

Convergence Analysis for Anisotropic Monte Carlo Sampling Spectra

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AT THE

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 Image: Constraint of the second se











 $f(\vec{x})$



 $d\vec{x}$ J_0



 $f(\vec{x})$



 $l\vec{x}$ Τ J_0 0 \ /



 $f(\vec{x})$



 \mathbf{N} I_N = $N \underset{k=1}{\swarrow} p(\vec{x}_k)$

Variance



Variance Convergence Rate of Samplers



4D Jittered

Number of Samples

Variance Convergence Rate of Samplers



Fredo Durand [2011] Subr & Kautz [2013] Pilleboue et al. [2015]

4D JitteredPoisson Disk



Number of Samples

Monte Carlo Estimator

 $I_N = \frac{1}{N} \sum_{k=1}^{N} f(\vec{x}_k) = \int_0^1 \frac{1}{N} \sum_{k=1}^{N} \delta(\vec{x} - \vec{x}_k) f(\vec{x}) \, d\vec{x} = \int_0^1 \frac{S_N(\vec{x}) f(\vec{x}) \, d\vec{x}}{\sqrt{N}}$



Fredo Durand [2011]

Samples Power Spectrum



$$S_N(\vec{x}) = \frac{1}{N} \sum_{k=1}^N \delta(\vec{x} - \vec{x}_k)$$

 $I_N = \int_0^1 S_N(\vec{x}) f(\vec{x}) \, d\vec{x}$

Spectrum



$$\mathcal{P}_{S_N}(\nu) = \left| \frac{1}{N} \sum_{k=1}^N e^{-i2\pi\nu \cdot \vec{x}_k} \right|^2$$

Expected Sampling Power Spectra





Spectrum



$$\mathcal{P}_{S_N}(\nu) = \left| \frac{1}{N} \sum_{k=1}^N e^{-i2\pi\nu \cdot \vec{x}_k} \right|^2$$

Expected Sampling Power Spectra





Expected Sampling Power Spectra



 $I_N = \int_0^1 S_N(\vec{x}) f(\vec{x}) \, d\vec{x}$

Expected Spectrum



$$\left\langle \mathcal{P}_{S_N}(\nu) \right\rangle = \left\langle \left| \frac{1}{N} \sum_{k=1}^N e^{-i2\pi\nu \cdot \vec{x}_k} \right|^2 \right\rangle$$

Variance of Monte Carlo Estimator

X

 $\left\langle \mathcal{P}_{S_N}(\nu) \right\rangle$



 $\operatorname{Var}(I_N) =$



 $\mathcal{P}_f(\nu)$



 $d\nu$

Fredo Durand [2011] Subr & Kautz [2013] Pilleboue et al. [2015]







Variance of Monte Carlo Estimator in **Polar Coordinates**











 \times





 $d\mathbf{n} d\rho$



 $ilde{\mathcal{P}}_{S_N}(
ho)$







 $\tilde{\mathcal{P}}_{S_N}(\rho)$



 $\mathcal{P}_f(\rho \mathbf{n})$









 $\tilde{\mathcal{P}}_{S_N}(\rho)$



 $\mathcal{P}_f(\rho)$



 $ilde{\mathcal{P}}_{{S}_N}\!(
ho)$

$$\operatorname{Var}(I_N) = \int_0^\infty \rho^{d-1}$$

$\int_{0} \rho^{d-1}$		X		d ho	
		_		Isotropic Spectrum Poisson Disk	
Samplers	Worst Case	Best Case			
Random	$\mathcal{O}(N^{-1})$	$\mathcal{O}(\Lambda$	(-1)		
Poisson Disk	$\mathcal{O}(N^{-1})$	$\mathcal{O}(\Lambda$	(-1)		
CCVT	$\mathcal{O}(N^{-1.5})$	$\mathcal{O}(\Lambda$	$7^{-3})$	Pilleboue et al. [20	

 $\mathcal{P}_f(
ho)$









Initialize



Shuffle rows



Shuffle columns











N-rooks / Latin Hypercube

N-rooks Spectrum







N-rooks / Latin Hypercube

Spectrum





N-rooks / Latin Hypercube

N-rooks Spectrum





N-rooks / Latin Hypercube

N-rooks Spectrum





Jitter

Jitter Spectrum





N-rooks / Latin Hypercube

N-rooks Spectrum





Multi-Jitter

Multi-Jitter Spectrum

Chiu et al. [1993]





N-rooks / Latin Hypercube

N-rooks Spectrum





Multi-jitter

Multi-Jitter Spectrum

Chiu et al. [1993]



N-rooks / Latin Hypercube

N-rooks Spectrum



Multi-jitter

Multi-Jitter Spectrum

Chiu et al. [1993]


Sampling in Higher Dimensions









4D Sampling 2D 2D (u_1, v_1) (x_1, y_1) (u_2, v_2) $[x_2, y_2]$ (u_3, v_3) (x_3, y_3) (u_4, v_4) (x_4, y_4) 4D (x_1, y_1, u_3, v_3) (x_2, y_2, u_1, v_1) (x_3, y_3, u_4, v_4) (x_4, y_4, u_2, v_2)



4D Sampling 2D 2D (u_1, v_1) (x_1, y_1) (u_2, v_2) (x_2, y_2) (u_3, v_3) (x_3, y_3) (u_4, v_4) (x_4, y_4) 4D (x_1, y_1, u_3, v_3) (x_2, y_2, u_1, v_1) (x_3, y_3, u_4, v_4) (x_4, y_4, u_2, v_2)



4D Sampling 2D 2D (u_1, v_1) (x_1, y_1) (u_2, v_2) (x_2, y_2) (u_3, v_3) (x_3, y_3) (u_4, v_4) (x_4, y_4) 4D (x_1, y_1, u_3, v_3) (x_2, y_2, u_1, v_1) (x_3, y_3, u_4, v_4) (x_4, y_4, u_2, v_2) 40

4D Sampling Spectra along Projections





4D Sampling Spectra along Projections



42

4D Sampling Spectra along Projections



How can we perform Convergence Analysis for Anisotropic Sampling Spectra?







