000 001 002 CLASSIFIER-FREE GUIDANCE IS A PREDICTOR-CORRECTOR

Anonymous authors

Paper under double-blind review

ABSTRACT

We investigate the theoretical foundations of classifier-free guidance (CFG). CFG is the dominant method of conditional sampling for text-to-image diffusion models, yet unlike other aspects of diffusion, it remains on shaky theoretical footing. In this paper, we first disprove common misconceptions, by showing that CFG interacts differently with DDPM [\(Ho et al.,](#page-10-0) [2020\)](#page-10-0) and DDIM [\(Song et al.,](#page-11-0) [2021\)](#page-11-0), and neither sampler with CFG generates the gamma-powered distribution $p(x|c)^\gamma p(x)^{1-\gamma}$. Then, we clarify the behavior of CFG by showing that it is a kind of predictor-corrector method [\(Song et al.,](#page-11-0) [2020\)](#page-11-0) that alternates between denoising and sharpening, which we call predictor-corrector guidance (PCG). We prove that in the SDE limit, CFG is actually equivalent to combining a DDIM predictor for the conditional distribution together with a Langevin dynamics corrector for a gamma-powered distribution (with a carefully chosen gamma). Our work thus provides a lens to theoretically understand CFG by embedding it in a broader design space of principled sampling methods.

024 025 026

027

1 INTRODUCTION

028 029 030 031 032 033 034 035 036 037 Classifier-free-guidance (CFG) has become an essential part of modern diffusion models, especially in text-to-image applications [\(Dieleman,](#page-10-0) [2022;](#page-10-0) [Rombach et al.,](#page-11-0) [2022;](#page-11-0) [Nichol et al.,](#page-10-0) [2021;](#page-10-0) [Podell](#page-11-0) [et al.,](#page-11-0) [2023\)](#page-11-0). CFG is intended to improve conditional sampling, e.g. generating images conditioned on a given class label or text prompt [\(Ho & Salimans,](#page-10-0) [2022\)](#page-10-0). The traditional (non-CFG) way to do conditional sampling is to simply train a model for the conditional distribution $p(x | c)$, including the conditioning c as auxiliary input to the model. In the context of diffusion, this means training a model to approximate the conditional score $s(x, t, c) := \nabla_x \log p_t(x \mid c)$ at every noise level t, and sampling from this model via a standard diffusion sampler (e.g. DDPM). Interestingly, this standard way of conditioning usually does not perform well for diffusion models, for reasons that are unclear. In the text-to-image case for example, the generated samples tend to be visually incoherent and not faithful to the prompt, even for large-scale models [\(Ho & Salimans,](#page-10-0) [2022;](#page-10-0) [Rombach et al.,](#page-11-0) [2022\)](#page-11-0).

038 039 040 041 042 043 Guidance methods, such as CFG and its predecessor classifier guidance [\(Sohl-Dickstein et al.,](#page-11-0) [2015;](#page-11-0) [Song et al.,](#page-11-0) [2020;](#page-11-0) [Dhariwal & Nichol,](#page-10-0) [2021\)](#page-10-0), are methods introduced to improve the quality of conditional samples. During training, CFG requires learning a model for both the unconditional and conditional scores ($\nabla_x \log p_t(x)$ and $\nabla_x \log p_t(x|c)$). Then, during sampling, CFG runs any standard diffusion sampler (like DDPM or DDIM), but replaces the true conditional scores with the "CFG scores"

$$
044 \\
$$

049

$$
\widetilde{s}(x,t,c) := \gamma \nabla_x \log p_t(x \mid c) + (1 - \gamma) \nabla \log p_t(x),\tag{1}
$$

045 046 047 048 for some $\gamma > 0$. This turns out to produce much more coherent samples in practice, and so CFG is used in almost all modern text-to-image diffusion models [\(Dieleman,](#page-10-0) [2022\)](#page-10-0). A common intuition for why CFG works starts by observing that Equation (1) is the score of a *gamma-powered* distribution:

$$
p_{t,\gamma}(x|c) \propto p_t(x)^{1-\gamma} p_t(x|c)^{\gamma},\tag{2}
$$

050 051 052 053 which is also proportional to $p_t(x)p_t(c|x)^\gamma$. Raising $p_t(c|x)$ to a power $\gamma > 1$ sharpens the classifier around its modes, thereby emphasizing the "best" exemplars of the given class or other conditioner at each noise level. Applying CFG — that is, running a standard sampler with the usual score replaced by the CFG score at each denoising step — is supposed to increase the influence of the conditioner on the final samples.

Figure 1: **CFG vs. PCG**. We prove that the DDPM variant of classifier-free guidance (top) is equivalent to a kind of predictor-corrector method (bottom), in the continuous limit. We call this latter method "predictor-corrector guidance" (PCG), defined in Section [4.1.](#page-5-0) The equivalence holds for all CFG guidance strengths γ , with corresponding PCG parameter $\gamma' = (2\gamma - 1)$, as given in Theorem [3.](#page-6-0) Samples from SDXL with prompt: "photograph of a cat eating sushi using chopsticks".

However, CFG does not inherit the theoretical correctness guarantees of standard diffusion, because the CFG scores do not necessarily correspond to a valid diffusion forward process. The fundamental issue (which is known, but still worth emphasizing) is that $p_t, \gamma(x|c)$ is not the same as the distribution obtained by applying a forward diffusion process to the gamma-powered data distribution $p_{0,\gamma}(x|c)$. That is, letting $N_t[p]$ denote the distribution produced by starting from a distribution p and running the diffusion forward process up to time t , we have

$$
p_{t,\gamma}(x|c) := N_t [p_0(x|c)]^{\gamma} \cdot N_t [p_0(x)]^{1-\gamma} \neq N_t [p_0(x|c)^{\gamma} p_0(x)^{1-\gamma}].
$$

092 Since the distributions $\{p_{t,\gamma}(x|c)\}\$ _t *do not correspond to any known forward diffusion process*, we cannot properly interpret the CFG score [\(1\)](#page-0-0) as a denoising direction; and using the CFG score in a sampling loop like DDPM or DDIM is no longer theoretically guaranteed to produce a sample from $p_{0,\gamma}(x|c)$ or any other known distribution. Although this flaw is known in theory (e.g. [Du et al.](#page-10-0) [\(2023\)](#page-10-0); [Karras et al.](#page-10-0) [\(2024a\)](#page-10-0)), it is largely ignored in practice and in much of the literature. The theoretical foundations of CFG are thus unclear, and important questions remain open. Is there a principled way to think about why CFG works? And what does it even mean for CFG to "work" – what problem is CFG solving? We make progress towards understanding the foundations of CFG, and in the process we uncover several new aspects and connections to other methods.

- 1. First, we disprove common misconceptions about CFG by counterexample. We show that the DDPM and DDIM variants of CFG can generate different distributions, neither of which is the gamma-powered data distribution $p_0(x)^{1-\gamma}p_0(x|c)^\gamma$.
- **103 104 105 106 107** 2. We define a family of methods called predictor-corrector guidance (PCG), as a natural way to approximately sample from gamma-powered distributions. PCG alternates between denoising steps and Langevin dynamics steps. In contrast to [\(Song et al.,](#page-11-0) [2020\)](#page-11-0), where the predictor and corrector both target the conditional distribution, in PCG the predictor anneals using conditional diffusion paths, while the corrector mixes towards the (sharpened) gamma-powered distribution.
- 3. We prove that in the continuous-time limit, CFG is equivalent to PCG with a careful choice of parameters. This gives a principled way to interpret CFG: it is implicitly an annealed Langevin dynamics.
- 4. For demonstration purposes, we implement the PCG sampler for Stable Diffusion XL and observe that it produces samples qualitatively similar to CFG, with guidance scales determined by our theory. Further, we explore the design axes exposed by the PCG framework, namely guidance strength and Langevin iterations, to clarify their respective effects.

2 PRELIMINARIES

We adopt the continuous-time stochastic differential equation (SDE) formalism of diffusion from [Song et al.](#page-11-0) [\(2020\)](#page-11-0). These continuous-time results can be translated to discrete-time algorithms; we give explicit algorithm descriptions for our experiments.

123 2.1 DIFFUSION SAMPLERS

124 125 126 127 128 129 130 131 132 133 Forward diffusion processes start with a conditional data distribution $p_0(x|c)$ and gradually corrupt it with Gaussian noise, with $p_t(x|c)$ denoting the noisy distribution at time t. The forward diffusion runs up to a time T large enough that p_T is approximately pure noise. To sample from the data distribution, we first sample from the Gaussian distribution p_T and then run the diffusion process in reverse (which requires an estimate of the score, usually learned by a neural network). A variety of samplers have been developed to perform this reversal. DDPM [\(Ho et al.,](#page-10-0) [2020\)](#page-10-0) and DDIM [\(Song et al.,](#page-11-0) [2021\)](#page-11-0) are standard samplers that correspond to discretizations of a reverse-SDE and reverse-ODE, respectively. Due to this correspondence, we refer to the reverse-SDE as DDPM and the reverse-ODE as DDIM for short. The forward process, reverse-SDE, and equivalent reverse-ODE [\(Song et al.,](#page-11-0) [2020\)](#page-11-0) for the *variance-preserving* (VP) [\(Ho et al.,](#page-10-0) [2020\)](#page-10-0) conditional diffusion are

$$
\text{Forward SDE}: dx = -\frac{1}{2}\beta_t x dt + \sqrt{\beta_t} dw. \tag{3}
$$

DDPM SDE:
$$
dx = -\frac{1}{2}\beta_t x dt - \beta_t \nabla_x \log p_t(x|c) dt + \sqrt{\beta_t} d\overline{w}
$$
 (4)

$$
\frac{137}{138}
$$

134 135 136

DDIM ODE:
$$
dx = -\frac{1}{2}\beta_t x dt - \frac{1}{2}\beta_t \nabla_x \log p_t(x|c) dt.
$$
 (5)

140 141 142 143 144 The unconditional version of each sampler simply replaces $p_t(x|c)$ with $p_t(x)$. Note that the *score* $\nabla_x \log p_t(x|c)$ appears in both (4) and (5). Intuitively, the score points in a direction toward higher probability, and so it helps to reverse the forward diffusion process. The score is unknown in general, but can be learned via standard diffusion training methods.

