

# APPLICATION OF THE GUM TO MEASUREMENT SITUATIONS IN METROLOGY

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*Abstract: Following the Guide to the Expression of Uncertainty in Measurement (GUM) and other recent documents on uncertainty, we analyse typical measurement situations met in a set of Measurement Systems: measurement modelling and comparison, calibration and traceability of measuring devices, dissemination model and interlaboratory comparison, test of measurement compatibility, evaluation of dissemination processes, improved evaluation methods of interlaboratory comparisons.*

*Keywords: uncertainty, comparison, calibration, compatibility, dissemination process.*

## 1 INTRODUCTION

The GUM and other recent documents on uncertainty [1, 2] have been widely discussed and applied in the analysis of measurement situations of increasing interest and met:

- in a set of  $k$  Measurement Systems  $\{MS_i, i = 1, 2, \dots, k\}$ , each  $MS_i$  comprising a national metrology institute NMI<sub>*i*</sub>, a network of calibration laboratories, a network of testing laboratories and a large number of organisations for which the traceability of measuring devices has to be assured;
- in a set of  $k$  Regional Metrology Organisations  $\{RMO_i, i = 1, 2, \dots, k\}$ , each  $RMO$  comprising several national metrology institutes NMIs.

Nevertheless, several issues have to be settled in connection with:

- the key comparisons organised by the International Committee of Weights and Measures (CIPM) or by  $RMOs$  in the framework of the Mutual Recognition of national measurement standards and of calibration and measurement certificates issued by NMIs, i.e. the Arrangement (MRA) [3] drawn up by the CIPM in view of the 21<sup>st</sup> General Conference of Weights and Measures, held in October 1999;
- the Multilateral Agreement (MLA) defined in the framework of the European cooperation for Accreditation (EA), concerning, in particular, the equivalence of the calibration certificates and of the test reports issued by laboratories accredited by National Accreditation Bodies members of EA.

Scope of this paper is to present main results previously obtained by the authors [4 ÷ 10] and, possibly, to supply contributions on some issues related to the MRA and the MLA.

## 2 MEASUREMENT MODELLING AND COMPARISON

For the product  $X_1X_2$  of two independent random variables  $X_1$  and  $X_2$  it is:

$$E\{X_1X_2\} = E\{X_1\}E\{X_2\} \quad s^2(X_1X_2) = E^2\{X_2\}s^2(X_1) + E^2\{X_1\}s^2(X_2) + s^2(X_1)s^2(X_2) \quad (1)$$

being  $E\{X_i\}$  and  $s^2(X_i)$  their mean and variance, respectively. If  $E\{X_1\} \neq 0$  and  $E\{X_2\} \neq 0$ , from (1) we

$$\text{derive the relative variance of } X_1X_2: \quad s_r^2(X_1X_2) = s_r^2(X_1) + s_r^2(X_2) + s_r^2(X_1) s_r^2(X_2) \quad (2)$$

If  $s_r^2(X_1)$  or  $s_r^2(X_2)$  is  $\ll 1$ , from (2) it follows:  $s_r^2(X_1X_2) \cong s_r^2(X_1) + s_r^2(X_2)$ .

A quantity involved in a *measurement process*  $MP$  (i.e. the measurand) may be modelled by a random variable  $M$  having mean  $E\{M\}$ , variance  $s^2(M) = E\{(M - E\{M\})^2\}$ , standard deviation  $s(M)$ , and if  $E\{M\} \neq 0$ , relative standard deviation  $s_r(M) = s(M)/E\{M\}$ . Estimates  $m$  of  $E\{M\}$  and  $u$  of  $s(M)$  obtained through  $MP$  identify the measurement result  $[m, u]$  that  $MP$  associates to  $M$ , being  $m$  and  $u$  its measurement value and standard uncertainty respectively. In general, a measurement requires:

- **Modelling the measurement process  $MP$ .** The model is fundamental in the design and analysis of every measurement situation and comprises a *model of the measured system*, of which the measurand is a particular parameter, a *model of the measuring system*, and a *model of their interaction* (the measurement method). We express the output quantity (measurand)  $Y$  in terms of the input quantities  $(X_1, X_2, \dots, X_N)$ :  $Y = f(X_1, X_2, \dots, X_N)$  and then we consider the relations between:

- the measurement values  $y$  of  $Y$  and  $(x_1, x_2, \dots, x_N)$  of  $(X_1, X_2, \dots, X_N)$ :  $y = f(x_1, x_2, \dots, x_N)$  (3)
- the combined standard uncertainty  $u_c(y)$  of  $y$ , the standard uncertainty  $u(x_i)$  of  $x_i$  and the sensitivity coefficients  $c_i$  of  $y$  versus  $x_i$ :

$$u_c^2(y) = \sum_{i=1}^N \left( \frac{\partial f}{\partial x_i} \right)^2 u^2(x_i) + 2 \sum_{i=1}^{N-1} \sum_{j=i+1}^N \frac{\partial f}{\partial x_i} \frac{\partial f}{\partial x_j} u(x_i, x_j) = \sum_{i=1}^N c_i^2 u^2(x_i) + 2 \sum_{i=1}^{N-1} \sum_{j=i+1}^N c_i c_j u(x_i) u(x_j) r(x_i, x_j) \quad (4)$$

- the effective number of degrees of freedom  $n_{\text{eff}}(y)$  of  $u_c(y)$  and the numbers of degrees of freedom  $n(x_i)$  of  $u(x_i)$  (formula of Welch-Satterthwaite): 
$$\frac{u_c^4(y)}{n_{\text{eff}}(y)} = \frac{\sum_{i=1}^N c_i^4 u^4(x_i)}{\sum_{i=1}^N n(x_i)} \quad (5)$$

- **Evaluation of  $(X_1, X_2, \dots, X_N)$ :**  $(x_1, x_2, \dots, x_n)$ ,  $u(x_i)$ ,  $n(x_i)$ .
- **Evaluation of  $Y$ :**  $y$ ,  $u_c(y)$ ,  $n_{\text{eff}}(y)$ , expanded uncertainty (for a confidence level  $CL$ )  $U(y) = k_{CL} u_c(y)$ .  
The comparison of two measurement results  $[m_1, u_1]$  and  $[m_2, u_2]$  of the same measurand obtained through two measurement processes  $MP_1$  and  $MP_2$  may be based on the standardised normal statistic:

$$D^* = [D - E\{D\}] / s(D) \quad (6)$$

being  $D = (M_1 - M_2)$  the difference between the two variables  $M_1$  and  $M_2$  modelling the measurand in  $MP_1$  and  $MP_2$ ,  $E\{D\}$  the mean of  $D$  and  $s(D)$  the standard deviation of  $D$  given by:

$$s^2(D) = s^2(M_1) + s^2(M_2) - 2s(M_1) s(M_2) R_{12} \quad (7)$$

being  $R_{12}$  the correlation coefficient  $R_{12}$  between  $M_1$  and  $M_2$ . It is:  $-1 \leq R_{12} \leq 1$ .

$D$  is estimated by  $(m_1 - m_2)$ , while  $s(D)$  is estimated substituting in (7)  $s(M_1)$ ,  $s(M_2)$  and  $E\{M\}$  with  $u_1$ ,  $u_2$  and  $(m_1 + m_2)/2$ , yielding the standard uncertainty  $u(D)$  associated to  $D$ :

$$u^2(D) = u_1^2 + u_2^2 - 2 u_1 u_2 R_{12} \quad (8)$$

From (8) relations are derived for two results: *uncorrelated*, e.g. coming from two independent  $MS$ s or obtained through independent paths in a  $MS$  whose top reference standard has negligible uncertainty ( $R_{12} \cong 0$  and  $u(D) \cong (u_1^2 + u_2^2)^{1/2}$ ); *with complete positive correlation*, e.g. when a very high uncertainty component is imported in both  $MP_1$  and  $MP_2$  ( $R_{12} \cong 1$  and  $u(D) \cong |u_1 - u_2|$ ); *with complete negative correlation* ( $R_{12} \cong -1$  and  $u(D) \cong u_1 + u_2$ ).

### 3 CALIBRATION AND TRACEABILITY OF MEASURING DEVICES

A measuring device MD may be represented as a functional block, which either:

- supplies an output reading (or quantity) dependent on the quantity applied to its input, or
- supplies an output quantity dependent on the input reading (nominal value or setting).

The type *a*) devices include indicating and recording instruments, transducers and converters, while the type *b*) devices comprise material measures, generators and calibrators.

