JENNIFER L. MUELLER • SAMULI SILTANEN

Linear and Nonlinear Inverse Problems with Practical Applications

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Computational Science & Engineering

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Ralph C. Smith

Linear And Nonlinear Inverse Problems With Practical Applications Computational Science And Engineering:

Linear and Nonlinear Inverse Problems with Practical Applications Jennifer L. Mueller,Samuli Siltanen,2012-11-30 Inverse problems arise in practical applications whenever there is a need to interpret indirect measurements This book explains how to identify ill posed inverse problems arising in practice and gives a hands on guide to designing computational solution methods for them with related codes on an accompanying website The guiding linear inversion examples are the problem of image deblurring x ray tomography and backward parabolic problems including heat transfer A thorough treatment of electrical impedance tomography is used as the guiding nonlinear inversion example which combines the analytic geometric research tradition and the regularization based school of thought in a fruitful manner This book is complete with exercises and project topics making it ideal as a classroom textbook or self study guide for graduate and advanced undergraduate students in mathematics engineering or physics who wish to learn about computational inversion It also acts as a useful guide for researchers who develop inversion techniques in high tech industry **Inverse Problems and Applications** Plamen Stefanov,András Vasy,Maciej Zworski,2014-05-05 This volume contains the proceedings of two conferences on Inverse Problems and Applications held in 2012 to celebrate the work of Gunther Uhlmann The first conference was held at the University of California Irvine from June 18 22 2012 and the second was held at Zhejiang University Hangzhou China from September 17 21 2012 The topics covered include inverse problems in medical imaging scattering theory geometry and image processing and the mathematical theory of cloaking as well as methods related to inverse problems **Computational Uncertainty Quantification for Inverse Problems** Johnathan M. Bardsley,2018-08-01 This book is an introduction to both computational inverse problems and uncertainty quantification UQ for inverse problems The book also presents more advanced material on Bayesian methods and UQ including Markov chain Monte Carlo sampling methods for UQ in inverse problems Each chapter contains MATLAB code that implements the algorithms and generates the figures as well as a large number of exercises accessible to both graduate students and researchers Computational Uncertainty Quantification for Inverse Problems is intended for graduate students researchers and applied scientists It is appropriate for courses on computational inverse problems Bayesian methods for inverse problems and UQ methods for inverse problems Inverse Spectral and Scattering Theory Hiroshi Isozaki,2020-09-26 The aim of this book is to provide basic knowledge of the inverse problems arising in various areas in mathematics physics engineering and medical science These practical problems boil down to the mathematical question in which one tries to recover the operator coefficients or the domain manifolds from spectral data The characteristic properties of the operators in question are often reduced to those of Schr dinger operators We start from the 1 dimensional theory to observe the main features of inverse spectral problems and then proceed to multi dimensions The first milestone is the Borg Levinson theorem in the inverse Dirichlet problem in a bounded domain elucidating basic motivation of the inverse problem as well as the

