Establishing Relationships
Linear Least Squares Fitting

Lecture 6

Physics 2CL

Summer 2010

Outline

- Determining the relationship between measured values
- Physics for experiment # 3
  - Oscillations & resonance
- Overview of last set of three labs

Schedule

Meeting	Experiment
1 (Aug. 3 or 4)	none
2 (Aug. 5 or 6)	0
3 (Aug. 10 or 11)	1
4 (Aug. 12 or 13)	1
5 (Aug. 17 or 18)	2
6 (Aug. 19 or 20)	3
7 (Aug. 24 or 25)	4
8 (Aug. 26 or 27)	5
9 (Aug. 31 or Sept. 1)	6

Relationships

- So far, we’ve talked about measuring a single quantity
- Often experiments measure two variables, both varying simultaneously
- Want to know mathematical relationship between them
- Want to compare to models
- How to analyze quantitatively?

Principle of Maximum Likelihood

- Best estimates of X and σ from N measurements (x_1 - x_N) are those for which $\mathrm{Prob}_{X,\sigma}(x_i)$ is a maximum

The Principle of Maximum Likelihood

Recall the probability density for measurements of some quantity x
(distributed as a Gaussian with mean X and standard deviation σ)

$$P_{X,\sigma}(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-X)^2}{2\sigma^2}}$$

Normal distribution is one example of $P(x)$.

Now, lets make repeated measurements of x to help reduce our errors.

$$x_1,\ x_2,\ x_3,\ \ldots,\ x_n$$

We define the Likelihood as the product of the probabilities. The larger L, the more likely a set of measurements is.

$$L = P(x_1)P(x_2)P(x_3)\ldots P(x_n)$$

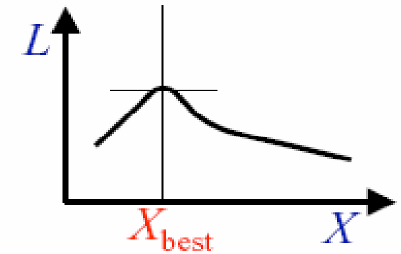
Is L a Probability?

Why does max L give the best estimate?

The best estimate for the parameters of $P(x)$ are those that maximize L.

Using the Principle of Maximum Likelihood:

Prove the mean is best estimate of X



Assume X is a parameter of $P(x)$.
When L is maximum, we must have: $\frac{\partial L}{\partial X} = 0$

Lets assume a Normal error distribution and find the formula for the best value for X.

$$L = P(x_1)P(x_2)\ldots P(x_n) = \prod_{i=1}^{n} P(x_i)$$

$$L = \prod_{i=1}^{n} \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x_i - X)^2}{2\sigma^2}} = \frac{1}{(2\pi)^{\frac{n}{2}}\sigma^n} e^{-\sum_{i=1}^{n}\frac{(x_i - X)^2}{2\sigma^2}}$$

$$L = Ce^{-\chi^2/2}$$

$$\chi^2 = \sum_{i=1}^{n} \frac{(x_i - X)^2}{\sigma^2}$$ Defininition

$$\frac{\partial L}{\partial X} = 0 = Ce^{-\chi^2/2}\,\frac{-1}{2}\frac{\partial \chi^2}{\partial X}$$

$$\Rightarrow \quad \frac{\partial \chi^2}{\partial X} = 0$$

$$\frac{\partial \chi^2}{\partial X} = \frac{1}{\sigma^2}\sum_{i=1}^{n} 2(x_i - X) = 0$$

$$\sum_{i=1}^{n} (x_i - X) = 0$$

$$\sum_{i=1}^{n} x_i - nX = 0$$

$$X = \frac{1}{n}\sum_{i=1}^{n} x_i$$

Q.E.D.
the mean

What is the Error on the Mean

$$\bar{x} = \frac{1}{n}\sum_{i=1}^{n} x_i$$

Formula for mean of measurements. (We just proved that this is the best estimate of the true x.)

Now, use propagation of errors to get the error on the mean.

$$\sigma_{\bar{x}} = \frac{\partial \bar{x}}{\partial x_1}\sigma_{x_1} \oplus \frac{\partial \bar{x}}{\partial x_2}\sigma_{x_2} \oplus \ldots \oplus \frac{\partial \bar{x}}{\partial x_n}\sigma_{x_n}$$

$$\frac{\partial \bar{x}}{\partial x_i} = \frac{1}{n}$$

$$\sigma_{\bar{x}} = \sqrt{\sum_{i=1}^{n}\left(\frac{\sigma_{x_i}}{n}\right)^2} = \sqrt{n\left(\frac{\sigma}{n}\right)^2} = \frac{\sigma}{\sqrt{n}}$$

What would you do if the x_i had different errors?

We got the error on the mean (SDOM) by propagating errors.

Weighted averages (Chapter 7)

We can use maximum Likelihood (χ^2) to average measurements with <u>different</u> errors.

$$\chi^2 = \sum_{i=1}^{n} \left(\frac{x_i - X}{\sigma_i} \right)^2$$

We derived the result that:

$$\bar{x} = \frac{\sum_{i=1}^{n} w_i x_i}{\sum_{i=1}^{n} w_i}$$

Using error propagation, we can determine the error on the weighted mean:

$$\sigma_{\bar{x}} = \frac{1}{\sqrt{\sum_{i=1}^{n} w_i}}$$

What does this give in the limit where all errors are equal?

$$\frac{\partial \chi^2}{\partial X} = 0 = -2 \sum_{i=1}^{n} \frac{x_i - X}{\sigma_i^2}$$

$$\sum_{i=1}^{n} \frac{x_i}{\sigma_i^2} - X \sum_{i=1}^{n} \frac{1}{\sigma_i^2} = 0$$

