

SG39 Meeting
May 16-17, 2017

Update on Continuous Energy Cross Section Adjustment.

UC Berkeley / INL collaboration

Outline

- Presentation of the proposed methodology (you've already seen this)
- Results from ^{239}Pu adjustment from Jezebel integral experiment:
 - k_{eff}
 - F28/F25
 - F37/F25
 - F49/F25
- Comparison against ERANOS
- Conclusions



Continuous-energy first order uncertainty propagation

$$\text{Var} [R] = \int_{E_{min}}^{E_{max}} \int_{E_{min}}^{E_{max}} S_{\Sigma}^R (E) \cdot \text{COV} [\Sigma(E) , \Sigma(E')] \cdot S_{\Sigma}^R (E') dE dE' \quad (1)$$

$\text{COV} [\Sigma(E) , \Sigma(E')]$ is the continuous-energy covariance matrix

$S_{\Sigma}^R (E)$ is the sensitivity density function for the generic response R

Multi-group discretization is usually introduced here



Multi-group discretization of the covariance matrix

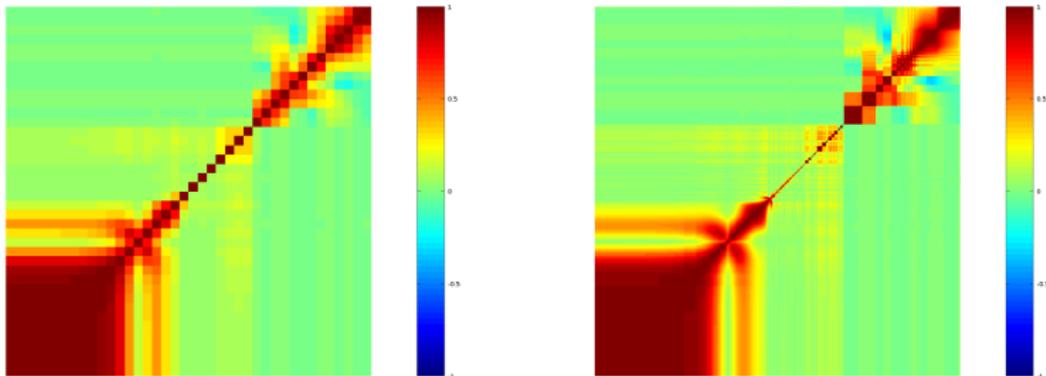


Figure: Comparison between the multi-group (left) and continuous (right) ^{239}Pu capture cross correlation matrices adopted in the adjustment process.

Multi-group discretization of the covariance matrix

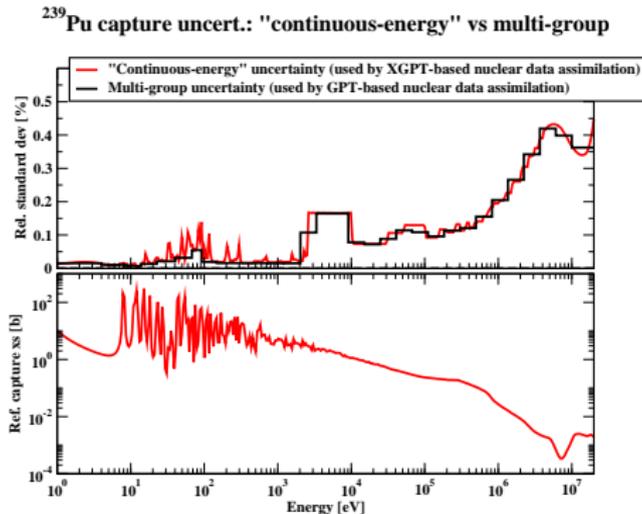


Figure: Comparison between ^{239}Pu capture cross section relative uncertainty adopted as input by the "continuous" and multi-group approaches.



