Function Approximation & Spherical Harmonics

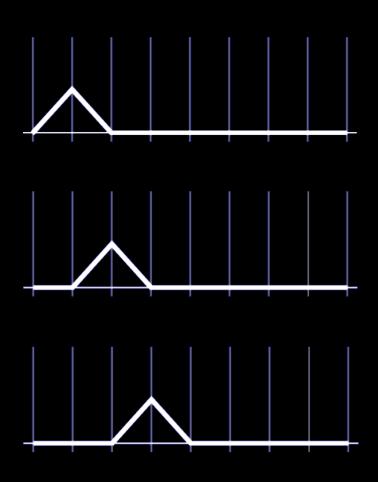
Function approximation

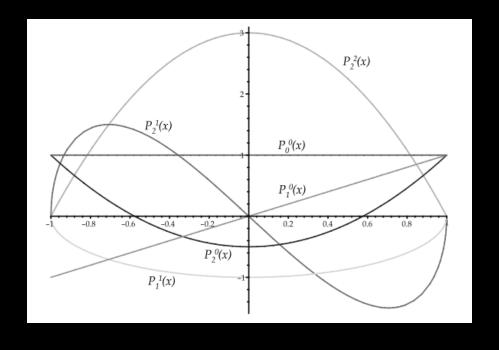
- G(x) ... function to approximate
- $B_1(x)$, $B_2(x)$, ... $B_n(x)$... basis functions
- G(x) is a linear combination of bases

$$G(x) = \sum_{i=1}^{n} c_i B_i(x)$$

Storing a finite number of coefficients c_i gives an approximation of G(x)

Basis functions





Function approximation

- Linear combination
 - sum of scaled basis functions

$$c_1 \times \boxed{ } = \boxed{ } \boxed{ }$$
 $c_2 \times \boxed{ } = \boxed{ }$
 $c_3 \times \boxed{ } = \boxed{ }$

Function approximation

- Linear combination
 - sum of scaled basis functions

$$\sum_{i=1}^{n} c_i B_i(x) =$$

Finding the coefficients

- How to find coefficients c_i?
 - Minimize an error measure
- What error measure?
 - L₂ error

$$E_{L_2} = \int_{I} [G(x) - \sum_{i} c_i B_i(x)]^2$$

Original function

Approximated function

Finding the coefficients

Minimizing E_{L2} leads to

$$\begin{bmatrix} \left\langle B_{1} \middle| B_{1} \right\rangle & \left\langle B_{1} \middle| B_{2} \right\rangle & \cdots & \left\langle B_{1} \middle| B_{n} \right\rangle \end{bmatrix} \begin{bmatrix} c_{1} \\ c_{2} \\ \vdots \\ \left\langle B_{n} \middle| B_{1} \right\rangle & \left\langle B_{n} \middle| B_{2} \right\rangle & \cdots & \left\langle B_{n} \middle| B_{n} \right\rangle \end{bmatrix} \begin{bmatrix} c_{1} \\ c_{2} \\ \vdots \\ c_{n} \end{bmatrix} = \begin{bmatrix} \left\langle G \middle| B_{1} \right\rangle \\ \left\langle G \middle| B_{2} \right\rangle \\ \vdots \\ \left\langle G \middle| B_{n} \right\rangle \end{bmatrix}$$

Where

$$\langle F | H \rangle = \int_{I} F(x) H(x) dx$$

Finding Coefficients

Matrix

$$\mathbf{B} = \begin{bmatrix} \left\langle B_{1} \middle| B_{1} \right\rangle & \left\langle B_{1} \middle| B_{2} \right\rangle & \cdots & \left\langle B_{1} \middle| B_{n} \right\rangle \\ \left\langle B_{2} \middle| B_{1} \right\rangle & \left\langle B_{2} \middle| B_{2} \right\rangle & \vdots \\ \vdots & & \ddots & \vdots \\ \left\langle B_{n} \middle| B_{1} \right\rangle & \left\langle B_{n} \middle| B_{2} \right\rangle & \cdots & \left\langle B_{n} \middle| B_{n} \right\rangle \end{bmatrix}$$

does not depend on G(x)