difference between 1 dimension and multi dimension The main theme is the inverse scattering in which the spectral data is Heisenberg s S matrix defined through the observation of the asymptotic behavior at infinity of solutions Significant progress has been made in the past 30 years by using the Faddeev Green function or the complex geometrical optics solution by Sylvester and Uhlmann which made it possible to reconstruct the potential from the S matrix of one fixed energy One can also prove the equivalence of the knowledge of S matrix and that of the Dirichlet to Neumann map for boundary value problems in bounded domains We apply this idea also to the Dirac equation the Maxwell equation and discrete Schr dinger operators on perturbed lattices Our final topic is the boundary control method introduced by Belishev and Kurylev which is for the moment the only systematic method for the reconstruction of the Riemannian metric from the boundary observation which we apply to the inverse scattering on non compact manifolds We stress that this book focuses on the lucid exposition of these problems and mathematical backgrounds by explaining the basic knowledge of functional analysis and spectral theory omitting the technical details in order to make the book accessible to graduate students as an introduction to partial differential equations PDEs and functional analysis   *Methods in Computational Science* Johan Hoffman,2021-10-19 Computational methods are an integral part of most scientific disciplines and a rudimentary understanding of their potential and limitations is essential for any scientist or engineer This textbook introduces computational science through a set of methods and algorithms with the aim of familiarizing the reader with the field s theoretical foundations and providing the practical skills to use and develop computational methods Centered around a set of fundamental algorithms presented in the form of pseudocode this self contained textbook extends the classical syllabus with new material including high performance computing adjoint methods machine learning randomized algorithms and quantum computing It presents theoretical material alongside several examples and exercises and provides Python implementations of many key algorithms Methods in Computational Science is for advanced undergraduate and graduate level students studying computer science and data science It can also be used to support continuous learning for practicing mathematicians data scientists computer scientists and engineers in the field of computational science It is appropriate for courses in advanced numerical analysis data science numerical optimization and approximation theory   **Mathematical Foundations of Finite Elements and Iterative Solvers** Paolo Gatto,2022-06-27 This book combines an updated look at an advanced level of the mathematical theory of the finite element method including some important recent developments and a presentation of many of the standard iterative methods for the numerical solution of the linear system of equations that results from finite element discretization including saddle point problems arising from mixed finite element approximation For the reader with some prior background in the subject this text clarifies the importance of the essential ideas and provides a deeper understanding of how the basic concepts fit together Richard S Falk Rutgers University Students of applied mathematics engineering and science will welcome this insightful and carefully crafted introduction to the mathematics of finite elements and to algorithms for

iterative solvers Concise descriptive and entertaining the text covers all of the key mathematical ideas and concepts dealing with finite element approximations of problems in mechanics and physics governed by partial differential equations while interweaving basic concepts on Sobolev spaces and basic theorems of functional analysis presented in an effective tutorial style J Tinsley Oden The University of Texas at Austin This textbook describes the mathematical principles of the finite element method a technique that turns a linear partial differential equation into a discrete linear system often amenable to fast linear algebra Reflecting the author s decade of experience in the field Mathematical Foundations of Finite Elements and Iterative Solvers examines the crucial interplay between analysis discretization and computations in modern numerical analysis furthermore it recounts historical developments leading to current state of the art techniques While self contained this textbook provides a clear and in depth discussion of several topics including elliptic problems continuous Galerkin methods iterative solvers advection diffusion problems and saddle point problems Accessible to readers with a beginning background in functional analysis and linear algebra this text can be used in graduate level courses on advanced numerical analysis data science numerical optimization and approximation theory Professionals in numerical analysis and finite element methods will also find the book of interest   Advanced Reduced Order Methods and Applications in Computational Fluid Dynamics Gianluigi Rozza,Giovananni Stabile,Francesco Ballarin,2022-11-21 Reduced order modeling is an important growing field in computational science and engineering and this is the first book to address the subject in relation to computational fluid dynamics It focuses on complex parametrization of shapes for their optimization and includes recent developments in advanced topics such as turbulence stability of flows inverse problems optimization and flow control as well as applications This book will be of interest to researchers and graduate students in the field of reduced order modeling   **Finite Element Methods for Computational Fluid Dynamics** Dmitri Kuzmin,Jari Hamalainen,2014-12-18 This informal introduction to computational fluid dynamics and practical guide to numerical simulation of transport phenomena covers the derivation of the governing equations construction of finite element approximations and qualitative properties of numerical solutions among other topics To make the book accessible to readers with diverse interests and backgrounds the authors begin at a basic level and advance to numerical tools for increasingly difficult flow problems emphasizing practical implementation rather than mathematical theory Finite Element Methods for Computational Fluid Dynamics A Practical Guide explains the basics of the finite element method FEM in the context of simple model problems illustrated by numerical examples It comprehensively reviews stabilization techniques for convection dominated transport problems introducing the reader to streamline diffusion methods Petrov Galerkin approximations Taylor Galerkin schemes flux corrected transport algorithms and other nonlinear high resolution schemes and covers Petrov Galerkin stabilization classical projection schemes Schur complement solvers and the implementation of the k epsilon turbulence model in its presentation of the FEM for incompressible flow problem The book also describes the open source finite element library ELMER which is recommended

