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Importance Sampling of Virtual Point Lights

Eurographics 2010

short paper

* Instant Radiosity (IR) – two-pass

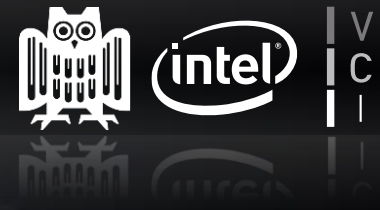
- Cheap pre-processing
- Expensive rendering

* Previous approaches

- Bidirectional/Metropolis Instant Radiosity [Segovia et al.]
 - Difficult to implement
 - Multiple sampling strategies
 - Many parameters
 - Difficult to stratify
- “One-pixel image” assumption

- * Simple extension of IR
 - Generate VPLs from light sources only
- * Probabilistically accept VPLs
 - Proportionally to total contribution
 - All VPLs bring the same power to the image
 - ⇒ “One-pixel image” assumption
- * Minimum importance storage
 - Filter VPLs on the fly

Probabilistic VPL acceptance



* VPL energy

$$L_i = \frac{L_i}{p_i} p_i = \frac{L_i}{p_i} \int_0^1 \chi_{[0, p_i]}(t) dt$$

* One-sample Monte Carlo integration with ξ

$$\hat{L}_i = \begin{cases} \frac{L_i}{p_i}, & \xi < p_i \\ 0, & \text{else} \end{cases}$$

* Allows to control VPL density

Choosing the acceptance probability



- * Want N VPLs with equal total contribution
 - $\Phi_v = \frac{\Phi}{N}$
- * For each VPL candidate i with energy L_i
 - Estimate total contribution Φ_i
 - Russian roulette decision with $p_i = \min\left(\frac{\Phi_i}{\Phi_v} + \varepsilon_p, 1\right)$
 - Accept with energy $\frac{L_i}{p_i}$
 - Discard

Estimating Image Contribution



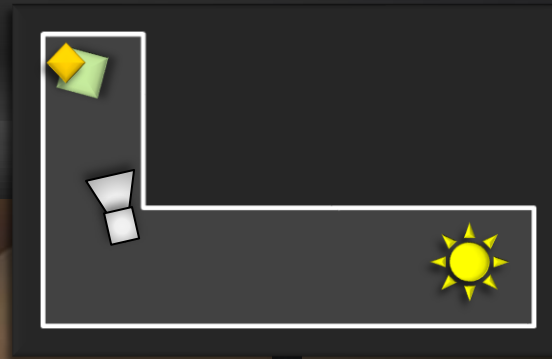
* Computing Φ_i

- Create a number of samples from camera rays
 - Analogs of importons
- Connect VPLs to camera samples

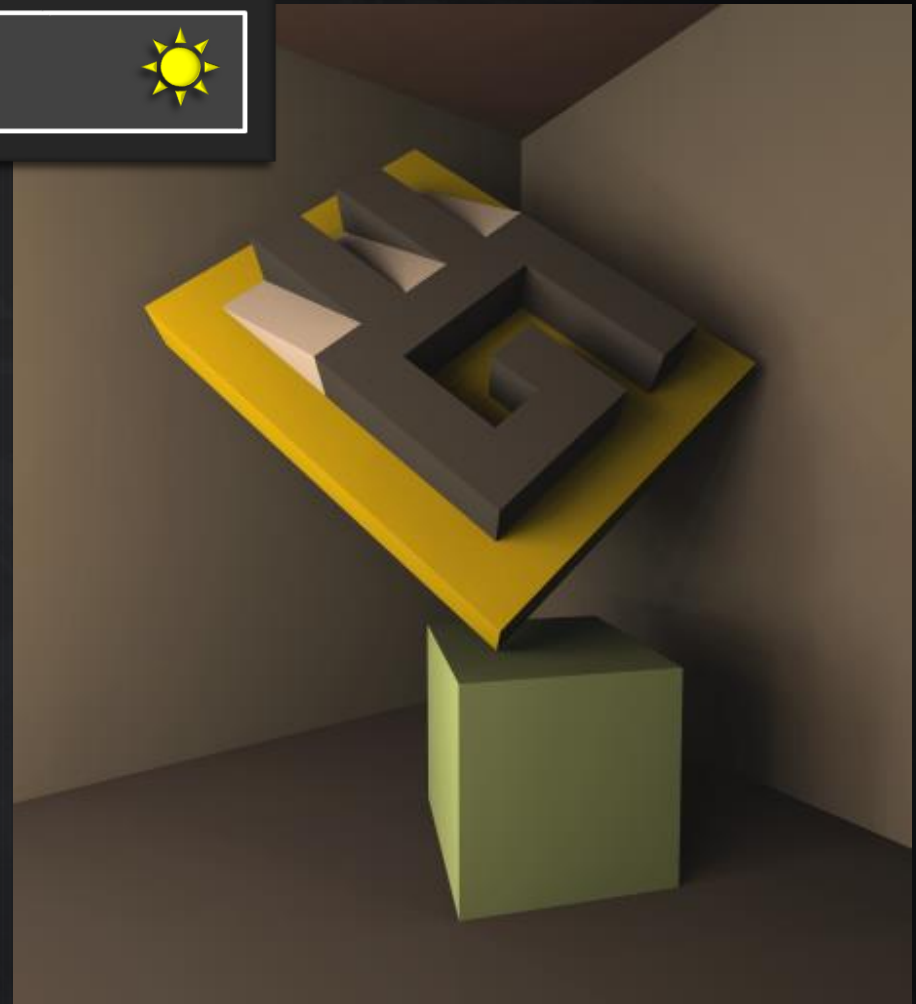
* Computing Φ

- Progressively
 - Set $\Phi = 0$
 - Loop
 - Render frame, compute Φ^i
 - Accumulate $\Phi = \left(1 - \frac{1}{i}\right) \Phi + \frac{1}{i} \Phi^i$
- In a single pass – path tracing, using VPLs, etc.

Results



Instant Radiosity



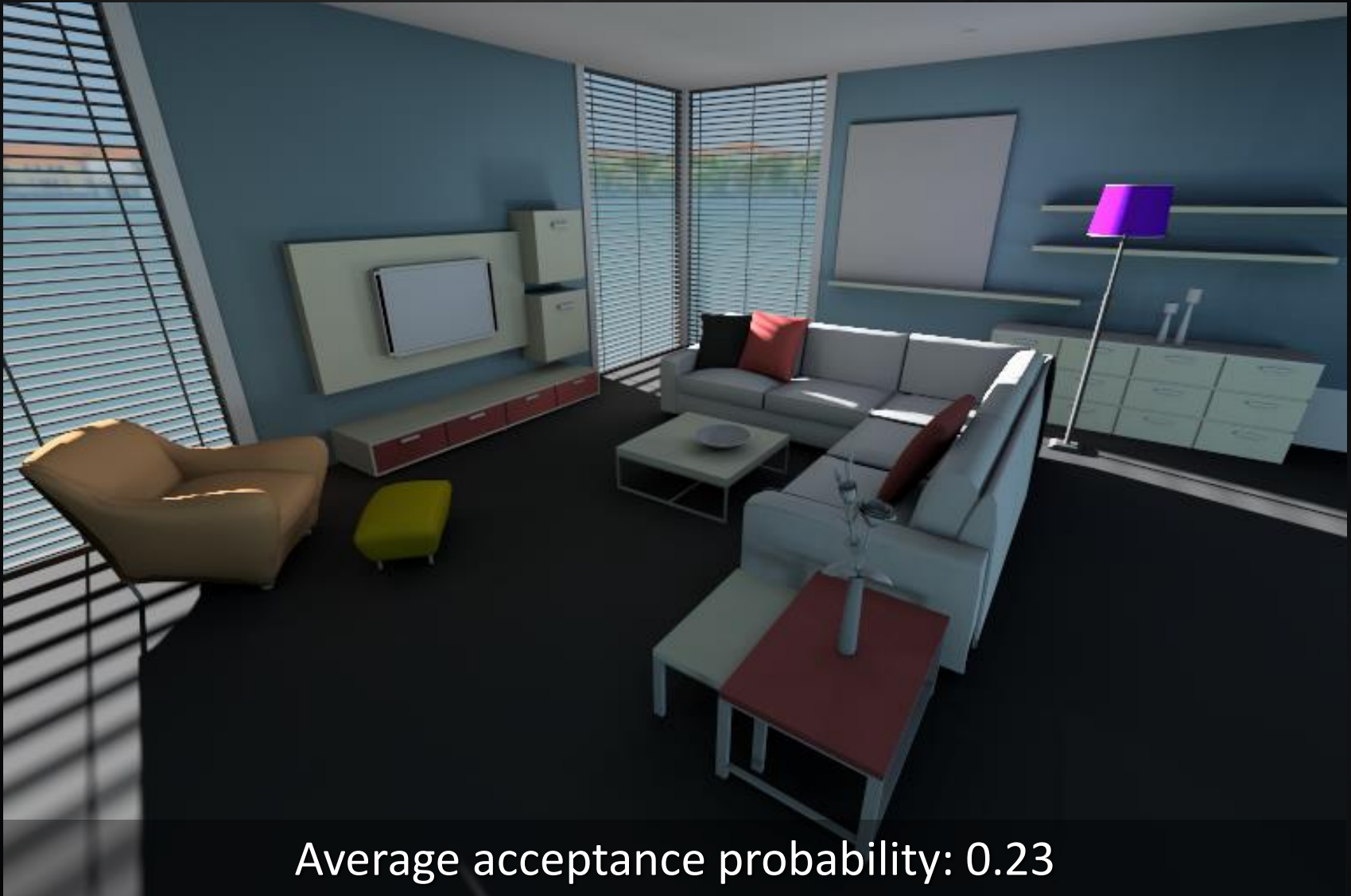
Our Extension (0.07 acceptance)

