

PROGRESSIVE MULTI-JITTERED SAMPLE SEQUENCES

Per Christensen

Joint work with Andrew Kensler and Charlie Kilpatrick

Pixar Animation Studios



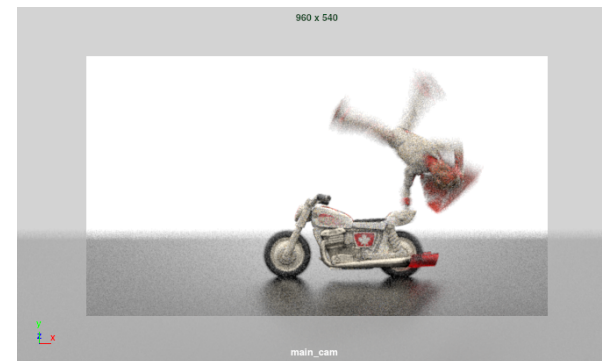


MOTIVATION

- RenderMan used to be off-line rendering (final movie frames)
- But lately: also interactive rendering for faster feedback: modeling, animation, lighting, ...
- This has consequences for sample pattern choices. Rethink!









final frame



interactive animation



OVERVIEW

-  Survey + evaluation of existing sample sequences
-  3 new algorithms: generate pj, pmj, pmj02 samples
-  More evaluations: pixel sampling, area lights
-  Extensions: blue noise, multi-class
-  Speed-ups by Matt Pharr
-  Higher dimensions, better visual quality

SAMPLE PATTERNS: SETS VS SEQUENCES

Sets:

- finite (fixed size)
- no particular order
- need to know how many samples
- no good for incremental rendering, adaptive sampling

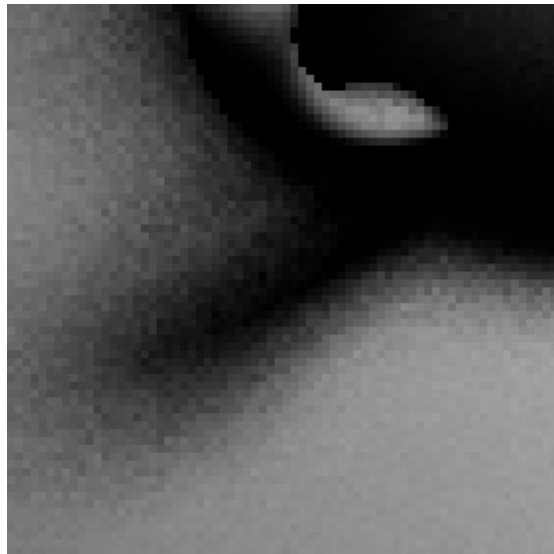
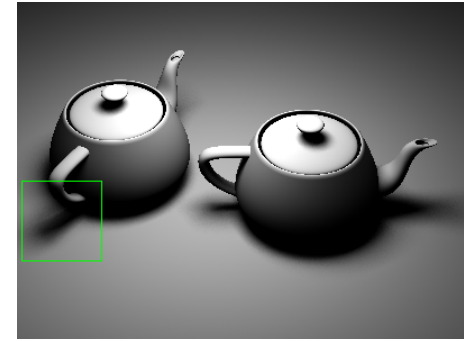
Sequences:

- infinite
- every prefix has a good distribution
- no need to know how many samples
- great for incremental rendering, adaptive sampling

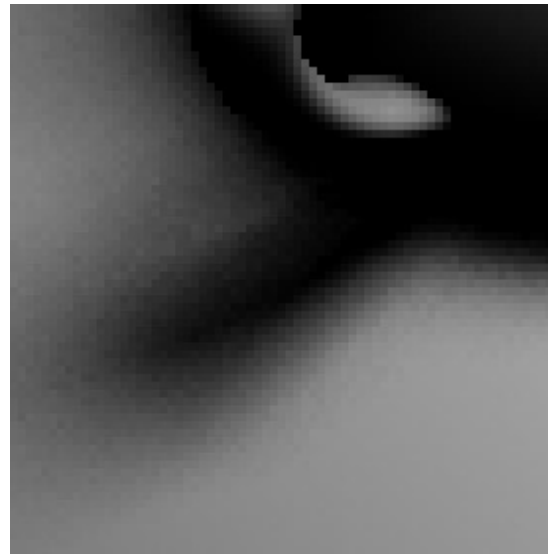


SAMPLE PATTERNS: SETS VS SEQUENCES

 Incremental rendering: area light sampling



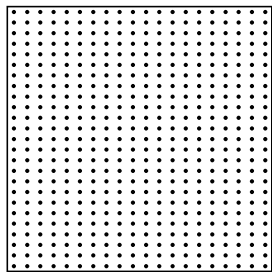
100 samples from **set** with 400



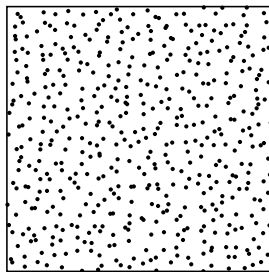
100 samples from **sequence**

(same render time)

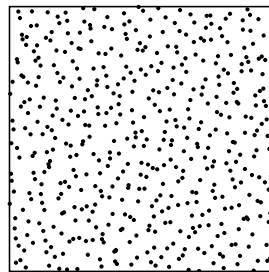
SAMPLE SETS



regular grid

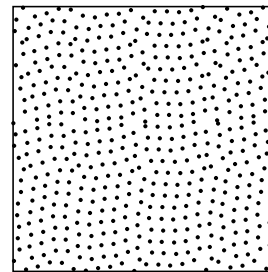


jitter



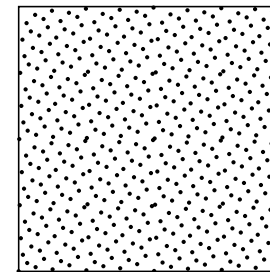
multijitter

[Chiu94]

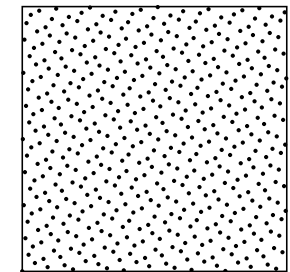


correlated
multijitter

[Kensler13]



Hammersley



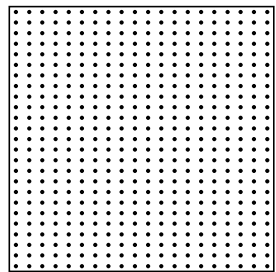
Larcher-
Pillichshammer

quasi-random ("qmc") sets

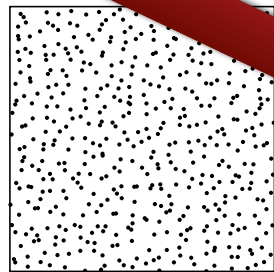




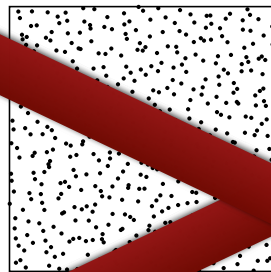
SAMPLE SETS



regular grid

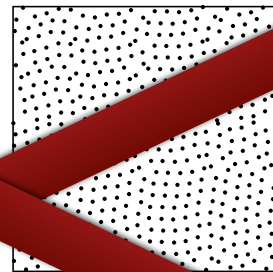


jitter



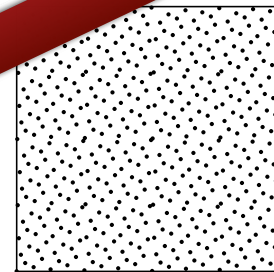
multijitter

[Chiu94]



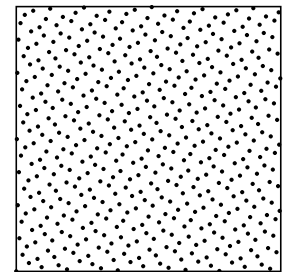
corrected multijitter

[Kensler13]



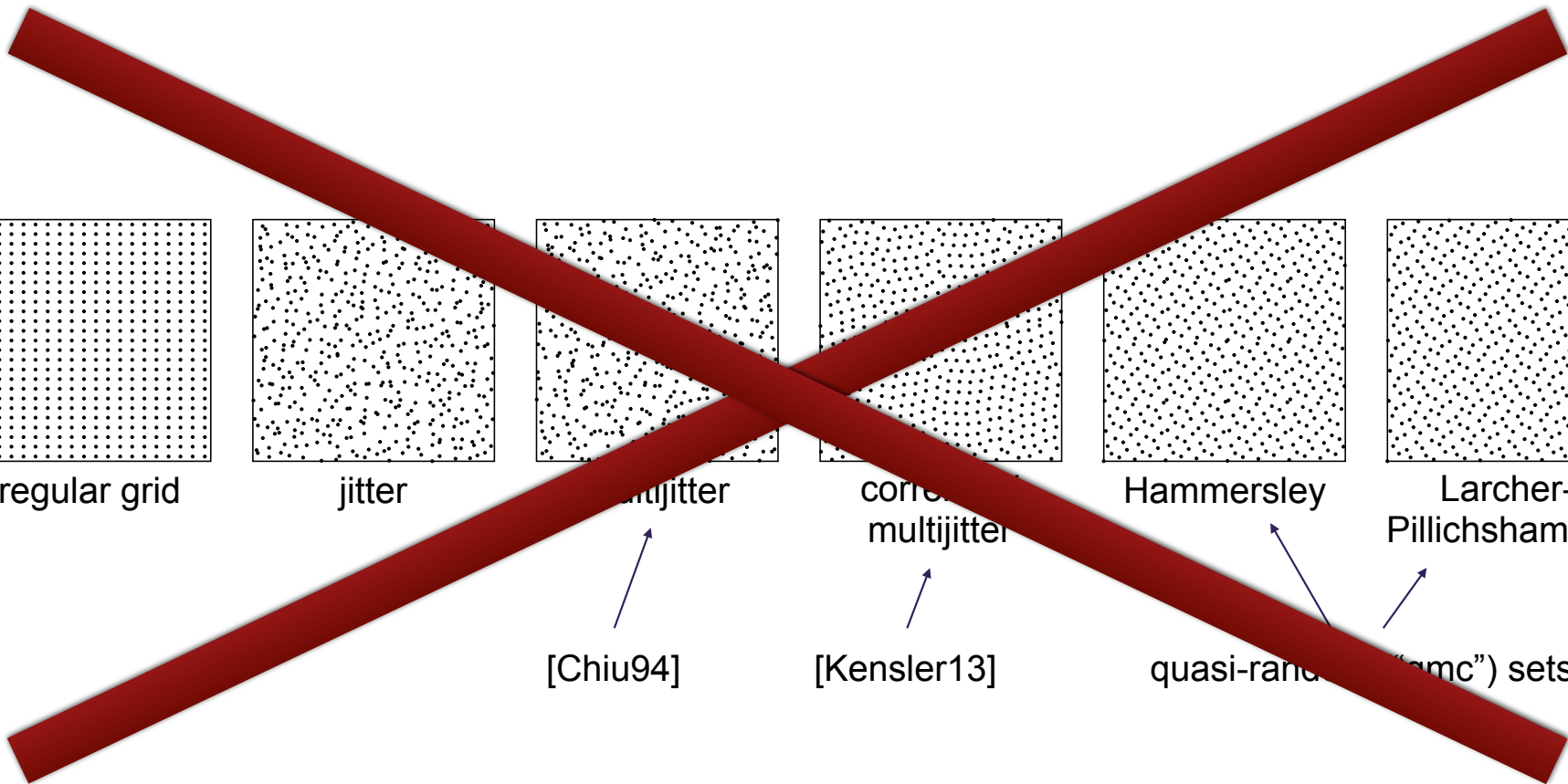
Hammersley

quasi-random

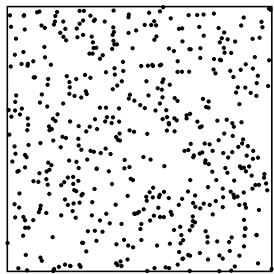


Larcher-Pillichshammer

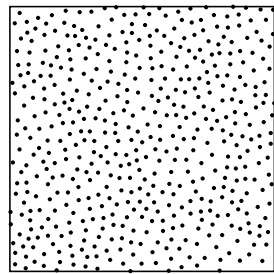
“amc”) sets



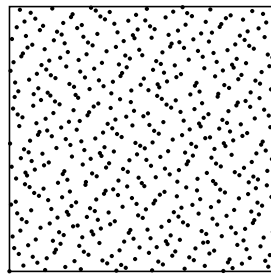
SAMPLE SEQUENCES



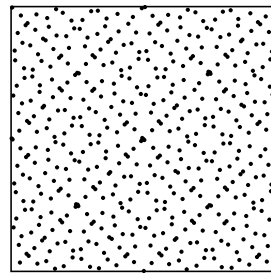
random



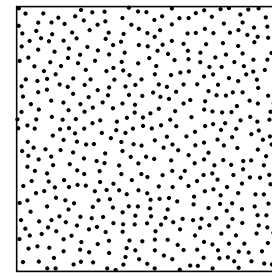
blue noise



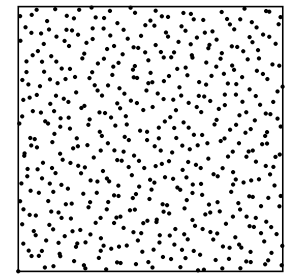
Halton



Sobol



[Ahmed17]