The *calibration* of MD is the set of operations which establishes the relation, under specified conditions, between the reading  $R$  and the measurement result  $M$  of the quantity applied to or supplied by MD. The results of the calibration are presented in a *calibration diagram* (Fig. 1) or a *calibration table* (Fig. 2). The mid line of the calibration diagram (calibration curve) is expressed by a parameter, i.e. the *calibration factor*  $F = M/R$ , that summarises the characteristics of MD. If MD is calibrated by comparison with a reference measuring device  $MD_r$ , it is:  $F = F_r R_r / R$ , being  $F_r = M_r / R_r$  the calibration factor of  $MD_r$  and  $R_r$  its reading when the same quantity is applied to MD and  $MD_r$ .

The *calibration uncertainty* of MD is given by the uncertainty  $u(F)$  of  $F$ , which is obtained by combining all the uncertainty components imported in the dissemination process from the national standards to the used calibration procedure. MD should be calibrated using reference measuring devices with uncertainties lower than its *instrumental uncertainty*, equal to a limit value given: for a type *a*) MD, by the uncertainty it introduces in measuring a quantity having a negligible intrinsic uncertainty; for a type *b*) MD, by the intrinsic uncertainty of the supplied quantity, i.e. the uncertainty given for this quantity by a MD having a negligible instrumental uncertainty.

In the utilisation of a measuring device MD the result  $[m, u]$  associated by MD to the measurand  $M$  is derived from the equation  $M = F \cdot R$  and two additional definitions are useful: *uncertainty limit*, i.e. the upper limit of the instrumental uncertainty of MD operating under specified conditions; *utilization uncertainty*, i.e. the uncertainty of a measurement produced by MD.

If the measurement of a quantity  $Y$  is derived from the measurements of  $N$  quantities  $X_1, X_2, \dots, X_N$  through a relation  $Y = f(X_1, X_2, \dots, X_N)$ , it is  $Y = f(F_1 R_1, F_2 R_2, \dots, F_N R_N)$ , being  $F_i$  the calibration factor and  $R_i$  the reading of the measuring device used for measuring or generating  $X_i$ .

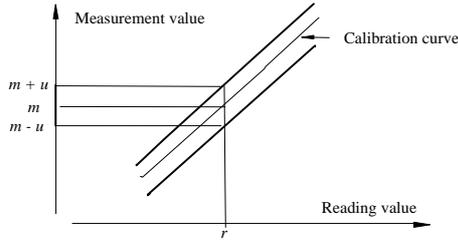


Figure 1. Calibration diagram of a measuring device.

The measuring devices of laboratories operating within a  $MS$  are traceable to national or international standards, the traceability paths are defined and represented in *traceability diagrams*, and for each echelon of the traceability diagram the *traceability level* can be evaluated. It represents the minimum uncertainty that the laboratory can reach and declare in its certificates and is obtained by combining the uncertainties of the MDs used in the measurement procedure with the uncertainties due to the procedure itself, i.e. all the uncertainties that are independent of the measurand.

The software used to process readings and recorded data is part of the measurement chain. Thus its uncertainty components are evaluated and combined with the other uncertainty components.

Type a) device

Calibration point		Applied quantity $M$		Output reading	
Measurement function	Measurement range	Value $m$ [m]	Uncertainty $u(m)$ [m]	Value $r$ [r]	Uncertainty $u(r)$ [r]

Type b) device

Calibration point		Input reading		Supplied quantity $M$	
Measurement function	Measurement range	Value $r$ [r]	Uncertainty $u(r)$ [r]	Value $m$ [m]	Uncertainty $u(m)$ [m]

Figure 2. Calibration tables: [m] is the measurement unit of the relevant quantity, [r] is the reading unit.

#### 4 DISSEMINATION MODEL AND INTERLABORATORY COMPARISONS

Let's model the dissemination processes in a set of Measurement Systems  $\{MS_i, i = 1, 2, \dots, k\}$ , belonging to the same or to different geographical regions (Fig. 3, where for simplicity it is  $k = 2$ ):

- $S_{i0}, i = 1, 2, \dots, k$ , is the reference standard in  $MS_i$ , made available by a NMI. The main parameter of  $S_{i0}$  is the calibration factor  $F_{i0}$ . In general the  $F_{i0}$  are not independent. For example the reference standards for volt and ohm depend on the uncertainty of the physical constants  $2e/h$  and  $h/e^2$  met in the reproduction of volt and ohm using the Josephson effect and the quantum Hall effect respectively. It is  $F_{i0} = F_C F_i$ , being  $F_C$  and  $F_i$  related to the physical constant and the reproduction of the unit in  $MS_i$  respectively.

