Minimization in Banach spaces by Conjugate Gradient method

F. Lenti¹, C. Estatico², S. Gratton¹, and D. Titley-Peloquin³

¹ CERFACS and ENSEEIHT, University of Toulouse, France

² Department of Mathematics, University of Genova, Italy

³ Department of Bioresource Engineering, McGill University, Montreal, Canada

In many inverse problems, the "geometry" of the L^p Banach spaces, for $1 , can substantially reduce the over-smoothness effects with respect to any conventional iterative regularization algorithm in the <math>L^2$ Hilbert space [1].

In this work we introduce a generalization of the conjugate gradient method for the minimization of the p-norm cost functional $\Phi(x) = ||Ax - y||_Y^p$, related to the solution of the ill-posed operator equation Ax = y, where $A : X \to Y$ is a linear operator between two Banach spaces. We first prove the convergence of the iterations to a solution of the operator equation in both noise-free and noisy data cases [2]. Then we show that the high convergence speed of conventional conjugate gradient in L^2 Hilbert space gives rise to a fast iterative method in L^p spaces too.

The minimization algorithm is applied to enhance the spatial resolution of microwave radiometer data [3]. The problem which describes the relationship between the coarse but partially correlated measurements and the brightness temperature is ill-posed problem since it belongs to the class of Fredholm integral equation of the first kind.

References

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