Eigendecomposition of the covariance matrix

$$COV [\Sigma(E) , \Sigma(E')] = \sum_{j=1}^{\infty} U_j(E) \cdot V_j \cdot U_j(E') \quad (2)$$

V_j are the eigenvalues of the continuous energy covariance matrix corresponding to the eigenfunctions $U_j(E)$

Continuous-energy uncertainty propagation (revisited)

$$\text{Var} [R] = \int_{E_{\min}}^{E_{\max}} \int_{E_{\min}}^{E_{\max}} S_{\Sigma}^R (E) \cdot \text{COV} [\Sigma(E), \Sigma(E')] \cdot S_{\Sigma}^R (E') dE dE' \quad (1)$$

$$\text{Var} [R] = \sum_{j=1}^{\infty} V_j \cdot \left(\int_{E_{\min}}^{E_{\max}} U_j (E) \cdot S_{\Sigma}^R (E) dE \right)^2 \quad (3)$$



Continuous-energy sensitivities

Main step: calculation of integral of continuous energy sensitivity functions via Monte Carlo XGPT:

$$S_{U_j}^R = \int U_j(E) S_{\Sigma}^R(E) dE$$

Continuous-energy uncertainty propagation (truncated)

$$\text{Var} [R] = \sum_{j=1}^{\infty} V_j \cdot \left(S_{U_j}^R \right)^2 \simeq \sum_{j=1}^n V_j \cdot \left(S_{U_j}^R \right)^2 \quad (4)$$

Projection vs. discretization

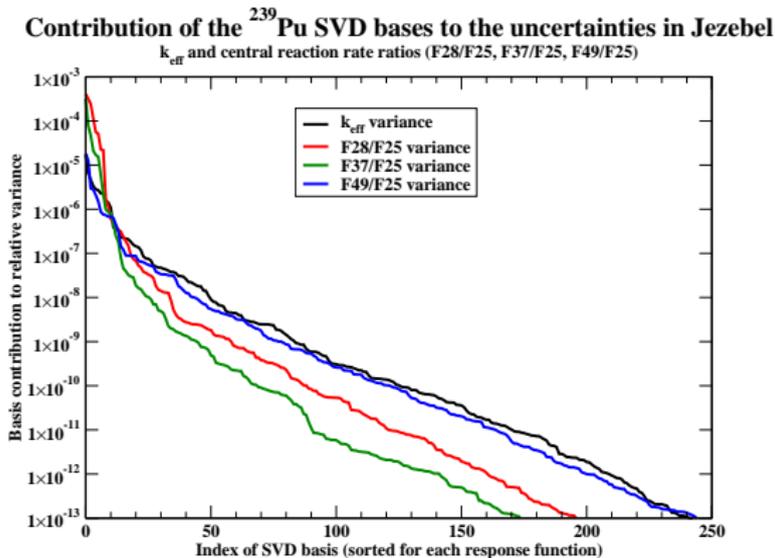


Figure: Eigenfunctions contribution to the total variances in Jezebel. Response functions: k_{eff} , F28/F25, F37/F25, F49/F25. (^{239}Pu ENDF/B-VII covariances).

