

**On sensitivity analysis  
from first principles  
(D &  $^{16}\text{O}$  neutron scattering)**

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# Introduction (Motivation)

- Nuclear Data (ENDF) ( $\mathbf{x} = (n,n), (n,\gamma), \text{etc.}$ )  
 $\sigma_x(E) \pm \Delta\sigma_x(E)$ , cross-section of reaction channel  $\mathbf{x}$ , in barns

For a nuclide A without explicit resonance parameters:

$E_j, \sigma_{x,j}$  and  $E_k, \text{cov}_{x, kk'}$  in the nuclear data file (ENDF)

$$(\Delta\sigma_x(E_j))^2 = \text{cov}_{x, kk} \quad (E_j \text{ belongs to } k\text{-th energy bin } (E_k, E_{k+1}))$$

Often relative covariance matrices are given,

$$\text{cov}_{x, kk'} \rightarrow \text{cov}_{x, kk'} / (\sigma_{x,k} * \sigma_{x,k'})$$

and, from  $\text{cov}_{x, kk'}$ , we have  $\Delta\sigma_x(E_j)/\sigma_x(E_j)$ , the relative uncertainty, in %.

When  $\sigma_x(E) \rightarrow \sigma_x(E; T)$ , for  $\Delta\sigma_x(E; T)$ , one can use  $\Delta\sigma_x(E_j)/\sigma_x(E_j)$

obtained from  $\text{cov}_{x, kk'}$  given in the evaluated data file.

# Introduction (Motivation)

- Reactor Physics:  $k_{\text{eff}} [ \sigma_x(E; T) ]$ ,  $\text{CVR} [ \sigma_x(E; T) ]$ ,  $\text{FTC} [ \sigma_x(E; T) ]$

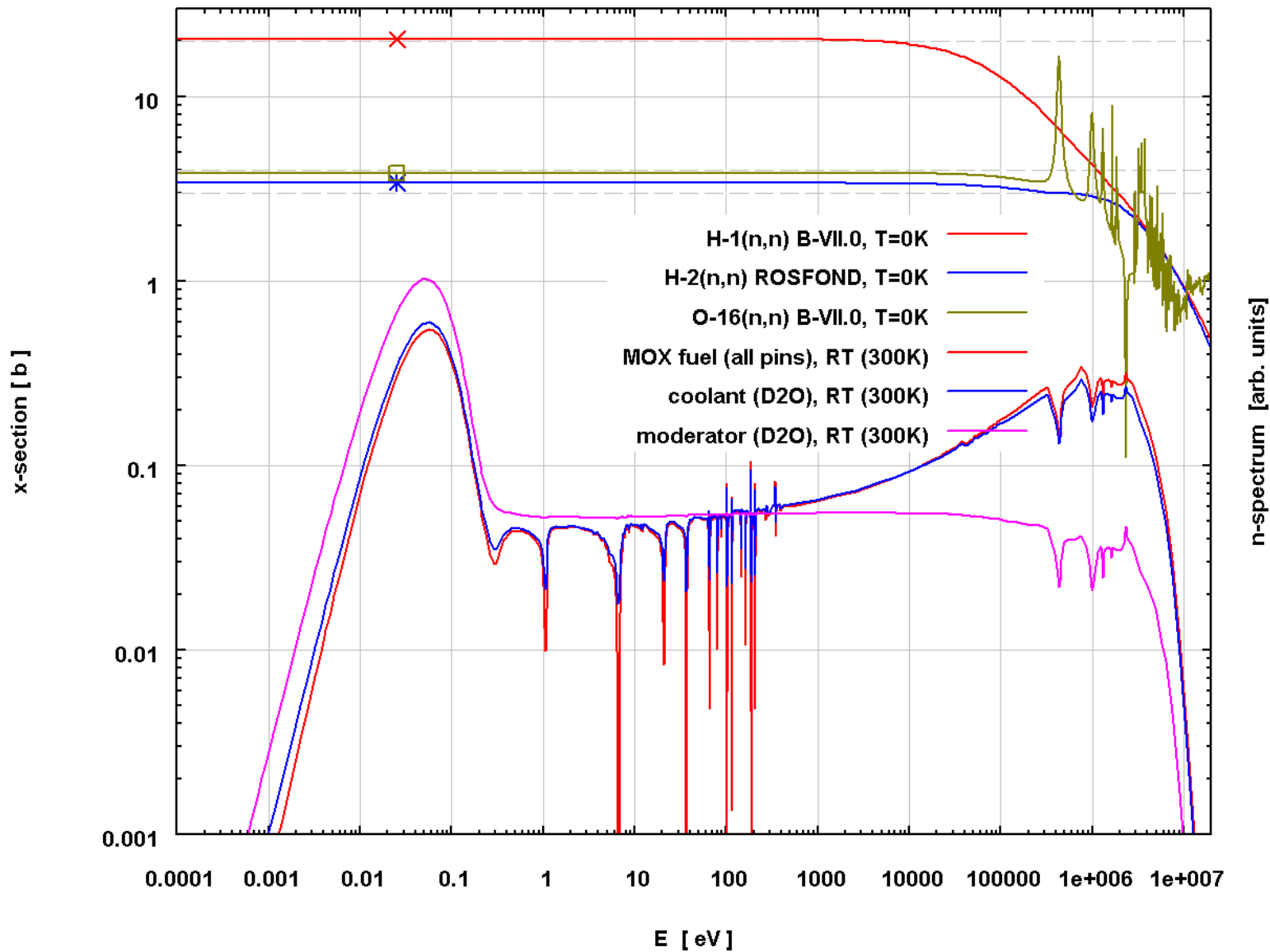
If we know  $\Delta\sigma_x(E, T)/\sigma_x(E, T)$  from  $\text{cov}_{x, kk} (= \Delta\sigma_x(E_j)/\sigma_x(E_j)$ , in %), then we have  $\sigma_x(E, T) \pm \Delta\sigma_x(E, T)$  and ask what is the error propagation:  $k_{\text{eff}} \pm \Delta k_{\text{eff}}$ ,  $\text{CVR} \pm \Delta\text{CVR}$ , etc.?

- Observation:

for many light nuclides (H, O, and C, N),  
at low neutron energies ( $E < 1\text{-}10 \text{ keV}$ ),  
 $\sigma_x(E, T = 0 \text{ K})$ ,  $x = (n, n)$ ,  $(n, \gamma)$ ,  $(n, \alpha)$   
as  $\sigma_x$  vs.  $E$ , is simple (and structure-less):

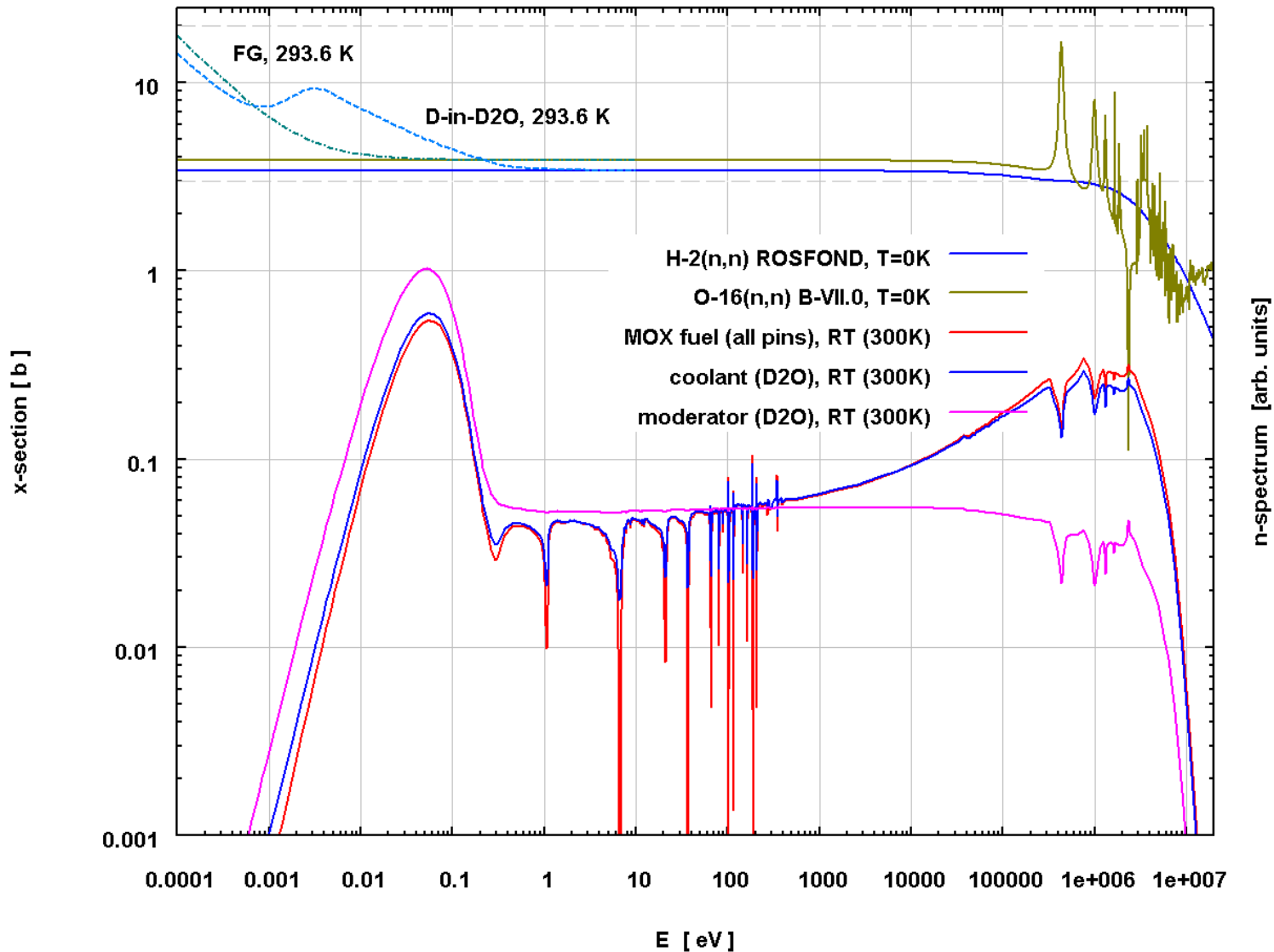
$$\sigma_s(E, T = 0 \text{ K}) \sim \text{const} \quad \text{and} \quad \sigma_{n, \gamma}(E) \propto (E)^{1/2} .$$

Then one parameter, thermal cross section,  $\sigma_{x, \text{th}} = \sigma_x(E = 0.0253 \text{ eV})$ , can be used to represent  $\sigma_x(E, T)$  at low energies (and at any given  $T$ ).



