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## PATH-SPACE DIFFERENTIABLE RENDERING

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#### WHY WE NEED DIFF. RENDERING?



- Inverse rendering
  - Enabling gradient-based optimization



- Machine learning
  - Backpropagation through rendering



#### **CHALLENGES**







#### Complex light transport effects

#### Complex geometry

## PREVIOUS DIFF. RENDERING ALGORITHMS



GENERAL-PURPOSE PHYSICS-BASED DIFFERENTIABLE RENDERING



- Handling complex geometry
  - [Li et al. 2018, Zhang et al. 2019] Expensive silhouette detection
  - [Loubet et al. 2019] Biased approximation
- Handling complex light transport effects
  - All previous methods
     Unidirectional path tracing only

#### **PREVIEW OF OUR RESULTS**





#### **PREVIEW OF OUR RESULTS**







#### PRELIMINARIES

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#### $\pi$ : size of the emitter



Irradiance at *x* 

$$E = \int_{\mathbb{H}^2} L_i(\boldsymbol{\omega}) \cos\theta \, \mathrm{d}\sigma(\boldsymbol{\omega})$$

Unit hemisphere

Differential irradiance at x

$$\frac{\mathrm{d}E}{\mathrm{d}\pi} = \frac{\mathrm{d}}{\mathrm{d}\pi} \int_{\mathbb{H}^2} L_i(\boldsymbol{\omega}) \cos\theta \, \mathrm{d}\sigma(\boldsymbol{\omega})$$



 $\pi$ : size of the emitter





 $E = \int_{\mathbb{H}^2} L_i(\boldsymbol{\omega}) \cos\theta \, \mathrm{d}\sigma(\boldsymbol{\omega})$ 

The integrand

Discontinuous points (π-dependent)







The integrand

Discontinuous points (π-dependent)

#### **SOURCE OF DISCONTINUITIES**





#### Topology-driven

Visibility-driven



#### **OUR TECHNIQUE**

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#### **OUR CONTRIBUTIONS**







Differential path integral

Reparameterization

Monte Carlo Estimator

#### **FORWARD PATH INTEGRAL**





- Introduced by Veach [1997]
- Foundation of sophisticated Monte Carlo algorithms (e.g., BDPT, MCMC rendering)



Light path  $\overline{x} = (x_0, x_1, x_2, x_3)$ 

## **DIFFERENTIAL PATH INTEGRAL**

(55)





We now derive  $\partial I_N/\partial \pi$  in Eq. (25) using the recursive relations provided by Eqs. (21) and (24). Let

$$h_n^{(0)} \coloneqq \left[ \prod_{n'=n+1}^N g(\mathbf{x}_{n'}; \mathbf{x}_{n'-2}, \mathbf{x}_{n'-1}) \right] W_e(\mathbf{x}_N \to \mathbf{x}_{N-1}), \quad (52)$$

$$h_n^{(1)} \coloneqq \sum_{n'=n+1}^N \kappa(\mathbf{x}_{n'}) V(\mathbf{x}_{n'}), \quad (53)$$

$$\Delta h_{n-n'}^{(0)} \coloneqq h_n^{(0)} \Delta g(\mathbf{x}_{n'}; \mathbf{x}_{n'-2}, \mathbf{x}_{n'-1})/q(\mathbf{x}_{n'}; \mathbf{x}_{n'-2}, \mathbf{x}_{n'-1}), \quad (54)$$

for  $0 \le n < n' \le N$ . We omit the dependencies of  $h_n^{(0)}$ ,  $h_n^{(1)}$ , and  $\Delta h_{n,n'}^{(0)}$  on  $\mathbf{x}_{n+1}, \ldots, \mathbf{x}_N$  for notational convenience. We now show that, for all  $0 \le n < N$ , it holds that

$$h_n(x_n; x_{n-1}) = \int_{\mathcal{M}^{N-n}} h_n^{(0)} \prod_{n'=n+1}^N \mathrm{d}A(x_{n'}),$$

