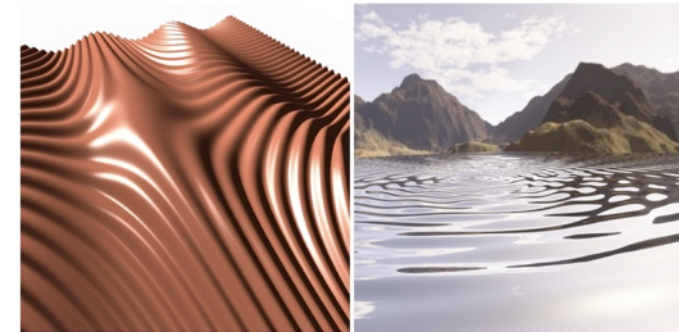


Interval arithmetic in visualization and computer graphics

Younis Hijazi

IGG, LSIIT, Université de Strasbourg
[Fraunhofer-ITWM Kaiserslautern]



- **Motivation**
- Interval Arithmetic (IA)
- Arrangement of arbitrary implicit planar curves
- Ray casting arbitrary implicits
- Conclusions & Future Work

- Need of visualization
 - ▶ increasing amount of data & complexity of input
 - ▶ understand data
- Need of robust and efficient algorithms for large & unstructured data
 - ▶ elaborated mathematical tools
 - ▶ scalable and grid-free algorithms
- Why implicits?
 - ▶ flexible and compact model
 - ▶ well-suited for dynamic objects

- Motivation
- Interval Arithmetic (IA)
 - ▶ What is IA and Why IA?
 - ▶ Extensions of IA
- Arrangement of arbitrary implicit planar curves
- Ray casting arbitrary implicits
- Conclusions & Future Work

- Interval Arithmetic (IA) was introduced by Ramon Moore in the 60s
- Basic idea: represent both exact solution x and error ϵ within a single object, the interval I , i.e. $I = [x - \epsilon, x + \epsilon]$
- Definition:
Let $a = [\underline{a}, \bar{a}]$ and $b = [\underline{b}, \bar{b}]$ be intervals.
Then, if $op \in \{+, -, \times, \div\}$ we define:

$$S = S(a \text{ op } b) = \{x \text{ op } y \mid x \in a \text{ and } y \in b\}$$

$$a \text{ op}_{[]} b = [\min S, \max S]$$

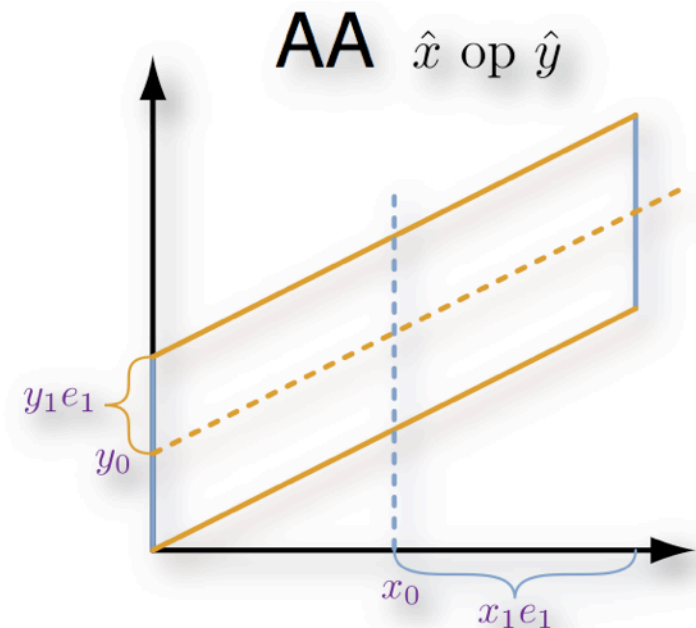
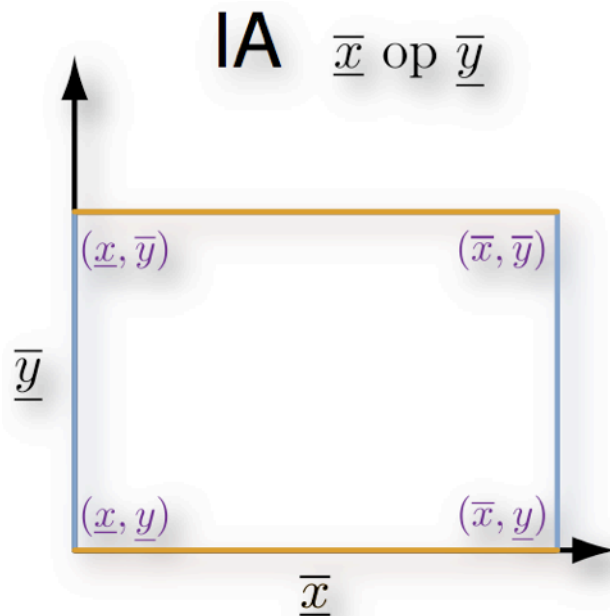
- Example: $a + b = [\underline{a} + \underline{b}, \bar{a} + \bar{b}]$
- Interval analysis: study of interval algorithms

- IA is robust
 - ▶ it handles all kinds of error (rounding, truncation and input errors)
 - ▶ example: Suppose $x \in [-0.532, -0.531]$
Then
$$\begin{aligned} e^x &\in 1 + [-0.532, -0.531] + \frac{[-0.532, -0.531]^2}{2} [0, 1] \\ &= [0.468, 0.470] + \frac{[0.280, 0.284]}{2} [0, 1] \\ &= [0.468, 0.470] + [0, 0.142] \\ &= [0.468, 0.612] \end{aligned}$$
- IA is general
 - ▶ Moore's theorem: any computable function can be converted to an IA form (inclusion function)
 - ▶ it generalizes to higher dimensions (N-box)

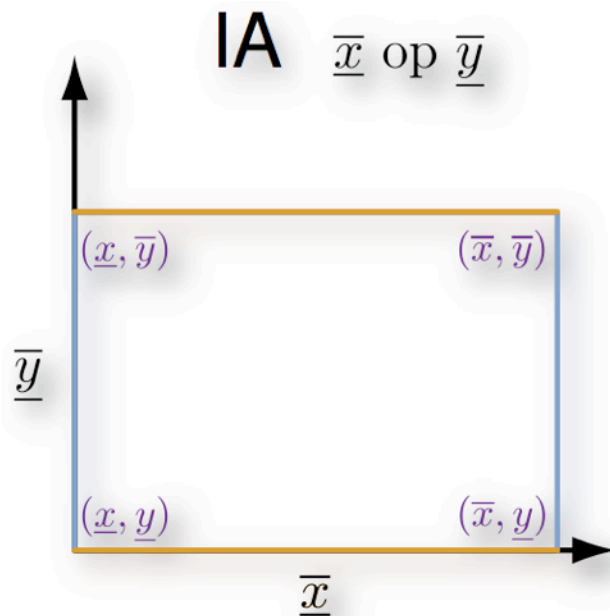
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Interval Arithmetic - Extensions (1)

- [Stolfi et al] (90s): Affine Arithmetic (AA)
 - ▶ extends IA by keeping track of the correlation terms
 - ▶ overcomes IA's overestimation problem
 - ▶ more accurate than IA but much more expensive: need of trade-off between speed and accuracy

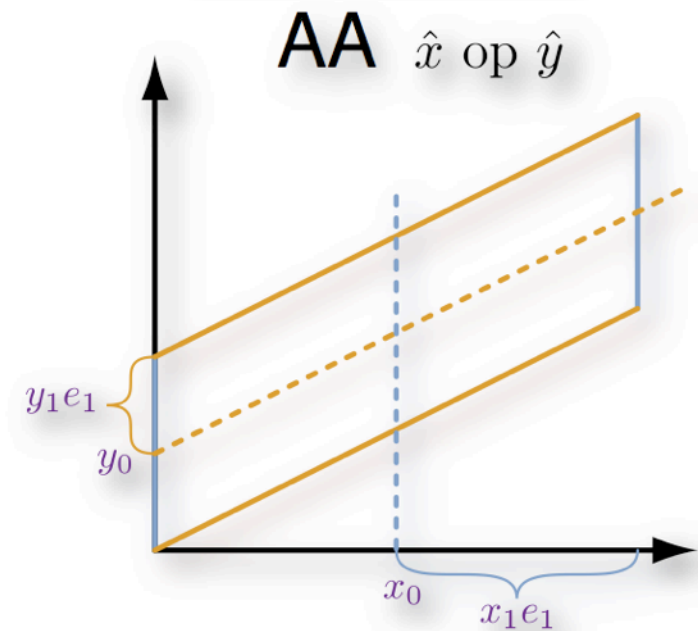


Interval Arithmetic - Extensions (2)

