



# Volumetric Zero-Variance-Based Path Guiding

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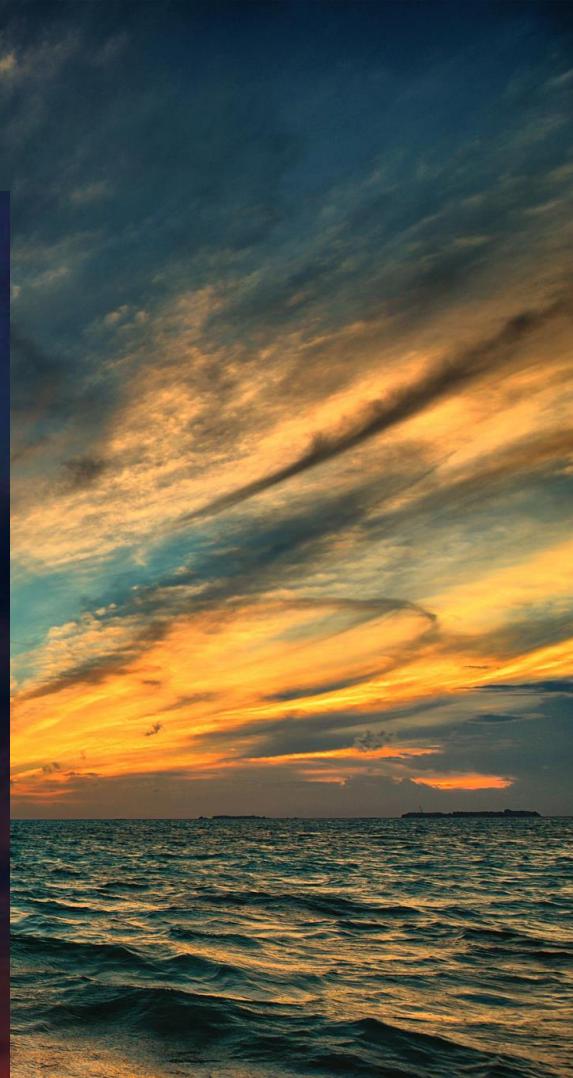
<sup>2</sup>McGill University Montreal

<sup>3</sup>Charles University Prague

# MOTIVATION



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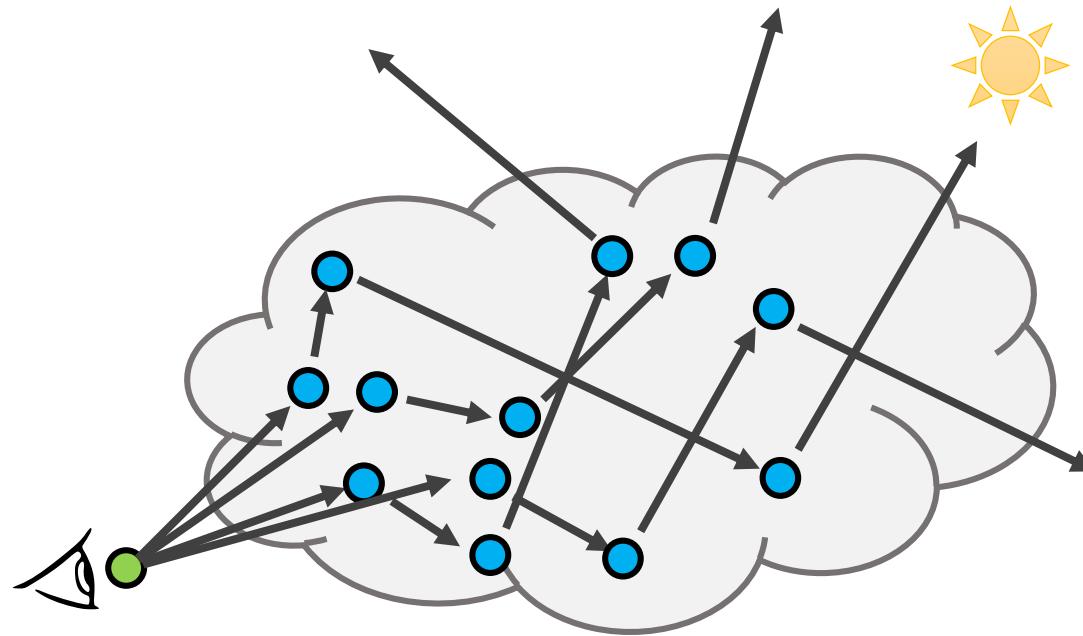
# MOTIVATION



- Introduction in Volumetric Light transport
- Volumetric Path tracing
  - Sampling decisions

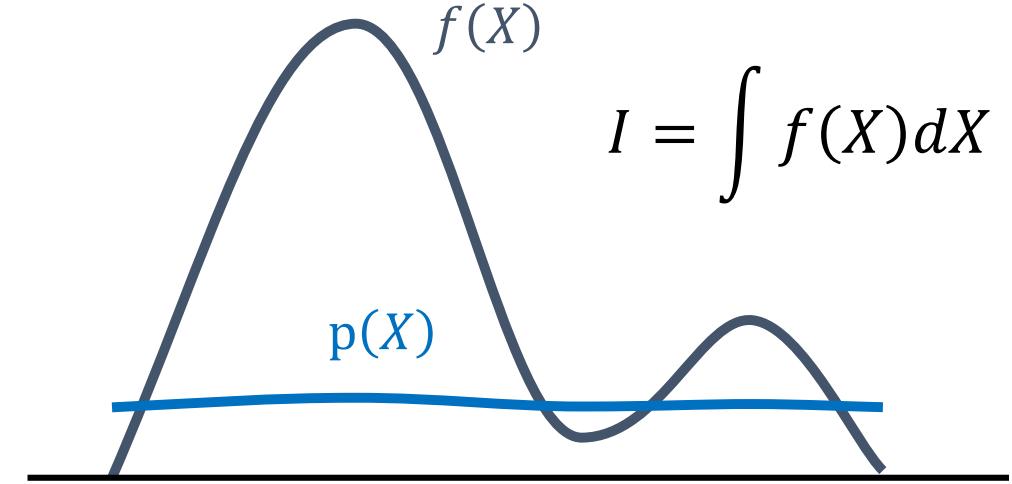
## Volumetric Path Guiding

# MONTE-CARLO



- Estimator:

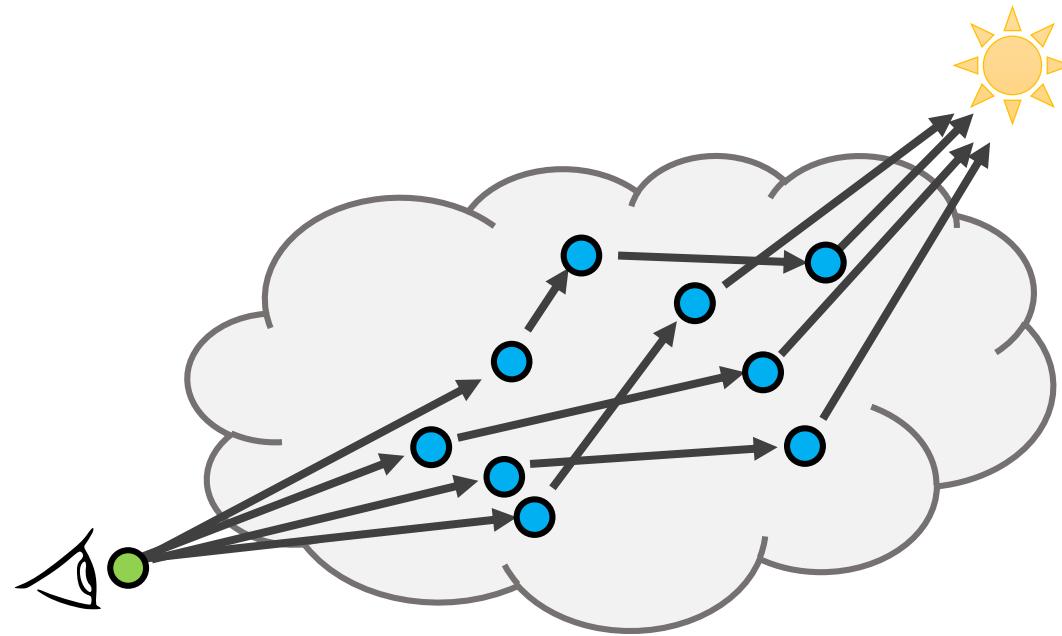
$$\hat{I}(X_1, \dots, X_N) = \frac{1}{N} \sum \frac{f(X_i)}{p(X_i)}$$



- Variance:

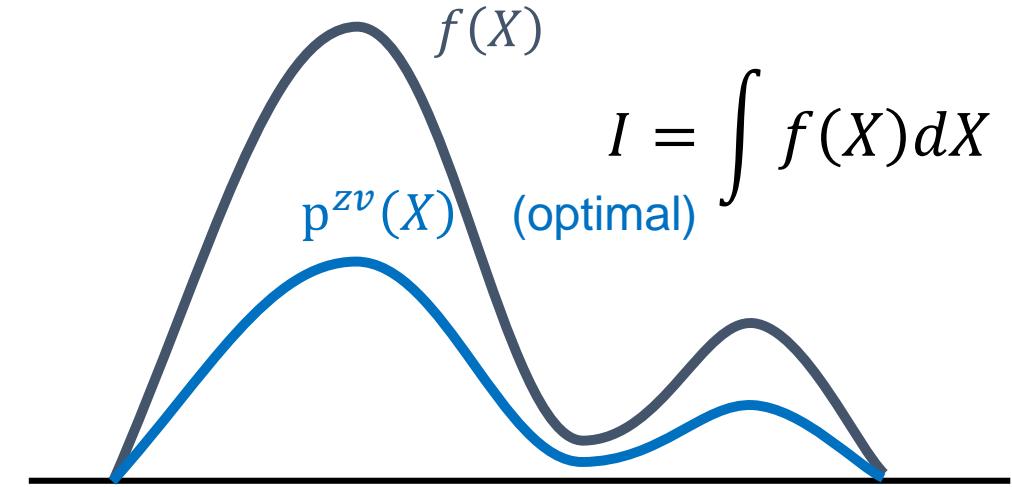
$$\sigma^2 = V \left[ \frac{f(X)}{p(X)} \right]$$

# ZERO VARIANCE MONTE-CARLO



- Estimator:

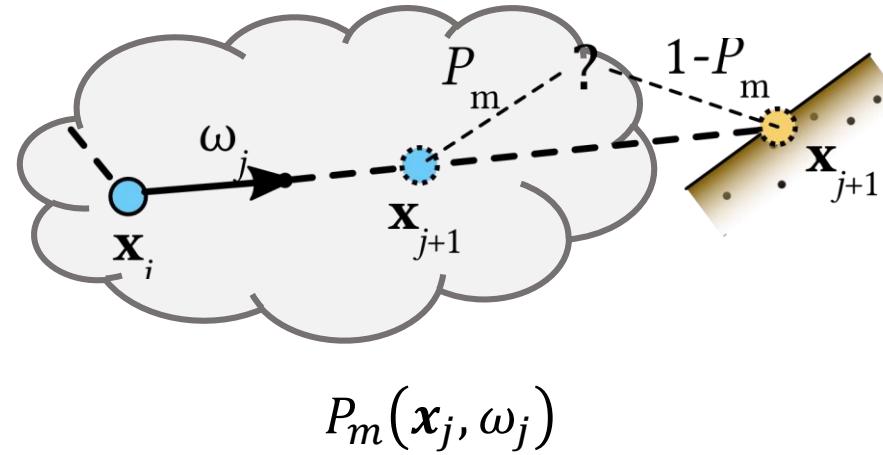
$$\hat{I}(X_1, \dots, X_N) = \frac{1}{N} \sum \frac{f(X_i)}{p^{zv}(X_i)} = c = I$$



- Zero-Variance:

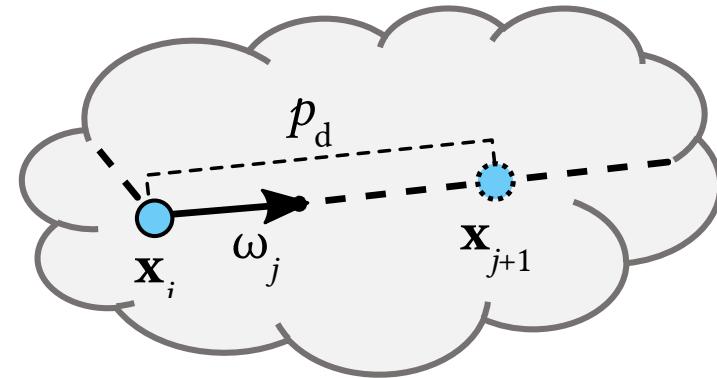
$$\sigma^2 = V \left[ \frac{f(X)}{p^{zv}(X)} \right] = 0$$

# THE 4 SAMPLING DECISIONS: SCATTER



- Scatter:
  - Is the next path vertex inside or behind the volume?
  - Scatter probability:  $P_m(\mathbf{x}_j, \omega_j)$

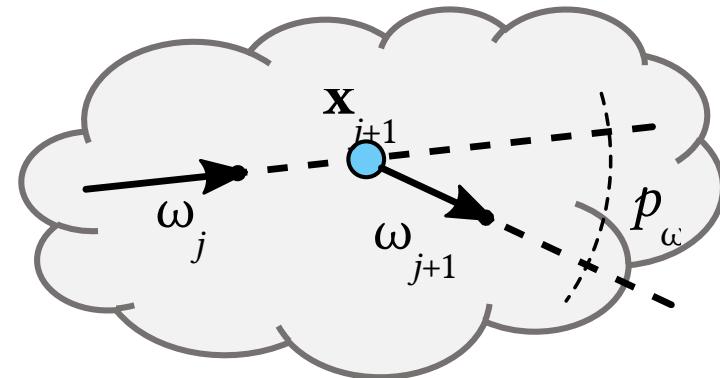
# THE 4 SAMPLING DECISIONS: DISTANCE



$$p_d(d_{j+1}|\mathbf{x}_j, \omega_j)$$

- Distance:
  - The distance ( $d_{j+1}$ ) the next scattering occurs
  - Distance PDF:  $p_d(d_{j+1}|\mathbf{x}_j, \omega_j)$

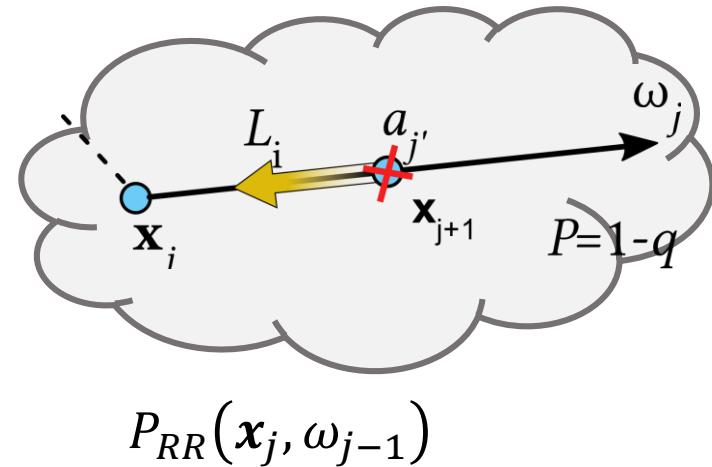
# THE 4 SAMPLING DECISIONS: DIRECTION



$$p_\omega(\omega_{j+1}|x_{j+1}, \omega_j)$$

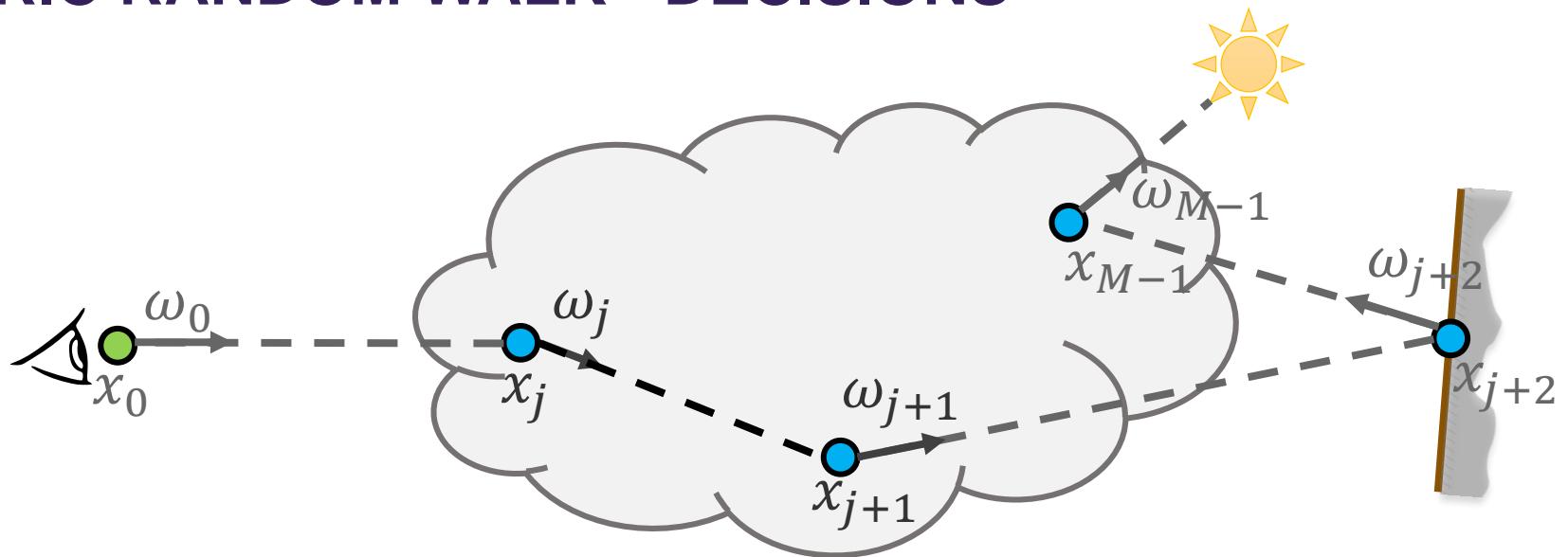
- Direction:
  - In which direction ( $\omega_{j+1}$ ) should the path continue?
  - Directional PDF:  $p_\omega(\omega_{j+1}|x_{j+1}, \omega_j)$

# THE 4 SAMPLING DECISIONS: TERMINATION



- Russian Roulette Termination:
  - Should we continue generating the random path/walk?
  - Termination probability PDF:  $P_{RR}(\mathbf{x}_j, \omega_{j-1})$

