
Model-order reduction for multiphysics reactor applications

Jean Ragusa

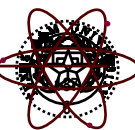
Department of Nuclear Engineering
Institute for Scientific Computation
Center for Large-Scale Scientific Simulations



TEXAS A&M
UNIVERSITY®

jean.ragusa@tamu.edu

Joint ICTP-IAEA Advanced School/Workshop on Computational Nuclear Science and Engineering,
May 26, 2022



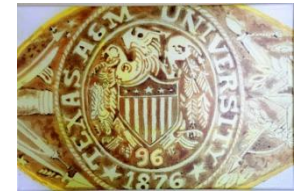
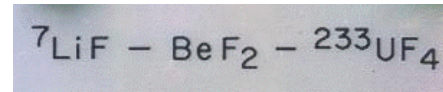
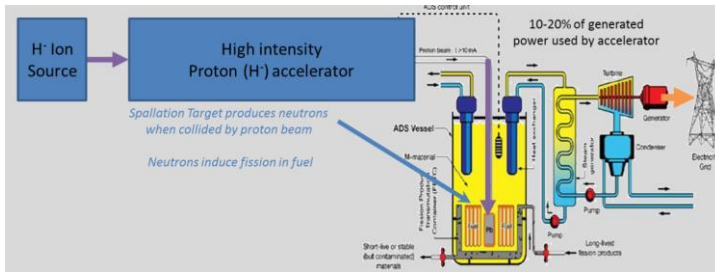


← That's me (on GitHub



← That's me (in real life)

- Accelerator-driven production of tritium (mid-90's)

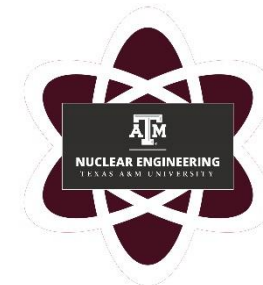


- Near real-time PWR accident simulator for crisis management (early 2000's)

Reactor physics and Applied Math Department



- 2004-present: Nuclear engineering, Texas A&M U.
Computational radiation transport, Multiphysics, and
Predictive science <https://multiphysics.engr.tamu.edu/>



My research interests

- **Radiation transport**

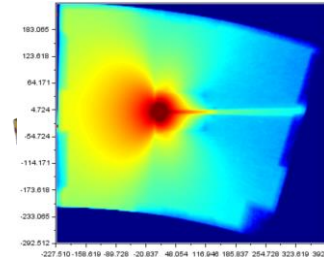
Predictive Science Academic Alliance Program (PSAAP)



CERT

Center for Exascale Radiation Transport

<http://class.tamu.edu/cert>



Stockpile stewardship



- **Multiphysics software development (Griffin, Pronghorn, RELAP)**

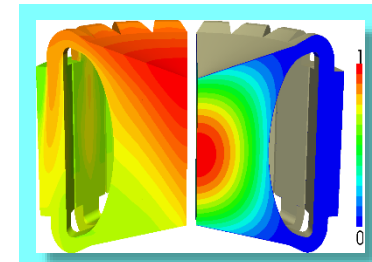
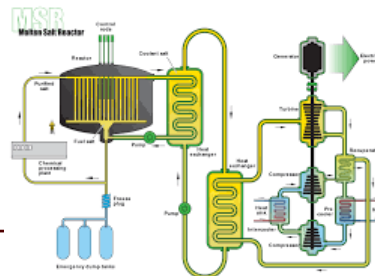
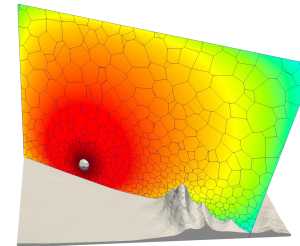
MOOSE



- **Data sciences and machine-learning**

Nuclear radiation effects

Multiphysics model reduction



Acknowledgements: (1/2)

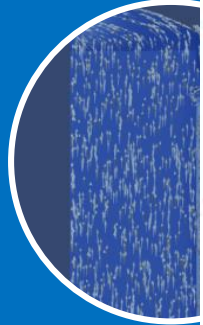
- **NEUP-IRP (2017-2021)**

<https://nustem.engr.tamu.edu/>



NuSTEM is advancing science and engineering to develop the technologies and experts needed for future Molten Salt Reactors

Sponsor:	Universities	NuSTEM Students
U.S. D.O.E. NEUP Program, Integrated Research Project, "Grand Challenge for Nuclear Energy"	Texas A&M University, University of California Berkeley, University of Wisconsin	Undergraduate: 3 Graduate: 14 Additional Contributing Students: 26
Award Amount: \$3M	Faculty: 10	



Modeling and simulation

- Development of models for phenomena in MSRs
- Application of Science for reactor design optimization and uncertainty quantification
- System performance



Electrodes for molten fluoride salt electrochemical analysis

1 cm

Education and training: development of human capital and expertise

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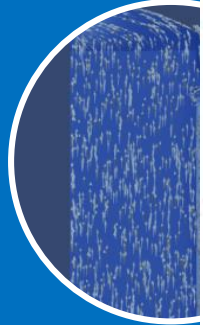
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- “Models with Multiple Levels of Fidelity, Tractability, and Computational Cost for Nuclear Weapon Radiation Effects”
 - *DOD/DTRA (2017-2021)*
 - *Highlights:*
 - Development of reduced-order models for radiation transport



The screenshot shows the Amazon product page for the book "The Effects of Nuclear Weapons" by the Department of Defense (Author) and Samuel Glasstone (Editor). The book is a paperback, published on December 28, 2020, and is priced at \$34.95. The cover features a nuclear mushroom cloud. The page also displays the book's ISBN-13 (979-8580738406), dimensions (7 x 1.34 x 10 inches), and language (English). A "Look inside" button is visible above the book cover.

Format	Price	Availability
Kindle	\$9.99	Read with Our Free App
Hardcover	\$71.95	4 Used from \$88.10 4 New from \$71.95
Paperback	\$34.95	1 New from \$34.95

The Effects of Nuclear Weapons Paperback – December 28, 2020
by Department of Defense (Author), Samuel Glasstone (Editor)
★★★★☆ 24 ratings

Print length: 594 pages
Language: English
Publication date: December 28, 2020
Dimensions: 7 x 1.34 x 10 inches
ISBN-13: 979-8580738406



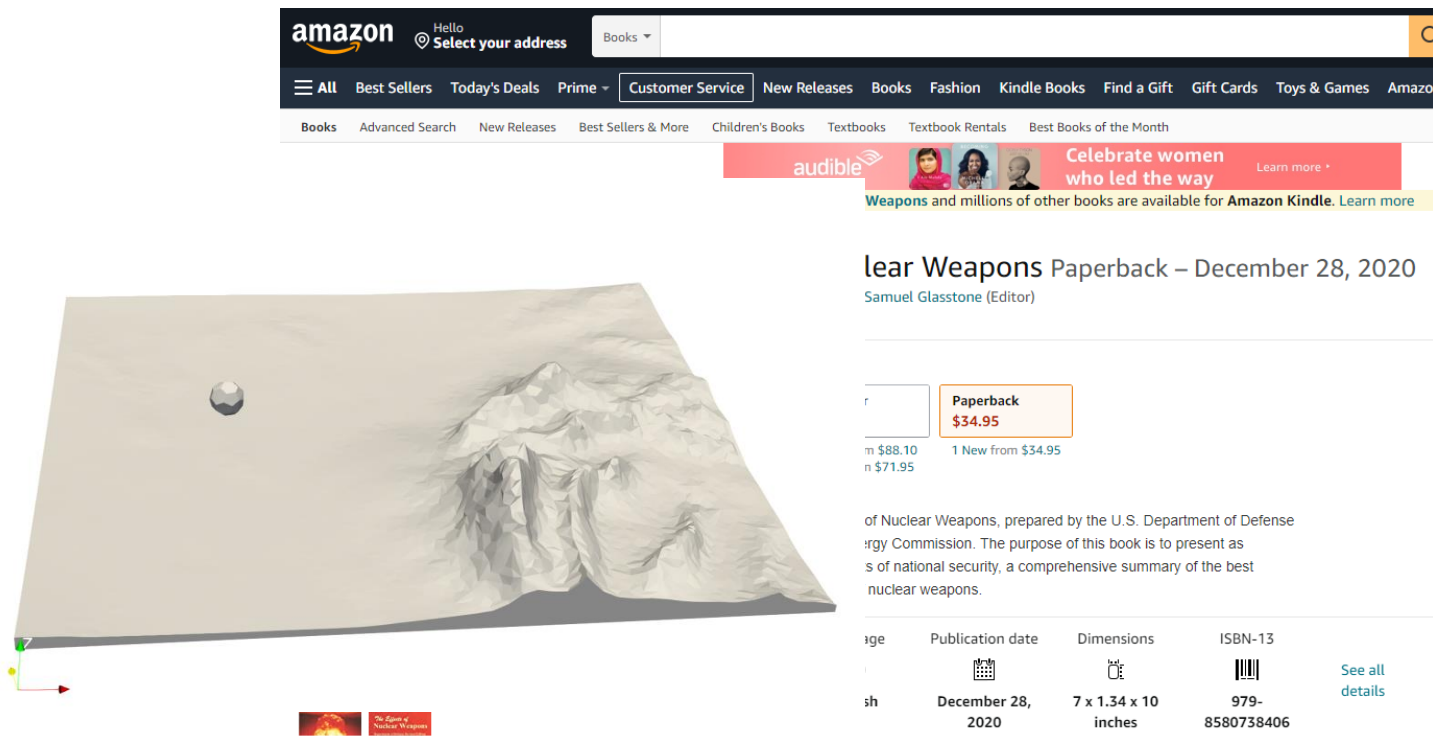
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Samuel Glasstone (Editor)

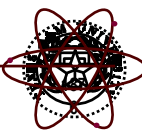
Paperback \$34.95

Original price \$88.10
New from \$71.95
1 New from \$34.95

of Nuclear Weapons, prepared by the U.S. Department of Defense
rgy Commission. The purpose of this book is to present as
s of national security, a comprehensive summary of the best
nuclear weapons.

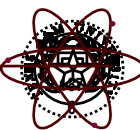
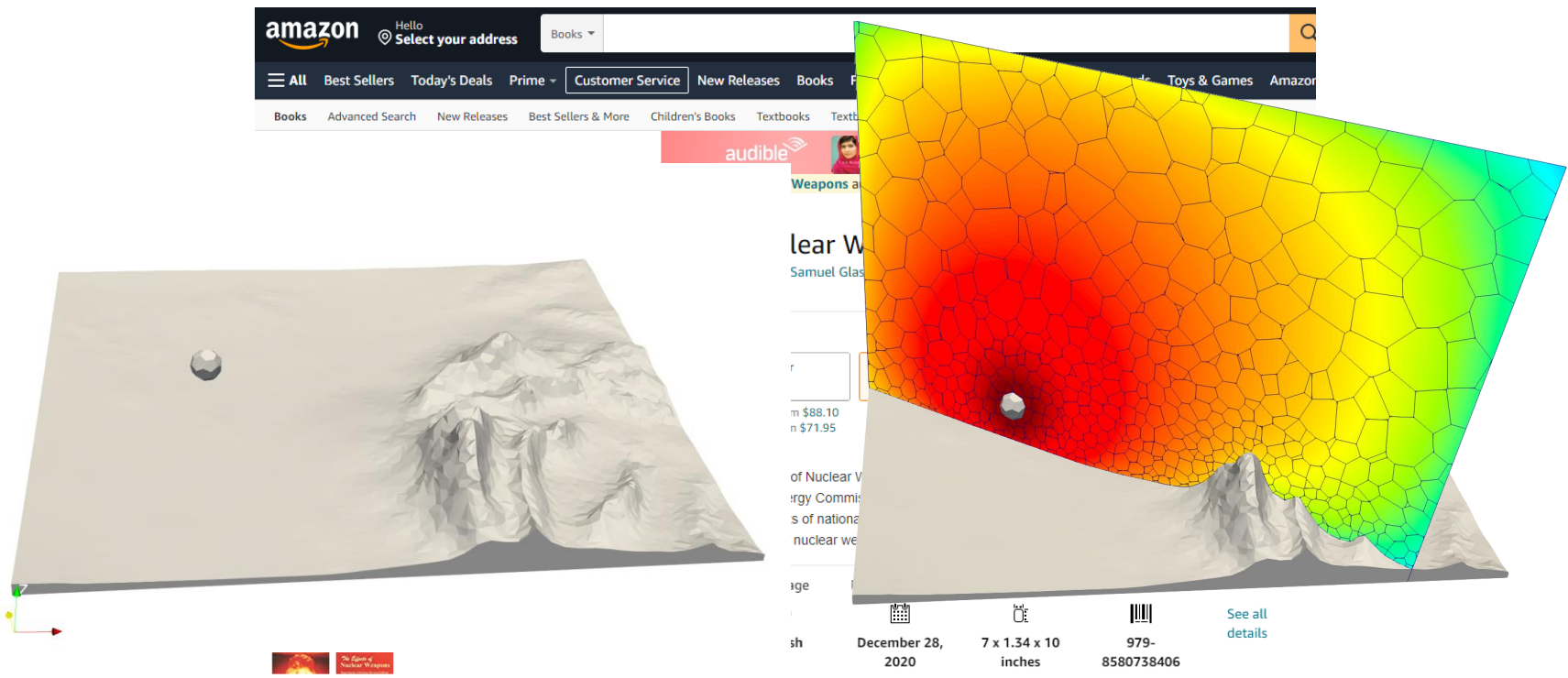
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See all details



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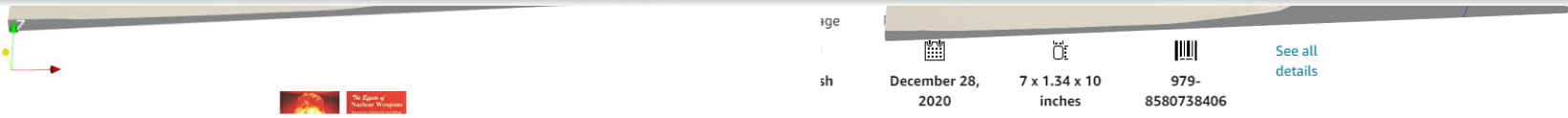


Quantities of Interest, QoI

- Functionals of the computed solution:

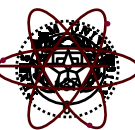
$$QoI = \int_0^{\infty} dE \int_{\text{RoI}} d^3r \varrho(\mathbf{r}, E) \int_{4\pi} d\Omega \Psi(\mathbf{r}, E, \Omega)$$

- Examples: dose, dose rates, fluence, fluence rates, radiation fluxes through boundaries, SREMP and SGEMP fields.
- Usually defined on a subset of the computational domain (= [Region of Interest](#))
- Can be transferred to other physics models to compute important effects (bio., electronic, etc.).

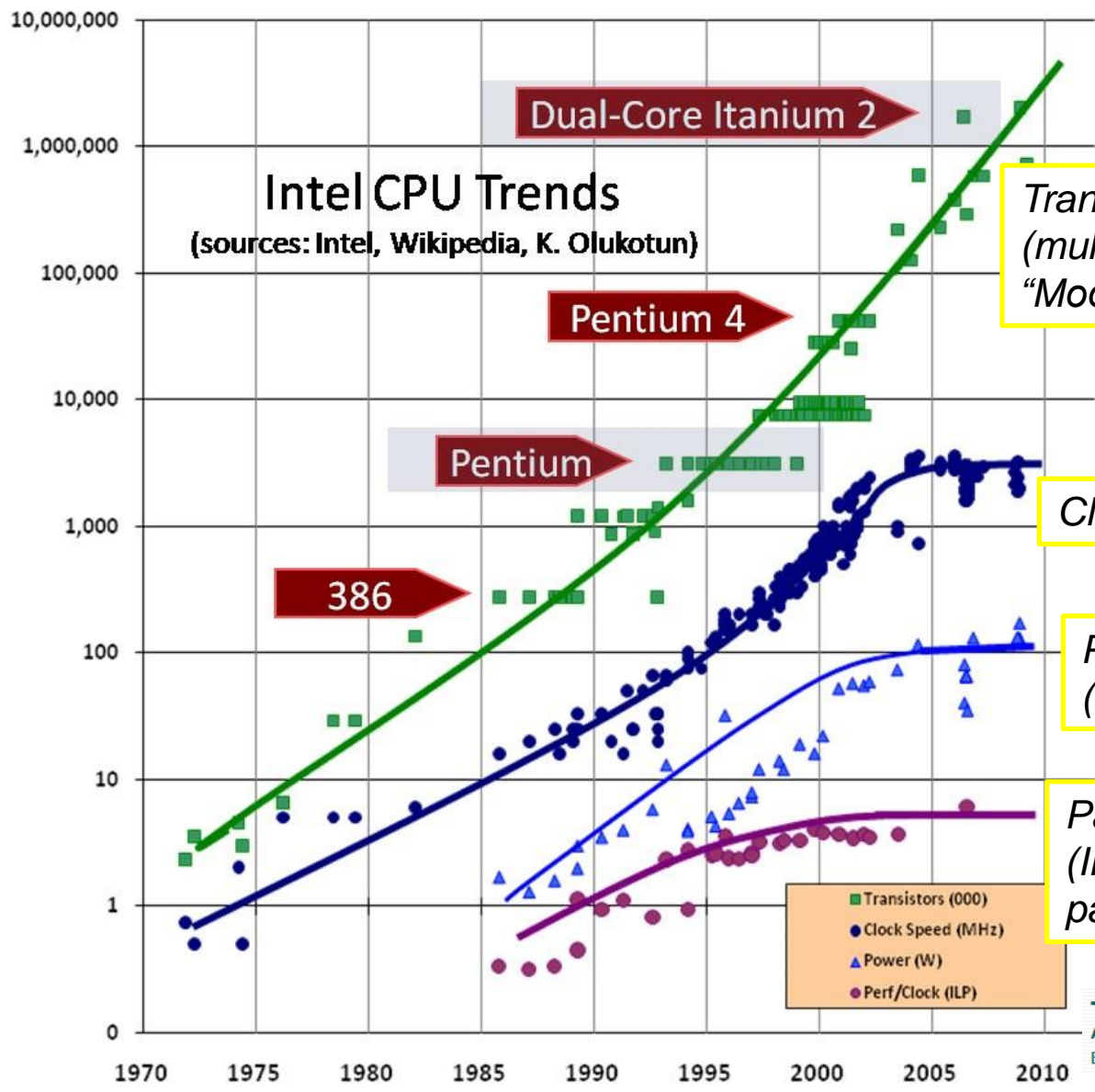


Outline

1. High-performance computing (HPC)
 - A. *Some history*
 - B. *Some well-recognized software used in nuclear engineering*
 - C. *A few application examples*
2. Fast Data-driven Surrogate Models
 - A. Motivations for **parametric Reduced-Order Modeling (ROM)**
 - B. What is **model-order reduction**?
 - Sub-space learning in a nutshell (or a coconut shell)
3. Reduced-Order Models for **Reactor Physics**
 - A. *Projection-based ROM for LWR neutronics*
 - B. *Projection-based ROM for Molten Salt Reactor Applications*
 - i. Methods
 - ii. Examples (MSFR / MSRE)
4. Reduced-Order Models for **Transport**
5. Summary and Outlook



Evolution of processor speeds



Transistor count still rising (multi-core designs); "Moore's law re-interpreted"

Clock speed has flattened

Power consumption (W/cc is the issue)

Parallel instructions (Instruction-level parallelism or ILP)

The Free Lunch Is Over
A Fundamental Turn Toward Concurrency in Software
By Herb Sutter



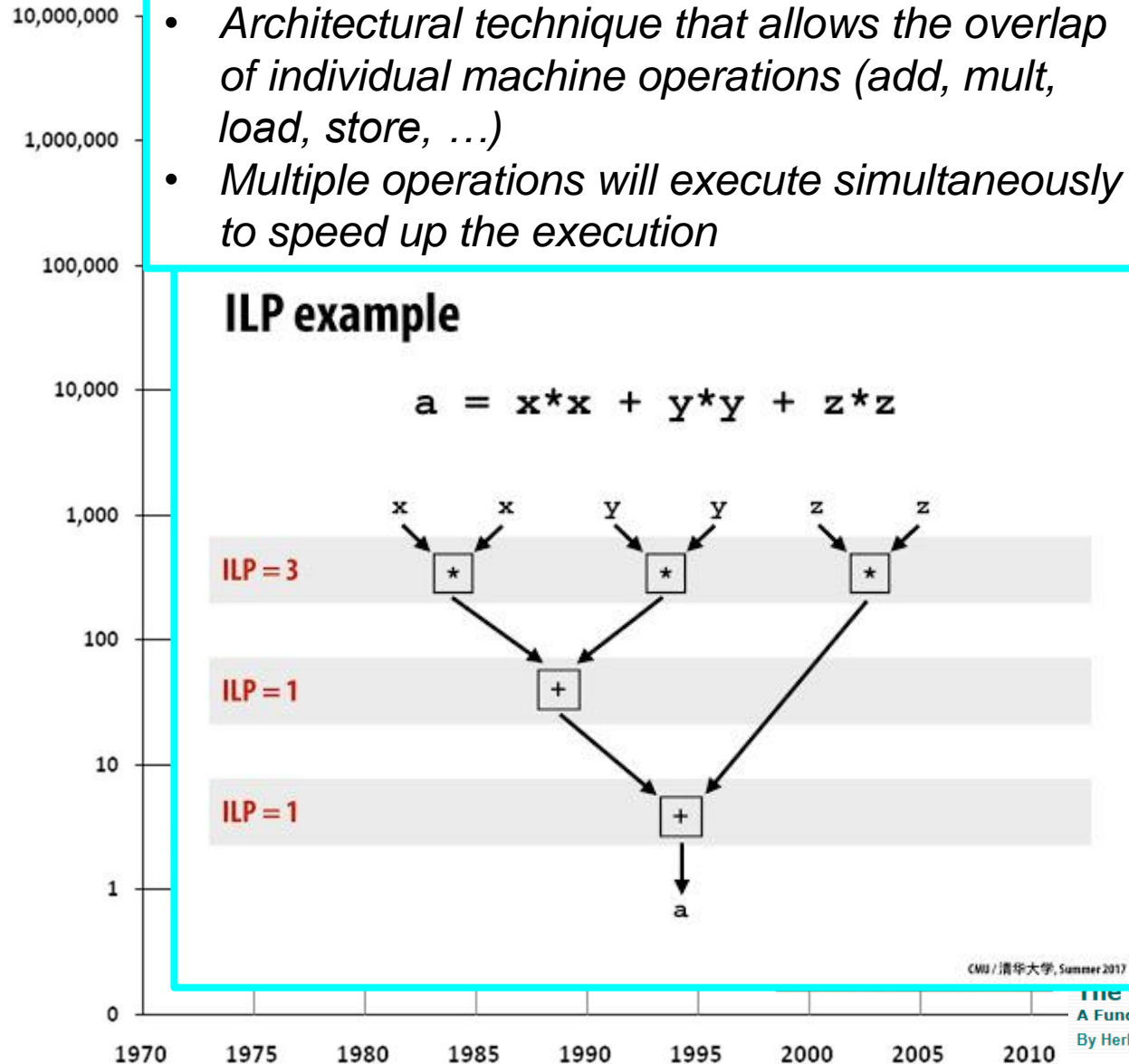
Evolution of processor speeds

Instruction-level parallelism:

- Architectural technique that allows the overlap of individual machine operations (add, mult, load, store, ...)
- Multiple operations will execute simultaneously to speed up the execution

ILP example

$$a = x*x + y*y + z*z$$



...er count still rising
...e designs);
...s law re-interpreted"

...speed has flattened

...er consumption
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...l parallel instructions
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...elism or ILP)

