

# Path Space Filtering

Alexander Keller, Ken Dahm, and Nikolaus Binder

**Abstract** The efficiency of quasi-Monte Carlo integro-approximation for light transport simulation is increased by locally smoothing the contribution of path space samples before averaging them. The proposed deterministic algorithm is constructed such that it converges to the solution of the underlying integro-approximation problem. The improvements and wide applicability of the consistent method are demonstrated by visual evidence.

## 1 Introduction

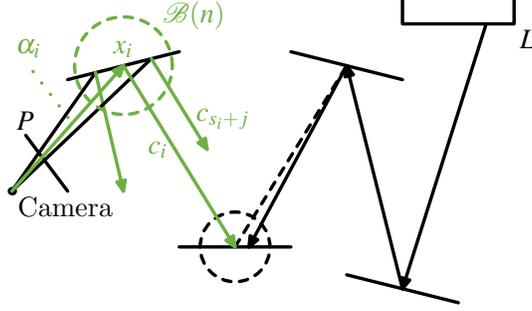
Light transport simulation comprises of summing up the contributions of light transport paths that connect sensors and light sources. As illustrated in Fig. 1, such light transport paths may be sampled by following photon trajectories from the lights, tracing paths from the camera, and connecting such path segments by proximity (photon mapping) and shadow rays (both dashed in black).

Modeling with physical entities like cameras, lights, and materials on top of the scene surface, light transport simulation may deliver photorealistic images. However, as analytic solutions are out of reach, simulation algorithms have to rely on sampling path space. Depending on the complexity of the model, the inherent noise of sampling may vanish only slowly during the course of computation.

Smoothing the contribution of light transport paths before reconstructing the image can efficiently reduce this noise. So far, intermediate approximations are computed for this purpose. However, removing frequent visual artifacts due to insufficient approximation usually forces simulation from scratch. In addition, adapting parameters of such methods requires quite extensive expertise.

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**Fig. 1** Illustration of path space filtering: The green part of the schematic illustrates the principle of smoothing the contribution  $c_i$  to the vertex  $x_i$  of a light transport path by averaging contributions  $c_{s_i+j}$  to vertices inside the ball  $\mathcal{B}(n)$ . The averaged contribution  $\bar{c}_i$  then is multiplied by the attenuation  $\alpha_i$  along the path segment towards the camera and accumulated on the image plane  $P$ . This is complementary to photon mapping (see the dashed circle), where incident path segments are connected to a query ray. In analogy to progressive photon mapping, the radius  $r(n)$  of the ball  $\mathcal{B}(n)$  must vanish with the number  $n$  of samples in order to guarantee a consistent algorithm.

We therefore propose a simple and efficient deterministic algorithm that has a tiny set of parameters. Persistent approximation artifacts and tedious parameter tuning are avoided by the consistency of the scheme. While the algorithm unites the advantages of previous work, it also provides the desired noise reduction.

## 2 Consistent Weighted Averaging

Considering the  $i$ -th out of a total of  $n$  light transport paths, selecting a vertex  $x_i$  suitable for filtering the radiance contribution  $c_i$  of the light path segment towards  $x_i$  also determines the attenuation  $\alpha_i$  along the path segment towards the camera (see Fig. 1). While any or even multiple vertices of a light transport path may be selected, a simple and practical choice is the first vertex along the path from the camera whose optical properties are considered sufficiently diffuse.

According to [5, 6], one low discrepancy sequence is transformed to sample path space in contiguous batches of  $b^m \in \mathbb{N}$  light transport paths, where for each path one selected tuple  $(x_i, \alpha_i, c_i)$  is stored for path space filtering. As the memory consumption is proportional to the batch size  $b^m$ , it is straightforward to determine the maximum natural number  $m$  given the size of the tuples and the maximum size of a memory block.