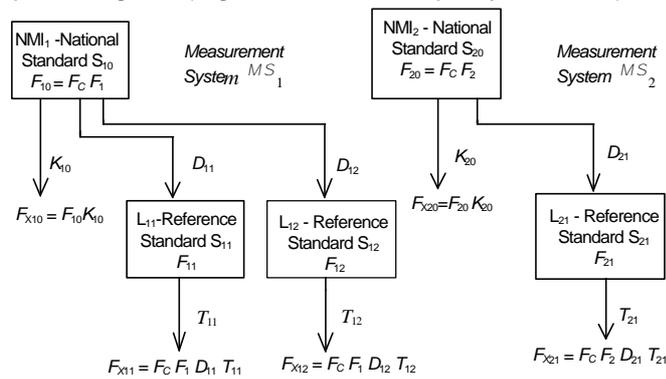


Figure 3. Dissemination in a set of Measurement Systems.

- $S_{ij}, j = 0, 1, 2, \dots, n_i$ , is the reference standard of the laboratory  $L_{ij}$ , modelled by  $F_{ij} = F_{i0} D_{ij} = F_C F_i D_{ij}$ , being  $D_{ij}$  a factor modelling the dissemination process from  $NMI_i$  to  $L_{ij}$  ( $L_{i0}$  is identified with  $NMI_i$ ).

In order to test and quantify the agreement of measurement performed in different laboratories we perform a comparison, where a measuring standard  $S_X$  is circulated between  $N = n_1 + n_2 + \dots + n_k$  laboratories  $L_{ij}$ , belonging to  $\{MS_i, i = 1, 2, \dots, k\}$  being  $j = 1, 2, \dots, n_i$ . The calibration factor  $F_{Xij}$  of  $S_X$  measured by  $L_{ij}$  is given by:

$$F_{Xij} = F_C F_i D_{ij} T_{ij} = F_C F_i K_{ij} \quad (9)$$

where  $T_{ij}$  is a factor modelling the calibration performed by  $L_{ij}$  and  $K_{ij} = D_{ij} T_{ij}$  accounts for both the dissemination from  $S_{i0}$  to  $S_{ij}$  and the comparison of  $S_X$  with  $S_{ij}$ . As we expect the various  $F_C, F_i, D_{ij}, T_{ij}$  and  $K_{ij}$  to be independent, mean and variance of  $F_{Xij}$  are given by:

$$E\{F_{Xij}\} = E\{F_C\} E\{F_i\} E\{D_{ij}\} E\{T_{ij}\} = E\{F_C\} E\{F_i\} E\{K_{ij}\} \quad (10a)$$

$$s_r^2(F_{Xij}) \cong s_r^2(F_C) + s_r^2(F_i) + s_r^2(D_{ij}) + s_r^2(T_{ij}) = s_r^2(F_C) + s_r^2(F_i) + s_r^2(K_{ij}) \quad (10b)$$

A reference result  $F_{Xi}$  within each  $MS_i$ , to be used as reference in the evaluation of each of the results  $F_{Xij}$  obtained by the  $n_i$  laboratories  $L_{ij}$  belonging to  $MS_i$ , is given by their weighted mean:

$$F_{Xi} = \frac{1}{w_i} \sum_{j=0}^{n_i} w_{ij} F_{Xij} = \frac{F_C F_i}{w_i} \sum_{j=0}^{n_i} w_{ij} K_{ij} \quad w_i = \sum_{j=0}^{n_i} w_{ij} \quad s_r^2(F_{Xi}) \cong s_r^2(F_{i0}) + \frac{1}{w_i^2} \sum_{j=0}^{n_i} w_{ij}^2 s_r^2(K_{ij}) \quad (11)$$

A suitable choice of the weights  $w_{ij}$  which minimise the relative variance  $s_r^2(F_{Xi})$  of  $F_{Xi}$  is:

$$w_{ij} \cong s_r^{-2}(K_{ij}) \quad \Rightarrow \quad s_r^2(F_{Xi}) = s_r^2(F_{i0}) + w_i^{-1} \quad (12)$$

