

# MIT 6.837 Monte-Carlo Ray Tracing



Zorg dupes the entire tribe in an incident later known in prehistory books as "firegate."

MIT EECS 6.837, Cutler and Durand

1

## Schedule

- Review Session:  
Tuesday November 18<sup>th</sup>, 7:30 pm, Room 2-136  
bring lots of questions!
- Quiz 2: Thursday November 20<sup>th</sup>, in class  
(one weeks from today)

MIT EECS 6.837, Cutler and Durand

2

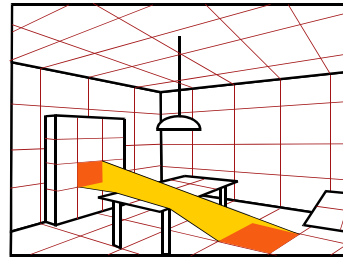
## Review of last week?

MIT EECS 6.837, Cutler and Durand

3

## Radiosity

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



MIT EECS 6.837, Cutler and Durand

4

## Radiosity

- Smoothing and other gimmicks



MIT EECS 6.837, Cutler and Durand

5

## Limitations of radiosity

- 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

MIT EECS 6.837, Cutler and Durand

6

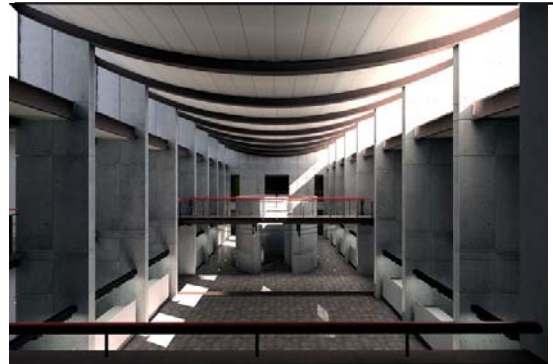
## Why still learn radiosity?

- 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

MIT EECS 6.837, Cutler and Durand

7

## Questions?



MIT EECS 6.837, Cutler and Durand

8

## Today: Monte Carlo Ray Tracing

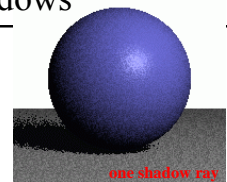
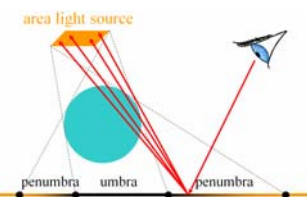
- Principle of Monte-Carlo Ray Tracing
- Monte Carlo integration
- Review of Rendering equation
- Advanced Monte Carlo Ray Tracing

