

UNIVERSITY OF ILLINOIS
AT URBANA-CHAMPAIGN

Basic Error Analysis

Physics 401

Fall 2016

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illinois.edu

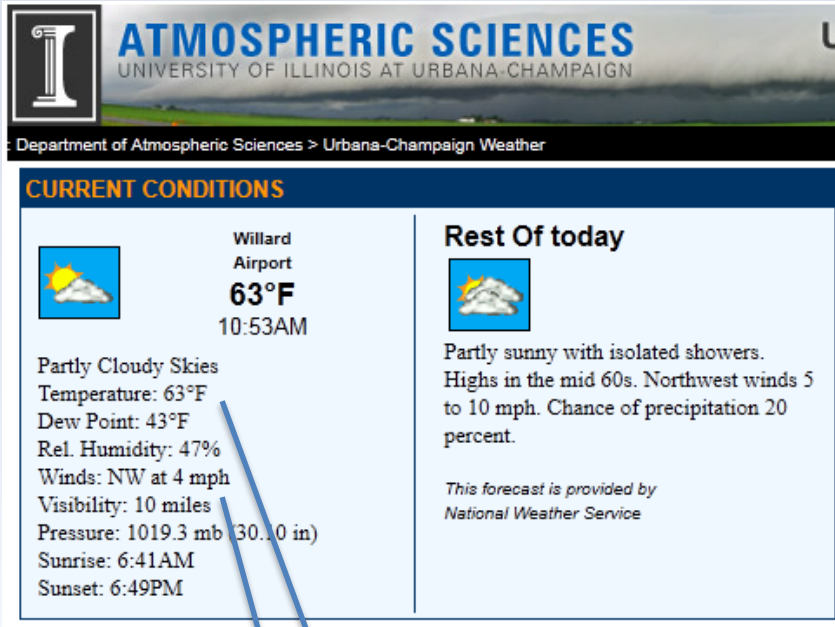


Agenda

- Errors and uncertainties
- The Reading Error
- Accuracy and precision
- Systematic and statistical errors
- Fitting errors
- Appendix. Working with oil drop data
 - Nonlinear fitting




What and when we need to know about errors. Everyday life.



ATMOSPHERIC SCIENCES
UNIVERSITY OF ILLINOIS AT URBANA-CHAMPAIGN


Department of Atmospheric Sciences > Urbana-Champaign Weather

CURRENT CONDITIONS

 Willard Airport
63°F
10:53AM

Partly Cloudy Skies
Temperature: 63°F
Dew Point: 43°F
Rel. Humidity: 47%
Winds: NW at 4 mph
Visibility: 10 miles
Pressure: 1019.3 mb (30.10 in)
Sunrise: 6:41AM
Sunset: 6:49PM

Rest Of today

 Partly sunny with isolated showers. Highs in the mid 60s. Northwest winds 5 to 10 mph. Chance of precipitation 20 percent.

This forecast is provided by National Weather Service

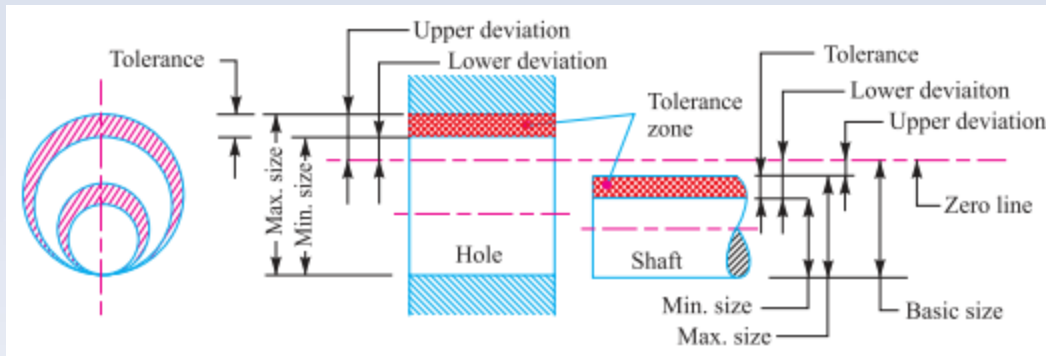


$T = 63^{\circ}\text{F} \pm ?$ \longrightarrow Best guess $\Delta T \sim 0.5^{\circ}\text{F}$

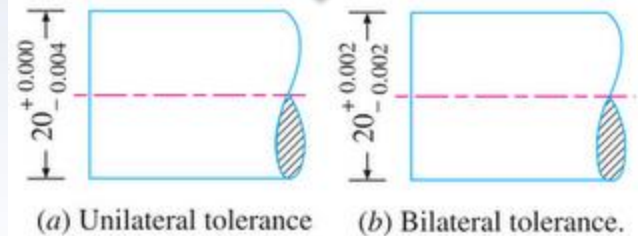
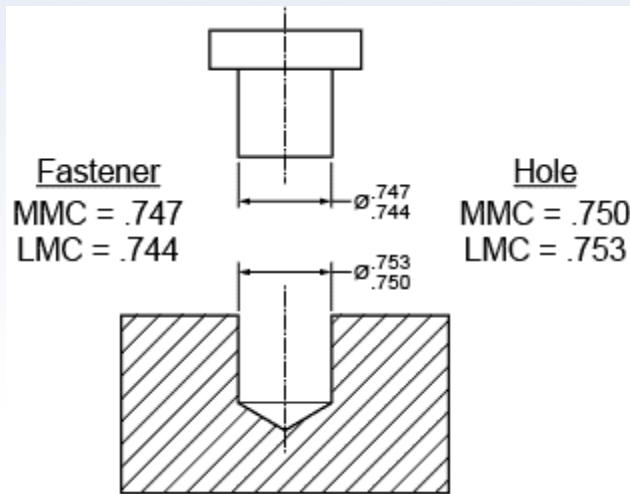
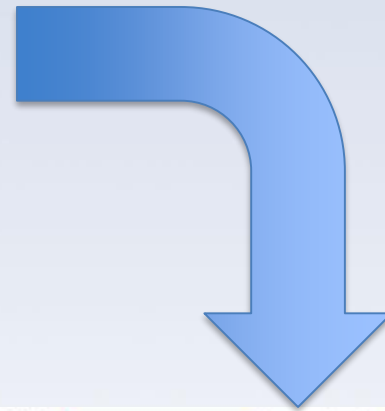
Wind speed $4\text{mph} \pm ?$ \longrightarrow Best guess $\pm 0.5\text{mph}$



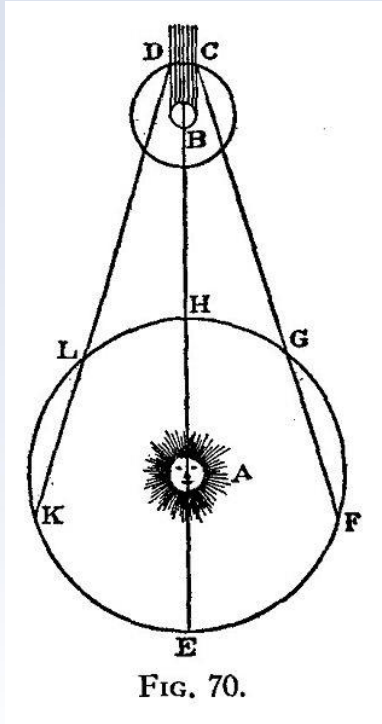
What and when we need to know about errors. Industry.



Clearance fit



What and when we need to know about errors. Science.



Measurement of the speed of the light

1675 Ole Roemer: 220,000 Km/sec



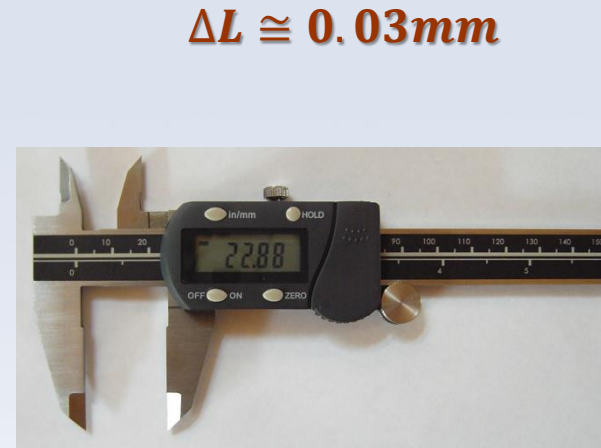
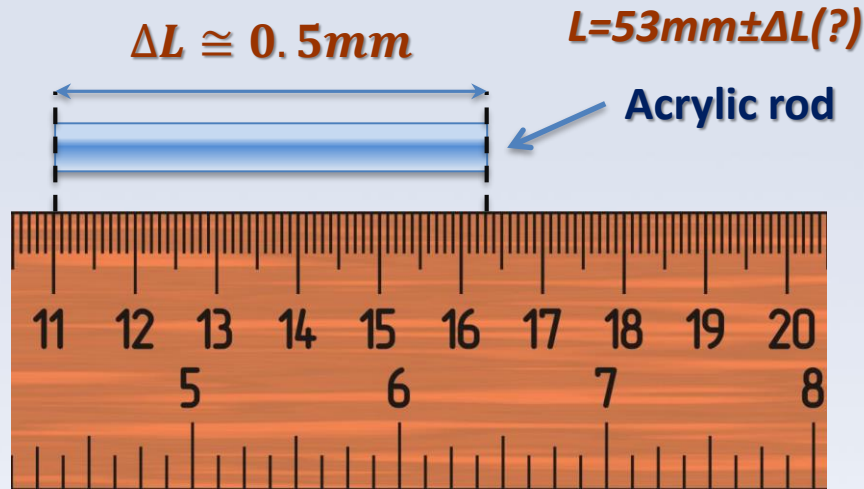
Ole Christensen Rømer
1644-1710

Does it make sense?
What is missing?

NIST Bolder Colorado $c = 299,792,456.2 \pm 1.1$ m/s.



Reading error



How far we have to go in reducing the reading error?

We do not care about accuracy better than 1mm

If ruler is not okay, we need to use digital caliper

Probably the natural limit of accuracy can be due to length uncertainty because of temperature expansion. For 53mm $\Delta L \cong 0.012\text{mm}/K$



Reading Error = $\pm \frac{1}{2}$ (least count or minimum gradation).

Reading error. Digital meters.



Fluke 8845A multimeter

Example Vdc (reading)=0.85V

$$\begin{aligned}\Delta V &= 0.83 \times (1.8 \times 10^{-5}) \\ &+ 1.0 \times (0.7 \times 10^{-5}) \cong 2.2 \times 10^{-5} \\ &= 22\mu\text{V}\end{aligned}$$

8846A Accuracy

Accuracy is given as \pm (% measurement + % of range)

Range	24 Hour (23 \pm 1 $^{\circ}$ C)	90 Days (23 \pm 5 $^{\circ}$ C)	1 Year (23 \pm 5 $^{\circ}$ C)	Temperature Coefficient/ $^{\circ}$ C Outside 18 to 28 $^{\circ}$ C
100 mV	0.0025 + 0.003	0.0025 + 0.0035	0.0037 + 0.0035	0.0005 + 0.0005
1 V	0.0018 + 0.0006	0.0018 + 0.0007	0.0025 + 0.0007	0.0005 + 0.0001
10 V	0.0013 + 0.0004	0.0018 + 0.0005	0.0024 + 0.0005	0.0005 + 0.0001
100 V	0.0018 + 0.0006	0.0027 + 0.0006	0.0038 + 0.0006	0.0005 + 0.0001
1000 V	0.0018 + 0.0006	0.0031 + 0.001	0.0041 + 0.001	0.0005 + 0.0001



Accuracy and precision



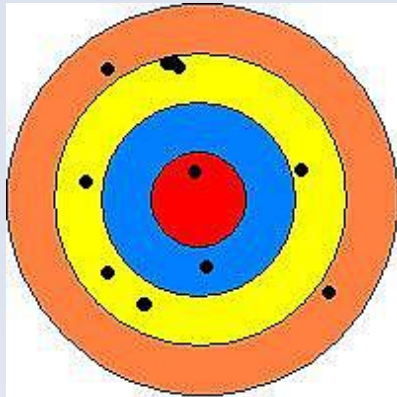
The accuracy of an experiment is a measure of how close the result of the experiment comes to the true value



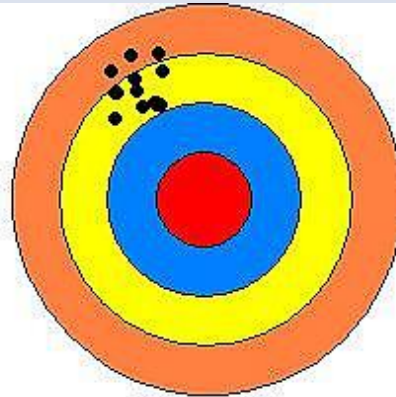
Precision refers to how closely individual measurements agree with each other



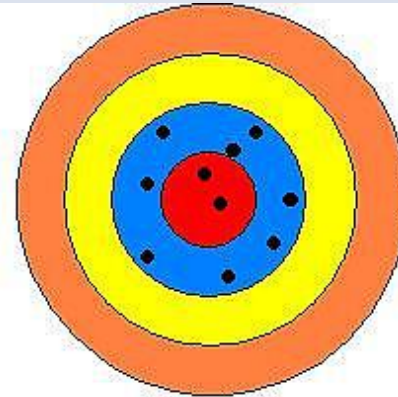
Accuracy and precision



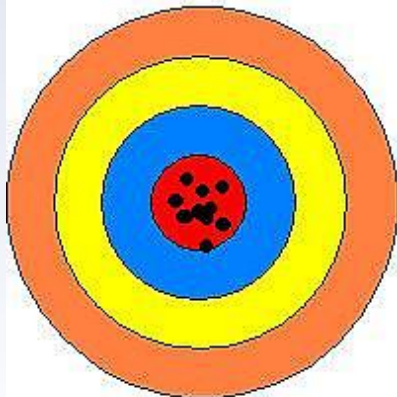
Not Precise, Not Accurate



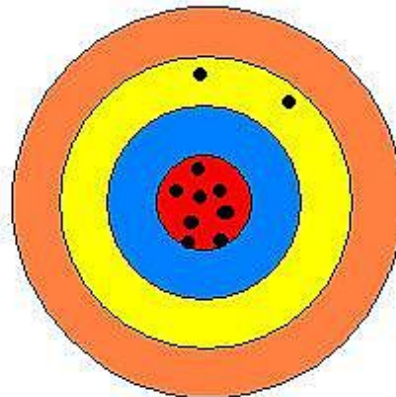
Precise, Not Accurate



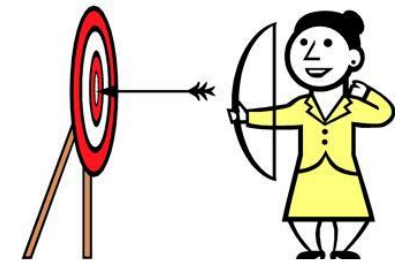
Accurate, Not Precise



Accurate, Precise



Errors



Systematic and random errors

- **Systematic Error:** reproducible inaccuracy introduced by faulty equipment, calibration or technique.
- **Random errors:** Indefiniteness of results due to finite precision of experiment. Measure of fluctuation in result after repeatable experimentation.