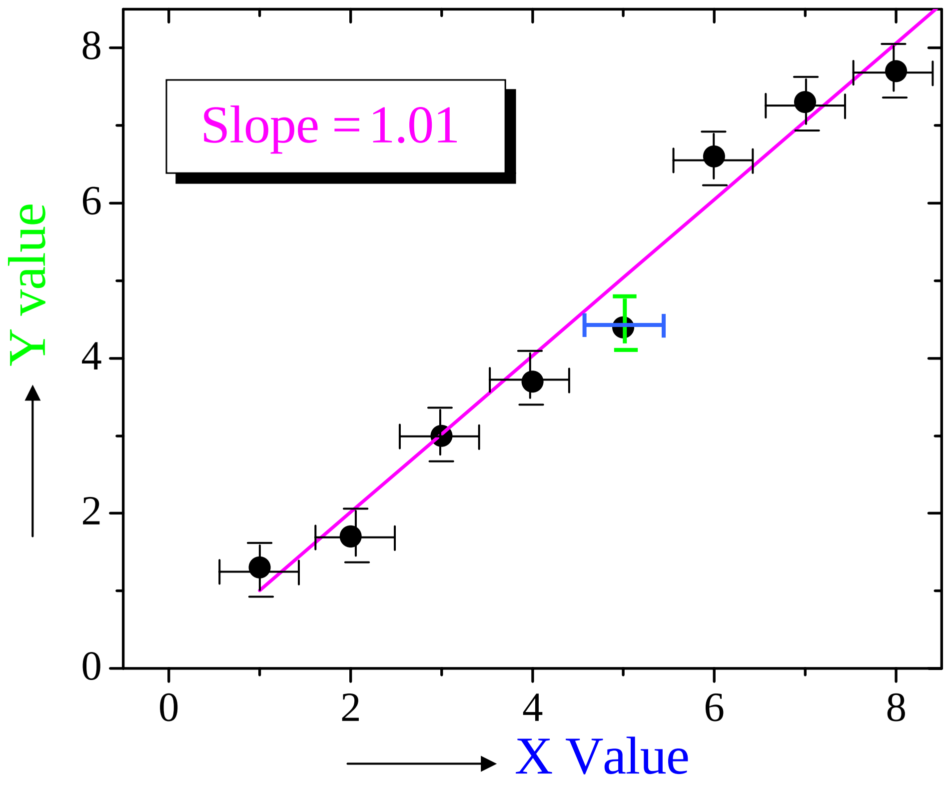
$$w_i \equiv \frac{1}{\sigma_i^2}$$

$$\sum_{i=1}^{n} w_i x_i = X \sum_{i=1}^{n} w_i$$

$$X = \frac{\sum_{i=1}^{n} w_i x_i}{\sum_{i=1}^{n} w_i}$$

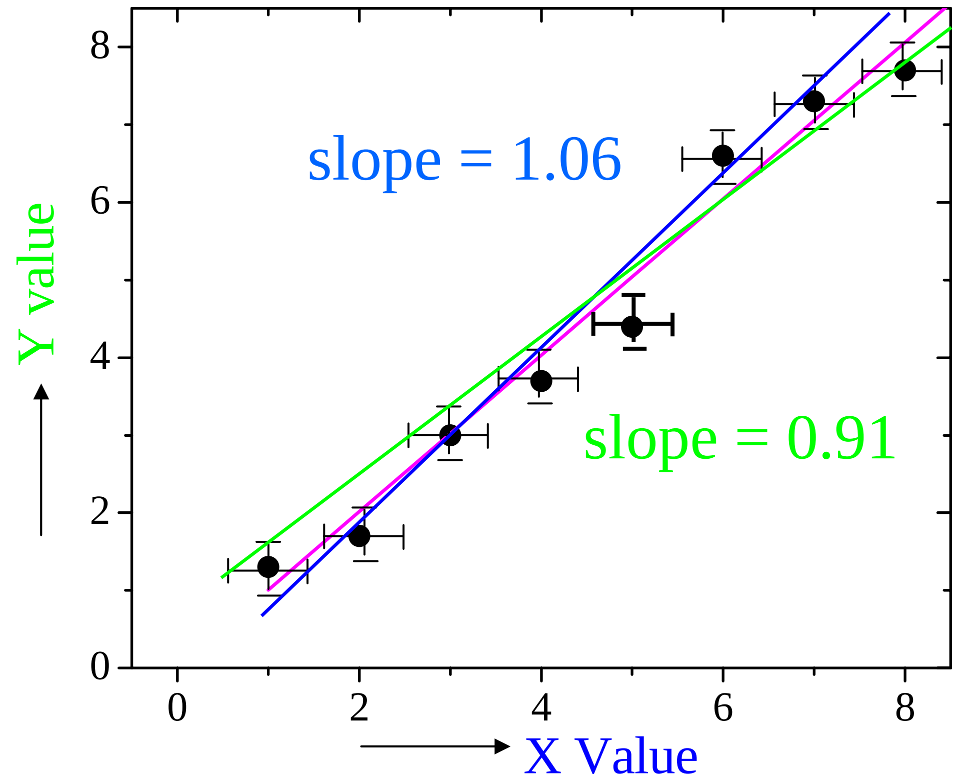
Linear Relationships: $y = A + Bx$

- Data would lie on a straight line, except for errors
- What is ‘best’ line through the points?
- What is uncertainty in constants?
- How well does the relationship describe the data?
- Velocity vs. time @ constant acceleration
- Ohms law



