



Low fidelity covariances in the fast neutron region

M.T. Pigni[†], M. Herman, P. Obložinský

National Nuclear Data Center - Brookhaven National Laboratory

Upton, New York, 11973-5000, U.S.A.

Upton, 7st November 2007

[†] Reference author : pigni@bnl.gov

Introduction

- ▷ Introduction
- Goal: Materials and reactions
- Covariance procedure
- Evaluation method: Bayesian update
- Sensitivity of model parameters
- Model parameter uncertainties
- File 33 for ^{127}I - Example
- Results - Uncertainties for ^{127}I
- Compact results (“BNL plot”)
- Conclusions: results, issues and outlook

- ✓ Triggered by current interest in innovative energy systems (GNEP) and fuel cycles (AFCI), with strong demand for neutron cross section covariances.
- ✓ In the new ENDF/B-VII.0 library the number of files including covariances is limited to a very few materials (7% of the materials in the neutron sublibrary).
- ✓ Our method to estimate covariances is based on the BNL nuclear reaction model code EMPIRE and Bayesian code KALMAN (LANL).
- ✓ Essential point in our method is the estimate of model parameter uncertainties based on previous studies and our own experience.

Goal: Materials and reactions

Introduction
Goal: Materials
▷ and reactions
Covariance procedure
Evaluation method:
Bayesian update
Sensitivity of model
parameters
Model parameter
uncertainties
File 33 for ^{127}I -
Example
Results - Uncertainties
for ^{127}I
Compact results
("BNL plot")
Conclusions: results,
issues and outlook

List of materials provided by NNDC (BNL), namely
ENDF/B-VII.0 neutron sublibrary:

- Structural nuclei (^{19}F - $^{\text{nat}}\text{Zn}$)..... 57 materials
- Fission products (^{69}Ga - ^{170}Er)..... 219 materials
- Heavy nuclei (^{175}Lu - ^{209}Bi)..... 31 materials,

Elastic - MT=2

Inelastic - MT=4

$(n,2n)$ - MT=16

Fission - MT=18

(n,γ) - MT=102



Goal: Materials and reactions

Introduction
Goal: Materials
▷ and reactions
Covariance procedure
Evaluation method:
Bayesian update
Sensitivity of model
parameters
Model parameter
uncertainties
File 33 for ^{127}I -
Example
Results - Uncertainties
for ^{127}I
Compact results
("BNL plot")
Conclusions: results,
issues and outlook

List of materials provided by NNDC (BNL), namely
ENDF/B-VII.0 neutron sublibrary:

- Structural nuclei (^{19}F - $^{\text{nat}}\text{Zn}$).....57 materials
- Fission products (^{69}Ga - ^{170}Er).....219 materials
- Heavy nuclei (^{175}Lu - ^{209}Bi).....31 materials,

Elastic - MT=2

Inelastic - MT=4

$(n,2n)$ - MT=16

Fission - MT=18

(n,γ) - MT=102



Covariance procedure

Introduction
Goal: Materials and reactions

Covariance
▷ procedure

Evaluation method:
Bayesian update
Sensitivity of model parameters

Model parameter uncertainties

File 33 for ^{127}I -
Example

Results - Uncertainties for ^{127}I

Compact results
("BNL plot")

Conclusions: results,
issues and outlook

- ✓ A bash script was written to prepare 18 default model parameters for 3 basic nuclear reaction models (spherical OM, Hauser-Feshbach, exciton pre-equilibrium) and sensitivity input to run *Empire* for 219 fission products.
- ✓ Cross sections and sensitivity matrices were calculated for main reaction channels at 30 energy mesh points (5 keV - 20 MeV).
- ✓ Procedure to run *Kalman* with no experimental data and to propagate model parameter uncertainties to covariance matrices according to the ENDF format (file 33).
- ✓ Stereographic plots of correlation matrices and pictures of cross section uncertainties were interactively generated.



Evaluation method: Bayesian update

Introduction
Goal: Materials and reactions
Covariance procedure
▷ Evaluation method:
Bayesian update
Sensitivity of model parameters
Model parameter uncertainties
File 33 for ^{127}I - Example
Results - Uncertainties for ^{127}I
Compact results ("BNL plot")
Conclusions: results, issues and outlook

$$\mathbf{X}^{(n+1)} = \mathbf{X}^{(n)} - \mathbf{X}^{(n)} \mathbf{A}^T (\mathbf{W} + \mathbf{V})^{-1} \mathbf{A} \mathbf{X}^{(n)},$$

$$\mathbf{x}^{(n+1)} = \mathbf{x}^{(n)} + \mathbf{X}^{(n)} \mathbf{A}^T (\mathbf{W} + \mathbf{V})^{-1} (\boldsymbol{\eta}^{(n)} - \boldsymbol{\sigma}(\mathbf{x}^{(n)}))$$

Sensitivity Matrix: $a_{\ell,m} \stackrel{\text{def}}{=} \frac{\partial \sigma_\ell(\mathbf{x})}{\partial x_m}$

Set of model parameters: $\mathbf{x} = (x_1 \dots x_m)$

Parameter matrix correlations: $\mathbf{X} \equiv \langle \Delta x_i \Delta x_j \rangle$

Experimental cross sections: $\boldsymbol{\eta} = (\eta_1, \dots, \eta_k)$

Evaluated cross sections: $\boldsymbol{\sigma}(\mathbf{x}) = (\sigma_1(\mathbf{x}), \dots, \sigma_k(\mathbf{x}))$

Correlation matrices, \mathbf{W} and \mathbf{V} , for $\boldsymbol{\sigma}$ and $\boldsymbol{\eta}$ respectively

Evaluation method: Bayesian update

Introduction
Goal: Materials and reactions
Covariance procedure
▷ Evaluation method:
Bayesian update
Sensitivity of model parameters
Model parameter uncertainties
File 33 for ^{127}I - Example
Results - Uncertainties for ^{127}I
Compact results ("BNL plot")
Conclusions: results, issues and outlook

$$\mathbf{X}^{(n+1)} = \mathbf{X}^{(n)} - \mathbf{X}^{(n)} \mathbf{A}^T (\mathbf{W} + \mathbf{V})^{-1} \mathbf{A} \mathbf{X}^{(n)},$$

$$\mathbf{x}^{(n+1)} = \mathbf{x}^{(n)} + \mathbf{X}^{(n)} \mathbf{A}^T (\mathbf{W} + \mathbf{V})^{-1} (\boldsymbol{\eta}^{(n)} - \boldsymbol{\sigma}(\mathbf{x}^{(n)}))$$

Sensitivity Matrix: $a_{\ell,m} = \frac{\partial \sigma_\ell(\mathbf{x})}{\partial x_m}$

Set of model parameters: $\mathbf{x} = (x_1 \dots x_m)$

Parameter matrix correlations: $\mathbf{X} \equiv \langle \Delta x_i \Delta x_j \rangle$

Experimental cross sections: $\boldsymbol{\eta} = (\eta_1, \dots, \eta_k)$

Evaluated cross sections: $\boldsymbol{\sigma}(\mathbf{x}) = (\sigma_1(\mathbf{x}), \dots, \sigma_k(\mathbf{x}))$

Correlation matrices, \mathbf{W} and \mathbf{V} , for $\boldsymbol{\sigma}$ and $\boldsymbol{\eta}$ respectively

Evaluation method: Bayesian update

Introduction
Goal: Materials and reactions
Covariance procedure
Evaluation method:
▷ Bayesian update
Sensitivity of model parameters
Model parameter uncertainties
File 33 for ^{127}I - Example
Results - Uncertainties for ^{127}I
Compact results ("BNL plot")
Conclusions: results, issues and outlook

$$\mathbf{X}^{(n+1)} = \mathbf{X}^{(n)} - \mathbf{X}^{(n)} \mathbf{A}^T (\mathbf{W} + \mathbf{V})^{-1} \mathbf{A} \mathbf{X}^{(n)},$$

$$\mathbf{x}^{(n+1)} = \mathbf{x}^{(n)} + \mathbf{X}^{(n)} \mathbf{A}^T (\mathbf{W} + \mathbf{V})^{-1} (\boldsymbol{\eta}^{(n)} - \boldsymbol{\sigma}(\mathbf{x}^{(n)}))$$

Sensitivity Matrix: $a_{\ell,m} = \frac{\partial \sigma_\ell(\mathbf{x})}{\partial x_m}$

Set of model parameters: $\mathbf{x} = (x_1 \dots x_m)$

Parameter matrix correlations: $\mathbf{X} \equiv \langle \Delta x_i \Delta x_j \rangle$

Experimental cross sections: $\boldsymbol{\eta} = (\eta_1, \dots, \eta_k)$

Evaluated cross sections: $\boldsymbol{\sigma}(\mathbf{x}) = (\sigma_1(\mathbf{x}), \dots, \sigma_k(\mathbf{x}))$

