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



$X_0 \sim p_0$

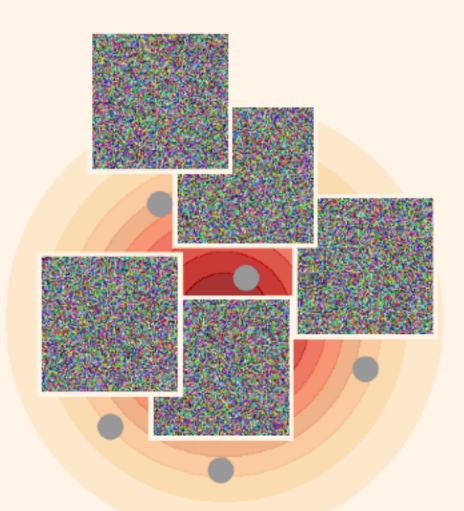
source (noise)

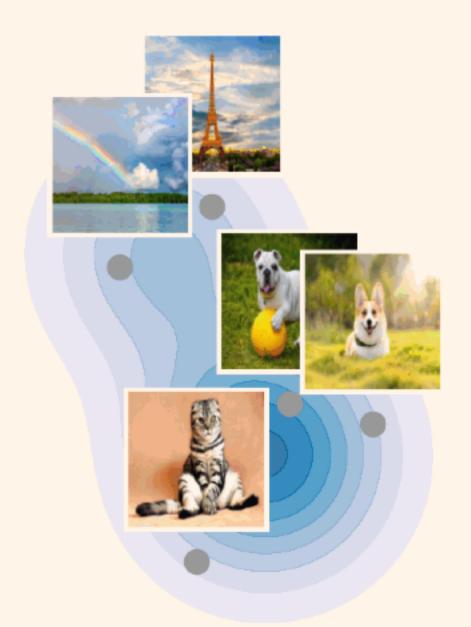
$X_T \sim p_T$ target (data)



I

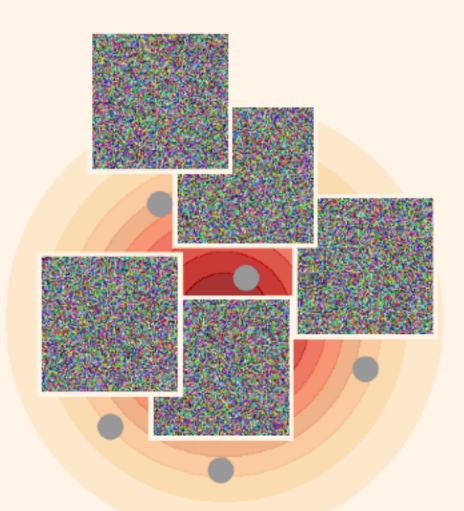
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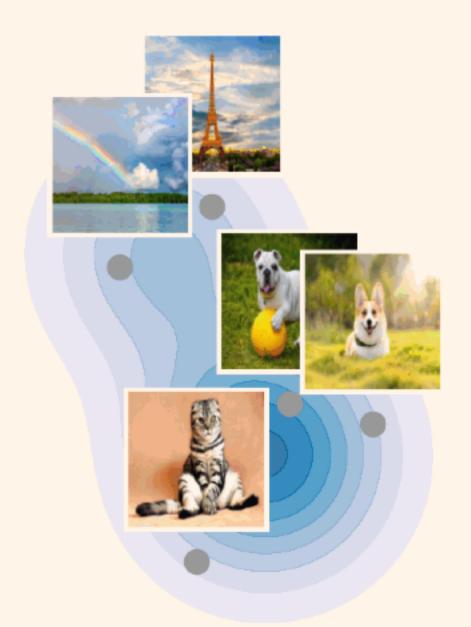


