Monte Carlo integration

http://graphics.cs.cmu.edu/courses/15-468

15-468, 15-668, 15-868
Physics-based Rendering
Spring 2021, Lecture 10

Course announcements

- Take-home quiz 3 due Tuesday 3/9 at 23:59.

- Programming assignment 2 posted, due Friday 3/12 at 23:59.
  - How many of you have looked at/started/finished it?
  - Any questions?

- Sorry for having to cancel Friday's reading group.
  - *Please* try and post suggested topics by Thursday early afternoon.
  - Suggest topics on Piazza.

- Take-home quiz solutions.
  - We will be posting a PDF with solutions.
  - Please vote on solution discussion format: https://piazza.com/class/kklw0l5me2or4?cid=76

- Should we move take-home quizzes to be due on Thursday?

Overview of today's lecture

- Leftover from radiometry.
- Monte Carlo integration.
- Sampling techniques.
- Importance sampling.
- Ambient occlusion.
- BRDF importance sampling.

Slide credits

Most of these slides were directly adapted from:

- Wojciech Jarosz (Dartmouth).

Numerical Integration - Motivation

For very, *very* simple integrals, we can compute the solution analytically

$$\int_0^1 \frac{1}{3}x^2 \, \mathrm{d}x = \left[\, x^3 \, \right]_0^1 = 1$$

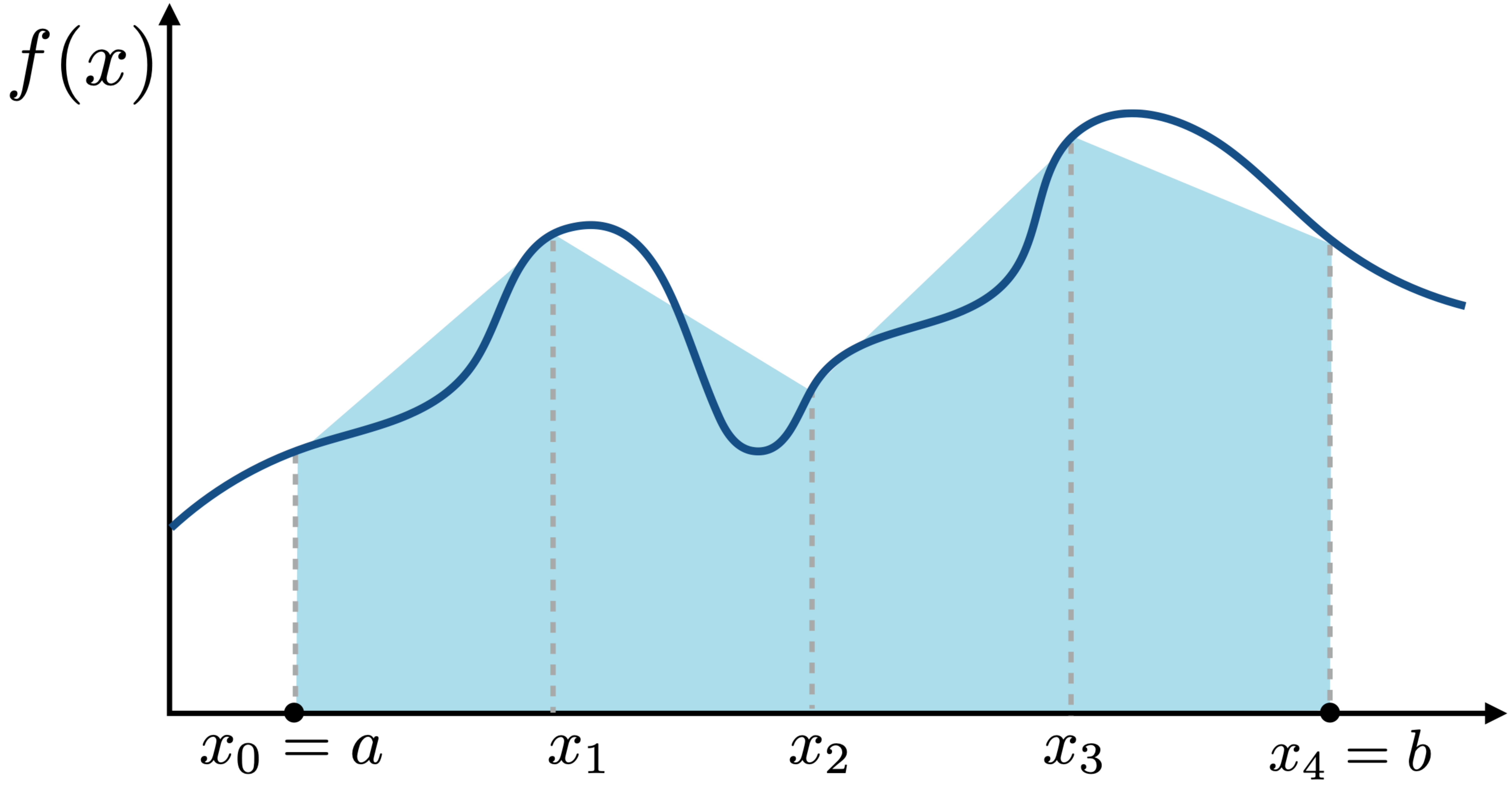
But ours are a bit more complicated:

$$L_r(\mathbf{x}, \vec{\omega}_r) = \int_{H^2} f_r(\mathbf{x}, \vec{\omega}_i, \vec{\omega}_r) L_i(\mathbf{x}, \vec{\omega}_i) \cos\theta_i \, \mathrm{d}\vec{\omega}_i$$

Typical quadrature: Trapezoid rule

Approximate integral of $f(x)$ by assuming function is piecewise linear

For equal length segments: $h = \frac{b-a}{n-1}$

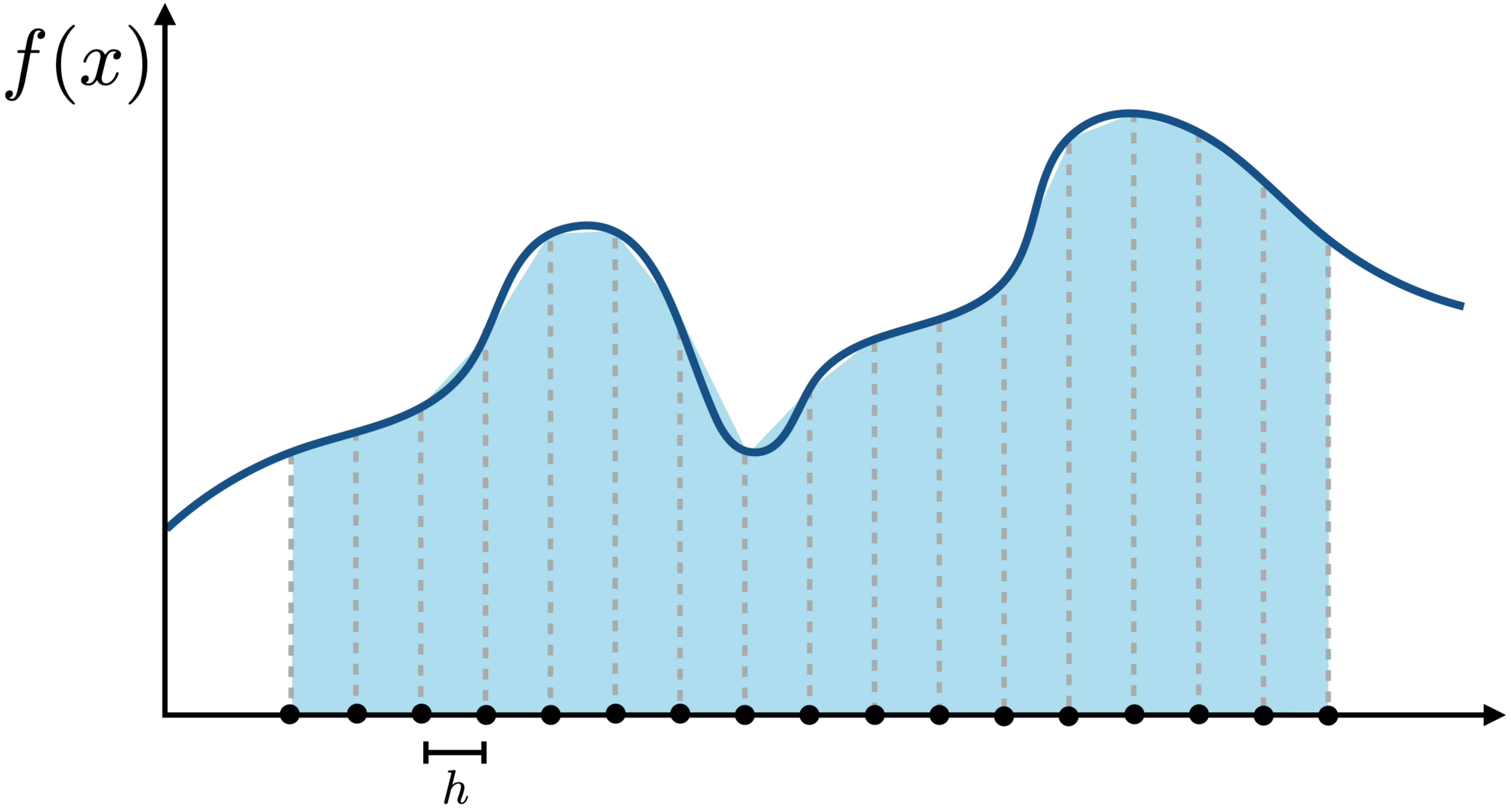


Typical quadrature: Trapezoid rule

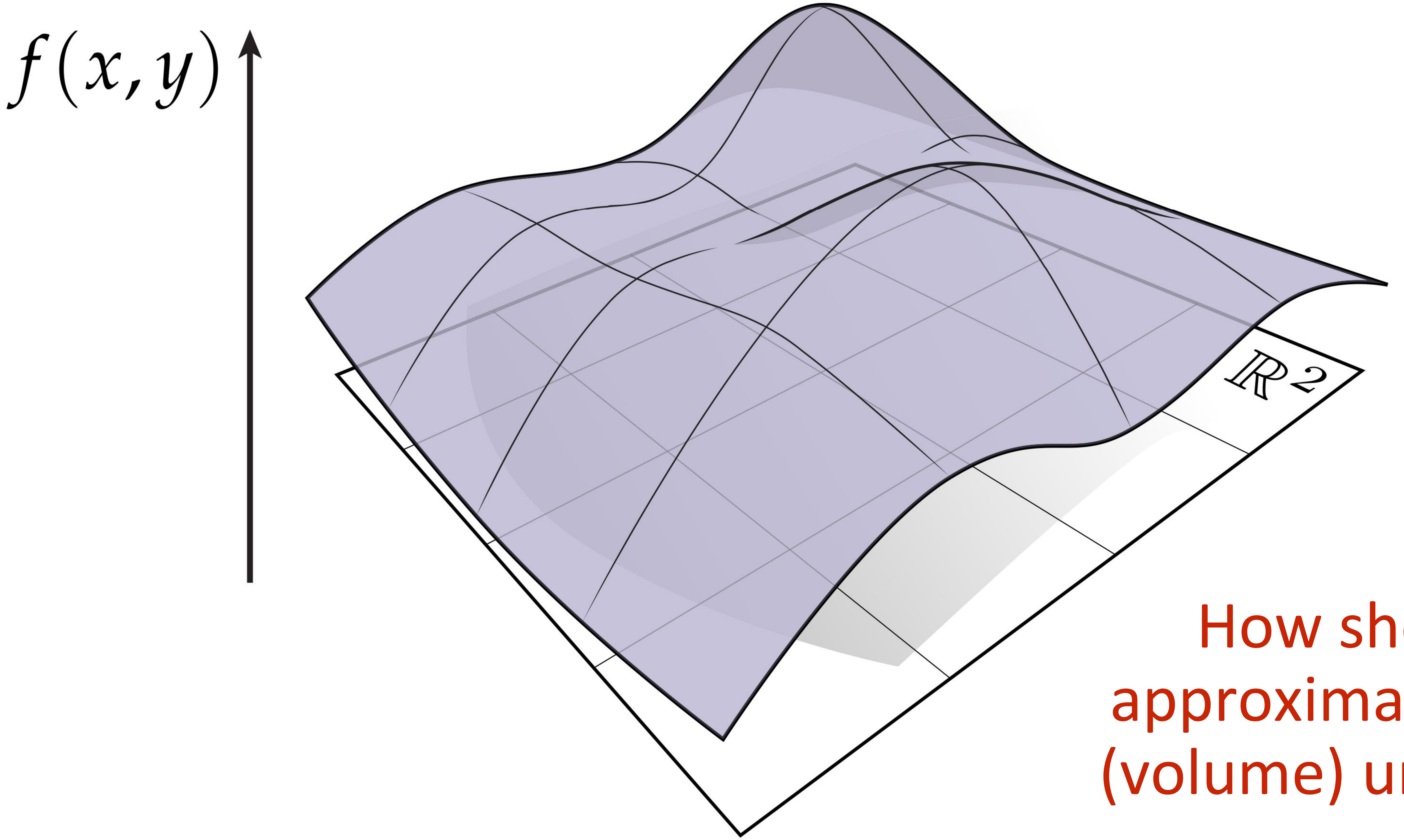
Consider cost and accuracy as $n \to \infty$ (or $h \to 0$)

Work: $O(n)$

Error can be shown to be: $O(h^2) = O\left(\frac{1}{n^2}\right)$ (for f(x) with continuous second derivative)



What about a 2D function?

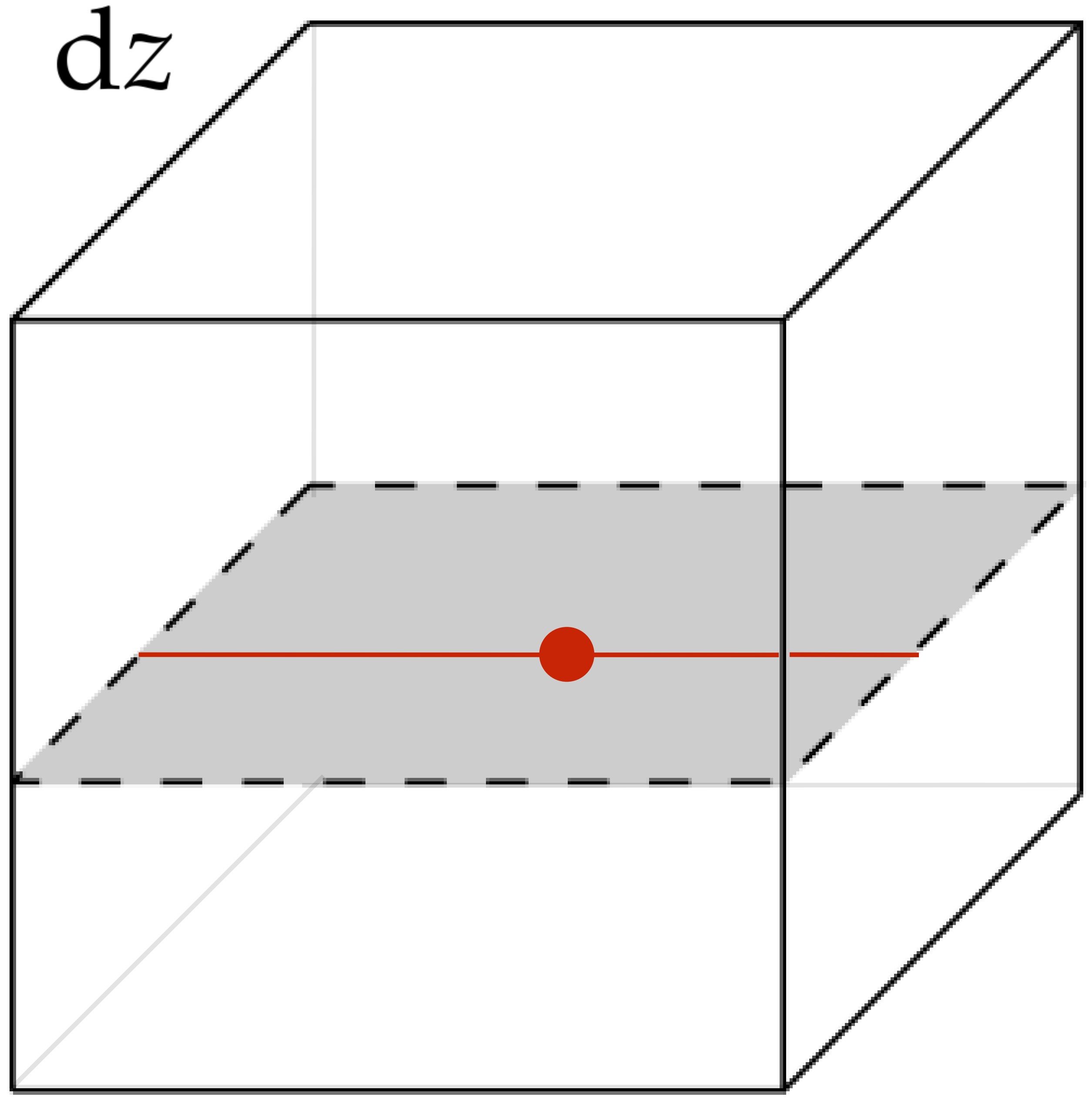


How should we approximate the area (volume) underneath?

Multidimensional integrals & Fubini's theorem

$$\int_{X\times Y\times Z} f(x,y,z)\mathrm{d}(\mathrm{x},\mathrm{y},\mathrm{z}) = \int_X \left(\int_Y \left(\int_Z f(x,y,z)\,\mathrm{d}x\right)\,\mathrm{d}y\right)\,\mathrm{d}z$$

Apply the trapezoid rule repeatedly



Multidimensional integrals & Fubini's theorem

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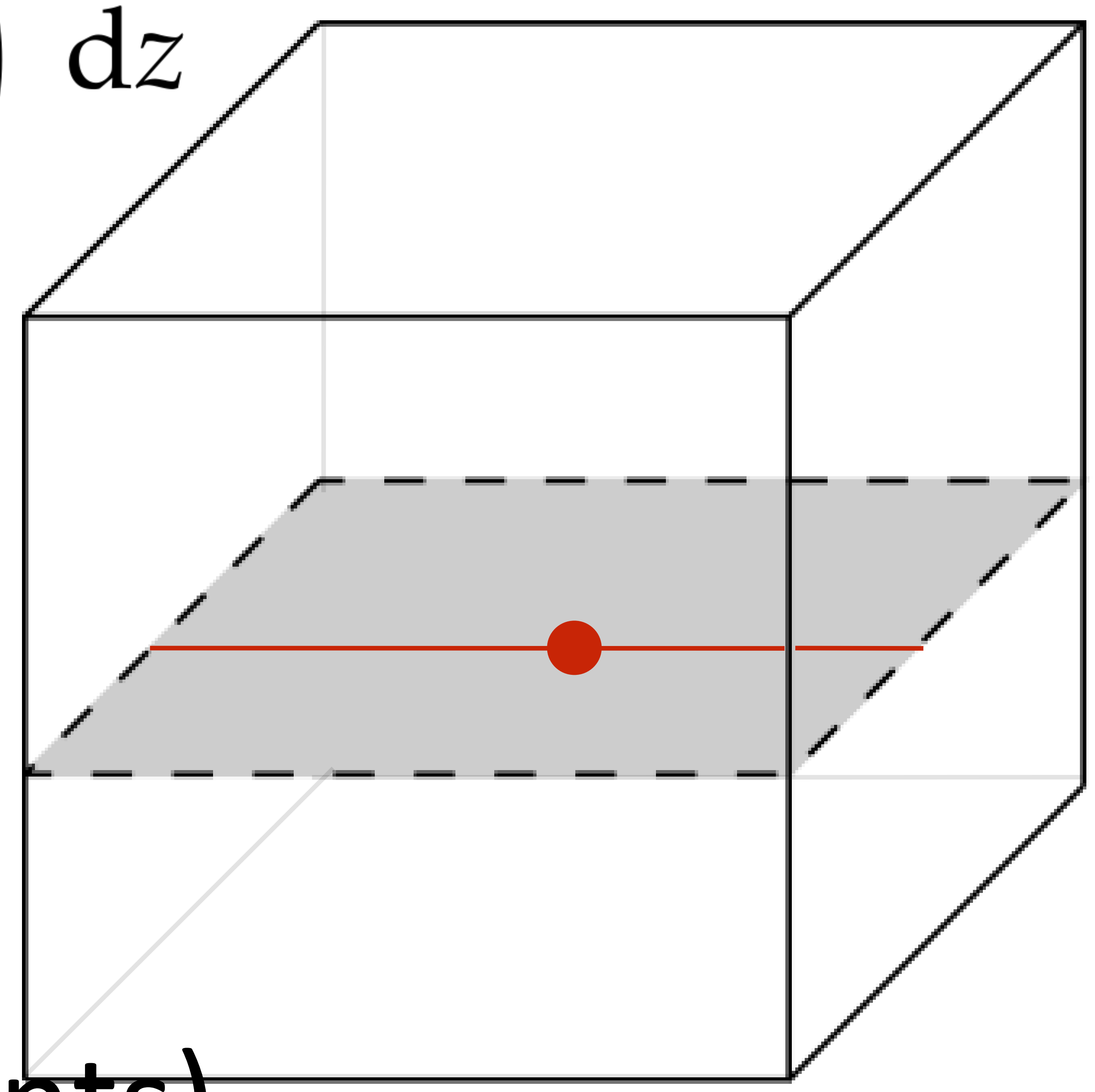

Apply the trapezoid rule repeatedly

Can show that:

- Errors add, so error still: $O(h^2)$
- But work is now: $O(n^2)$ (n x n set of measurements)

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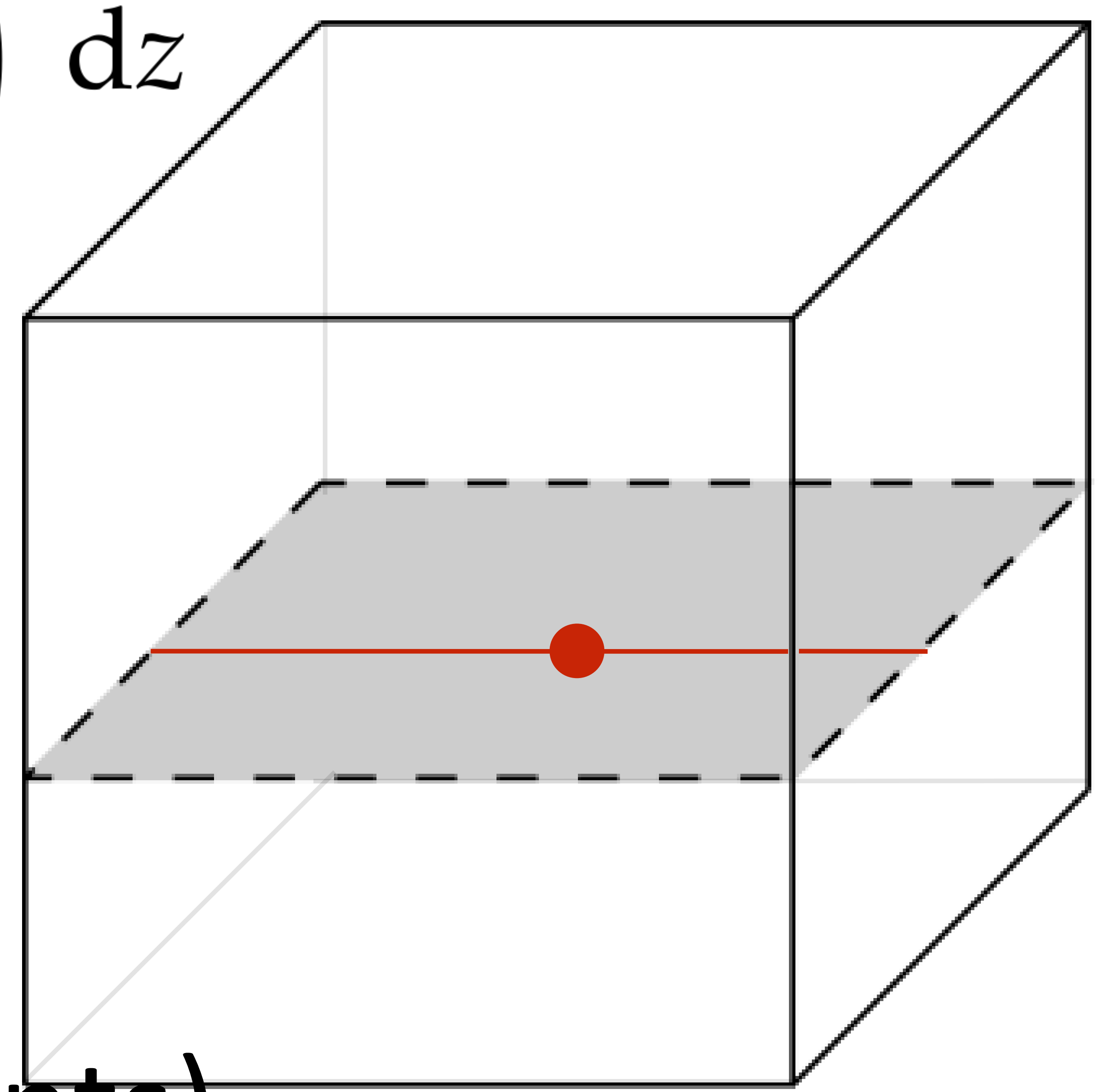


Apply the trapezoid rule repeatedly

Can show that:

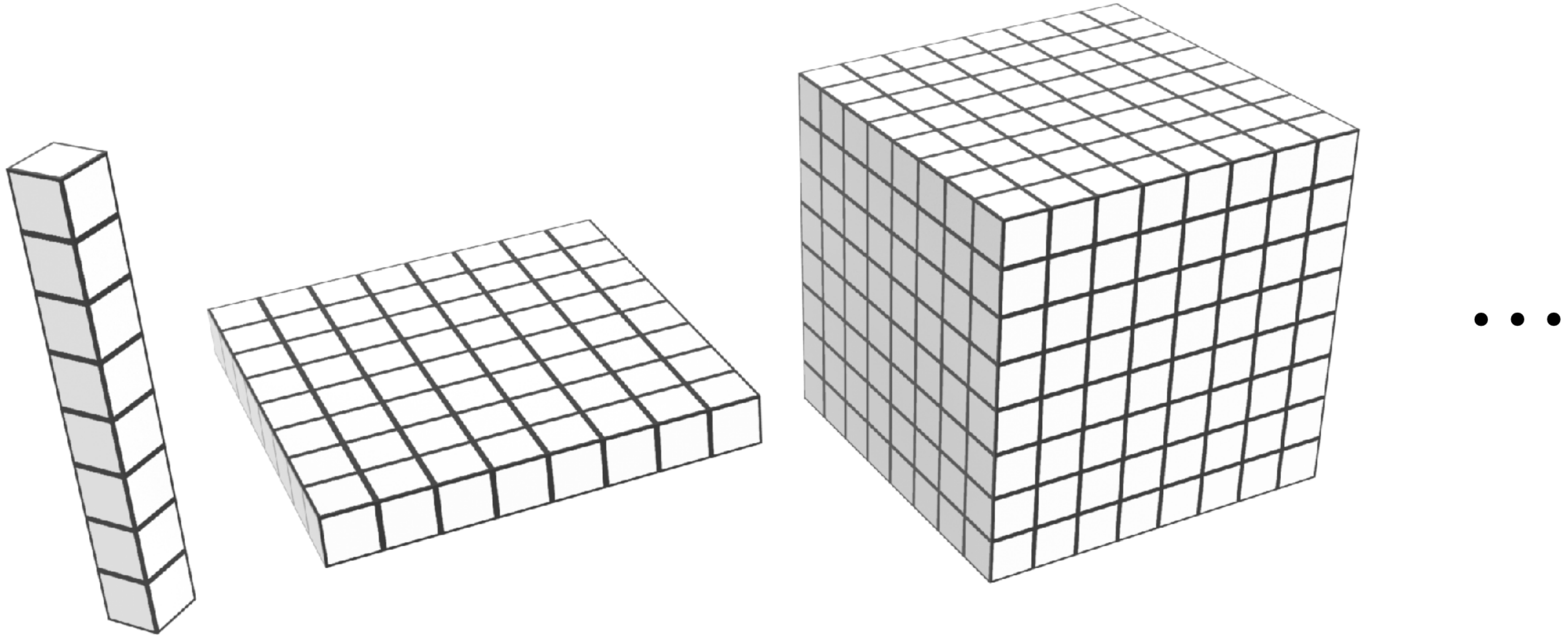
- Errors add, so error still: $O(h^2)$
- But work is now: $O(n^2)$ (n x n set of measurements)

Must perform **much** more work in 2D to get same error bound!

Curse of Dimensionality

How much does it cost to apply the trapezoid rule as we go up in dimension?

- 1D: $O(n)$
- 2D: $O(n^2)$
- …
- kD: $O(n^k)$



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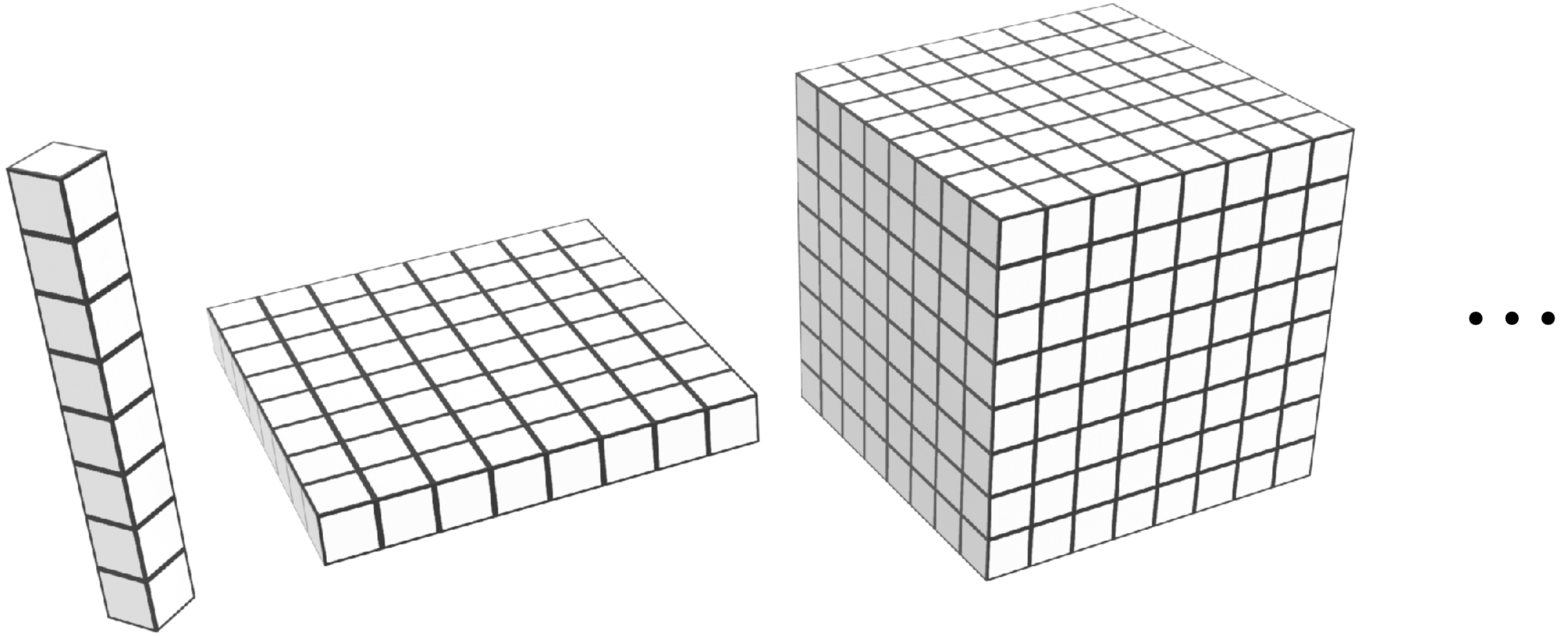


Deterministic quadrature does not scale to higher dimensions!

Need a fundamentally different approach…

Monte Carlo Integration

Monte Carlo vs Las Vegas

Random variation creeps into the results

Always gives the correct answer, e.g., a randomized sorting algorithm

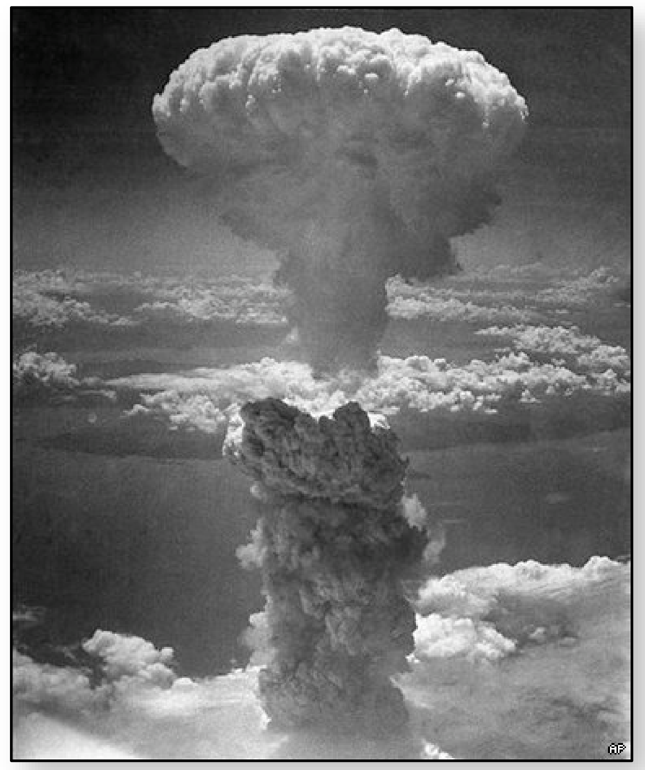
Monte Carlo History

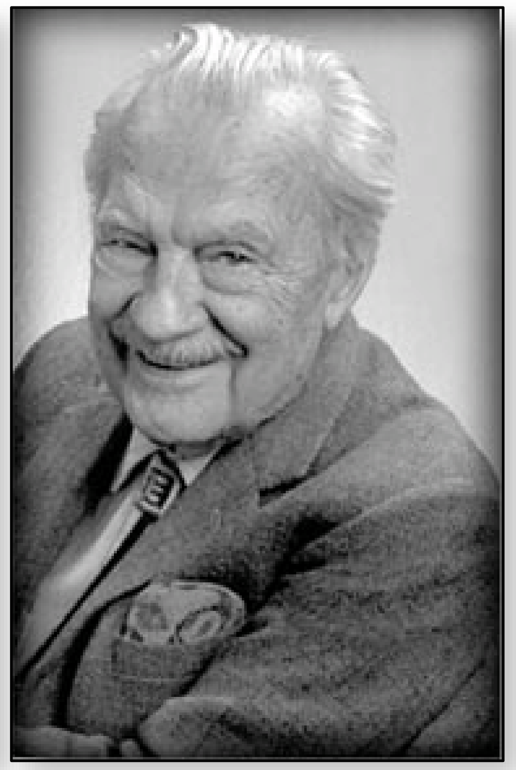
Use random numbers to solve numerical problems

Early use during development of atomic bomb

Von Neumann, Ulam, Metropolis

Named after the casino in Monte Carlo






Playing Solitaire

Lose

Win

Win

Lose

…

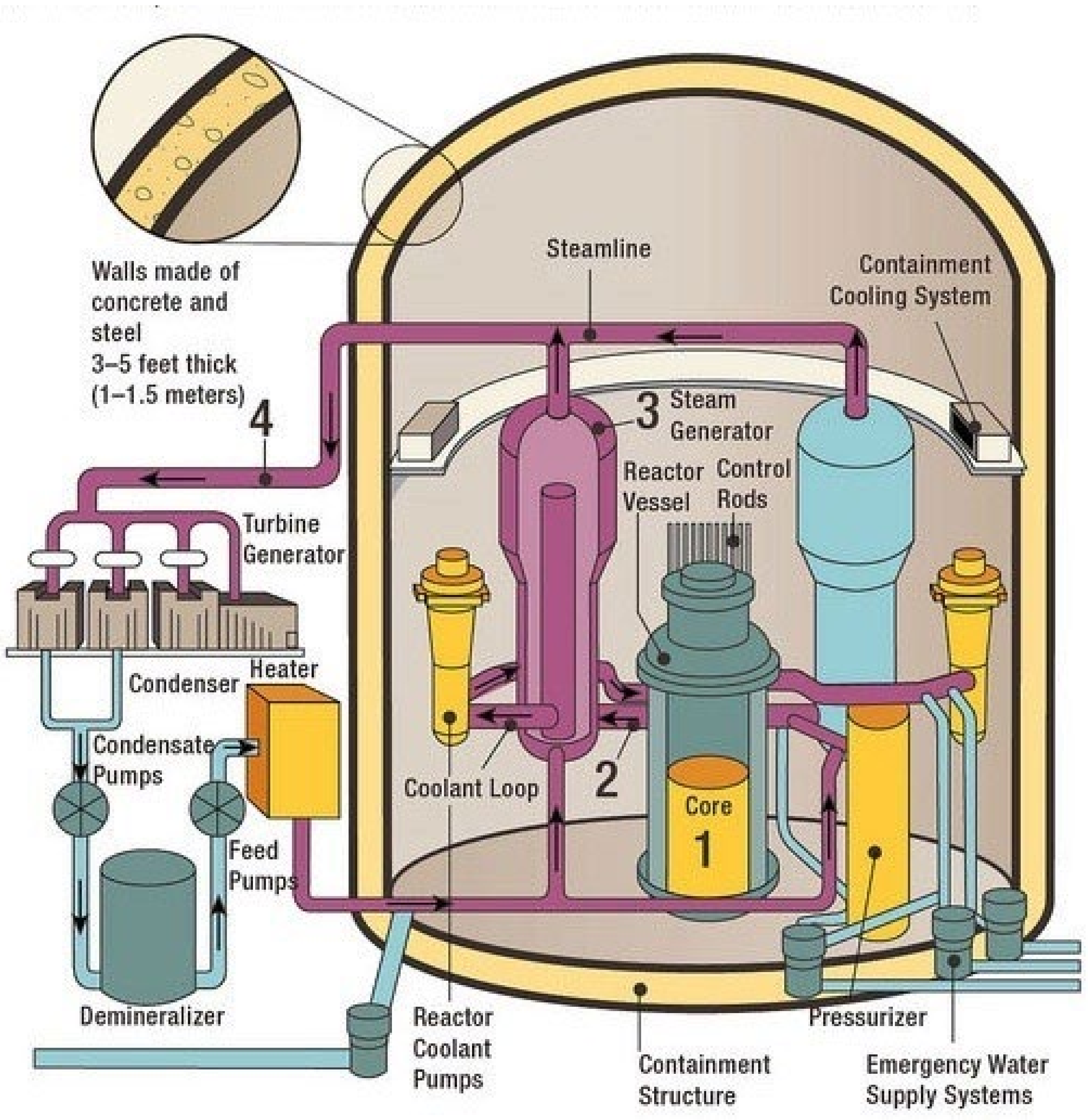
What's the chance of winning with a properly shuffled deck?

