# Lecture note - Error analysis 

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## I. INTRODUCTION

## A. Objectives of experimental courses

Physics, especially theoretical physics, is built on experiments. Unlike biology and chemistry, we do not have many standard protocols, with which one must be skilled in research and applications in physics. Thus, the training in the undergraduate physics experimental courses is mainly about the following.

## - Complement theoretical courses.

We try to convince the students that the theories they learn in the other courses are not bullshit. The theories we learned in the mechanics and electromagnetism courses are built to describe and analyze experimental phenomena. Finally, we must return to the real world to see how they work.

## - The basic concept of academic integrity.

To build correct knowledge in physics, one must respect academic integrity. The first step is to respect the reality: Experimental data are from experiments. Experimental data cannot be faked or plagiarized.
Due to the randomness of nature, the numbers of individual measurements are not important at all. There is no perfect answer for the data, and it will not contribute to the final mark. Faking or plagiarizing data does not bring more grades. The student will lose all the data grades for one experiment if one fakes or plagiarizes data.

## - Error analysis.

It will be the topic of this note.

## B. Measurement

Measurement is at the center of physics experiments. Physics is built on quantitative and precise measurements of quantities, from which we find relations of quantities and formulate theories to describe nature. Some quantities can
be measured directly. E.g., One can measure the thickness of a plate using an outside micrometer. Some quantities have to be inferred indirectly, using the existing knowledge of physics law. E.g., One can use Ohm's law to estimate the resistance of a resistor by measuring the voltage and the current across the resistor.

Philosophically, we believe there is a ground truth in each physical quantity. We want to know the ground truth through measurements. It is, however, a basic fact that no measurements can be exact in reality. It is safe to say that all new physics and technologies come from increasing preciseness. Hence, improving the preciseness of measurements is a crucial question. The answer will require knowledge of errors.

## C. Error

Error is the deviation between the measurements and the ground truth. Error analysis is about the origin of errors and the estimation of uncertainties. Through these analyses, we will know:

- How good is a measurement result? To what extent can we trust our measurements.
- How to improve the accuracy of a measurement, considering the limited preciseness of instruments?

We usually classify errors into two types based on their origin and statistical behavior.

- Systematic error is a systematic bias in the measurements. It can come from the systematic bias of instruments, inaccurate methods, systematic change in the environment, and a bias from the experimentalist.
We can use better instruments, improve the methods, and control the environment to reduce systematic errors.
- Random error varies from one observation to another. It usually comes from thermal motion, random events, and the intrinsic randomness of nature.
The primary method to reduce random error is repeating the same observation and averaging the result.
Note that an error is not a mistake in the experiment. Error is inevitable and can not be eliminated. We assume the experiment has been correctly carried out when talking about errors.


## D. Uncertainty

Uncertainty is the range in which the ground truth of a measurement lies with a certain probability. It denotes the confidence interval of a measurement result. A measurement result $x$ is usually denoted as

$$
\begin{equation*}
x \pm u_{x} \tag{1}
\end{equation*}
$$

where $u_{x}$ is the uncertainty of the quantity $X$. The expression indicates that the ground truth of $X$ lies with a certain probability in the interval $\left(x-u_{x}, x+u_{x}\right)$. A measurement result can be complete only when accompanied by uncertainty and unit.

Here we note that only 1-2 significant figures in $u_{x}$ are enough for the purpose. Since the preciseness of the result is bounded by $u_{x}$, the significant figures beyond $u_{x}$ become meaningless. The figures in the final result should align with the uncertainty.

Example 1: Consider a measurement of length gives $l=3.9514 \mathrm{~cm}$ and $u_{l}=0.1261 \mathrm{~cm}$. Firstly, we keep only one significant figure in $u_{l}=0.1$. Then since the ground truth lies probably in $(3.9514-0.1 \mathrm{~cm}, 3.9514+0.1 \mathrm{~cm})$, more than 2 significant figures in $l$ becomes meaningless. The final result should be expressed as

$$
l=4.0 \pm 0.1 \mathrm{~cm}
$$

Here we apply the rounding rule of "only on and no off", such that the last digit should always be plus one. Note that the last digit 0 in $l$ cannot be neglected.

