# Orthogonal and Symmetric Haar Wavelets on the Sphere





- Spherically parametrized signals can be found in many fields:
  - Computer graphics
  - Physics
  - Astronomy
  - Climate modeling
  - Medical imaging



 An efficient representation of spherical signals is of importance for many applications



- An efficient representation of spherical signals is of importance for many applications
- Of particular interest are the ability to
  - efficiently represent and approximate signals



- An efficient representation of spherical signals is of importance for many applications
- Of particular interest are the ability to
  - efficiently represent and approximate signals
  - process signals efficiently in the basis representation



- I. Localization in space and frequency
  - Necessary condition for the efficient representation of arbitrary (all-frequency) signals

- I. Localization in space and frequency
- 2. Very compact support
  - Minimal costs for basis projection and reconstruction
  - Computations in the basis representation are efficient

- I. Localization in space and frequency
- 2. Very compact support
- 3. Orthogonality
  - $\ell_2$  optimal approximation can be found efficiently
  - Computations are in many cases more efficient

- I. Localization in space and frequency
- 2. Very compact support
- 3. Orthogonality
- 4. Orientation-free representation
  - Avoids artifacts when a signal is approximated in the basis representation

- I. Localization in space and frequency
- 2. Very compact support
- 3. Orthogonality
- 4. Orientation-free representation

# **Representations for Spherical Signals**

- Spherical Harmonics [MacRobert 1948]
  - Physics and chemistry [Edmonds 1957]
  - Geoscience [Clarke 2004]
  - Medical imaging [Katsuyuki 2001]
  - Computer graphics [Cabral 1987, Westin 1992, Ramamoorthi 2002, Kautz 2002, Sloan 2002]

# **Representations for Spherical Signals**

- Spherical Harmonics [MacRobert 1948]
  - Physics and chemistry [Edmonds 1957]
  - Geoscience [Clarke 2004]
  - Medical imaging [Katsuyuki 2001]
  - Computer graphics [Cabral 1987, Westin 1992, Ramamoorthi 2002, Kautz 2002, Sloan 2002]
- Spherical Radial Basis Functions
  - Astronomy and geoscience [Fisher 1993; Freeden 1998]
  - Computer graphics [Green 2006; Tsai 2006]

# Wavelets for Spherical Signals

• Wavelets defined over Euclidean domains

[Lalonde 1997; Ng 2003; Zhou 2005; Wang 2006; Sun 2006]

- Wavelet bases defined over subdivision surfaces [Lounsbery 1997]
- Haar wavelets for general measure spaces  $L_p$  [Girardi 1997]
- Discrete spherical wavelets [Schröder 1995]
- Nearly orthogonal spherical Haar wavelets [Nielson 1997; Bonneau 1999; Rosça 2004]
- Pseudo wavelets defined over the sphere [Ma 2006]

- I. Localization in space and frequency
- 2. Very compact support
- 3. Orthogonality
- 4. Orientation-free representation

#### Contributions

- Development of SOHO wavelet basis
  - Constructive proof
  - Proof that SOHO wavelets form an unconditional basis of  $L_2(\mathbb{S}^2, d\omega)$

#### Contributions

- Development of SOHO wavelet basis
  - Constructive proof
  - Proof that SOHO wavelets form an unconditional basis of  $L_2(\mathbb{S}^2, d\omega)$
- Development of rotation matrices for spherical Haar wavelet bases

- Analytic computation of matrix elements

#### Contributions

- Development of SOHO wavelet basis
  - Constructive proof
  - Proof that SOHO wavelets form an unconditional basis of  $L_2(\mathbb{S}^2, d\omega)$
- Development of rotation matrices for spherical Haar wavelet bases
  - Analytic computation of matrix elements
- Experimental evaluation
  - Important for practicality of SOHO wavelets