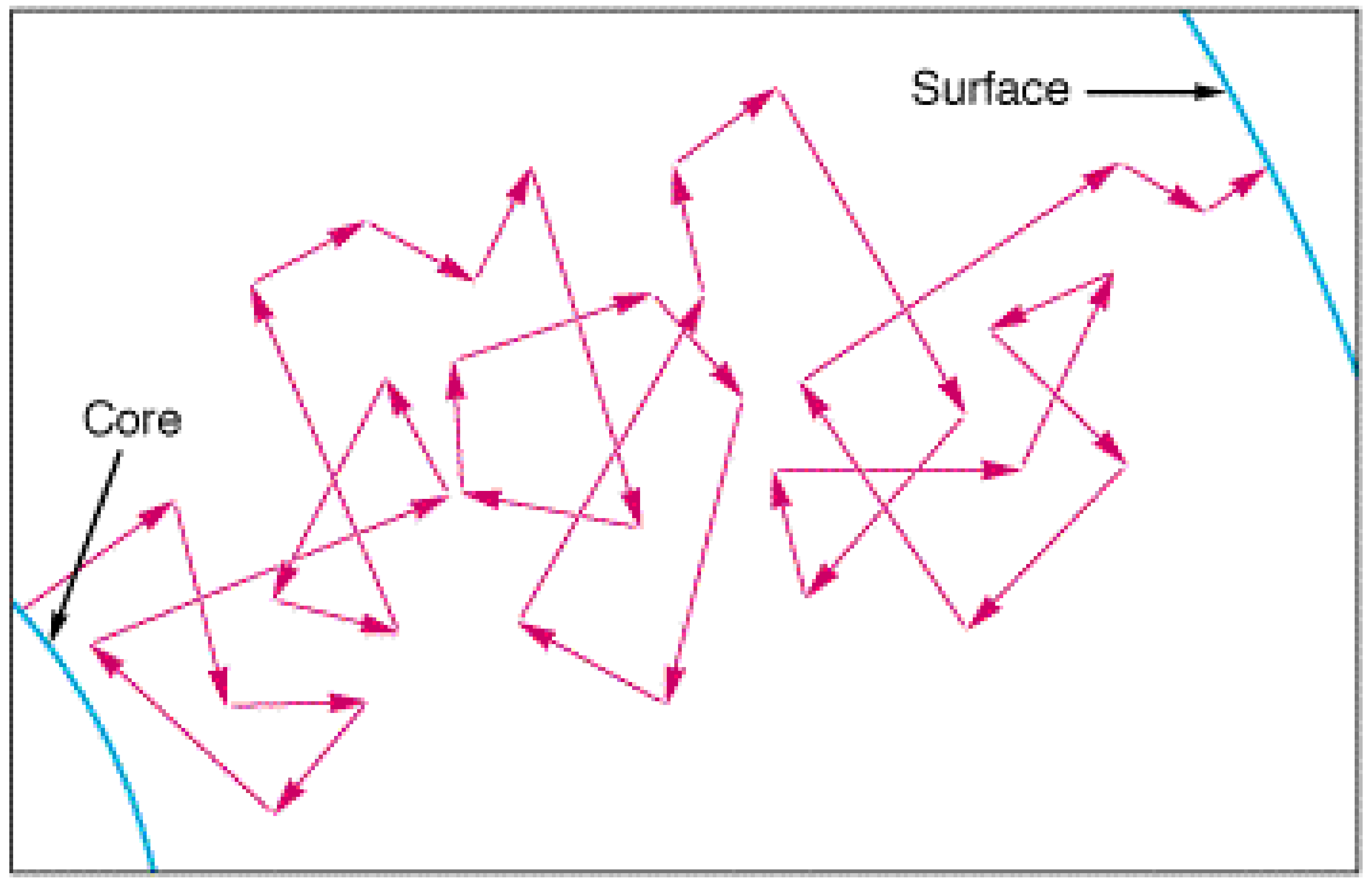
Playing Solitaire

$$P_n = \frac{1}{n} \sum_{i=1}^{n} \begin{cases} 1, & \text{game } i \text{ is won,} \\ 0, & \text{game } i \text{ is lost} \end{cases}$$

$$P = \lim_{n \to \infty} P_n$$

Shielding of an atomic reactor





Trajectory of a neutron

Is it safe to stand next to the reactor shielding?

Monte Carlo Integration

Estimate value of integral using ***random*** sampling of function

- Value of estimate depends on random samples used
- But algorithm gives the correct value "on average"

Monte Carlo Integration Advantages

Only requires function to be evaluated at random points on its domain

- Applicable to functions with discontinuities, functions that are impossible to integrate directly

Error is independent of dimensionality of integral!

- $O(n^{-0.5})$

Review: random variables

X: **random variable**. Represents a distribution of potential outcomes. Assigns a value of each outcome.

Two types: discrete vs. continuous

Discrete Random Variables

Discrete Random Variable: countable set of outcomes

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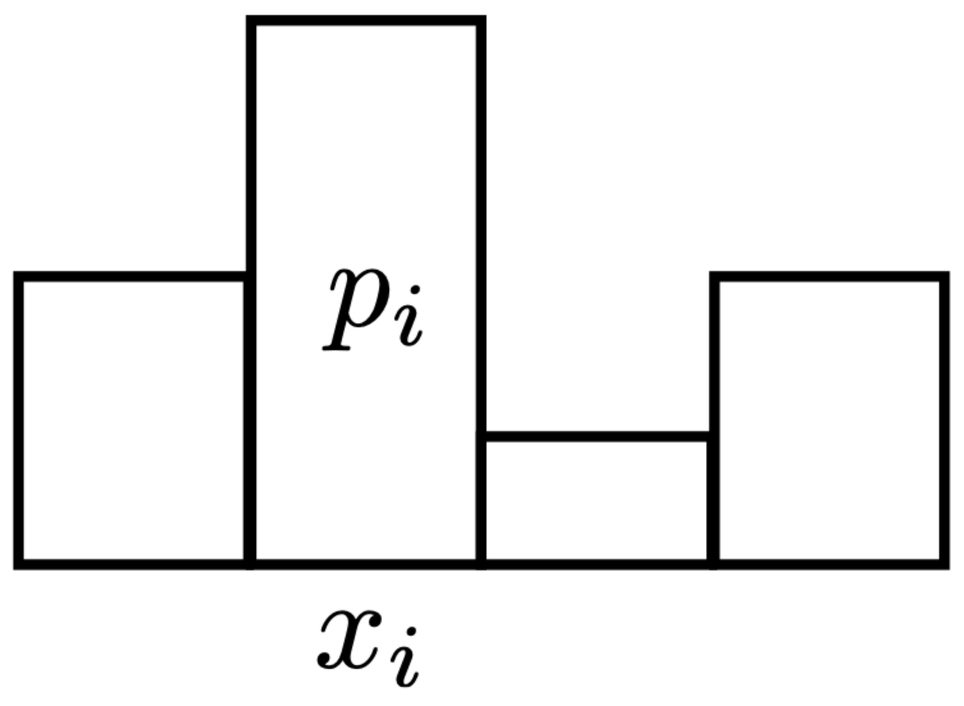
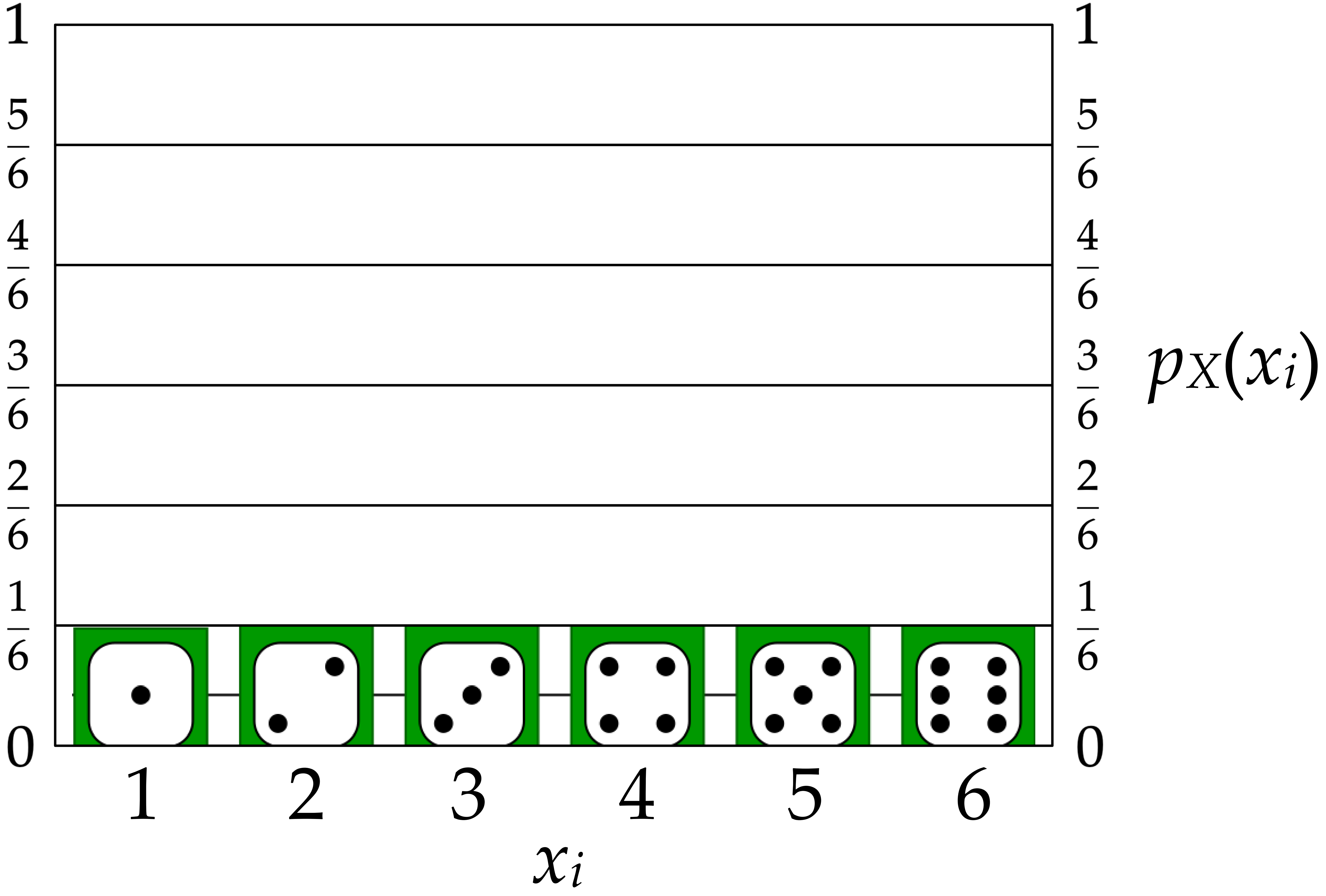
Discrete Random Variable: countable set of outcomes

Probability mass function (pmf) of X:

- $p_X(x_i) = P(X = x_i)$, or simply $p_i = p(x_i) = P(X = x_i)$
- $p(x_i) \geq 0$
- Sums to one: $\sum_a p(a) = 1$



Probability mass function



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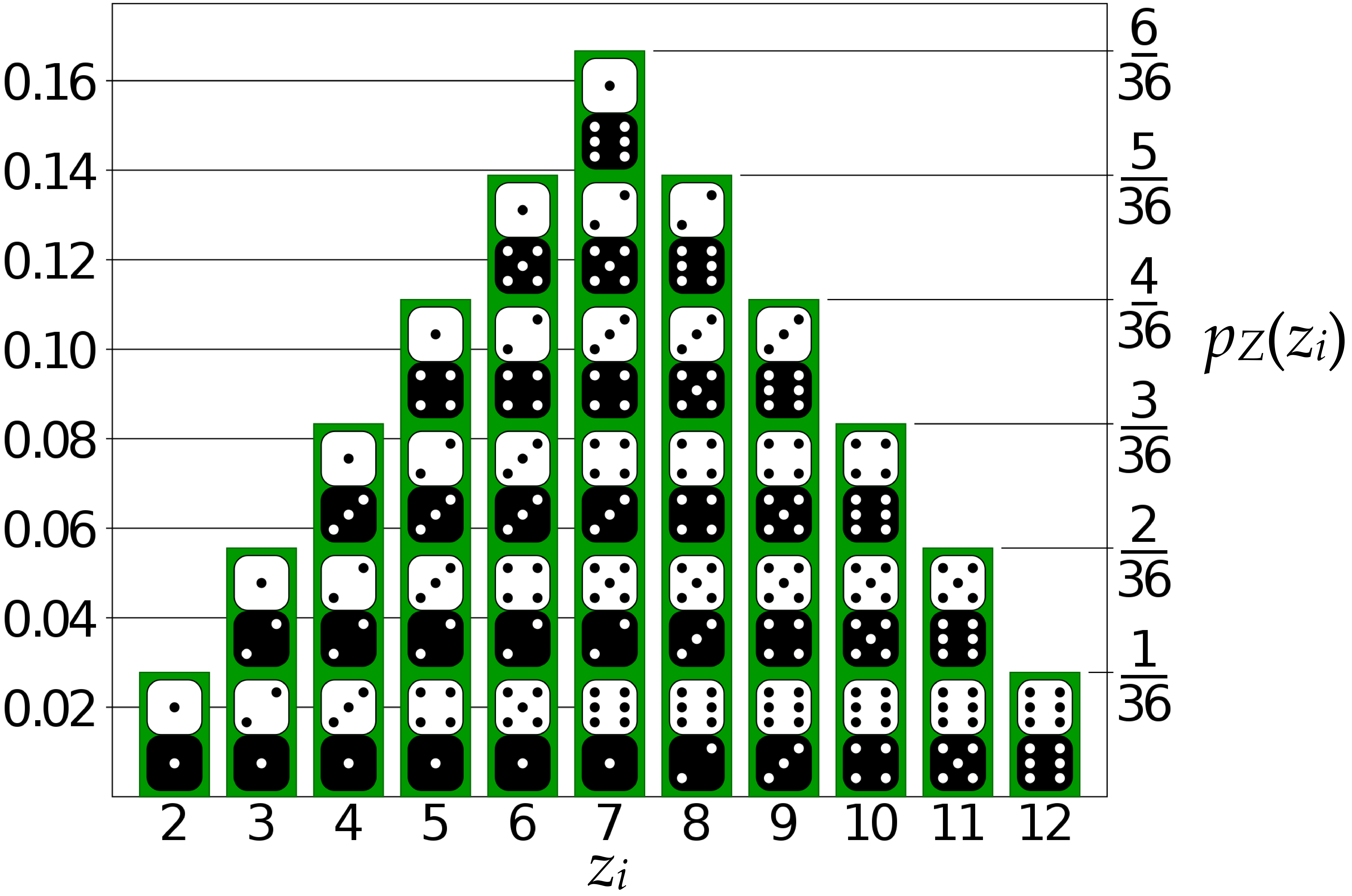
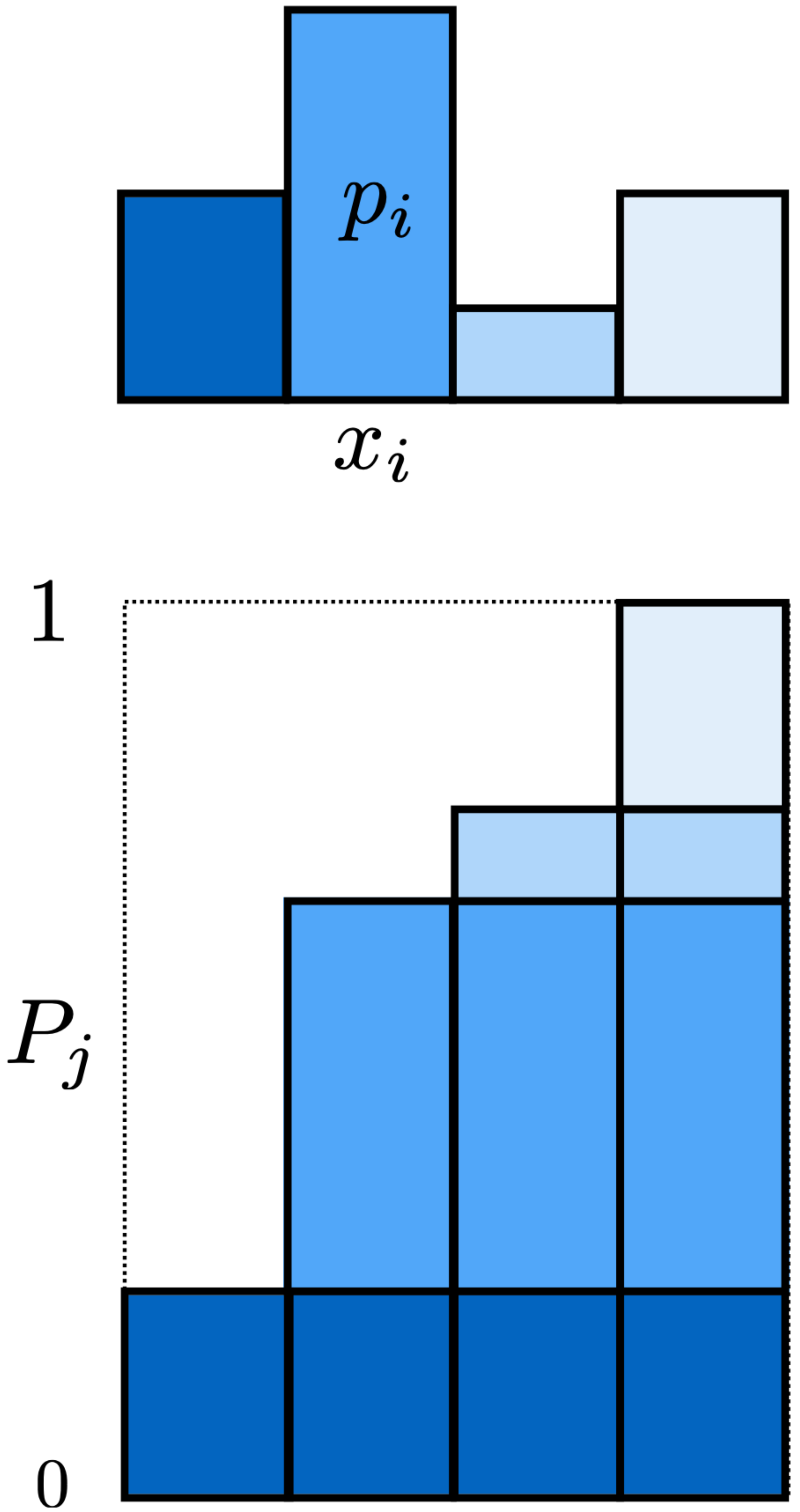


Cumulative distribution function (CDF)

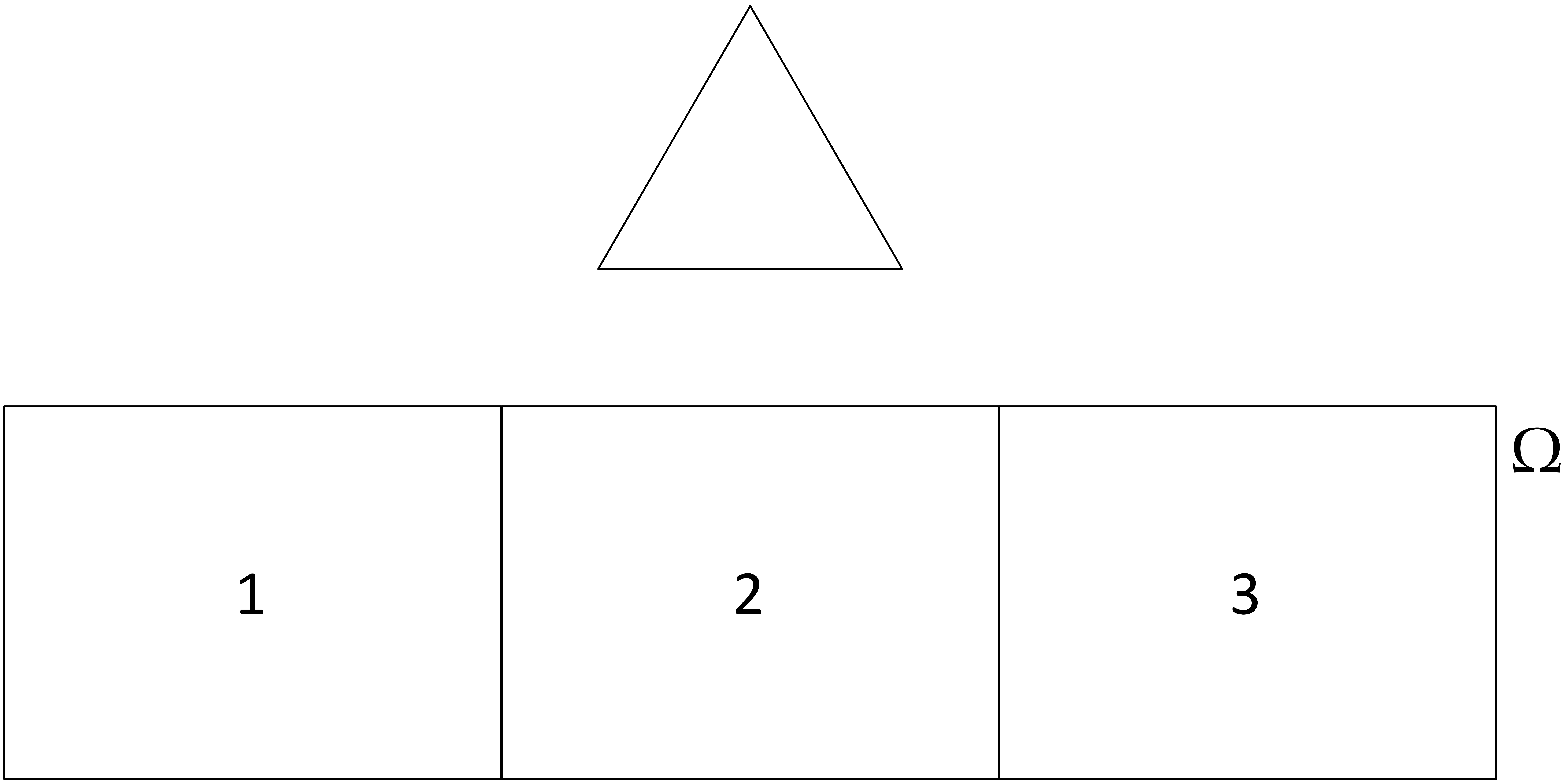
Cumulative pmf: $$P(j) = \sum_{i=1}^{j} p(i)$$

where: $$0 \leq P(i) \leq 1$$

$$P_n = 1$$



Discrete Probability Spaces



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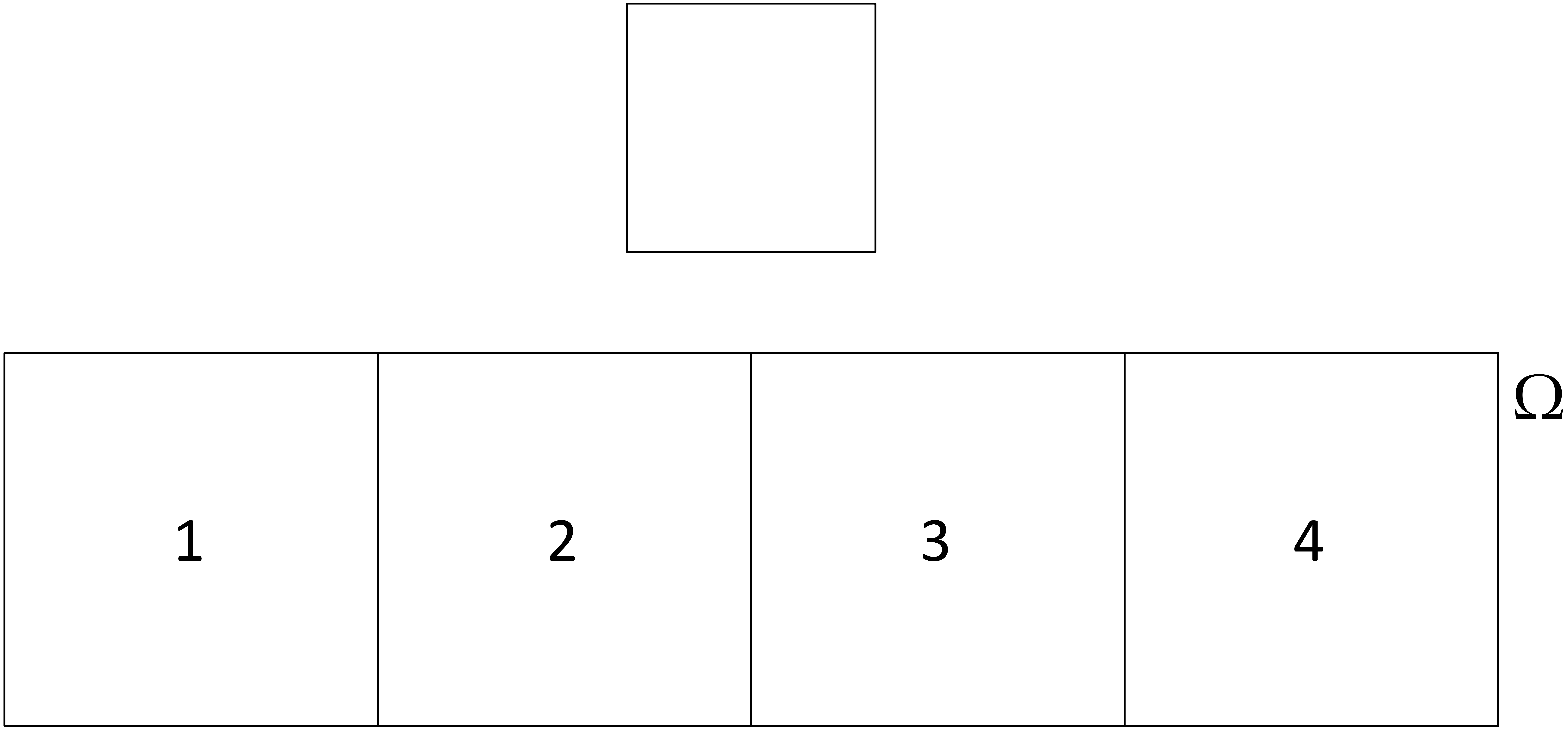

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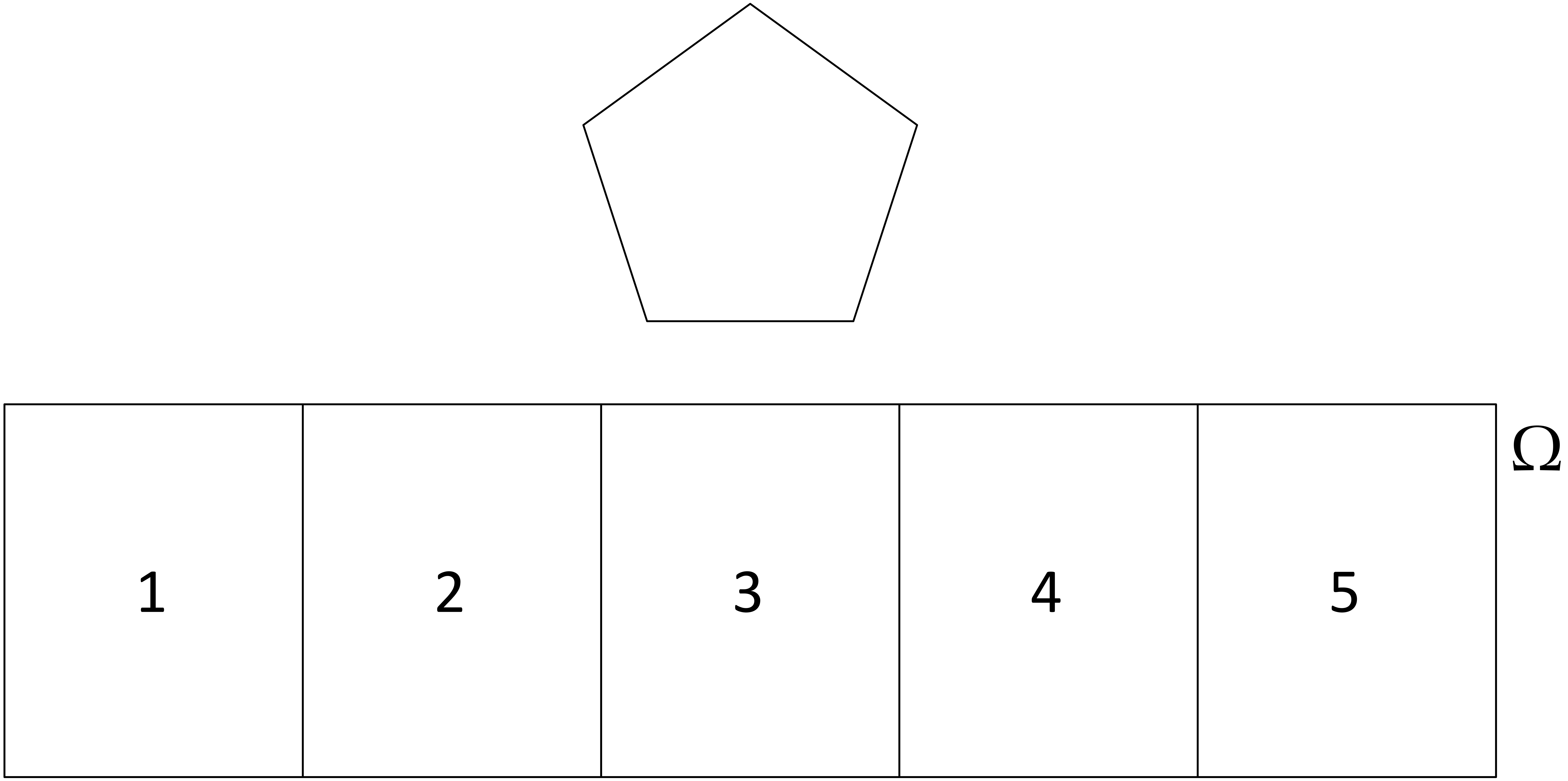

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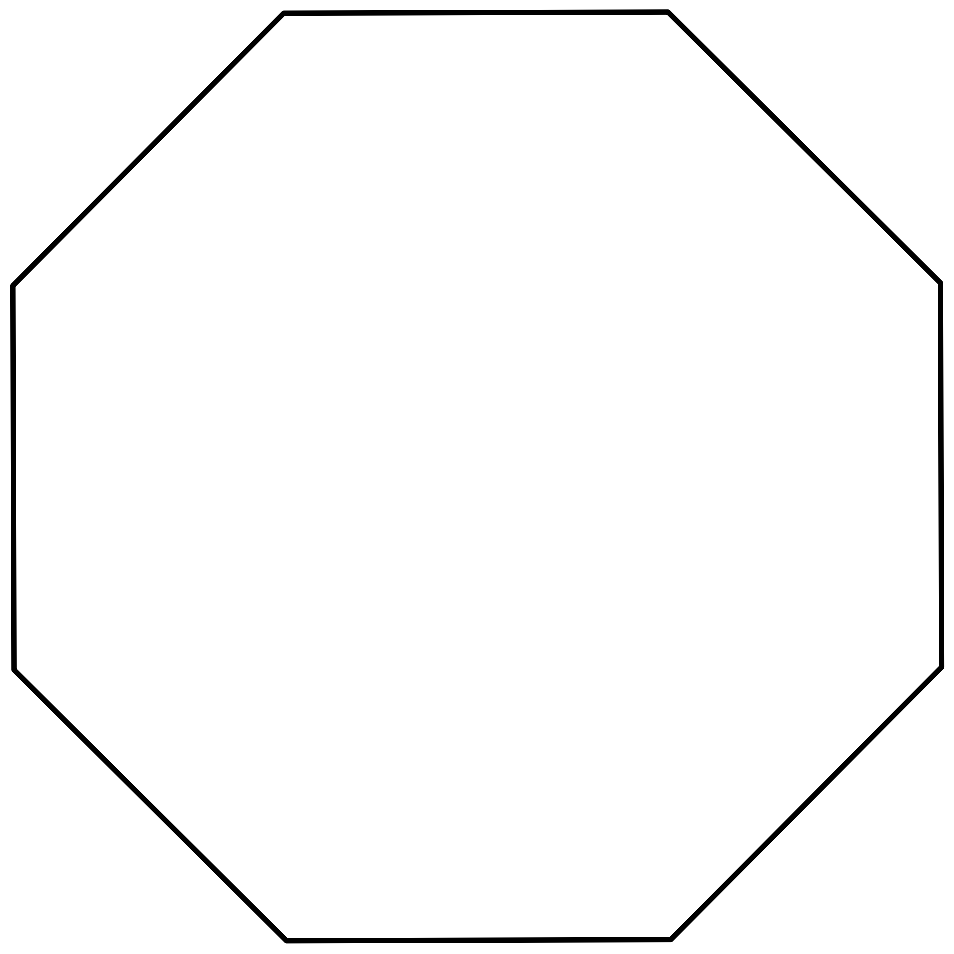

