

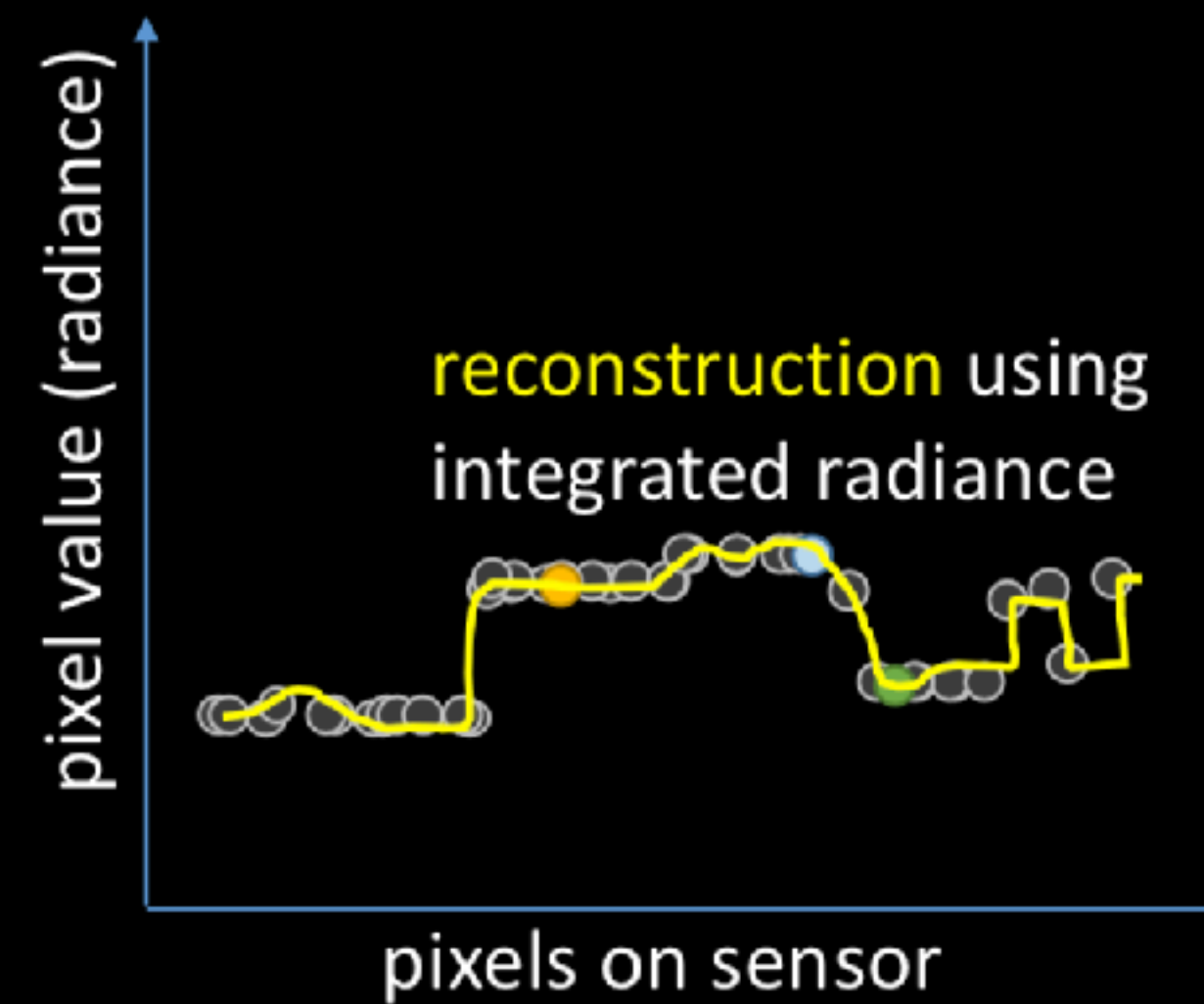
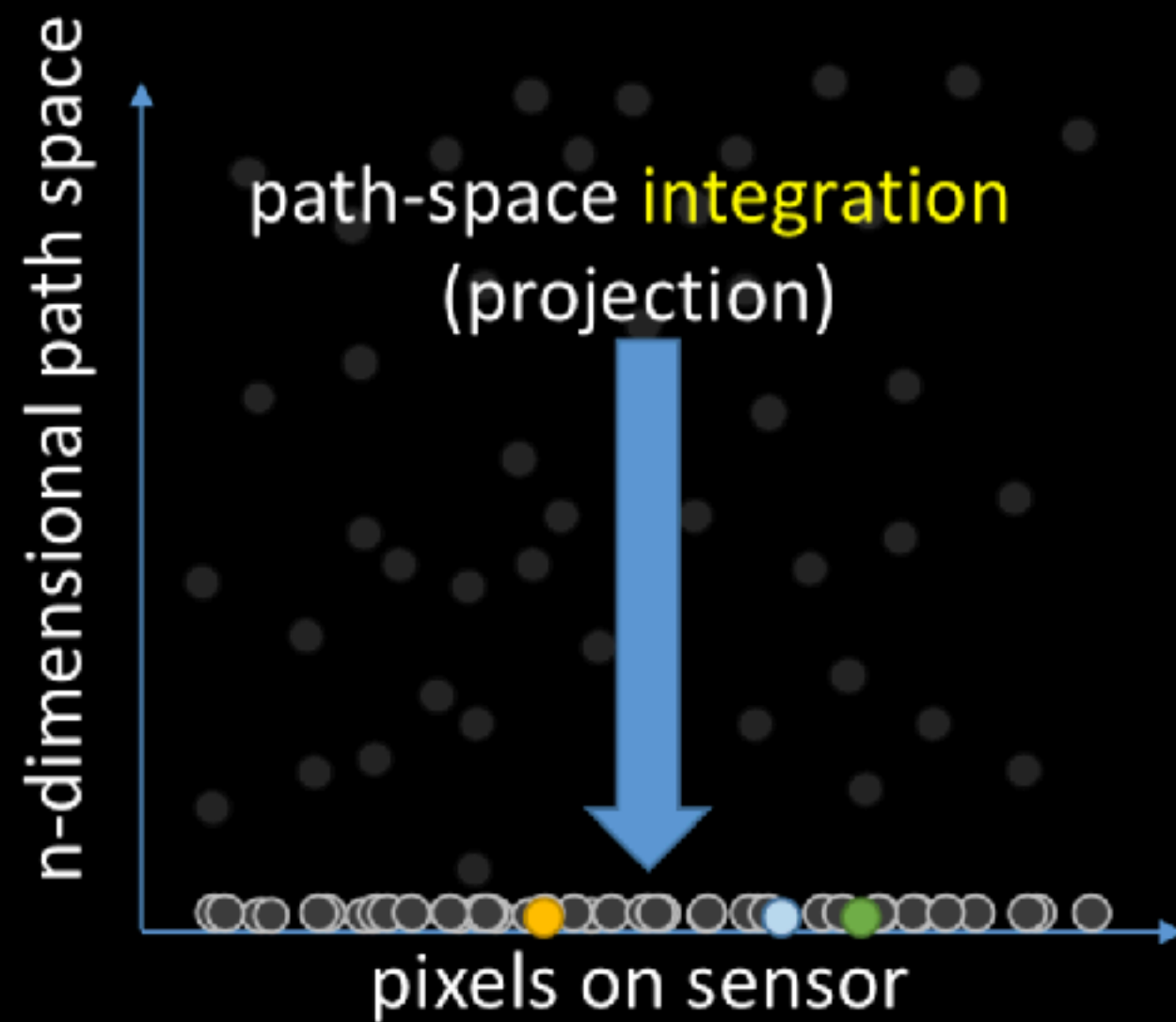
Reconstruction II

Neural Networks in Monte Carlo Rendering

Philipp Slusallek *Karol Myszkowski*
Gurprit Singh

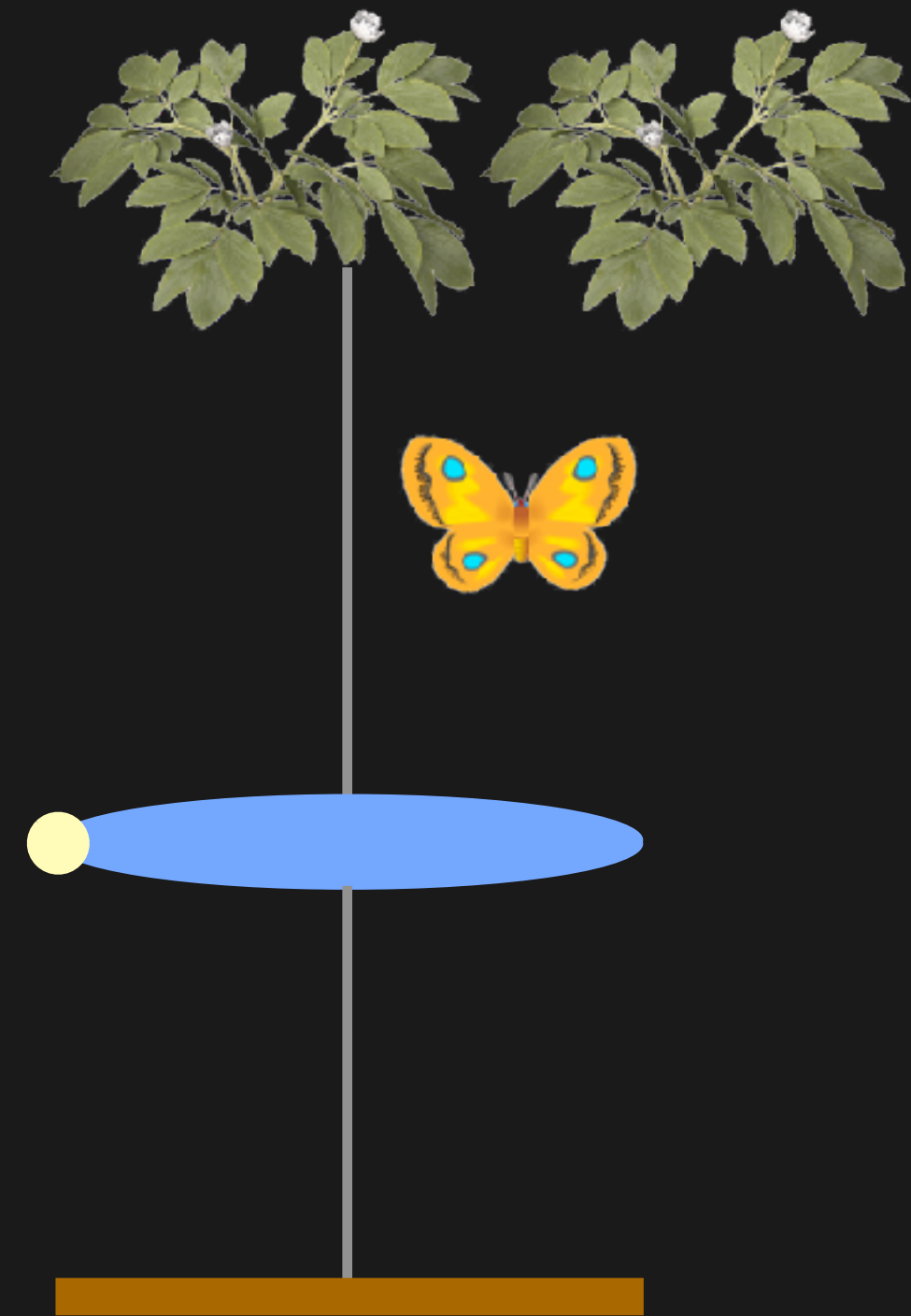
Previous Lecture

Rendering = integration + reconstruction

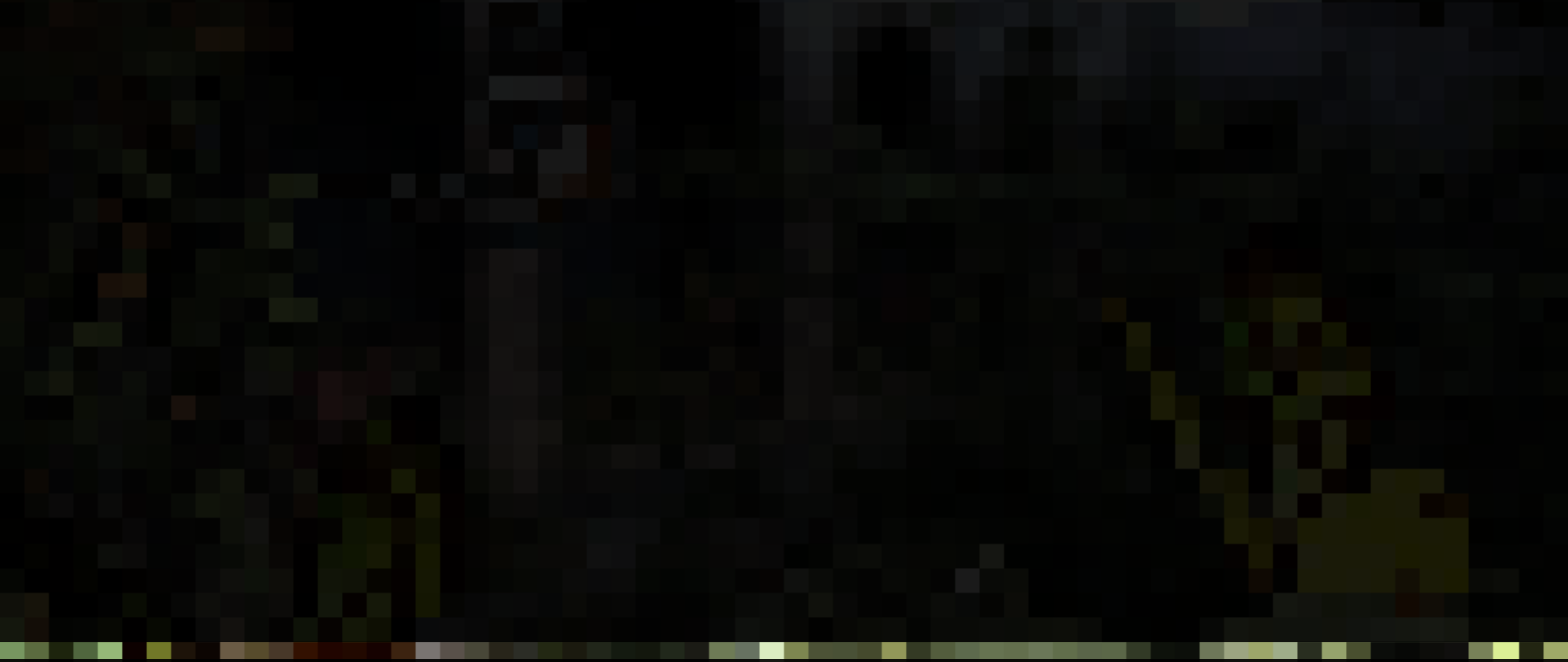


Slide from Kartic Subr

Depth of field

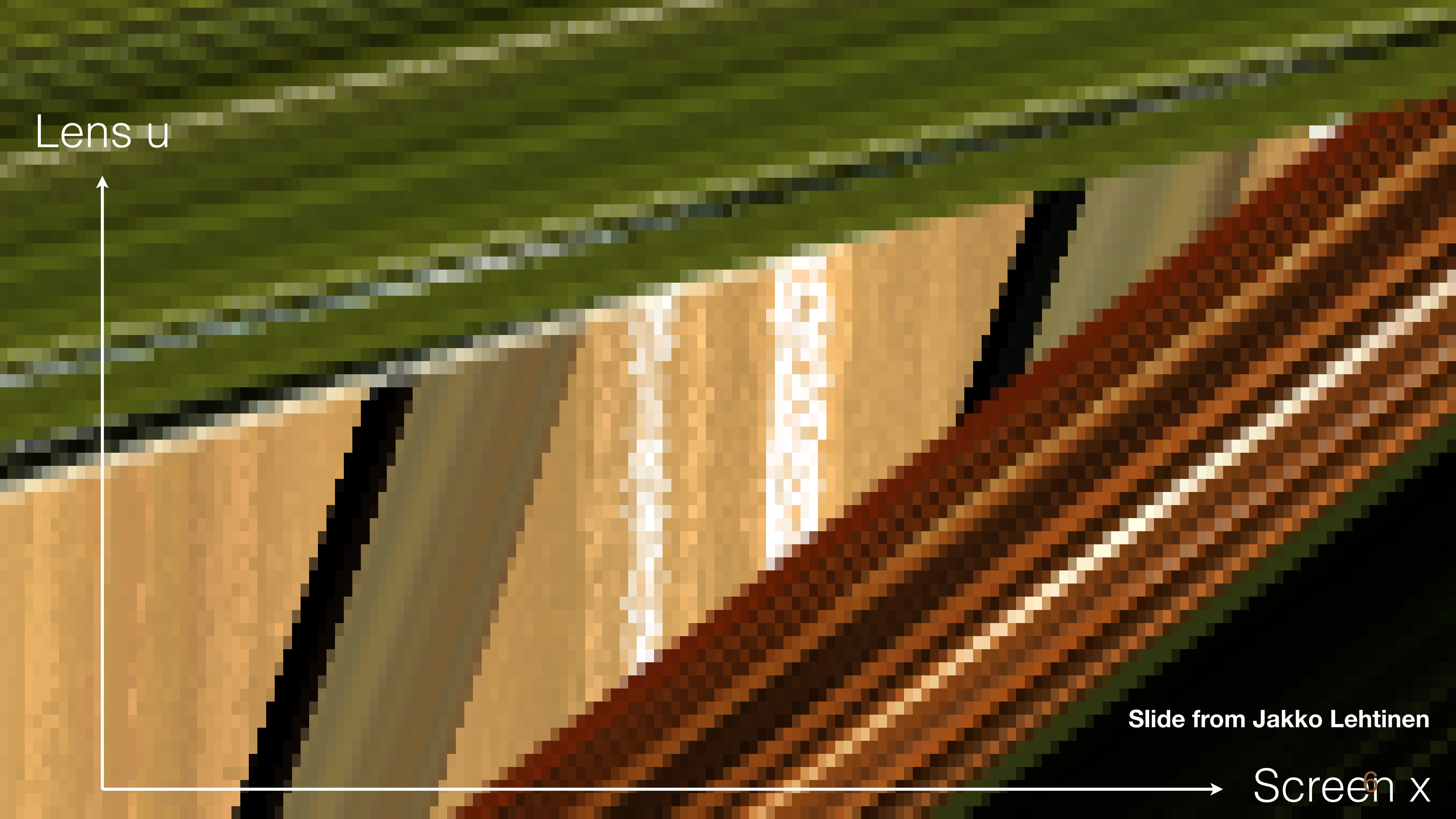


Slide from Jakko Lehtinen



1 scanline

Slide from Jakko Lehtinen



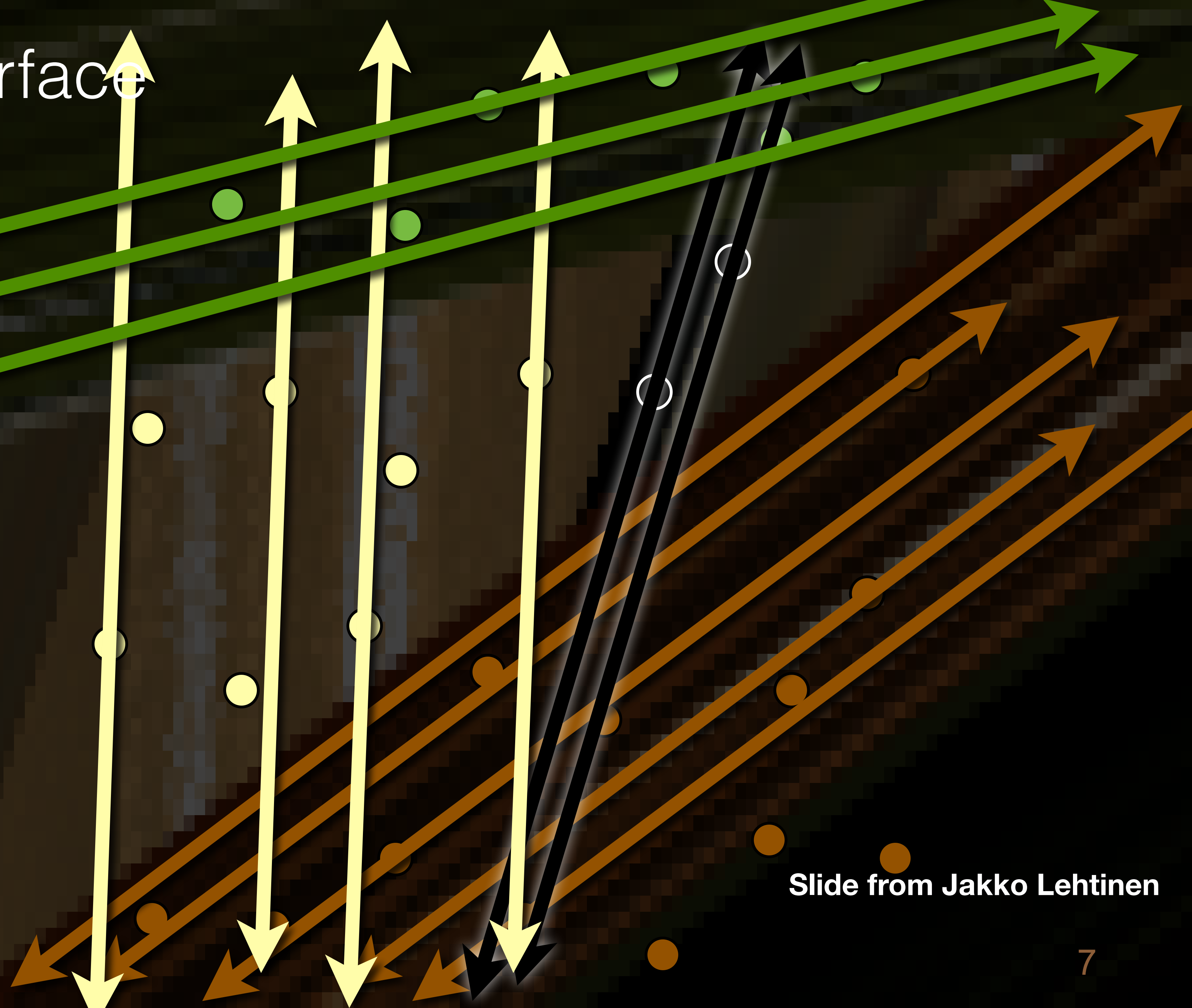
Lens u

Slide from Jakko Lehtinen

Screen x

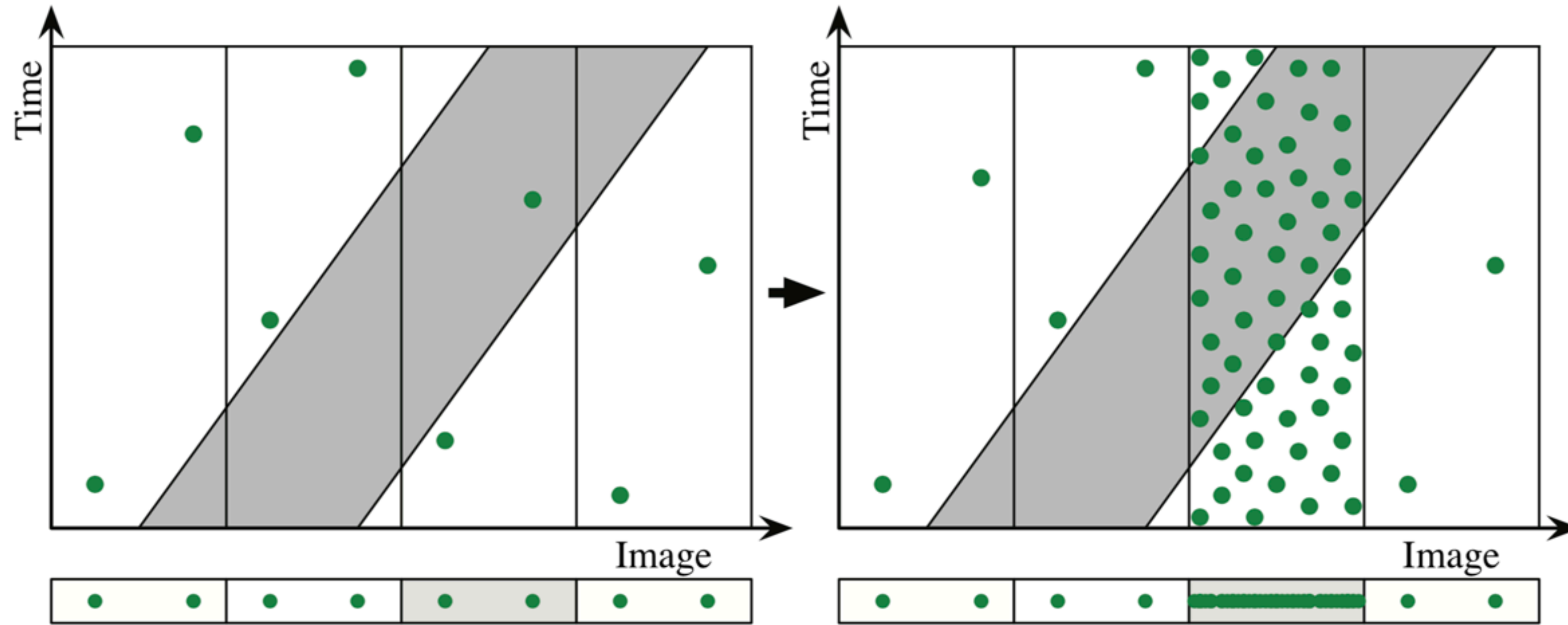
Visibility: SameSurface

The trajectories of samples originating from a single **apparent surface** never intersect.



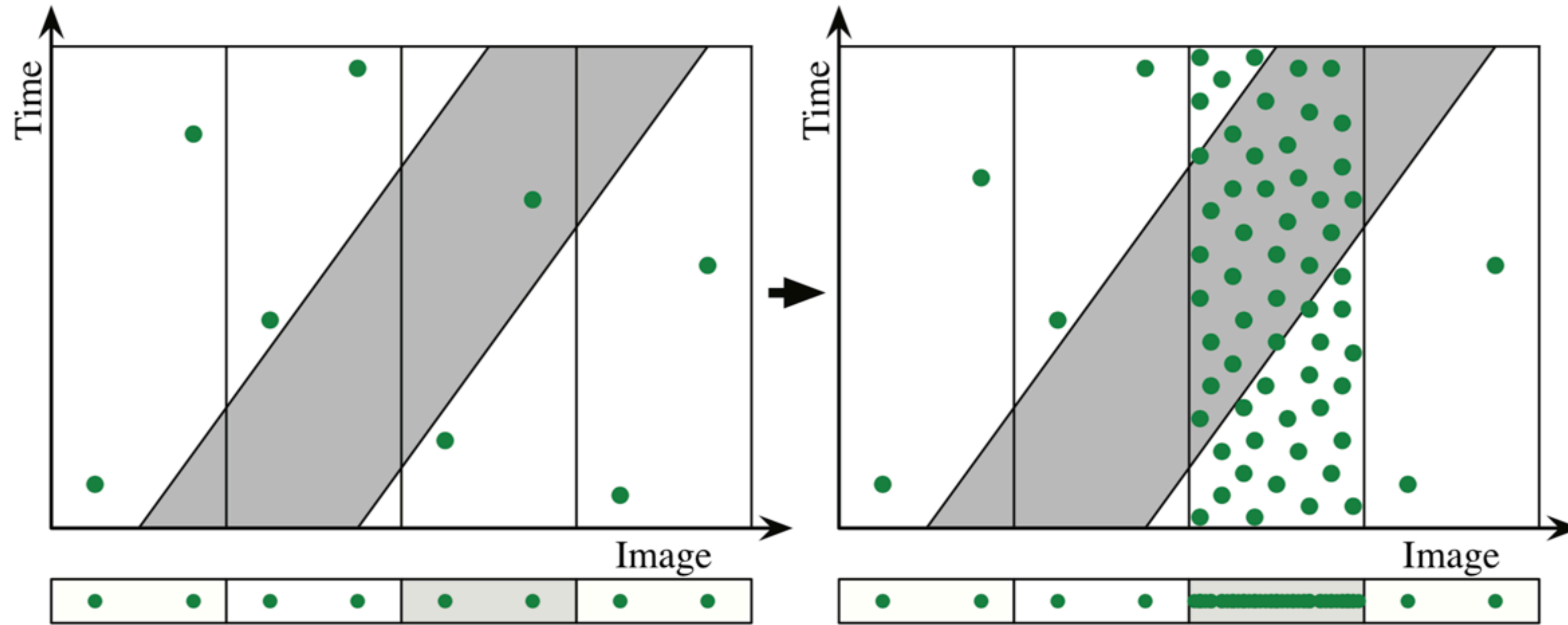
Slide from Jakko Lehtinen

Image-space Adaptive Sampling



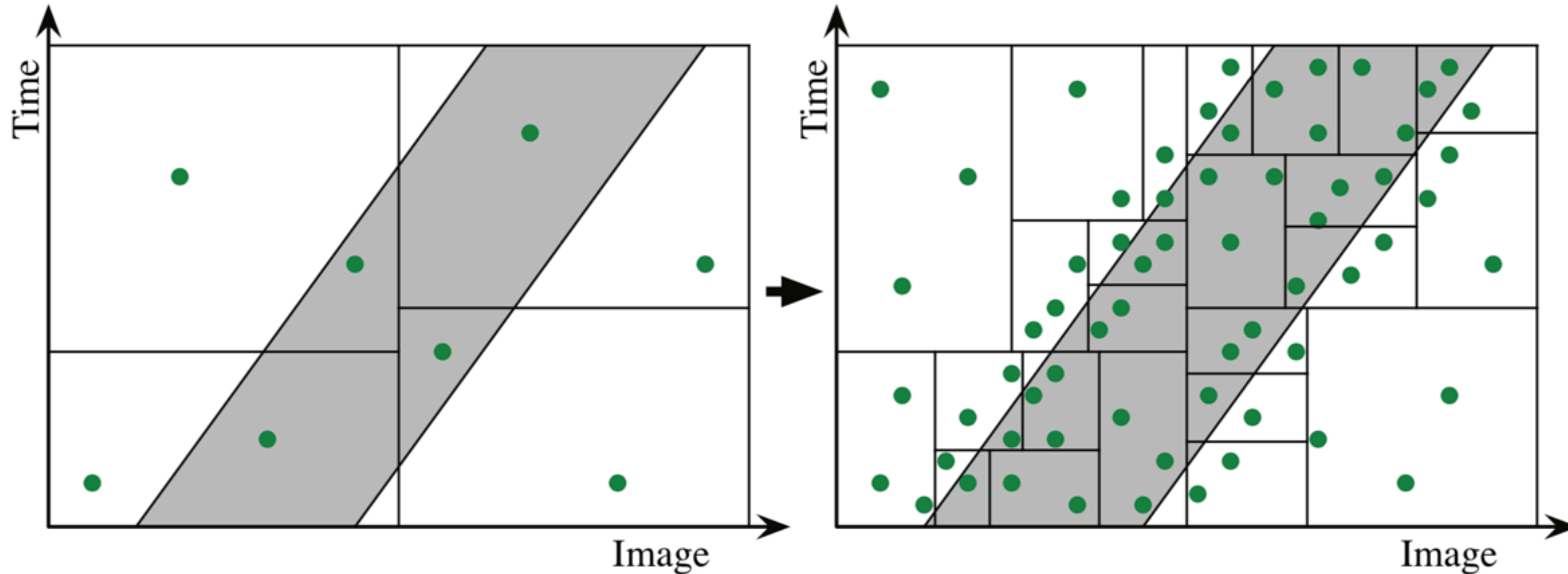
Hachisuka et al. [2008]

