A posteriori Parameter Selection for Local Regularization

Cara D. Brooks Rose-Hulman Institute of Technology <u>brooks1@rose-hulman.edu</u>

Abstract

The development of local regularization methods stemmed from the theoretical justification of a generalization by P. K. Lamm in 1995 of the practical method due to J. V. Beck for solving the discretized inverse heat conduction problem. Since then the convergence theory associated with a priori parameter selection has evolved to include finitely smoothing linear Volterra problems, nonlinear Hammerstein and autoconvolution problems, as well as linear non-Volterra integral equations such as those arising in image processing.

In recent years, we advanced the development of this theory through the construction of an a posteriori parameter selection principle for local regularization which is theoretically justified and suitable for L^p data as well as for data smoothed in some way. We will present these results, give rates of convergence under suitable source conditions, and illustrate effectiveness of the principle with some numerical examples.

References

 J. V. Beck, B. Blackwell, and C. R. St. Clair Jr., *Inverse Heat Conduction*, Interscience, New York, 1985.
C. D. Brooks, A Discrepancy Principle for Parameter Selection in Local Regularization of Linear Volterra Inverse Problems, Thesis, Michigan State University, 2007

[3] T. A. Burton, *Volterra Integral and Differential Equations*, Academic Press, New York, 1983.

C. Corduneanu, Integral Equations and Applications. Cambridge University Press, Cambridge, 1991.

[4] C. Cui, P. K. Lamm, and T. L. Scofield, "Local Regularization for n-Dimensional Integral Equations with Applications to Image Processing", Inverse Problems 23, 2007.

[5] Z. Dai and P.K. Lamm, "Local Regularization for the Nonlinear Autoconvolution Problem", SIAM J. Numer. Anal. 46, 2008.

[6] H.W. Engl, M. Hanke, and A. Neubauer, *Regularization of Inverse Problems*, Kluwer, Dordrecht, 1996.

[7] G. Gripenberg, S. O. Londen, and O. Staffens., *Volterra Integral and Functional Equations*, Cambridge University Press, Cambridge, 1990.

Patricia K. Lamm Michigan State University <u>lamm@math.msu.edu</u>

[8] Hewitt and Stromberg, *Real and Abstract Analysis*, Springer-Verlag, Berlin, 1969.

[9] P. K. Lamm, "Approximation of Ill-posed Volterra problems via predictor–corrector regularization methods", SIAM J. Appl. Math., 56, 1996.

[10] P. K. Lamm, "Future-sequential regularization methods for ill-posed Volterra equations: Applications to the inverse heat conduction problem", Journal of Mathematical Analysis and Applications 195, 1995.

[11] P. K. Lamm. "A survey of regularization methods for first kind Volterra equations", In: D. Colton, H. W. Engl, A. Louis, J. R. McLaughlin, W. Rundell,

editors. Surveys on Solution Methods for Inverse Problems, Springer-Verlag, Vienna, 2000.

[12] P. K. Lamm. "Regularized inversion of finitely smoothing Volterra operators, Predictor—corrector regularization methods", Inverse Problems, 13, 1997.

[13] P. K. Lamm. "Full convergence of sequential local regularization methods for Volterra inverse problems", Inverse Problems 21, 2005.

[14] P. K. Lamm and Z. Dai, "On local regularization methods for linear Volterra equations and nonlinear equations of Hammerstein type", Inverse Problems 21, 2005.

[15] P. K. Lamm and L. Eld'en, "Numerical solution of first-kind Volterra equations by sequential Tikhonov regularization", SIAM J. Numer. Anal, 34, 1997.

[16] P. K. Lamm and T. L. Scofield, "Sequential predictor–corrector methods for the variable regularization of Volterra inverse problems", Inverse Problems 16, 2000.

[17] P. K. Lamm and T. L. Scofield, "Local regularization methods for the stabilization of ill-posed Volterra problems", Numerical Functional Analysis and Optimatization 22, 2001.

[18] M. M. Lavrentiev, V. G. Romanov, and S.P. Shishatskii, *Ill-Posed Problems of Mathematical Physics and Analysis*, American Mathematical Society, Providence, 1986.

[19] W. Ring and J. Prix, "Sequential predictor--corrector regularization methods and their limitations", Inverse Problems 16, 2000.