TECHNICAL CALCULATIONS

BY MEANS OF INTERVAL MATHEMATICS

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Motivation

The idea of this paper is to add some elementary examples of applications to the wide spread and very few others that seem to exist in the interval mathematics literature. The examples presented here are intended to motivate engineer students very early to deal with interval mathematics. They can be inserted into the first lessons of a lecture on calculus, e.g. after having introduced inequalities (and interval arithmetic !), as well as into the exercise collection of a programming course for all sorts of students that need mathematics as an instrument of practical support in their future professions.

Note that the technical surroundings of the examples are the bridge to the engineer student's ear, whereas the simplicity of the formulas dealt with is the way to surround his fear : Interval mathematics are useful a n d easy!

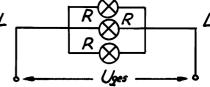
Interval Arithmetic in HP BASIC

All printed programs or numerical results are produced on the desk top computers HEWLETT PACKARD 9845T of the Mathematisches Labor I, Fachhochschule Darmstadt. The programming language used here is a very high level structured BASIC which is at least as powerful as FORTRAN 77. It is combined with a BASIC-written precompiler of Heinz LERCHE and the author and completed by a BASIC interval arithmetic package developed by the students Marika GAUCH, Bernd GUTHIER, Gerhard HORNBERGS and Reiner UHL and the author. For more information, see /T/.

Electric Current Rules

When studying the elements of electricity, one is faced to many simple formulas which can easily (and should be) written in terms of interval arithmetic. The first example shows how to examplify all four elementary operations at once and how to demonstrate the practical handling of constants and n-th powers.

Problem. Three bulbs of $R=240\Omega$ resistance each are connected by a L=100m long aluminium line of diameter d=1.5mm and specific resistance $\P=0.02857\Omega$ mm²/m to a source Uges=220V of electromotive force. The accuracy of all data is \pm 0.5



percent. - Switch on one, two or three lamps. Which is the operating voltage in each case ? (cf. /L/,Nr.947)

```
Solution. (a) One lamp :
                                    Rges = Rl + R,
Resistance
                                    Iges = Uges / Rges .
                                                               1)
current
                                    Ul = Rl * Iges ,
voltage drop in the line
operating voltage (1 bulb):
                                    U1 = Uges - Ul
First calculate Rl, in consideration of all possible errors. Then de-
               R_{\bullet} := [238.8,241.2], Uges_{\bullet} := [218.9,221.1]
and perform
                           Rges = R1 \oplus R
                           Iges = Uges 0 Rges ,
                           Ul, = Rl \cdot \theta, Iges,
                           U1 = Uges \theta U1 .
(The ideal operations 	heta , ... , 	heta will later be replaced by the corres-
ponding machine operations that provide rounded interval arithmetic.)
   The determination of the line resistance Rl is done as follows:
                                    L1 = 2 * L
Line length
                                    A = \pi * (d / 2)^2
sectional area of line
line resistance : R1 = (\mathbf{g} * L1 ) / A = \mathbf{g} * L * 8 / (\mathbf{\pi} * \mathbf{d}^2).

Introduce the interval constant 0.02857 of width zero and execute
                          Rho = 0.02857 \circ [0.995, 1.005]
to fix the possible error of {f g} . After the definition of {f 8} and {f \pi} ,
one gets
                          R1 = Rho \circ L \circ 80 (\pi \circ d \circ d)
with d := 1.5 0 [0.995, 1.005].
   (b) Two lamps: The equation
Uges = U1 + U12 = R1 * Iges + R * ( Iges / 2 ) = ( R1 + R / 2 ) * Iges
leads to
                          Rges = Rl \oplus R \emptyset 2
which replaces the corresponding formula in (a).
   (c) Three lamps: Since
Uges = U1 + U123 = R1 * Iges + R * ( Iges / 3 ) = ( R1 + R / 3 ) * Iges,
now
                          Rges = Rl \Theta R \emptyset 3
holds.
   (d) One to three lamps: All cases can be treated simultane -
o u s l y when using interval arithmetic:
                          Rges = Rl \theta R \theta [ 1/3 , 1 ] .
   Numerical results.
                      [ 2.38799999999E+02 , 2.41200000001E+02 ]
   R
                      [ 9.9499999999E+01 , 1.00500000001E+02 ]
   L
                      [ 1.4924999999E+00 , 1.50750000001E+00 ]
   D
                      [ 2.84271499999E-02 , 2.87128500001E-02 ]
   Rho
                      [ 2.1889999999E+02 ; 2.21100000001E+02 ]
   Uges
                      [ 3.16943518253E+00 , 3.29878338595E+00 ]
   R1
                      [ 2.41969435181E+02 , 2.44498783388E+02 ]
   Rges
                      [ 8.95300978457E-01 , 9.13751771317E-01 ]
   Iges
                      [ 2.83759842007E+00 , 3.01426916211E+00 ]
   U1
                      [ 2.15885730836E+02 , 2.18262401582E+02 ]
   U1
```

¹⁾ The index 'ges' ('gesamt') should be read as 'total'.

Rges Iges Ul U 2	[1.22569435180E+02 , 1.23898783389E+02] [1.76676472529E+00 , 1.80387549047E+00] [5.59964627958E+00 , 5.95059449829E+00] [2.12949405500E+02 , 2.15500353722E+02]
Rges Iges Ul U 3	[8.27694351820E+01 , 8.36987833865E+01] [2.61533072694E+00 , 2.67127593073E+00] [8.28912121991E+00 , 8.81196065959E+00] [2.10088039338E+02 , 2.12810878782E+02]
Rges Iges Ul U 23	[8.27694351820E+01 , 1.23898783389E+02] [1.76676472529E+00 , 2.67127593073E+00] [5.59964627958E+00 , 8.81196065959E+00] [2.10088039338E+02 , 2.15500353722E+02]

The operating voltage varies between 210 and 218.3 V .

Alternating Current Measuring Bridge

The capacity of the unknown condenser C1 and the resistance of the unknown resistor R1 may be found out by using a circuit as shown. The idea is to balance the variable capacity C2 and the variable resistance R2 until the tone in the earphone K (which must be of little resistance) reaches a minimum or vanishes. In this case,

$$C1 = R4 * C2 / R3$$

and

140

$$R1 = R3 * R2 / R4$$

hold (cf. /G/, S20).

Problem. Given are two resistors of resistance

R3 \in [9.9,10.1] Ω and R4 \in [6.8,6.9] Ω ,

according to the producers declaration. Due to $\,$ u $\,$ n c $\,$ e $\,$ r t $\,$ a i $\,$ n t i $\,$ e s $\,$ o f $\,$ p e $\,$ r c e $\,$ p t i $\,$ o n , $\,$ C2 and R2 are estimated by

C2 \in [40.2,41.5]F and R2 \in [18.3,19.8] Ω .

Compute the values of C1 and R1 !

Solution.

Vorschub=0

```
10
      Kanal=7
                              ! DRUCKER
                                         150
                                                Genauigkeit=4
                                                                       ! 4-STELLIGE AUSGABE
      Adresse=2
                                         160
                                                                       ! MIT AUSSENRUNDUNG
20
                                                ! INT OUTPUT R2:R3:R4:C2
30
                                         170
40
                                         180
50
      ! INT INTERVAL R1; R2; R3; R4; C1; C2 190
                                                ! INT C1=R4/R3*C2
                                                  INT R1=R3/R4*R2
60
                                         200
70
      ! INT R2:=[18.3,19.8] ! OHM
                                         210
80
      ! INT R3:=[9.9,10.1] ! OHM
                                         220
                                                PRINT LIN(2); "AUSGABEDATEN :"
90
      ! INT R4:=[6.8,6.9] ! OHM
                                         230
                                                PRINT
100
      ! INT C2:=[40.2,41.5] ! FARAD
                                         240
                                                Vorschub=1
                                                                       ! JEDE AUSGABE EINZELN
110
                                         250
                                                Genauigkeit=12
                                                                       ! VOLLE GENAUIGKEIT
120
      PRINT "EINGABEDATEN :"
                                         260
                                                ! INT OUTPUT C1;R1
130
      PRINT
                                         270
                                                END
```

Numerical results.

