

Statistics and Chemometrics for Analytical Chemistry

James N. Miller, Jane C. Miller
and Robert D. Miller



Statistics and Chemometrics for Analytical Chemistry

Seventh Edition



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Preface to the seventh edition

Since the publication of the sixth edition of this text in 2010 the importance of the proper application of statistical methods to chemical and biochemical measurements has continued to grow, as has the number and sophistication of the methods themselves. Enormous amounts of information on such methods, along with critical comparative assessments and examples of their application, are freely available from numerous websites. In this new edition we have tried to reflect some of these developments, while retaining from previous editions a pragmatic and, as far as possible, non-mathematical approach to statistical calculations. Many of the changes and additions have been made in response to readers and reviewers of the previous edition, and we are very grateful to them for their guidance.

Most importantly, the addition of a third author has allowed us to expand significantly the parts of Chapter 4 that deal with uncertainty estimation, through the Guide to the Estimation of Uncertainty in Measurement (GUM), and the validation of analytical methods. These topics are especially relevant in areas such as food analysis, forensic sciences and medical and environmental analysis, and are critical to the maintenance of the quality of analytical measurements. Other areas where the text has been more modestly expanded include the application of Bayesian methods, which are now increasingly being used in many areas (Chapter 3); testing for normality of distribution (Chapter 3); the estimation of limits of detection in calibration experiments (Chapter 5); the use of robust statistical methods (Chapter 6); and some additional material on experimental designs (Chapter 7). Major developments have also occurred in the application of multivariate methods (Chapter 8) but the constraints of space and the complexity of the methods have persuaded us to leave those topics untouched.

As in previous editions we have provided both worked examples and exercises for the reader. The former have again been implemented using Excel[®] or Minitab[®], these being the programs perhaps most widely used in education and by practising scientists. Both are repeatedly updated; and add-ins (some free, others not) for Excel now provide a great number of advanced calculation methods.

Finally, we thank the Royal Society of Chemistry for permission to use data from papers published in *The Analyst*, and also the patient and expert staff at Pearson Education, especially Janey Webb, Agnibesh Das and Payal Rana.

James N. Miller
Jane C. Miller
Robert D. Miller
August 2017

Preface to the first edition

To add yet another volume to the already numerous texts on statistics might seem to be an unwarranted exercise, yet the fact remains that many highly competent scientists are woefully ignorant of even the most elementary statistical methods. It is even more astonishing that analytical chemists, who practise one of the most quantitative of all sciences, are no more immune than others to this dangerous, but entirely curable, affliction. It is hoped, therefore, that this book will benefit analytical scientists who wish to design and conduct their experiments properly, and extract as much information from the results as they legitimately can. It is intended to be of value to the rapidly growing number of students specialising in analytical chemistry, and to those who use analytical methods routinely in everyday laboratory work.

There are two further and related reasons that have encouraged us to write this book. One is the enormous impact of microelectronics, in the form of microcomputers and handheld calculators, on statistics: these devices have brought lengthy or difficult statistical procedures within the reach of all practising scientists. The second is the rapid development of new 'chemometric' procedures, including pattern recognition, optimisation, numerical filter techniques, simulations and so on, all of them made practicable by improved computing facilities. The last chapter of this book attempts to give the reader at least a flavour of the potential of some of these newer statistical methods. We have not, however, included any computer programs in the book – partly because of the difficulties of presenting programs that would run on all the popular types of microcomputer, and partly because there is a substantial range of suitable and commercially available books and software.

The availability of this tremendous computing power naturally makes it all the more important that the scientist applies statistical methods rationally and correctly. To limit the length of the book, and to emphasise its practical bias, we have made no attempt to describe in detail the theoretical background of the statistical tests described. But we have tried to make it clear to the practising analyst which tests are appropriate to the types of problem likely to be encountered in the laboratory. There are worked examples in the text, and exercises for the reader at the end of each chapter. Many of these are based on the data provided by research papers published in *The Analyst*. We are deeply grateful to Mr. Phil Weston, the Editor, for allowing us thus to make use of his distinguished journal. We also thank our

colleagues, friends and family for their forbearance during the preparation of the book; the sources of the statistical tables, individually acknowledged in the appendices; the Series Editor, Dr. Bob Chalmers; and our publishers for their efficient cooperation and advice.