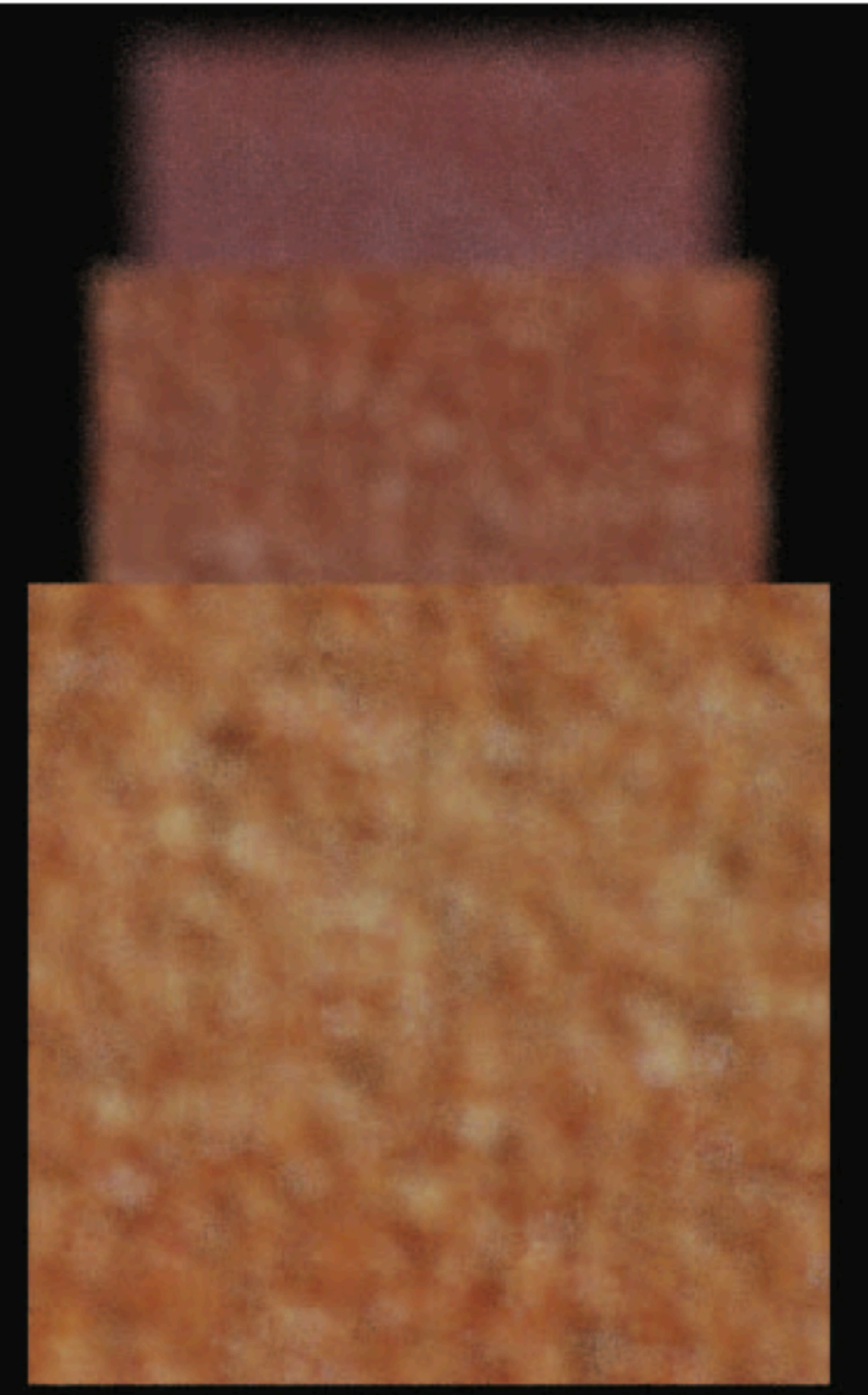
Image-space Adaptive Sampling



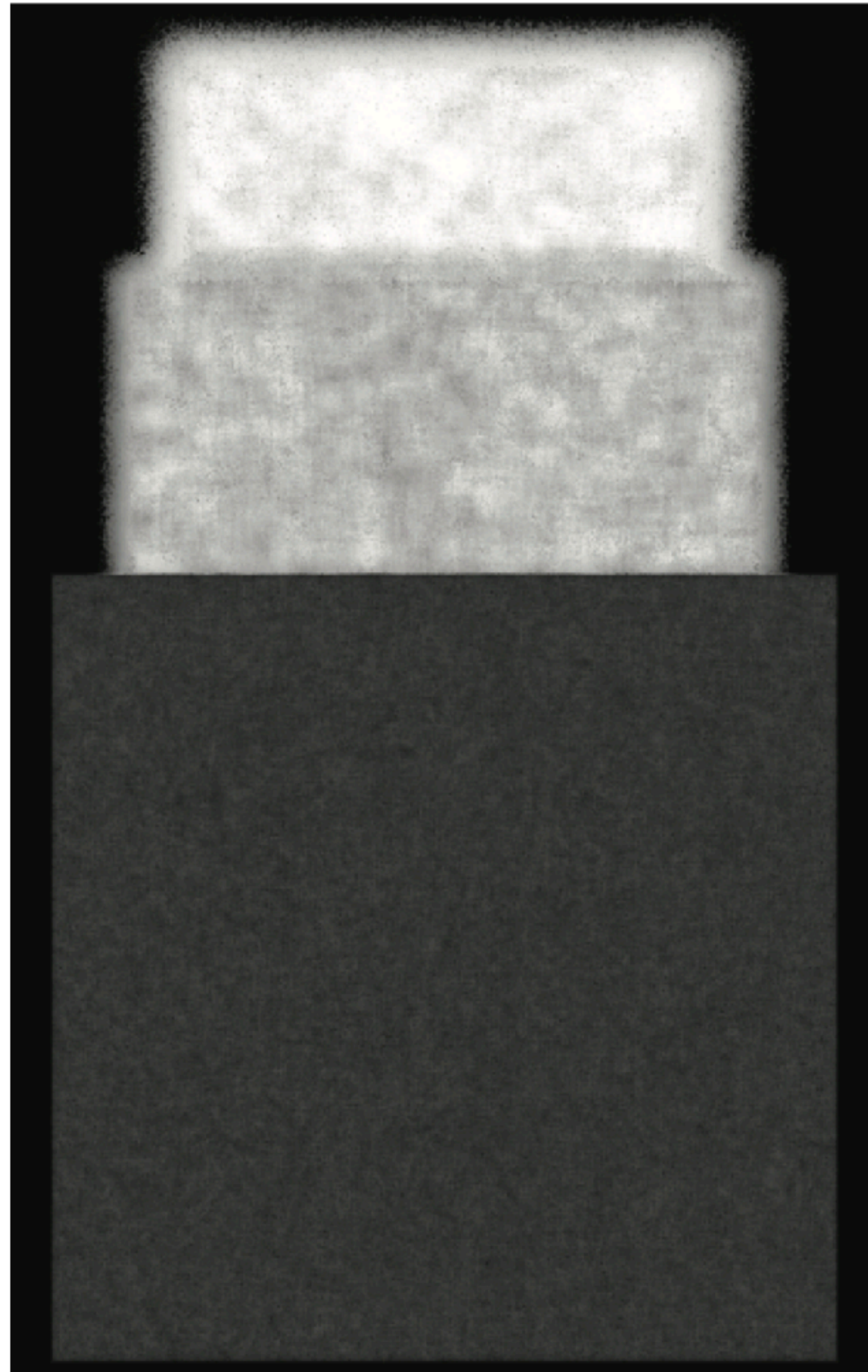
Hachisuka et al. [2008]

Multidimensional Adaptive Sampling

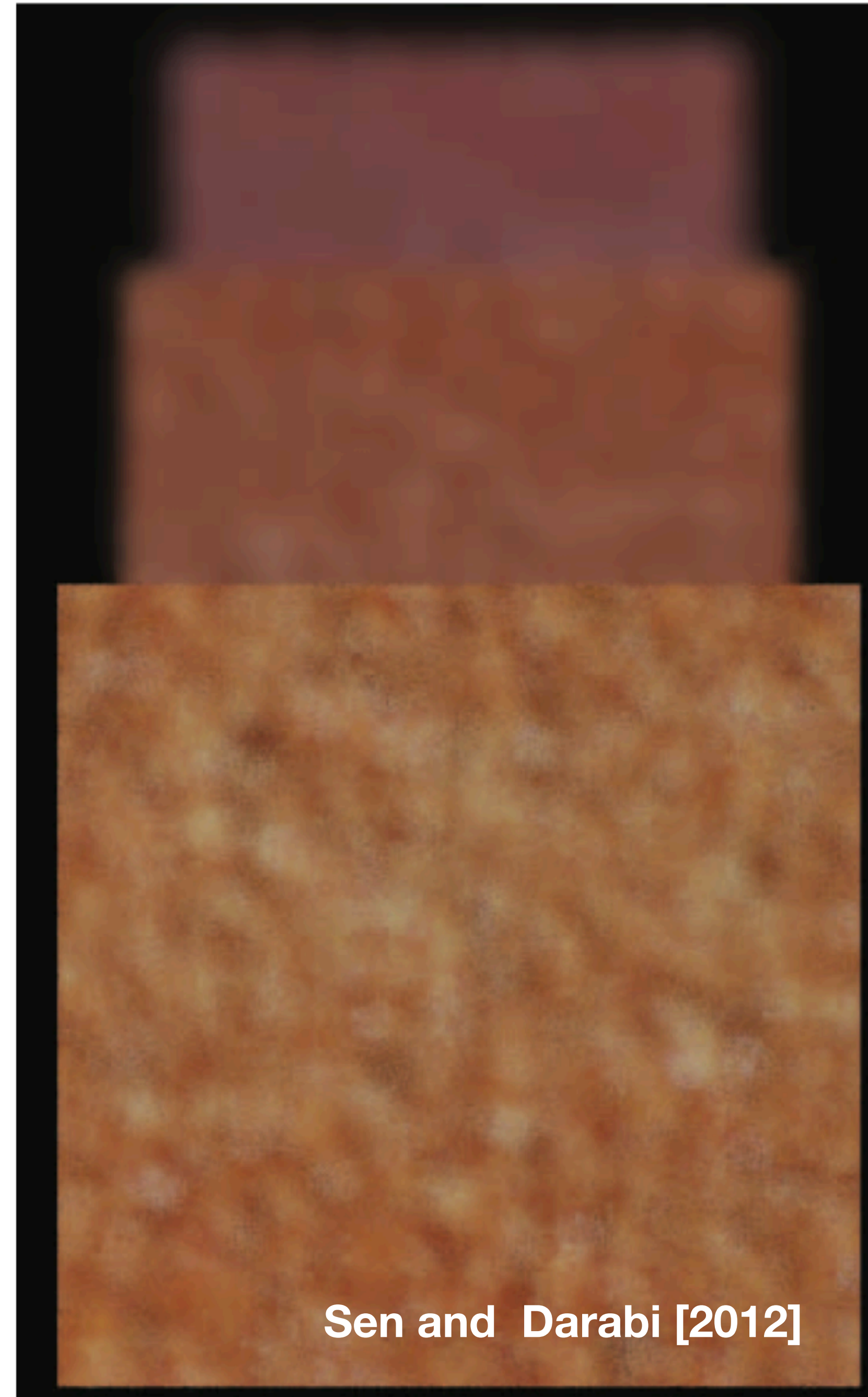




(a) Input MC (8 spp)

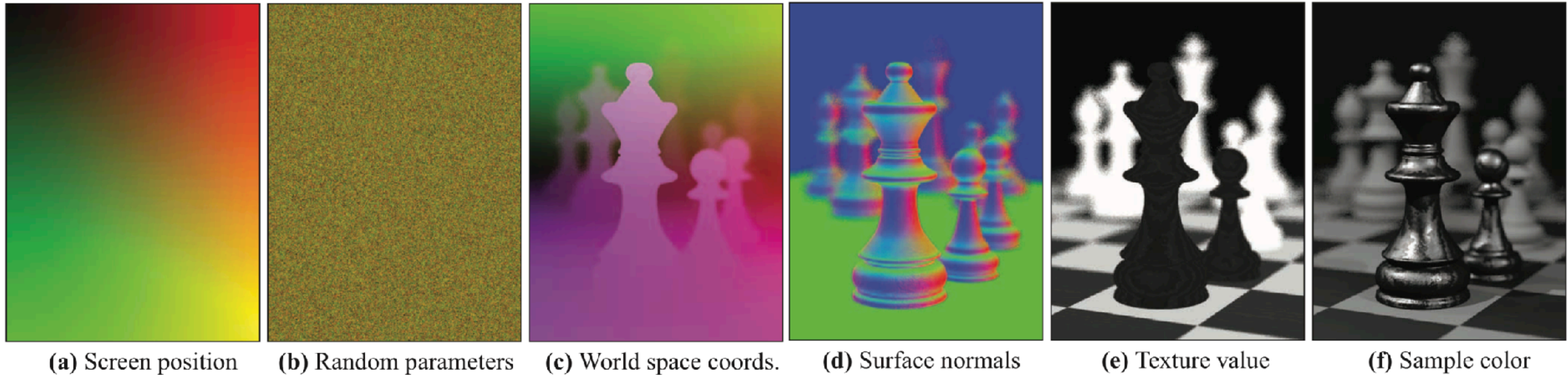


(b) Dependency on (u, v)



(c) Our approach (RPF)

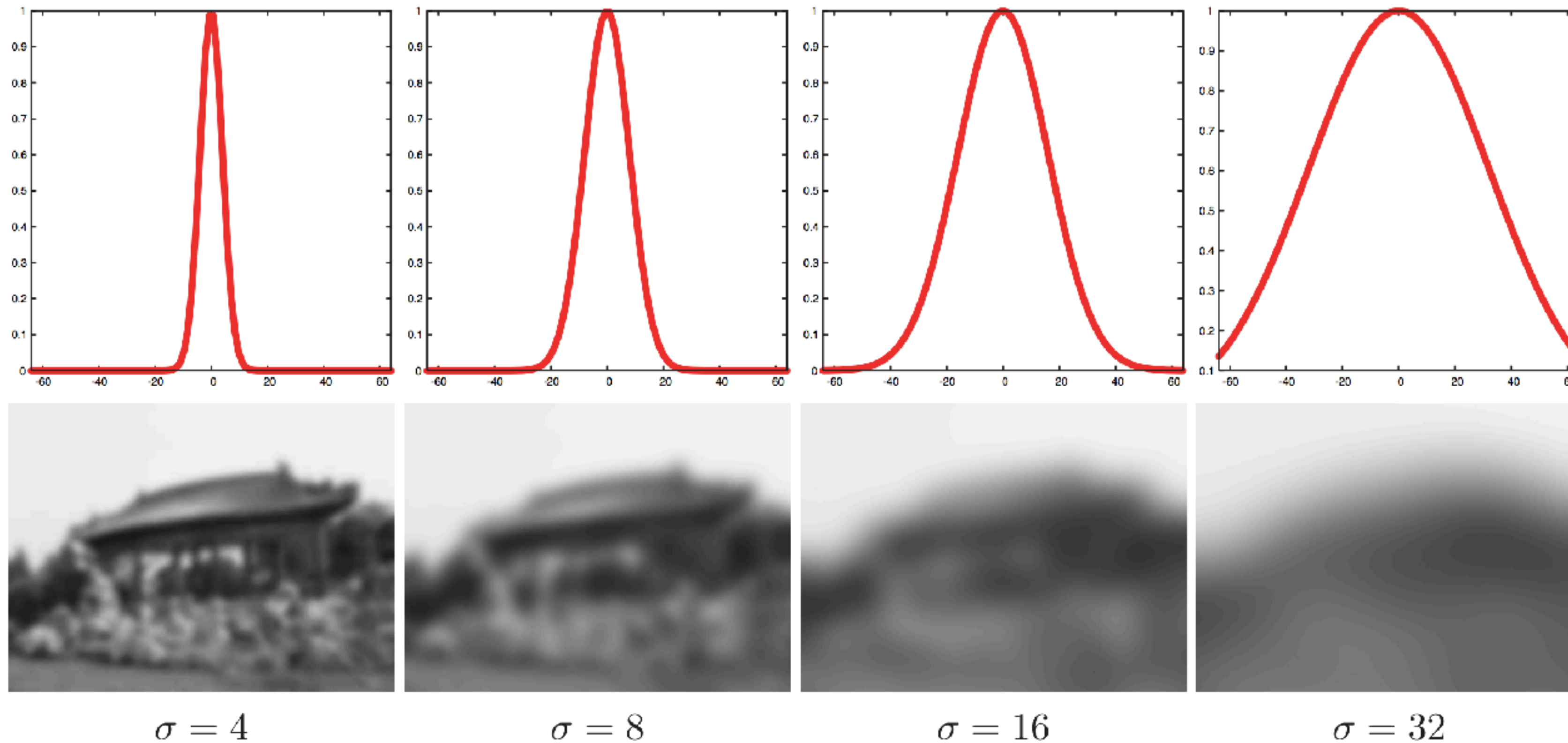
Pixels, Random Params, Features



The algorithm computes the statistical dependency of **(c-f)** on the random parameters in **(b)**

Sen and Darabi [2012]

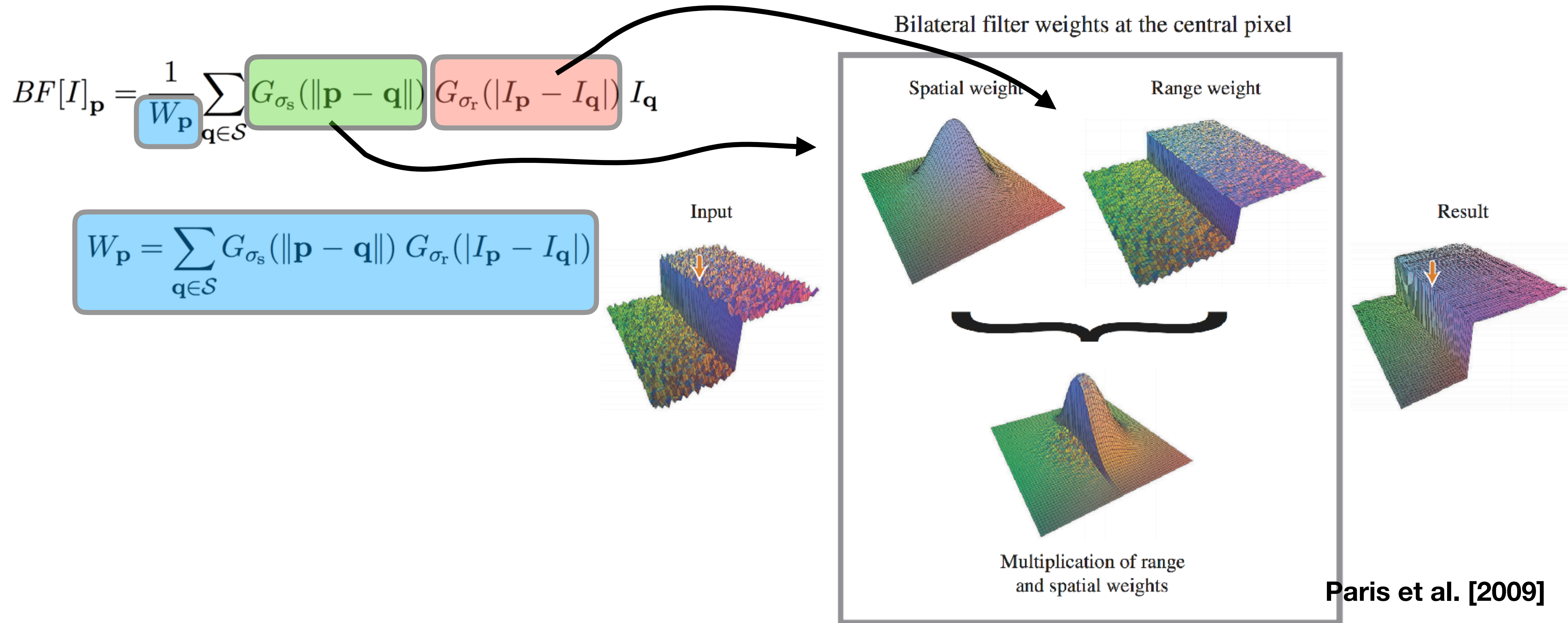
Gaussian Filtering



$$GC[I]_{\mathbf{p}} = \sum_{\mathbf{q} \in \mathcal{S}} G_\sigma(\|\mathbf{p} - \mathbf{q}\|) I_{\mathbf{q}}, \quad G_\sigma(x) = \frac{1}{2\pi\sigma^2} \exp\left(-\frac{x^2}{2\sigma^2}\right)$$

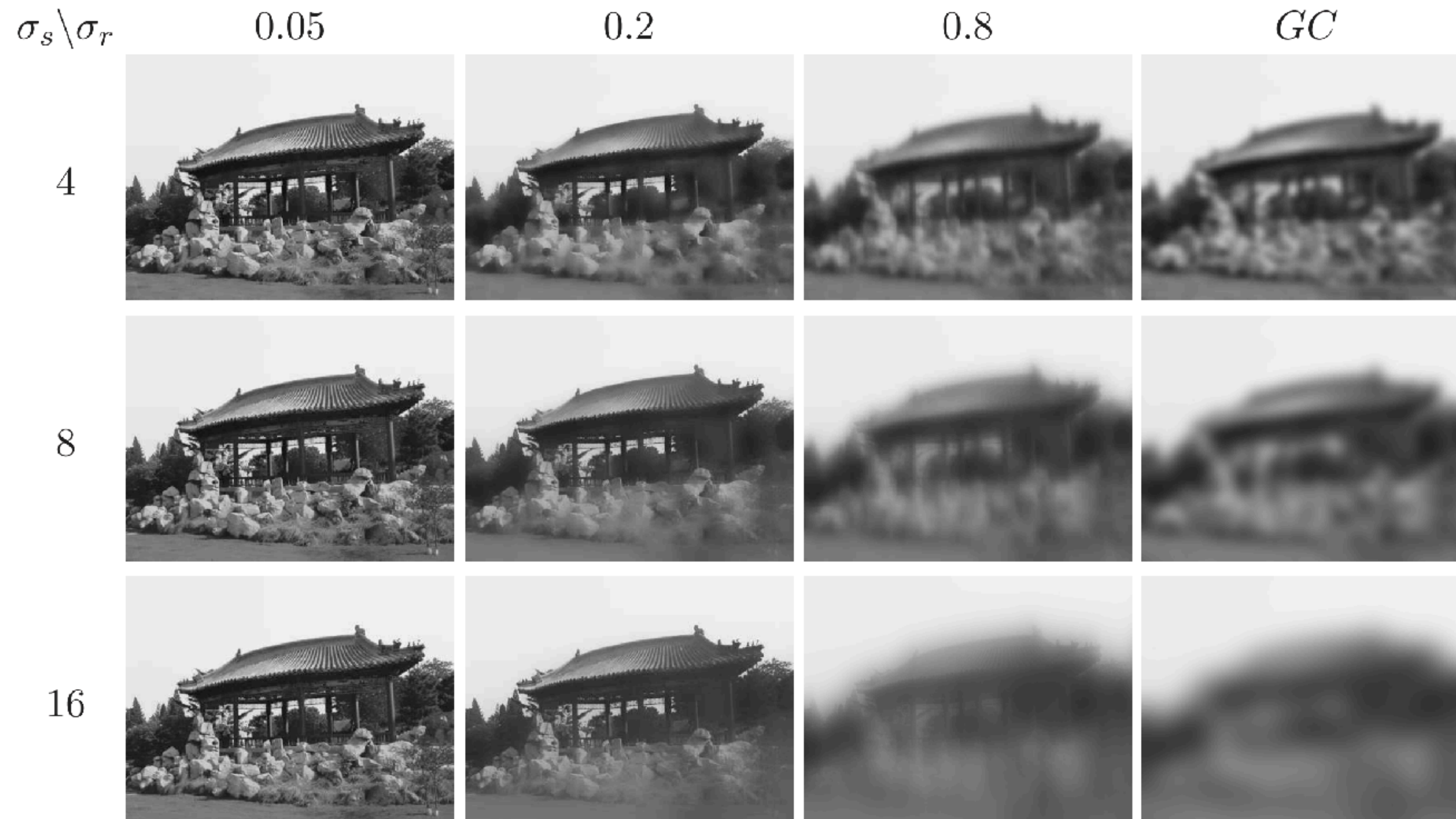
Paris et al. [2009]

Bilateral Filtering



Paris et al. [2009]

Bilateral vs Gaussian Filtering

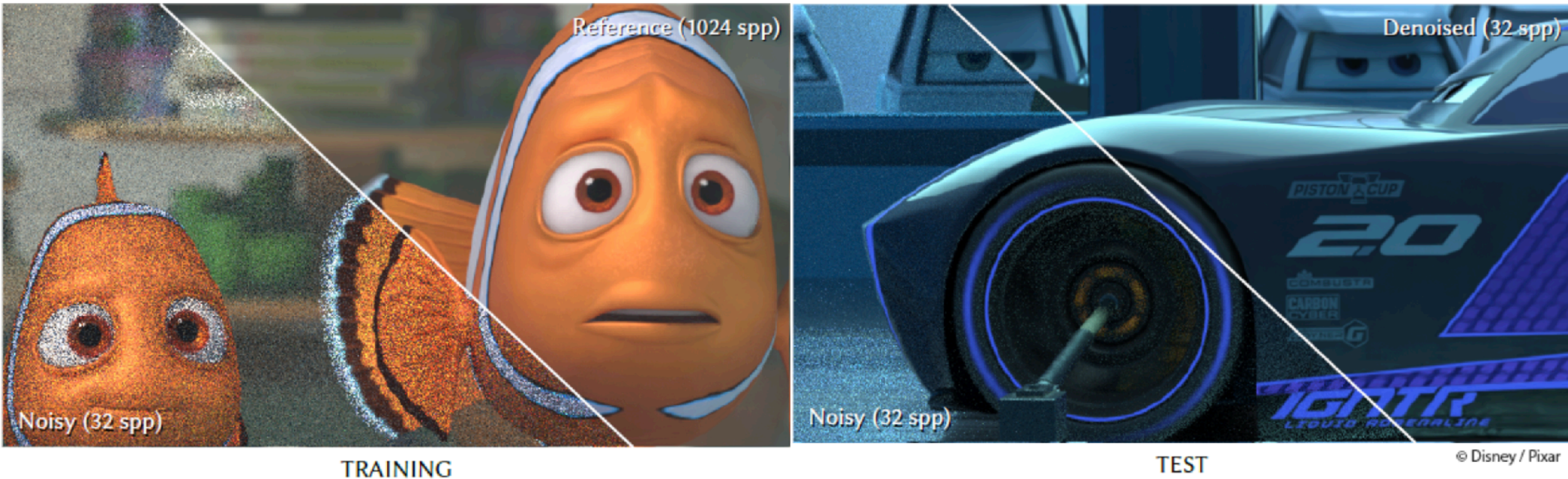


Paris et al. [2009]

À la Carte

- Introduction to Multi-Layer perceptrons (Neural Networks)
- Machine Learning for Filtering Monte Carlo Noise [Kalantari et al. 2015]

Motivation



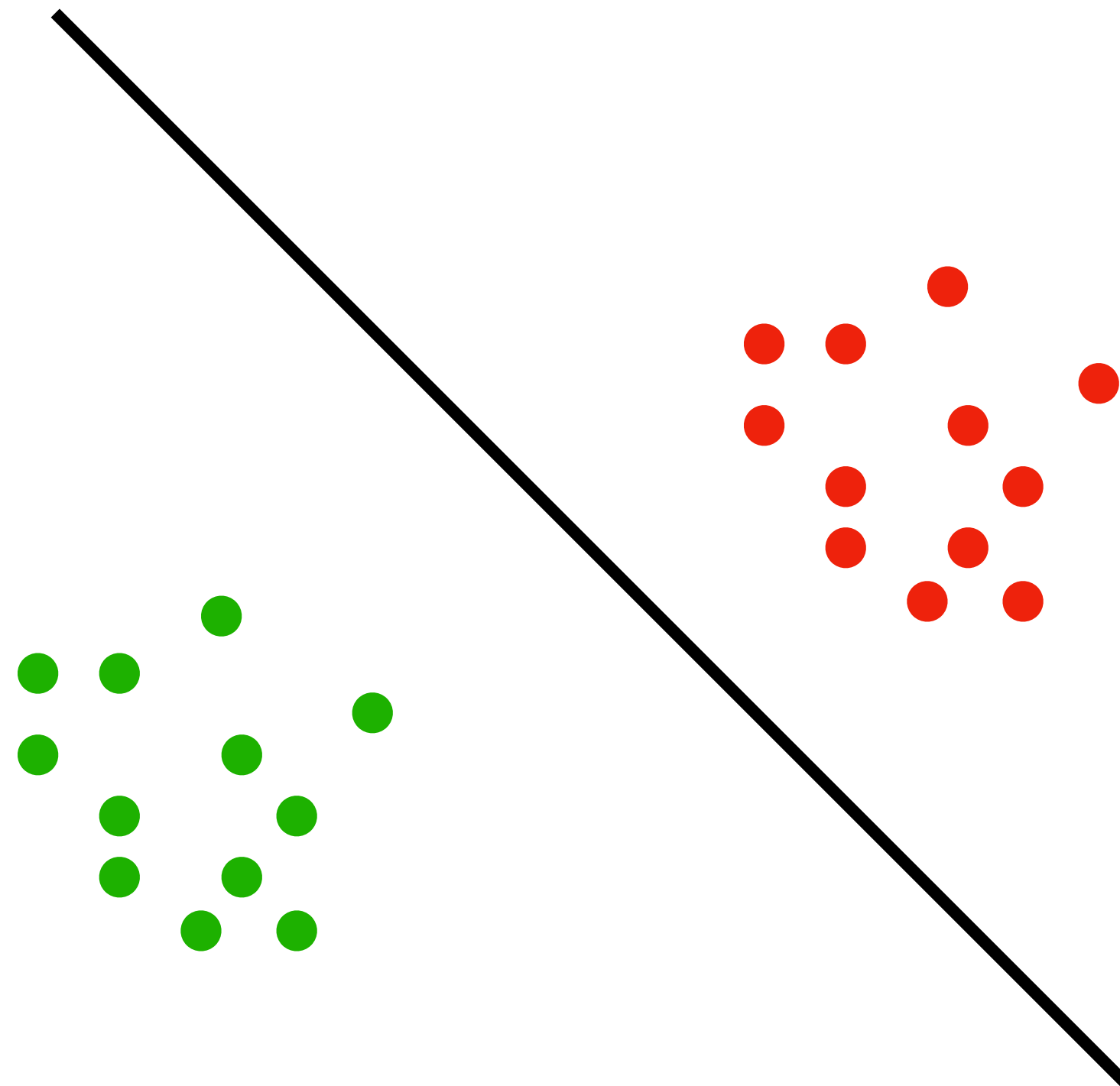
Bako et al. [2017]