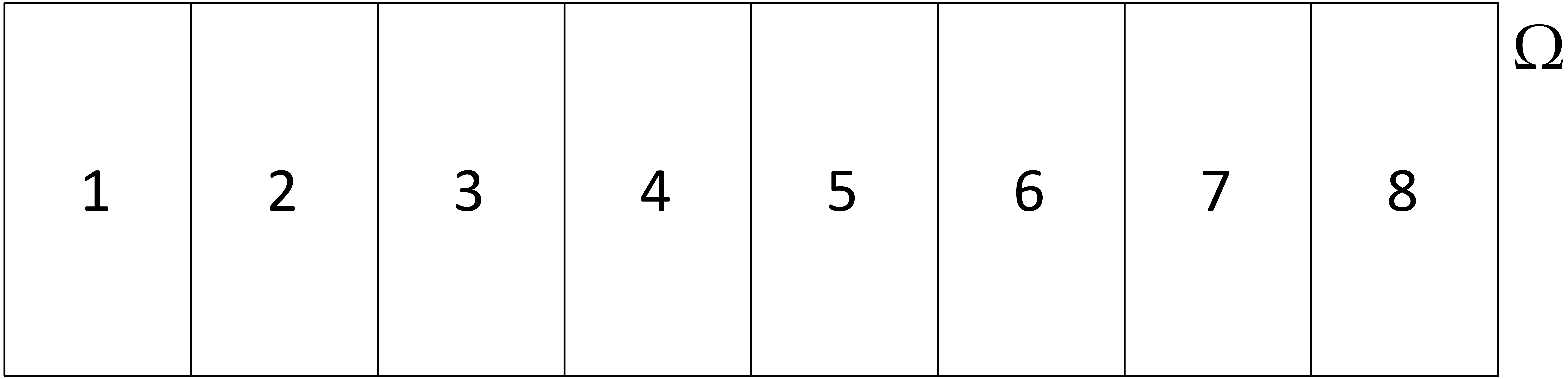

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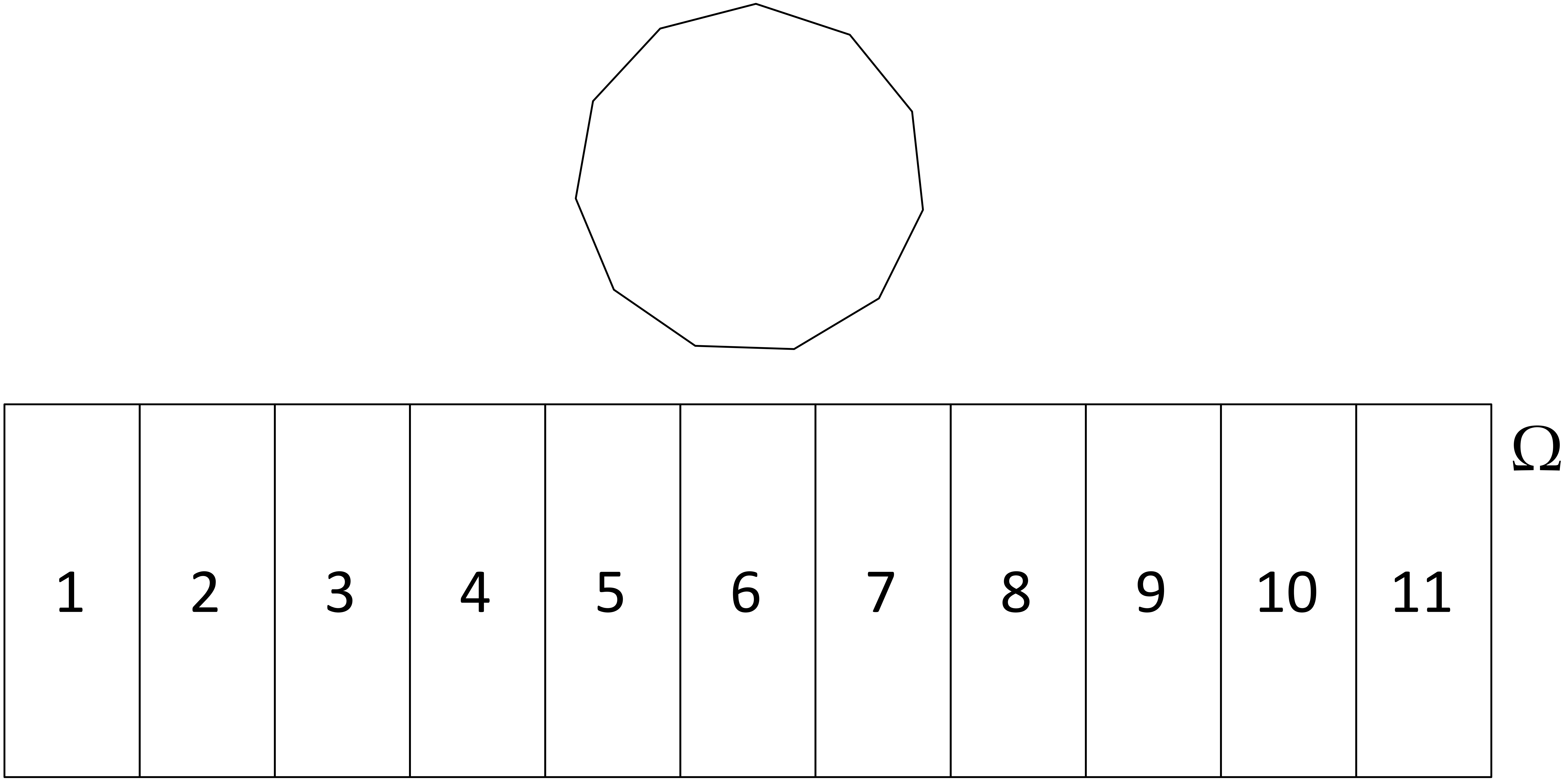
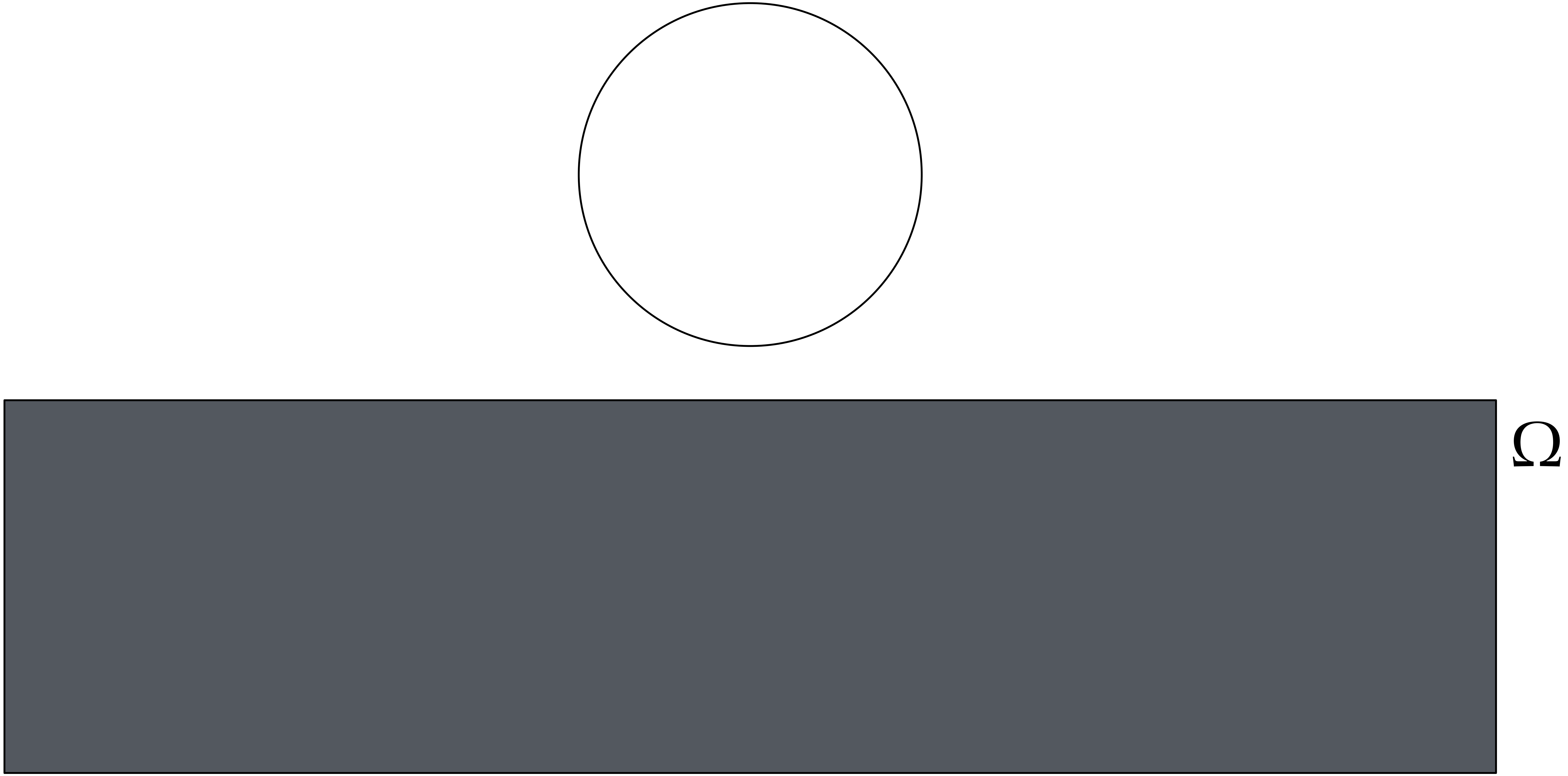


What happens in the limit?



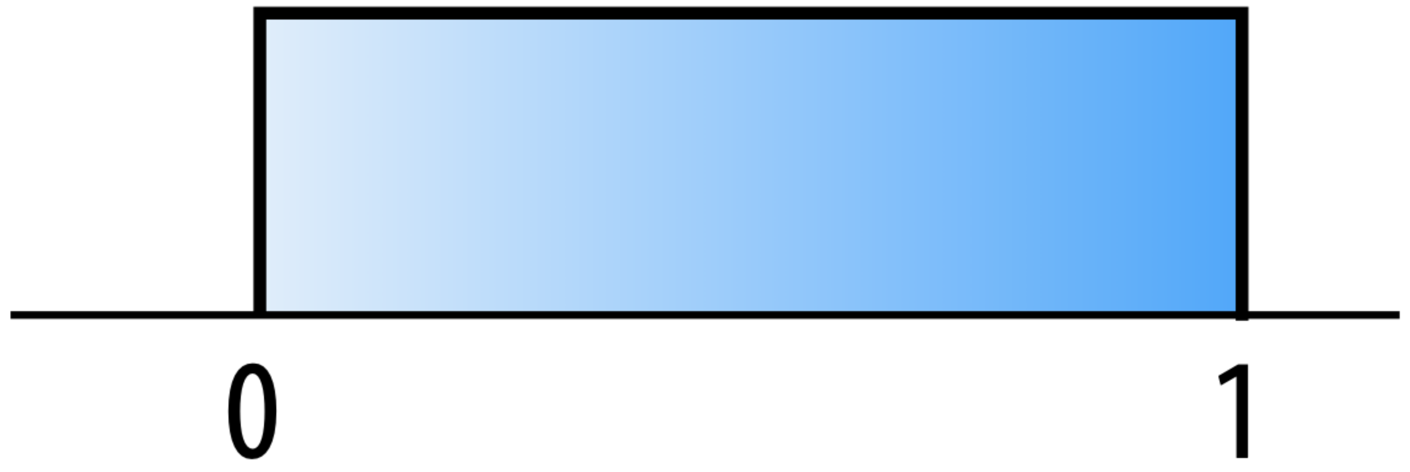
Continuous Random Variables

Probability density function (pdf) of X: $p(x)$

- $p(x) \geq 0$
- No restriction that $p(x) < 1$ (Not a probability!)

Uniform distribution

(for random variable X defined on [0,1] domain)



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- $p(x) \geq 0$
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Cumulative distribution function (cdf): $P(x)$

$$P(x) = \int_0^x p(x')\,\mathrm{d}x'$$

$$P(x) = \Pr(X < x)$$

$$\Pr(a \leq X \leq b) = \int_a^b p(x')\,\mathrm{d}x'$$
$$= P(b) - P(a)$$

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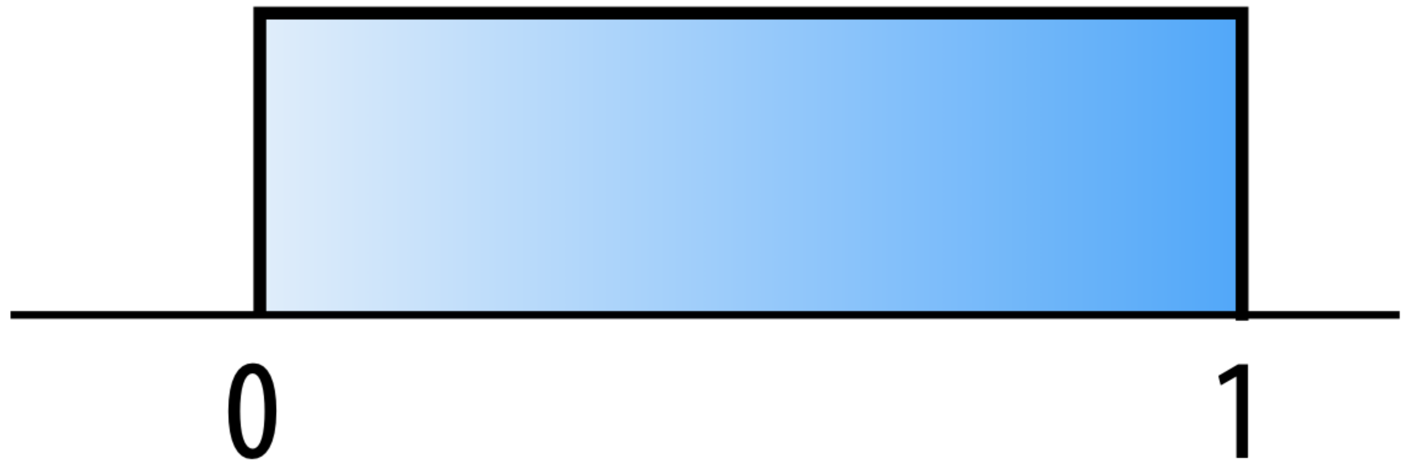

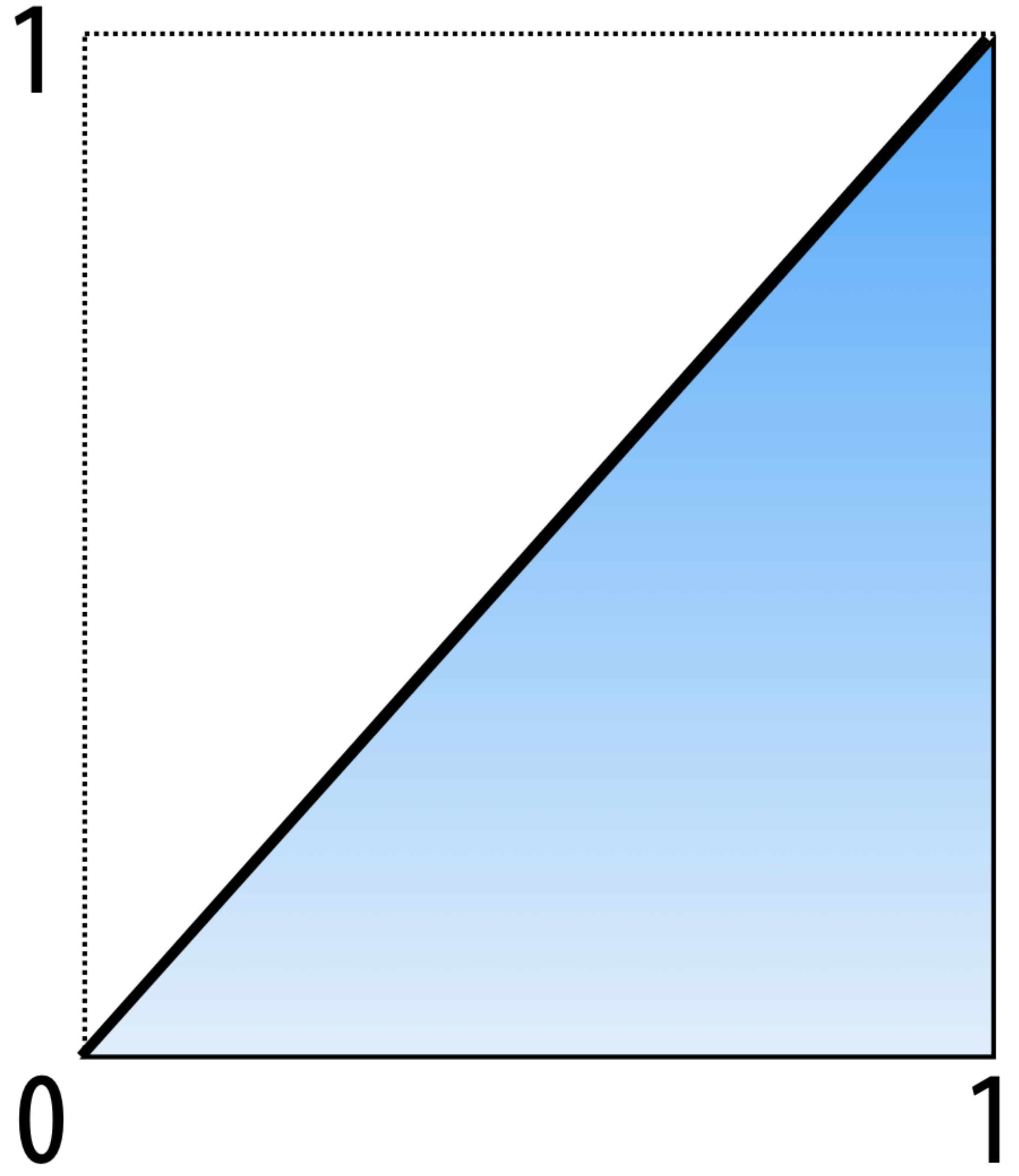

Continuous Random Variables

Canonical uniform random variable

$$p(x) = \begin{cases} 1 & x \in [0,1], \\ 0 & \text{otherwise.} \end{cases}$$

Uniform distribution

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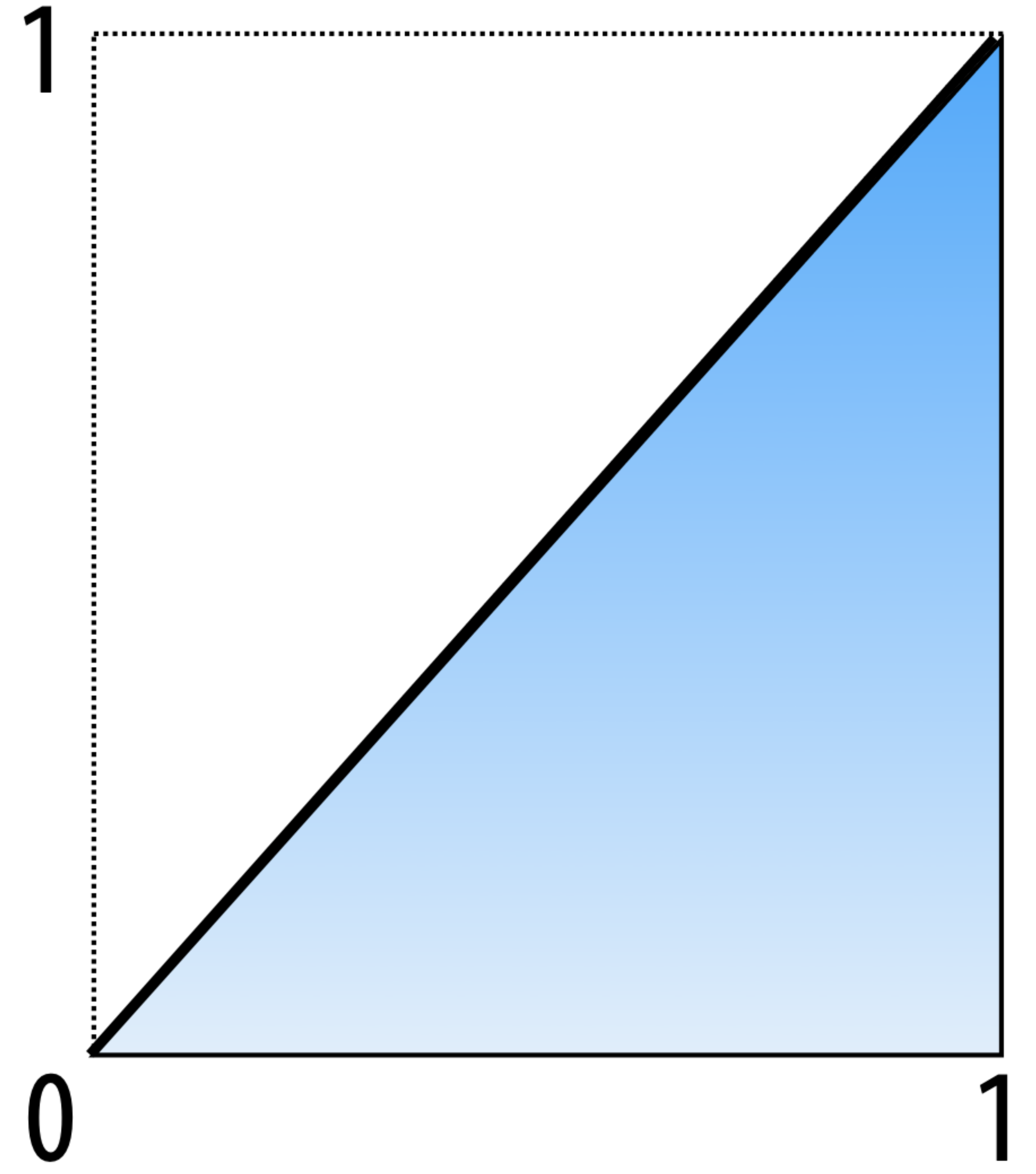

Ingredient: Uniform variates

Need: realizations of a uniformly distributed variable on the interval [0.0, 1.0]

Desired properties:

- sequence should pass statistical tests of randomness
- sequence should have a long period
- efficient to compute, requires only little storage
- repeatability: always produce the same sequence (different compilers, operating systems, processors)

Sources of randomness

3.141592653589793238462643383279502884197169399375105820974944592307816406286208998628034825342117067982148086

51328230664709384460955058223172535940812848111745028410270193852110555964462294895493038196442881097566593344

61284756482337867831652712019091456485669234603486104543266482133936072602491412737245870066063155881748815209

20962829254091715364367892590360011330530548820466521384146951941511609433057270365759591953092186117381932611

79310511854807446237996274956735188575272489122793818301194912983367336244065664308602139494639522473719070217

98609437027705392171762931767523846748184676694051320005681271452635608277857713427577896091736371787214684409

01224953430146549585371050792279689258923542019956112129021960864034418159813629774771309960518707211349999998

37297804995105973173281609631859502445945534690830264252230825334468503526193118817101000313783875288658753320

83814206171776691473035982534904287554687311595628638823537875937519577818577805321712268066130019278766111959

09216420198938095257201065485863278865936153381827968230301952035301852968995773622599413891249721775283479131

51557485724245415069595082953311686172785588907509838175463746493931925506040092770167113900984882401285836160

35637076601047101819429555961989467678374494482553797747268471040475346462080466842590694912933136770289891521

047521620569660240580381501935112533824300**35587640247496473263914199272**604269922796782354781636009341721641219

924586315030286182974555706749838505494**58858692699569092721079750930295**532116534498720275596023648066549911988

183479775356636980742654252786255181841**75746728909777727938000816470600**161452491921732172147723501414419735685

4816136115735255213347574184946843852**3323**90739**414**333454776**2416**862518983569485562099219222184272550254256887671

790494601653466804988627232791786085**784**3838279**679**766814541**0095**388378636095068006422512520511739298489608412848

862694560424196528502221066118630674**42**78622039**194**945047123**7137**869609563643719172874677646575739624138908658326

459958133904780275900994657640789512694683983**5259**570982582**262**0522489407726719478268482601476990902640136394437

4553050682034962524517493996514314298091906592**509**372216964**615**1570985838741059788595977297549893016175392846813

8268683868942774155991855925245953959431049972**524**680845987**273**6446958486538367362226260991246080512438843904512

441365497627807977156914359977001296160894416**9486**855584840**635**3422072225828488648158456028506016842739452267467

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350643021845319104848100537061468067491**92781911**979399520**61419663428754**4406437451237181921799983910159195618146

751426912397489409071864942319615679452**0809514**655022523160**38819301420**93762137855956638937787083039069792077346

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16909152801735067127485832228718352093539657251210835791513698820914442100675103346711031412671113699086585163

98315019701651511685171437657618351556508849099898599823873455283316355076479185358932261854896321329330898570

64204675259070915481416549859461637180270981994309924488957571282890592323326097299712084433573265489382391193

25974636673058360414281388303203824903758985243744170291327656180937734440307074692112019130203303801976211011

00449293215160842444859637669838952286847831235526582131449576857262433441893039686426243410773226978028073189

15441101044682325271620105265227211166039666557309254711055785376346682065310989652691862056476931257058635662

01855810072936065987648611791045334885034611365768675324944166803962657978771855608455296541266540853061434443

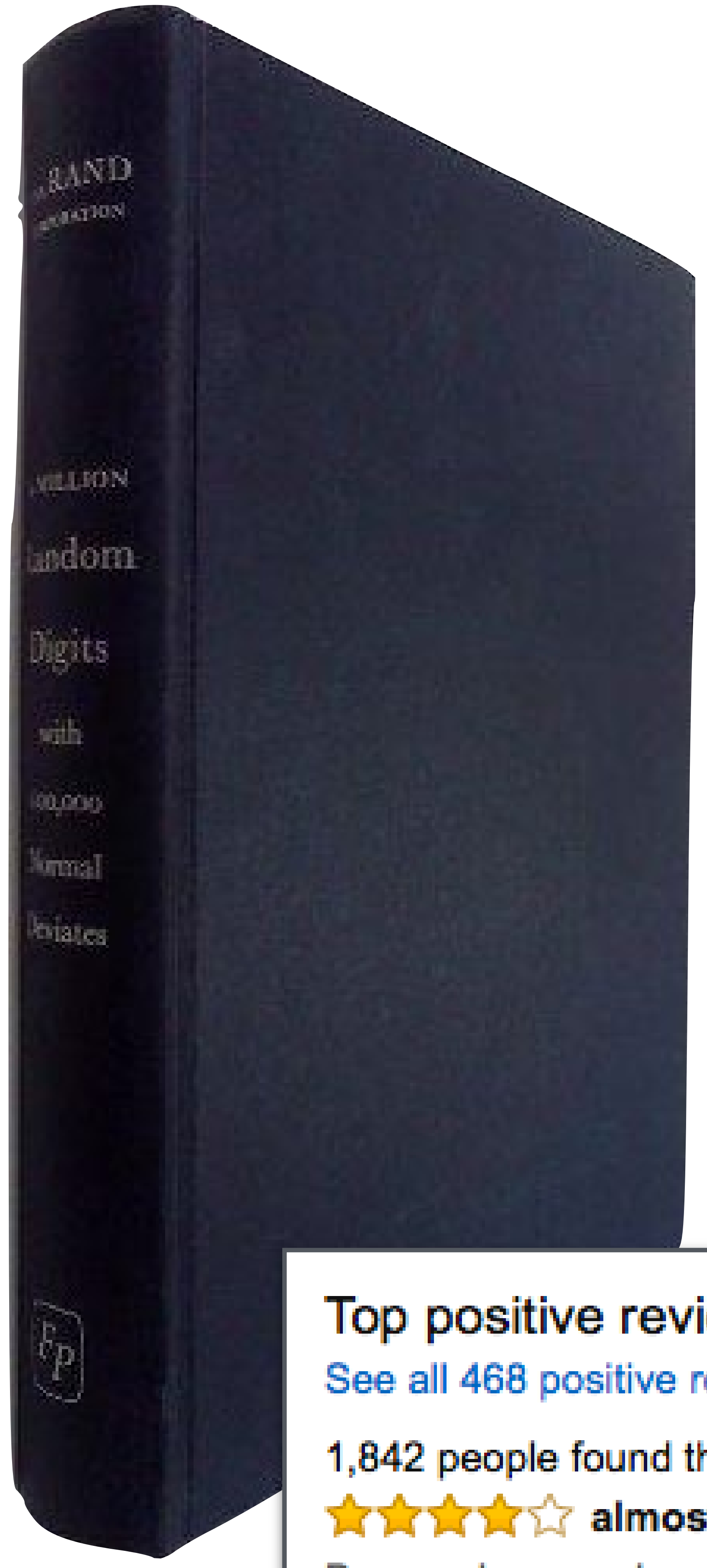
18586769751456614068007002378776591344017127494704205622305389945613140711270004078547332699390814546646458807

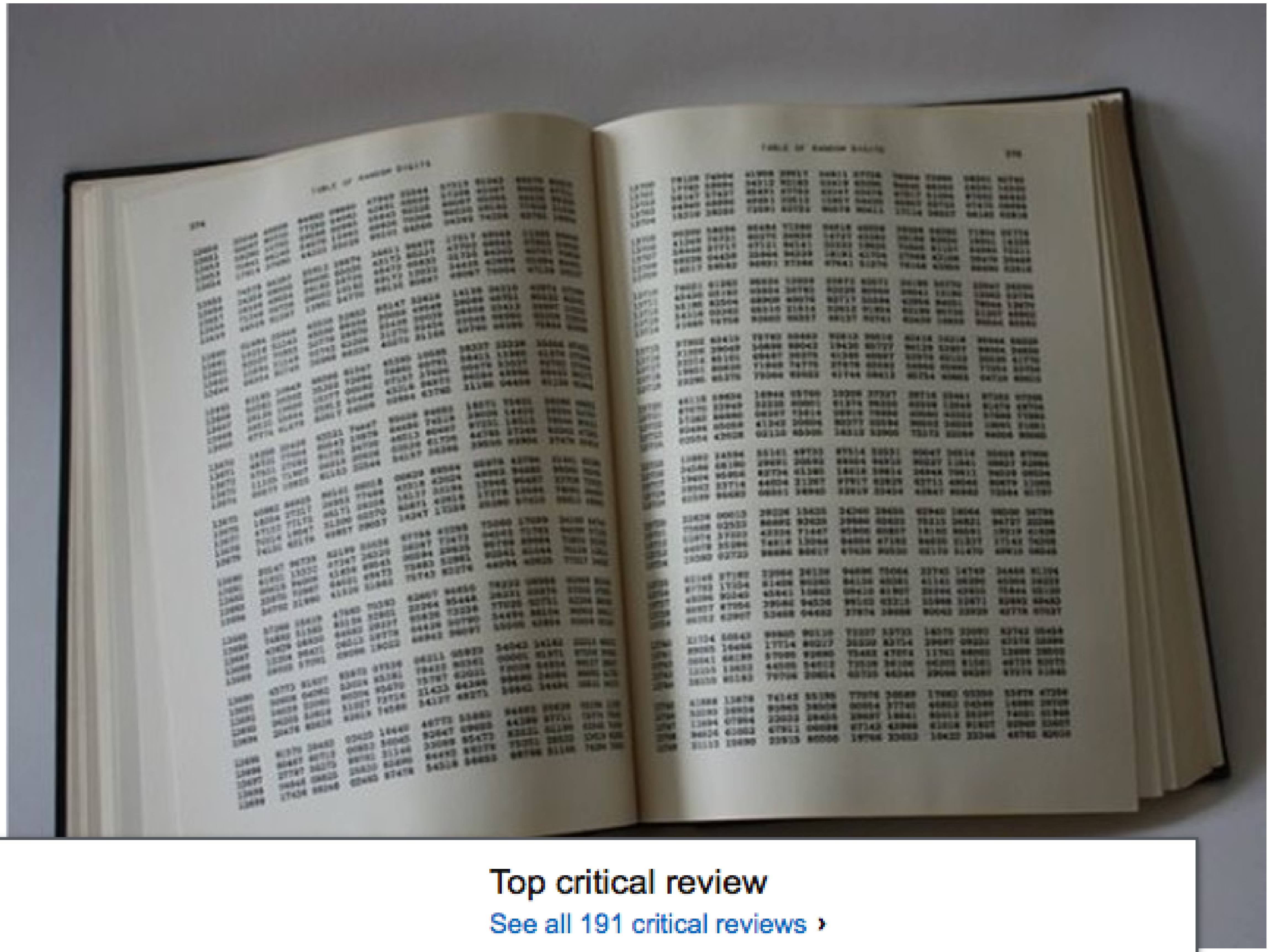
97270826683063432858785698305235808933065757406795457163775254202114955761581400250126228594130216471550979259

23099079654737612551765675135751782966645477917450112996148903046399471329621073404375189573596145890193897131

11790429782856475032031986915140287080859904801094121472213179476477726224142548545403321571853061422881375850

A Million Random Digits





Top positive review

See all 468 positive reviews ›

1,842 people found this helpful

★★★★☆ **almost perfect**

By a curious reader on October 26, 2006

Such a terrific reference work! But with so many terrific random digits, it's a shame they didn't sort them, to make it easier to find the one you're looking for.

Top critical review

See all 191 critical reviews ›

849 people found this helpful

★★★☆☆ **Wait for the audiobook version**

By R. Rosini on October 19, 2006

While the printed version is good, I would have expected the publisher to have an audiobook version as well. A perfect companion for one's Ipod.

A modern example: PCG32

```
struct pcg32_random_t { uint64_t state; uint64_t inc; };

uint32_t pcg32_random_r(pcg32_random_t* rng) {
    uint64_t oldstate = rng->state;
   rng->state = oldstate * 6364136223846793005ULL + (rng->inc | 1);
  uint32_t xorshifted = ((oldstate >> 18u) ^ oldstate) >> 27u;
    uint32_t rot = oldstate >> 59u;
    return (xorshifted >> rot) | (xorshifted << ((-rot) & 31));
}
```

[http://www.pcg-random.org/]

Expected value

Intuition: what value does the random variable take, on average?

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- e.g., consider a fair coin where heads = 1, tails = 0
- Equal probability (1/2 both)
- Expected value is then (1/2) x 1 + (1/2) x 0 = 1/2

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Discrete

expected value of random variable X

number of possible outcomes

$$E[X] = \sum_{i=1}^{n} p_i x_i$$

probability of i-th outcome

value of i-th outcome

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value of i-th outcome

Continuous

$$E[X] = \int_{\mathbb{R}} p(x)x \, \mathrm{d}x$$

Expected value

Intuition: what value does the random variable take, on average?

- e.g., consider a fair coin where heads = 1, tails = 0
- Equal probability (1/2 both)
- Expected value is then (1/2) x 1 + (1/2) x 0 = 1/2

Discrete

expected value of random variable X

number of possible outcomes

$$E[X] = \sum_{i=1}^{n} p_i x_i$$

probability of i-th outcome

value of i-th outcome

Continuous

$$E[X] = \int_{\mathbb{R}} p(x) x \, \mathrm{d}x$$

Properties

$$E[X_1 + X_2] =$$

$$E[aX] =$$

Expected value

Intuition: what value does the random variable take, on average?

