

SIMPLE AND ACCURATE METHOD TO EVALUATE TYPE A STANDARD AND EXPANDED UNCERTAINTIES OF MEASUREMENT FOR THE LAPLACE DISTRIBUTED OBSERVATIONS

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Abstract

The article proposes and investigates a simple and accurate evaluation of the standard and expanded uncertainty of the Laplace population median. When the number of observations is n , a known probability distribution describing the sample median for $n - 2$ observations was used to approximate the uncertainty of the population median. The proposed approximation was tested by comparison with exact results for $n \leq 10$ and by the Monte Carlo method. It has been shown that the standard and expanded (confidence level $p = 0.90, 0.95$ and 0.99) uncertainties determined by proposed approximation differ from values determined by MCM less than about 1%. Using the median instead of the mean value as the measurement result provides a lower measurement uncertainty of about 25% when $n \geq 35$, and over 29% when $n \geq 70$.

Keywords: uncertainty of measurement, population, Laplace, median, distribution, approximation.

1. Introduction

1.1. General assumptions

The basic requirement of any measurement is to evaluate its uncertainty GUM [1]. The essence of the definition given in [1] is that the uncertainty characterizes the dispersion of the possible values of the measurand μ around the obtained result m . Therefore, in general correct determining the measurement uncertainty needs the *probability density function* (PDF) $p(\mu|m)$ of the measurand value μ around the observed result m [1]. In this article, the evaluation of the standard and expanded uncertainties will be presented applied the processing of $n > 10$ independent observations drawn from a population with a Laplace distribution. Therefore, at the beginning, the generally known formulas related to the Laplace distribution will be presented in brief, which will be used in the next parts of the article.

For a Laplace or *double exponential* (DE) population, the PDF of random variable x is given by well known function [2, 3]:

$$p_p(x; \mu, \sigma) = \frac{1}{2\sigma} e^{-\frac{|x-\mu|}{\sigma}}, \quad (-\infty < x < \infty), \quad (1)$$

where μ ($-\infty < \mu < \infty$) is the location - population median and σ ($\sigma < \infty$) is the scale - population mean absolute deviation parameters. For this distribution expectation is equal to the population median: $E(x) = \mu$, and variance is: $\text{var}(x) = 2\sigma^2$. Of course, here σ is not means the population standard deviation.

The use of the Laplace distribution has a long history, and it is one of the best studied distributions in terms of its properties, including those related to parameter estimation, error analysis and measurement uncertainty. There are many publications in which the properties of this distribution are presented very thoroughly in theoretical terms and a detailed analysis of various aspects related to this distribution is given [1, 2]. The Laplace distribution is used to describe various populations associated with the measurement of physical quantities when performing tests on various objects and processes [2 – 6]. For example, when measurand is a difference of two independent exponentially distributed time intervals the Laplace distribution is natural approximation of the measured observations [3]. Laplace distribution can be used to modeling navigation errors and other processes related to measurements on the ground made from aircraft [2]. This distribution is also used when studying speech signals and signals distorted by impulse noise and strength of flows in some materials [3]. An overview of various applications of the Laplace distribution for modeling various processes in various fields of physics, namely in image and speech recognition, ocean engineering, hydrology astronomers, finance and others is presented in [4]. In such fields often, the Laplace distribution can provide a better model to describe observations of this kind than the normal distribution with common variance [4]. A comprehensive approach to describe various aspects of road surface/elevation by using Laplace distribution is present in [5].

In [6] it was found that uncertainties in many physical systems have impulsive properties and are therefore poorly modeled by Gaussian distributions, while the Laplace distribution model gives more adequate results. Obtained results shown that the introduction of such an estimator demonstrating marked resilience to large, un-modeled spikes in the measurements.

Therefore, the use of the Laplace model to analyze the development of measurement observations has not only theoretical significance, but also has practical applications.

It is well known [2, 3] that for n independent observations x_i ($i=1, \dots, n$) drawn from the Laplace population, the sample median m is *maximum likelihood estimator* (MLE) of the population median μ , and an estimator of the population mean absolute deviation σ is a sample mean absolute deviation s [2, 3]:

$$m = \begin{cases} x_{(n-1)/2}^{(s)}, & n \text{ is odd,} \\ \frac{x_{n/2}^{(s)} + x_{n/2+1}^{(s)}}{2}, & n \text{ is even,} \end{cases} \quad s = \frac{1}{n} \sum_{i=1}^n |x_i - m|, \quad (2)$$

where $x_i^{(s)}$ are the ordered observations.

There are a lot of publications [6 – 10] related to the parameter estimation of Laplace distribution by different methods, mainly MLE (maximum likelihood estimator) and MME (method of moment estimator). Namely, in [6] an estimator for a discrete-time scalar linear system with additive Laplace measurement and process noise is introduced, and simulation results of the estimator are given. In [7] a new method of moment estimator was derived and the asymptotic normality of its distribution was presented, and this estimator was compared with the widely used maximum likelihood estimator. In [8] the approximations for the variance of the sample median only for small and moderate sample sizes and also exact formulas for the probability density function and for the variance of the median are given. In [9], both theoretical analysis (multivariate delta method) and simulation study analyzed the effectiveness of the classical method of moments for estimating the parameters of symmetric generalized Laplace distributions in comparison with maximum likelihood estimation. In order to improve the efficiency, modifications to the method of moments were proposed, by taking absolute moments, which improved the performance of the method of moments. The results of research carried out to compare the accuracy of the maximum likelihood estimator with the classical method of moment determining by statistical simulations of quantities described by the Laplace

distribution are presented in [10]. Comparison of the accuracy of estimators includes determining the systematic error, theoretical and simulated variances, as well as the mean square error and determining the coefficient of skewness, kurtosis and histogram analysis is given in [10].

However, these studies, like many others, concern the properties of estimators m and s as random quantities at given values of μ and σ , and do not examine the properties μ and σ of distribution parameters at given estimator values of m and s . In theory of estimation the estimators m and s are the random quantities with appropriate PDFs: $p_m(m|\mu, \sigma)$, $p_s(s|\sigma)$, which depend on the population parameters μ, σ . The randomness of the m and s estimates can be interpreted as their possible values obtained by processing the observations by repeatedly drawing samples of size n from the population with the same location μ and scale σ parameters. It well known [2, 3] that PDF $p_m(m|\mu, \sigma; k)$ of sample median m based on the PDF of order statistics [12] and depend on the n number of observations. For n odd ($n = 2k+1$) and even ($n=2k$), $k = 0, 1, 2, \dots$) using normalized ratio $u = (m - \mu)/\sigma$ these PDFs are [2]:

$$p1_u(u; n) = \frac{n!}{\left[\left(\frac{n-1}{2}\right)!\right]^2} e^{-\frac{n+1}{2}|u|} \left(2 - e^{-|u|}\right)^{\frac{n-1}{2}}, \quad (3)$$

$$p2_u(u; k) = \frac{n! e^{-n|u|}}{\left[\left(\frac{n}{2}-1\right)!\right]^2 2^{n-1}} \left[\sum_{i=0}^{\frac{n-2}{2}} \frac{(-1)^i C_{\frac{n-1}{2}}^i 2^{\frac{n-1-i}{2}}}{\frac{n}{2} - 1 - i} \left(e^{\left(\frac{n-1-i}{2}\right)|u|} - 1 \right) + \frac{1}{n} + (-1)^{\frac{n-1}{2}} |u| \right]. \quad (4)$$

If it is known exactly that the population have a Laplace distribution, then the question arises: how effective is the use of the median from the registered observations compared to the use of the mean value? Theoretically, for the Laplace distribution (1), the median $med = X_{0.5}$ as $p=50\%$ of the quantile at the point x_p have asymptotic normal distribution and the variance of median depends on the PDF [11]: $\text{var}(x_{med}) = \sigma^2/n$. In contrast, the theoretical variance of the arithmetic mean value \bar{x} of n observations taken from the population (1) is twice as large $\text{var}(\bar{x}) = 2\sigma^2/n$. From the comparison of these two values, we see that for a population with a Laplace distribution, the median has a variance theoretically 2 times smaller compared to the variance of the mean value. This means that for obtain the same standard deviation when using the median as the result of measurement, 2 times fewer observations are required than when using the mean value. Inversely, for the same number of observations, the use of the median provides theoretically about $\sqrt{2} \approx 1.41$, or about 41% less standard deviation than if the mean value is used. However, this concerns the quality of the estimator - the sample median. To compare the measurement uncertainty if the result is the median with the uncertainty if the result is the arithmetic mean, the dependence of the uncertainty on the number of observations should be carefully examined.

