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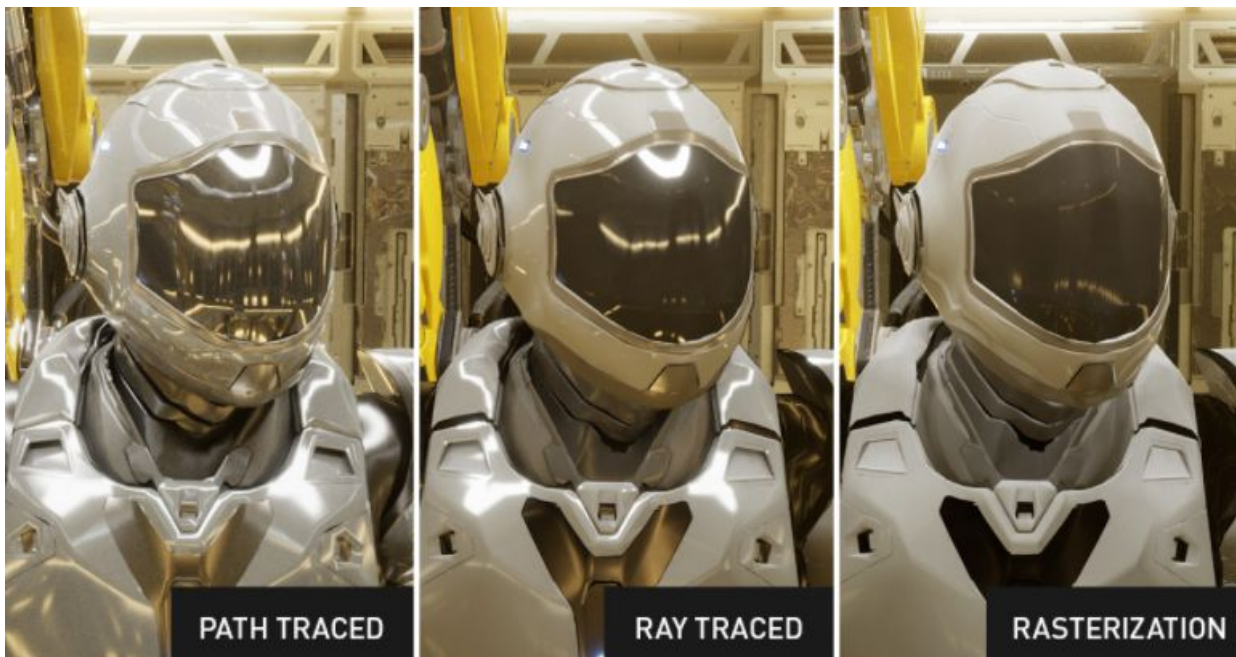
ACM SIGGRAPH SYMPOSIUM ON INTERACTIVE
3D GRAPHICS AND GAMES

Real-Time Markov Chain Path Guiding for Global Illumination and Single Scattering

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Motivation



<https://blogs.nvidia.com/blog/what-is-path-tracing/>

Motivation | Challenges



Motivation | Teaser



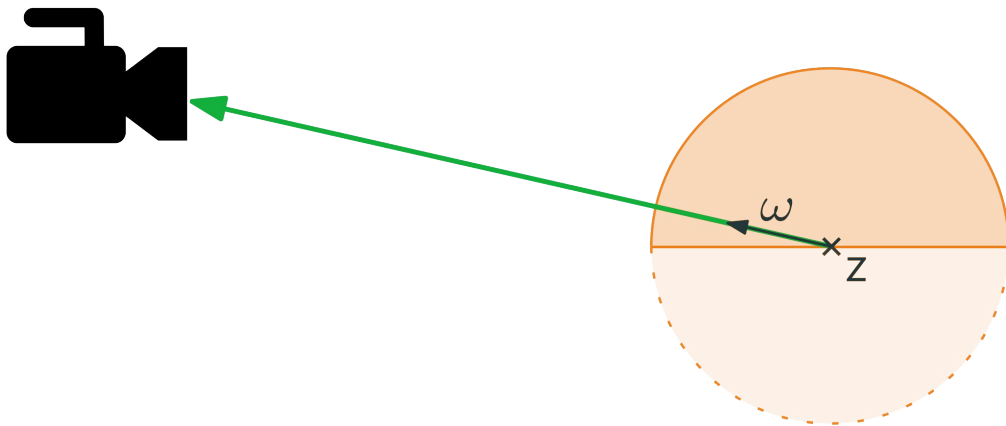
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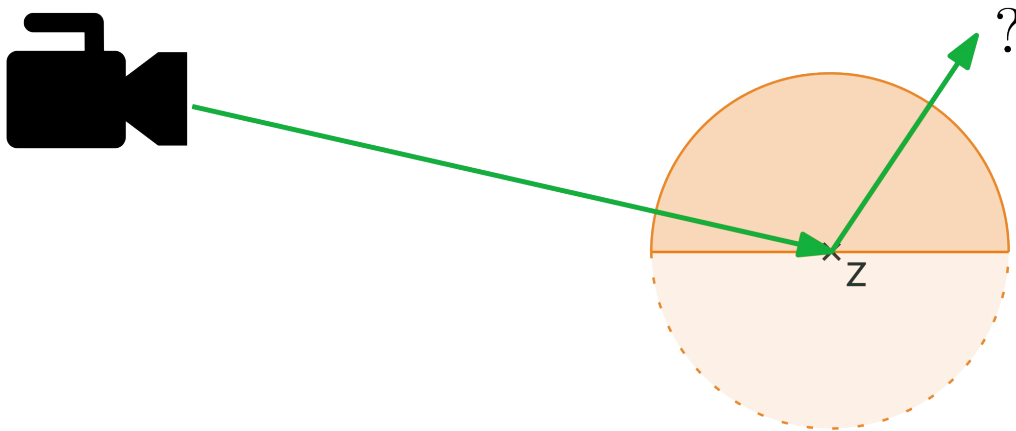
MCPG (Ours)
2 SPP, SVGF

Introduction | Render Equation [Kajiya, 1986]

$$L(z, \omega) = L_e(z, \omega) + \int_{S^2} f_r(z, \omega_i, \omega) L_i(z, \omega_i) |n(z) \cdot \omega_i| d\omega_i,$$



$$L(z, \omega) = L_e(z, \omega) + \int_{S^2} f_r(z, \omega_i, \omega) L_i(z, \omega_i) |\mathbf{n}(z) \cdot \omega_i| d\omega_i,$$