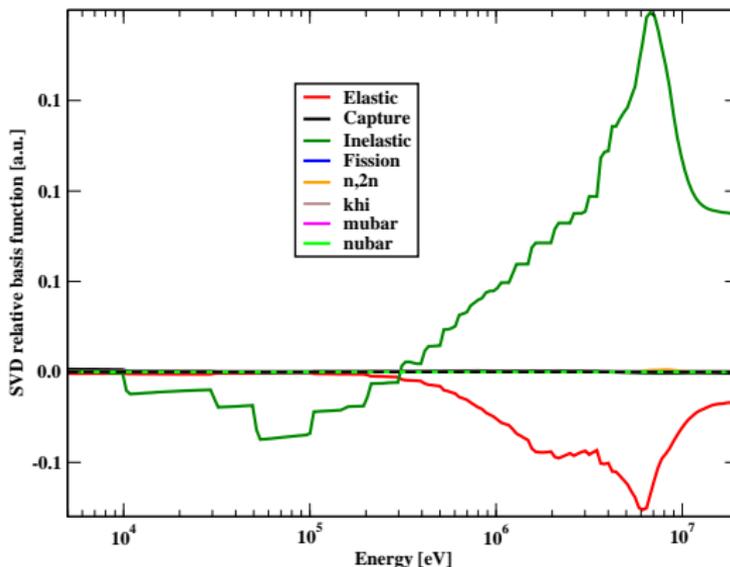
Projection vs. discretization

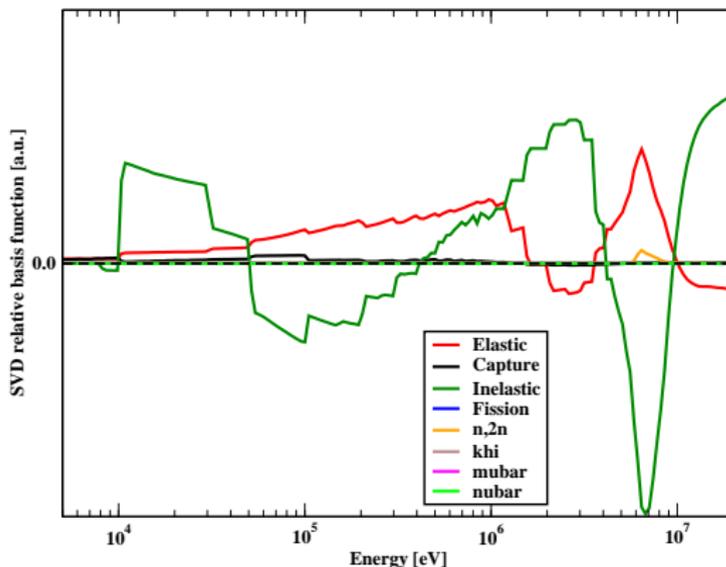
- Eigenvalue decomposition lead to exponential convergence with respect to the number of the basis functions
- Multi-group discretization lead to slow, unpredictable convergence with respect to the number of groups
- Statistical efficiency of Monte Carlo continuous sensitivity estimators doesn't depend on the number of eigenfunctions
- Statistical efficiency of Monte Carlo multi-group sensitivity estimators degrades quickly when adopting finer energy grids



Example of basis functions from ^{239}Pu ENDF/B-VIISVD of ^{239}Pu covariance matrix - Top contributors to F28/F25 uncert.

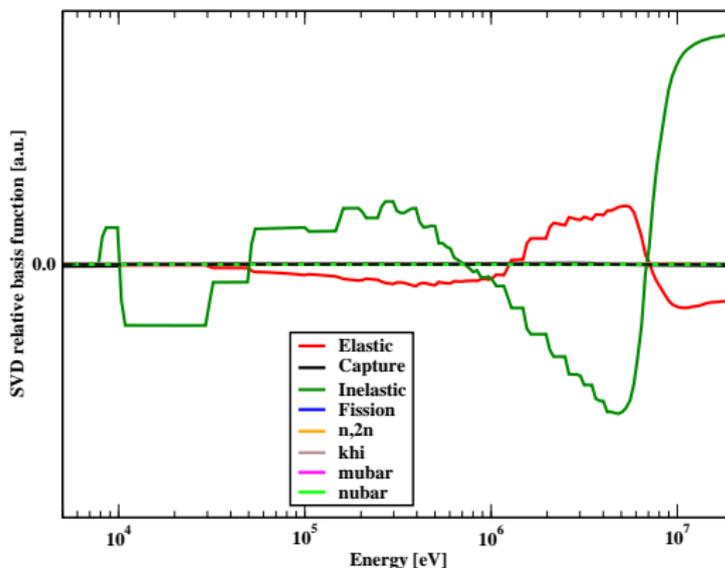
Basis #2 for F28/F25 uncertainty - 25.5% of the total variance



Example of basis functions from ^{239}Pu ENDF/B-VIISVD of ^{239}Pu covariance matrix - Top contributors to k_{eff} uncertaintyBasis #3 for k_{eff} uncert. - 9.4% of the total variance - 216 pcm (rel. std)

Example of basis functions from ^{239}Pu ENDF/B-VIISVD of ^{239}Pu covariance matrix - Top contributors to F28/F25 uncert.

