

## **Daniela Calvetti**

Bayesian magic and sparse optimization with applications to inverse problems

### Abstract

The computation of sparse solutions to inverse problems arises in many important applications. Recently Bayesian hierarchical models have been proposed as a viable and computationally efficient alternative to classical regularization methods penalizing growth in the 1-norm. In this talk I will show how the magic concoction of numerical linear algebra, optimization and Bayesian inference are essential for the success of Bayesian sparsity.