From (11) and (12) we derive relations valid within  $MS_i$  and expressing:

- the equivalence of  $F_{Xij}$  with  $F_{Xi}$  (deviation  $(F_{Xij} - F_{Xi})$  and associated variance  $s^2(F_{Xij} - F_{Xi}) \cong F_{Xi}^2 [s_r^2(K_{ij}) - w_i^{-1}]$ ) or the equivalence between pair of results  $F_{Xij}$  and  $F_{Xil}$  (difference  $(F_{Xij} - F_{Xil})$  and associated variances  $s^2(F_{Xij} - F_{Xil}) \cong F_{Xi}^2 [s_r^2(K_{ij}) + s_r^2(K_{il})]$ );

- the relations valid in specific cases (comparison involving only two laboratories  $L_{ij}$  and  $L_{ji}$ , uncertainty  $s_r(F_{i0})$  of the top reference standard negligible, uncertainties  $s_r(K_{ij})$  negligible).

A reference result  $F_X$  for the whole comparison, to be used as reference in the evaluation of each of the reference results  $F_{X_i}$  obtained by the  $k$  systems  $MS_i$ , is given by their weighted mean:

$$F_X = \frac{1}{p} \sum_{i=1}^k p_i F_{X_i} = \frac{F_C}{p} \sum_{i=1}^k \frac{p_i F_i}{w_i} \sum_{j=0}^{n_i} w_{ij} K_{ij} = \frac{F_C}{p} \sum_{i=1}^k p_i K_i \quad p = \sum_{i=1}^k p_i \quad s_r^2(F_X) \equiv s_r^2(F_C) + \frac{1}{p^2} \sum_{j=0}^{n_i} p_i^2 s_r^2(K_i) \quad (13)$$

A suitable choice of the weights  $p_i$  which minimise the variance of  $F_X$  is:

$$p_i \equiv s_r^{-2}(K_i) \quad \Rightarrow \quad s_r^2(F_X) = s_r^2(F_C) + p^{-1} \quad (14)$$

From (13) and (14) we derive relations valid in a set of systems  $\{MS_i, i = 1, 2, \dots, k\}$  and expressing:

- the equivalence of  $F_{X_i}$  with  $F_X$  (deviation  $(F_{X_i} - F_X)$  and associated variance  $s^2(F_{X_i} - F_X) \equiv F_X^2 [s_r^2(K_i) - p^{-1}]$ ) or the equivalence between pair of results  $F_{X_i}$  and  $F_{X_l}$  (difference  $(F_{X_i} - F_{X_l})$  and associated variance  $s^2(F_{X_i} - F_{X_l}) \equiv F_X^2 [s_r^2(K_i) + s_r^2(K_l)]$ );
- the relations valid for comparison involving only two NMIs, two  $MS$ s, two laboratories or  $k$  NMI $_i, i = 1, 2, \dots, k$  (in this case it is:  $s^2(F_{X_{i0}} - F_X) \equiv F_X^2 [s_r^2(F_{X_{i0}}) - s_r^2(F_X)]$ ).

## 5 MEASUREMENT COMPATIBILITY

Related to uncertainty is the concept of *measurement compatibility*, which can be applied to the analysis of measurement comparisons [5, 6]. First we consider a criterion for compatibility based on hypotheses testing used in statistical inference: two results  $[m_1, u_1]$  and  $[m_2, u_2]$  are compatible if the null hypothesis  $H_0: E\{M_1\} = E\{M_2\}$  versus the alternative hypothesis  $H_1: E\{M_1\} \neq E\{M_2\}$  is accepted at a significance level  $\alpha$  chosen for testing  $H_0$ .  $H_1$  is two-sided because we shall want to reject  $H_0$  if  $m_1$  is significantly less or greater than  $m_2$ .  $H_0$  is tested using  $D = (M_1 - M_2)$  and - under the assumption that  $D$  is normal and its standard deviation  $s(D)$  is known -  $D^*$  defined by (6).  $H_0$  is accepted if:

$$\Pr\{|d^*| \leq q_{1-(\alpha/2)} \mid H_0\} = 1 - \alpha \quad (15)$$

The quantiles  $q_{1-(\alpha/2)}$  and  $q_{\alpha/2} = -q_{1-(\alpha/2)}$  of  $D^*$  define the acceptance region  $q_{\alpha/2} \leq d^* \leq q_{1-(\alpha/2)}$ , having an area  $1 - \alpha$ , and the two critical regions  $d^* < q_{\alpha/2}$  and  $d^* > q_{1-(\alpha/2)}$  for which we reject  $H_0$ . If  $\alpha = 0.05$  it is  $-q_{\alpha/2} = q_{1-(\alpha/2)} = 1.96$ , and if  $|d^*| \leq 1.96$ ,  $H_0$  cannot be rejected. In terms of  $[m_1, u_1]$ ,  $[m_2, u_2]$  and the compatibility index

$$I_C = (m_1 - m_2)/u(D) \quad (16)$$

$H_0$  cannot be rejected and  $[m_1, u_1]$  is compatible with  $[m_2, u_2]$  if:  $|I_C| = |m_1 - m_2|/u(D) \leq q_{1-(\alpha/2)}$  (17)

This compatibility criterion can be used for evaluating a comparison involving only: NMI $_i$  and  $L_{ij}$ ,  $L_{ji}$  and  $L_{il}$ , NMI $_i$  and NMI $_l$ ,  $MS_i$  and  $MS_l$ ,  $L_{ij}$  and  $L_{lm}$ . However, the compatibility criterion defined by (17) is a weak test for equivalence: if  $H_0$  is not rejected, the results are not in disagreement, while the confidence reaches the 95% level only in the most favourable circumstance of  $|m_1 - m_2| = 0$  [11].

## 6 EVALUATION OF DISSEMINATION PROCESSES

The equivalence of the dissemination processes within  $k$   $MS_i$  may be checked by comparing again the results obtained by  $N = n_1 + n_2 + \dots + n_k$  laboratories  $L_{ij}$  belonging to  $\{MS_i, i = 1, 2, \dots, k\}$  in the calibration of a standard  $S_X$ . The  $N$  results are analysed using the random variables  $F_{X_{ij}}$  modelling the calibration factor of  $S_X$  (i.e. the measurand) in the measurement processes  $MP_{ij}$  used by  $L_{ij}$ :

$$F_{X_{ij}} = F_C F_i K_{ij} = \mathbf{m} + \mathbf{e}'_{ij} = \mathbf{m} + \mathbf{a}_i + \mathbf{e}_{ij} \quad (18)$$

being  $\mathbf{m}$  the mean of the variables  $F_{X_{ij}}$  related to the  $n_i$  laboratories  $L_{ij}$  belonging to  $MS_i$  and assuming  $\mathbf{e}_{ij}$  to be independent normal random variables  $N(0, s_i^2)$ , i.e. with zero mean and variance  $s_i^2$ . It is:

$$F_{X_{ij}} \equiv N(\mathbf{m} + \mathbf{a}_i, s_i^2) \quad \sum_{i=1}^{n_i} \mathbf{a}_i = 0 \quad (19)$$

The null hypothesis  $H_0$  that the  $k$  systems  $MS_i$  have equal mean, i.e. that the dissemination processes within the  $k$   $MS_i$  are equivalent, is expressed by  $H_0: \mathbf{a}_1 = \mathbf{a}_2 = \dots = \mathbf{a}_k = 0$  (20)

The alternative hypothesis is that at least two of the  $MS_i$  are unequal is equivalent to the alternative hypothesis  $H_1: \mathbf{a}_i \neq 0$  for some  $i$ . To test  $H_0$ , we use the analysis of variance ANOVA for the one-way classification by comparing two estimates of the variance: one based on the variation *between* the samples (i.e. the  $MS_i$ ) means, and one based on the variations *within* the samples. First we introduce the mean  $F_{X_i}$  of the  $F_{X_{ij}}$  related to the  $n_i$  laboratories belonging to  $MS_i$  and the grand mean  $F_X$

$$F_{X_i} = \frac{1}{n_i} \sum_{j=1}^{n_i} F_{X_{ij}} \quad F_X = \sum_{i=1}^k \frac{n_i F_{X_i}}{N} = \sum_{i=1}^k \sum_{j=1}^{n_i} \frac{F_{X_{ij}}}{N} \quad (21)$$