Philip R. Bevington “Data Reduction and Error Analysis for the Physical sciences”, McGraw-Hill, 1969

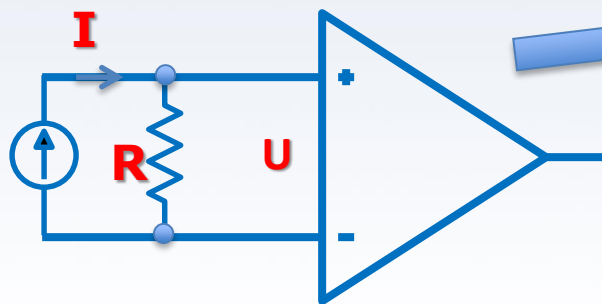


Systematic errors

Sources of systematic errors: poor calibration of the equipment, changes of environmental conditions, imperfect method of observation, drift and some offset in readings etc.

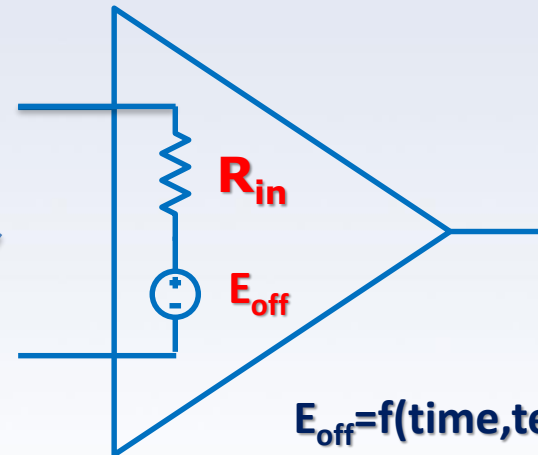
Example #1: measuring of the DC voltage

Current source



expectation

$$U = R * I$$



$$E_{off} = f(\text{time, temperature})$$

actual result

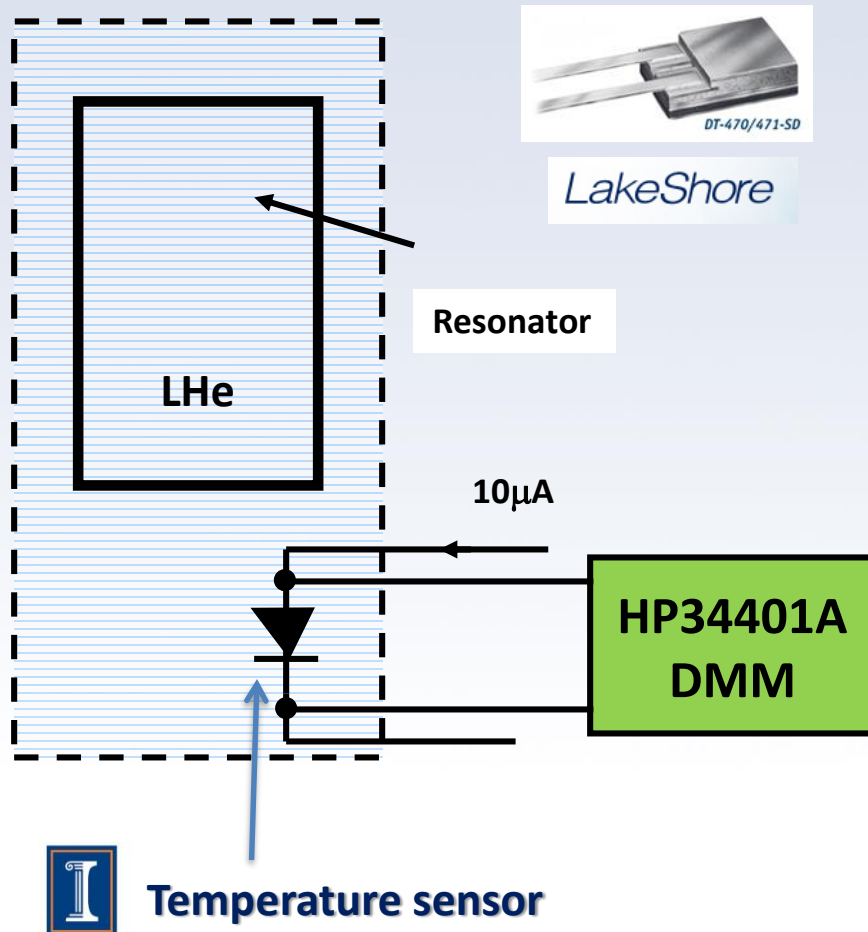
$$U = \frac{R * I - \left(\frac{R}{R_{in}}\right) E_{off}}{\left(1 + \frac{R}{R_{in}}\right)}$$

physics 401

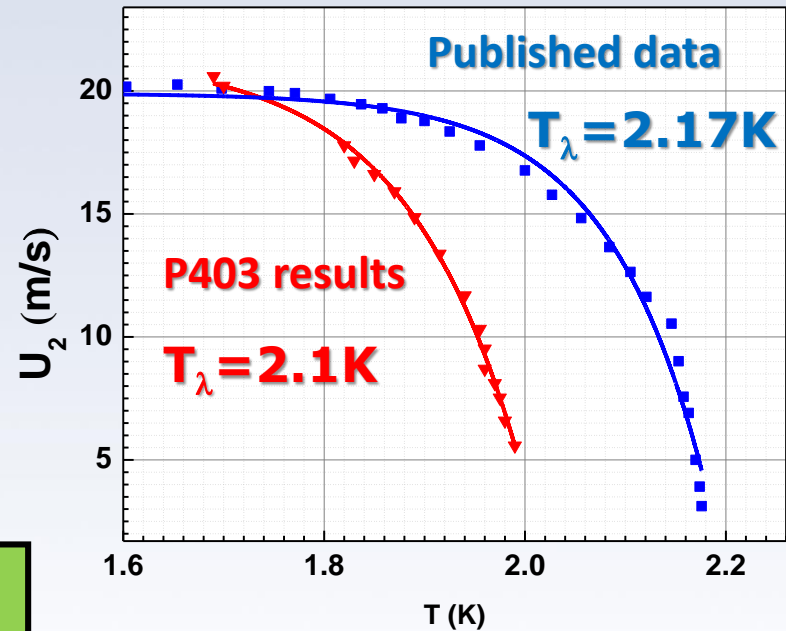


Systematic errors

Example #3: poor calibration



Measuring of the speed of the second sound in superfluid He4



Random errors

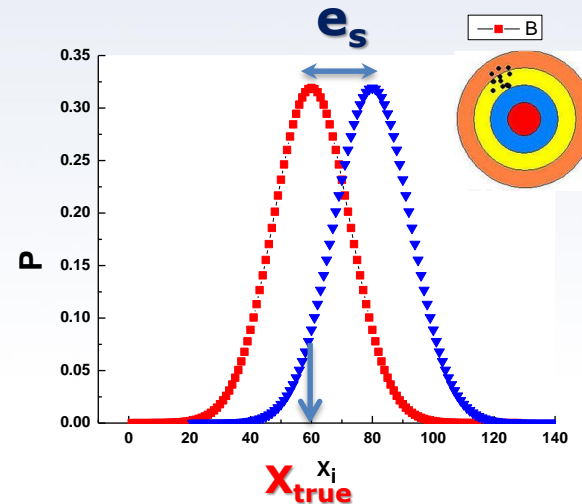
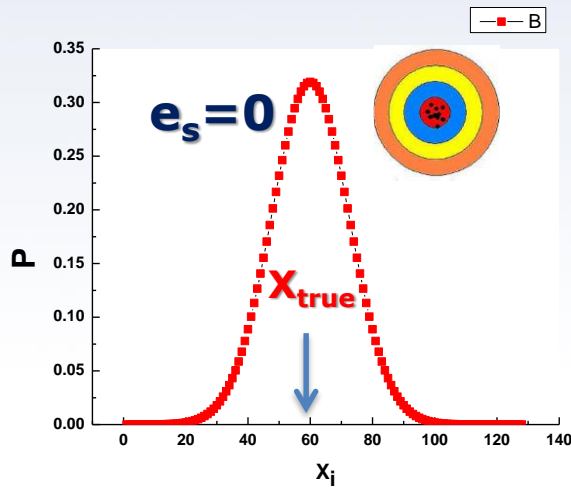
Result of measurement

$$X_{\text{meas}} = X_{\text{true}} + e_s + e_r$$

Correct value

Systematic error

Random error



Random errors. Poisson distribution

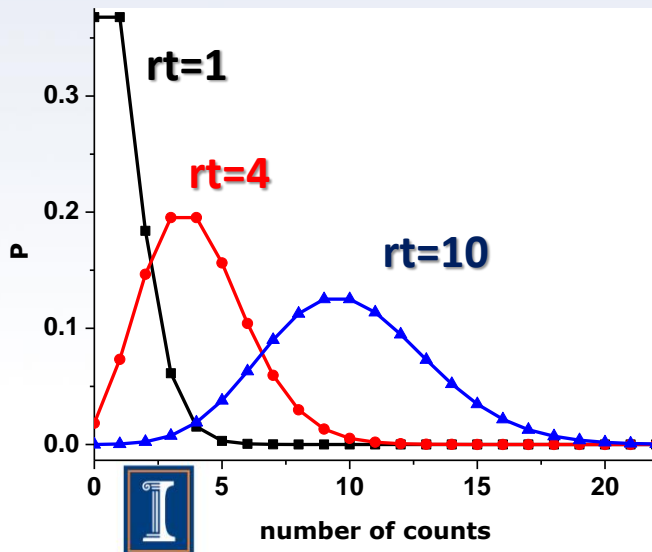


Siméon Denis Poisson
(1781-1840)

$$P_n(t) = \frac{(rt)^n}{n!} e^{-rt} \quad n = 0, 1, 2, \dots$$

r : decay rate [counts/s] t : time interval [s]

→ $P_n(rt)$: Probability to have n decays in time interval t



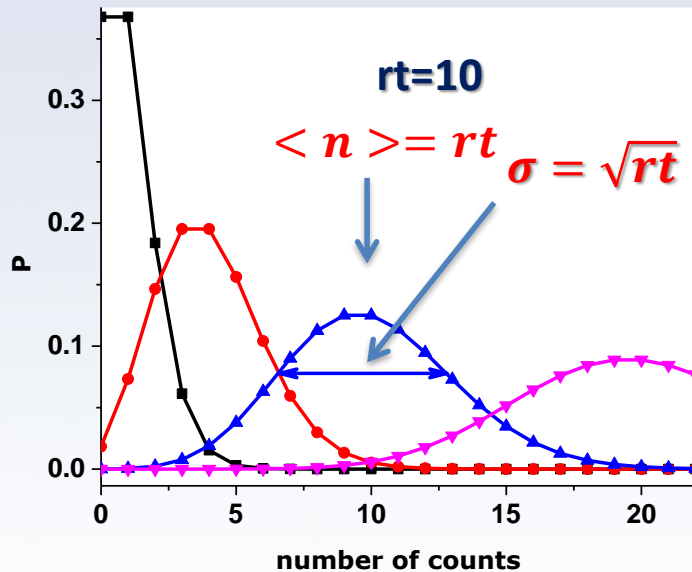
A statistical process is described through a Poisson Distribution if:

- **random process** → for a given nucleus probability for a decay to occur is the same in each time interval.
- **universal probability** → the probability to decay in a given time interval is same for all nuclei.
- **no correlation between two instances** (the decay of one nucleus does not change the probability for a second nucleus to decay).

