

# EE 521: Instrumentation and Measurements

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Aly El-Osery

Electrical Engineering Department, New Mexico Tech  
Socorro, New Mexico, USA

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- 1 **Course Overview**
- 2 **Measurement System**
- 3 **Noise**
- 4 **Error Analysis**

## Textbooks

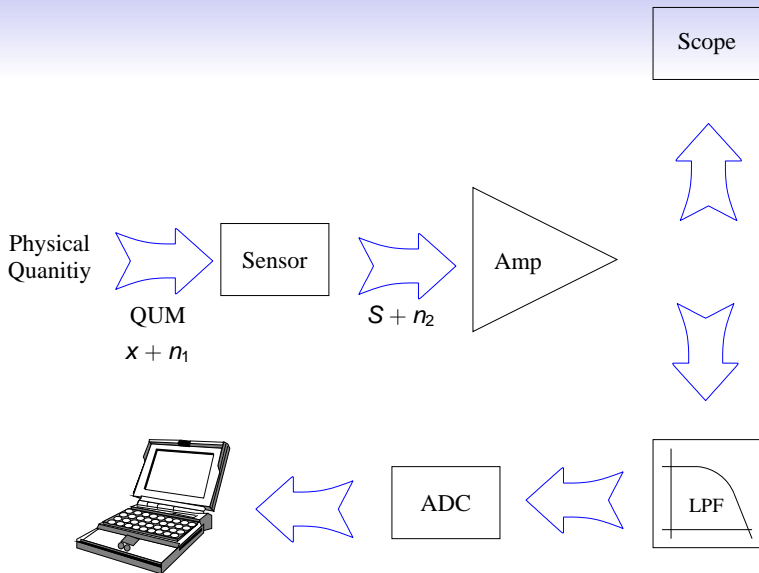
- C.W. De Silva, *Sensors and Actuators: Control System Instrumentation*, CRC Press, 2007.
- R. Northrop, *Introduction to Instrumentation and Measurements*, 2nd Edition, CRC Press, 2005.

## Topics Covered

- Measurement systems
- Error Analysis
- Signal conditioning
- Noise and interference
- Survey of different types of sensor input mechanisms
- Sensor Applications
- Data acquisition and digital signal processing

## Grading

- Homework: 30%
- Final: 20%
- Project and Research Paper: 20%
- Presentations: 20%
- Class Participation: 10%



## Noise Sources

- 1 Environment noise: associated with the physical quantity being measured.
- 2 Measurement noise: due to the measurement system.
- 3 Quantization noise: due to digitizing the analog signal.

# Error in Measurement

## 1 Gross Errors

- Taking measurement during transient time of the instrument.
- Mistakes recording data or calculating a derived measurand.
- Misuse of the instrument.

## 2 System Errors

- Calibration errors.
- Random noise both internal and external.
- Drift.



## Error

It is important to find a way to describe errors in measurements in terms of some accepted concepts. For example, accuracy, precision, limiting error and error statistics.

## Accuracy

### Error

$$\epsilon_n \equiv X_n - Y_n \quad (1)$$

and

$$\% \epsilon \equiv \left| \frac{\epsilon_n}{Y_n} \right| \times 100 \quad (2)$$

where  $Y_n$  is the true value and  $X_n$  is the actual measurement.

## Accuracy

### Error

$$\epsilon_n \equiv X_n - Y_n \quad (1)$$

and

$$\% \epsilon \equiv \left| \frac{\epsilon_n}{Y_n} \right| \times 100 \quad (2)$$

where  $Y_n$  is the true value and  $X_n$  is the actual measurement.

### Dilemma

To compute the error we need to know the true value. If the true value is known, why measure it?

# Accuracy

$$A_n \equiv 1 - \left| \frac{Y_n - X_n}{Y_n} \right| \quad (3)$$

or

$$\%A_n \equiv 100 - \% \epsilon \quad (4)$$

## Precision

$$P_n \equiv 1 - \left| \frac{X_n - \bar{X}}{\bar{X}} \right| \quad (5)$$

where

$$\bar{X} \equiv \frac{1}{N} \sum_{n=1}^N X_n \quad (6)$$

## Deviation

- Deviation

$$d_n \equiv X_n - \bar{X} \quad (7)$$

- Average Deviation

$$D_N = \frac{1}{N} \sum_{n=1}^N d_n \quad (8)$$

- Standard Deviation

$$S_N = \frac{1}{N} \sum_{n=1}^N d_n^2 = \sigma_x \quad (9)$$

- Variance

$$S_N^2 = \frac{1}{N} \sum_{n=1}^N X_n^2 - (\bar{X})^2 = \sigma_x^2 \quad (10)$$

## Limiting Error (LE)

A term frequently used by manufacturers to describe worst case error

### Taylor's Series

$$f(X \pm \Delta X) = f(X) + \frac{df}{dX} \frac{\Delta X}{1!} + \dots + \frac{d^{n-1}f}{dX^{n-1}} \frac{(\Delta X)^{n-1}}{(n-1)!}$$

## Limiting Error (LE)

Assuming that QUM is a function of  $N$  variables

$$Q = f(X_1, X_2, \dots, X_N) \quad (11)$$

but due to measurement errors

$$\hat{Q} = f(X_1 \pm \Delta X_1, X_2 \pm \Delta X_2, \dots, X_n \pm \Delta X_N) \quad (12)$$

Using Taylor series and ignoring the higher order terms.

$$\Delta Q_{MAX} = |Q - \hat{Q}| = \sum_{j=1}^N \left| \frac{\partial f}{\partial X_j} \Delta X_j \right| \quad (13)$$



## Linear Regression - Least Mean Square Linear Fitting

Fit a line with equation  $y = mx + b$  to a set of  $N$  noisy measurements.

Minimize

$$\sigma_y^2 = \frac{1}{N} \sum_{k=1}^N [(mX_k + b) - Y_k]^2 \quad (14)$$

## Linear Regression - Least Mean Square Linear Fitting

Differentiating with respect to  $m$  and equating to zero

$$\frac{\partial \sigma_y^2}{\partial m} = \frac{2}{N} \sum_{k=1}^N [(mX_k + b) - Y_k] X_k = 0 \quad (15)$$

Differentiating with respect to  $b$  and equating to zero

$$\frac{\partial \sigma_y^2}{\partial b} = \frac{2}{N} \sum_{k=1}^N [(mX_k + b) - Y_k] = 0 \quad (16)$$

## Linear Regression - Least Mean Square Linear Fitting

Solving the previous two equations of  $m$  and  $b$

$$m = \frac{R_{xy}(0) - \bar{Y}\bar{X}}{\sigma_x^2} \quad (17)$$

$$b = \frac{\bar{Y}\bar{X}^2 - \bar{X}R_{xy}(0)}{\sigma_x^2} \quad (18)$$

where  $R_{xy}$  is the cross-correlation of  $X$  and  $Y$  evaluated at zero

$$R_{xy}(0) = \frac{1}{N} \sum_{k=1}^N X_k Y_k \quad (19)$$

## Linear Regression - Goodness of fit

Using the correlation coefficient

$$r \equiv \frac{R_{xy}(0) - \bar{X}\bar{Y}}{\sigma_x\sigma_y}, \quad 0 \leq r \leq 1 \quad (20)$$

Perfect fit if  $r = 1$ .