1.2. The standard and expanded uncertainties of a population median as measurand

In praxis, after a given experiment, *i.e.* using single sample that consists of n observations x_1, x_2, \dots, x_n , the specific numeric values of estimators $m = m_e$ and $s = s_e$ (4) are determined. Therefore after measurement experiment the values m_e and s_e are known, *i.e.* not a random. From the point of view of uncertainty it is obvious that the same values of the estimates m_e and

s_e , which were determined from a sample drawn from a population with parameters, say, μ_1 and σ_1 , can also be obtained from the same type population with slightly different parameters μ_2 and σ_2 . I.e., sampling from the same type of population with slightly different parameters μ and σ may result in the same estimates values m_e and s_e . Then question arises: what values μ , σ of population parameters may correspond to the estimates m_e , s_e obtained from the given measurement experiment [12, 13]. For the correct answer to this question, after carryout the measurement experiment the population parameters μ , σ should be considered as random variables. Then, for simplicity, we will use the usual estimate: $m_e=m$, $s_e=s$. Hence having determined in given experiment numerical values of the sample median m and the absolute median deviation s to correct describe the random population median μ it is necessary to have its PDF $p_\mu(\mu|m, s; n)$. Only using this PDF, the values of standard and expanded uncertainties of population median can be determined fully correctly. Namely, the Type A standard uncertainty $u_A(\mu|s; n)$ of the population median is:

$$u_A(\mu|s; n) = s_\mu(\mu|m, s; n) = \sqrt{\int_{-\infty}^{\infty} (\mu - m)^2 p_\mu(\mu|m, s; n) d\mu} \quad (5)$$

Due to the fact that the Laplace distribution (1) is described by a modulus function, deriving the distribution $p_\mu(\mu|m, s; n)$ of the population median, especially for numbers of observations from a few and more, is an extremely difficult task [13]. If in the case of a normal or uniform population there are general expressions for the PDF of the location parameter for an arbitrary n , then for the Laplace population it is impossible, but it is possible to derive this distribution only for a specific sample size. For example, in [13] the exact PDF $p_w(w)$ for normalized ratio $w = \frac{\mu - m}{s \cdot n}$ and DF $F_w(w)$ are derived for the number of observations $n = 3$, and $n = 5$. In [11] the exact PDFs $p_\tau(\tau; n)$ for the normalized ratio:

$$\tau = \frac{\mu - m}{s} \quad (6)$$

of population median were derived for the number of observations $2 \leq n \leq 10$.

From (5) using (6) the exact value of standard uncertainty $u_A(\mu)$ of population median can be determined using estimated absolute median deviation s (2):

$$u_A(\mu) = \sigma_\mu = \sigma_\tau(n) \cdot s, \quad \sigma_\tau(n) = \sqrt{\int_{-\infty}^{\infty} \tau^2 p_\tau(\tau; n) d\tau} \quad (7)$$

where $\sigma_\tau(n) = \sigma_\tau = u_A(\tau)$ is a standard deviation of the normalized population median (6).

The exact values of a standard deviation σ_τ of the normalized population median determined by (7) are given in [14]. In [12] it was shown that in the case of two-parameter populations, with the appropriate choice of estimators of location and scale parameters, the standard deviations of these parameters decrease proportionally to the square root of $n-3$ ($\sim 1/\sqrt{n-3}$). I.e. the standard uncertainty of population median (and also population absolute median deviation) can be determined completely correct only when $n \geq 4$. Due to dependency of standard uncertainty proportionally to $\sim 1/\sqrt{n-3}$ it is advisable to modify the $\sigma_\tau(n)$ values by

multiply on $\sqrt{n-3}$, i.e., a the modified value of standard uncertainty is:

$$\sigma_{u_A, \text{mod}}(n) = \sigma_{\tau}(n) \cdot \sqrt{n-3}. \quad (8)$$

This modification ensures the stabilization of its value when n changes. Therefore, using $\sigma_{u_A, \text{mod}}(n)$ standard uncertainty of population median can be determined by:

$$u_A(\mu) = \sigma_{u_A, \text{mod}}(n) \cdot \frac{s}{\sqrt{n-3}}. \quad (9)$$

For the confidence level p the expanded uncertainty $U_{p, \tau}(\tau; n)$ of normalized population median is a solution of the nonlinear equation:

$$U_{p, \tau}(\tau; n) = \text{solve} \left\{ F_{\tau} [U_{p, \tau}(\tau; n)] = \frac{p+1}{2} \right\}, \quad (10)$$

where $F_{\tau}(\tau; n)$ is distribution function of normalized population median. Thus the expanded uncertainty of population median is:

$$U_{p, \mu}(\mu) = U_{p, \tau}(\tau; n) \cdot s = k_{Up}(p; n) \cdot u_A(\mu), \quad (11)$$

where coverage factor $k_{Up}(p; n)$ is:

$$k_{Up}(p; n) = \frac{U_{p, \mu}(\mu)}{u_A(\mu)} = \frac{U_{p, \tau}(\tau; n)}{\sigma_{\tau}(n)}. \quad (12)$$

1.3. The problems to derive exact PDF for population median

As was shown in [13, 14], for observation numbers over 5, the expressions for the PDF $p_{\tau}(\tau; n)$ of normalized median population become increasingly complex. In this regard, in [6] stated: “The derivation of the exact distributions becomes quite tedious as n increases”. For example, the expression for the PDF of the median population for $n = 10$ observations takes up a whole page written in small symbols [14]. So even if we have PDF expressions for $n > 10$, due to their enormous complexity, the practical use of such formulas to determine the standard and expanded uncertainties is also extremely difficult. To solve the problem related to the large sample size the various approximations and the asymptotic PDFs and DFs have been proposed and studied [13, 15, 17], which are mainly used to determine confidence intervals of the population median when estimates (2) are determined from the experiment.

Namely in [13] a few approximated methods, used to determine confidence intervals of population median and median absolute deviation, are study. Only for $n = 3$ and 5 the exact

PDFs of normalized quantity $W_n = \frac{\hat{\theta} - \theta}{n \cdot \hat{\sigma}}$ (using notation $\hat{\theta} = \text{median}(x_i)$ of estimated median

and $\hat{\sigma} = \frac{1}{n} \sum_{i=1}^n |x_i - \hat{\theta}|$ is an absolute median deviation) are given in [13]. Also asymptotic and

approximate distributions are investigated in [13]. It was stated, that “asymptotic distributions are not adequate approximations for moderate sample sizes”. To improve over the asymptotic distribution W_n the approximation based on the ratio of two independent normal variables (so called Normal/Normal approximation) is investigated in [13]. Another approximation, so called Median/ χ^2 approximation in the form of the ratio of the median to an independent chi-square variable, based on the fact that the exact density of the sample median can be determined analytically and since a chi-square (χ^2) approximation for $\hat{\sigma}$ is better than a normal

approximation, is investigated in [13]. It was shown that last approximation gives better results in comparison with so called Normal/Normal approximation. A few numerical examples for $n = 3, 5, 9, 15$ and 33 related to determine of the cumulative probability $P\left[n^{\frac{3}{2}}W_n = \sqrt{n} \cdot \tau < z\right]$

for the some given values of z are also presented in [13]. The presented results and given in Appendix showed that such approximations are asymptotically correct, but they do not always provide sufficient accuracy.