MIT EECS 6.837, Cutler and Durand

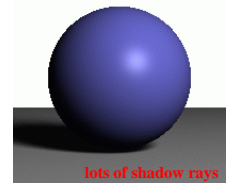
9

## Probabilistic Soft Shadows

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



one shadow ray



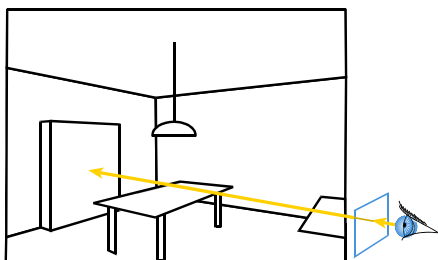
lots of shadow rays

MIT EECS 6.837, Cutler and Durand

10

## Ray Casting

- Cast a ray from the eye through each pixel

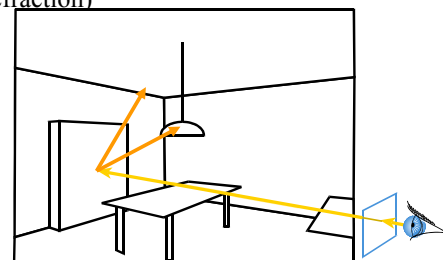


MIT EECS 6.837, Cutler and Durand

11

## Ray Tracing

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

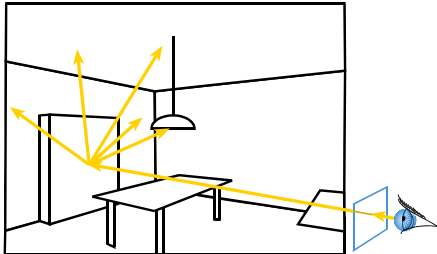


MIT EECS 6.837, Cutler and Durand

12

## Monte-Carlo Ray Tracing

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

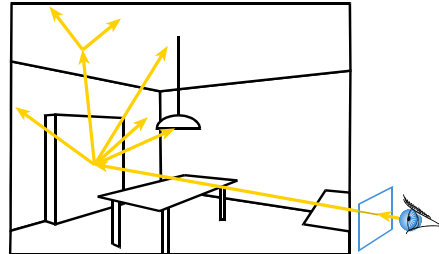


MIT EECS 6.837, Cutler and Durand

13

## Monte-Carlo Ray Tracing

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

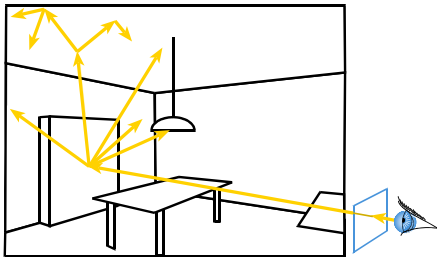


MIT EECS 6.837, Cutler and Durand

14

## Monte-Carlo

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

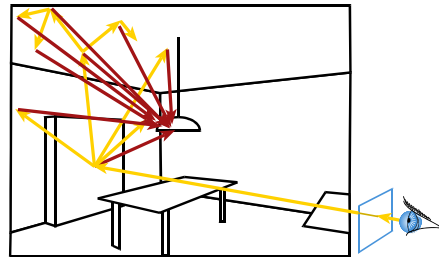


MIT EECS 6.837, Cutler and Durand

15

## Monte-Carlo

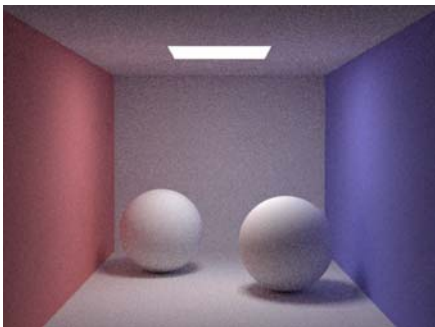
- Systematically sample primary light



MIT EECS 6.837, Cutler and Durand

16

## Results

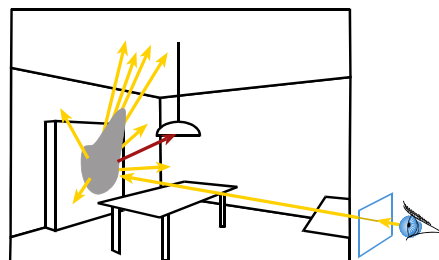


MIT EECS 6.837, Cutler and Durand

17

## Monte-Carlo

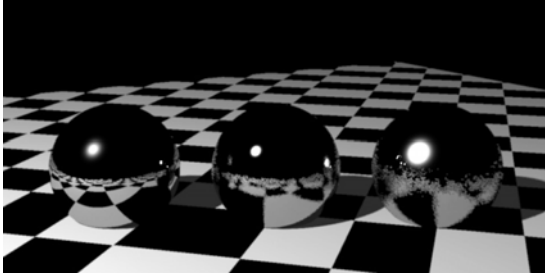
- Take reflectance into account
  - Multiply incoming radiance by BRDF value



MIT EECS 6.837, Cutler and Durand

18

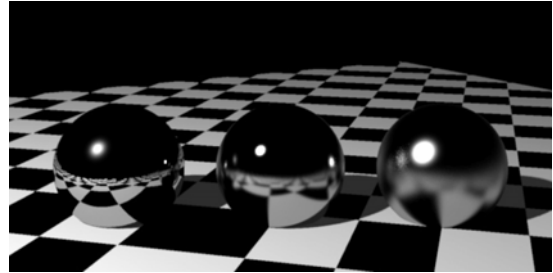
- 1 sample per pixel



MIT EECS 6.837, Cutler and Durand

19

- 256 samples per pixel

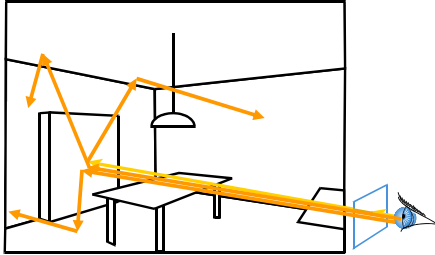


MIT EECS 6.837, Cutler and Durand

20

## Monte Carlo Path Tracing

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



MIT EECS 6.837, Cutler and Durand

21

## Monte Carlo Path tracing

```
traceRay
  Intersect all objects
  Shade visible object
```

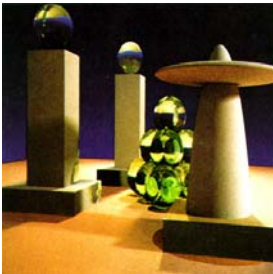
```
Shade visible object
  Trace random ray to sample incoming
  light
  Shade using brdf
```

