A range of values around the central estimate of a parameter, constructed using Bayesian methods.

Note: The credible interval is the Bayesian equivalent of a confidence interval, but the interpretation of it is slightly different: the probability that a parameter is in an X% credible interval is X/100. For example, a 95% credible interval (0.82-1.36) for an odds ratio for mortality means that there is a 0.95 probability that the odds ratio in the population is between 0.82 and 1.36.