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#### Simple uncertainty budget and assessment with the Kragten method: Examples for building physics

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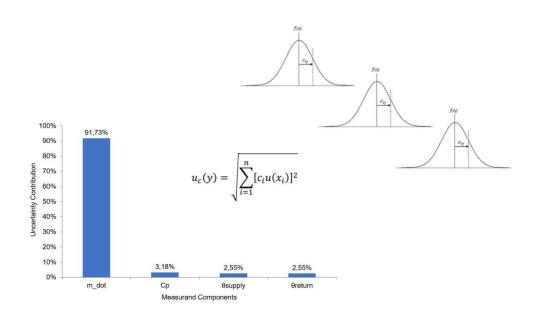
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# Simple uncertainty budget and assessment with the Kragten method: Examples for building physics

**Hicham Johra** 



## Aalborg University Department of the Built Environment Division of Sustainability, Energy & Indoor Environment

DCE Lecture Notes No. 85

## Simple uncertainty budget and assessment with the Kragten method: Examples for building physics

by

Hicham Johra

January 2024

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#### **Table of Contents**

1.	Foreword	6
2.	Introduction to the Kragten method	7
3.	Further mathematical demonstration of the Kragten method	9
4.	Overview of the spreadsheet-based Kragten method for uncertainty budget and analysis	11
	Step-by-step guidelines for using the spreadsheet-based Kragten method for uncertainty budget ar	
6.	List of uncertainty analysis examples provided with this document	25
7.	Further reading and resources	26
Refe	prences	27

#### 1. Foreword

The aim of this lecture note is to present and exemplify the Kragten method [1] to calculate the combined uncertainty (uncertainty budget) of a measurand from the standard uncertainty estimates of individual inputs of that measurand, and the mathematical formulation of that measurand. If these two elements are not available, the Kragten method cannot be applied. The method also provides sensitivity (significance) assessment of the different components (inputs) in the combined uncertainty budget. The Kragten method for uncertainty calculation is very simple yet a robust and accurate alternative to the more complex GUM or Monte Carlo simulation methods. It can be performed with a simple spreadsheet tool (e.g., MS Excel) with minimum risks of mistakes. This method is adequate for the field of building physics, energy in buildings and indoor environmental engineering.

This lecture note also provides examples of uncertainty calculations (budgets) for common measurands and metrics in the field of building physics, energy in buildings and indoor environmental engineering. These examples are attached to the present lecture note document (Excel spreadsheet documents).

One should note that this lecture note does not cover the process of estimating the standard uncertainty of the individual inputs of the measurand. Those standard uncertainties should be obtained from technical documentation, models, or estimates from measurements (e.g.,  $1\sigma$  standard deviation of a set of repeated measurements on measurand that is assumed to remain constant over the monitoring period), and converted into standard uncertainties ( $1\sigma$  confidence interval assuming a normal probability distribution or the errors).

#### 2. Introduction to the Kragten method

Stating the uncertainty of a result, simulation, calculation or measurement is crucial in all fields of science and engineering. Indeed, making a decision or drawing conclusions from results might be very different if these results have an uncertainty of  $\pm 1\%$  or  $\pm 50\%$  (for a given confidence interval). Unfortunatelly, uncertainty statements are not always present in scientific and technical documentation. This might be due to the relative difficulty for most people to grasp this concept and apply formal methods for uncertainty assessment and analysis.

If several methods exist to determine combined uncertainties, many can appear very complex to implement and perform, such as the GUM method (Guide to the Expression of Uncertainty in Measurement) or the Monte Carlo simulation method.

Uncertainty budget is commonly performed according to the first law of propagation of variances (see GUM) with the following equation:

$$u^{2}(Y) = \sum_{i=1}^{n} \left(\frac{\partial Y}{\partial x_{i}}\right)^{2} u^{2}(x_{i}) + 2 \sum_{i=1}^{n-1} \sum_{j=i+1}^{n} \left(\frac{\partial Y}{\partial x_{i}} \frac{\partial Y}{\partial x_{j}}\right) cov(x_{i}, x_{j})$$
(1)

With the measurand Y, the squared uncertainty of this measurand  $u^2(Y)$ , and  $u^2(x_i)$ , the squared uncertainty of the different measurand's input variables  $x_i$  in the measurand's mathematical formulation (for a  $1\sigma$  confidence interval and assuming a normal distribution for the uncertainty of each input variable). The measurand's uncertainty u(Y) is evaluated by combining the uncertainties of each variable  $x_i$  and the covariance  $cov(x_i,x_j)$  between each correlated variable. If all the input variables  $x_i$  and  $x_j$  are independent, the covariance terms are zero:  $cov(x_i,x_j)=0$ .

However, this approach can present some limitations if the measurand's mathematical formulation has some strong non-linearity. Moreover, if the measurand's formulation is very complex and the variables are correlated, the calculation of the partial derivatives of Y with regards to  $x_i$  ( $\partial Y/\partial x_i$  or sensitivity coefficient  $c_i$ ) and the covariance terms  $cov(x_i, x_i)$  can be very difficult and prone to calculation mistakes [2].

To tackle this issue, the Kragten numerical method modifies the propagation law of uncertainties by replacing the sensitivity coefficients  $c_i$  corresponding to the partial derivatives of the measurand Y by the ratio of the change in the measurand  $\Delta Y$  for a small change  $\Delta x_i$  in one of the input variables by the small change of this input variable  $x_i$ :

$$\frac{\partial Y}{\partial x_i} \approx \frac{\Delta Y}{\Delta x_i} \to u(Y, x_i) = \frac{\partial Y}{\partial x_i} u(x_i) \approx \frac{\Delta Y}{\Delta x_i} u(x_i) \to u^2(Y, x_i) \approx \left(\frac{\Delta Y}{\Delta x_i}\right)^2 u^2(x_i) \tag{2}$$

Thus, each uncertainty contribution (component)  $u(Y,x_i)$  is calculated between two values of the measurand Y: one corresponding to the estimated value  $x_i$  and the other one corresponding to the estimated value  $x_i$  corrected (addition or subtraction) by the uncertainty  $u(x_i)$  of this variable  $x_i$ . This approach represents a gradient method similar to the that of the first order finite difference one [2].