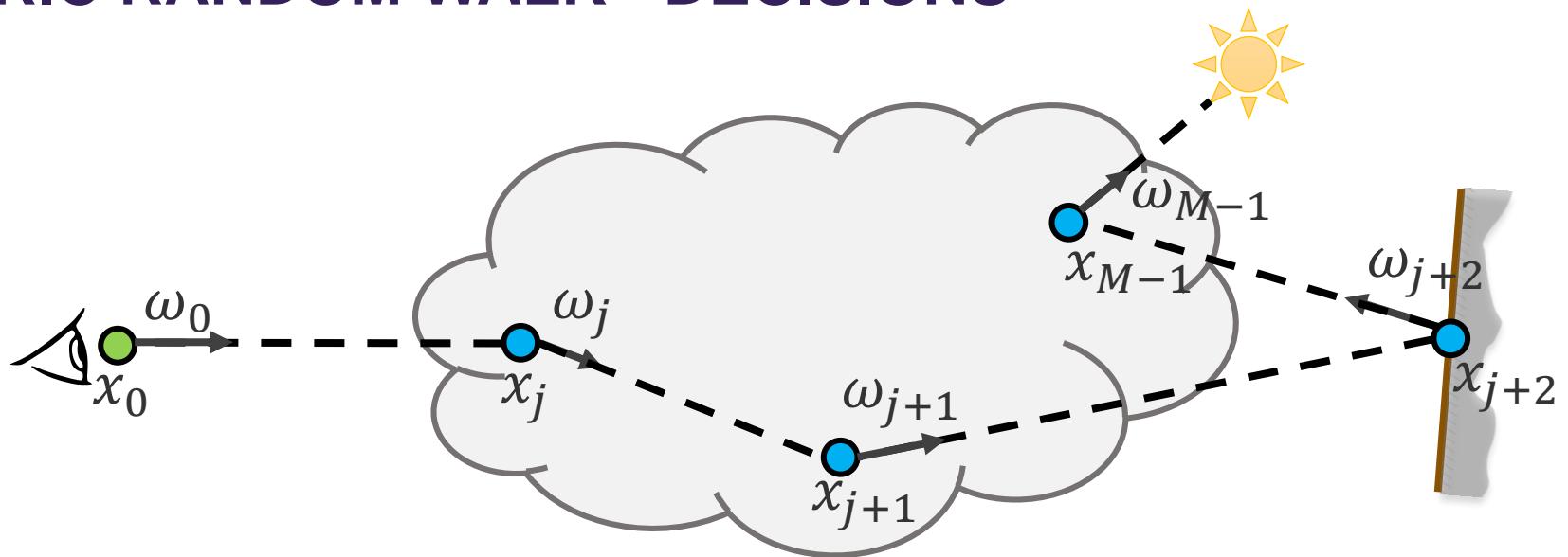
# VOLUMETRIC RANDOM WALK - DECISIONS



- Path-segment PDF:

$$p(x_{j+1}, \omega_{j+1} | x_j, \omega_j) = P_m(\dots) \cdot p_d(\dots) \cdot p_\omega(\dots) \cdot (1 - P_{RR}(\dots))$$

# VOLUMETRIC RANDOM WALK - DECISIONS



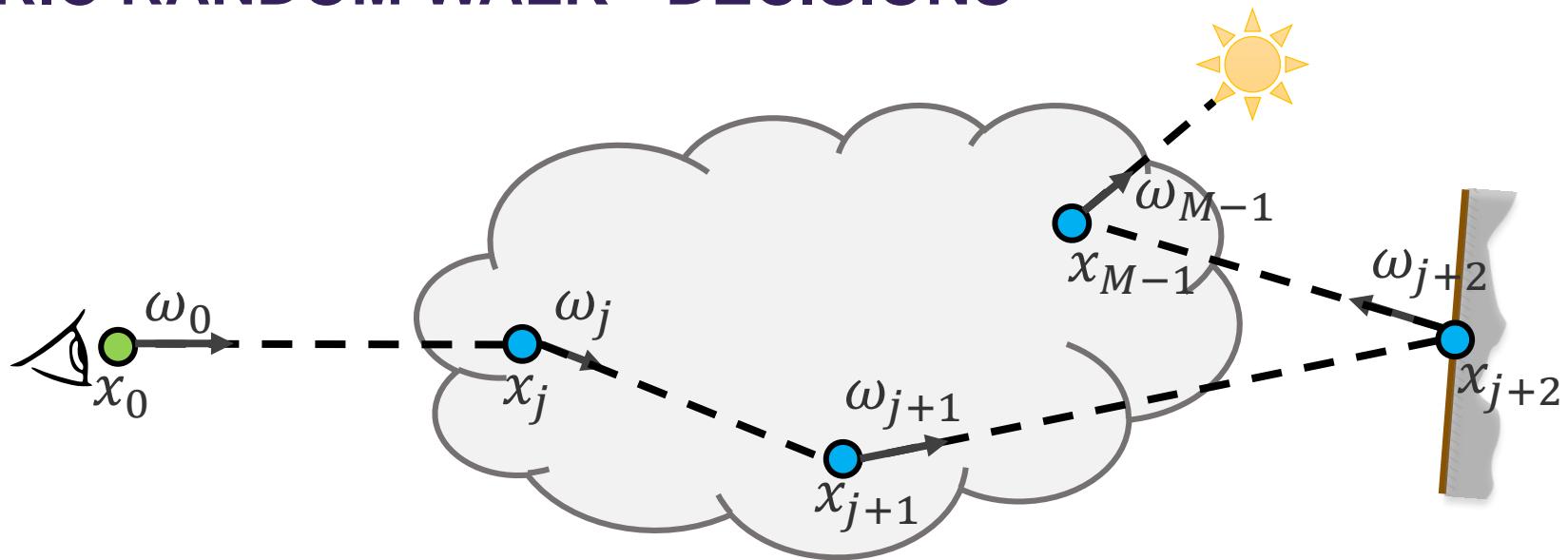
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- Path PDF:

$$p(X) = \prod_{j=1}^{M-1} p(x_{j+1}, \omega_{j+1} | x_j, \omega_j)$$

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- Path PDF:

$$p(X) = \prod_{j=1}^{M-1} p(x_{j+1}, \omega_{j+1} | x_j, \omega_j)$$

Source of variance

# VOLUME RENDERING EQUATION



- Incident radiance:

$$L(x, \omega) = T(x, x_s) \cdot L_o(x_s, \omega) + \int T(x, x_d) \cdot \sigma_s(x_d) \cdot L_i(x_d, \omega) dd$$

- In-scattered radiance:

$$L_i(x_d, \omega) = \int f(\omega, \omega') \cdot L(x_d, \omega') d\omega'$$

# VOLUME RENDERING EQUATION



- Incident radiance (volume):

$$L(x, \omega) = T(x, x_s) \cdot L_o(x_s, \omega) + \int T(x, x_d) \cdot \sigma_s(x_d) \cdot L_i(x_d, \omega) dd$$

Known Local  
Quantities

- In-scattered radiance:

$$L_i(x_d, \omega) = \int f(\omega, \omega') \cdot L(x_d, \omega') d\omega'$$

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Known Local  
Quantities

Unknown Light  
Transport Quantities

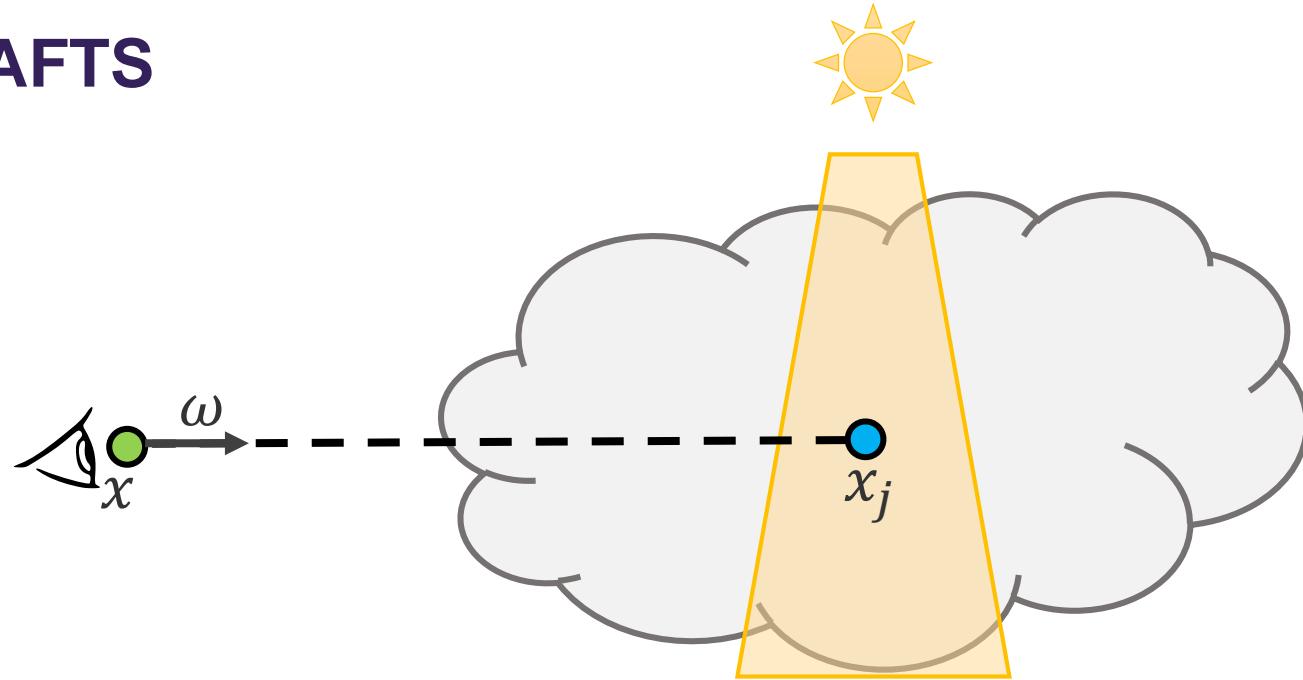
- In-scattered radiance:

$$L_i(x_d, \omega) = \int f(\omega, \omega') \cdot L(x_d, \omega') d\omega'$$



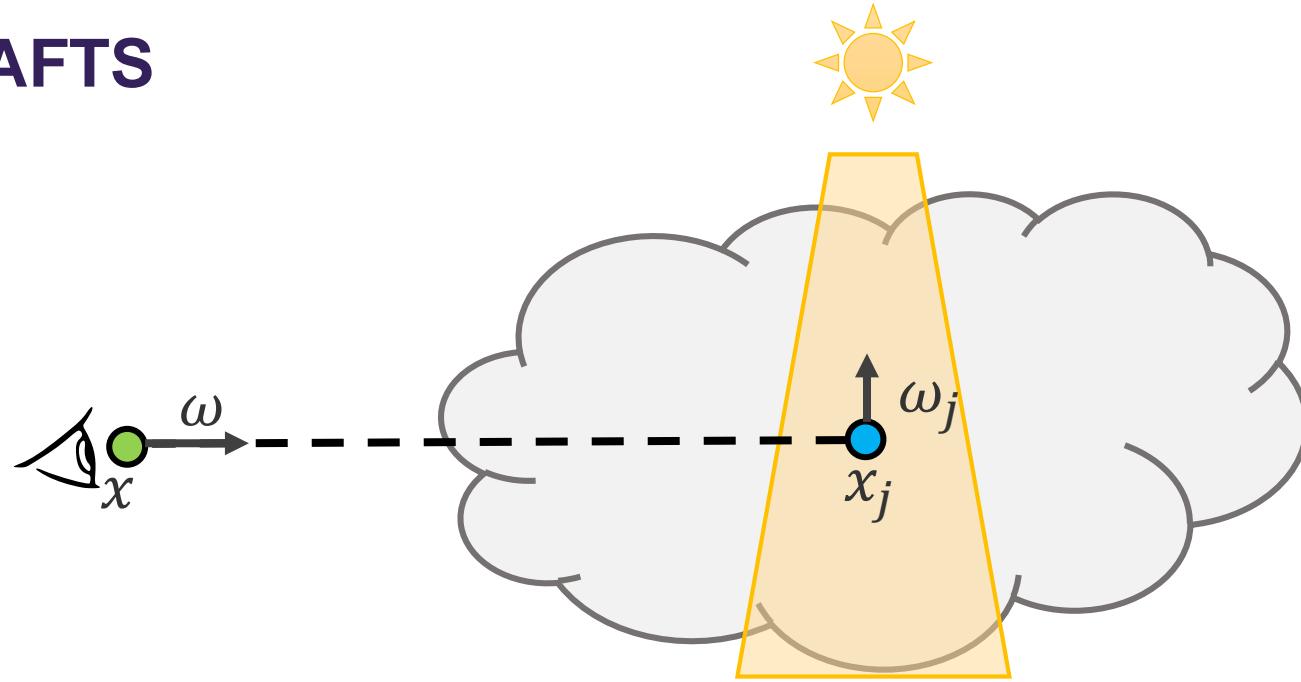
# CHALLENGES FOR VOLUME SAMPLING

# LIGHT SHAFTS



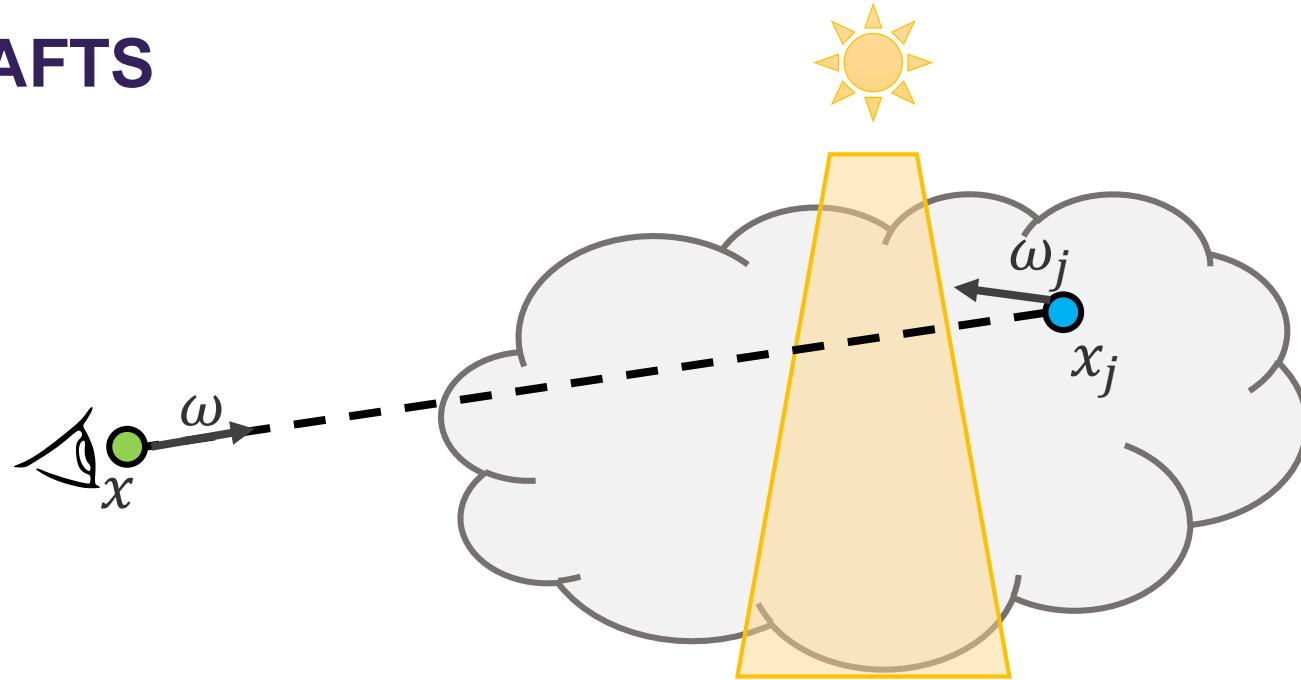
- Light shafts:
  - We need to scatter inside the light shaft.
  - We need to follow the direction of the light shaft.
  - We need to scatter towards the light shaft.

# LIGHT SHAFTS



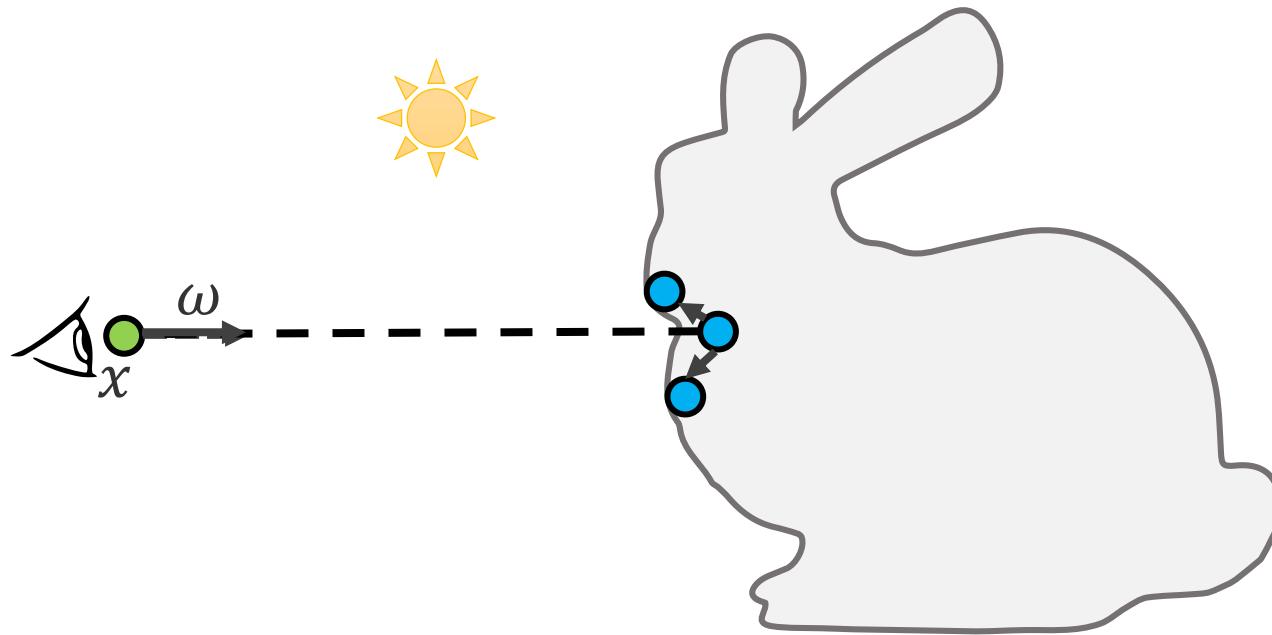
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# LIGHT SHAFTS



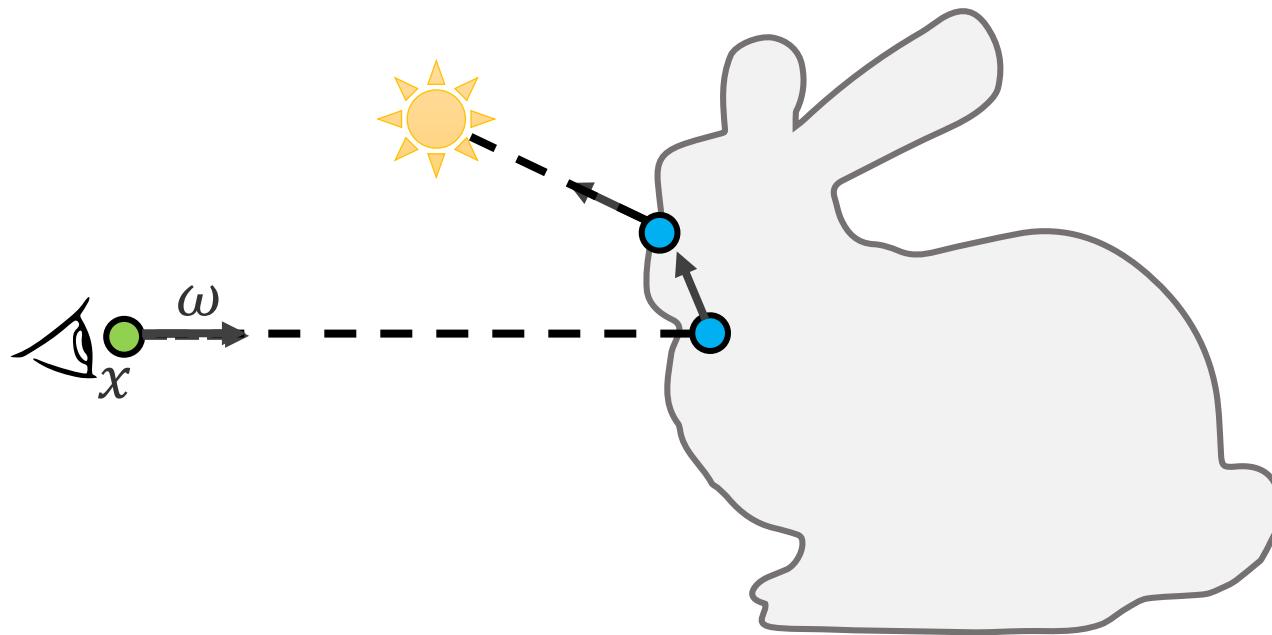
- Light shafts:
  - We need to scatter inside the light shaft.
  - We need to follow the direction of the light shaft.
  - We need to scatter towards the light shaft.
- Specialized solutions:

# SUB-SURFACE-SCATTERING



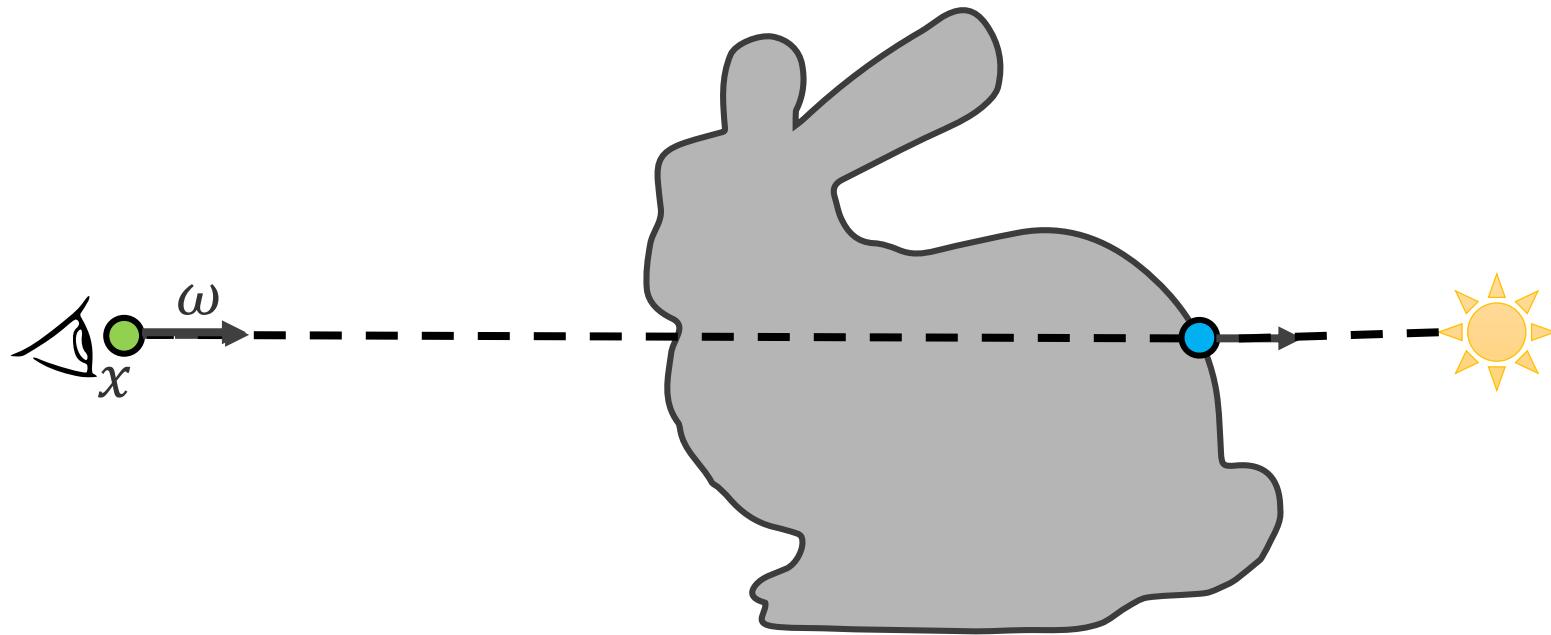
- Sub-Surface-Scattering:
  - We 'often' need stay close to the surface

# SUB-SURFACE-SCATTERING



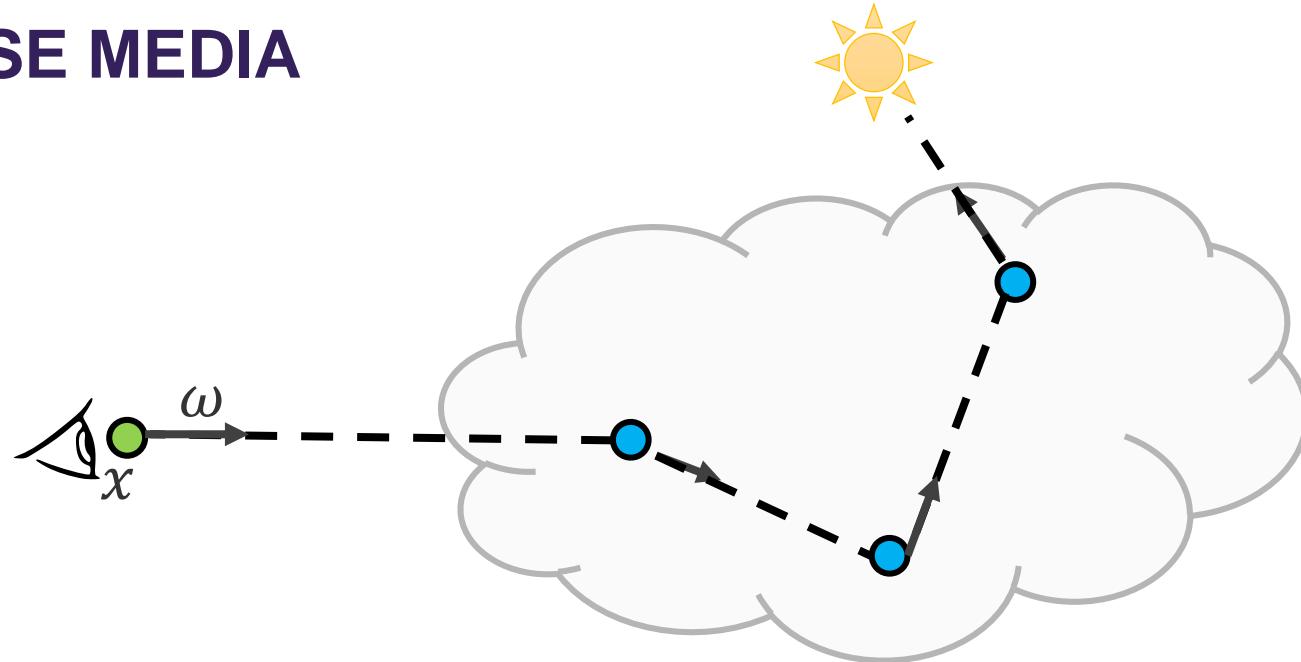
- Sub-Surface-Scattering:
  - We 'often' need stay close to the surface
  - We need to leave the object with the right direction
- Specialized solutions:

# DENSE MEDIA



- Dense media:
  - We may need to '**avoid**' generating a scattering event even if the transmittance is low (e.g. strong light source behind the volume).
- Specialized solutions:

# NON-DENSE MEDIA



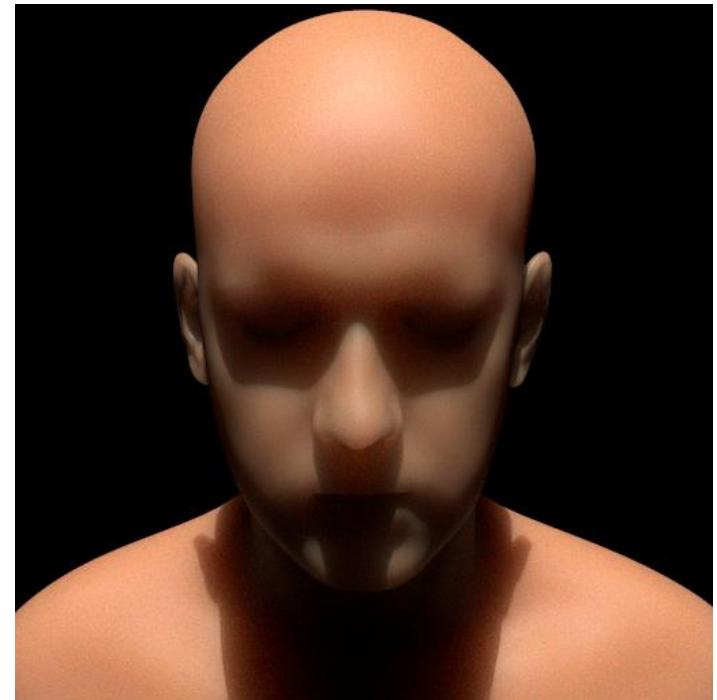
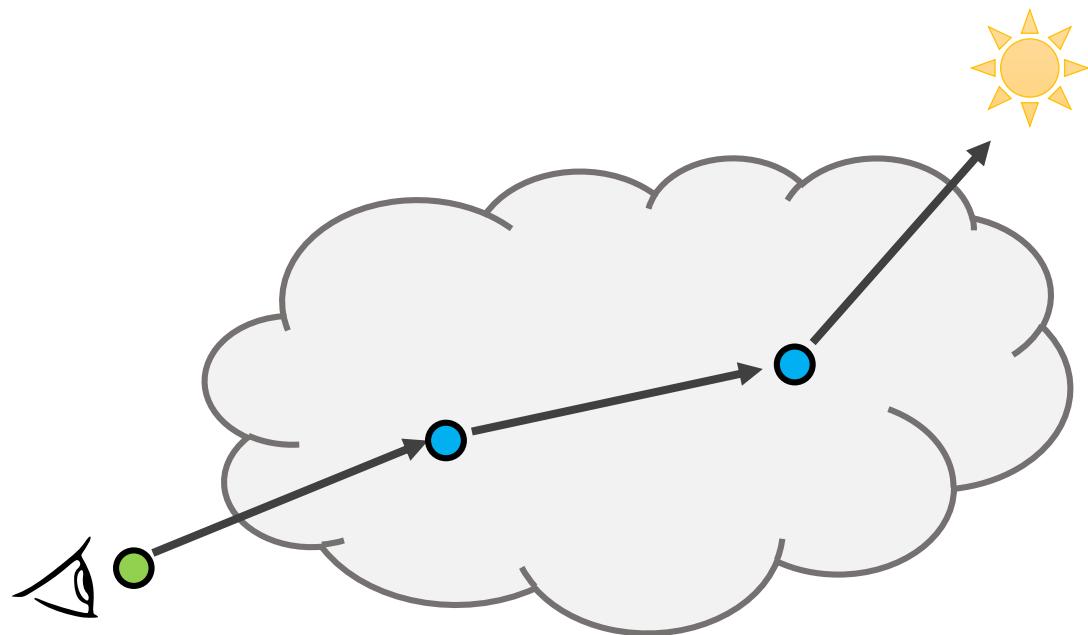
- Non-dense media:
  - We may need to '**force**' a scattering event even if the transmittance is high (e.g. no contribution from behind the volume).
- Specialized solutions:

# SPECIALIZED SOLUTIONS: SHORTCOMMINGS



- Many individual solutions/algorithms:
  - Complicates the rendering code
- Only considering special cases:
  - Surface-bounded volumes
  - Homogenous or isotropic volumes
  - Single scattering
- Not intuitive (for an artist) to decide which feature helps when.

# ZERO-VARIANCE RANDOM WALK THEORY



- **Theoretical** framework for the optimal segment PDF
- **All** 4 local decision have to be optimal:

$$p^{zv}(\dots) = P_m^{zv}(\dots) \cdot p_d^{zv}(\dots) \cdot p_\omega^{zv}(\dots) \cdot (1 - P_{RR}^{zv}(\dots))$$

# ZERO-VARIANCE PDF EXAMPLES



- Opt. distance PDF:

$$p_d^{zv}(d_{j+1} | \mathbf{x}_j, \omega_j) \propto T(\mathbf{x}_j, \mathbf{x}_{j+1}) \cdot \sigma_s(\mathbf{x}_{j+1}) \cdot L_i(\mathbf{x}_{j+1}, \omega_j)$$

Unknown Light  
Transport Quantities

- Opt. direction PDF:

$$p_\omega^{zv}(\omega_{j+1} | \mathbf{x}_{j+1}, \omega_j) \propto f(\mathbf{x}_{j+1}, \omega_j, \omega_{j+1}) \cdot L(\mathbf{x}_{j+1}, \omega_{j+1})$$

## FUN FACT: STD. VOLUME SAMPLING AND ZERO-VARIANCE



- Std. volume sampling resolves to a zero-variance estimator if:

$$L(\mathbf{x}, \omega) = \text{const} \quad L_i(\mathbf{x}, \omega) = \text{const} \quad \forall \mathbf{x}, \omega$$

- Its variance depends on the deviation of the **actual** volumetric light transport to this assumption!
- Consequence:

**Any conservative guiding towards the actual VLT results in a variance reduction !!!**



# ZERO-VARIANCE-BASED VOLUMETRIC PATH GUIDING

# ZV-BASED VOLUMETRIC PATH GUIDING: GOALS



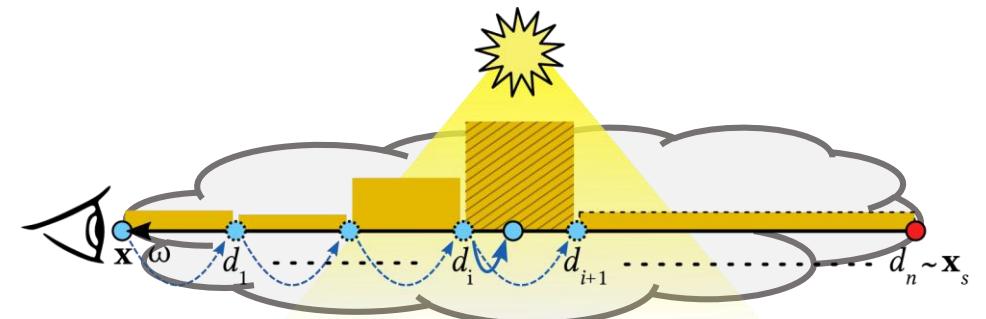
- Consider the **complete** volumetric light transport
- No prior assumptions or special cases
- Leverage success of local surface guiding methods
  - Extend the concept to volumes

# ZV-BASED VOLUMETRIC PATH GUIDING: CONTRIBUTIONS

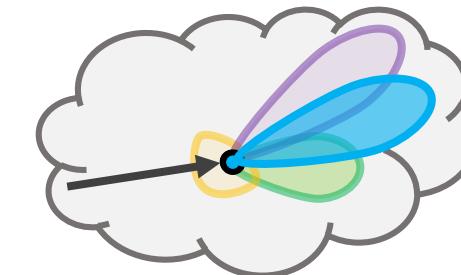


- Guiding **all** local sampling decisions:

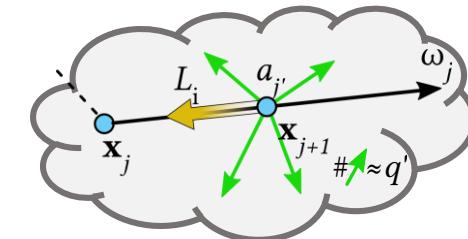
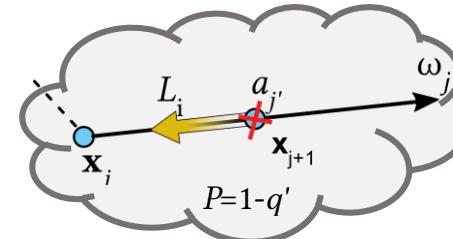
- 1+2 Guided product distance sampling:



- 3 Guided product directional sampling:



- 4 Guided Russian roulette and Splitting:



# Standard Sampling



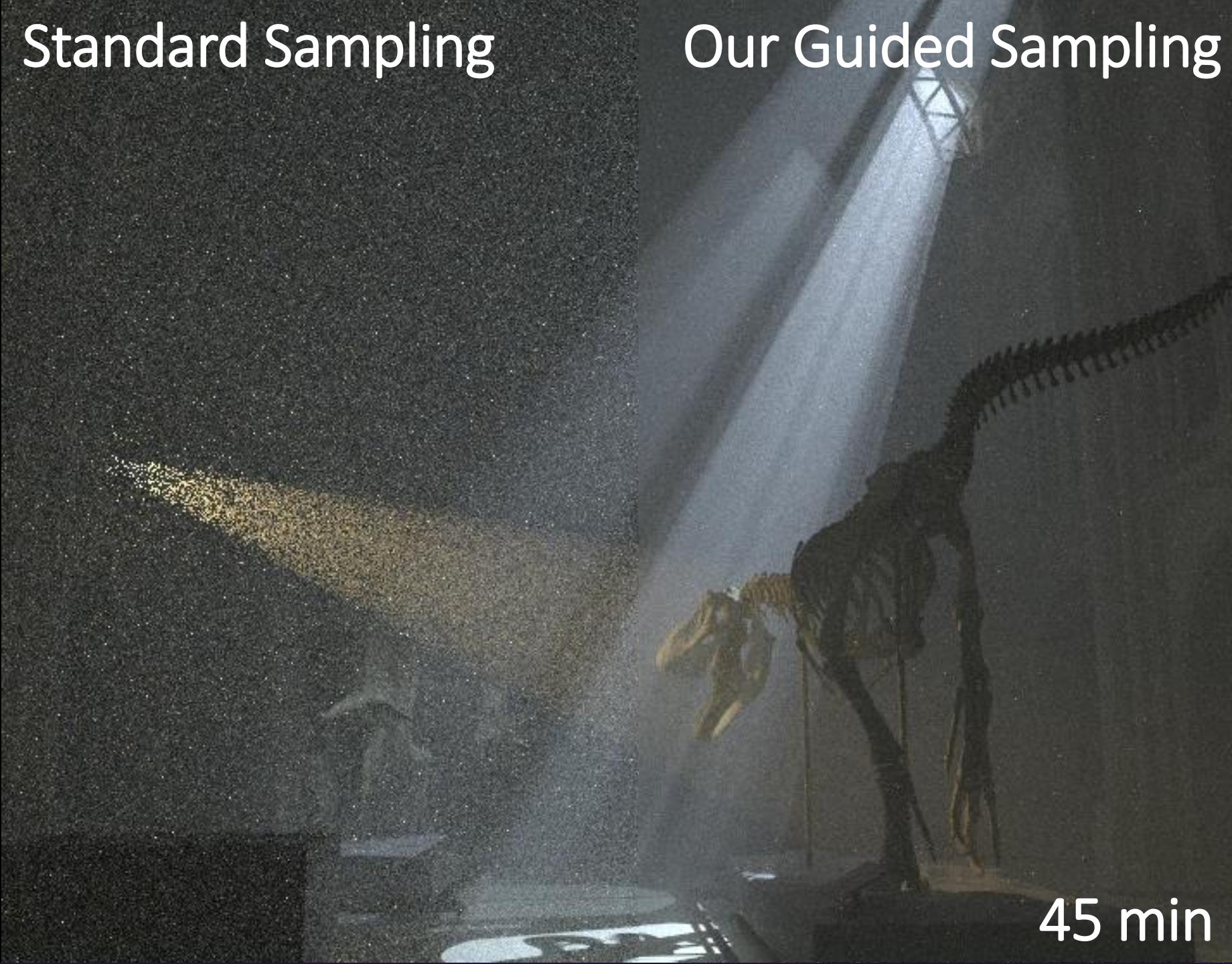
45 min

# Our Guided Sampling



45 min

Standard Sampling

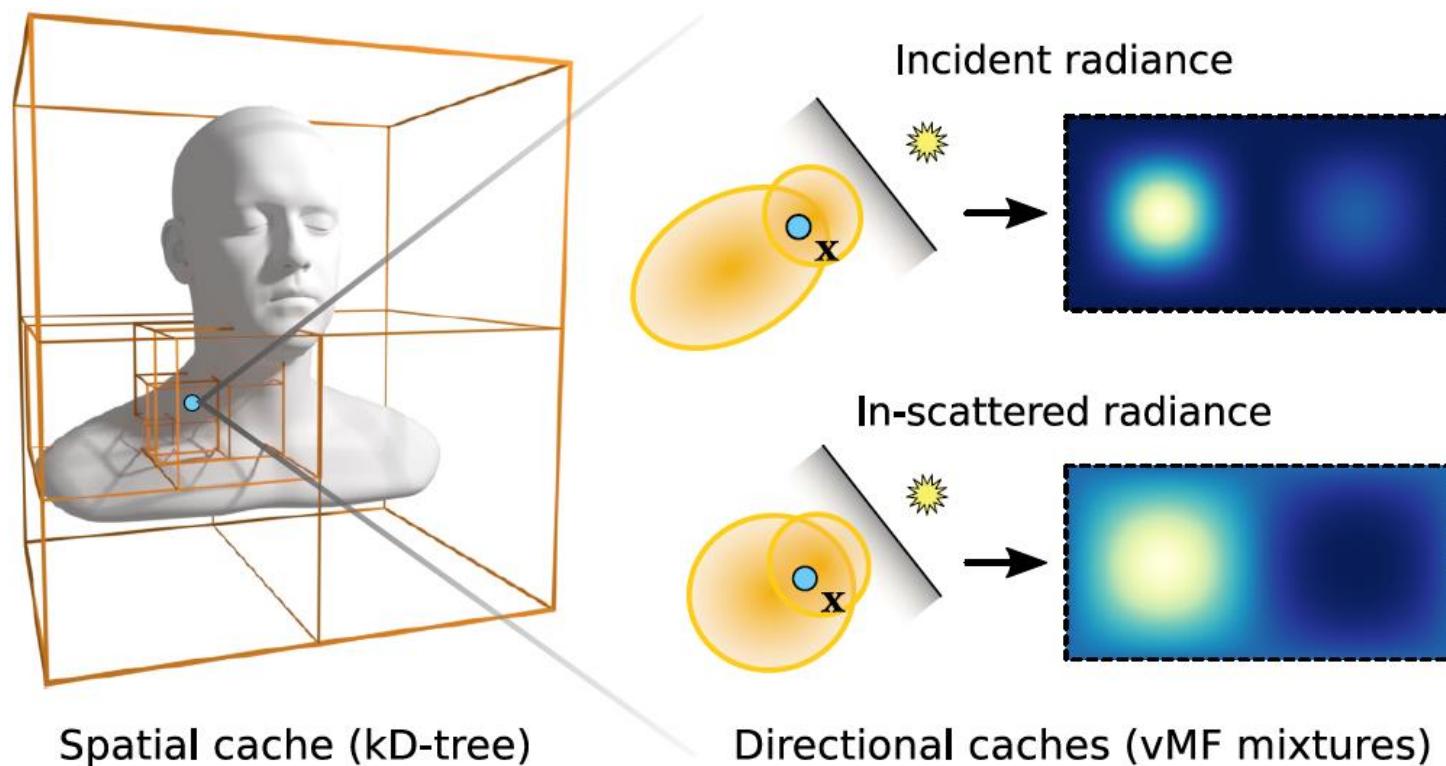


Our Guided Sampling



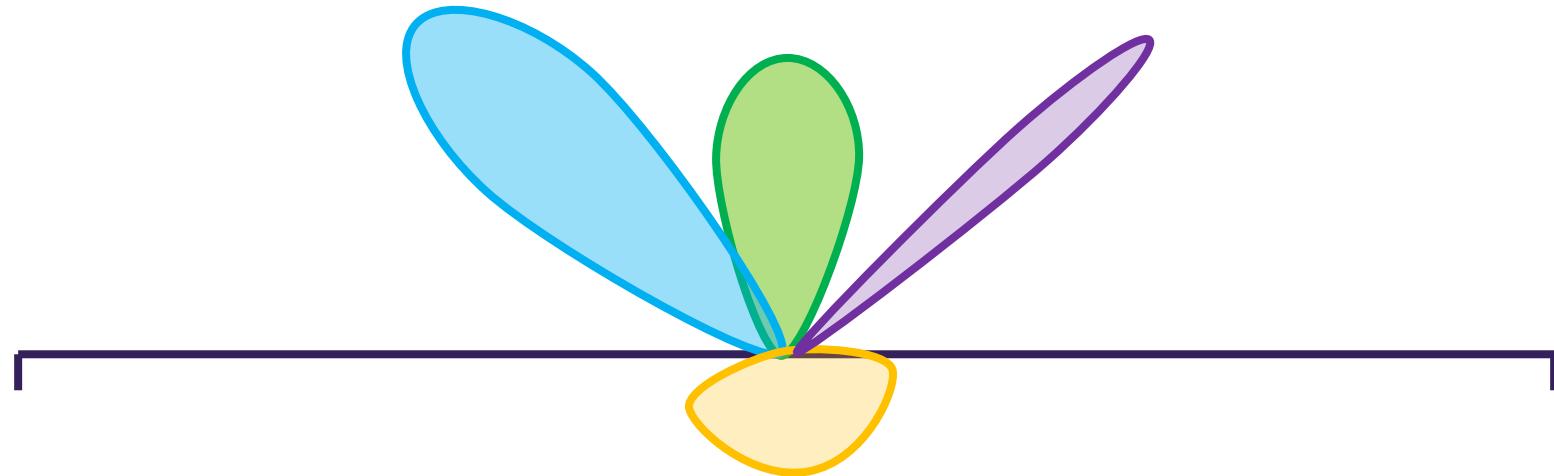
45 min

# VOLUME RADIANCE ESTIMATES



- Pre-processing step to fit estimates from photons (50M)
- Spatial caches via BSP-tree: max. 2K photons per node

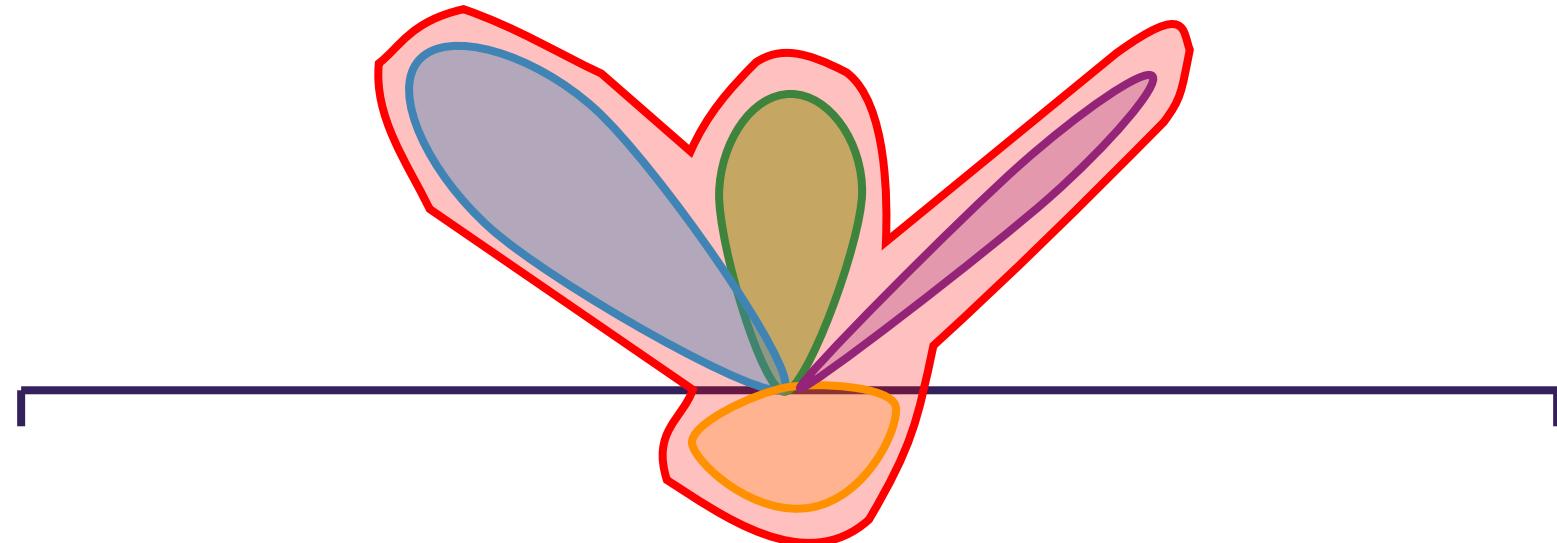
# VON MISES FISHER MIXTURE MODEL (VMM)



$$V(\omega|\Theta) = \sum^K \pi_i v(\omega|\mu_i, \kappa_i)$$

$$\Theta = \{\pi_0 \dots, \mu_0 \dots, \kappa_0 \dots\}$$

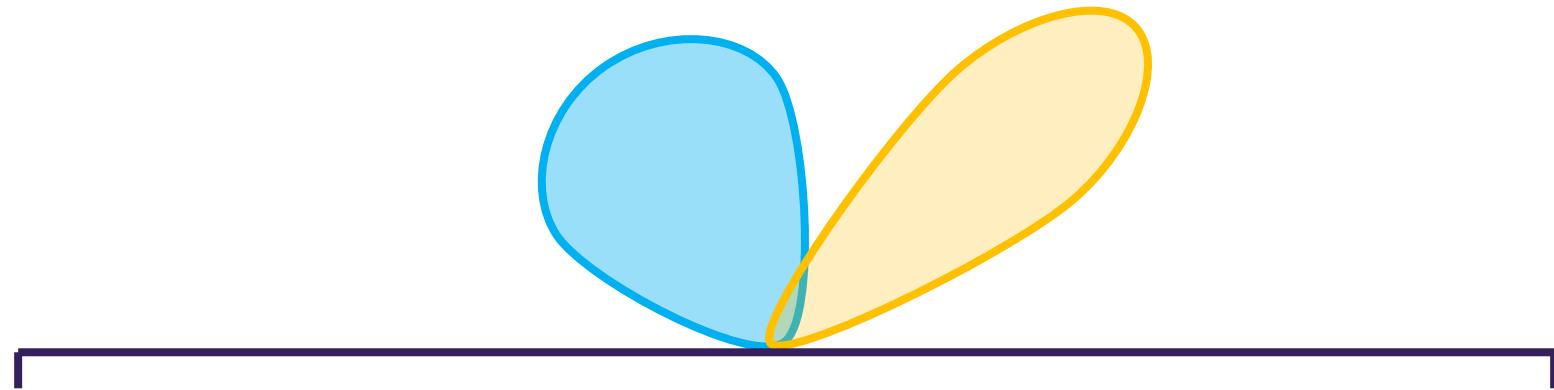
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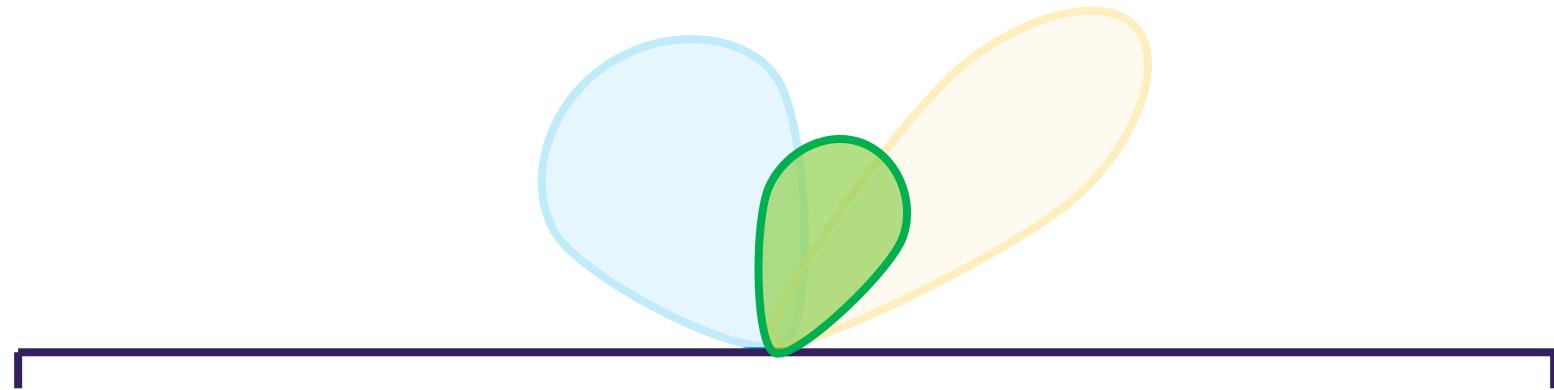
$$\Theta = \{\pi_0 \dots, \mu_0 \dots, \kappa_0 \dots\}$$

# VMM: PRODUCT



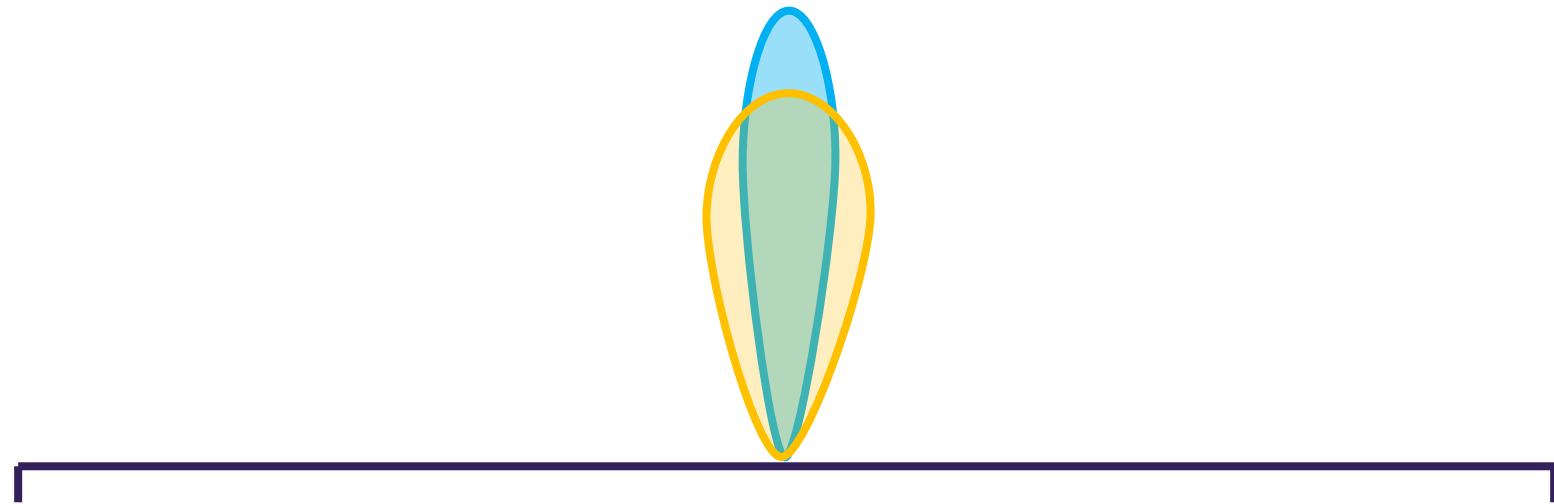
$$\pi_i v(\omega | \mu_i, \kappa_i) \cdot \pi_j v(\omega | \mu_j, \kappa_j) = \pi_{ij} v(\omega | \mu_{ij}, \kappa_{ij})$$

# VMM: PRODUCT



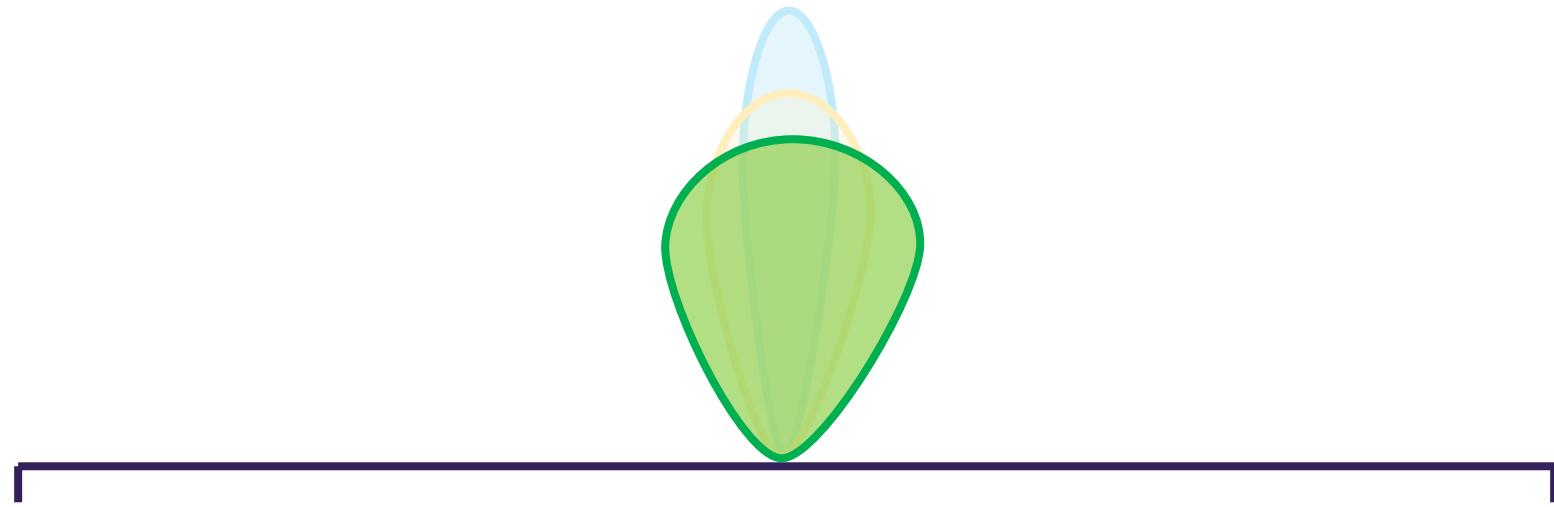
$$\pi_i v(\omega | \mu_i, \kappa_i) \cdot \pi_j v(\omega | \mu_j, \kappa_j) = \pi_{ij} v(\omega | \mu_{ij}, \kappa_{ij})$$

# VMM: CONVOLUTION



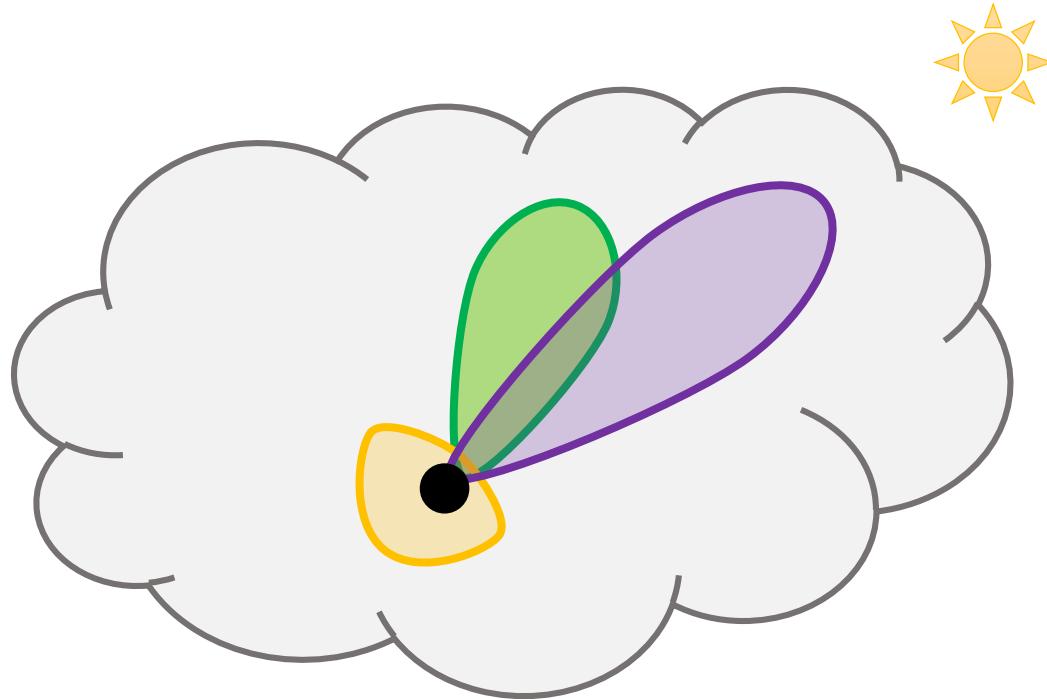
$$v_i(\dots) * v_j(\dots) = v_{ij}(\dots)$$

