

free42 Uncertainty Propagation

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Contents

1	Metadata	1
2	Introduction	1
3	Menu	1
3.1	Notes	1
3.1.1	[SHIFT] key magic for menus	1
3.1.2	Global Labels	1
3.1.3	UI→VU & UVU→I: Intervals	1
3.1.4	UVU→%	1
3.1.5	UxU: Multiply uncertainty	2
4	Menu Code	2
5	Functions	5
6	EOF	13

1 Metadata

The home for this HTML file is: <https://richmit.github.io/hp42/uprop.html>

A PDF version of this file may be found here: <https://richmit.github.io/hp42/uprop.pdf>

Files related to this document may be found on github: <https://github.com/richmit/hp42>

Directory contents:

<code>src</code>	-	The org-mode file that generated this HTML document
<code>src_42s</code>	-	Ready to convert source listings for 42s code in this document
<code>docs</code>	-	This html document
<code>bin</code>	-	Importable RAW program files

2 Introduction

This org-mode file contains a program, `UPROP`, that can be used to preform calculations that propagate uncertainty using the standard Gaussian model. Values are represented as complex numbers with the imaginary part being the standard deviation. i.e. $V+iU$ means the value is V and the uncertainty is represented by U (a standard deviation).

3 Menu

3.1 Notes

3.1.1 [SHIFT] key magic for menus

Menu keys that can accept a value with uncertainty in the X position of the stack behave differently when used with the [SHIFT] key. If the [SHIFT] key is pressed before such a menu key, then it is like pressing [SHIFT] [COMPLEX] and then the menu key. For example, pressing [SHIFT] [COSH] is the same as [SHIFT] [COMPLEX] [COSH]. This is a handy way to save a keystroke when entering new values.

Note that `I→VU` doesn't take a value with uncertainty, and thus pressing the [SHIFT] key before this function has no effect.

3.1.2 Global Labels

The menu items correspond to global labels that you can `XEQ` from other programs. The names are the menu labels prefixed with "U" – so "SIN" becomes "USIN".

3.1.3 UI→VU & UVU→I: Intervals

These functions convert between intervals and quantity with uncertainty. Intervals are specified by interval end points on levels X & Y of the stack. For `I→VU` the order is not relevant, but `VU→I` will always return the leftmost end point in Y and the rightmost end point in X.

3.1.4 UVU→%

Given a quantity with uncertainty in X, it will return `T%` of the uncertainty. This value is always positive.

Menu	LBL	Value	Uncertainty (Standard Deviation)	Notes
+	U+	$Y.v + X.v$	$\text{HYPOT}(X.u, Y.u)$	
-	U-	$Y.v - X.v$	$\text{HYPOT}(X.u, Y.u)$	
×	U×	$Y.v * X.v$	$\text{HYPOT}(X.u * Y.v, X.v * Y.u)$	
÷	U÷	$Y.v / X.v$	$\text{HYPOT}(X.u * Y.v, X.v * Y.u) / X.v^2$	
+/-	U+/-	$-X.v$	$\text{ABS}(X.u)$	
1/X	U1/X	$1/X.v$	$\text{ABS}(X.u) / X.v^2$	
LN	ULN	$\text{LN}(X.v)$	$\text{ABS}(X.u / X.v)$	
E↑X	UE↑X	$\text{EXP}(X.v)$	$\text{EXP}(X.v) * \text{ABS}(X.u * X.v)$	
Y↑X	UY↑X	$Y.v^X.v$	$\text{ABS}(Y.v^X.v) * \text{HYPOT}(Y.u * X.v / Y.v, \text{LN}(Y.v) * X.u)$	
ABS	UABS	$\text{ABS}(X.v)$	$\text{ABS}(X.u)$	
GAMMA	UGAMMA	$\text{GAMMA}(X.v)$	$\text{ABS}(\text{DIGAMMA}(X.v) * \text{GAMMA}(X.v) * X.u)$	Requires SFUN
□□□□				
SIN	USIN	$\text{SIN}(X.v)$	$\text{ABS}(\text{COS}(X.v) * X.u)$	
COS	UCOS	$\text{COS}(X.v)$	$\text{ABS}(\text{SIN}(X.v) * X.u)$	
TAN	UTAN	$\text{TAN}(X.v)$	$\text{ABS}(\text{SEC}^2(X.v) * X.u)$	
ASIN	UASIN	$\text{ASIN}(X.v)$	$\text{ABS}(X.u / \text{SQRT}(1 - X.v^2))$	
ACOS	UACOS	$\text{ACOS}(X.v)$	$\text{ABS}(X.u / \text{SQRT}(1 - X.v^2))$	
ATAN	UATAN	$\text{ATAN}(X.v)$	$\text{ABS}(X.u / (1 + X.v^2))$	
SINH	USINH	$\text{SINH}(X.v)$	$\text{ABS}(\text{COSH}(X.v) * X.u)$	
COSH	UCOSH	$\text{COSH}(X.v)$	$\text{ABS}(\text{SINH}(X.v) * X.u)$	
TANH	UTANH	$\text{TANH}(X.v)$	$\text{ABS}(\text{SECH}^2(X.v) * X.u)$	
ASINH	UASINH	$\text{ASINH}(X.v)$	$\text{ABS}(X.u / \text{SQRT}(1 - X.v^2))$	
ACOSH	UACOSH	$\text{ACOSH}(X.v)$	$\text{ABS}(X.u / \text{SQRT}(1 - X.v^2))$	
ATANH	UATANH	$\text{ATANH}(X.v)$	$\text{ABS}(X.u / (1 + X.v^2))$	
I→VU	UI→VU	$(X+Y)/2$	$\text{ABS}(X-Y)/2$	Interval->
VU→I	UVU→I	N/A	N/A	->Interval
□□□□				
VU→%	UVU→%	N/A	N/A	Percentages
□□□□				
×U	U×U	$Y.v$	$Y.u \times X$	U Factor