(Thermal) Neutron Spectrum of 37-el. bundle (MOX) in ZED-2

$A(n,n)A$  x-sections at  $T = 0$  K



(Thermal) Neutron Spectrum (MOX, ZED-2 reactor, CRL) and  $A(n,n)A$  x-sections at  $T=0$  K and at room temperature

# Introduction ( Motivation )

- For nuclide A, the **thermal** cross sections are well-known:  
 $\sigma_{s,th} \pm \Delta\sigma_{s,th}$  (for scattering, this is  $T \rightarrow 0$  K value)  
 $\sigma_{(n,\gamma),th} \pm \Delta\sigma_{(n,\gamma),th}$  ( $1/v$  behaviour is invariant under T broadening)
- For many light nuclides,  $\sigma_x(E,T) \pm \Delta\sigma_x(E,T)$  is determined by  $\sigma_{x,th} \pm \Delta\sigma_{x,th}$ , at low neutron energies as  $E < 1-10$  keV, i.e.,  $\sigma_x(E,T) [ \sigma_{x,th} ]$
- Reactor Physics:  $k_{eff} [ \sigma_x(E; T) [ \sigma_{x, th} ] ] = k_{eff} ( \sigma_{x,th} )$ , a function (?), for example,  $k_{eff} = k_{eff} ( \sigma_{s,th}, \sigma_{(n,\gamma),th} )$

we can address  $\sigma_{x,th} \pm \Delta\sigma_{x,th} \rightarrow k_{eff} \pm \Delta k_{eff}$ ,  $k_{eff} = k_{eff} [ \sigma_x(E; T) ]$

if, for a given nuclide, we can calculate  $k_{eff}$  vs.  $\sigma_{s,th}$  and  $k_{eff}$  vs.  $\sigma_{(n,\gamma),th}$  (and without applying any perturbation theory to neutron transport equation)

# Introduction (Motivation)

For a given nuclide A, we propose to construct a set of **trial evaluated nuclear data files**

with different  $\sigma_{s,th}$  and  $\sigma_{(n,\gamma),th}$  chosen from the interval  $(\sigma_{s,th} - 2\Delta\sigma_{s,th}, \sigma_{s,th} + 2\Delta\sigma_{s,th})$  and  $(\sigma_{(n,\gamma),th} - 2\Delta\sigma_{(n,\gamma),th}, \sigma_{(n,\gamma),th} + 2\Delta\sigma_{(n,\gamma),th})$

Then we convert each trial ENDF file to the ACE file ( at a given non-zero T ), and run an MCNP case (full core / reactor lattice / ...) for each trial ACE data file. We obtain  $k_{eff}(\sigma_{s,th}, \sigma_{(n,\gamma),th})$  on a grid of thermal x-sections (for a nuclide A).

For H-2 and O-16, we have:

$$\sigma_{(n,\gamma),th} \ll \sigma_{s,th}$$

H-2:  $0.508 \pm 0.015$  mb ( $\pm 2.95\%$ )  $\ll$   $3.390 \pm 0.012$  b ( $\pm 0.35\%$ ) (Atlas-2006)

O-16:  $0.190 \pm 0.019$  mb ( $\pm 10.0\%$ )  $\ll$   $3.761 \pm 0.006$  b ( $\pm 0.16\%$ ) (Atlas-2006)

H-2:  $\sigma_{(n,\gamma)}(E) < 10^{-3}$  b  $\equiv$  1 mb at all  $E > 10^{-2}$  eV ( $E_{th} = 0.0253$  eV)

O-16:  $\sigma_{(n,\gamma)}(E) < 10^{-3}$  b  $\equiv$  1 mb at all  $E > 10^{-3}$  eV,

we “fix”  $\sigma_{(n,\gamma),th}$  (and so  $\sigma_{(n,\gamma)}(E)$  at low E) and concentrate on  $k_{eff} = k_{eff}(\sigma_{s,th})$



# Problems with thermal x-sections for H-2 and O-16

H-2:  $\sigma_{s,th} = 3.390 \pm 0.012 \text{ b } (\pm 0.35\%), \text{ Atlas- 2006}$   
 $\sigma_{tot,th} = 3.3905 \pm 0.0120 \text{ b } (\pm 0.35\%), \text{ estimated by us from Atlas}$

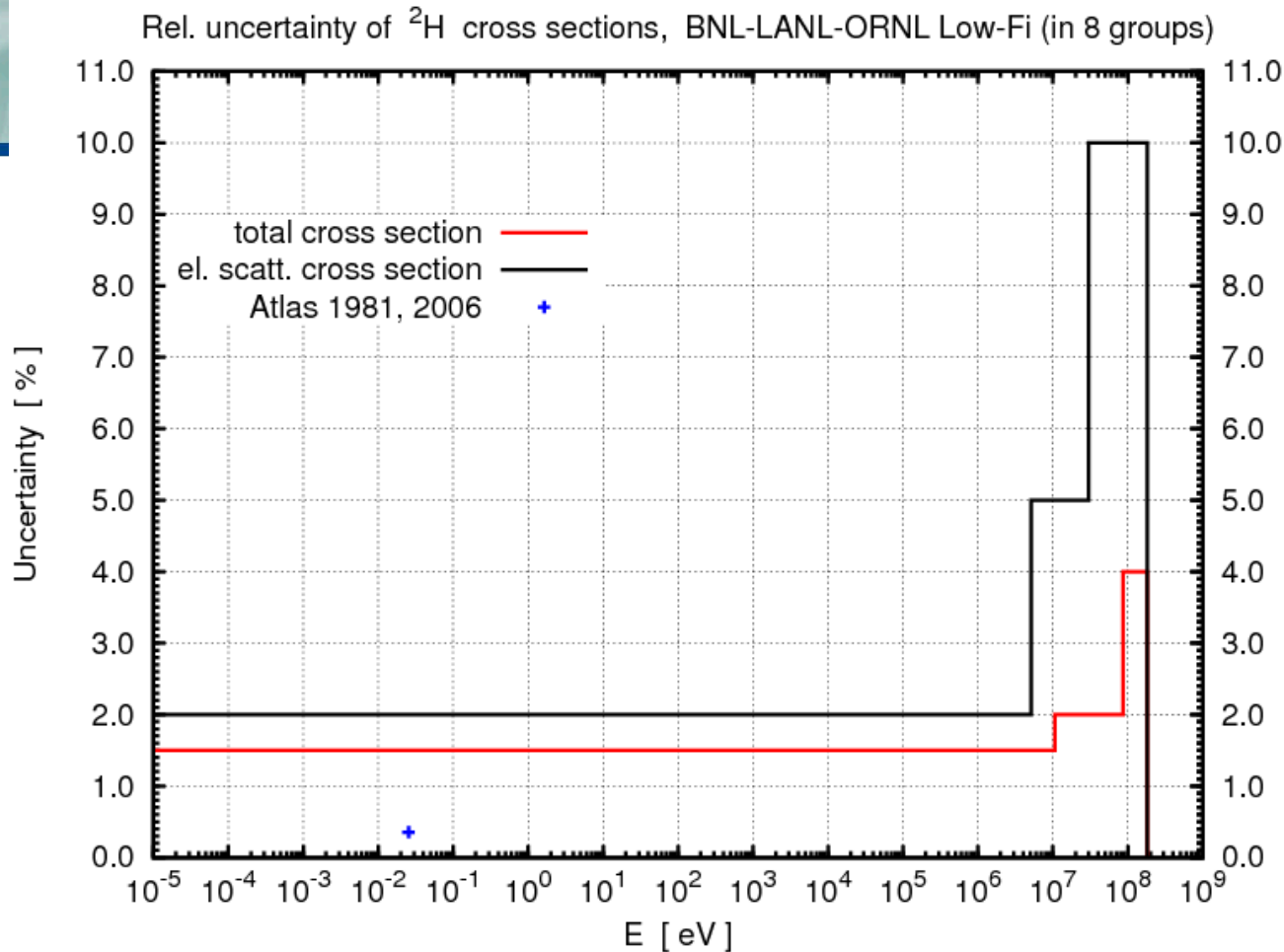
$\sigma_{s,th} = 3.3950 \pm 0.068 \text{ b } (\pm 2.0\%) \text{ (ENDF/B-VII.1beta)}$   
 $\sigma_{tot,th} = 3.3955 \pm 0.051 \text{ b } (\pm 1.5\%) \text{ (ENDF/B-VII.1beta)}$

O-16:  $\sigma_{s,th} = 3.761 \pm 0.006 \text{ b } (\pm 0.16\%) \text{ Atlas- 2006}$   
 $\sigma_{tot,th} = 3.7612 \pm 0.006 \text{ b } (\pm 0.16\%), \text{ estimated by us from Atlas}$

$\sigma_{s,th} = 3.85181 \pm 0.077 \text{ b } (\pm 2.0\%) \text{ (ENDF/B-VII.1beta)}$   
 $\sigma_{tot,th} = 3.85200 \pm 0.077 \text{ b } (\pm 2.0\%) \text{ (ENDF/B-VII.1beta;}$   
*Optical Theorem at  $E \rightarrow 0$  (?))*

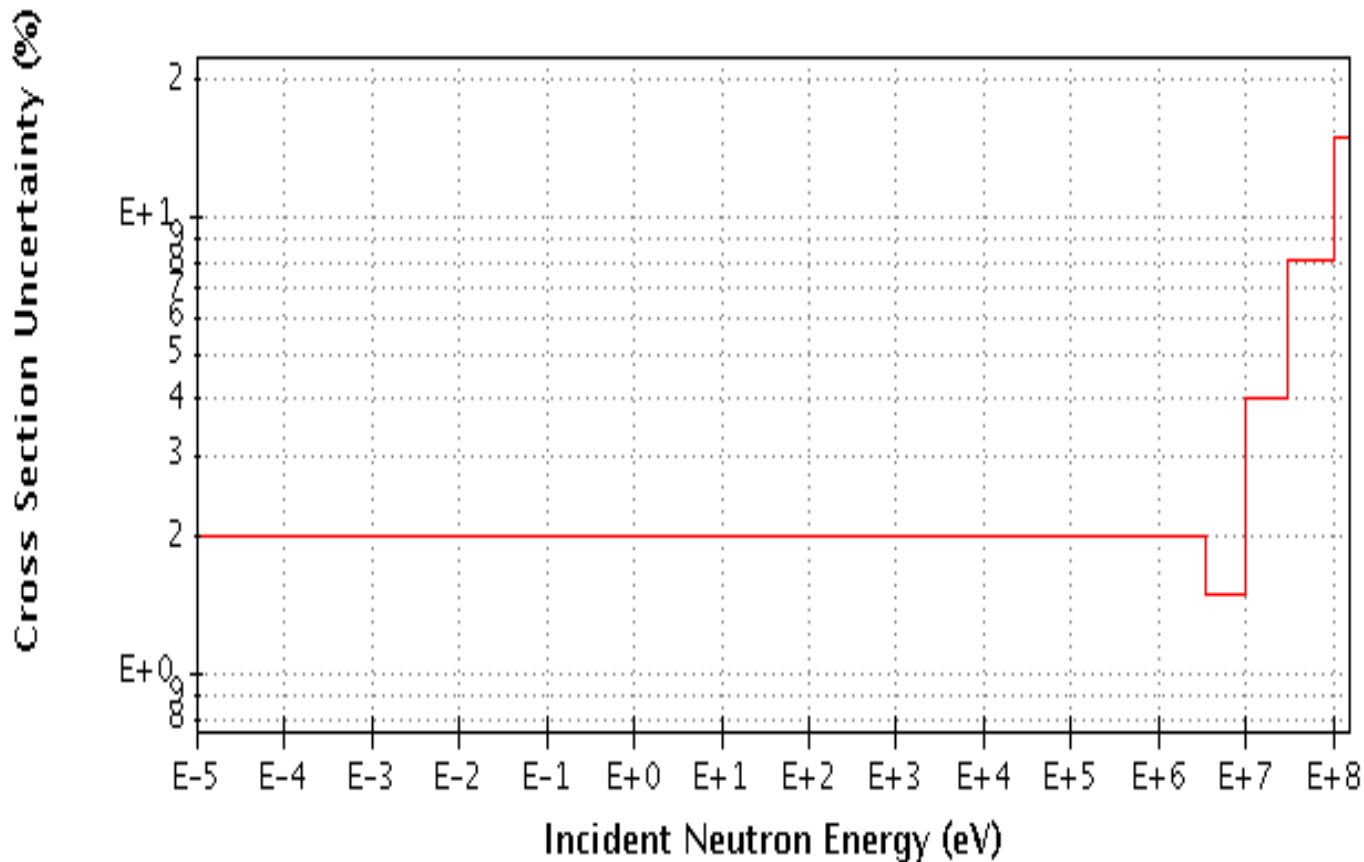
$\sigma_{s,th} = 3.8408 \pm 0.038 \text{ b } (\pm 1.0\%) \text{ (JENDL 4.0 total is } \pm 1.0\%)$



