

Population Variance under Interval Uncertainty: A New Algorithm

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Abstract

In statistical analysis of measurement results, it is often beneficial to compute the range \mathbf{V} of the population variance $V = \frac{1}{n} \cdot \sum_{i=1}^n (x_i - E)^2$

(where $E = \frac{1}{n} \sum_{i=1}^n x_i$) when we only know the intervals

$$[\tilde{x}_i - \Delta_i, \tilde{x}_i + \Delta_i]$$

of possible values of the x_i . In general, this problem is NP-hard; a polynomial-time algorithm is known for the case when the measurements are sufficiently accurate, i.e., when $|\tilde{x}_i - \tilde{x}_j| \geq \frac{\Delta_i}{n} + \frac{\Delta_j}{n}$ for all $i \neq j$. In this paper, we show that we can efficiently compute \mathbf{V} under a weaker (and more general) condition $|\tilde{x}_i - \tilde{x}_j| \geq \frac{|\Delta_i - \Delta_j|}{n}$.

Formulation of the problem. Once we have n measurement results x_1, \dots, x_n , the traditional statistical analysis starts with computing the standard

statistics such as population mean $E = \frac{1}{n} \cdot \sum_{i=1}^n x_i$ and population variance

$V = M - E^2$, where $M \stackrel{\text{def}}{=} \frac{1}{n} \cdot \sum_{i=1}^n x_i^2$; see, e.g., [7].

In many real-life situations, due to measurement uncertainty, instead of the actual values x_i of the measured quantity, we only have intervals $\mathbf{x}_i = [\underline{x}_i, \bar{x}_i]$ of possible values of x_i [5, 7]. Usually, the interval \mathbf{x}_i has the form $[\tilde{x}_i - \Delta_i, \tilde{x}_i + \Delta_i]$,

where \tilde{x}_i is the measurement result, and Δ_i is the known upper bound on the absolute value of the measurement error $\Delta x_i \stackrel{\text{def}}{=} \tilde{x}_i - x_i$.

Different values $x_i \in \mathbf{x}_i$ lead, in general, to different values of E and V . It is therefore desirable to compute the ranges $\mathbf{E} = [\underline{E}, \overline{E}]$ and $\mathbf{V} = [\underline{V}, \overline{V}]$ of possible values of E and V when $x_i \in \mathbf{x}_i$.

Since the population mean E is a monotonic function of its n variables x_1, \dots, x_n , its range can be easily computed as $\mathbf{E} = \left[\frac{1}{n} \cdot \sum_{i=1}^n x_i, \frac{1}{n} \cdot \sum_{i=1}^n \bar{x}_i \right]$. For the variance V , there exist polynomial-time algorithms for computing the lower bound \underline{V} (see, e.g., [2, 3, 4]), but computing the exact upper bound \overline{V} is, in general, an NP-hard problem; see, e.g., [2, 3].

There exist polynomial-time algorithms for computing \overline{V} in many practically reasonable situations; see, e.g., [2, 3, 4, 6, 8]. One such known case is when measurements are sufficiently accurate, e.g., when the “narrowed intervals”

$$\left[\tilde{x}_i - \frac{\Delta_i}{n}, \tilde{x}_i + \frac{\Delta_i}{n} \right] \quad (1)$$

do not intersect. In other words, we know how to efficiently compute \overline{V} when for every $i \neq j$, we have

$$|\tilde{x}_i - \tilde{x}_j| \geq \frac{\Delta_i}{n} + \frac{\Delta_j}{n}. \quad (2)$$

The known algorithm requires $O(n \cdot \log(n))$ computational steps.

In this paper, we propose a new algorithm that computes \overline{V} in $O(n \cdot \log(n))$ time under the weaker (hence more general) condition

$$|\tilde{x}_i - \tilde{x}_j| \geq \frac{|\Delta_i - \Delta_j|}{n}. \quad (3)$$

This condition is indeed much weaker: e.g., for the case when all measurements are equally accurate, i.e., $\Delta_i = \Delta$ for all i , the previously known condition (2) is only valid for $\Delta \leq (n/2) \cdot \min_{i \neq j} |\tilde{x}_i - \tilde{x}_j|$, while the new condition (3) holds for every Δ . Thus, we can have larger measurement uncertainty Δ than before and still be able to compute the exact bound \overline{V} in polynomial time.

Algorithm. Let us first describe the algorithm itself; in the next section, we provide the justification for this algorithm.

