Sampling

Algorithm: CTMC Simulation

$X_0 \sim p$

While $t < 1$ **do**

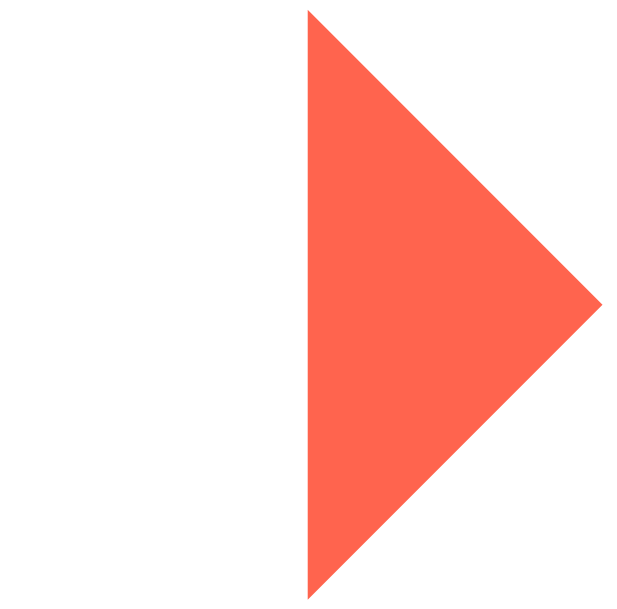
$X_{t+h} \sim \delta_{X_t}(\cdot) + h u_t(\cdot, X_t)$