Example 2: A measurement of length gives $l=2.6 \pm 0.3 \mathrm{~cm}$. If the error is normally distributed and the uncertainty is reported as standard deviation, the probability that the ground truth lies in $(2.3 \mathrm{~cm}, 2.9 \mathrm{~cm})$ is $68.3 \%$. Because for normal distribution

$$
\begin{equation*}
\frac{1}{\sigma \sqrt{2 \pi}} \int_{-\sigma}^{\sigma} e^{-\frac{x^{2}}{2 \sigma^{2}}} \approx 0.683 \tag{2}
\end{equation*}
$$

Due to the random error, the measurement result is a random variable from a specific (but unknown) probability distribution. The uncertainty is commonly taken as the standard deviation for this probability distribution. In the next section, we will talk about how to estimate it.

## II. THE ESTIMATION OF UNCERTAINTIES

## A. The uncertainty from the finite precision of instruments of a single measurement

All the instruments, in reality, have finite precision and accuracy, thus limiting the uncertainty of a single measurement. Let us first discuss the instrumental uncertainty in a single direct observation.

The error of an instrument is usually calibrated and measured by the manufacturer. One needs to read the manual of the instrument to know how to determine its uncertainty. It can vary from one instrument to another.

Usually, the error of an instrument is given in terms of tolerance. The error in most instruments can be considered uniformly distributed within a range bounded by the tolerance. For example, suppose we measure a length of 1.56 cm with a ruler of division 0.1 cm . The ground truth will not leave the interval $(1.51,1.61) \mathrm{cm}$. The tolerance is $0.1 / 2=0.05 \mathrm{~cm}$, and the measurement result can be assumed uniformly distributed in $(1.51,1.61) \mathrm{cm}$.

If a random variable $x$ is distributed uniformly in $\left(\bar{x}-\Delta_{I}, \bar{x}+\Delta_{I}\right)$, where $\Delta_{I}$ is the tolerance, its standard deviation can be calculated as

$$
\begin{equation*}
\sigma_{x}^{2}=\frac{1}{2 \Delta_{I}} \int_{\bar{x}-\Delta_{I}}^{\bar{x}+\Delta_{I}}(x-\bar{x})^{2} d x=\frac{\Delta_{I}^{2}}{3} \tag{3}
\end{equation*}
$$

Thus the uncertainty of the instrument $u_{I}$, taken as standard deviation $\sigma_{x}$, is given from the tolerance $\Delta_{I}$ by

$$
\begin{equation*}
u_{I}=\frac{\Delta_{I}}{\sqrt{3}} . \tag{4}
\end{equation*}
$$

$\Delta_{I}$ is usually read as a half division or calculated from the information from the manufacturer of the instrument.

Remark: The instrumental error is not necessarily random but can be systematic.
Example 3: For the resistor box used in the single arm electric bridge (Fig. 1), the manufacturer provides the error table as Tab. I. According to the manual, the tolerance of the resistor box is given by $\Delta_{I}=\sum_{i} R_{i} \times \alpha_{i} \%+R_{0}$, where $R_{i}$ is the resistance of the $i$-th dial, and the residual resistance $R_{0}=0.02 \Omega$.


