Problem Definition

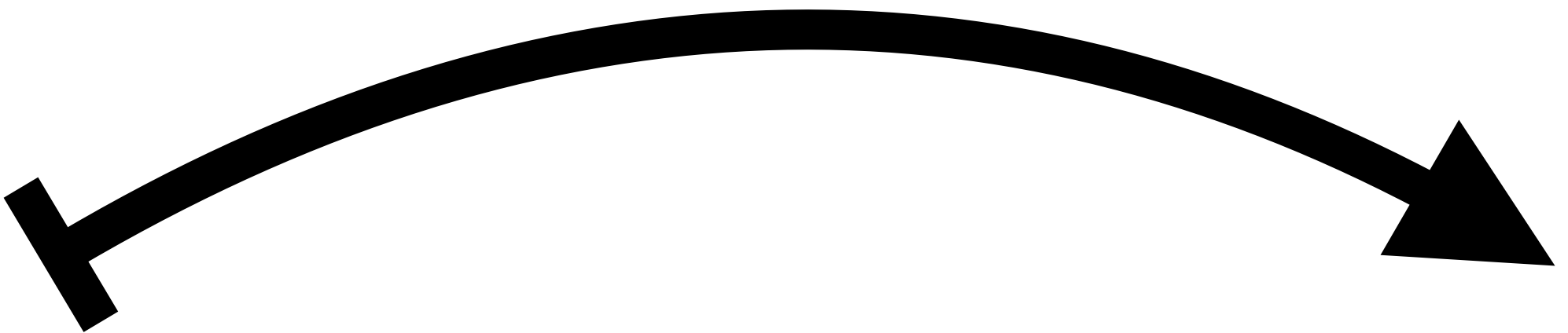
Learn an **iterative** (Markov) process $(X_t)_{0 \leq t \leq T}$:

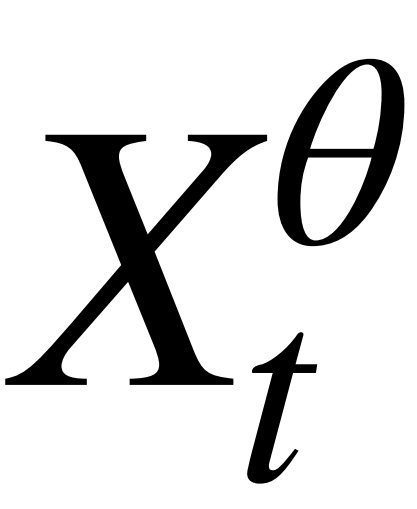
$$X_0 \sim p_0$$

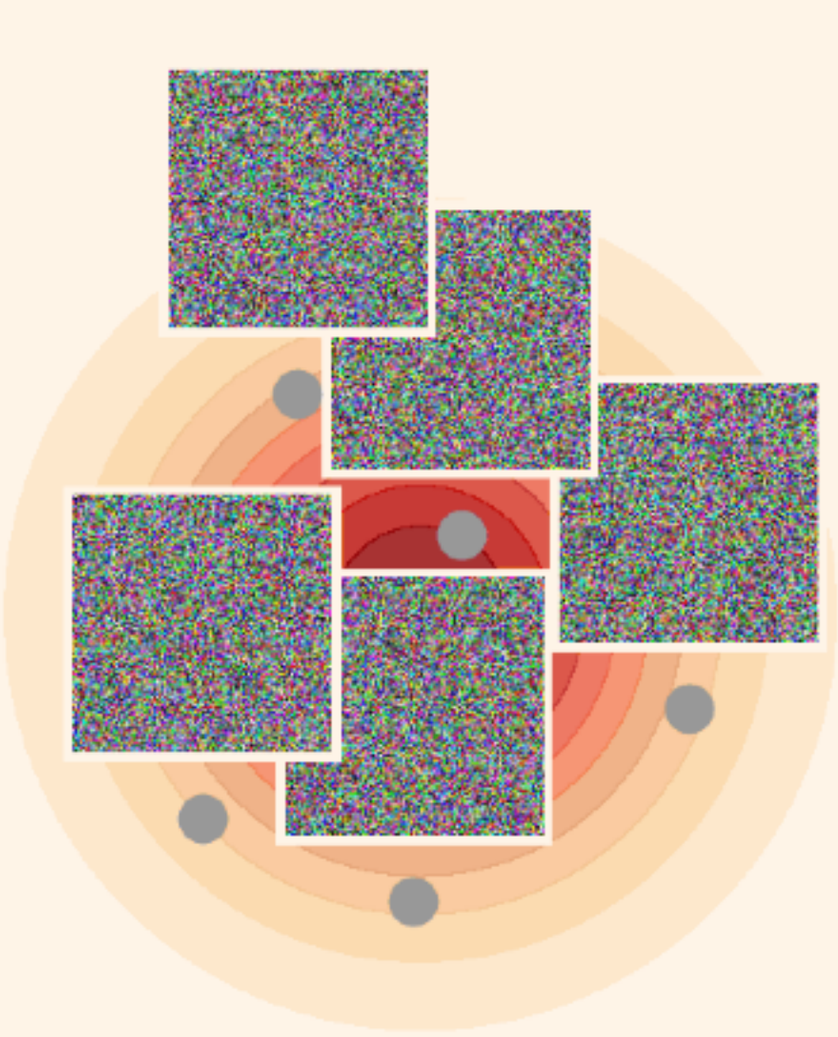
source (noise)