[Perrier18]

(best candidate/
Poisson disk)

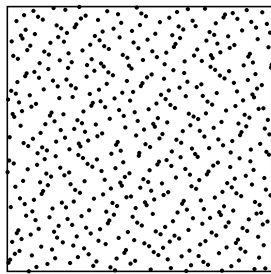
quasi-random sequences

blue noise + stratification

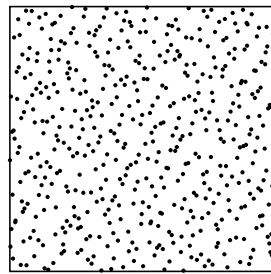




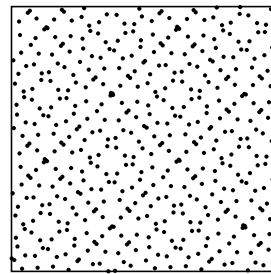
SAMPLE SEQUENCES: RANDOMIZED QUASI-RANDOM



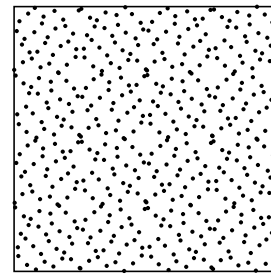
Halton rot



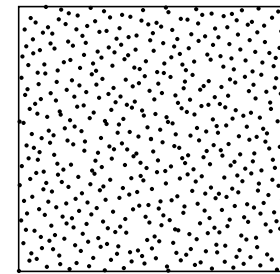
Halton scr



Sobol rot



Sobol xor scr



Sobol Owen scr

↖
Cranley-Patterson rotations
[Cranley76]

↖
bit-wise exclusive-or
[Kollig02]




↑
[Owen97]





FIRST COMPARISON OF SEQUENCES



COMPARING SAMPLE SEQUENCES

-  How to measure “best”?
-  Definitely not lowest discrepancy -- don't get me started!
-  Better:
 - measure error when sampling various functions
 - confirm results in actual rendering: sample pixel positions, area lights, ...

INITIAL TESTS OF 2D SEQUENCES

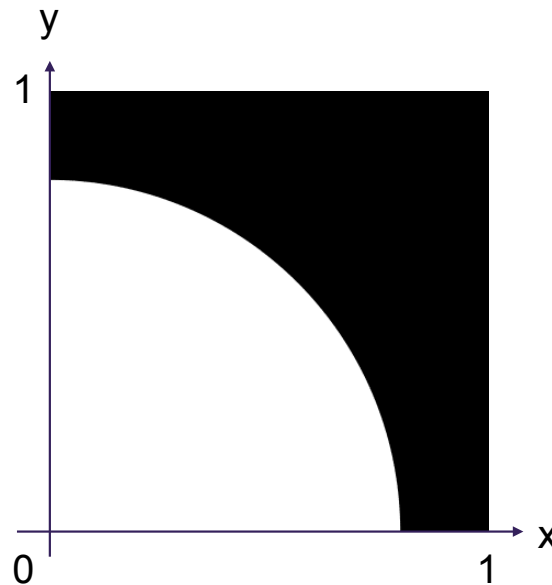
-  Sample simple discontinuous and smooth functions on $[0,1)^2$
-  Known analytical reference values





INITIAL TESTS: DISCONTINUOUS FUNCTIONS

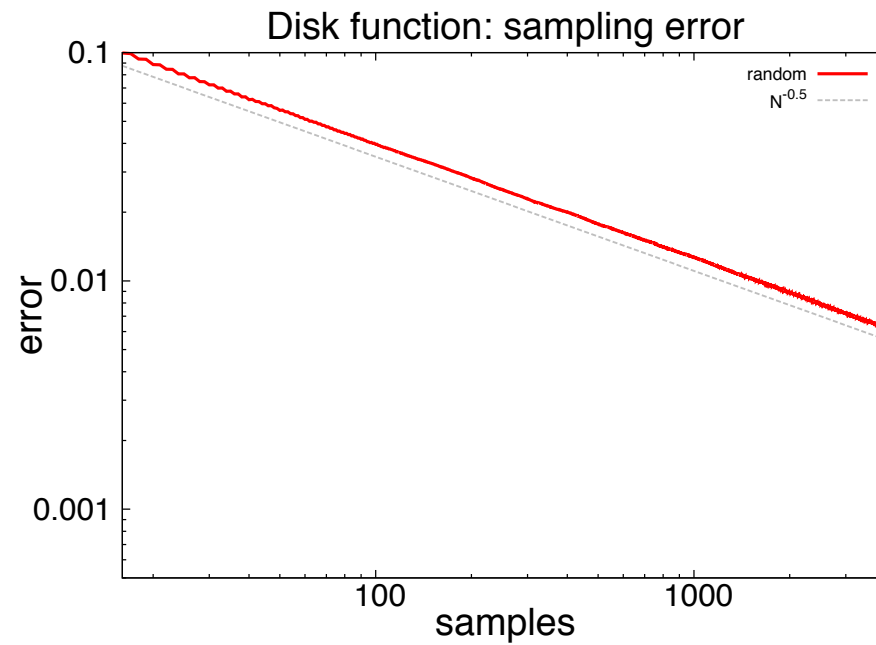
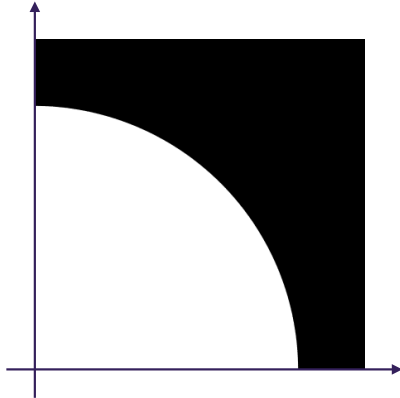
 Disk function: $f(x,y) = 1$ if $x^2 + y^2 < 2/\pi$, 0 otherwise



reference value: 0.5



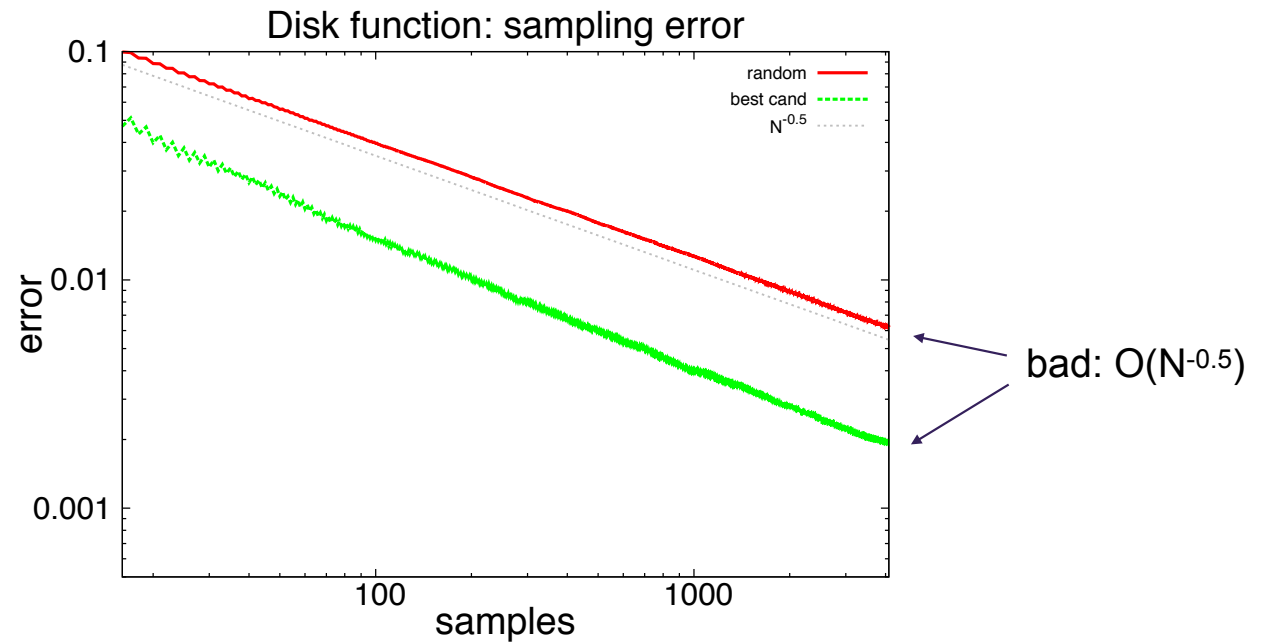
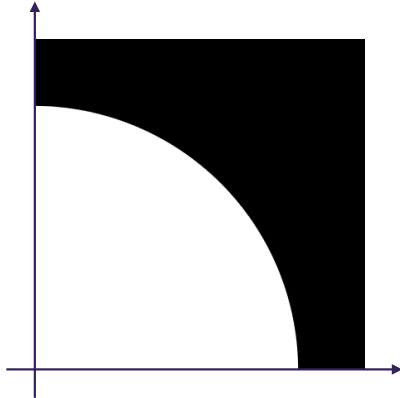
INITIAL TESTS: DISCONTINUOUS FUNCTIONS



bad: $O(N^{-0.5})$

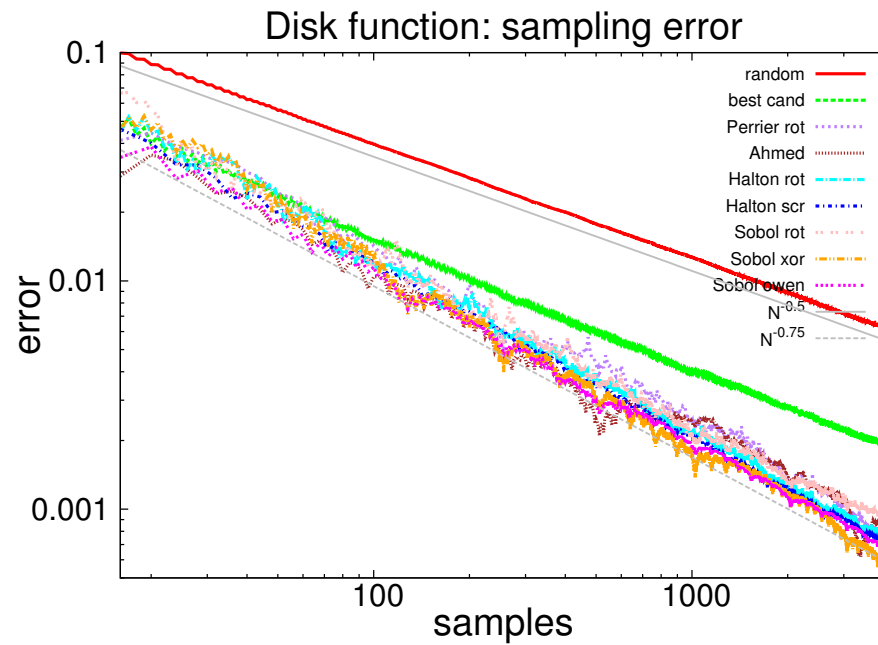
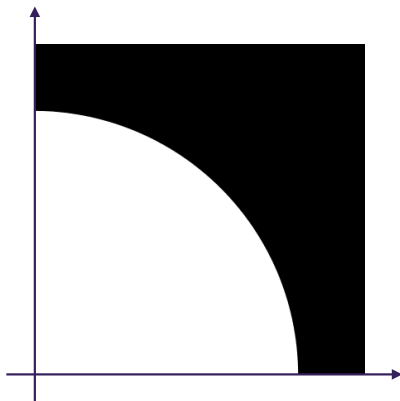


