Signals and Sampling

CMPT 461/761 Image Synthesis Torsten Möller

Reading



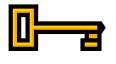
 Chapter 7 of "Physically Based Rendering" by Pharr&Humphreys



• Chapter 14.10 of "CG: Principles & Practice" by Foley, van Dam et al.



• Chapter 4, 5, 8, 9, 10 in "Principles of Digital Image Synthesis," by A. Glassner



 Chapter 4, 5, 6 of "Digital Image Warping" by Wolberg



Chapter 2, 4 of "Discrete-Time Signal Processing" by Oppenheim, Shafer

Motivation

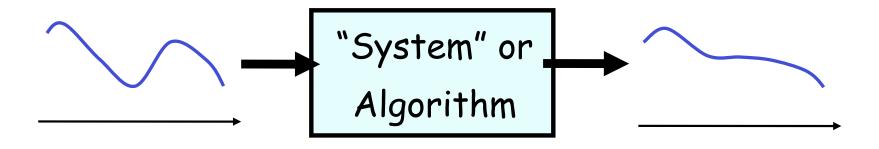
- We live in a continuous world
- Computer can only offer finite, discrete rep.
- To discretize a continuous phenomenon
 - Take a finite number of samples *sampling*
 - Use these samples to reconstruct an approximation of the continuous phenomenon
- To get the best approximation, need to be intelligent with sampling and reconstruction

If not careful ...

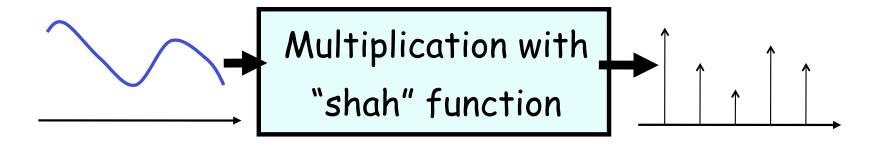
- Artifacts can be caused by both sampling (pre-) and reconstruction (post-aliasing):
 - Jaggies
 - Moire
 - Flickering small objects
 - Sparkling highlights
 - Temporal strobing
- Preventing these artifacts Antialiasing

Signal processing and sampling

• Signal transform in a black-box

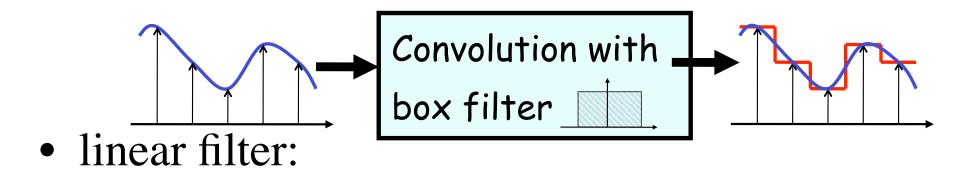


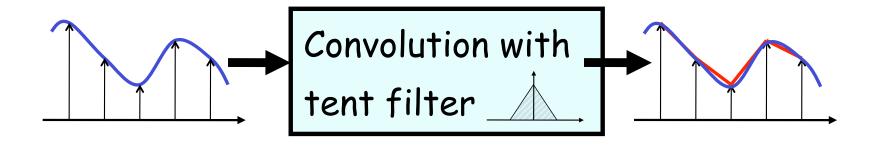
• Sampling or discretization:



Reconstruction (examples)

nearest neighbor

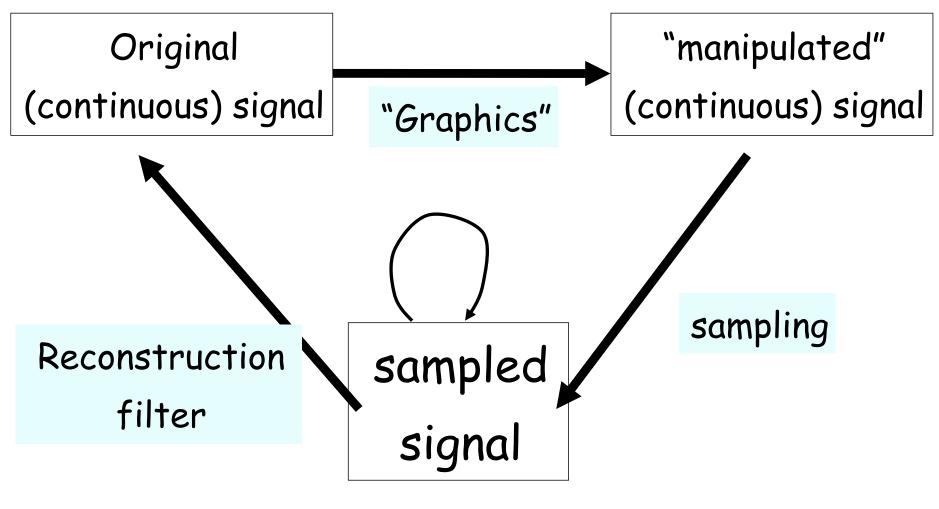




Main issues/questions

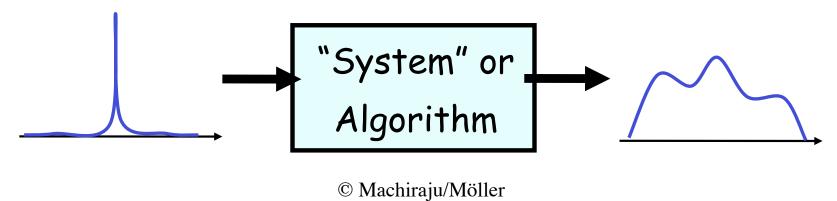
- Can one ever perfectly reconstruct a continuous signal? – related to how many samples to take – the ideal case
- In practice, need for antialiasing techniques
 - Take more samples supersampling then resampling
 - Modify signal (prefiltering) so that no need to take so many samples
 - Vary sampling patterns nonuniform sampling

Motivation- Graphics



Basic concept 1: Convolution

- How can we characterize our "black box"?
- We assume to have a "nice" box/algorithm:
 - linear
 - time-invariant
- then it can be characterized through the response to an "impulse":



Convolution (2)

• Impulse:

$$\delta(x) = 0$$
, if $x \neq 0$

$$\int_{-\infty}^{\infty} \delta(x) dx = 1$$

Not a math function

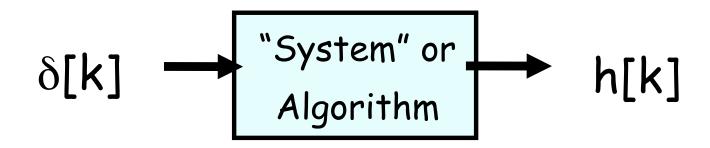
• discrete impulse: $\delta[k] = 0$, if $k \neq 0$

$$\delta[0] = 1$$

- Finite Impulse Response (FIR) vs.
- Infinite Impulse Response (IIR)

Convolution (3)

- Continuous convolution ...
- Discrete: an signal x[k] can be written as: $x[k] = ... + x[-1]\delta[k+1] + x[0]\delta[k] + x[1]\delta[k-1] + ...$
- Let the impulse response be h[k]:



Convolution (4)

- for a linear time-invariant system h, h[k-n] would be the impulse response to a delayed impulse $\delta[k-n]$
- hence, if y[k] is the response of our system to the input x[k] (and we assume a linear system):

$$y[k] = \sum_{n=-N}^{N} x[n]h[k-n] \qquad \begin{array}{l} \text{IIR - N=inf.} \\ \text{FIR - N$$

$$x[k]$$
 "System" or $y[k]$ Algorithm

Basic concept 2: Fourier Transforms

• Let's look at a special input sequence:

$$x[k] = e^{i\omega k}$$

• Then applying to a linear, time-invariant h:

$$y[k] = \sum_{n=-N}^{N} e^{i\omega(k-n)} h[n]$$

$$= e^{i\omega k} \sum_{n=-N}^{N} e^{-i\omega n} h[n]$$

$$= H(\omega) e^{i\omega k}$$

Fourier Transforms (2)

- View h as a linear operator (circulant matrix)
- Then $e^{i\omega k}$ is an eigen-function of h and H(ω) its eigenvalue
- H(ω) is the Fourier-Transform of the h[n] and hence characterizes the underlying system in terms of frequencies
- $H(\omega)$ is periodic with period 2π
- $H(\omega)$ is decomposed into
 - phase (angle) response $\triangleleft H(\omega)$
 - magnitude response

Fourier transform pairs

$$F(\omega) = \int_{-\infty}^{+\infty} f(x)e^{-i2\pi\omega x} dx$$
$$f(x) = \int_{-\infty}^{+\infty} F(\omega)e^{i2\pi\omega x} d\omega$$

Properties

$$af(x) + bg(x) \Leftrightarrow aF(\omega) + bG(\omega)$$

Expansion

$$f(ax) \Leftrightarrow 1/a F(\omega/a)$$

Convolution

$$f(x) \otimes g(x) \Leftrightarrow F(\omega) \times G(\omega)$$

• Multiplication

$$f(x) \times g(x) \Leftrightarrow F(\omega) \otimes G(\omega)$$

Differentiation

$$\frac{d^n}{dx^n}f(x) \Leftrightarrow (i\omega)^n F(\omega)$$

$$f(x-\tau) \Leftrightarrow e^{-i\tau}F(\omega)$$

• Delay/shift

Properties (2)

Parseval's Theorem

$$\int_{-\infty}^{\infty} f^2(x) dx \Leftrightarrow \int_{-\infty}^{\infty} F^2(\omega) d\omega$$

- Preserves "Energy" overall signal content
- Characteristic of orthogonal transforms

