

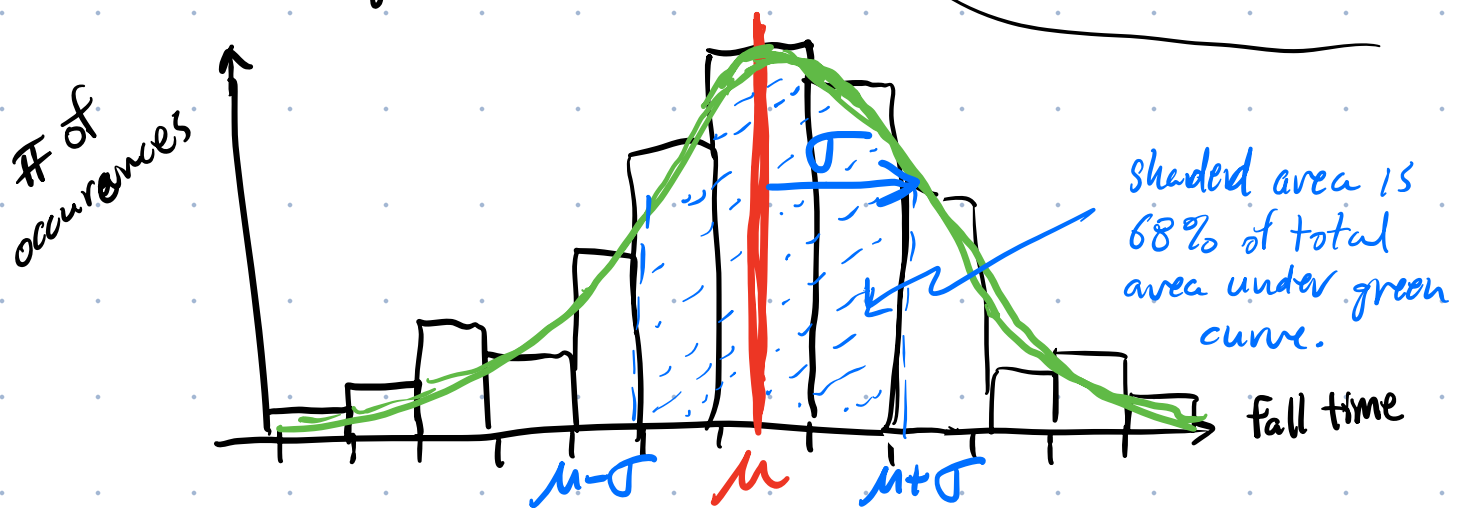
Last Time:

trial #	time (s)
1	148.25
2	151.36
3	146.20
4	153.67
⋮	⋮
N	149.71

Repeated measurements plotted as a histogram.

If fluctuations in measurement are random, histogram approaches the shape of a Gaussian dist'n.

Plot a histogram of the N trials.



$$\mu = \frac{1}{N} \sum_{i=1}^N t_i$$

$$\sigma^2 = \frac{1}{N-1} \sum_{i=1}^N (t_i - \mu)^2$$

Expect 68% of measurements to fall within one σ of the mean μ .

If we meas. a quantity N times using the same experimental set up, then our best estimate of the quantity's true value is the mean μ .

Expect our estimate of μ to improve when we increase the number of trials, N .

However, the standard deviation is independent of the number of trials N .

\therefore The Std. dev. σ , by itself, is not a good estimate of the uncertainty in the mean.

The std. dev. is determined by expt'l setup/meas. method. To decrease σ , need to improve expt'l setup/procedures.

The proper est. of the uncertainty in μ is given by the standard error $\sigma_{\mu} = \frac{\sigma}{\sqrt{N}}$

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std. dev.

no. of trials.

