

记号	含义	采样
$p(\boldsymbol{x}_{t+\Delta t} \boldsymbol{x}_0)$	$\mathcal{N}(\boldsymbol{x}_t; \bar{\alpha}_{t+\Delta t}\boldsymbol{x}_0, \bar{\beta}_{t+\Delta t}^2\boldsymbol{I})$	$\boldsymbol{x}_{t+\Delta t} = \bar{\alpha}_{t+\Delta t}\boldsymbol{x}_0 + \bar{\beta}_{t+\Delta t}\boldsymbol{\epsilon}$
$p(\boldsymbol{x}_t \boldsymbol{x}_0)$	$\mathcal{N}(\boldsymbol{x}_t; \bar{\alpha}_t\boldsymbol{x}_0, \bar{\beta}_t^2\boldsymbol{I})$	$\boldsymbol{x}_t = \bar{\alpha}_t\boldsymbol{x}_0 + \bar{\beta}_t\boldsymbol{\epsilon}_1$
$p(\boldsymbol{x}_{t+\Delta t} \boldsymbol{x}_t)$	$\mathcal{N}(\boldsymbol{x}_{t+\Delta t}; (1 + f_t\Delta t)\boldsymbol{x}_t, g_t^2\Delta t\boldsymbol{I})$	$\boldsymbol{x}_{t+\Delta t} = (1 + f_t\Delta t)\boldsymbol{x}_t + g_t\Delta t\boldsymbol{\epsilon}_2$
$\int p(\boldsymbol{x}_{t+\Delta t} \boldsymbol{x}_t)p(\boldsymbol{x}_t \boldsymbol{x}_0)d\boldsymbol{x}_t$		$\begin{aligned} &\boldsymbol{x}_{t+\Delta t} \\ &= (1 + f_t\Delta t)\boldsymbol{x}_t + g_t\sqrt{\Delta t}\boldsymbol{\epsilon}_2 \\ &= (1 + f_t\Delta t)(\bar{\alpha}_t\boldsymbol{x}_0 + \bar{\beta}_t\boldsymbol{\epsilon}_1) + g_t\sqrt{\Delta t}\boldsymbol{\epsilon}_2 \\ &= (1 + f_t\Delta t)\bar{\alpha}_t\boldsymbol{x}_0 + ((1 + f_t\Delta t)\bar{\beta}_t\boldsymbol{\epsilon}_1 + g_t\sqrt{\Delta t}\boldsymbol{\epsilon}_2) \end{aligned}$