

Stability and instability in inverse problems

Mikhail I. Isaev

supervisor: Roman G. Novikov

Centre de Mathématiques Appliquées, École Polytechnique

November 27, 2013.

Plan of the presentation

- The Gel'fand inverse problem with boundary measurements represented as a Dirichlet-to-Neumann map
- The Gel'fand inverse problem with boundary measurements represented as an impedance boundary map (Robin-to-Robin map)
- Inverse scattering problems

Basic assumptions

Consider the Schrödinger equation

$$-\Delta\psi + v(x)\psi = E\psi \quad \text{for } x \in D, \quad (1)$$

where

- D is an open bounded domain in \mathbb{R}^d ,
- $d \geq 2$,
- $\partial D \in C^2$,
- $v \in L^\infty(D)$.

Statement of the problem

Let

$$\mathcal{C}_v(E) = \left\{ \left(\psi|_{\partial D}, \frac{\partial \psi}{\partial \nu} |_{\partial D} \right) : \begin{array}{l} \text{for all sufficiently regular solutions } \psi \text{ of} \\ \text{equation (1) in } \bar{D} = D \cup \partial D \end{array} \right\}.$$

Statement of the problem

Let

$$\mathcal{C}_v(\mathbf{E}) = \left\{ \left(\psi|_{\partial D}, \frac{\partial \psi}{\partial \nu} |_{\partial D} \right) : \begin{array}{l} \text{for all sufficiently regular solutions } \psi \text{ of} \\ \text{equation (1) in } \bar{D} = D \cup \partial D \end{array} \right\}.$$

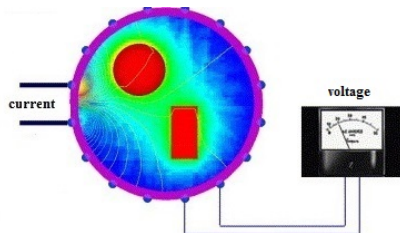
Problem 1.

- Given $\mathcal{C}_v(\mathbf{E})$.
- Find v .

Problem 1 was formulated for the first time by Gel'fand (1954). In this first formulation energy \mathbf{E} was not yet fixed.

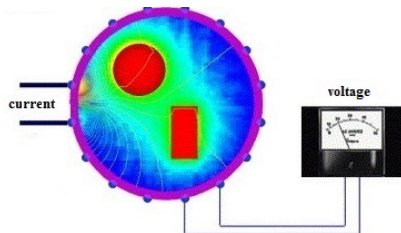
Physical interpretation of the problem

Electrical impedance tomography (EIT)



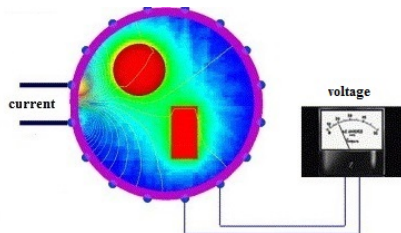
Physical interpretation of the problem

Electrical impedance tomography (EIT)



Physical interpretation of the problem

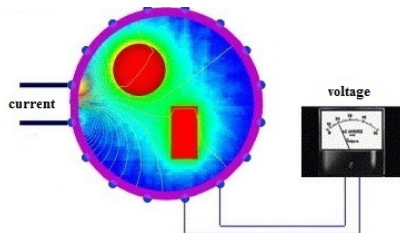
Electrical impedance tomography (EIT)



The equation of the conductivity: $\nabla \cdot (\sigma \nabla u) = 0$ in D .

Physical interpretation of the problem

Electrical impedance tomography (EIT)



The equation of the conductivity: $\nabla \cdot (\sigma \nabla u) = 0$ in D .

For σ isotrope: $\psi = u\sqrt{\sigma}$, $v = \frac{\Delta\sqrt{\sigma}}{\sqrt{\sigma}} \implies -\Delta\psi + v(x)\psi = 0$ in D .

Standard representation of the Cauchy data

The Dirichlet-to-Neumann map $\hat{\Phi}_v(\mathbf{E})$ is defined by

$$\hat{\Phi}_v(\mathbf{E})(\psi|_{\partial D}) = \frac{\partial \psi}{\partial \nu} |_{\partial D}.$$

Here we assume also that

\mathbf{E} is not a Dirichlet eigenvalue for the operator $-\Delta + v$ in D .

Standard representation of the Cauchy data

The Dirichlet-to-Neumann map $\hat{\Phi}_v(E)$ is defined by

$$\hat{\Phi}_v(E)(\psi|_{\partial D}) = \frac{\partial \psi}{\partial \nu} |_{\partial D}.$$

Here we assume also that

E is not a Dirichlet eigenvalue for the operator $-\Delta + v$ in D .

Problem 1a.

- Given $\hat{\Phi}_v(E)$.
- Find v .

Mathematical questions

Mathematical questions

- Uniqueness.

Mathematical questions

- Uniqueness.
- Reconstruction.

Mathematical questions

- Uniqueness.
- Reconstruction.
- Stability: there is some function ϕ such that

$$\|v_2 - v_1\|_{L^\infty(D)} \leq \phi(\|\hat{\Phi}_{v_2}(E) - \hat{\Phi}_{v_1}(E)\|),$$
$$\phi(t) \rightarrow 0 \text{ as } t \rightarrow +0.$$

Historical remarks

First global results (the case of fixed energy):

	$d \geq 3$	$d = 2$
<i>Uniqueness:</i>	Novikov (1988)	Bukhgeim (2008)
<i>Reconstruction:</i>	Novikov (1988)	Bukhgeim (2008)
<i>Stability:</i>	Alessandrini (1988)	Novikov-Santacesaria (2010)

Historical remarks

First global results (the case of fixed energy):

	$d \geq 3$	$d = 2$
<i>Uniqueness:</i>	Novikov (1988)	Bukhgeim (2008)
<i>Reconstruction:</i>	Novikov (1988)	Bukhgeim (2008)
<i>Stability:</i>	Alessandrini (1988)	Novikov-Santacesaria (2010)

The Calderón inverse problem (of the electrical impedance tomography):

Slichter (1933), Tikhonov (1949), Calderón (1980), Druskin (1982), Kohn-Vogelius (1984), Sylvester-Uhlmann (1987), Nachman (1996), Liu (1997).