- First, we sort the values \tilde{x}_i into an increasing sequence. Without losing generality, we can assume that $\tilde{x}_1 \leq \tilde{x}_2 \leq \dots \leq \tilde{x}_n$.
- Then, for every k from 0 to n , we compute the value $V^{(k)} = M^{(k)} - (E^{(k)})^2$ of the population variance V for the vector $x^{(k)} = (\underline{x}_1, \dots, \underline{x}_k, \bar{x}_{k+1}, \dots, \bar{x}_n)$. (For $k = 0$, $x^{(0)} = (\bar{x}_1, \dots, \bar{x}_n)$.)

- Finally, we compute \bar{V} as the largest of $n + 1$ values $V^{(0)}, \dots, V^{(n)}$.

To compute the values $V^{(k)}$, first, we explicitly compute $M^{(0)} = \frac{1}{n} \cdot \sum_{i=1}^n (\bar{x}_i)^2$,

$E^{(0)} = \frac{1}{n} \cdot \sum_{i=1}^n \bar{x}_i$, and $V^{(0)} = M^{(0)} - (E^{(0)})^2$. Once we know the values $M^{(k)}$

and $E^{(k)}$, we can compute $M^{(k+1)} = M^{(k)} + \frac{1}{n} \cdot (\underline{x}_{k+1})^2 - \frac{1}{n} \cdot (\bar{x}_{k+1})^2$ and

$E^{(k+1)} = E^{(k)} + \frac{1}{n} \cdot \underline{x}_{k+1} - \frac{1}{n} \cdot \bar{x}_{k+1}$.

Number of computation steps. Sorting requires $O(n \cdot \log(n))$ steps; see, e.g., [1]. Computing the initial values $M^{(0)}$, $E^{(0)}$, and $V^{(0)}$ requires linear time $O(n)$. For each k from 0 to $n-1$, we need a constant number of steps to compute the next values $M^{(k+1)}$, $E^{(k+1)}$, and $V^{(k+1)}$. Finally, finding the largest of $n + 1$ values $V^{(k)}$ also requires $O(n)$ steps. Thus, overall, we need

$$O(n \cdot \log(n)) + O(n) + O(n) + O(n) = O(n \cdot \log(n))$$

steps.

It is worth mentioning that if the measurement results \tilde{x}_i are already sorted, then we only need linear time to compute \bar{V} .

Justification of the algorithm. With respect to each variable x_i , the population variance is a quadratic function which is non-negative for all x_i . It is well known that a maximum of such a function on each interval $[\underline{x}_i, \bar{x}_i]$ is attained at one of the endpoints of this interval. Thus, the maximum \bar{V} of the population variance is attained at a vector $x = (x_1, \dots, x_n)$ in which each value x_i is equal either to \underline{x}_i or to \bar{x}_i .

We will first justify our algorithm for the case when $|\tilde{x}_i - \tilde{x}_j| > \frac{|\Delta_i - \Delta_j|}{n}$ for all $i \neq j$ and $\Delta_i > 0$ for all i .

To justify our algorithm, we need to prove that this maximum is attained at one of the vectors $x^{(k)}$ in which all the lower bounds \underline{x}_i precede all the upper bounds \bar{x}_i . We will prove this by reduction to a contradiction. Indeed, let us assume that the maximum is attained at a vector x in which one of the lower bounds follows one of the upper bounds. In each such vector, let i be the largest upper bound index preceded by the lower bound; then, in the optimal vector x , we have $x_i = \bar{x}_i$ and $x_{i+1} = \underline{x}_{i+1}$.

Since the maximum is attained for $x_i = \bar{x}_i$, replacing it with $\underline{x}_i = \bar{x}_i - 2 \cdot \Delta_i$ will either decrease the value of the variance or keep it unchanged. Let us describe how variance changes under this replacement. In the sum for M , we replace $(\bar{x}_i)^2$ with

$$(\underline{x}_i)^2 = (\bar{x}_i - 2 \cdot \Delta_i)^2 = (\bar{x}_i)^2 - 4 \cdot \Delta_i \cdot \bar{x}_i + 4 \cdot \Delta_i^2.$$

Thus, the value M changes into $M + \Delta M_i$, where

$$\Delta M_i = -\frac{4}{n} \cdot \Delta_i \cdot \bar{x}_i + \frac{4}{n} \cdot \Delta_i^2.$$

The population mean E changes into $E + \Delta E_i$, where $\Delta E_i = -\frac{2 \cdot \Delta_i}{n}$. Thus, the value E^2 changes into $(E + \Delta E_i)^2 = E^2 + \Delta(E^2)_i$, where

$$\Delta(E^2)_i = 2 \cdot E \cdot \Delta E_i + \Delta E_i^2 = -\frac{4}{n} \cdot E \cdot \Delta_i + \frac{4}{n^2} \cdot \Delta_i^2.$$