Processing the batch of  $b^m$  paths starting at index  $s_i := \lfloor \frac{i}{b^m} \rfloor b^m$ , the image is formed by accumulating  $\alpha_i \cdot \bar{c}_i$ , where

$$\bar{c}_i := \frac{\sum_{j=0}^{b^m-1} \chi_{\mathcal{B}(n)}(x_{s_i+j} - x_i) \cdot w_{i,j} \cdot c_{s_i+j}}{\sum_{j=0}^{b^m-1} \chi_{\mathcal{B}(n)}(x_{s_i+j} - x_i) \cdot w_{i,j}} \quad (1)$$



**Fig. 2** Iterated weighted averaging very efficiently smooths the solution by relaxation at the cost of losing some detail. Obviously, path space filtering brightens up the image by replacing black pixels of the input with the weighted averages. Model courtesy G. M. Leal LLaaguno.

is the weighted average of the contributions  $c_{s_i+j}$  of all vertices  $x_{s_i+j}$  in a ball  $\mathcal{B}(n)$  of radius  $r(n)$  centered in  $x_i$  normalized by the sum of weights  $w_{i,j}$  as illustrated in Fig. 1. Iterating the averaging process given by Eqn. 1, i.e. computing  $\bar{c}_i$  from  $\bar{c}_i$  and so on, results in a dramatic speed up at the cost of some blurred illumination detail as can be seen in Fig. 2. While [14, 15] already showed that a very sparse set of samples may provide sufficient information for high quality image synthesis, path space filtering provides a simpler, faster, and consistent algorithm.

Centered in  $x_i$ , the characteristic function  $\chi_{\mathcal{B}(n)}$  always includes the  $i$ -th path (as opposed to for example [21]). Therefore, given non-zero weights  $w_{i,j}$  (see Sec. 2.1), an initial radius  $r_0$  (see Sec. 2.2), and a radius

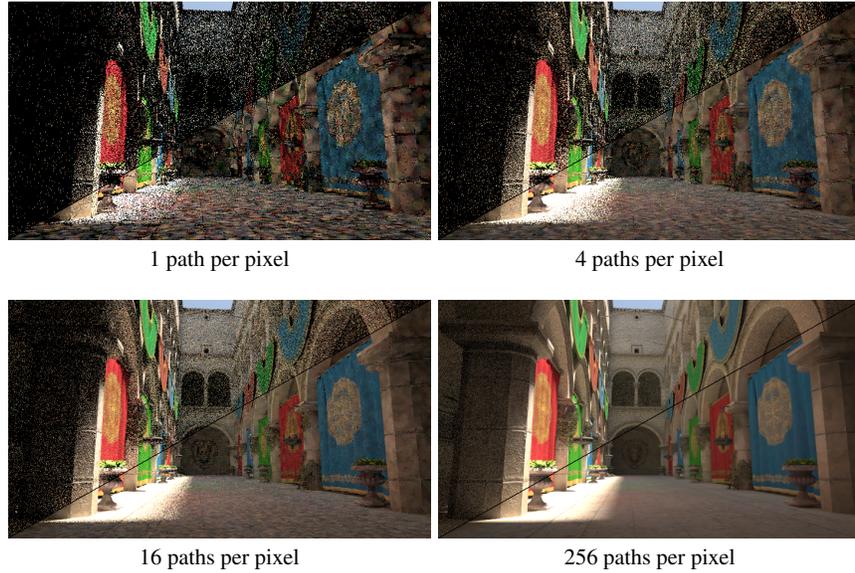
$$r(n) = \frac{r_0}{n^\alpha} \text{ for } \alpha \in (0, 1) \quad (2)$$

vanishing with the total number  $n$  of paths guarantees  $\lim_{n \rightarrow \infty} \bar{c}_i = c_i$  and thus consistency. As a consequence, all artifacts visible during progressive computation must be transient, even if they may vanish slowly. Note that this holds for the iterated weighted average, too. In fact having a small radius to hide the transient artifacts is goal competing with a large radius to include as many as possible contributions in the weighted average.

