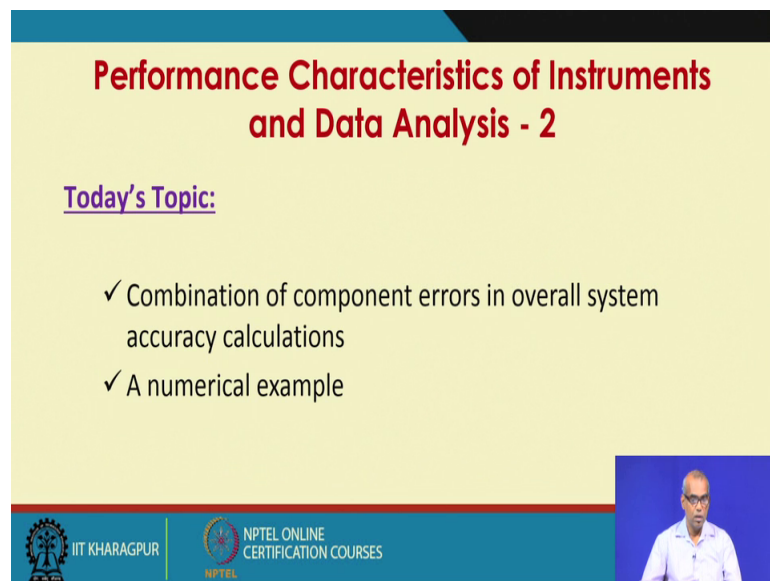


Chemical Process Instrumentation
Prof. Debasis Sarkar
Department of Chemical Engineering
Indian Institute of Technology, Kharagpur

Lecture – 13
Performance Characteristics of Instruments and Data Analysis-II (Contd.)

Welcome to lecture 13. In the previous lecture, we have talked about various types of errors that are associated with your measurement. In this lecture, we will talk about how to combine various component errors to calculate the overall accuracy in the measurement. See, when you measure a quantity the instrument that are using may have several components and each component may have some uncertainty or error associated with it. So, the question we ask; now is how do I combine this individual errors to compute the overall accuracy in the measurement.



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**Performance Characteristics of Instruments
and Data Analysis - 2**

Today's Topic:

- ✓ Combination of component errors in overall system accuracy calculations
- ✓ A numerical example

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So, the today's topic is combination of component errors in overall system accuracy calculations and then after introducing this concept you will also take a simple numerical example for demonstration.

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COMBINATION OF COMPONENT ERRORS IN OVERALL SYSTEM ACCURACY CALCULATIONS

- A measurement system is often made up of a chain of components, each of which has individual inaccuracy.
- We may also use measurements from various instruments to compute some quantity. Each instrument may be associated with some inaccuracy.

$$\text{Re} = \frac{DV\rho}{\mu}$$

- If the individual inaccuracies are known, how do we compute the overall inaccuracy?

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(A video inset shows a man in a white shirt speaking.)

So, measurement system is often made up of a chain of components each of which has individual accuracy we may also use measurements from various instruments to compute some quantity and each instrument may be associated with some inaccuracy for example, let us consider that Reynolds number is $DV\rho/\mu$ which is diameter of the tube through which a liquid is flowing into velocity of the liquid if the density of the liquid divided by viscosity.

Now you can use different instruments to measure diameter velocity density and viscosity and each measurement may have some uncertainty associated with it and then when you compute Reynolds number from the measured diameter velocity density and viscosity, how do I combine; this uncertainties in individual measurements to get an estimate of overall accuracy in computation of Reynolds number. So, this is the question we ask.

So, that if you know the diameter is measured with this uncertainty if density is measured with this uncertainty. So, on and. So, forth how do I combine this uncertainties together to get an estimate of overall accuracy in the computation of Reynolds number? So, the first question we ask is if the individual inaccuracies are known; how do I compute the overall inaccuracy.

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COMBINATION OF COMPONENT ERRORS IN OVERALL SYSTEM ACCURACY CALCULATIONS

Reverse Problem:

- If we specify a certain ACCURACY in a computed result, what errors are allowable in the individual measurements/instruments?

$$Re = \frac{DV\rho}{\mu}$$

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This is the forward problem. So, I know the individual inaccuracies how do I combine the reverse problem is let us say I want to specify that I want the computation of Reynolds number with maximum allowable inaccuracy is this. So, maximum allowable inaccuracies x percent what were the accuracies we each we must compute diameter velocity density and viscosity. So, this is known as reverse problem.