In [15] the conditional confidence intervals were constructed using appropriate so called ancillary statistics. For the arbitrary sample size to determine of approximate value of confidential intervals the MCM can be used. In [16] the constructing of the confidence intervals for DE distribution based on simulated data is studied. The results are compared with the Student confidence intervals. The results obtained are illustrated in example of $n=10$ observations. Unfortunately, it seems that some numerical values in this example should be corrected. A large number of publications [17 – 21] concern the interval estimation relate to the censored samples.

The aim of the next investigations is to propose a simple and accurate method for approximately determining the standard and expanded uncertainty of measurement, in which the result is the median of sample taken from the Laplace population, and also investigate the accuracy of proposed method using a Monte Carlo method. In addition, the goal is also to prove the effectiveness of the median compared to the arithmetic mean value in terms of measurement uncertainty.

2. Proposed approximation of PDFs of population median by PDFs of sample median for $n - 2$ sample size for the uncertainties evaluation

From the general properties of estimators [11], it follows that as the number of observations increases ($n \rightarrow \infty$), the PDF $p_m(m|\mu, \sigma; n)$ of the parameter estimator m at known values of the population parameters μ and σ the PDF $p_\mu(\mu|m, s; n)$ of the population parameter μ at a known value of the estimators m and s become increasingly close. For example, it is well known that for a normal population $N(\mu, \sigma)$ the PDF of the normalized arithmetic mean value \bar{x} : $u = (\bar{x} - \mu)/\sigma$ with known μ and σ is also normal, while the distribution of the normalized ratio $t = (\mu - \bar{x})/s$ of μ with known values of the estimators \bar{x} and $s = \text{stdev}(x)$ is the Student's t -distribution. But when the number of observations increases ($n \rightarrow \infty$), the Student's distribution becomes closer and closer to a normal distribution. Besides, when the sample median m (2) is the result of the measurement, then number degrees of freedom is $d = n - 1$, while, as already shown in [12], in the analysis of variance of the median of the population the number $n - 3 = d - 2$ occurs, *i.e.* by 2 smaller. These facts can be used to formulate the hypothesis of approximating the PDF $p_\tau(\tau; n)$ of the normalized ratio τ (6) of the population median μ by the distributions $p_u(m; n - 2)$ (3), (4) of the normalized ratio $u = (m - \mu)/\sigma$ of the median estimator m for a number of observations $n - 2$, *i.e.*, 2 smaller. This hypothesis can be easily verified, since the exact expressions for the probability distributions $p_\tau(\tau; n)$ of the normalized median τ (8) at numbers of $n=2, \dots, 10$ are known [14], and also based on the sample median distributions $p_u(m; n)$ (3), (4). Namely, Fig. 1 shows pairs of population normalized median PDFs $p_\tau(\tau; n)$ [14] for $n = 5, \dots, 10$ and sample normalized median PDFs $p_u(u; n - 2)$ for $n - 2 = 3, \dots, 8$. From these data, one can visually see a very good convergence of these PDFs, even practically indistinguishable.

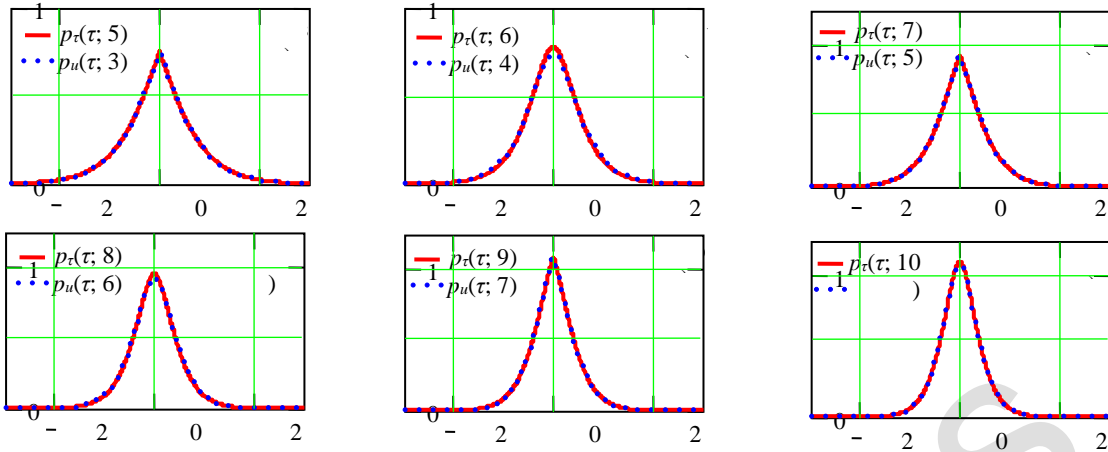


Fig. 1. The PDFs of normalized population median $p_\tau(\tau; n)$ for $n = 5, \dots, 10$ (solid red) and normalized sample median $p_u(\tau; n-2)$ (dot blue) for $n = 3, \dots, 8$ accordingly: $n=5$ (a); $n=6$ (b); $n=7$ (c), $n=8$ (d), $n=9$ (e), $n=10$ (f).

More informative are the differences between $p_u(\tau; n-2)$ and $p_\tau(\tau; n)$ PDFs $\Delta p(\tau; n) = p_u(\tau; n-2) - p_\tau(\tau; n)$. For odd $n \geq 5$ the difference between these PDFs is less than 0.002, while for even n although it is slightly larger, but also very small. Due to the closeness of the PDFs, closeness of the standard deviations of the exact $\sigma_\tau(n)$ and approximated $\sigma_u(n-2)$ determined by distributions (5) and (6) is expected. The standard deviations of the normalized sample median can be determined by (5), (6). Namely, for odd n :

$$\sigma_{1_u}(n) = \sqrt{\text{var}1_u(n)} = \sqrt{\frac{n!}{\left(\left(\frac{n-1}{2}\right)!\right)^2 2^{\frac{n-9}{2}}} \left[\sum_{i=0}^{\frac{n-1}{2}} \frac{(-1)^i C_{\frac{n-1}{2}}^i}{2^i (n+1+2i)^3} \right]}, \quad (13)$$

and for the even n :

$$\sigma_{2_u}(n) = \sqrt{\frac{(n!)}{\left(\left(\frac{n}{2}-1\right)!\right)^2 2^{n-3} n^3} \left[\sum_{i=0}^{\frac{n-2}{2}} \frac{(-1)^i C_{\frac{n-1}{2}}^i \cdot \left((n+1+i)^2 + \frac{3}{4} n^2 \right)}{2^{i-\frac{n}{2}-2} (n+2+2i)^3} \right] + \frac{1 + (-1)^{\frac{n-1}{2}} \cdot 3}{n}}. \quad (14)$$

