

TABLE OF CONTENTS

PREFACE . . . . . XIII

PART ONE: DISCRETE INVERSE PROBLEMS

**1: The general discrete inverse problem . . . . . 1**

1.1: Model Space and Data space . . . . . 2

1.1.1: The model space . . . . . 2

1.1.2: The data space . . . . . 7

1.1.3: The joint space  $D \times M$ . . . . . 8

1.1.4: Notations . . . . . 9

1.2: States of Information . . . . . 12

1.2.1: The mathematical concept of probability . . . . . 12

1.2.2: The interpretation of a probability . . . . . 16

1.2.3: The state of Perfect Knowledge . . . . . 21

1.2.4: The state of Total Ignorance (or the reference  
state of information) . . . . . 21

1.2.5: Shannon's measure of Information Content . . . . . 28

1.2.6: The Combination of States of Information . . . . . 29

1.3: Information obtained from physical theories  
(Solving the Forward Problem) . . . . . 33

1.4: Information obtained from measurements, and a priori  
information . . . . . 37

1.4.1: Results of the measurements . . . . . 37

1.4.2: A priori information on model parameters . . . . . 41

1.4.3: Joint prior information in the  $D \times M$  space. . . . . 51

1.5: Defining the solution of the Inverse Problem . . . . . 52

1.5.1: Combination of experimental, a priori,  
and theoretical Information . . . . . 52

1.5.2: Resolution of Inverse Problems . . . . . 53

1.5.3:	Some special cases . . . . .	55
1.6:	Using the solution of the Inverse Problem . . . . .	61
1.6.1:	Describing the a posteriori information in the model space	61
1.6.2:	Analysis of error and resolution . . . . .	63
1.6.3:	Analytic solutions . . . . .	64
1.6.4:	Systematic exploration of the model space. . . . .	65
1.6.5:	Monte Carlo Methods . . . . .	65
1.6.6:	Computation of the maximum likelihood point . . . . .	65
1.7:	Special cases . . . . .	67
1.7.1:	The Gaussian Hypothesis (least-squares criterion). Case $\mathbf{d} = \mathbf{g}(\mathbf{m})$ . . . . .	67
1.7.2:	The Gaussian Hypothesis (least-squares criterion). Case $\mathbf{f}(\mathbf{d}, \mathbf{m}) = \mathbf{0}$ . . . . .	77
1.7.3:	Generalized Gaussian (least-absolute values criterion, minimax criterion) . . . . .	83
Box 1.1:	Central Estimators and Estimators of Dispersion . . . . .	18
Box 1.2:	Generalized Gaussian . . . . .	26
Box 1.3:	The Log-normal probability density . . . . .	48
Box 1.4:	Solving Inverse Problems using the Bayesian paradigm. . . . .	58
	Problems for Chapter 1 . . . . .	85
<b>2:</b>	<b>The trial and error method . . . . .</b>	<b>163</b>
	Problems for Chapter 2 . . . . .	166
<b>3:</b>	<b>Monte Carlo methods . . . . .</b>	<b>167</b>
3.1:	Search for the domain of admissible models . . . . .	168
3.2:	Nonlinear computation of variances and covariances . . . . .	170
3.3:	Simulated annealing . . . . .	176
Box 3.1:	The Monte Carlo method of numerical integration . . . . .	174