With the above transformation, the uncertainty of the measurand can thus be calculated from the propagation of variances in Eq. 1 as a simplified equation:

$$u^{2}(Y) = \sum_{i=1}^{n} u^{2}(Y, x_{i}) + 2 \sum_{i=1}^{n-1} \sum_{j=i+1}^{n} (u(Y, x_{i}) \cdot u(Y, x_{j})) cov(x_{i}, x_{j})$$
(3)

If assuming that all input variables  $x_i$  of the measurand's mathematical formulation (function) are non-correlated, the covariance terms  $cov(x_i, x_i)$  are zero. Eq. 3 can thus be further simplified as follows:

$$u^{2}(Y) = \sum_{i=1}^{n} \left(\frac{\partial Y}{\partial x_{i}}\right)^{2} u^{2}(x_{i}) = \sum_{i=1}^{n} u^{2}(Y, x_{i}) \approx \sum_{i=1}^{n} \left(\frac{\Delta Y}{\Delta x_{i}}\right)^{2} u^{2}(x_{i})$$
(4)

This approximated numerical method (differentiation) presents the advantage of only requiring the mathematical formula used to compute the measurand uncertainty without complex computation of partial derivatives of covariances. Moreover, this method takes into account the interactions of the variables within the mathematical formulation and non-linearities.

Under these simplification assumptions, the Kragten method is a reliable and simpler way to combine uncertainty from multiple components of a measurand. It is thus a very convenient and accurate alternative to GUM to calculate uncertainty for most scientific and engineering applications with a lower risk of miscalculations or mistakes.

One should not that the Kragten method requires that the mathematical formulation of the measurand is known and can be computed (or approximated). It also assumes that all uncertainties (standard uncertainty of the input variables and combined uncertainty) are set according to a normal probability distribution of the errors. If there is no mathematical formulation of the measurand, one should then consider using the Monte Carlo method.

Cremona et al., (2018) have assessed the validity of the Kragten numerical method against the GUM method and the Monte Carlo simulation method. They concluded that the Kragten method gives results that are very close to those of the GUM and the Monte Carlo methods but with very little computation burden and mathematical complexities [2].

#### 3. Further mathematical demonstration of the Kragten method

As shown above, if the the input variables  $x_i$  of the mathematical function  $Y=f(x_1, x_2,...,x_n)$  for computing the measurand Y are assumed to be non-correlated, then the combined standard uncertainty  $u_c(Y)$  of this measurand can be calculated as follows:

$$u_c^2(Y) = \sum_{i=1}^n \left(\frac{\partial Y}{\partial x_i}\right)^2 u^2(x_i) = \sum_{i=1}^n u^2(Y, x_i)$$

$$\to u_c(Y) = \sqrt[2]{\sum_{i=1}^n \left(\frac{\partial Y}{\partial x_i}\right)^2 u^2(x_i)} = \sqrt[2]{\sum_{i=1}^n \left(\frac{\partial Y}{\partial x_i} u(x_i)\right)^2}$$

$$\to u_c(Y) = \sqrt[2]{\left(\frac{\partial Y}{\partial x_1} u(x_1)\right)^2 + \left(\frac{\partial Y}{\partial x_2} u(x_2)\right)^2 + \dots + \left(\frac{\partial Y}{\partial x_n} u(x_n)\right)^2}$$

$$\to u_c(Y) = \sqrt[2]{u^2(Y, x_1) + u^2(Y, x_2) + \dots + u^2(Y, x_n)}$$

With  $u(x_i)$  the standard uncertainty of the input variable  $x_i$  for the measurand's function  $Y=f(x_i)$ .

The uncertainty contribution's significance S [%] of the input variable  $x_i$  can thus be computed as:

$$S_{j} = \frac{u^{2}(Y, x_{j})}{u_{c}^{2}(Y)} = \frac{\left(\frac{\partial Y}{\partial x_{j}} u(x_{j})\right)^{2}}{\sum_{i=1}^{n} \left(\frac{\partial Y}{\partial x_{i}} u(x_{i})\right)^{2}}$$

The uncertainty component (contribution) for the variable  $x_i$  is:

$$u(Y, x_i) = \frac{\partial Y}{\partial x_i} u(x_i)$$

If applying the numerical approximation (finite difference) to the partial derivative above, one can express the uncertainty component for the variable  $x_i$  as:

$$u(Y, x_i) = \frac{\partial Y}{\partial x_i} u(x_i) \approx \frac{\Delta Y}{\Delta x_i} u(x_i)$$

For the first input variable (component)  $x_1$  of the measurand's formulation  $Y=f(x_1, x_2,..., x_n)$ , the measurand's variation  $\Delta Y$  can expressed as:

$$\Delta Y = f(x_1 + \Delta x_1, x_2, ..., x_n) - f(x_1, x_2, ..., x_n)$$

For a small variation  $\Delta x_1$  of the first variable  $x_1$ .