Fig. 3 illustrates the noise reduction, transient artifacts, and consistency by the straightforward application of the algorithm to path space samples of a path tracer with next event estimation and implicit multiple importance sampling [13]. The lighting consists of an environment map and a directional light. The first hit points as seen from the camera are stored as the vertices  $x_i$ .

In spite of the apparent similarity of Eqn. 1, methods used for scattered data interpolation [18, 8], and weighted uniform sampling [16, 20], there are principal differences: First, an interpolation property  $\bar{c}_i = c_i$  would inhibit any averaging right from the beginning and second,  $b^m \ll \infty$ , as  $b^m$  is proportional to the required amount of memory to store light transport path. Nevertheless, the batch size  $b^m$  should be chosen as large as memory permits, because the efficiency results from simultaneously filtering as many vertices as possible.

Caching samples of irradiance and interpolating them to increase the efficiency of light transport simulation [24] has been intensively investigated [12] and has been



**Fig. 3** The series of images illustrates progressive path space filtering. Each image shows the unfiltered input above and the accumulation of weighted averages below the diagonal. As more and more batches of paths are processed, the splotchy artifacts vanish due to the consistency of the algorithm as guaranteed by the decreasing range search radius  $r(n)$ . Model courtesy M. Dabrovic and Crytek.

implemented in many renderers (see Fig. 5). Scintillation in animations is the key artifact of this method, which appears due to interpolating cached irradiance samples that are noisy [11, Sec.6.3.2] and cannot be placed in a coherent way over time. Such artifacts require to adjust a set of multiple parameters followed by simulation from scratch, because the method is not consistent,

Other than irradiance interpolation, path space filtering efficiently can filter across discontinuities such as detailed geometry (for examples, see Fig. 6). It overcomes the necessity of excessive trajectory splitting to reduce noise in the cached samples, too, which enables path tracing using the fire-and-forget paradigm as required for efficient parallel light transport simulation. This in turn fits the observation that with an increasing number of simulated light transport paths trajectory splitting becomes less efficient. In addition, reducing artifacts in a frame due to consistency only requires to continue computation instead of starting over from scratch.

## 2.1 Weighting by Similarity

Although Eqn. 1 is consistent even without weighting, i.e.  $w_{i,j} \equiv 1$ , for larger radii  $r(n)$  the resulting images may look overly blurred as contributions  $c_{s_i+j}$  become

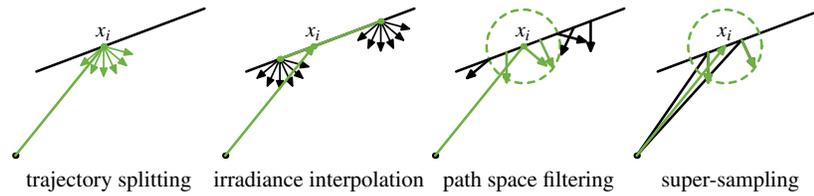


**Fig. 4** The effect of weighting: The top left image was rendered by a forward path tracer at 16 path space samples per pixel. The bottom left image shows the same algorithm with path space filtering. The improvement is easy to see in the enlarged insets. The right column illustrates the effect of the single components of the weights. From top to bottom: Using uniform weights, the image looks blurred and light is transported around corners. Including only samples with similar normals (middle), removes a lot of blur resulting in crisp geometry. The image at the bottom right in addition reduces texture blur by not filtering contributions with too different local attenuation by the surface reflectance properties. Finally, the bottom left result adds improvements on the shadow boundaries by excluding contributions that have too different visibility. Model courtesy M. Dabrovic and Crytek.

included in the average that actually never could have been gathered in  $x_i$  (see Fig. 4). In order to reduce this transient artifact of light leaking and to benefit from larger radii to include more contributions in the average, the weights  $w_{i,j}$  should value how likely the contribution  $c_{s_i+j}$  could have been created in  $x_i$  by trajectory splitting.