J. C. Miller

J. N. Miller

April 1984

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Glossary of symbols

a	- intercept of regression line
b	- gradient of regression line
c	- number of columns in two-way ANOVA
C	- correction term in two-way ANOVA
C	- used in Cochran's test for homogeneity of variance
d	- difference between paired values
F	- the ratio of two variances
G	- used in Grubbs' test for outliers
h	- number of samples in one-way ANOVA
k	- coverage factor in uncertainty estimates
μ	- arithmetic mean of a population
M	- number of minus signs in Wald-Wolfowitz runs test
n	- sample size
N	- number of plus signs in Wald-Wolfowitz runs test
N	- total number of measurements in two-way ANOVA
ν	- number of degrees of freedom
$P(r)$	- probability of r
Q	- Dixon's Q , used to test for outliers
r	- product-moment correlation coefficient
r	- number of rows in two-way ANOVA
r	- number of smallest and largest observations omitted in trimmed mean calculations
R^2	- coefficient of determination
R'^2	- adjusted coefficient of determination
r_s	- Spearman rank correlation coefficient
s	- standard deviation of a sample
s^2	- variance of a sample
$s_{y/x}$	- standard deviation of y -residuals
s_b	- standard deviation of slope of regression line
s_a	- standard deviation of intercept of regression line
$s_{(y/x)w}$	- standard deviation of y -residuals of weighted regression line
s_{x_0}	- standard deviation of x -value estimated using regression line
s_B	- standard deviation of blank
s_{x_E}	- standard deviation of extrapolated x -value

$s_{x_{0w}}$	- standard deviation of x -value estimated by using weighted regression line
σ	- standard deviation of a population
σ_0^2	- measurement variance
σ_1^2	- sampling variance
t	- quantity used in the calculation of confidence limits and in significance testing of mean (see Section 2.4)
T	- grand total in ANOVA
T_1 and T_2	- test statistics used in the Wilcoxon rank sum test
u	- standard uncertainty
U	- expanded uncertainty
w	- range
w_i	- weight given to point on regression line
\bar{x}	- arithmetic mean of a sample
x_0	- x -value estimated by using regression line
x_0	- outlier value of x
\tilde{x}_i	- pseudo-value in robust statistics
x_E	- extrapolated x -value
\bar{x}_w	- arithmetic mean of weighted x -values
X^2	- quantity used to test for goodness-of-fit
\hat{y}	- y -values predicted by regression line
y_0	- signal from test material in calibration experiments
\bar{y}_w	- arithmetic mean of weighted y -values
y_B	- signal from blank
z	- standard normal variable

1

Introduction

Major topics covered in this chapter

- Errors in analytical measurements
- Gross, random and systematic errors
- Precision, repeatability, reproducibility, bias, accuracy, trueness
- Planning experiments
- Statistical calculations

1.1

Analytical problems

Analytical scientists face both qualitative and quantitative problems. For example, the presence of boron in distilled water is very damaging in the manufacture of electronic components, so we might be asked: ‘Does this distilled water sample contain any boron?’ The comparison of soil samples in forensic science provides another qualitative problem: ‘Could these two soil samples have come from the same site?’ Other problems are single- or multi-component quantitative ones: ‘How much albumin is there in this sample of blood serum?’ ‘This steel sample contains small amounts of chromium, tungsten and manganese – how much of each?’

Modern analytical chemistry is almost always a **quantitative** science, as a numerical result will generally be much more valuable than a qualitative one. Only by finding *how much* boron is present in a water sample can we decide whether its level is worrying, or how it might be reduced. Sometimes *only* a quantitative result has any value: almost all samples of blood serum contain albumin, so the only question is – how much? Two soil samples might be compared using particle size analysis, in which the proportions of the soil particles falling within a number, say ten, of particle-size ranges are determined. Each sample would then be characterised by these ten pieces of data, which can be used (see Chapter 8) to provide a quantitative rather than just a qualitative assessment of their similarity.

1.2 Errors in quantitative analysis

Since quantitative methods will be the norm in an analytical laboratory, we must accept that the errors that occur in such methods are crucially important. Our guiding principle will be that no *quantitative results are of any value unless they are accompanied by some estimate of the errors inherent in them.* (This principle naturally applies to any field of study in which numerical experimental results are obtained.) Several examples illustrate this idea, and they also introduce some types of statistical problem that we shall meet and solve in later chapters.

Suppose we synthesise an analytical reagent which we believe to be entirely new. We study it using a spectrometric method and it gives a value of 104 (normally our results will be given in proper units, but in this hypothetical example we use purely arbitrary units). On checking the reference books, we find that no compound previously discovered has given a value above 100 when studied by the same method in the same experimental conditions. So have we really discovered a new compound? The answer clearly depends on the errors associated with that experimental value of 104. If further work suggests that the result is correct to within 2 units, i.e. the true value probably lies in the range 104 ± 2 , then a new compound has probably been discovered. But if the error may amount to 10 units (i.e. 104 ± 10), then it is quite likely that the true value is actually less than 100, in which case a new discovery is far from certain. So our knowledge of the experimental errors is crucial (in this and every other case) to the correct interpretation of the results. Statistically this example involves the comparison of our experimental result with an assumed or reference value: this topic is studied in detail in Chapter 3.