Poisson distribution

$$P_n(t) = \frac{(rt)^n}{n!} e^{-rt} \quad n = 0, 1, 2, \dots$$

r : decay rate [counts/s] t : time interval [s]
 $\rightarrow P_n(rt)$: Probability to have n decays in time interval t



Properties of the Poisson distribution:

$$\sum_{n=0}^{\infty} P_n(rt) = 1, \text{ probabilities sum to 1}$$

$$\langle n \rangle = \sum_{n=0}^{\infty} n \cdot P_n(rt) = rt, \text{ the mean}$$

$$\sigma = \sqrt{\sum_{n=0}^{\infty} (n - \langle n \rangle)^2 P_n(rt)} = \sqrt{rt}, \text{ standard deviation}$$



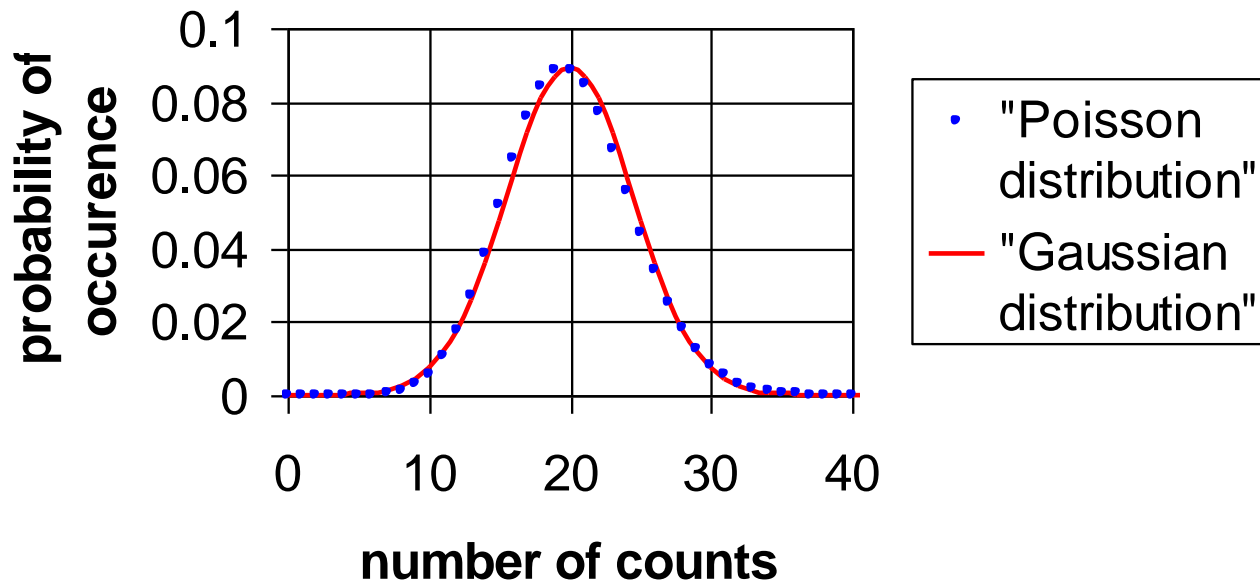
Poisson distribution at large rt

$$P_n(t) = \frac{(rt)^n}{n!} e^{-rt} \quad n = 0, 1, 2, \dots$$



**Carl Friedrich Gauss
(1777–1855)**

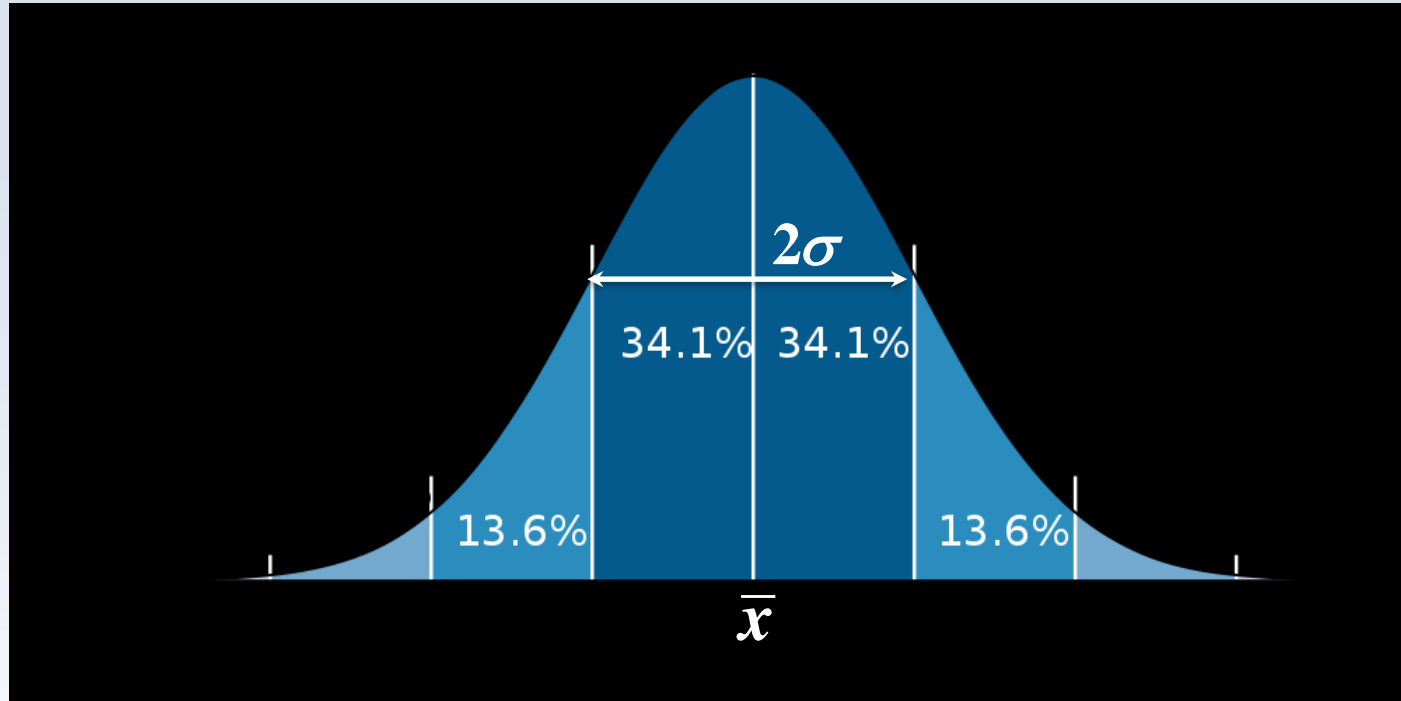
Poisson and Gaussian distributions



$$P_n(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{(x-\bar{x})^2}{2\sigma^2}}$$

**Gaussian distribution:
continuous**

Normal (Gaussian) distribution



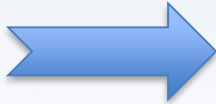
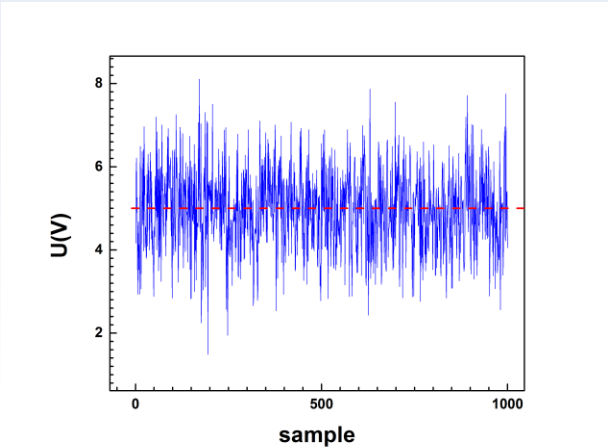
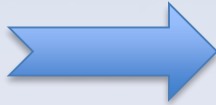
$$P_n(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{(x-\bar{x})^2}{2\sigma^2}}$$

Error in the mean is given as $\frac{\sigma}{\sqrt{N}}$



Measurement in presence of noise

Source of noisy signal



- 4.89855
- 5.25111
- 2.93382
- 4.31753
- 4.67903
- 3.52626
- 4.12001
- 2.93411

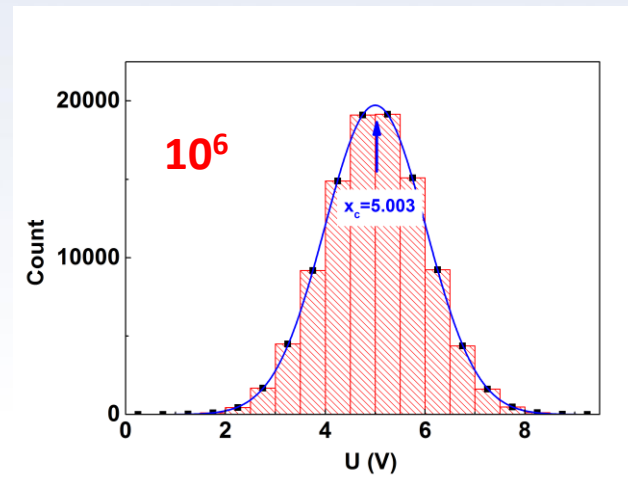
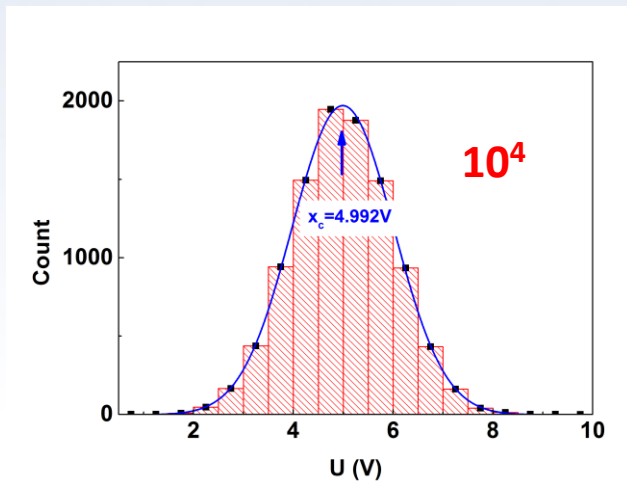
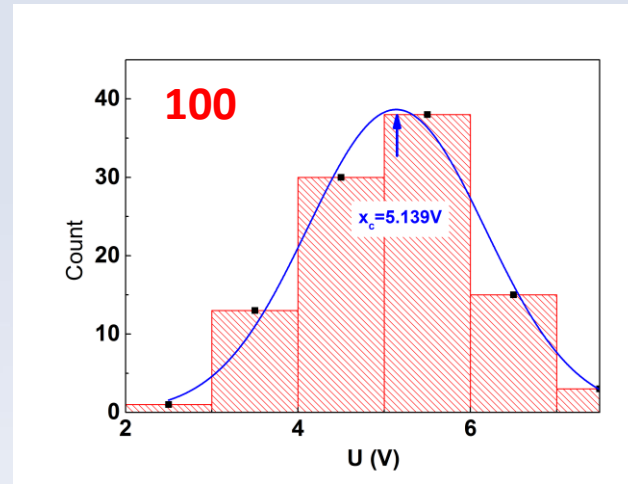
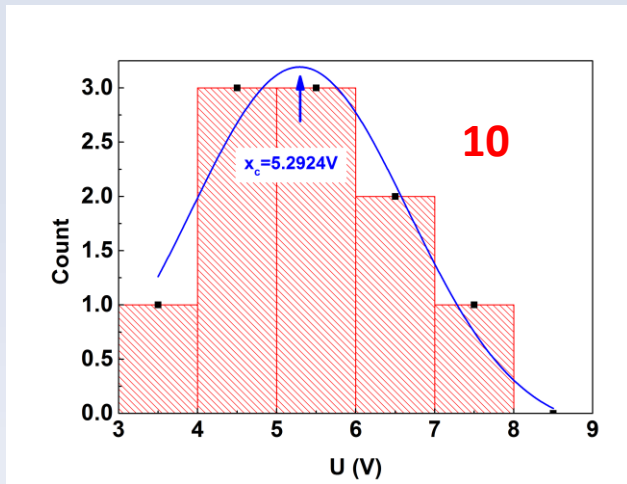
Expected value 5V