$t \leftarrow t + h$

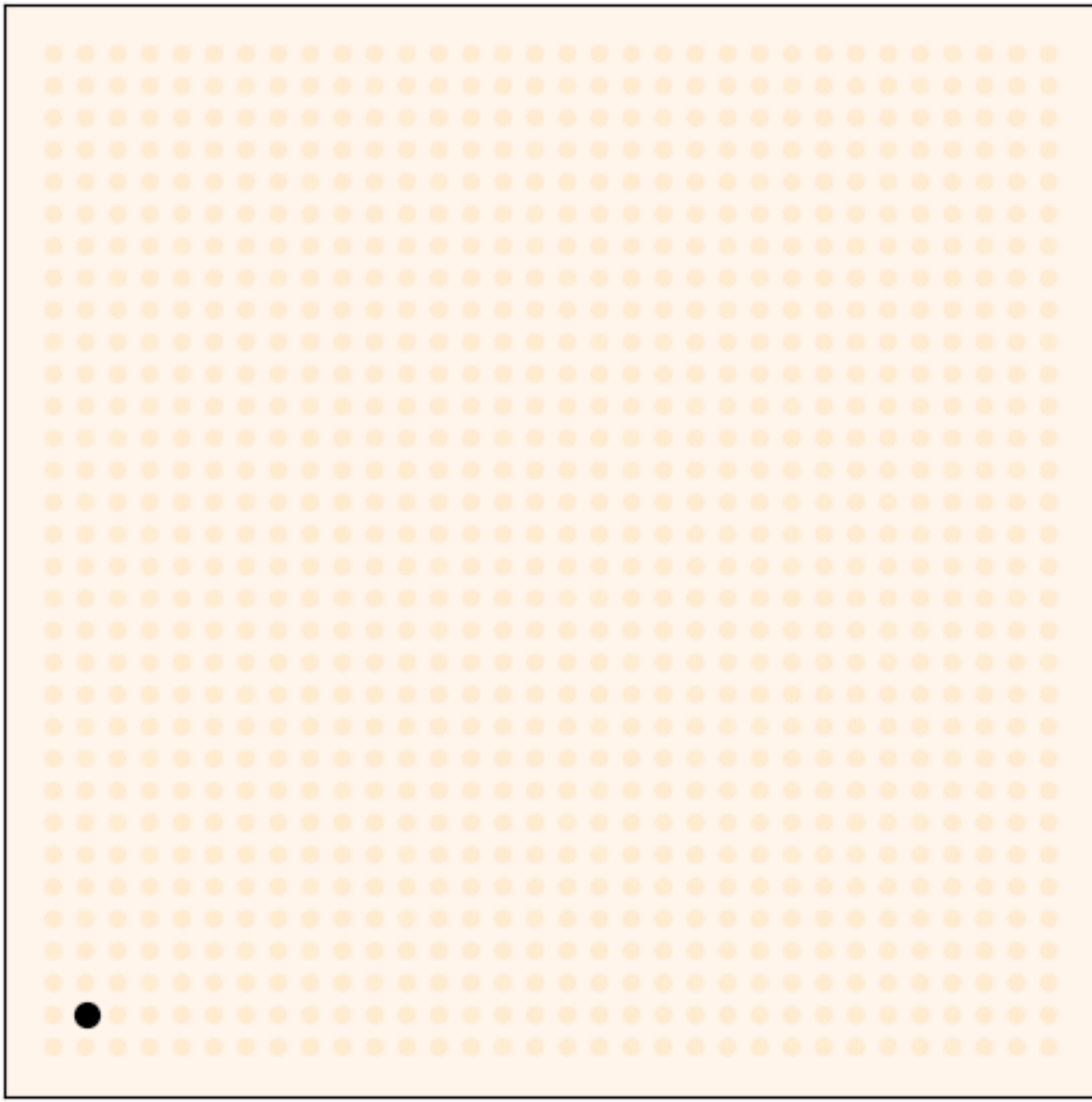
Return X_1

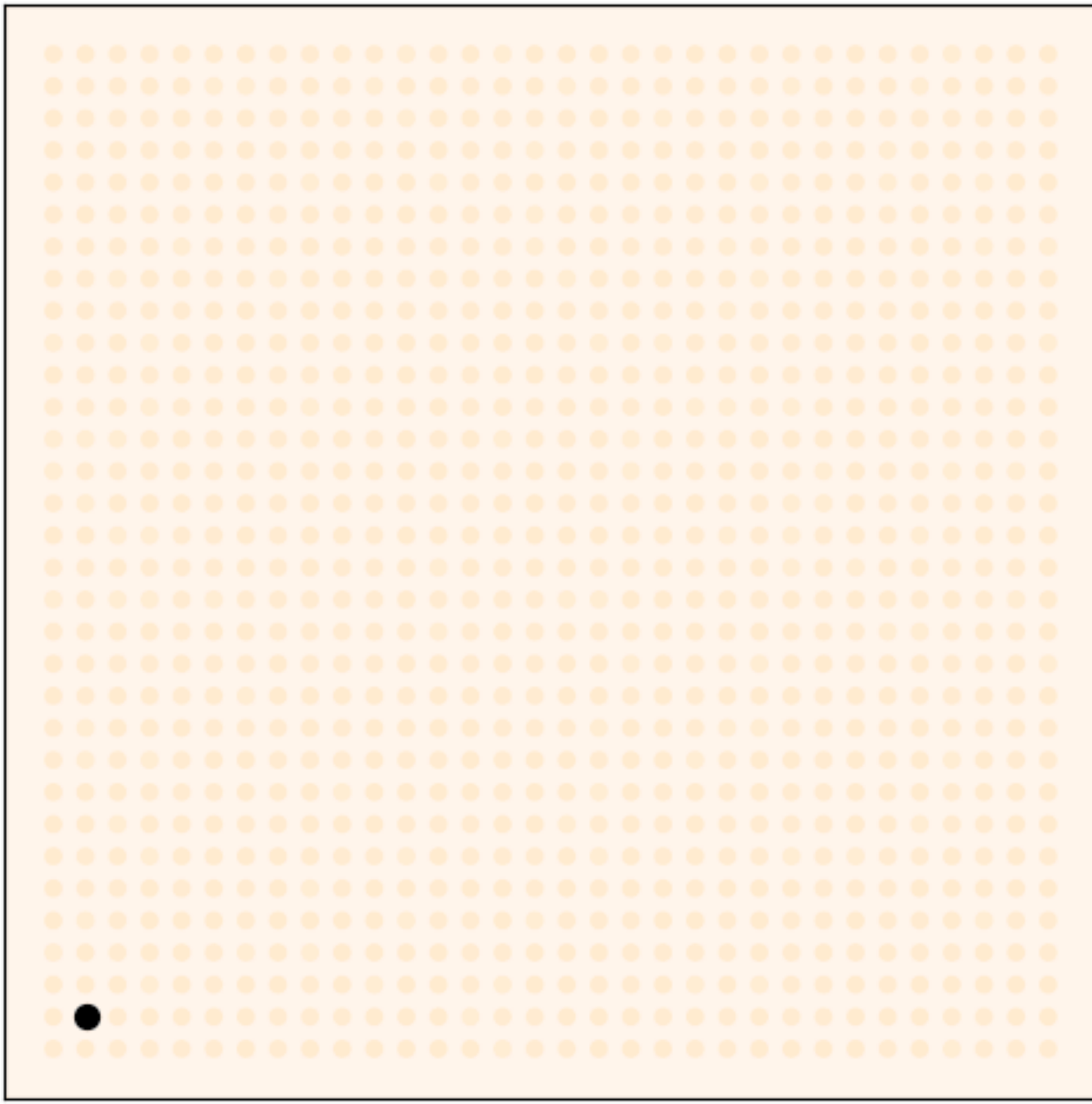
Sample next state

Sample initial point



(Background) probability path


t=0.000


t=0.000

Sampling

Algorithm: CTMC Simulation

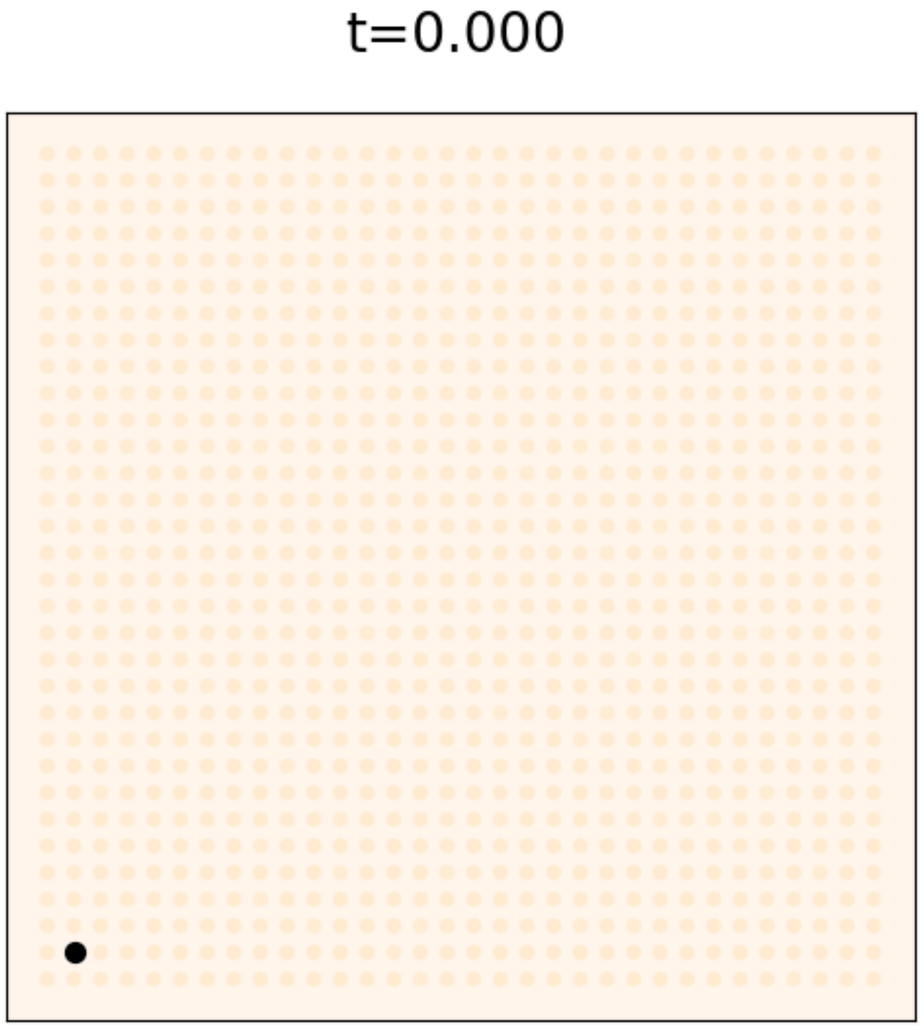
$X_0 \sim p$ ▶ Sample initial point

