



Nuclear Data Uncertainties and Adjustments Using Deterministic and Monte-Carlo Methods along with PWR Measurements

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Presentation outline

(1) Introduction

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(2) Propagation of nuclear data uncertainties

Propagation of
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(3) PWR experimental detector responses

PWR experimental
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(4) Nuclear data adjustment

Nuclear data
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(5) Conclusions

Conclusions

Sources of errors in neutron transport deterministic simulations

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$$\begin{aligned} \boldsymbol{\Omega} \cdot \nabla \phi(\mathbf{r}, E, \boldsymbol{\Omega}) + \Sigma(\mathbf{r}, E) \phi(\mathbf{r}, E, \boldsymbol{\Omega}) = & \int_0^\infty dE' \sum_{\ell=0}^L \frac{2\ell+1}{4\pi} \Sigma_{s,\ell}(\mathbf{r}, E \leftarrow E') \sum_{m=-\ell}^{\ell} R_\ell^m(\boldsymbol{\Omega}) \phi_\ell^m(\mathbf{r}, E') \\ & + \frac{1}{4\pi} \sum_{j=1}^{j^{\text{fiss}}} \chi_j(E) \int_0^\infty dE' \bar{\nu} \Sigma_{f,j}(\mathbf{r}, E') \phi(\mathbf{r}, E') \end{aligned}$$

Four fundamental sources of **errors** (*Neutron Physics*, P. REUSS, 2008) :

- (1) errors related to the **simplified modelling of the physics**
 - models of resonance self-shielding effects,
 - replace transport with diffusion, on full core level, etc.
- (2) errors related to **imperfect numerical schemes** applied to the obtained equations
 - discretizations, computer implementations
- (3) errors due to imperfect human knowledge of **nuclear data**
- (4) errors in the system description → dimensions, densities, isotopic compositions
 - **manufacturing tolerances**

The **first two** errors constitute the **deterministic bias** (a systematic error), which can be computed as the **difference with the Monte-Carlo method**

Adjustment of the power distribution through the reflector

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Changing the fast diffusion coefficient of the reflector (D_1) :

- “The **reflector adjustment** [...] reduces the discrepancies between the calculated and experimental detector responses in the peripheral assemblies at the beginning of the cycle by flattening the power distribution. [...] This adjustment corrects the discrepancy observed **but does not constitute a definitive solution**. The latter, currently under development, requires a reference calculation in one and two dimensional geometries.”
(our translation from KAMHA, 1981)
- “The **fast diffusion coefficient** of the radial **reflector** acts on the radial leaks and thus on the bulge of the radial flux distribution. It is **adjusted** to fit more accurately the **experimental** power output distribution over the core.” (JOUTEL, 2015)
- Similar to changing/**cheating on boundary conditions!**

Uncertainties of deterministic simulations

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- Knowledge on sources of errors mentioned earlier → unused
 - Instead, Westinghouse *et al.* (1960's) made the following assumption :
 - usual **discrepancy** between calculations and measurements, and
 - universal **uncertainty** of calculation
- are taken as **equal** → numerous weaknesses → concepts of **radically different natures**
- Fragilities accentuated for **adjusted** deterministic simulations (residuals)
 - **compensations** between **errors** of different **natures**, unlikely to be **universal**
 - “What **adjustments** have been made [...] to **improve** the agreement between **calculation** and **measurement**? How is the **uncertainty** in this **adjustment** accounted for in [...] uncertainties?” (NRC, 1987)

Long-standing and still pending questions, with recently renewed concerns

- The French **nuclear safety authority** “is particularly attentive to feedback from the EPRs [...] in China [...]. This concerns, in particular, [...] **anomalies in the power distribution** in the core of the **Taishan EPRs**” (ASN, 2021).
- To **increase robustness** → back to the **fundamentals** → **sources of errors**

First start-up of Tihange-1, 900 MWe PWR

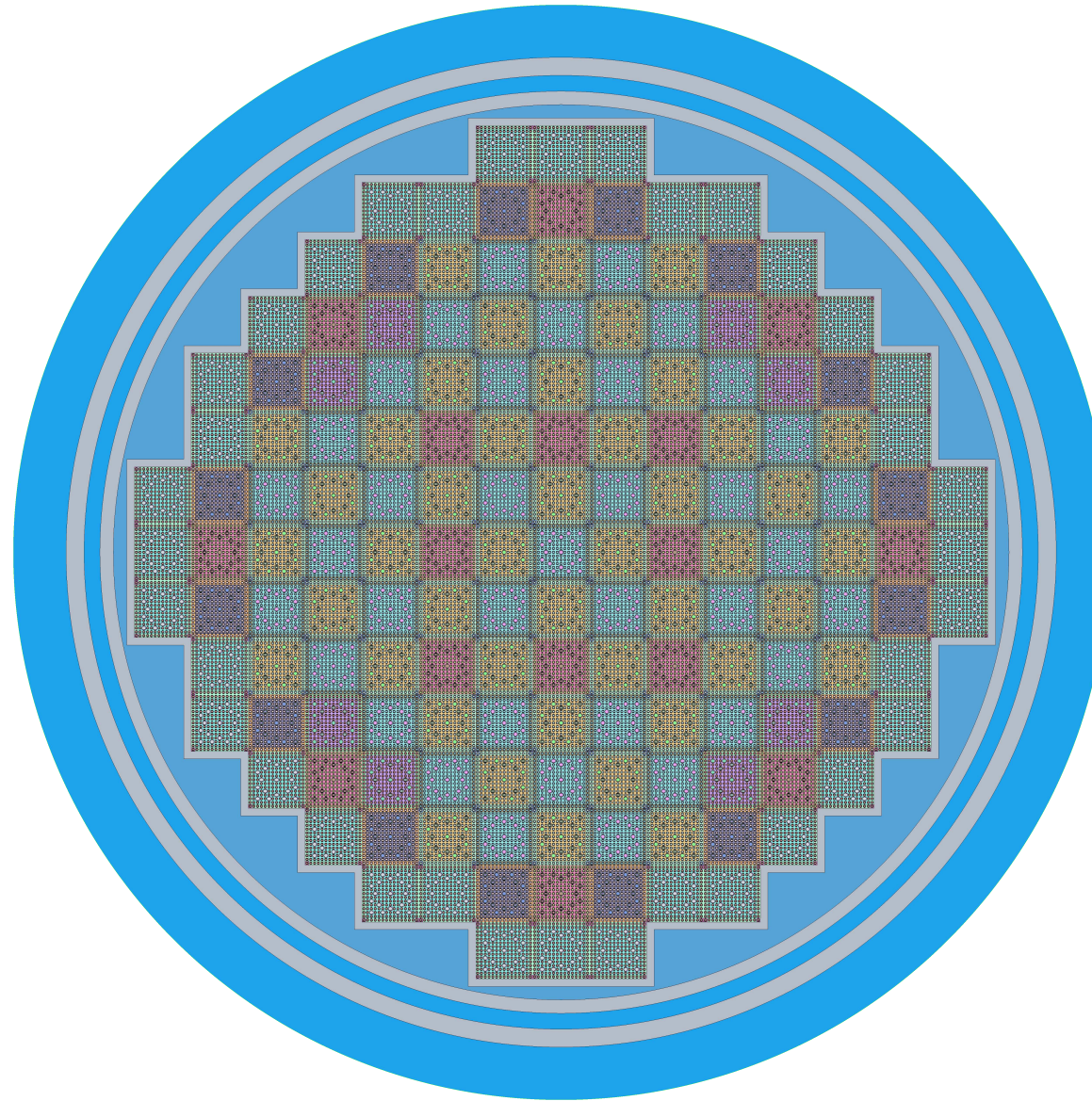
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A deterministic solution, with JEFF-3.3

Power map in Tihange-1, first start-up

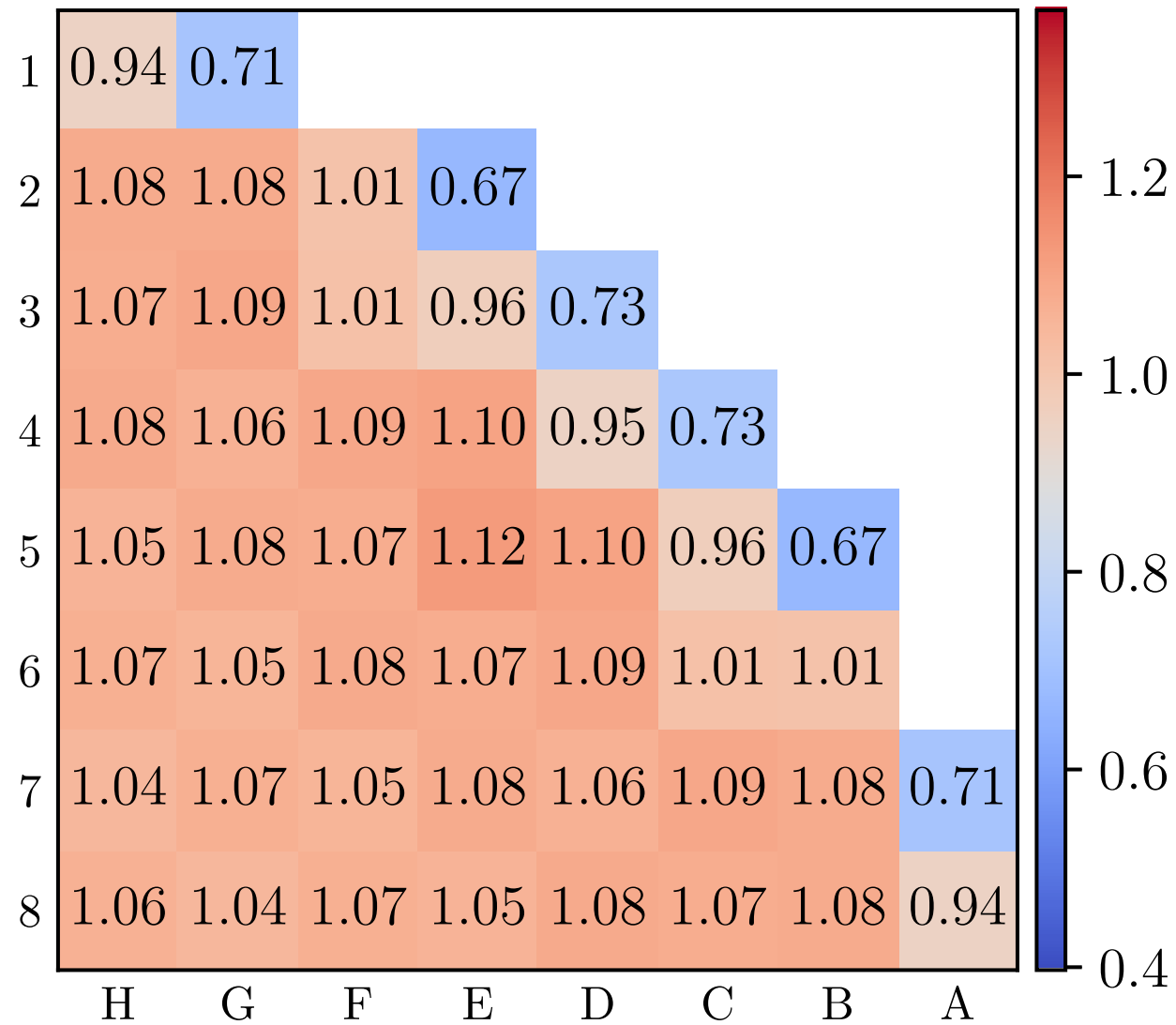
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Uncertainties on cross sections of **hydrogen** bound in H₂O

Source : JEFF-3.3

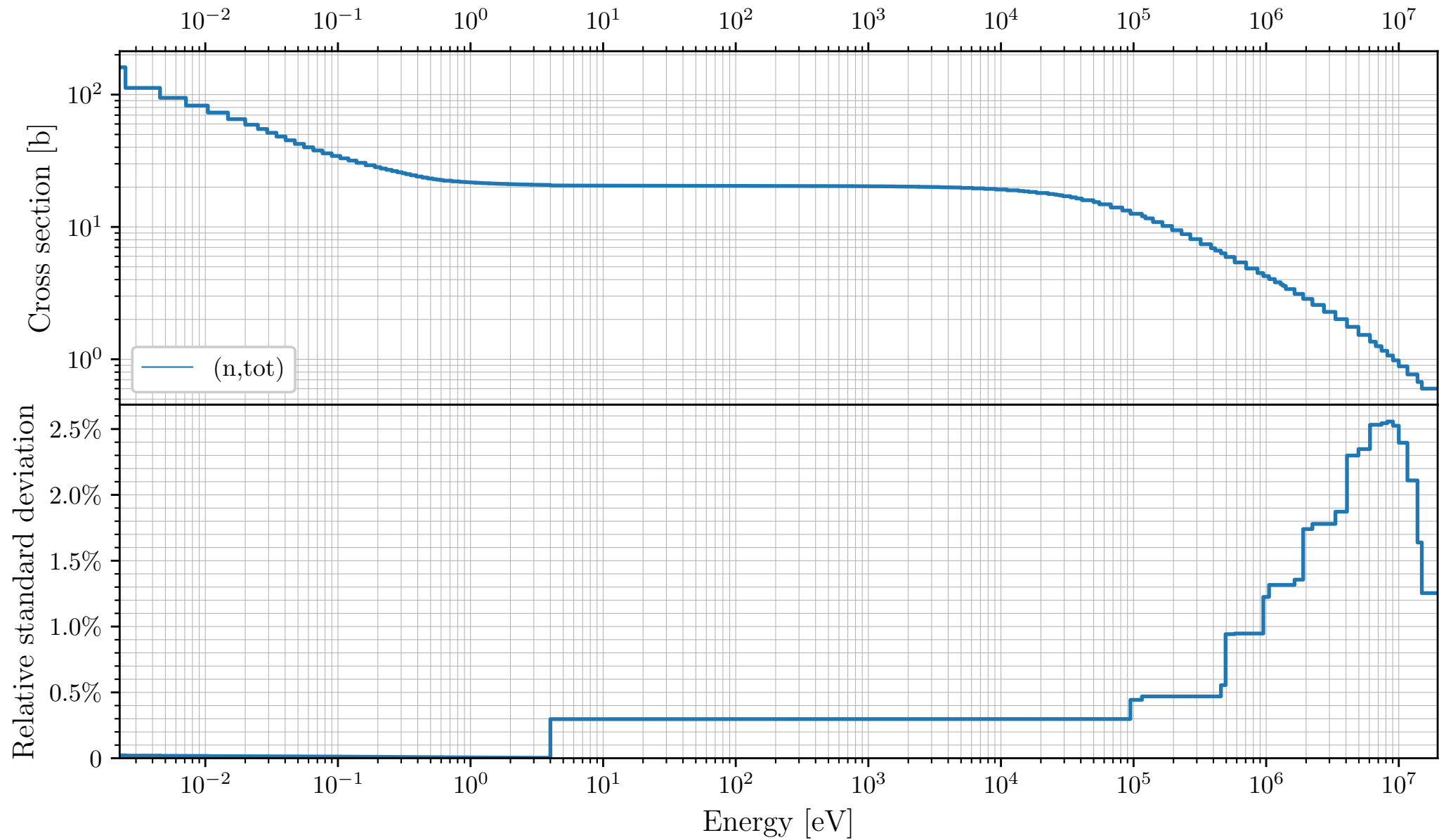
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Propagation of hydrogen uncertainties through deterministic methods

Total Monte-Carlo : 300 samples of nuclear data (with SANDY)

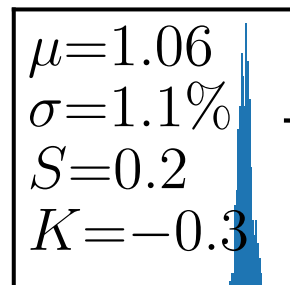
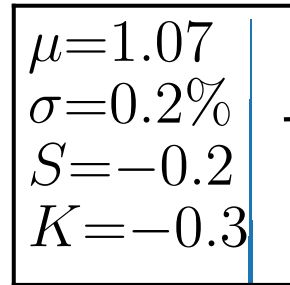
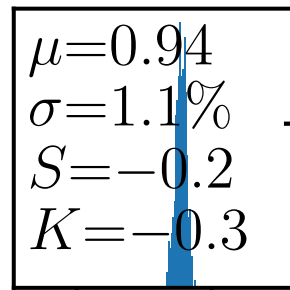
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Propagation of nuclear data uncertainties

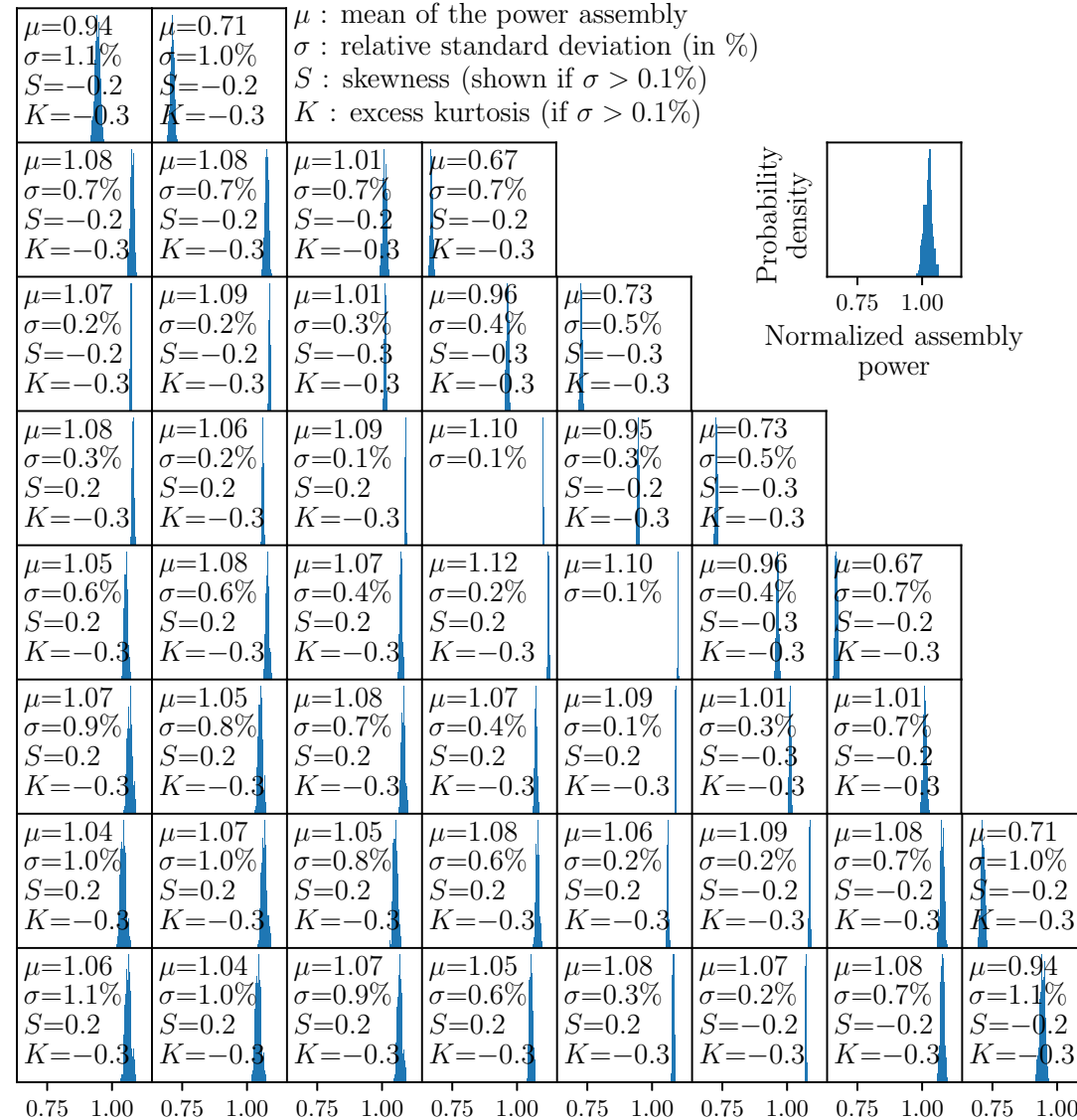
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0.75 1.00



Weather prediction analogy and “ensemble forecasting”

- Meteorological uncertainties estimated by **sampling** within **plausible uncertainties** on initial measured values, then propagated independently in meteorological models
- **Dispersion** → confidence score, shown on weather report
- Common point : propagation of uncertainties using the Monte-Carlo method

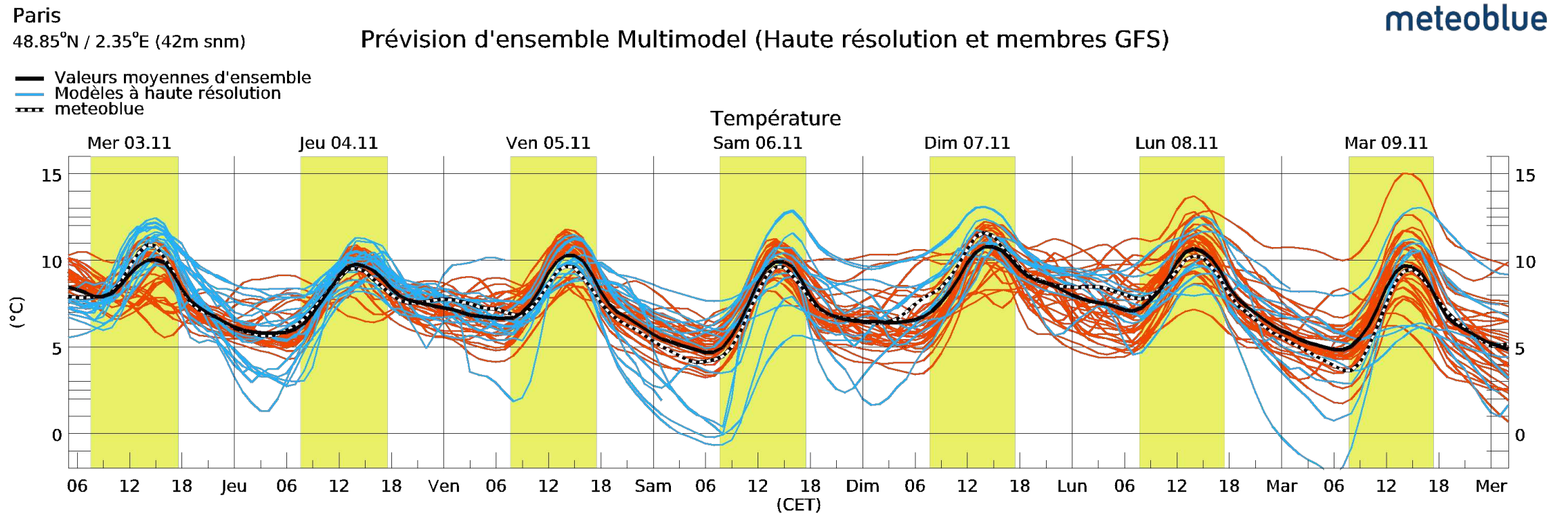
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Meteorogram of an ensemble model

