

QWTB documentation

Toolbox description

QWTB version 0.2

https://qwtb.github.io/qwtb/

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Introduction

Press a button with bold title AMPLITUDE ... drink a coffee ... and get the result

QWTB is a toolbox for evaluation of measured data. QWTB consist of data processing algorithms from very different sources and unificating application interface. The toolbox gives the possibility to use different data processing algorithms with one set of data and removes the need to reformat data for every particular algorithm. Toolbox is extensible. The toolbox can variate input data and calculate uncertainties by means of Monte Carlo Method (MCM) [1].

Toolbox was realized within the EMRP-Project SIB59 Q-Wave. The EMRP is jointly funded by the EMRP participating countries within EURAMET and the European Union.





Installation

2.1 QWTB

The toolbox can be downloaded either as a GIT repository or as a zip archive containing documentation and a qwtb directory containing all scripts and algorithms. Extract archive into a directory of your selection YourDirectory.

Start MATLAB or GNU OCTAVE. To use the toolbox, two methods can be used:

1. Change current working directory of MATLAB or GNU OCTAVE by command:

```
cd('YourDirectory/qwtb')
```

2. Or add toolbox directory into the search path by command:

```
addpath('YourDirectory/qwtb')
```

2.2 QWTBLVLib

Library can be downloaded either as source codes in a GIT repository or as a zip archive containing packed project library with .lvlibp and .dll libraries. Extract archive into a directory of your selection and import into your LABVIEW project.

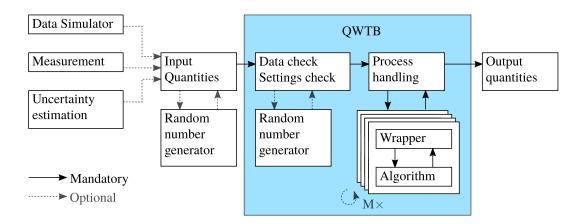
2.3 simple QWTB GUI

Simple graphical user interace can be downloaded either as source codes in a GIT repository or as a zip archive containing executable and required libraries. Extract archive into a directory of your selection and run the executable file.

Basic description of the toolbox

3.1 Toolbox overall scheme

The basic scheme of the toolbox is following:



User have to prepare the data, either based on a real measurement or simulated, into a specified format. If needed, user can generate randomized data for selected quantities (e.g. with special probability density functions) and prepare for Monte Carlo uncertainty calculation. Next user calls toolbox to apply a selected algorithm on the data and review results. Toolbox will:

- 1. Check user data.
- 2. Check or generate calculation settings.
- 3. If required, quantities are randomized according uncertainties to prepare for MCM uncertainty calculation.

- 4. Data are handled to a wrapper. If needed, wrapper is run multiple times according to MCM.
- 5. Output data are the result of the toolbox.

Another algorithm can be used immediately on the same data. User interface of the toolbox is represented by the function qwtb defined in the file qwtb.m.

3.2 Toolbox use

The toolbox is used in several modes according to a number and character of input arguments.

3.2.1 Get informations of all implemented algorithms

```
alginfo = qwtb()
```

With no input arguments, toolbox returns informations of all available algorithms. Result array alginfo contains structures for every algorithm found in the same directory as qwtb.m. Format of structures is defined in 4.2.

This call can be also used to get *standard* calculation settings used in the toolbox:

```
[alginfo, calcset] = qwtb()
```

For use of calcset, see next chapter.

3.2.2 Application of an algorithm on the data

```
dataout = qwtb('algid', datain)
```

The algorithm is selected by first input argument algid. It is a string with designator of the algorithm, according structrue 4.2.

The second input argument is the user data. Data have to be formatted in a structure with fields named as quantities required by the algorithm (see 4.3).

The output variable is the structure with fields named as quantities.

In this case, standard calculation settings are used. If the user specifies calculation settings in structure according 4.4, it can be used as third input argument calcset:

```
dataout = qwtb('algid', datain, calcset)
```

For some calculation settings some fields of datain or calcset are generated automatically. To review automatically generated fields, user can get these structure in second and third output argument:

```
[dataout, datain, calcset] = qwtb('algid', datain)
[dataout, datain, calcset] = qwtb('algid', datain, calcset)
```

3.2.3 Running an example of algorithm use

Algorithm can have implemented an example of the use. This can be run by following syntax:

```
qwtb('algid', 'example')
```

The algorithm is selected by first input argument algid. It is a string with designator of the algorithm, according structrue 4.2. The second argument is a string. Toolbox will run a script alg_example.m located in a algorithm directory.

After finish user can review input and output data or resulted figures if any.

3.2.4 Running a test of algorithm

Algorithm can have implemented a self test. This can be run by following syntax:

```
qwtb('algid', 'test')
```

The algorithm is selected by first input argument algid. It is a string with designator of the algorithm, according structrue 4.2. The second argument is a string. Toolbox will run a script alg_test.m located in a algorithm directory.

Test should prepare data, run algorithm and check results. If implementation of algorithm behaves incorrectly, an error will occur.

3.2.5 Get informations of algorithm

To get informations of only the selected algorithm, following syntax is used:

```
qwtb('algid', 'info')
```

Result structure is defined in 4.2.

3.2.6 Adding or removing algorithm path

Algorithms are stored in different directories, which are not in MATLAB/GNU OCTAVE load path. To add directory with selected path to MATLAB/GNU OCTAVE load path, following syntax is used:

```
qwtb('algid', 'addpath')
```

To remove path, use:

```
qwtb('algid', 'rempath')
```

Adding or removing path should be required only in special cases, such as debugging etc.

3.2.7 Displaying license of an algorithm

To display a license of an algorithm, following syntax is used:

```
license = qwtb('algid', 'license')
```

For details on licensing, see chapter 5.

Detailed description of the toolbox

4.1 Algorithm directory structure implementation

Every algorithm is placed in a directory of following name:

These directories have to be located in the directory containing the toolbox main script qwtb.m.