INITIAL TESTS: DISCONTINUOUS FUNCTIONS





INITIAL TESTS: DISCONTINUOUS FUNCTIONS



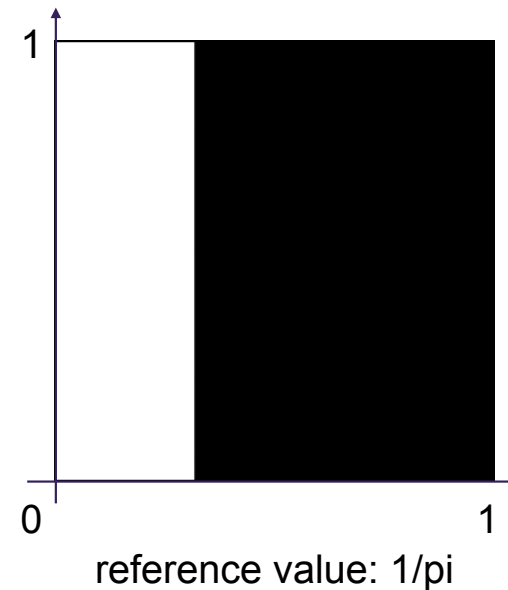
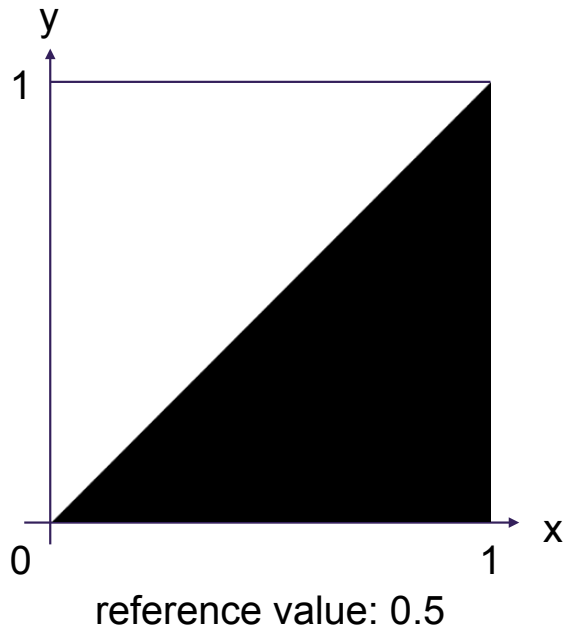
bad: $O(N^{-0.5})$

okay: $O(N^{-0.75})$



INITIAL TESTS: DISCONTINUOUS FUNCTIONS

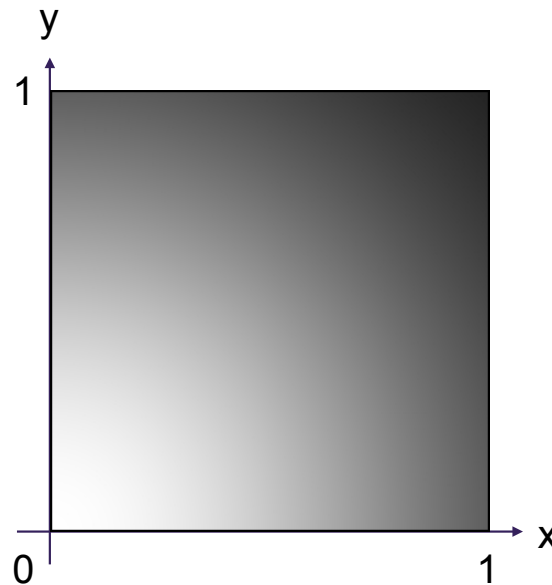
- Similar tests for triangle function and step function shows high error for Sobol rot and Sobol xor, and Ahmed and Perrier





INITIAL TESTS: SMOOTH FUNCTIONS

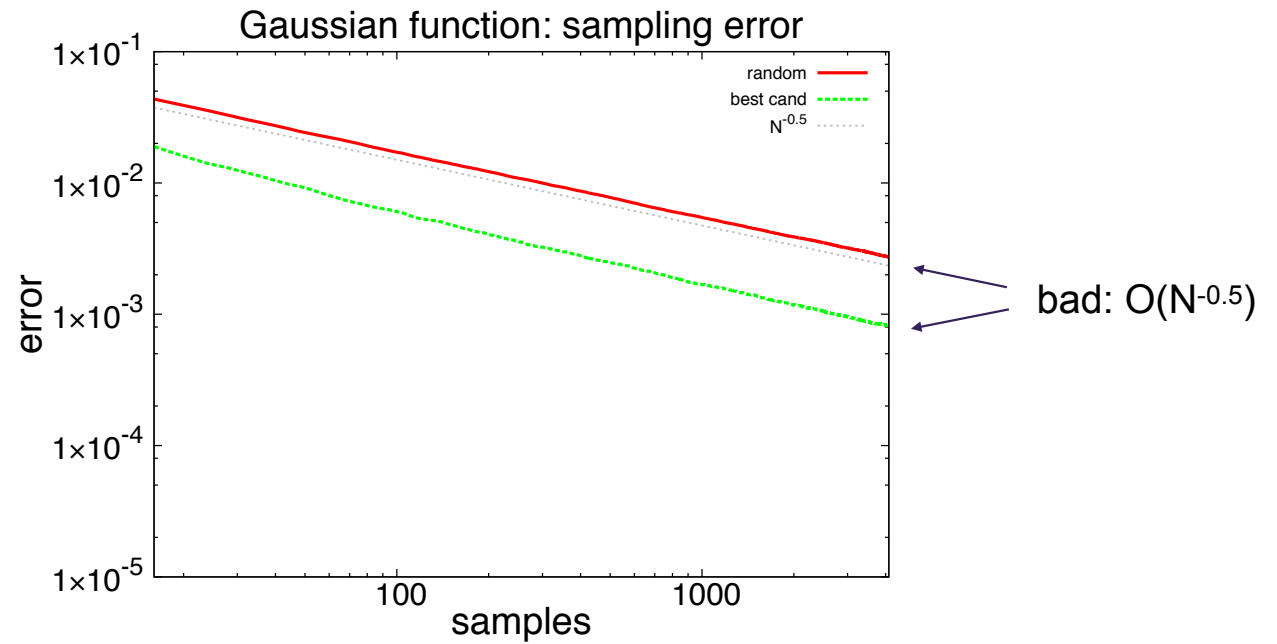
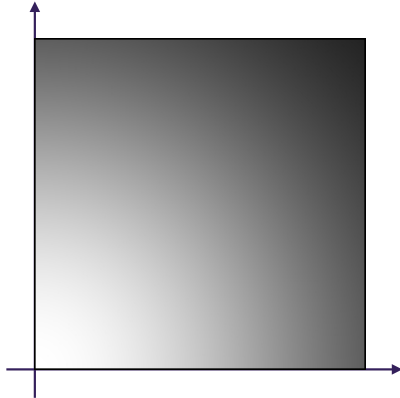
 2D Gaussian function: $f(x,y) = \exp(-x^2-y^2)$



reference value: ~ 0.557746

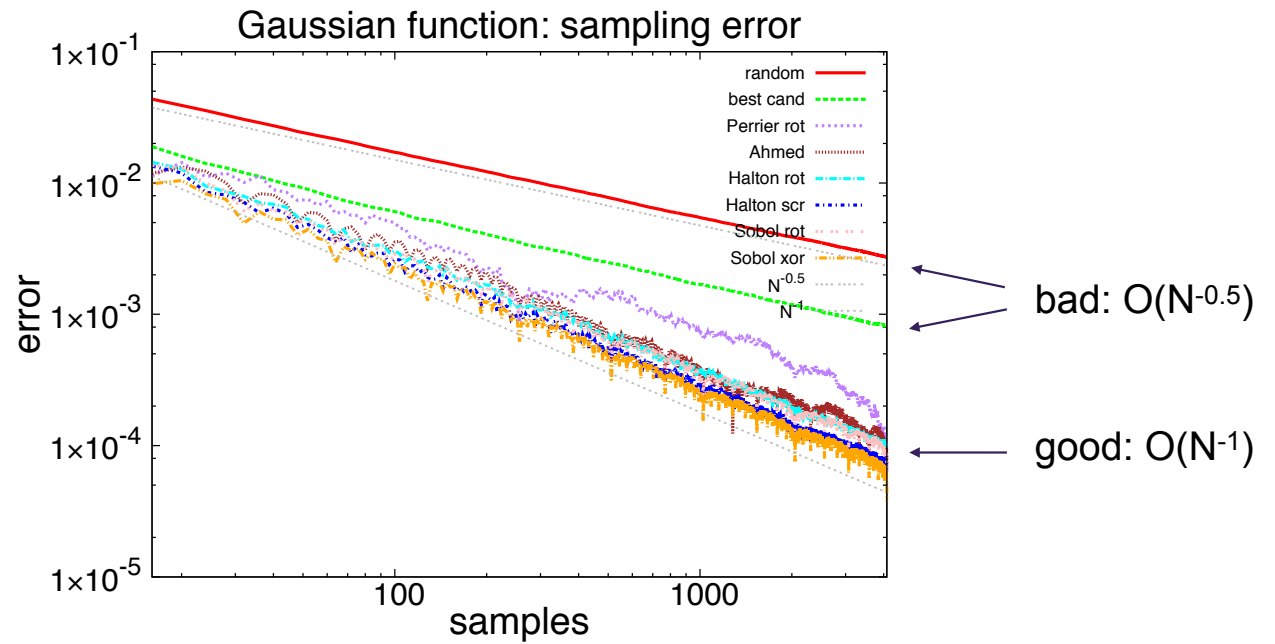
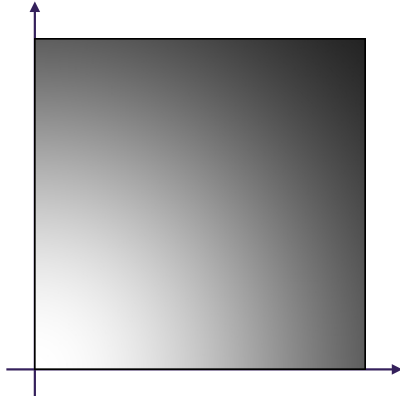


