If q is any function of several variables x, \ldots, z , then

$$\delta q = \sqrt{\left(\frac{\partial q}{\partial x} \, \delta x\right)^2 + \dots + \left(\frac{\partial q}{\partial z} \, \delta z\right)^2}$$
 (p. 75)
(for independent random errors).

Statistical Definitions (Chapter 4)

If x_1, \ldots, x_N denote N separate measurements of one quantity x, then we define:

$$\bar{x} = \frac{1}{N} \sum_{i=1}^{N} x_i = \text{mean};$$
 (p. 98)

$$\sigma_x = \sqrt{\frac{1}{N-1} \sum (x_i - \bar{x})^2} = \text{standard deviation, or SD}$$
 (p. 100)

$$\sigma_{\overline{x}} = \frac{\sigma_{\overline{x}}}{\sqrt{N}}$$
 = standard deviation of mean, or SDOM. (p. 102)

The Normal Distribution (Chapter 5)

For any limiting distribution f(x) for measurement of a continuous variable x:

$$f(x) dx$$
 = probability that any one measurement will give an answer between x and $x + dx$; (p. 128)
$$\int_a^b f(x) dx = \text{probability that any one measurement will give an answer between } x = a \text{ and } x = b$$
; (p. 128)
$$\int_a^\infty f(x) dx = 1 \text{ is the normalization condition.}$$
 (p. 128)

The Gauss or normal distribution is

$$G_{X,\sigma}(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-(x-X)^2/2\sigma^2},$$
 (p. 133)

where.

X = center of distribution = true value of x
 = mean after many measurements,
 σ = width of distribution
 = standard deviation after many measurements.

The probability of a measurement within t standard deviations of X is

$$Prob$$
(within $t\sigma$) = $\frac{1}{\sqrt{2\pi}} \int_{-\epsilon}^{\epsilon} e^{-\epsilon^2/2} d\epsilon$ = normal error integral; (p. 136)

in particular

$$Prob(within 1\sigma) = 68\%.$$

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Anthony S. Fauci

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