

# Interpolation, Correlation and NIST Standards

D.C. Gross | 5/22/2014 | CORM 2014

Light is OSRAM



# Spectral irradiance measurement

$$Spectrum = Assignment \bullet \frac{Test}{Calibration} \bullet \frac{\langle errors \rangle}{\sqrt{n}} \quad n \rightarrow \infty$$

Assume all calibration have been applied so that all errors are zero mean.

$$Spectrum = Assignment \bullet \frac{Test}{Calibration}$$

I will consider only the uncertainty in the result that is due to the assignment.

$$\textit{Spectrum} = \textit{Assignment} \bullet M$$

Perfect measurement and calibration

$$\underline{u}_c(M)=0$$

$$\frac{\Delta \textit{Spectrum}}{\textit{Spectrum}} = \frac{\Delta \textit{Assignment}}{\textit{Assignment}}$$

Relative change / Relative uncertainty

$$\Delta\% \textit{Spectrum} = \Delta\% \textit{Assignment}$$

Uncertainty propagated as percent.

# Naive analysis of uncertainty

$$Y = f(X_1, X_2, \dots, X_n)$$

Measurement Equation

$$u_c^2(y) = \sum_{i=1}^N \left( \frac{\partial f}{\partial x_i} \right)^2 u^2(x_i) \quad (10)$$

$$u_c^2(y) = \sum_{i=1}^N [c_i u(x_i)]^2 \quad (11a)$$

$$u_i(y) \equiv |c_i| u(x_i) \quad (11b)$$

$$c_i = \frac{u_i(y)}{u(x_i)}$$

## By the book

$$Lumen = f_{lm}(S_1, S_2, \dots, S_n)$$

$S_i$  = measured value at wavelength  $i$   
 $i = 360 \text{ nm to } 830 \text{ nm}$

$$CIE_x = f_{CIE_x}(S_1, S_2, \dots, S_n)$$

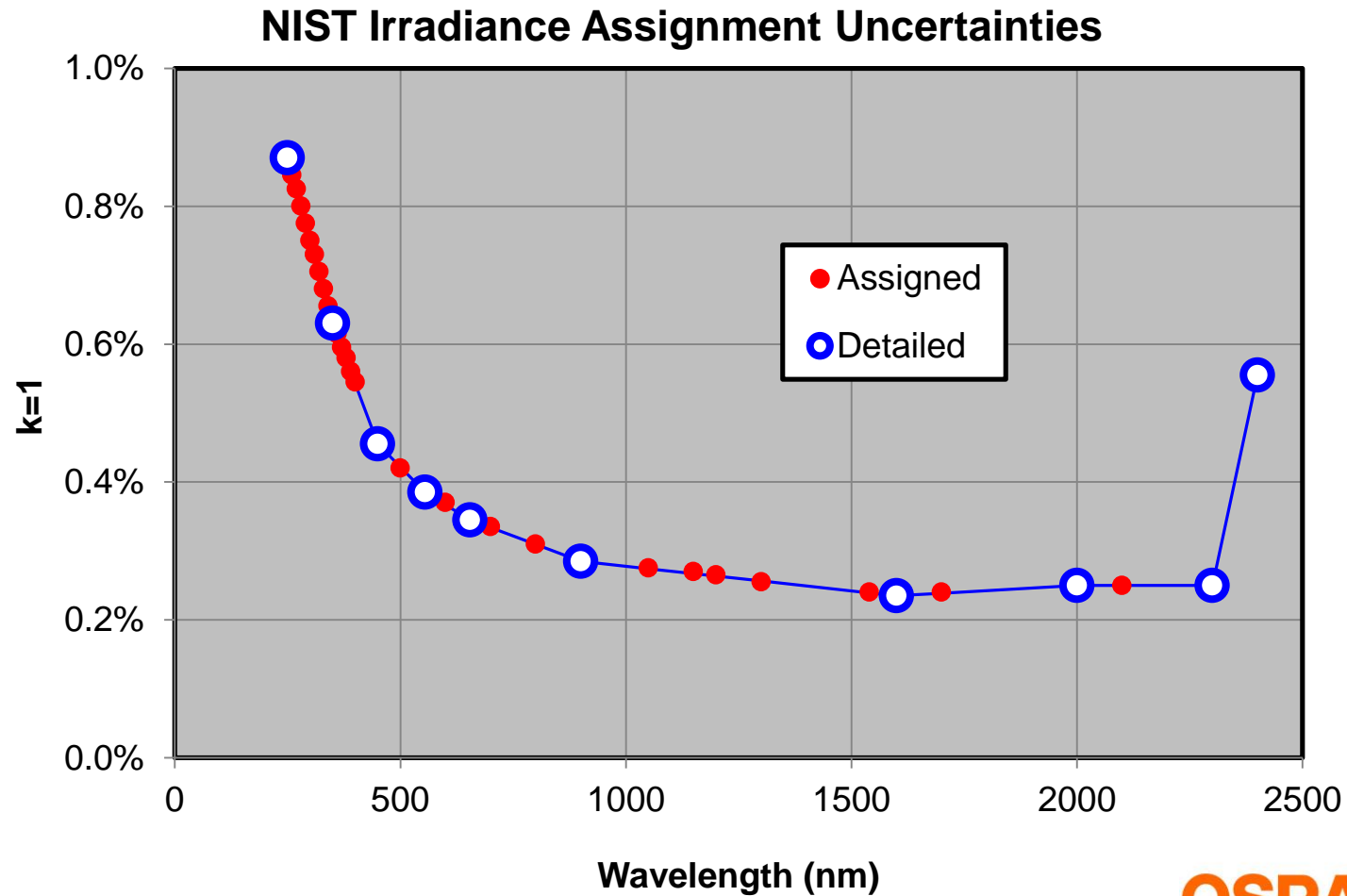
$$CIE_y = f_{CIE_y}(S_1, S_2, \dots, S_n)$$

$$u_i(Lumen) = c_i \bullet u(S_i)$$

$$u_i(Lumen) = c_i \bullet u(A_i)$$

$A_i$  = Assigned value at wavelength  $i$   
 $u(A_i)$  is interpolated

# Linear Interpolation of Uncertainties



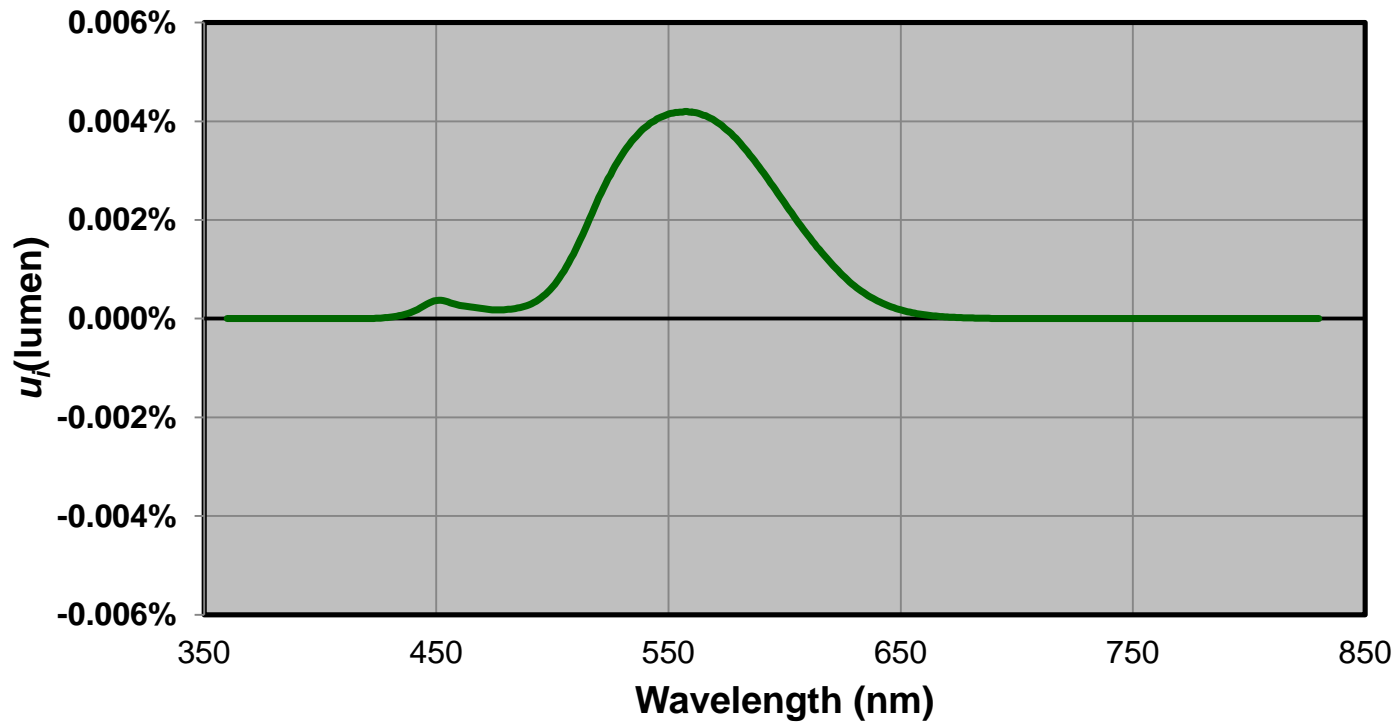
# Lumen Measurement Equation(s)