INITIAL TESTS: SMOOTH FUNCTIONS



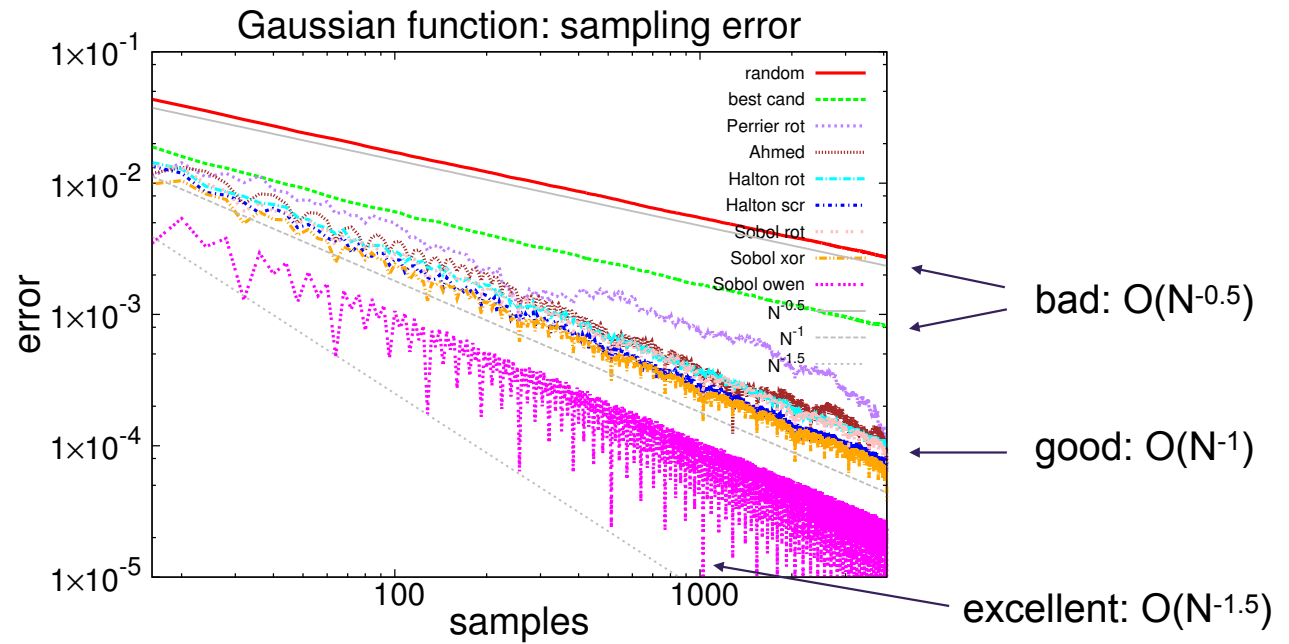
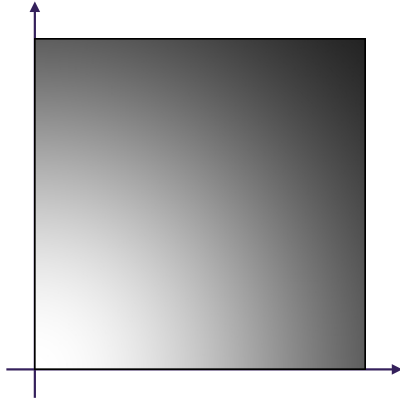


INITIAL TESTS: SMOOTH FUNCTIONS






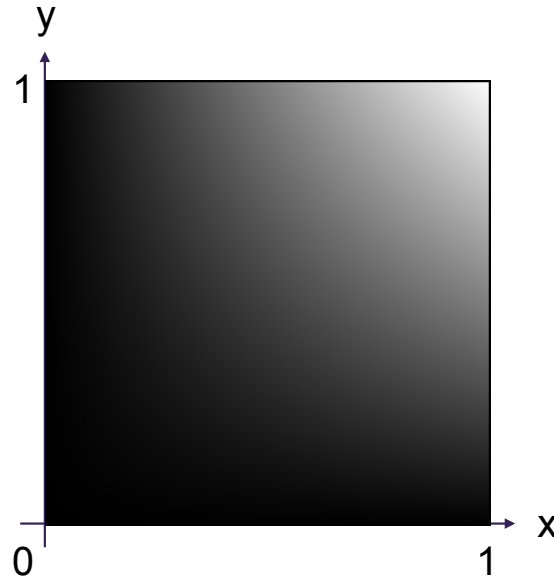
INITIAL TESTS: SMOOTH FUNCTIONS





INITIAL TESTS: SMOOTH FUNCTIONS

 Bilinear function $f(x,y) = xy$: similar results



reference value: 0.25

SUMMARY OF INITIAL TESTS

 Owen-scrambled Sobol is best:

- no pathological error for discontinuities at certain angles
- extraordinarily fast convergence for smooth functions








PROGRESSIVE (MULTI)JITTERED SEQUENCES





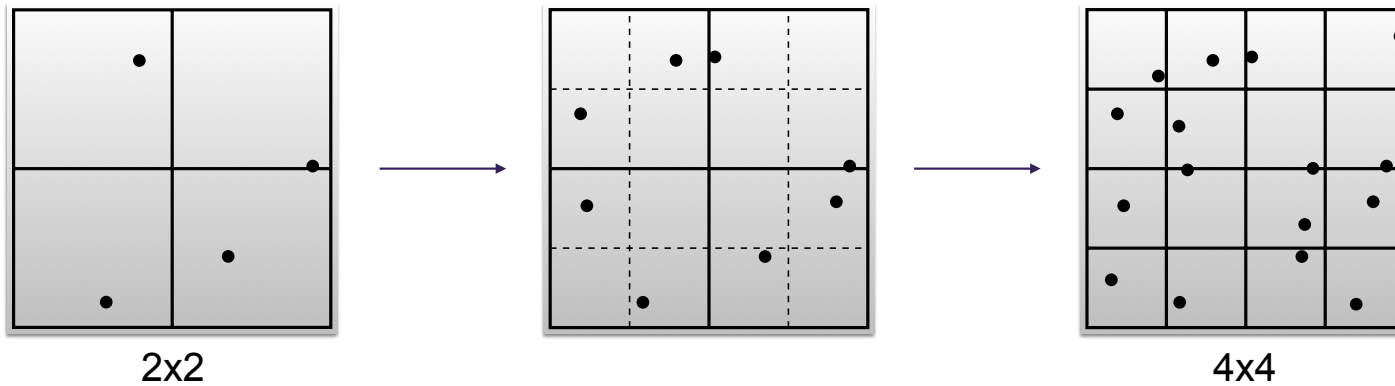
PROGRESSIVE (MULTI)JITTERING

-  Framework for stochastic sample generation
-  Three simple algorithms that progressively fill in holes in increasingly fine stratifications
-  Build on jittered [Cook84] and multijittered [Chiu94] sample sets — but sequences



