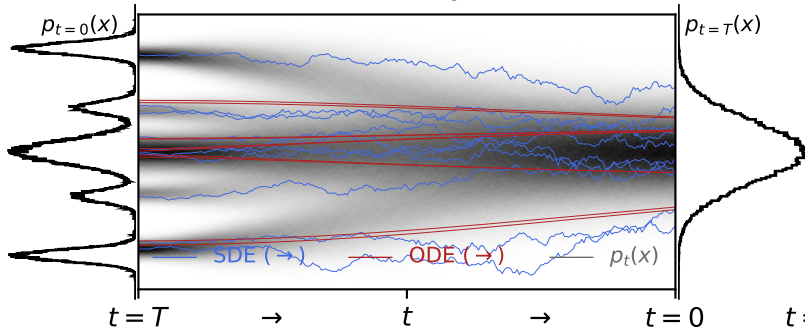


Forward SDE
 $dx = f(x, t)dt + g(t)dw$



Reverse SDE
 $dx = [f(x, t) - g^2(t)\nabla_x \log p_t(x)]dt + g(t)dw$