$$lm = 683 \cdot \begin{pmatrix} S_{360} \\ S_{361} \\ \dots \\ S_{830} \end{pmatrix}^T \begin{pmatrix} \bar{Y}_{360} \\ \bar{Y}_{361} \\ \dots \\ \bar{Y}_{830} \end{pmatrix} = \begin{pmatrix} S_{360} \\ S_{361} \\ \dots \\ S_{830} \end{pmatrix} \cdot \begin{pmatrix} A_{360} \\ A_{361} \\ \dots \\ A_{830} \end{pmatrix} \cdot \begin{pmatrix} T_{360} \\ T_{361} \\ \dots \\ T_{830} \end{pmatrix} \cdot \begin{pmatrix} 1/Cal_{360} \\ 1/Cal_{361} \\ \dots \\ 1/Cal_{830} \end{pmatrix}$$

$lm$  – lumens  
 $Y_{\lambda}$  – photopic response  
 $S_{\lambda}$  – measured spectra  
 $A_{\lambda}$  – Interpolated Assignment  
 $T_{\lambda}$  – Test measurement  
 $Cal_{\lambda}$  – Measurement of Standard

$$u_i(\text{lumen}) = c_i \cdot u(A_i)$$

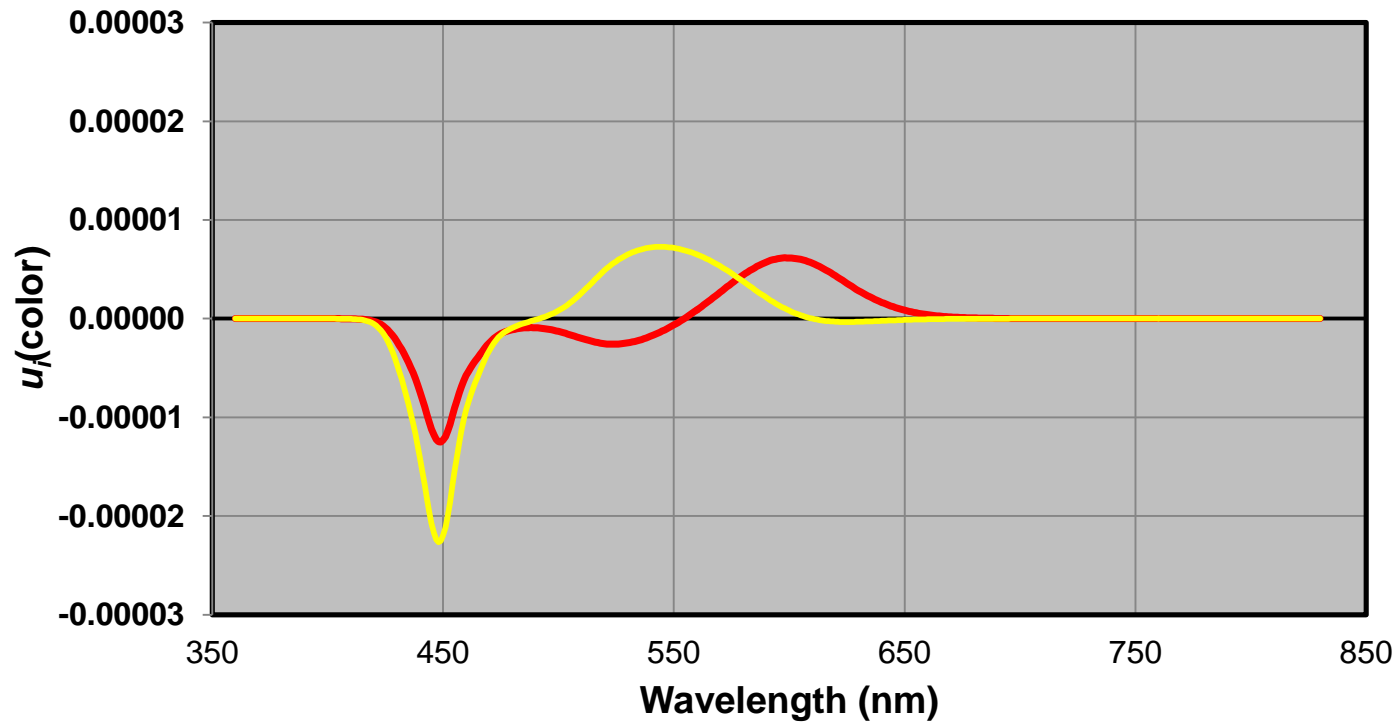
### Uncertainty of Lumen (k=1)





