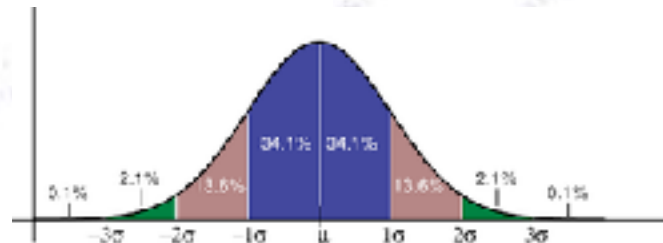


Applied Statistics

Project objectives and evaluation points



Troels C. Petersen (NBI)



"Statistics is merely a quantisation of common sense"

Project objective

The project in Applied Statistics is to **measure the gravitational acceleration,**

g

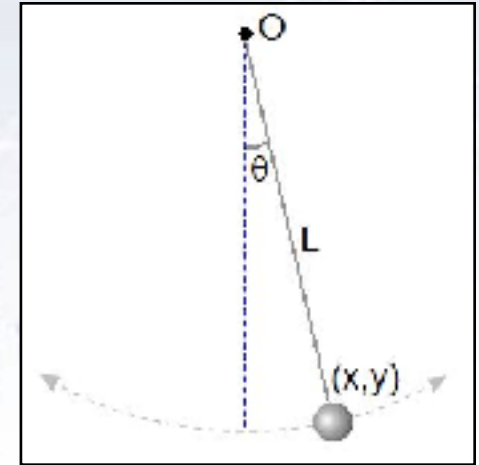
**with the greatest possible correct precision
and the most possible cross checks,
using two different experiments**

Applied Statistics - Project

The project in Applied Statistics uses two different experiments:

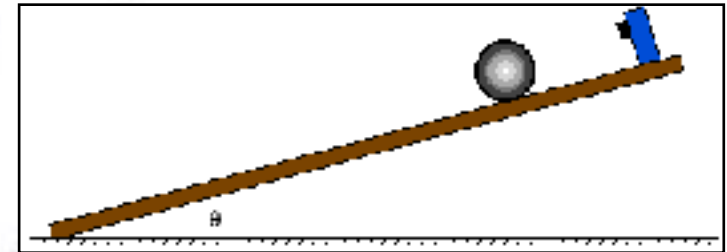
Simple pendulum:

Measure **length** and **period** of the pendulum. Length is measured with a measuring band and a laser, and time by your hand.



Ball rolling down incline:

Measure **incline angle**, **distance between gates**, **ball radius**, **rail distance** and **gate passage times**. First four are measured by hand, while timing is extracted from data files.



The project purpose is to learn how to extract, minimise and propagate errors. Before doing the experiments, please consider through error propagation, which of the measurements are going to be most challenging/limiting.

For more information, please look at the [project webpage](#).

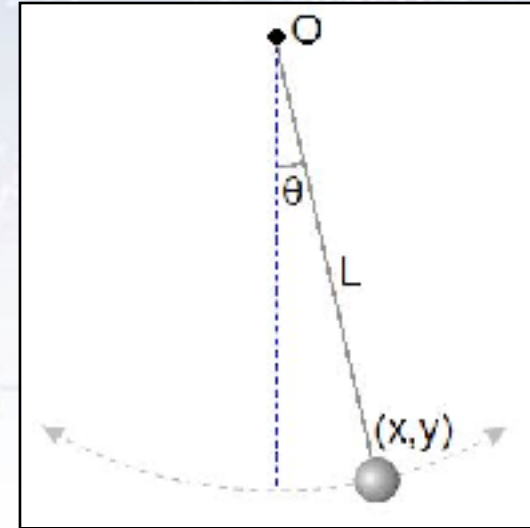
Experiment formulae

The pendulum formula is well known:

$$g = L \left(\frac{2\pi}{T} \right)^2$$

The resulting error formula is easy:

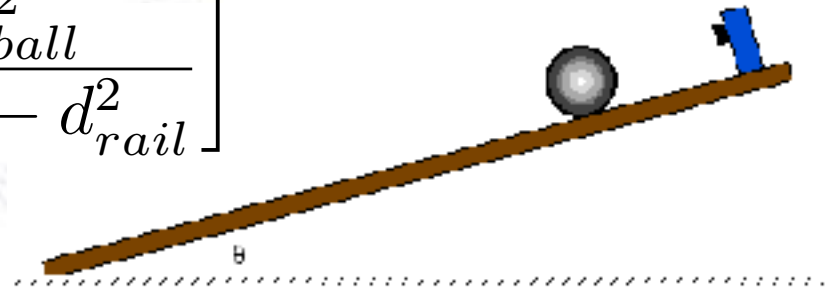
$$\sigma_g^2 = \left(\frac{2\pi}{T} \right)^4 \sigma_L^2 + \left(-2L \frac{(2\pi)^2}{T^3} \right)^2 \sigma_T^2$$