Results



Average acceptance probability: 0.28

Results



Average acceptance probability: 0.23

- * Simple extension of IR
 - Generate VPLs from light sources only
- * Probabilistically accept VPLs on the fly
 - Fixed minimal additional storage
 - Easy to parallelize
- * Two parameters
 - $\varepsilon_p = 0.05$
 - Number of camera samples, e.g. 100
- * “One-pixel image” assumption



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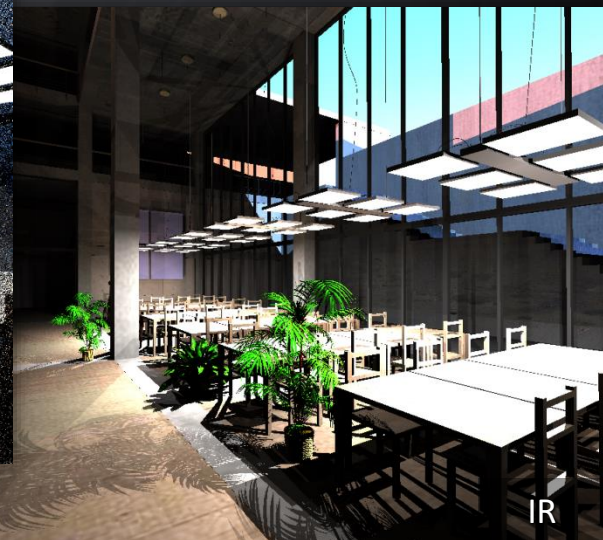
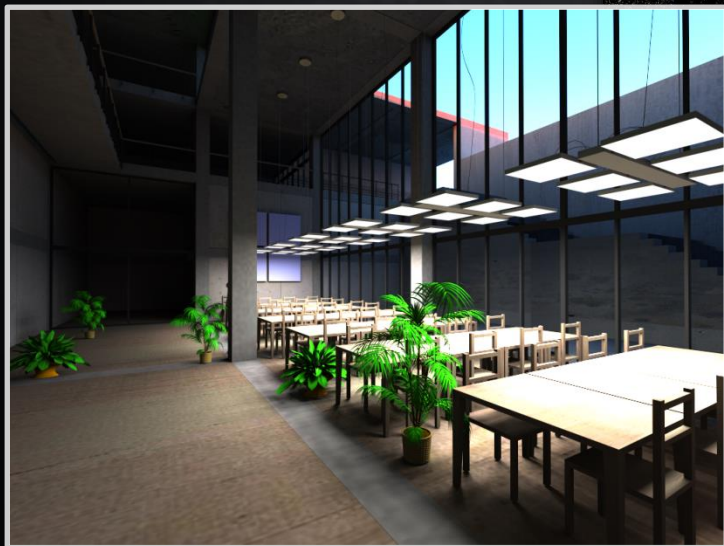
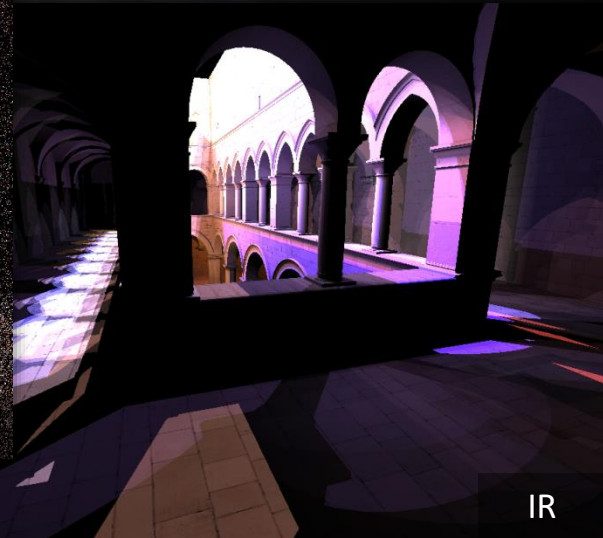
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Importance Caching for Complex Illumination

Eurographics 2012

full paper

Motivation



- * Global illumination still very costly
 - Indirect illumination
 - Even direct illumination – environment, area lights
- * Two basic algorithmic improvements
 - Importance sampling
 - Better sample distribution (ideally proportional to integrand)
 - Higher quality with fewer samples
 - Exploiting coherence
 - Pixel integrands are often highly correlated
 - Amortize sampling effort among pixels
 - Fast!

Importance Sampling

* Global – virtual point lights (VPLs)

- Importance-driven sample generation/filtering
 - Find relevant VPLs for the current view point (one-pixel image)
- ✓ Fast – few VPLs
- ✗ Suboptimal – VPL importance varies across pixels

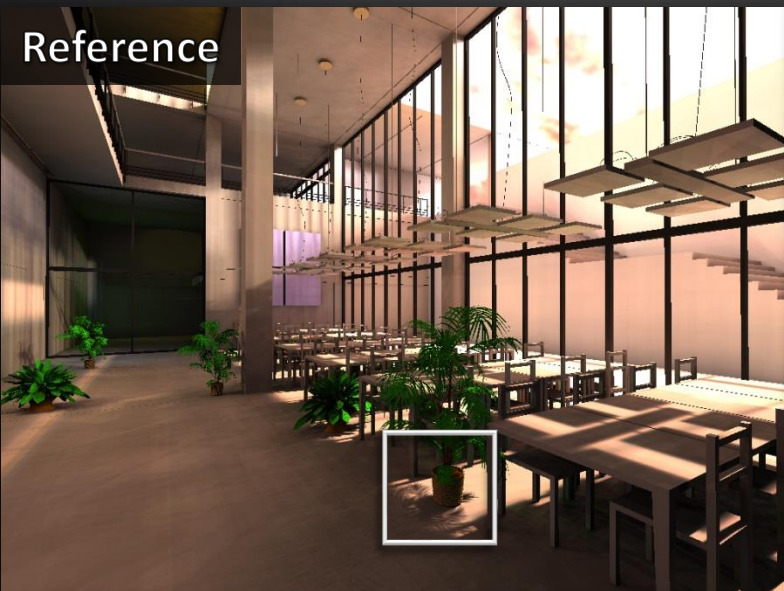
* Local (per pixel)

