

## 第十七章 誤 差 論 (Theory of Errors)

### I Error of Observations

測量其の他 Observation には種々なる方法がある之れを三つに別ける。

(1) Direct Observation,

(2) Indirect Observation,

(3) Conditional Observation  $\begin{cases} \text{a direct.} \\ \text{b Indirect.} \end{cases}$

(1) Direct Observation.

Transit で角度を測り Tape chain 等で距離を Observe する如き観測方法である。

(2) Indirect observation.

三角測量で或る base line と Angle を測つて他の多くの Side を Calculation により出す方法である。

(3) Conditional observation.

一つの三角形の三つの角を測る時その和が  $180^\circ$  になるべき一つの Condition を有するもの又は一點のまはりの角が  $360^\circ$  になる如きものゝ Observation.

斯くの如く或る量を測定して其値を求むるに器械器具の良否氣象關係 Observer の熟練の程度により色々の結果を生ず、然して人力の best を盡すも必ず error の幾何はあるものなり其の error を分類せんに

(i) Constant error (or systematic error)

これは或る law のもとに起るものにして相當に研究すれば或る程度迄は除くことが出来る。





今 Direct observation により  $x$  を測定するものとす。

$M_1 M_2 M_3 \dots M_n \dots$  observed value とす。

observed value. true value. error probability.

$M_1$   $x$   $\Delta_1$   $\varphi(\Delta_1)$

$M_2$   $x$   $\Delta_2$   $\varphi(\Delta_2)$

.....

$\Delta_1 \Delta_2 \Delta_3 \dots$  等の error が同時に起る probability  $P$  は次の如し

$$P = \varphi(\Delta_1) \varphi(\Delta_2) \varphi(\Delta_3) \dots \text{なり}$$

$x$  が most probable value なるためには

probability  $P$ . max なるを要す

$$\log P = \log \varphi(\Delta_1) + \log \varphi(\Delta_2) + \log \varphi(\Delta_3) + \dots$$

$$\frac{d \log P}{dx} = \frac{d \log \varphi(\Delta_1)}{d \Delta_1} \frac{d \Delta_1}{dx} + \frac{d \log \varphi(\Delta_2)}{d \Delta_2} \frac{d \Delta_2}{dx} + \dots = 0$$

$$\text{and } \Delta_1 = M_1 - x \quad M_1 = \text{const} \quad \therefore \frac{d \Delta_1}{dx} = 1$$

$$\frac{d \Delta_1}{dx} = \frac{d \Delta_2}{dx} = \frac{d \Delta_3}{dx} = \dots = \frac{d \Delta_n}{dx} = 1$$

$$\therefore \frac{d \log P}{dx} = \frac{d \log \varphi(\Delta_1)}{d \Delta_1} + \frac{d \log \varphi(\Delta_2)}{d \Delta_2} + \dots = 0$$

$\Delta_1 \Delta_2 \dots$  を上下にかける。

$$\Delta_1 \frac{d \log \varphi(\Delta_1)}{d \Delta_1} + \Delta_2 \frac{d \log \varphi(\Delta_2)}{d \Delta_2} + \dots = 0 \quad \dots \text{(A)}$$

又 most probable value なるときは

$$\Delta_1 + \Delta_2 + \Delta_3 + \dots = 0 \quad \dots \text{(B)}$$

(A) (B) が同時に成立する とを要す。

$$\text{then } \frac{d \log \varphi(\Delta_1)}{d \Delta_1} = \frac{d \log \varphi(\Delta_2)}{d \Delta_2} = \dots = K$$

$$\text{or } \frac{d \log \varphi(\Delta)}{d \Delta} = K$$

$$\frac{d \log \varphi(\Delta)}{d \Delta} = K \Delta$$

By integration

$$\log \varphi(\Delta) = K - \frac{\Delta^2}{2} + c$$

$$\therefore \varphi(\Delta) = e^{K - \frac{\Delta^2}{2} + c} = C e^{-\frac{\Delta^2}{2} K}$$