History of Neural Networks

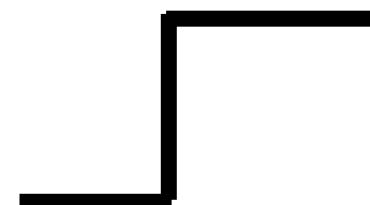
- In 1943, McCulloch and Pitts created a computational model for neural networks
- In 1975, Werbos's back propagation algorithm generally accelerated the training of multi-layer networks.
- In 1980s, Recurrent Neural Networks were developed

Multi-Layer Perceptrons

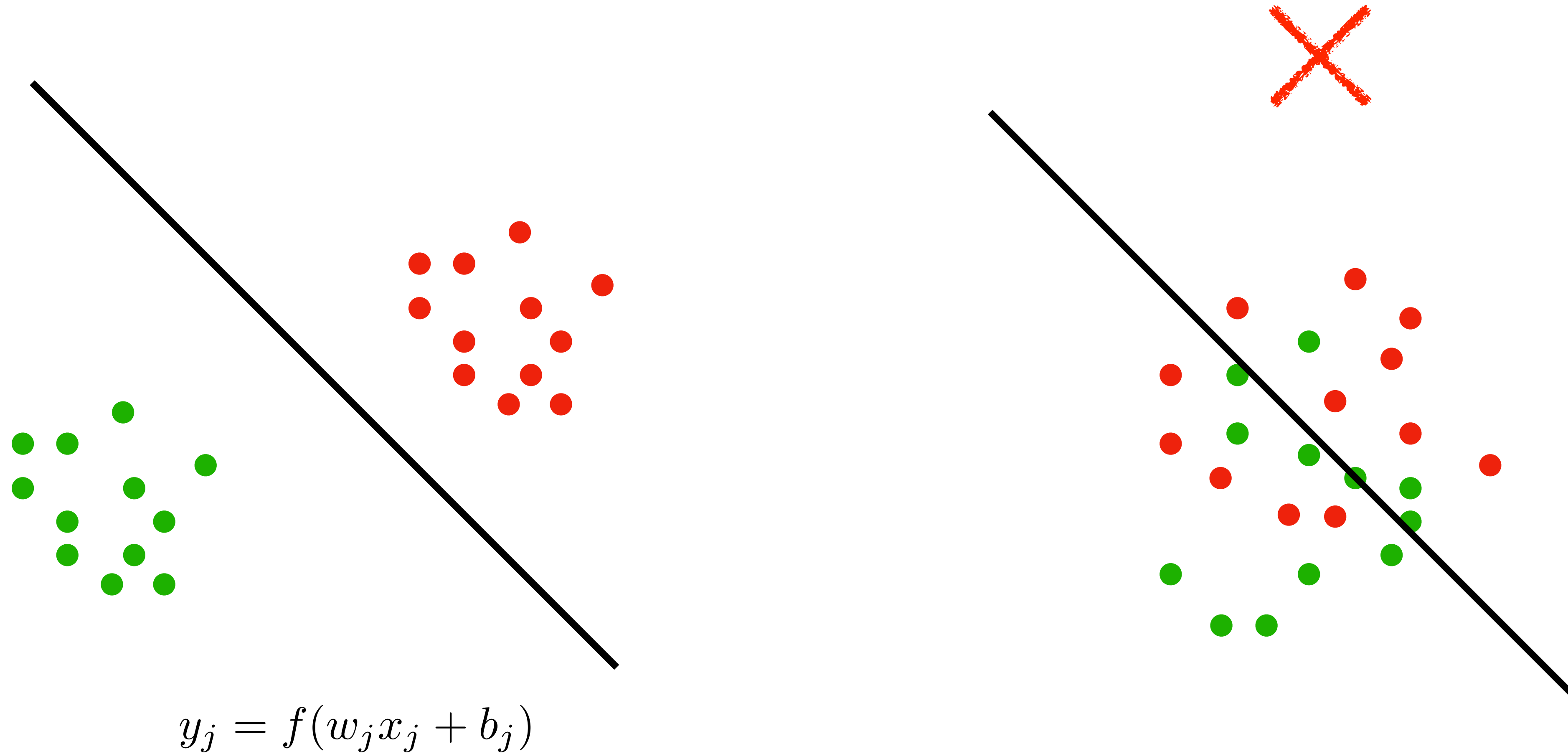
Classifiers



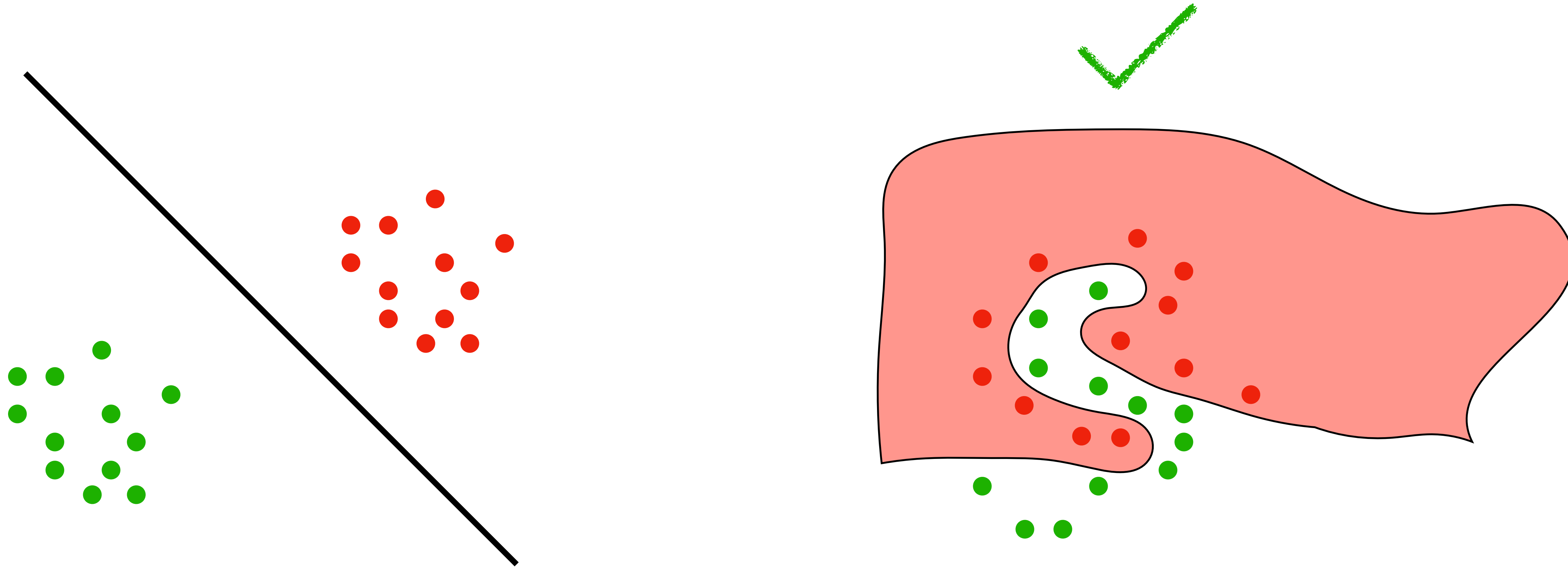
$$y_j = f(w_j x_j + b_j)$$



Classifiers



Complex Classifiers

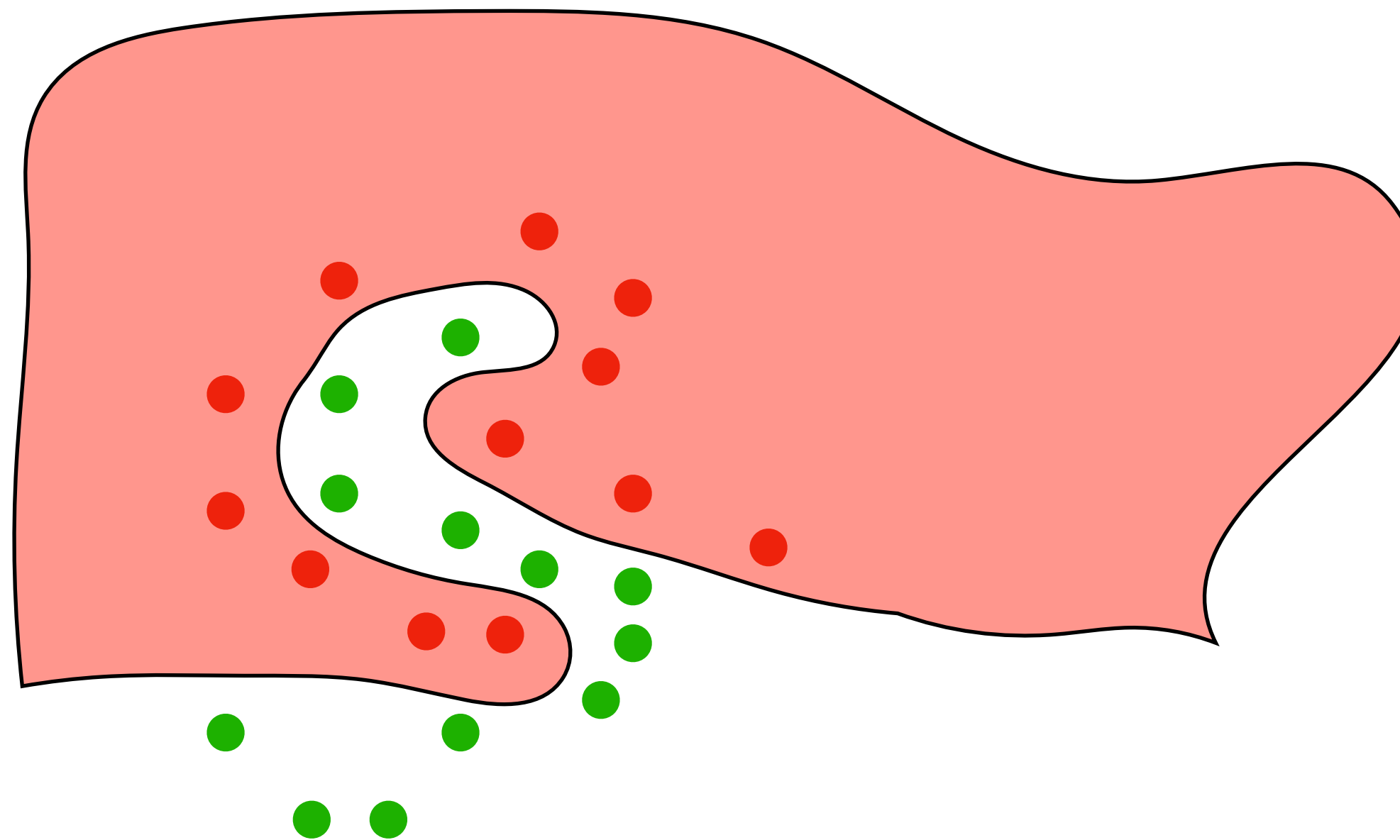


$$y_j = f(w_j x_j + b_j)$$

Complex classifier

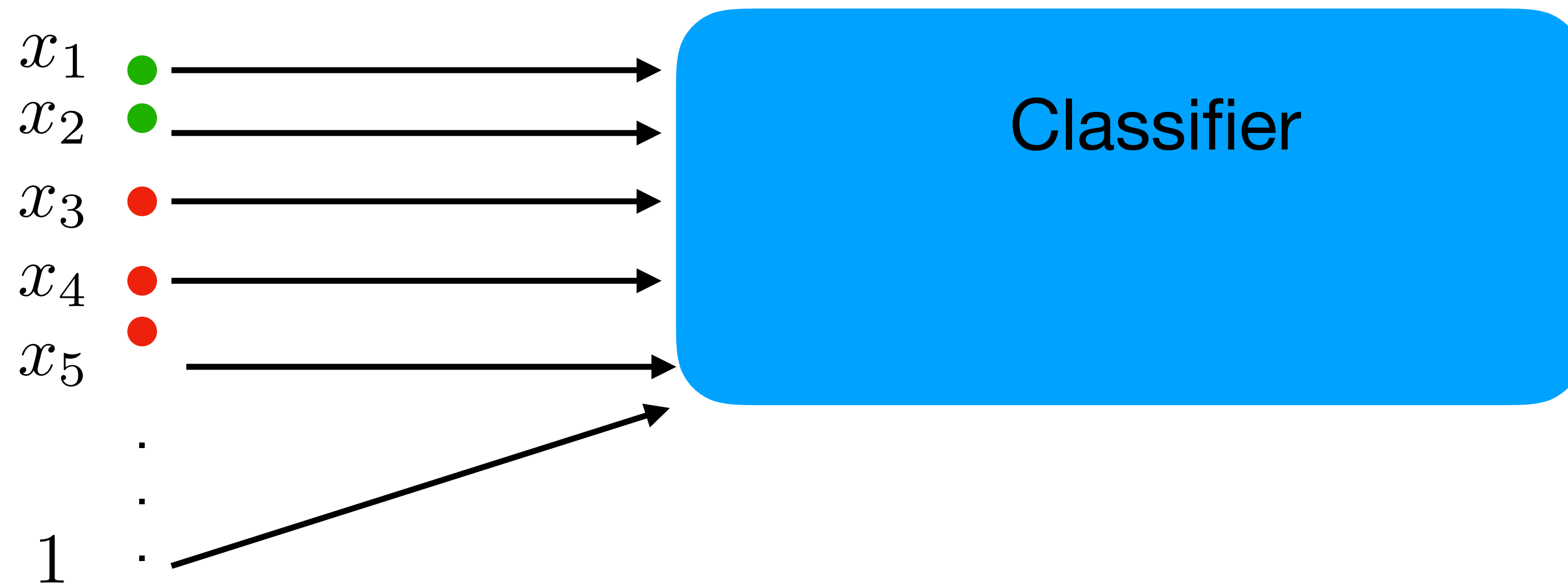
Complex Classifiers

Complex classifier

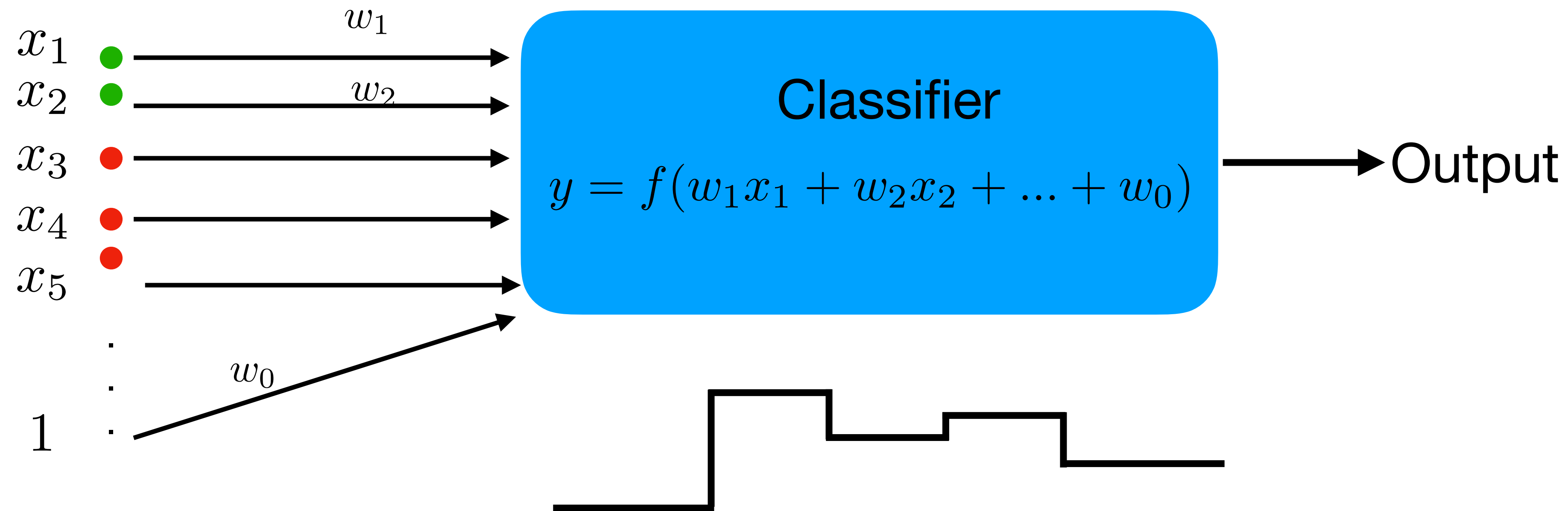


What features can produce this decision rule ?

Perceptron Classifier



Perceptron Classifier

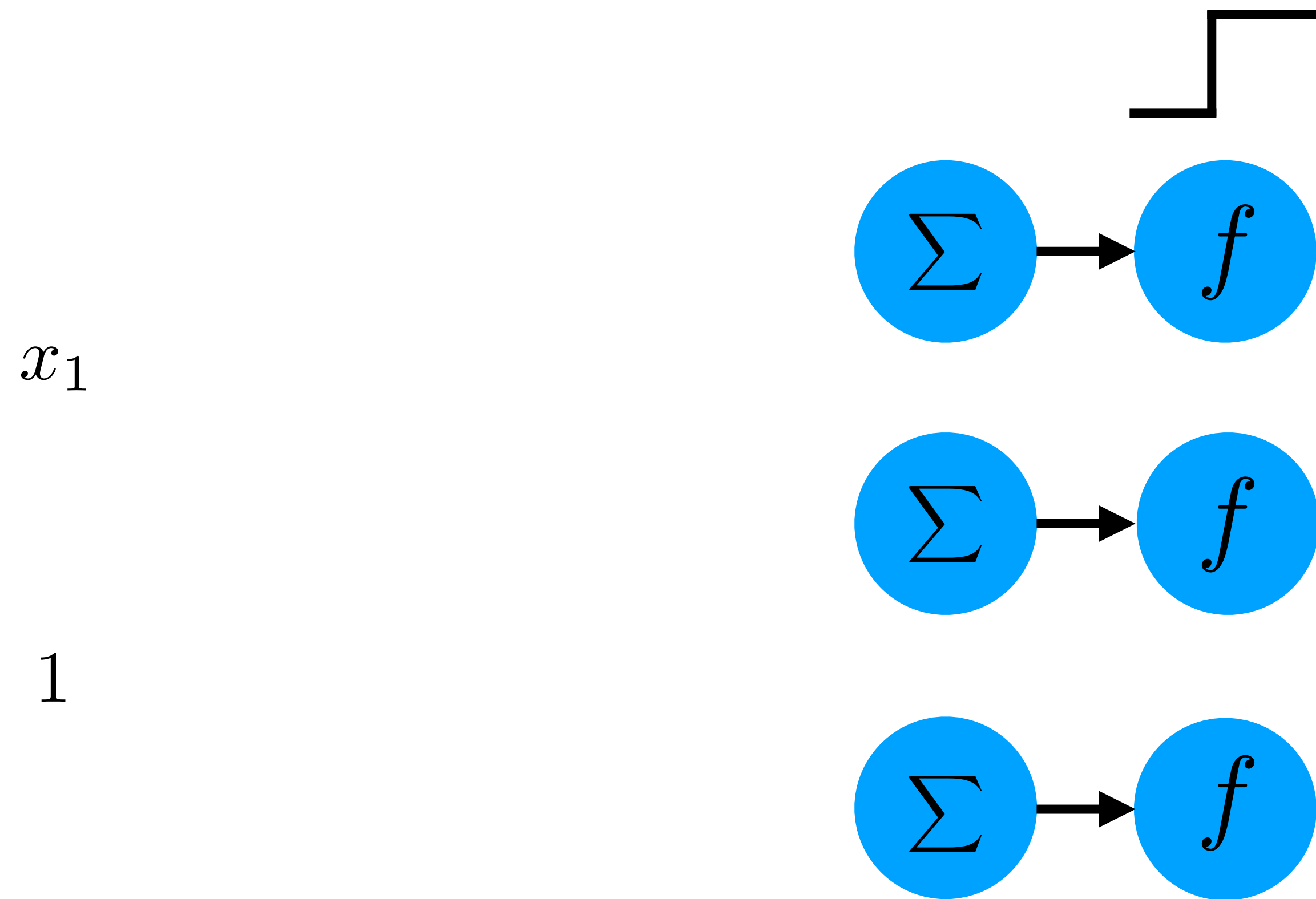


Multi-layer Perceptron

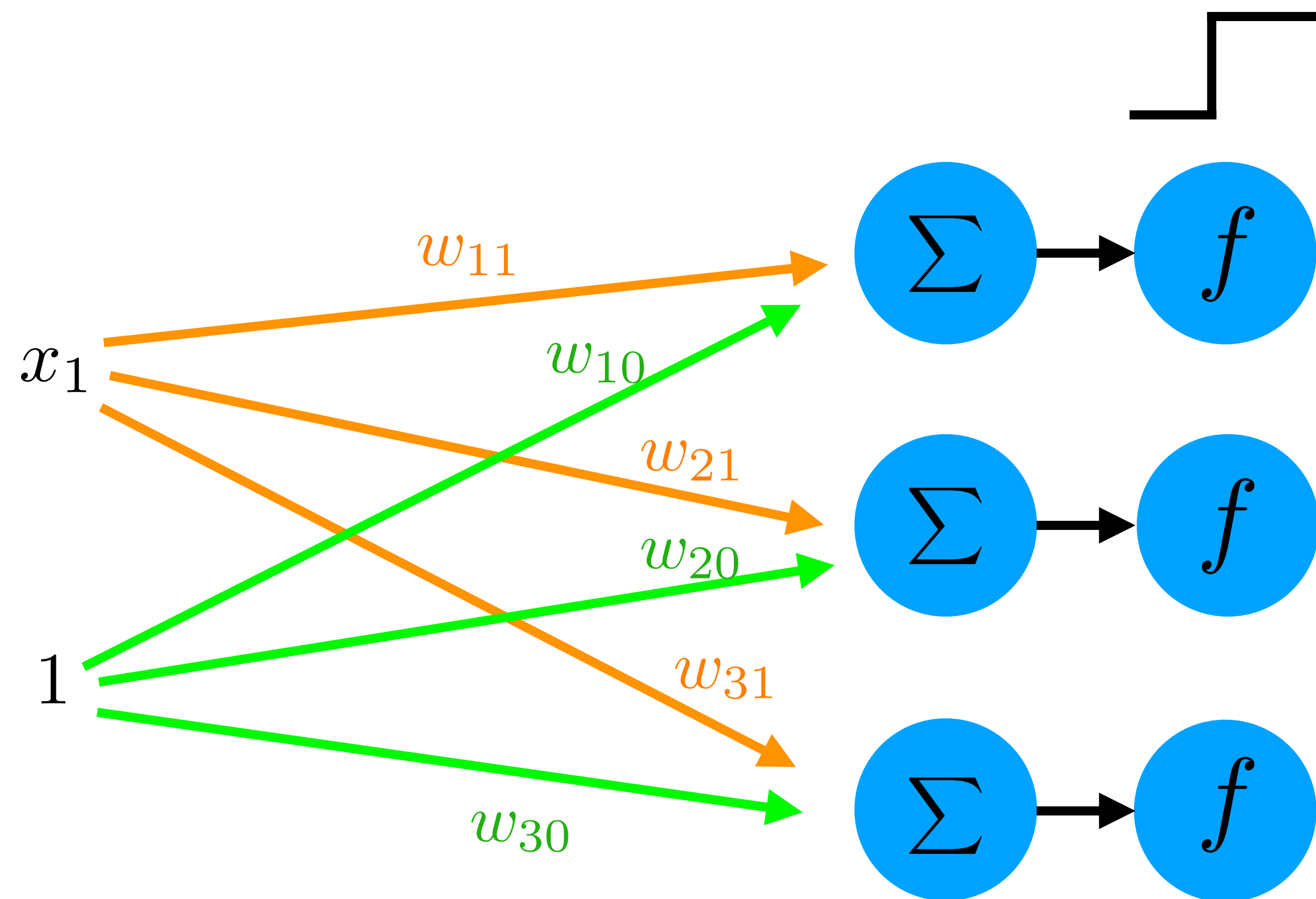
x_1

1

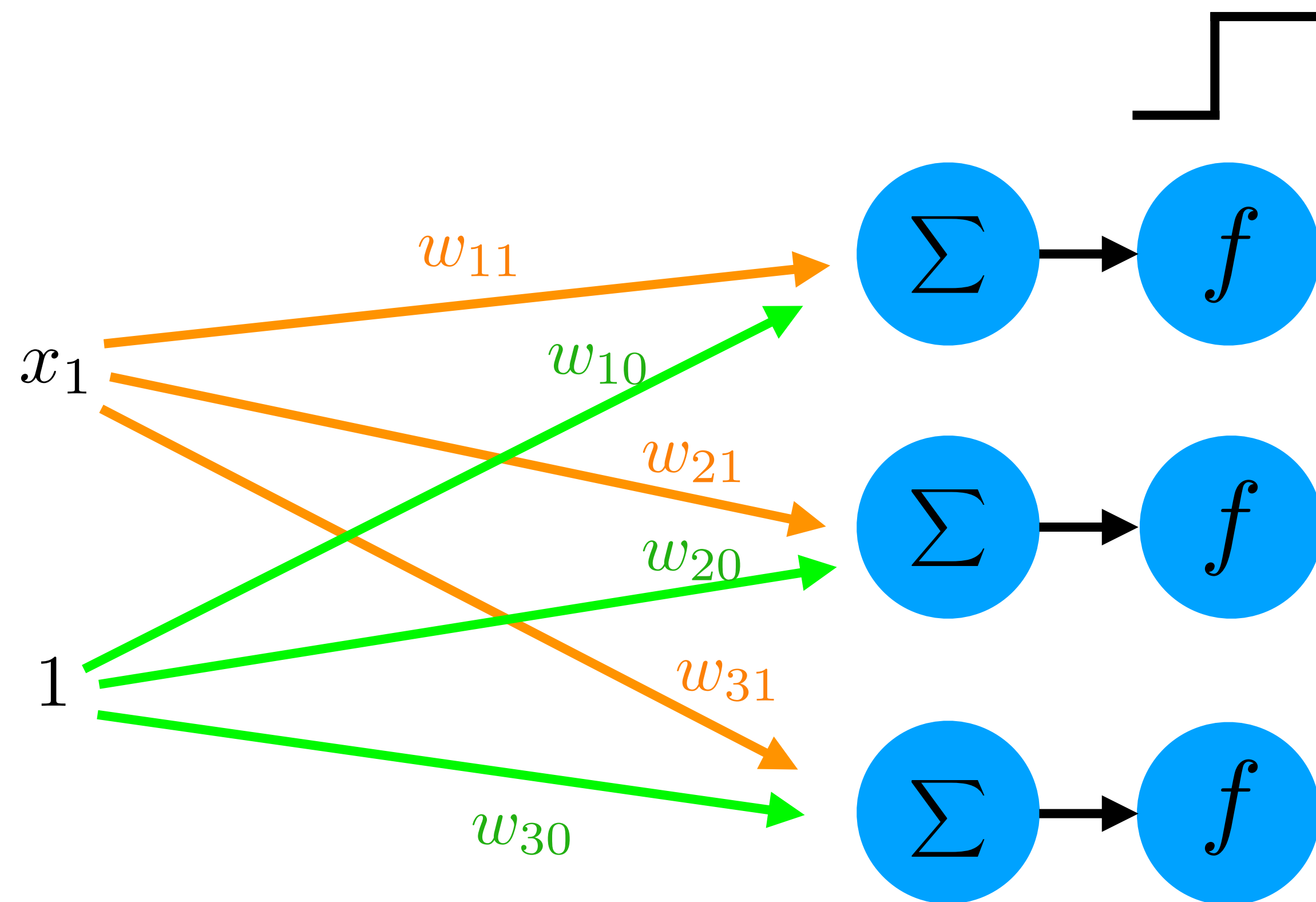
Multi-layer Perceptron



Multi-layer Perceptron

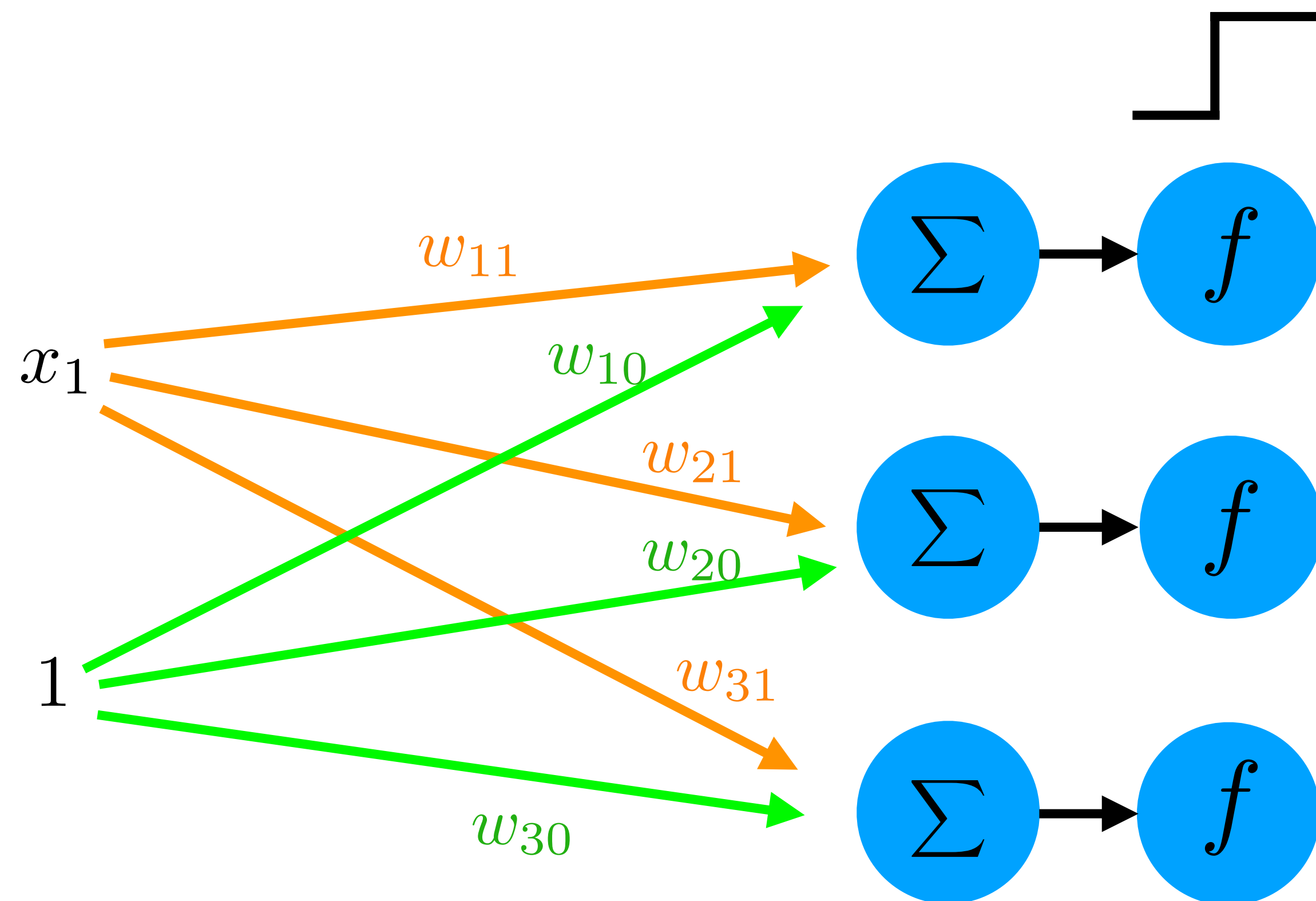


Multi-layer Perceptron



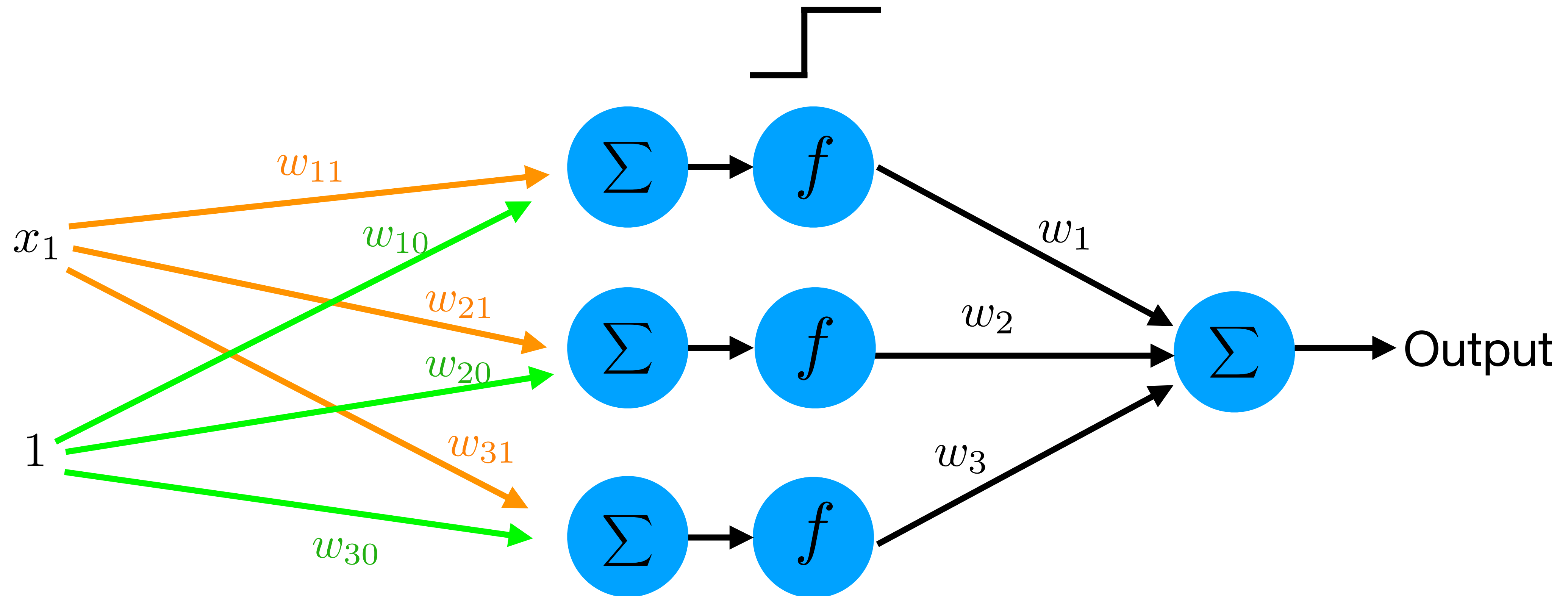
$$\begin{aligned} x_1 w_{11} &+ w_{10} \\ x_1 w_{21} &+ w_{20} \\ x_1 w_{31} &+ w_{30} \end{aligned}$$

