

# *Covariances in GND, and feedback on ENDF-VII.1 covariances*

CSEWG Covariance session

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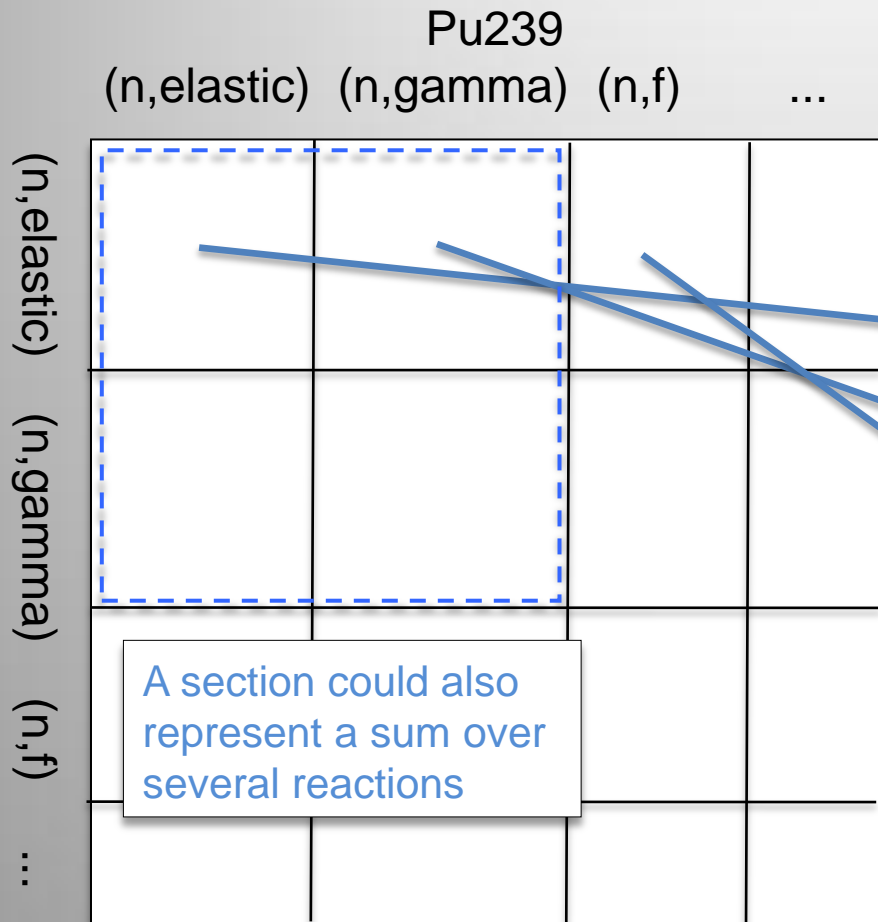
This work was performed under the auspices of the U.S. Department of Energy by Lawrence Livermore National Laboratory under Contract DE-AC52-07NA27344. Lawrence Livermore National Security, LLC



