
Contents

Preface	IX
1 Inverse Problems and Interpretation of Measurements	1
1.1 Introductory Examples	3
1.2 Inverse Crimes	5
2 Classical Regularization Methods	7
2.1 Introduction: Fredholm Equation	7
2.2 Truncated Singular Value Decomposition	10
2.3 Tikhonov Regularization	16
2.3.1 Generalizations of the Tikhonov Regularization	24
2.4 Regularization by Truncated Iterative Methods	27
2.4.1 Landweber–Fridman Iteration	27
2.4.2 Kaczmarz Iteration and ART	31
2.4.3 Krylov Subspace Methods	39
2.5 Notes and Comments	46
3 Statistical Inversion Theory	49
3.1 Inverse Problems and Bayes’ Formula	50
3.1.1 Estimators	52
3.2 Construction of the Likelihood Function	55
3.2.1 Additive Noise	56
3.2.2 Other Explicit Noise Models	58
3.2.3 Counting Process Data	60
3.3 Prior Models	62
3.3.1 Gaussian Priors	62
3.3.2 Impulse Prior Densities	62
3.3.3 Discontinuities	65
3.3.4 Markov Random Fields	66
3.3.5 Sample-based Densities	70
3.4 Gaussian Densities	72

3.4.1	Gaussian Smoothness Priors	79
3.5	Interpreting the Posterior Distribution	90
3.6	Markov Chain Monte Carlo Methods	91
3.6.1	The Basic Idea	91
3.6.2	Metropolis–Hastings Construction of the Kernel	94
3.6.3	Gibbs Sampler	98
3.6.4	Convergence	106
3.7	Hierarcical Models	108
3.8	Notes and Comments	112
4	Nonstationary Inverse Problems	115
4.1	Bayesian Filtering	115
4.1.1	A Nonstationary Inverse Problem	116
4.1.2	Evolution and Observation Models	118
4.2	Kalman Filters	123
4.2.1	Linear Gaussian Problems	123
4.2.2	Extended Kalman Filters	126
4.3	Particle Filters	129
4.4	Spatial Priors	133
4.5	Fixed-lag and Fixed-interval Smoothing	138
4.6	Higher-order Markov Models	140
4.7	Notes and Comments	143
5	Classical Methods Revisited	145
5.1	Estimation Theory	146
5.1.1	Maximum Likelihood Estimation	146
5.1.2	Estimators Induced by Bayes Costs	147
5.1.3	Estimation Error with Affine Estimators	149
5.2	Test Cases	150
5.2.1	Prior Distributions	150
5.2.2	Observation Operators	152
5.2.3	The Additive Noise Models	155
5.2.4	Test Problems	157
5.3	Sample-Based Error Analysis	158
5.4	Truncated Singular Value Decomposition	159
5.5	Conjugate Gradient Iteration	162
5.6	Tikhonov Regularization	164
5.6.1	Prior Structure and Regularization Level	166
5.6.2	Misspecification of the Gaussian Observation Error Model	170
5.6.3	Additive Cauchy Errors	173
5.7	Discretization and Prior Models	175
5.8	Statistical Model Reduction, Approximation Errors and Inverse Crimes	181
5.8.1	An Example: Full Angle Tomography and CGNE	184

5.9	Notes and Comments	186
6	Model Problems	189
6.1	X-ray Tomography	189
6.1.1	Radon Transform	190
6.1.2	Discrete Model	192
6.2	Inverse Source Problems	194
6.2.1	Quasi-static Maxwell's Equations	194
6.2.2	Electric Inverse Source Problems	197
6.2.3	Magnetic Inverse Source Problems	198
6.3	Impedance Tomography	202
6.4	Optical Tomography	208
6.4.1	The Radiation Transfer Equation	208
6.4.2	Diffusion Approximation	211
6.4.3	Time-harmonic Measurement	219
6.5	Notes and Comments	219
7	Case Studies	223
7.1	Image Deblurring and Recovery of Anomalies	223
7.1.1	The Model Problem	223
7.1.2	Reduced and Approximation Error Models	225
7.1.3	Sampling the Posterior Distribution	229
7.1.4	Effects of Modelling Errors	234
7.2	Limited Angle Tomography: Dental X-ray Imaging	236
7.2.1	The Layer Estimation	239
7.2.2	MAP Estimates	240
7.2.3	Sampling: Gibbs Sampler	241
7.3	Biomagnetic Inverse Problem: Source Localization	242
7.3.1	Reconstruction with Gaussian White Noise Prior Model	243
7.3.2	Reconstruction of Dipole Strengths with the ℓ^1 -prior Model	245
7.4	Dynamic MEG by Bayes Filtering	249
7.4.1	A Single Dipole Model	250
7.4.2	More Realistic Geometry	253
7.4.3	Multiple Dipole Models	254
7.5	Electrical Impedance Tomography: Optimal Current Patterns	260
7.5.1	A Posteriori Synthesized Current Patterns	260
7.5.2	Optimization Criterion	262
7.5.3	Numerical Examples	265
7.6	Electrical Impedance Tomography: Handling Approximation Errors	269
7.6.1	Mesheres and Projectors	270
7.6.2	The Prior Distribution and the Prior Model	272
7.6.3	The Enhanced Error Model	273

7.6.4	The MAP Estimates	275
7.7	Electrical Impedance Process Tomography	278
7.7.1	The Evolution Model	280
7.7.2	The Observation Model and the Computational Scheme	283
7.7.3	The Fixed-lag State Estimate	285
7.7.4	Estimation of the Flow Profile	286
7.8	Optical Tomography in Anisotropic Media	291
7.8.1	The Anisotropy Model	292
7.8.2	Linearized Model	296
7.9	Optical Tomography: Boundary Recovery	299
7.9.1	The General Elliptic Case	300
7.9.2	Application to Optical Diffusion Tomography	303
7.10	Notes and Comments	305
A	Appendix: Linear Algebra and Functional Analysis	311
A.1	Linear Algebra	311
A.2	Functional Analysis	314
A.3	Sobolev Spaces	316
B	Appendix 2: Basics on Probability	319
B.1	Basic Concepts	319
B.2	Conditional Probabilities	323
	References	329
	Index	337