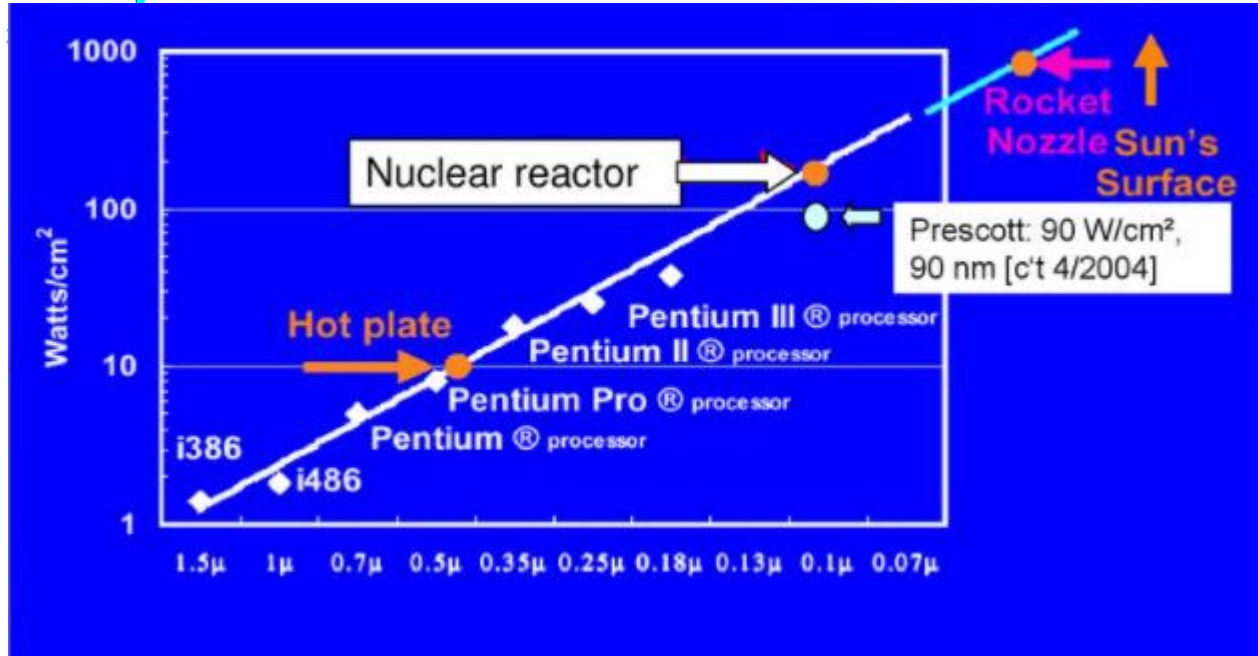
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Evolution of processor speeds

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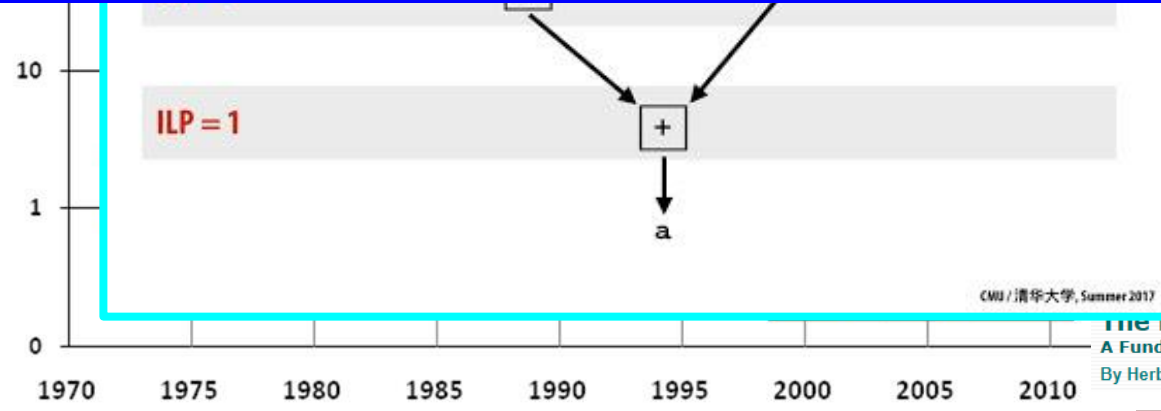


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CMU / 清华大学, Summer 2017

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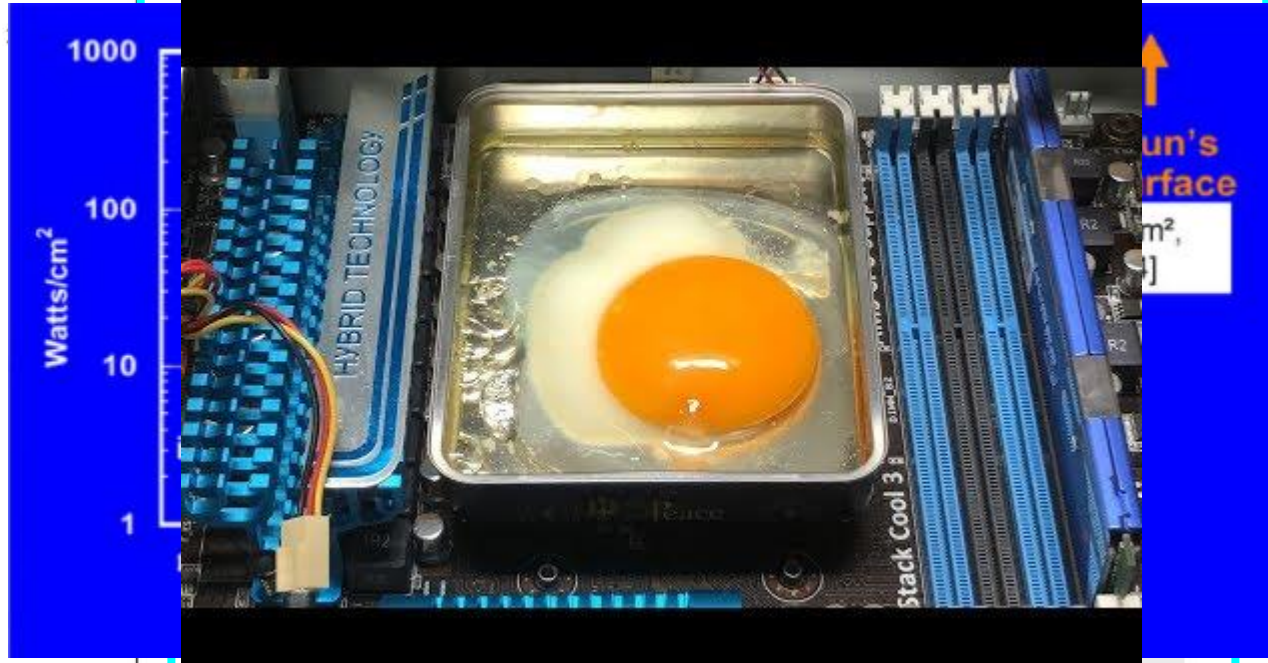


Evolution of processor speeds

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10,000,000

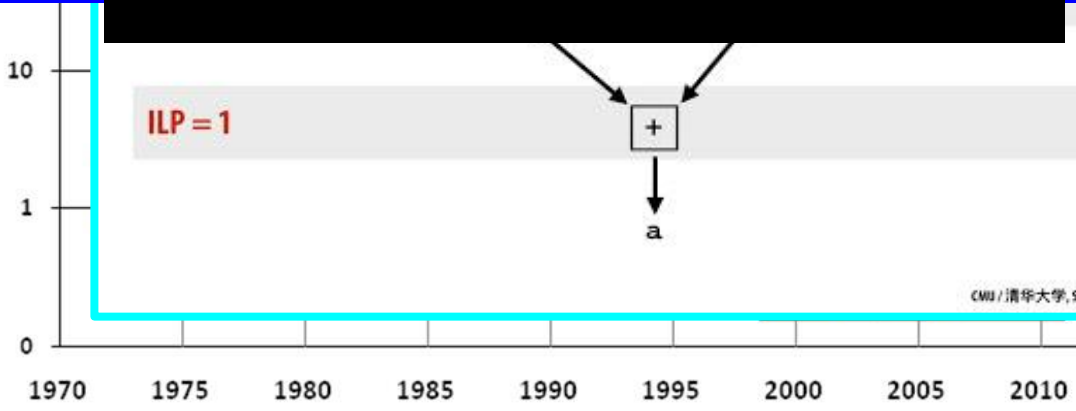


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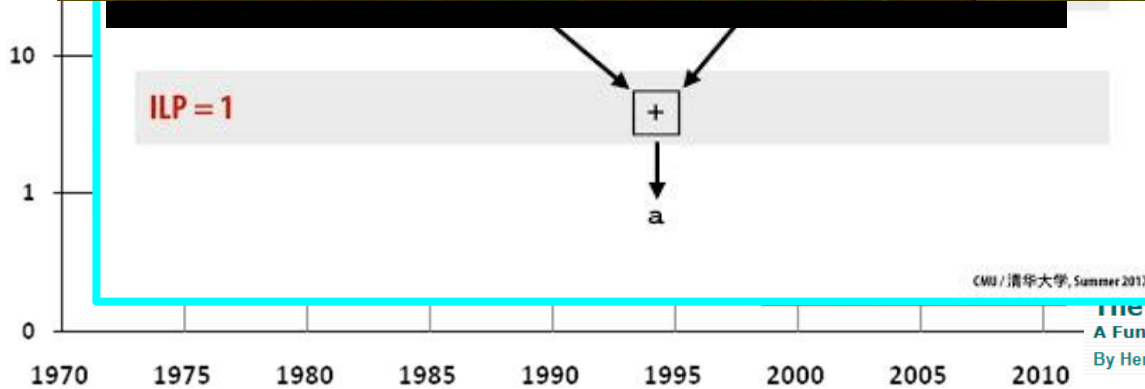
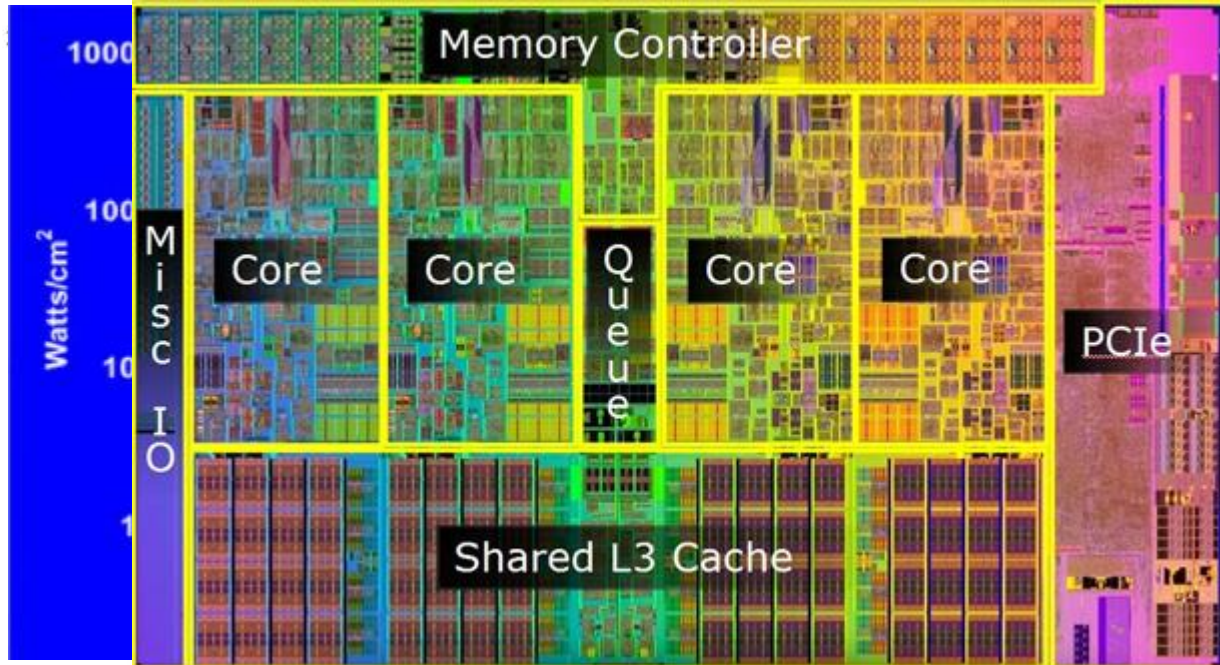
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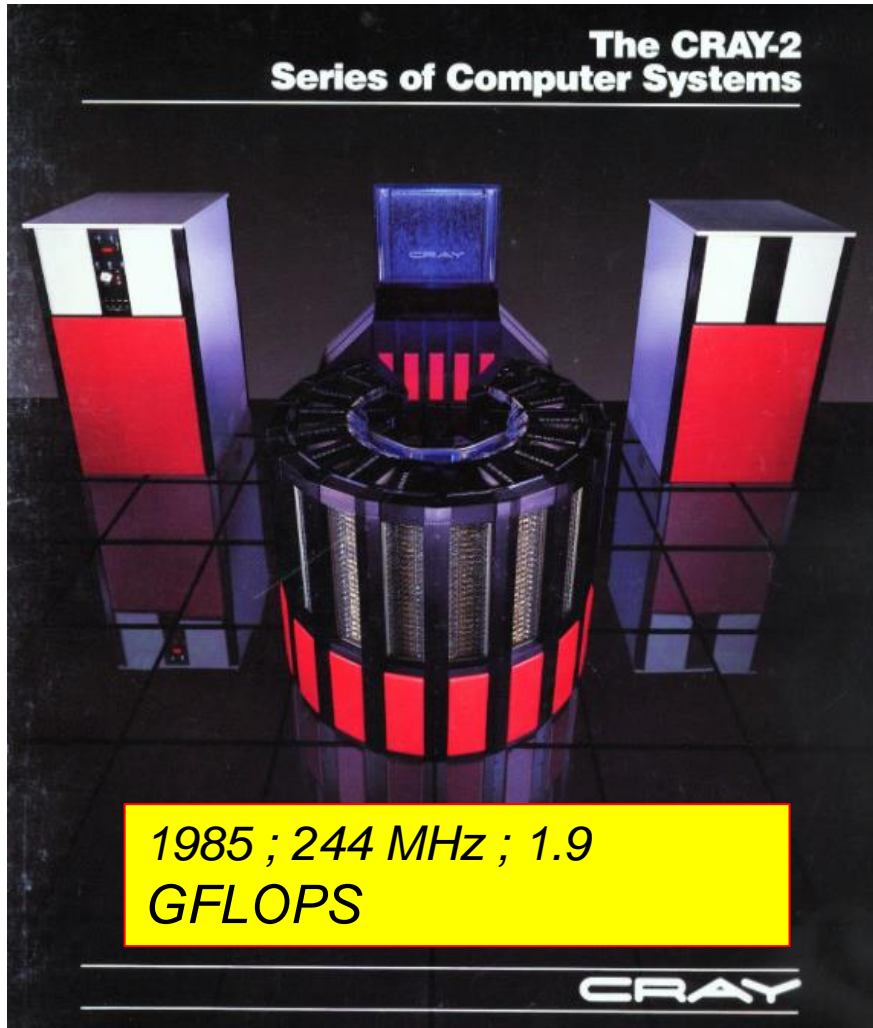
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CMU / 清华大学, Summer 2017

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Perspective



2010; 800 MHz ; 1.6 GFLOPS



2015; 1,000 MHz ; 3 GFLOPS

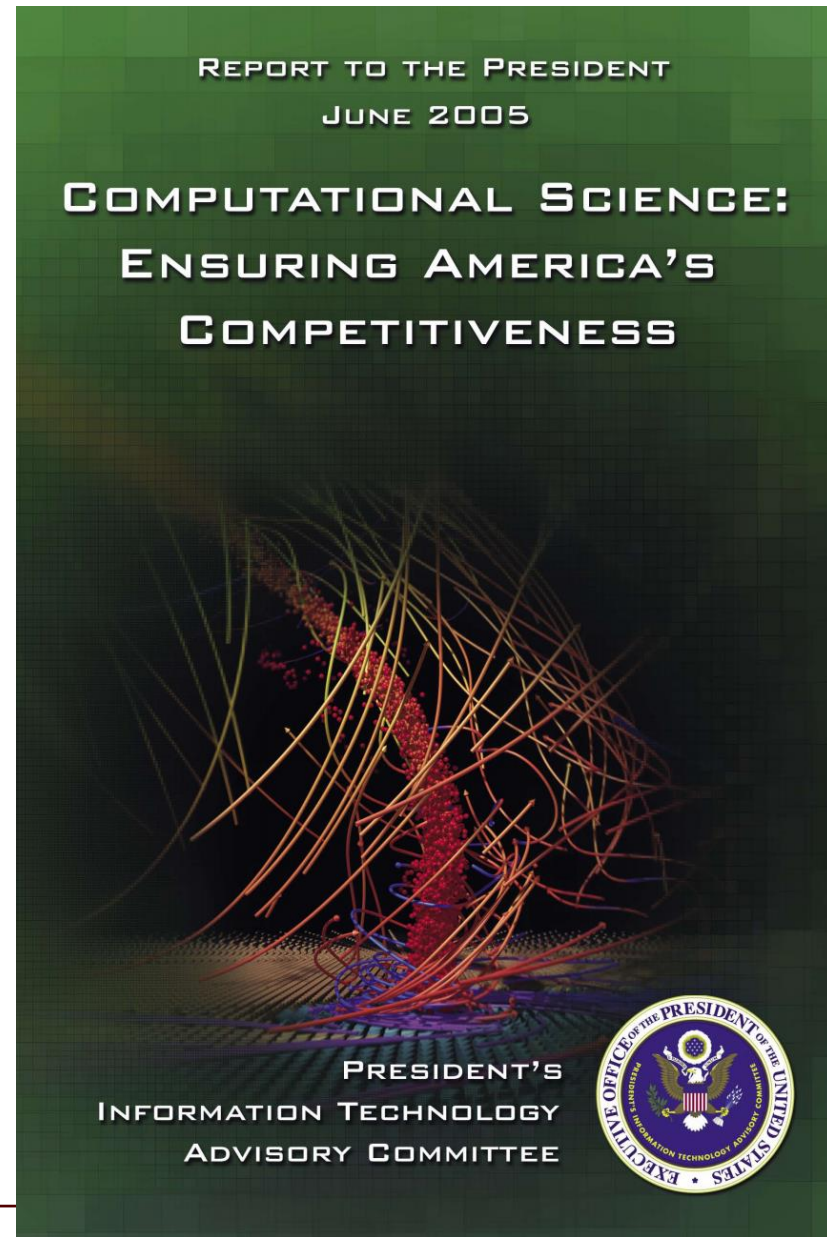


U.S. Presidential Information Technology Advisory Committee (PITAC)

- Computational science is a rapidly growing multidisciplinary field that uses advanced computing capabilities to understand and solve complex problems.
- Requires advances in hardware and software.



Jean C. Ragusa



Texas A&M Nuclear Engineering

High Performance Scientific Computing

Introduction to HPSC

What is High Performance Scientific Computing?

single process

Multi-process

Multi-process

Scaling Challenge

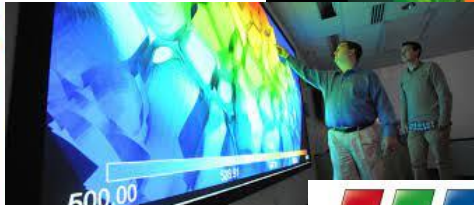
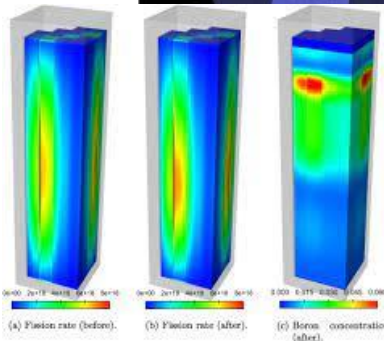
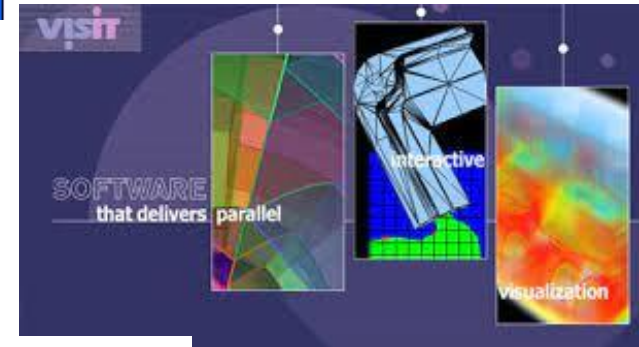
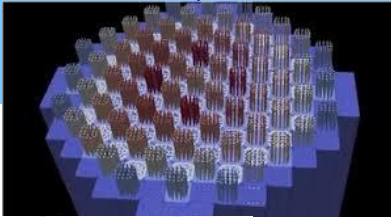
What is Scientific Computing

Overview of computational landscape

- application takes too long to run
- Application doesn't fit in memory of single machine
- Application doesn't fit & takes too long

Scientific Simulations Examples

Data Analytics and Knowledge Extraction



ParaView

Parallel Visualization Application

Partially adapted from the Lincoln Laboratory Supercomputing Center (MIT)

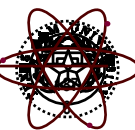
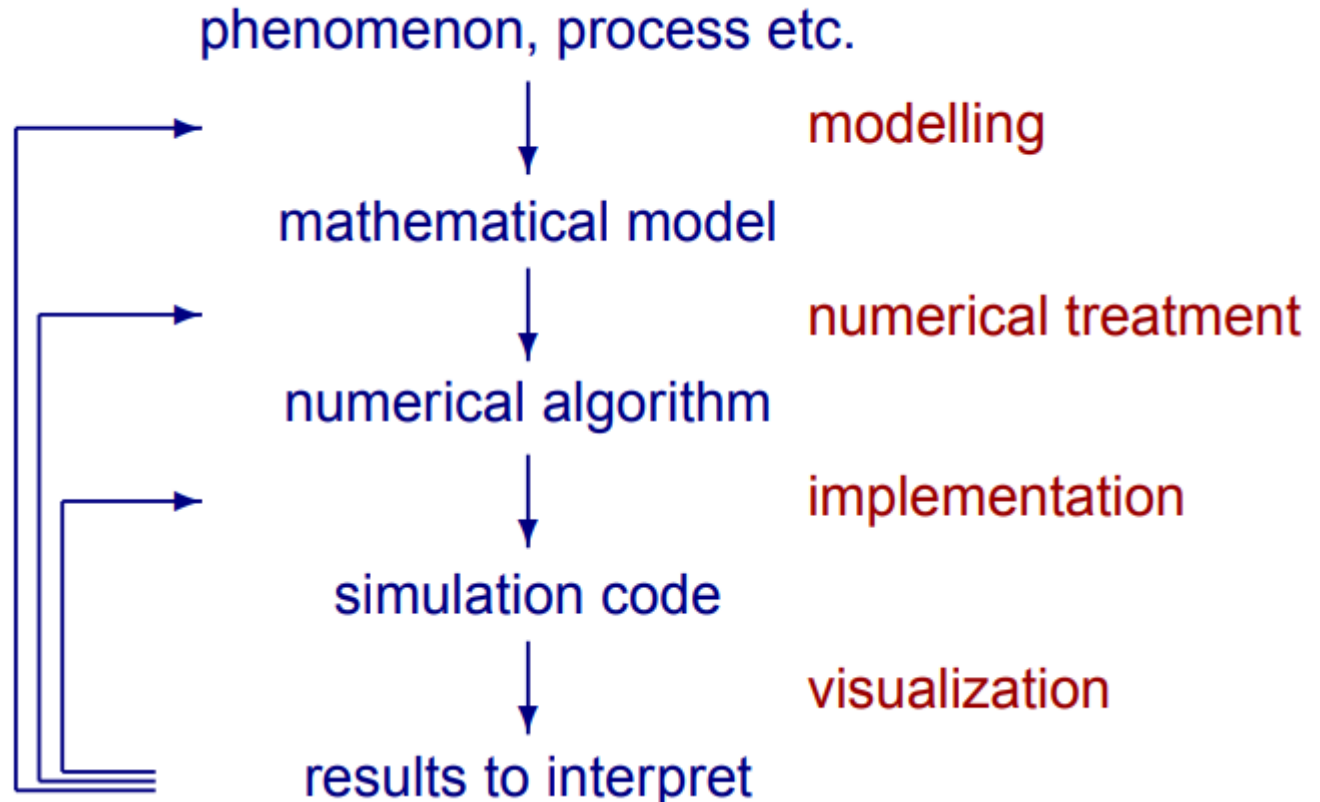
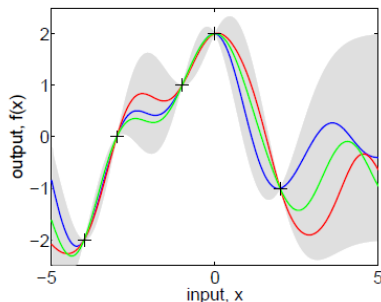


HPC for Scientific computing (SC)

Verification
(Am I solving the equations correctly?)

Validation
(Am I solving the correct equations?)

Uncertainty Quantification
(What is the goal of my simulation? What are the QoI's?)



