

Index

acceptance sampling vs conformity assessment, 166 accuracy and exactness, statistical, 18, 48, 96, 112 accuracy, in measurement, 7, 9, 67, 204, 214 'all models are wrong', 196 American Institute of Aeronautics and Astronautics, American Society of Mechanical Engineers, 242 ancillary variate, 78 assurance, 3, 20, 45, 86, 249, 253, 257 postmeasurement, 51, 198, 249, 250, 257 premeasurement, 51, 198, 249, 257 auxiliary variate, 78 Bayes' theorem, 207-209, 213, 235, 236 Bayesian statistics, 5, 22, 40, 51, 90, 117, 206-214, 239, 240, 243, 244 anticipated success rate in, 86, 210, 234 coherence of, 212, 222-227 controversial nature of, xii, 209 frequency-based, 213 meaning of output of, 257 objective, 96, 212, 213, 220-236, 250-252 simultaneous inference in, 184 subjective, 210-212, 214, 228 view of probability, 32, 86, 209-210 bias, 10, 21, 60, 111, 131, 142, 192, 198, 255 adjustment for, 126, 129, 135, 201 as a term, xvii definition of, xvii estimation of, 198-200 experimental, 192, 201-202 Bonferroni inequality, 141, 182-184, 195 Bureau International des Poids et Mesures, 57, 237 calibration, 22, 24, 29, 30, 59, 61, 161, 189-191 of measurement technique, 201 categorical variable, as basis of entropy, 231, 232 central limit theorem, 9, 103 for identical variables, 52 for non-identical variables, 24, 53, 54, 65, 67, 104 cherry picking, 144, 184, 255

extended, xv, 73, 81, 258 coherence, see Bayesian statistics combination of data, 254-256 compound distribution, 114-117 confidence, 32, 38, 45-52, 86, 216, 257, 258 as a term, 45 average, 25, 29, 55, 72, 73, 80 conditional, 77-80 level of, 22, 49, 55, 88, 118, 182-184, 216 confidence band, 187, 188 confidence belt, 247, 248, 250 confidence coefficient, see confidence, level of confidence interval, 32, 40, 45-50, 214 approximate, definition of, 49 as a procedure, 46, 93, 112, 198, 247 as a term, 31, 46 as random entity, 46, 215 average, 72, 87, 103, 125, 135, 145-150, 213 definition of, 74 conditional, 72, 77-80, 87, 103, 125, 150, 200 definition of, 78 definition of, 48, 86 exact, definition of, 48 found from hypothesis tests, 184, 197, 247 left-infinite, 87 logical basis of, 5, 85 practical implication of, 46, 62 preferred to credible interval, 51, 236 realized, definition of, 46 right-infinite, 87 simultaneous, 179-184 type relevant to status of unknowns, 13 valid, definition of, 48 vs probability interval, 215 $confidence\ region,\ 175-183,\ 187-189,\ 229,\ 266$ conformity assessment vs acceptance sampling, 166 conservatism, statistical, 48, 67, 70, 97, 149, 169, 180, 184, 263 consistency, test of, 193-195, 200, 203

