

# Scientific Measurement

PHY-103

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Lecture 8 - Weighted Means & Systematic Uncertainties



- Fitting  $n$  data points to a theory with  $m$  parameters - calculate:

$$\chi^2 = \sum_{i=1}^n \left( \frac{y_i - f(x_i)}{\sigma_i} \right)^2$$

expect  $\frac{\chi^2}{ndf} \approx 1$   $ndf =$  No. degrees of freedom  $= n - m$

If  $\chi^2/ndf$  is much larger than 1:

uncertainties on data points underestimated??

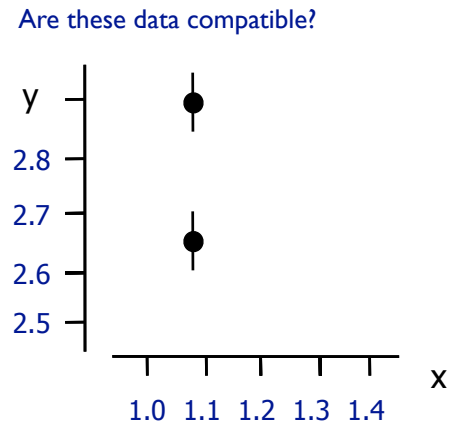
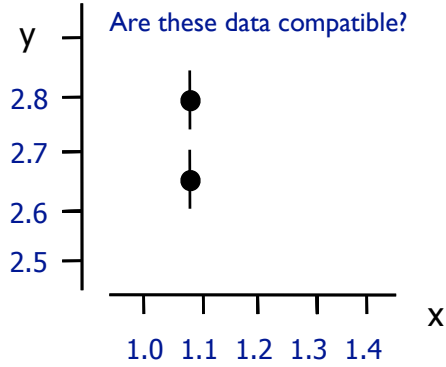
theory incompatible with data?

If  $\chi^2/ndf$  is much smaller than 1:

uncertainties on data points possibly overestimated??



- Two independent measurements of the same quantity  
How can we decide if measurements are compatible?



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Calculate the number of Std. Deviations difference between measurements  $d_1$  &  $d_2$   
This is like calculating the uncertainty on  $(d_1 - d_2)$  in units of total error on  $(d_1 - d_2)$

$$D = |d_1 - d_2|$$

$$\sigma_D^2 = \sigma_{d_1}^2 + \sigma_{d_2}^2 \quad \text{from propagation of errors formula}$$

$$N_{Std.Dev} = \frac{D}{\sigma_D} = \frac{|d_1 - d_2|}{\sqrt{\sigma_{d_1}^2 + \sigma_{d_2}^2}}$$

So  $D=0$  would indicate compatible data  
But measurements with large errors can also be compatible!

Rule of Thumb

$N_{Std.Dev} < 3$  implies data are compatible (with probability of 99.7%\*)

$N_{Std.Dev} > 3$  implies data are not compatible

Note: statements of compatibility depend on uncertainties of the measurements!

Note: this is equivalent to calculating the  $\chi^2$  between data points

\*Assuming independent Gaussian uncertainties

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If data are compatible (and only if they are compatible!) can we combine measurements  
Average several measurements with different uncertainties to obtain a more precise average  
Construct an average in which more precise data count for more - i.e. have larger weight  
Define weights for each measurement  $w_i$

$$w_i = \frac{1}{\sigma_i^2}$$

$$\bar{x} = \frac{\sum_{i=1}^n w_i x_i}{\sum_{i=1}^n w_i} = \frac{\sum_{i=1}^n \frac{x_i}{\sigma_i^2}}{\sum_{i=1}^n \frac{1}{\sigma_i^2}}$$

error on weighted mean is  $\sigma_{\bar{x}} = \sqrt{\frac{1}{\sum_{i=1}^n w_i}}$

Data with large error has small weight  
Data with small error has large weight



In first lecture I stated uncertainties are of two types:

Statistical & Systematic

Total measurement uncertainty is a combination of the two

We have looked at statistical uncertainty

Have examined how to combine uncertainties through error propagation

What are systematic uncertainties?