Proof of convolution theorem

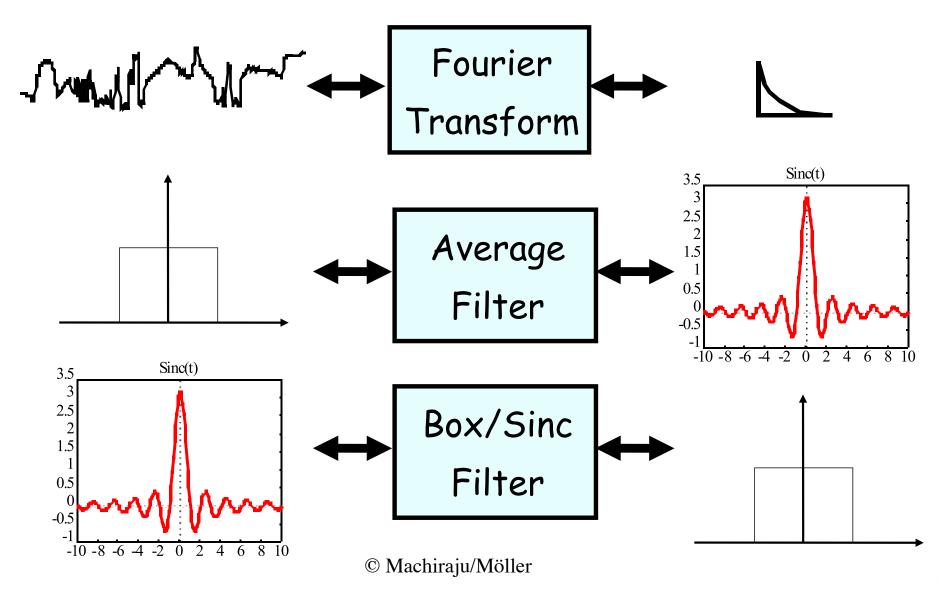
$$\int_{-\infty}^{+\infty} \left[\int_{-\infty}^{+\infty} f(y) g(x - y) dy \right] e^{-i2\pi\omega x} dx$$

$$= \int_{-\infty}^{+\infty} f(y) \left[\int_{-\infty}^{+\infty} g(x - y) e^{-i2\pi\omega x} dx \right] dy$$

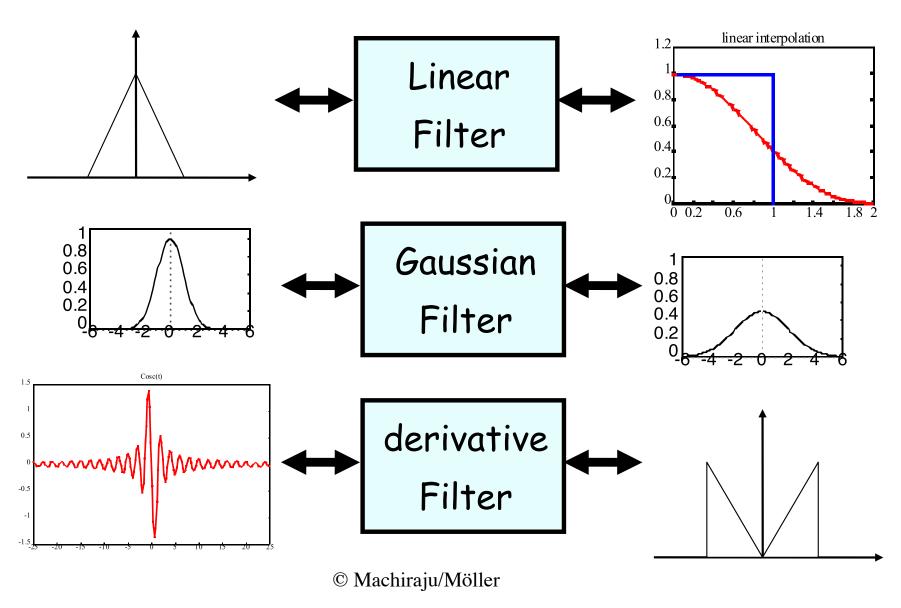
$$= \int_{-\infty}^{+\infty} f(y) \left[\int_{-\infty}^{+\infty} g(z) e^{-i2\pi\omega(y + z)} dz \right] dy \qquad z = x - y$$

$$= \int_{-\infty}^{+\infty} f(y) e^{-i2\pi\omega y} G(\omega) dy = F(\omega) G(\omega)$$

Transforms Pairs



Transforms Pairs (2)



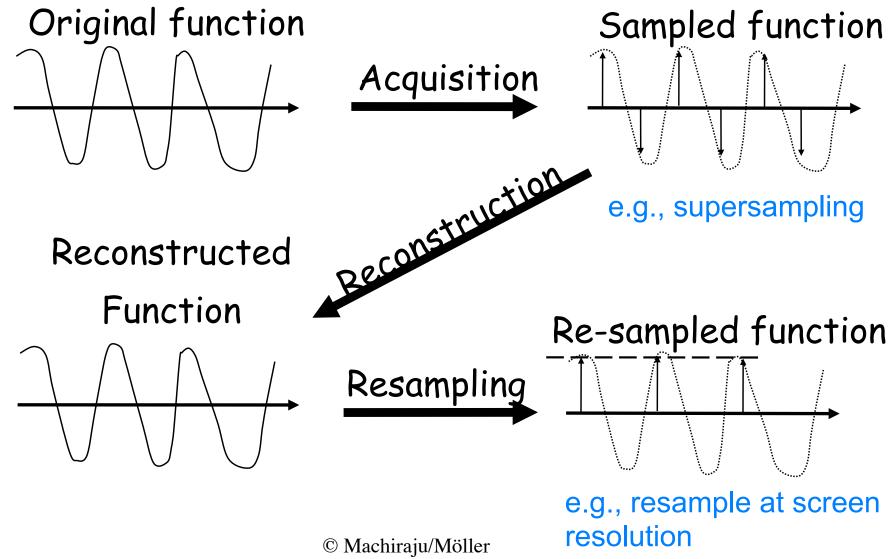
Transform Pairs - Shah

• Sampling = Multiplication with a Shah function:



- multiplication in spatial domain = convolution in the frequency domain
- frequency replica of primary spectrum (also called aliased spectra)

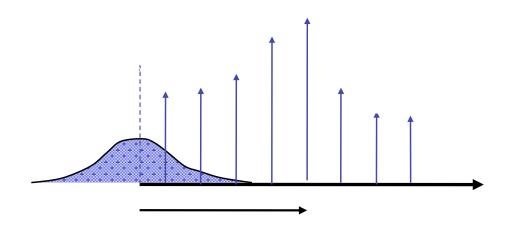
General Process of Sampling and Reconstruction

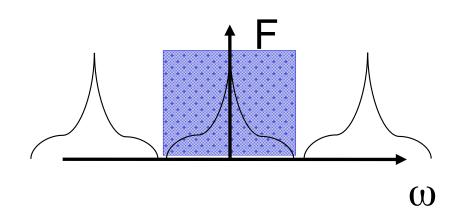


How so? - Convolution Theorem

Spatial Domain:

Frequency Domain:





Convolution:

$$\int_{-\infty}^{\infty} f(t) \times g(x-t) dt$$

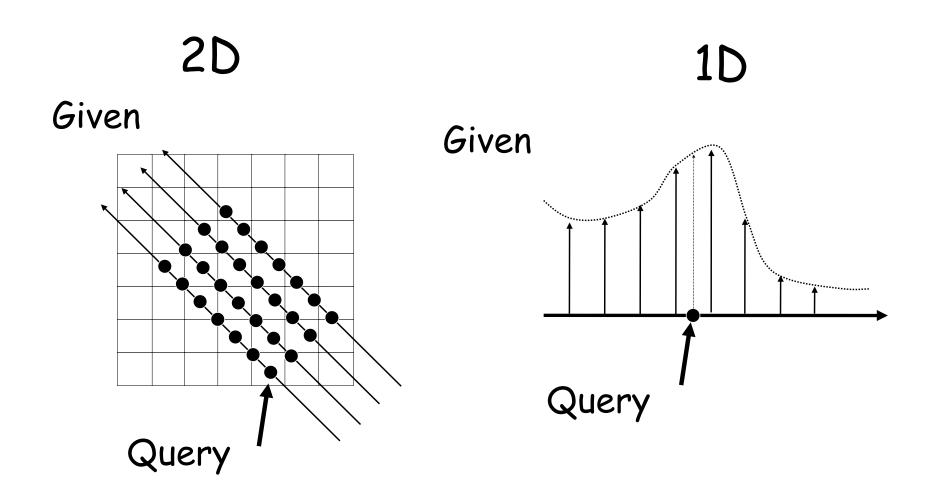
Multiplication:

$$F(\omega) \times G(\omega)$$

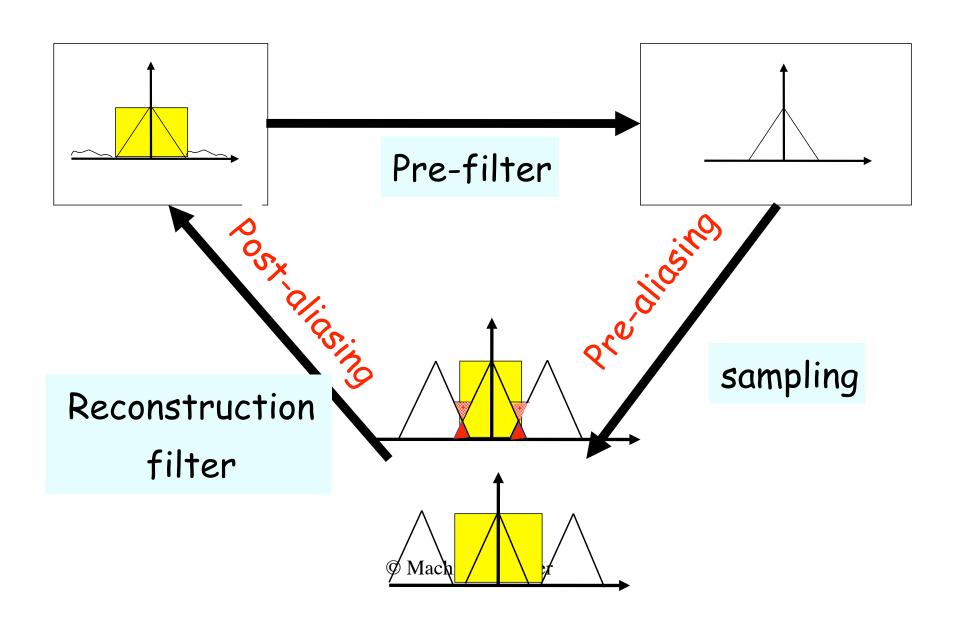
Sampling Theorem

- A signal can be reconstructed from its samples without loss of information if the original signal has no frequencies above 1/2 of the sampling frequency
- For a given bandlimited function, the rate at which it must be sampled (to have perfect reconstruction) is called the *Nyquist* frequency
- Due to Claude Shannon (1949)

