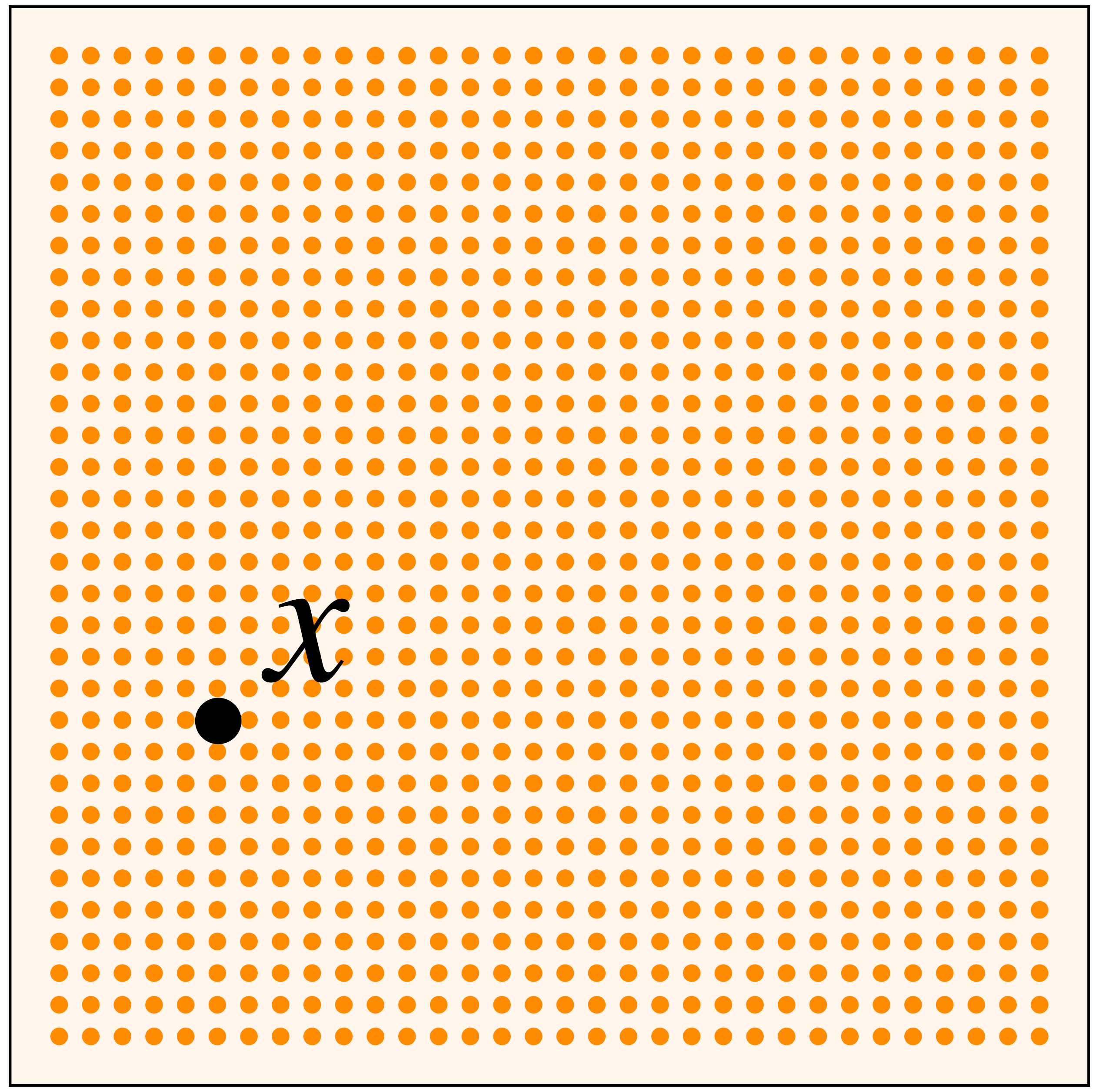
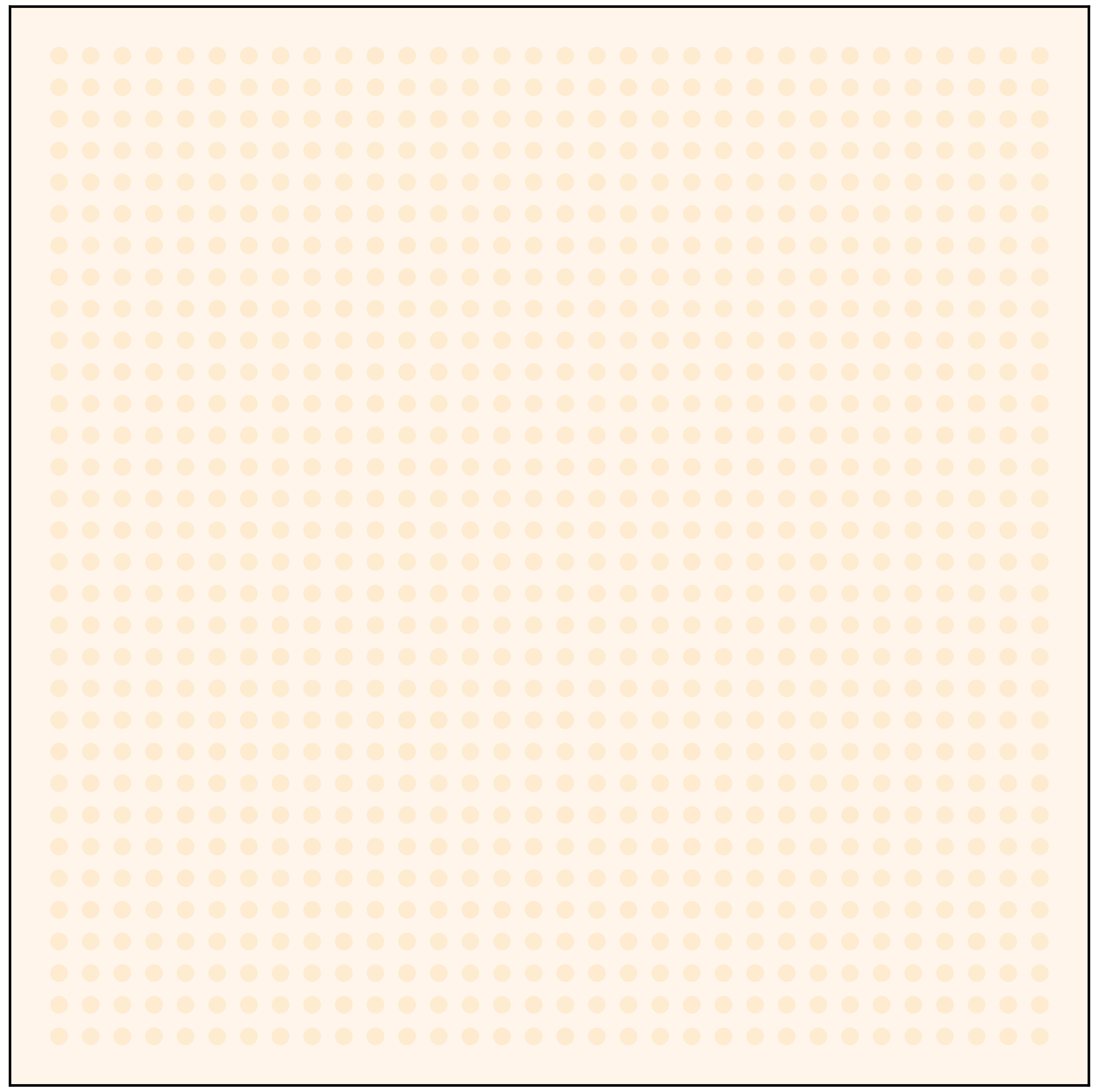
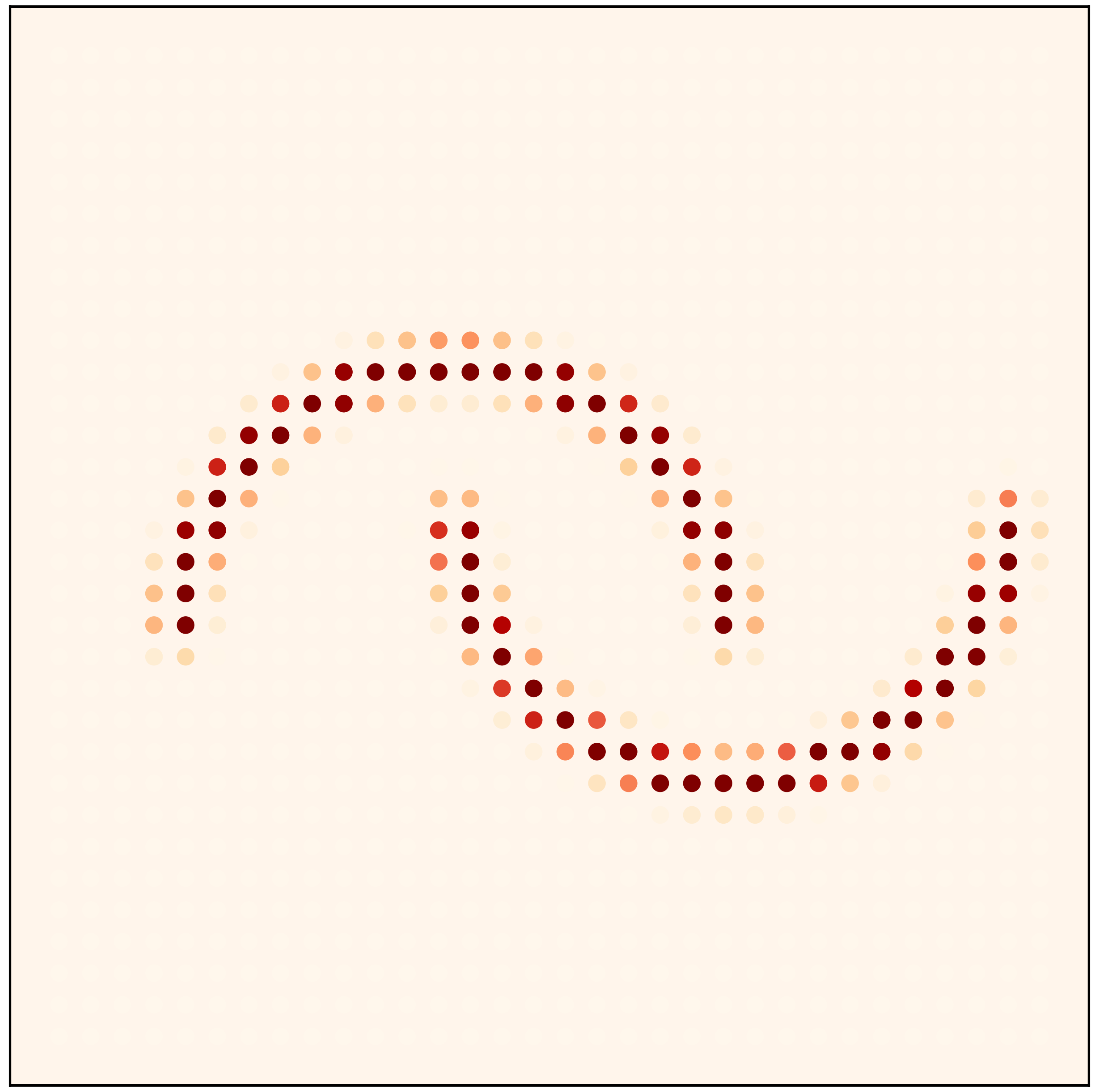
Running Example



2D discrete space: $\mathcal{S} = [32] \times [32]$



Source p**: uniform distribution**



Target q**: "two moons" distribution**

Continuous Time Markov Chain

CTMC process $(X_t)_{0 \le t \le 1}$ defined by:

Transition probability

$$\mathbb{P}(X_{t+h} = y \,|\, X_t = x) = \delta_x(y) + h u_t(y, x) + o(h),$$