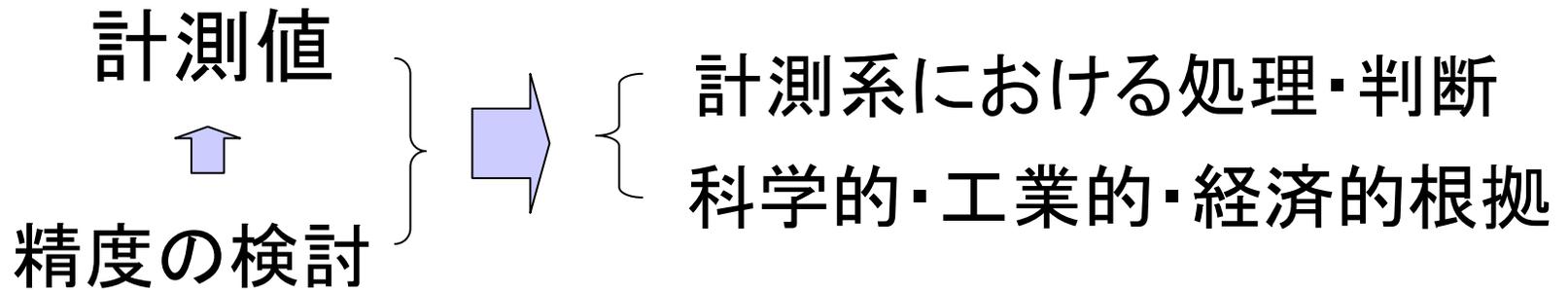


計測精度

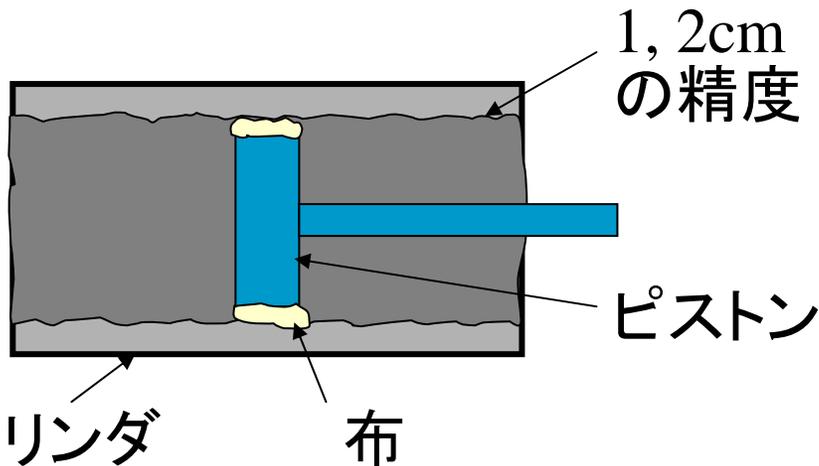
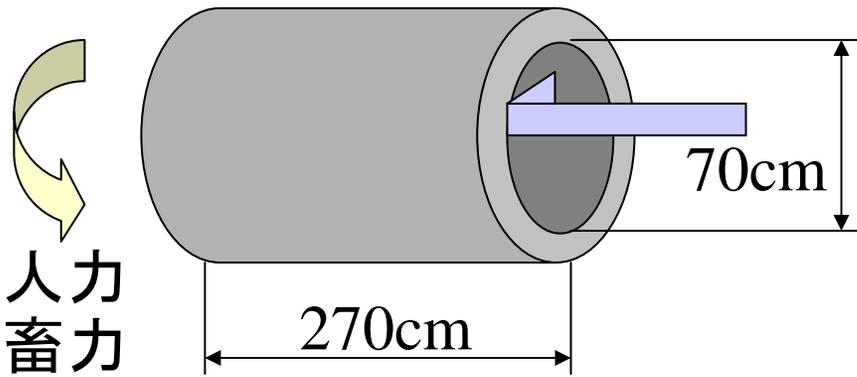


精密 (precision) ←

相対的概念
加工の到達精度, 計測が実施される分野

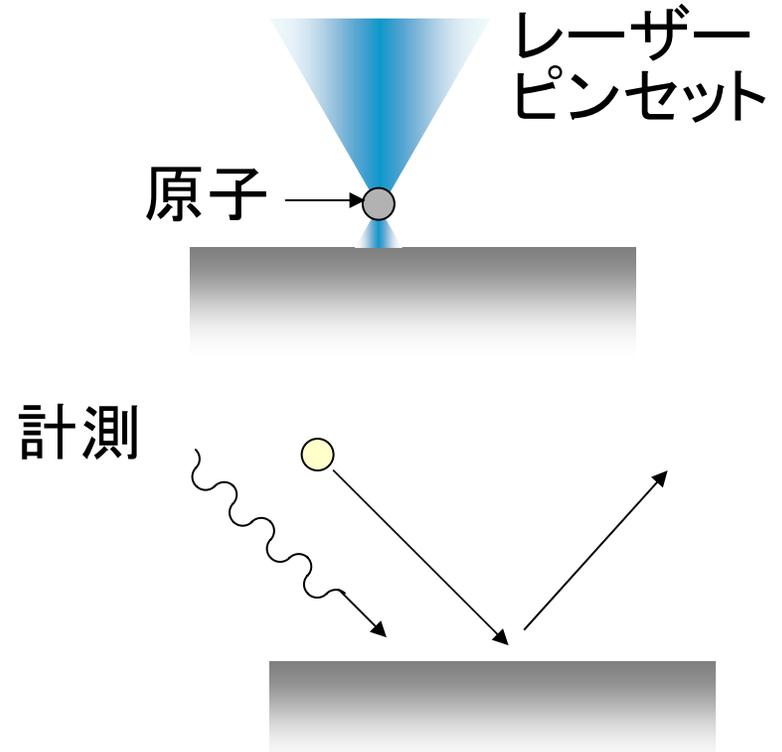
[James Watt の時代]

