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

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

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

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

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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