

## 1 Boxing

Preston owns an unpolished wooden cube that scatters light diffusely. In other words, Preston's cube is a *Lambertian* surface with a bidirectional reflectance distribution function (BRDF) of  $f_r(\mathbf{p}, \omega_i, \omega_o) = \frac{\rho}{\pi}$ .

Recall that reflected radiance,  $L_r(\mathbf{p}, \omega_o)$ , is equal to  $L_e(\mathbf{p}, \omega_o) + \int_{H^2} f_r(\mathbf{p}, \omega_i, \omega_o) L_i(\mathbf{p}, \omega_i) \cos \theta_i d\omega_i$ .

1. What is the emitted radiance,  $L_e$ , of the cube?

**Solution:**  $L_e$  is zero, since the wooden cube does not emit any light.

2.  $L_i$  is the incoming radiance. Assume  $L_i$  is uniform over the hemisphere,  $H^2$ , that surrounds point  $\mathbf{p}$ , located on the top face of the cube. Solve for  $L_r(\mathbf{p}, \omega_o)$ .

(Hint: re-parameterize your integral to be in terms of  $\theta$  and  $\phi$ , instead of  $\omega$ .)

**Solution:**

$$\begin{aligned}
 L_r(\mathbf{p}, \omega_o) &= L_e(\mathbf{p}, \omega_o) + \int_{H^2} f_r(\mathbf{p}, \omega_i, \omega_o) L_i(\mathbf{p}, \omega_i) \cos \theta_i d\omega_i \\
 &= 0 + \int_{H^2} \frac{\rho}{\pi} L_i(\mathbf{p}, \omega_i) \cos \theta_i d\omega_i \\
 &= \frac{\rho}{\pi} L_i \int_{H^2} \cos \theta_i d\omega_i \\
 &= \frac{\rho}{\pi} L_i \int_0^{2\pi} \int_0^{\pi/2} \cos \theta_i \sin \theta_i d\theta_i d\phi_i \\
 &= \frac{\rho}{\pi} L_i \left( \int_0^{2\pi} d\phi_i \right) \left( \int_0^{\pi/2} \cos \theta_i \sin \theta_i d\theta_i \right) \\
 &= \frac{\rho}{\pi} L_i (2\pi) \left( \frac{1}{2} \right) \tag{*} \\
 &= \rho L_i.
 \end{aligned}$$

In line (\*), we have used the substitution  $u = \sin \theta \implies du = \cos \theta d\theta$ , so that

$$\int_0^{\pi/2} \cos \theta \sin \theta d\theta = \int_{\theta=0}^{\pi/2} u du = \frac{u^2}{2} \Big|_{\theta=0}^{\pi/2} = \frac{\sin^2 \theta}{2} \Big|_{\theta=0}^{\pi/2} = \frac{1}{2}.$$

3. How does the reflected radiance depend on  $\omega_o$ ? How does the reflected radiance depend on  $\rho$ ?

**Solution:** It doesn't depend on  $\omega_o$ ! That outgoing radiance does not depend on direction is what makes the surface Lambertian.

$\rho$  scales the incoming radiance. It's known as the *albedo* of a surface.

4. Preston adjusts his light source so that incoming radiance is no longer uniform. Now, he wants to use a Monte Carlo estimator to approximate  $L_r(\mathbf{p}, \omega_i)$ . He samples  $n$  directions over the hemisphere from  $p(\omega)$ , a distribution that is proportional to the BRDF.

Construct the Monte Carlo estimator.

**Solution:**

$$\begin{aligned}\hat{L}_r(\mathbf{p}, \omega_o) &= \frac{1}{n} \sum_{j=1}^n \frac{\frac{\rho}{\pi} L_i(\mathbf{p}, \omega_{i,j}) \cos \theta_{i,j}}{\frac{1}{2\pi}} \\ &= \frac{1}{n} \sum_{j=1}^n \frac{2\rho L_i(\mathbf{p}, \omega_{i,j}) \cos \theta_{i,j}}{1} \\ &= \frac{2\rho}{n} \sum_{j=1}^n L_i(\mathbf{p}, \omega_{i,j}) \cos \theta_{i,j}\end{aligned}$$

5. In practice, cosine-weighted hemisphere sampling results in better convergence. When  $p(\omega) = \frac{\cos \theta}{\pi}$ , what is the Monte Carlo estimator for  $n$  samples?

