

Contents

<i>Preface</i>	v
<i>List of Figures</i>	xv
<i>List of Tables</i>	xxi
1. Introduction	1
2. A collection of linear inverse problems	5
2.1 A battle horse for numerical computations	5
2.2 Linear equations with errors in the data	6
2.3 Linear equations with convex constraints	8
2.4 Inversion of Laplace transforms from finite number of data points	10
2.5 Fourier reconstruction from partial data	11
2.6 More on the non-continuity of the inverse	12
2.7 Transportation problems and reconstruction from marginals	13
2.8 CAT	15
2.9 Abstract spline interpolation	20
2.10 Bibliographical comments and references	21
3. The basics about linear inverse problems	25
3.1 Problem statements	25
3.2 Quasi solutions and variational methods	30
3.3 Regularization and approximate solutions	31

3.4	Appendix	35
3.5	Bibliographical comments and references	36
4.	Regularization in Hilbert spaces: Deterministic and stochastic approaches	37
4.1	Basics	37
4.2	Tikhonov's regularization scheme	40
4.3	Spectral cutoffs	44
4.4	Gaussian regularization of inverse problems	46
4.5	Bayesian methods	48
4.6	The method of maximum likelihood	49
4.7	Bibliographical comments and references	51
5.	Maxentropic approach to linear inverse problems	53
5.1	Heuristic preliminaries	53
5.2	Some properties of the entropy functionals	58
5.3	The direct approach to the entropic maximization problem	59
5.4	A more detailed analysis	62
5.5	Convergence of maxentropic estimates	64
5.6	Maxentropic reconstruction in the presence of noise	67
5.7	Maxentropic reconstruction of signal and noise	70
5.8	Maximum entropy according to Dacunha-Castelle and Gamboa. Comparison with Jaynes' classical approach	72
5.8.1	Basic results	72
5.8.2	Jaynes' and Dacunha and Gamboa's approaches	77
5.9	MEM under translation	79
5.10	Maxent reconstructions under increase of data	80
5.11	Bibliographical comments and references	82
6.	Finite dimensional problems	87
6.1	Two classical methods of solution	87
6.2	Continuous time iteration schemes	90
6.3	Incorporation of convex constraints	91
6.3.1	Basics and comments	91
6.3.2	Optimization with differentiable non-degenerate equality constraints	95

6.3.3	Optimization with differentiable, non-degenerate inequality constraints	97
6.4	The method of projections in continuous time	98
6.5	Maxentropic approaches	99
6.5.1	Linear systems with band constraints	100
6.5.2	Linear system with Euclidean norm constraints	102
6.5.3	Linear systems with non-Euclidean norm constraints	104
6.5.4	Linear systems with solutions in unbounded convex sets	105
6.5.5	Linear equations without constraints	109
6.6	Linear systems with measurement noise	112
6.7	Bibliographical comments and references	113
7.	Some simple numerical examples and moment problems	115
7.1	The density of the Earth	115
7.1.1	Solution by the standard $L_2[0, 1]$ techniques	116
7.1.2	Piecewise approximations in $L_2([0, 1])$	117
7.1.3	Linear programming approach	118
7.1.4	Maxentropic reconstructions: Influence of <i>a priori</i> data	120
7.1.5	Maxentropic reconstructions: Effect of the noise	122
7.2	A test case	125
7.2.1	Standard $L_2[0, 1]$ technique	126
7.2.2	Discretized $L_2[0, 1]$ approach	127
7.2.3	Maxentropic reconstructions: Influence of <i>a priori</i> data	128
7.2.4	Reconstruction by means of cubic splines	131
7.2.5	Fourier versus cubic splines	135
7.3	Standard maxentropic reconstruction	141
7.3.1	Existence and stability	144
7.3.2	Some convergence issues	146
7.4	Some remarks on moment problems	146
7.4.1	Some remarks about the Hamburger and Stieltjes moment problems	149
7.5	Moment problems in Hilbert spaces	152
7.6	Reconstruction of transition probabilities	154