For the ball on incline, the formula is a bit more involved:

$$g = \frac{a}{\sin(\theta \pm \Delta\theta)} \left[1 + \frac{2}{5} \frac{D_{ball}^2}{D_{ball}^2 - d_{rail}^2} \right]$$

The resulting error formula is in this case not that nice, but certainly doable.



This is a case, where the numerical solution is a good cross check!

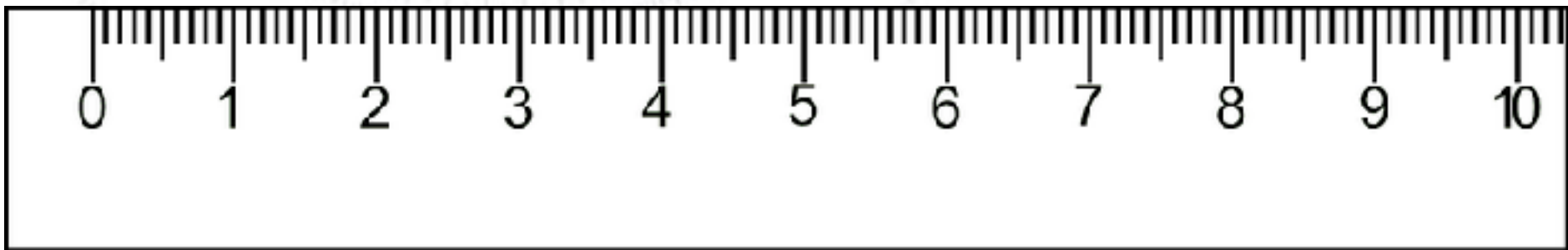
Estimating uncertainties

Estimating uncertainties is never easy, and always yields an inaccurate and possibly **doubtful or flawed result**.

A **rule of thumb** is, that one can read off at a precision of $1/2$ the smallest instrument division (i.e. 0.5mm on a folding rule). **But...**

- For some instruments, it can be done more precisely (e.g. large goniometer).
- For some setups, it is not the instrument that limits the precision, but rather experimental conditions (e.g. long pendulum).

Much better is to **estimate the uncertainty from the data itself**. That is why one should think about the design of an experiment, and also ensure to make multiple independent measurements.



Measurement situation

There are four possible situations in experimental measurements of a quantity:

One measurement, no error:

$$X = 3.14$$

Situation: You are f***ed!

You have no clue about uncertainty, and you can not obtain it!

Several measurements, no errors:

$$X1 = 3.14$$

$$X2 = 3.21$$

$$X3 = \dots$$

Situation: You are OK

You can combine the measurements, and from RMS get error on mean.

One measurement, with error:

$$X = 3.14 \pm 0.13$$

Situation: You are OK

You have a number with error, which you can continue with.

Several measurements, with errors:

$$X1 = 3.14 \pm 0.13$$

$$X2 = 3.21 \pm 0.09$$

$$X3 = \dots$$

Situation: You are on top of things!

You can both combine to a weighted, average and check with a chi-square.

Measurement situation

There are four possible situations in experimental measurements of a quantity:

One measurement, no error:

$$X = 3.14$$

Situation: You are f***ed!

You have no clue about uncertainty and you can not obtain it.

Several measurements, no errors:

$$X1 = 3.14$$

$$X2 = \dots$$

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You can combine the measurements, and from RMS get error on mean.

One measurement, with error:

$$X = 3.14 \pm 0.13$$

Situation: You are OK

You have a number with error, which you can continue with.

Several measurements, with errors:

$$X1 = 3.14 \pm 0.13$$

$$X2 = 3.21 \pm 0.09$$

$$X3 = \dots$$

Situation: You are on top of things!

You can both combine to a weighted average and check with a chi-square.

Commit this line of thinking to memory!

Measurement situation

There are four possible situations in experimental measurement of a quantity:

One measurement, no error:

$$X = 3.14$$

Several

errors:

Situation: You are **fr**

You have no
and you

measurements,
get error on mean.

Several measurements, with errors:

$$X1 = 3.14 \pm 0.13$$

$$X2 = 3.21 \pm 0.09$$

$$X3 = \dots$$

Situation: **independent** are OK

You have a number with error,
which you can continue with.