The uncertainty component (contribution) for the first variable  $x_1$  can thus be written as:

$$u(Y, x_1) = \frac{\partial Y}{\partial x_1} u(x_1) \approx \frac{\Delta Y}{\Delta x_1} u(x_1) = \frac{f(x_1 + \Delta x_1, x_2, \dots, x_n) - f(x_1, x_2, \dots, x_n)}{\Delta x_1} u(x_1)$$

To compute this uncertainty component, one should then decide on what is the value of  $\Delta x_1$ , the small variation of the first variable  $x_1$ . Since this  $\Delta x_1$  is ought to be very small compared to the value of  $x_1$ , it is proposed to set the former as equal to the uncertainty  $u(x_1)$  (which is also supposed to be relatively small) of the variable  $x_1$ :

$$\Delta x_1 = u(x_1)$$

The uncertainty component for the first variable  $x_1$  can thus be written as:

$$u(Y, x_1) = \frac{\partial Y}{\partial x_1} u(x_1) \approx \frac{\Delta Y}{\Delta x_1} u(x_1) = \frac{f(x_1 + u(x_1), x_2, \dots, x_n) - f(x_1, x_2, \dots, x_n)}{u(x_1)} u(x_1)$$

Which can be simplified as follows:

$$u(Y, x_1) \approx \frac{f(x_1 + u(x_1), x_2, \dots, x_n) - f(x_1, x_2, \dots, x_n)}{u(x_1)} u(x_1)$$

$$\rightarrow u(Y, x_1) \approx f(x_1 + u(x_1), x_2, ..., x_n) - f(x_1, x_2, ..., x_n)$$

Proceeding accordingly for each input of the measurand's formulation, one can thus compute the combined standard uncertainty  $u_c(Y)$  of the measurand as:

$$u_c(Y) = \sqrt[2]{u^2(Y, x_1) + u^2(Y, x_2) + \dots + u^2(Y, x_n)}$$

With:

$$u(Y, x_1) = f(x_1 + u(x_1), x_2, ..., x_n) - f(x_1, x_2, ..., x_n)$$

$$u(Y, x_2) = f(x_1, x_2 + u(x_2), ..., x_n) - f(x_1, x_2, ..., x_n)$$

...

$$u(Y, x_n) = f(x_1, x_2, ..., x_n + u(x_n)) - f(x_1, x_2, ..., x_n)$$

Here again,  $u(Y,x_i)$  is the uncertainty component (contribution) of the input variable  $x_i$  for the measurand Y,  $f(x_1, x_2,...,x_n)$  is the mathematical formulation of the measurand Y with the input variables  $x_1, x_2,...,x_n$  (with set given values), each with a set given standard uncertainty  $u(x_1)$ ,  $u(x_2)$ ,...,  $u(x_n)$ , respectively.

### 4. Overview of the spreadsheet-based Kragten method for uncertainty budget and analysis

This section introduces the overview of the spreadsheet used to perform the Kragten method for uncertainty budget for the measurement of the thermal conductivity in a horizontal insulation layer (see **Figure 1**), followed by a barplot presenting the distribution of the contribution (significance) of each component of the measurand (see **Figure 2**).

To conduct this uncertainty budget with the Kragten method, one only needs the mathematical formulation of the measurand, the value of each input in the formulation of the measurand, and the standard uncertainty of each input in the formulation of the measurand (standard uncertainty for  $1\sigma$ : covering factor k = 1).

In the present case of the uncertainty budget for the measurement of the thermal conductivity, the components' standard uncertainties are as follows:

- Standard uncertainty ( $1\sigma$  confidence interval; covering factor k = 1) for the total heat flow: 0.5 W
- Standard uncertainty (1σ confidence interval; covering factor k = 1) for the parasitic heat flow: 0.28 W
- Standard uncertainty ( $1\sigma$  confidence interval; covering factor k = 1) for the thickness of the insulation layer: 0.01 m
- Standard uncertainty (1σ confidence interval; covering factor k = 1) for the length of the insulation layer:
   0.02 m
- Standard uncertainty (1σ confidence interval; covering factor k = 1) for the width of the insulation layer:
   0.02 m
- Standard uncertainty (1 $\sigma$  confidence interval; covering factor k = 1) for the insulation temperature on the hot side: 0.04 °C
- Standard uncertainty (1σ confidence interval; covering factor k = 1) for the insulation temperature on the cold side: 0.18 °C

The combined expanded uncertainty of the thermal conductivity is thus 0.041 W/m.K ( $3\sigma$  confidence interval; coverage factor k=3) (see **Figure 1**). In addition, one can see in **Figure 2** that the uncertainty of the total heat flow measurement is the most significant contributor to the overall combined uncertainty of the thermal conductivity measurement.

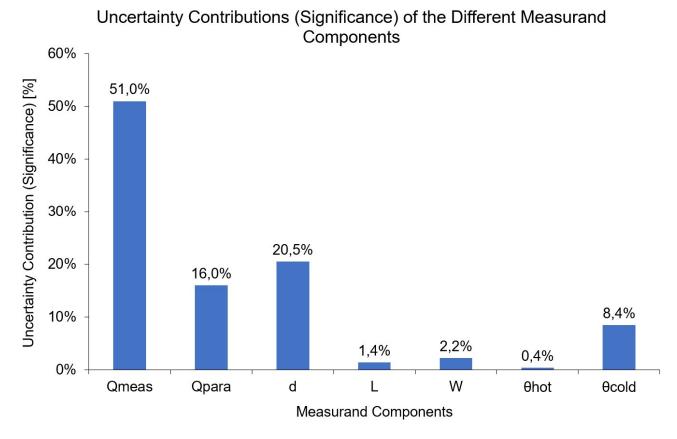
The calculation of this example with the Kragten method can be found in the spreadsheets attached to that document.

The uncertainty of the different measurand's components could be obtained directly from technical documentation, empirical data (estimate of measurement uncertainty from the standard deviation of multiple consecutive measurements) or simulation data in which each component can be varied independently of all the other ones.

