

**Today, we will:**

- Do a couple review example problems – outliers, data pairs
- Review the pdf module: **Experimental Uncertainty Analysis**
- Do some example problems – experimental uncertainty analysis

**Example: Outliers – data pairs**

**Given:** Twenty data points of  $(x,y)$  pairs are measured.

| Data point | $x$ | $y$  |
|------------|-----|------|
| 1          | 0   | 3.7  |
| 2          | 0.1 | 4.2  |
| 3          | 0.2 | 5.1  |
| 4          | 0.3 | 6.6  |
| 5          | 0.4 | 7.4  |
| 6          | 0.5 | 8.9  |
| 7          | 0.6 | 10.4 |
| 8          | 0.7 | 10.9 |
| 9          | 0.8 | 11.9 |
| 10         | 0.9 | 11.5 |
| 11         | 1   | 12.2 |
| 12         | 1.1 | 14.7 |
| 13         | 1.2 | 15.3 |
| 14         | 1.3 | 16.8 |
| 15         | 1.4 | 17.2 |
| 16         | 1.5 | 5.6  |
| 17         | 1.6 | 19.5 |
| 18         | 1.7 | 4.5  |
| 19         | 1.8 | 21.3 |
| 20         | 1.9 | 22.5 |

★ Study this file, posted on course website

**To do:** Eliminate any “official” outliers, one at a time.

**Solution:**

See Excel spreadsheet on the website called [Example\\_Outliers\\_data\\_pairs.xls](#) – I will show in class how to do the analysis in Excel.

- This problem turns out to have several outliers, but we must remove them one at a time!
- Note: The method to remove outliers assumes that all deviations are purely random. We would not use this method for data that have real (repeatable) deviations.

### Example: Outliers – data pair measurements

**Given:** Omar takes 12 data pair measurements – temperature as a function of pressure. He performs a regression analysis and plots the data and the least-squares fit. One of the data pairs looks a little suspect, so he performs the standard statistical technique to determine if this data pair is an official outlier:

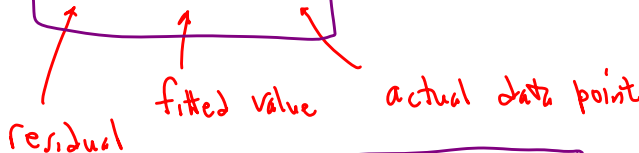
- The standard error (from the regression analysis) is  $0.0244^{\circ}\text{C}$ .  $= s_{yx}$
- The residual of the suspect data pair is  $0.0468^{\circ}\text{C}$ , and is the maximum residual.
- A plot of standardized residual vs. pressure reveals that the standardized residual of the suspect data pair is **inconsistent** with its neighbors.

**To do:** Is this data pair an official outlier or not?

**Solution:**

- Recall, residual = deviation or error between the fitted value of  $y$  (we call it  $\hat{y}$ ) and the actual value of  $y$  (we call it  $y$ )

$$e_i = \hat{y}_i - y_i \quad \text{for each data pair } (x_i, y_i)$$

  
residual      fitted value      actual data point

- Standardized residual =  $\frac{e_i}{s_{yx}}$       [nondimensional – here  $\frac{^{\circ}\text{C}}{^{\circ}\text{C}}$ ]

$$\text{So, } \frac{e_i}{s_{yx}} = \frac{0.0468^{\circ}\text{C}}{0.0244^{\circ}\text{C}} = \underline{\underline{1.918}}$$

- Is this data point an official outlier?

Recall  $\rightarrow$  must satisfy 2 criteria to be an outlier:

$$\bullet |e_i / s_{yx}| > 2$$

$\leftarrow$  (No)

$$\bullet e_i / s_{yx} \text{ is } \underline{\text{inconsistent}} \text{ with its neighbors} \leftarrow \text{(YES)}$$

- Since we do not meet both criteria, this is not an outlier

Answer: NOT AN OUTLIER – CANNOT REMOVE

### Example: Experimental uncertainty analysis

**Given:** The cutoff frequency of a simple first-order filter is  $\omega = \frac{1}{RC}$ , where

- $\omega$  = radian frequency (radians/s)
- $R$  = resistance, measured to be  $R = 1200 \, \Omega \pm 5\%$  (to 95% confidence)
- $C$  = capacitance, measured to be  $C = 0.100 \, \mu\text{F} \pm 1\%$  (to 95% confidence)

**To do:** Predict  $\omega$  to 95% confidence in standard engineering format, and with the proper number of significant digits.