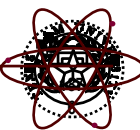
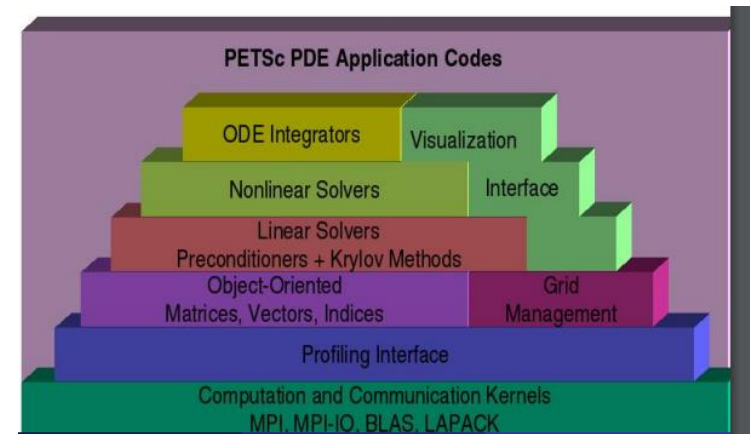
FastMath: Frameworks, Algorithms and Scalable Technologies for Mathematics



Portable, Extensible Toolkit for Scientific Computation

Toolkit for Advanced Optimization

PETSc							
Vectors	Matrices						
	Compressed Sparse Row (AIJ)	Blocked Compressed Sparse Row (BAIJ)	Block Diagonal (BDIAG)	Dense	Others		
Linear Solvers							
GMRES	CG	CGS	BiCGSTAB	TFQMR	Richardson	Chebychev	Others
Preconditioners							
Additive Schwartz	Block Jacobi	Jacobi	ILU	ICC	Others		
Non-linear Solvers				Time Steppers			
Line Search	Trusted Region	Others	Euler	Backward Euler	Pseudo Time Stepping	Others	



FastMath: Frameworks, Algorithms and Scalable Technologies for Mathematics

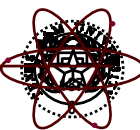
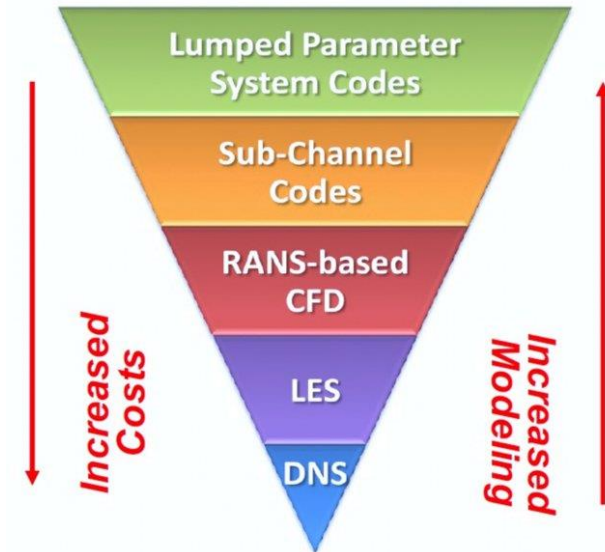
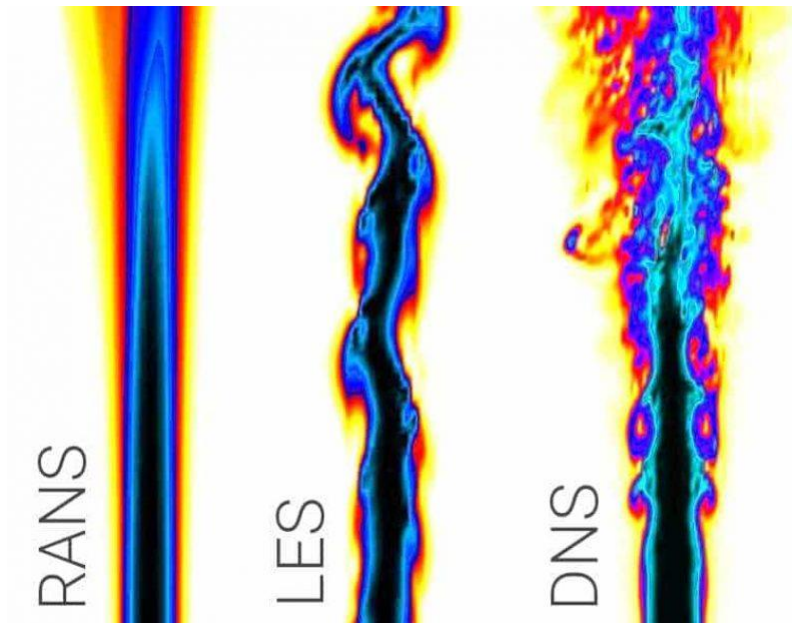


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Example-1: Computational fluid dynamics



Example-1: Computational fluid dynamics



Nek5000: Open Source Spectral Element Code

Spectral Element Discretization:

High accuracy at low cost

- Highly respected code in Fluid Dynamics Community. > **300 registered users**. Europe and United States mostly.
- Open source.
- Portable: runs on a laptop as well as a supercomputer.

Particularly well suited to LES and DNS of turbulent heat and flow transfer

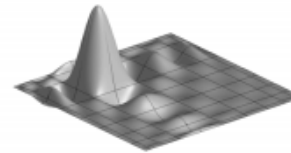
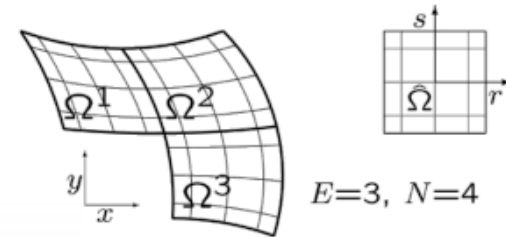
- Incompressible and Low-Mach, combustion, MHD, conjugate heat transfer, moving meshes, RANS, two-phase, CHT, buoyancy, adjoints,...
- New features in progress: compressible flow (GE), LBM, AMR, other meshing options.

Exceptional scaling

- 1999 Gordon Bell Prize.
- recently run with > 106 MPI processes.
- R&D100 awards in 2016.

High order method

- Local Polynomial Nodal Basis: Lagrange polynomials on Gauss-Lobatto-Legendre (GLL) quadrature points. for stability (not uniformly distributed points). **Implies a 2 level mesh.**
- Exponential convergence (100x reduction in error for 2x increase in resolution).
- Fast operator evaluation.



2D basis function,
 $N=10$

*Example of the "2-level"
mesh typical of Nek5000*



Example-1: Computational fluid dynamics



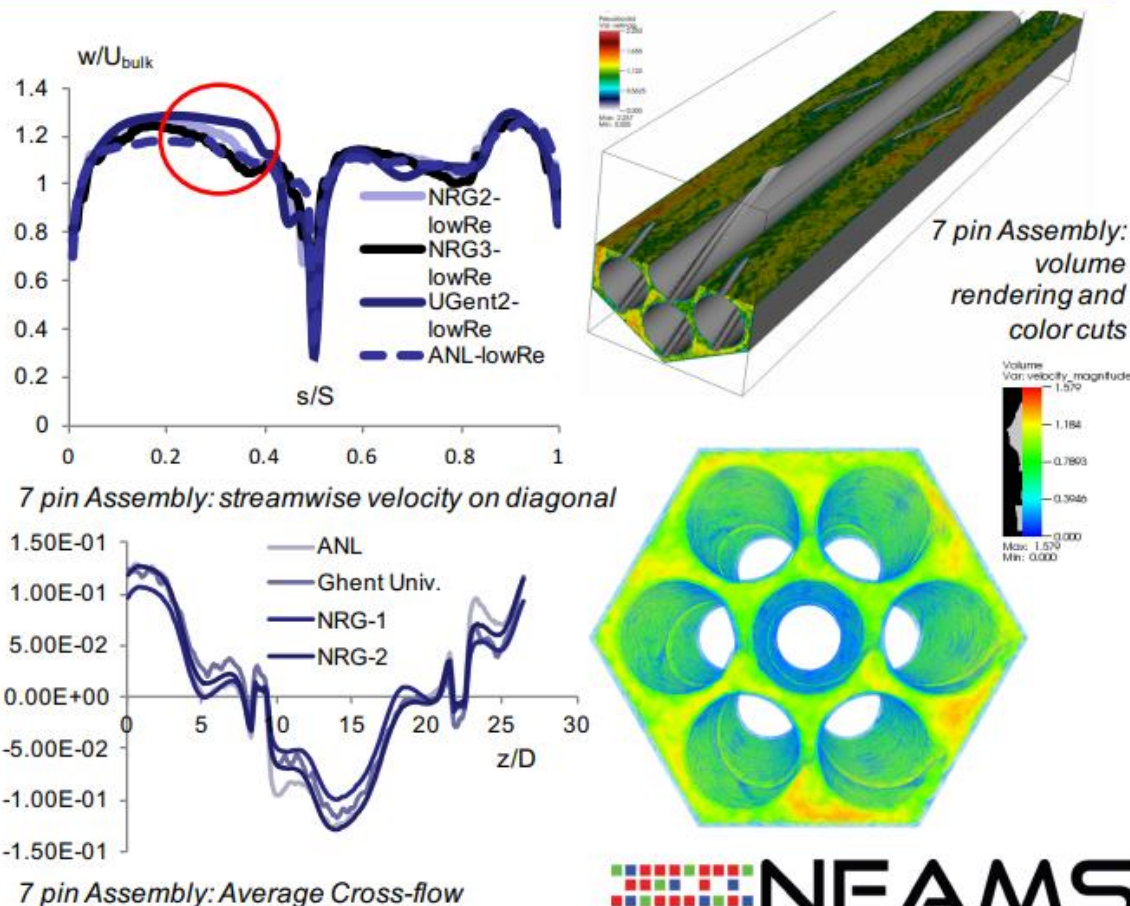
User case: Using higher-resolution approaches to inform lower-resolution methods - 1

For complex geometries CFD-grade data is often not available.

- RANS approaches can benefit from comparison with DNS/LES

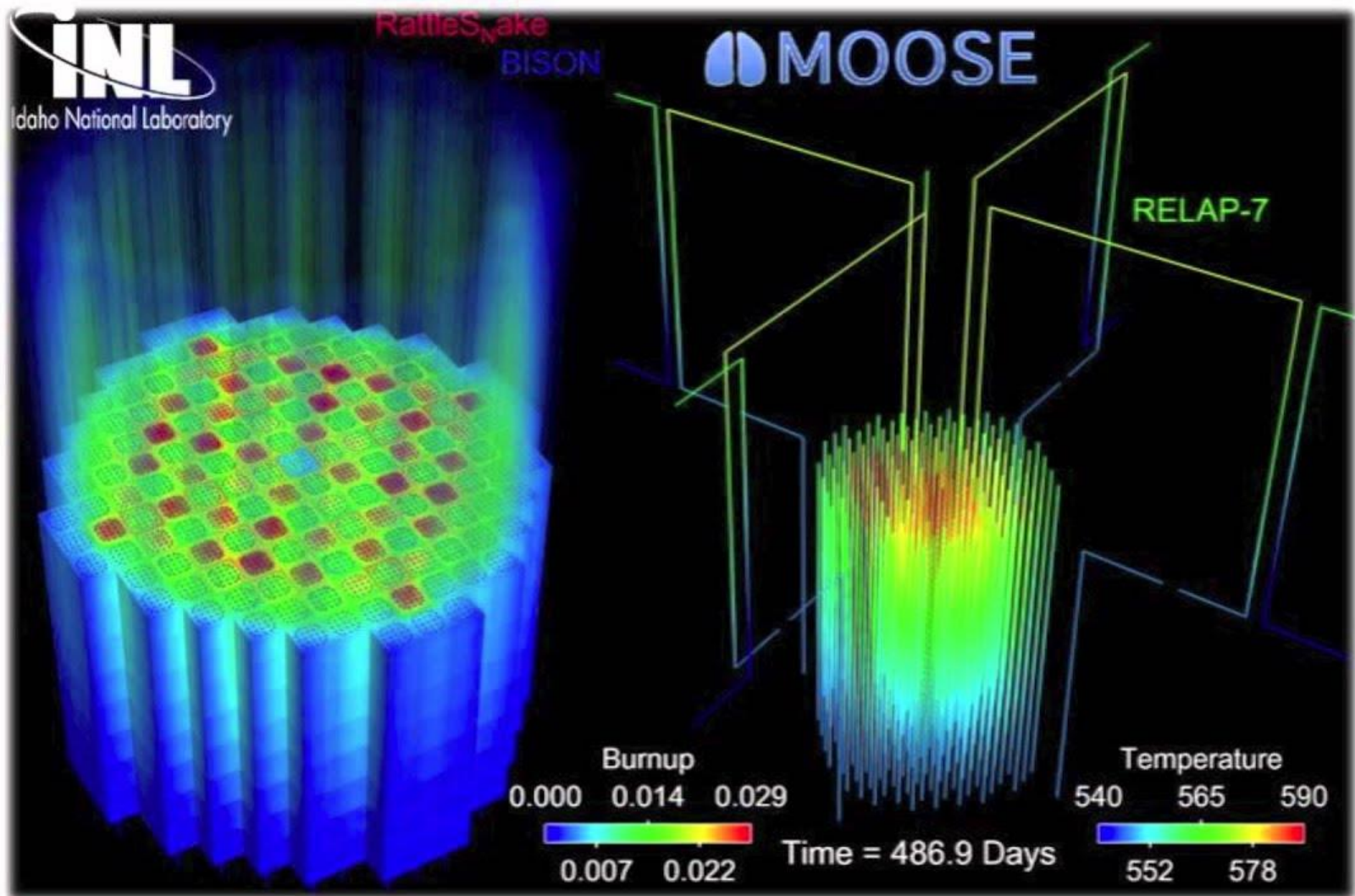
International collaboration (INERI) centered on wire-wrappers.

- Comparison between commercial codes and Nek5000
- Results are being used in the design of advanced reactors in Europe

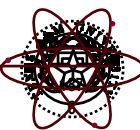


[SFR]

Example-2: MOOSE, a Multiphysics HPC platform

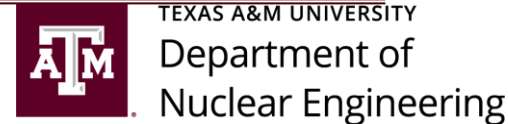


<https://mooseframework.org/>



Example-3: Massively parallel radiation transport

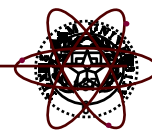
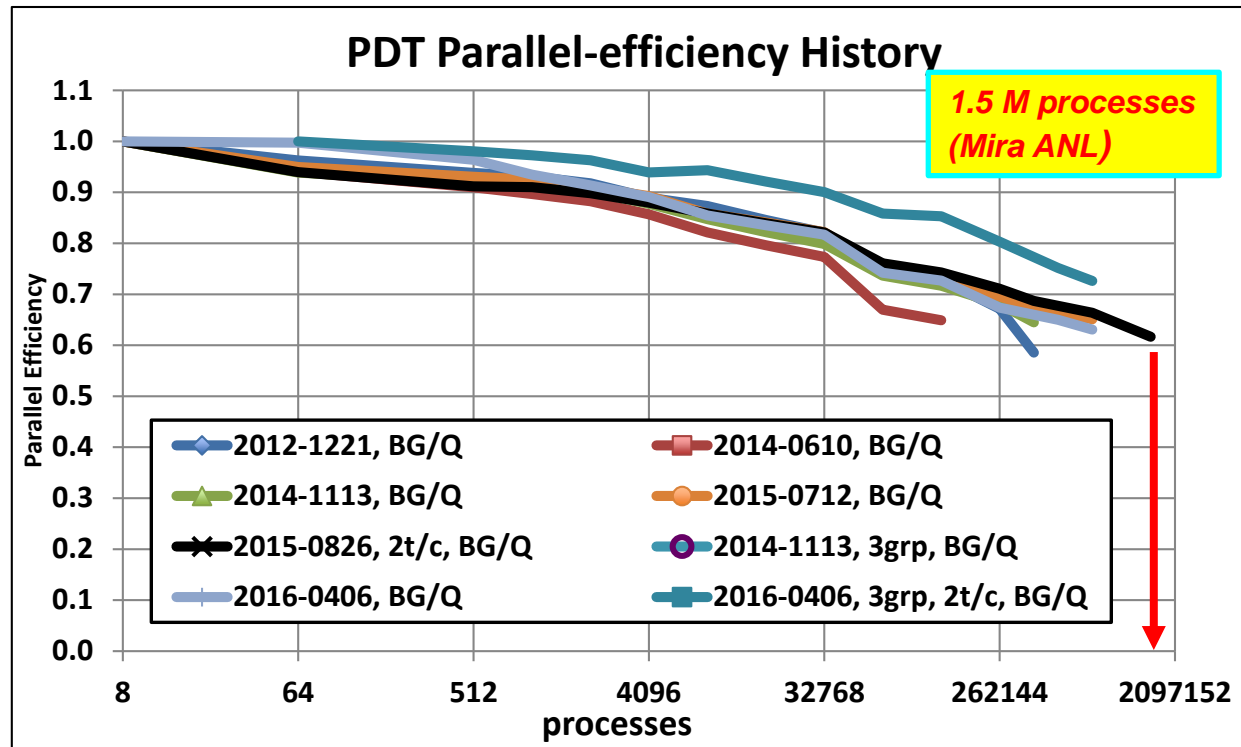
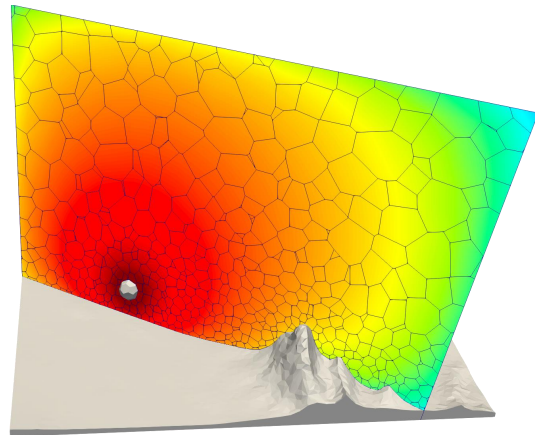
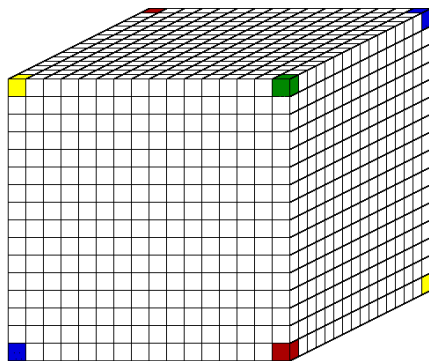
- neutron, thermal radiation, gamma, electron
- steady-state, time-dependent, criticality, adjoint, etc.
- advanced solution techniques
- discretization in space/angle/energy
 - *Largest problem we have done: 20.8 Trillion unknowns*



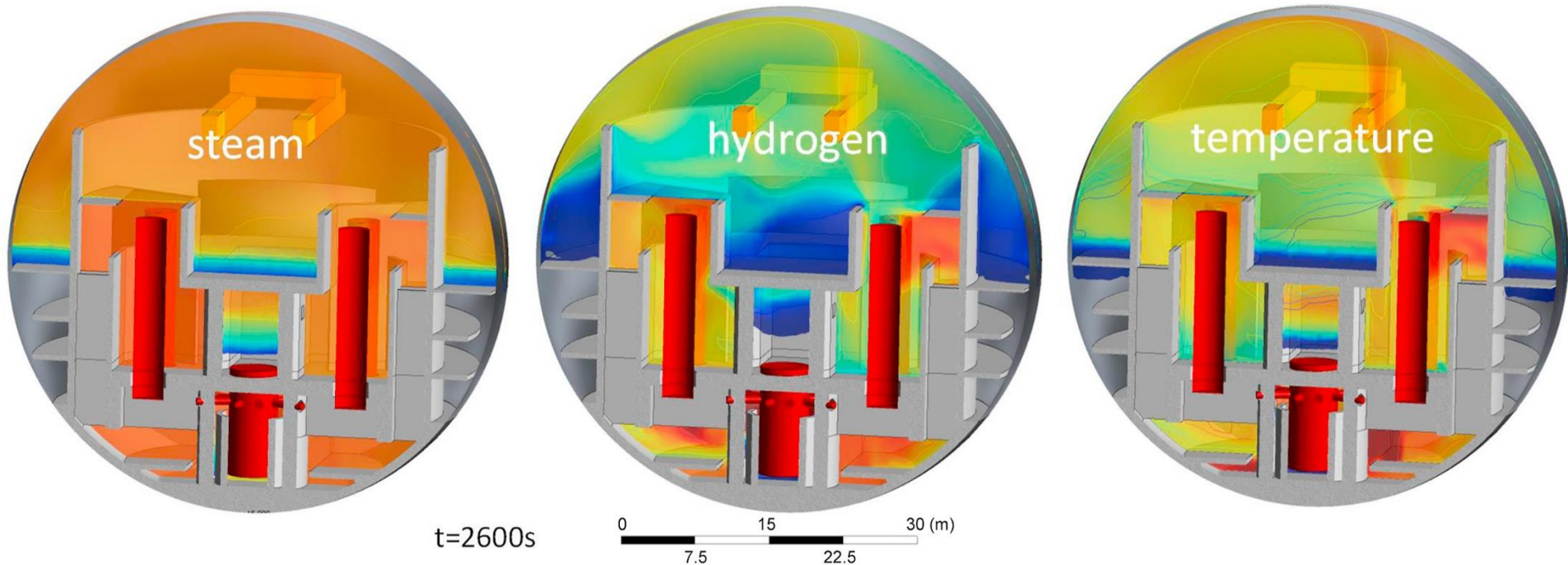
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NATIONAL DEBT OF UNITED STATES

\$ 20,502,740,304,411

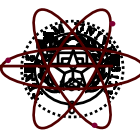


Example-4: Reactor containment

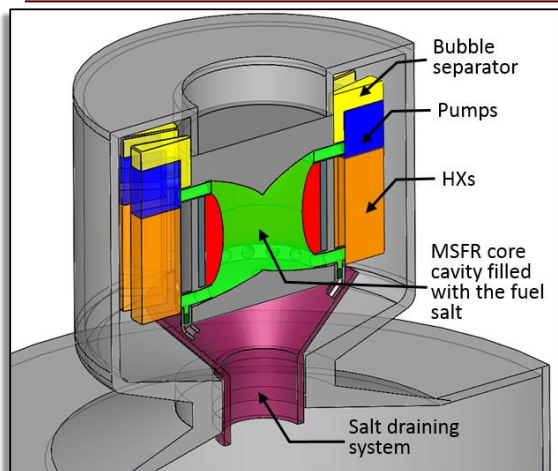


**Gas distribution and pressurization inside the containment during an SB-LOCA
(Julich, Germany, Kelm et al.).**

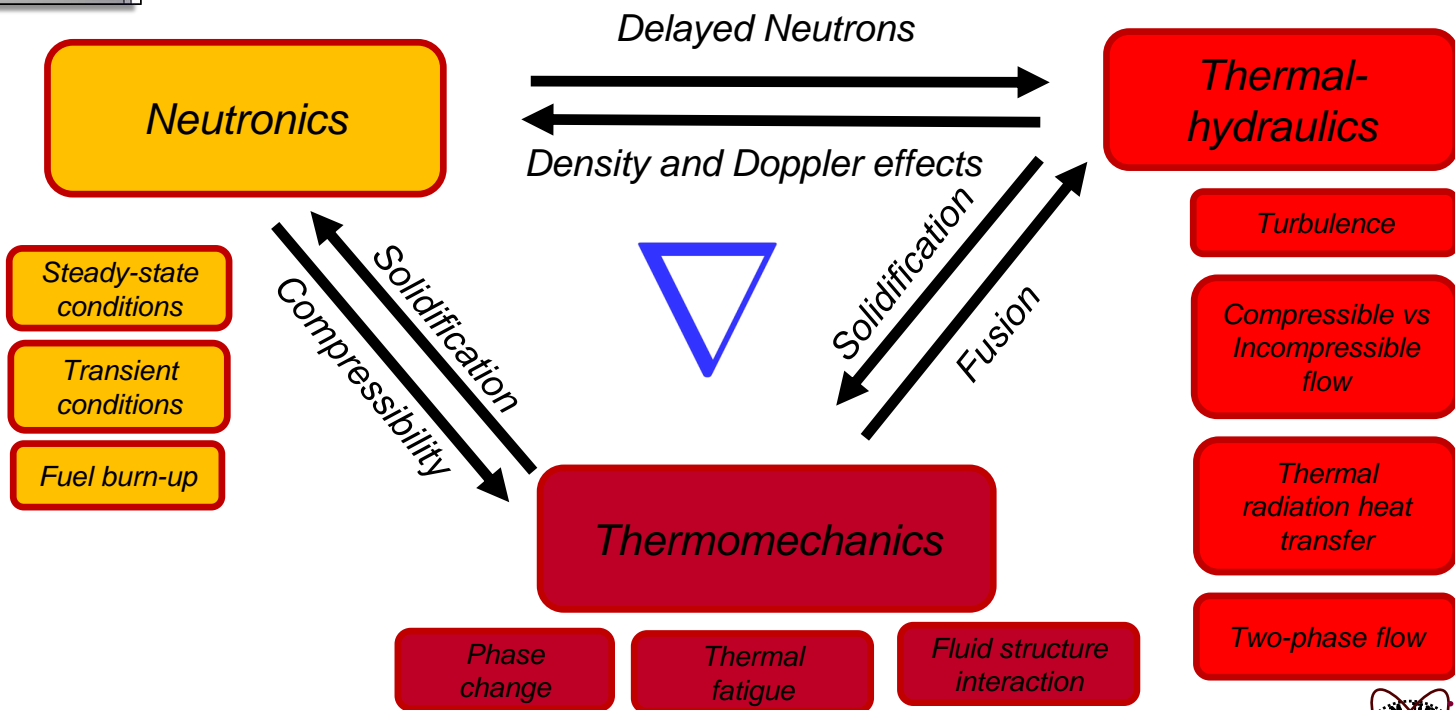
Based on OpenFOAM for CFD



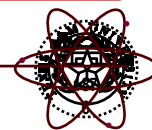
Example-5: Multiphysics of molten salt reactor