Figure 1. A resistor box.
If one sets the resistor box at $31935.7 \Omega$, the tolerance is given by
$\Delta_{I}=30000 \Omega \times 0.1 \%+1000 \Omega \times 0.1 \%+900 \Omega \times 0.1 \%+30 \Omega \times 0.1 \%+5 \Omega \times 0.5 \%+0.7 \Omega \times 2 \%+0.02 \Omega=31.969 \Omega$, (5)

| disk multiples | $\times 10000$ | $\times 1000$ | $\times 100$ | $\times 10$ | $\times 1$ | $\times 0.1$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| accuracy class $\alpha$ | 0.1 | 0.1 | 0.1 | 0.1 | 0.5 | 2 |

Table I. The error table of the resistor box in Fig. 1.
and the uncertainty of the resistor box is

$$
u_{I}=\frac{\Delta_{I}}{\sqrt{3}}=18.457 \Omega=20 \Omega
$$

The resistance of the resistor box should be written as $(3.194 \pm 0.002) \times 10^{4} \Omega$.
Remark: Using scientific notation to present measurement results can keep the number of significant figures correct.

## B. The uncertainty from statistics of repeated measurements

We do not require the students to be skilled in the theory of uncertainty in this section. Some knowledge will help understand the important formulas coming in the following sections.

Let us consider the measurement of the ground truth $X$ and focus on the random error from other than finite instrument precision. Due to random error, the measurement result $x$ is a random variable. Both $X$ and the probability distribution of $x$ are unknown, so we can only estimate the uncertainty from a finite series of measurement results $x_{i}$ of $n$ trials, $i=1,2, \cdots, n$.

It is the mathematical theorem, Central Limit Theorem, that enables the estimation of uncertainties. We now state the theorem roughly as following. For $n$ random variables $r_{1}, r_{2}, \cdots, r_{n}$, the mean value

$$
\begin{equation*}
\bar{r}=\frac{1}{n} \sum_{i=1}^{n} r_{i} \tag{6}
\end{equation*}
$$

is apparently a random variable as well. No matter what probability distribution each $r_{i}$ obeys, if they are identically distributed and if they are independent, in the $n \rightarrow \infty$ limit, the probability distribution of $\bar{r}$ converges to a normal distribution almost surely. If $\mu$ and $\sigma$ are the mean value (expectation) and the (finite) standard deviation of each $r_{i}$, the normal distribution of $\bar{r}$ has mean $\mu$ and standard deviation $\sigma / \sqrt{n}$.

How does the theorem apply to the analysis of uncertainties? If the experimental condition of measuring $X$ is well-controlled, we can assume each observation $x_{i}$ is independent and identically distributed. If the systematic error has been correctly accounted for, the error $\Delta_{i}=x_{i}-X$ has a mean zero. Thus when the number of trials $n$ is large enough, the mean value $\bar{x}$ converge to $X$, and the uncertainty taken as standard deviation is given by $u_{\bar{x}}=\sigma_{\Delta} / \sqrt{n}$.
$\sigma_{\Delta}=\lim _{n \rightarrow \infty} \sqrt{\sum_{i} \Delta_{i}^{2} / n}$ is still unknown. To estimate $\sigma_{\Delta}$, we define $\delta_{i}=x_{i}-\bar{x}$. We note that

$$
\begin{gather*}
\sum_{i} \Delta_{i}=\sum_{i} x_{i}-n X=n \bar{x}-n X  \tag{7}\\
\bar{x}=X+\frac{1}{n} \sum_{i} \Delta_{i} \tag{8}
\end{gather*}
$$

Then we have

$$
\begin{equation*}
\sum_{i} \delta_{i}^{2}=\sum_{i}\left(x_{i}-X-\frac{1}{n} \sum_{j} \Delta_{j}\right)^{2}=\sum_{i}\left(\Delta_{i}-\frac{1}{n} \sum_{j} \Delta_{j}\right)^{2}=\sum_{i} \Delta_{i}^{2}-\frac{2}{n} \sum_{i, j} \Delta_{i} \Delta_{j}+\frac{n}{n^{2}} \sum_{i} \Delta_{i}^{2} \tag{9}
\end{equation*}
$$

Since $\Delta_{i}$ are independent and has zero mean, the second term is always zero if $i \neq j$. We thus have

$$
\begin{equation*}
\sum_{i} \delta_{i}^{2}=\frac{n-1}{n} \sum_{i} \Delta_{i}^{2} \tag{10}
\end{equation*}
$$