- Construct product PDF specialized for integrand
- ✓ Robust – PDF often matches integrand well
- ✗ Not in the presence of occlusion
- ✗ Costly – per-pixel PDF construction (BRDF pre-processing)

Motivation (Single Sample per Pixel)



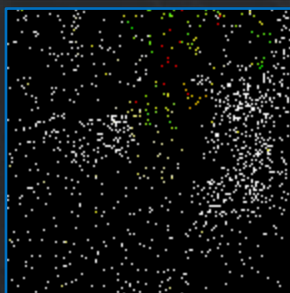
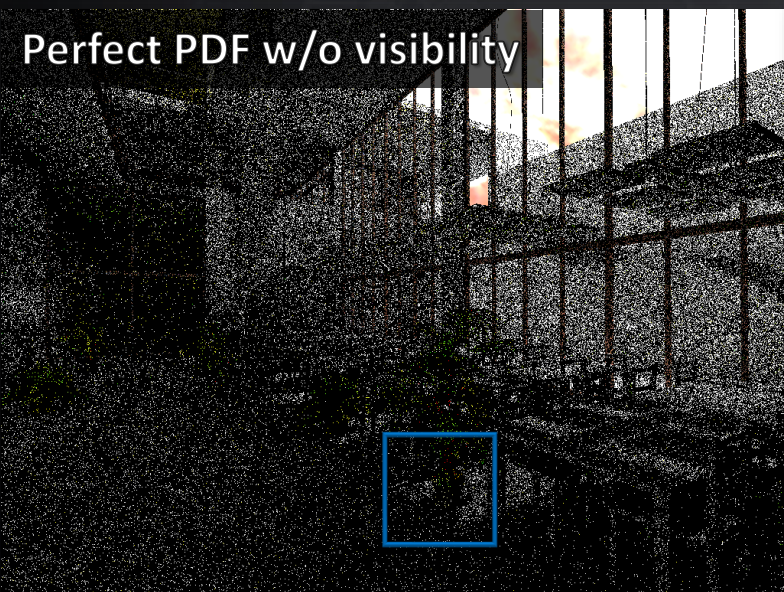
Reference



Perfect PDF



Perfect PDF w/o visibility



Visibility as PDF



Background

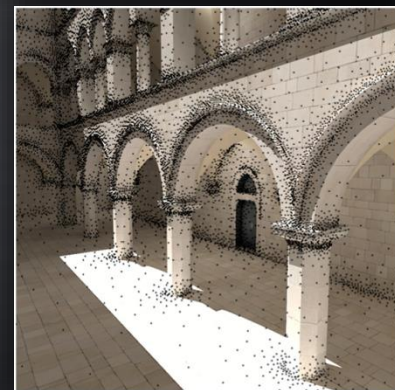
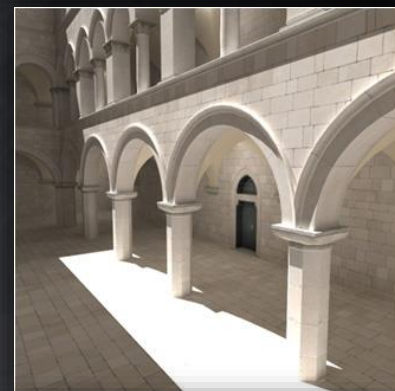
Exploiting Coherence

* Illumination is often smooth

- Especially indirect
- Correlated pixel integrals

* Filtering

- Idea – share samples among integrals
- Reuse samples by interpolation/filtering
 - Irradiance caching, photon mapping
 - Preserve discontinuities
- Smooth, low-variance results
- Biased, smeared edges → indirect only
- Slow convergence, increased memory usage



Algorithm Overview



* Idea – combine **all three**

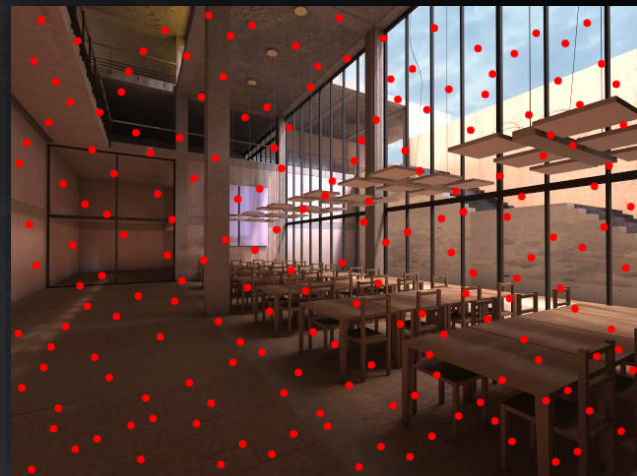
- Unbiased VPL sampling framework
- Shade only few most relevant VPLs

* Approach

- Consider **full** integrand (w/ visibility)
- Shade all VPLs at **few** locations
- Reuse VPL evaluations as **importance** at other locations

* Issue – illumination discontinuities

- Additional more conservative distributions
- Efficient MIS combination at shading points



Algorithm Outline



* Progressive rendering

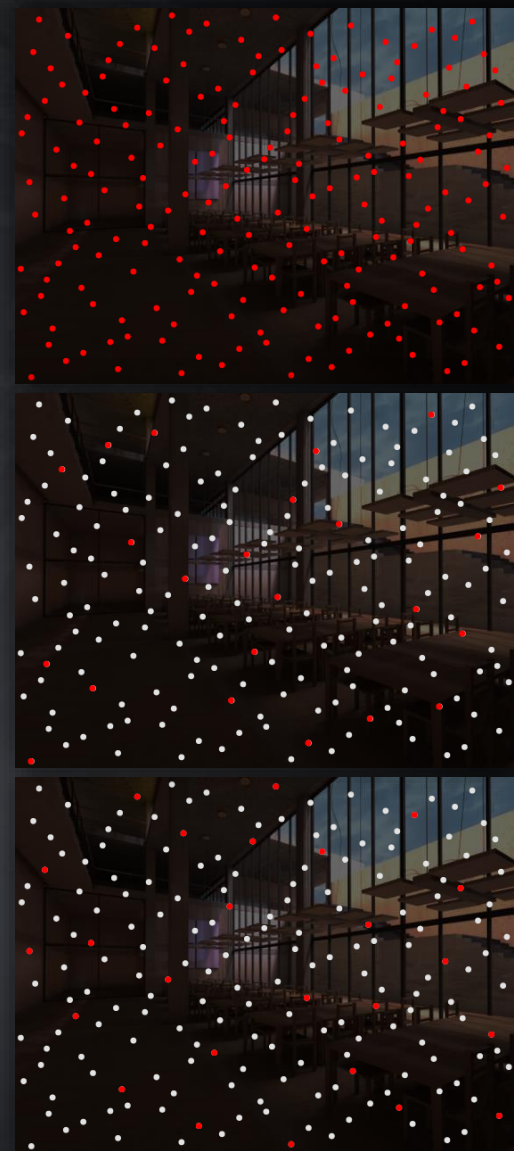
- Interactive feedback, fixed-memory convergence

* For each frame

- 1) Create **importance records (IR)** from camera
- 2) Create **virtual point lights (VPLs)**
 - Probabilistic rejection (**global**)
- 3) Store VPL distributions at each IR (**local**)
- 4) Render
 - Borrow nearby IR distributions for VPL sampling (**coherence**)

Preprocess

- * VPLs – on light sources and indirect
- * IRs store VPL contributions
 - Accumulated during VPL generation
- * Discard VPLs irrelevant for the image
 - Immediately after generation
 - Subset of IRs for contribution estimate
 - Halton sequence periodicity
- * Accumulate VPL contribution to IRs