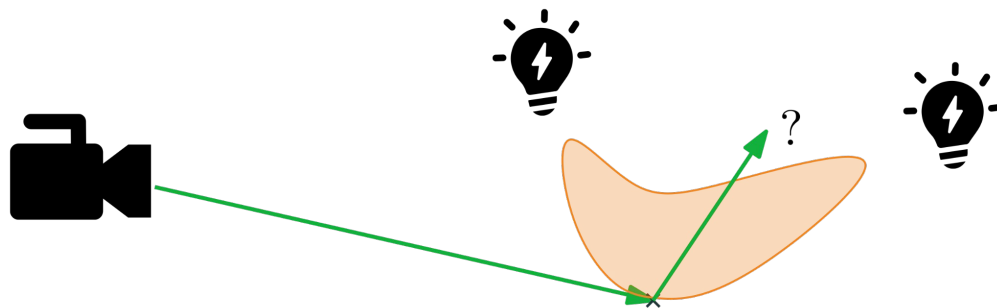
$$I = \int_{\Omega} f(x) dx$$

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

Introduction | BRDF Importance Sampling



Introduction | Path Guiding



Learn the incident radiance to *guide* paths into important directions

- Many approaches exist for offline path tracing
- Limitations: non-adaptive, expensive fitting, dedicated learning phases, impractical for GPUs

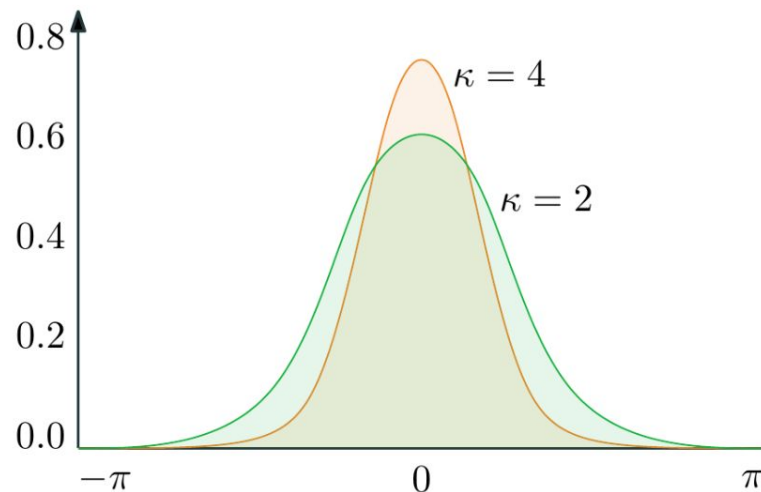
Markov Chain Path Guiding (MCPG)

Markov Chain Path Guiding (MCPG)

- Lightweight
- Unbiased
- Tailored to highly dynamic environments
- Extends naturally to single scattering

$$p(\omega | t) = \frac{\kappa}{4\pi \sinh \kappa} \exp(\kappa \boldsymbol{\mu}^T \boldsymbol{\omega}),$$

$$t = (\boldsymbol{\mu}, \kappa)$$

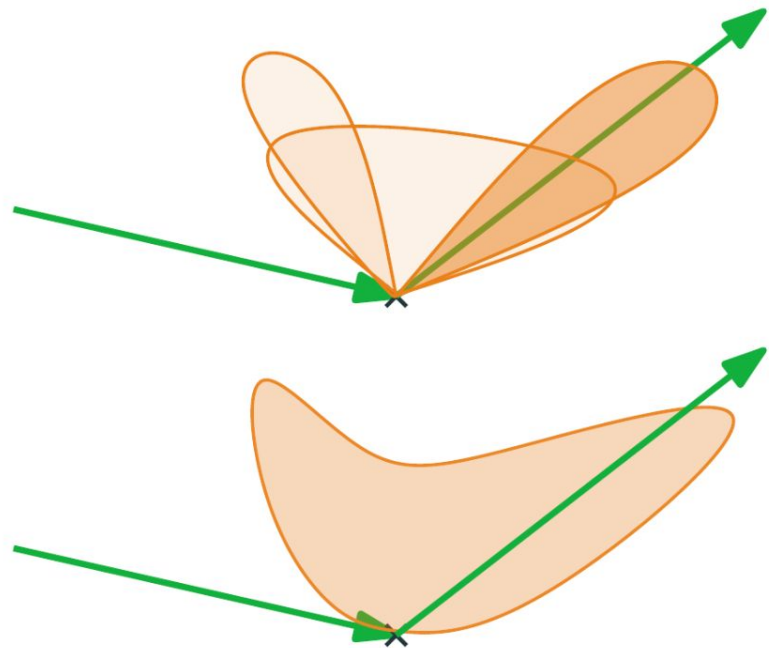


- Suited for directional data
- Efficient online fitting procedure [Ruppert et al., 2020]
- Simple and compact

$$p(\omega) = \sum_{i=1}^K \pi_i p(\omega | t_i),$$



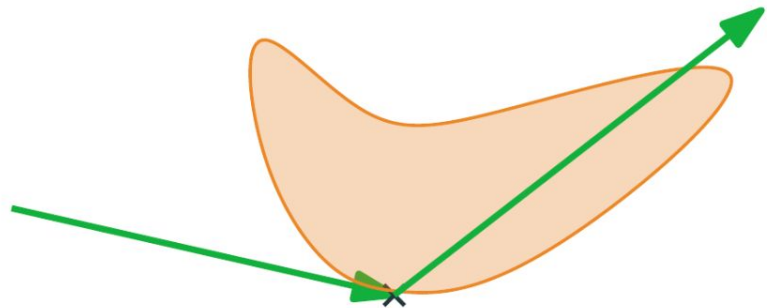
$$p(\omega) = \int_{\mathcal{T}} p(t) p(\omega | t) dt,$$



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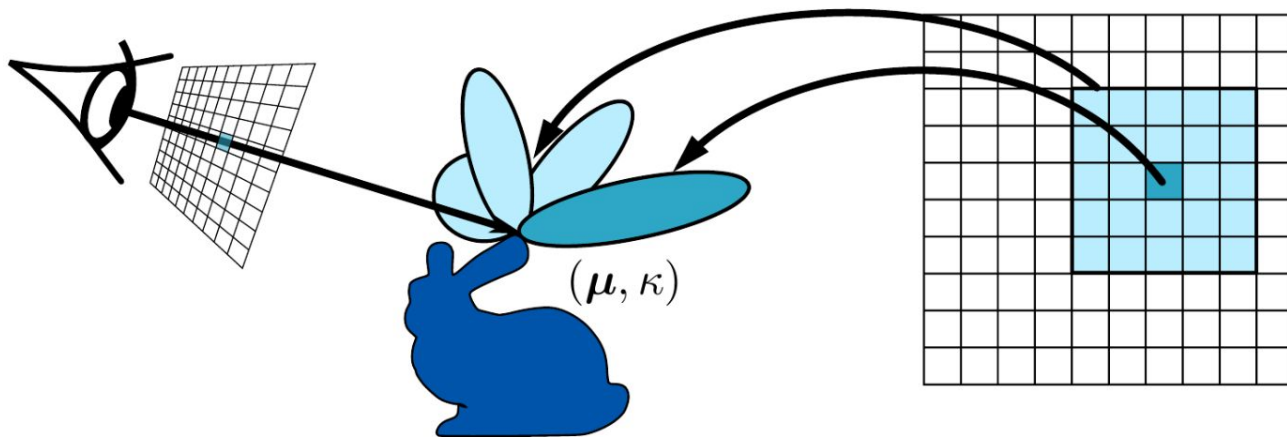
Stochastic Markov Chain Process