So, forward problem you know the individual component in accuracies combine them to compute the overall systems accuracy in the reverse problem you specify that I want the final measurement with this specified inaccuracy or specified accuracy. So, what are the maximum inaccuracy that can be tolerated in individual measurements?

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COMBINATION OF COMPONENT ERRORS IN OVERALL SYSTEM ACCURACY CALCULATIONS

Consider: $y = f(x_1, x_2, x_3, \dots, x_n)$

For a small changes in independent variables x_i , a Taylor Series Expansion gives an approximation of change in dependent variable, y

$$\Delta y \approx \frac{\partial f}{\partial x_1} \Delta x_1 + \frac{\partial f}{\partial x_2} \Delta x_2 + \frac{\partial f}{\partial x_3} \Delta x_3 + \dots + \frac{\partial f}{\partial x_n} \Delta x_n$$

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So, let us consider that a measurement can be expressed as a function of various individual measurements such as x_1, x_2, x_3 up to x_n for a small change in independent variable x_i a Taylor series expansion gives an approximation of change in the dependent variable y . So, y is a function of x_1, x_2, x_3 up to x_n . Now, if I make small changes in this x_i a Taylor series expansion gives me an approximation of change in dependent variable y .

So, that can be written as shown Δy which is change in the dependent variable is $\frac{\partial f}{\partial x_1} \Delta x_1 + \frac{\partial f}{\partial x_2} \Delta x_2 + \dots + \frac{\partial f}{\partial x_n} \Delta x_n$.

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COMBINATION OF COMPONENT ERRORS IN OVERALL SYSTEM ACCURACY CALCULATIONS

Consider: (1) the $\frac{\partial f}{\partial x_i}$ as sensitivities of y to changes in particular x
(2) Δx 's as uncertainty u_{x_i} in each measured value

Then, corresponding uncertainty U_y in y is:

$$U_y \approx \frac{\partial f}{\partial x_1} u_{x_1} + \frac{\partial f}{\partial x_2} u_{x_2} + \frac{\partial f}{\partial x_3} u_{x_3} + \dots + \frac{\partial f}{\partial x_n} u_{x_n}$$

Handwritten notes: $\frac{\partial f}{\partial x_i}$ and u_{x_i}

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And $\frac{\partial f}{\partial x_n}$; now let us consider this $\frac{\partial f}{\partial x_i}$ $\frac{\partial f}{\partial x_1} u_{x_1}$ this quantity. So, in general $\frac{\partial f}{\partial x_i}$ and u_{x_i} quantities the $\frac{\partial f}{\partial x_i}$.

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COMBINATION OF COMPONENT ERRORS IN OVERALL SYSTEM ACCURACY CALCULATIONS

Consider: (1) the $\frac{\partial f}{\partial x_i}$ as sensitivities of y to changes in particular x
(2) Δx 's as uncertainty u_{x_i} in each measured value

Then, corresponding uncertainty U_y in y is:

$$U_y \approx \frac{\partial f}{\partial x_1} u_{x_1} + \frac{\partial f}{\partial x_2} u_{x_2} + \frac{\partial f}{\partial x_3} u_{x_3} + \dots + \frac{\partial f}{\partial x_n} u_{x_n}$$

Handwritten notes: $\frac{\partial f}{\partial x_i} u_{x_i}$ and a checkmark

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$\frac{\partial f}{\partial x_i}$ quantities can be considered as sensitivities of y to change in particular x and then this u_{x_i} ; let us consider uncertainties in each measured value. So, the corresponding uncertainty will be sum of all this quantities. So, the uncertainty in y is sum of all this $\frac{\partial f}{\partial x_i} u_{x_i}$ quantity.

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COMBINATION OF COMPONENT ERRORS IN OVERALL SYSTEM ACCURACY CALCULATIONS

Maximum value of uncertainty:

$$U_{y,\max} \approx \left| \frac{\partial f}{\partial x_1} u_{x_1} \right| + \left| \frac{\partial f}{\partial x_2} u_{x_2} \right| + \left| \frac{\partial f}{\partial x_3} u_{x_3} \right| + \dots + \left| \frac{\partial f}{\partial x_n} u_{x_n} \right|$$

Handwritten notes: A red circle around the formula with the text "df/dxi" and "u_xi" written inside. A red checkmark is also present.

