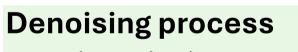


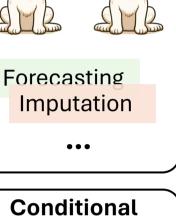


Diffusion process $a(x_k|x_{k-1}) := \lambda$

$$q(x_k|x_{k-1}) \coloneqq \mathcal{N}(x_k; \sqrt{1 - \beta_k} x_{k-1}, \beta_k I)$$



$$p_{\theta}(x_{k-1}|x_k) \coloneqq \mathcal{N}(x_{k-1}; \mu_{\theta}(x_k, k), \sigma_{\theta}(x_k, k)])$$



Unconditional



Forecasting Imputation Generation