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Propagation Of Errors: How To Mathematically Predict Measurement Errors

Mike Peralta

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Propagation Of Errors: How To Mathematically Predict Measurement Errors Mike Peralta
“The Best Propagation-of-Errors Book Out There”

Great care was taken to fully derive what the technique of Propagation of Errors (POE) Analysis is based on. I would have loved to have this book as both an undergrad and grad student. (And as a professional scientist and engineer as well). And now this is finally available. As a student I was required to use (first order linear) POE to analyze measurement errors in my physical experiments. However it was never derived or explained. This book now derives the POE analysis. Not just to first order linear but also the correlated and second order case as well. With this POE book we now have “The Grand Slam” of POE books. In this second edition, exercises are now included so the book can be used in a class or lab setting.

What is Propagation of Errors?

Experimental measurements always have some degree of error. If these measurements are used to calculate other results, through mathematical expressions, these errors will propagate through to these other results.

As you will see in this book, the usual POE expression is first order and is linear in the parameters. Most of the time, the first order linear POE is all that is needed. However, sometimes the second order treatment is necessary. First order linear POE can be found in many fine books, but second order is rarely treated, and so that may be the highlight of this book for those who wish to really understand propagation-of-errors.

Notes about the Second Edition:

• Chapter 2 has been split into Chapters 2, 3, and 4.

• Chapter 3 was added to focus on Propagation of Errors when some or all of the random variables are correlated. This will be found to be very influential in many cases – especially when measuring procedures take advantage of tracking or matched resistors for example.

• Chapter 4 was added to include and expand on the Second Order Propagation of Errors Case.

• Exercises were added to Chapters 2, 3, and 4. This will now encourage this material to be used as a textbook.

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