Some known results

Some known results

- **Instability results:**

- Mandache (2001), optimality of logarithmic stability results in the case of zero energy (the Gel'fand-Calderón inverse problem) up to the value of some exponent.
- Cristo-Rondi (2003), some general schema for investigating questions of this type of instability.

Some known results

- **Instability results:**

- Mandache (2001), optimality of logarithmic stability results in the case of zero energy (the Gel'fand-Calderón inverse problem) up to the value of some exponent.
- Cristo-Rondi (2003), some general schema for investigating questions of this type of instability.

- **Lipschitz stability in the case of piecewise constant potentials:**

- Alessandrini-Vessella (2005), the Calderón inverse problem.
- Rondi (2006), exponential growth of the Lipschitz constant.
- Beretta-Hoop-Qiu (2012), the Gel'fand inverse problem.
- Bourgeois (2013), some general scheme for investigating similar stability questions.

Some known results

● **Instability results:**

- Mandache (2001), optimality of logarithmic stability results in the case of zero energy (the Gel'fand-Calderón inverse problem) up to the value of some exponent.
- Cristo-Rondi (2003), some general schema for investigating questions of this type of instability.

● **Lipschitz stability in the case of piecewise constant potentials:**

- Alessandrini-Vessella (2005), the Calderón inverse problem.
- Rondi (2006), exponential growth of the Lipschitz constant.
- Beretta-Hoop-Qiu (2012), the Gel'fand inverse problem.
- Bourgeois (2013), some general scheme for investigating similar stability questions.

● **Regularity and/or energy dependent stability estimates:**

- Novikov (2011), effectivization of the result of Alessandrini (1988).
- Novikov (1998, 2005, 2008), Isakov (2011), Santacesaria (2013), the phenomena of increasing stability for the high-energy case.

Hölder-logarithmic stability

Hölder-logarithmic stability

Theorem 1 (Isaev, Novikov (2012), see [IN1])

Let the basic assumptions hold and

- $d \geq 3$, $m > d$, $N > 0$ et $\text{supp } v_j \subset D$,
- E is not a Dirichlet eigenvalue for the operator $-\Delta + v_j$ in D ,
- $v_j \in W^{m,1}(\mathbb{R}^d)$ and $\|v_j\|_{m,1} \leq N$, $j = 1, 2$,

Then, for $E \geq 0$, $\tau \in (0, 1)$ and for any $\alpha, \beta \geq 0$, $\alpha + \beta \leq (m - d)/d$:

$$\|v_1 - v_2\|_{L^\infty(D)} \leq A(1 + \sqrt{E})\delta^\tau + B(1 + \sqrt{E})^{-\alpha} \left(\ln(3 + \delta^{-1}) \right)^{-\beta}, \quad (2)$$

where

$$\delta = \|\hat{\Phi}_{v_1}(E) - \hat{\Phi}_{v_2}(E)\|_{L^\infty(\partial D) \rightarrow L^\infty(\partial D)}$$

and constants $A, B > 0$ depend only on N, D, m, τ .

For the case of the dimension $d = 2$, see Santacesaria (2013).

Logarithmic stability

Consider the estimates of the following type:

$$\|v_1 - v_2\|_{L^\infty(D)} \leq C \left(\ln \left(3 + \delta^{-1} \right) \right)^{-s}, \quad (3)$$

where $C > 0$ depends only on N, D, m, s, E .

Logarithmic stability

Consider the estimates of the following type:

$$\|v_1 - v_2\|_{L^\infty(D)} \leq C \left(\ln \left(3 + \delta^{-1} \right) \right)^{-s}, \quad (3)$$

where $C > 0$ depends only on N, D, m, s, E .

Let

$$s_0 = \frac{m-d}{m}, \quad s_1 = \frac{m-d}{d}, \quad s_2 = m-d.$$

Logarithmic stability

Consider the estimates of the following type:

$$\|v_1 - v_2\|_{L^\infty(D)} \leq C \left(\ln \left(3 + \delta^{-1} \right) \right)^{-s}, \quad (3)$$

where $C > 0$ depends only on N , D , m , s , E .

Let

$$s_0 = \frac{m-d}{m}, \quad s_1 = \frac{m-d}{d}, \quad s_2 = m-d.$$

- Alessandrini (1988), estimate (3) with $s = s_0$ and $d \geq 3$.

Logarithmic stability

Consider the estimates of the following type:

$$\|v_1 - v_2\|_{L^\infty(D)} \leq C \left(\ln \left(3 + \delta^{-1} \right) \right)^{-s}, \quad (3)$$

where $C > 0$ depends only on N , D , m , s , E .

Let

$$s_0 = \frac{m-d}{m}, \quad s_1 = \frac{m-d}{d}, \quad s_2 = m-d.$$

- Alessandrini (1988), estimate (3) with $s = s_0$ and $d \geq 3$.
- Novikov (2011), estimate (3) with $s = s_2$ for the case of $E = 0$ and $d = 3$.

Logarithmic stability

Consider the estimates of the following type:

$$\|v_1 - v_2\|_{L^\infty(D)} \leq C \left(\ln \left(3 + \delta^{-1} \right) \right)^{-s}, \quad (3)$$

where $C > 0$ depends only on N , D , m , s , E .

Let

$$s_0 = \frac{m-d}{m}, \quad s_1 = \frac{m-d}{d}, \quad s_2 = m-d.$$

- Alessandrini (1988), estimate (3) with $s = s_0$ and $d \geq 3$.
- Novikov (2011), estimate (3) with $s = s_2$ for the case of $E = 0$ and $d = 3$.
- Isaev-Novikov (2012), see [IN1], estimate (3) with $s = s_1$ and $d \geq 3$.

Logarithmic stability

Consider the estimates of the following type:

$$\|v_1 - v_2\|_{L^\infty(D)} \leq C \left(\ln \left(3 + \delta^{-1} \right) \right)^{-s}, \quad (3)$$

where $C > 0$ depends only on N , D , m , s , E .

Let

$$s_0 = \frac{m-d}{m}, \quad s_1 = \frac{m-d}{d}, \quad s_2 = m-d.$$

- Alessandrini (1988), estimate (3) with $s = s_0$ and $d \geq 3$.
- Novikov (2011), estimate (3) with $s = s_2$ for the case of $E = 0$ and $d = 3$.
- Isaev-Novikov (2012), see [IN1], estimate (3) with $s = s_1$ and $d \geq 3$.

The principal advantage:

$$s_1 \rightarrow +\infty \text{ and } s_2 \rightarrow +\infty \text{ as } m \rightarrow +\infty.$$

Approximate stability

The potential can be found approximately but with good stability!

Novikov (1998, 2005, 2008) showed that for for inverse problems for the Schrödinger equation at fixed energy E in dimension $d \geq 2$ (like Problem 1), the potential v can be reconstructed approximately, i.e.

$$v = v_{approx} + v_{err}$$

- reconstruction of v_{approx} is Hölder stable,
- error term v_{err} decreases rapidly (depending on regularity) as $E \rightarrow +\infty$.

Approximate stability

The potential can be found approximately but with good stability!

Novikov (1998, 2005, 2008) showed that for for inverse problems for the Schrödinger equation at fixed energy E in dimension $d \geq 2$ (like Problem 1), the potential v can be reconstructed approximately, i.e.

$$v = v_{approx} + v_{err}$$

- reconstruction of v_{approx} is Hölder stable,
- error term v_{err} decreases rapidly (depending on regularity) as $E \rightarrow +\infty$.

If we put $\alpha = \frac{m-d}{d}$, $\beta = 0$ in estimate (2), we get that

$$\|v_1 - v_2\|_{L^\infty(D)} \leq A(1 + \sqrt{E})\delta^\tau + B(1 + \sqrt{E})^{-\frac{m-d}{d}}.$$

Instability results of [Isaev1]

Let $A, B, \alpha, \beta, \kappa, \tau \geq 0$. We consider class of estimates of the type

$$\|v_1 - v_2\|_{L^\infty(D)} \leq A(1 + \sqrt{E})^\kappa \delta^\tau + B(1 + \sqrt{E})^{-\alpha} \left(\ln(3 + \delta^{-1}) \right)^{-\beta}.$$

Instability results of [Isaev1]

Let $A, B, \alpha, \beta, \kappa, \tau \geq 0$. We consider class of estimates of the type

$$\|v_1 - v_2\|_{L^\infty(D)} \leq A(1 + \sqrt{E})^\kappa \delta^\tau + B(1 + \sqrt{E})^{-\alpha} \left(\ln(3 + \delta^{-1}) \right)^{-\beta}.$$

Due to Theorem 1 we have that

- for $\alpha + \beta \leq \frac{m-d}{d}$ **hold**

Instability results of [Isaev1]

Let $A, B, \alpha, \beta, \kappa, \tau \geq 0$. We consider class of estimates of the type

$$\|v_1 - v_2\|_{L^\infty(D)} \leq A(1 + \sqrt{E})^\kappa \delta^\tau + B(1 + \sqrt{E})^{-\alpha} \left(\ln \left(3 + \delta^{-1} \right) \right)^{-\beta}.$$

Due to Theorem 1 we have that

- for $\alpha + \beta \leq \frac{m-d}{d}$ **hold**

According to results of [Isaev1]

- for $\alpha + 2\beta > 2m$ **can not hold**

Instability results of [Isaev1]

Let $A, B, \alpha, \beta, \kappa, \tau \geq 0$. We consider class of estimates of the type

$$\|v_1 - v_2\|_{L^\infty(D)} \leq A(1 + \sqrt{E})^\kappa \delta^\tau + B(1 + \sqrt{E})^{-\alpha} \left(\ln(3 + \delta^{-1}) \right)^{-\beta}.$$

Due to Theorem 1 we have that

- for $\alpha + \beta \leq \frac{m-d}{d}$ **hold**

According to results of [Isaev1]

- for $\alpha + 2\beta > 2m$ **can not hold**

In particular, results of [Isaev1] show the optimality of the estimate

$$\|v_1 - v_2\|_{L^\infty(D)} \leq A(1 + \sqrt{E})\delta^\tau + B(1 + \sqrt{E})^{-\frac{m-d}{d}}.$$

Exponential instability

Mandache (2001) for the case of $\mathbf{E} = \mathbf{0}$ and $d \geq 2$ showed that the estimate

$$\|v_1 - v_2\|_{L^\infty(D)} \leq C (\ln(3 + \delta^{-1}))^{-s},$$

can not hold

- when $s > 2m - \frac{m}{d}$ for real-valued potentials,
- when $s > m$ for complex-valued potentials.

Exponential instability

Mandache (2001) for the case of $\mathbf{E} = \mathbf{0}$ and $d \geq 2$ showed that the estimate

$$\|v_1 - v_2\|_{L^\infty(D)} \leq C (\ln(3 + \delta^{-1}))^{-s},$$

can not hold

- when $s > 2m - \frac{m}{d}$ for real-valued potentials,
- when $s > m$ for complex-valued potentials.

Instability results of [Isaev2]

It was shown in [Isaev2] that for any $C = C(N, D, m, s, S)$ there are two potentials such that

$$\|v_1 - v_2\|_{L^\infty(D)} > C \sup_{E \in S} \left(\ln(3 + \delta(E)^{-1}) \right)^{-s},$$

- when $s > 2m$ for real-valued potentials,
- when $s > m$ for complex-valued potentials,

where $S = \bigcup_{j=1}^K I_j$ denotes the union of energy intervals such that the DtN maps $\hat{\Phi}_{v_1}(E)$, $\hat{\Phi}_{v_2}(E)$ are correctly defined for any $E \in S$.

Instability results of [Isaev2]

It was shown in [Isaev2] that for any $C = C(N, D, m, s, S)$ there are two potentials such that

$$\|v_1 - v_2\|_{L^\infty(D)} > C \sup_{E \in S} \left(\ln(3 + \delta(E)^{-1}) \right)^{-s},$$

- when $s > 2m$ for real-valued potentials,
- when $s > m$ for complex-valued potentials,

where $S = \bigcup_{j=1}^K I_j$ denotes the union of energy intervals such that the DtN maps $\hat{\Phi}_{v_1}(E)$, $\hat{\Phi}_{v_2}(E)$ are correctly defined for any $E \in S$.

If S consists of one point only \implies optimality of estimate (3).

The weakness

Bad news: stability estimates given earlier make no sense if

E is a Dirichlet eigenvalue for $-\Delta + v$ in D ,

or too weak if energy E is close to the Dirichlet spectrum.

The weakness

Bad news: stability estimates given earlier make no sense if

E is a Dirichlet eigenvalue for $-\Delta + v$ in D ,

or too weak if energy E is close to the Dirichlet spectrum.

Idea: let us consider another operator representation of the Cauchy data set

$$\mathcal{C}_v(E) = \left\{ \left(\psi|_{\partial D}, \frac{\partial \psi}{\partial \nu} |_{\partial D} \right) : \begin{array}{l} \text{for all sufficiently regular solutions } \psi \text{ of} \\ \text{equation (1) in } \bar{D} = D \cup \partial D \end{array} \right\} :$$

$$\hat{M}_{c_1, c_2, c_3, c_4} \left(c_1 \psi|_{\partial D} + c_2 \frac{\partial \psi}{\partial \nu} |_{\partial D} \right) = \left(c_3 \psi|_{\partial D} + c_4 \frac{\partial \psi}{\partial \nu} |_{\partial D} \right).$$

Impedance boundary map (Robin-to-Robin map)

Let consider the map $\hat{M}_{\alpha, \nu}(E)$ defined by

$$\hat{M}_{\alpha, \nu}[\psi]_{\alpha} = [\psi]_{\alpha - \pi/2}$$

for all sufficiently regular solutions ψ of equation (1) in $\bar{D} = D \cup \partial D$, where

$$[\psi]_{\alpha} = \cos \alpha \psi|_{\partial D} - \sin \alpha \frac{\partial \psi}{\partial \nu}|_{\partial D},$$

Impedance boundary map (Robin-to-Robin map)

Let consider the map $\hat{M}_{\alpha, v}(E)$ defined by

$$\hat{M}_{\alpha, v}[\psi]_{\alpha} = [\psi]_{\alpha - \pi/2}$$

for all sufficiently regular solutions ψ of equation (1) in $\bar{D} = D \cup \partial D$, where

$$[\psi]_{\alpha} = \cos \alpha \psi|_{\partial D} - \sin \alpha \frac{\partial \psi}{\partial \nu}|_{\partial D},$$

Problem 1b.

- Given $\hat{M}_{\alpha, v}(E)$ for some fixed α .
- Find v .

Impedance boundary map (Robin-to-Robin map)

We have that

- there can not be more than a countable number of α such that E is an eigenvalue for the operator $-\Delta + v$ in D with the boundary condition

$$\cos \alpha \psi|_{\partial D} - \sin \alpha \frac{\partial \psi}{\partial \nu}|_{\partial D} = 0,$$

- the map \hat{M}_α is reduced to the Dirichlet-to-Neumann map if $\alpha = 0$ and to the Neumann-to-Dirichlet map if $\alpha = \pi/2$.

Stability estimates for $d \geq 3$

Theorem 2 (Isaev, Novikov [IN2]).

Let the assumptions of Problem 1b hold and

- $d \geq 3$, $m > d$, $N > 0$ and $\text{supp } v_j \subset D$,
- $v_j \in W^{m,1}(\mathbb{R}^d)$ and $\|v_i\|_{m,1} \leq N$, $j = 1, 2$,

Then, for any $s \geq 0$, $s \leq (m - d)/m$,

$$\|v_1 - v_2\|_{L^\infty(D)} \leq C_\alpha \left(\ln \left(3 + \delta_\alpha^{-1} \right) \right)^{-s},$$

where constant $C_\alpha = C_\alpha(N, D, m, s, E)$,

$$\delta_\alpha = \|\hat{M}_{\alpha, v_1}(E) - \hat{M}_{\alpha, v_2}(E)\|_{L^\infty(\partial D) \rightarrow L^\infty(\partial D)}.$$

For $\alpha = 0$ it is a variation of the result of Alessandrini (1988).

Stability estimates for $d = 2$

Theorem 3 (Isaev, Novikov [IN2]).

