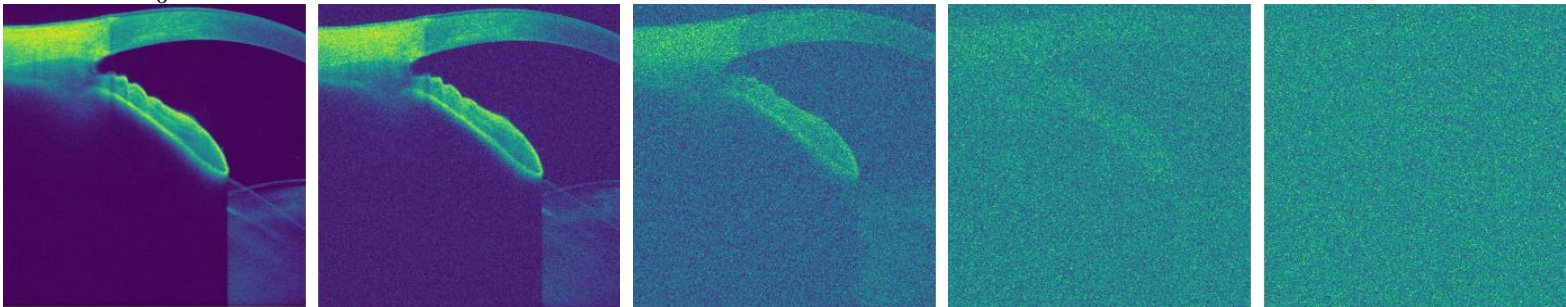


Forward SDE (data \longrightarrow noise)

$$x_0 \xrightarrow{\quad dx = f(x,t)dt + g(t)dw \quad} x_T$$



Score function

$$x_0 \xleftarrow{\quad dx = \left[f(x,t) - g(t)^2 \boxed{\nabla_x \log p_t(x)} \right] dt + g(t)d\bar{w} \quad} x_T$$

Reverse SDE (data \longleftarrow noise)