Various heuristics for such weights are known from irradiance interpolation [12], the discontinuity buffer [4, 23], photon mapping [2], light field reconstruction [14, 15], and Fourier histogram descriptors [1]. The effect of the following weights of similarity is shown in Fig. 4:

**Blur across geometry:** The similarity of the normal  $n_i$  in  $x_i$  and other normals  $n_{s_i+j}$  in  $x_{s_i+j}$  can be determined by their scalar product  $\langle n_{s_i+j}, n_i \rangle \in [-1, 1]$ . While



**Fig. 5** In order to determine the radiance in  $x_i$  as seen by the long ray, many rays are shot into the hemisphere to sample the contributions. As this becomes too expensive due to the large number of rays, irradiance interpolation interpolates between cached irradiance samples that were smoothed by trajectory splitting. Path space filtering mimics trajectory splitting by averaging the contributions of paths in the proximity. Supersampling the information provided by the paths used for path space filtering is possible by tracing additional path segments from the camera. Note that then  $x_i$  does not have an intrinsic contribution.

obviously contributions with negative scalar product will be excluded in order to prevent light leaking through the backside of an opaque surface, including only contributions with  $\langle n_{s_i+j}, n_i \rangle \geq 0.95$  (in our implementation) avoids light being transported across geometry that is far from planar.

**Blur across textures:** The images would be most crisp if for all contributions included in the average the optical surface properties would be evaluated in  $x_i$ . For surfaces other than diffuse surfaces, like for example glossy surfaces, these properties also depend on the direction of observation, which then must be explicitly stored with the  $x_i$ . Some of this additional memory can be saved when directions are implicitly known to be similar, as for example for query locations  $x_i$  as directly seen from the camera.

In situations where this evaluation is too costly or not feasible, the algorithm has to rely on data stored during path segment generation. Such data usually includes a color term, which is the bidirectional scattering distribution function (BSDF) multiplied by the ratio of the cosine between surface normal and direction of incidence and the probability density function (pdf) evaluated for the directions of transport. For the example of cosine distributed samples on diffuse surfaces only the diffuse albedo remains, because all other terms cancel. If a norm of the difference of these terms in  $x_{s_i+j}$  and  $x_i$  is below a threshold (0.05 in our implementation), the contribution of  $x_{s_i+j}$  is included in the average. Unless the surface is diffuse, the similarity of the directions of observation must be checked as well, which results in reduced blur across texture details and incorrect in-scattering on glossy materials.

Finally, [1] computes the weighted average for each component resulting from a decomposition of path space induced by the basis functions used to represent the optical surface properties.

**Blurred shadows:** Given a point light source, its visibility as seen from  $x_i$  and  $x_{s_i+j}$  may be either identical or different. In order to avoid sharp shadow boundaries to be blurred, contributions may be only included upon identical visibility. For ambient occlusion and illumination by an environment map, blurred shadows can

be reduced by comparing the lengths of each one ray shot into the hemisphere at  $x_i$  and  $x_{s_i+j}$  by thresholding their difference.

Using only binary weights that are either zero or one, the denominator of the ratio in Eqn. 1 amounts to the number of included contributions. Excluding contributions from the weighted average just does not reduce the noise level, which acts convenient to the eye. However, using the norms to directly to weight the contributions results in higher variance. This can be explained by the fact that under the assumption of perfect importance sampling, each path segment created by trajectory splitting would have been included with the same weight. In a similar way, using kernels (for examples see [19] or kernels used in the domain of smoothed particles hydrodynamics (SPH)) other than the characteristic function  $\chi_{\mathcal{B}(n)}$  to weight contributions by their distance to the query location  $x_i$  increases the variance. This is even simpler to see, as obviously a smaller search radius inhibits more smoothing.

