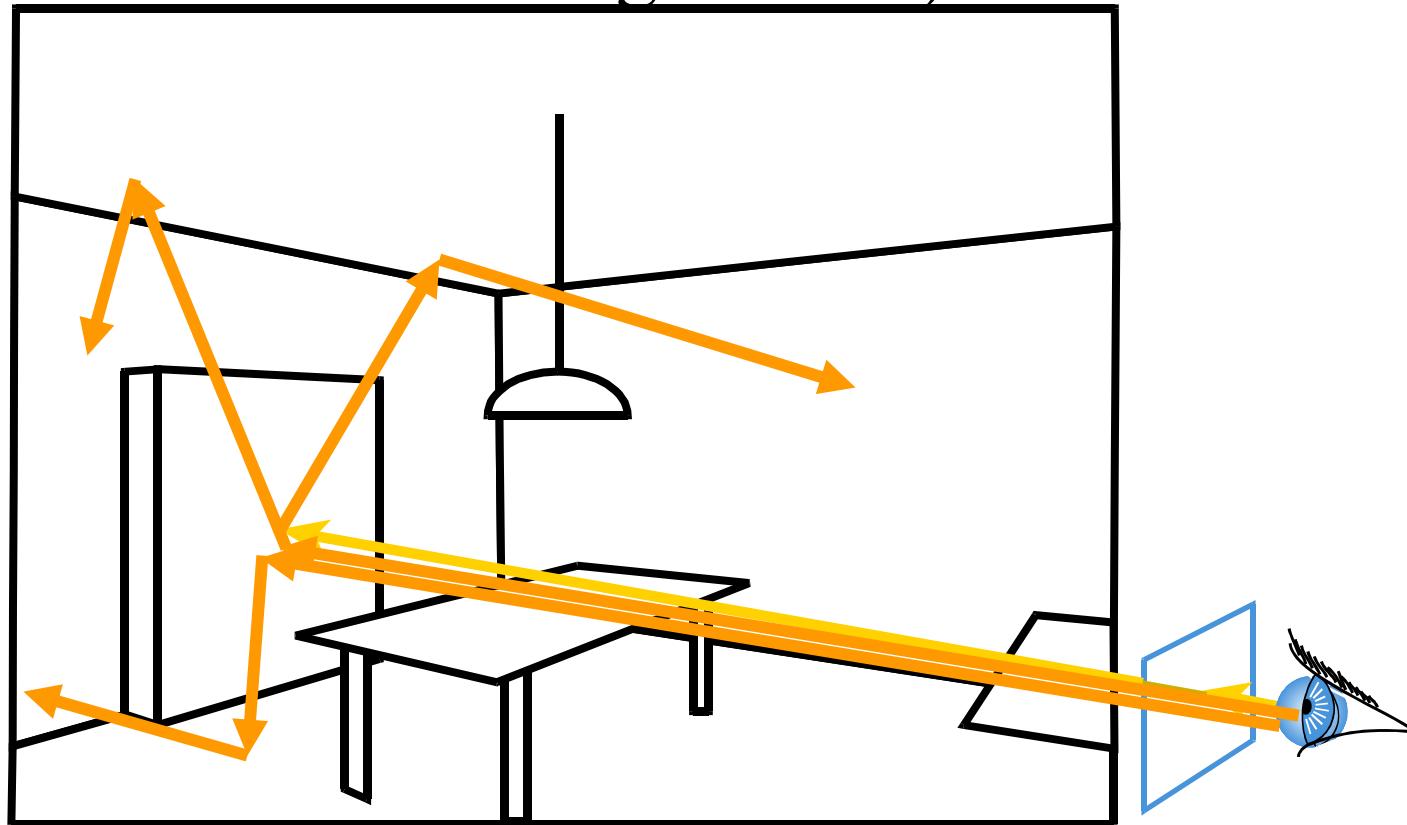


For each  $x$ , compute  $G(x, x')$ , which describes the geometric relationship between the two surfaces at  $x$  and  $x'$

# Monte Carlo Path Tracing

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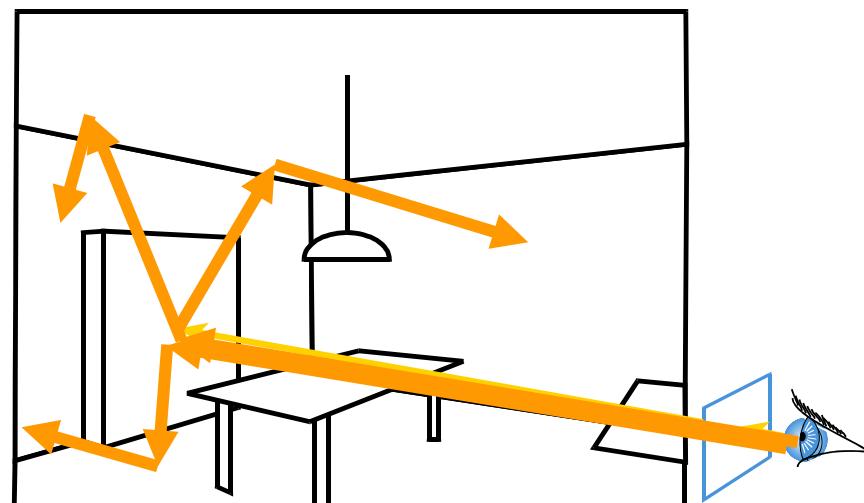
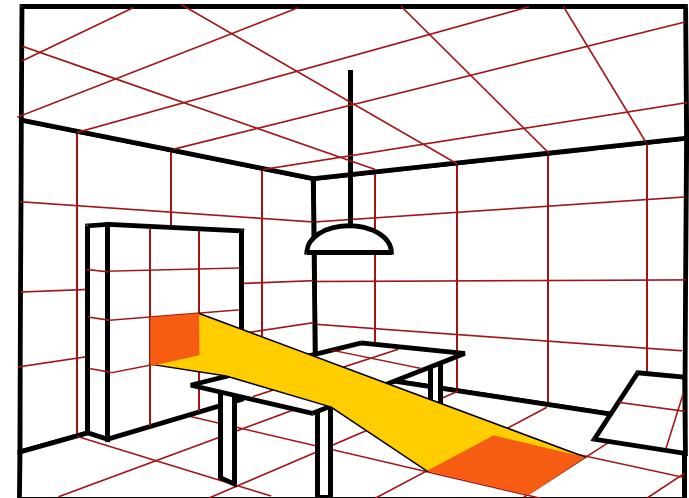
- Trace only one secondary ray per recursion
- But send many primary rays per pixel
- (performs antialiasing as well)