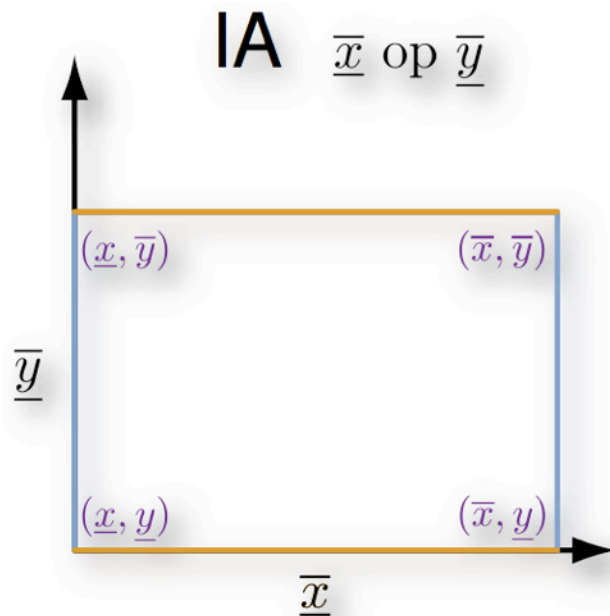


$$\hat{x} = x_0 + \sum_{i=1}^n x_i e_i$$

$$e_i \in [-1, 1]$$

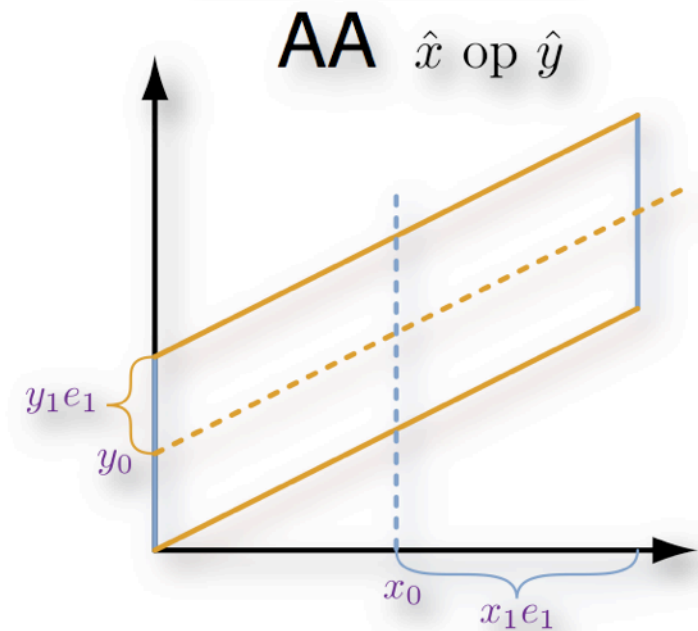


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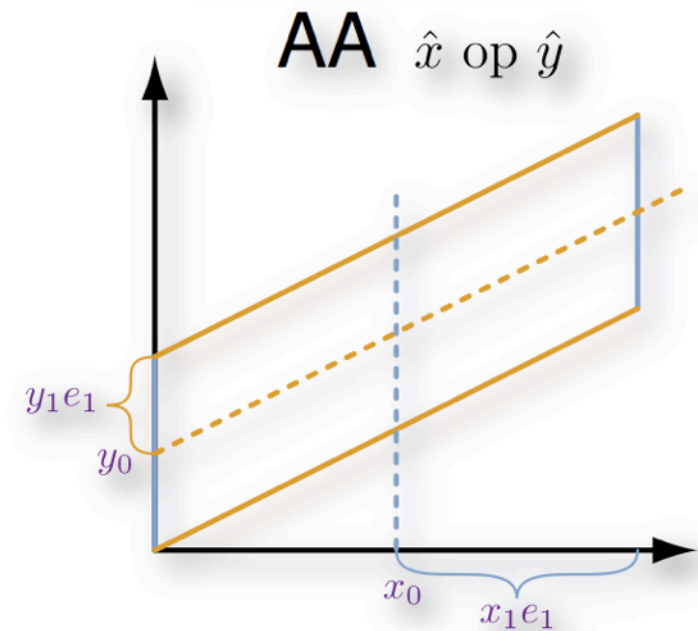
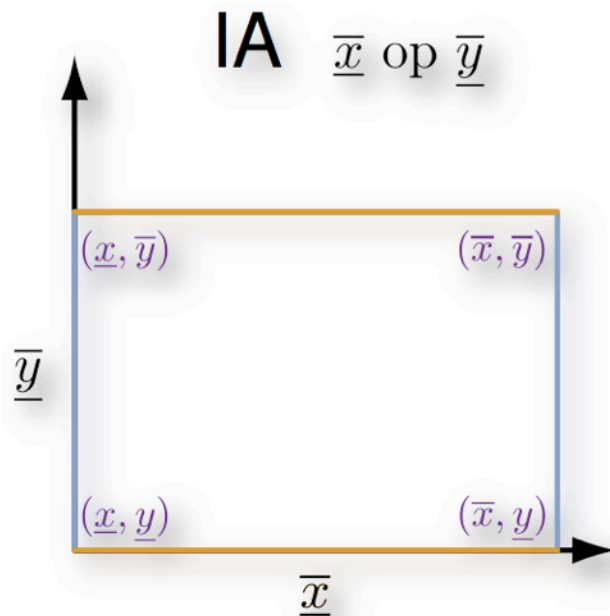
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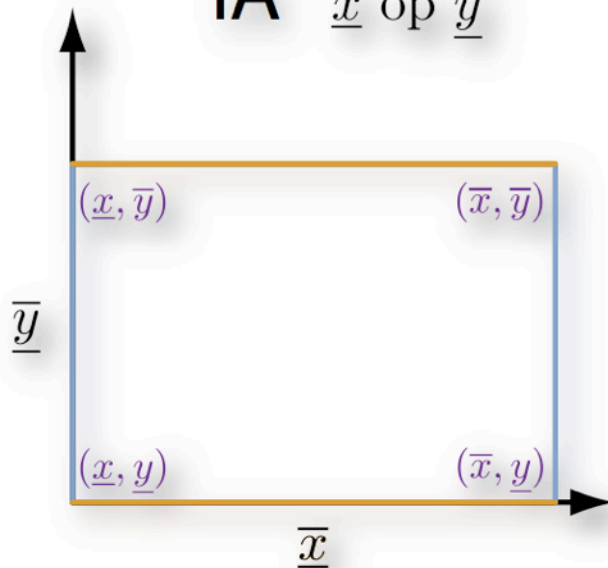
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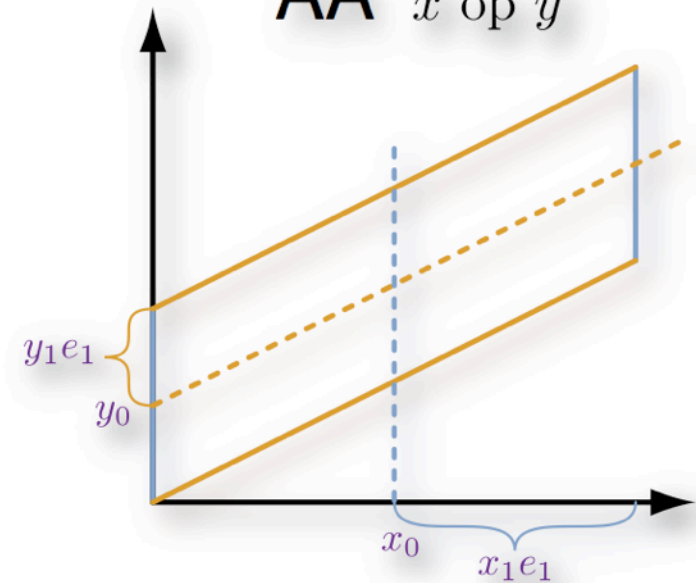
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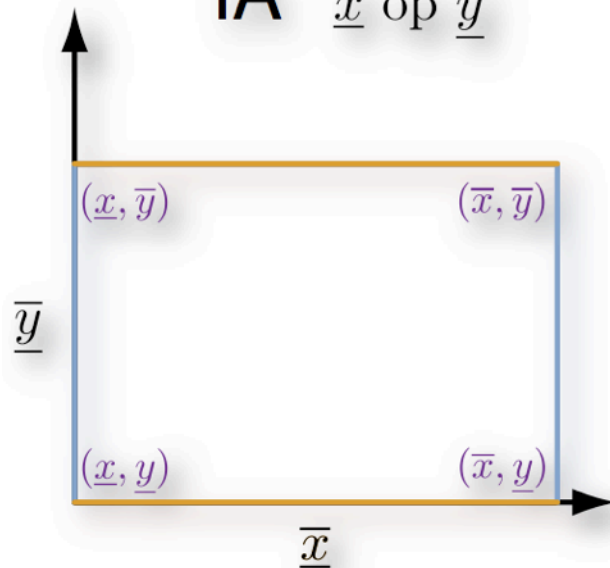
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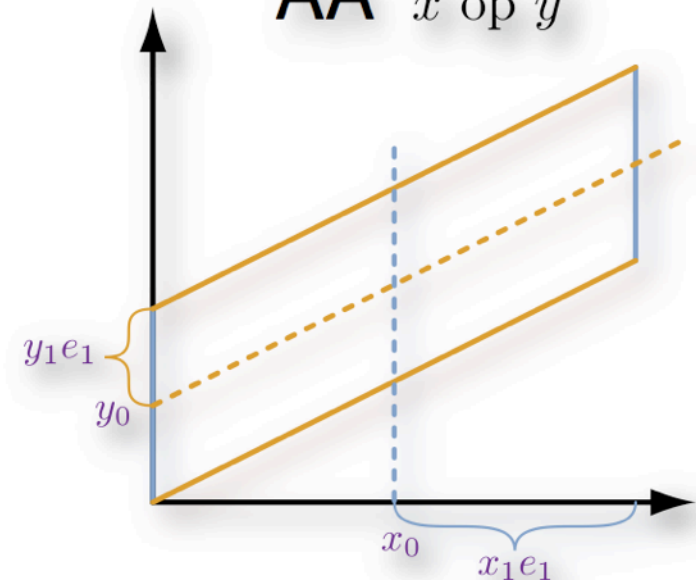
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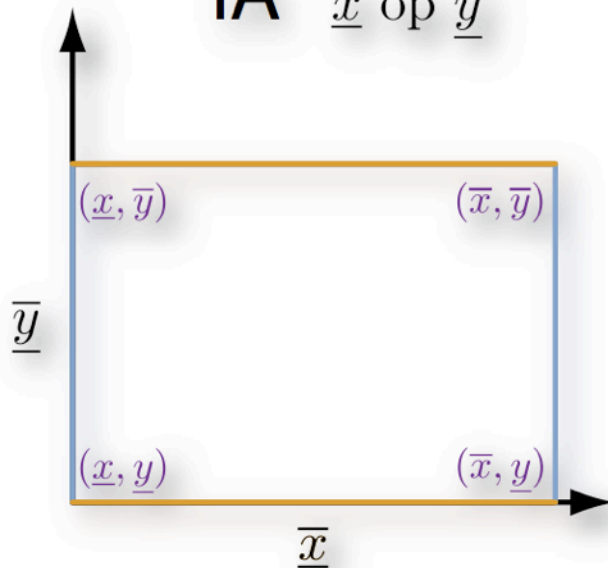
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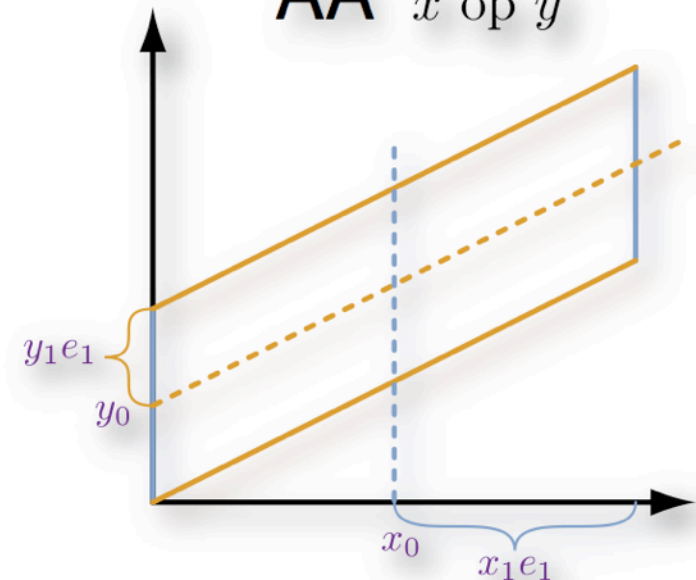
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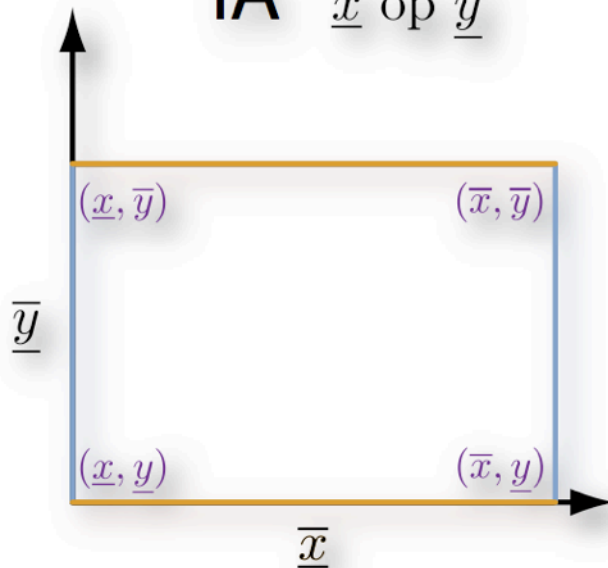
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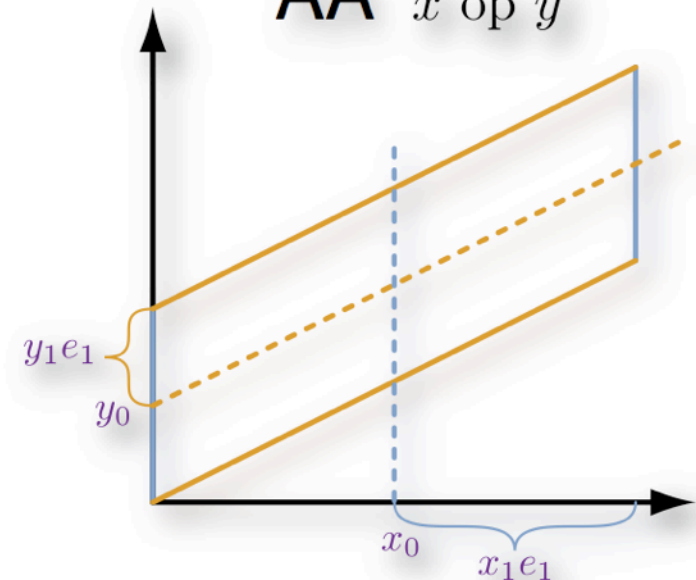
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- [Messine02]: extensions of AA

Affine Form (AF):

$$\hat{x} = x_0 + \sum_{i=1}^n x_i e_i$$

AF1:

$$\hat{x} = x_0 + \sum_{i=1}^n x_i e_i + x_{n+1} e_{n+1}$$

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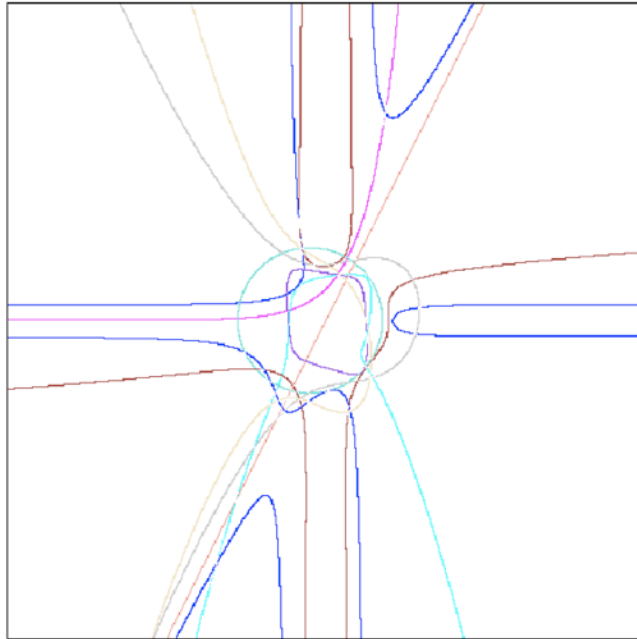
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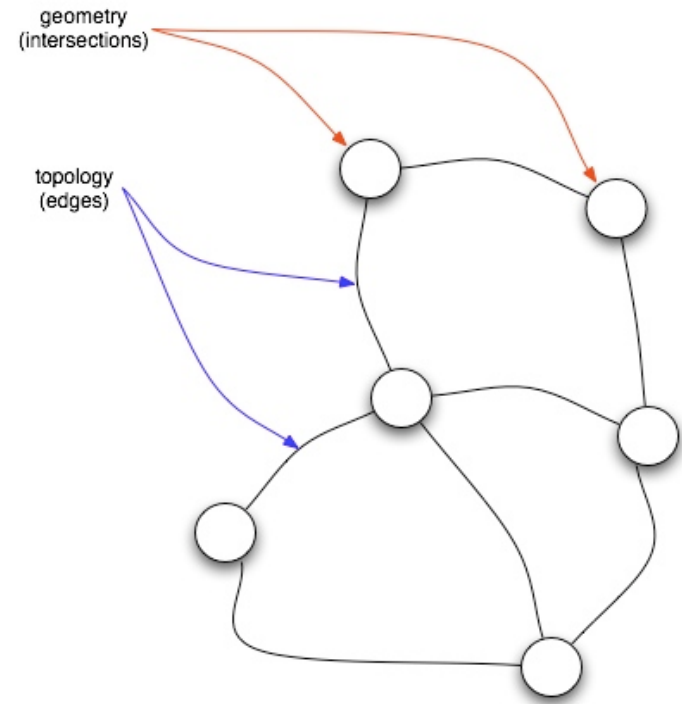
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Arrangement of curves (1)

