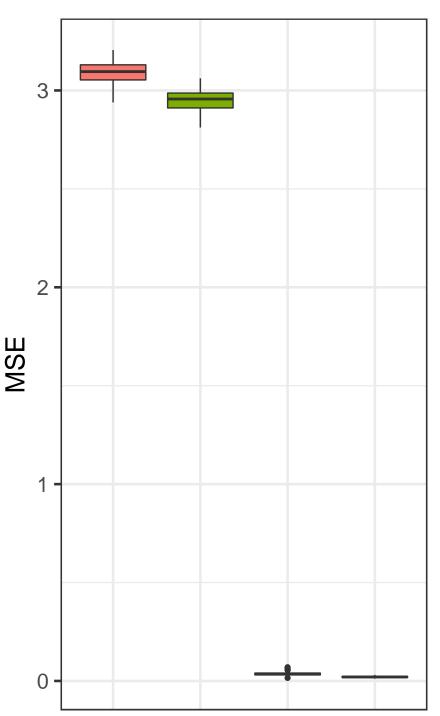MSE for Score Function Estimation