

TIME-CORRELATED VIDEO BRIDGE MATCHING

Viacheslav Vasilev

Kandinsky Lab
Moscow, Russia
viacheslav.vasilev@kandinskylab.ai

Arseny Ivanov

AXXX; Applied AI Institute; HSE University
Moscow, Russia

Nikita Gushchin

Applied AI Institute; AXXX
Moscow, Russia

Maria Kovaleva

Kandinsky Lab
Moscow, Russia

Alexander Korotin

Applied AI Institute; AXXX
Moscow, Russia

ABSTRACT

Diffusion models excel in noise-to-data generation tasks, providing a mapping from a Gaussian distribution to a more complex data distribution. However they struggle to model translations between complex distributions, limiting their effectiveness in data-to-data tasks. While Bridge Matching models address this by finding the translation between data distributions, their application to time-correlated data sequences remains unexplored. This is a critical limitation for video generation and manipulation tasks, where maintaining temporal coherence is particularly important. To address this gap, we propose Time-Correlated Video Bridge Matching (TCVBM), a framework that extends BM to time-correlated data sequences in the video domain. TCVBM explicitly models inter-sequence dependencies within the diffusion bridge, directly incorporating temporal correlations into the sampling process. We compare our approach to classical methods based on bridge matching and diffusion models for three video-related tasks: frame interpolation, image-to-video generation, and video super-resolution. TCVBM achieves superior performance across multiple quantitative metrics, demonstrating enhanced generation quality and reconstruction fidelity.

1 INTRODUCTION

Diffusion models (Sohl-Dickstein et al., 2015; Ho et al., 2020; Song et al., 2021b) have emerged as a powerful paradigm for generative modeling, achieving remarkable results in high-fidelity data synthesis (Saharia et al., 2022; Rombach et al., 2022; Arkhipkin et al., 2024; Labs, 2024; Arkhipkin et al., 2025a). By iteratively denoising samples from a Gaussian distribution, these models excel at producing diverse and realistic outputs. However, despite their widespread adoption, diffusion models exhibit a critical limitation: they struggle to model translations between complex-structured data distributions. This shortcoming hinders their effectiveness in data-to-data tasks, where smooth bridging of the distributions is essential.

In contrast, Bridge Matching (BM) offers a principled solution to this problem by explicitly constructing a translation between arbitrary data distributions (Peluchetti, 2023b;a; Liu et al., 2022; Zhou et al., 2023). These methods learn vector field that connects source and target distributions, demonstrating strong performance in image-to-image tasks (Shi et al., 2023; Liu et al., 2023). However, the translation between independent data sequences, the components of which are time-correlated, remains unaddressed. At the same time, this is exactly what video data is, where one data sample is a sequence of correlated frames. While existing methods assume to operate with video data samples without considering their internal structure (Wang et al., 2025b), this omission can lead to a decrease in temporal consistency in the generated video.

Contribution. To address these issues, we propose Time Correlated Video Bridge Matching (TCVBM), a novel framework that extends Bridge Matching to time-dependent video data. Unlike prior work, TCVBM explicitly takes into account inter-sequence dependencies, ensuring faithful translation between source and target distributions (Figure 1). We evaluate TCVBM on three video-related tasks: frame interpolation, image-to-video generation, and video super resolution. A comparison with classical approaches that do not take into account the correlation between frames, such as DDPM (Ho et al., 2020), DDIM (Song et al., 2021a), and Bridge Matching, demonstrates that TCVBM provides better temporal consistency and reconstruction quality.

2 RELATED WORKS

2.1 BRIDGE MODELS

Despite the success of diffusion models in generative tasks (Sohl-Dickstein et al., 2015; Ho et al., 2020; Song et al., 2021b), their reliance on Gaussian noise as a prior lacks meaningful structural information about the data. In contrast, models that match velocity fields using pre-defined transport maps can achieve competitive performance (Lipman et al., 2023). Bridge Matching offers a particularly flexible framework, outperforming standard diffusion for tasks like image restoration, translation, and reconstruction (Delbracio & Milanfar, 2024; Zhou et al., 2024a; Liu et al., 2023). However, applying Bridge Matching to correlated sequential data, such as video, remains largely unexplored. A recent extension to image-to-video generation (Wang et al., 2025b) overlooked inherent temporal dependencies. Our approach addresses this by designing an interpolant that explicitly models the linear correlations between video frames.

2.2 TEMPORAL MODELING FOR VIDEO DATA

Advances in video generation often adapt pre-trained image models by adding temporal modules like 3D convolutions or attention layers (Ho et al., 2022; Blattmann et al., 2023; Arkhipkin et al., 2023). This architectural specialization continues with Diffusion Transformer-based video models (Chen et al., 2023; Ma et al., 2025). A key challenge is the computational cost of attention, addressed by techniques such as sparse attention and adaptive masking (Zhang et al., 2025b; Xi et al., 2025; Mikhailov et al., 2025). However, modeling temporal dependencies within the generative dynamics and SDE prior structure remains unexplored. These prior works are orthogonal to our contribution and compatible with our approach.

2.3 VIDEO GENERATION AND MANIPULATION

Frame Interpolation aims to synthesize middle frames from two inputs, ensuring smoothness and consistency. Traditional methods use optical flow (Niklaus & Liu, 2020; Lee et al., 2020; Park et al., 2021; Huang et al., 2022) or convolutional features with attention (Kalluri et al., 2023; Shi et al., 2022; Reda et al., 2022). Diffusion-based interpolation began with bidirectional masking (Voleti et al., 2022) and advanced through conditional generation (Danier et al., 2024), cascaded refinement (Jain et al., 2024), adapted image-to-video models (Wang et al., 2025a), and large-motion techniques (Shen et al., 2024). However, these methods lack explicit modeling of inter-frame correlations. Event-based approaches (Chen et al., 2025; Zhang et al., 2025a) add motion cues but also use standard diffusion without capturing temporal dependencies.

Image-to-Video Generation creates a video from an input image, requiring consistent and accurate motion. Diffusion models have significantly advanced this field, producing high-quality results (Zhang et al., 2023; Xing et al., 2023; Shi et al., 2024; Guo et al., 2023; 2024; Arkhipkin et al., 2025b;a). However, the standard noise-to-data diffusion process risks losing essential information from the input image. While some approaches address this within the diffusion framework (Ren et al., 2024; Wu et al., 2023), FrameBridge (Wang et al., 2025b) reformulates the task using Bridge Matching, treating the input image as a prior instead of Gaussian noise. This frames generation as a data-to-data task but does not account for the inherent structure and correlations between video frames. Our proposed method explicitly models these inter-frame correlations to sample from the bridge distribution.

Video Super Resolution reconstructs high-resolution videos from low-resolution inputs. Diffusion models are applied for their strong generative prior, which synthesizes realistic details to overcome degradation. A key challenge is ensuring temporal coherence within the inherently stochastic diffusion process. Recent methods address this by introducing explicit spatiotemporal constraints, such as temporal layer integration and motion-guided losses (Zhou et al., 2024b; Yang et al., 2024). Meanwhile, bridge-matching methods have shown promise for image super-resolution (Liu et al., 2023; Gushchin et al., 2025). In this work, we extend bridge matching to video super resolution, proposing a novel approach that explicitly models temporal coherence between frames.

3 BACKGROUND ON BRIDGE MATCHING

We briefly review the Bridge Matching framework (Peluchetti, 2023b;a; Liu et al., 2022; Shi et al., 2023), which constructs diffusion processes for data translation, given a distribution of clean data $p(\mathbf{x}_0)$ and corrupted data $p(\mathbf{x}_T)$ on \mathbb{R}^D . The goal is to model a stochastic process that transitions from $\mathbf{x}_0 \sim p(\mathbf{x}_0)$ to $\mathbf{x}_T \sim p(\mathbf{x}_T | \mathbf{x}_0)$, while incorporating a prior dynamics.

Consider a coupling $p(\mathbf{x}_0, \mathbf{x}_T) = p(\mathbf{x}_0)p(\mathbf{x}_T | \mathbf{x}_0)$, and let the prior process be defined by the stochastic differential equation (SDE):

$$d\mathbf{x}_t = f(\mathbf{x}_t, t) dt + g(t) d\mathbf{W}_t, \quad (1)$$

where $f(\mathbf{x}_t, t)$ is a drift function, $g(t)$ is a time-dependent noise scale, and \mathbf{W}_t is a standard Wiener process. For a fixed starting point \mathbf{x}_s , we denote the marginal of the prior process at time t by $q(\mathbf{x}_t | \mathbf{x}_s)$.

Bridge Distribution. Given a pair $(\mathbf{x}_0, \mathbf{x}_{t'})$ from the prior, the posterior distribution of the process at time $t < t'$, denoted as $q(\mathbf{x}_t | \mathbf{x}_0, \mathbf{x}_{t'})$, is referred to as the *bridge distribution*. Using Bayes' rule, it is expressed as:

$$q(\mathbf{x}_t | \mathbf{x}_0, \mathbf{x}_{t'}) = \frac{q(\mathbf{x}_{t'} | \mathbf{x}_t, \mathbf{x}_0) q(\mathbf{x}_t | \mathbf{x}_0)}{q(\mathbf{x}_{t'} | \mathbf{x}_0)}.$$

Bridge Matching Dynamics. Bridge Matching aims to construct a stochastic process that interpolates between \mathbf{x}_T and \mathbf{x}_0 using a reverse-time SDE:

$$d\mathbf{x}_t = \{f(\mathbf{x}_t, t) - g^2(t) v^*(\mathbf{x}_t, t)\} dt + g(t) d\bar{\mathbf{W}}_t,$$

where $\bar{\mathbf{W}}_t$ is a standard Wiener process under time reversal $t \leftarrow T - t$, and dt denotes a negative infinitesimal timestep.

Learning Objective. The drift function $v^*(\mathbf{x}_t, t)$ is approximated using the following optimization objective:

$$\min_{\phi} \mathbb{E}_{\mathbf{x}_0, \mathbf{x}_T, t} \left[\|v_{\phi}(\mathbf{x}_t, t) - \nabla_{\mathbf{x}_t} \log q(\mathbf{x}_t | \mathbf{x}_0)\|^2 \right], \quad (2)$$

where $\mathbf{x}_0 \sim p(\mathbf{x}_0)$, $\mathbf{x}_T \sim p(\mathbf{x}_T | \mathbf{x}_0)$, and $\mathbf{x}_t \sim q(\mathbf{x}_t | \mathbf{x}_0, \mathbf{x}_T)$ is sampled from the bridge distribution. Time t is sampled uniformly from the interval $[0, T]$.

This formulation provides a principled way to learn drift functions that guide the translation of corrupted data samples from $p(\mathbf{x}_T)$ to clean data samples from $p(\mathbf{x}_0)$ through learned diffusion processes.

4 METHOD

In this section, we introduce our proposed *Time-Correlated Video Bridge Matching (TCVBM)* method for modeling video data sequences. The core idea is to incorporate temporal correlations directly into the prior diffusion process, enabling better coherence and reconstruction of sequential data (Figure 1). We provide formal derivations and defer all proofs to the supplementary material section A.

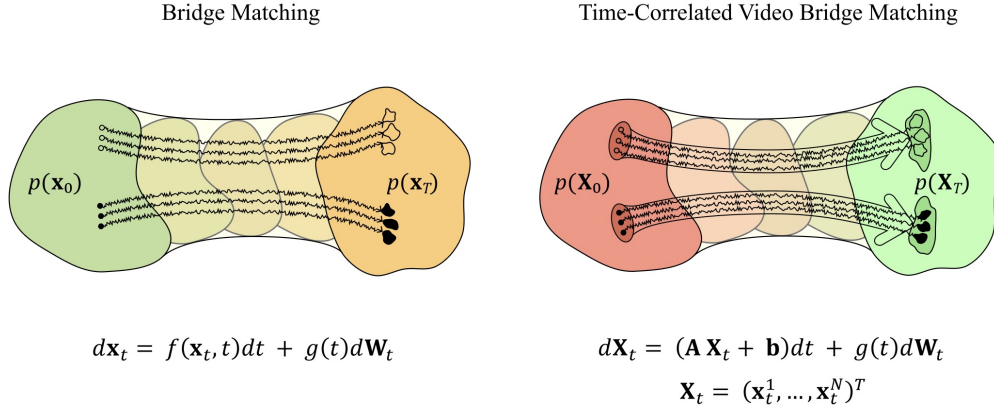


Figure 1: Comparison of the Bridge Matching and Time-Correlated Video Bridge Matching methods. The frames of the same video in the distributions $p(\mathbf{x}_0)$ and $p(\mathbf{X}_0)$ are indicated by dots of the same color. While Bridge Matching method makes the transition from one distribution to another without considering the relationship between frames, our approach treats one video as a single \mathbf{X}_0 data sequence and constructs the transition taking into account the internal correlation between video frames.

