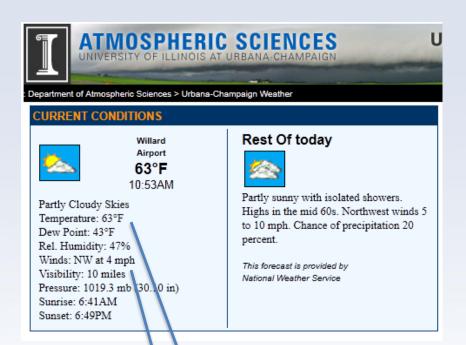


Agenda

- Errors and uncertainties
- The Reading Error
- Accuracy and precession
- 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.



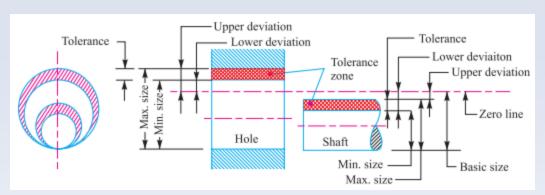


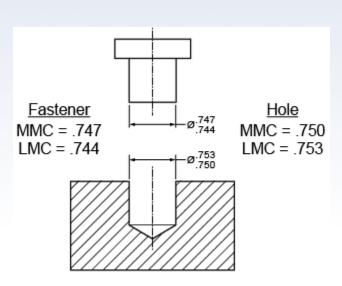


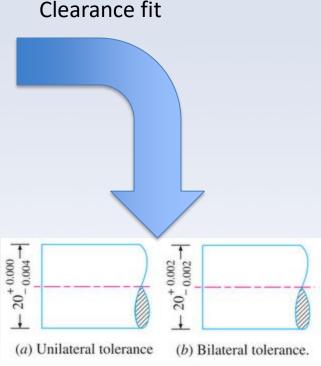
Wind speed 4mph \pm ? \rightarrow Best guess \pm 0. 5mph



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

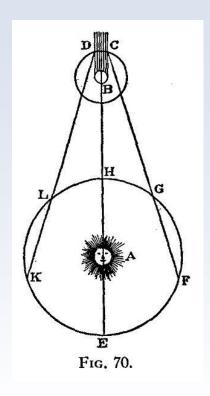








What and when we need to know about errors. Science.



Measurement of the speed of the light

1675 Ole Roemer: 220,000 Km/sec



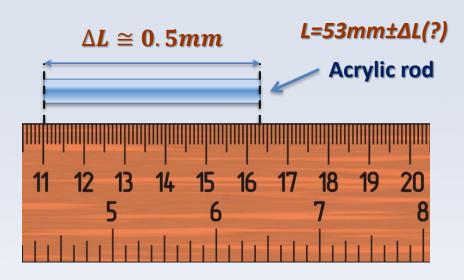
Ole Christensen Rømer 1644-1710

Does it make sense? What is missing?

NIST Bolder Colorado c = 299,792,456.2±1.1 m/s.



Reading error



 $\Delta L \cong 0.03mm$



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 $53 \text{mm} \Delta L \cong 0.012 \text{mm/K}$



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

Reading error. Digital meters.



Fluke 8845A multimeter

Example Vdc (reading)=0.85V
$$\Delta V = 0.83 \times (1.8 \times 10^{-5}) \\ +1.0 \times (0.7 \times 10^{-5}) \cong 2.2 \times 10^{-5} \\ = 22 \mu V$$

8846A Accuracy

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

Range	24 Hour (23 ±1 °C)	90 Days (23 ±5 °C)	1 Year (23 ±5 °C)	Temperature Coefficient/ °C Outside 18 to 28 °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 precession



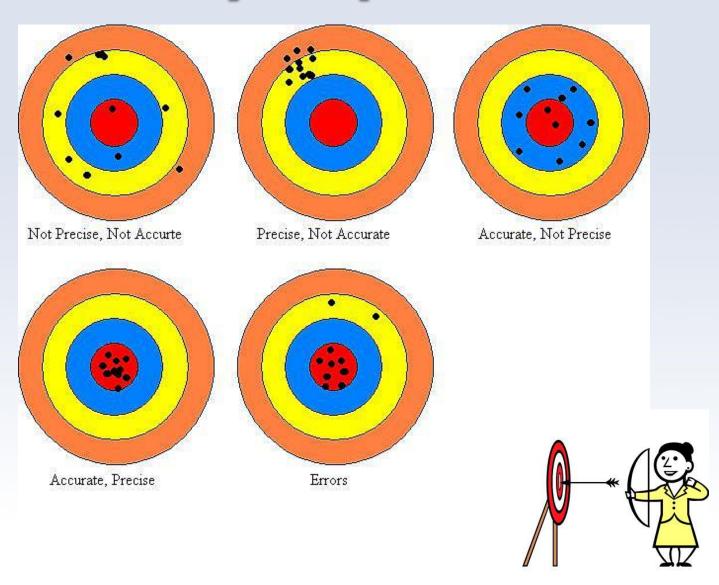
The accuracy of an experiment is a measure of how close the result of the experiment comes to the true value