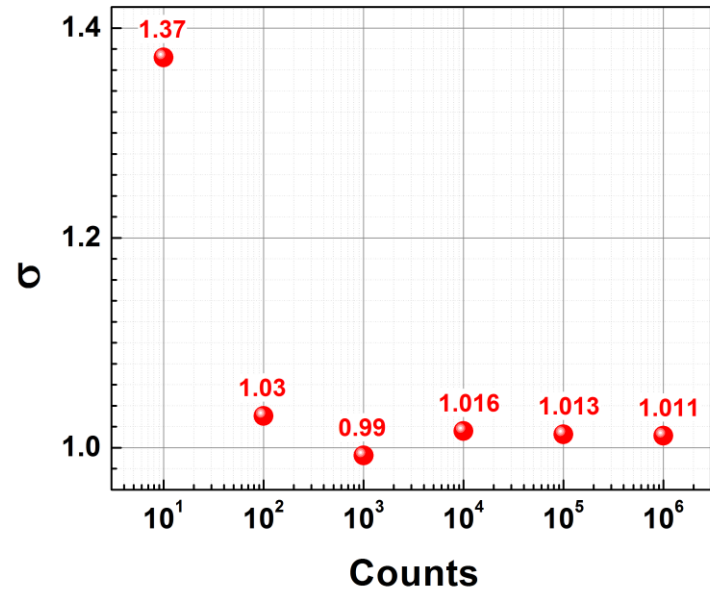
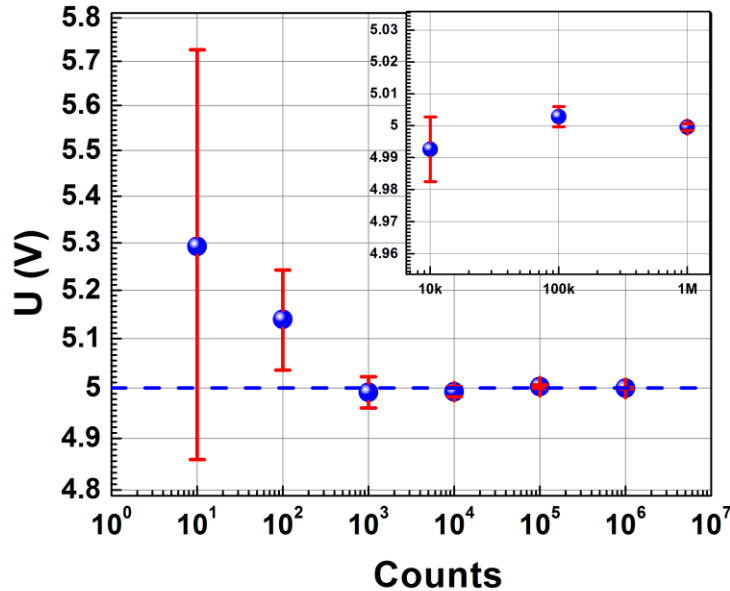
Actual measured values



Measurement in presence of noise



Measurement in presence of noise



Result



$$U = x_c \pm \frac{\sigma}{\sqrt{N}}$$

σ - standard deviation
 N - number of samples

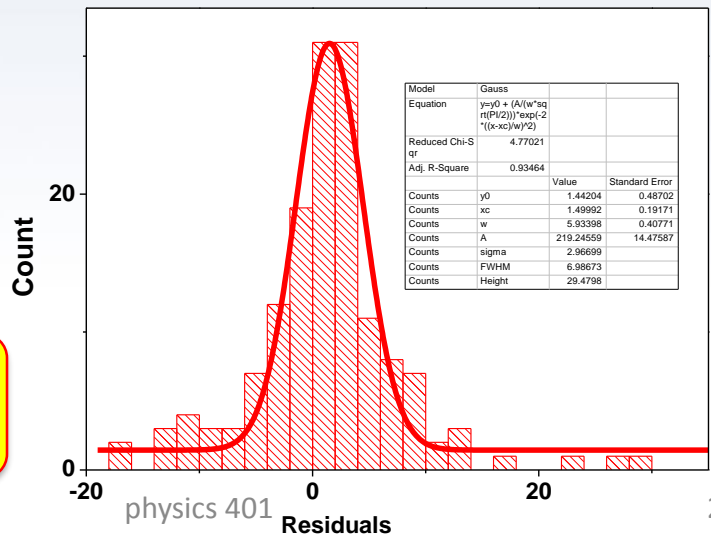
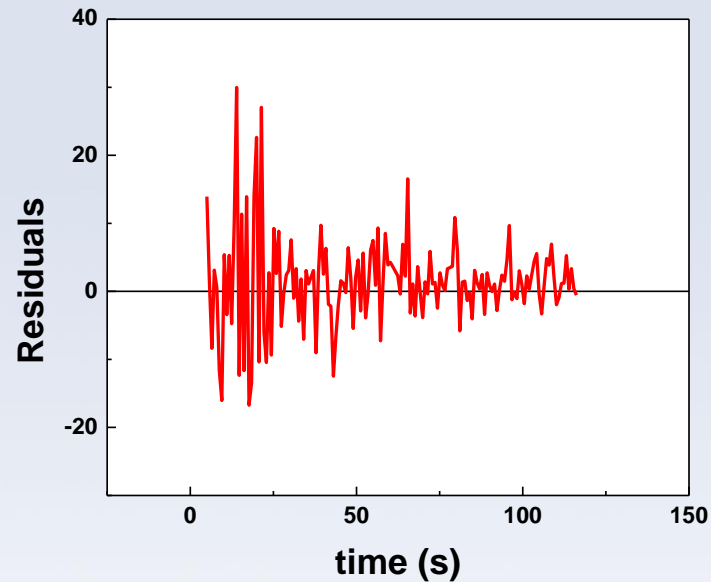
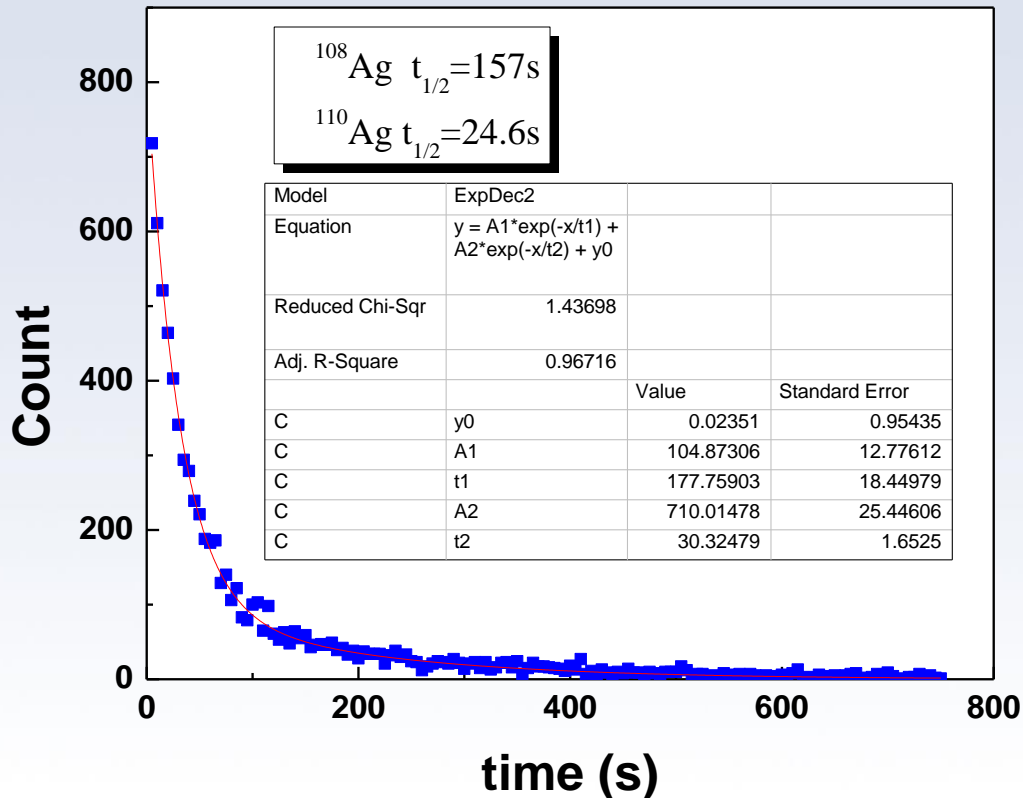
For $N=10^6$ $U=4.999 \pm 0.001$

0.02% accuracy



Fitting errors

Ag β decay

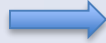
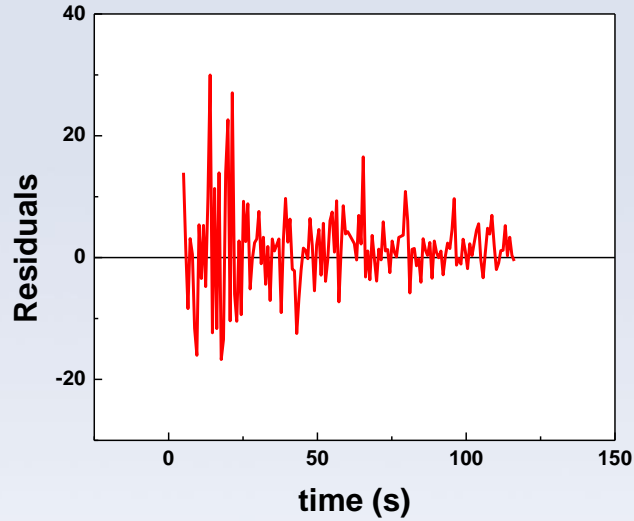


$$y = A1 \cdot \exp\left(\frac{-t}{t_1}\right) + A2 \cdot \exp\left(\frac{-t}{t_2}\right) + y_0$$

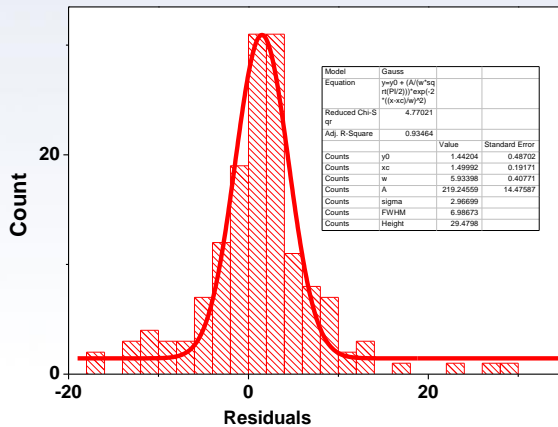
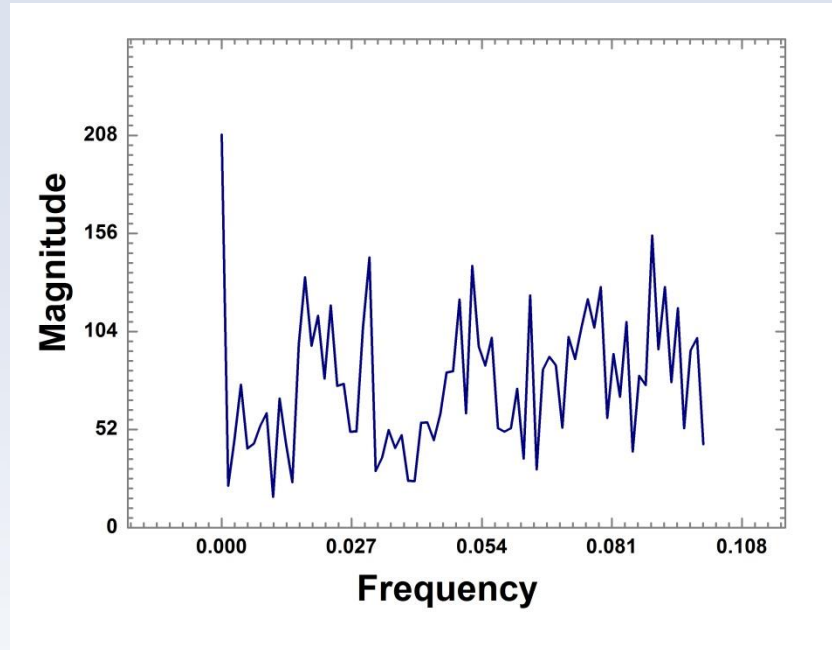


Fitting. Analysis of the residuals

Ag β decay



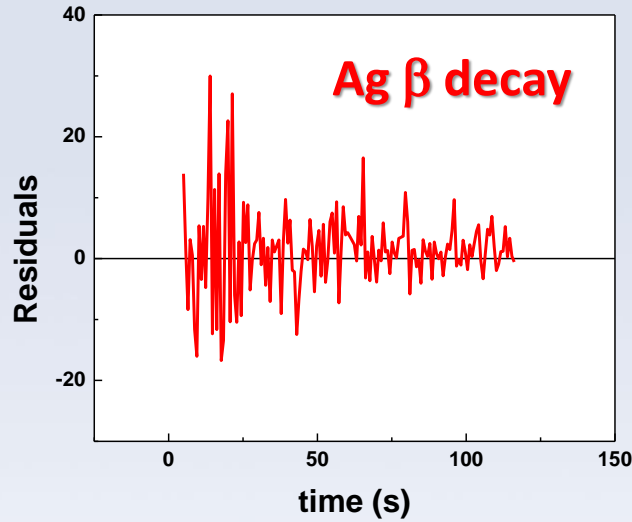
Test 1. Fourier analysis



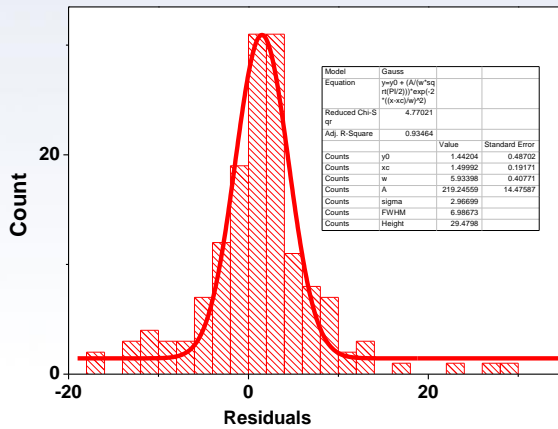
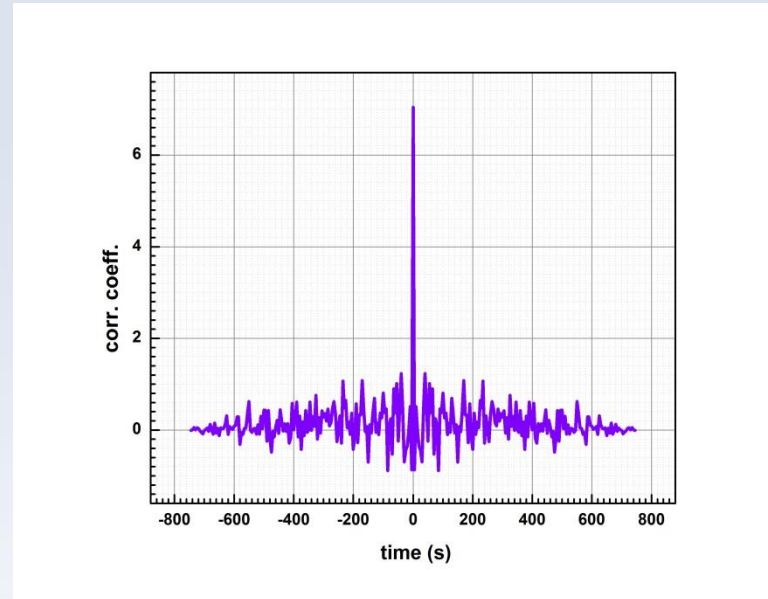
No pronounced frequencies found