MIT EECS 6.837, Cutler and Durand

22

## Vintage path tracing image

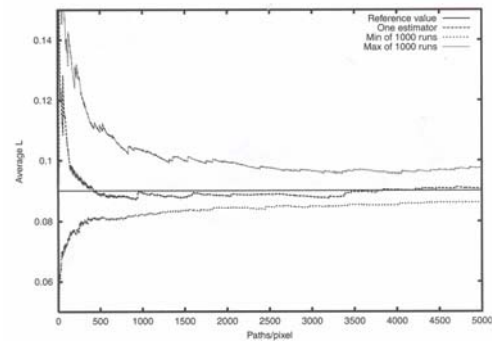
- by Jim Kajiya (1986)
- Also introduced the rendering equation



MIT EECS 6.837, Cutler and Durand

23

## Convergence speed

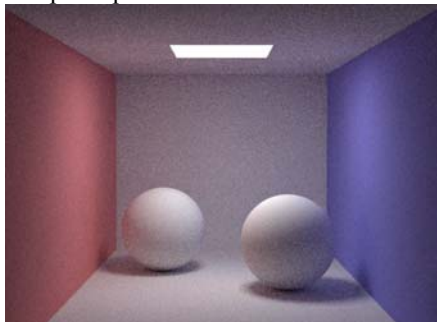


MIT EECS 6.837, Cutler and Durand

24

## Results

- 10 paths/pixel

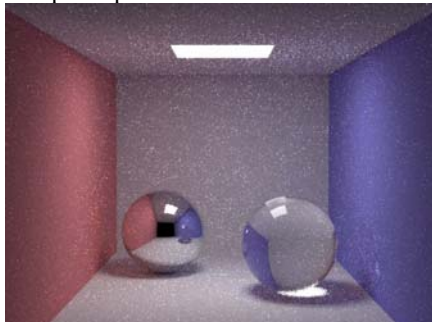


MIT EECS 6.837, Cutler and Durand

25

## Results

- 10 paths/pixel

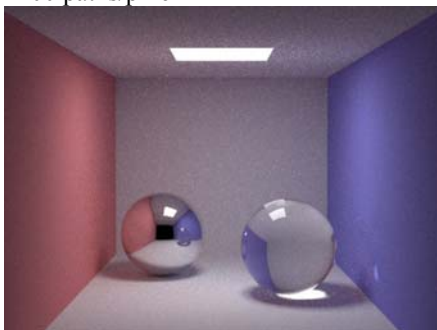


MIT EECS 6.837, Cutler and Durand

26

## Results

- 100 paths/pixel



MIT EECS 6.837, Cutler and Durand

27

## Why use random numbers?

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



MIT EECS 6.837, Cutler and Durand

28

## Recap

- 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)

MIT EECS 6.837, Cutler and Durand

29

## Questions?



MIT EECS 6.837, Cutler and Durand

30

## Today: Monte Carlo Ray Tracing

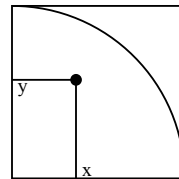
- Principle of Monte-Carlo Ray Tracing
- Monte Carlo integration
- Review of Rendering equation
- Advanced Monte Carlo Ray Tracing

MIT EECS 6.837, Cutler and Durand

31

## Monte-Carlo computation of $\pi$

- 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  $\pi/4$

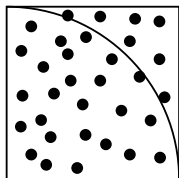


MIT EECS 6.837, Cutler and Durand

32

## Monte-Carlo computation of $\pi$

- 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



MIT EECS 6.837, Cutler and Durand

33

## Why not use Simpson integration?

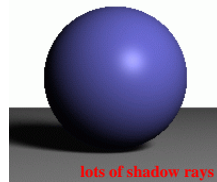
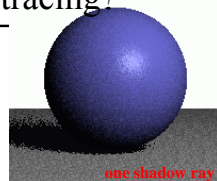
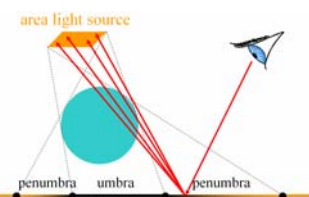
- Yeah, to compute  $\pi$ , Monte Carlo is not very efficient
- But convergence is independent of dimension
- Better to integrate high-dimensional functions
- For  $d$  dimensions, Simpson requires  $N^d$  domains

MIT EECS 6.837, Cutler and Durand

34

## What's the link to ray tracing?

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



MIT EECS 6.837, Cutler and Durand

35

## Dumbest Monte-Carlo integration

- 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

MIT EECS 6.837, Cutler and Durand

36

## Convergence of Monte Carlo integration

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

MIT EECS 6.837, Cutler and Durand

37

## Monte Carlo integration

- 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)