Multi-layer Perceptron



$$\begin{aligned} y_1 &= f(x_1 w_{11} + w_{10}) \\ y_2 &= f(x_1 w_{21} + w_{20}) \\ y_3 &= f(x_1 w_{31} + w_{30}) \end{aligned}$$

Multi-layer Perceptron



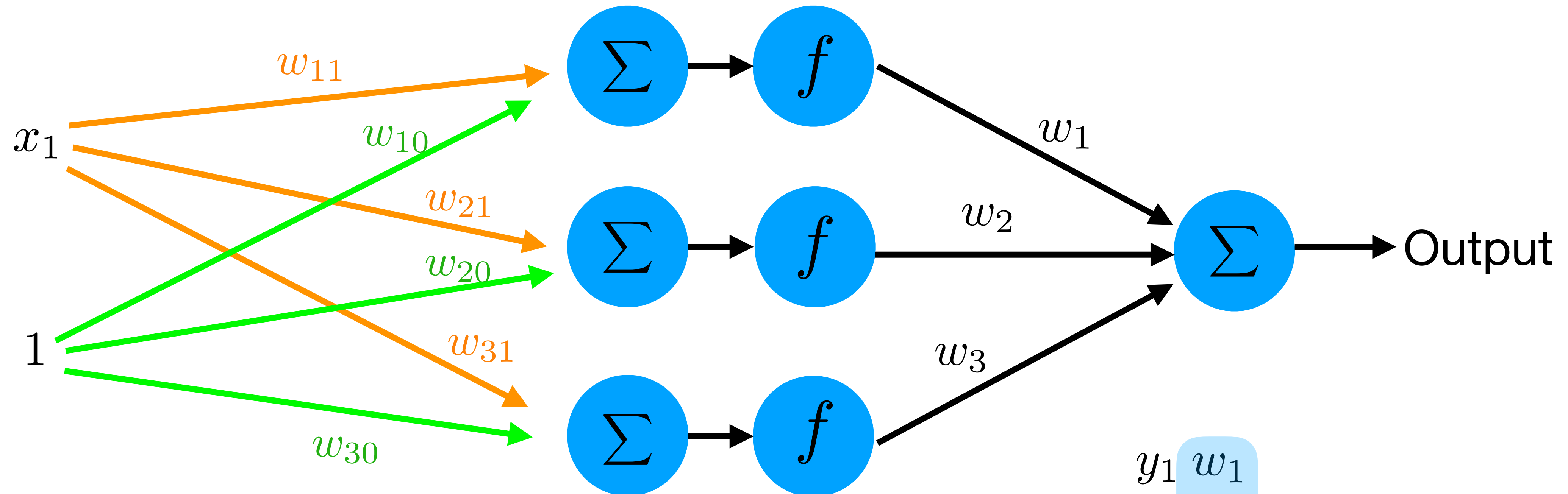
$$\begin{aligned} y_1 &= f(x_1 w_{11} + w_{10}) \\ y_2 &= f(x_1 w_{21} + w_{20}) \\ y_3 &= f(x_1 w_{31} + w_{30}) \end{aligned}$$

Multi-layer Perceptron

Input features

Hidden layers

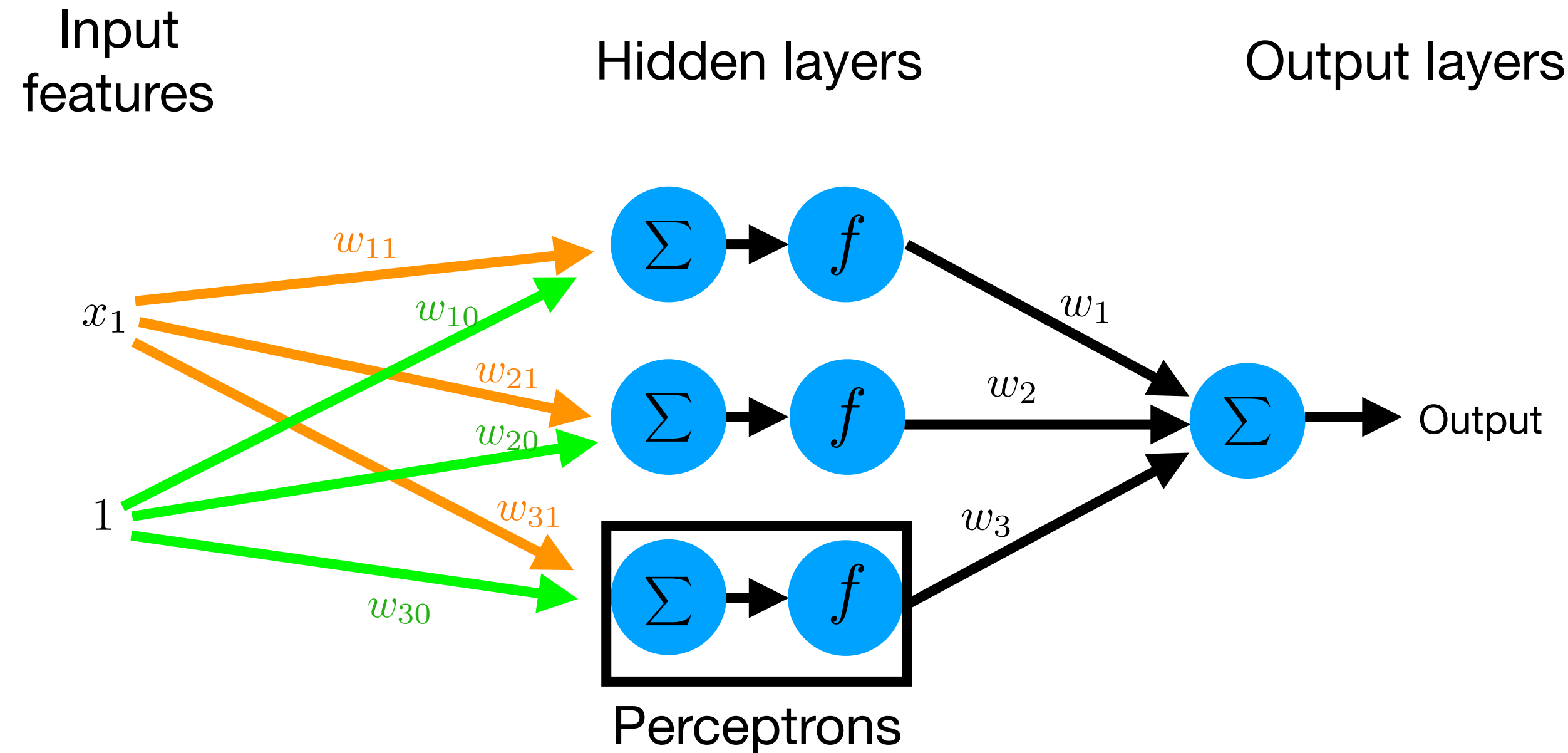
Output layers



$$\begin{aligned}
 y_1 &= f(x_1 w_{11} + w_{10}) \\
 y_2 &= f(x_1 w_{21} + w_{20}) \\
 y_3 &= f(x_1 w_{31} + w_{30})
 \end{aligned}$$

$$\begin{aligned}
 y_1 & w_1 \\
 y_2 & w_2 \\
 y_3 & w_3
 \end{aligned}$$

Multi-layer Perceptron



"Features" are outputs of perceptrons

Matrix of second layer weights

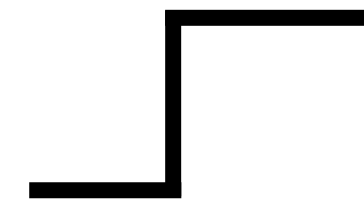
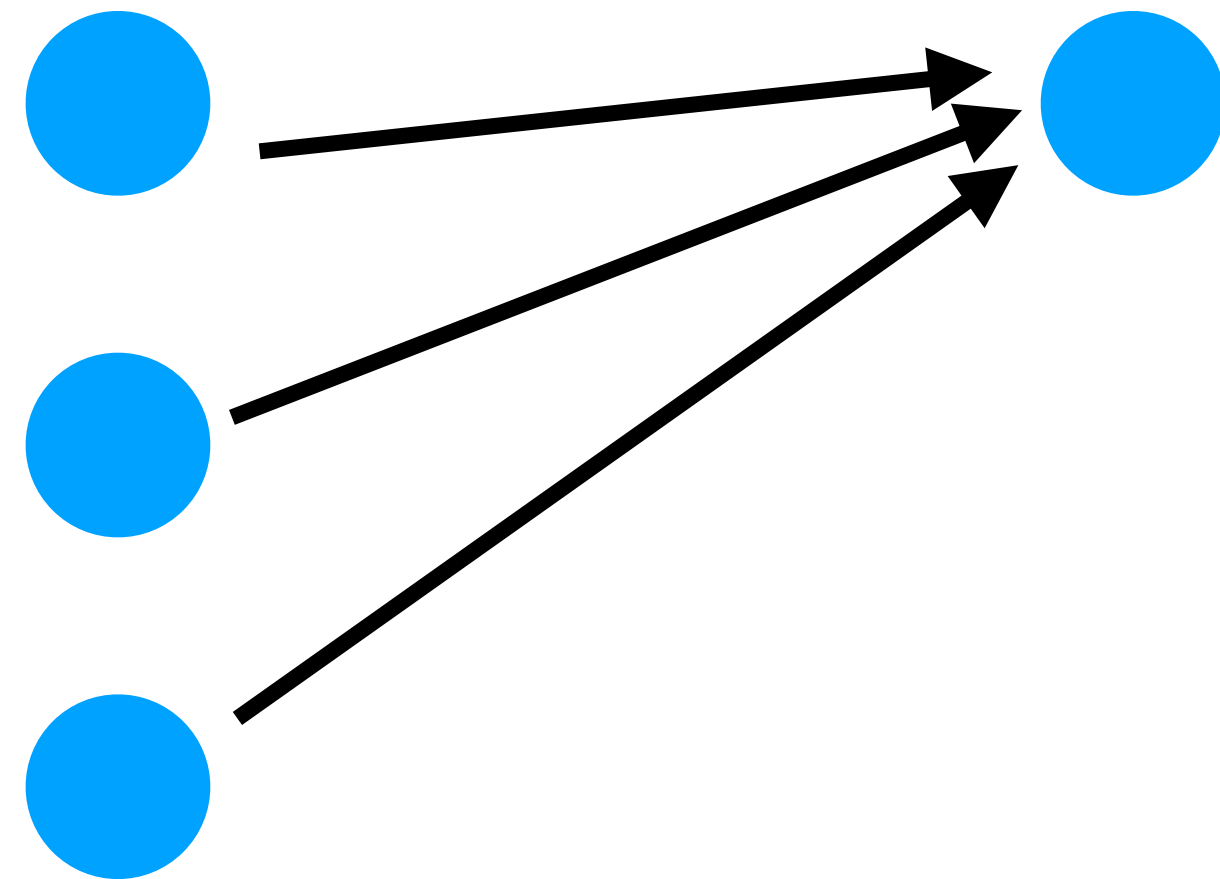
Matrix of first layer weights

w_{11}	w_{10}
w_{21}	w_{20}
w_{31}	w_{30}

w_1
w_2
w_3

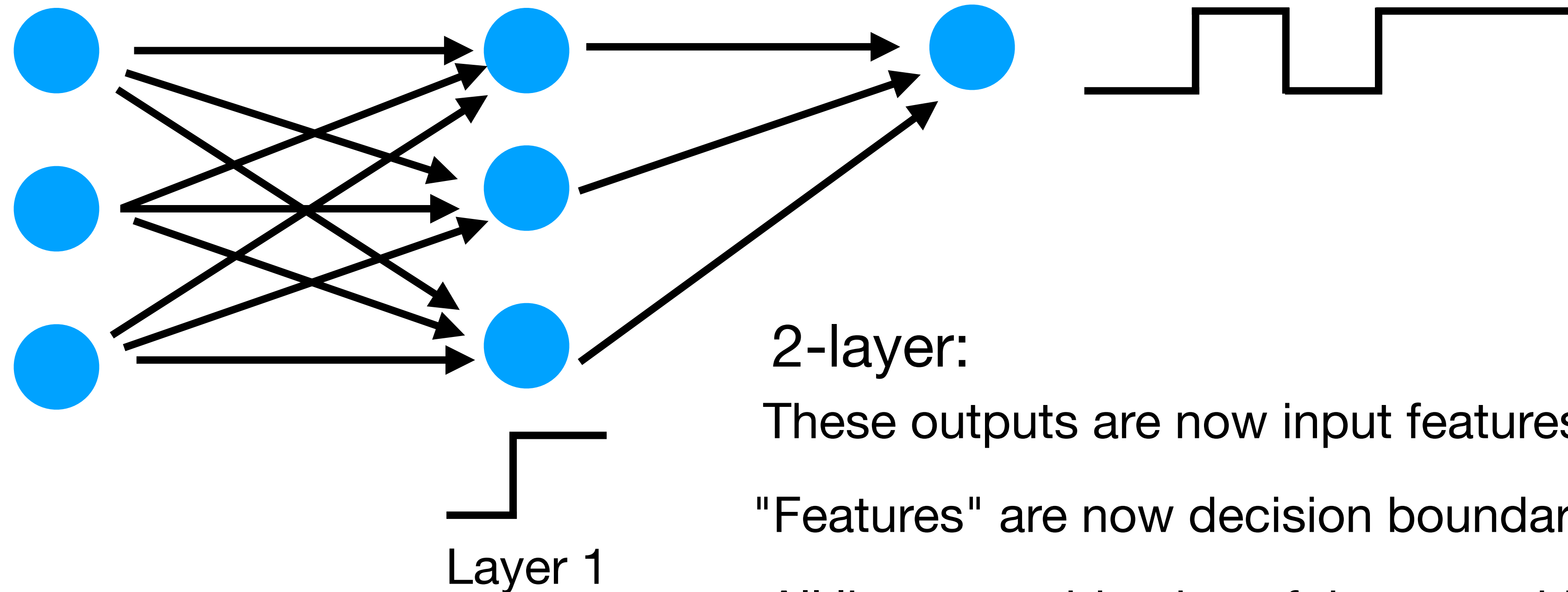
Features of MLPs

Input
features



Perceptron: Step function
with linear decision boundary

Features of MLPs



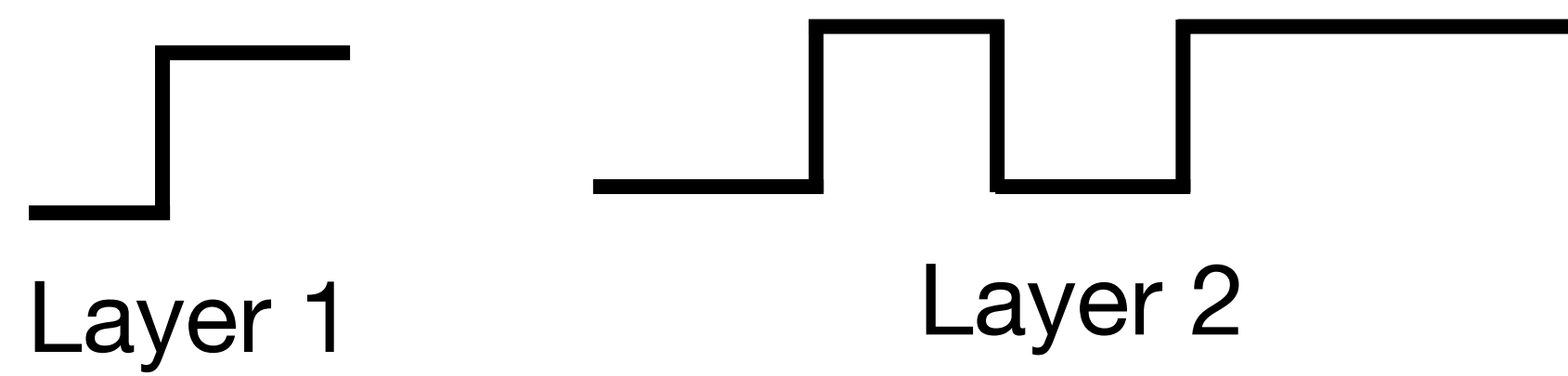
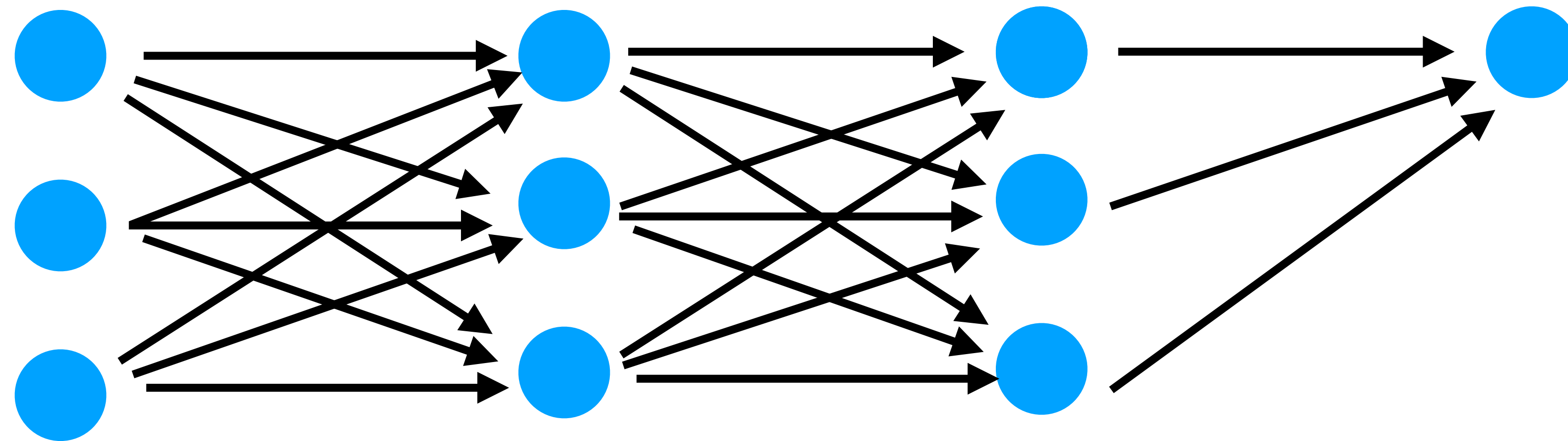
2-layer:

These outputs are now input features to the next layer

"Features" are now decision boundaries (partitions)

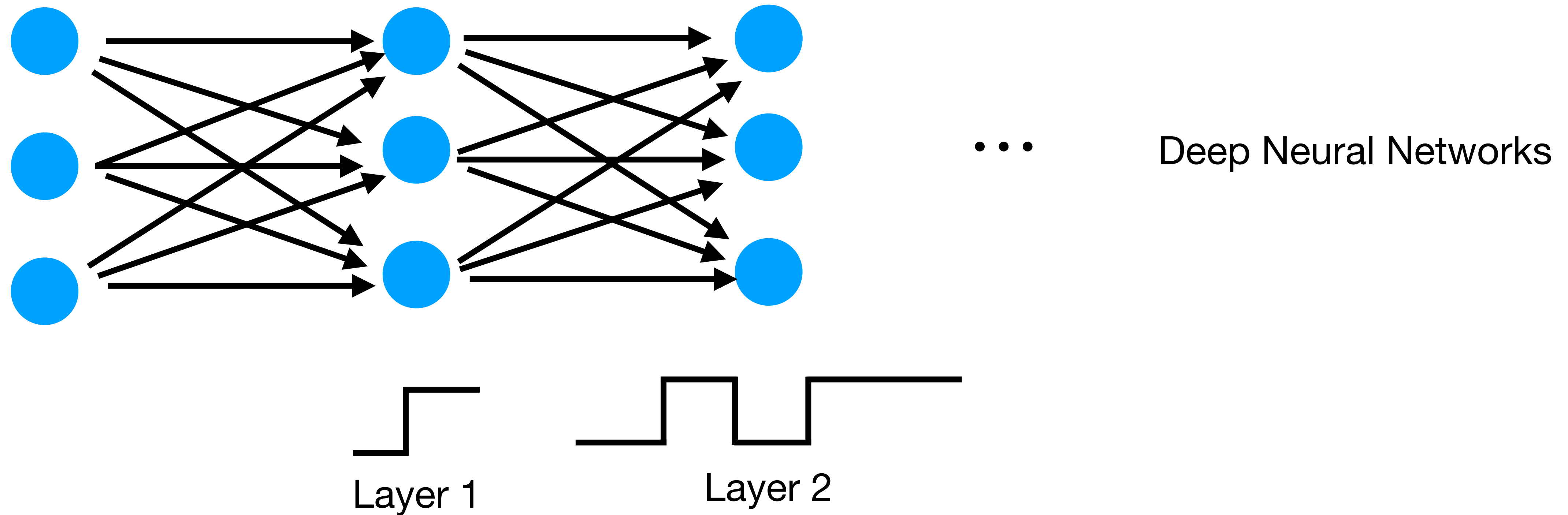
All linear combination of those partitions give complex partitions