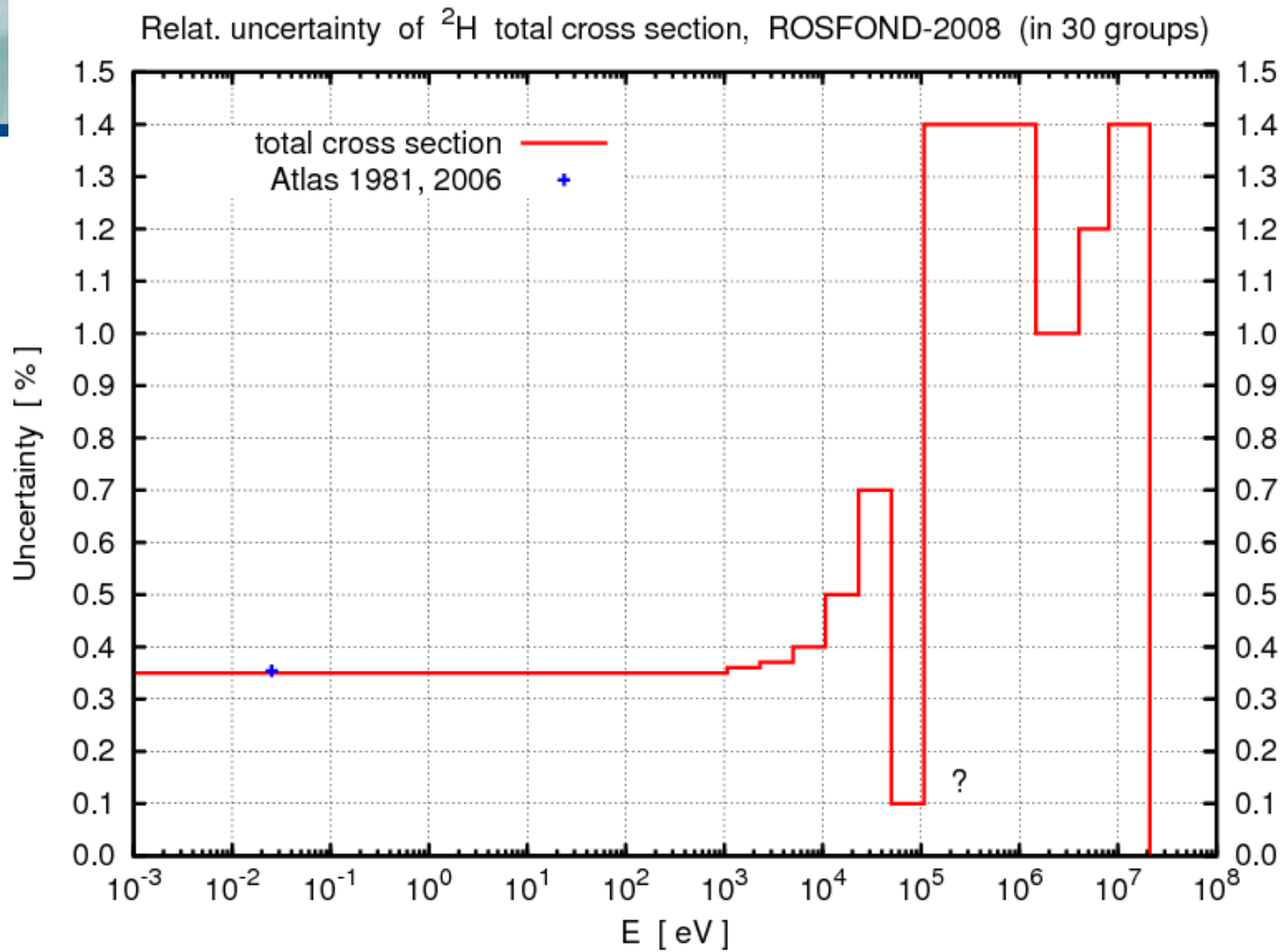


## H-2: relative uncertainty of $\sigma_{\text{tot}}$ and $\sigma_s$ in BOLNA Low-Fidelity library, now in H-2 covariance file in ENDF/B-VII.1beta

At  $10^{-2} \text{ eV} < E < 3.3 \text{ MeV}$ ,  $\sigma_{\text{tot}}(E) \approx \sigma_s(E)$  for deuterium, but  $\Delta\sigma_s/\sigma_s \approx 1.3 \cdot \Delta\sigma_{\text{tot}}/\sigma_{\text{tot}}$  in BOLNA (?)

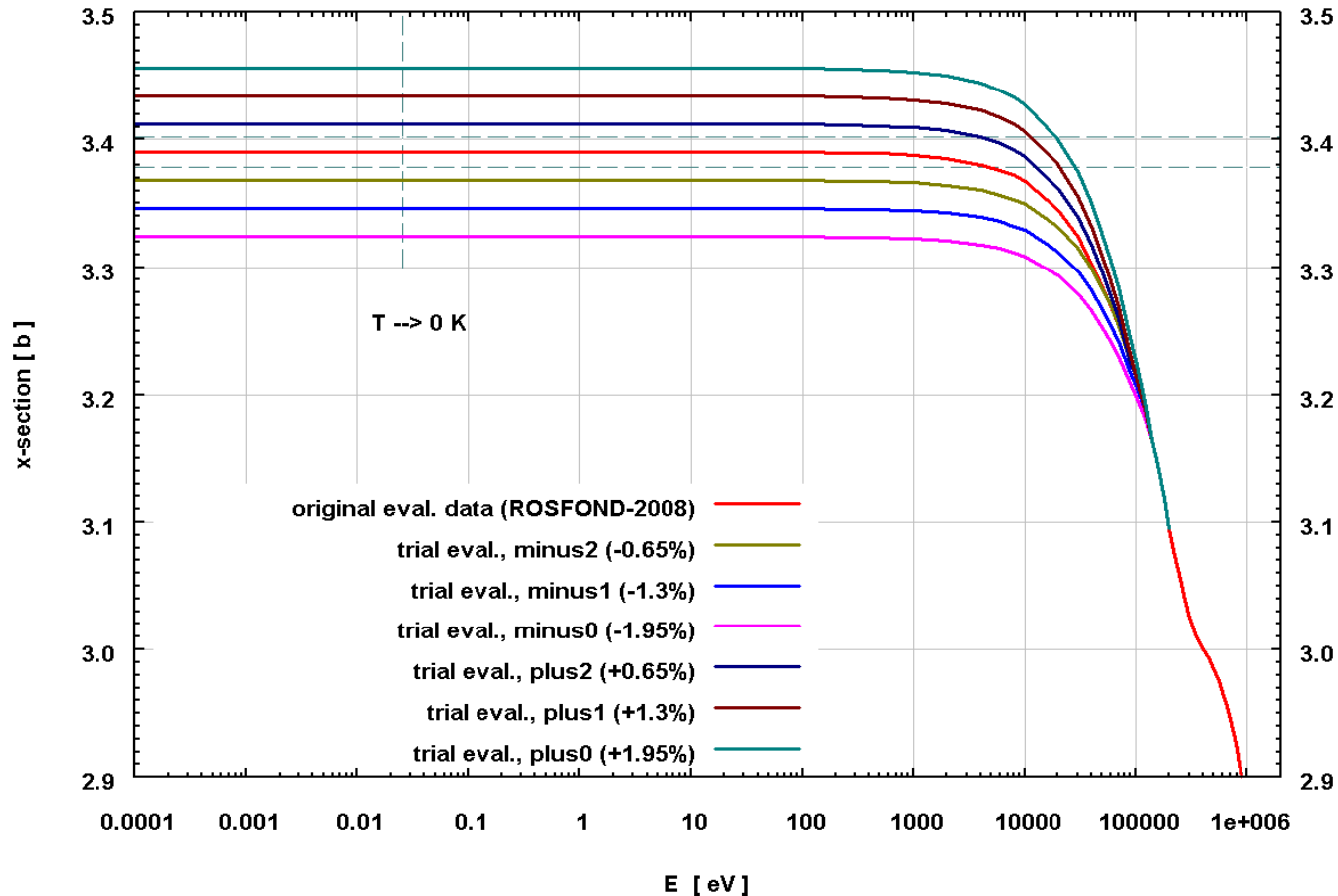


O-16: relative uncertainty of  $\sigma_s(E)$ ,  
 from O-16 covariance file in ENDF/B-VII.1beta4,  
 $\pm 2\%$  at  $E < 1$  MeV  
 $\pm 1\%$  at  $E < 1$  MeV (JENDL 4.0, JENDL 3.3)



H-2: relative uncertainty of  $\sigma_{\text{tot}}$  in ROSFOND-2008,  
and  $\Delta\sigma_S/\sigma_S \approx \Delta\sigma_{\text{tot}}/\sigma_{\text{tot}}$  at  $E < 3 \text{ MeV}$ .