Analysts commonly perform several replicate determinations in the course of a single experiment. (The value and significance of such replicates is discussed in detail in the next chapter.) Suppose we perform a titration four times and obtain values of 24.69, 24.73, 24.77 and 25.39 ml. All four values are different, because of the errors and variations inherent in the measurements, and the fourth value (25.39 ml) is substantially different from the other three. Can this fourth value be safely rejected, so that the mean result is reported as 24.73 ml, the mean of the other three readings? In statistical terms, is the value 25.39 ml an *outlier*? The major topic of outlier rejection is discussed in detail in Chapters 3 and 6.

Another frequent problem involves the comparison of two (or more) sets of results. Suppose we measure the vanadium content of a steel sample by two separate methods. With the first method the average value obtained is 1.04%, with an estimated error of 0.07%, while for the second method the average value is 0.95%, with an error of 0.04%. Several questions then arise. Are the two average values significantly different, or are they indistinguishable within the limits of the experimental errors? Is one method significantly less error-prone than the other? Which of the mean values is actually closer to the truth? Again, Chapter 3 discusses these and related questions.

Many instrumental analyses are based on graphical methods. Instead of making repeated measurements on the same sample, we perform a series of measurements on a small group of *standards* containing known analyte concentrations covering a considerable range. The results yield a calibration graph that is then used to estimate by interpolation the concentrations of *test samples* ('unknowns') studied by the same procedure. All the measurements on the standards and on the test samples will be

subject to errors, so we must assess the errors involved in drawing the calibration graph, and the error in the concentration of a single sample determined using the graph. We can also estimate the limit of detection of the method, i.e. the smallest quantity of analyte that can be detected with a given degree of confidence. These and related methods are described in Chapter 5.

These examples show just a few of the problems arising from experimental errors in quantitative analysis. We must next study the various types of error in more detail.

1.3 Types of error

Experimental scientists distinguish three types of error – **gross**, **random** and **systematic** errors. Gross errors are so serious that there is no alternative to abandoning the experiment and making a completely fresh start. Examples include a complete instrument breakdown, accidentally dropping or discarding a crucial sample, or discovering during the course of the experiment that a supposedly pure reagent was in fact badly contaminated. Such errors (which occur even in the best laboratories!) are normally easily recognised.

We can make the distinction between random and systematic errors by studying a real experimental situation. Four students (A–D) each perform an analysis in which *exactly* 10.00 ml of *exactly* 0.1 M sodium hydroxide is titrated with *exactly* 0.1 M hydrochloric acid. Each student performs five replicate titrations, with the results shown in Table 1.1.

Student A's results have two characteristics. First, they are all very close to each other; all the results lie between 10.08 and 10.12 ml. In everyday terms we would say that the results are highly *repeatable*. Their second feature is that they are *all too high*: in this experiment (rather unusually) we know that the correct result should be exactly 10.00 ml. Evidently two entirely separate types of error have occurred. First, there are **random errors** – *these cause replicate results to differ from one another, so that the individual results fall on both sides of the average value* (10.10 ml in this case). Random errors affect the **precision**, or **repeatability**, of an experiment. In the case of student A the random errors are evidently small, so we say that the results are **precise**. In addition, however, there are **systematic errors** – *these cause all the results to be in error in the same direction* (in this case they are all too high). The total systematic error (in a given experiment there may be several sources of systematic error, some positive and others negative; see Chapter 2) is called the **bias** of the measurement. (The opposite of bias, or

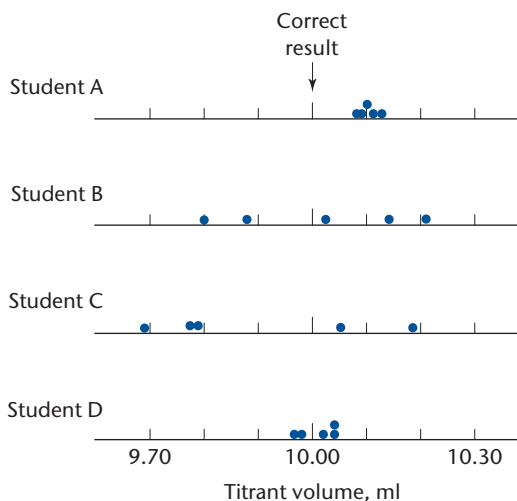
Table 1.1 Data demonstrating random and systematic errors

Student	Results (ml)					Average (ml)	Comment
A	10.08	10.11	10.09	10.10	10.12	10.10	Precise, biased
B	9.88	10.14	10.02	9.80	10.21	10.01	Imprecise, unbiased
C	10.19	9.79	9.69	10.05	9.78	9.90	Imprecise, biased
D	10.04	9.98	10.02	9.97	10.04	10.01	Precise, unbiased