X

 $\left\langle \mathcal{P}_{S_N}(\nu) \right\rangle$



N-rooks spectrum





 $\mathcal{P}_f(\nu)$



 $d\nu$

Integrand spectrum $f(\vec{x})$





 $\left< \mathcal{P}_{S_N}(\rho \mathbf{n}) \right>$



 $\operatorname{Var}(I_N) = \int_{\mathcal{S}^{d-1}} \int_0^\infty \rho^{d-1}$









$$\operatorname{Var}(I_N) = \lim_{m \to \infty} \sum_{k=1}^m \int_0^\infty \rho^{d-1} \left\langle \mathcal{P}_{S_N}(\rho^{d-1}) \right\rangle d\rho^{d-1}$$

$\left(\rho_k \mathbf{n_k}\right) \times \mathcal{P}_f(\rho_k \mathbf{n_k}) \quad d\rho \,\Delta \mathbf{n_k}$

$$\operatorname{Var}(I_N) = \lim_{m \to \infty} \sum_{k=1}^m \int_0^\infty \rho$$

 $\rho^{d-1}\langle \mathcal{P}_{S_N}(\rho_k \mathbf{n}_k) \rangle \mathcal{P}_f(\rho_k \mathbf{n}_k) d\rho \Delta \mathbf{n}_k$







Power Spectrum





Power

Power



Power Spectrum





Power

Power



Convergence Analysis for Anisotropic Sampling Spectra







N-rooks spectrum





N-rooks spectrum

$$d\nu = \int_{\Omega}$$





Variance Convergence of Latin Hypercube (N-rooks)



Pixel B

Non-Axis Aligned Integrand Spectra

 $\mathcal{P}_f(
u)$





Non-Axis Aligned Integrand Spectra



Multi-jittered Samples

 $\left\langle \mathcal{P}_{S_N}(\nu) \right\rangle$

 $\mathcal{P}_f(\nu)$





Sampling Spectrum



Shearing Multi-Jittered Samples



Sheared Samples

 $\left\langle \mathcal{P}_{S_N}(\nu) \right\rangle$





Sheared Spectrum



How can we determine the sample shearing parameters ?



Sheared Samples

 $\left\langle \mathcal{P}_{S_N}(\nu) \right\rangle$

 $\mathcal{P}_f(\nu)$



Sheared Spectrum



Our Algorithm

2) Use this oracle to shear the samples 3) Perform Monte Carlo integration using the sheared samples

- 1) Develop an oracle using the Frequency Analysis of Light Transport

Frequency Analysis of Light Transport







Related Work

- Frequency Analysis of Light Transport Durand et al. [2005]
- Depth of Field Soler et al. [2009]
- Motion Blur Egan et al. [2009]
- Ambient Occlusion Egan et al. [2011] and more...

Related Work

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- Motion Blur Egan et al. [2009]

Reconstruction

• Ambient Occlusion Egan et al. [2011] and more...



Our Work

Integration







focal plane / virtual image plane



Y



1D Aperture

IJ


focal plane / virtual image plane



Y









Х

XU Slices

U





XU Slices

U





U

Х

XU Slices



Depth of Field Analysis Ray space

Spatial Fourier

X XU Slices



Depth of Field AnalysisRay spaceSpatialFourier





x XU Slices



Depth of Field AnalysisRay spaceSpatialFourier





X XU Slices



Depth of Field Analysis Ray space

Spatial

Fourier



X XU Slices



Depth of Field Analysis Ray space

Spatial Fourier

X XU Slices



$x = x + u \frac{F - d}{d}$, F: focal distance Shear increases of pthobs to be drepthops by the set of the set of



Light Field gets Sheared











Integrand

Uncorrelated Multi-jittered



XY





Spectra along Different Projections









Integrand

Uncorrelated Multi-jittered

Spectra along Different Projections

XU









ntegrand

Uncorrelated Multi-jittered

Spectra along Different Projections

ХU









Variance & Convergence Analysis with Sheared Samples







Cornell Box Scene XU Projection





 $\int_x \int_y \int_u \int_v f(x, y, u, v) \, dv \, du \, dy \, dx$



Original Uncorrelated-MultiJittered Samples 10⁻² **10**⁻⁵ Variance U 10⁻⁸ 10⁻¹¹ Integrand Spectrum **Original Samples 10**⁶ **10**⁴ **10**⁵ 10 100 1000 Number of Samples

XU Projection







XU Subspace





XU Subspace









Variance improvement after Shearing





Challenging Cases: XU & YV Projections



Hairline Anisotropy



Sampling XU Spectrum

Pixel A XU Spectrum

Challenging Cases: XU & YV Projections



Hairline Anisotropy



Sampling XU Spectrum

Pixel A XU Spectrum

Oracle Accuracy





Pixel B Sampling XU Spectrum XU Spectrum

Double-wedge Spectrum

Design Principles for New Sampling Patterns

Multi-Jittered Spectra Desired Sampling Spectra





XU







Design Principles for New Sampling Patterns

Integrand Spectrum



In both XU and YV Projections

Desired Sampling Spectra



Thank you for your attention!