2.2 CLASSIFIER-FREE GUIDANCE

CFG replaces the usual conditional score $\nabla_x \log p_t(x|c)$ in (4) or (5) at each timestep t with the alternative score $\nabla_x \log p_{t,x}(x|c)$. In SDE form, the CFG updates are

$$
\text{CFG}_{\text{DDPM}}: \quad dx = -\frac{1}{2}\beta_t x \, dt - \beta_t \nabla_x \log p_{t,\gamma}(x|c) dt + \sqrt{\beta_t} d\overline{w} \tag{6}
$$

$$
\begin{array}{c} 151 \\ 152 \\ 153 \end{array}
$$

154 155 156

161

$$
\text{CFG}_{\text{DDIM}}: \quad dx = -\frac{1}{2}\beta_t x \, dt - \frac{1}{2}\beta_t \nabla \log p_{t,\gamma}(x|c) dt,\tag{7}
$$

where
$$
\nabla_x \log p_{t,\gamma}(x|c) = (1 - \gamma) \nabla_x \log p_t(x) + \gamma \nabla_x \log p_t(x|c)
$$
.

2.3 LANGEVIN DYNAMICS

157 158 159 160 Langevin dynamics [\(Rossky et al.,](#page-11-0) [1978;](#page-11-0) [Parisi,](#page-10-0) [1981\)](#page-10-0) is another sampling method, which starts from an arbitrary initial distribution and iteratively transforms it into a desired one. Langevin dynamics (LD) is given by the following SDE [\(Robert et al.,](#page-11-0) [1999\)](#page-11-0)

$$
dx = \frac{\varepsilon}{2} \nabla \log \rho(x) dt + \sqrt{\varepsilon} dw.
$$
 (8)

176 177 178 179 180 181 182 183 Figure 2: **Counterexamples: CFG**_{DDIM} \neq **CFG**_{DDPM} \neq gamma-powered. CFG_{DDIM} and CFG_{DDPM} do not generate the same output distribution, even when using the same score function. Moreover, neither generated distribution is the gamma-powered distribution $p_{0,\gamma}(x|c)$. (Left) Counterexample 1 (section 3.1): CFG_{DDIM} yields a sharper distribution than CFG_{DDPM}, and both are sharper than $p_{0,\gamma}(x|c)$. (Right) Counterexample 2 (section [3.2\)](#page-4-0): Neither CFG_{DDIM} nor CFG_{DDPM} yield even a scaled version of the gamma-powered distribution $p_{0,\gamma}(x|c) = \mathcal{N}(-3,1)$. The CFG_{DDPM} distribution is mean-shifted relative to $p_{0,\gamma}(x|c)$. The CFG_{DDIM} distribution is meanshifted and not even Gaussian (note the asymmetrical shape).

LD converges (under some assumptions) to the steady-state $\rho(x)$ [\(Roberts & Tweedie,](#page-11-0) [1996\)](#page-11-0). That is, letting $\rho_s(x)$ denote the solution of LD at time s, we have $\lim_{s\to\infty}\rho_s(x) = \rho(x)$. Similar to diffusion sampling, LD requires the score of the desired distribution ρ (or a learned estimate of it).

3 MISCONCEPTIONS ABOUT CFG

191 192 193 194 195 We first observe that the exact definition of CFG matters: specifically, the sampler with which it used. Without CFG, DDPM and DDIM generate equivalent distributions. However, we will prove that with CFG, DDPM and DDIM can generate different distributions. We provide informal statements of our claims below, to convey the main intuitions. The formal statement and proof is provided in Appendix [A.1,](#page-13-0) as Theorem [4.](#page-12-0)

196 197 198 199 Theorem 1 (CFG_{DDIM} \neq CFG_{DDPM}; informal). *Consider generating a sample via CFG using either DDPM or DDIM as the sampler. There exists a particular data distribution for which the generations of CFG differ depending on the choice of sampler. In particular, for large guidance scale* $\gamma \gg 1$, *CFGDDPM and CFGDDPM approximately generate the following distributions, respectively:*

$$
\widehat{p}_{\text{ddpm}} \approx \mathcal{N}(0, \gamma^{-1}), \quad \widehat{p}_{\text{ddim}} \approx \mathcal{N}(0, 2^{-\gamma}).
$$

Next, we disprove the misconception that CFG generates the gamma-powered distribution data:

Theorem 2 (CFG \neq gamma-sharpening, informal). *There exists a data distribution* p_0 *such that for any* $\gamma > 0$, neither *CFG_{DDIM}* nor *CFG_{DDPM}* produces the gamma-powered distribution $p_{0,\gamma}(x|c) \propto$ $p_0(x)^{1-\gamma}p_0(x|c)^\gamma.$

Both claims are proven using a simple Gaussian construction, as outlined in the next section.

210 3.1 COUNTEREXAMPLE 1

211 212 213 214 We first present a setting that allows us to *exactly* solve the ODE and SDE dynamics of CFG in closedform, and hence to find the exact distribution sampled by running CFG. This would be intractable in general, but it is possible for a specific problem, as follows.

215 Consider a setting where $p_0(x)$ and $p_0(x|c = 0)$ are both zero-mean Gaussians, but with different variances. Specifically, (x_0, c) are jointly Gaussian, with $p(c) = \mathcal{N}(0, 1)$, $p_0(x|c) = c + \mathcal{N}(0, 1)$. **216 217** Therefore

218 219

220 221

$$
p_0(x) = \mathcal{N}(0, 2)
$$

\n
$$
p_0(x|c = 0) = \mathcal{N}(0, 1)
$$

\n
$$
p_{0,\gamma}(x|c = 0) = \mathcal{N}(0, \frac{2}{\gamma + 1})
$$
\n(9)

For this problem, we can solve CFG_{DDIM} [\(7\)](#page-2-0) and CFG_{DDPM} [\(6\)](#page-2-0) analytically; that is, we solve initialvalue problems for the reversed dynamics to find the sampled distribution of \hat{x}_t in terms of the initial-value x_T . Applying these results to $t = 0$ and averaging over the known Gaussian distribution of x_T gives the exact distribution of \hat{x}_0 that CFG samples. The full derivation is in Appendix [A.1.](#page-13-0) The final CFG-sampled distributions are:

$$
\text{CFG}_{\text{DDPM}}: \quad \widehat{x}_0 \sim \mathcal{N}\left(0, \frac{2 - 2^{2 - 2\gamma}}{2\gamma - 1}\right) \tag{10}
$$

$$
\text{CFG}_{\text{DDIM}}: \quad \widehat{x}_0 \sim \mathcal{N}\left(0, 2^{1-\gamma}\right). \tag{11}
$$

232 233 234 235 236 237 238 This shows that for any $\gamma > 1$, the CFG_{DDIM} distribution is sharper than the CFG_{DDPM} distribution, and both are sharper than the gamma-powered distribution $p_{0,\gamma}(x|c = 0)$. (Even though the distributions all have the same mean, their different variances make them distinct.) In fact, for $\gamma \gg 1$, the variance of DDPM-CFG is approximately $\frac{2}{2\gamma-1}$, which is about twice the variance of $p_{0,\gamma}(x|c=0)$. In Figure [2,](#page-3-0) we compare the CFG_{DDIM} and CFG_{DDPM} distributions – sampled using an exact denoiser (see Appendix [A.6\)](#page-19-0) within DDIM/DDPM sampling loops – to the unconditional, conditional, and gamma-powered distributions.

3.2 COUNTEREXAMPLE 2

242 243 244 245 In the above counterexample, the CFG_{DDIM}, CFG_{DDPM}, and gamma-powered distributions had different variances but the same Gaussian form, so one might wonder whether the distributions differ only by a scale factor in general. This is not the case, as we can see in a different counterexample that reveals greater qualitative differences, in particular a symmetry-breaking behavior of CFG.

246 247 In Counterexample 2, the unconditional distribution is a Gaussian mixture with two clusters with equal weights and variances, and means at $\pm \mu$.

$$
\frac{248}{240}
$$

$$
\frac{249}{250}
$$

252 253

239 240 241

251

$$
c \in \{0, 1\}, \quad p(c = 0) = \frac{1}{2}
$$

\n
$$
p_0(x_0|c = 0) = \mathcal{N}(-\mu, 1), \quad p_0(x_0|c = 1) = \mathcal{N}(\mu, 1)
$$

\n
$$
p_0(x_0) = \frac{1}{2}p_0(x_0|c = 0) + \frac{1}{2}p_0(x_0|c = 1)
$$
\n(12)

254 255 256 257 258 259 260 261 262 263 If the means are sufficiently separated ($\mu \gg 1$), then the gamma-powered distribution for $\gamma > 1$ is approximately equal to the conditional distribution, i.e. $p_{0,\gamma}(x|c) \approx p_0(x|c)$, due to the near-zeroprobability valley between the conditional densities (see Appendix [A.2\)](#page-14-0). However, for sufficiently high noise the clusters begin to merge, and $p_{t,\gamma}(x|c) \neq p_t(x|c)$. In particular, $p_{0,\gamma}(x|c)$ is approximately Gaussian with mean $\pm\mu$, but $p_{t,\gamma}(x|c) \neq p_t(x|c)$ is not. Although we cannot solve the CFG ODE and SDE in this case, we can empirically sample the CFG_{DDIM} and CFG_{DDPM} distributions using an exact denoiser and compare them to the gamma-powered distribution. In particular, we see that neither CFG_{DDIM} nor CFG_{DDPM} is Gaussian with mean $\pm \mu$, hence neither is a scaled version of the gamma-powered distribution. The results are shown in Figure [2.](#page-3-0) Concurrent work by [Chi](#page-10-0)[dambaram et al.](#page-10-0) [\(2024\)](#page-10-0) offers a theoretical analysis confirming our qualitative observations in the two-cluster case, while [Wu et al.](#page-11-0) [\(2024\)](#page-11-0) conduct an analysis of similar GMM settings.

264 265

4 CFG AS A PREDICTOR-CORRECTOR

266 267

268 269 The previous sections illustrated the subtlety in understanding CFG. We can now state our main structural characterization, that CFG is equivalent to a special kind of *predictor-corrector* method [\(Song et al.,](#page-11-0) [2020\)](#page-11-0).