Basis #4 for F28/F25 uncertainty - 9.2% of the total variance



Multi-group/GPT starting point

Multi-group sensitivity coefficients:

$$\mathbf{S}_{\Sigma}^R = (S_{\Sigma_1}^R, S_{\Sigma_2}^R \cdots S_{\Sigma_N}^R) \quad (5)$$

Prior multi-group covariance matrices:

$$\mathbf{COV} [\Sigma, \Sigma] = \begin{bmatrix} \text{Var}(\Sigma_1) & \text{COV} [\Sigma_1, \Sigma_2] & \cdots & \text{COV} [\Sigma_1, \Sigma_N] \\ \text{COV} [\Sigma_2, \Sigma_1] & \text{Var}(\Sigma_2) & \cdots & \text{COV} [\Sigma_2, \Sigma_N] \\ \vdots & \vdots & \ddots & \vdots \\ \text{COV} [\Sigma_N, \Sigma_1] & \text{COV} [\Sigma_N, \Sigma_2] & \cdots & \text{Var}(\Sigma_N) \end{bmatrix} \quad (6)$$



Continuous-energy/XGPT starting point

Eigenfunctions sensitivities:

$$\mathbf{S}_U^R = (S_{U_1}^R, S_{U_2}^R \cdots S_{U_n}^R) \quad (7)$$

Projection of the (prior) covariance matrices:

$$\text{COV}[\mathbf{U}, \mathbf{U}] = \begin{bmatrix} V_1 & 0 & \cdots & 0 \\ 0 & V_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & V_n \end{bmatrix} \quad (8)$$



Continuous energy cross section adjustment

That's it!

S_{Σ}^R and $COV[\Sigma, \Sigma]$ are replaced by S_U^R and $COV[U, U]$

The continuous-energy adjustment process follows the standard, legacy multi-group approach...



Continuous energy cross section adjustment

Adjustment parameters $\Delta_U = [\Delta_{U_1}, \Delta_{U_2} \cdots \Delta_{U_n}]^T$:

$$\Delta_U = \mathbf{M} \mathbf{G}^T [\mathbf{G} \mathbf{M} \mathbf{G}^T + \mathbf{V}_e + \mathbf{V}_m]^{-1} \mathbf{D}_R \quad (9)$$

- \mathbf{M} is the prior covariance of the continuous functions
prior $\text{COV}[\mathbf{U}, \mathbf{U}]$
- \mathbf{V}_e and \mathbf{V}_m : matrices of the experimental and modeling errors
- \mathbf{D}_R contains the relative differences between the calculated and measured experiments.
- \mathbf{G} is the matrix of the sensitivities: $\mathbf{G} = [\mathbf{S}_U^{R_1} \mathbf{S}_U^{R_2} \cdots \mathbf{S}_U^{R_N}]^T$



Continuous energy cross section adjustment

$$\Delta_U = \mathbf{M} \mathbf{G}^T [\mathbf{G} \mathbf{M} \mathbf{G}^T + \mathbf{V}_e + \mathbf{V}_m]^{-1} \mathbf{D}_R \quad (9)$$

$$\text{adjusted} \Sigma(E) \simeq \text{prior} \Sigma(E) \cdot \left(1 + \sum_{j=1}^n \Delta_{U_j} \cdot U_j(E) \right) \quad (10)$$

Adjusted continuous energy covariance

adjusted $\text{COV} [\mathbf{U}, \mathbf{U}]$ via the Generalized Least Squares Method is obtained as:

$$\begin{aligned} \text{adjusted } \text{COV} [\mathbf{U}, \mathbf{U}] - \text{prior } \text{COV} [\mathbf{U}, \mathbf{U}] &= \\ &= \mathbf{M} \mathbf{G}^T \left[\mathbf{G} \mathbf{M} \mathbf{G}^T + \mathbf{V}_e + \mathbf{V}_m \right]^{-1} \mathbf{G} \mathbf{M} \end{aligned} \quad (11)$$

adjusted $\text{COV} [\mathbf{U}, \mathbf{U}]$ contains the correlations among the basis functions introduced by the experiments.