Every algorithm directory contains following files:

```
X1, X2,... — Mandatory. One or more files with the algorithm itself. alg_info.m — Mandatory. Description of the algorithm. See 4.1.1. alg_wrapper.m — Mandatory. Wrapper of the algorithm. See 4.1.2. alg_test.m — Recomended. Testing function. See 4.1.3. alg_example.m — Recomended. Example script. See 4.1.4.
```

4.1.1 File alg_info.m

File contains a function with definition:

```
function alginfo = alg_info()
```

The output alginfo is a structure with informations about the algorithm. Structure is defined in 4.2.

File is mandatory. If file is missing in algorithm directory, QWTB will not recognize this algorithm as part of the toolbox.

4.1.2 File alg_wrapper.m

File contains a function with definition:

```
function dataout = alg_wrapper(datain, calcset)
```

The input datain is a structure with input data (see), calcset is a structure with definition of calculation settings (see 4.4).) and dataout is a structure containing output data (see).

The wrapper does following:

- 1. Formats input data structure datain into variables wuitable for algorithm.
- 2. Runs the algorithm.
- 3. Format results of the algorithm into data structure dataout.

File is mandatory. If file is missing in algorithm directory, QWTB will not recognize this algorithm as part of the toolbox.

4.1.3 File alg_test.m

File contains a function with following definition:

```
function alg_test(calcset)
```

Test should generate sample data, run algorithm and check results by a function assert. QWTB will provide a standard calculation settings structure calcset (see 4.4), which is used as a function input variable.

This file is not mandatory, however is recommended.

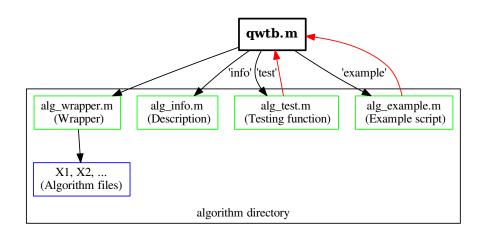
4.1.4 File alg_example.m

Example contains a script showing a basic use of the algorithm. The format of the file should conform to the publishing markup defined in Matlab documentation. See matlab help on keyword *Publishing markup*). The QWTB runs this script in base context, thus all variables defined in the example script will be accessible to the user.

To create a documentation of the QWTB, function publish is applied to the example script and resulting file is attached to the documentation file.

4.1.5 Overall flow chart

The main toolbox file qwtb.m calls files in algorithm directory according following flow chart:



Red arrow marks recursion, blue box represents files of the algorithm itself, green boxes represents files required or recommended by the toolbox.

4.2 Algorithm informations structure

Structure defines properties and possibilities of the algorithm. All fields are mandatory but .fullpath.

- id Designator of the algorithm.
- .name Name of the algorithm.
- .desc Basic description.
- citation Reference.
- remarks Any remark.
- .license License of the algorithm.
- inputs Input quantities definitions.
- outputs Output quantities definitions.
- .providesGUF Algorithm/wrapper calculates GUF uncertainty.
- .providesMCM Algorithm/wrapper calculates MCM uncertainty.
- .fullpath Full path to the algorithm. Automatically generated by the toolbox.

4.2.1 id

String. Designator of the algorithm. It is unique identifier, no two algorithms can have same id.

4.2.2 .name

String. Full name of the algorithm.

4.2.3 desc

String. Basic description of the algorithm.

4.2.4 citation

String. A reference to the paper, book or other literature with full description of the algorithm.

4.2.5 remarks

String. Remarks or others related to the algorithm.

4.2.6 license

String. License of the algorithm. This is not license of the toolbox but of the algorithm!

4.2.7 inputs

Array of structures. Every structure define an input quantity. Structure has following mandatory fields:

```
.name — Name of input quantity.
```

.desc — Description of input quantity.

alternative — Index of group of alternative quantities.

optional — Sets quantity to be optional.

.parameter — Sets quantity to be a parameter.

.name

String. Name of input quantity.

.desc

String. Short description of input quantity.

alternative

Integer. Index of group of alternative quantities. If several input quantities has the same index, QWTB requires only one of quantities in the group. If set to zero, quantity is not part of any group.

For example, suppose a sampling time Ts and sampling frequency fs has the same index. The algorithm requires fs, but the wrapper can calculate fs from Ts. User can supply only fs to run the algorithm. But he can also supply only the Ts and the wrapper calculates fs from Ts and runs the algorithm. The wrapper should always notice the user that some quantity was calculated from other one. If user supplies both, the wrapper should choose the quantity most suitable for the algorithm.

optional

Boolean. If set, the quantity is optional. The QWTB do not require user to supply this quantity. If quantities are part of a group of alternative quantities, the group itself is considered optional only if all quantities are optional.

.parameter

Boolean. If set, the quantity is considered as optional. This means the quantity do not have to be a number and is not randomized by QWTB.

4.2.8 outputs

Array of structures. Every structure define an output quantity. Structure has following mandatory fields:

```
.name — Name of output quantity.
```

.desc — Description of output quantity.

.name

String. Name of output quantity.

.desc

String. Short description of output quantity.

4.2.9 providesGUF

Boolean. If nonzero, the wrapper or the algorithm calculates uncertainty by means of GUM Uncertainty Framework.

4.2.10 providesMCM

Boolean. If nonzero, the wrapper or the algorithm calculates uncertainty by means of Monte Carlo Method.

4.2.11 fullpath

String. Full path to the algorithm. This field is automatically generated by QWTB and should not be part of alg_test.m.

4.3 Quantity structure

Every quantity is a structure with following fields:

- v Value.
- .u Uncertainty.
- .d Degree of freedom.
- .c Correlation.
- .r Randomized uncertainty.

4.3.1 v

Value of the quantity. Can be a scalar, vector or matrix. More dimensions are not supported.

Vectors should be ordered in a single *row*. If the vector is ordered in a collumn, it is automatically transposed and a warning is generated. Other fields (.u, .d, .r) are transposed if needed to match the value of the quantity.

4.3.2 u

Standard uncertainty of the quantity. Dimensions are the same as of the value field.

4.3.3 d

Degrees of freedom the uncertainty according GUM Uncertainty Framework. Dimensions are the same as of the value field.

This field is automatically generated by the toolbox if missing, required and calcset.dof.gen is set to nonzero. The value will be set to 50.