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So, maximum uncertainty can be obtained, if I take the sum of absolute values of this quantities.

If I do not take absolute values we sum of such terms will have positive value sum of such terms will have may have negative values and we will get a much lower estimate or much higher estimate than the actual uncertainty. So, the maximum possible uncertainty is when I take the absolute values.

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COMBINATION OF COMPONENT ERRORS IN OVERALL SYSTEM ACCURACY CALCULATIONS

Maximum value of uncertainty:

$$U_{y,\max} \approx \left| \frac{\partial f}{\partial x_1} u_{x_1} \right| + \left| \frac{\partial f}{\partial x_2} u_{x_2} \right| + \left| \frac{\partial f}{\partial x_3} u_{x_3} \right| + \dots + \left| \frac{\partial f}{\partial x_n} u_{x_n} \right|$$

More realistic uncertainty will be:

$$U_y \approx \pm \left[\left(\frac{\partial f}{\partial x_1} u_{x_1} \right)^2 + \left(\frac{\partial f}{\partial x_2} u_{x_2} \right)^2 + \left(\frac{\partial f}{\partial x_3} u_{x_3} \right)^2 + \dots + \left(\frac{\partial f}{\partial x_n} u_{x_n} \right)^2 \right]^{1/2}$$

Overall estimated uncertainty due to combined effect:

$$U_y \approx \pm \left[\sum_{i=1}^n \left(\frac{\partial f}{\partial x_i} \right)^2 (u_{x_i})^2 \right]^{1/2}$$

Note that we have neglected terms such as:

$$\frac{\partial f}{\partial x_1} \frac{\partial f}{\partial x_2} u_{x_1} u_{x_2}$$

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So, sum of all the absolute values will give the maximum value of uncertainty, but the most provable uncertainty will be or most realistic estimate of uncertainty will be if I take this value what will do is I square take R m s type of values right. So, this can be written compactly as this. So, how you obtain this from this you just square both the sides and written only this square terms sum of this square terms drop the cost terms like $u_{x1} u_{x2}$ and so on and so forth then u square is becomes this term square.

So, u becomes square root of this. So, we have neglected terms like $\frac{\partial f}{\partial x_1} \frac{\partial f}{\partial x_2} u_{x1}$ and u_{x2} such cross terms. So, if the individual inaccuracy is unknown; that means, $\frac{\partial f}{\partial x_i} u_{x_i}$ all this $u_{x1} u_{x2} u_{x3}$ all this things are known and if I can calculate the sensitivity terms such as $\frac{\partial f}{\partial x_1} \frac{\partial f}{\partial x_2}$ and so on and so forth; I can compute the overall inaccuracy or uncertainty using this expression. Now let us consider the reverse problem which is more interesting.

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COMBINATION OF COMPONENT ERRORS IN OVERALL SYSTEM ACCURACY CALCULATIONS

Reverse Problem:
We expect that final results must meet some specified accuracy. What is the accuracy needed for each instrument/measurement?

$$U_y = \pm \left[\sum_{i=1}^n \left(\frac{\partial f}{\partial x_i} \right)^2 (u_{x_i})^2 \right]^{1/2}$$

Given: U_y
What are u_{x_i} ?

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We expect that final results must meet some specified inaccuracy or accuracy we expect that final results must meet some specified accuracy what is the accuracy needed for each instrument or measurement. So, this is the expression we just obtain which tells us how to combine the individual errors.

So, individual uncertainties to get overall uncertainty in the measurement, but in case of reverse problem we say we are given this how do I calculate this in the forward problem we are given this and if we know this I can calculate this in a forward or step forward

manner, but the reverse problem is if overall uncertainty is specified. So, U_y is given what are the values of u_{x_i} , how do I compute that this is a reverse problem.

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COMBINATION OF COMPONENT ERRORS IN OVERALL SYSTEM ACCURACY CALCULATIONS

Reverse Problem:
 We expect that final results must meet some specified accuracy. What is the accuracy needed for each instrument/measurement?

$$U_y \approx \pm \left[\sum_{i=1}^n \left(\frac{\partial f}{\partial x_i} \right)^2 (u_{x_i})^2 \right]^{1/2}$$

Given: U_y
What are u_{x_i} ?