The goal



input:
collection of implicit curves

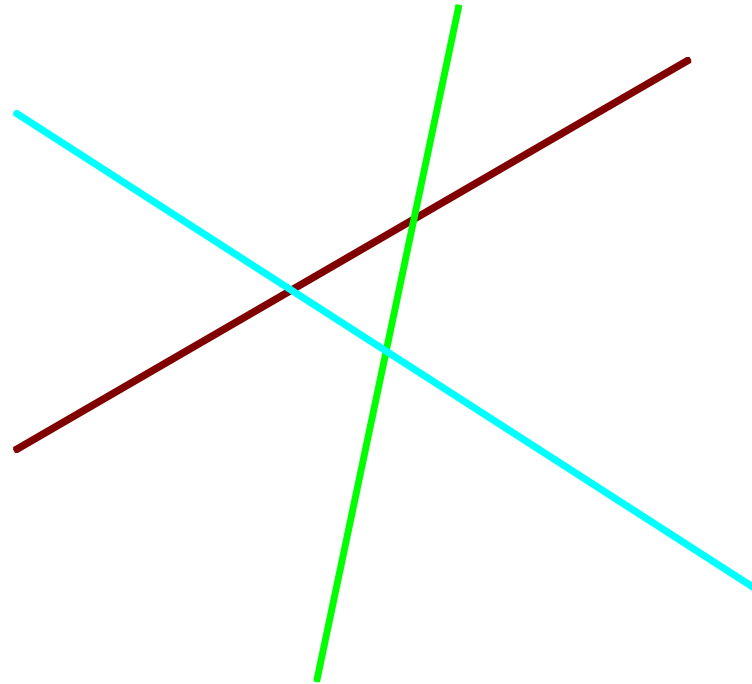


desired output:
arrangement graph

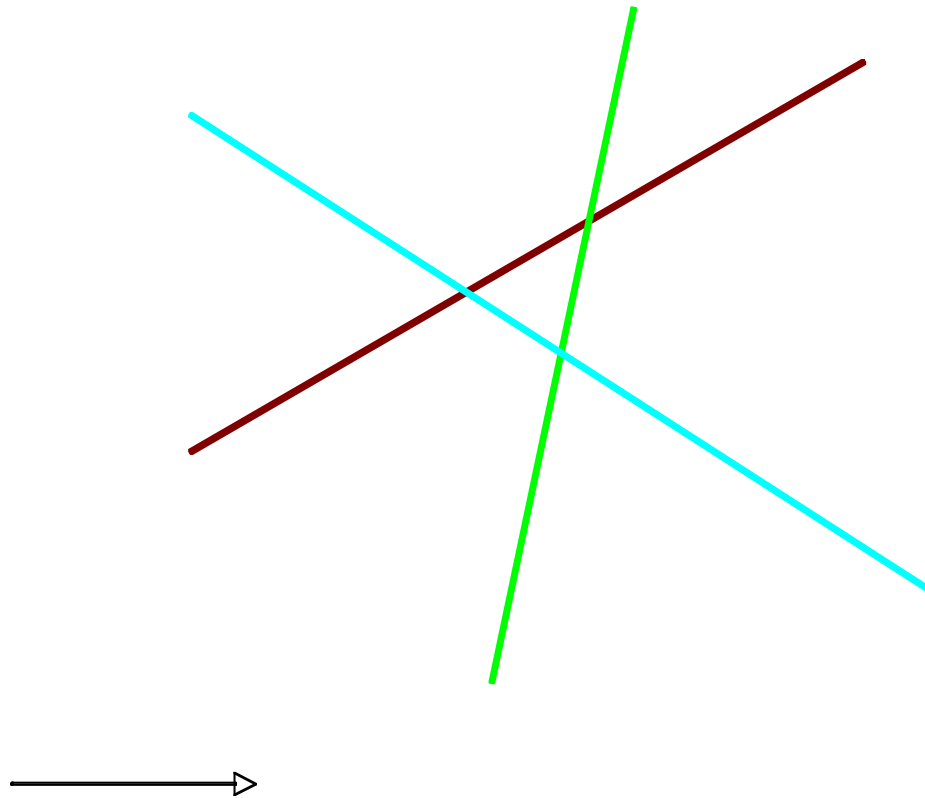
An implicit $2D$ curve is the zero-set of a function $f : \Omega \subseteq \mathbb{R}^2 \rightarrow \mathbb{R}$

Example: $y - ax - b = 0$

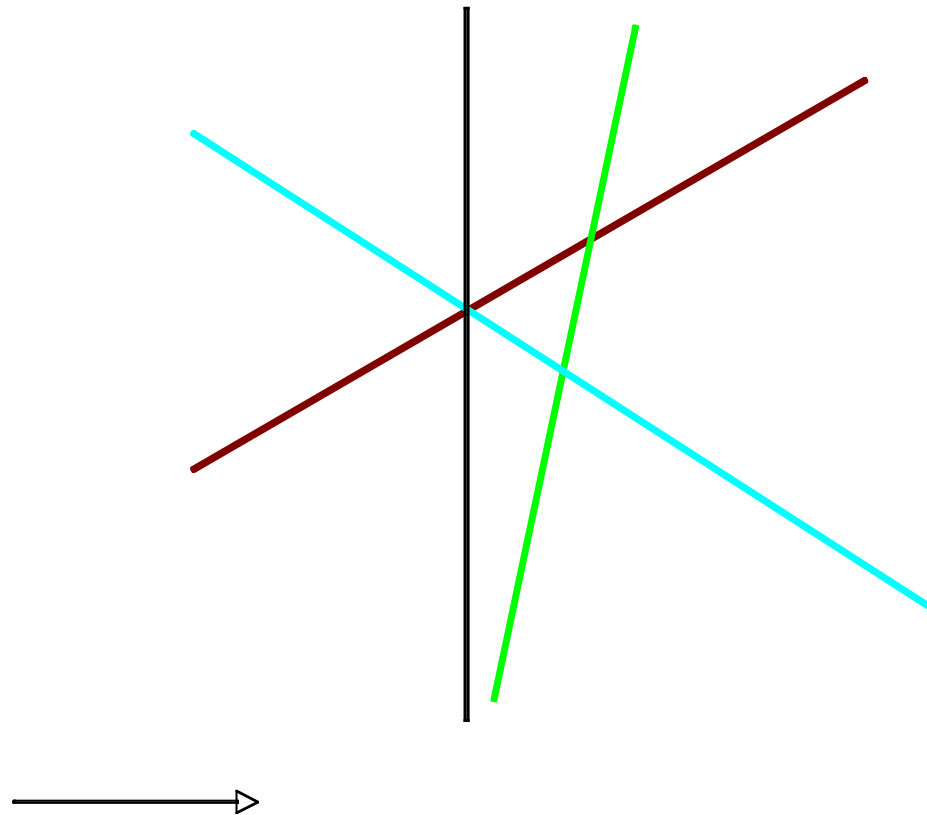
- Classical method: line sweep (e.g. Bentley-Ottmann)



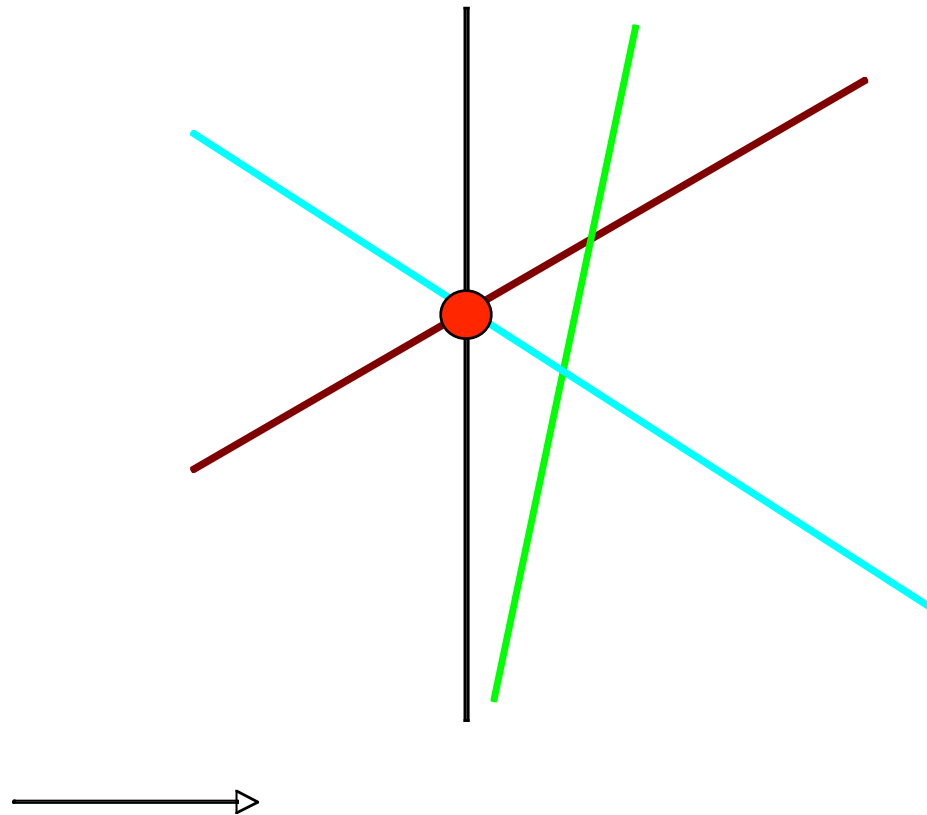
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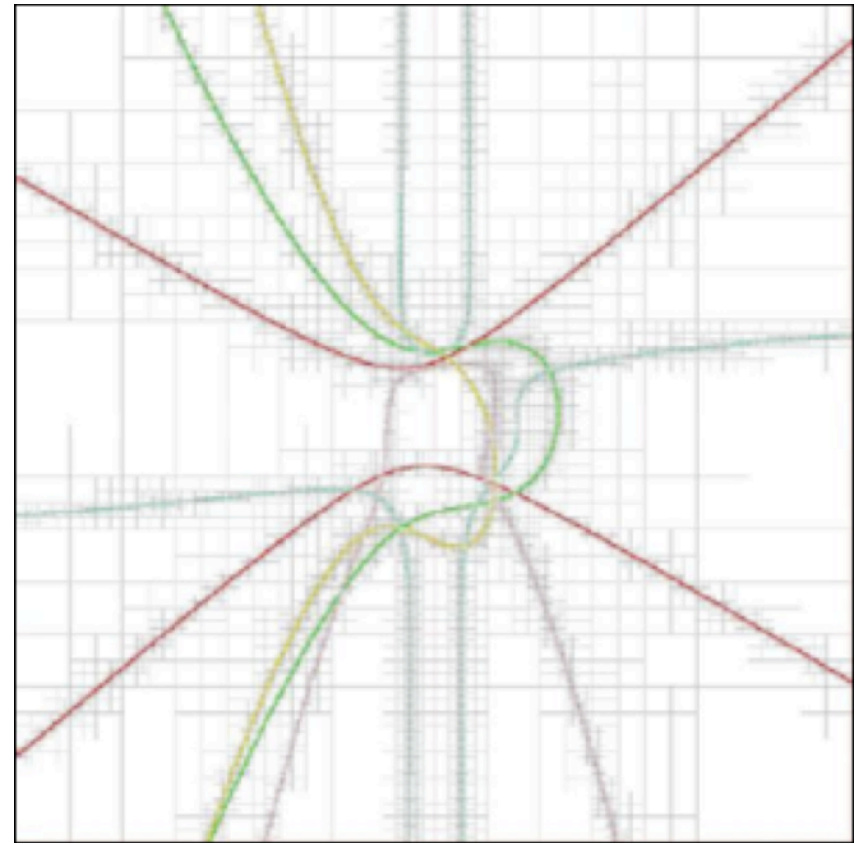
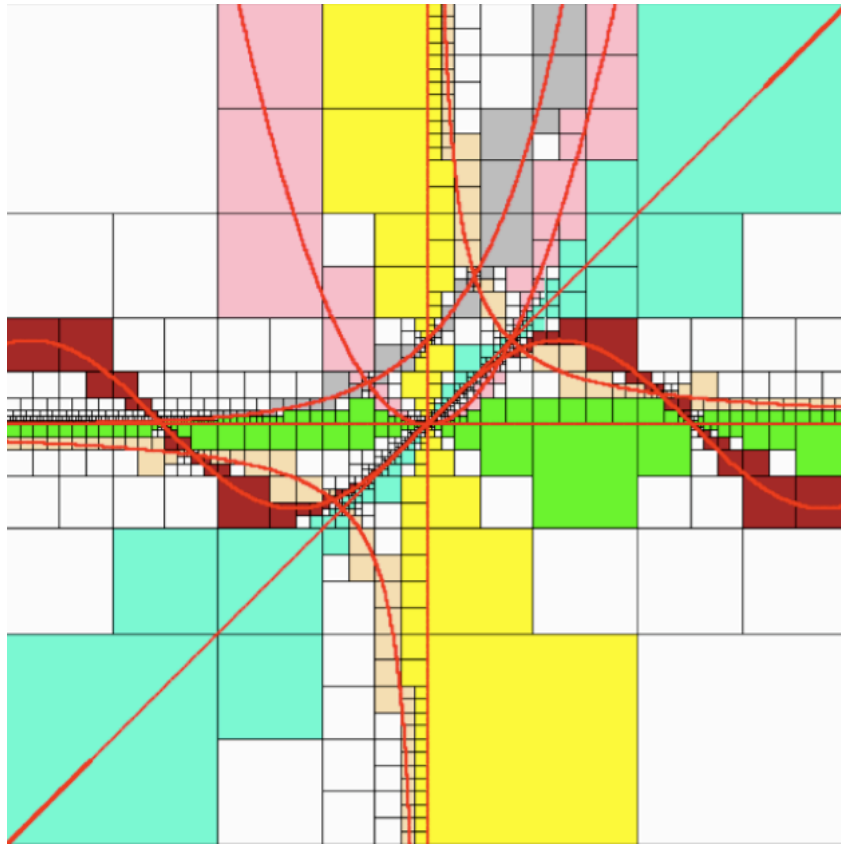


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Arrangement of curves [3]

- Our method: subdivision + IA



Emerging subdivision approaches: Yap06, Wintz06

CAPS (Curves Arrangements by Planar Subdivisions) algorithm:

- Input: n implicit curves + $2D$ box
- Output: quadtree
 - ▶ root node = initial bounding box
 - ▶ leaf labeled as containing zero curve,
one curve or indeterminate
- Recursively examine several
properties