これ即ち Equation of Probability curve. である。

Determination  $K$  and  $C$

$$\varphi(\Delta) = \text{max when } \Delta = 0$$

as  $\Delta$  increase  $y = \varphi(\Delta)$  must be decrease

$$\text{We must have } -\frac{1}{2} K = -h^2$$

$$\therefore \varphi(\Delta) = C e^{-h^2 \Delta^2}$$

$$\text{and } \int_{-\infty}^{+\infty} \varphi(\Delta) d\Delta = 1$$

$$\therefore \int_{-\infty}^{+\infty} C e^{-h^2 \Delta^2} d\Delta = 1 \quad \text{or } \int_{-\infty}^{+\infty} e^{-h^2 \Delta^2} d\Delta = \frac{1}{C}$$

$$\text{as } \varphi(+\Delta) = \varphi(-\Delta)$$

$$\therefore 2 \int_0^{+\infty} e^{-h^2 \Delta^2} d\Delta = \frac{1}{C}$$

$$\text{put } h\Delta = t \quad h d\Delta dt$$

$$\int_0^{\infty} e^{-t^2} dt = \frac{1}{2C} \text{ special case of Gamma function. Definite Integral}$$

$$\int_0^{\infty} e^{-t^2} dt = \int_0^{\infty} e^{-v^2} dv = A$$

$$A^2 = \int_0^{\infty} \int_0^{\infty} e^{-(t^2 + v^2)} dv dt$$

$$\text{put } v = tu \quad dv = t du$$

$$\therefore A^2 = \int_0^{\infty} du \int_0^{\infty} e^{-(t^2(1+u^2))} t dt$$



$$\begin{aligned}
 &= \frac{2}{\sqrt{\pi}} \int_0^{hr} e^{-t^2} dt = \frac{1}{2} \\
 &= \frac{2}{\sqrt{\pi}} \int_0^{hr} \left(1 - \frac{t^2}{1} + \frac{t^4}{1.2} + \dots\right) dt \\
 &= \frac{2}{\sqrt{\pi}} \left\{ hr - \frac{(hr)^3}{3} + \frac{1}{1.2} \frac{(hr)^5}{5} \right\} = \frac{1}{2} \\
 \therefore hr &\doteq 0.47694 \quad \therefore r = \frac{0.47694}{h}
 \end{aligned}$$

(2) Mean square error or mean error ( $\varepsilon$ )

これは一組の obsevation に出現する各々の observation error を正負に論なく平方したものゝ平均値の平方根である。

$$\varepsilon^2 = \frac{\Delta_1^2 + \Delta_2^2 + \Delta_3^2 + \dots + \Delta_n^2}{n} = \frac{[\Delta^2]}{n}$$

次に  $\varepsilon$  と  $h$  との関係を求むる爲めに或る error  $\Delta$  と  $\Delta+d\Delta$  間の error の probability は  $\varphi(\Delta)d\Delta$  なり。 $n_\Delta$  を  $\Delta$  と  $\Delta+d\Delta$  間の error の数とすれば

$$\varphi(\Delta)d\Delta = \frac{n_\Delta}{n} \quad \text{or} \quad n_\Delta = n\varphi(\Delta)d\Delta$$

$\Delta$  と  $\Delta+d\Delta$  の間の error の平方の和は  $\Delta^2 n_\Delta$  である。

即  $\Delta^2 n\varphi(\Delta)d\Delta$  となる。

$\therefore -a$  と  $+a$  間に於ける error の square の和は

$$n \int_{-a}^{+a} \Delta^2 \varphi(\Delta) d\Delta$$

$$\therefore \varepsilon^2 = \frac{n \int_{-\infty}^{+\infty} \Delta^2 \varphi(\Delta) d\Delta}{n} = \int_{-\infty}^{+\infty} \Delta^2 \varphi(\Delta) d\Delta = \int_{-\infty}^{+\infty} \frac{h}{\sqrt{\pi}} e^{-h^2 \Delta^2} \Delta^2 d\Delta$$