# Radiosity vs. Monte Carlo

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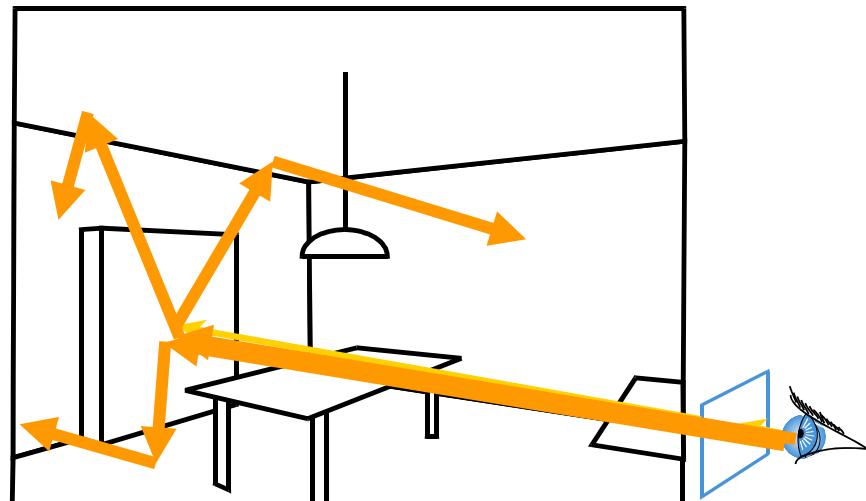
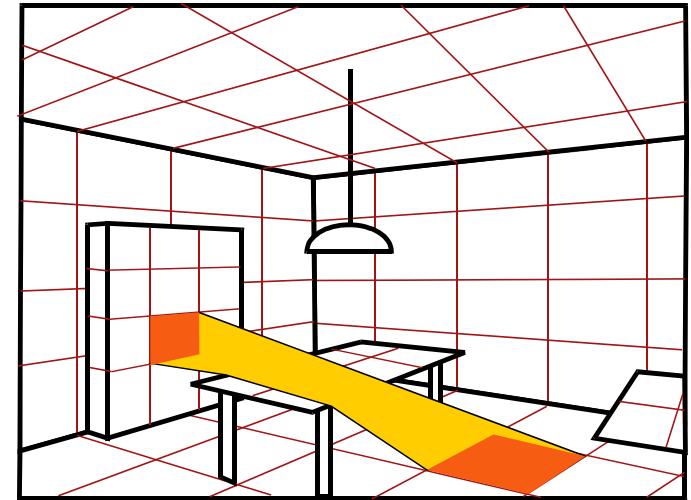
- We have an integral equation on an infinite space
- Finite elements (Radiosity)
  - Project onto finite basis of functions
  - Linear system
- Monte Carlo
  - Probabilistic sampling



# Radiosity vs. Monte Carlo

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- We have an integral equation on an infinite space
- Finite elements (Radiosity)
  - Project onto finite basis of functions
  - Linear system
  - View-independent (no angular information)
- Monte Carlo
  - Probabilistic sampling
  - View-dependent (but angular information)



# References

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- See also Eric Veach's PhD  
[http://graphics.stanford.edu/papers/veach\\_thesis/](http://graphics.stanford.edu/papers/veach_thesis/)
- Dutre, P., P. Bekaert and K. Bala. *Advanced Global Illumination*. AK Peters, Ltd. 2003. ISBN:1568811772.
- Shirley, Pete. *Realistic Ray Tracing*. AK Peters, Ltd. 1st. Ed. 2000. ISBN:1568811101.
- Jensen, Henrik Wann. *Realistic Image Synthesis Using Photon Mapping*. AK Peters, Ltd. 1st Ed. 2001. ISBN:1568811470.