Credits : meteoblue.com, with their kind permission

First start-ups of Bugey-2, Fessenheim-1 and 2, three identical 900 MWe reactors

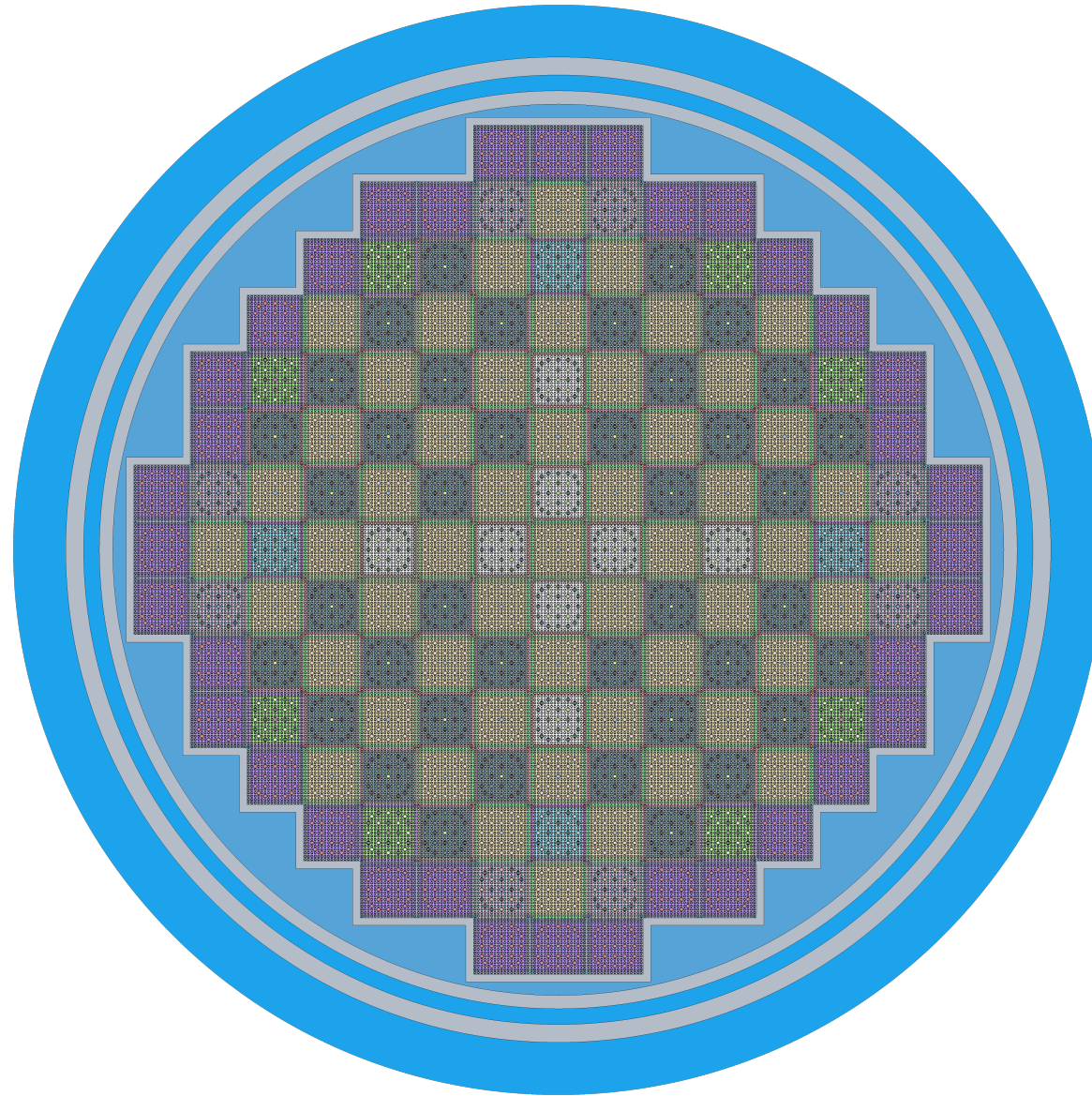
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Ranking of nuclear data uncertainties from TENDL-2019 and JEFF-3.3

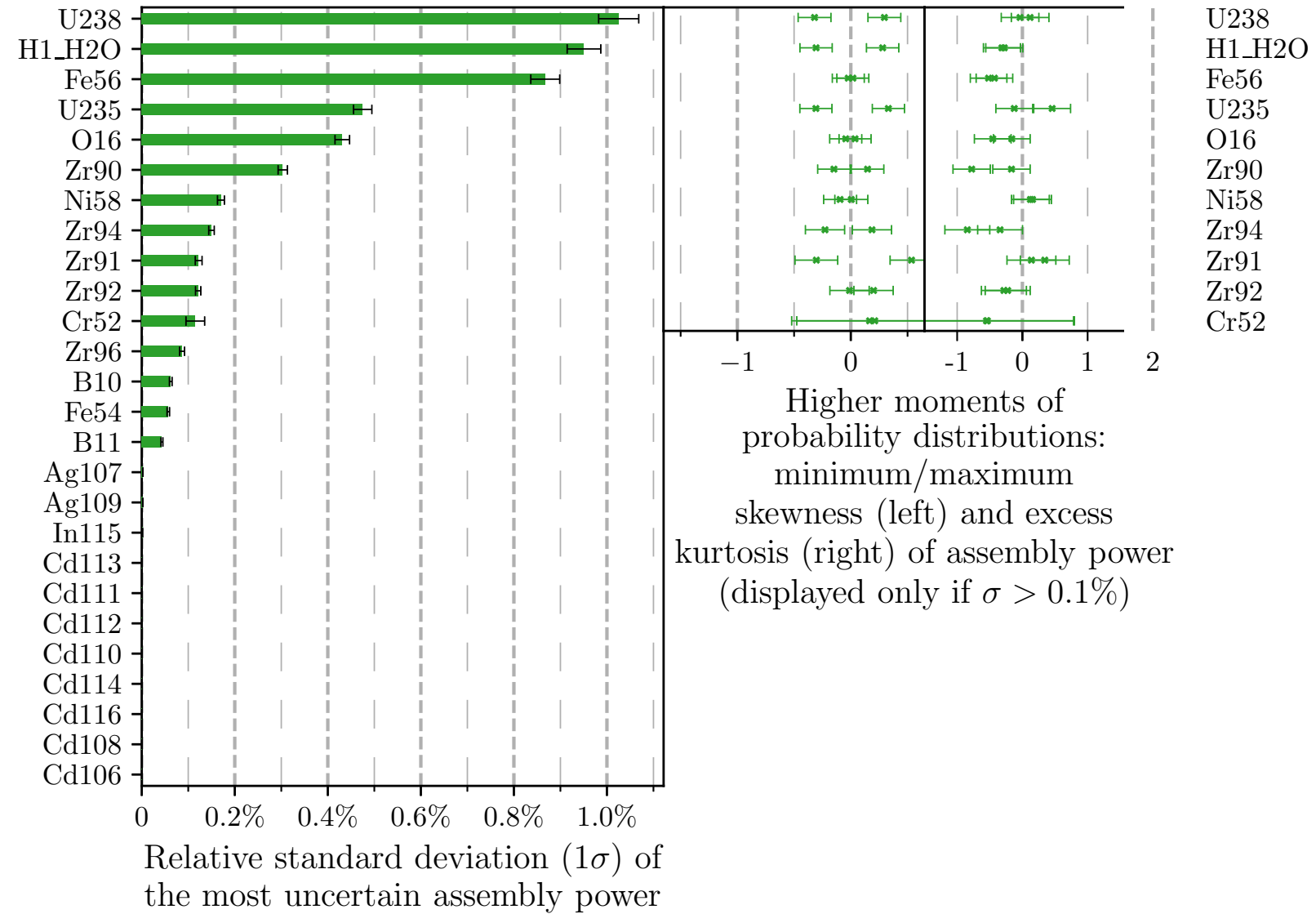
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Experimental detector responses during the 1st start-up of Bugey-2

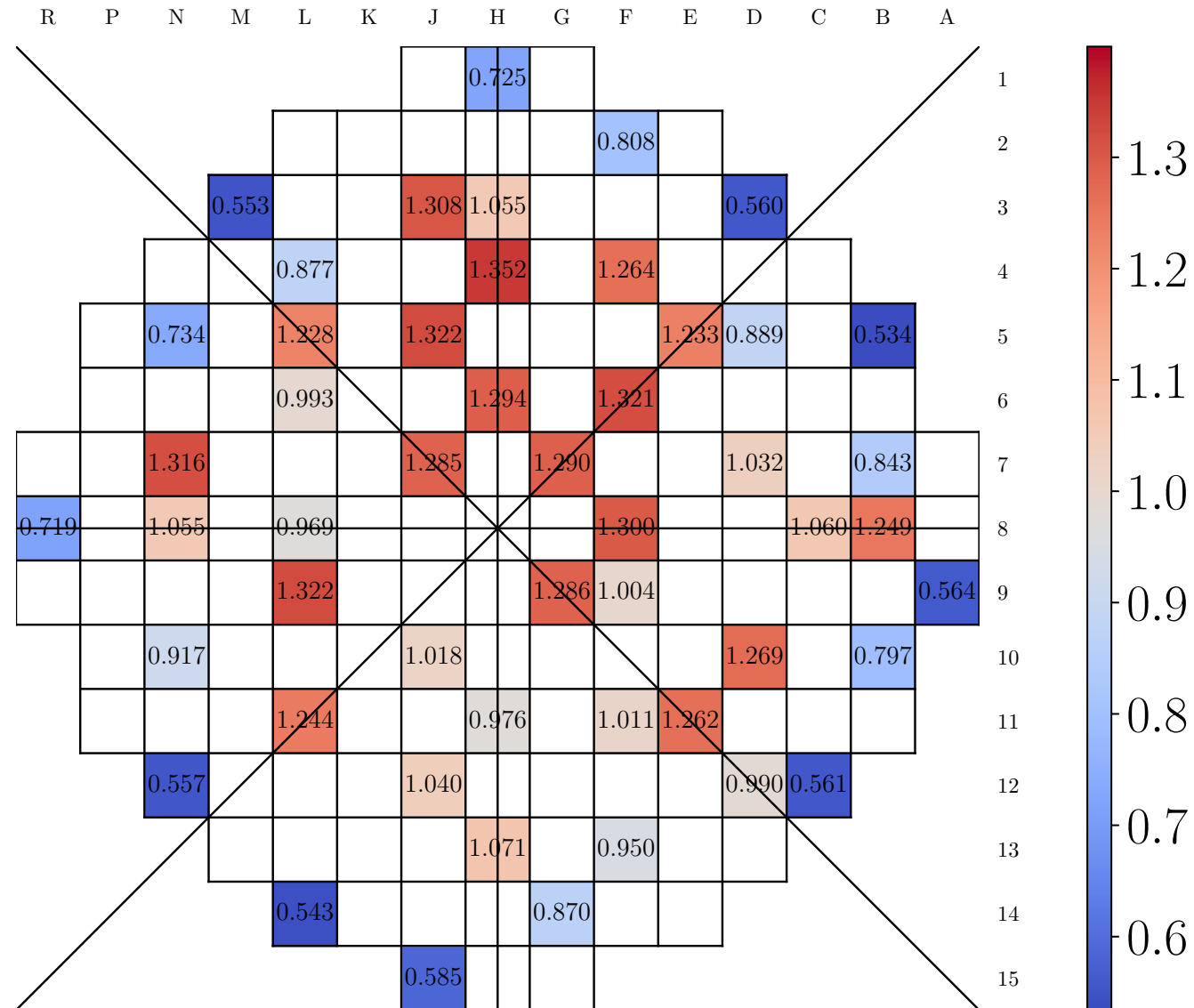
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Experimental detector responses during the 1st start-up of Fessenheim-1

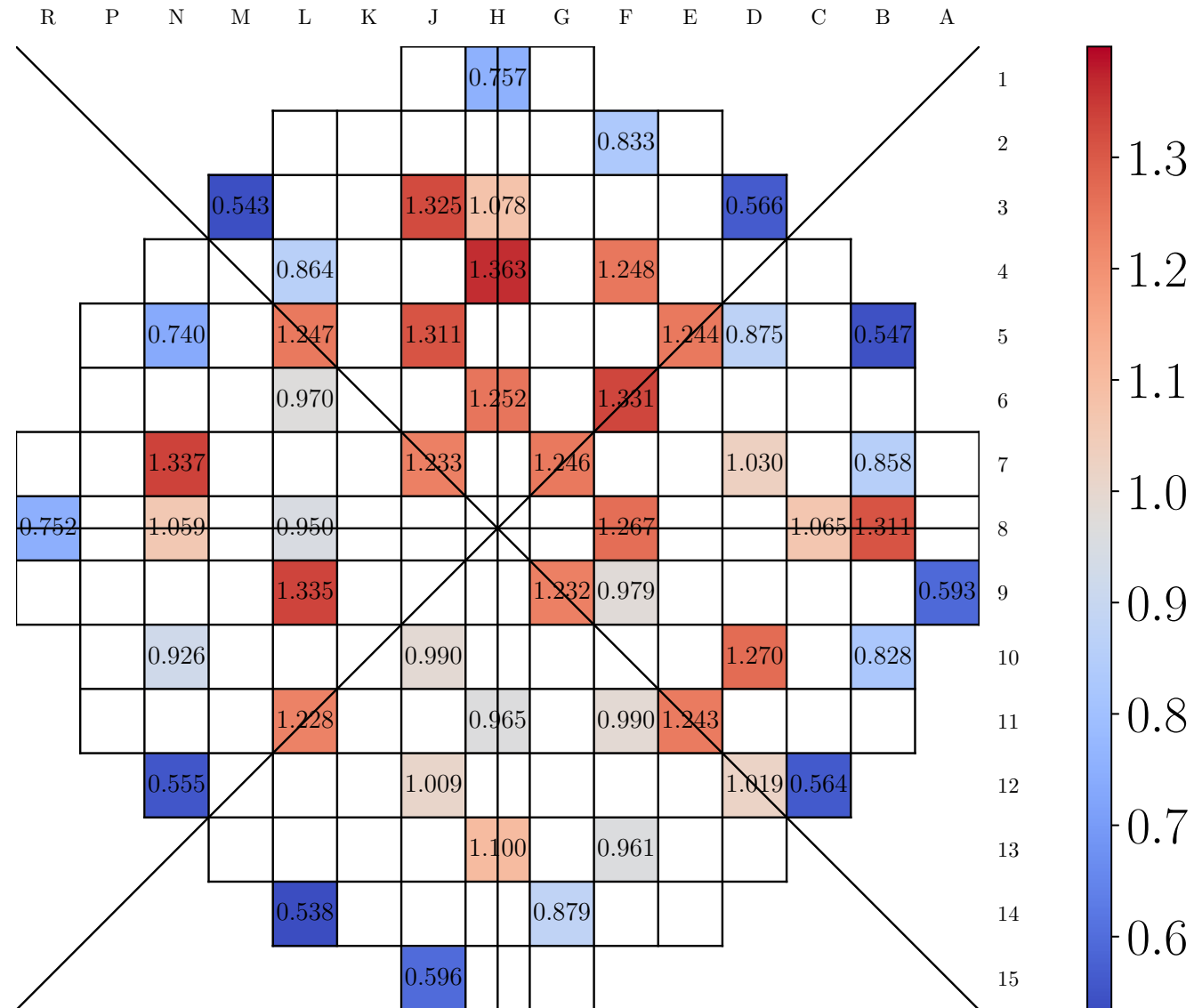
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Experimental detector responses during the 1st start-up of Fessenheim-2

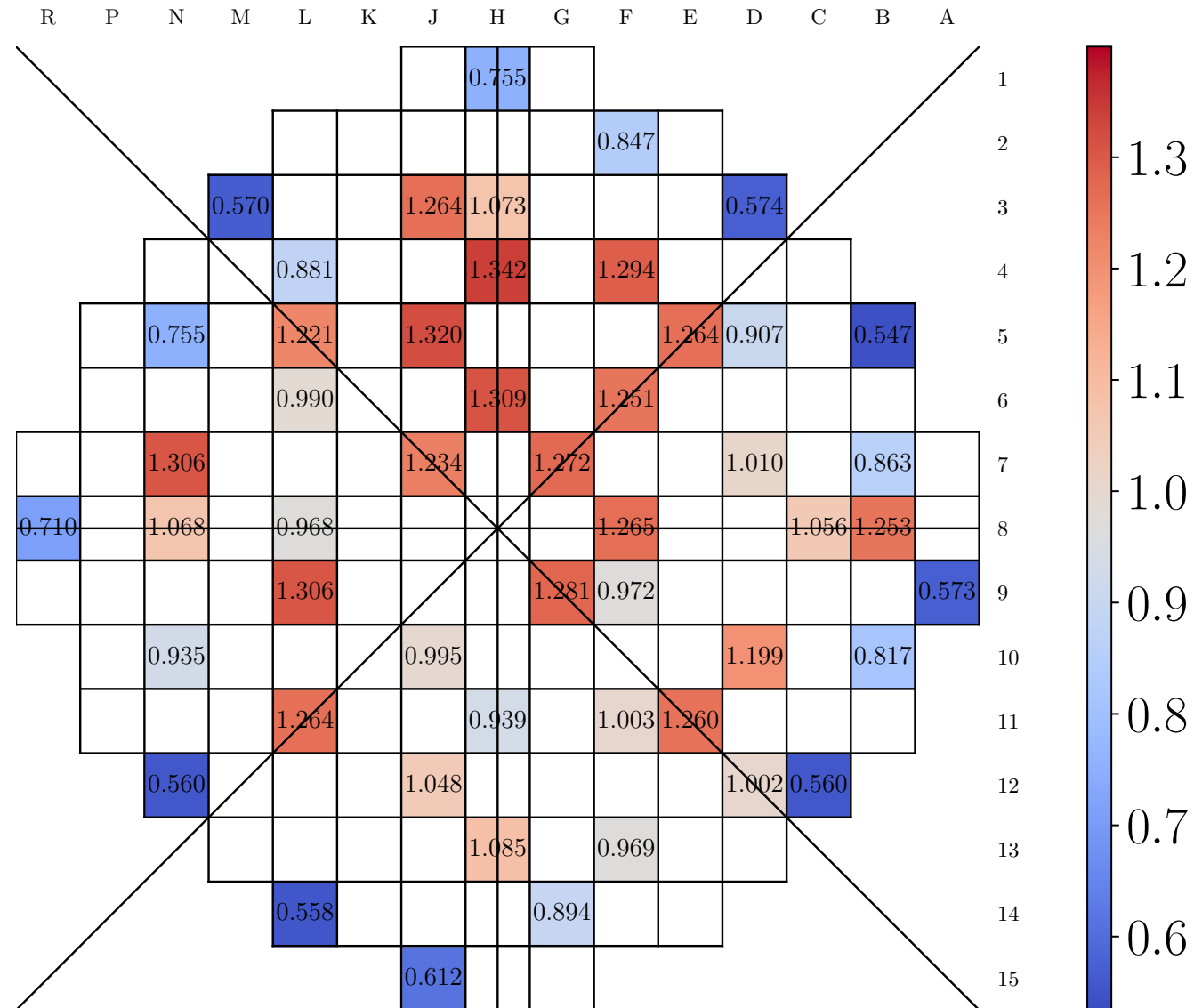
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Modifications (red) to five prior quantiles (grey) of hydrogen cross sections, with BFMC method

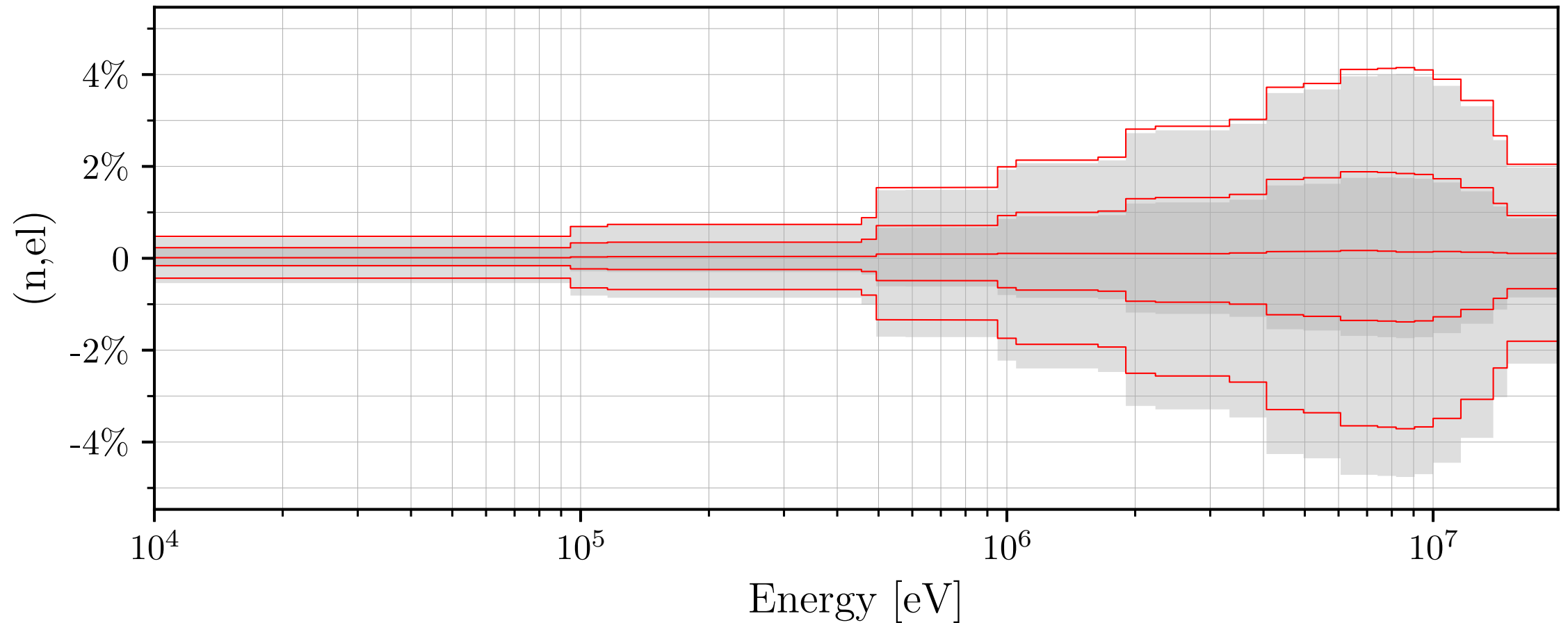
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Discussion

- D_1 reflector adjustment → depends on the reactor size, fuel loading, etc.
 - transferring information is rather difficult to justify
- Nuclear data are universal, identical for all reactors
 - universal adjustment

- D_1 reflector adjustment → best estimate only, without any notion of uncertainties, must be estimated afterwards
- Here, nuclear data adjustment also applies to uncertainties

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Conclusions and perspectives

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- First theme : **Total Monte-Carlo** has been applied to **reactor physics**
- It would advantageously **replace** the traditional **uncertainty** evaluation, nowadays computed as **difference between calculations and measurements**
- Second theme : **adjustments**. Objective : tend toward **better extrapolability** than adjustment on reflector D_1
- It seems **legitimate** to consider that computations **should reproduce measurements** made experimentally on real reactors. However, the standard adjustment for PWRs is very questionable → **attempt** to improve as much as possible, to remove as much deficiencies as possible
- Based on a physical knowledge of the underlying causes of errors → **universality** is sought **instead of error compensation**
- Perspective : **depletion** → reactivity loss, PIE, decay heat, reactor pressure vessel aging...
 - Requires **extending** from 26 to ~ 300 **isotopes**
 - **Freedom on number of samples**, typically between 10 to 10000 (for adjustment)
 - Produce sampled Draglib (multigroup) **libraries for Dragon**, integrating **T6** in PyNjoy2016 (an open source wrapper of NJOY2016)

- Reference : <https://irsn.hal.science/irsn-04095487/>
- Totality of developed **software** and produced **data** (initial, intermediate and final) available on :

github.com/IRSN/SalinoPhD

Examples :

- Nuclear data and its processing, from ENDF-6 to ACE, Draglib
 - Datasets for Serpent (Monte-Carlo), Dragon and Donjon (deterministic)
 - Experimental data (found in public sources) in csv, plots...
- Such a principle of openness is intended to allow, in a pragmatic and effective way :
- the verifiable and complete **reproducibility** of this publicly funded research
 - the **transparency** necessary for a rigorous peer review
 - wide **dissemination** of the developed **ideas**
 - **facilitate** interaction and collaboration