270 271 4.1 PREDICTOR-CORRECTOR GUIDANCE

272 As a warm-up, suppose we actually wanted to sample from the gamma-powered distribution:

$$
p_{\gamma}(x|c) \propto p(x)^{1-\gamma} p(x|c)^{\gamma}.
$$
 (13)

276 A natural strategy is to run Langevin dynamics w.r.t. p_{γ} . This is possible in theory because we can compute the score of p_{γ} from the known scores of $p(x)$ and $p(x \mid c)$:

$$
\nabla_x \log p_{\gamma}(x \mid c) = (1 - \gamma) \nabla_x \log p(x) + \gamma \nabla_x \log p(x \mid c). \tag{14}
$$

279 280 281 282 283 284 285 However this won't work in practice, due to the well-known issue that vanilla Langevin dynamics has impractically slow mixing times for many distributions of interest [\(Song & Ermon,](#page-11-0) [2019\)](#page-11-0). The usual remedy for this is to use some kind of annealing, and the success of diffusion teaches us that the diffusion process defines a good annealing path [\(Song et al.,](#page-11-0) [2020;](#page-11-0) [Du et al.,](#page-10-0) [2023\)](#page-10-0). Combining these ideas yields an algorithm remarkably similar to the predictor-corrector methods introduced in [Song et al.](#page-11-0) [\(2020\)](#page-11-0). For example, consider the following diffusion-like iteration, starting from $x_T \sim \mathcal{N}(0, \sigma_T)$ at $t = T$. At timestep t,

- 1. Predictor: Take one diffusion denoising step (e.g. DDIM or DDPM) w.r.t. $p_t(x \mid c)$, using score $\nabla_x \log p_t(x \mid c)$, to move to time $t' = t - \Delta t$.
- 2. Corrector: Take $K \geq 1$ Langevin dynamics steps w.r.t. distribution $p_{t',\gamma}$, using score

$$
\nabla_x \log p_{t',\gamma}(x \mid c) = (1 - \gamma) \nabla_x \log p_{t'}(x) + \gamma \nabla_x \log p_{t'}(x \mid c).
$$

292 293 294 295 296 297 298 299 300 301 302 It is reasonable to expect that running this iteration down to $t = 0$ will produce a sample from approximately $p_{\gamma}(x|c)$, since the iteration can be thought of as a type of annealed Langevin dynamics, with time t playing the role of temperature (c.f. Remark 1 below). We name this algorithm predictor-corrector guidance (PCG). Remarkably, it turns out that for specific choices of the denoising predictor and Langevin step size, PCG is equivalent (in the SDE limit) to CFG, but with a different γ . We will formalize and prove this in the subsequent section.

303 304 305 306 307 Remark 1 (Langevin Dynamics). *The standard annealed Langevin dynamics corresponds to a predictor-corrector where the predictor is an identity function: it only reduces the "temperature*" $t \rightarrow t - \Delta t$ *without changing the current*

Figure 3: CFG is equivalent to PCG for particular parameter choices.

308 309 *sample* x_t . The iteration above uses an intuitively better predictor that moves x_t along the diffusion *path, which is the "correct" way to reduce temperature (at least in the conditional diffusion setting).*

310 311 312 313 314 Remark 2 (Mixing). *Why do we expect PCG to sample from approximately* $p_{\gamma}(x|c)$ *? For the same reason we expect annealed Langevin dynamics to work: in the limit of many Langevin steps* $(K\to\infty)$, the corrector will fully mix to the distribution $p_{t',\gamma}$ at each time t' . In reality we may take *only* K = 1 *Langevin step at each iteration, which will at least move the sample distribution towards the target distribution* $p_{t',\gamma}(x|c)$ *, even if it does not fully mix.*

315 316 317 318 Remark 3 (Predictor-Corrector). *PCG technically differs from the predictor-corrector algorithms in [Song et al.](#page-11-0)* [\(2020\)](#page-11-0), because our predictor and corrector operate w.r.t. different distributions (p_t vs. pt,γ*). However, conceptually all of these methods can be thought of as variants of annealed Langevin dynamics (as described in Remark 1), with different annealing choices.*

319 320

321

273 274 275

277 278

4.2 SDE LIMIT OF PCG

322 323 Consider the version of PCG defined in Algorithm [1,](#page-6-0) which uses DDIM as predictor and a particular LD on the gamma-powered distribution as corrector. We take $K = 1$, i.e. a single LD step per iteration. Crucially, we set the LD step size such that the Langevin noise scale exactly matches the **324 325 326 327 328 329 330 331 332 333 334 335 336 337 338** Algorithm 1: PG_{DDIM} , theory. (see Algorithm [2](#page-21-0) for practical implementation.) **Input:** Conditioning c, guidance weight $\gamma > 0$ **Constants:** $\beta_t := \beta(t)$ from [Song et al.](#page-11-0) [\(2020\)](#page-11-0). $K \in \mathbb{N}$, the number of Langevin iterations. $x_1 \sim \mathcal{N}(0,I)$ 2 for $(t = 1 - \Delta t; t > 0; t \leftarrow t - \Delta t)$ do $s \mid s_{t+\Delta t} := \nabla \log p_{t+\Delta t}(x_{t+\Delta t}|c)$ 4 $x_t \leftarrow x_{t+\Delta t} + \frac{1}{2}$ \triangleright DDIM step for $p_{t+\Delta t}(x|c) \rightarrow p_t(x|c)$ $\epsilon := \beta_t \Delta t$ \triangleright Langevin step size, matching DDPM noise scale β_t 6 \vert for $k = 1, \ldots K$ do $\eta \sim \mathcal{N}(0, I_d)$ 8 $s \mid s_{t,\gamma} := (1 - \gamma) \nabla \log p_t(x_t) + \gamma \nabla \log p_t(x_t|c)$ 9 $x_t \leftarrow x_t + \frac{\varepsilon}{2} s_{t,\gamma} +$ \triangleright Langevin dynamics on $p_{t,\gamma}(x|c)$ 10 end ¹¹ end 12 return x_0

noise scale of a (hypothetical) DDPM step at the current time (similar to [Du et al.](#page-10-0) [\(2023\)](#page-10-0)). In the limit as $\Delta t \to 0$, Algorithm 1 becomes the following SDE (see Appendix [B\)](#page-19-0):

$$
dx = \underbrace{\Delta DDIM(x, t)}_{\text{Predictor}} + \underbrace{\Delta LD_G(x, t, \gamma)}_{\text{Corrector}} =: \Delta PCG_{DDIM}(x, t, \gamma),
$$
(15)
where
$$
\Delta DDIM(x, t) = -\frac{1}{2}\beta_t(x + \nabla \log p_t(x|c))dt
$$

$$
\Delta LD_G(x, t, \gamma) = -\frac{1}{2}\beta_t((1 - \gamma)\nabla \log p_t(x) + \gamma \nabla \log p_t(x|c))dt + \sqrt{\beta_t}d\overline{w}.
$$

Above, Δ DDIM (x, t) is the *differential* of the DDIM ODE [\(5\)](#page-2-0), i.e. the ODE can be written as $dx = \Delta$ DDIM (x, t) . And $\Delta L D_G(x, t, \gamma)$, where G stands for "guidance", is the limit as $\Delta t \to 0$ of the Langevin dynamics step in PCG, which behaves like a differential of LD (see Appendix [B\)](#page-19-0).

355 356 357 358 We can now show that the PCG SDE (15) matches CFG with DDPM, but with a different γ . In the statement, $\Delta CFG_{DDPM}(x, t, \gamma)$ denotes the differential of the CFG_{DDPM} SDE [\(6\)](#page-2-0), similar to the notation above. This result is trivial to prove using our definitions, but the statement itself appears to be novel. $¹$ </sup>

Theorem 3 (CFG is predictor-corrector). *In the SDE limit, CFG with DDPM is equivalent to a predictor-corrector. That is, the following differentials are equal:*

$$
\Delta \text{CFG}_{\text{DDPM}}(x, t, \gamma) = \Delta \text{DDIM}(x, t) + \Delta \text{LD}_{\text{G}}(x, t, 2\gamma - 1) =: \Delta \text{PCG}_{\text{DDIM}}(x, t, 2\gamma - 1) \quad (16)
$$

Notably, the guidance scales of CFG and the above Langevin dynamics are not identical.

Proof.

$$
\Delta \text{PCG}_\text{DDIM}(x, t, \gamma) = \Delta \text{DDIM}(x, t) + \Delta \text{LD}_\text{G}(x, t, \gamma)
$$

\n
$$
= -\frac{1}{2} \beta_t (x + (1 - \gamma) \nabla \log p_t(x) + (1 + \gamma) \nabla \log p_t(x|c)) dt + \sqrt{\beta_t} d\overline{w}
$$

\n
$$
= -\frac{1}{2} \beta_t x \Delta t - \beta_t \nabla_x \log p_{t, \gamma'}(x|c) \Delta t + \sqrt{\beta_t} d\overline{w}, \quad \gamma' := \frac{\gamma}{2} + \frac{1}{2}
$$

\n
$$
= \Delta \text{CFG}_\text{DDPM}(x, t, \gamma')
$$

 \Box

³⁷⁶ 377 ¹Notice that taking $\gamma = 1$ in Theorem 3 recovers the standard fact that DDPM is equivalent, in the limit, to DDIM interleaved with LD (e.g. [Karras et al.](#page-10-0) [\(2022\)](#page-10-0)). This is because for $\gamma = 1$, CFG_{DDPM} is just DDPM, so Theorem 3 reduces to: Δ DDPM(x, t) = Δ DDIM(x, t) + Δ LD_G(x, t, 1).

378 379 5 DISCUSSION AND RELATED WORKS

There have been many recent works toward understanding CFG. To better situate our work, it helps to first discuss the overall research agenda.

5.1 UNDERSTANDING CFG: THE BIG PICTURE

We want to study the question of why CFG helps in practice: specifically, why it improves both image quality and prompt adherence, compared to conditional sampling. We can approach this question by applying a standard generalization decomposition. Let $p(x|c)$ be the "ground truth" population distribution; let $p^*_{\gamma}(x|c)$ be the distribution generated by the ideal CFG sampler, which exactly solves the CFG reverse SDE for the ground-truth scores (note that at $\gamma = 1$, $p_1^*(x|c) = p(x|c)$); and let $\widehat{p}_{\gamma}(x|c)$ denote the distribution of the real CFG sampler, with learnt scores and finite discretization. Now, for any image distribution q, let PerceivedQuality $[q] \in \mathbb{R}$ denote a measure of perceived sample quality of this distribution to humans. We cannot mathematically specify this notion of quality, but we will assume it exists for analysis. Notably, PerceivedQuality is *not* a measurement of how close a distribution is to the ground-truth $p(x|c)$ — it is possible for a generated distribution to appear even "higher quality" than the ground-truth, for example. We can now decompose:

$$
\underbrace{\text{PerceivedQuality}[\hat{p}_{\gamma}]}_{\text{Real CFG}} = \underbrace{\text{PerceivedQuality}[p_{\gamma}^{*}]}_{\text{Ideal CFG}} - \underbrace{\text{(PerceivedQuality}[p_{\gamma}^{*}] - \text{PerceivedQuality}[\hat{p}_{\gamma}])}_{\text{Generalization Gap}} \tag{17}
$$

Therefore, if the LHS increases with γ , it must be because at least one of the two occurs:

406 407

> 1. The ideal CFG sampler improves in quality with increasing γ . That is, CFG distorts the population distribution in a favorable way (e.g. by sharpening it, or otherwise).