# **Spherical Wavelets: Design Space**

• Subdivision scheme



# **Spherical Wavelets: Design Space**

- Subdivision scheme
- Refinement filter coefficients

$$\begin{pmatrix} \lambda_{j+1}^{0} \\ \lambda_{j+1}^{1} \\ \lambda_{j+1}^{2} \\ \lambda_{j+1}^{3} \\ \lambda_{j+1}^{3} \end{pmatrix} = \underbrace{ \begin{pmatrix} h_{0} & g_{0}^{0} & g_{1}^{1} & g_{2}^{2} \\ h_{1} & g_{1}^{0} & g_{1}^{1} & g_{1}^{2} \\ h_{2} & g_{2}^{0} & g_{2}^{1} & g_{2}^{2} \\ h_{3} & g_{3}^{0} & g_{3}^{1} & g_{3}^{2} \end{pmatrix} \begin{pmatrix} \lambda_{j} \\ \gamma_{j}^{0} \\ \gamma_{j}^{1} \\ \gamma_{j}^{2} \end{pmatrix} _{S_{j,k}}$$

• Previous work employed geodesic bisector subdivision



• Previous work employed geodesic bisector subdivision



• Previous work employed geodesic bisector subdivision



- Previous work employed geodesic bisector subdivision
  - Orthogonal and symmetric spherical Haar wavelet basis probably does not exist

- Previous work employed geodesic bisector subdivision
  - Orthogonal and symmetric spherical Haar wavelet basis probably does not exist
- 4-fold subdivision required for partition
  - BUT not that geodesic bisector is employed

• Subdivision scheme can be defined so that the area of the three outer child triangles be equal



• Subdivision scheme can be defined so that the area of the three outer child triangles be equal





#### **Geodesic Bisector**

#### **Local Reconstruction Relationship**

• Parametric synthesis matrix

$$\hat{S}_{j,k} = \begin{pmatrix} \frac{\sqrt{\alpha_0}}{\sqrt{\alpha_p}} & -c\frac{\sqrt{\alpha_1}}{\sqrt{\alpha_0}} & -c\frac{\sqrt{\alpha_1}}{\sqrt{\alpha_0}} & -c\frac{\sqrt{\alpha_1}}{\sqrt{\alpha_0}} \\ \frac{\sqrt{\alpha_1}}{\sqrt{\alpha_p}} & b & a & a \\ \frac{\sqrt{\alpha_1}}{\sqrt{\alpha_p}} & a & b & a \\ \frac{\sqrt{\alpha_1}}{\sqrt{\alpha_p}} & a & a & b \end{pmatrix}$$

# **SOHO Wavelet Basis**

• Synthesis matrix

$$S_{j,k} = \begin{pmatrix} \frac{\sqrt{\alpha_0}}{\sqrt{\alpha_p}} & \frac{\sqrt{\alpha_1}}{\sqrt{\alpha_0}} & \frac{\sqrt{\alpha_1}}{\sqrt{\alpha_0}} & \frac{\sqrt{\alpha_1}}{\sqrt{\alpha_0}} \\ \frac{\sqrt{\alpha_1}}{\sqrt{\alpha_p}} & \frac{-2a+1}{\sqrt{\alpha_1}} & a \\ \frac{\sqrt{\alpha_1}}{\sqrt{\alpha_p}} & a & \frac{-2a+1}{\sqrt{\alpha_1}} & a \\ \frac{\sqrt{\alpha_1}}{\sqrt{\alpha_p}} & a & a & \frac{-2a+1}{\sqrt{\alpha_1}} \end{pmatrix}$$
$$a = \alpha_0 \pm \frac{\sqrt{\alpha_0^2 + 3\alpha_0\alpha_1}}{3\alpha_0}$$

# **SOHO Wavelet Basis**

#### • Basis functions



- Comparison of SOHO wavelet basis with six previously proposed spherical Haar wavelet bases
  - Bio-Haar wavelets [Schröder 1995]
  - Pseudo Haar wavelets [Ma 2006]
  - Four nearly orthogonal spherical Haar wavelet bases [Nielson 1997; Bonneau 1999]