Precision refers to how closely individual measurements agree with each other



Accuracy and precession





Systematic and random errors

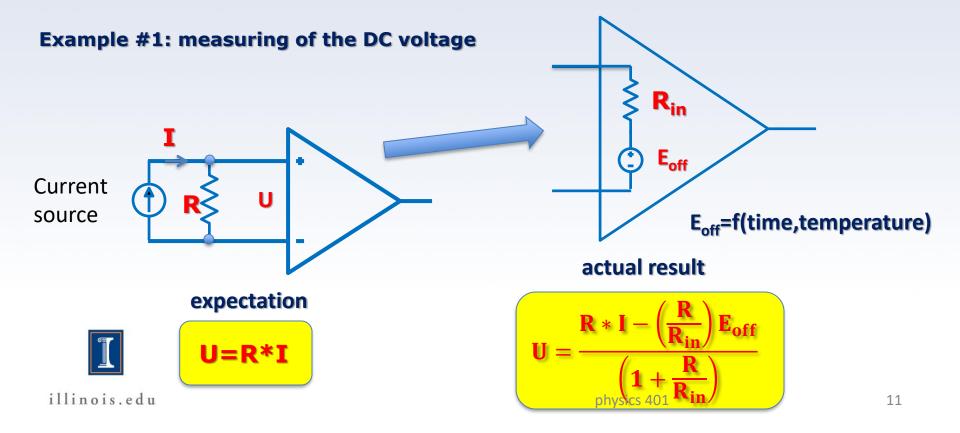
- Systematic Error: reproducible inaccuracy introduced by faulty equipment, calibration or technique.
- Random errors: Indefiniteness of results due to finite precision of experiment. Measure of fluctuation in result after repeatable experimentation.

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.

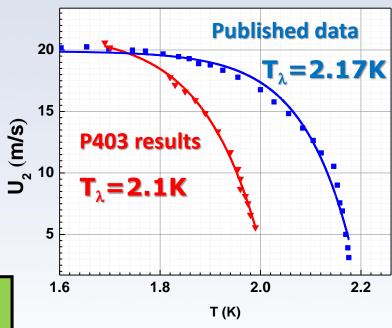


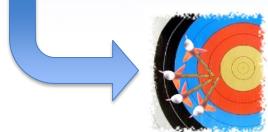
Systematic errors

Example #3: poor calibration

LakeShore Resonator LHe **10**μA HP34401A **DMM** Temperature sensor

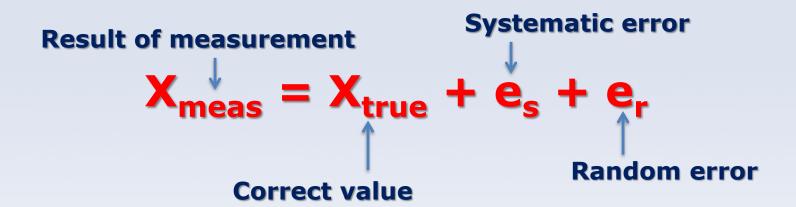
Measuring of the speed of the second sound in superfluid He4

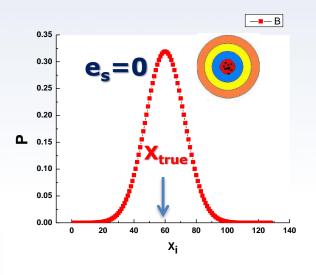


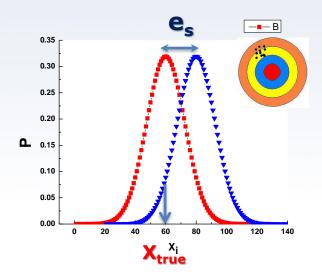


physics 401

Random errors









Random errors. Poisson distribution



Siméon Denis Poisson (1781-1840)

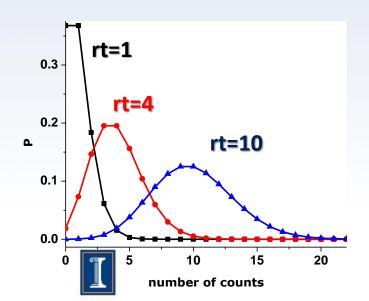
$$P_n(t) = \frac{(rt)^n}{n!}e^{-rt}$$
 $n = 0,1,2,...$

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

 $\rightarrow P_n(rt)$: Probability to have *n* decays in time interval *t*

A statistical process is described through a Poisson Distribution if:

- universal probability -> the probability to decay in a given time interval is same for all nuclei.
- no correlation between two instances (the decay of on nucleus does not change the probability for a second nucleus to decay.

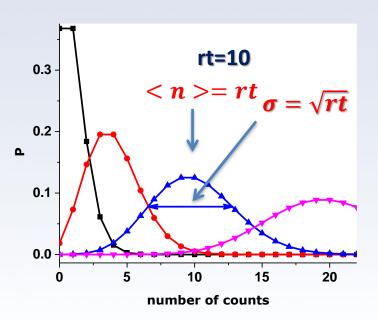


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Poisson distribution

$$P_n(t) = \frac{(rt)^n}{n!}e^{-rt}$$
 $n = 0,1,2,...$ $P_n(rt)$: Probability to have n decays in

time interval t



Properties of the Poisson distribution:

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

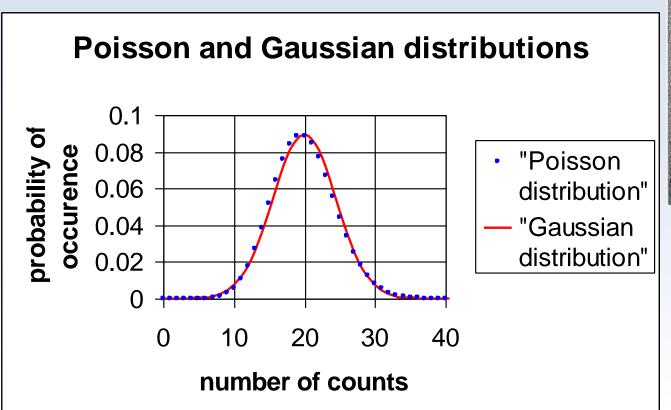
$$< n > = \sum_{n=0}^{\infty} n \cdot P_n(rt) = rt$$
, the mean