Evaluation using Stochastic Multiple Importance Sampling (SMIS)
[West et al., 2020]



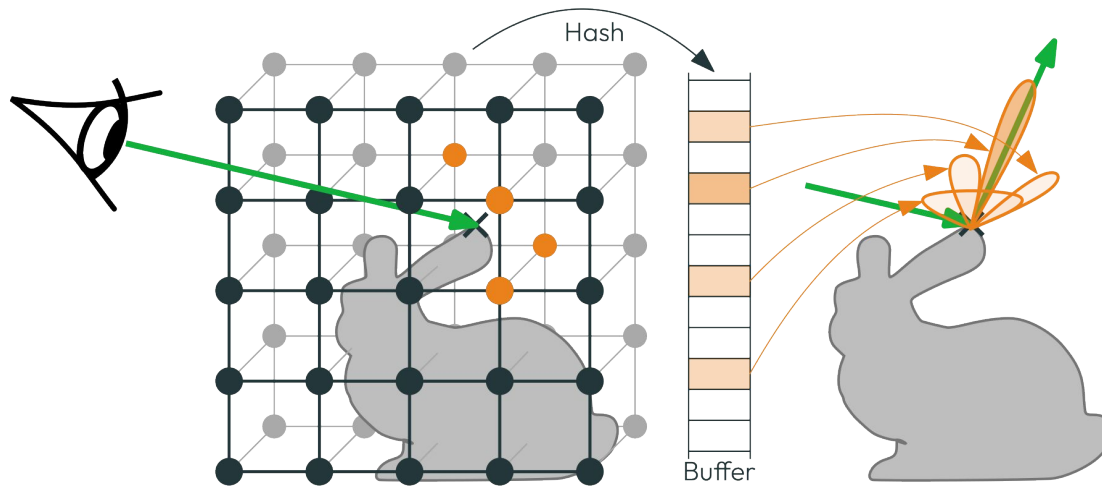
$$\langle l \rangle_{\text{SMIS}} = \sum_{i=1}^N \frac{f(\omega_i)}{\sum_{j=1}^N p(\omega_i | t_j)}, \quad t_j \in \mathcal{T}$$

MCPG | Previous Work [Dittebrandt et al., 2023]