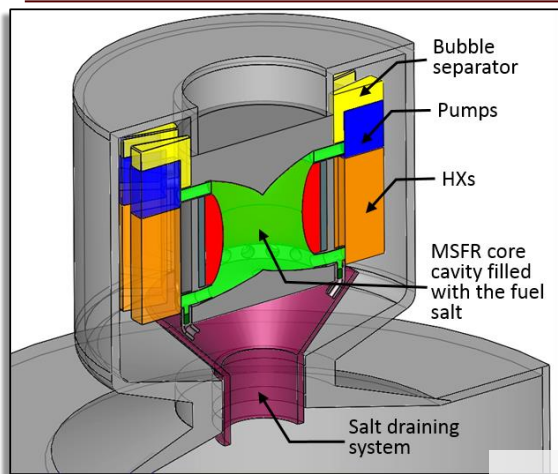
Conceptual Design of the MSFR core cavity



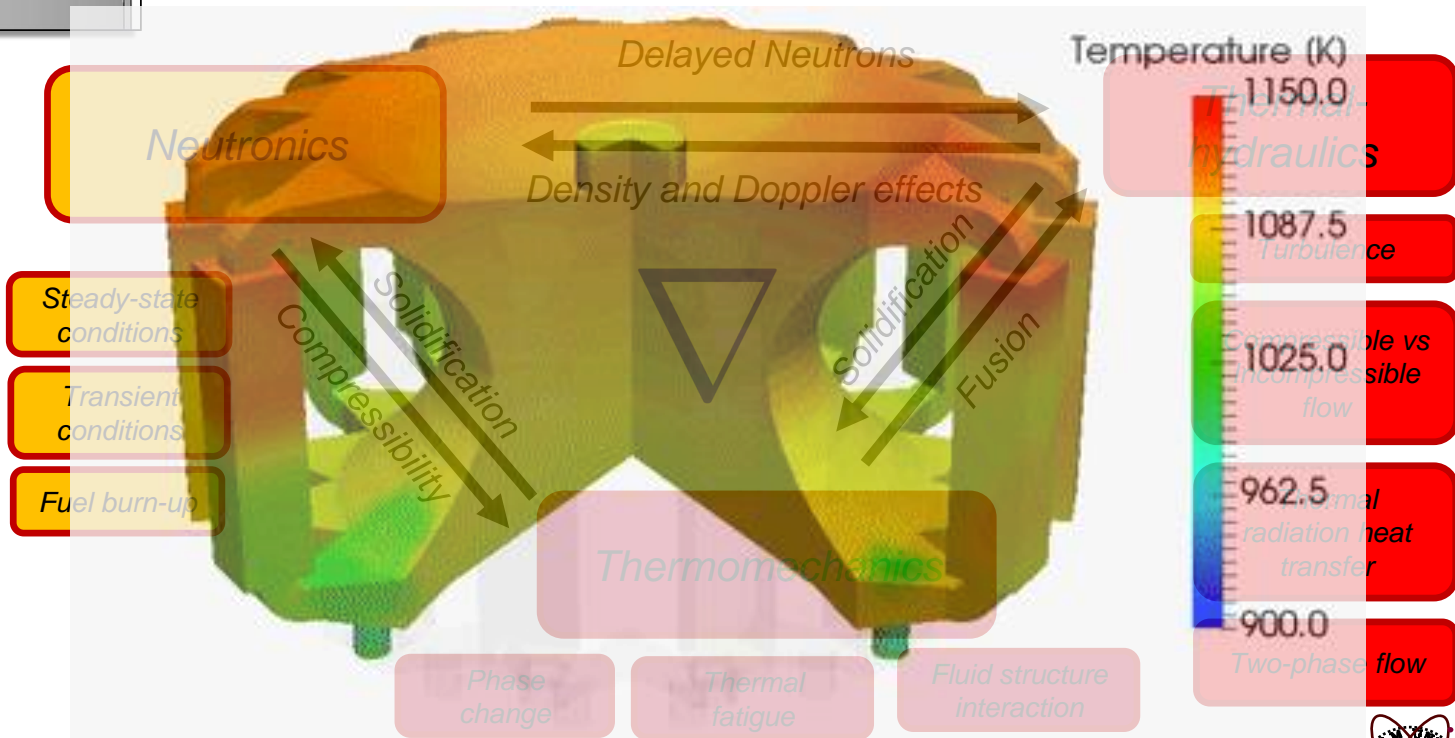
(CNRS, Tano)



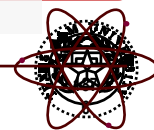
Example-5: Multiphysics of molten salt reactor



Conceptual Design of the MSFR core cavity



(CNRS, Tano)



Outline

1. High-performance computing (HPC)

A. *Some history*

B. *Some well-recognized software used in nuclear engineering*

C. *A few application examples*

2. Fast Data-driven Surrogate Models

A. *Motivations for **parametric Reduced-Order Modeling (ROM)***

B. *What is **model-order reduction?***

Sub-space learning in a nutshell (or a coconut shell)

3. Reduced-Order Models for **Reactor Physics**

A. *Projection-based ROM for LWR neutronics*

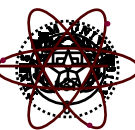
B. *Projection-based ROM for **Molten Salt Reactor Applications***

i. *Methods*

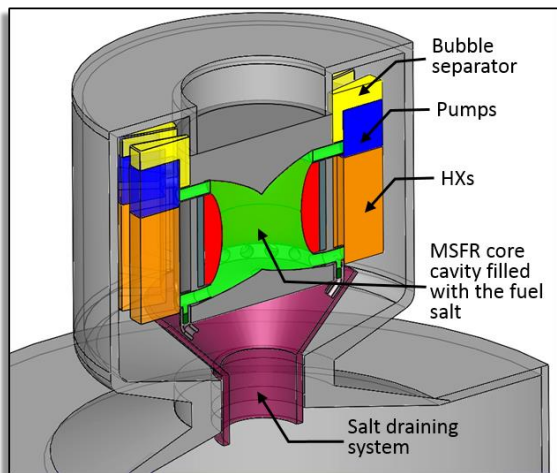
ii. *Examples (MSFR / MSRE)*

4. Reduced-Order Models for **Transport**

5. Summary and Outlook

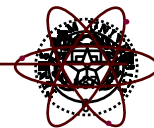
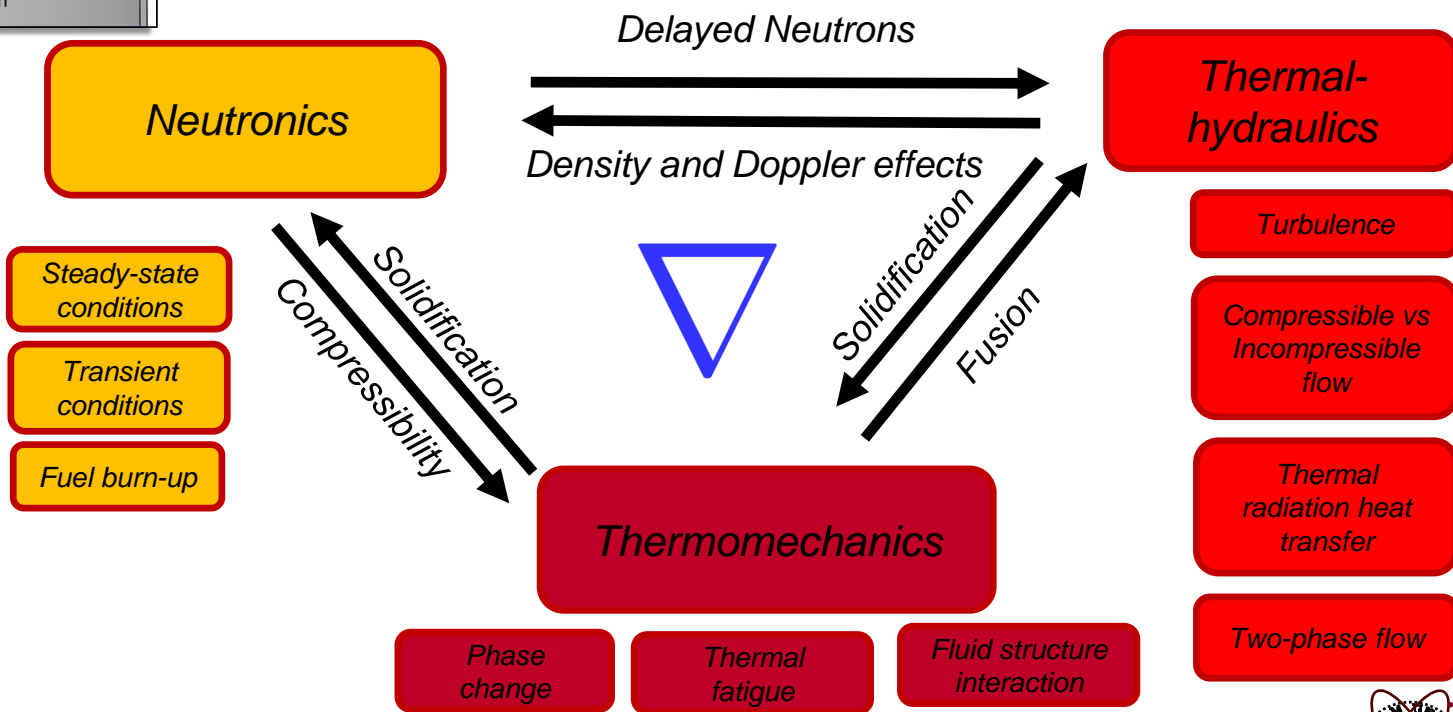


Is there a need for fast yet accurate surrogate models?

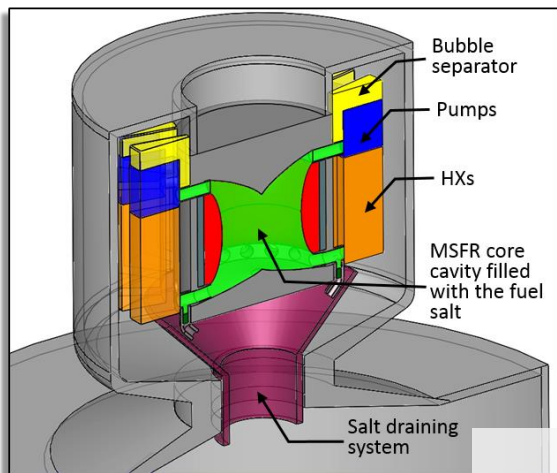


■ Multiphysics of molten salt reactor

Conceptual Design of the MSFR core cavity

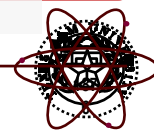
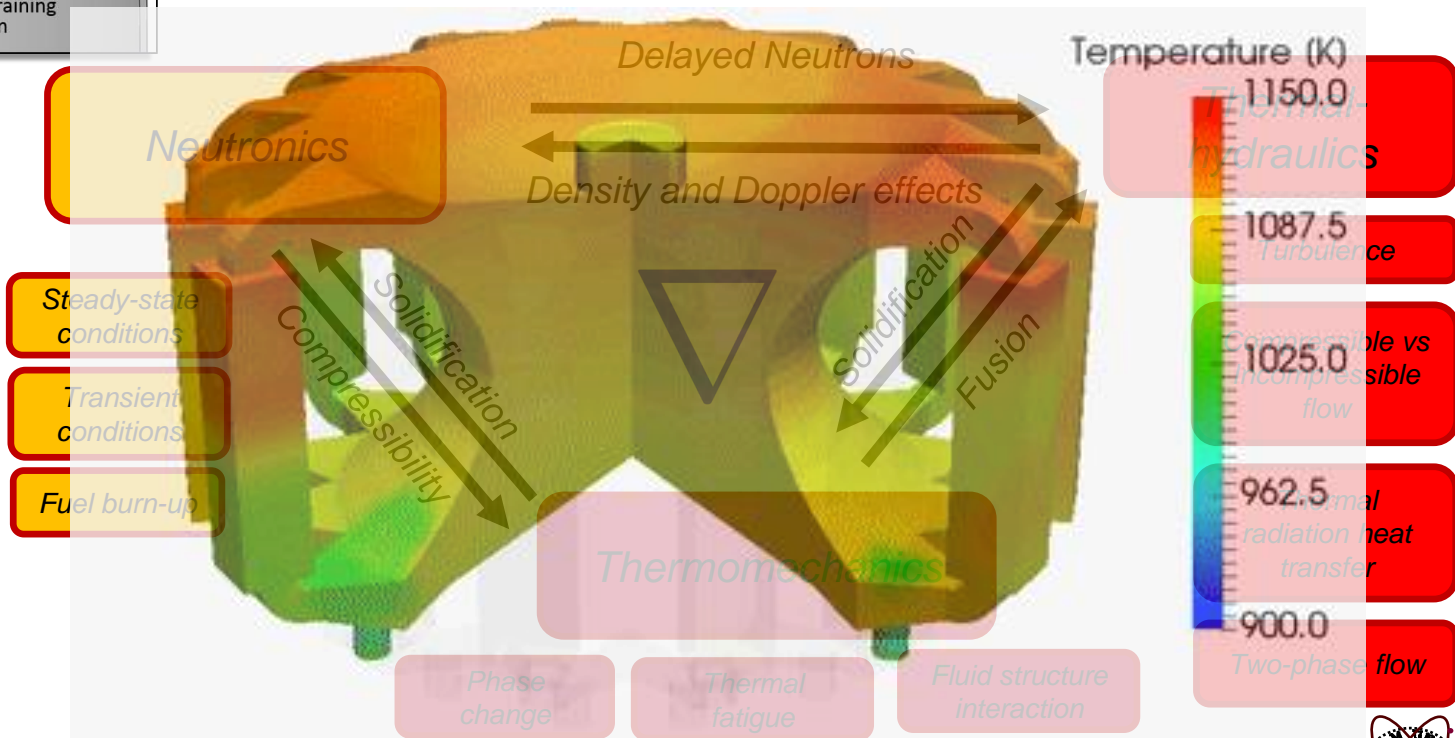


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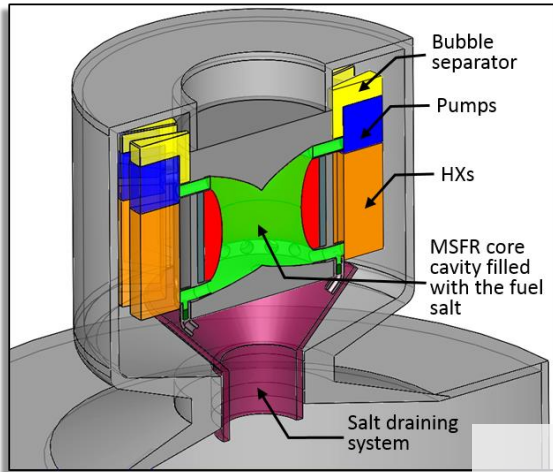


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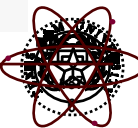
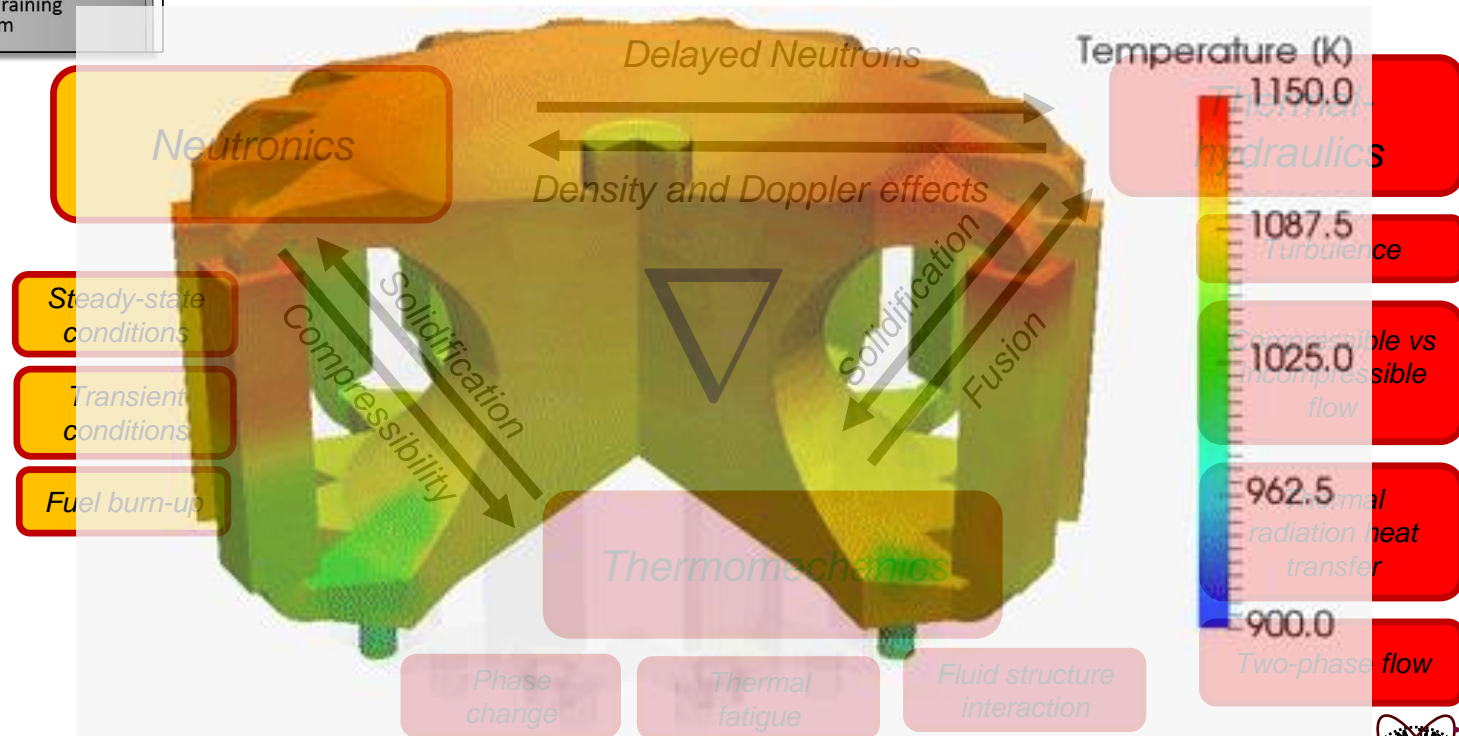
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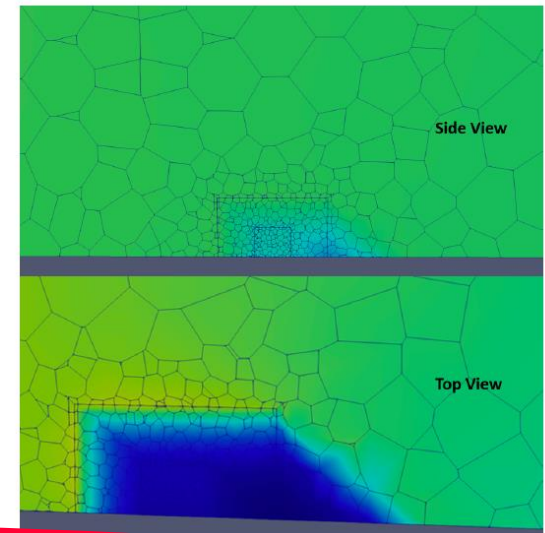
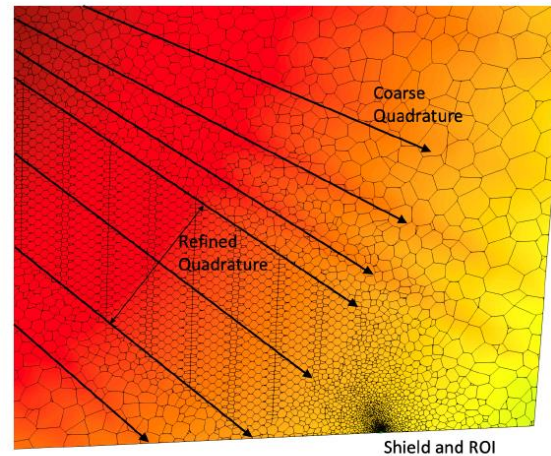
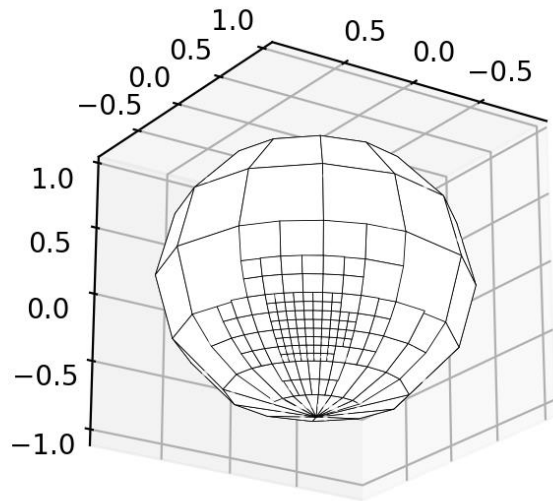
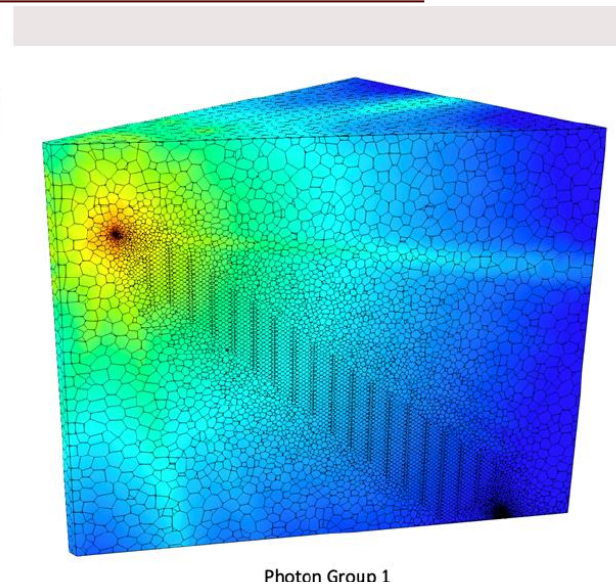
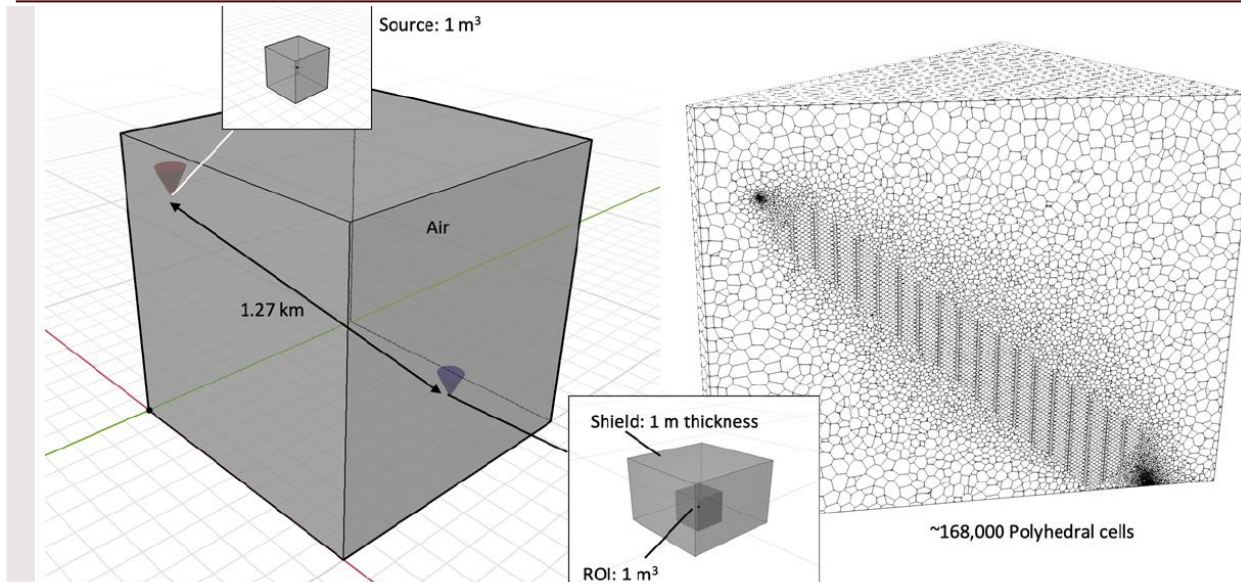
■ Multiphysics of molten salt reactor

Conceptual Design of the MSFR core cavity

- **64 cores. 3 days of simulation**
- *Pump characteristics not finalized*
- *HX characteristics not finalized*
- *Freeze plug characteristics not finalized*

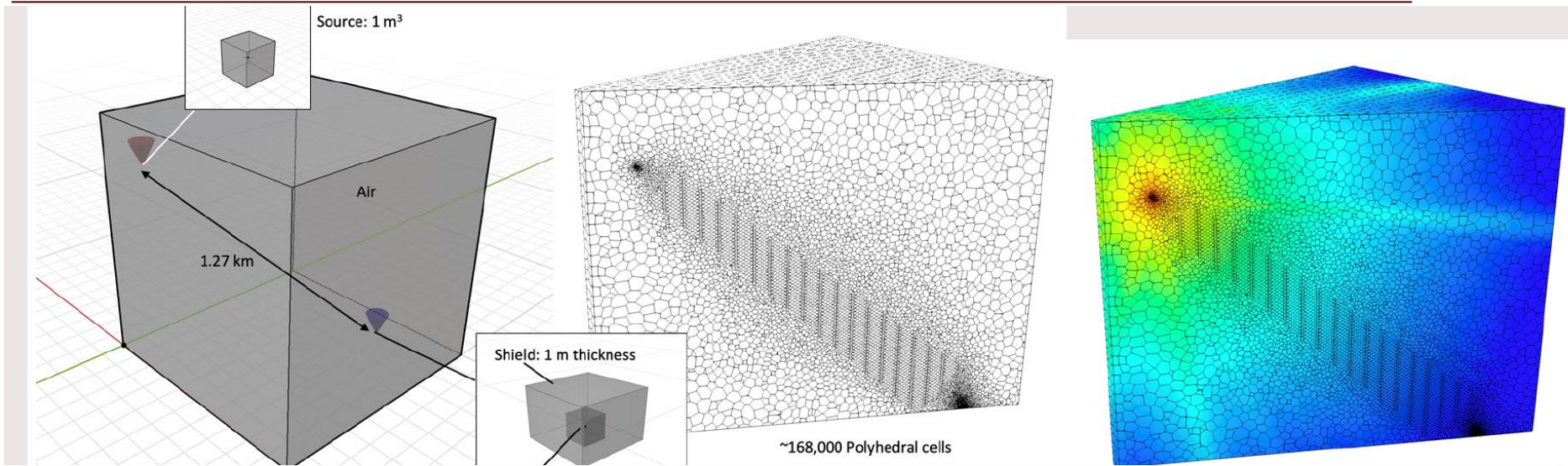


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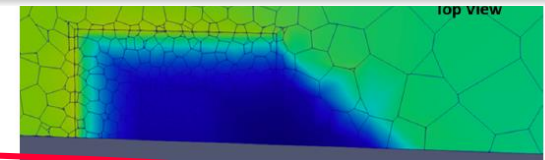
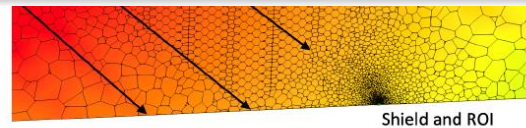
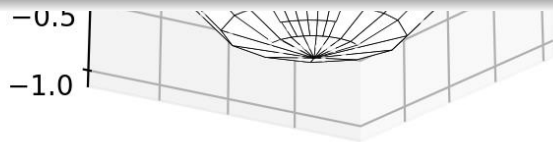
$\langle \text{FEM-unk} \rangle / \text{cell}$	spatial cells	angles	groups	total unkws	CPU processes	wall-clock
22	$\sim 168,000$	~ 600	42	94B	320	60 min.

