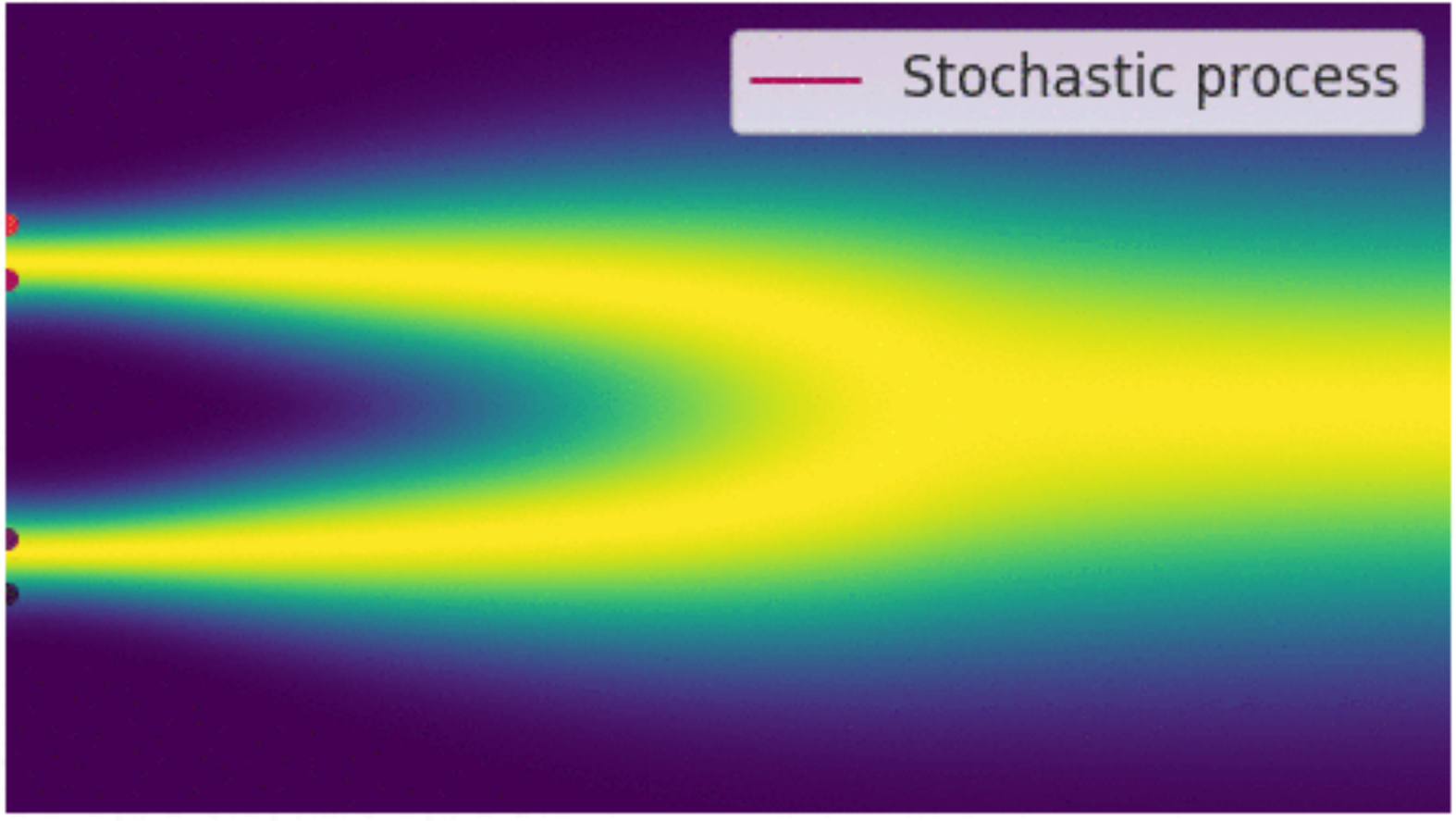
/62

41

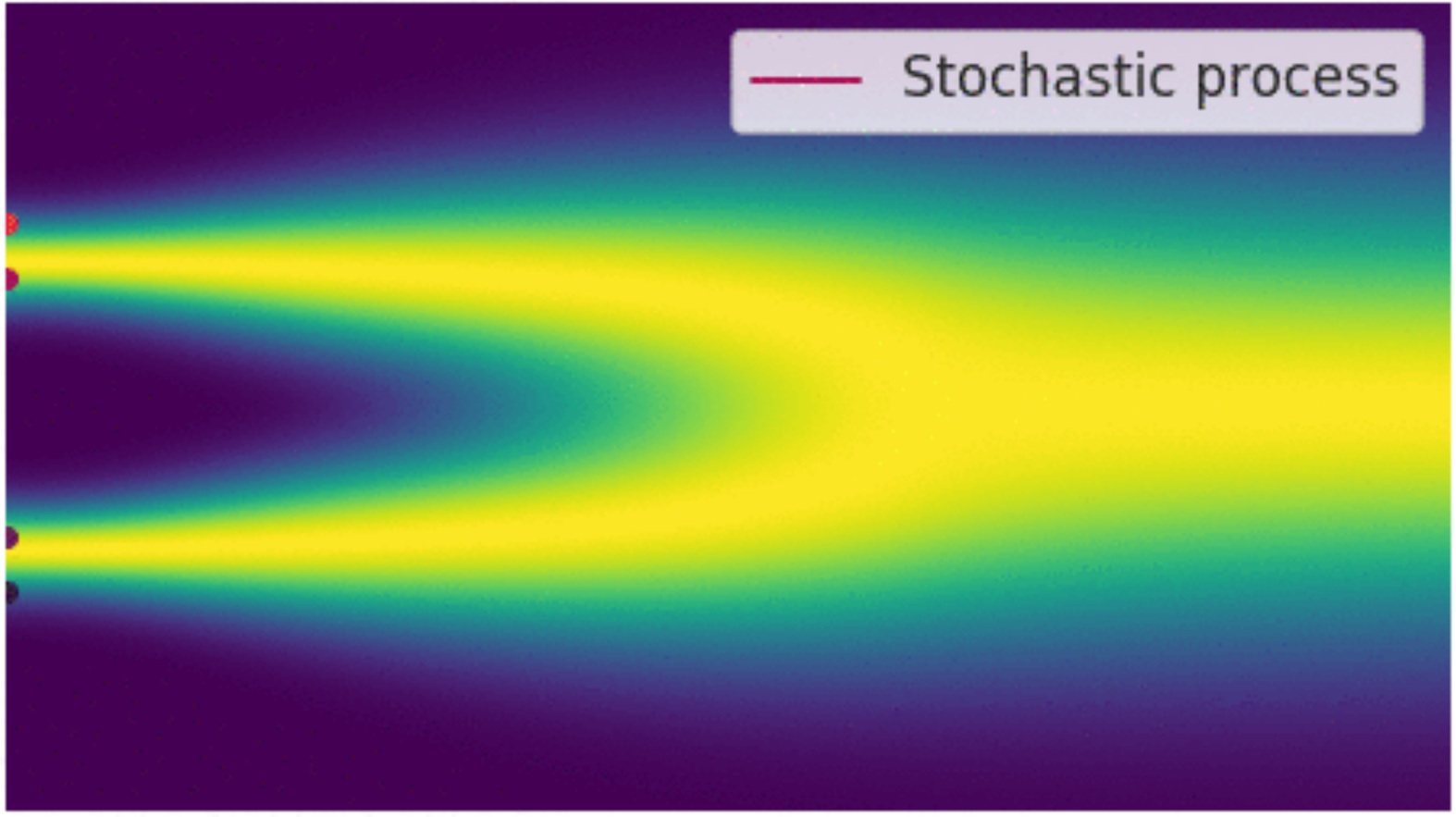
Continuous-time/SDE formulation


Stochastic process

$$\mathrm{d}x_t = -\frac{1}{2}\beta(t)x_t\ \mathrm{d}t + \sqrt{\beta(t)}\mathrm{d}w_t$$