The exact $\sigma_\tau(n)$ [14] and approximate $\sigma_u(n)$ values (13), (14) of standard deviations of sample median for $n = 4, \dots, 10$ are given in Table 1. The analysis shows that the standard deviation of the sample median determined for $n-2$ observations very good approximates the standard deviation of the population median for n observations. The relative differences

$$\delta_\sigma(n) = \left(\frac{\sigma_u(n-2)}{\sigma_\tau(n)} - 1 \right) \cdot 100\% \text{ between these standard deviations are given in Table 1. This}$$

table shown that when number of observations is $n \geq 6$ the differences between standard approximated and exact standard deviations of normalized median and also relative differences between the $\sigma_{u_A, \text{mod}}(n)$ (8), $\sigma_{u, \text{mod}}(n-2) = \sigma_u(n-2) \cdot \sqrt{n-3}$ are less than 1% (0.56%), *i.e.*, negligibly small. Therefore, the standard deviation of the normalized population median can be approximated as:

$$u_A(\tau) = \sigma_\tau(n) \approx \sigma_u(n-2); \quad \sigma_{u, \text{mod}}(n-2) = \sigma_u(n-2) \cdot \sqrt{n-3}, \quad (15)$$

Table 1. The exact $\sigma_\tau(n)$ [14] and approximate $\sigma_u(n-2)$ (15) values of the standard deviation of normalized population median and also exact $\sigma_{u_{A,mod}}(n)$ and approximated $\sigma_{u_{mod}}(n-2)$ modified values and relative differences (in %) between them ($n = 4, \dots, 10$).

| n | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------------------|--------|--------|--------|--------|--------|--------|--------|
| Exact, $\sigma_\tau(n)$ | 1.0548 | 0.8299 | 0.6518 | 0.5952 | 0.5113 | 0.4845 | 0.4326 |
| Approx., $\sigma_u(n-2)$ | 1 | 0.7993 | 0.6482 | 0.5926 | 0.5108 | 0.4854 | 0.4328 |
| Exact, $\sigma_{u_{A,mod}}(n)$ | 1.0548 | 1.174 | 1.129 | 1.191 | 1.143 | 1.187 | 1.145 |
| Approx., $\sigma_{u_{mod}}(n-2)$ | 1 | 1.130 | 1.123 | 1.185 | 1.142 | 1.189 | 1.145 |
| $\delta_\sigma(n)$, % | 5.48 | 3.82 | 0.56 | 0.44 | 0.10 | -0.20 | -0.05 |

Similarly, the difference $\Delta F(\tau; n) = F_u(\tau; n-2) - F_\tau(\tau; n)$ between the distribution functions $F_u(\tau; n-2)$ and $F_\tau(\tau; n)$ is very small. Namely, for odd $n \geq 5$ the differences $\Delta F(\tau; n)$ are less than $2 \cdot 10^{-3}$, (i.e. less than 0.2% of DF maximal value 1) and for even $n \geq 6$ the differences $\Delta F(\tau; n)$ are less than 10^{-2} (i.e., less than 1%). When $n=8$ and 10 these differences are less than $5 \cdot 10^{-3}$ (i.e., less than 0.5%).

For accuracy comparison purposes for the $n = 4, \dots, 10$ in Table 2 the exact $U_{p,\tau}(\tau; n)$ [14] and approximated $U_{p,u}(u; n-2)$ values of expanded uncertainties

$$U_{p,u}(u; n-2) = \text{solve} \left\{ F_u \left[U_{p,u}(u; n-2) \right] = \frac{p+1}{2} \right\}, \tag{16}$$

and exact $k_{U_p}(p; n)$ (12) and approximated $k_{U_{p,u}}(p; n-2)$

$$k_{U_{p,u}}(p; n-2) = \frac{U_{p,u}(u; n-2)}{\sigma_u(n-2)} \tag{17}$$

values of coverage factors are presented. The relative approximation errors $\delta_{U_p}(n) = \left(\frac{U_{p,u}(u; n-2)}{U_{p,\tau}(\tau; n)} - 1 \right) \cdot 100\%$ of these expanded uncertainties are also given in Table 2.

Table 2. Exact $U_{p,\tau}(\tau; n)$ [14], approximate $U_{p,u}(u; n-2)$ expanded uncertainties and exact $k_{U_p}(p; n)$, approximated $k_{U_{p,u}}(p; n-2)$ values of coverage factors and also relative difference $\delta_{U_p}(n)$ between exact and approximate uncertainties.

| n | | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--------|-------------------------------|--------|--------|--------|--------|--------|--------|--------|
| p=0.90 | Exact $U_{p,\tau}(\tau; n)$ | 1.5024 | 1.3144 | 1.0367 | 0.9702 | 0.8287 | 0.7948 | 0.7060 |
| | Approx. $U_{p,u}(u; n-2)$ | 1.6359 | 1.3067 | 1.0608 | 0.9715 | 0.8368 | 0.7971 | 0.7097 |
| | Exact $k_{U_p}(p; n)$ | 1.4244 | 1.5839 | 1.5904 | 1.6300 | 1.6209 | 1.6407 | 1.6321 |
| | Approx. $k_{U_{p,u}}(p; n-2)$ | 1.6359 | 1.6348 | 1.6366 | 1.6394 | 1.6382 | 1.6420 | 1.6399 |
| p=0.95 | Exact $U_{p,\tau}(\tau; n)$ | 2.0000 | 1.6841 | 1.3226 | 1.2237 | 1.0421 | 0.9945 | 0.8811 |
| | Approx. $U_{p,u}(u; n-2)$ | 2.0565 | 1.6681 | 1.3267 | 1.2267 | 1.0428 | 0.9994 | 0.8817 |
| | Exact $k_{U_p}(p; n)$ | 1.8961 | 2.0294 | 2.0252 | 2.0558 | 2.0382 | 2.0529 | 2.0369 |
| | Approx. $k_{U_{p,u}}(p; n-2)$ | 2.0565 | 2.0870 | 2.0468 | 2.0700 | 2.0415 | 2.0588 | 2.0373 |
| p=0.99 | Exact $U_{p,\tau}(\tau; n)$ | 3.4456 | 2.6121 | 2.0252 | 1.8030 | 1.5343 | 1.4364 | 1.2728 |
| | Approx. $U_{p,u}(u; n-2)$ | 2.9951 | 2.4913 | 1.916 | 1.7978 | 1.4959 | 1.4464 | 1.2573 |
| | Exact $k_{U_p}(p; n)$ | 3.2667 | 3.1477 | 3.1071 | 3.0290 | 3.0009 | 2.9650 | 2.9423 |

| | Approx. $k_{Up,\mu}(p;n-2)$ | 2.9951 | 3.1169 | 2.9559 | 3.0338 | 2.9287 | 2.9797 | 2.9050 |
|------------------------|-----------------------------|--------|--------|--------|--------|--------|--------|--------|
| $\delta_{Up}(n)$,% | p=0.90 | 8.9 | -0.58 | 2.33 | 0.13 | 0.97 | 0.28 | 0.52 |
| | p=0.95 | 2.8 | -0.95 | 0.31 | 0.24 | 0.07 | 0.49 | 0.07 |
| | p=0.99 | -13 | -4.62 | -5.4 | -0.28 | -2.5 | 0.7 | -1.22 |

From data presented in Table 2 it can see that when $n \geq 7$ and $p = 0.90, 0.95$ the approximated value of expanded uncertainty differ from exact value less than 1%, and for $p = 0.99$ is less than 2,5%. Because it is generally accepted [1] that the uncertainty is represented by no more than two significant figures, which corresponds to approximately 5% accuracy. Therefore, from the point of view of standard and expanded uncertainty, the accuracy of the proposed approximation meets the requirements, *i.e.* it is sufficient.

It follows from the above results that the basic parameters: standard uncertainty and expanded uncertainty (confidence interval) of population median can be determined sufficiently precisely in a very simple way on the basis of the estimated from sample of n size value of the absolute median deviation s and uses of the values of the corresponded coefficients relating to the standard and expanded uncertainties for the normalized sample median for $n - 2$ (Fig. 2).

