interval analysis

A method to estimate uncertainties in the results of a least-squares procedure. The input data are primary values plus limits of intervals expressing their uncertainty. The output consists of derived values plus limits of intervals expressing a pessimistic estimate of maximal uncertainty.

Source:
PAC, 1981, *53*, 1805 *(Assignment and presentation of uncertainties of the numerical results of thermodynamic measurements (Provisional))* on page 1823