The forward diffusion process defined by an SDE

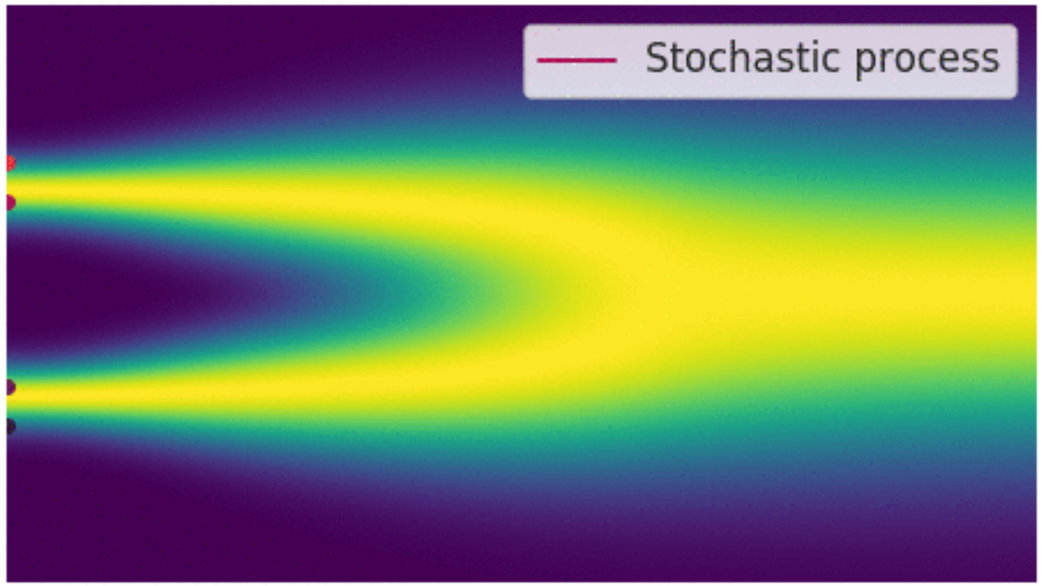
[Song et al 2021]


Stochastic process

Continuous-time/SDE formulation

The forward diffusion process defined by an SDE

[Song et al 2021]

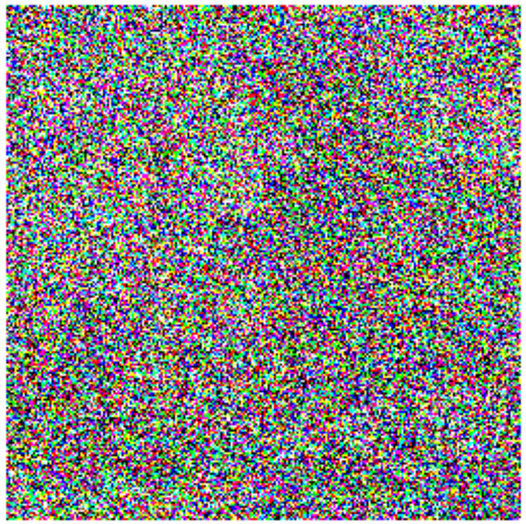


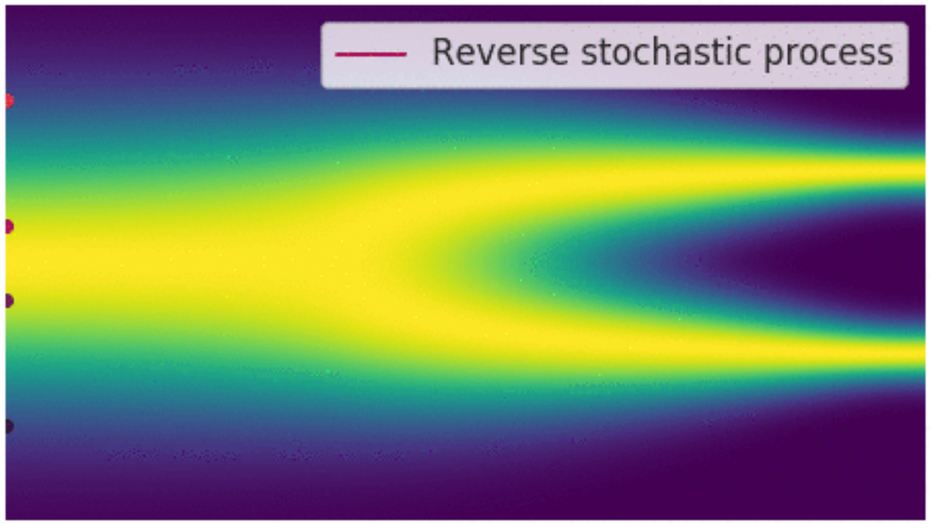
$$\mathrm{d}x_t = -\frac{1}{2}\beta(t)x_t\ \mathrm{d}t + \sqrt{\beta(t)}\mathrm{d}w_t$$

The reverse SDE

The reverse process satisfies a reverse-time SDE that can be derived from the forward SDE and the score of the marginal distribution, $\nabla_{x_t} \log q(x_t)$

[Song et al 2021]





$$\mathrm{d}x_t = \left[-\frac{1}{2}\beta(t)x_t - \beta(t)\,\nabla_{x_t}\log q\left(x_t\right)\right]\mathrm{d}t + \sqrt{\beta(t)}\mathrm{d}w_t$$