# Measurements.jl Documentation 

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## Introduction

Measurements.jl is a Julia package that allows you to define numbers with uncertainties, perform calculations involving them, and easily get the uncertainty of the result according to linear error propagation theory.

### 1.1 Features List

- Support for most mathematical operations available in Julia involving real and complex numbers. All existing functions that accept AbstractFloat (and Complex\{AbstractFloat \}) arguments and internally use already supported functions can in turn perform calculations involving numbers with uncertainties without being redefined. This greatly enhances the power of Measurements.jl without effort for the users
- Functional correlation between variables is correctly handled, so $x-x=0 \pm 0, x / x=1 \pm 0, \tan (x)=$ $\sin (x) / \cos (x)$, etc...
- Support for arbitrary precision numbers with uncertainties (though this may not be very useful for quantities that are intrinsically imprecise)
- Define arrays of measurements and perform calculations with them
- Propagate uncertainty for any function of real arguments (including functions based on C/Fortran calls), using @uncertain macro
- Functions to get the derivative and the gradient of an expression with respect to one or more independent measurements
- Functions to calculate standard score and weighted mean
- Easy way to attach the uncertainty to a number using $\pm$ sign

Further features are expected to come in the future, see the "How Can I Help?" section and the TODO list.

## License

The Measurements. jl package is licensed under the MIT "Expat" License. The original author is Mosè Giordano.

### 2.1 Installation

Measurements.jl is available for Julia 0.4 and later versions, and can be installed with Julia built-in package manager. In a Julia session run the command
julia> Pkg.add("Measurements")
You may need to update your package list with Pkg.update() in order to get the latest version of Measurements.jl.

### 2.2 Usage

After installing the package, you can start using it with
using Measurements
The module defines a new Measurement data type. Measurement objects can be created with the two following constructors:

```
Measurement (value, uncertainty)
```

value $\pm$ uncertainty
where

- value is the nominal value of the measurement
- uncertainty is its uncertainty, assumed to be a standard deviation.

They are both subtype of AbstractFloat. Some keyboard layouts provide an easy way to type the $\pm$ sign, if your does not, remember you can insert it in Julia REPL with $\backslash \mathrm{pm}$ followed by TAB key. You can provide value and uncertainty of any subtype of Real that can be converted to AbstractFloat. Thus, Measurement (42, $33 / / 12)$ and pi $\pm 0.1$ are valid.

Measurement (value) creates a Measurement object that doesn't have uncertainty, like mathematical constants. See below for further examples.

Note：Every time you use one of the constructors above you define a new independent measurement．Instead，when you perform mathematical operations involving Measurement objects you create a quantity that is not independent， but rather depends on really independent measurements．

Most mathematical operations are instructed，by operator overloading，to accept Measurement type，and uncertainty is calculated exactly using analityc expressions of functions＇derivatives．

In addition，it is possible to create a Complex measurement with complex（Measurement（a，b）， Measurement（c，d））．

Those interested in the technical details of the package，in order integrate the package in their workflow，can have a look at the technical appendix．

Caution：The $\pm$ sign is a convenient symbol to define quantities with uncertainty，but can lead to unexpected results if used in elaborate expressions involving many $\pm \mathrm{s}$ ．Use parantheses where appropriate to avoid confusion． See for example the following cases：

```
7.5\pm1.2 + 3.9\pm0.9 # This is wrong!
# => 11.4 士 1.2 土 0.9 土 0.0
(7.5\pm1.2) + (3.9\pm0.9) # This is correct
# => 11.4 土 1.5
```


## 2．2．1 Correlation Between Variables

The fact that two or more measurements are correlated means that there is some sort of relationship beetween them． In the context of measurements and error propagation theory，the term＂correlation＂is very broad and can indicate different things．Among others，there may be some dependence between uncertainties of different measurements with different values，or a dependence between the values of two measurements while their uncertainties are different．

Here，for correlation we mean the most simple case of functional relationship：if $x=\bar{x} \pm \sigma_{x}$ is an independent measurement，a quantity $y=f(x)=\bar{y} \pm \sigma_{y}$ that is function of $x$ is not like an independent measurement but is a quantity that depends on $x$ ，so we say that $y$ is correlated with $x$ ．The package Measurements．$j l$ is able to handle this type of correlation when propagating the uncertainty for operations and functions taking two or more arguments． As a result，$x-x=0 \pm 0$ and $x / x=1 \pm 0$ ．If this correlation was not accounted for，you would always get non－zero uncertainties even for these operations that have exact results．Two truly different measurements that only by chance share the same nominal value and uncertainty are not treated as correlated．

## 2．2．2 Propagate Uncertainty for Arbitrary Functions

## ＠uncertain $\mathrm{f}(\mathrm{x}, \ldots$ ）

Existing functions implemented exclusively in Julia that accept AbstractFloat arguments will work out－of－the－ box with Measurement objects as long as they internally use functions already supported by this package．However， there are functions that take arguments that are specific subtypes of AbstractFloat，or are implemented in such a way that does not play nicely with Measurement variables．

The package provides the＠uncertain macro that overcomes this limitation and further extends the power of Measurements．jl．

This macro allows you to propagate uncertainty in arbitrary functions，including those based on C／Fortran calls，that accept any number of real arguments．The macro exploits derivative and gradient functions from Calculus package in order to perform numerical differentiation．

## 2．2．3 Derivative and Gradient

Measurements．derivative（ $y::$ Measurement，$x::$ Measurement $)$
Measurements．gradient（ $y::$ Measurement，$x::$ AbstractArray\｛ Measurement $\}$ ）
In order to propagate the uncertainties，Measurements．jl keeps track of the total derivative of an expression with respect to all independent measurements from which the expression comes．For this reason，the package provides two convenient functions，Measurements．derivative and Measurements．gradient，to get the total deriva－ tive and the gradient of an expression with respect to independent measurements．

## 2．2．4 Standard Score

stdscore（measure：：Measurement，expected＿value：：Real）$\rightarrow$ standard＿score
The stdscore function is available to calculate the standard score between a measurement and its expected value．

## 2．2．5 Weighted Average

weightedmean（iterable）$\rightarrow$ weighted＿mean
weightedmean function gives the weighted mean of a set of measurements using inverses of variances as weights． Use mean for the simple arithmetic mean．

## 2．3 Examples

These are some basic examples of use of the package：

```
using Measurements
a = Measurement(4.5, 0.1)
# => 4.5 土 0.1
b}=3.8\pm0.
# => 3.8 土 0.4
2a}+
# => 12.8 土 0.4472135954999579
a - 1.2b
# => -0.05999999999999961 土 0.49030602688525043
l = Measurement (0.936, 1e-3);
T = 1.942 士 4e-3;
P}=4\textrm{pi}^2*l/\mp@subsup{T}{}{\wedge}
# => 9.797993213510699 土 0.041697817535336676
= Measurement (4)
#> 4.0 士 0.0
a*c
# => 18.0 士 0.4
sind(94 土 1.2)
# => 0.9975640502598242 土 0.0014609761696991563
x = 5.48 土 0.67;
y = 9.36 土 1.02;
log(2x^2 - 3.4y)
# => 3.3406260917568824 土 0.5344198747546611
atan2 (y, x)
# => 1.0411291003154137 土 0.07141014208254456
```


## Measurements．jl Documentation，Release 0．1．1

## 2．3．1 Correlation Between Variables

Here you can see examples of how functionally correlated variables are treated within the package：

```
x = 8.4 士 0.7
x - x
# => 0.0 土 0.0
x/x
# => 1.0 士 0.0
x*x*x - x^3
# => 0.0 士 0.0
sin(x)/cos(x) - tan(x)
# => -2.220446049250313e-16 土 0.0
# They are equal within numerical accuracy
y = -5.9 土 0.2
beta(x, y) - gamma(x)*gamma(y)/gamma(x + y)
# => 0.0 土 3.979039320256561e-14
```

You will get similar results for a variable that is a function of an already existing Measurement object：

```
u = 2x
(x + x) - u
# => 0.0 土 0.0
u/2x
# => 1.0 士 0.0
u^3 - 8x^3
# => 0.0 士 0.0
cos(x)^2 - (1 + \operatorname{cos(u))/2}
# => 0.0 土 0.0
```

A variable that has the same nominal value and uncertainty as $u$ above but is not functionally correlated with $x$ will give different outcomes：

```
# Define a new measurement but with same nominal value
# and uncertainty as u, so v is not correlated with x
v}=16.8\pm1.
(x + x) - v
# => 0.0 土 1.979898987322333
v/2x
# => 1.0 士 0.11785113019775792
v^3 - 8x^3
# => 0.0 土 1676.4200705455657
cos(x)^2 - (1 + cos(v))/2
# => 0.0 土 0.8786465354843539
```


## 2．3．2＠uncertain Macro

Macro＠uncertain can be used to propagate uncertainty in arbitrary real or complex functions of real arguments， including functions not natively supported by this package．

```
@uncertain (x -> complex(zeta(x), exp(eta(x)^2)))(2 士 0.13)
# => (1.6449340668482273 土 0.12188127308075564) + (1.9668868646839253 土 0.042613944993428333)im
@uncertain log(9.4 土 1.3, 58.8 士 3.7)
# => 1.8182372640255153 土0.11568300475873611
log(9.4 士 1.3, 58.8 土 3.7)
# => 1.8182372640255153 土 0.11568300475593848
```

You usually do not need to define a wrapping function before using it．In the case where you have to define a function， like in the first line of previous examples，anonymous functions allow you to do it in a very concise way．
The macro works with functions calling C／Fortran functions as well．For example，Cuba．jl package performs numerical integration by wrapping the C Cuba library．You can define a function to numerically compute with Cuba．jl the integral defining the error function and pass it to＠uncertain macro．Compare the result with that of the erf function，natively supported in Measurements．jl package

```
using Cuba
cubaerf(x::Real) =
    2x/sqrt(pi)*Cuhre((t, f) -> f[1] = exp(-abs2(t[1]*x)), 1, 1)[1][1]
@uncertain cubaerf(0.5 土 0.01)
# => 0.5204998778130466 士 0.008787825789336267
erf(0.5 士 0.01)
# => 0.5204998778130465 土 0.008787825789354449
```

Also here you can use an anonymous function instead of defining the cubaerf function，do it as an exercise．
Warning：The type of all the arguments provided must be Measurement．If one of the arguments is actually an exact number（so without uncertainty），convert it to Measurement type：

```
atan2(10, 13.5 土 0.8)
# => 0.6375487981386927 土 0.028343666961913202
@uncertain atan2(10 土 0, 13.5 土 0.8)
# => 0.6375487981386927 土0.028343666962347438
```

In addition，the function must be differentiable in all its arguments．For example，the scaled first derivative of the Airy Ai function airyx $(1, z)=\exp ((2 / 3) z \sqrt{z}) \mathrm{Ai}^{\prime}(z)$ is not differentiable in the first argument，not even the trick of passing an exact measurement would work because the first argument must be an integer．You can easily work around this limitation by wrapping the function in a single－argument function

```
@uncertain (x -> airyx(1, x))(4.8 土 0.2)
# => -0.42300740589773583 土 0.004083414330362105
```


## 2．3．3 Complex Measurements

Here are a few examples about uncertainty propagation of complex－valued measurements．

```
u = complex(32.7 士 1.1, -3.1 士 0.2)
v}=\mathrm{ complex(7.6 土 0.9, 53.2 士 3.4)
2u+v
# => (73.0 土 2.3769728648009427) + (47.0 土 3.4234485537247377)*im
sqrt(u*v)
\# \# = > ( 3 3 . 0 0 4 7 0 2 5 7 3 5 9 2 \pm 1 . 0 8 3 1 2 5 4 4 2 8 0 9 8 6 3 6 ) ~ + ~ ( 2 5 . 9 9 7 5 0 7 4 1 8 4 2 8 9 8 4 ~ 士 ~ 1 . 1 0 8 2 8 3 3 6 9 1 6 0 7 1 5 2 ) * i m ~
gamma(u/v)
# => (-0.25050193836584694 土 0.011473098558745594) + (1.2079738483289788 土 0.133606565257322)*im
```

You can also verify the Euler＇s formula

```
cis(u)
# =>(6.27781144696534 土 23.454542573739754) + (21.291738410228678 士 8.112997844397572)*im
cos(u) + sin(u)*im
# => (6.277811446965339 土 23.454542573739754) + (21.291738410228678 土 8.112997844397572)im
```


## Measurements．jI Documentation，Release 0．1．1

## 2．3．4 Arbitrary Precision Calculations

Arbitrary precision calculations involving quantities that are intrinsically imprecise may not be very useful，but Julia natively supports this type of arithmetic and so Measurements．jl does．You only have to create Measurement objects with nominal value and／or uncertainty of type BigFloat（or BigInt as well，actually）：

```
a = BigInt(3) 士 0.01
b}=4\pm0.0
hypot (a, b)
# => 5.000000000000000000000000000000000000000000000000000000000000000000000000000000 士 2.4738633753
log(2a) ^b
\# ~ \# ~ = > 1 . 0 3 0 6 6 8 0 9 7 3 1 4 9 5 7 3 8 4 4 2 1 4 6 5 9 0 2 6 3 1 6 4 8 7 2 7 3 3 3 2 7 0 6 8 7 5 9 6 7 1 5 3 8 7 7 3 6 9 4 6 1 5 7 4 8 9 4 0 4 4 0 0 2 2 8 4 4 5 e + \emptyset 1 ~ 士 ~ 1 . 9 5 9 5 8 0
```


## 2．3．5 Arrays of Measurements

You can create arrays of Measurement objects and perform mathematical operations on them in the most natural way possible：

```
A = [1.03 土 0.14, 2.88 土 0.35, 5.46 土0.97]
B = [0.92 士 0.11, 3.14 土 0.42, 4.67 土 0.58]
exp(sqrt(B)) - log(A)
# => 3-element Array{Measurements.Measurement{Float64},1}:
# 2.5799612193837493 土0.20215123893809778
# 4.824843081566397 土 0.7076631767039828
# 6.982522998771525 士 1.178287422979362
cos(A).^2 + sin(A).^2
# 3-element Array{Measurements.Measurement{Float64},1}:
# 1.0 土 0.0
# 1.0 士 0.0
# 1.0 士 0.0
sum (A)
# => 9.370000000000001 土1.0406728592598156
mean(B - A)
# => -0.21333333333333326 土 0.42267665603337445
```


## 2．3．6 Derivative and Gradient

In order to propagate the uncertainties，Measurements．jl keeps track of the total derivative of an expression with respect to all independent measurements from which the expression comes．The package provides two convenient functions，Measurements．derivative and Measurements．gradient，that return the total derivative and the gradient of an expression with respect to independent measurements．

```
x = 98.1 士 12.7
y = 105.4 土 25.6
z = 78.3 土 14.1
Measurements.derivative(2x - 4y, x)
# => 2.0
Measurements.derivative(2x - 4y, y)
# => -4.0
Measurements.gradient(2x - 4y, [x, y, z])
# => 3-element Array{Float64,1}:
# 2.0
# -4.0
# 0.0 # The expression does not depend on z
```

Tip：The Measurements．gradient function is useful in order to discover which variable contributes most to the total uncertainty of a given expression，if you want to minimize it．This can be calculated as the Hadamard（element－ wise）product between the gradient of the expression with respect to the set of variables and the vector of uncertainties of the same variables in the same order．For example：

```
w = y^(3//4)*log(y) + 3x - cos(y/x)
# => 447.0410543780643 土 52.41813324207829
(Measurements.gradient(w, [x, y]).*[a.err for a in (x,y)]).^2
# => 2-element Array{Any,1}:
# 1442.31
# 1305.36
```

In this case，the x variable contributes most to the uncertainty of w ．In addition，note that the Euclidean norm of the Hadamard product above is exactly the total uncertainty of the expression：

```
vecnorm(Measurements.gradient(w, [x, y]).*[a.err for a in (x,y)])
# => 52.41813324207829
```


## 2．3．7 stdscore Function

You can get the distance in number of standard deviations between a measurement and its expected value（this can be with or without uncertainty）using stdscore：

```
stdscore(1.3 土 0.12, 1)
# => 2.50000000000000004
stdscore(4.7 土 0.58, 5 土 0.01)
# => -0.5172413793103445 土0.017241379310344827
```


## 2．3．8 weightedmean Function

Calculate the weighted and arithmetic means of your set of measurements with weightedmean and mean respec－ tively：

```
weightedmean((3.1\pm0.32, 3.2\pm0.38, 3.5\pm0.61, 3.8\pm0.25))
# => 3.4665384454054498 土0.16812474090663868
mean((3.1\pm0.32, 3.2\pm0.38, 3.5士0.61, 3.8\pm0.25))
# => 3.4000000000000004 土 0.2063673908348894
```


## 2．4 How Can I Help？

Have a look at the TODO list below and the bug list at https：／／github．com／giordano／Measurements．jl／issues，pick－up a task，write great code to accomplish it and send a pull request．In addition，you can instruct more mathematical functions to accept Measurement type arguments．Please，read the technical appendix in order to understand the design of this package．Bug reports and wishlists are welcome as well．

## 2．5 TODO

－Add pretty printing：optionally print only the relevant significant digits（issue \＃5）
－Other suggestions welcome ：－）

## 2．6 Appendix：Technical Details

This technical appendix explains the design of Measurements．jl package，how it propagates the uncertainties when performing calculations，and how you can contribute by providing new methods for mathematical operations．

## 2．6．1 The Measurement Type

Measurement is a composite parametric type，whose parameter is the AbstractFloat subtype of the nominal value and the uncertainty of the measurement．Measurement type itself is subtype of AbstractFloat，thus Measurement objects can be used in any function taking AbstractFloat arguments without redefining it，and calculation of uncertainty will be exact．

In detail，this is the definition of the type：

```
immutable Measurement{T<:AbstractFloat} <: AbstractFloat
    val::T
    err::T
    tag::Float64
    der::Derivatives{Tuple{T, T, Float64}, T}
end
```

The fields represent：
－val：the nominal value of the measurement
－err：the uncertainty，assumed to be standard deviation
－tag：a unique identifier，it is used to identify a specific measurement in the list of derivatives．This is automat－ ically created with rand．The result of mathematical operation will have this field set to NaN because it is not relevant for non independent measurements．
－der：the list of derivates with respect to the independent variables from which the expression comes． Derivatives is a lightweight dictionary type．The keys are the tuples（val，err，tag）of all inde－ pendent variables from which the object has been derived，while the corresponding value is the total derivative of the object with respect to that independent variable．

As already explained in the＂Usage＂section，every time you use one of the constructors

```
Measurement(value, uncertainty)
value }\pm\mathrm{ uncertainty
```

you define a new independent measurement．This happens because these contructors generate a new random and （hopefully）unique tag field，that is used to distinguish between really equal objects and measurements that only by chance share the same nominal value and uncertainty．For these reasons，

```
x = 24.3 土 2.7
y=24.3 土 2.7
```

will produce two independent measurements and they will be treated as such when performing mathematical opera－ tions．In particular，you can also notice that they are not egal

```
x ==== Y
# => false
```

If you instead intend to make $y$ really the same thing as $x$ you have to use assignment：

```
x = y = 24.3 土 2.7
x ==== y
# => true
```

Thanks to how the Julia language is designed, support for complex measurements, arbitrary precision calculations and array operations came with practically no effort during the development of the package. As explained by Steven G. Johnson, since in Julia a lot of nonlinear functions are internally implemented in terms of elementary operations on the real and imaginary parts it was natural to make the type subtype of Real in order to easily work with complex measurements. In particular, it was then chosen to select the AbstractFloat type because some functions of complex arguments (like sqrt and log) take Complex\{AbstractFloat \} arguments instead of generic Complex\{Real\}, and any operation on a Measurement $\{R\}$ object, with $R$ subtype of Real different from Abstract Float, would turn it into Measurement $\{F\}$, with $F$ subtype of AbstractFloat, anyway.

### 2.6.2 Correlation

One must carefully take care of correlation between two measurements when propagating the uncertainty for an operation. Actually, the term "correlation" may refer to different kind of dependences between two or more quantities, what we mean by this term in Measurements. $j l$ is explained in the "Usage" section of this manual.

Dealing with functional correlation between Measurement objects, when using functions with arity larger than one, is an important feature of this package. This is accomplished by keeping inside each Measurement object the list of its derivatives with respect to the independent variables from which the quantity comes, and this list is updated every time a new mathematical operation is performed. This role is played by the der field. This dictionary is useful in order to trace the contribution of each measurement and propagate the uncertainty in the case of functions with more than one argument.

The use of the list of derivatives has been inspired by Python package uncertainties, but the rest of the implementation of Measurements. $j l$ is completely independent from that of uncertainties package, even though it may happen to be similar.

### 2.6.3 Uncertainty Propagation

For a function $G(a, b, c, \ldots)$ of real arguments with uncertainties $a=\bar{a} \pm \sigma_{a}, b=\bar{b} \pm \sigma_{b}$, and $c=\bar{c} \pm \sigma_{c}, \ldots$, the linear error propagation theory prescribes that uncertainty is propagated as follows:

$$
\begin{aligned}
\sigma_{G}^{2}= & \left(\left.\frac{\partial G}{\partial a}\right|_{a=\bar{a}} \sigma_{a}\right)^{2}+\left(\left.\frac{\partial G}{\partial b}\right|_{b=\bar{b}} \sigma_{b}\right)^{2}+\left(\left.\frac{\partial G}{\partial c}\right|_{c=\bar{c}} \sigma_{c}\right)^{2}+\cdots \\
& +2\left(\frac{\partial G}{\partial a}\right)_{a=\bar{a}}\left(\frac{\partial G}{\partial b}\right)_{b=\bar{b}} \sigma_{a b}+2\left(\frac{\partial G}{\partial a}\right)_{a=\bar{a}}\left(\frac{\partial G}{\partial c}\right)_{c=\bar{c}} \sigma_{a c} \\
& +2\left(\frac{\partial G}{\partial b}\right)_{b=\bar{b}}\left(\frac{\partial G}{\partial c}\right)_{c=\bar{c}} \sigma_{b c}+\ldots
\end{aligned}
$$

where the $\sigma_{a b}$ factors are the covariances defined as

$$
\sigma_{a b}=\mathrm{E}[(a-\mathrm{E}[a])(b-\mathrm{E}[b])]
$$

$E[a]$ is the expected value, or mean, of $a$. If uncertainties of the quantities $a, b, c, \ldots$, are independent and normally distributed, the covariances are null and the above formula for uncertainty propagation simplifies to

$$
\sigma_{G}^{2}=\left(\left.\frac{\partial G}{\partial a}\right|_{a=\bar{a}} \sigma_{a}\right)^{2}+\left(\left.\frac{\partial G}{\partial b}\right|_{b=\bar{b}} \sigma_{b}\right)^{2}+\left(\left.\frac{\partial G}{\partial c}\right|_{c=\bar{c}} \sigma_{c}\right)^{2}+\cdots
$$

In general, calculating the covariances is not an easy task. The trick adopted in Measurements.jlin order to deal with simple functional correlation is to propagate the uncertainty always using really independent variables. Thus, dealing with functional correlation boils down to finding the set of all the independent measurements on which an expression depends. If this set is made up of $\{x, y, z, \ldots\}$, it is possible to calculate the uncertainty of $G(a, b, c, \ldots)=$
$g(x, y, z, \ldots)$ with

$$
\sigma_{G}^{2}=\left(\left.\frac{\mathrm{d} g}{\mathrm{~d} x}\right|_{x=\bar{x}} \sigma_{x}\right)^{2}+\left(\left.\frac{\mathrm{d} g}{\mathrm{~d} y}\right|_{y=\bar{y}} \sigma_{y}\right)^{2}+\left(\left.\frac{\mathrm{d} g}{\mathrm{~d} z}\right|_{z=\bar{z}} \sigma_{z}\right)^{2}+\cdots
$$

where $\mathrm{d} g / \mathrm{d} x$ is the total derivative of $g$ with respect to $x$, and all covariances are null. This explains the purpose of keeping the list of derivatives with respect to independent variables in Measurement objects: by looking at the der fields of $a, b, c, \ldots$, it is possible to determine the set of independent variables. If other types of correlation (not functional) between $x, y, z, \ldots$, are present, they should be treated by calculating the covariances as shown above.

For a function of only one argument, $G=G(a)$, there is no problem of correlation and the uncertainty propagation formula in the linear approximation simply reads

$$
\sigma_{G}=\left|\frac{\partial G}{\partial a}\right|_{a=\bar{a}} \sigma_{a}
$$

even if $a$ is not an independent variable and comes from operations on really independent measurements.
For example, suppose you want to calculate the function $G=G(a, b)$ of two arguments, and $a$ and $b$ are functionally correlated, because they come from some mathematical operations on really independent variables $x, y, z$, say $a=$ $a(x, y), b=b(x, z)$. The uncertainty on $G(a, b)=g(x, y, z)$ is calculated as follows:

$$
\sigma_{G}^{2}=\left(\left(\frac{\partial G}{\partial a} \frac{\partial a}{\partial x}+\frac{\partial G}{\partial b} \frac{\partial b}{\partial x}\right)_{x=\bar{x}} \sigma_{x}\right)^{2}+\left(\left(\frac{\partial G}{\partial a} \frac{\partial a}{\partial y}\right)_{y=\bar{y}} \sigma_{y}\right)^{2}+\left(\left(\frac{\partial G}{\partial b} \frac{\partial b}{\partial z}\right)_{z=\bar{z}} \sigma_{z}\right)^{2}
$$

What Measurements.jl really does is to calulate the derivatives like $\mathrm{d} a / \mathrm{d} x=\partial a / \partial x$ and $\mathrm{d} g / \mathrm{d} x=$ $(\partial G / \partial a)(\partial a / \partial x)+(\partial G / \partial b)(\partial b / \partial x)$, and store them in the der field of $a$ and $G$ respectively in order to be able to perform further operations involving these quantities.

### 2.6.4 Defining Methods for Mathematical Operations

Measurements.jl defines new methods for mathematical operations in order to make them accept Measurement arguments. The single most important thing to know about how to define new methods in the package is the Measurements.result. This function, not exported because it is intended to be used only within the package, takes care of propagating the uncertainty as described in the section above. It has two methods: one for functions with arity equal to one, and the other for any other case. This is its syntax:

```
result(val::Real, der::Real, a::Measurement)
```

for functions of one argument, and
result (val::Real, der: :Tuple\{Vararg\{Real\}\},
a: : Tuple\{Vararg\{Measurement \} \})
for functions of two or more arguments. The arguments are:

- val: the nominal result of the operation $G(a, \ldots)$;
- der: the partial derivative $\partial G / \partial a$ of a function $G=G(a)$ with respect to the argument $a$ for one-argument functions or the tuple of partial derivatives with respect to each argument in other cases;
- a: the $\operatorname{argument(s)~of~} G$, in the same order as the corresponding derivatives in der argument.

In the case of functions with arity larger than one, der and a tuples must have the same length.
For example, for a one-argument function like cos we have
$\cos (a:: M e a s u r e m e n t)=r e s u l t(\cos (a . v a l),-\sin (a . v a l), a)$
Instead, the method for subtraction operation is defined as follows:

```
(a::Measurement, b::Measurement) =
    result(a.val - b.val, (1.0, -1.0), (a, b))
```

Thus, in order to support Measurement argument(s) for a new mathematical operation you have to calculate the result of the operation, the partial derivatives of the functon with respect to all arguments and then pass this information to Measurements.result function.

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