Is there a need for fast yet accurate surrogate models?



Sources of Uncertainty in Qols for NWRE:

- ① Source position (altitude, slant).
- ② Source spectrum (fraction of fission spectrum + fusion spectrum, for n and γ).
- ③ Air Humidity (in addition to air density variation wrt to z).
- ④ Ground Composition.
- ⑤ Location and orientation of RoI (Region of Interest).



$\langle \text{FEM-unk} \rangle / \text{cell}$	spatial cells	angles	groups	total unkws	CPU processes	wall-clock
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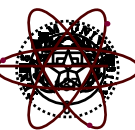
Parametric full-order models

- Full-order models:

- Little comprise on the selection of the governing laws (*first-principle models*, HiFi models, few physics approximations; e.g., transport, not diffusion)
- Models resulting from the *discretization of governing laws* (PDEs)
- Relatively *fine resolution of the phase space* (3D space but also energy, angle)
- Thus *costly in CPU+RAM* (clusters, supercomputers)

- **Parametric** full-order models:

- *Input data (model parameters) can change*
 - *Design of Experiments*
 - *Design optimization*
 - *Uncertainty Quantification*
- *Thus, not a hero-calculation !*
- *Multi-query problems*



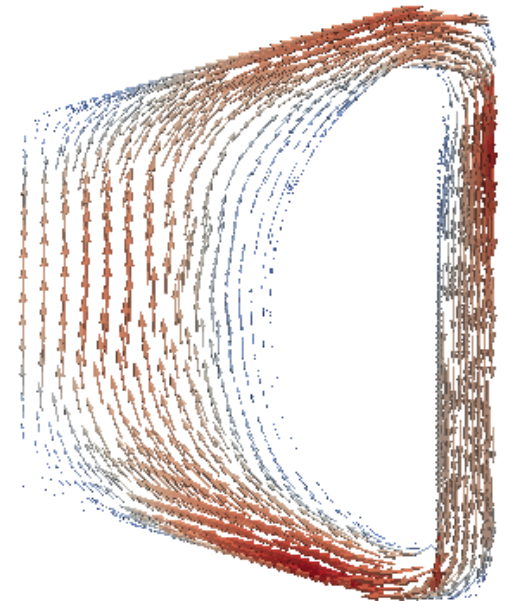
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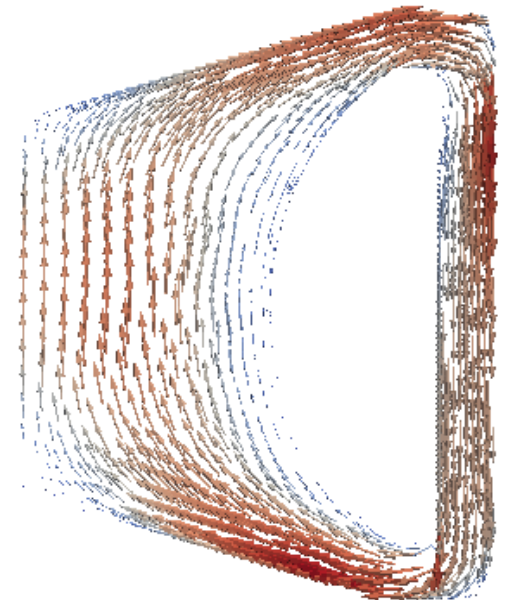
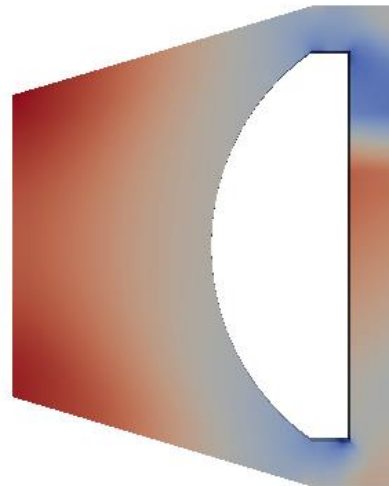
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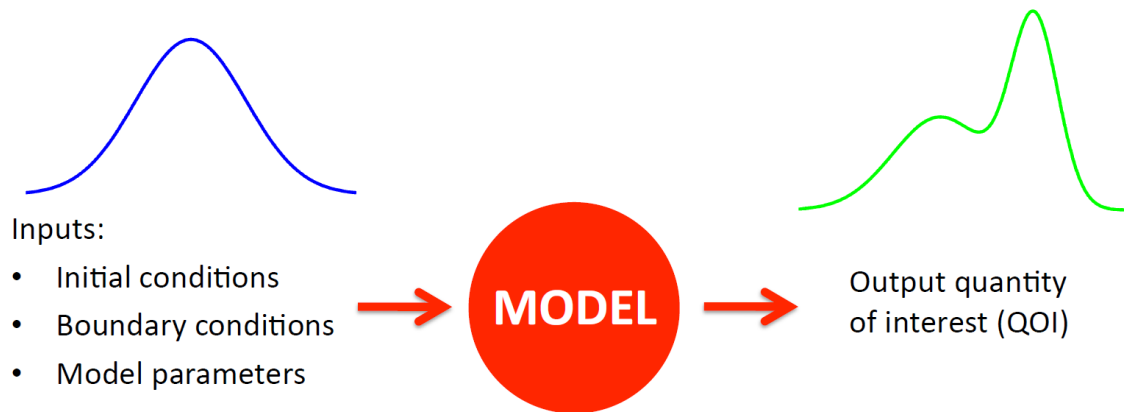
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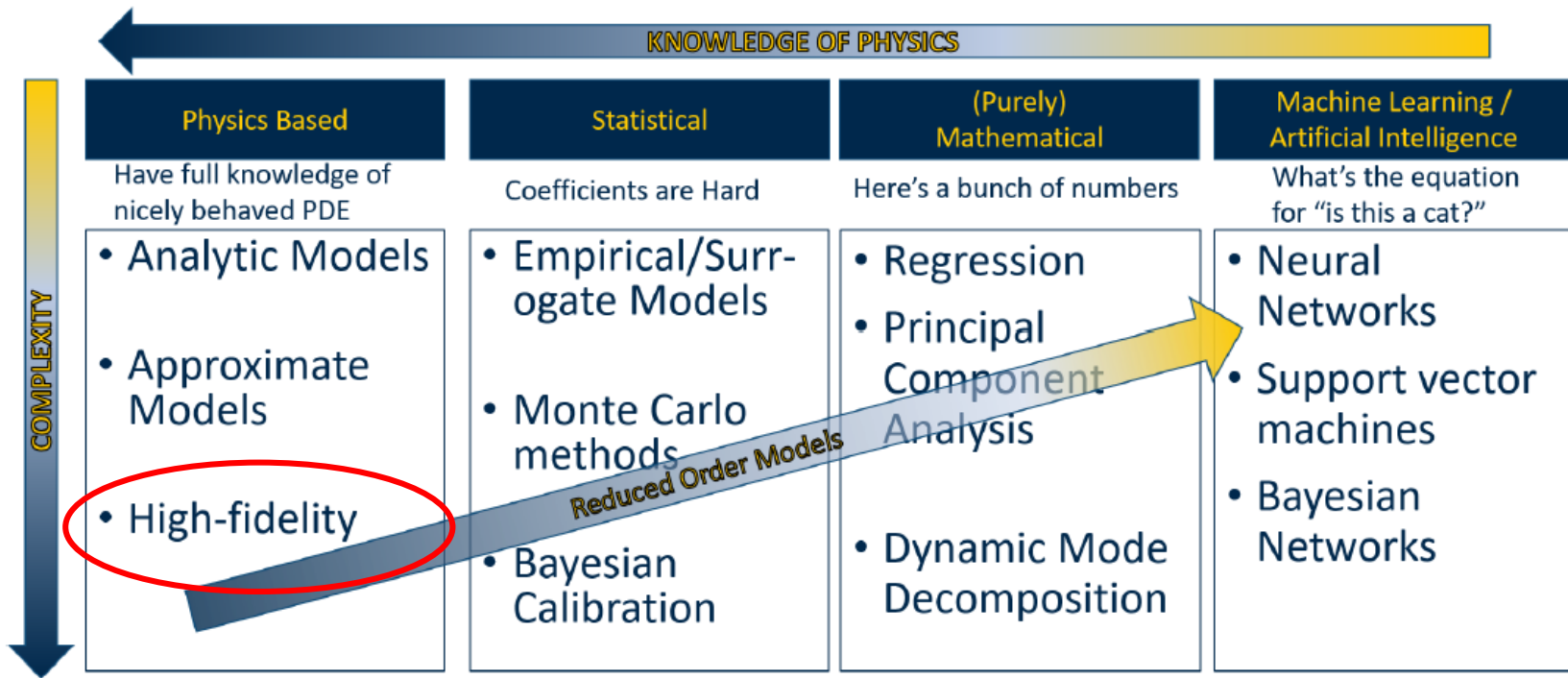
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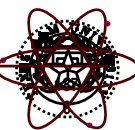


- Quantify the impact of input uncertainties on output QOI
- Propagate input uncertainty through the computational model
- Nonlinear transformation of input uncertainty

Taxonomy of reduced-order models



Energies 2021, 14, 4235. <https://doi.org/10.3390/en14144235>



Taxonomy of reduced-order models

Model Order Reduction

■ MOR techniques:

- Requires data for training?

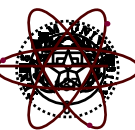
Data-driven (Scientific Machine Learning): Polynomial regression, Polynomial Chaos Expansion, Gaussian Processes, Neural Networks, Reduced Basis Methods, ...

Not data-driven: Balanced Truncation, Krylov Subspace methods, Proper Generalized Decomposition...

- Requires the operators of the FOM for training?

Non-intrusive: Polynomial regression, Polynomial Chaos Expansion, Gaussian Processes, Neural Networks, ...

Intrusive (physics based): Balanced Truncation, Krylov Subspace methods, Reduced Basis Methods, Proper Generalized Decomposition...



Taxonomy of reduced-order models

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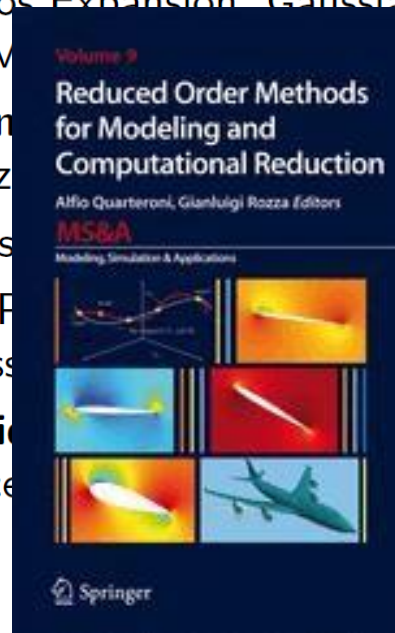
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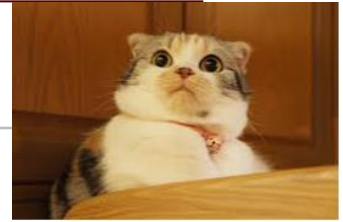
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MOR

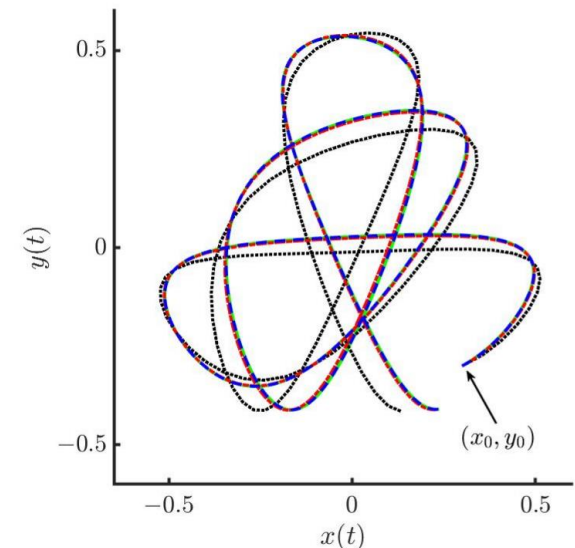
Model order reduction

From Wikipedia, the free encyclopedia



Model order reduction (MOR) is a technique for reducing the computational complexity of mathematical models in numerical simulations. As such it is closely related to the concept of metamodeling with applications in all areas of mathematical modelling.

- **Simple but powerful observation:**
 - *very often, the trajectory of a large-scale discrete system belongs to an affine subspace whose dimension is significantly lower than that of the original system.*
 - *for this reason, MOR methods search for the solution of a set of governing equations in a subspace, thereby offering a potential for significant CPU time reductions*

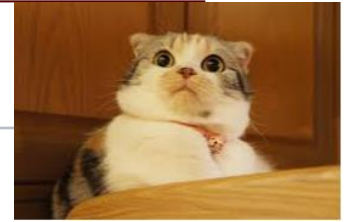


Purpose of MOR : solve many times a given problem under parametric variations (UQ, design opt.)

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XXL dof
highfidelity model

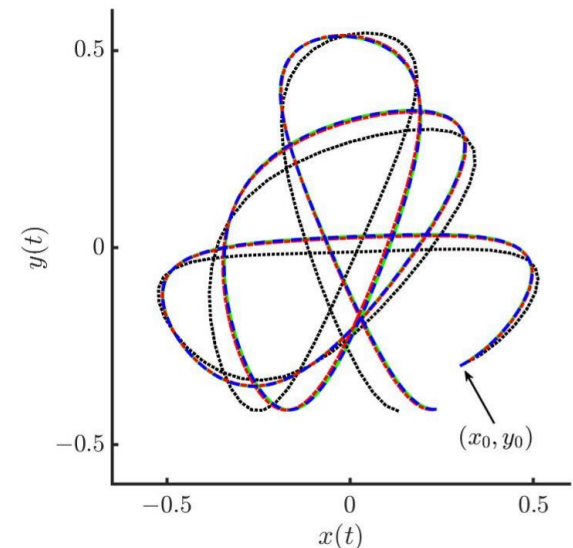


Offline training phase
to lose dof



Low dof and good shape,
Hyper-reduced order model
ready for online phase

ns



Purpose of MOR : solve many times a given problem under parametric variations (UQ, design opt.)

Model Order Reduction: to reduce the computational complexity

Definition

- Model order reduction (MOR) is a set of techniques aimed at reducing the computational complexity of mathematical models in numerical simulations.
- Description of reality (model) + problem input data (in) \rightarrow PDEs \rightarrow discretization \rightarrow large-scale model with a large number of unknowns (degrees of freedom, DoFs) N .

Full Order Model (FOM): Solve $\dot{x} = f(x(t), in(t))$ with $x \in \mathbf{R}^N$

- Model order reduction aims at lowering the computational complexity of such problems by reducing the # of DoFs ($r \ll N$)

Reduced Order Model (ROM): Solve $\dot{c} = f_r(c(t), in(t))$ $c \in \mathbf{R}^r$ with $r \ll N$

such that

$$\|x - Uc\| \leq C_r \|in\| \quad \text{with} \quad \lim_{r \rightarrow N} C_r = 0$$

U : reconstruction operator.

Key points:

- Full Order Model (FOM) $x \in \mathbf{R}^N$
- Reduced Order Model (ROM) $c \in \mathbf{R}^r$ with $r \ll N$
- Reconstruction: $x \approx Uc$ where U (size $N \times r$) is a data-driven discovered basis.

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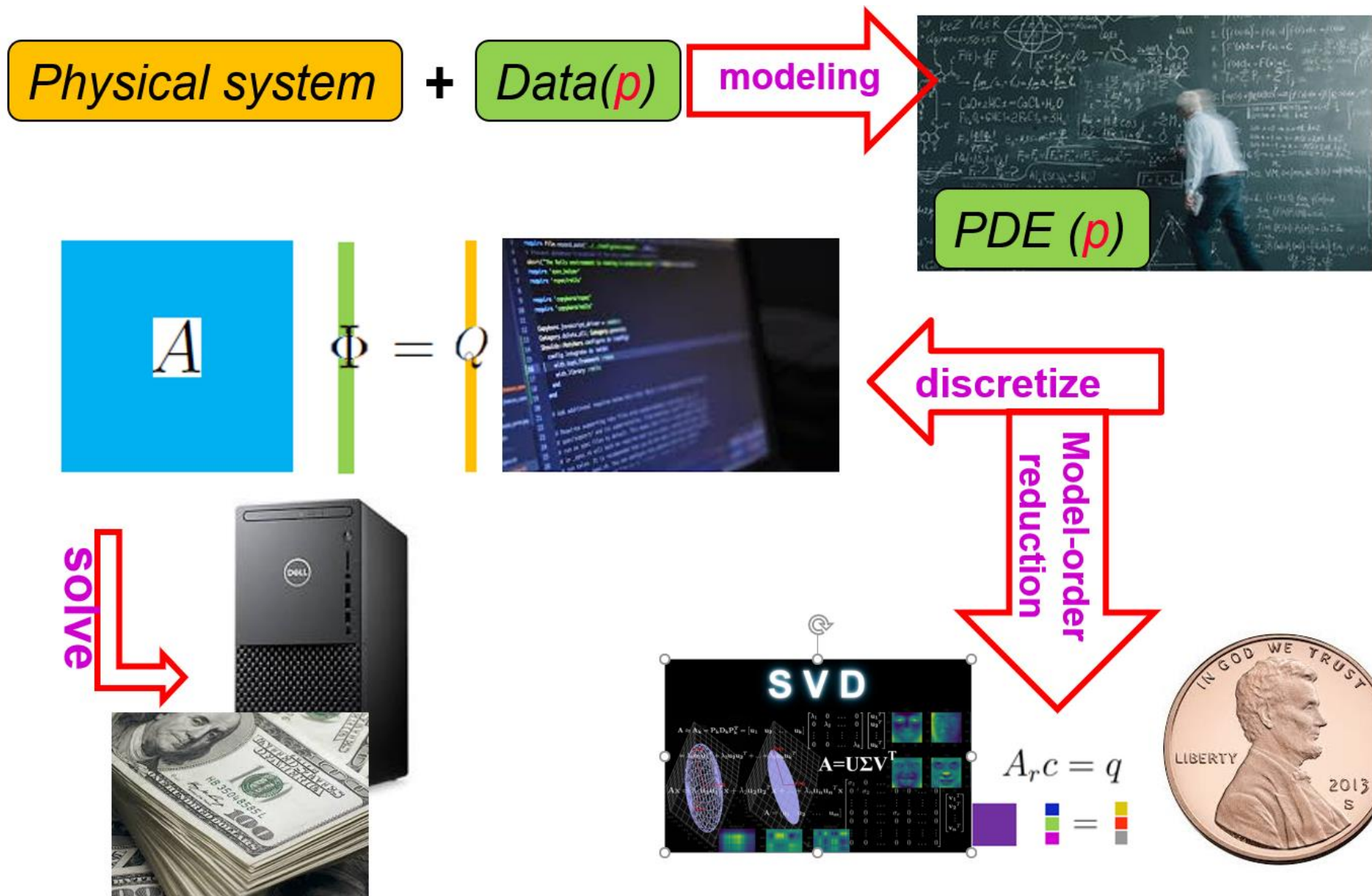
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Need to determine the expansion coefficients c (as functions of the input parameters)

Data-driven sub-space discovery



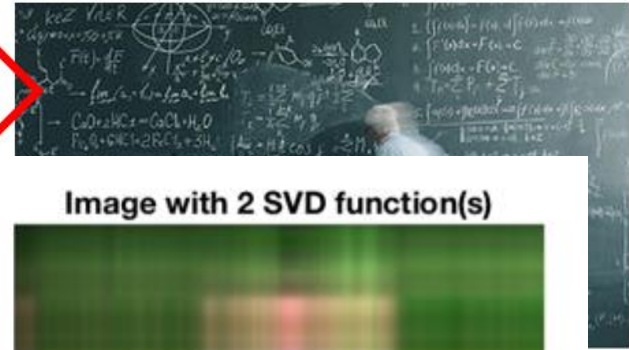
Data-driven sub-space discovery

Physical system

+

Data(p)

modeling



Original image



Image with 1 SVD function(s)

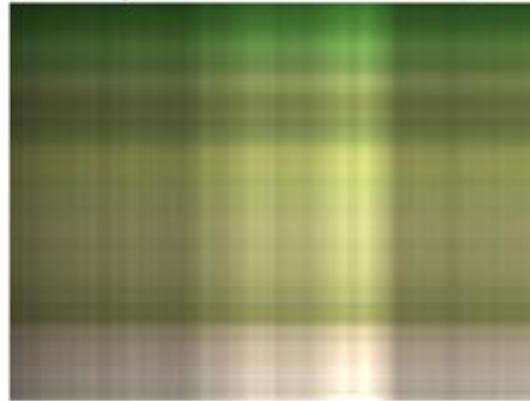


Image with 2 SVD function(s)

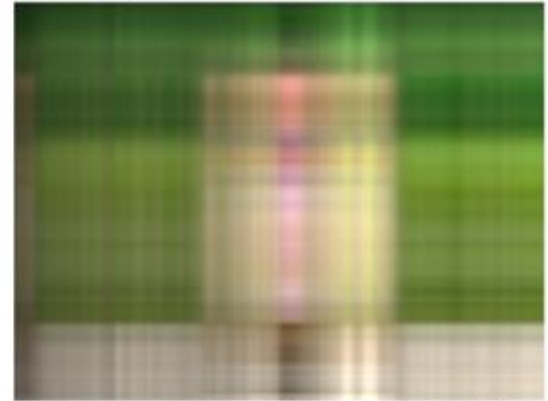


Image with 3 SVD function(s)