EINGABEDATEN:

R2 [1.829E+01.1.981E+01]R3 [9.899E+00,1.011E+01]R4 [6.799E+00,6.901E+00]C2 [4.01 9E+01,4.151E+01]

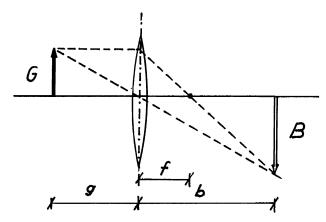
AUSGABEDATEN :

```
[ 2.70653465345E+01 , 2.89242424244E+01 ]
C1
                    [ 2.62565217389E+01 , 2.94088235298E+01 ]
R1
```

The condensers capacity is C1 = (28.0+1.0)F, the unknown resistance is R1 = $(27.9+1.7)\Omega$.

Lens Equation

This example may convince all engineers who "believe" in the classical error estimation method.



G: object

B: image

f : focal length

g : object distance

b : image distance

Lens eqation for thin lenses:

1 / f = 1 / b + 1 / g.

Problem. Let f = (20+1)cm be the focal length of a thin lens. The image distance b has been metered to b = (25+1)cm. - How large is the distance between the object and the lens ?

Solution. This question is usually handled as follows:
$$g = g(f,b) = 1 / (1 / f - 1 / b),$$
$$g_0 = g(f_0,b_0),$$

$$g_0 = g(f_0, b_0)$$

with
$$\Delta g = (1 - f_0 / b_0)^{-2} * \Delta f + (b_0 / f_0 - 1)^{-2} * \Delta b$$
.
In this case, one has $f_0 = 20$ cm, $b_0 = 25$ cm, $\Delta f = \Delta b = 1$. Hence, $g_0 = 1 / (1/20 - 1/25) = 100$, $\Delta g = (1-20/25)^{-2} + (25/20-1)^{-2} = 41$,

This result is wrong!

Calculate instead

which leads to the (correct) statement

It can easily be seen that the endpoints of this interval (see the more precise representation in the computer output beneath or the abbreviated version above) are nearly sharp, i.e. the values can be taken leaving rounding effects aside.

The latter is not true for the result produced with the interval version of the algebraically slightly transformed equation

$$g = (b * f) / (b - f).$$

This observation helps to explain the need of dependent interval arithmetic or, for practical reasons, of special algebraic transform at i ons before evaluating formulas (see the following examples).

Numerical results.

```
60
70
      ! INT INTERVAL Bildweite_b; Brennweite_f; Ggnstandswte_g; Eins
80
90
      ! INT Bildweite_b:=[24,26]
      ! INT Brennweite_f:=[19,21]
100
      ! INT Eins:=[1]
110
120
130
     PRINT "EINGABEDATEN :"
140
      PRINT
150
      ! INT OUTPUT Bildweite_b;Brennweite_f
160
170
      ! INT Ggnstandswte_g=Eins/(Eins/Brennweite_f-Eins/Bildweite_b)
180
     ! INT Grosses_g=Bildweite_b*Brennweite_f/(Bildweite_b-Brennweite_f)
190
200
      PRINT LIN(2); "AUSGABEDATEN :"
210
220
      ! INT OUTPUT Ggnstandswte_g;Grosses_g
230
      END
EINGABEDATEN:
Bildweite b
                   [ 2.40000000000E+01 , 2.6000000000E+01 ]
                   [ 1.90000000000E+01 , 2.10000000000E+01 ]
Brennweite_f
AUSGABEDATEN :
Ggnstandswte_g
                   [ 7.05714285695E+01 , 1.680000000009E+02 ]
                    [ 6.51428571425E+01 , 1.820000000002E+02 ]
Grosses_g
```