Computed just once for a given basis

Finding the coefficients

- Given a basis {B_i(x)}
 - 1. Compute matrix B
 - 2. Compute its inverse B⁻¹
- Given a function G(x) to approximate
 - 1. Compute dot products

$$egin{bmatrix} \left\langle G \middle| B_1
ight
angle & \left\langle G \middle| B_2
ight
angle & \cdots & \left\langle G \middle| B_n
ight
angle \end{bmatrix}^T$$

2. ... (next slide)

Finding the coefficients

2. Compute coefficients as

$$\begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_n \end{bmatrix} = \mathbf{B}^{-1} \begin{bmatrix} \langle G | B_1 \rangle \\ \langle G | B_2 \rangle \\ \vdots \\ \langle G | B_n \rangle \end{bmatrix}$$

Orthonormal basis

Orthonormal basis means

$$\left\langle B_{i} \middle| B_{j} \right\rangle = \begin{cases} 1 & i = j \\ 0 & i \neq j \end{cases}$$

If basis is orthonormal then

$$\mathbf{B} = \begin{bmatrix} \langle B_1 | B_1 \rangle & \langle B_1 | B_2 \rangle & \cdots & \langle B_1 | B_n \rangle \\ \langle B_2 | B_1 \rangle & \langle B_2 | B_2 \rangle & \vdots \\ \vdots & \ddots & \vdots \\ \langle B_n | B_1 \rangle & \langle B_n | B_2 \rangle & \cdots & \langle B_n | B_n \rangle \end{bmatrix} = \begin{bmatrix} 1 & & & 0 \\ & 1 & & \\ & & \ddots & & \\ 0 & & & 1 \end{bmatrix} = \mathbf{I}$$

Orthonormal basis

 If the basis is orthonormal, computation of approximation coefficients simplifies to

$$\begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_n \end{bmatrix} = \begin{bmatrix} \langle G | B_1 \rangle \\ \langle G | B_2 \rangle \\ \vdots \\ \langle G | B_n \rangle \end{bmatrix}$$

We want orthonormal basis functions

Orthonormal basis

 Projection: How "similar" is the given basis function to the function we're approximating

$$\int \int \int \cdot \cdot \cdot \cdot \times \int \cdot \cdot = c_1$$

$$\int \int \cdot \cdot \cdot \times \cdot \cdot = c_2$$

$$\int \cdot \cdot \cdot \times \cdot \cdot = c_3$$
 Original function Basis functions Coefficients

Another reason for orthonormal basis functions

 Intergral of product = dot product of coefficients

$$f(x) = \begin{bmatrix} f_i \\ B_i(x) \end{bmatrix}$$

$$g(x) = g_i \mid B_i(x)$$

$$\int f(x)g(x)dx = \begin{cases} f_i \\ g_i \end{cases}$$

Application to GI

Illumination integral

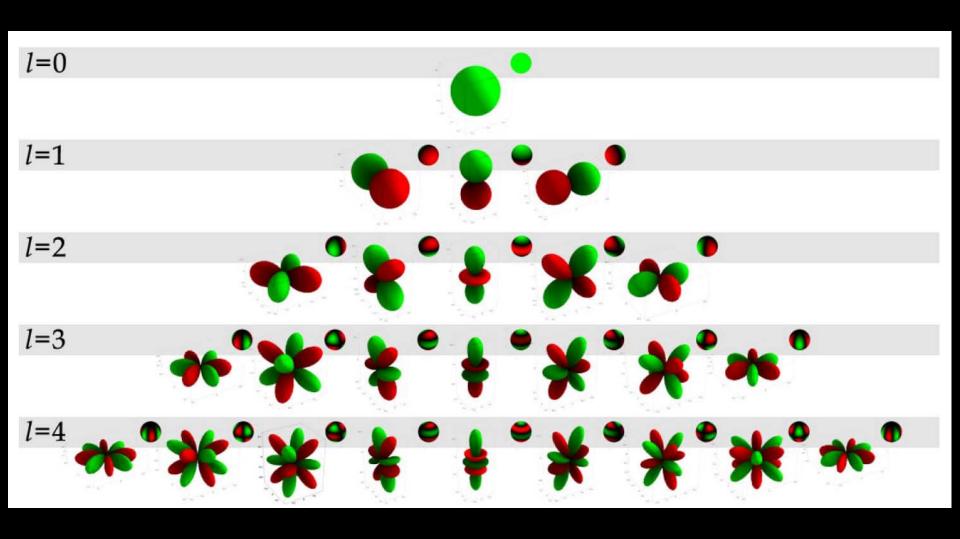
$$L_o = \int L_i(\omega_i) \text{ BRDF } (\omega_i) \cos \theta_i \, d\omega_i$$