4.3.4 c

Correlation matrix for quantity. 2DO XXX.

This field can be automatically generated by the toolbox if missing, required and calcset.cor.gen is set to nonzero. The value will be set to 0.

4.3.5 r

Randomized uncertainties according Monte Carlo method. In the case of scalar quantity it is *column* vector of length equal to calcset.mcm.repeats. For a vector quantity it is a matrix with number of columns equal to length of value of the quantity and number of rows equal to calcset.mcm.repeats. For a matrix quantity it is a matrix with three dimensions, first two equal to the dimensions of value quantity, third dimension equal to calcset.mcm.repeats.

This field is required if Monte Carlo uncertainty calculation is required. In this case it can be automatically generated by the toolbox if missing and calcset.mcm.randomize is set to boolean. The pdf will be normal, sigma will be equal to the standard uncertainty of the quantity.

4.3.6 Quantity structure examples

Example of scalar quantity of mean value 1, standard uncertainty 0.1, degrees of freedom 9, correlation has no sense for scalar quantity, and radnomized matrix has number of elements equal to calcset.mcm.randomize.

.v:
$$(1)$$
.u: (0.1)
.d: (9)
.c: (0)
.r: $\begin{pmatrix} 1.02076 \\ 1.22555 \\ \vdots \\ 0.89727 \end{pmatrix}$

Example of vector quantity with i elements, M is equal to calcset.mcm. randomize (only symbolic representation):

$$\begin{array}{llll} \text{.v:} & (v_1, v_2, \dots, v_i) \\ \text{.u:} & (u_1, u_2, \dots, u_i) \\ \text{.d:} & (d_1, d_2, \dots, d_i) \\ \\ \text{.c:} & \begin{pmatrix} c_{11} & \dots & c_{1i} \\ \vdots & \ddots & \vdots \\ c_{i1} & \dots & c_{ii} \end{pmatrix} \\ \text{.r:} & \begin{pmatrix} r_{11} & \dots & r_{1i} \\ \vdots & \ddots & \vdots \\ r_{M1} & \dots & r_{Mi} \end{pmatrix}$$

Example of matrix quantity with i times j elements, M is equal to calcset. mcm.randomize (only symbolic representation):

$$\begin{array}{c} \text{.v:} & \left(\begin{array}{c} v_{11} & \dots & v_{1j} \\ \vdots & \ddots & \vdots \\ v_{i1} & \dots & v_{ij} \end{array} \right) \\ \text{.u:} & \left(\begin{array}{c} v_{11} & \dots & u_{1j} \\ \vdots & \ddots & \vdots \\ u_{i1} & \dots & u_{ij} \end{array} \right) \\ \text{.d:} & \left(\begin{array}{c} d_{11} & \dots & d_{1j} \\ \vdots & \ddots & \vdots \\ d_{i1} & \dots & d_{ij} \end{array} \right) \\ \text{.c:} & \left(\begin{array}{c} XXX??? \\ \vdots & \ddots & \vdots \\ r_{i11} & \dots & r_{ij1} \end{array} \right) \\ \text{.r:} & \left(\begin{array}{c} r_{111} & \dots & r_{1j1} \\ \vdots & \ddots & \vdots \\ r_{i11} & \dots & r_{ijM} \end{array} \right) \\ & \vdots & \ddots & \vdots \\ r_{i1M} & \dots & r_{ijM} \end{array} \right)$$

4.4 Calculation settings structure

Structure defines calculation methods.

```
strict - (0) If zero, other fields generated automatically.
```

- .verbose -(1) Display various informations.
- checkinputs (0) Check if inputs are proper.
- .unc ('none') How uncertainty is calculated ('none', 'guf', 'mcm').
- .loc (0.6827) Required level of confidence of output uncertainties (0 > loc > 1).
- .cor.req -(0) Correlation matrix is required for all input quantities.
- .cor.gen (1) Zero correlation matrix is generated automatically if missing.
- dof.req (0) Degrees of freedom are required for all input quantities.
- .dof.gen (1) Degree of freedom are generated automatically if missing with value 50.
- mcm repeats (100) Number of Monte Carlo iterations.
- .mcm.verbose (1) Display various informations concerning Monte Carlo method.
- .mcm.method ('singlecore') Parallelization method ('multicore', 'multistation').
- .mcm.procno (0) Number of processors to use.
- mcm tmpdir ('.') Directory for temporary data.
- mcm randomize (1) Randomized uncertainties are generated automatically if missing.

4.4.1 strict

Boolean, default value 0. If set to zero, all other fields of the structure are generated automatically and set to a default value.

4.4.2 verbose

Boolean, default value 1. If set to non-zero value, various messages are displayed during calculation, such as used uncertainty calculation method, automatic generation of matrices etc.

4.4.3 checkinputs

Boolean, default value 1. If set to zero, all checks of inputs (calculation settings, input data) are skipped. However if inputs are not proper, various undocumented errors can happen. This option can be used to speed up qwtb processing. About 13 ms of processing time can be saved for algorithm with 30 input quantities (measured at iCore 5, GNU Octave 4.2.2). User have to be sure all inputs conform proper format and contain all needed data.

4.4.4 .unc

String, default value 'none'. Determines uncertainty calculation method. Only three values are possible:

'none' — Uncertainty is not calculated.

'guf' — Uncertainty is calculated by GUM Uncertainty Framework [2].

'mcm' — Uncertainty is calculated by Monte Carlo Method [1].

See chapter XXX for uncertainty calculation details.

4.4.5 loc

Number, default value 0.6827. Determines required level of confidence for output uncertainties. If set to 0.6827, uncertainties are calculated for coverage factor 1 (for the case of normal probability density function). Value 0.9545 correspond to a coverage factor 2. Value of loc is respected if uncertainty is calculated by the toolbox. If the uncertainty is calculated by the algorithm itself, one should check capabilities of the algorithm. Currently only standard uncertainties (68.27%) are supported.

4.4.6 cor

Structure sets handling of correlation matrices of quantities. Structure has two fields:

- req Boolean, default value 0. If non-zero, correlation matrices are required for all quantities.
- .gen Boolean, default value 1. If non-zero, correlation matrices will be generated automatically if missing in quantity.

Automatically generated correlation matrices has all elements of zero value.

4.4.7 dof

Structure sets handling of degrees of freedom of quantities. Structure has two fields:

- .req Boolean, default value 0. If non-zero, degrees of freedom are required for all quantities.
- .gen Boolean, default value 1. If non-zero, degree of freedom will be generated automatically if missing in quantity.

Automatically generated degree of freedom has value 50.

4.4.8 .mcm

Structure sets handling of Monte Carlo calculation of uncertainties. Structure has following fields:

- repeats Positive non-zero integer, default value 100. Number of iterations of Monte Carlo method.
- .verbose Boolean, default value 1. If set to non-zero value, various messages are displayed during calculation of Monte Carlo method such as used parallelization method, number of calculated iterations etc.
- .method String, default value 'singlecore'. Parallelization method used for Monte Carlo method calculation. Only three values are possible:

'singlecore' — No parallelization, all is calculated on one CPU core.

'multicore' — Calculation is divided into cores of one computer.

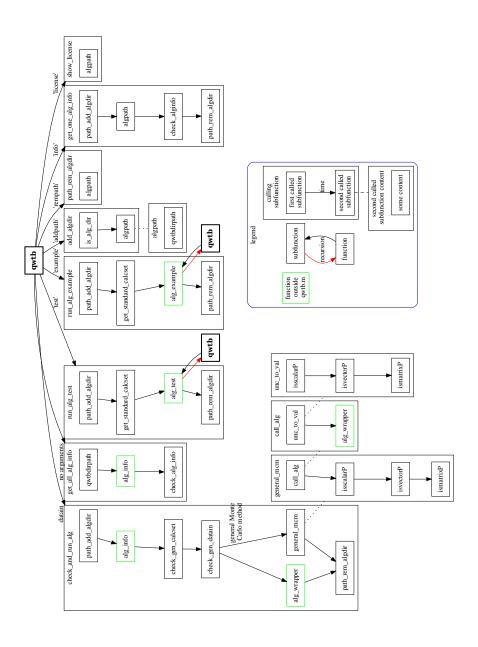
'multistation' — Calculation is distributed on several computers.

Not all methods are possible to use on all computers. 'singlecore' is always possible to use. 'multicore' use parfor in Matlab or parcellfun in GNU Octave. 'multistation' use

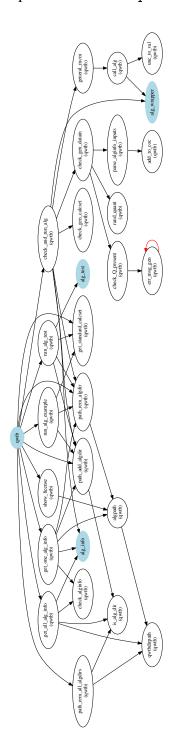
- procno Zero or positive integer, default value 0. Number of CPU cores exploitable by the parallelization method 'multicore'. If set to zero, all available CPU cores will be used. If desktop computer is used, it is good practice to set to number of CPU cores minus one, so the computer can be used by other task also. Works only in GNU OCTAVE.
- tmpdir String, default value '.' (current directory). Temporary directory for storing temporary data needed for some parallelization methods.
- randomize Boolean, default value 1. If non-zero, randomized uncertainties will be generated automatically if missing, but only if uncertainty calculation method is set to 'mcm' (Monte Carlo) to prevent large memory usage.

4.5 qwtb.m flow chart

Following figure shows flow chart inside of qwtb.m file with subfunctions.



Following figure shows dependencies of the ${\tt qwtb.m}$ file.



4.6 How uncertainty calculation works

4.7 How to add a new algorithm

To add a new algorithm, several steps have to be done.

- 1. Select an algorithm ID. Usually it is an acronym or abbreviation of the new algorithm name.
- 2. Create a directory named alg_SOMEID, where SOMEID is a selected ID. For a directory structure, see 4.1.
- 3. Put all files required by the algorithm (i.e. scripts, libraries) into the directory alg_SOMEID/.
- 4. Create a file alg_SOMEID/alg_info.m. An example of such file follows.

```
% Part of QWTB. Info script for algorithm SOMEALG.
    % See also qwtb
    info.id = 'SOMEID';
    info.name = 'SOMEALG';
    info.desc = 'SOMEID is an super mega hyper
algorithm for calculation of the ultimate answer to
everything.';
    info.citation = 'Some nifty paper in some super
    info.remarks = 'Very simple implementation';
    info.license = 'MIT License';
    info.inputs(1).name = 'a';
    info.inputs(1).desc = 'Some important input';
    info.inputs(1).alternative = 0;
    info.inputs(1).optional = 0;
    info.inputs(1).parameter = 0;
    info.inputs(2).name = 'b';
    info.inputs(2).desc = 'Some other input ';
    info.inputs(2).alternative = 0;
    info.inputs(2).optional = 0;
    info.inputs(2).parameter = 0;
    info.outputs(1).name = 'x';
    info.outputs(1).desc = 'Some output';
```

```
info.outputs(2).name = 'y';
info.outputs(2).desc = 'Other output';
info.providesGUF = 1;
info.providesMCM = 0;
```

f

5. Create a wrapper for the algorithm in a file alg_SOMEID/alg_wrapper.m, see 4.1.2. An example of simple wrapper file follows.

```
% Part of QWTB. Wrapper script for algorithm
SOMEALG.
    %
    % See also qwtb
    % Format input data
    % SOMEALG definition is:
    % function [x, y, z] = SOMEALG(a, b);
    a = datain.a.v;
    b = datain.b.v;
    % Call algorithm
     [x, y, z] = SOMEALG(a, b);
    % Format output data:
    dataout.x.v = x;
    dataout.y.v = y;
    dataout.z.v = z;
    end % function
```