Then an estimation of $\sigma_{\Delta}$ gives

$$
\begin{equation*}
\sigma_{\Delta}=\sqrt{\frac{\sum_{i} \Delta_{i}^{2}}{n}}=\sqrt{\frac{\sum_{i} \delta_{i}^{2}}{n-1}}=\sqrt{\frac{\sum_{i}\left(x_{i}-\bar{x}\right)^{2}}{n-1}} \tag{11}
\end{equation*}
$$

Now we have the following estimation on $\bar{x}$ and its uncertainty $u_{\bar{x}}$

$$
\begin{equation*}
\bar{x}=\frac{1}{n} \sum_{i=1}^{n} x_{i}, \quad u_{\bar{x}}=\sqrt{\frac{\sum_{i=1}^{n}\left(x_{i}-\bar{x}\right)^{2}}{n(n-1)}} . \tag{12}
\end{equation*}
$$

## Remarks:

1. Note that the standard deviation $\sigma_{\Delta}$ of each measurement $x_{i}$ is a constant of the number of measurement $n$, which characterizes the nature of the measurement error distribution. $u_{\bar{x}}=\sigma_{\Delta} / \sqrt{n}$ is the standard deviation of the mean value $\bar{x}$, which shows how fluctuating $\bar{x}$ is.
2. Now we see why we need multiple repeats and averages in measurements. The mean $\bar{x}$ converges to $X$ if the number of trials is large. And the uncertainty $u_{\bar{x}}$ scales as $o\left(n^{-1 / 2}\right)$, which decays slowly with $n$.
3. Because of the central limit theorem, it is safe to assume the error $\Delta_{i}=x_{i}-X$ is always normally distributed. After many trials and averaging, we will not see the difference if it is not a normal distribution.

## C. The combined uncertainty of repeated measurements

If we measure a quantity $X$ directly with real instrument $n$ times, the estimation by the mean value can be expressed as

$$
\begin{equation*}
\bar{x}=X+\Delta=X+\Delta_{I}+\Delta_{R} \tag{13}
\end{equation*}
$$

where $\Delta_{I}$ is the error from the instrument precision, and $\Delta_{R}$ is the random error. The uncertainties of $\Delta_{I}$ and $\Delta_{R}$ are given by $u_{I}$ and $u_{R}$, respectively. The uncertainty of the final result is thus a combination of the two sources of error. If we assume the instrumental and random errors are uncorrelated, we have the following.

The combined uncertainty of $n$ measurements $x_{i}$ can be estimated as

$$
\begin{equation*}
u=\sqrt{u_{I}^{2}+u_{R}^{2}} \tag{14}
\end{equation*}
$$

where $u_{I}$ is the uncertainty from instrument precision given by Eq. (4), and $u_{R}$ is the uncertainty of random error given by (12).

Remark: If we assume $\Delta_{I}$ and $\Delta_{R}$ are both normally distributed with zero mean, the sum is also a random variable of normal distribution. The standard deviation of the sum is given by $\sqrt{u_{I}^{2}+u_{R}^{2}}$. The mean of $\Delta_{I}$, however, cannot be predicted and may not be zero since it can be a systematic error. It is why $u_{I}$ given by (4) does not have the $1 / \sqrt{n}$ factor: The systematic error cannot be reduced by repeating the measurements. Nevertheless, this unknown systematic error has to be captured by uncertainty. Hence, the combination rule (14) is a convention (by the International Standards Organization) without rigorous proof.