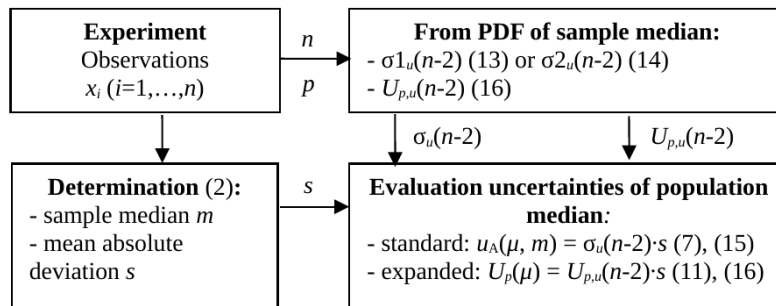


Fig. 2. Algorithm of uncertainty evaluation for Laplace population median.

3. Investigation by Monte Carlo method

For the sample size $n = 11, \dots, 70$ the effectiveness of the proposed approximation of the probability distribution of the population median and the parameters determined on its basis, mainly the standard and expanded uncertainties, was tested using the MCM [22].

3.1. Description of the investigation algorithm

The number of simulations was $M = 10^5$. During the tests the normalized DE population probability distribution is used: $DE(\mu_0, \sigma_0) = DE(0, 1)$, *i.e.* the values of population median is taken as $\mu_0 = 0$ and the value of population median absolute deviation is $\sigma_0 = 1$.

For $n = 11, \dots, 60$ the M ($j = 1, \dots, M$) random samples with $i = 1, \dots, n$ values $x_{j,i}$ were generated by formula:

$$x_{j,i} = \begin{cases} \mu_0 + \sigma_0 \cdot \ln(2 \cdot z_{j,i}), & \text{if } z_{j,i} \leq 0.5, \\ \mu_0 - \sigma_0 \cdot \ln(2 \cdot (1 - z_{j,i})), & \text{if } 0.5 < z_{j,i} < 1, \end{cases} \quad z_{j,i} = \text{rnd}(1); i = 1, \dots, n; j = 1, \dots, M. \quad (18)$$

For each number of observations n were determined:

- 1) the sample median m_j (2) and arithmetic mean \bar{x}_j and also sample median absolute deviation s_j (2) and sample standard deviation $S_{j;(\bar{x})}$:

$$s_j = \frac{1}{n} \sum_{i=1}^n |x_{j,i} - m_j|, \quad S_{j;(\bar{x})} = \sqrt{\frac{1}{n} \sum_{i=1}^n (x_{j,i} - \bar{x}_j)^2}; \quad (19)$$

- 2) the mean $\bar{\tau}$ and standard deviation $s_{MC}(n)$ of this estimate:

$$\bar{\tau} = \frac{1}{M} \sum_{j=1}^M \tau_j; \tau_j = \frac{\mu_0 - m_j}{s_j} = -\frac{m_j}{s_j}; s_{MC}(n) = \sqrt{\frac{1}{M-1} \sum_{j=1}^M (\tau_j - \bar{\tau})^2}; \quad (20)$$

- 3) the modified value of normalized standard uncertainty (8):

$$\sigma_{u_A, \text{mod}, MC}(n) = s_{MC}(n) \cdot \sqrt{n-3}; \quad (21)$$

- 4) the standard uncertainties when measurement result is sample median m and mean \bar{x} :

$$u_A(\mu, m) = \sigma_{u_A, \text{mod}, MC}(n) \cdot \frac{s}{\sqrt{n-3}}, \quad u_A(\mu, \bar{x}) = \frac{S(\bar{x})}{\sqrt{n-3}}; \quad (22)$$

- 5) the estimates of expanded uncertainty of normalized values of ratio (6) for the confidence levels $p=0.90, 0.95$ and 0.99 :

$$U_{p, MC}(\tau) = \frac{U_{p, R} - U_{p, L}}{2}; \quad (23)$$

where $U_{p, L} = \tau_{\left[\frac{M-p}{2} \right]}^{(s)}$, $U_{p, R} = \tau_{\left[M - \frac{M-p}{2} \right]}^{(s)}$, - are the left and right estimate values of expanded uncertainties determined by sorted values $\tau_j^{(s)}$;

- 6) the estimates of expanded uncertainty of population median, when measurement result is sample median and sample arithmetic mean:

$$U_{p, MC}(\mu, m) = U_{p, MC}(\tau) \cdot s_{MC}(n), \quad U_{p, MC}(\mu, \bar{x}) = t_p(n-1) \cdot \sqrt{\frac{n}{n-1}} \cdot S(\bar{x}); \quad (24)$$

- 7) the value of coverage factor:

$$k_{U_{p, MC}}(n) = \frac{U_{p, MC}(\tau_m)}{s_{MC}(n)}; \quad (25)$$

- 8) the relative (in %) differences between $\sigma_u(n-2)$ (15) and $\sigma_{u_A, \text{mod}, MC}(n)$ (21) and also between $k_{U_{p, u}}(n-2)$ (17) and $k_{U_{p, MC}}(n)$ (25):

$$\delta_{u_A}(n) = \left(\frac{\sigma_{u, \text{mod}}(n-2)}{\sigma_{u_A, \text{mod}, MC}(n)} - 1 \right) \cdot 100\%, \quad \delta_{U_p}(n) = \left(\frac{k_{U_{p, u}}(n-2)}{k_{U_{p, MC}}(n)} - 1 \right) \cdot 100\%. \quad (26)$$

3.2. Results of Monte Carlo investigation for $n = 11, \dots, 70$

The values of modified standard deviation $\sigma_{u, \text{mod}}(n-2)$ (15) determined by approximation and $\sigma_{u_A, \text{mod}, MC}(n)$ (25) determined by MCM are shown in Fig. 3a and given in Table 3. The relative differences $\delta_{u_A}(n)$ between $\sigma_{u, \text{mod}}(n-2)$ and $\sigma_{u_A, \text{mod}, MC}(n)$ are shown in Fig. 3b.

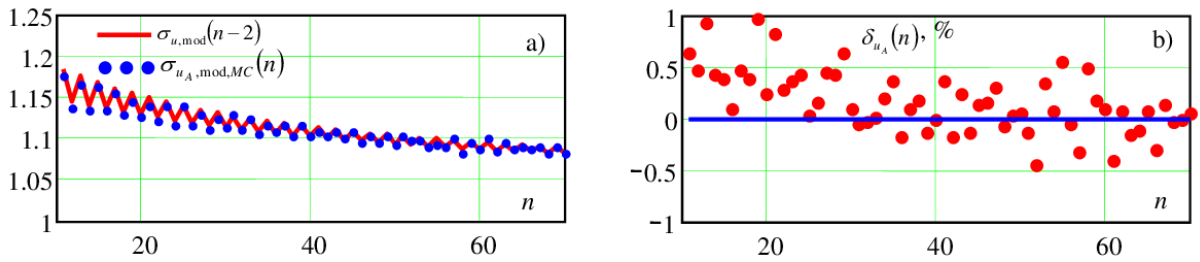


Fig. 3. The dependences of modified normalized standard deviations $\sigma_{u,\text{mod}}(n-2)$ and $\sigma_{u_A,\text{mod},\text{MC}}(n)$ from number of observations (a); relative differences (in %) between the modified values of standard deviations $\sigma_{u,\text{mod}}(n-2)$ determined by approximation and $\sigma_{u_A,\text{mod},\text{MC}}(n)$ determined by MCM (b).

From data presented in Table 3 and shown in Fig. 3b it can be seen that differences between approximated values and determined by MCM do not exceed 1%. So, it can be concluded that when the number of observations increased $n > 10$ from the point of view of evaluation of standard uncertainty, the proposed approximation also ensures sufficient accuracy.