Correlation matrices, \mathbf{W} and \mathbf{V} , for $\boldsymbol{\sigma}$ and $\boldsymbol{\eta}$ respectively

Evaluation method: Bayesian update

Introduction
Goal: Materials and reactions
Covariance procedure
▷ Evaluation method:
Bayesian update
Sensitivity of model parameters
Model parameter uncertainties
File 33 for ^{127}I - Example
Results - Uncertainties for ^{127}I
Compact results ("BNL plot")
Conclusions: results, issues and outlook

$$\mathbf{X}^{(n+1)} = \mathbf{X}^{(n)} - \mathbf{X}^{(n)} \mathbf{A}^T (\mathbf{W} + \mathbf{V})^{-1} \mathbf{A} \mathbf{X}^{(n)},$$

$$\mathbf{x}^{(n+1)} = \mathbf{x}^{(n)} + \mathbf{X}^{(n)} \mathbf{A}^T (\mathbf{W} + \mathbf{V})^{-1} (\boldsymbol{\eta}^{(n)} - \boldsymbol{\sigma}(\mathbf{x}^{(n)}))$$

Sensitivity Matrix: $a_{\ell,m} = \frac{\partial \sigma_\ell(\mathbf{x})}{\partial x_m}$

Set of model parameters: $\mathbf{x} = (x_1 \dots x_m)$

Parameter matrix correlations: $\mathbf{X} \equiv \langle \Delta x_i \Delta x_j \rangle$

Experimental cross sections: $\boldsymbol{\eta} = (\eta_1, \dots, \eta_k)$

Evaluated cross sections: $\boldsymbol{\sigma}(\mathbf{x}) = (\sigma_1(\mathbf{x}), \dots, \sigma_k(\mathbf{x}))$

Correlation matrices, \mathbf{W} and \mathbf{V} , for $\boldsymbol{\sigma}$ and $\boldsymbol{\eta}$ respectively

Sensitivity of model parameters

Introduction
Goal: Materials and reactions
Covariance procedure
Evaluation method:
Bayesian update
▷ Sensitivity of model parameters
Model parameter uncertainties
File 33 for ^{127}I - Example
Results - Uncertainties for ^{127}I
Compact results ("BNL plot")
Conclusions: results, issues and outlook

Effect of a given model parameter on cross sections is determined via the relation

$$(1) \quad \mathcal{S}_\rho(k) = \frac{\sigma_\rho^{(+)}(k) - \sigma_\rho^{(-)}(k)}{\sigma_\rho^{(0)}} ,$$

where,

$$\sigma_\rho^{(0)} = \sigma_\rho(E; x_1, \dots, x_j)$$

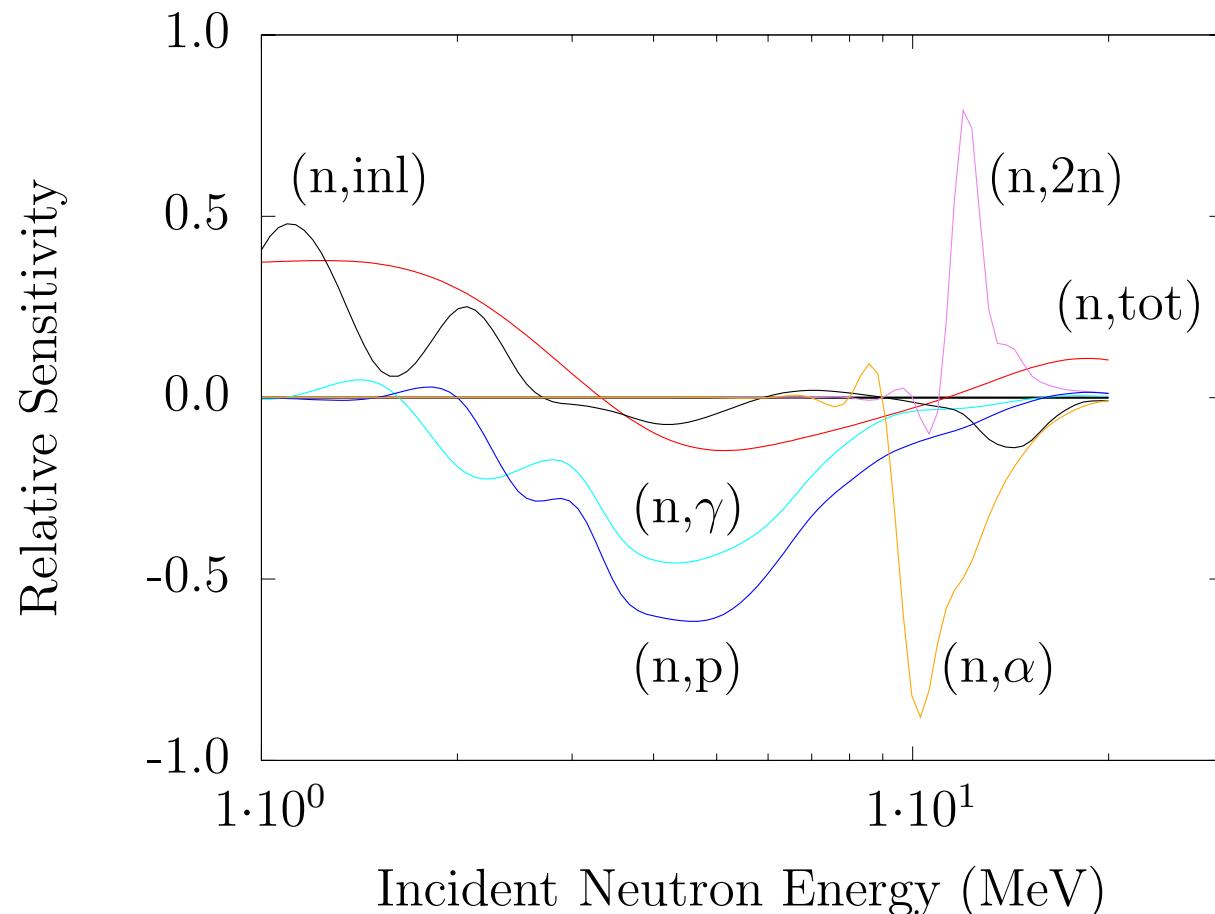
is the value of the cross section calculated for the best or default set of parameters $\mathbf{x} = (x_1, \dots, x_j)$ for a specific reaction channel ρ , while

$$\sigma_\rho^{(\pm)}(k) = \sigma_\rho^{(\pm)}(E; x_1, x_2, \dots, x_k \pm \delta x_k, \dots, x_j) .$$