加工機械: 孔ぐり機械

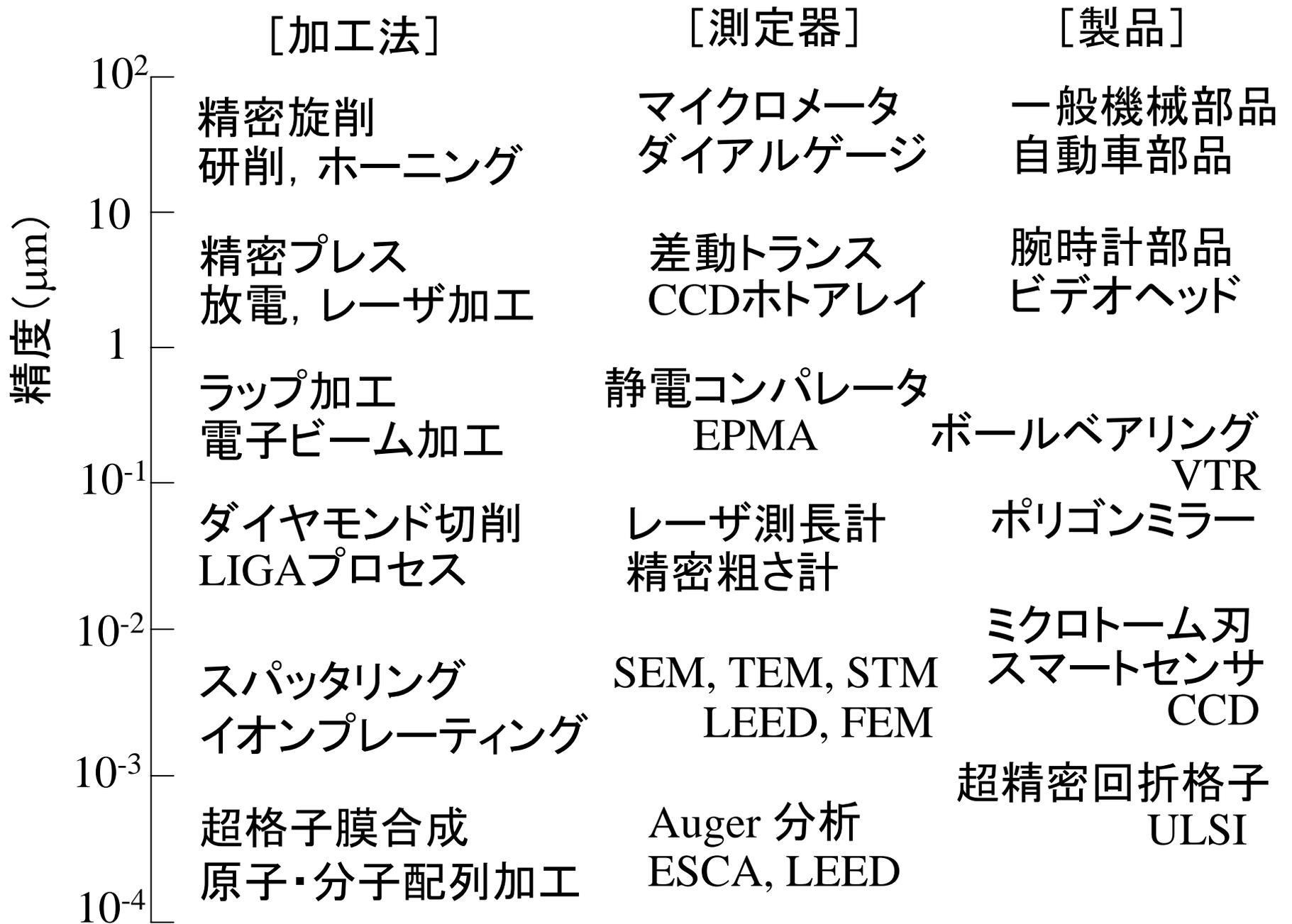


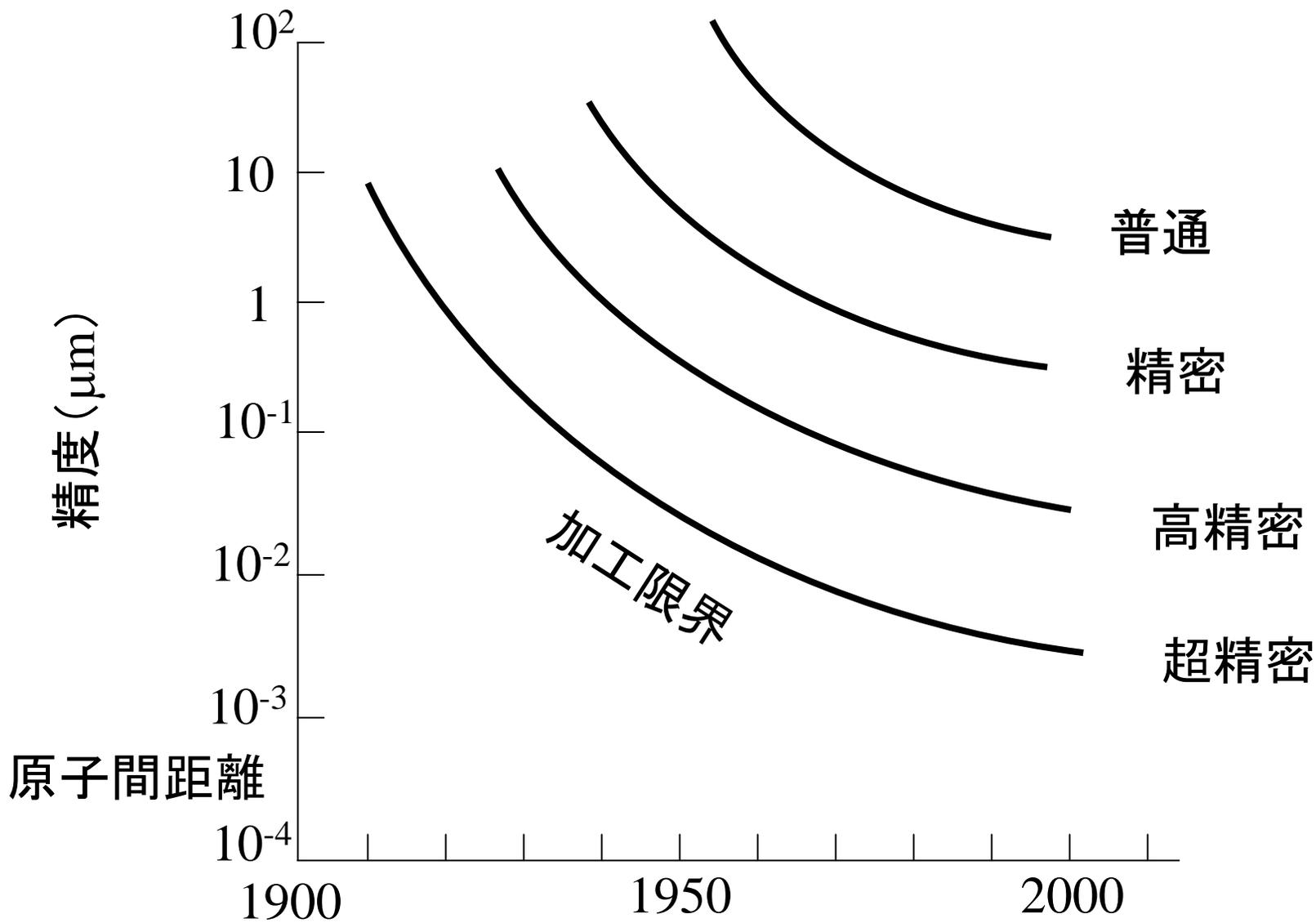
[現代]

原子・分子加工



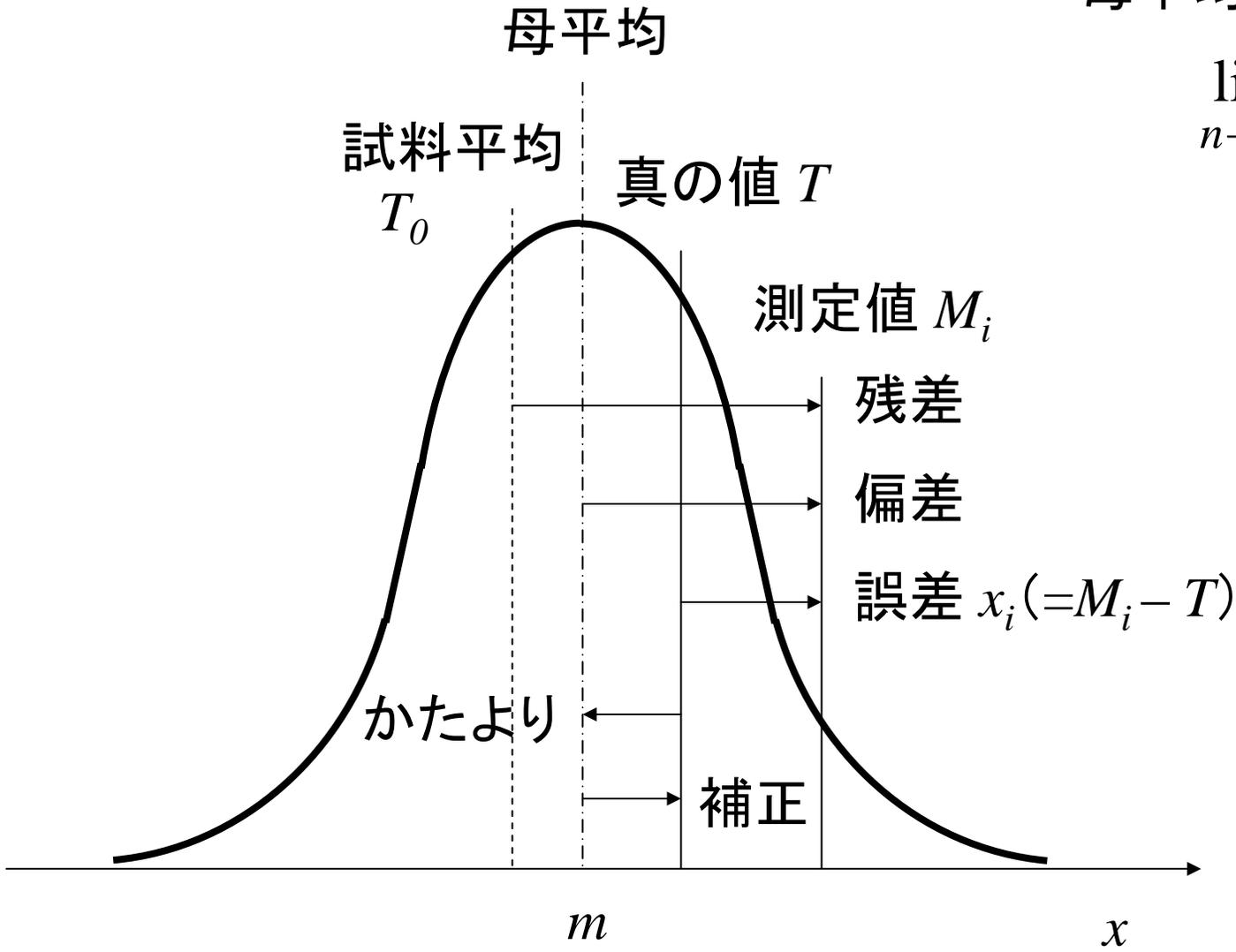
精密: μm オーダー
超精密: $0.01\mu\text{m} \Rightarrow$ ナノ計測