f

- 6. Put a license of the algorithm into the file alg_SOMEID/LICENSE.txt.
- 7. Create a testing script alg_SOMEID/alg_test.m. This is optional, however recomended. An example follows.

```
% Part of QWTB. Test script for algorithm SOMEALG
%
See also qwtb
```

```
% Generate sample data
DI = [];
U = 1; V = 2;
DI.a.v = [U:V];
DI.b.v = U/V;

% Call algorithm
D0 = qwtb('SOMEID', DI);

% Check results
assert((D0.x.v > U.*(1-1e6)) & (D0.x.v < U.*(1+1e6)));
assert((D0.y.v > V.*(1-1e6)) & (D0.y.v < V.*(1+1e6)));
assert((D0.z.v > sqrt(U).*(1-1e6)) & (D0.z.v < sqrt(U).*(1+1e6)));
end % function</pre>
```

f

8. Create an example script alg_SOMEID/alg_example.m. This is optional, however recomended. An example follows.

```
%% SOMEALGNAME
% Example for algorithm SOMEID.
%
% SOMEID is an super mega hyper algorithm for
calculation of the ultimate answer to
% everything.
%

%% Generate sample data
% Two quantities are prepared: |a| and |b|,
representing something and something even more
% important.
DI = [];
U = 1; V = 2;
DI.a.v = [U:V];
DI.b.v = U/V;
```

```
%% Call algorithm
% Use QWTB to apply algorithm |SOMEID| to data |DI
|.

CS.verbose = 1;
D0 = qwtb('SOMEID', DI, CS);

%% Display results
% Results is the very answer.
x = D0.x.v
y = D0.y.v
z = D0.z.v

%%
% Errors of estimation in parts per milion:
xerrppm = (D0.x.v - U)/U .* 1e6
yerrppm = (D0.y.v - V)/V .* 1e6
zerrppm = (D0.z.v - sqrt(U)/sqrt(U) .* 1e6
```

9. Check and test everything. Send your contribution to qwtb authors. Ask them to generate a new documentation. Celebrate.

Licensing

Every algorithm has its own license. License of every algorithm is placed in the directory of the algorithm in a file named LICENSE.txt. Type of the license is included in the algorithm information structure, see chapter 4.2. The license of an algorithm can be displayed by following syntax:

```
license = qwtb('algid', 'license')
```

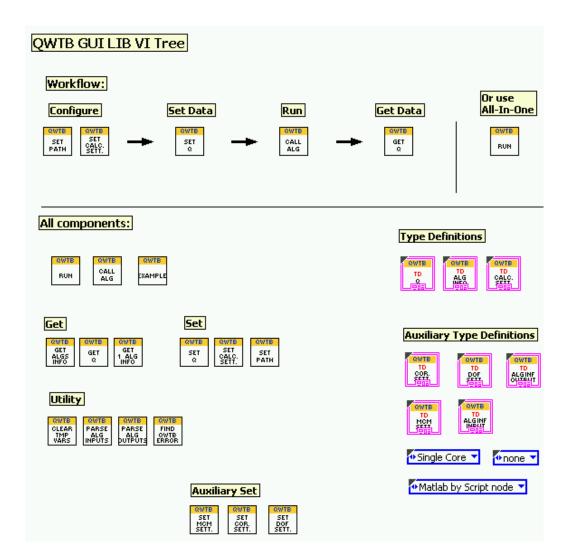
The license of the toolbox itself is MIT License, please see file LICENSE. txt in the directory containing script qwtb.m.

QWTBLVLib & simple QWTB GUI

6.1 QWTBLVLib

QWTBLVLib is a set of LabVIEW Virtual Instruments (VI) forming a library and providing an easy link between LabVIEW and QWTB. It uses *MATLAB Script Node* to make *ActiveX* calls to MATLAB and run QWTB. In future a use of GOLPI is intended to run QWTB by means of GNU OCTAVE.

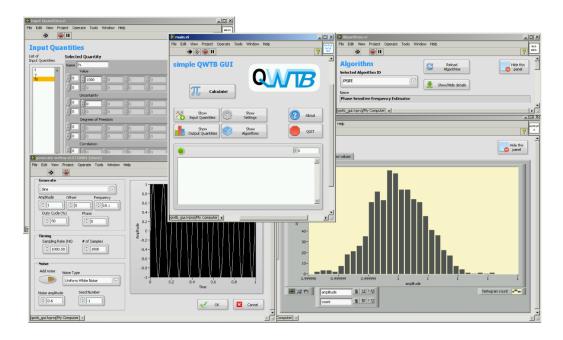
Description of particular VIs and example of use is a part of the library. Following figure shows the content of VI Tree.vi.



6.2 simple QWTB GUI

simple QWTB GUI (Graphical User Interface) is a fully working example of using QWTBLVLib written in LabVIEW. User can browse available algorithms and its descriptions, load or simulate data, run calculations with selected algorithm and view results.

See following figure with a screen shot of the Simple QWTB GUI.



After a start of simple QWTB GUI a window with several buttons is shown. To show a window with a list of input quantities, to set input quantities or to generate input quantities press button Show Input Quantities. To list of available algorithms and algorithm informations or to select algorithm press button Show Algorithms. To set calculation settings or GUI settings pres button Show Settings. To run calculation with set input quantities and selected algorithm press button Calculate!. To view output quantities press button Show Output Quantities. To quit the simple QWTB GUI press button QUIT.

The work flow is following. After the start user have to set the directory containing QWTB in window Settings. Next user have to set input quantities in window Input Quantities. After selecting required algorithm in window Algorithms the user can pres button Calculate!. The results can be reviewed in window Output quantities.

Bilbiography

- [1] JCGM, Evaluation of measurement data Supplement 1 to the "Guide to the expression of uncertainty in measurement" Propagation of distributions using a Monte Carlo method, JCGM, Ed. Bureau International des Poids et Measures, 2008.
- [2] —, Evaluation of measurement data Guide to the expression of uncertainty in measurement, JCGM, Ed. Bureau International des Poids et Measures, 1995, ISBN: 92-67-10188-9.

