



Error Propagation Reference

The following rules are a collection of formulas from Taylor, J. R. (1996), *An Introduction to Error Analysis, 2nd Ed.*, Sausalito, CA: University Science Books. For a rigorous justification of each case, and examples of each, please read Chapter 3.

Assuming that q is some value calculated from the quantities x, \dots, w , with associated uncertainties $\delta x, \dots, \delta w$, then the following rules may be used to calculate the uncertainty δq .

SUMS AND DIFFERENCES

If

$$q = x + \dots + z - (u + \dots + w), \quad (0.1)$$

then

$$\delta q = \sqrt{(\delta x)^2 + \dots + (\delta z)^2 + (\delta u)^2 + \dots + (\delta w)^2}. \quad (0.2)$$

PRODUCTS AND QUOTIENTS

If

$$q = \frac{x \times \dots \times z}{u \times \dots \times w}, \quad (0.3)$$

then

$$\delta q = |q| \sqrt{\left(\frac{\delta x}{x}\right)^2 + \dots + \left(\frac{\delta z}{z}\right)^2 + \left(\frac{\delta u}{u}\right)^2 + \dots + \left(\frac{\delta w}{w}\right)^2}. \quad (0.4)$$

MEASURED QUANTITY TIMES EXACT NUMBER

If B is known exactly and

$$q = Bx, \quad (0.5)$$

then

$$\delta q = |B|\delta x. \quad (0.6)$$

UNCERTAINTY IN A POWER

If n is an exact number and

$$q = x^n \quad (0.7)$$

then

$$\delta q = \left| \frac{nq}{x} \right| \delta x \quad (0.8)$$

UNCERTAINTY IN A FUNCTION OF ONE VARIABLE

If

$$q = q(x), \quad (0.9)$$

then

$$\delta q = \left| \frac{dq}{dx} \right| \delta x \quad (0.10)$$

GENERAL FORMULA FOR ERROR PROPAGATION

If

$$q = q(x, \dots, z) \quad (0.11)$$

then

$$\delta q = \sqrt{\left(\frac{\partial q}{\partial x} \delta x \right)^2 + \dots + \left(\frac{\partial q}{\partial z} \delta z \right)^2}. \quad (0.12)$$