

# 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

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

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:

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

which shows that a small change in the data,  $\delta g_0$ , may correspond to a large change in the answer,  $\delta u_0$ : for some large  $\lambda$ , 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

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

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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An Investigation of New Methods for Estimating Parameter Sensitivities Todd J. Beltracchi, 1989

Proceedings of the First International Conference on Computing in Civil Engineering, 1981, 1981 Designed for All Civil Engineers Who Must Deal with Computers Contains Papers on Microcomputers for Small Medium Sized Companies

*Qualitative Analysis of Delay Partial Difference Equations* B. G. Zhang, Yong Zhou, 2007

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**Symsac '76** Richard D. Jenks,1976      Advanced Signal-processing Algorithms, Architectures, and Implementations ,1991      **State-of-the-art Surveys on Finite Element Technology** Ahmed Khairy Noor,Walter D. Pilkey,1983

*Proceedings of the 1977 IEEE Conference on Decision & Control, Including the 16th Symposium on Adaptive Processes and a Special Symposium on Fuzzy Set Theory and Applications, December 7-9, 1977, Fairmont Hotel, New Orleans, Louisiana ,1977*      NASA Contractor Report ,1989      Proceedings of the International Association of Geodesy (IAG)

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### **Table of Contents Mathematics Of Computation Volume 28 No 128**

1. Understanding the eBook Mathematics Of Computation Volume 28 No 128
  - The Rise of Digital Reading Mathematics Of Computation Volume 28 No 128
  - Advantages of eBooks Over Traditional Books
2. Identifying Mathematics Of Computation Volume 28 No 128
  - 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 Mathematics Of Computation Volume 28 No 128
  - User-Friendly Interface
4. Exploring eBook Recommendations from Mathematics Of Computation Volume 28 No 128
  - Personalized Recommendations

- Mathematics Of Computation Volume 28 No 128 User Reviews and Ratings
- Mathematics Of Computation Volume 28 No 128 and Bestseller Lists
- 5. Accessing Mathematics Of Computation Volume 28 No 128 Free and Paid eBooks
  - Mathematics Of Computation Volume 28 No 128 Public Domain eBooks
  - Mathematics Of Computation Volume 28 No 128 eBook Subscription Services
  - Mathematics Of Computation Volume 28 No 128 Budget-Friendly Options
- 6. Navigating Mathematics Of Computation Volume 28 No 128 eBook Formats
  - ePub, PDF, MOBI, and More
  - Mathematics Of Computation Volume 28 No 128 Compatibility with Devices
  - Mathematics Of Computation Volume 28 No 128 Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Mathematics Of Computation Volume 28 No 128
  - Highlighting and Note-Taking Mathematics Of Computation Volume 28 No 128
  - Interactive Elements Mathematics Of Computation Volume 28 No 128
- 8. Staying Engaged with Mathematics Of Computation Volume 28 No 128
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Mathematics Of Computation Volume 28 No 128
- 9. Balancing eBooks and Physical Books Mathematics Of Computation Volume 28 No 128
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Mathematics Of Computation Volume 28 No 128
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine Mathematics Of Computation Volume 28 No 128
  - Setting Reading Goals Mathematics Of Computation Volume 28 No 128
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Mathematics Of Computation Volume 28 No 128
  - Fact-Checking eBook Content of Mathematics Of Computation Volume 28 No 128

- Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
  - Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
- 14. Embracing eBook Trends
  - Integration of Multimedia Elements
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