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**POLYTECHNIQUE
MONTREAL**

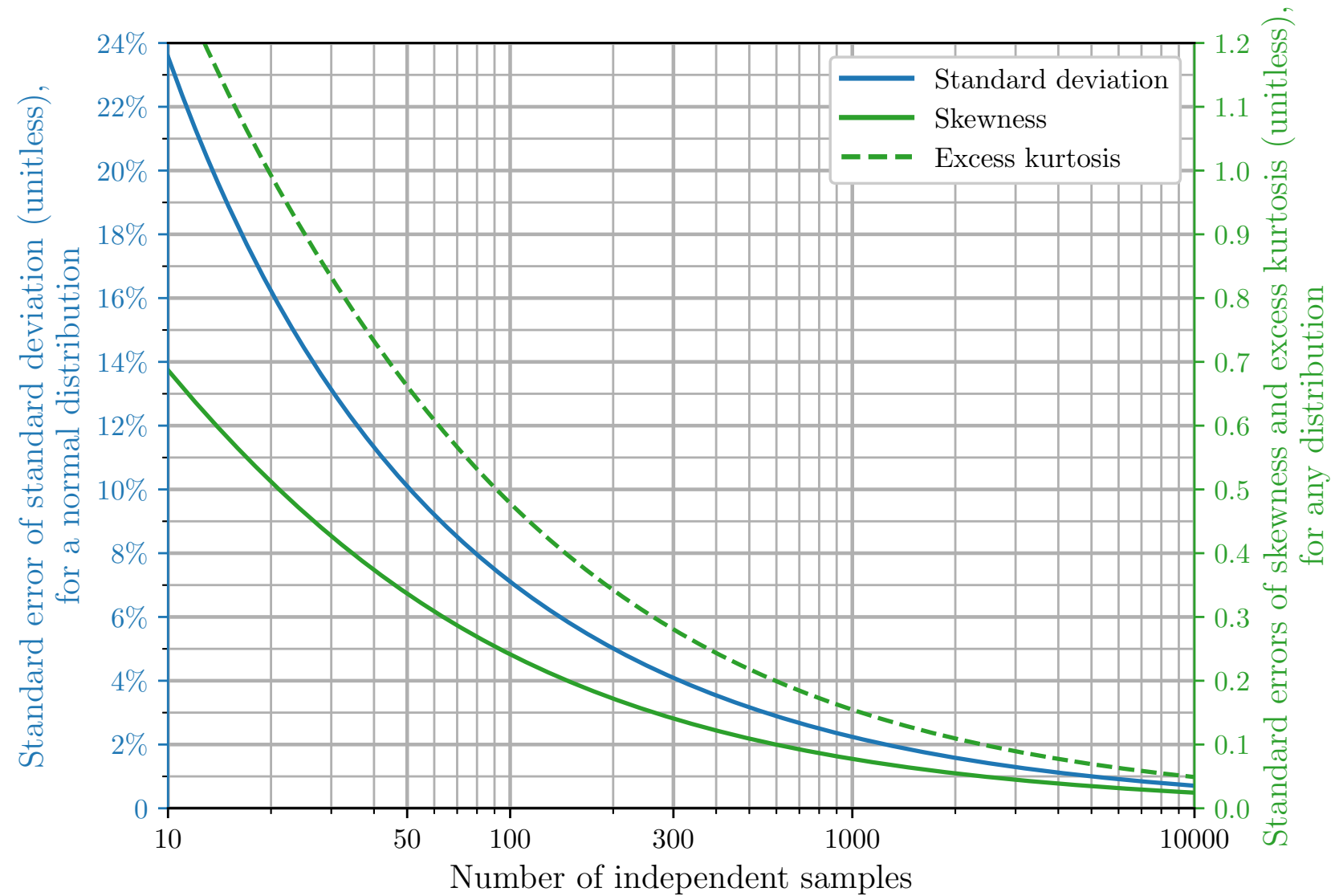


**RÉPUBLIQUE
FRANÇAISE**

*Liberté
Égalité
Fraternité*

Backup slides

Standard error on standard deviation (left axis), on skewness and on excess kurtosis (right axis)





Importance of power distribution

- Most of the research in the field of uncertainty is focused on k_{eff} , yet, for reactors
 - nuclear **safety** depends **not much** on it
- Focusing on **power distribution**
 - nuclear **safety** depends **heavily** on it
(KERKAR and PAULIN, 2008)

Equivalence methods for the reflector

- Equivalences used for fuel → not applicable to the reflector, as they typically conserve
 - diffusion properties (diffusion coefficients),
 - reaction rates (SPH)
- Conserving reaction rates **in** the reflector or neutron scattering **in** the reflector is of little interest
- Rather wishes to maintain its reflective properties against an **external source** of neutrons
- Specific equivalences → determining cross sections and diffusion coefficients preserving reflective properties of a (transport) reference

Lefebvre-Lebigot method (1/2)

→ Analytical solution of the current **at the interface** ($x = 0$)

$$\frac{J_1}{\phi_1} = \sqrt{D_1 (\Sigma_{a1} + \Sigma_{1 \rightarrow 2})} \quad (1)$$

and

$$\frac{J_2}{\phi_1} = \frac{\phi_2}{\phi_1} \sqrt{D_2 \Sigma_{a2}} - \frac{\Sigma_{1 \rightarrow 2} \sqrt{D_1 D_2}}{\sqrt{\Sigma_{a2} D_1} + \sqrt{(\Sigma_{a1} + \Sigma_{1 \rightarrow 2}) D_2}} \quad (2)$$

- After analytical study, numerical experiments with a S_N transport code on a representative heterogeneous traverse
- Reflector applicable for all fuel bundles, \forall temperature, burnup, etc.
 - reflector response for fuel varying as such

1) Fast group → J_1 / ϕ_1 is constant

$$R_1 = \frac{J_1}{\phi_1} \quad (3)$$

Lefebvre-Lebigot method (2/2)

2) Thermal group

→ J_2/ϕ_1 depends on the fuel

$$\frac{J_2}{\phi_1} = -R_3 + R_2 \frac{\phi_2}{\phi_1} \quad (4)$$

→ **5 unknowns** and **3 parameters** (R_1 , R_2 et R_3) calculated in S_N ,
Lefebvre and Lebigot suggest to equalize D_g :

$$D_1^{\text{fuel}} \approx 1.3 \text{ cm}$$

$$D_1^{\text{reflector}} = \mathbf{1.3 \text{ cm}}$$

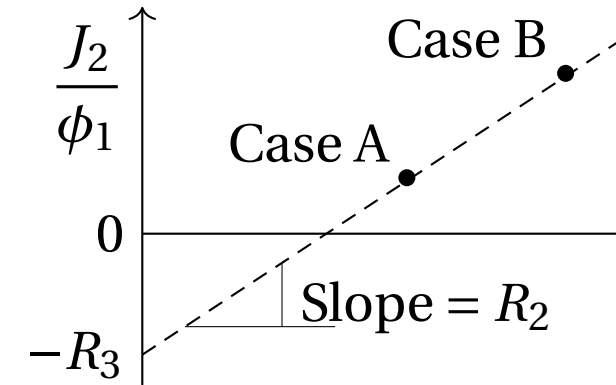
$$D_2^{\text{fuel}} \approx 0.4 \text{ cm}$$

$$D_2^{\text{reflector}} = 0.4 \text{ cm} \quad (5)$$

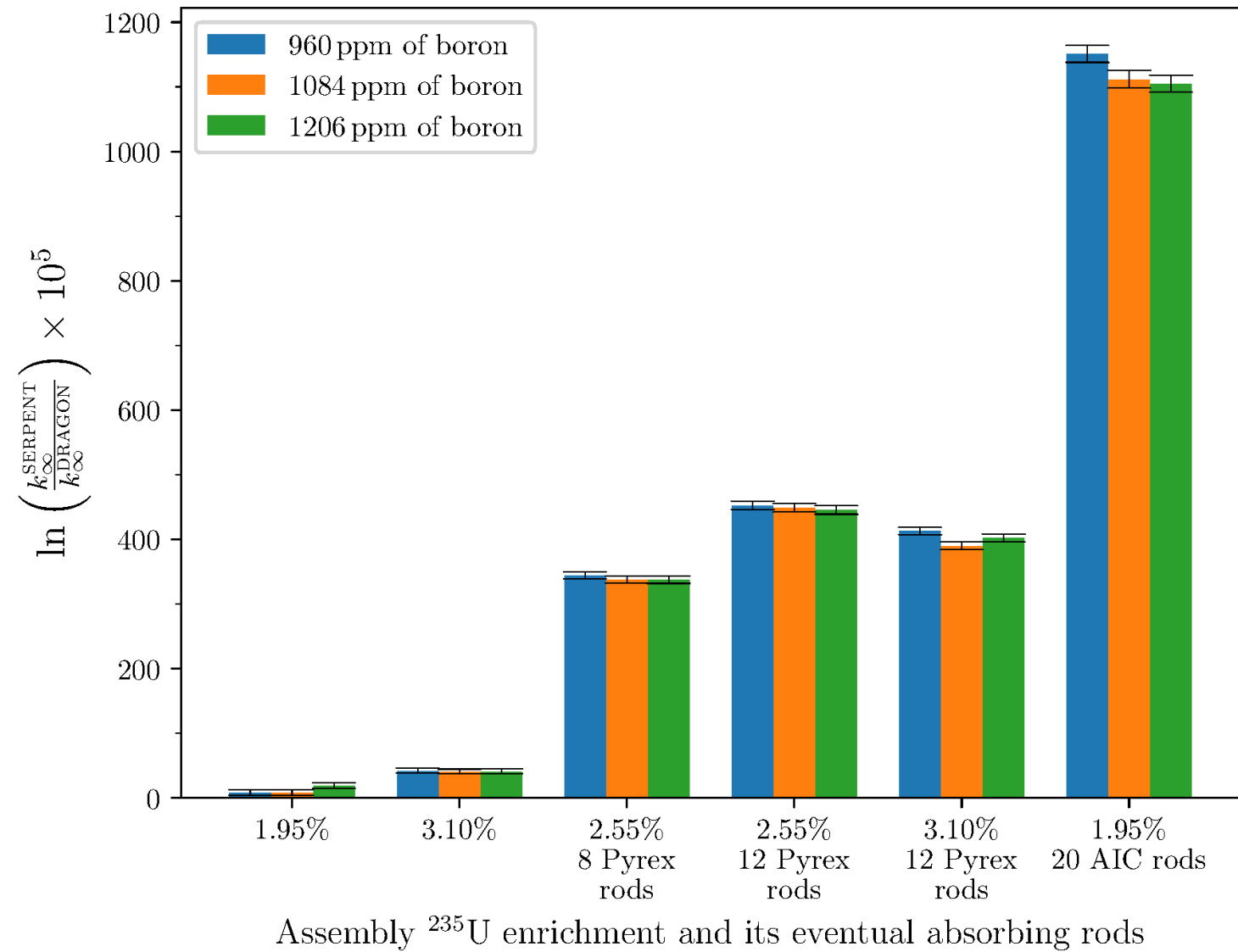
$$\Sigma_{a2} = \frac{(R_2)^2}{D_2}$$

$$\Sigma_{1 \rightarrow 2} = R_3 \left(\frac{R_1}{D_1} + \sqrt{\frac{\Sigma_{a2}}{D_2}} \right) \quad (6)$$

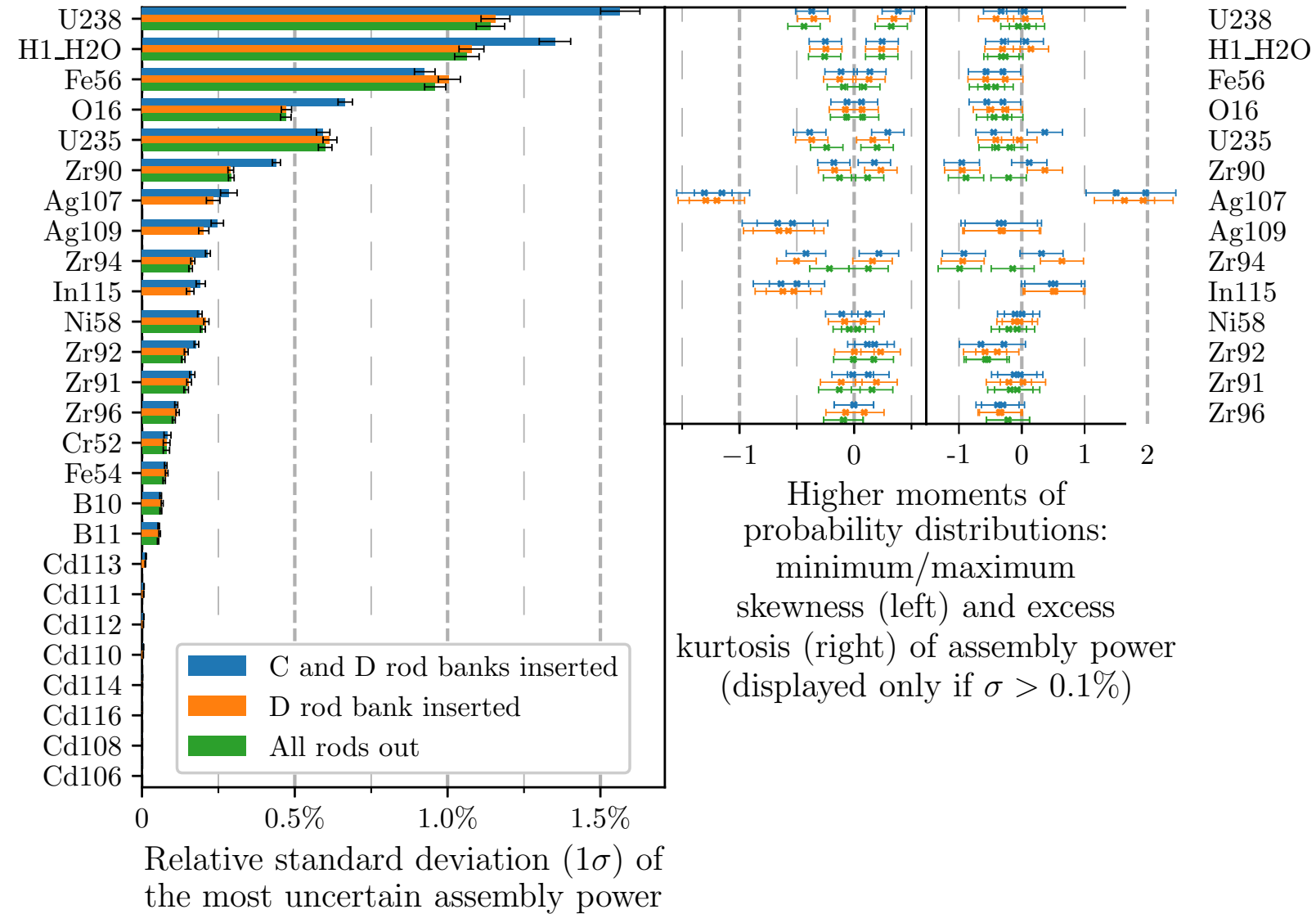
$$\Sigma_{a1} = \frac{(R_1)^2}{D_1} - \Sigma_{1 \rightarrow 2} \quad (7)$$



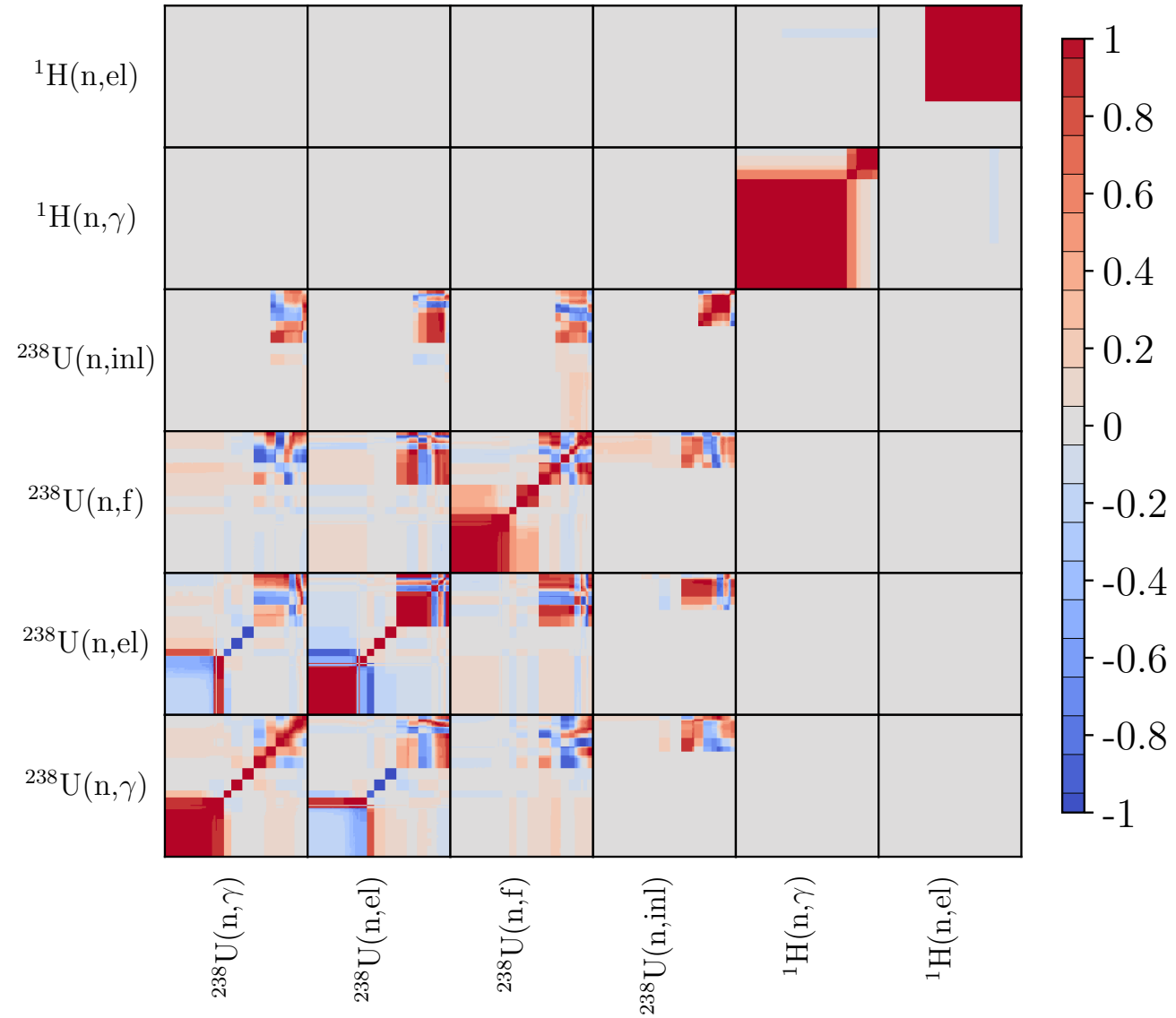
k_{∞} discrepancy between Serpent and Dragon (pcm), for assemblies during 1st start-up of Tihange-1



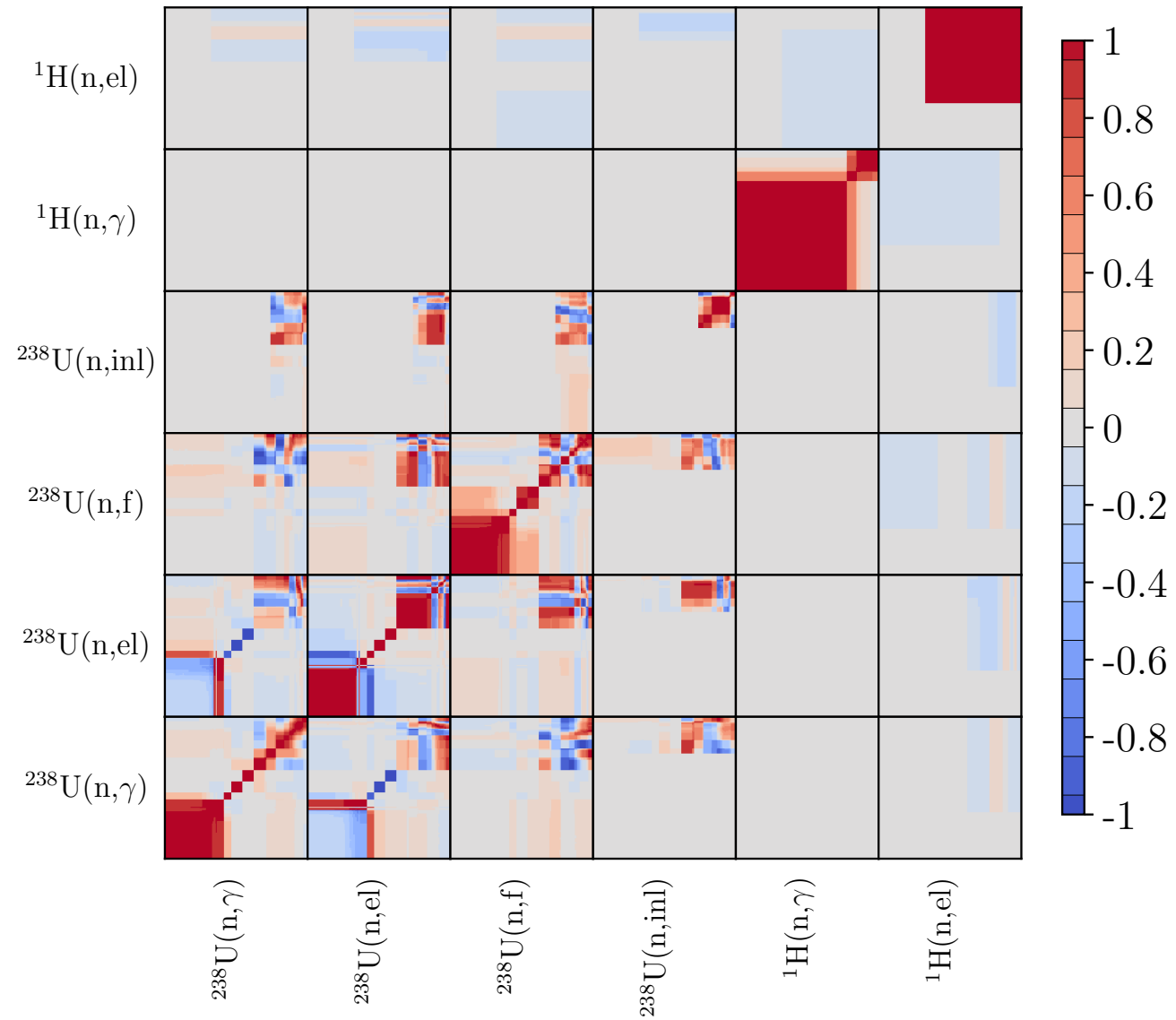
Ranking of uncertainties in Tihange-1, by isotope