MIT EECS 6.837, Cutler and Durand

38

## Monte Carlo integration – smarter

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

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

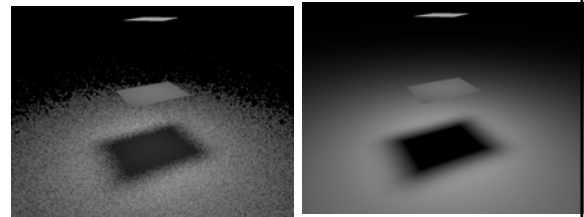
- The whole trick is to choose the  $x_i$  and  $p_i$

MIT EECS 6.837, Cutler and Durand

39

## Sampling strategy

- Sample directions vs. sample light source



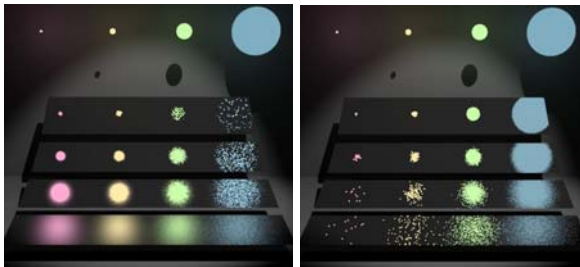
Images by Matt Pharr

MIT EECS 6.837, Cutler and Durand

40

## Sampling strategies

- Images by Veach and Guibas



Sampling more the light

Sampling more the BRDF

MIT EECS 6.837, Cutler and Durand

41

## Monte Carlo recap

- 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

MIT EECS 6.837, Cutler and Durand

42

## What can we integrate?

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



MIT EECS 6.837, Cutler and Durand

43

## Questions?

- Images by Veach and Guibas



Naive sampling strategy

Optimal sampling strategy

MIT EECS 6.837, Cutler and Durand

44

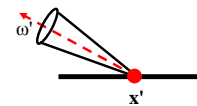
## Today: Monte Carlo Ray Tracing

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

MIT EECS 6.837, Cutler and Durand

45

## The Rendering Equation



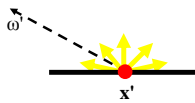
$$L(x', \omega') = E(x', \omega') + \int \rho_r(\omega, \omega') L(x, \omega) G(x, x') V(x, x') dA$$

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

MIT EECS 6.837, Cutler and Durand

46

## The Rendering Equation



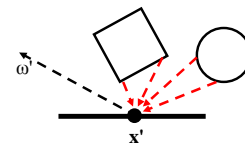
$$L(x', \omega') = E(x', \omega') + \int \rho_r(\omega, \omega') L(x, \omega) G(x, x') V(x, x') dA$$

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

MIT EECS 6.837, Cutler and Durand

47

## The Rendering Equation



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

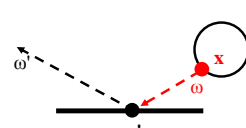
Sum the contribution from all of the other surfaces in the scene

MIT EECS 6.837, Cutler and Durand

48



### The Rendering Equation

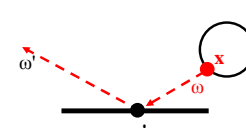


$$L(x', \omega') = E(x', \omega') + \int \rho_x(\omega, \omega') L(x, \omega) G(x, x') V(x, x') dA$$

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

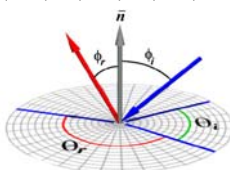
MIT EECS 6.837, Cutler and Durand 49

### The Rendering Equation



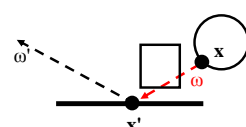
$$L(x', \omega') = E(x', \omega') + \int \rho_x(\omega, \omega') L(x, \omega) G(x, x') V(x, x') dA$$

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



MIT EECS 6.837, Cutler and Durand 50

### The Rendering Equation

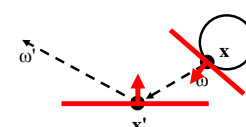


$$L(x', \omega') = E(x', \omega') + \int \rho_x(\omega, \omega') L(x, \omega) G(x, x') V(x, x') dA$$

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

MIT EECS 6.837, Cutler and Durand 51

### The Rendering Equation



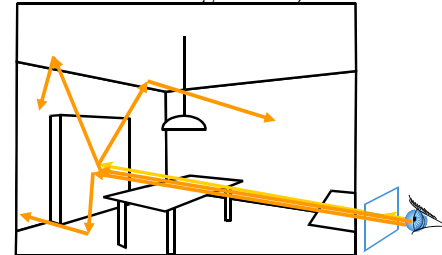
$$L(x', \omega') = E(x', \omega') + \int \rho_x(\omega, \omega') L(x, \omega) G(x, x') V(x, x') dA$$

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

MIT EECS 6.837, Cutler and Durand 52

### Monte Carlo Path Tracing

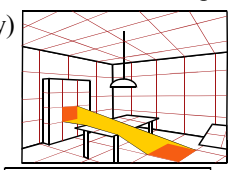
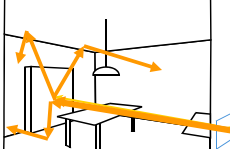
- Trace only one secondary ray per recursion
- But send many primary rays per pixel
- (performs antialiasing as well)