Features of MLPs



These complex outputs become the features for the new layer

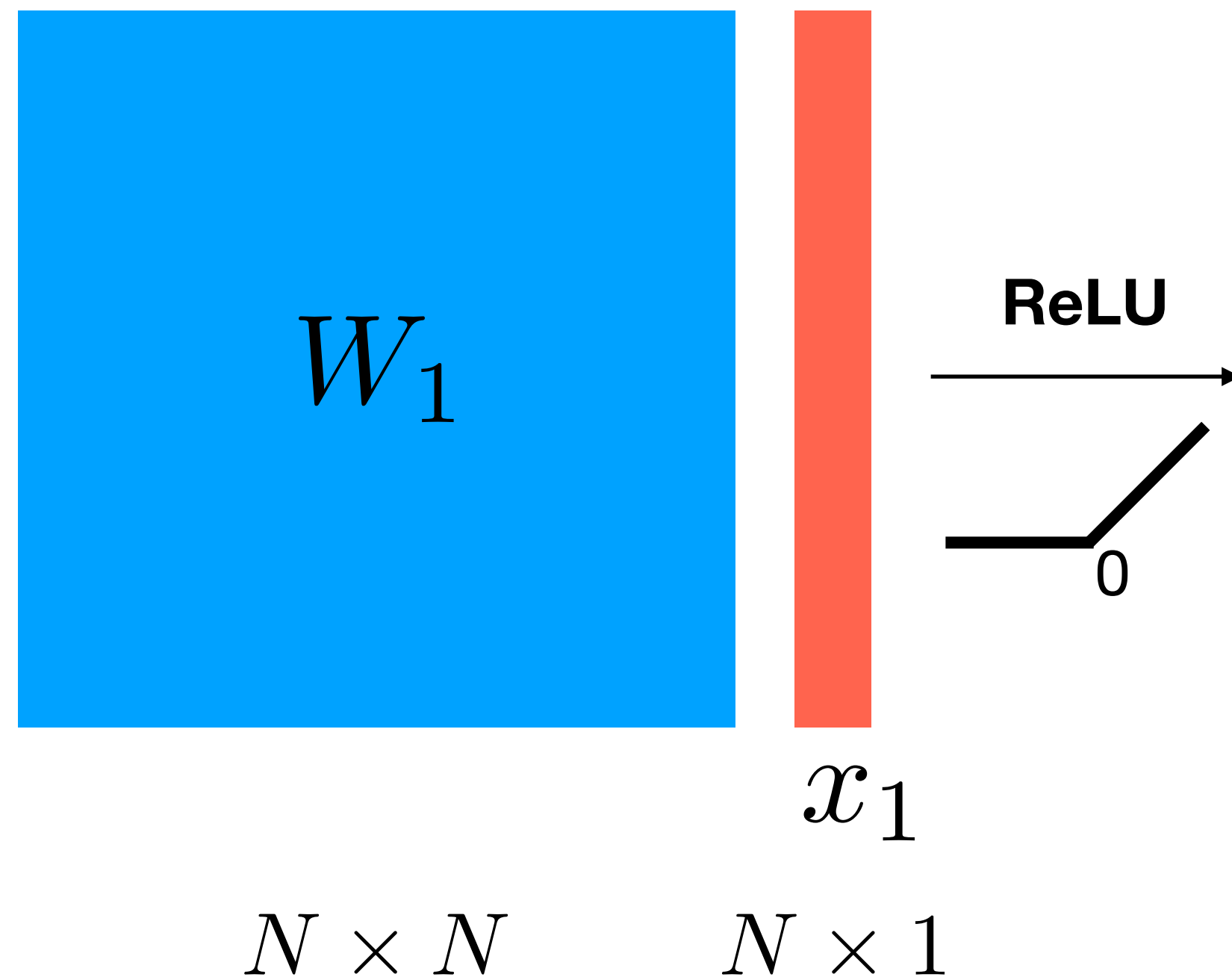
Features of MLPs



Computational Graph representation of Neural Networks

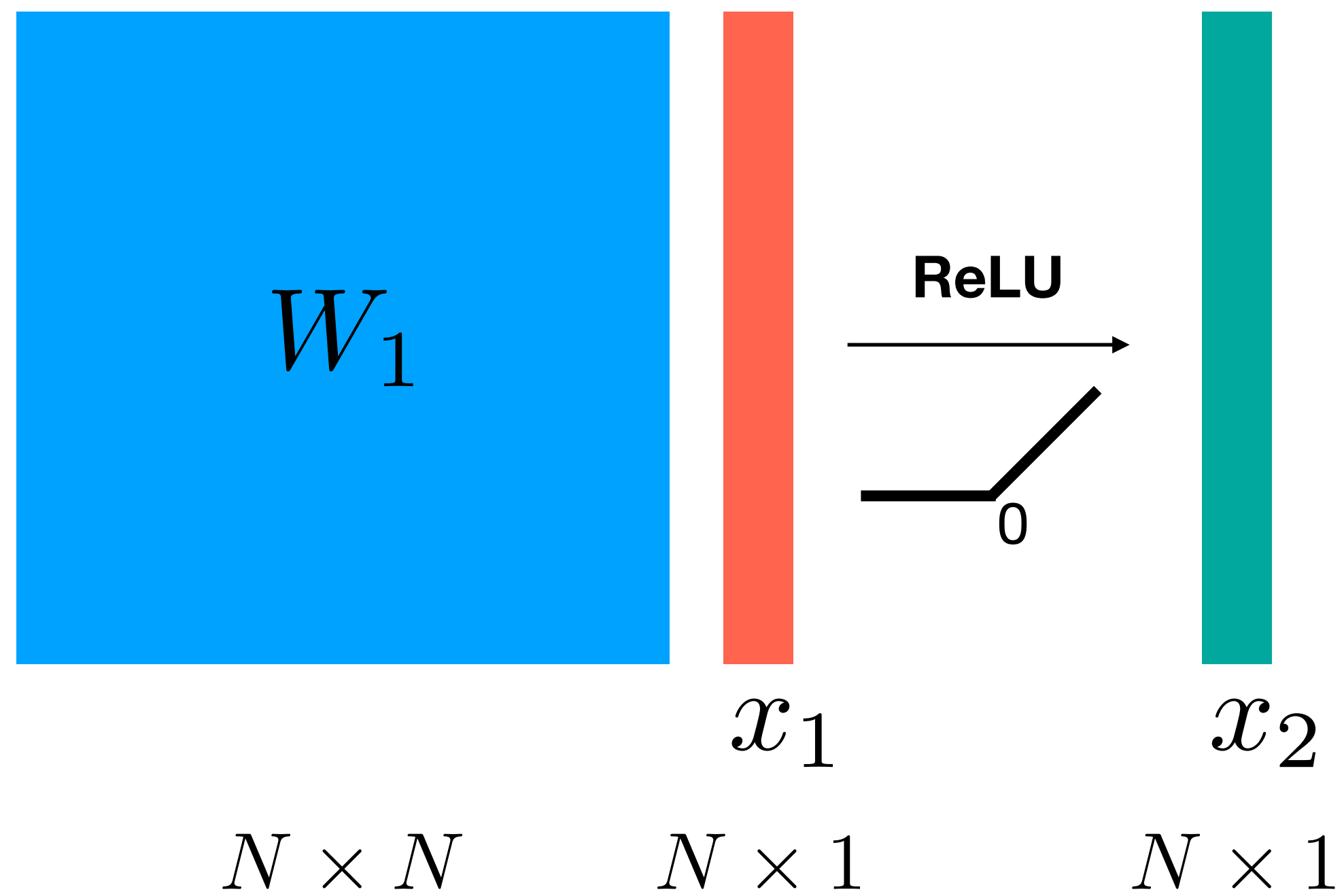
Neural Networks

Fully connected layers



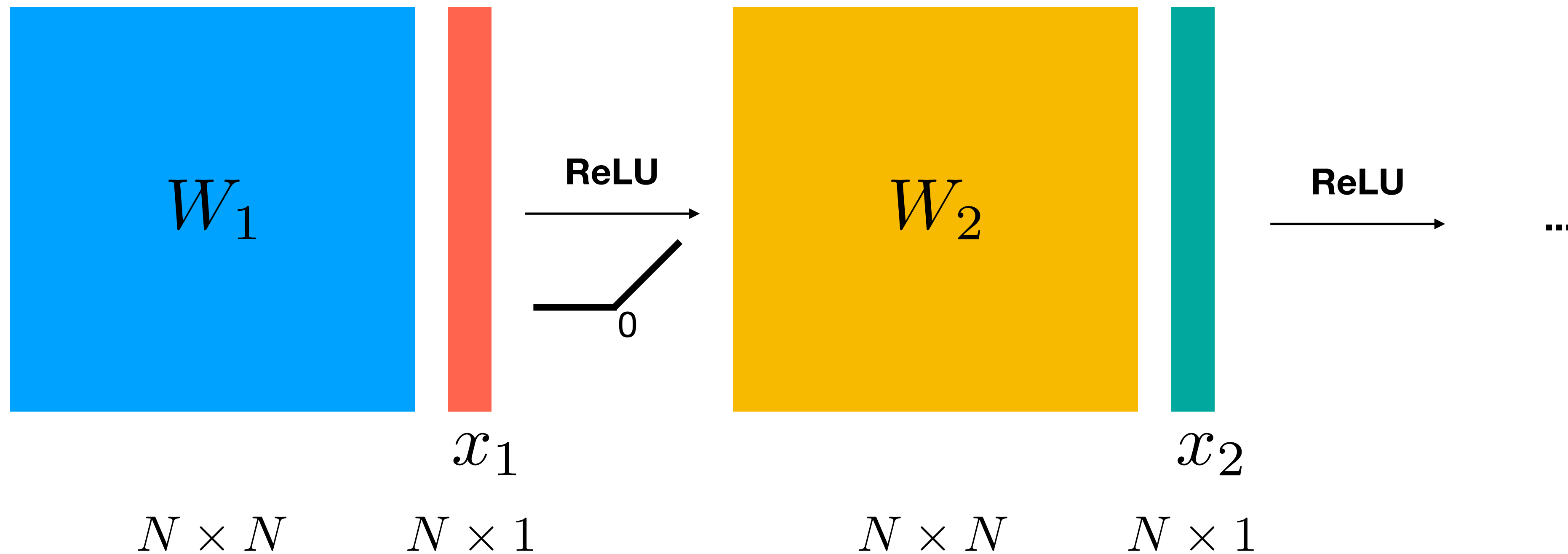
Neural Networks

Fully connected layers

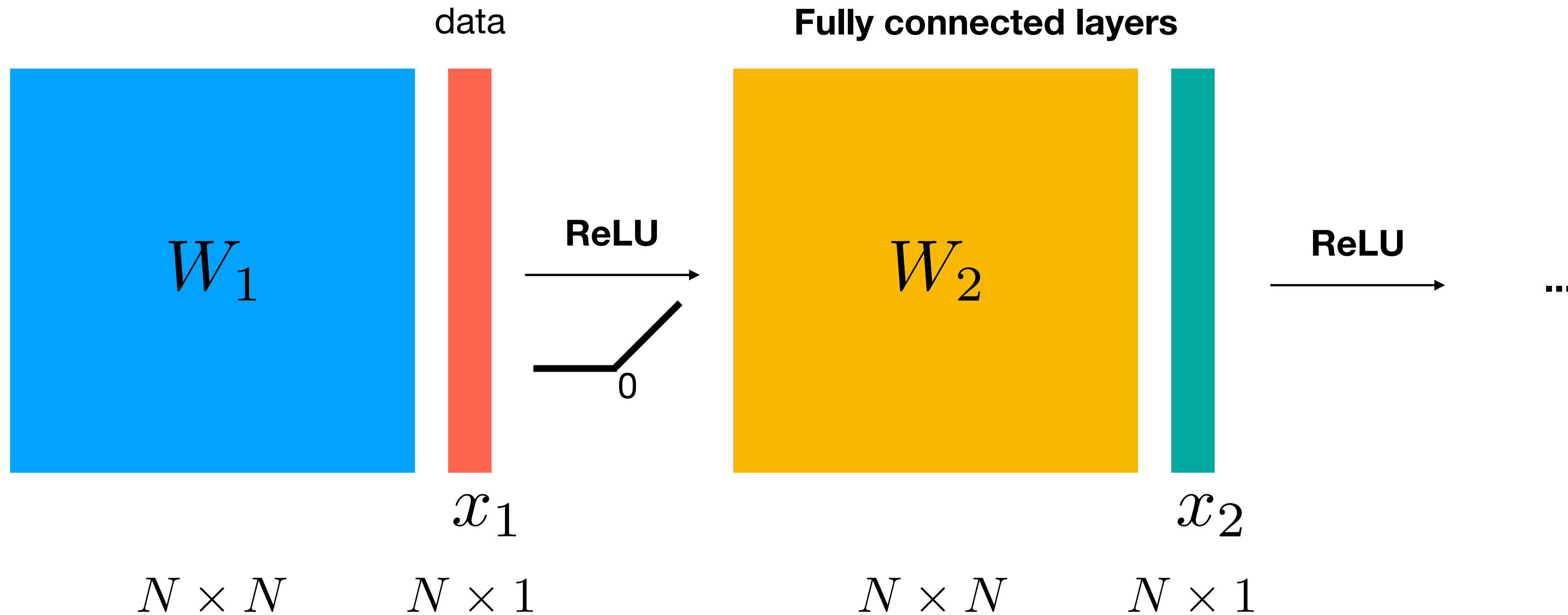


Neural Networks

Fully connected layers

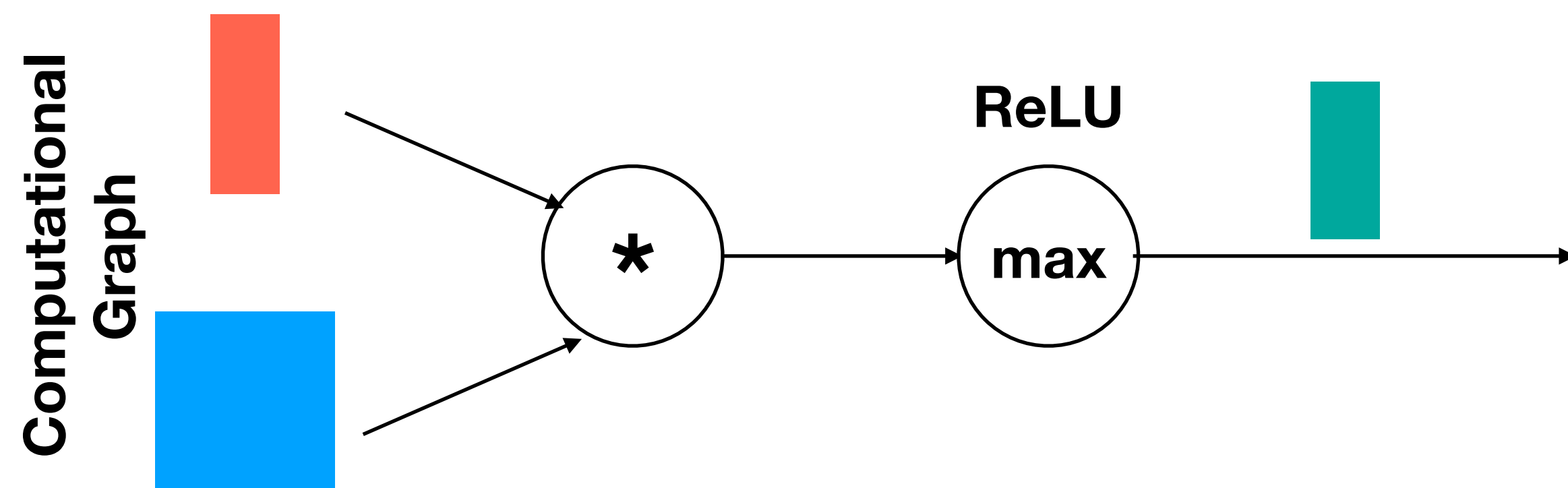
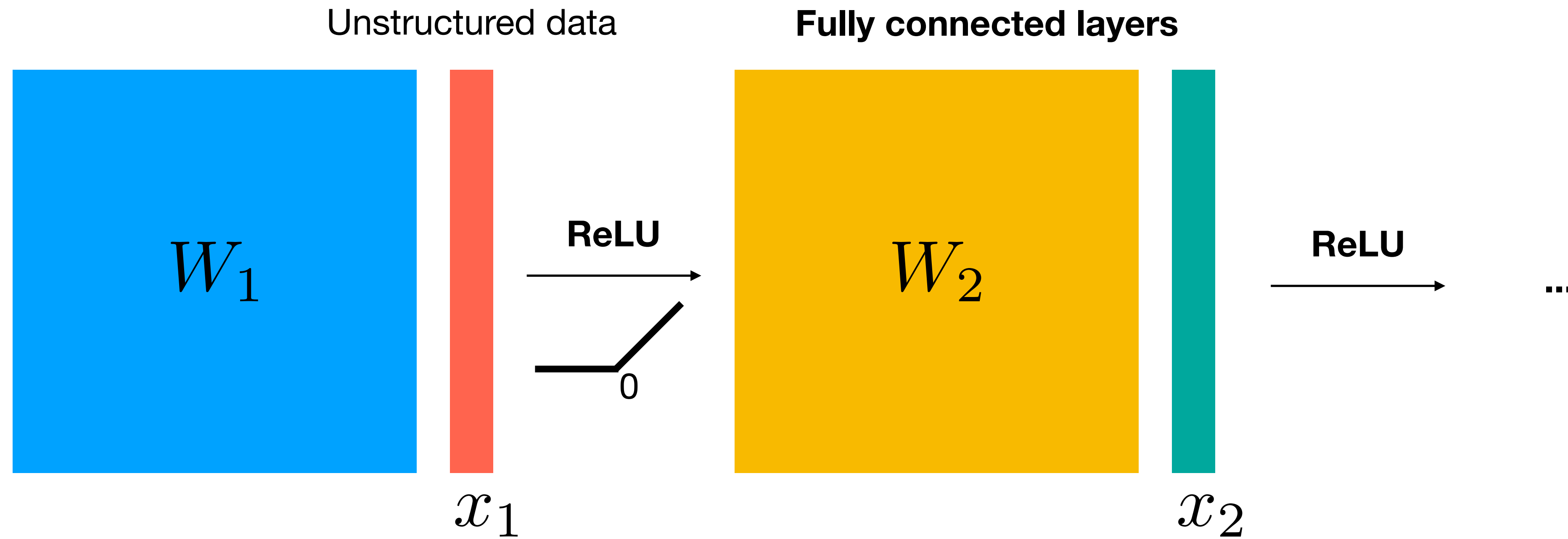


Neural Networks

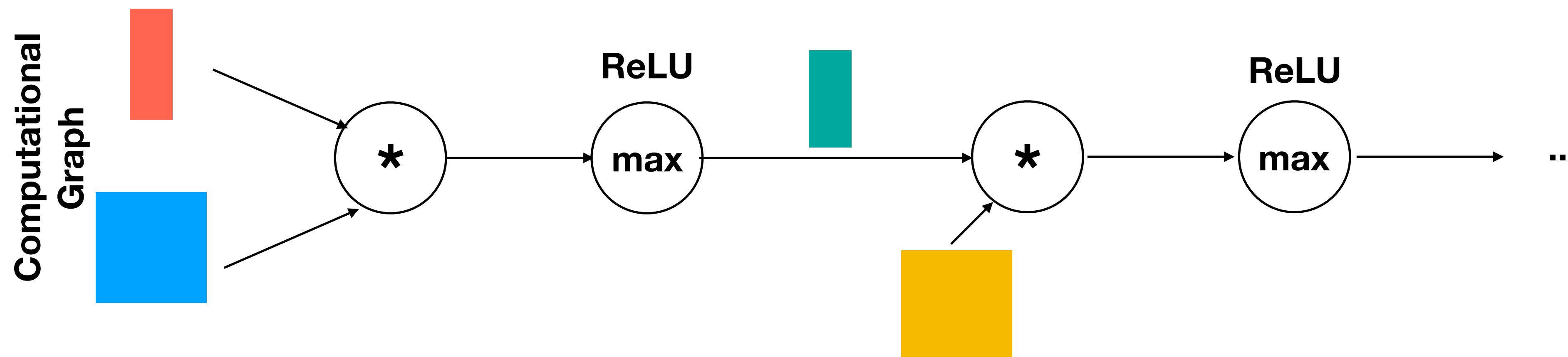
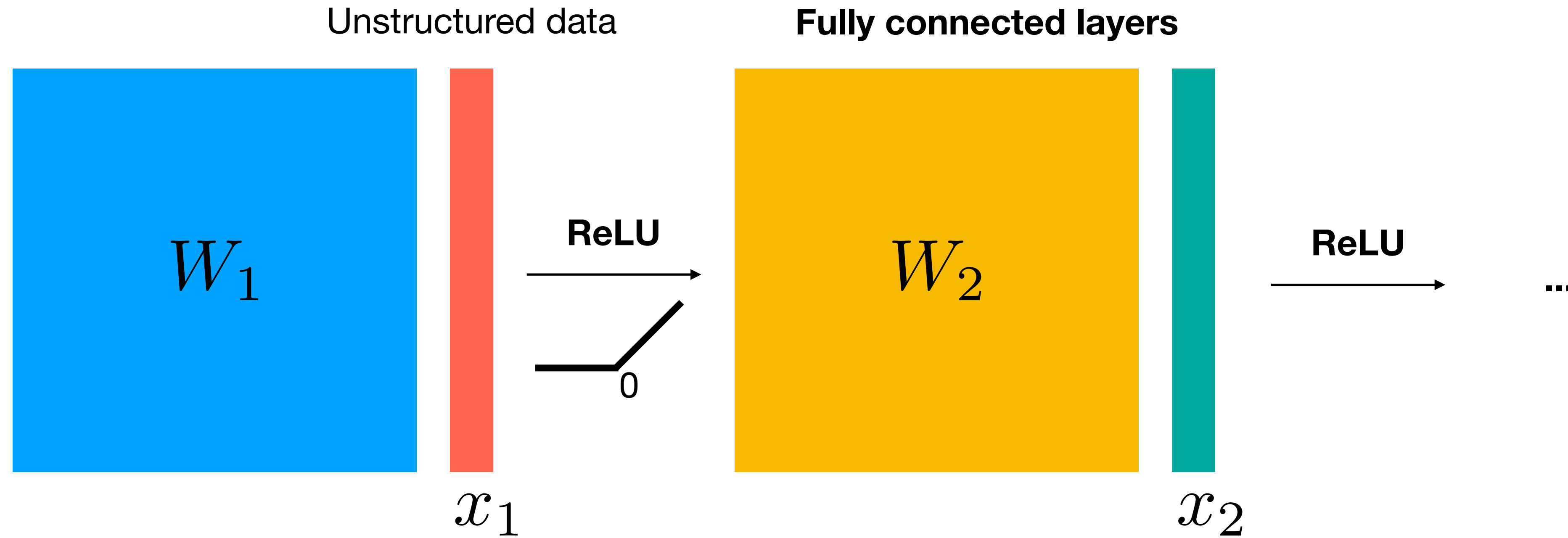


N represents number of pixels in an image

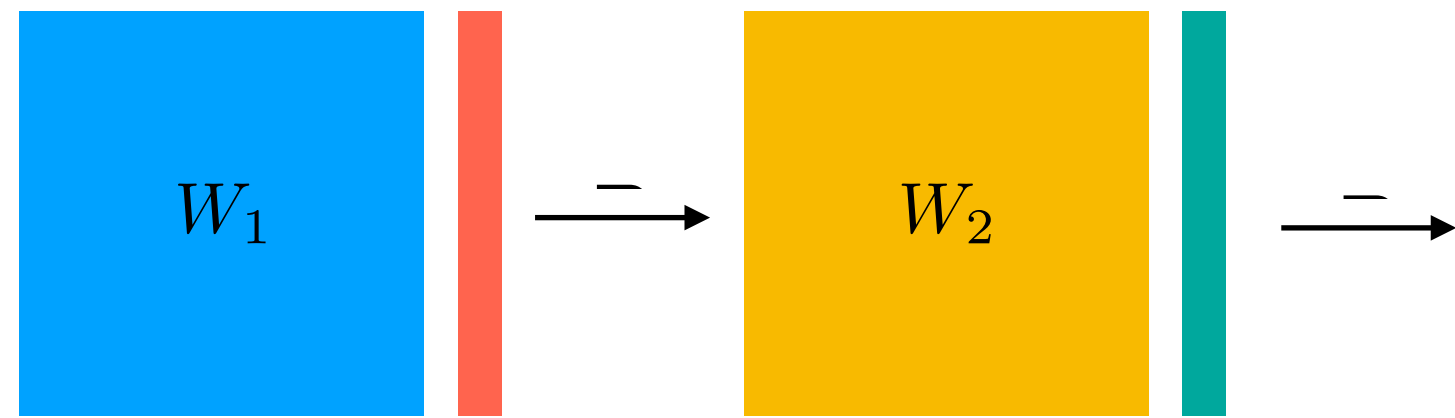
Neural Networks



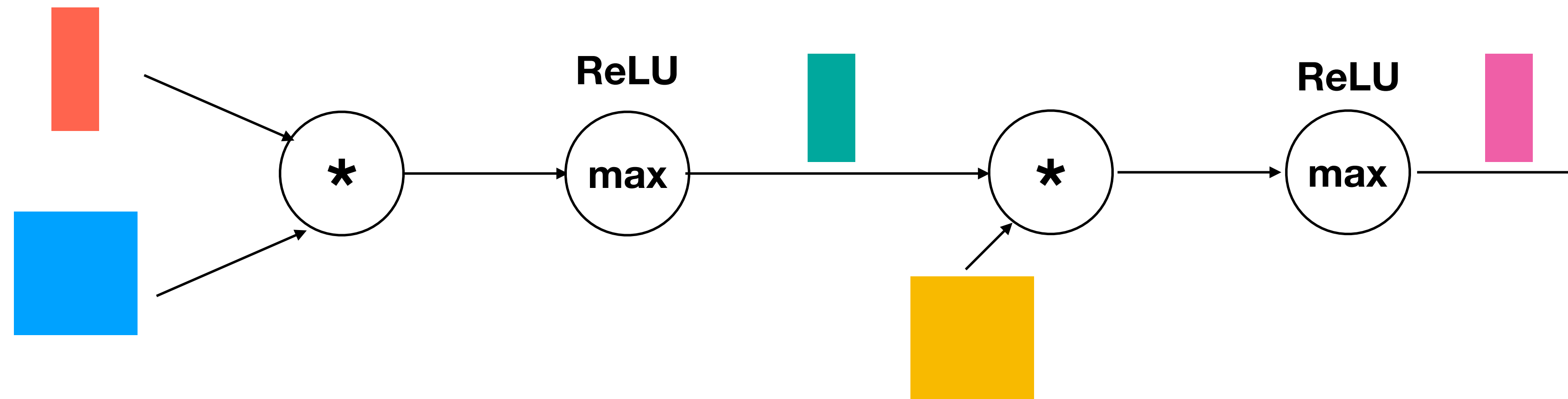
Neural Networks



Two-layer model

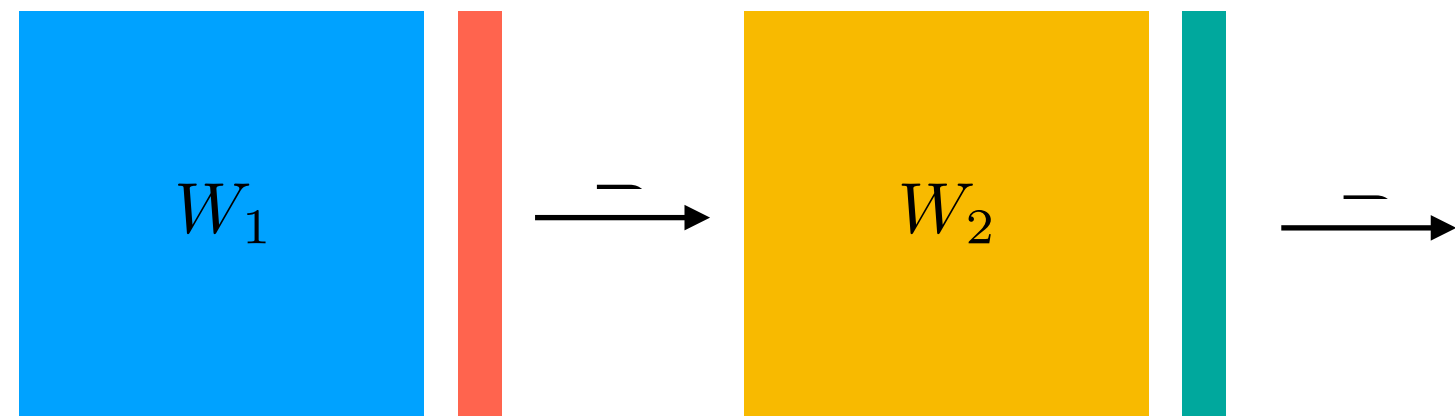


Fully connected layers

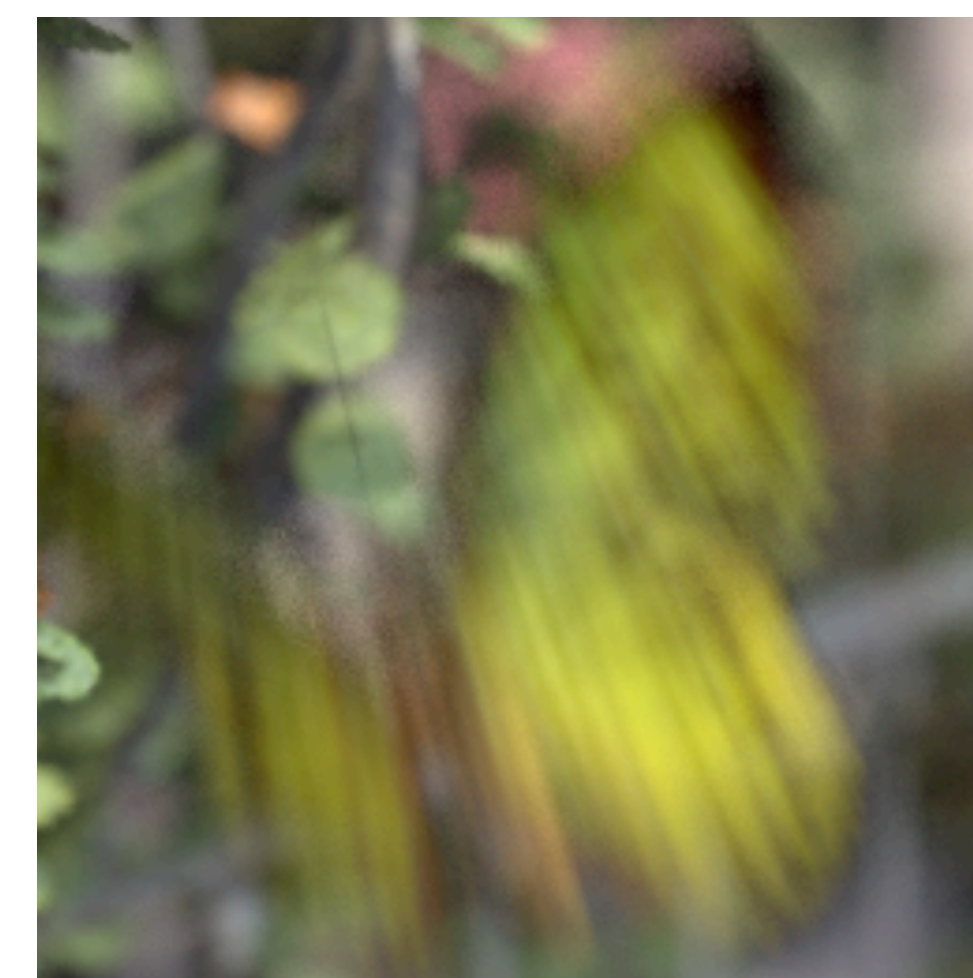


What can be a loss function ?

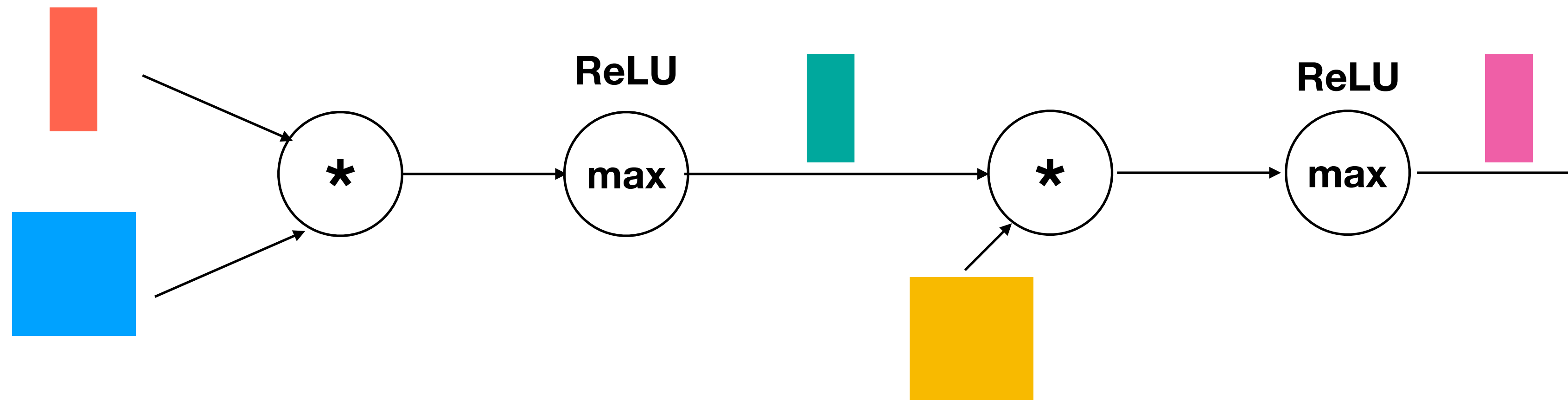
Two-layer model



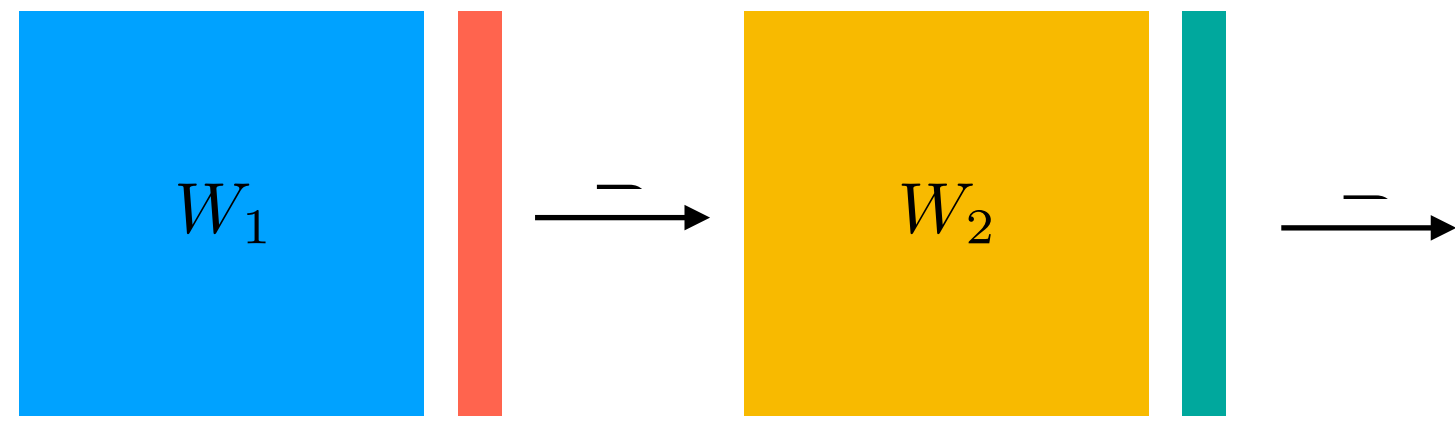
Fully connected layers



Reference

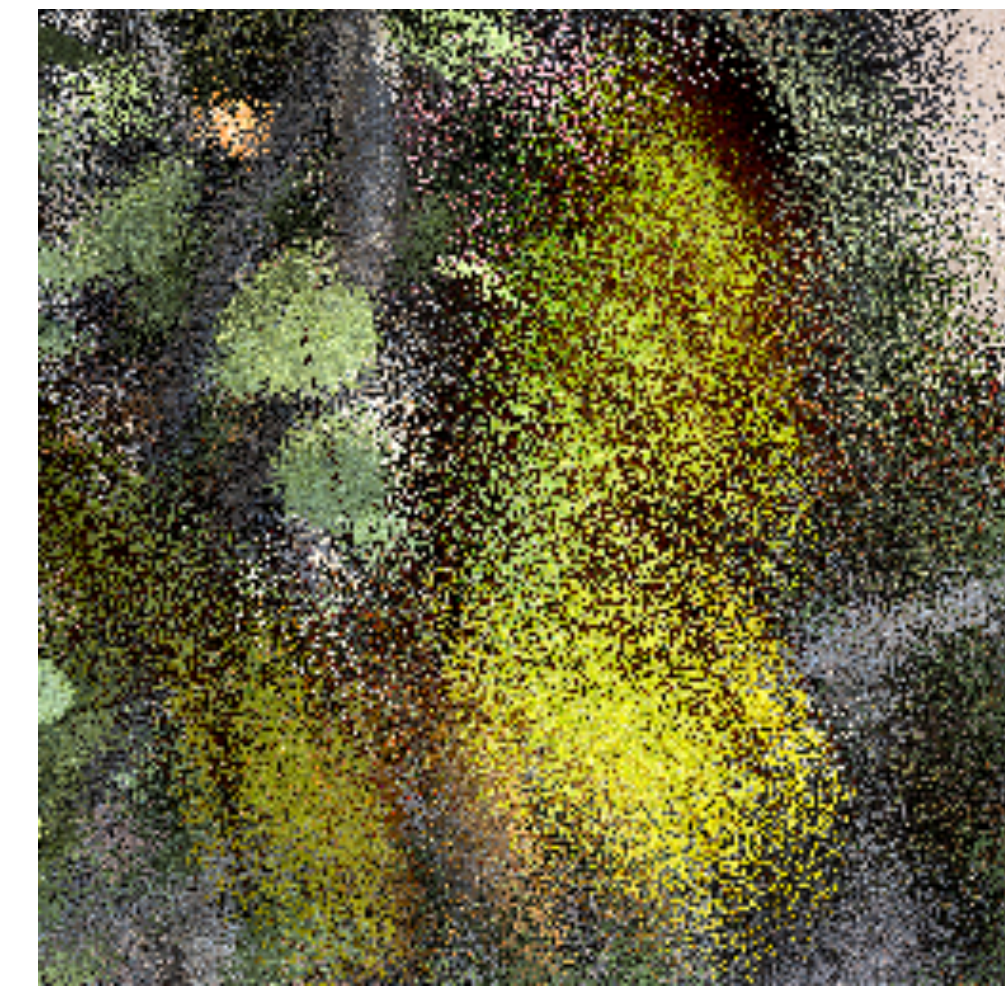


What can be a loss function ?