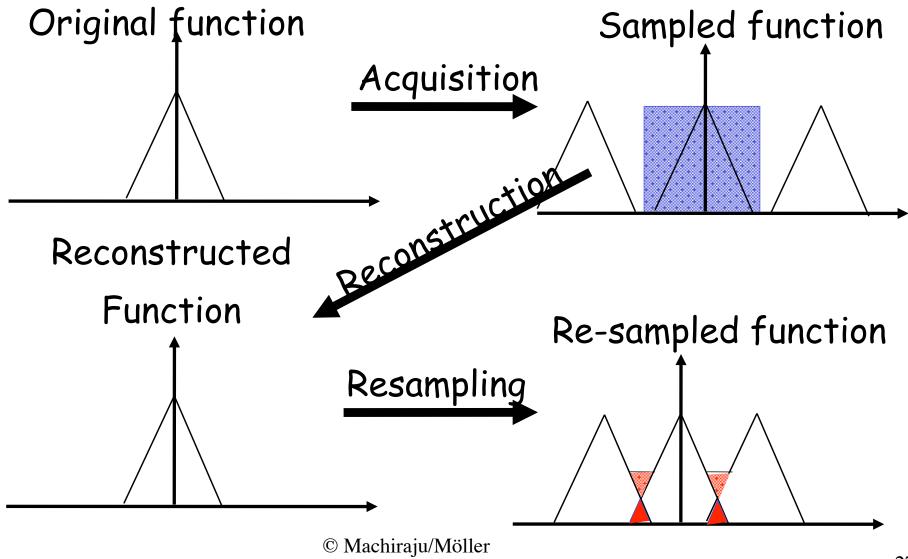
Example



Once Again ...

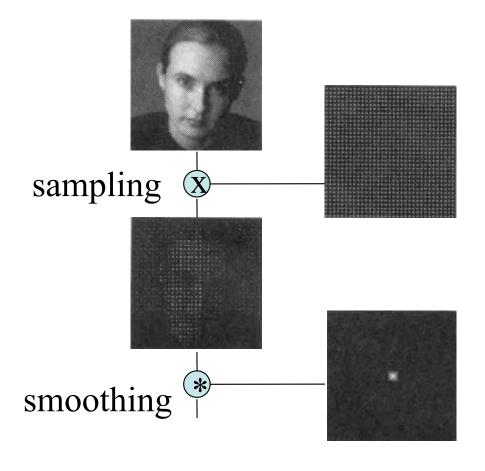


In the frequency domain

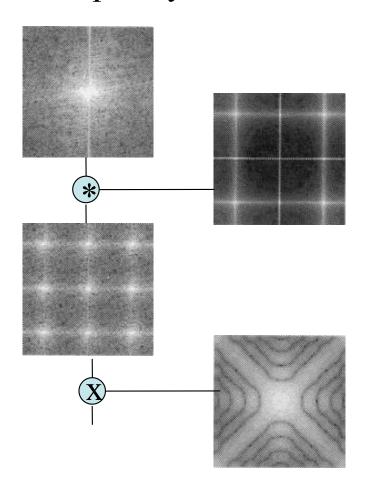


Pipeline - Example

Spatial domain

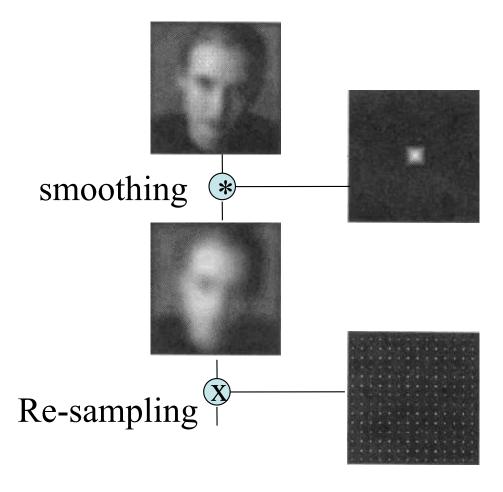


Frequency domain

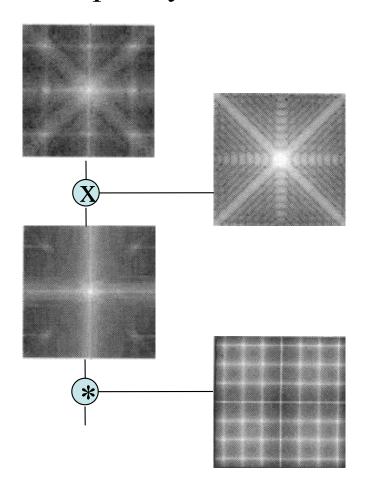


Pipeline - Example (2)

Spatial domain

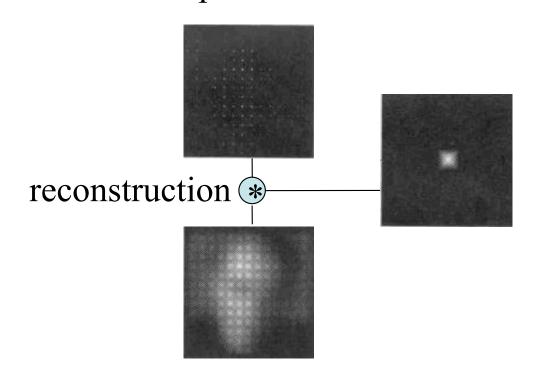


Frequency domain

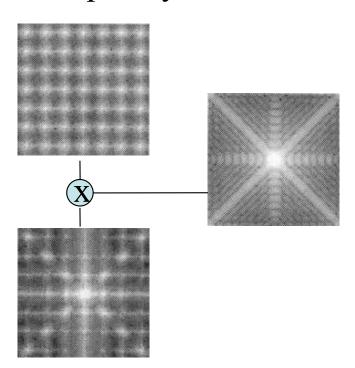


Pipeline - Example (3)

Spatial domain

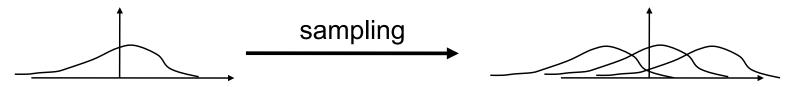


Frequency domain



Cause of Aliasing

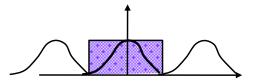
• Non-bandlimited signal – *prealiasing*

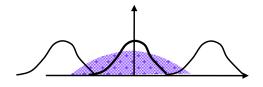


• Low sampling rate (<= Nyquist) – prealiasing

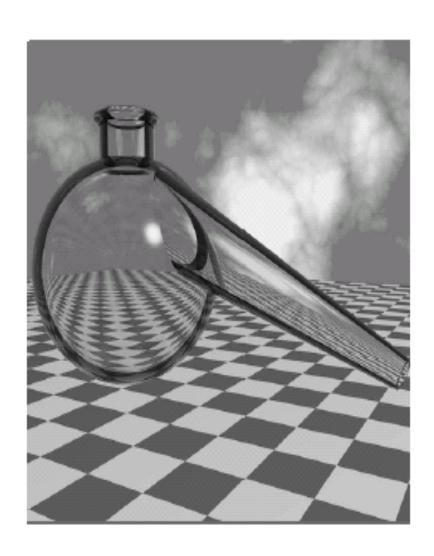


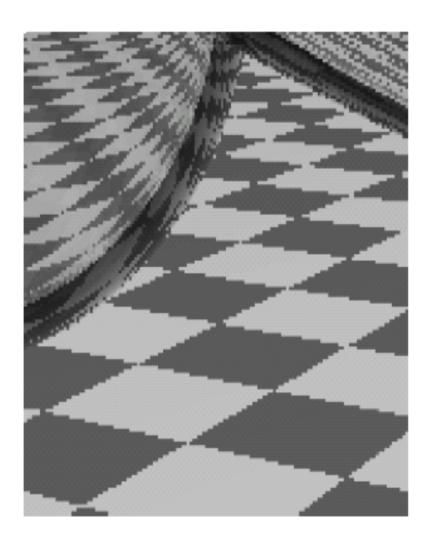
• Non perfect reconstruction – *post-aliasing*