#### Definition of the measurand: $\lambda$ : Thermal conductivity [W/m.K] $\lambda = \frac{(Q_{meas} - Q_{para}) \times d}{L \times W \times (\theta_{hot} - \theta_{cold})}$ Mathematical expression of the measurand: Definition of terms (measurant components): Q meas: Measured total heat flow [W] Q para: Parasitic heat flow [W] d: Thickness of the insulation [m] L: Length of the insulation [m] w: Width of the insulation [m] $\theta_{hot}$ : Insulation temperature on the hot side [°C] θ<sub>cold</sub>: Insulation temperature on the cold side [°C] Inputs from the user Component value Incremented component variable: component value + standard uncertainty Standard Relative uncertainty standard Value of (1σ; k=1) of uncertainty Component component component (1σ; k=1) of Component unit [S.I.] variable variable component as+δQ d+δd L+δL W+6W $\theta_{hot}$ + $\delta\theta_{hot}$ $\theta_{cold} + \delta\theta_{cold}$ 2,4% 21,50 21,00 21,00 21,00 21,00 21,00 21,00 W 14 0% 2 00 Q pare W 2 00 0.28 2 00 2 28 2 00 2 00 2 00 2 00 0.6 0,61 0,60 m 1,7% 0,60 0,60 0,60 0,60 0,60 4,53 0,02 0,4% 4,55 L m 4,53 4,53 4,53 4,53 4,53 4,53 3,6 0,02 3,60 3,60 3,62 3,60 0,6% 3,60 3,60 3,60 W m $\theta_{hot}$ 0,04 0,2% 22,00 22,00 22,00 22,00 22,00 22,04 22,00 °C 0,18 3,6% 5,00 5,00 5,00 5,00 5,00 5,00 5,18 Measurand evaluation with the incremented component variables 4,220E-02 | 4,051E-02 | 4,181E-02 | 4,094E-02 | 4,089E-02 | 4,102E-02 | 4,156E-02 Difference between measurand value and measurand evaluated with the incremented component variables -1,082E-03 | 6,060E-04 | -6,853E-04 | 1,807E-04 | 2,272E-04 | 9,653E-05 | -4,400E-04 (Difference) 5.16E-08 9.32E-09 1.94E-07 1 17F-06 3 67F-07 4 70F-07 3,27E-08 Combined Relative standard standard uncertainty uncertainty (1σ; k=1) of Measurand Value of the (1σ; k=1) of Measurand unit [S.I.] measurand measurand measurand Squared combined standard uncertainty of the measurand (uc2) = Sum(Difference2) W/m.K 1,51E-03 Contribution (Significance) of the different components to the squared combined standard uncertainty $({\bf u_c}^2)$ of the measurand d L W Sum 100% Relative Combined expanded expanded uncertainty uncertainty Measurand Value of the Coverage (3σ; k=3) of (3σ; k=3) of unit [S.I.] Measurand measurand factor: k measurand measurand W/m.K The thermal conductivity λ is 0,0411202008397178 W/m.K ± 0,00454488311733916 W/m.K (3σ confidence interval; coverage factor k=3)

Quantification of combined uncertainty using the Kragten spreadsheet method

**Figure 1:** Example of uncertainty budget with the spreadsheet Kragten method (thermal conductivity measurement).

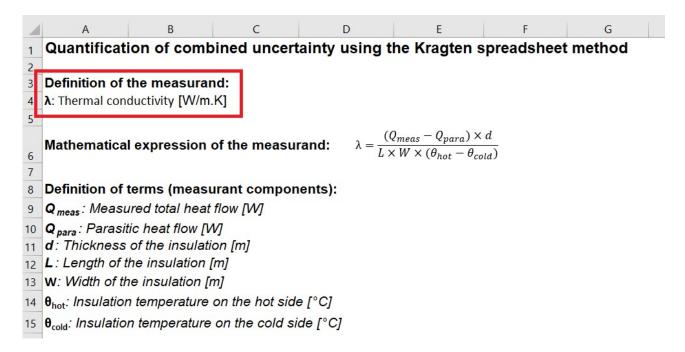


**Figure 2:** Example of uncertainty contribution (significance) analysis of the different measurand components with the Kragten method (thermal conductivity measurement).

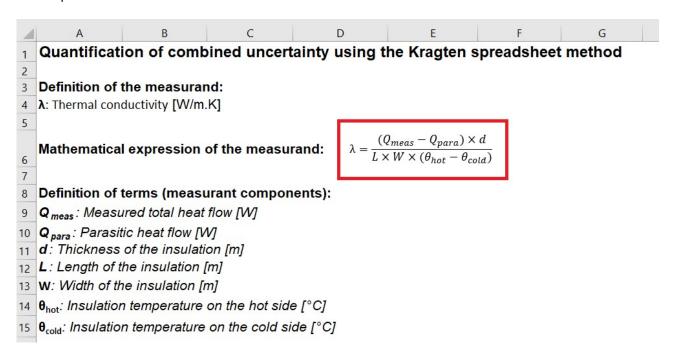
## 5. Step-by-step guidelines for using the spreadsheet-based Kragten method for uncertainty budget and analysis

To perform an uncertainty budget with the Kragten method, one is encouraged to re-use and modify one of the example spreadsheets attached to the present document and adapt it accordingly to the formulation of the measurand under consideration. Follow the next steps to modify the spreadsheet and perform the uncertainty budget correctly. Here, the uncertainty budget for measuring thermal conductivity in an insulation layer is used as an illustrative example.

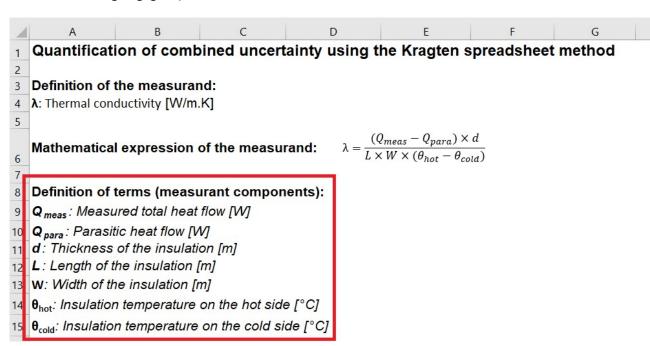
- 1/ Copy one of the Excel spreadsheet documents and rename it adequately to reflect the measurand for which the uncertainty budget is computed.
- **2/** Open the spreadsheet and select the first "Uncertainty budget" sheet. On the top of the sheet, indicate the definition of the measurand with its symbol, full descriptive name, and unit (S.I. unit).