# VMM: CONVOLUTION



$$v_i(\dots) * v_j(\dots) = v_{ij}(\dots)$$

# INCIDENT RADIANCE ESTIMATES

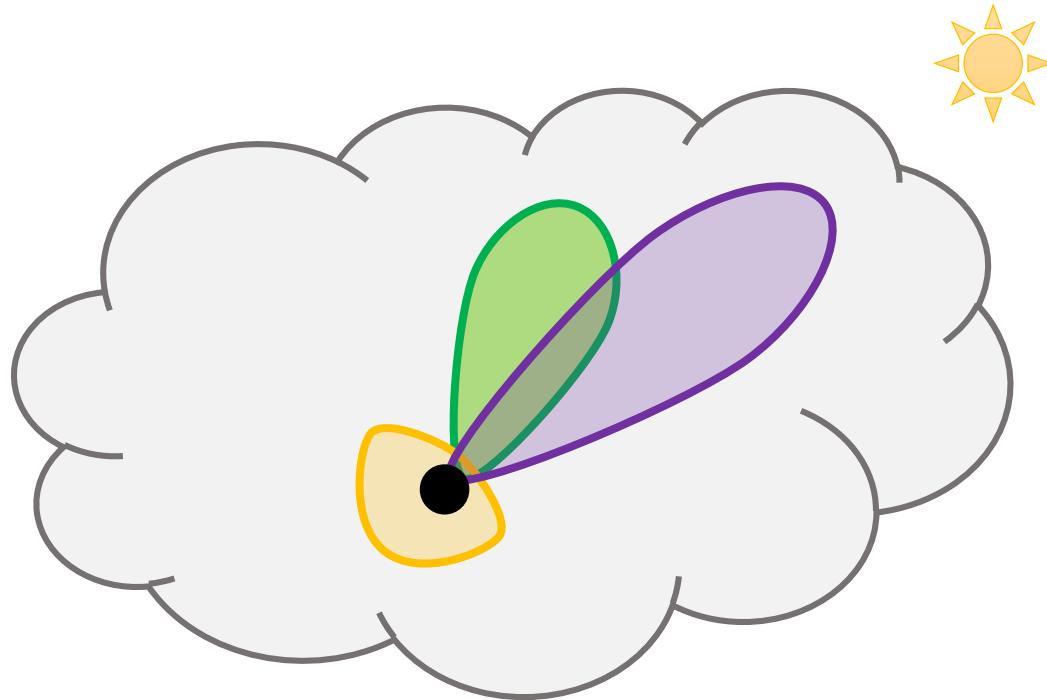


- Scaled Incident Radiance Distribution:
- Fluence:

$$\tilde{L}(x, \omega) = \Phi(x) \cdot V(\omega | \Theta(x))$$

$$\Phi(x) = \int_S L(x, \omega') d\omega'$$

# INCIDENT RADIANCE ESTIMATES

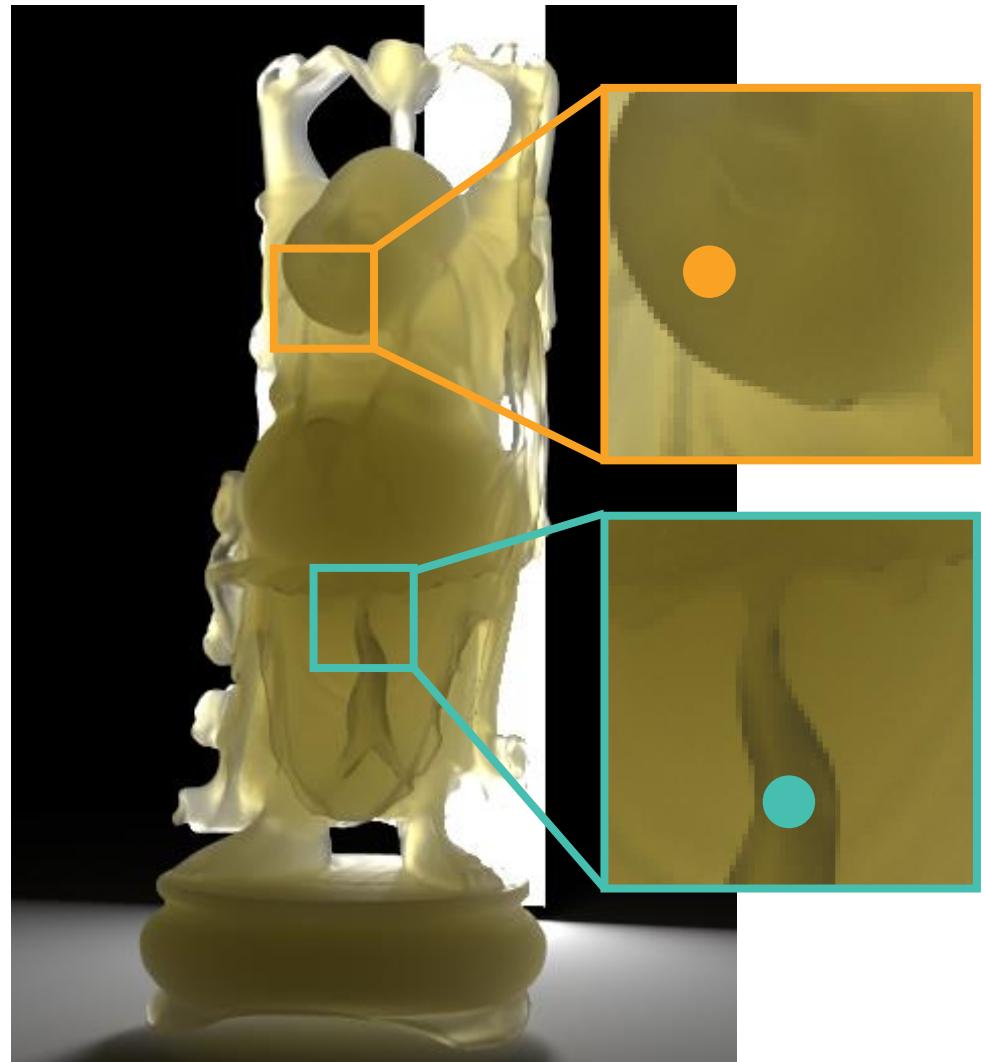


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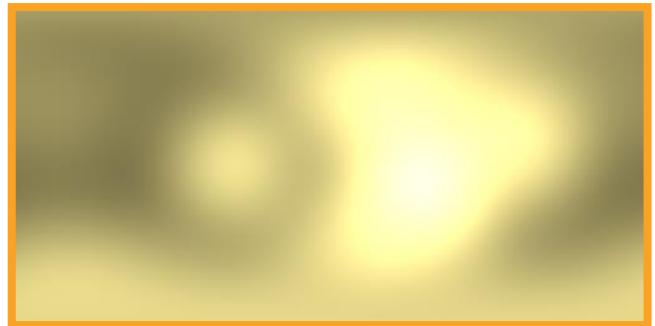
# INCIDENT RADIANCE ESTIMATES



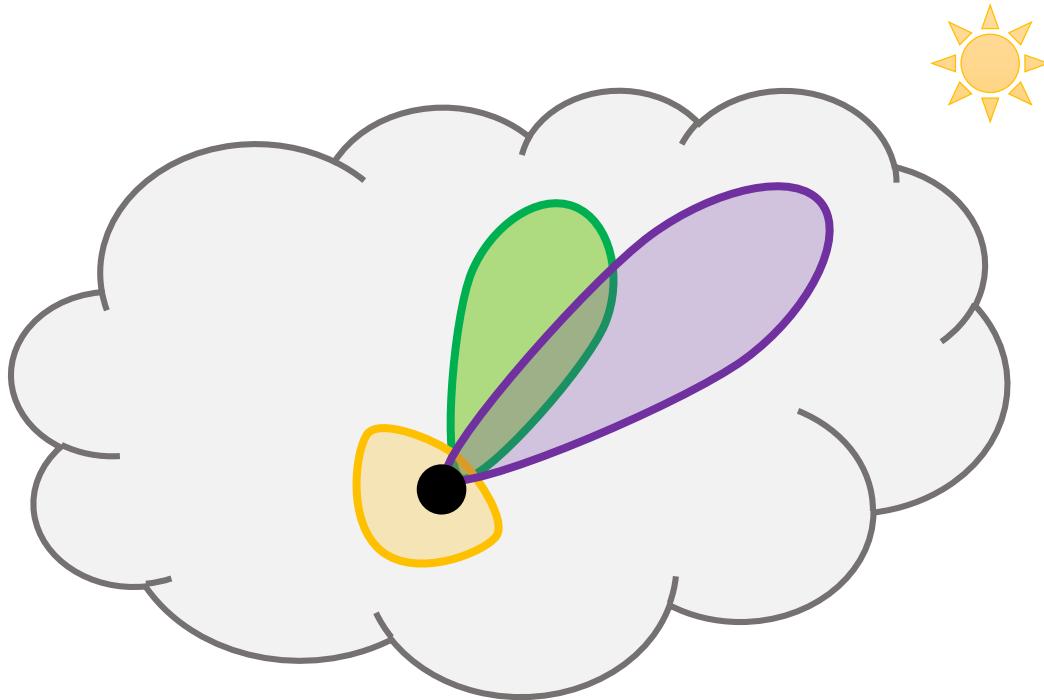
Ground truth (2K spp)



Our estimates (VMM)

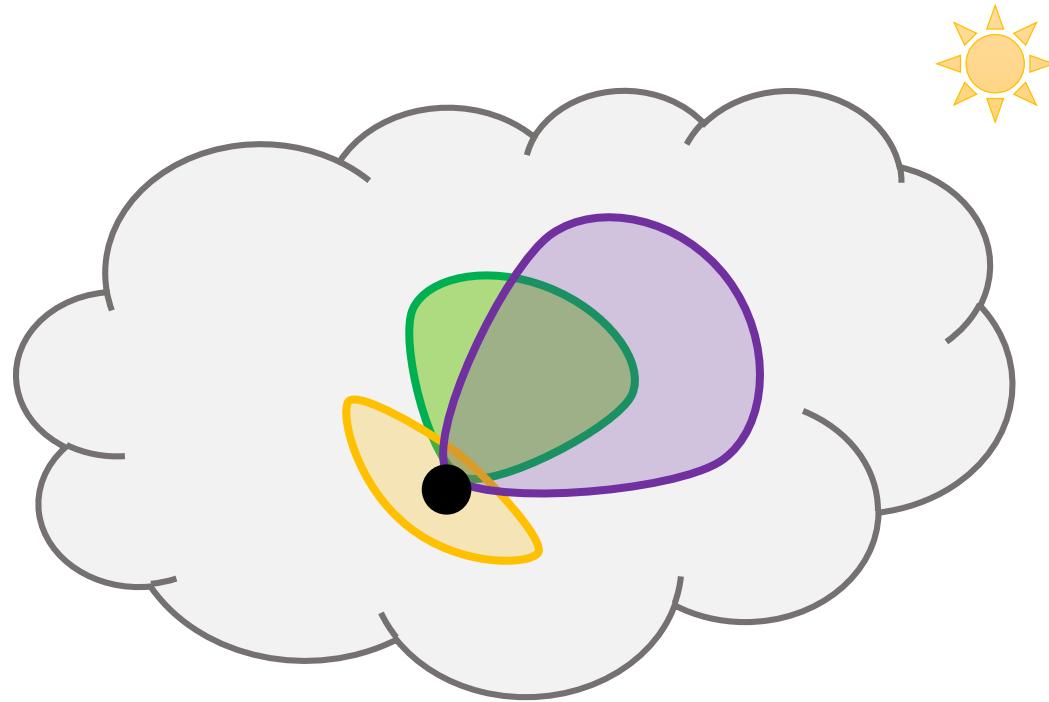


# IN-SCATTERED RADIANCE ESTIMATES



- Convolution between  $L$  and phase function:

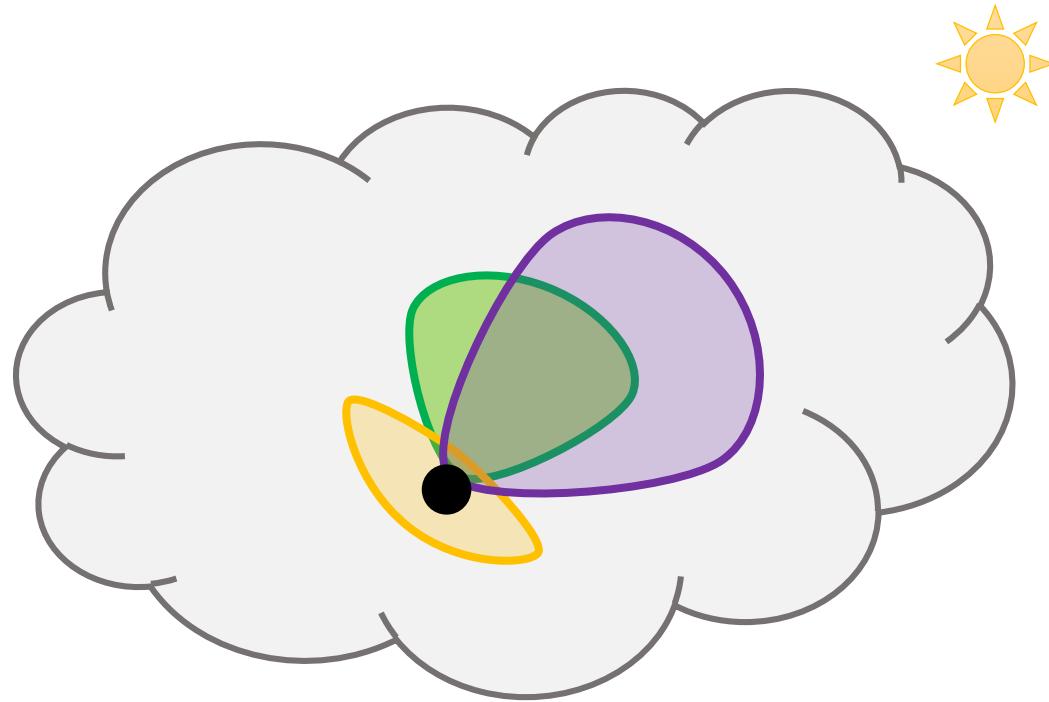
# IN-SCATTERED RADIANCE ESTIMATES



- Convolution between  $L$  and phase function:

$$V_{L_i}(\omega) = (V_f * V_L)(\omega)$$

# IN-SCATTERED RADIANCE ESTIMATES

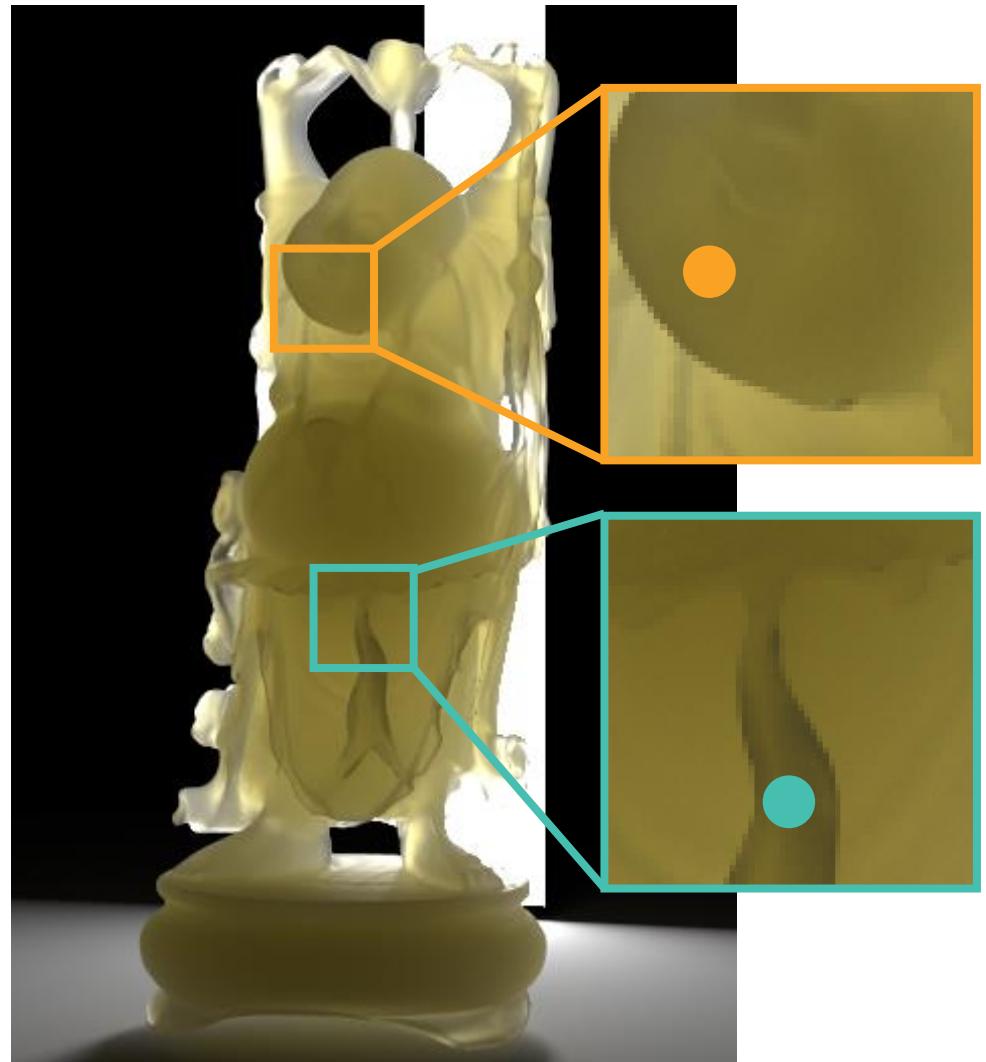


- Convolution between  $L$  and phase function:

$$V_{L_i}(\omega) = (V_f * V_L)(\omega)$$

$$\tilde{L}_i(x, \omega) = \Phi(x) \cdot V_{L_i}(\omega | \Theta_{L_i}(x))$$

# IN-SCATTERED RADIANCE ESTIMATES



Ground truth (2K spp)



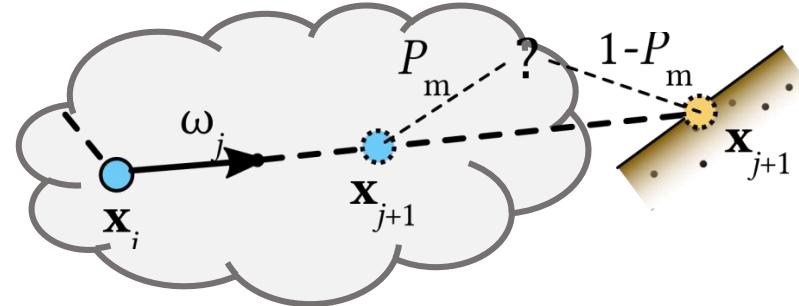
Our estimates (VMM)



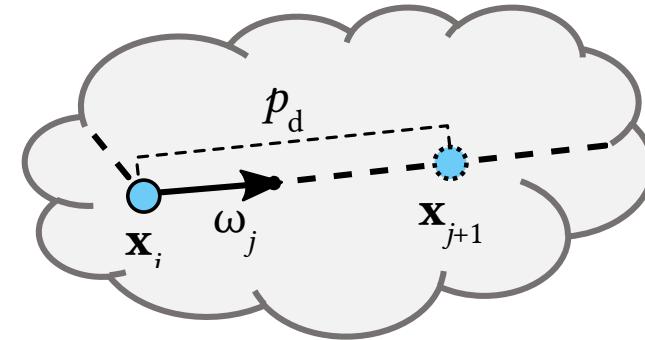


# GUIDED SAMPLING DECISIONS

# GUIDED PRODUCT DISTANCE SAMPLING

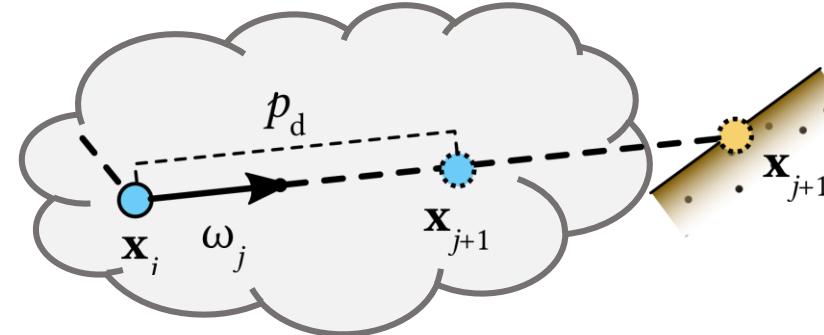


1. Scatter decision



2. Scatter distance

# GUIDED PRODUCT DISTANCE SAMPLING



1+2. Event distance

Traditional  
distance sampling

- Optimal ZV-PDF:

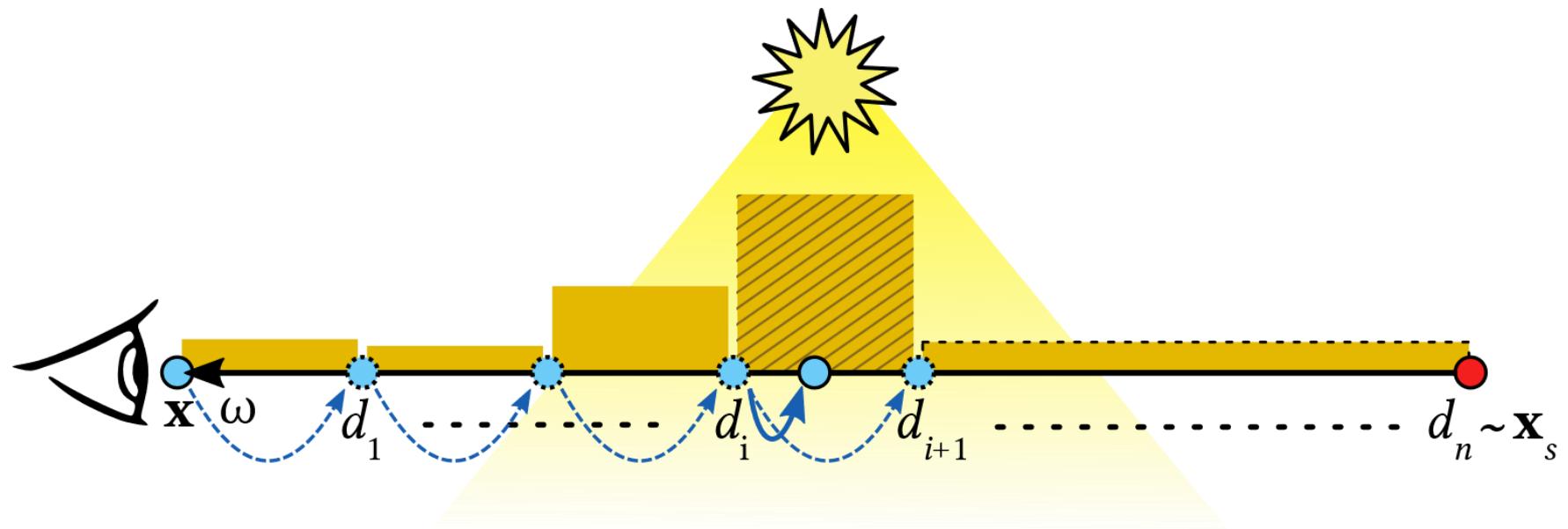
$$p_d^{Zv}(d_{j+1} | \mathbf{x}_j, \omega_j) = \frac{T(\mathbf{x}_j, \mathbf{x}_{j+1}) \cdot \sigma_s(\mathbf{x}_{j+1}) \cdot L_i(\mathbf{x}_{j+1}, \omega_j)}{L(\mathbf{x}_j, \omega_j)}$$

Our estimates

- Our guided PDF:

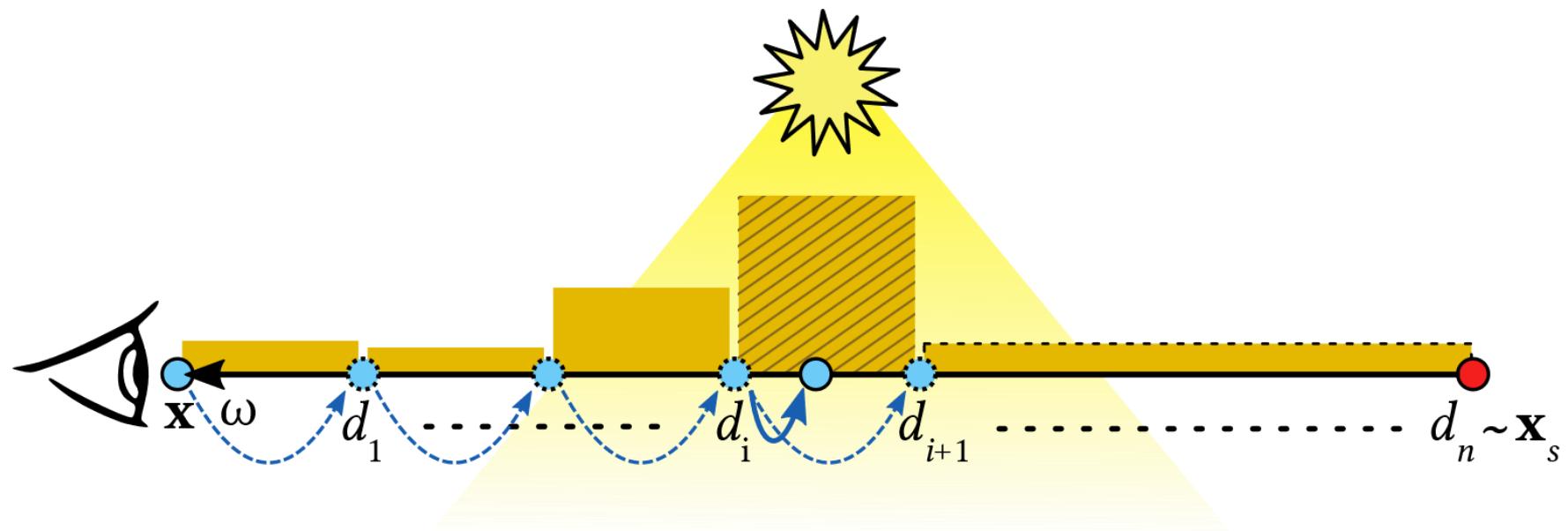
$$\tilde{p}_d^{Zv}(d_{j+1} | \mathbf{x}_j, \omega_j) = \frac{T(\mathbf{x}_j, \mathbf{x}_{j+1}) \cdot \sigma_s(\mathbf{x}_{j+1}) \cdot \tilde{L}_i(\mathbf{x}_{j+1}, \omega_j)}{\tilde{L}(\mathbf{x}_j, \omega_j)}$$

# INCREMENTAL GUIDED DISTANCE SAMPLING



- Incremental approach:
  - At each step make a local decision, if we scatter inside the bin.

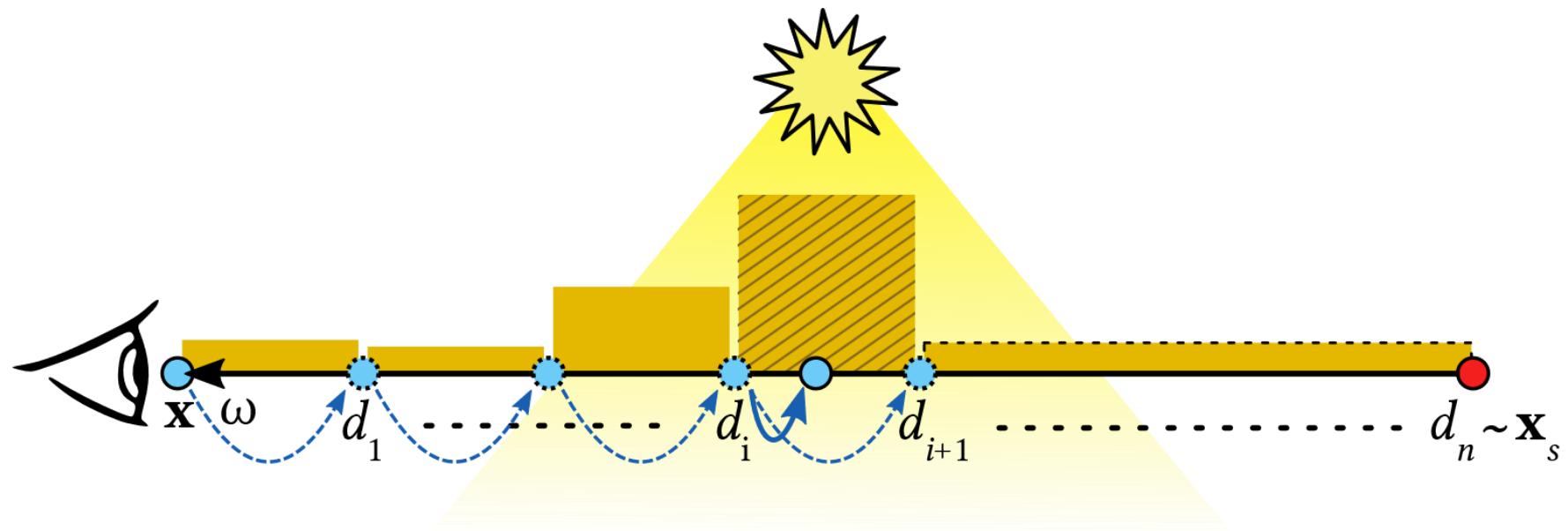
# INCREMENTAL GUIDED DISTANCE SAMPLING



- Local bin scatter probability:

$$P_i(D \leq d_{i+1}) \approx \frac{1 - T(d_i, d_{i+1})}{\sigma_t(d_i)} \cdot \frac{\sigma_s(d_i) \cdot \tilde{L}_i(d_i)}{\tilde{L}(d_i, \omega)}$$

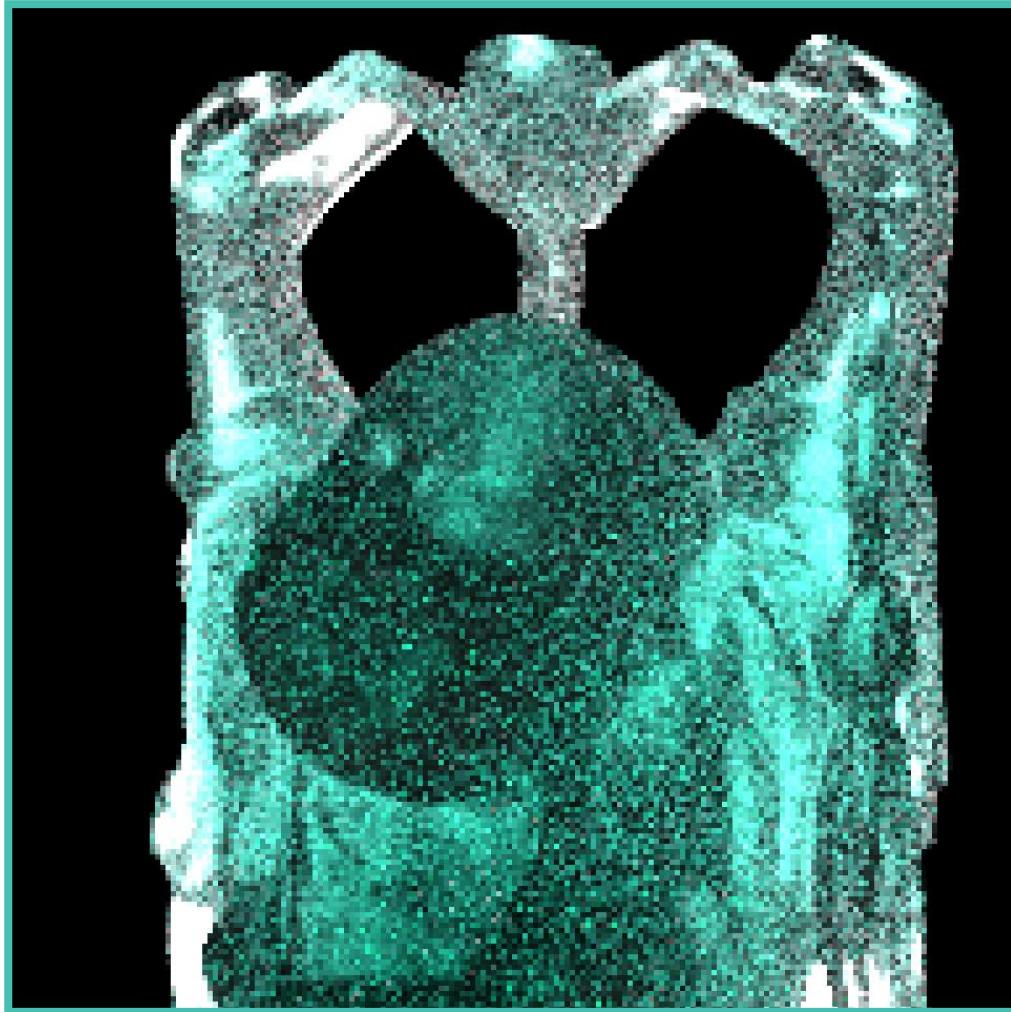
# INCREMENTAL GUIDED DISTANCE SAMPLING



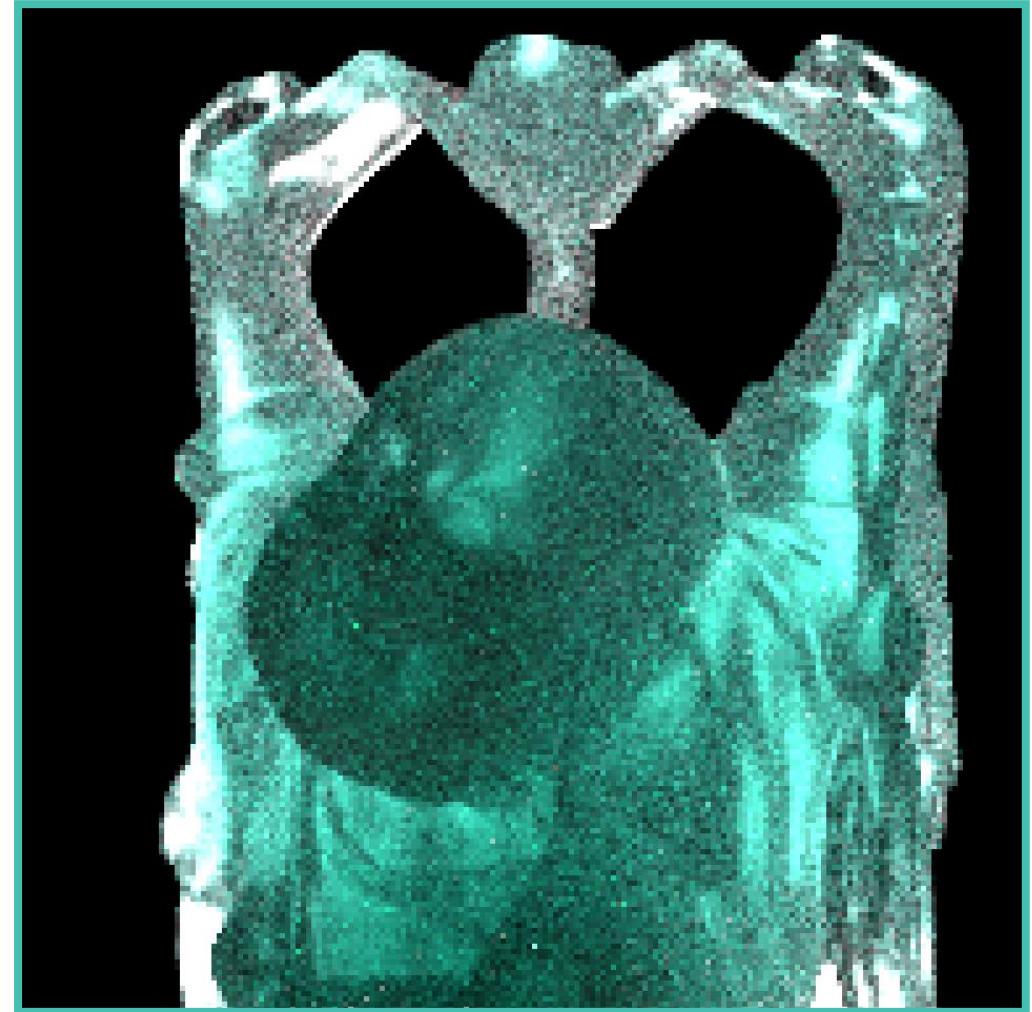
- We only need to step until the scattering event happens



## No guiding (256 spp)



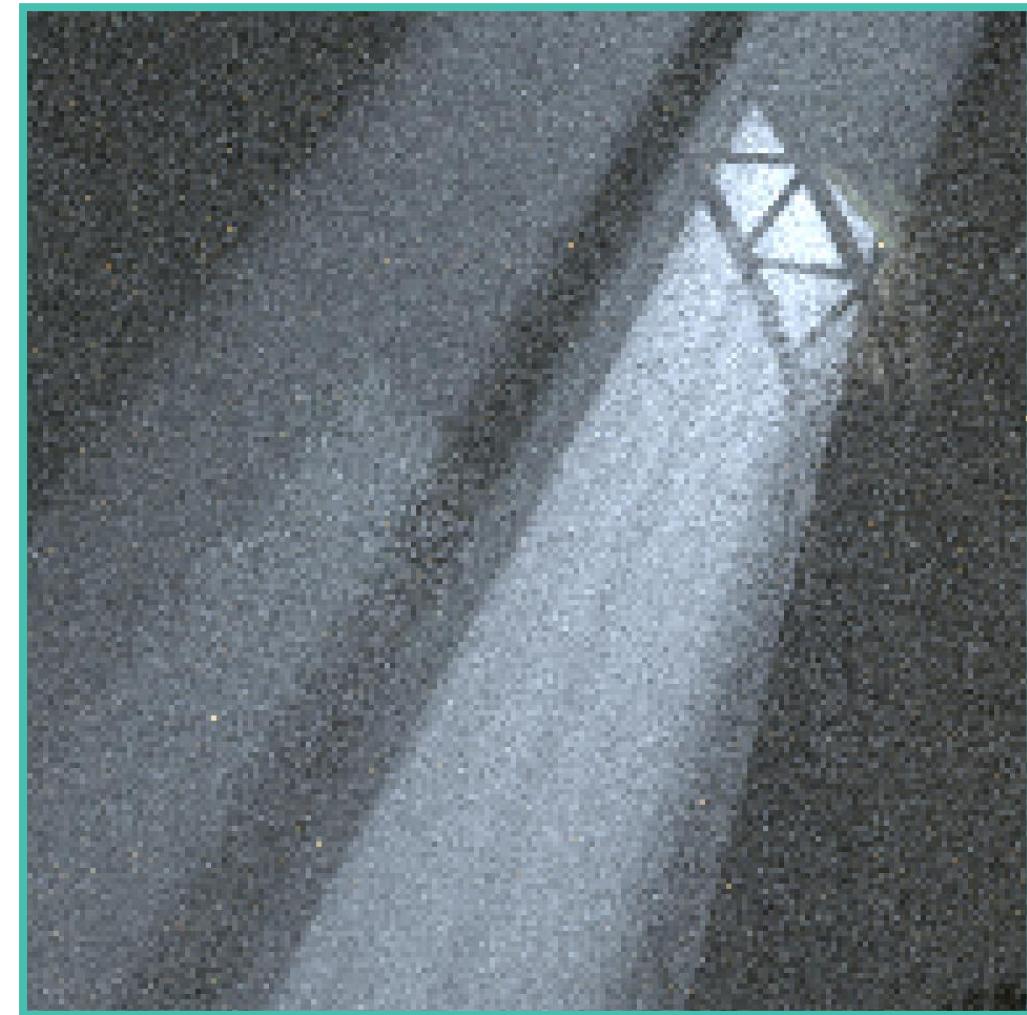
## Distance guiding (256 spp)