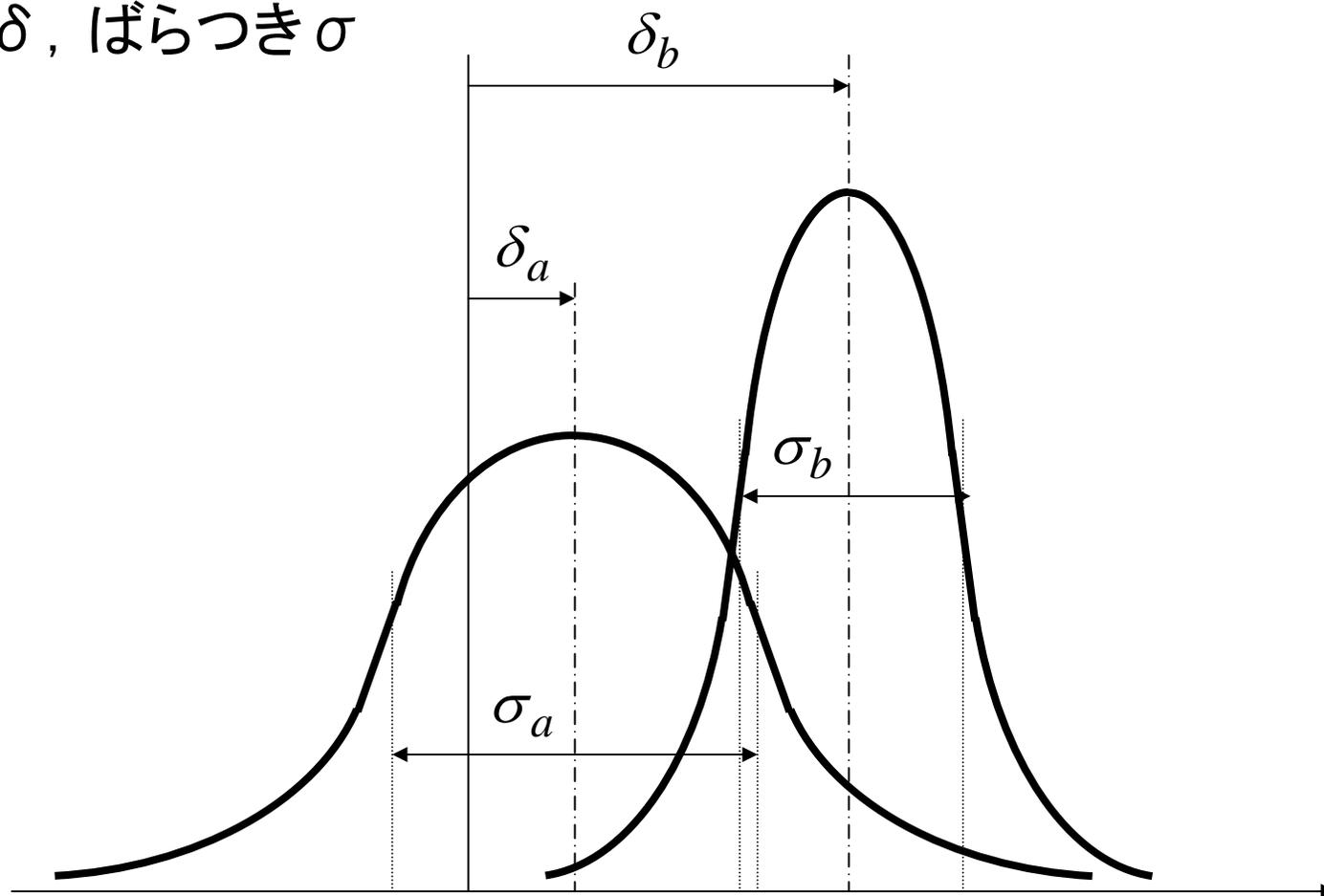


かたよりが無ければ,
母平均 = 真の値 T

$$\lim_{n \rightarrow \infty} T_0 = T$$



正確さ, 精密さ
かたより δ , ばらつき σ



系統的誤差

理論誤差： 理論，仮定に基づく。

(例)熱電対： ミリボルト計 → 温度

機器誤差： 測定器の構造変化(温度変動, 経年変化)

個人誤差： 測定者のくせ

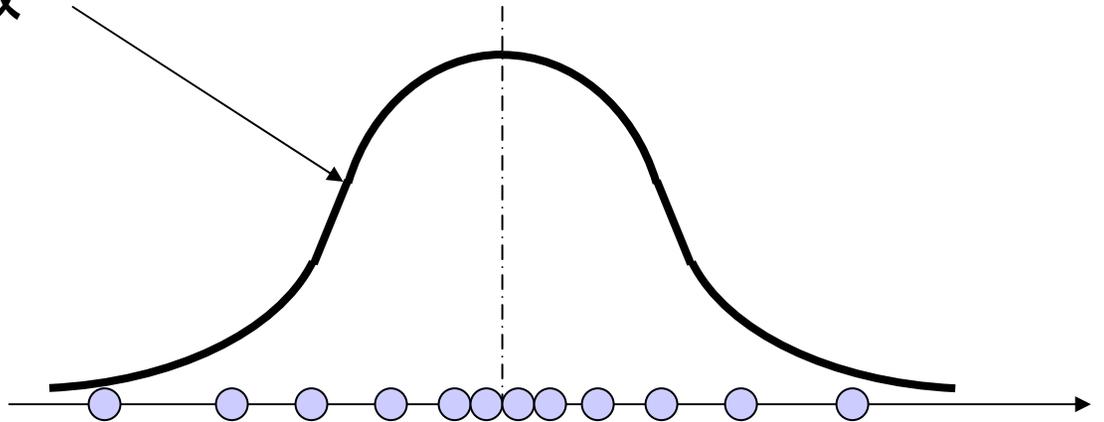
原因究明 → 測定器の再調整, 再校正 → 誤差除去

偶然誤差 (accidental error)

誤差要因を特定できずに複雑 ⇒ 除去不可能, 補正不可能

母集団 (population)
母平均, 母分散

- 標本 (sample)
平均値 (最確値)
標本分散



誤差関数(正規分布, ガウス分布)

