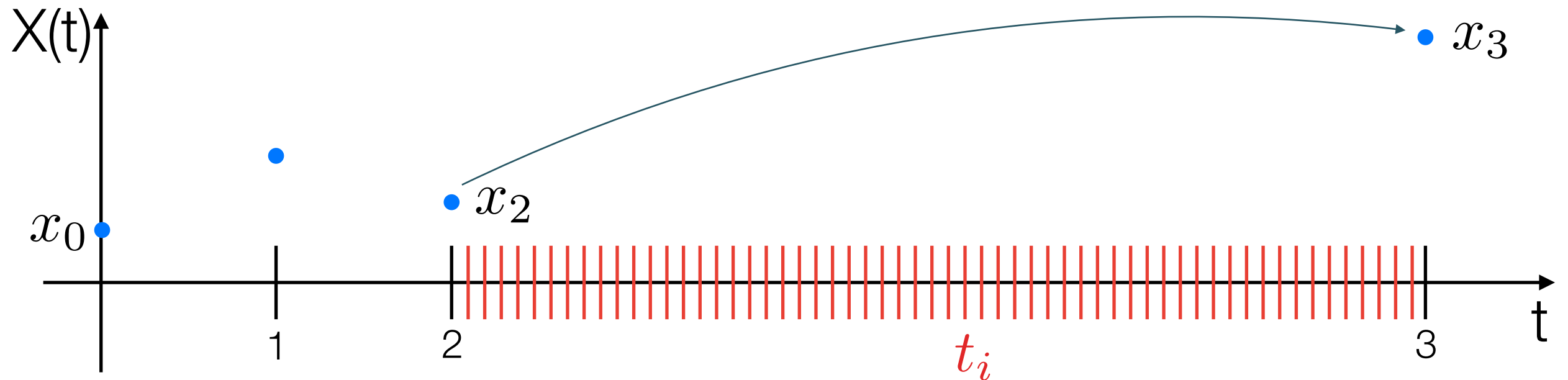# Illustration

Diffusion bridge = trajectory at intermediate times.

$$\Delta t = 1$$

$$h = t_{i+1} - t_i \ll \Delta t$$