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



Poisson distribution at large rt

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





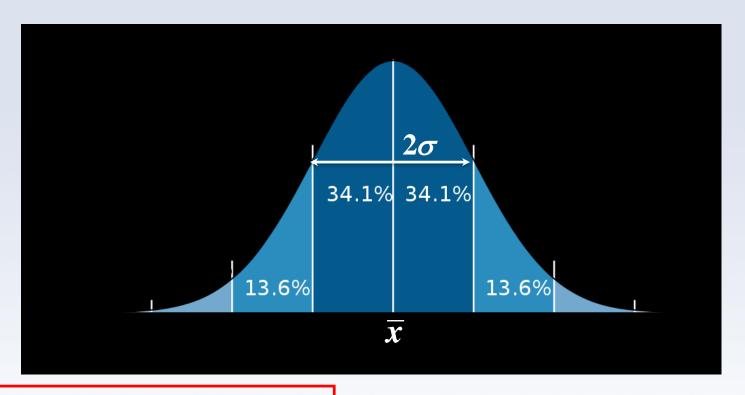
Carl Friedrich Gauss (1777–1855)



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

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 $\frac{\sigma}{\sqrt{N}}$, N – number od events



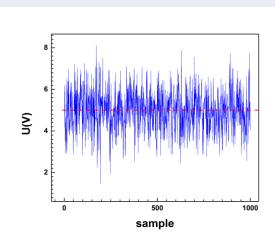
Measurement in presence of noise

Source of noisy signal





Expected value 5V





4.89855

5.25111

2.93382

4.31753

4.67903

3.52626

4.12001

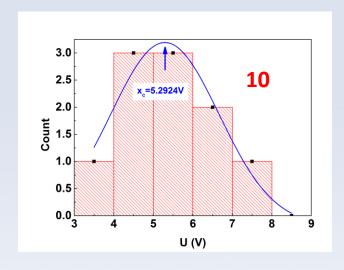
2.93411

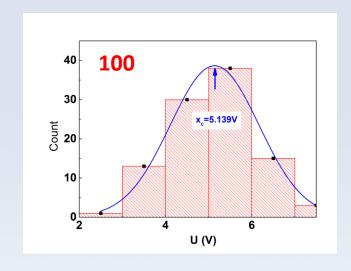


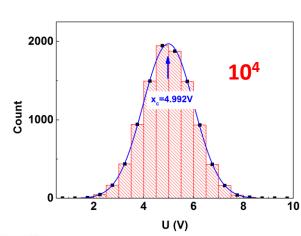
Actual measured values

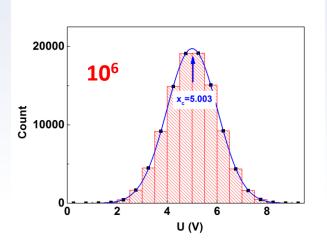


Measurement in presence of noise



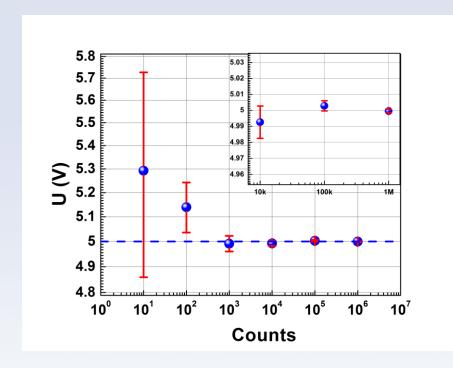


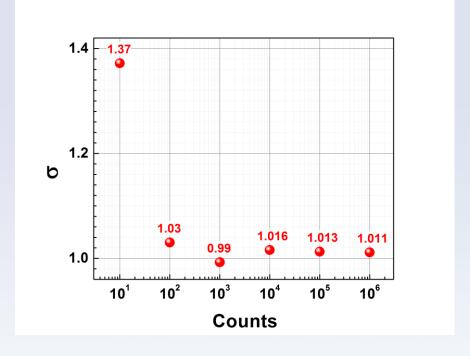






Measurement in presence of noise





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

σ - standard deviationN - number of samples

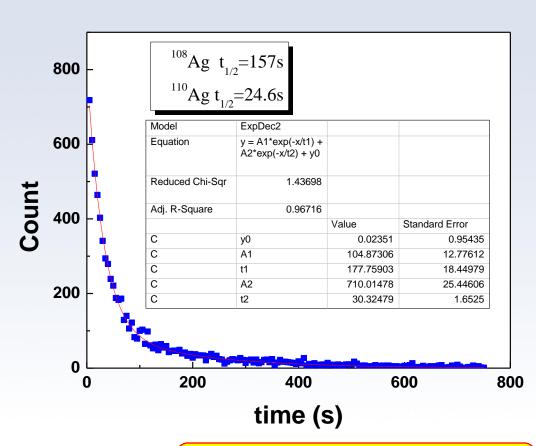


For N=10⁶ U=4.999±0.001

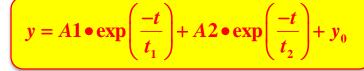
0.02% accuracy

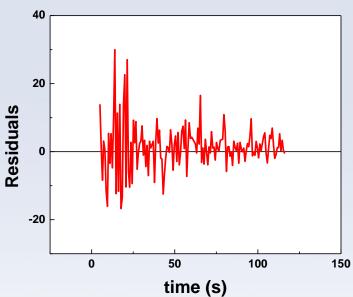
Fitting errors

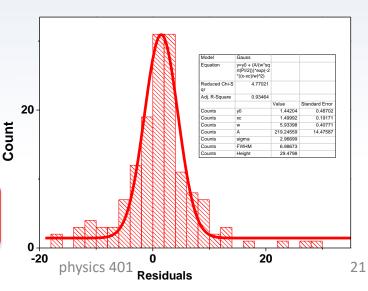




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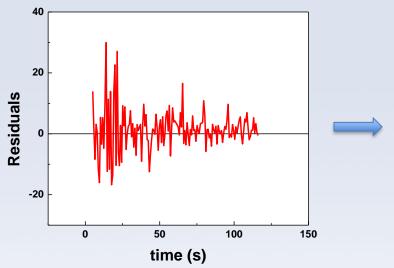