- No unique solution exists!
- Many combination of individual errors may give the same overall error

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Please note that there is no unique solution for this problem because many combination of individual errors may give the same overall error.

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COMBINATION OF COMPONENT ERRORS IN OVERALL SYSTEM ACCURACY CALCULATIONS

- To get one working solution, apply Method of Equal Effects

Assume each term contribute equally to the overall error

$$U_y \approx \pm \left[\sum_{i=1}^n \left(\frac{\partial f}{\partial x_i} \right)^2 (u_{x_i})^2 \right]^{1/2}$$

Set: $\frac{\partial f}{\partial x_1} u_{x_1} = \frac{\partial f}{\partial x_2} u_{x_2} = \dots$

$u_{x_i} = \frac{U_y}{\sqrt{n} \frac{\partial f}{\partial x_i}}$

$U_y = \sqrt{n} \frac{\partial f}{\partial x_i} u_{x_i}$
 $u_{x_i} = \sqrt{\frac{U_y}{n} \frac{\partial x_i}{\partial f}}$

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So, to get one working solution we apply something called method of equal effects what it means is we assume that each term contribute equally to the overall error. So, the

overall uncertainty you have seen in the forward computation or the forward problem is this. So, it is the sum of combinations of terms like $\frac{\partial f}{\partial x_i} u_{x_i}$.

So, $\left(\frac{\partial f}{\partial x_i} u_{x_i}\right)^2$. So, these are the terms now if I assume that each term contribute equally this is an approximation, but if I make this approximation I will set $\frac{\partial f}{\partial x_i} u_{x_i}$ equal to $\frac{\partial f}{\partial x_2} u_{x_2}$ and so on and so forth then I can then what I will get from here is if I assume all these things are equal note that this will be n times $\left(\frac{\partial f}{\partial x_i} u_{x_i}\right)^2$. So, inside right. So, U_y will be $\sqrt{n \left(\frac{\partial f}{\partial x_i} u_{x_i}\right)^2}$ will be this in other words U_y will be square root of $n \left(\frac{\partial f}{\partial x_i} u_{x_i}\right)^2$ or u_{x_i} will be then U_y divided by square root of $n \frac{\partial f}{\partial x_i}$ which is this. So, you simply assume that each such term contribute equally. So, that you can write $\frac{\partial f}{\partial x_1} u_{x_1} = \frac{\partial f}{\partial x_2} u_{x_2} = \dots = \frac{\partial f}{\partial x_i} u_{x_i}$.

So, this sum then becomes $n \left(\frac{\partial f}{\partial x_i} u_{x_i}\right)^2$ you have square root here. So, if you now square both the sides U_y^2 will be equal to this from here U_y will be this from which you can compute u_{x_i} equal to this u_{x_i} is the individual inaccuracies or individual uncertainty. So, given a specified uncertainty I can now find out the individual uncertainty.

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COMBINATION OF COMPONENT ERRORS IN OVERALL SYSTEM ACCURACY CALCULATIONS

➤ To get one working solution, apply Method of Equal Effects

Assume each term contribute equally to the overall error

$$U_y \approx \pm \left[\sum_{i=1}^n \left(\frac{\partial f}{\partial x_i} \right)^2 (u_{x_i})^2 \right]^{1/2}$$

Set: $\frac{\partial f}{\partial x_1} u_{x_1} = \frac{\partial f}{\partial x_2} u_{x_2} = \dots$

$u_{x_i} = \frac{U_y}{\sqrt{n} \frac{\partial f}{\partial x_i}}$

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So, here a point you want to make is given the individual uncertainty I can find out what will be the tolerable uncertainty in the individual components, but they are all equal we are assuming that is now because of this method of equal effects approximation we could

find this now does it mean that when designing an instrument if one component inaccuracy exceeds this value is that is an going to fail may not be.

So, because see if one components inaccuracy is worse than this by as a little margin you may have another component whose inaccuracy is much lower than this. So, when these 2 are combined the overall accuracy can still be achieved. So, this is a thing that we have to keep in mind.