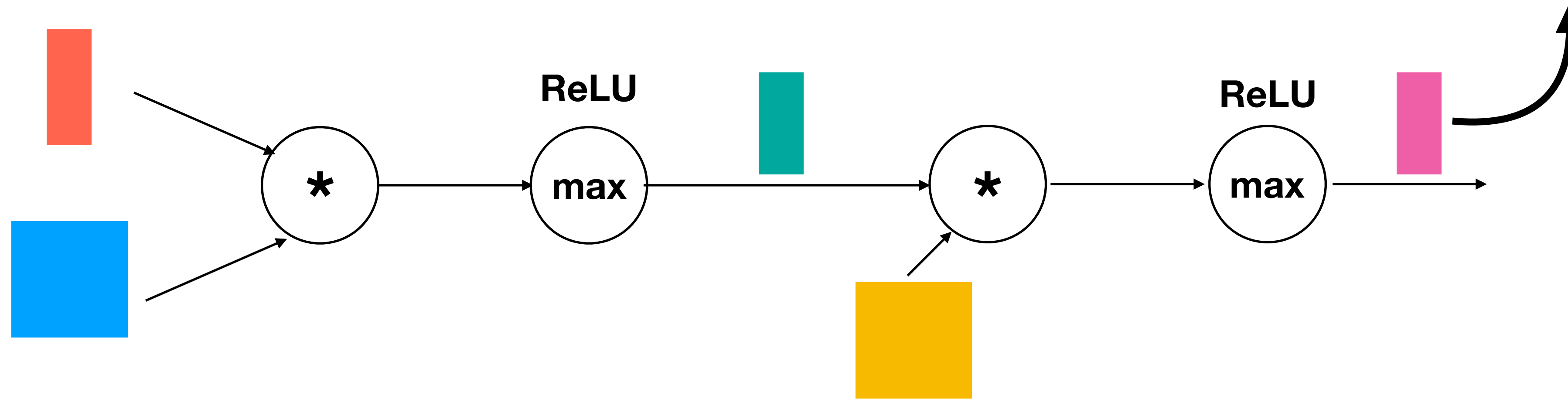


Two-layer model

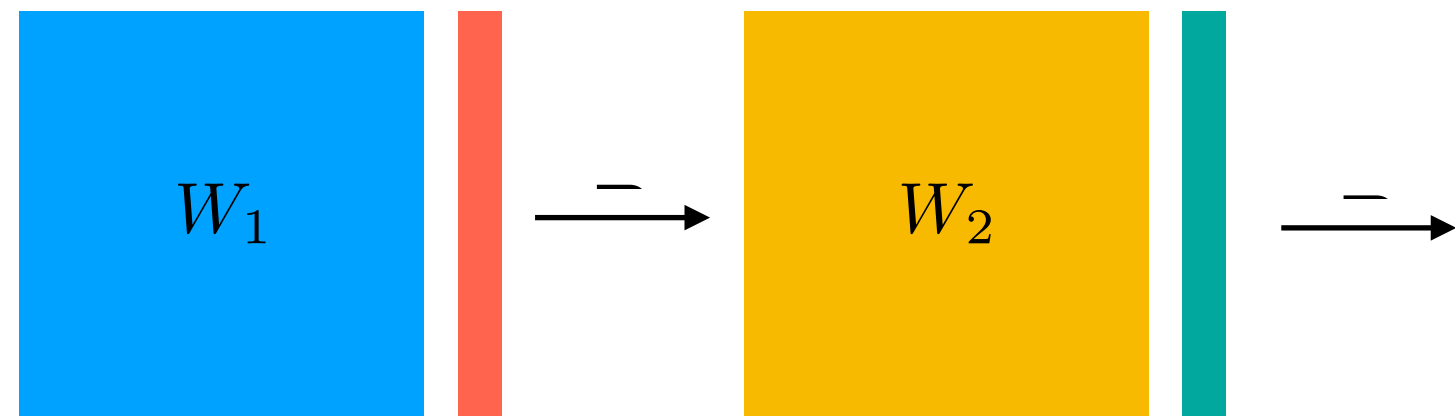
Fully connected layers



Reference

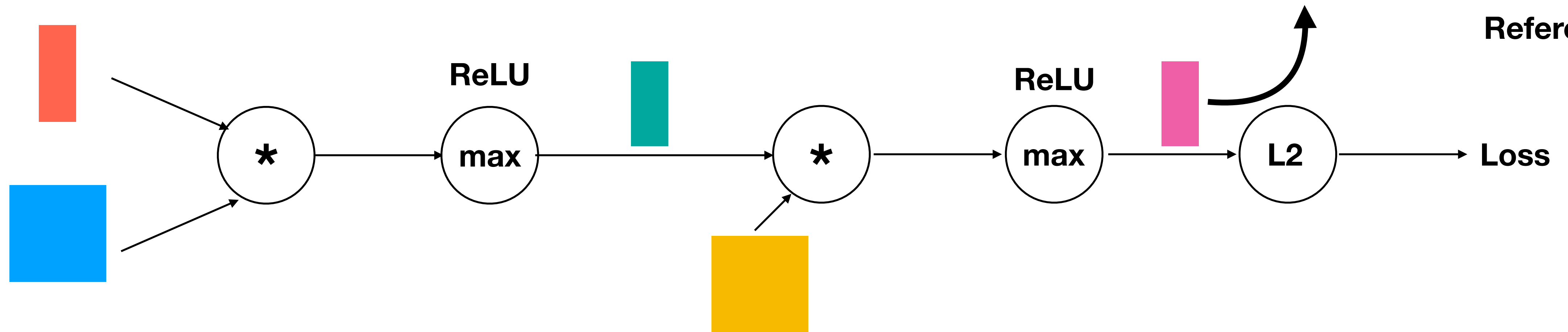
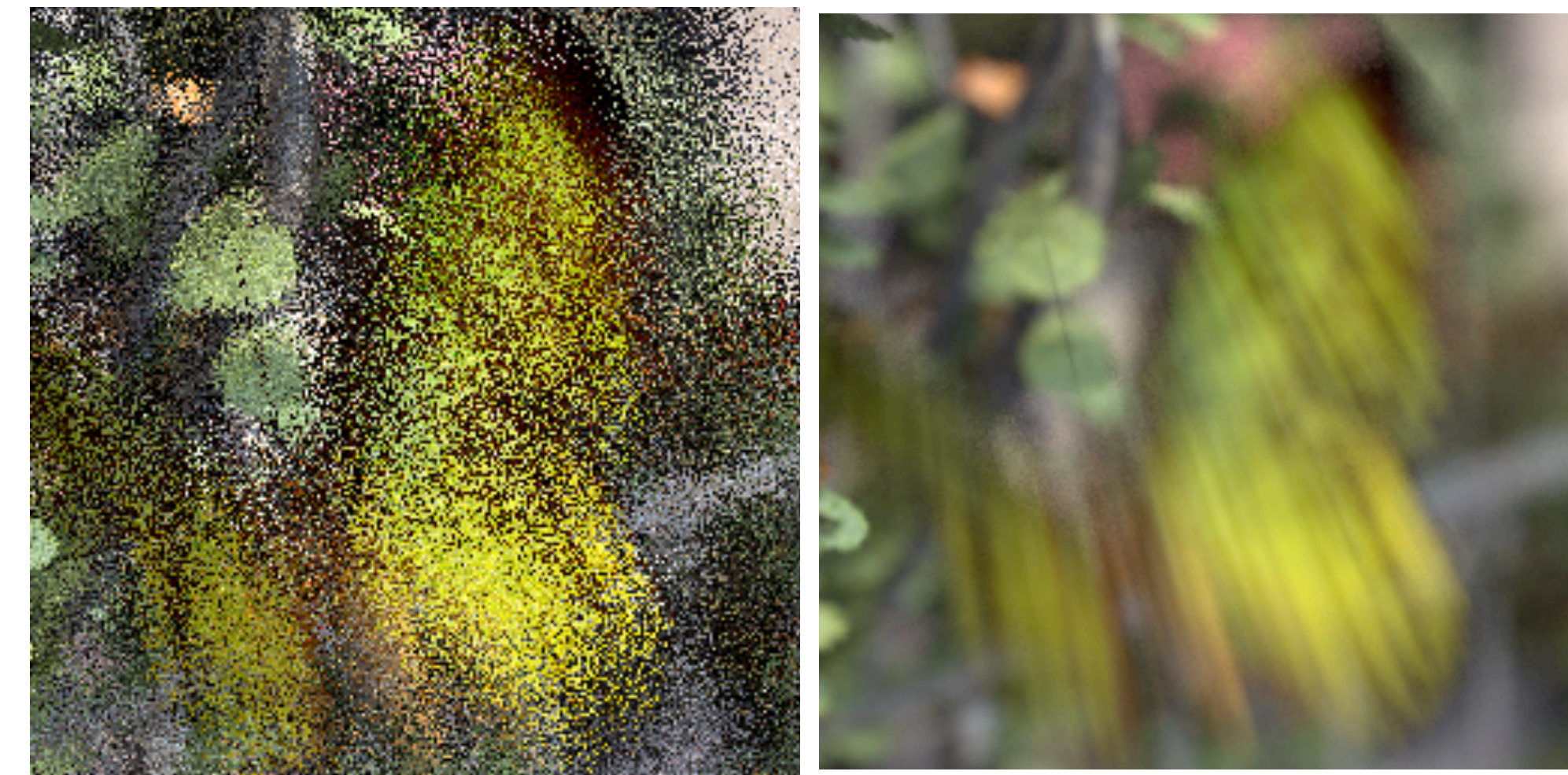


What can be a loss function ?



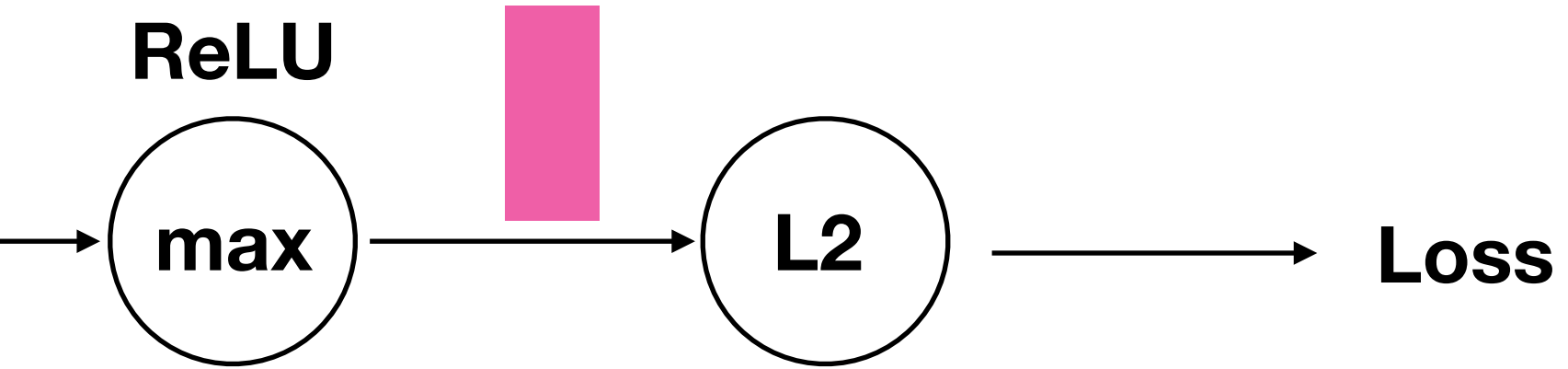
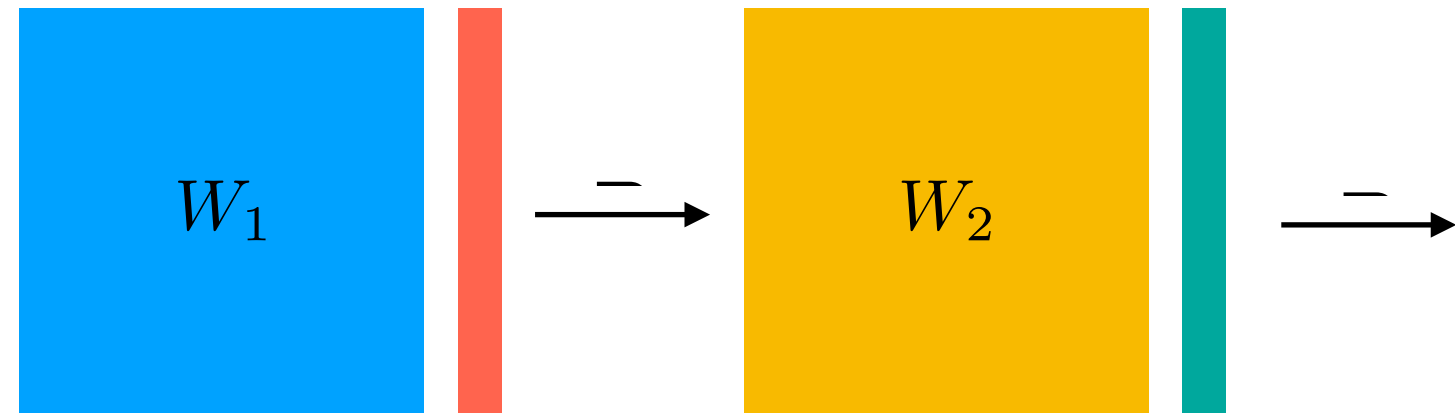
Two-layer model

Fully connected layers



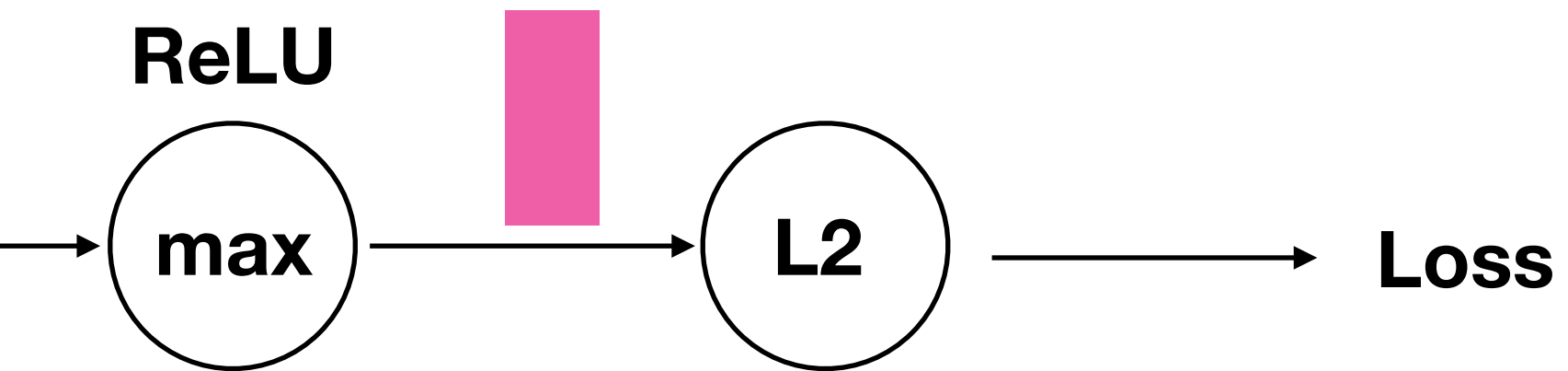
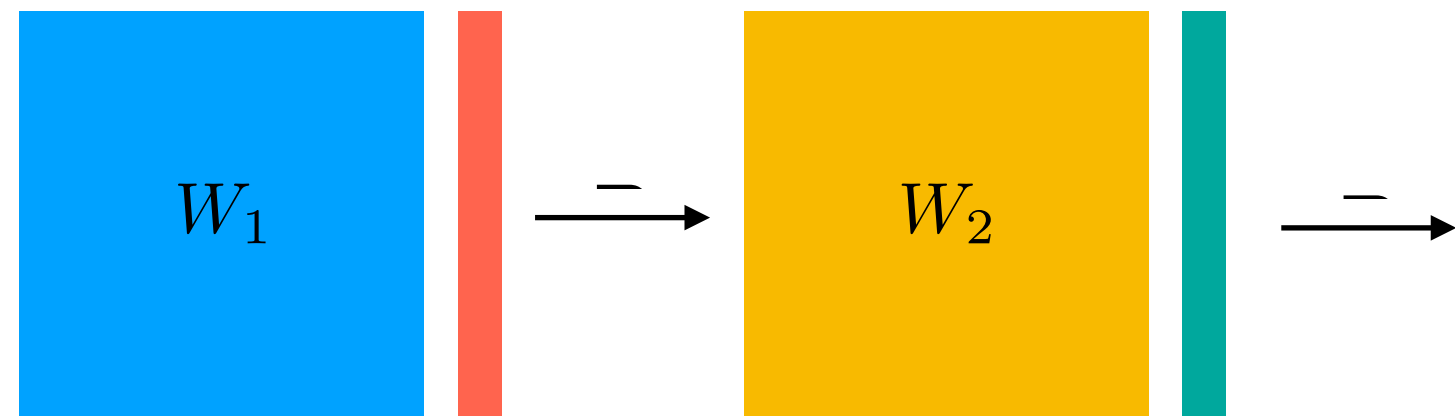
What can be a loss function ?

Two-layer model



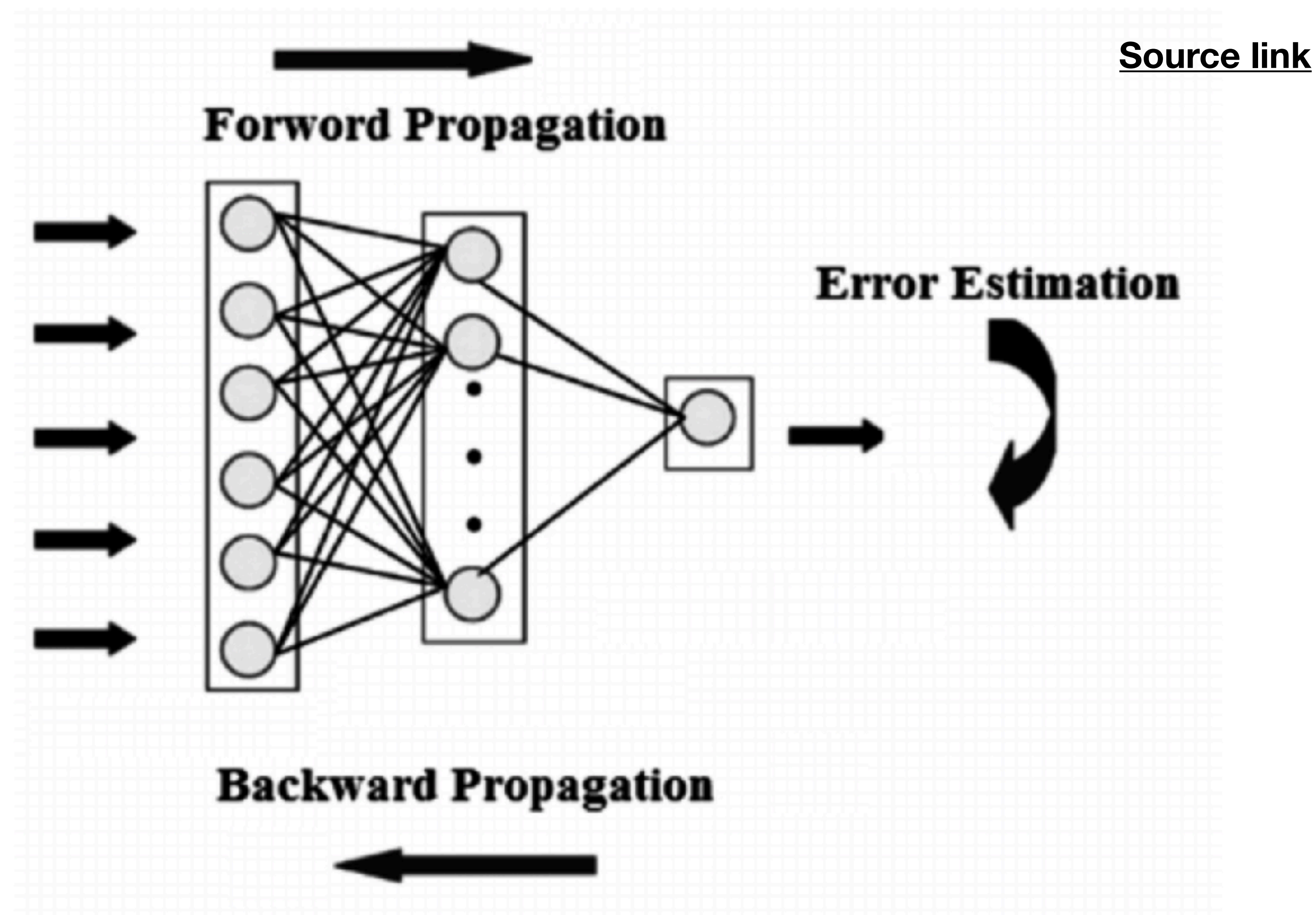
What can be a loss function ?

Two-layer model

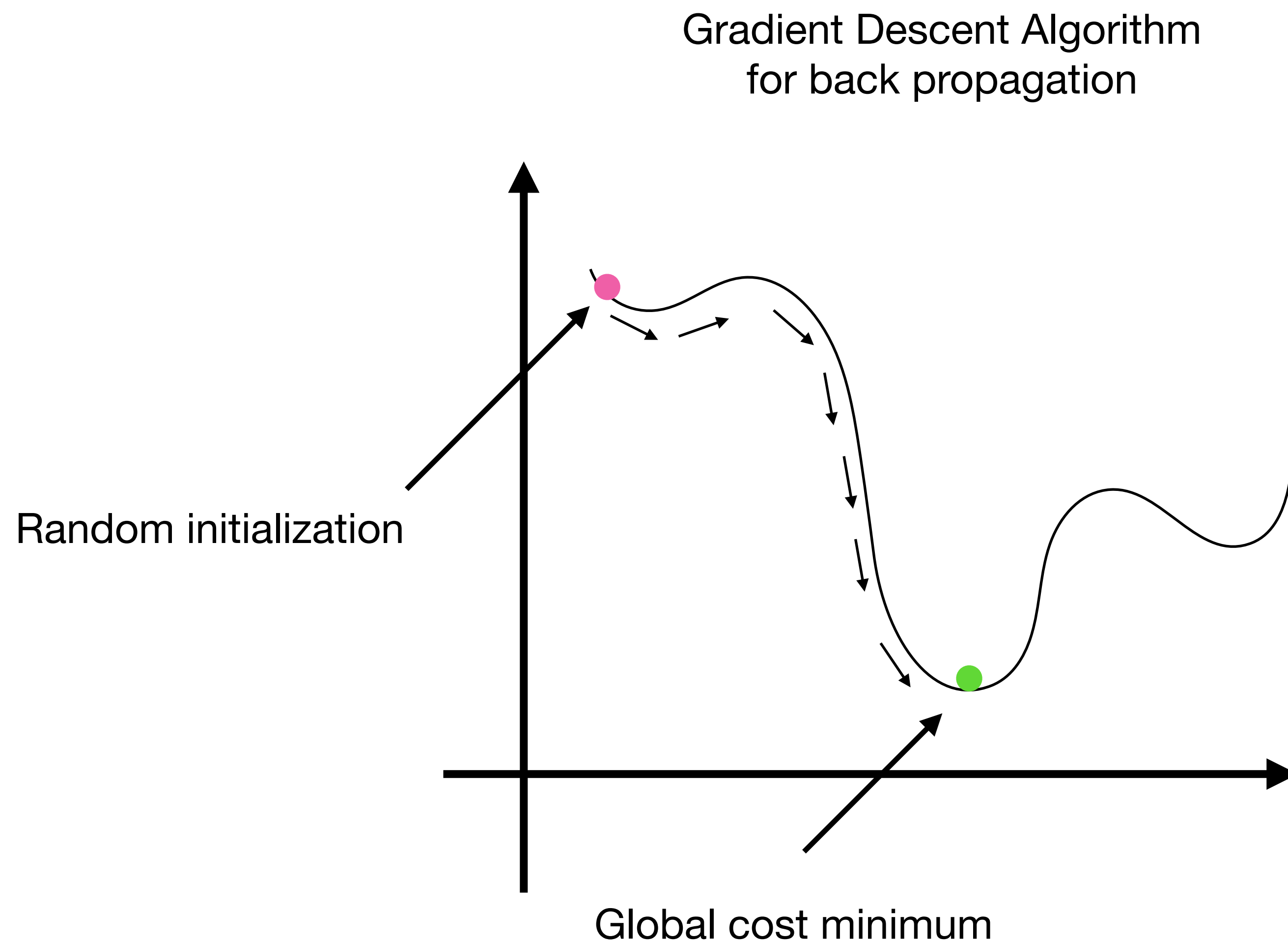
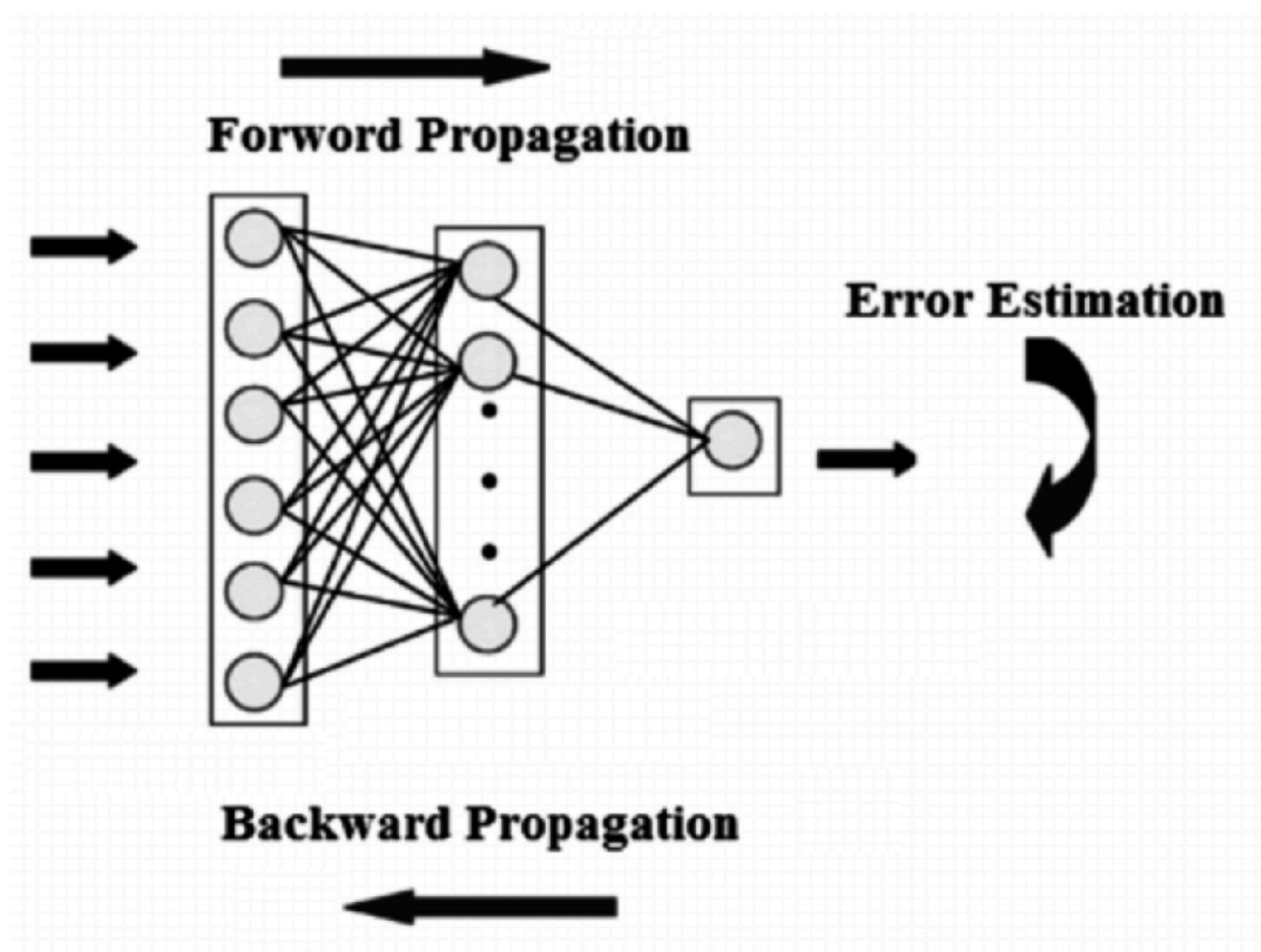


What can be a loss function ?