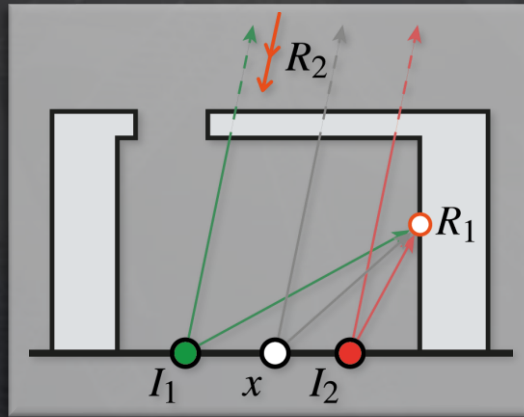


- * For each pixel shading point
 - Find nearest IRs
 - Use IR distributions defined for VPL sampling
- * Robust sampling if at least one IR correlates
- * Increased variance when all IRs irrelevant
 - Identify causes for VPL contribution changes
 - Additional, increasingly conservative distributions
- * Many strategies – combine efficiently
 - Bilateral MIS combination framework

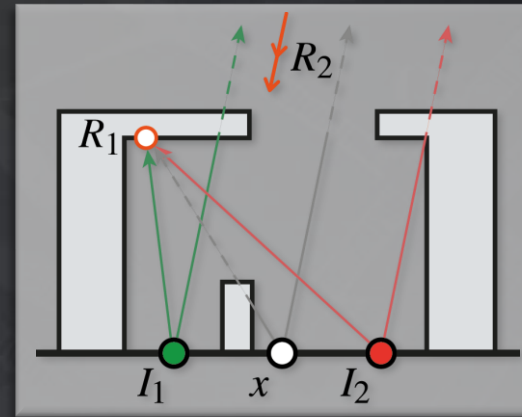
Sampling distributions

* Four sampling distributions at each IR

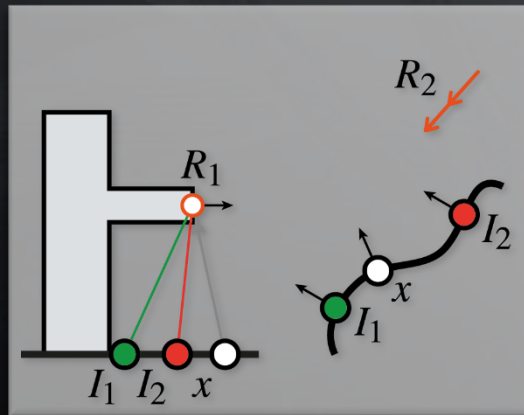
\mathcal{F} : Full



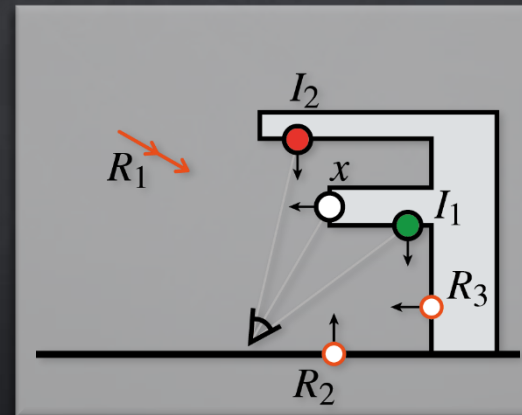
\mathcal{U} : Unoccluded



\mathcal{B} : Bounded



\mathcal{C} : Conservative



Distribution Combination

Horizontal Combination

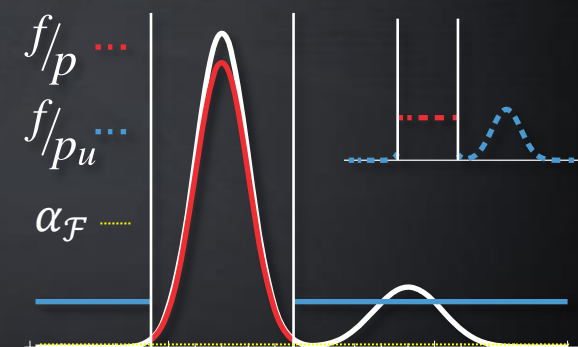
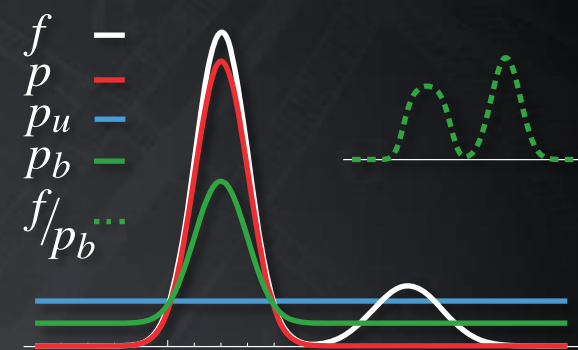
- * Matrix structure
- * Distributions often correlate among IRs
 - Combine first horizontally
 - Balance heuristic
 - Corresponds to mixture
 - Directly sample mixture
 - Collapse columns into one



Distribution Combination

Vertical Combination

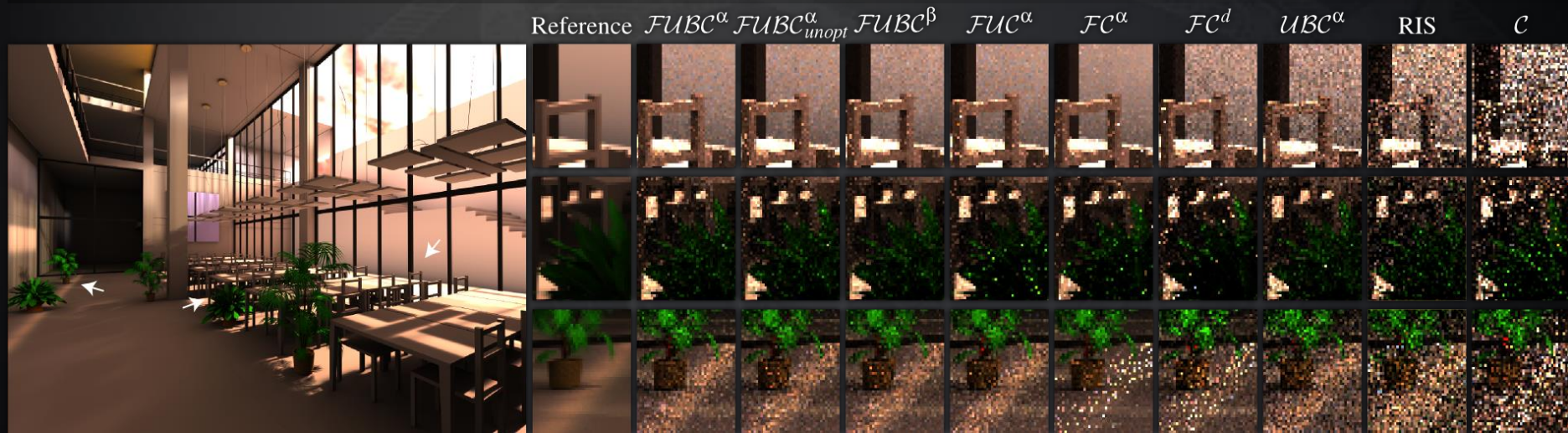
- * Balance/power heuristics suboptimal
- * Novel α -max combination heuristic
 - Prioritize distributions: $\mathcal{F}, \mathcal{U}, \mathcal{B}, \mathcal{C}$
 - Define confidences: $\alpha_{\mathcal{F}}, \alpha_{\mathcal{U}}, \alpha_{\mathcal{B}}, \alpha_{\mathcal{C}}$
 - Discard low-probability samples
 - If $p_{\mathcal{F}}(x) < \alpha_{\mathcal{U}} p_{\mathcal{U}}(x)$
- * Distribution optimization
 - Apply heuristic at each IR
 - Exactly one distribution is non-zero for each VPL



