On Tikhonov's Method for Ill-Posed Problems*

By Joel N. Franklin

Abstract. For Tikhonov's regularization of ill-posed linear integral equations, numerical accuracy is estimated by a modulus of convergence, for which upper and lower bounds are obtained. Applications are made to the backward heat equation, to harmonic continuation, and to numerical differentiation.

1. Introduction. Tikhonov's method applies to the integral equation

$$(1.1) \qquad \int_0^1 k(x, y)u_0(y)dy = g_0(x) \quad (0 \leqslant x \leqslant 1).$$

The problem is to find u_0 if k and g_0 are known.

This problem is ill-posed if k is any measurable kernel. That follows from Riemann's lemma:

$$(1.2) \qquad \int_0^1 k(x, y) \sin \lambda y \, dy \longrightarrow 0 \quad \text{as} \quad \lambda \longrightarrow \infty$$

which shows that a small change in the data, δg_0, may correspond to a large change in the answer, δu_0: for some large λ, let $\delta g_0(x)$ equal the integral (1.2); this is a small data-change corresponding to the large answer-change $\delta u_0(y) = \sin \lambda y$.

Many ill-posed problems can be stated as integral equations. In this paper, we will discuss three ill-posed problems: the *backward heat equation*, *harmonic continuation*, and *differentiation*. All will be stated as integral equations. To each, we will apply Tikhonov's method, and we will find the *rate of convergence*. The rate of convergence gives an estimate of the accuracy of the computed solution.

2. Tikhonov's Method. We suppose that $u_0(y)$ solves the integral equation (1.1). The kernel $k(x, y)$ is known, and a function $g(x)$ is known such that

$$(2.1) \qquad \|g - g_0\| \leqslant \epsilon.$$

We will use the notation $\|\varphi\|$ to mean the L_2-norm:

$$\|\varphi\| = \left(\int_0^1 \varphi^2(x)dx\right)^{1/2}$$

The assumption (2.1) is used instead of $g = g_0$ because, in practical applications, the

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Ayman El-Baz,Xiaoyi Jiang,Jasjit S. Suri

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Rational Approximation in Systems Engineering BULTHEEL,DEWILDE,2013-11-11 <u>Biscuits of Number Theory</u> Arthur T. Benjamin,Ezra Brown,2020-07-29 An anthology of articles designed to supplement a first course in number theory *Qualitative Analysis of Delay Partial Difference Equations* B. G. Zhang,Yong Zhou,2007 **Non-invasive Monitoring of Elderly Persons** Jakub Wagner,Paweł Mazurek,Roman Z. Morawski,2022-04-15 This book covers the results of a study concerning systems for healthcare oriented monitoring of elderly persons It is focused on the methods for processing data from impulse radar sensors and depth sensors aimed at localisation of monitored persons and estimation of selected quantities informative from the healthcare point of view It includes mathematical descriptions of the considered methods as well as the corresponding algorithms and the results of their testing in a real world context Moreover it explains the motivations for developing healthcare oriented monitoring systems and specifies the real world needs which may be addressed by such systems The healthcare systems all over the world are confronted with challenges implied by the ageing of population and the lack of adequate recruitment of healthcare professionals Those challenges can be met by developing new technologies aimed at improving the quality of life of elderly people and at increasing the efficiency of public health management Monitoring systems may contribute to this strategy by providing information on the evolving health status of independently living elderly persons enabling healthcare personnel to quickly react to dangerous events Although these facts are generally acknowledged such systems are not yet being commonly used in healthcare facilities and households This may be explained by the difficulties related to the development of technological solutions which can be both acceptable for monitored persons and capable of providing healthcare personnel with useful information The impulse radar sensors and depth sensors considered in this book have a potential for overcoming those difficulties since they are not cumbersome for the monitored persons if compared to wearable sensors and do not violate the monitored person s privacy if compared to video cameras Since for safety reasons the level of power emitted by the radar sensors must be ultra low the task of detection and processing of signals is a research challenge which requires more sophisticated methods than those developed for other radar applications This book contains descriptions of new Bayesian methods applicable for the localisation of persons by means of impulse radar sensors and an exhaustive review of previously published ones Furthermore the methods for denoising regularised numerical differentiation and fusion of data from impulse radar sensors and depth sensors are systematically reviewed in this book On top of that the results of experiments aimed at comparing the performance of various data processing methods which may serve as guidelines for related future projects are presented **Biomedical Image Segmentation** Ayman El-Baz,Xiaoyi Jiang,Jasjit S. Suri,2016-11-17 As one of the most important tasks in biomedical imaging image segmentation provides the foundation for quantitative reasoning and diagnostic techniques A large variety of different imaging techniques each with its own physical principle and characteristics e g noise modeling often requires modality