7.7	Probabilistic approach to Hausdorff's moment problem	156
7.8	The very basics about cubic splines	158
7.9	Determination of risk measures from market price of risk	159
7.9.1	Basic aspects of the problem	159
7.9.2	Problem statement	161
7.9.3	The maxentropic solution	162
7.9.4	Description of numerical results	163
7.10	Bibliographical comments and references	164
8.	Some infinite dimensional problems	169
8.1	A simple integral equation	169
8.1.1	The random function approach	170
8.1.2	The random measure approach: Gaussian measures	173
8.1.3	The random measure approach: Compound Poisson measures	174
8.1.4	The random measure approach: Gaussian fields	176
8.1.5	Closing remarks	177
8.2	A simple example: Inversion of a Fourier transform given a few coefficients	178
8.3	Maxentropic regularization for problems in Hilbert spaces	179
8.3.1	Gaussian measures	179
8.3.2	Exponential measures	182
8.3.3	Degenerate measures in Hilbert spaces and spectral cut off regularization	183
8.3.4	Conclusions	184
8.4	Bibliographical comments and references	184
9.	Tomography, reconstruction from marginals and transportation problems	185
9.1	Generalities	185
9.2	Reconstruction from marginals	187
9.3	A curious impossibility result and its counterpart	188
9.3.1	The bad news	188
9.3.2	The good news	190
9.4	The Hilbert space set up for the tomographic problem	192
9.4.1	More on nonuniqueness of reconstructions	194

9.5	The Russian Twist	194
9.6	Why does it work	195
9.7	Reconstructions using (classical) entropic, penalized methods in Hilbert space	198
9.8	Some maxentropic computations	201
9.9	Maxentropic approach to reconstruction from marginals in the discrete case	203
9.9.1	Reconstruction from marginals by maximum entropy on the mean	204
9.9.2	Reconstruction from marginals using the standard maximum entropy method	207
9.10	Transportation and linear programming problems	209
9.11	Bibliographical comments and references	211
10. Numerical inversion of Laplace transforms		215
10.1	Motivation	215
10.2	Basics about Laplace transforms	216
10.3	The inverse Laplace transform is not continuous	218
10.4	A method of inversion	218
10.4.1	Expansion in sine functions	219
10.4.2	Expansion in Legendre polynomials	220
10.4.3	Expansion in Laguerre polynomials	221
10.5	From Laplace transforms to moment problems	222
10.6	Standard maxentropic approach to the Laplace inversion problem	223
10.7	Maxentropic approach in function space: The Gaussian case	225
10.8	Maxentropic linear splines	227
10.9	Connection with the complex interpolation problem	229
10.10	Numerical examples	230
10.11	Bibliographical comments and references	236
11. Maxentropic characterization of probability distributions		241
11.1	Preliminaries	241
11.2	Example 1	243
11.3	Example 2	244
11.4	Example 3	245

11.5	Example 4	245
11.6	Example 5	246
11.7	Example 6	246
12.	Is an image worth a thousand words?	249
12.1	Problem setup	249
12.1.1	List of questions for you to answer	251
12.2	Answers to the questions	251
12.2.1	Introductory comments	251
12.2.2	Answers	251
12.3	Bibliographical comments and references	258
Appendix A	Basic topology	261
Appendix B	Basic measure theory and probability	265
B.1	Some results from measure theory and integration	265
B.2	Some probabilistic jargon	272
B.3	Brief description of the Kolmogorov extension theorem	275
B.4	Basic facts about Gaussian process in Hilbert spaces	276
Appendix C	Banach spaces	279
C.1	Basic stuff	279
C.2	Continuous linear operator on Banach spaces	281
C.3	Duality in Banach spaces	283
C.4	Operators on Hilbert spaces. Singular values decompositions	289
C.5	Some convexity theory	290
Appendix D	Further properties of entropy functionals	293
D.1	Properties of entropy functionals	293
D.2	A probabilistic connection	297
D.3	Extended definition of entropy	301
D.4	Exponential families and geometry in the space of probabilities	302
D.4.1	The geometry on the set of positive vectors	304
D.4.2	Lifting curves from G^+ to G and parallel transport	306
D.4.3	From geodesics to Kullback's divergence	307

D.4.4	Coordinates on \mathbb{P}	308
D.5	Bibliographical comments and references	310
Appendix E	Software user guide	313
E.1	Installation procedure	313
E.2	Quick start guide	316
E.2.1	Moment problems with MEM	317
E.2.2	Moment problems with SME	318
E.2.3	Moment problems with Quadratic Programming	318
E.2.4	Transition probabilities problem with MEM	319
E.2.5	Transition probabilities problem with SME	320
E.2.6	Transition probabilities problem with Quadratic Programming	320
E.2.7	Reconstruction from Marginals with MEM	320
E.2.8	Reconstruction from Marginals with SME	321
E.2.9	Reconstruction from Marginals with Quadratic Programming	321
E.2.10	A generic problem in the form $Ax = y$, with MEM	322
E.2.11	A generic problem in the form $Ax = y$, with SME	323
E.2.12	A generic problem in the form $Ax = y$, with Quadratic Programming	323
E.2.13	The results windows	323
E.2.14	Messages that will appear	324
E.2.15	Comments	326