Monte Carlo Path Tracing

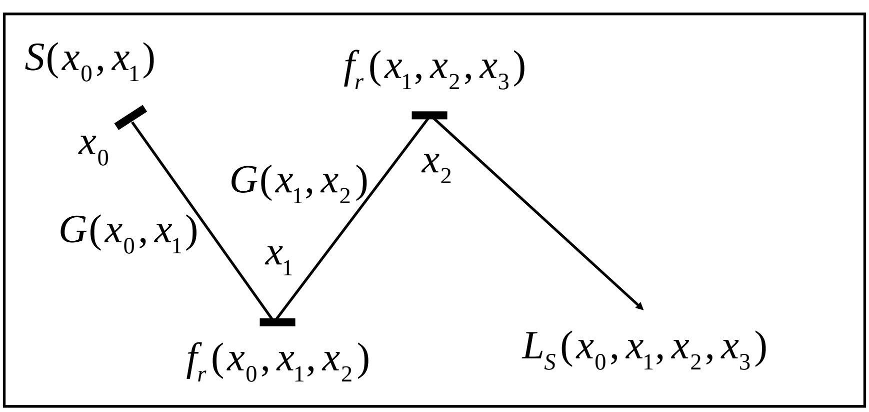
Today

- Path tracing
- Random walks and Markov chains
- Eye vs. light ray tracing
- Bidirectional ray tracing

Next

- Irradiance caching
- Photon mapping

Light Path



$$L_S(x_0,x_1,x_2,x_3) = S(x_0,x_1)G(x_o,x_1)f_r(x_0,x_1,x_2)G(x_1,x_2)f_r(x_1,x_2,x_3)$$

Light Transport

Integrate over all paths

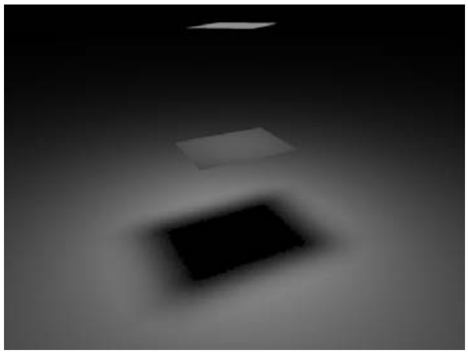
$$L(x_{k-1}, x_k)$$
$$= \sum_{k=1}^{\infty} \int_{M^2} \cdots \int_{M^2} L_S(x_0, \cdots, x_{k-2}, x_{k-1}, x_k) dA(x_0) \cdots dA(x_{k-2})$$

Questions

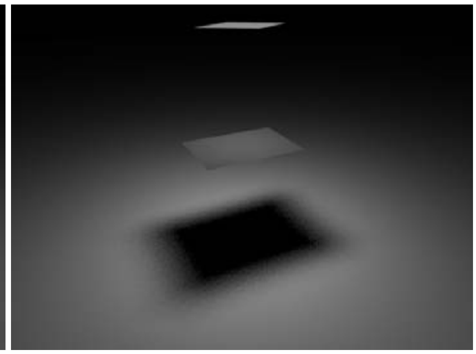
- **How to sample space of paths**

Path Tracing

Penumbra: Trees vs. Paths



4 eye rays per pixel
16 shadow rays per eye ray



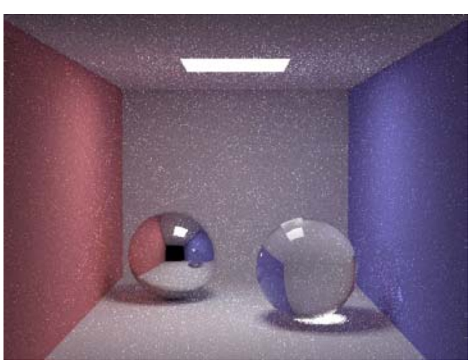
64 eye rays per pixel
1 shadow ray per eye ray

Path Tracing: From Camera

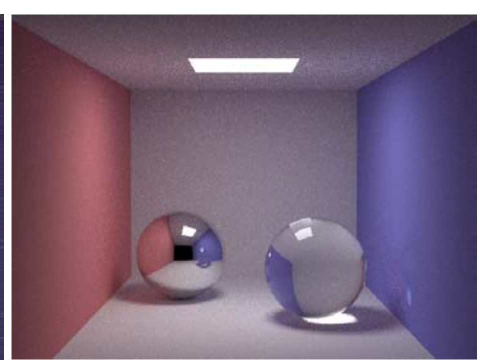
```
Step 1. Choose a camera ray r given the
   (x,y,u,v,t) sample
      weight = 1;
Step 2. Find ray-surface intersection
Step 3.
   if light
      return weight * Le();
   else
      weight *= reflectance(r)
      Choose new ray r' ~ BRDF pdf(r)
      Go to Step 2.
```