and

$$\dot{h}_{n}(\mathbf{x}_{n}; \mathbf{x}_{n-1}) = \int_{\mathcal{M}^{N-n}} \left[ \left( h_{n}^{(0)} \right)^{\cdot} - h_{n}^{(0)} h_{n}^{(1)} \right] \prod_{n'=n+1}^{N} dA(\mathbf{x}_{n'}) + \sum_{n'=n+1}^{N} \int \Delta h_{n,n'}^{(0)} V_{\overline{\partial M}_{n'}}(\mathbf{x}_{n'}) d\ell(\mathbf{x}_{n'}) \prod_{\substack{n < i \le N \\ i \ne n'}} dA(\mathbf{x}_{i}), \quad (56)$$

where the integral domain of the second term on the right-hand side, which is omitted for notational clarity, is  $\mathcal{M}(\pi)$  for each  $x_i$ with  $i \neq n'$  and  $\overline{\partial \mathcal{M}}_{n'}(\pi)$ , which depends on  $x_{n'-1}$ , for  $x_{n'}$ . It is easy to verify that Eqs. (55) and (56) hold for n = N - 1. We now show that, if they hold for some 0 < n < N, then it is also the case for n - 1. Let  $g_{n-1} \coloneqq g(x_n; x_{n-2}, x_{n-1})$  for all  $0 < n \leq N$ . Then,

 $h_{n-1}(\mathbf{x}_{n-1}; \mathbf{x}_{n-2}) = \int_{\mathcal{M}} g_{n-1} \int_{\mathcal{M}^{N-n}} h_n^{(0)} \prod_{n'=n+1}^N dA(\mathbf{x}_{n'}) dA(\mathbf{x}_n)$  $= \int_{\mathcal{M}^{N-n+1}} h_{n-1}^{(0)} \prod_{n'=n}^N dA(\mathbf{x}_{n'}), \tag{57}$ 

 $\dot{h}_{n-1}(x_{n-1}; x_{n-2})$ 

and

 $= \int_{\mathcal{M}} \left[ \dot{g}_{n-1} h_n + g_{n-1} (\dot{h}_n - h_n \kappa(\mathbf{x}_n) V(\mathbf{x}_n)) \right] dA(\mathbf{x}_n)$ +  $\int_{\partial \mathcal{M}_n} \Delta g_{n-1} h_n V_{\partial \mathcal{M}_n} d\ell(\mathbf{x}_n)$ 

$$= \int_{\mathcal{M}^{N-n+1}} \left\{ \dot{g}_{n-1} h_n^{(0)} + g_{n-1} \left[ \left( h_n^{(0)} \right)^2 - h_n^{(0)} h_{n-1}^{(1)} \right] \right\} \prod_{n'=k}^N \mathrm{d}A(\mathbf{x}_{n'}) \\ + \sum_{n'=n+1}^N \int_{\mathcal{G}_{n-1}} \Delta h_{n,n'}^{(0)} V_{\overline{2M}} \left( \mathbf{x}_{n'} \right) \mathrm{d}f(\mathbf{x}_{n'}) \prod \mathrm{d}A(\mathbf{x}_i)$$

$$\sum_{n=n+1}^{n} \sum_{j=n+1}^{n+1} \sum_{n,n'}^{n} \sum_{\substack{\partial \mathcal{M}_{n'} \\ i \neq n'}}^{n} \sum_{i \neq n'}^{n} \sum_{i \neq n'}^{n} \sum_{j=n+1}^{n} \sum_{j=n'}^{n} \sum_{i \neq n'}^{n} \sum_{j=n'}^{n} \sum_{i \neq n'}^{n} \sum_{j=n'}^{n} \sum_{i \neq n'}^{n} \sum_{j=n'}^{n} \sum_{i \neq n'}^{n} \sum_{i \neq n'}^{n} \sum_{j \neq n'}^{n} \sum_{i \neq n'}^{n} \sum_{j \neq n'}^{n} \sum_{i \neq n'}^{n$$