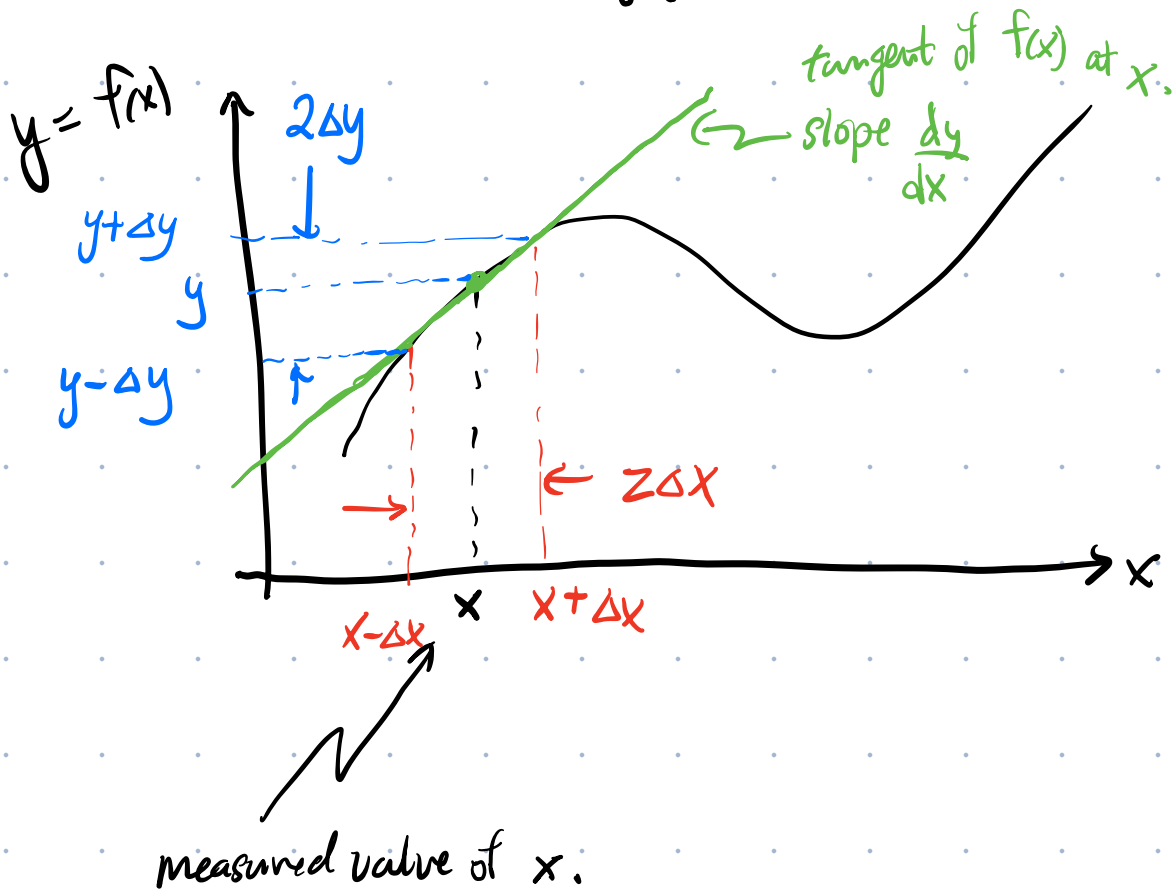
Standard error
(uncertainty in the mean)

σ_{μ} has the desired property that it decreases as the no. of trials N is increased.

Summary: When we repeat a meas. N times, final result that should be reported is:

$$\mu \pm \frac{\sigma}{\sqrt{N}}$$

If we meas $x \pm \Delta x$, then what is the uncertainty in $y = f(x)$. i.e. calc. y based on value of x . What is Δy ?



$$\text{Slope} = \frac{dy}{dx} = \frac{\text{rise}}{\text{run}} = \frac{\cancel{2\Delta y}}{\cancel{2\Delta x}} \quad \text{solve for } \Delta y$$

$$\therefore \Delta y = \left| \frac{dy}{dx} \right| \Delta x$$

If we know $x \pm \Delta x$,
 { $y = f(x)$. Then
 Δy is uncertainty
 in y .

If we meas. $x_1 \pm \Delta x_1$ & $x_2 \pm \Delta x_2$, then
what is the uncertainty in: $y = x_1 + x_2$?

ie. what is Δy ?

Turns that Δy is given by the "quadrature" sum
of Δx_1 & Δx_2 :

$$\Delta y = \sqrt{(\Delta x_1)^2 + (\Delta x_2)^2} < \Delta x_1 + \Delta x_2$$

Now suppose we meas $u \pm \Delta u$ and $v \pm \Delta v$ and
we want to calc. $y = f(u, v)$. What is Δy ?

First, we find the uncertainty in y due to the
 u variable:

$$\Delta y_u = \left| \frac{\partial y}{\partial u} \right| \Delta u$$

Then, find the contribution to Δy due to v variable:

$$\Delta y_v = \left| \frac{\partial y}{\partial v} \right| \Delta v$$

Finally, we combine the two contributions using the quadrature sum:

$$\Delta y = \sqrt{(\Delta y_u)^2 + (\Delta y_v)^2}$$

$$\Delta y = \sqrt{\left(\frac{\partial y}{\partial u} \Delta u\right)^2 + \left(\frac{\partial y}{\partial v} \Delta v\right)^2}$$

In general, for a fun of any no. of variables

$$y = f(x_1, x_2, \dots, x_N)$$

$$\Delta y = \sqrt{\left(\frac{\partial y}{\partial x_1} \Delta x_1\right)^2 + \left(\frac{\partial y}{\partial x_2} \Delta x_2\right)^2 + \dots + \left(\frac{\partial y}{\partial x_N} \Delta x_N\right)^2}$$

Propagation of errors