

TIKHONOV REGULARIZATION FOR LARGE-SCALE PROBLEMS

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Abstract

Tikhonov regularization is one of the most popular methods to modify a given ill-posed problem in order to make it less sensitive to error in the data. We consider the computation of a suitable value of the parameter for Tikhonov regularization when either the norm of the error in the data or the norm of the solution of the error-free problem are available.