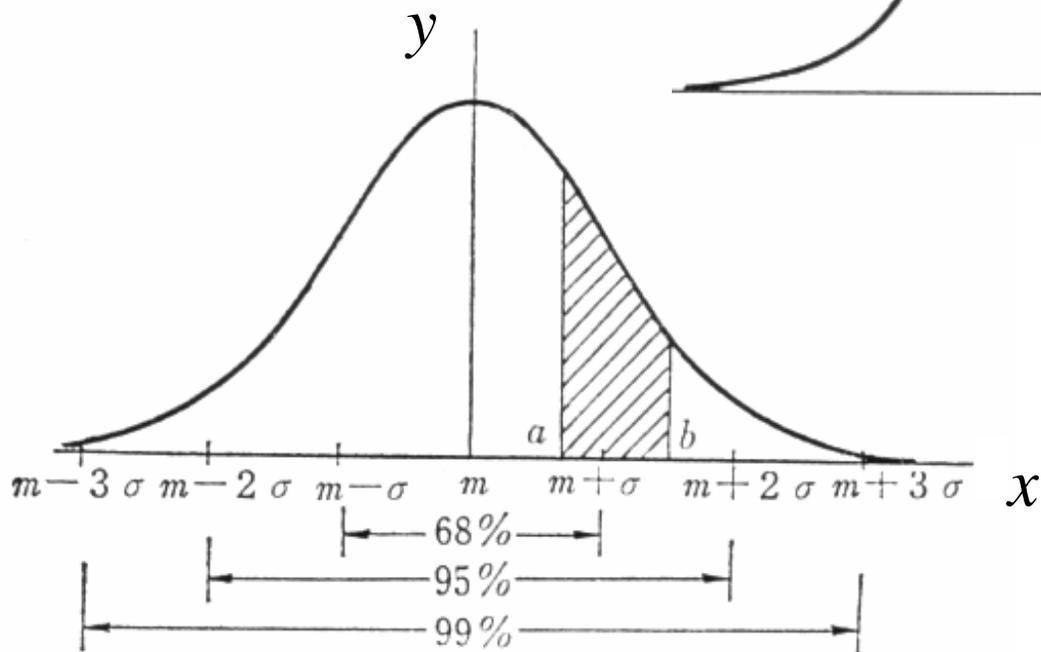
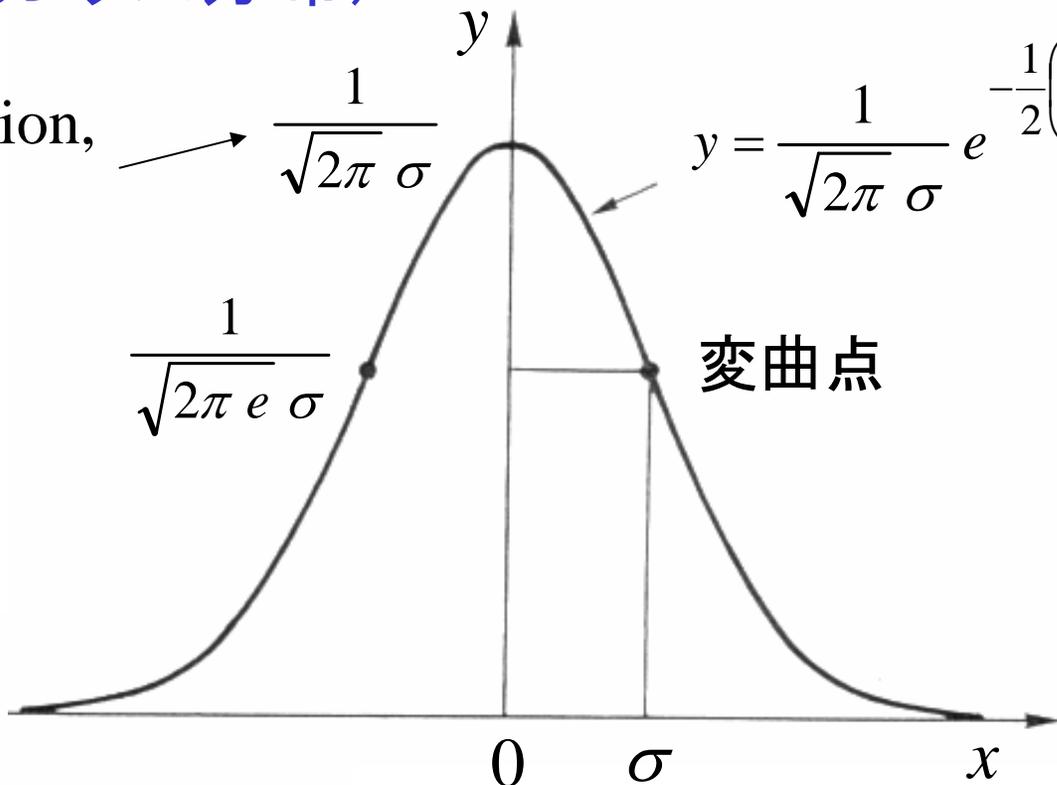
精度 (measure of precision,
最大確率)

$$\frac{1}{\sqrt{2\pi} \sigma}$$

$$y = \frac{1}{\sqrt{2\pi} \sigma} e^{-\frac{1}{2}\left(\frac{x}{\sigma}\right)^2}$$

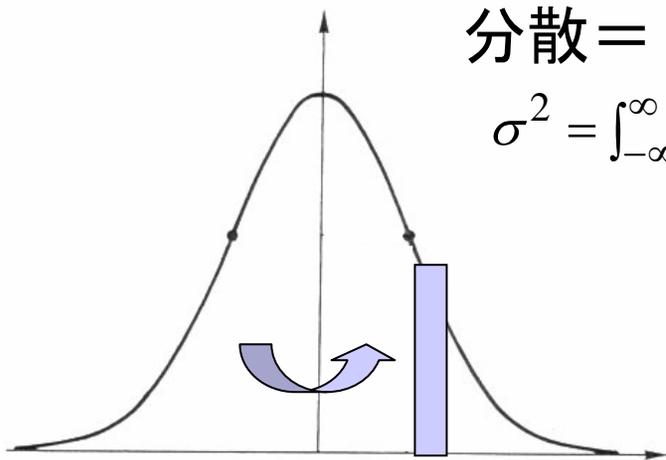
$$\frac{1}{\sqrt{2\pi e} \sigma}$$

変曲点



特殊誤差

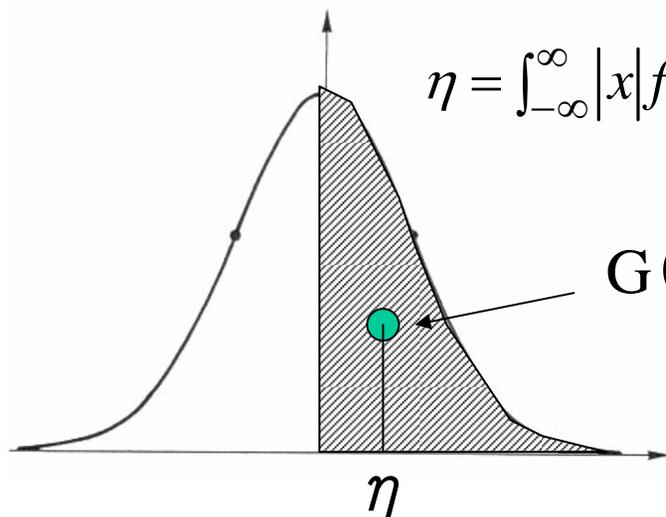
(1) 標準偏差 σ



分散 =

$$\sigma^2 = \int_{-\infty}^{\infty} x^2 f(x) dx$$

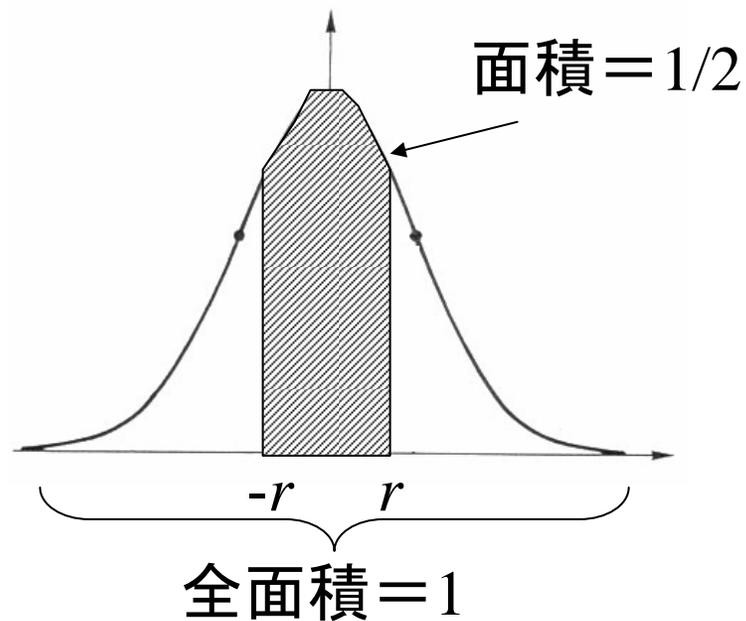
(2) 母平均誤差 η



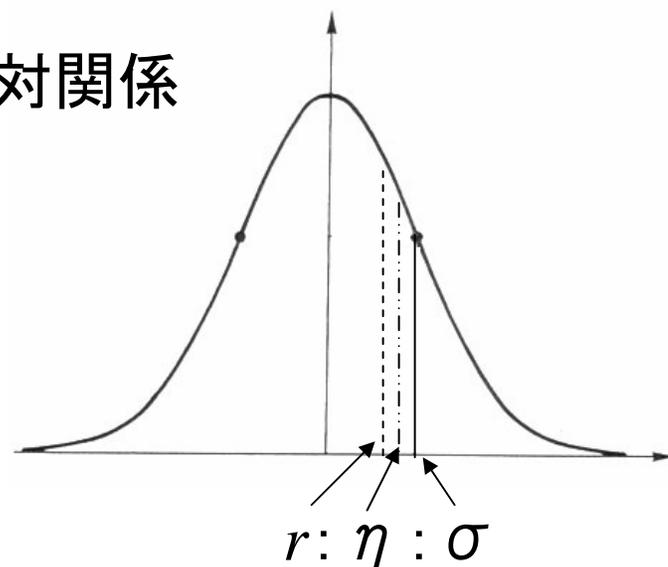
$$\eta = \int_{-\infty}^{\infty} |x| f(x) dx$$