Situation: You are on top of things!

You can both combine to a weighted,
average and check with a chi-square.

Commit this line of thinking to memory!
For project: Repeat measurements in an independent way to get uncertainties.

Pendulum objectives

What should you have measured in order to have everything needed for measuring g ?

$$g = L \left(\frac{2\pi}{T} \right)^2$$

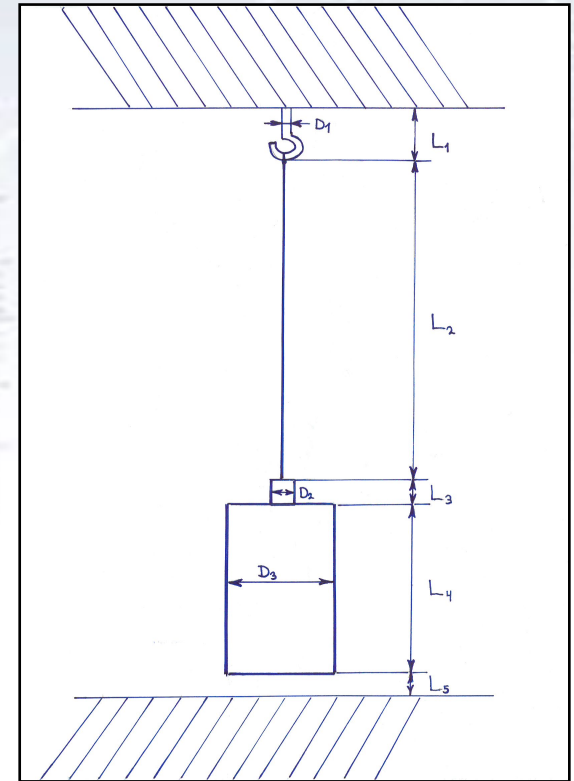
The answer is clear from the formula, but each measurement consists of several measurements!

It is generally worthwhile to make a good drawing ahead of doing the measurements.

Avoid bouncing pendulum, as it changes its length!

Make sure that you answer the following:

- What is the timing precision of **each person** in the group?
- What is the gravitational acceleration g and the errors from:
 - ♦ Length of pendulum.
 - ♦ Period of pendulum.



Ball on incline objectives

What should you have measured in order to have everything needed for measuring g ?

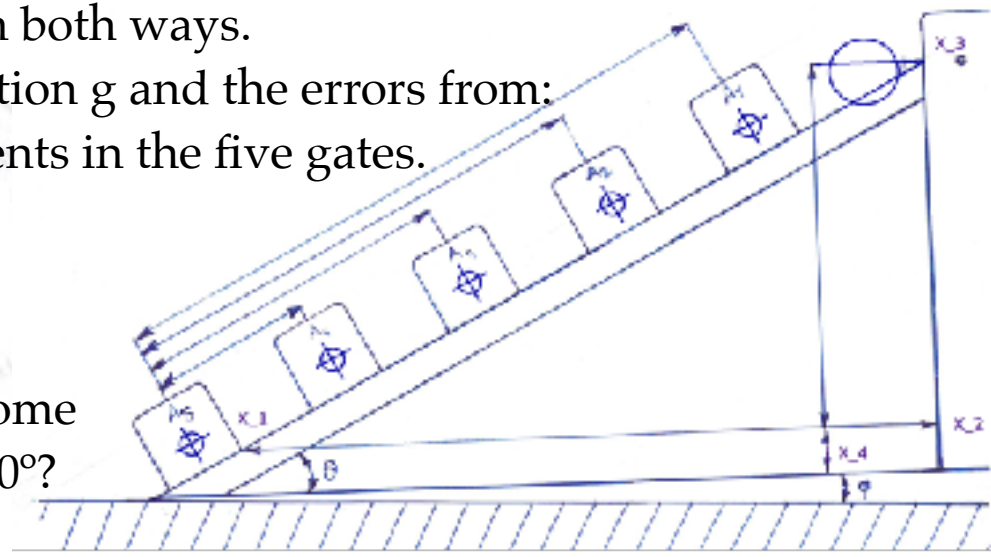
$$g = \frac{a}{\sin(\theta \pm \Delta\theta)} \left[1 + \frac{2}{5} \frac{D_{ball}^2}{D_{ball}^2 - d_{rail}^2} \right]$$

Ask yourself, what the critical measurements are. Where do you expect the largest impact on the result and uncertainty to come from?