$$\begin{aligned} \text{adjusted } \text{COV} [\Sigma(E), \Sigma(E')] &\simeq \\ &\simeq \begin{bmatrix} U_1(E) & \dots & U_n(E) \end{bmatrix} \text{adjusted } \text{COV} [\mathbf{U}, \mathbf{U}] \begin{bmatrix} U_1(E') \\ \vdots \\ U_n(E') \end{bmatrix} \end{aligned} \quad (12)$$



Case study: Jezebel ^{239}Pu

Relative experimental uncertainties

k_{eff}	F28/F25	F37/F25	F49/F25
0.002	0.011	0.014	0.009

Experimental correlation matrix

	k_{eff}	F28/F25	F37/F25	F49/F25
k_{eff}	1.00	0.00	0.00	0.00
F28/F25	0.00	1.00	0.32	0.23
F37/F25	0.00	0.32	1.00	0.23
F49/F25	0.00	0.23	0.23	1.00

Table: Experimental uncertainties and correlation matrix for the four considered response functions.



Case study: Jezebel ^{239}Pu

Relative modeling uncertainties

k_{eff}	F28/F25	F37/F25	F49/F25
0.0018	0.0090	0.0030	0.0030

Modeling correlation matrix

	k_{eff}	F28/F25	F37/F25	F49/F25
k_{eff}	1.00	0.00	0.00	0.00
F28/F25	0.00	1.00	0.50	0.50
F37/F25	0.00	0.50	1.00	0.50
F49/F25	0.00	0.50	0.50	1.00

Table: Modeling uncertainties and correlation matrix for the four considered response functions.



Case study: Jezebel ^{239}Pu

	Exp.	Calc. (this work)	Calc. (WPEC-SG33)
k_{eff}	1.0000	0.99976	0.99986
F28/F25	0.2133	0.20871	0.20839
F37/F25	0.9835	0.97155	0.97071
F49/F25	1.4609	1.42435	1.42482

Table: Experimental and calculated values.

Continuous vs. multi-group: uncertainty reduction

	Prior rel. uncert. (%)		Post rel. uncert. (%)	
	multi-group	XGPT	multi-group	XGPT
k_{eff}	0.733	0.704	0.191	0.190
F28/F25	3.731	3.581	1.298	1.291
F37/F25	3.631	3.573	1.307	1.306
F49/F25	0.825	0.797	0.558	0.547

Table: Comparison of prior (input) and post (adjusted) nuclear data uncertainties estimated by the multi-group and continuous approaches for the four response functions.



Continuous vs. multi-group: uncertainty reduction

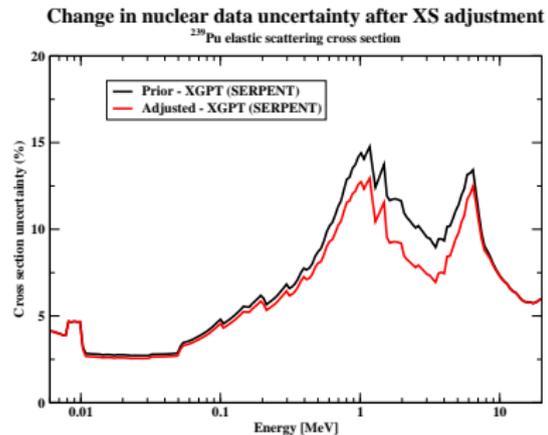
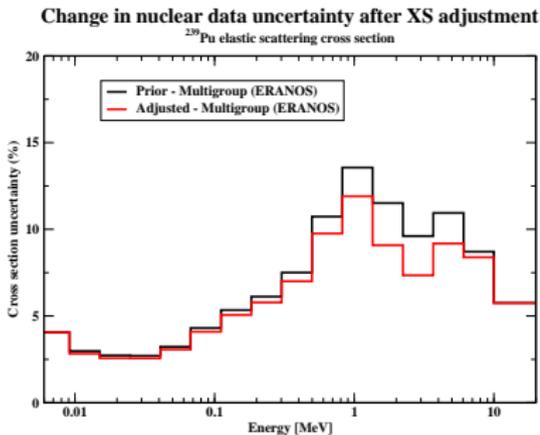
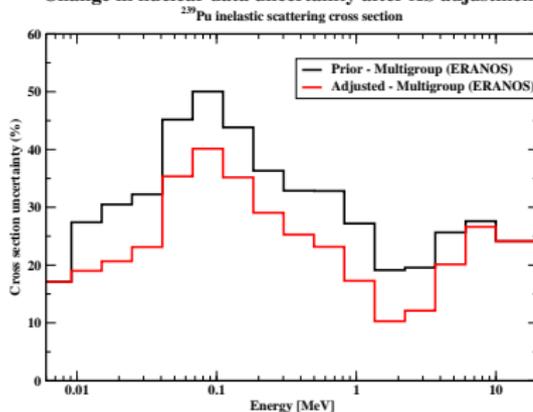