Arise from assumptions you have made & possible errors due to your experimental method

Much more detailed knowledge of experiment required to understand systematic effects

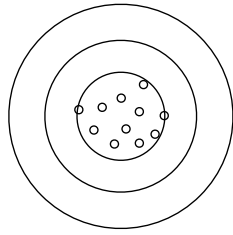
Judging systematic errors can be something of an “art”

Often can exclude treatment of systematics if statistical error is very large

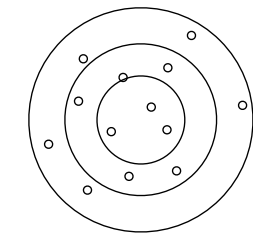
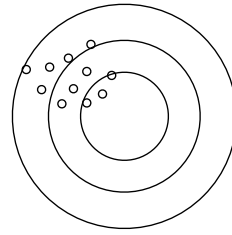


Example of random (statistical) errors and systematic errors in target practice

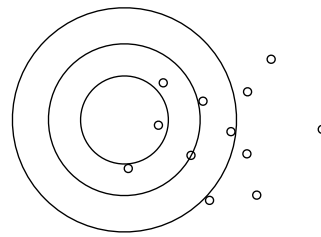
small random error  
small systematic error



small random error  
large systematic error



large random error  
small systematic error

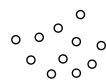


large random error  
large systematic error

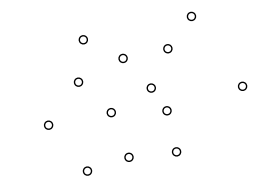
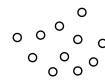


In practice we do not know the true value of the quantity we want to measure!

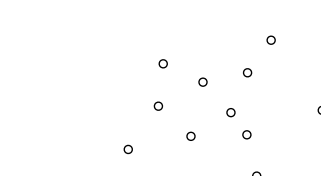
small random error  
?? systematic error



small random error  
?? systematic error



large random error  
?? systematic error



large random error  
?? systematic error



Examples of systematic uncertainties in experiments 1-4

Experiment 1: Measurement of g, Acceleration due to gravity

- calibration of ruler ( $\pm \sim 1\text{mm}$ )
- calibration of stopwatch ( $\pm \sim 0.2\text{ s}$ )
- your own reaction time ( $\pm \sim 0.1\text{ s}$ )

Experiment 2: Power output of electrical circuit

- precision of resistors used in circuit ( $\pm 1-5\%$ )
- precision of voltmeter calibration ( $\pm 1\% ??$ )

Experiment 3: Extension of rubber band

- precision of masses used ( $\pm \sim 5\%$ )
- precision of vernier calibration ( $\pm \sim 0.1\text{mm}$ )

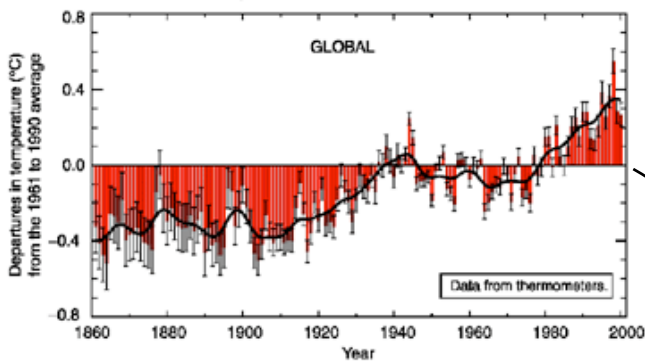
Experiment 4: Radioactivity

- efficiency of Geiger counter ( $\pm \sim 1\% ??$ )
- precision of ruler calibration ( $\pm \sim 1\text{mm}$ )



**Variations of the Earth's surface temperature for:**

(a) the past 140 years



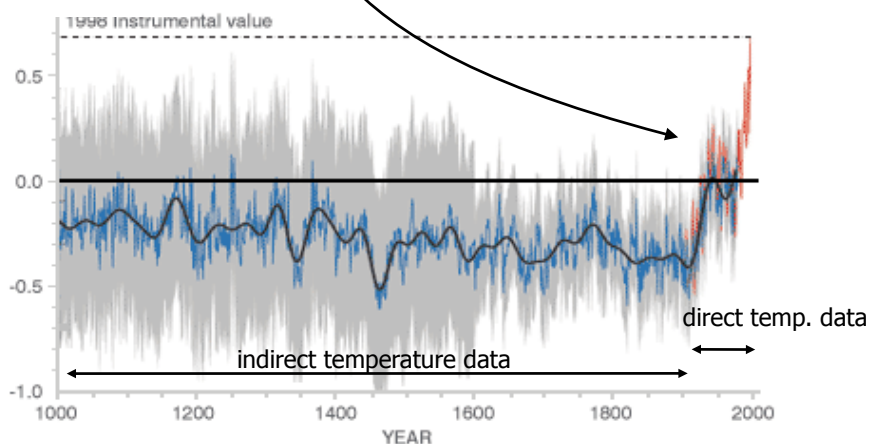
Earth's temperature deviations over last 150 years from thermometer data

