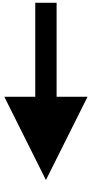
Discrete Time Markov Process

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

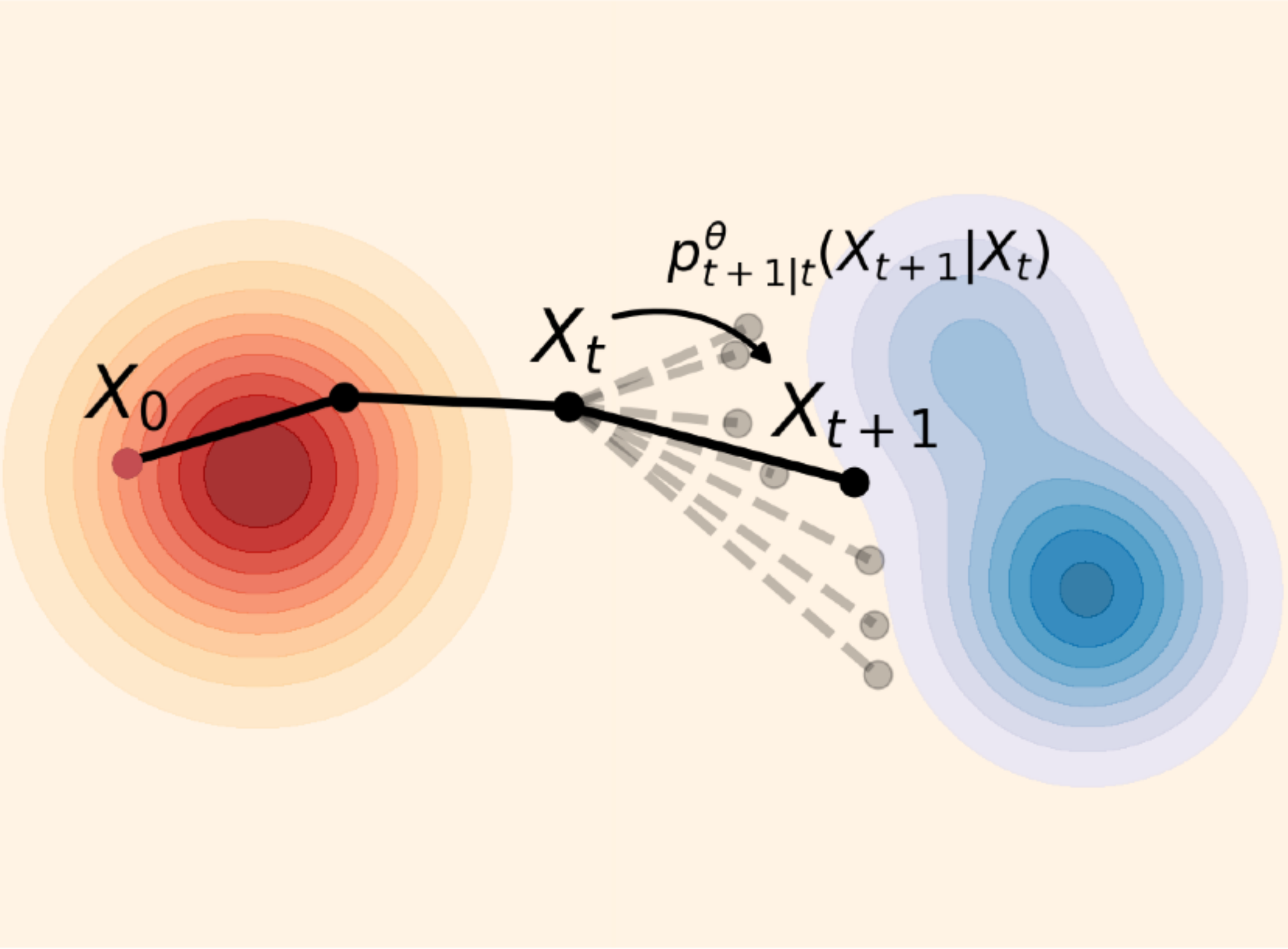
Transition Probability

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

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



$p^{\theta}_{t+1|t}(\cdot \mid X_t)$ is a generative model


$p^{\theta}_{t+1|t}(X_{t+1}|X_t)$
X_t
X_0
X_{t+1}

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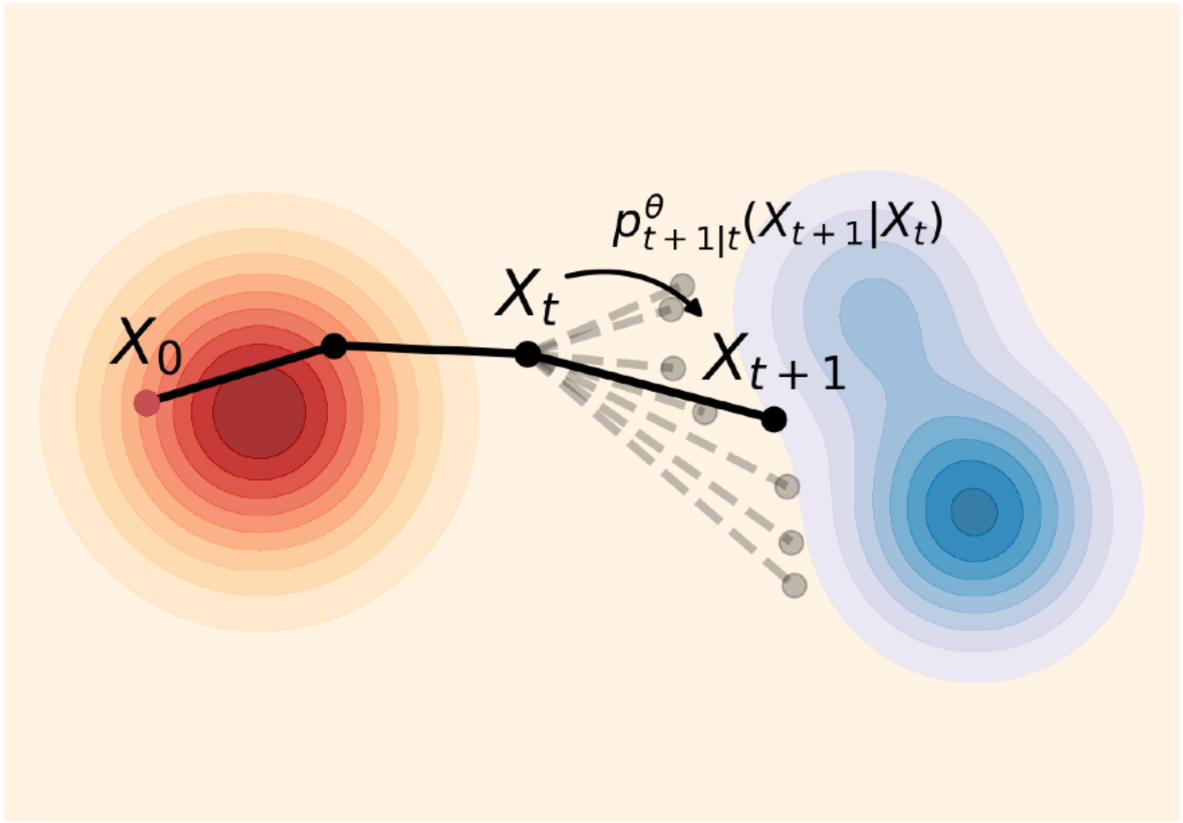

Design Choices

Training a generative model $p^{\theta}_{t+1|t}\left(X_{t+1} \,|\, X_t\right)$: