



Contribution ID: 13

Type: **not specified**

Iterative regularization for nonsmooth inverse problems

Thursday, 7 November 2019 09:50 (40 minutes)

We consider inverse problems for nonlinear forward models that are directionally but not Fréchet differentiable; examples include solution mappings for nonsmooth partial differential equations or variational inequalities. In this setting, standard derivative-based regularization methods such as Landweber or Levenberg–Marquardt iteration are inapplicable. We show that using elements of the Bouligand subdifferential for the linearization still leads to a convergent regularization scheme.

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