A Rough Cut

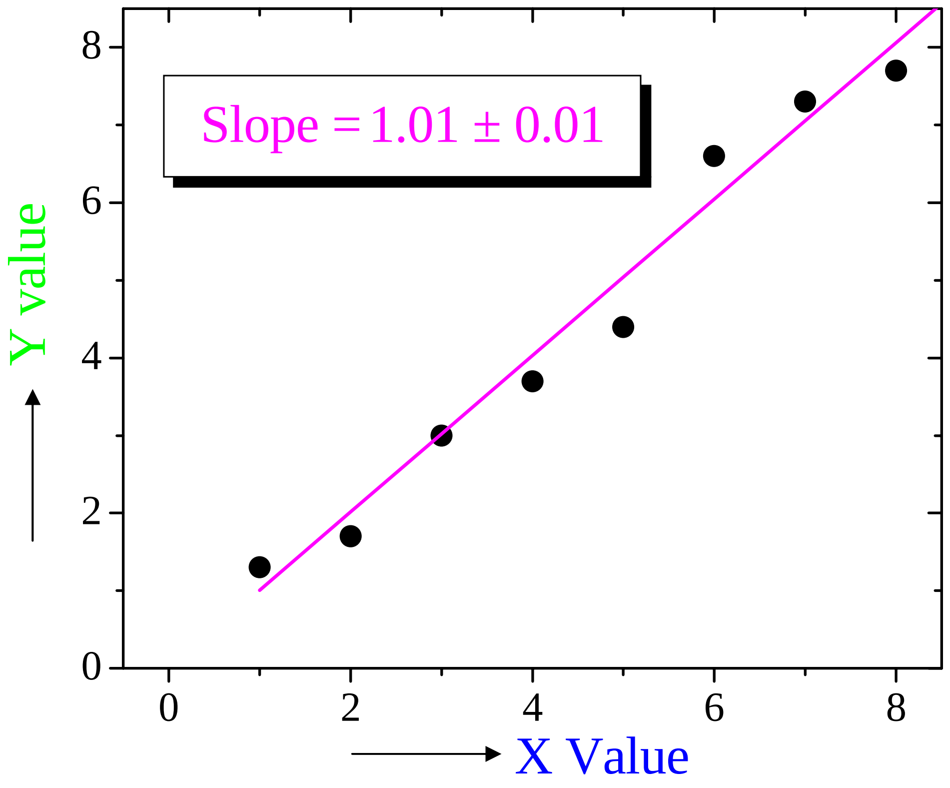
- Best means ‘line close to all points’
- Draw various lines that pass through data points
- Estimate error in constants from range of values
- Good fit if points within error bars of line



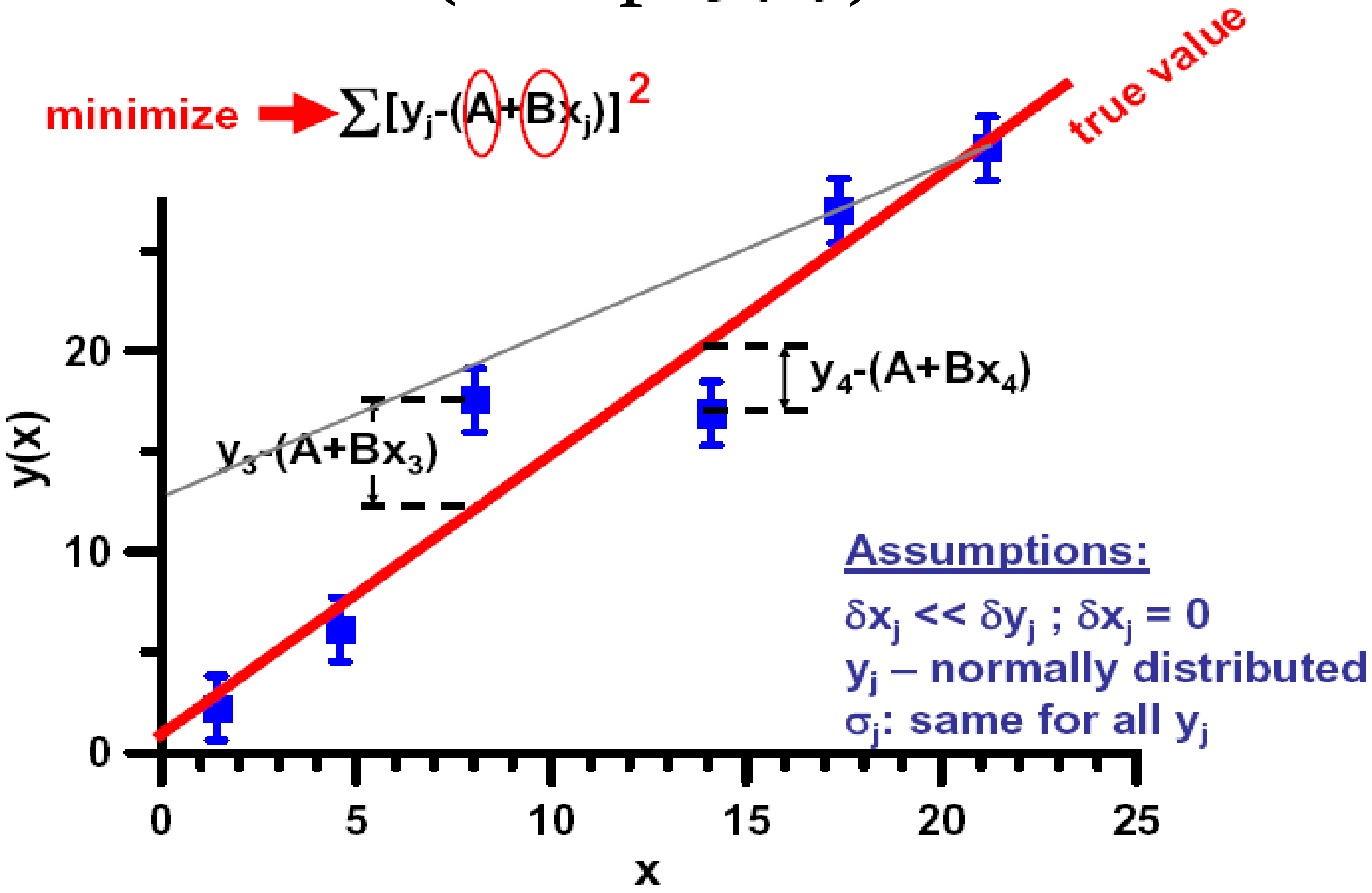
slope = 1.01 ± 0.07

More Analytical

- Best means ‘minimize the square of the deviations between line and points’
- Can use error analysis to find constants, error

