Diffusion without noise (using score-based ODE)
Prior-free score approximation (no NNs, RBF etc.)

Arises naturally from PDE formulation!

Deterministic Sampling with Wasserstein Proximals

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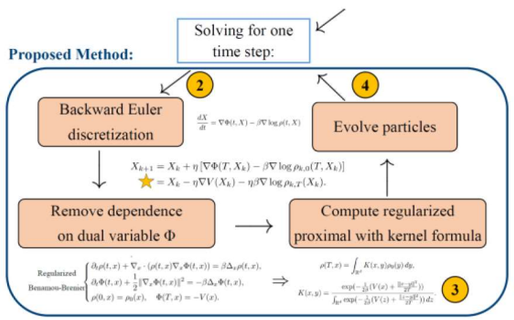
(1) Method



(2) Convergence

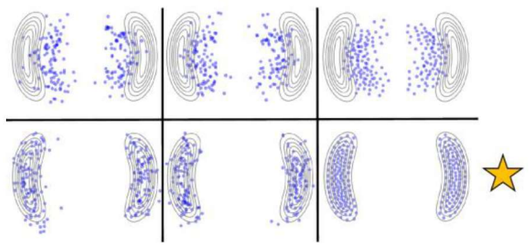
$$t_{\text{mix}}(\delta) = \mathcal{O}\left(\kappa^{3/2}\log\left(\kappa\sqrt{d}\right)/\delta\right).$$

Comparisons: **ULA:** $\mathcal{O}((d^3 + d\log^2(1/\delta))\kappa^2\delta^{-2})$

MALA: $\mathcal{O}(d^2\kappa\log(\kappa/\delta))$

Better dependence on problem dimension d!

(3) Pretty pictures



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