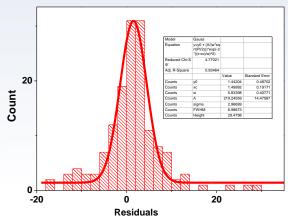




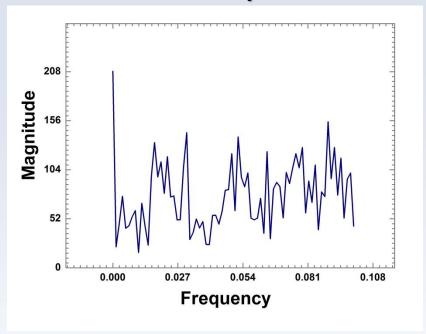
Fitting. Analysis of the residuals





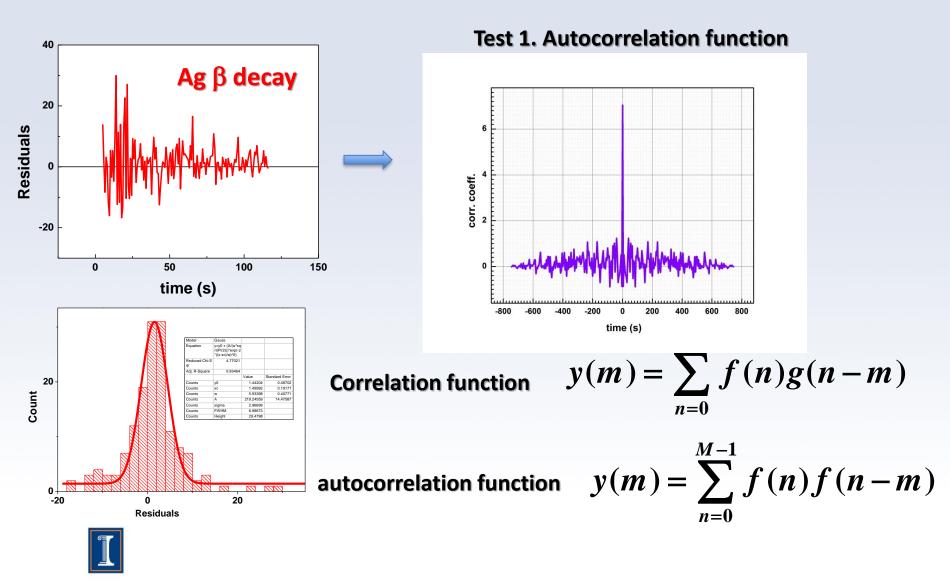


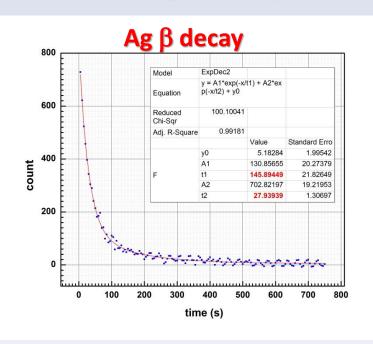
Test 1. Fourier analysis

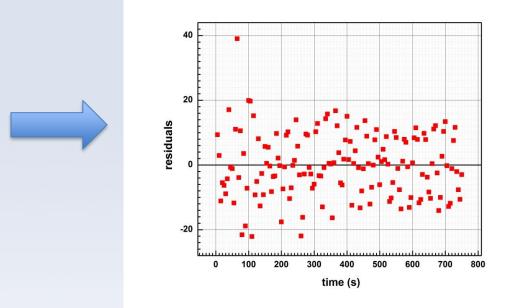


No pronounced frequencies found

Fitting. Analysis of the residuals

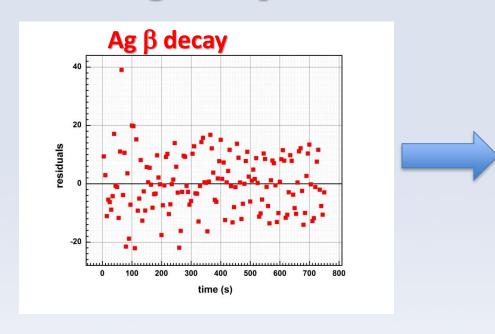


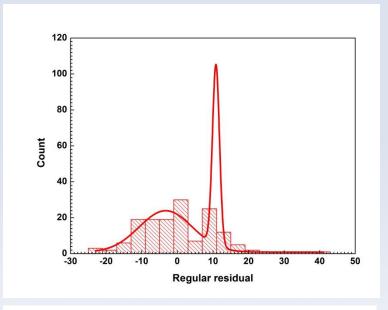




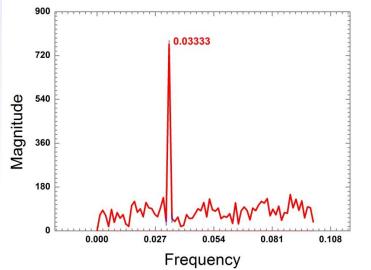
	Clear experiment	Data + "noise"
t ₁ (s)	177.76	145.89
t ₂ (s)	30.32	27.94