4.1 TIME-CORRELATED PRIOR PROCESS

We consider sequences of length N , represented as

$$\mathbf{X} = (\mathbf{x}^1, \dots, \mathbf{x}^N), \quad (3)$$

where each $\mathbf{x}^n \in \mathbb{R}^D$ for $n = 1, \dots, N$. We aim to define a prior diffusion process that imposes an inductive bias toward temporal smoothness across elements.

Column-wise independence across features. To model high-dimensional data efficiently, we assume that the D feature dimensions evolve independently but share the same temporal dynamics. For each feature index $d = 1, \dots, D$, we define the time-dependent trajectory

$$\mathbf{x}_t^{(d)} = [x_t^{(d,1)} \quad \dots \quad x_t^{(d,N)}]^\top \in \mathbb{R}^N,$$

which evolves by a stochastic differential equation (SDE):

$$d\mathbf{x}_t^{(d)} = (\mathbf{A}\mathbf{x}_t^{(d)} + \mathbf{b}^{(d)}) dt + g(t) d\mathbf{W}_t^{(d)},$$

where $\mathbf{A} \in \mathbb{R}^{N \times N}$ is a symmetric, invertible matrix encoding temporal correlations, $\mathbf{b}^{(d)} \in \mathbb{R}^N$ is a drift correction term, and $\mathbf{W}_t^{(d)}$ is a standard Wiener process.

Matrix form of the prior. Equivalently, the full intermediate sequence $\mathbf{X}_t \in \mathbb{R}^{N \times D}$ evolves as:

$$d\mathbf{X}_t = (\mathbf{A}\mathbf{X}_t + \mathbf{b})dt + g(t) d\mathbf{W}_t,$$

where $\mathbf{b} = [\mathbf{b}^{(1)} \dots \mathbf{b}^{(D)}] \in \mathbb{R}^{N \times D}$, and $\mathbf{W}_t \in \mathbb{R}^{N \times D}$ is a matrix of independent Wiener processes across columns. In all expressions involving covariance and scores, formulas are applied column-wise. For example,

$$\Sigma_t^{-1}(\mathbf{X}_t - \boldsymbol{\mu}_t) \in \mathbb{R}^{N \times D}$$

denotes applying $\Sigma_t^{-1} \in \mathbb{R}^{N \times N}$ independently to each column of $\mathbf{X}_t - \boldsymbol{\mu}_t$. Further, unless otherwise stated, we will assume a time-independent noise scale $g(t) = \sqrt{\epsilon}$ for simplicity.

We now derive the transition and bridge distributions for this prior, which are essential for bridge matching.

Proposition 1 (Correlated Process Score). *Let \mathbf{X}_t follow the linear SDE:*

$$d\mathbf{X}_t = (\mathbf{A}\mathbf{X}_t + \mathbf{b}) dt + \sqrt{\epsilon} d\mathbf{W}_t, \quad \mathbf{X}_0 \sim \delta_{\mathbf{X}_0}, \quad (4)$$

then the marginal distribution of \mathbf{X}_t is Gaussian:

$$q(\mathbf{X}_t|\mathbf{X}_0) = \mathcal{N}(\mathbf{X}_t | \boldsymbol{\mu}_{t|0}(\mathbf{X}_0), \boldsymbol{\Sigma}_{t|0}), \quad (5)$$

with

$$\boldsymbol{\mu}_{t|0}(\mathbf{X}_0) = e^{\mathbf{A}t}\mathbf{X}_0 + (e^{\mathbf{A}t} - I) \mathbf{A}^{-1}\mathbf{b}, \quad (6)$$

$$\boldsymbol{\Sigma}_{t|0} = \epsilon \frac{e^{2\mathbf{A}t} - I}{2} \mathbf{A}^{-1}. \quad (7)$$

The score function is then given by

$$\nabla_{\mathbf{X}_t} \log q(\mathbf{X}_t|\mathbf{X}_0) = -\boldsymbol{\Sigma}_{t|0}^{-1}(\mathbf{X}_t - \boldsymbol{\mu}_{t|0}(\mathbf{X}_0)). \quad (8)$$

To perform bridge matching, one also needs to be able to sample from $q(\mathbf{X}_t|\mathbf{X}_0, \mathbf{X}_T)$.

Proposition 2 (Correlated Bridge Distribution). *Let \mathbf{X}_t follow the same SDE as in Proposition 1. Then, given fixed endpoints \mathbf{X}_0 and $\mathbf{X}_{t'}$, the posterior (bridge) distribution of \mathbf{X}_t is Gaussian:*

$$q(\mathbf{X}_t|\mathbf{X}_0, \mathbf{X}_{t'}) = \mathcal{N}(\mathbf{X}_t | \boldsymbol{\mu}_{t|0,t'}(\mathbf{X}_0), \boldsymbol{\Sigma}_{t|0,t'}), \quad (9)$$

where

$$\boldsymbol{\mu}_{t|0,t'} = \boldsymbol{\mu}_{t|0}(\mathbf{X}_0) + \boldsymbol{\Sigma}_{t|0} \boldsymbol{\Sigma}_{t'|0}^{-1}(\mathbf{X}_{t'} - \boldsymbol{\mu}_{t'|0}(\mathbf{X}_0)), \quad (10)$$

$$\boldsymbol{\Sigma}_{t|0,t'} = \boldsymbol{\Sigma}_{t|0} - \boldsymbol{\Sigma}_{t|0} \boldsymbol{\Sigma}_{t'|0}^{-1} \boldsymbol{\Sigma}_{t|0}. \quad (11)$$

Together, Propositions 1 and 2 provide closed-form expressions required to implement bridge matching under the time-correlated prior.

4.2 TIME-CORRELATED VIDEO BRIDGE MATCHING

Training. To train a bridge matching model, we follow the general framework of Bridge Matching described in section 3. We assume access to clean samples $\mathbf{X}_0 \sim p_0(\mathbf{X}_0)$, and a degradation process $p(\mathbf{X}_T|\mathbf{X}_0)$, together forming a coupling $p(\mathbf{X}_0, \mathbf{X}_T) = p_0(\mathbf{X}_0)p(\mathbf{X}_T|\mathbf{X}_0)$.

We aim to minimize the squared error between the predicted score function $v_\phi(\mathbf{X}_t, t)$ and the score of prior process $\nabla_{\mathbf{X}_t} \log p(\mathbf{X}_t|\mathbf{X}_0)$, averaged over bridge samples $\mathbf{X}_t \sim p(\mathbf{X}_t|\mathbf{X}_0, \mathbf{X}_T)$:

$$\min_{\phi} \mathbb{E}_{\mathbf{X}_0, \mathbf{X}_t, t} \left[\left\| v_\phi(\mathbf{X}_t, t) + \boldsymbol{\Sigma}_{t|0}^{-1}(\mathbf{X}_t - \boldsymbol{\mu}_{t|0}(\mathbf{X}_0)) \right\|^2 \right], \quad (12)$$

where $t \sim \text{Uniform}(0, T)$.

This objective can be simplified by reparameterizing the score function in terms of an intermediate predictor:

Proposition 3 (Reparameterization of the drift function). *The minimizer $v^*(\mathbf{X}_t, t)$ of the objective equation 12 can be expressed as:*

$$v^*(\mathbf{X}_t, t) = -\boldsymbol{\Sigma}_{t|0}^{-1} \left(\mathbf{X}_t - \boldsymbol{\mu}_{t|0}(\widehat{\mathbf{X}}_0^*(\mathbf{X}_t, t)) \right),$$

where $\widehat{\mathbf{X}}_0^(\mathbf{X}_t, t)$ is the solution to the regression problem:*

$$\min_{\phi} \mathbb{E}_{\mathbf{X}_0, \mathbf{X}_t, t} \left[\left\| \widehat{\mathbf{X}}_0^\phi(\mathbf{X}_t, t) - \mathbf{X}_0 \right\|^2 \right]. \quad (13)$$

Thus, learning the score function reduces to learning a predictor for the clean data \mathbf{X}_0 .

We parameterize the predictor $\widehat{\mathbf{X}}_0^\phi(\mathbf{X}_t, t)$ with a neural network and train it using the regression loss in equation 13. The training procedure is summarized in Algorithm 1.

Algorithm 1 Training

Require: data from coupling $p_0(\mathbf{X}_0)p_T(\mathbf{X}_T|\mathbf{X}_0)$ and coefficients \mathbf{A} , \mathbf{b} and ϵ for prior equation 1.

- 1: **repeat**
- 2: $t \sim \mathcal{U}([0, 1])$, $\mathbf{X}_0 \sim p_0(\mathbf{X}_0)$, $\mathbf{X}_T \sim p(\mathbf{X}_T | \mathbf{X}_0)$
- 3: $\mathbf{X}_t \sim q(\mathbf{X}_t | \mathbf{X}_0, \mathbf{X}_T)$ equation 9
- 4: Take gradient descent step on $\mathbf{X}_0^\phi(\mathbf{X}_t, t)$ equation 13
- 5: **until** convergence

Algorithm 2 Inference

Require: Input $\mathbf{X}_T \sim p_T(\mathbf{X}_T)$, trained model $\widehat{\mathbf{X}}_0^\phi(\cdot, \cdot)$, time schedule $\{t_n\}_{n=0}^N$

- 1: Set $\mathbf{X}_{t_N} \leftarrow \mathbf{X}_T$
- 2: **for** $n = N$ **to** 1 **do**
- 3: Predict $\widehat{\mathbf{X}}_0 \leftarrow \widehat{\mathbf{X}}_0^\phi(\mathbf{X}_{t_n}, t_n)$
- 4: Sample $\mathbf{X}_{t_{n-1}} \sim p(\mathbf{X}_{t_{n-1}} | \widehat{\mathbf{X}}_0, \mathbf{X}_{t_n})$ using equation 9
- 5: **end for**
- 6: **return** $\mathbf{X}_0 = \mathbf{X}_{t_0}$

Inference. At inference time, given a corrupted sequence $\mathbf{X}_T \sim p(\mathbf{X}_T)$, we perform iterative denoising using the learned predictor and the time-correlated bridge distribution. Given a schedule $0 = t_0 < t_1 < \dots < t_N = T$, we iteratively refine the estimate of \mathbf{X}_0 by sampling from posterior:

$$\mathbf{X}_{t_{n-1}} \sim p(\mathbf{X}_{t_{n-1}} | \widehat{\mathbf{X}}_0, \mathbf{X}_{t_n}),$$

where $\widehat{\mathbf{X}}_0 = \widehat{\mathbf{X}}_0^\phi(\mathbf{X}_{t_n}, t_n)$ obtained by using prediction of the trained model. This process is detailed in Algorithm 2.

4.3 CHOICE OF THE PRIOR PROCESS FOR VIDEO MANIPULATION TASKS

To encourage smooth transitions between consecutive elements of the sequence, we define the prior matrix \mathbf{A} of the size $N \times N$ with a tridiagonal structure:

$$\mathbf{A} = \begin{bmatrix} -2 & 1 & 0 & \dots & 0 \\ 1 & -2 & 1 & \ddots & \vdots \\ 0 & \ddots & \ddots & \ddots & 0 \\ \vdots & \ddots & 1 & -2 & 1 \\ 0 & \dots & 0 & 1 & -2 \end{bmatrix}.$$

Here, \mathbf{A} promotes temporal correlations across adjacent elements, and the per-element prior is:

$$d\mathbf{x}_t^n = ((\mathbf{x}_t^{n-1} - \mathbf{x}_t^n) + (\mathbf{x}_t^{n+1} - \mathbf{x}_t^n)) dt + \sqrt{\epsilon} d\mathbf{W}_t, \quad (14)$$

where $n = 2, \dots, N - 1$. This formulation naturally encourages a linear relationship between the elements of the sequence. From the point of view of this approximation, each frame \mathbf{x}_t^n should remain close to the average of its neighbors \mathbf{x}_t^{n-1} and \mathbf{x}_t^{n+1} . It is particularly well-suited for video-related tasks, where the frames of one video are correlated with each other, and the prior process enforces consistency and smoothness between them.

Depending on the video manipulation task, we suggest the following options for vector \mathbf{b} and equation 14:

Frame Interpolation. In this case, we consider the sequence of length $N + 2$, represented as

$$\widetilde{\mathbf{X}} = (\mathbf{x}^0, \mathbf{x}^1, \dots, \mathbf{x}^N, \mathbf{x}^{N+1}),$$

where the endpoints \mathbf{x}^0 and \mathbf{x}^{N+1} are fixed as the initial and final frames of a video clip, between which it is necessary to make interpolation. The middle part of the video will be defined in the same way as in the equation 3:

$$\mathbf{X} = (\mathbf{x}^1, \dots, \mathbf{x}^N),$$

and all statements for \mathbf{X}_t from paragraphs 4.1 and 4.2 remain valid. Considering in equation 14 for all t and $n = 1, \dots, N$ $\mathbf{x}_t^0 = \mathbf{x}^0$ and $\mathbf{x}_t^{N+1} = \mathbf{x}^{N+1}$, we can define the vector \mathbf{b} as:

$$\mathbf{b} = [\mathbf{x}^0, 0, \dots, 0, \mathbf{x}^{N+1}]^T, \quad \mathbf{b} \in \mathbb{R}^{N \times D},$$

i.e. \mathbf{b} enforces the boundary conditions from the known fixed endpoints \mathbf{x}^0 and \mathbf{x}^{N+1} .