classical statistics, see frequentist statistics

273



274 Index

consistent gambler, 33, 34, 36, 220, 223, 246 classification of, 28-30, 237 definition of, 7 constrained target value, 19, 51, 198, 230, 245-258 discretization, 25, 29, 74 correlation, 158, 162, 164 correlation coefficient, 101 fixed, definition of, 29 covariance matrix, 104, 154-164, 176, 177, 229 inhomogeneity, 24 credible interval, 5, 51, 210, 214, 235, 236, 251 linearization, 27, 112 definition of 208 'linearized', 105, 117, 118, 120, 123 credible, as a term, 45 matching, 25, 28, 132, 145 credible region, 229 moving, 29, 30, 57, 60, 170, 171 cumulants, 105-107 multiplicative, 229 cumulants method, 117-121, 135, 140, 143, 264 numerical vs 'random', 31 propagation of, 57, 101, 152, 154, 157, 237 pure, 24, 26, 27 data snooping, 184 random, definition of, 28 decision theory, 52 sampling, 21, 24, 30 degree of belief, 32, 209-212, 239, 241, 260 specification, 27 definition of, 34, 38, 220 statistical, 21, 23, 26, 28, 30 frequentist concept of, 239, 244 systematic, definition of, 28 long-run requirement for, 35, 86 time-scale for, 169-171 vs probability, 38 Type A, 30, 93, 97, 116, 117, 124, 262, 263 degrees of freedom, effective number of, 49, 93, 97, Type B, 30, 93, 97, 114, 117, 262, 263 118 estimation of total, 192, 198-200, 203 digitization, see discretization vs uncertainty, as a term, 257 discretization, 25, 29, 74-76, 224 error analysis, the subject of, 9, 16, 56, 86 distributed-measurand concept, 207, 238-241 estimate equation distribution definition of, 14 arc-sine, 106, 107, 122, 263 linear approximation to, see linear approximation beta, 67, 107, 118, 264 estimate, as a term, xvii bivariate normal, 177 estimation vs prediction, 6 chi-square, 95, 107, 216 exponential, 53, 70, 205 F, 107, 177, 188 conditional/unconditional, 199 Hotelling's T^2 , 176–180, 229 consistent, 96 interval, 47, 103 Laplace, 53, 106 linear, 199 maximal variance, 67-69 point, 79 multivariate normal, 176, 180, 181, 229 vs estimate, 40 non-central chi-square, 136, 144 estimator equation, example of, 140 normal, 9, 24, 42, 43, 52, 67, 92, 95, 106, 118, 123, excess, coefficient of, 105-119, 265 140, 233, 261, 263, 264 definition of, 105 standard, 52, 96, 107, 108, 122, 168, 247, 261 interval length related to sign of, 110, 114 truncated, 69, 70, 224-226, 251 of compound distribution, 115 Pearson, 107-111, 116, 118, 121, 264 of familiar distributions, 105, 106 raised cosine, 67, 68 of symmetric Pearson distributions, 108 Student's t, 48, 53, 92, 94–97, 105–107, 116, 123, of t distributions, 116 263 propagation of, 107 truncated, 117, 227 expected value, 34, 42, 86, 209, 239, 259, 260 triangular, 66, 106, 113, 115 experiment equation, definition of, 12 uniform, 42, 53, 62, 64, 66, 68, 75, 93, 105-108, experiment vs measurement, 57, 59-62 110, 115, 122, 138, 181, 222, 224, 261-265experimental uncertainty, 249, 255-257 as measurement uncertainty, 256 efficiency, statistical, 50, 94, 140, 141, 175, 178, 184 entropy, 67, 230-233, 240 as information rate, 231 fiducial inference, 205-207, 239, 243 Fisher, R. A., Sir, 52, 205, 206, 235 meaning with categorical variables, 232 meaning with numerical variables, 232 fixed estimate, 22, 25, 39, 77, 102, 130-135, 145-147, environmental quantity, 13, 26, 27, 39, 41, 61, 78-80, 150 87, 103, 150 fluctuating quantity, 6, 12, 26, 78, 244 error frequentist statistics as 'classical' statistics, 21 calibration, 24, 29, 69



Index 275

concept of 'degree of belief' in, 210 implicit, 15, 111 extended, xv, 73, 81, 258 linear approximation to, see linear approximation in revision of the Guide, 243 measurement comparison, 192-203, 254 practical, 47, 73, 76 measurement error textbook, 73, 76, 204, 206, 249 as secondary concept for a statistician, 21 view of probability, 32, 35 definition of, 7, 85 function estimation, 6, 161, 185-191 measurement estimate, definition of, 7 measurement result, definition of, 7 measurement vs experiment, 57, 59-62 Gauss, C. F., 235 measurement, goal of, 4, 20 goodness-of-fit test, 192, 196-197 Guide to the Expression of Uncertainty in approximate nature of, xiv, 14, 27, 49, 196 Measurement, xii, 5, 13, 18, 29, 58, 93, 97, inadequacy of, 254 118, 148, 237-244 of measurement, 16, 88-90 purpose of, 185 hypothesis, simple, 196 statistical/probabilistic, 14, 38, 43-45 hypothesis test, 51, 167, 182, 184, 193, 196, 197, 200 subject of, 38 as detection, not measurement, 253 Monte Carlo analysis, 55, 88, 97, 98, 151, 181 inversion to obtain a confidence interval, 184, 197, Monte Carlo estimation of quantile, 120 Monte Carlo evaluation of distribution, 53, 110, 120-124, 182, 184 ignorance, intention to quantify, 222, 227-230 Monte Carlo integration, 54 indication, as a term, 244 Monte Carlo simulation, see simulation of the inference, statistical, definition of, 45 measurement information, 17, 28, 50, 51, 208, 220, 230-233 multiple comparisons, 182 as a term, 221 as an objective concept, 212, 220-221 Neyman, J., 51, 52, 205 contained in ordering and distance, 232 non-linear function, 27, 125-151 rate of gain of, 231 normal-approximation method, 105, 114, 116–119, vs information rate, 231 135, 140, 143 input quantity, as a term, 241, 244 notation, xiv, 14, 39-41 Intergovernmental Panel on Climate Change, 242 non-standard, 44, 106 International Vocabulary of Metrology, xvii, 5, 17, postmeasurement, 43, 85, 89, 90, 103, 158 premeasurement, 43, 85, 89, 90, 194 interval statistical vs non-statistical, 41 confidence, definition of, 48, 86 credible, definition of, 208 observation, as a term, 244 prediction, example of, 189 probability, definition of, 215 parameter tolerance, definition of, 216 definition of, 13 estimation of, xii, xiv, xvii, 6, 12, 47, 87 kurtosis, 105, 123 of the experiment, 13 parent, as a term, 44, 90 Laplace, P.-S., 235 Pearson system of distributions, 107-109 least squares, 187 Pearson, E., 51, 52 likelihood function, 208, 211 Pearson, K., 107 linear approximation, 27, 98-125, 128-132, 136, 144, Popper, K. Sir, 37 posterior distribution, 208, 222, 234, 252 marginal, 230 mathematical expectation, see expected value predictive, 225 measurand prediction interval, 189 definition of, xv, 5 prediction vs estimation, 6 identification of, 10-12 predictive distribution, 224, 225 measurand equation, 12-16 principle of maximum entropy, 67, 231-233, 240 prior distribution, 76, 205, 208, 209, 229, 235 as an approximation, 14, 27 contribution to error, 27 as an inconvenience, 236 decomposition of, 15, 130 elicitation of, 211 definition of, 12 formed from a frequency distribution, 213