## No guiding (1024 spp)



## Distance guiding (1024 spp)

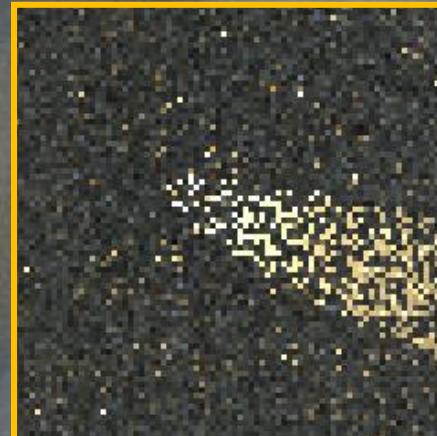


45 min



45 min

No guiding

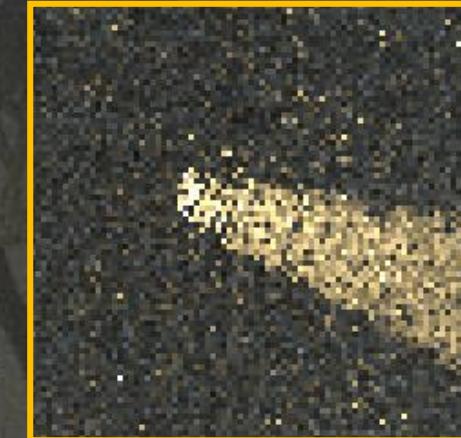
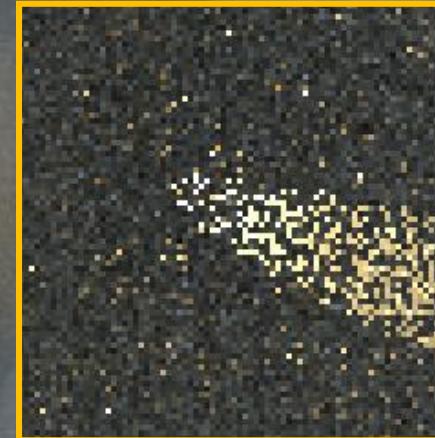


Spp: 960  
relMSE: 1.342

45 min

No guiding

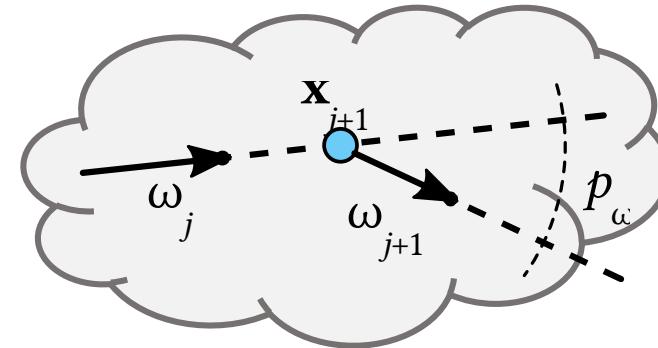
Distance guiding



Spp: 960  
relMSE: 1.342

Spp: 424  
relMSE: 0.901

# GUIDED PRODUCT DIRECTIONAL SAMPLING



3. Scatter direction

Traditional  
directional sampling

- Optimal ZV-PDF:

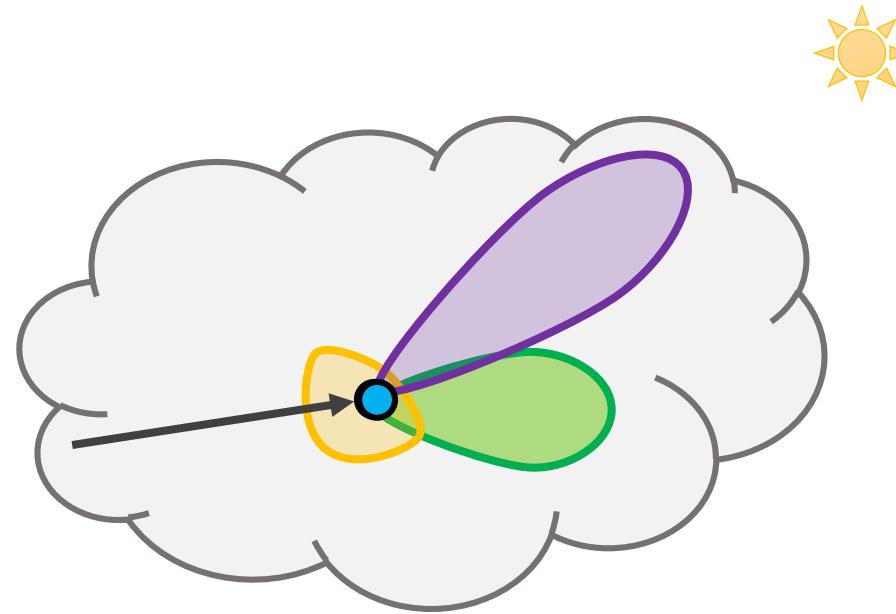
$$p_\omega^{ZV}(\omega_{j+1}|x_{j+1}, \omega_j) \propto \boxed{f(x_{j+1}, \omega_j, \omega_{j+1})} \cdot L(x_{j+1}, \omega_{j+1})$$

Our estimates

- Our guided PDF:

$$\tilde{p}_\omega^{ZV}(\omega_{j+1}|x_{j+1}, \omega_j) \propto \boxed{\tilde{f}(x_{j+1}, \omega_j, \omega_{j+1})} \cdot \boxed{\tilde{L}(x_{j+1}, \omega_{j+1})}$$

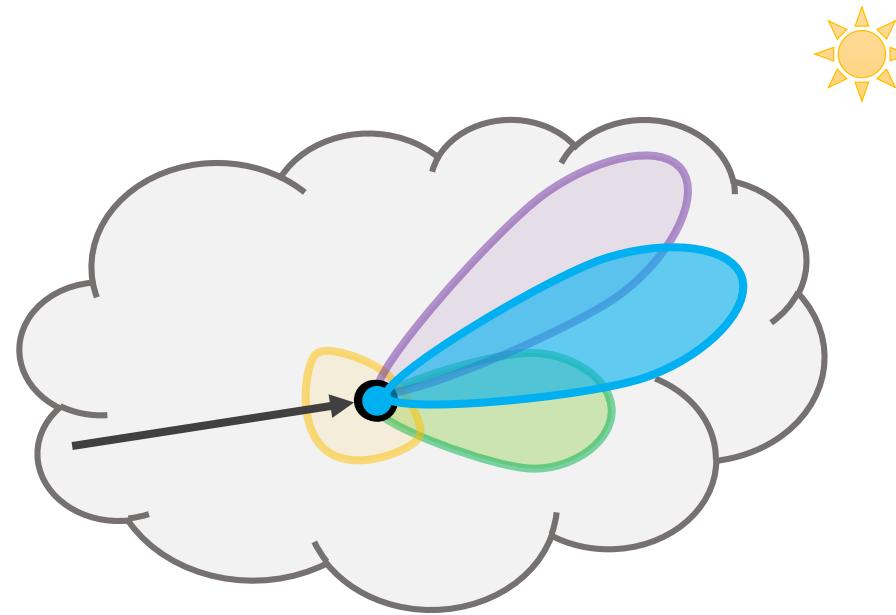
# GUIDED PRODUCT DIRECTIONAL SAMPLING



- Product between two VMM is a VMM:

$$V_f(\omega)V_L(\omega) = (V_f \otimes V_L)(\omega) = V_{\otimes}(\omega)$$

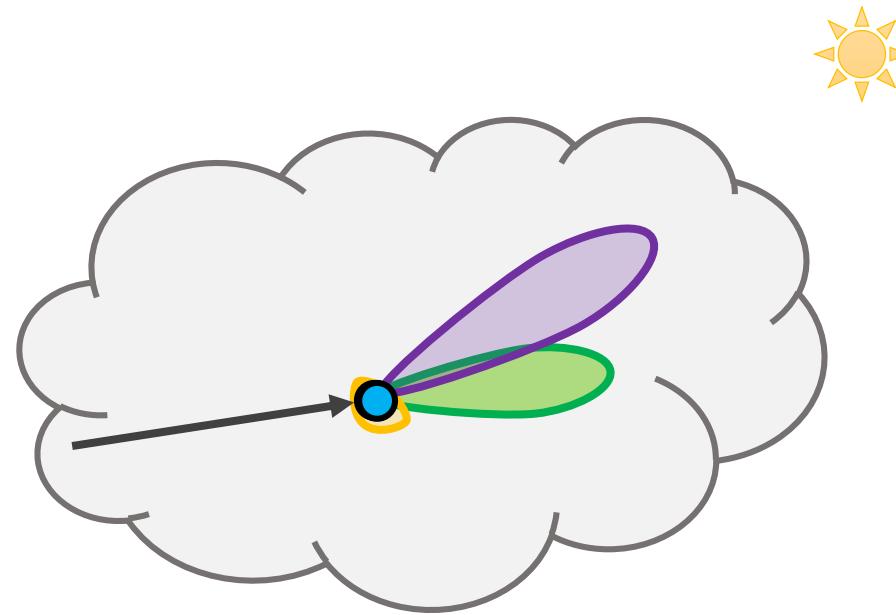
# GUIDED PRODUCT DIRECTIONAL SAMPLING



- Product between two VMM is a VMM:

$$V_f(\omega)V_L(\omega) = (V_f \otimes V_L)(\omega) = V_{\otimes}(\omega)$$

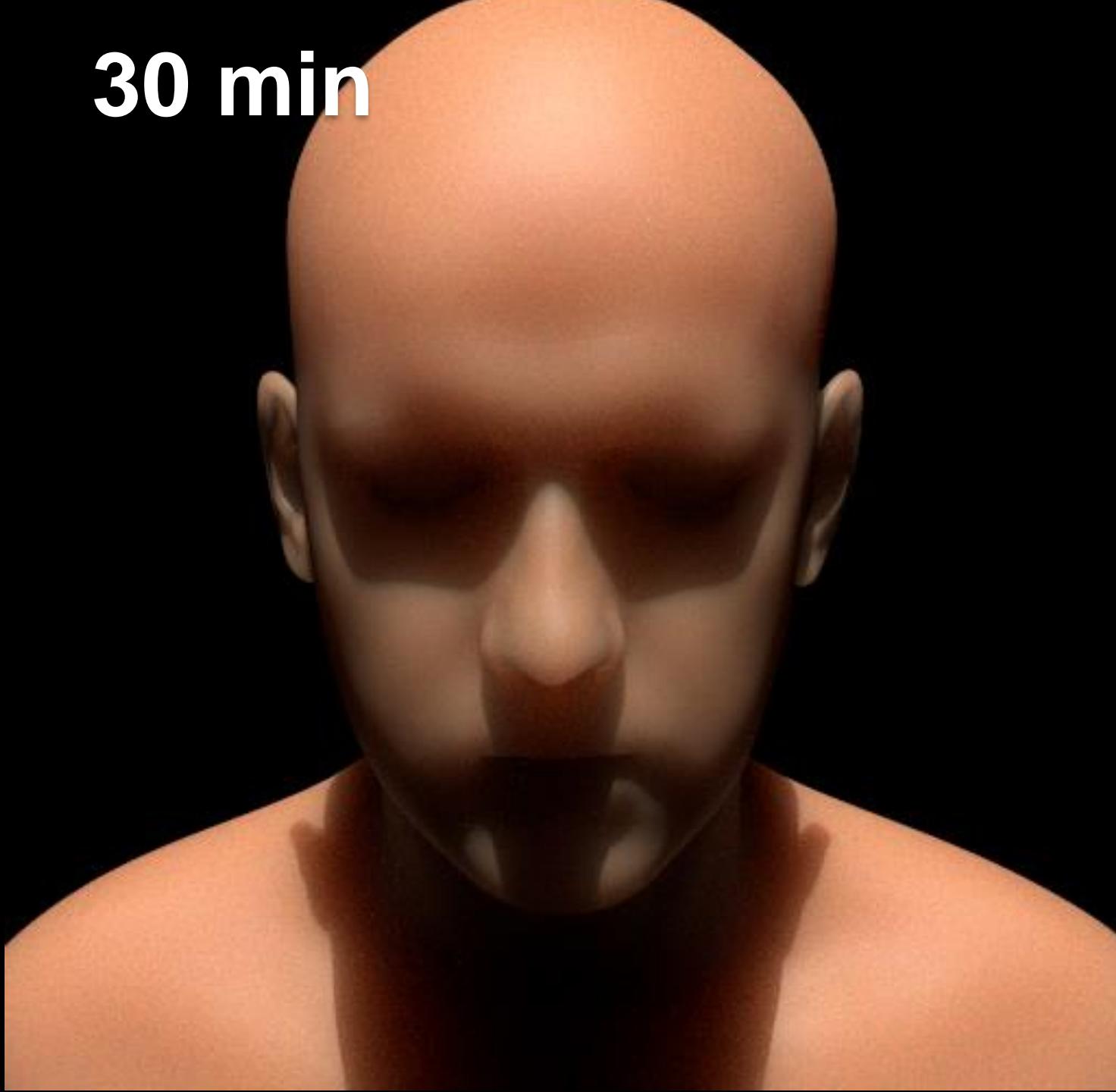
# GUIDED PRODUCT DIRECTIONAL SAMPLING



- Product between two VMM is a VMM:

$$V_f(\omega)V_L(\omega) = (V_f \otimes V_L)(\omega) = V_{\otimes}(\omega)$$

30 min



30 min

No guiding



Spp: 2212  
relMSE: 0.376

**30 min**

No guiding      Directional guiding



**Spp: 2212**  
**relMSE: 0.376**

**Spp: 1756**  
**relMSE: 0.048**

# 30 min

No guiding



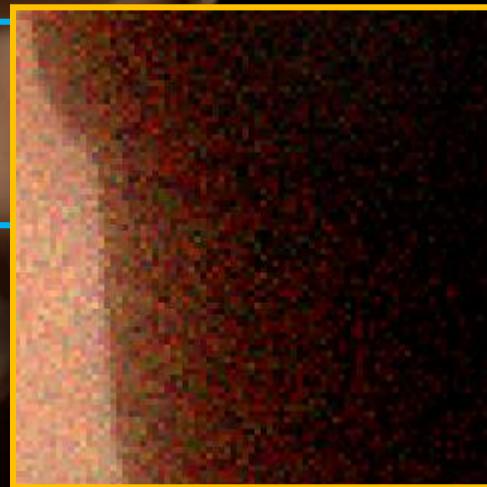
Directional guiding



Dist + Direct



Spp: 2212  
relMSE: 0.376



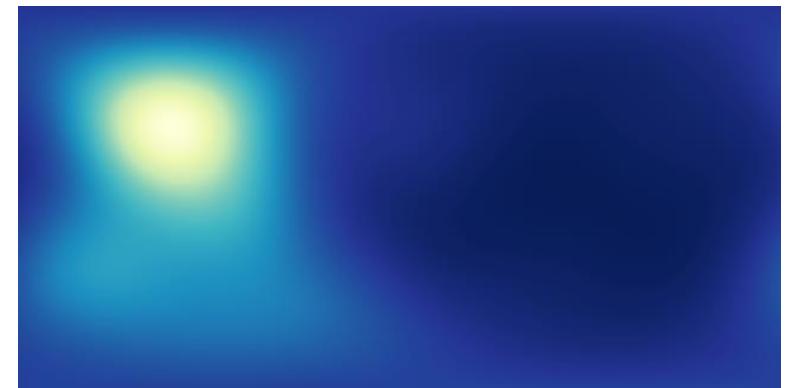
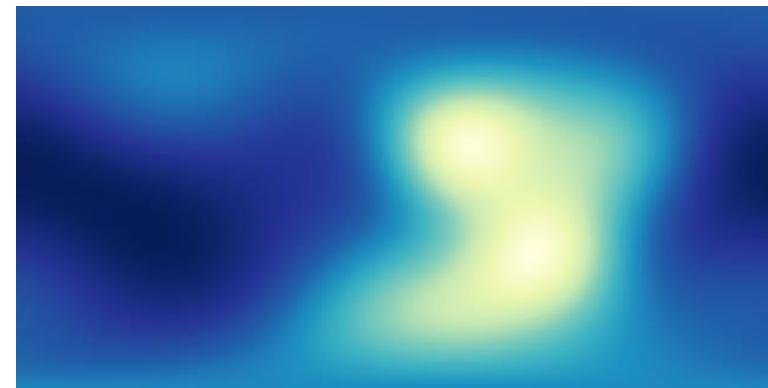
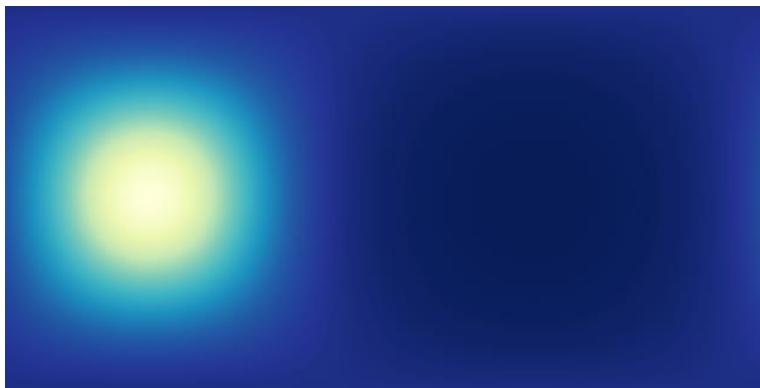
Spp: 1756  
relMSE: 0.048



Spp: 1228  
relMSE: 0.034



# IMPORTANCE OF THE PRODUCT FOR DIRECTIONAL GUIDING



- Phase function PDF:

$$p_{\omega}^f(\dots) \propto f(\dots)$$

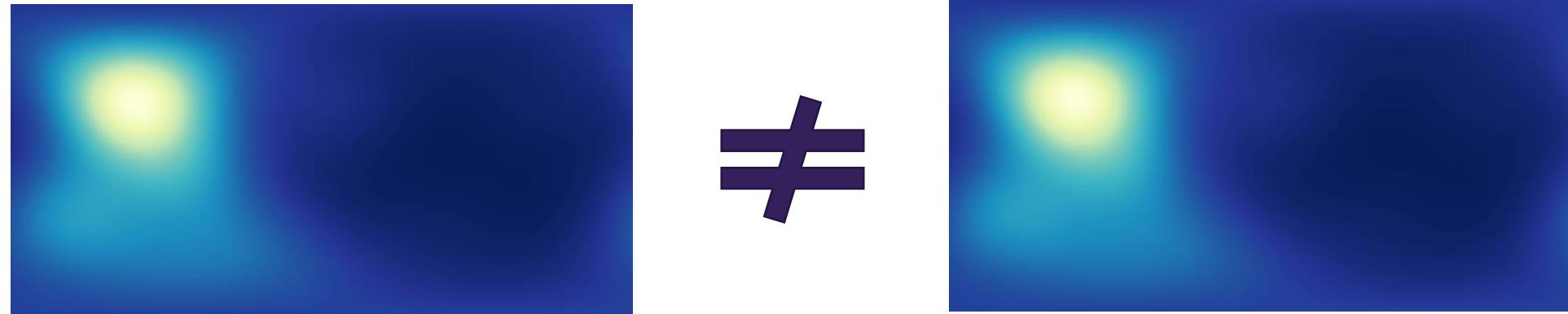
- Incident Radiance PDF:

$$p_{\omega}^L(\dots) \propto L(x_{j+1}, \omega_{j+1})$$

- Mixture PDF:

$$p_{\omega}^{guide}(\dots) = \alpha \cdot p_{\omega}^f(\dots) + (1 - \alpha) \cdot p_{\omega}^L(\dots)$$