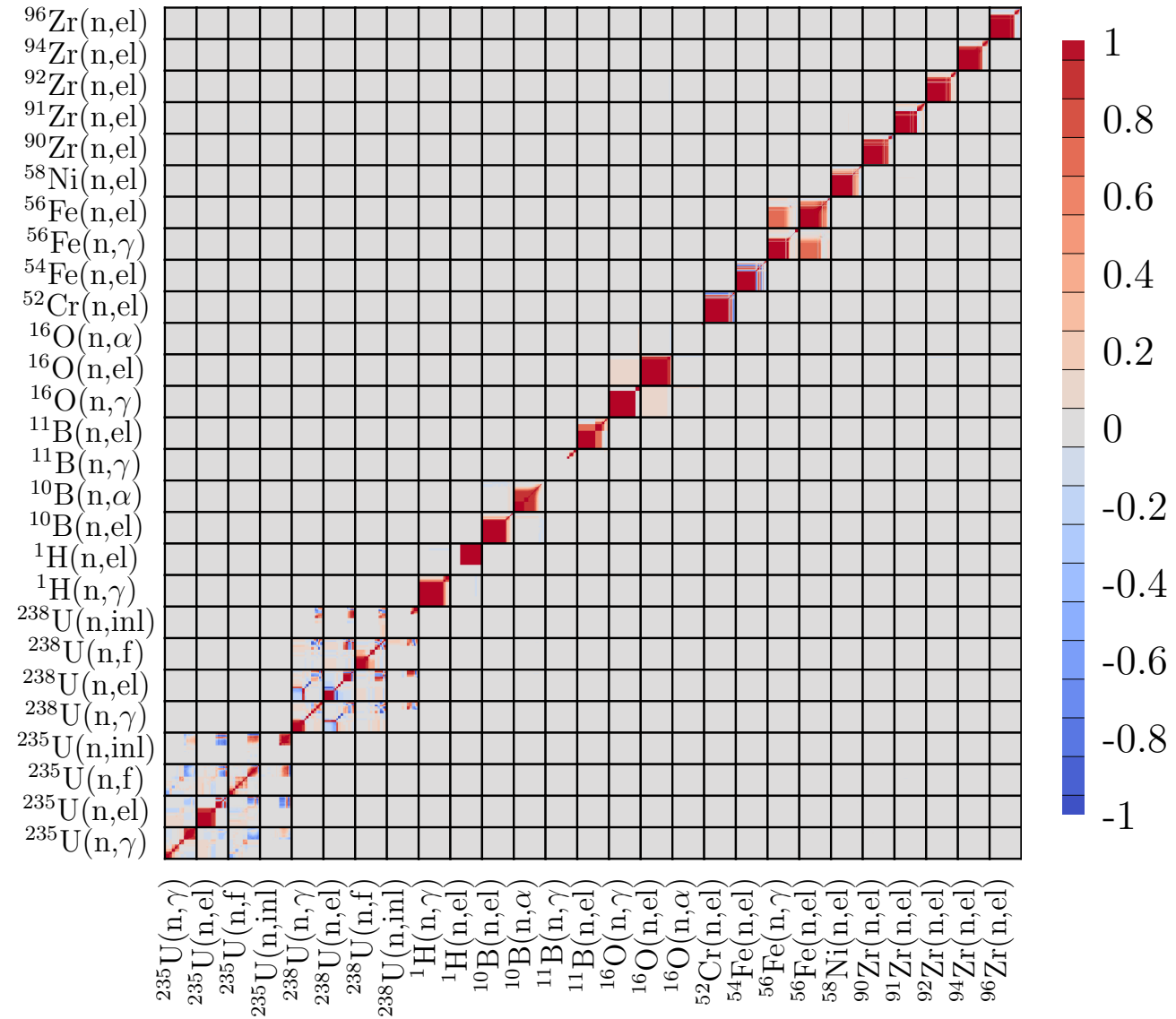
Prior correlations between the uncertainties of hydrogen and uranium 238



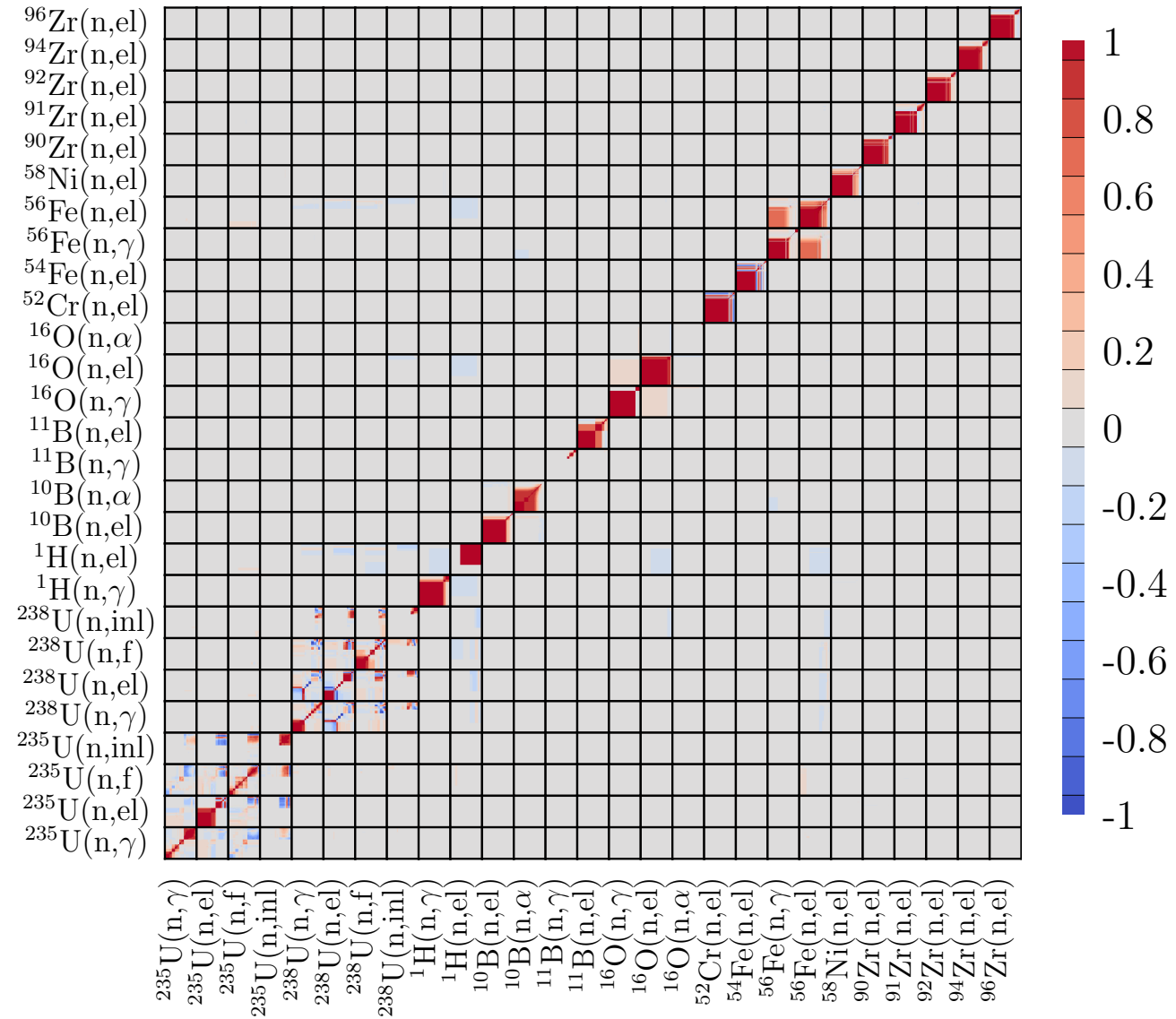
Posterior (BFMC) correlations between the uncertainties of hydrogen and uranium 238



Prior correlations between the uncertainties of different isotopes



Posterior (BFMC) correlations between the uncertainties of different isotopes



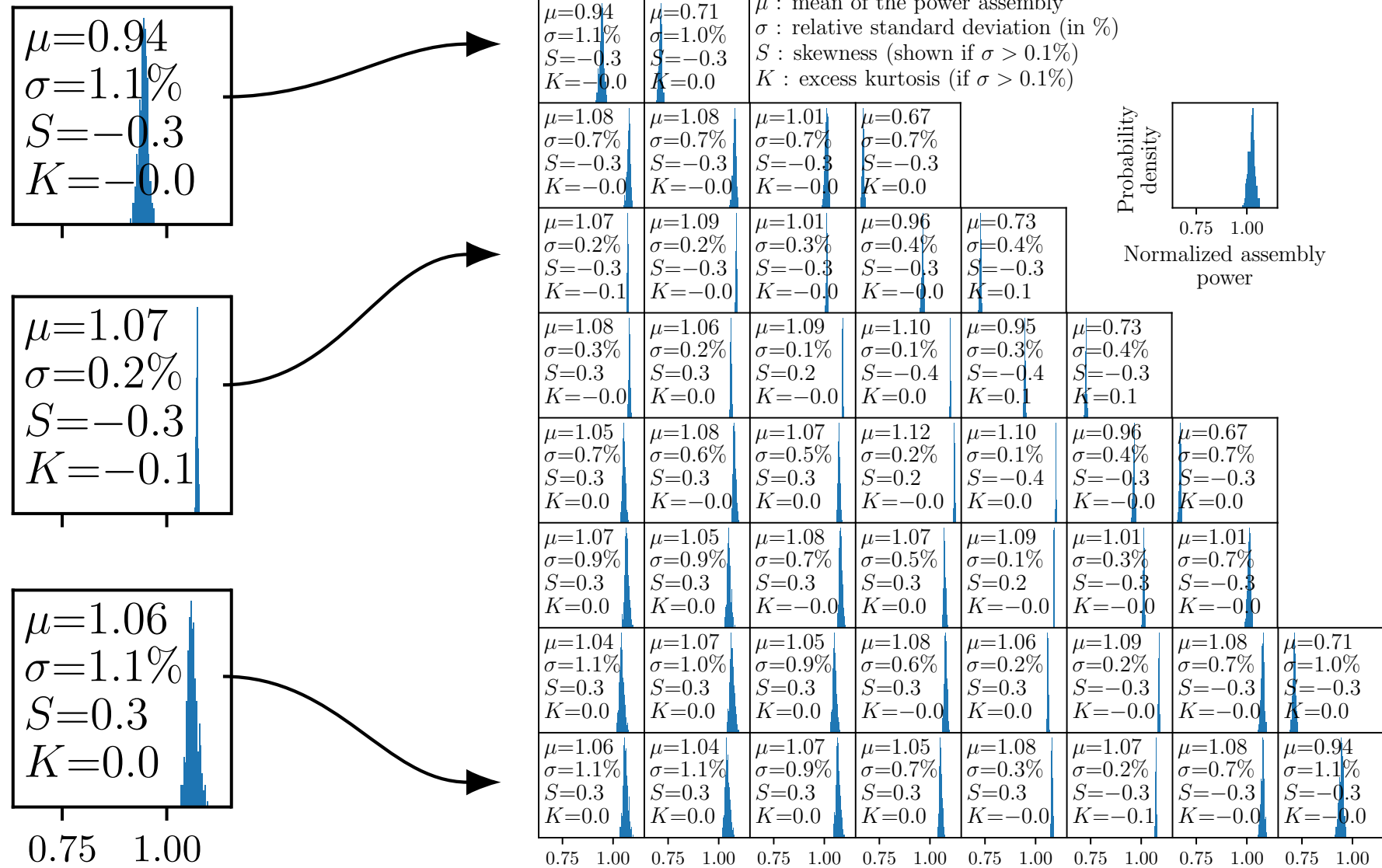
Evaluation of nuclear data **uncertainties**

- 1) JEFF-3.3 or ENDF-B/VIII.0 evaluations → covariance matrices
 - Multigroups → piecewise constant
 - Sometimes missing or incomplete (minor isotopes)
- 2) TENDL-2019 evaluation → some various benefits
 - Very **complete uncertainties** (angular distributions, etc), continuously varying, not necessarily Gaussian
 - Above all, **single code** for production → high format homogeneity → **safer and faster**
 - TALYS optical models → **no evaluation** for less than 20 nucleons (hydrogen, boron, oxygen...) → JEFF-3.3
 - **No evaluation** either for some heavy isotopes, the most important ones : uranium 235, 238... → JEFF-3.3

The idea is not to demonstrate the qualities or defects of JEFF-3.3 or TENDL-2019 : just a choice

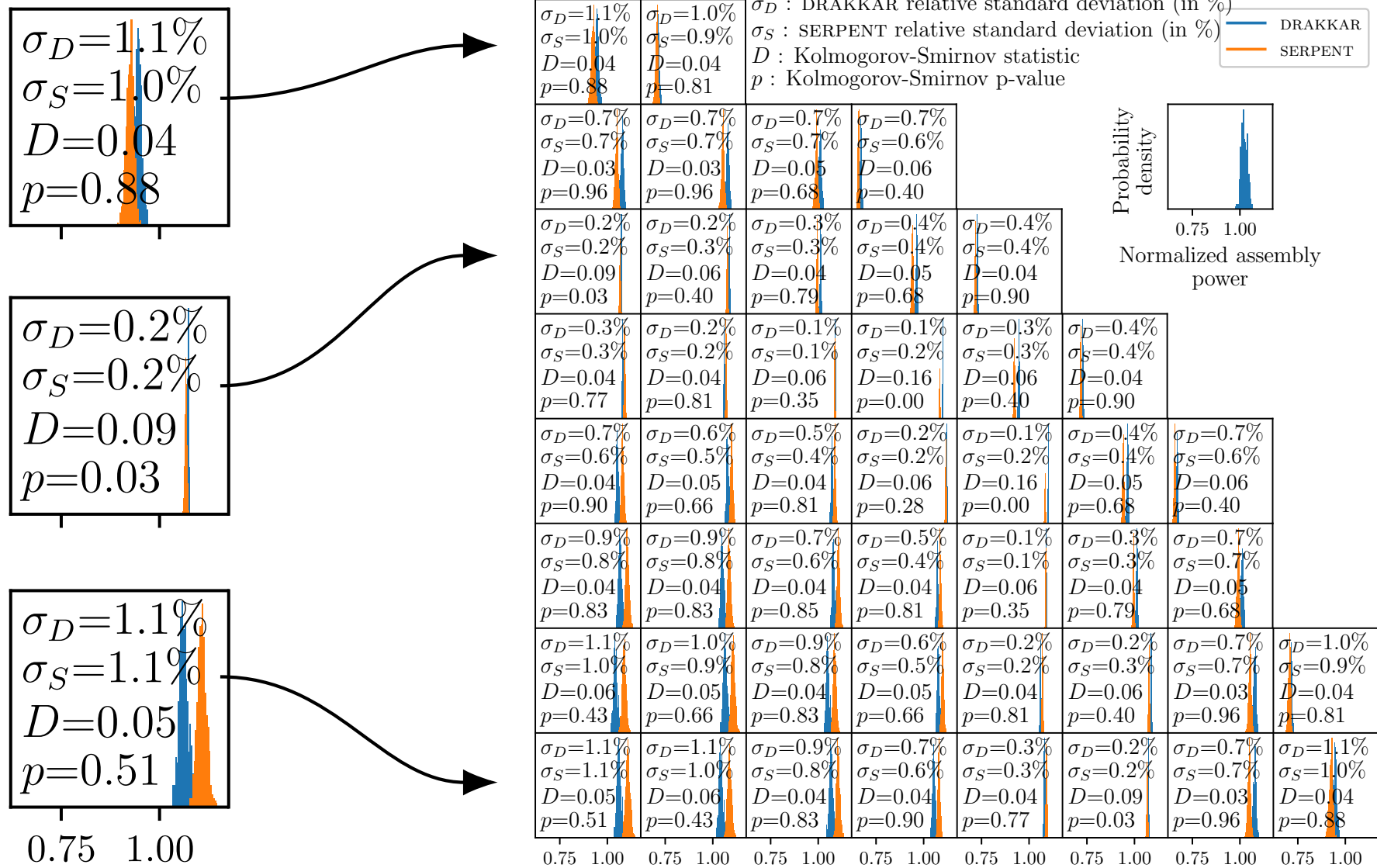
Propagation of uncertainties from uranium 238, JEFF-3.3

300 samples of nuclear data (with SANDY)