Image with 10 SVD function(s)



Image with 20 SVD function(s)



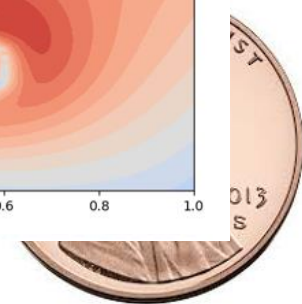
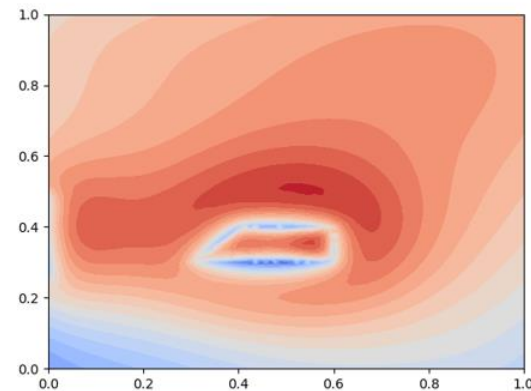
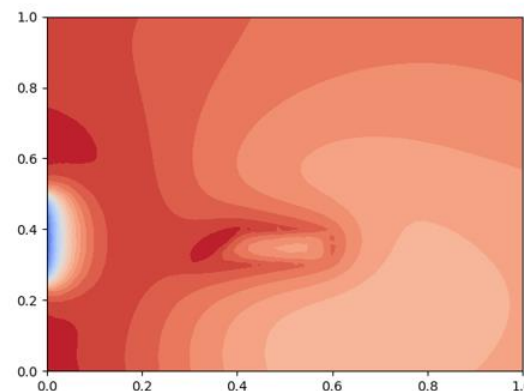
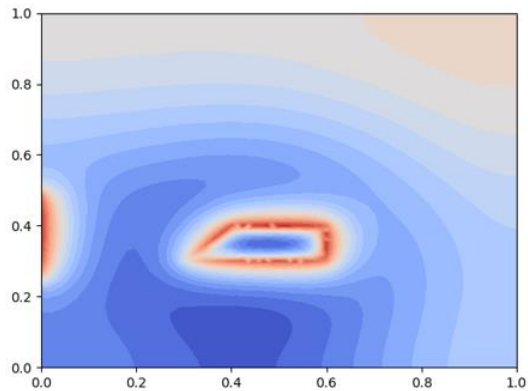
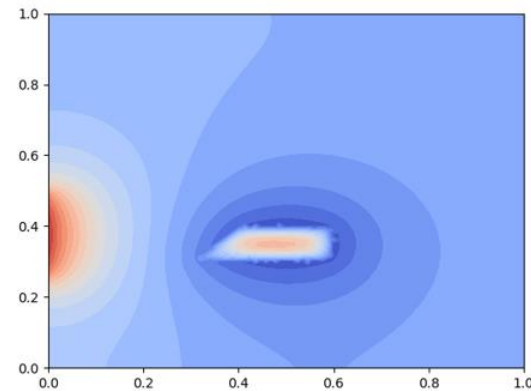
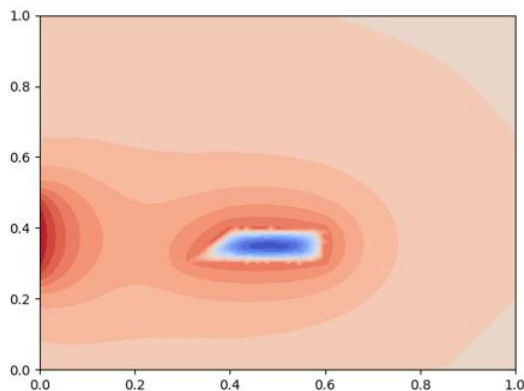
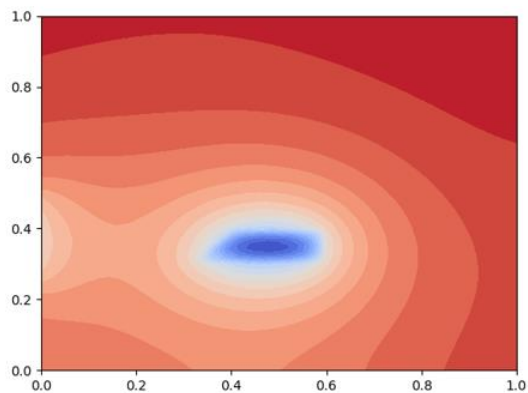
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modeling



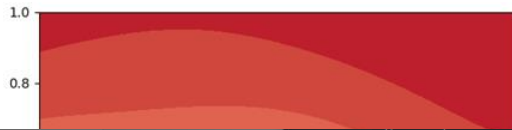
Data-driven sub-space discovery

Physical system

+

Data(p)

modeling



GeN-ROM - Model-Order Reduction tool for OpenFOAM

File Help

```

Loading fluid flow terms for precStar4.
Loading self matrices for precStar5.
Loading fuel temperature matrices for precStar5.
Loading coolant density matrices for precStar5.
Loading fluid flow terms for precStar6.
Loading self matrices for precStar6.
Loading fuel temperature matrices for precStar6.
Loading coolant density matrices for precStar6.
Loading fluid flow terms for precStar7.
Loading self matrices for precStar7.
Loading fuel temperature matrices for precStar7.
Loading coolant density matrices for precStar7.
Loading fluid flow terms for precStar7.
Loading reduced interpolation matrix for logTNeuro.
Loading reduced interpolation matrix for TCool.
    
```

ROM Loaded!

keff = 0.9694484165684509

Load

Solve

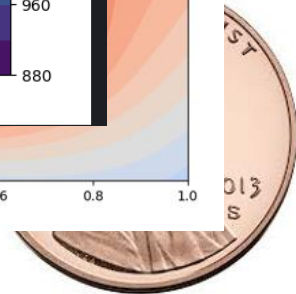
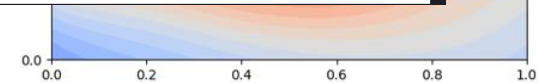
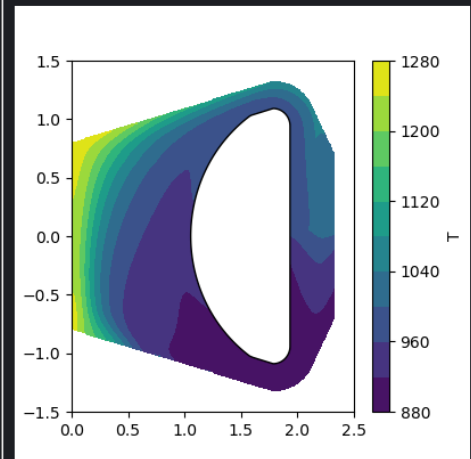
Reset

D_1	0.023720
D_2	0.015789
D_3	0.010024
D_4	0.012084
D_5	0.011534
D_6	0.011038
nuSigma_f_1	0.575548
nuSigma_f_2	0.375454
nuSigma_f_3	0.410838
nuSigma_f_4	0.622968
nuSigma_f_5	1.466770
nuSigma_f_6	4.758780

Sigma_r_1	6.899700
Sigma_r_2	3.955500
Sigma_r_3	1.774100
Sigma_r_4	1.983400
Sigma_r_5	1.637700
Sigma_r_6	3.566300
Fp	-80000.000000
T_HX	900.000000
alpha_HX	100000.000000
beta_th	0.000200
Pr	8.000000

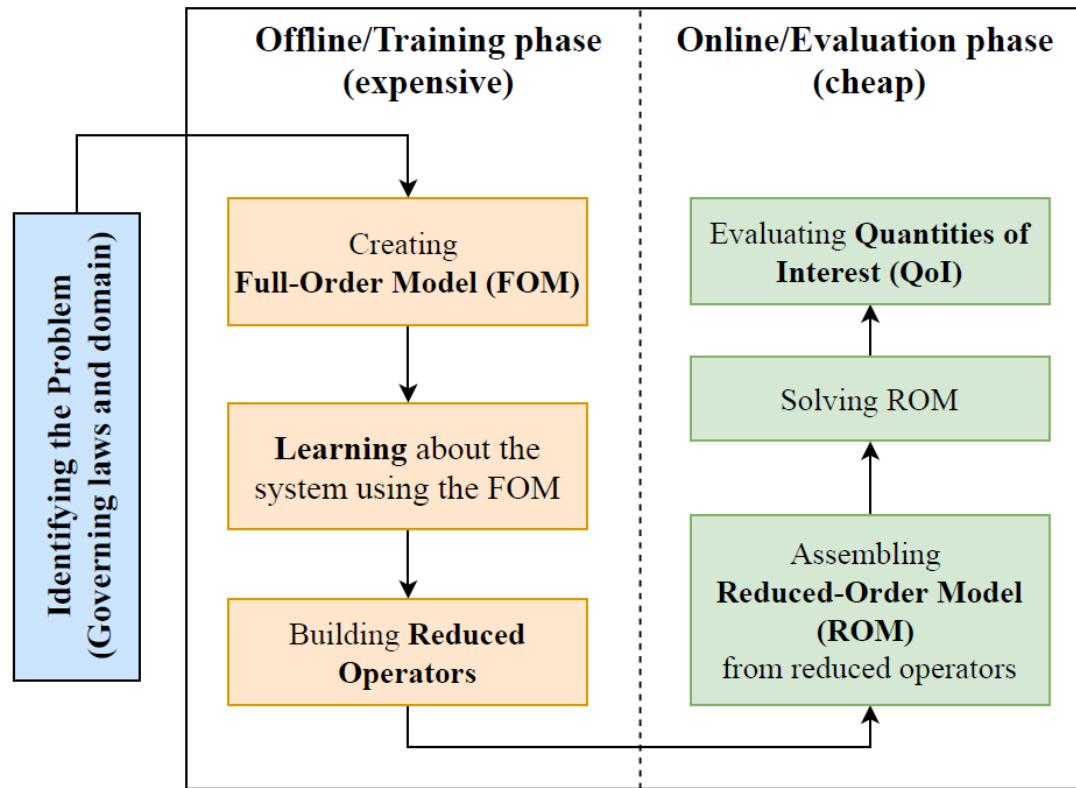
Effective multiplication factor (keff): 0.969448

Field to plot: T



Data-driven ROM: a flow-chart

Flow chart

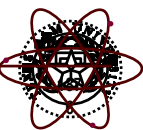
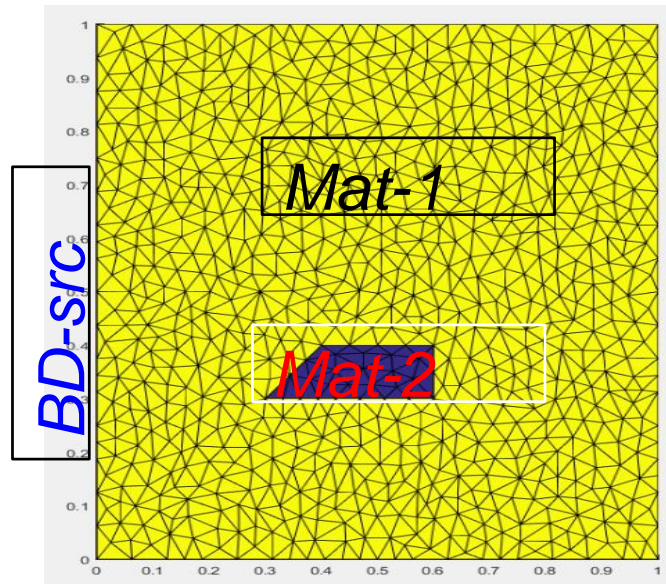
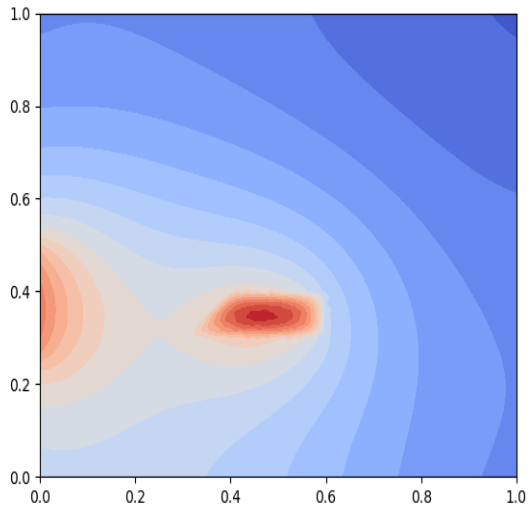


Important

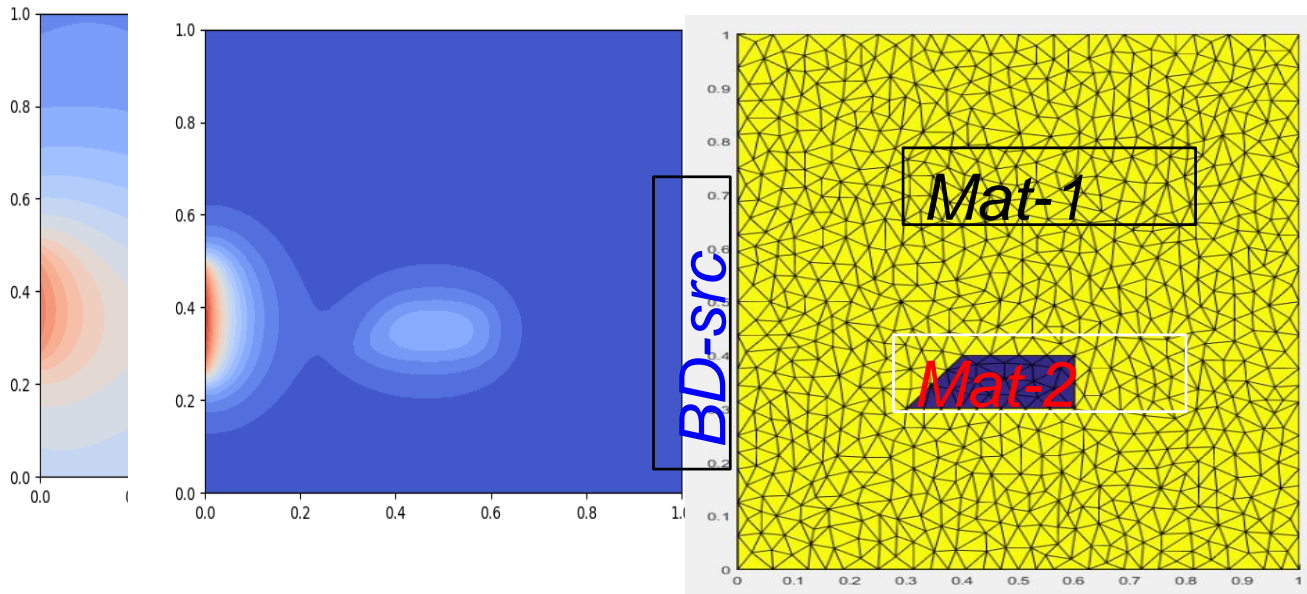
Generating a ROM is only viable if the Training phase can be justified!



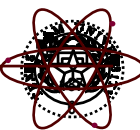
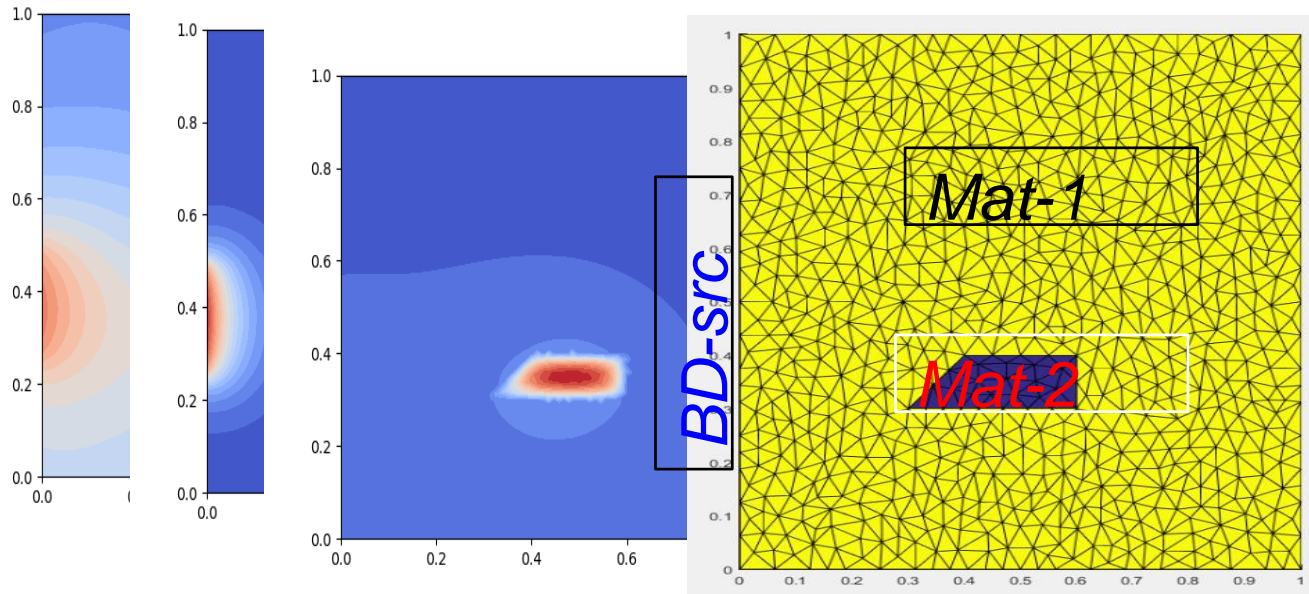
Many simulations with parametric variations



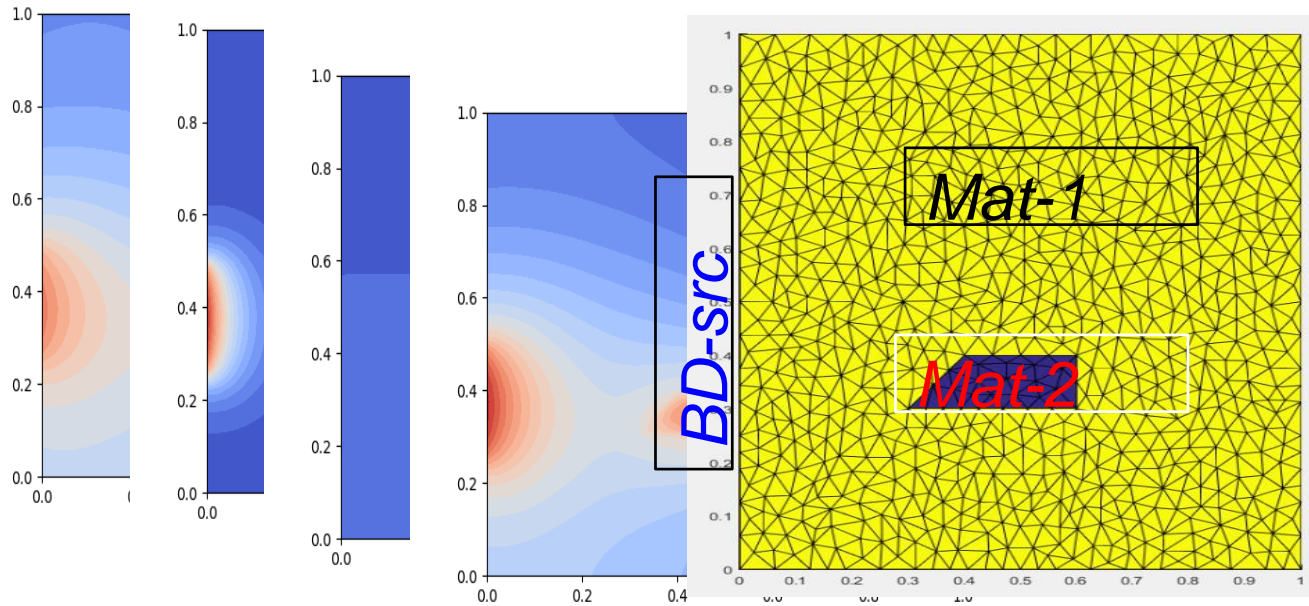
Many simulations with parametric variations



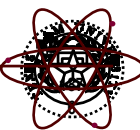
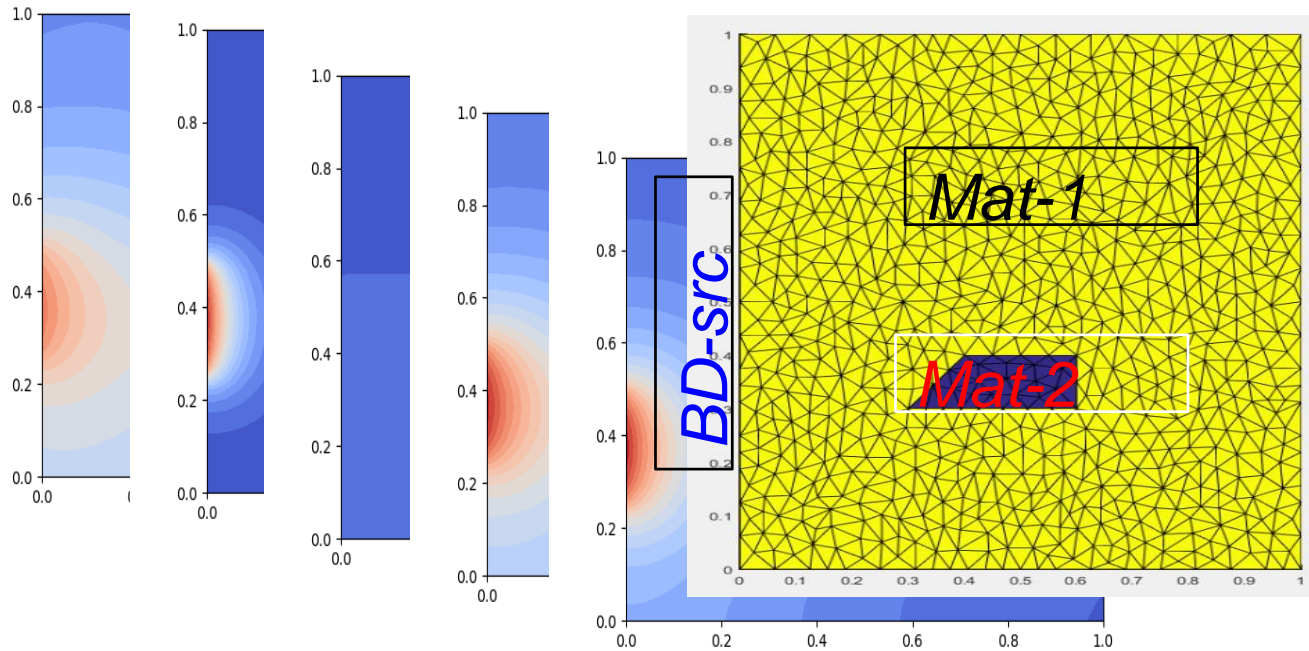
Many simulations with parametric variations



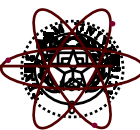
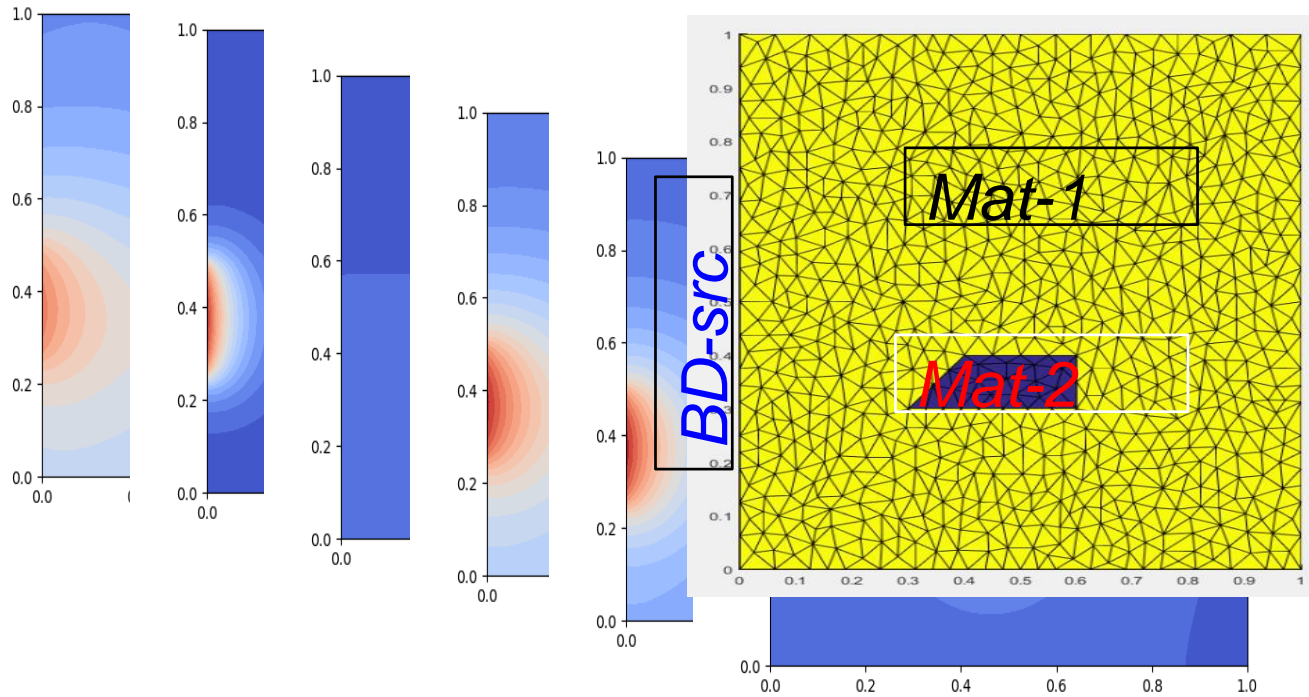
Many simulations with parametric variations



