

PART IV**Scientific data**

Chi-squared distribution

Probability distribution sum of squares

x_1, x_2, \dots, x_ν are independent, normally distributed variables with $E\{x_i\} = 0$ and $E\{x_i^2\} = 1$; ν = number of *degrees of freedom*; $\chi^2 = \sum_{i=1}^\nu x_i^2$. The probability density function of χ^2 is:

$$f(\chi^2|\nu) d\chi^2 = [2^{\nu/2} \Gamma(\frac{\nu}{2})]^{-1} (\chi^2)^{\nu/2-1} \exp[-\chi^2/2] d\chi^2.$$

Moments of $f(\chi^2|\nu)$:

mean

$\mu = E\{\chi^2\}$

$= \nu$

variance

$\sigma^2 = E\{(\chi^2 - \mu)^2\}$

$= 2\nu$

skewness

$\gamma_1 = E\{(\chi^2 - \mu)^3/\sigma^3\}$

$= 2\sqrt{2/\nu}$

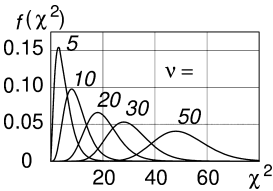
excess

$\gamma_2 = E\{(\chi^2 - \mu)^4/\sigma^4 - 3\}$

$= 12/\nu$

Special cases

| ν | $f(\chi^2 \nu)$ |
|----------|---|
| 1 | $(2\pi)^{-1/2} \chi^{-1} \exp[-\chi^2/2]$ |
| 2 | $\frac{1}{2} \exp[-\chi^2/2]$ |
| 3 | $(2\pi)^{-1/2} \chi \exp[-\chi^2/2]$ |
| ∞ | $(4\pi\nu)^{-1/2} \exp[-(\chi^2 - \nu)^2/(4\nu)]$ normal with var = 2ν |



Relation to Poisson distribution (ν even)

$$1 - F(\chi^2|\nu) =$$
$$= \sum_{j=0}^{c-1} e^{-m} m^j / j!,$$
$$c = \frac{1}{2} \nu \quad m = \frac{1}{2} \chi^2.$$

Cumulative χ^2 -distribution

$F(\chi^2|\nu)$ = probability that sum of squares $< \chi^2$:

$$F(\chi^2|\nu) = \int_0^{\chi^2} f(S|\nu) dS.$$

See table p. 2.

Probability that χ^2 is exceeded is $1 - F(\chi^2)$.

Chi-squared distribution

Values of χ^2 for 1%, 10%, 50%, 90%, and 99%



| $F = \nu$ | 0.01 | 0.10 | 0.50 | 0.90 | 0.99 |
|-----------|-----------------------|-----------|-------|-----------------------|-----------|
| 1 | 0.000 | 0.016 | 0.455 | 2.706 | 6.635 |
| 2 | 0.020 | 0.211 | 1.386 | 4.605 | 9.210 |
| 3 | 0.115 | 0.584 | 2.366 | 6.251 | 11.35 |
| 4 | 0.297 | 1.064 | 3.357 | 7.779 | 13.28 |
| 5 | 0.554 | 1.610 | 4.351 | 9.236 | 15.09 |
| 6 | 0.872 | 2.204 | 5.348 | 10.65 | 16.81 |
| 7 | 1.239 | 2.833 | 6.346 | 12.02 | 18.48 |
| 8 | 1.646 | 3.490 | 7.344 | 13.36 | 20.09 |
| 9 | 2.088 | 4.168 | 8.343 | 14.68 | 21.67 |
| 10 | 2.558 | 4.865 | 9.342 | 15.99 | 23.21 |
| 11 | 3.053 | 5.578 | 10.34 | 17.28 | 24.73 |
| 12 | 3.571 | 6.304 | 11.34 | 18.55 | 26.22 |
| 13 | 4.107 | 7.042 | 12.34 | 19.81 | 27.69 |
| 14 | 4.660 | 7.790 | 13.34 | 21.06 | 29.14 |
| 15 | 5.229 | 8.547 | 14.34 | 22.31 | 30.58 |
| 20 | 8.260 | 12.44 | 19.34 | 28.41 | 37.57 |
| 25 | 11.52 | 16.47 | 24.34 | 34.38 | 44.31 |
| 30 | 14.95 | 20.60 | 29.34 | 40.26 | 50.89 |
| 40 | 22.16 | 29.05 | 39.34 | 51.81 | 63.69 |
| 50 | 29.71 | 37.69 | 49.34 | 63.17 | 76.15 |
| 60 | 37.49 | 46.46 | 59.34 | 74.40 | 88.38 |
| 70 | 45.44 | 55.33 | 69.33 | 85.53 | 100.4 |
| 80 | 53.54 | 64.28 | 79.33 | 96.58 | 112.3 |
| 90 | 61.75 | 73.29 | 89.33 | 107.6 | 124.1 |
| 100 | 70.07 | 82.36 | 99.33 | 118.5 | 135.8 |
| ∞ | $\nu - a$ | $\nu - b$ | ν | $\nu + b$ | $\nu + a$ |
| | $a = 3.290\sqrt{\nu}$ | | | $b = 1.812\sqrt{\nu}$ | |

F-distribution

F-distribution

Meaning of variable: F-ratio = ratio of mean squared deviations of two groups of samples.

$$F_{v_1, v_2} = \frac{\text{MSD}_1}{\text{MSD}_2} = \frac{\sum (\Delta y_{1i})^2 / v_1}{\sum (\Delta y_{2i})^2 / v_2}.$$

F-test: yields (cumulative) probability that both groups come from distributions with the same variance.

Probability density function:

$$f(F_{v_1, v_2}) = \frac{\Gamma\left(\frac{v_1 + v_2}{2}\right)}{\Gamma\left(\frac{v_1}{2}\right) \Gamma\left(\frac{v_2}{2}\right)} v_1^{v_1/2} v_2^{v_2/2} F^{(v_1-2)/2} (v_2 + v_1 F)^{-(v_1+v_2)/2}.$$

Cumulative distribution function:

$$F(F_{v_1, v_2}) = \int_{-\infty}^F f(F') dF'$$

$$1 - F(F_{v_1, v_2}) = \int_F^{\infty} f(F') dF'$$

mean: $m = v_2 / (v_2 - 2)$, $v_2 > 2$

variance: $\sigma^2 = 2v_2^2(v_1 + v_2 - 2) / [v_1(v_2 - 2)^2(v_2 - 4)]$, $v_2 > 4$.

Reflexive relation:

$$F(F_{v_1, v_2}) = 1 - F(1/F_{v_2, v_1})$$

e.g. $F_{10,5} = 4.74$ at the 95% level; then $F_{5,10} = 1/4.74 = 0.21$ at the 5% level.

Therefore tables can be restricted to F-ratios > 1 .