.

2. The generalization gap decreases with increasing γ . That is, CFG has a type of regularization effect, bringing population and empirical processes closer.

408 409 410 411 412 413 414 415 416 417 418 419 420 In fact, it is likely that both occur. The original motivation for CG and CFG involved the first effect: CFG was intended to produce "lower-temperature" samples from a sharpened population distribution [\(Dhariwal & Nichol,](#page-10-0) [2021;](#page-10-0) [Ho & Salimans,](#page-10-0) [2022\)](#page-10-0). This is particularly relevant if the model is trained on poor-quality datasets (e.g. cluttered images from the web), so we want to use guidance to sample from a higher-quality distribution (e.g. images of an isolated subject). On the other hand, recent studies have given evidence for the second effect. For example, [Karras et al.](#page-10-0) [\(2024a\)](#page-10-0) argues that unguided diffusion sampling produces "outliers," which are avoided when using guidance this can be thought of as guidance reducing the generalization gap, rather than improving the ideal sampling distribution. Another interpretation of the second effect is that guidance could enforce a good inductive bias: it "simplifies" the family of possible output distributions in some sense, and thus simplifies the learning problem, reducing the generalization gap. Figure [6](#page-16-0) shows a example where this occurs. Finally, this generalization decomposition applies to any intervention to the SDE, not just increasing guidance strength. For example, increasing the Langevin steps in PCG (parameter K) also shrinks the generalization gap, since it reduces the discretization error.

421 422 423 424 425 426 In this framework, our work makes progress towards understanding both terms on the RHS of Equation 17, in different ways. For the first term, we identify structural properties of ideal CFG, by showing that p^*_{γ} can be equivalently generated by a standard technique (an annealed Langevin dynamics). For the second term, the PCG framework highlights the ways in which errors in the learned score can contribute to a generalization gap, during both the denoising step and the LD step (the latter would move toward an inaccurate steady-state distribution).

427

428 429 5.2 OPEN QUESTIONS AND LIMITATIONS

430 431 In addition to the above, there are a number of other questions left open by our work. First, we study only the stochastic variant of CFG (i.e. CFG_{DDPM}), and it is not clear how to adapt our analysis to the more commonly used deterministic variant (CFG_{DDIM}) . This is subtle because the two CFG

Figure 4: Effect of Guidance and Correction. Each grid shows SDXL samples using PG_{DDIM} , as the guidance strength γ and Langevin iterations K are varied. Left: "photograph of a dog drinking coffee with his friends". Right: "a tree reflected in the hood of a blue car". (Zoom in to view).

 variants can behave very differently in theory, but appear to behave similarly in practice. It is thus open to identify plausible theoretical conditions which explain this similarity²; we give a suggestive experiment in Figure [5.](#page-12-0) More broadly, it is open to find more explicit characterizations of CFG's output distribution, in terms of the original $p(x)$ and $p(x|c)$.

 Finally, we presented PCG primarily as a tool to understand CFG, not as a practical algorithm in itself. Nevertheless, the PCG framework outlines a broad family of guided samplers, which may be promising to explore in practice. For example, the predictor can be any diffusion denoiser, including CFG itself. The corrector can operate on any distribution with a known score, including compositional distributions as in [Du et al.](#page-10-0) [\(2023\)](#page-10-0), or any other distribution that might help sharpen or otherwise improve on the conditional distribution. Finally, the number of Langevin steps could be adapted to the timestep, similar to [Kynkäänniemi et al.](#page-10-0) [\(2024\)](#page-10-0), or alternative samplers could be considered [\(Du](#page-10-0) [et al.,](#page-10-0) [2023;](#page-10-0) [Neal,](#page-10-0) [2012;](#page-10-0) [Ma et al.,](#page-10-0) [2015\)](#page-10-0).

5.3 STABLE DIFFUSION EXAMPLES

 We include several examples running predictor-corrector guidance on Stable Diffusion XL [\(Podell](#page-11-0) [et al.,](#page-11-0) [2023\)](#page-11-0). These serve primarily to sanity-check our theory, not as a suggestion for practice. For all experiments, we use PCG_{DDIM} as implemented explicitly in Algorithm [2.](#page-21-0) Note that PCG offers a more flexible design space than standard CFG; e.g. we can run multiple corrector steps for each denoising step to improve the quality of samples (controlled by parameter K in Algorithm [2\)](#page-21-0).

 CFG vs. PCG. Figure [1](#page-1-0) illustrates the equivalence of Theorem [3:](#page-6-0) we compare CFG_{DDPM} with guidance γ to PCG_{DDIM} with exponent $\gamma' := (2\gamma - 1)$. We run CFG_{DDPM} with 200 denoising steps, and PCG_{DDIM} with 100 denoising steps and $K = 1$ Langevin step per denoising step. Corresponding samples appear to have qualitatively similar guidance strengths, consistent with our theory.

 Effects of Guidance and Corrector. In Figure 4 we show samples from PCG_{DDIM} , varying the guidance strength and Langevin iterations (i.e. parameters γ and K respectively in Algorithm [2\)](#page-21-0). We also include standard CFG_{DDIM} samples for comparison. All samples used 1000 denoising steps for the base predictor. Overall, we observed that increasing Langevin steps tends to improve the overall image quality, while increasing guidance strength tends to improve prompt adherence. In particular, sufficiently many Langevin steps can sometimes yield high-quality conditional samples, even *without*

²Curiously, CFG_{DDIM} is the correct probability-flow ODE for CFG_{DDPM} if and only if the true intermediate distribution at time t is $p_{t,\gamma}$. However we know this is not the true distribution in general, from Section [3.](#page-3-0)

| 486 | Method | | $\gamma = 1$ $\gamma = 1.1$ $\gamma = 1.3$ $\gamma = 1.5$ | | |
|-----|----------------------------|------|---|------|------|
| 487 | | | | | |
| 488 | CFG _{DDPM} | 5.99 | 3.90 | 2.71 | 3.33 |
| 489 | CFG _{DDIM} | 7.11 | 4.61 | 2.55 | 2.47 |
| 490 | PG_{DDIM} (LD steps=1) | 7.77 | 5.54 | 3.37 | 3.16 |
| | PG_{DDIM} (LD steps=3) | 7.42 | 4.11 | 3.71 | 6.10 |
| 491 | PG_{DDIM} (LD steps=5) | 7.23 | 3.80 | 4.87 | 8.86 |
| 492 | | | | | |

Table 1: FID Scores on ImageNet (lower is better), using DDPM, DDIM, and PCG samplers. We vary γ and the number of LD steps. FD-DINOv2 and Inception Scores provided in Appendix [C.](#page-20-0)

493 494

497 498 499 500 501 any guidance ($\gamma = 1$); see Figure [7](#page-20-0) in the Appendix for another such example. This is consistent with the observations of [Song et al.](#page-11-0) [\(2020\)](#page-11-0) on unguided predictor-corrector methods. It is also related to the findings of [Du et al.](#page-10-0) [\(2023\)](#page-10-0) on MCMC methods: [Du et al.](#page-10-0) [\(2023\)](#page-10-0) similarly use an annealed Langevin dynamics with reverse-diffusion annealing, although they focus on general compositions of distributions rather than the specific gamma-powered distribution of CFG.

502 503 504 Notice that in Figure [4,](#page-8-0) increasing the number of Langevin steps appears to also increase the "effective" guidance strength. This is because the dynamics does not fully mix: one Langevin step ($K = 1$) does not suffice to fully converge the intermediate distributions to $p_{t,\gamma}$.

- **505 506**
- **507**

5.4 IMAGENET EXPERIMENTS

508 509 510 511 512 For completeness, we also include experiments comparing variants of PCG and CFG on ImageNet [\(Russakovsky et al.,](#page-11-0) [2015\)](#page-11-0). Table 1 shows FID scores [\(Heusel et al.,](#page-10-0) [2017\)](#page-10-0) on ImageNet, using EDM2 pretrained diffusion models [\(Karras et al.,](#page-10-0) [2024b\)](#page-10-0). Metrics are calculated using 50,000 samples and 200 sampling steps, generated using EDM2 checkpoints $edm2-img512-s-2147483-0.025$ (conditional) and edm2-img512-xs-uncond-2147483-0.025 (unconditional).

- For all samplers, there is a "sweet spot" of guidance scale γ ; quality starts to degrade when γ is too low or too high. This is a well-known behavior of CFG, and also occurs for PCG.
- For PCG methods, increasing the number of LD steps does not always improve FID it depends on the guidance scale. More LD steps helps at $\gamma = 1.1$ for example, but starts to hurt at higher γ . This may seem surprising, but is explained by the same mechanism we saw in Figure [4:](#page-8-0) increasing the LD steps corresponds to increasing the "effective" guidance strength, because a single step does not fully mix the Langevin dynamics.
- CFG_{DDPM} and PCG_{DDIM} (LD=1) have different optimal guidance scales γ . The FID of CFG_{DDPM} is minimized at $\gamma \approx 1.3$, while PCG_{DDIM} is minimized at ≥ 1.5 . This is roughly in line with Theorem [3,](#page-6-0) where the equivalence between PCG and CFG requires rescaling γ .
	- Finally, for $\gamma = 1$, both PCG_{DDIM} and CFG_{DDPM} are equivalent to standard DDPM in the SDE limit. However, PGG_{DDIM} has significantly worse FID in the above finite-stepsize experiment. This discrepancy can thus be attributed to different discretization strategies of the same SDE — similar to how DDPM is a more sophisticated discretization than Euler–Maruyama for the reverse-diffusion SDE (e.g. [Lu et al.](#page-10-0) [\(2022b\)](#page-10-0)).
- **527 528 529**

530

6 CONCLUSION

531 532 533 534 535 536 537 538 539 We have shown that while CFG is not a diffusion sampler on the gamma-powered data distribution $p_0(x)^{1-\gamma}p_0(x|c)^\gamma$, it can be understood as a particular kind of predictor-corrector, where the predictor is a DDIM denoiser, and the corrector at each step t is one step of Langevin dynamics on the gammapowered noisy distribution $p_t(x)^{1-\gamma'}p_t(x|c)^{\gamma'}$, with $\gamma' = (2\gamma - 1)$. Although [Song et al.](#page-11-0) [\(2020\)](#page-11-0)'s Predictor-Corrector algorithm has not been widely adopted in practice, perhaps due to its computation expense relative to samplers like DPM++ [\(Lu et al.,](#page-10-0) [2022b\)](#page-10-0), it turns out to provide a lens to understand the unreasonable practical success of CFG. On a practical note, PCG encompasses a rich design space of possible predictors and correctors for future exploration, that may help improve the promptalignment, diversity, and quality of diffusion generation.