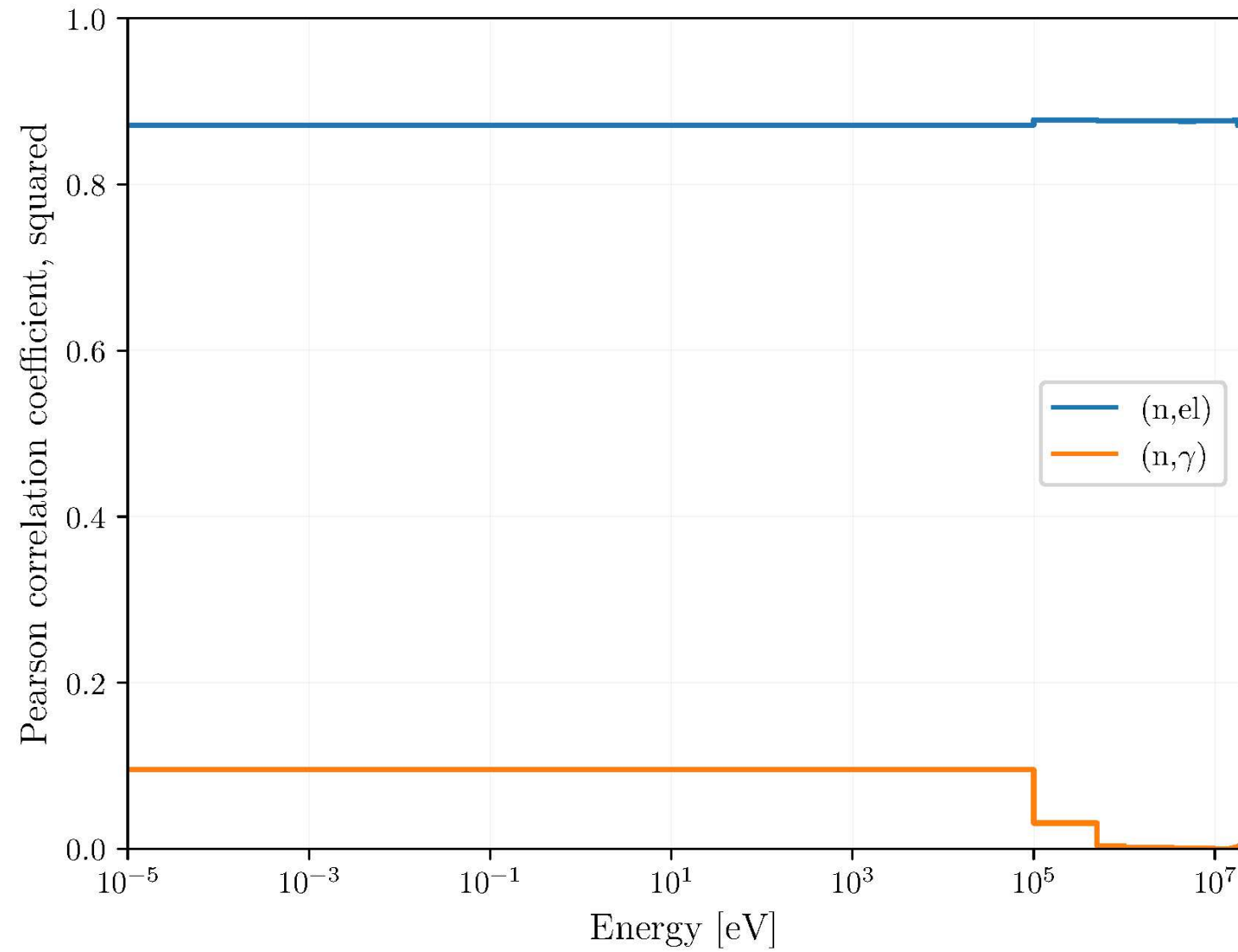


Propagation of uncertainties from uranium 238, JEFF-3.3

Deterministic and Monte-Carlo comparison

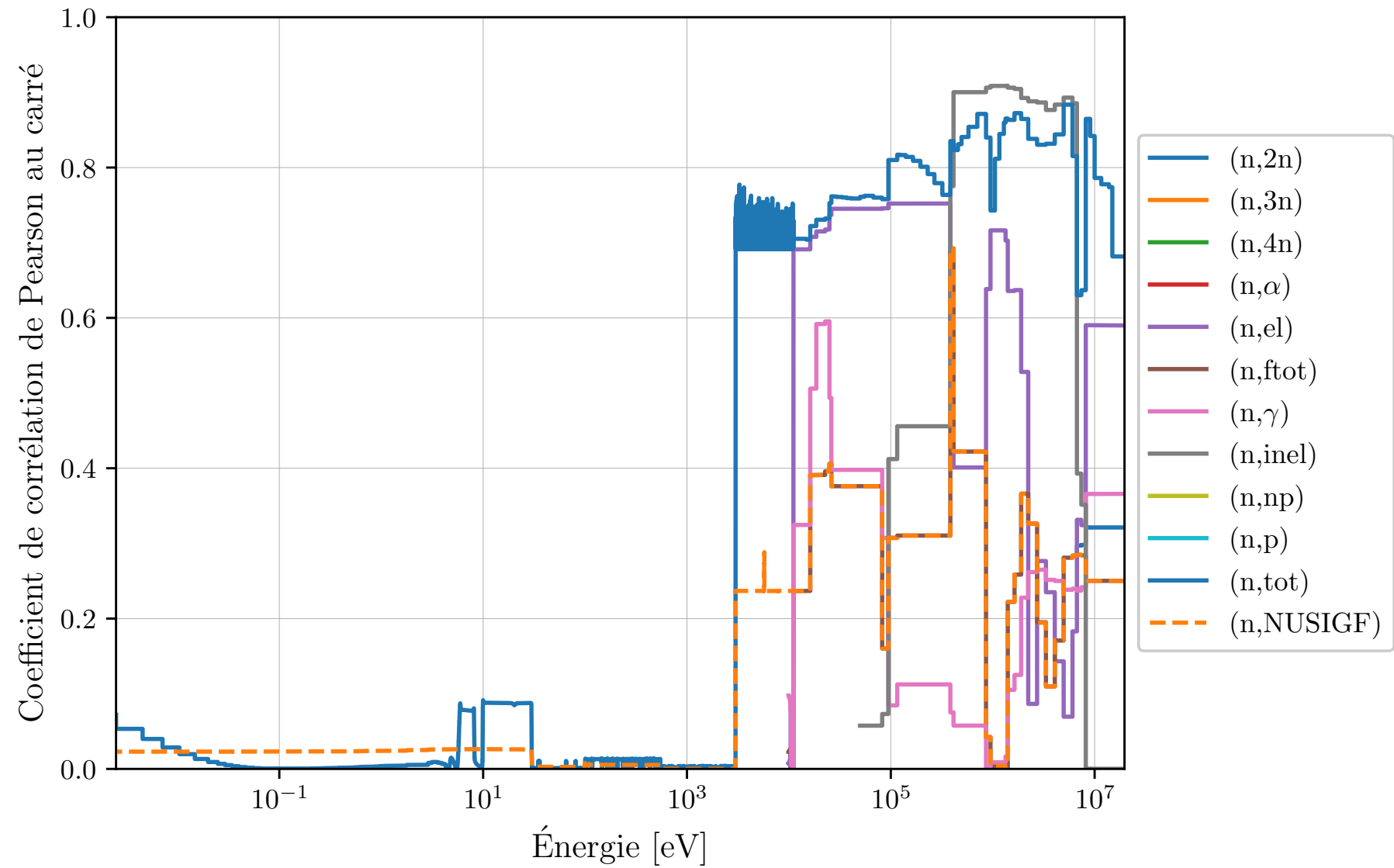


Hydrogen uncertainty decomposition with respect to reaction and energy

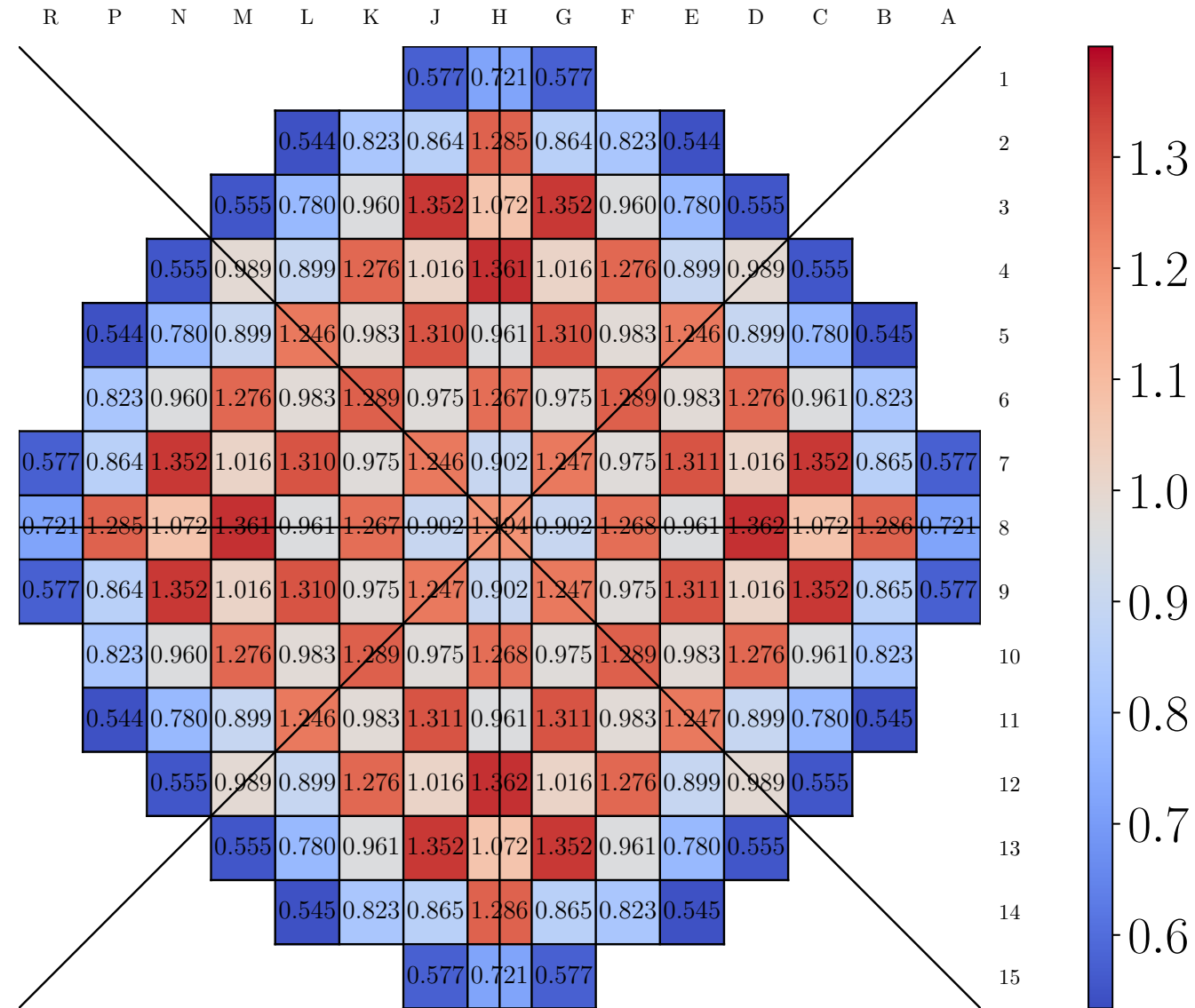


Uranium 238 uncertainty decomposition with respect to reaction and energy

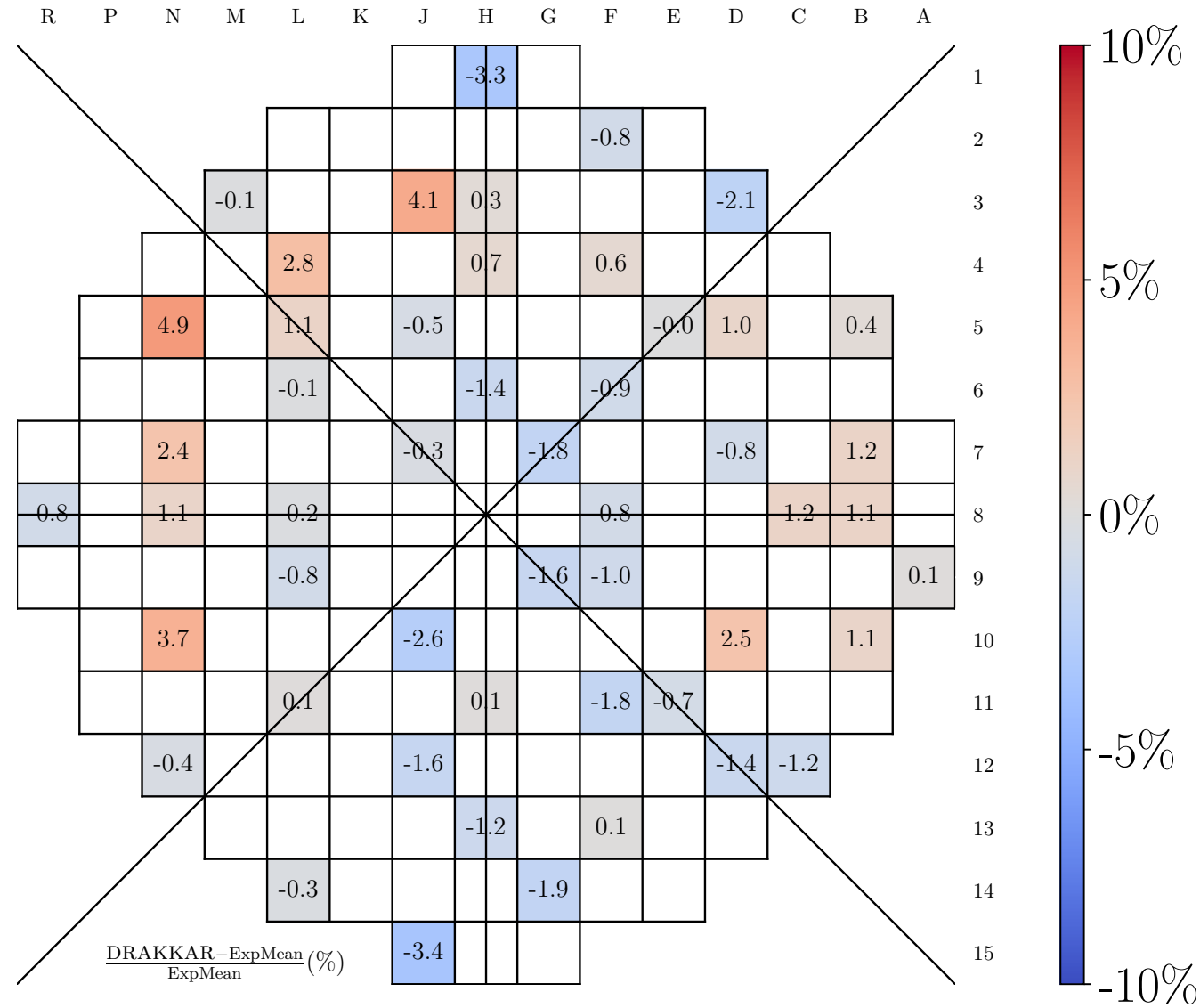
From Luka Stancev's internship



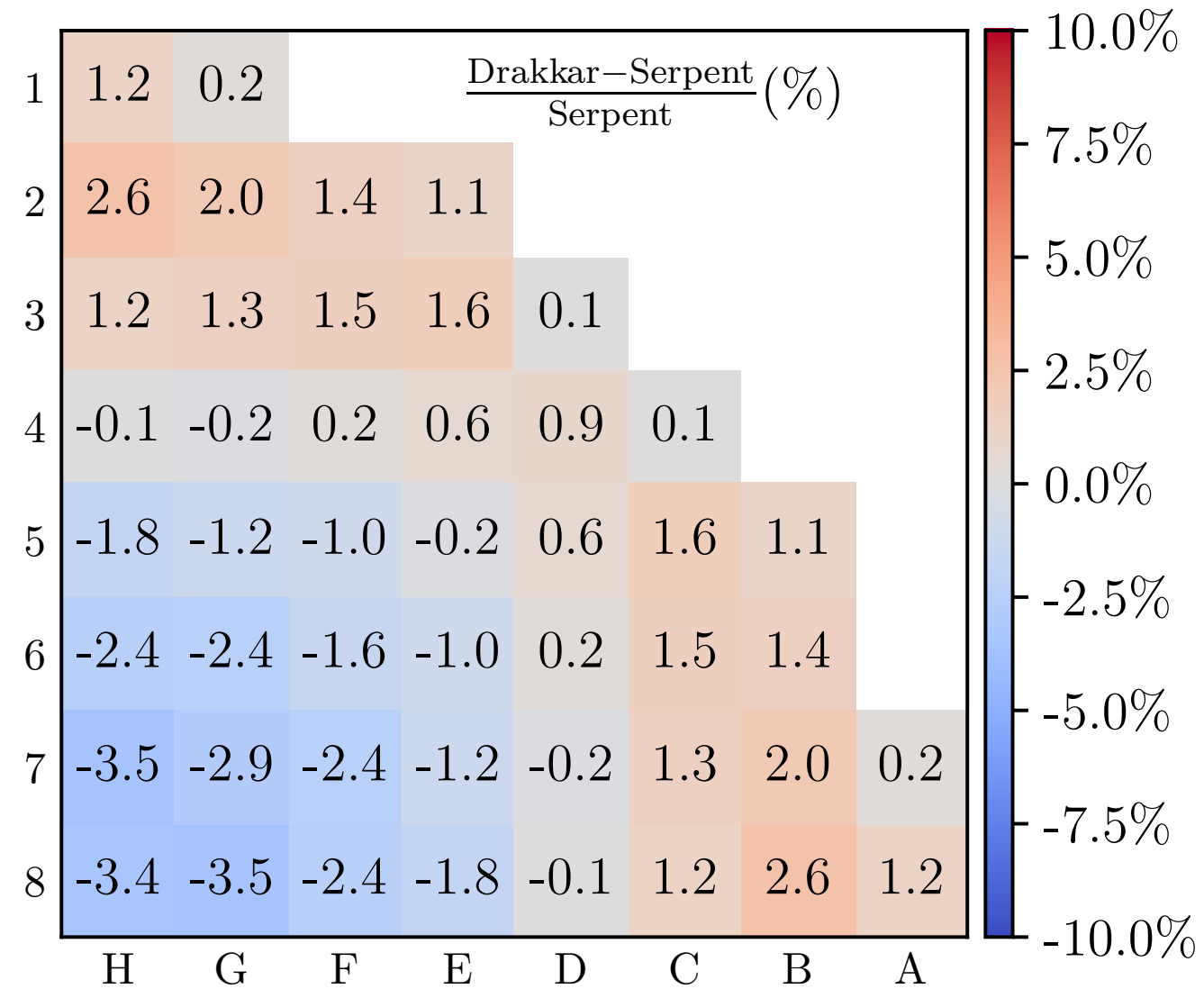
Drakkar detector responses (JEFF-3.3)



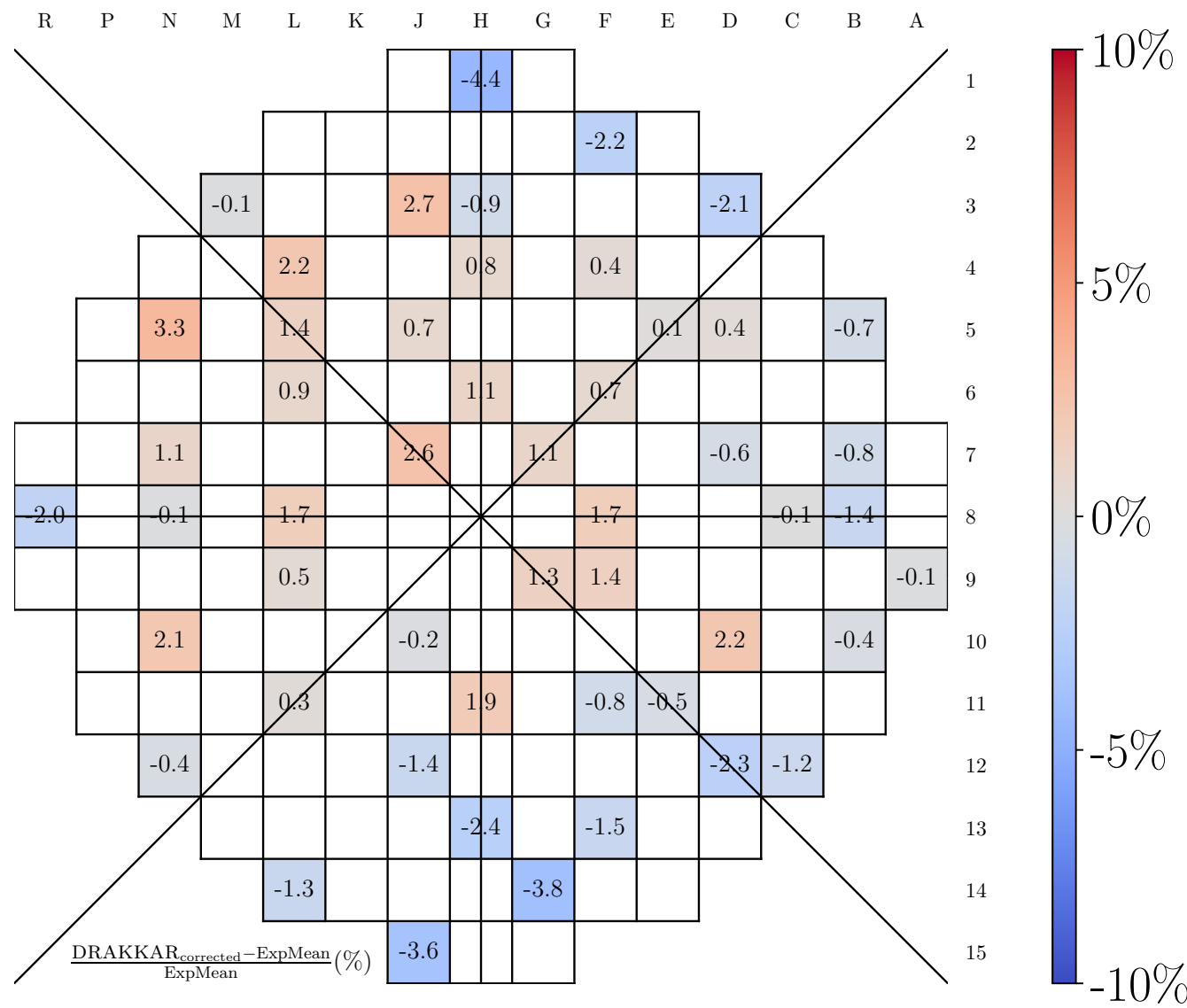
Discrepancy between Drakkar (JEFF-3.3) and experimental mean



Power distribution discrepancy between Drakkar and Serpent, on Bugey-2 and Fessenheim-1 and 2

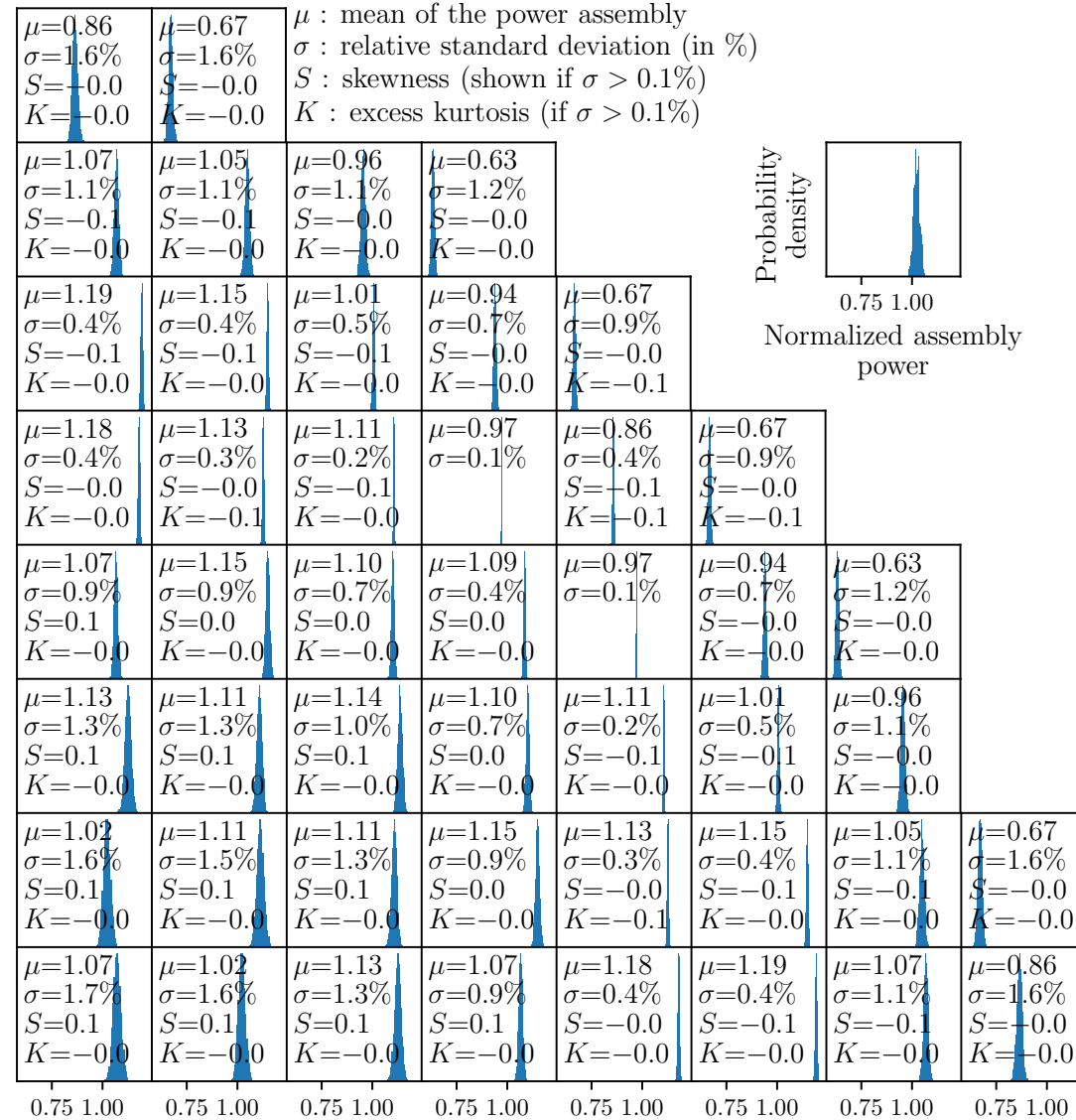
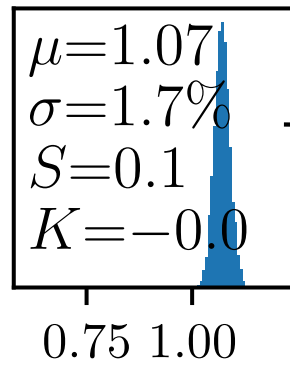
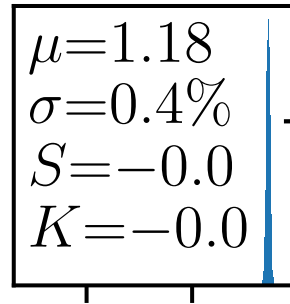
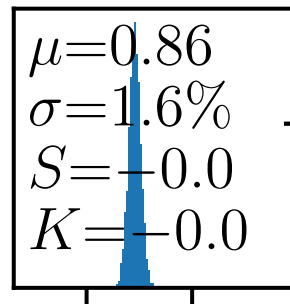


Discrepancies between Drakkar (corrected from deterministic bias, JEFF-3.3) and experimental mean



Simultaneous sampling : interactions between isotopes

Power distribution



Adjustment with BMC method (Bayesian Monte-Carlo)

- Proximity between the measurement and a sample k of nuclear data estimated with

$$\chi_k^2 = \sum_{i=1}^{n_{\text{mes}}} \left(\frac{C_{i,k} - E_i}{\sigma_{E_i}} \right)^2 \quad (8)$$

- Lack of uncertainty estimated by experimentalists
 - expert opinion, for lack of a better choice