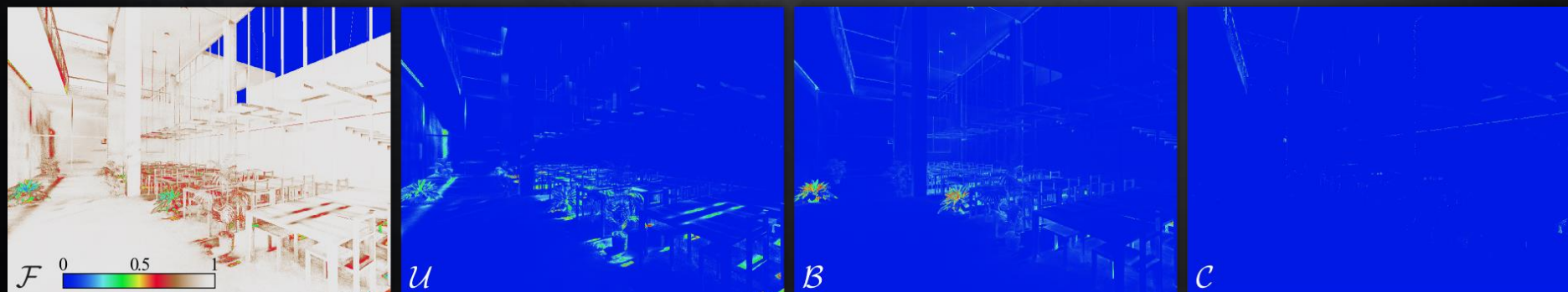
Results

Study Hall (diffuse)

Technique comparison

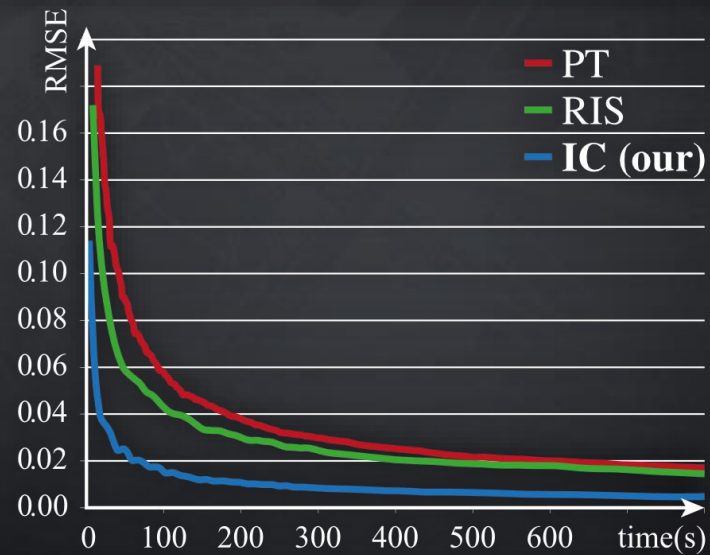
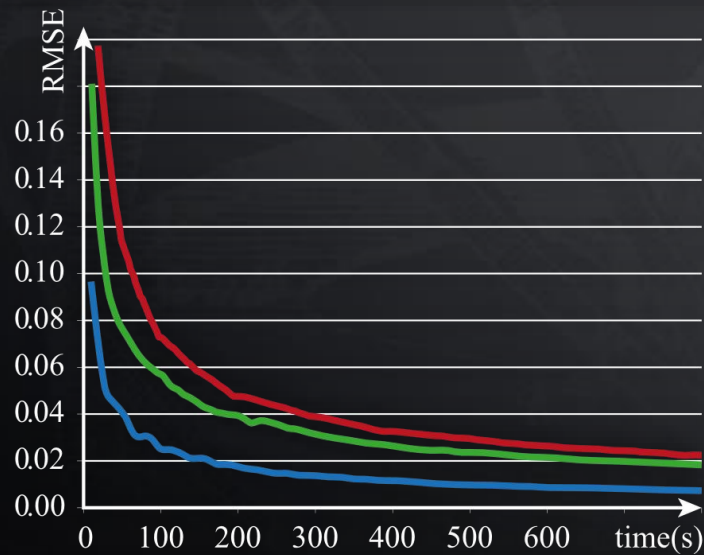