While $t < 1$ **do**

$X_{t+h} \sim \delta_{X_t}(\cdot) + hu_t(\cdot, X_t)$ ▶ Sample next state

$t \leftarrow t + h$

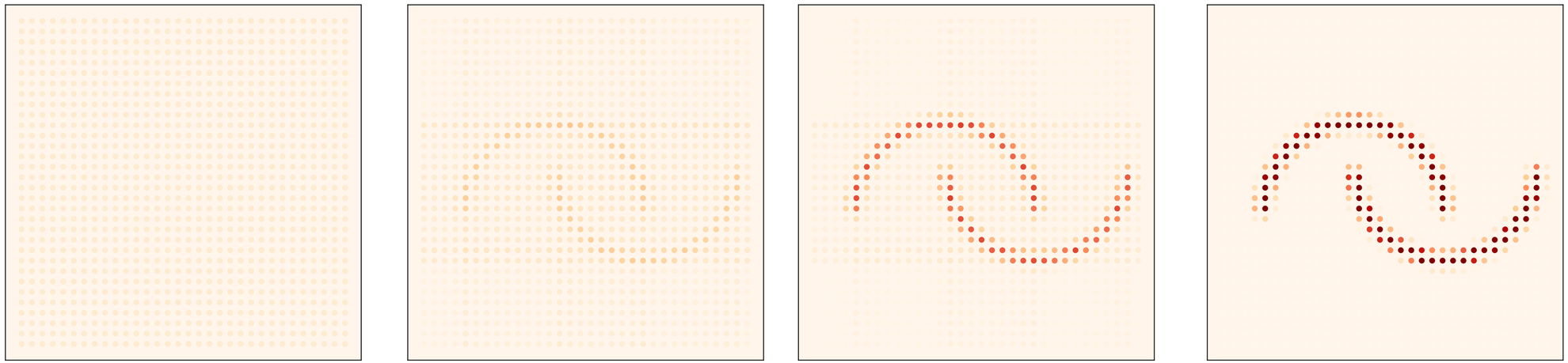
Return X_1



(Background) probability path

Discrete Flow Matching Recipe

1. Probability path p_t s.t. $p_0 = p$, $p_1 = q$.



p_0 p_t p_1