Use in ANOVA (analysis of variance) in regression

Given: n data (x_i, y_i) , $i = 1, \dots, n$. Fit $f_i = ax_i + b$ by linear regression. The total sum of squared deviations SST can be divided into SSR (regression SSQ, explained by the model) and SSE (remaining error). v = nr of degrees of freedom:

$$\text{SST} (v = n - 1) = \text{SSR} (v = 1) + \text{SSE} (v = n - 2)$$

$$\text{SST} = \sum (y_i - \langle y \rangle)^2; \text{SSR} = \sum (f_i - \langle y \rangle)^2; \text{SSE} = \sum (y_i - f_i)^2$$

$$\text{Perform F-test on } F_{1, n-2} = [\text{SSR}/1] / [\text{SSE}/(n-2)].$$

Remark: For regression with m parameters:

$$\text{Perform F-test on } F_{m-1, n-m} = [\text{SSR}/(m-1)] / [\text{SSE}/(n-m)].$$

F-distribution**F-distribution, percentage points 95% and 99%**

$$F(F_{\nu_1, \nu_2}) = 0.95$$

If $(\sum y_{1i}^2/\nu_1)/(\sum y_{2i}^2/\nu_2)$ exceeds the F-ratio F_{ν_1, ν_2} given in the table, the probability is $< 5\%$ that y and z are samples from distributions with equal variance.

| ν_1 ν_2 | 1 | 2 | 3 | 4 | 5 | 7 | 10 | 20 | 50 | ∞ |
|--------------------|------|------|------|------|------|------|------|------|------|----------|
| 2 | 18.5 | 19.0 | 19.2 | 19.3 | 19.3 | 19.4 | 19.4 | 19.5 | 19.5 | 19.5 |
| 3 | 10.1 | 9.55 | 9.28 | 9.12 | 9.01 | 8.89 | 8.79 | 8.66 | 8.58 | 8.53 |
| 4 | 7.71 | 6.94 | 6.59 | 6.39 | 6.26 | 6.09 | 5.96 | 5.80 | 5.70 | 5.63 |
| 5 | 6.61 | 5.79 | 5.41 | 5.19 | 5.05 | 4.88 | 4.74 | 4.56 | 4.44 | 4.36 |
| 7 | 5.59 | 4.74 | 4.35 | 4.12 | 3.97 | 3.79 | 3.64 | 3.44 | 3.32 | 3.23 |
| 10 | 4.96 | 4.10 | 3.71 | 3.48 | 3.33 | 3.14 | 2.98 | 2.77 | 2.64 | 2.54 |
| 20 | 4.35 | 3.49 | 3.10 | 2.87 | 2.71 | 2.51 | 2.35 | 2.12 | 1.97 | 1.84 |
| 50 | 4.03 | 3.18 | 2.79 | 2.56 | 2.40 | 2.20 | 2.03 | 1.78 | 1.60 | 1.44 |
| ∞ | 3.84 | 3.00 | 2.61 | 2.37 | 2.21 | 2.01 | 1.83 | 1.57 | 1.35 | 1.00 |

$$F(F_{\nu_1, \nu_2}) = 0.99$$

| ν_1 ν_2 | 1 | 2 | 3 | 4 | 5 | 7 | 10 | 20 | 50 | ∞ |
|--------------------|------|------|------|------|------|------|------|------|------|----------|
| 2 | 98.5 | 99.0 | 99.2 | 99.3 | 99.3 | 99.4 | 99.4 | 99.5 | 99.5 | 99.5 |
| 3 | 34.1 | 30.8 | 29.5 | 28.7 | 28.2 | 27.7 | 27.2 | 26.7 | 26.4 | 26.1 |
| 4 | 21.2 | 18.0 | 16.7 | 16.0 | 15.5 | 15.0 | 14.6 | 14.0 | 13.7 | 13.5 |
| 5 | 16.3 | 13.3 | 12.1 | 11.4 | 11.0 | 10.5 | 10.1 | 9.55 | 9.24 | 9.02 |
| 7 | 12.3 | 9.55 | 8.45 | 7.85 | 7.46 | 6.99 | 6.62 | 6.16 | 5.86 | 5.65 |
| 10 | 10.0 | 7.56 | 6.55 | 5.99 | 5.64 | 5.20 | 4.85 | 4.41 | 4.12 | 3.91 |
| 20 | 8.10 | 5.85 | 4.94 | 4.43 | 4.10 | 3.70 | 3.37 | 2.94 | 2.64 | 2.42 |
| 50 | 7.17 | 5.06 | 4.20 | 3.72 | 3.41 | 3.02 | 2.70 | 2.27 | 1.95 | 1.68 |
| ∞ | 6.63 | 4.61 | 3.78 | 3.32 | 3.02 | 2.64 | 2.32 | 1.88 | 1.53 | 1.00 |

Least-squares fitting

General least-squares fitting

Sum of weighted squared deviations

a. Uncorrelated data

Given n measured values y_i , $i = 1, \dots, n$, we seek m parameters $\hat{\theta}_k$, $k = 1 \dots m$, $m < n$; such that:

$$S = \sum_{i=1}^n w_i (y_i - f_i)^2 \text{ minimal}$$

$f_i(\theta_1, \dots, \theta_m)$ are functions of parameters. For the minimum: $S(\hat{\theta}) = S_0$. Both y_i and f_i can be functions of one or more independent variables.

The *residuals* $\varepsilon_i = y_i - f_i$ are supposed to be samples from a random distribution with properties: $E[\varepsilon_i] = 0$; $E[\varepsilon_i \varepsilon_j] = \sigma_i^2 \delta_{ij}$.

The *weight factors* w_i should be proportional to σ_i^{-2} .

If the variances σ_i of the deviations are known, a chi-squared test can be carried out on $\chi_0^2 = \min \sum_{i=1}^n [(y_i - f_i)/\sigma_i]^2$, for $\nu = n - m$ degrees of freedom.

b. Correlated data

$S = \sum_{i,j=1}^n w_{ij} (y_i - f_i)(y_j - f_j)$ minimal, with $\varepsilon_i = y_i - f_i$ samples from a random distribution with properties: $E[\varepsilon_i] = 0$; $E[\varepsilon_i \varepsilon_j] = \Sigma_{ij}$. Σ is the covariance matrix of the measured values. The matrix W of weight factors should be proportional to Σ^{-1} .

Parameter covariances Likelihood of θ is proportional to $\exp[-\frac{1}{2}\chi^2(\theta)]$.

Since $E[\chi_0^2] = n - m$, $\chi^2(\theta)$ is estimated by scaling S :

$\hat{\chi}^2(\theta) = (n - m)S(\theta)/S_0 = n - m + (\Delta\theta)^T B \Delta\theta$, where $\Delta\theta = \theta - \hat{\theta}$.

The expectation of the parameter covariance matrix $C = E[(\Delta\theta)(\Delta\theta)^T]$ is given by:

$$C = B^{-1}.$$

$$\sigma_k = \sqrt{C_{kk}}; \rho_{kl} = C_{kl}/(\sigma_k \sigma_l).$$

Least-squares fitting

Linear in the parameters

When f_i are linear functions of θ :

$$f_i(\theta) = \sum_k A_{ik}\theta_k; \mathbf{f} = \mathbf{A} \boldsymbol{\theta} \text{ (general: } A_{ik} = \partial f_i / \partial \theta_k \text{)}$$

$$S = (\mathbf{y} - \mathbf{f})^T \mathbf{W} (\mathbf{y} - \mathbf{f}) \text{ minimal}$$

$$\text{for } \hat{\boldsymbol{\theta}} = (\mathbf{A}^T \mathbf{W} \mathbf{A})^{-1} \mathbf{A}^T \mathbf{W} \mathbf{y},$$

where $W_{ij} \propto \sigma_i^{-2} \delta_{ij}$ (uncorrelated data).

$$S(\hat{\boldsymbol{\theta}}) = S_0$$

Expectation of parameter covariance matrix $\mathbf{C} = E[(\Delta \boldsymbol{\theta})(\Delta \boldsymbol{\theta})^T]$ is given by:

$$\mathbf{C} = [S_0 / (n - m)] (\mathbf{A}^T \mathbf{W} \mathbf{A})^{-1}.$$

Special case: linear function:

$f_i = f(x_i) = ax_i + b$ (a and b parameters):

$$a = \langle (\Delta x)(\Delta y) \rangle / \langle (\Delta x)^2 \rangle; \quad b = \langle y \rangle - a \langle x \rangle.$$

Here $\langle \rangle$ are *weighted* averages, such as:

$$\langle \xi \rangle = (1/w) \sum_{i=1}^n w_i \xi_i; \quad w = \sum_{i=1}^n w_i.$$

$$\Delta x = x - \langle x \rangle; \quad \Delta y = y - \langle y \rangle.$$

Expectation of (co)variances of a and b :

$$E[(\Delta a)^2] = \sigma_a^2 = S_0 / [n(n-2) \langle (\Delta x)^2 \rangle]$$

$$E[(\Delta b)^2] = \sigma_b^2 = \langle x^2 \rangle \sigma_a^2$$

$$E[\Delta a \Delta b] = -\langle x \rangle \sigma_a^2; \quad \rho_{ab} = -\langle x \rangle \sigma_a / \sigma_b$$

N.B.: a and b are uncorrelated if $\langle x \rangle = 0$.

Correlation coefficient r of x and y :

$$r = \frac{\langle (\Delta x)(\Delta y) \rangle}{\sqrt{\langle (\Delta x)^2 \rangle} \sqrt{\langle (\Delta y)^2 \rangle}} = a \left(\frac{\langle (\Delta x)^2 \rangle}{\langle (\Delta y)^2 \rangle} \right)^{1/2}.$$

Normal distribution

One-dimensional Gauss function

Probability density function:

$$f(x) dx = (\sigma\sqrt{2\pi})^{-1} \exp[-(x - \mu)^2/(2\sigma^2)] dx$$

μ = mean,

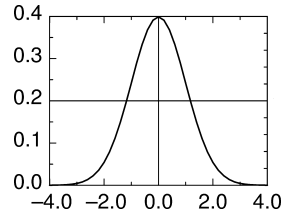
σ^2 = variance,

σ = standard deviation.

Standard form:

$$f(z) = (1/\sqrt{2\pi}) \exp(-z^2/2),$$

$$z = (x - \mu)/\sigma.$$



Characteristic function: $\Phi(t) = \exp(-\frac{1}{2}\sigma^2 t^2) \exp(i\mu t)$.

Central moments $\mu_n = \int_{-\infty}^{\infty} (x - \mu)^n f(x) dx$,

$\mu_m = 0$ for m even, $\mu_{2n} = \sigma^{2n} \times 1 \times 3 \times 5 \times (2n - 1)$,

$\mu_2 = \sigma^2$, $\mu_4 = 3\sigma^4$, $\mu_6 = 15\sigma^6$, $\mu_8 = 105\sigma^8$.

skewness = 0, excess = 0.

Cumulative distribution function:

$$F(x) = \int_{-\infty}^x f(x') dx' = \frac{1}{2} \{1 + \operatorname{erf}(x/\sigma\sqrt{2})\},$$

$$1 - F(x) = F(-x) = \int_x^{\infty} f(x') dx' = \frac{1}{2} \operatorname{erfc}(x/\sigma\sqrt{2}).$$

| z | $f(z)$ | $F(-z)$ | z | $f(z)$ | $F(-z)$ |
|-----|--------|---------|-----|-----------|-----------|
| 0.0 | 0.3989 | 0.5000 | 1.4 | 1.497e-01 | 8.076e-02 |
| 0.1 | 0.3970 | 0.4602 | 1.6 | 1.109e-01 | 5.480e-02 |
| 0.2 | 0.3910 | 0.4207 | 1.8 | 7.895e-02 | 3.593e-02 |
| 0.3 | 0.3814 | 0.3821 | 2.0 | 5.399e-02 | 2.275e-02 |
| 0.4 | 0.3683 | 0.3446 | 2.5 | 1.753e-02 | 6.210e-03 |
| 0.5 | 0.3521 | 0.3085 | 3.0 | 4.432e-03 | 1.350e-03 |
| 0.6 | 0.3332 | 0.2743 | 3.5 | 8.727e-04 | 2.326e-04 |
| 0.7 | 0.3123 | 0.2420 | 4.0 | 1.338e-04 | 3.167e-05 |
| 0.8 | 0.2897 | 0.2119 | 5.0 | 1.487e-06 | 2.866e-07 |
| 0.9 | 0.2661 | 0.1841 | 7.0 | 9.135e-12 | 1.280e-12 |
| 1.0 | 0.2420 | 0.1587 | 10 | 7.695e-23 | 7.620e-24 |
| 1.2 | 0.1942 | 0.1151 | 15 | 5.531e-50 | 3.671e-51 |

$$\text{large } z: F(-z) = 1 - F(z) \approx \frac{f(z)}{z} \left(1 - \frac{1}{z^2 + 2} + \dots\right)$$

Normal distribution

Multivariate Gauss functions

General n -dimensional form:

$$f(\mathbf{x}) d\mathbf{x} = (2\pi)^{-n/2} (\det \mathbf{W})^{1/2} \exp \left[-\frac{1}{2} (\mathbf{x} - \boldsymbol{\mu})^T \mathbf{W} (\mathbf{x} - \boldsymbol{\mu}) \right] d\mathbf{x},$$

where \mathbf{W} is the weight matrix. $\mathbf{W} = \mathbf{C}^{-1}$.

$\mathbf{C} \stackrel{\text{def}}{=} E[(\mathbf{x} - \boldsymbol{\mu})(\mathbf{x} - \boldsymbol{\mu})^T]$ is the covariance matrix.

Bivariate normal distribution:

$$\mathbf{C} = \begin{pmatrix} \sigma_x^2 & \rho \sigma_x \sigma_y \\ \rho \sigma_x \sigma_y & \sigma_y^2 \end{pmatrix}; \quad \rho \text{ is the correlation coefficient.}$$

$$\mathbf{W} = \frac{1}{1-\rho^2} \begin{pmatrix} \sigma_x^{-2} & -\rho/(\sigma_x \sigma_y) \\ -\rho/(\sigma_x \sigma_y) & \sigma_y^{-2} \end{pmatrix}$$

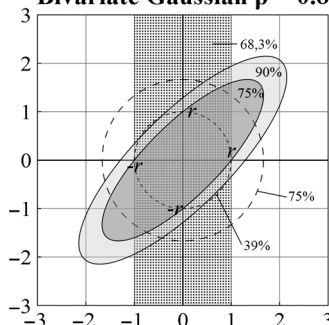
$$f(x, y) dx dy = \frac{1}{2\pi \sigma_x \sigma_y \sqrt{1-\rho^2}} \exp \left[-\frac{z^2}{2(1-\rho^2)} \right] dx dy;$$

$$z^2 = \frac{(x - \mu_x)^2}{\sigma_x^2} - 2 \frac{\rho(x - \mu_x)(y - \mu_y)}{\sigma_x \sigma_y} + \frac{(y - \mu_y)^2}{\sigma_y^2}.$$

Standard form:

$\mu_x = \mu_y = 0$; $\sigma_x = \sigma_y = 1$;
 $r^2 = x^2 - 2\rho xy + y^2$ is equation
 for ellipse at $+45^\circ$ for $\rho > 0$
 or -45° for $\rho < 0$. Half major
 axis $a = r/\sqrt{1-|\rho|}$; half minor
 axis $b = r/\sqrt{1+|\rho|}$. Cumulative
 probability integrated over ellipse:
 $1 - \exp \left[-\frac{1}{2} r^2 / (1 - \rho^2) \right]$.