540 541 REFERENCES

551 552 553

557

570

542 543 Muthu Chidambaram, Khashayar Gatmiry, Sitan Chen, Holden Lee, and Jianfeng Lu. What does guidance do? a fine-grained analysis in a simple setting. *arXiv preprint arXiv:2409.13074*, 2024.

- **544 545 546** Prafulla Dhariwal and Alexander Nichol. Diffusion models beat gans on image synthesis. *Advances in neural information processing systems*, 34:8780–8794, 2021.
- **547 548** Sander Dieleman. Guidance: a cheat code for diffusion models, 2022. URL [https://benanne.](https://benanne.github.io/2022/05/26/guidance.html) [github.io/2022/05/26/guidance.html](https://benanne.github.io/2022/05/26/guidance.html).
- **549 550** Yilun Du, Conor Durkan, Robin Strudel, Joshua B Tenenbaum, Sander Dieleman, Rob Fergus, Jascha Sohl-Dickstein, Arnaud Doucet, and Will Sussman Grathwohl. Reduce, reuse, recycle: Compositional generation with energy-based diffusion models and mcmc. In *International conference on machine learning*, pp. 8489–8510. PMLR, 2023.
- **554 555 556** Martin Heusel, Hubert Ramsauer, Thomas Unterthiner, Bernhard Nessler, and Sepp Hochreiter. Gans trained by a two time-scale update rule converge to a local nash equilibrium. *Advances in neural information processing systems*, 30, 2017.
- **558 559** Jonathan Ho and Tim Salimans. Classifier-free diffusion guidance. *arXiv preprint arXiv:2207.12598*, 2022.
- **560 561 562** Jonathan Ho, Ajay Jain, and Pieter Abbeel. Denoising diffusion probabilistic models. *Advances in neural information processing systems*, 33:6840–6851, 2020.
- **563 564** Tero Karras, Miika Aittala, Timo Aila, and Samuli Laine. Elucidating the design space of diffusionbased generative models, 2022.
- **565 566 567** Tero Karras, Miika Aittala, Tuomas Kynkäänniemi, Jaakko Lehtinen, Timo Aila, and Samuli Laine. Guiding a diffusion model with a bad version of itself. *arXiv preprint arXiv:2406.02507*, 2024a.
- **568 569** Tero Karras, Miika Aittala, Jaakko Lehtinen, Janne Hellsten, Timo Aila, and Samuli Laine. Analyzing and improving the training dynamics of diffusion models. In *Proc. CVPR*, 2024b.
- **571 572 573** Tuomas Kynkäänniemi, Miika Aittala, Tero Karras, Samuli Laine, Timo Aila, and Jaakko Lehtinen. Applying guidance in a limited interval improves sample and distribution quality in diffusion models. *arXiv preprint arXiv:2404.07724*, 2024.
- **574 575 576 577** Cheng Lu, Yuhao Zhou, Fan Bao, Jianfei Chen, Chongxuan Li, and Jun Zhu. Dpm-solver: A fast ode solver for diffusion probabilistic model sampling in around 10 steps. *Advances in Neural Information Processing Systems*, 35:5775–5787, 2022a.
- **578 579 580** Cheng Lu, Yuhao Zhou, Fan Bao, Jianfei Chen, Chongxuan Li, and Jun Zhu. Dpm-solver++: Fast solver for guided sampling of diffusion probabilistic models. *arXiv preprint arXiv:2211.01095*, 2022b.
	- Andreas Lugmayr, Martin Danelljan, Andres Romero, Fisher Yu, Radu Timofte, and Luc Van Gool. Repaint: Inpainting using denoising diffusion probabilistic models. In *Proceedings of the IEEE/CVF conference on computer vision and pattern recognition*, pp. 11461–11471, 2022.
- **585 586** Yi-An Ma, Tianqi Chen, and Emily Fox. A complete recipe for stochastic gradient mcmc. *Advances in neural information processing systems*, 28, 2015.
- **587 588** Radford M Neal. Mcmc using hamiltonian dynamics. *arXiv preprint arXiv:1206.1901*, 2012.
- **589 590 591** Alex Nichol, Prafulla Dhariwal, Aditya Ramesh, Pranav Shyam, Pamela Mishkin, Bob McGrew, Ilya Sutskever, and Mark Chen. Glide: Towards photorealistic image generation and editing with text-guided diffusion models. *arXiv preprint arXiv:2112.10741*, 2021.
- **592 593**

Giorgio Parisi. Correlation functions and computer simulations. *Nuclear Physics B*, 180(3):378–384, 1981.

637 *Similarly define* $p_t(x|c) := p_0(x|c) \star \mathcal{N}(0,t)$ *.*

For all $\gamma \in \mathbb{R}$ *and* $c \in \mathbb{R}$ *, define the CFG SDEs for DDPM and DDIM, respectively, as*

$$
CFG_{DDPM}: dx = -\nabla_x \log p_{t,\gamma}(x|c)dt + d\overline{w},
$$
\n(18)

$$
\begin{array}{c} 640 \\ 641 \\ 642 \end{array}
$$

638 639

> $\textit{CFG}_\textit{DDIM}: \quad \frac{dx}{dt} = -\frac{1}{2}$ $\frac{1}{2}\nabla_x \log p_{t,\gamma}(x|c),$ (19)

643 644 *where* $p_{t,\gamma}(x|c) := p_t(x|c)^\gamma p_t(x)^{1-\gamma}/Z$, and $Z \in \mathbb{R}_+$ *is the appropriate normalization constant.*

645 646 647 The SDE and ODE above specify the dynamics of the CFG sampler in the VE setting. Specifically, in order to sample via CFG, we start with a Gaussian sample $x_T \sim \mathcal{N}(0,T)$ for some $T \gg 0$, and then run the SDE or ODE from time $t = T$ down to time $t = 0$, to generate a sample x_0 . We call the resulting distribution of samples x_0 the *generated distribution*, and adopt the following notation:

Figure 5: (Left) For Counterexample 1 (section [3.1\)](#page-3-0), we plot the empirical and theoretical variance of the gamma-powered, CFG_{DDIM}, and CFG_{DDPM} distributions, over a range of values of γ . The theoretical predictions are given by equations [\(11\)](#page-4-0) and [\(10\)](#page-4-0), and the empirical distributions are sampled using an exact denoiser. This verifies the theoretical predictions and illustrates the decreasing variance from $p_{0,\gamma}$ to CFG_{DDPM} to CFG_{DDIM}. (Right) For counterexample 3 (section [A.3](#page-15-0) with different choices of variance ($\sigma = 1$ and $\sigma = 2$), we compare CFG_{DDIM} and CFG_{DDPM}. Increasing the variance makes the two CFG samplers more similar. Also note that the CFG_{DDIM} distribution is symmetric around the center cluster, but asymmetric around the side clusters. This experiment suggests that multiple clusters and greater overlap between classes can help symmetrize and reduce the difference between CFG_{DDIM} and CFG_{DDPM}

674 675 676

> **Definition 2** (CFG generated distributions). *Denote by* $p_{\text{DDPM}}^{(T)}(x|c)$, $p_{\text{DDMM}}^{(T)}(x|c)$ the probability *densities of the distributions generated by the CFGDDPM SDE* [\(18\)](#page-11-0)*, CFGDDIM ODE* [\(19\)](#page-11-0)*, respectively; that is, the solutions to the SDE, ODE, respectively, at time* $t = 0$ *with initial conditions* $x_T \sim$ $\mathcal{N}(0,T)$ *, for any terminal times* $T \in \mathbb{R}_+$ *and conditioning* $c \in \mathbb{R}$ *.*

677 678 679 680 We will mainly be interested in the limits of the generated distributions as we let the terminal time $T \to \infty$, which corresponds to allowing the diffusion process to fully mix. We can now formalize Theorems [1](#page-3-0) and [2](#page-3-0) as follows:

Theorem 4 (Counterexample for which $CFG_{DDIM} \neq CFG_{DDPM} \neq gamma-sharpening$). *In the setting of Definitions [1](#page-11-0) and [2,](#page-11-0) there exists a data distribution such that the distributions generated by CFGDDPM and CFGDDIM are different, and neither is equal to the gamma-powered distribution. Specifically, define a data distribution* $p_0(x, c)$ *, over inputs* $x \in \mathbb{R}$ *and conditioning* $c \in \mathbb{R}$ *, as:*

 $p_0(c) = \mathcal{N}(c; 0, 1), \quad p_0(x|c) = \mathcal{N}(x; c, 1).$

In particular, $(x, c) \in \mathbb{R}^2$ *is jointly Gaussian and* $p_0(x|c = 0) = \mathcal{N}(x; 0, 1)$ *.*

Then, for all $x, \gamma \in \mathbb{R}$ *, the limiting generated distributions for* $c = 0$ *are:*

$$
\lim_{T \to \infty} p_{\text{DDPM}}^{(T)}(x|c=0) = \mathcal{N}\left(x; 0, \frac{2 - 2^{2 - 2\gamma}}{2\gamma - 1}\right)
$$
\n(20)

$$
\lim_{T \to \infty} p_{\text{DDIM}}^{(T)}(x|c=0) = \mathcal{N}\left(x; 0, 2^{1-\gamma}\right). \tag{21}
$$

Furthermore, the gamma-powered distribution for $c = 0$ *is given by* $p_{0,\gamma}(x|c = 0) = \mathcal{N}(x; 0, \frac{2}{\gamma+1})$. *Therefore,*

$$
\lim_{T \to \infty} p_{\text{DDPM}}^{(T)}(x|c=0) \neq \lim_{T \to \infty} p_{\text{DDIM}}^{(T)}(x|c=0) \neq p_{0,\gamma}(x|c=0).
$$

699 700 701 Note that variance of the generated distributions depends on the guidance weight γ (Equations 20) and 20), and is exponentially different between DDIM and DDPM when $\gamma \gg 1$. The proof follows directly from the calculations in the next section [\(A.1\)](#page-13-0), which characterize the density evolution of CFG in this setting.