- Run a Markov Chain per pixel
- Exchange vMF parameters with neighbor pixels

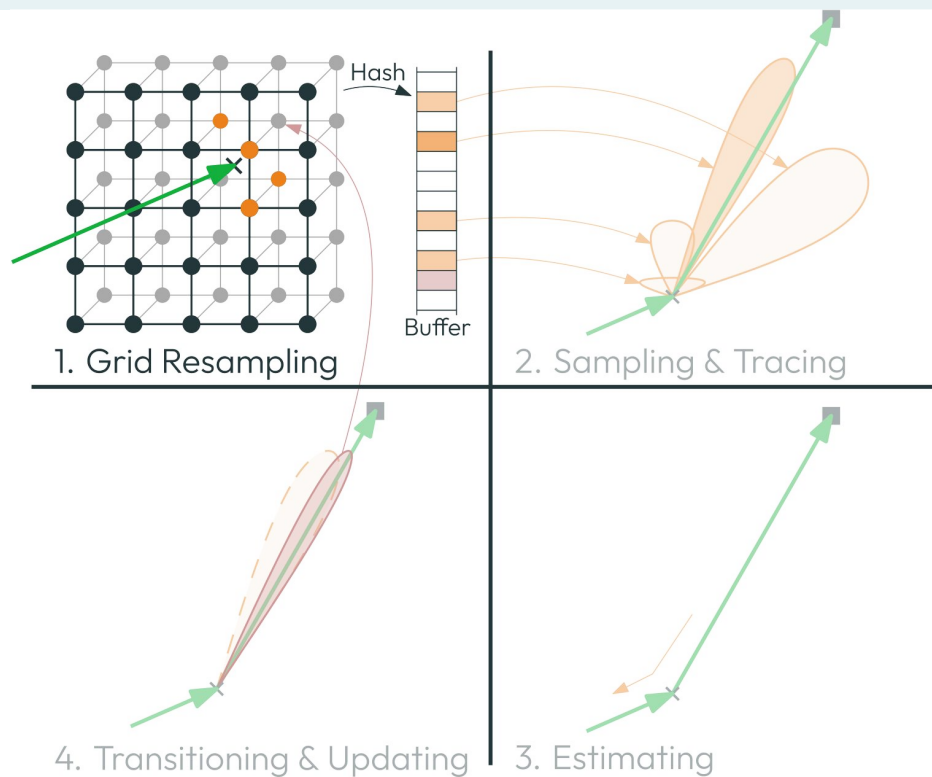
MCPG | Overview



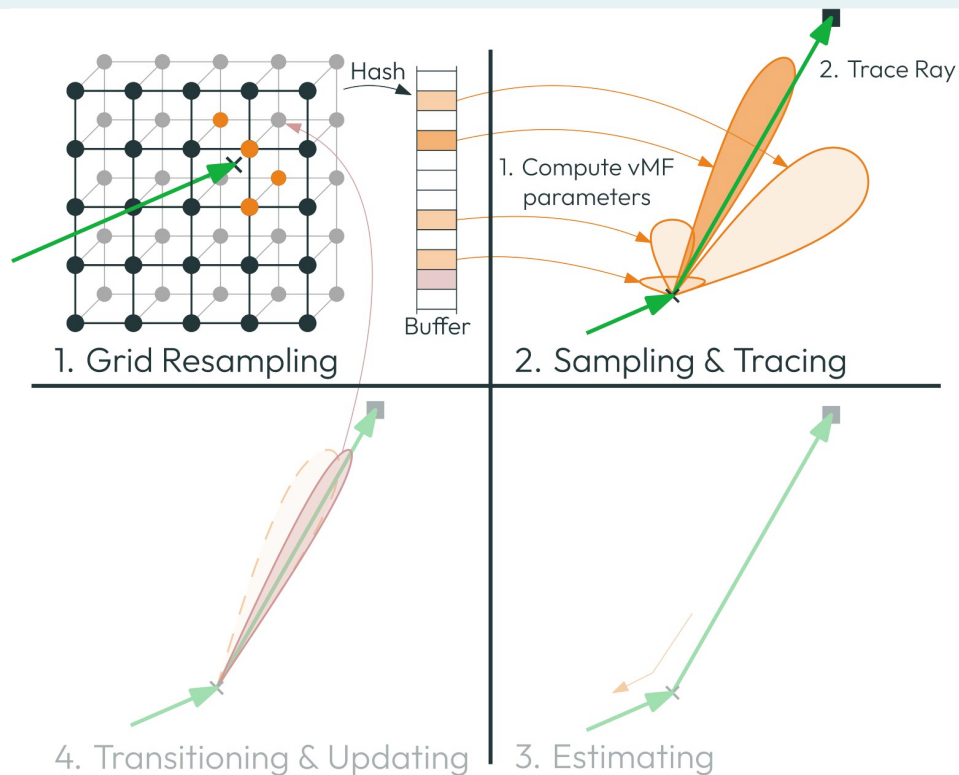
- Run a Markov Chain per hash grid vertex
- Exchange vMF parameters with neighboring cells