Fitting. Analysis of the residuals



Test 1. Autocorrelation function



Correlation function

$$y(m) = \sum_{n=0} f(n)g(n-m)$$

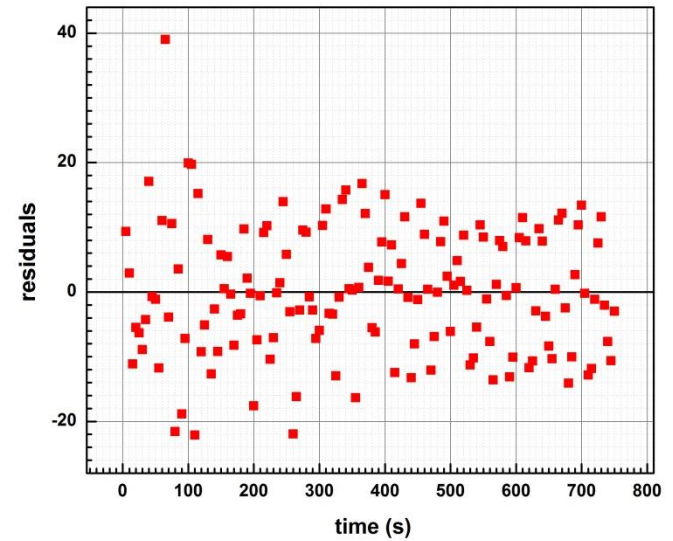
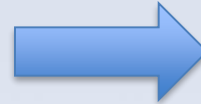
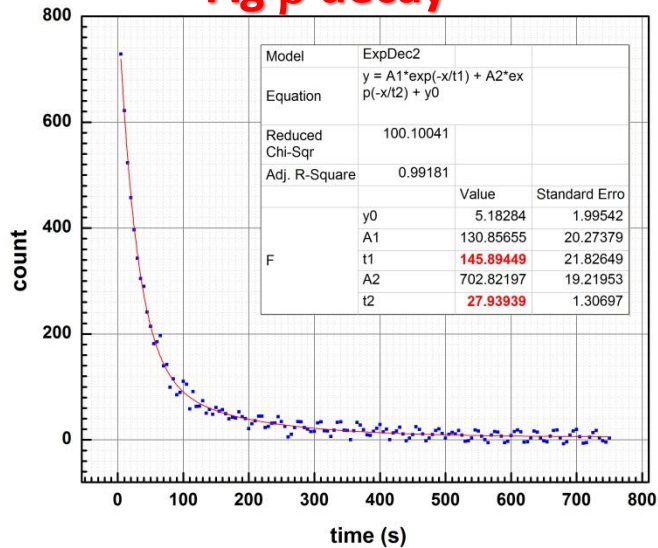
autocorrelation function

$$y(m) = \sum_{n=0}^{M-1} f(n)f(n-m)$$



Fitting. Analysis of the residuals. Non "ideal" case

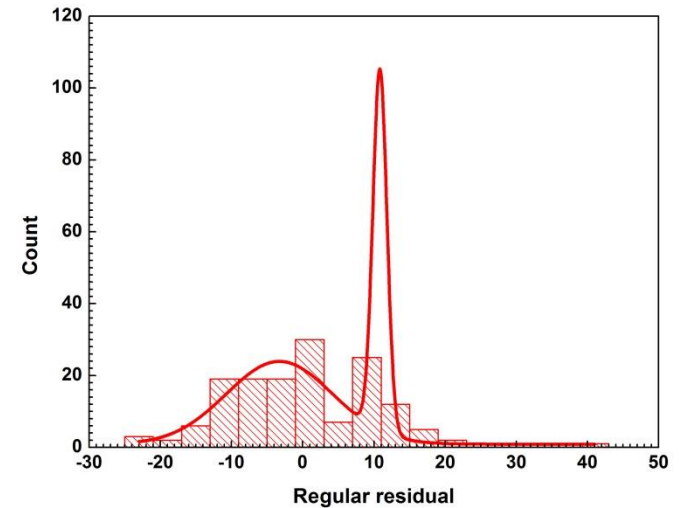
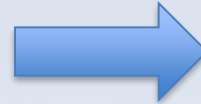
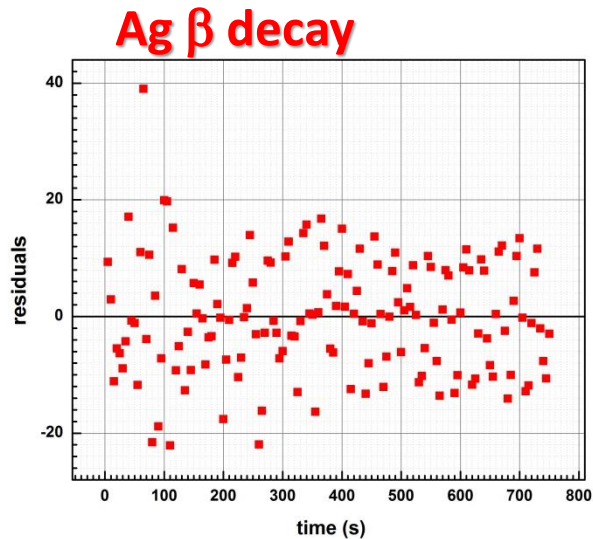
Ag β decay



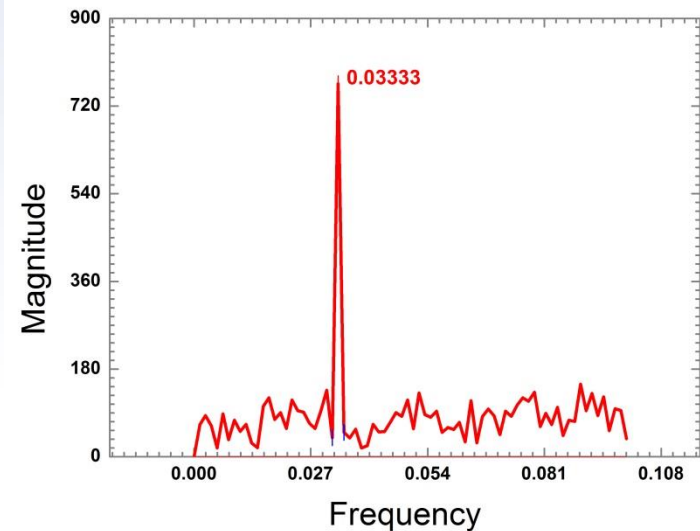
	Clear experiment	Data + "noise"
$t_1(s)$	177.76	145.89
$t_2(s)$	30.32	27.94



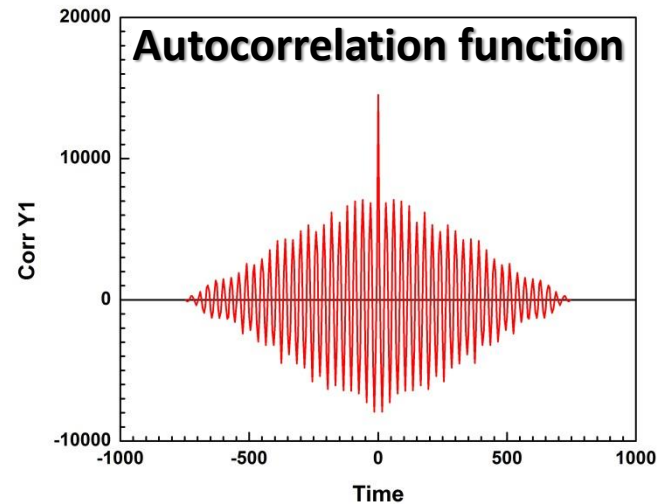
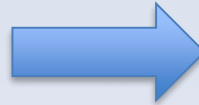
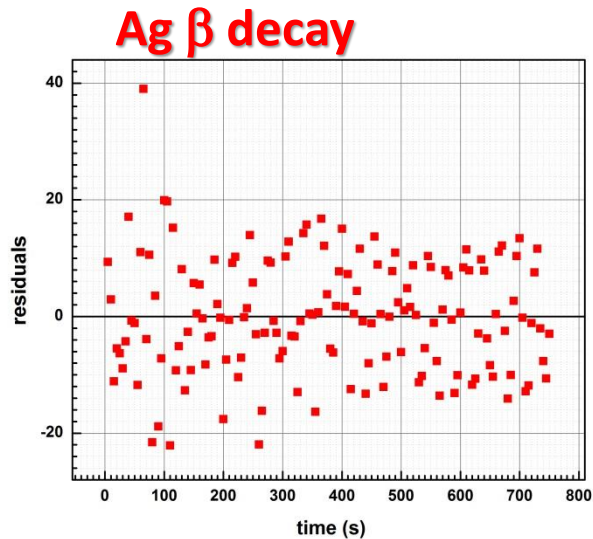
Fitting. Analysis of the residuals. Non "ideal" case



Histogram does not follow the normal distribution and there is frequency of 0.333 is present in spectrum



Fitting. Analysis of the residuals. Non "ideal" case

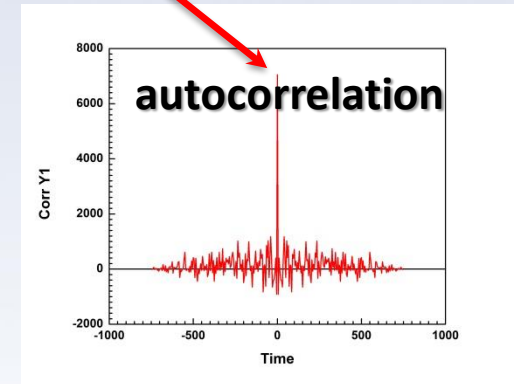
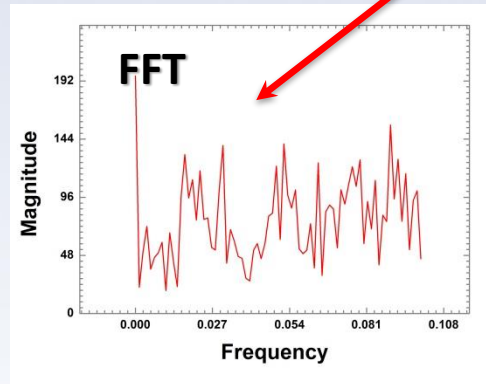
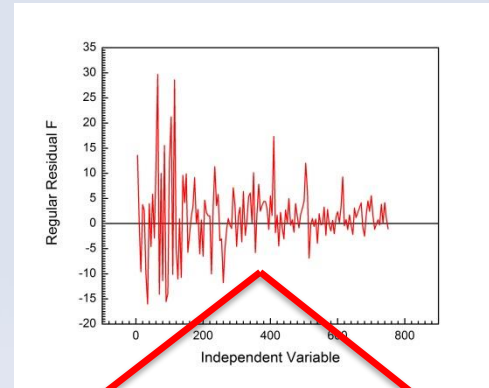
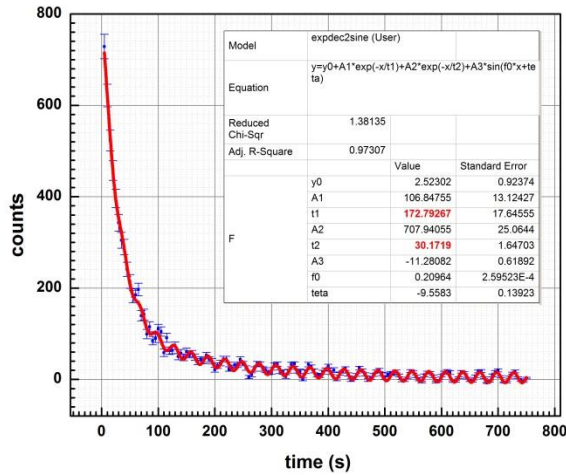


Conclusion: fitting function should be modified by adding an additional term:

$$y(t) = y_0 + A_1 \exp\left(\frac{-t}{t_1}\right) + A_2 \exp\left(\frac{-t}{t_2}\right) + A_3 \sin(\omega t + \theta)$$



Fitting. Analysis of the residuals. Non "ideal" case



	Clear experiment	Data + noise	Modified fitting
$t_1(s)$	177.76	145.89	172.79
$t_2(s)$	30.32	27.94	30.17



Error Analysis. Millikan oil drop experiment.