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COMBINATION OF COMPONENT ERRORS IN OVERALL SYSTEM ACCURACY CALCULATIONS

Uncertainty for Product Functions:

$$y = x_1^{a_1} x_2^{a_2} \dots x_n^{a_n}$$

Find partial derivatives

$$\frac{\partial y}{\partial x_i} = x_1^{a_1} x_2^{a_2} (a_i x_i^{a_i-1}) \dots x_n^{a_n}$$

Divide by y

$$\frac{1}{y} \frac{\partial y}{\partial x_i} = \frac{a_i}{x_i}$$

Use
$$U_y = \pm \left[\sum_{i=1}^n \left(\frac{\partial f}{\partial x_i} \right)^2 (u_{x_i})^2 \right]^{1/2}$$
 to get
$$\frac{U_y}{y} = \left[\sum \left(\frac{a_i u_{x_i}}{x_i} \right)^2 \right]^{1/2}$$

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Uncertainty can be easily obtain from functions like this which is product function. So, all we need to do is the; we have to find out this partial derivatives. So, you find out partial derivatives once you have obtain the partial derivatives you can compute the overall uncertainty.

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COMBINATION OF COMPONENT ERRORS IN OVERALL SYSTEM ACCURACY CALCULATIONS

Uncertainty for Additive Functions:

$$y = a_1x_1 + a_2x_2 + \dots + a_nx_n = \sum a_ix_i$$

Find partial derivatives

$$\frac{\partial y}{\partial x_i} = a_i$$

Use $U_y = \pm \left[\sum_{i=1}^n \left(\frac{\partial f}{\partial x_i} \right)^2 (u_{x_i})^2 \right]^{1/2}$ to get $U_y = \left[\sum (a_i u_{x_i})^2 \right]^{1/2}$

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If your function is additive you find out again the partial derivatives if you have the partial derivatives you make use of this expression to find out the overall uncertainty.

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UNCERTAINTY IN MEASUREMENT

Example:

The resistance (R) of a copper wire is given as $R = R_0 [1 + \alpha(T - 20)]$

where

$R_0 = 6\Omega \pm 0.3\%$ is the resistance at 20°C

$\alpha = 0.004\text{ }^\circ\text{C}^{-1} \pm 1\%$ is the temperature coefficient of resistance

If the temperature is measured with an accuracy of $\pm 1^\circ\text{C}$, calculate the resistance of the wire at 30°C and its uncertainty.

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Now, let us take a simple example to illustrate the idea the resistance of a copper wire is given as R equal to R_0 into $1 + \alpha$ into T minus 20 , here R_0 is the resistance of the wire at 20 degree Celsius and is expressed as 6 ohm plus minus 0.3 percent. So, point 3 percent is the uncertainty associated with resistance at 20 degree Celsius which is 6 ohm. So, we express the resistance at 20 degree Celsius is R_0 equal to 6 ohm plus minus

0.3 percent alpha is the temperature coefficient of resistance and this is expressed as 0.004 degree Celsius inverse plus minus 1 percent. So, plus minus 1 percent is the uncertainty associated with alpha, if the temperature is measured with accuracy plus minus 1 percent. So, this temperature is measured with plus minus 1 percent accuracy, calculate the resistance of the wire at 30 degree Celsius and its uncertainty.

So, I know the uncertainty associated with R 0 I know the uncertainty associated with alpha and I know the uncertainty associated with the temperature. So, all these uncertainties must be combined to get the uncertainty in this. So, note the nominal values are 6 ohm 0.004 and these are the uncertainty associated.

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UNCERTAINTY IN MEASUREMENT

Solution:

Nominal resistance: $R = 6[1 + 0.004(30 - 20)] = 6.24\Omega$

Find partial derivatives to compute uncertainty: $U_y \approx \pm \left[\sum_{i=1}^n \left(\frac{\partial f}{\partial x_i} \right)^2 (u_{x_i})^2 \right]^{1/2}$

$\frac{\partial R}{\partial R_0} = 1 + \alpha(T - 20) = 1 + 0.004(30 - 20) = 1.04$ $u_{R_0} = 6(0.003) = 0.018\Omega$

$\frac{\partial R}{\partial \alpha} = R_0(T - 20) = 6(30 - 20) = 60$ $u_\alpha = (0.004)(0.01) = 4 \times 10^{-5} \text{ } ^\circ\text{C}^{-1}$

$\frac{\partial R}{\partial T} = R_0\alpha = 6(0.004) = 0.024$ $u_T = 1^\circ\text{C}$

$R = R_0(1 + \alpha(T - 20))$

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So, this is a step forward computation by making use of the expression that we have seen. So, this is the equation which gives us the overall accuracy when you know the individual inaccuracies in the components. So, first let us find out the nominal resistance at 30 degree Celsius the equation is R equal to R 0 into 1 plus alpha into T minus 20 degree Celsius. So, R 0 1 plus alpha into T minus 20 T is 30 degree Celsius.