Let the assumptions of Problem 1b hold and

- $d = 2$, $N > 0$ and $\text{supp } v_j \subset D$,
- $v_j \in C^2(\bar{D})$ and $\|v_j\|_{C^2(\bar{D})} \leq N$, $j = 1, 2$,

Then, for any $0 < s \leq 3/4$,

$$\|v_1 - v_2\|_{\mathbb{L}^\infty(D)} \leq C_\alpha \left(\ln \left(3 + \delta_\alpha^{-1} \right) \right)^{-s} \left(\ln \left(3 \ln \left(3 + \delta_\alpha^{-1} \right) \right) \right)^2,$$

where constant $C_\alpha = C_\alpha(N, D, s, E)$,

$$\delta_\alpha = \|\hat{M}_{\alpha, v_1}(E) - \hat{M}_{\alpha, v_2}(E)\|_{\mathbb{L}^\infty(\partial D) \rightarrow \mathbb{L}^\infty(\partial D)}.$$

Theorem 3 for $\alpha = 0$ was given by Novikov-Santacesaria (2010) with $s = 1/2$ and by Santacesaria (2012) with $s = 3/4$.

Stability of determining a potential from its Cauchy data

Theorems 2 and 3 imply, in particular, that

- For $d \geq 3$ and $0 < s \leq (m - d)/m$

$$\|v_1 - v_2\|_{L^\infty(D)} \leq \min_{\alpha \in \mathbb{R}} C_\alpha \left(\ln \left(3 + \delta_\alpha^{-1} \right) \right)^{-s}.$$

- For $d = 2$ and $0 < s \leq 3/4$,

$$\|v_1 - v_2\|_{L^\infty(D)} \leq \min_{\alpha \in \mathbb{R}} C_\alpha \left(\ln \left(3 + \delta_\alpha^{-1} \right) \right)^{-s} \left(\ln \left(3 \ln \left(3 + \delta_\alpha^{-1} \right) \right) \right)^2.$$

Idea of the proofs

For any sufficiently regular solutions ψ_1 and ψ_2 of equation (1) in $\bar{D} = D \cup \partial D$ with $v = v_1$ and $v = v_2$, respectively, the following identity holds (see [IN2]):

$$\int_D (v_1 - v_2) \psi_1 \psi_2 \, dx = \int_{\partial D} [\psi_1]_\alpha \left(\hat{M}_{\alpha, v_1}(E) - \hat{M}_{\alpha, v_2}(E) \right) [\psi_2]_\alpha \, dx. \quad (4)$$

Identity (4) for $\alpha = \mathbf{0}$ is reduced to Alessandrini's identity.

Idea of the proofs

For any sufficiently regular solutions ψ_1 and ψ_2 of equation (1) in $\bar{D} = D \cup \partial D$ with $v = v_1$ and $v = v_2$, respectively, the following identity holds (see [IN2]):

$$\int_D (v_1 - v_2) \psi_1 \psi_2 \, dx = \int_{\partial D} [\psi_1]_\alpha \left(\hat{M}_{\alpha, v_1}(E) - \hat{M}_{\alpha, v_2}(E) \right) [\psi_2]_\alpha \, dx. \quad (4)$$

Identity (4) for $\alpha = \mathbf{0}$ is reduced to Alessandrini's identity.

Corollary.

Under basic assumptions real-valued potential v is uniquely determined by its Cauchy data $\mathcal{C}_v(E)$ at fixed real energy E in dimension $d \geq 2$.

To our knowledge the result of this corollary for $d \geq 3$ was not yet completely proved in the literature.

Schema of reconstruction of a potential v from $\hat{M}_{v,\alpha}(E)$

Let S_E and S_E^0 denote (generalized) scattering data for the unknown potential v and some known base potential v^0 , respectively.

Schema of reconstruction of a potential v from $\hat{M}_{v,\alpha}(E)$

Let S_E and S_E^0 denote (generalized) scattering data for the unknown potential v and some known base potential v^0 , respectively.

- 1 $v^0 \rightarrow S_E^0, \hat{M}_{\alpha, v^0}(E)$ via direct problem methods,

Schema of reconstruction of a potential v from $\hat{M}_{v,\alpha}(E)$

Let S_E and S_E^0 denote (generalized) scattering data for the unknown potential v and some known base potential v^0 , respectively.

- 1 $v^0 \rightarrow S_E^0, \hat{M}_{\alpha, v^0}(E)$ via direct problem methods,
- 2 $\hat{M}_{\alpha, v^0}(E), \hat{M}_{\alpha, v}(E), S_E^0 \rightarrow S_E$ as described in [IN3],

Schema of reconstruction of a potential v from $\hat{M}_{v,\alpha}(E)$

Let S_E and S_E^0 denote (generalized) scattering data for the unknown potential v and some known base potential v^0 , respectively.

- ① $v^0 \rightarrow S_E^0, \hat{M}_{\alpha, v^0}(E)$ via direct problem methods,
- ② $\hat{M}_{\alpha, v^0}(E), \hat{M}_{\alpha, v}(E), S_E^0 \rightarrow S_E$ as described in [IN3],
- ③ $S_E \rightarrow v$ as described by Grinevich (1988, 2000), Henkin-Novikov (1987), Novikov (1992 – 2009), Novikov-Santacesaria (2013).

Schema of reconstruction of a potential v from $\hat{M}_{v,\alpha}(E)$

Let S_E and S_E^0 denote (generalized) scattering data for the unknown potential v and some known base potential v^0 , respectively.