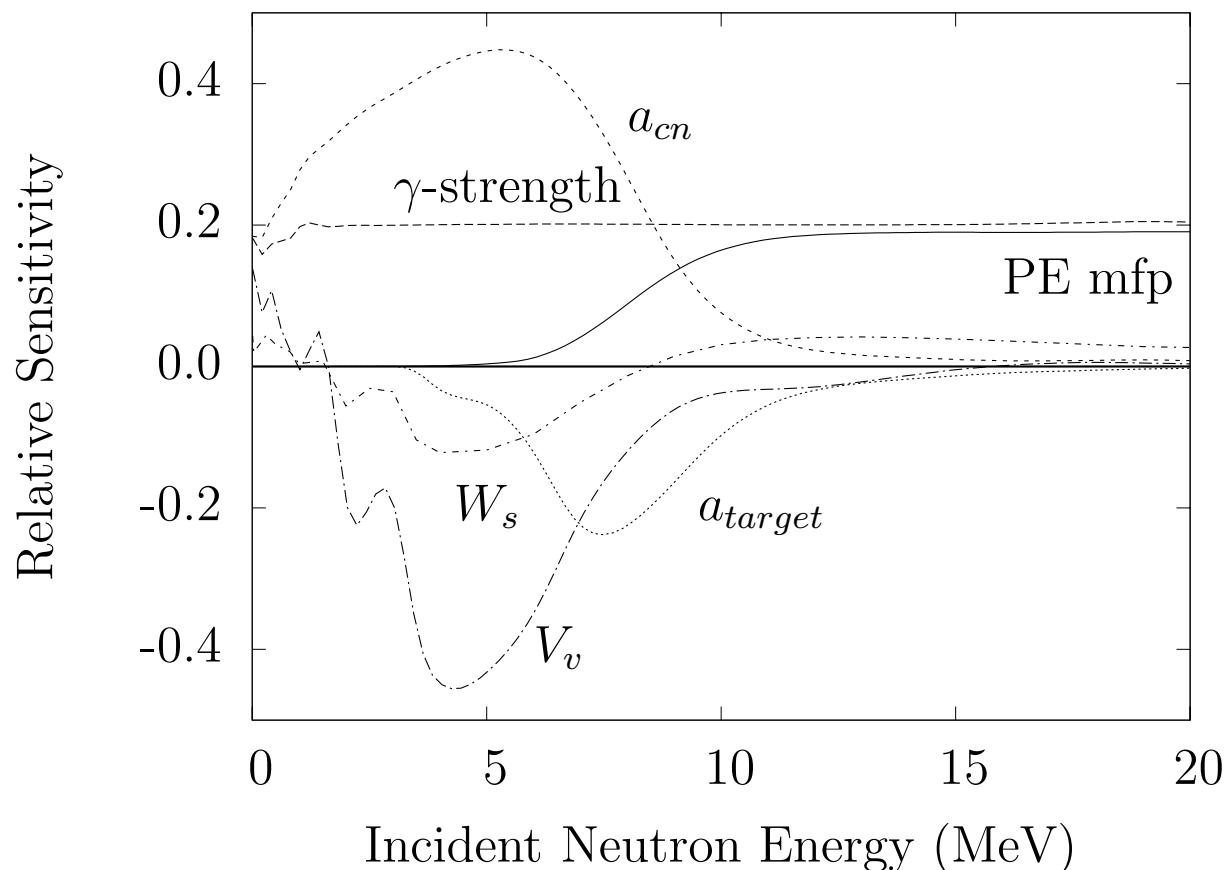
Sensitivity of model parameters

Introduction
Goal: Materials and reactions
Covariance procedure
Evaluation method:
Bayesian update
Sensitivity of
model parameters
Model parameter
uncertainties
File 33 for ^{127}I -
Example
Results - Uncertainties
for ^{127}I
Compact results
("BNL plot")
Conclusions: results,
issues and outlook



Sensitivity of model parameters

Introduction
Goal: Materials and reactions
Covariance procedure
Evaluation method:
Bayesian update
Sensitivity of
model parameters
Model parameter
uncertainties
File 33 for ^{127}I -
Example
Results - Uncertainties
for ^{127}I
Compact results
("BNL plot")
Conclusions: results,
issues and outlook



Model parameter uncertainties

Introduction
Goal: Materials and reactions
Covariance procedure
Evaluation method:
Bayesian update
Sensitivity of model parameters
Model parameter
▷ uncertainties
File 33 for ^{127}I - Example
Results - Uncertainties for ^{127}I
Compact results ("BNL plot")
Conclusions: results, issues and outlook

	Δr_s	Δr_v	Δr_w	ΔV_v	ΔW_s	ΔW_v	Δa_s	Δa_v	ΔV_v	ΔW_s
%	± 3.0	± 3.0	± 3.0	± 3.0	± 5.0	± 5.0	± 3.0	± 3.0	± 3.0	± 3.0

Table 1: Uncertainties for optical model parameters for neutrons and protons. These values are based on the analysis performed by A.J. Koning (2003) for a simplified set of the global neutron OMP parameters.

	Δa_{cn}	Δa_{tg}	Δa_{n2n}	Δa_{np}	Δg_{np}	Δg_{tg}	$\Delta(\gamma\text{-str.})$	$\Delta(\text{PE mfp})$
%	± 10	± 10	± 10	± 10	± 10	± 10	± 20	± 20

Table 2: Uncertainties for level densities and pre-equilibrium emissions. The values are based on M. Herman's analysis.

File 33 for ^{127}I - Example

Introduction

Goal: Materials and reactions

Covariance procedure

Evaluation method:
Bayesian update

Sensitivity of model parameters

Model parameter uncertainties

File 33 for ^{127}I -

▷ Example

Results - Uncertainties for ^{127}I

Compact results
("BNL plot")

Conclusions: results, issues and outlook

5.312700+4	1.258140+2	0	0	0	1532533102	1
0.000000+0	0.000000+0	0	102	0	1532533102	2
0.000000+0	0.000000+0	1	5	465	30532533102	3
1.000000-5	5.000000+3	1.000000+4	2.000000+4	4.000000+4	7.000000+4532533102	4
1.000000+5	2.000000+5	4.000000+5	6.000000+5	8.000000+5	1.000000+6532533102	5
1.200000+6	1.500000+6	1.700000+6	2.000000+6	2.500000+6	3.000000+6532533102	6
4.000000+6	5.000000+6	6.000000+6	7.000000+6	8.000000+6	9.000000+6532533102	7
1.000000+7	1.200000+7	1.400000+7	1.600000+7	1.800000+7	2.000000+7532533102	8
0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0532533102	9
0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0532533102	10
0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0532533102	11
0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0532533102	12
0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0532533102	13
9.530548-3	6.604117-3	6.822294-3	9.211948-3	1.130562-2	1.410545-2532533102	14
1.499138-2	1.450047-2	1.620528-2	1.668101-2	1.654551-2	1.643345-2532533102	15
1.667016-2	1.672637-2	1.695897-2	1.652111-2	1.387125-2	1.163917-2532533102	16
1.043459-2	1.098256-2	1.210384-2	1.294047-2	1.343959-2	1.416787-2532533102	17
1.551862-2	1.729264-2	1.845796-2	1.052189-2	1.223082-2	1.319760-2532533102	18
1.382761-2	1.377143-2	1.316591-2	1.317981-2	1.316359-2	1.348341-2532533102	19
1.340080-2	1.345759-2	1.340915-2	1.322289-2	1.302107-2	1.258390-2532533102	20
1.241250-2	1.291808-2	1.388655-2	1.487396-2	1.525050-2	1.537540-2532533102	21
1.553999-2	1.579322-2	1.626316-2	1.647718-2	1.643124-2	1.630409-2532533102	22
1.958827-2	2.153970-2	2.016022-2	1.757636-2	1.286703-2	1.182688-2532533102	23
1.232449-2	1.100807-2	1.025067-2	1.048176-2	1.045473-2	9.721625-3532533102	24

≈

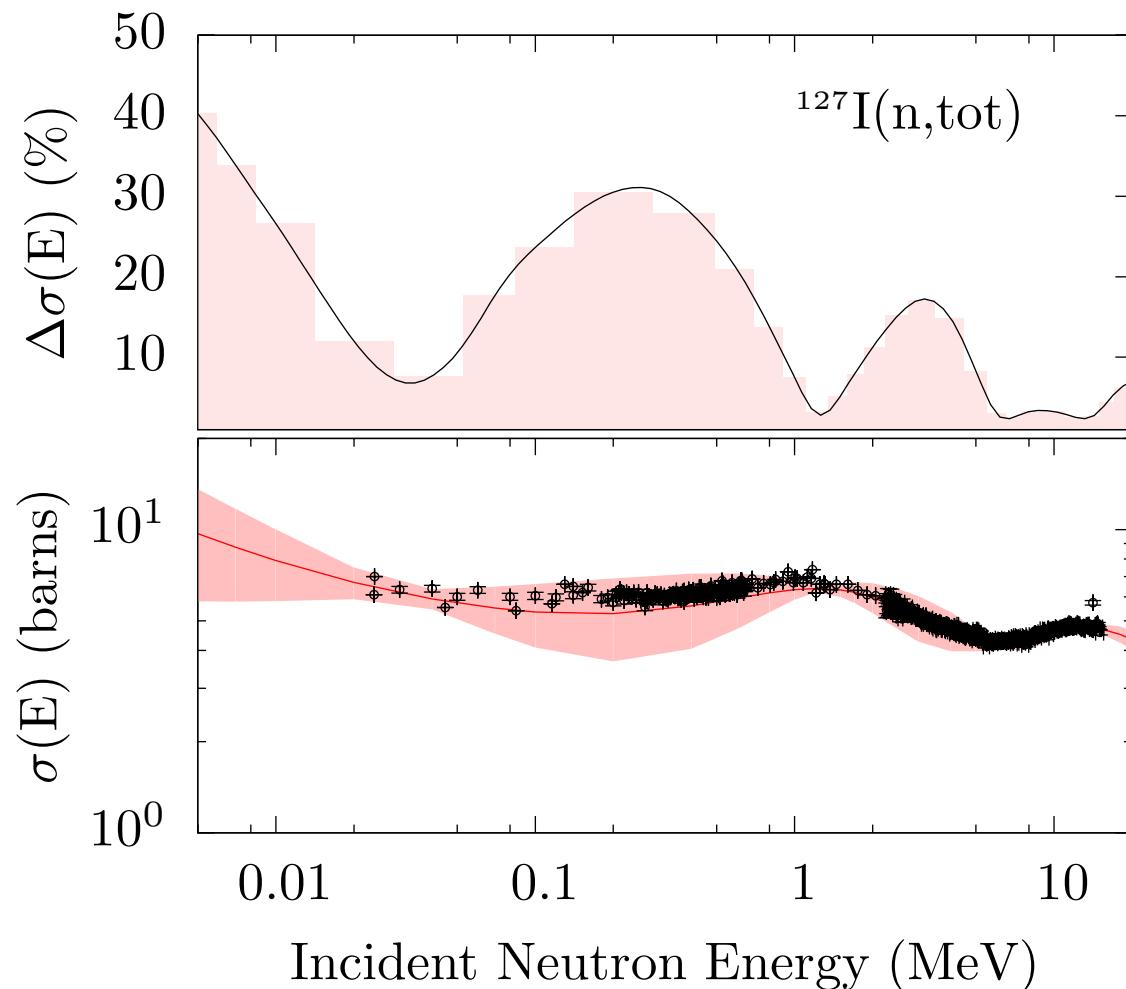
3.200676-2	6.389377-3	9.428953-2	1.165153-1	1.290957-1	1.304407-1532533102	72
1.216254-1	1.101687-1	8.584736-2	6.132215-2	3.059810-2	8.823635-4532533102	73
1.580825-1	1.834349-1	1.913991-1	1.843823-1	1.720093-1	1.424090-1532533102	74
1.082675-1	6.225419-2	1.697629-2	2.183085-1	2.324826-1	2.288497-1532533102	75
2.178526-1	1.879664-1	1.501457-1	9.660517-2	4.297398-2	2.529737-1532533102	76
2.559019-1	2.505308-1	2.289483-1	1.959753-1	1.450110-1	9.237348-2532533102	77
2.687540-1	2.734768-1	2.690805-1	2.492536-1	2.103229-1	1.674478-1532533102	78
2.890849-1	3.039011-1	2.995450-1	2.756972-1	2.456236-1	3.534225-1532533102	79
3.779839-1	3.834490-1	3.788355-1	4.281608-1	4.611511-1	4.810248-1532533102	80
5.253057-1	5.735303-1	6.478680-1			532533102	81
					532533102	82