• Three test signals



• Three test signals



• Three test signals



- Nonlinear approximation: Reconstruction of the test signals with a subset of all basis function coefficients
- Increasing number of nonzero basis function coefficients
- $\ell_2$  optimal approximation strategies
- Octahedron as base polyhedron
- Signals defined over partitions on level eight of the partition trees: 131,072 basis function coefficients

• Number of basis function coefficients: 64



• Number of basis function coefficients: 256



• Number of basis function coefficients: 512



• Number of basis function coefficients: 2056



• Number of basis function coefficients: 8192



• Number of basis function coefficients: 16384



• Number of basis function coefficients: 32768



• Number of basis function coefficients: all



• Approximation of texture map



Approximation of BRDF



• Approximation of visibility map



Rotation and alignment of signals necessary in many applications



• Rotation and alignment of signals necessary in many applications





• Rotation and alignment of signals necessary in many applications





• Rotation and alignment of signals necessary in many applications





• Basis transformation matrix allows to project from the rotated source basis into the unrotated target basis



• Basis transformation matrix allows to project from the rotated source basis into the unrotated target basis



**Original Basis** 

Target Basis

• Previous work: Planar representations of spherical signals [Wang 2006]



- Previous work: Planar representations of spherical signals [Wang 2006]
- Numerical computation of basis transformation matrix elements

54

- Previous work: Planar representations of spherical signals [Wang 2006]
- Numerical computation of basis transformation matrix elements
- Spherical Haar wavelet bases: Rotation amounts to translation of basis functions on the sphere

- Previous work: Planar representations of spherical signals [Wang 2006]
- Numerical computation of basis transformation matrix elements
- Spherical Haar wavelet bases: Rotation amounts to translation of basis functions on the sphere
- => Analytic computation of matrix elements

• Rotation matrices for spherical Haar wavelet bases have quasi block symmetric structure





• Experiments





#### Source Basis

#### Target Basis

### Conclusion

- SOHO wavelet basis: orthogonal and symmetric spherical Haar wavelet basis
- Well suited for the efficient approximation and processing of spherical signals
- Competitive or lower error rates than previously proposed spherical Haar wavelet bases for the approximation of all-frequency signals
- Signals represented in the SOHO wavelet basis can be rotated with basis transformation matrices: analytic computation of the matrix elements possible

# Outlook

- Operation-aware representations
  - Design of representations for specific applications and operations
  - Requires detailed understanding of representations and *how* these interact with operations
  - Partly studied in physics and applied mathematics but often ignored in other fields

# **Precomputed Radiance Transfer**

- Challenges
  - Dynamic Scenes
  - Multiple bounces

# **Precomputed Radiance Transfer**

- Challenges
  - Dynamic Scenes
  - Multiple bounces
- Looking for algorithms which are
  - sparse
  - predictable
  - cheap