Bivariate Gaussian $\rho = 0.8$



Marginal distr.: $f_x(x) = (\sigma_x \sqrt{2\pi})^{-1} \exp \left[-\frac{1}{2} ((x - \mu_x)/\sigma_x)^2 \right]$,

Conditional distribution:

$$f(x|y) = \frac{1}{\sigma_x \sqrt{2\pi(1-\rho^2)}} \exp \left[-\frac{\{x - \mu_x - \rho(\sigma_x/\sigma_y)(y - \mu_y)\}^2}{2\sigma_x^2(1-\rho^2)} \right].$$

Conditional expectation: $E[x|y] = \mu_x + \rho(\sigma_x/\sigma_y)(y - \mu_y)$.

Normal distribution

Probability that $\geq 1 \in n$ samples exceeds an interval

Probability that at least one out of n (independent, normally distributed) samples falls outside the interval $(\mu - d, \mu + d)$:

$$\Pr\{\geq 1; n, d\} = 1 - [1 - 2F(-d/\sigma)]^n \text{ (double-sided)}$$

| $n \downarrow$ | $d/\sigma \rightarrow$ | 1.5 | 2 | 2.5 | 3 | 3.5 | 4 |
|----------------|------------------------|-----|--------------|--------------|---------------|---------------|--------|
| 1 | 0.134 | | <u>0.046</u> | 0.012 | 0.0027 | 4.7e-4 | 6.3e-5 |
| 2 | 0.249 | | 0.089 | 0.025 | 0.0054 | 9.3e-4 | 1.3e-4 |
| 3 | 0.350 | | 0.130 | 0.037 | 0.0081 | 0.0014 | 1.9e-4 |
| 4 | 0.437 | | 0.170 | <u>0.049</u> | 0.0108 | 0.0019 | 2.5e-4 |
| 5 | 0.512 | | 0.208 | 0.061 | 0.0134 | 0.0023 | 3.2e-4 |
| 6 | 0.577 | | 0.244 | 0.072 | 0.0161 | 0.0028 | 3.8e-4 |
| 7 | 0.634 | | 0.278 | 0.084 | 0.0187 | 0.0033 | 4.4e-4 |
| 8 | 0.683 | | 0.311 | 0.095 | 0.0214 | 0.0037 | 5.1e-4 |
| 9 | 0.725 | | 0.342 | 0.106 | 0.0240 | 0.0042 | 5.7e-4 |
| 10 | 0.762 | | 0.372 | 0.117 | 0.0267 | 0.0046 | 6.3e-4 |
| 12 | 0.821 | | 0.428 | 0.139 | 0.0319 | 0.0056 | 7.6e-4 |
| 15 | 0.884 | | 0.503 | 0.171 | <u>0.0397</u> | 0.0070 | 9.5e-4 |
| 20 | 0.943 | | 0.606 | 0.221 | 0.0526 | 0.0093 | 0.0013 |
| 25 | 0.972 | | 0.688 | 0.268 | 0.0654 | 0.0116 | 0.0016 |
| 30 | 0.986 | | 0.753 | 0.313 | 0.0779 | 0.0139 | 0.0019 |
| 40 | 0.997 | | 0.845 | 0.393 | 0.102 | 0.0184 | 0.0025 |
| 50 | 0.999 | | 0.903 | 0.465 | 0.126 | 0.0230 | 0.0032 |
| 70 | 1.000 | | 0.962 | 0.583 | 0.172 | 0.0321 | 0.0044 |
| 100 | 1.000 | | 0.991 | 0.713 | 0.237 | <u>0.0455</u> | 0.0063 |
| 150 | 1.000 | | 0.999 | 0.847 | 0.333 | 0.0674 | 0.0095 |
| 200 | 1.000 | | 1.000 | 0.918 | 0.418 | 0.0889 | 0.0126 |
| 300 | 1.000 | | 1.000 | 0.976 | 0.556 | 0.130 | 0.0188 |
| 400 | 1.000 | | 1.000 | 0.993 | 0.661 | 0.167 | 0.0250 |
| 500 | 1.000 | | 1.000 | 0.998 | 0.741 | 0.208 | 0.0312 |

horizontal lines mark 5% level

Normal distribution

Probability that $\geq 1 \in n$ samples exceeds a value

Probability that at least one out of n (independent, normally distributed) samples is $> \mu + d$ (or $\dots < \mu - d$):

$$\Pr\{\geq 1; n, d\} = 1 - [1 - F(-d/\sigma)]^n \text{ (single-sided)}$$

| $n \downarrow$ | $d/\sigma \rightarrow 1.5$ | 2 | 2.5 | 3 | 3.5 | 4 |
|----------------|----------------------------|--------------|--------------|--------------|--------------|--------|
| 1 | 0.067 | 0.023 | 0.0062 | 0.0014 | 2.3e-4 | 3.2e-5 |
| 2 | 0.129 | <u>0.045</u> | 0.012 | 0.0027 | 4.7e-4 | 6.3e-5 |
| 3 | 0.187 | 0.067 | 0.019 | 0.0040 | 6.9e-4 | 9.5e-5 |
| 4 | 0.242 | 0.088 | 0.025 | 0.0054 | 9.3e-4 | 1.3e-5 |
| 5 | 0.292 | 0.109 | 0.031 | 0.0067 | 0.0012 | 1.6e-4 |
| 6 | 0.340 | 0.129 | 0.037 | 0.0081 | 0.0014 | 1.9e-4 |
| 7 | 0.384 | 0.149 | 0.043 | 0.0094 | 0.0016 | 2.2e-4 |
| 8 | 0.425 | 0.168 | <u>0.049</u> | 0.011 | 0.0019 | 2.5e-4 |
| 9 | 0.463 | 0.187 | 0.055 | 0.012 | 0.0021 | 2.9e-4 |
| 10 | 0.499 | 0.206 | 0.060 | 0.013 | 0.0023 | 3.2e-4 |
| 12 | 0.564 | 0.241 | 0.072 | 0.016 | 0.0028 | 3.8e-4 |
| 15 | 0.646 | 0.292 | 0.089 | 0.020 | 0.0035 | 4.8e-4 |
| 20 | 0.749 | 0.369 | 0.117 | 0.027 | 0.0046 | 6.3e-4 |
| 25 | 0.823 | 0.438 | 0.144 | 0.033 | 0.0058 | 7.9e-4 |
| 30 | 0.874 | 0.499 | 0.170 | <u>0.038</u> | 0.0070 | 9.5e-4 |
| 40 | 0.937 | 0.602 | 0.221 | 0.053 | 0.0093 | 0.0013 |
| 50 | 0.968 | 0.684 | 0.268 | 0.065 | 0.012 | 0.0016 |
| 70 | 0.992 | 0.800 | 0.353 | 0.090 | 0.016 | 0.0022 |
| 100 | 0.999 | 0.900 | 0.464 | 0.126 | 0.023 | 0.0032 |
| 150 | 1.000 | 0.968 | 0.607 | 0.183 | 0.034 | 0.0047 |
| 200 | 1.000 | 0.990 | 0.712 | 0.237 | <u>0.045</u> | 0.0063 |
| 300 | 1.000 | 0.999 | 0.846 | 0.333 | 0.067 | 0.0095 |
| 400 | 1.000 | 1.000 | 0.917 | 0.417 | 0.089 | 0.0126 |
| 500 | 1.000 | 1.000 | 0.956 | 0.491 | 0.110 | 0.0157 |

