Residual Ratio Tracking for Estimating Attenuation in Participating Media
(supplementary material)

Jan Novák¹,²  Andrew Selle¹  Wojciech Jarosz²

¹Walt Disney Animation Studios  ²Disney Research Zürich

1 Introduction

In this supplementary material, we provide complete algorithmic definitions of the ratio and residual ratio tracking estimators. We also prove the correctness of both algorithms and include additional results that did not fit in the paper.

2 Definition of Ratio Tracking

In order to ease the comparison to delta tracking, we adapt some of the definitions by Coleman [1968] who presented a mathematically rigorous description of the delta tracking technique. Our definition of ratio tracking follows a similar path.

We are interested in estimating transmittance $T(d)$ along a straight line up to a certain distance $d$, i.e. evaluating the following equation:

$$\tau(d) = \exp \left(-\int_0^d \mu(x)dx\right). \tag{1}$$

Let:

- $(S_1, S_2, \ldots, S_n, \ldots)$ denote an infinite sequence of independent random variables having a common distribution:

$$P(S_i \leq s) = F_S(s) = \int_0^s \mu\exp(-\mu x)dx \tag{2},$$

$$p_S(x) = dF_S(x) = \mu\exp(-\mu x), \tag{3}$$

where $s \geq 0$. The random variable $S_i$ represents a free path length in a homogeneous medium with extinction coefficient $\mu$.

- $(C_1, C_2, \ldots, C_n, \ldots)$ denotes a sequence of random variables that represent the cumulative sums of sub-steps:

$$C_0 = S_0 = 0, \tag{4}$$

$$C_i = \sum_{j=1}^i S_j = C_{i-1} + S_i. \tag{5}$$

- $\kappa(x) = \mu(x)/\bar{\mu}$ and $\iota(x) = 1 - \kappa(x)$ are the local ratios of real and fictitious particles w.r.t. $\bar{\mu}$, respectively.

- $K$ is a random variable with realizations $k$ denoting the maximum number $i$ for which $C_i \leq d$. $K$ represents the number of free flight distance samples that the tracking performs before reaching $d$.

Finally, $T$ denotes a random variable that estimates transmittance $T(d)$ as:

$$T = \prod_{i=1}^K \iota(C_i). \tag{6}$$

We also recognize a set of mutually exclusive random variables $(T_1, T_2, \ldots, T_K, \ldots)$; $T_k$ represents realizations of $T$ where $K$ takes on a specific value $k$:

$$T_k = \prod_{i=1}^k \iota(C_i) = \prod_{i=1}^k \left(1 - \frac{\mu(C_i)}{\bar{\mu}}\right). \tag{7}$$

3 Proof of Ratio Tracking

Coleman [1968] demonstrated the unbiasedness of delta tracking by showing that it generates free flight distances from density $\mu(x)\exp\left(-\int_0^d \mu(x)dx\right)$. Our goal here is slightly different: we want to show that $T$ has the following expected value:

$$E[T] = \exp \left(-\int_0^d \mu(x)dx\right) = T(d). \tag{8}$$

Denoting $\tau_i$ realizations of $T_i$, the expected value of $T$ can then be written as:

$$E[T] = E\left[\sum_{i=0}^\infty T_i\right] = \sum_{i=0}^\infty E[T_i] = \sum_{i=0}^\infty \int_{-\infty}^\infty \tau_i dP(\tau_i). \tag{9}$$

In order to gain some insight, we first express the expected value of $T_0$ and $T_1$. $T_0$ represents all realizations with the first tentative free flight distance $S_1$ already exceeding $d$. Since the value of $T_0$ equals to 1 (see Equation (7)), the expected value reduces to the probability of $S_1$ taking on values greater than $d$:

$$E[T_0] = P(S_1 > d) = \int_d^\infty p_S(x)dx = \exp(-\bar{\mu}d). \tag{10}$$

In the case of $T_1$, which represents events where $S_1 \leq d$ and $S_2 > d - S_1$, Equation (7) evaluates to $\iota(x)$. The expectancy of $T_1$ reads:

$$E[T_1] = \int_0^d \iota(x)P(S_2 > d - x)dP(S_1 \leq x) = \int_0^d \iota(x)p_S(x) \int_{d-x}^\infty p_S(x_2)dx_2dx_1 \tag{11}$$
We can analogously express the expected value of $T_k$, which represents realizations that satisfy $C_k \leq d$ and $C_k+1 > d - C_k$, as:

$$E[T_k] = \int_0^d \tau(x_1)p_S(x_1) \int_0^{d-x_1} \tau(x_1+x_2)p_S(x_2) \cdots$$

$$\cdots \int_0^{d-\sum_{j=1}^{k-1} x_j} \tau(\sum_{j=1}^k x_j)p_S(x_k)$$

$$\times \int_{d-\sum_{j=1}^k x_j}^\infty p_s(x_{k+1})dx_{k+1}dx_k \cdots dx_2dx_1$$

$$= \int_0^d \tau(x_1) \int_0^{d-x_1} \tau(x_1+x_2) \cdots \tau(\sum_{j=1}^k x_j)$$

$$\times \int_{d-\sum_{j=1}^k x_j}^\infty p_s(x_{k+1})dx_{k+1}dx_k \cdots dx_2dx_1$$

$$= \int_0^d \tau(x_1) \int_0^{d-x_1} \tau(x_1+x_2) \cdots$$

$$\cdots \int_{d-\sum_{j=1}^{k-1} x_j}^\infty \tau(\sum_{j=1}^k x_j)dx_k \cdots dx_2dx_1. \quad (12)$$

Similarly to Coleman, we substitute $z_i$ for $\sum_{j=0}^i x_j$ allowing to write the upper bounds and the arguments of $\tau$ succinctly as:

$$E[T_k] = \hat{\mu}^k \exp (-\hat{\mu}d) \int_0^d \tau(z_1) \int_0^{d-z_1} \tau(z_2) \cdots$$

$$\cdots \int_{d-\sum_{j=1}^{k-1} x_j}^\infty \tau(\sum_{j=1}^k x_j)dx_k \cdots dx_2dx_1. \quad (13)$$

The multiple integrals integrate $\prod_{j=1}^k \tau(z_j)$ over a $k$-dimensional simplex, which can be written concisely as:

$$E[T_k] = \hat{\mu}^k \exp (-\hat{\mu}d) \left( \int_0^d \tau(x)dx \right)^k \frac{k!}{k!} \quad (14)$$

Finally, we express the expected value of $T$ yielding Equation (8):

$$E[T] = \sum_{k=0}^\infty E[T_k]$$

$$= \sum_{k=0}^\infty \hat{\mu}^k \exp (-\hat{\mu}d) \left( \int_0^d \tau(x)dx \right)^k \frac{k!}{k!}$$

$$= \exp (-\hat{\mu}d) \sum_{k=0}^\infty \left( \frac{\hat{\mu} \int_0^d \tau(x)dx}{\hat{\mu}d} \right)^k \frac{k!}{k!}$$

$$= \exp (-\hat{\mu}d) \exp \left( \int_0^d \frac{\hat{\mu} \int_0^d \tau(x)dx}{\hat{\mu}d} - \mu(x)dx \right)$$

$$= \exp \left( \int_0^d \frac{\hat{\mu} \int_0^d \tau(x)dx}{\hat{\mu}d} \right) \exp \left( \int_0^d \mu(x)dx \right) \quad (15)$$

### 4 Definition of Residual Ratio Tracing

For brevity, we only point out the differences to ratio tracking. The proof of correctness follows in Section 5. Let:

- random variables $S_n$ and $C_n$ be defined analogously to ratio tracking except for the value of $\hat{\mu}_r$.
- $\kappa(x) = \frac{\mu(x) - \mu_r}{\mu_r}$ and $\iota(x) = 1 - \kappa(x)$. Note that $\kappa(x)$ and $\iota(x)$ can no longer be interpreted as local ratios, as their values can be arbitrary and only need to add up to 1.
- $K$, $T$, and $T_k$ are defined analogously to ratio tracking except for the values of $\kappa(x)$. $T$ and $T_k$ represent random variables that estimate the residual transmittance.