$$h\Delta = t \quad d\Delta = \frac{dt}{h}$$

$$\varepsilon^2 = \frac{2}{h \sqrt{\pi}} \int_0^{+\infty} e^{-t^2} t^2 dt = \frac{2}{h \sqrt{\pi}} \left\{ -\left[ \frac{t}{2e^{-t^2}} \right]_{t=0}^{\infty} + \frac{1}{2} \int_0^{+\infty} e^{-t^2} dt \right\}$$

$$\text{然して } \int_0^{\infty} e^{-t^2} dt = \frac{\sqrt{\pi}}{2}$$

$$\therefore \varepsilon^2 = \frac{2}{h^2 \sqrt{\pi}} - \frac{1}{2} \frac{\sqrt{\pi}}{2} = \frac{1}{2h^2}$$

$$\varepsilon = 1.4826 \gamma$$

3 Average error. ( $\eta$ )

Average error とは sign に關係なしに error を sum せるものゝ平均なり

$$\eta = \frac{\sum \Delta}{n} \quad \Delta \text{ と } \Delta + d\Delta \text{ 間の error の数} = n_\Delta = n\varphi(\Delta)d\Delta$$

然して其 error の total sum は  $2n \int_0^{\infty} \Delta \varphi(\Delta) d\Delta$

$$\therefore \eta = 2n \int_0^{\infty} \frac{\Delta \varphi(\Delta) d\Delta}{n} = 2 \int_0^{\infty} \Delta \varphi(\Delta) d\Delta = \frac{2h}{\sqrt{\pi}} \int_0^{\infty} \Delta e^{-h^2 \Delta^2} d\Delta$$

$$h\Delta = t \quad d\Delta = \frac{dt}{h} \quad \eta = \frac{2}{\sqrt{\pi} h} \int_0^{\infty} te^{-t^2} dt$$

$$= \frac{h}{\sqrt{\pi} h} \left[ -e^{-t^2} \right]_0^{\infty} = \frac{1}{\sqrt{\pi} h} = \varepsilon \sqrt{\frac{2}{\pi}}$$

$\varepsilon$  (Mean)       $\gamma$  (Probable)       $\eta$  (Average)

$$\varepsilon \quad 1.0000 \varepsilon = 1.4826 \gamma = 1.2533 \eta$$

$$\gamma \quad 0.6745 \varepsilon = 1.0000 \gamma = 0.8453 \eta$$

$$\eta \quad 0.7979 \varepsilon = 1.1829 \gamma = 1.0000 \eta$$

## VII Law of propagation of errors.

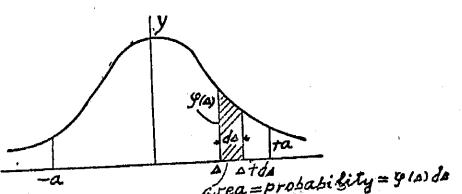
## 1. Multiplication.

$$X = ax$$

$\varepsilon$ . mean square error of  $x$

E. " " " " " "  $x$

$$E^2 = a^2 \varepsilon^2 \text{ or } E = a\varepsilon$$



1. chain =  $\varepsilon$  の error ありたりとす、或る dist を observe して a chain とせば全體の error は  $a\varepsilon$  なり。

2. Addition or Subtraction.

$$X = x \pm x_1$$

observed value  $x$  errors of  $x$   $\Delta' \Delta''$  .....

observed vblue  $x_1$  " "  $x_1 \Delta'_1 \Delta''_1$  .....

$$\text{mean error of } x \quad \varepsilon^2 = \frac{[\Delta\Delta]}{n}$$

$$\text{" " " } x_1 \quad \varepsilon_1^2 = \frac{[\Delta_1\Delta_1]}{n}$$

mean error of  $X = E$  say

$$E^2 = \frac{[(\text{error of } X)^2]}{n}$$

$$\text{error of } X' = \Delta' \pm \Delta'_1$$

$$\text{" " " } X'' = \Delta'' \pm \Delta''_1$$

.....