4:	<b>The least-squares (<math>\ell_2</math>-norm) criterion . . . . .</b>	187
4.1:	Introducing least-squares. . . . .	188
4.2:	Methods of resolution (I) . . . . .	191
4.2.1:	Systematic exploration of the model space. . . . .	191
4.2.2:	Trial and error . . . . .	191
4.2.3:	Relaxation . . . . .	191
4.2.4:	Monte Carlo methods . . . . .	192
4.2.5:	The Gauss-Newton method . . . . .	192
4.3:	Analysis of error and resolution . . . . .	196
4.3.1:	Computation of the posterior covariance operator . . . . .	196
4.3.2:	Interpretation of the posterior covariance operator . . . . .	198
4.3.3:	The resolution operator . . . . .	199
4.3.4:	Eigenvector analysis. . . . .	201
4.3.5:	The posterior covariance operator in the data space. Importance of a datum. . . . .	210
4.3.6:	Are the residuals too large? . . . . .	211
4.4:	The mathematics of discrete least-squares . . . . .	213
4.4.1:	The least-squares definition of distance, norm and scalar product. . . . .	213
4.4.2:	Dual spaces . . . . .	217
4.4.3:	Gradient, Hessian, Steepest ascent direction, and Curvature of $S(\mathbf{m})$ . . . . .	227
4.4.4:	Introduction to gradient methods . . . . .	230
4.4.5:	The choice of the optimization method . . . . .	239
4.5:	Methods of resolution (II) . . . . .	241
4.5.1:	Preconditioned steepest descent . . . . .	241
4.5.2:	Preconditioned conjugate directions . . . . .	242
4.5.3:	Quasi-Newton method . . . . .	243
4.5.4:	Variable metric method . . . . .	245
4.6:	Particular formulas for linear problems . . . . .	249
4.6.1:	Preconditioned steepest descent . . . . .	250

4.6.2:	Preconditioned conjugate directions . . . . .	251
4.6.3:	Newton method . . . . .	251
4.6.4:	Variable metric method . . . . .	252
4.7:	Particular formulas for linearizable problems . . . . .	252
4.7.1:	Preconditioned steepest descent . . . . .	254
4.7.2:	Preconditioned conjugate directions . . . . .	254
4.7.3:	Newton method . . . . .	255
4.8.4:	Variable metric method . . . . .	255
Box 4.1:	The square root of a covariance matrix . . . . .	205
Box 4.2:	The Lanczos decomposition . . . . .	207
Box 4.3:	Distances, norms, and scalar products . . . . .	215
Box 4.4:	The different meanings of the word "kernel" . . . . .	223
Box 4.5:	Transposed operator and adjoint operator . . . . .	224
Box 4.6:	The notation $O(\ m\ ^r)$ . . . . .	230
Box 4.7:	Gradient and direction of steepest ascent . . . . .	235
Box 4.8:	What is ART? . . . . .	248
Appendix 4.1:	Tensor notations for Discrete Inverse Problems	256
Appendix 4.2:	More notations . . . . .	262
Appendix 4.3:	Rate of convergence of an iterative sequence. . . . .	264
Appendix 4.4:	Iterative resolution of linear systems . . . . .	267
Appendix 4.5:	The Cholesky decomposition . . . . .	269
Appendix 4.6:	The Lagrange multipliers . . . . .	271
Appendix 4.7:	Gradient methods of minimization in normed linear spaces. . . . .	277
Appendix 4.8:	The spherical harmonics: basis of functional spaces. . . . .	287
Problems for Chapter 4 . . . . .		292
<b>5:</b>	<b>The least-absolute values (<math>\ell_1</math>-norm) criterion and the minimax (<math>\ell_\infty</math>-norm) criterion . . . . .</b>	<b>303</b>
5.1:	The $\ell_p$ norm . . . . .	304
5.1.1:	Definition of the weighted $\ell_p$ norm. . . . .	304
5.1.2:	The dual of an $\ell_p$ space . . . . .	305
5.1.3:	The $\ell_p$ -norm criterion for the resolution of inverse problems . . . . .	314