as a software development kit for advanced applications in an online component **Computational Methods in Physics** Simon Širca,Martin Horvat,2025-04-01 This textbook provides a compendium of numerical methods to assist physics students and researchers in their daily work It carefully considers error estimates stability and convergence issues the choice of optimal methods and techniques to increase program execution speeds The book supplies numerous examples throughout the chapters that are concluded by more comprehensive problems with a strong physics background Instead of uncritically employing modern black box tools the readers are encouraged to develop a more ponderous and skeptical approach This revised and expanded edition now includes a new chapter on numerical integration and stable differentiation as well as fresh material on optimal filtering integration of gravitational many body problems computation of Poincar maps regularization of orbits singular Sturm Liouville problems techniques for time evolution and spatial treatment of semi infinite domains in spectral methods and phase retrieval It also brings updated discussions of algebraic problems involving sparse matrices and of high resolution schemes for partial differential equations   Programming Projects in C for Students of Engineering, Science, and Mathematics Rouben Rostamian,2014-09-03 Like a pianist who practices from a book of tudes readers of Programming Projects in C for Students of Engineering Science and Mathematics will learn by doing Written as a tutorial on how to think about organize and implement programs in scientific computing this book achieves its goal through an eclectic and wide ranging collection of projects Each project presents a problem and an algorithm for solving it The reader is guided through implementing the algorithm in C and compiling and testing the results It is not necessary to carry out the projects in sequential order The projects contain suggested algorithms and partially completed programs for implementing them to enable the reader to exercise and develop skills in scientific computing require only a working knowledge of undergraduate multivariable calculus differential equations and linear algebra and are written in platform independent standard C and the Unix command line is used to illustrate compilation and execution The primary audience of this book is graduate students in mathematics engineering and the sciences The book will also be of interest to advanced undergraduates and working professionals who wish to exercise and hone their skills in programming mathematical algorithms in C A working knowledge of the C programming language is assumed   **Modeling Nonlinear Dynamics from Equations and Data—with Applications to Solids, Fluids, and Controls** George Haller,2025-05-20 This concise text presents an introduction to the emerging area of reducing complex nonlinear differential equations or time resolved data sets to spectral submanifolds SSMs SSMs are ubiquitous low dimensional attracting invariant manifolds that can be constructed systematically building on the spectral properties of the linear part of a nonlinear system The internal dynamics within SSMs then serve as exact low dimensional models with which the full system evolution synchronizes exponentially fast SSM based model reduction has a solid mathematical foundation and hence is guaranteed to deliver accurate and predictive reduced order models under a precise set of assumptions This book introduces the foundations of SSM theory to the novice reader reviews recent