$$u_i(\text{color}) = c_i \cdot u(A_i)$$

### Uncertainty of Color



# Uncertainty arising from the Standard - applied at each wavelength

$$u_c (\text{lumen}) = 0.034\% \quad ! \quad u_{555 \text{ nm}} = 0.39 \%$$

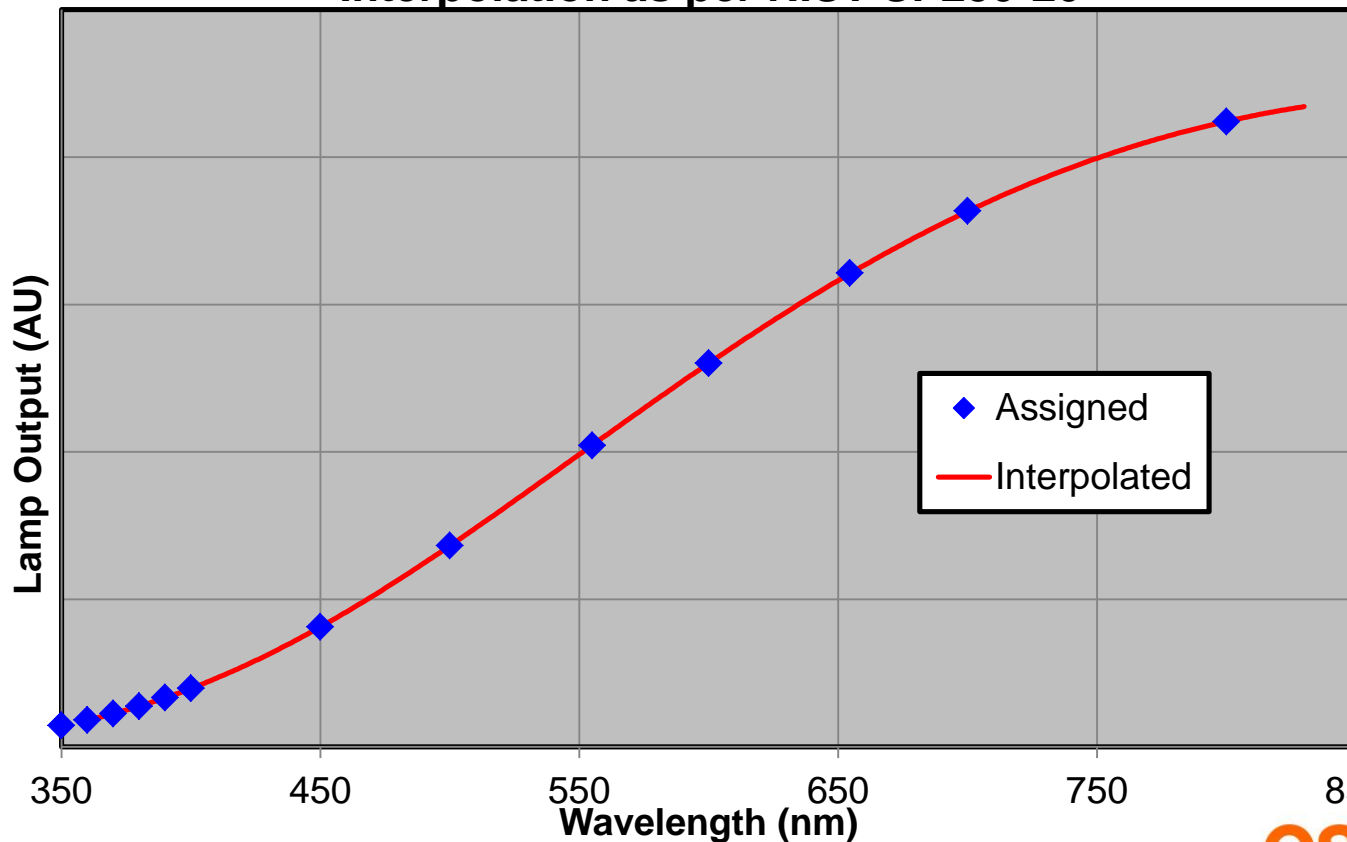
$$u_c (\text{CIE}x) = 0.00007 \quad ?$$

$$u_c (\text{CIE}y) = 0.00010 \quad ?$$

# Second Method

## apply uncertainty at interpolation

Interpolation as per NIST SP250-20



# Full measurement process

Assignment $_{\lambda} = g(N_1, N_2, \dots, N_{12})$   $N_i$  = assignment at NIST wavelengths  
 $\lambda = 360 \text{ nm to } 830 \text{ nm}$

$g$  is nonlinear least squares fit which I will not attempt to differentiate.

Apply uncertainty to each NIST assignment in turn and propagate through the measurement and color calculations.

Relate the differences in photometric values.

# Apply uncertainty before interpolation

$$Lumen = f_{lm}(S_1, S_2, \dots, S_n)$$

$$CIE_x = f_{CIE_x}(S_1, S_2, \dots, S_n)$$

$$CIE_y = f_{CIE_y}(S_1, S_2, \dots, S_n)$$

$$u_i(Lumen) = c_i \bullet u(S_i)$$

$$u_i(Lumen) = c_i \bullet u(A_i)$$

$$A = g(NIST)$$

$$u_i(Lumen) = c_i \bullet u(N_i)$$

*Perfect measurement  $\Delta\%S = \Delta\%A$*

*$N_i$  = Assigned value at NIST wavelength  $i$   
 $u(a_i)$  is supplied*

# Lumen Measurement Equation(s)

$$lm = 683 \cdot \begin{pmatrix} S_{360} \\ S_{361} \\ \dots \\ S_{830} \end{pmatrix}^T \begin{pmatrix} \bar{Y}_{360} \\ \bar{Y}_{361} \\ \dots \\ \bar{Y}_{830} \end{pmatrix} \quad \begin{pmatrix} S_{360} \\ S_{361} \\ \dots \\ S_{830} \end{pmatrix} = \begin{pmatrix} A_{360} \\ A_{361} \\ \dots \\ A_{830} \end{pmatrix} \cdot \begin{pmatrix} T_{360} \\ T_{361} \\ \dots \\ T_{830} \end{pmatrix} \cdot \begin{pmatrix} 1/Cal_{360} \\ 1/Cal_{361} \\ \dots \\ 1/Cal_{830} \end{pmatrix}$$

$$\begin{pmatrix} A_{360} \\ A_{361} \\ \dots \\ A_{830} \end{pmatrix} = g(\lambda)$$

$$g(\lambda) = \frac{e^{c1+c2/\lambda+c3/\lambda^2+c4/\lambda^3+c5/\lambda^4}}{\lambda^5}$$

$$\begin{pmatrix} c1 \\ c2 \\ c3 \\ c4 \\ c5 \end{pmatrix} = h \begin{pmatrix} N_{360} \\ N_{370} \\ \dots \\ N_{800} \end{pmatrix}$$

$h(\lambda)$  – Polynomial Least Square Fit accomplished without iteration

- $lm$  – lumens
- $Y_\lambda$  – photopic response
- $S_\lambda$  – measured spectra
- $A_\lambda$  – Interpolated Assignment
- $T_\lambda$  – Test measurement
- $Cal_\lambda$  – Measurement of Standard
- $g(\lambda)$  – Wien's approximation
- $N_\lambda$  – NIST Assignment

# Measurement Equation in EXCEL

|    |                |       |       |
|----|----------------|-------|-------|
| x  | <b>0.00004</b> | 0.334 | 0.334 |
| y  | <b>0.00007</b> | 0.334 | 0.334 |
| lm | <b>0.10%</b>   | 5583  | 5588  |

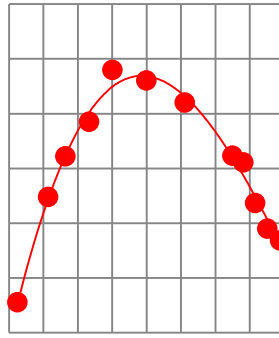
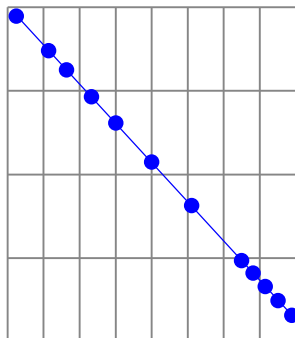
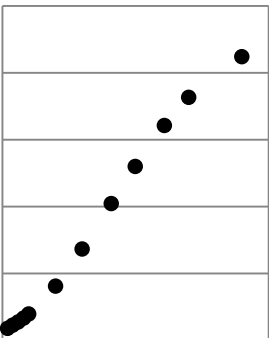
| NIST Values |              |       |
|-------------|--------------|-------|
| nm          | E            | u     |
| 360         | 9.023        | 0.62% |
| 370         | 11.20        | 0.60% |
| 380         | 13.72        | 0.58% |
| 390         | 16.61        | 0.56% |
| 400         | 19.78        | 0.55% |
| 450         | 40.62        | 0.46% |
| 500         | 68.17        | 0.42% |
| 555         | <b>102.2</b> | 0.39% |
| 600         | 130.0        | 0.37% |
| 654.6       | 160.6        | 0.35% |
| 700         | 181.7        | 0.34% |
| 800         | 212.0        | 0.31% |