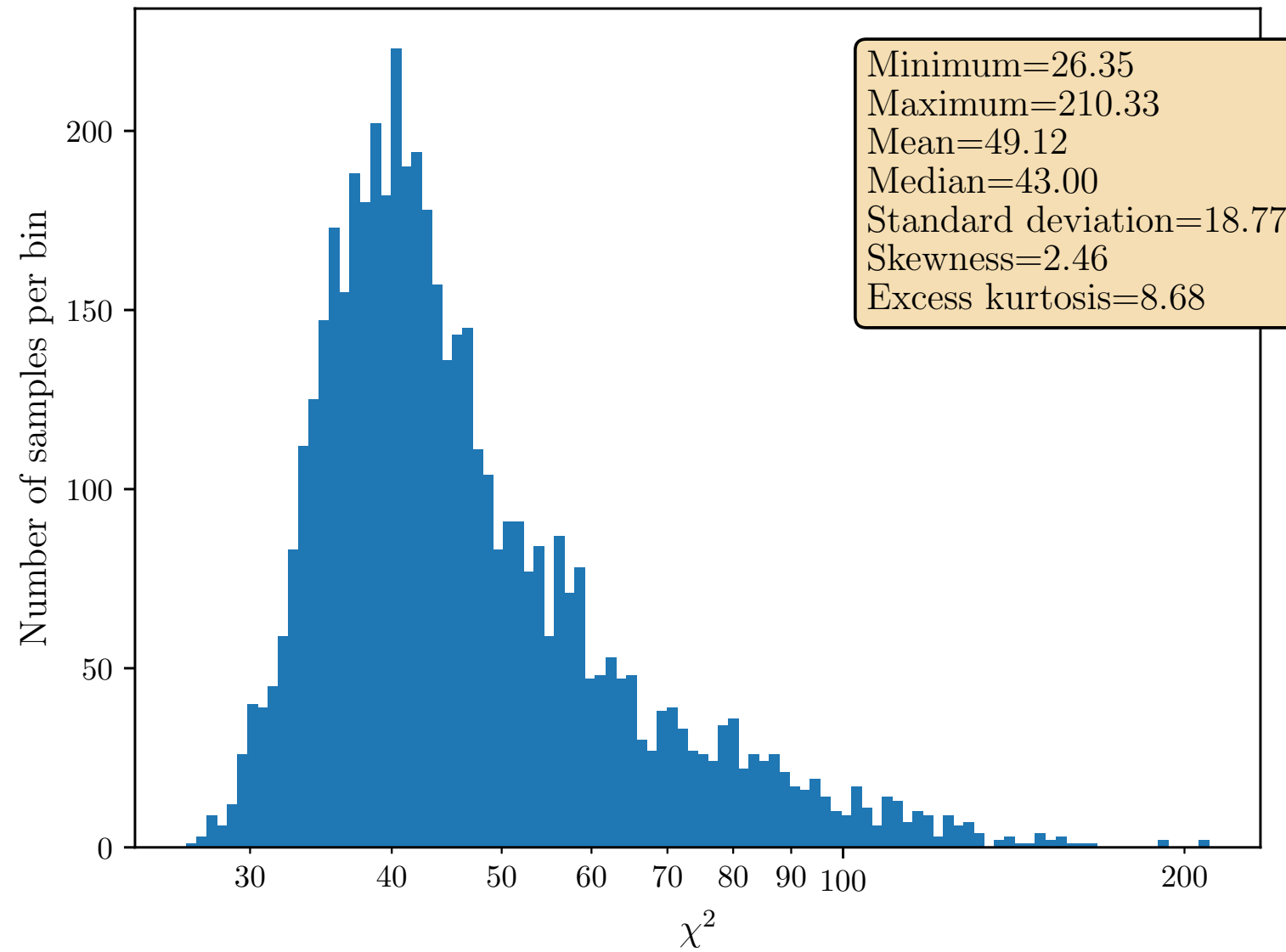
$$\sigma_E = 2\% \quad (9)$$

- Each nuclear data sample k → weight

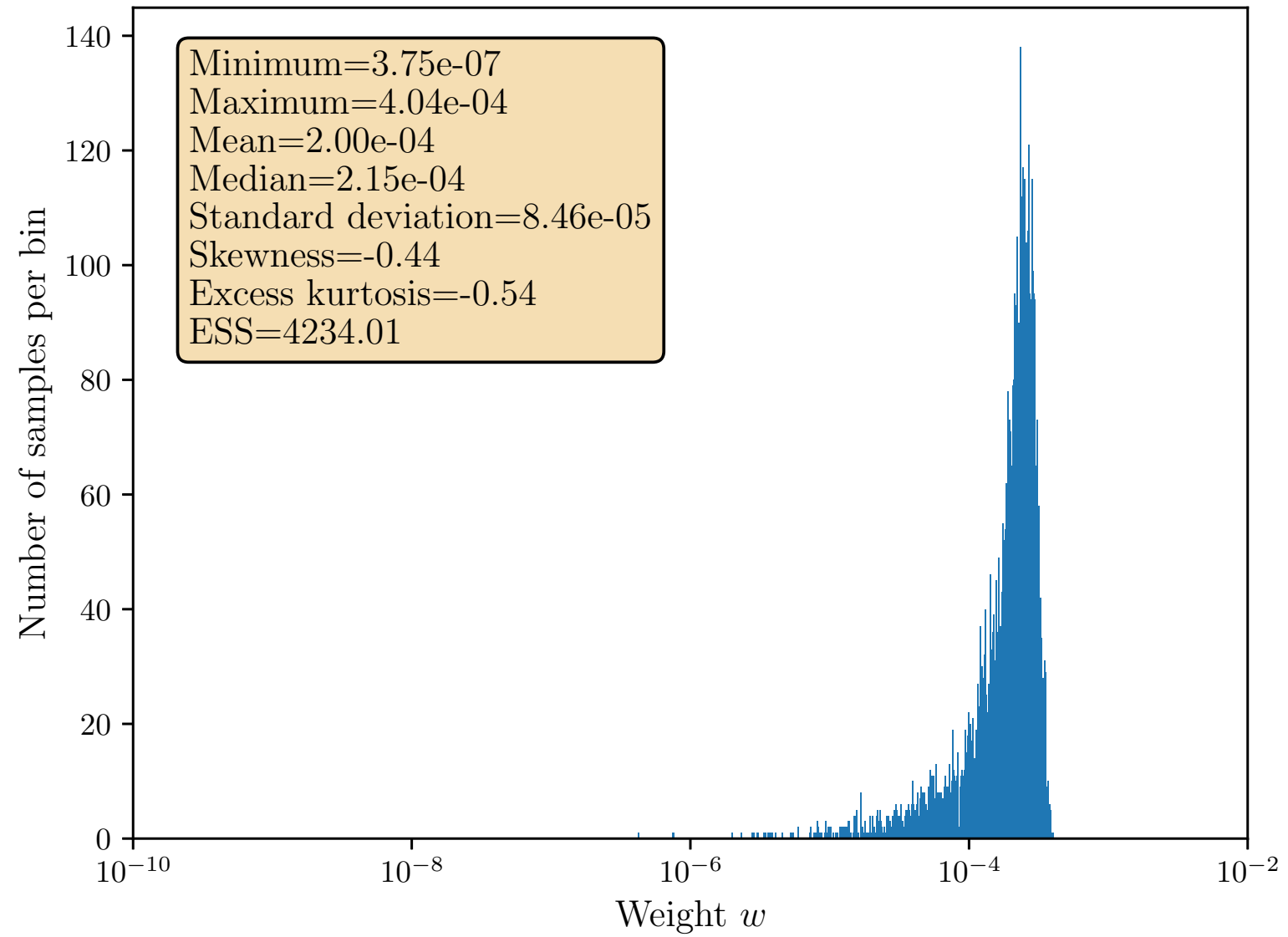
$$w_k = \frac{L(\mathbf{p}_k, \mathbf{x})}{\sum_{\kappa=1}^n L(\mathbf{p}_\kappa, \mathbf{x})} = \frac{\exp(-\chi_k^2/2)}{\sum_{\kappa=1}^n \exp(-\chi_\kappa^2/2)} \quad (10)$$

where $L(\mathbf{p}_k, \mathbf{x})$ → likelihood of the \mathbf{x} experimental observations for a k sample of \mathbf{p} nuclear data

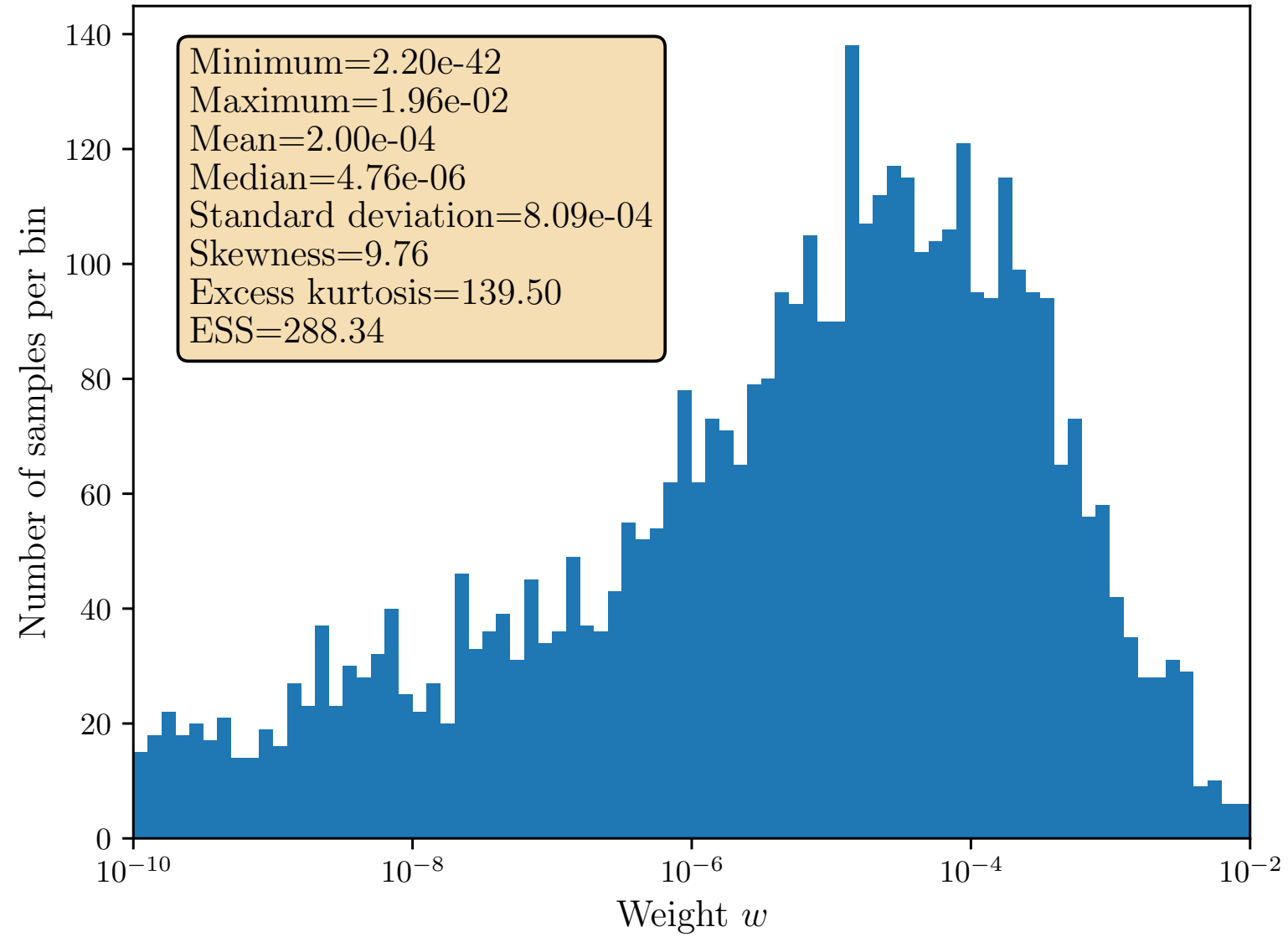
χ^2 histogram



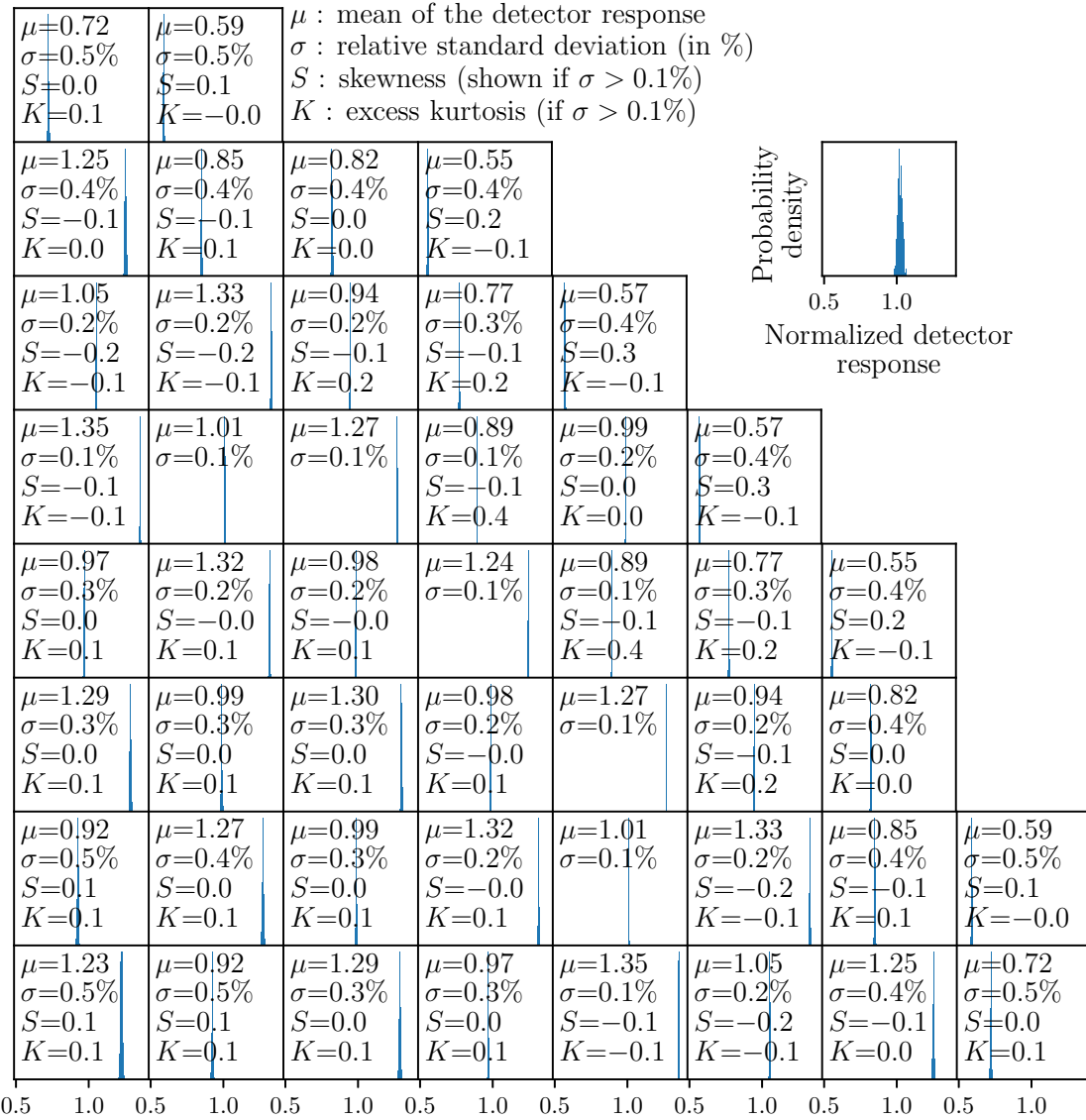
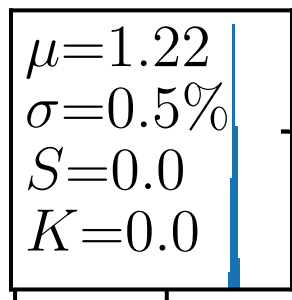
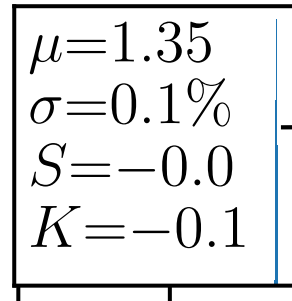
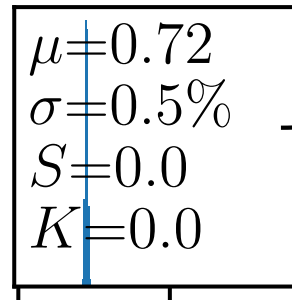
w weight histogram obtained with BFMC



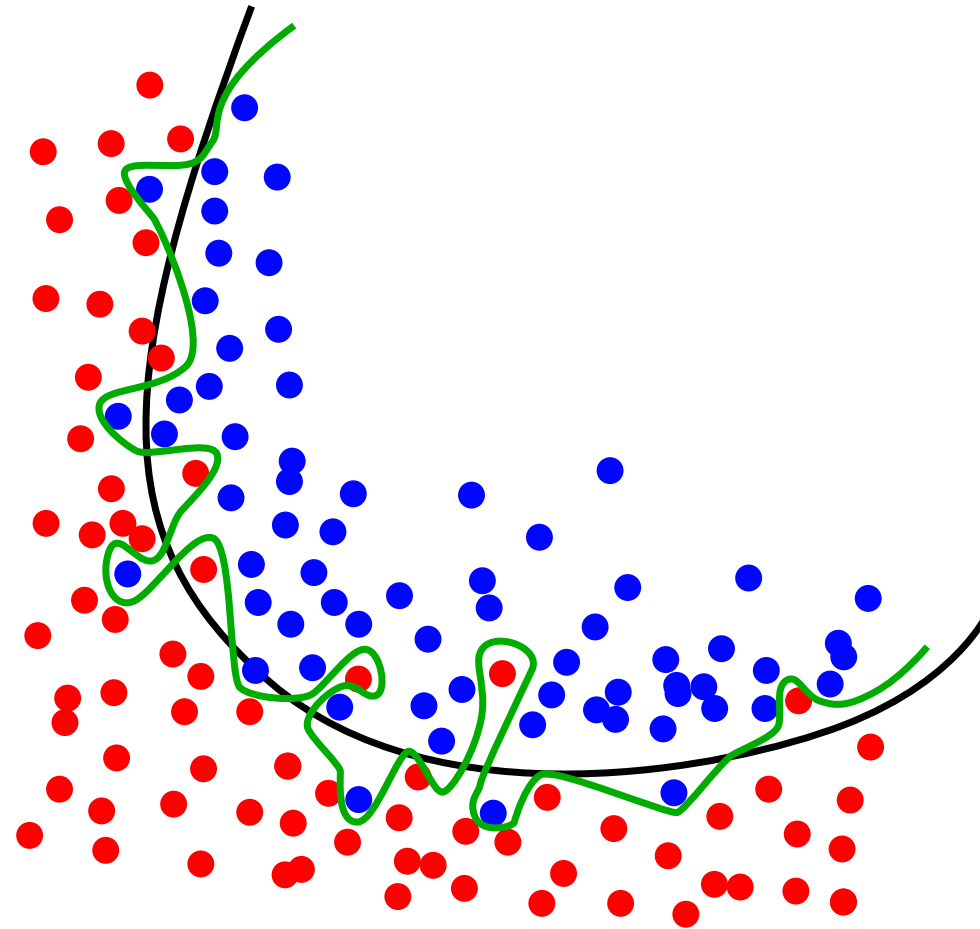
w weight histogram obtained with BMC



Posterior (BMC) detector responses

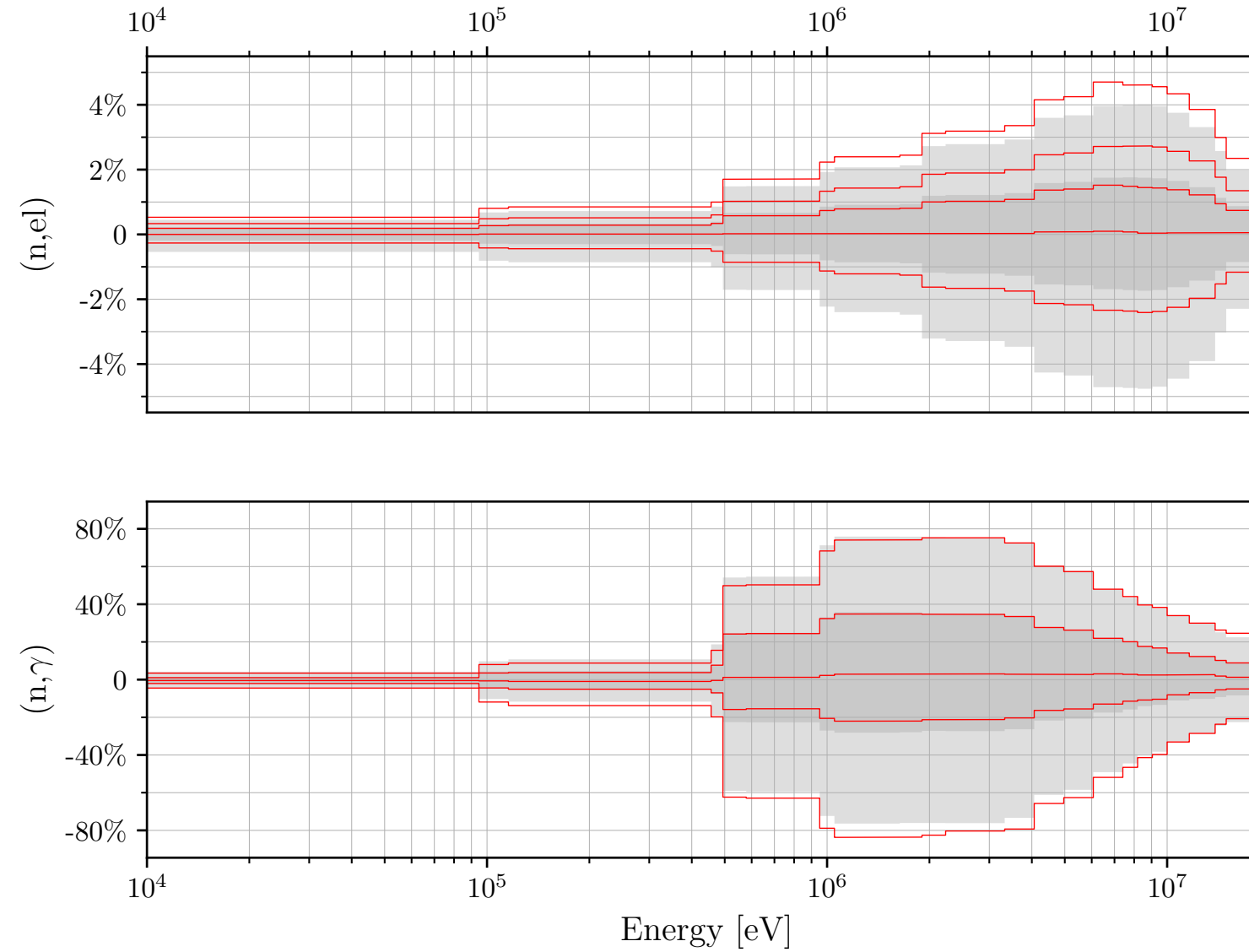


Overfitting illustration, in green

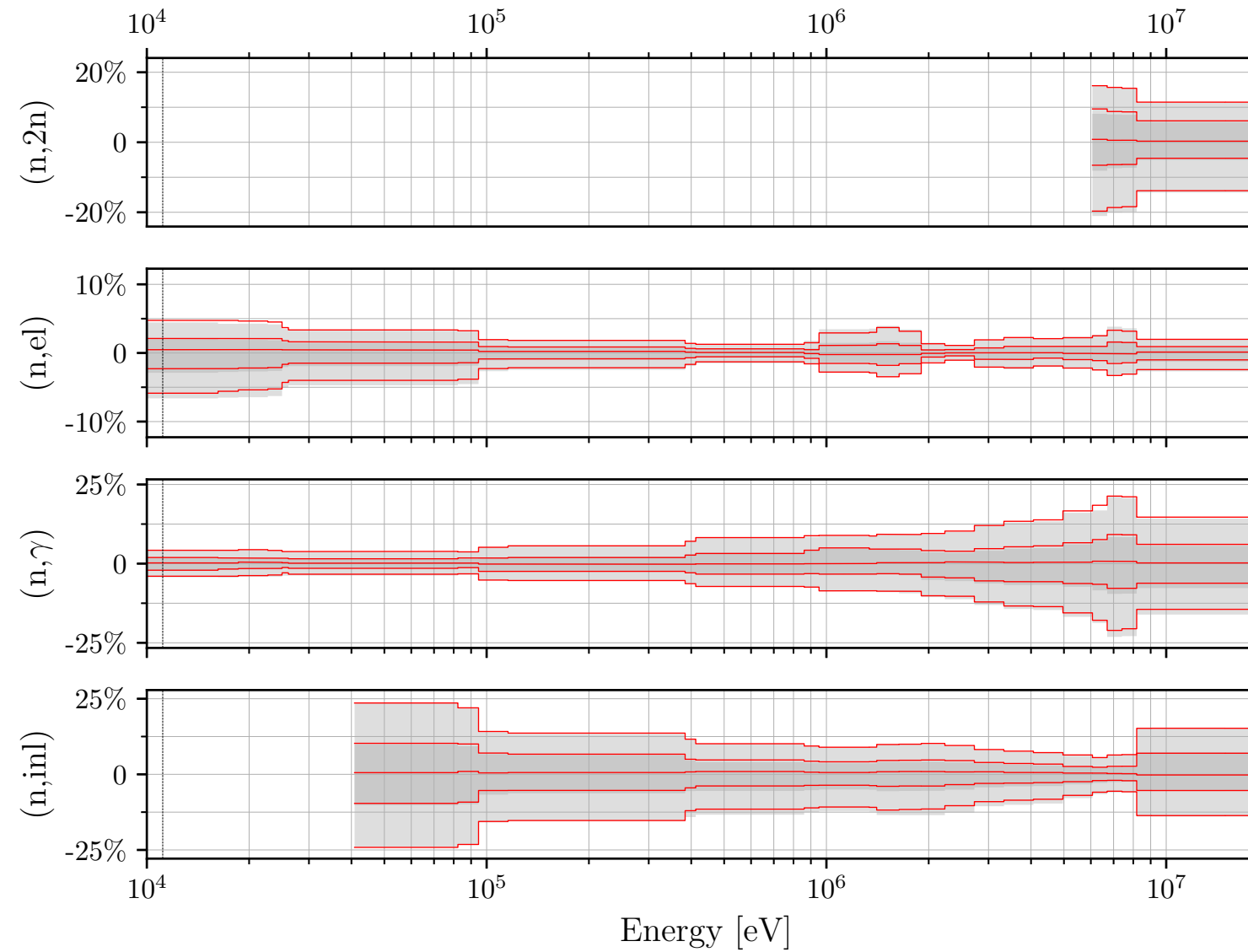


Credits : I. ICKE, Creative Commons BY-SA 4.0 <https://commons.wikimedia.org/wiki/File:Overfitting.svg>