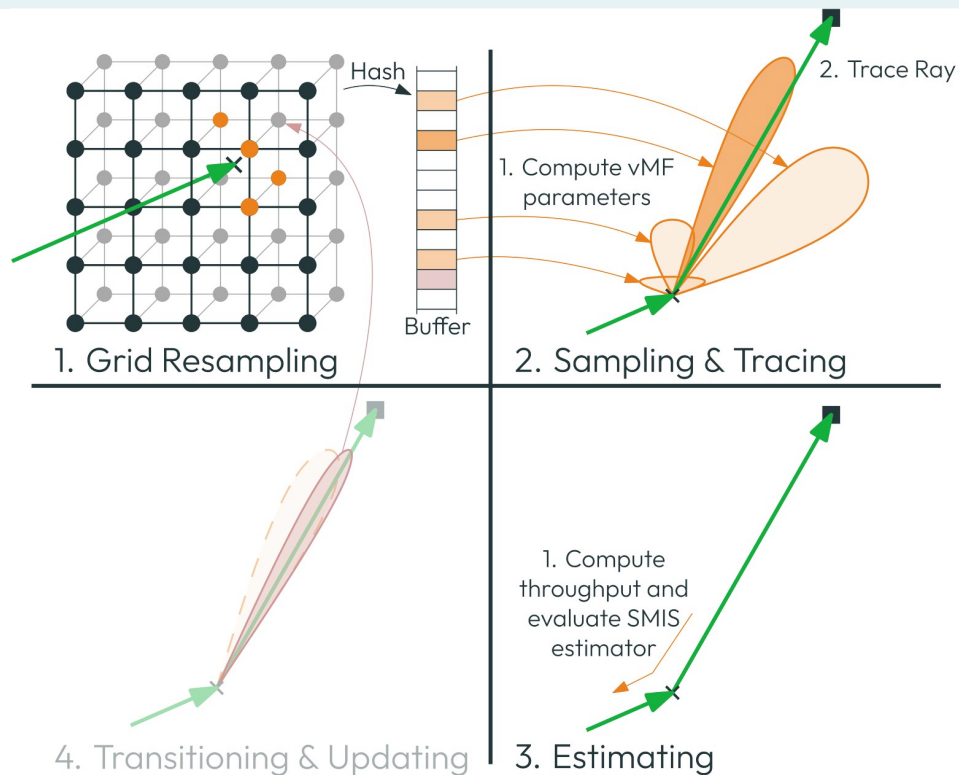
MCPG | Procedure



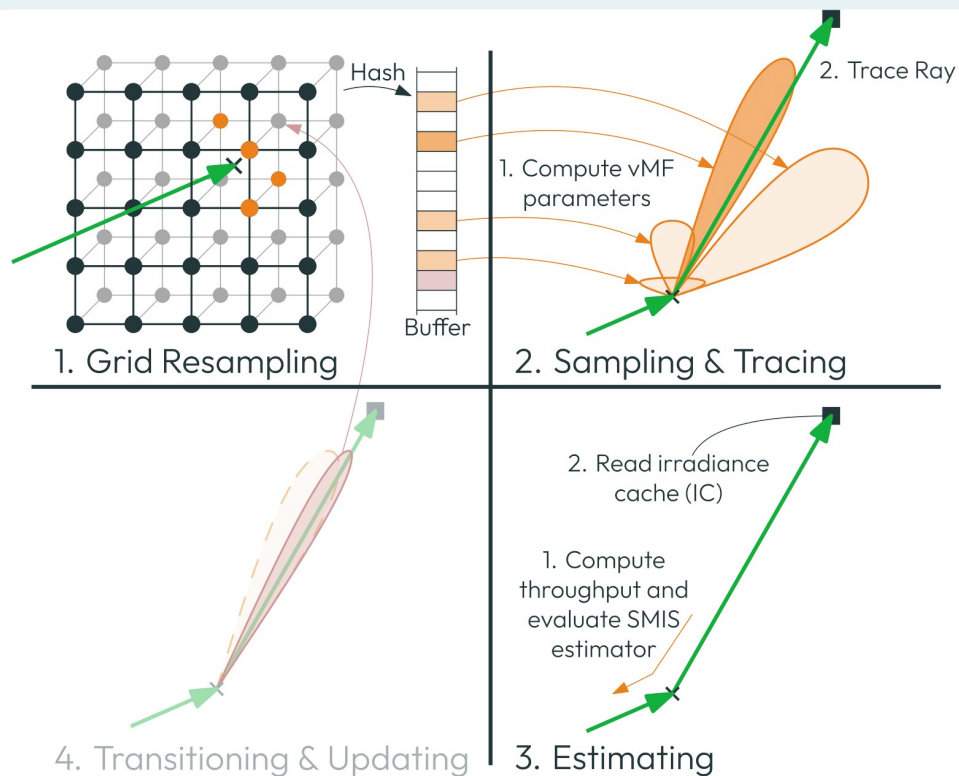
MCPG | Procedure



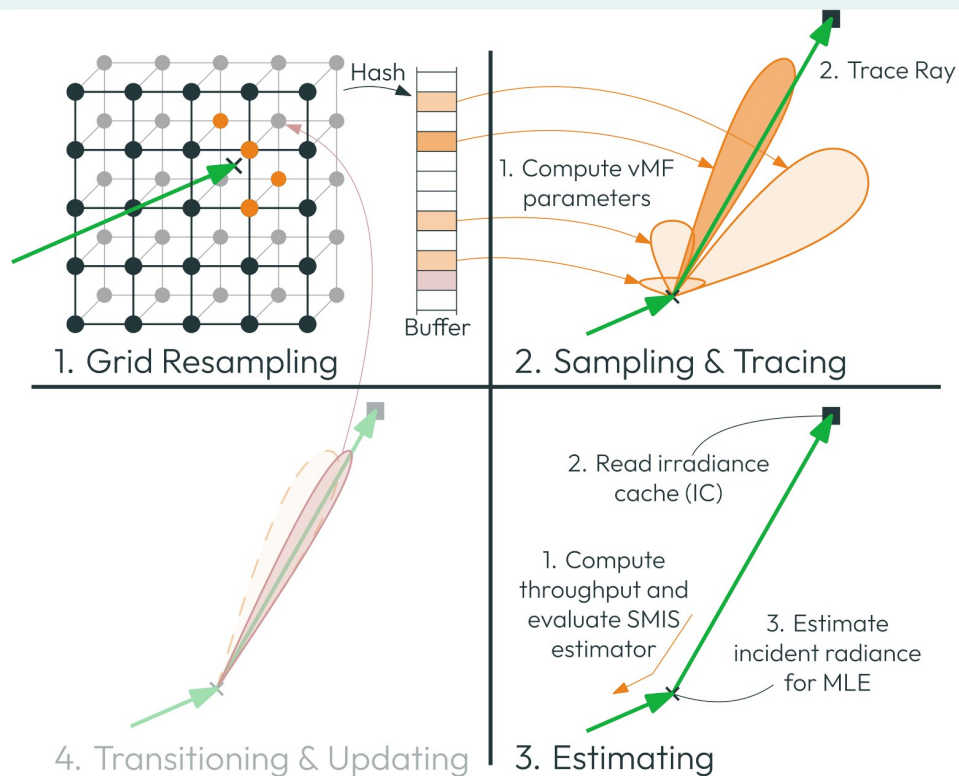
MCPG | Procedure



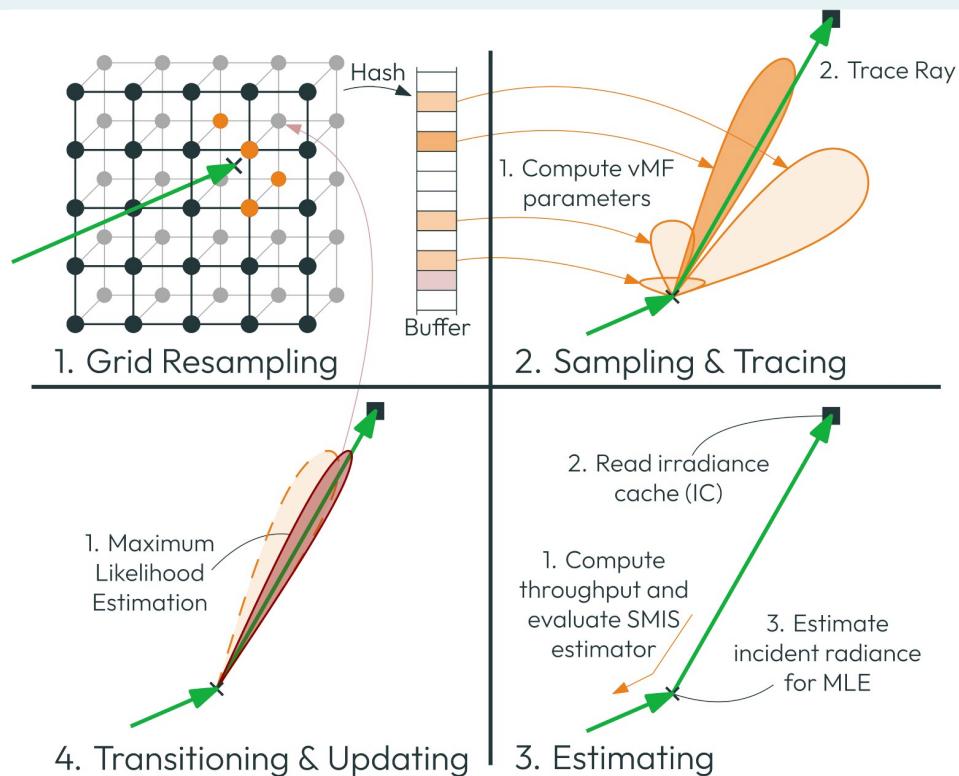
MCPG | Procedure



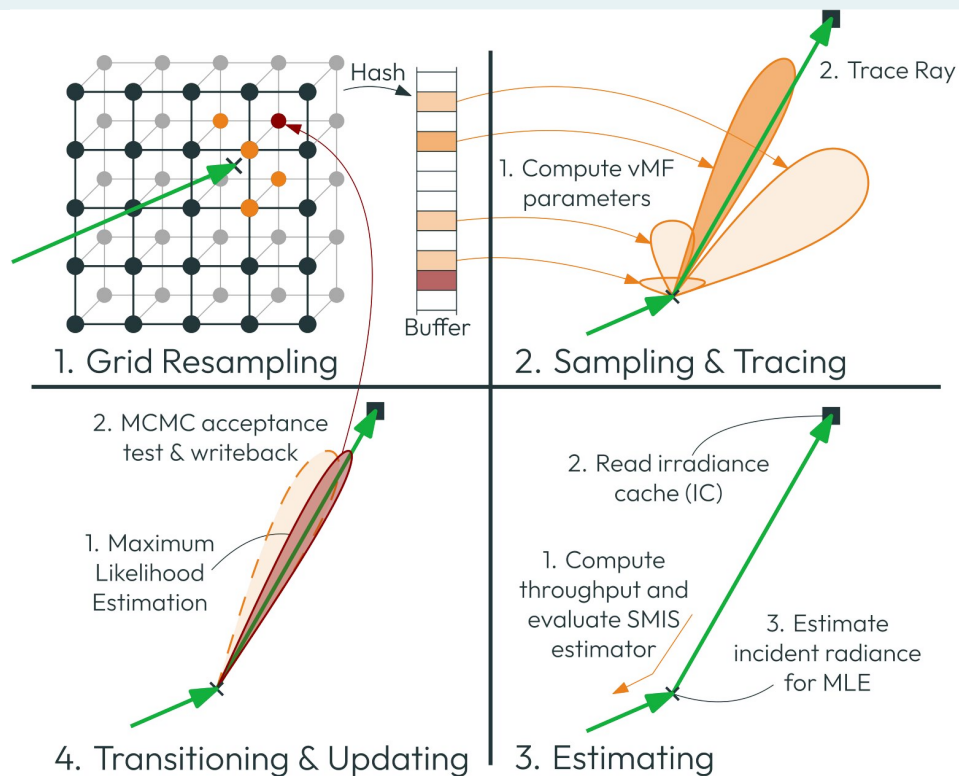
MCPG | Procedure