Example 4: 5 measurements of length with a ruler give the following results: $1.78 \mathrm{~cm}, 1.75 \mathrm{~cm}, 1.79 \mathrm{~cm}, 1.80 \mathrm{~cm}$, 1.75 cm , and the division of the ruler is 0.1 cm . The average gives

$$
\bar{l}=\frac{1.78+1.75+1.79+1.80+1.75}{5} \mathrm{~cm}=1.774 \mathrm{~cm}
$$

The tolerance of the ruler is half a division 0.05 cm , and the instrumental uncertainty is given by

$$
u_{I}=\frac{0.05}{\sqrt{3}} \mathrm{~cm}=0.03 \mathrm{~cm}
$$

The uncertainty from random error is

$$
u_{R}=\sqrt{\frac{(1.78-1.774)^{2}+(1.75-1.774)^{2}+(1.79-1.774)^{2}+(1.80-1.774)^{2}+(1.75-1.774)^{2}}{5 \times(5-1)}} \mathrm{cm}=0.01 \mathrm{~cm}
$$

The combined uncertainty is

$$
u=\sqrt{u_{I}^{2}+u_{R}^{2}}=0.03 \mathrm{~cm}
$$

Finally, the measurement result is expressed as

$$
l=1.77 \pm 0.03 \mathrm{~cm}
$$

Note that the precision of the instrument now dominates the error.

## D. The uncertainty of indirect measurements

Not many physical quantities can be measured directly. For instance, the resistance $R$ of a resistor can be measured from the current $I$ and voltage $U$ across the resistor by Ohm's law $R=U / I$. The measurements in $I$ and $U$ both have uncertainties, bringing uncertainty in the calculated $R$. Thus we need to calculate the uncertainty of $R$ based on the uncertainties of $I$ and $U$.

Consider a general case, where we have $m$ independent direct measurements $x_{i}, i=1,2, \cdots, m$. The uncertainty of $x_{i}$ is $u_{i}$. The measurement of $y$ is calculated through a function $y=f\left(x_{1}, x_{2}, \cdots, x_{m}\right)$. What is the uncertainty $u_{y}$ of $y$ ?

Each quantity $x_{i}$ can have an error of $\delta x_{i}=x_{i}-\bar{x}_{i}$. Assuming the error in each measurement is small, we can estimate the error $\delta y$ in $y$ by the partial derivatives

$$
\begin{equation*}
\delta y=\sum_{i=1}^{m}\left(\frac{\partial f}{\partial x_{i}}\right) \delta x_{i} \tag{15}
\end{equation*}
$$

If all the errors $\delta x_{i}$ are normally distributed, the linear combination in Eq. (15) gives another normal distribution. The standard deviation of $\delta y$ is given by

$$
\begin{equation*}
\sigma_{y}=\sqrt{\sum_{i=1}^{m}\left(\frac{\partial f}{\partial x_{i}}\right)^{2} \sigma_{i}^{2}} \tag{16}
\end{equation*}
$$

Here $\sigma_{i}$ is the standard deviation of $x_{i}$. This can be shown by calculating the sum $\sum_{j=1}^{n} \delta y_{j}^{2}$, where $n$ is the number of experiments, and $j$ labels different measurement. We have

$$
\begin{equation*}
\sum_{j=1}^{n}\left(\delta y_{j}\right)^{2}=\sum_{j=1}^{n} \sum_{i=1}^{m}\left(\frac{\partial f}{\partial x_{i}}\right)^{2}\left(\delta x_{i, j}\right)^{2}+2 \sum_{j=1}^{n} \sum_{i \neq k}\left(\frac{\partial f}{\partial x_{i}}\right)\left(\frac{\partial f}{\partial x_{k}}\right) \delta x_{i, j} \delta x_{k, j} \tag{17}
\end{equation*}
$$

If all the quantities are uncorrelated, we have $\sum_{j=1}^{n} \delta x_{i, j} \delta x_{k, j}=0$ for $i \neq k$, and the second term equals zero. By the definition of standard deviation $\sigma_{i}=\sqrt{\sum_{j=1}^{n}\left(\bar{x}_{i}-x_{i, j}\right)^{2} /(n-1)}$, we have Eq. (16). Thus we have the following.

