

# Inverse Problem Theory

and its applications in Model Parameter Estimation



Albert Tarantola

SIAM

# Inverse Problem Theory

**Hiroshi Isozaki**



## **Inverse Problem Theory:**

**Inverse Problem Theory and Methods for Model Parameter Estimation** Albert Tarantola, 2005-01-01 This book proposes a general approach to the basic difficulties appearing in the resolution of inverse problems

**Inverse Problem Theory** A. Tarantola, 2013-10-14 Inverse Problem Theory is written for physicists geophysicists and all scientists facing the problem of quantitative interpretation of experimental data Although it contains a lot of mathematics it is not intended as a mathematical book but rather tries to explain how a method of acquisition of information can be applied to the actual world The book provides a comprehensive up to date description of the methods to be used for fitting experimental data or to estimate model parameters and to unify these methods into the Inverse Problem Theory The first part of the book deals with discrete problems and describes Maximum likelihood Monte Carlo Least squares and Least absolute values methods The second part deals with inverse problems involving functions The book is almost completely self contained with all important concepts carefully introduced Although theoretical concepts are strongly emphasized the author has ensured that all the useful formulas are listed with many special cases included The book will thus serve equally well as a reference manual for researchers needing to refresh their memories on a given algorithm or as a textbook in a course for undergraduate or graduate students

*An Introduction to the Mathematical Theory of Inverse Problems* Andreas Kirsch, 2011-03-24 This book introduces the reader to the area of inverse problems The study of inverse problems is of vital interest to many areas of science and technology such as geophysical exploration system identification nondestructive testing and ultrasonic tomography The aim of this book is twofold in the first part the reader is exposed to the basic notions and difficulties encountered with ill posed problems Basic properties of regularization methods for linear ill posed problems are studied by means of several simple analytical and numerical examples The second part of the book presents two special nonlinear inverse problems in detail the inverse spectral problem and the inverse scattering problem The corresponding direct problems are studied with respect to existence uniqueness and continuous dependence on parameters Then some theoretical results as well as numerical procedures for the inverse problems are discussed The choice of material and its presentation in the book are new thus making it particularly suitable for graduate students Basic knowledge of real analysis is assumed In this new edition the Factorization Method is included as one of the prominent members in this monograph Since the Factorization Method is particularly simple for the problem of EIT and this field has attracted a lot of attention during the past decade a chapter on EIT has been added in this monograph as Chapter 5 while the chapter on inverse scattering theory is now Chapter 6 The main changes of this second edition compared to the first edition concern only Chapters 5 and 6 and the Appendix A Chapter 5 introduces the reader to the inverse problem of electrical impedance tomography

**Inverse Problems** Mathias Richter, 2016-11-24 The overall goal of the book is to provide access to the regularized solution of inverse problems relevant in geophysics without requiring more mathematical knowledge than is taught in undergraduate math

courses for scientists and engineers From abstract analysis only the concept of functions as vectors is needed Function spaces are introduced informally in the course of the text when needed Additionally a more detailed but still condensed introduction is given in Appendix B A second goal is to elaborate the single steps to be taken when solving an inverse problem discretization regularization and practical solution of the regularized optimization problem These steps are shown in detail for model problems from the fields of inverse gravimetry and seismic tomography The intended audience is mathematicians physicists and engineers having a good working knowledge of linear algebra and analysis at the upper undergraduate level

Elements of the Theory of Inverse Problems A. M. Denisov, 2014-07-24 The Inverse and Ill Posed Problems Series is a series of monographs publishing postgraduate level information on inverse and ill posed problems for an international readership of professional scientists and researchers The series aims to publish works which involve both theory and applications in e g physics medicine geophysics acoustics electrodynamics tomography and ecology

**Inverse Problems** Giovanni Alessandrini, Gunther Uhlmann, 2003 This volume presents the proceedings of a workshop on Inverse Problems and Applications and a special session on Inverse Boundary Problems and Applications Inverse problems arise in practical situations such as medical imaging exploration geophysics and non destructive evaluation where measurements made in the exterior of a body are used to deduce properties of the hidden interior A large class of inverse problems arise from a physical situation modeled by partial differential equations The inverse problem is to determine some coefficients of the equation given some information about solutions Analysis of such problems is a fertile area for interaction between pure and applied mathematics This interplay is well represented in this volume where several theoretical and applied aspects of inverse problems are considered The book includes articles on a broad range of inverse problems including the inverse conductivity problem inverse problems for Maxwell s equations time reversal mirrors ultrasound using elastic pressure waves inverse problems arising in the environment inverse scattering for the three body problem and optical tomography Also included are several articles on unique continuation and on the study of propagation of singularities for hyperbolic equations in anisotropic media This volume is suitable for graduate students and research mathematicians interested in inverse problems and applications