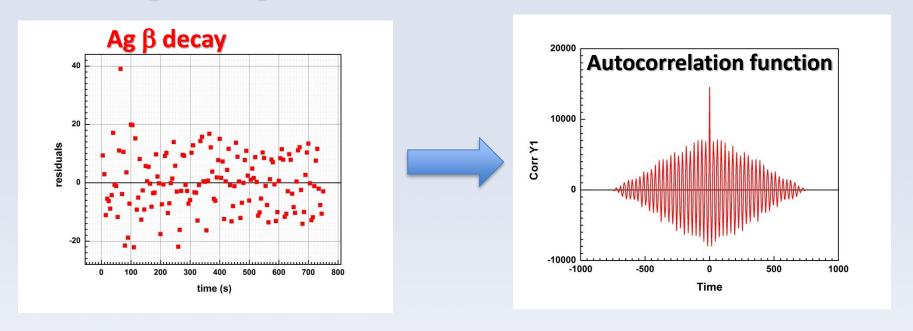




Histogram does not follow the normal distribution and there is frequency of 0.333 is present in spectrum



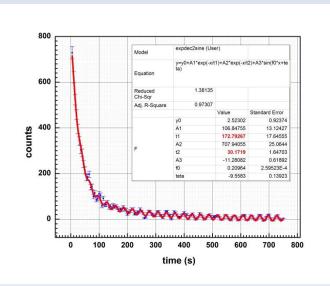


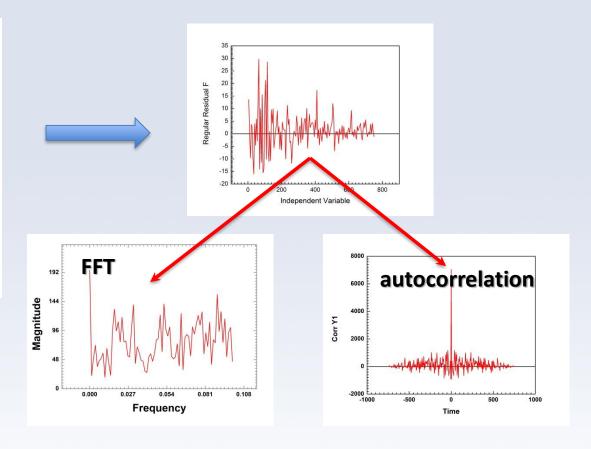


Conclusion: fitting function should be modified by adding an additional term:

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







	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.

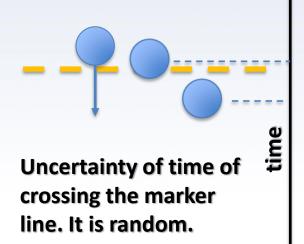
In general we could expect both components of errors

$$Q_{\text{meas}} = Q_{\text{true}} + e_{\text{s}} + e_{\text{r}}$$

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

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

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.

$$X_{meas} = X_{true} + e_s + e_r$$
 Systematic error

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

$$F = \frac{1}{f_c^{3/2}} \approx 1 - \left(\frac{t_g}{\tau_g}\right)^{\frac{1}{2}}$$

$$F = \frac{1}{f_c^{3/2}} \approx 1 - \left(\frac{t_g}{\tau_g}\right)^{\frac{1}{2}}$$

$$S = \frac{9\pi d}{V} \sqrt{\frac{2\eta^3 x^3}{g\rho}}$$

$$T = \frac{1}{\sqrt{t_g}} \left(\frac{1}{t_g} + \frac{1}{t_{rise}}\right)$$

$$T = \frac{1}{\sqrt{t_g}} \left(\frac{1}{t_g} + \frac{1}{t_{rise}} \right)$$

$$\Delta Q = \sqrt{\left(\frac{dQ}{dF}\right)^2 \left(\Delta F\right)^2 + \left(\frac{dQ}{dS}\right)^2 \left(\Delta S\right)^2 + \left(\frac{dQ}{dT}\right)^2 \left(\Delta T\right)^2} \approx \sqrt{\left(\frac{dQ}{dS}\right)^2 \left(\Delta S\right)^2 + \left(\frac{dQ}{dT}\right)^2 \left(\Delta T\right)^2}$$

$$=\sqrt{\left(FT\right)^{2}\left(\Delta S\right)^{2}+\left(FS\right)^{2}\left(\Delta T\right)^{2}}=Q\sqrt{\left(\frac{\Delta S}{S}\right)^{2}+\left(\frac{\Delta T}{T}\right)^{2}}$$



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Systematic component. Error propagation. Millikan oil drop experiment.

 $X_{\text{meas}} = X_{\text{true}} + e_{\text{s}} + e_{\text{r}}$

Systematic error

$$\Delta Q \approx Q \sqrt{\left(\frac{\Delta S}{S}\right)^2 + \left(\frac{\Delta T}{T}\right)^2}$$

$$\boxed{\frac{\Delta S}{S} = \sqrt{\left(\frac{\Delta d}{d}\right)^2 + \left(\frac{\Delta V}{V}\right)^2 + \left(\frac{3}{2}\frac{\Delta x}{x}\right)^2 + \left(\frac{3}{2}\frac{\Delta \eta}{\eta}\right)^2 + \left(\frac{1}{2}\frac{\Delta \rho}{\rho}\right)^2 + \left(\frac{1}{2}\frac{\Delta g}{g}\right)^2} \approx \sqrt{\left(\frac{\Delta d}{d}\right)^2 + \left(\frac{3}{2}\frac{\Delta x}{x}\right)^2}$$

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



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Step 1. Origin Project For Raw Data:

\\engr-file-03\PHYINST\APL Courses\PHYCS401\Students\2. Millikan Raw Data

🗾 Data Analysis for Millikan Oil Drop Experi	2/22/2008 9:36 AM	Adobe Acrobat D	59 KB
Millikan_raw data.opj	10/5/2017 4:50 PM	OPJ File	15 KB
Millikan_raw data1.opj	9/25/2018 1:38 PM	OPJ File	14 KB
Millikan1_calc.opj	9/26/2018 1:36 PM	OPJ File	95 KB
Millikan1_no_calc.opj	9/25/2017 2:03 PM	OPJ File	66 KB
T measurement.opj	9/26/2018 1:36 PM	OPJ File	316 KB