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```
Create a node associated to a box
if the box is empty
    mark node as 0
    return node
if the box contains at most one curve
    if it contains exactly one curve(index)
        mark node as 1
        set the index
        return node
else
    mark node as 0
    return node
if the box is below the threshold
    return node
Call CAPS on each child box
return node
```

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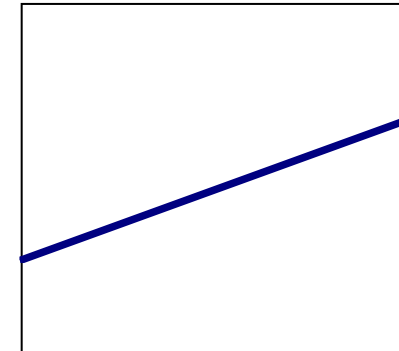
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The recursive test:

When a box contains **at most one curve**, i.e.
function evaluation returns interval containing
zero

Question: is the box empty or does it contain one
curve?

Solution: **breadth-first recursive function** which
checks whether the current box is strictly
positive or strictly negative. If not, the box splits
into four and the children are enqueued to be
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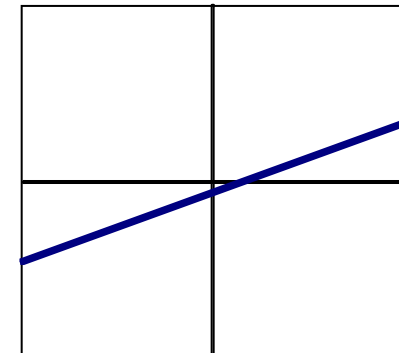


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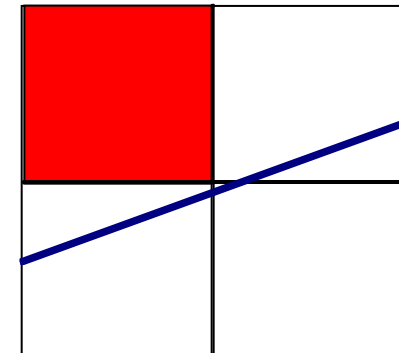


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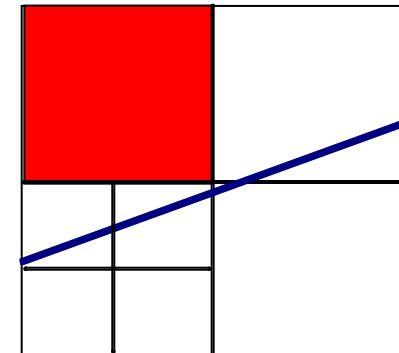


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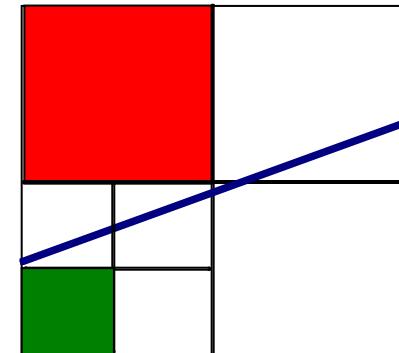


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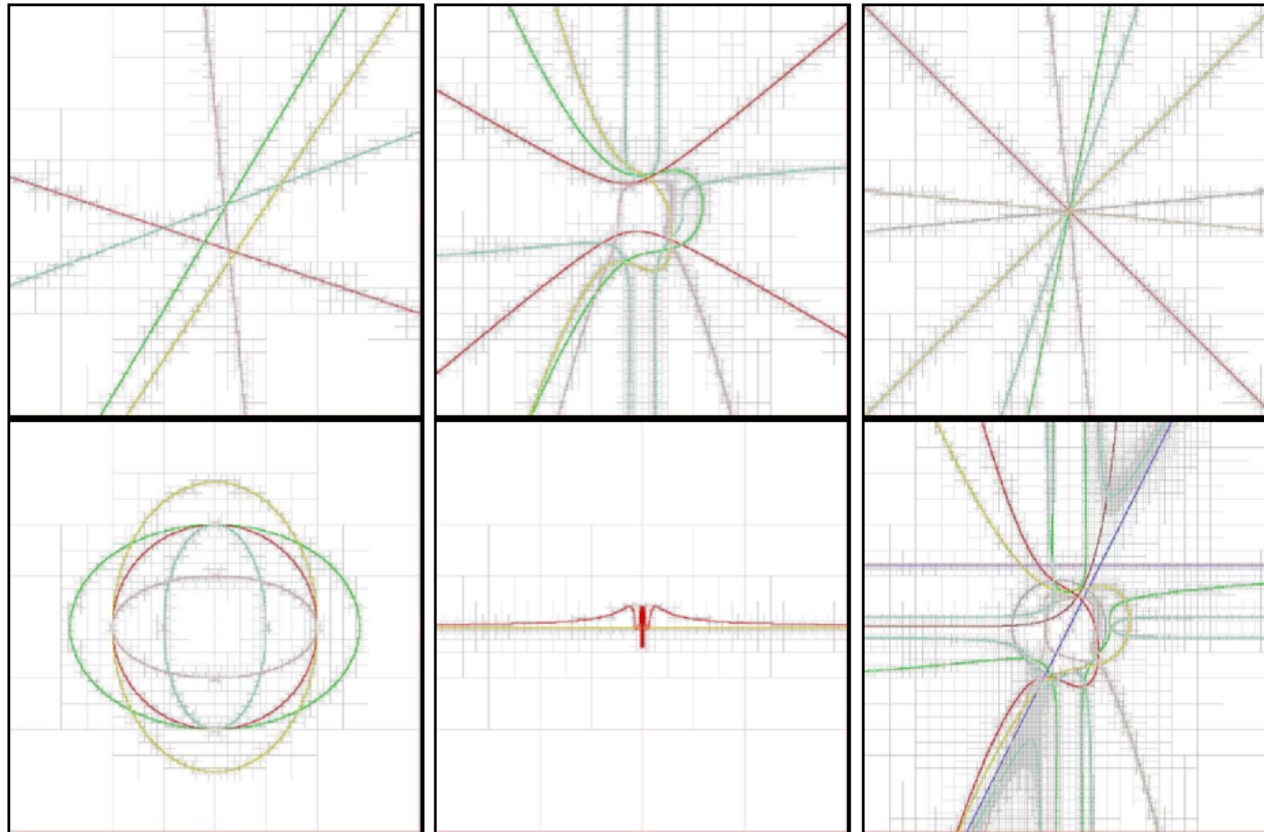
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- Results



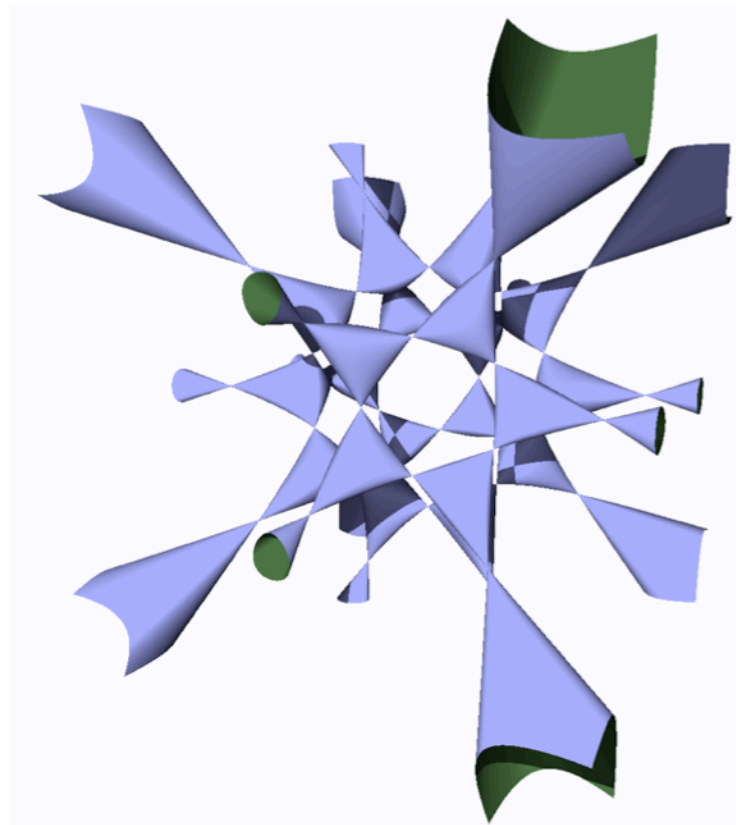
Arrangement of curves [7]

Class of curves	Quadtree size	Runtime (s)
Lines (5)	12097	0.8
Algebraic curves (5)	32875	1.3
Degenerate (7 lines)	19546	1.9
Degenerate (5 polynomials)	251440	2.8
Trigonometric functions (3)	12271	0.2
Inverse Sine (2)	20800	12.6
Arbitrary curves (10)	78736	7.5

The CAPS algorithm has been used to compute the quadtree structure.
The implementation is in C++ and benchmarking was carried out on a Pentium Xeon 3.6Ghz 64-bit processor with 2GB memory running Linux.

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Barth Sextic:

$$4(\tau^2 x^2 - y^2)(\tau^2 y^2 - z^2)(\tau^2 z^2 - x^2) - (1 + 2\tau)(x^2 + y^2 + z^2 - 1)^2 = 0$$

where $\tau = \frac{1+\sqrt{5}}{2}$ is the Golden Ratio

Given **any** implicit function, render it correctly and interactively.

Motivation

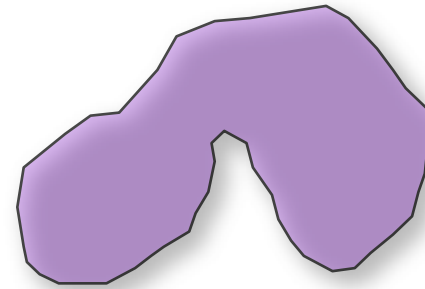
- Why use implicits?
 - ▶ reconstruction of discrete data (e.g. MPU implicits)
 - ▶ of visual interest in their own right (e.g. in math)
- Why arbitrary implicits?
 - ▶ because we can!