Make sure that you answer the following:

- What is the angle of the rail θ , and what is the angle of the table, $\Delta\theta$.
 - You should measure the angle in both ways.
- What is the gravitational acceleration g and the errors from:
 - Timing and distance measurements in the five gates.
 - Ball radius and rail distance.
 - Angle(s) of the rail.

Finally, perhaps you can eliminate some of your uncertainty by making $\theta = 90^\circ$?



Combining measurements

Given repeated measurements (by individual group members) of several quantities, that can be combined, what is the best way forward?

Combine at the end of analysis:

Measurements:

$$L1 = 3.543 \pm 0.002 \text{ m}$$

$$T1 = 3.942 \pm 0.002 \text{ s}$$

$$\Rightarrow g1 = 9.821 \pm 0.005 \text{ m/s}^2$$

$$L2 = 3.545 \pm 0.003 \text{ m}$$

$$T2 = 3.940 \pm 0.003 \text{ s}$$

$$\Rightarrow g2 = 9.827 \pm 0.007 \text{ m/s}^2$$

$$L3 = 3.523 \pm 0.002 \text{ m}$$

$$T3 = 3.944 \pm 0.003 \text{ s}$$

$$\Rightarrow g3 = 9.771 \pm 0.006 \text{ m/s}^2$$

Combination:

$$g = 9.806 \pm 0.004 \text{ m/s}^2$$

$$\text{Chi2} = 28.3, \text{Ndof} = 2$$

$$\text{Prob}(\text{Chi2}, \text{Ndof}) = 7.5 \times 10^{-7}$$

Combine each quantity first:

Measurements:

$$L1 = 3.543 \pm 0.002 \text{ m}$$

$$L2 = 3.545 \pm 0.003 \text{ m}$$

$$L3 = 3.523 \pm 0.002 \text{ m}$$

$$\Rightarrow L = 3.537 \pm 0.002 \text{ m}$$

$$\text{Chi2} = 30.8, \text{Ndof} = 2$$

$$\text{Prob}(\text{Chi2}, \text{Ndof}) = 2.1 \times 10^{-7}$$

$$T1 = 3.942 \pm 0.002 \text{ s}$$

$$T2 = 3.940 \pm 0.003 \text{ s}$$

$$T3 = 3.944 \pm 0.003 \text{ s}$$

$$\Rightarrow T = 3.942 \pm 0.002 \text{ s}$$

$$\text{Chi2} = 1.3, \text{Ndof} = 2$$

$$\text{Prob}(\text{Chi2}, \text{Ndof}) = 0.52$$

Combination:

$$g = 9.806 \pm 0.004 \text{ m/s}^2$$

Combining measurements

Given repeated measurements (by individual group members) of several quantities, that can be combined, what is the best way forward?

Combine at the end of analysis:

Measurements:

$$L1 = 3.543 \pm 0.002 \text{ m}$$

$$T1 = 3.942 \pm 0.002 \text{ s}$$

$$\Rightarrow g1 = 9.821 \pm 0.005 \text{ m/s}^2$$

$$L2 = 3.545 \pm 0.003 \text{ m}$$

$$T2 = 3.940 \pm 0.003 \text{ s}$$

$$\Rightarrow g2 = 9.827 \pm 0.007 \text{ m/s}^2$$

$$L3 = 3.523 \pm 0.002 \text{ m}$$

$$T3 = 3.944 \pm 0.003 \text{ s}$$

$$\Rightarrow g3 = 9.771 \pm 0.006 \text{ m/s}^2$$

Combination:

$$g = 9.806 \pm 0.004 \text{ m/s}^2$$

$$\text{Chi2} = 28.3, \text{Ndof} = 2$$

$$\text{Prob}(\text{Chi2}, \text{Ndof}) = 7.5 \times 10^{-7}$$

I would argue for combination within each quantity, to check for consistency.

Combine each quantity first:

Measurements:

$$L1 = 3.543 \pm 0.002 \text{ m}$$

$$L2 = 3.545 \pm 0.003 \text{ m}$$

$$L3 = 3.523 \pm 0.002 \text{ m}$$

$$\Rightarrow L = 3.537 \pm 0.002 \text{ m}$$

$$\text{Chi2} = 30.8, \text{Ndof} = 2$$

$$\text{Prob}(\text{Chi2}, \text{Ndof}) = 2.1 \times 10^{-7}$$

$$T1 = 3.942 \pm 0.002 \text{ s}$$

$$T2 = 3.940 \pm 0.003 \text{ s}$$

$$T3 = 3.944 \pm 0.003 \text{ s}$$

$$\Rightarrow T = 3.942 \pm 0.002 \text{ s}$$

$$\text{Chi2} = 1.3, \text{Ndof} = 2$$

$$\text{Prob}(\text{Chi2}, \text{Ndof}) = 0.52$$

Combination:

$$g = 9.806 \pm 0.004 \text{ m/s}^2$$

Cross checks are VITAL

The two experiments are relatively simple, but you should **imagine that they are more complicated** (and potentially ground breaking), and that you need to **convince others**, that what you're doing is **correct and accurate**.