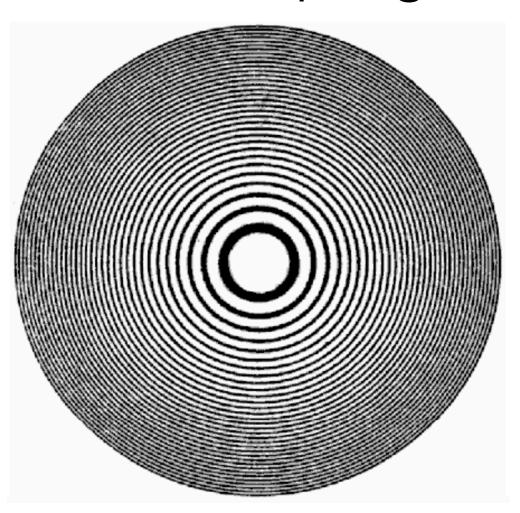


Aliasing example



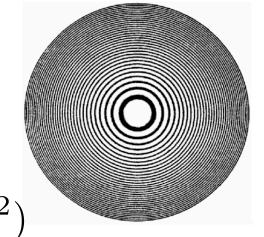


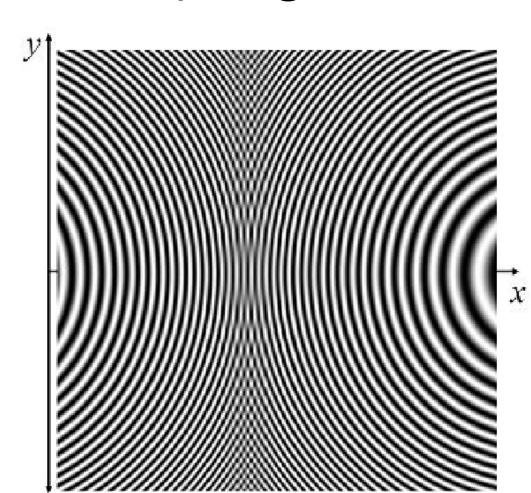
Aliasing: Sampling a Zone Plate



$$\sin(x^2 + y^2)$$

Aliasing: Sampling a Zone Plate





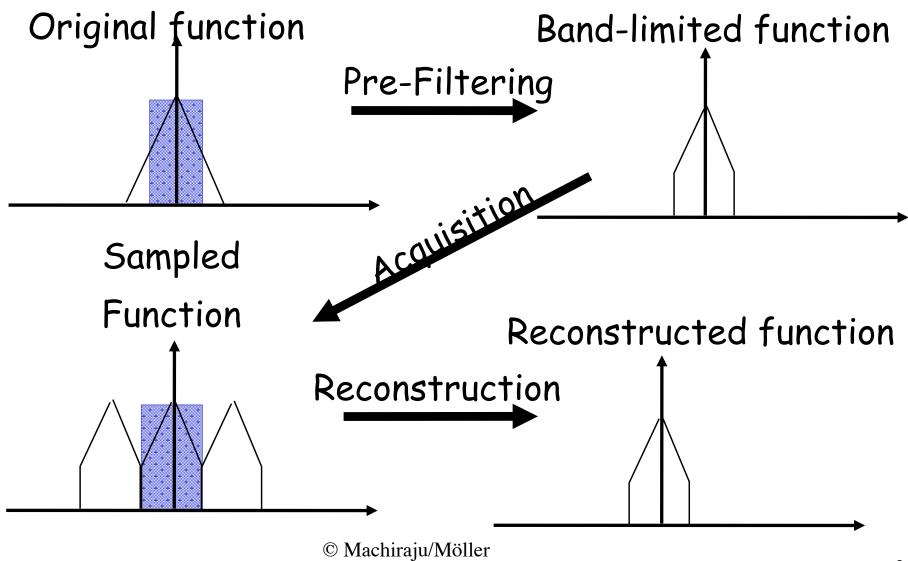
$$\sin(x^2 + y^2)$$

Sampled at 128 x 128 and reconstructed to 512 x 512 using windowed sinc

Left rings: part of the signal Right rings: aliasing due

to undersampling

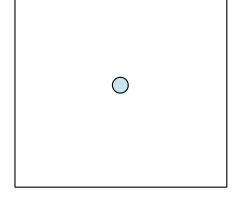
Antialiasing 1: Pre-Filtering



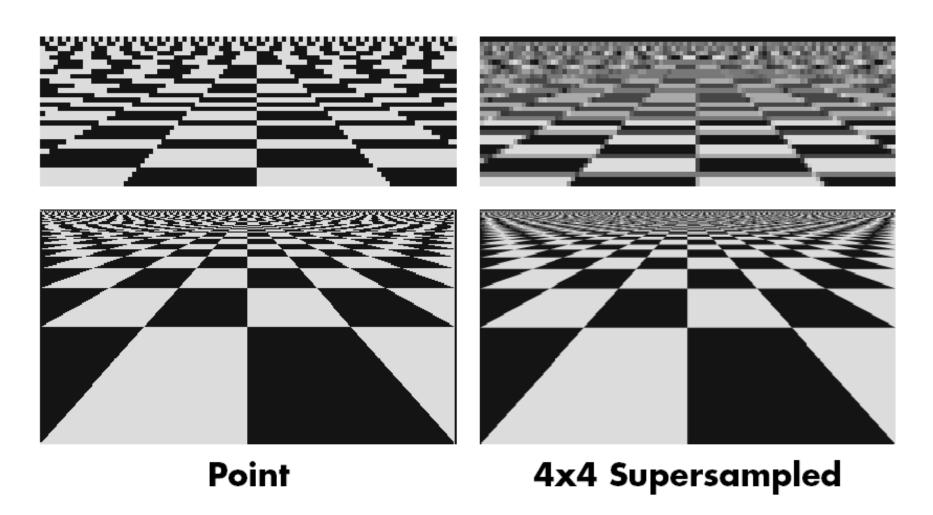
Antialiasing 2: Uniform Supersampling

- Increasing the sampling rate moves each copy of the spectra further apart, potentially reducing the overlap and thus aliasing
- Low-pass filter and then the resulting signal is re-sampled at image resolution

$$Pixel = \sum_{k} w_{k} \times Sample_{k}$$



Point vs. supersampling



Checkerboard sequence by Tom Duff

Summary: Antialiasing

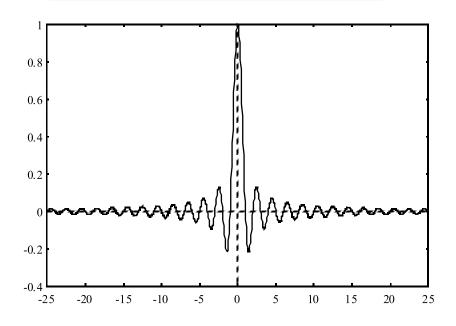
- Antialiasing = Preventing aliasing
- 1. Analytically pre-filter the signal
 - Solvable for points, lines and polygons
 - Not solvable in general (e.g. procedurally defined images)
- 2. Uniform supersampling and resample
- 3. Nonuniform or stochastic sampling later!

Reconstruction = Interpolation

Spatial Domain:

convolution is exact

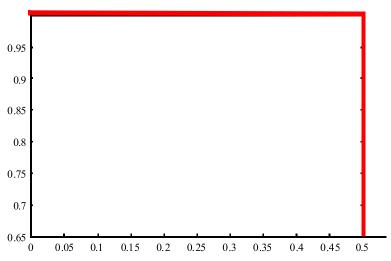
$$f_r(x) - f(x) = 0$$



Frequency Domain:

cut off freq. replica

$$\operatorname{Sinc}(x) = \frac{\sin(\pi x)}{\pi x}$$



Example: Derivatives

Spatial Domain:

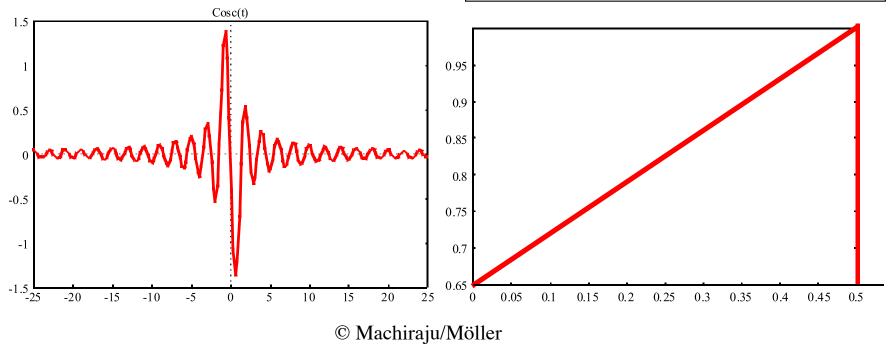
convolution is exact

$$f_r^d(x) - f'(x) = 0$$

Frequency Domain:

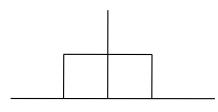
· cut off freq. replica

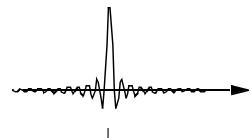
$$\operatorname{Cosc}(x) = \frac{\cos(\pi x)}{x} - \frac{\sin(\pi x)}{\pi x^2}$$



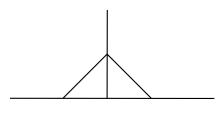
Reconstruction Kernels

Nearest Neighbor (Box)





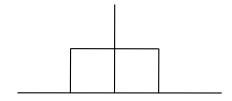
• Linear



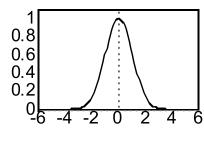


• Sinc

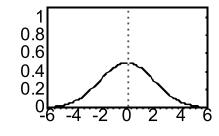




- Gaussian
- Many others



Spatial d.

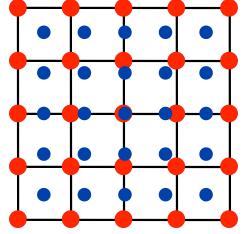


Frequency d.

Interpolation example



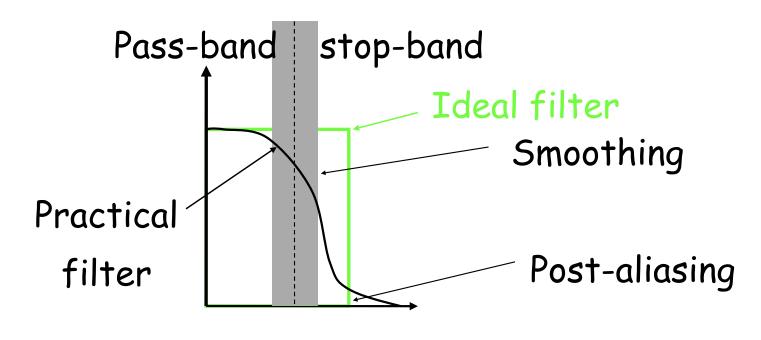
Nearest neighbor



Linear Interpolation

Ideal Reconstruction

- Box filter in frequency domain =
- Sinc Filter in spatial domain
- Sinc has *infinite* extent not practical



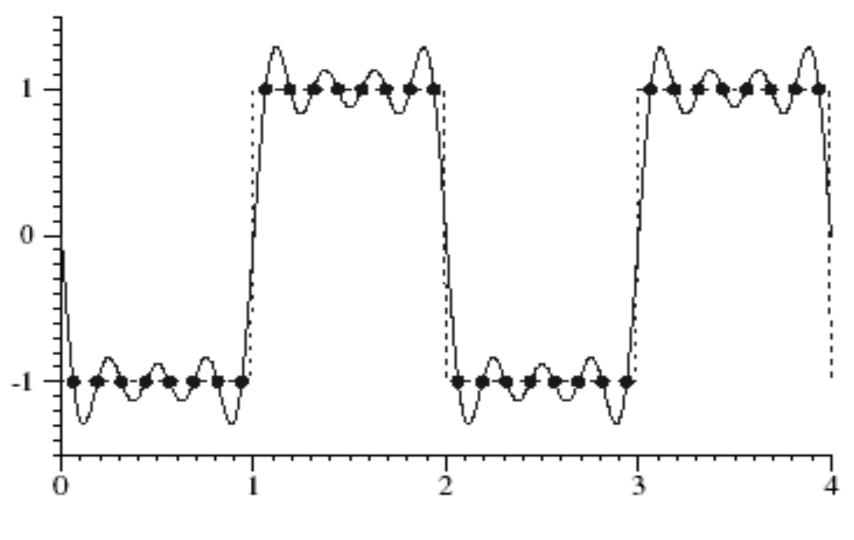
Ideal Reconstruction

• Use the sinc function – to bandlimit the sampled signal and remove all copies of the spectra introduced by sampling

• But:

- The sinc has infinite extent and we must use simpler filters with finite extents.
- The windowed versions of sinc may introduce ringing artifacts which are perceptually objectionable.