Results - Uncertainties for ^{127}I

Introduction
Goal: Materials and reactions
Covariance procedure
Evaluation method:
Bayesian update
Sensitivity of model parameters
Model parameter uncertainties
File 33 for ^{127}I - Example

Results -
Uncertainties for
 \triangleright ^{127}I
Compact results
("BNL plot")
Conclusions: results,
issues and outlook



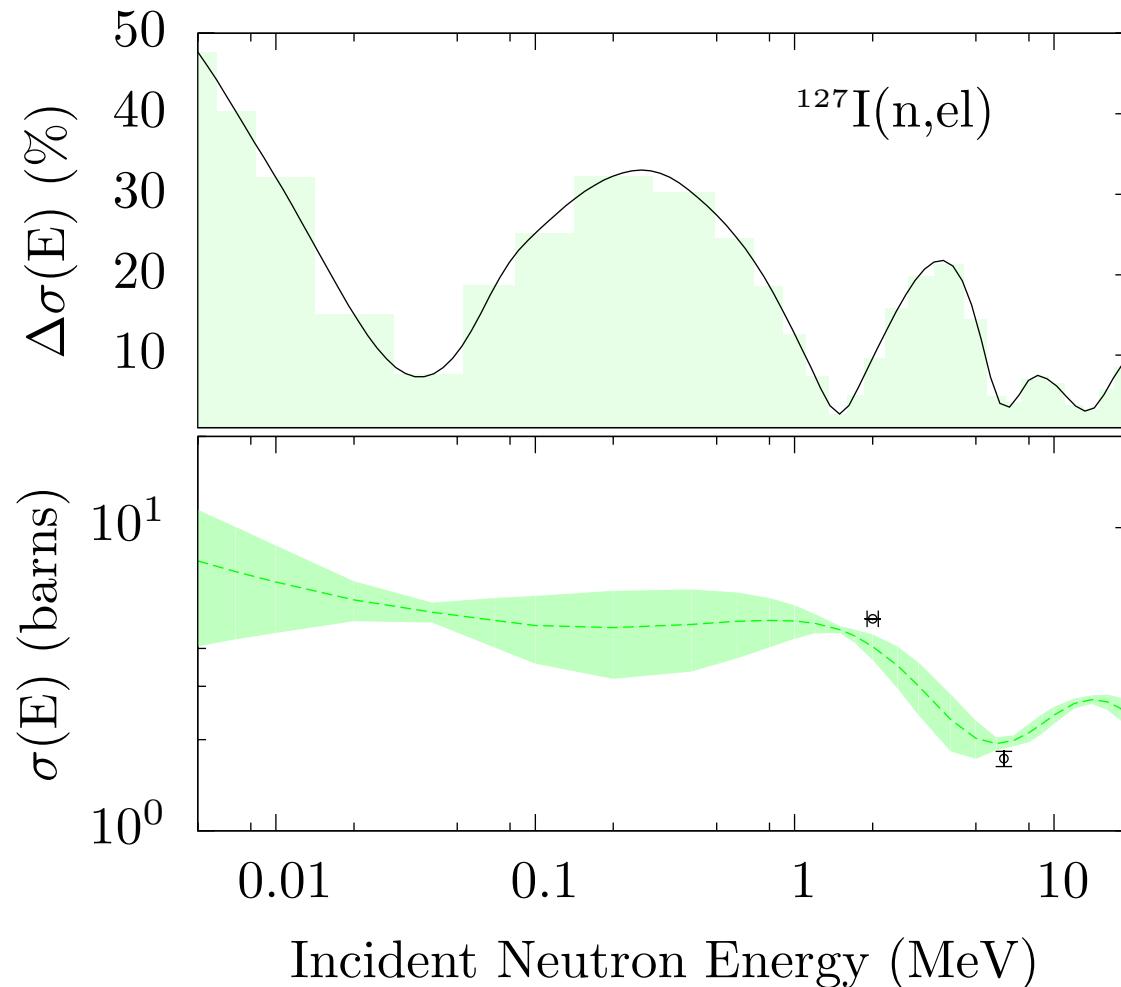
Reaction channel: Total...Elastic...Inelastic...(n,2n)...(n, γ)

Results - Uncertainties for ^{127}I

Introduction
Goal: Materials and reactions
Covariance procedure
Evaluation method:
Bayesian update
Sensitivity of model parameters
Model parameter uncertainties
File 33 for ^{127}I - Example

Results -
Uncertainties for
 \triangleright ^{127}I

Compact results
("BNL plot")
Conclusions: results,
issues and outlook

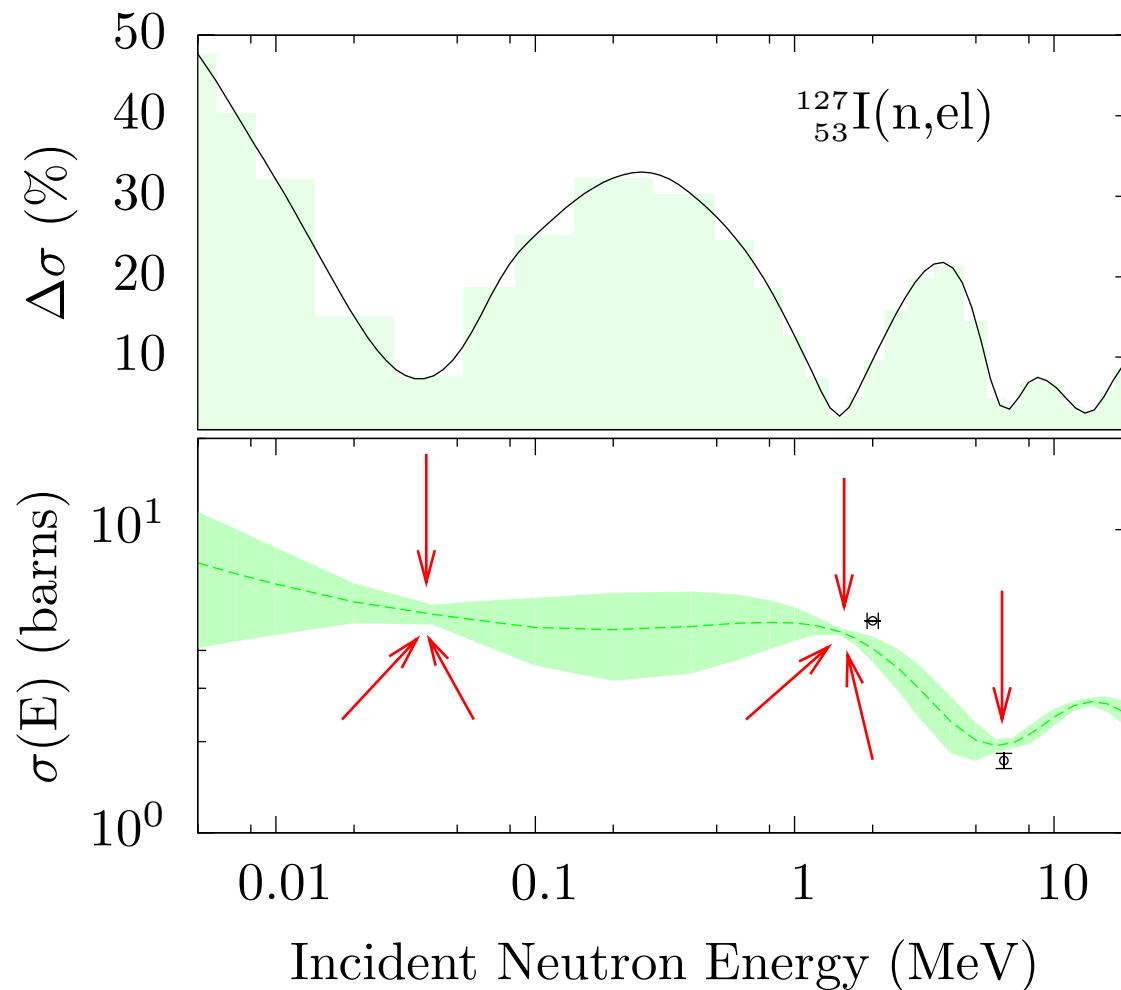


Reaction channel: Total...Elastic...Inelastic...(n,2n)...(n, γ)