$$+ \int \Delta g_{n-1} h_n^{(0)} V_{\overline{\partial M}_n} \, \mathrm{d}\ell(\mathbf{x}_n) \prod_{n'=n+1}^N \mathrm{d}A(\mathbf{x}_{n'})$$

$$= \int_{\mathcal{M}^{N-n+1}} \left[ \left( h_{n-1}^{(0)} \right)^{-} - h_{n-1}^{(0)} h_{n-1}^{(1)} \right] \prod_{n'=n}^{N} \mathrm{d}A(\mathbf{x}_{n'})$$

$$+\sum_{n'=n}^{N} \int \Delta h_{n-1,n'}^{(0)} V_{\overline{\partial M}_{n'}}(x_{n'}) d\ell(x_{n'}) \prod_{\substack{n \le i \le N \\ i \ne n'}} dA(x_i).$$
(58)

Thus, using mathematical induction, we know that Eqs. (55) and (56) hold for all  $0 \le n < N$ .

Notice that  $h_0^{(0)} = f$  and  $\Delta h_{0,n'}^{(0)} = \Delta f_{n'}$ , where  $\Delta f_{n'}$  follows the definition in Eq. (28). Letting n = 0 in Eq. (56) yields  $\dot{h}_0(\mathbf{x}_0) = \int_{\mathcal{M}^N} \left[\dot{f}(\bar{\mathbf{x}}) - f(\bar{\mathbf{x}}) \sum_{n'=1}^N \kappa(\mathbf{x}_{n'}) V(\mathbf{x}_{n'})\right] \prod_{n'=1}^N dA(\mathbf{x}_{n'})$   $+ \sum_{n'=1}^N \int \Delta f_{n'}(\bar{\mathbf{x}}) V_{\overline{\partial \mathcal{M}}_{n'}} d\ell(\mathbf{x}_{n'}) \prod_{\substack{0 \le i \le N \\ i \ne n'}} dA(\mathbf{x}_i).$  (59) Lastly, based on the assumption that  $h_0$  is continuous in  $\mathbf{x}_0$ , Eq. (25) can be obtained by differentiating Eq. (23):  $\frac{\partial I_N}{\partial n} = \frac{\partial}{\partial n} \int_{\mathbf{x}_0} h_0(\mathbf{x}_0) dA(\mathbf{x}_0)$ 

$$\begin{aligned} &= \int_{\mathcal{M}} \int_{\mathcal{M}} h_0(\mathbf{x}_0) \, d\mathbf{r}(\mathbf{x}_0) \\ &= \int_{\mathcal{M}} \left[ \dot{h}_0(\mathbf{x}_0) - h_0(\mathbf{x}_0) \, \kappa(\mathbf{x}_0) \, V(\mathbf{x}_0) \right] \, dA(\mathbf{x}_0) \\ &+ \int_{\partial \overline{\mathcal{M}}_0} h_0(\mathbf{x}_0) \, V_{\partial \overline{\mathcal{M}}_0}(\mathbf{x}_0) \, d\ell(\mathbf{x}_0) \\ &= \int_{\Omega_N} \left[ f(\bar{\mathbf{x}}) - f(\bar{\mathbf{x}}) \, \sum_{K=0}^N \kappa(\mathbf{x}_K) \, V(\mathbf{x}_K) \right] \, d\mu(\bar{\mathbf{x}}) \\ &+ \sum_{K=0}^N \int_{\Omega_{NK}} \Delta f_K(\bar{\mathbf{x}}) \, V_{\partial \overline{\mathcal{M}}_K} \, d\mu'_{N,K}(\bar{\mathbf{x}}). \end{aligned}$$

#### Full derivation in the paper

(60)

## **DIFFERENTIAL PATH INTEGRAL**





## **REVISIT - DIFFERENTIAL IRRADIANCE**





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## **DIFFERENTIAL IRRADIANCE**





## **DIFFERENTIAL IRRADIANCE**





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#### **DIFFERENTIAL IRRADIANCE**