horizontal lines mark 5% level

Physical constants

(between parentheses: standard deviation)

| | |
|---|--|
| velocity of light | $c = 299\,792\,458\text{ m/s}$ (exact) |
| magnetic constant | $\mu_0 = 4\pi \times 10^{-7}\text{ N/A}^2$ (exact) $= 1.256\,637\,0614\ldots \times 10^{-6}$ |
| electric constant | $\epsilon_0 = 1/\mu_0 c^2$ (exact) $= 8.854\,187\,817\ldots \times 10^{-12}\text{ F/m}$ |
| characteristic impedance vacuum | $Z_0 = \sqrt{\mu_0/\epsilon_0} = \mu_0 c$ (exact) $= 376.730\,313\,461\ldots\,\Omega$ |
| Planck constant | $h = 6.626\,068\,96(33) \times 10^{-34}\text{ J s}$ |
| Dirac constant $\hbar/2\pi$ | $\hbar = 1.054\,571\,628(53) \times 10^{-34}\text{ J s}$ |
| gravitational constant | $G = 6.674\,28(67) \times 10^{-11}\text{ m}^3\text{ kg}^{-1}\text{ s}^{-2}$ |
| elementary charge | $e = 1.602\,176\,487(40) \times 10^{-19}\text{ C}$ |
| mass electron | $m_e = 9.109\,382\,15(45) \times 10^{-31}\text{ kg}$ |
| mass proton | $m_p = 1.672\,621\,637(83) \times 10^{-27}\text{ kg}$ $= 1.007\,276\,466\,77(10)\text{ u}$ $= 5.446\,170\,2177(24) \times 10^{-4}$ |
| m_e/m_p | |
| atomic mass unit | $u = 1.660\,538\,782(83) \times 10^{-27}\text{ kg}$ |
| Avogadro number | $N_A = 6.022\,141\,79(30) \times 10^{23}\text{ mol}^{-1}$ |
| Boltzmann constant | $k = 1.380\,6504(24) \times 10^{-23}\text{ J/K}$ |
| gas constant kN_A | $R = 8.314\,472(15)\text{ J mol}^{-1}\text{ K}^{-1}$ |
| molar volume | $V_m = 22.710\,98(40) \times 10^{-3}\text{ m}^3/\text{mol}$ |
| ideal gas 273.15 K, 100 kPa | |
| Faraday eN_A | $F = 96\,485.3399(24)\text{ C/mol}$ |
| Bohr radius | $a_0 = 5.291\,772\,0859(36) \times 10^{-11}\text{ m}$ $a_0 = \hbar/(m_e c \alpha) = 10^7 (\hbar/c e)^2/m_e$ |
| Bohr magneton | $\mu_B = 9.274\,009\,15(23) \times 10^{-24}\text{ J/T}$ $\mu_B = e\hbar/2m_e$ |
| nuclear magneton | $\mu_N = 5.050\,783\,24(13) \times 10^{-27}\text{ J/T}$ |
| magnetic moment electron | $\mu_e = -9.284\,763\,77(23) \times 10^{-24}\text{ J/T}$ |
| magnetic moment proton | $\mu_p = 1.410\,606\,662(37) \times 10^{-26}\text{ J/T}$ |
| g-factor electron | $g_e = -2.002\,319\,304\,3622(15)$ |
| g-factor proton | $g_p = 5.585\,694\,713(46)$ |
| fine structure constant | $\alpha = 7.297\,352\,5376(50) \times 10^{-3}$ |
| $\alpha^{-1} = 4\pi\epsilon_0\hbar c/e^2$ | $\alpha^{-1} = 137.035\,999\,679(94)$ |
| proton gyromagnetic ratio | $\gamma_p = 2.675\,222\,099(70) \times 10^8\text{ s}^{-1}\text{ T}^{-1}$ $\gamma_p/2\pi = 42.577\,4821(11)\text{ MHz/T}$ |

Physical constants

| | |
|--|---|
| conductance quantum | $G_0 = 7.748\,091\,7004(53) \times 10^{-5} \text{ S}$ |
| Josephson constant | $K_J = 4.835\,978\,91(12) \times 10^{14} \text{ Hz/V}$ |
| magnetic flux quantum | $\Phi_0 = 2.067\,833\,667(52) \times 10^{-15} \text{ Wb}$ |
| $G_0 = 2e^2/h$; $K_J = 2e/h$; $\Phi_0 = h/2e$ | |
| Stefan–Boltzmann constant | $\sigma = 5.670\,400(40) \times 10^{-8}$ |
| $\pi^2 k^4 / (60 \hbar^3 c^2)$; $U = \sigma T^4$ (black body radiation) $\text{W m}^{-2} \text{K}^{-4}$ | |
| Rydberg constant | $R_\infty = 10\,973\,731.568\,527(73) \text{ m}^{-1}$ |
| $\alpha^2 m_e c / 2h$ | |

masses of neutron (n), deuteron (d) and muon (μ)

| | |
|---------|--|
| n: | $1.674\,927\,211(84) \times 10^{-27} \text{ kg} = 1.008\,664\,915\,97(43) \text{ u}$ |
| d: | $3.343\,583\,20(17) \times 10^{-27} \text{ kg} = 2.013\,553\,212\,724(78) \text{ u}$ |
| μ : | $1.883\,531\,30(11) \times 10^{-28} \text{ kg} = 0.113\,428\,9256(29) \text{ u}$ |

Relative standard deviations

| | | | |
|--------------------|-----------------------|----------------------|----------------------|
| g_e | 7.4×10^{-13} | g_p | 8.2×10^{-9} |
| R_∞ | 6.6×10^{-12} | e, K_J, Φ_0 | 2.5×10^{-8} |
| m_d/u | 3.9×10^{-11} | $h, N_A, u, m_e,$ | |
| m_p/u | 1.0×10^{-10} | m_p, m_d, m_n | 5.0×10^{-8} |
| $m_e/u, m_n/u,$ | | k, R, V_m | 1.7×10^{-6} |
| m_e/m_p | 4.2×10^{-10} | σ (Stefan-B.) | 7.0×10^{-6} |
| α, a_o, G_0 | 6.8×10^{-10} | G | 1.0×10^{-4} |

Accuracies of derived quantities

If y_k is a product of powers of physical constants x_i :

$y_k = a_k \prod_{i=1}^N x_i^{p_{ki}}$ (a_k is a constant), then

$$\epsilon_k^2 = \sum_{i=1}^N p_{ki}^2 \epsilon_i^2 + 2 \sum_{j < i}^N p_{ki} p_{kj} r_{ij} \epsilon_i \epsilon_j,$$

where ϵ_k = relative standard deviation and r_{ij} = correlation coefficient between i and j (For r : see website)

CODATA 2006 <http://physics.nist.gov/cuu/constants/>

Probability distributions

Continuous one-dimensional probability functions

x is a real variable from a domain \mathcal{D} ; the *probability density function* (pdf) $p(x)$ is real; $p(x) \geq 0$. $p(x) dx$ is the probability of finding a sample X in the interval $(x, x + dx)$.

$p(x)$ is normalized: $\int_{\mathcal{D}} p(x) dx = 1$ (if $p(x)$ cannot be normalized, it is called an *improper* pdf).

The value of x for which $p(x)$ is a maximum, is called the *mode*.