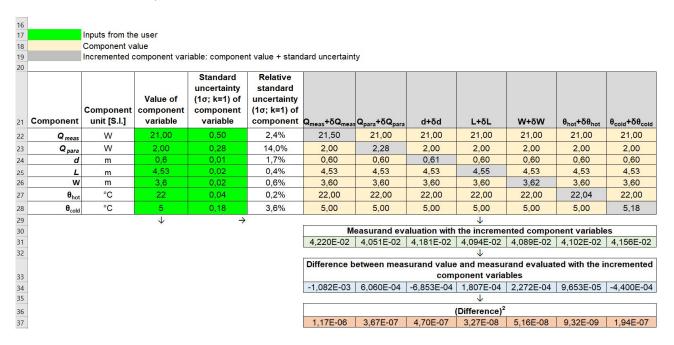
**3/** Indicate the mathematical formulation/expression of the measurand with appropriate symbols for each of its inputs.



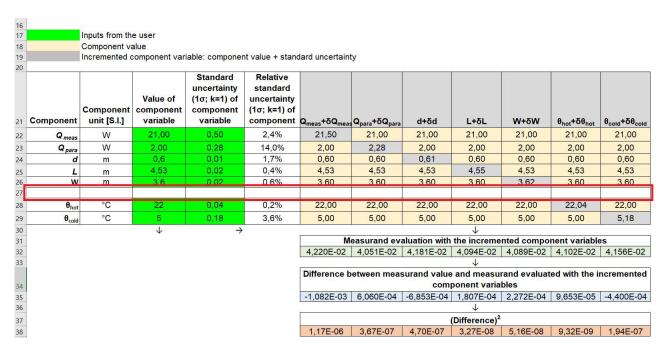
**4/** Indicate the corresponding symbol, definition, and unit (S.I. unit) of each input present in the mathematical formulation of the measurand. There is no need to include mathematical constants (e.g., "2" or "pi" or "e") which do not have any uncertainty on their value (or are assumed not to have any uncertainty or the latter being negligible).



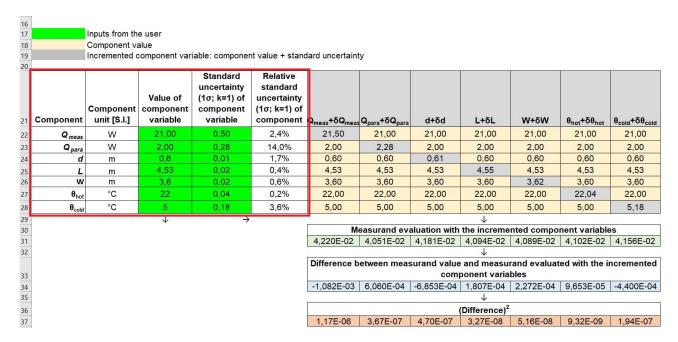
5/ Move on to the computation matrix below.



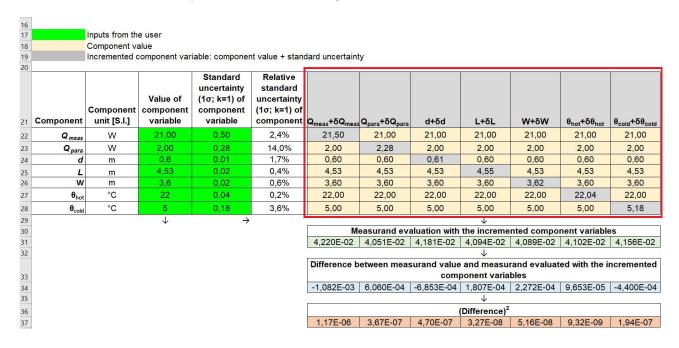
**6/** Adjust the number of lines to accommodate all components (inputs) defined above in the measurand's mathematical formulation: remove or insert new lines.



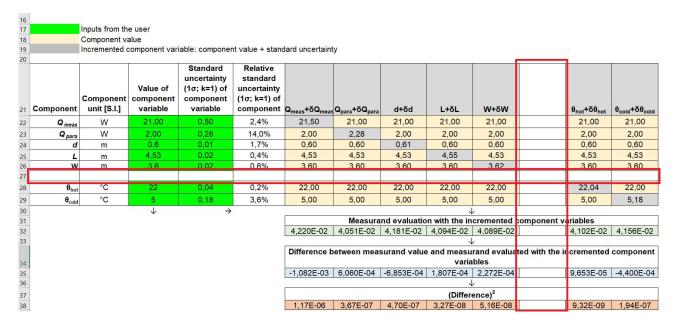
**7/** Add the corresponding component (input) symbols, unit (S.I. unit), the value of the input/component, and value of the standard uncertainty corresponding to a  $1\sigma$  (coverage factor k=1) confidence interval. The relative standard uncertainty [%] is simply calculated as the ratio of the standard uncertainty of a given component variable by the value of this component.



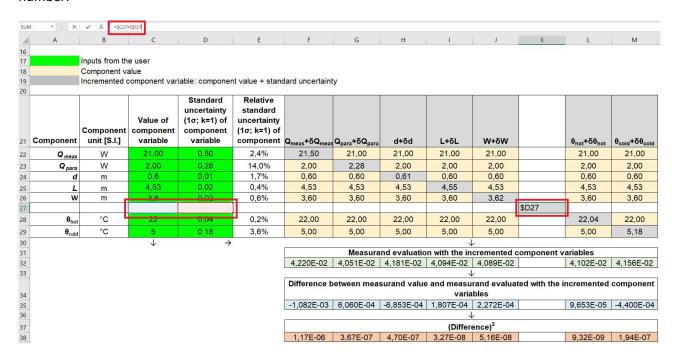
8/ Then move on to the computation matrix to the right.