$G(\text{図心})$

(3) 母確率誤差 r



相對關係



誤差の伝播法則 (propagation of error)

間接測定 $Z = \varphi(X_1, X_2, \dots)$ Z : 求める量, X_1, X_2 : 測定値

(1) $Z = X_1 + X_2$ の場合

$x_{11}, x_{12}, \dots, x_{1n}$: X_1 の誤差

$x_{21}, x_{22}, \dots, x_{2n}$: X_2 の誤差

$$\sigma_z^2 = \frac{\sum z_i^2}{n} = \frac{\sum x_{1i}^2}{n} + \frac{\sum x_{2i}^2}{n} + 2 \frac{\sum x_{1i} x_{2i}}{n} = \sigma_1^2 + \sigma_2^2$$

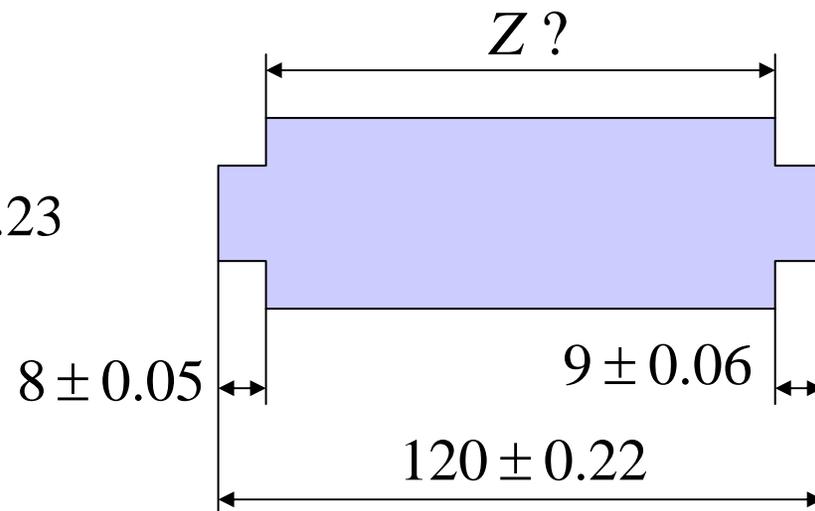
$$\therefore \sigma_z = \sqrt{\sigma_1^2 + \sigma_2^2}$$

$= 0, \quad \because \sum x_{1i} x_{2i} = 0$

$$Z = 120 - 8 - 9 = 103$$

$$\text{誤差} = \sqrt{0.22^2 + 0.05^2 + 0.06^2} = 0.23$$

$$\begin{aligned} \times \text{ 誤差} &= 0.22 - 0.05 - 0.06 \\ &= 0.11 \end{aligned}$$



(2) $Z = a_1 X_1 \pm a_2 X_2 \pm \dots \pm a_m X_m + k$ の場合

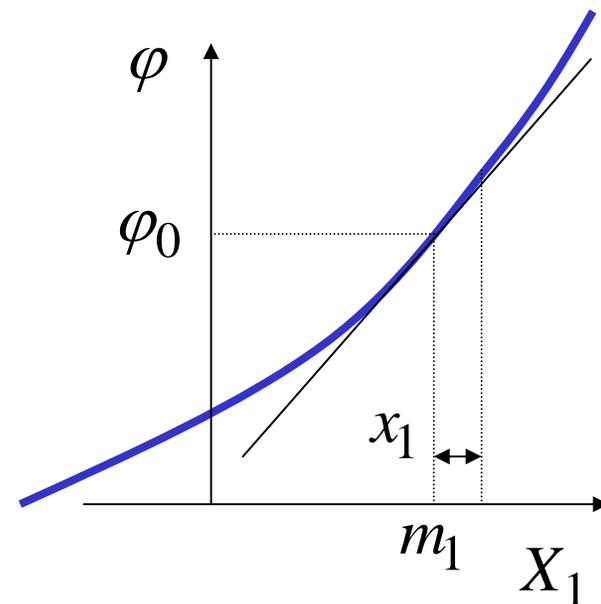
$$\sigma_z = \sqrt{a_1^2 \sigma_1^2 + a_2^2 \sigma_2^2 + \dots + a_m^2 \sigma_m^2}$$

(3) 一般的な $Z = \varphi(X_1, X_2, \dots, X_m)$ の場合

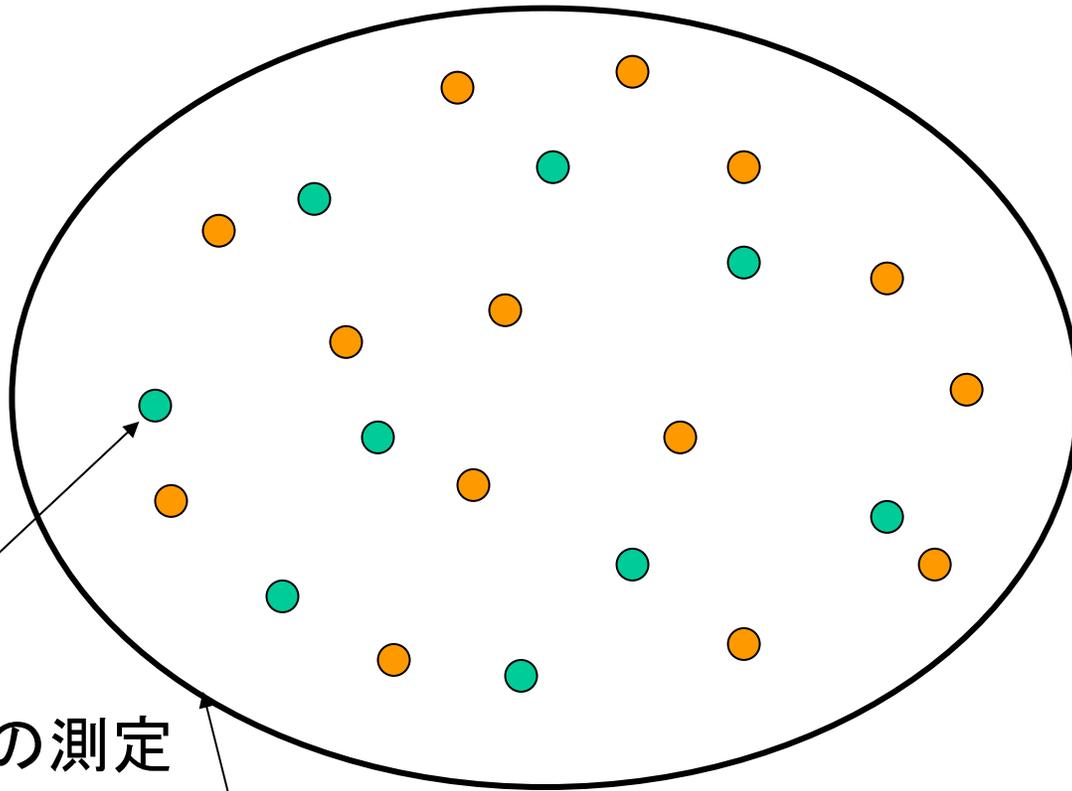
m_1, m_2, \dots : X_1, X_2, \dots の平均値

$$Z = \varphi(X_1, X_2, \dots, X_m) = \varphi_0 + \left(\frac{\partial \varphi}{\partial X_1} \right)_0 x_1 + \left(\frac{\partial \varphi}{\partial X_2} \right)_0 x_2 + \dots$$

$$\sigma_z = \sqrt{\left(\frac{\partial \varphi}{\partial X_1} \right)_0^2 x_1^2 + \left(\frac{\partial \varphi}{\partial X_2} \right)_0^2 x_2^2 + \dots + \left(\frac{\partial \varphi}{\partial X_m} \right)_0^2 x_m^2}$$