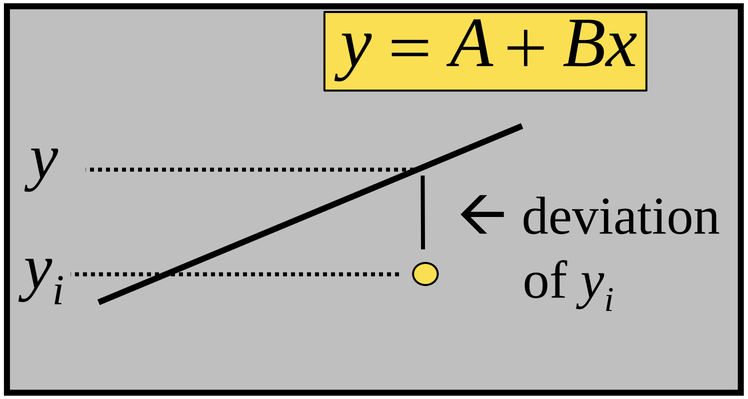


The Details of How to Do This (Chapter 8)



Finding the coefficients A and B

- Want to find *A*, *B* that minimize difference between data and line
- Since line above some data, below other, minimize sum of squares of deviations
- Find *A*, *B* that minimize this sum



$$y_i - y = y_i - A - Bx_i$$

$$\sum_{i=1}^{N} (y_i - A - Bx_i)^2$$

$$\frac{\partial}{\partial A} = \sum y_i - AN - B\sum x_i = 0$$

$$\frac{\partial}{\partial B} = \sum x_i y_i - A\sum x_i + B\sum x_i^2 = 0$$

Finding *A* and *B*

- After minimization, solve equations for *A* and *B*
- Looks nasty, not so bad…
- See Taylor, example 8.1

$$\frac{\partial}{\partial A} = \sum y_i - AN - B\sum x_i = 0$$

$$\frac{\partial}{\partial B} = \sum x_i y_i - A\sum x_i + B\sum x_i^2 = 0$$

$$A = \frac{\sum x_i^2 \sum y_i - \sum x_i \sum x_i y_i}{\Delta}$$

$$B = \frac{N\sum x_i y_i - \sum x_i \sum y_i}{\Delta}$$

$$\Delta = N\sum x_i^2 - \left(\sum x_i\right)^2$$

Uncertainty in Measurements of *y*

- Before, measure several times and take standard deviation as error in *y*
- Can't now, since y_i's are different quantities
- Instead, find standard deviation of deviations

$$\sigma_x = \sqrt{\frac{1}{N-1}\sum_{i=1}^{N}(x_i - \bar{x})^2}$$

$$\sigma_y = \sqrt{\frac{1}{N-2}\sum_{i=1}^{N}(y_i - A - Bx_i)^2}$$

Uncertainty in A and B

- A, B are calculated from x_i, y_i
- Know error in x_i, y_i ; use error propagation to find error in A, B
- A distant extrapolation will be subject to large uncertainty

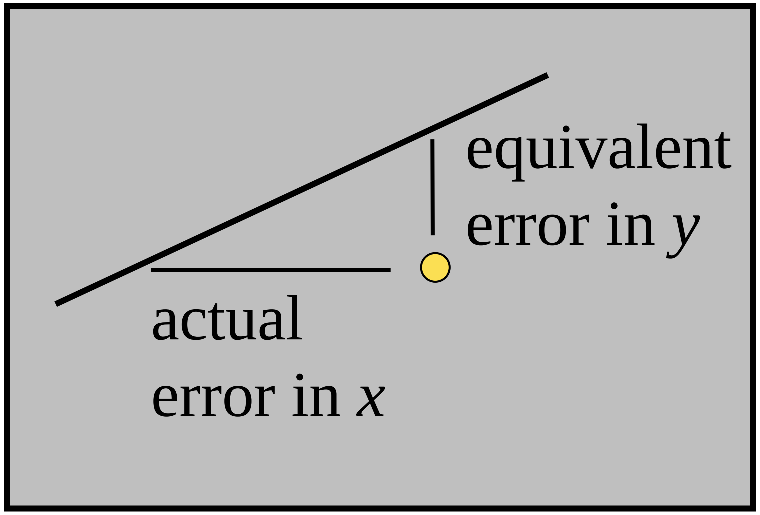
$$\sigma_A = \sigma_y \sqrt{\frac{\sum x_i^{\ 2}}{\Delta}}$$

$$\sigma_B = \sigma_y \sqrt{\frac{N}{\Delta}}$$

$$\Delta = N \sum x_i^{\ 2} - \left(\sum x_i\right)^2$$

Uncertainty in x

- So far, assumed negligible uncertainty in x
- If uncertainty in x, not y, just switch them
- If uncertainty in both, convert error in x to error in y, then add errors



