Contents

Preface to the Second Edition **xi** Preface to the First Edition xv

Part I

Chapter I. Preliminary Description of Error Analysis 3

I.I Errors as Uncertainties 3

1.2 Inevitability of Uncertainty 3

I.3 Importance of Knowing the Uncertainties 5

1.4 More Examples 6

1.5 Estimating Uncertainties When Reading Scales 8

I.6 Estimating Uncertainties in Repeatable Measurements IO

Chapter 2. How to Report and Use Uncertainties 13

2.1 Best Estimate ± Uncertainty 13

2.2 Significant Figures |4

2.3 Discrepancy 16

2.4 Comparison of Measured and Accepted Values 18

2.5 Comparison of Two Measured Numbers 20

2.6 Checking Relationships with a Graph 24

2.7 Fractional Uncertainties 28

2.8 Significant Figures and Fractional Uncertainties 30

2.9 Multiplying Two Measured Numbers 3 I Problems for Chapter 2 35

Chapter 3. Propagation of Uncertainties 45

3.1 Uncertainties in Direct Measurements 46

3.2 The Square-Root Rule for a Counting Experiment 48

3.3 Sums and Differences; Products and Quotients 49

3.4 Two Important Special Cases 54

3.5 Independent Uncertainties in a Sum 57

3.6 More About Independent Uncertainties 60

3.7 Arbitrary Functions of One Variable 63

3.8 Propagation Step by Step 66

3.9 Examples 68

3. IO A More Complicated Example 71

3. I I General Formula for Error Propagation 73 Problems for Chapter 3 79

Chapter 4. Statistical Analysis of Random Uncertainties 93

4.1 Random and Systematic Errors 94

- 4.2 The Mean and Standard Deviation 97
- 4.3 The Standard Deviation as the Uncertainty in a Single Measurement IO I
- 4.4 The Standard Deviation of the Mean 102
- 4.5 Examples 104
- 4.6 Systematic Errors 106 Problems for Chapter 4 110
- Chapter 5. The Normal Distribution 121
 - 5. I Histograms and Distributions I22
 - 5.2 Limiting Distributions I26
 - 5.3 The Normal Distribution 129
 - 5.4 The Standard Deviation as 68% Confidence Limit 135
 - 5.5 Justification of the Mean as Best Estimate 137
 - 5.6 Justification of Addition in Quadrature I4 I
 - 5.7 Standard Deviation of the Mean |47
 - 5.8 Acceptability of a Measured Answer 149 Problems for Chapter 5 154

Part II

Chapter 6. Rejection of Data 165

- 6. I The Problem of Rejecting Data 165
- 6.2 Chauvenet's Criterion I66
- 6.3 Discussion |69| Problems for Chapter 6 |70

Chapter 7. Weighted Averages 173

- 7. I The Problem of Combining Separate Measurements 173
- 7.2 The Weighted Average |74
- 7.3 An Example 176 Problems for Chapter 7 178
- Chapter 8. Least-Squares Fitting 181
 - 8. I Data That Should Fit a Straight Line 18 I
 - 8.2 Calculation of the Constants A and B 182
 - 8.3 Uncertainty in the Measurements of y 186
 - 8.4 Uncertainty in the Constants A and B 188
 - 8.5 An Example 190
 - 8.6 Least-Squares Fits to Other Curves 193 Problems for Chapter 8 199
- Chapter 9. Covariance and Correlation 209
 - 9.1 Review of Error Propagation 209
 - 9.2 Covariance in Error Propagation 211
 - 9.3 Coefficient of Linear Correlation 2 I5
 - 9.4 Quantitative Significance of r 2 I8
 - 9.5 Examples 220 Problems for Chapter 9 222

Chapter IO. The Binomial Distribution 227

IO. I Distributions 227
10.2 Probabilities in Dice Throwing 228
10.3 Definition of the Binomial Distribution 228
IO.4 Properties of the Binomial Distribution 23 I
10.5 The Gauss Distribution for Random Errors 235
IO.6 Applications: Testing of Hypotheses 236 Problems for Chapter IO 241
Chapter III The Poisson Distribution 245
II. I Definition of the Poisson Distribution 245
I 1.2 Properties of the Poisson Distribution 249

- I 1.3 Applications 252
- I 1.4 Subtracting a Background 254 Problems for Chapter I I 256

Chapter 12. The Chi-Squared Test for a Distribution 261

12.1 Introduction to Chi Squared 261

12.2 General Definition of Chi Squared 265

12.3 Degrees of Freedom and Reduced Chi Squared 268

- 12.4 Probabilities for Chi Squared 271
- 12.5 Examples 274 Problems for Chapter 12 278

Appendixes 285

Appendix A. Normal Error Integral, I 286 Appendix B. Normal Error Integral, II 288 Appendix C. Probabilities for Correlation Coefficients 290 Appendix D. Probabilities for Chi Squared 292 Appendix E. Two Proofs Concerning Sample Standard Deviations 294 Bibliography 299

Answers to Quick Checks and Odd-Numbered Problems 301

Index 323