- e.g., consider a fair coin where heads = 1, tails = 0
- Equal probability (1/2 both)
- Expected value is then (1/2) x 1 + (1/2) x 0 = 1/2

Discrete

expected value of random variable X

number of possible outcomes

$$E[X] = \sum_{i=1}^{n} p_i x_i$$

probability of i-th outcome

value of i-th outcome

Continuous

$$E[X] = \int_{\mathbb{R}} p(x) x \, \mathrm{d}x$$

Properties

$$E[X_1 + X_2] = E[X_1] + E[X_2]$$

$$E[aX] = aE[X]$$

Monte Carlo Integration

Motivation: want to compute the integral

$$F = \int_D f(x)\,\mathrm{d}x$$

Could we approximate F by averaging a number of realizations x_i of a random process?

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

Monte Carlo Integration

$$E\left[\frac{1}{N}\sum_{i=1}^{N} f(X_i)\right] = \frac{1}{N}\sum_{i=1}^{N} E\big[f(X_i)\big]$$

$$= E\big[f(X_i)\big]$$

$$= \int_D f(x)\, p_{X_i}(x)\,\mathrm{d}x$$

(oops, that's not
what we wanted!)

Monte Carlo Integration

Motivation: want to compute the integral

$$F = \int_D f(x)\,\mathrm{d}x$$

Solution: Approximate F by averaging realizations of a random variable X, and explicitly accounting for its PDF:

$$F \approx \frac{1}{N} \sum_{i=1}^{N} \frac{f(x_i)}{p(x_i)}$$

Monte Carlo Integration

$$E\left[\frac{1}{N}\sum_{i=1}^{N}\frac{f(X_i)}{p(X_i)}\right] = \frac{1}{N}\sum_{i=1}^{N}E\left[\frac{f(X_i)}{p(X_i)}\right]$$

$$= E\left[\frac{f(X_i)}{p(X_i)}\right]$$

$$= \int_D \frac{f(X_i)}{p(X_i)}p(X_i)\mathrm{d}x$$

$$= \int_D f(X_i)\mathrm{d}x = F$$

Monte Carlo integration is correct *on average.*

- This assumes that $p(X_i) \neq 0$ when $f(X_i) \neq 0$.
- This property is called *unbiasedness.*

Monte Carlo Integration

Requirement (why?)

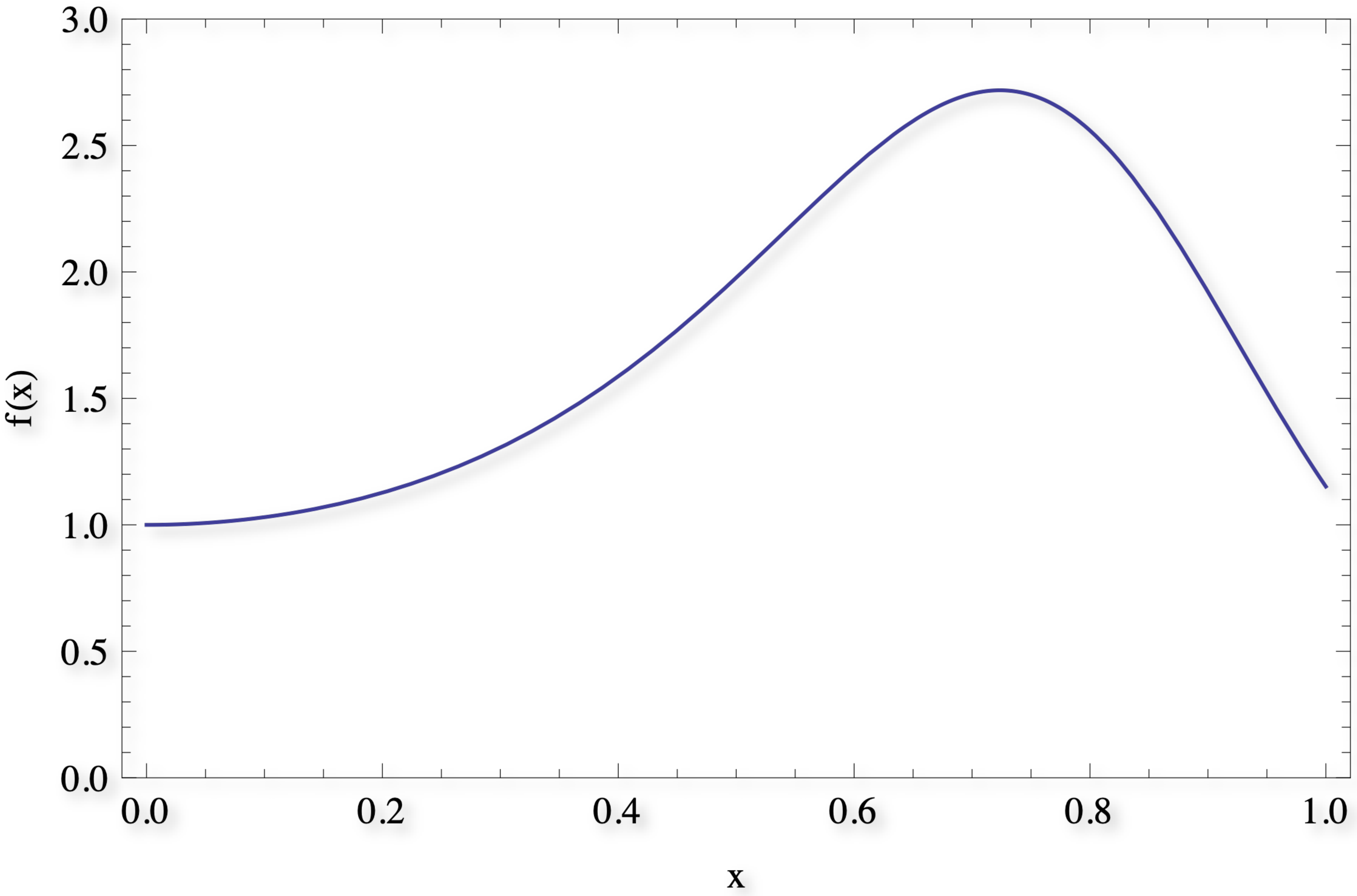
$$f(x) \neq 0 \Rightarrow p(x) > 0$$

Domain D might be: plane, sphere, hemisphere, surface of an object

Reasonable default for $p(x)$: uniform distribution

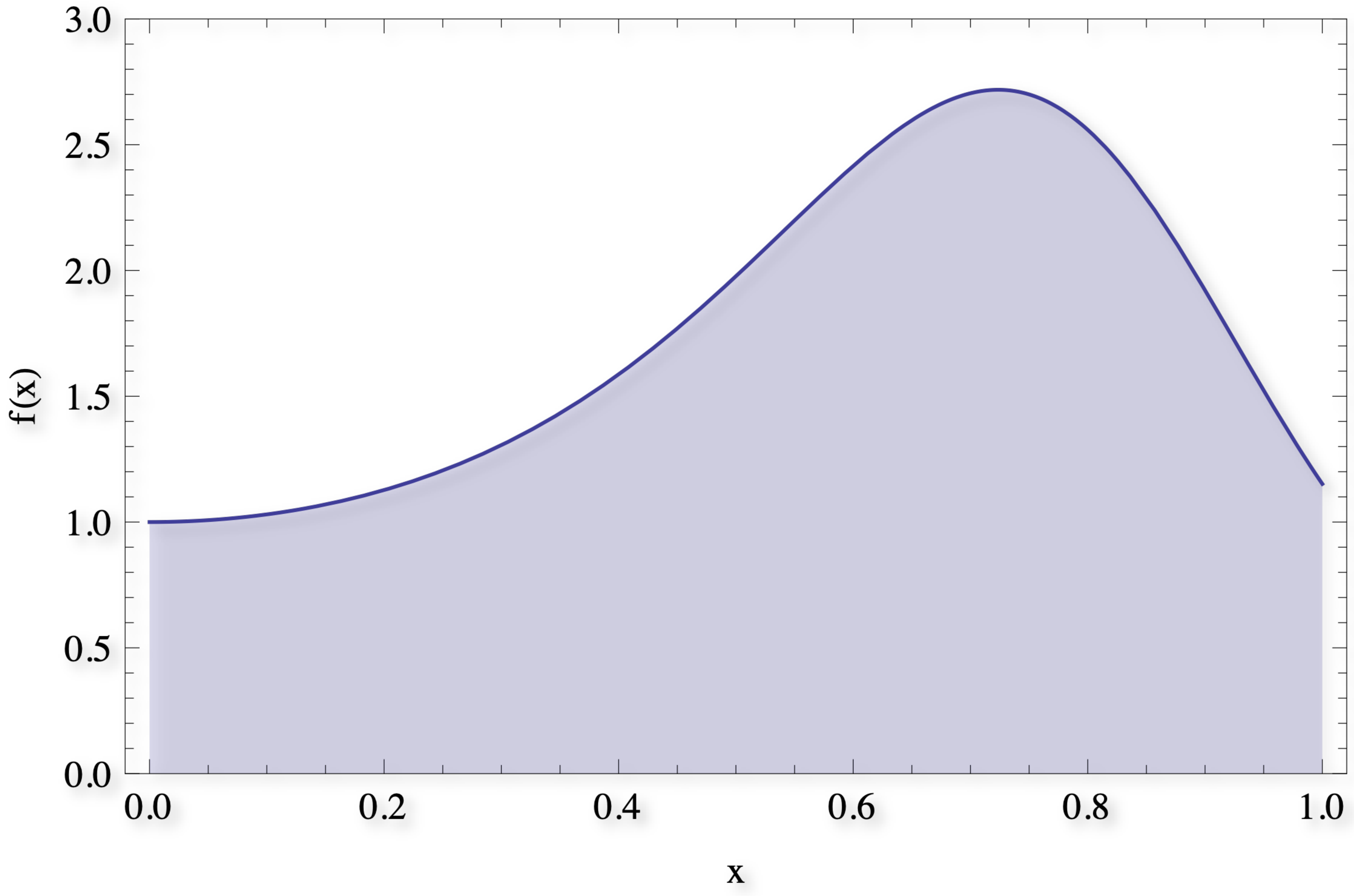
Monte Carlo Integration

$$f(x) = e^{\sin(3x^2)}$$



Monte Carlo Integration

$$F = \int_0^1 e^{\sin(3x^2)}\, dx$$



Monte Carlo Integration

$$F = \int_0^1 e^{\sin(3x^2)}\, dx \approx F_N = \frac{1}{N} \sum_{i=1}^{N} \frac{f(x_i)}{p(x_i)} \Rightarrow \frac{1}{N} \sum_{i=1}^{N} f(x_i)$$

```
double integrate(int N)
{
   double x, sum=0.0;
   for (int i = 0; i < N; ++i) {
      x = randf();
      sum += exp(sin(3*x*x));
   }
   return sum / double(N);
}
```

$$p(x_i) = 1$$

Monte Carlo Integration

$$F = \int_{a}^{b} e^{\sin(3x^2)}\, dx \approx F_N = \frac{1}{N}\sum_{i=1}^{N}\frac{f(x_i)}{p(x_i)}$$

```
double integrate(int N, double a, double b)
{
   double x, sum=0.0;
   for (int i = 0; i < N; ++i) {
      x = randf();
      sum += exp(sin(3*x*x));
   }
   return sum / double(N);
}
```

Monte Carlo Integration

$$F = \int_a^b e^{\sin(3x^2)}\,dx \approx F_N = \frac{1}{N}\sum_{i=1}^{N}\frac{f(x_i)}{p(x_i)}$$

```
double integrate(int N, double a, double b)
{
   double x, sum=0.0;
   for (int i = 0; i < N; ++i) {
      x = a + randf()*(b-a);
      sum += exp(sin(3*x*x));
   }
   return sum / double(N);
}
```

$$p(x_i) = \frac{1}{b-a}$$

Monte Carlo Integration

$$F = \int_a^b e^{\sin(3x^2)}\, dx \approx F_N = \frac{1}{N} \sum_{i=1}^{N} \frac{f(x_i)}{p(x_i)}$$

```
double integrate(int N, double a, double b)
{
   double x, sum=0.0;
   for (int i = 0; i < N; ++i) {
      x = a + randf()*(b-a);
      sum += exp(sin(3*x*x)) / (1/(b-a));
   }
   return sum / double(N);
}
```

$$p(x_i) = \frac{1}{b-a}$$

Monte Carlo Integration

$$f(x) = e^{\sin(3x^2)}$$

N	***F_N***
1	2.75039
10	1.9893
100	1.79139
1000	1.75146
10000	1.77313
100000	1.77862

True value: 1.760977217585905…

Monte Carlo Integration

$$f(x) = e^{\sin(3x^2)}$$

N	F_N
1	2.75039
10	1.9893
100	[illegible]
1000	1.75146
10000	1.77313
100000	1.77862

True value: 1.76097217585905…

Remarkable thing about this:

<u>Dimension doesn't matter</u>

Variance

Intuition: how far are the samples from the average, on average?

Variance

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Definition: $$V[X] = E\left[(X - E[X])^2\right]$$

Variance

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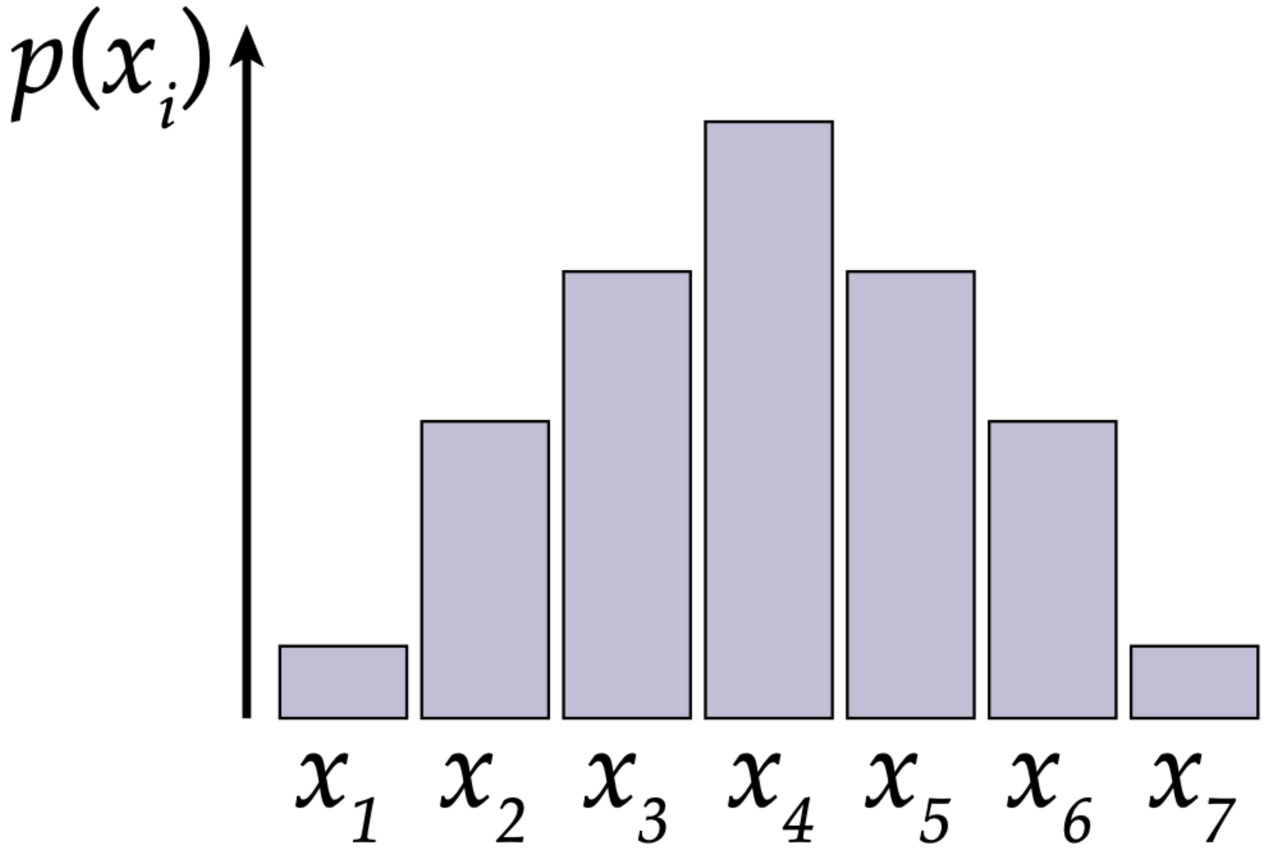
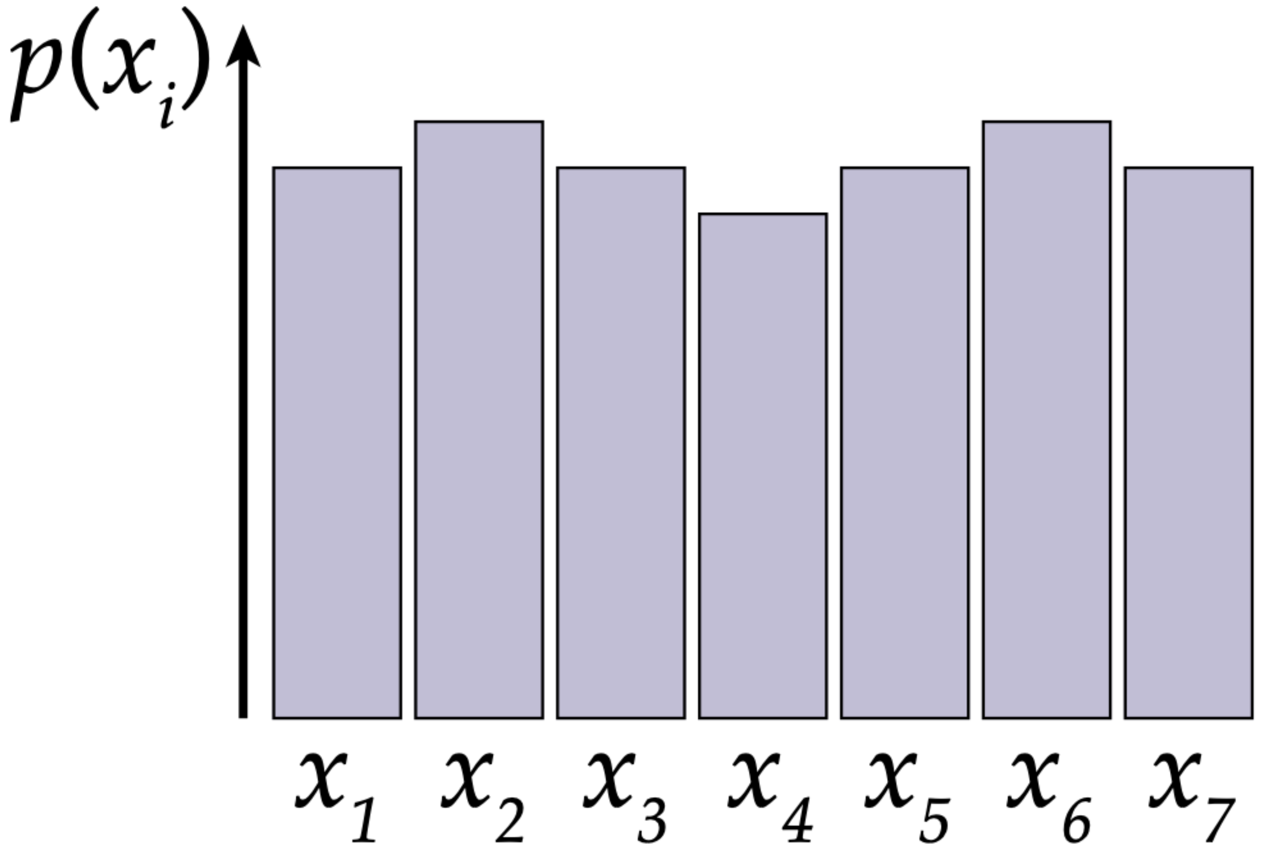
Definition: $V[X] = E\left[(X - E[X])^2\right]$

Q: Which of these has higher variance?





Variance

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Definition: $$V[X] = E\left[(X - E[X])^2\right]$$

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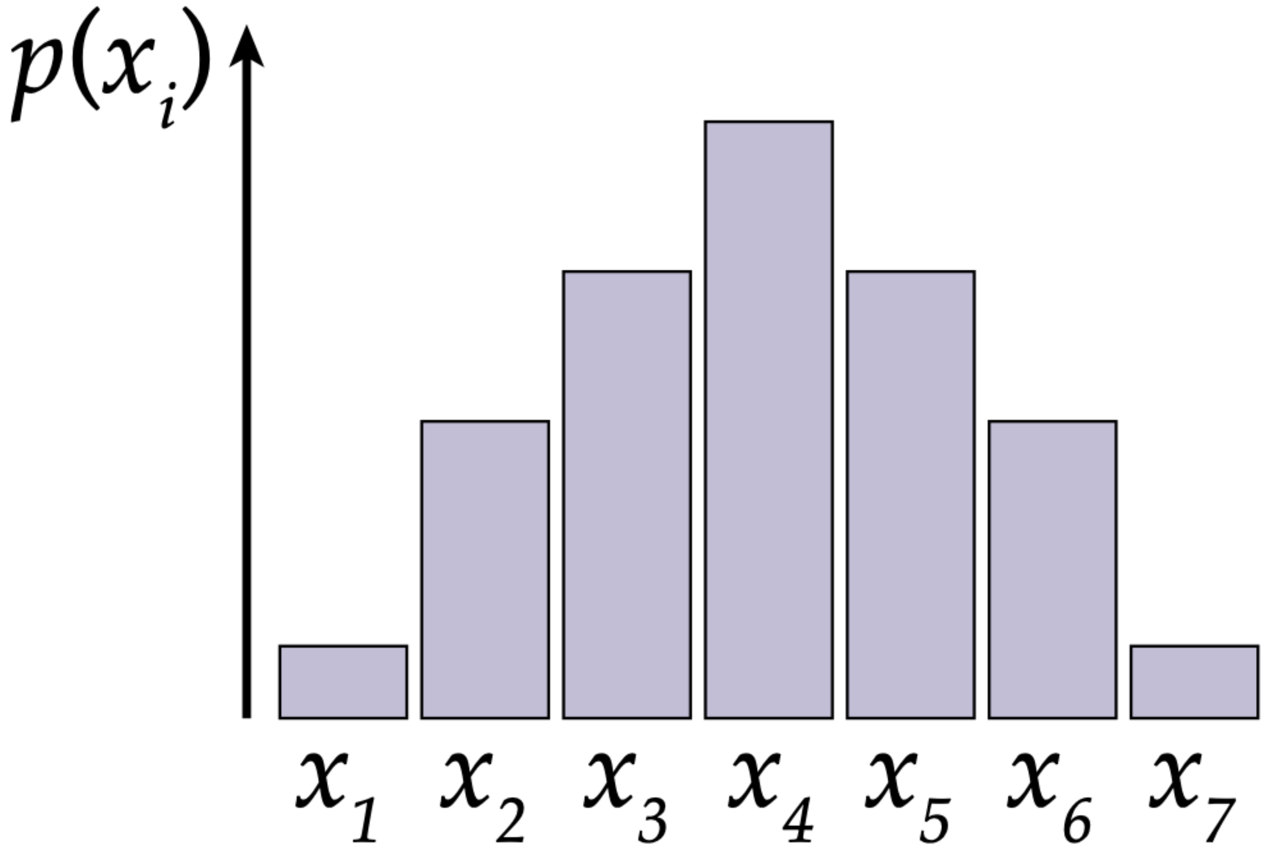
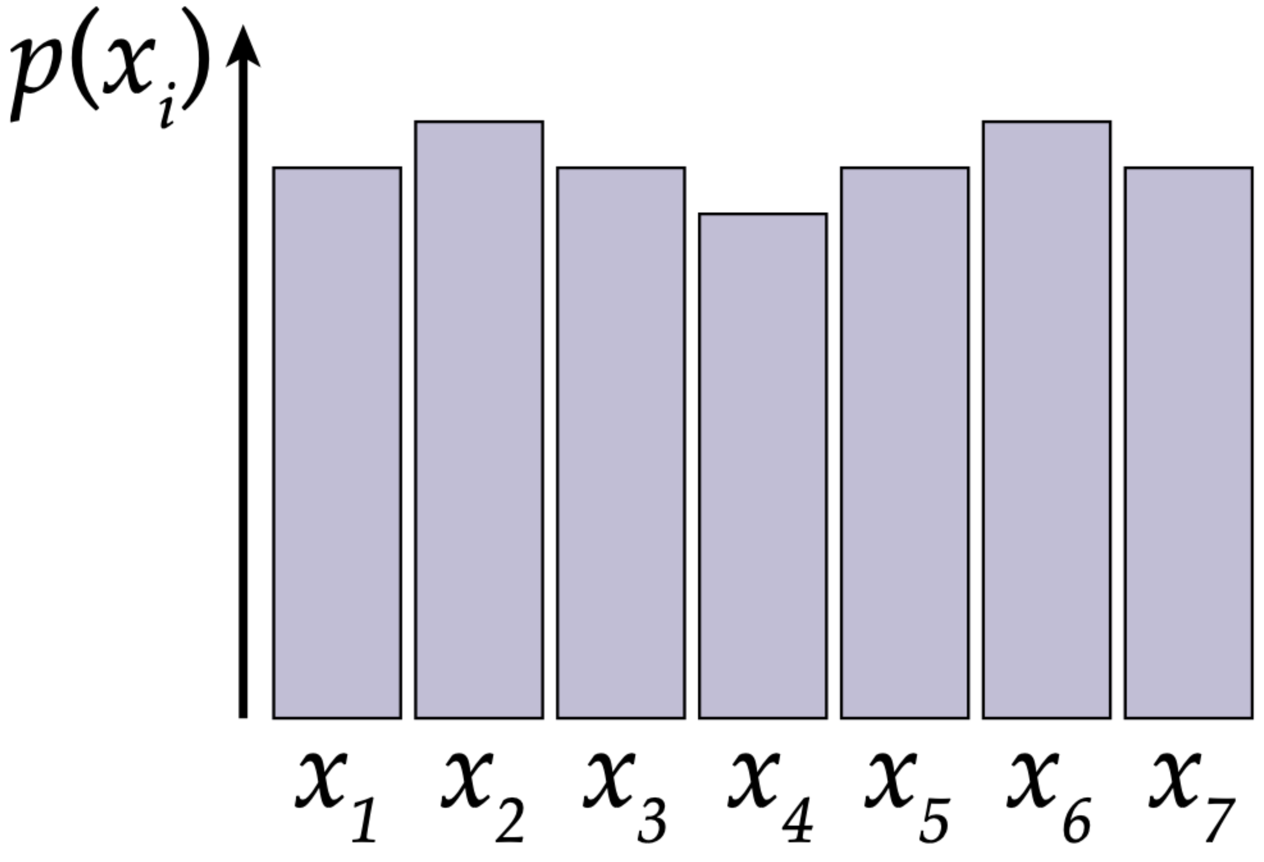




Properties

$$V[X] =$$

$$V[X_1 + X_2] =$$

$$V[aX] =$$

only if uncorrelated!

Monte Carlo Error

$$E[\|F_N - F\|^2] = E\left[F_N^2 - 2F_N F + F^2\right]$$

$$= E\left[F_N^2\right] - E[2F_N F] + E[F^2]$$

$$= E\left[F_N^2\right] - 2E[F_N]F + F^2$$

$$= E\left[F_N^2\right] - 2FF + F^2$$

$$= E\left[F_N^2\right] - F^2$$

$$= E\left[F_N^2\right] - E[F_N]^2 = V[F_N]$$

For an *unbiased* estimator, its average error is equal to its variance!

Monte Carlo error

Variance:

$$V\left[\langle F^N \rangle\right] = V\left[\frac{1}{N}\sum_{i=0}^{N-1}\frac{f(X_i)}{\mathrm{pdf}(X_i)}\right]$$

← assume uncorrelated samples

$$= \frac{1}{N^2}\sum_{i=0}^{N-1} V\left[\frac{f(X_i)}{\mathrm{pdf}(X_i)}\right]$$

$$= \frac{1}{N^2}\sum_{i=0}^{N-1} V\left[Y_i\right]$$

$$= \frac{1}{N} V\left[Y\right]$$

Monte Carlo error

Variance:

$$V\left[\langle F^N \rangle\right] = V\left[\frac{1}{N}\sum_{i=0}^{N-1}\frac{f(X_i)}{\mathrm{pdf}(X_i)}\right]$$

← assume uncorrelated samples

$$= \frac{1}{N^2}\sum_{i=0}^{N-1} V\left[\frac{f(X_i)}{\mathrm{pdf}(X_i)}\right]$$

$$= \frac{1}{N^2}\sum_{i=0}^{N-1} V\left[Y_i\right]$$

$$= \frac{1}{N} V\left[Y\right]$$

Std. deviation:

$$\sigma\left[\langle F^N \rangle\right] = \boxed{\frac{1}{\sqrt{N}}\sigma\left[Y\right]}$$

Monte Carlo Methods

Pros

- Flexible
- Easy to implement
- Easily handles complex integrands
- Efficient for high dimensional integrands
- *Unbiased* estimator

Cons

- Variance (noise)
- Slow convergence*

$$O(1/\sqrt{N})$$

Monte Carlo Integration Summary

Goal: evaluate integral $\int_a^b f(x)dx$

Random variable $X_i \sim p(x)$

Monte Carlo Estimator $F_N = \frac{1}{N} \sum_{i=1}^{N} \frac{f(X_i)}{p(X_i)}$

Expectation $E[F_N] = \int_a^b f(x)dx$

Remaining Agenda

$$F_N = \frac{1}{N} \sum_{i=1}^{N} \frac{f(X_i)}{p(X_i)}$$

Main practical issues:

- How to choose $p(x)$
- How to generate x_i according to $p(x)$

Ambient Occlusion

$$L_r(\mathbf{x}, \vec{\omega}_r) = \int_{H^2} f_r(\mathbf{x}, \vec{\omega}_i, \vec{\omega}_r) L_i(\mathbf{x}, \vec{\omega}_i) \cos\theta_i \, d\vec{\omega}_i$$

Sampling Random Variables

Sampling the function domain:

- Uniform unit interval (0,1)
- Uniform interval (a,b)
- Circle?
- Sphere?
- Hemisphere?
- More complex domains?

Example: uniformly sampling a disk

Uniform probability density on a unit disk

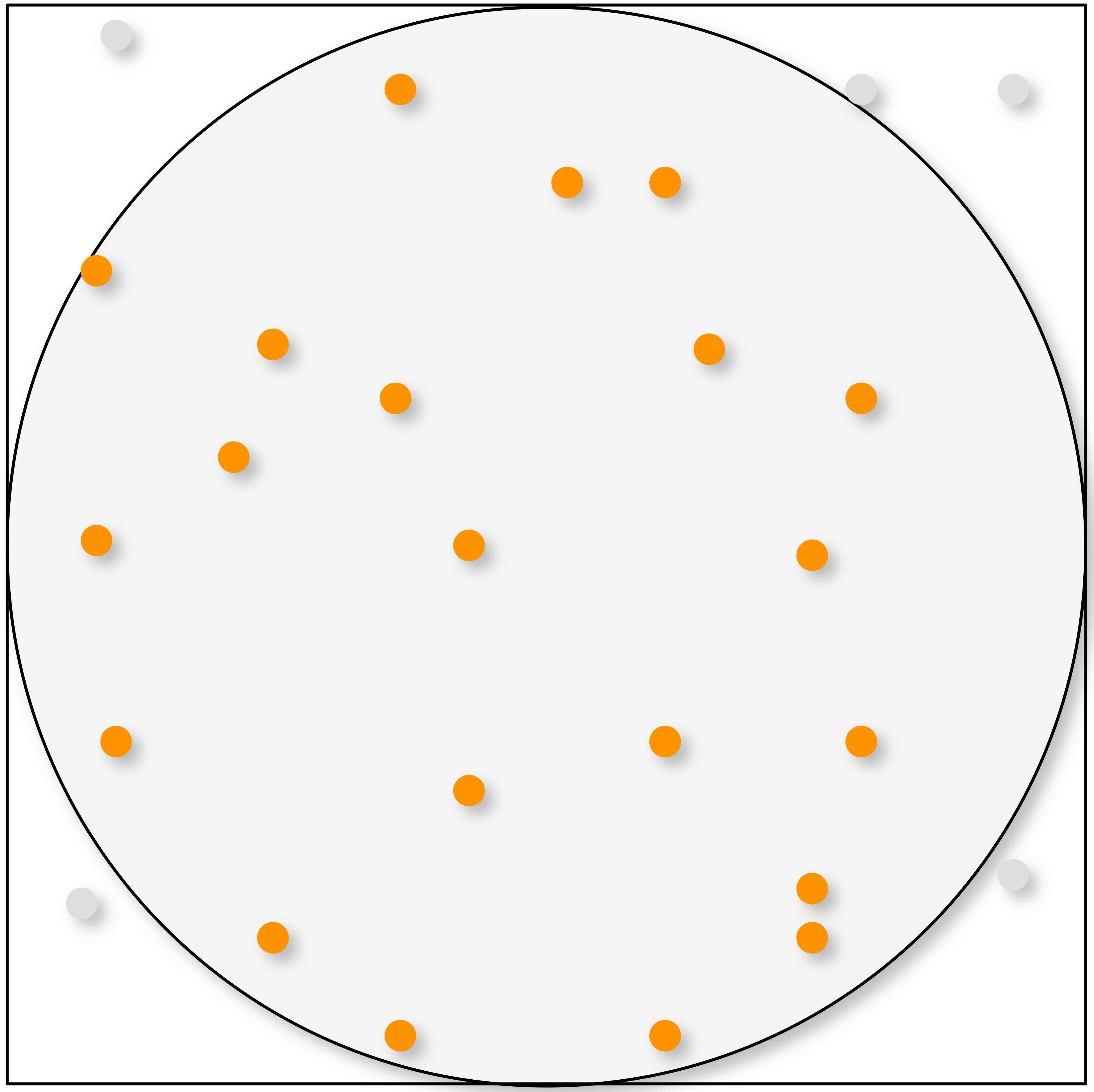
$$p(x,y) = \begin{cases} \frac{1}{\pi} & x^2 + y^2 < 1 \\ 0 & \text{otherwise} \end{cases}$$

Goal: draw samples X_i, Y_i that are distributed as:

$$(X_i, Y_i) \sim p(x,y)$$

Problem: pseudo-random number generator only allows us to draw samples from a canonical uniform distribution