**Solution:**

$$\begin{aligned}\hat{L}_r(\mathbf{p}, \omega_o) &= \frac{1}{n} \sum_{j=1}^n \frac{\frac{\rho}{\pi} L_i(\mathbf{p}, \omega_{i,j}) \cos \theta_{i,j}}{\frac{\cos \theta_{i,j}}{\pi}} \\ &= \frac{1}{n} \sum_{j=1}^n \rho L_i(\mathbf{p}, \omega_j)\end{aligned}$$

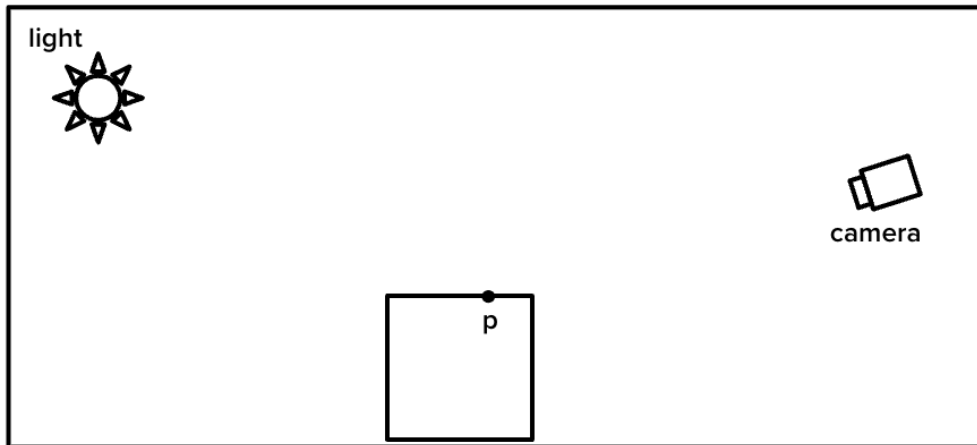
6. Conceptually, why does cosine-weighted hemisphere sampling outperform uniform sampling over a hemisphere?

**Solution:** Cosine-weighted sampling improves convergence by aligning with the integrand's  $\cos \theta$  term, reducing variance compared to uniform sampling, which wastes samples in less significant directions.

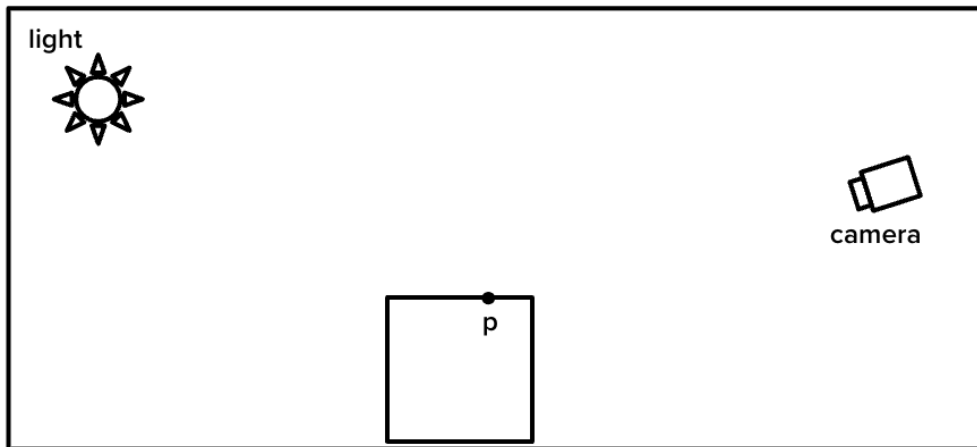
## 2 Tracing Outside of the Box

The Monte Carlo estimator derived earlier is great for direct illumination from the light source (1-bounce). For *indirect* illumination, it's not enough to sample directions — we need to sample *paths*.

- Again, Preston's cube has a BRDF of  $f_r(\mathbf{p}, \omega_i, \omega_o) = \frac{\rho}{\pi}$ . Perform path-tracing by drawing multiple 2-bounce paths for point  $\mathbf{p}$ . Label  $\omega_o$ . Light can scatter off walls. Assume the walls are also Lambertian.