All these projects with raw data should be stored in:
\\engr-file-03\PHYINST\APL
Courses\PHYCS401\Students\
2. Millikan Raw Data

Here should only the files with raw data but not other files which you using for calculations. All other files you can save in your personal folder



The "raw data" area is common place and plese remove from there the files which have no relation to the

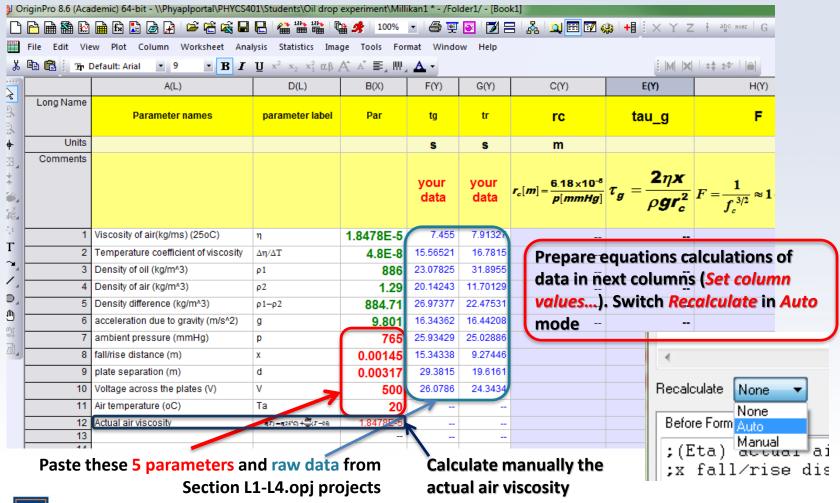
experimental results!

ame	 Date modified 	Туре	Size
important	9/25/2018 3:52 PM	File folder	
Origin Folder.lnk	9/25/2018 1:28 PM	File folder	
origin Samples मृजुर्वहम्नाहर्भ _{older}	9/25/ 2018 1:28 PM	File folder	
	9/25/2018 1:28 PM9/ 2016 9:52 AM	BMP File	2 KB
AppsTabs.xml	9/25/2018 3:52 PM	XML Document	1 KB
🔰 Backup.opj	10/4/2017 5:09 PM	OPJ File	317 KB
Custom.ogs	4/19/2015 4:16 PM	OGS File	1 KB
excel.otw	11/9/2016 9:52 AM	Origin Worksheet	21 KB
Filter.ini	11/9/2016 9:52 AM	Configuration sett	1 KB
MRFiles.ini	9/25/2018 1:29 PM	Configuration sett	1 KB
NLSF.ini	9/25/2018 1:28 PM	Configuration sett	10 KB
NLSFOide.ini	11/9/2016 9:52 AM	Configuration sett	7 KB
NLSFwiz_OPS.bmp	11/9/2016 9:52 AM	BMP File	3 KB
NLSFwizard.ini	11/9/2016 9:52 AM	Configuration sett	1 KB
Olbtedit.ini	11/9/2016 9:52 AM	Configuration sett	7 KB
🛚 Origin.ini	9/25/2018 3:53 PM	Configuration sett	19 KB
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OUbtn.ini	9/25/2018 1:28 PM	Configuration sett	1 KB
Oubtn2.ini	9/25/2018 1:28 PM	Configuration sett	1 KB
OubtnA1A2B1B2.ini	9/25/2018 1:28 PM	Configuration sett	1 KB
Template.ini	11/9/2016 9:52 AM	Configuration sett	2 KB
Userdef.bmp	11/9/2016 9:52 AM	BMP File	2 KB
userdef2.bmp	11/9/2016 9:52 AM	BMP File	3 KB



Step 2. Working on personal Origin project

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

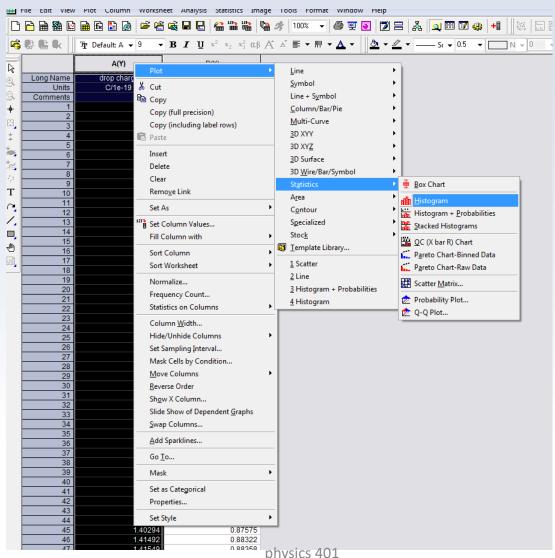




Millikan oil drop experiment

Step 3. Histogram graph

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





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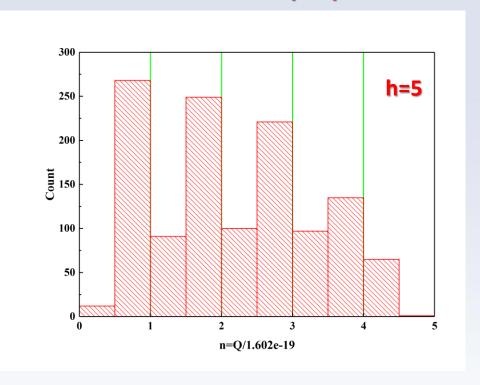
Millikan oil drop experiment

Step 4. Histogram. Bin size

Origin will automatically but not optimally adjust the bin size h. In tis 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 ~0.1

