CS482: Monte Carlo Integration

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(윤성의)

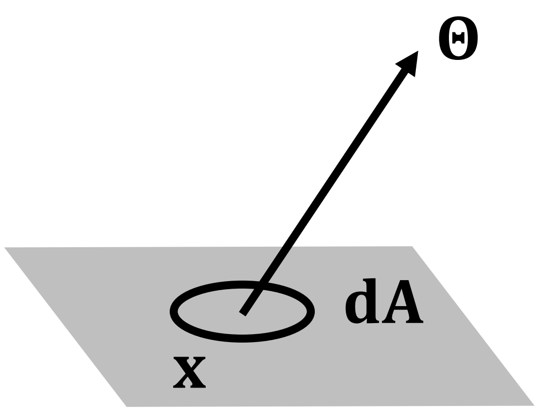
http://sglab.kaist.ac.kr/~sungeui/ICG

Class Objectives (Ch. 14)

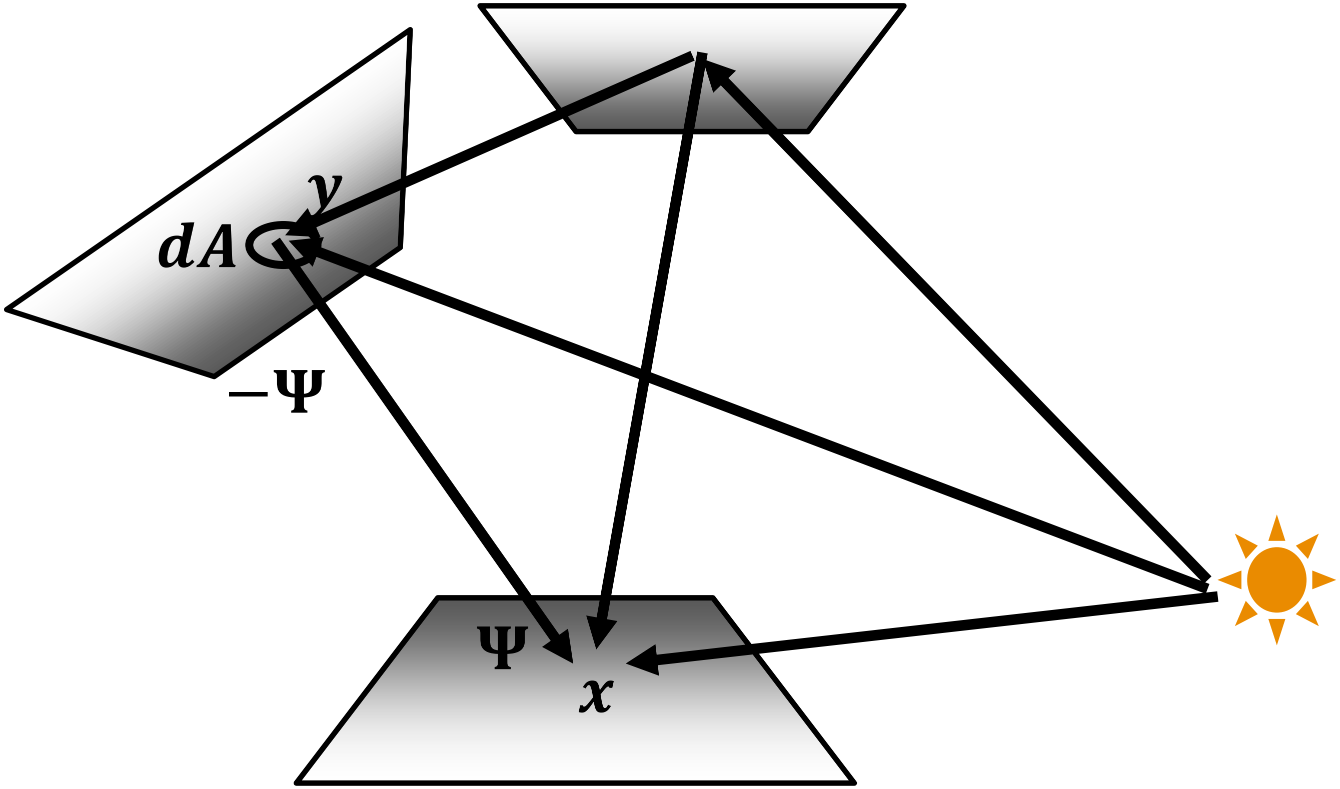
- **Sampling approach for solving the rendering equation**
  - **Monte Carlo integration**
  - **Estimator and its variance**
- **Book:**
  - **https://sgvr.kaist.ac.kr/~sungeui/render/**