#### References

- [Bonneau 1999] Georges-Pierre Bonneau. *Optimal Triangular Haar Bases for Spherical Data*. In VIS '99: Proceedings of the Conference on Visualization '99, pages 279–284, Los Alamitos, CA, USA, 1999. IEEE Computer Society Press.
- [Clarke 2004] Peter J. Clarke, David A. Lavalee, G. Blewitt, and T. van Dam. Choice of Basis Functions for the Representation of Seasonal Surface Loading Signals in Geodetic Time Series. AGU Fall Meeting Abstracts, pages A 121 +, December 2004.
- [Edmonds 1957] A. R. Edmonds. Angular Momentum in Quantum Mechanics. Princeton University Press, Princeton, NJ, 1957.
- [Fisher 1993] Fisher, N. I., Lewis, T., and Embleton, B. J. J. 1993. Statistical Analysis of Spherical Data. Cambridge University Press.
- [Freeden 1998] Freeden, W., Gervens, T., and Schreiner, M. 1998. Constructive Approximation on the Sphere (With Applications to Geomathematics). Oxford Sciences Publication. Clarendon Press, Oxford University.
- [Girardi 1997] Maria Girardi and Wim Sweldens. A New Class of Unbalanced Haar Wavelets that form an Unconditional Basis for Lp on General Measure Spaces. J. Fourier Anal. Appl., 3(4), 1997.
- [Kajiya 1986] James T. Kajiya. The Rendering Equation. In SIGGRAPH '86: Proceedings of the 13th Annual Conference on Computer Graphics and Interactive Techniques, pages 143–150, New York, NY, USA, 1986. ACM Press.
- [Katsuyuki 2001] Taguchi Katsuyuki, L. Zeng Gengsheng, and Grant T. Gullberg. Cone-Beam Image Reconstruction using Spherical Harmonics. Physics in Medicine and Biology, 46:N127–N138(1), 2001.
- [Lalonde 1997] Paul Lalonde and Alain Fournier. A Wavelet Representation of Reflectance Functions. IEEE Transactions on Visualization and Computer Graphics, 3(4):329–336, 1997.
- [Lounsbery 1992] Michael Lounsbery, Tony D. DeRose, and Joe Warren. *Multiresolution Analysis for Surfaces of Arbitrary Topological Type.* ACM Trans. Graph., 16(1):34–73, 1997.
- [Ma 2006] Wan-Chun Ma, Chun-Tse Hsiao, Ken-Yi Lee, Yung-Yu Chuang, and Bing-Yu Chen. *Real-Time Triple Product Relighting Using Spherical Local-Frame Parameterization.* The Visual Computer, (9-11):682–692, 2006. Pacific Graphics 2006 Conference Proceedings.
- [MacRobert 1948] Thomas M. MacRobert. Spherical Harmonics; An Elementary Treatise on Harmonic Functions, with Applications. Dover Publications, 1948.

#### References

- [Ng 2003] Ren Ng, Ravi Ramamoorthi, and Pat Hanrahan. All-Frequency Shadows using Non-Linear Wavelet Lighting Approximation. ACM Trans. Graph., 22(3):376–381, 2003.
- [Nielson 1997] Gregory M. Nielson, II-Hong Jung, and Junwon Sung. Haar Wavelets over Triangular Domains with Applications to Multiresolution Models for Flow over a Sphere. In VIS '97: Proceedings of the 8th Conference on Visualization '97, pages 143–ff., Los Alamitos, CA, USA, 1997. IEEE Computer Society Press.
- [Rosça 2004] Daniela Rosça. Optimal Haar Wavelets on Spherical Triangulations. Pure Mathematics and Applications, 15(2), 2004.
- [Schröder 1995] Peter Schröder and Wim Sweldens. Spherical Wavelets: Efficiently Representing Functions on the Sphere. In SIGGRAPH '95: Proceedings of the 22nd annual Conference on Computer Graphics and Interactive Techniques, pages 161–172, New York, NY, USA, 1995. ACM Press.
- [Stollnitz 1996] Eric J. Stollnitz, Tony D. Derose, and David H. Salesin. Wavelets for Computer Graphics: Theory and Applications. Morgan Kaufmann Publishers Inc., San Francisco, CA, USA, 1996.
- [Sun 2006] Weifeng Sun and Amar Mukherjee. *Generalized Wavelet Product Integral for Rendering Dynamic Glossy Objects.* ACM Trans. Graph., 25(3):955–966, 2006.
- [Wang 2006] Rui Wang, Ren Ng, David Luebke, and Greg Humphreys. *Efficient Wavelet Rotation for Environment Map Rendering*. In Proceedings of the 2006 Eurographics Symposium on Rendering. Springer-Verlag, Vienna, 2006. Published as Rendering Techniques 2006.
- [Zhou 2005] Kun Zhou, Yaohua Hu, Stephen Lin, Baining Guo, and Heung-Yeung Shum. *Precomputed Shadow Fields for Dynamic Scenes.* In SIGGRAPH '05: ACM SIGGRAPH 2005 Papers, pages 1196–1201, New York, NY, USA, 2005. ACM Press.