C Integrated Data Inference Phase **Model Training** Input OD flow matrices Diffusion process $\overline{\mathcal{X}}_{2}$ $\overline{\mathcal{X}}_{2}$ OD flow Physical laws ground truth Data normalization and input projection Historical OD flow ■ Location — Road Data Physics **Mobility perception networks** discrepancy discrepancy (Data-driven) $\hat{\mathcal{X}}_{_{t+1}}$ External Factors Spatial graph Inflow and outflow transformation $\hat{\mathcal{I}}_{t+1} \downarrow \hat{\mathcal{O}}_{t+1} \quad \hat{\mathcal{I}}_{t+2} \downarrow \hat{\mathcal{O}}_{t+2} \quad \hat{\mathcal{I}}_{t+3} \downarrow \hat{\mathcal{O}}_{t+3} \quad \cdots \hat{\mathcal{I}}_{t+Tout} \downarrow \hat{\mathcal{O}}_{t+Tout}$ B Point-of-interests **Neural diffusion networks** Predicted OD flow Predicted OI flow (Physical Knowledge) of neural networks of physical networks Timestamp