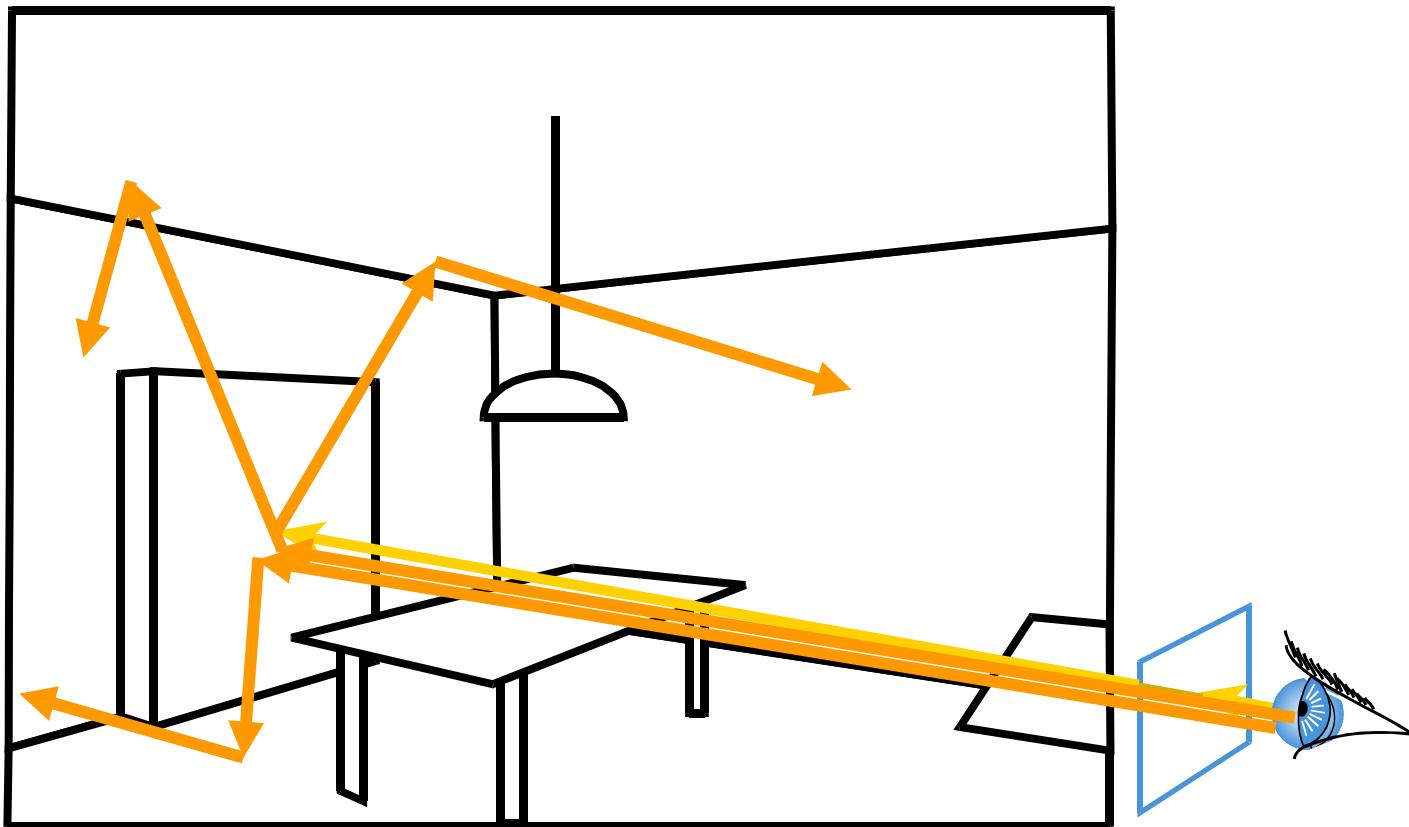
# Today: Monte Carlo Ray Tracing

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- Principle of Monte-Carlo Ray Tracing
- Monte Carlo integration
- Review of Rendering equation
- Advanced Monte Carlo Ray Tracing
  - Irradiance caching
  - Photon mapping

# Path Tracing is costly

- Needs tons of rays per pixel



# Direct illumination

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(Image removed due to copyright considerations.)

# Global Illumination

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(Image removed due to copyright considerations.)

# Indirect illumination: smooth

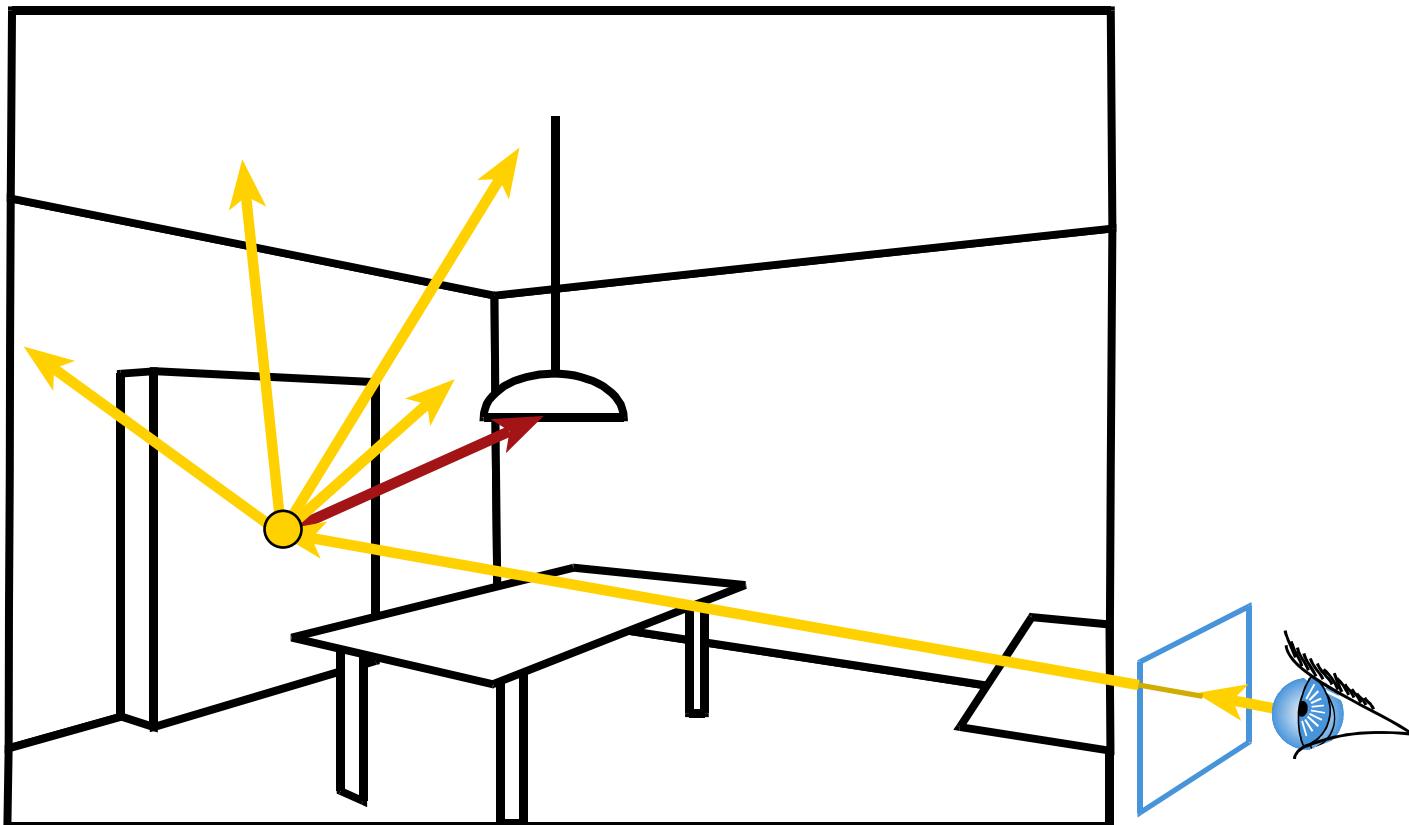
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(Image removed due to copyright considerations.)