$$\Delta y = B\Delta x$$

$$\sigma_y(equiv) = B\sigma_x$$

$$\sigma_y(equiv) = \sqrt{\sigma_y{}^2 + (B\sigma_x)^2}$$

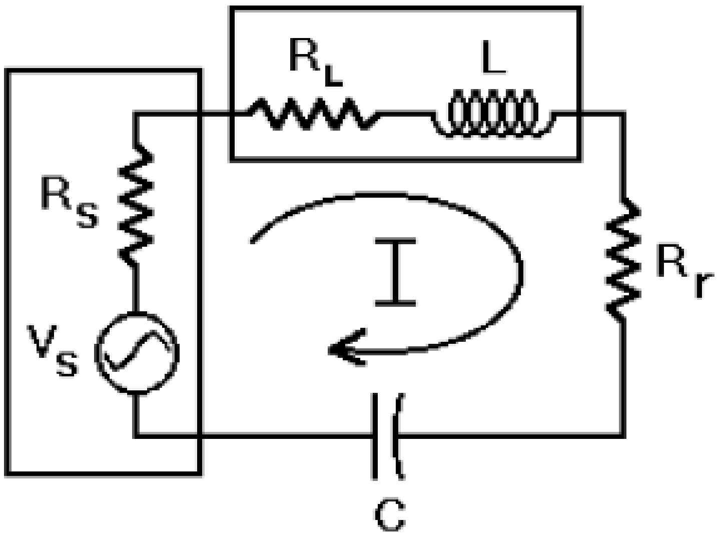
Other Functions

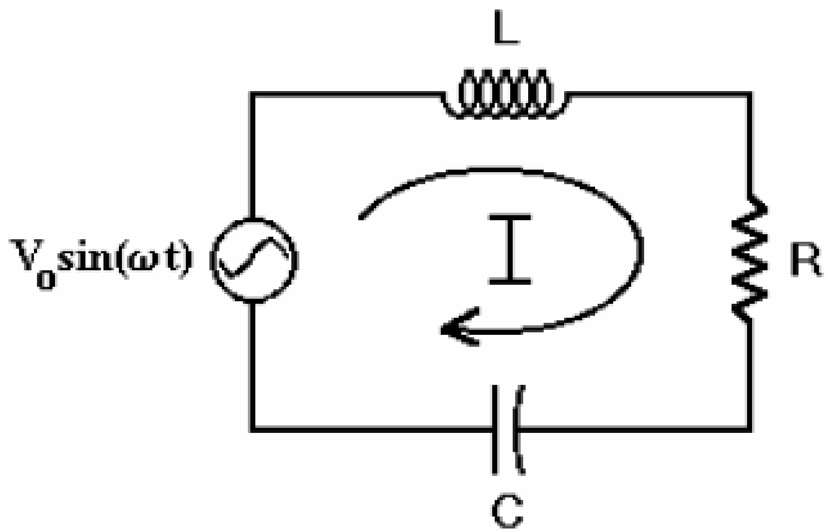
$$y = Ae^{Bx}$$

- Convert to linear
- Can now use least squares fitting to get ln *A* and *B*

$$y = Ae^{Bx}$$
$$\ln y = \ln A + Bx$$

Lab 3 Resonance –Sinusoidal Response

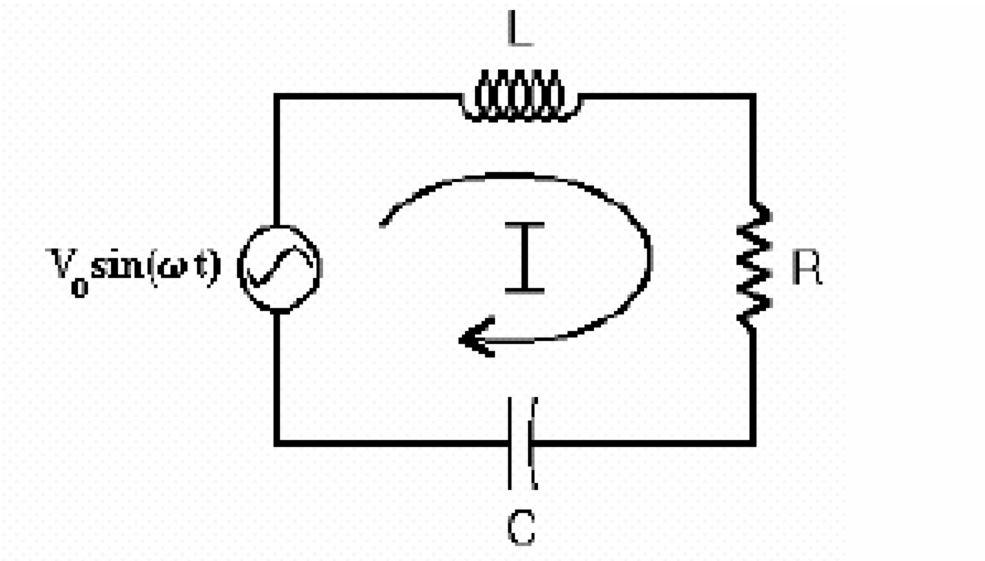




Complete circuit

Model circuit

Lab 3 Resonance



$$V_r = R_r I = V_0 \frac{R_r}{R} \frac{e^{i(\omega t + \phi)}}{\sqrt{1 + Q^2 \left[\frac{\omega}{\omega_0} - \frac{\omega_0}{\omega} \right]^2}}$$

$$Q = \frac{\omega_0}{\omega_2 - \omega_1}$$

Uncertainty in Q

$$Q = \omega_0/(\omega_2 - \omega_1)$$

$$Q = \omega_0/(\Delta\omega) \quad \textit{where } \Delta\omega = \omega_2 - \omega_1$$

$$\varepsilon(Q) = \{\varepsilon(\omega_0)^2 + \varepsilon(\Delta\omega)^2\}^{1/2}$$