Imagine the following question from a reviewer:

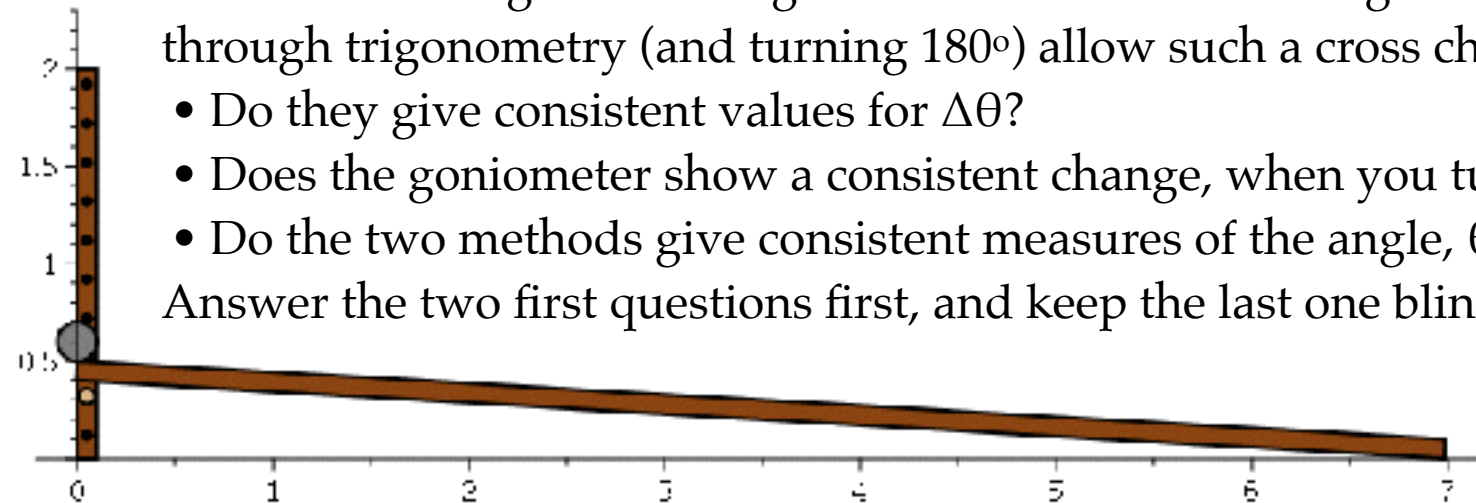
"Do you know that you measure the angle correctly with the goniometer?"

I know that it is unlikely, but in your next experiment, you'll be standing with a complicated Xmeter (which you build yourself?), and not being sure.

Measuring things in **two independent ways** yielding consistent results is VERY convincing. For the angle measured both with the goniometer and through trigonometry (and turning 180°) allow such a cross checks:

- Do they give consistent values for $\Delta\theta$?
- Does the goniometer show a consistent change, when you turn it 180° ?
- Do the two methods give consistent measures of the angle, θ ?

Answer the two first questions first, and keep the last one blinded!





Notes on the angles

Discussion of the angle θ

The angle θ , between the rail and the direction of gravity, can (and should) be measured in **two independent ways**, which allows for a vital cross check:

With the goniometer: $\theta = \theta_{\text{gonio}}$

Using trigonometry and turning experiment: $\theta = \theta_{\text{trig}} + \Delta\theta_{\text{turn}}$

You might think, that doing things in two independent ways is needless. But this is very important in experiments (which might be extremely complicated and rely on many assumptions!), as this ensures the correctness of the central value, and also tests if the uncertainties are realistic.

For this reason, the formula for g for the ball-on-incline experiment has two versions, depending on angular measurement, and with the above one has:

$$g = \frac{a}{\sin(\theta)} \left[1 + \frac{2}{5} \frac{D_{ball}^2}{D_{ball}^2 - d_{rail}^2} \right]$$

Note on $\Delta\theta$

The angle of the table of the Ball-on-Incline (BoI) experiments - denoted $\Delta\theta$ - can be determined in two ways (thus again allowing for cross check).