Image-to-Video Generation. This task corresponds to the case of one fixed left point of the video sequence, i.e.:

$$\begin{aligned} \tilde{\mathbf{X}} &= (\mathbf{x}^0, \mathbf{x}^1, \dots, \mathbf{x}^N), \quad \tilde{\mathbf{X}} \in \mathbb{R}^{(N+1) \times D} \\ \mathbf{b} &= [\mathbf{x}^0, 0, \dots, 0]^T, \quad \mathbf{b} \in \mathbb{R}^{N \times D}, \end{aligned}$$

and in the equation 14 for all n and t $\mathbf{x}_t^0 = \mathbf{x}^0$ and $\mathbf{x}_t^{N+1} = 0$.

Video Super Resolution. This is the simplest case, where $\tilde{\mathbf{X}} = \mathbf{X} \in \mathbb{R}^{N \times D}$, i.e. the endpoints are not fixed, and the vector \mathbf{b} is equal to zero.

5 EXPERIMENTS

5.1 EXPERIMENTS ROADMAP

We compare TCVBM with DDPM (Ho et al., 2020), DDIM (Song et al., 2021a), and Bridge Matching (BM) (Ibe, 2013, Chapter 9). Experiments use the MovingMNIST dataset (Srivastava et al., 2015), which contains 10,000 video sequences each 20 frames long and showing 2 moving digits in a 64×64 resolution. Implementation details can be found in the Appendix B. Using each approach, we train three models for the following tasks:

Frame Interpolation. The network inputs a sequence of 10 frames, with the first and last frames fixed from the dataset. It generates 8 middle frames, which are compared to the ground truth. DDPM and DDIM generate these frames from random noise. For BM and TCVBM, we tested initializing the middle frames via linear interpolation or Gaussian noise from $\mathcal{N}(\mathbf{0}, \mathbf{I})$; noise yielded better results and is used further. Details can be found in the Appendix D.1.

Image-to-Video Generation. The task is to generate the remaining 9 frames based on the first frame. We provide the first frame as input data, along with 9 Gaussian samples from $\mathcal{N}(\mathbf{0}, \mathbf{I})$, or 9 copies of the first frame. The second option demonstrated the best results for all methods, so further we consider this initialization variant. For more information, please see the Appendix D.2.

Video Super Resolution. The network inputs 10 low-resolution frames and outputs 10 frames at the dataset resolution. We evaluated starting resolutions of 16×16 and 32×32 ; as the simpler task showed no significant advantage for our method at 32×32 , we report results for 16×16 . We also tested initialization with low-resolution data alone versus data concatenated with Gaussian noise; both performed similarly, and we proceed with the noise-free version. See details in Appendix D.3.

We present results for BM and TCVBM with $\epsilon = 0.1$ and $\alpha = 1$ for TCVBM (i.e., $\tilde{\mathbf{A}} = \mathbf{A}$, $\tilde{\mathbf{b}} = \mathbf{b}$) for all three tasks. Experiments optimizing hyperparameters ϵ and α are in Appendix E. Computational complexity analysis is in Appendix F. We also explored a dynamic correlation approach where α_t increases as $t \rightarrow 0$, but found no advantage over constant α (see Appendix G).

5.2 RESULTS

Qualitative Comparison. As shown in Figure 2, TCVBM yields more consistent and accurate results than other methods. By modeling mutual correlation between frames, it ensures smoother transitions and better information transfer, improving overall stability. More examples can be found in the Appendix H.

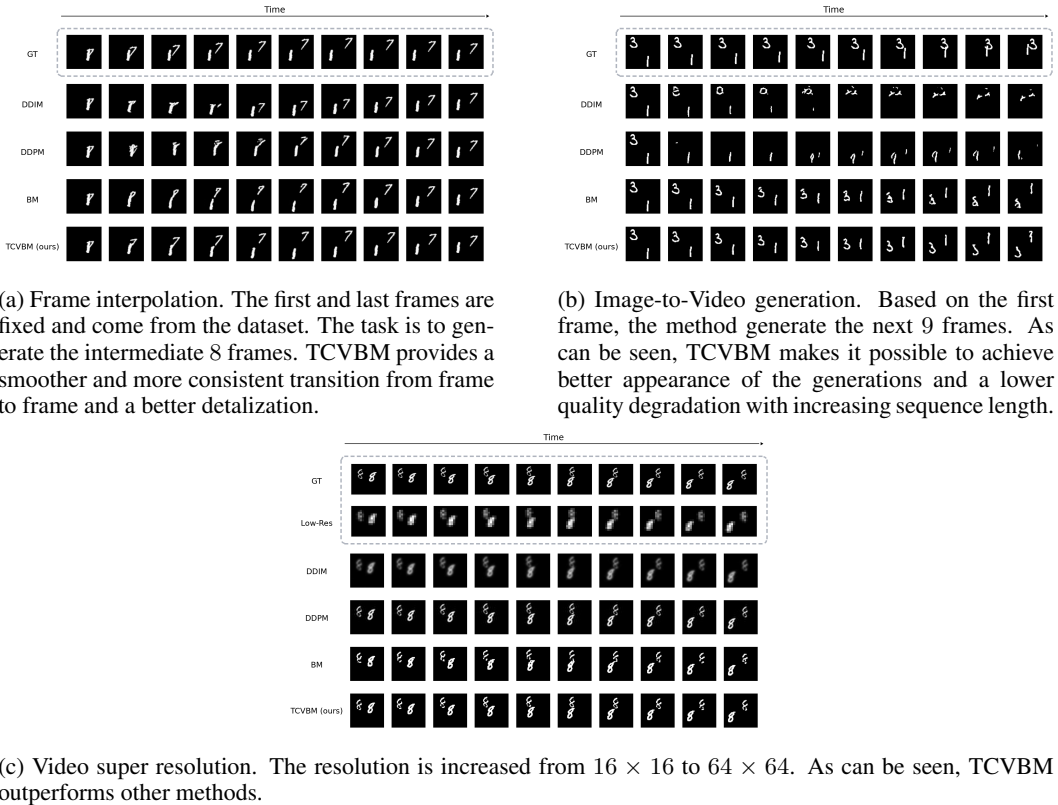


Figure 2: The results on the MovingMNIST dataset Srivastava et al. (2015).

Table 1: Frame interpolation quantitative results.

Metric	FVD ↓	LPIPS ↓	PSNR ↑	SSIM ↑
DDIM	33.609	0.105	15.800	0.760
DDPM	32.404	0.117	14.937	0.741
BM	34.315	0.079	17.103	0.794
TCVBM (ours)	30.542	0.077	17.280	0.813

Table 2: Image-to-Video generation quantitative results.

Metric	FVD ↓	LPIPS ↓	PSNR ↑	SSIM ↑
DDIM	77.72	0.294	10.88	0.603
DDPM	75.86	0.311	10.72	0.595
BM	49.32	0.271	10.63	0.579
TCVBM (ours)	44.96	0.258	10.75	0.591

Table 3: Video super resolution quantitative results.

Metric	FVD ↓	LPIPS ↓	PSNR ↑	SSIM ↑
DDIM	334.700	0.514	17.307	0.613
DDPM	607.880	0.236	20.188	0.582
BM	53.516	0.020	22.642	0.954
TCVBM (ours)	59.491	0.020	22.670	0.970

Quantitative Evaluation. We perform quantitative evaluation on 500 videos from our MovingMNIST validation set using FVD (Unterthiner et al., 2019), LPIPS (Zhang et al., 2018), PSNR, and

SSIM. As shown in Tables 1, 2, and 3, TCVBM outperforms other methods on most metrics. Additional results, including standard deviations across random seeds, are in Appendix C.

6 DISCUSSION

Potential Impact. The proposed Time-Correlated Video Bridge Matching (TCVBM) framework is designed for generative modeling and manipulation with sequential video data. Unlike traditional diffusion and bridge matching methods, which often ignore the intrinsic temporal structure of data, TCVBM explicitly models inter-sequence correlations. This principle are applicable not only to video but also to other types of sequences, such as audio signals or time series, where temporal consistency is important. The flexibility in defining prior process parameters, such as tridiagonal matrices for local correlations, allows for the method to be adapted to specific applications.

Limitations. This work has several limitations. First, the predefined tridiagonal prior may be insufficient for complex, long-range, or non-linear temporal dependencies in real-world data; future work should explore more sophisticated interpolants, such as those modeling correlations in feature space. Second, due to the computational cost, empirical validation is currently limited to MovingMNIST dataset. Broader evaluation on large-scale real-world datasets and human assessment are needed to confirm its practical effectiveness and robustness.

REFERENCES

- Vladimir Arkhipkin, Zein Shaheen, Viacheslav Vasilev, Elizaveta Dakhova, Andrey Kuznetsov, and Denis Dimitrov. Fusionframes: Efficient architectural aspects for text-to-video generation pipeline, 2023. URL <https://arxiv.org/abs/2311.13073>.
- Vladimir Arkhipkin, Vasilev Viacheslav, Filatov Andrei, Pavlov Igor, Agafonova Julia, Gerasimenko Nikolai, Averchenkova Anna, Mironova Evelina, Anton Bukashkin, Kulikov Konstantin, Kuznetsov Andrey, and Dimitrov Denis. Kandinsky 3: Text-to-image synthesis for multifunctional generative framework. In Delia Irazu Hernandez Farias, Tom Hope, and Manling Li (eds.), *Proceedings of the 2024 Conference on Empirical Methods in Natural Language Processing: System Demonstrations*, pp. 475–485, Miami, Florida, USA, November 2024. Association for Computational Linguistics. doi: 10.18653/v1/2024.emnlp-demo.48. URL <https://aclanthology.org/2024.emnlp-demo.48/>.
- Vladimir Arkhipkin, Vladimir Korviakov, Nikolai Gerasimenko, Denis Parkhomenko, Viacheslav Vasilev, Alexey Letunovskiy, Nikolai Vaulin, Maria Kovaleva, Ivan Kirillov, Lev Novitskiy, Denis Koposov, Nikita Kiselev, Alexander Varlamov, Dmitrii Mikhailov, Vladimir Polovnikov, Andrey Shutkin, Julia Agafonova, Ilya Vasiliev, Anastasiia Kargapoltseva, Anna Dmitrienko, Anastasia Maltseva, Anna Averchenkova, Olga Kim, Tatiana Nikulina, and Denis Dimitrov. Kandinsky 5.0: A family of foundation models for image and video generation, 2025a. URL <https://arxiv.org/abs/2511.14993>.
- Vladimir Arkhipkin, Zein Shaheen, Viacheslav Vasilev, Elizaveta Dakhova, Konstantin Sobolev, Andrey Kuznetsov, and Denis Dimitrov. Improveyourvideos: Architectural improvements for text-to-video generation pipeline. *IEEE Access*, 13:1986–2003, 2025b. doi: 10.1109/ACCESS.2024.3522510.
- Andreas Blattmann, Robin Rombach, Huan Ling, Tim Dockhorn, Seung Wook Kim, Sanja Fidler, and Karsten Kreis. Align your latents: High-resolution video synthesis with latent diffusion models. In *IEEE Conference on Computer Vision and Pattern Recognition (CVPR)*, 2023.
- Jingxi Chen, Brandon Y. Feng, Haoming Cai, Tianfu Wang, Levi Burner, Dehao Yuan, Cornelia Fermuller, Christopher A. Metzler, and Yiannis Aloimonos. Repurposing pre-trained video diffusion models for event-based video interpolation, 2025. URL <https://arxiv.org/abs/2412.07761>.
- Junsong Chen, Jincheng Yu, Chongjian Ge, Lewei Yao, Enze Xie, Yue Wu, Zhongdao Wang, James Kwok, Ping Luo, Huchuan Lu, and Zhenguo Li. Pixart- α : Fast training of diffusion transformer for photorealistic text-to-image synthesis, 2023.