$$\varepsilon(\omega_0) = \delta(\omega_0)/\omega_0$$

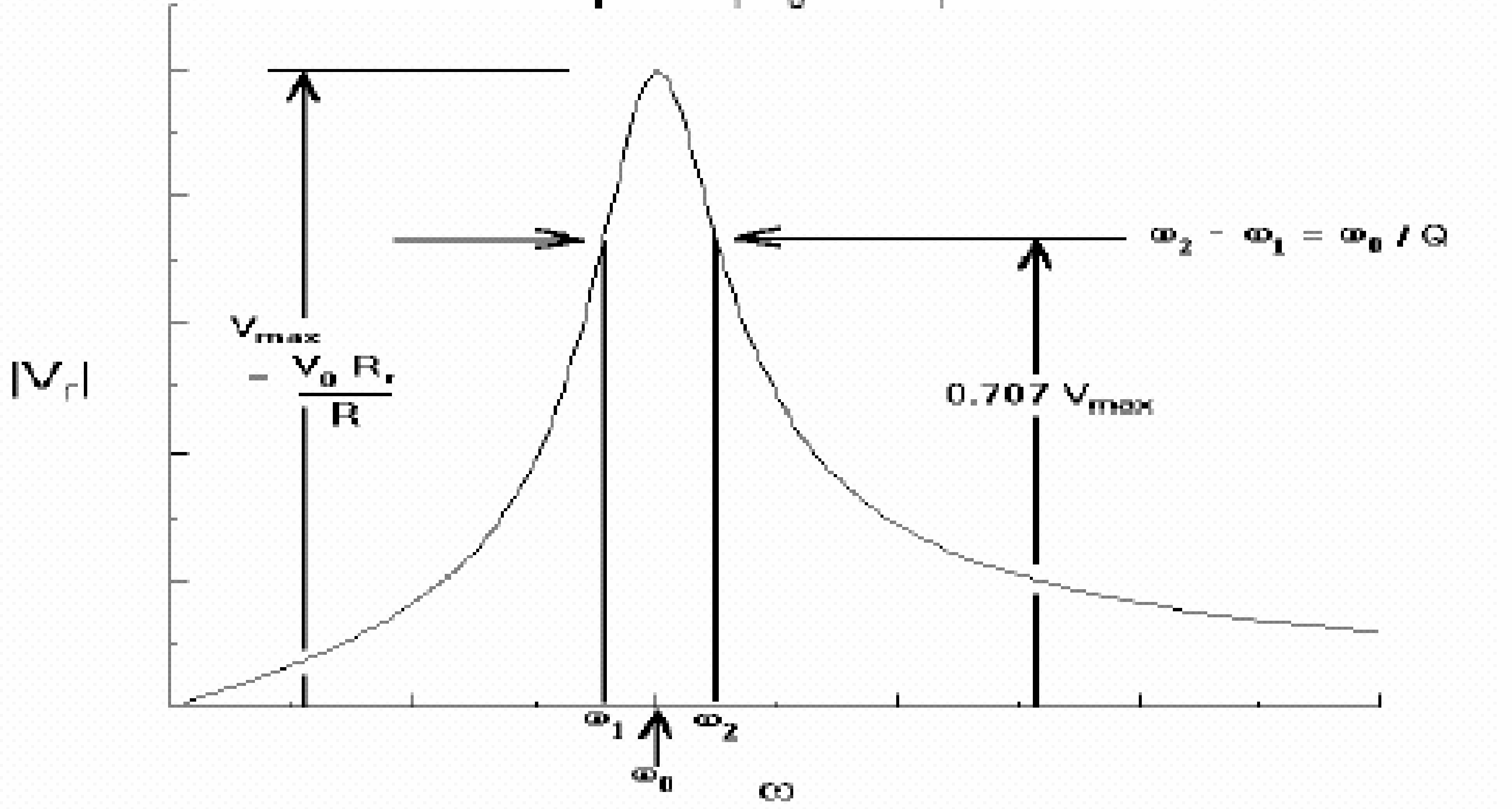
$$\varepsilon(\Delta\omega) = \delta(\Delta\omega)/\Delta\omega$$

$$\varepsilon(\omega_2 - \omega_1) = \delta(\omega_2 - \omega_1)/\ \omega_2 - \omega_1$$

$$\delta(\omega_2 - \omega_1) = \{\delta(\omega_2)^2 + \delta(\omega_1)^2\}^{1/2}$$

Voltage Response

$$|V_r| = \frac{V_0 R_r}{R} \frac{1}{\sqrt{1 + Q^2\left[\frac{\omega}{\omega_0} - \frac{\omega_0}{\omega}\right]^2}}$$



Origin and Voltage Response

Derived Equation

$$|V_R| = |I||Z_R| = V_0 \frac{|Z_R|}{|Z_{Total}|}$$

$$= \frac{V_0 R_R}{R\sqrt{1 + Q^2\left(\frac{\omega}{\omega_0} - \frac{\omega_0}{\omega}\right)^2}}$$