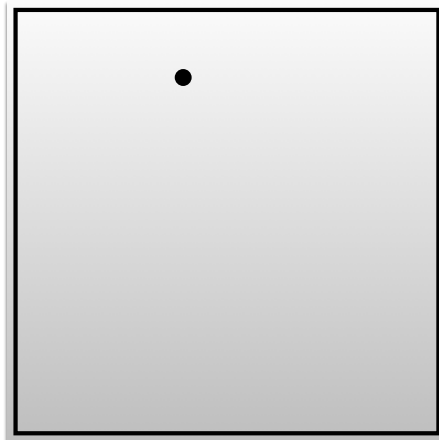
PROGRESSIVE JITTERED SEQUENCES

-  No multi-jitter
-  Stratification goal: increasingly fine squares



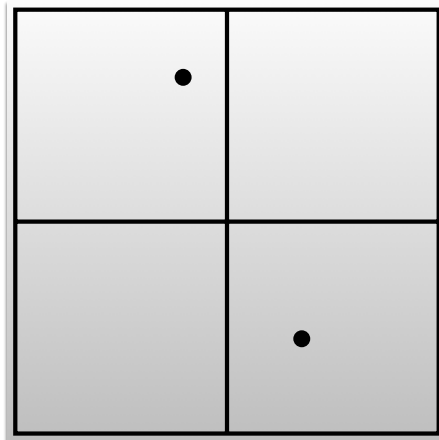
PROGRESSIVE JITTERED SEQUENCES

 Sample 1: random position



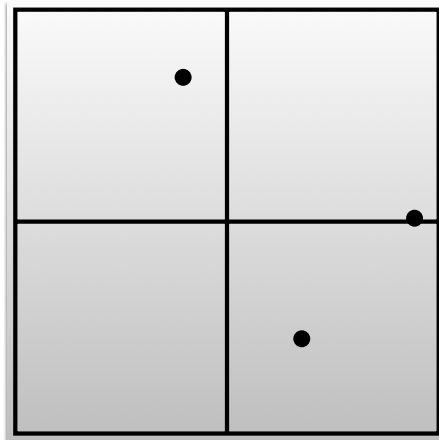
PROGRESSIVE JITTERED SEQUENCES

 Sample 2: opposite diagonal square



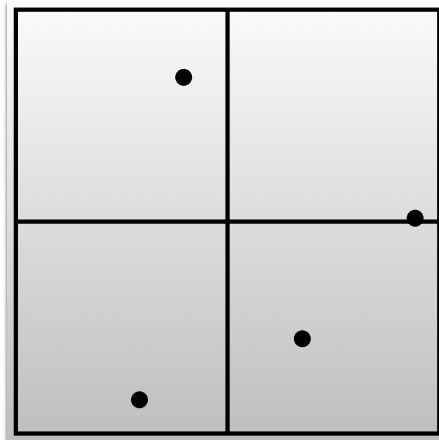
PROGRESSIVE JITTERED SEQUENCES

 Sample 3: one of the empty squares



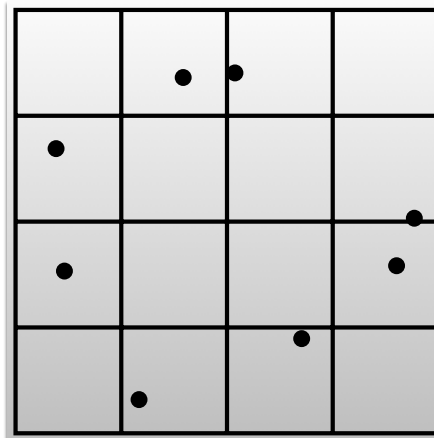
PROGRESSIVE JITTERED SEQUENCES

 Sample 4: last empty square



PROGRESSIVE JITTERED SEQUENCES

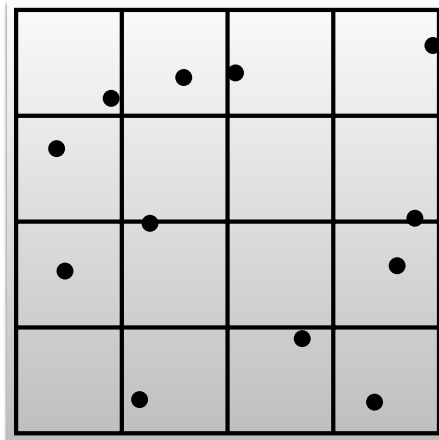
 Samples 5-8: opposite squares





PROGRESSIVE JITTERED SEQUENCES

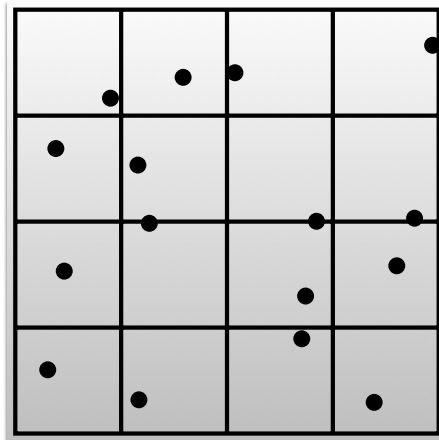
 Samples 9-12: one of remaining squares








PROGRESSIVE JITTERED SEQUENCES

 Samples 13-16: last remaining squares



PROGRESSIVE JITTERED SEQUENCES

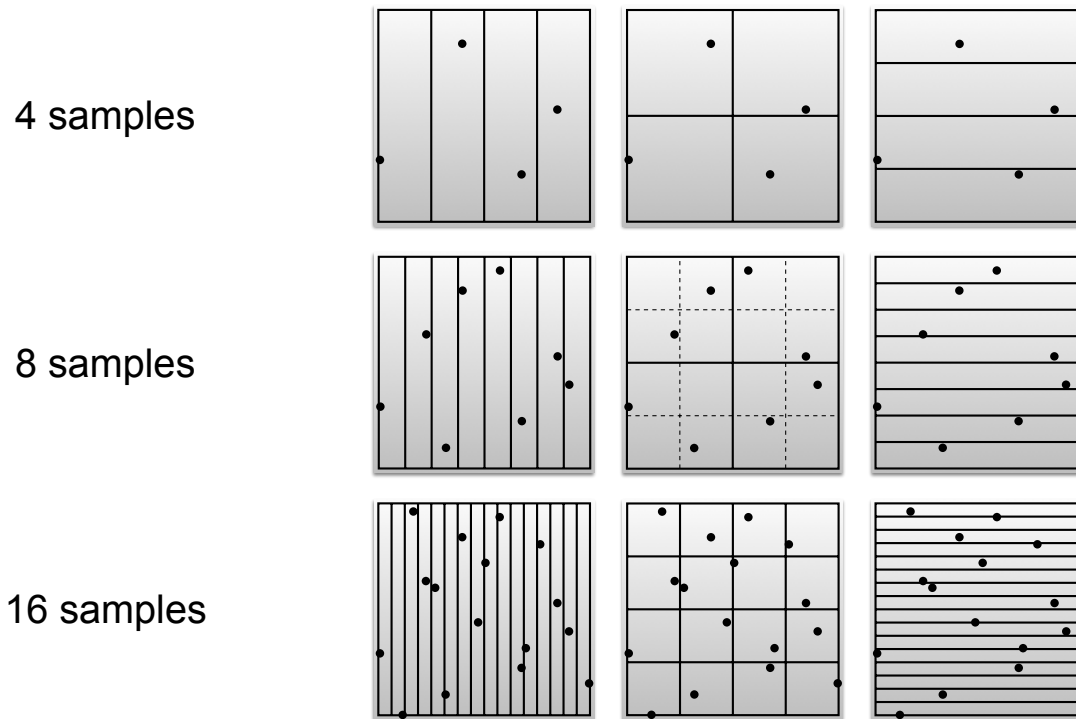
-  And so on ...
-  Simple! Similar to [Dippe85,Kajiya86]
-  See pseudocode in EGSR 2018 paper





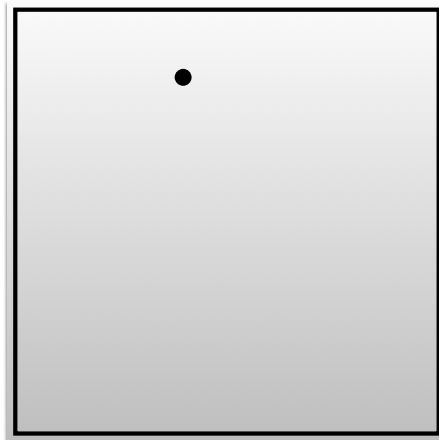
PROGRESSIVE MULTIJITTERED — PMJ

 Stratification goal: squares, rows, and columns



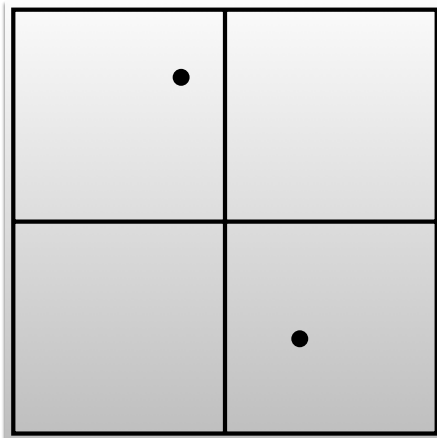
PROGRESSIVE MULTIJITTERED — PMJ

 Sample 1: random position



PROGRESSIVE MULTIJITTERED — PMJ

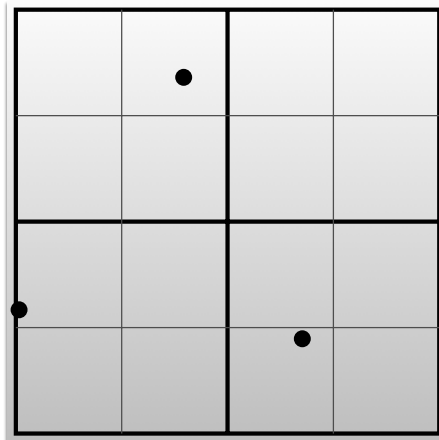
 Sample 2: opposite diagonal square





PROGRESSIVE MULTIJITTERED — PMJ

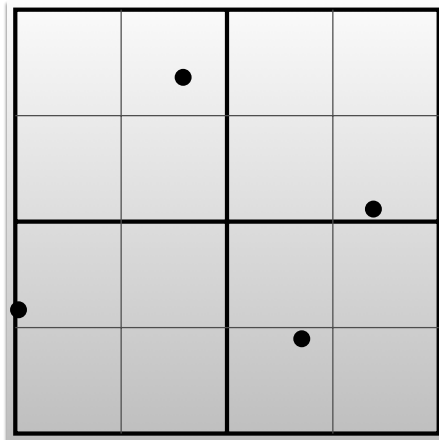
 Sample 3: one of the empty squares + empty 1D strips





PROGRESSIVE MULTIJITTERED — PMJ

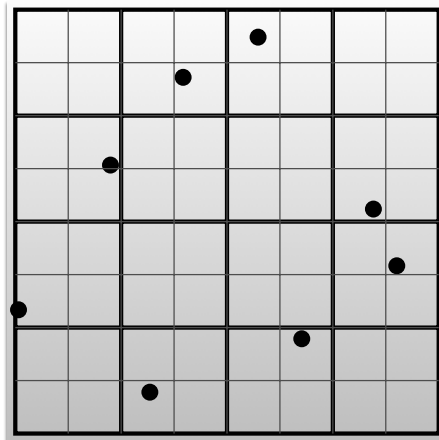
 Sample 4: remaining square + 1D strips





PROGRESSIVE MULTIJITTERED — PMJ

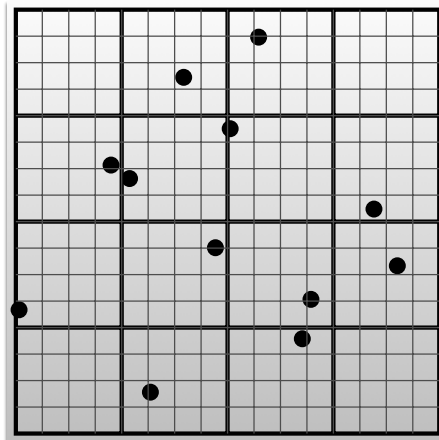
 Samples 5-8: opposite squares + empty 1D strips





PROGRESSIVE MULTIJITTERED — PMJ

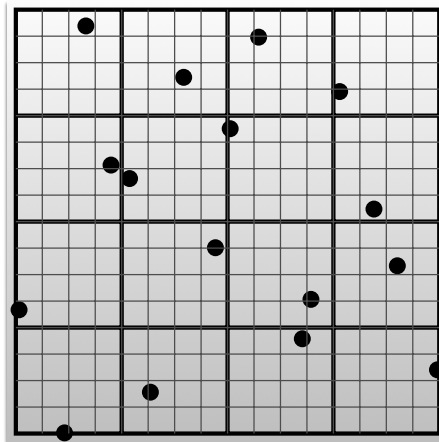
 Samples 9-12: one of remaining squares + empty 1D strips








PROGRESSIVE MULTIJITTERED — PMJ

 Samples 13-16: last remaining squares + empty 1D strips



PROGRESSIVE MULTIJITTERED — PMJ

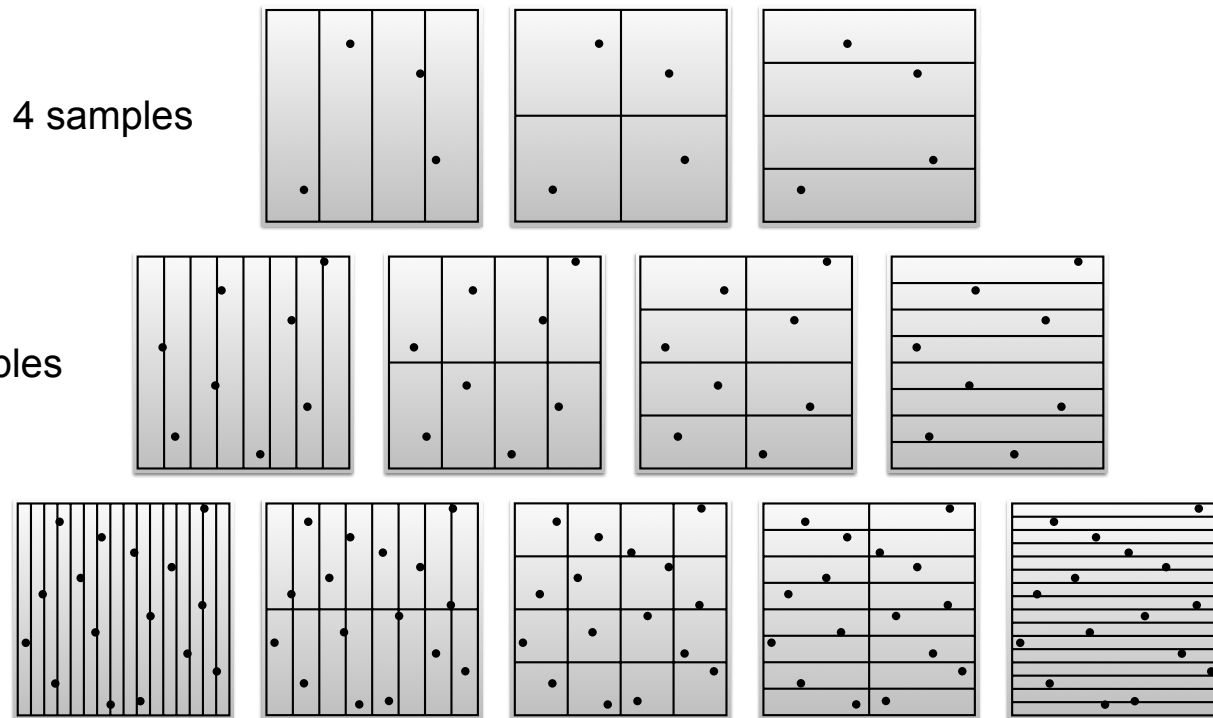
-  And so on ...
-  Similar to multijittered sets [Chiu94], but for sequences
-  Pseudocode in EGSR 2018 paper





PROGRESSIVE MULTIJITTERED (0,2) — PMJ02

 Stratification goal: all base-2 elementary intervals





PROGRESSIVE MULTIJITTERED (0,2) — PMJ02





- Very similar to pmj, but reject samples if in elementary interval stratum that is already occupied
- See pseudo-code in EGSR 2018 paper for details
- Speed: 39,000 samples/sec (1 CPU thread)
 - too slow during rendering, so pre-generate tables



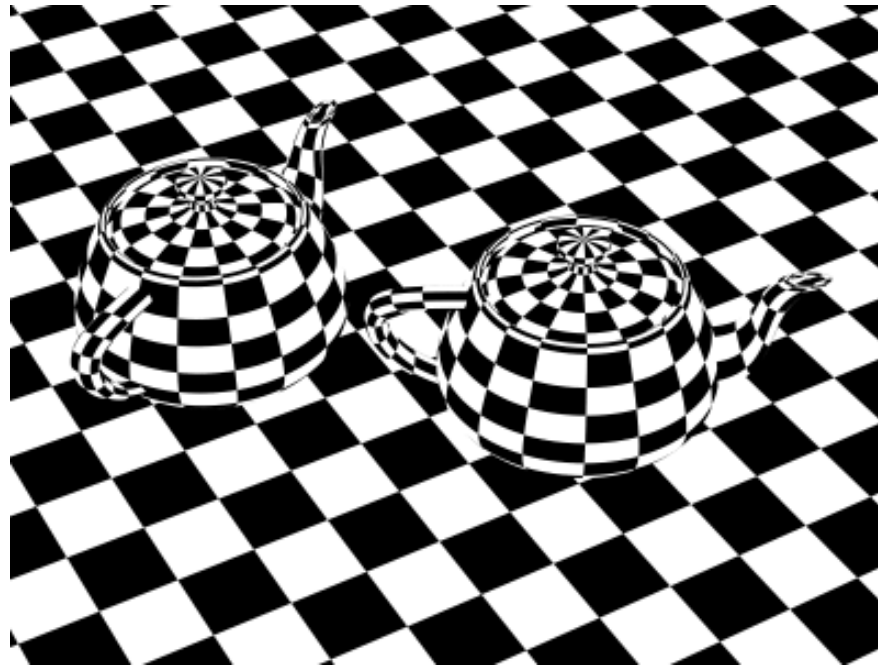
SECOND COMPARISON OF SEQUENCES



PIXEL SAMPLING

-  Each pixel is a “function” we sample
-  Image resolution: 400x300
-  Reference images: $500^2 = 250,000$ jittered samples/pixel
-  Each error curve: average of 100 sequences

