

$\mathbf{x}(0)$

$$d\mathbf{x}_t = f(\mathbf{x}_t, t)dt + \sqrt{\beta(t)} \cdot d\mathbf{W}_t$$

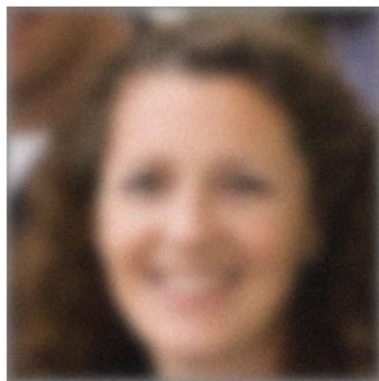
$\mathbf{x}(T)$



data

noise

$$d\mathbf{x}_t = [f(\mathbf{x}_t, t) - \beta(t)\nabla_{\mathbf{x}_t} \log p_t(\mathbf{x}_t)]dt + \sqrt{\beta(t)} \cdot d\bar{\mathbf{W}}_t$$



Measurement: $\mathbf{y} = A\mathbf{x} + \mathbf{n}$