Radiance Evaluation

- **Fundamental problem in GI algorithm**
  - **Evaluate radiance at a given surface point in a given direction**
  - **Invariance defines radiance everywhere else**



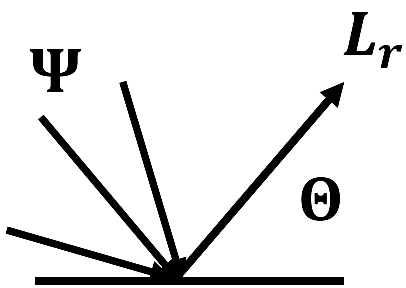
We need to find many paths…



Why Monte Carlo?

- **Radiance is hard to evaluate**

$$L_r(x \to \Theta) = \int_{\Psi} L(x \leftarrow \Psi) f_r(x, \Psi \to \Theta) \cos\theta_x dw_{\Psi},$$



- **Sample many paths**
  - **Integrate over all incoming directions**
- **Analytical integration is difficult**
  - **Need numerical techniques**

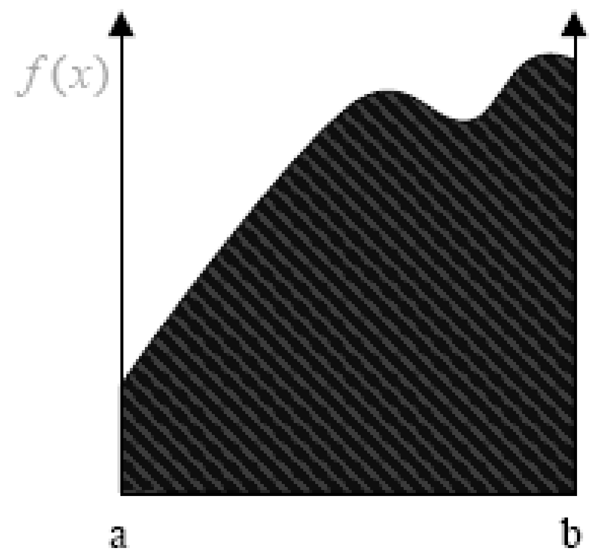
Monte Carlo Integration

- **Numerical tool to evaluate integrals**
  - **Use sampling**
- **Stochastic errors**
- **Unbiased**
  - **On average, we get the right answer**

Numerical Integration

- A one-dimensional integral:

$$I = \int_a^b f(x)dx$$

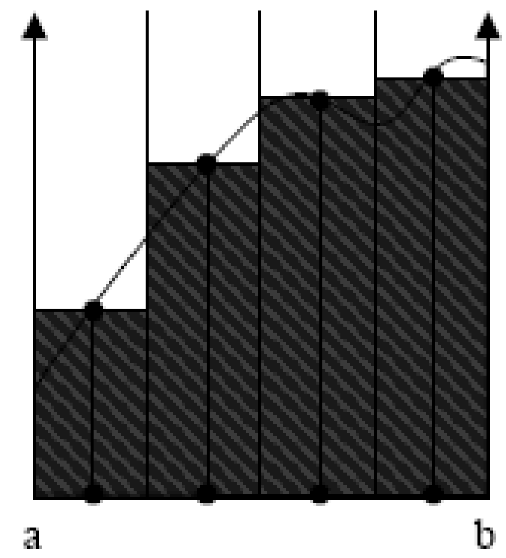


Deterministic Integration

- Quadrature rules:

$$I = \int_a^b f(x)dx$$

$$\approx \sum_{i=1}^{N} w_i f(x_i)$$

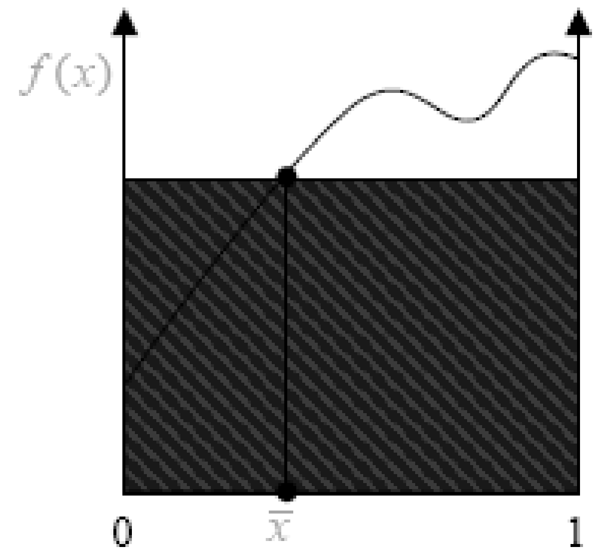


Monte Carlo Integration

Primary estimator:

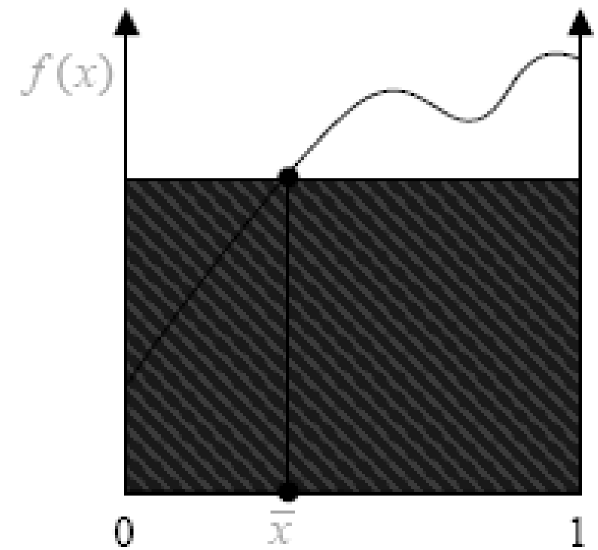
$$I = \int_a^b f(x)dx$$

$$I_{prim} = f(\bar{x})$$



Monte Carlo Integration

Primary estimator:



$$I = \int_a^b f(x)dx$$

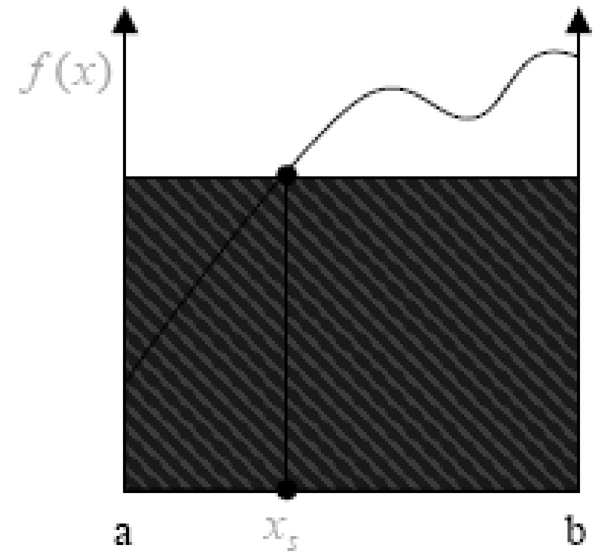
$$I_{prim} = f(\bar{x})$$

$$E(I_{prim}) = \int_0^1 f(x)p(x)dx = \int_0^1 f(x)1dx = I$$

Unbiased estimator!

Monte Carlo Integration

Primary estimator:



$$I = \int_a^b f(x)dx$$

$$I_{prim} = f(x_s)(b-a)$$

$$E(I_{prim}) = \int_a^b f(x)(b-a)\,p(x)dx = \int_a^b f(x)(b-a)\frac{1}{(b-a)}dx = I$$

Unbiased estimator!