MIT EECS 6.837, Cutler and Durand 53

### Radiosity vs. Monte Carlo

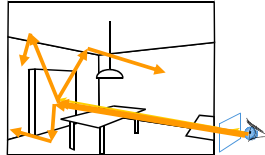
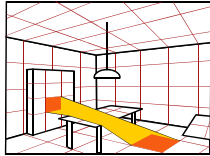
- We have an integral equation on an infinite space
- Finite elements (Radiosity)
  - Project onto finite basis of functions
  - Linear system
- Monte Carlo
  - Probabilistic sampling

MIT EECS 6.837, Cutler and Durand 54

## Radiosity vs. Monte Carlo

- 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)

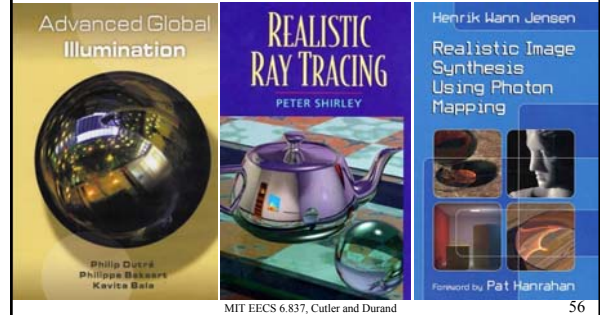


MIT EECS 6.837, Cutler and Durand

55

## References

- See also Eric Veach's PhD  
[http://graphics.stanford.edu/papers/veach\\_thesis/](http://graphics.stanford.edu/papers/veach_thesis/)



MIT EECS 6.837, Cutler and Durand

56

## Questions?

- Arnold renderer



MIT EECS 6.837, Cutler and Durand

57

## Today: Monte Carlo Ray Tracing

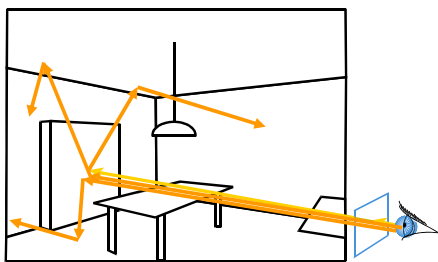
- Principle of Monte-Carlo Ray Tracing
- Monte Carlo integration
- Review of Rendering equation
- Advanced Monte Carlo Ray Tracing
  - Irradiance caching
  - Photon mapping