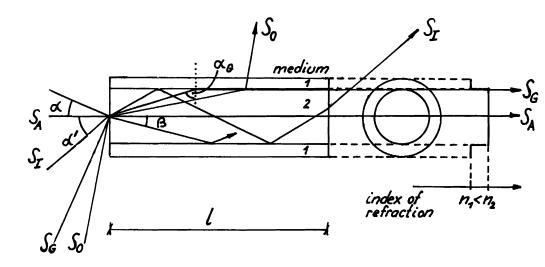
The idea of this problem has been given to the author by his student $\operatorname{Berthold}$ SCHOLL.

Usable Frequency Range of Fiber Optical Waveguides

Look at an optical fiber line of length ${\bf l}$ with a steplike profile of indices of refraction (next page). According to SNELLIUS, one has

$$\sin \alpha / \sin \beta = c_0 / c_2 = n_2 / n_0 = n_2$$

with c_0 velocity of light and n_0 aerial index of refraction. The velocity of an axial light pulse is given by $v_2 = c_2 = c_0 / n_2$, its time of



 S_A : axial ray, S_G : marginal ray of total reflection, α_G : marginal angle of total reflection, n or c : index of refraction or velocity of light of medium 0 (air) or 1 or 2 (fiber), respectively.

transit is given by ${\rm t_A}$ = 1 / ${\rm v_2}.$ The time of transit of a light pulse on the marginal ray ${\rm S_G}$ is determined by

$$t_{G} = 1 / (v_{2} * \sin \alpha_{G}) = (1 * n_{2}) / (v_{2} * n_{1})$$
.

Every pulse transmitted at the input side will be received distorted (broadened) on the output side of the line. This is due to the running time difference $t_G - t_A > 0.$

It means that the line cannot be used to transmit pulse sequences of arbitrary choosen frequencies. The usable band width b is to be calculated as follows:

$$b = \frac{1}{2*(t_{G} - t_{A})} = \frac{1}{2*(\frac{1*n_{2}}{v_{2}*n_{1}} - \frac{1}{v_{2}})} = \frac{v_{2}}{2*1*(\frac{n_{2}}{n_{1}} - 1)}$$

 $b = c_0 / (2 * 1 * n_2 * (n_2 / n_1 - 1))$ (cf. /C/).

<u>Problem.</u> Given a fiber optical waveguide of lenght $1 = (220 \pm 0.2) \text{m}$. The values of its indices of refraction (steplike index profile assumed) are known with an accuracy of 1 per mil : $n_1 \div 1.51$, $n_2 \div 1.58$. Estimate the usable band width by computing

According to newer mensurations, the velocity c $_{\rm O}$ of light comes to (299 792 456.2 \pm 1.1)m/s .

Numerical results.

There is a guaranteed band width of 8.8 MHz. This value is sufficient to perform a telephone communication (3.1 kHz) or to transmit music (15 kHz) or a TV program (6 MHz).

Note that the result with the largest 1 e f t endpoint (which needs not necessarily to be the result of smallest interval width to fit the practical aspect of the question) is the most relevant one. The interval $\begin{bmatrix} 0 & b3 \end{bmatrix}$

represents all possible frequencies the fiber optic waveguide may be used for.

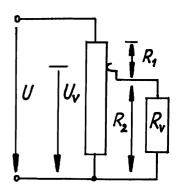
Bleeding an Electrical Potential

The configuration shown may be used to transform a given voltage U to a consumer voltage Uv (at the load resistor Rv). It is given by

$$U_{V} = \frac{R_{2} * R_{V}}{R_{1} * R_{2} + R_{1} * R_{V} + R_{2} * R_{V}} * U ,$$

see /G/, chapter S8.