 - ▶ one step towards arbitrary primitives
 - ▶ many openings: CSG modeling, iso-surfaces, dynamic scenes, etc.

Background: ray casting implicits, a root-finding problem

- We have an implicit function and a ray equation:

$$f(\vec{P}) = f(x, y, z) = 0$$

$$\vec{P}(t) = \vec{O} + t\vec{D}$$



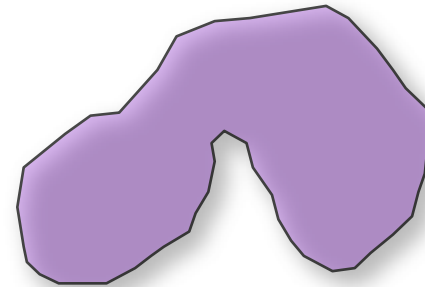
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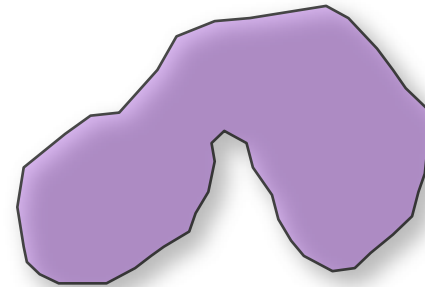
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$$f(\vec{P}) = f(x, y, z) = 0$$

$$\vec{P}(t) = \vec{O} + t\vec{D}$$



- By substitution we get:

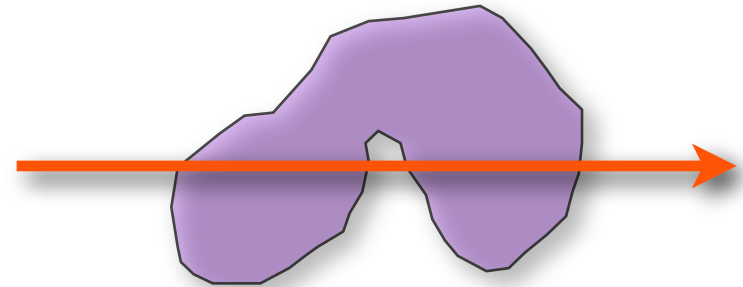
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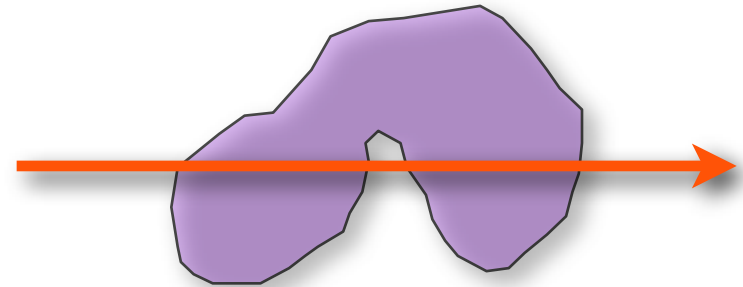


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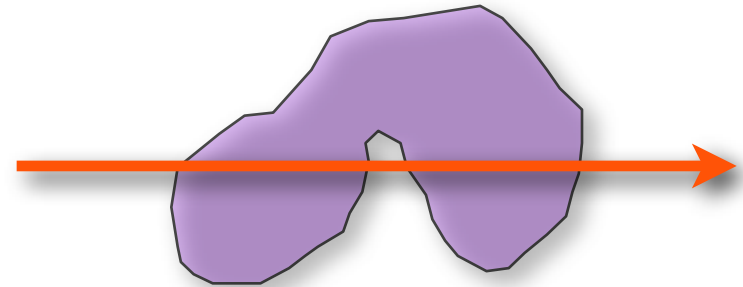
$$f_t(t) = f(O_x + tD_x, O_y + tD_y, O_z + tD_z) = 0$$

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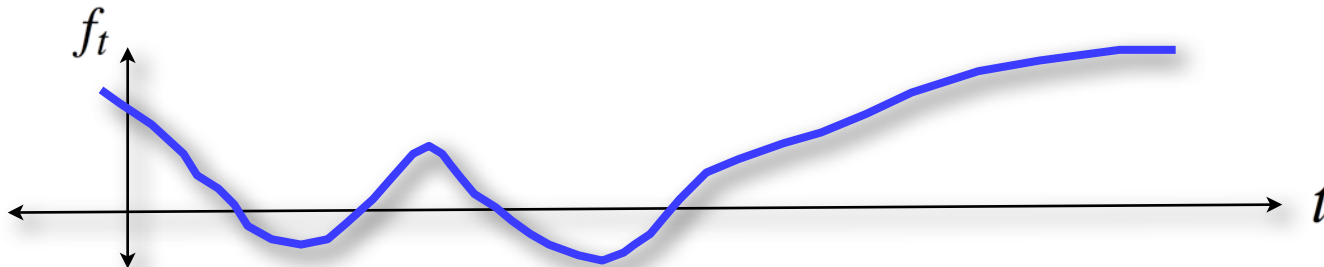
$$f(\vec{P}) = f(x, y, z) = 0$$

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- By substitution we get:

$$f_t(t) = f(O_x + tD_x, O_y + tD_y, O_z + tD_z) = 0$$



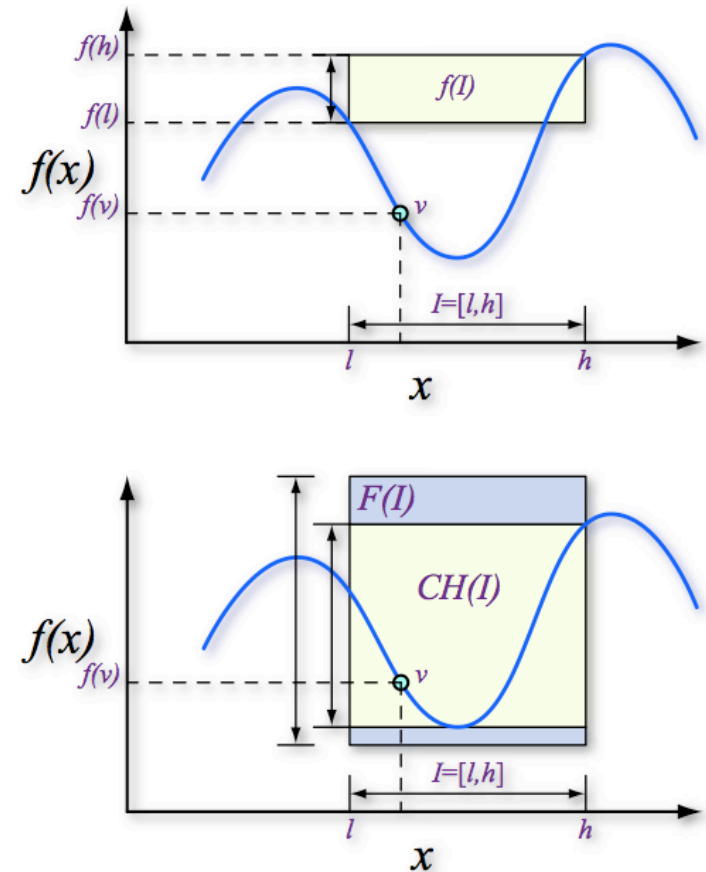
Ray casting implicits using IA

- Given a box $B = X \times Y \times Z \subseteq \Omega$ and a function $f : \Omega \subseteq \mathbb{R}^3 \rightarrow \mathbb{R}$ the corresponding interval extension $F : B \rightarrow F(B)$ is an inclusion function of f , i.e:

$$F(B) \supseteq f(B) = \{f(x, y, z) \mid (x, y, z) \in B\}$$

- Reliable rejection test:

$$0 \notin F(B) \Rightarrow 0 \notin f(B)$$



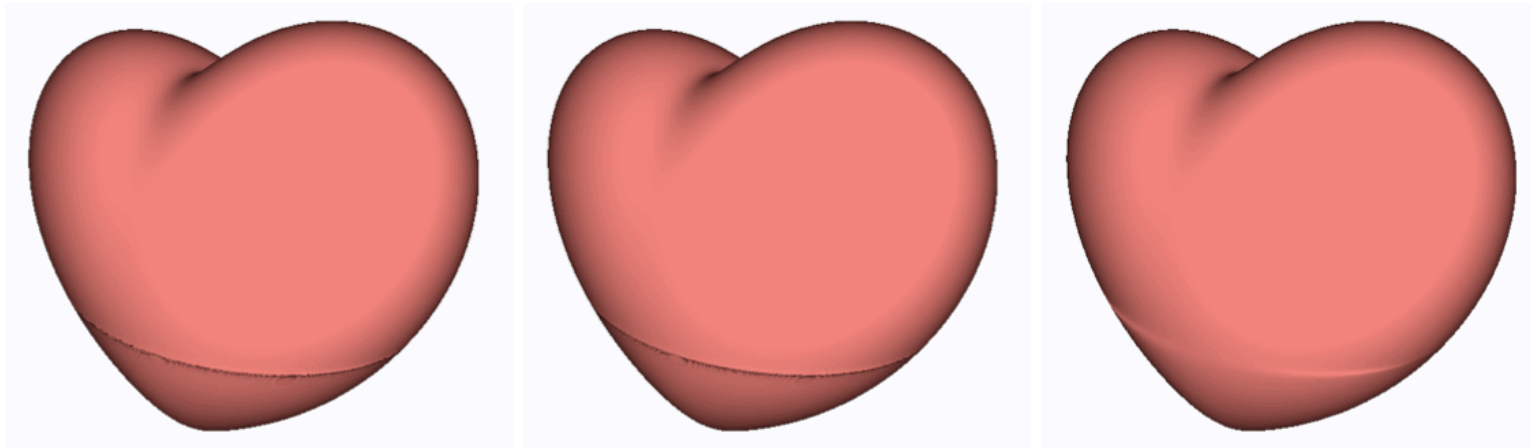
Ray casting implicit interactively on the CPU

General idea:

- use subdivision + IA (elimination method)
- efficient IA computations through SIMD vectors
- efficient coherent bisection/traversal algorithm
- visually accurate precision, not numerically precise results
 - ▶ coarse interval bisection is sufficient
 - ▶ no refinement methods

Ray tracing effects

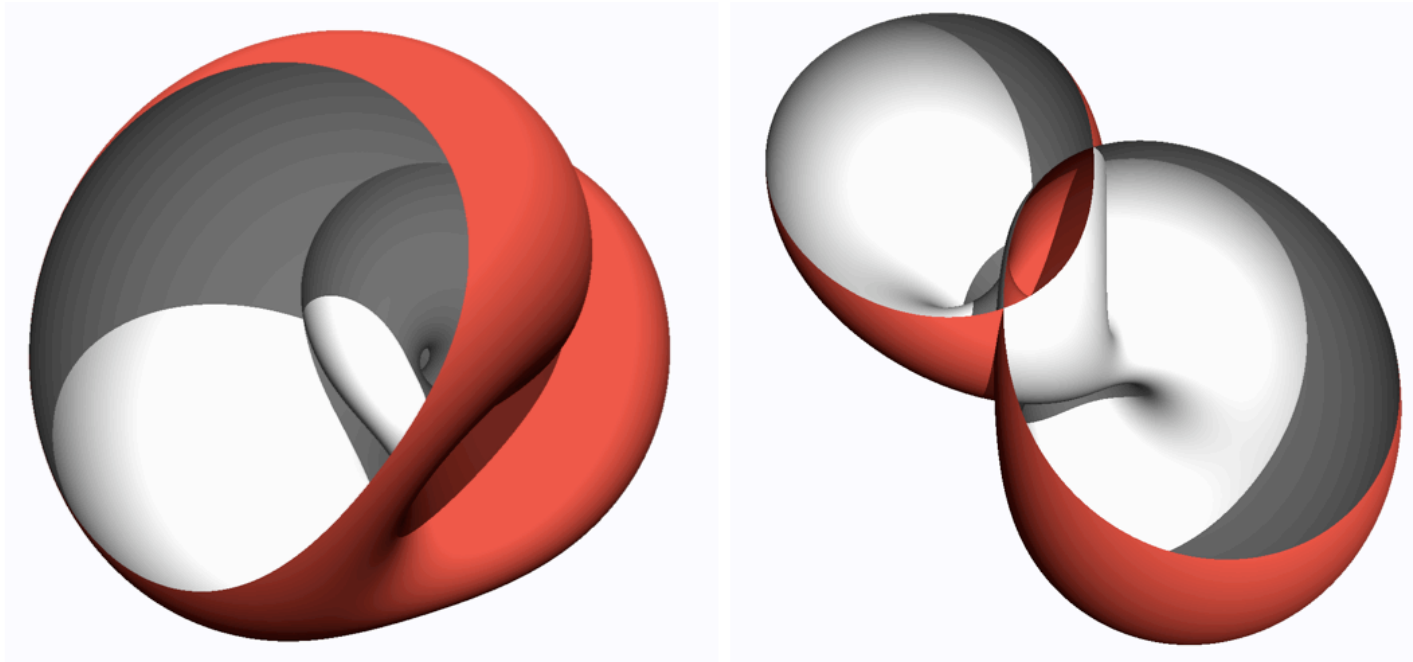
- Lambert/Phong shading
 - ▶ gradient given either analytically by user, automatic differentiation or by central differences



Left: analytical gradient; center and right: central differences

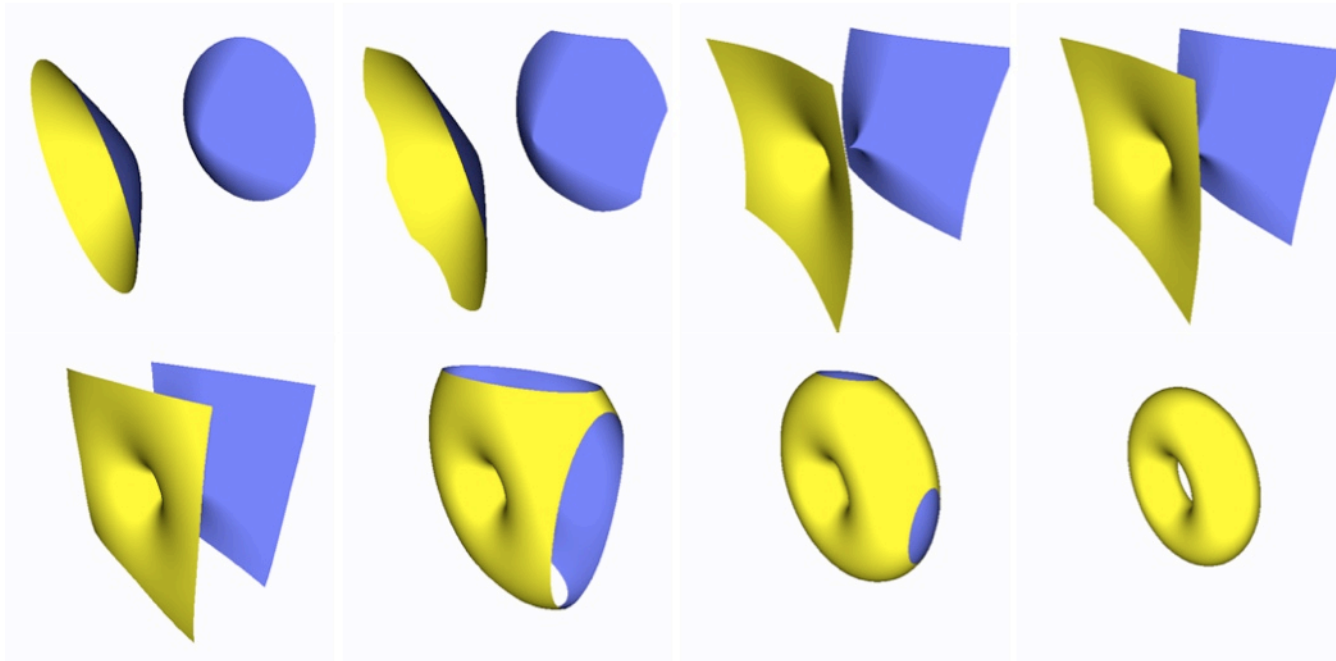
- Shadows

- ▶ help visualization
- ▶ cost 30-50 % in frame rate



Dynamic shadows on a cut of Klein Bottle's *3D* immersion (3-4 fps)

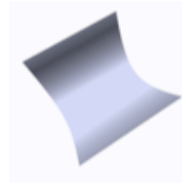
- Dynamic scenes with $4D$ implicits
 - ▶ performed “on the fly” at interactive rates
 - ▶ no acceleration structure needed