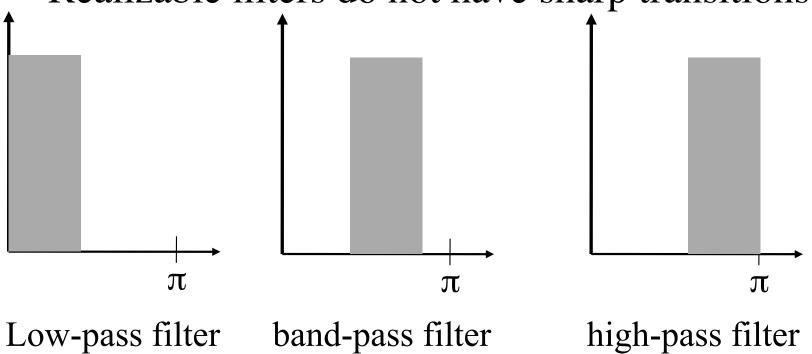
Reconstructing with Sinc: Ringing



Ideal filters

Also have ringing in pass/stop bands

Realizable filters do not have sharp transitions



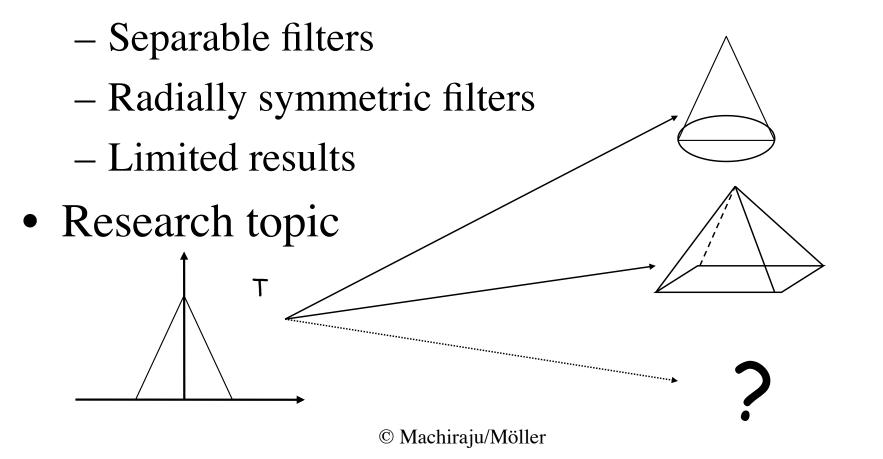
Summary: possible errors

Post-aliasing

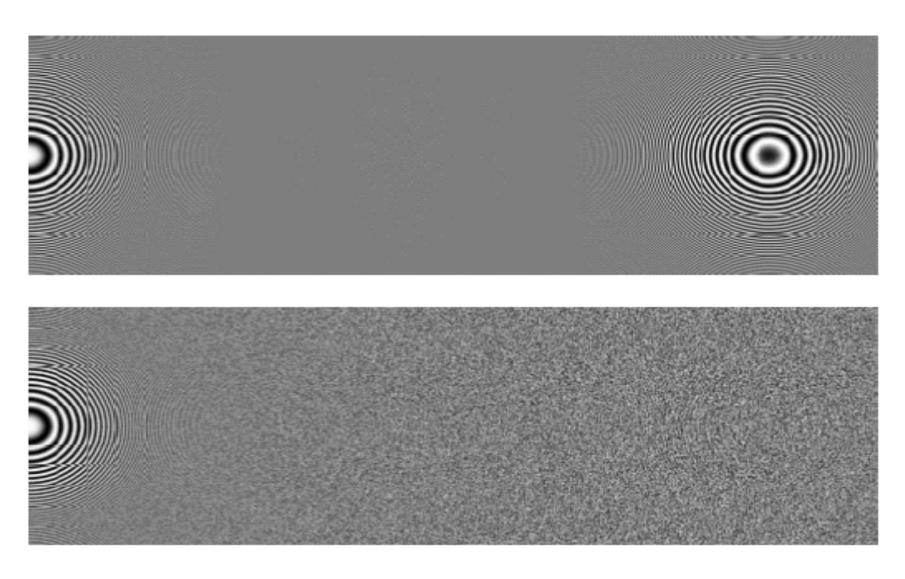
- reconstruction filter passes frequencies beyond the
 Nyquist frequency (of duplicated frequency spectrum)
 => frequency components of the original signal appear
 in the reconstructed signal at different frequencies
- Smoothing due to prefiltering
 - frequencies below the Nyquist frequency are attenuated
- Ringing (overshoot)
 - occurs when trying to sample/reconstruct discontinuity
- Anisotropy
 - caused by not spherically symmetric filters

Higher Dimensions?

- Design typically in 1D
- Extensions to higher dimensions (typically):



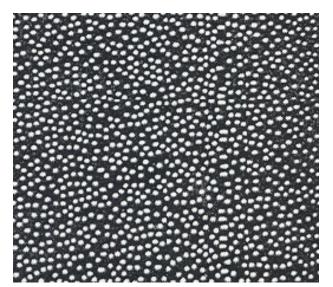
Aliasing vs. Noise



Distribution of Extrafoveal Cones

- Yellot theory (1983)
 - Structured aliases replaced by noise
 - Visual system less sensitive to high freq noise

Monkey eye cone distribution



Fourier Transform



Non-Uniform Sampling - Intuition

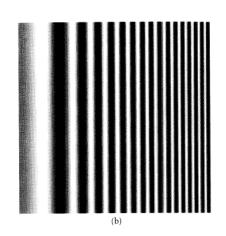
Uniform sampling

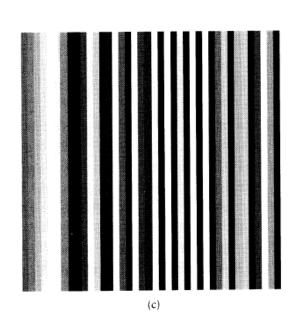
- The spectrum of uniformly spaced samples is also a set of uniformly spaced spikes
- Multiplying the signal by the sampling pattern corresponds to placing a copy of the spectrum at each spike (in freq. space)
- Aliases are coherent, and very noticeable

Non-uniform sampling

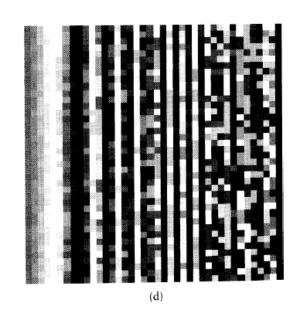
- Samples at non-uniform locations have a different spectrum; a single spike plus noise
- Sampling a signal in this way converts structured aliases into broadband noise
- Noise is incoherent, and much less objectionable

Uniform vs. non-uniform point sampling





Uniformly sampled 40x40

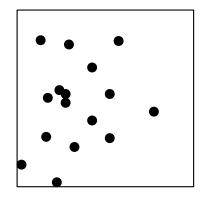


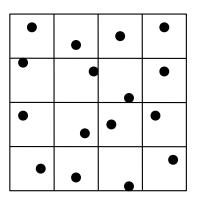
Uniformly jittered 40x40

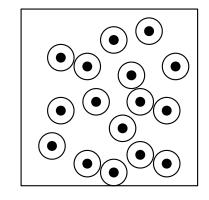
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Non-Uniform Sampling Patterns

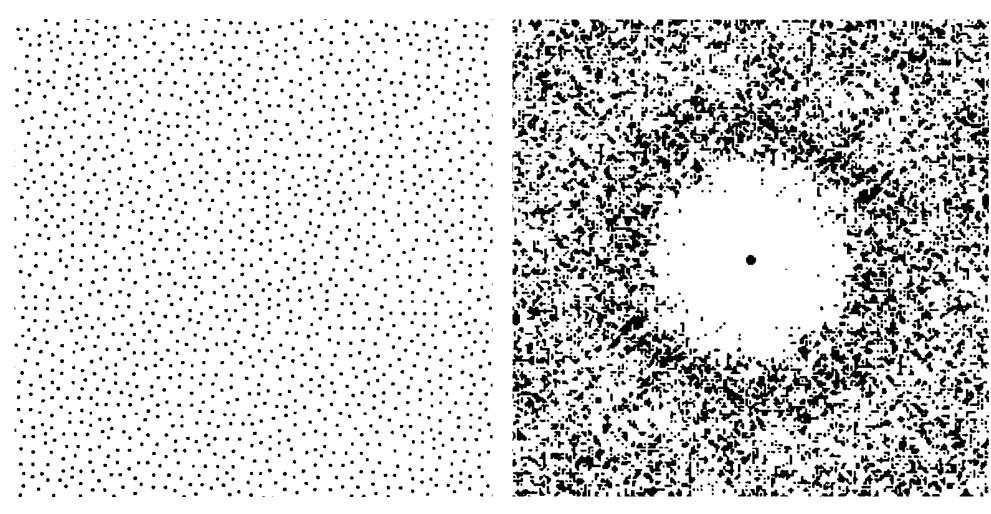
- Poisson
 - Pick n random points in sample space
- Uniform Jitter
 - Subdivide sample space into n regions
- Poisson Disk
 - Pick n random points, but not too close







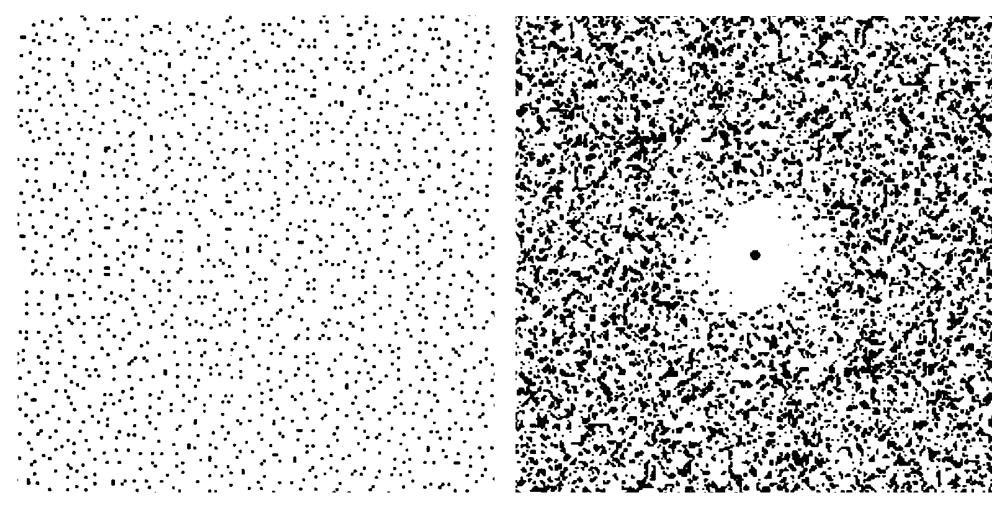
Poisson Disk Sampling



Spatial Domain

Fourier Domain

Uniform Jittered Sampling



Spatial Domain

Fourier Domain

Non-Uniform Sampling - Patterns

- Spectral characteristics of these distributions:
 - Poisson: completely uniform (white noise).
 High and low frequencies equally present
 - Poisson disc: Pulse at origin (DC component of image), surrounded by empty ring (no low frequencies), surrounded by white noise
 - Jitter: Approximates Poisson disc spectrum, but with a smaller empty disc.