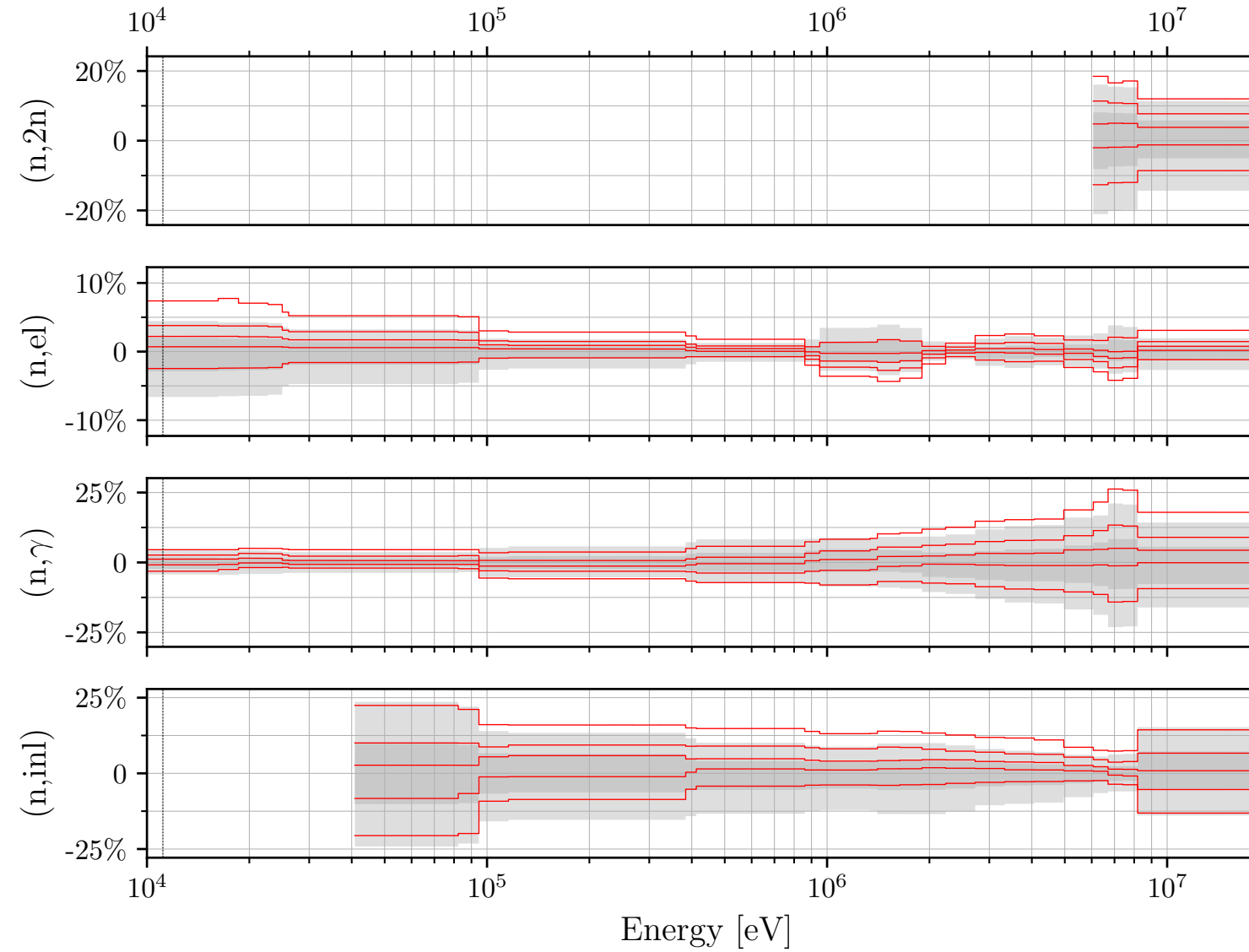
Modifications (red) to five prior quantiles (grey) of **hydrogen** cross sections, with BMC



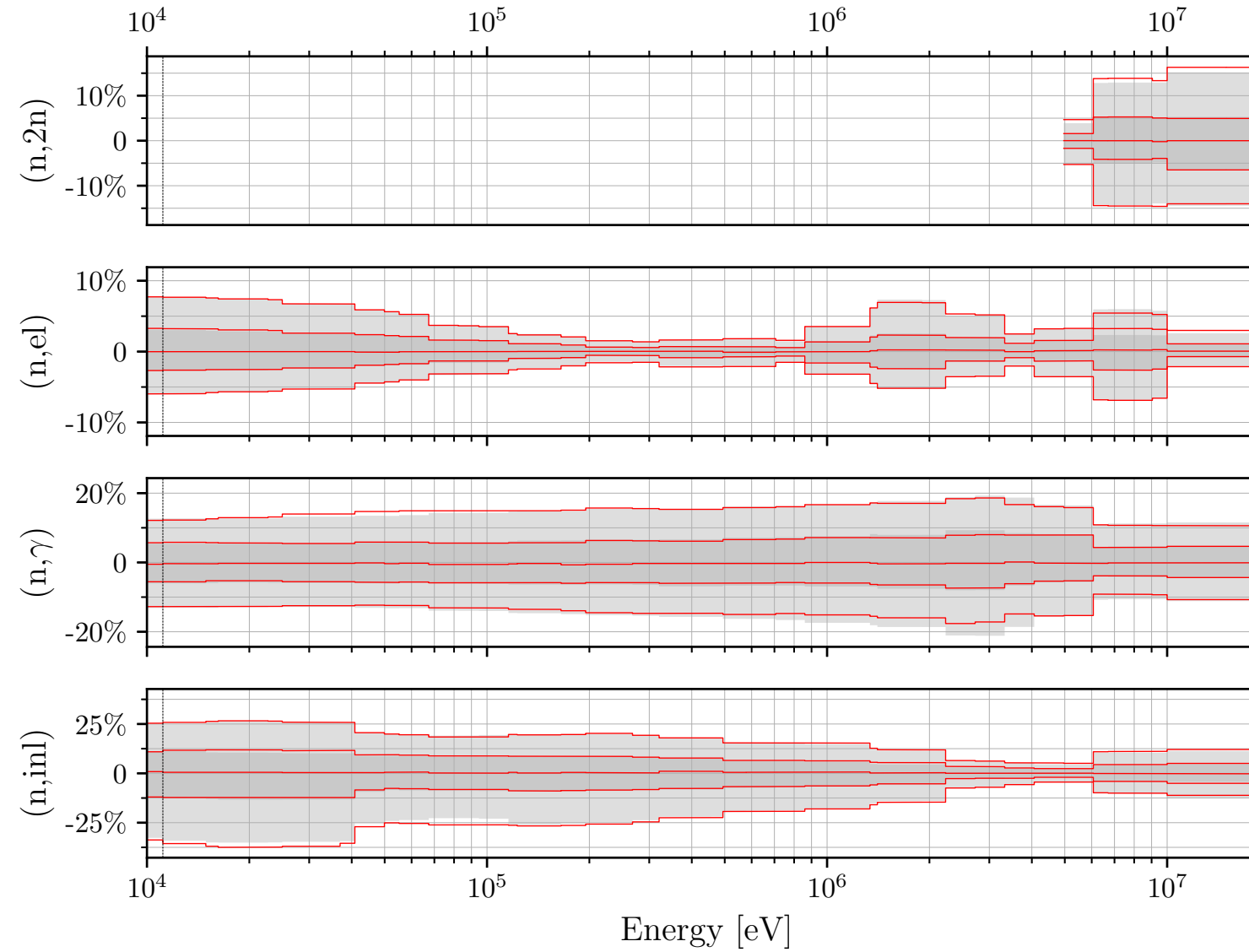
Modifications (red) to five prior quantiles (grey) of uranium 238 cross sections, with BFMC



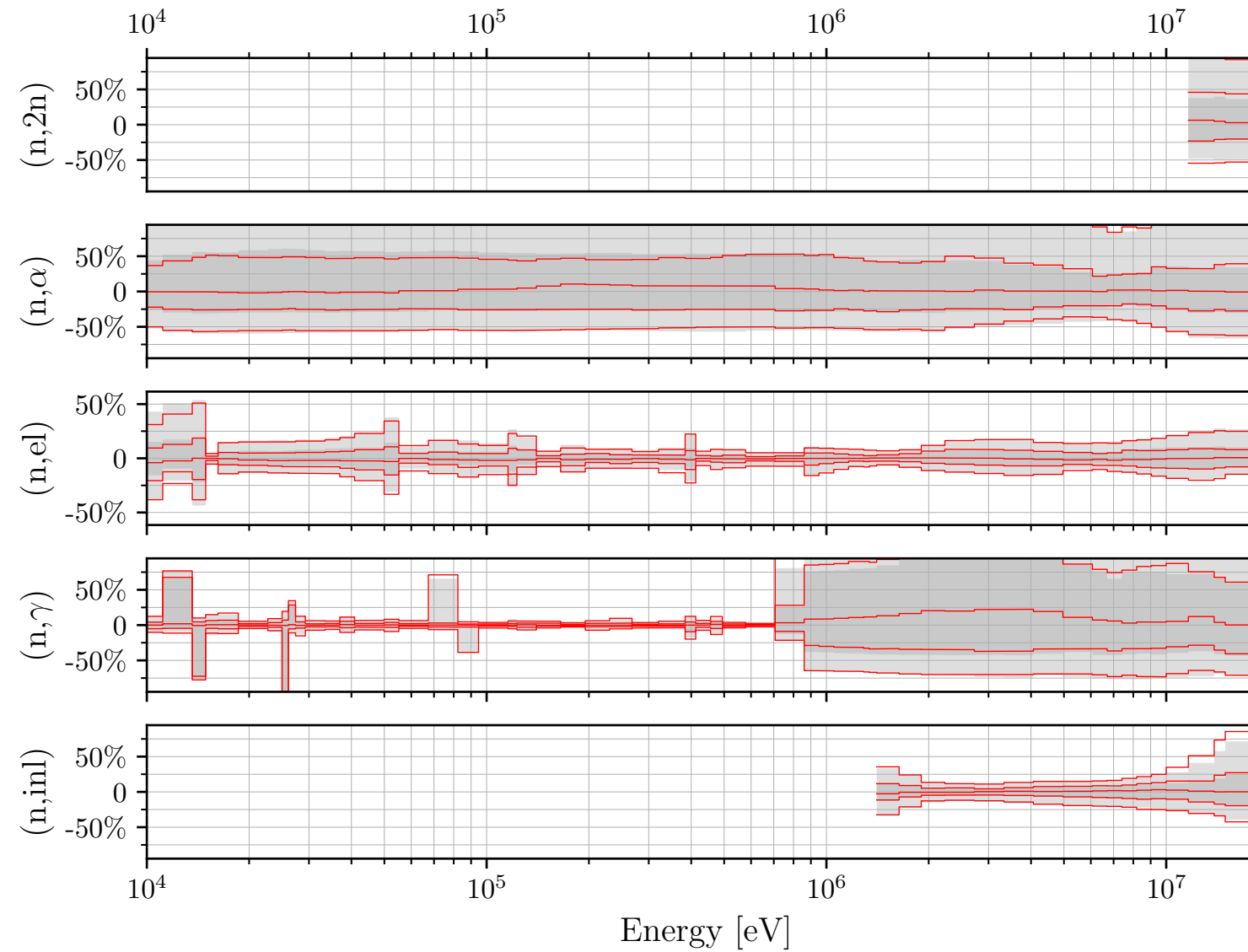
Modifications (red) to five prior quantiles (grey) of uranium 238 cross sections, with BMC



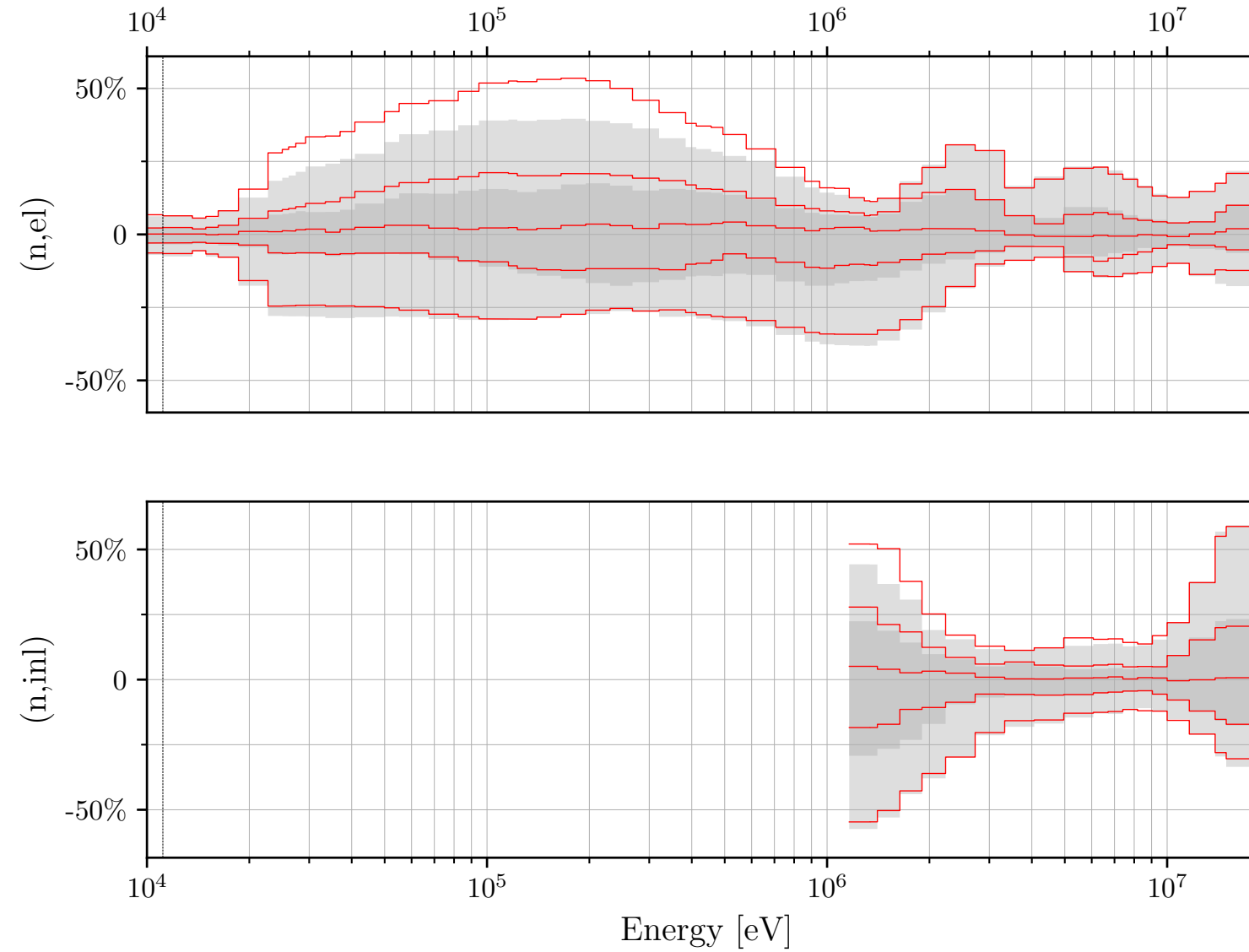
Modifications (red) to five prior quantiles (grey) of uranium 235 cross sections, with BMC



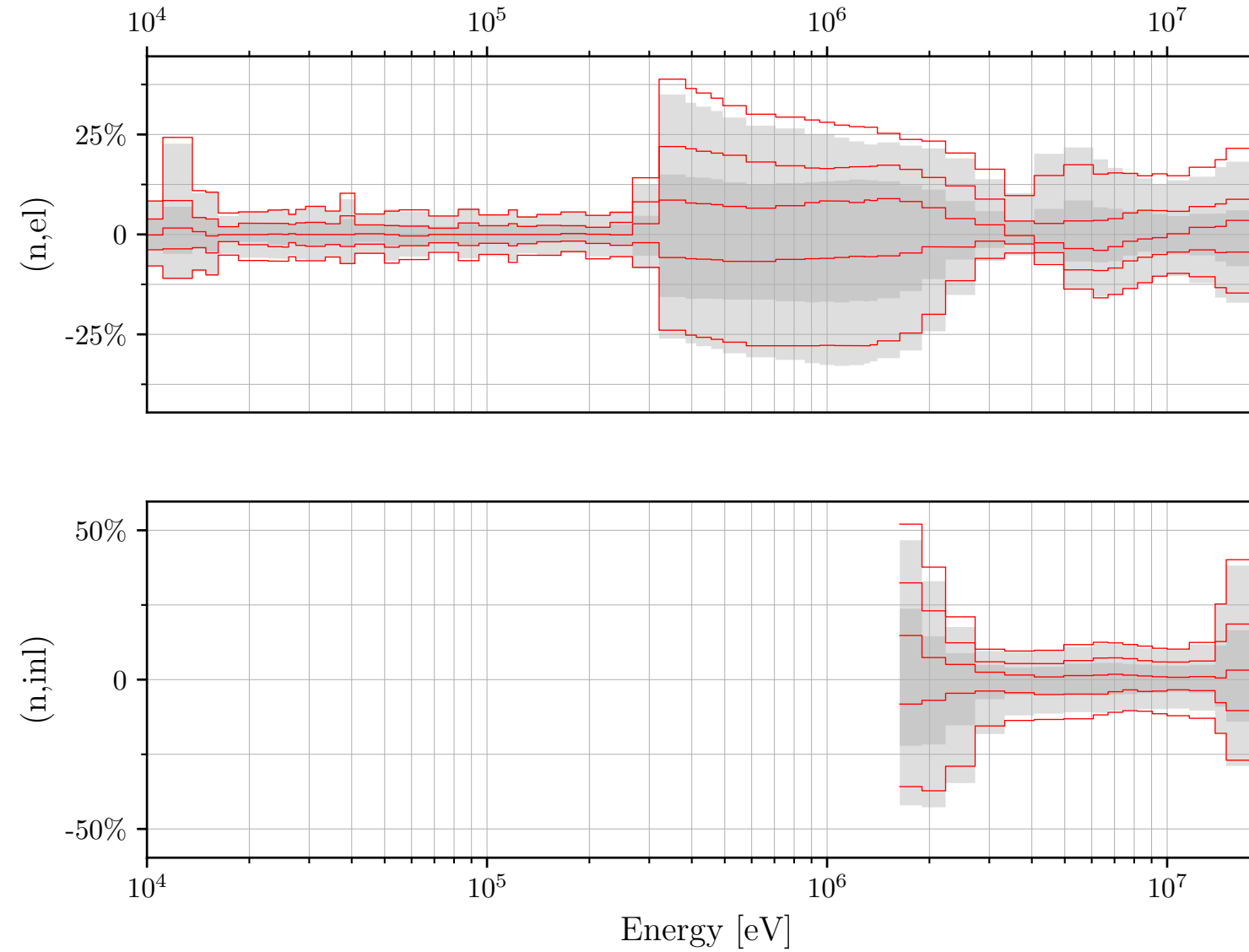
Modifications (red) to five prior quantiles (grey) of nickel 58 cross sections, with BMC



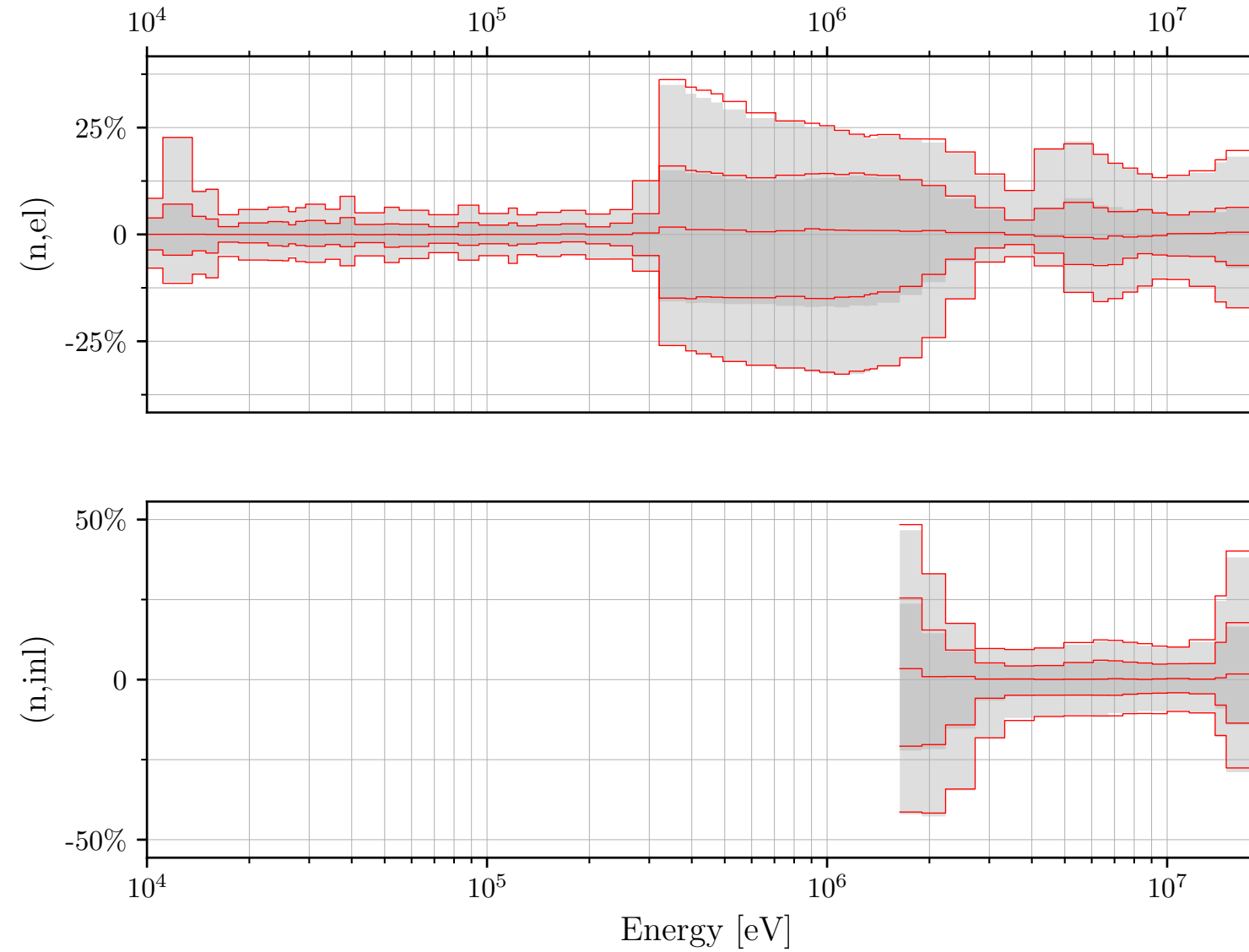
Modifications (red) to five prior quantiles (grey) of zirconium 91 cross sections, with BMC



Modifications (red) to five prior quantiles (grey) of zirconium 90 cross sections, with BMC



Modifications (red) to five prior quantiles (grey) of zirconium 90 cross sections, with BFMC



Pseudorandom number generator

- “The generation of random numbers is too important to be left to chance” (COVEYOU)
- Codes such as **SERPENT** (since version 2.1.0) and MCNP5
 - **Linear congruential generator**

$$X_{n+1} = (a \times X_n + c) \mod m \quad (11)$$

- Nuclear data sampling → **SANDY** → NumPy
 - Since NumPy version 1.17, **permuted congruential generator** (PGC64)
 - Before NumPy 1.17, Mersenne Twister
- Random **selection** of nuclear data
 - Here, relies on Python 3.6.9 → **Mersenne Twister**



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PyNjoy2016: an Open Source System for Producing Cross Sections Libraries for DRAGON5 and SERPENT2

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Presentation outline

(1) Introduction

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(2) Thermal scattering

Thermal scattering

(3) Impact of energy deposition model

Impact of energy
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(4) Propagation of nuclear data uncertainties

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(5) Conclusions

Conclusions

Introduction : what is PyNjoy2016?