# Irradiance cache

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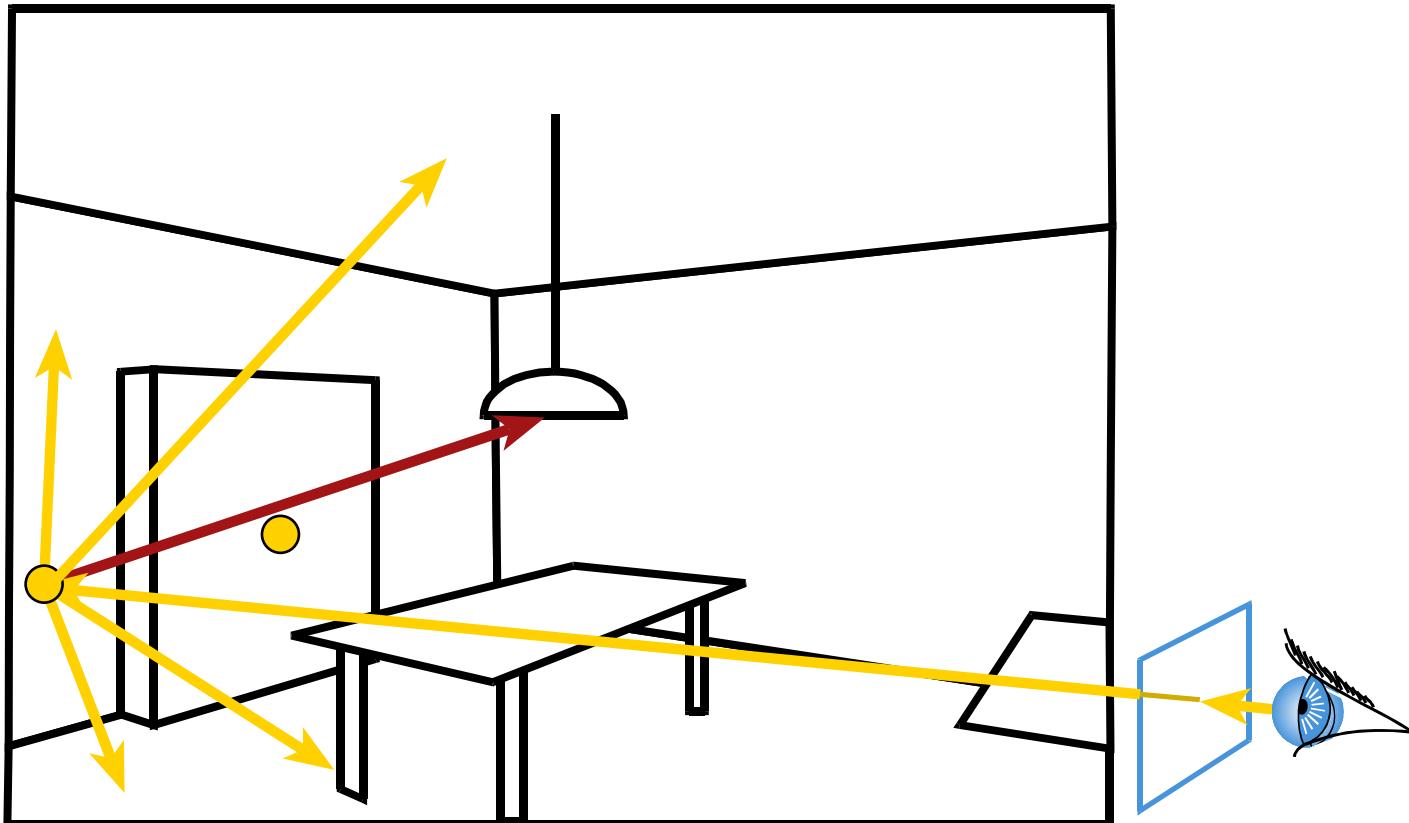
- The indirect illumination is smooth



# Irradiance cache

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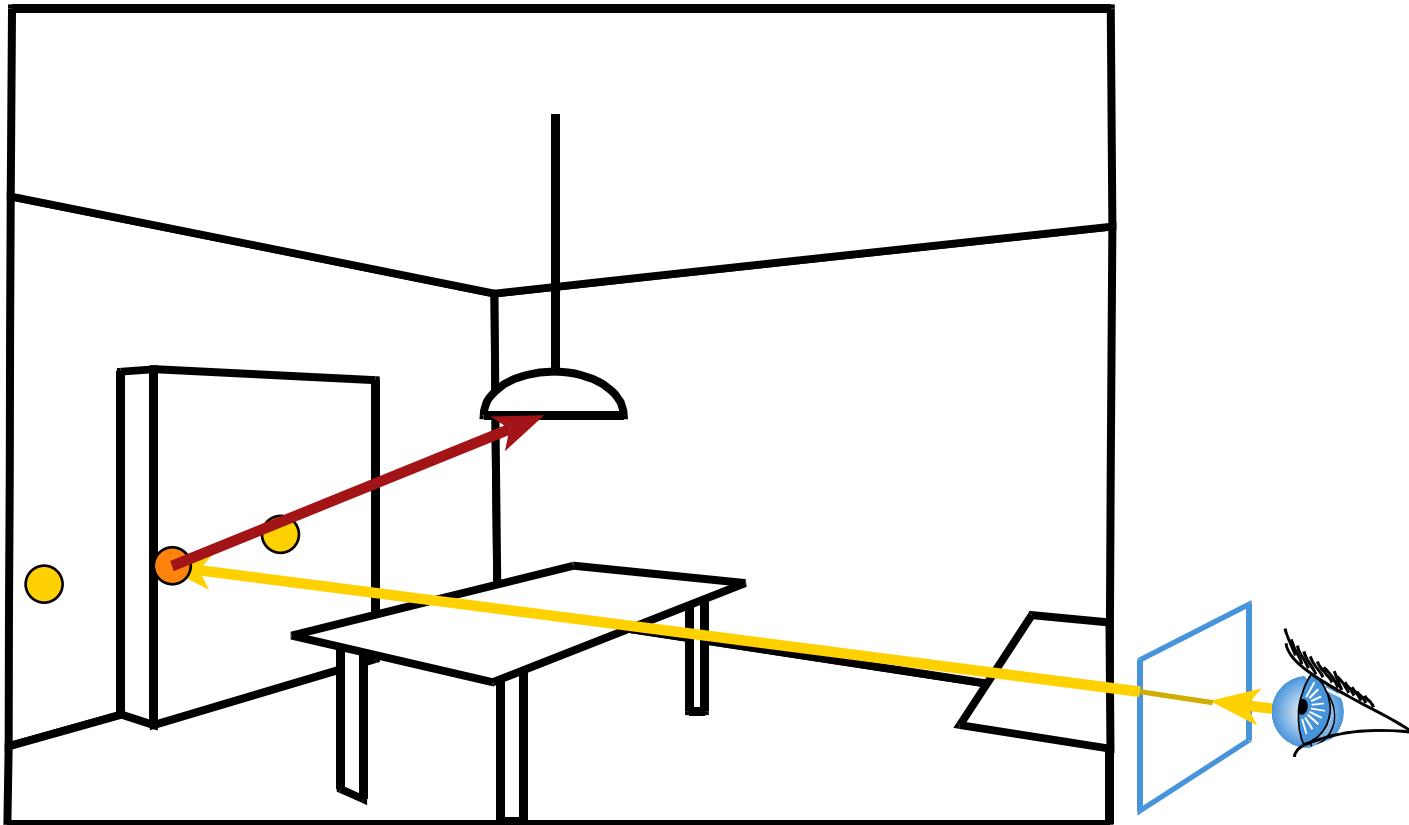
- The indirect illumination is smooth