3.1.5 UxU: Multiply uncertainty

This is a quick way to multiply the uncertainty by a factor. For example if you are using an expanded uncertainty value.

4 Menu Code

```
(MJR-generate-42-menu-code "UPROP" 0 tbl 0 1 'stay 'up 'auto
  (lambda (atrg row) (if (string-equal "UI→VU" atrg)
    (format "\"%s\"\"" atrg)))
  ;#MJR-local-only-gen-lab
  (lambda (atrg target row)
    (cl-structuring-bind (md-menu md-lbl md-v md-u mdnotes) row
      (mapconcat #'string-trim-left
        (list (format "FS? 64")
          (format "COMPLEX")
          (format "XEQ \"U%s\"\"" md-menu))
        "\n"))))

@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@ (UPROP)
@@@ DSC: Auto-generated menu program
LBL "UPROP"
LBL 01      @@@@ Page 1 of menu UPROP
CLMENU
"+"
KEY 1 XEQ 06
"_"
KEY 2 XEQ 07
"×"
KEY 3 XEQ 08
"÷"
KEY 4 XEQ 09
"+/-"
KEY 5 XEQ 10
"1/X"
KEY 6 XEQ 11
KEY 7 GTO 05
KEY 8 GTO 02
KEY 9 GTO 00
MENU
STOP
GTO 01
LBL 02      @@@@ Page 2 of menu UPROP
CLMENU
```

```

"LN"
KEY 1 XEQ 12
"E↑X"
KEY 2 XEQ 13
"Y↑X"
KEY 3 XEQ 14
"ABS"
KEY 4 XEQ 15
"GAMMA"
KEY 5 XEQ 16
KEY 7 GTO 01
KEY 8 GTO 03
KEY 9 GTO 00
MENU
STOP
GTO 02
LBL 03      @@@@ Page 3 of menu UPROP
CLMENU
"SIN"
KEY 1 XEQ 17
"COS"
KEY 2 XEQ 18
"TAN"
KEY 3 XEQ 19
"ASIN"
KEY 4 XEQ 20
"ACOS"
KEY 5 XEQ 21
"ATAN"
KEY 6 XEQ 22
KEY 7 GTO 02
KEY 8 GTO 04
KEY 9 GTO 00
MENU
STOP
GTO 03
LBL 04      @@@@ Page 4 of menu UPROP
CLMENU
"SINH"
KEY 1 XEQ 23
"COSH"
KEY 2 XEQ 24
"TANH"
KEY 3 XEQ 25
"ASINH"
KEY 4 XEQ 26
"ACOSH"
KEY 5 XEQ 27
"ATANH"
KEY 6 XEQ 28
KEY 7 GTO 03
KEY 8 GTO 05
KEY 9 GTO 00
MENU
STOP
GTO 04
LBL 05      @@@@ Page 5 of menu UPROP
CLMENU
"I→VU"
KEY 1 XEQ "UI→VU"
"VU→I"
KEY 2 XEQ 29
"VU→%"
KEY 4 XEQ 30
"×U"
KEY 6 XEQ 31
KEY 7 GTO 04
KEY 8 GTO 01
KEY 9 GTO 00
MENU
STOP
GTO 05
LBL 00 @@@@ Application Exit
EXITALL
RTN
LBL 06      @@@@ Action for menu key +