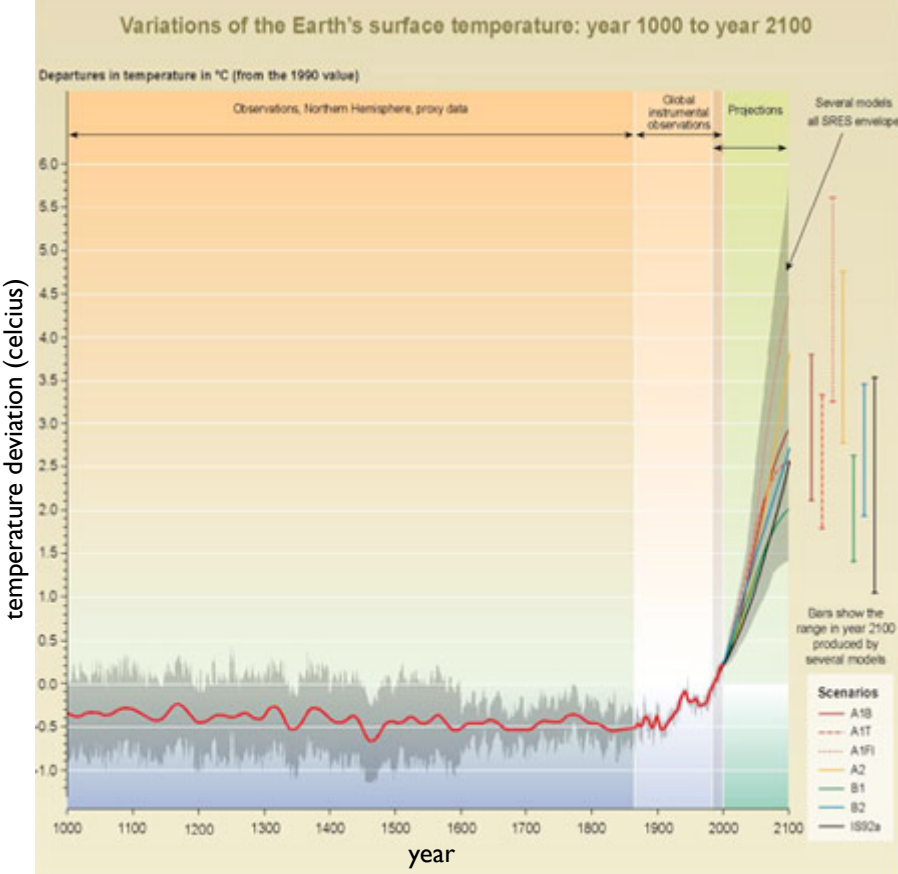
Each data point is a weighted mean of many thermometer readings

Earth's temperature deviations over last 1000 years from tree rings and ice core data.

Grey region represents uncertainty

Cross check direct & indirect data - "calibration check"





temperature predictions including uncertainties on model extrapolation till year 2100



Two lab reports to be written up:  
experiment 5  
experiment 8-12 deadline January

Aim:  
teach professional standards  
communicate information  
be precise  
be concise - I DO NOT want 30 page reports!!!

**Another experimentalist should be able to reproduce the results from reading your report**

Structure:  
Title  
Authors / Affiliation  
Abstract  
Theory / Principles of operation  
Experimental Method  
Results including tables & graphs & error analysis  
Conclusion  
References

You will be marked for Presentation:

- No excuse for poor presentation
- Use word processor
- No spelling mistakes - use spell checker
- Check your grammar: four/for, their/there, to/too etc...
- If english is not your first language - find a friend to check it
- Style - NOT CHATTY - dispassionate and professional

- Use equation editor
- Use the symbol font for  $+ - \times \pm , \gg p q$  etc...
- Variable names should be italicised

- Ensure you have page numbers
- Check superscripts and subscripts e.g.  $10^2$

Make sure you quote an appropriate number of sig.figs

Don't forget units!

Usually papers are written in impersonal voice:

*"The experiment was set-up..."*  
*"Measurements were taken..."*

Not:

*"I set-up the experiment..."*  
*"We took measurements..."*

Abstract:

- 1 short paragraph ~100 words
- explain what you did
- give main result and conclusion

Theory:

- Overview of background - but don't repeat, use references
- Give any derivations if needed

Method:

- Be PRECISE - define all your quantities
- Think of the logical flow of method, not the chronological order!