276

improper, 96, 222-227, 231, 250 mandatory in Bayesian analyses, 207, 239 matching, 229, 230, 235 reference, 233 unable to correctly represent ignorance, 228 with delta function, 252 probability actual vs nominal figure, 50 as a term, 219, 243 as degree of belief, 34, 209 as long-run concept, 34, 56 as requiring an event or hypothesis, 5 Bayesian concept of, 32, 207 conditional, 78, 79 controversy about, xii definition of, 34-36, 38 fiducial, 205 for prediction instead of estimation, 6 frequentist and Bayesian scopes of, 36-38, 209-210 frequentist concept of, 32, 35, 38 in classical statistics, 21 lack of definition of, 234 legitimate subjects of, 32, 36-38 long-run implication of, 34, 86 personal/subjective, 34, 210, 260 posterior, 209, 224, 225, 234, 252 potential presupposition about, 235–236 practical implication of, 46, 47 practical meaning required for, 32 prior, 51, 52, 213, 222, 223 requires a long-run context, 124

quantile, definition of, 45 quantity, as a term, xvii, 241, 244

statement, example of, 5

product testing, 164-169, 253

probability interval, 215

probability density function, notation, 42

vs belief, 38

random, as a term, 31, 42 random variable as a term, 42 simple definition of, 39 variate as synonym for, 42 rational agent, see consistent gambler reasonableness distribution, 217-218 reference analysis, 233 reference values, 25, 29, 44, 61, 132, 148, 215 regression, 21, 22, 186-189, regression function, 186 rejection region, 247-250 repetition broadening of concept of, 22, 31, 60, 201 of the experiment, 60, 201 of the measurement, 60, 201

Index

sample, as a term, 24
significance level, 167, 195, 203
adjustment for simultaneous inference, 195
significance test, 167
simulation of the measurement, 13, 50, 53–55, 74–76,
94, 138–151, 181–183, 262, 263
simultaneous inference, 175, 179–184, 187, 195
Sleeping Beauty paradox, 64, 260
source-coding theorem, 231
standardized distribution, 107
success rate, 17, 35, 47, 60, 170, 210, 240, 243, 257
perception of, 63–65, 71, 76, 86
practical, 62, 73, 77, 112, 234
success, definition of, xiv, 17, 19, 86, 175

target value definition of, 6, 19 measurement without concept of, 6, 214–219 uncertainty without concept of, 10, 214–219 Taylor's series, 27, 98, 125, 135 time-scale, 28–30, 169–171 tolerance interval, 216–217 transfer of uncertainty information, 14, 150 true value, xii, 4–7, 17, 37, 214 uncertainty without concept of, 10 Type I error probability, partitioning of, 148

uncertainty (of measurement) as 'experimental uncertainty', 256 as a term, 57, 214, 219, 237, 255-257 as being specific to observer, 65 as potential magnitude of error, 8, 86 dependent on purpose, 152-171, 187, 255 information about, 14, 118, 150, 152-171 interval, meaning of, 16-19, 35, 86, 244 language about, 10 non-uniqueness of, 15, 124, 256 problematic nature of, xii propagation of, 57, 101, 130, 157, 237 standard, 8-12, 58, 130, 169-170, 215, 243, 257 Type A evaluation of, 29, 124, 239, 240, 243 Type B evaluation of, 29, 93, 239-241, 243-244 without concept of target value, 10, 214-219

validity, statistical, 15, 48, 96, 140, 149, 175, 184 value, as a term, xvii, 219, 244 variate
as synonym for random variable, 42 categorical, 231, 232 continuous numerical, 42, 232, 233 discrete numerical, 232

weak law of large numbers, 35, 259
Welch–Satterthwaite formula, 93
Working Group (on the statement of uncertainties),
57–59, 62, 65, 70, 86, 166, 237, 240, 242, 243
worst-case values, xii, 56, 60, 69, 70, 72, 166, 169,
204