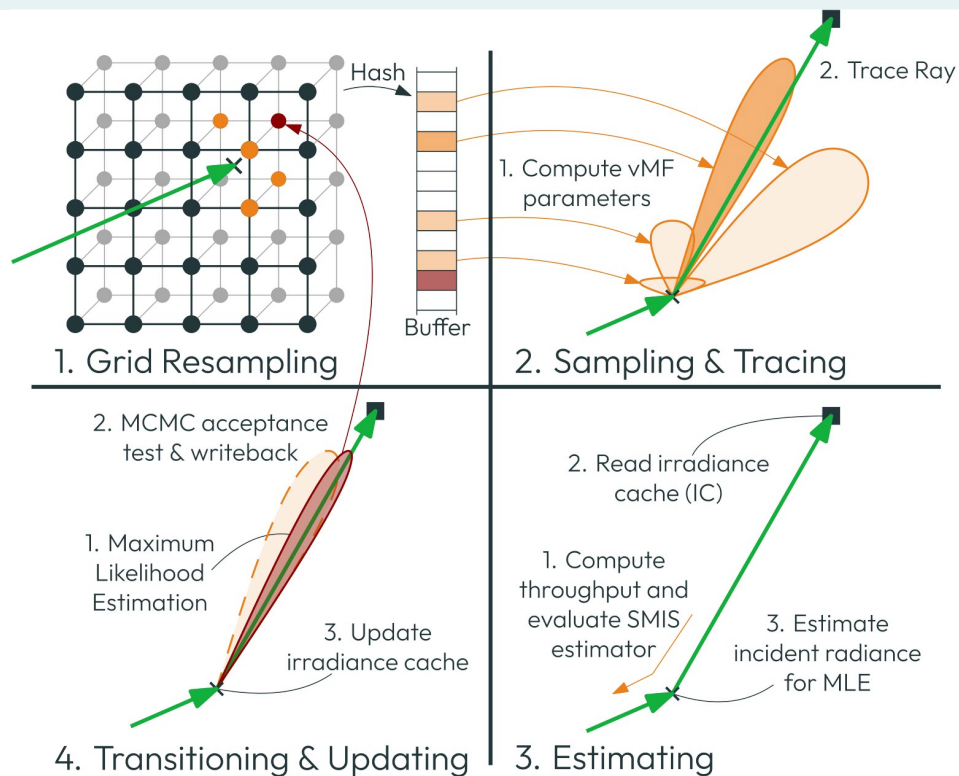
MCPG | Procedure



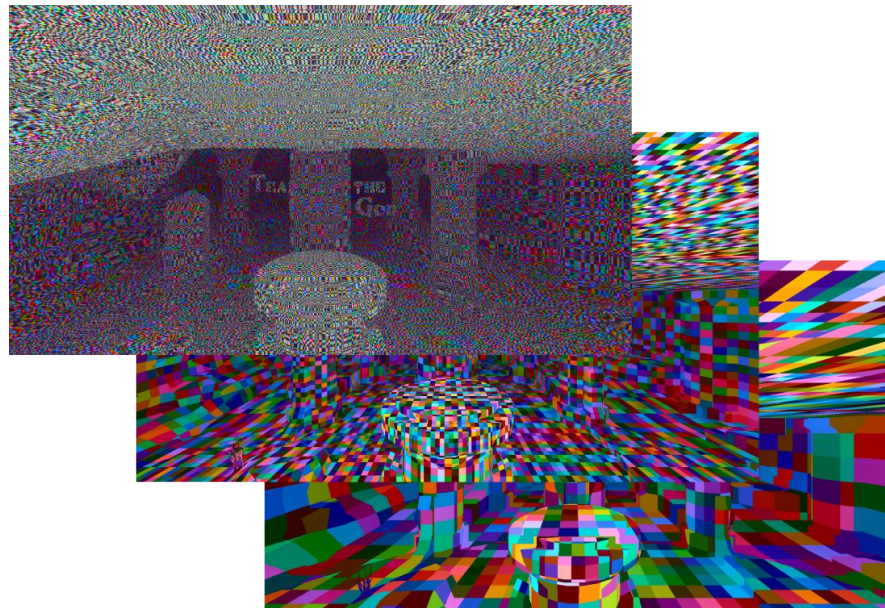
MCPG | Procedure

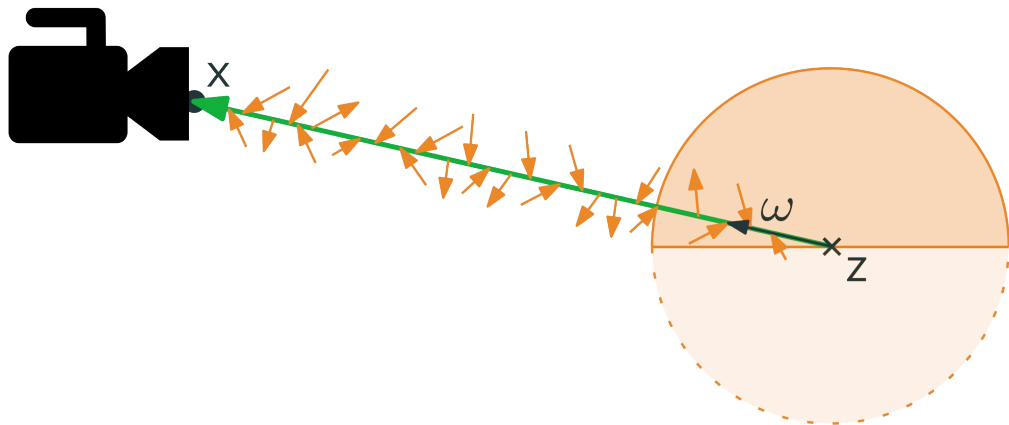


MCPG | Procedure



- Multi-resolution hash grids
- Efficient sharing
- Stochastically select level based on camera-distance