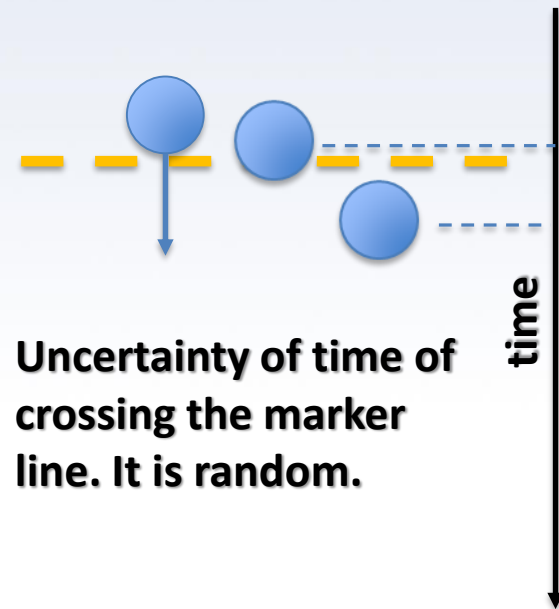
In general we could expect both components of errors

$$Q_{\text{meas}} = Q_{\text{true}} + e_s + e_r$$

e_s - systematic error comes from uncertainties of plates separation distance, applied DC voltage, ambient temperature etc.

$$V = V_{\text{DC}} \pm \Delta V, d = d_0 \pm \Delta d \dots$$

e_r - random errors are related to uncertainty of the knowledge of the actual t_g and t_{rise} .



Systematic component. Error propagation. Millikan oil drop experiment.

$$Q = F \bullet S \bullet T = \left(\frac{1}{f_c^{3/2}} \right) \frac{9\pi d}{V} \sqrt{\frac{2\eta^3 x^3}{g\rho}} \frac{1}{\sqrt{t_g}} \left(\frac{1}{t_g} + \frac{1}{t_{rise}} \right)$$

$$\Delta Q = \sqrt{(S \bullet T)^2 \Delta F^2 + (F \bullet T)^2 \Delta S^2 + (F \bullet S)^2 \Delta T^2}$$

$$T = \frac{1}{\sqrt{t_g}} \left(\frac{1}{t_g} + \frac{1}{t_{rise}} \right) \quad \Delta T = \sqrt{\left(\frac{3/2}{t_g^{5/2}} + \frac{1/2}{t_g^{3/2}} \frac{1}{t_{rise}} \right)^2 \Delta t_g^2 + \left(\frac{1}{t_g^{1/2}} \frac{1}{t_{rise}^2} \right)^2 \Delta t_{rise}^2}$$



Appendix #1. Analyzing of the statistical data.

Step 1. Collect your data + parameters of the experiment in:

\\engr-file-03\PHYINST\APL Courses\PHYCS401\Students\1. Millikan Oil Drop experiment\Section L1m.opj

Use different columns for each student or team. This Origin project is for data collecting only but not for data analysis. For data analysis you have to copy these data and experiment parameters obtained by different students/team and paste it in one in your personal Origin project.

	A(L)	B(Y)	C(Y)	D(Y)
Long Name	parameter label	Par	tg	tr
Units				
Comments	student1, student2	student1, student2	student1, student2	student1, student2
1	p	765	15.56521	16.7815
2	x	0.00145	23.07825	31.8955
3	d	0.00317	20.14243	11.70129
4	V	500	26.97377	22.47531
5	Ta	20	16.34362	16.44208
6			25.93429	25.02886
7			15.34338	9.27446
8			29.3815	19.6161
9			26.0786	24.3434
10				



Setup and environmental parameters

Raw data



Appendix #1. Analyzing of the statistical data.

Step 1. Slightly Modified Origin Prpjekt For Data Collection:

[\\engr-file-03\PHYINST\APL Courses\PHYCS401\Students\1. Millikan Oil Drop experiment\Section L1m.opj](#)

A(L)	B(Y)	C(Y)	D(Y)	Y(Y)
parameter label	Par	tg	tr	$n=Q/1.602e-19$
<i>student1, student2</i>	<i>student1, student2</i>	<i>student1, student2</i>	<i>student1, student2</i>	<i>student1 student2</i>
η				
$\Delta\eta/\Delta T$				
ρ_1				
ρ_2				
$\rho_1-\rho_2$				
g				
p				
x				
d				
V				
Ta				



Extra column for
number of
elementary charges



Appendix #1. Analyzing of the statistical data.

Step 2. Working on personal Origin project

Make a copy of the Millikan1 project to your personal folder and open it

	A(L)	D(L)	B(X)	F(Y)	G(Y)	C(Y)	E(Y)	H(Y)
Long Name	Parameter names	parameter label	Par	tg	tr	rc	tau_g	F
Units				s	s	m		
Comments				your data	your data	$r_c[m] = \frac{6.18 \times 10^{-5}}{\rho[mmHg]}$	$\tau_g = \frac{2\eta x}{\rho g r_c^2}$	$F = \frac{1}{f_c^{3/2}} \approx 1$
1	Viscosity of air(kg/ms) (25oC)	η	1.8478E-5	7.455	7.91327			
2	Temperature coefficient of viscosity	$\Delta\eta/\Delta T$	4.8E-8	15.56521	16.7815			
3	Density of oil (kg/m^3)	ρ_1	886	23.07825	31.8955			
4	Density of air (kg/m^3)	ρ_2	1.29	20.14243	11.70129			
5	Density difference (kg/m^3)	$\rho_1 - \rho_2$	884.71	26.97377	22.47531			
6	acceleration due to gravity (m/s^2)	g	9.801	16.34362	16.44208			
7	ambient pressure (mmHg)	p	765	25.93429	25.02886			
8	fall/rise distance (m)	x	0.00145	15.34338	9.27446			
9	plate separation (m)	d	0.00317	29.3815	19.6161			
10	Voltage across the plates (V)	V	500	26.0786	24.3434			
11	Air temperature (oC)	Ta	20	--	--			
12	Actual air viscosity		1.8478E-5	--	--			
13				--	--			

Prepare equations calculations of data in next columns (Set column values...). Switch Recalculate in Auto mode

Recalculate: None
 Before Form: None
 ; (Eta) actual ai
 ; x fall/rise dis

Paste these 5 parameters and raw data from Section L1-L4.opj projects

Calculate manually the actual air viscosity

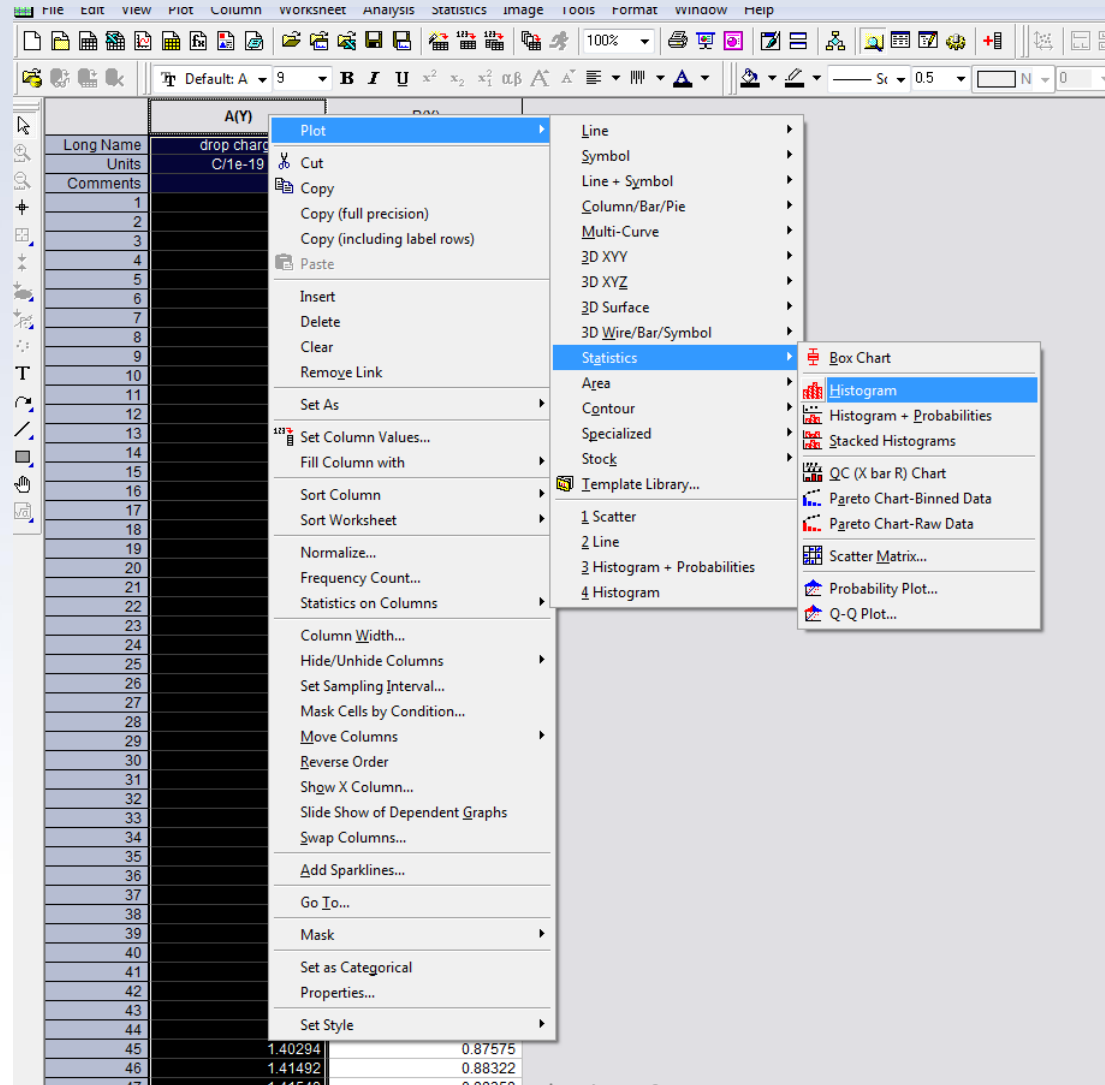


Appendix #1. Analyzing of the statistical data.

Millikan oil drop experiment

Step 3. Histogram graph

First use the data from the column with drop charges and plot the histogram



Appendix. Analyzing of the statistical data.

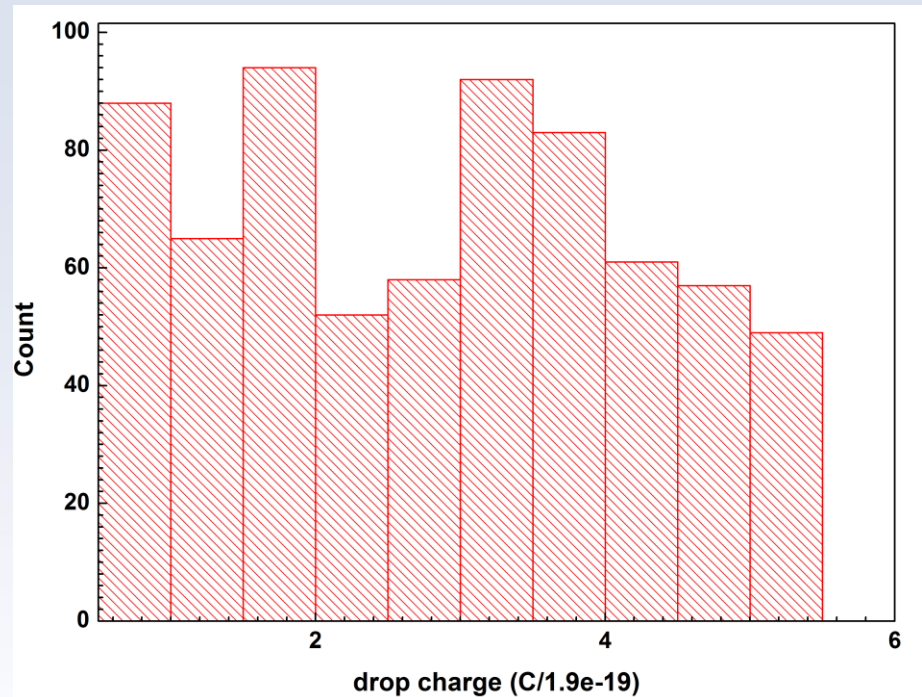
Millikan oil drop experiment

Step 4. Histogram. Bin size

Origin will automatically but not optimally adjust the bin size h . In this page figure $h=0.5$. There are several theoretical approaches how to find the optimal bin size.

$$h = \frac{3.5\sigma}{n^{1/3}}$$

σ is the sample standard deviation and n is total number of observation. For presented in Fig.1 results good value of $h \sim 0.1$