Two-layer model: Back propagation

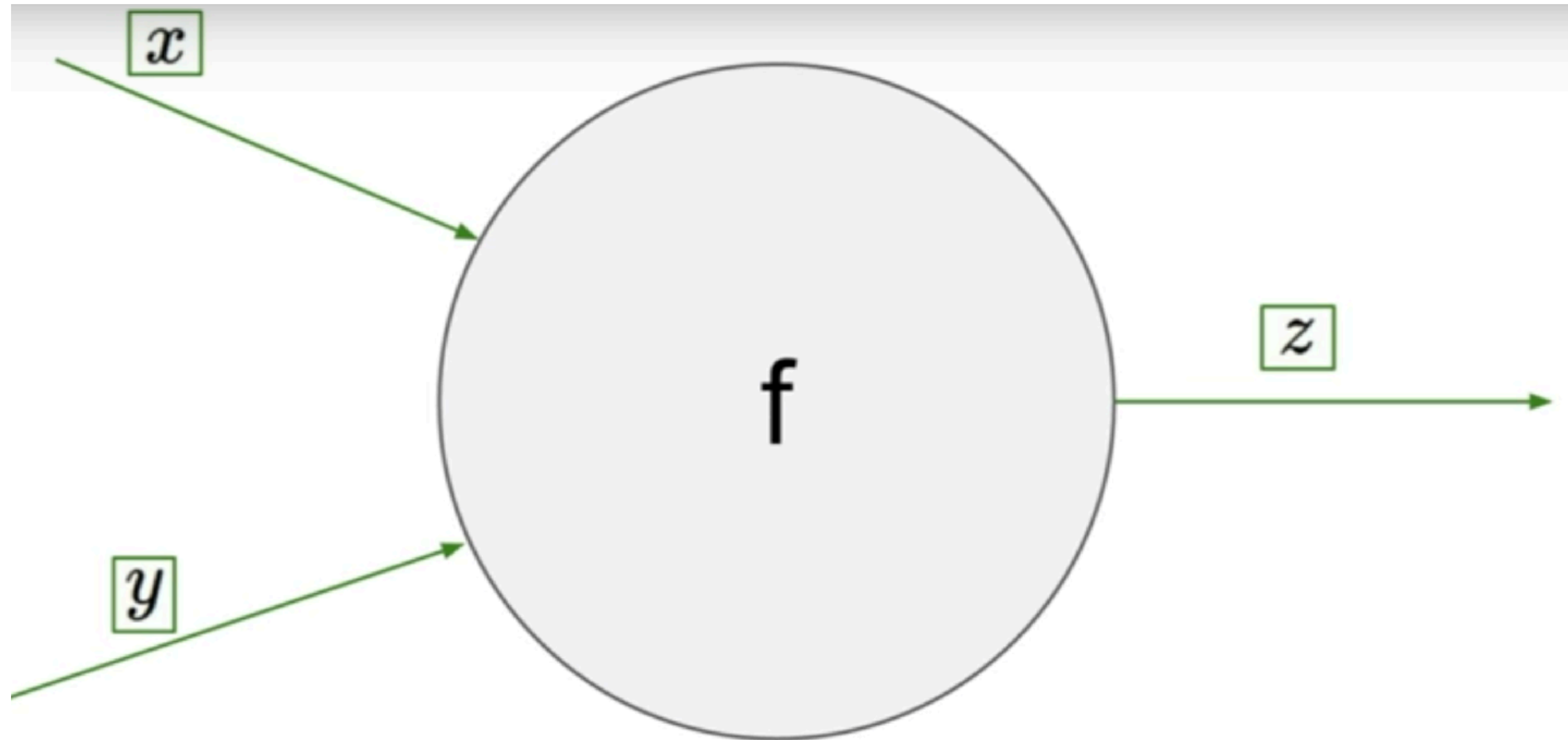


Two-layer model: Back propagation



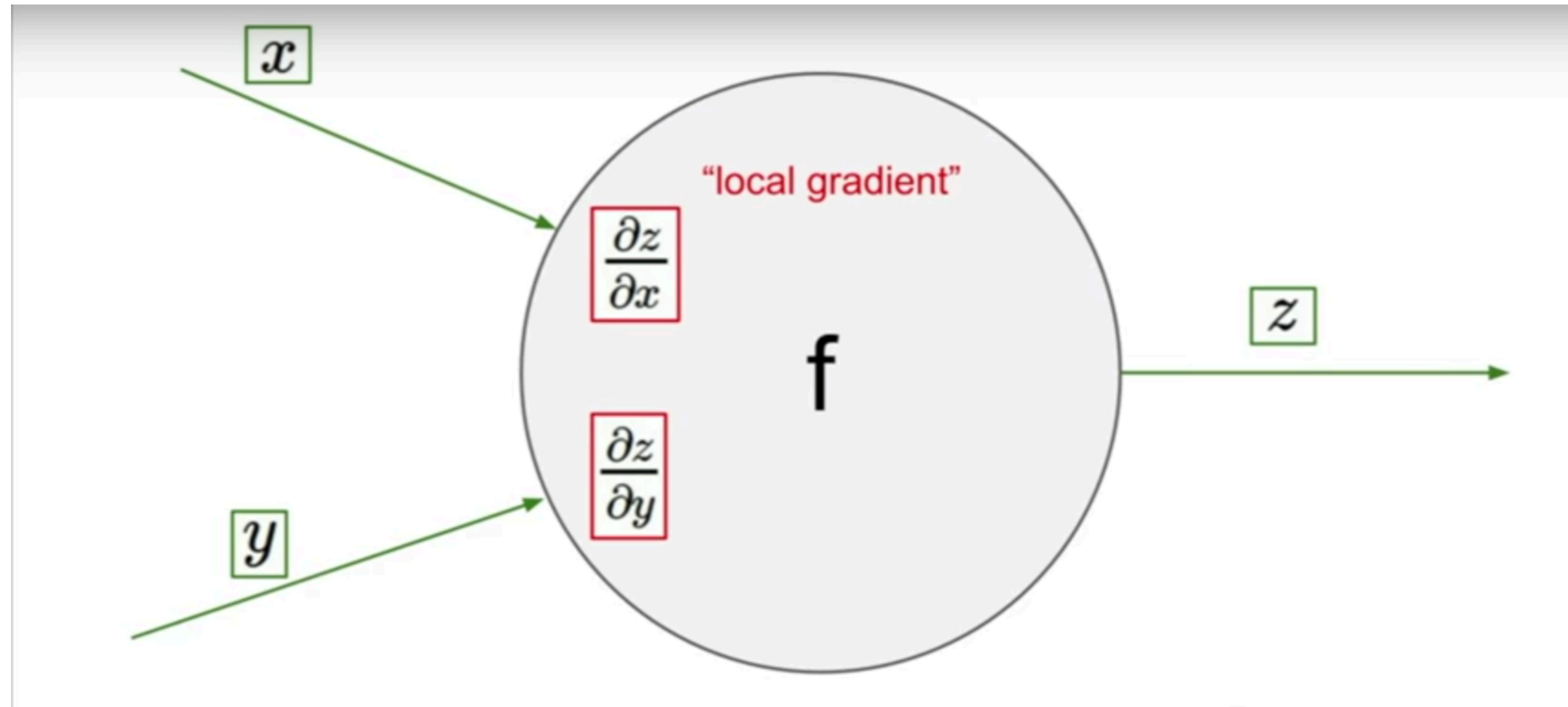
Back Propagation

Slides courtesy: [Stanford Online Course](#)



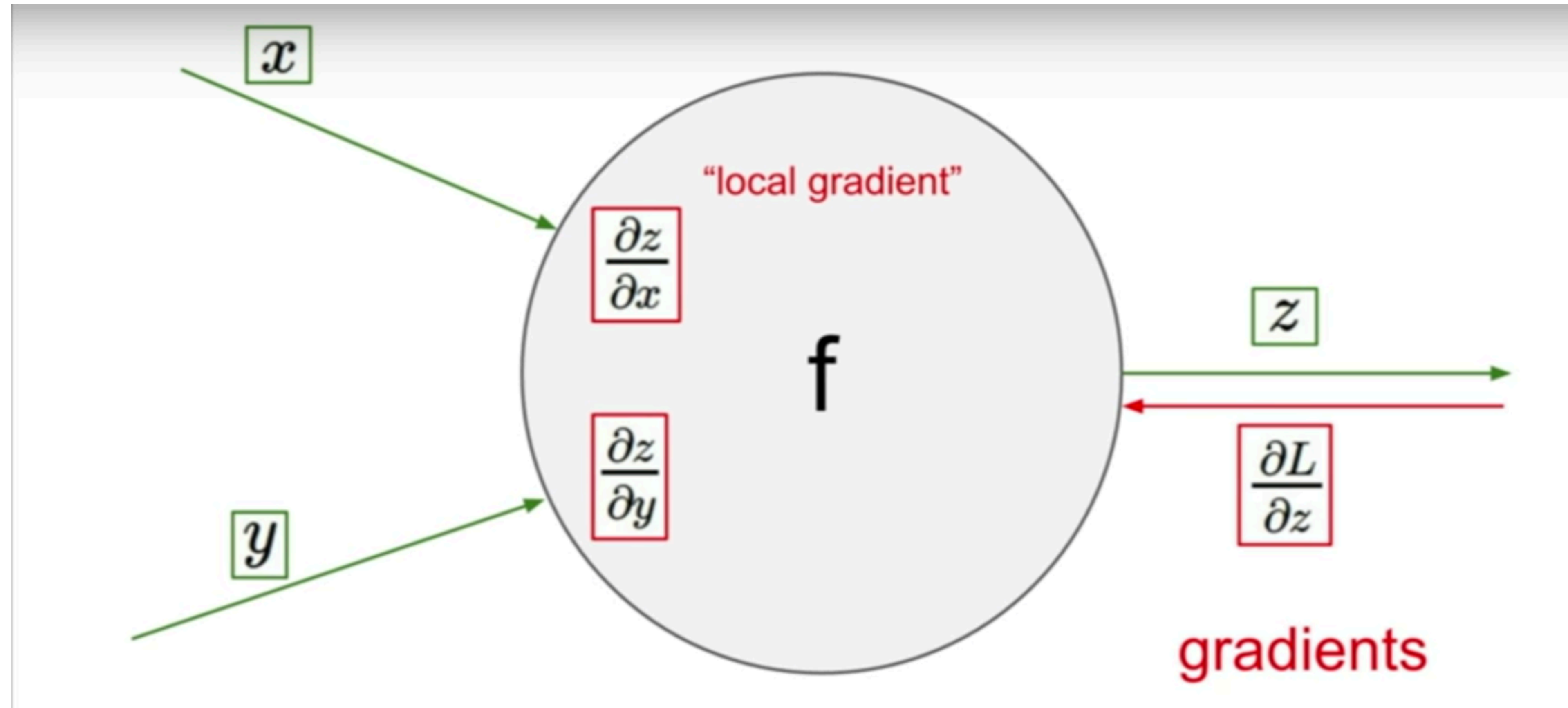
Back Propagation

Slides courtesy: [Stanford Online Course](#)



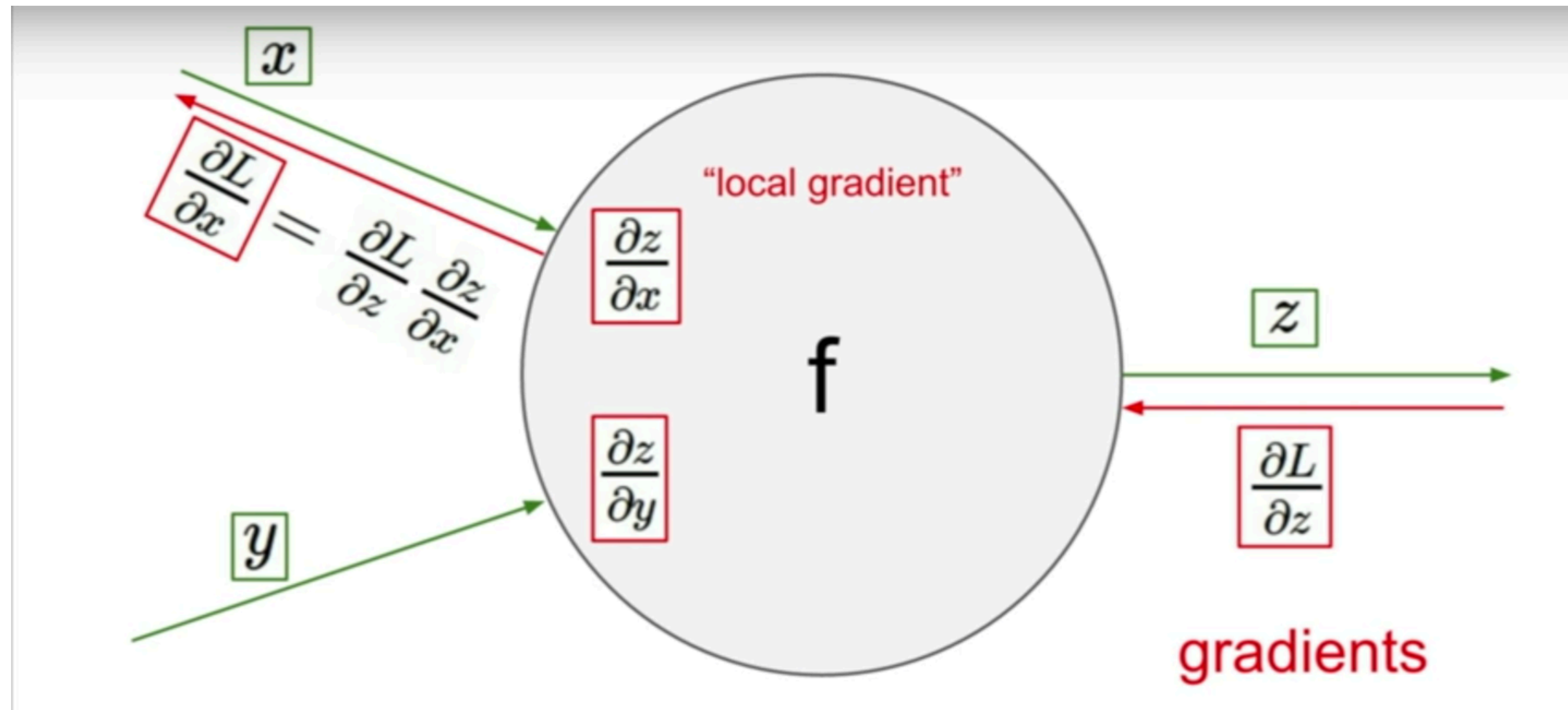
Back Propagation

Slides courtesy: [Stanford Online Course](#)



Back Propagation

Slides courtesy: [Stanford Online Course](#)



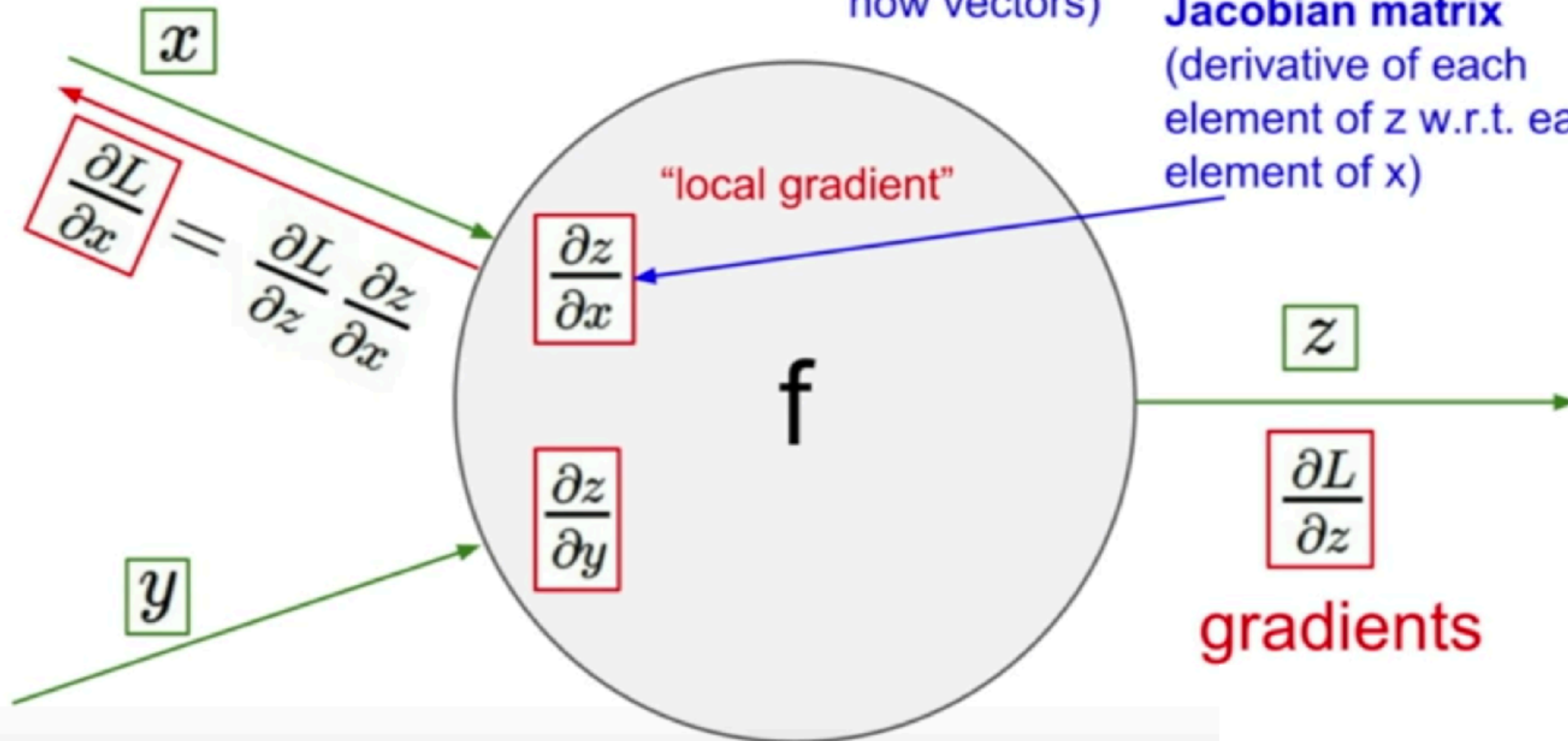
Back Propagation

Slides courtesy: [Stanford Online Course](#)

Gradients for vectorized code

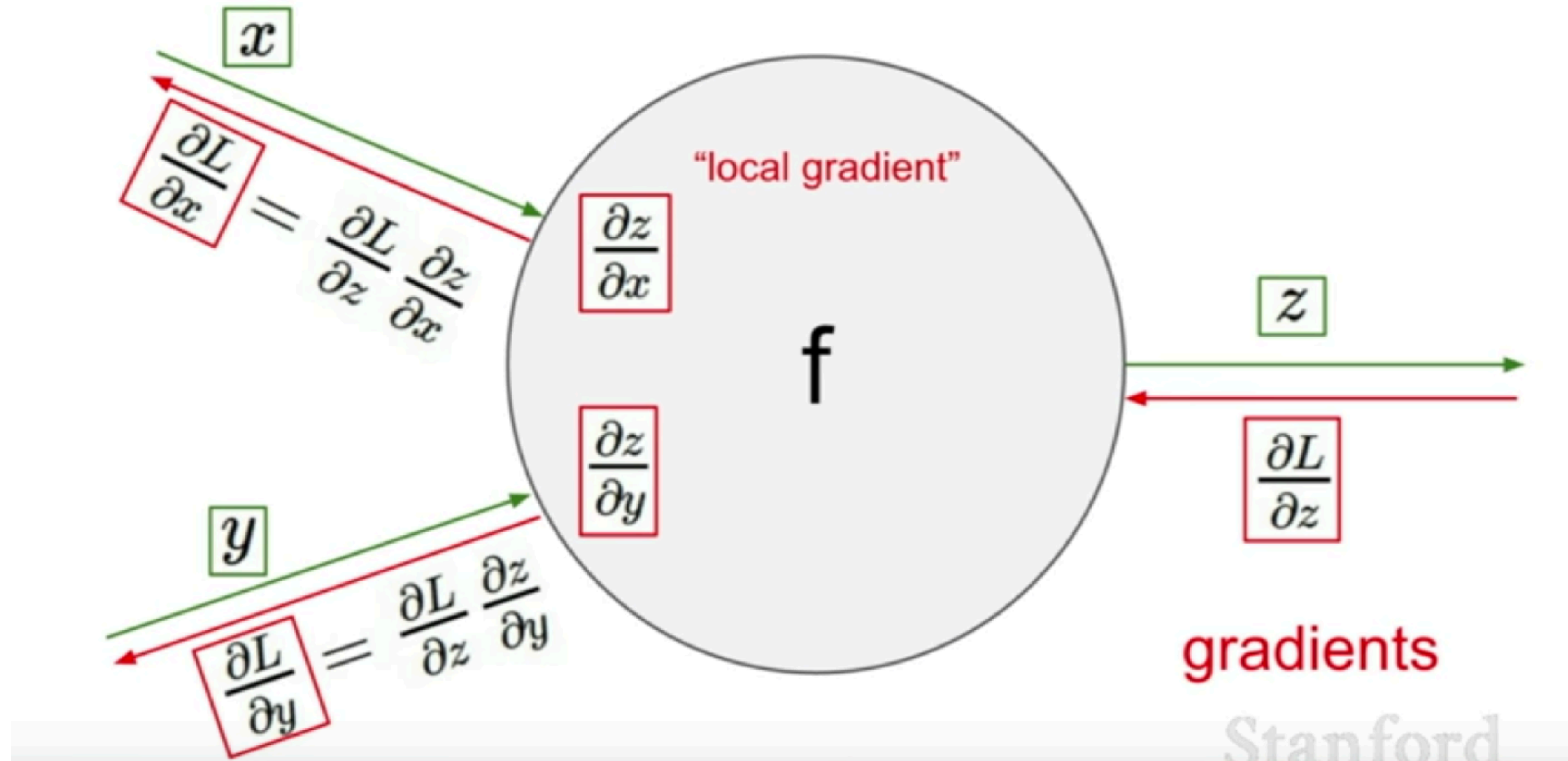
(x, y, z are now vectors)

This is now the **Jacobian matrix** (derivative of each element of z w.r.t. each element of x)



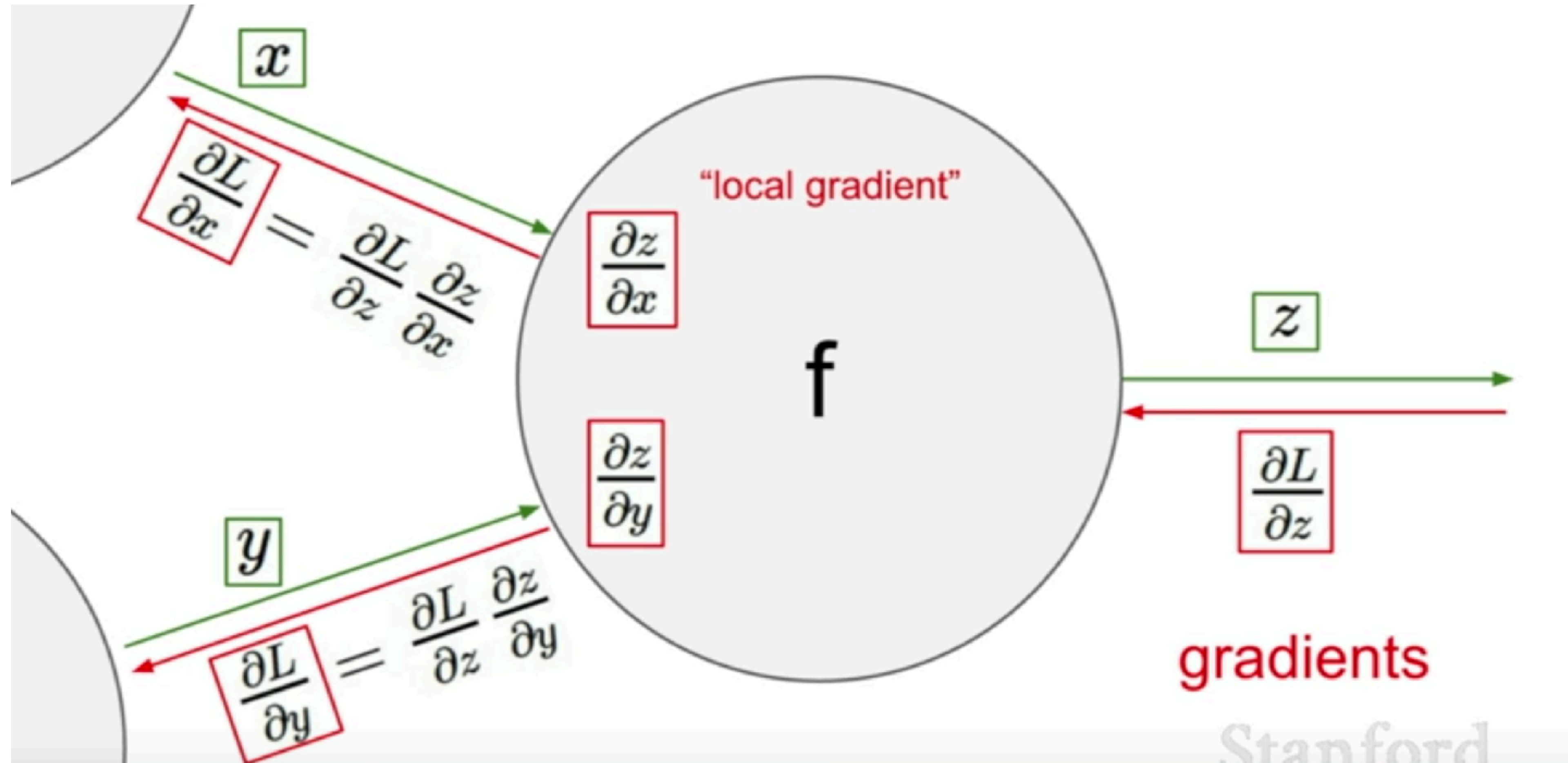
Back Propagation

Slides courtesy: [Stanford Online Course](#)



Back Propagation

Slides courtesy: [Stanford Online Course](#)



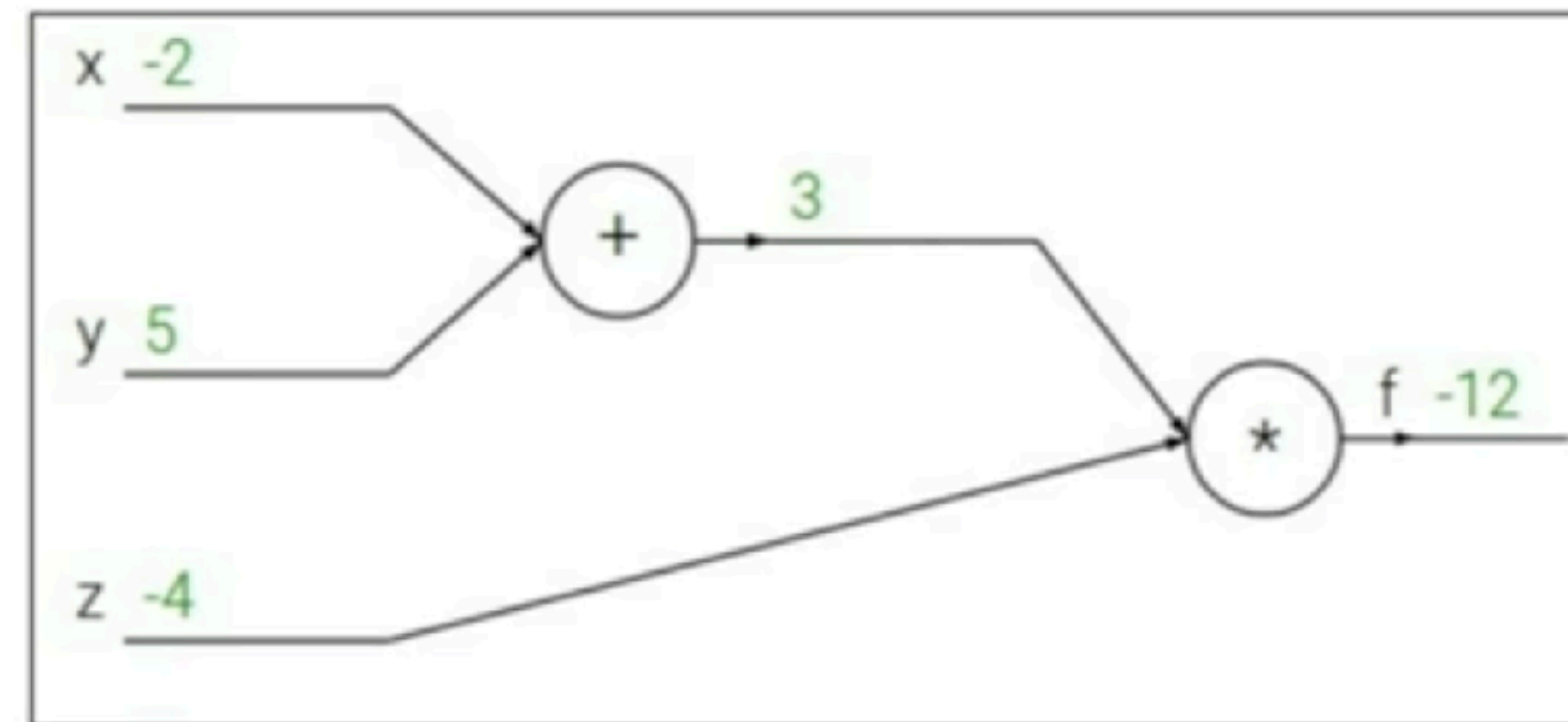
Back Propagation

Slides courtesy: [Stanford Online Course](#)

Backpropagation: a simple example

$$f(x, y, z) = (x + y)z$$

e.g. $x = -2, y = 5, z = -4$



Back Propagation

Slides courtesy: [Stanford Online Course](#)

Backpropagation: a simple example

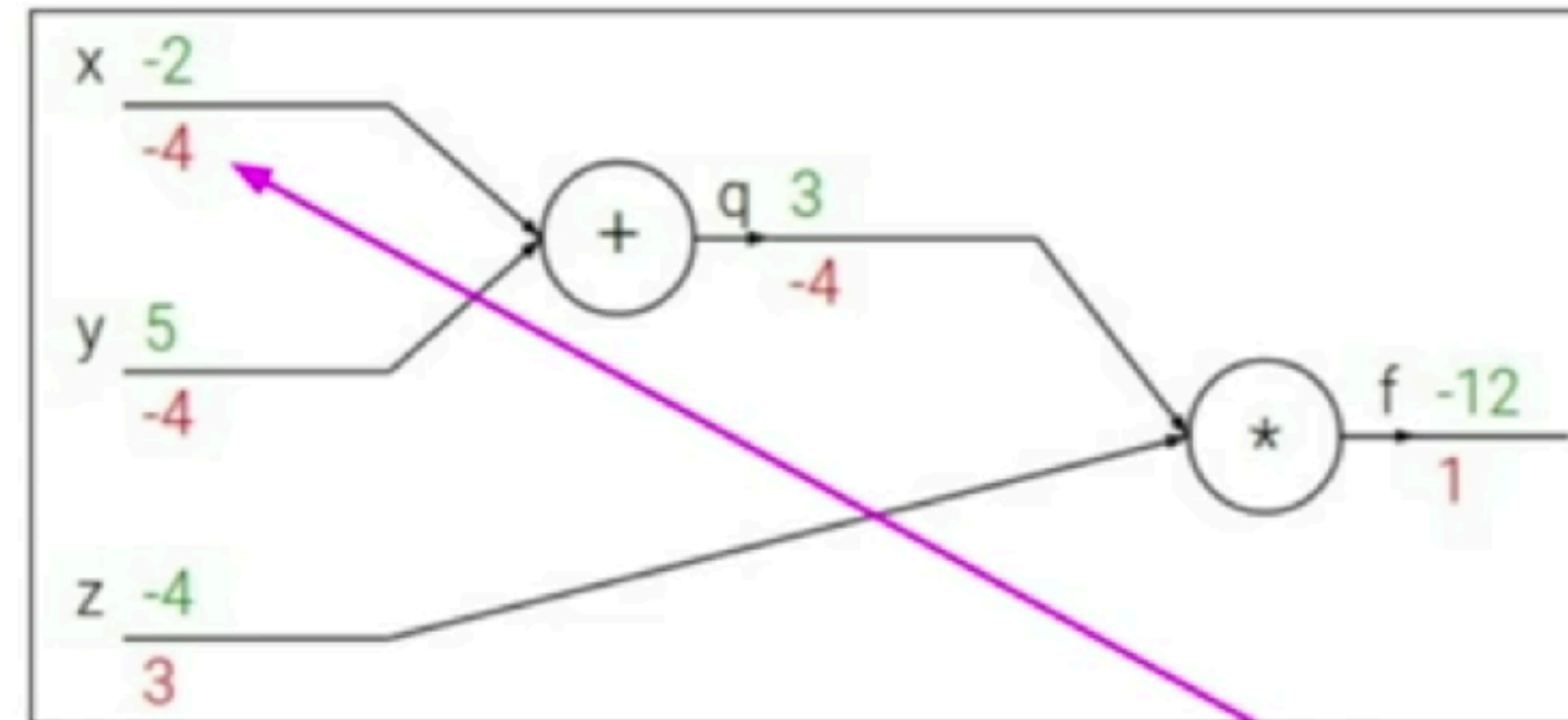
$$f(x, y, z) = (x + y)z$$

e.g. $x = -2, y = 5, z = -4$

$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$f = qz \quad \frac{\partial f}{\partial q} = z, \frac{\partial f}{\partial z} = q$$