- Duolikon Danier, Fan Zhang, and David Bull. Ldmvfi: video frame interpolation with latent diffusion models. In *Proceedings of the Thirty-Eighth AAAI Conference on Artificial Intelligence and Thirty-Sixth Conference on Innovative Applications of Artificial Intelligence and Fourteenth Symposium on Educational Advances in Artificial Intelligence, AAAI'24/IAAI'24/EAAI'24*. AAAI Press, 2024. ISBN 978-1-57735-887-9. doi: 10.1609/aaai.v38i2.27912. URL <https://doi.org/10.1609/aaai.v38i2.27912>.
- Mauricio Delbracio and Peyman Milanfar. Inversion by direct iteration: An alternative to denoising diffusion for image restoration, 2024. URL <https://arxiv.org/abs/2303.11435>.
- Xun Guo, Mingwu Zheng, Liang Hou, Yuan Gao, Yufan Deng, Pengfei Wan, Di Zhang, Yufan Liu, Weiming Hu, Zhengjun Zha, Haibin Huang, and Chongyang Ma. I2v-adapter: A general image-to-video adapter for diffusion models, 2024. URL <https://arxiv.org/abs/2312.16693>.
- Yuwei Guo, Ceyuan Yang, Anyi Rao, Zhengyang Liang, Yaohui Wang, Yu Qiao, Maneesh Agrawala, Dahua Lin, and Bo Dai. Animatediff: Animate your personalized text-to-image diffusion models without specific tuning, 2023.
- Nikita Gushchin, David Li, Daniil Selikhanovych, Evgeny Burnaev, Dmitry Baranchuk, and Alexander Korotin. Inverse bridge matching distillation, 2025. URL <https://arxiv.org/abs/2502.01362>.
- Jonathan Ho, Ajay Jain, and Pieter Abbeel. Denoising diffusion probabilistic models. In *Proceedings of the 34th International Conference on Neural Information Processing Systems, NIPS '20*, Red Hook, NY, USA, 2020. Curran Associates Inc. ISBN 9781713829546.
- Jonathan Ho, William Chan, Chitwan Saharia, Jay Whang, Ruiqi Gao, Alexey Gritsenko, Diederik P. Kingma, Ben Poole, Mohammad Norouzi, David J. Fleet, and Tim Salimans. Imagen video: High definition video generation with diffusion models, 2022. URL <https://arxiv.org/abs/2210.02303>.
- Zhewei Huang, Tianyuan Zhang, Wen Heng, Boxin Shi, and Shuchang Zhou. Real-time intermediate flow estimation for video frame interpolation. In *Proceedings of the European Conference on Computer Vision (ECCV)*, 2022.
- Oliver Ibe. *Markov processes for stochastic modeling*. Newnes, 2013.
- Siddhant Jain, Daniel Watson, Eric Tabellion, Aleksander Hołyński, Ben Poole, and Janne Kontkanen. Video interpolation with diffusion models, 2024. URL <https://arxiv.org/abs/2404.01203>.
- Tarun Kalluri, Deepak Pathak, Manmohan Chandraker, and Du Tran. Flavr: Flow-agnostic video representations for fast frame interpolation. In *2023 IEEE/CVF Winter Conference on Applications of Computer Vision (WACV)*, pp. 2070–2081, 2023. doi: 10.1109/WACV56688.2023.00211.
- Black Forest Labs. Flux. <https://github.com/black-forest-labs/flux>, 2024.
- Hyeonmin Lee, Taeh Kim, Tae-young Chung, Daehyun Pak, Yuseok Ban, and Sangyoung Lee. Adacof: Adaptive collaboration of flows for video frame interpolation. In *Proceedings of the IEEE/CVF Conference on Computer Vision and Pattern Recognition (CVPR)*, 2020.
- Yaron Lipman, Ricky T. Q. Chen, Heli Ben-Hamu, Maximilian Nickel, and Matthew Le. Flow matching for generative modeling. In *The Eleventh International Conference on Learning Representations*, 2023. URL <https://openreview.net/forum?id=PqvMRDCJT9t>.
- Guan-Hong Liu, Arash Vahdat, De-An Huang, Evangelos A. Theodorou, Weili Nie, and Anima Anandkumar. I2sb: image-to-image schrödinger bridge. In *Proceedings of the 40th International Conference on Machine Learning, ICML'23*. JMLR.org, 2023.
- Xingchao Liu, Lemeng Wu, Mao Ye, and qiang liu. Let us build bridges: Understanding and extending diffusion generative models. In *NeurIPS 2022 Workshop on Score-Based Methods*, 2022. URL <https://openreview.net/forum?id=0ef0CRKC9uZ>.

- Ilya Loshchilov and Frank Hutter. Decoupled weight decay regularization. In *International Conference on Learning Representations*, 2019. URL <https://openreview.net/forum?id=Bkg6RiCqY7>.
- Xin Ma, Yaohui Wang, Xinyuan Chen, Gengyun Jia, Ziwei Liu, Yuan-Fang Li, Cunjian Chen, and Yu Qiao. Latte: Latent diffusion transformer for video generation. *Transactions on Machine Learning Research*, 2025.
- Dmitrii Mikhailov, Aleksey Letunovskiy, Maria Kovaleva, Vladimir Arkhipkin, Vladimir Korvikov, Vladimir Polovnikov, Viacheslav Vasilev, Evelina Sidorova, and Denis Dimitrov. ∇ nbala: Neighborhood adaptive block-level attention, 2025. URL <https://arxiv.org/abs/2507.13546>.
- Simon Niklaus and Feng Liu. Softmax splatting for video frame interpolation. In *IEEE Conference on Computer Vision and Pattern Recognition*, 2020.
- Junheum Park, Chul Lee, and Chang-Su Kim. Asymmetric bilateral motion estimation for video frame interpolation. In *International Conference on Computer Vision*, 2021.
- Stefano Peluchetti. Diffusion bridge mixture transports, schrödinger bridge problems and generative modeling. *Journal of Machine Learning Research*, 24(374):1–51, 2023a.
- Stefano Peluchetti. Non-denoising forward-time diffusions. *arXiv preprint arXiv:2312.14589*, 2023b.
- Kaare Brandt Petersen, Michael Syskind Pedersen, et al. The matrix cookbook. *Technical University of Denmark*, 7(15):510, 2008.
- Fitsum Reda, Janne Kontkanen, Eric Tabellion, Deqing Sun, Caroline Pantofaru, and Brian Curless. Film: Frame interpolation for large motion. In *European Conference on Computer Vision (ECCV)*, 2022.
- Weiming Ren, Harry Yang, Ge Zhang, Cong Wei, Xinrun Du, Stephen Huang, and Wenhua Chen. Consisti2v: Enhancing visual consistency for image-to-video generation. *arXiv preprint arXiv:2402.04324*, 2024.
- Robin Rombach, Andreas Blattmann, Dominik Lorenz, Patrick Esser, and Björn Ommer. High-resolution image synthesis with latent diffusion models, 2022. URL <https://arxiv.org/abs/2112.10752>.
- Chitwan Saharia, William Chan, Saurabh Saxena, Lala Li, Jay Whang, Emily Denton, Seyed Kamyar Seyed Ghasemipour, Burcu Karagol Ayan, S. Sara Mahdavi, Rapha Gontijo Lopes, Tim Salimans, Jonathan Ho, David J Fleet, and Mohammad Norouzi. Photorealistic text-to-image diffusion models with deep language understanding, 2022. URL <https://arxiv.org/abs/2205.11487>.
- Liao Shen, Tianqi Liu, Huiqiang Sun, Xinyi Ye, Baopu Li, Jianming Zhang, and Zhiguo Cao. Dreammover: Leveraging the prior of diffusion models for image interpolation with large motion. In *Computer Vision – ECCV 2024: 18th European Conference, Milan, Italy, September 29–October 4, 2024, Proceedings, Part XV*, pp. 336–353, Berlin, Heidelberg, 2024. Springer-Verlag. ISBN 978-3-031-72632-3. doi: 10.1007/978-3-031-72633-0_19. URL https://doi.org/10.1007/978-3-031-72633-0_19.
- Xiaoyu Shi, Zhaoyang Huang, Fu-Yun Wang, Weikang Bian, Dasong Li, Yi Zhang, Manyuan Zhang, Ka Chun Cheung, Simon See, Hongwei Qin, et al. Motion-i2v: Consistent and controllable image-to-video generation with explicit motion modeling. *SIGGRAPH 2024*, 2024.
- Yuyang Shi, Valentin De Bortoli, Andrew Campbell, and Arnaud Doucet. Diffusion schrödinger bridge matching. In *Thirty-seventh Conference on Neural Information Processing Systems*, 2023. URL <https://openreview.net/forum?id=qy07OHsJT5>.
- Zhihao Shi, Xiangyu Xu, Xiaohong Liu, Jun Chen, and Ming-Hsuan Yang. Video frame interpolation transformer. In *CVPR*, 2022.

- Jascha Sohl-Dickstein, Eric Weiss, Niru Maheswaranathan, and Surya Ganguli. Deep unsupervised learning using nonequilibrium thermodynamics. In Francis Bach and David Blei (eds.), *Proceedings of the 32nd International Conference on Machine Learning*, volume 37 of *Proceedings of Machine Learning Research*, pp. 2256–2265, Lille, France, 07–09 Jul 2015. PMLR. URL <https://proceedings.mlr.press/v37/sohl-dickstein15.html>.
- Jiaming Song, Chenlin Meng, and Stefano Ermon. Denoising diffusion implicit models. In *International Conference on Learning Representations*, 2021a. URL <https://openreview.net/forum?id=StlgjarCHLP>.
- Yang Song, Jascha Sohl-Dickstein, Diederik P Kingma, Abhishek Kumar, Stefano Ermon, and Ben Poole. Score-based generative modeling through stochastic differential equations. In *International Conference on Learning Representations*, 2021b. URL <https://openreview.net/forum?id=PXTIG12RRHS>.
- Nitish Srivastava, Elman Mansimov, and Ruslan Salakhutdinov. Unsupervised learning of video representations using lstms. *CoRR*, abs/1502.04681, 2015. URL <http://arxiv.org/abs/1502.04681>.
- Thomas Unterthiner, Sjoerd van Steenkiste, Karol Kurach, Raphael Marinier, Marcin Michalski, and Sylvain Gelly. Towards accurate generative models of video: A new metric & challenges, 2019. URL <https://arxiv.org/abs/1812.01717>.
- Vikram Voleti, Alexia Jolicoeur-Martineau, and Christopher Pal. Mcvd: Masked conditional video diffusion for prediction, generation, and interpolation. In *(NeurIPS) Advances in Neural Information Processing Systems*, 2022. URL <https://arxiv.org/abs/2205.09853>.
- Xiaojuan Wang, Boyang Zhou, Brian Curless, Ira Kemelmacher-Shlizerman, Aleksander Holynski, and Steve Seitz. Generative inbetweening: Adapting image-to-video models for keyframe interpolation. In *The Thirteenth International Conference on Learning Representations*, 2025a. URL <https://openreview.net/forum?id=ykD8a9gJvy>.
- Yuji Wang, Zehua Chen, Chen Xiaoyu, Yixiang Wei, Jun Zhu, and Jianfei Chen. Framebridge: Improving image-to-video generation with bridge models. In *Forty-second International Conference on Machine Learning*, 2025b. URL <https://openreview.net/forum?id=iYmV2xRSNW>.
- Tianxing Wu, Chenyang Si, Yuming Jiang, Ziqi Huang, and Ziwei Liu. Freeinit: Bridging initialization gap in video diffusion models. *arXiv preprint arXiv:2312.07537*, 2023.
- Haocheng Xi, Shuo Yang, Yilong Zhao, Chenfeng Xu, Muyang Li, Xiuyu Li, Yujun Lin, Han Cai, Jintao Zhang, Dacheng Li, Jianfei Chen, Ion Stoica, Kurt Keutzer, and Song Han. Sparse videogen: Accelerating video diffusion transformers with spatial-temporal sparsity, 2025. URL <https://arxiv.org/abs/2502.01776>.
- Jinbo Xing, Menghan Xia, Yong Zhang, Haoxin Chen, Xintao Wang, Tien-Tsin Wong, and Ying Shan. Dynamicrafter: Animating open-domain images with video diffusion priors, 2023.
- Xi Yang, Chenhang He, Jianqi Ma, and Lei Zhang. Motion-guided latent diffusion for temporally consistent real-world video super-resolution, 2024. URL <https://arxiv.org/abs/2312.00853>.
- Guozhen Zhang, Yuhan Zhu, Yutao Cui, Xiaotong Zhao, Kai Ma, and Limin Wang. Motion-aware generative frame interpolation, 2025a. URL <https://arxiv.org/abs/2501.03699>.
- Peiyuan Zhang, Yongqi Chen, Runlong Su, Hangliang Ding, Ion Stoica, Zhengzhong Liu, and Hao Zhang. Fast video generation with sliding tile attention. In *Forty-second International Conference on Machine Learning*, 2025b. URL <https://openreview.net/forum?id=U74MOXPEJd>.
- Richard Zhang, Phillip Isola, Alexei A Efros, Eli Shechtman, and Oliver Wang. The unreasonable effectiveness of deep features as a perceptual metric. In *Proceedings of the IEEE conference on computer vision and pattern recognition*, pp. 586–595, 2018.