# Irradiance cache

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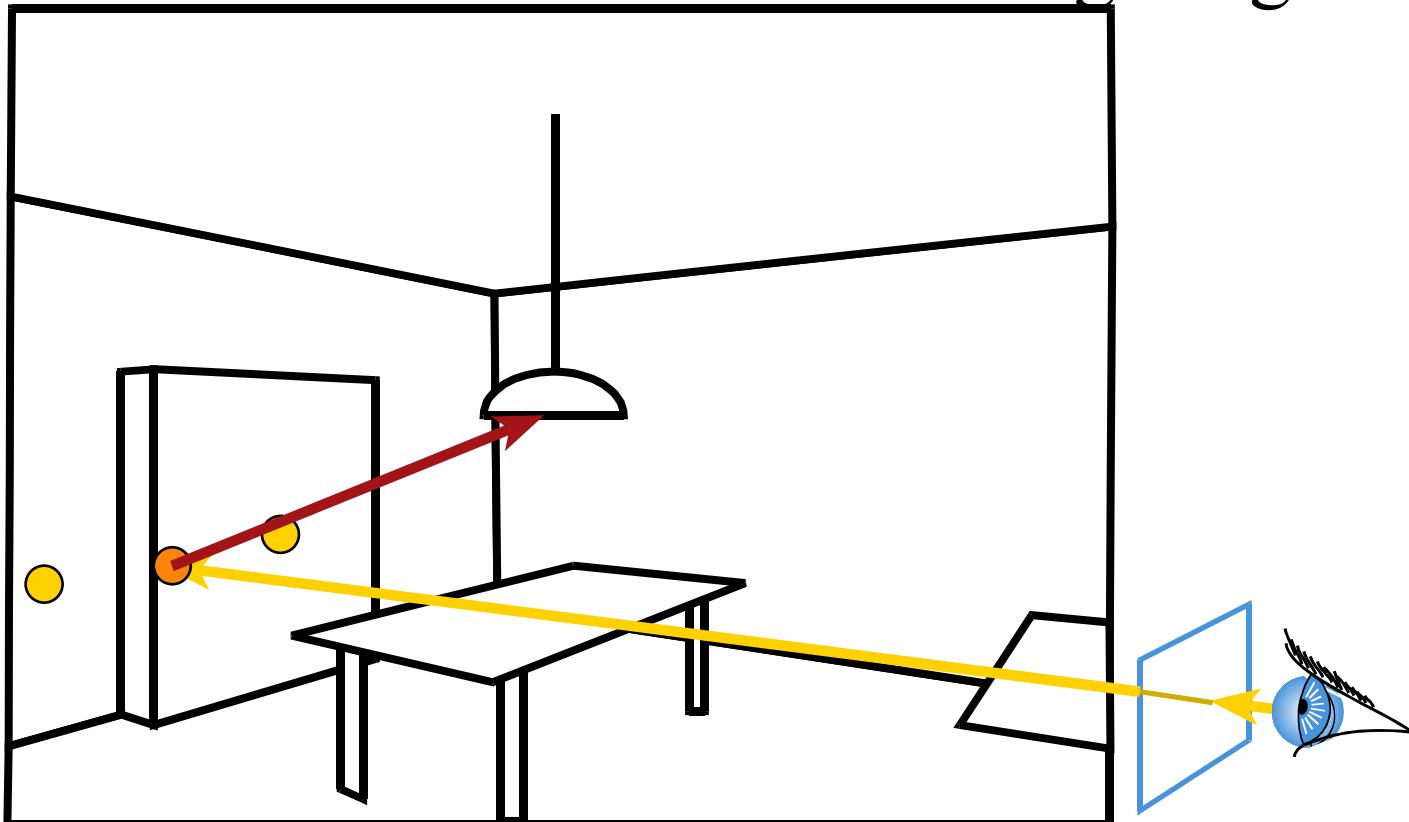
- The indirect illumination is smooth
- Interpolate nearby values



# Irradiance cache

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- Store the indirect illumination
- Interpolate existing cached values
- But do full calculation for direct lighting



# Irradiance caching

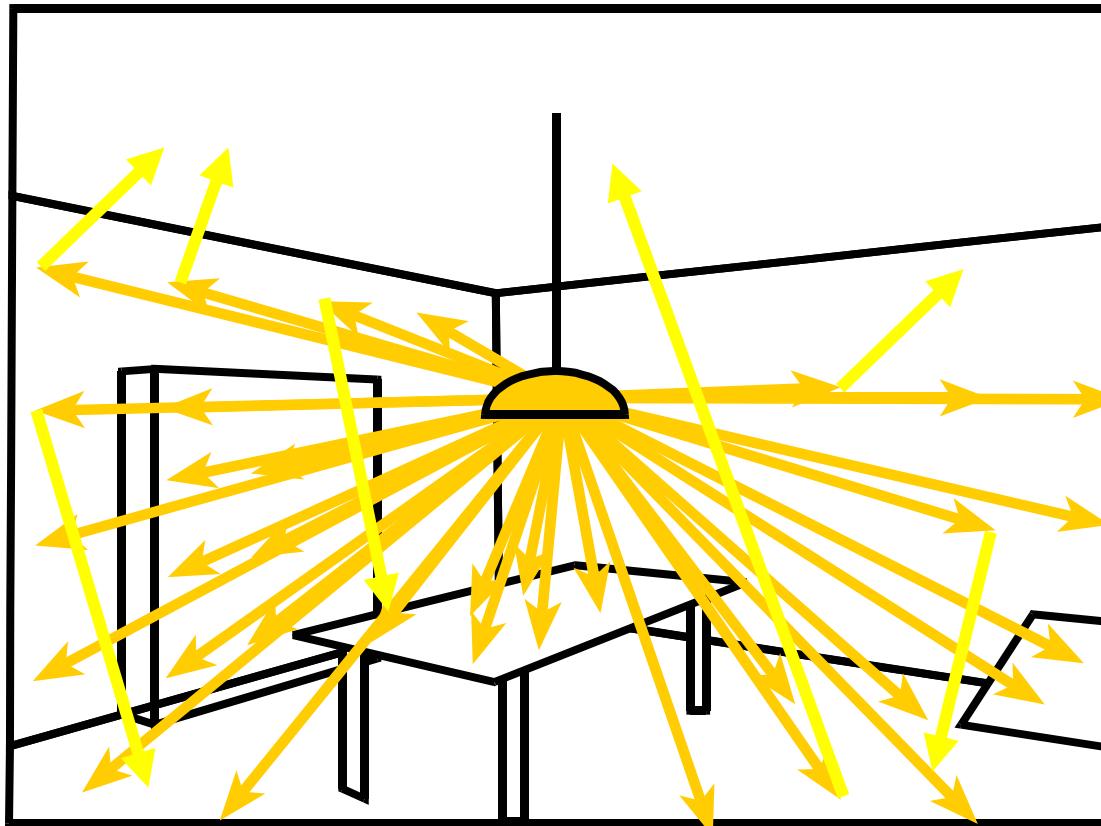
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# Photon mapping