```

```

FS? 64
COMPLEX
XEQ "U+"
RTN
LBL 07      @@@@ Action for menu key -
FS? 64
COMPLEX
XEQ "U-"
RTN
LBL 08      @@@@ Action for menu key ×
FS? 64
COMPLEX
XEQ "U×"
RTN
LBL 09      @@@@ Action for menu key ÷
FS? 64
COMPLEX
XEQ "U÷"
RTN
LBL 10      @@@@ Action for menu key +/-
FS? 64
COMPLEX
XEQ "U+/-"
RTN
LBL 11      @@@@ Action for menu key 1/X
FS? 64
COMPLEX
XEQ "U1/X"
RTN
LBL 12      @@@@ Action for menu key LN
FS? 64
COMPLEX
XEQ "ULN"
RTN
LBL 13      @@@@ Action for menu key E↑X
FS? 64
COMPLEX
XEQ "UE↑X"
RTN
LBL 14      @@@@ Action for menu key Y↑X
FS? 64
COMPLEX
XEQ "UY↑X"
RTN
LBL 15      @@@@ Action for menu key ABS
FS? 64
COMPLEX
XEQ "UABS"
RTN
LBL 16      @@@@ Action for menu key GAMMA
FS? 64
COMPLEX
XEQ "UGAMMA"
RTN
LBL 17      @@@@ Action for menu key SIN
FS? 64
COMPLEX
XEQ "USIN"
RTN
LBL 18      @@@@ Action for menu key COS
FS? 64
COMPLEX
XEQ "UCOS"
RTN
LBL 19      @@@@ Action for menu key TAN
FS? 64
COMPLEX
XEQ "UTAN"
RTN
LBL 20      @@@@ Action for menu key ASIN
FS? 64
COMPLEX
XEQ "UASIN"
RTN
LBL 21      @@@@ Action for menu key ACOS
FS? 64

```



```

@QQQ X.v Y.v
@QQQ X.v Y.v
@QQQ (Y/X).v
@QQQ Xu (YX).v
@QQQ Xu*Yv (YX).v
@QQQ Yu Xu*Yv (YX).v
@QQQ Xv*Yu Xu*Yv (YX).v
@QQQ TMP (YX).v
@QQQ TMP (YX).v
@QQQ TMP (YX).v
@QQQ (YX).u (YX).v
@QQQ Y/X

```

```

##### (UPOW)
ntity & Uncertainty _or_ Exact Quantity
ntity & Uncertainty _or_ Exact Quantity
ntity & Uncertainty (Uncertainty is 0 when X & Y are exact)

#### X Y

#### X Y
#### Y X
#### Y X
#### Y.u Y.v X
#### Y.u Y.v X
#### Y.v X
#### Y.v X
#### X Y.v
#### X.u X.v Y.v
#### X.u X.v Y.v
#### X.v Y.v
#### X.v Y.v
#### (Y↑X).v
#### Y.u (Y↑X).v
#### Y.u*X.v (Y↑X).v
#### Y.u*X.v/Y.v (Y↑X).v
#### Y.v Y.u*X.v/Y.v (Y↑X).v
#### LN(Y.v) Y.u*X.v/Y.v (Y↑X).v
#### X.u*LN(Y.v) Y.u*X.v/Y.v (Y↑X).v
#### TMP (Y↑X).v
#### TMP (Y↑X).v
#### TMP (Y↑X).v
#### (Y↑X).u (Y↑X).v
#### Y↑X

```

```

##### (UNEG)
Quantity & Uncertainty _or_ Exact Quantity
Quantity & Uncertainty (Uncertainty is 0 when X is exact)

#### X

#### X
#### X.u   X.v
#### |X.u|  X.v
#### X.v    |X.u|
#### -X.v   |X.u|
#### |X.u|  X.v
#### -X