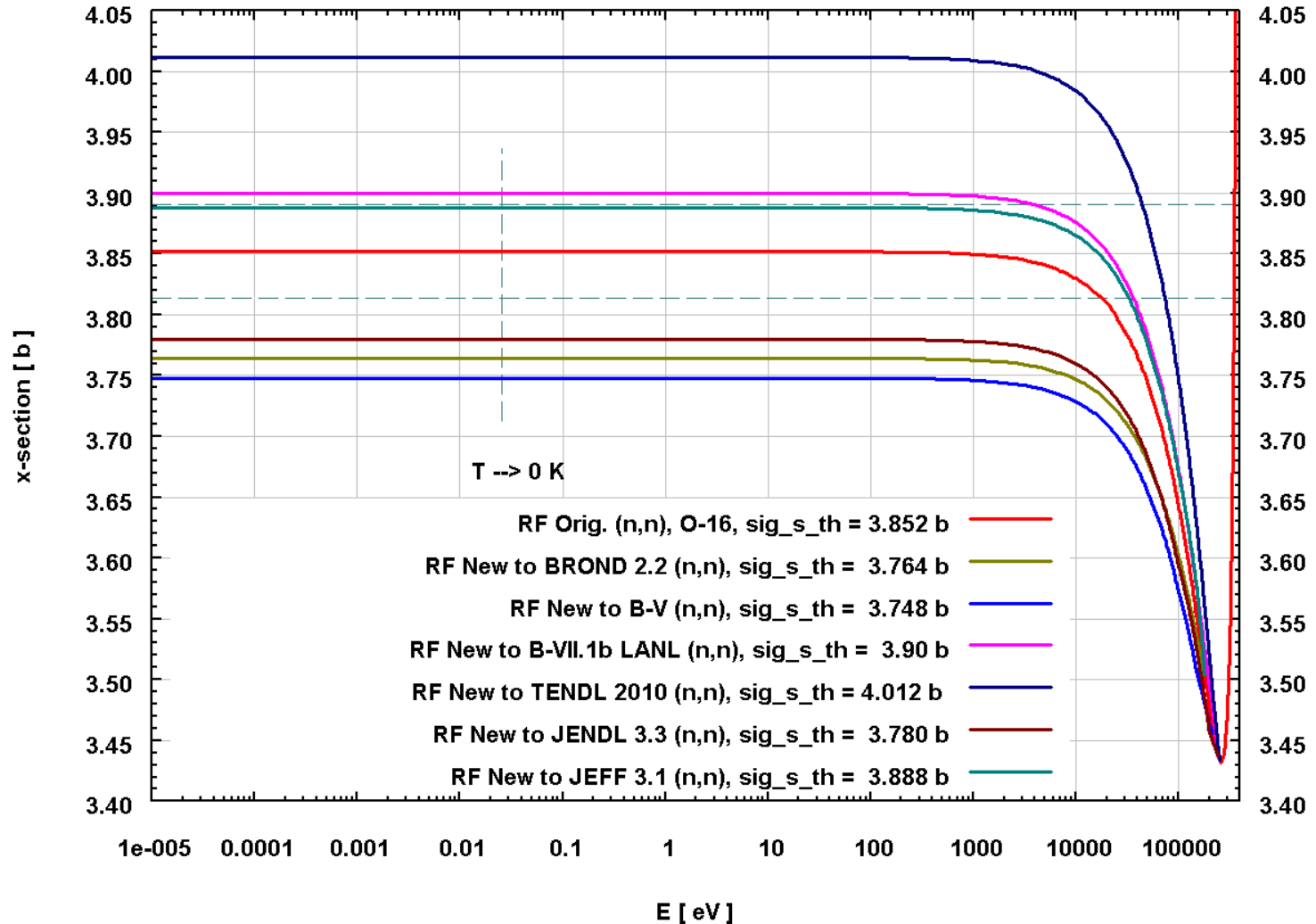
"Whiskers Model" for n scattering x-sections of H-2 ( sig\_s( E = 0.0253 eV ) = 3.39 +- ? b)



$\sigma_s(E)$  for  $^2\text{H}(n,n)^2\text{H}$  reaction in our trial nuclear data files at low energies ( $T \rightarrow 0 \text{ K}$ ,  $E < 0.2 \text{ MeV}$ ): "Whiskers model"

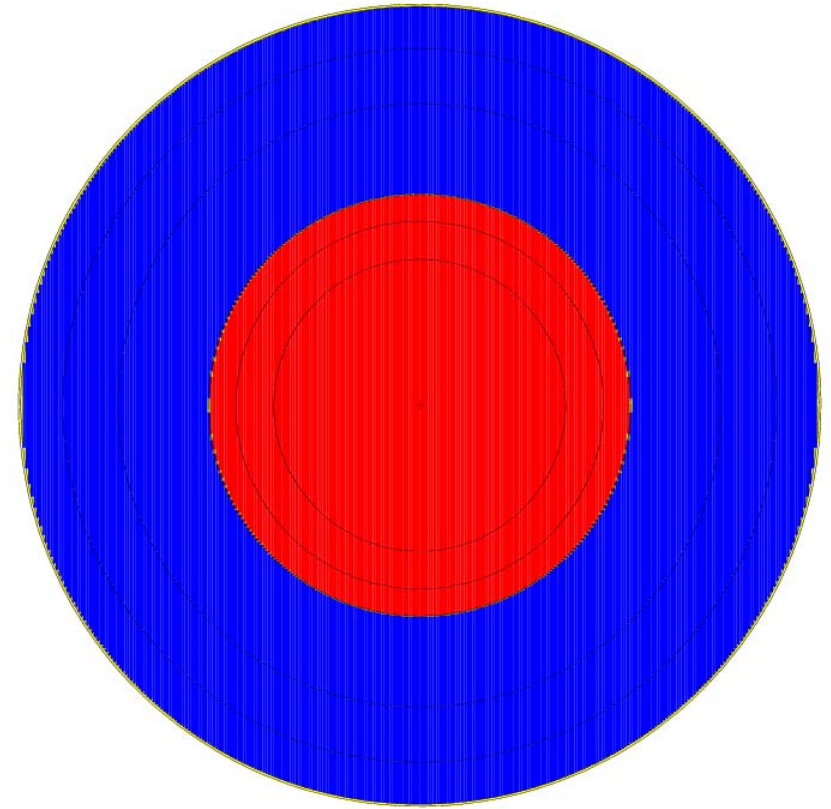
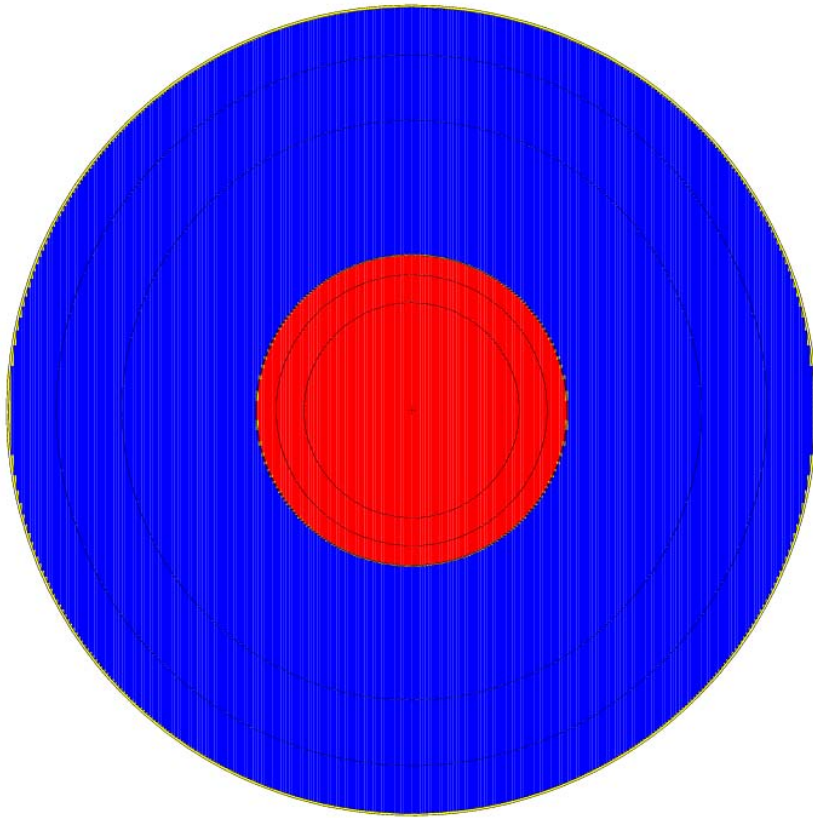
To address the propagation of uncertainty of  $\sigma_{s, \text{th}} = \sigma_s(E = 0.0253 \text{ eV}, T = 0 \text{ K})$  of a light nuclide to  $k_{\text{eff}}$  of critical assemblies/nuclear reactors, a **method of trial evaluations** (*replica method*) can be used; any trial  $\sigma_s(E; T = 0 \text{ K})$  is a continuous function of  $E$ .

"Whiskers Model" for n scattering x-sections of O-16 ( sig\_s( E=0.0253 eV ) = 3.8 +- y ? b)



$\sigma_s(E)$  for  $^{16}\text{O}(n,n)^{16}\text{O}$  reaction in our trial nuclear data files,  
 $T \rightarrow 0 \text{ K}$ ,  $E < 0.3 \text{ MeV} < E_n = 0.43 \text{ MeV}$ : "Whiskers model"

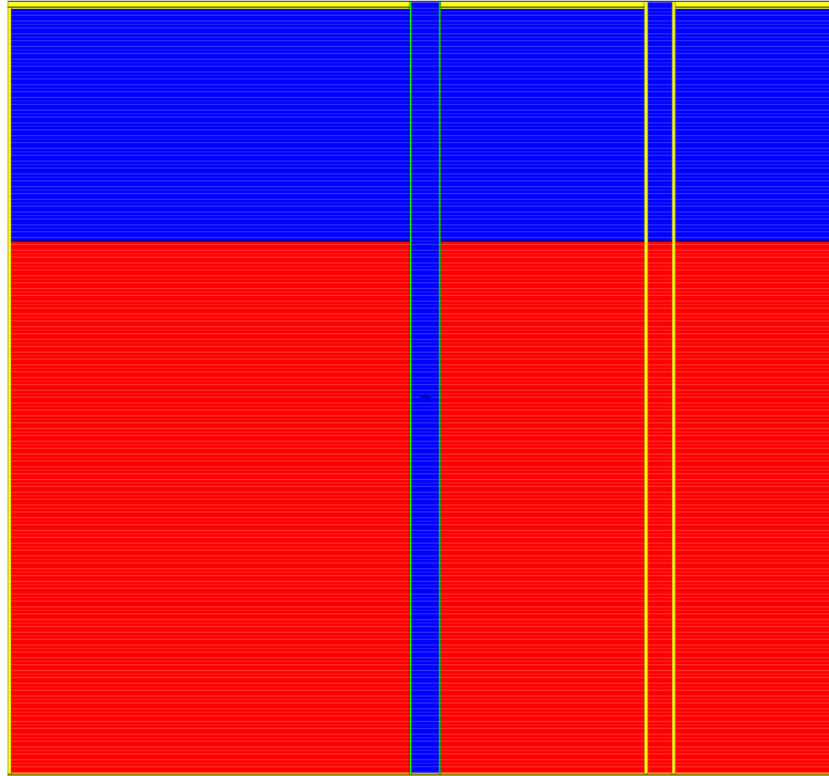
HEU-SOL-THERM-004 benchmark:  
highly enriched U solution in SS sph., reflector: D<sub>2</sub>O



case 1,  $n(\text{D})/n(\text{U-235}) \approx 34$   
 $R_1 \approx 17 \text{ cm}$ ,  $R_2 \approx 44 \text{ cm}$ , at RT

