## Goal: sample this hemispherical integral



## Goal: map $\mathbf{u}$ to $\omega^{\prime}$

$\mathbf{U}$
uniform distribution

this mapping is a change of variable of our hemispherical integral

$$
\iint L^{\prime}\left(\omega^{\prime}\right)\left|\omega^{\prime} \cdot n\right| \mathrm{d} \omega^{\prime}=\iint L^{\prime}\left(\omega^{\prime}\right) \frac{\left|\omega^{\prime} \cdot n\right|}{\left|\frac{\mathrm{d} \mathbf{u}}{\mathrm{~d} \omega^{\prime}}\right|} \mathrm{d} \mathbf{u}
$$

# Cosine-weighted hemisphere sampling: choose a mapping with Jacobian $1 /\left|n \cdot \omega^{\prime}\right|$ 

uuniform distribution

$$
\left(u_{1}, u_{2}\right)
$$


this mapping is a change of variable of our hemispherical integral

$$
\iint L^{\prime}\left(\omega^{\prime}\right)\left|\omega^{\prime} \cdot n\right| \mathrm{d} \omega^{\prime}=\iint L^{\prime}\left(\omega^{\prime}\right) \frac{\left|\omega^{\prime} \cdot n\right|}{\left|\frac{\mathrm{d} \mathbf{u}}{\mathrm{~d} \omega^{\prime}}\right|} \mathrm{d} \mathbf{u}=\iint L^{\prime}\left(\omega^{\prime}\right) \mathrm{d} \mathbf{u}
$$

## Malley's method:

## sampling cosine-weighted hemisphere by projection

- uniformly sample a point on a disk
- project the point on the hemisphere

$$
\left|\frac{\mathrm{d} \omega^{\prime}}{\mathrm{d} \mathbf{u}}\right|=1 /\left|\frac{\mathrm{d} \mathbf{u}}{\mathrm{~d} \omega^{\prime}}\right|=\pi /\left|\omega^{\prime} \cdot n\right|
$$


geometric intuition:
the cosine term $\left|\omega^{\prime} \cdot n\right|$ is the ratio between an area on hemisphere and an area on surface so the Jacobian of the mapping is that ratio divided by the area of a unit disk.

## Goal: map $\mathbf{u}$ to $\omega^{\prime}$

u
uniform distribution


## Uniformly sampling a unit disk

- incorrect approach:
- uniformly pick a distance $r$ from origin
- uniformly pick an angle $\phi$
why is this wrong?



## Uniformly sampling a unit disk

- incorrect approach:
- uniformly pick a distance $r$ from origin
- uniformly pick an angle $\phi$
why is this wrong?

"inner" circles have less area compared to "outer" circles!


## Uniformly sampling a unit disk using change of variable

disk area integral

## $\iint r \mathrm{~d} r \mathrm{~d} \phi$ <br> $\iint \mathrm{d} u_{1} \mathrm{~d} u_{2}$



## Strategy: one dimension at a time (deal with r first)

> disk area integral
> Goal: find a transformation $r=T_{1}\left(u_{1}\right)$ s.t. $\frac{\mathrm{d} u_{1}}{\mathrm{~d} r} \propto r$

## Strategy: one dimension at a time (deal with r first)

> disk area integral
> Goal: find a transformation $u_{1}=T_{1}^{-1}(r)$ s.t. $\frac{\mathrm{d} u_{1}}{\mathrm{~d} r} \propto r$

## Strategy: one dimension at a time (deal with r first)

$$
\begin{aligned}
\iint r \mathrm{~d} r \mathrm{~d} \phi & =2 \pi \int r \mathrm{~d} r \quad u_{1} \propto \int_{0}^{r} r^{\prime} \mathrm{d} r^{\prime}=\frac{1}{2} r^{2} \quad u_{1}=\frac{A}{2} r^{2} \\
& =2 \pi \int \frac{r}{\mathrm{~d} u_{1}} \mathrm{~d} u_{1}
\end{aligned}
$$