### 5 Proof of Residual Ratio Tracking

We want to show that $T$ has the following expected value:

$$E[T] = \exp \left( - \int_0^d \frac{\mu(x) - \mu_c}{\hat{\mu}_c} dx \right) = \frac{T(d)}{\exp (-\mu_c d)}. \quad (16)$$

The proof is very similar to the proof of ratio tracking. Indeed, all the differences between ratio and residual ratio tracking are hidden in the definition of $\hat{\mu}_r$ and $\kappa(x)$. We can thus directly apply Equations (9) to (14) leading to:

$$E[T] = \exp (-\hat{\mu}_r d) \sum_{k=0}^\infty \left( \frac{\hat{\mu}_r \int_0^d \mu(x)dx}{k!} \right)^k$$

$$= \exp (-\mu_r d) \exp \left( \int_0^d 1 - \frac{\mu(x) - \mu_c}{\mu_r} dx \right)$$

$$= \exp \left( - \int_0^d \mu_r \right) \exp \left( \int_0^d \mu_c - (\mu(x) - \mu_c)dx \right)$$

$$= \exp \left( - \int_0^d \mu(x) - \mu_c dx \right) \quad (17)$$

### 6 Additional Results

Figure 1 and Figure 2 show additional illustrations of the residual ratio tracking with different extinction functions.

Figure 3 shows additional visualizations of the variance, cost, and the effective variance, and how these depend on different values of $\mu_c$ with different extinction functions.

Figures 4 and 5 show full renderings of the insets used in the teaser of the paper. In Figure 6, we present a convergence plot that shows how the RMSE evolves with increased number of $\mu(x)$ evaluations.

### References

Figure 1: A comparison of residual tracking with different control extinction coefficients. In (b) and (c), we analytically compute the control transmittance (purple) based on the minimum \( \mu(x) \) along the ray and then apply delta tracking (b) and ratio tracking (c) to numerically evaluate the transmittance through the residual medium (blue curves: individual trackings, black curves: averages). The product of the control and the residual transmittance is represented by the green curve. Ratio tracking can be used with arbitrary control extinctions: in (d) and (e), we show examples with the average and the maximum \( \mu(x) \) used as the control extinction.
Figure 2: A comparison of residual tracking with different control extinction coefficients. In (b) and (c), we analytically compute the control transmittance (purple) based on the minimum $\mu(x)$ along the ray and then apply delta tracking (b) and ratio tracking (c) to numerically evaluate the transmittance through the residual medium (blue curves: individual trackings, black curves: averages). The product of the control and the residual transmittance is represented by the green curve. Ratio tracking can be used with arbitrary control extinctions: in (d) and (e), we show examples with the average and the maximum $\mu(x)$ used as the control extinction.
Figure 3: Variance, number of evaluations of the extinction coefficient, and their corresponding product for different extinction functions. Note that independently of the optical thickness (horizontal axis), the product of the variance and cost is minimized quite well by the average extinction coefficient (vertical axis).
Figure 4: An equal-cost comparison of different transmittance estimators. The images were computed using primary rays only, hence there is no scattering in the medium. The cost of rendering each image is reported as the number of evaluations of the extinction function; each estimator used about 50 million evaluations. Images ©Disney.

Figure 5: A roughly equal-cost comparison of different transmittance estimators. The images show dual scattering. The cost of rendering each image is reported as the number of evaluations of the extinction function; each estimator used about 1 billion evaluations. Images ©Disney.
Figure 6: A log-log convergence plot showing the RMSE for different numbers of evaluations of the extinction function. The data was obtained by progressively rendering the Cloud scene in Figure 4. For the same RMSE, the residual ratio tracking requires about $6 \times$ fewer $\mu(x)$ evaluations than delta tracking in this scene.