

REGULARIZATION BY LINEAR OPERATORS

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ABSTRACT. The purpose of this paper is to investigate convergence rates for an operator version of Tikhonov regularization for ill-posed problems involving monotone operators. The obtained results are presented in combination with finite-dimensional approximations for the space. An iterative process for regularized solution is studied for illustration.

1. INTRODUCTION

Let X be a real reflexive Banach space and X^* be the dual space of X . For the sake of simplicity, the norms of X and X^* will be denoted by one symbol $\|\cdot\|$. We write $\langle x^*, x \rangle$ instead of $x^*(x)$ for $x^* \in X^*$ and $x \in X$. Let A be a continuous and bounded operator with domain of definition $D(A) = X$ and range $R(A) \subseteq X^*$.

We are interested in solving the ill-posed problem

$$(1.1) \quad A(x) = f, \quad f \in R(A).$$

By this we mean that the solutions of (1.1) do not depend continuously on the data (A, f) . To solve it we have to use stable methods. A widely used and effective method is Tikhonov regularization that consists of minimizing some functional $F_{h\delta}^\alpha(x)$ depending on a parameter $\alpha > 0$, where

$$(1.2) \quad F_{h\delta}^\alpha(x) = \|A_h(x) - f_\delta\|^2 + 2\alpha\Omega(x),$$

(A_h, f_δ) are approximations for (A, f) such that

$$\|A_h(x) - A(x)\| \leq h\|x\|, \quad \forall x \in X, \quad \|f_\delta - f\| \leq \delta,$$

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with wellknown levels $(\delta, h) \rightarrow 0$ and $\Omega(x)$ is some functional on X . The variational method of regularization (1.2) is studied intensively, for arbitrarily linear operator A in [8], [10], [13], [15], and, in particular, recently for the nonlinear operator A (see [5]-[7], [9], [16]-[18], [20], [21]). If A and A_h are monotone, a regularized solution can be constructed by a solution of the operator equation

$$(1.3) \quad A_h(x) + \alpha U^s(x) = f_\delta,$$

where U^s is the dual mapping of X satisfying the condition

$$\langle U^s(x), x \rangle = \|x\|^s, \quad \|U^s(x)\| = \|x\|^{s-1}, \quad s \geq 2.$$

It is indicated in [2, 20] that Eq. (1.3) has a unique solution, henceforth denoted $x_\alpha^{h\delta}$, and if $h/\alpha, \delta/\alpha \rightarrow 0$, as $\alpha \rightarrow 0$, then the sequence $\{x_\alpha^{h\delta}\}$ converges to a solution x_0 of (1.1):

$$\|x_0\| = \min_{x \in S_0} \|x\|,$$

where S_0 denotes the set of all solutions of (1.1) ($S_0 \neq \emptyset$). Moreover, the solution $x_\alpha^{h\delta}$ can be approximated by a solution of the finite-dimensional problem

$$(1.4) \quad A_h^n(x) + \alpha U^{sn}(x) = f_\delta^n,$$

where $A_h^n = P_n^* A_h P_n$, $U^{sn}(x) = P_n^* U^s P_n(x)$, and $f_\delta^n = P_n^* f_\delta$, P_n denotes a (linear) projection from X onto its subspace X_n , P_n^* is the adjoint of P_n ,

$$X_n \subset X_{n+1}, \quad \forall n, \quad P_n x \rightarrow x, \quad \forall x \in X \quad (\|P_n\| \leq c, \text{ a constant}).$$

For each $\alpha > 0$, Eq. (1.4) has a unique solution $x_{\alpha n}^{h\delta}$ and the sequence $\{x_{\alpha n}^{h\delta}\}$ converges to $x_\alpha^{h\delta}$, as $n \rightarrow +\infty$ (see [19]).