- ① $v^0 \rightarrow S_E^0, \hat{M}_{\alpha, v^0}(E)$ via direct problem methods,
- ② $\hat{M}_{\alpha, v^0}(E), \hat{M}_{\alpha, v}(E), S_E^0 \rightarrow S_E$ as described in [IN3],
- ③ $S_E \rightarrow v$ as described by Grinevich (1988, 2000), Henkin-Novikov (1987), Novikov (1992 – 2009), Novikov-Santacesaria (2013).

In addition, numerical efficiency of related inverse scattering techniques was shown by the research group at MSU headed by Burov (2000, 2008, 2009, 2012), see also Bikowski-Knudsen-Mueller (2011).

Basic assumptions

Consider the three-dimensional stationary acoustic equation at frequency ω in an inhomogeneous medium with refractive index n

$$\Delta\psi + \omega^2 n(x)\psi = 0, \quad x \in \mathbb{R}^3, \quad \omega > 0, \quad (5)$$

where

- $(1 - n) \in W^{m,1}(\mathbb{R}^3)$ for some $m > 3$,
- $\text{Im } n(x) \geq 0, \quad x \in \mathbb{R}^3$,
- $\text{supp } (1 - n) \subset B_{r_1}$ for some $r_1 > 0$,

where $W^{m,1}(\mathbb{R}^3)$ denotes the Sobolev space of m -times smooth functions in \mathbb{L}^1 and B_r is the open ball of radius r centered at $\mathbf{0}$.

The Green function

Let $G^+(x, y, \omega)$ denote the Green function for the operator $\Delta + \omega^2 n(x)$ with the Sommerfeld radiation condition:

$$\begin{aligned}
 (\Delta + \omega^2 n(x)) G^+(x, y, \omega) &= \delta(x - y), \\
 \lim_{|x| \rightarrow \infty} |x| \left(\frac{\partial G^+}{\partial |x|}(x, y, \omega) - i\omega G^+(x, y, \omega) \right) &= 0, \\
 &\text{uniformly for all directions } \hat{x} = x/|x|, \\
 &x, y \in \mathbb{R}^3, \omega > 0.
 \end{aligned}$$

It is known that, under basic assumptions, the function G^+ is uniquely specified, see, for example, Colton-Kress (1998), Hähner-Hohage (2001).

Near-field inverse scattering problem

We consider, in particular, the following near-field inverse scattering problem for equation (5):

Problem 2.

- Given G^+ on $\partial B_r \times \partial B_r$ for fixed $\omega > 0$ and $r > r_1$.
- Find n on B_{r_1} .

Scattering amplitude

Consider also the solutions $\psi^+(x, k)$, $x \in \mathbb{R}^3$, $k \in \mathbb{R}^3$, $k^2 = \omega^2$, of equation (5) specified by the following asymptotic condition:

$$\psi^+(x, k) = e^{ikx} - 2\pi^2 \frac{e^{i|k||x|}}{|x|} f\left(k, |k| \frac{x}{|x|}\right) + o\left(\frac{1}{|x|}\right) \quad (6)$$

as $|x| \rightarrow \infty$ (uniformly in $\frac{x}{|x|}$),

with some a priori unknown f .

The function f on $\mathcal{M}_\omega = \{k \in \mathbb{R}^3, l \in \mathbb{R}^3 : k^2 = l^2 = \omega^2\}$ arising in (6) is the classical scattering amplitude for equation (5).

Far-field inverse scattering problem

In addition to Problem 2, we consider also the following far-field inverse scattering problem for equation (5):

Problem 3.

- Given f on \mathcal{M}_ω for some fixed $\omega > 0$.
- Find n on B_{r_1} .

Far-field inverse scattering problem

In addition to Problem 2, we consider also the following far-field inverse scattering problem for equation (5):

Problem 3.

- Given f on \mathcal{M}_ω for some fixed $\omega > 0$.
 - Find n on B_{r_1} .
-
- It was shown by Berezanskii (1958) that the near-field scattering data of Problem 2 are uniquely determined by the far-field scattering data of Problem 3 and vice versa.
 - Global uniqueness for Problems 2 and 3 was proved for the first time in Novikov (1988); in addition, this proof is constructive.
 - Stability estimates were given for the first time by Stefanov (1990).

Stability estimates of [IN4]

Theorem 4 (Isaev, Novikov [IN4]).

Let $N > 0$ and $r > r_1$ be fixed constants. Then there exists a positive constant C (depending only on m, ω, r_1, r and N) such that for all refractive indices n_1, n_2 satisfying

- $\|1 - n_1\|_{m,1}, \|1 - n_2\|_{m,1} < N,$
- $\text{supp}(1 - n_1), \text{supp}(1 - n_2) \subset B_{r_1},$

the following estimate holds:

$$\|n_1 - n_2\|_{L^\infty(\mathbb{R}^3)} \leq C \left(\ln \left(3 + \delta^{-1} \right) \right)^{-s}, \quad s = \frac{m-3}{3}, \quad (7)$$

where $\delta = \|G_1^+ - G_2^+\|_{L^2(\partial B_r \times \partial B_r)}$ and G_1^+, G_2^+ are the near-field scattering data for the refractive indices n_1, n_2 , respectively, at fixed frequency ω .

For some regularity dependent s but always smaller than 1 the stability estimate of Theorems 4 was proved by Hähner-Hohage (2001).

Stability estimates of [IN4]

Theorem 5 (Isaev, Novikov [IN4]).