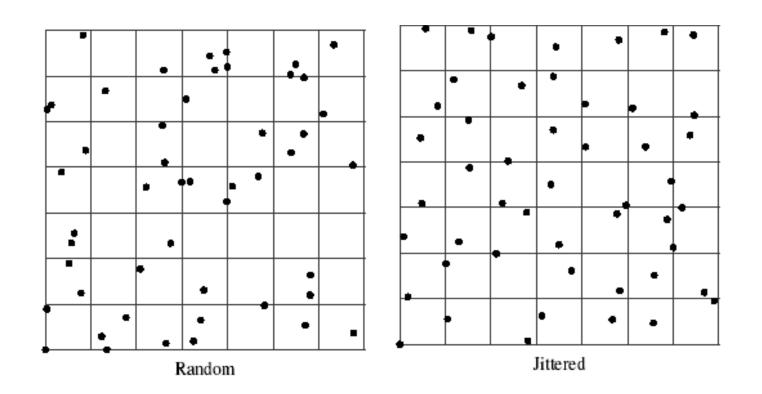
Stratified Sampling

- Divide sample space into stratas
- Put at least one sample in each strata
- Also have samples far away from each other
 - samples too close to each other often provide no new information

• Example: uniform jittering

Jitter

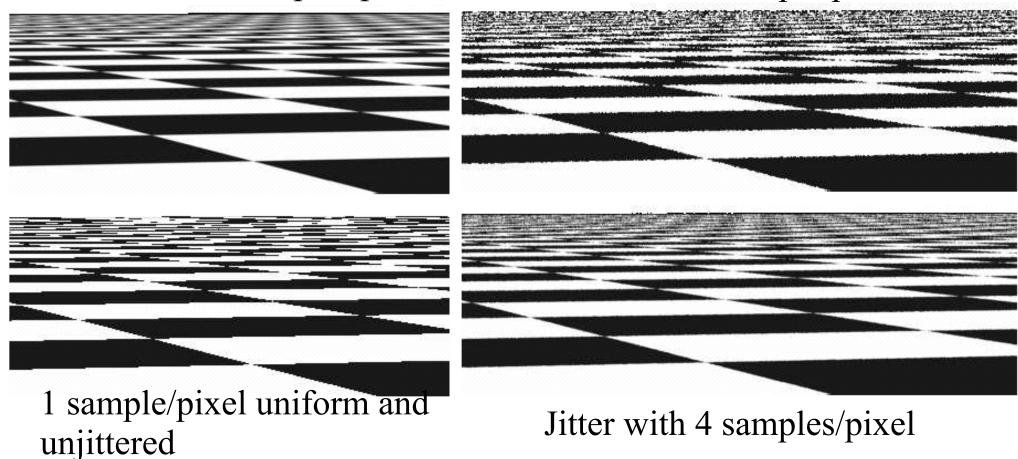
- Place samples in the grid
- Perturb the samples up to 1/2 width or height



Texture Example

"ideal" – 256 samples/pixel

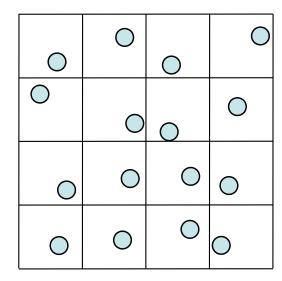
Jitter with 1 sample/pixel



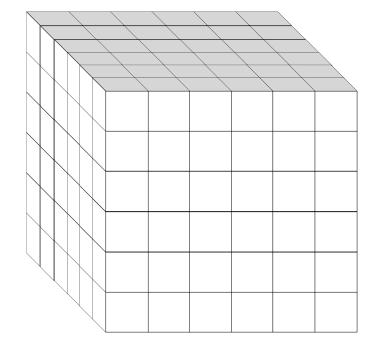
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Multiple Dimensions

- Too many samples
- 1D
- 2D







Jitter Problems

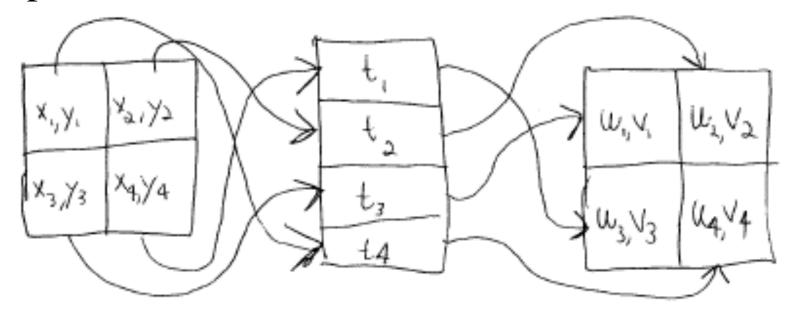
- How to deal with higher dimensions?
 - Curse of dimensionality
 - D dimensions means N^D "cells" (if we use a separable extension)

• Solutions:

- We can look at each dimension independently and stratify, after which randomly associate samples from each dimension
- Latin Hypercube (or N-Rook) sampling

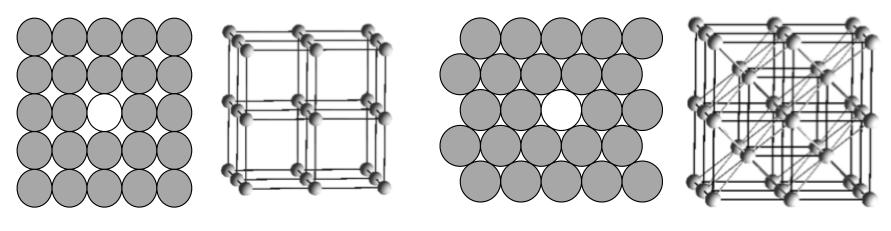
Multiple Dimensions

- Make (separate) strata for each dimension
- Randomly associate strata among each other
- Ensure good sample "distribution"
 - Example: 2D screen position; 2D lense position; 1D time



Aside: alternative sampling lattices

- Dividing space up into equal cells doesn't have to be on a Cartesian lattice
- In fact Cartesian is NOT the optimal way how to divide up space uniformly

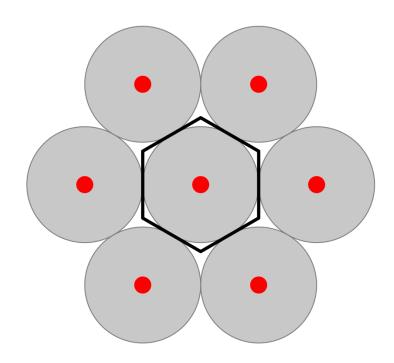


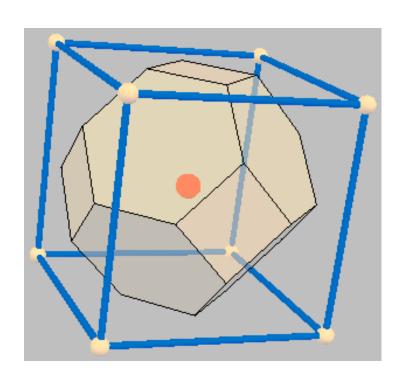
Cartesian

Hexagonal is optimal in 2D

Aside: optimal sampling lattices

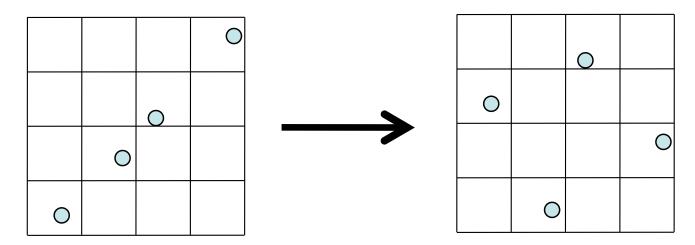
- We have to deal with different geometry
- 2D hexagon
- 3D truncated octahedron





Latin Hypercubes (LHS) or N-Rooks in 2D

- Generate a jittered sample in each of the diagonal entries
- Random shuffle in each dimension
- Projection to each dimension corresponds to a uniform jittered sampling



LHS or N-Rooks in k-D

Generate *n* samples $(s_1^i, s_2^i, ..., s_k^i)$ in *k* dimensions

- Divide each dimension into n cells
- Assign a random permutation of *n* to each dimension
- Sample coordinates are jittered in corresponding cells according to indices from the permutations

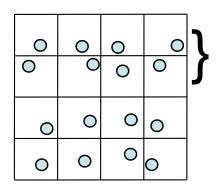
<i>k</i> = 3	7	5	8,	1	4	10	3	9	2	6
	3	5	1	6	9	4	8	2	7	10
	7	10	3	9	1	8	2	5	6	4

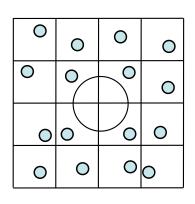
 s_{1}^{3} is from the 8-th cell from dimension 1

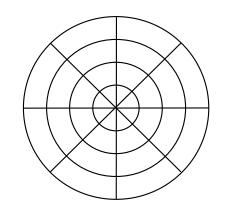
n = 10

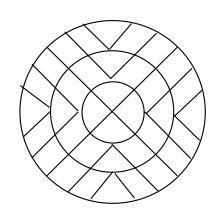
Stratification - problems

- Clumping and holes due to randomness and independence between strata
- LHS can help but no quality assurance due to random permutations, e.g., diagonal









Other geometries, e.g. stratify circles or spheres?