**Solution:**

• First calculate the predicted mean value of  $\omega$ ,  $\bar{\omega} = \frac{1}{\bar{R}\bar{C}}$

$$\bar{\omega} = \frac{1}{(1200 \, \Omega)(0.100 \times 10^{-6} \, \text{F})} \left( \frac{\text{F} \cdot \Omega}{\text{s}} \right) = \underline{8333.33 \, \frac{\text{rad}}{\text{s}}} = \bar{\omega}$$

(Unity conversion factor)

• Component uncertainties:  $U_R = \pm 5\% (1200 \, \Omega) = \pm 60 \, \Omega$   
 $U_C = \pm 1\% (0.100 \, \mu\text{F}) = \pm 0.001 \, \mu\text{F}$

THIS STEP IS UNNECESSARY IN THIS PROBLEM, AS WE SHALL SEE

• Calculate the predicted uncertainty

Does this eq. qualify as the simple exponent type? YES,  
 $\omega = R^{-1} C^{-1}$

$$\text{So, } \frac{U_\omega}{\omega} = \left[ \left( \underbrace{a_R}_{\text{exp.} = -1} \left( \frac{U_R}{R} \right) \right)^2 + \left( \underbrace{a_C}_{\text{exp.} = -1} \left( \frac{U_C}{C} \right) \right)^2 \right]^{1/2} \leftarrow \text{RSS uncertainty}$$

$\frac{U_R}{R} = 5\%$        $\frac{U_C}{C} = 1\%$

$$\frac{U_\omega}{\omega} = \left[ [(-1)(0.05)]^2 + [(-1)(0.01)]^2 \right]^{1/2} = 0.05099$$

• Finally,  $U_\omega = \frac{U_\omega}{\omega} \omega = (0.05099) \left( 8333.33 \, \frac{\text{rad}}{\text{s}} \right) = 424.918 \, \frac{\text{rad}}{\text{s}}$

Final answer:  $\omega = \underline{8330} \pm \underline{425} \, \frac{\text{rad}}{\text{s}}$  (to 3 sig. digits)  
to 95% confidence

## Example: Experimental uncertainty analysis

### Example

**Given:** Quantities  $A$  and  $B$  are measured, 200 times each:

- The sample mean and sample standard deviation for  $A$  are  $\bar{A}=5.20$  and  $S_A=0.252$ .
- The sample mean and sample standard deviation for  $B$  are  $\bar{B}=22.32$  and  $S_B=1.05$ .
- Quantity  $C$  is *not* measured directly, but it is *calculated* as  $C=A^2+3B$ .

**To do:** Report  $C$  in standard engineering format.

**Solution:**

First, calculate  $\bar{C} = \bar{A}^2 + 3\bar{B} = 94.0 = \bar{C}$

Now write  $A$  &  $B$  in standard engineering format

[Recall, 95% confidence  $\approx \pm 2\sigma \approx \pm 2S$ ]

$$\text{So, } A = \bar{A} \pm u_A = 5.20 \pm 0.504$$

$$B = \bar{B} \pm u_B = 22.32 \pm 2.10$$

These are the component uncertainties, and we use them to construct the uncertainty of  $C$ ,  $u_C$

METHOD A: The simple (exponent equation) form:

$$C = A^2 + 3B \quad \left. \begin{array}{l} a_A=2 \\ a_B=1 \end{array} \right\} \frac{u_C}{C} = \sqrt{\left(a_A \frac{u_A}{A}\right)^2 + \left(a_B \frac{u_B}{B}\right)^2}$$

$$\frac{u_C}{C} = \sqrt{\left(2 \frac{0.504}{5.20}\right)^2 + \left(1 \frac{2.10}{22.32}\right)^2} = 0.2155$$

$$\text{So, } u_C = \frac{u_C}{C} \cdot C = (0.2155)(94.0) = 20.257 \approx 20.3 = u_C$$

∴ thus  $C = 94.0 \pm 20.3$  **WRONG!**

This is not correct, because  $C = A^2 + 3B$  is not of the "Simple" exponent form. Why?   
 The plus sign!