M. Fajardo Arnold Path Tracer

Cornell Box: Path Tracing



10 rays per pixel



100 rays per pixel

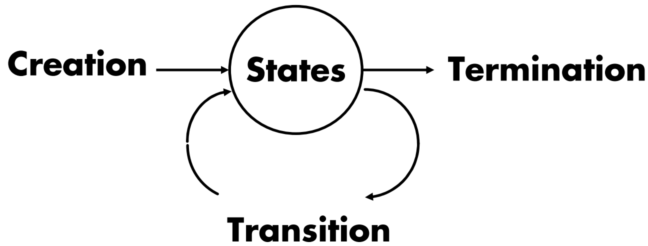
From Jensen, Realistic Image Synthesis Using Photon Maps

Path Tracing: Include Direct Lighting

```
Step 1. Choose a camera ray r given the
   (x,y,u,v,t) sample

     weight = 1;

Step 2. Find ray-surface intersection

Step 3.

     weight += Lr(light sources)

     Choose new ray r' ~ BRDF pdf(r)

     Go to Step 2.
```


Discrete Random Walk

Discrete Random Process



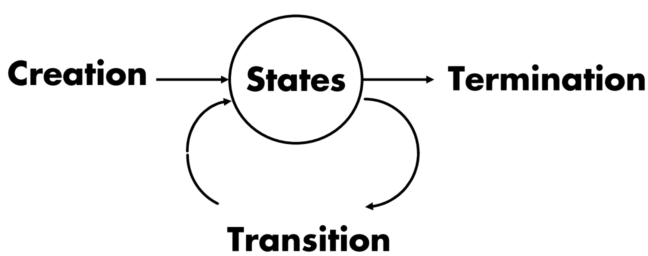
Assign probabilities to each process

p_i^0 : probability of creation in state i

$p_{i,j}$: probability of transition from state $i \rightarrow j$

p_i^* : probability of termination in state i $\quad p_i^* = 1 - \sum_j p_{i,j}$

Discrete Random Process

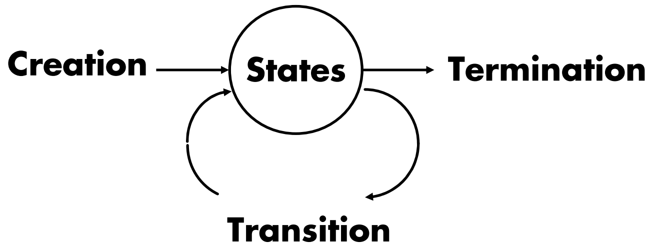


Equilibrium number of particles in each state

$$P_i = \sum_j p_{i,j} P_j + p_i^0 \qquad M_{i,j} = p_{i,j}$$

$$P = MP + p^0$$

Discrete Random Walk



1. Generate random particles from sources.
2. Undertake a discrete random walk.
3. Count how many terminate in state i

[von Neumann and Ulam; Forsythe and Leibler; 1950s]

Monte Carlo Algorithm

Define a random variable on the space of paths

Path: $\alpha_k = (i_1, i_2, \ldots, i_k)$

Probability: $P(\alpha_k)$

Estimator: $W(\alpha_k)$

Expectation:

$$E[W] = \sum_{k=1}^{\infty} \sum_{\alpha_k} P(\alpha_k) W(\alpha_k)$$

Monte Carlo Algorithm

Define a random variable on the space of paths

Probability: $P(\alpha_k) = p^0_{i_1} \times p_{i_1,i_2} \cdots p_{i_{k-1},i_k} \times p^*_{i_k}$

Estimator: $W_j(\alpha_k) = \dfrac{\delta_{i_k,j}}{p^*_{i_k}}$

Estimator

Count the number of particles terminating in state *j*

$$E[W_j] = \sum_{k=1}^{\infty} \sum_{i_k} \cdots \sum_{i_1} (p^0_{i_1} p_{i_1,i_2} \cdots p_{i_{k-1},i_k} p^*_{i_k}) \frac{\delta_{i_k,j}}{p^*_j}$$

$$= \left[p^0 \right]_j + \left[Mp^0 \right]_j + \left[M^2 p^0 \right]_j \cdots$$

Equilibrium Distribution of States

Total probability of being in states P

$$P = \left(I + M + M^2 + \cdots \right) p^0$$

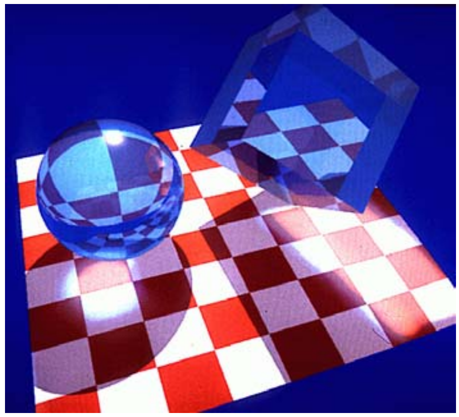
Note that this is the solution of the equation

$$(I - M)P = p^0$$

Thus, the discrete random walk is an unbiased estimate of the equilibrium number of particles in each state

Light Ray Tracing

Examples



Backward ray tracing, Arvo 1986

Path Tracing: From Lights

Step 1. Choose a light ray

Choose a light source according to the light source power distribution function.