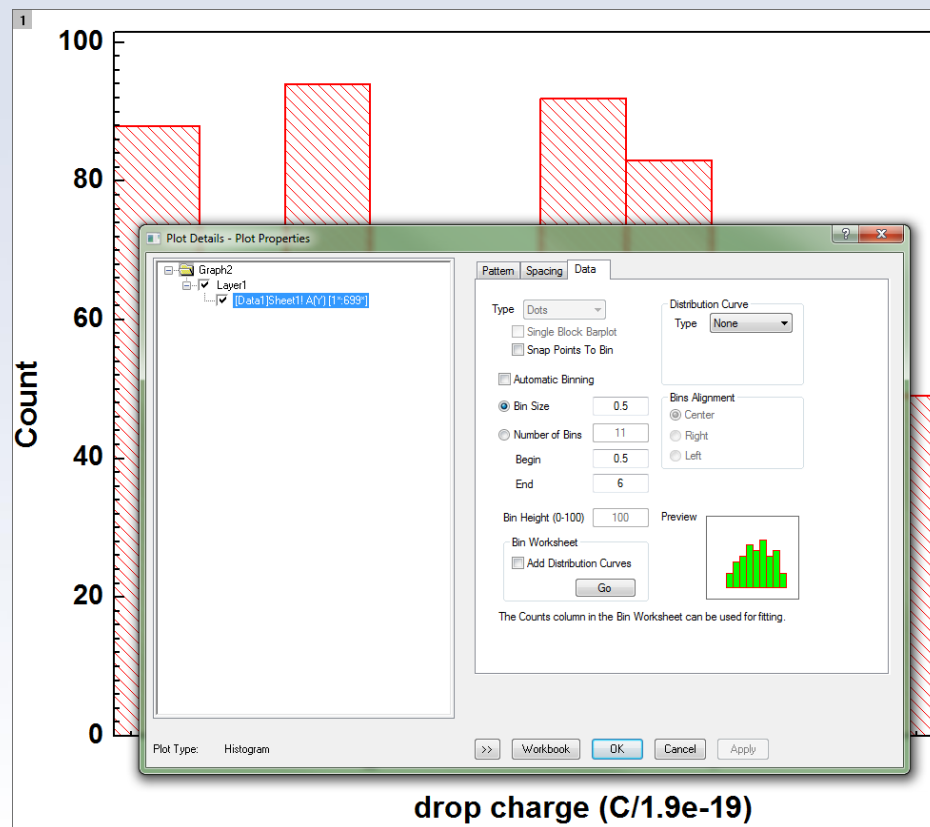
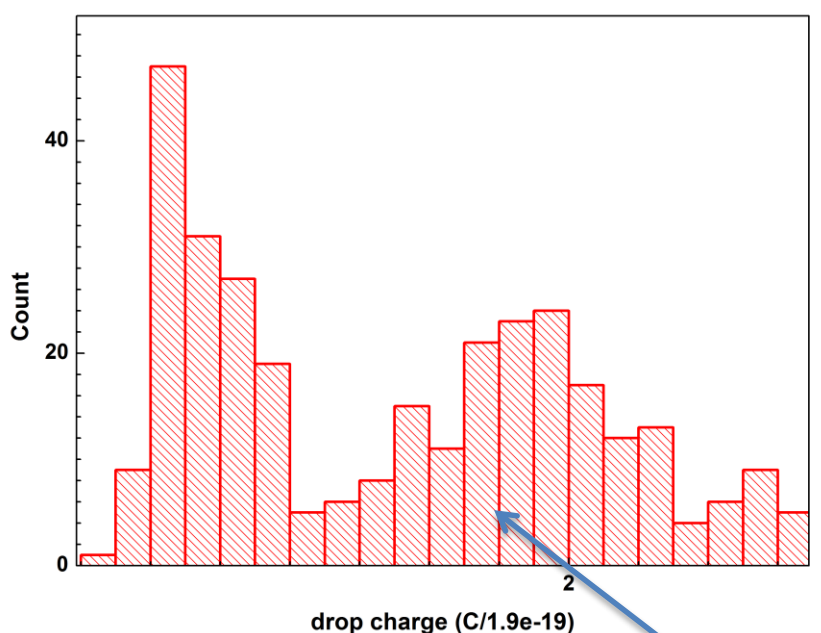


Appendix #1. Analyzing of the statistical data.

Millikan oil drop experiment

Step 4. Histogram. Bin size

To change the bin size click on graph and unplug the “*Automatic Binning*” option



Bin size in this histogram is 0.1

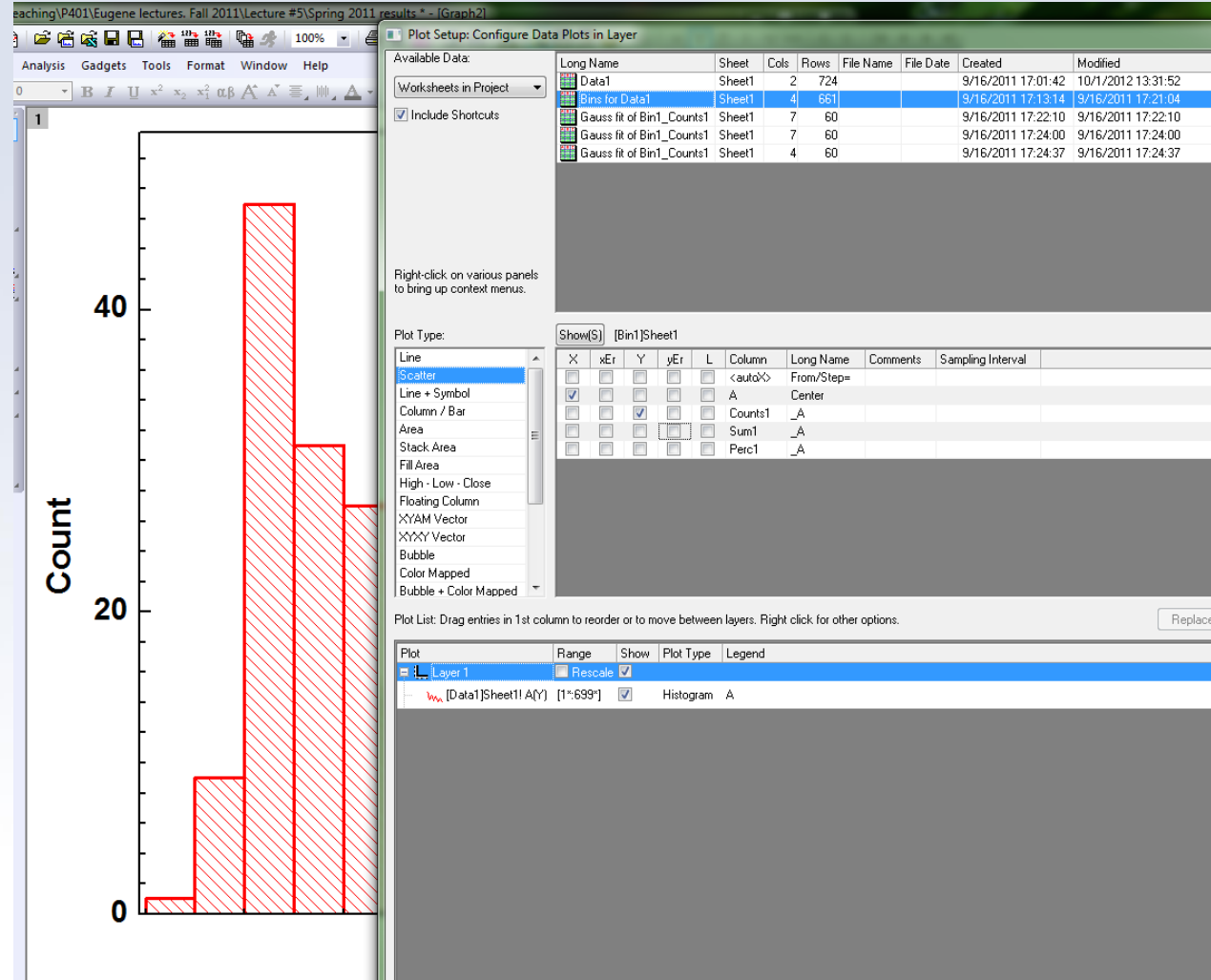


Appendix #1. Analyzing of the statistical data.

Step 4. Multipeak Gaussian fitting

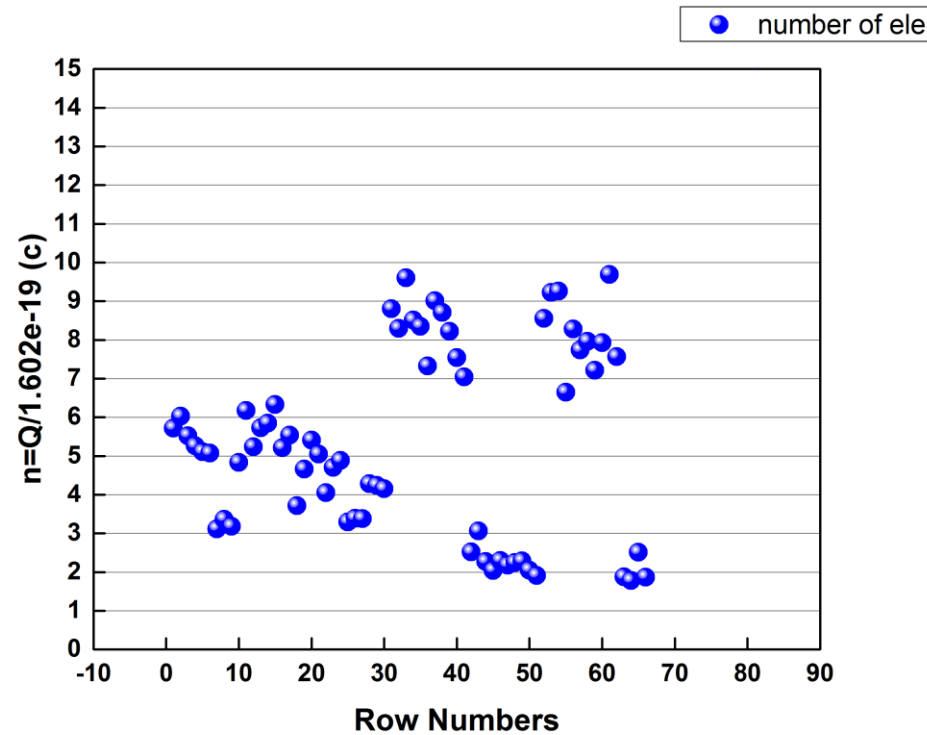
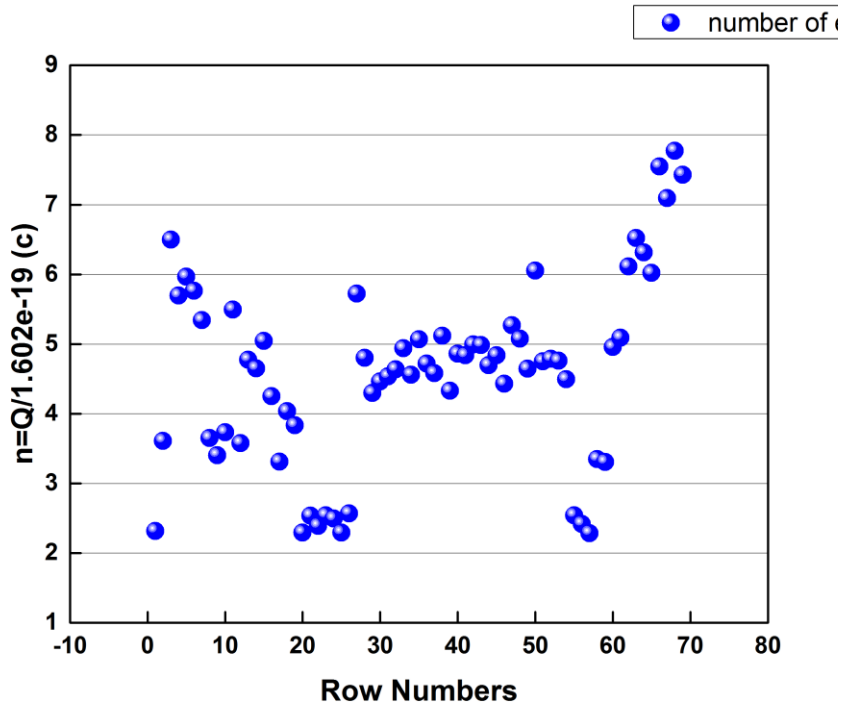
Millikan oil drop experiment

To do this you have to add
an extra plot to the graph
Counts vs. Bin Center



Appendix #1. oil Drop Data Issue.

Be careful with data selection obtained by different teams!



Appendix #1. oil Drop Data Issue.