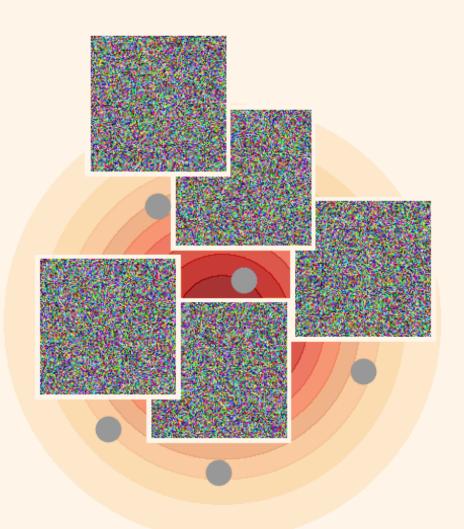


 A_0 p_0

 $\Lambda \tau$



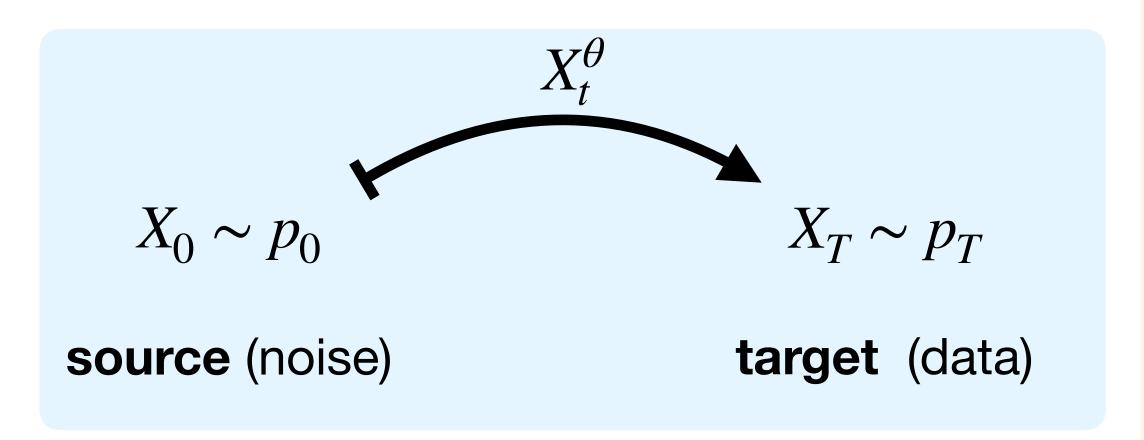


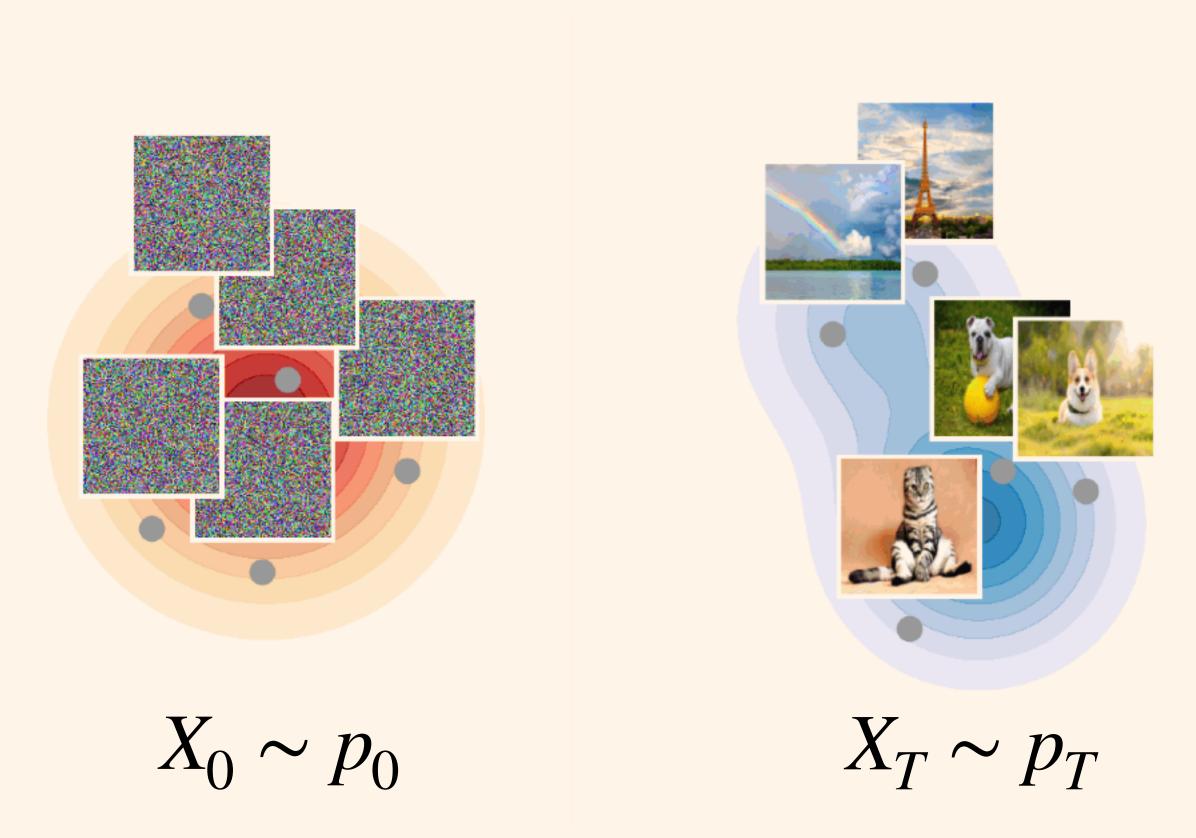




Goal

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





Discrete Time Markov Process

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

Transition Probability

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

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

