
Physics 1140 Fall 2012

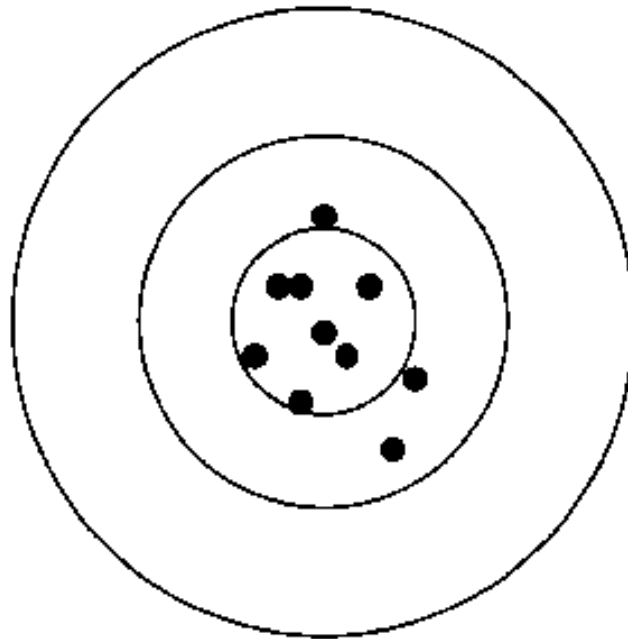
Prof. Markus B. Raschke

Lecture #3:

1. Error propagation in calculations

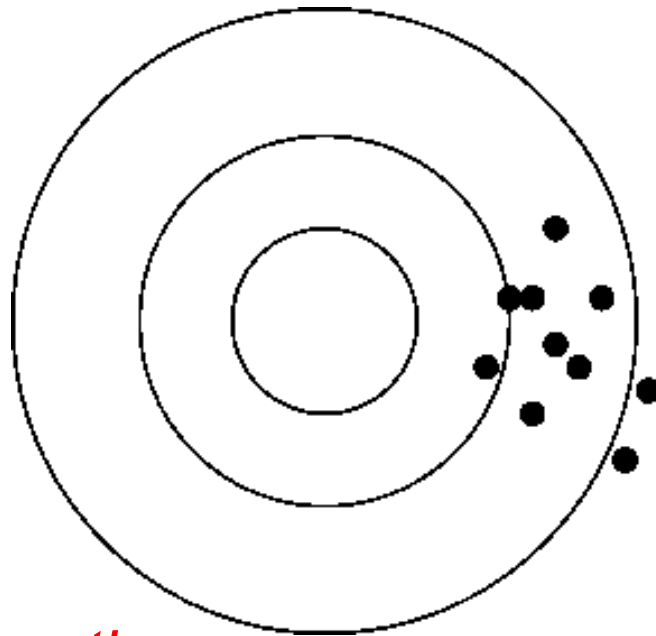
Making measurements in the lab

- You're always trying to home-in on the right answer.
 - Like target practice
 - If at first you don't succeed, try again.....
 - But really, in science we generally don't know *where* the bullseye is:



Making measurements in the lab

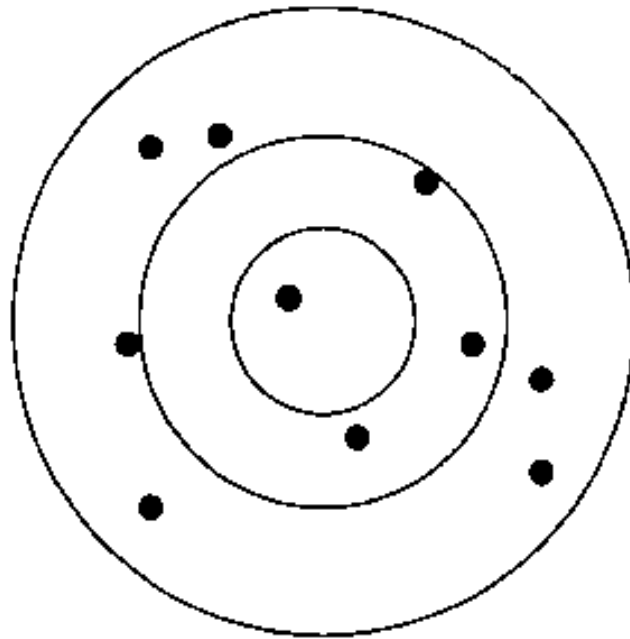
- You're always trying to home-in on the right answer.
 - Like target practice
 - But really, in science we generally don't know *where* the bullseye is, and we might be doing the measurement wrong:



- *Systematic* error

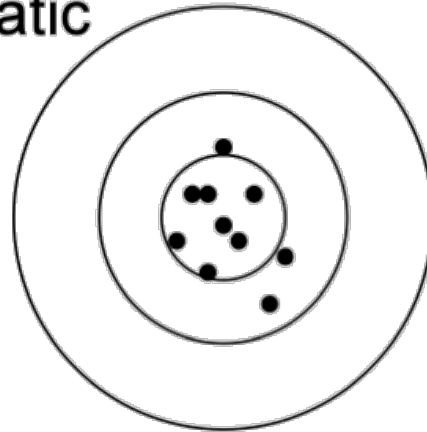
Or we might not be such a great shot:

- Large *random* error

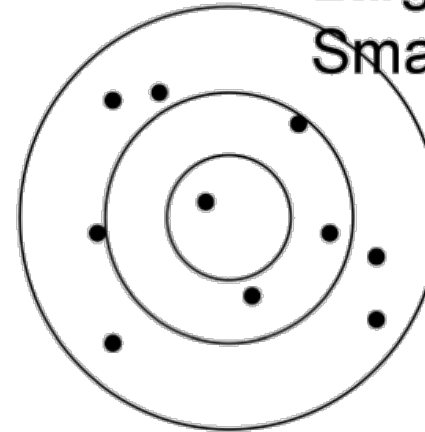


Characterization of errors

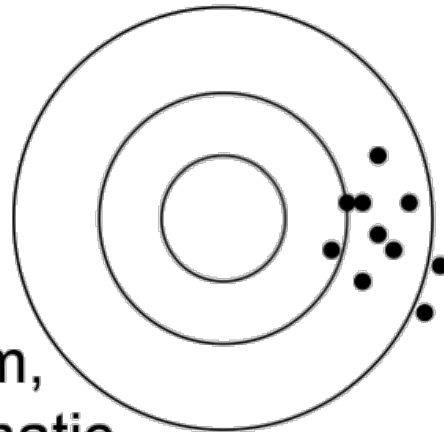
Small random,
Small systematic



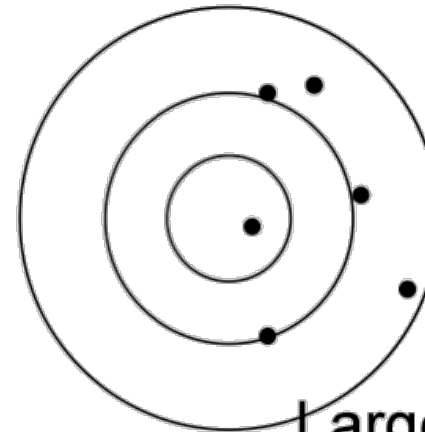
Large random,
Small systematic




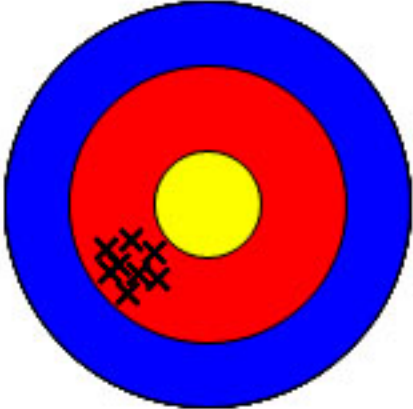

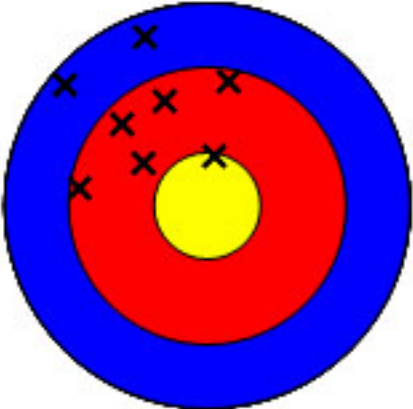
Small random,
Large systematic



Large random,
Large systematic



Accuracy vs. Precision

	Accurate	Inaccurate (systematic error)
Precise		
Imprecise (reproducibility error)		

Propagating error estimates in calculations

- Addition and subtraction
 - Step 1: Do the math
 - Step 2: **new error is square root of the sum of the squares** of the individual errors

- A+B with $A \pm dA$; $B \pm dB$:

- result is

$$(A + B) \pm \sqrt{\delta A^2 + \delta B^2}$$

- A-B:

- Result is

$$(A - B) \pm \sqrt{\delta A^2 + \delta B^2}$$

Propagating error estimates in calculations

- Example

- Measure A= 23.6 ± 0.2 cm ; B= 262.5 ± 0.5 cm

- Sum: $(A+B) = 286.1$ cm

- Error

- First, if the error in B is ± 0.5 cm, the total error *can't* be less

- But simply adding $0.5+0.2=0.7$ is generally too pessimistic (why?)

- Calculate:

$$\sqrt{0.5^2 + 0.2^2} = \sqrt{0.25 + 0.04} = \sqrt{0.29} = 0.58 \approx 0.6$$

- Important:

- This rule applies only for *uncorrelated* (random) errors

Another example: fractional errors

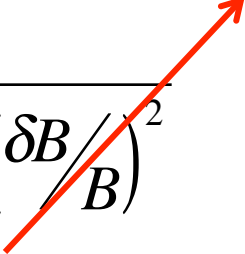
- Velocity $V = X/T$
 - $X = 100 \pm 5$ m (5% fractional error; i.e. $dX/X=0.05$)
 - $T = 10.0 \pm 0.5$ s (5% fractional error also)
 - dX and dT are uncorrelated

- dV/V is?

$$\begin{aligned}\frac{\delta V}{V} &= \sqrt{\left(\frac{\delta X}{X}\right)^2 + \left(\frac{\delta T}{T}\right)^2} \\ &= \sqrt{0.05^2 + 0.05^2} = \sqrt{2 \cdot 0.05^2} = \sqrt{2} \cdot 0.05 = 0.07\end{aligned}$$

Exact numbers in formulas

- Exact numbers have zero error
- If $C=BA$
 - $A=2.34 \pm 0.03$ sec
 - $B=2$ (exact) ± 0

$$\frac{\delta C}{C} = \sqrt{\left(\frac{\delta A}{A}\right)^2 + \left(\frac{\delta B}{B}\right)^2}$$


$$\frac{\delta C}{C} = \sqrt{\left(\frac{\delta A}{A}\right)^2} = \frac{\delta A}{A} \quad \delta C = C \cdot \frac{\delta A}{A} = 2A \cdot \frac{\delta A}{A} = 2\delta A$$

- $C=4.68 \pm 0.06$ sec

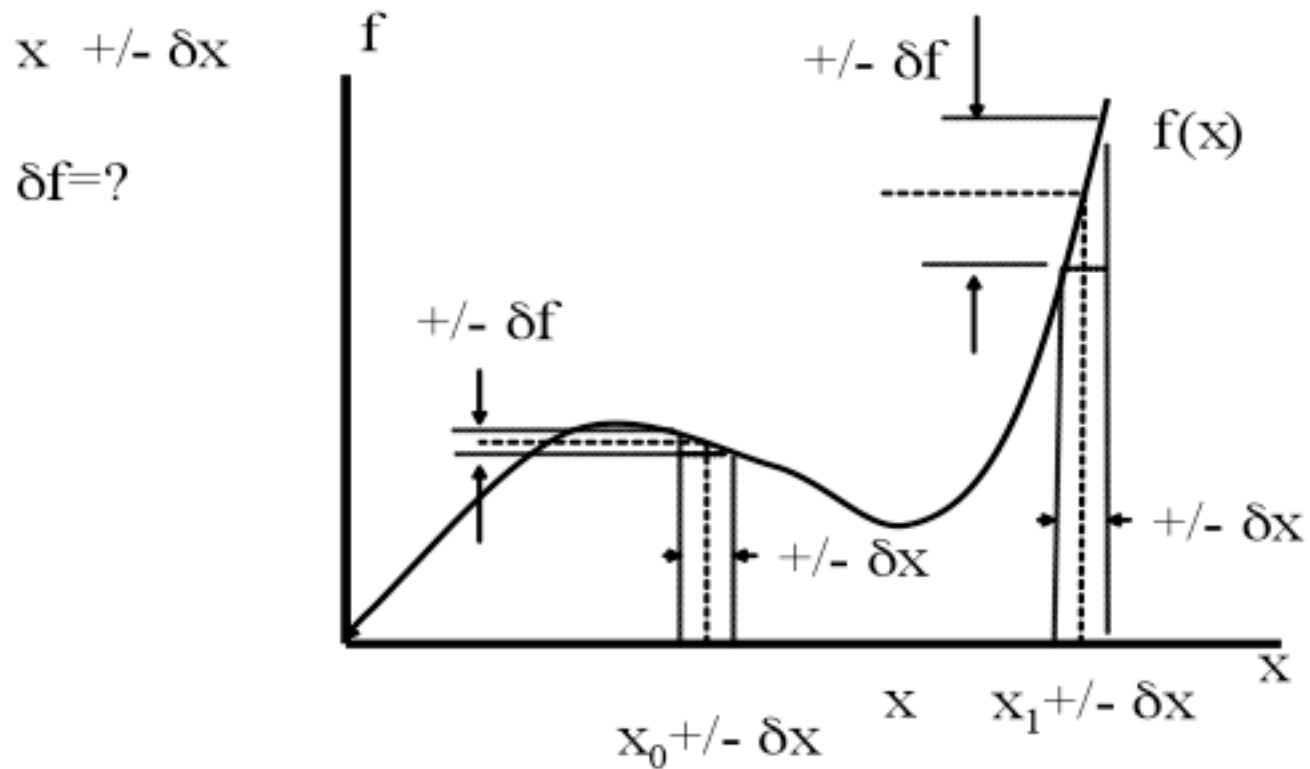
Master rule of error propagation:

- Given *uncorrelated* uncertainties dx , dy , dz ,.....
And a function $f(x,y,z.....)$ the uncertainty in f is:

$$\delta f = \sqrt{\left(\frac{\partial f}{\partial x} \delta x\right)^2 + \left(\frac{\partial f}{\partial y} \delta y\right)^2 + \left(\frac{\partial f}{\partial z} \delta z\right)^2 + \dots}$$

This might well be the single most important equation of this class.

Graphically



The general rule: $\delta f = \left| \delta x \frac{df}{dx} \right|$

Example: Simple Pendulum

- Period of pendulum T is given by

$$T = 2\pi \sqrt{\frac{L}{g}}$$

- where L is length of pendulum
 - g is the acceleration of gravity.
- Measure $L \pm dL$, and $T \pm dT$. What is dg ?

- First, rewrite it:
$$g = 4\pi^2 \frac{L}{T^2}$$

Turn the crank:

- Start:

$$\delta g = \sqrt{\left(\frac{\partial g}{\partial L} \delta L\right)^2 + \left(\frac{\partial g}{\partial T} \delta T\right)^2} ; \quad g = 4\pi^2 \frac{L}{T^2}$$

- So that:

$$\frac{\partial g}{\partial L} = 4\pi^2 / T^2 \quad ; \quad \frac{\partial g}{\partial T} = -2(4\pi^2 L / T^3)$$

$$\delta g = \sqrt{\left(\frac{4\pi^2}{T^2} \delta L\right)^2 + \left(\frac{8\pi^2 L}{T^3} \delta T\right)^2}$$

- And the *fractional* error is:

$$\frac{\delta g}{g} = \frac{1}{g} \sqrt{\left(\frac{4\pi^2}{T^2} \delta L\right)^2 + \left(\frac{8\pi^2 L}{T^3} \delta T\right)^2} ; \quad \frac{1}{g} = T^2 / (4\pi^2 L)$$

$$\frac{\delta g}{g} = \sqrt{\left(\frac{\delta L}{L}\right)^2 + \left(\frac{2\delta T}{T}\right)^2}$$

- **As given in the lab manual!**

Weird functions:

- Don't panic— just apply the general rule!
 - For instance, $f(x,y)=\sin(xe^{ay})$
 - !!!!!!!!!!!!!!!!

$$\delta f = \sqrt{\left(\frac{\partial f}{\partial x} \delta x\right)^2 + \left(\frac{\partial f}{\partial y} \delta y\right)^2 + \left(\frac{\partial f}{\partial z} \delta z\right)^2 + \dots}$$

$$\frac{\partial f}{\partial x} = \cos(xe^{ay})e^{ay}, \quad \frac{\partial f}{\partial y} = \cos(xe^{ay})axe^{ay}$$

plug in your partial derivatives

$$\delta f = \sqrt{(\cos(xe^{ay})\delta x)e^{ay})^2 + (\cos(xe^{ay})axe^{ay}\delta y)^2}$$

..... and you're done!