1. Using a goniometer before and after turning the experiment 180 degrees.
2. Measuring the acceleration before (normal direction, “norm”) and after (reverse direction, “rev”) turning the experiment 180 degrees, and equating the value for g between the two measurements:

$$\frac{a_{\text{norm}}}{\sin(\theta + \Delta\theta)} = g = \frac{a_{\text{rev}}}{\sin(\theta - \Delta\theta)}$$

As we can measure the acceleration in both configurations and also the angle θ , we have one equation with one unknown, which happen to have an analytical solution:

$$\Delta\theta = \frac{(a_{\text{norm}} - a_{\text{rev}}) \sin(\theta)}{(a_{\text{norm}} + a_{\text{rev}}) \cos(\theta)}$$



Notes on your report

Report content

Your report is intended for your fellow students, and you therefore do not need to make a long description of the experimental setup.

However, from your report, your fellow students (and we) should be able to **repeat/reproduce your experiment and subsequent data analysis**. Thus you have write what measurements you make (can be put in appendix, see next page), and exactly what you do with them.

Particularly important is, that you apply cross checks and Chi2 evaluations, whenever you can, and use these to evaluate uncertainties and possibly exclude measurements. This description is very important.

In the end, we simply want to see that you can get from raw data to final results, and that you can convince others (your peers and us), that what you have done is correct.

Therefore, make sure that you go through your numbers and errors and check that they are “reasonable”. If they are not, find and correct the error or at least comment.

Example of appendix

APPENDICES

A. Pendulum Experiment

A1 Experimental Setup

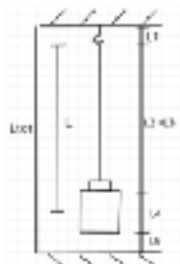


Fig. A1: Schematic representation of the pendulum experimental setup.

A2 Experimental Results

L [cm]	$L_{CM}^{(1)}$ [cm]	$L_{CM}^{(2)}$ [cm]	$L_{CM}^{(3)}$ [cm]	$L_{CM}^{(4)}$ [cm]
1.05	18.45	2.52	7.56	2.89
1.05	18.45	2.52	7.71	2.89
1.05	18.45	2.52	7.76	2.89
1.05	18.45	2.52	7.76	2.89

Table A1: Geometrical measurements of different parts of the pendulum experimental setup. The first measurement, $L_{CM}^{(1)}$, is an estimation of the distance from the pivot to the pendulum's bob to the bottom of the floor (to the bob's initial point).

L [cm]	$L_{CM}^{(1)}$ [cm]	$L_{CM}^{(2)}$ [cm]	$L_{CM}^{(3)}$ [cm]	$L_{CM}^{(4)}$ [cm]
1.05	18.45	2.52	7.56	2.89
1.05	18.45	2.52	7.71	2.89
1.05	18.45	2.52	7.76	2.89
1.05	18.45	2.52	7.76	2.89

Table A2: Results of the second laser ($L_{CM}^{(2)}$) test in performed. By construction a $L_{CM}^{(2)} = 0.5$ cm is expected. The second test provides a really small $L_{CM}^{(2)}$, meaning that the fitting function does describe the digitized data very well (i.e., it is not gradually, whereas the first and side tests provide a more large probability, that we could have got lost at some).

Iteration number	Time [s]
1	5.7958
2	5.6052
3	5.4512
4	51.7887
5	50.1077
6	50.5051
7	50.7094
8	50.8088
9	50.8088
10	50.1719
11	50.5611
12	50.8016
13	50.8088
14	50.8088
15	50.8088
16	50.8088
17	50.8088
18	50.8088
19	50.8088
20	50.8088
21	50.8088
22	50.8088
23	50.8088
24	50.8088
25	50.8088

Table A3: Obtained values for an experimental process used in Fig. 1. The number of decimals is not significant, but corresponds to the digital precision of the script used to obtain the timing values.

T [s]	$T_{CM}^{(1)}$ [s]	$T_{CM}^{(2)}$ [s]	$T_{CM}^{(3)}$ [s]	$T_{CM}^{(4)}$ [s]
1.05	0.012	1.0	0.5	0.5
1.05	0.012	0.1	0.5	0.5
1.05	0.012	0.1	0.5	0.5
1.05	0.012	0.1	0.5	0.5

Table A4: Results of the first laser ($T_{CM}^{(1)}$) test in performed. By construction a $T_{CM}^{(1)} = 0.5$ s is expected. The second test provides a really small $T_{CM}^{(1)}$, meaning that the fitting function does describe the digitized data very well (i.e., it is not gradually, whereas the first and side tests provide a more large probability, that we could have got lost at some).