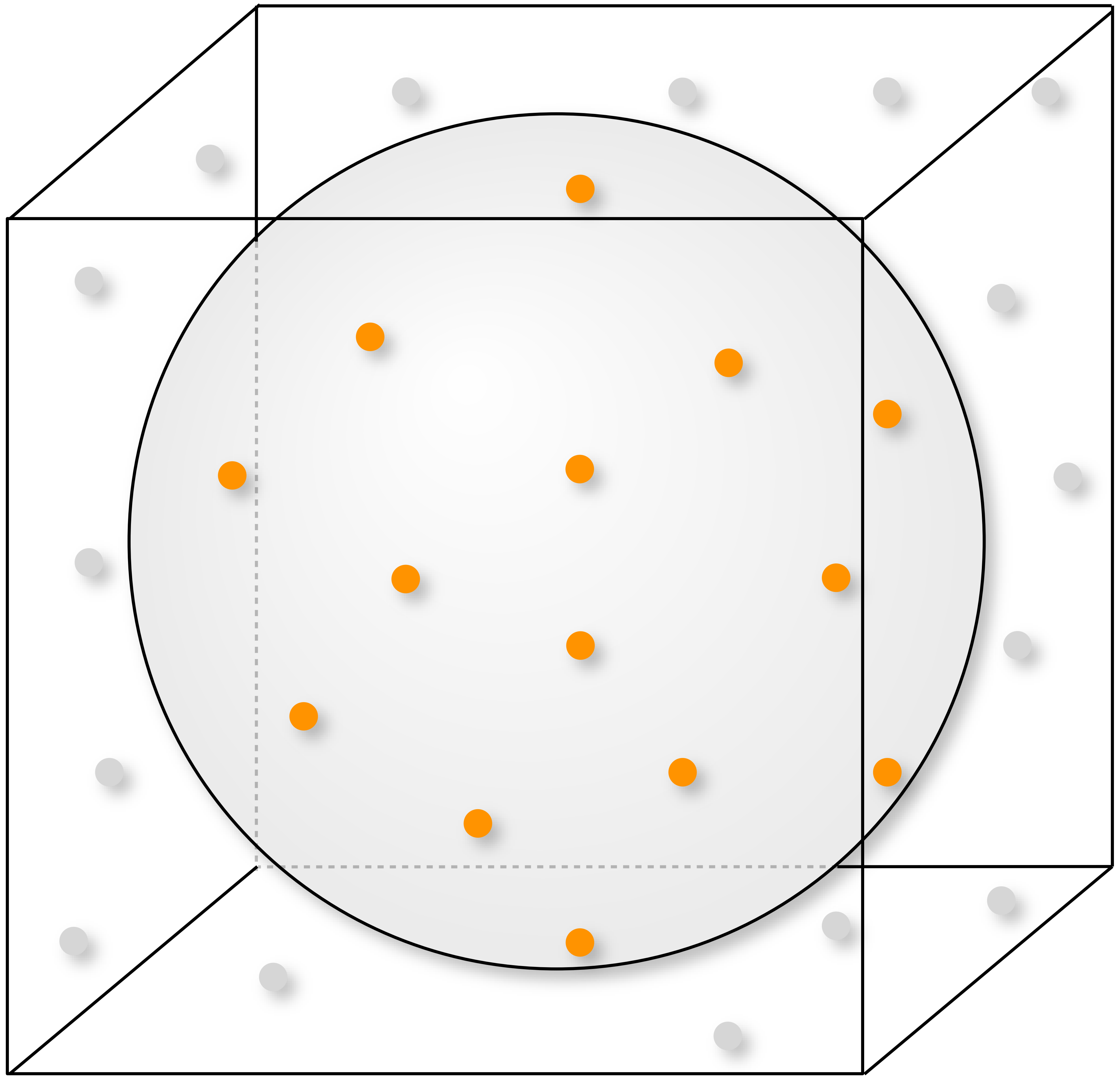
Rejection Sampling in a Disk



```
Vector2 v;
do
{
    v.x = 1-2*randf();
    v.y = 1-2*randf();
} while (dot(v,v) > 1)
```

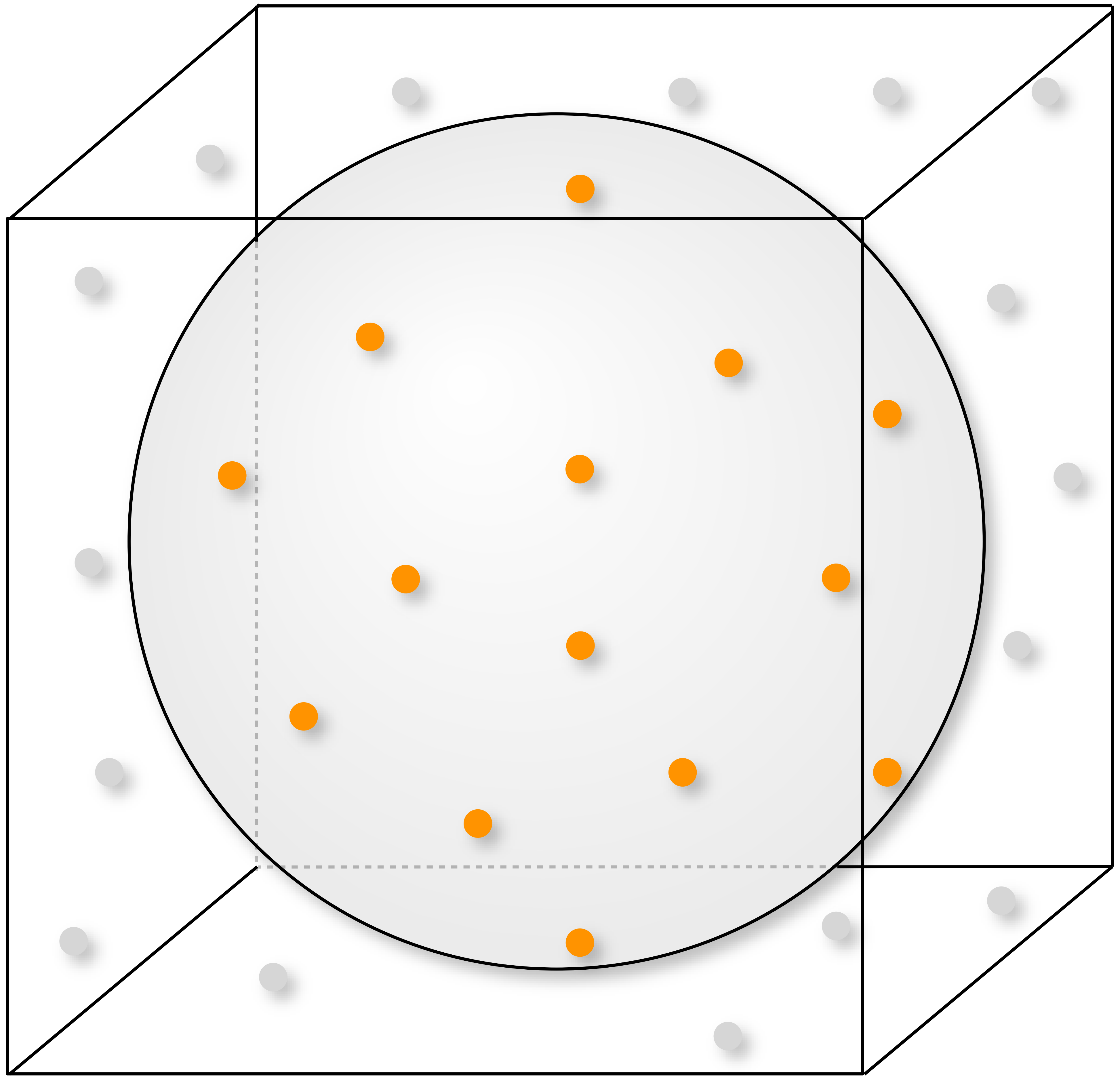
- Similar technique for sampling a sphere

Rejection Sampling in a Sphere



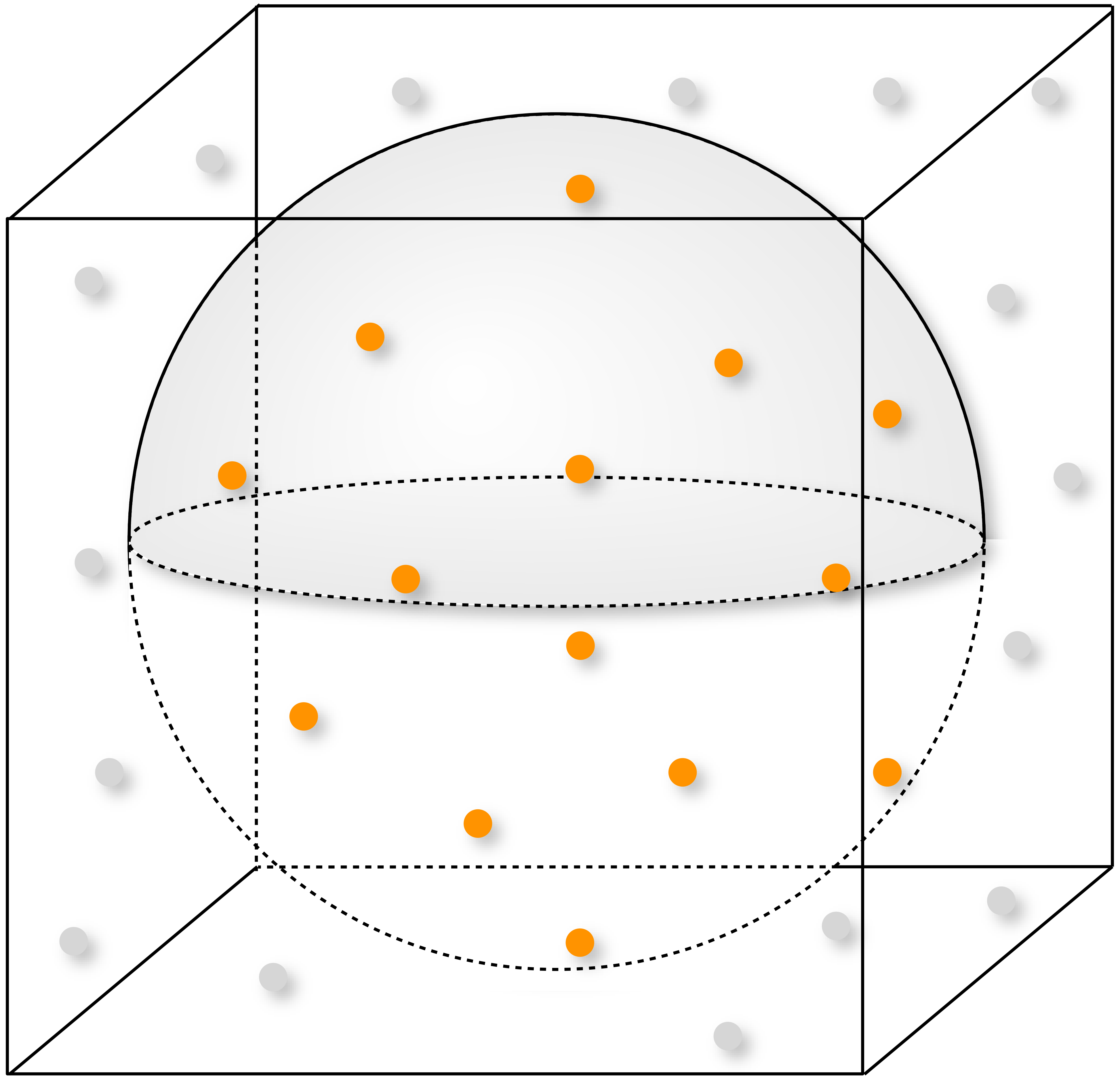
```
Vector3 v;
do
{
    v.x = 1-2*randf();
    v.y = 1-2*randf();
    v.z = 1-2*randf();
} while(dot(v,v) > 1)
```

Rejection Sampling on a Sphere



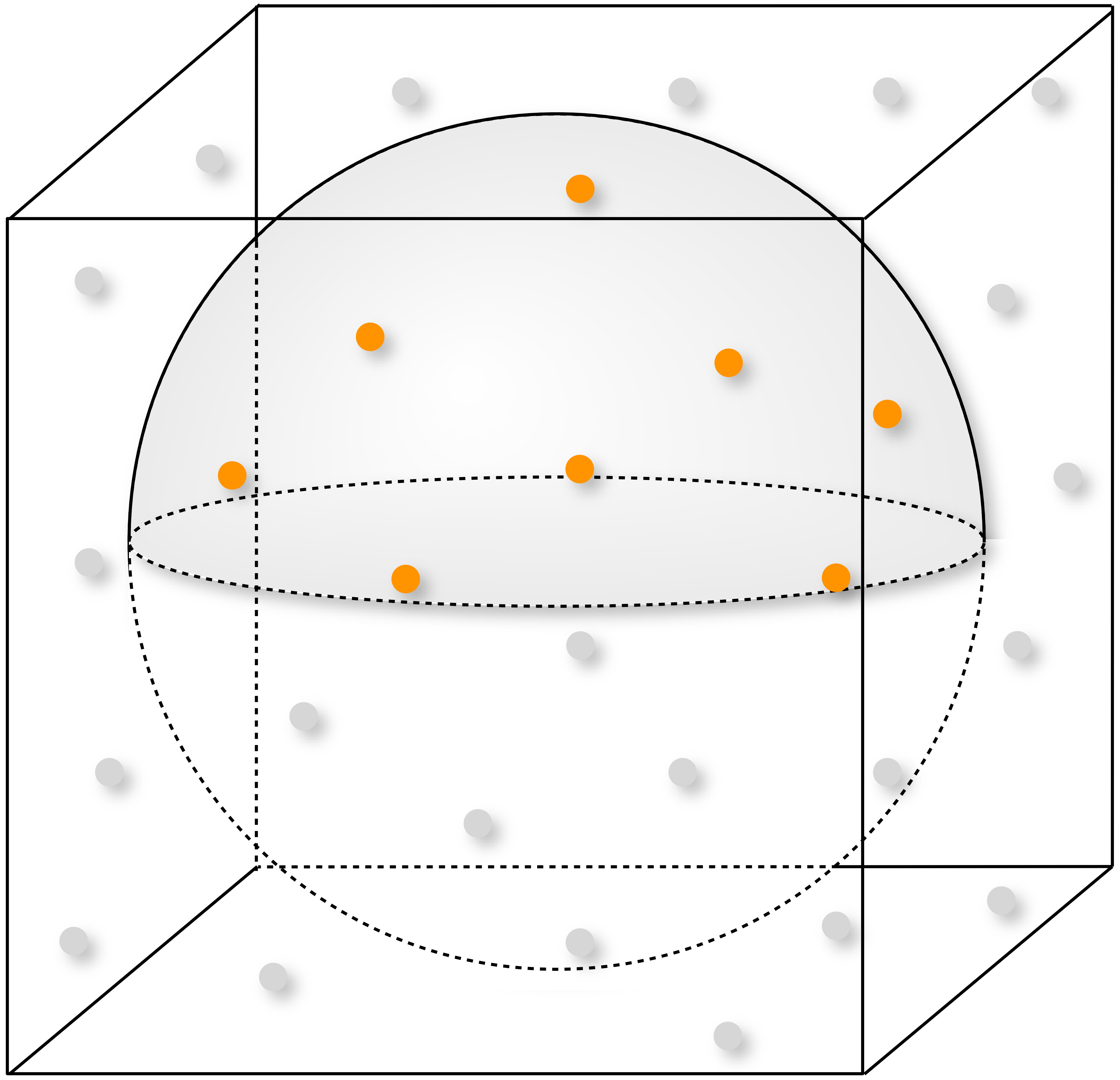
```
Vector3 v;
do
{
    v.x = 1-2*randf();
    v.y = 1-2*randf();
    v.z = 1-2*randf();
} while(dot(v,v) > 1)

// Project onto sphere
v = v/length(v);
```

Rejection Sampling a Hemisphere



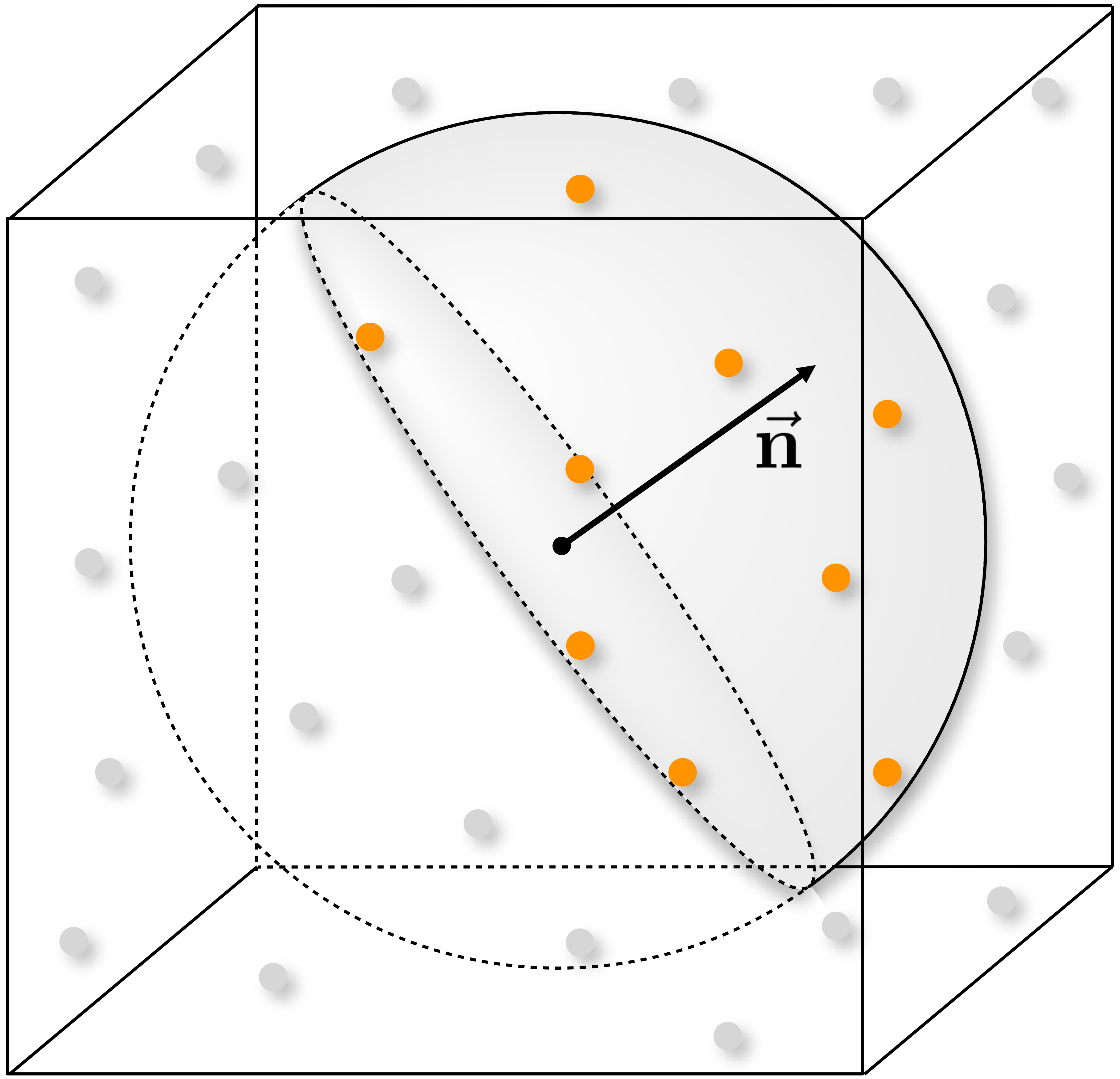
```
Vector3 v;
do
{
    v.x = 1-2*randf();
    v.y = 1-2*randf();
    v.z = 1-2*randf();
} while(dot(v,v) > 1)
```

Rejection Sampling a Hemisphere



```
Vector3 v;
do
{
    v.x = 1-2*randf();
    v.y = 1-2*randf();
    v.z = 1-2*randf();
} while(dot(v,v) > 1 ||
        v.z < 0)
```

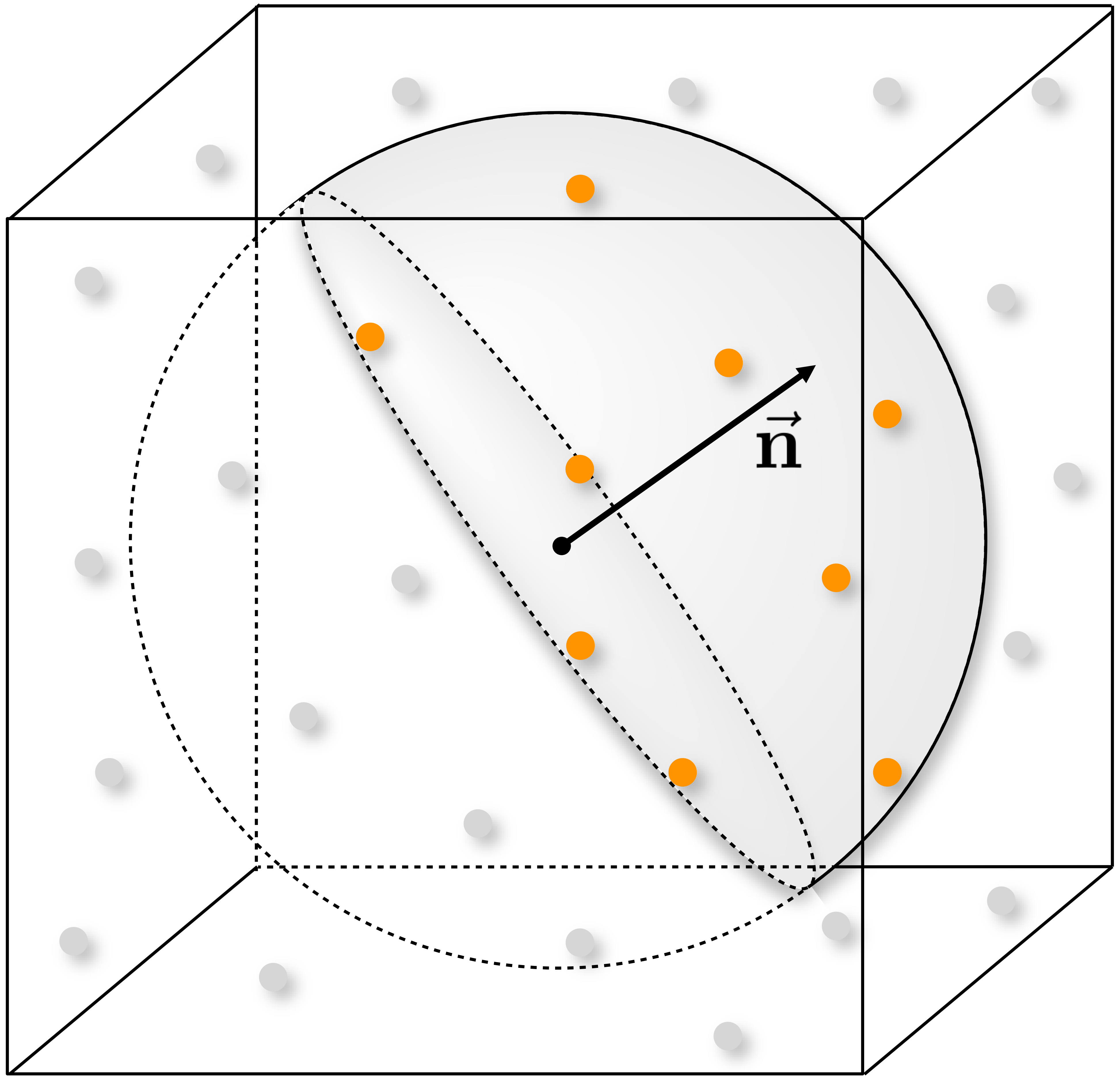
Rejection Sampling a Hemisphere




```
Vector3 v;
do
{
    v.x = 1-2*randf();
    v.y = 1-2*randf();
    v.z = 1-2*randf();
} while(dot(v,v) > 1 ||
         v.z < 0)
```

- Arbitrary orientation?

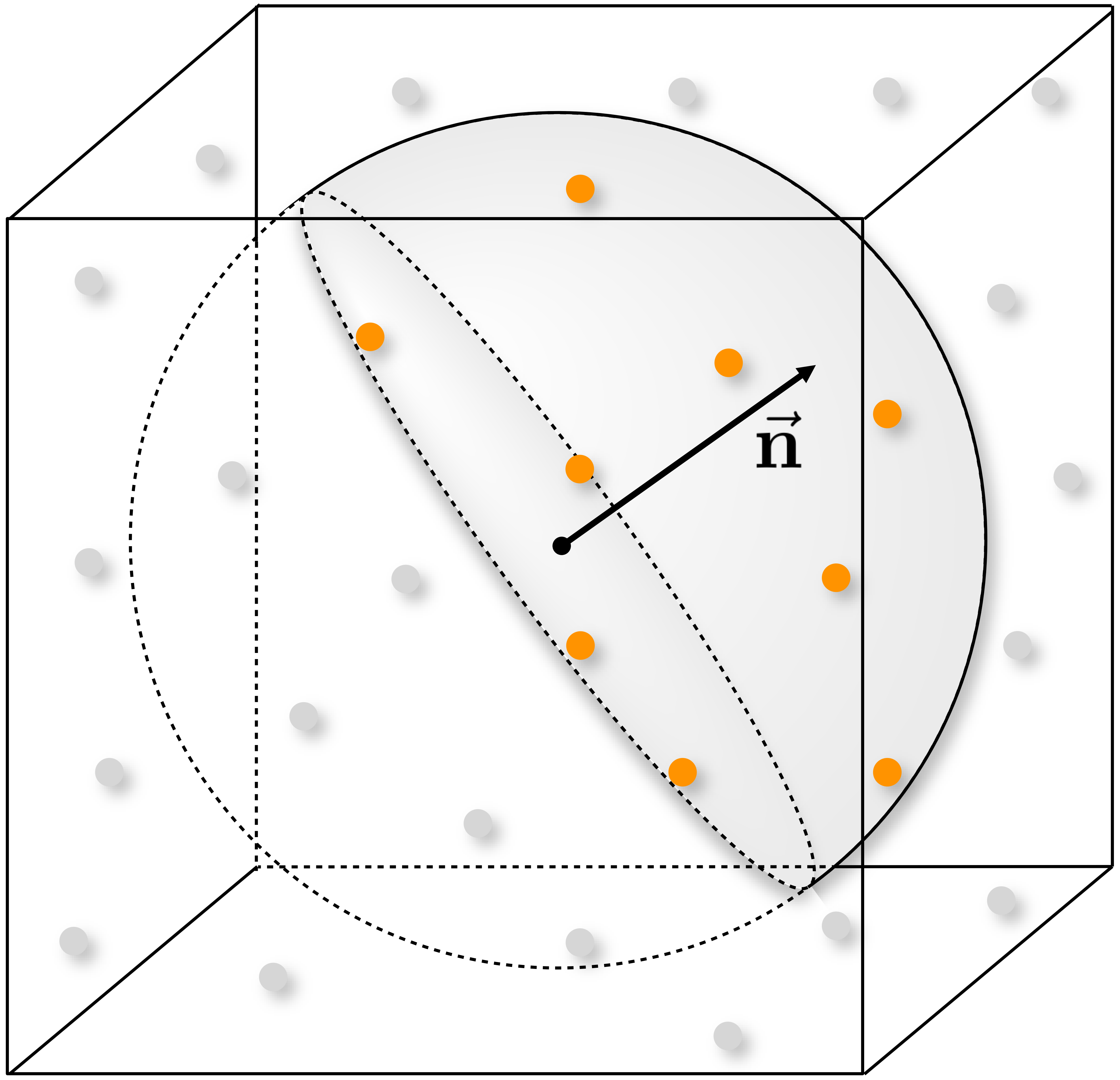
Rejection Sampling a Hemisphere




```
Vector3 v;
do
{
    v.x = 1-2*randf();
    v.y = 1-2*randf();
    v.z = 1-2*randf();
} while(dot(v,v) > 1 ||
        dot(v,n) < 0)
```

- Arbitrary orientation?

Rejection Sampling a Hemisphere



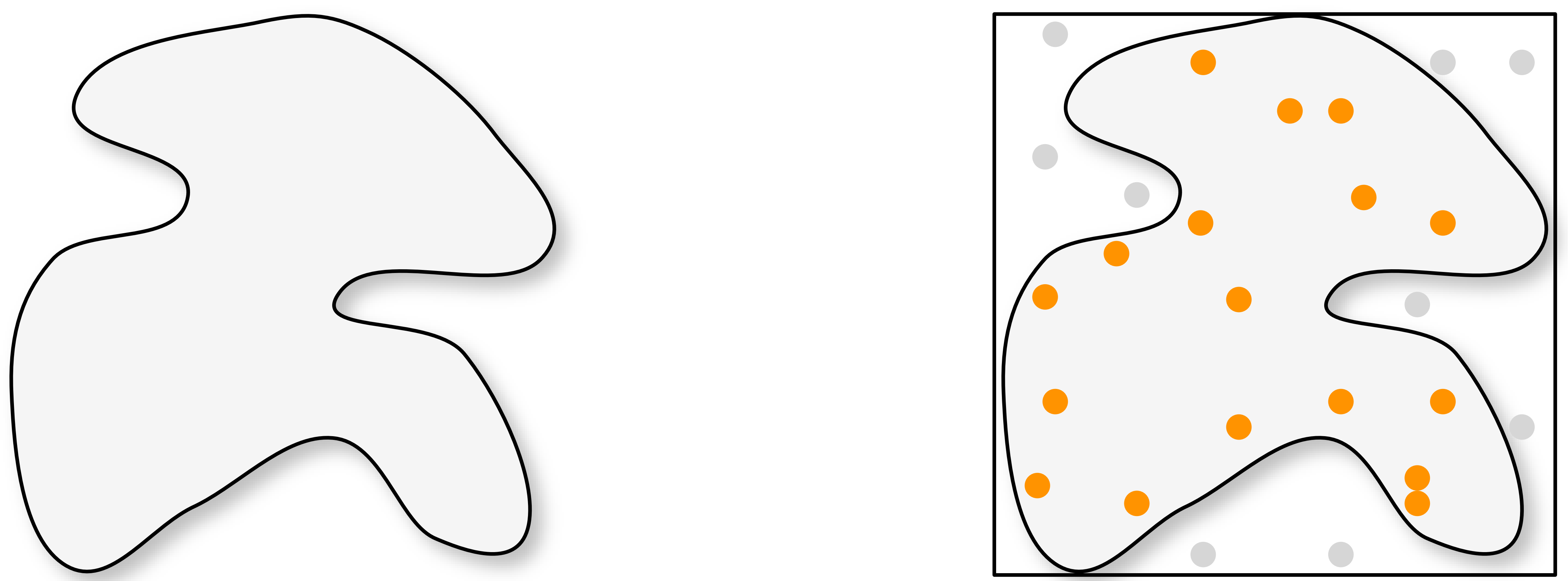
- Or, just generate in canonical orientation, and then rotate

Rejection Sampling

More complex shapes

Pros:

- Flexible



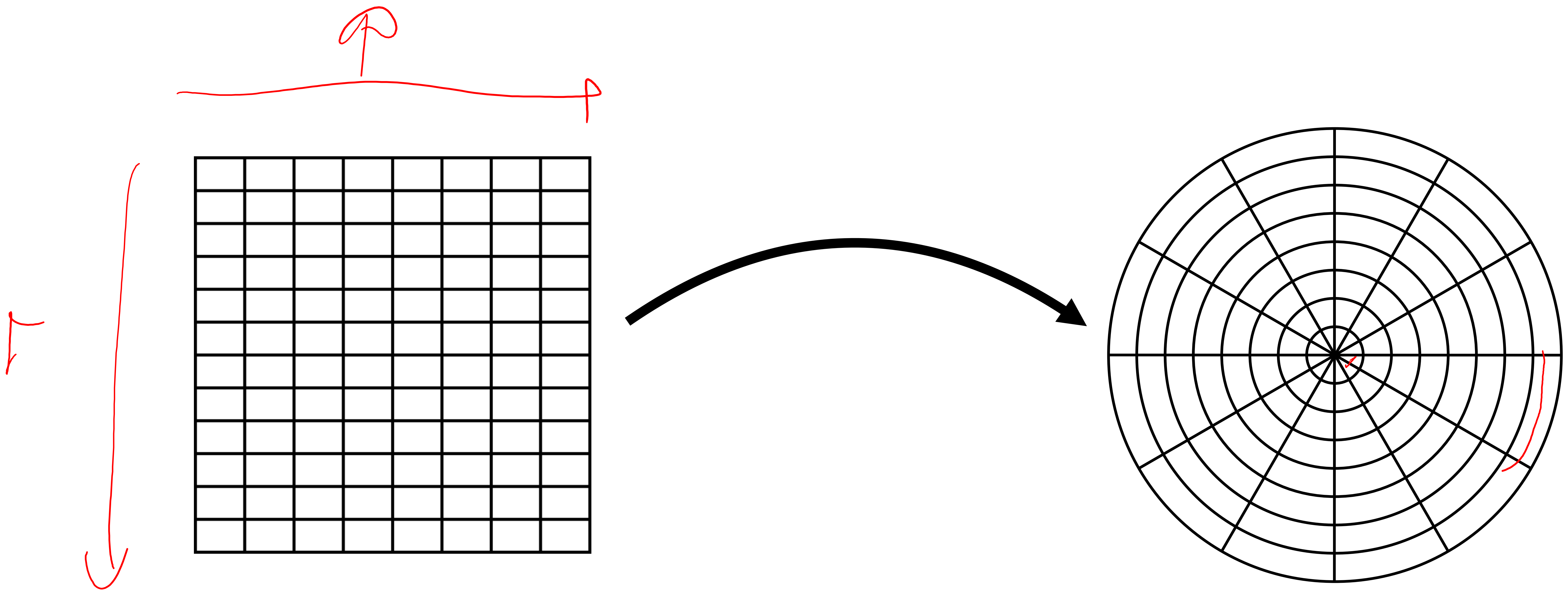
Cons:

- Inefficient
- Difficult/impossible to combine with stratification or quasi-Monte Carlo

Directly sampling a disk?

Idea: transform samples to polar coordinates:

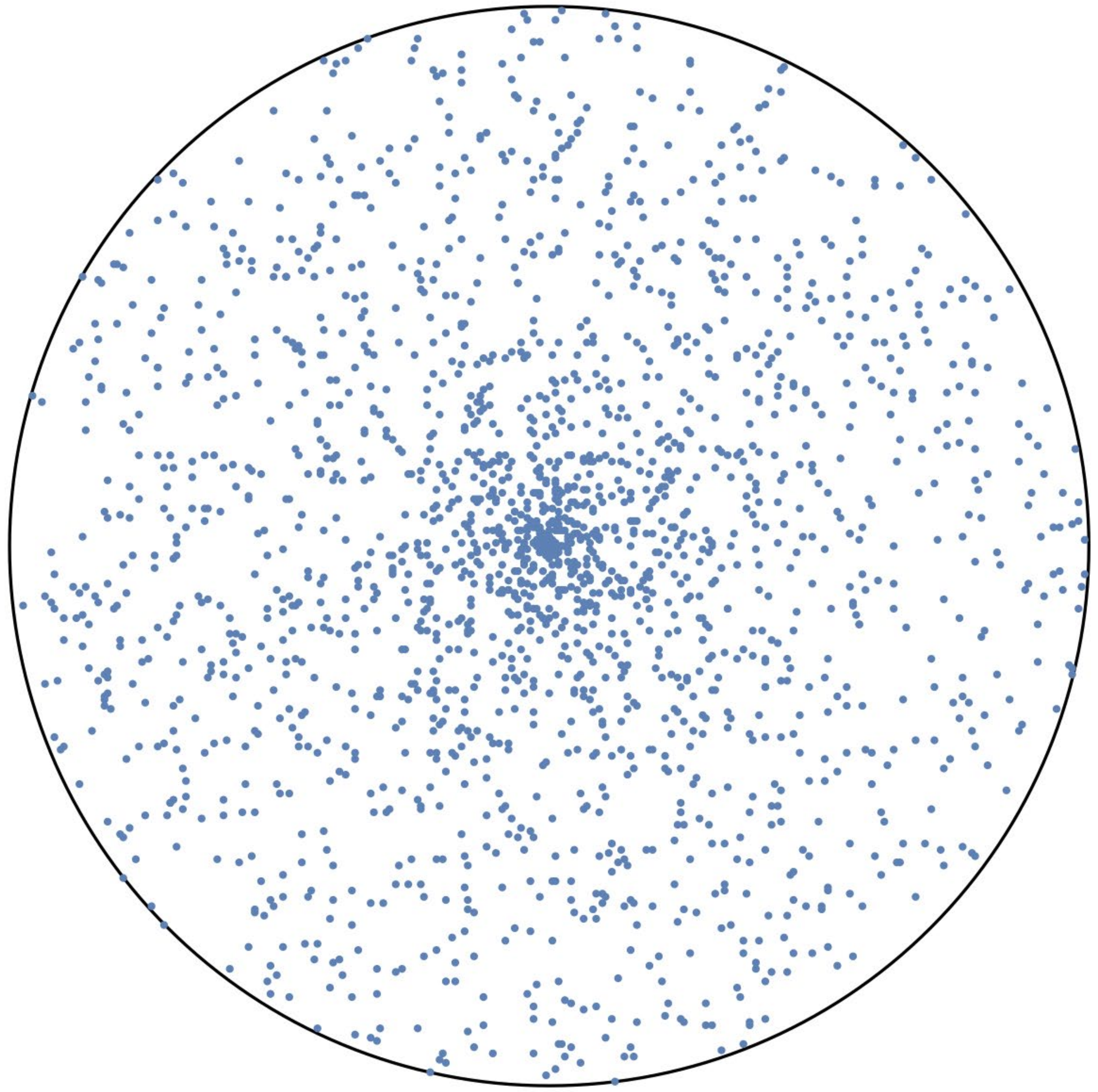
- pick two uniform random variables ξ_1, ξ_2
- select point at (r, ϕ) with $r = \xi_1$ and $\phi = 2\pi\xi_2$
- This algorithm **does not** produce the desired uniform sampling of the disk. Why?



not equi-areal

Wrong!

