### Covariance work at LLNL

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- Covariance data in XENDL
- Probability based uncertainty quantification



## Covariance data in XEndl

- Covariance matrices can be large – Want a compact representation.
- Disparate data sets can be coupled
  - e.g., the <sup>239</sup>Pu(n,f) cross section is often measured relative to the <sup>235</sup>U(n,f) cross section
- Discovering which other data co-varies with a given datum is not straight forward.

We have developed data structures that address these issues



## XEndl ideal tool to store complex data

- Have representation of matrices, vectors
- Linear algebra can be used to compress matrices
- Hyperlinks connect data to subspace of covariance matrix
- Can discover if two sets co-vary by comparing hyperlink URLs





Variance of data may not obey Gaussian statistics and correlations may be non-linear





# Probability distributions for metrics based on knowledge of the **nuclear data**



$$L_i = (\sigma_{i0}, ..., \sigma_{ik}, ...)$$





# Probability distributions for **metrics** based on knowledge of the nuclear data

1. Sample the nuclear data.

$$L_i = (\sigma_{i0}, ..., \sigma_{ik}, ...)$$



2. Calculate metrics for each library.

$$\mu_{ij} = f_j(\mathsf{L}_i)$$





#### Probability distributions for metrics based on **knowledge** of the nuclear data

1. Sample the nuclear data.

$$L_i = (\sigma_{i0}, ..., \sigma_{ik}, ...)$$

239Pu(n,n)

239Pu(n,fission)

Energy (MeV)

10

ENDL-99 ENDF-B/V

ENDF-B/VI

σ (b)<sub>90</sub>

σ (b)

0.1



 $\sigma_k$ 



3.

libraries.

 $W(L_i)$ 



## **Probability distributions** for metrics based on knowledge of the nuclear data



#### 1. Sample the nuclear data.





- Reactions:
  - ${}^{239}Pu(n,n)$
  - ${}^{239}Pu(n,n')$
  - ${}^{239}Pu(n,f)$
- Energy dependent variations
- Data types
  - Cross section
  - Angular Distribution
  - Outgoing Neutron Energy
  - Fission Neutron Multiplicity



- Run simulation
  - to each system studied
  - for each sampled library,  $L_i$



 $\mu_i$ 



- Run simulation
  - to each system studied
  - for each sampled library,  $L_i$
- Models •
  - Jezebel

- **Metrics** 
  - Jezebel criticality, k<sub>eff</sub>



- Run simulation
  - to each system studied
  - for each sampled library,  $L_i$
- Models •
  - Jezebel
  - System 1
- **Metrics** 
  - Jezebel criticality, k<sub>eff</sub>
  - Metric, m1



- Run simulation
  - to each system studied
  - for each sampled library,  $L_i$
- Models  $\bullet$ 
  - Jezebel
  - System 1
  - System 2
- **Metrics** •
  - Jezebel criticality, k<sub>eff</sub>

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- Metric, m1
  - Metric, m2



 $\sigma_k$ 

 $\mu_j$ 



 $\mu_{ij} = f_j(\mathsf{L}_i)$ 



 $\sigma_k$ 

Effect of other nuclear data,

 $\sigma_{m\neq k}$ 

or other physics, e.g. ...

So we vary all parameters simultaneously.



 $\mu_i$ 





 $\sigma_k$ 

 $\mu_j$ 

# 3. Weight the libraries. $W(L_i)$



 $\sigma_{nf}$ 

#### Weight by

Direct fit to measured or evaluated nuclear data...

$$W(L_i) = W_0 \exp\left[\frac{1}{2} \left(\frac{\sigma_{nf,i} - \sigma_{nf,ENDL}}{\delta \sigma_{nf}}\right)^2\right]$$



 $\mu_j$ 

# 3. Weight the libraries. $W(L_i)$



#### $\sigma \overline{v}$

#### Weight by

Direct fit to measured or evaluated nuclear data...

$$W(L_i) = W_0 \exp\left[\frac{1}{2} \left(\frac{\sigma_{nf,i} - \sigma_{nf,ENDL}}{\delta\sigma_{nf}}\right)^2\right]$$

<u>Or by,</u> fit of calculated metric to a measured values...

$$W(L_i) = W_0 \exp\left[\frac{1}{2} \left(\frac{k_i - k_{Jezebel}}{\delta k}\right)^2\right]$$



3. Weight the libraries.  $W(L_i)$ 



 $\sigma_k$ 

Flexible enough to handle... non-Gaussian distributions

Or... inconsistent evaluations.

 $\mu_j$ 

#### 4. Histogram the metrics.

 $P(\mu_j)$ 



The weighted histogram  $P(\mu_j)$ represents the state of knowledge of the metric  $\mu_j$ 



 $\mu_j$ 



### New Uncertainty Quantification scheme

- Instead of data and covariance, store:
  - Ensemble of data realizations
  - Post and prior weights
- Proof of concept shown
- Code being integrated into our nuclear data infrastructure