The solutions $x_\alpha^{h\delta}$ of (1.3) and $x_{\alpha n}^{h\delta}$ of (1.4) can be found by iterative methods because of uniformly monotone property of U^s and U^{sn} when X is uniformly convex (see [23]), but under very complex conditions on parameter choice (see [1], [3]). In [6] the author studied another approach to solve (1.1) by considering the equation

$$(1.5) \quad A_h(x) + \alpha Bx = f_\delta,$$

where B is a linear and selfadjoint operator, i.e. $B^* = B$, such that

$$\langle Bx, x \rangle \geq m_B \|x\|^2, \quad \forall x \in D(B), \quad m_B > 0, \quad S_0 \subset D(B), \quad \overline{D(B)} = X.$$

Eq. (1.5), for every $\alpha > 0$, has a unique solution $x_{h\delta}^\alpha$, if $h/\alpha, \delta/\alpha \rightarrow 0$, as $\alpha \rightarrow 0$, the sequence $\{x_{h\delta}^\alpha\}$ converges to $x_1 \in S_0$:

$$(1.6) \quad \langle Bx_1, x - x_1 \rangle \geq 0, \quad \forall x \in S_0.$$

And the solution $x_{h\delta}^\alpha$ can be approximated by solution of the finite-dimensional problem

$$(1.7) \quad A_h^n(x) + \alpha B_n x = f_\delta^n$$

under the conditions

$$X_n \subset D(B), \quad B_n x = P_n^* B P_n x \rightarrow Bx, \quad \forall x \in D(B).$$

Evidently, the last requirement is equivalent to $B P_n B^{-1} y \rightarrow y, \quad \forall y \in R(B)$ which is proposed and studied in [11]. In many cases, we can use differential operator like B (see [12]) and thus the smoothness of solution is preserved in regularization. This is one of the advantages of B over U^s in regularization. The convergence rates of $x_\alpha^{h\delta}$ and $x_{\alpha n}^{h\delta}$ were considered in [5] and [7]. In this paper we shall answer the question on convergence rates for $\{x_{h\delta}^\alpha\}$, when $x_{h\delta}^\alpha \rightarrow x_1$ and its convergence rates. After that we give an iterative method for regularized solution and an example for illustration.

Later, the symbols \rightharpoonup and \rightarrow denote weak convergence and convergence in norm, respectively.

In the following sections we suppose that all the above conditions are satisfied.

2. MAIN RESULTS

First, we prove a result about convergence rates for $\{x_{h\delta}^\alpha\}$.

Theorem 2.1. *Let the following conditions hold:*

- (i) *A is Fréchet differentiable in some neighbourhood $\mathcal{U}(S_0)$ of S_0 ,*
- (ii) *There exists a constant $L > 0$ such that*

$$\|A'(x) - A'(y)\| \leq L \|x - y\|, \quad \forall x \in S_0, \quad y \in \mathcal{U}(S_0).$$

(iii) *There exists element $z \in D(B)$ such that*

$$A'^*(x_1)z = Bx_1.$$

(iv) $L\|z\| \leq 2m_B$.

Then, if α is chosen as $\alpha \sim (h + \delta)^\mu$, $0 < \mu < 1$, we obtain

$$\|x_{h\delta}^\alpha - x_1\| = O((h + \delta)^\theta), \quad \theta = \min\{1 - \mu, \mu/2\}.$$

Proof. From (1.1), (1.5) and the monotone property of A , A_h and B it follows

$$\alpha m_B \|x_{h\delta}^\alpha - x_1\|^2 \leq (\delta + h\|x_{h\delta}^\alpha\|) \|x_{h\delta}^\alpha - x_1\| + \alpha \langle Bx_1, x_1 - x_{h\delta}^\alpha \rangle.$$

By virtue of the last inequality and condition (iii) of the theorem we can write

$$(2.1) \quad \alpha m_B \|x_{h\delta}^\alpha - x_1\|^2 \leq (\delta + h\|x_{h\delta}^\alpha\|) \|x_{h\delta}^\alpha - x_1\| + \alpha \langle z, A'(x_1)(x_1 - x_{h\delta}^\alpha) \rangle.$$

Using the Taylor's expression of [22] we have

$$A'(x_1)(x_1 - x_{h\delta}^\alpha) = A(x_1) - A(x_{h\delta}^\alpha) + r_{h\delta}^\alpha$$

with

$$\|r_{h\delta}^\alpha\| \leq \frac{L}{2} \|x_{h\delta}^\alpha - x_1\|^2.$$

As

$$\begin{aligned} \langle z, A(x_1) - A(x_{h\delta}^\alpha) \rangle &= \langle z, f - f_\delta + A_h(x_{h\delta}^\alpha) - A(x_{h\delta}^\alpha) + f_\delta - A_h(x_{h\delta}^\alpha) \rangle \\ &\leq \|z\|(\delta + h\|x_{h\delta}^\alpha\|) + \langle z, Bx_{h\delta}^\alpha \rangle, \end{aligned}$$