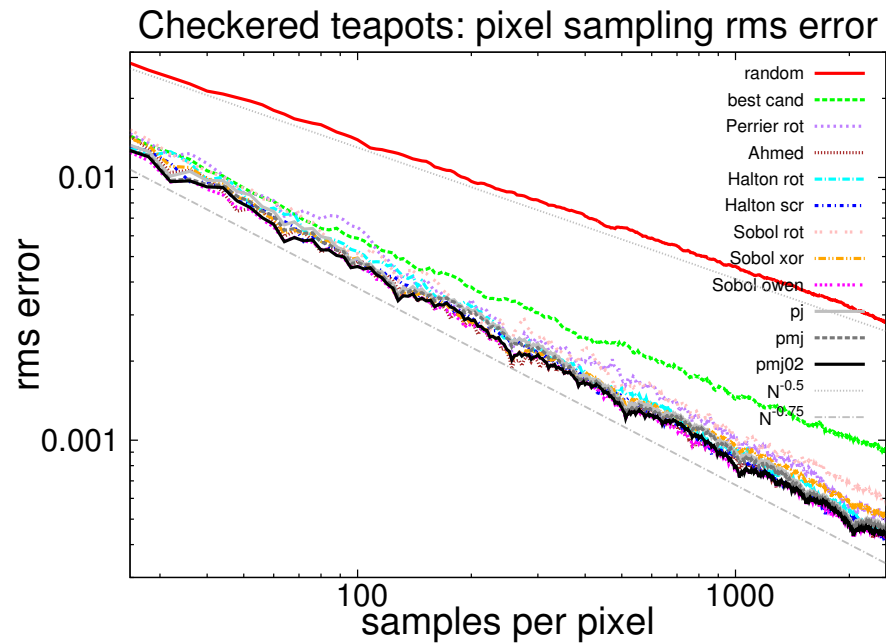
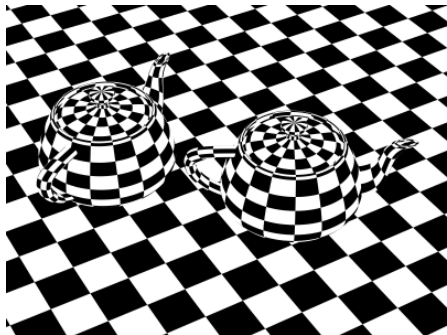
PIXEL SAMPLING: CHECKERED TEAPOTS



checkered teapots on checkered ground plane

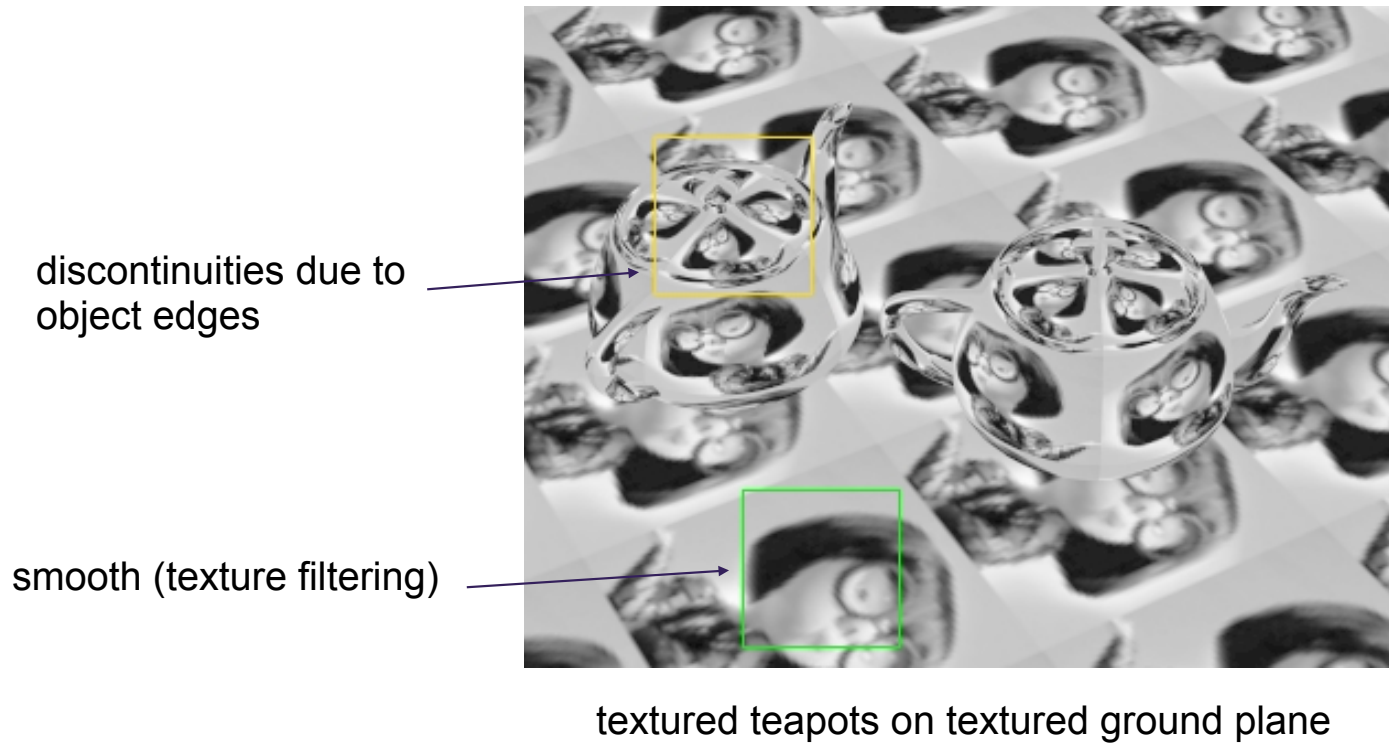


PIXEL SAMPLING: CHECKERED TEAPOTS





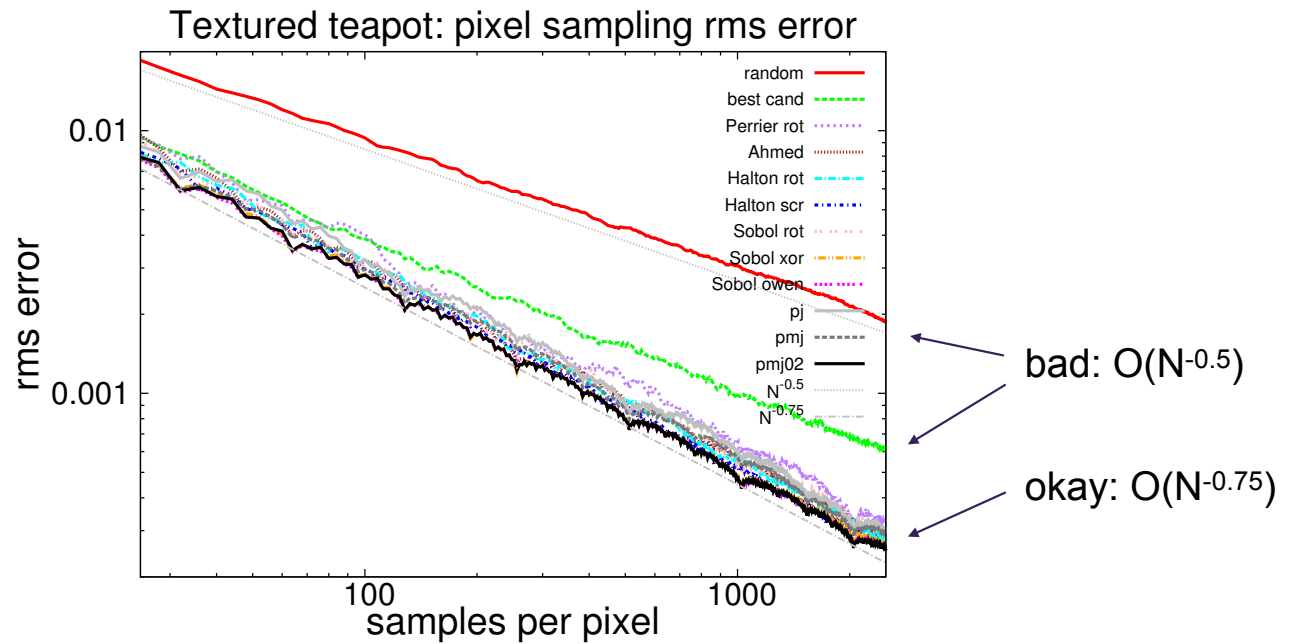
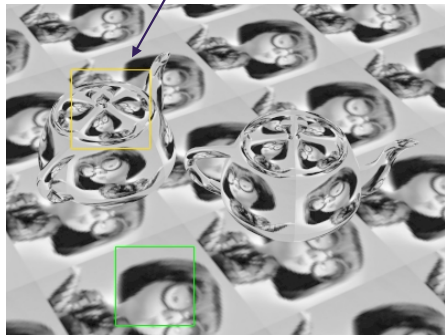
PIXEL SAMPLING: TEXTURED TEAPOTS





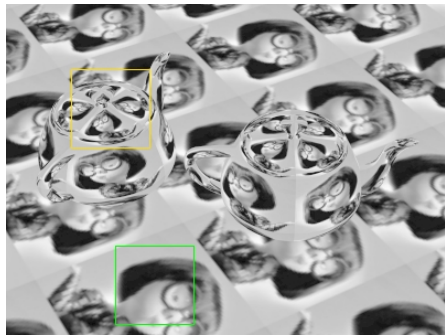
PIXEL SAMPLING: TEXTURED TEAPOTS (1)

discontinuous



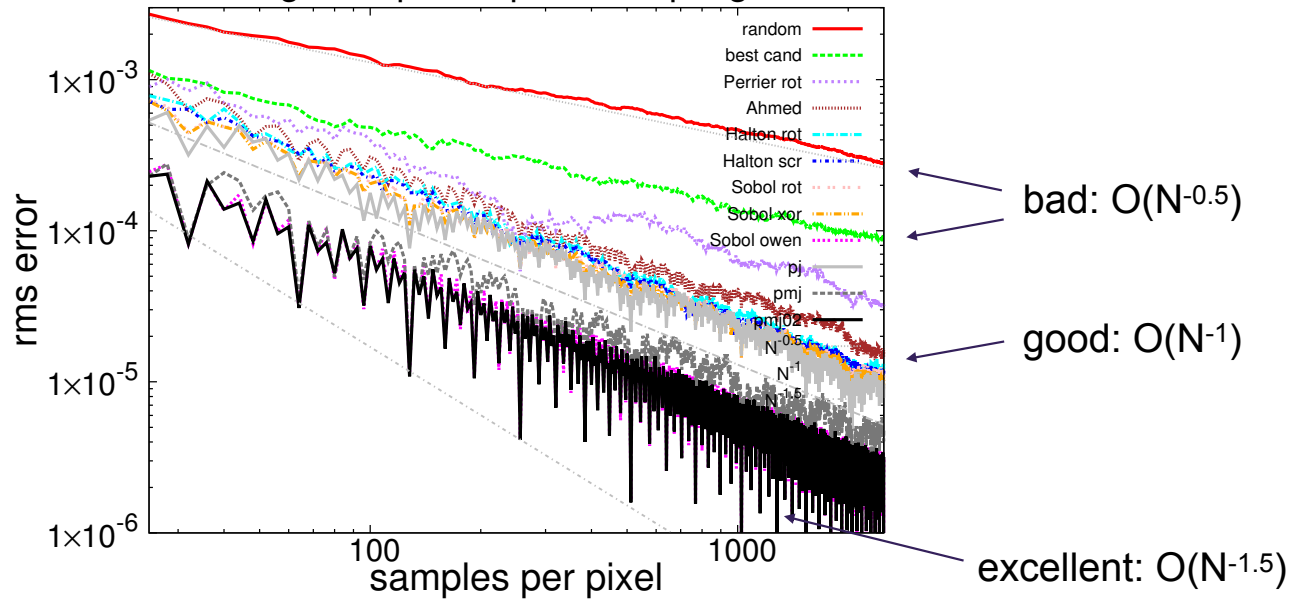


PIXEL SAMPLING: TEXTURED TEAPOTS (2)