extensions of classic SSM results for the advanced reader and illustrates the power of SSM reduction on a large collection of equation and data driven applications in fluid mechanics solid mechanics and control This book is intended for graduate students postdocs faculty and industrial researchers working in model reduction for nonlinear physical systems arising in solid mechanics fluid dynamics and control theory It is appropriate for courses on differential equations modeling dynamical systems and data driven modeling **Numerical Partial Differential Equations** James H. Adler,Hans De Sterck,Scott MacLachlan,Luke Olsen,2025-03-26 This comprehensive textbook focuses on numerical methods for approximating solutions to partial differential equations PDEs The authors present a broad survey of these methods introducing readers to the central concepts of various families of discretizations and solution algorithms and laying the foundation needed to understand more advanced material The authors include over 100 well established definitions theorems corollaries and lemmas and summaries of and references to in depth treatments of more advanced mathematics when needed Numerical Partial Differential Equations is divided into four parts Part I covers basic background on PDEs and numerical methods Part II introduces the three main classes of numerical methods for PDEs that are the book s focus finite difference finite element and finite volume methods Part III discusses linear solvers and finite element and finite volume methods at a more advanced level Part IV presents further high level topics on discretizations and solvers This book is intended for advanced undergraduate first year graduate and advanced graduate students in applied math as well as students in science and engineering disciplines The book will also appeal to researchers in the field of scientific computing Chapters are designed to be stand alone allowing distinct paths through the text making it appropriate for both single semester and multi semester courses It is appropriate for courses covering topics ranging from numerical methods for PDEs to numerical linear algebra **Proceedings Of The International Congress Of Mathematicians 2018 (Icm 2018) (In 4 Volumes)** Boyan Sirakov,Paulo Ney De Souza,Marcelo Viana,2019-02-27 The Proceedings of the ICM publishes the talks by invited speakers at the conference organized by the International Mathematical Union every 4 years It covers several areas of Mathematics and it includes the Fields Medal and Nevanlinna Gauss and Leelavati Prizes and the Chern Medal laudatios **Mathematical and Numerical Approaches for Multi-Wave Inverse Problems** Larisa Beilina,Maïtine Bergounioux,Michel Cristofol,Anabela Da Silva,Amelie Litman,2020-06-30 This proceedings volume gathers peer reviewed selected papers presented at the Mathematical and Numerical Approaches for Multi Wave Inverse Problems conference at the Centre Internacional de Rencontres Math matiques CIRM in Marseille France in April 2019 It brings the latest research into new reliable theoretical approaches and numerical techniques for solving nonlinear and inverse problems arising in multi wave and hybrid systems Multi wave inverse problems have a wide range of applications in acoustics electromagnetics optics medical imaging and geophysics to name but a few In turn it is well known that inverse problems are both nonlinear and ill posed two factors that pose major challenges for the development of new numerical methods for solving these problems which are discussed in

detail These papers will be of interest to all researchers and graduate students working in the fields of nonlinear and inverse problems and its applications   **Basics and Trends in Sensitivity Analysis: Theory and Practice in R** Sébastien Da Veiga,Fabrice Gamboa,Bertrand Iooss,Clémentine Prieur,2021-10-14 This book provides an overview of global sensitivity analysis methods and algorithms including their theoretical basis and mathematical properties The authors use a practical point of view and real case studies as well as numerous examples and applications of the different approaches are illustrated throughout using R code to explain their usage and usefulness in practice Basics and Trends in Sensitivity Analysis Theory and Practice in R covers a lot of material including theoretical aspects of Sobol indices as well as sampling based formulas spectral methods and metamodel based approaches for estimation purposes screening techniques devoted to identifying influential and noninfluential inputs variance based measures when model inputs are statistically dependent and several other approaches that go beyond variance based sensitivity measures and a case study in R related to a COVID 19 epidemic model where the full workflow of sensitivity analysis combining several techniques is presented This book is intended for engineers researchers and undergraduate students who use complex numerical models and have an interest in sensitivity analysis techniques and is appropriate for anyone with a solid mathematical background in basic statistical and probability theories who develops and uses numerical models in all scientific and engineering domains   *A First Course in Linear Optimization* Amir Beck,Nili Guttmann-Beck,2025-05-05 This self contained textbook provides the foundations of linear optimization covering topics in both continuous and discrete linear optimization It gradually builds the connection between theory algorithms and applications so that readers gain a theoretical and algorithmic foundation familiarity with a variety of applications and the ability to apply the theory and algorithms to actual problems To deepen the reader s understanding the authors provide many applications from diverse areas of applied sciences such as resource allocation line fitting graph coloring the traveling salesman problem game theory and network flows more than 180 exercises most of them with partial answers and about 70 with complete solutions and a continuous illustration of the theory through examples and exercises A First Course in Linear Optimization is intended to be read cover to cover and requires only a first course in linear algebra as a prerequisite Its 13 chapters can be used as lecture notes for a first course in linear optimization This book is for a first undergraduate course in linear optimization such as linear programming linear optimization and operations research It is appropriate for students in operations research mathematics economics and industrial engineering as well as those studying computer science and engineering disciplines   Material-Integrated Intelligent Systems Stefan Bosse,Dirk Lehmhus,Walter Lang,Matthias Busse,2018-03-12 Combining different perspectives from materials science engineering and computer science this reference provides a unified view of the various aspects necessary for the successful realization of intelligent systems The editors and authors are from academia and research institutions with close ties to industry and are thus able to offer first hand information here They adopt a unique three tiered approach such that readers can gain basic intermediate and