#### REPARAMETERIZATION





Reparameterization  
with 
$$\mathbf{y} = X(\mathbf{p}, \pi)$$
:  $E = \int_{\boldsymbol{L}_0} L_e(\mathbf{y} \to \mathbf{x}) G(\mathbf{x}, \mathbf{y}) \left| \frac{\mathrm{d}A(\mathbf{y})}{\mathrm{d}A(\mathbf{p})} \right| \mathrm{d}A(\mathbf{p})$ 

#### REPARAMETERIZATION





#### REPARAMETERIZATION



Reparameterization for irradiance

$$E = \int_{\mathcal{L}(\pi)} L_e(\mathbf{y} \to \mathbf{x}) G(\mathbf{x}, \mathbf{y}) dA(\mathbf{y})$$

$$= X(\boldsymbol{p}, \pi)$$

$$E = \int_{\boldsymbol{L}_0} L_e(\boldsymbol{y} \to \boldsymbol{x}) G(\boldsymbol{x}, \boldsymbol{y}) \left| \frac{\mathrm{d}A(\boldsymbol{y})}{\mathrm{d}A(\boldsymbol{p})} \right| \mathrm{d}A(\boldsymbol{p})$$

$$\uparrow$$
Fixed surface

Reparameterization for path integral

$$I = \int_{\Omega(\pi)} f(\overline{\mathbf{x}}) \, \mathrm{d}\mu(\overline{\mathbf{x}})$$

$$\overline{x} = X(\overline{p}, \pi)$$

$$I = \int_{\Omega_0} f(\overline{x}) \left| \frac{d\mu(\overline{x})}{d\mu(\overline{p})} \right| d\mu(\overline{p})$$
Fixed path space 
$$II$$

$$\prod_i \left| \frac{dA(x_i)}{dA(p_i)} \right|$$

y

## **DIFFERENTIAL PATH INTEGRAL**

 $\overline{\boldsymbol{x}} = X(\overline{\boldsymbol{p}}, \pi)$ 



Original  
$$I = \int_{\Omega(\pi)} f(\overline{\mathbf{x}}) \, \mathrm{d}\mu(\overline{\mathbf{x}})$$

Reparameterized

 $I = \int_{\mathbf{0}} f(\overline{\mathbf{x}}) \left| \frac{\mathrm{d}\mu(\overline{\mathbf{x}})}{\mathrm{d}\mu(\overline{\mathbf{p}})} \right| \mathrm{d}\mu(\overline{\mathbf{p}})$ 

$$\frac{\mathrm{d}I}{\mathrm{d}\pi} = \int_{\Omega(\pi)} \frac{\mathrm{d}f(\overline{\mathbf{x}})}{\mathrm{d}\pi} \,\mathrm{d}\mu(\overline{\mathbf{x}}) + \int_{\partial\Omega(\pi)} g(\overline{\mathbf{x}}) \mathrm{d}\mu'(\overline{\mathbf{x}})$$

Original

Pro: Con:

No global parametrization required More types of discontinuities

Reparameterized

$$\frac{\mathrm{d}I}{\mathrm{d}\pi} = \int_{\Omega_0} \frac{\mathrm{d}}{\mathrm{d}\pi} \left( f(\overline{\mathbf{x}}) \left| \frac{\mathrm{d}\mu(\overline{\mathbf{x}})}{\mathrm{d}\mu(\overline{\mathbf{p}})} \right| \right) \mathrm{d}\mu(\overline{\mathbf{p}}) + \int_{\partial\Omega_0} g(\overline{\mathbf{p}}) \mathrm{d}\mu'(\overline{\mathbf{p}})$$

Fewer types of discontinuities Pro: Requires global parametrization X Con:

### **DIFFERENTIAL PATH INTEGRAL**



Differential path integral





## MONTE CARLO ESTIMATORS

#### **ESTIMATING INTERIOR INTEGRAL**



(Reparameterized) Differential path Integral

$$\frac{\partial I}{\partial \pi} = \int_{\Omega_0} \frac{\partial}{\partial \pi} \left( f(\overline{\mathbf{x}}) \left| \frac{\mathrm{d}\mu(\overline{\mathbf{x}})}{\mathrm{d}\mu(\overline{\mathbf{p}})} \right| \right) \mathrm{d}\mu(\overline{\mathbf{p}}) + \int_{\partial\Omega_0} g(\overline{\mathbf{p}}) \mathrm{d}\mu'(\overline{\mathbf{p}})$$