$$X_T \sim p_T$$

target (data)

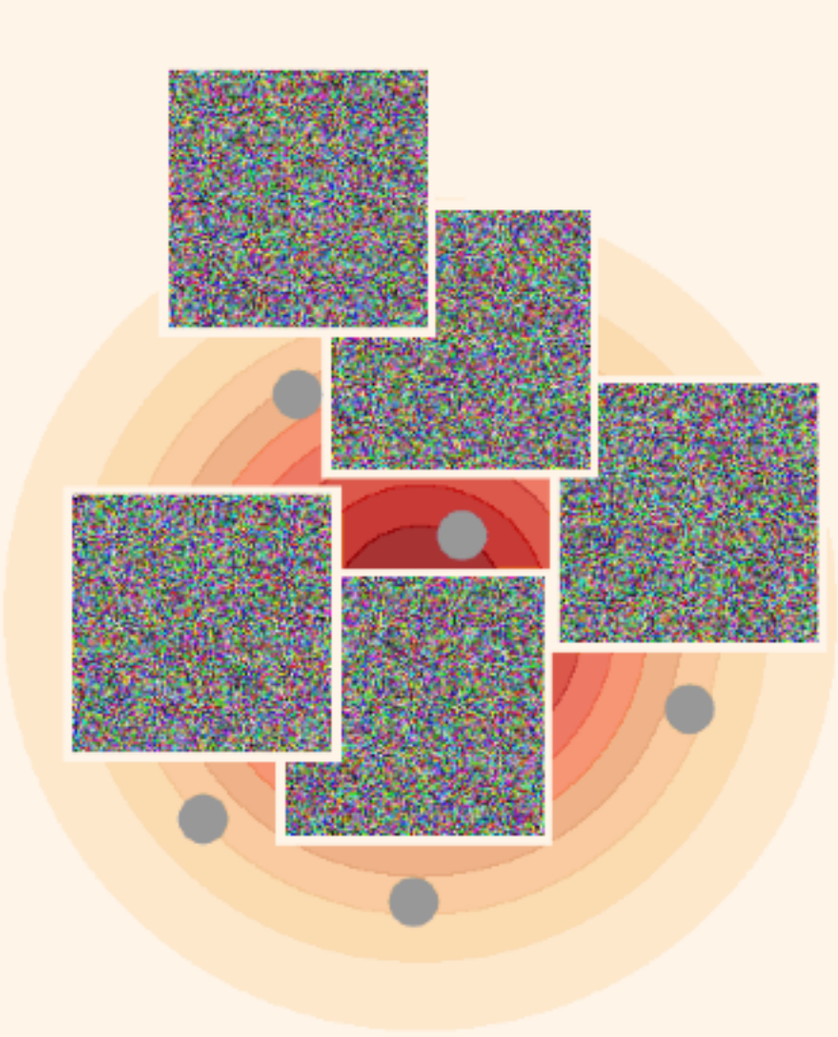


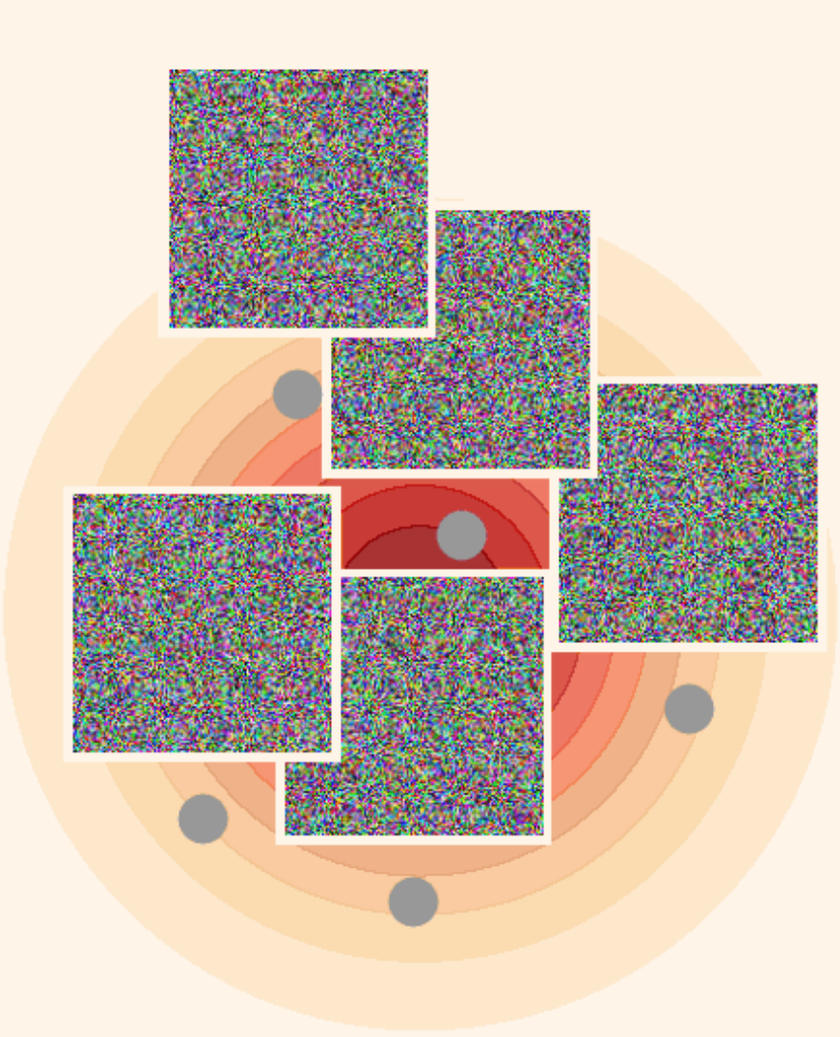




$$X_0 \sim p_0$$

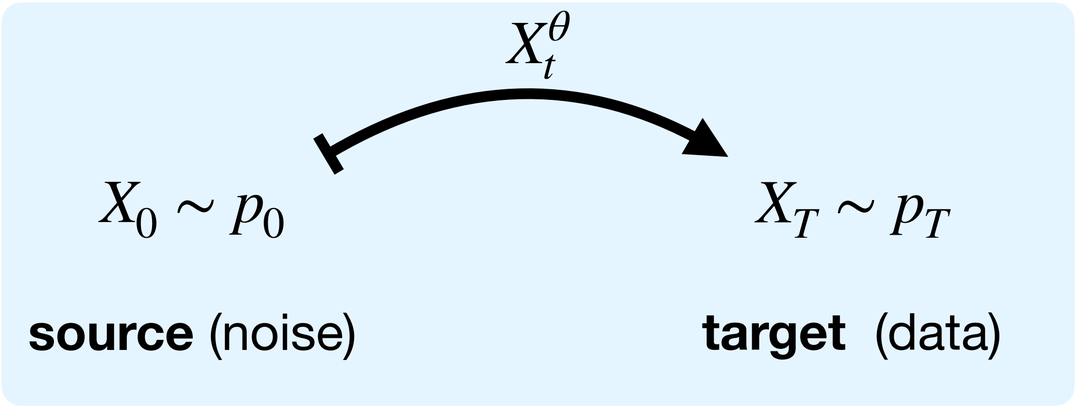