Square

$$\begin{cases} (\text{Error of } X')^2 = \Delta'^2 \pm 2\Delta'\Delta'_1 + \Delta'^2_1 \\ (\text{Error of } X'')^2 = \Delta''^2 \pm 2\Delta''\Delta''_1 + \Delta''^2_1 \\ \dots \end{cases}$$

$$\Sigma(\text{Error of } X)^2 = [\Delta\Delta] \pm 2[\Delta\Delta_1] + [\Delta_1\Delta_1]$$

$$\text{そこで } \Delta' + \Delta'' + \Delta''' = 0$$

$$\Delta'_1 + \Delta''_1 + \Delta'''_1 = 0$$

$$\therefore 2[\Delta_1\Delta] = 0$$

$$\therefore \frac{\Sigma(\text{Error of } X)^2}{n} = \frac{[\Delta\Delta]}{n} + \frac{[\Delta_1\Delta_1]}{n}$$

$$\therefore E^2 = \varepsilon^2 + \varepsilon_1^2 \quad \text{or} \quad E = \sqrt{\varepsilon^2 + \varepsilon_1^2}$$

3. Linear function.

$X = ax \pm bx_1 \pm cx_2 \pm \dots$  の場合も同様に

$E \quad \varepsilon \quad \varepsilon_1 \quad \varepsilon_2 \dots$  each mean errors

$$E^2 = (a\varepsilon)^2 + (b\varepsilon_1)^2 + (c\varepsilon_2)^2 + \dots$$

4. General function.

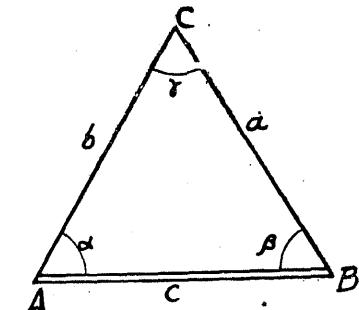
$$X = f(x_1 y_1 z_1 \dots)$$

$$x = x_0 + x' \quad x' \text{ error}$$

$$y = y_0 + y' \quad y' \text{ "}$$

$$z = z_0 + z' \quad z' \text{ "}$$

.....



Expand by Taylor's Theorem.

$$X = f(x_0 y_0 z_0 \dots) + (\frac{\delta f}{\delta x})_0 x' + (\frac{\delta f}{\delta y})_0 y' + (\frac{\delta f}{\delta z})_0 z' + \dots$$

$$X - X_0 = (\frac{\delta f}{\delta x})_0 x' + (\frac{\delta f}{\delta y})_0 y' + (\frac{\delta f}{\delta z})_0 z' + \dots$$

$$E^2 = (a\varepsilon_x)^2 + (b\varepsilon_y)^2 + (c\varepsilon_z)^2 + \dots$$

$$\text{Where } a = (\frac{\delta f}{\delta x})_0, \quad b = (\frac{\delta f}{\delta y})_0, \quad \text{etc.}$$

$$\text{Ex. for 4. } a = \frac{c}{\sin \gamma} \sin \alpha$$

$$da = \frac{\partial a}{\partial \alpha} d\alpha + \frac{\partial a}{\partial \gamma} d\gamma$$

c = constant (assume.)

$$\therefore da = \frac{c}{\sin \gamma} \cos \alpha d\alpha - \frac{c \sin \alpha \cos \gamma}{\sin^2 \gamma} d\gamma = a \cot \alpha d\alpha - a \cot \gamma d\gamma$$

$$Ea = a \sqrt{\cot^2 \alpha \varepsilon_\alpha^2 + \cot^2 \gamma \varepsilon_\gamma^2}$$

