ISO 24185:2022-08 (E)

Evaluation of the uncertainty of measurements from a stationary autocorrelated process

Contents

Page

Foreword iv

Introduction v

1 Scope 1

2 Normative reference 1

3 Termsanddefinitions 1
3.1 Terms 1
3.2 Abbreviated terms and symbols 1
3.2.1 Abbreviated terms 1
3.2.2 Symbols 2

4 Stochastic process and time series 2
4.1 General 2
4.2 Autocovariance and autocorrelation of a stochastic process 3
4.3 Stationary process 3
4.3.1 General 3
4.3.2 White noise 3
4.4 Estimation of the mean, autocovariance, and autocorrelation for a stationary process 4
4.4.1 Estimation of 4
4.4.2 Estimation of () and () 4
4.5 Tests of autocorrelation of stationary process data 4

5 Uncertainty of a sample mean for stationary measurements 5

6 Stationary measurements with Type B evaluation of uncertainty 7

7 The case of a weighted mean 8

Annex A (informative) Three practical examples 9

Bibliography 15