Each bin that comes before a bin with a lower relative frequency is assigned a bin mean below the bin midpoint, while each bin that precedes a bin with a higher relative frequency is given a bin mean above the bin midpoint.

Like MCIB, the closed bin mean estimates from Lorenz interpolation are based on the relative frequencies of neighboring bins. However, while MCIB estimates a piecewise linear function to represent the PDF of the income distribution, Lorenz interpolation estimates the PDF as a set of square root functions.