Index

ACF, *see* autocorrelation function
adaptive Metropolis, 91
  for marginal sampling, 93
adaptive proposal, 91
adjoint method, 108–109
AM, *see* adaptive Metropolis
anisotropic
  diffusion, 60
  increments, 60
  prior, 60, 63
  total variation, 66
array, 35
autocorrelation function, 87

Bayes' law, 54, 61, 82, 106, 119
BCCB, *see* block circulant with circulant blocks
bias, 10, 19
biharmonic operator, 70, 71
block circulant with circulant blocks, 37, 39, 57, 63
  diagonalize, 39
block Toeplitz with Toeplitz blocks, 37
boundary conditions, 3
  data driven, 28, 40
  Neumann, 28, 42
  periodic, 26, 37
  zero, 3, 34
BTTB, *see* block Toeplitz with Toeplitz blocks
burn-in, 84

cdf, *see* cumulative distribution function
Cholesky factorization, 78–80, 93
circulant matrix, 26
  diagonalize, 27, 30
computed tomography, 42
conditional autoregression, 54
conjugate gradient iteration
  preconditioned, 45
  sampling from the posterior, 81
  within hierarchical Gibbs, 97
conjugate prior/hyper-prior, 83
convolution, 2, 26, 33
costate equation, 109
covariance
  empirical or sample, 91
covariance matrix, 6
cross validation, *see* generalized cross validation
CT, *see* computed tomography
cumulative distribution function, 117

data-driven boundary conditions, 28, 40
data models
  linear, additive Gaussian, 1
  nonlinear, additive Gaussian, 105
deblurring, *see* deconvolution
deconvolution, 2, 33
degeneracy in hierarchical Gibbs, 88
detailed balance, 90
DFT, *see* discrete Fourier transform
diag operator, 16
diagonalize
  block circulant with circulant blocks, 39
  circulant, 27
difference matrix, 5
  Neumann boundary condition, 58
  periodic boundary condition, 63
discrepancy principle, 22–23, 37, 46
discrete Fourier transform, 27, 39
discrete Picard condition, 13
discretization
  computed tomography, 43
  convolution, 3, 26, 34
  kernel reconstruction, 5
  negative-Laplacian, 72–73
DP, *see* discrepancy principle

edge-preserving prior, 63
eigenvalue decomposition, 78
empirical covariance, 91
empirical quantile, 80
essential sample size, 87
expected value, 6

fast Fourier transform, *see* discrete Fourier transform
filter factors, 16
  Landweber iterations, 18
  Tikhonov, 17
  TSVD, *see* truncated singular value decomposition
filtered SVD, 16
finite difference discretization of negative-Laplacian, 72–73
full conditionals, 54, 83, 119
full posterior density function, 83, 119

gamma distribution, 84
Gauss–Newton
  Hessian, 107, 108
  method, 107
Gaussian Markov random field, 54–61
  anisotropic, 59–61, 63
  edge-preserving, 63
  higher-order, 70
  iid increments, 58

intrinsic, 58
Neumann boundary condition, 58
periodic boundary condition, 57
sampling from, 78
zero boundary condition, 56
Gaussian posterior density
sampling from, 79–81
Gaussian random vector, 6
nonlinear transformation of, 110
GCV, *see* generalized cross validation
generalized cross validation, 21–22, 40, 46, 62
generalized inverse, 8
Geweke test, 84
Gibbs sampler
hierarchical, *see* hierarchical Gibbs sampler
partially collapsed, 95
two-stage, 83
GMRF, *see* Gaussian Markov random field
gradient, 107, 108
gradient scan Gibbs, 98

Hessian, 68, 107, 108
hierarchical Gibbs sampler, 83
degeneracy, 88
with embedded PCG, 97
with embedded RTO-MH, 118
hierarchical modeling, 81, 118
hyper-parameters, 120
hyper-prior probability density, 82

IACT, *see* integrated autocorrelation time
iid, *see* independently and identically distributed, 65
ill-posedness, 10
inequality, 7, 10, 11, 106
increments, 59
anisotropic, 60
first order, 58
iid Gaussian, 58
Laplace, 65
second order, 70
independence proposal, 91
independently and identically distributed, 1
infinite-dimensional limit
hierarchical Gibbs degeneracy, 88
well-defined posterior density, 68
integrated autocorrelation time, 87
invariant density, 90
inverse problems, 2
test cases, *see* test cases
iterative regularization, 18

Jacobian, 68, 107, 108, 110, 112, 115

Kaczmarz's method, 50–51
kernel, 2, 33
Gaussian, 3, 34
separable, 34
kernel reconstruction test case, 4
with positivity constraints, 116
Kronecker product, 35

L-curve, 23–25, 46
lagged-diffusivity fixed point iteration, 67
Landweber iteration, 18
Laplace prior, 65
transformation, 117
Laplacian, negative, *see* negative-Laplacian
least squares estimator
linear, 6
nonlinear, 105
normal equations, 6
statistical properties, 7, 8
SVD form, 8
Levenburg–Marquardt, 106–108
lexicographical ordering, 35, 63
likelihood function, 6, 54, 82, 105
LM, *see* Levenburg–Marquardt
log-normal prior, 116