$FUBC^\alpha$ fractional contributions



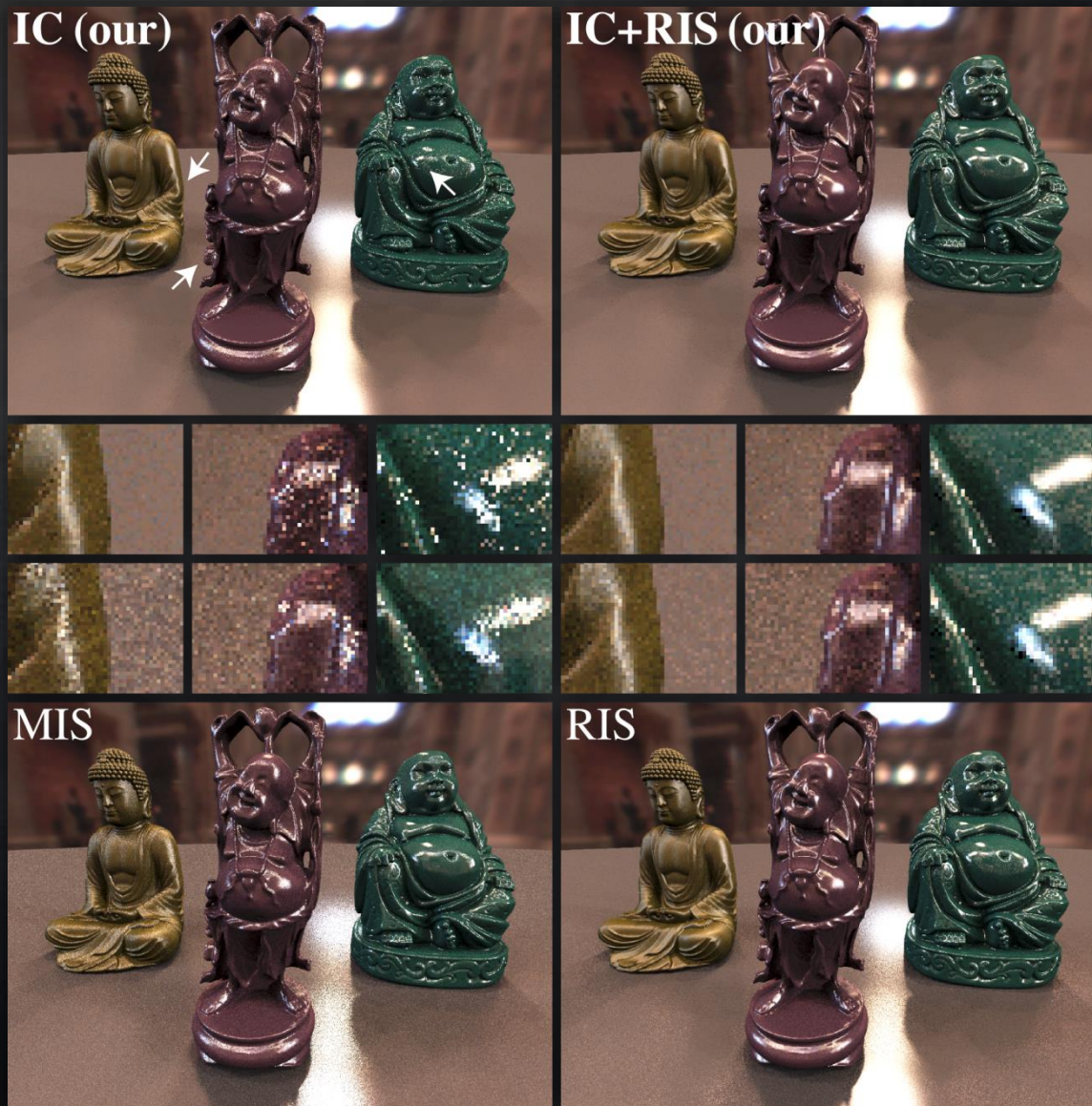
Results

Numerical tests



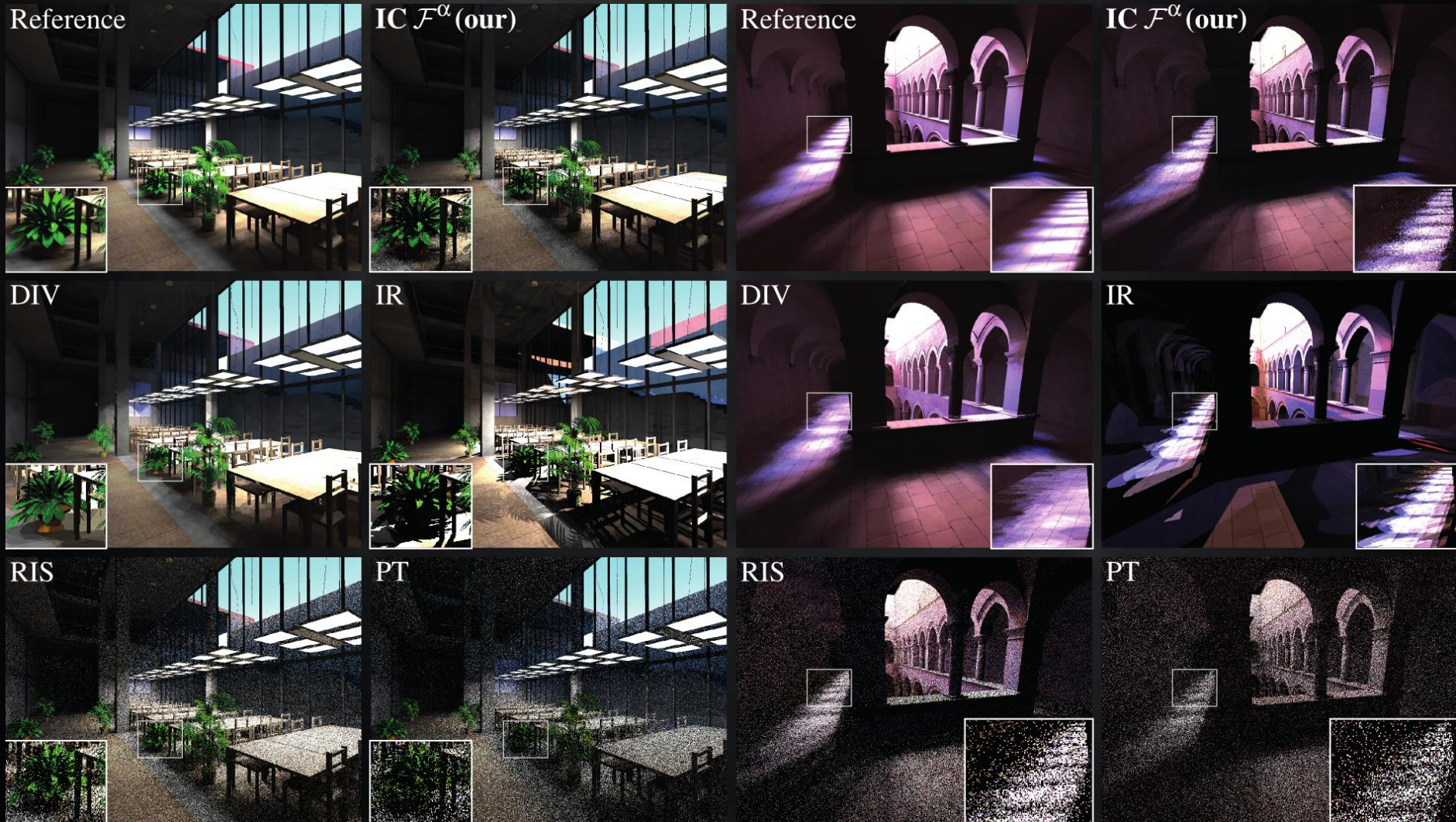
Results

Glossy



Results

Preview quality (0.5 FPS)



- * Exploiting coherence in an unbiased way
 - Can capture discontinuities
 - Only error is noise (and VPL clamping)
 - Specialized sampling techniques
- * All VPL types handled simultaneously
- * Progressive rendering
 - First good approximation within a second
 - Full convergence with fixed memory footprint

Efficient Direct Lighting

Philipp Slusallek

Efficient Sampling of Direct Lighting

- How to handle huge numbers of dynamic light sources at interactive rates (in an unbiased way)?

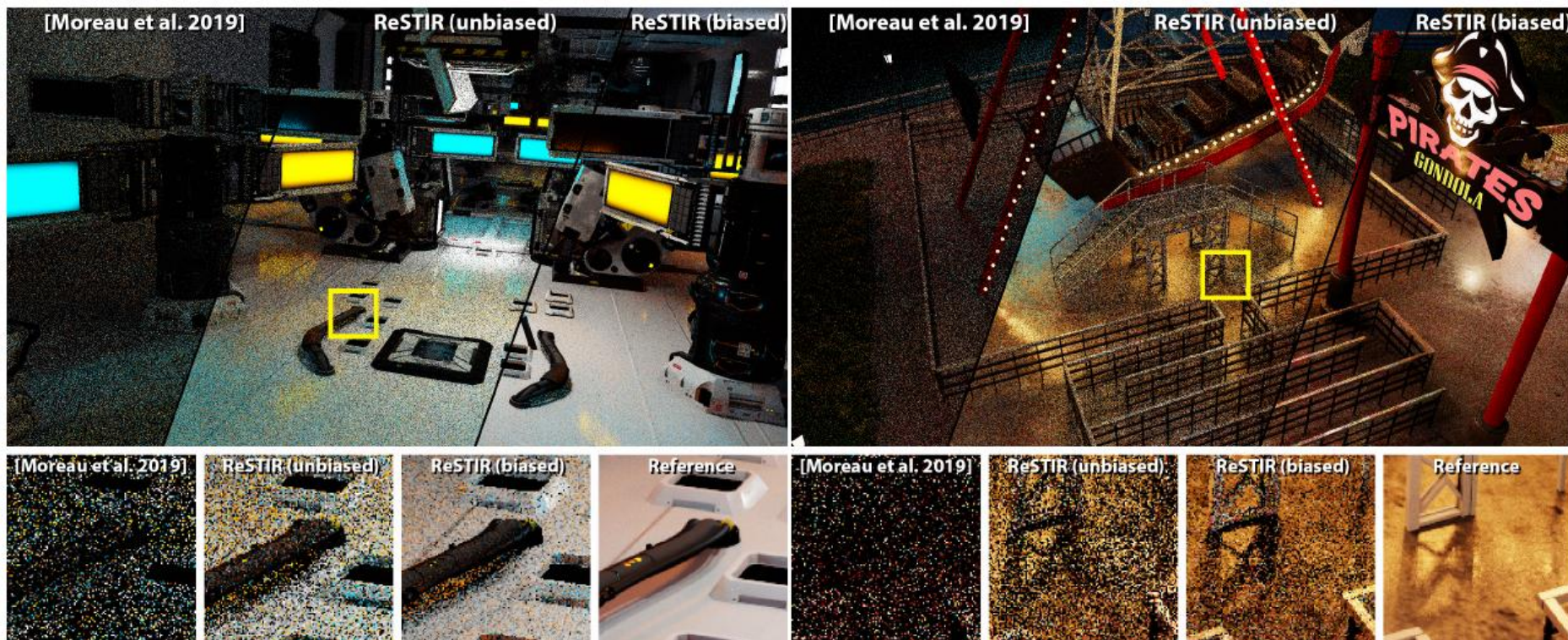


Fig. 1. Two complex scenes ray traced with direct lighting from many dynamic lights. (Left) A still from the [ZERO DAY](#) video [Winkelmann 2015] with 11,000 dynamic emissive triangles. (Right) A view of one ride in an [AMUSEMENT PARK](#) scene containing 3.4 million dynamic emissive triangles. Both images show three methods running in equal time on a modern GPU, from left to right: Moreau et al. [2019]’s efficient light-sampling BVH, our new unbiased estimator, and our new biased estimator. The [ZERO DAY](#) image is rendered in 15 ms and [AMUSEMENT PARK](#) in 50 ms, both at 1920 × 1080 resolution. ZERO DAY ©beeples, Pirate Ship See Bitterli et al., Siggraph 2020