5. Dependent value.

$$Y = aX + a'X'$$

Independent の場合には次の如し

$$EY^2 = (aEX)^2 + (a'EX')^2$$

Dependent の場合には

$$X = b x + b_1 x_1 + b_2 x_2$$

$$X' = b' x + b'_1 x_1 + b'_2 x_2$$

$$Y \quad X \quad X' \quad x \quad x_1 \quad x_2$$

$$E \quad E_X \quad E_{X'} \quad \varepsilon \quad \varepsilon_1 \quad \varepsilon_2$$

mean error.

Then

$$E_X^2 = (b\varepsilon)^2 + (b_1\varepsilon_1)^2 + (b_2\varepsilon_2)^2$$

$$E_{X'}^2 = (b'\varepsilon)^2 + (b'_1\varepsilon_1)^2 + (b'_2\varepsilon_2)^2$$

$$Y = aX + a'X' \text{ substitute } X \quad X'$$

$$Y = a(bx + b_1x_1 + b_2x_2) + a'(b'x + b'_1x_1 + b'_2x_2)$$

$$= (ab + a'b')x + (ab_1 + a'b'_1)x_1 + (ab_2 + a'b'_2)x_2$$

$x, x_1, x_2, \dots$  は independent value なり

$$\begin{aligned} E^2 &= (ab + a'b')^2 \varepsilon^2 + (ab_1 + a'b'_1)^2 \varepsilon_1^2 + (ab_2 + a'b'_2)^2 \varepsilon_2^2 \\ &= a^2 (b^2 \varepsilon^2 + b_1^2 \varepsilon_1^2 + b_2^2 \varepsilon_2^2) + a'^2 (b'^2 \varepsilon^2 + b'_1^2 \varepsilon_1^2 + b'_2^2 \varepsilon_2^2) \\ &\quad + 2a'a (bb' \varepsilon^2 + b_1b'_1 \varepsilon_1^2 + b_2b'_2 \varepsilon_2^2) \end{aligned}$$

$$\therefore E^2 = a^2 E_X^2 + a'^2 E_{X'}^2 + 2a'a (bb' \varepsilon^2 + b_1b'_1 \varepsilon_1^2 + b_2b'_2 \varepsilon_2^2)$$

### VII Adjustment of observation and precision in direct observation.

#### 1. Equal weight.

或る未知数の most probable value に對する信頼の degree は特殊 error の一により示すことを得。

今之に關する Bessel 氏の公式を求めるに

unknown true value を  $x$  とし true error を  $\Delta_1 \Delta_2 \dots$  とせば

Single observation の mean error は

$$\varepsilon^2 = \frac{\Delta^2}{n}$$

より求むることを得べし

然るに吾人は true Value と true error は知らずして probable Value  $x_0$  と

### VII. Adjustment.

residual  $v_1 v_2 v_3 \dots v_n$  得るに過ぎざるを以て

$l_1 l_2 l_3 \dots$  を observed value とせば

$$x_0 = \frac{\Delta}{n} \quad [v] = 0 \text{ なれば}$$

$$x_0 - v_1 = l_1 = x - \Delta_1 \quad \left. \begin{array}{l} \\ \\ \end{array} \right\} \quad (1)$$

$$x_0 - v_2 = l_2 = x - \Delta_2 \quad \left. \begin{array}{l} \\ \\ \end{array} \right\}$$

$$x_0 - v_n = l_n = x - \Delta_n \quad \left. \begin{array}{l} \\ \\ \end{array} \right\}$$