(2.1) implies

$$\begin{aligned} &\alpha \left(m_B - \frac{L}{2} \|z\| \right) \|x_{h\delta}^\alpha - x_1\|^2 \\ &\leq (\delta + h\|x_{h\delta}^\alpha\|) \|x_{h\delta}^\alpha - x_1\| \alpha \|z\| (\delta + h\|x_{h\delta}^\alpha\|) + \alpha \|Bz\| \|x_{h\delta}^\alpha\|. \end{aligned}$$

By using the following relation of [15]:

$$a, b, c \geq 0, p > q, a^p \leq ba^q + c \implies a^p = O(b^{p/(p-q)} + c)$$

we obtain

$$\|x_{h\delta}^\alpha - x_1\| = O((h + \delta)^\theta), \quad \theta = \min(1 - \mu, \mu/2) \quad \square$$

In the case of Hilbert spaces $X = X^* = H$, this result was obtained in [5] with $B = I$, the identity operator of H . Obviously, the theorem is valid if condition (ii) of the theorem is satisfied only for $x = x_1$, $\forall y \in \mathcal{U}(S_0)$.

Now, we shall answer the second question.

Theorem 2.2. *Assume that the following conditions hold:*

- (i) *Conditions (i) and (ii) of Theorem 2.1,*
- (ii) *$\alpha = \alpha(h, \delta, n) \rightarrow 0$ such that $h/\alpha, \delta/\alpha, \alpha \rightarrow 0$ and*

$$(\gamma_n(x) + L\|(I - P_n)x\|^2)\alpha^{-1} \rightarrow 0, \quad \forall x \in S_0,$$

as $n \rightarrow \infty$, where $\gamma_n(x)$ is defined by

$$\gamma_n(x) = \|A'(x)(I - P_n)x\|.$$

Then the sequence $\{x_{h\delta}^{\alpha n}\}$ converges to x_1 .

Proof. From (1.1), (1.7) and the properties of A_h^n, P_n and B it follows

$$\begin{aligned} A_h^n(x_{h\delta}^{\alpha n}) - A_h^n(x_n) + \alpha B_n(x_{h\delta}^{\alpha n} - x_n) \\ = f_\delta^n - A_h^n(x_n) - \alpha B_n x_n - f_n + P_n^* A(x), \end{aligned}$$

$$f_n = P_n^* f, \quad x_n = P_n x, \quad x \in S_0.$$

Multiplying both sides of this equality by $x_{h\delta}^{\alpha n} - x_n$ and using the monotone property of A_h^n, B and $P_n^2 = P_n$ we get

$$\begin{aligned} (2.2) \quad \alpha m_B \|x_{h\delta}^{\alpha n} - x_n\|^2 &\leq \alpha \langle B(x_{h\delta}^{\alpha n} - x_n), x_{h\delta}^{\alpha n} - x_n \rangle \\ &= \alpha \langle P_n^*(B(x_{h\delta}^{\alpha n} - x_n)), x_{h\delta}^{\alpha n} - x_n \rangle \\ &\leq \langle P_n^*(f_\delta - f + A(x) - A(x_n) + A(x_n) - A_h(x_n)), x_{h\delta}^{\alpha n} - x_n \rangle \\ &\quad + \alpha \langle P_n^* B x_n, x_n - x_{h\delta}^{\alpha n} \rangle \leq (\delta + hc\|x\|) \|x_{h\delta}^{\alpha n} - x_n\| \\ &\quad + \langle A(x) - A(x_n), x_{h\delta}^{\alpha n} - x_n \rangle + \alpha \langle P_n^* B x_n, x_n - x_{h\delta}^{\alpha n} \rangle. \end{aligned}$$

On the other hand,

$$A(x_n) - A(x) = A'(x)(P_n - I)x + r_n, \quad \|r_n\| \leq \frac{L}{2} \|(I - P_n)x\|^2.$$