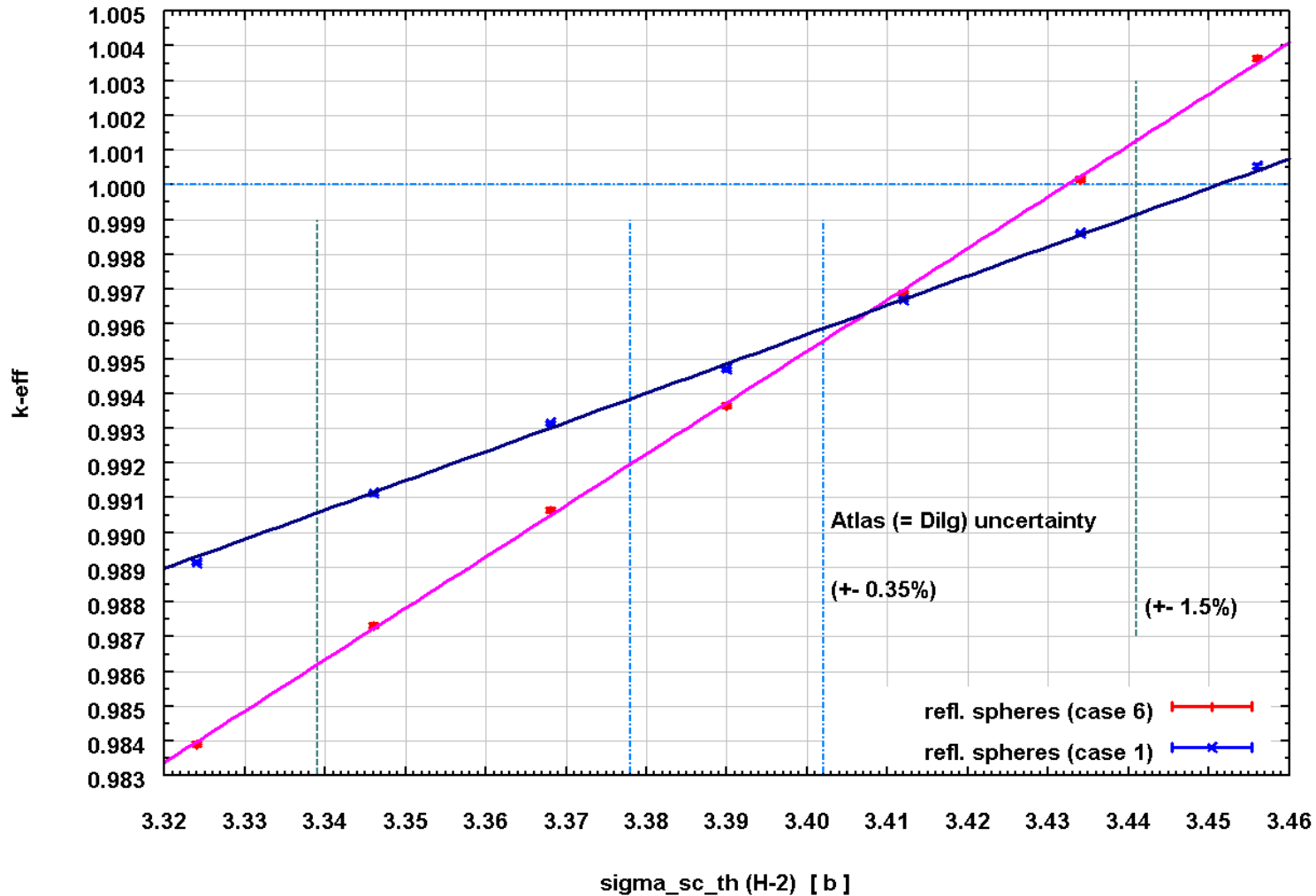
case 6,  $n(\text{D})/n(\text{U-235}) \approx 430$   
 $R_1 \approx 23 \text{ cm}$ ,  $R_2 \approx 44 \text{ cm}$ , at RT

# HEU-SOL-THERM-020 benchmark: highly enriched U solution ( $\text{UO}_2\text{F}_2$ ) in SS cylinder



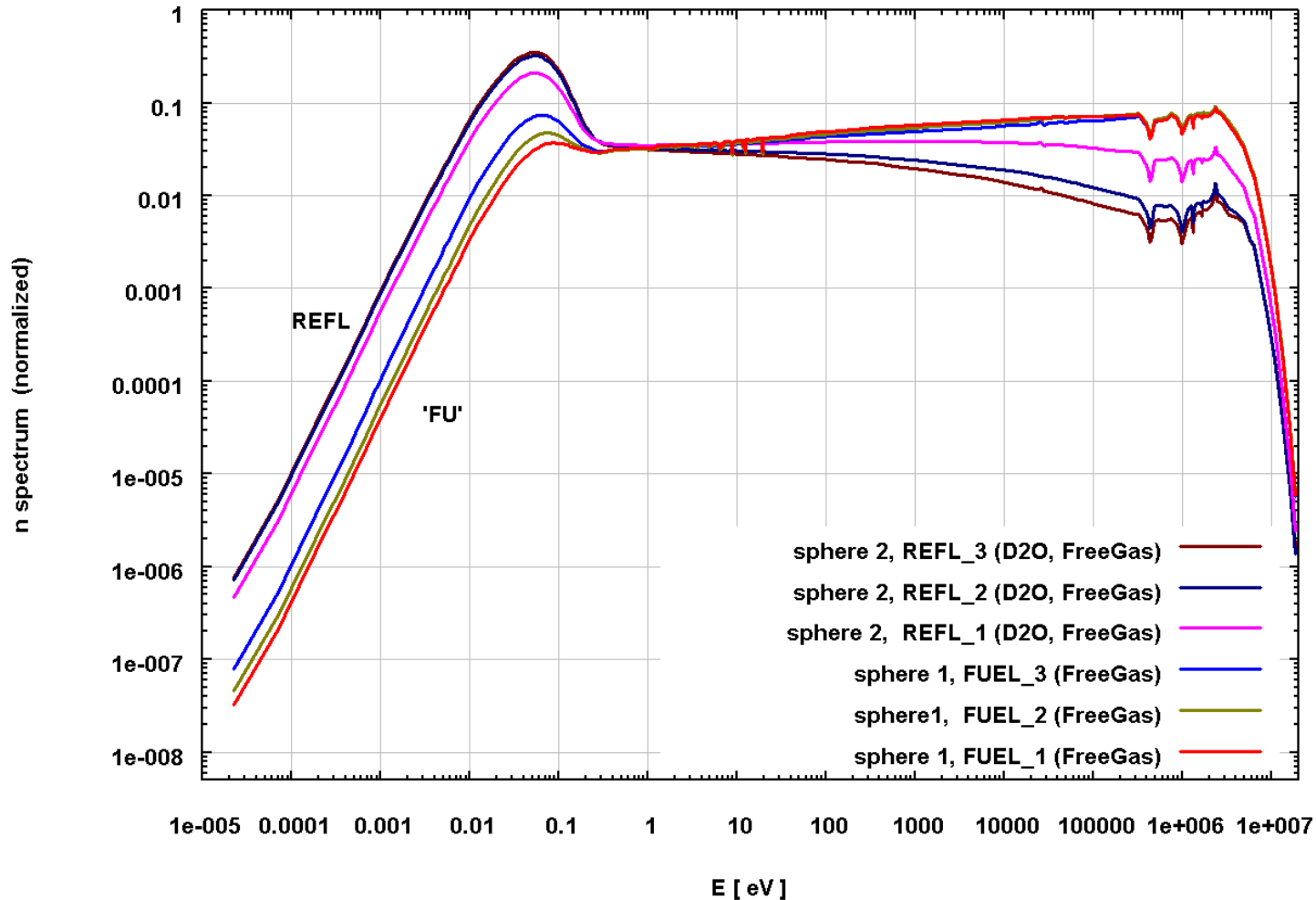
- case 5:  $n(\text{D})/n(\text{U-235}) = 2081$  in solution  
 $R_1 \approx 1.4 \text{ cm}$ ,  $R_2 \approx 38 \text{ cm}$ ,  $H_{\text{cr}} \approx 84.7 \text{ cm}$





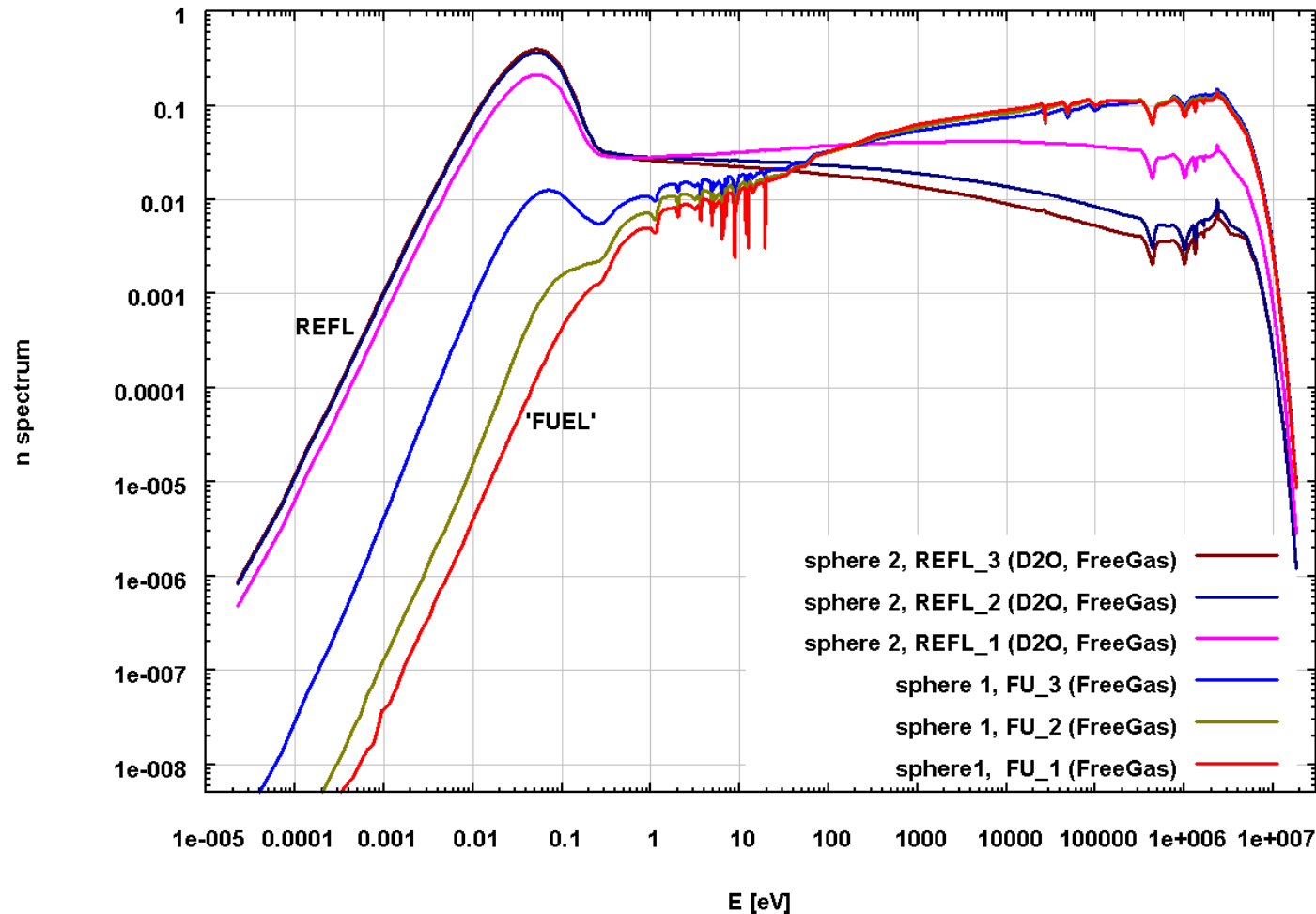
$^2\text{H}$ :  $k_{\text{eff}}$  VS.  $\sigma_{s, \text{th}} = \sigma_s(E = 2.53 \cdot 10^{-2} \text{ eV}, T = 0 \text{ K})$   
 using "Whiskers model" for  $\sigma_s(E, T = 0 \text{ K})$ ,

MCNP5 results, HEU-SOL-THERM benchmarks (spheres) AECL EACL



Neutron spectrum of 'case 6' of HEU-SOL-THERM-004  
 $R_1 \approx 23$  cm,  $R_2 \approx 44$  cm, U-235 = 93.7% (at)  
 $n(D)/n(U235) = 430$  (in sphere 1 of  $R_1$ )

