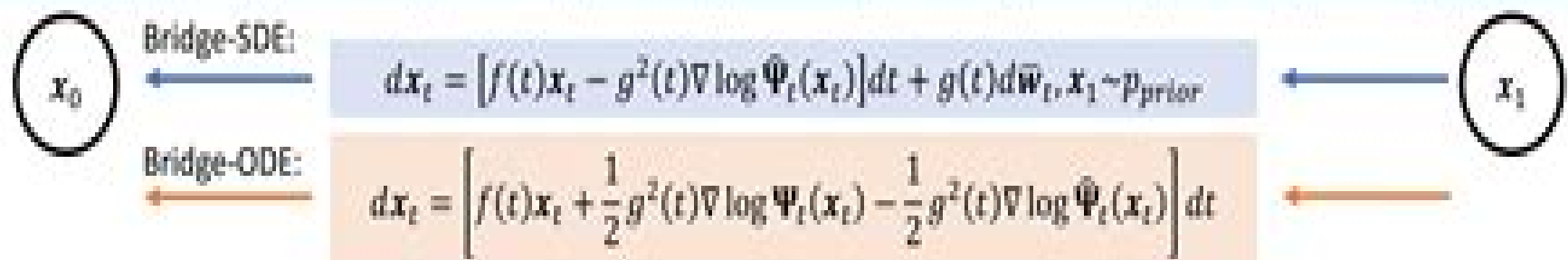
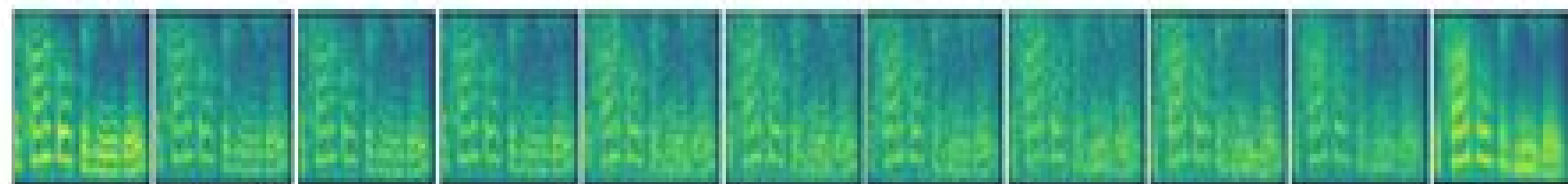
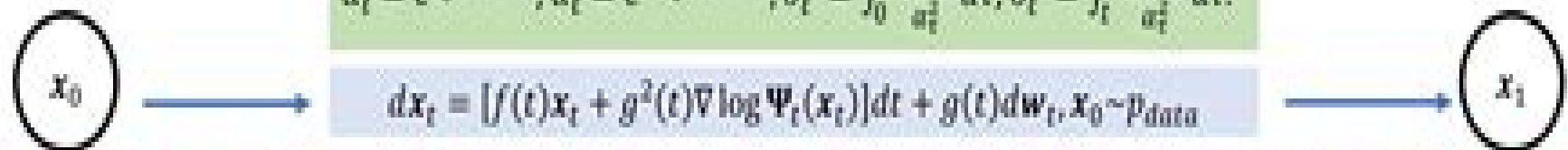


$$\hat{\Psi}_t = N(\alpha_t x_0, \alpha_t^2 \sigma_t^2 I), \quad \Psi_t = N(\bar{\alpha}_t x_1, \bar{\alpha}_t^2 \bar{\sigma}_t^2 I)$$

$$\alpha_t = e^{\int_0^t f(\tau) d\tau}, \quad \bar{\alpha}_t = e^{-\int_t^1 f(\tau) d\tau}, \quad \sigma_t^2 = \int_0^t \frac{g^2(\tau)}{\alpha_\tau^2} d\tau, \quad \bar{\sigma}_t^2 = \int_t^1 \frac{g^2(\tau)}{\bar{\alpha}_\tau^2} d\tau.$$



When NFE=1:
 $x_0 = x_\theta(x_1, 1)$

First-order (SDE):

First-order (ODE):

$$x_t = \frac{\alpha_t \sigma_t^2}{\alpha_s \sigma_s^2} x_s + \alpha_t \left(1 - \frac{\sigma_t^2}{\sigma_s^2} \right) x_\theta(x_s, s) + \alpha_t \sigma_t \sqrt{1 - \frac{\sigma_t^2}{\sigma_s^2}} \epsilon, \epsilon \sim N(0, I)$$

$$x_t = \frac{\alpha_t \sigma_t \bar{\sigma}_t}{\alpha_s \sigma_s \bar{\sigma}_s} x_s + \frac{\alpha_t}{\sigma_t^2} \left(\bar{\sigma}_t^2 - \frac{\bar{\sigma}_s \sigma_t \bar{\sigma}_t}{\sigma_s} \right) x_\theta(x_s, s) + \left(\sigma_t^2 - \frac{\sigma_s \sigma_t \bar{\sigma}_t}{\bar{\sigma}_s} \right) \frac{x_1}{\alpha_1}$$

Schrodinger Diffusion Processes

Masao Nagasawa



Schrodinger Diffusion Processes:

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