MIT EECS 6.837, Cutler and Durand

58

## Path Tracing is costly

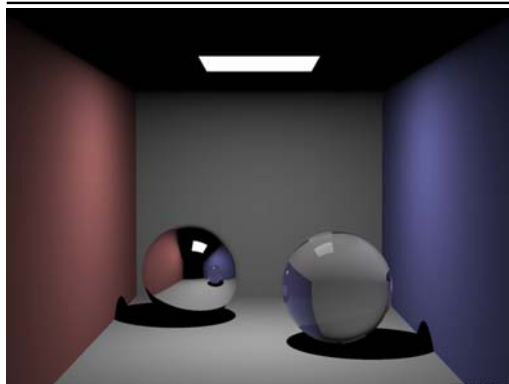
- Needs tons of rays per pixel



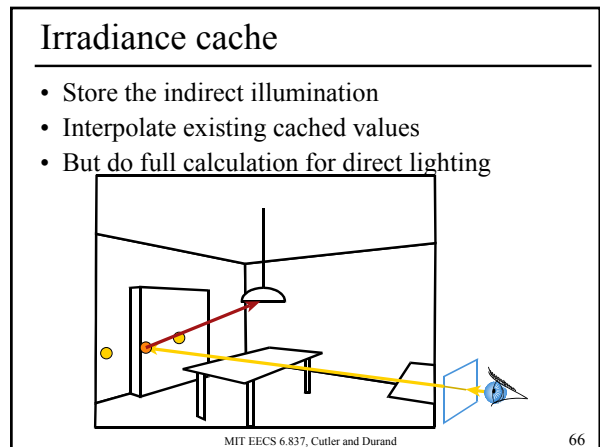
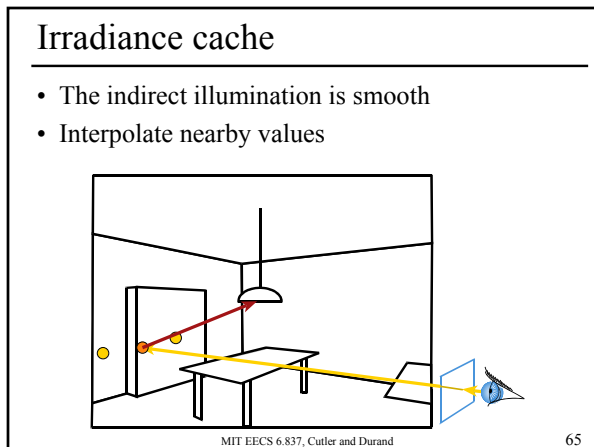
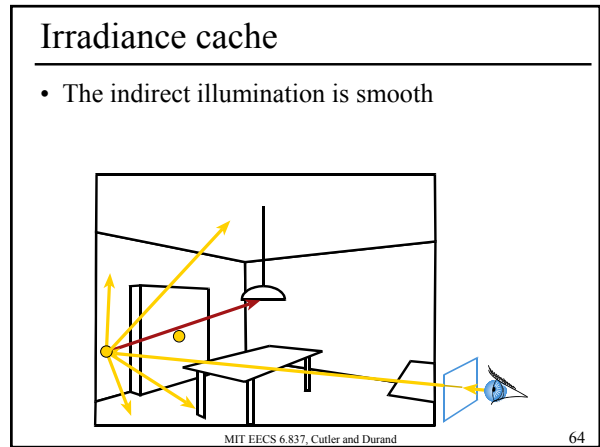
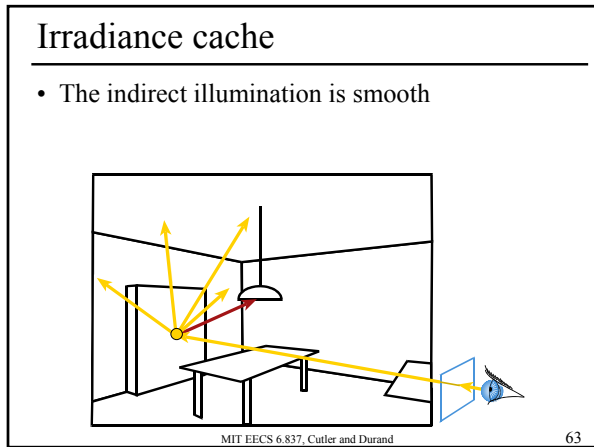
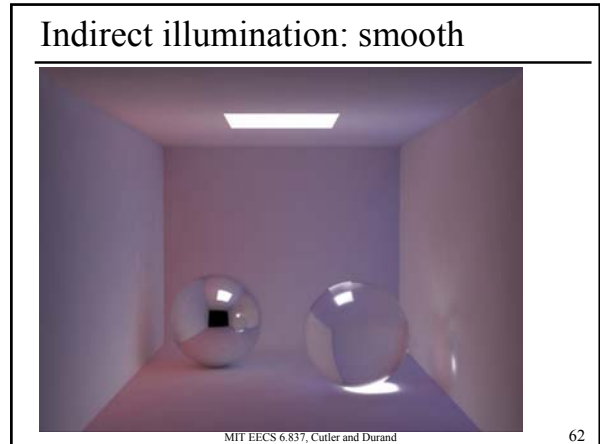
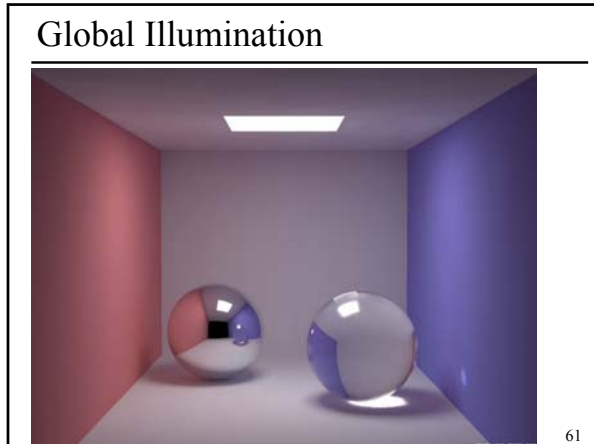
MIT EECS 6.837, Cutler and Durand