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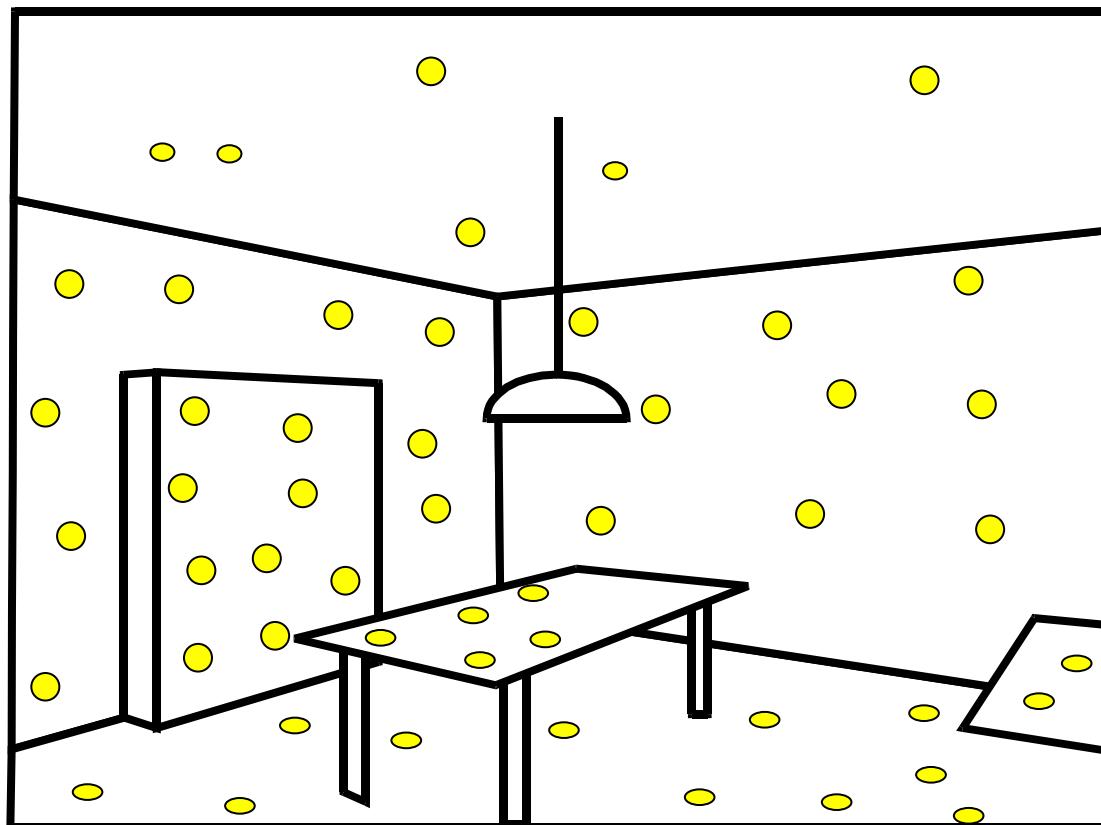
- Preprocess: cast rays from light sources
- Store photons



# Photon mapping

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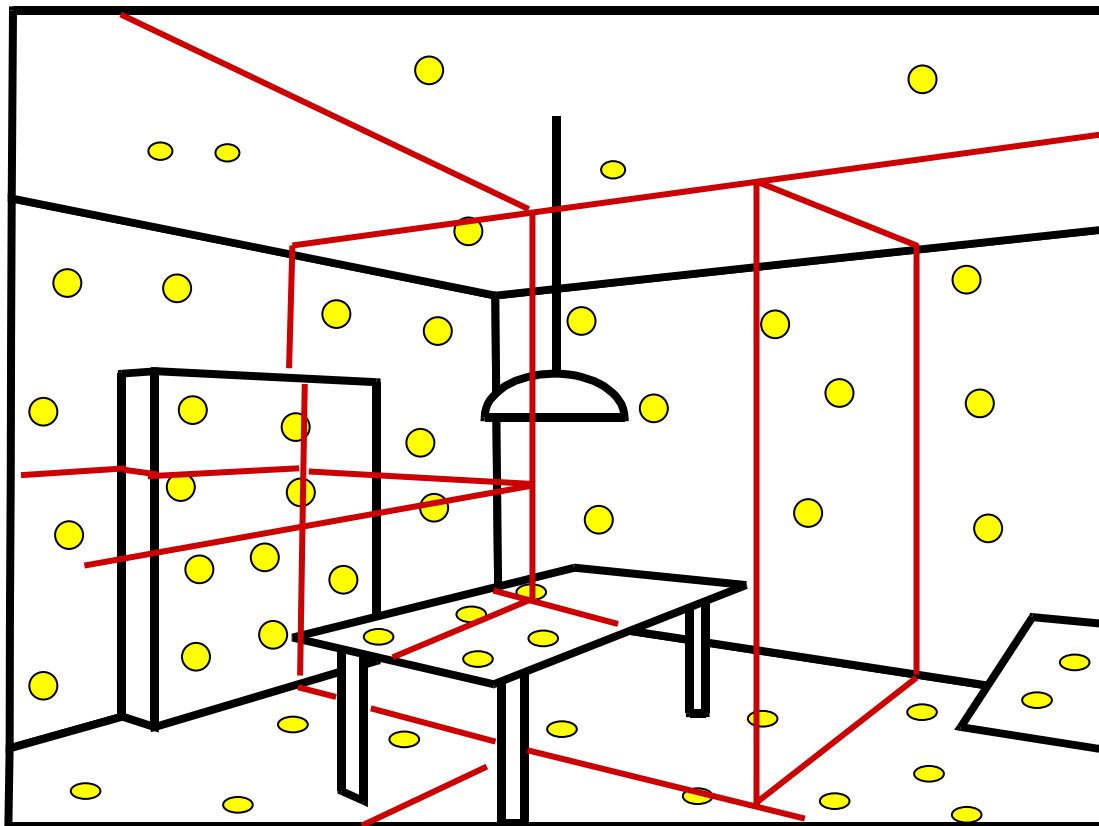
- Preprocess: cast rays from light sources
- Store photons (position + light power + incoming direction)