The total sum of squares of deviations from  $F_X$  is

$$SST = \sum_{i=1}^k \sum_{j=1}^{n_i} (F_{X_{ij}} - F_X)^2 \quad (22)$$

SST has  $(N - 1)$  degree of freedom. Then we define the sum of squares related to  $H_0$ , identified also as "between-sample sum of squares", as it is a weighted measure of the spread of the sample means:

$$SSH = \sum_{i=1}^k n_i (F_{Xi} - F_X)^2 \quad (23)$$

with  $(k - 1)$  degrees of freedom. Under  $H_0$  it is:  $E\{SSH | H_0: a_1 = a_2 = \dots = a_k = 0\} = k - 1$  (24)

A first estimate of the variance is provided by the ratio of  $SSH$  and the between-sample degrees of freedom  $(k - 1)$ . Finally, we define the "within-sample sum of squares", because it is a weighted measure of the spread of the observations from within each of the  $k$  samples:

$$SSE = \sum_{i=1}^k \sum_{j=1}^{n_i} (F_{Xij} - F_{Xi})^2 \quad (25)$$

with  $(N - k)$  degrees of freedom. It is expected:  $E\{SSE\} = N - k$  (26)

A second estimate of the variance is provided by the ratio of  $SSE$  and the within-sample degrees of freedom  $(N - k)$ . It is:  $SST = SSH + SSE$  (27)

with expected value, under the null hypothesis  $H_0$ :  $E\{SST | H_0: a_1 = a_2 = \dots = a_k = 0\} = N - 1$  (28)

To test  $H_0$  we consider the statistic:  $F = \frac{SSH / (k - 1)}{SSE / (N - k)}$  (29)

which has an  $F$ -distribution with  $(k - 1)$ ,  $(N - k)$  degrees of freedom. The observed value  $F_o$  of  $F$  is derived from (29) substituting the measurement value  $f_{xij}$  for  $F_{Xij}$ , the grand mean  $f_X$  of the  $N$  values  $f_{xij}$  for  $F_X$ , the mean  $f_{Xi}$  of the  $n_i$  values  $f_{xij}$  for  $F_{Xi}$ . Thus  $H_0$  is accepted at the  $a$  level of significance if  $F_o$  is so that

$$F_{1-a/2}(k-1, N-k) = \frac{1}{F_{a/2}(N-k, k-1)} < F_o < F_{a/2}(k-1, N-k) \quad (30)$$

where  $F_{a/2}(k-1, N-k)$  is the  $(a/2)$ -quantile of an  $F$ -distribution with  $(k-1)$ ,  $(N - k)$  degrees of freedom.

## 7 IMPROVED METHODS FOR INTERLABORATORY COMPARISONS

In par. 4 we have discussed a method for deriving the reference result of an interlaboratory comparison, the degree of equivalence of each result with the reference result and the degree of equivalence between pair of results. Interesting proposals are presented in documents issued by international and regional metrology organisations (see, for example, [11]). However, the discussion is still open on agreed methods to be adopted in different measurement situations and for discrepant data.

When in a comparison not compatible results appear (i.e. the hypothesis  $H_0$  defined by (15) is rejected), the statistical procedures and the evaluation of the reference results described in par. 4 are not valid, because the hypothesis that the results belong the same population does not hold. Similarly, if for a comparison the hypothesis  $H_0$  defined by (20) is rejected, the dissemination processes within the systems  $MS_i$  cannot be considered equivalent. In both cases, the very first step is to revise the measurement model and to re-evaluate the input and the output quantities. This revision should reduce cases and degrees of non compatibility and make applicable the standard statistical procedures. However, the new results could remain to some extent non compatible.

Specifically, the use of medians has been proposed as robust approach against the effect of outliers [12]. Following Cabiati [13], before the use of standard statistical procedures an additional uncertainty component  $u_{Ci} = |m_i - m_a|$  is summed in quadrature to the uncertainty  $u_i$  stated by each laboratory, being  $m_a$  the arithmetic mean of the values  $m_i$  obtained by each laboratory; the new reference result is sufficiently robust with respect either to accurate or rough discrepant result. A more efficient method has been proposed by Wood and Douglas [14]: from a pair of results it is possible to evaluate, for any confidence level  $CL$ , a Quantified Demonstrated Equivalence (QDE), defined as the half-width of confidence interval  $d_{CL}$  within which the two results are expected to agree with confidence  $CL$ .