```

```

##### (UINV)
Quantity & Uncertainty _or_ Exact Quantity
Quantity & Uncertainty (Uncertainty is 0 when X is exact)

#### X

#### X
#### X.u      X.v
#### |X.u|     X.v
#### X.v      |X.u|
#### (1/X).v  |X.u|
#### |X.u|    (1/X).v
#### TMP      (1/X).v
#### (1/X).u  (1/X).v

```

[illegible]

9

```

LBL "UATAN"
FUNC 11                @@@@ X
L4STK
XEQ 99 @NM@ R->C      @@@@ X
COMPLEX                @@@@ X.u X.v
1                      @@@@ 1 X.u X.v
RCL ST Z               @@@@ X.v 1 X.u X.v
X↑2                    @@@@ X.v^2 1 X.u X.v
+                      @@@@ 1+X.v^2 X.u X.v
÷                      @@@@ X.u/(1+X.v^2) X.v
ABS                    @@@@ ATAN(X).u X.v
X<>Y                   @@@@ X.v ATAN(X).u
ATAN                   @@@@ ATAN(X).v ATAN(X).u
X<>Y                   @@@@ ATAN(X).u ATAN(X).v
COMPLEX                @@@@ ATAN(X)
RTN

```

```

LBL "USINH"
FUNC 11          @@@@ X
L4STK
XEQ 99 @NM@ R->C @@@@ X
COMPLEX          @@@@ X.u X.v
RCL ST Y         @@@@ X.v X.u X.v
COSH             @@@@ COSH(X.v) X.u X.v
*               @@@@ COSH(X.v)*X.u X.v
ABS              @@@@ SINH(X).u X.v
X<>Y            @@@@ X.v SINH(X).u
SINH             @@@@ SINH(X).v SINH(X).u
X<>Y            @@@@ SINH(X).u SINH(X).v
COMPLEX          @@@@ SINH(X)
RTN

```

LBL "UCOSH"	
FUNC 11	@@@@ X
L4STK	
XEQ 99 @NM@ R->C	@@@@ X
COMPLEX	@@@@ X.u X.v
RCL ST Y	@@@@ X.v X.u X.v
SINH	@@@@ SINH(X.v) X.u X.v
*	@@@@ SINH(X.v)*X.u X.v
ABS	@@@@ COSH(X).u X.v
X<>Y	@@@@ X.v COSH(X).u
COSH	@@@@ COSH(X).v COSH(X).u
X<>Y	@@@@ COSH(X).u COSH(X).v
COMPLEX	@@@@ COSH(X)
RTN	

```

LBL "UTANH"
FUNC 11          @@@@ X
L4STK
XEQ 99 @NM@ R->C @@@@ X
COMPLEX          @@@@ X.u X.v
RCL ST Y         @@@@ X.v X.u X.v
COSH             @@@@ COSH(X.v) X.u X.v
1/X              @@@@ SECH(X.v) X.u X.v
X↑2              @@@@ SECH^2(X.v) X.u X.v
×                @@@@ SECH^2(X.v)*X.u X.v
ABS              @@@@ tanh(X).u X.v
X<>Y             @@@@ X.v tanh(X).u
TANH             @@@@ tanh(X).v tanh(X).u
X<>Y             @@@@ tanh(X).u tanh(X).v
COMPLEX          @@@@ tanh(X)
RTN

```


[illegible][illegible]

```

##### (UV2PERC)
#### DSC: center+uncertainty to Percentage Uncertainty
#### IN:  X: X Quantity & Uncertainty _or_ Exact Quantity
#### OUT X: U%
#### UPD: 2021-05-07
LBL "UVU-%"
FUNC 11          #### X
L4STK
XEQ 99 @NM@ R->C #### X
COMPLEX          #### X.u      X.v
X<>Y             #### X.v      X.u
÷                #### X.u/X.v
ABS              #### |X.u/X.v|
100              #### 100      |X.u/X.v|
×                #### %T
RTN

```

```

@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@@      (UUMULT)
#### DSC: Multiply Uncertainty
#### IN:   Y: Quantity & Uncertainty _or_ Exact Quantity
####      X: Eexact quantity
#### OUT  X: Quantity & Uncertainty
#### UPD: 2021-05-07
LBL "UxU"
FUNC 21          #### X           Y
L4STK
ABS              ##### |X|        Y
X<>Y             ##### Y         |X|
XEQ 99 @NM@ R->C ##### Y         |X|
COMPLEX          ##### Y.u       Y.v    |X|
RCL× ST Z        ##### Y,u×|Y|   Y.v    |X|
```

6 EOF