The *expectation* or *expected value* of a function $g(x)$ over the pdf $p(x)$ is defined as the functional

$$E[g(x)] \stackrel{\text{def}}{=} \int_{\mathcal{D}} g(x)p(x) dx.$$

mean: $\mu = E[x]$.

variance: $\sigma^2 = E[(x - \mu)^2]$.

standard deviation (std) σ : root of the variance.

n-th moment: $\mu_n \stackrel{\text{def}}{=} E[x^n]$.

n-th central moment $\mu_n^c \stackrel{\text{def}}{=} E[(x - \mu)^n]$.

skewness: $E[(x - \mu)^3/\sigma^3]$.

kurtosis: $E[(x - \mu)^4/\sigma^4]$.

excess: *kurtosis*−3.

characteristic function $\Phi(t)$:

$$\begin{aligned}\Phi(t) &\stackrel{\text{def}}{=} E[e^{itx}] = \int_{-\infty}^{\infty} e^{itx} p(x) dx \\ &= \sum_{n=0}^{\infty} \frac{(it)^n}{n!} E[x^n] = \sum_{n=0}^{\infty} \frac{(it)^n}{n!} \mu_n\end{aligned}$$

$\Phi(t)$ generates the moments μ_n . The moments are also given by the *derivatives* of the characteristic function at $t = 0$:

$$\Phi^{(n)}(0) = \frac{d^n \Phi}{dt^n} \Big|_{t=0} = i^n \mu_n.$$

Special case: $\mu_2 = \sigma^2 + \mu^2 = -(d^2 \Phi(t)/dt^2)_{x=0}$.

Probability distributions

(one-dimensional functions – continued)

Cumulative distribution function (cdf) $P(x)$:

$$P(x) \stackrel{\text{def}}{=} \int_a^x p(x') dx',$$

where a is the lower limit of the domain of x (usually $-\infty$). $P(x)$ is a monotonously non-decreasing function of x , starting at 0 and ending at 1. The value of x for which $P(x) = 0.5$ is the *median*; when $P(x) = 0.25$, x is the *first quartile*; when $P(x) = 0.75$, x is the *third quartile*; when $P(x) = 0.01n$, x is the n -th *percentile*.

Survival function (sf): $S(x) = 1 - P(x)$.

Continuous two-dimensional probability functions

Joint pdf: $p(x, y) dx dy$ is the probability for a sample pair (X, Y) to find the value X in the interval $(x, x + dx)$ and the value Y in the interval $(y, y + dy)$. $p(x, y) \geq 0$; $\int p(x, y) dx dy = 1$.

Conditional pdf: $p(x|y) dx$ (p of x given y) is the probability for a sample pair (X, Y) that a sample X occurs in the interval $(x, x + dx)$ while Y has the value y .

Marginal pdf: $p_x(x) = \int p(x, y) dy$ is the probability for a sample pair (X, Y) that a sample X occurs in the interval $(x, x + dx)$ irrespective of the value of Y .

$$p(x|y) = p(x, y)/p_y(y),$$

$$p(x, y) = p_x(x) p(y|x) = p_y(y) p(x|y),$$

$$p(x|y) = p_x(x) \text{ if } x \text{ and } y \text{ are independent,}$$

$$p(x, y) = p_x(x) p_y(y) \text{ if } x \text{ and } y \text{ are independent.}$$

$$\text{Expectation of } g(x, y): E[g(x, y)] = \int dx \int dy g(x, y) p(x, y).$$

$$\text{Mean of } x: \mu_x \text{ is the expectation } E[x] = \int dx \int dy x p(x, y) = \int x p_x(x) dx.$$

$$\text{Variance of } x: \sigma_x^2 = C_{xx} = E[(x - \mu_x)^2].$$

$$\text{Covariance of } x \text{ and } y: C_{xy} = E[(x - \mu_x)(y - \mu_y)] = \int dx \int dy (x - \mu_x)(y - \mu_y) p(x, y).$$

$$\text{Correlation coefficient between } x \text{ and } y: \rho_{xy} = C_{xy}/(\sigma_x \sigma_y).$$

$\mathbf{C} = E[\mathbf{x}\mathbf{x}^T]$ is the *correlation matrix* (\mathbf{x} is the column vector of deviations from the mean).

Student's *t*-distribution

Student's *t*-distribution

Let X be a normally distributed variable with expectation 0 and variance σ^2 and Y^2/σ^2 an independent chi-squared distributed variable with ν degrees of freedom. Then $t = \frac{X\sqrt{\nu}}{Y}$ is distributed according to a Student's *t*-distribution $f(t|\nu)$ with ν degrees of freedom, independent of σ :

$$f(t|\nu) dt = \frac{1}{\sqrt{\nu\pi}} \frac{\Gamma[(\nu+1)/2]}{\Gamma(\nu/2)} \left(1 + \frac{t^2}{\nu}\right)^{-(\nu+1)/2} dt.$$

Application: accuracy of the mean

Let x_1, \dots, x_n be n independent samples from a normal distribution with unknown expectation μ and unknown variance σ^2 ; let $\langle x \rangle = \frac{1}{n} \sum_{i=1}^n x_i$; $S = \sum_{i=1}^n (x_i - \langle x \rangle)^2$ and $\hat{\sigma} = \sqrt{S/(n-1)}$, then $t = [(\langle x \rangle - \mu)\sqrt{n}]/\hat{\sigma}$ is distributed according to a Student's *t*-distribution with $\nu = n - 1$ degrees of freedom. The best estimate for σ is $\hat{\sigma}$. If σ is known, then $\langle x \rangle$ is distributed normally with mean μ and variance σ^2/n . In the latter case $\chi^2 = S/\sigma^2$ satisfies a chi-squared distribution with $\nu = n - 1$ degrees of freedom.

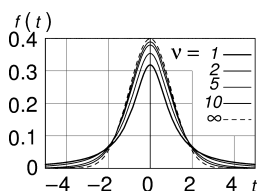
Properties and moments

f is symmetric: $f(-t) = f(t)$; mean = 0

variance $\sigma^2 = \nu/(\nu - 2)$ ($\nu > 2$); 'skewness' $\gamma_1 = 0$

"excess" $\gamma_2 = E\{t^4\}/\sigma^4 - 3 = 6/(\nu - 4)$

$\lim_{\nu \rightarrow \infty} f(t|\nu) = (1/\sqrt{2\pi}) \exp(-t^2/2)$



Cumulative distribution

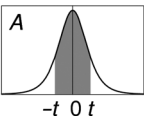
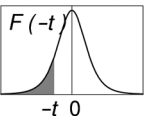
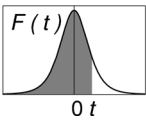
$$F(t|\nu) = \int_{-\infty}^t f(t'|\nu) dt'$$

$$F(-t|\nu) = 1 - F(t|\nu)$$

see table p. 2

Student's *t*-distribution

Values of *t* at 75%, 90%, 95%, 99%, and 99.5%



A = acceptance level
for two-sided interval
(-*t*, *t*)

