Inverse problems by Herve Carfantan

For the lecture session

o What is an inverse problem ?

The well known examples of deconvolution Intuitives Matricial and Frequential approaches

o Inverse problems are ill posed problems

What is an ill posed problem ?

Generalized inverse solution, SVD decomposition, links with spectral division

o Regularization

Truncated SVD

Iterative methods

Regularization as a compromise : the penalisation approach

o Data analysis and estimation

Extension of the penalisation approach, Accounting forstatistical model on the noise Accounting for statistical model on the object Statistical tools

For the hands-on session

Test of different methods on synthetics examples :

o SVD and frequential

o Classical regularization methods : TSVD, Wiener filtering...

o Penalisation approach...