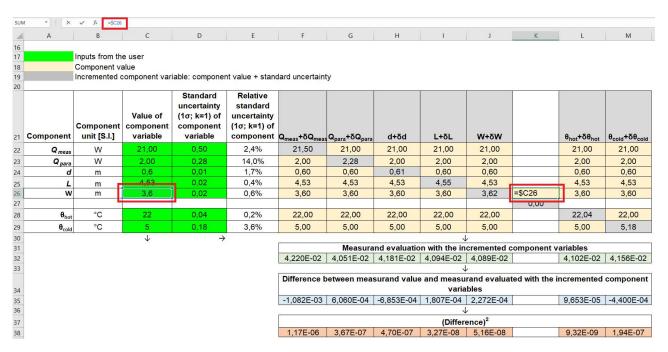
**9/** Adjust the number of columns in the matrix for it to stay a squared matrix (same number of rows and columns.



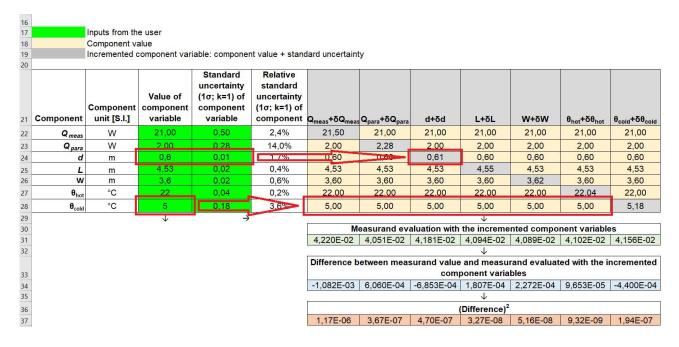
**10/** Copy-paste the grey cells on the matrix diagonal to complete the newly created diagonal cells. The diagonal cells should be the sum of the component value and the standard uncertainty of that component for the corresponding row. The formula of the cell conserves the column number/letter but not the row number.



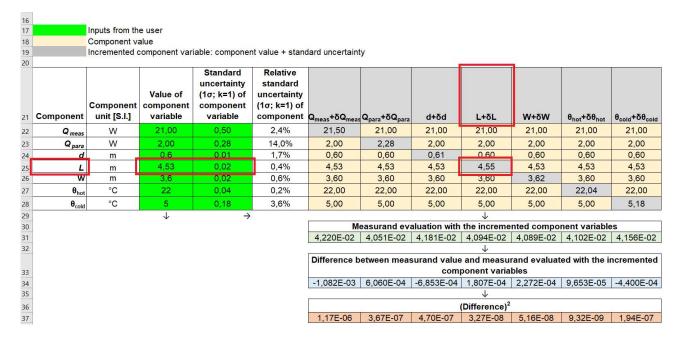
**11/** Complete all the other non-diagonal cells of the matrix as a copy of the component value for the corresponding row.



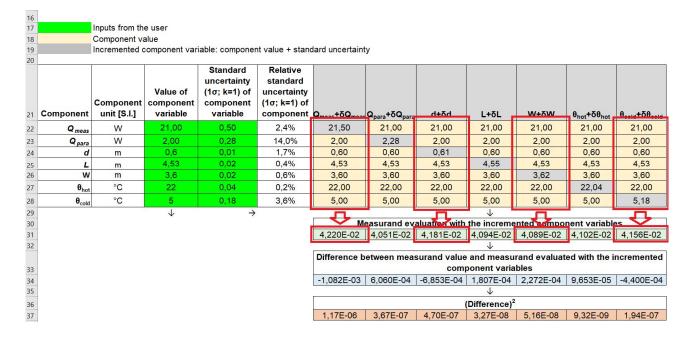
**12/** All yellow cells should thus contain a copy of the component's value. All grey cells should contain the sum of the component value and the standard uncertainty of that component for the corresponding row.



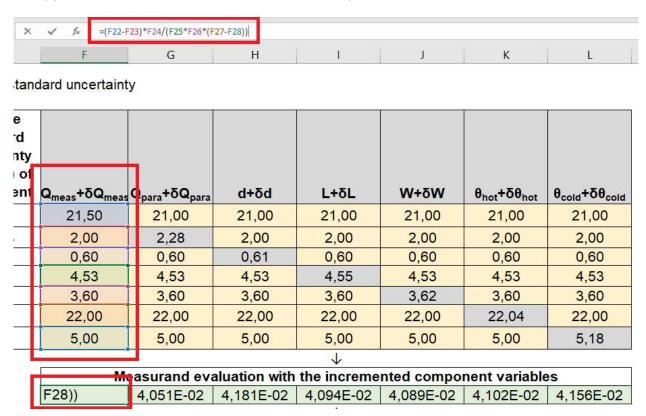
13/ Indicate the correct column name on the top of the computation matrix: it corresponds to the content of the grey cell in the corresponding column and indicates that it is the sum of the corresponding component (in this example, "L" is the length) and a small variation of that component (in this example, " $\delta$ L" a small variation of the length), with this small variation of the component being equal to the uncertainty of that component.



