



# Contents

<b>PREFACE</b>	v
<b>CHAPTER 1 INTRODUCTION: VARIANCE AND COVARIANCE</b>	
1.1 Introduction	1
1.2 Variance	4
1.3 Estimation of the variance of observables	5
1.4 Covariance and the correlation coefficient	7
1.5 Estimation of the correlation coefficient of observables	10
1.6 Estimation of standard deviation and correlation coefficient: example	11
1.7 Partial derivatives: availability and use	13
1.8 The linear assumption	14
<b>CHAPTER 2 ERROR PROPAGATION FROM TWO OBSERVABLES TO TWO PARAMETERS</b>	
2.1 Linear relationships	16
2.2 Two uncorrelated observables	17
2.3 The error ellipse	21
2.4 The conditional standard deviation	26
2.5 Uncorrelated observables: an example	27
2.6 Two correlated observables	29
2.7 Errors in many predicted observables obtained from two parameters	33
2.8 Propagation of errors to non-independent parameters	36

### CHAPTER 3 ERRORS IN TWO PARAMETERS OBTAINED FROM SEVERAL OBSERVABLES

3.1 Introduction . . . . .	37
3.2 Propagation versus calculation . . . . .	37
3.3 Weighting . . . . .	38
3.4 Least-squares equations and refinement . . . . .	39
3.5 General error equations . . . . .	44
3.6 Equations for error propagation . . . . .	47
3.7 Example: the Arrhenius parameters . . . . .	48
3.8 Equations for error calculation . . . . .	53
3.9 Error calculation: example . . . . .	57
3.10 Error equations for the slope and intercept . . . . .	58

### CHAPTER 4 ERROR PROPAGATION FROM SEVERAL OBSERVABLES TO THE SAME NUMBER OF PARAMETERS

4.1 Linear transformations . . . . .	60
4.2 The variance-covariance matrix . . . . .	62
4.3 Error propagation equations . . . . .	63
4.4 Propagation of errors from three observables to three parameters: example . . . . .	65
4.5 Errors in predicted observables . . . . .	67
4.6 Propagation to fewer or more parameters . . . . .	67
4.7 Errors in the transformation matrix . . . . .	68

### CHAPTER 5 ERRORS IN SEVERAL PARAMETERS OBTAINED FROM MANY OBSERVABLES

5.1 Introduction . . . . .	71
5.2 Weight matrices . . . . .	71
5.3 Least-squares equations and refinement . . . . .	73
5.4 General error equations . . . . .	76
5.5 Equations for error propagation . . . . .	77
5.6 Procedure for error calculation . . . . .	78
5.7 Error calculation: an example . . . . .	80
5.8 Errors in the transformation matrix . . . . .	81

CONTENTS

ix

APPENDIX A BIBLIOGRAPHY . . . . . 83

APPENDIX B COMPUTER PROCEDURES

B.1 Introduction . . . . . 84  
B.2 Errprop: user's notes . . . . . 85  
B.3 Errprop: Algol listing . . . . . 86  
B.4 Errprop: Fortran listing . . . . . 91  
B.5 Errcalc: user's notes . . . . . 96  
B.6 Errcalc: Algol listing . . . . . 98  
B.7 Errcalc: Fortran listing . . . . . 104

INDEX . . . . . 111