So, the nominal resistance is 6.24 ohm, here we do not consider the uncertainty is associated with it now to find out uncertainty associated with these value I have to make use of this equation note here these values are given the uncertainty associated with R 0 was given as 0.03 percent, let us let me go back R 0 is given as 0.3 percent R 0 is given

as 0.3 percent in accuracy uncertainty alpha is given as plus minus 1 percent and temperature is also measured with accuracy plus minus 1 percent.

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UNCERTAINTY IN MEASUREMENT

Solution:

Nominal resistance: $R = 6[1 + 0.004(30 - 20)] = 6.24\Omega$

Find partial derivatives to compute uncertainty:

$$U_y \approx \pm \left[\sum_{i=1}^n \left(\frac{\partial f}{\partial x_i} \right)^2 (u_{x_i})^2 \right]^{1/2}$$

$$\frac{\partial R}{\partial R_0} = 1 + \alpha(T - 20) = 1 + 0.004(30 - 20) = 1.04 \quad u_{R_0} = 6(0.003) = 0.018\Omega$$

$$\frac{\partial R}{\partial \alpha} = R_0(T - 20) = 6(30 - 20) = 60 \quad u_\alpha = (0.004)(0.01) = 4 \times 10^{-5} \text{ } ^\circ\text{C}^{-1}$$

$$\frac{\partial R}{\partial T} = R_0\alpha = 6(0.004) = 0.024 \quad u_T = 1^\circ\text{C}$$

$R = R_0 [1 + \alpha(T - 20)]$
 $\frac{\partial R}{\partial R_0} = 1 + \alpha(T - 20)$

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So, the uncertainty associated with R is 6 into 0.003; 0.3 percent. So, this value uncertainty associated with alpha is 1 percent. So, this value and uncertainty associated with temperature measurement is plus minus 1 degree Celsius. So, this is given as this.

So, these are now known the only thing that needs to be known is the sensitivity values del f del x i values now del f del x i can be computed from this equation. So, what is my equation is R equal to R 0 into 1 plus alpha into T minus alpha into T minus 20. So, make use of this equation to find out del R del R 0 del R del alpha and del R del T for example, if you take del R del R 0 it becomes one plus alpha into T minus 20. So, one plus alpha into T minus 20. So, you put the values of alpha put the values of T you get del R del R 0 as 1.04. Similarly you compute del R del alpha as 60 del R del T as 0.024; once you have all this values you are now in a position to make use of this equation to compute overall uncertainty in your measurement.

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UNCERTAINTY IN MEASUREMENT

Solution (cont'd):

$$U_y \approx \pm \left[\sum_{i=1}^n \left(\frac{\partial f}{\partial x_i} \right)^2 (u_{x_i})^2 \right]^{1/2}$$

Thus the uncertainty in the resistance is:

$$U_R = \left[(1.04)^2 (0.018)^2 + (60)^2 (4 \times 10^{-5})^2 + (0.024)^2 (1)^2 \right]^{1/2} = 0.0305 \Omega$$

Handwritten annotations in red include arrows pointing to the terms in the equation, a circled result, and the text $R_{30} \pm$.

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So, this is what I have done here I am making use of this equation I have now the value of $\frac{\partial f}{\partial R_0}$ and the uncertainty with R_0 , I have the value for α and I have the value for T temperature. So, I get the uncertainty in the resistance is 0.0305 ohm. So, I will express the resistance at 30 degree Celsius as the nominal resistance that I get and plus minus this value.

So, this is my estimate of uncertainty in the computed resistance. So, this is how you will be able to compute the overall accuracy in your measurement if you know the individual uncertainties and making use of method of equal effects; you will also be able to find out what is the maximum tolerable inaccuracy in individual components to attain a measurement with specified overall accuracy. So, we stop our lecture 13 here.