Interior integral



- Can be estimated using identical path sampling<sup>iff</sup>strategles<sup>e</sup>asingtward rendering
  - Unidirectional path tracing
  - Bidirectional path tracing



#### **ESTIMATING BOUNDARY INTEGRAL**



(Reparameterized) Differential path Integral

$$\frac{\partial I}{\partial \pi} = \int_{\Omega_0} \frac{\partial}{\partial \pi} \left( f(\overline{\mathbf{x}}) \left| \frac{\mathrm{d}\mu(\overline{\mathbf{x}})}{\mathrm{d}\mu(\overline{\mathbf{p}})} \right| \right) \mathrm{d}\mu(\overline{\mathbf{p}}) + \int_{\partial\Omega_0} g(\overline{\mathbf{p}}) \mathrm{d}\mu'(\overline{\mathbf{p}})$$



## **ESTIMATING BOUNDARY INTEGRAL**



(Reparameterized) **Differential path Integral** 

$$\frac{\partial I}{\partial \pi} = \int_{\Omega_0} \frac{\partial}{\partial \pi} \left( f(\overline{x}) \left| \frac{d\mu(\overline{x})}{d\mu(\overline{p})} \right| \right) d\mu(\overline{p}) + \int_{\partial\Omega_0} g(\overline{p}) d\mu'(\overline{p})$$
  
where  $\overline{x} = X(\overline{p}, \pi)$   
Boundary integral

- Construct boundary segment
- Construct source and sensor subpaths  $\rightarrow \cdots \rightarrow \cdots \rightarrow$

- To improve efficiency
  - Next-event estimation
  - Importance sampling of boundary segments



## **OUR ESTIMATORS**



#### **Unidirectional** estimator

Interior: unidirectional path tracing Boundary: unidirectional sampling of subpaths

#### **Bidirectional** estimator

Interior: **bidirectional** path tracing Boundary: **bidirectional** sampling of subpaths



**Unidirectional** path tracing + NEE



#### **Bidirectional** path tracing



#### RESULTS

#### RESULTS **COMPLEX GEOMETRY**







#### **RESULTS** COMPLEX GEOMETRY

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Target image

- Optimizing *rotation angle*
- Equal-sample per iteration
- Identical optimization setting
  - Learning rate (Adam)
  - Initializations



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#### **RESULTS** COMPLEX LIGHT TRANSPORT EFFECTS







Reference

#### Equal-sample comparison



#### **RESULTS** COMPLEX LIGHT TRANSPORT EFFECTS



Target image



- Optimizing
  - Glass IOR
  - Spotlight position
- Equal-time per iteration
- Identical optimization setting



PATH-SPACE DIFFERENTIABLE RENDERING

#### RESULTS



Cross-sectional shape



Initial



Target image





#### Optimizing cross-sectional shape (100 variables)

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## RESULTS





## **LIMITATIONS AND FUTURE WORK**



- Surface-based light transport
- More sophisticated Monte Carlo estimators
  - Markov-chain Monte Carlo (MCMC) methods

Better importance sampling of paths

## CONCLUSION



- Differential path integral
  - Separated interior and boundary

- Reparameterization
  - Only need to consider silhouette edges

- Unbiased Monte Carlo methods
  - Unidirectional and bidirectional estimators
  - No silhouette detection is needed

$$\int_{\Omega} \frac{\mathrm{d}}{\mathrm{d}\pi} f(\overline{\mathbf{x}}) \mathrm{d}\mu(\overline{\mathbf{x}}) + \int_{\partial\Omega} g(\overline{\mathbf{x}}) \mathrm{d}\mu'(\overline{\mathbf{x}})$$

Interior integral





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Project webpage https://rb.gy/lb2z3s

## Thank you!