## 2.2 Range Search

The vertices  $x_{s_i+j}$  selected by the characteristic function  $\chi_{\mathcal{B}(n)}$  centered at  $x_i$  efficiently may be queried by a range search using a hash grid [22], a bounding volume hierarchy or a kd-tree organizing the entirety of stored vertices in space, or a divide-and-conquer method [7] simultaneously considering all queries. As the sets of query and data points are identical, data locality is high and implementation is simplified.

Note that storing vertex information only in screen space even enables realtime path space filtering [1], however, can only query a subset of the neighborhood relations as compared to the full 3d range search. In fact, [1] improves on [17, Ch.4, p.83] with respect to similarity criteria and path space decomposition, while the basic ideas are similar and both are based on earlier attempts of efficient filtering approaches [4, 23, 10] in order to improve efficiency.

As already observed in [6], the parameter  $\alpha$  in Eqn. 2 does not have much influence and  $\alpha = \frac{1}{4}$  is a robustly working choice. In fact, the radius is decreasing arbitrarily slowly, which leaves the initial radius  $r_0$  as the most important parameter.

As fewer and fewer contributions are averaged with decreasing radius, there is a point in time, where actually no averaging takes place any longer as only the central vertex  $x_i$  is included in the queries. On the one hand, this leads to the intuition that comparing the maximum of the number of averaged contributions to a threshold can be utilized to automatically switch off the algorithm. On the other hand, it indicates that the initial radius needs to be selected sufficiently large in order to include a meaningful number of contributions in the weighted averages from Eqn. 1.

The initial radius  $r_0$  also may depend on the query location  $x_i$ . For example, it may be derived from the definition of the solid angle  $\Delta\omega := \frac{\pi r_0^2}{d^2}$  of a disk of radius  $r_0$  in  $x_i$  perpendicular to a ray at a distance  $d$  from the ray origin. For a fixed solid angle  $\Delta\omega$ , the initial radius

$$r_0 = \sqrt{\frac{d^2 \Delta \omega}{\pi}} \sim d$$

then is proportional to the distance  $d$ . The factor of proportionality may be either chosen by the user or can be determined using a given solid angle. For example,  $\Delta \omega$  can be chosen as the solid angle determined by the area of  $3 \times 3$  pixels on the screen with respect to the focal point. Finally, the distance  $d$  may be chosen as the length of the camera path towards  $x_i$ .

Note that considering an anisotropic footprint is not practical for several reasons: The requirement of dividing by the cosine between surface normal in  $x_i$  and the ray direction may cause numerical issues for vectors that are close to perpendicular. In addition the efficiency of the range search may be decreased, as now the query volume may have an arbitrarily large extent. Finally, this would result in possibly averaging contributions from vertices that are spatially far apart, although the local environment of the vertex  $x_i$  may be small such as for example in foliage or hair.

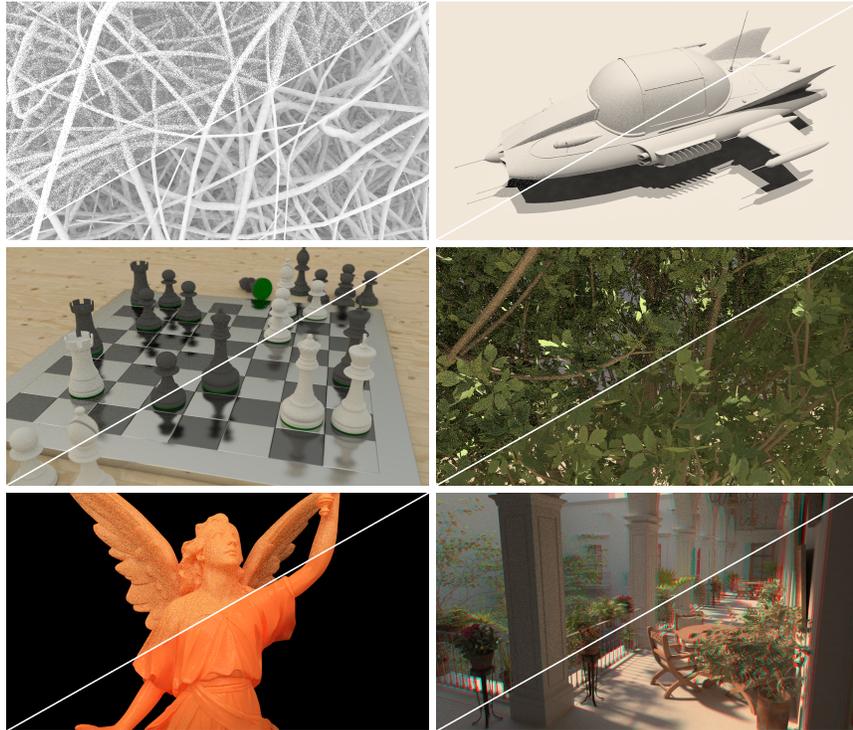
### 2.3 Complement to Progressive Photon Mapping