## Part I: Overview of covariances in GND:

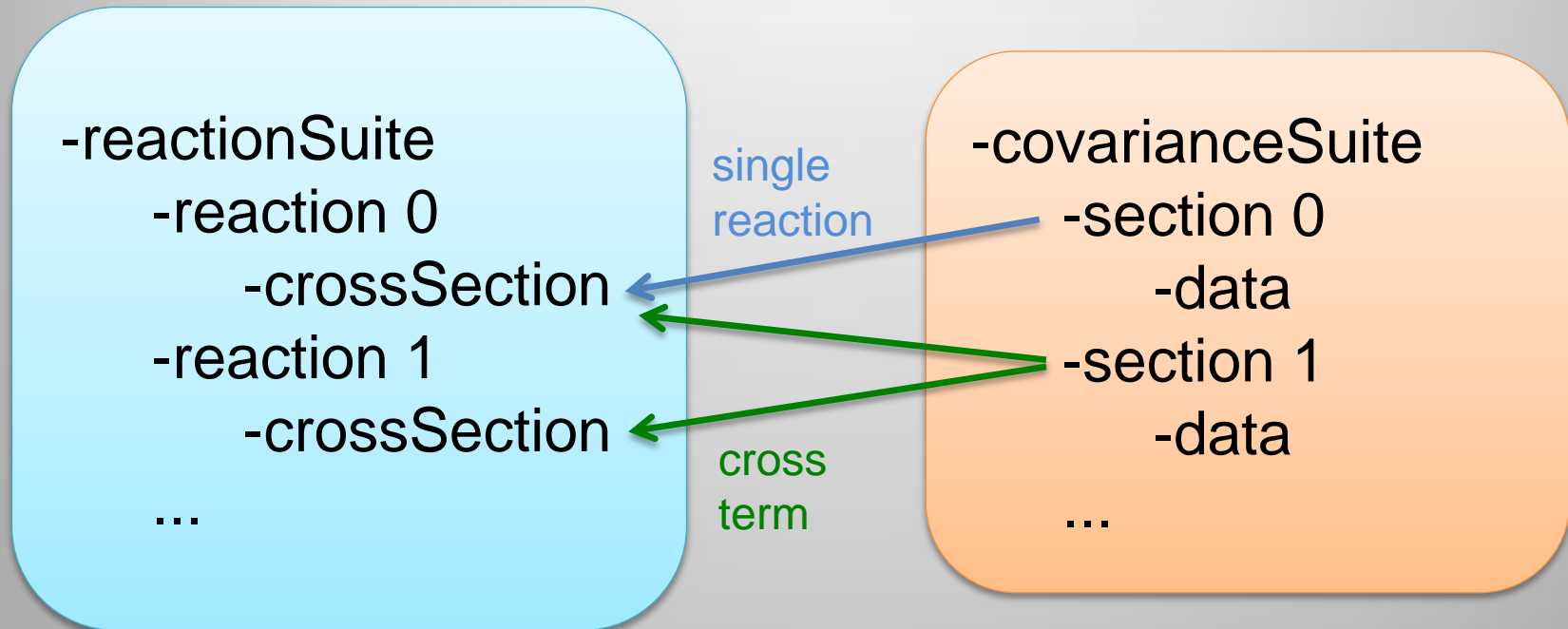
- In addition to the 'reactionSuite', GND maintains a separate 'covarianceSuite', with matrices and explicit links pointing back to the reactionSuite
- Advantage: users can skip reading covariances until necessary. Cross-material terms dealt with in consistent fashion
- Disadvantage: keeping covariances separate from other data raises the risk of losing the connection between the two
  - For example, evaluator may revise a cross section but forget to update the covariance

# Each section of the covarianceSuite corresponds to a rectangular chunk of the 'full' covariance matrix:



-covarianceSuite  
-section 0  
-data  
-section 1  
-data  
-section 2  
-data  
...

# Each section is identified by link(s) to the associated data:



- Need links in the other direction too!

## Use 'XPath' standard to store links:

- XPath allows linking to a specific point within a file
- For example:  
xlink:href="/reactionSuite/reaction[@label='0']/crossSection"  
xlink:href="n-025\_Mn\_055.gnd.xml#/reactionSuite/  
reaction[@label='1']/crossSection"
- XPath was designed for XML, but applies to any hierarchical meta-language

# Within each section GND supports several ways of storing a covariance:

- Single covariance matrix
- Sum of multiple matrices
  - each separate matrix generally represents a different uncertainty source
- Weighted sum of other sections
  - for example, if the elastic cross section is defined as “total minus all other channels”, its covariance can be derived by combining these other reactions’ matrices