Figure: ^{239}Pu elastic scattering uncertainty before and after the adjustment process. Multi-group (left) and continuous energy (right) results.



Continuous vs. multi-group: uncertainty reduction

Change in nuclear data uncertainty after XS adjustment



Change in nuclear data uncertainty after XS adjustment

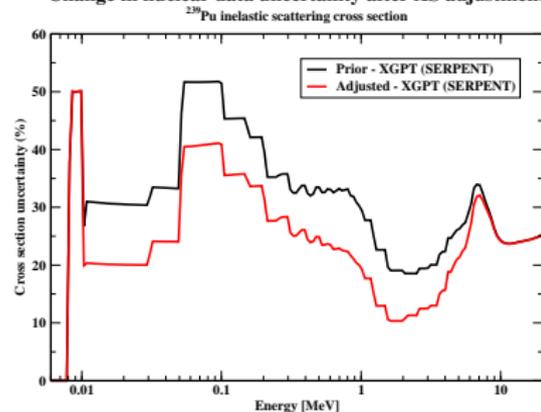


Figure: ^{239}Pu inelastic scattering uncertainty before and after the adjustment process. Multi-group (left) and continuous energy (right) results.



Negative correlations

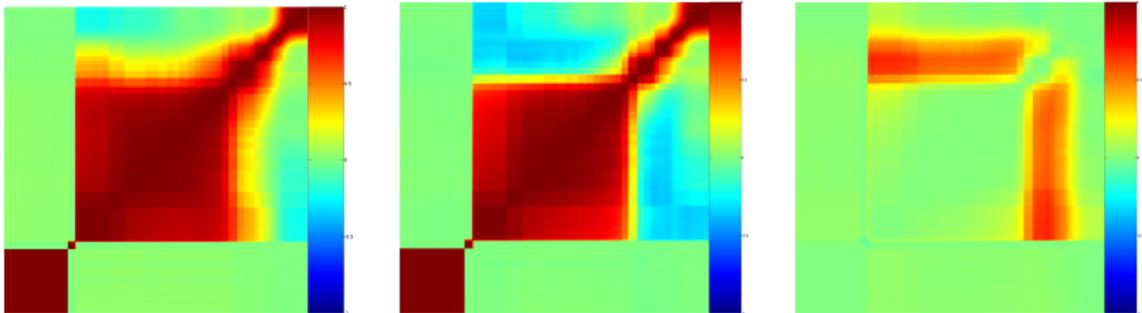


Figure: ^{239}Pu inelastic scattering correlation matrix in the 1 keV – 20 MeV energy region. Before (left) and after (center) the continuous energy adjustment process, and Prior – Post difference is shown on the right.