Table 1.2 Random and systematic errors

Random errors	Systematic errors
Affect precision – repeatability or reproducibility	Produce bias – an overall deviation of a result from the true value even when random errors are very small
Cause replicate results to fall on either side of an average value	Cause all results to be affected in one sense only, all too high or all too low
Can be estimated using replicate measurements	Cannot be detected simply by using replicate measurements
Can be minimised by good technique but not eliminated	Can be corrected, e.g. by using standard methods and materials
Caused by both humans and equipment	Caused by both humans and equipment

lack of bias, is sometimes referred to as **trueness** of a method: see Section 4.15.) The random and systematic errors here are easily distinguished using the experimental results, and may also have quite distinct causes in terms of techniques and equipment (see Section 1.4). The data obtained by student B are in direct contrast to those of student A. The average of B's five results (10.01 ml) is very close to the true value, so there is no evidence of bias, but the spread of the results is very large, indicating poor precision, i.e. substantial random errors. Comparison of these results with those of student A shows clearly that random and systematic errors can occur independently of one another. This is also shown by the data of students C and D. Student C's work has poor precision (range 9.69–10.19 ml) and the average result (9.90 ml) is (negatively) biased. Student D has achieved both precise (range 9.97–10.04 ml) and unbiased (average 10.01 ml) results. The distinction between random and systematic errors is summarised in Table 1.2, and in Fig. 1.1 as a series of *dot-plots*. This simple graphical method of displaying data, in which individual results are plotted as dots on a linear scale, is often used in exploratory data analysis (EDA, also called initial data analysis, IDA: see Chapters 3 and 6).

**Figure 1.1** Bias and precision: dot-plots of the data in Table 1.1.

In many analytical experiments the most important question is – how far is our result from the true value of the concentration or amount that we are trying to measure? This is expressed as the **accuracy** of the experiment. Accuracy is defined by the International Organization for Standardization (ISO) as ‘the closeness of agreement between a test result and the accepted reference value’ of the analyte. The accuracy of a single result may thus be affected by *both* random and systematic errors. The accuracy of an average result also has contributions from both error sources: even if systematic errors are absent, the average result will probably not equal the reference value exactly, because of the occurrence of random errors (see Chapters 2 and 3). The results from student B demonstrate this. Four of B’s five measurements show significant inaccuracy, i.e. are well removed from the true value of 10.00. But the average of the results (10.01) is very accurate, so it seems that the inaccuracy of the individual results is due largely to random errors and not to systematic ones. By contrast, all of student A’s individual results, and the resulting average, are inaccurate: given the good precision of A’s work, it seems that these inaccuracies are due to systematic errors. Note that, contrary to the implications of many dictionaries, accuracy and precision have entirely different meanings in the study of experimental errors.

In summary, precision describes random error, bias describes systematic error and the accuracy, i.e. closeness to the true value of a single measurement or a mean value, incorporates both types of error.

Another important area of terminology is the difference between **reproducibility** and **repeatability**. We can illustrate this using the students’ results again. In the normal way each student would do the five replicate titrations in rapid succession, taking only an hour or so. The same set of solutions and the same glassware would be used throughout, the same preparation of indicator would be added to each titration flask, and the temperature, humidity and other laboratory conditions would remain much the same. In such cases the precision for each student would be the *within-run* precision: this is called the **repeatability**. Suppose, however, that for some reason the titrations were performed by each student on five different occasions in different laboratories, using different pieces of glassware and different batches of indicator. It would not be surprising to find a greater spread of the results in this case. The resulting data would reflect the *between-run* precision of the method, i.e. its **reproducibility**.

- **Repeatability** describes the precision of within-run replicates.
- **Reproducibility** describes the precision of between-run replicates.
- The reproducibility of a method is normally expected to be poorer (i.e. with larger random errors) than its repeatability.

One further lesson may be learned from the titration experiments. Obviously the data obtained by student C are unacceptable, and those of student D are the best. Sometimes, however, two methods may be available for a particular analysis, one of which is believed to be precise but biased, and the other imprecise but without bias. In other words we may have to choose between the types of results obtained by students A and B respectively. Which type of result is preferable? A dogmatic answer to this

question is impossible: in practice the choice between the methods will often be based on their costs, ease of automation, speed, and so on. But we must realise that a method substantially free from systematic errors may still, if it is very imprecise, give an average value that is (by chance) a long way from the correct value. On the other hand a precise but biased method (e.g. student A) can be converted into one that is both precise *and* unbiased (e.g. student D) *if the systematic errors can be discovered and hence removed*. Random errors can never be eliminated, though by careful technique we can minimise them, and by making repeated measurements we can measure them and evaluate their significance. Systematic errors can often be removed by careful checks on our experimental technique and equipment. This distinction between the two major types of error is further explored in the next section.