- Draw multiple 3-bounce paths. Label  $\omega_o$ .



- Suppose we trace  $n$  non-occluded 2-bounce paths from camera, to  $\mathbf{p}$ , to  $\mathbf{p}_j$ , to the light source, where  $j = 1, 2, \dots, n$ . Express the Monte Carlo estimator for outgoing radiance at  $\mathbf{p}$  in terms of outgoing radiance at  $\mathbf{p}_j$ . Assume incoming directions to  $\mathbf{p}$ ,  $\omega_{i,j}$ , are sampled from  $p(\omega)$ .

**Solution:** We are sampling directions  $\omega_{i,j}$  from which light is incoming. Here, we are given that these directions intersect with the scene at points  $\mathbf{p}_j$ . That is, light travels from (outgoing)  $\mathbf{p}_j$  to (incoming)  $\mathbf{p}$ , in the direction  $-\omega_{i,j}$ .

$$L_o(\mathbf{p}, \omega_o) = \frac{1}{n} \sum_{j=1}^n \frac{f_r(\mathbf{p}, \omega_{i,j}, \omega_o) L_o(\mathbf{p}_j, -\omega_{i,j}) \cos \theta_{i,j}}{p(\omega)}$$

$$= \frac{1}{n} \sum_{j=1}^n \frac{\frac{\rho}{\pi} L_o(\mathbf{p}_j, -\omega_{i,j}) \cos \theta_{i,j}}{p(\omega)}$$

### 3 Ray or Nay?

With Russian Roulette, we randomly terminate each ray with probability  $1 - p_{rr}$  (equivalently, continue with probability  $p_{rr}$ ). Additionally, if the original estimator was  $X$ , we update it to

$$X_{rr} = \begin{cases} X/p_{rr} & \text{with probability } p_{rr} \\ 0 & \text{else,} \end{cases}$$

so that  $\mathbb{E}[X_{rr}] = \mathbb{E}[X]$ .

For ray tracing,  $X$  might be the estimated incoming radiance for a given  $(p, \omega_i)$ .

1. Suppose  $p_{rr} = \frac{4}{5}$ , and let  $N \geq 0$  be a random variable representing the number of bounces.

(i) What is  $\mathbb{P}(N = 0)$ ?

**Solution:** The ray must terminate immediately, with probability  $1 - p_{rr} = \frac{1}{5}$ .

(ii) What is  $\mathbb{P}(N = 2)$ ?

**Solution:** The ray must bounce twice, then terminate. This occurs with probability  $p_{rr}^2(1 - p_{rr}) = \left(\frac{4}{5}\right)^2 \cdot \frac{1}{5} = \frac{16}{125}$ .

(iii) What is the expected value of  $N$ ? (Hint: Recall that if  $Z \sim \text{Geometric}(p)$ , then  $\mathbb{P}(Z = z) = (1 - p)^{z-1}p$  for  $z \geq 1$ , and  $\mathbb{E}[Z] = \frac{1}{p}$ .)

**Solution:** In general, for  $n \geq 0$ , we have  $\mathbb{P}(N = n) = p_{rr}^n(1 - p_{rr})$ . Equivalently, we can try to match the form of the probability mass function in the hint: for  $n \geq 1$ ,

$$\mathbb{P}(N + 1 = n) = \mathbb{P}(N = n - 1) = p_{rr}^{n-1}(1 - p_{rr}).$$

So we can match the distributions,  $N + 1 \sim \text{Geometric}(1 - p_{rr})$ ! Taking expectations,

$$\mathbb{E}[N] + 1 = \mathbb{E}[N + 1] = \frac{1}{1 - p_{rr}} = 5,$$

so  $\mathbb{E}[N] = 4$ .

2. If  $p_{rr} = \frac{1}{5}$ , then is the expected value of  $N$ ?

**Solution:** Following the same logic as in part **iii**, we have

$$\mathbb{E}[N] + 1 = \frac{1}{1 - p_{rr}} = \frac{1}{1 - \frac{1}{5}} = \frac{5}{4},$$

so  $\mathbb{E}[N] = \frac{1}{4}$ .

3. In general, how does increasing  $p_{rr}$  affect the expected number of bounces  $\mathbb{E}[N]$ ?

**Solution:** Increasing  $p_{rr}$  increases  $\mathbb{E}[N]$ .