# Currently we support the same covariance options as ENDF-6. Should we support additional options?

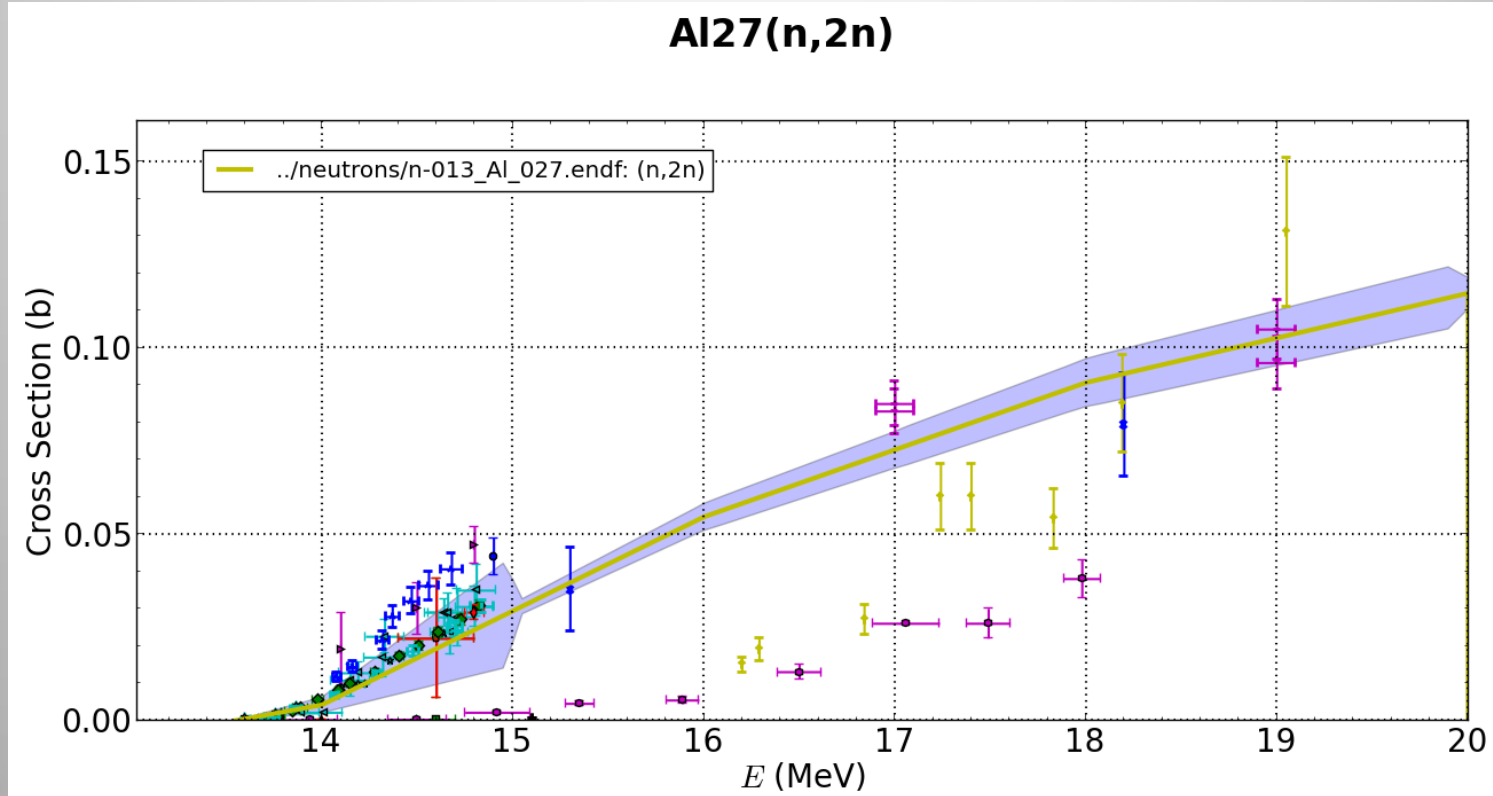
- Covariances for double-differential data (MF=6)
- Covariances between both incident and outgoing energies for energy spectra (e.g. PFNS)
- Expanded options for model parameter covariances
- (Last-minute addition): Log-normal distributions

# Part II: complaints about ENDF-VII.1 covariances

- Users are interested in using nuclear data uncertainties as part of UQ studies
- Covariance matrices may have features that make getting realistic samples difficult:
  - Large steps up or down in uncertainty
  - Negative eigenvalues



# Al27 (n,2n) is an example of a covariance with large uncertainty near threshold



- Users who try +/- 1 sigma variations are suspicious about shape of the results.

## Other common problems:

- Cyclic dependencies: covariance for one MT may be calculated from other MTs.
  - Problem: (total = elastic + ...) *and*  
(elastic = total - ...)
  - This problem appears in Li7, Si28,29,30, Cr50,53, Fe54,56,57, Pb204,206,207,208
- Negative eigenvalues indicate problems with the covariance matrix
  - Many occurrences, although most are small. U235 is the only case worse than  $-1\text{e-}6$



# Example of a covarianceMatrix in GND:

- covarianceMatrix, type="relative"
  - axes
    - axis, label="row\_energy\_bounds", unit="eV", length="51", interpolation="linear,flat", length="51"  
... group boundaries ...
    - axis, label="column\_energy\_bounds", unit="eV", interpolation="linear,flat" mirror\_row\_energies="true"
    - axis, label="matrix\_elements", unit=""
  - matrix, rows="50", columns="50", form="symmetric"  
... list of  $(50 * 51)/2$  floats ...

## Another possible slide:

- This slide still needs work: based on discussion with P. Talou
- What happens if we try to directly sample these matrices? Cholesky decompose and then multiply a random (normally-distributed) vector by the Cholesky  $L$  to get a sampled cross section. How reasonable are the results?