Let $N > 0$ and $0 < \epsilon < \frac{m-3}{3}$ be fixed constants. Then there exists a positive constant C (depending only on m, ϵ, ω, r_1 and N) such that for all refractive indices $\mathbf{n}_1, \mathbf{n}_2$ satisfying

- $\|\mathbf{1} - \mathbf{n}_1\|_{m,1}, \|\mathbf{1} - \mathbf{n}_2\|_{m,1} < N,$
- $\text{supp}(\mathbf{1} - \mathbf{n}_1), \text{supp}(\mathbf{1} - \mathbf{n}_2) \subset B_{r_1},$

the following estimate holds:

$$\|\mathbf{n}_1 - \mathbf{n}_2\|_{L^\infty(\mathbb{R}^3)} \leq C \left(\ln \left(\mathbf{3} + \delta^{-1} \right) \right)^{-s+\epsilon}, \quad s = \frac{m-3}{3}, \quad (8)$$

where $\delta = \|\mathbf{f}_1 - \mathbf{f}_2\|_{L^2(\mathcal{M}_\omega)}$ and $\mathbf{f}_1, \mathbf{f}_2$ denote the scattering amplitudes for the refractive indices $\mathbf{n}_1, \mathbf{n}_2$, respectively, at fixed frequency ω .

For some regularity dependent s but always smaller than 1 the stability estimate of Theorems 4 was proved by Hähner-Hohage (2001).

Solution of the open problem

Possibility of estimates (7), (8) with $\mathbf{s} > \mathbf{1}$ was formulated by Hähner-Hohage (2001) as an open problem.

Solution of the open problem

Possibility of estimates (7), (8) with $\mathbf{s} > \mathbf{1}$ was formulated by Hähner-Hohage (2001) as an open problem.

Our estimates (7), (8) with $\mathbf{s} = \frac{m-3}{3}$ give a solution of this problem. Indeed,

$$\mathbf{s} = \frac{m - 3}{3} \rightarrow +\infty \quad \text{as} \quad m \rightarrow +\infty.$$

Instability result of [Isaev3]

Result of Stefanov (1990): for some s always smaller than 1

$$\|n_1 - n_2\|_{\mathbb{L}^\infty(\mathbb{R}^3)} \leq C \left(\ln \left(3 + \|f_1 - f_2\|_S^{-1} \right) \right)^{-s},$$

where some special norm $\|f_1 - f_2\|_S$ is used and

$$\|f_1 - f_2\|_{\mathbb{L}^2(\mathcal{M}_\omega)} \leq c \|f_1 - f_2\|_S.$$

Instability result of [Isaev3]

Result of Stefanov (1990): for some s always smaller than 1

$$\|n_1 - n_2\|_{\mathbb{L}^\infty(\mathbb{R}^3)} \leq C \left(\ln \left(3 + \|f_1 - f_2\|_S^{-1} \right) \right)^{-s},$$

where some special norm $\|f_1 - f_2\|_S$ is used and

$$\|f_1 - f_2\|_{\mathbb{L}^2(\mathcal{M}_\omega)} \leq c \|f_1 - f_2\|_S.$$

It was shown in [Isaev3] that for any interval $I = [\omega_1, \omega_2]$, $\omega_1 > 0$, estimate

$$\|n_1 - n_2\|_{\mathbb{L}^\infty(D)} \leq C \sup_{\omega \in I} \left(\ln(3 + \|f_1 - f_2\|_S^{-1}) \right)^{-s}$$

where $C = C(N, D, m, I)$, can not hold with $s > 2m$ in the case of the scattering amplitude given on the interval of frequencies and with $s > 5m/3$ in the case of fixed frequency.

Basic assumptions

Now we focus on inverse scattering for the Schrödinger equation

$$L\psi = E\psi, \quad L = -\Delta + v(x), \quad x \in \mathbb{R}^d, \quad d \geq 2, \quad (9)$$

where

- v is real-valued, $v \in L^\infty(\mathbb{R}^d)$
- $v(x) = O(|x|^{-d-\varepsilon})$, $|x| \rightarrow \infty$, for some $\varepsilon > 0$.

The Green function

Consider the resolvent $\mathbf{R}(\mathbf{E})$ of the Schrödinger operator \mathbf{L} in $\mathbb{L}^2(\mathbb{R}^d)$:

$$\mathbf{R}(\mathbf{E}) = (\mathbf{L} - \mathbf{E})^{-1}, \quad \mathbf{E} \in \mathbb{C} \setminus \sigma(\mathbf{L}).$$

Let $\mathbf{R}(\mathbf{x}, \mathbf{y}, \mathbf{E})$ denote the Schwartz kernel of $\mathbf{R}(\mathbf{E})$ as an integral operator. Consider also

$$\mathbf{R}^+(\mathbf{x}, \mathbf{y}, \mathbf{E}) = \mathbf{R}(\mathbf{x}, \mathbf{y}, \mathbf{E} + i0), \quad \mathbf{x}, \mathbf{y} \in \mathbb{R}^d, \quad \mathbf{E} \in \mathbb{R}_+.$$

We recall that in the framework of equation (9) the function $\mathbf{R}^+(\mathbf{x}, \mathbf{y}, \mathbf{E})$ describes scattering of the spherical waves

$$\mathbf{R}_0^+(\mathbf{x}, \mathbf{y}, \mathbf{E}) = -\frac{i}{4} \left(\frac{\sqrt{\mathbf{E}}}{2\pi|\mathbf{x} - \mathbf{y}|} \right)^{\frac{d-2}{2}} \mathbf{H}_{\frac{d-2}{2}}^{(1)}(\sqrt{\mathbf{E}}|\mathbf{x} - \mathbf{y}|),$$

generated by a source at \mathbf{y} (where $\mathbf{H}_\mu^{(1)}$ is the Hankel function of the first kind of order μ). We recall also that $\mathbf{R}^+(\mathbf{x}, \mathbf{y}, \mathbf{E})$ is the Green function for $\mathbf{L} - \mathbf{E}$, $\mathbf{E} \in \mathbb{R}_+$, with the Sommerfeld radiation condition at infinity.