推定



標本:有限回の測定

母集団:無限回の測定(理論だけで不可能)

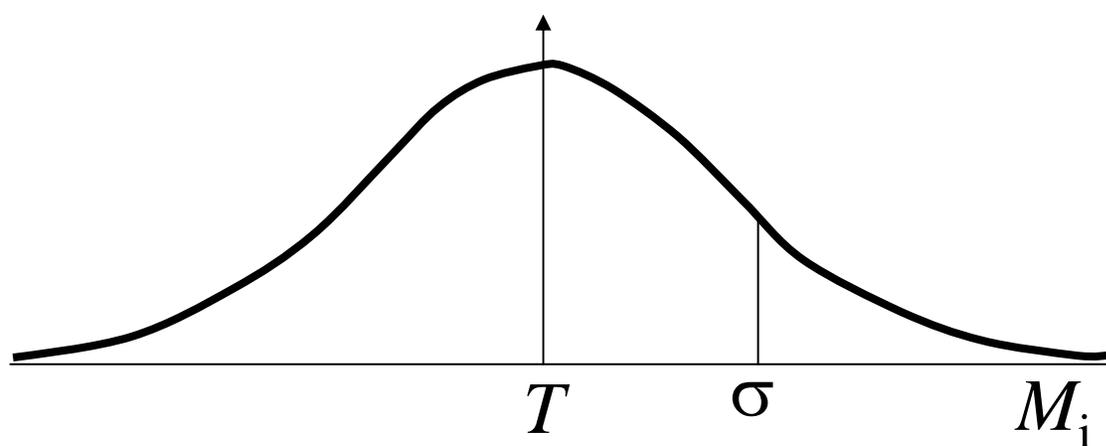
母集団に対する値

$$E[\hat{\theta}] = \theta$$

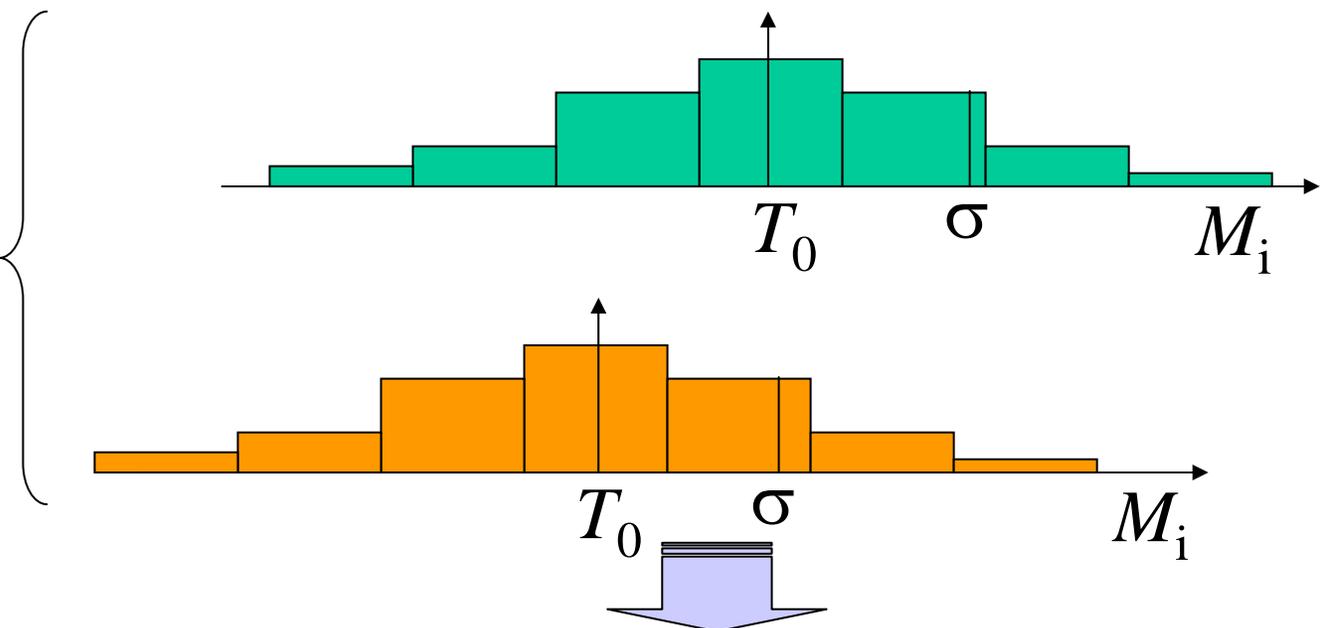
$\hat{\theta}$: 不偏推定量. 標本からの値

1. 点推定法

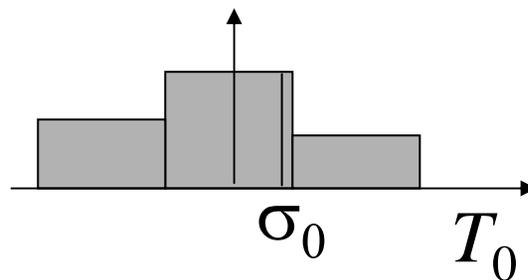
母集団の統計



標本の統計



標本平均の統計

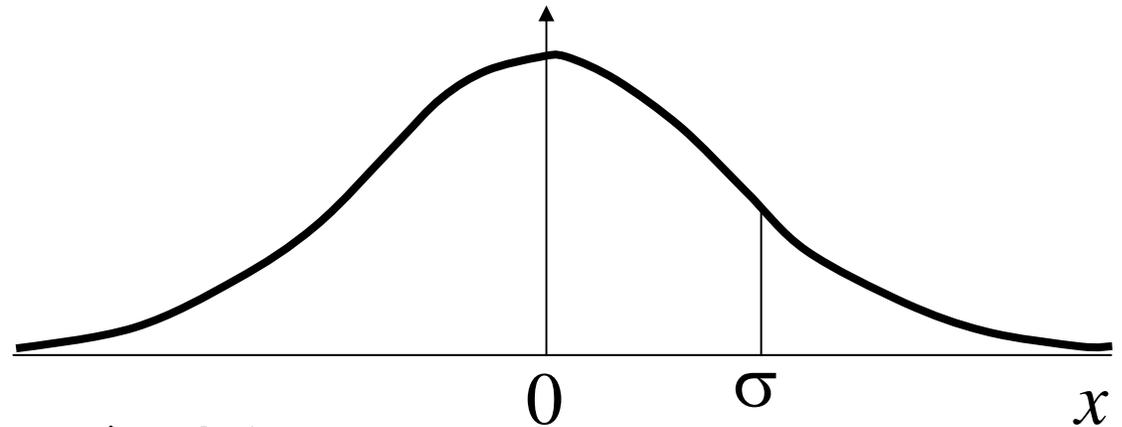


不偏標準偏差

誤差 $x = M_i - T$ は求
めることができない



標準偏差 σ も求めることができない

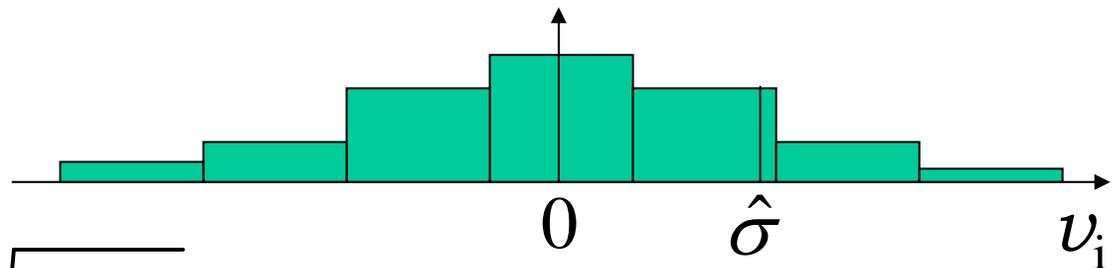