smooth

Textured groundplane: pixel sampling rms error



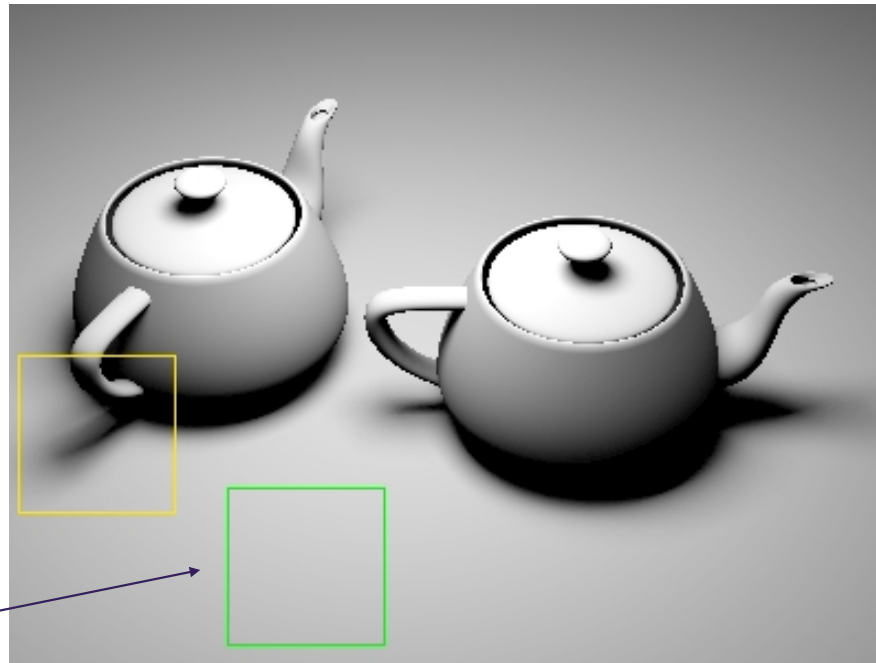
SQUARE AREA LIGHT SAMPLING



penumbra: shadow discontinuities



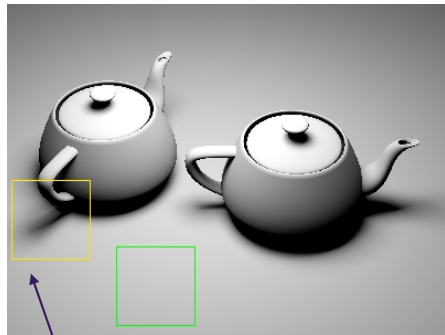
smooth illum



teapots on ground plane illum by square light source
(no pixel sampling)

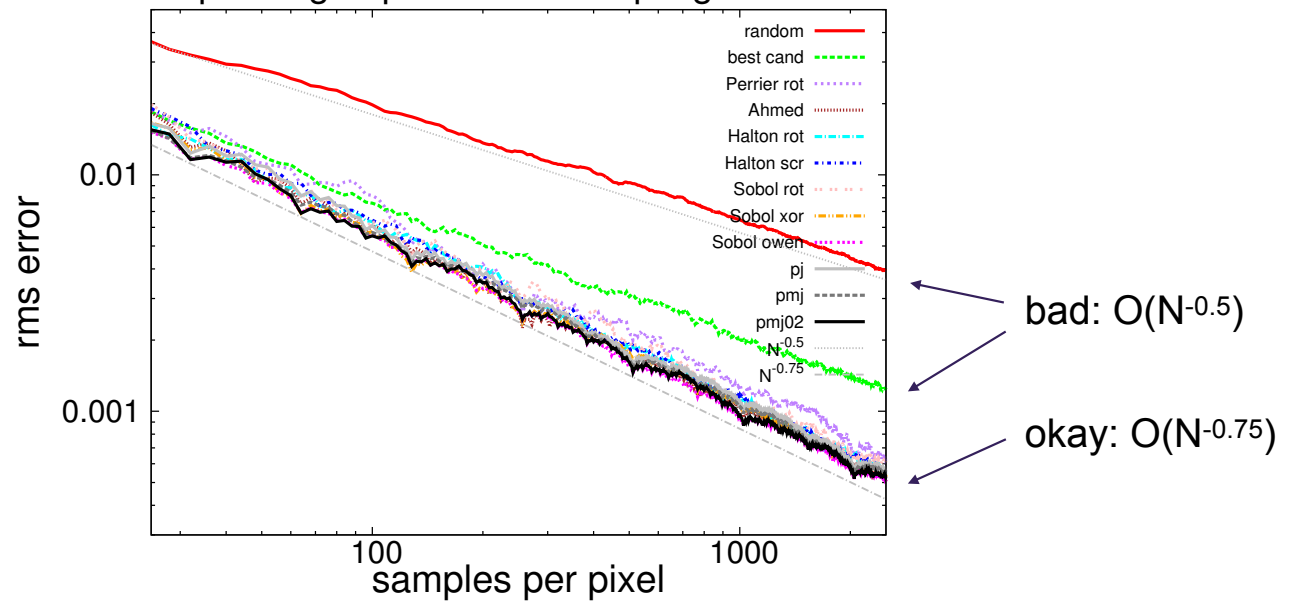


SQUARE AREA LIGHT SAMPLING (1)



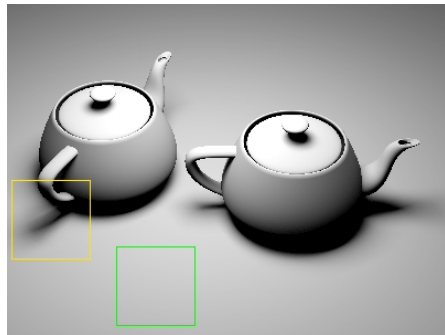
discontinuous

Square light: penumbra sampling rms error

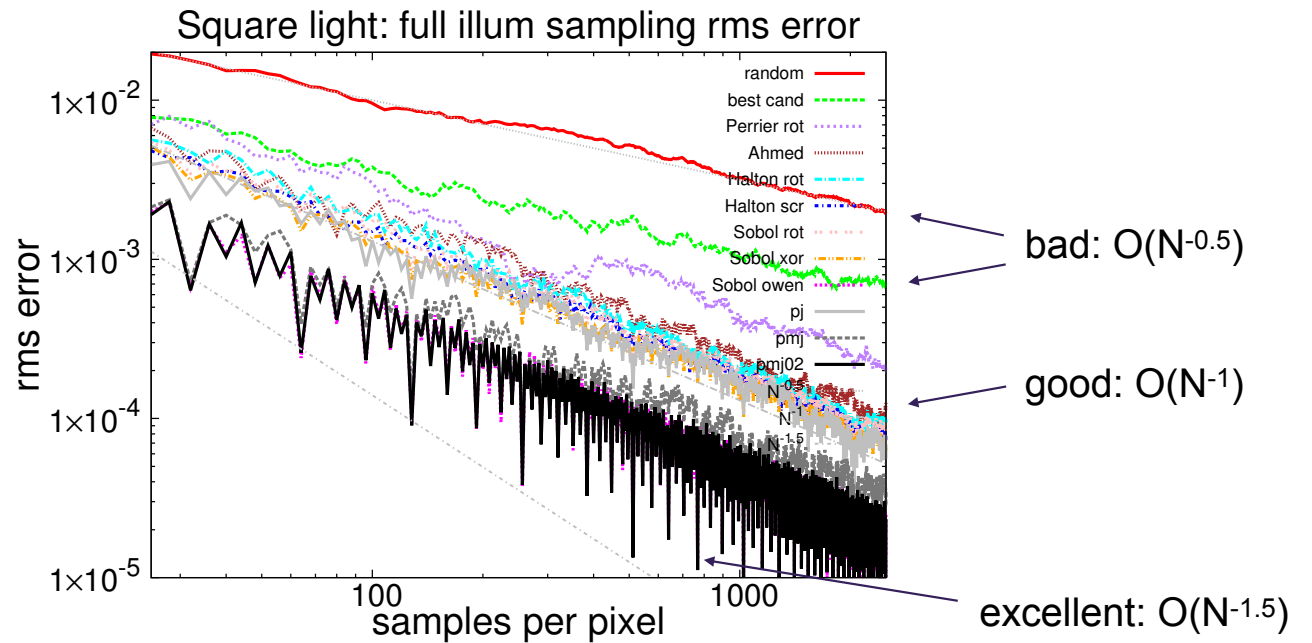




SQUARE AREA LIGHT SAMPLING (2)



smooth








VARIATIONS AND EXTENSIONS



VARIATIONS AND EXTENSIONS

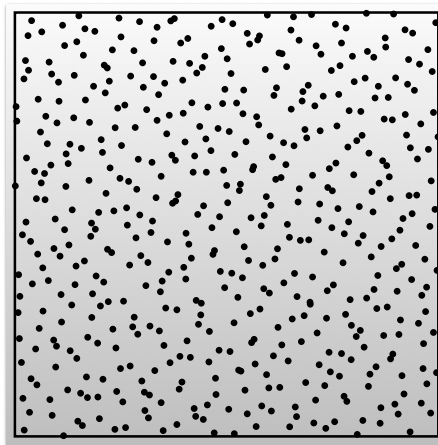
-  Status: up until this point, we've only shown that pmj02 samples are as good as Owen-scrambled Sobol
-  So what ??
-  BUT: within pmj framework we can add blue noise, generate multi-class samples, ...