Shiwei* Zhang, Jiayu* Wang, Yingya* Zhang, Kang Zhao, Hangjie Yuan, Zhiwu Qing, Xiang Wang, Deli Zhao, and Jingren Zhou. I2vgen-xl: High-quality image-to-video synthesis via cascaded diffusion models, 2023.

Linqi Zhou, Aaron Lou, Samar Khanna, and Stefano Ermon. Denoising diffusion bridge models. In *The Twelfth International Conference on Learning Representations*, 2023.

Linqi Zhou, Aaron Lou, Samar Khanna, and Stefano Ermon. Denoising diffusion bridge models. In *The Twelfth International Conference on Learning Representations*, 2024a.

Shangchen Zhou, Peiqing Yang, Jianyi Wang, Yihang Luo, and Chen Change Loy. Upscale-A-Video: Temporal-consistent diffusion model for real-world video super-resolution. In *CVPR*, 2024b.

A PROOF OF PROPOSITIONS

Proof of Proposition 1. Consider the linear SDE

$$d\mathbf{X}_t = (\mathbf{A}\mathbf{X}_t + \mathbf{b})dt + \sqrt{\epsilon} d\mathbf{W}_t, \quad \mathbf{X}_0 \sim \delta_{\mathbf{X}_0},$$

with $\mathbf{A} \in \mathbb{R}^{D \times D}$ symmetric and invertible, $\mathbf{b} \in \mathbb{R}^D$, and a D -dimensional standard Wiener process \mathbf{W}_t .

Conditional mean. Let $\Phi(t) := e^{\mathbf{A}t}$ and define $\mathbf{Y}_t := (\Phi(t))^{-1}\mathbf{X}_t = e^{-\mathbf{A}t}\mathbf{X}_t$ (note $\mathbf{Y}_0 = \mathbf{X}_0$).

$$\begin{aligned} d\mathbf{Y}_t &= d(e^{-\mathbf{A}t}\mathbf{X}_t) = e^{-\mathbf{A}t} d\mathbf{X}_t + d(e^{-\mathbf{A}t})\mathbf{X}_t = \\ &e^{-\mathbf{A}t}[(\mathbf{A}\mathbf{X}_t + \mathbf{b})dt + \sqrt{\epsilon} d\mathbf{W}_t] - \mathbf{A}e^{-\mathbf{A}t}\mathbf{X}_t dt = e^{-\mathbf{A}t}\mathbf{b} dt + \sqrt{\epsilon} e^{-\mathbf{A}t} d\mathbf{W}_t, \end{aligned}$$

In the integral form:

$$\mathbf{Y}_t = \mathbf{X}_0 + \int_0^t e^{-\mathbf{A}s}\mathbf{b} ds + \sqrt{\epsilon} \int_0^t e^{-\mathbf{A}s} d\mathbf{W}_s.$$

Multiplying by $\Phi(t) = e^{\mathbf{A}t}$ yields:

$$\mathbf{X}_t = e^{\mathbf{A}t}\mathbf{X}_0 + \int_0^t e^{\mathbf{A}(t-s)}\mathbf{b} ds + \sqrt{\epsilon} \int_0^t e^{\mathbf{A}(t-s)} d\mathbf{W}_s. \quad (15)$$

Hence, the conditional mean is:

$$\mu_{t|0}(\mathbf{X}_0) = e^{\mathbf{A}t}\mathbf{X}_0 + \left(\int_0^t e^{\mathbf{A}(t-s)} ds \right) \mathbf{b} = e^{\mathbf{A}t}\mathbf{X}_0 + (e^{\mathbf{A}t} - I)\mathbf{A}^{-1}\mathbf{b}, \quad (16)$$

Conditional variance.

$$\mathbf{I}_t := \int_0^t e^{\mathbf{A}(t-s)} d\mathbf{W}_s, \quad \text{so that} \quad \mathbf{X}_t - \mu_{t|0}(\mathbf{X}_0) = \sqrt{\epsilon}\mathbf{I}_t.$$

$$\text{Cov}(\mathbf{X}_t | \mathbf{X}_0) = \mathbb{E}[(\mathbf{X}_t - \mu_{t|0})(\mathbf{X}_t - \mu_{t|0})^\top | \mathbf{X}_0] = \epsilon \text{Cov}(\mathbf{I}_t).$$

In turn:

$$\text{Cov}(\mathbf{I}_t) = \mathbb{E} \left[\left(\int_0^t e^{\mathbf{A}(t-s)} d\mathbf{W}_s \right) \left(\int_0^t e^{\mathbf{A}(t-r)} d\mathbf{W}_r \right)^\top \right].$$

By Itô isometry:

$$\mathbb{E} \left[\int_0^t G_s d\mathbf{W}_s \right] = 0, \quad \text{Cov} \left(\int_0^t G_s d\mathbf{W}_s, \int_0^t H_s d\mathbf{W}_s \right) = \int_0^t G_s H_s^\top ds.$$

Taking $G_s = H_s = e^{\mathbf{A}(t-s)}$ gives

$$\text{Cov}(\mathbf{I}_t) = \int_0^t e^{\mathbf{A}(t-s)} e^{\mathbf{A}^\top(t-s)} ds.$$

Because \mathbf{A} is symmetric, $e^{\mathbf{A}^\top u} = e^{\mathbf{A}u}$, hence

$$\text{Cov}(\mathbf{I}_t) = \int_0^t e^{2\mathbf{A}(t-s)} ds = \frac{1}{2}(e^{2\mathbf{A}t} - \mathbf{I})\mathbf{A}^{-1}.$$

Consequently,

$$\Sigma_{t|0} = \text{Cov}(\mathbf{X}_t | \mathbf{X}_0) = \frac{\epsilon}{2}(e^{2\mathbf{A}t} - \mathbf{I})\mathbf{A}^{-1}.$$

Since $\mathbf{X}_t | \mathbf{X}_0$ is Gaussian with mean $\mu_{t|0}$ and covariance $\Sigma_{t|0}$, its score is

$$\nabla_{\mathbf{X}_t} \log q(\mathbf{X}_t | \mathbf{X}_0) = -\Sigma_{t|0}^{-1}(\mathbf{X}_t - \mu_{t|0}(\mathbf{X}_0)).$$

This completes the proof. \square

Proof of Proposition 2. Step 1: Joint law from the prior. From equation 15 and equation 16 in the proof of Proposition 1:

$$\mathbf{X}_u = \mu_{u|0}(\mathbf{X}_0) + \sqrt{\epsilon} \int_0^u e^{\mathbf{A}(u-s)} d\mathbf{W}_s,$$

$$\mu_{u|0}(\mathbf{X}_0) = e^{\mathbf{A}u}\mathbf{X}_0 + (e^{\mathbf{A}u} - \mathbf{I})\mathbf{A}^{-1}\mathbf{b}.$$

Thus, conditionally on \mathbf{X}_0 ,

$$\mathbb{E}[\mathbf{X}_t | \mathbf{X}_0] = \mu_{t|0}(\mathbf{X}_0), \quad \mathbb{E}[\mathbf{X}_{t'} | \mathbf{X}_0] = \mu_{t'|0}(\mathbf{X}_0),$$

$$\Sigma_{t|0} = \frac{\epsilon}{2}(e^{2\mathbf{A}t} - \mathbf{I})\mathbf{A}^{-1}, \quad \Sigma_{t'|0} = \frac{\epsilon}{2}(e^{2\mathbf{A}t'} - \mathbf{I})\mathbf{A}^{-1}.$$

For the cross-covariance, using Itô isometry and independence of increments, for $t < t'$,

$$\Sigma_{t,t'|0} = \text{Cov}(\mathbf{X}_t, \mathbf{X}_{t'} | \mathbf{X}_0) = \epsilon \int_0^t e^{\mathbf{A}(t-s)} e^{\mathbf{A}(t'-s)} ds = \epsilon \int_0^t e^{\mathbf{A}(t+t'-2s)} ds = \frac{\epsilon}{2}\mathbf{A}^{-1}(e^{\mathbf{A}(t+t')} - e^{\mathbf{A}(t'-t)}).$$

Collecting blocks, we have the joint Gaussian (conditionally on \mathbf{X}_0)

$$\begin{bmatrix} \mathbf{X}_t \\ \mathbf{X}_{t'} \end{bmatrix} \sim \mathcal{N}\left(\begin{bmatrix} \mu_{t|0}(\mathbf{X}_0) \\ \mu_{t'|0}(\mathbf{X}_0) \end{bmatrix}, \begin{bmatrix} \Sigma_{t|0} & \Sigma_{t,t'|0} \\ \Sigma_{t,t'|0} & \Sigma_{t'|0} \end{bmatrix}\right).$$

Step 2: Conditioning to obtain the bridge. For a joint Gaussian $\begin{bmatrix} x \\ y \end{bmatrix}$ with blocks $(\mu_x, \mu_y, \Sigma_{xx}, \Sigma_{yy}, \Sigma_{xy})$, the conditional $x | y$ is (Petersen et al., 2008, Section 8.1.3):

$$x | y \sim \mathcal{N}(\mu_x + \Sigma_{xy}\Sigma_{yy}^{-1}(y - \mu_y), \Sigma_{xx} - \Sigma_{xy}\Sigma_{yy}^{-1}\Sigma_{yx}).$$

Applying this with $x = \mathbf{X}_t$, $y = \mathbf{X}_{t'}$ and the blocks above gives:

$$\begin{aligned} \mu_{t|0,t'} &= \mu_{t|0}(\mathbf{X}_0) + \Sigma_{t,t'|0} \Sigma_{t'|0}^{-1}(\mathbf{X}_{t'} - \mu_{t'|0}(\mathbf{X}_0)), \\ \Sigma_{t|0,t'} &= \Sigma_{t|0} - \Sigma_{t,t'|0} \Sigma_{t'|0}^{-1} \Sigma_{t,t'|0}. \end{aligned}$$

Here

$$\Sigma_{t|0} = \frac{\epsilon}{2}(e^{2\mathbf{A}t} - \mathbf{I})\mathbf{A}^{-1}, \quad \Sigma_{t'|0} = \frac{\epsilon}{2}(e^{2\mathbf{A}t'} - \mathbf{I})\mathbf{A}^{-1}, \quad \Sigma_{t,t'|0} = \frac{\epsilon}{2}\mathbf{A}^{-1}(e^{\mathbf{A}(t+t')} - e^{\mathbf{A}(t'-t)}).$$

This completes the proof. \square

Proof of Proposition 3. Consider the following bijective reparameterization:

$$v_\phi(\mathbf{X}_t, t) = -\Sigma_{t|0}^{-1}(\mathbf{X}_t - \mu_{t|0}(\widehat{\mathbf{X}}_0^\phi(\mathbf{X}_t, t)))$$

and substitute it in the optimization problem:

$$\min_{\phi} \mathbb{E}_{\mathbf{X}_0, \mathbf{X}_t, t} \left[\left\| v_\phi(\mathbf{X}_t, t) + \Sigma_{t|0}^{-1}(\mathbf{X}_t - \mu_{t|0}(\mathbf{X}_0)) \right\|^2 \right],$$

$$\begin{aligned}
& \min_{\phi} \mathbb{E}_{\mathbf{X}_0, \mathbf{X}_t, t} \left[\left\| -\Sigma_{t|0}^{-1} \left(\mathbf{X}_t - \boldsymbol{\mu}_{t|0}(\widehat{\mathbf{X}}_0^{\phi}(\mathbf{X}_t, t)) \right) + \Sigma_{t|0}^{-1} \left(\mathbf{X}_t - \boldsymbol{\mu}_{t|0}(\mathbf{X}_0) \right) \right\|^2 \right] = \\
& \min_{\phi} \mathbb{E}_{\mathbf{X}_0, \mathbf{X}_t, t} \left[\left\| \Sigma_{t|0}^{-1} \left(\left(\mathbf{X}_t - \boldsymbol{\mu}_{t|0}(\mathbf{X}_0) \right) - \left(\mathbf{X}_t - \boldsymbol{\mu}_{t|0}(\widehat{\mathbf{X}}_0^{\phi}(\mathbf{X}_t, t)) \right) \right) \right\|^2 \right] = \\
& \min_{\phi} \mathbb{E}_{\mathbf{X}_0, \mathbf{X}_t, t} \left[\left\| \Sigma_{t|0}^{-1} \left(\boldsymbol{\mu}_{t|0}(\widehat{\mathbf{X}}_0^{\phi}(\mathbf{X}_t, t)) - \boldsymbol{\mu}_{t|0}(\mathbf{X}_0) \right) \right\|^2 \right] = \\
& \min_{\phi} \mathbb{E}_{\mathbf{X}_0, \mathbf{X}_t, t} \left[\left(\boldsymbol{\mu}_{t|0}(\widehat{\mathbf{X}}_0^{\phi}(\mathbf{X}_t, t)) - \boldsymbol{\mu}_{t|0}(\mathbf{X}_0) \right)^{\top} \left(\Sigma_{t|0}^{\top} \right)^{-1} \Sigma_{t|0}^{-1} \left(\boldsymbol{\mu}_{t|0}(\widehat{\mathbf{X}}_0^{\phi}(\mathbf{X}_t, t)) - \boldsymbol{\mu}_{t|0}(\mathbf{X}_0) \right) \right]
\end{aligned}$$