(1) 式を相加ふれ  $[v] = 0$  なれば

$$nx = nx - [\Delta] \quad (2)$$

(2) より  $x_0$  を求め  $x_0 = x - \frac{[\Delta]}{n}$  (1) に代入せば

$$nv_1 = (n-1)\Delta_1 - \Delta_2 - \Delta_3 \quad \left. \begin{array}{l} \\ \\ \end{array} \right\}$$

$$nv_2 = -\Delta_1 + (n-1)\Delta_2 - \Delta_3 \quad \left. \begin{array}{l} \\ \\ \end{array} \right\}$$

$$nv_3 = -\Delta_1 - \Delta_2 + (n-1)\Delta_3 \quad \left. \begin{array}{l} \\ \\ \end{array} \right\}$$

(3) 式を次々自乗せば

$$n^2 v_1^2 = (n-1)^2 \Delta_1^2 + \Delta_2^2 + \Delta_3^2 - 2(n-1)\Delta_1\Delta_2 \dots \quad \left. \begin{array}{l} \\ \\ \end{array} \right\}$$

$$n^2 v_2^2 = \Delta_1^2 + (n-1)^2 \Delta_2^2 + \Delta_3^2 - 2(n-1)\Delta_1\Delta_2 \dots \quad \left. \begin{array}{l} \\ \\ \end{array} \right\} \quad (4)$$

$$n^2 v_3^2 = \Delta_1^2 + \Delta_2^2 + (n-1)^2 \Delta_3^2 - 2(n-1)\Delta_1\Delta_3 \dots \quad \left. \begin{array}{l} \\ \\ \end{array} \right\}$$

(4) 式を相加ふれば  $[\Delta_1\Delta_2]$   $[\Delta_1\Delta_3]$   $[\Delta_2\Delta_3]$  如き term は 0 なるを以て

$$n^2 [v^2] = \{(n-1)^2 + (n-1)\} [\Delta^2]$$

$$\therefore [v^2] = \frac{n-1}{n} [\Delta^2] = (n-1) \varepsilon^2$$

$$\text{or } \varepsilon^2 = \frac{[v^2]}{n-1} \quad \text{or } \varepsilon = \sqrt{\frac{[v^2]}{n-1}} \quad (5) \text{ for each observation}$$

次に  $\varepsilon_0$  を  $x_0$  の mean error とせば

$$\begin{aligned}
 x_0 &= \frac{l_1 + l_2 + l_3 + \dots}{n} \\
 &= \frac{1}{n}l_1 + \frac{1}{n}l_2 + \frac{1}{n}l_3 + \dots \text{なれば propagation of error } \kappa \\
 \text{より } \varepsilon_0^2 &= (\frac{1}{n}\varepsilon)^2 + (\frac{1}{n}\varepsilon)^2 + \dots = n \frac{1}{n^2}\varepsilon^2 = \frac{\varepsilon^2}{n} \\
 \therefore \varepsilon_0 &= \sqrt{\frac{\varepsilon}{n}} \sqrt{\frac{[vv]}{n(n-1)}}
 \end{aligned}$$

For each observation

mean error

probable error

$$\varepsilon = \sqrt{\frac{[vv]}{n-1}} \quad r = q \sqrt{\frac{[vv]}{n-1}}$$

For arithmetical mean

$$\varepsilon_0 = \sqrt{\frac{[vv]}{n(n-1)}} \quad r_0 = q \sqrt{\frac{[vv]}{n(n-1)}} \quad q = 0.6745$$

Example of Adjustment of Direct Observation

## (1) In equal weight.

No.	observed angles	residual $v$	$v^2$
1	$35^\circ - 42' - 35''$	+2	4
2	" 35	+2	4
3	" 20	-18	169
4	" 05	-28	784
5	" 75	+42	1764
6	" 40	+7	49
7	" 10	-23	529
8	" 30	-3	9
9	" 50	+17	289
10	" 30	-3	9

Mean  $35^\circ - 42' - 33''$  $[vv] = 3610$ 

$$\text{probable error } r_0 = 0.6745 \sqrt{\frac{3610}{10(10-1)}} \pm 4.''3$$

Most probable value  $35^\circ - 42' - 33'' \pm 4.''3$