The uncertainty $u_{y}$ of a quantity $y$ measured by a function $y=f\left(x_{1}, x_{2}, \cdots, x_{m}\right)$ is given by

$$
\begin{equation*}
u_{y}=\sqrt{\sum_{i=1}^{m}\left(\frac{\partial f}{\partial x_{i}}\right)^{2} u_{i}^{2}} \tag{18}
\end{equation*}
$$

where $u_{i}$ is the uncertainty of $x_{i}$ given by (14).
If it is easier to calculate the derivatives of $\ln f$ than of $f$, Eq. (18) is equivalent to

$$
\begin{equation*}
\frac{u_{y}}{y}=\sqrt{\sum_{i=1}^{m}\left(\frac{\partial \ln f}{\partial x_{i}}\right)^{2} u_{i}^{2}} \tag{19}
\end{equation*}
$$

| Function $z=f(x, y)$ | Formulas for $u_{z}$ |
| :---: | :---: |
| $z=x+y$ | $u_{z}=\sqrt{u_{x}^{2}+u_{y}^{2}}$ |
| $z=x-y$ | $\frac{u_{z}}{\bar{z}}=\sqrt{\left(\frac{u_{x}}{\bar{x}}\right)^{2}+\left(\frac{u_{y}}{\bar{y}}\right)^{2}}$ |
| $z=x y$ | $\frac{u_{z}}{\bar{z}}=\sqrt{\left(\frac{u_{x}+u_{y}^{2}}{\bar{x}}\right)^{2}+\left(\frac{u_{y}}{\bar{y}}\right)^{2}}$ |
| $z=\frac{x}{y}$ | $u_{z}=\|k\| u_{x}$ |
| $z=x^{k}$ | $\frac{u_{z}}{\bar{z}}=\frac{\|k\| u_{x}}{\bar{x}}$ |
| $z=\sqrt[k]{x}$ | $\frac{u_{z}}{\bar{z}}=\frac{1}{k} \frac{u_{x}}{\bar{x}}$ |
| $z=\sin x$ | $u_{z}=\|\cos x\| u_{x}$ |
| $z=\ln x$ | $u_{z}=\frac{u_{x}}{\bar{x}}$ |
| $z=e^{x}$ | $\frac{u_{z}}{\bar{z}}=u_{x}$ |

Table II. Uncertainty of commonly used functions.


Figure 2. The circuit to measure the resistance of a resistor.

For convenience, we show a list of commonly used functions as in Tab. II.
Example 5: We measure the resistance of a resistor using the circuit shown in Fig. 2.
Because the voltmeter has a finite inner resistance $R_{V}$, the resistance $R$ of the resistor is given by

$$
\begin{equation*}
R=\frac{U}{I-U / R_{V}}=\frac{R_{V} U}{R_{V} I-U} \tag{20}
\end{equation*}
$$

The three quantities $U, I, R_{V}$ can all have uncertainty. To calculate the uncertainty of $R$, we firstly need to calculate the derivatives of $R$

$$
\begin{equation*}
\frac{d R}{R}=\left(\frac{1}{U}+\frac{1}{I R_{V}-U}\right) d U+\left(\frac{1}{R_{V}}-\frac{I}{I R_{V}-U}\right) d R_{V}-\frac{R_{V}}{I R_{V}-U} d I \tag{21}
\end{equation*}
$$

Then the uncertainty of $R$ is given by

$$
\begin{equation*}
\frac{u_{R}}{R}=\sqrt{\left(\frac{1}{U}+\frac{1}{I R_{V}-U}\right)^{2} u_{U}^{2}+\left(\frac{1}{R_{V}}-\frac{I}{I R_{V}-U}\right)^{2} u_{R_{V}}^{2}+\left(\frac{R_{V}}{I R_{V}-U}\right)^{2} u_{I}^{2}} \tag{22}
\end{equation*}
$$