So, the variance V changes into $V + \Delta V_i$, where

$$\begin{aligned} \Delta V_i &= \Delta M_i - \Delta(E^2)_i = -\frac{4}{n} \cdot \Delta_i \cdot \bar{x}_i + \frac{4}{n} \cdot \Delta_i^2 + \frac{4}{n} \cdot E \cdot \Delta_i - \frac{4}{n^2} \cdot \Delta_i^2 = \\ &= \frac{4}{n} \cdot \Delta_i \cdot \left(-\bar{x}_i + \Delta_i + E - \frac{\Delta_i}{n} \right). \end{aligned}$$

By definition, $\bar{x}_i = \tilde{x}_i + \Delta_i$, hence $-\bar{x}_i + \Delta_i = -\tilde{x}_i$. Thus, we conclude that

$$\Delta V_i = \frac{4}{n} \cdot \Delta_i \cdot \left(-\tilde{x}_i + E - \frac{\Delta_i}{n} \right).$$

Since V attains maximum at x , we have $\Delta V_i \leq 0$, hence

$$E \leq \tilde{x}_i + \frac{\Delta_i}{n}. \quad (4)$$

Similarly, since the maximum is attained for $x_{i+1} = \underline{x}_i$, replacing it with $\bar{x}_{i+1} = \underline{x}_{i+1} + 2 \cdot \Delta_{i+1}$ will either decrease the value of the variance or keep it unchanged. Let us describe how variance changes under this replacement. In the sum for M , we replace $(\underline{x}_{i+1})^2$ with

$$(\bar{x}_{i+1})^2 = (\underline{x}_{i+1} + 2 \cdot \Delta_{i+1})^2 = (\underline{x}_{i+1})^2 + 4 \cdot \Delta_{i+1} \cdot \underline{x}_{i+1} + 4 \cdot \Delta_{i+1}^2.$$

Thus, the value M changes into $M + \Delta M_{i+1}$, where

$$\Delta M_{i+1} = \frac{4}{n} \cdot \Delta_{i+1} \cdot \underline{x}_{i+1} + \frac{4}{n} \cdot \Delta_{i+1}^2.$$

The population mean E changes into $E + \Delta E_{i+1}$, where $\Delta E_{i+1} = \frac{2 \cdot \Delta_{i+1}}{n}$. Thus, the value E^2 changes into $(E + \Delta E_{i+1})^2 = E^2 + \Delta(E^2)_{i+1}$, where

$$\Delta(E^2)_{i+1} = 2 \cdot E \cdot \Delta E_{i+1} + \Delta E_{i+1}^2 = \frac{4}{n} \cdot E \cdot \Delta_{i+1} + \frac{4}{n^2} \cdot \Delta_{i+1}^2.$$

So, the variance V changes into $V + \Delta V_{i+1}$, where

$$\Delta V_{i+1} = \Delta M_{i+1} - \Delta(E^2)_{i+1} =$$

$$\begin{aligned} & \frac{4}{n} \cdot \Delta_{i+1} \cdot \underline{x}_{i+1} + \frac{4}{n} \cdot \Delta_{i+1}^2 - \frac{4}{n} \cdot E \cdot \Delta_{i+1} - \frac{4}{n^2} \cdot \Delta_{i+1}^2 = \\ & \frac{4}{n} \cdot \Delta_{i+1} \cdot \left(\underline{x}_{i+1} + \Delta_{i+1} - E - \frac{\Delta_{i+1}}{n} \right). \end{aligned}$$

By definition, $\underline{x}_{i+1} = \tilde{x}_{i+1} - \Delta_{i+1}$, hence $\underline{x}_{i+1} + \Delta_{i+1} = \tilde{x}_{i+1}$. Thus, we conclude that

$$\Delta V_{i+1} = \frac{4}{n} \cdot \Delta_{i+1} \cdot \left(\tilde{x}_{i+1} - E - \frac{\Delta_{i+1}}{n} \right).$$

Since V attains maximum at x , we have $\Delta V_{i+1} \leq 0$, hence

$$E \geq \tilde{x}_{i+1} - \frac{\Delta_{i+1}}{n}. \quad (5)$$

We can also change *both* x_i and x_{i+1} at the same time. In this case, the change ΔM in M is simply the sum of the changes coming from x_i and x_{i+1} : $\Delta M = \Delta M_i + \Delta M_{i+1}$, and the change ΔE in E is also the sum of the corresponding changes: $\Delta E = \Delta E_i + \Delta E_{i+1}$. So, for

$$\Delta V = \Delta M - \Delta(E^2) = \Delta M - 2 \cdot E \cdot \Delta E - \Delta E^2,$$

we get

$$\begin{aligned} \Delta V &= \Delta M_i + \Delta M_{i+1} - \\ & 2 \cdot E \cdot \Delta E_i - 2 \cdot E \cdot \Delta E_{i+1} - (\Delta E_i)^2 - (\Delta E_{i+1})^2 - 2 \cdot \Delta E_i \cdot \Delta E_{i+1}. \end{aligned}$$

