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Sinopsis

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The book describes a useful tool for solving linear inverse problems subject to convex constraints. The method of maximum entropy in the mean automatically takes care of the constraints. It consists of a technique for transforming a large dimensional inverse problem into a small dimensional non-linear variational problem.

A variety of mathematical aspects of the maximum entropy method are explored as well.

Contents:

A Collection of Linear Inverse Problems

The Basics about Linear Inverse Problems

Regularization in Hilbert Spaces: Deterministic and Stochastic Approaches

Maxentropic Approach to Linear Inverse Problems

Finite Dimensional Problems

Some Simple Numerical Examples and Moment Problems

Some Infinite Dimensional Problems

Tomography, Reconstruction from Marginals and Transportation Problems

Numerical Inversion of Laplace Transforms

Maxentropic Characterization of Probability Distributions

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