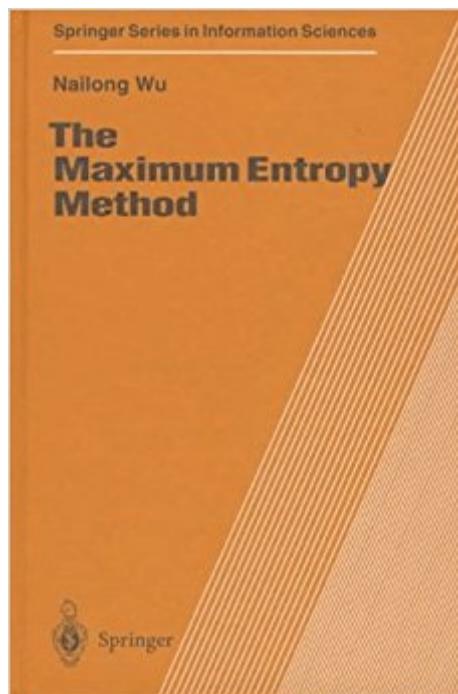


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The Maximum Entropy Method (Springer Series In Information Sciences)



Synopsis

Forty years ago, in 1957, the Principle of Maximum Entropy was first introduced by Jaynes into the field of statistical mechanics. Since that seminal publication, this principle has been adopted in many areas of science and technology beyond its initial application. It is now found in spectral analysis, image restoration and a number of branches of mathematics and physics, and has become better known as the Maximum Entropy Method (MEM). Today MEM is a powerful means to deal with ill-posed problems, and much research work is devoted to it. My own research in the area of MEM started in 1980, when I was a graduate student in the Department of Electrical Engineering at the University of Sydney, Australia. This research work was the basis of my Ph.D. thesis, *The Maximum Entropy Method and Its Application in Radio Astronomy*, completed in 1985. As well as continuing my research in MEM after graduation, I taught a course of the same name at the Graduate School, Chinese Academy of Sciences, Beijing from 1987 to 1990. Delivering the course was the impetus for developing a structured approach to the understanding of MEM and writing hundreds of pages of lecture notes.

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The Maximum Entropy Method addresses the principle and applications of the powerful maximum entropy method (MEM), which has its roots in the principle of maximum entropy introduced into the field of statistical mechanics almost 40 years ago. This method has since been adopted in many

areas of science and technology, such as spectral analysis, image restoration, mathematics, and physics. Readers of this monograph are lead to current research frontiers through the analysis and comparison of three schools of thought in MEM research. The step-by-step approach and the detailed examples make this an invaluable textbook for graduate students. The detailed practical algorithms will also appeal to scientists and engineers using this book as a reference work.

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