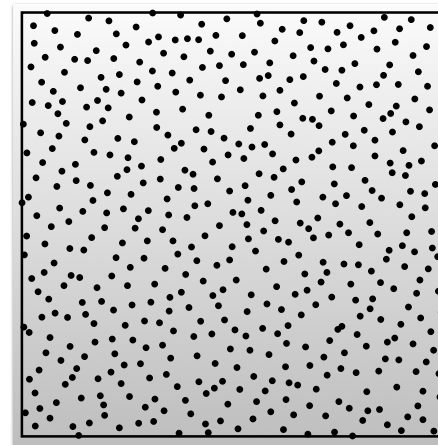
PMJ WITH BLUE NOISE

Simple variation: when generating a new pj/pmj/pmj02 sample, generate N candidate points and pick the one that's most distant from previous samples

For example:

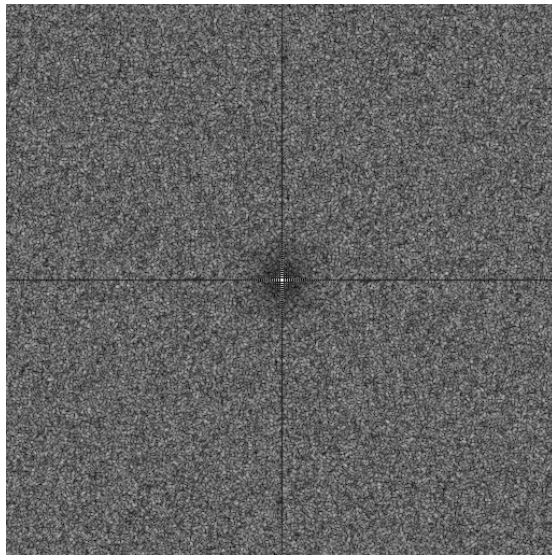


plain pmj

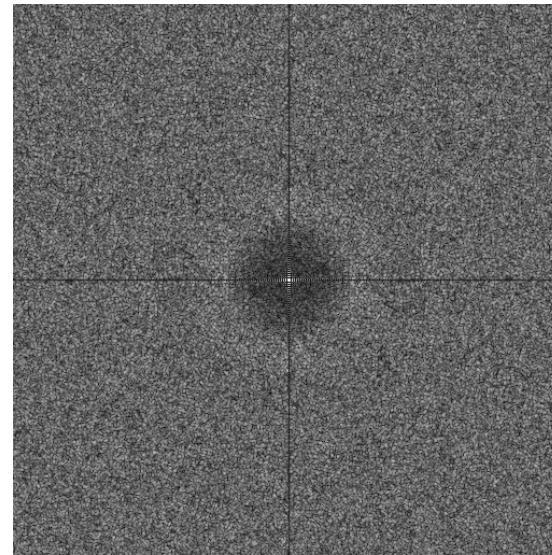


pmj w/ blue noise

FOURIER SPECTRA



plain pmj



pmj w/ blue noise




PMJ WITH BLUE NOISE

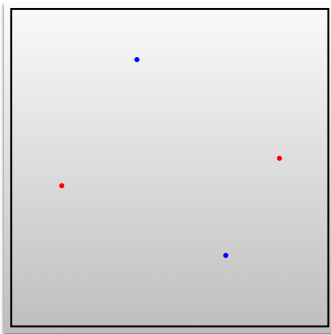
-  Not clear whether blue noise reduces error?
-  But at least the patterns look more pleasing



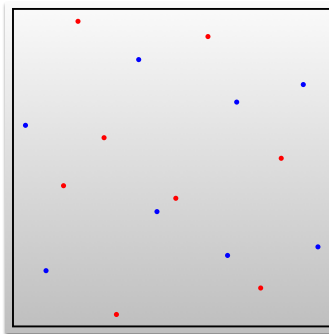


PMJ WITH INTERLEAVED MULTICLASS SAMPLES

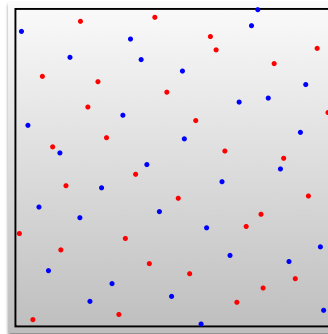
-  pj/pmj/pmj02 samples can be divided into two classes on the fly
-  Each class almost as well stratified as the full sequence
-  For example:



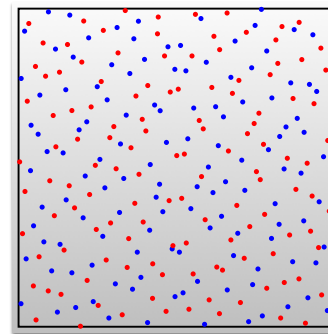
4



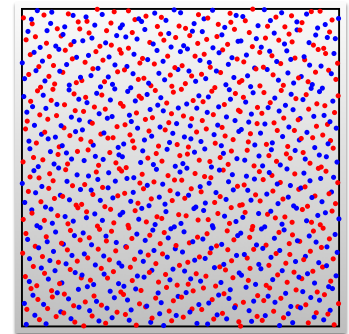
16



64



256



1024






PMJ WITH INTERLEAVED MULTICLASS SAMPLES

-  Two classes can provide two independent estimates for each pixel
-  Can be useful for adaptive sampling



FASTER SAMPLE GENERATION [PHARR19]

-  Faster sample generation by better data structure -- keeping track of unoccupied elementary intervals
-  Reference: Matt Pharr, “Efficient generation of points that satisfy two-dimensional elementary intervals”, JCGT 2019
-  Speed: 333,000 points / sec (1 CPU thread)

HIGHER DIMENSIONS: 3D, 4D, 5D, ...

- For depth-of-field (DOF), motion blur (MB)
- DOF: need 2D samples for pixel pos + 2D for lens pos
- If we just use two pmj02 sequences: correlation
- Better: randomly shuffle sample order of one of the 2D sequences (similar to [Cook84] for sample sets). Avoids correlation
- Even better: carefully shuffle sample order such that 2D+2D points are stratified in 4D. Implementation: swap order of two points and check if that improves 4D stratification; stop when fully stratified.
- MB: similar for 2D pixel pos + 1D time samples
- Combined: 2D+2D+1D table





BETTER VISUAL QUALITY

- Better placement of **1st** sample/pixel: fully stratify in 4x4 pixel blocks. Similar in spirit to [Georgiev16] “Blue noise dithered sampling”
- New, better technique:
 - Heitz et al, “A low-discrepancy sampler that distributes Monte Carlo errors as blue noise in screen space” -- this afternoon!
 - shuffles and xor-scrambles Sobol samples to improve visual quality for **all** samples
 - we could/should do that with pmj02 samples, too!



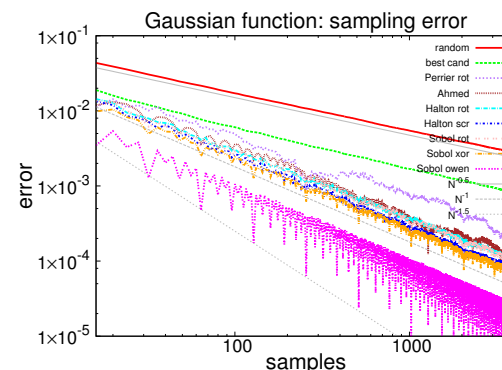
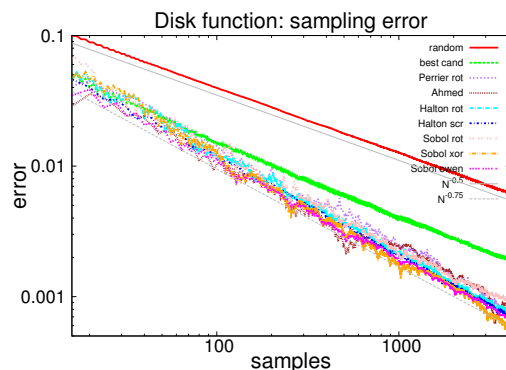
CONCLUSION + FUTURE WORK

- Two main contributions:
 - fresh assessment of existing sample sequences
 - framework for stochastic progressive sample generation
- Error equal to best quasi-random sequence, but allows blue noise, multiclass, future variations
- More info: EGSR 2018 paper + supplemental material
- Future: hopefully even more optimal sample sequences?








A “FREEBIE”: FUNCSAMP2D PROGRAM

- 🎯 C++ program to integrate 2D functions with various sample sequences
- 🎯 For comparison of error and convergence rates of sequences
- 🎯 Polished version of program I used for plots in this talk
- 🎯 Different function classes: discontinuous, continuous, smooth, ...
- 🎯 Available at GitHub: github.com/perchristensen/funcsamp2D
- 🎯 Feel free to extend it: more functions, higher dimensions, ...





ACKNOWLEDGEMENTS

-  Alexander Keller for organizing this course
-  Colleagues in Pixar's RenderMan team
-  Brent Burley @ Disney: efficient Owen scrambling code
-  Matt Pharr @ Nvidia: much faster implementation
-  Victor Ostromoukhov, Christophe Hery, Ryusuke Villemin, Emmanuel Turquin, Andre Mazzone, ...



“The generation of random samples
is too important to be left to chance”

— R. Coveyou



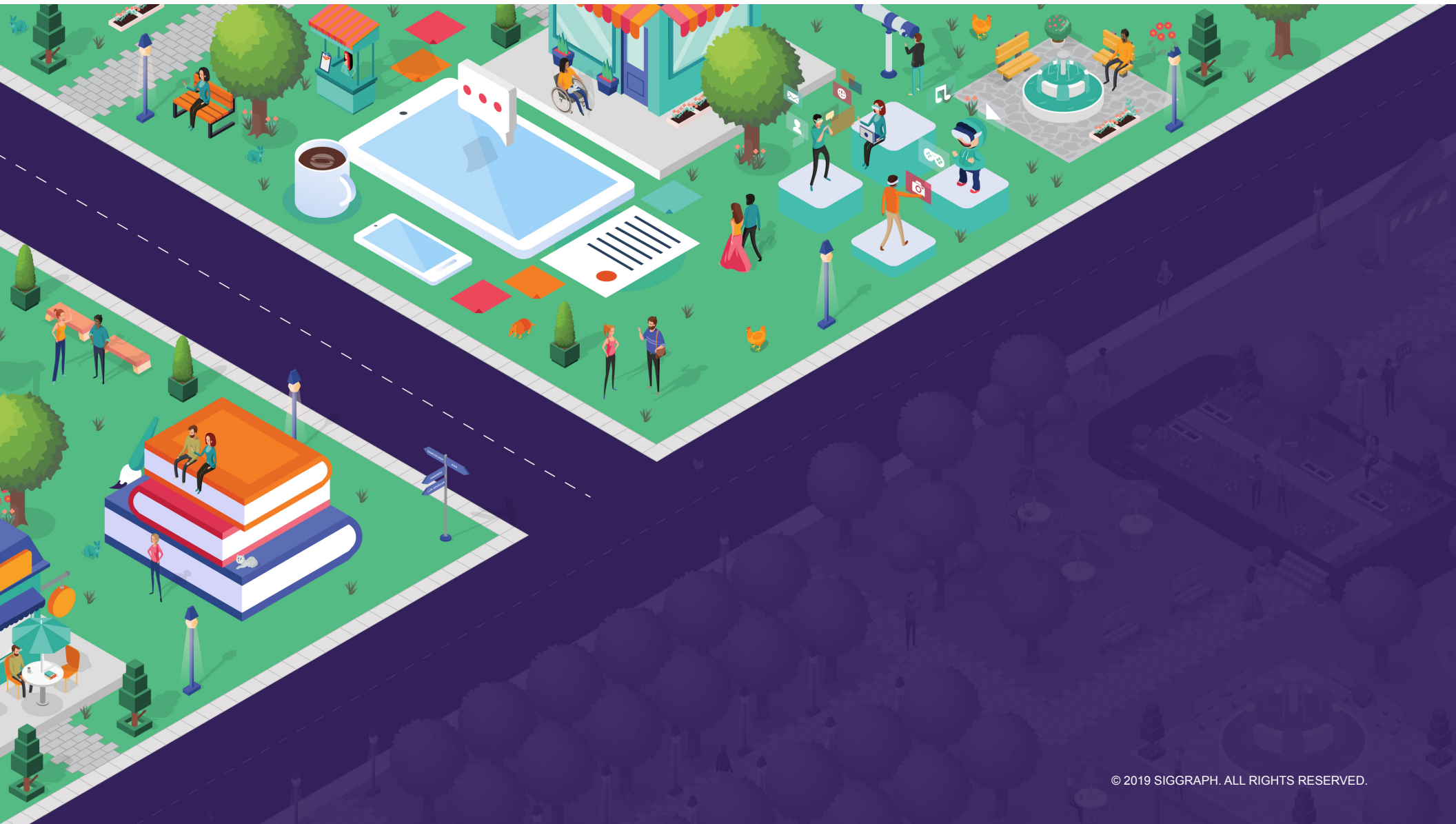
Thank you !



thrive
SIGGRAPH2019
LOS ANGELES • 28 JULY - 1 AUGUST

NOW ENTERING
SIGGRAPH BEACH





An isometric illustration of a city street scene in shades of purple and blue. The scene includes buildings, trees, a street with a car, a bus, and various people. A large sign on a building reads 'thrive SIGGRAPH2019'. In the bottom left, a building is labeled 'POST OFFICE'.

thrive
SIGGRAPH2019
LOS ANGELES • 28 JULY - 1 AUGUST



© 2019 SIGGRAPH. ALL RIGHTS RESERVED.



SOME SLIDE HEADER HERE







© 2019 SIGGRAPH. ALL RIGHTS RESERVED.