Table 3. The values of modified standard deviations $\sigma_{u,\text{mod}}(n-2)$ and $\sigma_{u_A,\text{mod},\text{MC}}(n)$.

| | | | | | | | | | | |
|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| n | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
| $\sigma_{u,\text{mod}}(n-2)$ | 1.183 | 1.143 | 1.176 | 1.14 | 1.168 | 1.136 | 1.161 | 1.132 | 1.155 | 1.129 |
| $\sigma_{u_A,\text{mod},\text{MC}}(n)$ | 1.176 | 1.138 | 1.165 | 1.135 | 1.164 | 1.135 | 1.156 | 1.128 | 1.144 | 1.126 |
| n | 21 | 22 | 23 | 24 | 25 | 26 | 27 | 28 | 29 | 30 |
| $\sigma_{u,\text{mod}}(n-2)$ | 1.149 | 1.125 | 1.144 | 1.122 | 1.139 | 1.119 | 1.135 | 1.116 | 1.131 | 1.113 |
| $\sigma_{u_A,\text{mod},\text{MC}}(n)$ | 1.140 | 1.122 | 1.140 | 1.117 | 1.139 | 1.117 | 1.13 | 1.111 | 1.124 | 1.112 |
| n | 31 | 32 | 33 | 34 | 35 | 36 | 37 | 38 | 39 | 40 |
| $\sigma_{u,\text{mod}}(n-2)$ | 1.127 | 1.111 | 1.124 | 1.108 | 1.121 | 1.106 | 1.118 | 1.104 | 1.115 | 1.102 |
| $\sigma_{u_A,\text{mod},\text{MC}}(n)$ | 1.128 | 1.111 | 1.124 | 1.106 | 1.117 | 1.108 | 1.117 | 1.102 | 1.117 | 1.102 |
| n | 41 | 42 | 43 | 44 | 45 | 46 | 47 | 48 | 49 | 50 |
| $\sigma_{u,\text{mod}}(n-2)$ | 1.113 | 1.100 | 1.111 | 1.098 | 1.108 | 1.097 | 1.106 | 1.095 | 1.104 | 1.094 |
| $\sigma_{u_A,\text{mod},\text{MC}}(n)$ | 1.109 | 1.102 | 1.108 | 1.100 | 1.107 | 1.095 | 1.103 | 1.096 | 1.104 | 1.093 |
| n | 51 | 52 | 53 | 54 | 55 | 56 | 57 | 58 | 59 | 60 |
| $\sigma_{u,\text{mod}}(n-2)$ | 1.103 | 1.092 | 1.101 | 1.091 | 1.099 | 1.090 | 1.098 | 1.088 | 1.096 | 1.087 |
| $\sigma_{u_A,\text{mod},\text{MC}}(n)$ | 1.104 | 1.097 | 1.097 | 1.09 | 1.093 | 1.09 | 1.101 | 1.083 | 1.094 | 1.086 |
| n | 61 | 62 | 63 | 64 | 65 | 66 | 67 | 68 | 69 | 70 |
| $\sigma_{u,\text{mod}}(n-2)$ | 1.095 | 1.086 | 1.093 | 1.085 | 1.092 | 1.084 | 1.090 | 1.083 | 1.089 | 1.081 |
| $\sigma_{u_A,\text{mod},\text{MC}}(n)$ | 1.099 | 1.085 | 1.095 | 1.086 | 1.091 | 1.087 | 1.089 | 1.083 | 1.089 | 1.081 |

The values of the coverage factors $k_{U_{p,u}}(p;n-2)$ determined by approximation and $k_{U_{p,MC}}(p;n)$ determined by MCM for confidence levels $p = 0.90, 0.95$ and 0.99 when $n = 11, \dots, 70$ are given in Table 4 and shown in Fig. 4a. To evaluate accuracy, the relative deviations (in %) between coverage factors $k_{U_{p,u}}(p;n-2)$ determined by approximation and $k_{U_{p,MC}}(p;n)$ determined by MCM which are calculated by (26) are presented in Fig. 4b.

The results obtained by MCM shown that the proposed method for determining both the standard and the expanded uncertainties of population median is very accurate. Namely, the relative deviations of the coefficients, calculated according to approximate dependences, from the coefficients determined by the MCM do not exceed about $\pm 1\%$ (Fig. 4b). From the point of view of uncertainty of measurement, this is a very high accuracy of its evaluation [1].

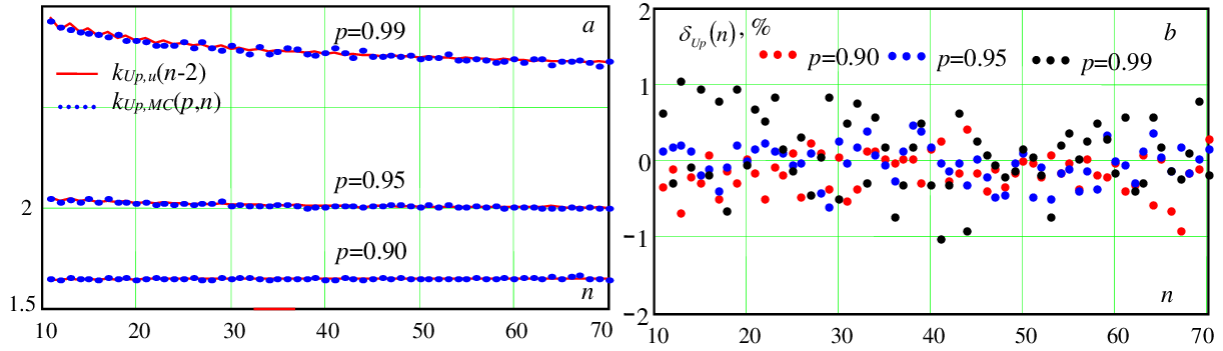


Fig. 4. The dependences of coverage factors $k_{U_{p,\mu}}(p; n-2)$ determined by approximation and $k_{U_{p,MC}}(p; n)$ determined by MCM (a); relative differences between values of the coverage factors $k_{U_{p,\mu}}(p; n-2)$ determined by approximation and $k_{U_{p,MC}}(p; n)$ determined by MCM (b) for confidence levels: 0.90, 0.95 and 0.99.

Table 4. The values of coverage factors $k_{U_{p,\mu}}(p; n-2)$ determined by approximation and $k_{U_{p,MC}}(p; n)$ by MCM.