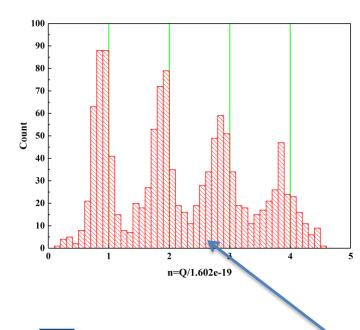


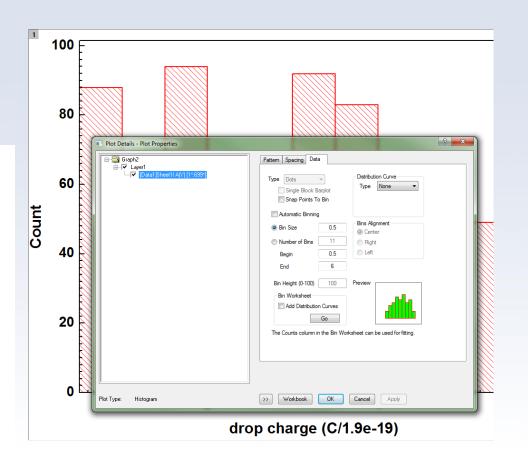


Millikan oil drop experiment

Step 4. Histogram. Bin size

To change the bin size click on graph and unplug the "Automatic Binning" option



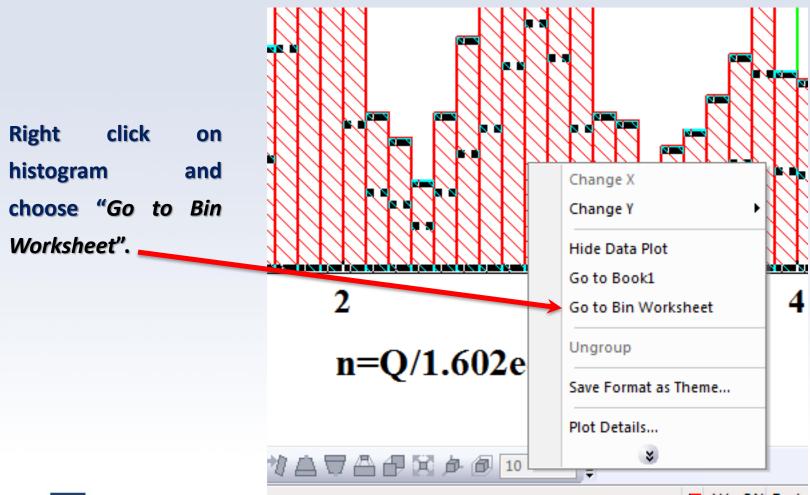




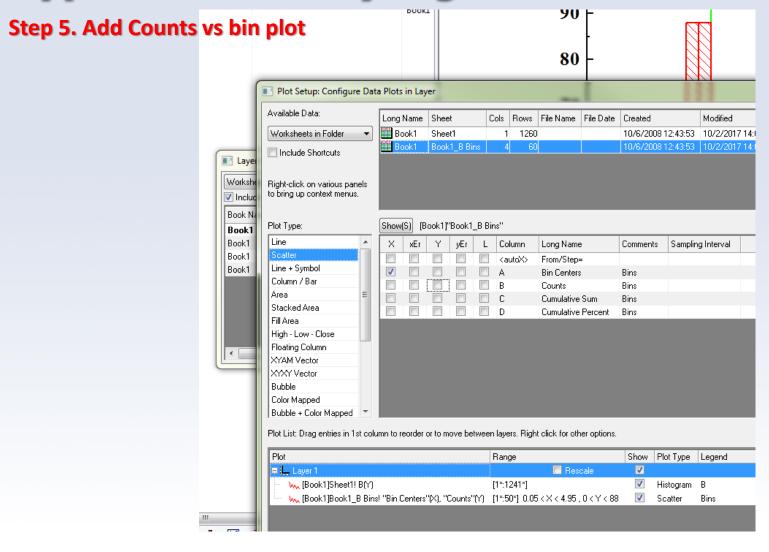
Bin size in this histogram is 0.1

Step 4. Find the bin Worksheet

Millikan oil drop experiment



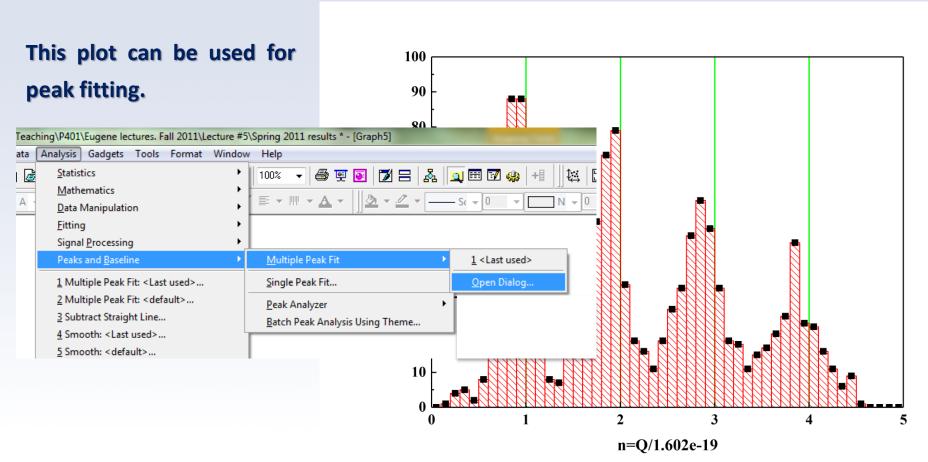






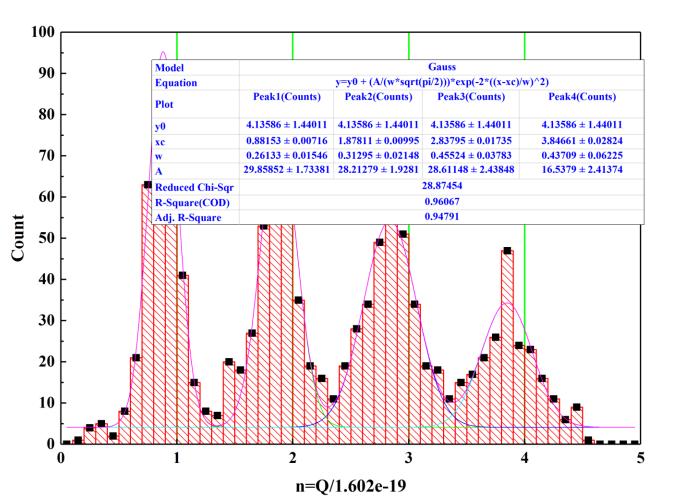
Millikan oil drop experiment

Step 5. Multipeak Gaussian fitting





Step 5. Multipeak Gaussian Fitting

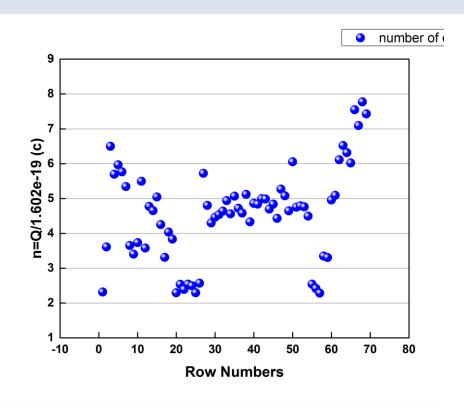


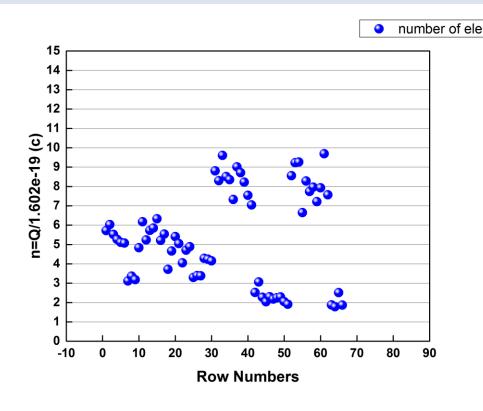


For 1st peak x_c~0.882±0.007

Appendix #1. oil Drop Data Issue.

Be careful with data selection obtained by different teams!







For more details how to create the histogram plot and do the analysis see "Working with Histogram Graph. Millikan Oil Drop Experiment"

Appendix #1. Analyzing of Oil Drop experiment Errors . How to Increase the Accuracy of the Experiment.

$$Q_{\text{meas}} = Q_{\text{true}} + e_{\text{s}} + e_{\text{r}}$$

e_s – systematic error: can be reduced by more accurate knowledge of parameters of the experiment like x, d, V, temperature etc. (usually it is limited to the exsisting measuring equipment)