Taking the gradient of this objective with respect to ϕ , we obtain:

$$\mathbb{E}_{\mathbf{X}_0, \mathbf{X}_t, t} \left[2 \left(\Sigma_{t|0}^{\top} \right)^{-1} \Sigma_{t|0}^{-1} \left(\boldsymbol{\mu}_{t|0}(\widehat{\mathbf{X}}_0^{\phi}(\mathbf{X}_t, t)) - \boldsymbol{\mu}_{t|0}(\mathbf{X}_0) \right) \right] = 0$$

Since $\Sigma_{t|0}^{-1}$ is positive definite we can multiply by $\frac{1}{2} \Sigma_{t|0} (\Sigma_{t|0}^{\top})$ and get:

$$\mathbb{E}_{\mathbf{X}_0, \mathbf{X}_t, t} \left[\boldsymbol{\mu}_{t|0}(\widehat{\mathbf{X}}_0^{\phi}(\mathbf{X}_t, t)) - \boldsymbol{\mu}_{t|0}(\mathbf{X}_0) \right] = 0$$

Then for each \mathbf{X}_t consider conditional mean:

$$\mathbb{E}_{\mathbf{X}_t, t} \left[\mathbb{E}_{\mathbf{X}_0 | \mathbf{X}_t} \left[\boldsymbol{\mu}_{t|0}(\widehat{\mathbf{X}}_0^{\phi}(\mathbf{X}_t, t)) - \boldsymbol{\mu}_{t|0}(\mathbf{X}_0) \right] \right] = 0$$

$$\mathbb{E}_{\mathbf{X}_0 | \mathbf{X}_t} \left[\boldsymbol{\mu}_{t|0}(\widehat{\mathbf{X}}_0^{\phi}(\mathbf{X}_t, t)) - \boldsymbol{\mu}_{t|0}(\mathbf{X}_0) \right] = 0$$

From equation 16 we have:

$$\boldsymbol{\mu}_{t|0}(\mathbf{X}_0) = e^{\mathbf{A}t} \mathbf{X}_0 + \left(\int_0^t e^{\mathbf{A}(t-s)} ds \right) \mathbf{b} = e^{\mathbf{A}t} \mathbf{X}_0 + (e^{\mathbf{A}t} - I) \mathbf{A}^{-1} \mathbf{b},$$

Then (note that $e^{\mathbf{A}t}$ is invertible and we can multiplu both sides on $e^{-\mathbf{A}t}$):

$$\mathbb{E}_{\mathbf{X}_0 | \mathbf{X}_t} \left[e^{\mathbf{A}t} \mathbf{X}_0^{\phi}(\mathbf{X}_t, t) + (e^{\mathbf{A}t} - I) \mathbf{A}^{-1} \mathbf{b} - e^{\mathbf{A}t} \mathbf{X}_0 + (e^{\mathbf{A}t} - I) \mathbf{A}^{-1} \mathbf{b} \right] = 0$$

$$\mathbb{E}_{\mathbf{X}_0 | \mathbf{X}_t} \left[e^{\mathbf{A}t} (\mathbf{X}_0^{\phi}(\mathbf{X}_t, t) - \mathbf{X}_0) \right] = 0$$

$$\mathbb{E}_{\mathbf{X}_0 | \mathbf{X}_t} \left[\mathbf{X}_0^{\phi}(\mathbf{X}_t, t) - \mathbf{X}_0 \right] = 0$$

$$\mathbf{X}_0^{\phi}(\mathbf{X}_t, t) = \mathbb{E}_{\mathbf{X}_0 | \mathbf{X}_t} [\mathbf{X}_0]$$

Hence, optimal $\mathbf{X}_0^* = \mathbb{E}_{\mathbf{X}_0 | \mathbf{X}_t} [\mathbf{X}_0]$, which in turn is the minimizer of MSE problem:

$$\min_{\phi} \mathbb{E}_{\mathbf{X}_0, \mathbf{X}_t, t} \left[\left\| \widehat{\mathbf{X}}_0^{\phi}(\mathbf{X}_t, t) - \mathbf{X}_0 \right\|^2 \right].$$

By substituting in to v_{ϕ} we have:

$$v^*(\mathbf{X}_t, t) = -\Sigma_{t|0}^{-1} \left(\mathbf{X}_t - \boldsymbol{\mu}_{t|0}(\widehat{\mathbf{X}}_0^*(\mathbf{X}_t, t)) \right)$$

This completes the proof. \square

B IMPLEMENTATION DETAILS

To evaluate the performance of our method and compare it to other approaches, we take our own small and simple U-Net model based on several residual blocks with $2D$ convolutions. The model has approximately 8.7 million parameters. For each experiment, we extract sub-sequences from the videos, consisting of 10 consecutive frames, and concatenate them into a 10-channel input for the neural network. We use 9,500 training sequences and 500 validation sequences, with a random split for each seed value. We train each model for 150,000 iterations with a batch size of 128 and an ema rate of 0.999. We use the AdamW optimizer (Loshchilov & Hutter, 2019) with betas set to 0.9 and 0.95, a weight decay of 10^{-4} , and a learning rate of 3×10^{-5} . The number of steps in the reverse process for all methods is equal to 1000. All experiments are conducted using a single NVIDIA Tesla A100 GPU.

C ADDITIONAL QUANTITATIVE RESULTS

Here, we present the results of a quantitative comparison between DDPM, DDIM, Bridge Matching (BM), and our proposed method, TCVBM. The values of the standard deviation are provided, based on 3 runs of each method with different random seeds.

Table 4: Frame interpolation quantitative results with standard deviation. The best values in column are bold, second best values are underlined.

Metric	FVD ↓	LPIPS ↓	PSNR ↑	SSIM ↑
DDIM	34.664 ± 5.80	0.120 ± 0.070	15.843 ± 0.120	0.766 ± 0.011
DDPM	<u>33.612 ± 1.494</u>	0.107 ± 0.009	14.509 ± 0.427	0.714 ± 0.024
BM	34.766 ± 0.398	<u>0.078 ± 0.001</u>	17.265 ± 0.390	0.789 ± 0.005
TCVBM (ours)	31.491 ± 4.035	0.071 ± 0.019	17.451 ± 0.459	0.825 ± 0.044

Table 5: Image-to-Video generation quantitative results with standard deviation. The best values in column are bold, second best values are underlined.

Metric	FVD ↓	LPIPS ↓	PSNR ↑	SSIM ↑
DDIM	335.51 ± 241.12	0.402 ± 0.092	10.205 ± 0.514	0.513 ± 0.069
DDPM	250.52 ± 134.99	0.383 ± 0.054	10.333 ± 0.275	0.530 ± 0.046
BM	48.54 ± 0.56	0.268 ± 0.005	10.627 ± 0.053	0.582 ± 0.004
TCVBM (ours)	45.32 ± 0.91	0.260 ± 0.002	10.710 ± 0.028	0.589 ± 0.001

Table 6: Video super resolution quantitative results with standard deviation. The best values in column are bold, second best values are underlined.

Metric	FVD ↓	LPIPS ↓	PSNR ↑	SSIM ↑
DDIM	336.808 ± 5.175	0.520 ± 0.006	17.226 ± 0.103	0.600 ± 0.016
DDPM	614.288 ± 6.289	0.237 ± 0.001	20.152 ± 0.050	0.577 ± 0.004
BM	29.710 ± 20.683	0.026 ± 0.005	21.412 ± 1.040	0.941 ± 0.012
TCVBM (ours)	<u>32.762 ± 23.153</u>	<u>0.029 ± 0.004</u>	21.431 ± 1.419	0.941 ± 0.011

D INITIALIZATION EXPERIMENTS

In this section, we explore options for initializing or representing input data for bridge-based methods used in our work, namely for Bridge Matching with Brownian Bridge (BM) and Time-Correlated Video Bridge Matching (TCVBM). The interest in exploring the effect of input data initialization on the quality of model performance stems primarily from the assumption that bridge-based approaches are better suited for data-to-data translation tasks.

D.1 FRAME INTERPOLATION

As input data for the network, we explored two options: filling in intermediate frames with Gaussian noise sampled from $\mathcal{N}(\mathbf{0}, \mathbf{1})$ and using linear interpolation between fixed boundary frames \mathbf{x}^0 and \mathbf{x}^N , i.e.:

$$\mathbf{x}_{input}^n = \frac{n\mathbf{x}^0 + (N - n)\mathbf{x}^N}{N}, \quad n = 1, \dots, N - 1.$$

Table 7 compares the results of these initialization methods. As can be seen, filling intermediate frames with noise from a normal distribution produces better results than the initial linear interpolation.

Table 7: Analysis of the impact of initialization of input video data for bridge-based methods in the task of frame interpolation. Using noise from a normal distribution shows a clear advantage. The best values in column are bold, second best values are underlined.

Initialization method	Method	FVD ↓	LPIPS ↓	PSNR ↑	SSIM ↑
Linear interpolation	BM	34.804	0.109	15.439	0.756
	TCVBM	<u>31.944</u>	0.092	16.275	0.782
Gaussian noise from $\mathcal{N}(\mathbf{0}, \mathbf{1})$	BM	34.315	<u>0.079</u>	<u>17.103</u>	<u>0.794</u>
	TCVBM	30.542	0.077	17.280	0.813

D.2 IMAGE-TO-VIDEO GENERATION

Here we compare the following two types of initial initialization: duplicating the first frame in place of the frames to be generated (static video) and using random noise everywhere except the first frame. Static video initialization is superior to the noise option for both models (Table 8).

Table 8: Comparison of two types of initial initialization of input data for image-to-video generation.

Initialization method	Method	FVD ↓	LPIPS ↓	PSNR ↑	SSIM ↑
Static video	BM	49.32	0.271	10.63	0.579
	TCVBM	44.96	0.258	10.75	0.591
Gaussian noise from $\mathcal{N}(\mathbf{0}, \mathbf{1})$	BM	52.57	0.287	10.61	0.568
	TCVBM	<u>48.61</u>	<u>0.263</u>	<u>10.68</u>	<u>0.587</u>

D.3 VIDEO SUPER RESOLUTION

Table 9: Comparison of two types of initial initialization of input data for video super resolution. We perform this comparison for low-resolution 32×32 .

Initialization method	Method	FVD ↓	LPIPS ↓	PSNR ↑	SSIM ↑
Low-resolution video	BM	<u>9.501</u>	<u>0.014</u>	24.888	<u>0.972</u>
	TCVBM	9.496	0.012	24.970	0.973
Low-resolution video concatenated with noise from $\mathcal{N}(\mathbf{0}, \mathbf{1})$	BM	9.556	0.012	<u>24.892</u>	0.973
	TCVBM	9.646	0.012	24.988	0.973

E HYPERPARAMETERS SEARCHING

Here we compare different values of hyperparameters, namely the noise scaling value ϵ and the coefficient α , which determines the degree of impact of the matrix \mathbf{A} as $\tilde{\mathbf{A}} := \alpha\mathbf{A}$. Tables 10 and 11 show that in the case of frame interpolation and image-to-video generation, it is impossible to identify a clear dependence of the generation quality on the hyperparameters used, however, a sufficient amount of noise and not large values for the α coefficient are optimal. The results for video super resolution in Table 12 demonstrate that small values of ϵ and α are optimal for this task, which does not contradict the results for frame interpolation.

Table 10: The results of TCVBM training with various hyperparameters ϵ and α for frame interpolation. The best values in column are bold, second best values are underlined.

ϵ	α	FVD ↓	LPIPS ↓	PSNR ↑	SSIM ↑
0.1	0.1	35.572	0.085	16.40	0.797
0.1	1	36.542	0.089	16.37	0.797
0.1	10	<u>29.792</u>	0.086	16.56	0.801
1	0.1	27.342	0.084	16.65	0.803
1	1	30.542	0.077	16.86	0.813
1	10	31.432	<u>0.080</u>	17.12	0.817
10	0.1	37.662	0.084	17.24	0.819
10	1	54.542	0.093	<u>17.17</u>	<u>0.818</u>
10	10	54.562	0.100	<u>17.17</u>	0.769

Table 11: The results of TCVBM training with various hyperparameters ϵ and α for image-to-video generation. The best values in column are bold, second best values are underlined.