残差 $v_i = M_i - T_0$ は求
めることができる



不偏標準偏差

$$\hat{\sigma} = \sqrt{\frac{\sum v_i^2}{n-1}}$$

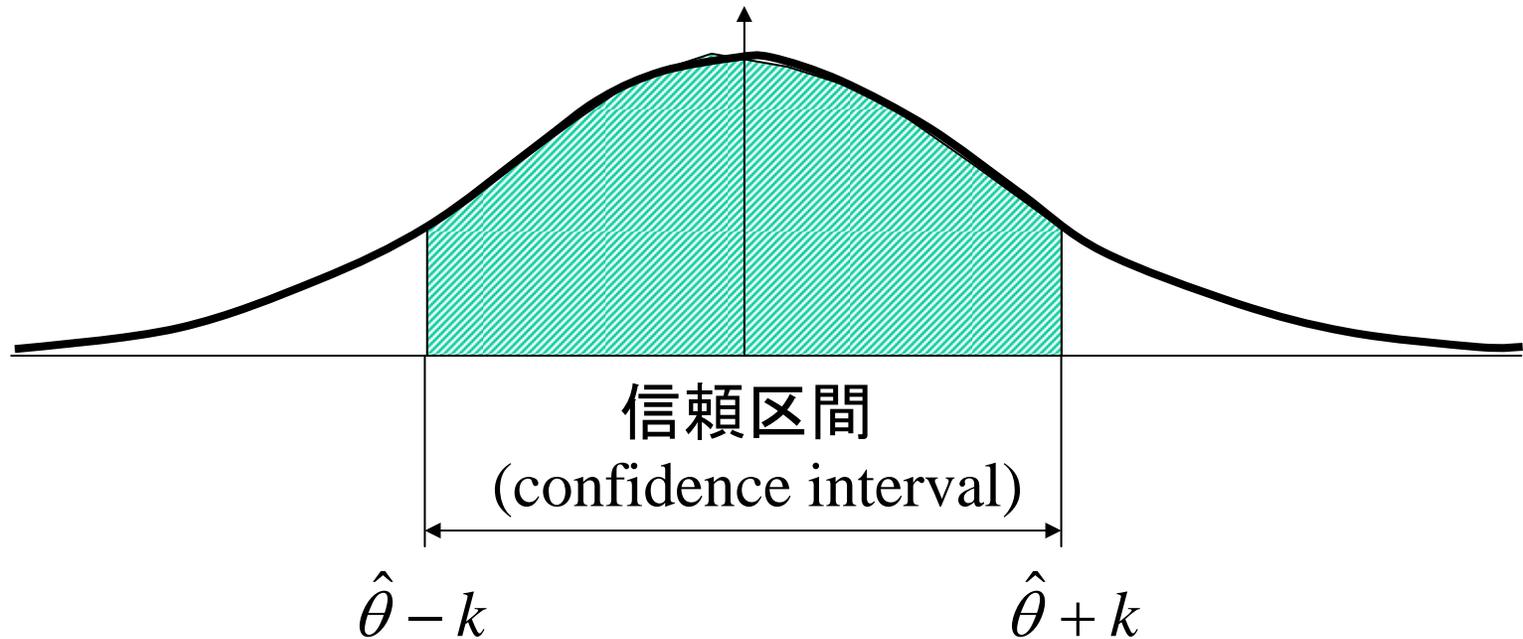


2. 区間推定法

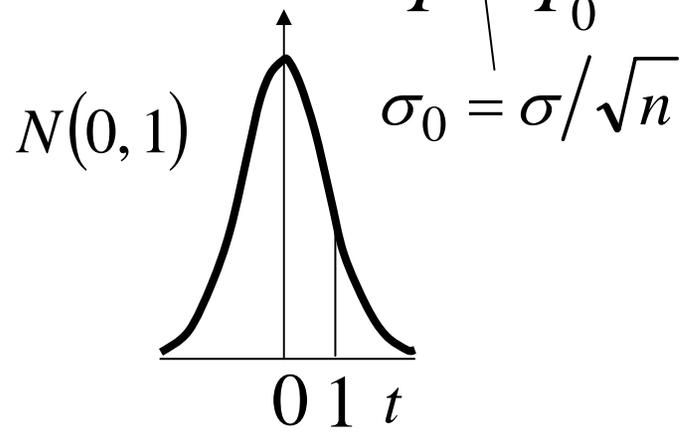
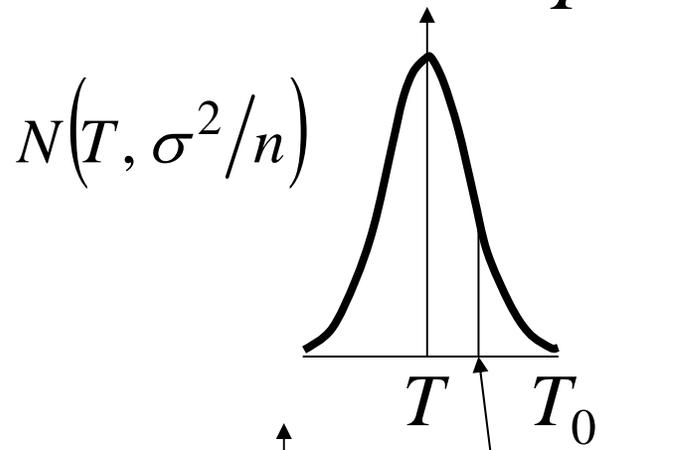
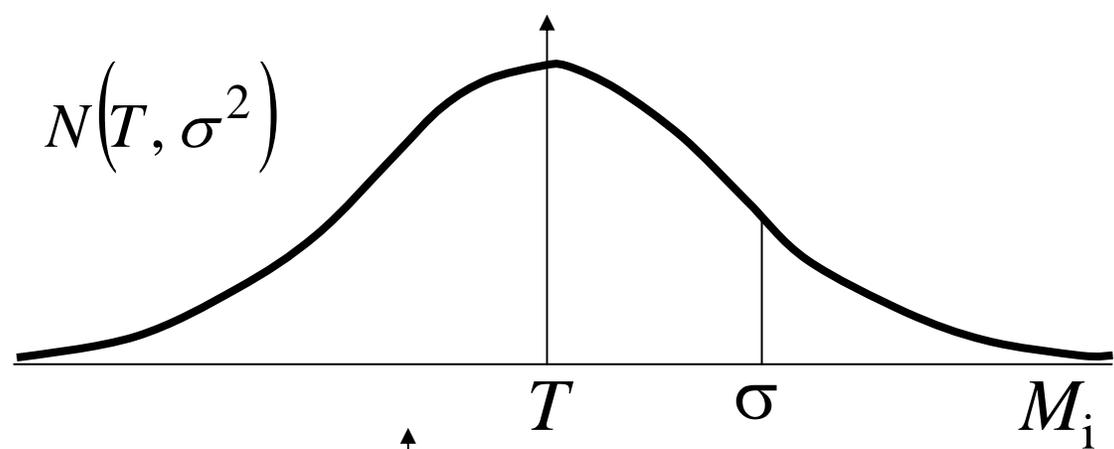
$$P(\hat{\theta} - k < \theta < \hat{\theta} + k) = 1 - \alpha$$

α : 有意水準 (significance level)

$1 - \alpha$: 信頼係数 (confidence coefficient)