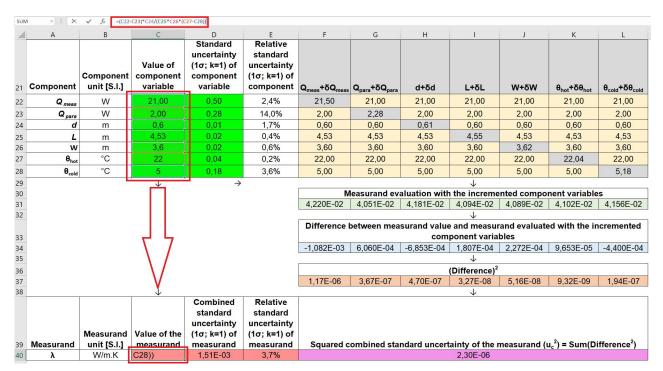
**14/** Under the computation matrix, the zone entitled "Measurand evaluation with the incremented component variables" is the implementation of the measurand's mathematical formulation using the values of the component above it as inputs to compute the measurand value.



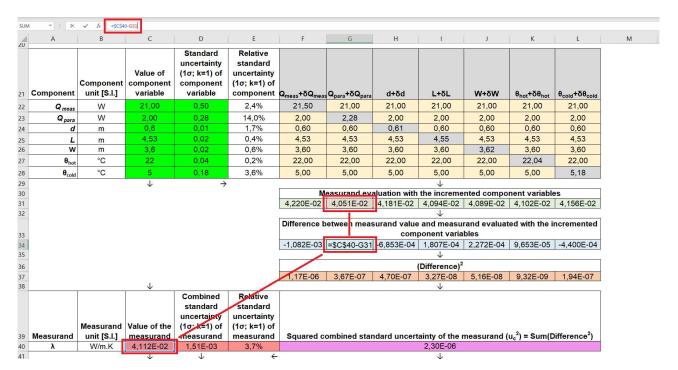
15/ Pay particular attention to the correct formulation implementation in the Excel sheet.



**16/** Move downleft to the cell corresponding to the "Value of the measurand" and implement the measurand's mathematical formulation there using only the value of the component variables (without any addition of any uncertainty. Ensure the measurand's formulation implementation is the same as in the previous step.



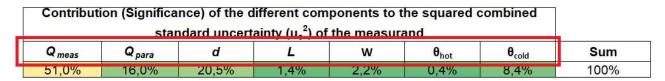
17/ For each column of the computation matrix, under the corresponding "Measurand evaluation with the incremented component variables" cell, one can find the "Difference between measurand value and measurand evaluated with the incremented component variables" cell. Make sure that all cells are completed.



**18/** All differences between the measurand evaluated with the variable values and evaluated with incremented component variables are then squared and summed up. Make sure that all "(Difference)2) cells are completed and that the "Squared combined standard uncertainty of the measurand ( $u_c^2$ ) = Sum(Difference<sup>2</sup>)" encompasses all cells of the "(Difference<sup>2</sup>)".

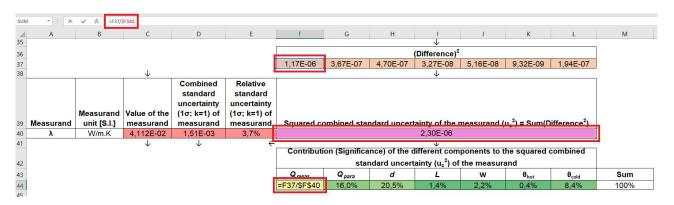
21	Component	Component unit [S.I.]	Value of component variable	Standard uncertainty (1σ; k=1) of component variable	Relative standard uncertainty (1σ; k=1) of component	$Q_{meas}$ + $\delta Q_{meas}$	Q <sub>para</sub> +δQ <sub>para</sub>	d+ōd	L+δL	W+ōW	$\theta_{hot}$ + $\delta\theta_{hot}$	$\theta_{cold}$ + $\delta\theta_{cold}$		
22	Q <sub>meas</sub>	W	21,00	0,50	2,4%	21,50	21,00	21,00	21,00	21,00	21,00	21,00		
23	Q para	W	2,00	0,28	14,0%	2,00	2,28	2,00	2,00	2,00	2,00	2,00		
24	d	m	0,6	0,01	1,7%	0,60	0,60	0,61	0,60	0,60	0,60	0,60		
25	L	m	4,53	0,02	0,4%	4,53	4,53	4,53	4,55	4,53	4,53	4,53		
26	W	m	3,6	0,02	0,6%	3,60	3,60	3,60	3,60	3,62	3,60	3,60		
27	<b>θ</b> <sub>hot</sub>	°C	22	0,04	0,2%	22,00	22,00	22,00	22,00	22,00	22,04	22,00		
28	$\theta_{cold}$	°C	5	0,18	3,6%	5,00	5,00	5,00	5,00	5,00	5,00	5,18		
29			<b>+</b>	$\rightarrow$					<b>4</b>					
30						M	easurand eva	aluation with	the increme	nted compo	nent variable	es		
31						4,220E-02	4,051E-02	4,181E-02	4,094E-02	4,089E-02	4,102E-02	4,156E-02		
32									<b>V</b>					
33						Difference between measurand value and measurand evaluated with the incremented component variables								
34						-1.082E-03	6.060E-04	-6.853E-04	1,807E-04	2.272E-04	9.653E-05	-4.400E-04		
35									<b>V</b>					
36	(Difference) <sup>2</sup>													
37						1,17E-06	3,67E-07	4,70E-07	3,27E-08	5,16E-08	9,32E-09	1,94E-07		
38		<b>↓</b>						↓						
		Measurand	Value of the	Combined standard uncertainty (1σ; k=1) of	Relative standard uncertainty (1σ; k=1) of									
39	Measurand	unit [S.I.]	measurand	measurand	measurand	Squared combined standard uncertainty of the measurand (u,²) = Sum(Difference²)								
40	λ	W/m.K	4,112E-02	1,51E-03	3,7%	2,30E-06								
41			1	<b>1</b>	<del>(</del>				<b>↓</b>					

**19/** Under the "Squared combined standard uncertainty of the measurand", one can find the zone where the contribution (significance) of the different components is calculated. Ensure each component's symbol is included in the same order as in the computation matrix.