Photon mapping [2], on the one hand, aims to connect photon trajectories to camera path segments by proximity in order to capture the contribution of light transport paths that are difficult to sample due to the problem of insufficient techniques [9, Fig. 2]. These contributions are determined by querying the flux of photons inside a ball around a query point divided by the corresponding disk area in order to obtain radiance. [6] introduced a consistent and numerically robust quasi-Monte Carlo method for progressive photon mapping, while the references in the article reflect the latest developments in photon mapping.

Path space filtering, on the other hand, computes the contribution to a vertex by the weighted average from Eqn. 1 and includes light transport paths connected by progressive photon mapping. Despite all obvious algorithmic similarities and as illustrated in Fig. 1, path space filtering is a variance reduction technique complementary to progressive photon mapping: Without progressive photon mapping the contribution of difficult to sample light transport paths would be just missing or add high variance sporadically. In fact, the contribution to vertices obtained by photon mapping should not be included in path space filtering, as this would mean averaging twice very similar contributions, which does not improve the rendering at all. Contribution to that same vertex other than from photon mapping are included in the weighted average.

Although both methods are based on the same kind of range search in a point cloud, photon map query locations are not part of the photon cloud, while in path space filtering the ensemble vertices represents both data and query locations.

Temporally visible light leaks and splotches are due to a large range search radius  $r(n)$ , which allows for collecting light beyond opaque surfaces and due to the shape of the ball  $\mathcal{B}(n)$  blurs light into disk-like shapes. If the local environment around a



**Fig. 6** The split image comparisons show how path space filtering reduces noise in ambient occlusion, shadows, light transport simulation, complex geometry, rendering translucent material, and across multiple cameras. Please zoom into the images to see more detail. Path space filtering can remove substantial amounts of noise, even across complex geometry (as shown in the bottom image). Models courtesy S. Laine, cgtrader, Laubwerk, Stanford Computer Graphics Laboratory, and G. M. Leal LLaaguno.

query point is not a disk, as for example close to a geometric edge, the division by the disk area in photon mapping causes an underestimation resulting in a darkening along such edges. While this does not happen for the weighted average, path space filtering may reduce contrast (see the foliage rendering in Fig. 6). In addition, so-called fireflies that actually are rarely sampled peaks of the integrand, are attenuated by the weighted average and therefore may look more like splotches instead of single bright pixels. Since both algorithms are consistent, all of these artifacts must be transient.

