Contents

PART I

Preface vii

CHAPTER 1. Preliminary Description of Error Analysis 3

1.1 Errors as Uncertainties 3
1.2 Inevitability of Uncertainty 3
1.3 Importance of Knowing the Uncertainties 5
1.4 More Examples 7
1.5 Estimating Uncertainties when Reading Scales 9
1.6 Estimating Uncertainties in Repeatable Measurements 11

CHAPTER 2. How to Report and Use Uncertainties 14

2.1 Best Estimate ± Uncertainty 14
2.2 Significant Figures 15
2.3 Discrepancy 18
2.4 Comparison of Measured and Accepted Values 19
2.5 Comparison of Two Measured Numbers 21
2.6 Checking Proportionality with a Graph 24
2.7 Fractional Uncertainties 28
2.8 Significant Figures and Fractional Uncertainties 30
2.9 Multiplying Two Measured Numbers 31
Problems 35

CHAPTER 3. Propagation of Uncertainties 40

3.1 Uncertainties in Direct Measurements 41
3.2 Sums and Differences; Products and Quotients 44
3.3 Independent Uncertainties in a Sum 52

3.4 More About Independent Uncertainties 56
3.5 Arbitrary Function of One Variable 59
3.6 Propagation Step by Step 63
3.7 Examples 64
3.8 A More Complicated Example 68
3.9 General Formula for Error Propagation 70
Problems 74

CHAPTER 4. Statistical Analysis of Random Uncertainties 81

4.1 Random and Systematic Errors 81
4.2 The Mean and Standard Deviation 83
4.3 The Standard Deviation as the Uncertainty in a Single Measurement 87
4.4 The Standard Deviation of the Mean 89
4.5 Examples 91
4.6 Systematic Errors 93
Problems, 95

CHAPTER 5. The Normal Distribution 99

5.1 Histograms and Distributions 100
5.2 Limiting Distributions 104
5.3 The Normal Distribution 108
5.4 The Standard Deviation as 68 Percent Confidence Limit 114
5.5 Justification of the Mean as Best Estimate 117
5.6 Justification of Addition in Quadrature 121
5.7 Standard Deviation of the Mean 127
5.8 Confidence 130
Problems 133

PART II

CHAPTER 6. Rejection of Data 141

6.1 The Problem of Rejecting Data 141
6.2 Chauvenet's Criterion 142
6.3 An Example 144
Problems 145

CHAPTER 7. Weighted Averages 147

7.1 The Problem of Combining Separate Measurements 147
7.2 The Weighted Average 148
7.3 An Example 151
Problems 151

CHAPTER 8. Least-Squares Fitting 153

8.1 Data That Should Fit a Straight Line 153
8.2 Calculation of the Constants A and B 155
8.3 Uncertainty in the Measurements of y 157
8.4 Uncertainty in the Constants A and B 159
8.5 An Example 159
8.6 Least-Squares Fits to Other Curves 162
Problems 168

CHAPTER 9. Covariance and Correlation 173

9.1 Review of Error Propagation 173
9.2 Covariance in Error Propagation 175
9.3 Coefficient of Linear Correlation 178
9.4 Quantitative Significance of r 182
9.5 Examples 185
Problems 185

CHAPTER 10. The Binomial Distribution 188

10.1 Distributions 188
10.2 Probabilities in Dice Throwing 189
10.3 Definition of the Binomial Distribution 190
10.4 Properties of the Binomial Distribution 193
10.5 The Gauss Distribution for Random Errors 197
10.6 Applications; Testing of Hypotheses 199
Problems 204

CHAPTER 11. The Poisson Distribution 207

11.1 Definition of the Poisson Distribution 207
11.2 Properties of the Poisson Distribution 209
11.3 Examples 212
Problems 214

CHAPTER 12. The χ^2 Test for a Distribution 218

12.1 Introduction to χ^2 218
12.2 General Definition of χ^2 222
12.3 Degrees of Freedom and Reduced χ^2 226
12.4 Probabilities for χ^2 230
12.5 Examples 233
Problems 237

Appendixes 243

Appendix A. Normal Error Integral, I 244
Appendix B. Normal Error Integral, II 246
Appendix C. Probabilities for Correlation Coefficients 248
Appendix D. Probabilities for χ^2 250
Bibliography 253

Answers to Selected Problems 254

Index 266