| Linear Fit           | <b>44.66</b> | 3rd Order Fit | <b>0.9921</b> |
|----------------------|--------------|---------------|---------------|
|                      | <b>-4.69</b> |               | <b>0.0100</b> |
|                      |              |               | <b>-0.004</b> |
|                      |              |               | <b>0.0004</b> |
| Wien's Approximation |              |               |               |
|                      | <b>2.78</b>  | <b>31.63</b>  | <b>31.64</b>  |
|                      | <b>2.70</b>  | <b>31.98</b>  | <b>31.99</b>  |
|                      | <b>2.63</b>  | <b>32.32</b>  | <b>32.32</b>  |
|                      | <b>2.56</b>  | <b>32.64</b>  | <b>32.64</b>  |
|                      | <b>2.50</b>  | <b>32.94</b>  | <b>32.94</b>  |
|                      | <b>2.22</b>  | <b>34.25</b>  | <b>34.24</b>  |
|                      | <b>2.00</b>  | <b>35.30</b>  | <b>35.28</b>  |
|                      | <b>1.80</b>  | <b>36.23</b>  | <b>36.21</b>  |
|                      | <b>1.67</b>  | <b>36.85</b>  | <b>36.85</b>  |
|                      | <b>1.53</b>  | <b>37.50</b>  | <b>37.50</b>  |
|                      | <b>1.43</b>  | <b>37.96</b>  | <b>37.96</b>  |
|                      | <b>1.25</b>  | <b>38.78</b>  | <b>38.80</b>  |

| Interpolated |            |          |
|--------------|------------|----------|
| nm           | Perturbe d | Baseline |
| 360          | 9.02       | 9.02     |
| 361          | 9.22       | 9.22     |
| 362          | 9.43       | 9.43     |
| 363          | 9.64       | 9.64     |
| 364          | 9.86       | 9.86     |
| 365          | 10.08      | 10.08    |
| 366          | 10.30      | 10.30    |
| 367          | 10.52      | 10.52    |
| 368          | 10.75      | 10.75    |
| 369          | 10.98      | 10.98    |
| 370          | 11.21      | 11.21    |
| 371          | 11.45      | 11.45    |
| 372          | 11.69      | 11.69    |
| 373          | 11.93      | 11.93    |
| 374          | 12.18      | 12.18    |
| 375          | 12.43      | 12.43    |
| 376          | 12.68      | 12.68    |
| 377          | 12.94      | 12.94    |
| 378          | 13.20      | 13.20    |
| 379          | 13.46      | 13.46    |
| 380          | 13.73      | 13.73    |
| 381          | 14.00      | 14.00    |
| 382          | 14.27      | 14.27    |
| 383          | 14.55      | 14.55    |
| 384          | 14.83      | 14.83    |

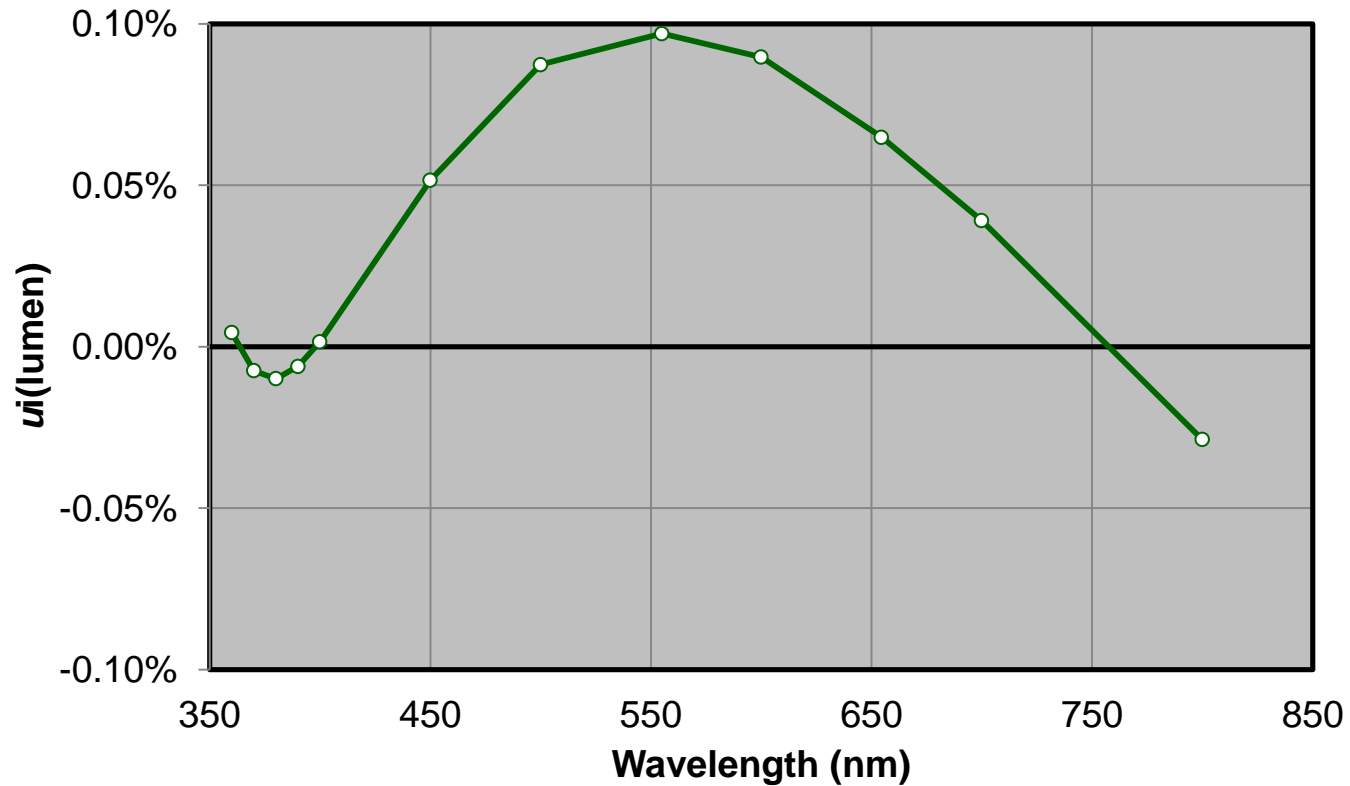
| Test Source |       |       |
|-------------|-------|-------|
| nm          | E     | E     |
| 360         | 0.000 | 0.000 |
| 361         | 0.000 | 0.000 |
| 362         | 0.000 | 0.000 |
| 363         | 0.000 | 0.000 |
| 364         | 0.000 | 0.000 |
| 365         | 0.000 | 0.000 |
| 366         | 0.000 | 0.000 |
| 367         | 0.000 | 0.000 |
| 368         | 0.000 | 0.000 |
| 369         | 0.000 | 0.000 |
| 370         | 0.000 | 0.000 |
| 371         | 0.000 | 0.000 |
| 372         | 0.000 | 0.000 |
| 373         | 0.000 | 0.000 |
| 374         | 0.000 | 0.000 |
| 375         | 0.000 | 0.000 |
| 376         | 0.000 | 0.000 |
| 377         | 0.000 | 0.000 |
| 378         | 0.000 | 0.000 |
| 379         | 0.000 | 0.000 |
| 380         | 0.000 | 0.000 |
| 381         | 0.000 | 0.000 |
| 382         | 0.000 | 0.000 |
| 383         | 0.000 | 0.000 |
| 384         | 0.000 | 0.000 |