### 3 More Applications in Light Transport Simulation

Path space filtering is simple to implement and due to linearity (see Eqn. 1) works for any decomposition of path space including any variant of (multiple) importance sam-

pling. It can overcome the need for excessive trajectory splitting (see the schematic in Fig. 5) for local averaging in  $x_i$  in virtually all common use cases in rendering: Ambient occlusion, shadows from extended and/or many light sources (like for example instant radiosity), final gathering, ray marching, baking light probes and textures for games, rendering with participating media, or effects like depth of field simulation can be determined directly from path space samples. Some exemplary results are shown in Fig. 6 and some more applications are briefly sketched in the following:

**Animations:** A common artifact in animations rendered with interpolation methods is scintillation due to for example temporally incoherent cached samples, noisy cached samples, or temporal changes in visibility. Then parameters have to be tweaked and computation has to be started from scratch. Progressive path space filtering removes this critical source of inefficiency: Storing the next batch starting index  $s_i$  with each frame (see Sec.2), any selected frame can be refined by just continuing the computation as all artifacts are guaranteed to be transient.

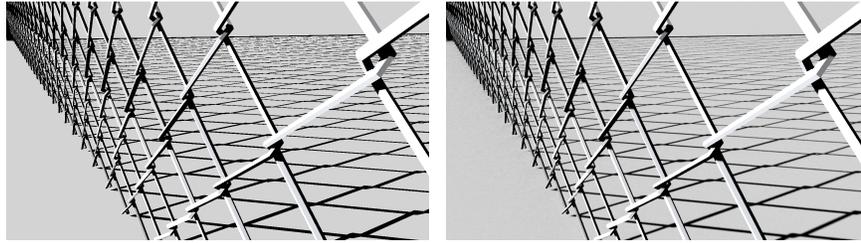
**Multiple views:** In addition, path space filtering can be applied across vertices generated from multiple views. As such, rendering depth of field, stereo pairs of images, multiple views of a scene, rendering for light field displays, or an animation of a static scene can greatly benefit as vertices can be shared among all frames to be rendered.

**Motion blur:** Identical to [5], the consistent simulation of motion blur may be realized by averaging images at distinct points in time. As an alternative, extending the range search to include proximity in time allows for averaging across vertices with different points in time. In cases, where linear motion is a sufficient approximation and storing linear motion vectors is affordable, reconstructing the visibility as introduced in [14, 15] may improve the speed of convergence.

**Spectral rendering:** The consistent simulation of spectral light transport may be realized by averaging monochromatic contributions  $c_i$  associated to a wavelength  $\lambda_i$ . The projection onto a suitable color system may happen during the averaging process, where the suitable basis functions are multiplied as factors to the weights. One example of such a set of basis functions are the CIE XYZ response curves. One very compact continuous approximation of these response curves is introduced in [25].

**Participating media and translucency:** As the path space filtering works for any kind of path space samples, it is straightforward to apply it to the simulation of subsurface scattering and participating media in order to improve rendering performance. Fig. 6 features a statuette with light transported through translucent matter, where path space filtering has been performed across the surface of the statuette. At this level of efficiency, the consistent direct simulation may become affordable over approximations like for example bidirectional subsurface scattering distribution functions (BSSRDF) based on the dipole approximation [3].

**Decoupling anti-aliasing from shading** is straightforward by just sampling more camera path segments with query locations  $x_i$  and attenuations  $\alpha_i$  as illustrated in Fig. 5. Note that similar to [21] queries with these locations may be empty due to the lack of the central contribution  $c_i$  and in that case cannot be considered in the



**Fig. 7** The left image shows a fence rendered with one light transport path per pixel. The image on the right shows the result of anti-aliasing by path space filtering using the paths from the left image and an additional three camera paths per pixel. Model courtesy Chris Wyman.

accumulation process. Fig. 7 illustrates how anti-aliasing by super-sampling with path space filtering works nicely across discontinuities.

## 4 Conclusion

Path space filtering is simple to implement on top of any sampling-based rendering algorithm and has low overhead. The progressive algorithm efficiently reduces variance and is guaranteed to converge without persistent artifacts due to consistency. It will be interesting to explore the principle applied to integro-approximation problems other than computer graphics and to investigate how the method fits into context of multilevel Monte Carlo methods.

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