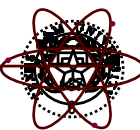
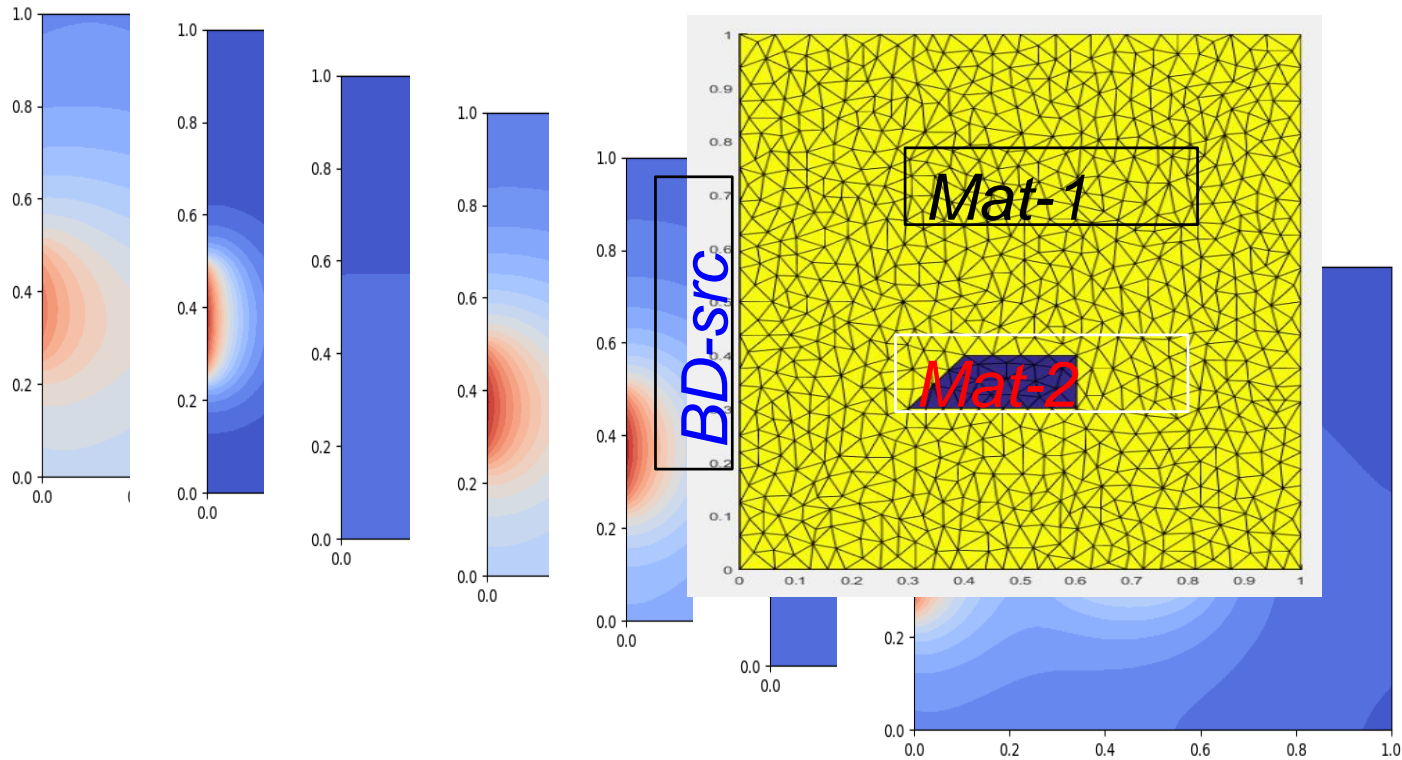
Many simulations with parametric variations



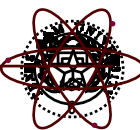
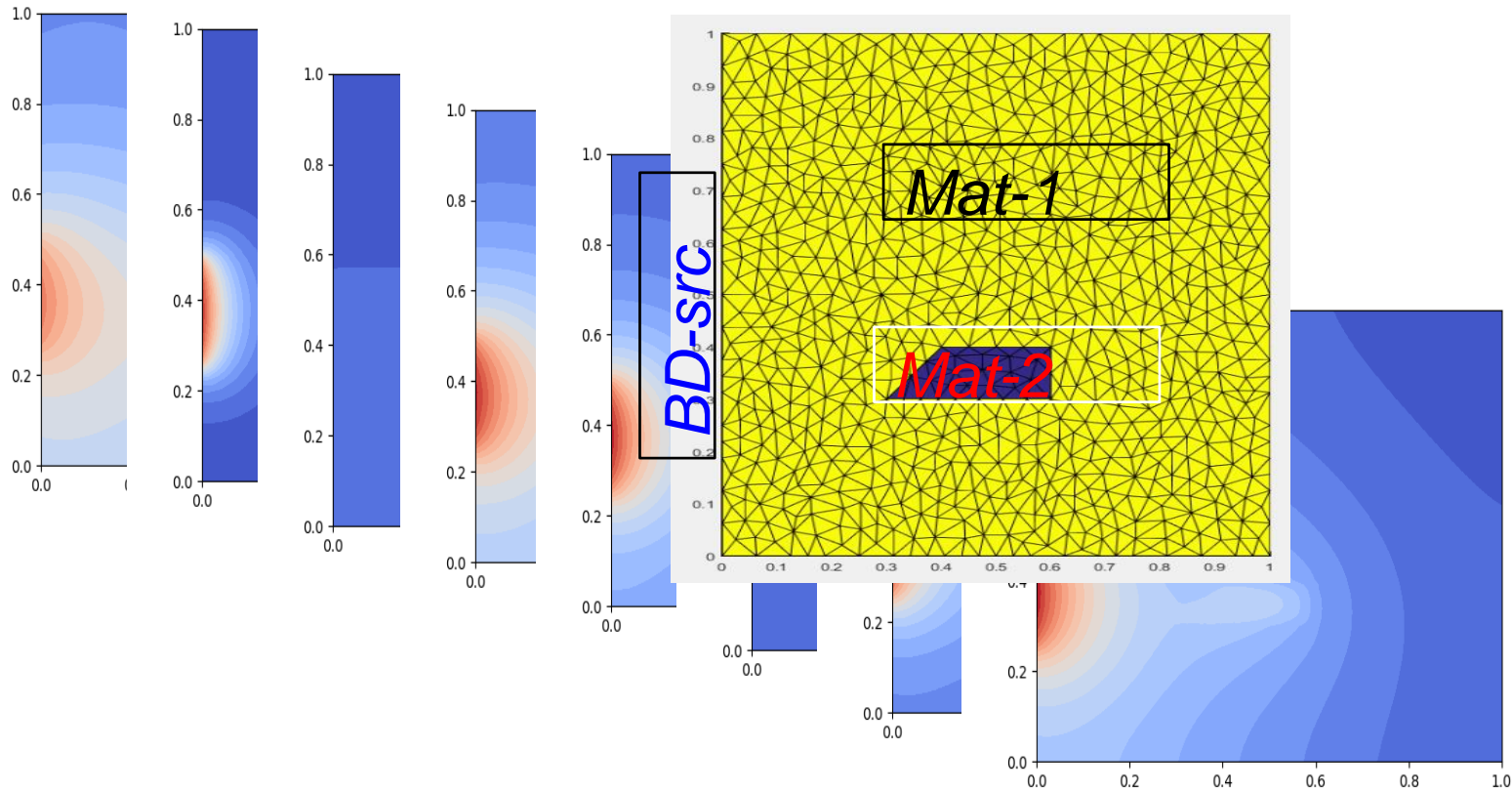
Many simulations with parametric variations



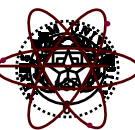
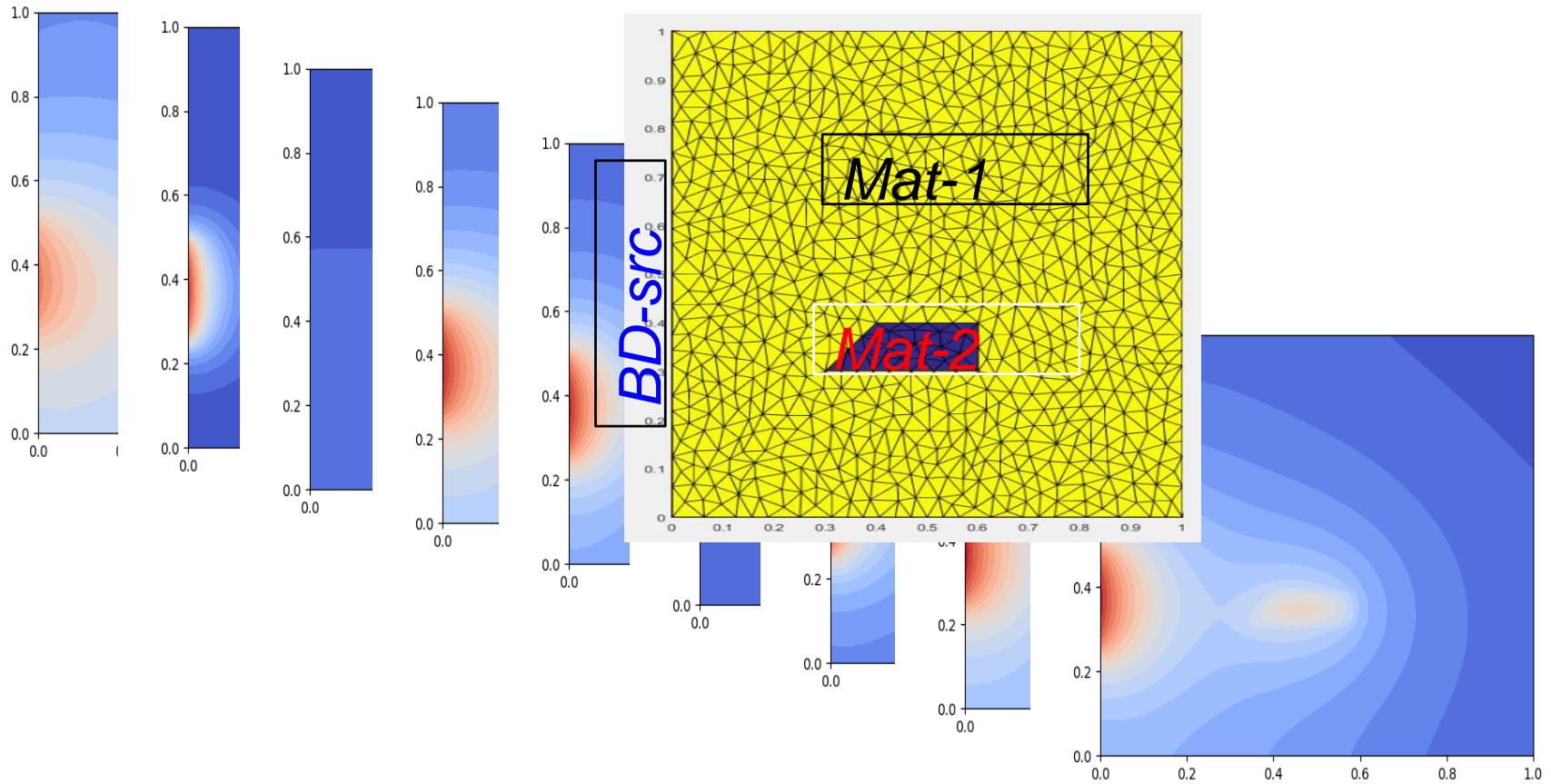
Many simulations with parametric variations



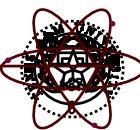
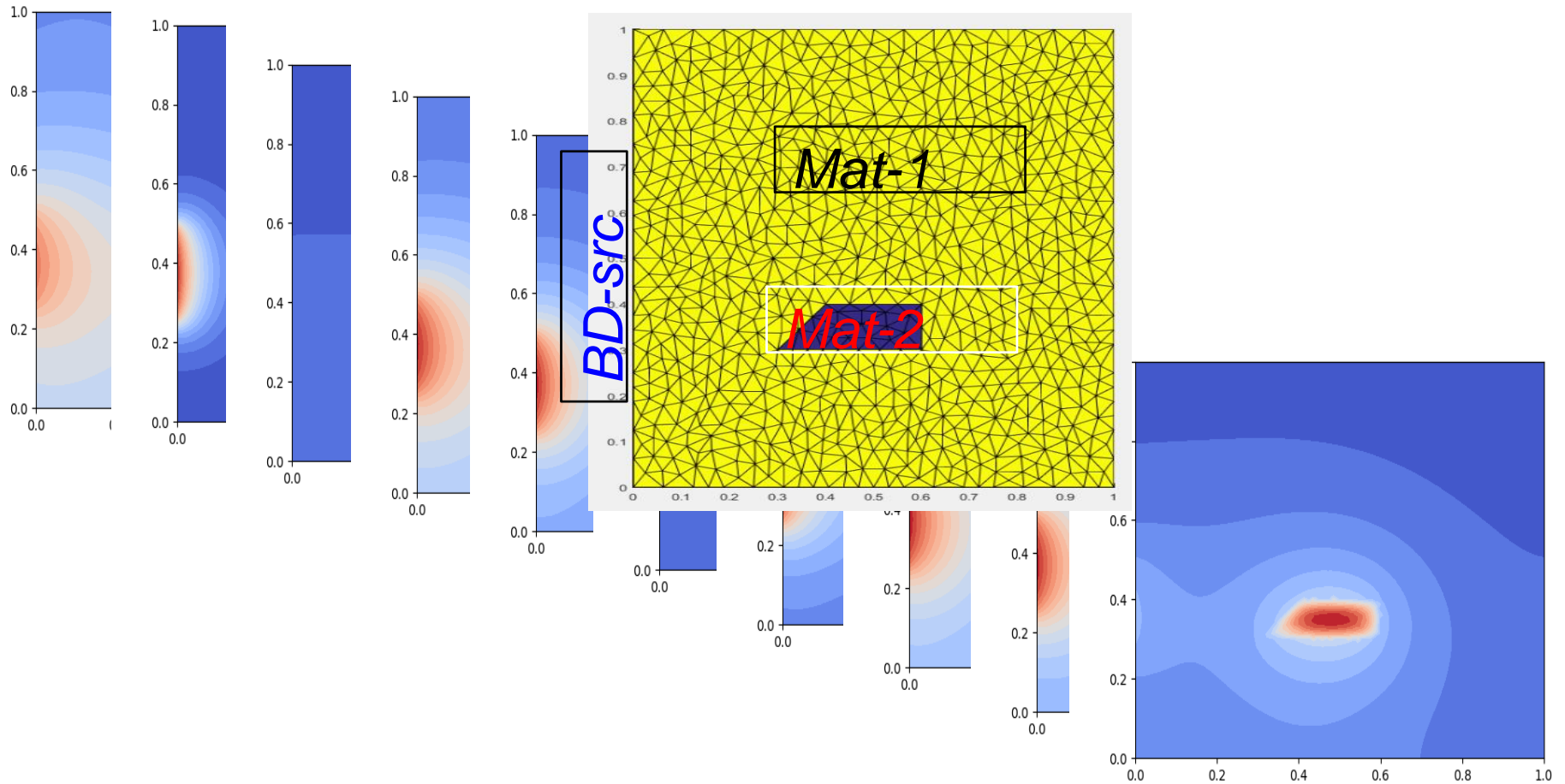
Many simulations with parametric variations



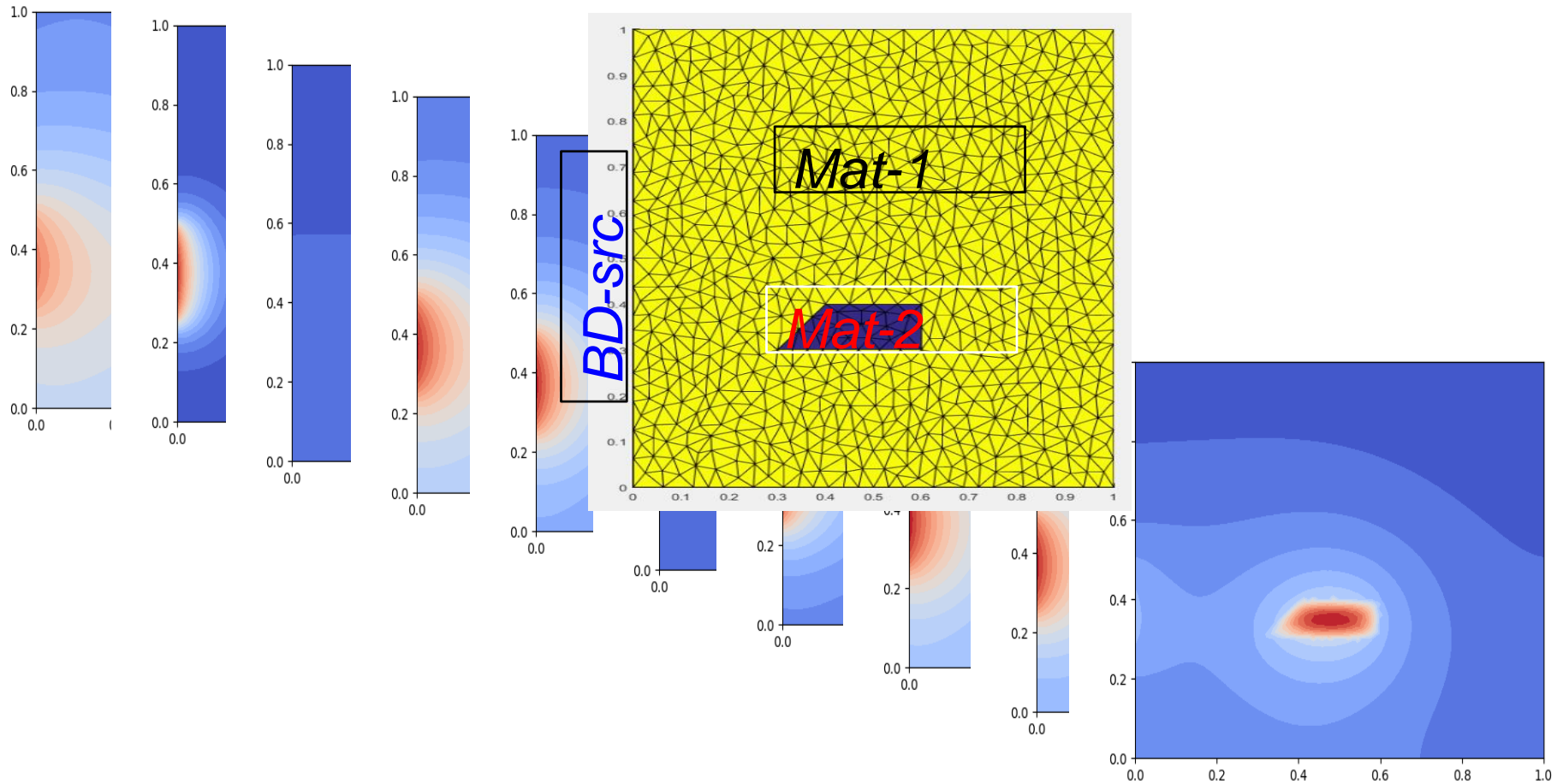
Many simulations with parametric variations



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Many simulations with parametric variations