<u>Problem.</u> What is the range of the consumer potential Uv in a voltage-divider circuit as shown in the figure if U \in [210,230]V, Rv \in [900,910] Ω , R1 \in [9.9,10.1] Ω and R2 \in [19.8,20.2] Ω ?



Solution. Reduce the formula to the algebraically equivalent form $U_V = U \ / \ (\ R_1 \ * \ (\ 1 \ / \ R_V \ + \ 1 \ / \ R_2 \) \ + \ 1 \).$

Since each variable does not occur but once in the expression, its interval version will not produce an overestimation.

```
! INT INTERVAL R1;R2;Rv;U;Uv;Eins
60
70
      ! INT R1:=[9.9,10.1]
                            ! OHM
      ! INT R2:=[19.8,20.2] ! OHM
RA
      ! INT Ry:=[900,910] ! OHM
90
100
      ! INT U:=[210,230]
                            ! VOLT
    ! INT Eins:=[1]
110
120
                             ! 4-STELLIGE AUSGABE
130
     Genauigkeit=4
                             ! MIT AUSSENRUNDUNG
140
150
      ! INT OUTPUT R1;R2;Rv;U
```

```
160
      ! INT Uv=R2*Rv*U/(R1*R2+R1*Rv+R2*Rv)
170
180
      PRINT LIN(2); "Rv naiv"
190
      Vorschub=1
                             ! JEDE AUSGABE EINZELN
                             ! VOLLE GENAUIGKEIT
200
      Genauigkeit=12
210
      ! INT OUTPUT UV
220
      ! INT Uv=U/(R1*(Eins/Rv+Eins/R2)+Eins)
230
      PRINT LIN(2); "Rv optimiert"
240
250
      ! INT OUTPUT UV
260
270
      END
Numerical results.
                    [9.899E+00,1.011E+01]
R1
                     [1.979E+01,2.021E+01]
R2
                    [8.999E+02,9.101E+02]
Rv
                    [2.099E+02,2.301E+02]
U
Rv naiv
                    [ 1.34722875237E+02 , 1.57017635733E+02 ]
Uv
```

Rv optimiert

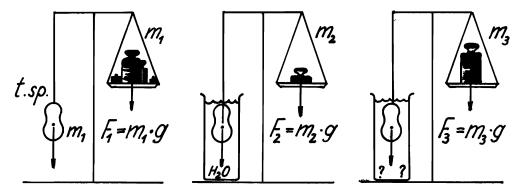
Uv [1.38037726326E+02 , 1.53233411791E+02]

The consumer voltage will vary between 138.0V and 153.3V .

Density Determination of an Unknown Fluid

This example demonstrates the influence of "implicit" constants that can but have not been removed before evaluating a formula. Furthermore, it can be used to teach that sometimes there are error dependent optimal algebraic transformations in absence of a total reduction as could be used in the examples above.

Take a test specimen and handle it as follows:



Weighing in the air. 2. Weighing in distil- 3. Weighing in the unled water known fluid

Any body of volume V in a fluid of density $\boldsymbol{\varsigma}$ meets a lifting force $-\boldsymbol{\varsigma}$ * V * g ,

where g is the acceleration of the fall. Formally, the following holds :

$$\mathbf{g} = \mathbf{g} * 1 = \mathbf{g} * \frac{\mathbf{v} * \mathbf{g}}{\mathbf{v} * \mathbf{g}} = \frac{-\mathbf{g} * \mathbf{v} * \mathbf{g}}{-1 * \mathbf{v} * \mathbf{g}}.$$

Being aware of the fact that the density of water is \S_{H2O} = 1, this

leads to

$$\mathbf{g}_{?} = \frac{-\mathbf{g}_{?} * v * g}{-\mathbf{g}_{H2O} * v * g} = \frac{F_{3} - F_{1}}{F_{2} - F_{1}}$$