# Photon map

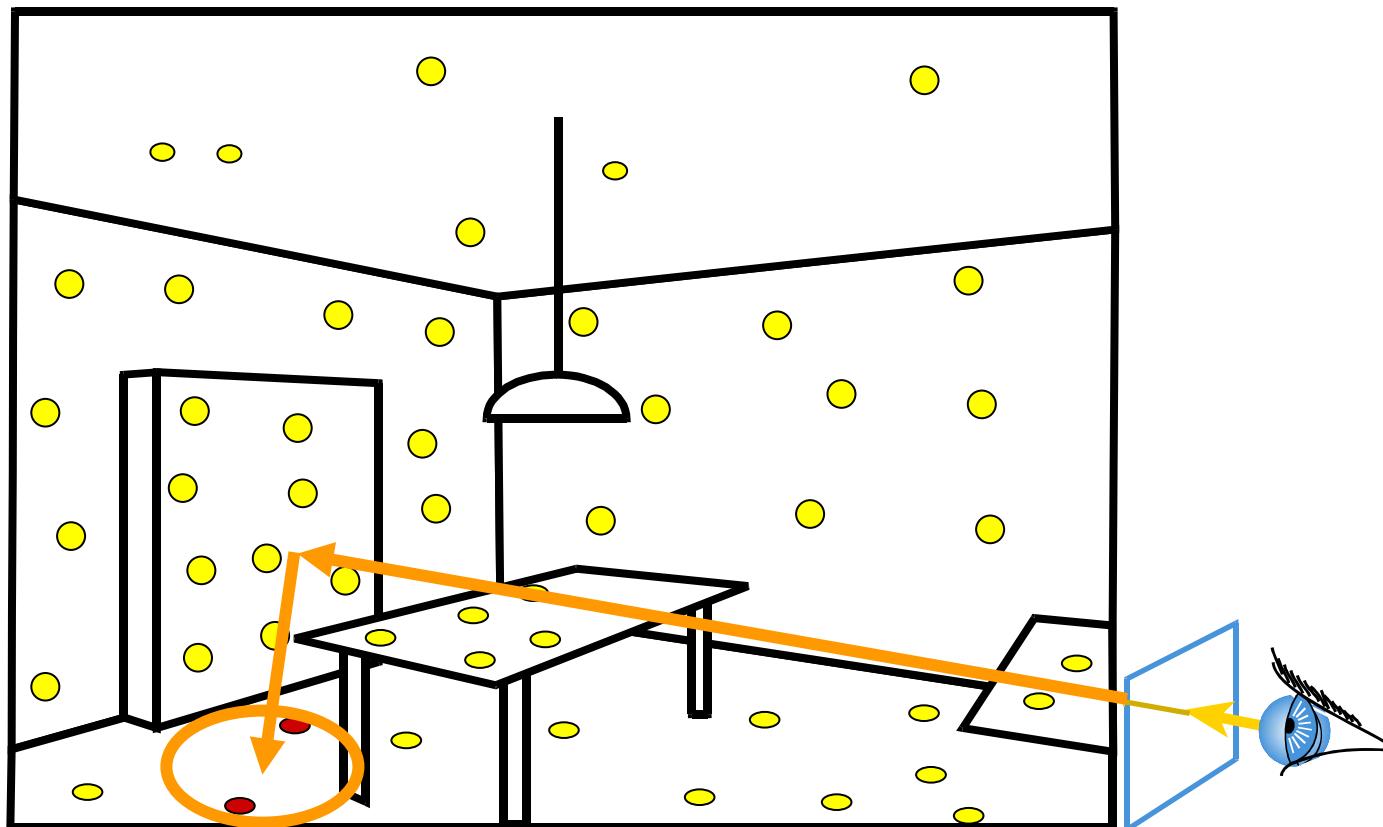
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- Efficiently store photons for fast access
- Use hierarchical spatial structure (kd-tree)



# Photon mapping - rendering

- Cast primary rays
- For secondary rays
  - reconstruct irradiance using adjacent stored photon
  - Take the  $k$  closest photons
- Combine with irradiance caching and a number of other techniques



# Photon map results

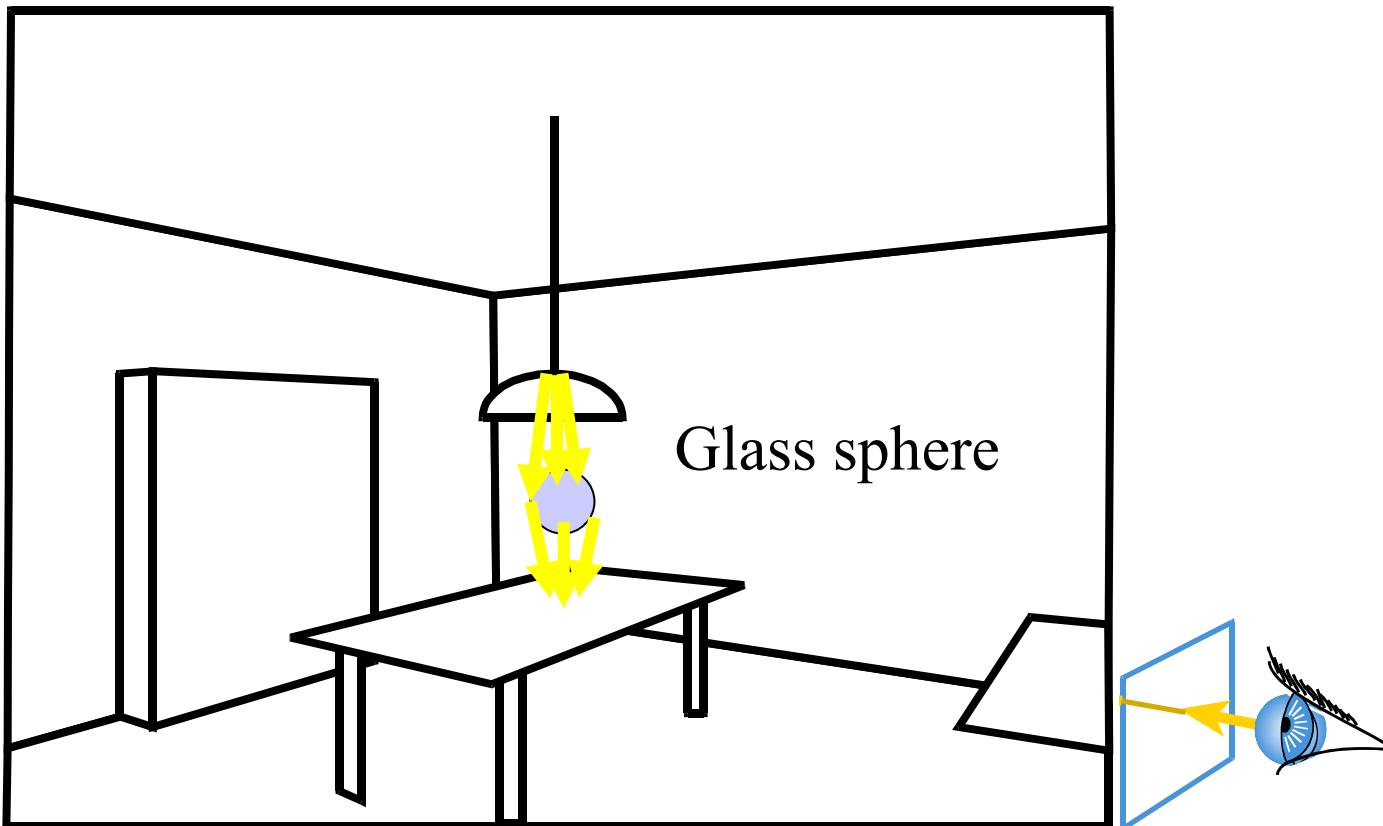
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(Image removed due to copyright considerations.)