| Tristimulus Functions |       |       |       |
|-----------------------|-------|-------|-------|
| nm                    | X     | Y     | Z     |
| 360                   | 0.000 | 0.000 | 0.001 |
| 361                   | 0.000 | 0.000 | 0.001 |
| 362                   | 0.000 | 0.000 | 0.001 |
| 363                   | 0.000 | 0.000 | 0.001 |
| 364                   | 0.000 | 0.000 | 0.001 |
| 365                   | 0.000 | 0.000 | 0.001 |
| 366                   | 0.000 | 0.000 | 0.001 |
| 367                   | 0.000 | 0.000 | 0.001 |
| 368                   | 0.000 | 0.000 | 0.002 |
| 369                   | 0.000 | 0.000 | 0.002 |
| 370                   | 0.000 | 0.000 | 0.002 |
| 371                   | 0.000 | 0.000 | 0.002 |
| 372                   | 0.001 | 0.000 | 0.002 |
| 373                   | 0.001 | 0.000 | 0.003 |
| 374                   | 0.001 | 0.000 | 0.003 |
| 375                   | 0.001 | 0.000 | 0.003 |
| 376                   | 0.001 | 0.000 | 0.004 |
| 377                   | 0.001 | 0.000 | 0.005 |
| 378                   | 0.001 | 0.000 | 0.005 |
| 379                   | 0.001 | 0.000 | 0.006 |
| 380                   | 0.001 | 0.000 | 0.006 |
| 381                   | 0.002 | 0.000 | 0.007 |
| 382                   | 0.002 | 0.000 | 0.008 |
| 383                   | 0.002 | 0.000 | 0.009 |
| 384                   | 0.002 | 0.000 | 0.009 |



$$u_i(\text{lumen}) = c_i \cdot u(N_i)$$

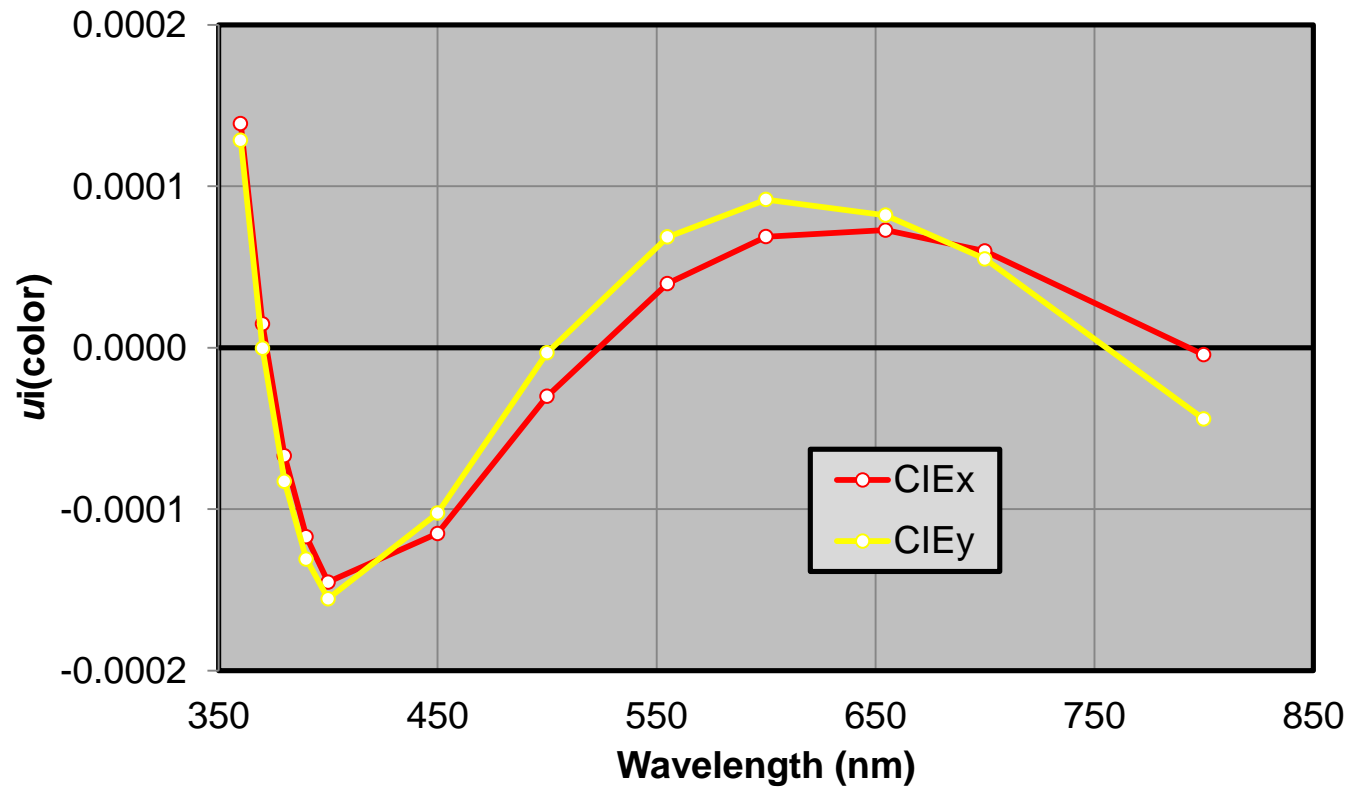
Uncertainty Applied before Interpolation (k=1)





$$u_i(\text{color}) = c_i \cdot u(N_i)$$

Uncertainty Applied before Interpolation (k=1)



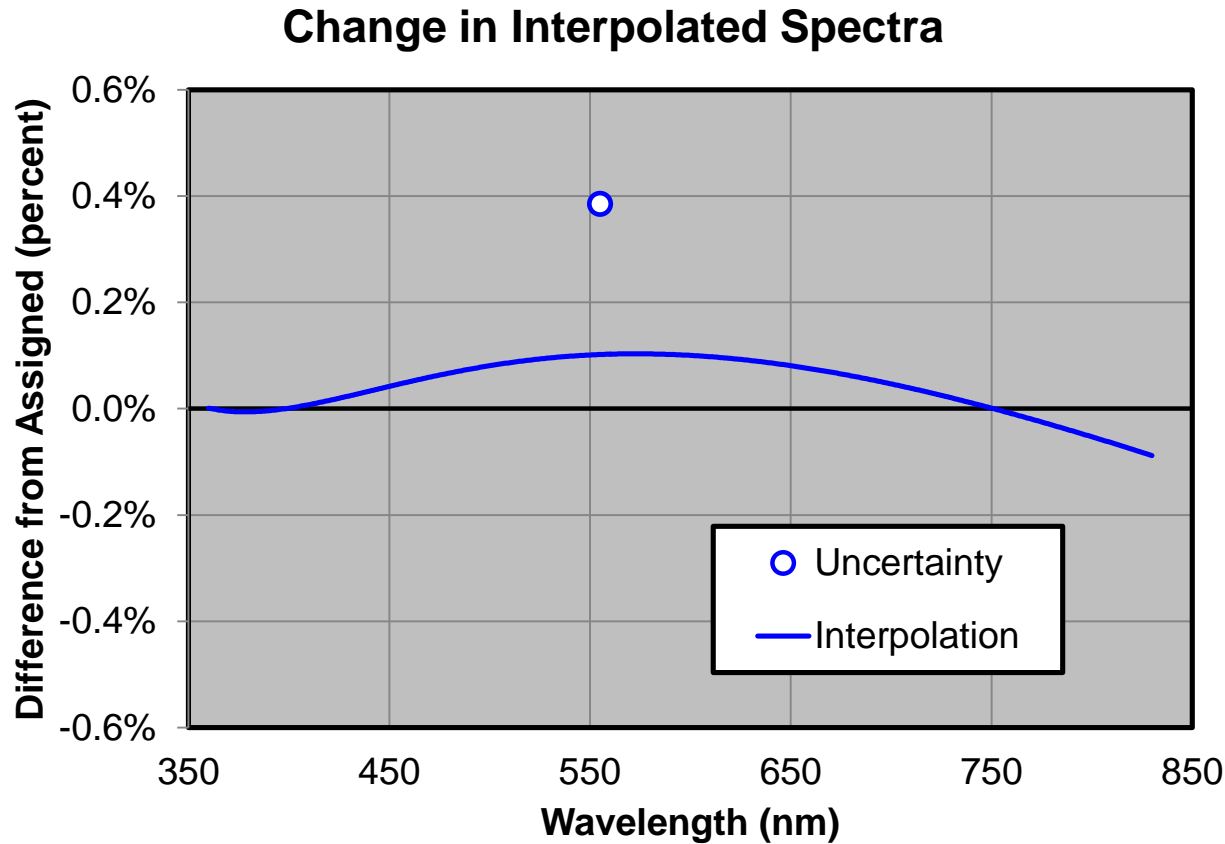
## Combined Uncertainty arising from the Standard - applied before interpolation