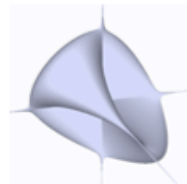
Morphing between a hyperboloid and a torus (9-20 fps)

Ray casting implicits (9)

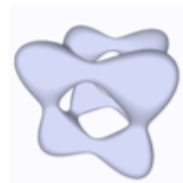
- Results



Torus	Sphere	Parabolic Cylinder	Hyperboloid
$(r_i - \sqrt{x^2 + y^2})^2 + z^2 - r_o^2$	$x^2 + y^2 + z^2 - r^2$	$x^2 - y - r^2$	$-\frac{x^2}{a^2} - \frac{y^2}{a^2} + \frac{z^2}{c^2} - 1$
22.9 fps	20.5 fps	34.1 fps	19.2 fps



Steiner 1	Steiner 2	Mitchell
$x^2y^2 + y^2z^2 + x^2z^2 + xyz$	$(x^2y^2 + y^2z^2 + x^2z^2)^2 + xyz$	$4(x^4 + (y^2 + z^2)^2) + 17x^2(y^2 + z^2) - 20(x^2 + y^2 + z^2) + 17$
6.1 fps	17.2 fps	5.9 fps



Tangle	Blobby	Absolute value	Inverse function
$x^4 - 5x^2 + y^4 - 5y^2 + z^4 - 5z^2 + 11.8$	$\sum_{i=1}^N \frac{r_i^2}{\ x - p_i\ ^2} - 1$	$ x + y - z$	$\frac{1}{x-y^2} - z$
3.8 fps	4.7 fps	30.8 fps	20.8 fps

Ray casting implicits (9)

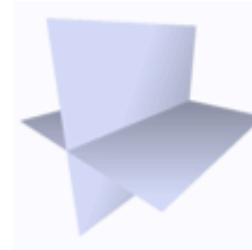
- Results



Klein Bottle

$$(x^2 + y^2 + z^2 + 2y - 1)((x^2 + y^2 + z^2 - 2y - 1)^2 - 8z^2) \\ + 16xz(x^2 + y^2 + z^2 - 2y - 1)$$

6.0 fps



Intersecting planes

$$xy$$

33.0 fps



Teardrop

$$0.5x^5 + 0.5x^4 - y^2 - z^2$$

15.3 fps

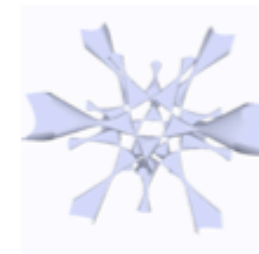


Linked tori

$$g(10x, 10y - 2, 10z, 13)g(10z, 10y + 2, 10x, 13) + 1000$$

$$g(x, y, z, c) = (x^2 + y^2 + z^2 + c)^2 - 53(x^2 + y^2)$$

4.0 fps



Barth-sextic

$$4(\tau^2 x^2 - y^2)(\tau^2 y^2 - z^2)(\tau^2 z^2 - x^2)$$

$$-(1 + 2\tau)(x^2 + y^2 + z^2 - 1)^2$$

4.9 fps

In short, our method is

- robust: thanks to bisection and IA
- general: handles any implicit function
- efficient: generally interactive

Ray casting implicit real-time on the GPU

General idea:

- port previous implementation on recent GPU (nvidia g80)
 - ▶ same general approach as previously
 - ▶ need of a new traversal algorithm, efficient on the GPU
- use more elaborated arithmetic
 - ▶ reduced affine arithmetic
 - ▶ implementation for shader languages
- shader meta-programming
 - ▶ full flexibility, e.g. dynamic surfaces performed “on the fly”
 - ▶ multi-bounce effects (transparency, shadows...)

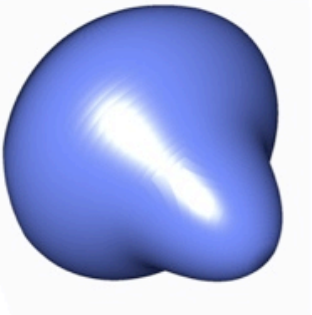
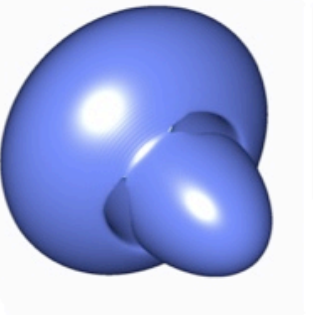
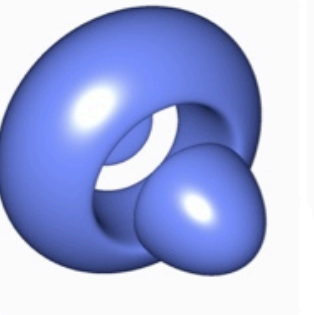
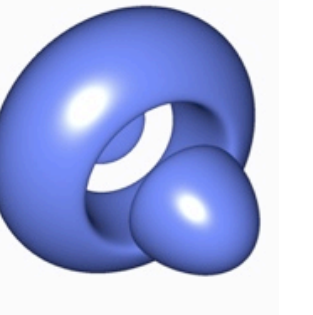
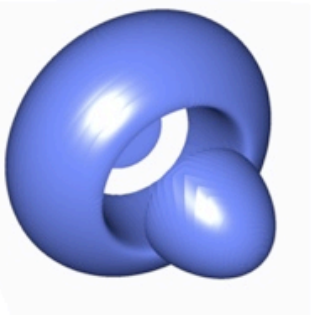
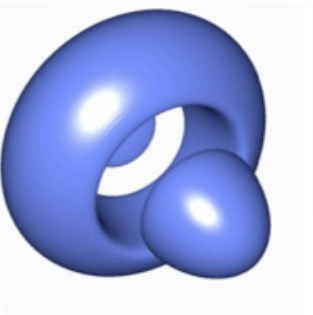
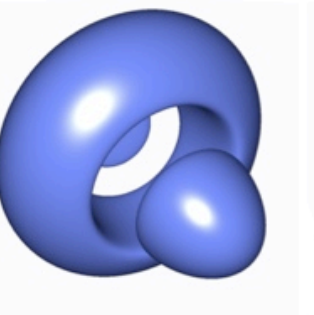
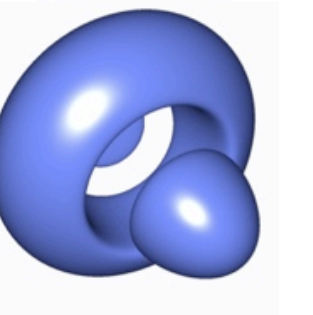
Results

- performed on a 4-core Xeon 2.33 GHz CPU workstation with NVIDIA 8800 GTX at 1024x1024 frame buffer resolution
- precision used: $\varepsilon = 2^{-11}$

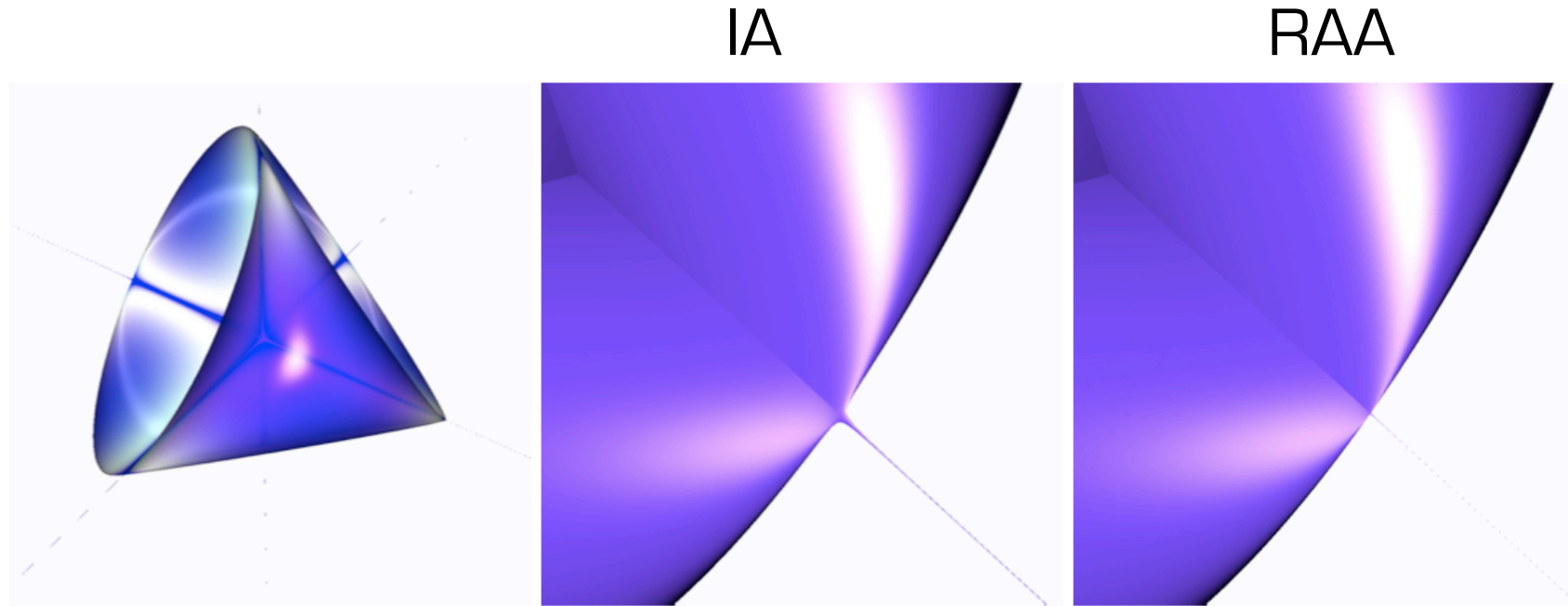