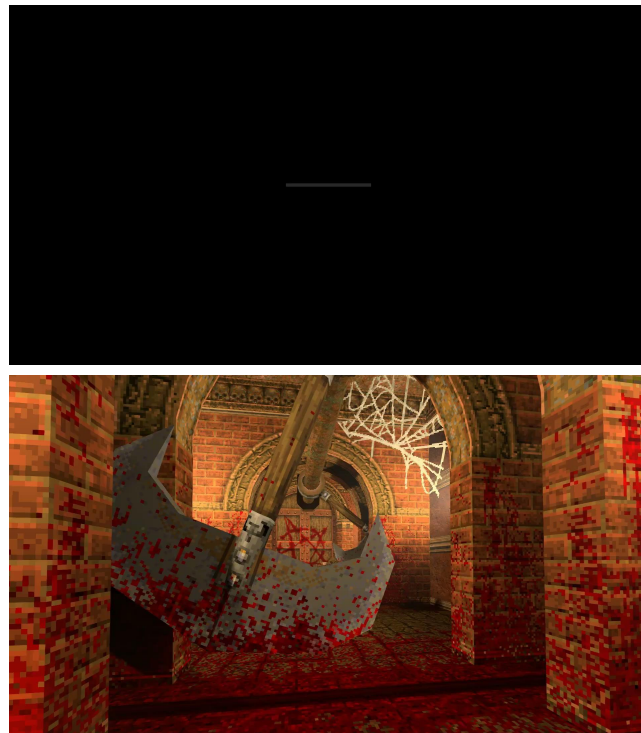




Changes to the guiding procedure:

- Generate points on the camera ray (e.g. transmittance sampling)
- Use phase function instead of BSDF for points in the volume

- Store light source velocity in state
- Read grid at the world-space position of the previous frame
- Heuristic for invalidation of missing light sources



Results

Results | Demo



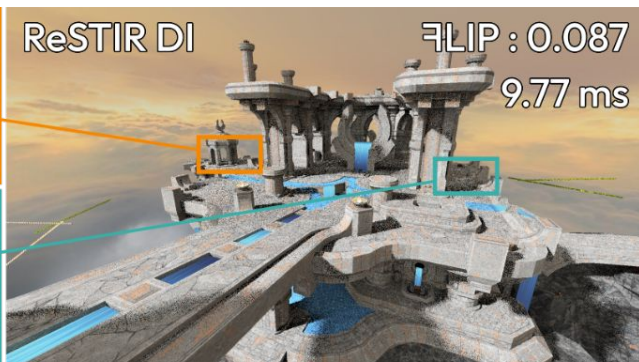
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Results | World-Space vs Screen-Space (Direct Light)

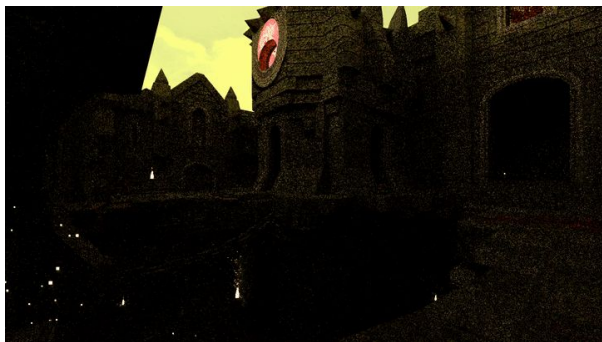


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Results | Convergence

Dittebrandt et al., 2023



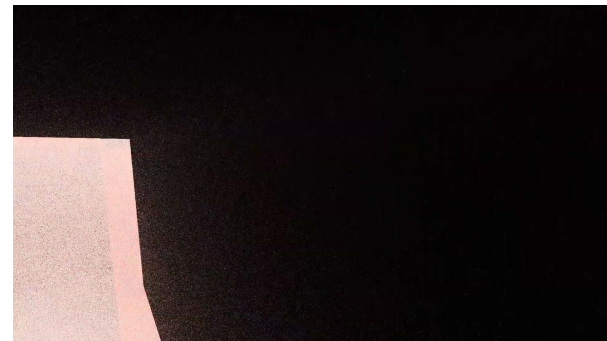
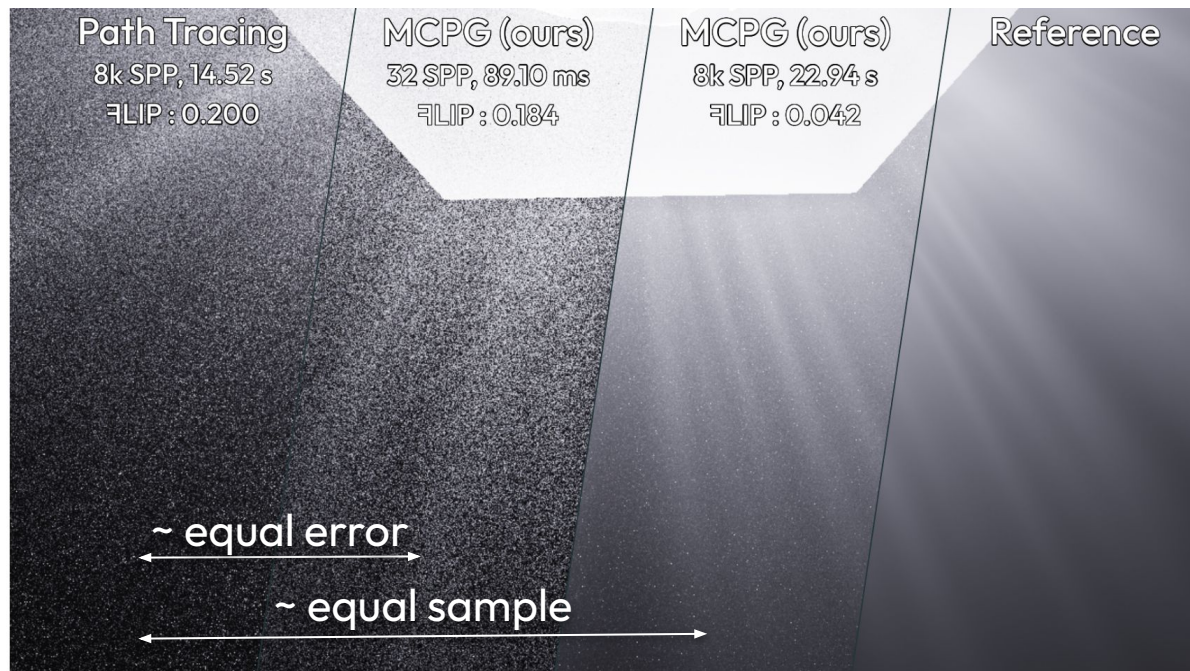
MCPG (ours)



MCPG (ours, 2 bounces)