Hence,

$$\begin{aligned} \Delta V &= (\Delta M_i - 2 \cdot E \cdot \Delta E_i - (\Delta E_i)^2) + (\Delta M_{i+1} - 2 \cdot E \cdot \Delta E_{i+1} - (\Delta E_{i+1})^2) \\ & \quad - 2 \cdot \Delta E_i \cdot \Delta E_{i+1}, \end{aligned}$$

i.e.,

$$\Delta V = \Delta V_i + \Delta V_{i+1} - 2 \cdot \Delta E_i \cdot \Delta E_{i+1}.$$

We already have the expressions for ΔV_i , ΔV_{i+1} , $\Delta E_i = -\frac{2 \cdot \Delta_i}{n}$, and $\Delta E_{i+1} = \frac{2 \cdot \Delta_{i+1}}{n}$, so we conclude that $\Delta V = \frac{4}{n} \cdot D(E)$, where

$$D(E) \stackrel{\text{def}}{=} \Delta_i \cdot \left(-\tilde{x}_i + E - \frac{\Delta_i}{n} \right) + \Delta_{i+1} \cdot \left(\tilde{x}_{i+1} - E - \frac{\Delta_{i+1}}{n} \right) + \frac{2}{n} \cdot \Delta_i \cdot \Delta_{i+1}. \quad (6)$$

Since the function V attains maximum at x , we have $\Delta V \leq 0$, hence $D(E) \leq 0$ (for the population mean E corresponding to the optimizing vector x).

The expression $D(E)$ is a linear function of E . From (4) and (5), we know that

$$\tilde{x}_{i+1} - \frac{\Delta_{i+1}}{n} \leq E \leq \tilde{x}_i + \frac{\Delta_i}{n}.$$

For $E = E^- \stackrel{\text{def}}{=} \tilde{x}_{i+1} - \frac{\Delta_{i+1}}{n}$, we have

$$\begin{aligned} D(E^-) &= \Delta_i \cdot \left(-\tilde{x}_i + \tilde{x}_{i+1} - \frac{\Delta_{i+1}}{n} - \frac{\Delta_i}{n} \right) + \frac{2}{n} \cdot \Delta_i \cdot \Delta_{i+1} = \\ &= \Delta_i \cdot \left(-\tilde{x}_i + \tilde{x}_{i+1} + \frac{\Delta_{i+1}}{n} - \frac{\Delta_i}{n} \right). \end{aligned}$$

We consider the case when $|\tilde{x}_{i+1} - x_i| > \frac{|\Delta_i - \Delta_{i+1}|}{n}$. Since the values \tilde{x}_i are sorted in increasing order, we have $\tilde{x}_{i+1} \geq \tilde{x}_i$, hence

$$\tilde{x}_{i+1} - \tilde{x}_i = |\tilde{x}_{i+1} - \tilde{x}_i| > \frac{|\Delta_i - \Delta_{i+1}|}{n} \geq \frac{\Delta_i}{n} - \frac{\Delta_{i+1}}{n}.$$

So, we conclude that $D(E^-) > 0$.

For $E = E^+ \stackrel{\text{def}}{=} \tilde{x}_i + \frac{\Delta_i}{n}$, we have

$$\begin{aligned} D(E^+) &= \Delta_{i+1} \cdot \left(\tilde{x}_{i+1} - \tilde{x}_i - \frac{\Delta_i}{n} - \frac{\Delta_{i+1}}{n} \right) + \frac{2}{n} \cdot \Delta_i \cdot \Delta_{i+1} = \\ &= \Delta_{i+1} \cdot \left(-\tilde{x}_i + \tilde{x}_{i+1} + \frac{\Delta_i}{n} - \frac{\Delta_{i+1}}{n} \right). \end{aligned}$$

Here, from $|\tilde{x}_{i+1} - \tilde{x}_i| > \frac{|\Delta_i - \Delta_{i+1}|}{n}$, we also conclude that $D(E^+) > 0$.

Since the linear function $D(E)$ is positive on both endpoints of the interval $[E^-, E^+]$, it must be positive for every value E from this interval, which contradicts to our conclusion that $D(E) \geq 0$ for the actual population mean value $E \in [E^-, E^+]$. This contradiction shows that the maximum of the population variance V is indeed attained at one of the values $x^{(k)}$, hence the algorithm is justified.