If one measurements gives $R_{V}=1000 \Omega, U=7.0 \pm 0.2 \mathrm{~V}, I=35 \pm 3 \mathrm{~mA}$, and the uncertainty $u_{R_{V}}$ can be neglected,
we have

$$
R=\frac{1000 \times 7}{1000 \times 0.035-7} \Omega=250 \Omega
$$

And

$$
u_{R}=250 \times \sqrt{\left(\frac{1}{7}+\frac{1}{1000 \times 0.035-7}\right)^{2} \times 0.2^{2}+\left(\frac{1000}{1000 \times 0.035-7}\right)^{2} \times 0.003^{2}} \Omega=28 \Omega
$$

The final result is

$$
R=(2.5 \pm 0.3) \times 10^{2} \Omega
$$

## E. The uncertainty of linear least-squares fitting

Some physical quantities can be linearly related, and some important quantities are measured from the coefficients. Consider $n$ data points $\left(x_{1}, y_{1}\right),\left(x_{2}, y_{2}\right), \cdots,\left(x_{n}, y_{n}\right)$ obeying a linear relation $y=k x+b$. Because of errors, they do not lie on a straight line perfectly. How do we estimate $k, b$, and their uncertainties?

To estimate $k$ and $b$, we can find a line which is as close as possible to all the data points. Specifically, we define the mean-square error

$$
\begin{equation*}
\epsilon(k, b)=\sum_{i=1}^{n}\left(y_{i}-k x_{i}-b\right)^{2} \tag{23}
\end{equation*}
$$

to measure the "closeness" of the line to the data points. $\epsilon=0$ if they are perfectly lining. The best estimations of $k$ and $b$ are those minimizing $\epsilon$. Taking $\partial \epsilon / \partial k=\partial \epsilon / \partial b=0$, we have the equations

$$
\begin{align*}
& \frac{\partial \epsilon}{\partial k}=-\sum_{i=1}^{n} 2\left(y_{i}-k x_{i}-b\right) x_{i}=0  \tag{24}\\
& \frac{\partial \epsilon}{\partial b}=-\sum_{i=1}^{n} 2\left(y_{i}-k x_{i}-b\right)=0 \tag{25}
\end{align*}
$$

They can be solved to give the following.
For $n$ data points $\left(x_{1}, y_{1}\right),\left(x_{2}, y_{2}\right), \cdots,\left(x_{n}, y_{n}\right)$ obeying a linear relation $y=k x+b$, the least-square estimations of $k$ and $b$ are

$$
\begin{equation*}
k=\frac{n \sum_{i} x_{i} y_{i}-\sum_{i} x_{i} \sum_{j} y_{j}}{n \sum_{i} x_{i}^{2}-\left(\sum_{i} x_{i}\right)^{2}}=\frac{\overline{x y}-\bar{x} \bar{y}}{\overline{x^{2}}-\bar{x}^{2}}, \quad b=\bar{y}-k \bar{x} \tag{26}
\end{equation*}
$$

If we assume the residue $y_{i}-k x_{i}-b$ is a normally distributed variable centered at zero, we can estimate the uncertainties of $k$ and $b$ through the uncertainties of each point and simple error propagation. Lengthy calculations give

$$
\begin{equation*}
u_{k}=\sqrt{\frac{1}{n\left(\overline{x^{2}}-\bar{x}^{2}\right)} \cdot \frac{\epsilon}{n-2}}, \quad u_{b}=\sqrt{\frac{\overline{x^{2}}}{n\left(\overline{x^{2}}-\bar{x}^{2}\right)} \cdot \frac{\epsilon}{n-2}} \tag{27}
\end{equation*}
$$

We often talk about the correlation coefficient $r$ in linear least-squares fitting, which is defined as

$$
\begin{equation*}
r=\frac{\overline{x y}-\bar{x} \bar{y}}{\sqrt{\left(\overline{x^{2}}-\bar{x}^{2}\right)\left(\overline{y^{2}}-\bar{y}^{2}\right)}} . \tag{28}
\end{equation*}
$$

$|r|=1$ if the points are perfectly lining. $r=0$ means $x$ and $y$ are uncorrelated.
Remark: According to (27), the uncertainty in intercept $b$ can be large.

