

Recent Trends on Nonlinear Filtering for Inverse Problems

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Abstract

Among the class of nonlinear particle filtering methods, the Ensemble Kalman Filter (EnKF) has gained recent attention for its use in solving inverse problems. We review the original method and discuss recent developments in particular in view of the limit for infinitely particles and extensions towards stability analysis and multi-objective optimization. We illustrate the performance of the method by using test inverse problems from the literature.

Keywords: Ensemble Kalman inversion, nonlinear filtering methods, inverse problems, multi-objective optimization, stability analysis

AMS subject classification: 65N21, 93E11, 35Q93, 37K35

1. Introduction

This review paper focuses on the Ensemble Kalman Filter applied to general inverse problems. In this context, some literature also uses the term Ensemble Kalman Inversion (EKI). Solving inverse problems or identification problems means determining parameters of a given model in order to obtain observable data. Due to the large range of applications, several approaches have been proposed in the literature to solve inverse problems. For instance, some well-known techniques rely on Bayesian formulation [1], but they can be extremely expensive. For this reason, efficient numerical schemes to solve the Bayesian inversion have been studied [2–4].

In this paper we are interested in solving inverse problems using a classical approach, i.e. relying on an optimization viewpoint, and in the numerical solution via the so-called particle methods. These can be divided into two classes of methods: the ones coming from particle swarm optimization, e.g. see [5] and the references therein, and the ensemble Kalman methods.

The EKI method belongs indeed to the class of particle methods and it is an iterative method for solving inverse problems. The method was originally introduced in [6] for unconstrained minimization problems, and recently extended also to the presence of different types of constraints [7–9]. The original EnKF has already been introduced more than ten years ago [10–13] as a discrete time method to estimate state variables and parameters of stochastic dynamical systems. The EKI method has become popular recently, because of the fact that it does not require derivatives of the underlying model for optimization but at the same time enjoys provable convergence results. Applications have been so far, in particular, in oceanography [14], reservoir modeling [15], weather forecasting [16], milling process [17], process control [18], geophysical applications [19–21], physics [22] and also machine learning [23–25]. The literature on Kalman filtering is very rich and we can not review this in detail here, but refer to the reference for further details. Our focus is on the reformulation of the EnKF for solving inverse problems as outlined below, in Section 1.2.

1.1. Formulation of the ensemble Kalman inversion

In order to present the mathematical formulation of the EKI method, we denote by $\mathcal{G} : X \rightarrow Y$ the given (nonlinear) forward operator between finite dimensional Hilbert spaces $X = \mathbb{R}^d$, $d \in \mathbb{N}$, and

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Table of Contents Recent Trends In Nonlinear Analysis

1. Understanding the eBook Recent Trends In Nonlinear Analysis
 - The Rise of Digital Reading Recent Trends In Nonlinear Analysis
 - Advantages of eBooks Over Traditional Books
2. Identifying Recent Trends In Nonlinear Analysis
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Recent Trends In Nonlinear Analysis
 - User-Friendly Interface
4. Exploring eBook Recommendations from Recent Trends In Nonlinear Analysis
 - Personalized Recommendations
 - Recent Trends In Nonlinear Analysis User Reviews and Ratings
 - Recent Trends In Nonlinear Analysis and Bestseller Lists
5. Accessing Recent Trends In Nonlinear Analysis Free and Paid eBooks
 - Recent Trends In Nonlinear Analysis Public Domain eBooks
 - Recent Trends In Nonlinear Analysis eBook Subscription Services
 - Recent Trends In Nonlinear Analysis Budget-Friendly Options
6. Navigating Recent Trends In Nonlinear Analysis eBook Formats
 - ePub, PDF, MOBI, and More
 - Recent Trends In Nonlinear Analysis Compatibility with Devices
 - Recent Trends In Nonlinear Analysis Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Recent Trends In Nonlinear Analysis
 - Highlighting and Note-Taking Recent Trends In Nonlinear Analysis
 - Interactive Elements Recent Trends In Nonlinear Analysis
8. Staying Engaged with Recent Trends In Nonlinear Analysis

- Joining Online Reading Communities
- Participating in Virtual Book Clubs
- Following Authors and Publishers Recent Trends In Nonlinear Analysis
- 9. Balancing eBooks and Physical Books Recent Trends In Nonlinear Analysis
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Recent Trends In Nonlinear Analysis
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Recent Trends In Nonlinear Analysis
 - Setting Reading Goals Recent Trends In Nonlinear Analysis
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Recent Trends In Nonlinear Analysis
 - Fact-Checking eBook Content of Recent Trends In Nonlinear Analysis
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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