k を定める



$\sigma_0 = \sigma/\sqrt{n}$

$t = (T_0 - T)\sqrt{n}/\sigma$

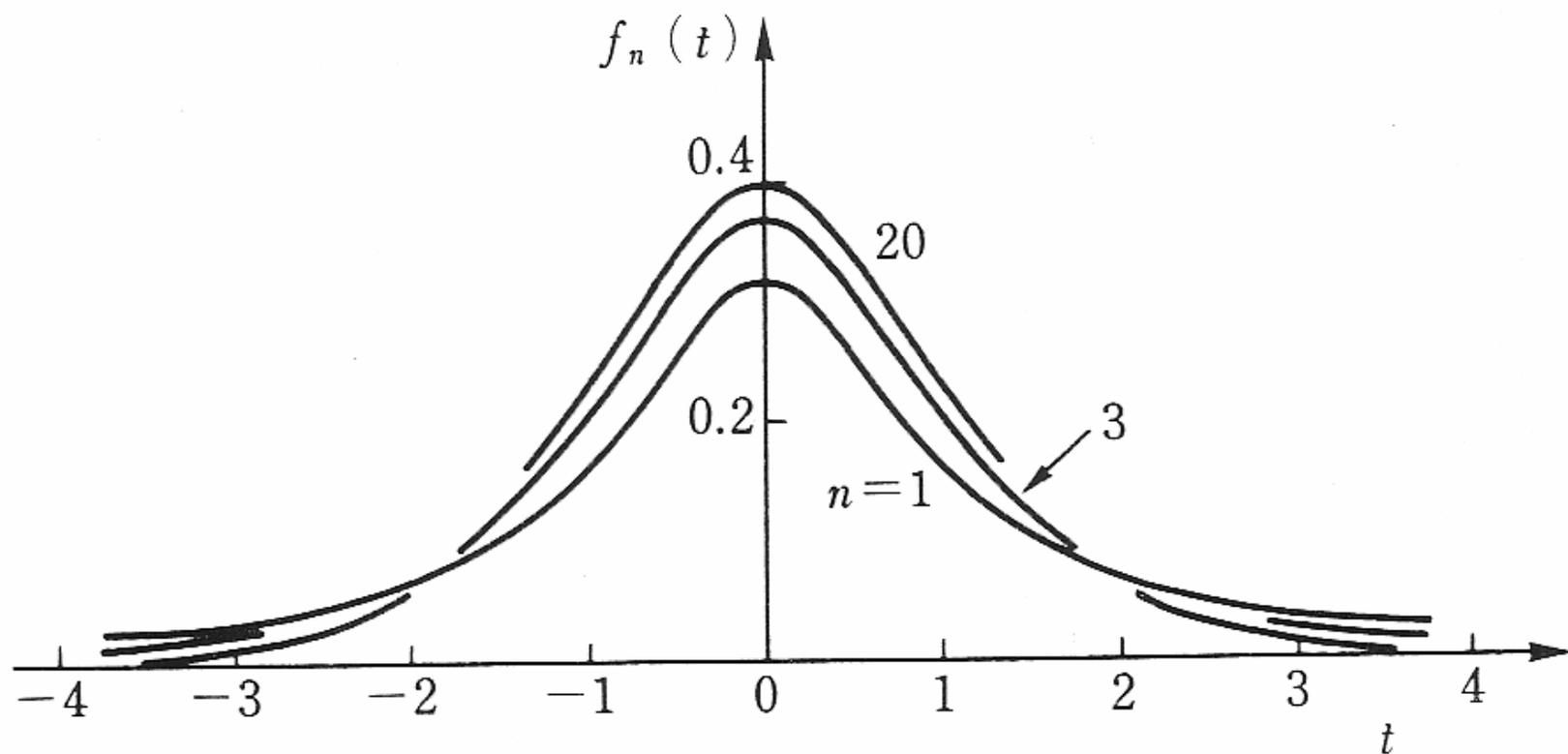
$1 - \alpha = P(T_0 - k < T < T_0 + k)$

$= P(T_0 - k < T < T_0 + k) = \int_{-t_0}^{t_0} \frac{1}{\sqrt{2\pi}} e^{-\frac{t^2}{2}} dt$

$\Rightarrow k = \left(\frac{\sigma}{\sqrt{n}} \right) t_0$

t 分布

$$f(t) = \frac{\Gamma((n+1)/2)}{\sqrt{n\pi} \Gamma(n/2)} \left(1 + \frac{t^2}{n}\right)^{-(n+1)/2}$$



$$\hat{\sigma}^2$$

t_i^2 : 自由度 n の χ^2 分布に従う

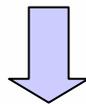
$$\chi^2 = \sum t_i^2 = \frac{\sum (M_i - T)^2}{\sigma^2} \quad \longrightarrow \quad 1 - \alpha = P(\chi_2^2 < \chi^2 < \chi_1^2)$$

$$\left. \begin{array}{l} \frac{\alpha}{2} = P(\chi_1^2 < \chi^2) \\ 1 - \frac{\alpha}{2} = P(\chi_2^2 < \chi^2) \end{array} \right\} \longrightarrow$$

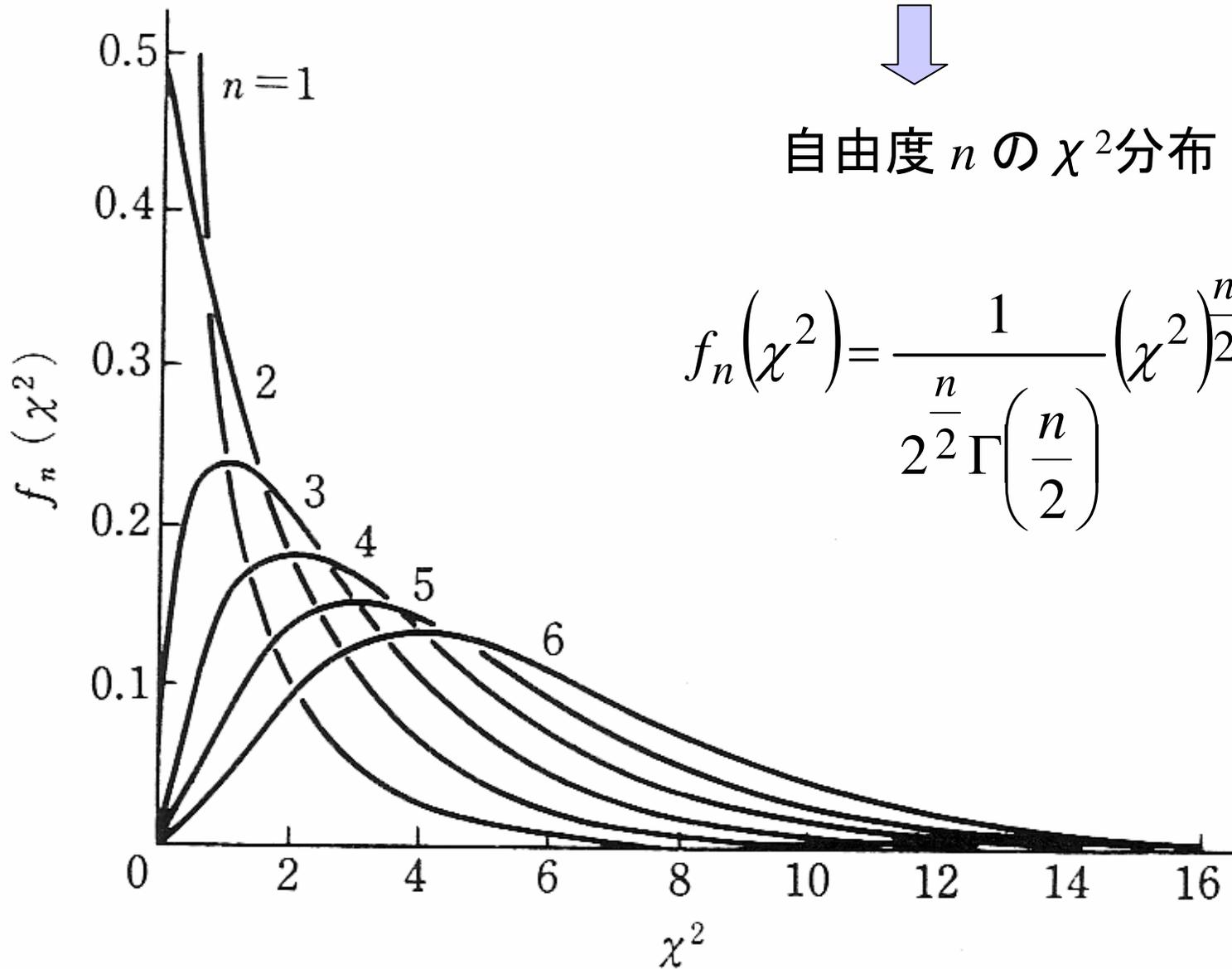
$$\longrightarrow \quad \sigma_-^2 = \frac{\sum (M_i - T)^2}{\chi_2^2}, \quad \bar{\sigma}^2 = \frac{\sum (M_i - T)^2}{\chi_1^2}$$

χ^2 乗分布

$X_1, X_2 \cdots X_n$ が $N(0,1)$ に従う



自由度 n の χ^2 分布



$$f_n(\chi^2) = \frac{1}{2^{\frac{n}{2}} \Gamma\left(\frac{n}{2}\right)} (\chi^2)^{\frac{n}{2}-1} e^{-\frac{\chi^2}{2}}$$