Spherical Harmonics

Spherical harmonics

- Spherical function approximation
- Domain *I* = unit sphere *S*
 - directions in 3D
- Approximated function: $G(\theta, \varphi)$
- Basis functions: $Y_i(\theta, \varphi) = Y_{l.m}(\theta, \varphi)$
 - indexing: i = I(I+1) + m

The SH Functions



Spherical harmonics

$$y_l^m(\theta, \varphi) = \begin{cases} \sqrt{2}K_l^m \cos(m\varphi)P_l^m(\cos\theta), & m > 0\\ \sqrt{2}K_l^m \sin(-m\varphi)P_l^{-m}(\cos\theta), & m < 0\\ K_l^0 P_l^0(\cos\theta), & m = 0 \end{cases}$$

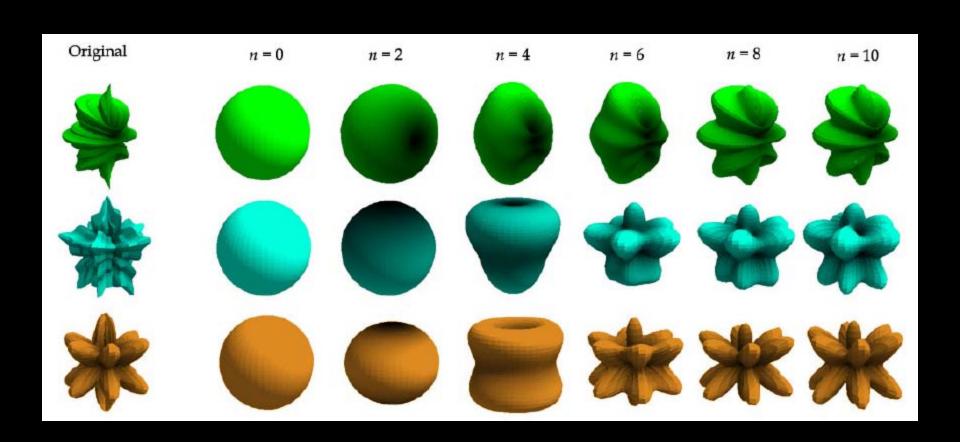
- K ... normalization constant
- P ... Associated Legendre polynomial
 - Orthonormal polynomial basis on (0,1)
- In general: $Y_{l,m}(\theta,\phi) = K \cdot \Psi(\phi) \cdot P_{l,m}(\cos \theta)$
 - $Y_{l,m}(\theta,\phi)$ is separable in θ and ϕ

Function approximation with SH

$$G(\theta, \varphi) = \sum_{l=0}^{n-1} \sum_{m=-l}^{m=l} c_{l,m} Y_{l,m}(\theta, \varphi)$$

- n...approximation order
- There are n² harmonics for order n

Function approximation with SH



Function approximation with SH

- Spherical harmonics are orthonormal
- Function projection

$$c_{l,m} = \langle G | Y_{l,m} \rangle = \int_{S} G(\omega) Y_{l,m}(\omega) d\omega = \int_{0}^{2\pi\pi} \int_{0}^{2\pi} G(\theta, \varphi) Y_{l,m}(\theta, \varphi) \sin \theta d\theta d\varphi$$

- Usually evaluated by numerical integration
- Low number of coefficients
 - → low-frequency signal

Product integral with SH

Simplified indexing

$$-Y_i = Y_{l,m}$$

$$-i = I(I+1) + m$$

Two functions represented by SH $F(\omega) = \sum_{i=0}^{n^2} f_i Y_i(\omega)$ $G(\omega) = \sum_{i=0}^{n^2} g_i Y_i(\omega)$

$$F(\omega) = \sum_{i=0}^{n^2} f_i Y_i(\omega)$$

$$G(\omega) = \sum_{i=0}^{n^2} g_i Y_i(\omega)$$

$$\int_{S} F(\omega)G(\omega)d\omega = \sum_{i=0}^{n^{2}} f_{i}g_{i}$$