

Most Important Things for You to Know about Error Analysis:

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Revised October 13, 2004

Justify your uncertainty: Give a specific reason you chose δx as the uncertainty for the measurement of x . See examples in Taylor §1.5; §3.1-3.2; and §1.6, §4.1-4.6 for standard deviation and standard deviation of a mean for repeatable measurements.

Compatibility (§2.4-2.5): The whole point of quantitative measurement with uncertainties is to test hypotheses, and compare results. Say you measure q , and you compare it to p (the expected value). Define the discrepancy as the difference of your result from the result expected by some hypothesis:

$$\mathbf{D = q - p = measured - expected}$$

The best way to describe the degree of discrepancy of p and q is in terms of the number of standard deviations (the “ t value”) of their difference from expectations:

$$\mathbf{t = D / \delta D}$$
 where δD is the uncertainty of D (its standard deviation, for Gaussian uncertainties).

The “**two standard deviations**” rule says p and q are compatible as long as $|t| \leq 2$.

Typically $\delta D = \sqrt{(\delta q)^2 + (\delta p)^2}$; or just δq if p is well known, so δp is tiny. Best practice is to calculate t , then say something like “the difference is 1.6 times its uncertainty, so the measurements are compatible by the 2 standard deviation rule.” If $|t| > 2$, we would call p and q statistically incompatible, or call their difference statistically significant.

If your uncertainties are Gaussian, and correctly estimated, and the assumptions (hypothesis) leading to the expected value are also correct, a $|t| > 2$ deviation would occur by chance only about 5% of the time. So large $|t|$ values suggest real disagreement from what you expected, while small $|t|$ values are compatible with your hypothesis—or at least not proven to disagree. But if you measure poorly (δD is large), your result will be compatible with most anything: not a very useful measurement.

Occasionally we use a simpler criterion compares $|D|$ with $\delta q + \delta p$ (the worst case for δD , but allowing only 1 standard deviation difference): this is just “do the error bars touch”.

Sometimes we are also interested in the **fractional deviation** the measured value from what we expected, which is just $D/p = (q-p)/p$; the **% deviation** or **% difference** is the same thing expressed in percent. Just because the percent difference is small, does not make it insignificant. That’s what the t criterion is for. But D/p is all we can report if we don’t know δD .

Know the Uncertainty Calculation Formulae (§3.3-3.7; 3.11) on inside covers of Taylor, and how/when to use them. Some hints:

The fraction uncertainties $\delta q/q$, $\delta x/x$, $\delta y/y$ all have NO UNITS (can write as a fraction, or as %, but watch the factor of 100!)

But to get δq , **don’t forget to multiply $q \times (\delta q/q)$**

For $q = x \pm y$, x , y , q , dx , dy , dq all must have the same units (will want to add $q + dq$, e.g. as error bars)

How to check your calculations to see if they make sense:

$q = x + y$ always must have: $\delta q > \max(\delta x, \delta y)$

$q = x*y$ or x/y always must have $\delta q/q > \max(\delta x/x, \delta y/y)$

Independent measurement: no relationship in the *imperfections* between the measurements; e.g. 2 students measure the same distance each with a different, but good, ruler. A measurement dominated by a systematic error (same shrunken ruler used by both students) would produce results that aren’t independent. See Chapter 4; needed to apply Chapter 3 formulas.

Random: you expect to get slightly different values each time you measure it: due to reading uncertainties, varying judgments, uncontrollable factors, or inherent properties of the measurement.

For examples, see next page.

Example of $q = x/y$ Uncertainty Calculation: $x = 10$ $\delta x = .1$ $y = 2.7$ $\delta y = .2$ so $q = 3.7$
 Often easiest to do in terms of %, especially since really *need uncertainties to only 1 significant figure*

$$\delta q/q = \sqrt{(1\% + 8\%)^2} \approx 8\% \quad \text{so} \quad \delta q \approx .08 \times q \approx .3 \quad (\text{notice } 8\% \rightarrow .08, \text{ the factor of } 100)$$

Whip out your calculator now: Let's try $r=10$ and $\delta r = .1$, so what's the fractional error for r ?
 $\delta r/r = 1\%$ Now say $q=r^2$ then what's $\delta q/q = ?$

From Eq 3.23, 3.26:

$$\delta q / q = (|dq/dr| \delta r) / r^2 = 2 \delta r / r = 2\%$$

For comparison, calculate directly (the most general way, rather than the Chapter 3 formulas, which rely on first derivative approximations):

$$(q + \delta q)/q = (r + \delta r)^2 / r^2 = 102.01/100 = 1.0201 = (q + \delta q) / q, \text{ so } \delta q/q = 2.01\% \text{ (same as } \delta q \rightarrow 0)$$

A More Complicated Example Calculation (See Step by Step: see Taylor Chapter 3.8)

$$q = x^2 y + z^{1/3} \quad x = 10 \pm .1 \quad y = 20 \pm .2 \quad z = 10000 \pm 1800$$

$$\delta x/x = 1\% \quad \delta y/y = 1\% \quad \delta z/z = 18\%$$

$$\text{let } w = z^{1/3} = 15.8 \quad x^2 y = 2000 \quad \text{and } q = 2015.8$$

Let's start with the product term : $x^2 y$

$$\delta (x^2 y) / (x^2 y) = \sqrt{ \{ (\delta x^2/x^2)^2 + (\delta y/y)^2 \} } = \sqrt{ \{ (2 \times 1\%)^2 + (1\%)^2 \} } = 2.2\% \approx 2\%$$

notice we have used $\delta x^2 / x^2 = 2 \delta x/x$: **the 2 goes inside the parentheses!**

$$\text{so } \delta x^2 y = x^2 y \times (\delta x^2 y / x^2 y) = 2000 \times (2\%) = 40$$

$$\text{Now } \delta w/w = 1/3 (\delta z/z) = 1/3 \times 18\% = 6\%, \text{ so } \delta w = 6\% \times w \approx .9$$

notice that 6% is NOT rounded up to 10%, nor is .948 rounded up to 1

in each instance we keep the first significant digit, though in the middle of a long calculation, it might make sense to keep one extra digit.

Notice also that w is better known than z is, and in fact has *more* significant digits: $15.8 \pm .9$ compared to $(10.0 \pm 1.8) \times 10^3$!

$$\text{Finally, since } q = x^2 y + w, \delta q = \sqrt{ \{ (40)^2 + (.9)^2 \} } \approx 40$$

So $q = 2015.8 \pm 40$, or $2020 \pm 40 = (2.02 \pm .04) \times 10^3$ after significant figures.