When a laboratory is supplied with a sample and requested to determine the concentrations of one of its constituents, it will estimate, or perhaps know from previous experience, the extent of the major random and systematic errors occurring. The customer supplying the sample may well want this information incorporated in a single statement, giving the *range within which the true concentration is reasonably likely to lie*. This range, which should be given with a probability (e.g. 'it is 95% probable that the concentration lies between . . . and . . .'), is called the **uncertainty** of the measurement. Uncertainty estimates are now very widely used in analytical chemistry and are discussed in more detail in Chapter 4.

1.4

Random and systematic errors in titrimetric analysis

The students' titration experiments showed that random and systematic errors can occur independently of one another, and thus presumably arise at different stages of an experiment. A complete titrimetric analysis can be summarised by the following steps:

- 1 Making up a standard solution of one of the reactants. This involves (a) weighing a weighing bottle or similar vessel containing some solid material, (b) transferring the solid material to a standard flask and weighing the bottle again to obtain by subtraction the weight of solid transferred (weighing *by difference*), and (c) filling the flask up to the mark with water (assuming that an aqueous titration is to be used).
- 2 Transferring an aliquot of the standard material to a titration flask by filling and draining a pipette properly.
- 3 Titrating the liquid in the flask with a solution of the other reactant, added from a burette. This involves (a) filling the burette and allowing the liquid in it to drain until the meniscus is at a constant level, (b) adding a few drops of indicator solution to the titration flask, (c) reading the initial burette volume, (d) adding liquid to the titration flask from the burette until the end point is adjudged to have been reached, and (e) measuring the final level of liquid in the burette.

So the titration involves some ten separate steps, the last seven of which are normally repeated several times, giving replicate results. In principle, we should examine each step to evaluate the random and systematic errors that might occur. In practice, it is simpler to examine separately those stages which utilise weighings (steps 1(a) and 1(b)), and the remaining stages involving the use of volumetric equipment. (It is not

intended to give detailed descriptions of the techniques used in the various stages. Similarly, methods for calibrating weights, glassware, etc. will not be given.) The tolerances of weights used in the gravimetric steps, and of the volumetric glassware, may contribute significantly to the experimental errors. Specifications for these tolerances are issued by such bodies as the British Standards Institute (BSI) and the American Society for Testing and Materials (ASTM). If a weight or a piece of glassware is within the tolerance limits, but not of exactly the correct weight or volume, a systematic error will arise. Thus, if the standard flask actually has a volume of 249.95 ml, this error will be reflected in the results of all the experiments based on the use of that flask. Repetition will not reveal the error: in each replicate the volume will be assumed to be 250.00 ml when it is actually less.

Weighing procedures are normally associated with very small *random* errors. In routine laboratory work a 'four-place' balance is commonly used, and the random error involved should not be greater than ca. 0.0002 g (the next chapter describes the terms used to express random errors). Since the quantity being weighed is normally about 1 g or more, the random error as a percentage of that weight is not more than 0.02%. A good standard material for volumetric analysis should (amongst other properties) have as high a formula weight as possible, to minimise these random weighing errors when a solution of a specified molarity is being made up.

Systematic errors in weighings can be significant, arising from adsorption of moisture on the surface of the weighing vessel; corroded or contaminated weights; and the buoyancy effect of the atmosphere, acting to different extents on objects of different density. Simple experimental precautions can be taken to minimise these systematic weighing errors. Weighing by difference (see above) cancels systematic errors arising from moisture and other contaminants on the surface of the bottle. (See also Section 2.12.) *If such precautions are taken*, the errors in the weighing steps will be small, and in most volumetric experiments weighing errors will probably be negligible compared with the volumetric ones. Hence gravimetric methods are usually used for the calibration of items of volumetric glassware, by weighing (in standard conditions) the water that they contain or deliver; and standards for top-quality calibration experiments (Chapter 5) are made up by weighing rather than volume measurements.

Most of the *random* errors in volumetric procedures arise in the use of volumetric glassware. In filling a 250 ml standard flask to the mark, the error (i.e. the distance between the meniscus and the mark) might be about ± 0.03 cm in a flask neck of diameter ca. 1.5 cm. This corresponds to a volume error of about 0.05 ml – only 0.02% of the total volume of the flask. The error in reading a burette (the conventional type graduated in 0.1 ml divisions) is perhaps 0.01–0.02 ml. Each titration involves two such readings (the errors of which are *not* simply additive – see Chapter 2); if the titration volume is ca. 25 ml, the percentage error is again very small. The experiment should be arranged so that the volume of titrant is not too small (say not less than 10 ml), otherwise such errors may become appreciable. (This precaution is analogous to choosing a standard compound of high formula weight to minimise the weighing error.) Even though a volumetric analysis involves several steps, each involving a piece of volumetric glassware, the random errors should evidently be small if the experiments are performed with care. In practice a good volumetric analysis should have a relative standard deviation (see Chapter 2) of not more than about 0.1%. Until fairly recently such precision was not normally attainable in instrumental analysis methods, and it is still not very common.