MAP estimator, *see* maximum a posteriori estimator
marginal density, 84, 89
Markov chain diagnostics, *see* MCMC chain diagnostics
Markov chain Monte Carlo method, 77
matrix
block circulant with circulant blocks, 37, 39, 57, 63
block Toeplitz with Toeplitz blocks, 37
circulant, 26
covariance, 6
difference, 5, 58, 63
precision, 55
symmetric positive definite, 56, 78
Toeplitz, 3, 34
maximum a posteriori estimator, 54, 61, 106
maximum likelihood estimator, 6, 105
MCE, *see* Monte Carlo error
MCMC chain diagnostics
autocorrelation function, 87
burn-in, 84
equilibrium, 85
essential sample size, 87
Geweke test, 84
integrated autocorrelation time, 87
MCMC method, *see* Markov chain Monte Carlo method
mean, 6
mean squared error, 9, 19
Metropolis–Hastings, 90–91
within hierarchical Gibbs, 118
with RTO proposal, 111
MH, *see* Metropolis–Hastings
midpoint quadrature, 3, 5, 12, 26, 33, 38
Monte Carlo error, 86
MSE, *see* mean squared error

negative-Laplacian
finite difference discretization, 72–73
Neumann boundary conditions, 59
periodic boundary conditions, 57
zero boundary conditions, 56
neighborhood system, 55
Neumann boundary conditions
deconvolution, 28
GMRF, 58
negative-Laplacian, 59
Newton's method, 67, 106
nonlinear least squares, 105, 106
normal equations, 6

one-block algorithm, 93
optimization problems
MAP estimator, linear, 67

MAP estimator, nonlinear, 106
randomize-then-optimize, 111
outer product form
pseudoinverse, 8
SVD, 8

partially collapsed Gibbs, 95
PCG, *see* preconditioned conjugate gradient
periodic boundary conditions
convolution, 26, 37
GMRF, 57
negative-Laplacian, 57
point spread function, *see* kernel
Poisson equation inverse problem, 113, 120
positivity constraints, 116
posterior density function, 54, 106
hierarchical, full, 83, 119
sampling from Gaussian, 79–81
precision
matrix, 55
parameter, 82
preconditioned conjugate gradient, *see* conjugate gradient iteration
preconditioner, 45, 65
prior
improper, 58
prior probability density
edge-preserving, 63
Gaussian Markov random field, 54–61, 82, 106
iid Gaussian, 54
Laplace (total variation), 65
log-normal, 116
smoothness, 55
uniform, 92
Whittle–Matérn class, 71
proposal
adaptive, 91
independence, 91, 111
symmetric, 91
proposal density, 90
pseudoinverse, 8

QR-factorization, 110
quasi-Newton method, 68

Radon transform, 43
discrete, 43
randomize-then-optimize, 109–112
Metropolis–Hastings, 111
MH within hierarchical Gibbs, 120
optimization problem, 111
probability density, 110
randomized trace estimation, 46
regression, 1
linear, 1
principle component, 16
ridge, 17
regularization parameter, 16
regularization parameter selection methods
discrepancy principle, 22–23
generalized cross validation, 21–22
L-curve, 23–25
unbiased predictive risk estimator, 20–21
regularized solution
edge-preserving, 63
filtered SVD, 16
Landweber iteration, 18
statistical properties, 19
total variation, 66
TSVD, 16
residual, 107
ridge regression, 17
RTO, *see* randomize-then-optimize

sampling from
full posterior density, 83, 95
Gaussian Markov random field, 78
Gaussian posterior density, 79–81
marginal density, 93
posterior with Laplace prior, 117
posterior with positivity constraints, 116
semiconvergence, 18
separable kernel, 34
signal-to-noise ratio, 4
singular value decomposition, 7
filtered, 16
properties, 13
truncated, 16
singular values, 8
singular vectors, 8
SNR, *see* signal-to-noise ratio
SPD, *see* symmetric positive definite
spectral filtering, 16
statistical properties
least squares solution, 8
regularized solutions, 19
stochastic
linear system, 81
optimization problem, 111
SVD, *see* singular value decomposition
symmetric proposal, 91

test cases
computed tomography, 42
deconvolution, 2, 33
kernel reconstruction, 5
Laplace prior, 117
Poisson equation, 113
positivity constraints, 116
two-parameter, 11, 91, 112, 121
Tikhonov
pseudonormal equations, 17, 42, 44
regularization, 17
regularized solution, 17, 27, 37, 40, 54
Toeplitz matrix, 3, 12, 25, 34
total variance, 9, 19
total variation, 66
trace class operator, 69
trace lemma, 20
transformation
of a Gaussian random vector, 110
of the Laplace prior, 117
transition kernel, 90
truncated singular value decomposition, 16–17

unbiased predictive risk estimator, 20–21, 37, 46
underdetermined, 3, 28
uniform
distribution, 91
prior, 92
UPRE, *see* unbiased predictive risk estimator

vec operator, 35

wavelet transform, Haar, 118
Whittle–Matérn class of priors, 71

zero boundary conditions
convolution, 3, 34
GMRF, 56
negative-Laplacian, 56