- Python wrapper around NJOY2016, in a modified and improved version
- Streamlines processing of complete nuclear data evaluations, producing **consistent**
 - multigroup libraries for DRAGON5, in Draglib format
 - continuous-energy libraries for SERPENT2, in mixed ACE+ENDF-6 format

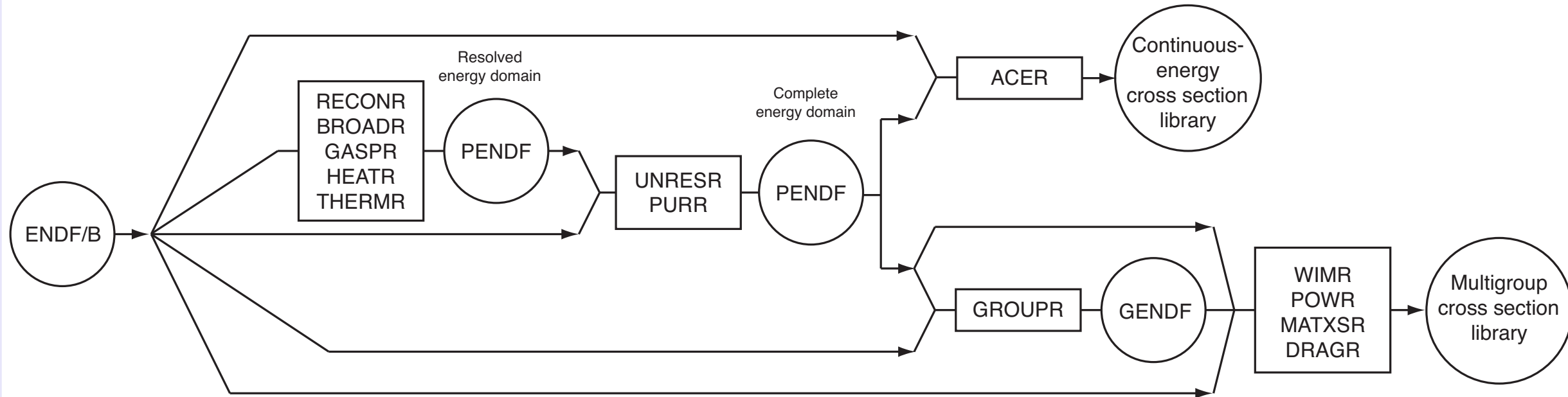


Figure : PyNjoy2016 data flow



A consistent production of multigroup and continuous-energy libraries

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- Tempting to think that an evaluation can only result in a single **ACE file** (no multigroup approximation)
- But it does **depend on NJOY version** and **options**
- Almost inevitably, **different NJOY versions** and **options** used for multigroup library and for default ACE files (as delivered with Monte-Carlo codes)
- Implies **inconsistencies** when comparing deterministic and Monte-Carlo codes
- This additionnal **error** is most often incorrectly **attributed** to the deterministic code, on account of its **deterministic bias**, which is then **inaccurately evaluated**
- For example, **100 pcm difference** on k_{eff} between
 - ACE files produced with PyNjoy2016
 - ACE files delivered by default with SERPENT2based on JEFF-3.1.1 in both cases, on first start-up of Tihange-1
- Vast **majority** of comparisons between Monte-Carlo and deterministic codes in public and industrial literature are **affected** by these **inconsistencies**
- **Computing deterministic bias requires consistency in nuclear data processing**

A lesson learned during non-regression verification : Effective multiplication factor discrepancies, versus PyNjoy2012

$\Delta \ln k_{\text{eff}}$ (pcm) on Rowland's PWR pincell, with DRAGON5 and 172 energy groups :

Burnup (MW·day per ton of initial heavy metal)	0	36,8	1000	2500	5000
(A) NJOY2016 with 118 points in THERMR (default)	15,9	15,5	4,7	8,2	10,5
(B) NJOY2016 with 357 points in THERMR	-0,4	-0,4	-0,2	-0,3	-0,3
(C) NJOY2016 with 357 points in THERMR and backporting the universal physical constants from NJOY2012	0	0	0	0	0
(D) NJOY99 with 357 points in THERMR	0	0	0	0	0

- Discrepancies mostly due to thermal scattering : NJOY uses an **insufficient discretization** of the incident energies, in **THERMR** (calcem subroutine)
- Can reach **hundreds of pcm** in more thermalized systems (Yamamoto and Sugimura, 2006)
- **Both deterministic and Monte-Carlo** codes are affected by this THERMR deficiency
- **Strongly recommend refining** this energy grid, **without waiting** for a complete overhaul of THERMR → meanwhile, NJOY users are getting a **biased answer**

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First start-up of Tihange-1, a 900 MWe PWR

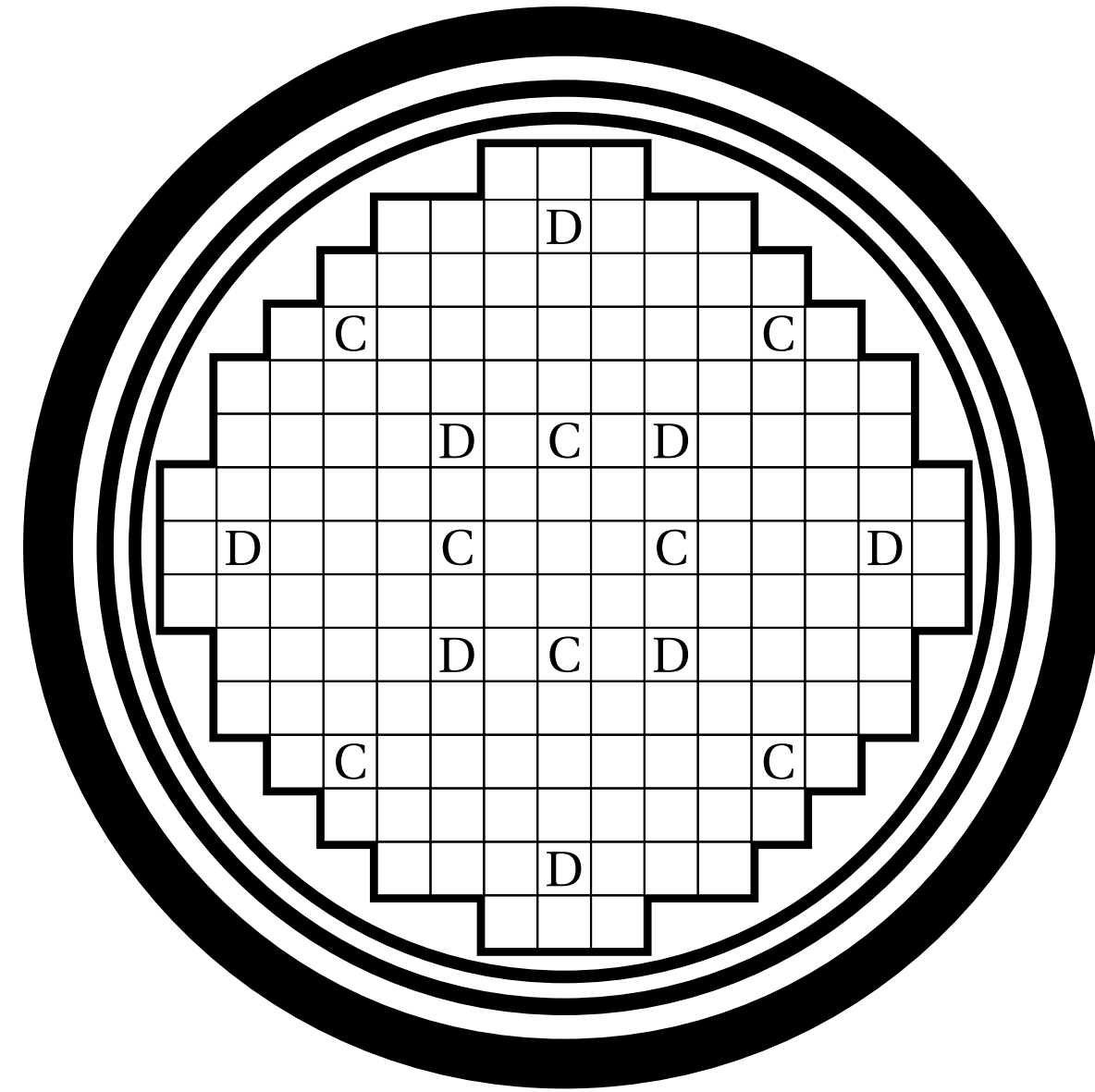
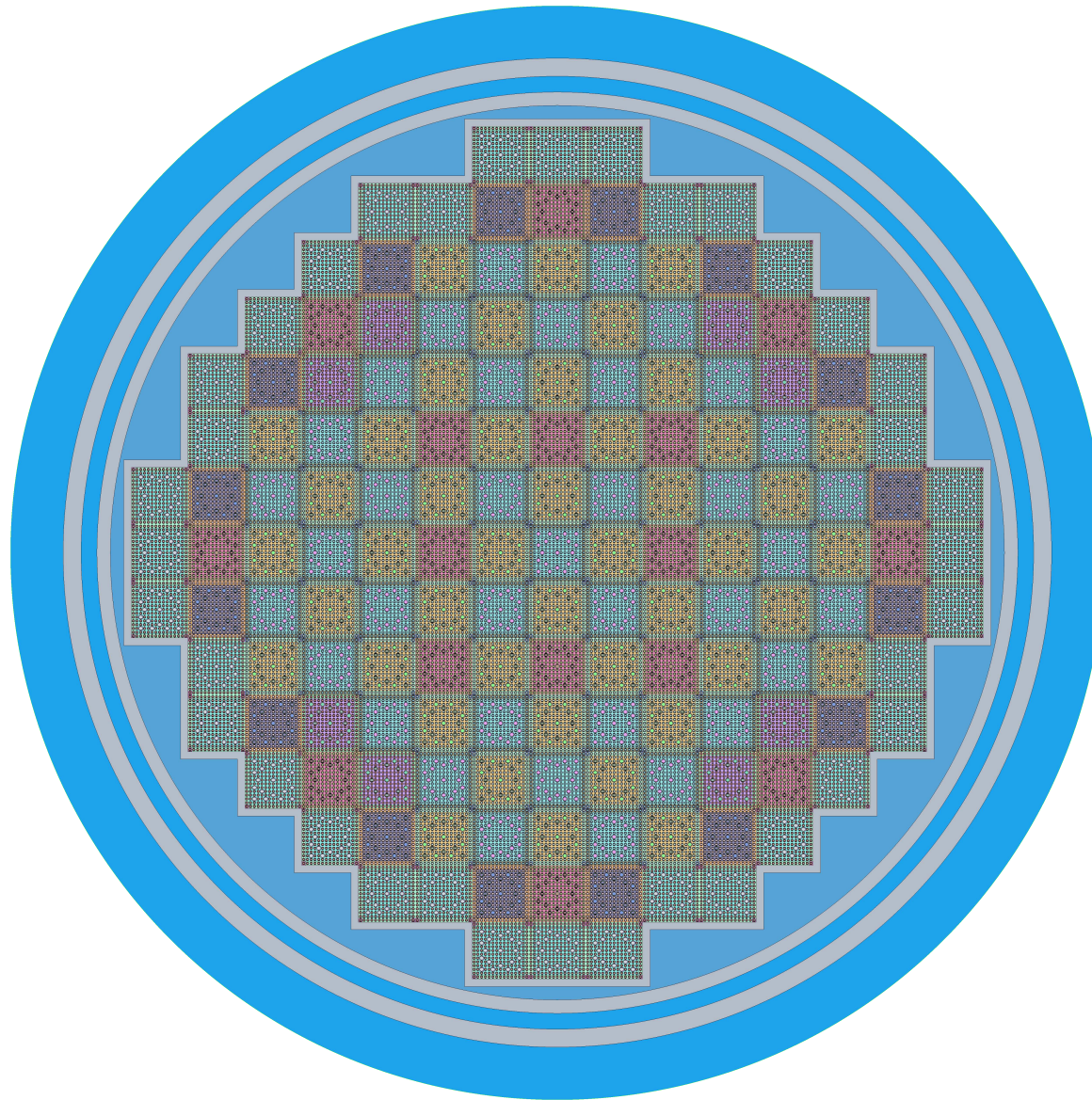
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Impact of energy deposition model (1/2)

Default in SERPENT2 : an approximate energy is deposited only at fission sites

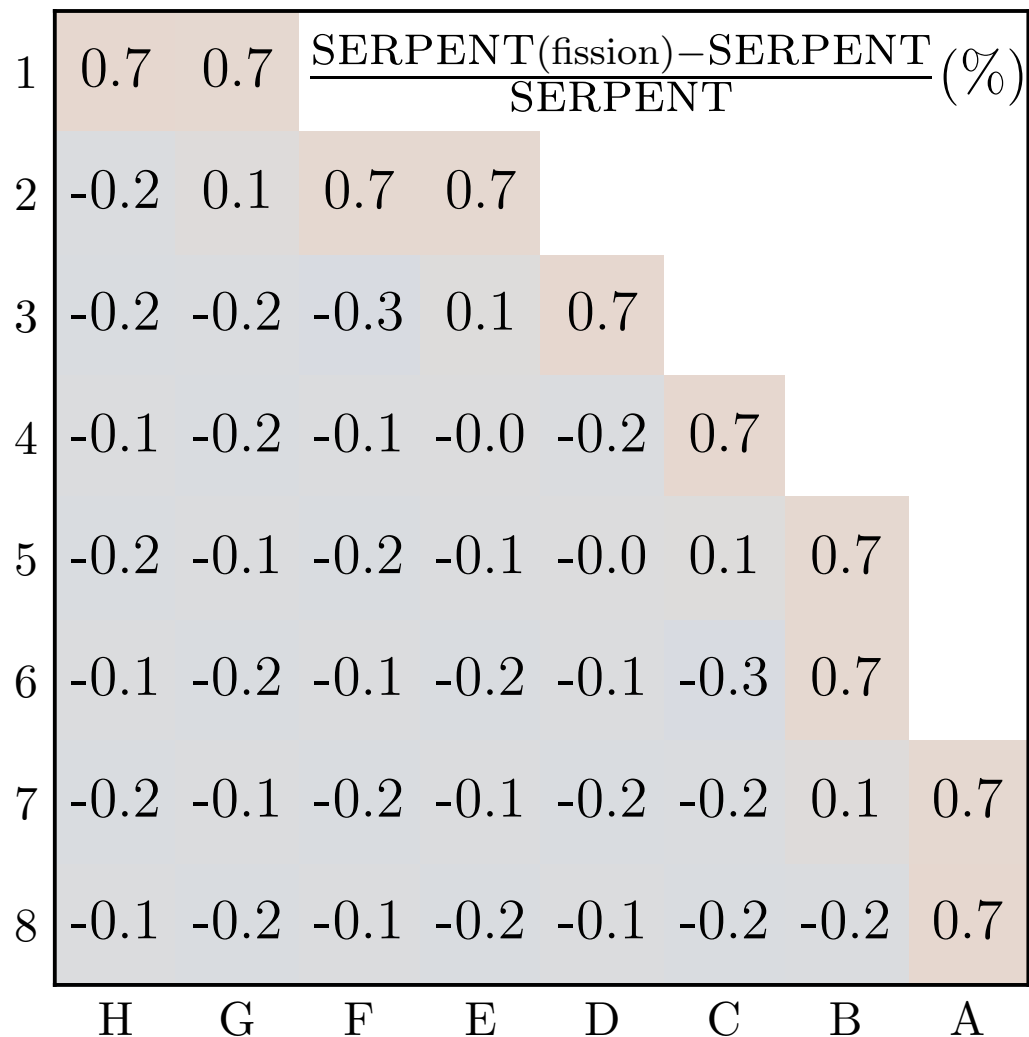
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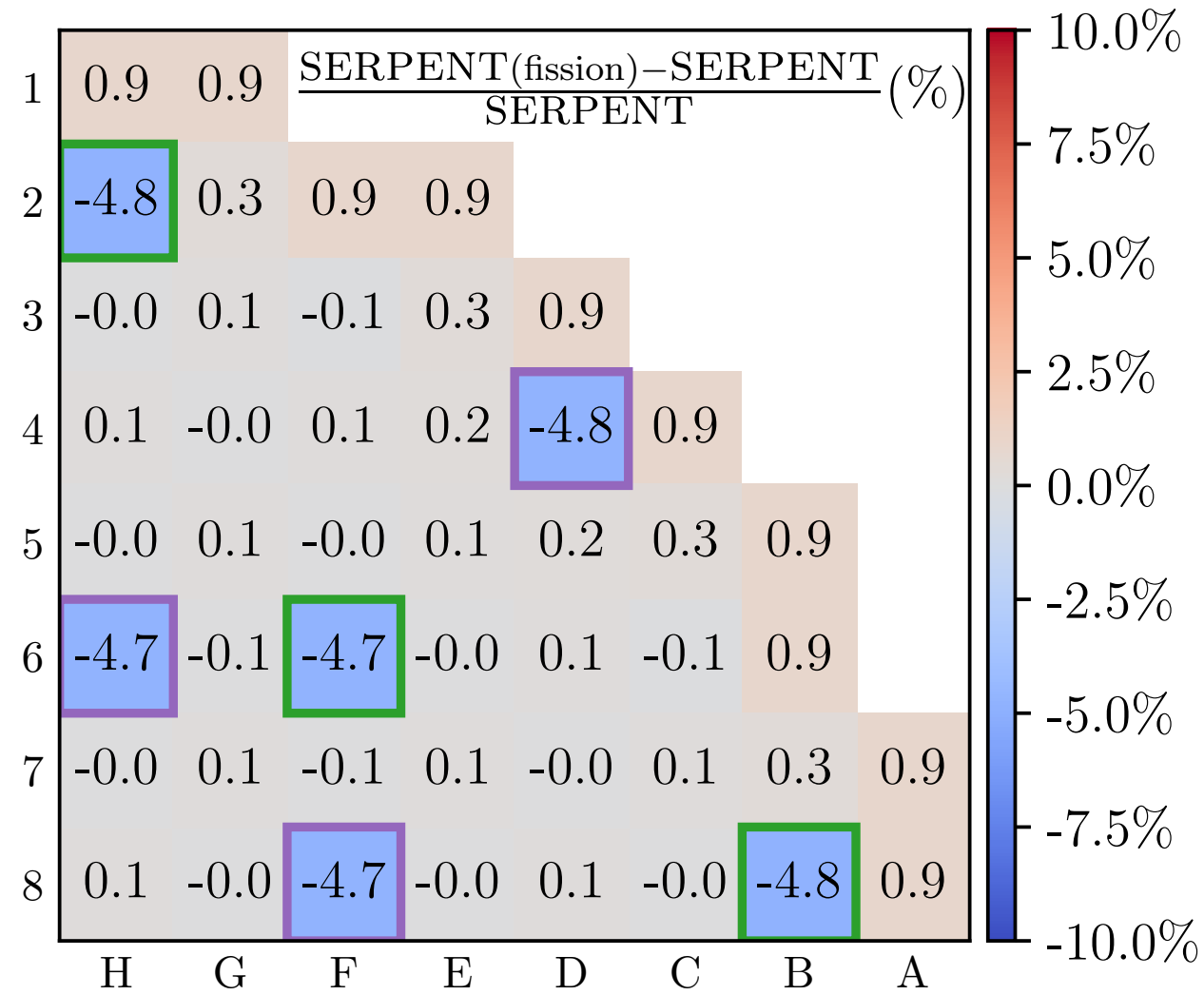
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All rods out



Inserted control rods (purple and green boxes)

Impact of energy deposition model (2/2)

SERPENT2 advanced energy deposition model

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- When comparing codes, the most common attitude regarding the previous **approximate** model is to **ignore** its consequences
- Here again, a deterministic code is often blamed for this **error, erroneously labeled as deterministic bias**
- SERPENT2 also features an **advanced energy deposition model**
- For that, relies on files mixing ACE and ENDF-6 formats, but such **files are not widely available**
- PyNjoy2016 has the ability to produce such ACE+ENDF-6 files, to compute properly
 - **Power distribution**, even without depletion
 - **Depletion**, because burnup is an amount of energy deposited (MW·day) per unit mass (ton) → if incorrectly estimated, a drift will appear during depletion, even on k_{eff}
- **Unresolved resonance range** has no tangible impact on our use case, but is nevertheless properly taken into account in PyNjoy2016 for potential future uses on systems with larger proportions of fast or epithermal neutrons
- PyNjoy2016 also supports energy deposition following **photon transport**

Propagation of uncertainties related to nuclear data (1/2)

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1) **Perturbation theory** → some drawbacks

→ Difficult to propagate through **self-shielding** or a **multiphysics** coupling (transients, etc)

→ Cannot access the complete distribution, but **only the mean** and **standard deviation**

Advantage → very **fast** and **powerful**, as long as its drawbacks are not blocking issues for the desired use

2) **Total Monte-Carlo** (sampling)

→ Propagation through subsequent codes without modification or simplification of any kind (**self-shielding, multiphysics...**)

→ Access the **complete distribution** on a quantity of interest, without approximation

→ Reference solution, comes with higher **computational cost**

→ **Convergence** must be verified

Propagation of uncertainties related to nuclear data (2/2)

PyNjoy2016 has capability to produce randomly **sampled ACE** and **DRAGLIB** files on multiple CPUs (in parallel), taking as a basis either :

- 1) **presampled TENDL** files in ENDF-6 format, sampled upstream of its nuclear physics models
 - **Continuously** varying uncertainties
 - **Not necessarily Gaussian**
 - But no TENDL files for most important **heavy** isotopes ($^{233,235,238}\text{U}$, ^{239}Pu , ^{232}Th) and nor for lightest nuclei, consisting of **less than 20 nucleons**, due to optical model limitations
 - 2) ENDF-6 files **sampled** Gaussianly within multigroup **covariance** matrices, with on-the-fly calls to **SANDY** (Fiorito, 2017)
 - More **adventurous** path, since **covariance** formats are more **heterogeneous** than the homogeneous TENDL formats (derived from a single code chain)
- See companion presentation on Wednesday evening for such an uncertainty propagation

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Shall we merge DRAGR into NJOY2016 main branch?

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- NJOY2016 documentation says that "the **mission** of NJOY is to take basic data from the nuclear data library and **convert it** into the **forms needed** for applications"
- Therefore, we believe **DRAGR should be integrated** into NJOY2016 main branch
- Without such an inclusion, the NJOY community may become increasingly divided, having more different versions being used, instead of **benefiting from a community effect**
- Added a **non-regression test** similar to those of NJOY2016, but specific to DRAGR
 - Using the **same ENDF-6** files already used in the non-regression testing of NJOY2016 (does not burden its repository)
 - As **short** as possible : does not include all the isotopes of an evaluation (typically between 300 and 800 isotopes), however all possible use cases are covered
- **DRAGR** is thoroughly **documented**, in a \LaTeX section following NJOY documentation format
- **Same** path should apply to **resonant upscattering** RESKR module, originally from NECP-Atlas (J. Xu, T. Zu and L. Cao, Xi'an Jiaotong University, China, 2019)

Conclusions

- **PyNjoy2016** is dedicated to the production of :
 - **multigroup libraries** in DRAGLIB format, for the **DRAGON5** deterministic code
 - **continuous-energy ACE** files, supporting the deposition energy model of **SERPENT2**
 - **Deterministic bias** of a calculation scheme based on DRAGON5 can now be precisely **calculated** by consistently comparing its results with SERPENT2
 - Such a **consistency** is a rare feature provided by the simultaneous library production : the **same NJOY2016** run, in the **same version** and with the **same options** are used to produce both libraries
 - As an example of its importance, **100 pcm** reactivity difference between ACE files delivered with SERPENT2 and those produced with PyNjoy2016 (for same nuclear data)
 - Open nature of NJOY2016 implies that PyNjoy2016 can be fully **open source software** (BSD license)
- github.com/IRSN/PyNjoy2016
- Usefully complementing the state-of-the-art **DRAGON5** deterministic lattice code, also open source and, in that sense, **unique**

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- [Riku Tuominen](#) (VTT) for sharing with us his `runnjoy_kermas.pl` Perl script that enables SERPENT2 precise energy deposition model
- [Nicolò Abrate](#) (Politecnico di Torino) for releasing his NDL software (Nuclear Data Library processing tools) which helped us ordering the NJOY module calls, in particular regarding PURR, HEATR and GASPR
- [Paul Romano](#) (ANL) for his fruitful remarks on THERMR

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