Volumetric procedures incorporate several important sources of systematic error. Perhaps the commonest error in routine volumetric analysis is to fail to allow enough time for a pipette to drain properly, or a meniscus level in a burette to stabilise. The temperature at which an experiment is performed has two effects. Volumetric equipment is conventionally calibrated at 20 °C, but the temperature in an analytical laboratory may differ from this by several degrees, and many experiments in biochemical analysis are carried out in 'cold rooms' at ca. 4 °C. The temperature affects both the volume of the glassware and the density of liquids.

Systematic indicator errors can be quite substantial, perhaps larger than the random errors in a typical titrimetric analysis. In the titration of 0.1 M hydrochloric acid with 0.1 M sodium hydroxide, we expect the end point to correspond to a pH of 7. In practice, however, we estimate this end point using an indicator such as methyl orange, which changes colour over the pH range ca. 3–4. So if the titration is performed by adding alkali to acid, the indicator will give an apparent end point when the pH is ca. 3.5, i.e. just before the true end point. The error can be evaluated and corrected by doing a *blank* experiment, i.e. by determining how much alkali is required to produce the indicator colour change in the *absence* of the acid.

It should be possible to consider and estimate the sources of random and systematic error arising at each distinct stage of any analytical experiment. It is very important to do this, so as to avoid major sources of error by careful experimental design (Sections 1.5 and 1.6). In many analyses (though not normally in titrimetry) the overall error is in practice dominated by the error in a single step: this point is further discussed in Chapter 2.

1.5

Handling systematic errors

Much of the rest of this text will deal with the handling of random errors, using a wide range of statistical methods. Usually we shall assume that systematic errors are absent (though methods which test for their occurrence will be described). But first we must discuss in more detail how systematic errors arise, and how they may be countered. The example of a titrimetric analysis given above showed that systematic errors cause the mean value of a set of replicate measurements to deviate from the true value. We also learned that systematic errors cannot be revealed merely by making repeated measurements, and that unless the true result of an analysis is known in advance – an unlikely situation! – very large systematic errors might go entirely undetected unless suitable precautions are taken. A few examples will clarify both the possible problems and their solutions.

The levels of transition metals in biological samples such as blood serum are important in biomedical studies. For many years determinations were made of the serum levels of chromium – with some startling results. Different workers, all studying pooled serum samples from healthy subjects, published concentrations varying from <1 to ca. 200 ng ml⁻¹. The lower results were mostly obtained later than the higher ones, and it gradually became apparent that the earlier values were due at least partly to contamination of the samples by chromium from stainless steel syringes, tube caps, and so on. The determination of traces of chromium, e.g. by atomic-absorption spectrometry, is relatively straightforward, and no doubt each study achieved results with

satisfactory precision; but in a number of cases the large systematic error introduced by the contamination was entirely overlooked. Similarly the normal levels of iron in seawater are now known to be in the parts per billion (ng ml^{-1}) range, but until fairly recently the concentration was thought to be much higher, perhaps tens of $\mu\text{g ml}^{-1}$. This misconception arose from the practice of sampling and analysing seawater in ship-borne environments containing high ambient iron levels. Methodological systematic errors of this kind are extremely common.

Systematic errors also occur widely when false assumptions are made about the accuracy of an analytical instrument. A monochromator in a spectrometer may gradually go out of adjustment, so that errors of several nanometres in wavelength settings arise, yet many photometric analyses are undertaken without appropriate checks being made. Commonplace devices such as volumetric glassware, stopwatches, pH meters and thermometers can all show substantial systematic errors, but many laboratory workers use them as though they are without bias. Many instrumental analysis systems are now computer controlled, minimising the number of steps and the skill levels required in their use. It is tempting to regard results from such instruments as beyond reproach, but (unless the devices are 'intelligent' enough to be self-calibrating – see Section 1.7) they are still subject to systematic errors.

Systematic errors arise not only from procedures or apparatus: they can also arise from human bias. Some chemists suffer from astigmatism or colour-blindness (the latter is more common among men than women) which might introduce errors in their readings of instruments and in other observations. A number of authors have reported various types of number bias, such as a tendency to favour even over odd numbers, or 0 and 5 over other digits, in the reporting of results. In short, systematic errors of several kinds are a constant, and often hidden, risk for the analyst, so very careful steps must be taken to minimise them.