Therefore, from (2.2) we get

$$(2.3) \quad \alpha m_B \|x_{h\delta}^{\alpha n} - x_n\|^2 \leq \left(\delta + hc\|x\| + \|A'(x)(I - P_n)x\| + \frac{L}{2}\|(I - P_n)x\|^2 \right) \times \\ \|x_{h\delta}^{\alpha n} - x_n\| + \alpha \langle P_n^* Bx_n, x_n - x_{h\delta}^{\alpha n} \rangle$$

with $\langle P_n^* Bx_n, x_n - x_{h\delta}^{\alpha n} \rangle \leq \text{const.} \|x_{h\delta}^{\alpha n} - x_n\|$. Together with the conditions of the theorem the two last inequalities guarantee that the sequence $\{x_{h\delta}^{\alpha n}\}$ is bounded. Without loss of generality, let $x_{h\delta}^{\alpha n} \rightharpoonup x_1$, as $h, \delta, \alpha \rightarrow 0$ and $n \rightarrow +\infty$.

Now, we write the monotone property for $A^n = P_n^* A P_n$

$$\langle A^n(x_n) - A^n(x_{h\delta}^{\alpha n}), x_n - x_{h\delta}^{\alpha n} \rangle \geq 0, \quad \forall x \in X.$$

As $P_n^* P_n = P_n^*$, the last inequality can be written in the form

$$\langle A(x_n) - A^n(x_{h\delta}^{\alpha n}), x_n - x_{h\delta}^{\alpha n} \rangle \geq 0.$$

Thus,

$$\langle A(x_n) - f_\delta \rangle + \alpha \langle B_n x_{h\delta}^{\alpha n}, x_n - x_{h\delta}^{\alpha n} \rangle + h \|x_{h\delta}^{\alpha n}\| \geq 0$$

or

$$\langle A(x_n) - f_\delta \rangle + \alpha \langle B_n x_n, x_n - x_{h\delta}^{\alpha n} \rangle + h \|x_{h\delta}^{\alpha n}\| \geq 0, \quad \forall x \in D(B).$$

Letting $h, \delta, \alpha \rightarrow 0$ and $n \rightarrow +\infty$ in this inequality we obtain

$$\langle A(x) - f, x - x_1 \rangle \geq 0, \quad \forall x \in D(B).$$

By Minty's lemma (see [21], p. 257), $x_1 \in S_0$.

From (2.3) we also obtain $\langle Bx, x - x_1 \rangle \geq 0, \quad \forall x \in S_0$. Replacing x by $tx_1 + (1-t)x$ in this inequality and using the linear property of B and convex and closed property of S_0 we have $\langle tBx_1 + (1-t)Bx, x - x_1 \rangle \geq 0, \quad \forall x \in S_0, t \in (0, 1)$. Letting $t \rightarrow 1$ in this inequality we get $\langle Bx_1, x - x_1 \rangle \geq 0, \quad \forall x \in S_0$. Since the element x_1 is defined by (1.6) uniquely, the entire sequence $\{x_{h\delta}^{\alpha n}\}$ converges weakly to x_1 . By putting $x_n = x_1^n = P_n x_1$ in (2.3) we can see that the sequence $\{x_{h\delta}^{\alpha n}\}$ converges strongly to x_1 , as $h, \delta, \alpha \rightarrow 0$ and $n \rightarrow +\infty$.

Put

$$\beta_n = \|P_n^* B P_n x_1 - Bx_1\|.$$

We shall prove a result about convergence rates for the sequence $\{x_{h\delta}^{\alpha n}\}$.

Theorem 2.3. *Let the following conditions hold:*

(i) *Conditions (i)-(iii) of Theorem 2.1,*

(ii) *α is chosen as $\alpha \sim (h + \delta + \gamma_n)^\mu + \beta_n$, where $\gamma_n = \|(I - P_n)x_1\|$.*

Then

$$\|x_{h\delta}^{\alpha n} - x_1\| = O\left((h + \delta + \gamma_n)^{\tilde{\mu}} + \beta_n^{1/2}\right),$$

where $\tilde{\mu} = \min\{1 - \mu, \mu\}$.