e_r – random or statistical error: can be reduced by only by increasing of the number raw data point (no limits)



Appendix #2. 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 #2. Fitting. The Choice of Parameters.

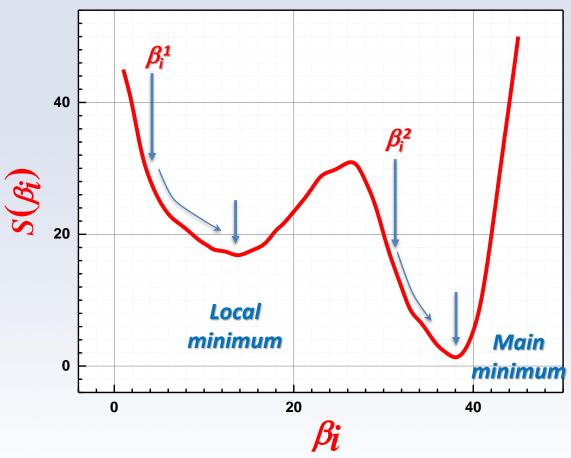
The goal of fitting is not only to find the curve best matching the experimental data but also to find the corresponding parameters which in majority cases are the important physical parameters

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

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



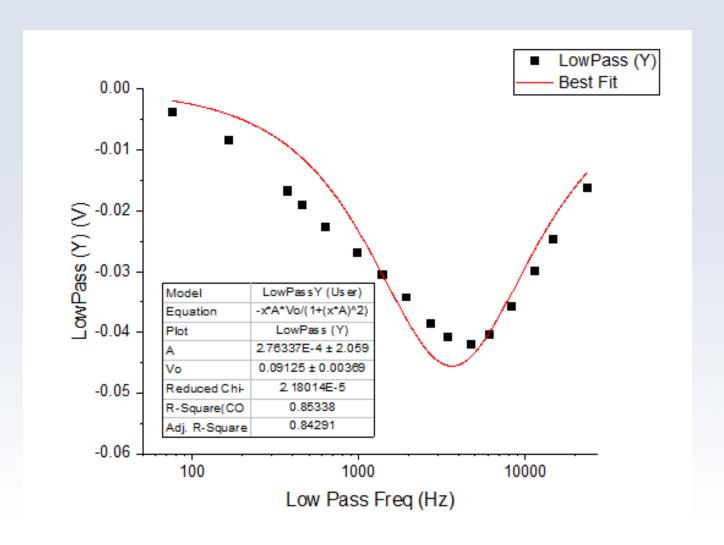
Appendix #2. Fitting. The Choice of Parameters.



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



Appendix #2. Fitting. The Choice of Parameters.





An example of not great results of the fitting procedure

Appendix #3. Reports submission.

- 1. Submit the reports to the section folder and only to your section folder
- 2. No necessary to submit both *.doc and *.pdf versions
- 3. Please add your name to the report filename
- 4. Do not forget to show your name and only your name in the list of authors on the title page of the report

