

Problem 2.9 - Uncertainty Analysis, Case A

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Get[ "UCAnalysis.m", Path -> {NotebookDirectory[]} ]
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$$\frac{\rho}{2} (v_2^2 - v_1^2) \mapsto \begin{pmatrix} v_2 & 220 \pm 0.5 & \text{Uniform}\mathcal{D} \\ v_1 & 180 \pm 0.5 & \text{Uniform}\mathcal{D} \\ \rho & 1.0 \pm 0.05 & \text{Uniform}\mathcal{D} \end{pmatrix}$$

Evaluated Functional Relationship

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ϕAnalysisEnvironment
```

$$y = \frac{1}{2} (x_1^2 - x_2^2) x_3$$

Variable		Uncertainty Interval	Distribution	$ \partial f / \partial x_i $
x_1	v_2	$(2.200 \pm 0.005) \times 10^2$	Uniform	2.2×10^2
x_2	v_1	$(1.800 \pm 0.005) \times 10^2$	Uniform	1.8×10^2
x_3	ρ	$(1.00 \pm 0.05) \times 10^0$	Uniform	$8. \times 10^3$

y	8000		
y_{min}	7410	= y - 590.	
y_{max}	8610	= y + 610.	
ε_{max}	600	= 7.5 %	
y ± ε_{max}	$(8.0 \pm 0.6) \times 10^3$	= 8.0(6) × 10 ³	
u_c	245.085019262024	= 3.06 %	
y ± u_c	$(8.0 \pm 0.3) \times 10^3$	= 8.0(3) × 10 ³	

Absolute Maximum Uncertainty

$$\varepsilon_{\max} = \sum_{i=1}^n |\partial_{x_i} f[\mathbf{x}]| \varepsilon_i; \quad f[\mathbf{x}] \pm \varepsilon_{\max} \quad // \quad \phi UCE$$

$$\begin{aligned} & 8000 \pm 600 \\ & \in [7400; 8600] \\ & \approx (8.0 \pm 0.6) \times 10^3 = 8.0(6) \times 10^3 \end{aligned}$$

Combined Standard Uncertainty

$$u_c = \left(\sum_{i=1}^n (\partial_{x_i} f[\mathbf{x}])^2 u_i^2 \right)^{1/2}; \quad f[\mathbf{x}] \pm u_c \quad // \quad \phi UCA$$

$$\begin{aligned} & 8000 \pm 245.085 \\ & \in [7754.9; 8245.1] \\ & \approx (8.0 \pm 0.3) \times 10^3 = 8.0(3) \times 10^3 \end{aligned}$$

Monte Carlo Simulation

```
Block[{ { data, trials = 106 },
  data = f @@ Table[RandomReal[fDist[i], {trials}], {i, 1, n}];
  Mean[data] ± StandardDeviation[data] ] // ϕUCA
```

```
8000.0231617218 ± 245.375
∈ [7754.6; 8245.4]
≈ (8.0 ± 0.3) × 103 = 8.0(3) × 103
```