Proof. Since

$$\begin{aligned} \|A_h(x_1) - A_h(x_1^n)\| &\leq h\|x_1\| + \delta + \|f_\delta - A_h(x_1^n)\|, \\ \langle P_n^* B x_1^n, x_1^n - x_{h\delta}^{\alpha n} \rangle &> = \langle P_n^* B x_1^n - B x_1, x_1^n - x_{h\delta}^{\alpha n} \rangle + \langle B x_1, x_1^n - x_{h\delta}^{\alpha n} \rangle \\ &\leq \beta_n \|x_{h\delta}^{\alpha n} - x_1^n\| + \langle B x_1, x_1^n - x_{h\delta}^{\alpha n} \rangle, \end{aligned}$$

from (2.3) we get

$$(2.4) \quad \alpha m_A \|x_{h\delta}^{\alpha n} - x_1^n\|^2 \leq (\delta + hc\|x_1\| + \gamma_n + L\gamma_n^2/2 + \alpha\beta_n) \|x_{h\delta}^{\alpha n} - x_1^n\| + \alpha \langle B x_1, x_1^n - x_{h\delta}^{\alpha n} \rangle.$$

On the other hand,

$$\begin{aligned} \langle B x_1, x_1^n - x_{h\delta}^{\alpha n} \rangle &= \langle B x_1, x_1^n - x_1 \rangle + \langle B x_1, x_1 - x_{h\delta}^{\alpha n} \rangle \\ &\leq \|B x_1\| \gamma_n + \langle B x_1, x_1 - x_{h\delta}^{\alpha n} \rangle. \end{aligned}$$

Therefore, from (2.4) we can see that

$$\begin{aligned} \alpha m_B \|x_{h\delta}^{\alpha n} - x_1^n\|^2 &\leq \left(\delta + h\|x_1\| + \gamma_n + L\gamma_n^2/2 + \alpha\beta_n \right) \|x_{h\delta}^{\alpha n} - x_1^n\| \\ &\quad + \alpha \|B x_1\| \gamma_n + \alpha \langle B x_1, x_1 - x_{h\delta}^{\alpha n} \rangle, \end{aligned}$$

and as

$$\begin{aligned} \langle B x_1, x_1 - x_{h\delta}^{\alpha n} \rangle &= \langle z, A'(x_1)(x_1 - x_{h\delta}^{\alpha n}) \rangle = \langle z, A(x_1) - A(x_{h\delta}^{\alpha n}) + r_{h\delta}^{\alpha n} \rangle \\ &= \langle z, f - f_\delta + f_\delta - A_h(x_{h\delta}^{\alpha n}) + A_h(x_{h\delta}^{\alpha n}) - A(x_{h\delta}^{\alpha n}) \rangle \\ &\quad + \langle z, r_{h\delta}^{\alpha n} \rangle \leq \|z\| (\delta + h\|x_{h\delta}^{\alpha n}\|) + \langle B^* z, x_{h\delta}^{\alpha n} \rangle + \langle z, r_{h\delta}^{\alpha n} \rangle \\ \|r_{h\delta}^{\alpha n}\| &\leq \frac{L}{2} \|x_{h\delta}^{\alpha n} - x_1\|^2 \leq \frac{L}{2} \|x_{h\delta}^{\alpha n} - x_1^n\|^2 + O(\gamma_n), \end{aligned}$$

we obtain that

$$\begin{aligned} \alpha \left(m_B - \frac{L}{2} \|z\| \right) \|x_{h\delta}^{\alpha n} - x_1^n\|^2 &\leq \\ O(h + \delta + \gamma_n + \alpha\beta_n) \|x_{h\delta}^{\alpha n} - x_1^n\| &+ \alpha O(h + \delta + \gamma_n + \alpha). \end{aligned}$$

Therefore

$$\|x_{h\delta}^{\alpha_n} - x_1^n\| = O((h + \delta + \gamma_n)^{\tilde{\mu}} + \beta_n^{1/2})$$

and

$$\|x_{h\delta}^{\alpha_n} - x_1\| = O((h + \delta + \gamma_n)^{\tilde{\mu}} + \beta_n^{1/2}). \quad \square.$$

3. ITERATIVE METHOD FOR REGULARIZED SOLUTION

Consider an iterative method for finding a solution of the following equation

$$(3.1) \quad F(x) \equiv Bx + A(x) = f,$$

where the operators B and A are defined as above.

Let x^1 be an arbitrary element of $D(B)$. The sequence of iterations is constructed by the formula

$$(3.2) \quad \begin{aligned} x^{n+1} &= x^n - t_n B^{-1}(F(x^n) - f)/\tau_n, \quad n = 1, 2, \dots \\ \tau_n &= \langle B^{-1}(F(x^n) - f), F(x^n) - f \rangle^{1/2}, \end{aligned}$$

where $\{t_n\}$ is a sequence of real numbers.