5.2:	The $\ell_1$ -norm criterion for the resolution of inverse problems . . . . .	316
5.2.1:	Linear problems . . . . .	318
5.2.2:	Nonlinear problems . . . . .	322
5.3:	The $\ell_1$ -norm criterion and the method of steepest descent . . . . .	325
5.3.1:	Gradient and direction of steepest ascent . . . . .	325
5.3.2:	The algorithm . . . . .	326
5.4:	The $\ell_1$ -norm criterion and the linear programming techniques . . . . .	328
5.4.1:	The FIFO method . . . . .	329
5.4.2:	The FIFO algorithm . . . . .	334
5.4.3:	Application to nonlinear problems . . . . .	335
5.5:	Robust inversion using the Cauchy probability density . . . . .	342
5.6:	The $\ell_\infty$ -norm criterion for the resolution of inverse problems . . . . .	347
5.7:	The $\ell_\infty$ norm and the method of steepest descent . . . . .	349
5.7.1:	Gradient and direction of steepest ascent . . . . .	350
5.7.2:	The algorithm . . . . .	350
5.8:	The $\ell_\infty$ -norm criterion and the linear programming techniques . . . . .	351
Box 5.1:	Gradient and direction of steepest ascent in $\ell_p$ norm spaces . . . . .	310
Box 5.2:	The multidimensional exponential probability . . . . .	322
Box 5.3:	The simplex method of linear programming . . . . .	336
Box 5.4:	$\ell_1$ -norm minimization using linear programming . . . . .	339
Box 5.5:	The Cauchy probability density . . . . .	345
Box 5.6:	Dual problems in linear programming . . . . .	353
Box 5.7:	Slack variables and linear programming . . . . .	355
Appendix 5.1:	The Newton step for the minimization of a $\ell_p$ norm . . . . .	357
Appendix 5.2:	Gradient methods for $\ell_p$ norms . . . . .	360
Problems for Chapter 5	. . . . .	372

## PART TWO: GENERAL INVERSE PROBLEMS

<b>6:</b>	<b>The general problem . . . . .</b>	<b>391</b>
6.1:	Random processes in functional spaces . . . . .	392
6.1.1:	Description of a random function . . . . .	392
6.1.2:	Computing probabilities . . . . .	395
6.1.3:	Does a covariance function give a convenient description of a random function? . . . . .	401
6.1.4:	General random processes . . . . .	402
6.2:	Solution of general random processes . . . . .	404
Box 6.1:	The covariance operator as a scalar product over the dual space . . . . .	396
Box 6.2:	Cylindrical measures . . . . .	398
Box 6.3:	The Bayesian viewpoint of Backus (1970) . . . . .	405
<b>7:</b>	<b>The least-squares criterion in functional spaces . . . . .</b>	<b>409</b>
7.1:	Covariance operators and working spaces . . . . .	410
7.1.1:	Representation of the dual of a linear space . . . . .	410
7.1.2:	Definition of a covariance operator . . . . .	411
7.1.3:	Some examples of covariance functions and associated random realizations . . . . .	413
7.1.4:	The power spectrum of a random realization equals the spectral amplitude of the correlation function . . . . .	421
7.1.5:	Weighting operators, scalar products, and "least-squares" norms . . . . .	425
7.1.6:	Relationship between the "least-squares" norm and the $L_2$ norm . . . . .	429
7.2:	Derivative operators and transposed operators in functional spaces	430
7.2.1:	The derivative operator . . . . .	430
7.2.2:	The transposed operator . . . . .	442
7.3:	General least-squares inversion . . . . .	456

<i>Contents</i>	<i>XI</i>
7.3.1:        Linear problems . . . . .	456
7.3.2:        Nonlinear problems . . . . .	457
7.3.3:        Linearizable problems . . . . .	458
7.4:        Methods of resolution . . . . .	459
7.5:        Example: The inverse problem of X-ray tomography . . . . .	465
7.5.1:        Iterative solution . . . . .	467
7.5.2:        Newton's noniterative solution . . . . .	473
7.6:        Example: The inversion of acoustic waveforms . . . . .	478
7.7:        Analysis of error and resolution . . . . .	488
7.7.1:        Analysis of error. . . . .	489
7.7.2:        Analysis of resolution. . . . .	491
7.7.3:        Practical computation of the resolving kernel and the posterior covariance function . . . . .	494
7.8:        Do it formally . . . . .	495
Box 7.1:        Transposed and adjoint of a differential operator . . . . .	447
Box 7.2:        The method of Backus and Gilbert . . . . .	461
Box 7.3:        The first Born and Rytov approximations . . . . .	484
Appendix 7.1:        Spaces and operators: basic definitions and properties . . . . .	507
Appendix 7.2:        Usual functional spaces . . . . .	525
Problems for Chapter 7 . . . . .	529
REFERENCES AND REFERENCES FOR GENERAL READING . . . . .	585
INDEX. . . . .	601