How good are the samples?

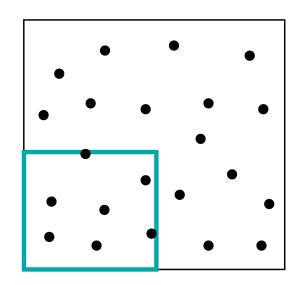
- How can we evaluate how well our samples are distributed in a more global manner?
 - No "holes"
 - No clumping
- Well distributed patterns are low-discrepancy
 - more evenly distributed
- Want to construct low-discrepancy sequence
- Most of these are deterministic!

Discrepancy

- Intuition: for a well distributed set of samples in [0,1]ⁿ, the relative volume of any sub-region should be close to the relative percentage of points therein
- For a particular set B of sub-volumes of $[0,1]^d$ and a sequence P of N sample points in $[0,1]^d$

$$D_N(B,P) = \sup_{b \in B} \left| \frac{\#\{x_i \in b\}}{N} - Vol(b) \right|$$

• E.g., for the marked sub-volume, we have $|7/22 - \frac{1}{4}| \le D_{22}(B, P)$



Discrepancy

- Examples of sub-volume sets B of $[0,1]^d$:
 - All axis-aligned
 - All those sharing a corner at the origin (called star discrepancy $D_N^*(P)$)
- Asymptotically lowest discrepancy that has been obtained in *d* dimensions:

$$D_N^*(P) = O\left(\frac{(\log N)^d}{N}\right)^{\frac{1}{2}}$$

Discrepancy

- How to create low-discrepancy sequences?
 - Deterministic sequences! Not random anymore
 - Also called pseudo-random
 - Advantage: easy to compute

• 1D:
$$x_i = \frac{i}{N} \implies D_N^*(x_1, ..., x_N) = \frac{1}{N}$$
 What happens if B = all intervals? Uniform:
$$x_i = \frac{i - 0.5}{N} \implies D_N^*(x_1, ..., x_N) = \frac{1}{2N}$$
 In general,
$$D_N^*(x_1, ..., x_N) = \frac{1}{2N} + \max_{1 \le i \le N} \left| x_i - \frac{2i - 1}{2N} \right|$$

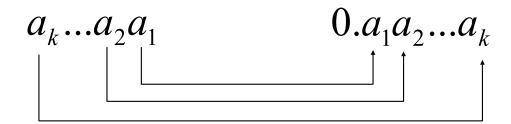
Pseudo-Random Sequences

Radical inverse

- Building block for high dimensional sequences
- "inverts" an integer given in base b

$$n = a_k ... a_2 a_1 = a_1 b^0 + a_2 b^1 + a_3 b^2 + ...$$

$$\Phi_b(n) = 0.a_1 a_2 ... a_k = a_1 b^{-1} + a_2 b^{-2} + a_3 b^{-3} + ...$$



Van Der Corput Sequence

- One of the simplest 1D sequence: $x_i = \Phi_2(i)$
- Uses radical inverse of base 2
- Asymptotically optimal discrepancy

,	form of <i>i</i>	inverse	λ_{j}		
	101111 01 1	IIIVEISE			
0	0	0.0	0		
1	1	0.1	0.5		
2	10	0.01	0.25		
3	11	0.11	0.75		
4	100	0.001	0.125		
5	101	0.101	0.625		
6	110	0.011	0.375		

radical

hinary

_	-	2		3		
\rightarrow	—		-		T	-

 $D_N^*(P) = O\left(\frac{\log N}{N}\right)$

Halton

- Use a prime number basis for each dimension
- Achieves best possible discrepancy

asymptotically

$$x_i = (\Phi_2(i), \Phi_3(i), \Phi_5(i), ..., \Phi_{p_d}(i))$$

$$D_N^*(P) = O\left(\frac{(\log N)^d}{N}\right)^{\frac{1}{2}}$$

• Can be used if *N*, the number of samples, is not known in advance — all prefixes of a Halton sequence are well distributed

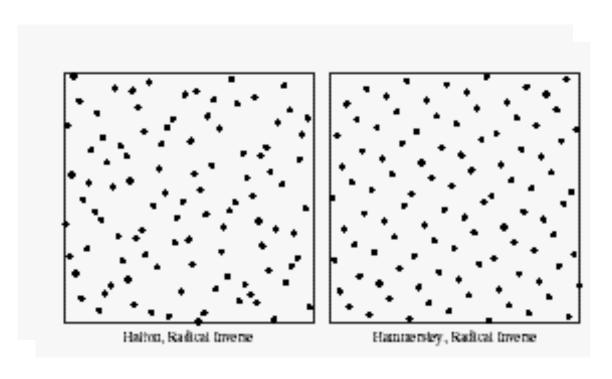
Hammersley Sequences

- Similar to Halton
- But need to know N, the total number of samples, in advance
- Slightly lower discrepancy than Halton

$$x_i = (\frac{i}{N}, \Phi_{p_1}(i), \Phi_{p_2}(i), ..., \Phi_{p_{d-1}}(i))$$

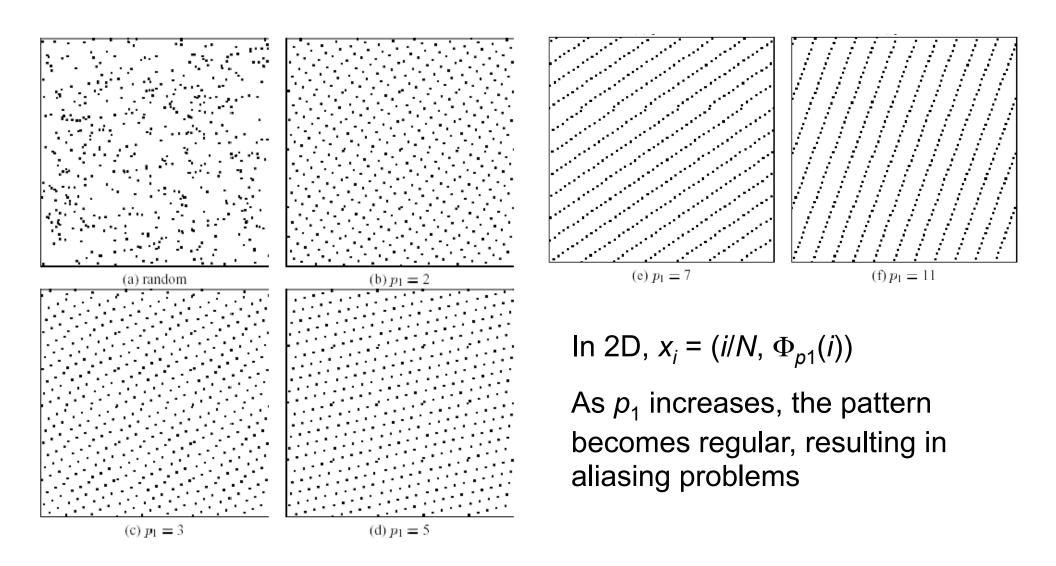
Prime numbers

Halton vs. Hammersley

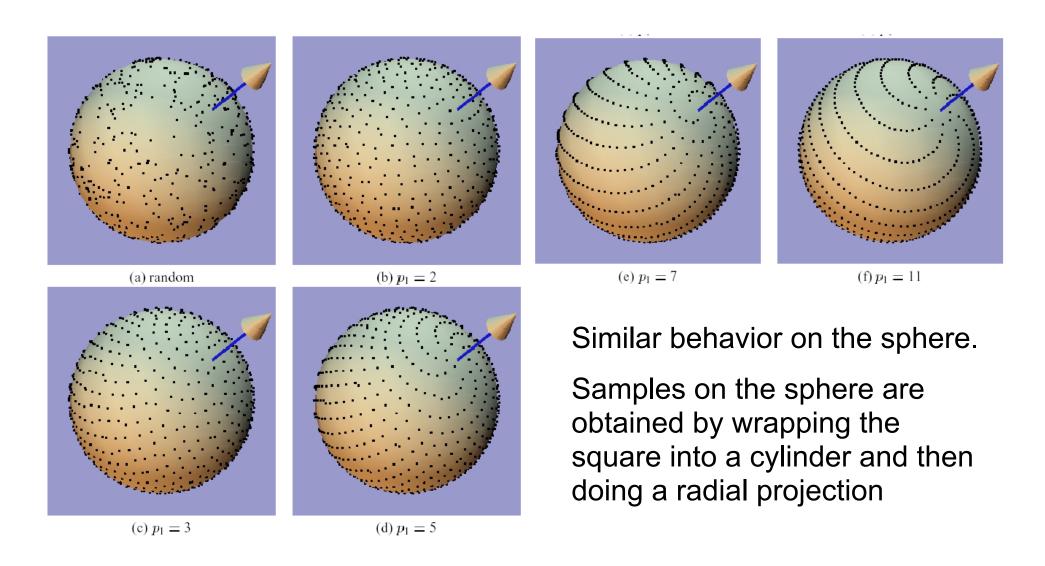


First 100 samples in [0, 1]²

Hammersley Sequences



Hammersley Sequences



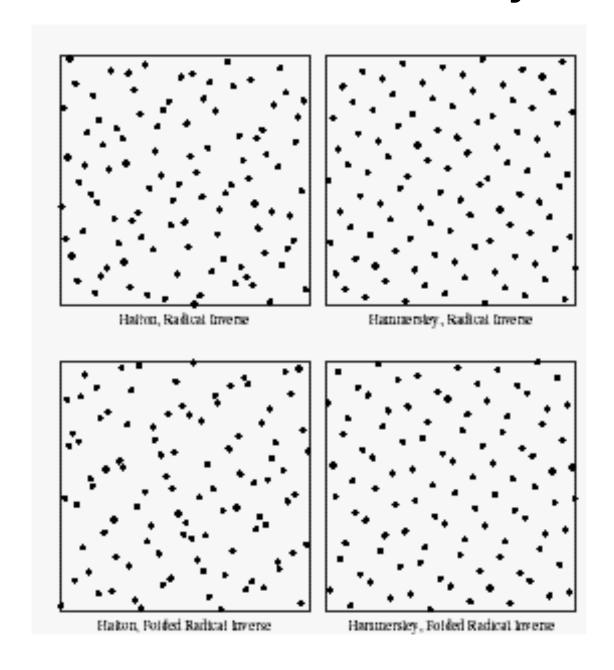
Folded Radical Inverse

- Modulate each digit in the radical inverse by an offset than modulo with the base
- Hammersley-Zaremba or Halton-Zaremba
- Improves discrepancy

$$\Phi_b(n) = \sum_{i=1}^{\infty} a_i \frac{1}{b^i}$$

$$\Phi_b(n) = \sum_{i=1}^{\infty} ((a_i + i - 1) \operatorname{mod} b) \frac{1}{b^i}$$