Results - Uncertainties for ^{127}I

Introduction
Goal: Materials and reactions
Covariance procedure
Evaluation method:
Bayesian update
Sensitivity of model parameters
Model parameter uncertainties
File 33 for ^{127}I - Example

Results -
Uncertainties for
 \triangleright ^{127}I
Compact results
("BNL plot")
Conclusions: results,
issues and outlook



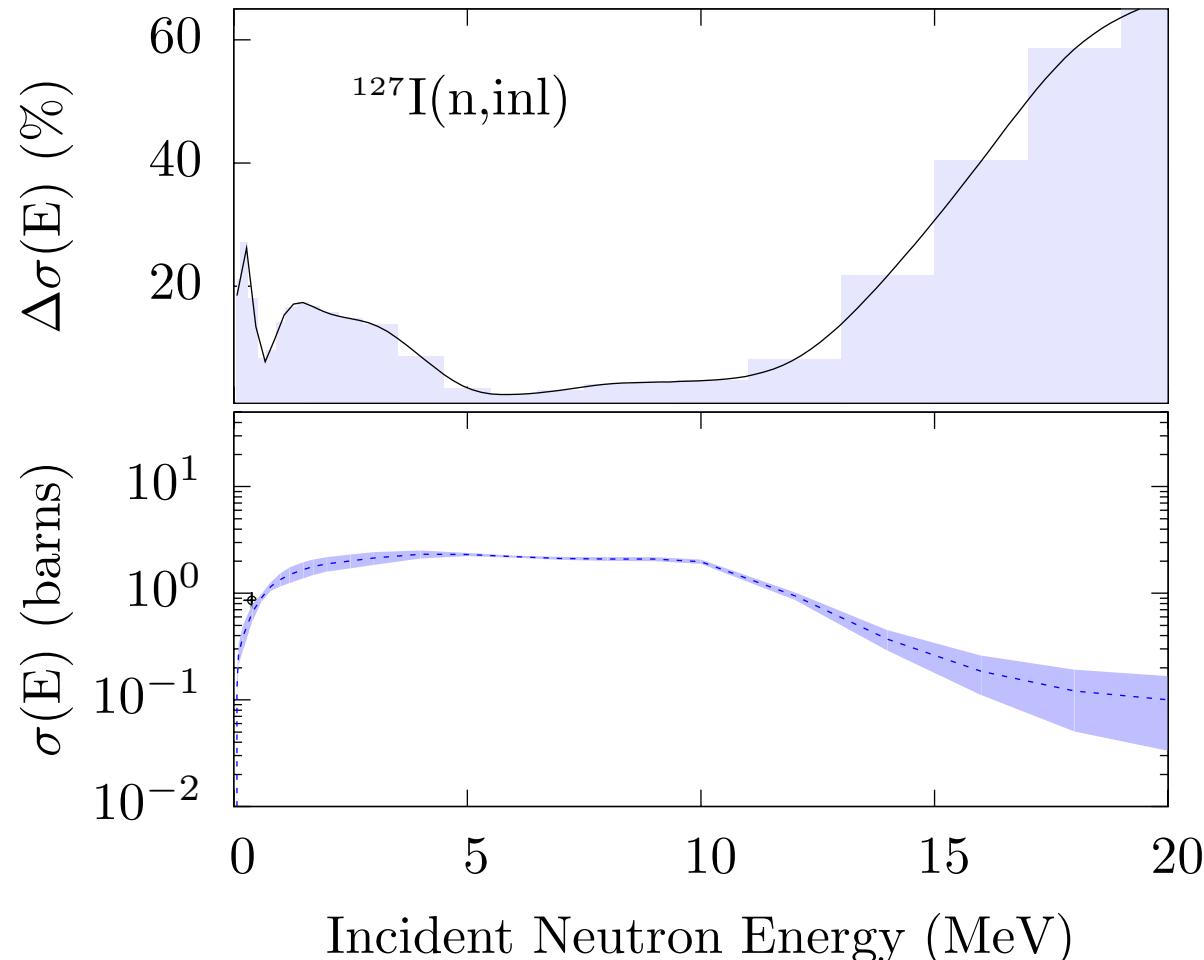
Reaction channel: Total...Elastic...Inelastic...(n,2n)...(n, γ)

Results - Uncertainties for ^{127}I

Introduction
Goal: Materials and reactions
Covariance procedure
Evaluation method:
Bayesian update
Sensitivity of model parameters
Model parameter uncertainties
File 33 for ^{127}I - Example

Results -
Uncertainties for
 ^{127}I

Compact results
("BNL plot")
Conclusions: results,
issues and outlook

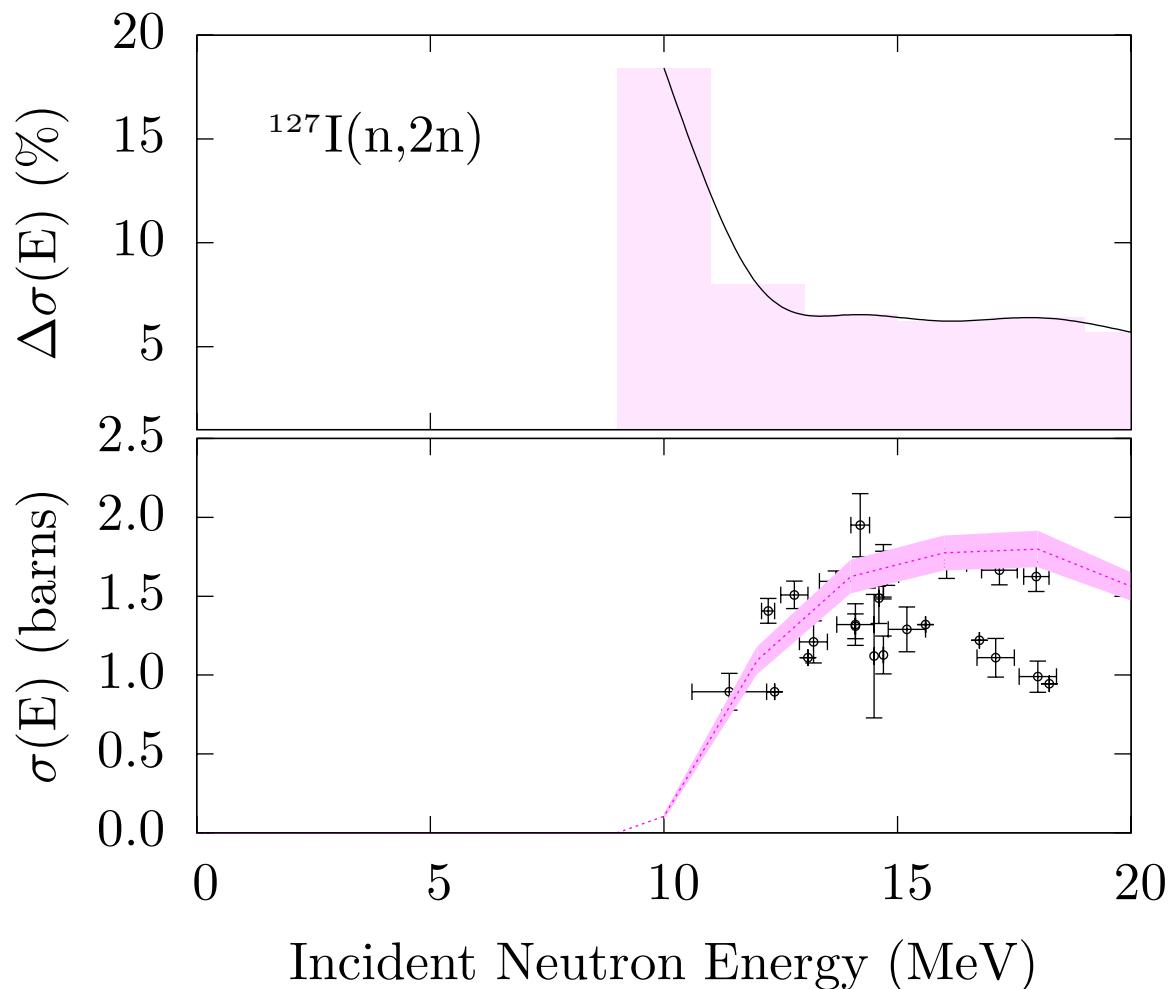


Reaction channel: Total...Elastic...Inelastic...(n,2n)...(n, γ)