Monte Carlo Integration: Error

Variance of the estimator $\rightarrow$ a measure of the stochastic error

$$\sigma^2_{prim} = \int_a^b [\frac{f(x)}{p(x)} - I]^2 p(x) dx$$

- **Consider p(x) for estimate**
- **We will study it as importance sampling later**

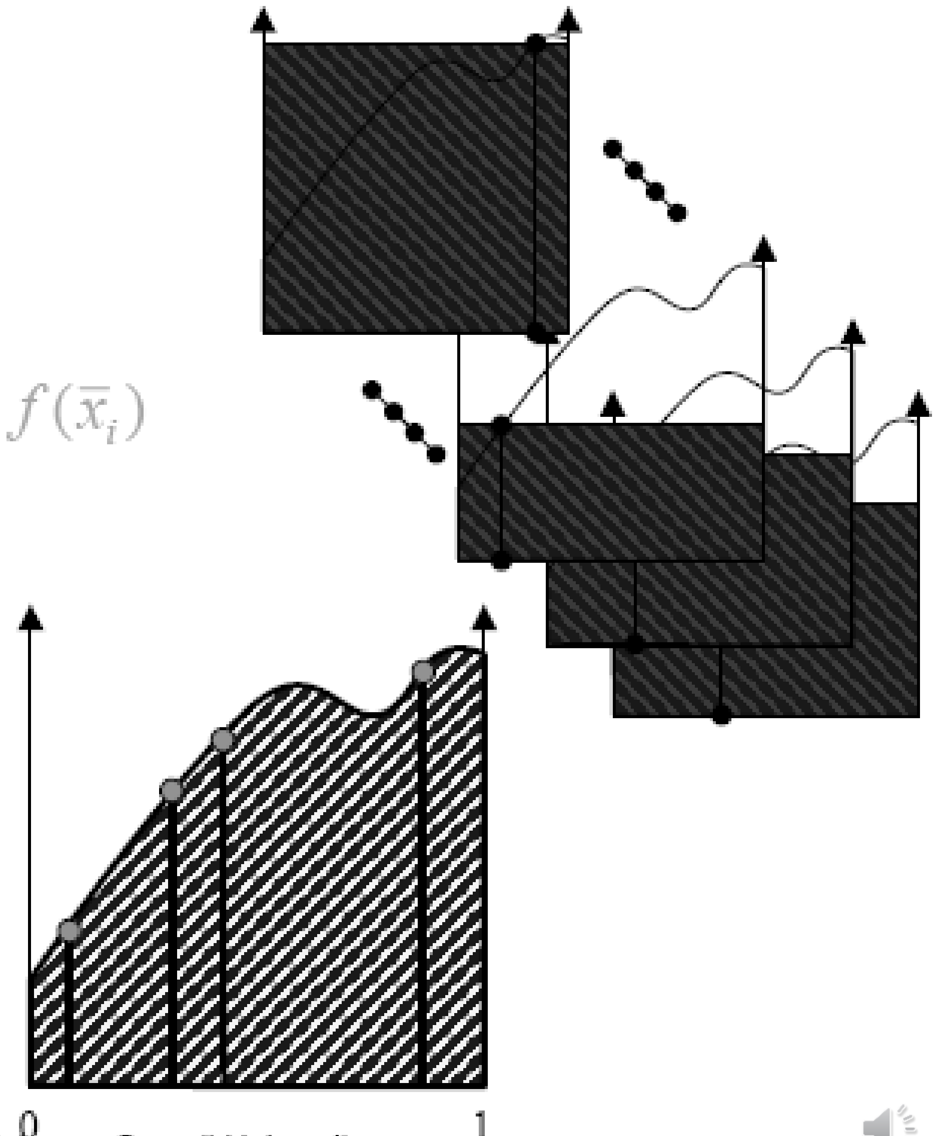
More samples

Secondary estimator

Generate N random samples x_i

Estimator: $\langle I \rangle = I_{\text{sec}} = \frac{1}{N} \sum_{i=1}^{N} f(\bar{x}_i)$

Variance $\sigma_{\text{sec}}^2 = \sigma_{prim}^2 / N$



Mean Square Error of MC Estimator

- **MSE**

$$MSE(\hat{Y}) = E[(\hat{Y} - Y)^2] = \frac{1}{N}\sum_i (\hat{Y}_i - Y_i)^2.$$

- **Decomposed into bias and variance terms**

$$\begin{aligned} MSE(\hat{Y}) &= E\left[(\hat{Y} - E[\hat{Y}])^2\right] + (E(\hat{Y}) - Y)^2 \\ &= Var(\hat{Y}) + Bias(\hat{Y}, Y)^2. \end{aligned}$$