*A Taste of Inverse Problems* Martin Hanke, 2017-01-01 Inverse problems need to be solved in order to properly interpret indirect measurements Often inverse problems are ill posed and sensitive to data errors Therefore one has to incorporate some sort of regularization to reconstruct significant information from the given data *A Taste of Inverse Problems Basic Theory and Examples* presents the main achievements that have emerged in regularization theory over the past 50 years focusing on linear ill posed problems and the development of methods that can be applied to them Some of this material has previously appeared only in journal articles This book rigorously discusses state of the art inverse problems theory focusing on numerically relevant aspects and omitting subordinate generalizations presents diverse real world applications important test cases and possible pitfalls and treats these applications with the same rigor and depth as

the theory     *Inverse Problems: Theory and Applications* Giovanni Alessandrini, 2003 This volume presents the proceedings of a workshop on Inverse Problems and Applications and a special session on Inverse Boundary Problems and Applications Inverse problems arise in practical situations such as medical imaging exploration geophysics and non destructive evaluation where measurements made in the exterior of a body are used to deduce properties of the hidden interior A large class of inverse problems arise from a physical situation modeled by partial differential equations The inverse problem is to determine some coefficients of the equation given some information about solutions Analysis of such problems is a fertile area for interaction between pure and applied mathematics This interplay is well represented in this volume where several theoretical and applied aspects of inverse problems are considered The book includes articles on a broad range of inverse problems including the inverse conductivity problem inverse problems for Maxwell's equations time reversal mirrors ultrasound using elastic pressure waves inverse problems arising in the environment inverse scattering for the three body problem and optical tomography Also included are several articles on unique continuation and on the study of propagation of singularities for hyperbolic equations in anisotropic media This volume is suitable for graduate students and research mathematicians interested in inverse problems and applications     **Inverse and Ill-posed Problems** Sergey I.

Kabanikhin, 2011-12-23 The theory of ill posed problems originated in an unusual way As a rule a new concept is a subject in which its creator takes a keen interest The concept of ill posed problems was introduced by Hadamard with the comment that these problems are physically meaningless and not worthy of the attention of serious researchers Despite Hadamard's pessimistic forecasts however his unloved child has turned into a powerful theory whose results are used in many fields of pure and applied mathematics What is the secret of its success The answer is clear Ill posed problems occur everywhere and it is unreasonable to ignore them Unlike ill posed problems inverse problems have no strict mathematical definition In general they can be described as the task of recovering a part of the data of a corresponding direct well posed problem from information about its solution Inverse problems were first encountered in practice and are mostly ill posed The urgent need for their solution especially in geological exploration and medical diagnostics has given powerful impetus to the development of the theory of ill posed problems Nowadays the terms inverse problem and ill posed problem are inextricably linked to each other Inverse and ill posed problems are currently attracting great interest A vast literature is devoted to these problems making it necessary to systematize the accumulated material This book is the first small step in that direction We propose a classification of inverse problems according to the type of equation unknowns and additional information We consider specific problems from a single position and indicate relationships between them The problems relate to different areas of mathematics such as linear algebra theory of integral equations integral geometry spectral theory and mathematical physics We give examples of applied problems that can be studied using the techniques we describe This book was conceived as a textbook on the foundations of the theory of inverse and ill posed problems for university students The author's intention was

to explain this complex material in the most accessible way possible The monograph is aimed primarily at those who are just beginning to get to grips with inverse and ill posed problems but we hope that it will be useful to anyone who is interested in the subject *Inverse Problems for Maxwell's Equations* V. Vladimir Gavrilovich Romanov, Sergei Igorevich Kabanikhin, 1994 The book offers a simultaneous presentation of the theory and numerical treatment of inverse problems for Maxwell's equations The inverse problems are central to many areas of science and technology such as geophysical exploration remote sensing near surface radar location dielectric logging medical imaging etc The basic idea of inverse methods is to extract from the evaluation of measured electromagnetic field the details of the medium considered The inverse problems are investigated not only for Maxwell's equations but also for their quasistationary approximation and in the case of harmonic dependence in time Starting with the simplest one dimensional inverse problems the book leads its readers to more complicated multidimensional ones studied for media of various kinds The unique solvability of a number of the considered problems is shown as well as the stability of their solutions The numerical analysis ranges from the finite difference scheme inversion to the linearization method and finally the dynamic variant of the Gel'fand Levitan method Computational results are presented The book is intended to provide graduate students in applied mathematics and geophysics as well as the researchers in the field with an understanding of inverse problem theory Although the main part of the book is rather theoretical in nature it is also of practical value to experimentalists and engineers **Inverse Problems** Alexander G. Ramm, 2005-12-19 Inverse Problems is a monograph which contains a self contained presentation of the theory of several major inverse problems and the closely related results from the theory of ill posed problems The book is aimed at a large audience which include graduate students and researchers in mathematical physical and engineering sciences and in the area of numerical analysis Inverse Problems: Tikhonov Theory And Algorithms Kazufumi Ito, Bangti Jin, 2014-08-28 Inverse problems arise in practical applications whenever one needs to deduce unknowns from observables This monograph is a valuable contribution to the highly topical field of computational inverse problems Both mathematical theory and numerical algorithms for model based inverse problems are discussed in detail The mathematical theory focuses on nonsmooth Tikhonov regularization for linear and nonlinear inverse problems The computational methods include nonsmooth optimization algorithms direct inversion methods and uncertainty quantification via Bayesian inference The book offers a comprehensive treatment of modern techniques and seamlessly blends regularization theory with computational methods which is essential for developing accurate and efficient inversion algorithms for many practical inverse problems It demonstrates many current developments in the field of computational inversion such as value function calculus augmented Tikhonov regularization multi parameter Tikhonov regularization semismooth Newton method direct sampling method uncertainty quantification and approximate Bayesian inference It is written for graduate students and researchers in mathematics natural science and engineering The Inverse Problem of Scattering Theory Z.S. Agranovich, V. A..