Want: $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



$$\frac{\partial f}{\partial x}$$

Chain rule:

$$\frac{\partial f}{\partial x} = \frac{\partial f}{\partial q} \frac{\partial q}{\partial x}$$

Machine Learning for Filtering Monte Carlo Noise

Kalantari et al. [SIGGRAPH 2015]

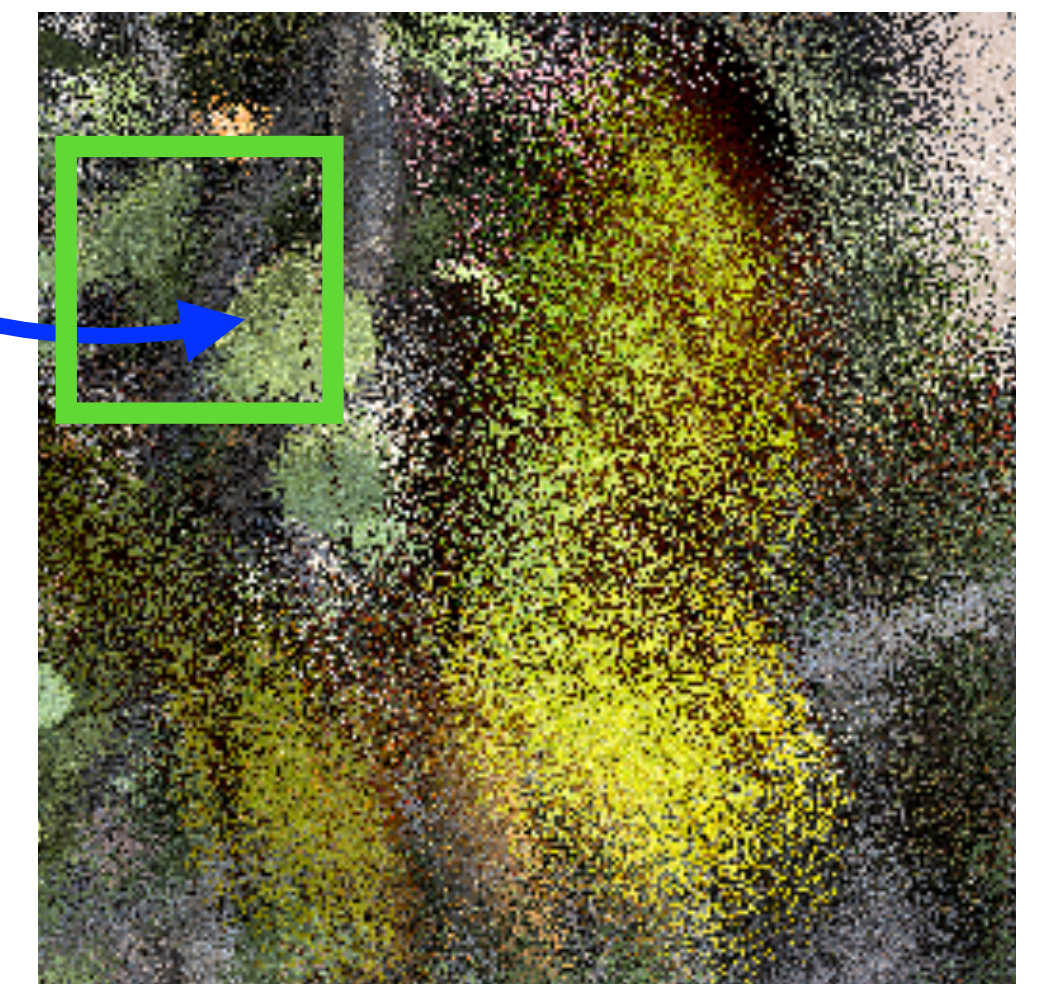
Reconstruction / Denoising

$$\hat{\mathbf{c}}_i = \frac{\sum_{j \in \mathcal{N}(i)} d_{i,j} \bar{\mathbf{c}}_j}{\sum_{j \in \mathcal{N}(i)} d_{i,j}}, \quad \hat{\mathbf{c}} = \{\hat{\mathbf{c}}_r, \hat{\mathbf{c}}_g, \hat{\mathbf{c}}_b\}$$

Filter weights



Pixel neighborhood



Filter weights

$$\hat{\mathbf{c}}_i = \frac{\sum_{j \in \mathcal{N}(i)} d_{i,j} \bar{\mathbf{c}}_j}{\sum_{j \in \mathcal{N}(i)} d_{i,j}}$$

Filter weights

Pixel neighborhood

For cross Bilateral filters:

$$d_{i,j} = \exp \left[- \frac{\|\bar{\mathbf{p}}_i - \bar{\mathbf{p}}_j\|^2}{2\alpha_i^2} \right] \times \exp \left[- \frac{D(\bar{\mathbf{c}}_i, \bar{\mathbf{c}}_j)}{2\beta_i^2} \right] \\ \times \prod_{k=1}^K \exp \left[- \frac{D_k(\bar{\mathbf{f}}_{i,k}, \bar{\mathbf{f}}_{j,k})}{2\gamma_{k,i}^2} \right],$$

Filter weights

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Sen and Darabi [2012]

Filter weights

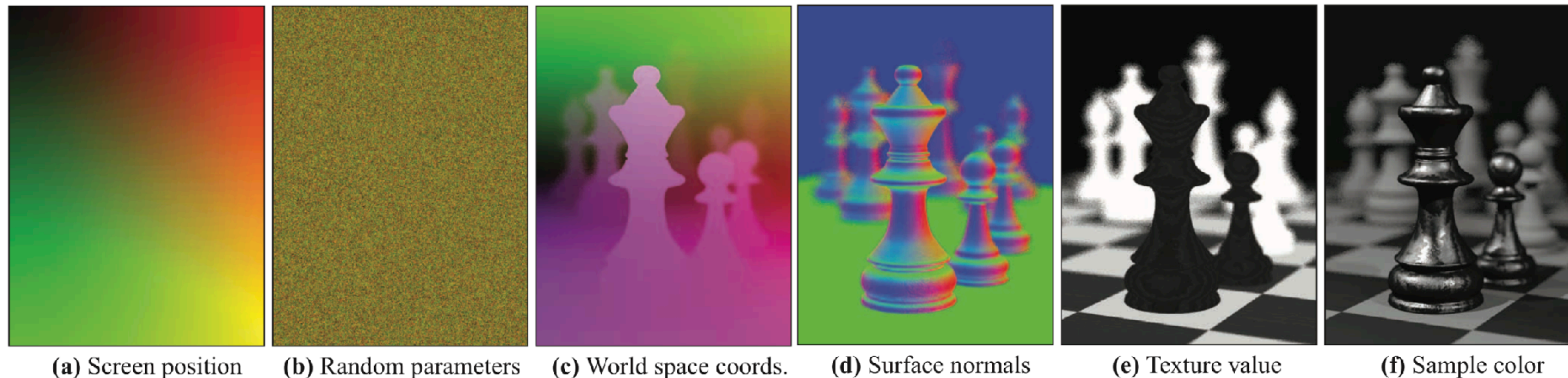
For cross Bilateral filters:

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Pixel screen coordinates

Mean sample color value

Scene features



(a) Screen position

(b) Random parameters

(c) World space coords.

(d) Surface normals

(e) Texture value

(f) Sample color

Filter weights

For cross Bilateral filters:

$$d_{i,j} = \exp \left[- \frac{\|\bar{\mathbf{p}}_i - \bar{\mathbf{p}}_j\|^2}{2\alpha_i^2} \right] \times \exp \left[- \frac{D(\bar{\mathbf{c}}_i, \bar{\mathbf{c}}_j)}{2\beta_i^2} \right] \\ \times \prod_{k=1}^K \exp \left[- \frac{D_k(\bar{\mathbf{f}}_{i,k}, \bar{\mathbf{f}}_{j,k})}{2\gamma_{k,i}^2} \right],$$

Pixel screen coordinates

Mean sample color value

Scene features

What are the **optimal** parameters ?

Neural Network Approach

- Feed-forward Neural network
- Best part: We can learn weights in a training phase
- Back propagation: Important for training weights
- For Back propagation, the Loss function should be differentiable and
- all the intermediate functionals should be differentiable.

One Hidden-layer model

Relative Mean Square Error:

$$E_i = \frac{n}{2} \sum_{q \in \{r, g, b\}} \frac{(\hat{c}_{i,q} - c_{i,q})^2}{c_{i,q}^2 + \varepsilon}$$

One Hidden-layer model

Relative Mean Square Error:

$$E_i = \frac{n}{2} \sum_{q \in \{r, g, b\}} \frac{(\hat{c}_{i,q} - c_{i,q})^2}{c_{i,q}^2 + \varepsilon}$$

$$\frac{\partial E_i}{\partial w_{t,s}^l} = \sum_{m=1}^M \left[\sum_{q \in \{r, g, b\}} \left[\frac{\partial E_{i,q}}{\partial \hat{c}_{i,q}} \frac{\partial \hat{c}_{i,q}}{\partial \theta_{m,i}} \right] \frac{\partial \theta_{m,i}}{\partial w_{t,s}^l} \right]$$

$$\frac{\partial E_i}{\partial \hat{c}_{i,q}} = ???$$

One Hidden-layer model

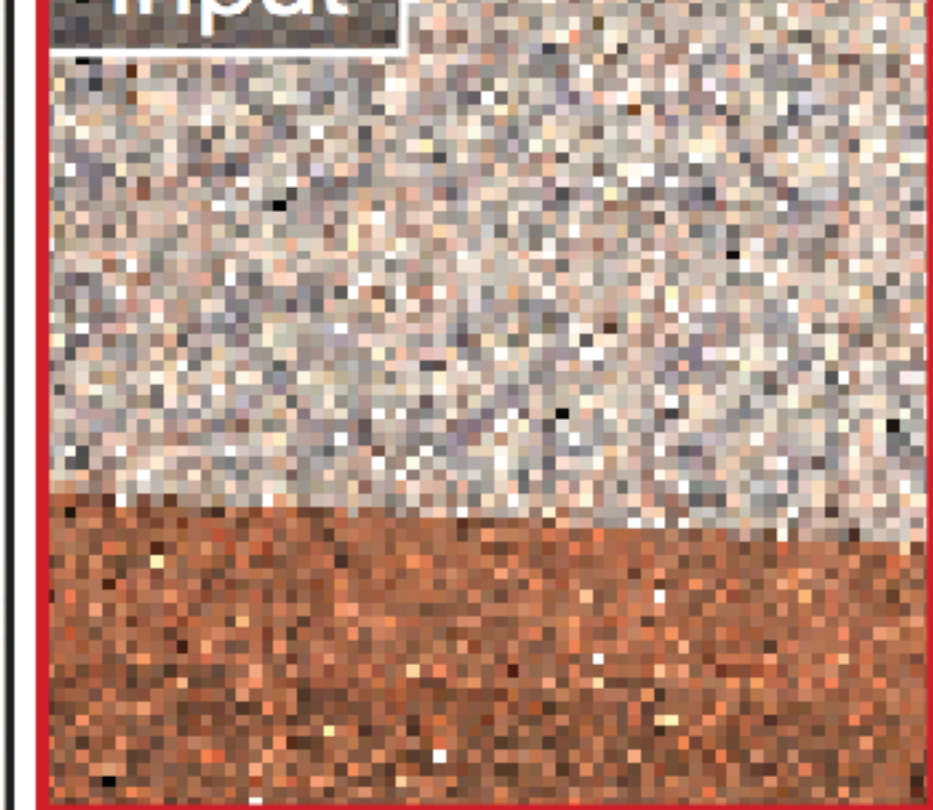
Relative Mean Square Error:

$$E_i = \frac{n}{2} \sum_{q \in \{r, g, b\}} \frac{(\hat{c}_{i,q} - c_{i,q})^2}{c_{i,q}^2 + \epsilon}$$

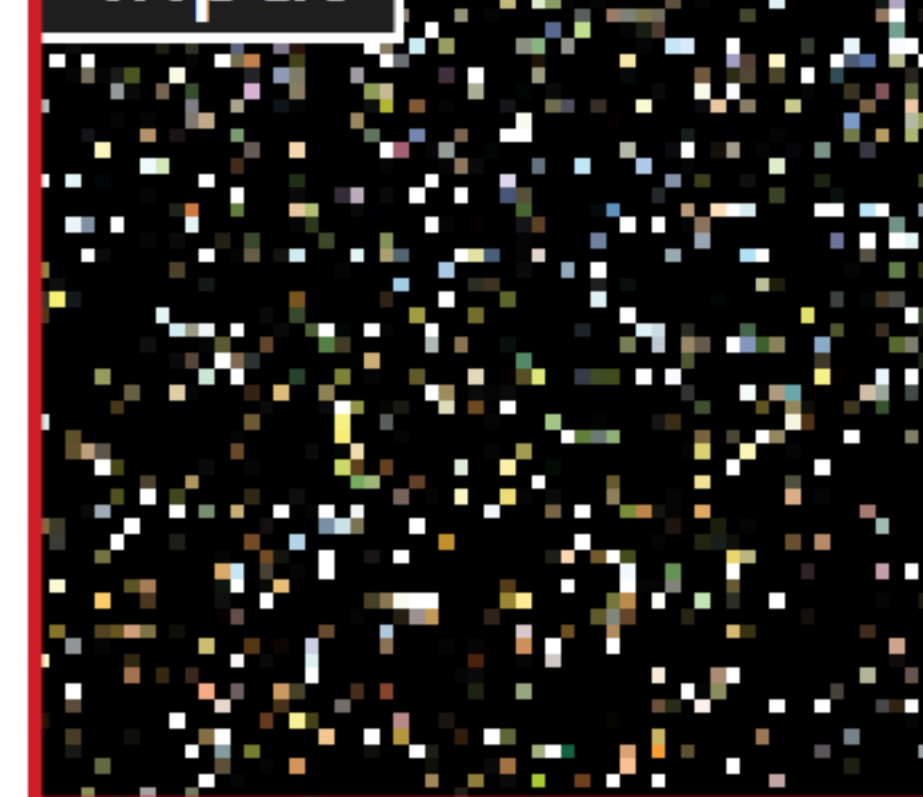
$$\frac{\partial E_i}{\partial w_{t,s}^l} = \sum_{m=1}^M \left[\sum_{q \in \{r, g, b\}} \left[\frac{\partial E_{i,q}}{\partial \hat{c}_{i,q}} \frac{\partial \hat{c}_{i,q}}{\partial \theta_{m,i}} \right] \frac{\partial \theta_{m,i}}{\partial w_{t,s}^l} \right]$$

$$\frac{\partial E_i}{\partial \hat{c}_{i,q}} = n \frac{\hat{c}_{i,q} - c_{i,q}}{c_{i,q}^2 + \epsilon}$$

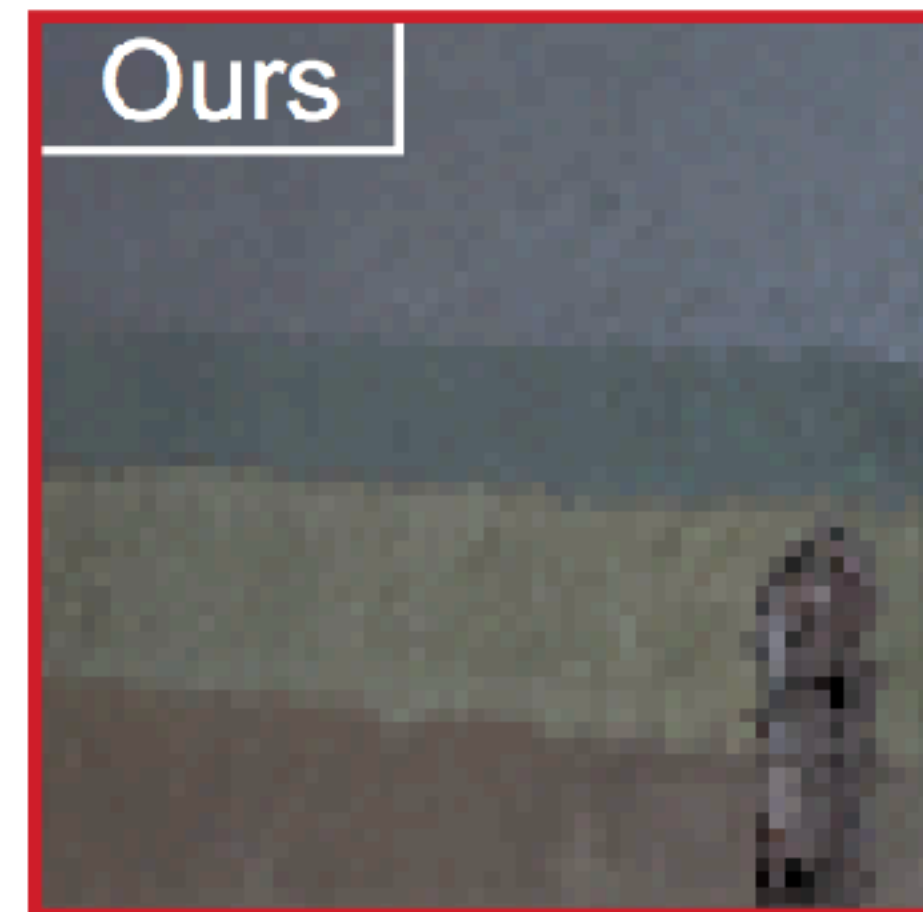
Results



Our result with a cross-bilateral filter (4 spp)



Ours



GT



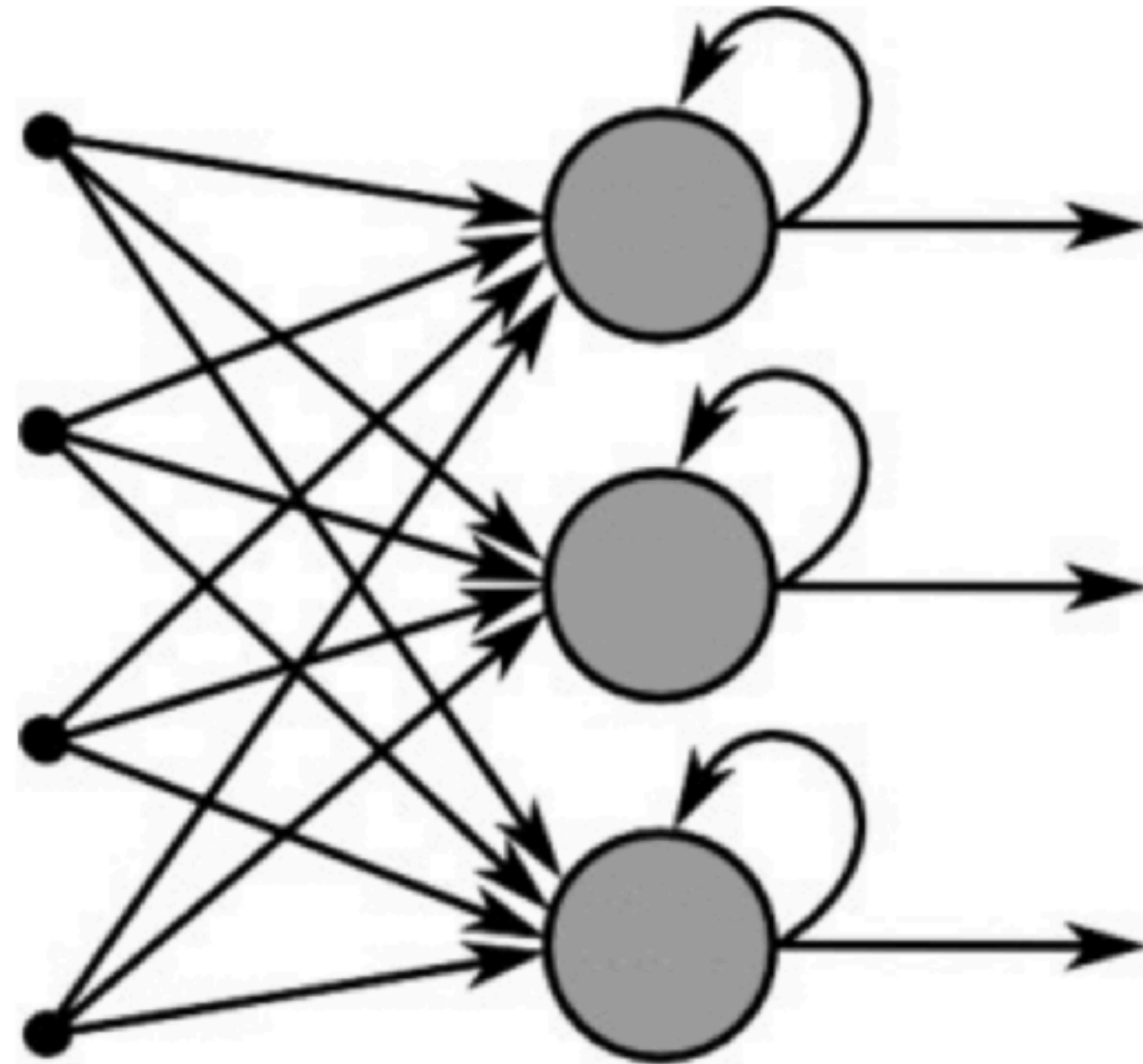
Our result with a non-local means filter (4 spp)

Recurrent Autoencoder for Interactive Reconstruction

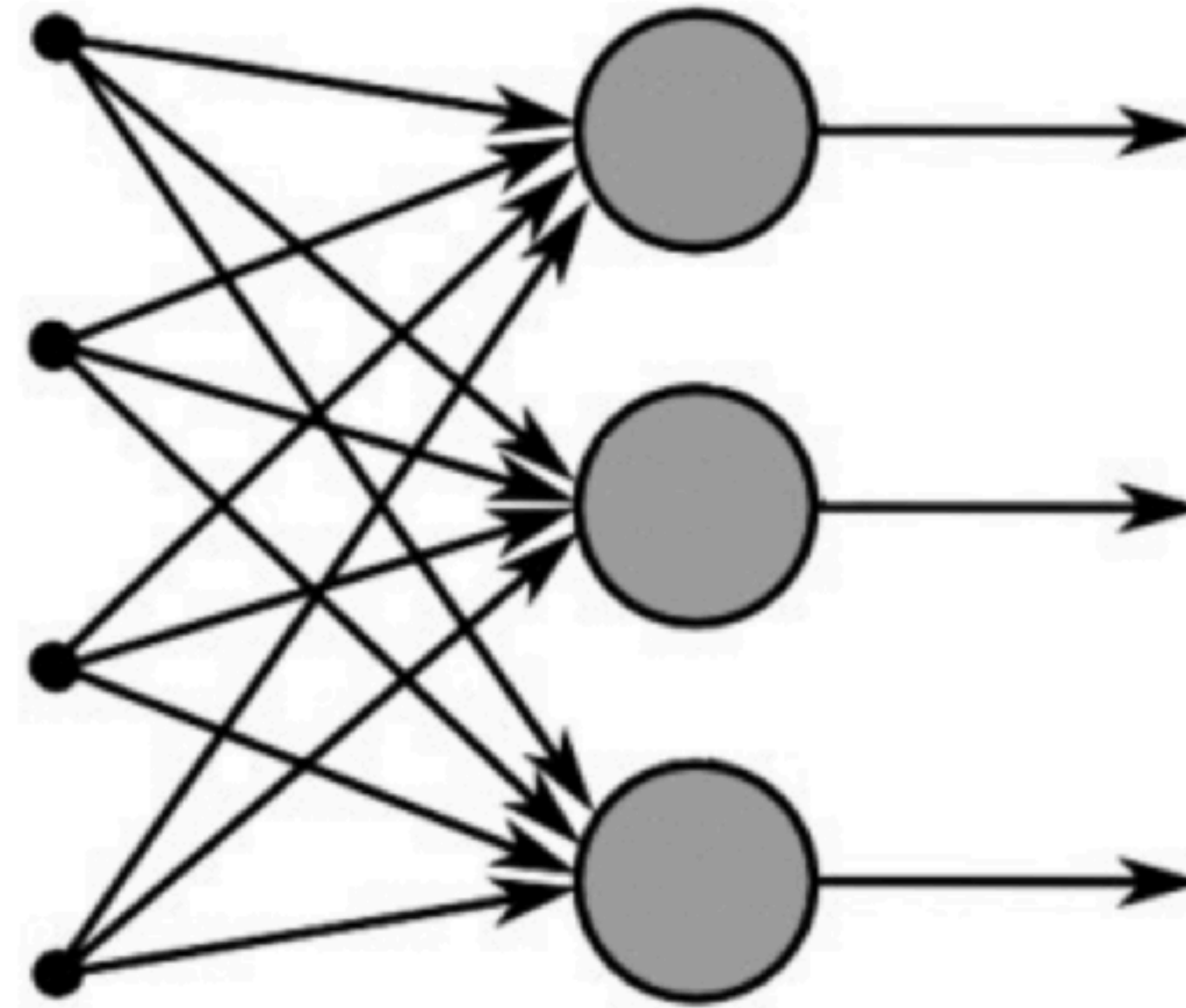
Chaitanya et al. [2017]

Recurrent Neural Networks

[Source link](#)



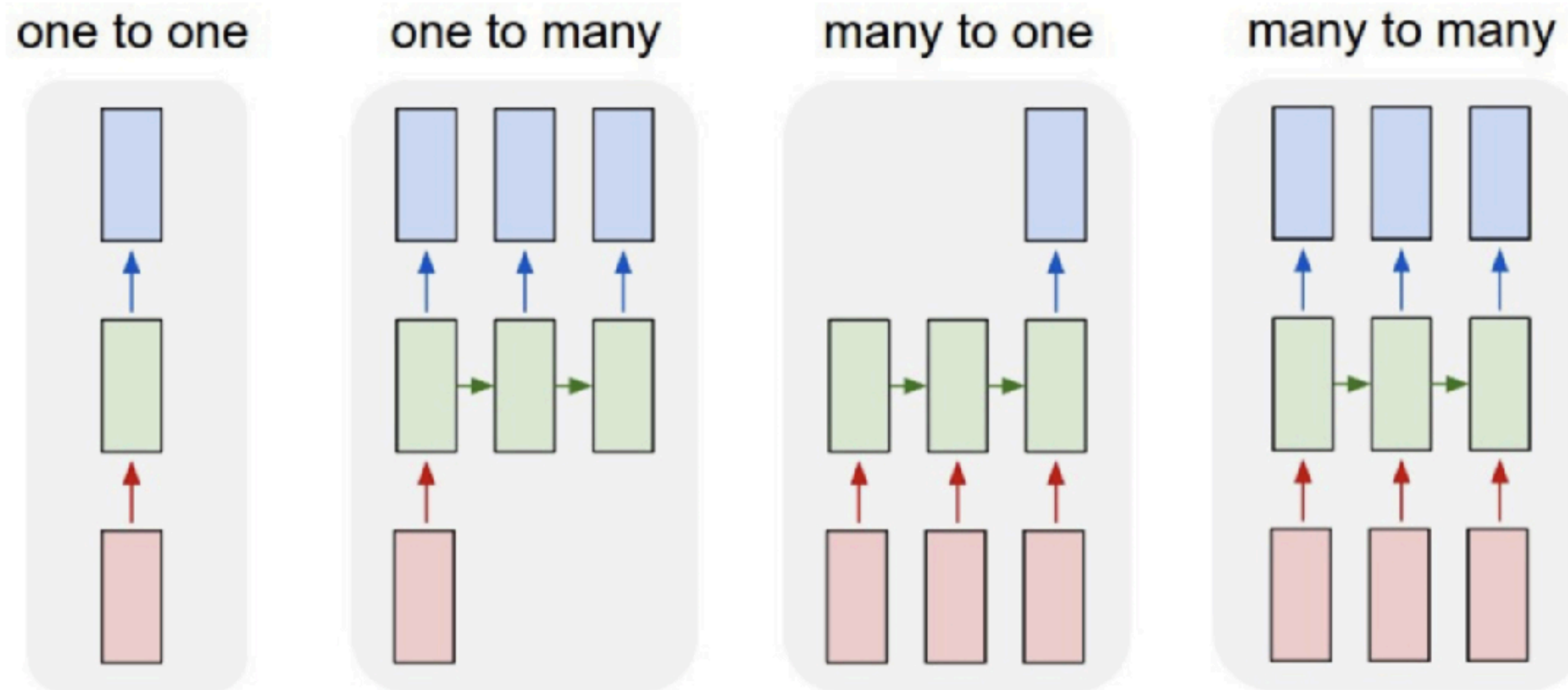
Recurrent Neural Network



Feed-Forward Neural Network

Recurrent Neural Networks

[Source link](#)



Recurrent Autoencoder [Chaitanya et al. 2017]

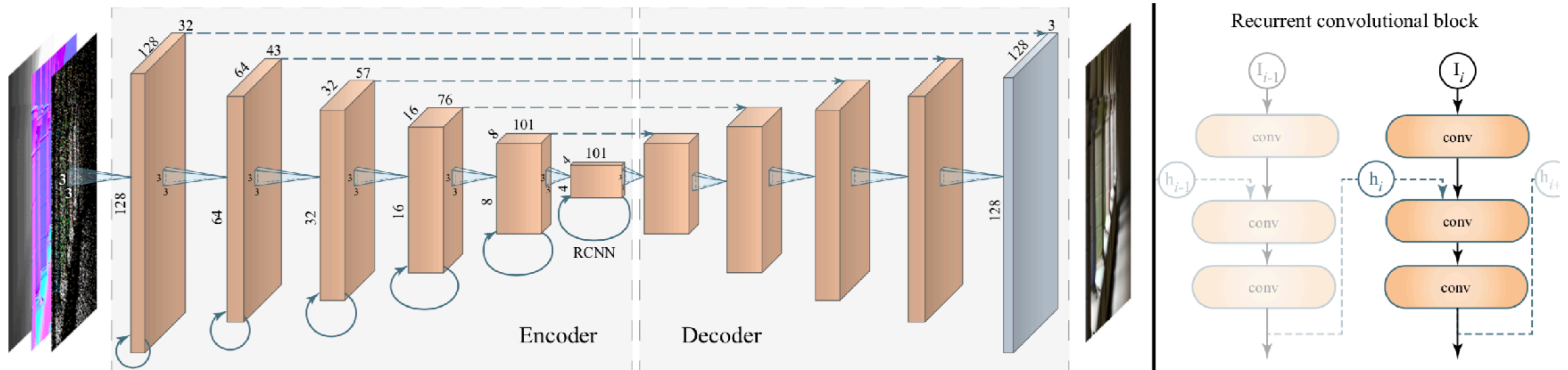


Fig. 2. Architecture of our recurrent autoencoder. The input is 7 scalar values per pixel (noisy RGB, normal vector, depth, roughness). Each encoder stage has a convolution and 2×2 max pooling. A decoder stage applies a 2×2 nearest neighbor upsampling, concatenates the per-pixel feature maps from a skip connection (the spatial resolutions agree), and applies two sets of convolution and pooling. All convolutions have a 3×3 -pixel spatial support. On the right we visualize the internal structure of the recurrent RCNN connections. I is the new input and h refers to the hidden, recurrent state that persists between animation frames.

Recommended Reading

- Machine Learning for Filtering Monte Carlo Noise [Kalantari et al. 2015]
- Recurrent Autoencoder for Interactive Reconstruction [Chaitanya et al. 2017]
- Kernel-Predicting CNNs for Monte Carlo Denoising [Bako et al. 2017]

References & Bonus



- Ian Goodfellow: [Deep Learning](#)
- [Deep Dream Generator](#) (Google)
- [Deep Mind](#) (Google)