Appendix A Quick reference

```
Toolbox use:
               [alginfo] = qwtb()
                dataout = qwtb('algid', datain)
[dataout, datain, calcset] = qwtb('algid', datain)
                dataout = qwtb('algid', datain, calcset)
[dataout, datain, calcset] = qwtb('algid', datain, calcset)
                           qwtb('algid', 'example')
                           qwtb('algid', 'test')
                 alginfo = qwtb('algid', 'info')
                           qwtb('algid', 'addpath')
                           qwtb('algid', 'rempath')
                 license = qwtb('algid', 'license')
Algorithm informations structure (4.2):
id — Designator of the algorithm (4.2.1)
name — Name of the algorithm (4.2.2).
.desc — Basic description (4.2.3).
citation — Reference (4.2.4).
```

```
.id — Designator of the algorithm (4.2.1)
.name — Name of the algorithm (4.2.2).
.desc — Basic description (4.2.3).
.citation — Reference (4.2.4).
.remarks — Any remark (4.2.5).
.license — License of the algorithm (4.2.6).
.inputs — Input quantities definitions (4.2.7).
.outputs — Output quantities definitions (4.2.8).
.providesGUF — Algorithm/wrapper calculates GUF uncertainty (4.2.9).
.providesMCM — Algorithm/wrapper calculates MCM uncertainty (4.2.10).
.fullpath — Full path to the algorithm. Automatically generated by the toolbox (4.2.11).
```

Quantity structure (4.3):

```
.v — Value (4.3.1).
.u — Uncertainty (4.3.2).
.d — Degree of freedom (4.3.3).
.c — Correlation (4.3.4).
.r — Randomized uncertainty (4.3.5).
```

Calculation settings structure (4.4):

```
.strict — (0) If zero, other fields generated automatically (4.4.1).
.verbose — (1) Display various informations (4.4.3).
.unc — ('none') How uncertainty is calculated ('none', 'guf', 'mcm') (4.4.4).
.loc — (0.6827) Required level of confidence of output uncertainties (0, 1) (4.4.5).
.cor.req — (0) Correlation matrix is required for all input quantities (4.4.6).
.cor.gen — (1) Zero correlation matrix is generated automatically if missing (4.4.6).
.dof.req — (0) Degrees of freedom are required for all input quantities (4.4.7).
.dof.gen — (1) Degree of freedom are generated automat. if missing with value 50 (4.4.7).
.mcm.repeats — (100) Number of Monte Carlo iterations (4.4.8).
.mcm.verbose — (1) Display various informations concerning Monte Carlo method (4.4.8).
.mcm.method — ('singlecore') Parallelization method ('multicore', 'multistation') (4.4.8).
.mcm.rpocno — (0) Number of processors to use (4.4.8).
.mcm.tmpdir — ('.') Directory for temporary data (4.4.8).
.mcm.randomize — (1) Randomized uncert. are generated automat. if missing (4.4.8).
```

Appendix B

Simple example of QWTB use

Simple example of the QWTB use

Sample data are simulated. QWTB is used to apply two different algorithms on the same data. Uncertainty of the results is calculated by means of Monte Carlo Method.

Contents

- Generate sample data
- Analyzing data
- Uncertainties

Generate sample data

Two quantities are prepared: t and y, representing 0.5 second of sinus waveform of nominal frequency 1 kHz, nominal amplitude 1 V and nominal phase 1 rad, sampled at sampling frequency fsnom 10 kHz.

```
DI = [];
Anom = 1; fnom = 1e3; phnom = 1; fsnom = 1e4;
DI.t.v = [0:1/fsnom:0.5];
DI.y.v = Anom*sin(2*pi*fnom*DI.t.v + phnom);
```

Add noise of standard deviation 1 mV:

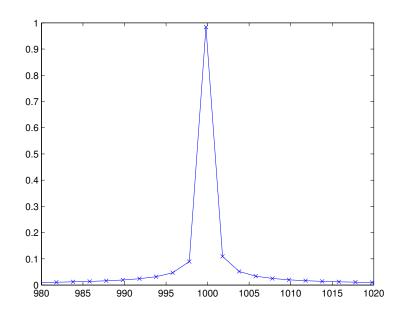
```
DI.y.v = DI.y.v + 1e-3.*randn(size(DI.y.v));
```

Analyzing data

To get a frequency spectrum, algorithm SP-FFT can be used. This algorithm requires sampling frequency, so third quantity fs is added.

```
DI.fs.v = fsnom;
D0 = qwtb('SP-FFT', DI);
plot(D0.f.v, D0.A.v, '-xb'); xlim([980 1020])
```

QWTB: no uncertainty calculation



One can see it is not a coherent measurement. Therefore to get 'unknown' amplitude and frequency of the signal algorithm PSFE can be used:

```
D0 = qwtb('PSFE', DI);
f = D0.f.v
A = D0.A.v
```

```
QWTB: no uncertainty calculation
QWTB: PSFE wrapper: sampling time was calculated from sampling frequency
```

```
f =
1000.0000

A =
1.0000
```

Uncertainties

Uncertainties are added to the t (time stamps) and y (sampled data) structures.

```
DI.t.u = zeros(size(DI.t.v)) + 1e-5;
DI.y.u = zeros(size(DI.y.v)) + 1e-4;
```

Calculations settings is created with Monte Carlo uncertainty calculation method, 1000 repeats and singlecore calculation. The output of messages is supressed to increase calculation speed.

```
CS.unc = 'mcm';
CS.mcm.repeats = 1000;
CS.mcm.method = 'singlecore';
CS.verbose = 0;
```

An uncertainty of sampling frequency has to be added. Let suppose the value:

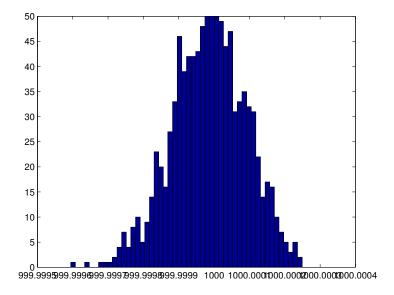
```
DI.fs.u = 1e-3;
```

Run PSFE algorithm on input data DI and with calculattion settings CS.

```
DO = qwtb('PSFE',DI,CS);
```

Result is displayed as a histogram of calculated frequency.

```
figure; hist(D0.f.r,50);
```



One can see the histogram is not Gaussian function. To get correct uncertainties, a shortest covariant interval has to be used.

Appendix C

Long example of QWTB use

Example of the QWTB use

Data are simulated, QWTB is used with different algorithms.