Example 6: We can measure the permittivity of air $\varepsilon_{\text {air }}$ by measuring the capacity between two parallel plates. Consider two metal plates with area $S_{0}$ separating with distance $D$. The capacity of the two plates is

$$
\begin{equation*}
C=\frac{\varepsilon_{\mathrm{air}} S_{0}}{D} \tag{29}
\end{equation*}
$$

In real experiments, the wires and other parts of the circuit also contribute to the measured capacity. $C=\varepsilon_{\text {air }} S_{0} / D+$ $C_{D}$ where $C_{D}$ is the residue capacity. If we change $D$ and measure $C, C$ and $1 / D$ should show a linear relation. The slope of the line is $\varepsilon_{\text {air }} S_{0}$, from which we can measure $\varepsilon_{\text {air }}$.

| $D / \mathrm{mm}$ | 1.000 | 1.100 | 1.200 | 1.300 | 1.400 | 1.500 | 1.600 | 1.700 | 1.800 | 1.900 |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $C / \mathrm{pF}$ | 34.1 | 32.4 | 30.9 | 29.6 | 28.6 | 27.5 | 26.8 | 26.0 | 25.4 | 24.8 |

Table III. The measured capacity between two parallel plates with changing distance.
From one experiment, we got $S_{0}=2.165 \times 10^{3} \mathrm{~mm}^{2}$ and the data in Tab. III. Fitting the measured data with $C=k D^{-1}+C_{D}$ gives

$$
k=\frac{\overline{C D^{-1}}-\bar{C} \cdot \overline{D^{-1}}}{\overline{D^{-2}}-{\overline{D^{-1}}}^{2}}=19.724 \mathrm{pF} \cdot \mathrm{~mm}, \quad \quad C_{D}=\bar{C}-k \overline{D^{-1}}=14.433 \mathrm{pF}
$$

The uncertainties of $k$ and $C_{D}$ are given by Eq. (27).

$$
u_{k}=\sqrt{\frac{\epsilon}{80\left[\overline{D^{-2}}-\left(\overline{D^{-1}}\right)^{2}\right]}}=0.11 \mathrm{pF} \cdot \mathrm{~mm}, \quad \quad u_{C_{D}}=u_{k} \sqrt{\overline{D^{-2}}}=0.081 \mathrm{pF}
$$

The measured results are

$$
k=\varepsilon_{\mathrm{air}} S_{0}=19.7 \pm 0.1 \mathrm{pF} \cdot \mathrm{~mm}, \quad C_{D}=14.43 \pm 0.08 \mathrm{pF}
$$

Then we calculate the permittivity of air as

$$
\varepsilon_{\mathrm{air}}=k / S_{0}=(9.11 \pm 0.05) \times 10^{-12} \mathrm{~F} / \mathrm{m}
$$

which is close to the more precise value $\varepsilon_{\text {air }}=8.854 \times 10^{-12} \mathrm{~F} / \mathrm{m}$.
We can test the linearity of the data by calculating the correlation coefficient from Eq. (28),

$$
r=\frac{\overline{C D^{-1}}-\bar{C} \cdot \overline{D^{-1}}}{\sqrt{\left(\overline{D^{-2}}-{\overline{D^{-1}}}^{2}\right)\left(\overline{C^{2}}-\bar{C}^{2}\right)}}=0.99988
$$

$r$ is close to 1 , and the data are indeed linear (Fig. 3).


Figure 3. The measured capacity between two parallel plates with changing distance. Circles represents the measured data, and red line shows the fitted line with $C=19.7 / D+14.43(\mathrm{pF})$.

