Infrastructure Commission (INFCOM)

Standing Committee on Measurements, Instrumentation and Traceability (SC-MINT)

Expert Team on Quality, Traceability and Calibration (ET-QTC)

Calibration and Measurement Uncertainty

Part-3: Reporting the Uncertainty

Andrea Merlone (INRIM)
Drago Groselj (ARSO)



Content

- 1 What is the uncertainty and why we need it
- 2 The GUM
- 3 Statistical components
- 4 Systematic (instrumental) components
- 5 Calculating the uncertainty
- **6 Reporting the uncertainty**
- 7 Summary concepts



Reporting the uncertainty

The uncertainty of a measurement result is **a single value** obtained by combining all the components of uncertainty into an uncertainty budget, then multiplying by a coverage factor.

- It has no sense to express the uncertainty with more than 2 significant figures.
- The last figures of the measured value must be coherent with the order of magnitude of the uncertainty and vice versa.

```
20.3 \pm 0.1 \,^{\circ}\text{C} -> Correct 20.3 \pm 0.021 \,^{\circ}\text{C} -> Wrong 103.245 \pm 15 \,\text{Pa} -> Correct 103.245 \pm 152 \,\text{Pa} -> Wrong 2.346 \pm 0.002 \,\text{g} -> Correct 2.346 \pm 0.20 \,\text{g} -> Wrong
```



Reporting the uncertainty

When reporting the uncertainty, include the following information:

- > A list of all components of standard uncertainty
- Their degrees of freedom
- \triangleright The resulting value of U_c
- The components should be identified according to the method used to estimate their numerical values:
 - A. those which are evaluated by statistical methods
 - B. those which are evaluated by other means.
- A detailed description of how each component of standard uncertainty was evaluated
- The distribution associated to all the components



Combined Standard Uncertainty Law of propagation

- \succ The **combined standard uncertainty** of a measurement result, symbol $u_{\rm c}$, is taken to represent the estimated standard deviation of the result.
- It is obtained by combining the individual standard uncertainties $u_{i,j}$ whether arising from a <u>Type A</u> evaluation or a <u>Type B</u> evaluation.
- Combining standard deviations is often called the *law of propagation of uncertainty* and uses the "root-sum-of-squares" (square root of the sum-of-the-squares) method of combining uncertainty components estimated as standard deviations.



Coverage Factor

- It is common to multiply the combined standard uncertainty, $u_c(y)$, by a factor, k, chosen so that the interval $y \pm k \cdot u_c(y)$ has a specified (larger) probability of containing the true value of the measurand.
- \rightarrow GUM calls product $U = k \cdot u_c(y)$ an **expanded uncertainty**
- Factor k is called a **coverage factor** (often k = 1, 2 or 3)
- The probability that y ± U contains the true value is called the coverage probability



EXPANDED UNCERTAINTY

(to cover larger probability that the true value falls in the uncertainty interval)

product of a combined standard measurement uncertainty and a factor larger than the number one

NOTE 1 The factor depends upon the type of probability distribution of the **output quantity in a measurement model** and on the selected **coverage probability**.

NOTE 2 The term "factor" in this definition refers to a **coverage factor**.

Coverage factor	k =	1	1.845	1.960	2	2.576	3
Coverage probability	%	68.27	90	95	95.45	99	99.73



Example of uncertainty budget - Calibration

x_{i}			
		Distribution	$u(x_i) / {^{\circ}C}$
Components derived from the re	Normal	5.02 ·10-3	
Components derived from measure	Normal	1.27 ·10-2	
Components derived from	repeatibility	Rectangular	3.47 · 10-2
meteorological thermometer	resolution	Rectangular	4.04 · 10-3
	reproducibility	Rectangular	1.40 · 10-2
	hysteresis	Normal	2.00·10-2
		4.45 · 10-2	
	$U(x) = 2 \cdot u(x)$	k = 2	0.090



Reporting Uncertainty in field measurement (not calibration)

When completing the measurement uncertainty budget:

- List all Type B components (instrumental and environmental factors) separate from Type A (such as residual, statistical analysis etc.)
- 2. Describe all components and report all values in k=1
- 3. Be sure one of the component is the calibration uncertainty
- 4. Identify, evaluate and include all environmental effects and quantities of influence
- Report the distribution associated to every component (normal, rectangular...)
- 6. Calculate the propagation formula to evaluate the combined uncertainty
- 7. Multiply by the coverage factor, to obtain the combined uncertainty.



Summary



Summary of Steps 1/2

- Define the measurand and construct the mathematical model of the measurement
- 2. Obtain estimates, x_i , of the input quantities
- 3. Evaluate the standard uncertainties $u(x_i)$, by Type A or Type B methods, and evaluate the covariance $u(x_i,x_j)$ for each pair of correlated input estimates x_i and x_i
- 4. Apply the model to evaluate the output estimate, *y*



Summary of Steps 2/2

- 5. Propagate the standard uncertainties $u(x_i)$ and covariances $u(x_i,x_j)$ to obtain the combined standard uncertainty $u_c(y)$
- 6. Optionally, multiply $u_c(y)$ by a coverage factor, k, to obtain an expanded uncertainty, U
- Report the result, y, with either the combined standard uncertainty, u_c(y), or the expanded uncertainty, U
- 8. Explain the uncertainty clearly



Some summary concepts

- Measurement uncertainty is a property of a measurement result.
- Ideally this would be evaluated for every measurement result.
- There is general acceptance that it is possible to evaluate the uncertainty of a standardised method – and assume this uncertainty applies to future measurements made with that method.
- Need to be sure the uncertainty evaluation is appropriate for all applications of the method – i.e. conditions and scope of the evaluation (and validation) cover the ongoing use.
- Quality requirements within method become important.
- Ideally a method would provide a procedure for a user to evaluate the measurement uncertainty of results they have obtained, and the results of validation of the method uncertainty.

Uncertainty is also a matter of personal involvement:

- different operators can compile an uncertainty budget in different ways;
- different reasons can motivate moving Type A components into Type B;
- different solutions can be adopted to minimize the uncertainty.

The measurement procedures shall describe how each uncertainty contribution is determined.





End of Uncertainty Unit