Contents

- Generate ideal data
- Apply three algorithms
- Compare results for ideal signal
- Noisy signal
- Compare results for noisy signal
- Non-coherent signal
- Compare results for non-coherent signal
- Harmonically distorted signal.
- Compare results for harmonically distorted signal.
- Harmonically distorted, noisy, non-coherent signal.
- Compare results for harmonically distorted, noisy, non-coherent signal.

Generate ideal data

Sample data are generated, representing 1 second of sine waveform of nominal frequency fnom 1000 Hz, nominal amplitude Anom 1 V and nominal phase phnom 1 rad. Data are sampled at sampling frequency fsnom 10 kHz, perfectly synchronized, no noise.

```
Anom = 1; fnom = 1000; phnom = 1; fsnom = 10e4;
timestamps = [0:1/fsnom:0.1-1/fsnom];
ideal_wave = Anom*sin(2*pi*fnom*timestamps + phnom);
```

To use QWTB, data are put into two quantities: t and y. Both quantities are put into data in structure DI.

```
DI = [];
DI.t.v = timestamps;
DI.y.v = ideal_wave;
```

Apply three algorithms

QWTB will be used to apply three algorithms to determine frequency and amplitude: SP-FFT, PSFE and FPNLSF. Results are in data out structure D0xxx. Algorithm FPNLSF requires an estimate, select it to 0.1% different from nominal frequency. SP-FFT requires sampling frequency.

```
DI.fest.v = fnom.*1.001;
DI.fs.v = fsnom;
DOspfft = qwtb('SP-FFT', DI);
DOpsfe = qwtb('PSFE', DI);
DOfpnlsf = qwtb('FPNLSF', DI);
```

```
QWTB: no uncertainty calculation
QWTB: no uncertainty calculation
QWTB: PSFE wrapper: sampling time was calculated from
sampling frequency
QWTB: no uncertainty calculation
Fitting started

Local minimum found.

Optimization completed because the size of the gradient is
less than
the default value of the function tolerance.
```

Compare results for ideal signal

Calculate relative errors in ppm for all algorithm to know which one is best. SP-FFT returns whole spectrum, so only the largest amplitude peak is interesting. One can see for the ideal case all errors are very small.

```
disp('SP-FFT errors (ppm):')
[tmp, ind] = max(DOspfft.A.v);
ferr = (DOspfft.f.v(ind) - fnom)/fnom .* 1e6
Aerr = (DOspfft.A.v(ind) - Anom)/Anom .* 1e6
pherr = (DOspfft.ph.v(ind) - phnom)/phnom .* 1e6

disp('PSFE errors (ppm):')
ferr = (DOpsfe.f.v - fnom)/fnom .* 1e6
Aerr = (DOpsfe.A.v - Anom)/Anom .* 1e6
pherr = (DOpsfe.ph.v - phnom)/phnom .* 1e6

disp('FPNLSF errors (ppm):')
ferr = (DOfpnlsf.f.v - fnom)/fnom .* 1e6
Aerr = (DOfpnlsf.f.v - Anom)/Anom .* 1e6
pherr = (DOfpnlsf.A.v - Anom)/Anom .* 1e6
```

```
SP-FFT errors (ppm):
ferr =
    0
Aerr =
    0
pherr =
```

```
-4.2920e+05
PSFE errors (ppm):
ferr =
  -2.2737e-10
Aerr =
   4.8850e-09
pherr =
   2.3093e-08
FPNLSF errors (ppm):
ferr =
  -3.4106e-10
Aerr =
  -4.0512e-07
pherr =
   1.8208e-08
```

Noisy signal

To simulate real measurement, noise is added with normal distribution and standard deviation sigma of 100 microvolt. Algorithms are again applied.

```
sigma = 100e-6;
DI.y.v = ideal_wave + 100e-6.*randn(size(ideal_wave));
DOspfft = qwtb('SP-FFT', DI);
DOpsfe = qwtb('PSFE', DI);
DOfpnlsf = qwtb('FPNLSF', DI);
```

```
QWTB: no uncertainty calculation
QWTB: no uncertainty calculation
QWTB: PSFE wrapper: sampling time was calculated from
sampling frequency
QWTB: no uncertainty calculation
Fitting started

Local minimum found.

Optimization completed because the size of the gradient is
less than
the default value of the function tolerance.

Fitting finished
```

Compare results for noisy signal

Again relative errors are compared. One can see amplitude and phase errors increased to several ppm, however frequency is still determined quite good by all three algorithms. FFT is not affected by noise at all.

```
disp('SP-FFT errors (ppm):')
[tmp, ind] = max(DOspfft.A.v);
ferr = (DOspfft.f.v(ind) - fnom)/fnom .* 1e6
Aerr = (DOspfft.A.v(ind) - Anom)/Anom .* 1e6
pherr = (DOspfft.ph.v(ind) - phnom)/phnom .* 1e6

disp('PSFE errors:')
ferr = (DOpsfe.f.v - fnom)/fnom .* 1e6
Aerr = (DOpsfe.A.v - Anom)/Anom .* 1e6
```

```
pherr = (DOpsfe.ph.v - phnom)/phnom .* 1e6

disp('FPNLSF errors:')
ferr = (DOfpnlsf.f.v - fnom)/fnom .* 1e6
Aerr = (DOfpnlsf.A.v - Anom)/Anom .* 1e6
pherr = (DOfpnlsf.ph.v - phnom)/phnom .* 1e6
```

```
SP-FFT errors (ppm):
ferr =
     0
Aerr =
   -0.6603
pherr =
  -4.2920e+05
PSFE errors:
ferr =
    0.0010
Aerr =
   -0.6318
pherr =
   -1.0933
FPNLSF errors:
```

```
ferr =
    -0.0011

Aerr =
    -0.6601

pherr =
    -0.3809
```