702 703 A.1 COUNTEREXAMPLE 1

704 Counterexample 1 (equation [9\)](#page-4-0) has

$$
p(c) = \mathcal{N}(0, 1)
$$

\n
$$
p_0(x|c) = \mathcal{N}(c, 1)
$$

\n
$$
p_0(x|c) = \mathcal{N}(c, 1)
$$

\n
$$
\implies p_0(x) \sim \mathcal{N}(0, 2)
$$

\n
$$
p_0(x|c = 0) \sim \mathcal{N}(0, 1).
$$

The γ -powered distribution is

718

721 722

724 725

$$
p_{0,\gamma}(x|c=0) = p_0(x|c)^\gamma p_{c=0}(x)^{1-\gamma}
$$

$$
\propto e^{-\frac{\gamma x^2}{2}} e^{-\frac{(1-\gamma)x^2}{4}} = e^{-\frac{(\gamma+1)x^2}{4}}
$$

$$
\sim \mathcal{N}(0, \frac{2}{\gamma+1}).
$$

717 We consider a simple variance-exploding (VE) diffusion defined by the SDE

$$
dx = dw. \tag{22}
$$

719 720 The DDIM sampler is a discretization of the reverse ODE

$$
\frac{dx}{dt} = -\frac{1}{2}\nabla_x \log p_t(x),
$$

723 and the DDPM sampler is a discretization of the reverse SDE

$$
dx = -\nabla_x \log p_t(x)dt + d\overline{w}.
$$

726 For CFG_{DDIM} or CFG_{DDPM}, we replace the score with CFG score $\nabla_x \log p_{t,\gamma}(x)$.

727 728 729 730 731 At inference time we choose an initial sample $x_T \sim \mathcal{N}(0,T)$ and run CFG_{DDIM} from $t = T \to 0$ to obtain a final sample x_0 . Note that the true distribution generated by the forward process in our setting is $p_T = \mathcal{N}(0, T + 1)$, which becomes close to our inference-time terminal distribution $\mathcal{N}(0, T)$ for large T. Taking the limit of $T \to \infty$ in our setting thus corresponds to allowing the forward diffusion process to fully mix.

CFG_{DDIM} For Counterexample 1, the CFG_{DDIM} ODE has a closed-form solution (derivation in section [A.5\)](#page-15-0):

$$
\begin{aligned} \mathsf{CFG}_{\mathsf{DDIM}}: \quad & \frac{dx}{dt} = -\frac{1}{2} \nabla_x \log p_{t,\gamma}(x) \\ &= x_t \left(\frac{\gamma}{2(1+t)} + \frac{(1-\gamma)}{2(2+t)} \right) \\ \implies x_t = x_T \sqrt{\frac{(t+1)^{\gamma}(t+2)^{1-\gamma}}{(T+1)^{\gamma}(T+2)^{1-\gamma}}} .\end{aligned}
$$

742 743 744 745 That is, for a particular initial sample x_T , CFG_{DDIM} produces the sample x_t at time t. Evaluating at $t = 0$ and taking the limit as $T \to \infty$ yields the ideal denoised x_0 sampled by CFG_{DDIM} given an initial sample x_T :

$$
\widehat{x}_0^{\text{CFGDDIM}}(x_T) = x_T \sqrt{\frac{2^{1-\gamma}}{(T+1)^{\gamma}(T+2)^{1-\gamma}}}
$$

$$
\rightarrow x_T \sqrt{\frac{2^{1-\gamma}}{T}} \quad \text{as } T \to \infty.
$$

751 752 To get the denoised distribution obtained by reverse-sampling with CFG_{DDIM}, we need to average over the distribution of x_T :

753
754
755

$$
\mathbb{E}_{x_T \sim \mathcal{N}(0,T)}[\hat{x}_0^{\mathsf{CFG}_\mathsf{DDIM}}(x_T)] = \mathcal{N}(0,T\frac{2^{1-\gamma}}{T}) = \mathcal{N}\left(0,2^{1-\gamma}\right).
$$

which is equation [11](#page-4-0) in the main text.

756 757 CFG_{DDPM} CFG_{DDPM} also has a closed-form solution (derived in section [A.5\)](#page-15-0):

758 759 760

 \implies

$$
dx = -\nabla_x \log p_{t,\gamma}(x)dt + d\overline{w}
$$

= $x \left(\frac{\gamma}{(1+t)} + \frac{(1-\gamma)}{(2+t)} \right) dt + d\overline{w}$

$$
x(t) = x_T \frac{(1+t)^{\gamma}(2+t)^{1-\gamma}}{(1+T)^{\gamma}(2+T)^{1-\gamma}} + (1+t)^{\gamma}(2+t)^{1-\gamma} \sqrt{\frac{1}{2\gamma-1}} \sqrt{\left(\frac{t+1}{t+2}\right)^{1-2\gamma} - \left(\frac{T+1}{T+2}\right)^{1-2\gamma}} \xi.
$$

Similar to the CFG_{DDIM} argument, we can obtain the final denoised distribution as follows:

$$
\hat{x}_0^{\text{CFGODPM}}(x_T) = x_T \frac{2^{1-\gamma}}{(1+T)^\gamma (2+T)^{1-\gamma}} + 2^{1-\gamma} \sqrt{\frac{1}{2\gamma - 1}} \sqrt{2^{2\gamma - 1} - \left(\frac{T+1}{T+2}\right)^{1-2\gamma}} \xi
$$
\n
$$
\to x_T \frac{2^{1-\gamma}}{T} + \sqrt{\frac{2 - 2^{2-2\gamma}}{2\gamma - 1}} \xi \quad \text{as } T \to \infty
$$
\n
$$
\implies \mathop{\mathbb{E}}_{x_T \sim \mathcal{N}(0,T)} [\hat{x}_0^{\text{CFGODPM}}(x_T)] = \mathcal{N}\left(0, T\left(\frac{2^{1-\gamma}}{T}\right)^2 + \frac{2 - 2^{2-2\gamma}}{2\gamma - 1}\right)
$$
\n
$$
\to \mathcal{N}\left(0, \frac{2 - 2^{2-2\gamma}}{2\gamma - 1}\right),
$$

which is equation [10](#page-4-0) in the main text, and for $\gamma \gg 1$ becomes approximately

$$
\mathop{\mathbb{E}}_{x_T \sim \mathcal{N}(0,T)}[\widehat{x}_0^{\mathsf{CFG}_{\mathsf{DDPM}}}(x_T)] \approx \mathcal{N}\left(0,\frac{2}{2\gamma-1}\right).
$$

In Figure [5,](#page-12-0) we confirm results [\(10,](#page-4-0) [11\)](#page-4-0) empirically.

A.2 COUNTEREXAMPLE 2

Counterexample 2 [\(9\)](#page-4-0) is a Gaussian mixture with equal weights and variances.

$$
c \in \{0, 1\}, \quad p(c = 0) = \frac{1}{2}
$$

$$
p_0(x_0|c) \sim \mathcal{N}(\mu^{(c)}, 1), \quad \mu^{(0)} = -\mu, \quad \mu^{(1)} = \mu
$$

$$
p_0(x_0) \sim \frac{1}{2}p_0(x_0|c = 0) + \frac{1}{2}p_0(x_0|c = 1).
$$

We noted in the main text that if μ is sufficiently large enough that the clusters are approximately disjoint, and $\gamma \geq 1$, then $p_{0,\gamma}(x|c) \approx p_0(x|c)$. To see this note that

798
\n799
\n800
\n801
\n802
\n803
\n804
\n805
\n806
\n807
\n
$$
p_0(\mathbf{x}_0) \approx \frac{1}{2} p_0(x_0|0) 1_{x>0} + \frac{1}{2} p_0(x_0|1) 1_{x>0}
$$
\n804
\n805
\n806
\n807
\n808
\n809
\n809
\n800
\n801
\n
$$
p_0(\mathbf{x}|c) \propto p_0(x|c)^{\gamma} p_0(x)^{1-\gamma}
$$
\n
$$
\propto p_0(x) \left(1_{\text{sign}(x) = \mu^{(c)}} \right)^{\gamma}
$$
\n
$$
\approx p_0(x|c) \text{ for } \gamma \ge 1.
$$

807 808 However, $p_{t,\gamma}(x|c) \neq p_t(x|c)$ since the noisy distributions do overlap/interact.

809 We don't have complete closed-form solutions for this problem like we did for Counterexample 1. We have the solution for conditional DDIM for the basic VE process $dx = dw$ (using the results from

810 811 the previous section):

$$
\begin{matrix} 81 \\ -1 \end{matrix}
$$

812 813 814 815 816 817 DDIM on $p_t(x|c)$: $\frac{dx}{dt} = -\frac{1}{2}$ $\frac{1}{2}\nabla_x \log p_t(x|c)$ $=-\frac{1}{2(1)}$ $\frac{1}{2(1+t)}(\mu^{(c)}-x_t)$ $\implies x(t) = \mu^{(c)} + (x_T - \mu^{(c)})$ $\sqrt{1+t}$ $\frac{1}{1+T}$,

but otherwise have to rely on empirical results. We do however have access to the ideal conditional and unconditional denoisers via the scores (Appendix [A.6\)](#page-19-0):

$$
\nabla_x \log p_t(x|c) = -\frac{1}{2(1+t)}(\mu^{(c)} - x_t)
$$

$$
\nabla_x \log p_t(x) = \frac{\nabla_x p_t(x)}{p_t(x)} = \frac{\frac{1}{2} \sum_{c=0,1} \nabla_x p_t(x|c)}{p_t(x)}
$$

.

(24)

A.3 COUNTEREXAMPLE 3

We consider a 3-cluster problem to investigate why CFG_{DDIM} and CFG_{DDPM} often appear similar in practice despite being different in theory. Counterexample 3 [\(9\)](#page-4-0) is a Gaussian mixture with equal weights and variances. We vary the variance to investigate its effect on CFG.

$$
c \in \{0, 1, 2\}, \quad p(c) = \frac{1}{3}
$$

$$
\begin{array}{c} 832 \\ 833 \\ \hline 834 \end{array}
$$

$$
v \in \{0, 1, 2f, \quad p(c) = \frac{1}{3} \quad \forall c
$$

\n
$$
p_0(x_0|c) \sim \mathcal{N}(\mu^{(c)}, \sigma), \quad \mu^{(0)} = -3, \quad \mu^{(1)} = 0, \quad \mu^{(2)} = 3
$$

\n
$$
p_0(x_0) \sim \frac{1}{3}p_0(x_0|c = 0) + \frac{1}{3}p_0(x_0|c = 1) + \frac{1}{3}p_0(x_0|c = 2).
$$

 \forall c</sub>

We run CFG_{DDIM} and CFG_{DDPM} with $\gamma = 3$, for $\sigma = 1$ and $\sigma = 2$. Results are shown in Figure [5.](#page-12-0)

A.4 GENERALIZATION EXAMPLE 4

We consider a multi-cluster problem to explore the impact of guidance on generalization:

$$
p_0(x) \sim \mathcal{N}(0, 10)
$$

\n
$$
p_0(x|c = 0) \sim \sum_i w_i \mathcal{N}(\mu_i, \sigma)
$$

\n
$$
\mu = (-3, -2.5, -2, -1.5, -1, -0.5, 0, 0.5, 1, 1.5, 2, 2.5)
$$
\n(23)

$$
w_i = 0.0476
$$
 $\forall i \neq 6$; $w_6 = 0.476$

846 847

858

848 Note that the unconditional distribution is wide enough to be essentially uniform within the numerical support of the conditional distribution. The conditional distribution is a GMM with evenly spaced clusters of equal variance, and all equal weights, except for a "dominant" cluster in the middle with higher weight. The results are shown in Figure [6.](#page-16-0)

A.5 CLOSED-FORM ODE/SDE SOLUTIONS

855 856 857 First, we want to solve equations of the general form $\frac{dx}{dt} = -a(t)x + b(t)$, which will encompass the ODEs and SDEs of interest to us. All we need for the ODEs is the special $b(t) = a(t)c$, which is easier.