Samples are uniform in (θ, r), but non-uniform in (x,y)!



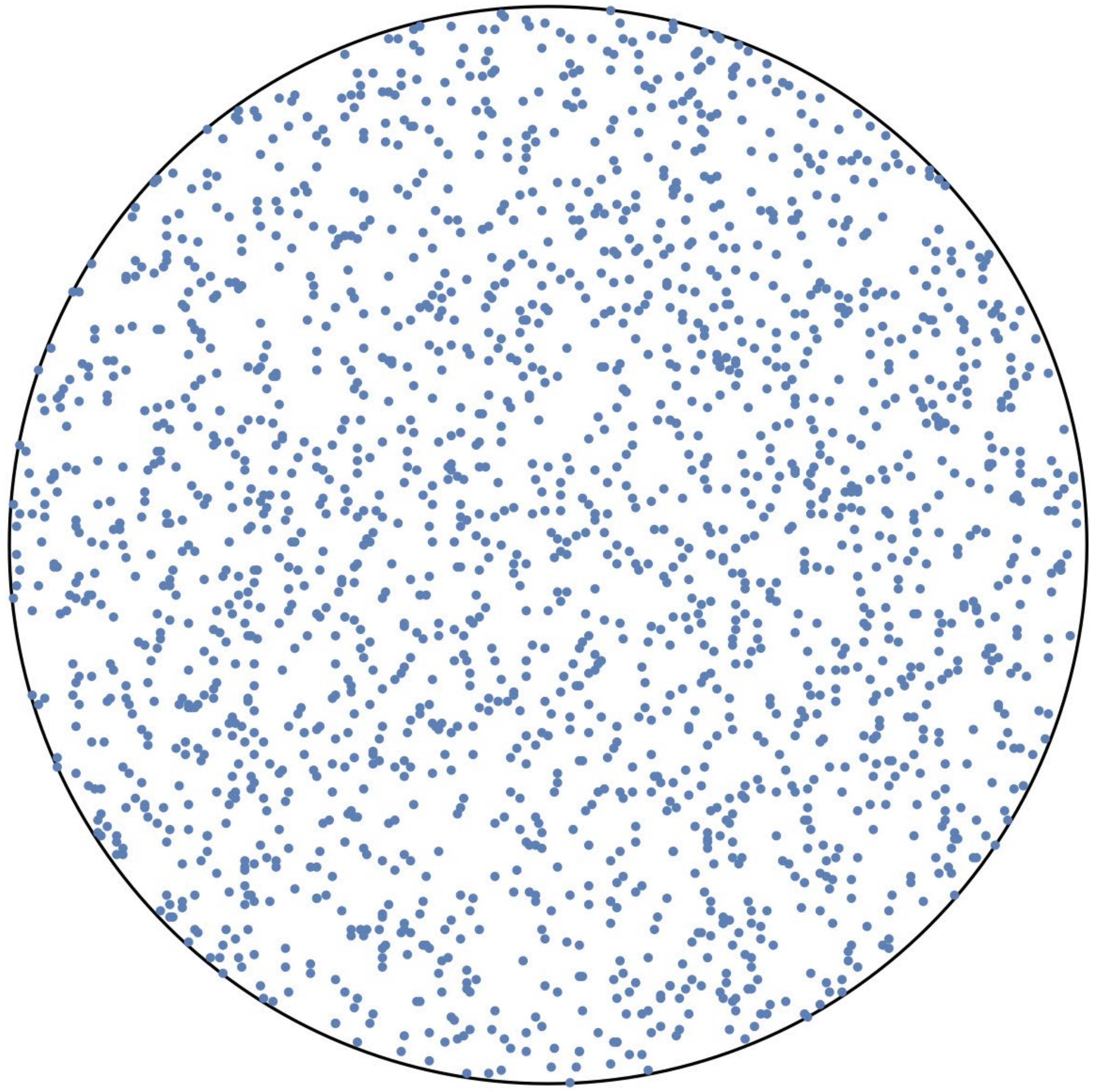
$$\theta = 2\pi\xi_1$$

$$r = \xi_2$$

This can be corrected by choosing r non-uniformly!

Right!

Samples are non-uniform in (θ, r), but uniform in (x,y)!



$$\theta = 2\pi\xi_1$$

$$r = \sqrt{\xi_2}$$

Transforming Between Distributions

Given a random variable $X_i \sim p(x)$

$Y_i = T(X_i)$ is also a random variable

- but what is its probability density?

$T^{-1}(y)$

$$p_y(y) = p_y(T(x)) = \frac{p_x(x)}{|J_T(x)|}$$

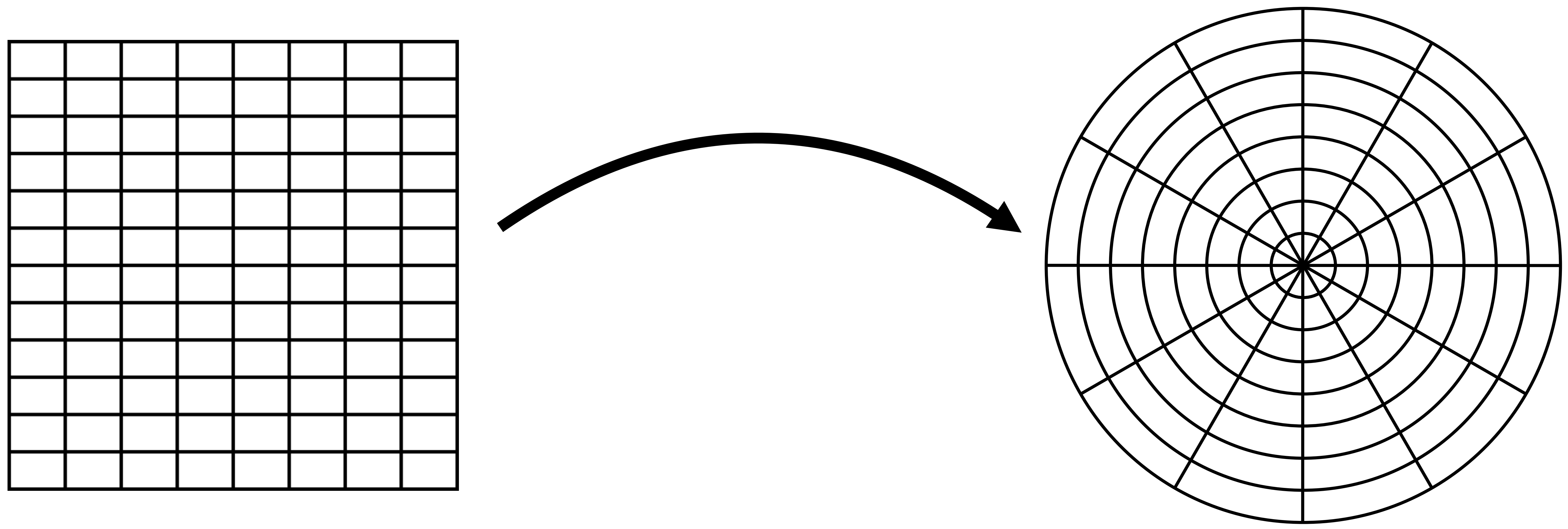
- where $|J_T(x)|$ is the absolute value of the determinant of the Jacobian of T

Polar coordinate parameterization

$$T(r,\phi) \mapsto \begin{bmatrix} r\cos\phi \\ r\sin\phi \end{bmatrix}$$

$$J_T(r,\phi) = \begin{bmatrix} \frac{\partial T_x}{\partial r} & \frac{\partial T_x}{\partial \phi} \\ \frac{\partial T_y}{\partial r} & \frac{\partial T_y}{\partial \phi} \end{bmatrix} = \begin{bmatrix} \cos\phi & -r\sin\phi \\ \sin\phi & r\cos\phi \end{bmatrix}$$

$$|\det J_T(r,\phi)| = r$$



Account for parameterization

Desired distribution on target domain

$$p(x,y) = \begin{cases} \frac{1}{\pi}, & x^2 + y^2 < 1 \\ 0, & \text{otherwise} \end{cases}$$

If we sample in spherical coordinates:

$$\overbrace{p(x,y)}^{\text{target domain}} = p(T(r,\phi)) = \frac{\overbrace{p(r,\phi)}^{\text{sampling domain}}}{|\det J_T(r,\phi)|}$$

Thus, need this distribution on source domain:

$$p(r,\phi) = \underbrace{p(T(r,\phi))}_{=1/\pi} \cdot \underbrace{|\det J_T(r,\phi)|}_{=r} = \frac{r}{\pi}$$

Sampling 2D Distributions

Draw samples (X, Y) from a 2D distribution $p(x, y)$

If $p(x, y)$ is separable, i.e., $p(x, y) = p(x)\, p(y)$, we can independently sample $p(x)$, and $p(y)$

Otherwise, compute the marginal density function:

$$p(x) = \int p(x, y)\, dy$$

and, the conditional density:

$$p(y \mid x) = \frac{p(x, y)}{p(x)}$$

Procedure: first sample $X_i \sim p(x)$, then $Y_i \sim p(y \mid X_i)$

Account for parameterization

Thus: need this distribution on source domain

$$p(r, \phi) = \underbrace{p(T(r, \phi))}_{= 1/\pi} \cdot \underbrace{|\det J_T(r, \phi)|}_{= r} = \frac{r}{\pi}$$

Step 1: generate φ proportional to

$$p_1(\phi) = \frac{1}{2\pi} \quad (\phi \in [0, 2\pi])$$

Step 2: generate r proportional to

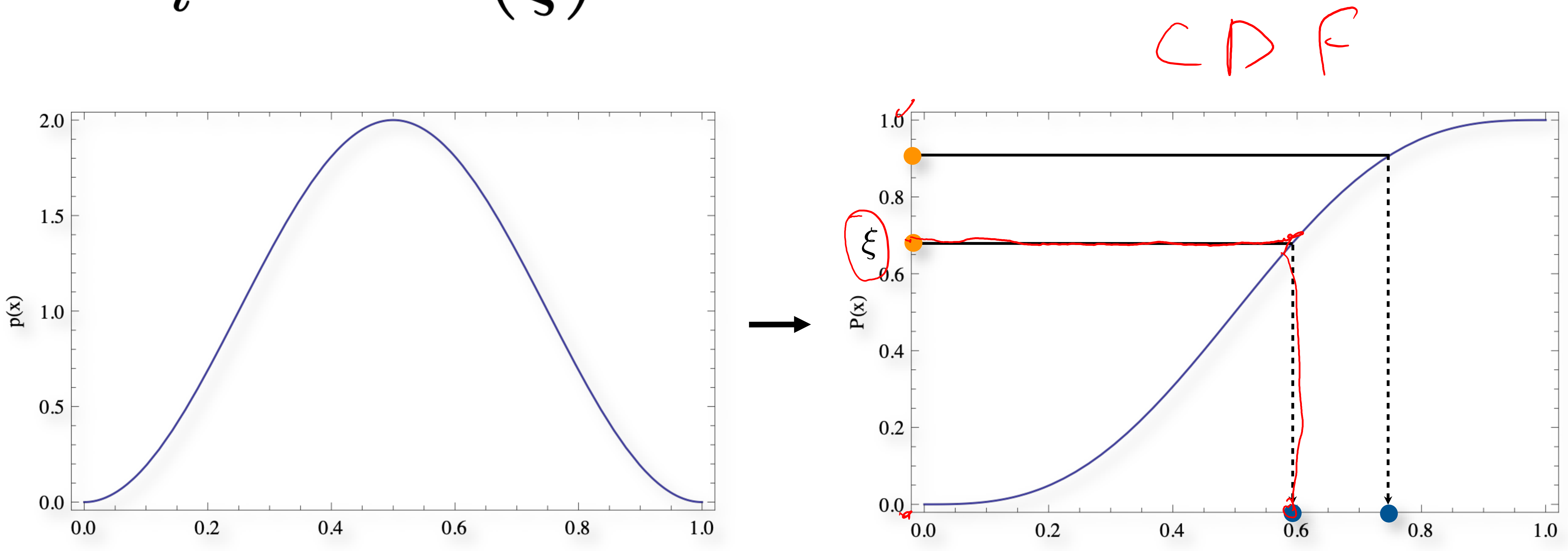
$$p_2(r) \propto r = 2r \quad (r \in [0, 1])$$

Constant PDF in φ, linearly increasing PDF in r

Sampling arbitrary distributions

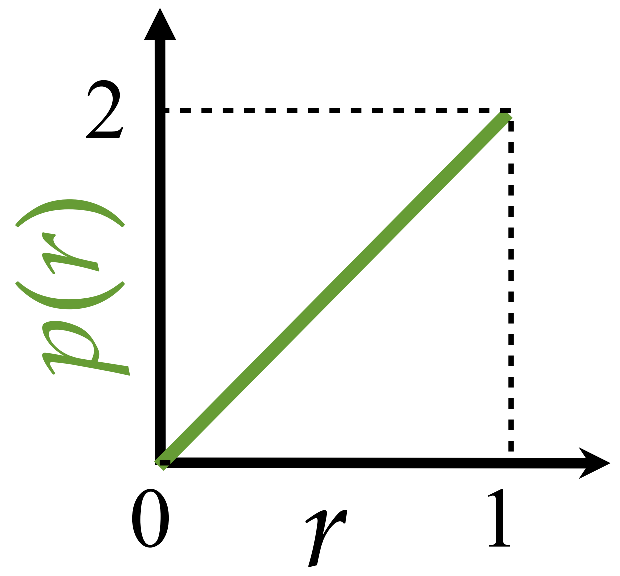
The inversion method:

1. Compute the CDF $P(x) = \int_0^x p(x')\, dx'$
2. Compute its inverse $P^{-1}(y)$
3. Obtain a uniformly distributed random number ξ
4. Compute $X_i = P^{-1}(\xi)$



Sampling a linear ramp

Goal: sample with PDF: $p(r) = 2r$



Step 1: $P(r) = r^2$

Step 2: $P^{-1}(y) = \sqrt{y}$

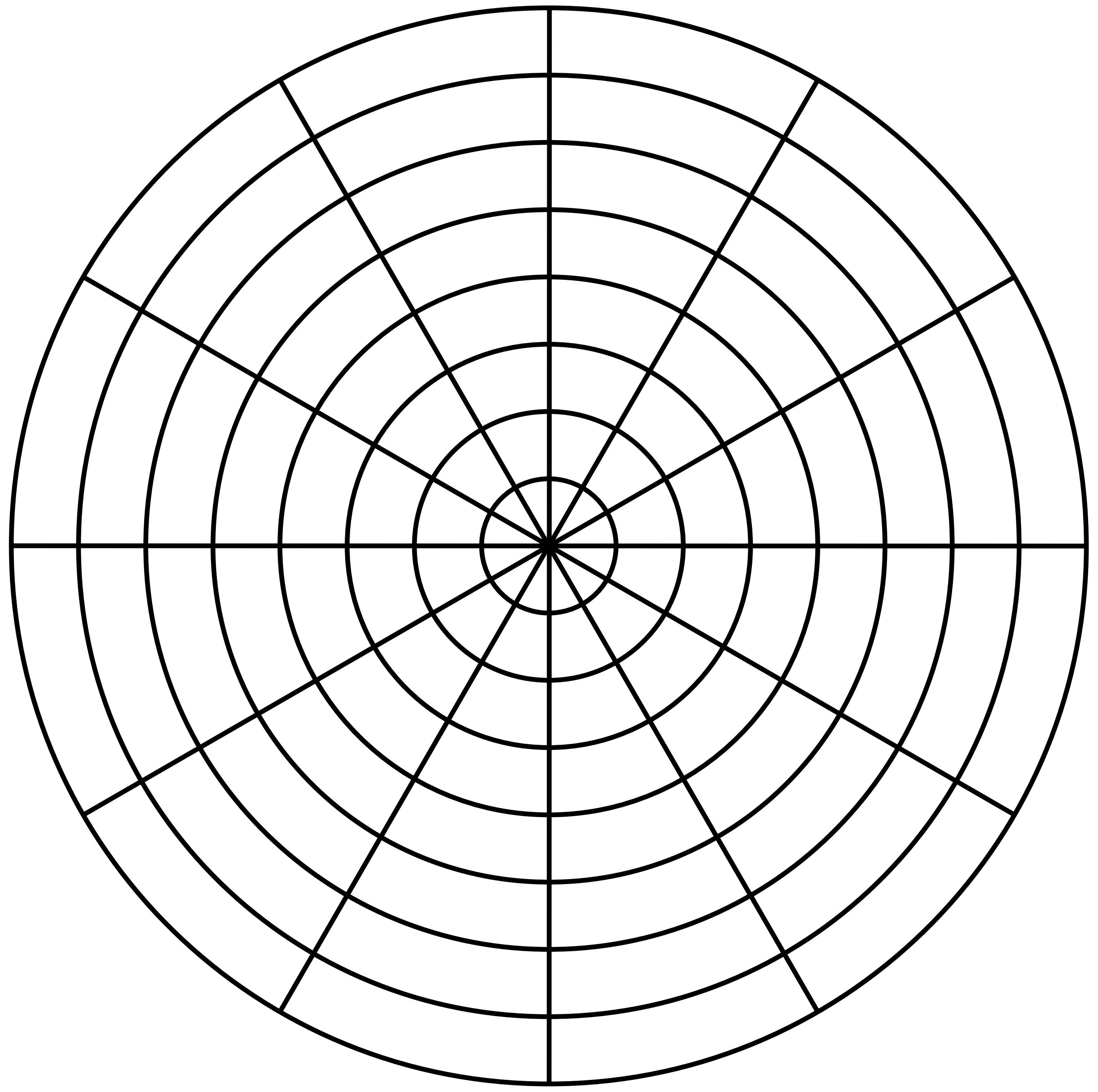
Step 3: $r_i = \sqrt{\xi}$

Uniformly Sampling a Disk

Pick two uniform random variables ξ_1, ξ_2

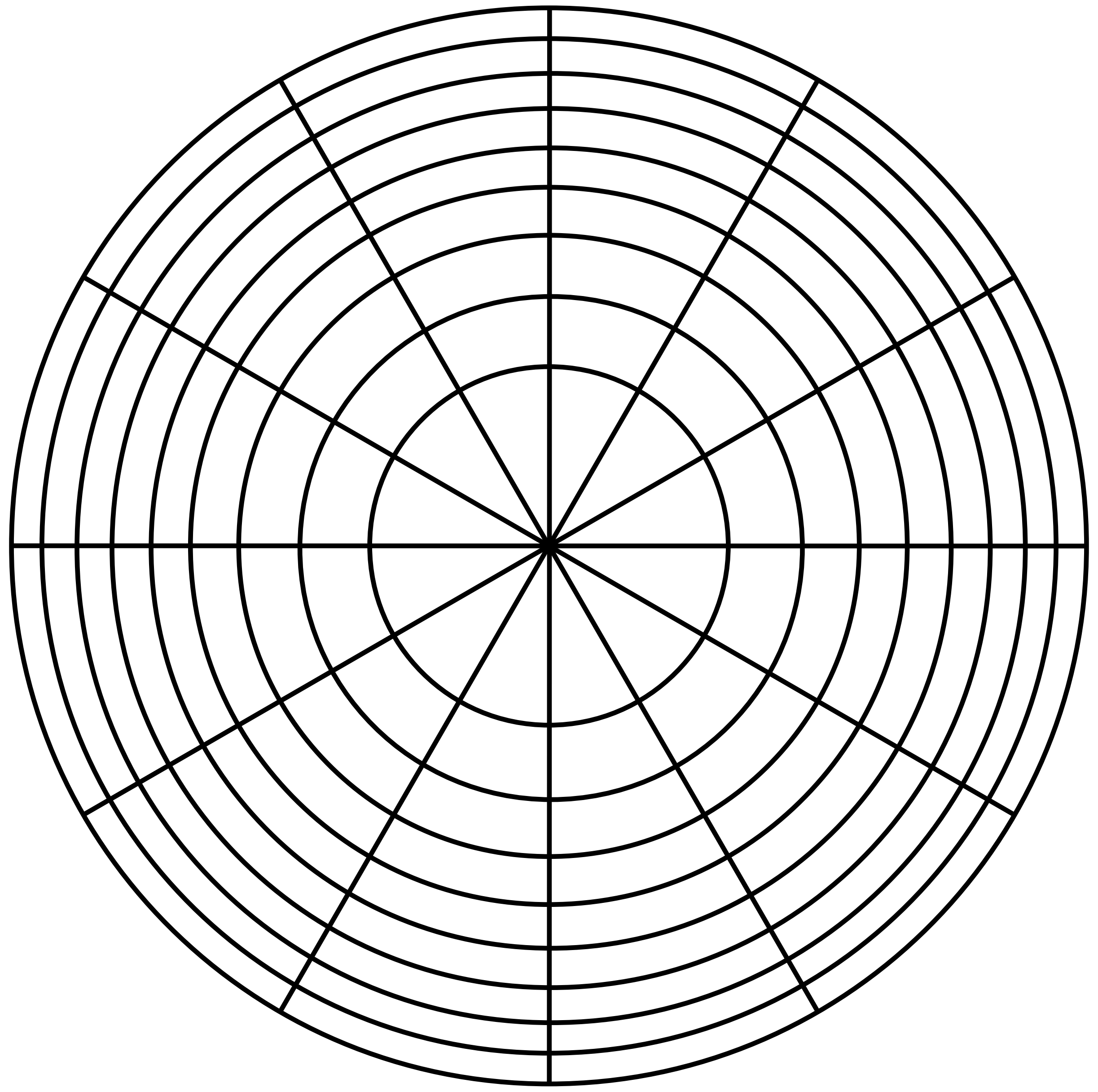
Sample in polar coordinates with:

$$(r, \phi) = (\xi_1,\ 2\pi\xi_2)$$



not equi-area

$$(r, \phi) = \left(\sqrt{\xi_1},\ 2\pi\xi_2\right)$$



equi-area

Recipe

1. Express the desired distribution in a convenient coordinate system
2. Account for distortion by coordinate system
   - Requires computing the determinant of the Jacobian
3. Compute marginal and conditional 1D PDFs
4. Sample 1D PDFs using the inversion method

Directly Sampling on a Sphere

Can we use this?

Given a random variable $X_i \sim p(x)$

$Y_i = T(X_i)$ is also a random variable

- but what is its probability density?

$$p_y(y) = p_y(T(x)) = \frac{p_x(x)}{|J_T(x)|}$$

- where $|J_T(x)|$ is the absolute value of the determinant of the Jacobian of T

$$x^2 + y^2 + z^2 = 1$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} \sin\phi \sin\theta \\ \cos\phi \sin\theta \\ \cos\theta \end{bmatrix}$$

$$(\phi, \theta) \to (x, y, z)$$

Directly Sampling on a Sphere

Different transformation rule:

$$p_{\boldsymbol{x}}(\boldsymbol{x}(u,v)) = \frac{p_{(u,v)}(u,v)}{\|\boldsymbol{x}_u(u,v) \times \boldsymbol{x}_v(u,v)\|}$$

Where does this come from?

- Expression for differential area (e.g., as in area integral):

$$\mathrm{d}A(\boldsymbol{x}) = \|\boldsymbol{x}_u(u,v) \times \boldsymbol{x}_v(u,v)\|\mathrm{d}u\mathrm{d}v$$

Directly Sampling on a Sphere

Pick two uniform random variables ξ_1, ξ_2

Idea: select point at (θ, φ) with $\theta = \pi\xi_1$ and $\varphi = 2\pi\xi_2$

- **Problem**: not uniform with respect to surface area!

Correct solution: $\theta = \cos^{-1}(2\xi_1 - 1)$ and $\varphi = 2\pi\xi_2$

Algorithm

$$
\begin{aligned}
\theta &= \cos^{-1}(2\xi_1 - 1) \\
\phi &= 2\pi\xi_2 \\
\vec{\omega}_x &= \sin\theta\cos\phi \\
\vec{\omega}_y &= \sin\theta\sin\phi \\
\vec{\omega}_z &= \cos\theta
\end{aligned}
$$

→

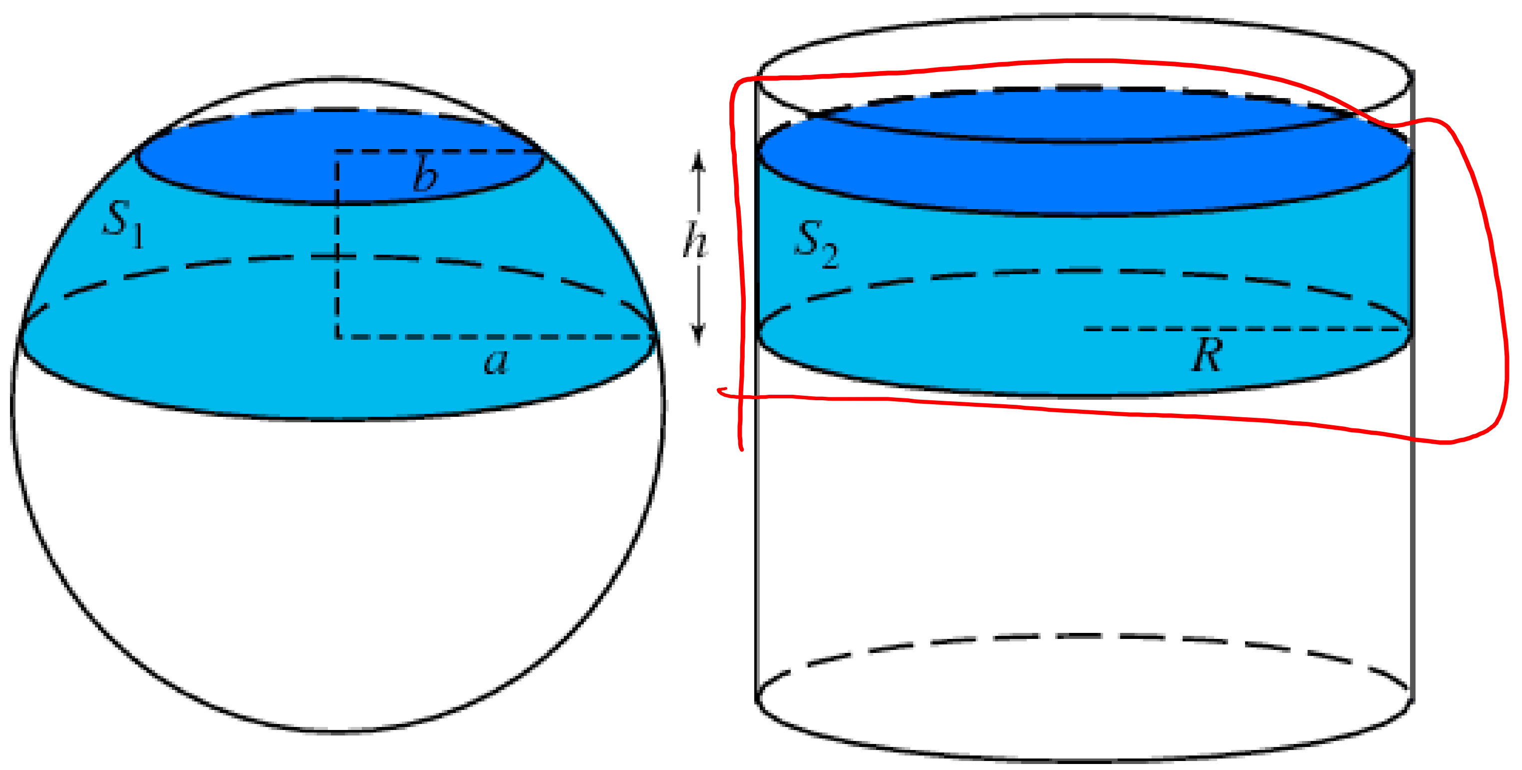
Better

$$
\begin{aligned}
\vec{\omega}_z &= 2\xi_1 - 1 \\
r &= \sqrt{1 - \vec{\omega}_z^2} \\
\phi &= 2\pi\xi_2 \\
\vec{\omega}_x &= r\cos\phi \\
\vec{\omega}_y &= r\sin\phi
\end{aligned}
$$

Archimedes' Hat-Box Theorem

The surface area of a sphere between any two horizontal planes is equal to the corresponding area on the circumscribing cylinder.

- i.e.: uniform areas on a cylinder map to uniform areas on a sphere
- What is $|J_T|$ for cylindrical mapping?



Weisstein, Eric W. "Archimedes' Hat-Box Theorem." From MathWorld--A Wolfram Web Resource. http://mathworld.wolfram.com/ArchimedesHat-BoxTheorem.html

Archimedes' Hat-Box Theorem

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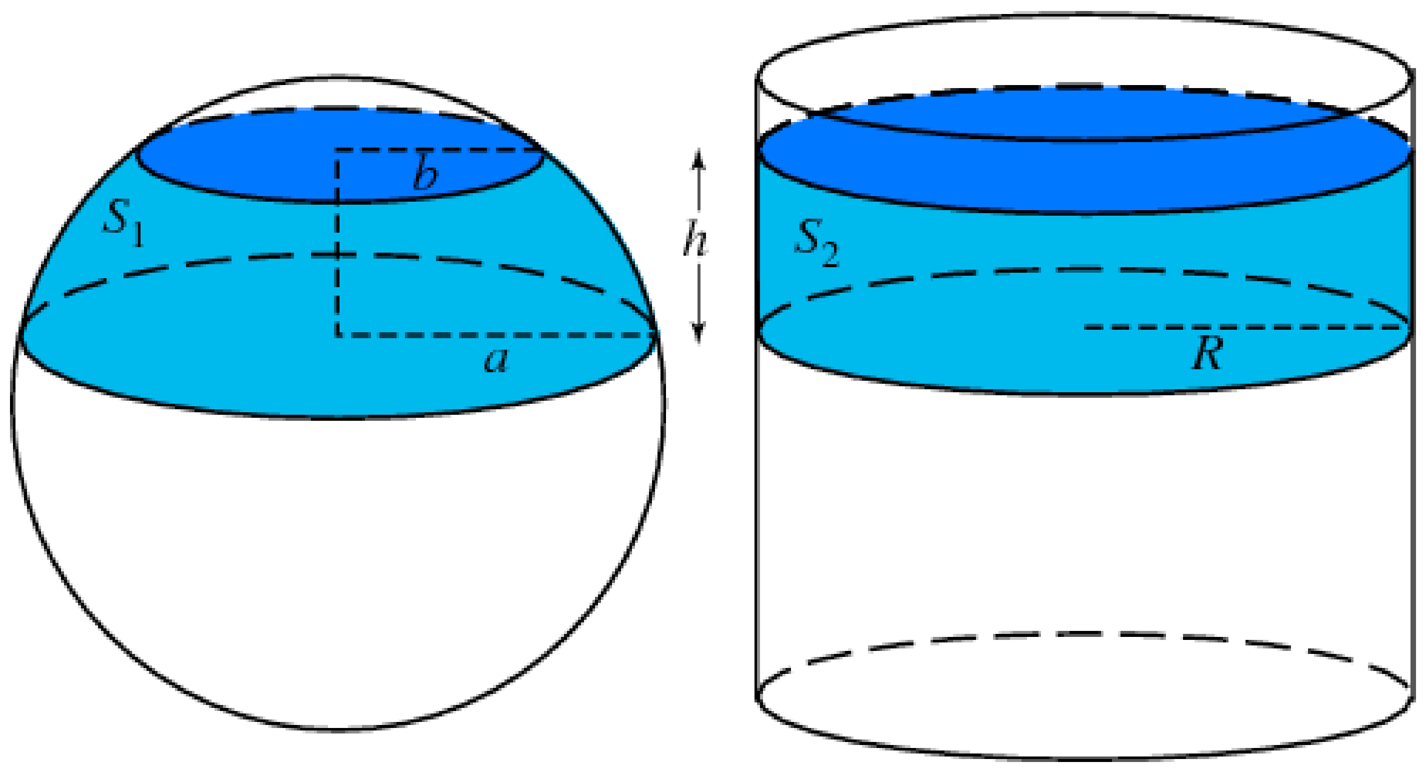
$$\vec{\omega}_z = 2\xi_1 - 1$$
$$r = \sqrt{1 - \vec{\omega}_z^2}$$
$$\phi = 2\pi\xi_2$$
$$\vec{\omega}_x = r \cos\phi$$
$$\vec{\omega}_y = r \sin\phi$$

- point on unit cylinder
- projection onto sphere



Weisstein, Eric W. "Archimedes' Hat-Box Theorem." From MathWorld--A Wolfram Web Resource. http://mathworld.wolfram.com/ArchimedesHat-BoxTheorem.html

Directly Sampling a Hemisphere

Just like a sphere

Use Hat-Box theorem with shorter cylinder

More Random Sampling

Other useful sampling domains:

- triangles
- 1- or 2-D discrete PDFs (e.g. environment maps)

Much more!

Sampling Various Distributions

Target space	Density	Domain	Transformation
Radius R disk	$p(r,\theta) = \frac{1}{\pi R^2}$	$\theta \in [0, 2\pi]$ $r \in [0, R]$	$\theta = 2\pi u$ $r = R\sqrt{v}$
Sector of radius R disk	$p(r,\theta) = \frac{2}{(\theta_2 - \theta_1)(r_2^2 - r_1^2)}$	$\theta \in [\theta_1, \theta_2]$ $r \in [r_1, r_2]$	$\theta = \theta_1 + u(\theta_2 - \theta_1)$ $r = \sqrt{r_1^2 + v(r_2^2 - r_1^2)}$
Phong density exponent n	$p(\theta,\phi) = \frac{n+1}{2\pi}\cos^n\theta$	$\theta \in \left[0, \frac{\pi}{2}\right]$ $\phi \in [0, 2\pi]$	$\theta = \arccos\left((1-u)^{1/(n+1)}\right)$ $\phi = 2\pi v$
Separated triangle filter	$p(x,y)(1-\lvert x\rvert)(1-\lvert y\rvert)$	$x \in [-1, 1]$ $y \in [-1, 1]$	$x = \begin{cases} 1 - \sqrt{2(1-u)} & \text{if } u \geq 0.5 \\ -1 + \sqrt{2u} & \text{if } u < 0.5 \end{cases}$ $y = \begin{cases} 1 - \sqrt{2(1-v)} & \text{if } v \geq 0.5 \\ -1 + \sqrt{2v} & \text{if } v < 0.5 \end{cases}$
Triangle with vertices a_0, a_1, a_2	$p(a) = \frac{1}{\text{area}}$	$s \in [0, 1]$ $t \in [0, 1-s]$	$s = 1 - \sqrt{1-u}$ $t = (1-s)v$ $a = a_0 + s(a_1 - a_0) + t(a_2 - a_0)$
Surface of unit sphere	$p(\theta,\phi) = \frac{1}{4\pi}$	$\theta \in [0, \pi]$ $\phi \in [0, 2\pi]$	$\theta = \arccos(1 - 2u)$ $\phi = 2\pi v$
Sector on surface of unit sphere	$p(\theta,\phi) = \frac{1}{(\phi_2 - \phi_1)(\cos\theta_1 - \cos\theta_2)}$	$\theta \in [\theta_1, \theta_2]$ $\phi \in [\phi_1, \phi_2]$	$\theta = \arccos[\cos\theta_1 + u(\cos\theta_2 - \cos\theta_1)]$ $\phi = \phi_1 + v(\phi_2 - \phi_1)$
Interior of radius R sphere	$p = \frac{3}{4\pi R^3}$	$\theta \in [0, \pi]$ $\phi \in [0, 2\pi]$ $R \in [0, R]$	$\theta = \arccos(1 - 2u)$ $\phi = 2\pi v$ $r = w^{1/3}R$

[a] The symbols u, v, and w represent instances of uniformly distributed random variables ranging over [0, 1].