| n | p=0.90 | | p=0.95 | | p=0.99 | |
|----|----------------------|-------------------------|----------------------|-------------------------|----------------------|-------------------------|
| | $k_{U_{p,MC}}(p; n)$ | $k_{U_{p,\mu}}(p; n-2)$ | $k_{U_{p,MC}}(p; n)$ | $k_{U_{p,\mu}}(p; n-2)$ | $k_{U_{p,MC}}(p; n)$ | $k_{U_{p,\mu}}(p; n-2)$ |
| 11 | 1.649 | 1.644 | 2.048 | 2.051 | 2.923 | 2.941 |
| 12 | 1.643 | 1.641 | 2.030 | 2.034 | 2.893 | 2.885 |
| 13 | 1.654 | 1.645 | 2.040 | 2.044 | 2.882 | 2.912 |
| 14 | 1.646 | 1.642 | 2.028 | 2.031 | 2.870 | 2.867 |
| 15 | 1.650 | 1.645 | 2.043 | 2.039 | 2.862 | 2.889 |
| 16 | 1.642 | 1.643 | 2.030 | 2.028 | 2.858 | 2.853 |
| 17 | 1.654 | 1.646 | 2.043 | 2.035 | 2.848 | 2.870 |
| 18 | 1.646 | 1.644 | 2.027 | 2.025 | 2.859 | 2.840 |
| 19 | 1.651 | 1.646 | 2.027 | 2.031 | 2.828 | 2.854 |
| 20 | 1.644 | 1.644 | 2.023 | 2.023 | 2.830 | 2.829 |
| 21 | 1.649 | 1.646 | 2.025 | 2.028 | 2.822 | 2.841 |
| 22 | 1.653 | 1.645 | 2.016 | 2.021 | 2.804 | 2.819 |
| 23 | 1.648 | 1.647 | 2.023 | 2.025 | 2.806 | 2.829 |
| 24 | 1.648 | 1.645 | 2.017 | 2.019 | 2.805 | 2.810 |
| 25 | 1.645 | 1.647 | 2.024 | 2.023 | 2.823 | 2.819 |
| 26 | 1.653 | 1.645 | 2.018 | 2.017 | 2.793 | 2.802 |
| 27 | 1.643 | 1.647 | 2.019 | 2.021 | 2.823 | 2.810 |
| 28 | 1.644 | 1.646 | 2.015 | 2.016 | 2.793 | 2.795 |
| 29 | 1.653 | 1.647 | 2.021 | 2.019 | 2.779 | 2.802 |
| 30 | 1.645 | 1.646 | 2.009 | 2.014 | 2.802 | 2.788 |
| 31 | 1.656 | 1.647 | 2.018 | 2.017 | 2.781 | 2.795 |
| 32 | 1.652 | 1.646 | 2.009 | 2.013 | 2.761 | 2.782 |
| 33 | 1.645 | 1.647 | 2.008 | 2.016 | 2.796 | 2.788 |
| 34 | 1.644 | 1.646 | 2.010 | 2.012 | 2.761 | 2.777 |
| 35 | 1.647 | 1.647 | 2.015 | 2.014 | 2.777 | 2.782 |
| 36 | 1.647 | 1.646 | 2.016 | 2.011 | 2.792 | 2.772 |
| 37 | 1.647 | 1.647 | 2.010 | 2.013 | 2.785 | 2.777 |
| 38 | 1.646 | 1.646 | 2.000 | 2.009 | 2.762 | 2.767 |
| 39 | 1.652 | 1.647 | 2.004 | 2.012 | 2.758 | 2.771 |
| 40 | 1.644 | 1.647 | 2.005 | 2.008 | 2.771 | 2.763 |
| 41 | 1.643 | 1.647 | 2.011 | 2.010 | 2.795 | 2.767 |
| 42 | 1.651 | 1.647 | 2.010 | 2.008 | 2.767 | 2.758 |
| 43 | 1.650 | 1.647 | 2.010 | 2.009 | 2.745 | 2.762 |
| 44 | 1.640 | 1.647 | 2.003 | 2.007 | 2.780 | 2.755 |

| | | | | | | |
|----|-------|-------|-------|-------|--------|-------|
| 45 | 1.650 | 1.647 | 2.008 | 2.008 | 2.751 | 2.758 |
| 46 | 1.653 | 1.647 | 2.010 | 2.006 | 2.749 | 2.751 |
| 47 | 1.649 | 1.647 | 2.017 | 2.007 | 2.756 | 2.754 |
| 48 | 1.652 | 1.647 | 2.014 | 2.005 | 2.7539 | 2.747 |
| 49 | 1.650 | 1.647 | 2.007 | 2.006 | 2.754 | 2.751 |
| 50 | 1.647 | 1.647 | 2.002 | 2.004 | 2.737 | 2.741 |
| 51 | 1.648 | 1.647 | 2.015 | 2.006 | 2.746 | 2.747 |
| 52 | 1.650 | 1.647 | 2.005 | 2.004 | 2.746 | 2.741 |
| 53 | 1.646 | 1.647 | 2.015 | 2.005 | 2.764 | 2.744 |
| 54 | 1.649 | 1.647 | 2.006 | 2.003 | 2.733 | 2.739 |
| 55 | 1.648 | 1.647 | 2.006 | 2.004 | 2.735 | 2.741 |
| 56 | 1.653 | 1.647 | 2.010 | 2.002 | 2.751 | 2.736 |
| 57 | 1.647 | 1.647 | 2.006 | 2.003 | 2.731 | 2.738 |
| 58 | 1.650 | 1.647 | 2.009 | 2.002 | 2.720 | 2.733 |
| 59 | 1.651 | 1.647 | 1.996 | 2.003 | 2.728 | 2.736 |
| 60 | 1.647 | 1.647 | 2.001 | 2.001 | 2.735 | 2.731 |
| 61 | 1.654 | 1.647 | 2.003 | 2.002 | 2.717 | 2.733 |
| 62 | 1.652 | 1.647 | 2.006 | 2.001 | 2.739 | 2.728 |
| 63 | 1.646 | 1.647 | 1.999 | 2.001 | 2.738 | 2.730 |
| 64 | 1.657 | 1.647 | 2.000 | 2.000 | 2.710 | 2.726 |
| 65 | 1.647 | 1.647 | 2.000 | 2.001 | 2.723 | 2.728 |
| 66 | 1.658 | 1.647 | 2.002 | 1.999 | 2.727 | 2.724 |
| 67 | 1.663 | 1.647 | 1.997 | 2.000 | 2.733 | 2.726 |
| 68 | 1.650 | 1.647 | 2.002 | 1.999 | 2.719 | 2.722 |
| 69 | 1.650 | 1.647 | 2.000 | 2.000 | 2.704 | 2.725 |
| 70 | 1.643 | 1.647 | 1.996 | 1.999 | 2.725 | 2.720 |

As was mentioned above, normalized sample median has asymptotically normal distribution. Due to this, for the large n as approximated values of coverage factor $k_{Up}(n)$, which determine expanded uncertainty, can be use corresponding percentiles of Student t -distribution [1]. For example, when $n=70$ (number degrees of freedom $d=70-1=69$) for $p=0.90, 0.95$ and 0.99 coverage factors from t -distribution are: 1.667, 1.995, 2.678. After comparison the values of coefficients $k_{Up,u}(n-2)$: 1.647 (1.2%), 1.999 (0.2%) and 2.720 (1.5%) in last line in Table 4 for $n=70$. It can be see that approximated values of $k_{Up,u}(n-2)$ are much closed to limit values, differences is less than 1.5%, *i.e.*, are negligible.

3.3. Comparison of the uncertainties evaluated by proposed and standard procedure due to GUM [1]

In the case of the Laplace population (1), the parameter μ is both the median and the expected value of the population. Therefore in accordance with the standard procedure [1], the mean value \bar{x} can be assumed as the estimator of μ , *i.e.* as the best measurement result. Therefore, using standard uncertainty $u_A(\mu|\bar{x})$ (26) it is possible to answer the question: how does uncertainty $u_A(\mu|\bar{x})$ differ from the uncertainty $u_A(\mu|m)$ ($m=med$) when easurement result is sample median. Or in other words, how much will be the measurement uncertainty lower if the median instead of the mean value as the result will be used? The relative deviations of these

uncertainties, expressed in percentages, can be used to answer this question:

$$R_{u_A}(\mu, n) = \left(\frac{u_A(\mu, \bar{x})}{u_A(\mu, m)} - 1 \right) \cdot 100\% . \quad (27)$$

These deviations present increasing of standard uncertainty of measurement with multiply observations obtained from Laplace population when arithmetic mean instead sample median is used as measurement result. The deviations $R_{u_A}(\mu, n)$ (27) dependently on the number of observations are shown in Fig. 5.