The main results are

859 860

859
\n860
\n861
\n
$$
\frac{dx}{dt} = a(t)(c - x)
$$
\n
$$
\implies x(t) = c + (x_T - c)e^{A(T) - A(t)}
$$

 $\sigma = 0.1$

$$
862 \quad \textcolor{blue}{\bullet}
$$

$$
\text{where } A(t) = \int a(t)dt
$$

 Figure 6: An example where guidance benefits generalization. (Top left) Conditional $p_0(x|c = 0)$ (purple) and unconditional $p_0(x)$ (green) distributions for Example 4 (equation [23\)](#page-15-0). The unconditional distribution is approximately uniform, while the conditional distribution for $c = 0$ is a GMM with several clusters with equal variances, and equal weights except for a single "dominant" cluster with a higher weight. (Top right) We train small MLPs to predict the conditional and unconditional scores, with early-stopping so that the fit is imperfect. We plot the exact (orange) vs. learned (blue) conditional and unconditional scores: the unconditional scores are learned accurately, while the conditional scores are learned accurately near the dominant cluster but poorly elsewhere. (Bottom left) We sample with DDPM on the conditional distribution (no guidance) using learned scores (blue) vs. exact scores (orange). We expect DDPM to generate the conditional distribution $p_0(x|c = 0)$ (purple). However, DDPM-with-learned-scores samples less accurately than DDPM-with-exact-scores away from the dominant cluster (where the learned scores are inaccurate) (compare the increased blue vs. orange sampling in low-probability regions). (Bottom right) With guidance $\gamma = 3$, $p_{0,\gamma}(x|c)$ (red) and both samplers concentrate around the dominant cluster (where the learned scores are accurate), reducing the generalization gap between the learned and exact models.

-
-
-
-

918 and

919 920 921 922 923 924 dx dt ⁼ [−]a(t)^x ⁺ ^b(t) =⇒ x(t) = e −A(t) (B(t) − B(T)) + x^T e A(T)−A(t) (25) where ^A(t) = ^Z ^a(t)dt, B(t) = ^Z e A(t) b(t)dt.

First let's consider the special case $b(t) = a(t)c$, which is easier. We can solve it (formally) by separable equations:

$$
\frac{dx}{dt} = a(t)(c - x)
$$

$$
\implies \int \frac{1}{c - x} dx = \int a(t)dt = A(t)
$$

$$
\implies -\log(c - x) = A(t) + C
$$

$$
\implies c - x = e^{-A(t) - C}
$$

933 934

935 936 937 938 Next we need to apply initial conditions to get the right constants. Remembering that we are actually sampling backward in time from initialization x_T , we can solve for the constant C as follows, to obtain result [\(24\)](#page-15-0):

 $\implies x(t) = c + Ce^{-A(t)}.$

.

 $\frac{1}{2}\nabla_x \log p_t(x)$

 $\frac{1}{2(\sigma^2 + t)}(\mu - x)$

 $=-\frac{1}{2(1-2)}$

. (26)

 (27)

939
\n940
\n
$$
x_T = c + Ce^{-A(T)}
$$
\n
$$
\implies C = e^{A(T)}(x_T - c)
$$

$$
\implies x(t) = c + (x_T - c)e^{A(T) - A(t)}
$$

We will apply this result to CFG_{DDIM} shortly, but for now we note that for a VE diffusion $dx =$ √ tdw on a Gaussian data distribution $p_0(x) \sim \mathcal{N}(\mu, \sigma)$ the above result implies the exact DDIM dynamics: $f(x) \sim N(u, \sigma^2 + t)$

DDIM on $p_t(x)$: $\frac{dx}{dt} = -\frac{1}{2}$

$$
p_t(x) \sim \mathcal{N}\left(\mu, \sigma^2 + t\right)
$$

947

$$
\frac{948}{949}
$$

951

950

$$
f_{\rm{max}}
$$

951
952
$$
A(t) = -\frac{1}{2}\log(\sigma^2 + t)
$$

$$
\implies x_t = \mu + (x_T - \mu)e^{A(T) - A(t)}
$$

955
\n956
\n956
\n
$$
= \mu + (x_T - \mu) \sqrt{\frac{\sigma^2 + t}{\sigma^2 + T}}.
$$

(which makes sense since $x_{t=T} = x_T$ and $\frac{\sqrt{\sigma^2}}{\sqrt{\sigma^2+T}} \approx 0 \implies x_{t=0} \approx \mu$).

Now let's return to the general problem with arbitrary $b(t)$ (we need this for the SDEs). We can use an integrating factor to get a formal solution:

$$
\frac{dx}{dt} = -a(t)x + b(t)
$$

Integrating factor: $e^{A(t)}$, $A(t) = \int a(t)dt$

$$
\frac{d}{dt}(x(t)e^{A(t)}) = (x'(t) + a(t)x(t))e^{A(t)}
$$

$$
= b(t)e^{A(t)}
$$

- **967**
- **968**

$$
\implies e^{A(t)}x(t) = \int e^{A(t)}b(t)dt + C
$$

970

971
$$
\implies x(t) = e^{-A(t)} \int e^{A(t)} b(t) dt + C e^{-A(t)}.
$$

972 973 Note that if $b(t) = a(t)c$ this reduces to [\(26\)](#page-17-0):

1023 1024 1025

$$
\int e^{-A(t)}e^{A(t)}b(t)dt = ce^{-A(t)}\int a(t)e^{A(t)}dt = c
$$

$$
\implies x(t) = c + Ce^{-A(t)}.
$$

Again, we need to apply boundary conditions to get the constant, and remember that we are actually sampling backward in time from initialization x_T to obtain result [\(25\)](#page-17-0):

982
\n983
\n984
\n985
\n986
\n987
\n988
\n989
\n989
\n980
\n981
\n982
\n984
\n985
\n
$$
x_T = e^{-A(T)}B(T) + Ce^{-A(T)}, \quad B(t) := \int e^{A(t)}b(t)dt
$$

\n987
\n988
\n989
\n989
\n980
\n981
\n982
\n $C = e^{A(T)}x_T - B(T)$
\n983
\n984
\n985
\n $C = e^{A(T)}x_T - B(T)$
\n988
\n $x(t) = e^{-A(t)}B(t) + (e^{A(T)}x_T - B(T))e^{-A(t)}$
\n $= e^{-A(t)}(B(t) - B(T)) + x_Te^{A(T) - A(t)}$.

Note that for $b(t) = a(t)c$ this reduces [\(24\)](#page-15-0):

$$
b(t) = a(t)c \implies B(t) = ce^{A(t)}
$$

$$
\implies x(t) = -ce^{-A(t)}(e^{A(t)} - e^{A(T)}) + x_T e^{A(T) - A(t)}
$$

$$
= c + (x_T - c)e^{A(T) - A(t)}.
$$

1002 Counterexample 1 solutions To solve the CFG_{DDIM} ODE for Counterexample 1 (Equation [9\)](#page-4-0) we apply result [\(24\)](#page-15-0):

1003 1004 1005 1006 1007 1008 1009 1010 1011 1012 1013 1014 1015 dx dt ⁼ ^a(t)(^c [−] ^x) =[⇒] ^x(t) = ^c + (x^T [−] ^c)^e A(T)−A(t) a(t) = − γ 2(1 + t) − (1 − γ) 2(2 + t) , c = 0 A(t) = − 1 2 Z γ (1 + t) + (1 − γ) (2 + t) dt = − 1 2 (γ log(t + 1) + (γ − 1) log(t + 2)) =⇒ x^t = x^T s (t + 1)^γ(t + 2)¹−^γ (T + 1)^γ(T + 2)¹−^γ .

To solve the CFG_{DDPM} SDE for Counterexample 1 (Equation [9\)](#page-4-0), we first apply [\(25\)](#page-17-0) to the SDE with $b(t) = -\xi(t)$:

$$
\frac{dx}{dt} = -a(t)x - \xi(t), \quad \langle \xi(t) \rangle = 0, \quad \langle \xi(t), \xi(t') \rangle = \delta(t - t')
$$
\n
$$
\implies x(t) = x_T e^{A(T) - A(t)} + e^{-A(t)} (B(t) - B(T)), \quad A(t) = \int a(t) dt, \quad B(t) = -\int e^{A(t)} \xi(t) dt
$$
\n
$$
= x_T e^{A(T) - A(t)} + e^{-A(t)} \sqrt{\int_t^T e^{2A(t)} dt}.
$$

Now, plugging in the DDPM drift term we find that

1027 1028

1046

1026

1029 1030

 $a(t) = -\frac{\gamma}{(1+i)}$ $\frac{\gamma}{(1+t)} - \frac{(1-\gamma)}{(2+t)}$ $(2 + t)$ $A(t) = -\gamma \log(1+t) - (1-\gamma) \log(2+t)$ $e^{A(t)} = (1+t)^{-\gamma} (2+t)^{-1+\gamma}$ $\int e^{2A(t)}dt = \int (1+t)^{-2\gamma}(2+t)^{-2+2\gamma}dt$ $=-\frac{1}{2}$ $2\gamma - 1$ $\left(\frac{t+1}{t+2}\right)^{1-2\gamma}$ $x(t) = x_T e^{A(T) - A(t)} + e^{-A(t)} \sqrt{\int_0^T}$ t $e^{2A(t)}dt\xi$

$$
= x_T \frac{(1+t)^{\gamma} (2+t)^{1-\gamma}}{(1+T)^{\gamma} (2+T)^{1-\gamma}} + (1+t)^{\gamma} (2+t)^{1-\gamma} \sqrt{\frac{1}{2\gamma-1}} \sqrt{\left(\frac{t+1}{t+2}\right)^{1-2\gamma}} - \left(\frac{T+1}{T+2}\right)^{1-2\gamma} \xi.
$$

