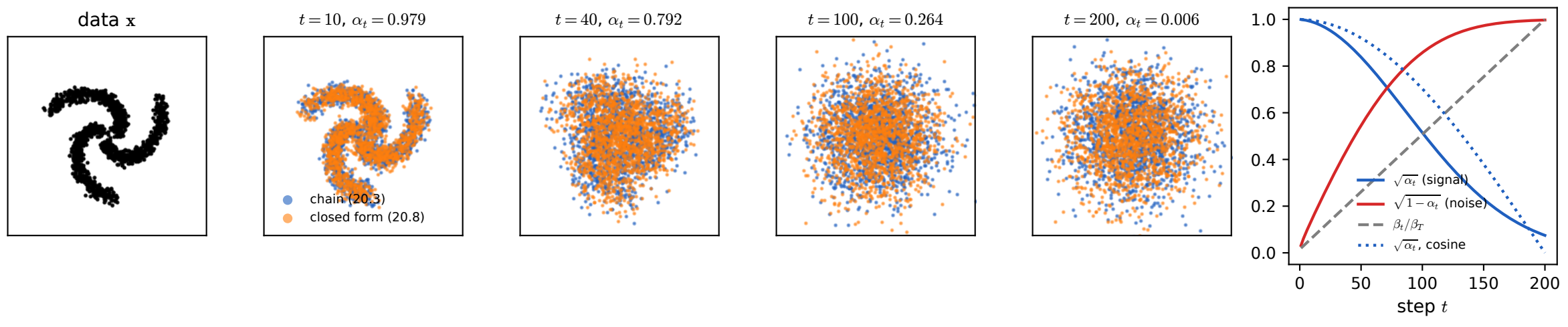

data $\mathbf{x}$
$t = 10,\ \alpha_t = 0.979$
$t = 40,\ \alpha_t = 0.792$
$t = 100,\ \alpha_t = 0.264$
$t = 200,\ \alpha_t = 0.006$
chain (20.3)
closed form (20.8)
1.0
0.8
0.6
0.4
0.2
0.0
0
50
100
150
200
step t
$\sqrt{\alpha_t}$ (signal)
$\sqrt{1-\alpha_t}$ (noise)
β_t/β_T
$\sqrt{\alpha_t}$, cosine