Choose a ray from the light source radiance (area) or intensity (point) distribution function

```
w = 1;
```

Step 2. Trace ray to find surface intersect

Step 3. Interaction

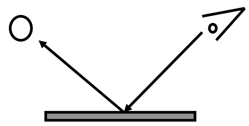
Path Tracing: From Lights

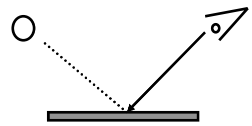
```
Step 1. Choose a light ray
Step 2. Find ray-surface intersection
Step 3. Interaction
   u = rand()
   if u < reflectance
      Choose new ray r ~ BRDF
      goto Step 2
   else
      terminate on surface; deposit energy
```


Bidirectional Path Tracing

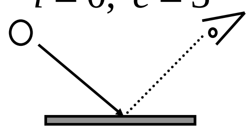
Bidirectional Ray Tracing

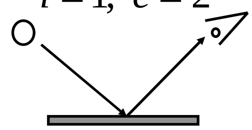
$$k = l + e$$





$l = 0,\ e = 3$ $\quad$ $l = 1,\ e = 2$





$l = 2,\ e = 1$ $\quad$ $l = 3,\ e = 0$

$$k = 3$$

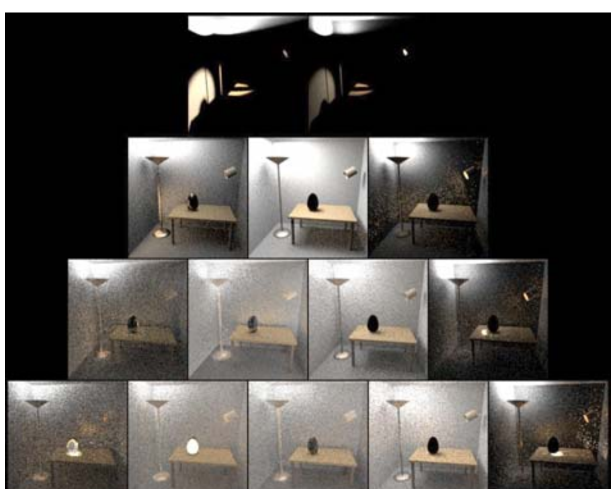
Path Pyramid

$k=3$ $(l=2, e=1)$

$k=4$

$k=5$

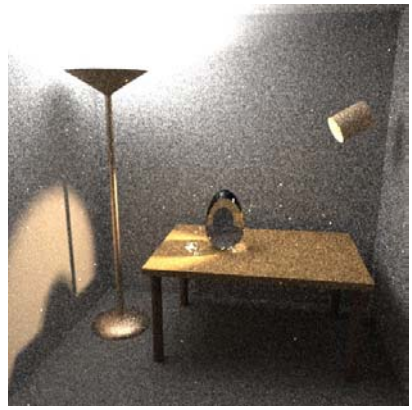
$k=6$ $(l=5, e=1)$



l **From Veach and Guibas** e

Comparison

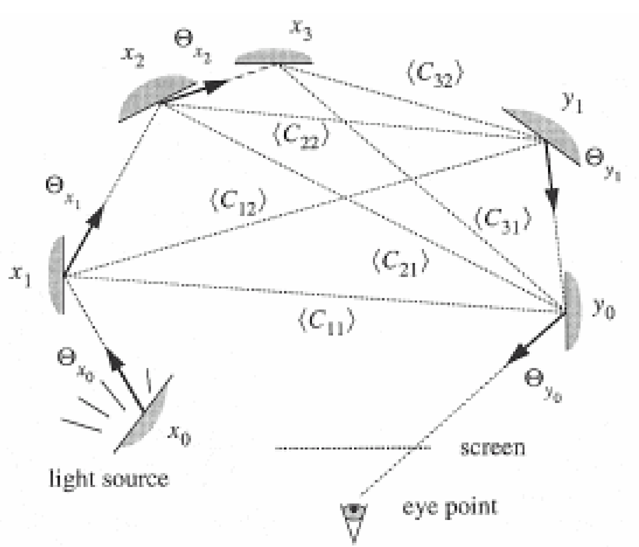
Bidirectional path tracing