specific algorithmic treatment In recent years substantial progress has been made to biomedical image segmentation Biomedical image segmentation is characterized by several specific factors This book presents an overview of the advanced segmentation algorithms and their applications *Progress Report* Danmarks tekniske højskole. Instituttet for strømningsmekanik og vandbygning,1975 **A Novel Approach Of Computing With Words By Using Neutrosophic Information** Ling Xin,Bin Zhou,Haitao Lin,Arindam Dey, The computing with Words CW is a well known soft computing method to find the solutions of many decision making problems in real life scenarios which consists of selective information used in natural language **Bulletin of the American Mathematical Society** American Mathematical Society,1910 *R & D Abstracts* Technology Reports Centre (Great Britain),1975 *Advanced Petroleum Reservoir Simulation* M. R. Islam,S. Hossien Mousavizadegan,Shabbir Mustafiz,Jamal H. Abou-Kassem,2010-10-26 Advanced Petroleum Reservoir Simulation Add precision and ease to the process of reservoir simulation Until simulation software and other methods of reservoir characterization were developed engineers had to drill numerous wells to find the best way to extract crude oil and natural gas Today even with highly sophisticated reservoir simulations software available reservoir simulation still involves a great deal of guesswork Advanced Petroleum Reservoir Simulation provides an advanced approach to petroleum reservoir simulation taking the guesswork out of the process and relying more thoroughly on science and what is known about the individual reservoir This state of the art publication in petroleum simulation Describes solution techniques that allow multiple solutions to the complete equations without linearization Solves the most difficult reservoir engineering problems such as viscous fingering Highlights the importance of non linear solvers on decision tree with scientific argument Discusses solution schemes in relation to other disciplines and revolutionizes risk analysis and decision making Includes companion software with 3 D 3 phase multipurpose simulator code available for download from www scrivenerpublishing com By providing a valuable tool to support reservoir simulation predictions with real science this book is an essential reference for engineers scientists and geologists Information-theoretic Cryptography Himanshu Tyagi,Shun Watanabe,2023-04-13 This book offers a mathematical foundation for modern cryptography It is primarily intended as an introduction for graduate students Readers should have basic knowledge of probability theory but familiarity with computational complexity is not required Starting from Shannon s classic result on secret key cryptography fundamental topics of cryptography such as secret key agreement authentication secret sharing and secure computation are covered Particular attention is drawn to how correlated randomness can be used to construct cryptographic primitives To evaluate the efficiency of such constructions information theoretic tools such as smooth min max entropies and information spectrum are developed The broad coverage means the book will also be useful to experts as well as students in cryptography as a reference for information theoretic concepts and tools Bulletin (new Series) of the American Mathematical Society ,1910 Titanium Alloys A.K.M. Nurul Amin,2012-03-16 The first section of the book includes the following topics fusion based additive manufacturing AM

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Publications United States. National Bureau of Standards,1957 *National Bureau of Standards Miscellaneous Publication* ,1961 **The Parameterization Method for Invariant Manifolds** Àlex Haro,Marta Canadell,Jordi-Lluis Figueras,Alejandro Luque,Josep Maria Mondelo,2016-04-18 This monograph presents some theoretical and computational aspects of the parameterization method for invariant manifolds focusing on the following contexts invariant manifolds associated with fixed points invariant tori in quasi periodically forced systems invariant tori in Hamiltonian systems and normally hyperbolic invariant manifolds This book provides algorithms of computation and some practical details of their implementation The methodology is illustrated with 12 detailed examples many of them well known in the literature of numerical computation in dynamical systems A public version of the software used for some of the examples is available online The book is aimed at mathematicians scientists and engineers interested in the theory and applications of computational dynamical systems

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