Results - Uncertainties for ^{127}I

Introduction
Goal: Materials and reactions
Covariance procedure
Evaluation method:
Bayesian update
Sensitivity of model parameters
Model parameter uncertainties
File 33 for ^{127}I - Example

Results - Uncertainties for ^{127}I
Compact results (“BNL plot”)
Conclusions: results, issues and outlook



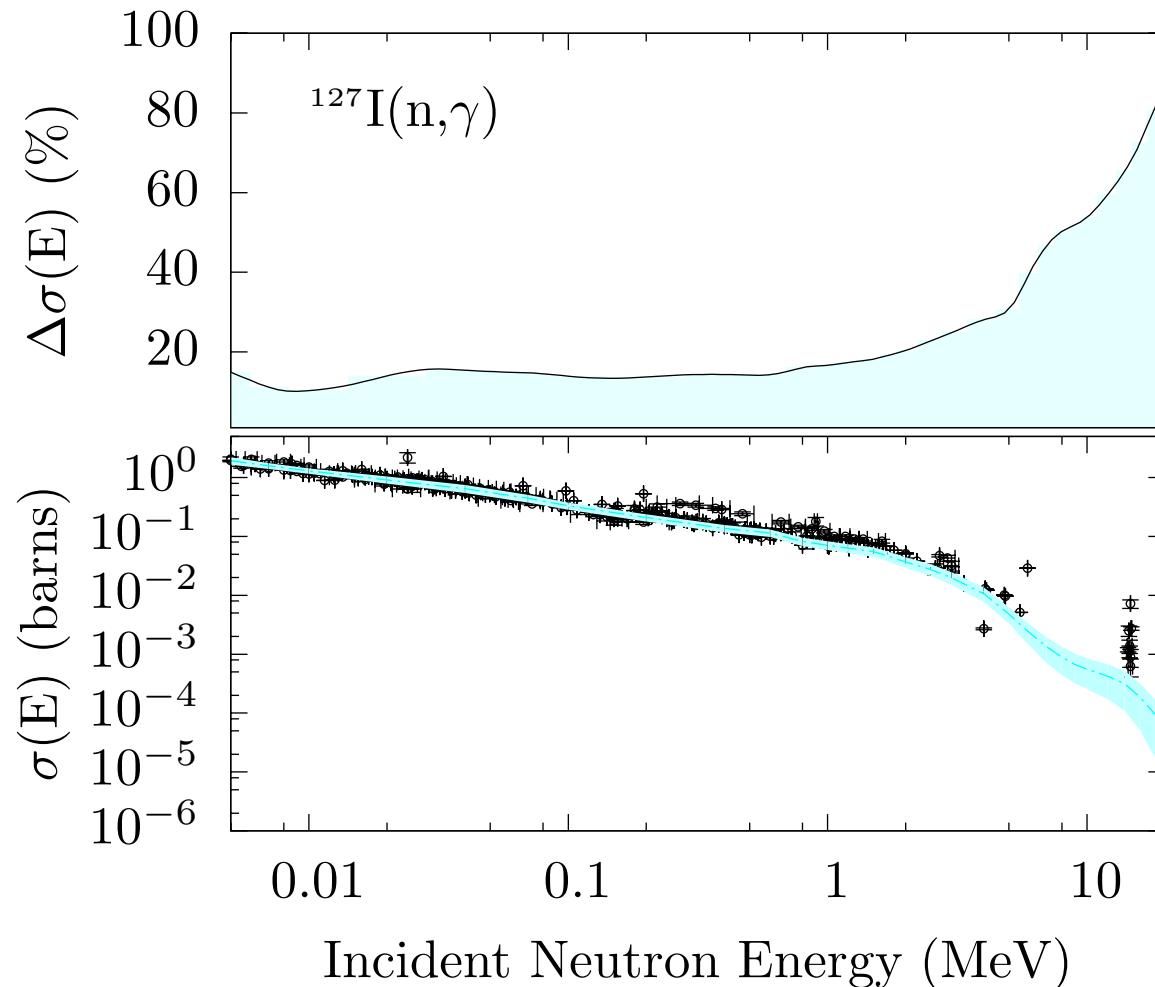
Reaction channel: Total...Elastic...Inelastic...(n,2n)...(n, γ)

Results - Uncertainties for ^{127}I

Introduction
Goal: Materials and reactions
Covariance procedure
Evaluation method:
Bayesian update
Sensitivity of model parameters
Model parameter uncertainties
File 33 for ^{127}I - Example

Results -
Uncertainties for
 ^{127}I

Compact results
("BNL plot")
Conclusions: results,
issues and outlook

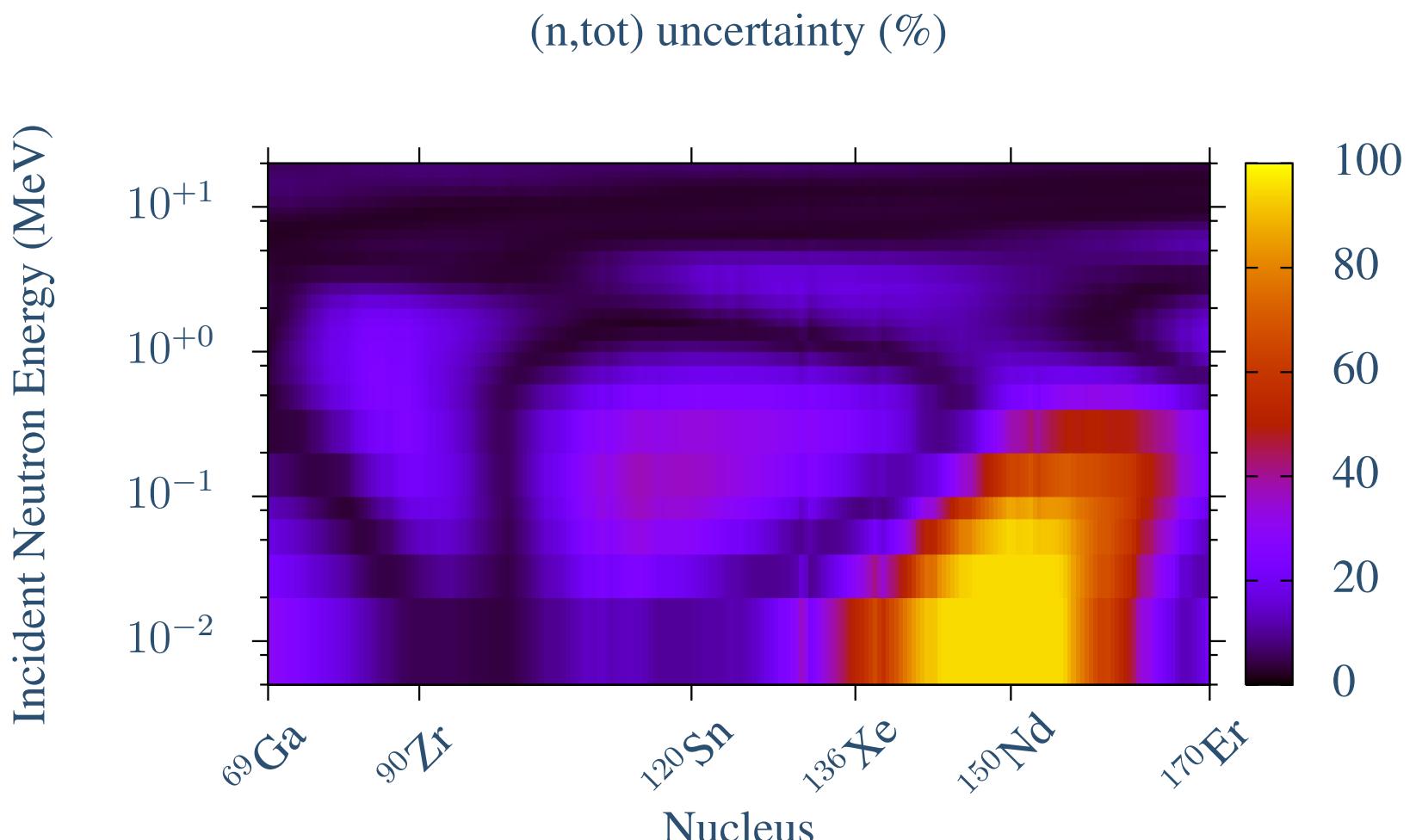


Reaction channel: Total...Elastic...Inelastic...(n,2n)...(n, γ)

Compact results (“BNL plot”)

Introduction
Goal: Materials and reactions
Covariance procedure
Evaluation method:
Bayesian update
Sensitivity of model parameters
Model parameter uncertainties
File 33 for ^{127}I - Example
Results - Uncertainties for ^{127}I
▷ Compact results (“BNL plot”)
Conclusions: results, issues and outlook