# IMPORTANCE OF THE PRODUCT FOR DIRECTIONAL GUIDING



$\neq$

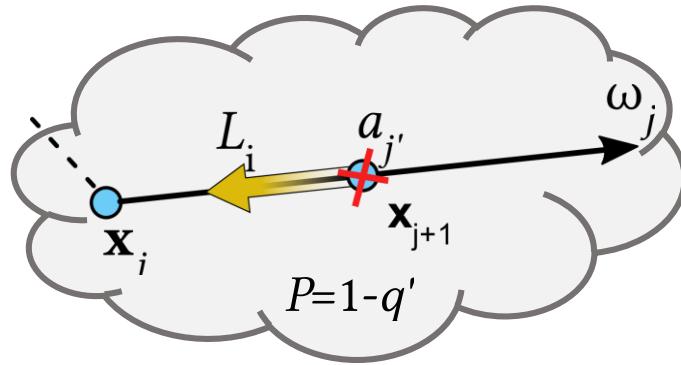
- Mixture PDF:

$$p_{\omega}^{mix}(\dots) = \alpha \cdot p_{\omega}^f(\dots) + (1 - \alpha) \cdot p_{\omega}^L(\dots)$$

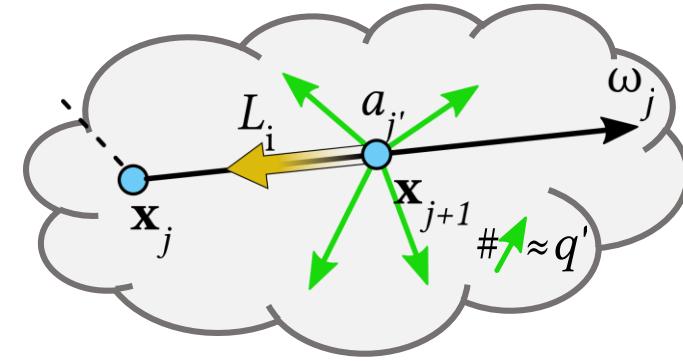
- Product PDF:

$$\tilde{p}_{\omega}^{Zv}(\dots) \propto \tilde{f}(\dots) \cdot \tilde{L}(\dots)$$

# GUIDED RUSSIAN ROULETTE AND SPLITTING



4a. Termination



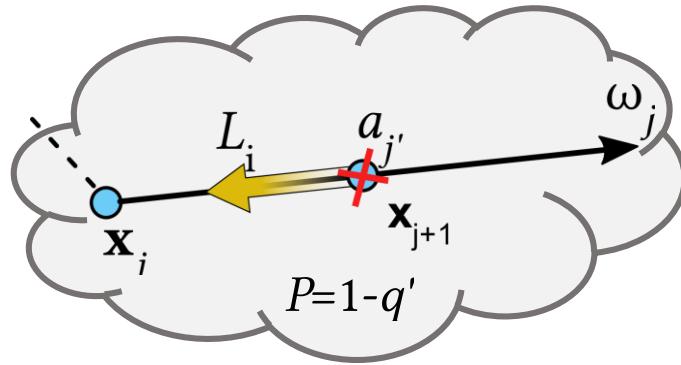
4b. Splitting

- Post-sampling compensation strategies:
  - Identify, if we did a sub-optimal sampling decision
  - Terminate: to increase performance
  - Split: bound/reduce sample variance

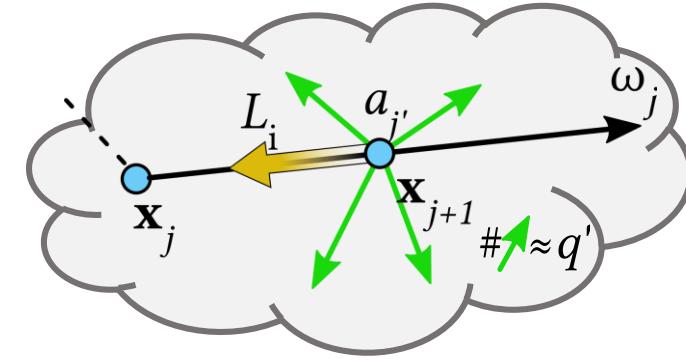
# GUIDED RUSSIAN ROULETTE AND SPLITTING



Directional

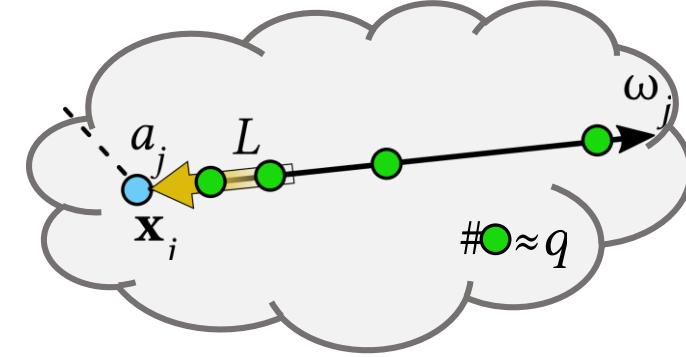
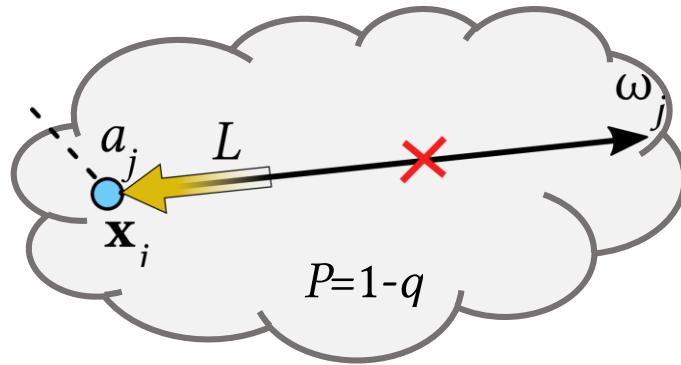


4a. Termination



4b. Splitting

Distance



# GUIDED RUSSIAN ROULETTE AND SPLITTING



$$q = \frac{E[X]}{I}$$

survival prob / splitting factor →

Path contribution

Reference solution

The diagram shows the formula for the survival probability or splitting factor  $q$ . A blue arrow points from the text "survival prob / splitting factor" to the variable  $q$ . Two blue arrows point from the text "Path contribution" and "Reference solution" to the terms  $E[X]$  and  $I$  respectively in the formula.

- Path contribution:  $E[X]$ 
  - The expected contribution if we continue the path
- Reference solution:  $I$ 
  - the final pixel value

# GUIDED RUSSIAN ROULETTE AND SPLITTING



survival prob / splitting factor → 
$$q = \frac{E[X]}{I} = 1$$

**Zero-Variance Estimator**

Path contribution  
Reference solution

- Path contribution:  $E[X]$ 
  - The expected contribution if we continue the path
- Reference solution:  $I$ 
  - the final pixel value

# GUIDED RUSSIAN ROULETTE AND SPLITTING



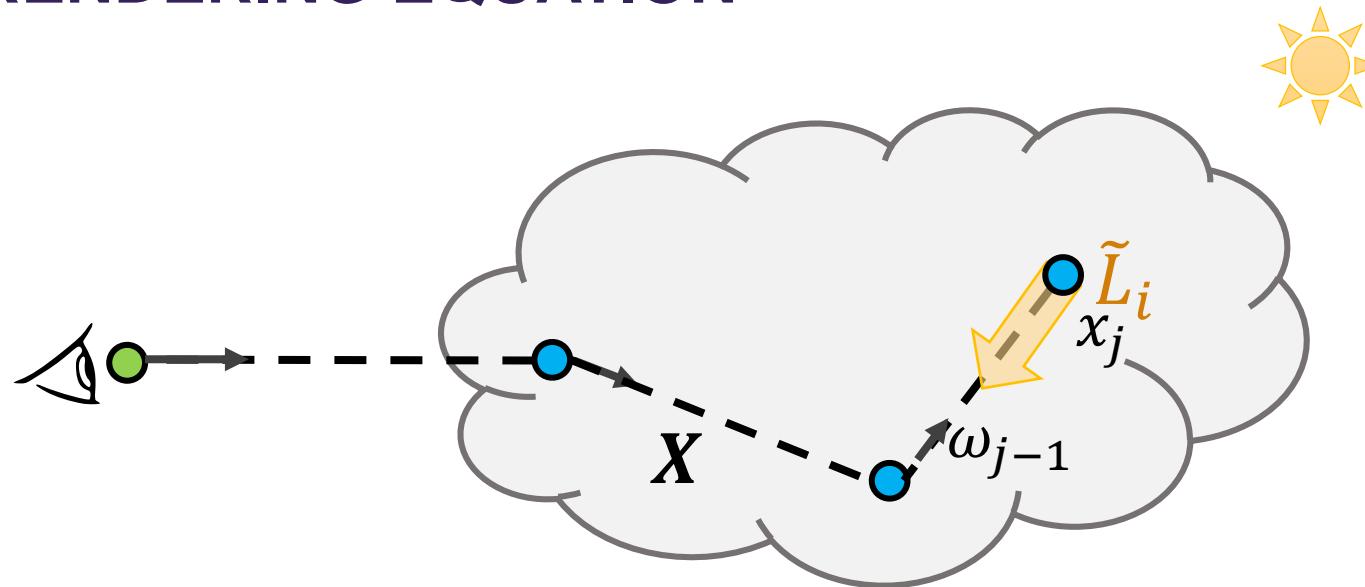
survival prob / splitting factor  $\rightarrow q = \frac{E[X]}{I}$

Path contribution  
Reference solution

$$q = \frac{E[X]}{I}$$

- If  $q' \leq 1$ : Russian Roulette
  - Terminates low contributing paths
  - Survival probability:  $q'$
- If  $q' > 1$ : Spitting
  - Splits an under sampled paths with a potential high contribution ( $q'$  times)

# VOLUME RENDERING EQUATION



Path throughput:  $f(X)/p(X)$

In-scattered radiance estimate

$$E[X] = a'(X) \cdot \tilde{L}_i(x_j, \omega_{j-1})$$

- See course notes or paper for more details

# GUIDED RUSSIAN ROULETTE AND SPLITTING: PIXEL ESTIMATE



# GUIDED RUSSIAN ROULETTE AND SPLITTING: PIXEL ESTIMATE



45 min

No RR



Spp: 468  
relMSE: 0.454

# 45 min

No RR



Spp: 468  
relMSE: 0.454

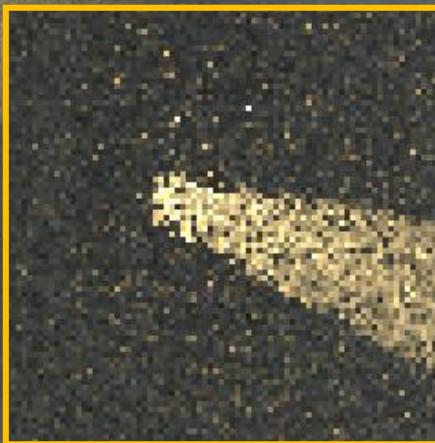
Guided RR



Spp: 1500  
relMSE: 0.174

# 45 min

No RR



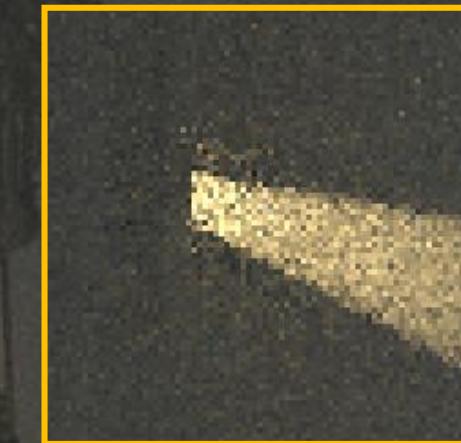
Spp: 468  
relMSE: 0.454

Guided RR



Spp: 1500  
relMSE: 0.174

+ Guided splitting



Spp: 1340  
relMSE: 0.066



## Guided RR



**Spp: 1500**  
**relMSE: 0.174**

82 Sebastian Herholz, Volumetric Zero-Variance-Based Path Guiding

## + Guided splitting



**Spp: 1340**  
**relMSE: 0.066**

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# No guiding

Time: 60 min

Spp: 10644

relMSE: 11.58

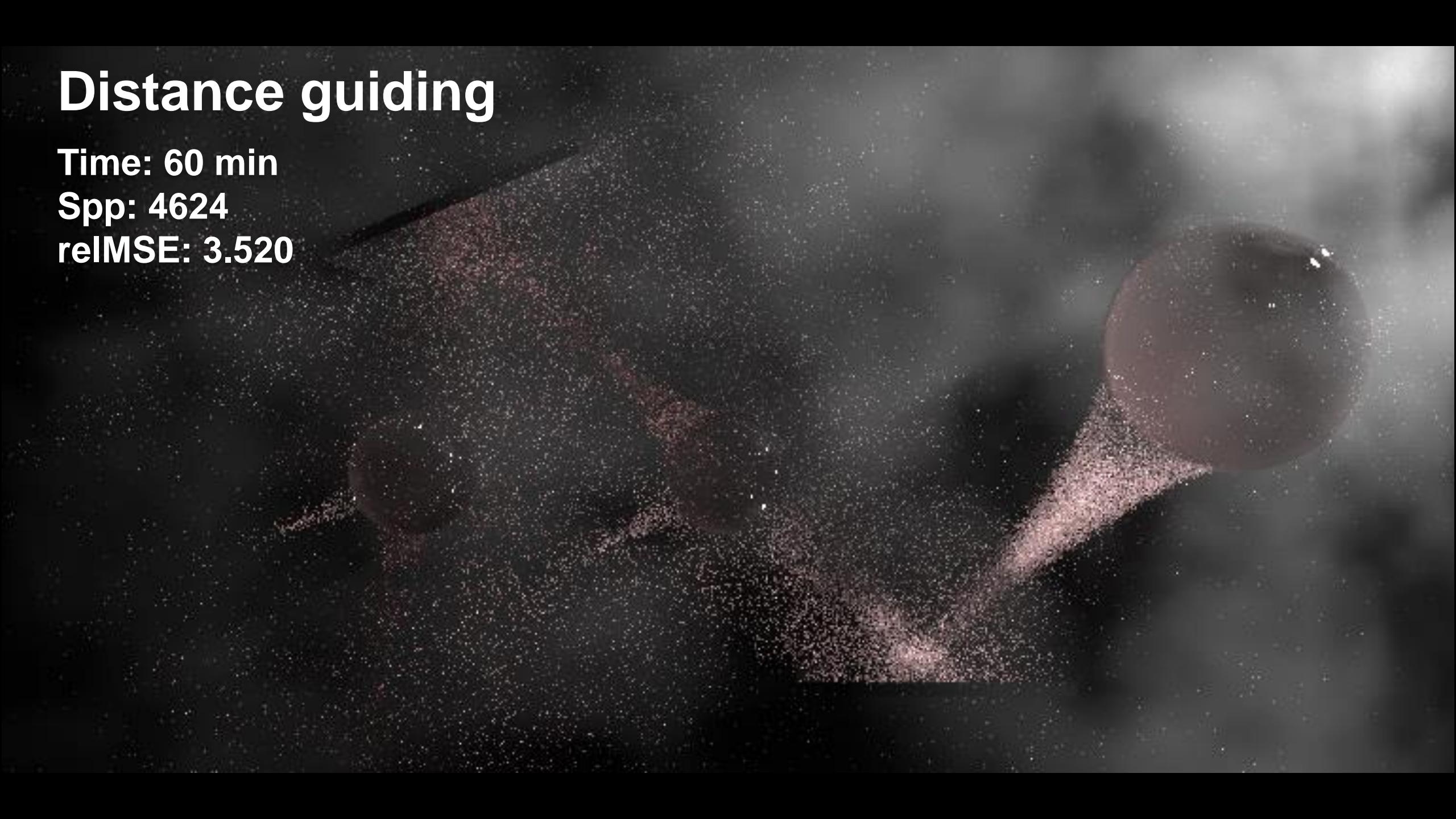


# Distance guiding

Time: 60 min

Spp: 4624

relMSE: 3.520

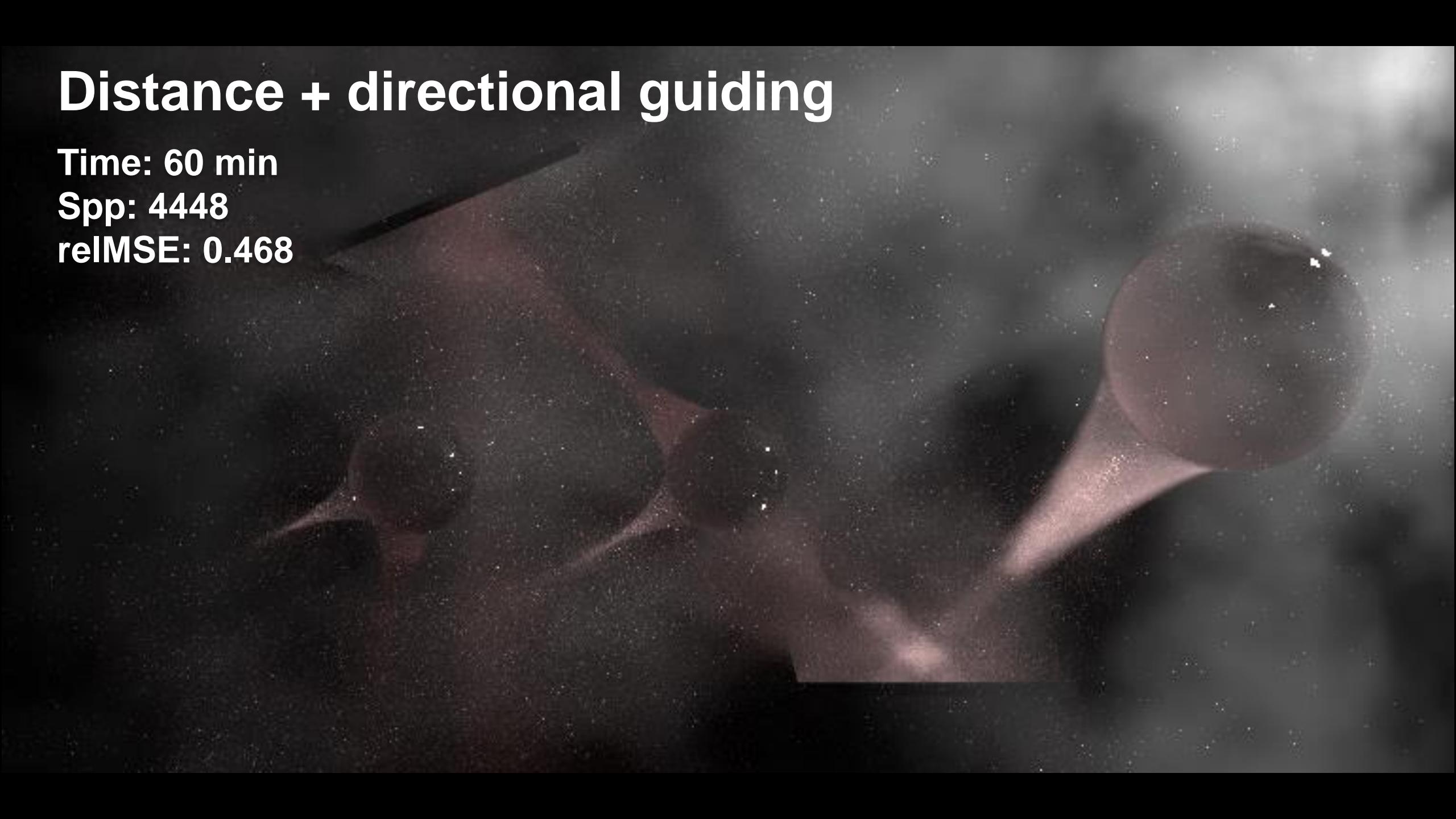


# Distance + directional guiding

Time: 60 min

Spp: 4448

relMSE: 0.468



# Distance + directional guiding + GRRS

Time: 60 min

Spp: 3796

relMSE: 0.321





# ADDITIONAL RESULTS

Motivation

Zero-Variance Theory

Volume Guiding

Guided Decisions

Results

Future Work