

## Known reconstruction approaches (Sect. 1.2)

- Tikhonov regularization (1.2.1)
- Iterative regularization (1.2.2)
- Regularization by discretization (1.2.3)

In all these methods trade between accuracy of the reconstruction and the closeness to an ill-posed problem. Now we'll state this concept in a more rigorous way:

1.3.3 Deterministic regularization methods

$$Tf = g^\delta, T \in \mathcal{L}(X, Y), R(T) \text{ not closed}$$

Def. 1.3.3A A pair  $(\{R_\alpha\}_{\alpha \in A}, \bar{\alpha})$  with

- $\{R_\alpha\}_{\alpha \in A}$  a family of continuous mappings

$$R_\alpha: Y \rightarrow X \text{ with } R_\alpha(0) = 0 \text{ (reconstruction operators)}$$

- $A \cong$  parameter set with accumulation point 0.
- $\bar{\alpha}: ]0, \infty[ \times Y \rightarrow A$  (parameter choice rule) given  $g^\delta$  and  $\delta$ ,  $\bar{\alpha}$  tells us how strong the regularization we should use is called a deterministic regularization method if

$$\lim_{\delta \rightarrow 0} \sup \{ \|R_{\bar{\alpha}(\delta, g^\delta)} g^\delta - T^+ g\|_X, g^\delta \in Y : \|g^\delta - g\|_Y \leq \delta \} = 0$$

for all  $g \in \mathcal{D}(T^+)$

$\bar{\alpha}(\delta, g^\delta)$  concrete choice of regularization parameter

$$\Rightarrow R_{\bar{\alpha}(\delta, g^\delta)} g^\delta \hat{=} \text{concrete solution}$$

$$\Rightarrow \|R_{\bar{\alpha}(\delta, g^\delta)} g^\delta - T^+ g\|_X \hat{=} \text{norm of total error}$$

~~we take sup~~  
 $\Rightarrow \sup \{ \dots \}$  from Def. 1.3.3A is called worst case error bound

Tikhonov regularization + discrepancy principle:

$$(f_0 = 0)$$

$$\text{reconst. operator } R_\alpha g^\delta = (\alpha + T^*T)^{-1} T^* g^\delta$$

param. choice rule  $\bullet \bullet$  discrepancy principle  $\rightarrow$  later

$$A = \mathbb{R}^+$$

Negative results:

Theorem 1.3.3C If there is a deterministic regularization method  $(R_\alpha, \bar{\alpha})$  for  $T \in \mathcal{L}(X, Y)$  with  $\bar{\alpha} = \bar{\alpha}(g^\delta)$ , then  $T^+ \in \mathcal{L}(Y, X)$  <sup>noise independent parameter choice rule</sup>  
 $\Rightarrow$  for an ill-posed pb. we can never find a deterministic regularization method with ~~noise indep. param. choice rule~~ indep. of the noise level

Proof  $g \in \mathcal{D}(T^+)$ , sequence  $(g_n)_n \subset \mathcal{D}(T^+)$ :  $g_n \rightarrow g$  in  $Y$   
 $\downarrow$  from Def. 1.3.3A with  $\delta = \|g_n - g\|_Y$  and data  $(g)$   $\downarrow$  from Def. 1.3.3A with  $\delta = 0$   $\downarrow$   $(g_n)$  replace  $g$   
 $R_{\bar{\alpha}(g_n)} g_n = T^+ g_n$   
 $\Downarrow$   
 $\|R_{\bar{\alpha}(g_n)} g_n - T^+ g\|_X \xrightarrow{\text{for } n \rightarrow \infty} 0 \Rightarrow \|T^+ g_n - T^+ g\|_X \rightarrow 0$  for  $n \rightarrow \infty$   
 $\Rightarrow$  since  $(g_n)_n$  arbitrary  $\Rightarrow T^+$  (sequentially) continuous  $\Rightarrow T^+$  bounded

$\circledast \mathcal{D}(T^+) = Y \Rightarrow R(T)$  closed  $\Rightarrow T$  has bounded inverse.