<u>Problem.</u> Determine the density of an unknown fluid by an amber cube of edge length 1cm using the method explained above. The cube's weight m1 is about 1. Since the density of amber is nearly the same as that of water, $0 \le 2 \le 0$ will be observed. Let the cube's weight be m3 ≤ 0.3 if it is circumcirculated by the unknown fluid. – All masses are given in grams. Assume at first an accuracy of ± 0.001 , then change the error successively for each mass from ± 0.001 to ± 0.005 . Compute for all four cases four different values:

```
\S_1 = (F3, 9, F1) 0 (F2, 9, F1),
\$2 = (m1 \theta m3) 0 (m1 \theta m2)
\P4 = 10 (19 (m3) \theta m2) 0 (m1 - m3)).
   Solution.
   30
         ! INT INTERVAL F<1:3,1:4>;M<1:3,1:4>;Rho<1:4,1:4>
   40
   50
         ! INT INTERVAL Mwert<3>;Fehler;Eins;G
   60
         ! INT Mwert<1>:=[.999,1.001]
                                       ! MASSEN GENAU
   70
   80
         ! INT Mwert<2>:=[0,.001]
        ! INT Mwert<3>:=[.299..301]
   90
                                      ! FEHLERZUSCHALG
! FALLBESCHLEUNIGUNG
   100
        ! INT Fehler:=[-.004,.004]
         ! INT G:=[9.8063,9.8151]
   110
        ! INT Eins:=[1]
                                        ! PUNKTINTERVALL
   120
   130
       FOR I=1 TO 4
   140
   150
           FOR J=1 TO 3
               ! INT M<J,I>:=Mwert<J>
                                       ! MASSEN DEFINIEREN
   160
           NEXT J
   170
           IF I>1 THEN
   180
              K=I-1
   190
               ! INT M<K,I>=M<K,I>+Fehler ! FEHLER ANBRINGEN
   200
              IF K=2 THEN M(2,I,1)=0 ! MASSE NICHT NEGATIV
   210
           END IF
   220
   230
         NEXT I
         FOR I=1 TO 4
   240
           FOR J=1 TO 3
   250
              ! INT F<J,I>=M<J,I>*G ! KRAEFTE BERECHNEN
   260
            NEXT J
   270
         NEXT I
   280
         FOR I=1 TO 4
                                        ! SPEZ. GEWICHT
   290
           ! INT Rho<1,I>=(F<3,I>-F<1,I>)/(F<2,I>-F<1,I>)
   300
            ! INT Rho<2,I>=(M<1,I>-M<3,I>)/(M<1,I>-M<2,I>)
   310
            ! INT Rho<3,I>=Eins+(M<2,I>-M<3,I>)/(M<1,I>-M<2,I>)
   320
            ! INT Rho<4,I>=Eins/(Eins+(M<3,I>-M<2,I>)/(M<1,I>-M<3,I>))
   330
         NEXT I
   340
   350
```

Numerical results.

It is obvious, that the formula for $\S1$ is bad in all cases since the superfluous constant g has not been removed in time. More surprising is, that $\S24$ produces (although using 5 instead of 4 or 3 arithmetic operations!) the best result for all cases. It does so even if the error of m3 is the largest one. This is a contradiction to the idea that the number of occurrences of a large width interval variable in a formula should be minimized in any case. Remark: For the choice of the interval $\S2$ (acceleration of the fall) see the last example. - Known fluid densities next to the results above are those of petro ether (0.67kg/dm³), benzine or hydrocyanic acid (0.7 kg/dm³ each), ether (0.73kg/dm³) and alcohol or acetone (0.79kg/dm³ each). If the fluid is no emulsion and the experimenter is still alive, all results indicate benzine.

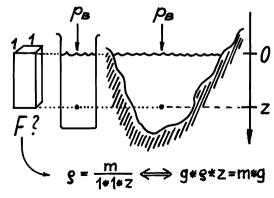
Hydrostatic Pressure in Open Reservoirs

The last example may help to illustrate why there is a need for functions of type $\mathbb{R} \longrightarrow I(\mathbb{R})$ or even $I(\mathbb{R}) \longrightarrow I(\mathbb{R})$.