Continuous vs. multi-group: XS adjustment

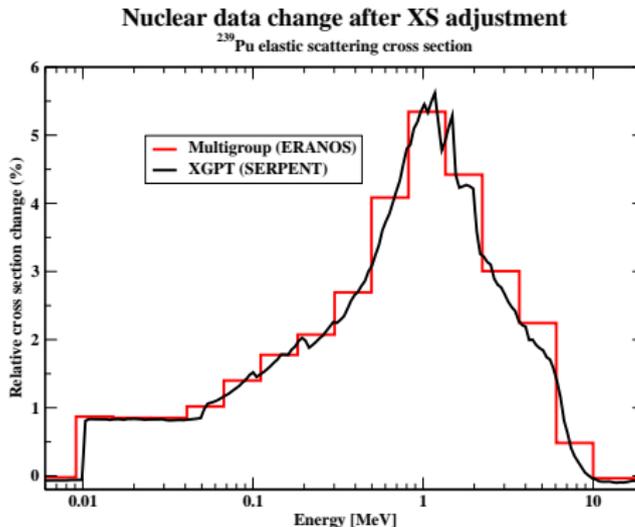


Figure: ^{239}Pu elastic scattering cross section before and after the adjustment process. Multi-group (red) and continuous energy (black) results.

Continuous vs. multi-group: XS adjustment

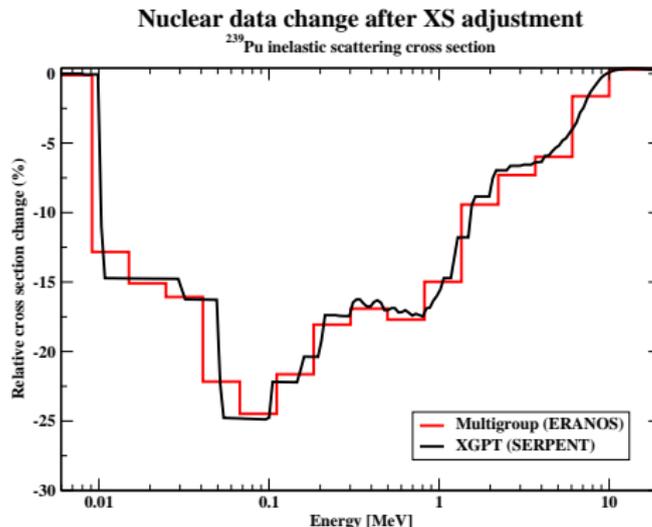


Figure: ^{239}Pu inelastic scattering cross section before and after the adjustment process. Multi-group (red) and continuous energy (black) results.



Continuous vs. multi-group: Post C/E

	Prior C/E		Post C/E	
	multi-group ¹	XGPT	multi-group	XGPT
k_{eff}	0.99986	0.99976	1.00001	1.00000
F28/F25	0.977	0.979	0.995	0.995
F37/F25	0.987	0.988	0.996	0.996
F49/F25	0.975	0.975	0.985	0.984

Table: Comparison of prior and post C/E estimated by the multi-group and continuous approaches for the four response functions.



Conclusions

- Main goal: new methodology for continuous-energy XS adjustment
- Shorten the distance between evaluators and Monte Carlo users (?)
- Enable the adoption of integral experiments in a simple, effective and timely way ($^{35}\text{Cl} (n, p)$, $^{233}\text{U} (n, \gamma)$...)



Conclusions

Main goal: new methodology for continuous-energy XS adjustment
Shorten the distance between evaluators and Monte Carlo users (?)
Enable the adoption of integral experiments in a simple, effective and timely way ($^{35}\text{Cl} (n, p)$, $^{233}\text{U} (n, \gamma)$...)

First tests are promising... we need to move to broader case studies. **Anyone wants to help/contribute???**

In the resonance region, resonance parameters XS sensitivities (after MF-32 decompositions) and scattering radii are the basis functions for the continuous adjustment



Lessons learned (random thoughts) and ongoing works

- Please, leave MF-32 in the ENDF files
- In the future, storing MF-33 in the form of eigenvectors/eigenvalues might save, memory, CPU, and headaches
- Now working on secondaries distribution adjustment... Legendre or double differential?
- Next step: URR adjustment (this might take some time!)



Questions? Suggestions?
Ideas?