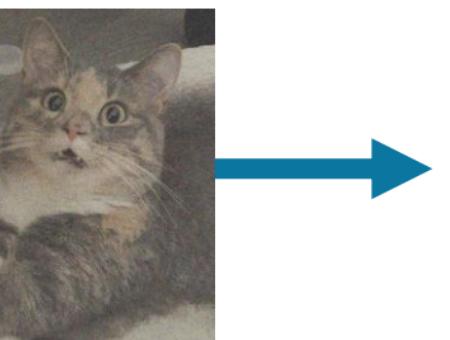


$$\mathbf{x}_0 \sim p_{\text{data}}$$



Add  
noise



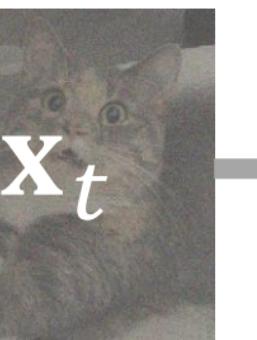
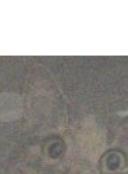
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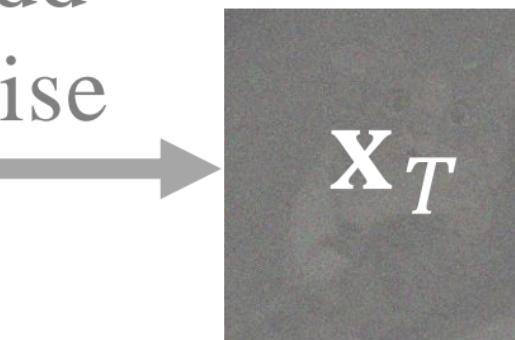


$$\mathcal{N}(\mathbf{x}_t; \mathbf{x}_{t-\Delta t} + \mathbf{f}(\mathbf{x}_{t-\Delta t}, t)\Delta t, g^2(t)\Delta t\mathbf{I})$$



...

Add  
noise



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