59

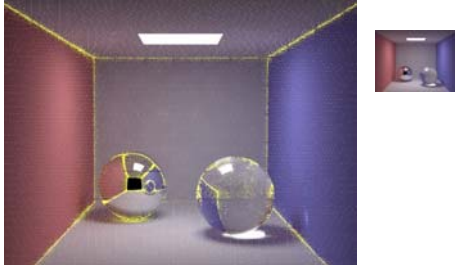
## Direct illumination



60



## Irradiance caching



MIT EECS 6.837, Cutler and Durand

67

## Radiance



MIT EECS 6.837, Cutler and Durand

68

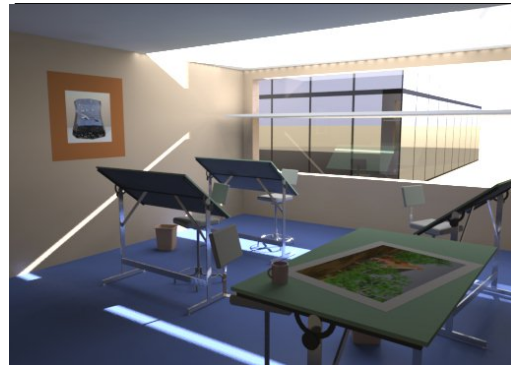
## Radiance



MIT EECS 6.837, Cutler and Durand

69

## Radiance



MIT EECS 6.837, Cutler and Durand

70

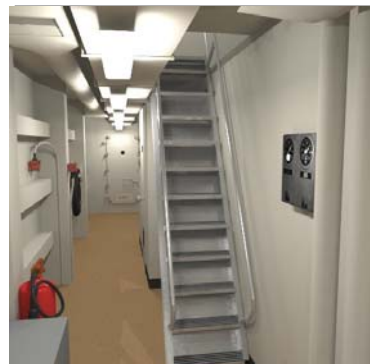
## Radiance



MIT EECS 6.837, Cutler and Durand

71

## Radiance

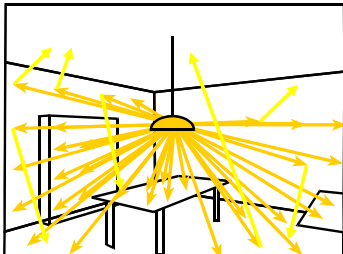


MIT EECS 6.837, Cutler and Durand

72

## Photon mapping

- Preprocess: cast rays from light sources
- Store photons

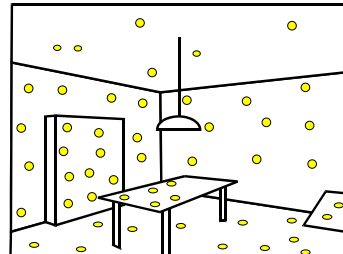


MIT EECS 6.837, Cutler and Durand

73

## Photon mapping

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

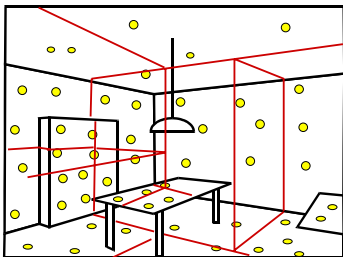


MIT EECS 6.837, Cutler and Durand

74

## Photon map

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

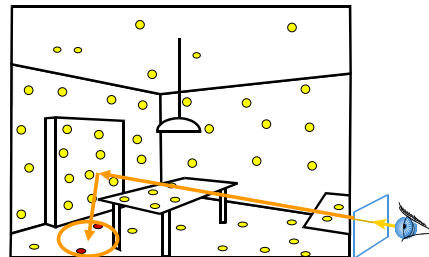


MIT EECS 6.837, Cutler and Durand

75

## Photon mapping - rendering

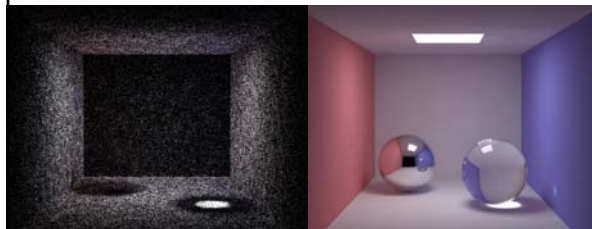
- Cast primary rays
- For secondary rays
  - reconstruct irradiance using adjacent stored photon
  - Take the k closest photons
- Combine with irradiance caching and a number of other techniques



MIT EECS 6.837, Cutler and Durand

76

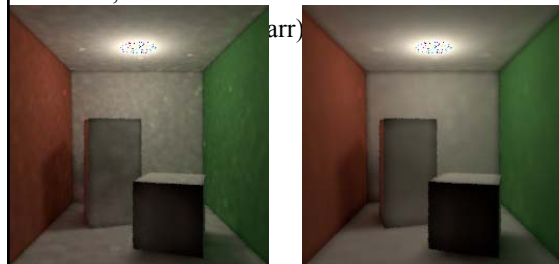
## Photon map results



MIT EECS 6.837, Cutler and Durand

77

- 500k, use 125 vs use 500

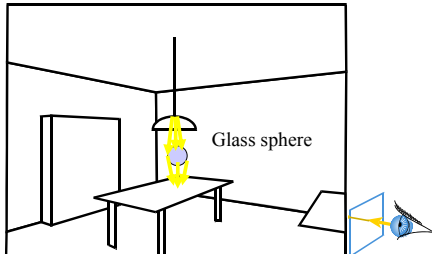


MIT EECS 6.837, Cutler and Durand

78

## Photon mapping - caustics

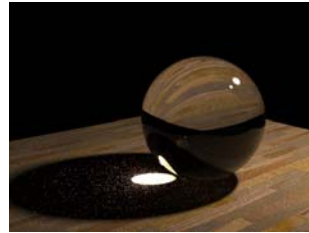
- Special photon map for specular reflection and refraction



