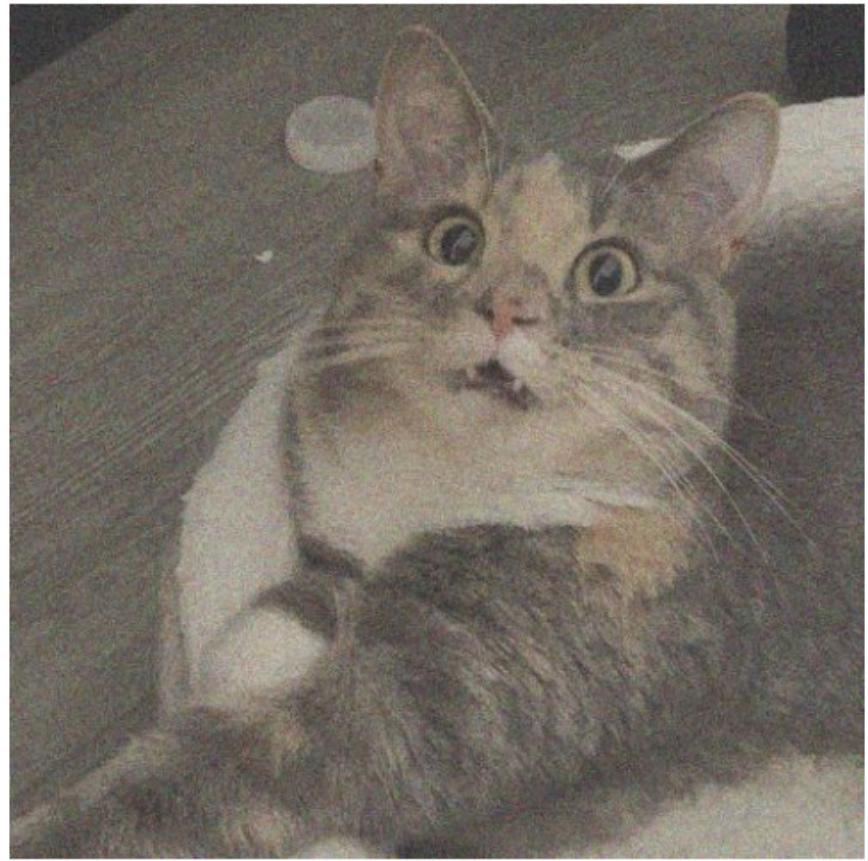


\mathbf{x}_t  $\mathbf{x}_{t+\Delta t}$ 

Add noise



$$\mathcal{N}(\mathbf{x}_{t+\Delta t}; \mathbf{x}_t + \mathbf{f}(\mathbf{x}_t, t)\Delta t, g^2(t)\Delta t\mathbf{I})$$