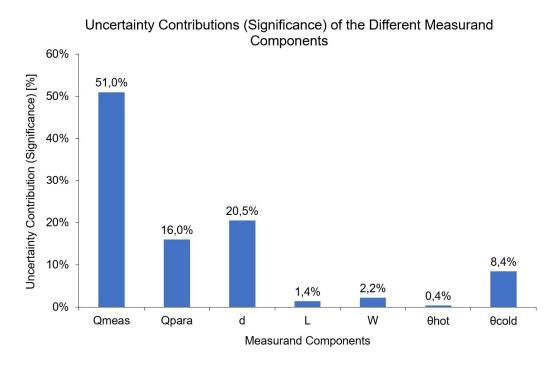


**20/** In the cells under, each component's contribution (significance) in the total combined uncertainty of the measurand is evaluated. Each component's contribution is calculated as the squared difference of the measurand evaluation with and without the component increment divided by the total squared combined standard uncertainty of the measurand.

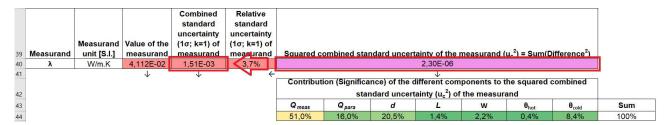
Make sure that all cells are completed and that the sum of the contributions is equal to 100%.



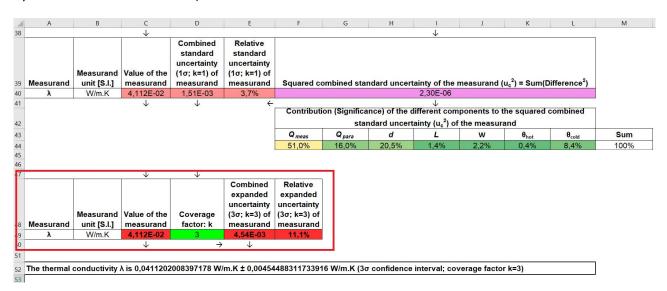
**21/** These contributions (significance) of the different components are also represented in the barplot of the second sheet in the spreadsheet.



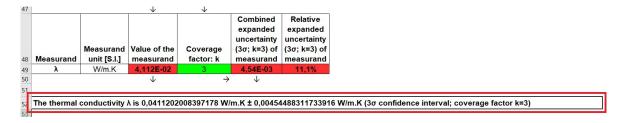
**22/** On the left of the spreadsheet, one can find the combined standard uncertainty for the measurand, which corresponds to the square root of the "Squared combined standard uncertainty of the measurand".



**23/** At the bottom of the spreadsheet, one can find the final results of the uncertainty budget: the value of the measurand, followed by the coverage factor "k" of the confidence interval for which the uncertainty is calculated, followed by the combined expanded uncertainty of the measurand (expanded to the coverage factor "k=3" or " $3\sigma$ ") and followed by the relative expanded uncertainty (the expanded uncertainty divided by the value of the measurand).



**24/** Finally, at the bottom of the spreadsheet, one can find the full statement of the measurand and its expanded uncertainty with mention of the confidence interval. Before using that statement in a document, adjust the number of decimal digits in the measurand's value and associated uncertainty to most the significant digit (figure) of the uncertainty (or 2 significant figure is the second significant decimal digit is a 5). E.g., in the present case, the statement with trimmed digits would be "**The thermal conductivity \lambda is 0.041 W/m.K \pm0.0045 W/m.K (3\sigma confidence interval)".** 



#### 6. List of uncertainty analysis examples provided with this document

6 examples of Kragten uncertainty budgets are provided in 6 Excel spreadsheets attached with this lecture note. These examples are for common calculations in the field of building physics and can be reused or modified directly to fit many purposes:

- Uncertainty budget for density measurement of a large sample. File name: Kragten\_uncertainty\_budget\_density\_large\_sample.xlsx
- Uncertainty budget for effective air permeability measurement. File name:
   Kragten\_uncertainty\_budget\_effective\_air\_permeability.xlsx
- Uncertainty budget for heat losses calculation. File name: Kragten\_uncertainty\_budget\_heat\_losses.xlsx
- Uncertainty budget for power measurement of a hydronic heating or cooling system. File name: Kragten\_uncertainty\_budget\_power\_hydronic\_system.xlsx
- Uncertainty budget for Rayleigh number calculation. File name:
   Kragten\_uncertainty\_budget\_Rayleigh\_number.xlsx
- Uncertainty budget for thermal conductivity measurement. File name:
   Kragten\_uncertainty\_budget\_thermal\_conductivity.xlsx

#### 7. Further reading and resources

The Kragten method is very well introduced by Ivo Leito in the following video: <a href="https://youtu.be/qRx8cFVitgk?si=GIAUN3BSBV48ZK3h">https://youtu.be/qRx8cFVitgk?si=GIAUN3BSBV48ZK3h</a>

Further videos on the topic of estimation of measurement uncertainty can be found in the following video playlist: <a href="https://www.youtube.com/@estimationofmeasurementunc1399">https://www.youtube.com/@estimationofmeasurementunc1399</a>

#### References

- [1] J. Kragten (1994). Calculating Standard Deviations and Confidence Intervals with a Universally Applicable Spreadsheet Technique. Analyst 119(10), 2161-2165. <a href="https://doi.org/10.1039/an9941902161">https://doi.org/10.1039/an9941902161</a>
- [2] P. Cremona, T. Rogaume, F. Richard, B. Batiot (2018). Application of the Kragten method in order to evaluate the uncertainty of the heat release rate determination using of the cone calorimeter. Proceedings of the 3rd European Symposium on Fire Safety Science, IOP Conference Series: Journal of Physics 1107, 032019. <a href="https://doi.org/10.1088/1742-6596/1107/3/032019">https://doi.org/10.1088/1742-6596/1107/3/032019</a>

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