[ $C = 3A^2B$  would be okay, but  $C = A^2 + 3B$  is not okay]

★ WE MUST USE THE GENERAL RSS EQ. WITH DERIVATIVES ★

• METHOD B

$$C = A^2 + 3B \rightarrow \begin{cases} \frac{\partial C}{\partial A} = 2A & (\text{treating } B \text{ like a constant}) \\ \frac{\partial C}{\partial B} = 3 & (\text{treating } A \text{ like a constant}) \end{cases}$$

These are partial derivatives

RSS:

• General RSS uncertainty equation: (root of the sum of the squares)

$$u_c = u_{RSS} = \sqrt{\left(u_A \frac{\partial C}{\partial A}\right)^2 + \left(u_B \frac{\partial C}{\partial B}\right)^2}$$

$$u_c = \sqrt{\left[(0.504)(2)(5.20)\right]^2 + \left[(2.10)(3)\right]^2} = 8.195$$

• Finally  $C = \bar{C} \pm u_c$

$C = 94.0 \pm 8.20$

(to 95% confidence)

✓ This answer is correct!

Notice that the uncertainty here differs greatly from the one we (erroneously) calculated using the simple equation.

★ BOTTOM LINE: Be careful — Do not use the simple formula unless the equation is of the simple exponents form.  $\rightarrow C = \text{constant} \cdot A^a B^b \dots$

[Any  $\oplus, \ominus, \sin(), \cos(), e^()$ , etc. makes the equation be not of the simple form.]

The general RSS eq. (with derivatives) always works.

### Example: Experimental uncertainty analysis

**Given:** Jan uses a thermocouple to measure temperature. She performs a regression analysis on temperature  $T$  (units = °C) as a function of thermocouple voltage  $V$  (units = mV). The best-fit straight line is  $T = b + aV$ , where  $b = -0.8152^\circ\text{C}$  and  $a = 23.182^\circ\text{C/mV}$ . She takes her voltage data with a digital data acquisition system that has an uncertainty of  $\pm 0.124$  mV.

**To do:** When the voltage reading is  $V = 5.520$  mV, calculate the temperature with its appropriate uncertainties.

**Solution:**

- We calculate:  $\bar{T} = b + a\bar{V} = (-0.8152^\circ\text{C}) + \left(23.182 \frac{^\circ\text{C}}{\text{mV}}\right)(5.520 \text{ mV}) = 127.149^\circ\text{C}$
- This equation for  $T$  is *not* of the simple exponent type, because of the plus sign. So, we *cannot* use the simpler RSS equation. We *must* use the general RSS equation with derivatives,

$$u_T = \sqrt{\sum_{i=1}^N \left( u_{x_i} \frac{\partial T}{\partial x_i} \right)^2}$$

- Here, there is only one independent variable, since  $T = T(V)$
  - So,  $u_T = \sqrt{\left( u_V \frac{\partial T}{\partial V} \right)^2} = u_V \frac{\partial T}{\partial V} = u_V \frac{dT}{dV}$  [can use total derivative]
- [Here,  $N=1$  (one variable), so no summation required]

• But  $T = b + aV \rightarrow \frac{\partial T}{\partial V} = a$

∴  $u_T = u_V a = (0.124 \text{ mV}) \left( 23.182 \frac{^\circ\text{C}}{\text{mV}} \right) = \underline{\underline{2.87457^\circ\text{C}}}$

• Finally,  $T = \bar{T} \pm u_T = 127.1 \pm 2.87^\circ\text{C}$

This is how Jan should report the temperature

★ Note: For a linear equation with one component,  $R = b + ax$ ,  
 $u_R = a u_x$ . [Intercept  $b$  does nothing to the uncertainty - all  $b$  does is shift the  $R(x)$  line up or down]

### Example: Experimental uncertainty analysis

**Given:** In a fluid mechanics experiment, the change in pressure is  $\Delta P = 1.06 \rho V^2$ , where

- $\Delta P$  = change in pressure ( $\text{N/m}^2$ , which is the same units as pascals, Pa)
- $\rho$  = density, measured to be  $\rho = 660. \pm 15.0 \text{ kg/m}^3$  (to 95% confidence)
- $V$  = velocity, measured to be  $V = 1.52 \pm 0.028 \text{ m/s}$  (to 95% confidence)

**To do:** Write  $\Delta P$  at these values of  $\rho$  and  $V$  in standard engineering format.

**Solution:**

Do this one on your own for practice

Answer:

$$\Delta P = 1620 \pm 70. \text{ N/m}^2$$