Near-field inverse scattering problem

In addition, the function

$$S^+(x, y, E) = R^+(x, y, E) - R_0^+(x, y, E), \\ x, y \in \partial B_r, E \in \mathbb{R}_+, r \in \mathbb{R}_+,$$

is considered as near-field scattering data for equation (9).

Near-field inverse scattering problem

In addition, the function

$$S^+(x, y, E) = R^+(x, y, E) - R_0^+(x, y, E), \\ x, y \in \partial B_r, E \in \mathbb{R}_+, r \in \mathbb{R}_+,$$

is considered as near-field scattering data for equation (9).

We consider, in particular, the following near-field inverse scattering problem for equation (9):

Problem 4.

- Given S^+ on $\partial B_r \times \partial B_r$ for some fixed $r, E \in \mathbb{R}_+$.
- Find v on B_r .

This problem can be considered under the assumption that v is a priori known on $\mathbb{R}^d \setminus B_r$. We consider Problem 4 under the assumption that $v \equiv \mathbf{0}$ on $\mathbb{R}^d \setminus B_r$ for some fixed $r \in \mathbb{R}_+$.

Approaches to the problem

Approaches to the problem

- It is well-known that the near-field scattering data of Problem 4 uniquely and efficiently determine the scattering amplitude f for equation (9) at fixed energy E , see Berezanskii (1958).

Approaches to the problem

- It is well-known that the near-field scattering data of Problem 4 uniquely and efficiently determine the scattering amplitude f for equation (9) at fixed energy E , see Berezanskii (1958).

- It is also known that the near-field data of Problem 4 uniquely determine the Dirichlet-to-Neumann map in the case when E is not a Dirichlet eigenvalue for operator L in B_r , see Nachman (1988), Novikov (1988).

Hölder-logarithmic stability for $d \geq 3$

Theorem 6 ([Isaev4]).

Let $E > 0$ and $r > r_1 > 0$ be given constants. Let dimension $d \geq 3$ and potentials v_1, v_2 be real-valued such that

- $v_j \in W^{m,1}(\mathbb{R}^d)$, $m > d$, $\text{supp } v_j \subset B_{r_1}$,
- $\|v_j\|_{m,1} \leq N$ for some $N > 0$, $j = 1, 2$.

Let $S_1^+(E)$ and $S_2^+(E)$ denote the near-field scattering data for v_1 and v_2 , respectively. Then for $\tau \in (0, 1)$ and any $s \in [0, s_1]$ the following estimate holds:

$$\|v_2 - v_1\|_{L^\infty(B_r)} \leq A(1 + E)^{\frac{5}{2}} \delta^\tau + B(1 + E)^{\frac{s-s_1}{2}} \left(\ln \left(3 + \delta^{-1} \right) \right)^{-s},$$

where $s_1 = \frac{m-d}{d}$, $\delta = \|S_1^+(E) - S_2^+(E)\|_{L^2(\partial B_r \times \partial B_r)}$, and constants $A, B > 0$ depend only on N, m, d, r, τ .

Logarithmic stability for $d = 2$

Theorem 7 ([Isaev4]).

Let $E > 0$ and $r > r_1 > 0$ be given constants. Let dimension $d = 2$ and potentials v_1, v_2 be real-valued such that

- $v_j \in C^2(\mathbb{R}^d)$, $\text{supp } v_j \subset B_{r_1}$,
- $\|v_j\|_{m,1} \leq N$ for some $N > 0$, $j = 1, 2$.

Let $S_1^+(E)$ and $S_2^+(E)$ denote the near-field scattering data for v_1 and v_2 , respectively. Then

$$\|v_1 - v_2\|_{L^\infty(B_r)} \leq C \left(\ln \left(3 + \delta^{-1} \right) \right)^{-3/4} \left(\ln \left(3 \ln \left(3 + \delta^{-1} \right) \right) \right)^2,$$

where $\delta = \|S_1^+(E) - S_2^+(E)\|_{L^2(\partial B_r \times \partial B_r)}$ and $C > 0$ depends only on N, m, r .

Publications

[IN1] M.I. Isaev, R.G. Novikov, *Energy and regularity dependent stability estimates for the Gel'fand inverse problem in multidimensions*, J. of Inverse and Ill-posed Probl., Vol. 20(3), 2012, 313–325.

[Isaev1] M.I. Isaev, *Instability in the Gel'fand inverse problem at high energies*, Applicable Analysis, 2012, DOI:10.1080/00036811.2012.731501.

[Isaev2] M.I. Isaev, *Exponential instability in the Gel'fand inverse problem on the energy intervals*, J. Inverse Ill-Posed Probl., Vol. 19(3), 2011, 453–473.

[IN2] M.I. Isaev, R.G. Novikov, *Stability estimates for determination of potential from the impedance boundary map*, Algebra and Analysis, Vol. 25(1), 2013, 37–63.

[IN3] M.I. Isaev, R.G. Novikov, *Reconstruction of a potential from the impedance boundary map*, Eurasian Journal of Mathematical and Computer Applications, Vol. 1(1), 2013, 5–28.

[IN4] M.I. Isaev, R.G. Novikov, *New global stability estimates for monochromatic inverse acoustic scattering*, SIAM Journal on Mathematical Analysis, Vol. 45(3), 2013, 1495–1504.

[Isaev3] M.I. Isaev, *Exponential instability in the inverse scattering problem on the energy interval*, Func. Anal. i ego Pril., Vol. 47(3), 2013, 28–36.

[Isaev4] M.I. Isaev, *Energy and regularity dependent stability estimates for near-field inverse scattering in multidimensions*, Journal of Mathematics, Hindawi Publishing Corp., 2013, DOI:10.1155/2013/318154.

The end

Thank you for your attention!