## Session overview



- Extending fractional Brownian motion to higher dimensions
- Announcements:
- Project 4 due Friday
- Thursday and Friday are project days


## Midpoint displacement

- Midpoint displacement methods can work with triangular or square grids of points
- For squares, start with the four corners of the grid as samples of the Gaussian random number generator multiplied by the initial standard deviation


## Variance is proportional to distance

- Recall that in one dimension the variance of $X\left(t_{2}\right)-X\left(t_{1}\right)$ is proportional to $\Delta t^{2 \mathrm{H}}$, or $\left(\Delta \mathrm{t}^{2}\right)^{\mathrm{H}}$
- This is interpreted as being proportional to the distance between the sample points
- So, in two dimensions, we again want the variance of $X\left(t_{2 x}, t_{2 y}\right)$ $X\left(t_{1 x}, t_{1 y}\right)$ to be proportional to $\left[\left(\mathrm{t}_{2 x}-\mathrm{t}_{1 x}\right)^{2}+\left(\mathrm{t}_{2 y}-\mathrm{t}_{1 y}\right)^{2}\right]^{\mathrm{H}}$


## Computing the midpoint

- Now compute the midpoint of the grid by averaging the four corners and adding a Gaussian random number with a variance that is $1 / 2^{\mathrm{H}}$ times the previous variance
- This is because the resolution of the points is now $1 / \sqrt{ } 2$ times the previous resolution
- Realize the grid arrangement is rotated $45^{\circ}$ from the previous arrangement


## Continuing with the process

- Repeat the process
- At the borders of the $45^{\circ}$ grid you only have three points to average
- The interior points have four points available for averaging
- Dimension of the fractal surface is 3-H


## Elevation values

- Output of this process is an array of elevation values that need to be displayed somehow
- One method is to use color mapped elevations on a top view
- This generates respectable looking clouds, for example
- Find the average elevation
- Any elevation below this is colored blue
- Elevations above this are colored via a color ramp from blue to white (linearly interpolated)


## Example program

- Matlab program for mountains
- midpointfBm2D.cpp has source code that implements the random midpoint displacement method for generating fractional Brownian motion


## Please finish quiz

- Please provide helpful feedback