$T_{CM}^{(1)}$ [s]	$T_{CM}^{(2)}$ [s]	$T_{CM}^{(3)}$ [s]	$T_{CM}^{(4)}$ [s]
0.012	0.01	0.01	0.01
0.012	0.01	0.01	0.01
0.012	0.01	0.01	0.01
0.012	0.01	0.01	0.01

Table A5: Results of the second laser ($T_{CM}^{(2)}$) test in performed. By construction a $T_{CM}^{(2)} = 0.5$ s is expected. The second test provides a really small $T_{CM}^{(2)}$, meaning that the fitting function does describe the digitized data very well (i.e., it is not gradually, whereas the first and side tests provide a more large probability, that we could have got lost at some).

$T_{CM}^{(1)}$ [s]	$T_{CM}^{(2)}$ [s]	$T_{CM}^{(3)}$ [s]	$T_{CM}^{(4)}$ [s]
0.012	0.01	0.01	0.01
0.012	0.01	0.01	0.01
0.012	0.01	0.01	0.01
0.012	0.01	0.01	0.01

Table A6: Results of the third laser ($T_{CM}^{(3)}$) test in performed. By construction a $T_{CM}^{(3)} = 0.5$ s is expected. The second test provides a really small $T_{CM}^{(3)}$, meaning that the fitting function does describe the digitized data very well (i.e., it is not gradually, whereas the first and side tests provide a more large probability, that we could have got lost at some).

B

B. Ball on Inclined Experiment

B1 Experimental Setup

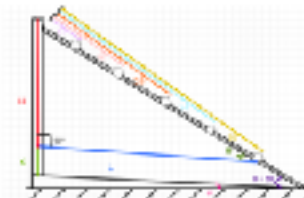


Fig. B1: Schematic representation of the experimental setup used to obtain g by throwing a ball down an inclined plane.

B2 Experimental Results

Time [s]	Time [s]	Time [s]	Time [s]	Time [s]
1.05	1.05	1.05	1.05	1.05
1.05	1.05	1.05	1.05	1.05
1.05	1.05	1.05	1.05	1.05
1.05	1.05	1.05	1.05	1.05

Table B1: Measurements of the position of each gate in the experimental setup.

L [m]	$L_{CM}^{(1)}$ [m]	$L_{CM}^{(2)}$ [m]	$L_{CM}^{(3)}$ [m]
1.05	0.01	0.01	0.01
1.05	0.01	0.01	0.01
1.05	0.01	0.01	0.01
1.05	0.01	0.01	0.01

Table B2: Measurements of the experimental setup used to obtain the value of g (see Fig. 1).

$L_{CM}^{(1)}$ [m]	$L_{CM}^{(2)}$ [m]	$L_{CM}^{(3)}$ [m]
0.01	0.01	0.01
0.01	0.01	0.01
0.01	0.01	0.01
0.01	0.01	0.01

Table B3: Measurements of the experimental setup used to obtain the value of the gravitational constant.

$L_{CM}^{(1)}$ [m]	$L_{CM}^{(2)}$ [m]	$L_{CM}^{(3)}$ [m]
0.01	0.01	0.01
0.01	0.01	0.01
0.01	0.01	0.01
0.01	0.01	0.01

Table B4: Geometrical measurements of the angles.

Time [s]	Time [s]	Time [s]	Time [s]	Time [s]
1.05	1.05	1.05	1.05	1.05
1.05	1.05	1.05	1.05	1.05
1.05	1.05	1.05	1.05	1.05
1.05	1.05	1.05	1.05	1.05

Table B5: Geometrical measurements of the angles in the experimental setup.

$L_{CM}^{(1)}$ [m]	$L_{CM}^{(2)}$ [m]	$L_{CM}^{(3)}$ [m]	$L_{CM}^{(4)}$ [m]	$L_{CM}^{(5)}$ [m]
0.01	0.01	0.01	0.01	0.01
0.01	0.01	0.01	0.01	0.01
0.01	0.01	0.01	0.01	0.01
0.01	0.01	0.01	0.01	0.01

$L_{CM}^{(1)}$ [m]	$L_{CM}^{(2)}$ [m]	$L_{CM}^{(3)}$ [m]	$L_{CM}^{(4)}$ [m]	$L_{CM}^{(5)}$ [m]
0.01	0.01	0.01	0.01	0.01
0.01	0.01	0.01	0.01	0.01
0.01	0.01	0.01	0.01	0.01
0.01	0.01	0.01	0.01	0.01