1045 A.6 EXACT DENOISER FOR GMM

1047 1048 1049 For the experiments in Figure [2,](#page-3-0) we used an exact denoiser, for which we require exact conditional and unconditional scores. Exact scores are available for any GMM as follows. This is well-known (e.g. [Karras et al.](#page-10-0) [\(2024a\)](#page-10-0)) but repeated here for convenience.

$$
p(x) = \sum w_i \phi(x; \mu_i, \sigma_i), \quad \text{where} \quad \phi(x; \mu, \sigma^2) := \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}
$$

$$
\implies \nabla \log p(x) = \frac{\nabla p(x)}{p(x)}
$$

$$
= \frac{\sum w_i \nabla \phi(\mu_i, \sigma_i)}{\sum w_i \phi(\mu_i, \sigma_i)} = - \frac{\sum w_i \left(\frac{x - \mu_i}{\sigma_i^2}\right) \phi(x; \mu_i, \sigma_i^2)}{\sum w_i \phi(\mu_i, \sigma_i)}.
$$

B PCG SDE

We want to show that the SDE limit of Algorithm 1 with
$$
K = 1
$$
 is

$$
dx = \Delta \text{DDIM}(x, t) + \Delta \text{LD}_G(x, t, \gamma).
$$

To see this, note that a single iteration of Algorithm [1](#page-6-0) with $K = 1$ expands to

$$
x_t = x_{t+\Delta t} \underbrace{-\frac{1}{2} \beta_t (x_{t+\Delta t} - \nabla \log p_{t+\Delta t}(x_{t+\Delta t}|c))\Delta t}_{\text{DDIM step on } p_{t+\Delta t}(x+\Delta t|c)} + \underbrace{\frac{\beta_t \Delta t}{2} \nabla \log p_{t,\gamma}(x_t|c) + \sqrt{\beta_t \Delta t} \mathcal{N}(0, I_d)}_{\text{Langevin dynamics on } p_{t,\gamma}(x|c)}
$$

\n
$$
\implies dx = \lim_{\Delta t \to 0} x_t - x_{t+\Delta t} = \underbrace{-\frac{1}{2} \beta_t (x_t - \nabla \log p_t(x_t|c))dt}_{\Delta \text{DDIM}(x,t)} + \underbrace{\frac{1}{2} \beta_t \nabla \log p_{t,\gamma}(x_t|c)dt + \sqrt{\beta_t d\overline{w}}}_{\Delta \text{LDg}(x,t,\gamma)}.
$$

1074 This concludes the proof.

1075 1076 1077 1078 A subtle point in the argument above is that $\Delta L D_G(x, t, \gamma)$ represents the result of the Langevin step in the PCG corrector update, rather than the differential of an SDE. In Algorithm [1,](#page-6-0) t remains constant during the LD iteration, and so the SDE corresponding to the LD iteration is

$$
dx = \frac{1}{2}\beta_t \nabla \log p_{t,\gamma}(x_t|c)ds + \sqrt{\beta_t}d\overline{w},\tag{28}
$$

 \circ

1080

1081 1082

1083

1084 1085

1086

1087

1088 1089

1090

1091

1

 $\overline{2}$

5

Increasing # Langevin Steps (PCG_{DDPM})

where s is an LD time-axis that is distinct from the denoising time t, which is fixed during the LD iteration. Thus Δ LD_G(x, t, γ) is not the differential of [\(28\)](#page-19-0) (the difference is dt vs ds). However, when we take an LD step of length dt as required for the PCG corrector, the result is

$$
\int_0^{dt} -\frac{\beta_t}{2} \nabla \log p_{t,\gamma} ds + \sqrt{\beta_t} d\overline{w} = -\frac{\beta_t}{2} \nabla \log p_{t,\gamma} dt + \sqrt{\beta_t} d\overline{w} = \Delta \mathsf{LD}_\mathsf{G}(x,t,\gamma),
$$

so $\Delta L D_G(x, t, \gamma)$ represents the result of the PCG corrector update in the limit as $\Delta t \to 0$.

C ADDITIONAL SAMPLES AND METRICS

1108 1109 1110 Table 2: FD-DINOv2 scores for PCG, DDIM, and PCG over γ and number of LD steps. Setup as described in Table [1.](#page-9-0)

| Method | | $\gamma = 1$ $\gamma = 1.1$ $\gamma = 1.3$ $\gamma = 1.5$ | | |
|--------------------|--------|---|--------|-------|
| DDPM-CFG | 161.72 | 125.71 | 84.65 | 65.44 |
| DDIM-CFG | 189.76 | 152.04 | 104.17 | 79.07 |
| $PCG LD$ steps = 1 | 188.83 | 155.19 | 109.11 | 83.50 |
| PCG LD steps $= 3$ | 174.97 | 119.87 | 73.38 | 70.80 |
| PCG LD steps $= 5$ | 166.38 | 110.27 | 71.08 | 93.21 |

1116 1117 1118

1119 1120 Table 3: Inception Scores for PCG, DDIM, and PCG over γ and number of LD steps. Setup as described in Table [1.](#page-9-0)

| Method | | $\gamma = 1$ $\gamma = 1.1$ $\gamma = 1.3$ $\gamma = 1.5$ | |
|--|----------|---|--|
| DDPM-CFG | | 108.2628 126.8507 157.0371 178.0676 | |
| DDIM-CFG | 100.0823 | 116.3814 144.7761 164.6486 | |
| PCG LD steps = 1 101.2306 113.6755 133.1969 147.5756 | | | |
| PCG LD steps = 3 105.2118 126.9752 152.2398 160.9198 | | | |
| PCG LD steps = 5 107.1457 139.8954 155.7239 149.6180 | | | |

1126 1127 1128

1129 1130

D AN ALTERNATIVE DISCRETIZATION

1131 1132 1133 In this section we empirically study an alternative discretization of PCG. The equivalence between PCG and CFG holds in the SDE limit as $\Delta t \rightarrow 0$, so PCG should be thought of as an SDE for which Algorithm [1](#page-6-0) is one choice of discretization. However, other discretizations are possible. In this section we explore one of these. In particular, we make a single change to Algorithm [1:](#page-6-0) we modify

1134 1135 1136 the LD loop by changing the order of operations: we first add noise, and then compute and step in the direction of the score; specifically, the inner loop LD becomes:

1136
1137
$$
x_t \leftarrow x_t + \sqrt{\varepsilon} \eta, \quad \eta \sim \mathcal{N}(0, I_d)
$$

1138
\n
$$
s_{t,\gamma} := (1 - \gamma) \nabla \log p_t(x_t) + \gamma \nabla \log p_t(x_t|c)
$$
\n
$$
x_t \leftarrow x_t + \frac{\varepsilon}{2} s_{t,\gamma}
$$
\n(29)

1141 1142 1143 1144 1145 This is similar to the "churn" operation in [Karras et al.](#page-10-0) [\(2022\)](#page-10-0)'s stochastic sampler, and conceptually similar to a noise-then-denoise step in [Lugmayr et al.](#page-10-0) [\(2022\)](#page-10-0). We generally find that this change improves the PCG metrics (more closely matching the DDPM metrics) for smaller γ 's, while worsening the metrics for larger γ 's, as shown in Table 4. We are not sure why this is, but it is well-known that diffusion models are sensitive to discretization choices in practice.

1147 1148 Table 4: Metrics for DDPM, DDIM, and PCG over γ and number of LD steps. Alternative LD discretization (Equation 29).

1163 1164

1166

1146

1165 E ALGORITHMS

1167 1168 1169 1170 1171 1172 Algorithm 2 provides an explicit, practical implementation of PCG. Note that Algorithm [1](#page-6-0) and 2 have slightly different DDIM steps, but this just corresponds to two different discretizations of the same process. Algorithm [1](#page-6-0) uses the first-order Euler–Maruyama discretization known as "reverse SDE" [\(Song et al.,](#page-11-0) [2020\)](#page-11-0), which is convenient for our mathematical analysis. Algorithm 2 uses the original DDIM discretization [\(Song et al.,](#page-11-0) [2021\)](#page-11-0), equivalent to a more sophisticated integrator [\(Lu](#page-10-0) [et al.,](#page-10-0) [2022a\)](#page-10-0), which is more common in practice.

1173 1174 1175 1176 1177 1178 1179 1180 1181 1182 1183 1184 1185 1186 1187 Algorithm $2: PCG_{DDIM}$, explicit **Input:** Conditioning c, guidance weight $\gamma \geq 0$ **Constants:** $\{\alpha_t\}, \{\overline{\alpha}_t\}, \{\beta_t\}$ from [Ho et al.](#page-10-0) [\(2020\)](#page-10-0) $x_1 \sim \mathcal{N}(0, I)$ 2 for $(t = 1 - \Delta t; t \geq 0; t \leftarrow t - \Delta t)$ do $\begin{array}{c|c} \mathcal{S} & \varepsilon, \varepsilon_c := \mathsf{NoisePredictionModel}(x_{t+\Delta t}, c) \end{array}$ 4 $\hat{x}_0 := (x_{t+\Delta t} - \sqrt{1 - \overline{\alpha}_{t+\Delta t}} \varepsilon_c)/\sqrt{\overline{\alpha}_{t+\Delta t}}$ $\begin{array}{c}\n\mathbf{a} \\
\mathbf{b} \\
\mathbf{c}\n\end{array}$ $\begin{array}{c}\n\mathbf{a} \\
\mathbf{b} \\
\mathbf{c}\n\end{array}$ $\mathbf{a} \cdot \mathbf{b} = \sqrt{\alpha_t} \hat{x}_0 + \hat{x}_0$ \triangleright DDIM step $p_{t+\Delta t}(x|c) \rightarrow p_t(x|c)$ 6 for $k = 1, \ldots K$ do $\begin{array}{ccc} \pi &| &|\varepsilon,\varepsilon_c:=\mathsf{NoisePredictionModel}(x_t,c)\end{array}$ $\begin{array}{|c|c|c|c|c|}\n\hline\n\text{s} & x_t \leftarrow x_t - \frac{\beta_t}{2\sqrt{1-t}}\n\hline\n\end{array}$ $rac{\beta_t}{2\sqrt{1-\overline{\alpha}_t}}((1-\gamma)\varepsilon+\gamma\varepsilon_c)+\sqrt{\overline{\alpha}_t}$ \triangleright Langevin dynamics on $p_{t,\gamma}(x|c)$ ⁹ end ¹⁰ end 11 **return** x_0