There are several approaches to this problem, and any or all of them should be considered in each analytical procedure. The first precautions should precede any experimental work. The analyst should consider carefully each stage of the proposed procedure, the apparatus to be used and the sampling and analytical protocols to be adopted. The likely sources of systematic error, such as the instrument functions that need calibrating, the steps of the procedure where errors are most likely to occur, and the checks that can be made during the analysis, must be identified. Such foresight can be very valuable and is normally well worth the time invested. A little thinking of this kind should have revealed the possibility of contamination in the serum chromium determinations described above.

The second line of defence against systematic errors lies in the design of the experiment at every stage. We have seen (Section 1.4) that weighing by difference can remove some systematic gravimetric errors: these can be assumed to occur to the same extent in both weighings, so the subtraction process eliminates them. Another example of careful experimental planning is provided by the spectrometer wavelength error described above. If the concentration of a single substance is to be determined by absorption spectrometry, two approaches are possible. In the first, the sample is studied in a 1 cm pathlength spectrometer cell at a single wavelength, say 400 nm, and the concentration of the test component is determined from the well-known equation $A = \epsilon bc$, where A , ϵ , b and c are respectively the measured absorbance, a reference value of the molar absorptivity (units $\text{l mole}^{-1} \text{cm}^{-1}$) of the test substance, the pathlength (cm) of the spectrometer cell, and the molar concentration of this substance. Several systematic errors can arise here. The wavelength might actually be (say) 405 nm rather

than 400 nm, thus rendering the reference value of ϵ inappropriate; this value might in any case be wrong; the absorbance scale of the spectrometer might exhibit a systematic error; and the pathlength of the cell might not be exactly 1 cm. Alternatively, the analyst might use the calibration graph approach outlined in Section 1.2 and discussed in detail in Chapter 5. In this case the value of ϵ is not required, and the errors due to wavelength shifts, absorbance errors and pathlength inaccuracies should cancel out, as they occur equally in the calibration and test experiments. If the conditions are truly equivalent for the test and calibration samples (e.g. the same cell is used and the wavelength and absorbance scales do not alter *during the experiment*) all the major sources of systematic error are in principle eliminated.

The final and perhaps most formidable protection against systematic errors is the use of **standard reference materials** and methods. Before the experiment is started, each piece of apparatus is calibrated by a suitable procedure. Spectrometer wavelength scales can be calibrated with the aid of standard light sources which have narrow emission lines at well-established wavelengths, and spectrometer absorbance scales can be calibrated with standard solid or liquid filters. Most pieces of equipment can be calibrated so that their systematic errors are known in advance. The importance of this area of chemistry (and other experimental sciences) is reflected in the extensive work of bodies such as the National Physical Laboratory in the UK, the National Institute for Science and Technology in the USA and similar organisations elsewhere. Monographs on the standardisation of particular types of equipment are available, and some commercial organisations specialise in the sale of certified reference materials (CRMs).

A further check on the occurrence of systematic errors in a method is to compare its results with those obtained using a different method. If two unrelated methods are used to perform one analysis, and if they consistently yield results showing only random differences, it is a reasonable presumption that no significant systematic errors are present. For this approach to be valid, *each step* of the two analyses has to be independent. Thus in the case of serum chromium determinations, it would not be sufficient to replace the atomic-absorption spectrometry method by a colorimetric one or by plasma spectrometry. The systematic errors would only be revealed by altering the sampling methods also, e.g. by minimising or eliminating the use of stainless-steel equipment. Method comparisons should always be made over the whole concentration range for which an analytical procedure is to be used. For example, the bromocresol green dye-binding method for the determination of albumin in blood serum agrees well with alternative methods (e.g. immunoassays) at normal or high levels of albumin, but when the albumin levels are abnormally low (these are inevitably the cases of most clinical interest!) the agreement between the two methods is poor, the dye-binding method giving consistently (and erroneously) higher values because the dye then also binds to other proteins. The statistical approaches used in method comparisons are described in detail in Chapters 3 and 5.

The prevalence of systematic errors in everyday analytical work is well illustrated by the results of **collaborative trials (method performance studies)**. If an experienced analyst finds (e.g.) 10 ng ml^{-1} of a drug in a urine sample, it is natural to suppose that other analysts would obtain very similar results for the same sample, any differences being due to random errors only. But this is far from true in practice. Many collaborative studies involving several laboratories, when aliquots of a *single* sample are examined by the *same* experimental method, show variations in the results vastly greater than those expected from random errors. So substantial systematic errors, both positive and negative, must be going undetected or uncorrected. This situation, which has

serious implications for all analytical scientists, has encouraged many studies of the methodology of collaborative trials and **proficiency testing schemes**, and of their statistical evaluation. Such schemes have led to some dramatic improvements in the quality of analytical results in a range of fields. These topics are discussed in Chapter 4.