$$u_c (\text{lumen}) = 0.19\% \quad X \quad u_{555\text{nm}} = 0.39 \%$$

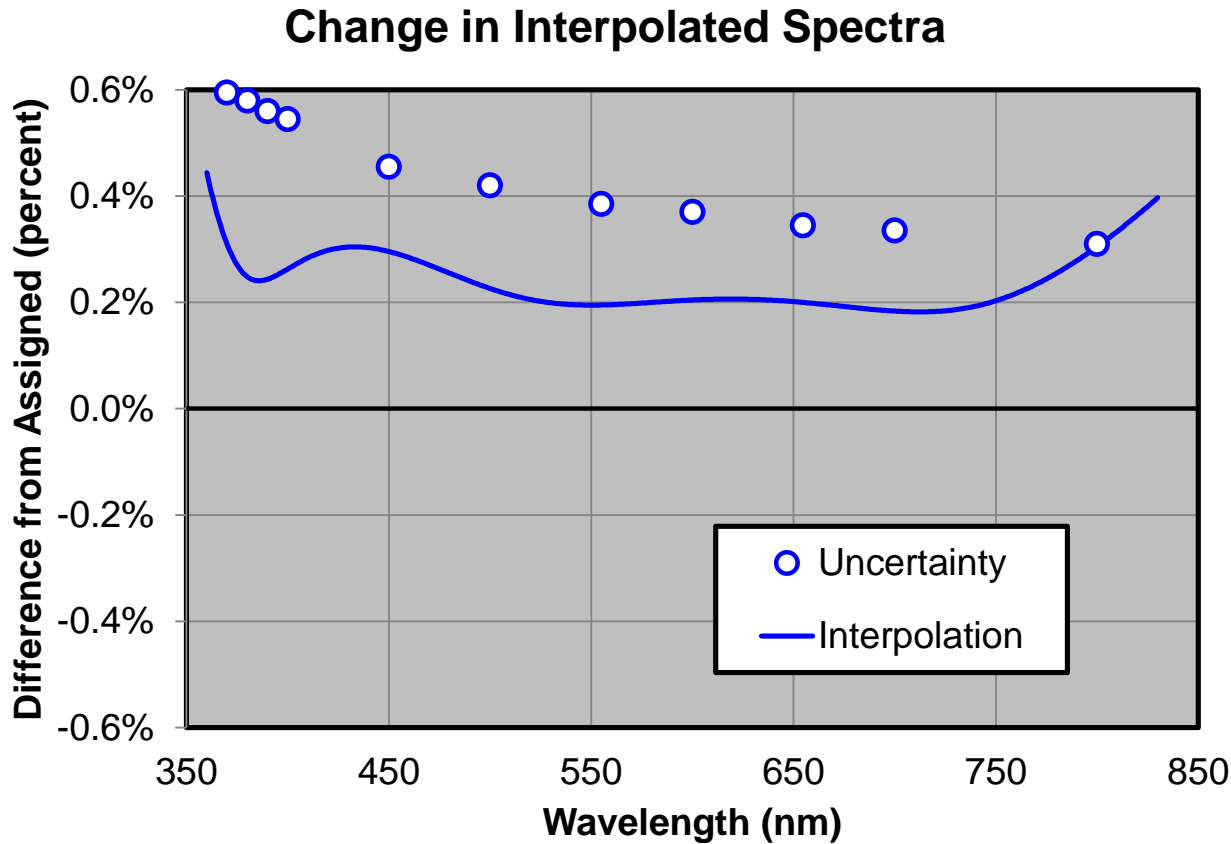
$$u_c (\text{CIE}x) = 0.00030 \quad ?$$

$$u_c (\text{CIE}y) = 0.00032 \quad ?$$

# Assigned value of one wavelength changed

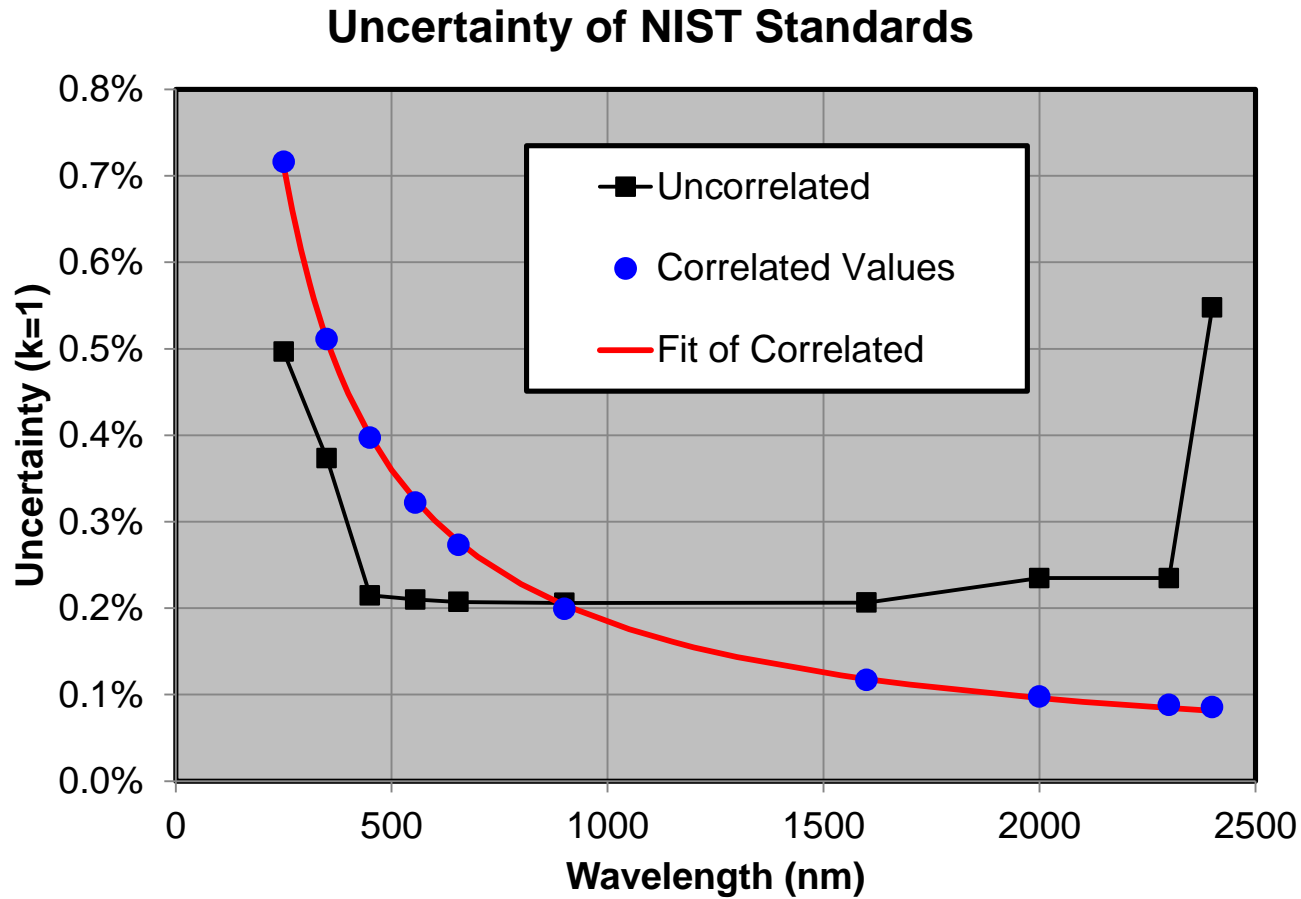


# Assigned value of all wavelengths changed

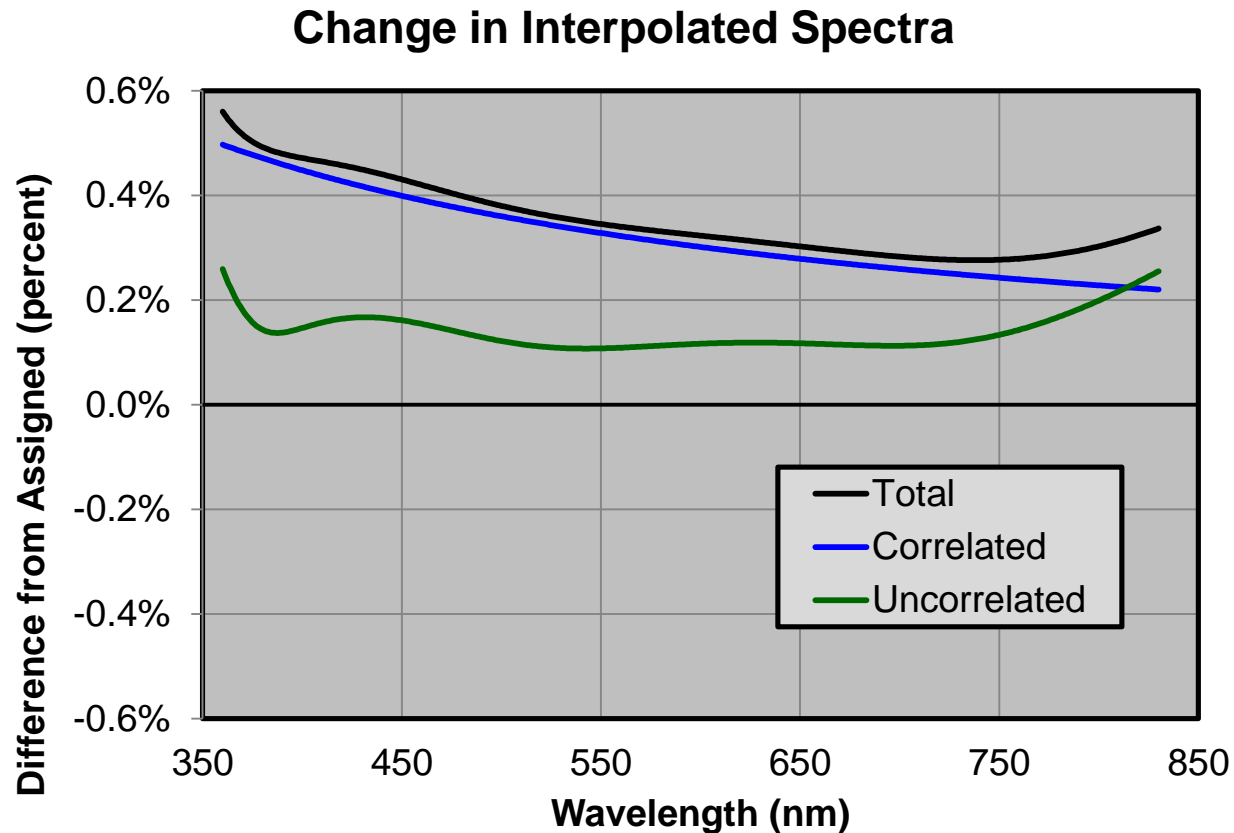


| Sources of Uncertainty                             | 250         | 350         | 450         | 555         | 655         | 900         | 1600        | 2000        | 2300        | 2400        |        |
|--|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|--------|
| 1) HTBB Temperature Uncertainty (0.43 K at 2950 K) | 0.28        | 0.20        | 0.16        | 0.13        | 0.11        | 0.08        | 0.05        | 0.04        | 0.03        | 0.03        | 0.42 K |
| 2) HTBB spectral emissivity                        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        |        |
| 3) HTBB spatial uniformity                         | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        |        |
| 4) HTBB temporal stability (0.05 K / hour)         | 0.03        | 0.02        | 0.02        | 0.02        | 0.01        | 0.01        | 0.01        | 0.00        | 0.00        | 0.00        | 0.04 K |
| 5) Geometric Factors in Irradiance Transfer        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        |        |
| 6) Spectroradiometer Responsivity Stability        | 0.30        | 0.30        | 0.15        | 0.15        | 0.15        | 0.15        | 0.15        | 0.15        | 0.15        | 0.50        |        |