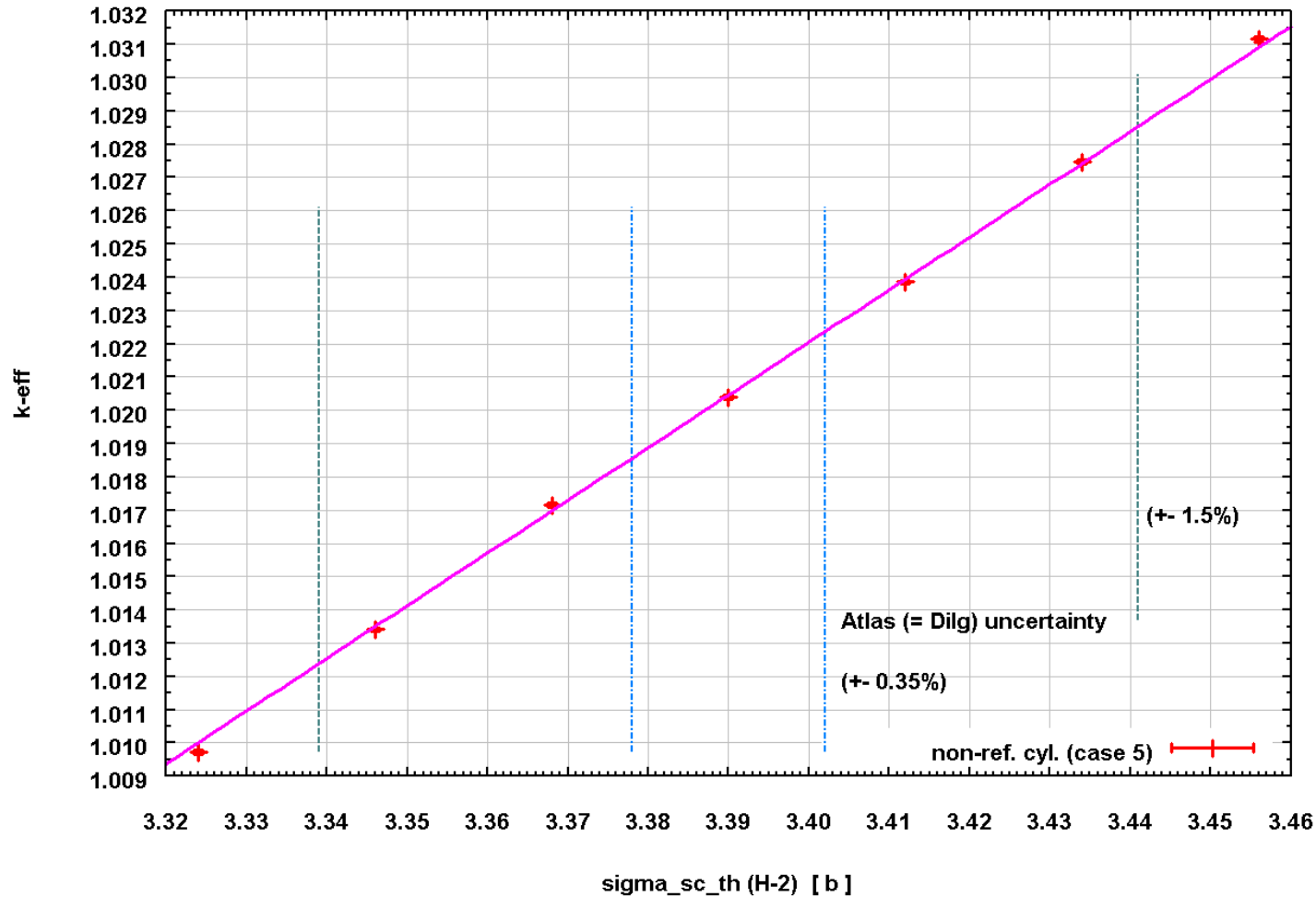
HEU-SOL-THERM-004, ICSBEP, Case 1 Table 7, MCNP(X)



Neutron spectrum of 'case 1' of HEU-SOL-THERM-004

$R_1 \approx 17$  cm,  $R_2 \approx 44$  cm, U-235 = 93.7 (at%)

$n(D)/n(U235) = 34$  (in sphere 1 of  $R_1$ )



$k_{eff}$  vs.  $\sigma_{s, th} = \sigma_s(E = 2.53 \cdot 10^{-2} \text{ eV}, T = 0 \text{ K})$  of  $^2\text{H}$ ,  
 using “Whiskers model” for  $^2\text{H}$ ,

MCNP5 results, HEU-SOL-THERM benchmarks: non-reflected cylinder(s)

case 5: U-235 = 93.7 % (at),  $n(\text{D})/n(\text{U-235}) = 2085$  (in solution)

# Sensitivity to thermal scattering x-section (H-2)

- $k_{\text{eff}} = k_{\text{eff}}[ \sigma_s(E; T) ] \rightarrow k_{\text{eff}} = k_{\text{eff}}( \sigma_{s, \text{th}} )$ , one-parameter model

H-2:

$k_{\text{eff}} = k_{\text{eff}}( \sigma_{s, \text{th}} )$  is a **linear function** of  $\sigma_{s, \text{th}}$  within  $\Delta\sigma_{s, \text{th}}/\sigma_{s, \text{th}} \approx \pm 1.5\%$  near  $\sigma_{s, \text{th}} = 3.390 \text{ b}$  (the reference value for  $^2\text{H}$ )

$$k_{\text{eff}} \approx a * \sigma_{s, \text{th}} + b$$

Sensitivity to  $\sigma_{s, \text{th}}$  (dimensional) =

change in  $k_{\text{eff}}$  per 1% change in  $\sigma_{s, \text{th}}$ , in *mk per percent* or *pcm per percent*

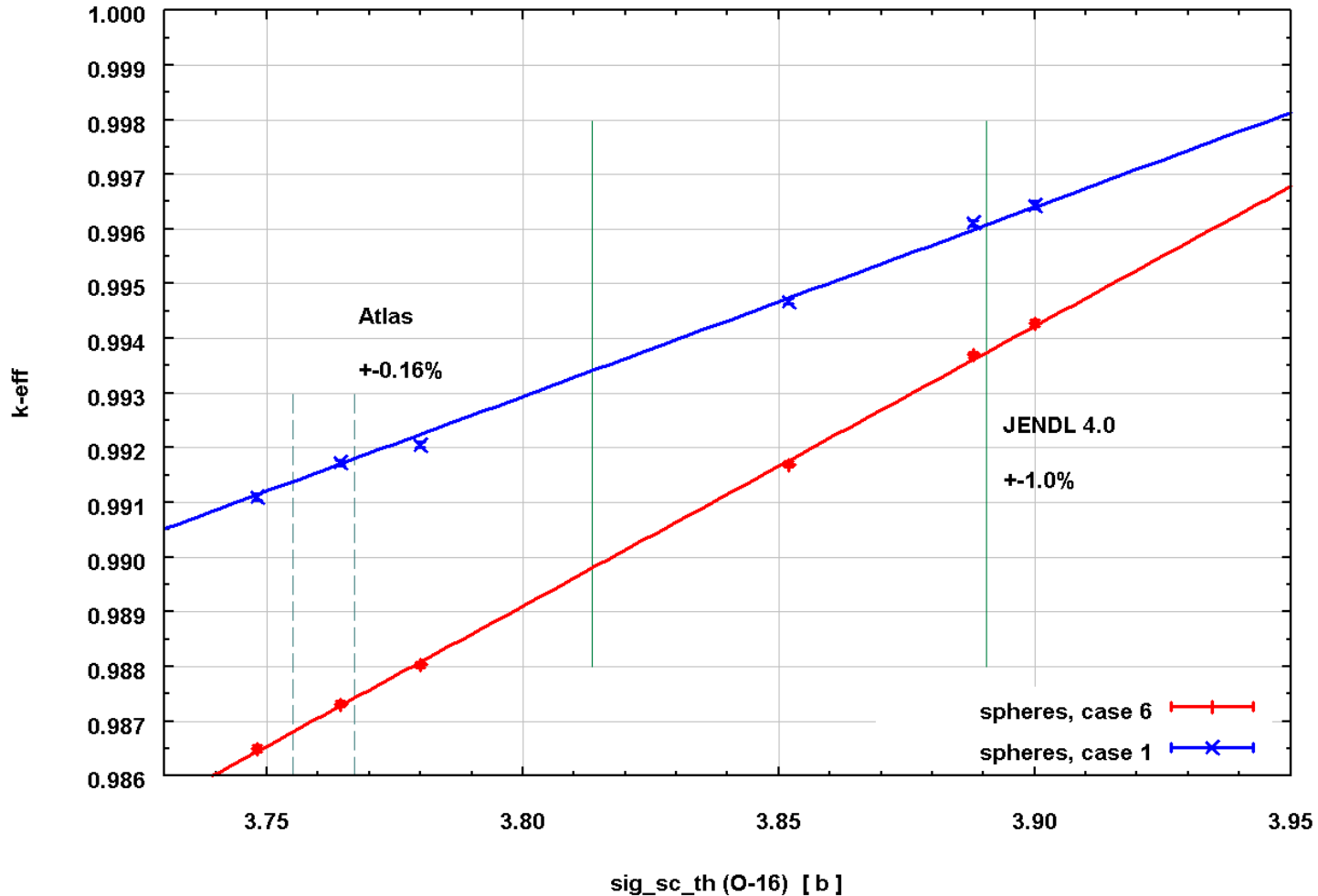
Results for reflected spheres (HEU-SOL-THERM-004):

- Case 6 ( $R_1 \approx 23 \text{ cm}$ ,  $R_2 \approx 44 \text{ cm}$ ): 5.0 mk per %  $\sigma_{s, \text{th}}$       1 mk = 100 pcm
- Case 1 ( $R_1 \approx 17 \text{ cm}$ ,  $R_2 \approx 44 \text{ cm}$ ): 2.8 mk per %  $\sigma_{s, \text{th}}$

Results for non-reflected cylinders (HEU-SOL-THERM-020):