Resampled Importance Sampling (RIS)

- **Paper by Talbot [EGSR 2005]**

- Randomly select a candidate set of M VPLs (e.g. according $p \sim L_e$)
- Per pixel q compute probability of each VPL p_q (e.g. according to irradiance)
- Select from list according to via CDF over candidate set

$$p(z|x) = \frac{w(x_z)}{\sum_{i=1}^M w(x_i)}, \quad \text{with } w(x) = \frac{p_q(x)}{p(x)}$$

- Compute contribution

$$\langle L \rangle_{RIS} = \frac{f(y)}{p_q(y)} \left(\frac{1}{M} \sum_{j=1}^M w(x_j) \right)$$

- Second term correct for the fact that the sampling is from a subset

- **Can also be combined with MIS**

- Select candidates from N distributions with MIS weights as p
- Cost increases quadratically with N for computing weights ☹

Reservoir Sampling

- **Choosing N samples from a stream of items**

- Length and content of stream may be unknown
- Select probability of replacing an item based on weight to relative to already seen items
- Randomly replace one of the existing items
- Replacement happens with desired probability $p = \frac{w(x_{m+1})}{\sum_{j=1}^{m+1} w(x_j)}$
- Ensures others in previous samples are OK

$$\frac{w(x_i)}{\sum_{j=1}^m w(x_j)} \left(1 - \frac{w(x_{m+1})}{\sum_{j=1}^{m+1} w(x_j)} \right) = \frac{w(x_i)}{\sum_{j=1}^{m+1} w(x_j)}$$

- Algorithm of Chao:

- Greatly simplifies for N=1

- No random selection

```
(*  
  S has items to sample, R will contain the result  
  S[i].Weight contains weight for each item  
*)  
WeightedReservoirChao(S[1..n], R[1..k])  
  WSum := 0  
  // fill the reservoir array  
  for i := 1 to k  
    R[i] := S[i]  
    WSum := WSum + S[i].Weight  
  for i := k+1 to n  
    WSum := WSum + S[i].Weight  
    p := k * S[i].Weight / WSum // probability for this item  
    j := random();              // uniformly random between 0 and 1  
    if j <= p                    // select item according to probability  
      R[randomInteger(1,k)] := S[i] //uniform selection in reservoir for replacement
```


Streaming RIS

- **Generating M random samples over all light sources**
- **Select N via Streaming RIS (via Reservoir Sampling)**
 - Proportional to unoccluded contribution
- **Computing shadows only for selected N samples**

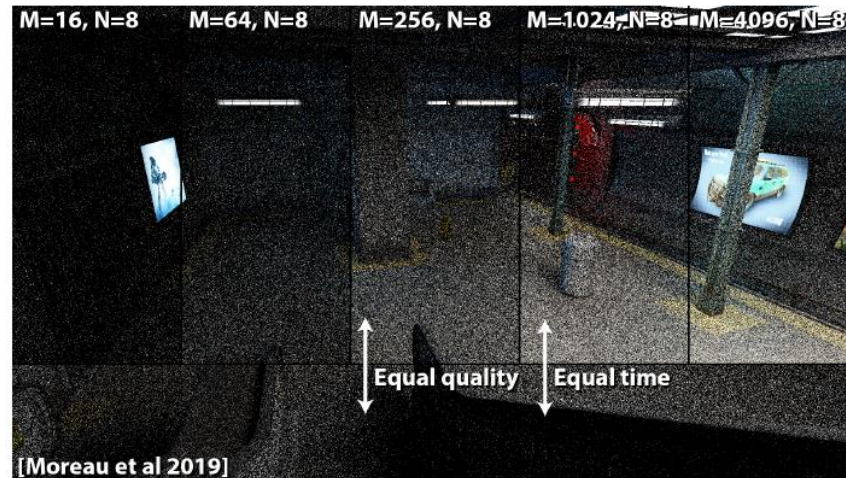
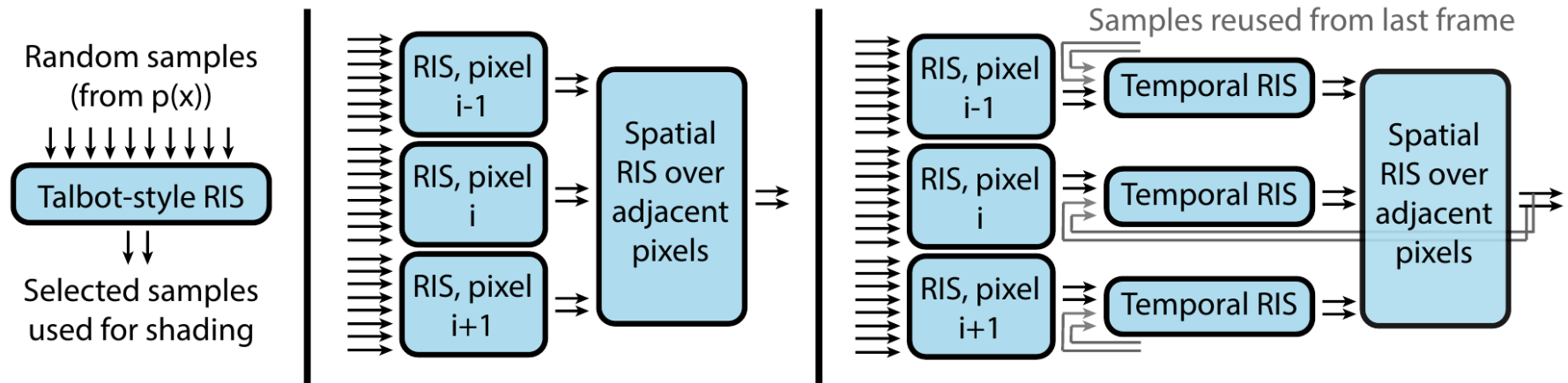


Fig. 4. Streaming RIS quality improves with increased M (candidates) and N (samples for shading). Here we show the effect of increasing M in the multi-room SUBWAY scene with 23,000 textured emissive triangles. Tracing 8 shadow rays costs 6 ms; selecting those samples costs (left to right) 1.0, 2.5, 10.1, 42, and 168 ms. Moreau et al. [2019]’s total cost is 48 ms when shooting 8 rays, comparable to $M = 1024$, but with quality comparable to $M = 256$. SUBWAY ©silvertm

Extending RIS

- **RIS can be extended both spatially and temporally**
 - Jointly increases sample count by orders of magnitude
 - With very little extra work



Spatiotemporal Reuse

- **Multiple Reservoirs can be combined into new reservoir**
 - Using Reservoir Sampling with input from each reservoir
 - Using the weight $w_{sum,i}$ of each reservoir i
 - Can be done in *constant time* with access to original input streams
- **Spatial reuse**
 - Store reservoir of M samples for each pixel (in an image)
 - Combine reservoirs from k neighboring pixels
 - Takes differences in lighting between these pixels into account
 - Can be repeated n times for taking k^n pixels into account
- **Temporal reuse**
 - Keep multiple such images around from previous time steps
- **Taking visibility into account**
 - Before spatiotemporal reuse, eliminate occluded samples per pixel
 - Unlikely to be occluded for spatiotemporally neighboring pixels