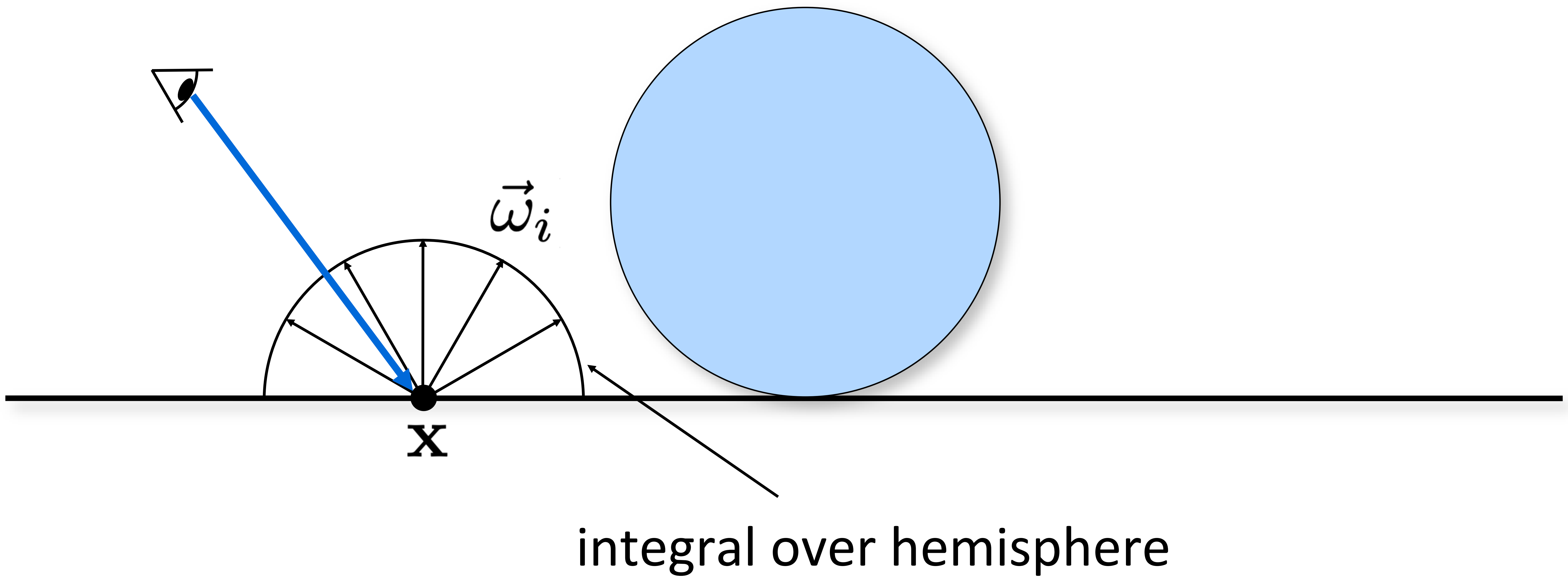
from: Peter Shirley. "Nonuniform random point sets via warping." Graphics Gems III, 1992.

Ambient Occlusion

Consider diffuse objects illuminated by an ambient overcast sky

$$L_r(\mathbf{x},\vec{\omega}_r) = \int_{H^2} f_r(\mathbf{x},\vec{\omega}_i,\vec{\omega}_r)\, L_i(\mathbf{x},\vec{\omega}_i) \cos\theta_i \, d\vec{\omega}_i$$

$$L_r(\mathbf{x}) = \frac{\rho}{\pi}\int_{H^2} V(\mathbf{x},\vec{\omega}_i) \cos\theta_i \, d\vec{\omega}_i$$



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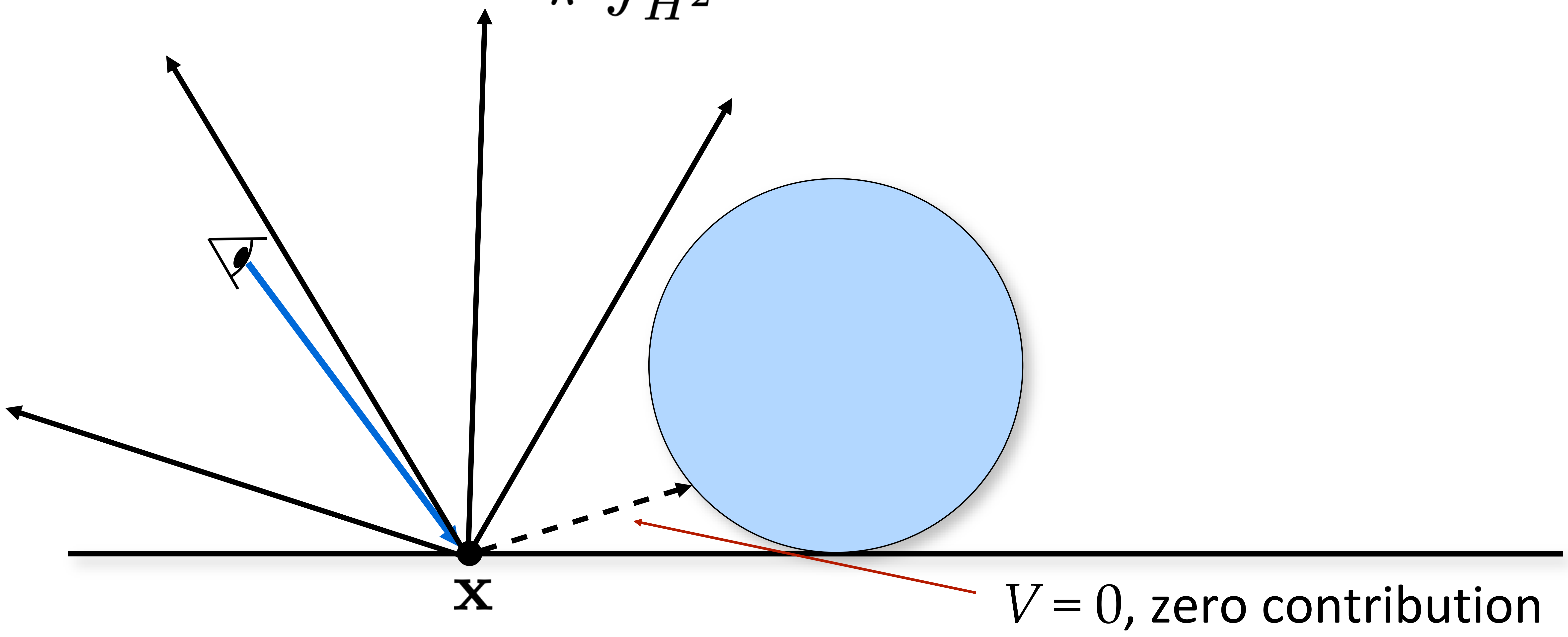


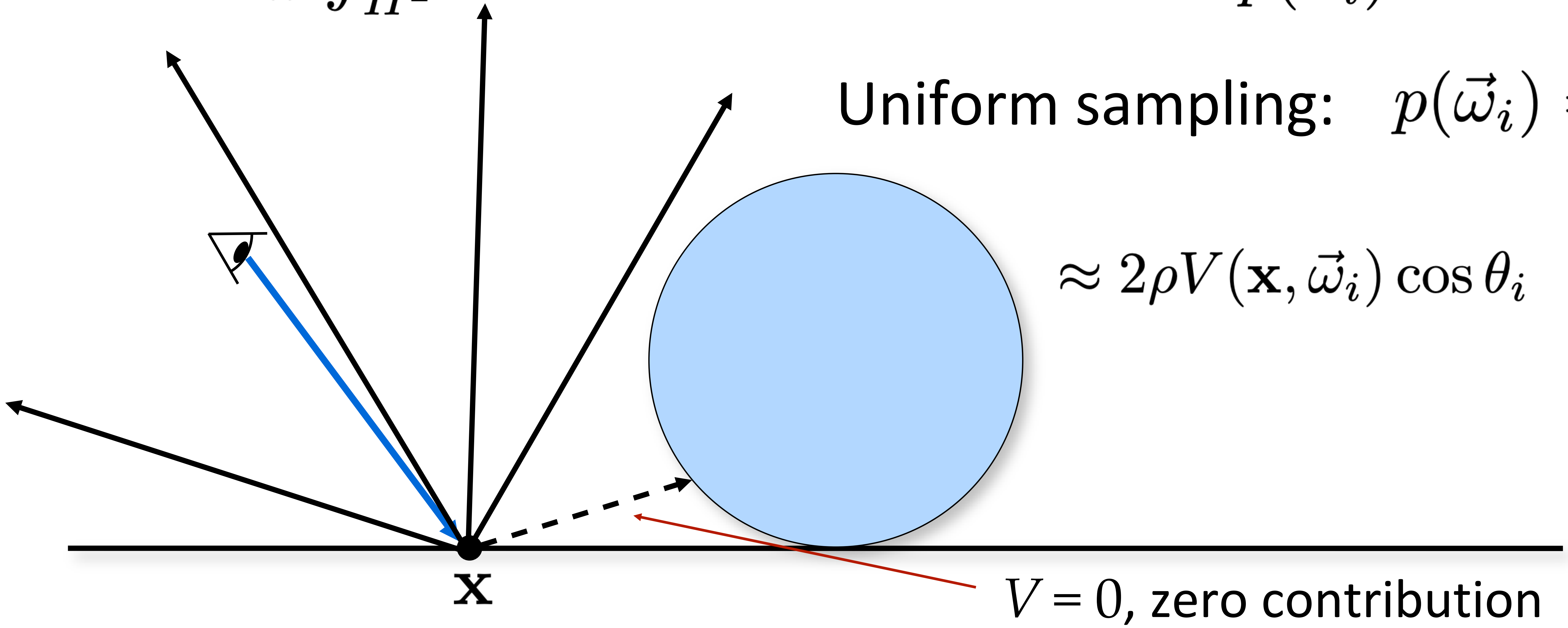
Ambient Occlusion

Consider diffuse objects illuminated by an ambient overcast sky

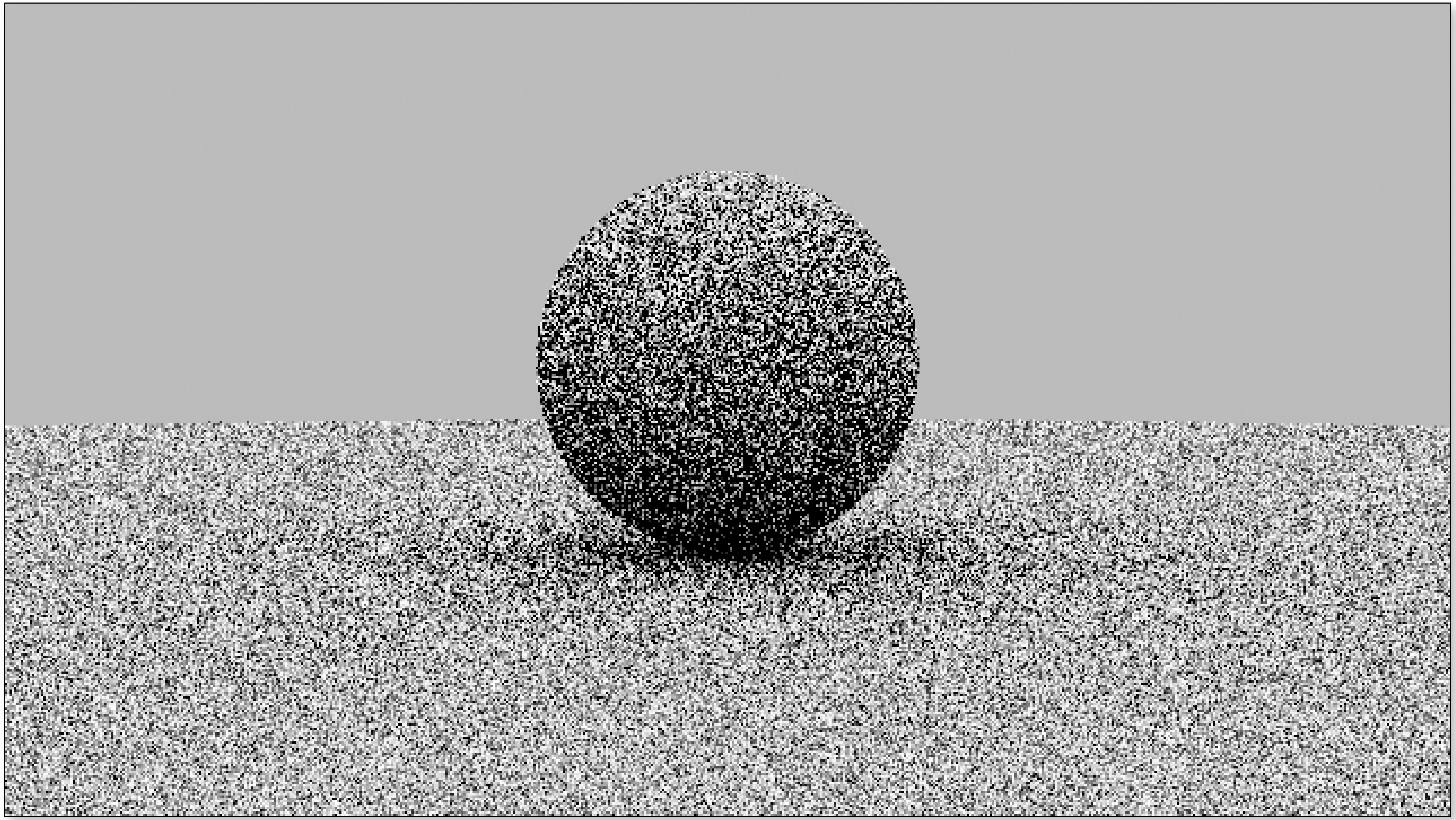
$$L_r(\mathbf{x}) = \frac{\rho}{\pi} \int_{H^2} V(\mathbf{x}, \vec{\omega}_i) \cos\theta_i \, d\vec{\omega}_i \approx \frac{\rho}{\pi} \frac{V(\mathbf{x}, \vec{\omega}_i) \cos\theta_i}{p(\vec{\omega}_i)}$$

Uniform sampling: $p(\vec{\omega}_i) = \frac{1}{2\pi}$

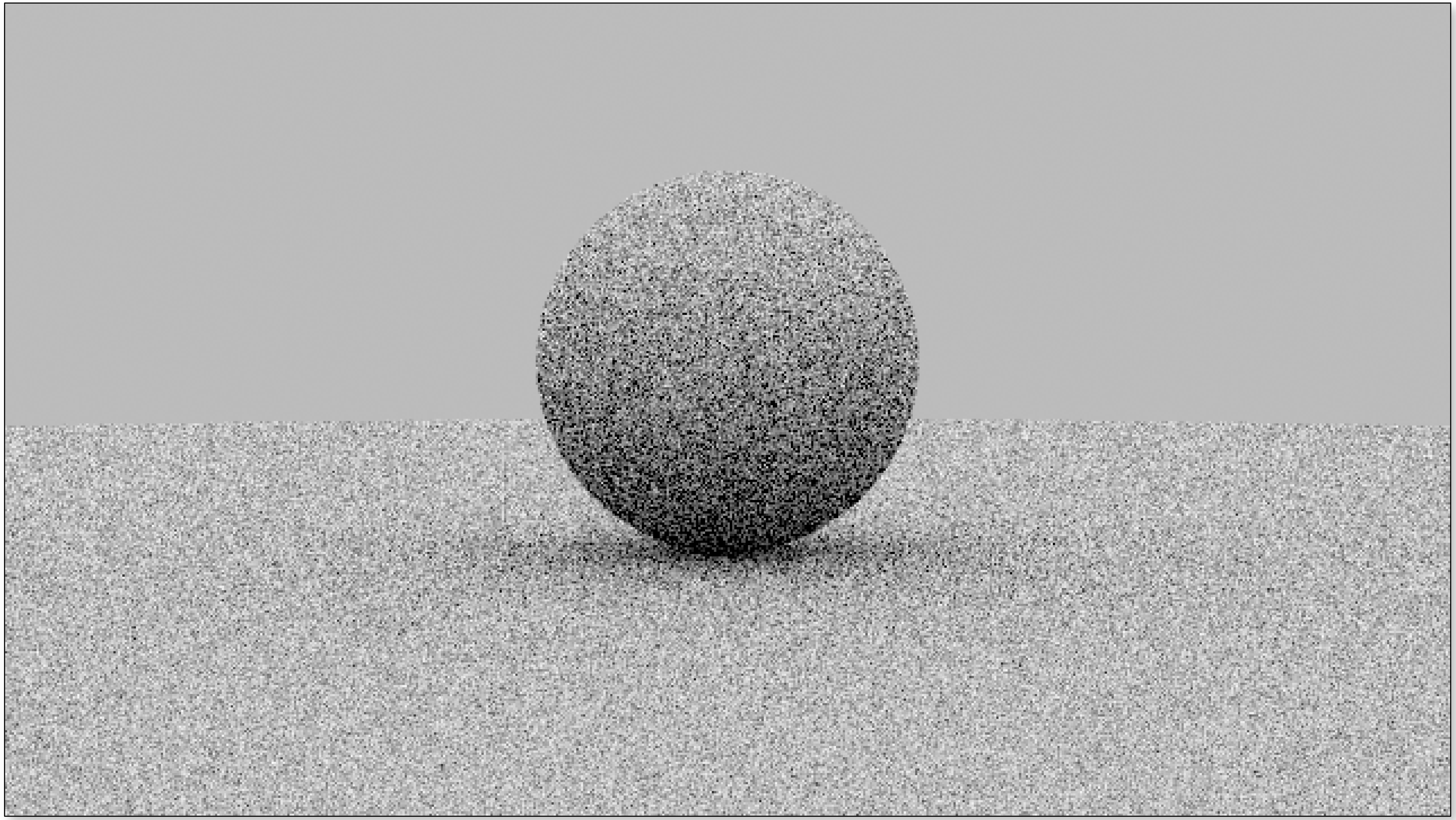
$$\approx 2\rho V(\mathbf{x}, \vec{\omega}_i) \cos\theta_i$$



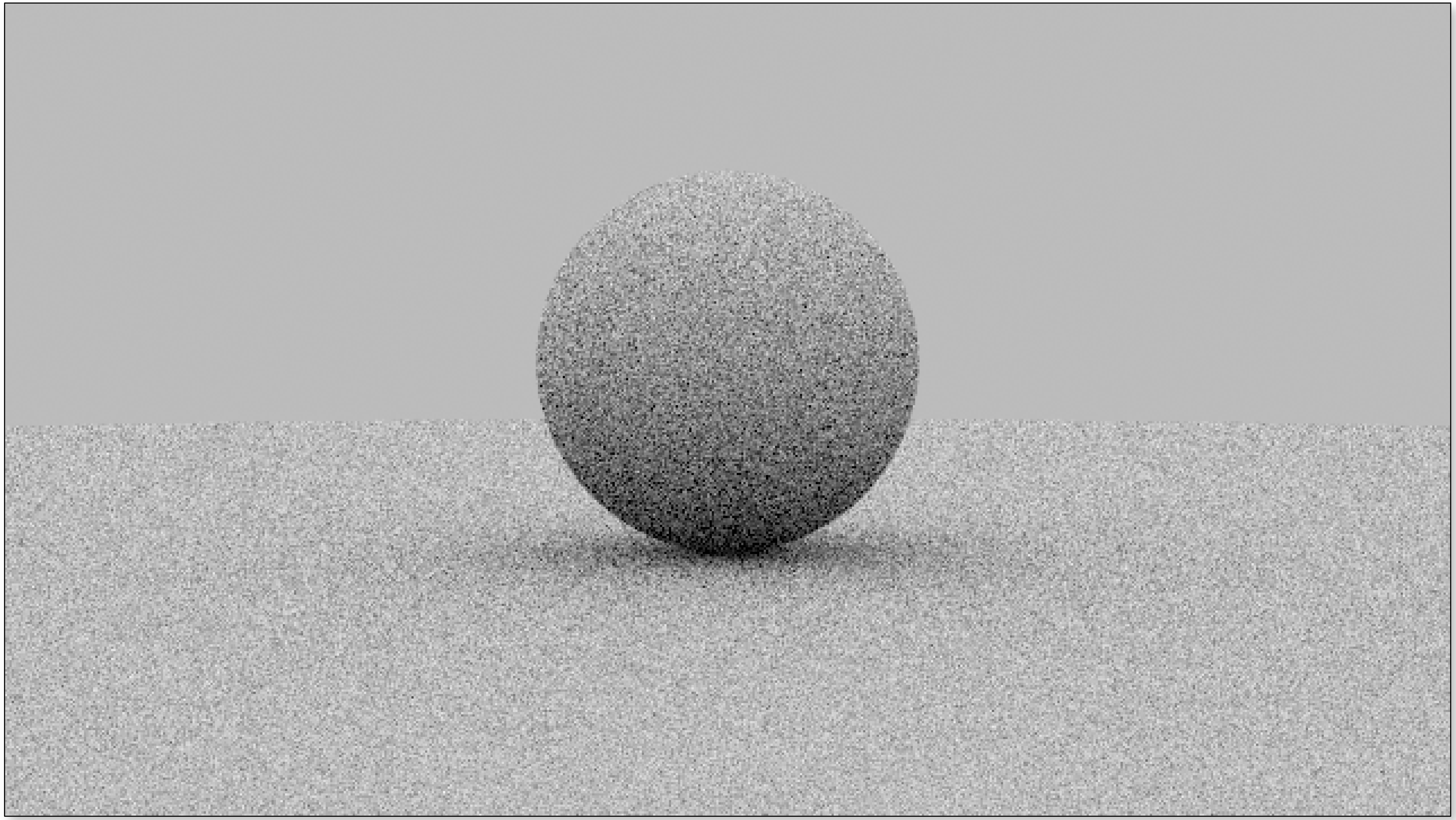
Hemispherical Sampling (1 Sample)



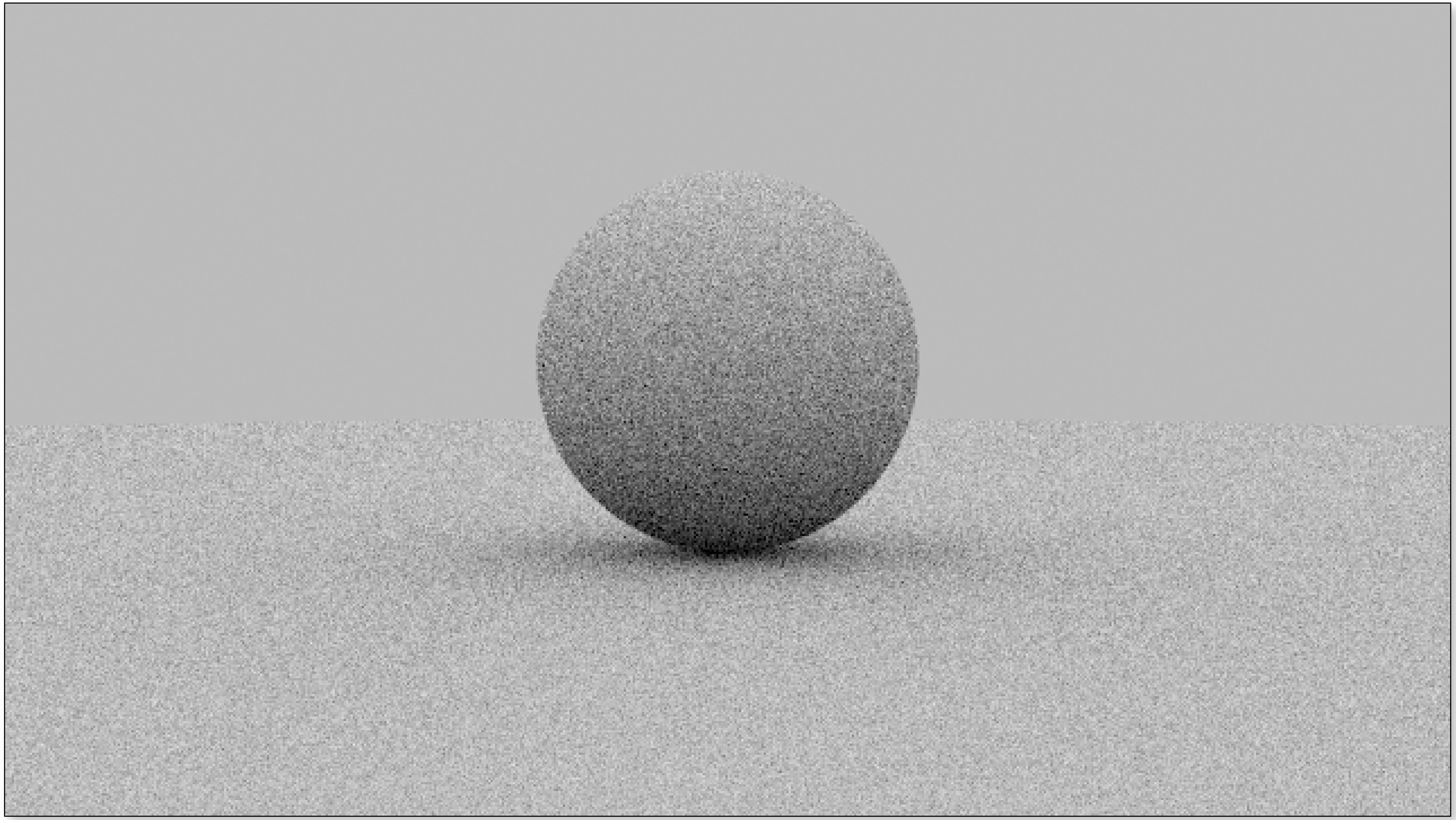
Hemispherical Sampling (4 Samples)



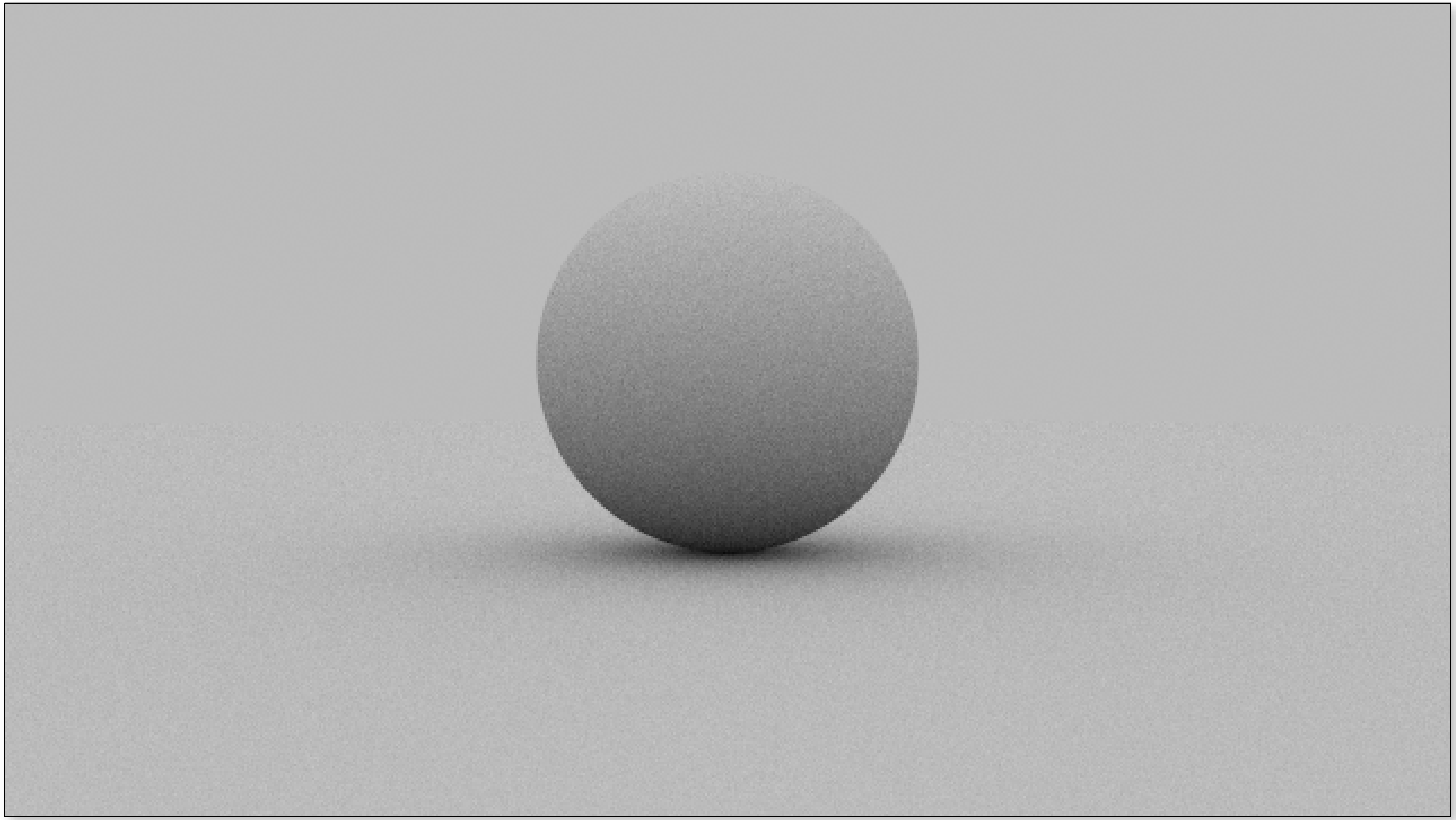
Hemispherical Sampling (9 Samples)



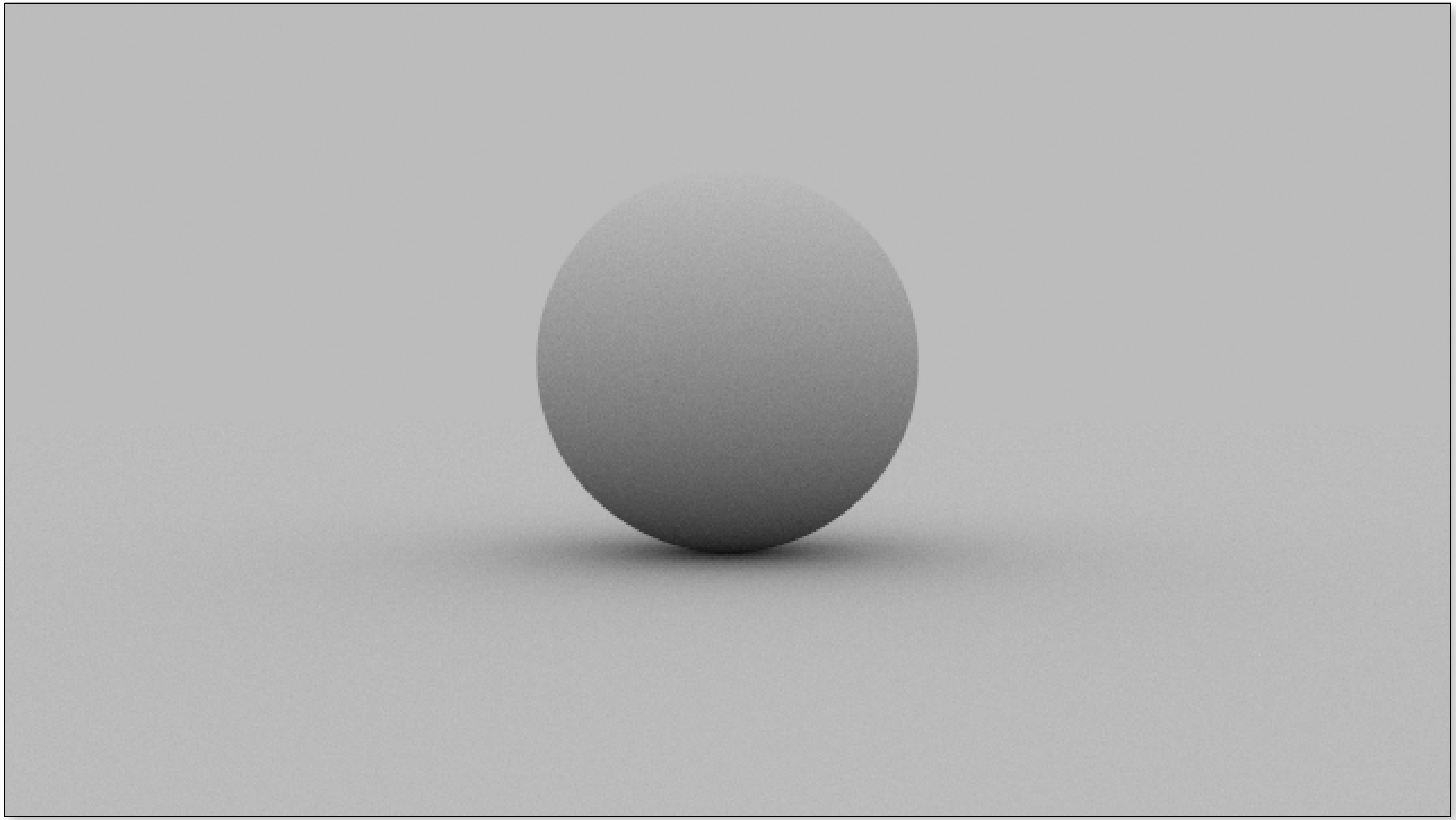
Hemispherical Sampling (16 Samples)



Hemispherical Sampling (256 Samples)

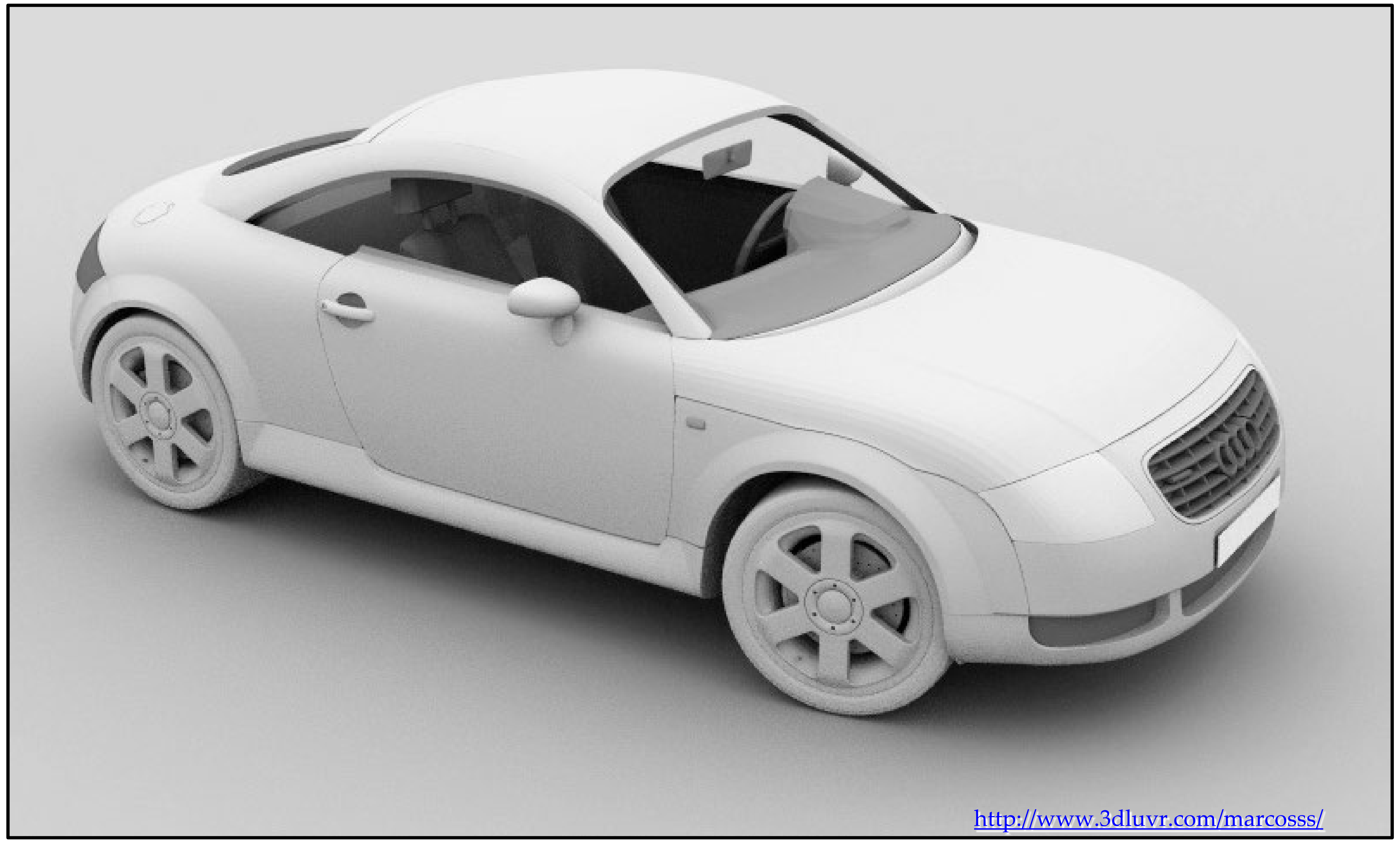


Hemispherical Sampling (1024 Samples)



Ambient Occlusion

http://www.3dluvr.com/marcosss/



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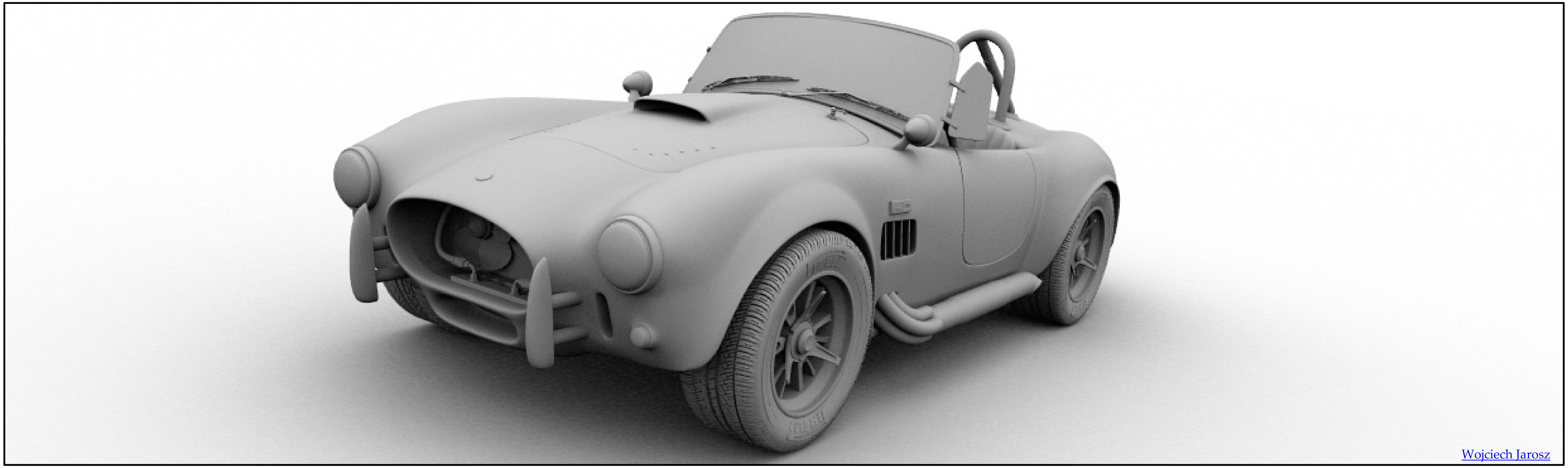


Wojciech Jarosz

Strategies for reducing variance

The standard MC estimator:

$$F = \int_{\mu(x)} f(x)\,\mathrm{d}\mu(x)$$

$$\langle F^N \rangle = \frac{1}{N} \sum_{i=0}^{N-1} \frac{f(X_i)}{\mathrm{pdf}(X_i)}$$

$$\sigma\left[\langle F^N \rangle\right] = \frac{1}{\sqrt{N}} \sigma\left[Y\right]$$

How do we reduce the variance of Y?