- **Bias: how far the estimation is away from the ground truth**
- **Variance: how far the estimation is away from its average estimator**

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Bias of MC Estimator

$$
\begin{aligned}
E[\hat{I}] &= E\left[\frac{1}{N}\sum_i \frac{f(x_i)}{p(x_i)}\right] \\
&= \frac{1}{N}\int \sum_i \frac{f(x_i)}{p(x_i)} p(x)dx \\
&= \frac{1}{N}\sum_i \int \frac{f(x)}{p(x)} p(x)dx, \because x_i \text{ samples have the same } p(x) \\
&= \frac{N}{N}\int f(x)dx = I. \qquad (14.6)
\end{aligned}
$$

- **On average, it gives the right answer: unbiased**

Variance of MC Estimator

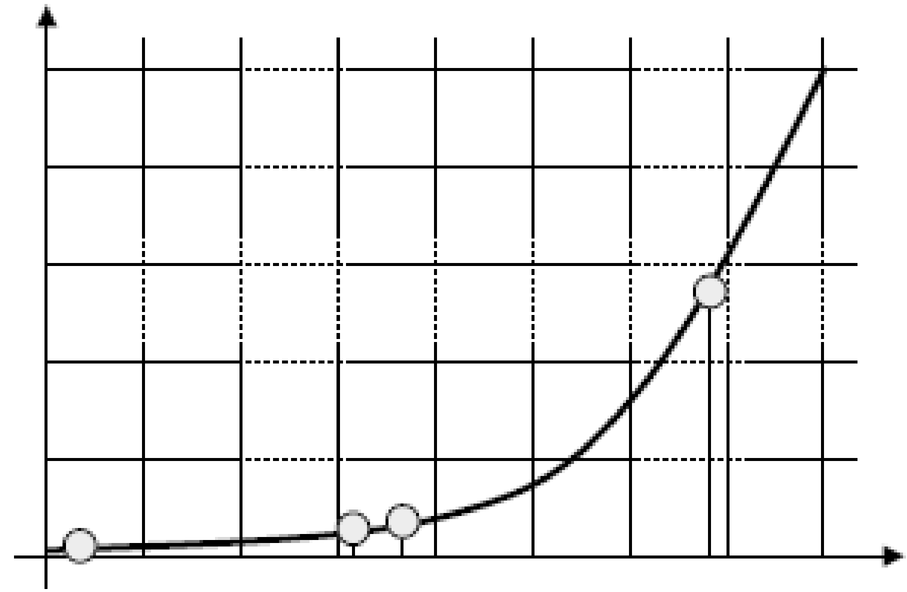
$$
\begin{aligned}
Var(\hat{I}) &= Var(\frac{1}{N}\sum_i \frac{f(x_i)}{p(x_i)}) \\
&= \frac{1}{N^2} Var(\sum_i \frac{f(x_i)}{p(x_i)}) \\
&= \frac{1}{N^2}\sum_i Var(\frac{f(x_i)}{p(x_i)}), \because x_i \text{ samples are independent from each other.} \\
&= \frac{1}{N^2} N Var(\frac{f(x)}{p(x)}), \because x_i \text{ samples are from the same distribution.} \\
&= \frac{1}{N} Var(\frac{f(x)}{p(x)}) = \frac{1}{N}\int \left(\frac{f(x)}{p(x)} - E\left[\frac{f(x)}{p(x)}\right]\right)^2 p(x)dx. \quad (14.7)
\end{aligned}
$$

MC Integration - Example

– Integral $I = \int_0^1 5x^4 dx = 1$

– Uniform sampling

– Samples :



