

$$\mathcal{N}(\mathbf{x}_T; \mathbf{0}, \sigma_T^2 \mathbf{I})$$

$$\mathcal{N}(\mathbf{x}_t; \alpha_t \mathbf{x}_0, \sigma_t^2 \mathbf{I})$$

$\bullet \mathbf{x}_0$