## Strategy: one dimension at a time (deal with r first)

disk area integral
Goal: find a transformation $u_{1}=T_{1}^{-1}(r)$ s.t. $\frac{\mathrm{d} u_{1}}{\mathrm{~d} r} \propto r$
$\iint r \mathrm{~d} \mathrm{r} \phi=2 \pi \int \mathrm{~d} \mathrm{~d} r$
$u_{1} \propto \int_{0}^{r} r^{\prime} \mathrm{d} r^{\prime}=\frac{1}{2} r^{2} \quad u_{1}=\frac{A}{2} r^{2}$

$$
=2 \pi \int \frac{r}{\mathrm{~d} u_{1}} \mathrm{~d} u_{1} \begin{gathered}
\substack{\text { add constraints } T_{1}^{-1}(0)=0, T_{1}^{-1}(1)=1 \\
\left(\text { so that } u_{1} \in[0,1]\right)} \\
A=2
\end{gathered}
$$

## Strategy: one dimension at a time (deal with r first)

> disk area integral $\iiint_{\int}=2 \pi \int_{\frac{\mathrm{d} u_{1}}{\mathrm{~d} r}}=2 \pi u_{1}=r^{2} \quad$ Goal: find a transformation $u_{1}=T_{1}^{-1}(r)$ s.t. $\frac{\mathrm{d} u_{1}}{\mathrm{~d} r} \propto r$

## Strategy: one dimension at a time (deal with r first)

$$
\begin{aligned}
& \text { disk area integral } \\
& \text { Goal: find a transformation } u_{1}=T_{1}^{-1}(r) \text { s.t. } \frac{\mathrm{d} u_{1}}{\mathrm{~d} r} \propto r \\
& \begin{aligned}
\iint r \mathrm{~d} r \mathrm{~d} \phi & =2 \pi \int r \mathrm{~d} r \\
& \begin{array}{l}
u_{1}=r^{2} \\
r=\sqrt{u_{1}}
\end{array} \\
& =2 \pi \int \frac{r}{\frac{\mathrm{~d} u_{1}}{\mathrm{~d} r}} \mathrm{~d} u_{1}
\end{aligned}
\end{aligned}
$$

## Strategy: one dimension at a time (deal with $\phi$ next)

disk area integral

$$
\text { Goal: find a transformation } u_{1}=T_{1}^{-1}(r) \text { s.t. } \frac{\mathrm{d} u_{1}}{\mathrm{~d} r} \propto r
$$

$$
\begin{aligned}
\iint r \mathrm{~d} r \mathrm{~d} \phi & =2 \pi \int \begin{array}{ll}
r \mathrm{~d} r & \begin{array}{l}
u_{1}=r^{2} \\
r=\sqrt{u_{1}}
\end{array} \\
& =2 \pi \int \frac{r}{\frac{\mathrm{~d} u_{1}}{\mathrm{~d} r}} \mathrm{~d} u_{1} \phi=2 \pi u_{2}
\end{array}
\end{aligned}
$$

## Mapping a square to a uniform disk

$\mathbf{U}$ unifom distribution


$$
\begin{aligned}
& r=\sqrt{u_{1}} \\
& \phi=2 \pi u_{2}
\end{aligned}
$$

## Malley's method:

## sampling cosine-weighted hemisphere by projection

- uniformly sample a point on a disk
- project the point on the hemisphere

$$
\begin{aligned}
& r=\sqrt{u_{1}} \\
& \phi=2 \pi u_{2}
\end{aligned}
$$

$$
\cos \theta=\sqrt{1-r^{2}}
$$



## Cosine-weighted hemisphere sampling allows us to approximate integrals

$$
\begin{gathered}
\iint L^{\prime}\left(\omega^{\prime}\right)\left|\omega^{\prime} \cdot n\right| \mathrm{d} \omega^{\prime} \\
\approx \frac{1}{N} \sum_{i=1}^{N} \frac{L^{\prime}\left(\omega^{\prime}\left(\mathbf{u}_{i}\right)\right)\left|\omega^{\prime}\left(\mathbf{u}_{i}\right) \cdot n\right|}{p\left(\omega^{\prime}\left(\mathbf{u}_{i}\right)\right)} \\
p\left(\omega^{\prime}\right)=\frac{\left|\omega^{\prime} \cdot n\right|}{\pi}
\end{gathered}
$$



