Diffusion-based Conditional Imputation Process

$M \odot Z$ (keep observed)

Z (observed + missing)

L

K

$\sim$

M (mask)

$Z \odot M$

ε

θ

$\hat{Z}$ (prediction)

$(1-M)$

Z_imp (imputed)

Observed data   Imputed data

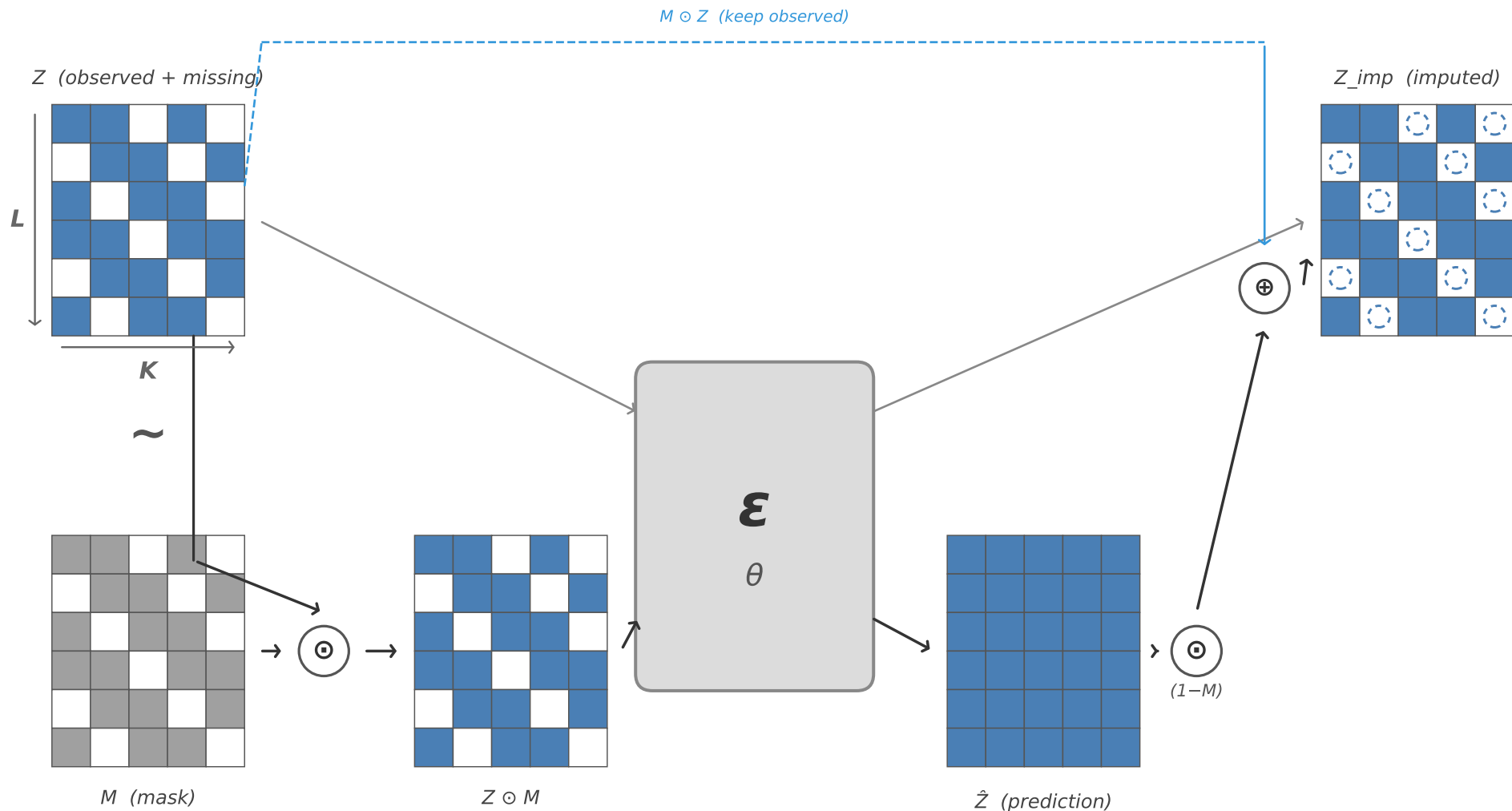Mask ε ε Model

$$\mathbf{Z}_{\text{imp}} = M \odot Z + (1-M) \odot \hat{Z}_{\theta}$$