Recall: For difference quotient reconstruction for differentiation in  $L^2$ :

$$\|R_\alpha g^\delta - f\|_{L^2} = O(\sqrt{\delta}),$$

if  $f \in C^1, f = g'$   $\leftarrow$  a priori knowledge  $\uparrow$

$\hat{=}$  convergence for  $\delta \rightarrow 0$  with a rate  $\leftarrow$  continuous function of  $\delta$  which  $\rightarrow 0$  as  $\delta \rightarrow 0$

Is this possible in the general case? NO:

Theorem 1.3.3D  $(\{R_\alpha\}_{\alpha \in \mathbb{R}^+}, \bar{\alpha})$  deterministic regularization method for  $T \in \mathcal{L}(X, Y)$ . If there exists a continuous function  $\varphi: \mathbb{R}_0^+ \rightarrow \mathbb{R}_0^+, \varphi(0) = 0$  such that  $w.c.e(\delta) \leq \varphi(\delta)$  for all  $g \in \mathcal{D}(T^+)$ , then  $T^+ \in \mathcal{L}(Y, X)$

rules out use of a priori information  $\leftarrow$  no contradiction in the difference quotient reconstruction case.

Proof:  $g \in \mathcal{D}(T^+), (g_n)_n \subset \mathcal{D}(T^+)$   
 $g_n \rightarrow g$  in  $Y, \delta_n = \|g_n - g\|_Y$   
 to show:  $T^+(g_n) \rightarrow T^+(g)$   
 Note:  $R_{\bar{\alpha}(\delta_n, g_n)} g_n \neq T^+ g_n$

$$\|T^+(g_n) - T^+(g)\|_X \leq \underbrace{\|T^+(g_n) - R_{\bar{\alpha}(\delta_n, g_n)} g_n\|_X}_{w.c.e(\delta_n) \text{ for } g-g_n} + \underbrace{\|R_{\bar{\alpha}(\delta_n, g_n)} g_n - R_{\bar{\alpha}(\delta_n, g)} g\|_X}_{w.c.e(\delta_n) \text{ for } g} \\ \leq 2\varphi(\delta_n) \xrightarrow{\text{as } n \rightarrow \infty} 0 \text{ (since } \varphi \text{ continuous)}$$

$(\{R_\alpha\}_{\alpha \in A}, \bar{\alpha})$  d.r.m.,  $R(T)$  not closed  
( $\Rightarrow$  is a poset pb.)

Assumption: 1)  $\lim_{\alpha \rightarrow 0} R_\alpha(g) = T^+g \quad \forall g \in \mathcal{D}(T^+)$  2)  $R_\alpha$  is linear, i.e.  $R_\alpha \in \mathcal{L}(Y, X)$

Theorem 1.3.3E

- (i)  $(\|R_\alpha\|)_{\alpha \in A}$  is not bounded
- (ii)  $R_\alpha T$  does not converge in  $\mathcal{L}(X, X)$  for  $\alpha \rightarrow 0$ .

Proof

- (i) By Banach-Steinhaus  $\textcircled{*}$  if  $\|R_\alpha\| \leq C \quad \forall \alpha \in A$ , then pointwise limit defines a bounded operator  $\Rightarrow$  contradiction because it would mean that  $T^+$  is bounded
- (ii) Assume  $R_\alpha T \rightarrow T^+T$  for  $\alpha \rightarrow 0$  in  $\mathcal{L}(Y)$   
 $\underbrace{\hspace{10em}}_{= P_{NT^+}}$

$$\exists \alpha \in A : \|R_\alpha T - P_{NT^+}\|_{X \rightarrow X} \leq \frac{1}{2} \quad (*)$$

$$g \in \mathcal{D}(T^+) : \|T^+g\|_X \leq \underbrace{\|T^+g - R_\alpha T^+g\|_X}_{\substack{\in \mathcal{L}(T^+) \rightarrow T^+g \\ = \|R_\alpha T^+g\|_X}} + \|R_\alpha T^+g\|_X$$

$$\leq \frac{1}{2} \|T^+g\|_X + \|R_\alpha\| \|g\|_Y$$

$$\Rightarrow \|T^+g\| \leq 2\|R_\alpha\| \|g\| \quad \text{because } T^+ \text{ is not bounded}$$

$\textcircled{*}$  Thm (Banach-Steinhaus)

$(S_n)_n \in \mathcal{L}(X, Y)$ ,  $\|S_n\| \leq C \quad \forall n$

$\lim_{n \rightarrow \infty} S_n x$  exists for all  $x \in D \subset X$ ,  $D$  is dense in  $X$ .

Then  $T_x = \lim_{n \rightarrow \infty} S_n x$  is bounded:  $\|T_x\|_Y \leq C \|x\|_X \quad \forall x \in D$