| 7) Wavelength accuracy ( 0.05 nm )                 | 0.29        | 0.13        | 0.06        | 0.04        | 0.02        | 0.000       | 0.010       | 0.010       | 0.010       | 0.010       |        |
| 8) Lamp / Spectroradiometer transfer               | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        | 0.05        |        |
| 9) Lamp Current Stability                          | 0.03        | 0.02        | 0.02        | 0.02        | 0.02        | 0.01        | 0.01        | 0.01        | 0.01        | 0.01        | 0.08 K |
| 10) Uncertainty of the primary working standards   | <b>0.52</b> | <b>0.40</b> | <b>0.25</b> | <b>0.23</b> | <b>0.21</b> | <b>0.20</b> | <b>0.19</b> | <b>0.18</b> | <b>0.18</b> | <b>0.51</b> |        |
| 11) lamp-to-lamp transfer                          | 0.25        | 0.15        | 0.10        | 0.10        | 0.10        | 0.10        | 0.10        | 0.15        | 0.15        | 0.20        |        |
| 12) Long-term stability of working standards       | 0.66        | 0.47        | 0.36        | 0.30        | 0.25        | 0.18        | 0.10        | 0.08        | 0.07        | 0.07        | 0.99 K |
| 13) Uncertainty of the issued                      | <b>0.87</b> | <b>0.63</b> | <b>0.45</b> | <b>0.39</b> | <b>0.34</b> | <b>0.29</b> | <b>0.24</b> | <b>0.25</b> | <b>0.25</b> | <b>0.55</b> |        |
| uncorrelated                                       | 0.50        | 0.37        | 0.21        | 0.21        | 0.21        | 0.21        | 0.21        | 0.23        | 0.23        | 0.55        |        |
| correlated   | 0.72        | 0.51        | 0.40        | 0.32        | 0.27        | 0.20        | 0.12        | 0.10        | 0.09        | 0.09        | 1.08 K |