| <i>F</i> (<i>t</i>) = | 0.75 | 0.90 | 0.95 | 0.99 | 0.995 |
|--------------------------|-------|-------|-------|--------|--------|
| <i>F</i> (- <i>t</i>) = | 0.25 | 0.10 | 0.05 | 0.01 | 0.005 |
| <i>A</i> (%) | 50 | 80 | 90 | 98 | 99 |
| <i>ν</i> = 1 | 1.000 | 3.078 | 6.314 | 31.821 | 63.657 |
| 2 | 0.816 | 1.886 | 2.920 | 6.965 | 9.925 |
| 3 | 0.765 | 1.638 | 2.353 | 4.541 | 5.841 |
| 4 | 0.741 | 1.533 | 2.132 | 3.747 | 4.604 |
| 5 | 0.727 | 1.467 | 2.015 | 3.365 | 4.032 |
| 6 | 0.718 | 1.440 | 1.943 | 3.143 | 3.707 |
| 7 | 0.711 | 1.415 | 1.895 | 2.998 | 3.499 |
| 8 | 0.706 | 1.397 | 1.860 | 2.896 | 3.355 |
| 9 | 0.703 | 1.383 | 1.833 | 2.821 | 3.250 |
| 10 | 0.700 | 1.372 | 1.812 | 2.764 | 3.169 |
| 11 | 0.697 | 1.363 | 1.796 | 2.718 | 3.106 |
| 12 | 0.695 | 1.356 | 1.782 | 2.681 | 3.055 |
| 13 | 0.694 | 1.350 | 1.771 | 2.650 | 3.012 |
| 14 | 0.692 | 1.345 | 1.761 | 2.624 | 2.977 |
| 15 | 0.691 | 1.341 | 1.753 | 2.602 | 2.947 |
| 20 | 0.687 | 1.325 | 1.725 | 2.528 | 2.845 |
| 25 | 0.684 | 1.316 | 1.708 | 2.485 | 2.787 |
| 30 | 0.683 | 1.310 | 1.697 | 2.457 | 2.750 |
| 40 | 0.681 | 1.303 | 1.684 | 2.423 | 2.704 |
| 50 | 0.679 | 1.299 | 1.676 | 2.403 | 2.678 |
| 60 | 0.697 | 1.296 | 1.671 | 2.390 | 2.660 |
| 70 | 0.678 | 1.294 | 1.667 | 2.381 | 2.648 |
| 80 | 0.678 | 1.292 | 1.664 | 2.374 | 2.639 |
| 100 | 0.677 | 1.290 | 1.660 | 2.364 | 2.626 |
| ∞ | 0.674 | 1.282 | 1.645 | 2.326 | 2.576 |

Units

Definitions SI basic units

SI: *Système International d’Unités*

Source <http://physics.nist.gov/cuu/Units>

length: **meter** (m) length of the path traveled by light in vacuum during 1/299 792 458 second (1983).

mass: **kilogram** (kg) mass of the international prototype of the kilogram (1901).

time: **second** (s) duration of 9 192 631 770 periods of the transition between two hyperfine levels of the ground state of the cesium-133 atom (1967).

current: **ampere** (A) current in two infinitely long and thin straight parallel conductors, placed 1 meter apart in vacuum, that exert a force on each other of 2×10^{-7} newton per meter length (1948).

thermodynamic temperature: **kelvin** (K) fraction 1/273.16 of the thermodynamic temperature of the triple point of water (1967).

amount of substance: **mol** (mol) amount of substance which contains as many elementary entities as there are atoms in 0.012 kg of carbon 12. The entities (atoms, molecules, ions, electrons, etc.) must be specified (1971).

luminous intensity: **candela** (cd) radiant intensity of a source that emits monochromatic radiation of frequency 540×10^{12} Hz in a given direction, with intensity of 1/683 W/sr (watt per steradian) (1979).

| | | | | | | | | |
|------------|-------|-------|------------|-------|---|------------|-------|---|
| 10^{-1} | deci | d | 10^{-2} | centi | c | 10^{-3} | milli | m |
| 10^{-6} | micro | μ | 10^{-9} | nano | n | 10^{-12} | pico | p |
| 10^{-15} | femto | f | 10^{-18} | atto | a | 10^{-21} | zepto | z |
| 10^{-24} | yocto | y | | | | | | |
| 10^1 | deca | da | 10^2 | hecto | h | 10^3 | kilo | k |
| 10^6 | mega | M | 10^9 | giga | G | 10^{12} | Tera | T |
| 10^{15} | peta | P | 10^{18} | exa | E | 10^{21} | zetta | Z |
| 10^{24} | yotta | Y | | | | | | |

*Units***Derived SI units**

| | | | |
|-------------------------------|------------------|------------------|---|
| plane angle (circle: 2π) | α, \dots | radian | rad |
| solid angle (sphere: 4π) | ω, Ω | steradian | sr |
| area | A, S | | m^2 |
| volume | V | | m^3 |
| frequency | ν | hertz | $\text{Hz} = \text{s}^{-1}$ |
| linear momentum | p | | kg m s^{-1} |
| angular momentum | L, J | | $\text{kg m}^2 \text{s}^{-1}$ |
| specific mass | ρ | | kg/m^3 |
| moment of inertia | I | | kg m^2 |
| force | F | newton | $\text{N} = \text{kg m s}^{-2}$ |
| torque | M | | N m |
| pressure | p, P | pascal | $\text{Pa} = \text{N/m}^2$ |
| viscosity | η | | $\text{N s m}^{-2} = \text{kg m}^{-1} \text{s}^{-1}$ |
| energy | E, w | joule | $\text{J} = \text{N m} = \text{kg m}^2 \text{s}^{-2}$ |
| power | P | watt | $\text{W} = \text{J/s}$ |
| charge | q, Q | coulomb | $\text{C} = \text{A s}$ |
| electric potential | V, Φ | volt | $\text{V} = \text{J/C}$ |
| electric field | E | | V/m |
| dielectric displacement | D | | C/m^2 |
| capacity | C | farad | $\text{F} = \text{C/V}$ |
| resistance | R | ohm | $\Omega = \text{V/A}$ |
| specific resistance | ρ | | $\Omega \text{ m}$ |
| conductance | G | siemens | $\text{S} = \Omega^{-1}$ |
| specific conductance | σ, κ | | S/m |
| inductance | L | henry | $\text{H} = \text{Wb/A}$ |
| magnetic flux | Φ | weber | $\text{Wb} = \text{V s}$ |
| magnetic field | H | | A/m |
| magnetic flux density | B | tesla | $\text{T} = \text{Wb/m}^2$ |
| luminous flux | Φ | lumen | $\text{lm} = \text{cd.sr}$ |
| illuminance | I | lux | $\text{lx} = \text{lm/m}^2$ |
| activity (radionuclide) | A | becquerel | $\text{Bq} = \text{s}^{-1}$ |
| absorbed dosis | D | gray | $\text{Gy} = \text{J/kg}$ |
| dose equivalent | H | sievert | $\text{Sv} = \text{J/kg}$ |

Units

Non-SI units (incl. British, US) (see also **atomic units** on p. 5)

length: **fermi** (fm) = 10^{-15} m; **Ångström** (Å) = 10^{-10} m; **mil** (mil) = 0.001 in; **inch** (in) = 2.54 cm (exact); **foot** (ft) = 12 in = 0.304 8 m; **yard** (yd) = 3 ft = 0.914 4 m; **fathom** = 6 ft = 1.828 8 m; **cable** = 720 ft = 185.2 m; **(statute) mile** = 1760 yd = 1609.34 m; **nautical mile** (nm) = 1852 m; **astronomical unit** (AU) = $1.495\,978\,70 \times 10^{11}$ m; **light year** (Ly) = 9.4605×10^{15} m; **parsec** (pc) = 3.086×10^{16} m.