advanced topical knowledge The technology section of the book is divided into chapters covering the basics of sensor integration in materials the challenges associated with this approach data processing evaluation and validation as well as methods for achieving an autonomous energy supply The applications part then goes on to showcase typical scenarios where material integrated intelligent systems are already in use such as for structural health monitoring and smart textiles **An Introduction to Compressed Sensing** M. Vidyasagar,2019-12-03 Compressed sensing is a relatively recent area of research that refers to the recovery of high dimensional but low complexity objects from a limited number of measurements The topic has applications to signal image processing and computer algorithms and it draws from a variety of mathematical techniques such as graph theory probability theory linear algebra and optimization The author presents significant concepts never before discussed as well as new advances in the theory providing an in depth initiation to the field of compressed sensing An Introduction to Compressed Sensing contains substantial material on graph theory and the design of binary measurement matrices which is missing in recent texts despite being poised to play a key role in the future of compressed sensing theory It also covers several new developments in the field and is the only book to thoroughly study the problem of matrix recovery The book supplies relevant results alongside their proofs in a compact and streamlined presentation that is easy to navigate The core audience for this book is engineers computer scientists and statisticians who are interested in compressed sensing Professionals working in image processing speech processing or seismic signal processing will also find the book of interest *Compressive Imaging: Structure, Sampling, Learning* Ben Adcock,Anders C. Hansen,2021-09-16 Accurate robust and fast image reconstruction is a critical task in many scientific industrial and medical applications Over the last decade image reconstruction has been revolutionized by the rise of compressive imaging It has fundamentally changed the way modern image reconstruction is performed This in depth treatment of the subject commences with a practical introduction to compressive imaging supplemented with examples and downloadable code intended for readers without extensive background in the subject Next it introduces core topics in compressive imaging including compressed sensing wavelets and optimization in a concise yet rigorous way before providing a detailed treatment of the mathematics of compressive imaging The final part is devoted to recent trends in compressive imaging deep learning and neural networks With an eye to the next decade of imaging research and using both empirical and mathematical insights it examines the potential benefits and the pitfalls of these latest approaches **Uncertainty Quantification** Ralph C. Smith,2024-09-13 Uncertainty quantification serves a fundamental role when establishing the predictive capabilities of simulation models This book provides a comprehensive and unified treatment of the mathematical statistical and computational theory and methods employed to quantify uncertainties associated with models from a wide range of applications Expanded and reorganized the second edition includes advances in the field and provides a comprehensive sensitivity analysis and uncertainty quantification framework for models from science and engineering It contains new chapters on random field representations observation

models parameter identifiability and influence active subspace analysis and statistical surrogate models and a completely revised chapter on local sensitivity analysis Other updates to the second edition are the inclusion of over 100 exercises and many new examples several of which include data and UQ Crimes listed throughout the text to identify common misconceptions and guide readers entering the field Uncertainty Quantification Theory Implementation and Applications Second Edition is intended for advanced undergraduate and graduate students as well as researchers in mathematics statistics engineering physical and biological sciences operations research and computer science Readers are assumed to have a basic knowledge of probability linear algebra differential equations and introductory numerical analysis The book can be used as a primary text for a one semester course on sensitivity analysis and uncertainty quantification or as a supplementary text for courses on surrogate and reduced order model construction and parameter identifiability analysis

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