$x_1 =$ .86 $\langle I \rangle = 2.74$

$x_2 =$ .41 $\langle I \rangle = 1.44$

$x_3 =$ .02 $\langle I \rangle = 0.96$

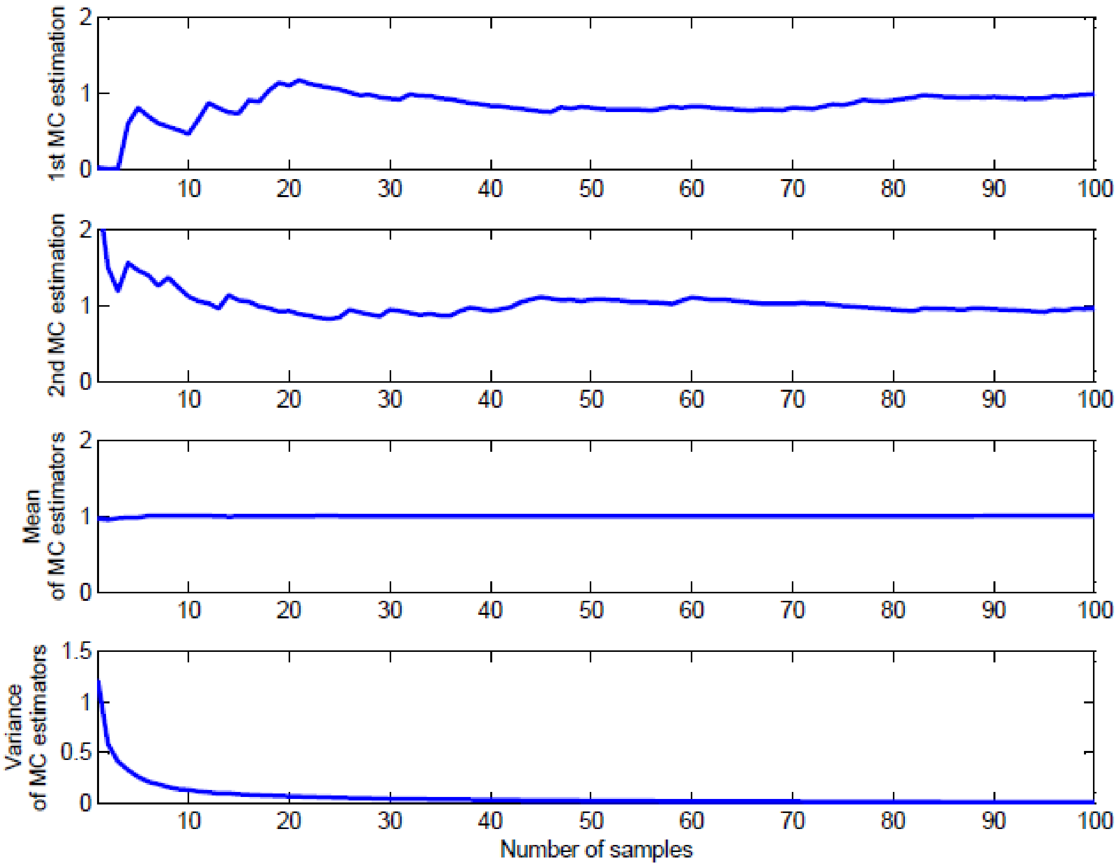
$x_4 =$ .38 $\langle I \rangle = 0.75$

MC Integration - Example

- **Integral**

$$I = \int_0^1 4x^3 dx = 1$$

$$\hat{I} = \frac{1}{N}\sum_{i=1}^{N} 4x_i^3,$$

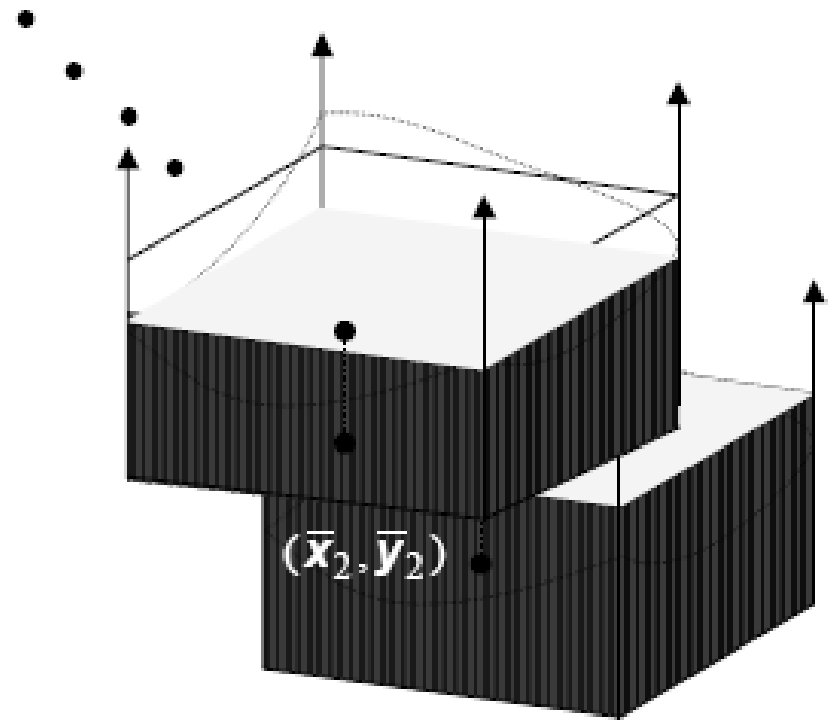


Code: mc_int_ex.m

MC Integration: 2D

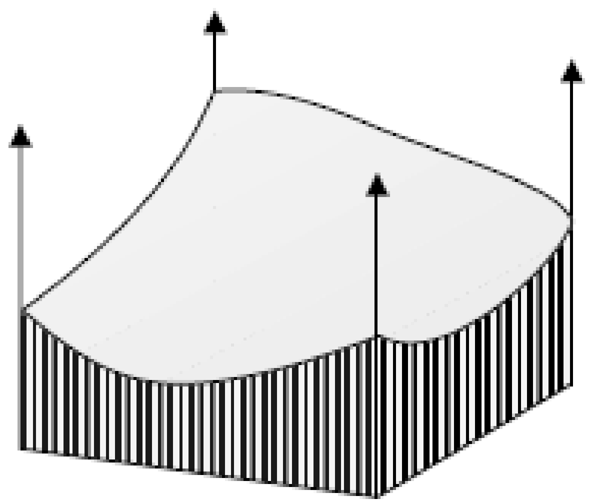
- Secondary estimator:

$$I_{\text{sec}} = \frac{1}{N}\sum_{i=1}^{N}\frac{f(\bar{x}_i, \bar{y}_i)}{p(\bar{x}_i, \bar{y}_i)}$$



Monte Carlo Integration - 2D

- MC Integration works well for higher dimensions
- Unlike quadrature



$$I = \int_a^b \int_c^d f(x, y)\,dx\,dy$$

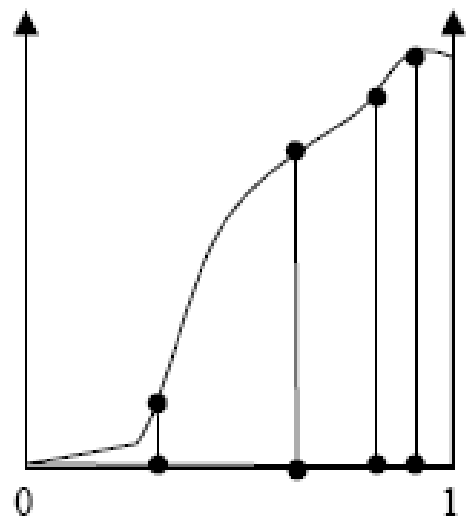
$$\langle I \rangle = \frac{1}{N} \sum_{i=1}^{N} \frac{f(x_i, y_i)}{p(x_i, y_i)}$$

Advantages of MC

- **Convergence rate of** $O(\frac{1}{\sqrt{N}})$
- **Simple**
  - **Sampling**
  - **Point evaluation**
- **General**
  - **Works for high dimensions**
  - **Deals with discontinuities, crazy functions, etc.**

Importance Sampling

- **Take more samples in important regions, where the function is large**



From kavita's slides

Class Objectives (Ch. 14) were:

- **Sampling approach for solving the rendering equation**
  - **Monte Carlo integration**
  - **Estimator and its variance**

Next Time…

- **Monte Carlo ray tracing**

Homework

- **Go over the next lecture slides before the class**
- **Watch 2 SIG/I3D/HPG videos and submit your summaries every Mon. class**
  - **Just one paragraph for each summary**

Example:

Title: XXX XXXX XXXX
Abstract: this video is about accelerating the performance of ray tracing. To achieve its goal, they design a new technique for reordering rays, since by doing so, they can improve the ray coherence and thus improve the overall performance.

Any Questions?

- **Submit four times in Sep./Oct.**
- **Come up with one question on what we have discussed in the class and submit at the end of the class**
  - **1 for typical questions**
  - **2 for questions that have some thoughts or surprise me**