FPS

		CPU	GPU		
		$\varepsilon = 2^{-11}$			correct
function (fig)	degree	IA		RAA	IA/RAA
sphere	2	15	75	147	165
steiner (7.3)	4	7.5	34	40	38
mittchell (7.2)	8	5.2	16	58	60
teardrop (7.4a)	4	5.5	102	115	121
4-bretzel (7.5a)	12	13	78	48	90
klein b. (7.4b)	6	11	30	110	101
tangle (7.5b)	4	3.2	15	68	71
decocube (7.7)	4	5.5	28	27	28
barth sex. (7.6l)	6	7.4	31	76	88
barth dec. (7.6r)	10	0.9	4.9	15.6	15.6
superquadric	200	18	119	8.3	108
icos.csg (7.8l)	na	-	13.3	-	13.3
sq.csg (7.8r)	na	-	8.9	-	7.2
sin.blob (7.1)	na	-	6.0	-	6.0
cloth (7.9l)	na	-	38	-	44
water (7.9r)	na	-	37	-	44

IA vs RAA

$\epsilon = 2^{-6}$	2^{-8}	2^{-10}	2^{-12}
			
IA 63 fps	34 fps	19 fps	13 fps
			
RAA 80 fps	64 fps	59 fps	56 fps

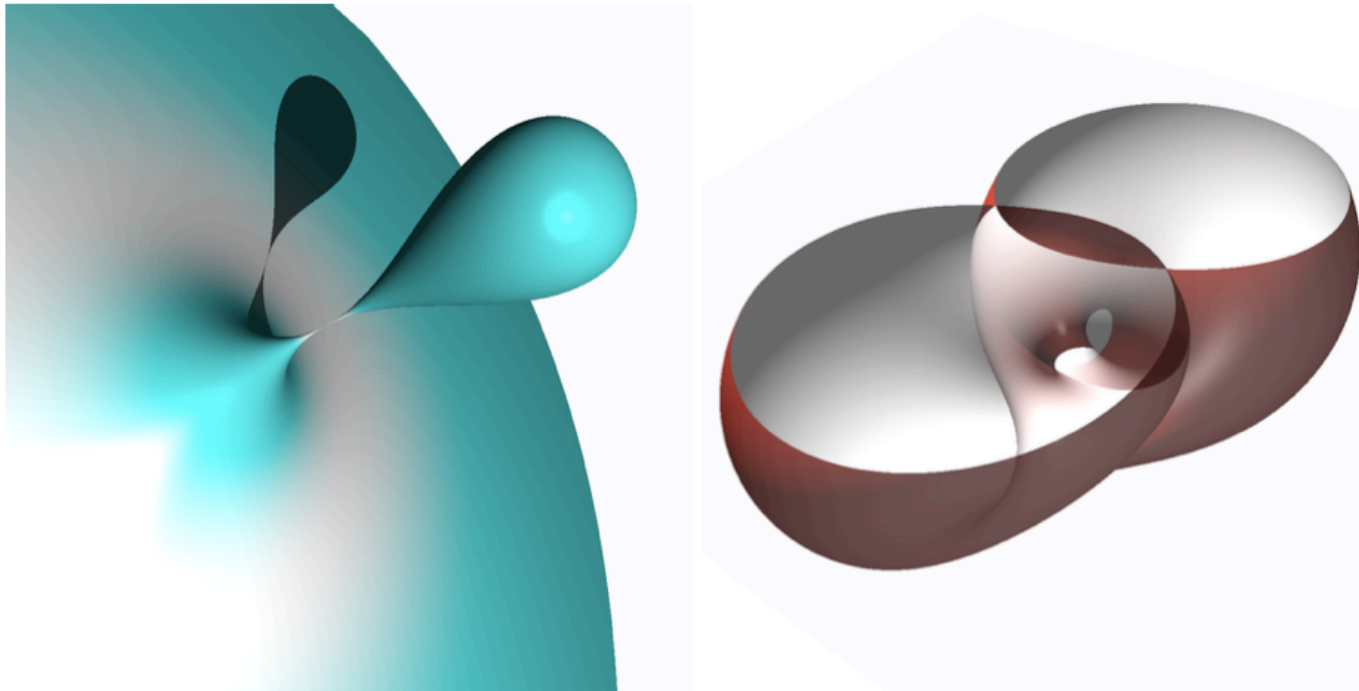
Correctness and robustness



Fine feature visualization in the Steiner surface

Left to right: shading with depth peeling and gradient magnitude coloration; close-up on a singularity with IA at $\epsilon = 2^{-18}$; and with RAA at the same depth.

Shading effects

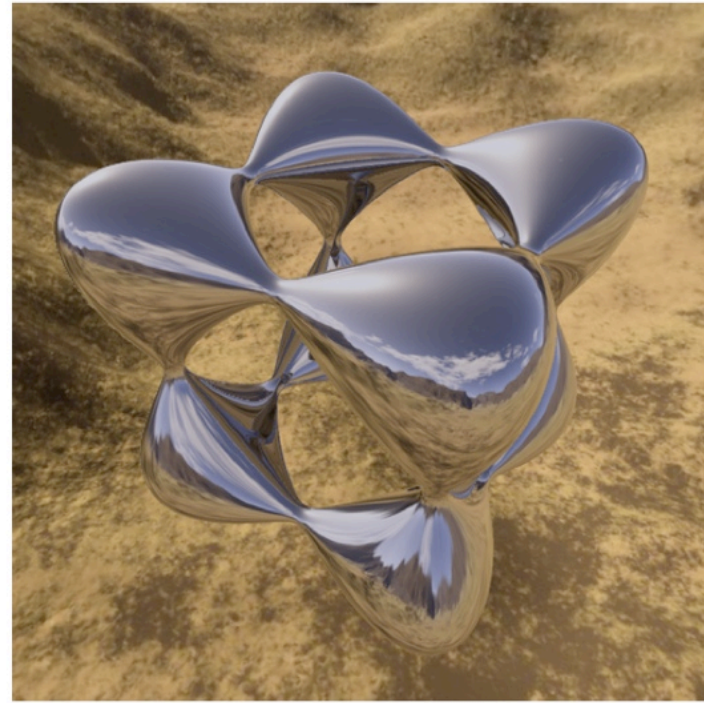
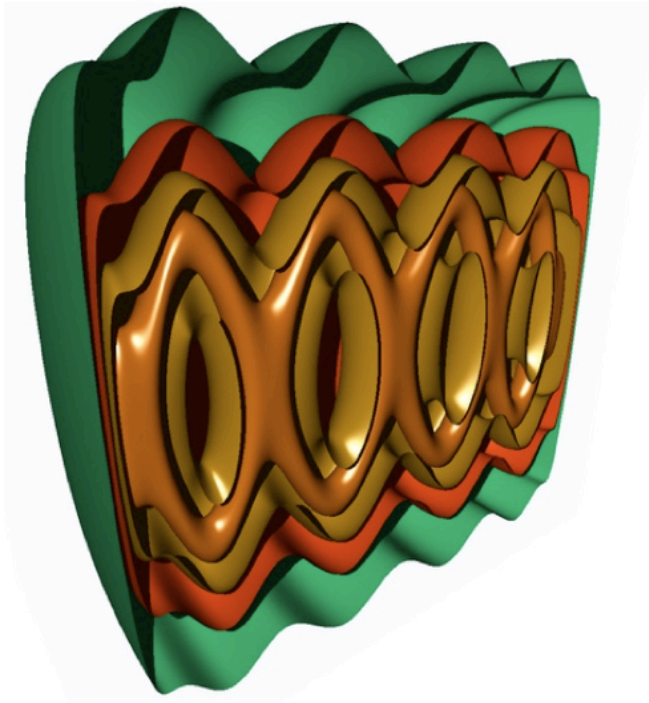


Shading effects: shadows and transparency

Left: shadows on the teardrop (40 fps)

Right: transparency on the Klein Bottle (41 fps)

Shading effects (continued)

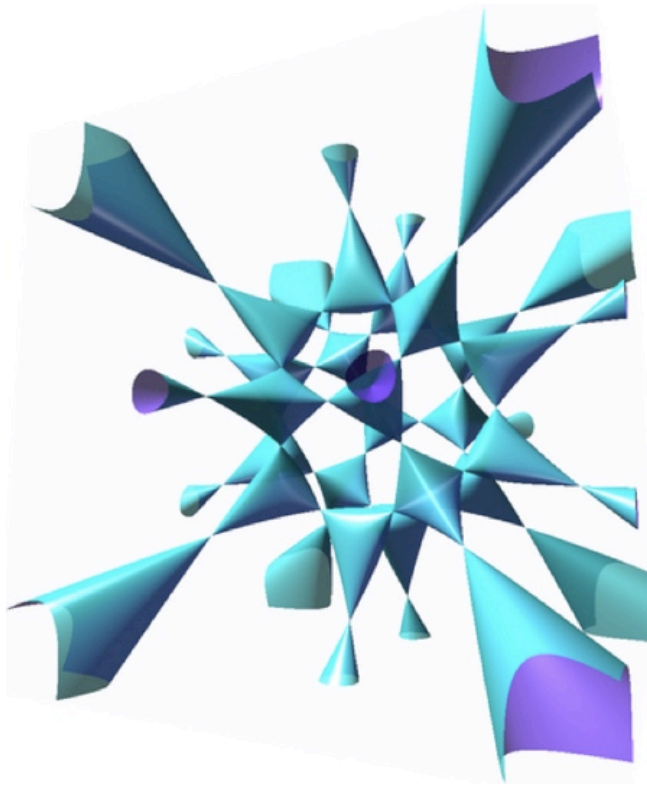


Shading effects: multiple iso-values and reflections

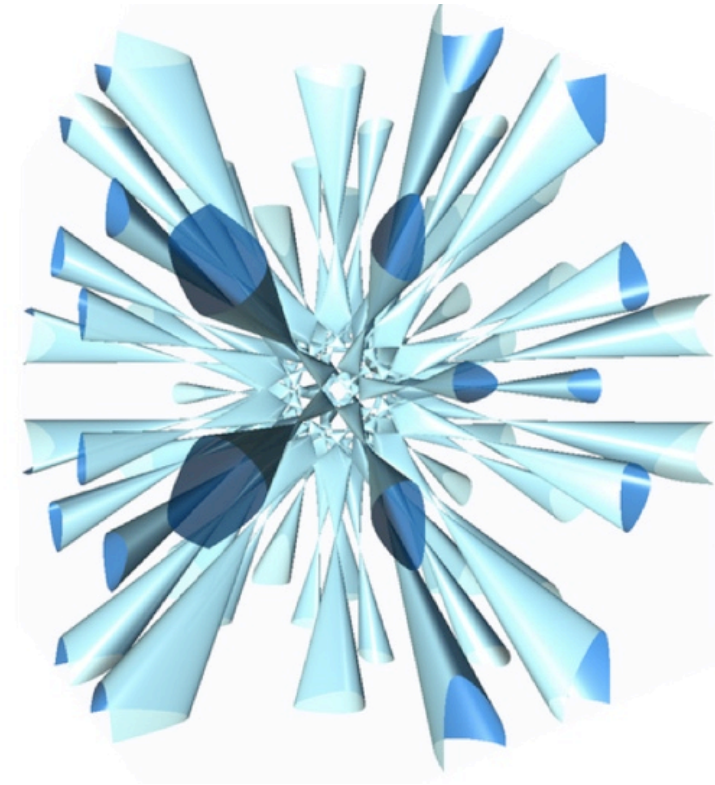
Left: shadows and multiple isovalues of the 4-Bretzel (18 fps)

Right: the tangle with up to six reflection rays (44 fps)

Applications I: mathematical visualization

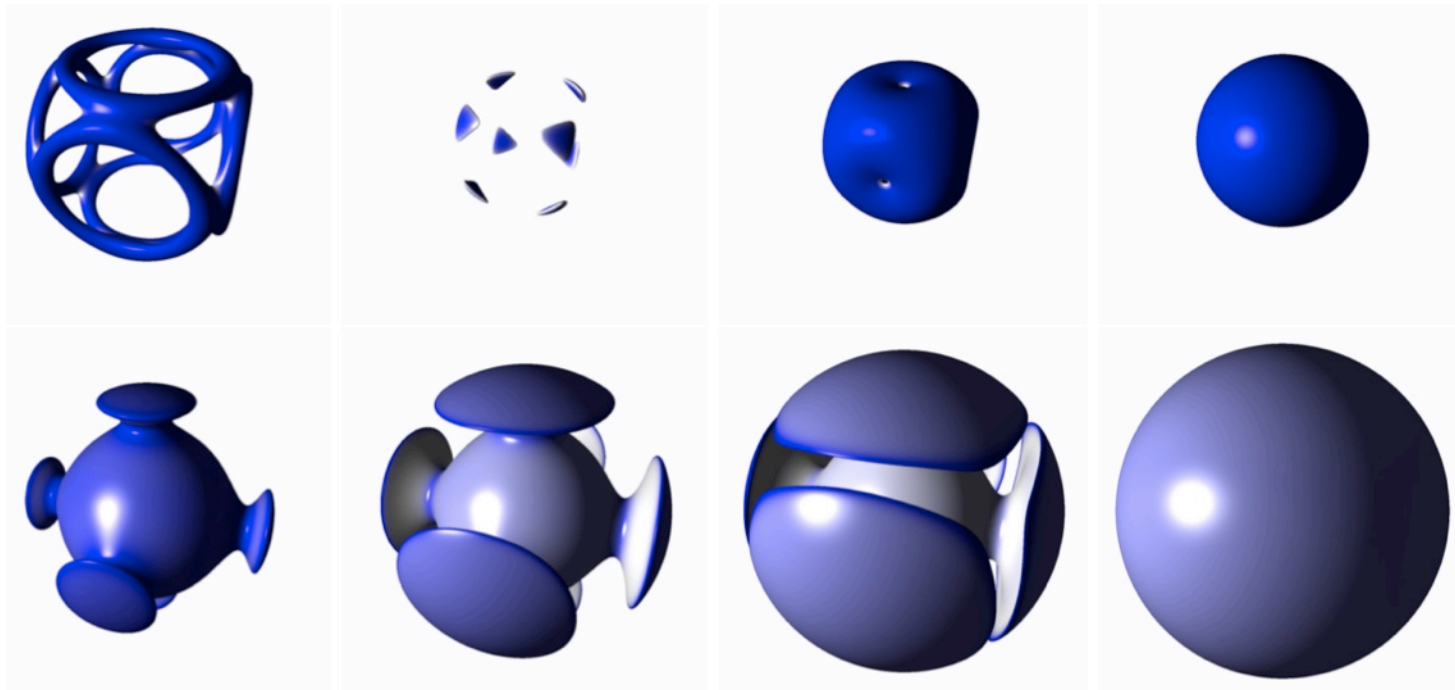


The Barth Sextic surface (88 fps)



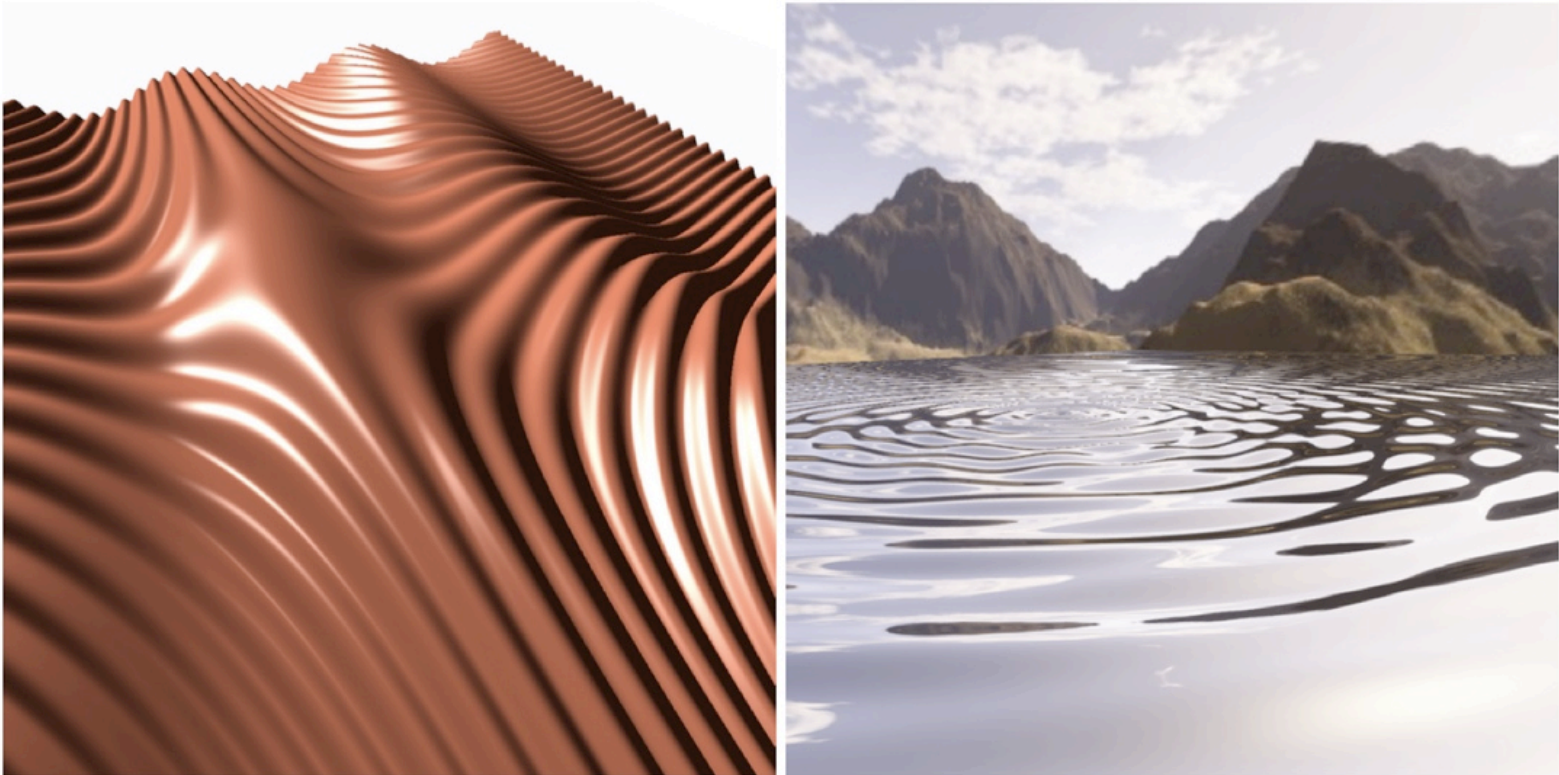
The Barth Decic surface (16 fps)

Applications II: interpolation, morphing and blending



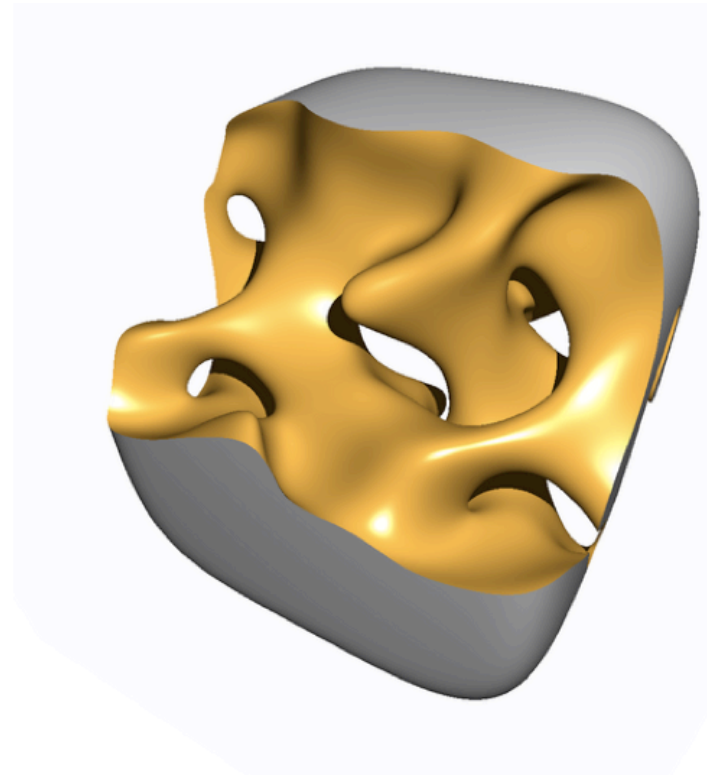
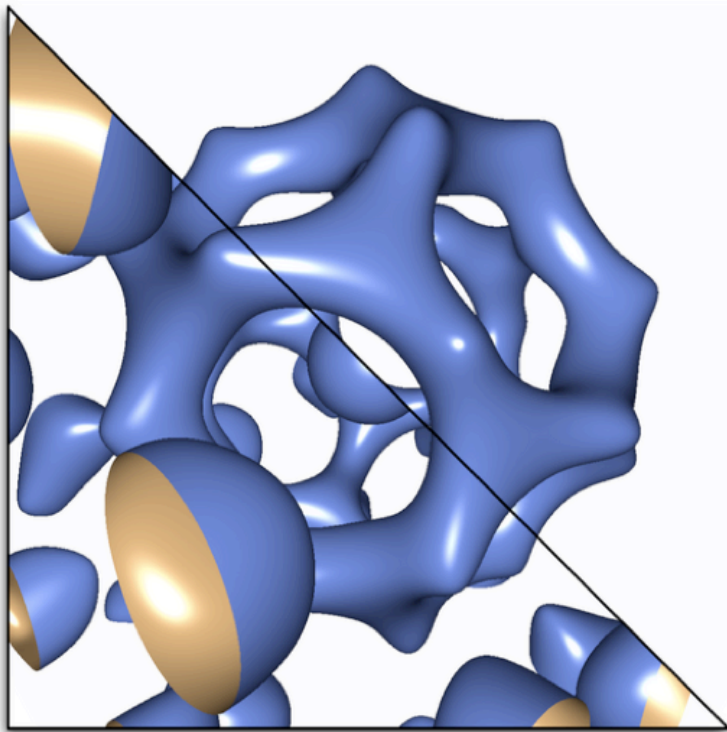
4D sigmoid blending of the decocube and a sphere
with interpolation and extrapolation phases, running at 33–50 fps

Applications III: procedural geometry



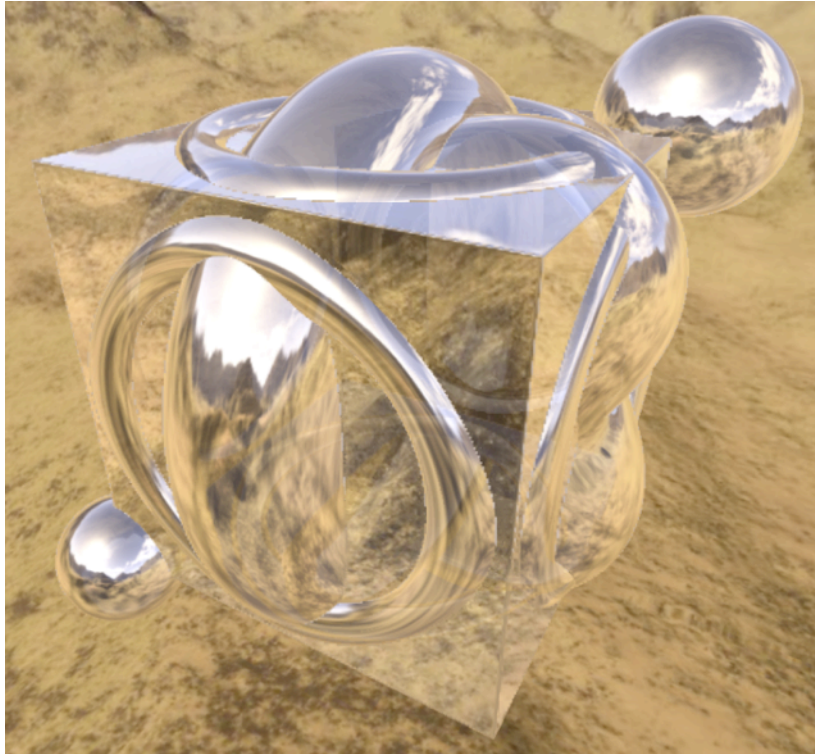
Sinusoid procedural geometry for dynamic simulation of cloth and water.
With IA, these surfaces render at 38 and 37 fps respectively

Applications IV: Constructive Solid Geometry



CSG surfaces using level-set conditions (20 fps)

Ray casting implicits (20)



Depth-peeling and reflections on
a complicated CSG object (3 fps)



Shadows on 4-bretzel U torus
(15 fps)

Conclusion

We have demonstrated a fast, general and robust algorithm for rendering even most difficult implicit functions with good visual quality in real-time on the GPU.