Origin fit Equation

$$y = \frac{A}{\sqrt{1 + B^2\left(\frac{x}{C} - \frac{C}{x}\right)^2}}$$

$y =$

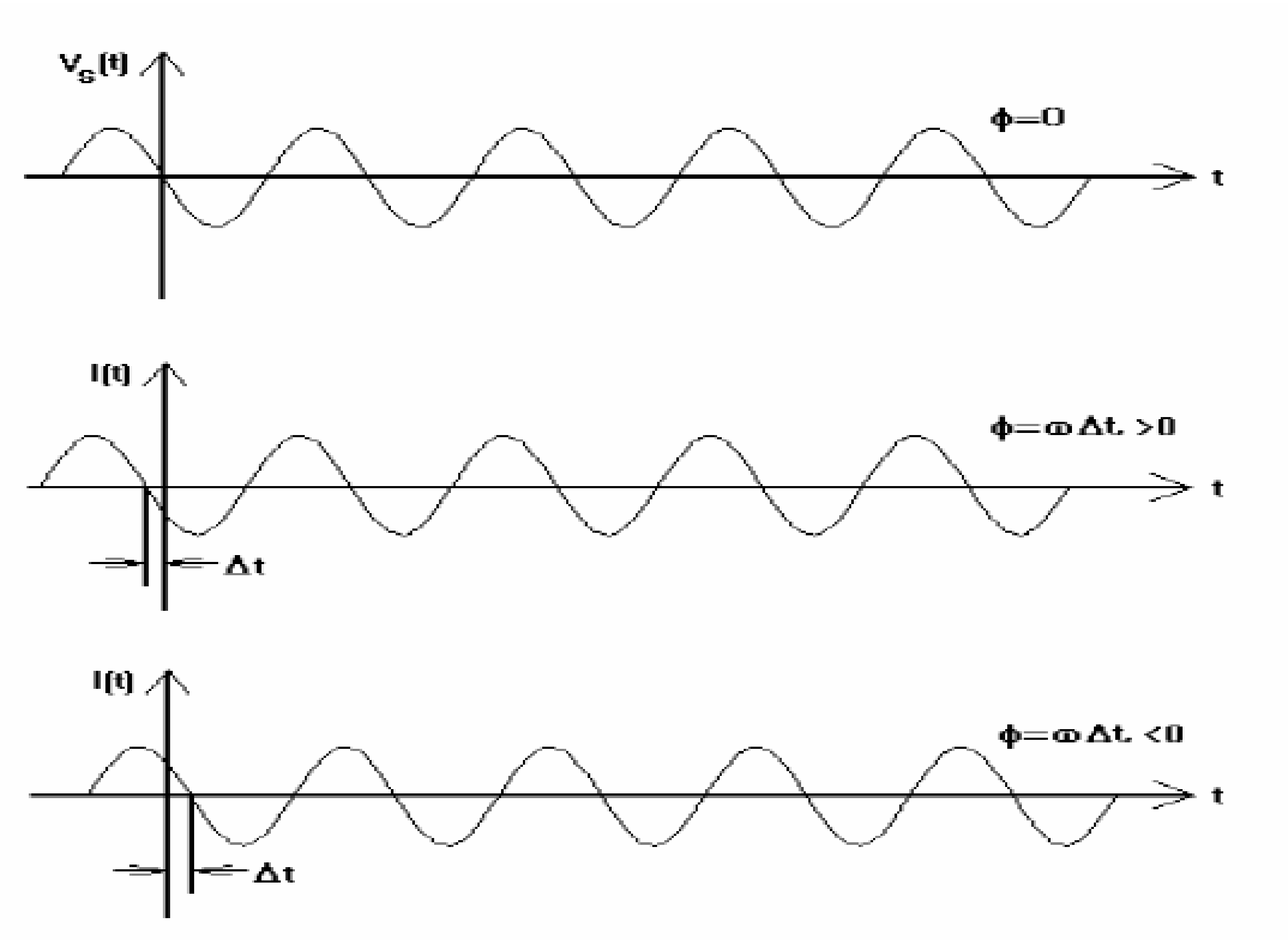
$x =$

$A =$

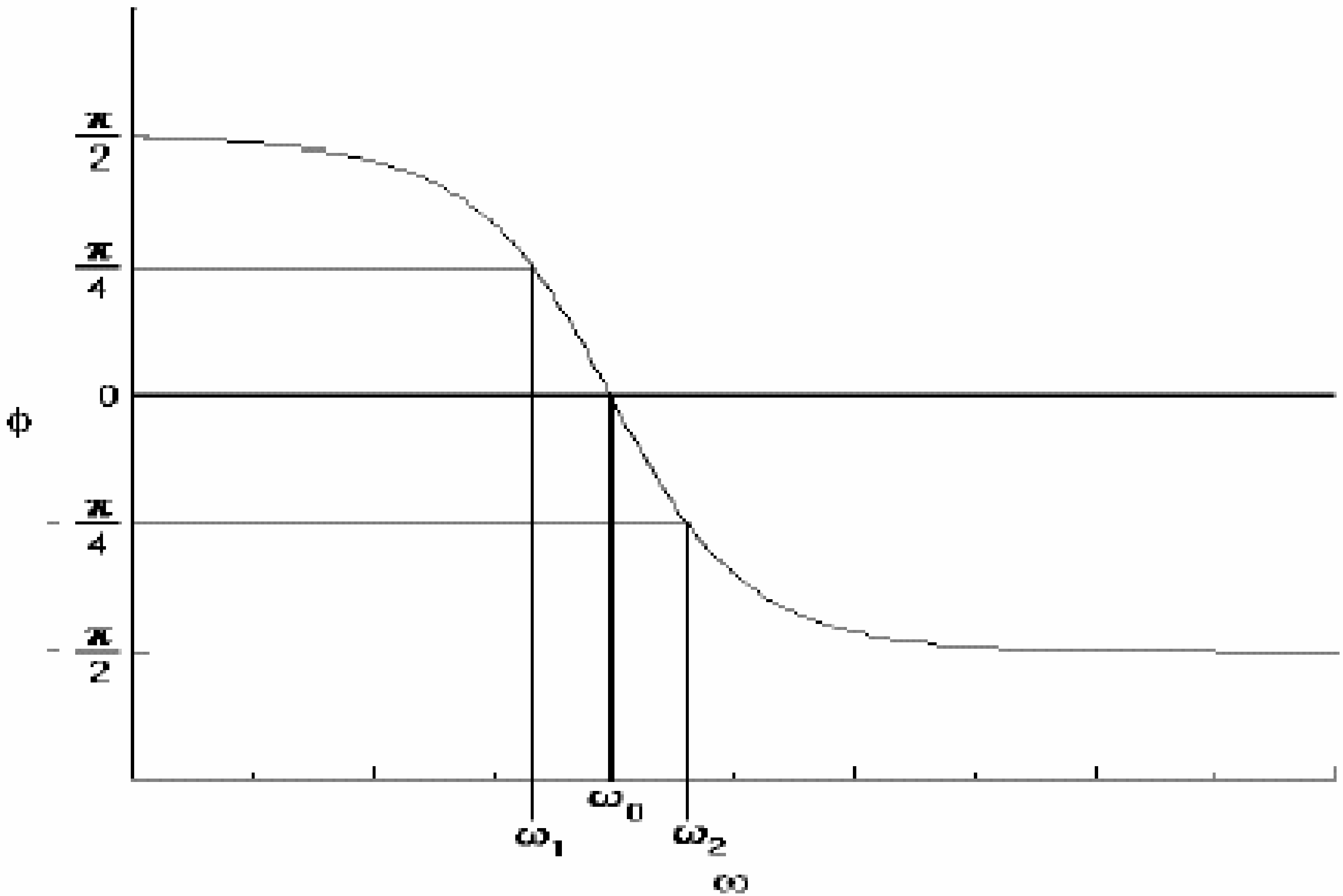
$B =$

$C =$

Phase Shifts



Phase Response



Q-Multiplier

$$\frac{V_{C0}}{V_0} = Q$$

Maximum voltage across capacitor is Q times driving voltage V_0

Outline Lab # 3

1). Preliminary calculations of ω_0 and Q
2). Measure ω_0 and Q
3). Graph Frequency Response
4). Measure Phase Shifts
5). Q-Multiplier
6). Phase of V_C
7). Dependence of Q on R

Last set of labs

- Topics include:
  - Exp. 4: Microwaves: refraction & interference
  - Exp. 5: Laser: interference, diffraction
  - Exp. 6: Human eye: lens equation, lens in series

Exp. 4 –Microwave refraction and interference

- Measure index of refraction (n) for wax
- Make use of refraction and reflection
- Interference theory