Non-coherent signal

In real measurement coherent measurement does not exist. So in next test the frequency of the signal differs by 20 ppm:

```
fnc = fnom*(1 + 20e-6);
noncoh_wave = Anom*sin(2*pi*fnc*timestamps + phnom);
DI.y.v = noncoh_wave;
DOspfft = qwtb('SP-FFT', DI);
DOpsfe = qwtb('PSFE', DI);
DOfpnlsf = qwtb('FPNLSF', DI);
```

```
QWTB: no uncertainty calculation

QWTB: no uncertainty calculation

QWTB: PSFE wrapper: sampling time was calculated from sampling frequency

QWTB: no uncertainty calculation

Fitting started

Local minimum found.

Optimization completed because the size of the gradient is less than
```

```
the default value of the function tolerance.

Fitting finished
```

Compare results for non-coherent signal

Comparison of relative errors. Results of PSFE or FPNLSF are correct, however FFT is affected by non-coherent signal considerably.

```
disp('SP-FFT errors (ppm):')
[tmp, ind] = max(DOspfft.A.v);
ferr = (DOspfft.f.v(ind) - fnc)/fnc .* 1e6
Aerr = (DOspfft.A.v(ind) - Anom)/Anom .* 1e6
pherr = (DOspfft.ph.v(ind) - phnom)/phnom .* 1e6

disp('PSFE errors:')
ferr = (DOpsfe.f.v - fnc)/fnc .* 1e6
Aerr = (DOpsfe.A.v - Anom)/Anom .* 1e6
pherr = (DOpsfe.ph.v - phnom)/phnom .* 1e6

disp('FPNLSF errors:')
ferr = (DOfpnlsf.f.v - fnc)/fnc .* 1e6
Aerr = (DOfpnlsf.A.v - Anom)/Anom .* 1e6
pherr = (DOfpnlsf.A.v - Anom)/Anom .* 1e6
```

```
SP-FFT errors (ppm):
ferr =
    -19.9996

Aerr =
    -2.8780
```

```
pherr =
  -4.3550e+05
PSFE errors:
ferr =
  -1.1368e-10
Aerr =
   3.8924e-07
pherr =
   3.3073e-04
FPNLSF errors:
ferr =
  -1.1368e-10
Aerr =
  -3.2940e-07
pherr =
   2.6867e-08
```

Harmonically distorted signal.

In other cases a harmonic distortion can appear. Suppose a signal with second

order harmonic of 10% amplitude as the main signal.

```
QWTB: no uncertainty calculation
QWTB: no uncertainty calculation
QWTB: PSFE wrapper: sampling time was calculated from
sampling frequency
QWTB: no uncertainty calculation
Fitting started

Local minimum found.

Optimization completed because the size of the gradient is
less than
the default value of the function tolerance.

Fitting finished
```

Compare results for harmonically distorted signal.

Comparison of relative errors. SP-FFT or PSFE are not affected by harmonic distortion, however FPNLSF is thus is not suitable for such signal.

```
disp('SP-FFT errors (ppm):')
[tmp, ind] = max(DOspfft.A.v);
ferr = (DOspfft.f.v(ind) - fnom)/fnom .* 1e6
Aerr = (DOspfft.A.v(ind) - Anom)/Anom .* 1e6
pherr = (DOspfft.ph.v(ind) - phnom)/phnom .* 1e6
disp('PSFE errors:')
```

```
ferr = (DOpsfe.f.v - fnom)/fnom .* 1e6
Aerr = (DOpsfe.A.v - Anom)/Anom .* 1e6
pherr = (DOpsfe.ph.v - phnom)/phnom .* 1e6

disp('FPNLSF errors:')
ferr = (DOfpnlsf.f.v - fnom)/fnom .* 1e6
Aerr = (DOfpnlsf.A.v - Anom)/Anom .* 1e6
pherr = (DOfpnlsf.ph.v - phnom)/phnom .* 1e6
```

```
SP-FFT errors (ppm):
ferr =
     0
Aerr =
     0
pherr =
  -4.2920e+05
PSFE errors:
ferr =
  -2.2737e-10
Aerr =
   6.7212e-04
pherr =
    0.5311
```

```
FPNLSF errors:

ferr =
     -0.7356

Aerr =
     0.1407

pherr =
     231.4553
```

Harmonically distorted, noisy, non-coherent signal.

In final test all distortions are put in a waveform and results are compared.

```
err_wave = Anom*sin(2*pi*fnc*timestamps + phnom) + 0.1*Anom*sin
    (2*pi*fnc*2*timestamps + 2) + 100e-6.*randn(size(ideal_wave
    ));
DI.y.v = err_wave;
D0spfft = qwtb('SP-FFT', DI);
D0psfe = qwtb('PSFE', DI);
D0fpnlsf = qwtb('FPNLSF', DI);
```

```
QWTB: no uncertainty calculation
QWTB: no uncertainty calculation
QWTB: PSFE wrapper: sampling time was calculated from
sampling frequency
QWTB: no uncertainty calculation
Fitting started

Local minimum found.
```

```
Optimization completed because the size of the gradient is less than the default value of the function tolerance.

Fitting finished
```

Compare results for harmonically distorted, noisy, non-coherent signal.

```
disp('SP-FFT errors (ppm):')
[tmp, ind] = max(DOspfft.A.v);
ferr = (DOspfft.f.v(ind) - fnc)/fnc .* 1e6
Aerr = (DOspfft.A.v(ind) - Anom)/Anom .* 1e6
pherr = (DOspfft.ph.v(ind) - phnom)/phnom .* 1e6

disp('PSFE errors:')
ferr = (DOpsfe.f.v - fnc)/fnc .* 1e6
Aerr = (DOpsfe.A.v - Anom)/Anom .* 1e6
pherr = (DOpsfe.ph.v - phnom)/phnom .* 1e6

disp('FPNLSF errors:')
ferr = (DOfpnlsf.f.v - fnc)/fnc .* 1e6
Aerr = (DOfpnlsf.f.v - Anom)/Anom .* 1e6
pherr = (DOfpnlsf.A.v - Anom)/Anom .* 1e6
```

```
SP-FFT errors (ppm):
ferr =
    -19.9996

Aerr =
    1.1501
```

```
pherr =
-4.3550e+05
PSFE errors:
ferr =
 -0.0072
Aerr =
  4.1189
pherr =
 4.6464
FPNLSF errors:
ferr =
 -0.7241
Aerr =
 3.6943
pherr =
229.3720
```