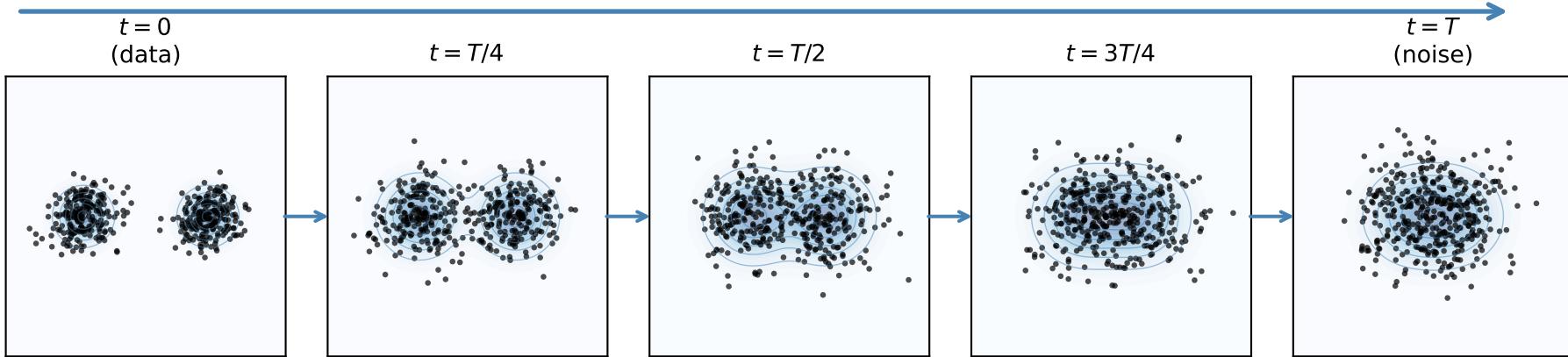


$$dX_t = -X_t dt + \sqrt{2} dW_t$$

Forward



$$dX_t = [-X_t + 2 s_\theta(X_t, t)]dt + \sqrt{2} d\bar{W}_t$$

Reverse