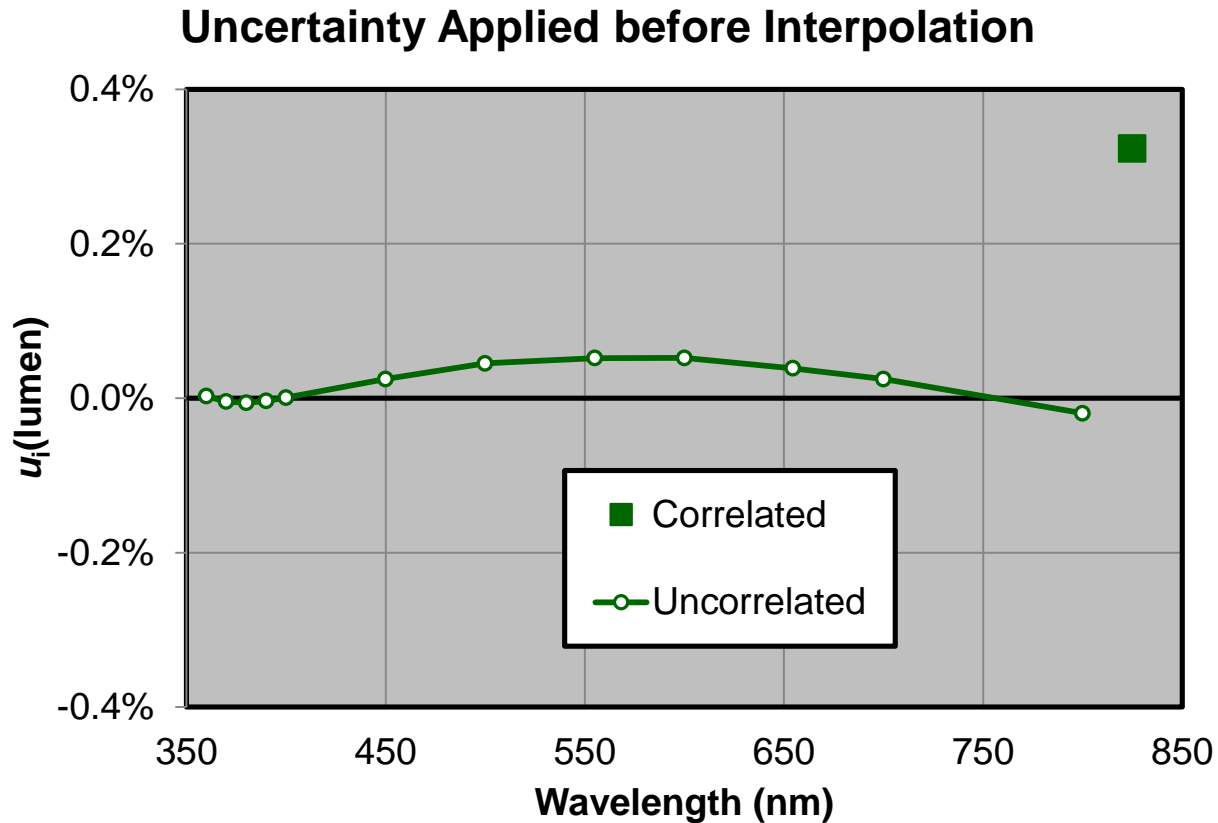
# Separation of correlated and uncorrelated



# Correlation's impact on Interpolation

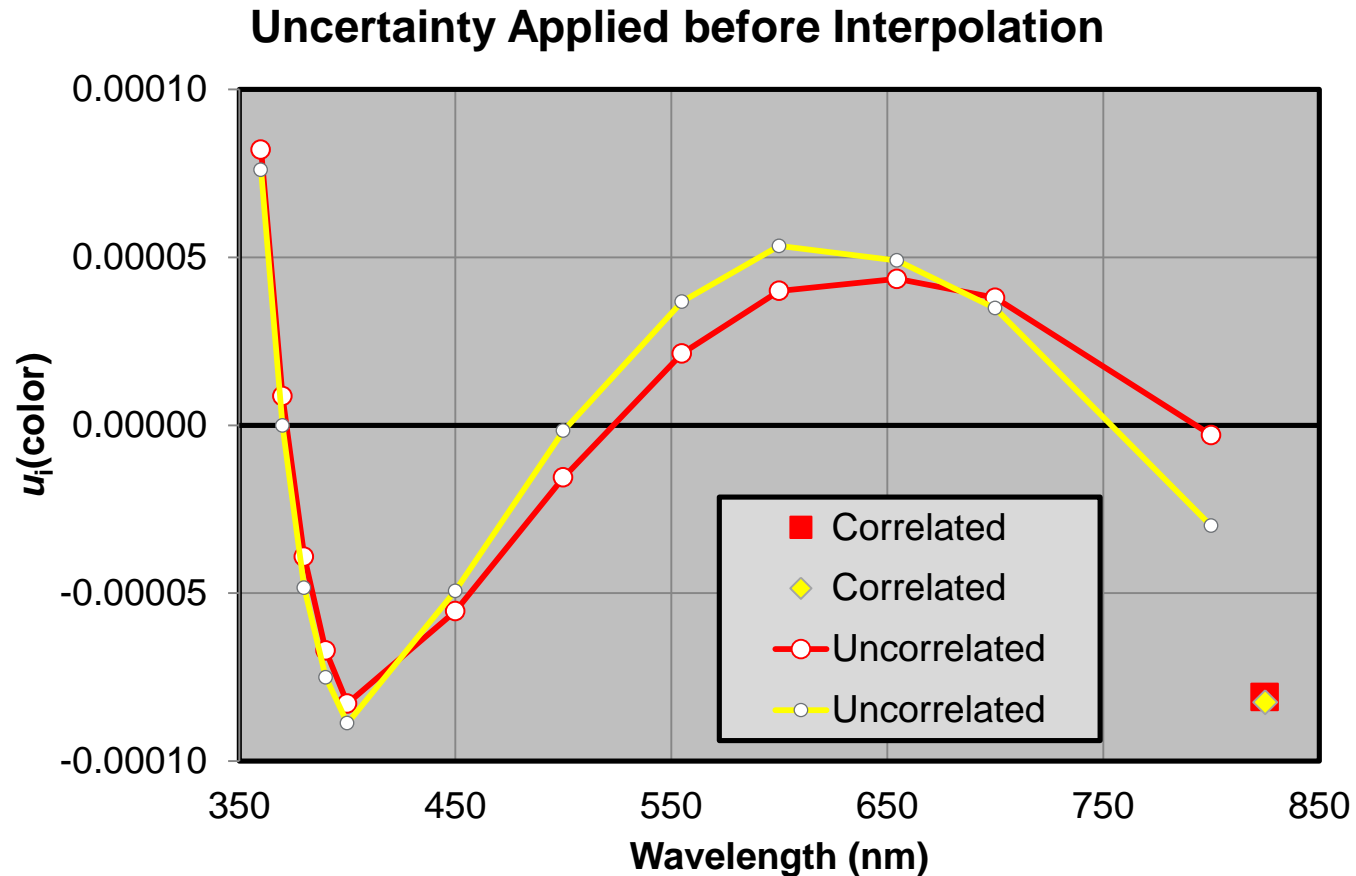


# Uncertainty Components Separated





# Uncertainty Components Separated



## Uncertainty arising from the Standard - Correlations applied before interpolation

$$u_c (\text{lumen}) = 0.34\% \quad \checkmark \quad u_{555\text{nm}} = 0.39 \%$$

$$u_c (\text{CIE}x) = 0.00019 \quad ? \quad \text{correlation}$$
$$u_c (\text{CIE}y) = 0.00020 \quad ? \quad \text{lowered the}$$
$$\text{uncertainties}$$

# Monte Carlo Method

$$lm = f(N_{350}, N_{360}, \dots, N_{800})$$

$$u_{350}(lm) = f(N_{350} \cdot (1 + u(N_{350})), N_{360}, \dots, N_{800})$$

$$u_C(lm) = \sqrt{\sum u_i^2(lm)}$$

$$lm = f(N_{350} \cdot R_{350}, N_{360} \cdot R_{360}, \dots, N_{800} \cdot R_{800})$$

$$R_i = 1 + u(N_i) \cdot \text{Random}_{NORMAL}$$

$lm$  is then a Probability Distribution Function

$u_C(lm)$  is the standard deviation of  $lm$

# Monte Carlo Simulation

## - Correlations applied before interpolation

$$u_c (\text{lumen}) = 0.35\%$$

$$u_c (\text{CIE}x) = 0.00019$$

$$u_c (\text{CIE}y) = 0.00020$$

Agrees with  
discreet  
analysis

# Color Uncertainty Relationship

Monte Carlo Uncertainty of Color