A simple method for dealing with comparison with discrepant data is presented in Tab 1 a), where six cases, each comprising 11 independent results  $[m_i, u_i]$ , are considered: in the first four cases the values  $m_i$  are uniformly distributed between 0 and 10 and the uncertainties  $u_i$  are equal to 0.3, 1, 3 and 10 respectively; in the fifth case it is  $m_{11} = 15$  (instead of 10) and the  $u_i$  are equal to 3; in the sixth case it is again  $m_{11} = 15$ , but it is  $u_{11} = 15$  (instead of 3). In the last 3 columns we have evaluated for each case, using the statistical procedures described in par. 4: the weighted value  $m$  and standard uncertainty  $u$  of the reference result; the compatibility index defined by (16) of each  $m_i$  with  $m$ . With the exception of the third and fourth case the compatibility criterion (17) is not satisfied for  $a = 0.05$ .

The cases and degrees of non compatibility can be reduced if we combine the information coming from  $[m_i, u_i]$  with the one obtained *a posteriori* when the results are put together, which takes into account unrecognised factors affecting the results. In Tab. 1 b) we consider  $u'_i$  instead of  $u_i$ , being  $u'_i$  the quadratic sum of  $u_i$  and the experimental standard deviation  $u(m_i)$  of  $m_i$ . In the last 3 columns of Tab. 1 b) we have derived for each case: the weighted mean  $m'$  and the associated standard deviation

$u'$ , using relations (11) and (12); the compatibility index defined by (16) of each  $m_i$  with  $m'$ . With the exception of the last point of the fifth case, the compatibility criterion (17) is satisfied for  $\alpha = 0.05$ .

Let's observe that in the first case the uncertainties  $u_i$  are negligible and the results  $[m_i, u_i]$  are highly non compatible. Thus the value  $m'$  and the uncertainty  $u'$  of the reference result are near to the arithmetic mean  $m_a$  and to the standard deviation associated to  $m_a$  and equal to  $u(m_i)/\sqrt{n}$ . In the fourth case the uncertainties  $u_i$  are predominant and the results  $[m_i, u_i]$  are highly compatible. Thus the reference result  $[m', u']$  is near to the originally guessed reference result  $[m, u]$ .

**Table 1.** Evaluation of the reference result of a comparison using: a) standard statistical procedure; b) combining a priori and a posteriori uncertainty components.

$m_i$	$u_i$	$m$	$u$	$l_c$
0 1 ... 9 10	0.3 0.3 ... 0.3 0.3	5.00	0.09	-17.5 -14.0 ... 14.0 17.5
0 1 ... 9 10	1 1 ... 1 1	5.00	0.30	-5.24 -4.20 ... 4.20 5.24
0 1 ... 9 10	3 3 ... 3 3	5.00	0.90	-1.75 -1.40 ... 1.40 1.75
0 1 ... 9 10	10 10 ... 10 10	5.00	3.02	-0.52 -0.42 ... 0.42 0.52
0 1 ... 9 15	3 3 ... 3 3	5.45	0.90	-1.91 -1.56 ... 1.24 3.34
0 1 ... 9 15	3 3 ... 3 15	4.54	0.95	-1.60 -1.24 ... 1.57 0.70

a)

$m_i$	$u_i$	$m_a$	$u(m_i)$	$u'_i$	$m'$	$u'$	$l_c'$
0 1 ... 9 10	0.3 0.3 ... 0.3 0.3	5.00	3.32	3.33 3.33 ... 3.33 3.33	5.00	1.00	-1.64 -1.31 ... 1.31 1.64
0 1 ... 9 10	1 1 ... 1 1	5.00	3.32	3.46 3.46 ... 3.46 3.46	5.00	1.04	-1.57 -1.25 ... 1.25 1.57
0 1 ... 9 10	3 3 ... 3 3	5.00	3.32	4.47 4.47 ... 4.47 4.47	5.00	1.35	1.17 -0.94 ... 0.94 1.17
0 1 ... 9 10	10 10 ... 10 10	5.00	3.32	10.5 10.5 ... 10.5 10.5	5.00	3.18	-0.48 -0.38 ... 0.38 0.48
0 1 ... 9 15	3 3 ... 3 3	5.45	4.27	5.22 5.22 ... 5.22 5.22	5.45	1.57	-0.99 -0.79 ... 0.79 1.98
0 1 ... 9 15	3 3 ... 3 15	5.45	4.27	5.22 5.22 ... 5.22 15.6	4.62	1.64	-0.99 -0.79 ... 0.79 0.64

b)

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