- Case 5 ( $R \approx 38 \text{ cm}$ ): 5.3 mk per %  $\sigma_{s, \text{th}}$

HEU-SOL-THERM-004 (ICSBEP), H-2 and O-16 based on RosFond-2008

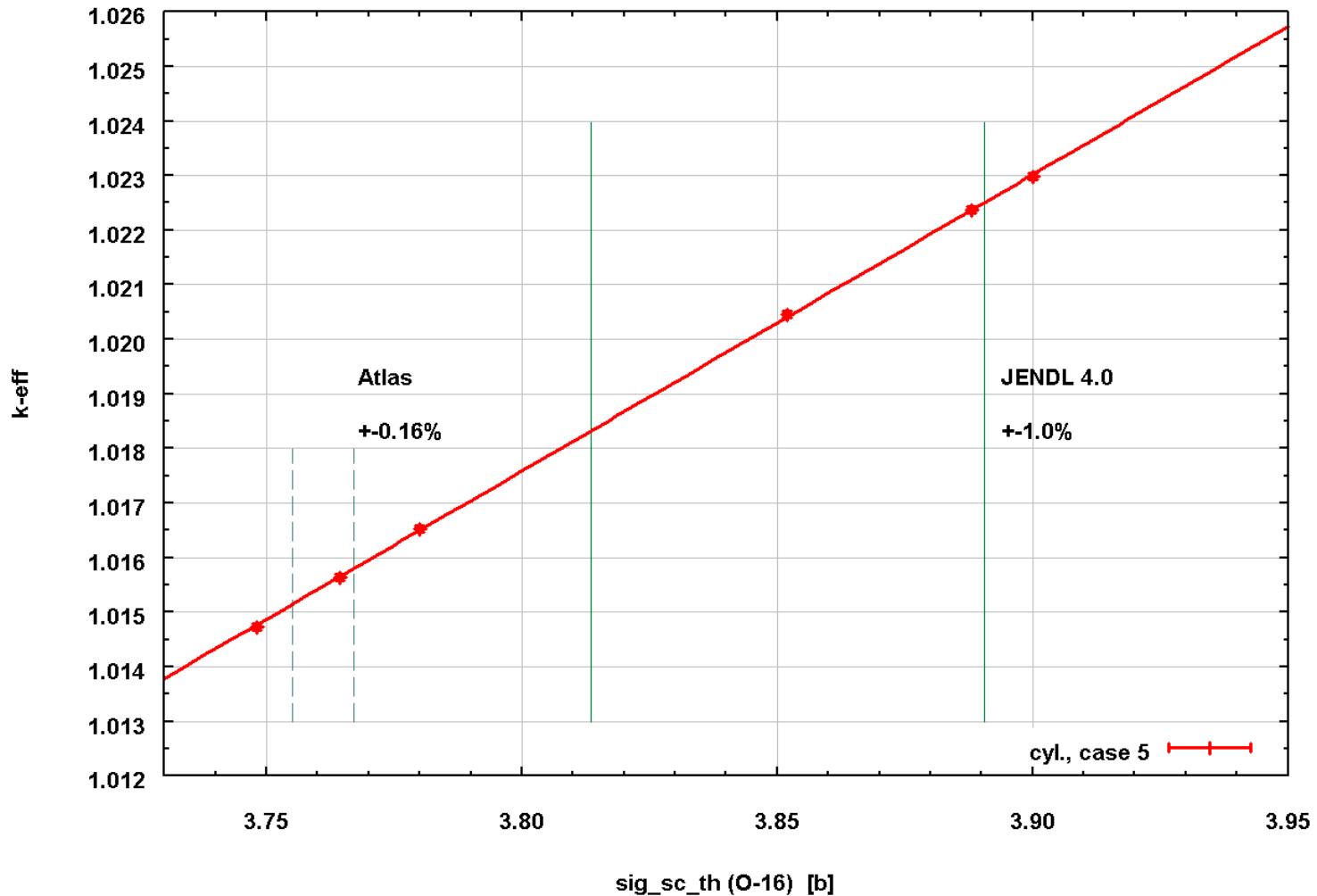


$^{16}\text{O}$ :  $k_{\text{eff}}$  vs.  $\sigma_{s, \text{th}} = \sigma_s(E = 2.54 \cdot 10^{-2} \text{ eV}, T = 0 \text{ K})$   
 using "Whiskers model" for  $\sigma_s(E)$ .

MCNP5, HEU-SOL-THERM, reflected spheres

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HEU-SOL-THERM-020 (ICSBEP), H-2 and O-16 based on RF-2008



$^{16}\text{O}$ :  $k_{\text{eff}}$  vs.  $\sigma_s$  (  $E = 2.54 \cdot 10^{-2}$  eV )  
 using "Whiskers model" for  $\sigma_s(E)$ .

MCNP5, HEU-SOL-THERM, non-reflected cylinder(s)



# Sensitivity to thermal scattering x-section (O-16)

- $k_{\text{eff}} = k_{\text{eff}}[ \sigma_s(E; T) ] \rightarrow k_{\text{eff}} = k_{\text{eff}}( \sigma_{s, \text{th}} )$ , one-parameter model
- We expect  $k_{\text{eff}} = k_{\text{eff}}( \sigma_{s, \text{th}} )$  to be a **linear function** of  $\sigma_{s, \text{th}}$  within  $\Delta\sigma_{s, \text{th}}/\sigma_{s, \text{th}} \approx \pm 1\text{-}2\%$  near  $\sigma_{s, \text{th}} = 3.852 \text{ b}$  (the modern reference value for  $^{16}\text{O}$  was chosen, ROSFOND = ENDF/B-VII.0).  
$$k_{\text{eff}} \approx a' * \sigma_{s, \text{th}} + b'$$
- Sensitivity (dimensional) = change in  $k_{\text{eff}}$  per 1% change in  $\sigma_{s, \text{th}}$ , in *mk per percent* or *pcm per percent*, 1 mk = 100 pcm
- Results for reflected spheres (HEU-SOL-THERM-004).
- Case 6 ( $R_1 \approx 23 \text{ cm}$ ,  $R_2 \approx 44 \text{ cm}$ ):  $\sim 2 \text{ mk per } \% \sigma_{s, \text{th}}$
- Case 1 ( $R_1 \approx 17 \text{ cm}$ ,  $R_2 \approx 44 \text{ cm}$ ):  $\sim 1.3 \text{ mk per } \% \sigma_{s, \text{th}}$
- Result for non-reflected cylinders (HEU-SOL-THERM-020)
- Case 5 ( $R \approx 38 \text{ cm}$ ):  $\sim 2 \text{ mk per } \% \sigma_{s, \text{th}}$
- approx. 2-2.5 times smaller than for the sensitivity for  $\sigma_{s, \text{th}}$  (H-2)

# On uncertainty of $k_{\text{eff}}$

- to address the problem of propagation of x-section uncertainties, in particular,

$$\sigma_{s,\text{th}} \pm \Delta\sigma_{s,\text{th}} \rightarrow k_{\text{eff}} \pm \Delta k_{\text{eff}}$$

using  $k_{\text{eff}} \approx a \cdot \sigma_{s,\text{th}} + b$

or (dimensional) sensitivity of  $k_{\text{eff}}$  to  $\sigma_{s,\text{th}}$  in *mk per percent*,

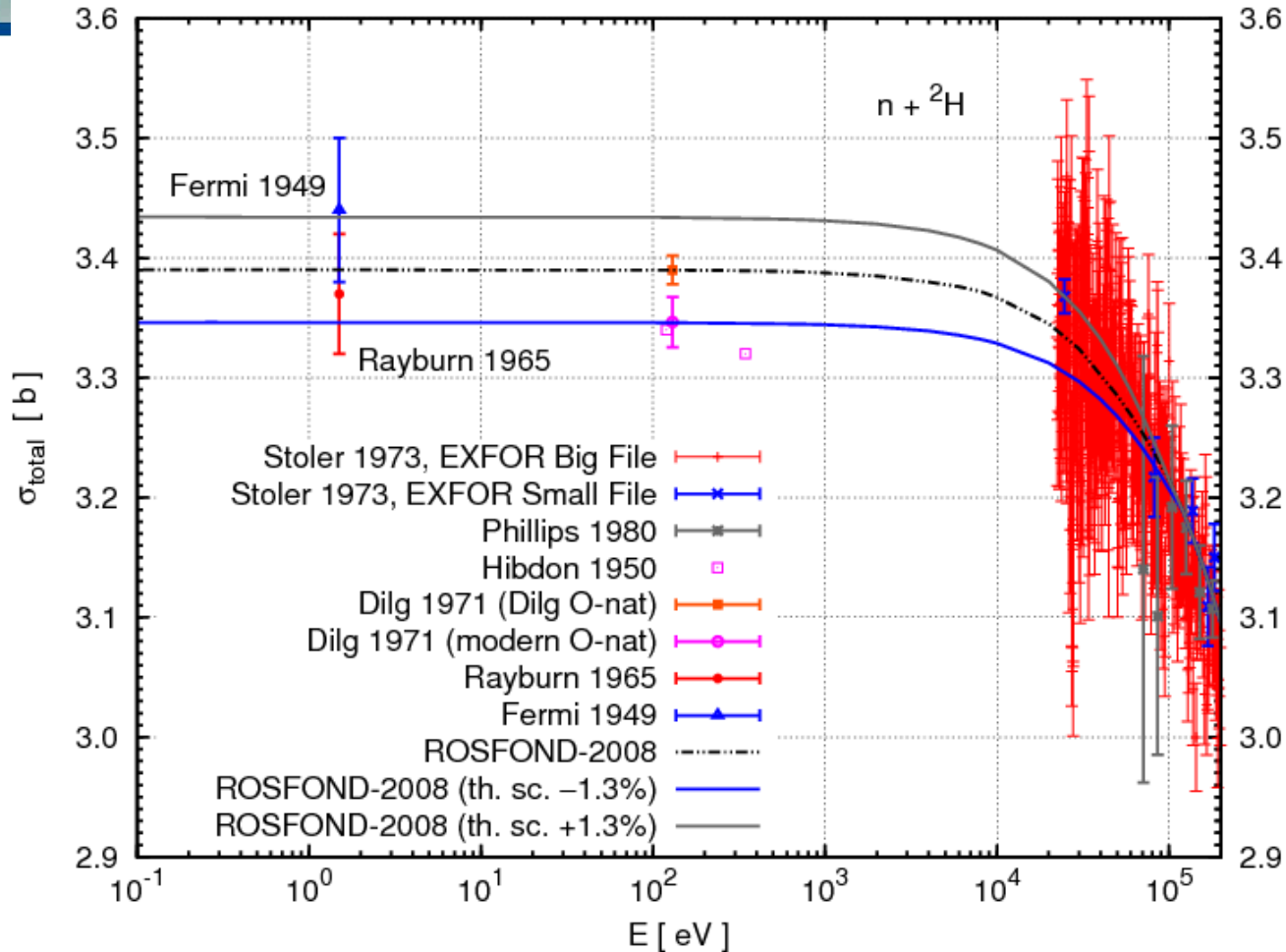
we need a realistic estimate of  $\Delta\sigma_{s,\text{th}}$