Spatial Reuse

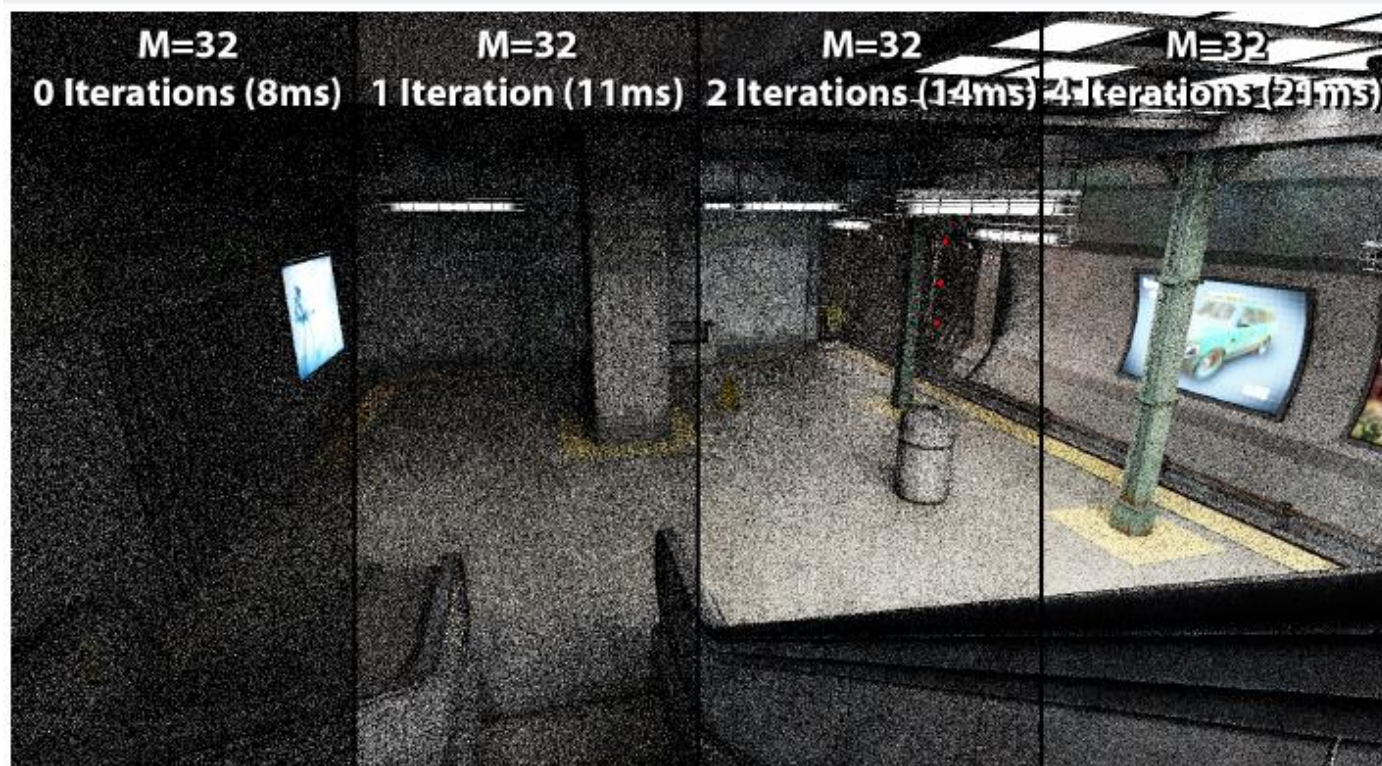


Fig. 5. Starting from $m = 32$ candidates generated by streaming RIS (left), we iteratively apply our spatial reuse operation, gathering $k = 5$ neighbors at each step. The number of repeated applications increase from left to right with 1, 2 and 4 iterations respectively. The image quality increases dramatically without much added cost. SUBWAY ©silvertm

Spatiotemporal Reuse

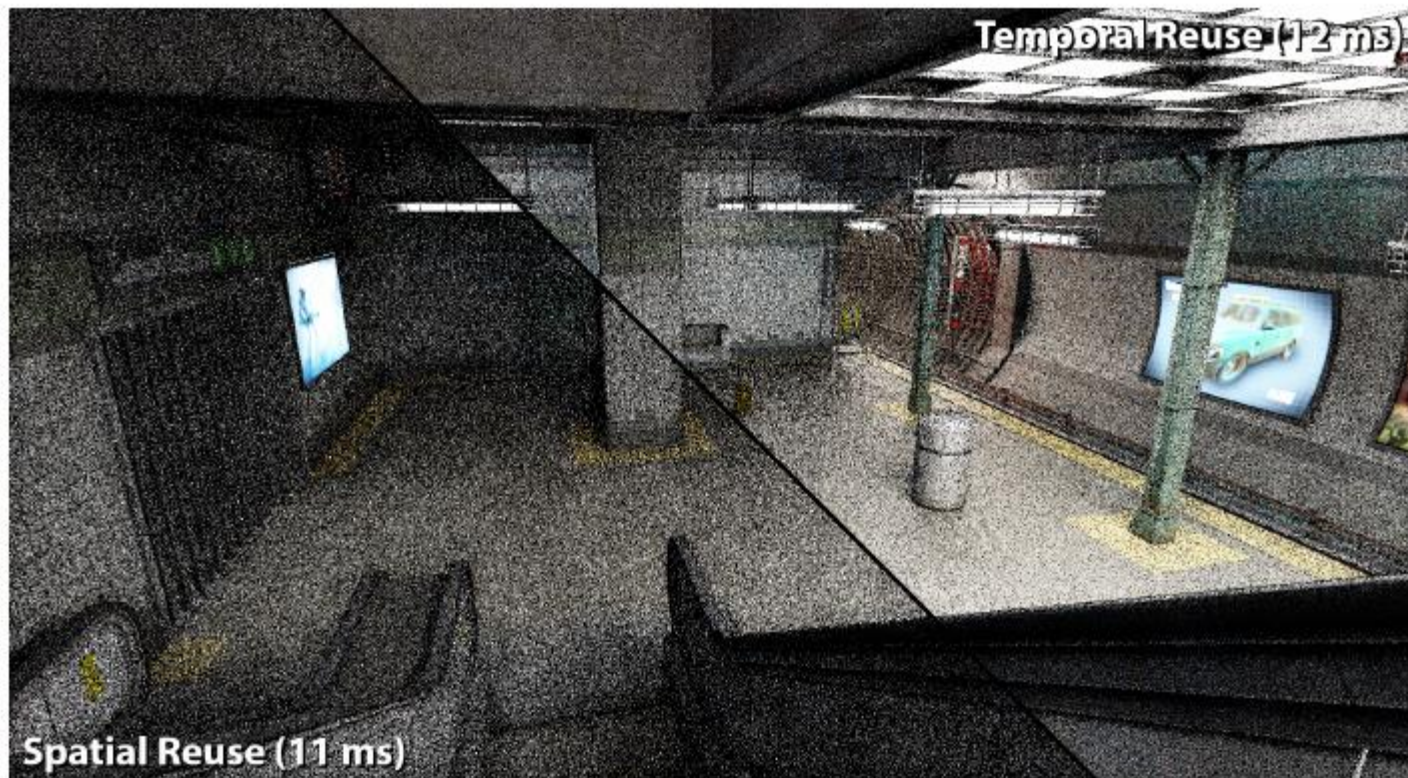


Fig. 6. Compared to one iteration of spatial reuse alone (left, $M = 4$, $k = 5$), adding candidates from previous frames to candidates from the current frame can greatly increase the image quality of streaming RIS (right, after 20 frames) with little added computational cost. SUBWAY ©silvertm

Extensions & Related Work

- **Approach can also be modified to be more efficient but biased**
 - See <https://web.cs.dartmouth.edu/news/2020/05/rendering-millions-dynamic-lights-realtime>
- **Other Related Work: Bayesian Direct Illumination**
 - See <https://cgg.mff.cuni.cz/~jaroslav/papers/2018-bayesianlighting/2018-vevoda-bayesianlighting-slides.pdf>