Theorem 3.1. *If the real numbers t_n satisfy the conditions*

$$t_n > 0, \quad t_n \searrow 0, \quad \sum_{n=1}^{\infty} t_n = +\infty, \quad \sum_{n=1}^{\infty} t_n^2 < +\infty,$$

then the sequence $\{x^n\}$ converges to \tilde{x} , the unique solution of (3.1), as $n \rightarrow +\infty$.

Proof. Put

$$\lambda_n := \langle B(x^n - \tilde{x}), x^n - \tilde{x} \rangle.$$

It is easy to see that

$$\lambda_{n+1} \leq \lambda_n + 2\langle B(x^{n+1} - x^n), x^n - \tilde{x} \rangle + \langle B(x^{n+1} - x^n), x^{n+1} - x^n \rangle.$$

From this inequality and (3.2) we get

$$\lambda_{n+1} \leq \lambda_n - 2t_n \lambda_n / \tau_n + t_n^2.$$

Therefore, the sequence $\{\lambda_n\}$ is bounded. Consequently, the sequences $\{x^n\}$ and $\{A(x^n)\}$ are bounded, too.

Since

$$\begin{aligned}\tau_n^2 &= \langle B^{-1}(A(x^n) + Bx^n - (A(\tilde{x}) - B\tilde{x})), A(x^n) + Bx^n - (A(\tilde{x}) - B\tilde{x}) \rangle \\ &\leq \frac{1}{m_B} \|A(x^n) - A(\tilde{x})\|^2 + 2\|A(x^n) - A(\tilde{x})\| \|x^n - \tilde{x}\| + \lambda_n^2,\end{aligned}$$

and A is bounded, the sequence τ_n also is bounded, i.e. there exists a constant $C > 0$ such that

$$\lambda_{n+1} \leq \lambda_n - 2\lambda_n t_n / C + t_n^2.$$

Basing on the current relation of [3] we can conclude that $\lambda_n \rightarrow 0$, as $n \rightarrow +\infty$. So, the sequence $\{x^n\}$ converges to \tilde{x} .

For each $\alpha > 0$ the regularized solutions $x_{h\delta}^\alpha$ and $x_{h\delta}^{\alpha n}$ can be found by this method. In many cases we can choose the operator B with prior knowledge on B^{-1} . We see that the iterative process (3.2) is much simpler than others of [1], [3]. This is the second advantage of B over U^s in regularization for ill-posed equations of the first kind involving monotone operators.

4. EXAMPLE

Consider the linear operator equation of the first kind

$$(4.1) \quad Ky = f, \quad f \in L_q([0, 1]), \quad 2 < q < +\infty$$

where K is defined by

$$(Kx)(t) = \int_0^1 k(t, s)x(s)ds,$$

such that $\langle Kx, x \rangle \geq 0$, $\forall x \in L_p([0, 1])$, $p^{-1} + q^{-1} = 1$, (see [4]).

Note here that the choice of space $L_p([0, 1])$ in solving (4.1) is very important for achieving effectiveness in computations (see [14]).

Asume that the solution $y(t)$ is twice-differentiable and satisfies the condition $y(0) = y(1) = 0$. In this case, U^s is certainly a nonlinear operator, hence the regularized equation (1.3) is also a nonlinear equation, while (1.5) and (1.7) are linear. This is the third advantage of B over U^s in regularization. Operator B , in this case, can be determined by

$Bx(t) = -\frac{d^2x(t)}{dt^2} + p_0(t)x(t)$, $p_0(t) \geq p_0 > 0$, where $D(B)$ is the closure in the norm W_q^2 of all functions from $C^2[0, 1]$ satisfying the condition $u(0) = u(1) = 0$ (see [7]). Then $B^{-1}v(t) = \int_0^1 g(t, s)v(s)ds$ with

$$g(t, s) = u_1(t)u_2(s), \quad t \leq s; \quad = u_2(t)u_1(s) \quad t \geq s,$$

where u_1, u_2 are the nontrivial solutions of $Bu = 0$ such that $u(0) = u(1) = 0$ (see [12]). The derivatives are understood in generalized sense.

The verification of other conditions depend completely on the concrete problem and P_n .

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