Tackling systematic errors

- Foresight: identifying problem areas before starting experiments.
- Careful experimental design, e.g. use of calibration methods.
- Checking instrument performance.
- Use of standard reference materials and other standards.
- Comparison with other methods for the same analytes.
- Participation in proficiency testing schemes.

1.6 Planning and design of experiments

Many chemists regard statistical methods only as tools to assess the results of completed experiments. But statistical concepts also feature in the planning and design of experiments. In Section 1.5 the value of trying to predict systematic errors in advance, thus allowing the analyst to counter them, was emphasised. The same considerations apply to random errors. Combining the random errors of the individual parts of an experiment to give an overall random error requires some simple statistical formulae (Chapter 2). In practice, the overall random error is often dominated by the error in just one stage of the experiment, the other errors having negligible effects when they are all combined correctly. We should try to find, *before the experiment begins*, where this single dominant error is likely to arise, and then to try to minimise it. Although random errors can never be eliminated, they can certainly be minimised by particular attention to experimental techniques.

There is another more subtle aspect of experimental design. In many analyses, one or more of the desirable features of the method (sensitivity, selectivity, sampling rate, low cost, etc.) will depend on a number of experimental *factors*. We should design the analysis so that we can identify the most important of these factors and then use them in the best combination, thereby obtaining the best sensitivity, selectivity, etc. To conserve resources, samples, reagents, etc., this process of design and optimisation should evidently be completed before a method is put into routine or widespread use.

Some of the problems of experimental design and optimisation can be illustrated by a simple example. In enzymatic analyses, the concentration of the analyte is determined by measuring the rate of an enzyme-catalysed reaction. (The analyte is often the substrate, i.e. the compound that is changed in the reaction.) Let us assume that we want the maximum reaction rate in a particular analysis, and that we believe that this rate depends on the pH of the reaction mixture and the temperature. How do we establish just how important these factors are, and find their best *levels*, i.e. values? It is easy to identify one possible approach. We could perform some experiments in which the temperature is

kept constant but the pH is varied. In each case the rate of the reaction would be determined and an optimum pH value would thus be found – suppose it is 7.5. A second set of experiments could then be performed, with the pH held at 7.5 but the temperature varied. An optimum temperature would thus be found, say 40 °C. This approach to studying the factors affecting the experiment is potentially tedious, because in real situations many more than two factors might need investigation. Moreover, if the reaction rate at pH 7.5 and 40 °C was only slightly different from that at (e.g.) pH 7.5 and 37 °C, we would need to know whether the difference was a real one, or merely a result of random experimental errors, and we could find out only by repeating the experiments. A more fundamental problem is that this ‘one at a time’ approach assumes that the factors affect the reaction rate *independently* of each other, i.e. that the best pH is 7.5 whatever the temperature, and the best temperature is 40 °C at all pH values. This may not be true: at a pH other than 7.5 the optimum temperature might not be 40 °C, i.e. the factors may affect the reaction rate *interactively*. So the conditions established in the two sets of experiments just described might not actually be the optimum ones: had the first set of experiments been done at a different pH, a different set of ‘optimum’ values might have been obtained. Experimental design and optimisation can clearly present significant problems. These important topics are considered in more detail in Chapter 7.

1.7

Statistical calculations

Getting the best information from a set of analytical results is now, in principle at least, easier than ever. This is because of the huge range of statistical facilities available on modern digital devices and computing systems. Tablet computers and even mobile phones now offer apps that provide tutorial help and in some cases calculation capabilities. The origins, quality and reliability of these apps are inevitably variable, and they are usually not aimed specifically at chemical calculations, but in some cases they offer clear guidance on a specific aspect of statistics. Portable devices facilitate the collection of data in the field, and can be linked, perhaps wirelessly, to larger computers and servers.

Handheld calculators are extremely cheap and reliable and cover many of the routine statistical methods described in this text with only a few keystrokes. Built-in functions allow calculations of mean and standard deviation (see Chapter 2) and correlation and linear regression (see Chapter 5). Calculators can often be programmed by the user to give further results such as confidence limits (see Chapter 2), and to perform significance tests (see Chapter 3) and non-linear regression calculations (see Chapter 5). For analytical research or routine work such calculators will be quite adequate. Their main disadvantage is their inability to handle very large quantities of data.

Many modern analytical instruments (some entirely devoid of manual controls) are controlled by personal computers or in-built digital systems which also handle and report the data obtained. Additional functions can include checking instrument performance, diagnosing and reporting malfunctions, storing large databases (e.g. of digitised spectra), comparing analytical data with the databases, optimising operating conditions (see Chapter 7), and selecting and using a variety of calibration calculations.

Desktop and laptop personal computers are now sufficient for work with all but the very largest data sets and a wealth of general statistical software is available for them.