Consider a fluid of known density ${m g}$ in an open reservoir. Let the bathometer be normed as shown in the figure. Let ${m p}_B$ be the hydrostatic pressure at ${m z}=0$. Then follows for the hydrostatic pressure

$$p(z) = p_B + g * g * z$$
.
If $p_B \in ao$, and $g * g \in a1$, one has

$$p(z)$$
 (a) θ **(a1)** θ **z** with an straight line interval on the right hand side.



<u>Problem.</u> Plot a diagram / calculate a table for a diver to show the underwater pressure for bar ometric air pressures between 930mbar and 1070 mbar (HPa) and depths of water between 0m and 100m. - Take into account, that the density of natural water (depending upon its salt con-

tent) varies between 0.99kg/dm3 and 1.03kg/dm3 and that the acceleration g of the fall differs in its value depending on the terrestrial latitude:

Latitude	0°	20°	D 40°	D 45°.	D 50°	55°	60 °	90°
$m/s^2 \pm 1E-4$	9.7805	9.7865	9.8018	9.8063	9.8108	9.8151	9.8192	9.8322

D : Germany

(cf./GE/). - For practical reasons, use steps of 20 for the barometric air pressure.

Solution.

```
! INT INTERVAL P; Pb; G; Rho; Z; Anstieg; Zuschlag ! DEKLARATION
      ! INT G:=[9.7804.9.8323]
                                                   ! FALLBESCHLEUNIGUNG
30
     ! INT Rho:=[.99,1.03]
                                                   ! DICHTE H20
     ! INT Anstieu=G*Rho
                                                   ! GERADENANSTIEG
40
50
420
                                                  ! GERADEN ZEICHNEN
430
       ! INT Zuschlag: =Anstieg
440
       Zuschlag(1)=Zuschlag(1)*100
450
      Zuschlag(2)=Zuschlag(2)*100
       FOR X=930 TO 1050 STEP 20
460
          ! INT Pb:=[X,X+20]
470
480
          ! INT P=Pb+Zuschlag
         MOVE Pb(1),0
                                                  ! LINKE ECKE
490
          LINE TYPE 1
500
510
         DRAW P(1),-100
         MOVE P(2),-100
                                                  ! RECHTE ECKE
520
          LINE TYPE 4
530
540
          DRAW Pb(2),0
550
       NEXT X
560
       DUMP GRAPHICS #Kanal, Adresse
570
       END
```

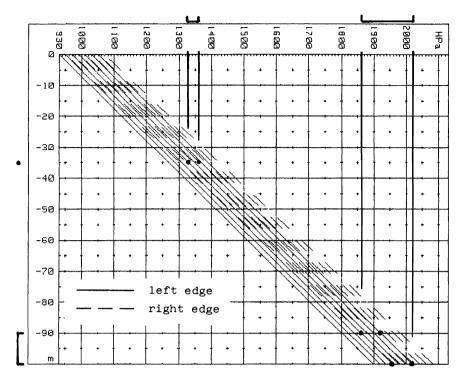
(All parts of the program that do not use interval arithmetic have been suppressed.)

Graphic result. The diagram is given on the next page.

A pearl-fisher will not reach a deepness of more than 35m. Assume a barometric air pressure of 1000mbar. The diagram says that he will suffer a water pressure of at most between 1320mbar and 1370mbar.

A man who uses a diving dress may reach 90m to 100m. According to the diagram, he will find a water pressure of between 1860mbar and 2030mbar at that depth.

It might be interesting to plot one straight line interval for PICARD and WALSH that reached in 1960 with their bathyscaph "Trieste" the depth of 10912m. Since the air pressure of the two days experiment may not be available, take [930,1070]mbar, the interval of all possible natural values. Otherwise take the interval observed during the 22nd and 23rd of January 1960 by the experimenters.



For more examples see /T/.

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Remark: All the standard literature on interval mathematics needed in this paper has been ommitted for the sake of shortness.