- Motivation
- Interval Arithmetic (IA)
- Arrangement of arbitrary implicit planar curves
- Ray casting arbitrary implicits
- Conclusions & Future Work

IA-based techniques together with subdivision can be very useful in computer graphics and visualization

- ▶ Generality
- ▶ Inherent adaptivity, robustness
- ▶ Interactive or even real-time

Differential geometry and topology for scientific visualization

- ▶ mathematical tools:
 - ▶ differential/spinorial geometry
 - ▶ topology
- ▶ computer science tools:
 - ▶ extend algorithms to other input (parametric, subdivision)
 - ▶ apply to real data sets (volumes, iso-surfaces)

Younis Hijazi, Aaron Knoll, Mathias Schott, Andrew Kensler, Charles Hansen and Hans Hagen
CSG Operations of Arbitrary Primitives with Interval Arithmetic and Real-Time Ray Tracing
Special Issue of Dagstuhl Proceedings, 2010 (to appear)

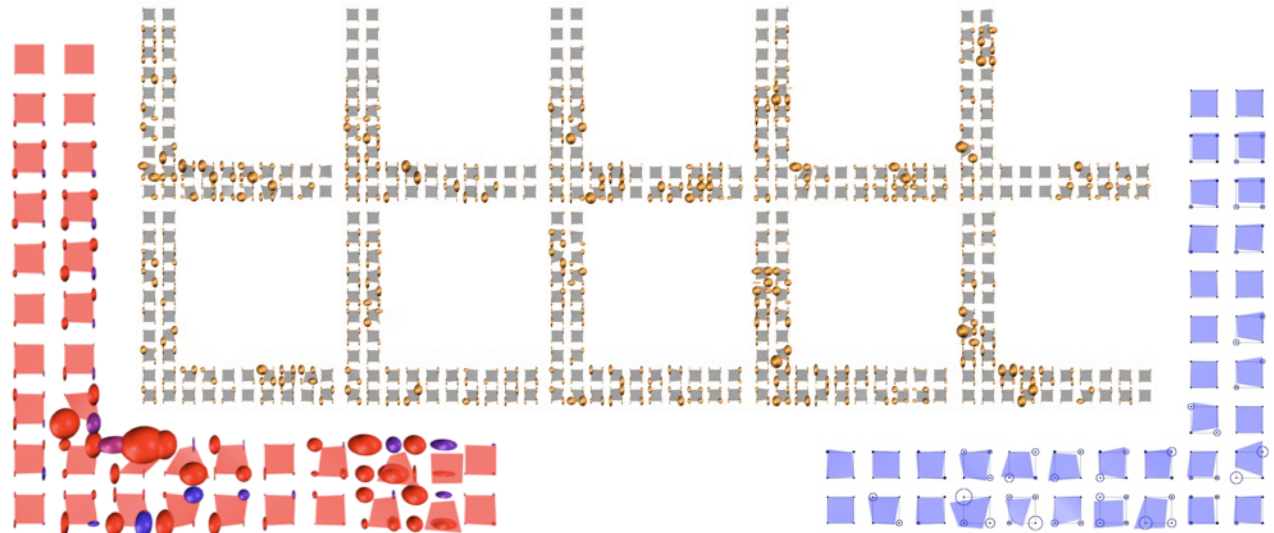
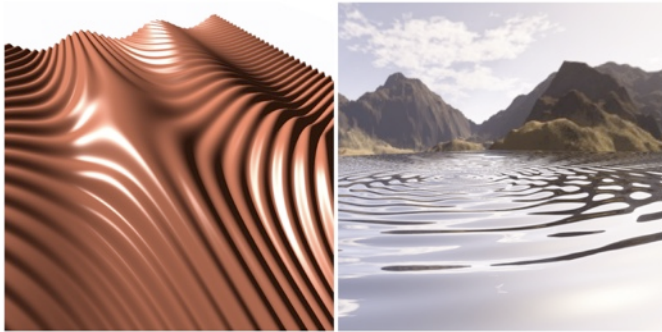
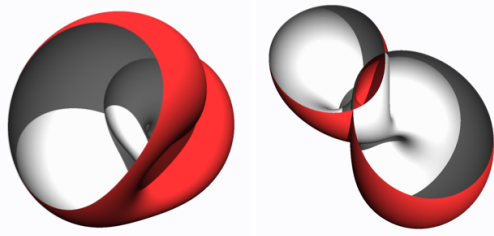
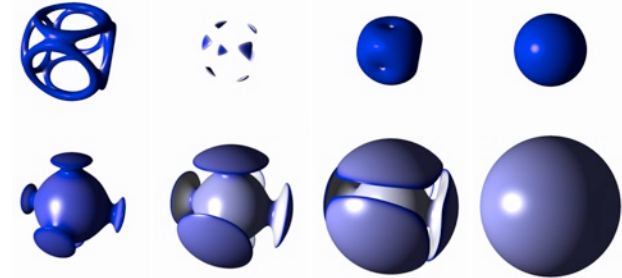
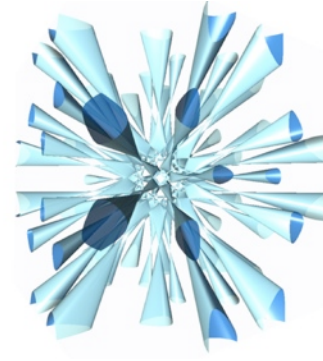
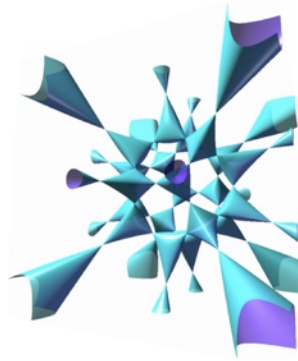
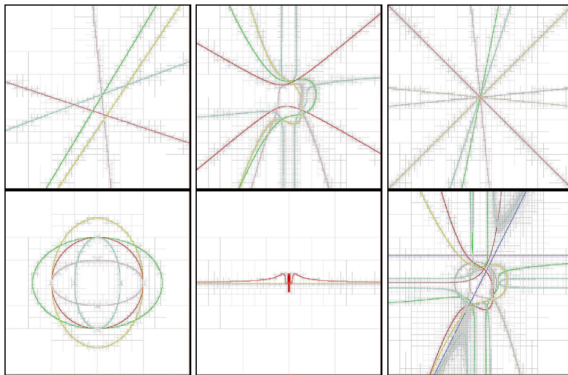
Aaron Knoll, Younis Hijazi, Andrew Kensler, Mathias Schott, Charles Hansen and Hans Hagen
Fast Ray Tracing of Arbitrary Implicit Surfaces with Interval and Affine Arithmetic
Computer Graphics Forum, vol. 28(1), pp. 26-40, 2009

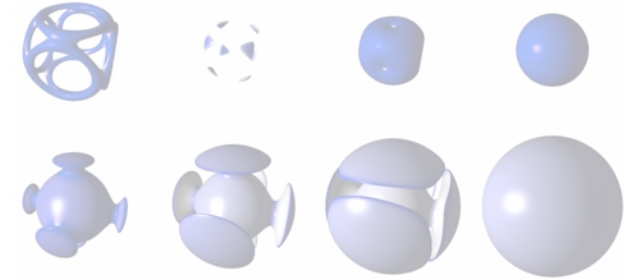
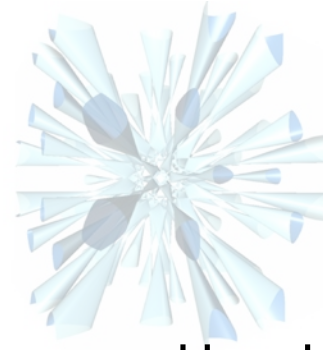
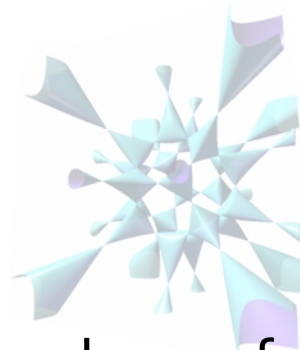
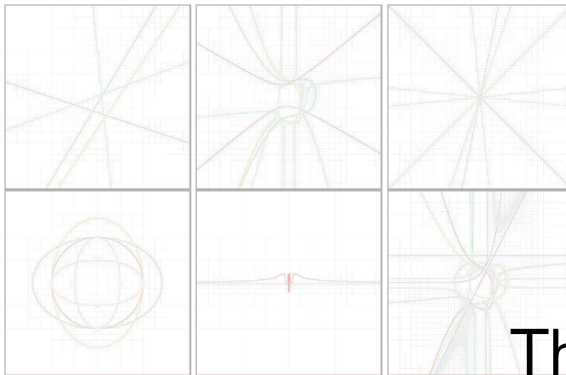
Younis Hijazi
Feature Based Visualization
Ph.D. thesis, TU Kaiserslautern, 2008

Younis Hijazi, Hans Hagen, Charles Hansen and Kenneth I. Joy
Why Interval Arithmetic is so useful
In H. Hagen, M. Hering-Bertram, Ch. Garth (Eds.) : Visualization of Large and Unstructured Data Sets, pp. 36-53, 2007

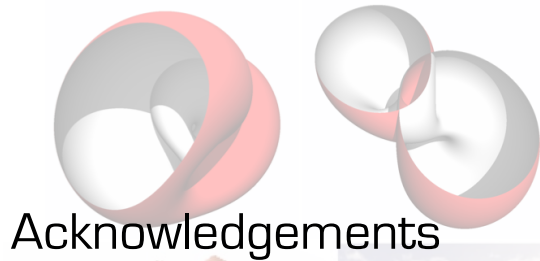
Aaron Knoll, Younis Hijazi, Charles Hansen, Ingo Wald and Hans Hagen
Interactive Ray Tracing of Arbitrary Implicits with SIMD Interval Arithmetic
Proceedings of the 2nd IEEE/EG Symposium on Interactive Ray Tracing, pp. 11-18, 2007

Younis Hijazi and Thomas Breuel
Computing Arrangements using Subdivision and Interval Arithmetic
In P. Chenin, T. Lyche and L.L. Schumaker (Eds.),
Proceedings of the Sixth International Conference on Curves and Surfaces, June 29-July 5, 2006, Avignon, France,
Curve and Surface Design: Avignon 2006, Nashboro Press, pp. 173-182, 2007





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