Results | Single-Scattering

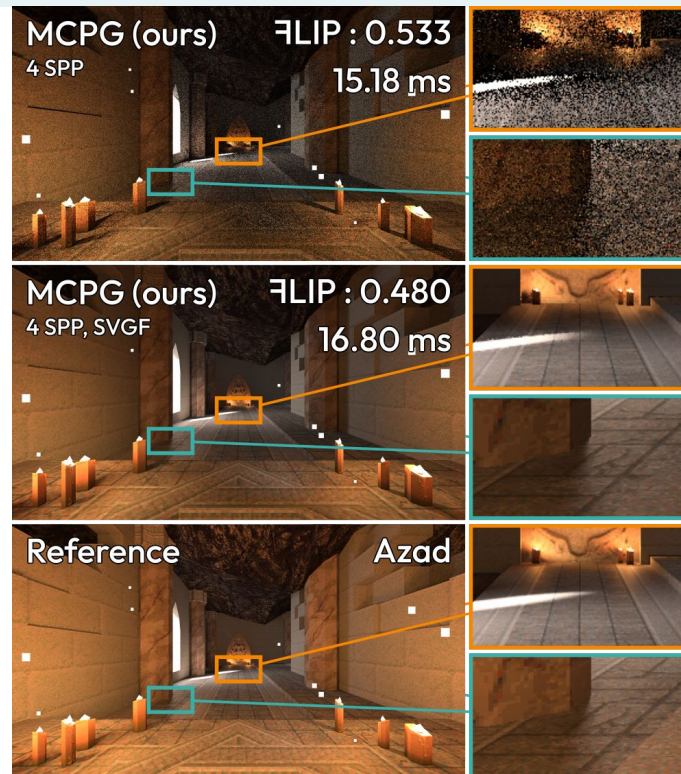


Results | Limitations



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- Limited SMIS size: increased variance in scenes with many light sources
- Proximity bias



Conclusion

- Lightweight and unbiased path guiding for GPUs
- Tailored for highly dynamic content
- Guides direct and indirect illumination as well as single-scattering events




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Demo Project: Quake Path Tracer






www.lalber.org/markov-chain-path-guiding

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Backup

Table 1: Overview of data that is stored for every Markov chain state at hash grid vertices.

Symbol	Meaning
\bar{w}	luminance estimate of eq. (1), used as resampling weight
N	number of samples
\bar{y}	luminance-weighted mean of light source positions
\bar{r}	luminance-weighted mean cosine of light source directions
T	time of last update
v	last known velocity of the light source
hash	hashed grid position for collision detection

Algorithm 1: Grid Resampling

```
1  $S \leftarrow$  array of  $N_{mc}$  Markov chain states
2  $s \leftarrow \{0\}$  /* empty Markov chain state */
3  $sum_{mc} \leftarrow 0$ 
4 foreach  $i \leftarrow 0$  to  $N_{mc} - 1$  do
5    $S[i] \leftarrow \text{grid.load}(\text{hit.x}, \text{hit.n})$ 
6   if hash grid collision then
7      $S[i].\bar{w} = 0$ 
8    $sum_{mc} \leftarrow sum_{mc} + S[i].\bar{w}$ 
9    $\xi \leftarrow$  uniform random in  $[0, 1)$ 
10  if  $\xi < \frac{S[i].\bar{w}}{sum_{mc}}$  then
11     $s \leftarrow S[i]$ 
```

Backup | Sampling and Ray Casting

Algorithm 2: Sampling and Ray Casting

```
1  $\xi \leftarrow$  uniform random in  $[0, 1)$ 
2 if  $s.\bar{w} = 0$  /* invalid */ or  $\xi < p_{\text{bsdf}}$  then
3    $p(\omega) \leftarrow f_s(\omega_i, \text{hit}.n)$  or  $|\text{hit}.n \cdot \omega|$ 
4    $s \leftarrow \{0\}$  /* empty Markov chain state */
5 else
6    $\mu \leftarrow \text{normalize}(s.\bar{y}/s.\bar{w} - \text{hit}.x)$ 
7    $r \leftarrow (s.N^2 \cdot s.\bar{r}/s.\bar{w} + N_p \cdot r_p) / (s.N^2 + N_p)$ 
8    $\kappa \leftarrow (3r - r^3)/(1 - r^2)$  /* [Banerjee et al., 2005, eq. 4.4] */
9    $p(\omega) \leftarrow p(\omega \mid \mu, \kappa)$  /* ?? */
10 sample  $\omega \sim p(\omega)$ 
11  $\text{hit}_{\text{next}} \leftarrow \text{trace ray}(\text{hit}.x, \omega)$ 
```

Algorithm 3: State Transition and Maximum Likelihood Estimation

```
1  $f_{mc} \leftarrow \text{lum}(\langle L_i(\text{hit}.x, \omega) \rangle_{SMIS})$ 
2  $\xi \leftarrow \text{uniform random in } [0, 1)$ 
3 if  $\xi < f_{mc}/(\text{sum}_{mc}/N_{mc})$  /* MCMC acceptance test */ then
4    $S.N \leftarrow \min(S.N + 1, N_{\max})$ 
5    $\alpha \leftarrow \max(1/S.N, \alpha_{\min})$  /* blend factor, cf.
     [Dittebrandt et al., 2023] */
6    $\mu \leftarrow \text{normalize}(s.\bar{y}/s.\bar{w} - \text{hit}.x)$ 
7    $s.\bar{w} \leftarrow \text{mix}(s.\bar{w}, f_{mc}, \alpha)$ 
8    $s.\bar{y} \leftarrow \text{mix}(s.\bar{y}, f_{mc} \cdot \text{hit}_{\text{next}}.x, \alpha)$ 
9    $s.\bar{r} \leftarrow \text{mix}(s.\bar{r}, f_{mc} \cdot \text{dot}(\text{normalize}(\text{hit}_{\text{next}}.x - \text{hit}.x), \mu), \alpha)$ 
10   $S.T \leftarrow T$  /* current time */
11   $S.v \leftarrow (\text{hit}_{\text{next}}.x - \text{hit}_{\text{next}}.x_{\text{prev}})/(T - T_{\text{prev}})$ 
12  grid.store(s)
```

Backup | MCMC Acceptance Probability

$$p_{\text{accept}} = \min \left(\frac{f_{\text{mc}}}{(\text{sum}_{\text{mc}}/N_{\text{mc}})}, 1 \right)$$

- Use estimate for increased exploration of outlier samples
- Use mean score for learning of the mixture across states

f_{mc} : Luminance estimate of the incident light $\langle L_{\text{i}}(x, \omega) \rangle_{\text{SMIS}}$

sum_{mc} : Sum of resampling weights

N_{mc} : Number of resampled states

- Based on mean direction and cosine, we define a trust-region
- States are invalidated, if samples inside the trust-region return less-than-expected radiance

