

$$dX = -\frac{1}{2}(a(1 - t/T) + bt/T)Xdt + \sqrt{(a(1 - t/T) + bt/T)}dW, \quad a = 0.1, b = 20.0$$

$P_t(x)$, GMM1d

$|\nabla \log P_t(x) - s_\theta(x, t)|/|\nabla \log P_t(x)|$