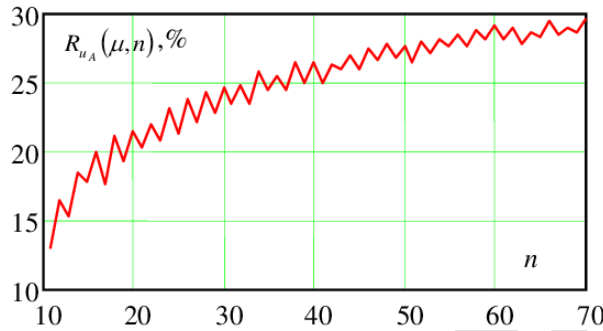


Fig. 5. Increasing of standard measurement uncertainties when arithmetic mean value instead sample median is used as measurement result.

This figure shows that when $n \geq 12$, using the sample median as the measurement result reduces the standard uncertainty by more than 15% compared to using the result as the arithmetic mean, and when $n \approx 35$, using the sample median provides a reduction in the standard uncertainty of more than 25%. To obtain the same level of uncertainty when the mean value is used as the measurement result, the number of observations would be approximately 55 instead of 35 when determining the median. With an increase in the number of observations, the effectiveness of the median increases, but this increase is very slow, namely at $n = 70$ its value is about 29%. But here the same level of uncertainty when using the mean value as the measurement result, the number of observations would be approximately 116 instead of 70 when determining the median. Only with very large numbers of observations (theoretically at $n \rightarrow \infty$) can it reach its maximum value of about 41%. Similar results are obtained when determining the expanded uncertainty.

4. Conclusions

The article proposes and investigates simple and accurate approximations for the evaluation of the standard and expanded uncertainties of the population median based on the processing of a random sample of size $n \geq 11$ drowned from a Laplace-distributed population.

The approximation of the distribution of the population median is based on the well known and studied distributions of the sample median for the number of observations $n - 2$. For the practical application of the obtained results, the appropriate values of the coefficients necessary for the evaluation of the standard and expanded uncertainties for the number of observations $n = 11, \dots, 70$ were determined and given in the corresponding tables. For a large number of observations ($n > 70, \rightarrow \infty$) the approximate values of the coverage factor from Student's t -distribution can be used to calculate the expanded uncertainty.

The algorithm of the uncertainties evaluation is very simple and consists of four steps:

- 1) determining the sample median m by (2);
- 2) determining the sample absolute median mean deviation s by (2);

- 3) determining the standard uncertainty $u_A(\mu)$ by (7) and (15) or by modified standard deviations $\sigma_{u,\text{mod}}(n-2)$ from Table 3;
- 4) for a given confidence level p determining the expanded uncertainty $U_p(\mu)$ by (11) and (16) or by coverage factor $k_{U_p,\mu}(p; n-2)$ (17) from Table 4 and standard uncertainty.

The accuracy of the proposed method was tested by comparing the results of approximate values of standard and expanded uncertainties with the results obtained using the exact population median distributions for $n \leq 10$, and by the Monte Carlo simulation, number of trials $M=10^5$ for a number of observations $n = 11, \dots, 70$.

Based on comparisons with exact results ($n \leq 10$), it has been shown that:

- (i) when $n \geq 5$ the differences between approximated and exact standard deviations of normalized median are less than 1%, *i.e.* negligibly small;
- (ii) when $n \geq 7$ and $p = 0.90$ and 0.95 the approximated value of expanded uncertainty differ from exact value less than 1%, and for $p = 0.99$ difference does not exceed $\approx 2.5\%$.

The results obtained by Monte Carlo simulation ($n = 11, \dots, 70$) showed that the proposed approximated method for determining both the standard and the expanded uncertainty of population median is very accurate. Namely, relative deviations of the standard deviation and expanded uncertainties ($p = 0.90, 0.95, 0.99$), determined according to proposed approximate dependences, from the values determined by Monte Carlo simulation do not exceed about 1%. From the point of view uncertainty of measurement, this is a very high accuracy of uncertainty evaluation [1].

Using the arithmetic mean as the measurement result, *i.e.*, the estimate of the Laplace population location parameter, instead of the sample median, will generally result in an increased uncertainty of up to about 25-40%, or would require an increase in the number of observations about 1.5 - 2 times to obtain the same uncertainty.

Comparison of the obtained results with the results given in literature sources showed that the proposed approximation is more accurate (please see also Appendix) and is easier to use.

Acknowledgement

This publication is supported by the Polish Ministry of Education and Science under the program "Regional Initiative of Excellence" in 2019–2023 (project number 027/RID/2018/19).

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Appendix

The efficiency of proposed approximation is also checked by comparison with the data given in [13], namely related to the determination of cumulative probability $P\left[n^{\frac{3}{2}}W_n = \sqrt{n} \cdot \tau < z\right]$ ($z = \sqrt{n} \cdot \tau$). In the Table A1 the relative errors δ_{appr} (in %) between approximated [13] and exact values or determined by MCM values are given also. Analysis of presented in Table A1 data shown that proposed approximation in comparison with approximation given in [13] is much more accurate, especially for large values of $|z|$.

Table A1. Comparison of exact and approximate cumulative probabilities P given in [13] and determined by proposed method for selected sample sizes.

| n | z | Exact | MCM | Approximated | | | | | |
|--------|--------|--------|--------|--------------------------|---------------------|----------------------|---------------------|----------------------|---------------------|
| | | | | Median/ χ^2 [13] | $\delta_{appr}, \%$ | Norm./Nor m. [13] | $\delta_{appr}, \%$ | Proposed, (n - 2) | $\delta_{appr}, \%$ |
| n = 5 | -4.072 | 0.0194 | 0.0197 | 0.034 | 75.3 | 0.025 | 28.9 | 0.0186 | -4.1 |
| | -2.429 | 0.0766 | 0.0766 | 0.087 | 13.6 | 0.050 | -34.7 | 0.0758 | -1.0 |
| | -1.565 | 0.1552 | 0.1545 | 0.155 | -0.1 | 0.100 | -3.4 | 0.1544 | -0.5 |
| n = 9 | -3.691 | 0.0107 | 0.0108 | 0.020 | 1.5 | 0.010 | -49.2 | 0.0110 | 2.8 |
| | -2.589 | 0.0396 | 0.0394 | 0.050 | 26.3 | 0.025 | -36.9 | 0.0400 | 1.0 |
| | -1.967 | 0.0795 | 0.0791 | 0.087 | 9.4 | 0.050 | -37.1 | 0.0797 | 0.25 |
| | -1.418 | 0.1416 | 0.1409 | 0.143 | 1.0 | 0.100 | -29.4 | 0.1417 | 0.07 |
| n = 15 | -2.913 | | 0.0170 | 0.024 | 41.2 | 0.010 | -41.2 | 0.0176 | 3.5 |
| | -2.273 | | 0.0413 | 0.049 | 18.6 | 0.025 | -39.5 | 0.0425 | 2.9 |
| | -1.817 | | 0.0752 | 0.081 | 7.7 | 0.050 | -33.5 | 0.0765 | 1.7 |
| | -1.359 | | 0.1323 | 0.134 | 1.3 | 0.100 | -24.4 | 0.1329 | 0.45 |
| n = 33 | -2.544 | | 0.0184 | 0.022 | 19.6 | 0.010 | -45.7 | 0.0189 | 2.7 |
| | -2.085 | | 0.0391 | 0.043 | 10 | 0.025 | -36.1 | 0.0400 | 2.3 |
| | -1.717 | | 0.0689 | 0.073 | 6 | 0.050 | -27.4 | 0.0701 | 1.7 |
| | -1.315 | | 0.1213 | 0.124 | 67.2 | 0.100 | -17.6 | 0.1229 | 1.3 |