The general case when $|\tilde{x}_i - \tilde{x}_j| \geq \frac{|\Delta_i - \Delta_j|}{n}$ and $\Delta_i \geq 0$ can be obtained as a limit of cases when we have strict inequalities. Since the function V is continuous, the value \bar{V} continuously depends on the input bounds, so by tending to a limit, we can conclude that our algorithm works in the general case as well.

Comment. In the formulation of the class of problems for which our algorithm works, we make an assumption (3) for all i and j ; however, in our justification, we only use it for $j = i + 1$. To be more precise, we only use this condition (3) for the case when i and j are neighbors in the sorting by \tilde{x}_i . Is this a weaker condition that requiring (3) for *all* i and j ? Not really: if (3) holds for all i and $j = i + 1$, i.e., if

$$|\tilde{x}_i - \tilde{x}_{i+1}| = \tilde{x}_{i+1} - \tilde{x}_i \geq \frac{|\Delta_i - \Delta_{i+1}|}{n},$$

then, for every $i < j$, we can add the corresponding inequalities for $i, i+1, \dots, j-1$, and conclude that

$$|\tilde{x}_j - \tilde{x}_i| = \tilde{x}_j - \tilde{x}_i = (\tilde{x}_j - \tilde{x}_{j-1}) + \dots + (\tilde{x}_{i+2} - \tilde{x}_{i+1}) + (\tilde{x}_{i+1} - \tilde{x}_i) \geq \frac{|\Delta_i - \Delta_{i+1}| + |\Delta_{i+1} - \Delta_{i+2}| + \dots + |\Delta_{j-1} - \Delta_j|}{n}.$$

Since $|a_i + a_{i+1} + \dots + a_{j-1}| \leq |a_i + a_{i+1} + \dots + a_{j-1}|$ for all $a_i, a_{i+1}, \dots, a_{j-1}$, and

$$(\Delta_i - \Delta_{i+1}) + (\Delta_{i+1} - \Delta_{i+2}) + \dots + (\Delta_{j-1} - \Delta_j) = \Delta_i - \Delta_j,$$

we thus conclude that

$$|\Delta_i - \Delta_{i+1}| + |\Delta_{i+1} - \Delta_{i+2}| + \dots + |\Delta_{j-1} - \Delta_j| \geq |\Delta_i - \Delta_j|,$$

hence

$$|\tilde{x}_i - \tilde{x}_j| \geq \frac{|\Delta_i - \Delta_j|}{n}$$

for all $i < j$. For $i > j$, we similarly have

$$|\tilde{x}_j - \tilde{x}_i| \geq \frac{|\Delta_j - \Delta_i|}{n},$$

thence

$$|\tilde{x}_i - \tilde{x}_j| = |\tilde{x}_j - \tilde{x}_i| \geq \frac{|\Delta_j - \Delta_i|}{n} = \frac{|\Delta_i - \Delta_j|}{n}.$$

So, the condition (3) holds for *all* i and j .

The geometric meaning of the new condition. The condition $|\tilde{x}_i - \tilde{x}_j| \geq \frac{|\Delta_i - \Delta_j|}{n}$ means that if $\tilde{x}_i \geq \tilde{x}_j$, then we have

$$\tilde{x}_i - \tilde{x}_j \geq \frac{\Delta_i - \Delta_j}{n},$$

i.e.,

$$\tilde{x}_i - \frac{\Delta_i}{n} \geq \tilde{x}_j - \frac{\Delta_j}{n}$$

and also

$$\tilde{x}_i - \tilde{x}_j \geq \frac{\Delta_j - \Delta_i}{n},$$

i.e.,

$$\tilde{x}_i + \frac{\Delta_i}{n} \geq \tilde{x}_j + \frac{\Delta_j}{n}.$$

This means that no narrowed interval (1) is a proper subinterval of the interior of another narrowed subinterval.

Vice versa, if one of the narrowed intervals is a proper subinterval of another one, then the condition (3) is not satisfied. Thus, the condition (3) means that no *narrowed subintervals* are proper subintervals of each other.

It is worth mentioning that there is another polynomial-time algorithm for computing \overline{V} [6] – an algorithm which computes \overline{V} for the case when no *intervals* are proper subintervals of each other. That condition can be similarly described as $|\tilde{x}_i - \tilde{x}_j| \geq |\Delta_i - \Delta_j|$, hence that condition implies our condition (2). So, our algorithm generalizes that algorithm as well.

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