$L_{CM}^{(1)}$ [m]	$L_{CM}^{(2)}$ [m]	$L_{CM}^{(3)}$ [m]	$L_{CM}^{(4)}$ [m]	$L_{CM}^{(5)}$ [m]
0.01	0.01	0.01	0.01	0.01
0.01	0.01	0.01	0.01	0.01
0.01	0.01	0.01	0.01	0.01
0.01	0.01	0.01	0.01	0.01

$L_{CM}^{(1)}$ [m]	$L_{CM}^{(2)}$ [m]	$L_{CM}^{(3)}$ [m]	$L_{CM}^{(4)}$ [m]	$L_{CM}^{(5)}$ [m]
0.01	0.01	0.01	0.01	0.01
0.01	0.01	0.01	0.01	0.01
0.01	0.01	0.01	0.01	0.01
0.01	0.01	0.01	0.01	0.01

Table B6: Results obtained for the g test in performed. By construction a $g = 9.81$ m/s² is expected. The second test provides a really small g , meaning that the fitting function does describe the digitized data very well (i.e., it is not gradually, whereas the first and side tests provide a more large probability, that we could have got lost at some).

$L_{CM}^{(1)}$ [m]	$L_{CM}^{(2)}$ [m]	$L_{CM}^{(3)}$ [m]	$L_{CM}^{(4)}$ [m]
0.01	0.01	0.01	0.01
0.01	0.01	0.01	0.01
0.01	0.01	0.01	0.01
0.01	0.01	0.01	0.01

Table B7: Results of the second laser ($L_{CM}^{(2)}$) test in performed. By construction a $L_{CM}^{(2)} = 0.5$ cm is expected. The second test provides a really small $L_{CM}^{(2)}$, meaning that the fitting function does describe the digitized data very well (i.e., it is not gradually, whereas the first and side tests provide a more large probability, that we could have got lost at some).

B3 Error propagation on g

$$\frac{\partial g}{\partial L} = \frac{1}{\sin(\theta \pm \Delta\theta)} \left(\frac{1}{L} + \frac{\partial}{\partial L} \left(\frac{1}{\sin(\theta \pm \Delta\theta)} \right) \right) \quad (1.12)$$

Example of writing up “raw” measurements, making the analysis reproducible!



Project evaluation

Project evaluation

Pendulum:

- Did you measure $T \pm \sigma(T)$ correctly? Combine with Chi2 and comments?
- Did you measure $L \pm \sigma(L)$ correctly? Combine and check correctly?
- Did you provide the individual T and L precisions/uncertainties on g?
- Did you measure each team members timing precision and submit these?

Ball on incline:

- $T \pm \sigma(T)$
 - $L \pm \sigma(L)$
- } $\Rightarrow a \pm \sigma(a)$, with Chi2 and comments.
- $\theta, \Delta\theta$ obtained correctly and
 - d, R and errors propagated correctly?

Generally:

- **Correctly propagated uncertainties, showing individual contributions.**
- **Using Chi2 and its probability, whenever possible.**
- All necessary figures and tables there? 2-3 essential figures needed.
- Text enough to understand results? Clear and fitting captions?
- Comment on result (especially inconsistencies) and correct significant digits.

Collect results: Pendulum (T, L, g) and Ball on Incline (T, L, a, θ , $\Delta\theta$, d, R)

Project challenge

The project consist of experiments and data analysis, which well resembles those in real life.

There is TONS of experience to gather from these!!!

For this reason, we give as challenge to persons / groups, if you can manage the following:

- Pendulum measurement better than $1/1000$ with full and correct data analysis and error propagation consistent with g .
- Ball on incline measurement better than $1/100$ with full and correct data analysis and error propagation consistent with g .

It is perfectly alright NOT to do this, and one is of course allowed to continue in person, and just submit a personal addition.



Bonus Slides

Different equation versions

$$g = \frac{a}{\sin(\theta \pm \Delta\theta)} \left[1 + \frac{2}{5} \frac{R^2}{R^2 - \left(\frac{d}{2}\right)^2} \right]$$

$$g = \frac{a}{\sin(\theta \pm \Delta\theta)} \left[1 + \frac{2}{5} \frac{r_{ball}^2}{r_{ball}^2 - (d_{rail}/2)^2} \right]$$

$$g = \frac{a}{\sin(\theta \pm \Delta\theta)} \left[1 + \frac{2}{5} \frac{D_{ball}^2}{D_{ball}^2 - d_{rail}^2} \right]$$