Marchenko,2020-05-21 This monograph by two Soviet experts in mathematical physics was a major contribution to inverse scattering theory The two part treatment examines the boundary value problem with and without singularities 1963 edition

**Dynamical Inverse Problems: Theory and Application** Graham M. L. Gladwell,Antonino Morassi,2011-05-25 The papers in this volume present an overview of the general aspects and practical applications of dynamic inverse methods through the interaction of several topics ranging from classical and advanced inverse problems in vibration isospectral systems dynamic methods for structural identification active vibration control and damage detection imaging shear stiffness in biological tissues wave propagation to computational and experimental aspects relevant for engineering problems

**Inverse Problems in Quantum Scattering Theory** Khosrow Chadan,Pierre C. Sabatier,2012-12-06 The normal business of physicists may be schematically thought of as predic ting the motions of particles on the basis of known forces or the propagation of radiation on the basis of a known constitution of matter The inverse problem is to conclude what the forces or constitutions are on the basis of the observed motion A large part of our sensory contact with the world around us depends on an intuitive solution of such an inverse problem We infer the shape size and surface texture of external objects from their scattering and absorption of light as detected by our eyes When we use scattering experiments to learn the size or shape of particles or the forces they exert upon each other the nature of the problem is similar if more refined The kinematics the equations of motion are usually assumed to be known It is the forces that are sought and how they vary from point to point As with so many other physical ideas the first one we know of to have touched upon the kind of inverse problem discussed in this book was Lord Rayleigh 1877 In the course of describing the vibrations of strings of variable density he briefly discusses the possibility of inferring the density distribution from the frequencies of vibration This passage may be regarded as a precursor of the mathematical study of the inverse spectral problem some seventy years later Theory and Applications of Inverse Problems H. Haario,1988 **Inverse Problems in Quantum Scattering Theory** K. Chadon,P. C. Sabatier,2013-04-18 *Inverse Source Problems* Victor Isakov,1990 A careful exposition of a research field of current interest This includes a brief survey of the subject and an introduction to recent developments and unsolved problems

*Inverse Problems and Spectral Theory* Hiroshi Isozaki,2004 This volume grew out of a workshop on spectral theory of differential operators and inverse problems held at the Research Institute for Mathematical Sciences Kyoto University The gathering of nearly 100 participants at the conference suggests the increasing interest in this field of research The focus of the book is on spectral theory for differential operators and related inverse problems It includes selected topics from the following areas electromagnetism elasticity the Schrodinger equation differential geometry and numerical analysis The material is suitable for graduate students and researchers interested in inverse problems and their applications

**Parameter Estimation and Inverse Problems** Richard C. Aster,Brian Borchers,Clifford H. Thurber,2005-01-25 Parameter Estimation and Inverse Problems primarily serves as a textbook for advanced undergraduate and introductory

graduate courses It promotes a fundamental understanding of parameter estimation and inverse problem philosophy and methodology It introduces readers to Classical and Bayesian approaches to linear and nonlinear problems with particular attention to computational mathematical and statistical issues related to their application to geophysical problems Four appendices review foundational concepts in linear algebra statistics vector calculus and notation Pedagogy includes hundreds of highlighted equations examples and definitions introductory chapter synopses end of chapter exercises both programming and theoretical and suggestions for further reading The text is designed to be accessible to graduate students and professionals in physical sciences without an extensive mathematical background Designed to be accessible to graduate students and professionals in physical sciences without an extensive mathematical background Includes three appendices for review of linear algebra and crucial concepts in statistics Battle tested in courses at several universities MATLAB exercises facilitate exploration of material

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