- Importance sampling

Importance sampling

Importance sampling

$$\int f(x)dx \qquad\qquad F_N = \frac{1}{N}\sum_{i=1}^{N}\frac{f(X_i)}{p(X_i)}$$

assume $p(x) = cf(x)$

$$\int p(x)dx = 1 \quad \rightarrow \quad c = \frac{1}{\int f(x)dx}$$

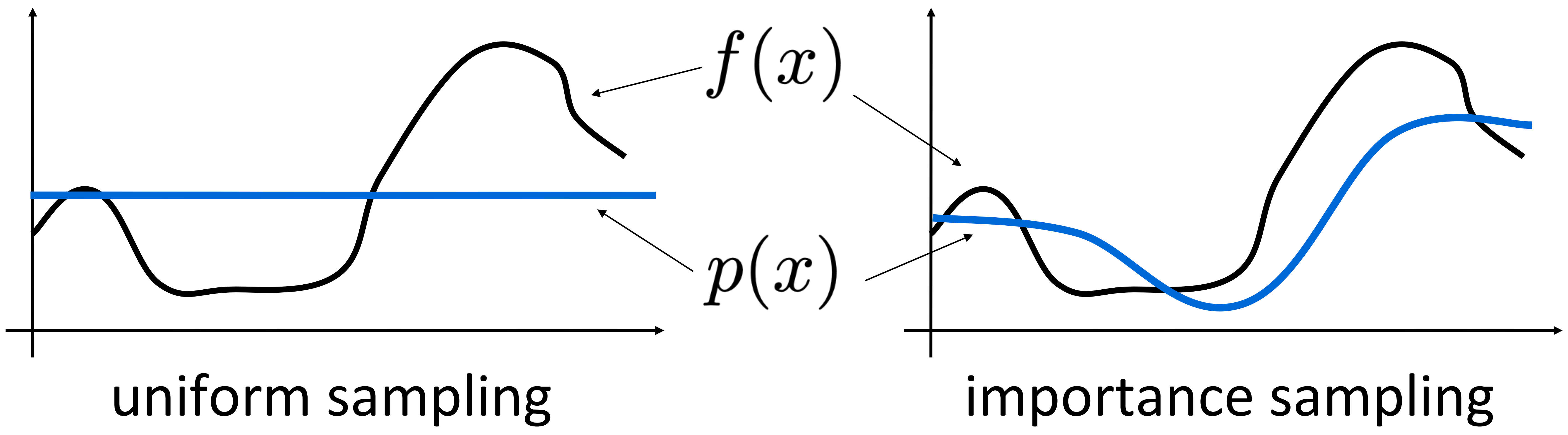
estimator $\frac{f(X_i)}{p(X_i)} = \frac{1}{c} = \int f(x)dx$ zero variance!

Importance sampling

$p(x) = cf(x)$ requires knowledge of the integral we are trying to compute in the first place!

But: If PDF is similar to integrand, variance can be significantly reduced

Common strategy: sample according to part of the integrand



Reflection equation

$$L_r(\mathbf{x}, \vec{\omega}_r) = \int_{H^2} f_r(\mathbf{x}, \vec{\omega}_i, \vec{\omega}_r) L_i(\mathbf{x}, \vec{\omega}_i) \cos\theta_i \, d\vec{\omega}_i$$

What terms can we importance sample?

- BRDF
- incident radiance
- cosine term

Ambient occlusion

$$L_r(\mathbf{x}) = \frac{\rho}{\pi} \int_{H^2} V(\mathbf{x}, \vec{\omega}_i) \cos\theta_i \, d\vec{\omega}_i$$

What terms can we importance sample?

- incident radiance
- cosine term

Ambient occlusion

$$L_r(\mathbf{x}) = \frac{\rho}{\pi} \int_{H^2} V(\mathbf{x}, \vec{\omega}_i) \boxed{\cos\theta_i} d\vec{\omega}_i$$

What terms can we importance sample?

- incident radiance
- cosine term

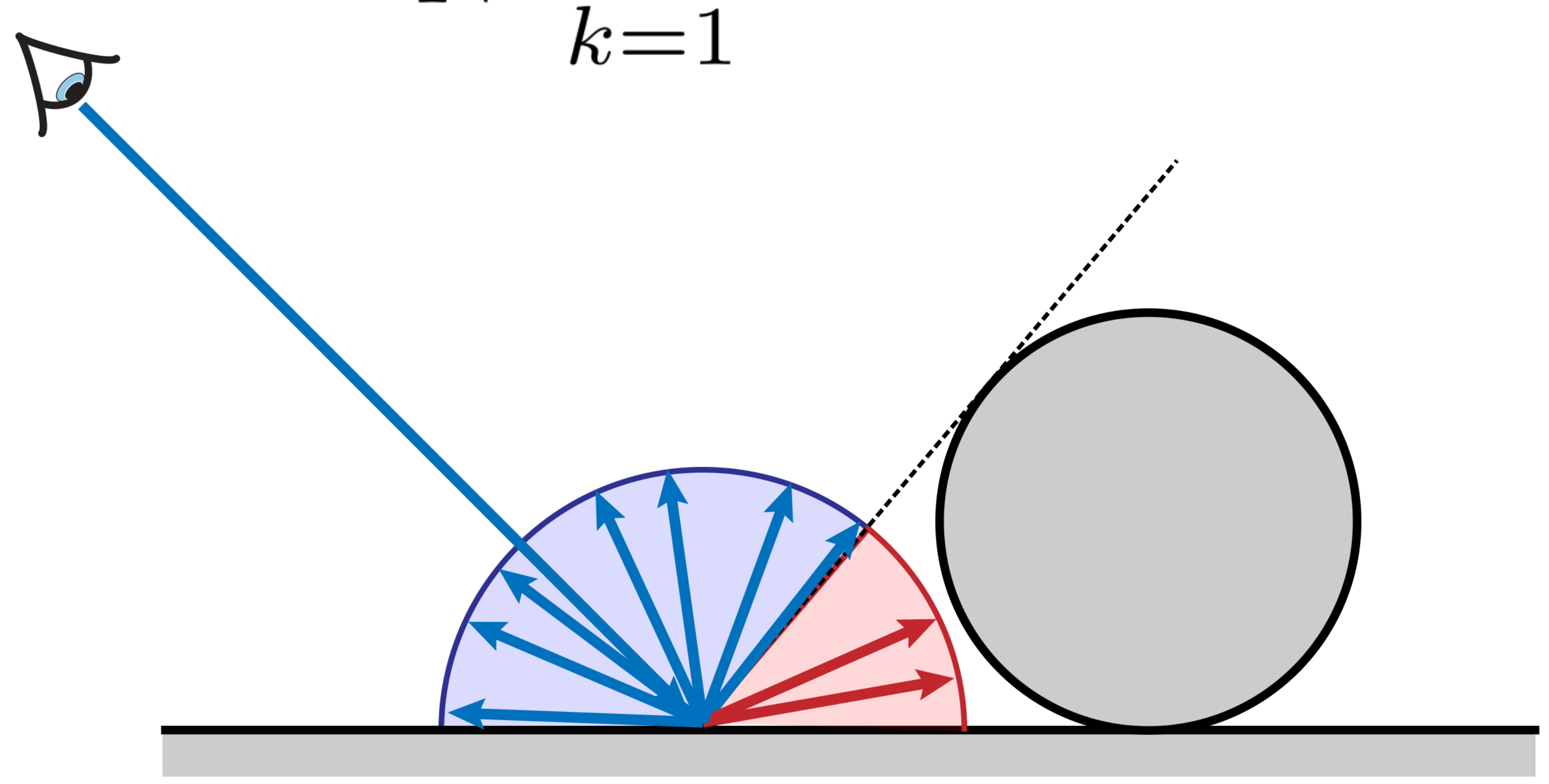
Ambient Occlusion

$$L_r(\mathbf{x}) \approx \frac{\rho}{\pi N} \sum_{k=1}^{N} \frac{V(\mathbf{x}, \vec{\omega}_{i,k}) \cos\theta_{i,k}}{p(\vec{\omega}_{i,k})}$$

Uniform hemispherical sampling

$$p(\vec{\omega}_{i,k}) = 1/2\pi$$

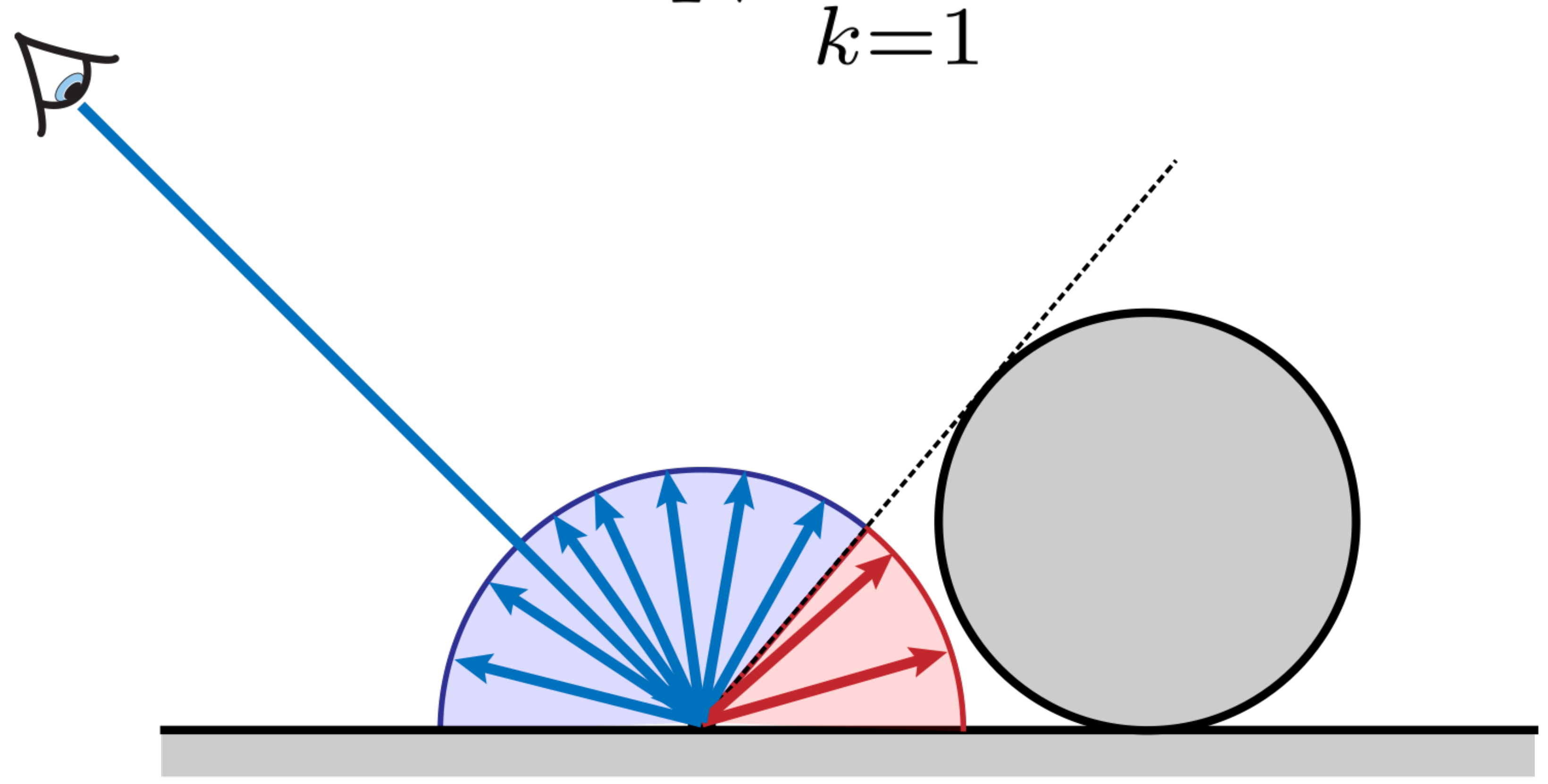
$$L_r(\mathbf{x}) \approx \frac{2\rho}{N} \sum_{k=1}^{N} V(\mathbf{x}, \vec{\omega}_{i,k}) \cos\theta_{i,k}$$



Cosine-weighted importance sampling

$$p(\vec{\omega}_{i,k}) = \cos\theta_{i,k}/\pi$$

$$L_r(\mathbf{x}) \approx \frac{\rho}{N} \sum_{k=1}^{N} V(\mathbf{x}, \vec{\omega}_{i,k})$$

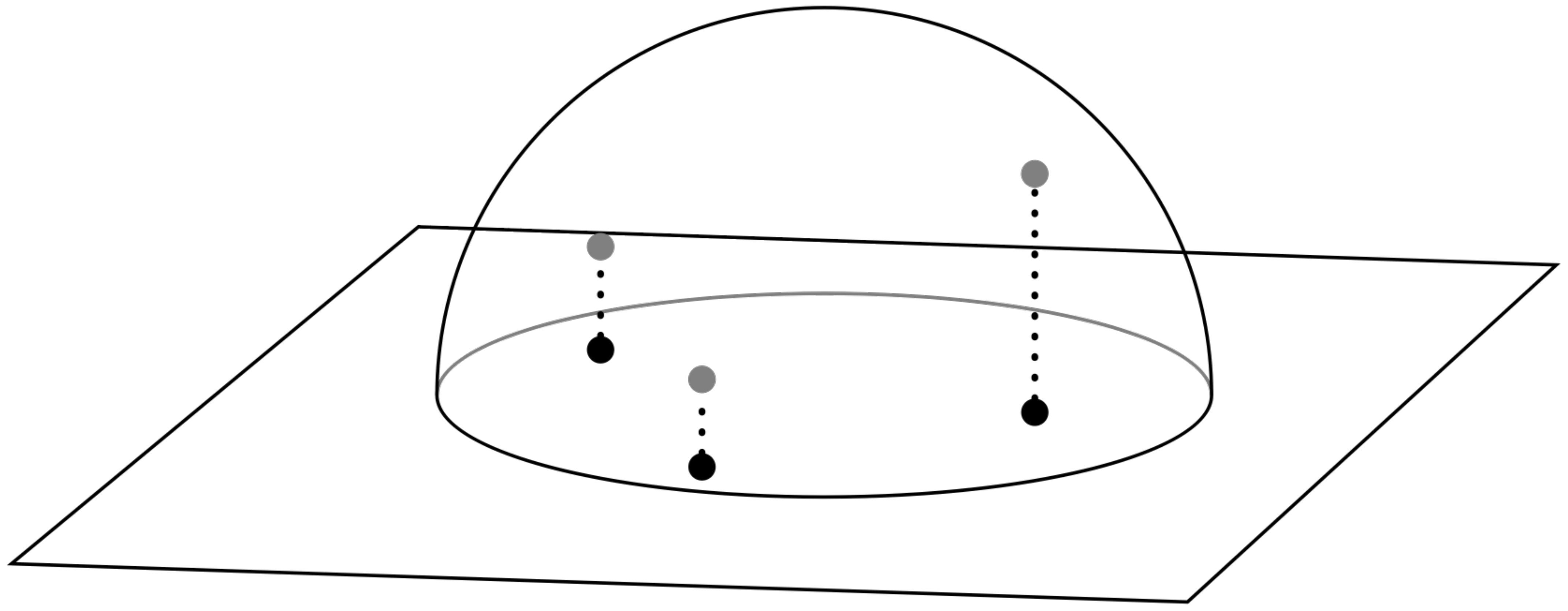


Cosine-weighted Hemispherical Sampling

Could proceed as before: compute marginal and conditional densities, then use inversion method.

It turns out that:

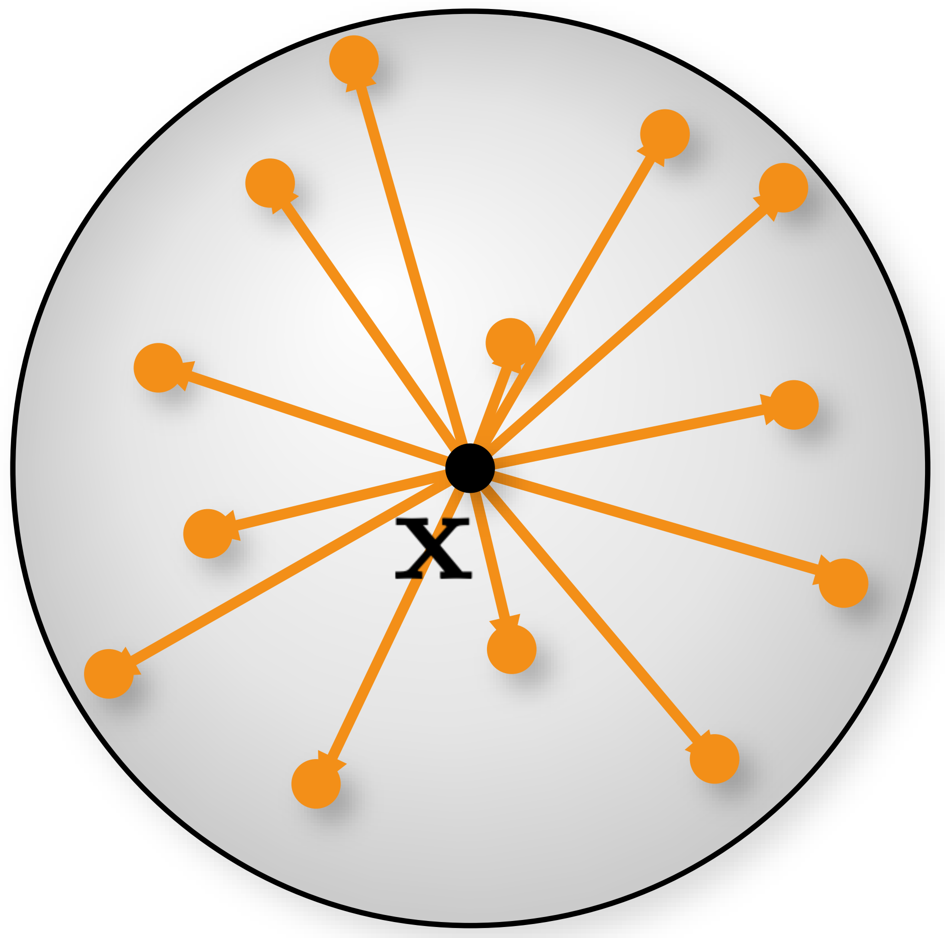
- Generating points uniformly on the disc, and then project these points vertically onto the hemisphere produces the desired distribution.



Cosine-weighted Hemispherical Sampling

Generate points on sphere

(unit directions)

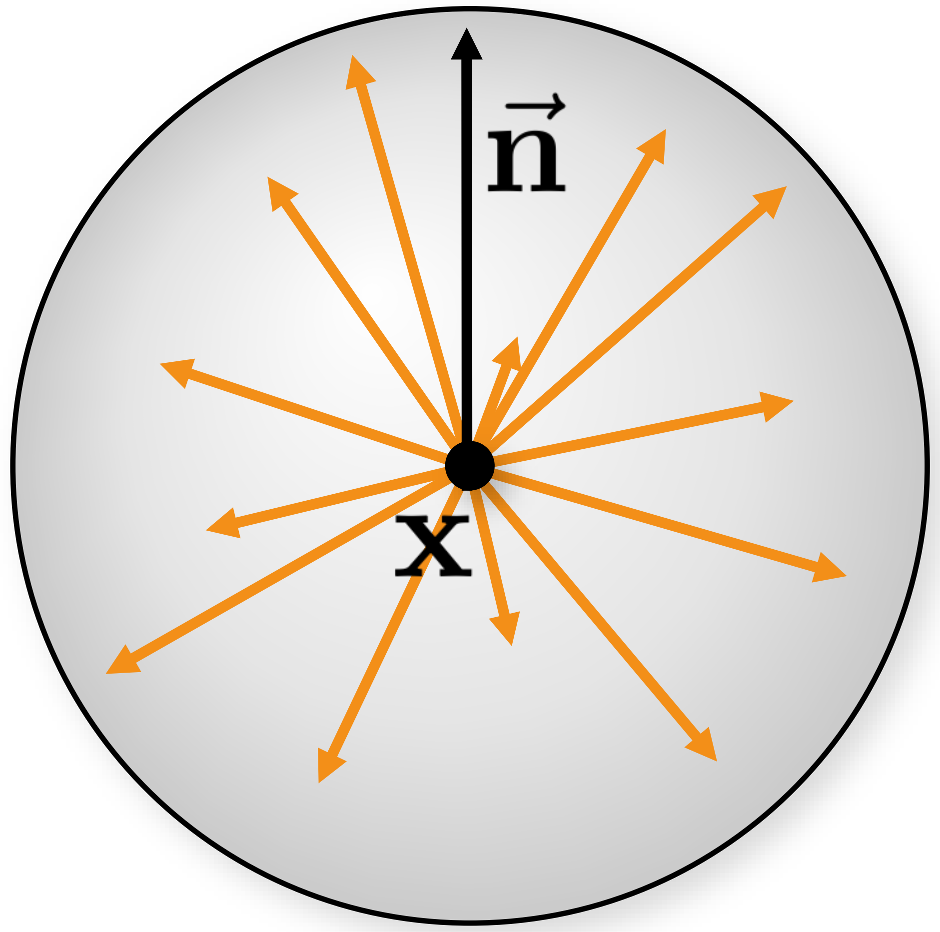


Cosine-weighted Hemispherical Sampling

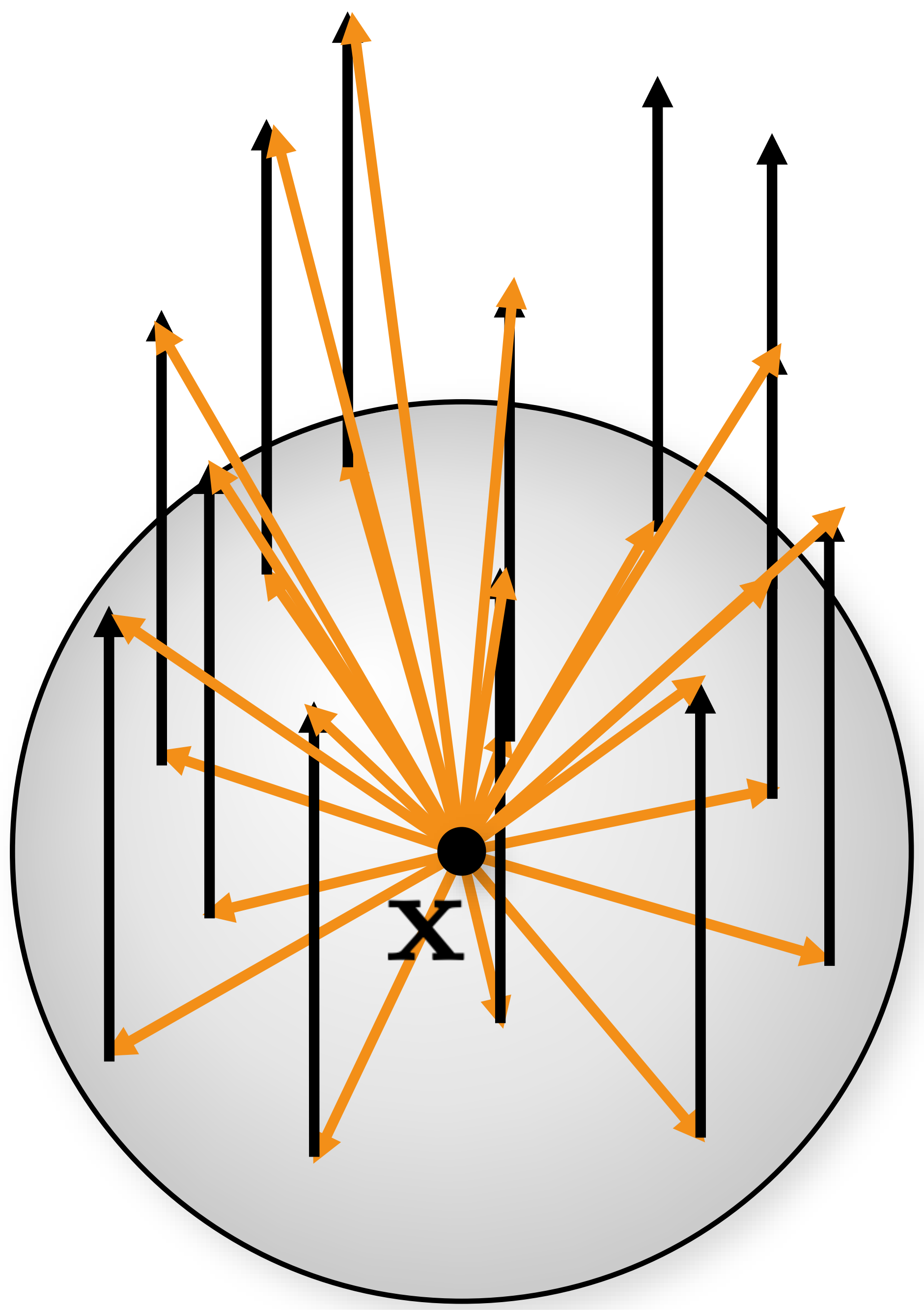
Generate points on sphere

(unit directions)

unit normal



Add unit normal



Cosine-weighted Hemispherical Sampling

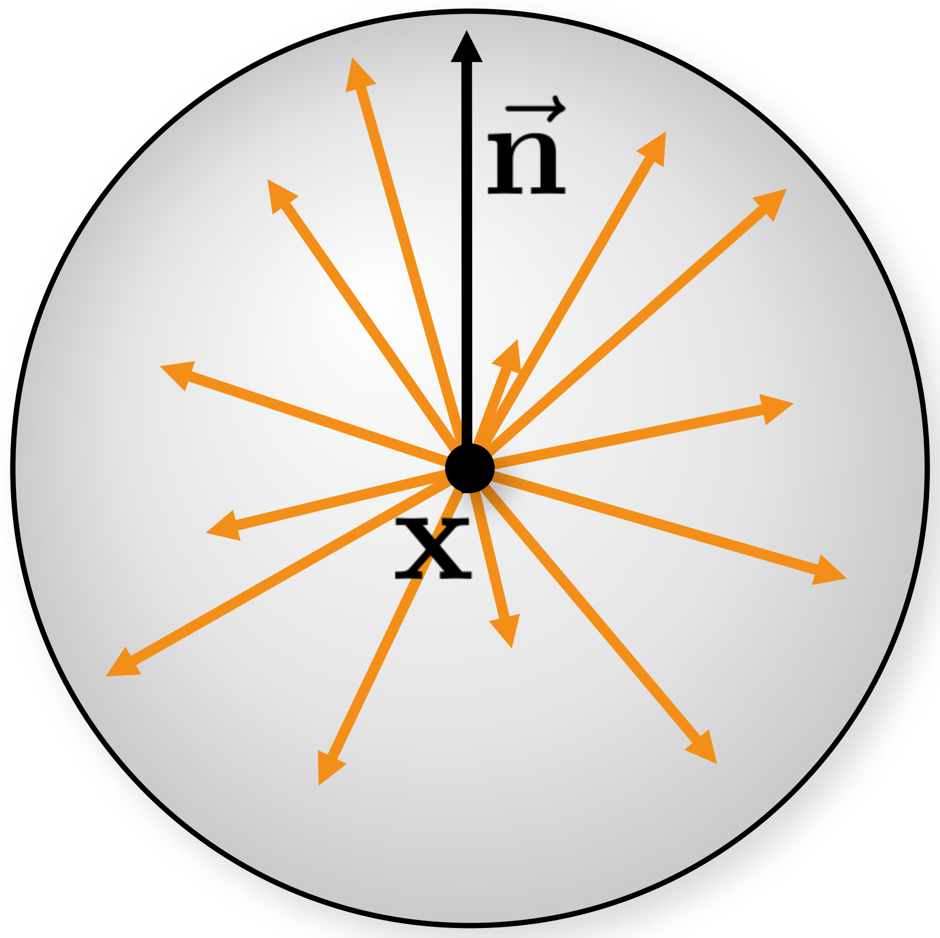
Generate points on sphere

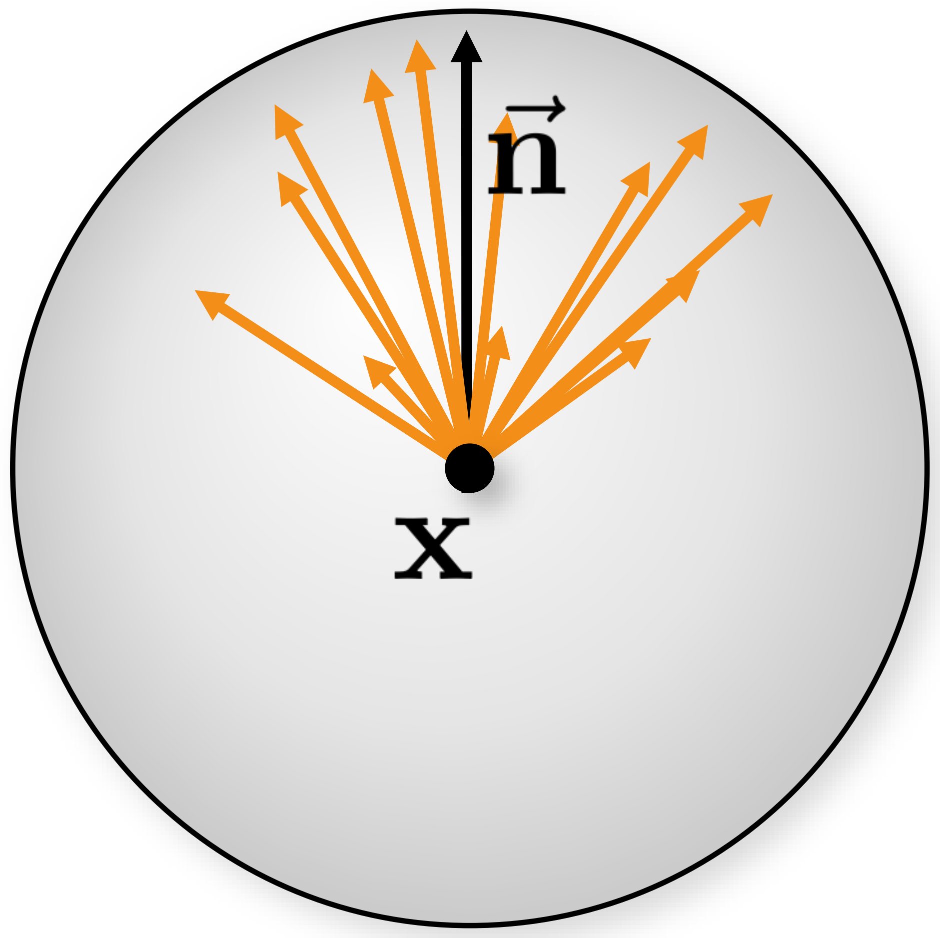
(unit directions)

Add unit normal

normalize

unit normal





Uniform hemispherical sampling

1 sample/pixel

Cosine-weighted importance sampling

Uniform hemispherical sampling

4 sample/pixel

Cosine-weighted importance sampling


Uniform hemispherical sampling
16 sample/pixel
Cosine-weighted importance sampling

Uniform hemispherical sampling

1024 sample/pixel

Cosine-weighted importance sampling

More Integration Dimensions

Anti-aliasing (image space)

Light visibility (surface of area lights)

Depth-of-field (camera aperture)

Motion blur (time)

Many lights

Multiple bounces of light

Participating media (volume)