ϵ	α	FVD ↓	LPIPS ↓	PSNR ↑	SSIM ↑
0.1	0.1	55.46	0.2670	10.80	0.587
0.1	1	51.62	0.2578	10.74	0.583
0.1	10	59.57	0.2571	10.67	0.585
1	0.1	51.80	0.2615	10.70	0.590
1	1	44.96	<u>0.2575</u>	<u>10.75</u>	<u>0.591</u>
1	10	51.27	<u>0.2613</u>	10.60	<u>0.583</u>
10	0.1	44.90	0.2610	10.67	0.588
10	1	44.22	0.2584	10.70	0.591
10	10	<u>44.58</u>	0.2597	10.58	0.583

Table 12: The results of TCVBM training with various hyperparameters ϵ and α for video super resolution. We perform this comparison for low-resolution 32×32 .

ϵ	α	FVD ↓	LPIPS ↓	PSNR ↑	SSIM ↑
0.1	0.1	9.496	0.012	24.970	0.973
0.1	1	<u>10.413</u>	<u>0.013</u>	24.358	0.969
1	0.1	<u>13.226</u>	<u>0.019</u>	23.004	<u>0.959</u>
1	1	15.023	0.022	22.120	0.949
10	0.1	18.458	0.033	20.085	0.921
10	1	20.746	0.039	19.283	0.906

F COMPUTATIONAL COST ANALYSIS

As described in Algorithm 2, inference consists of two alternating steps: (i) computing $\widehat{\mathbf{X}}_0^\phi(\mathbf{X}_{t_n}, t_n)$ and (ii) sampling from the Gaussian distribution given in Eq. 9. Sampling can be done using reparameterization:

$$\mathbf{X}_{t'} = \mu_{t|0,t'}(\mathbf{X}_0) + (\boldsymbol{\Sigma}_{t|0,t'}^{1/2})^\top \mathbf{Z}, \quad \mathbf{Z} \sim \mathcal{N}(0, I),$$

which requires the evaluation of the mean and covariance:

$$\mu_{t|0,t'} = \mu_{t|0}(\mathbf{X}_0) + \boldsymbol{\Sigma}_{t|0} \boldsymbol{\Sigma}_{t'|0}^{-1} (\mathbf{X}_{t'} - \mu_{t'|0}(\mathbf{X}_0)),$$

$$\boldsymbol{\Sigma}_{t|0,t'} = \boldsymbol{\Sigma}_{t|0} - \boldsymbol{\Sigma}_{t|0} \boldsymbol{\Sigma}_{t'|0}^{-1} \boldsymbol{\Sigma}_{t|0}.$$

In turn,

$$\mu_{t|0}(\mathbf{X}_0) = e^{\mathbf{A}t} \mathbf{X}_0 + (e^{\mathbf{A}t} - I) \mathbf{A}^{-1} \mathbf{b}, \quad \boldsymbol{\Sigma}_{t|0} = \epsilon \frac{e^{2\mathbf{A}t} - I}{2} \mathbf{A}^{-1}.$$

In total, almost all these operations can be cached except for 5 matrix multiplications: $(\boldsymbol{\Sigma}_{t|0,t'}^{1/2})^\top \mathbf{Z}$, $e^{\mathbf{A}t} \mathbf{X}_0$, $(\boldsymbol{\Sigma}_{t|0} \boldsymbol{\Sigma}_{t'|0}^{-1}) \mathbf{X}_{t'}$, $e^{\mathbf{A}t'} \mathbf{X}_0$, $(\boldsymbol{\Sigma}_{t|0} \boldsymbol{\Sigma}_{t'|0}^{-1})(e^{\mathbf{A}t'} \mathbf{X}_0)$. All these multiplications are for tensors

of size $F \times F$ (F is the number of frames in the video) with a tensor of size $F \times C \times H \times W$, where C is the number of channels, H is the height, and W is the width of the video. This requires $O(F^2CHW)$ operations. For comparison, a single convolutional layer with C input channels, C_{out} output channels, and kernel size $K \times K$ applied to all F frames requires $O(FCHWK^2C_{\text{out}})$ operations. Since typically $F \sim 10\text{--}100$, $K^2 \sim 10$, and $C_{\text{out}} \sim 10$, we have

$$\frac{F^2CHW}{FCHWK^2C_{\text{out}}} = \frac{F}{K^2C_{\text{out}}} \sim 0.1 - 1.$$

Thus, each of these 5 operations is comparable to requiring less computation than 1 convolution layer. Since a neural network requires many convolutional layers and additional nonlinear processing, the resulting overhead of our bridge update is comparable to only a few convolutional layers and therefore remains relatively small in practice.

G DYNAMICAL CORRELATION

G.1 THEORY

Consider prior SDE with an additional multiplicative function $f(t)$ depending only on time t :

$$d\mathbf{X}_t = f(t)(\mathbf{A}\mathbf{X}_t + \mathbf{b})dt + \sqrt{\epsilon}d\mathbf{W}_t.$$

The derivation of formulas for this prior follows the same principles used for $f(t) = 1$ in Appendix A.

Define:

$$F(t) = \int_0^t f(\tau) d\tau, \quad \Phi(t) = e^{\mathbf{A}F(t)}.$$

Then $\frac{d}{dt}\Phi(t) = f(t)\mathbf{A}\Phi(t)$, $\Phi(0) = I$, and $\frac{d}{dt}\Phi(t)^{-1} = -f(t)\Phi(t)^{-1}\mathbf{A}$.

Conditional mean. Consider $\mathbf{Y}_t := \Phi(t)^{-1}\mathbf{X}_t$. By Itô's rule:

$$\begin{aligned} d\mathbf{Y}_t &= \Phi(t)^{-1}d\mathbf{X}_t + d(\Phi(t)^{-1})\mathbf{X}_t = \Phi(t)^{-1}f(t)(\mathbf{A}\mathbf{X}_t + \mathbf{b})dt + \sqrt{\epsilon}\Phi(t)^{-1}d\mathbf{W}_t - f(t)\Phi(t)^{-1}\mathbf{A}\mathbf{X}_tdt \\ &= \Phi(t)^{-1}f(t)\mathbf{b}dt + \sqrt{\epsilon}\Phi(t)^{-1}d\mathbf{W}_t. \end{aligned}$$

Integrating from 0 to t gives

$$\mathbf{Y}_t = \mathbf{X}_0 + \int_0^t \Phi(s)^{-1}f(s)\mathbf{b}ds + \sqrt{\epsilon}\int_0^t \Phi(s)^{-1}d\mathbf{W}_s,$$

and thus

$$\mathbf{X}_t = \Phi(t)\mathbf{X}_0 + \Phi(t)\int_0^t \Phi(s)^{-1}f(s)\mathbf{b}ds + \sqrt{\epsilon}\Phi(t)\int_0^t \Phi(s)^{-1}d\mathbf{W}_s.$$

Taking expectation and using $\Phi(t)\Phi(s)^{-1} = e^{\mathbf{A}(F(t)-F(s))}$,

$$\boldsymbol{\mu}_{t|0}(\mathbf{X}_0) = \mathbb{E}[\mathbf{X}_t|\mathbf{X}_0] = e^{\mathbf{A}F(t)}\mathbf{X}_0 + \int_0^t e^{\mathbf{A}(F(t)-F(s))}f(s)\mathbf{b}ds.$$

With the change of variables $u = F(s)$ (so $du = f(s)ds$) this equals

$$\int_0^{F(t)} e^{\mathbf{A}(F(t)-u)}du\mathbf{b} = \left[-e^{\mathbf{A}(F(t)-u)}\mathbf{A}^{-1} \right]_{u=0}^{F(t)}\mathbf{b} = (e^{\mathbf{A}F(t)} - I)\mathbf{A}^{-1}\mathbf{b}.$$

Therefore

$$\boldsymbol{\mu}_{t|0}(\mathbf{X}_0) = e^{\mathbf{A}F(t)}\mathbf{X}_0 + (e^{\mathbf{A}F(t)} - I)\mathbf{A}^{-1}\mathbf{b}.$$

The mean $\mu_{t|0}(X_0)$ of the process starting from a given \mathbf{X}_0 is given by:

$$\boldsymbol{\mu}_{t|0}(\mathbf{X}_0) = e^{\mathbf{A}F(t)}\mathbf{X}_0 + (e^{\mathbf{A}F(t)} - I)\mathbf{A}^{-1}\mathbf{b}.$$

Conditional variance. Let $\mathbf{Z}_t := \mathbf{X}_t - \boldsymbol{\mu}_{t|0}$ be the centered process. Subtracting the mean SDE from the original SDE yields

$$d\mathbf{Z}_t = f(t) \mathbf{A} \mathbf{Z}_t dt + \sqrt{\epsilon} d\mathbf{W}_t.$$

Define the covariance $\boldsymbol{\Sigma}_{t|0} := \mathbb{E}[\mathbf{Z}_t \mathbf{Z}_t^\top]$. Using Itô's rule for $\mathbf{Z}_t \mathbf{Z}_t^\top$,

$$d(\mathbf{Z}_t \mathbf{Z}_t^\top) = (d\mathbf{Z}_t) \mathbf{Z}_t^\top + \mathbf{Z}_t (d\mathbf{Z}_t)^\top + d\mathbf{Z}_t (d\mathbf{Z}_t)^\top,$$

where

$$(d\mathbf{Z}_t) \mathbf{Z}_t^\top = f(t) \mathbf{A} \mathbf{Z}_t \mathbf{Z}_t^\top dt + \sqrt{\epsilon} d\mathbf{W}_t \mathbf{Z}_t^\top, \quad (17)$$

$$\mathbf{Z}_t (d\mathbf{Z}_t)^\top = f(t) \mathbf{Z}_t \mathbf{Z}_t^\top \mathbf{A}^\top dt + \sqrt{\epsilon} \mathbf{Z}_t d\mathbf{W}_t^\top, \quad (18)$$

$$(d\mathbf{Z}_t) (d\mathbf{Z}_t)^\top = \epsilon d\mathbf{W}_t d\mathbf{W}_t^\top = \epsilon I dt. \quad (19)$$

Hence

$$d(\mathbf{Z}_t \mathbf{Z}_t^\top) = f(t) (\mathbf{A} \mathbf{Z}_t \mathbf{Z}_t^\top + \mathbf{Z}_t \mathbf{Z}_t^\top \mathbf{A}^\top) dt + \sqrt{\epsilon} d\mathbf{W}_t \mathbf{Z}_t^\top + \sqrt{\epsilon} \mathbf{Z}_t d\mathbf{W}_t^\top + \epsilon I dt.$$

and taking expectations gives

$$\frac{d}{dt} \boldsymbol{\Sigma}_{t|0} = f(t) \mathbf{A} \boldsymbol{\Sigma}_{t|0} + f(t) \boldsymbol{\Sigma}_{t|0} \mathbf{A}^\top + \epsilon I, \quad \boldsymbol{\Sigma}_{t|0} = 0.$$

To get the cross-covariance, we use:

$$\mathbf{Z}_t = \sqrt{\epsilon} \int_0^t e^{\mathbf{A}(F(t)-F(s))} d\mathbf{W}_s, \quad \mathbf{Z}_{t'} = \sqrt{\epsilon} \int_0^{t'} e^{\mathbf{A}(F(t')-F(u))} d\mathbf{W}_u,$$

The Itô isometry yields

$$\boldsymbol{\Sigma}_{t,t'|0} := \text{Cov}(\mathbf{Z}_t, \mathbf{Z}_{t'}^\top) = \epsilon \int_0^t e^{\mathbf{A}(F(t)-F(s))} e^{\mathbf{A}(F(t')-F(s))^\top} ds.$$

For symmetric \mathbf{A} , $e^{(\cdot)^\top} = e^{(\cdot)}$ and, since these exponentials commute (all are $e^{\mathbf{A}(\cdot)}$),

$$e^{\mathbf{A}(F(t)-F(s))} e^{\mathbf{A}(F(t')-F(s))} = e^{\mathbf{A}(F(t')-F(t))} e^{2\mathbf{A}(F(t)-F(s))}.$$

Hence

$$\boldsymbol{\Sigma}_{t,t'|0} = e^{\mathbf{A}(F(t')-F(t))} \epsilon \int_0^t e^{2\mathbf{A}(F(t)-F(s))} ds = e^{\mathbf{A}[F(t')-F(t)]} \boldsymbol{\Sigma}_{t|0}.$$

Summary. Thus, all three components: mean $\boldsymbol{\mu}_{t|0}(\mathbf{X}_0)$, variance $\boldsymbol{\Sigma}_{t|0}$, and cross-covariance $\boldsymbol{\Sigma}_{t,t'|0}$ are derived and can be used further in the same way as in the original case of $f(t) = 1$.