- If  $\Delta\sigma_{s,\text{th}} \sim \pm 1\text{-}2\%$  for an important nuclide, we can obtain  $\Delta k_{\text{eff}} \sim \pm 1 \text{ mk}$  ( $\pm 100 \text{ pcm}$ ), say,  $\pm$  several mk
- If, in fact,  $\Delta\sigma_{s,\text{th}} \sim \pm 0.1\text{-}0.2\%$  for this important nuclide, we have  $\Delta k_{\text{eff}} \sim \pm 0.1 \text{ mk}$  ( $\pm 10 \text{ pcm}$ ),

thanks to the linearity of the problem,  $k_{\text{eff}} = k_{\text{eff}}(\sigma_{s,\text{th}})$

within  $\Delta\sigma_{s,\text{th}} \sim \pm 1\text{-}2\%$

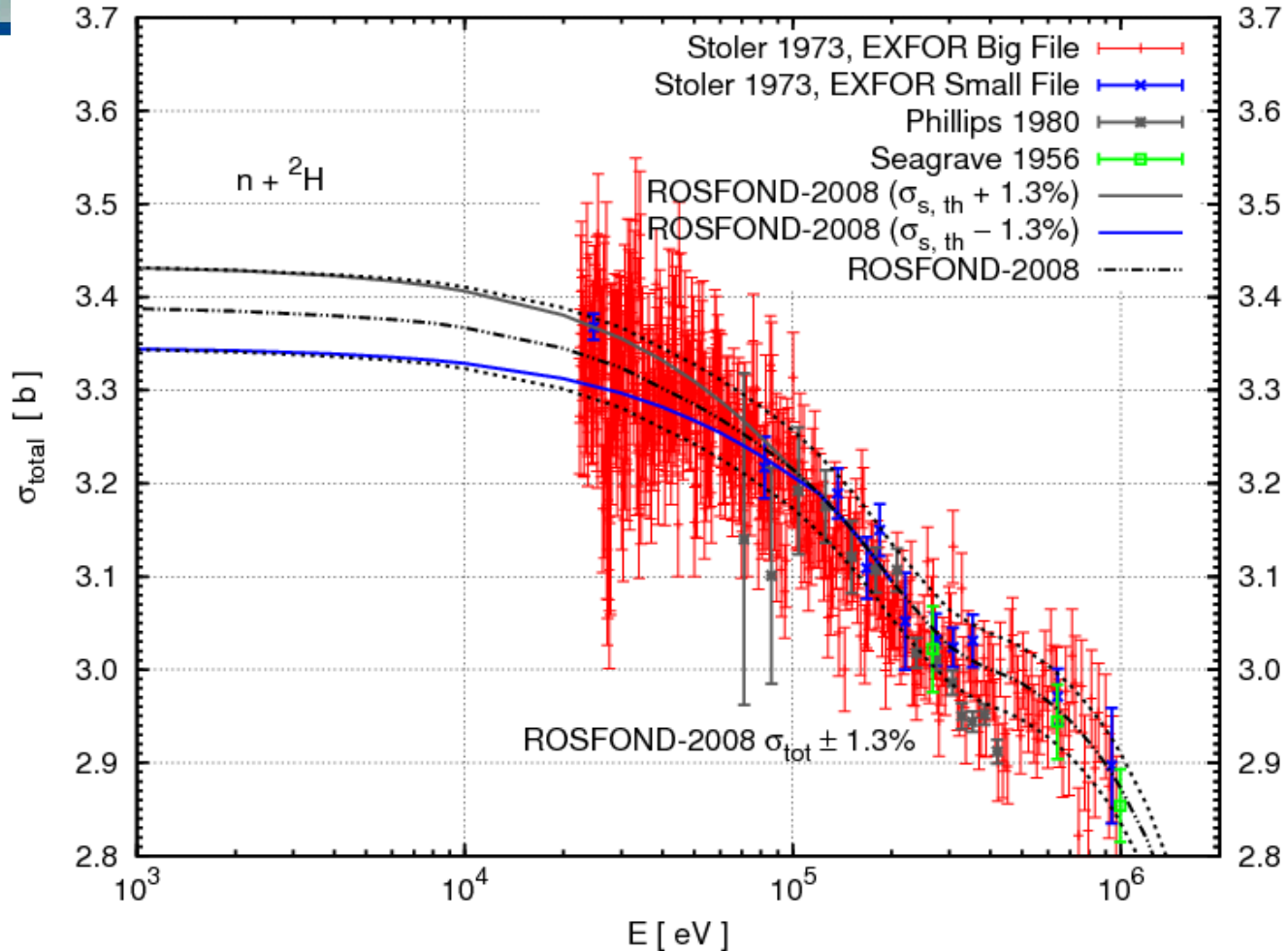
## H-2: realistic estimates of $\sigma_{s,th}$ and $\Delta\sigma_{s,th}$



Asymptotic behavior of  $\sigma_{tot}(E)$  of our trail evaluations of  ${}^2H$  based on ROSFOND-2008 in comparison with low-energy experimental data.

$$\sigma_{s, th}({}^2H) = 3.390 \pm 0.012 \text{ b in ROSFOND-2008 (} = \text{Atlas-2006 } \pm 0.35\% \text{ )}$$

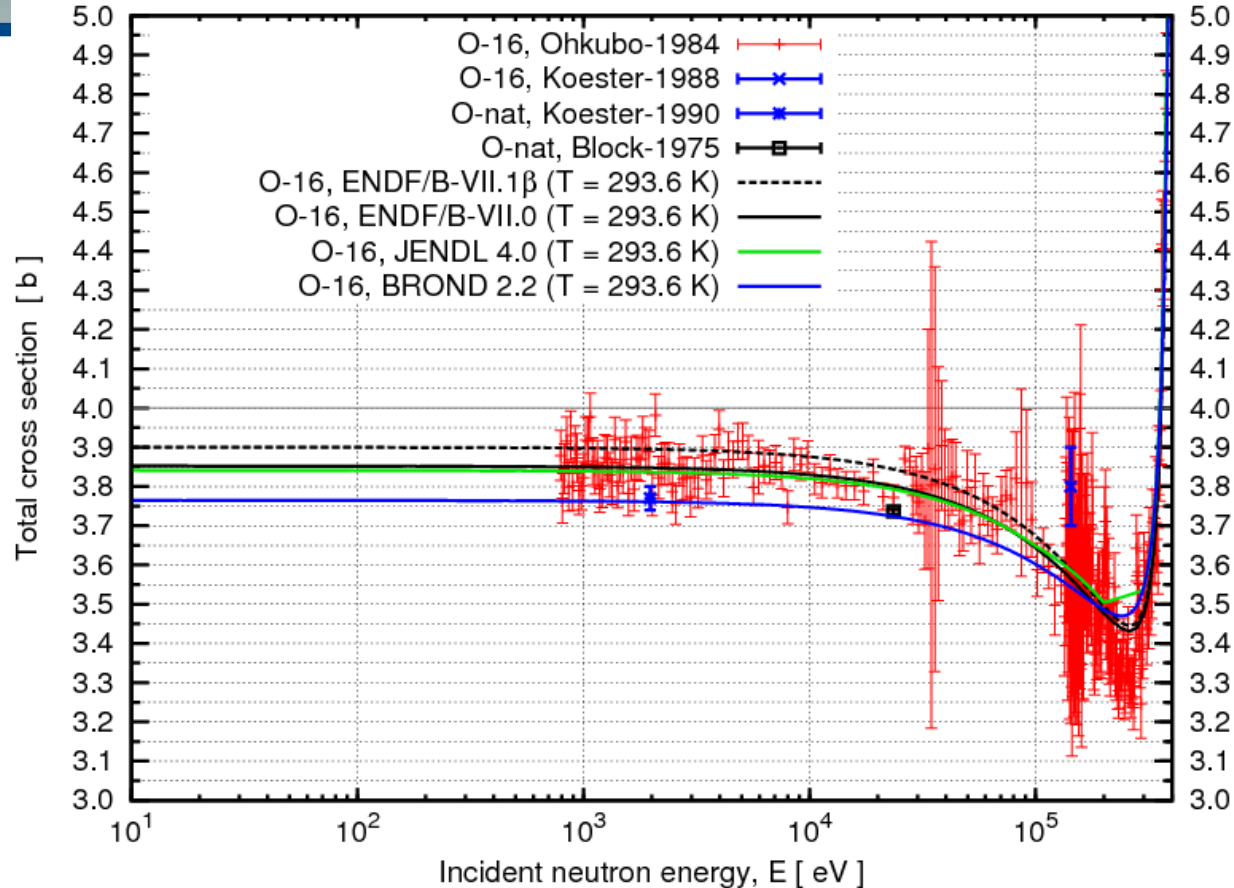
## H-2: realistic estimates of $\sigma_{s,th}$ and $\Delta\sigma_{s,th}$



Asymptotic behavior of  $\sigma_{\text{tot}}(E)$  of our trail evaluations of  ${}^2\text{H}$  based on ROSFOND-2008 in comparison with experimental data

at fast neutron energies ( $\pm 1.0\text{-}1.4\%$ ).

# O-16: realistic estimates of $\sigma_{s,th}$ and $\Delta\sigma_{s,th}$



$\sigma_{tot}({}^{16}\text{O})$  and  $\sigma_{tot}(\text{O-nat})$  from EXFOR data base and different evaluations of  ${}^{16}\text{O}$ .

$\sigma_{sc,th}({}^{16}\text{O}) = 3.76440$  b in BROND 2.2, compare with

$\sigma_{s,th} = 3.761 \pm 0.006$  b of Atlas-2006 and  $\sigma_{s,th} = 3.8408 \text{ b} \pm 0.038 \text{ b}$  of JENDL 4.0

Lowest Ohkubo-1984 data points:  $\pm 0.064$  b ( $\sim \pm 1.65\%$ ), but ...

## O-16: realistic estimates of

$\sigma_{s,th}$  and  $\Delta\sigma_{s,th}$ , and  $b_{coh} \pm \Delta b_{coh}$  (scattering length)

- On the other hand, the evaluation of the  $^{16}\text{O}$  **thermal** values is the same in both the Mughabghab-1982 and Mughabghab-2006 editions of the well-known *Atlas of Neutron Resonances*:
- $\sigma_{n,\gamma}(^{16}\text{O}) = 1.90 \times 10^{-4} \pm 0.19 \times 10^{-4}$  b,
- $\sigma_{sc}(^{16}\text{O}) = 3.761 \pm 0.006$  b ( $\approx \pm 0.16\%$ ),
- **$b_{coh}(^{16}\text{O}) = 5.805 \pm 0.005$  fm**, and  
 $a_{pot} = 4.8 \pm 0.1$  fm assuming  $-3.27$  MeV local level  $E_n$   
(fictitious s-resonance).
- Note the **consistency of Mughabghab's estimates of  $\sigma_{sc}$  and  $b_{coh}$  of  $^{16}\text{O}$** :  
 $b_{coh} = (A+1/A) \cdot a_{coh} + Z \cdot b_{n,e}$ ,  $A = 15.85751$ ,  $Z = 8$ ,  $b_{n,e} \approx -1.38 \times 10^{-3}$  fm  
and  
 $\sigma_{sc} = \sigma_{coh} = 4\pi \cdot a_{coh}^2$ . (For  $^{16}\text{O}$  and  $^{18}\text{O}$ ,  $l\pi = 0^+$ .)
- The estimate of  $b_{coh}(\text{O-nat}) = 5.805 \pm 0.004$  fm is used in neutron optics, e.g., in the latest measurements of  $b_{coh}(\text{H})$  and  $b_{coh}(\text{D})$  for oxygen correction.  
but  $\sigma_{sc}(^{16}\text{O}) = 3.852 \pm 0.038$  b  $\rightarrow b_{coh}(^{16}\text{O}) = 5.875 \pm 0.029$  fm

# Conclusion

- Sensitivity of  $k\text{-eff}$  to the **thermal** scattering cross section (of nuclide A):

“Whiskers model” and the trial evaluations for H-2 and O-16

it works for HEU heavy water benchmarks;

it also works for more realistic applications (ZED-2 cores, etc.)

- Uncertainty of  $k\text{-eff}$  due to the uncertainty of **thermal** scattering cross sections:

one needs realistic estimates of  $\Delta\sigma_{s,\text{th}}$

for reactors/critical assemblies with **the thermal neutral spectrum**.

the target uncertainty,  $\Delta\sigma_{s,\text{th}}$ , for important nuclides  $\sim \pm 0.1\%$  (not  $\sim \pm 1\%$ )

What are reliable (consistent) values for  $\sigma_{\text{sc,th}}(^{16}\text{O})$  and  $b_{\text{coh}}(^{16}\text{O})$  ?



 **AECL EACL**