# Photon mapping - caustics

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- Special photon map for specular reflection and refraction



- 
- 1000 paths/pixel

(Image removed due to copyright considerations.)

- 
- Photon mapping

(Image removed due to copyright considerations.)

# Photon mapping recap

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- Preprocess: Path tracing
  - Store photons
  - Special map for caustics (because not as uniform)
- Rendering
  - Primary rays
  - Direct lighting
  - Indirect lighting
    - Reconstruct irradiance using  $k$  nearest photons
    - Irradiance caching
  - Reconstruct caustics from caustic map

# Questions?

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(Image removed due to copyright considerations.)

# Why is the sky blue?

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# Answer: because sunset is red

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(Image removed due to copyright considerations.)

# Why is the sky blue?

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(Image removed due to copyright considerations.)

# Sampling strategies

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Sampling more the light

Sampling more the BRDF

# Why is the sky blue?

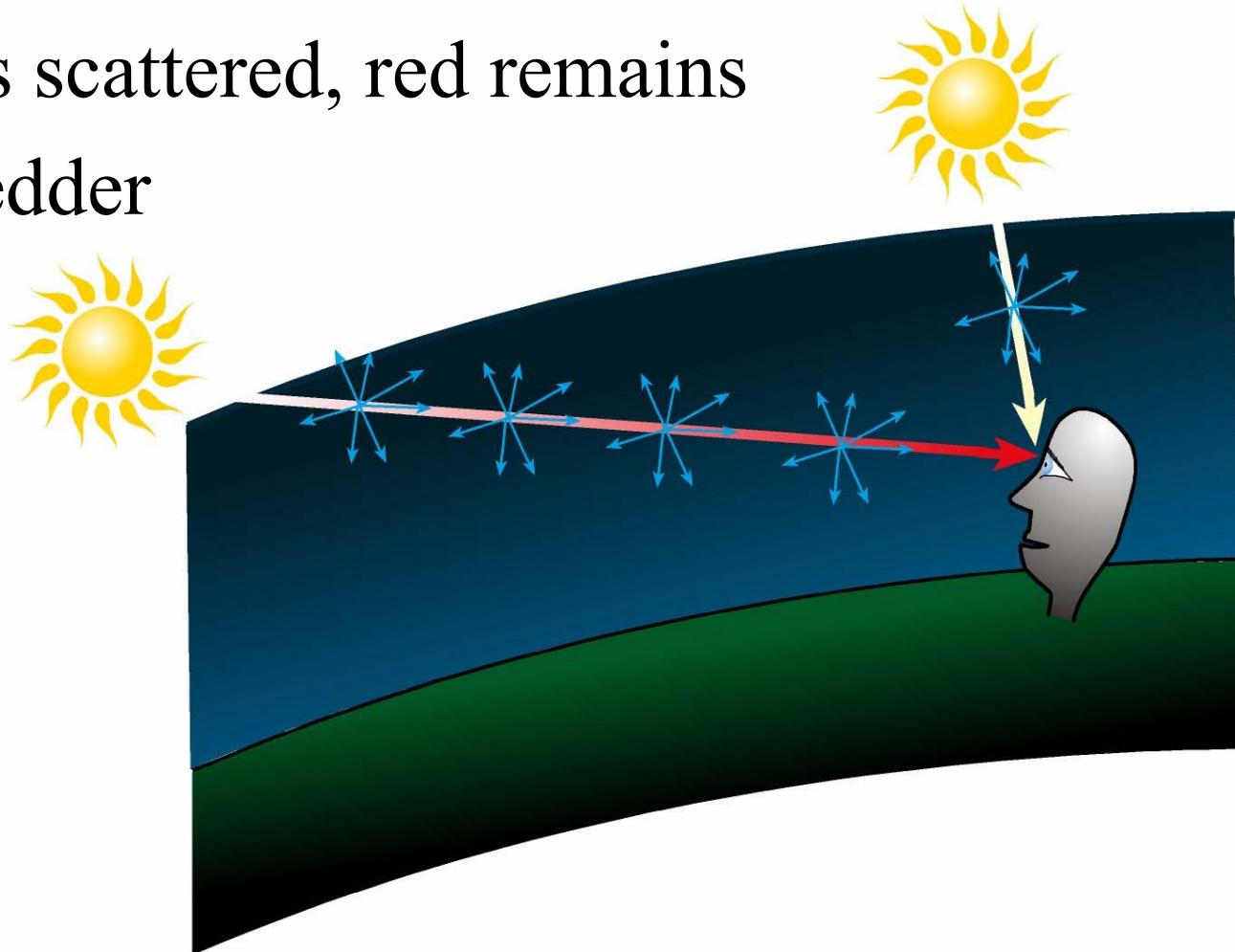
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# Sun Color

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- At sunset, longer traversal of atmosphere
- More blue is scattered, red remains
- Therefore redder



# Computer graphics sky models

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- E.g. Preetham et al. SIGGRAPH 99.

(Images removed due to copyright considerations.)

# Night Sky Model

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- Jensen, Durand, Stark, Premoze, Dorsey, Shirley 2001

(Images removed due to copyright considerations.)

# Questions?

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(Image removed due to copyright considerations.)