G.2 EXPERIMENTAL RESULTS

The continuous and time-decreasing function $f(t)$ sets the increasing values of the matrix \mathbf{A} in the inverse diffusion process when $t \rightarrow 0$. Thus, the correlation of frames with each other in the generated video increases in the last steps of the inference. We conduct a series of experiments to investigate the effect of dynamic correlation and the choice of the function $f(t)$. We use the same experimental setting as described in Appendix B of the main paper, with a number of optimizer steps set to 120,000. The frame interpolation results are presented in Table 13. As can be seen, our experiments do not demonstrate the advantages of using dynamic correlation compared to using constant values of the matrix \mathbf{A} . However, we observe significant differences in the quality of the results depending on the function $f(t)$. This demonstrates a complex structure of the relationship between video frames in the diffusion process, which our framework provides in the constant linear approximation.

Table 13: The results of the selection of the function $f(t)$, which determines the inverse dependence of the values of the matrix \mathbf{A} on time t . The best values in column are bold, second best values are underlined.

$f(t)$	FVD ↓	LPIPS ↓	PSNR ↑	SSIM ↑
$1 - t$	49.569	0.115	<u>13.938</u>	<u>0.752</u>
$1 - 2t$	398.823	0.202	11.760	0.684
$1 - 0.5t$	427.942	0.226	12.063	0.620
$2 \times (1 - t)$	409.495	0.195	12.239	0.624
$0.5 \times (1 - t)$	269.899	0.182	12.297	0.676
$(1 - t)^2$	43.651	<u>0.112</u>	13.916	0.751
e^{-t}	1910.002	0.973	3.600	0.002
e^{-2t}	1216.250	0.629	7.243	0.119
e^{-4t}	108.052	0.142	13.186	0.688
e^{-8t}	50.078	0.128	13.321	0.726
Constant ($f(t) = \alpha = 1$)	36.309	0.097	14.515	0.772

H ADDITIONAL EXAMPLES

H.1 FRAME INTERPOLATION

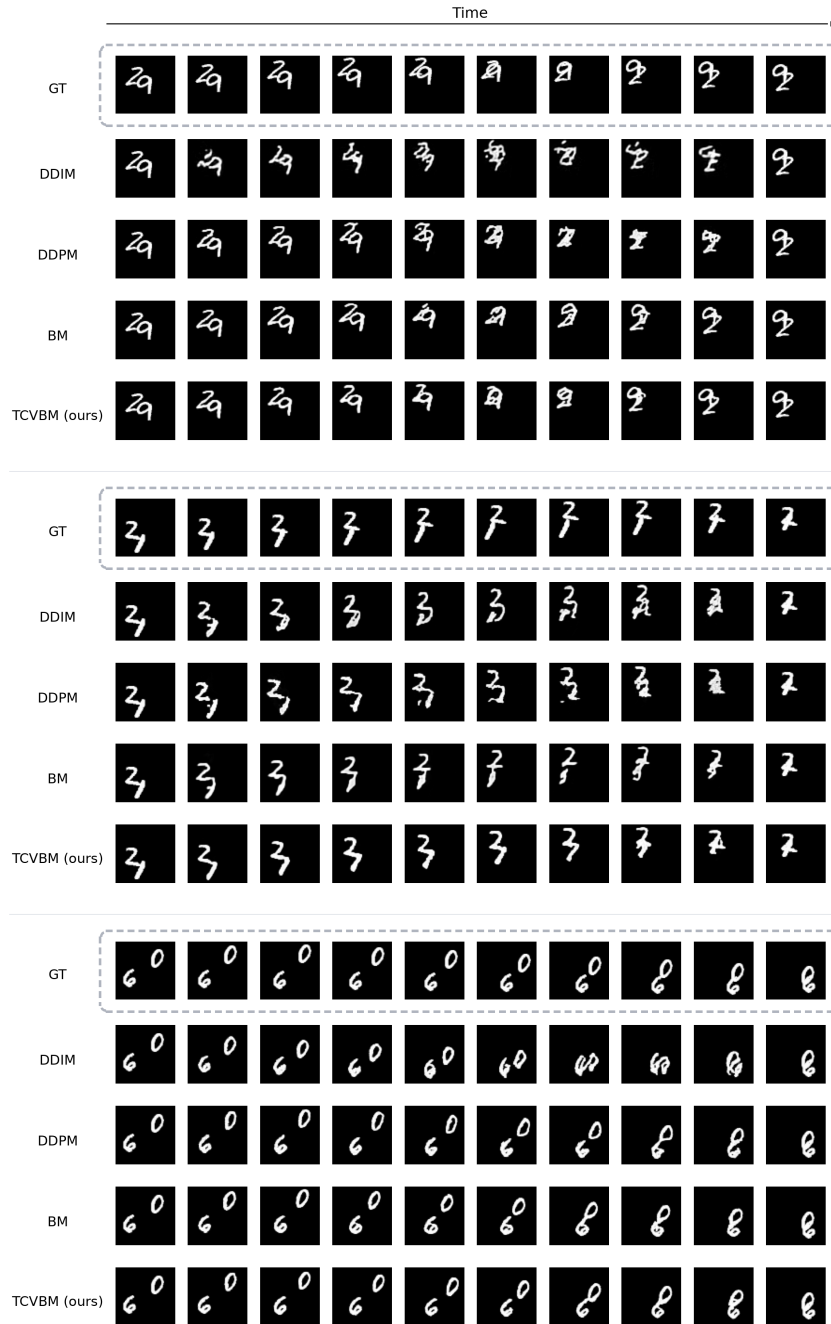


Figure 3: Additional frame interpolation results.

H.2 IMAGE-TO-VIDEO GENERATION

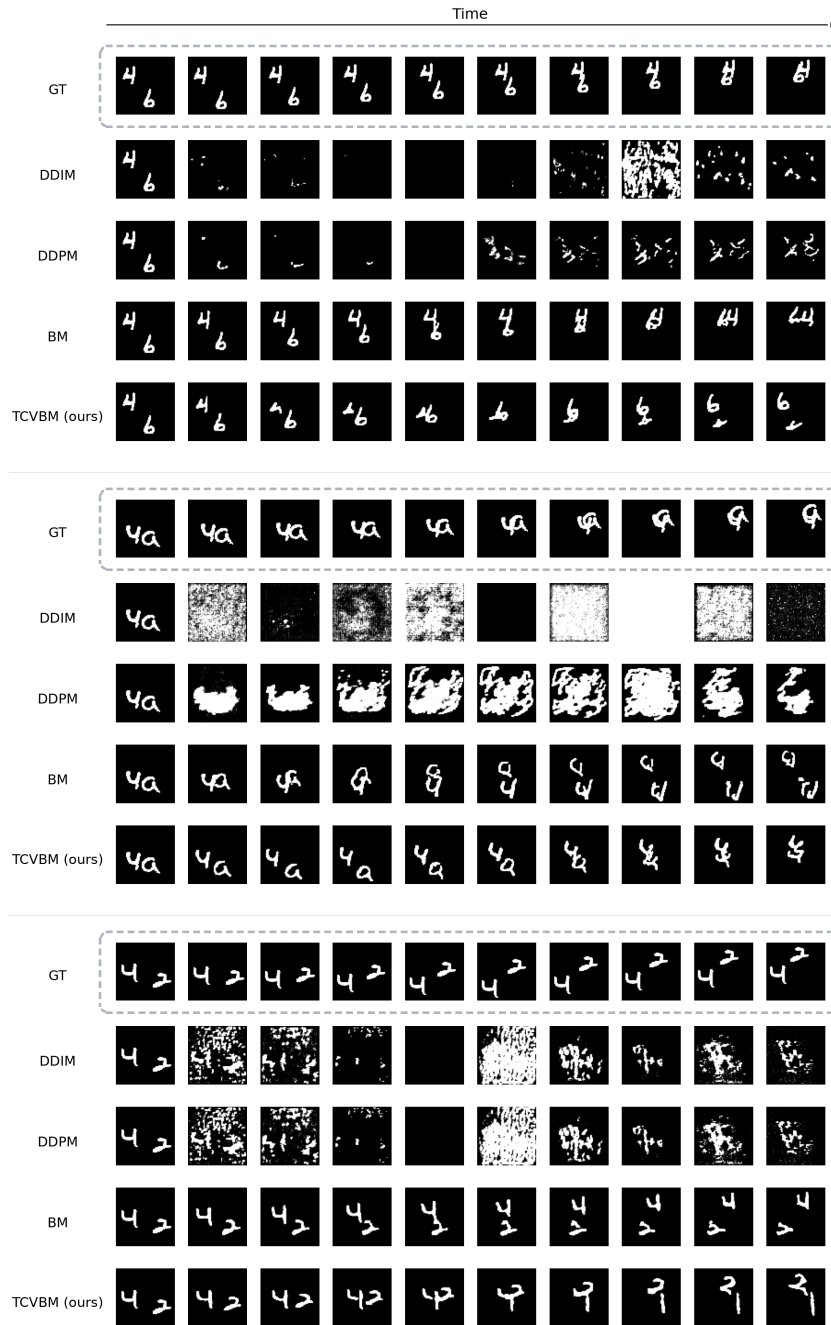


Figure 4: Additional image-to-video results.

H.3 VIDEO SUPER RESOLUTION

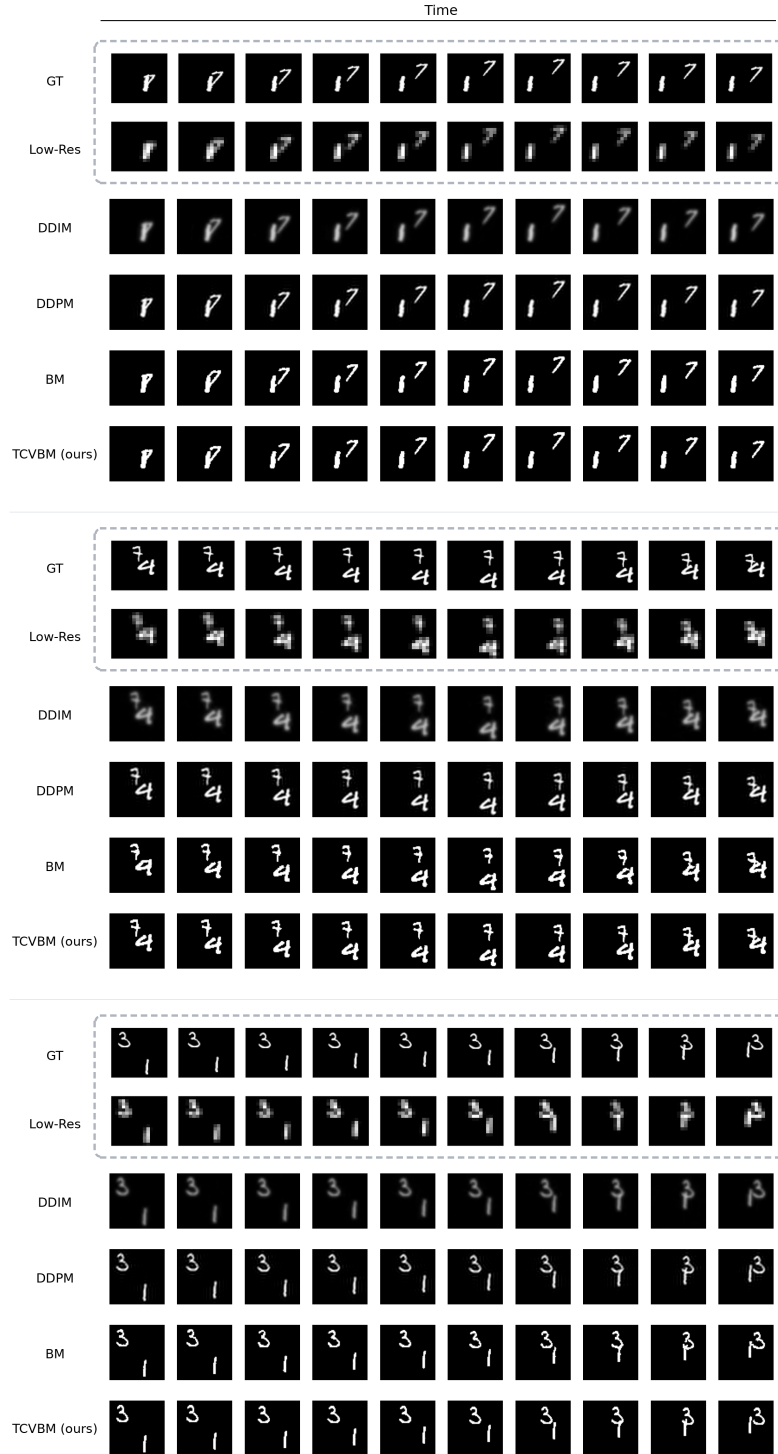


Figure 5: Additional video super resolution results. The resolution is increased from 16×16 to 64×64 .