Write-up, page 7. mistype in some copies

quantity	Value
Viscosity of air	$\eta = 1.8478 \cdot 10^{-5} \text{ kg/m}\cdot\text{s} (25 \text{ }^\circ\text{C})$ $\eta = 1.8478 \cdot 10^{-5} \text{ kg/m}\cdot\text{s} (25 \text{ }^\circ\text{C})$
Density of oil	$\rho_{\text{oil}} = 886 \text{ kg/m}^3$
Density of air	$\rho_{\text{air}} = 1.29 \text{ kg/m}^3$
Acceleration due to gravity	$g = 9.801 \text{ m/s}^2$

Wrong!

quantity	Value
Viscosity of air	$\eta = 1.8478 \cdot 10^{-5} \text{ kg/m}\cdot\text{s} (25 \text{ }^\circ\text{C})$ $\frac{d\eta}{dT} = 4.8 \cdot 10^{-8} \text{ kg/m}\cdot\text{s}/^\circ\text{C}$
Density of oil	$\rho_{\text{oil}} = 886 \text{ kg/m}^3$
Density of air	$\rho_{\text{air}} = 1.29 \text{ kg/m}^3$
Acceleration due to gravity	$g = 9.801 \text{ m/s}^2$

Correct number

$$\Delta\eta / \Delta T = 4.8 \times 10^{-8} \text{ kg} / \text{m}\cdot\text{s} / ^\circ\text{C}$$

$$\eta(T) = \eta(25^\circ\text{C}) + 4.8 \times 10^{-8} \times (T - 25) (\text{kg} / \text{m}\cdot\text{s} / ^\circ\text{C})$$

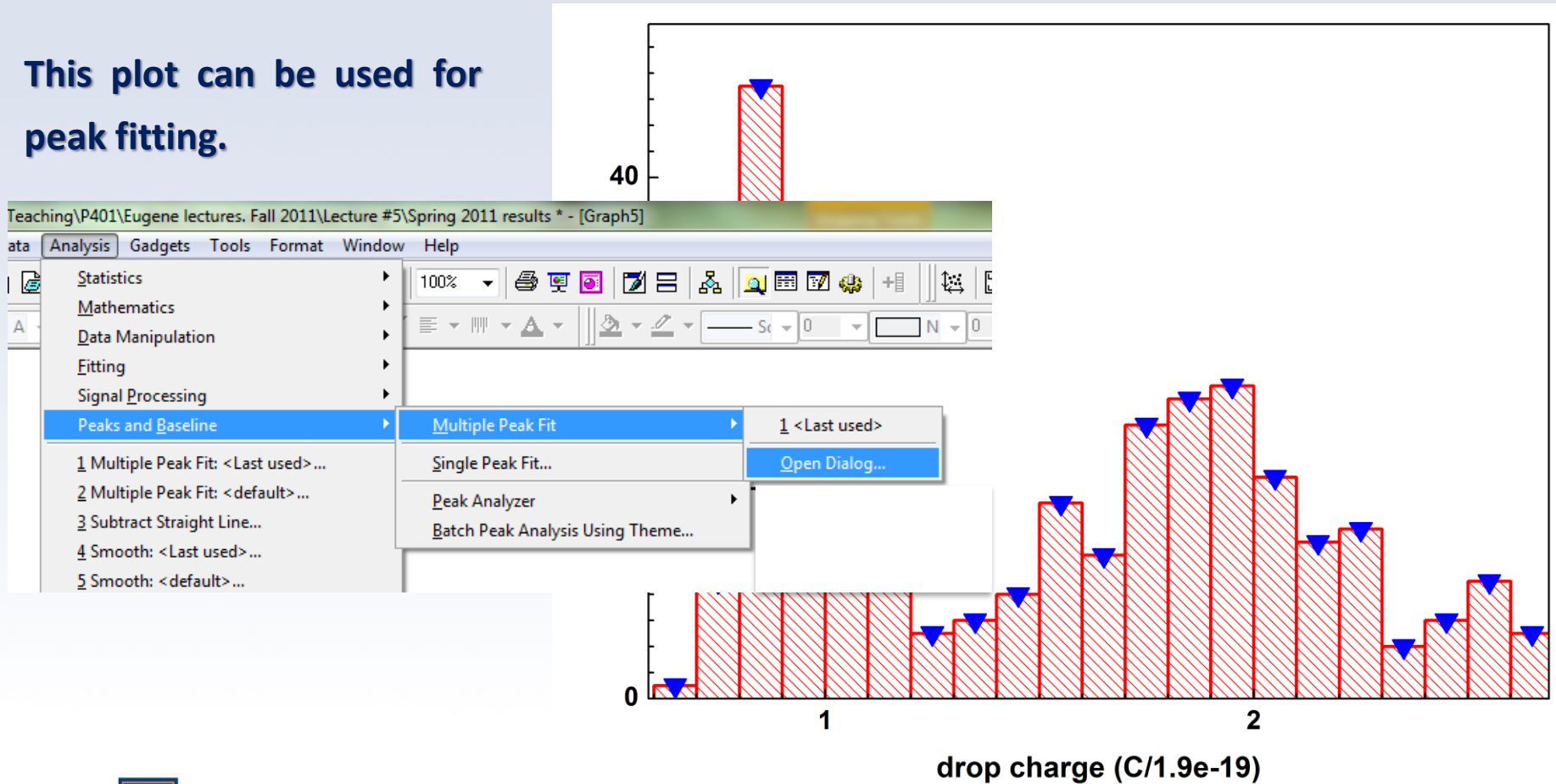


Appendix #1. Analyzing of the statistical data.

Millikan oil drop experiment

Step 4. Multipeak Gaussian fitting

This plot can be used for peak fitting.



Appendix #1. Analyzing of the statistical data.

Millikan oil drop experiment

Step 4. Multipeak Gaussian fitting

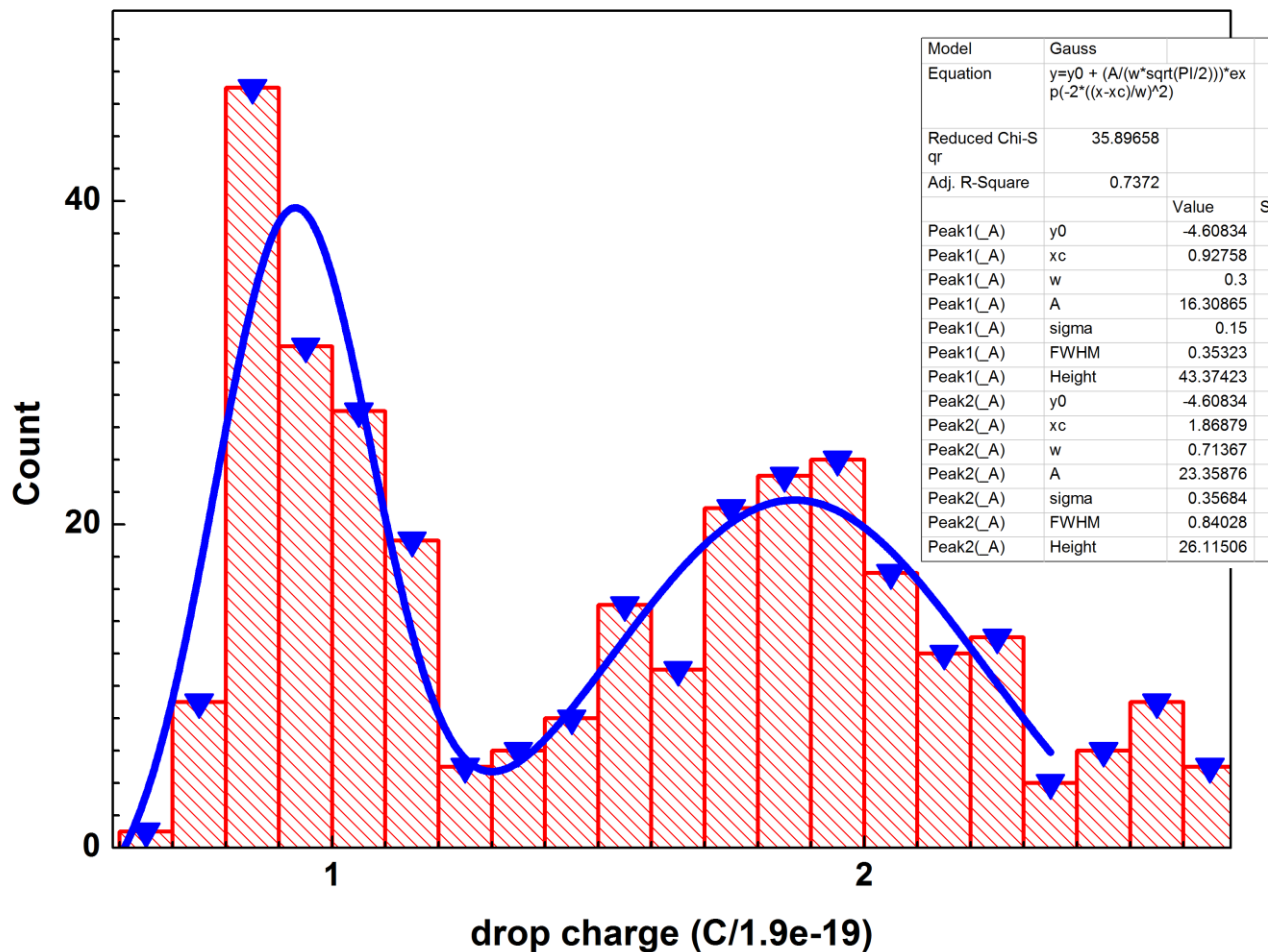
This plot can be used for peak fitting.

Final result for first two peaks:

$$Q/e = 0.93 \pm 0.01$$

$$Q/e = 1.87 \pm 0.07$$

This pretty close to e and $2e$



Here $w = 2\sigma$ and error of the mean = $\frac{\sigma}{\sqrt{N}} \sim \frac{\text{sigma}}{\sqrt{A}}$



Appendix #1. Fitting. Main Idea.

(x_i, y_i) is an experimental data array. x_i is an independent variable and y_i - dependent

$f(x, \beta)$ is a model function and β is the vector of fitting (adjustable) parameters

The goal of the fitting procedure is to find the set of parameters which will generate the function f closest to the experimental points.

To reach this goal we will try to minimize the sum of squared deviation function (S):

$$S(\beta) = \sum_{i=1}^m [y_i - f(x_i, \beta)]^2$$



Appendix #1. Fitting. The Choice of Parameters.

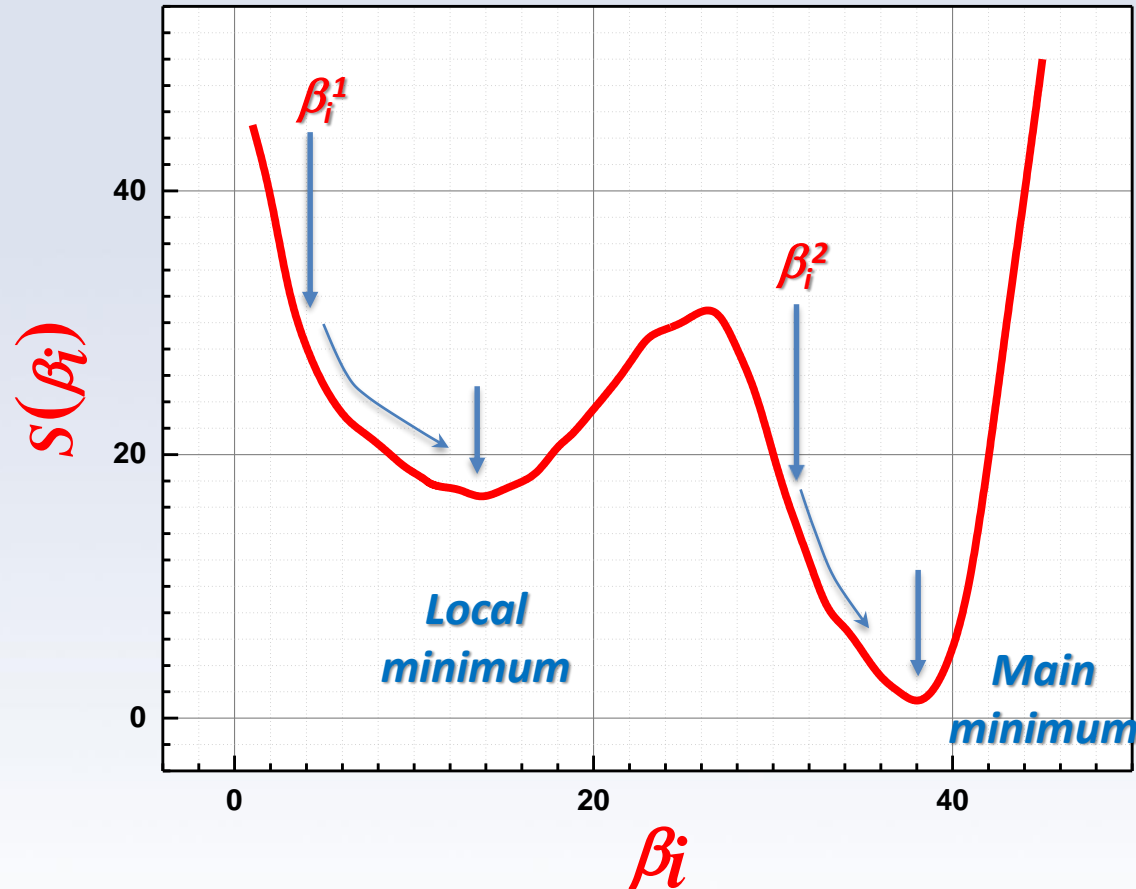
The goal of fitting is not only to find the curve best matching the experimental data but also to find the corresponding parameters which in majority cases are the important physical parameters

There are several known mathematical algorithms for optimizing these parameters but in general the fitting procedure could have not only unique solution and the choice of initial parameters is very important issue

$$S(\beta) = \sum_{i=1}^m [y_i - f(x_i, \beta)]^2$$



Appendix #1. Fitting. The Choice of Parameters.



Let us have the S function dependent on parameter β_i as shown on this graph