Halton and Hammersley folded



(t,m,d) nets

- Most successful constructions of low-discrepancy sequences are (t,m,d)-nets and (t,d)-sequences.
- Basis b: a prime or prime power
- 0 = < t = < m
- A (t,m,d)-net in base b is a point set in [0,1]d consisting of b^m points, such that every box

$$E = \prod_{i=1}^{d} \left[a_i b^{-c_i}, (a_i + 1) b^{-c_i} \right) \text{ where } \sum_{i=1}^{d} c_i = m - t$$

of volume bt-m contains bt points

Reference: www.mathdirect.com/products/qrn/resources/Links/

QRDemonstration Ink 4.html

(t,d) Sequences

- (t,m,d)-nets ensures that samples are well distributed for particular integer subdivisions of the space.
- A (t,d)-sequence in base b is a sequence x_i of points in $[0,1]^d$ such that for all integers $k \ge 0$ and m > t, the point set $\left\{ x_i \middle| kb^m \le i < (k+1)b^m \right\}$

hm

is a (t,m,d)-net in base b.

- The number t is the quality parameter.
- Smaller t yield more uniform nets and sequences because b-ary boxes of smaller volume still contain points.
 Reference: www.mathdirect.com/products/grn/resources/Links/

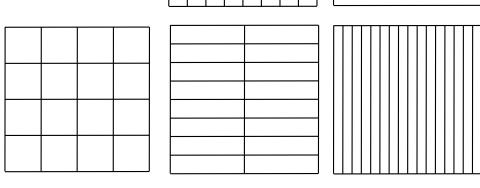
QRDemonstration_Ink_4.html

(t,d) = (0,2) sequences

- Used in pbrt for the Low-discrepancy sampler
- First and succeeding block of $16 = 2^4$ samples in the sequence give a (0,4,2) net
- First and succeeding block of $8 = 2^3$ samples in the sequence give a (0,3,2) net
- etc.

All possible uniform divisions into 16 rectangles:

One sample in each of 16 rectangle



Practical Issues

- Create one sequence
- Create new ones from the first sequence by "scrambling" rows and columns
- This is only possible for (0,2) sequences, since they have such a nice property (the "nrook" property)

Texture

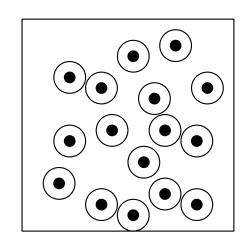
Jitter with 1 sample/pixel

Hammersley Sequence with 1 sample/pixel

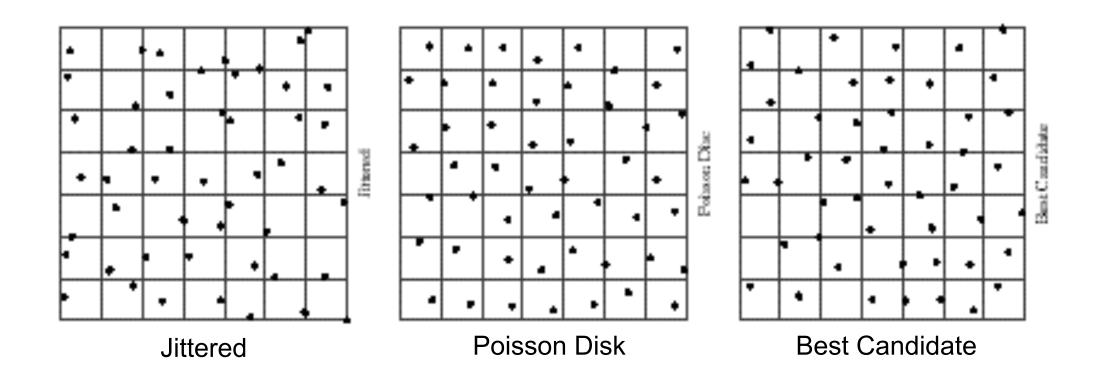
- Jittered stratification
 - Randomness (inefficient)
 - Clustering problems between adjacent strata
 - Undersampling ("holes")
- Low Discrepancy Sequences
 - No explicit preventing two samples from coming to close
- "Ideal": Poisson disk distribution
 - too computationally expensive
- Best Sampling approximation to Poisson disk –a form of farthest point sampling

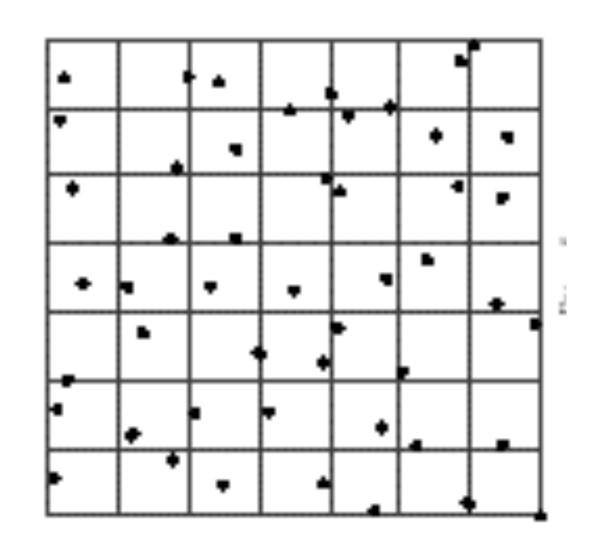
Poisson Disk

Comes from structure of eye – rods and cones

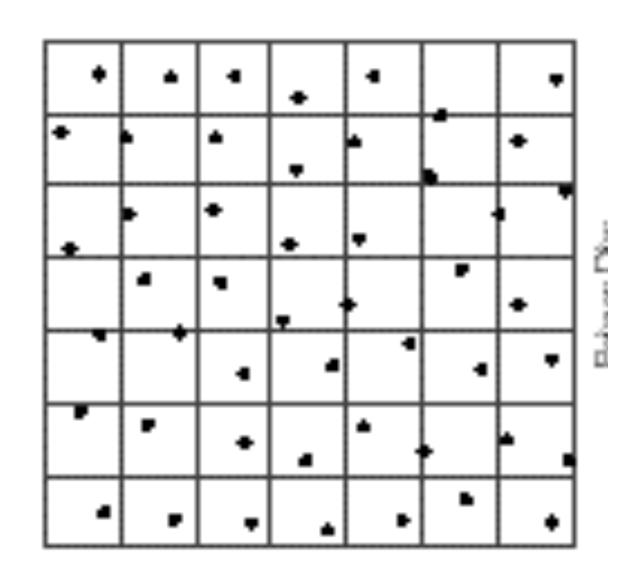


- Dart Throwing
- No two points are closer than a threshold
- Very expensive
- Compromise Best Candidate Sampling
 - Every new sample is to be farthest from previous samples amongst a set of randomly chosen candidates
 - Compute pattern which is reused by tiling the image plane (translating and scaling).
 - Toroidal topology



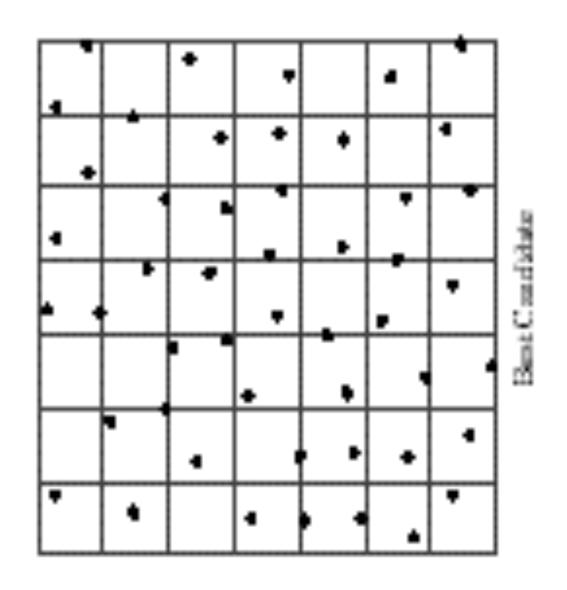


Jittered



Poisson Disk

Best Candidate



Dart throwing

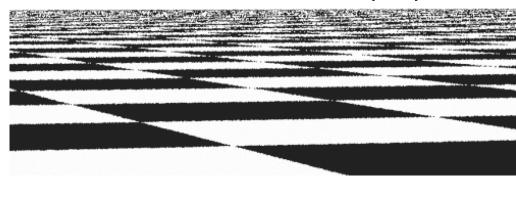
```
i \leftarrow 0
while i < N
                                                       Throw a dart.
  x_i \leftarrow \text{unit()}
  y_i \leftarrow \text{unit()}
  reject \leftarrow false
   for k \leftarrow 0 to i-1
                                                       Check the distance to all other samples.
     d \leftarrow (x_i - x_k)^2 + (y_i - y_k)^2
      if d < (2r_p)^2 then
        reject \leftarrow true
                                                       This one is too close—forget it.
         break
         endif
      endfor
   if not reject then
                                                       Append this one to the pattern.
      i \leftarrow i + 1
      endif
   endwhile
```

Texture

Jitter with 1 sample/pixel



Best Candidate with 1 sample/pixel





Jitter with 4 sample/pixel

Best Candidate with 4 sample/pixel

Next

- Rendering Equation
- Probability Theory
- Monte Carlo Techniques