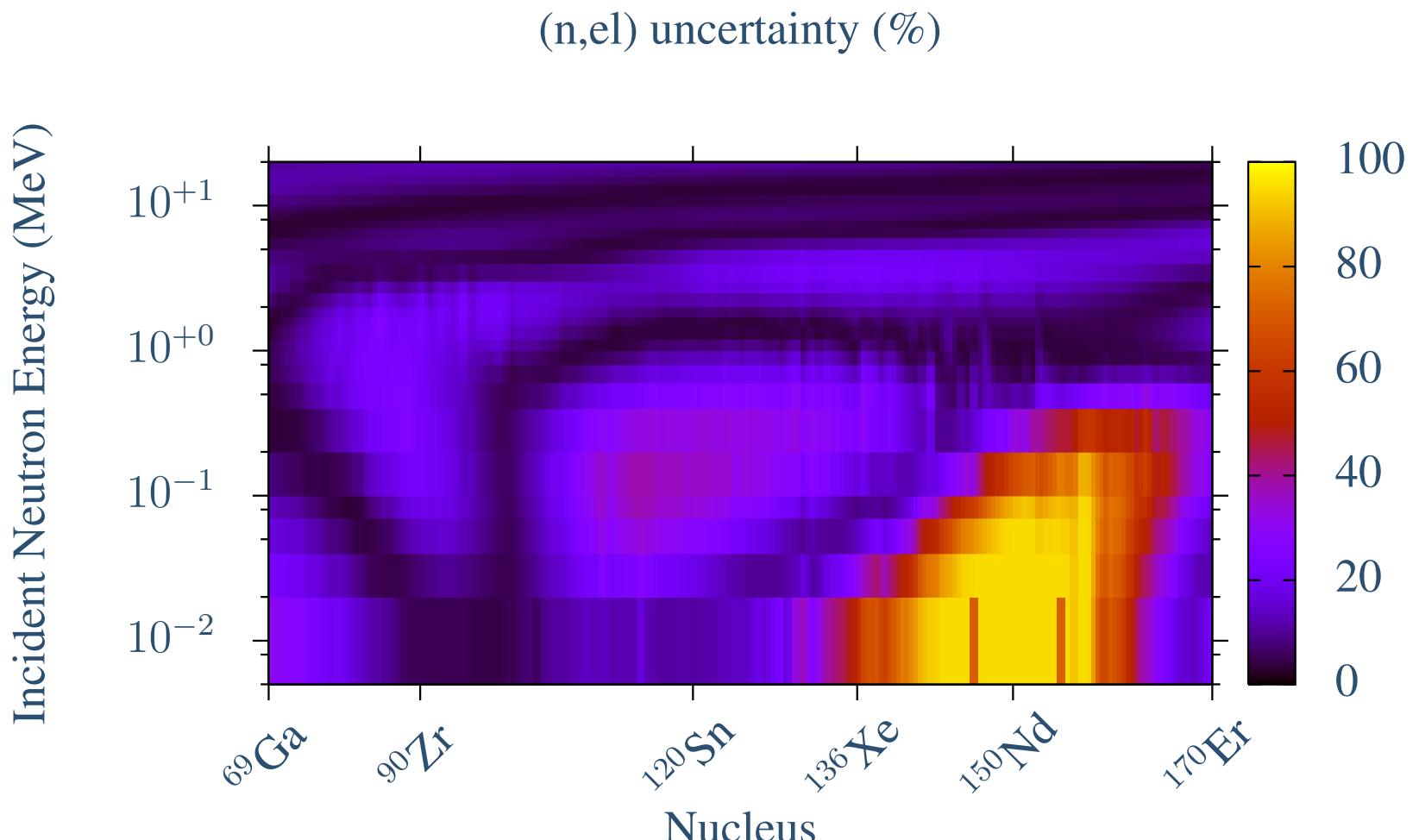
Fission products - MT=1



Compact results (“BNL plot”)

Introduction
Goal: Materials and reactions
Covariance procedure
Evaluation method:
Bayesian update
Sensitivity of model parameters
Model parameter uncertainties
File 33 for ^{127}I - Example
Results - Uncertainties for ^{127}I
▷ Compact results (“BNL plot”)
Conclusions: results, issues and outlook

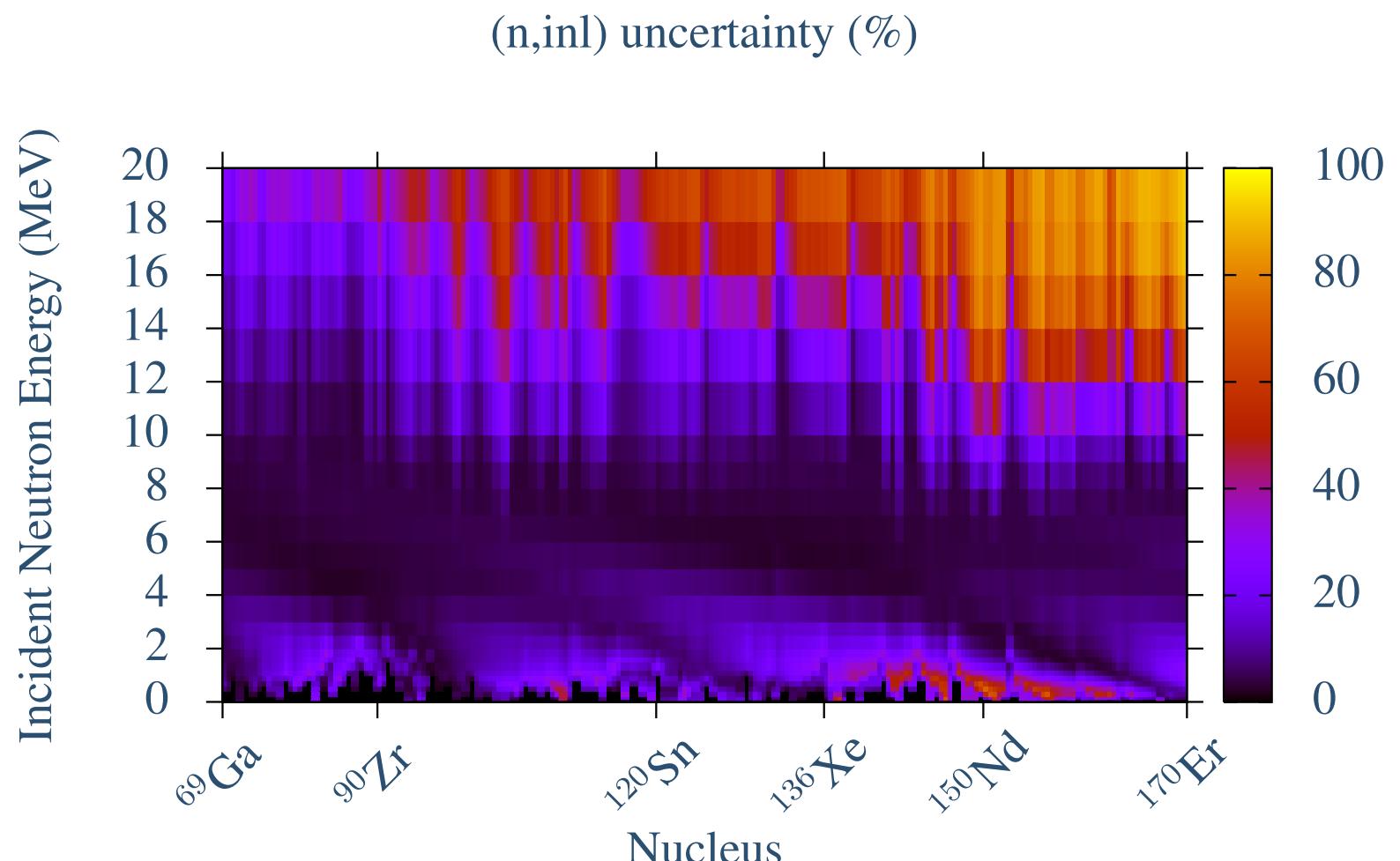
Fission products - MT=2



Compact results (“BNL plot”)

Introduction
Goal: Materials and reactions
Covariance procedure
Evaluation method:
Bayesian update
Sensitivity of model parameters
Model parameter uncertainties
File 33 for ^{127}I - Example
Results - Uncertainties for ^{127}I
Compact results
▷ (“BNL plot”)
Conclusions: results, issues and outlook