MIT EECS 6.837, Cutler and Durand

79

- 1000 paths/pixel



MIT EECS 6.837, Cutler and Durand

80

- Photon mapping



MIT EECS 6.837, Cutler and Durand

81

## Photon mapping recap

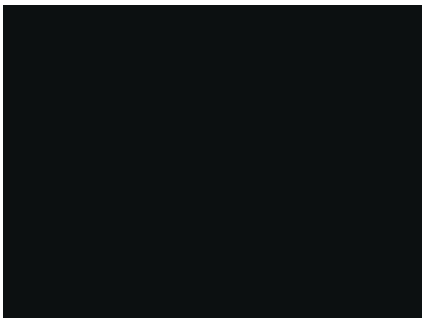
- Preprocess: Path tracing
  - Store photons
  - Special map for caustics (because not as uniform)
- Rendering
  - Primary rays
  - Direct lighting
  - Indirect lighting
    - Reconstruct irradiance using k nearest photons
    - Irradiance caching
  - Reconstruct caustics from caustic map

MIT EECS 6.837, Cutler and Durand

82

## Photon mapping

- Animation by Henrik Wann Jensen



MIT EECS 6.837, Cutler and Durand

83

## Questions?

- Image by Henrik



MIT EECS 6.837, Cutler and Durand

84

## Next time: color



MIT EECS 6.837, Cutler and Durand

85

## Why is the sky blue?



MIT EECS 6.837, Cutler and Durand

86

## Answer: because sunset is red

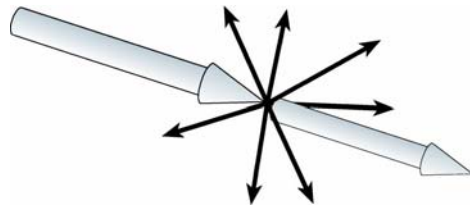


MIT EECS 6.837, Cutler and Durand

87

## Raileigh scattering

- Lord Raileigh: physicist 19<sup>th</sup> century
- Light is scattered by air molecules

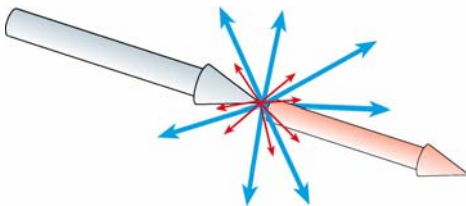


MIT EECS 6.837, Cutler and Durand

88

## Raileigh scattering

- Lord Raileigh: physicist 19<sup>th</sup> century
- Light is scattered by air molecules
- Scattered more in the blue wavelength

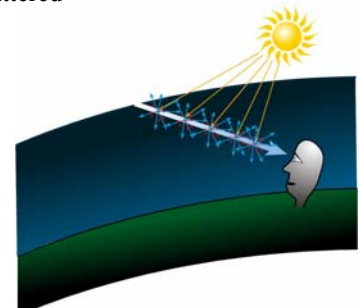


MIT EECS 6.837, Cutler and Durand

89

## Sky color

- Blue is more scattered

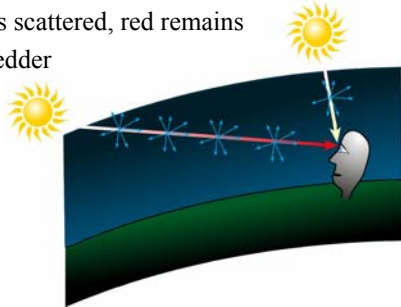


MIT EECS 6.837, Cutler and Durand

90

## Sun Color

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



MIT EECS 6.837, Cutler and Durand

91

## Computer graphics sky models

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

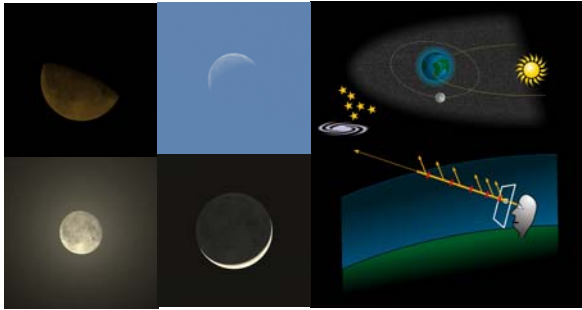


MIT EECS 6.837, Cutler and Durand

92

## Night Sky Model

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



MIT EECS 6.837, Cutler and Durand

93

## Questions?



MIT EECS 6.837, Cutler and Durand

94