Continued Investigation of Metrics to Detect Undersampling Biases

Dr. Aaron M. Bevill
Dr. Christopher M. Perfetti
Dr. Bradley T. Rearden

Radiation Transport Group
Reactor and Nuclear Systems Division
Oak Ridge National Laboratory
Introduction

• Brown, Mervin, and others have observed significant biases in eigenvalue estimates, flux tallies, and uncertainty estimates due to the insufficient sampling of particle histories in Monte Carlo calculations.

Eigenvalue biases in the K-effective of the World Problem [Brown 2011]

• The Expert Group on Advanced Monte Carlo Techniques (EGAMCT) was established to understand best practices for ensuring the accuracy of flux and reaction rate calculations in several applications.
EGAMCT Benchmark Problems: Reactor Cases

Three Benchmark Cases:

R1 = 2D Core
R2 = 3D Infinitely Reflected Assembly
R3 = 3D Core

• Fuel temperature varies with axial location
• Isotopics correspond to 20 GWd/MTU fuel

[Perfetti and Rearden 2014]
EGAMCT Benchmark Problems: Shipping Cask Cases

Three Benchmark Cases:

S1 = 2D Cask

S2 = 3D Infinitely Reflected Assembly

S3 = 3D Cask

- Uniform storage temperature
- Isotopics corresponding to 40 GWd/MTU fuel with a 5-year cooling time

[Perfetti and Rearden 2014]
Background

- In 2013, significant undersampling biases were observed for many eigenvalue, flux, and fission rate tallies in the EGAMCT cases.
- Undersampling biases were most severe (tens of percent) for axially dependent flux tallies, even in infinitely reflected single-assembly models.

Undersampling in Case R1 eigenvalues [Perfetti and Rearden 2014]

Undersampling in Case S2 pin flux tallies [Perfetti and Rearden 2014]
Background

- In 2014, several statistical metrics were investigated for their potential to predict undersampling biases in the EGAMCT benchmark problems.
- Several metrics were found to potentially predict both the onset and magnitude of undersampling biases.

Magnitude of undersampling biases versus the number of tally scores per generation (left) and tally entropy (right) [Perfetti and Rearden 2015]
Overview

• Brissenden and Garlick’s theory
• New theory
• Demonstration problems and results
  – Godiva
  – Pin Cell
  – C5G7
• Comparison with alternative metrics
• Ongoing challenges
Brissenden & Garlick 1986
Theory

Source
Transport
Fission neutrons
Normalize
New source

60 40
40 60
50 45
33 75
53 47
30 70

Poison
No poison

Normalization increases the population more when fission sites are in the poisoned assembly
Brissenden & Garlick 1986
Derived Correction

\[ \alpha_L^{(g)} = \prod_{g' = g - L}^{g - 1} k^{(g')} \]

Corrected \( k \)

\[ k_L = \frac{\sum g \alpha_L^{(g)} k^{(g)}}{\sum g \alpha_L^{(g)}} \]
Generalization of the BG Correction

Any Boltzmann tallies can be corrected

Using the correction to estimate bias

• Create an energy-integrated mesh tally over the region of interest
• Dump $k(g)$ and $T(g)$ every generation
• Calculate $T_L$ in post-processing
• Subtract $T_L$ from $T_0 \rightarrow$ “predicted” bias
• Compare $T_0$ to results with large NPG $\rightarrow$ “observed” bias

Generalized correction formula

$$\alpha_L^{(g)} \equiv \prod_{g' = g - L}^{g-1} k^{(g')}$$

$$T_L = \frac{\sum g \alpha_L^{(g)} T(g)}{\sum g \alpha_L^{(g)}}$$
Godiva Results

# of correction terms: $L = 20$
Pin Cell Results

# of correction terms: \( L = 100 \)
C5G7 Results

Most bias observations are within 2 standard deviations of predictions

# of correction terms: \( L = 10 \)

2D model from corephysics.com
Comparison with Other Metrics

Scores per Generation

![Graphs showing comparison with other metrics.](image-url)
Comparison with Other Metrics
Heidelberger–Welch Relative Half-Width Metric
Comparison with Other Metrics

Tally Entropy

[Graph showing comparison between different metrics]

[Graph showing relative bias vs. tally entropy]

[Graph showing |BG bias estimate| vs. tally entropy]
Summary

Progress
• Demonstrated that the BG correction can predict bias for $k$ and tallies.
• Demonstrated that the relative bias is independent of reaction weighting.

Ongoing Work
• Demonstration with energy-binned tallies.
• Demonstration on the EGAMCT benchmark problem.
• Methodology to select $L$.
  – Tradeoff between bias ($L$ too small) and noise ($L$ too large).
Questions?

Please contact:
Chris Perfetti
perfetticm@ornl.gov
Miscellaneous
Typical Procedure

- Simulate a “naïve” case with NPG=10^2 and a “reference” case with NPG=10^5. Both cases simulate 10^8 total histories (10^7 inactive).
- Estimate uncertainty using batch statistics. Multiple generations per batch---see next slide.
- “Observed” bias is naïve minus reference.
- “Predicted” bias is calculated from the naïve case.
  - Use the smallest $L$ such that $T_L \sim T_{2L}$. 
Batch-size Selection

Correlations among generations require multi-generation batch statistics.

Use the smallest possible batches that appear to give consistent precision estimates (black vertical line).
Effect of $L$

Pin Cell Problem

Small $L$ Underpredicts Bias

Large $L$ Amplifies Noise

Axial position [cm]

Flux bias
Proposed Methodology to Select $L$

- Tradeoff between bias ($L$ too small) and noise ($L$ too large).
- Methodology:
  - On an energy-integrated coarse mesh, tally $T_0$, $T_{100}$, and $T_{200}$
  - Bias in all tallies is comparable to bias in $T_0$.
  - Compare $T_0$ to $T_{100}$ to estimate the tally bias
  - Compare $T_{100}$ to $T_{200}$ to assess whether $T_{100}$ is biased