Path tracing

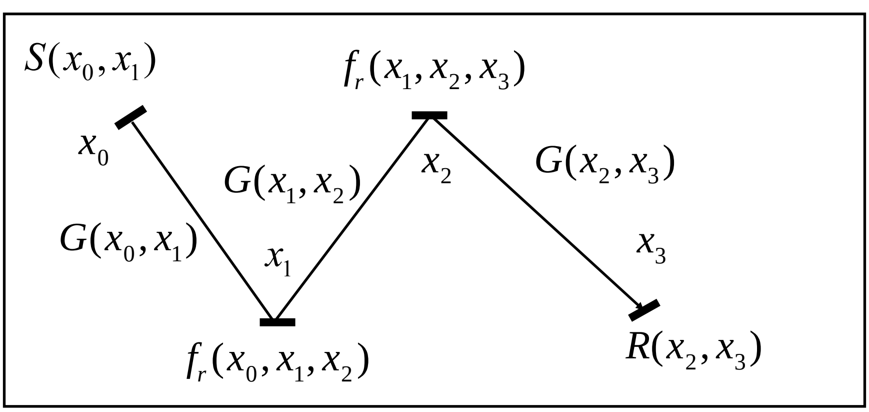
From Veach and Guibas

Generating All Paths



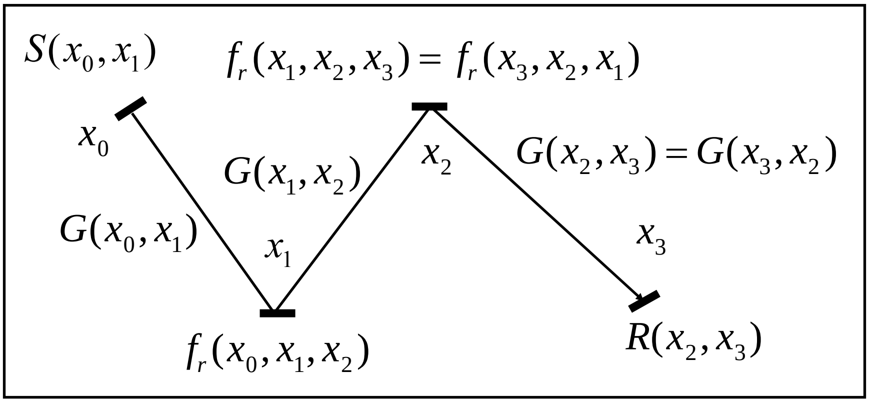
Adjoint Formulation

Symmetric Light Path



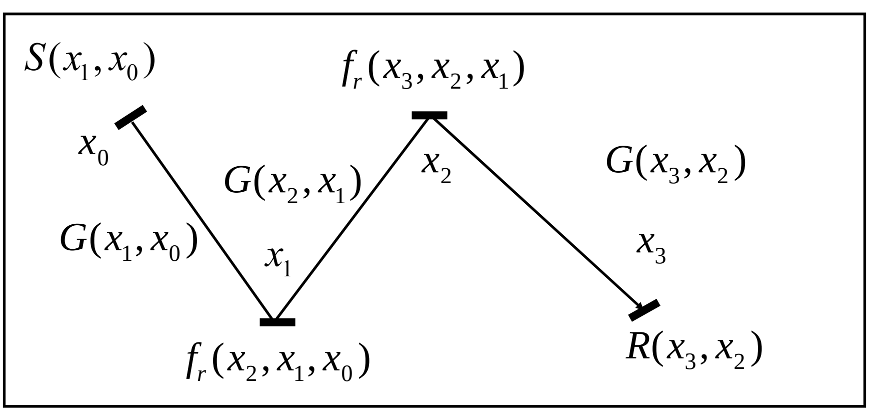
$$M = S(x_0, x_1) G(x_o, x_1) f_r(x_0, x_1, x_2) G(x_1, x_2) f_r(x_1, x_2, x_3) G(x_2, x_3) R(x_2, x_3)$$

Symmetric Light Path



$$M = S(x_0, x_1) G(x_0, x_1) f_r(x_0, x_1, x_2) G(x_1, x_2) f_r(x_1, x_2, x_3) G(x_2, x_3) R(x_2, x_3)$$

Symmetric Light Path



$$M = R(x_3, x_2) G(x_3, x_2) f_r(x_3, x_2, x_1) G(x_2, x_1) f_r(x_2, x_1, x_0) G(x_1, x_0) S(x_1, x_0)$$

Three Consequences

1. Forward estimate equal backward estimate
   - May use forward or backward ray tracing
2. Adjoint solution
   - Importance sampling paths
3. Solve for small subset of the answer

Example: Linear Equations

Solve a linear system $Mx = b$

Solve for a single x_i?

Solve the adjoint equation

Source x_i

Estimator $<(x_i + Mx_i + M^2 x_i + \cdots), b>$

More efficient than solving for all the unknowns [von Neumann and Ulam]