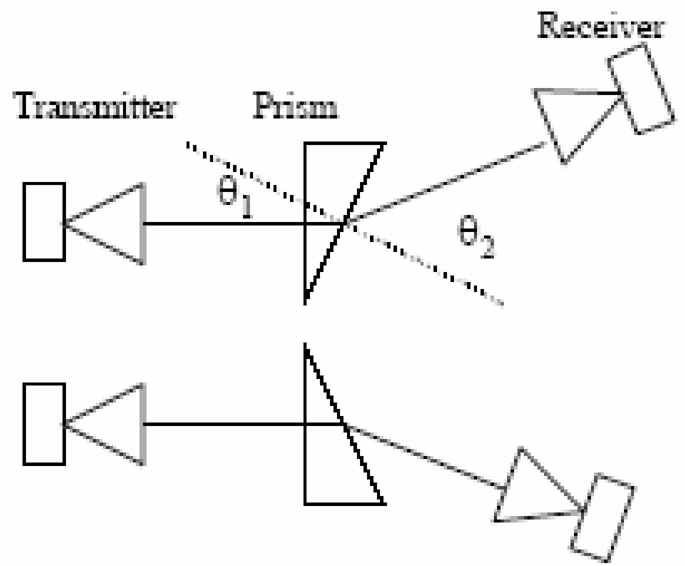


Figure 6. Setup for Part E.

Exp. 5 – Laser diffraction & interference

- Use light from visible range
- λ is relatively small so objects are similarly small
- Interference phenomena
- Lithography
- Basic ideas for X-ray diffraction

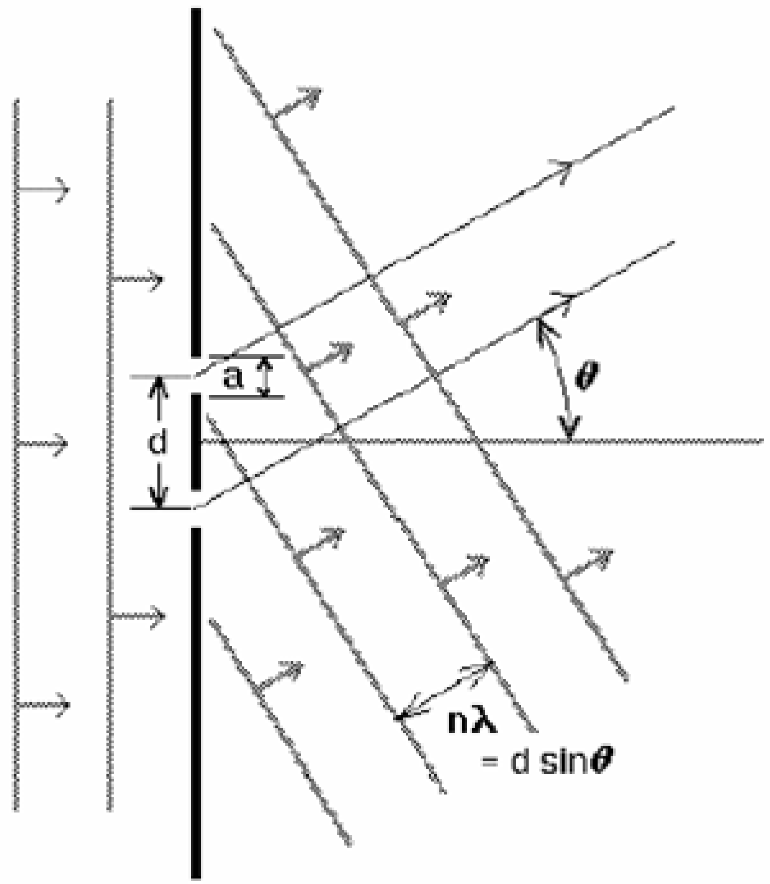
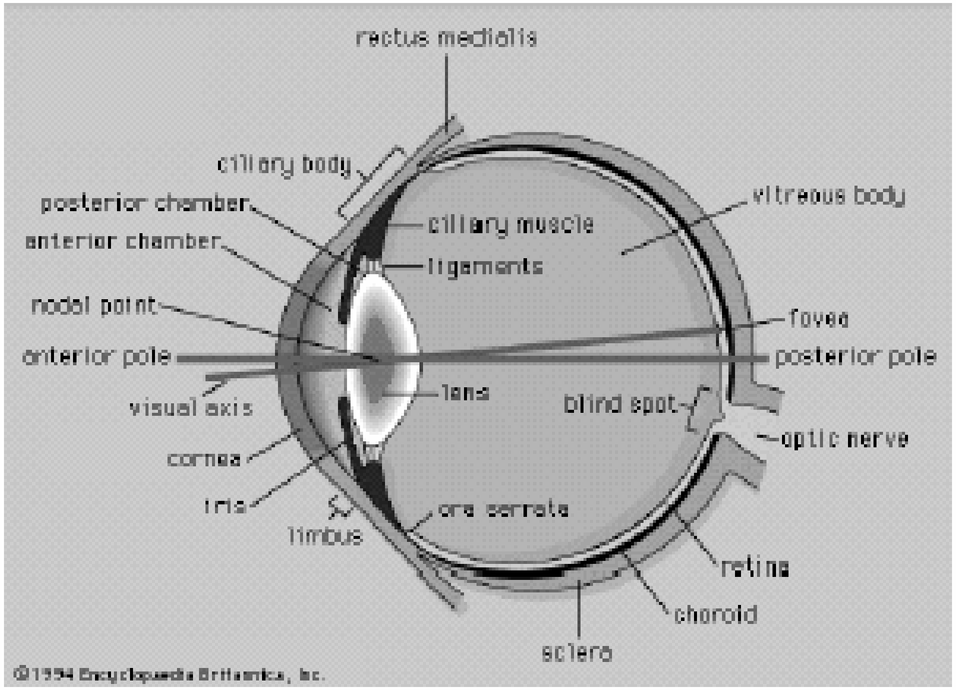


Figure 6 *The two-slit interference geometry.*

Exp. 6 – Lenses & Human Eye

- Model for lens of the human eye
- Thin lens equation
- Combination of lenses
- Detection of blind spot
- microscopy



Remember

- Lab Writeup
- CAPE evaluations
- Sign-up sheet for last set of labs
- Read next week's lab descriptions, do prelab
- Homework 6 (Taylor 8.1, 8.6, 8.10)