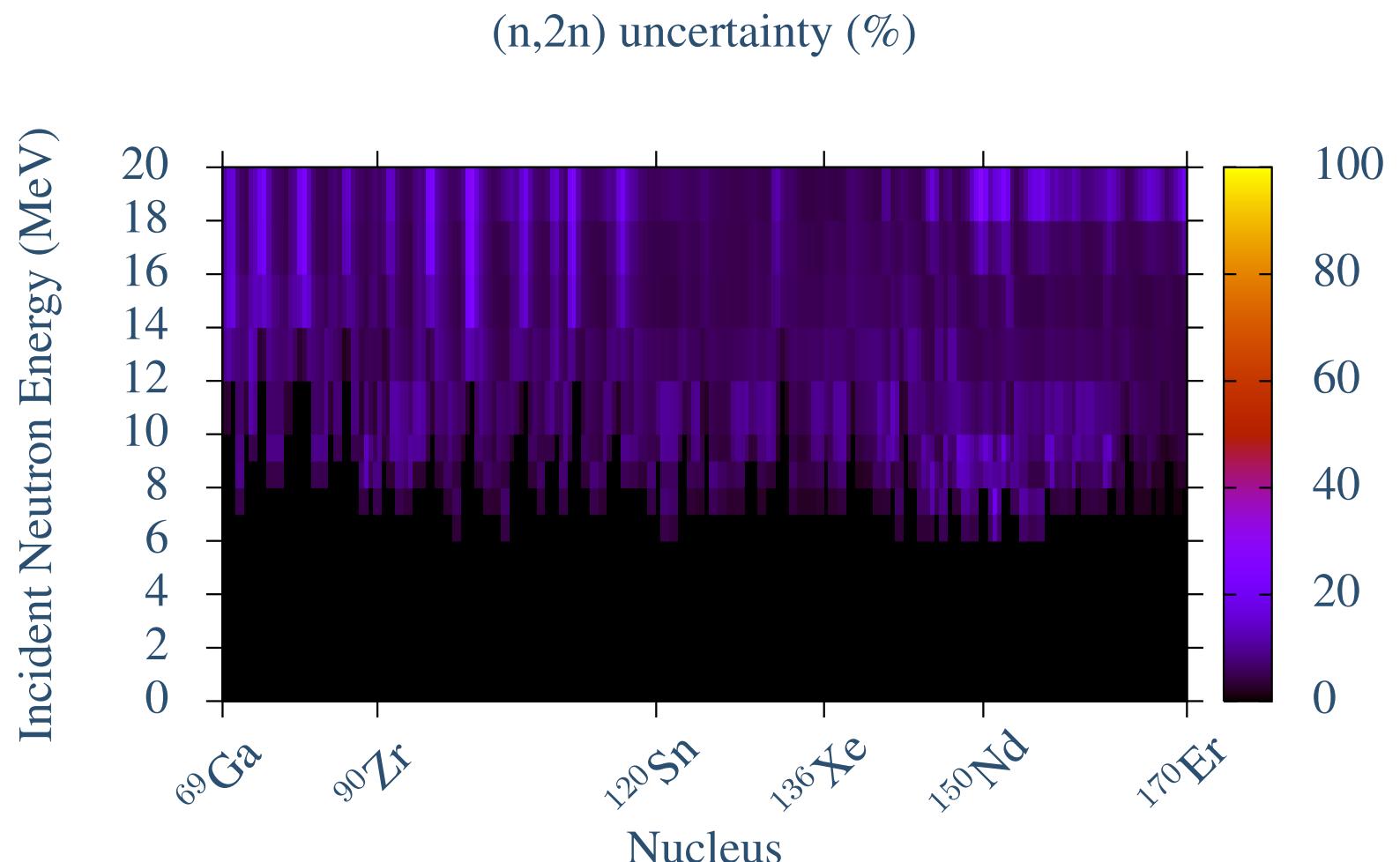
Fission products - MT=4



Compact results (“BNL plot”)

Introduction
Goal: Materials and reactions
Covariance procedure
Evaluation method:
Bayesian update
Sensitivity of model parameters
Model parameter uncertainties
File 33 for ^{127}I - Example
Results - Uncertainties for ^{127}I
Compact results
▷ (“BNL plot”)
Conclusions: results, issues and outlook

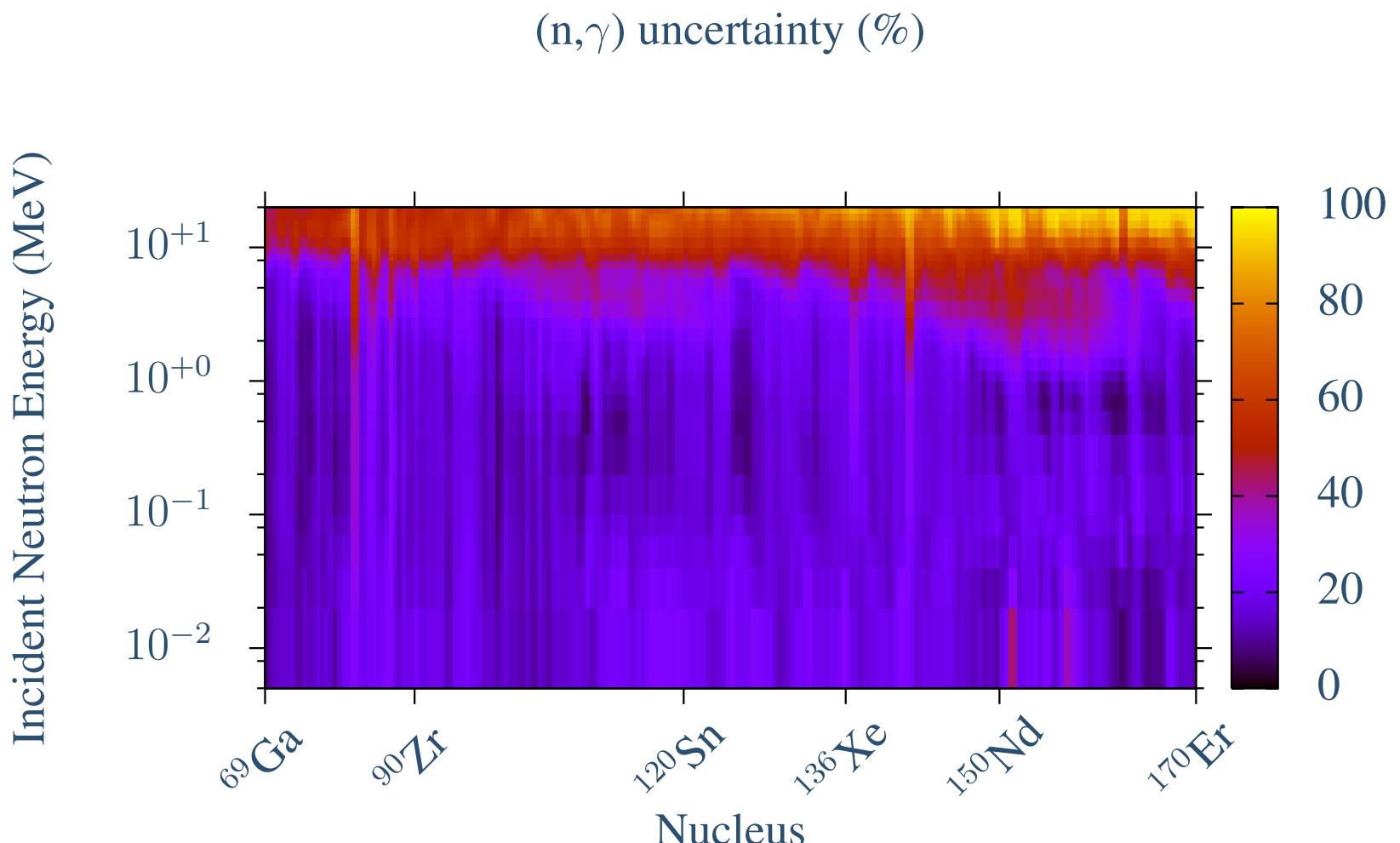
Fission products - MT=16



Compact results (“BNL plot”)

Introduction
Goal: Materials and reactions
Covariance procedure
Evaluation method:
Bayesian update
Sensitivity of model parameters
Model parameter uncertainties
File 33 for ^{127}I - Example
Results - Uncertainties for ^{127}I
Compact results
▷ (“BNL plot”)
Conclusions: results, issues and outlook

Fission products - MT=102



Conclusions: results, issues and outlook

Introduction
Goal: Materials and reactions
Covariance procedure
Evaluation method:
Bayesian update
Sensitivity of model parameters
Model parameter uncertainties
File 33 for ^{127}I - Example
Results - Uncertainties for ^{127}I
Compact results ("BNL plot")
Conclusions: results, issues and outlook

- ✓ Results: Low-fidelity covariances (covariance estimates) were produced for 219 fission products in the fast neutron region (5 keV - 20 MeV)
- ✓ Issue: high uncertainties of (n,tot) at $E_n \lesssim 3 \text{ MeV}$.
- ✓ Issue: Very high (n,tot) uncertainties at $E_n \lesssim 100 \text{ keV}$ for nuclei between Xe and Eu.
- ✓ Outlook: The method should be extended to more complex nuclear reaction models (deformed OM, multistep direct, ...)
- ✓ Outlook: A more rigorous choice of parameter uncertainties should be established, including their uncertainties (RIPL-3 project?).