Results:

- Show the raw data
- Estimate uncertainties
- Graphs should have axis labels, legend, units, caption, title
- Do not show pages and pages of calculations here - reference



Conclusion:

What did you learn?

References:

List all refs at the end

Collect plastic binder from Pete / Saqib

Do not trust your printer!!!

It will break 30 mins before the hand in deadline

I guarantee this!

Ensure you print it out LONG before the deadline

Test the print out to ensure fonts are correctly reproduced on paper

I also guarantee that several of you will accidentally delete the document

Keep a backup on a USB stick

No deadline extensions will be given



$e^+p \rightarrow e^+\gamma$  in the electron and photon "triggers" located at  $z = 0$  and  $z = -103$  m. A full description of the H1 detector can be found in [20] and [21].

NC events are triggered in the H1 detector primarily using information from the LAr calorimeter. The trigger requires an electromagnetic trigger "tower" to point back to the vertex. For 11 GeV electrons this trigger is more than 99.5% efficient. At lower electron energies the reduced efficiency is supplemented by use of a similar trigger with a lower threshold in coincidence with an identified track. For 6 GeV electrons the combined efficiency is better than 96% for the high statistics  $e^+p$  data set and 90% for the  $e^+p$  data set.

CC events are triggered on missing transverse momentum  $P_{T,miss}$ . This is determined using the LAr calorimeter vector sum of trigger towers. At low  $P_{T,miss}$  an additional trigger is used requiring hadronic energy pointing to the event vertex with associated track activity measured in the CDC. For a  $P_{T,miss}$  of 12 GeV the efficiency is 60% rising to 90% for  $P_{T,miss}$  of 25 GeV.

### 3.2 Monte Carlo Generation Programs

In order to determine acceptance corrections and background contributions for the DIS cross section measurements, the detector response to events produced by various Monte Carlo (MC) generation programs is simulated in detail using a program based on GEANT [22]. These simulated events are then subjected to the same reconstruction and analysis chain as the real data.

DIS processes are generated using the DJANGO [16] program which is based on HERACLES [15] for the electroweak interaction and on LEPTO [23], using the colour dipole model as implemented in ARIADNE [24] to generate the QCD dynamics. The JETSET program is used for the hadron fragmentation [25]. The simulated events are produced with PDFs from the next-to-leading order QCD fit performed on and H1  $e^+p$  and  $e^-p$  data alone and is detailed in section 7.2. The fit gives a good description of the data and is referred to as the "H1-2002 PDF fit" in the following.

The dominant  $e^+p$  background contribution to NC and CC processes is due to photoproduction  $e^+p \rightarrow e^+p\gamma$  events. These are simulated using the PYTHIA [18] generator with GRV leading order parton distribution functions for the proton and photon [19].

### 3.3 Measurement Procedure

High  $Q^2$  NC events are selected by requiring that the event hits a compact electromagnetic cluster (taken to be the scattered electron, in addition to a vertex position within  $\pm 35$  cm of the nominal position). The cluster is validated by requiring that an extrapolated track have a distance of closest approach to the cluster of less than 12 cm. This loose cluster-track matching requirement is only applied for  $\theta_e \geq 40^\circ$ , where  $\theta_e$  is the polar angle of the scattered electron. In this analysis the polar angle is determined using the position of the electromagnetic cluster. The total  $E - P_z$  summed over all particles is required to be larger than 35 GeV to reduce the photoproduction background, and the influence of QED radiative corrections to the measured cross sections. Individual cuts are also made to remove hard regions where the electromagnetic cluster is not well defined.

The following uncertainties, which lead to equivalent uncorrelated systematic errors on the cross sections, have also been taken into account as listed below:

- A 0.5% error originating from the electron identification efficiency in the NC analysis. For  $x_{max} > -5$  cm the uncertainty is increased to 2%, where statistics are limited. The precision of this efficiency is estimated using an independent track based electron identification algorithm, limited at  $z = 22-5$  m.

For the NC+CC analysis the  $\theta_e$  of the  $\gamma$  is estimated from simulation. A 30% uncertainty is determined from the scattered  $\gamma$ .

In the NC extended analysis the  $\theta_e$  of the  $\gamma$  is estimated from wrongly charged tracks as before, correlated, directly from the data.