area: **barn** (b) = 10^{-28} m² = 100 fm²; **are** (a) = 100 m²; **hectare** (ha) = 10⁴ m²; **acre** = 4840 sq. yd = 4046.87 m²; **sq. mile** = 640 acres = 2.59 km².

volume: **Br. fluid ounce** fl oz) = 28.41 cm³; **US fl. oz** = 29.572 9 cm³; **US liq. pint** = 16 US fl. oz = 473.2 cm³; **Br. pint** (pt) = 20 Br. fl. oz = 568.2 cm³; **US liq. quart** = 2 US liq. pt = 946.3 cm³; **liter** (l) = 1 dm³; **Br. quart** (qt) = 2 Br. pt = 1.136 dm³; **US gallon** = 4 US liq. qt = 231 in³ = 3.785 4 dm³; **(Br.) imperial gallon** (gal) = 4 Br. qt = 4.546 dm³; **bushel** = 8 imp. gal; **barrel** = 42 US gal.; **ton** = 1 m³; **register ton** = 100 ft³ = 2.83 m³.

mass: **u** (unified atomic mass unit) = $1.660\,538\,782(83) \times 10^{-27}$ kg; **grain avdp** (gr) = 64.79891 mg (exact); **(Br.) drachme** = **(US) dram** = 60 gr = 3.887 934 6 g; **ounce avdp** (oz) = 28.349 527 g (exact); **troy ounce (apothecary ounce)** = 480 gr = 31.103 4768 g; **pound avoirdupois** (lb) = 16 oz = 7000 grain = 0.453 592 37 kg (exact); **(Br.) stone** = 14 lbs = 6.35 kg; **ton** = 1000 kg.

time: **minute** (min) = 60 s; **hour** (h) = 3600 s.

temperature: **t degree Celsius** (°C) = $t + 273.15$ K; **f degree Fahrenheit** (°F) = $(f - 32) \times 5/9$ °C.

velocity: **knot** = nautical mile/h = 0.514 44 m/s.

force: **dyne** (dyn) = 10^{-5} N; **poundforce** (lbf) = 4.448 22 N; **kilogramforce** (kgf) = 9.806 65 N (exact).

Units

(non SI units, *continued*)

pressure: **mm Hg** (torr) = 101 325/760 Pa (exact) = 133.322 Pa; **pound per sq. inch** (psi) = 6 894.76 Pa; **technical atmosphere** (at) = kgf/cm² = 98 066.5 Pa (exact); **bar** (bar) = 10⁵ Pa; **normal atmosphere** (atm) = 101 325 Pa (exact).

energy: **hartree** (E_h) = 4.359 743 94(22) $\times 10^{-18}$ J; **erg** (erg) = 10⁻⁷ J; **thermochemical calorie** (cal_{th}) = 4.184 J; **15° calorie** (cal₁₅) = 4.1855 J; **Int. Table calorie** (cal_{IT}) = 4.1868 J; **Br. thermal unit** (Btu) = 1055.87 J; **kilowatt hour** (kWh) = 3.6 MJ; **ton coal equiv.** (tse) = 29.3 GJ; **ton oil equiv.** (toe) = 45.4 GJ; m³ **natural gas** (average, 0 °C, 1 atm) = 39.4 MJ.

power: **horsepower** (metric, PS) = 75 kgf m/s = 735.5 W; **horsepower** (mechanical, hp) = 550 lbf ft/s = 745.7 W.

viscosity: **poise** (p) = g cm⁻¹s⁻¹ = 0.1 kg m⁻¹s⁻¹; *kinematic viscosity*: **stokes** (St) = 10⁻⁴ m²/s

(*radio*)*activity*, *dose*: **curie** (Ci) = 3.7 $\times 10^{10}$ Bq; **röntgen** (R) = 2.58 $\times 10^{-4}$ C/kg; **rad** (rad, rd) = 0.01 Gy; **rem** (rem) = 0.01 Sv.

light: **stilb** (sb) = cd/cm²; **phot** (ph) = cd cm⁻²sr⁻¹.

electrostatic units (esu): c.g.s. unit of charge

(g^{1/2}cm^{3/2}s⁻¹), such that $4\pi\epsilon_0 = 1$ (dimensionless): *charge*: 10⁻⁹/2.997 924 58 C; *current*: 10⁻⁹/2.99... A; *dipole moment*: 10⁻¹¹/2.99... C m; **debye** (D) = 10⁻¹⁸ esu = 10⁻²⁹/2.99... C; *el. pot.*: 299.7... V; *el. field*: 2.99... $\times 10^4$ V/m.

electromagnetic units (emu): c.g.s. unit of current (g^{1/2}cm^{1/2}s⁻¹), such that $\mu_0/4\pi = 1$ (dimensionless): *current*: **abampere** (abamp) = 10 A; *magn. field*: **oerstedt** (Oe) = (1/4 π) abamp/cm = 10³/4 π A/m; *magn. flux density* ("induction"): **gauss** (G) = 10⁻⁴ T; *magn. flux*: **maxwell** (Mx) = 10⁻⁸ Wb.

Units

Atomic units (a.u.)

The basic a.u. are the Bohr radius a_0 , the electron mass m_e , Dirac's constant \hbar and the elementary charge e : $m_e = 1$ a.u., $\hbar = 1$ a.u., $c = 1/\alpha$ a.u., $e = 1$ a.u., $4\pi\epsilon_0 = 1$ a.u.

| | |
|-----------|--|
| mass | $m_e = 9.109\,382\,15(45) \times 10^{-31}$ kg |
| length | $a_0 = 5.291\,772\,0859(36) \times 10^{-11}$ m |
| charge | $e = 1.602\,176\,487(40) \times 10^{-19}$ C |
| time | $a_0/(\alpha c) = 2.418\,884\,326\,505(16) \times 10^{-17}$ s $= (4\pi R_\infty c)^{-1}$ |
| velocity | $\alpha c = 2.187\,691\,2541(15) \times 10^6$ m/s |
| energy | $\hbar^2/(m_e a_0^2) = e^2/(4\pi\epsilon_0 a_0) = \alpha^2 m_e c^2$ $= 2R_\infty h c =$ |
| (hartree) | $E_h = 4.359\,743\,94(22) \times 10^{-18}$ J $= 2\,625.312\,93(13)$ kJ/mol $= 627.464\,850(32)$ kcal/mol $= 27.211\,383\,86(68)$ eV |

Molecular units

This is a consistent system of units for 'molecular' quantities, useful for molecular modeling and simulation. Coulomb forces have an *electric factor* coefficient $f = 1/(4\pi\epsilon_0)$: $F = f q_1 q_2 / r^2$ (see table). The unit for f is $\text{kJ mol}^{-1} \text{nm e}^{-2}$.

| | | |
|-----------------|-------------------------------------|--|
| mass | u | $= 1.660\,538\,86(28) \times 10^{-27}$ kg |
| length | nm | $= 10^{-9}$ m |
| time | ps | $= 10^{-12}$ s |
| velocity | nm/ps | $= 1000$ m/s |
| energy | kJ/mol | $= 1.660\,538\,86 \times 10^{-21}$ J |
| force | $\text{kJ mol}^{-1} \text{nm}^{-1}$ | $= 1.660\,538\,86 \times 10^{-12}$ N |
| pressure | $\text{kJ mol}^{-1} \text{nm}^{-3}$ | $= 1.660\,538\,86 \times 10^5$ $= 16.605\,3886$ bar |
| charge | e | $= 1.602\,176\,53(14) \times 10^{-19}$ C |
| electric factor | f | $= 138.935\,4574(14)$ |