$$X_T \sim p_T$$

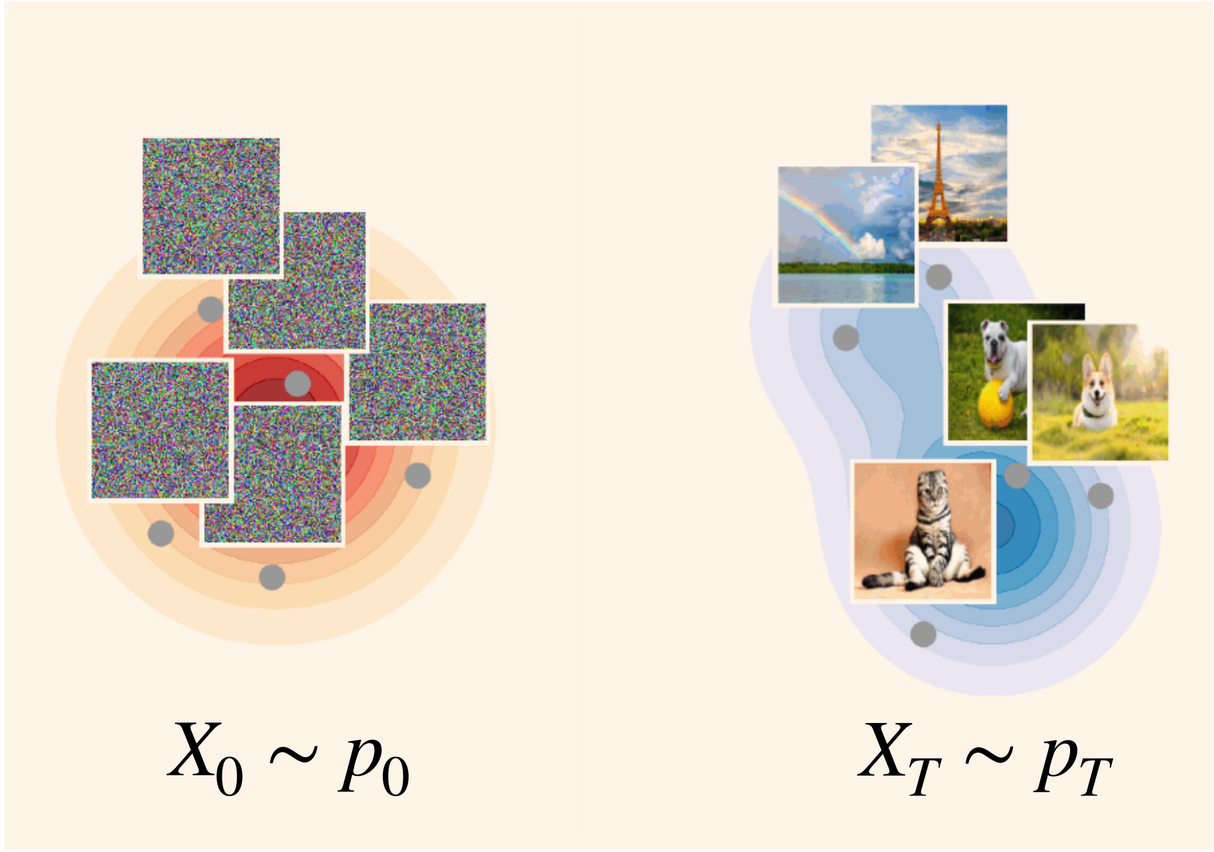




Problem Definition

Learn an **iterative** (Markov) process $(X_t)_{0 \le t \le T}$:





Discrete Time Markov Process

Markov process $(X_t)_{0 \leq t \leq T}$ defined by:

Transition Probability

For t in $\{0,1,...,T-1\}$: $X_{t+1} \sim p^{\theta}_{t+1|t}(\cdot \,|\, X_t)$

And ***source*** distribution $X_0 \sim p_0$.