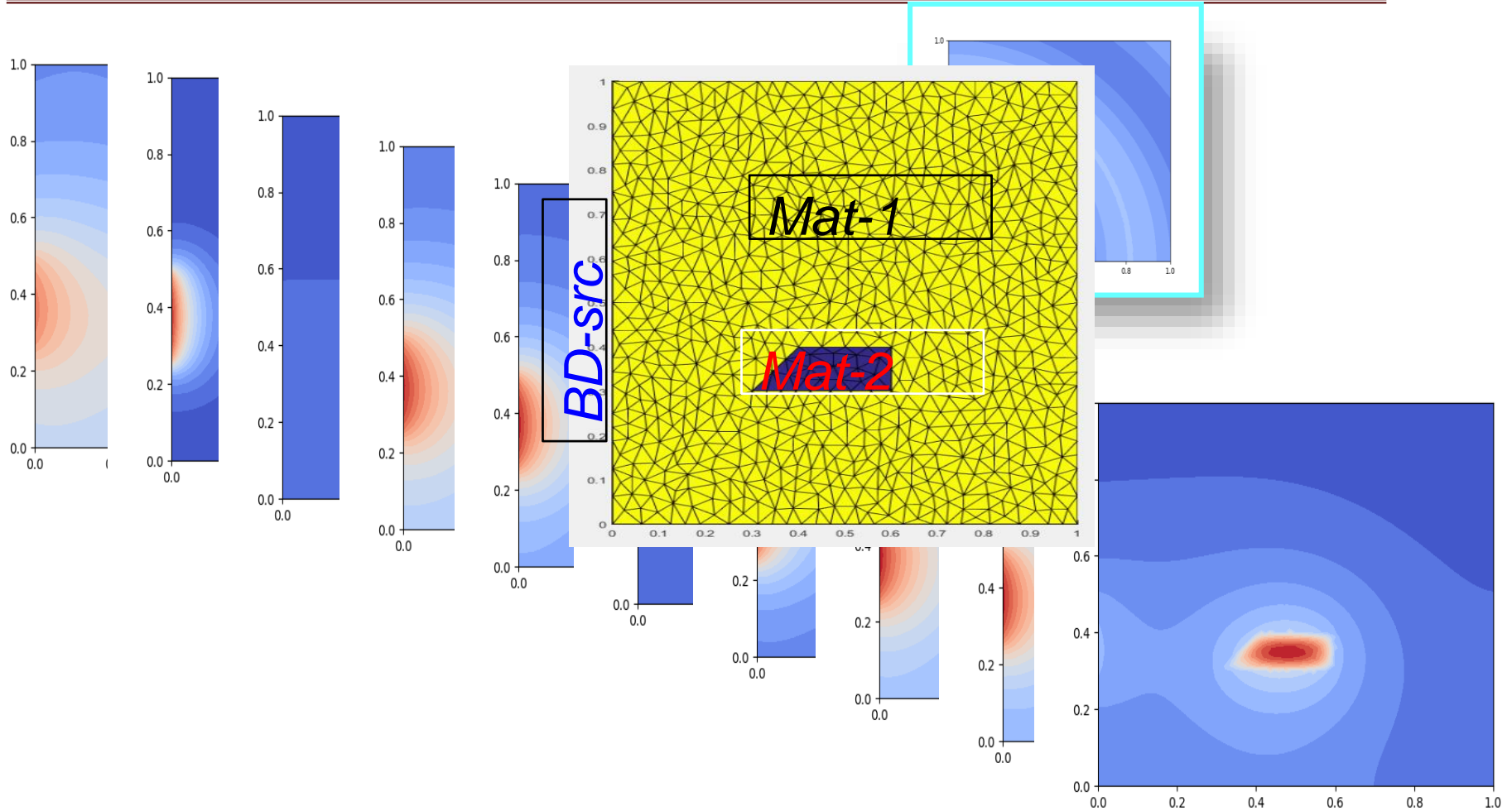


Common features among the family of solutions

Can we learn from that? → data-driven subspace discovery



Many simulations with parametric variations

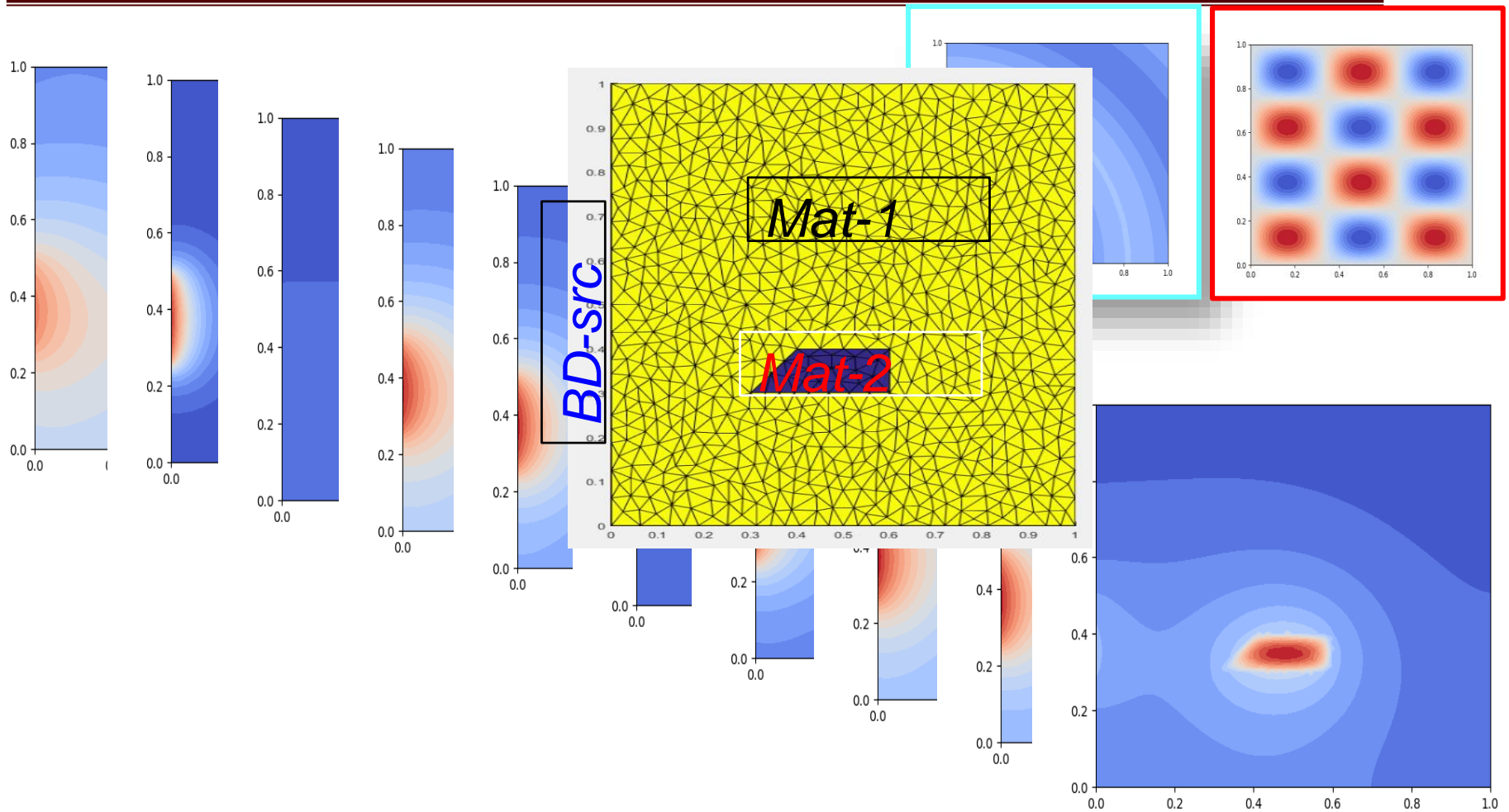


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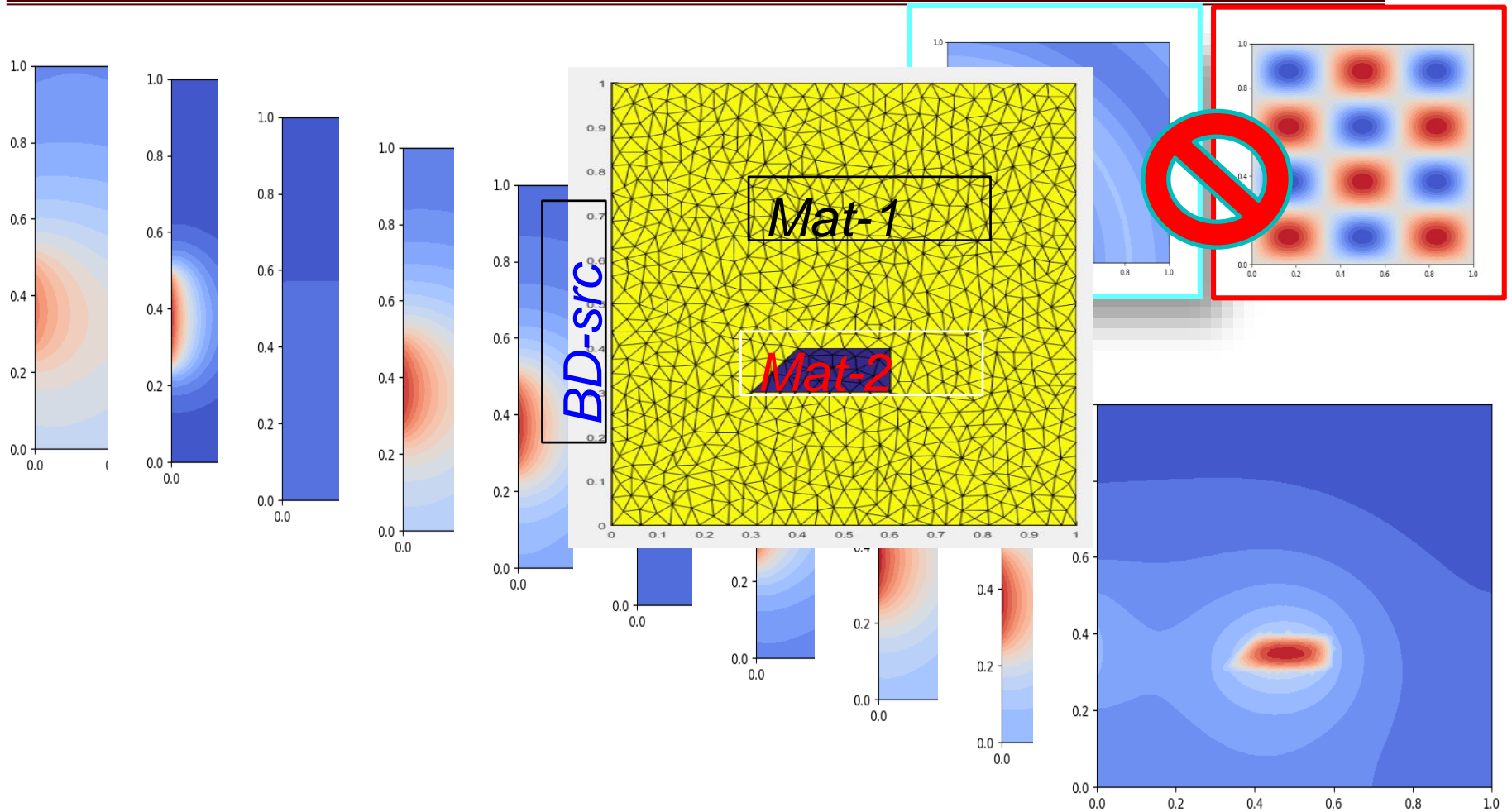


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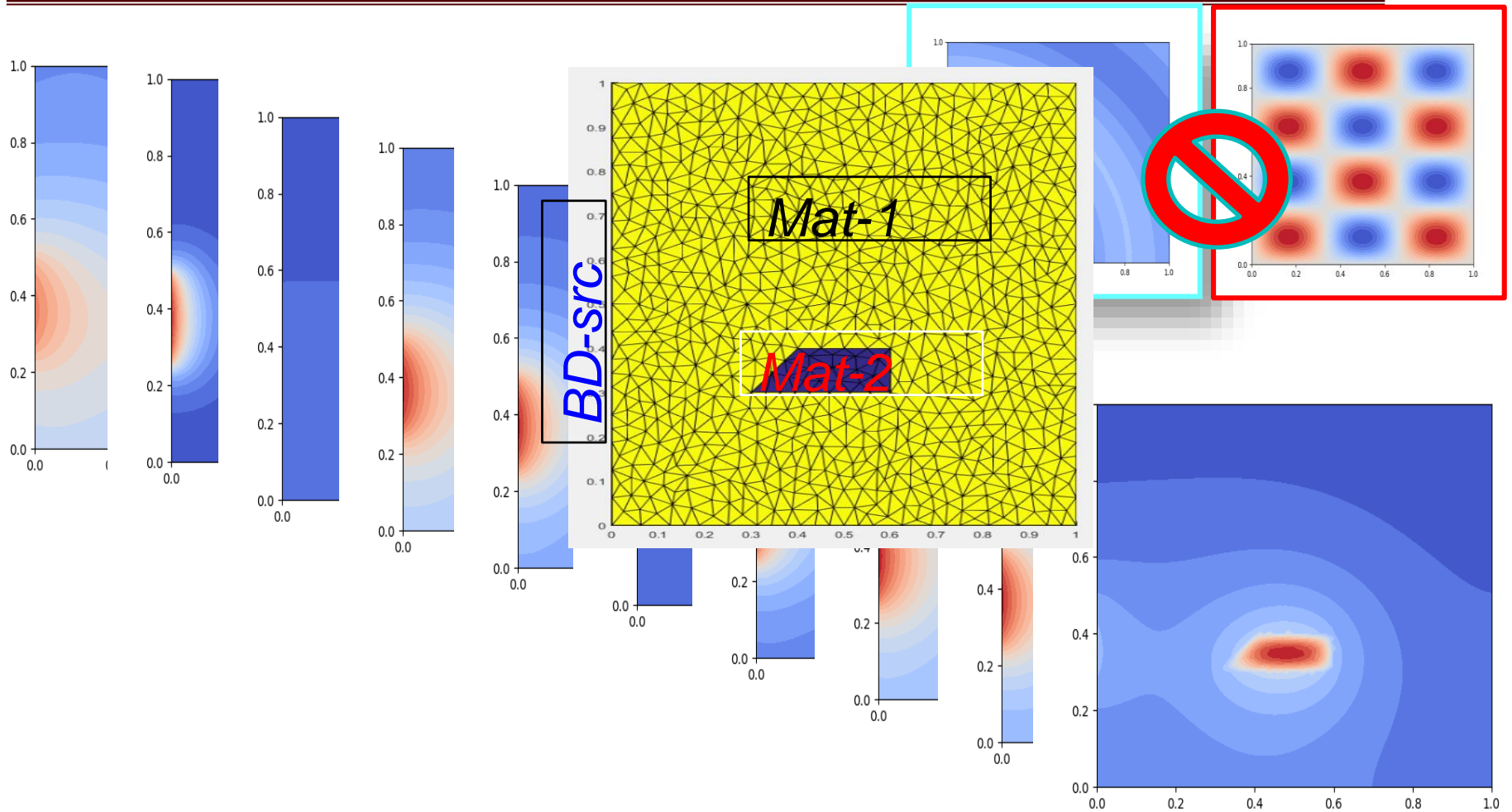


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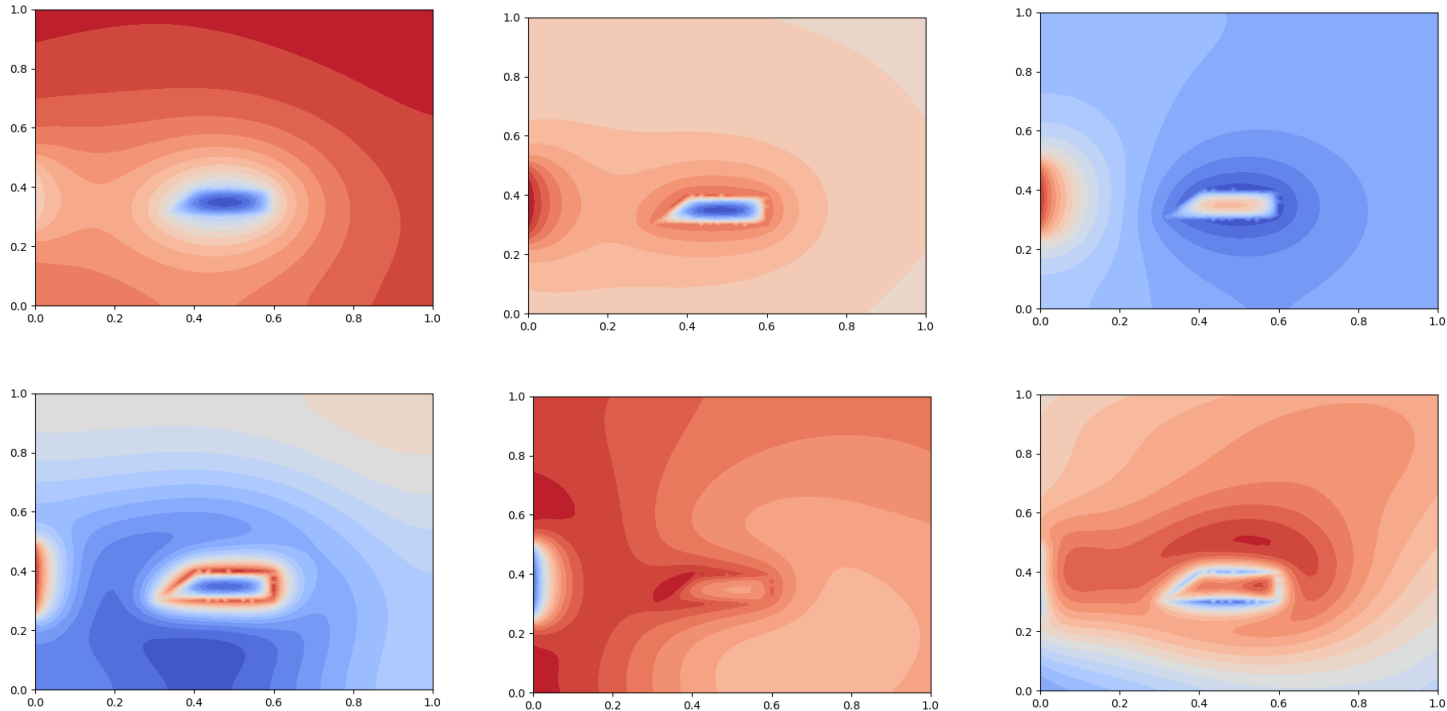


Common features among the family of solutions

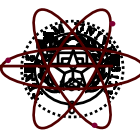
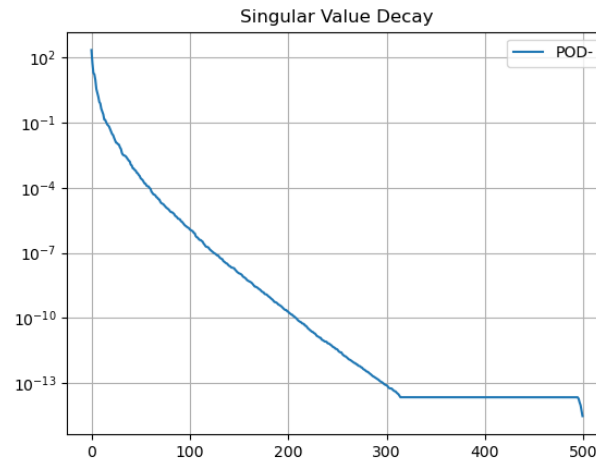
Can we learn from that? → data-driven subspace discovery



Discovered subspace from training data



- Obtained via **Singular Value Decomposition** of the snapshots (learned data)
- Reduction comes from the low number of modes needed





FEATURE COLUMN Monthly essays on mathematical topics

We Recommend a Singular Value Decomposition

Posted August 2009.

In this article, we will offer a geometric explanation of singular value decompositions and look at some of the applications of them.

...

 [Mail to a friend](#)  [Print this article](#)

David Austir
Grand Valley State University
david@merganser.math.gvsu.edu

Introduction

The topic of this article, the *singular value decomposition*, is one that should be a part of the standard mathematics undergraduate curriculum but all too often slips between the cracks. Besides being rather intuitive, these decompositions are incredibly useful. For instance, Netflix, the online movie rental company, is currently offering a \$1 million prize for anyone who can improve the accuracy of its movie recommendation system by 10%. Surprisingly, this seemingly modest problem turns out to be quite challenging, and the groups involved are now using rather sophisticated techniques. At the heart of all of them is the singular value decomposition.

A singular value decomposition provides a convenient way for breaking a matrix, which perhaps contains some data we are interested in, into simpler, meaningful pieces. In this article, we will offer a geometric explanation of singular value decompositions and look at some of the applications of them.

The geometry of linear transformations

Let us begin by looking at some simple matrices, namely those with two rows and two columns. Our first example is the diagonal matrix

$$M = \begin{bmatrix} 3 & 0 \\ 0 & 1 \end{bmatrix}$$

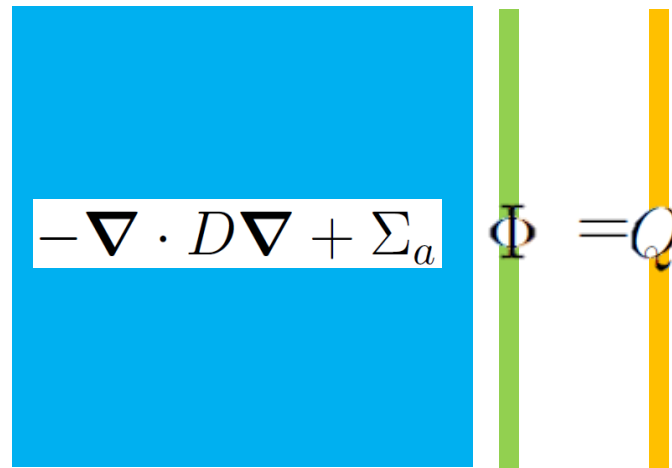
Not teaching SVD in UG linear algebra? A big mistake in the 21st century

Full-Order Model: an example

- Consider a neutron diffusion problem

$$-\nabla \cdot D \nabla \Phi + \Sigma_a \Phi = Q$$

- Discretize and obtain a linear system


$$-\nabla \cdot D \nabla + \Sigma_a \Phi = Q$$

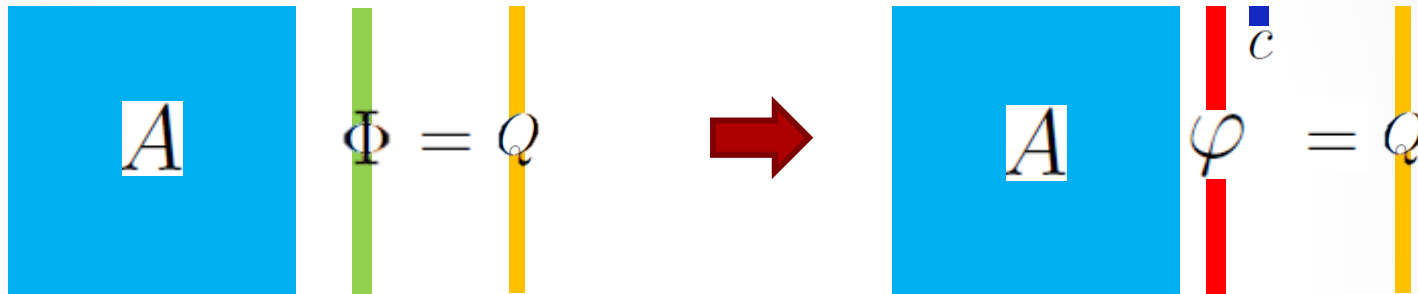
- The linear system can be very **large (size n is BIG)**
- This is what we call the **Full-Order Model** (which we wish to reduce)
- **Parameters ??** Let's say you do not know D and Σ in each region of the problem

Physics-based model reduction: an example

- Assume the flux is expanded as a **known spatial shape (basis)** and a parametric amplitude

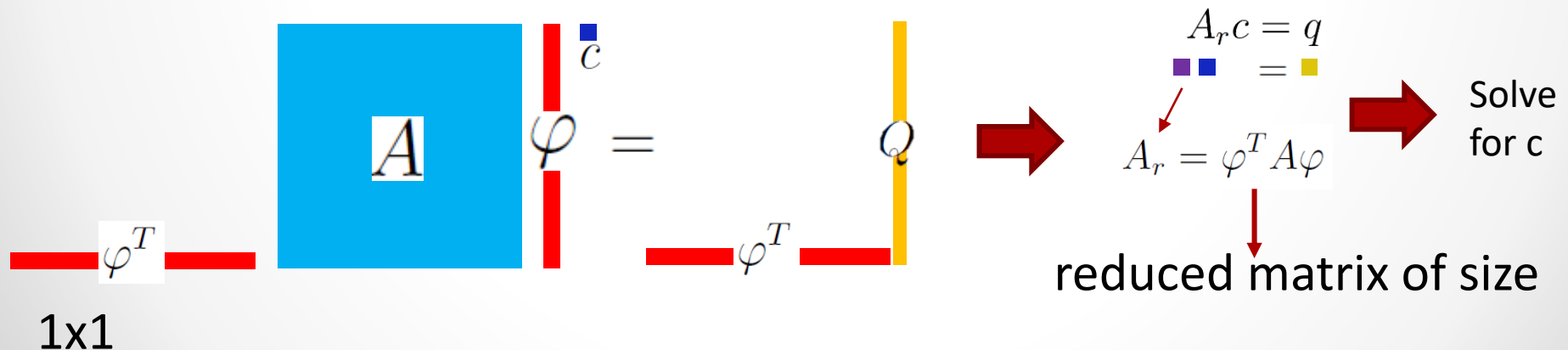
$$\Phi(\vec{r}, \vec{\mu}) = \varphi(\vec{r})c(\vec{\mu})$$

- Plug expansion in the linear system:



A single unknown number !!!

- Galerkin-project using known **basis** function:

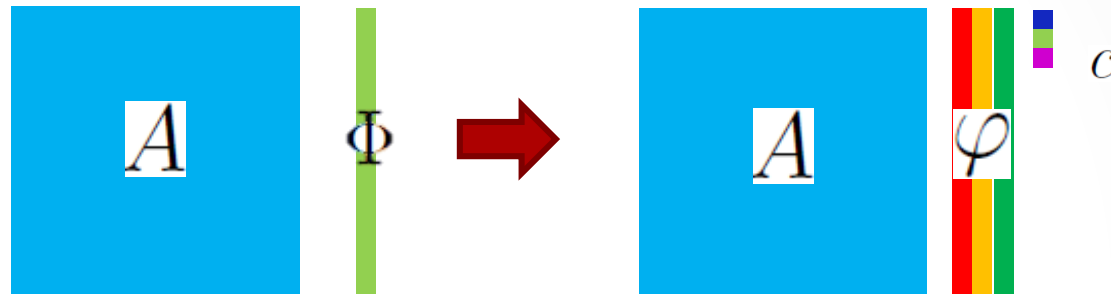


1x1

Building improved reduced-order models

- Question :

- Why not seek a solution with several basis function $\Phi = \sum_{i=1}^{i=r} \varphi_i(\vec{r}) c_i(\vec{\mu})$



- The **projection** step is then:

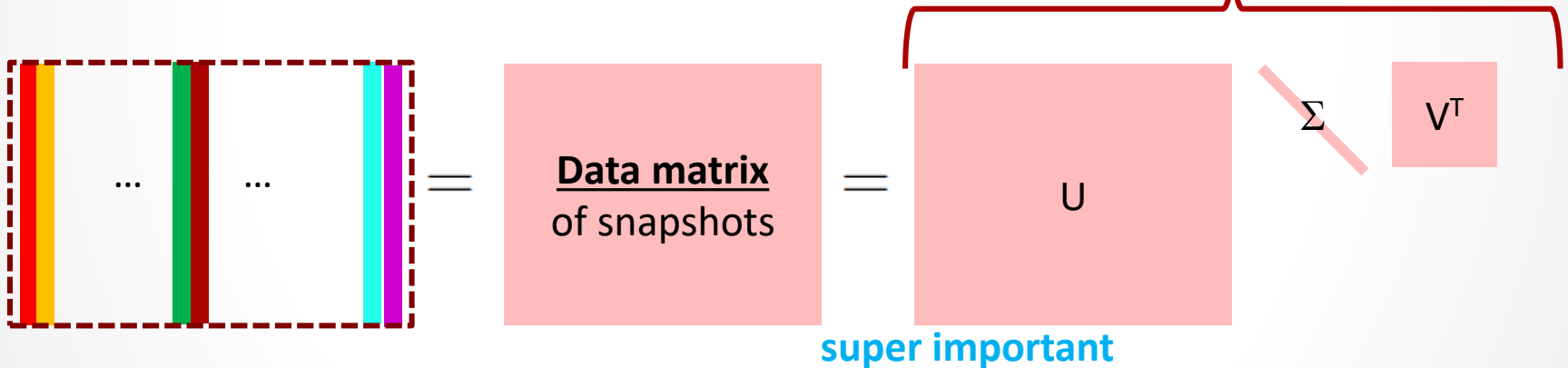


Why use more basis functions?

- We can capture variations in the solutions by using **more basis functions**
 - For instance, if a set of input parameters is uncertain, we can explore how the solution varies
 - reduction of parameterized full-order models
 - uncertainty quantification
 - design optimization
 - Parameter examples:
 - Cross-section variations
 - Geometrical variations
 - Heat removal rate
 - ...

How to choose these basis functions ?

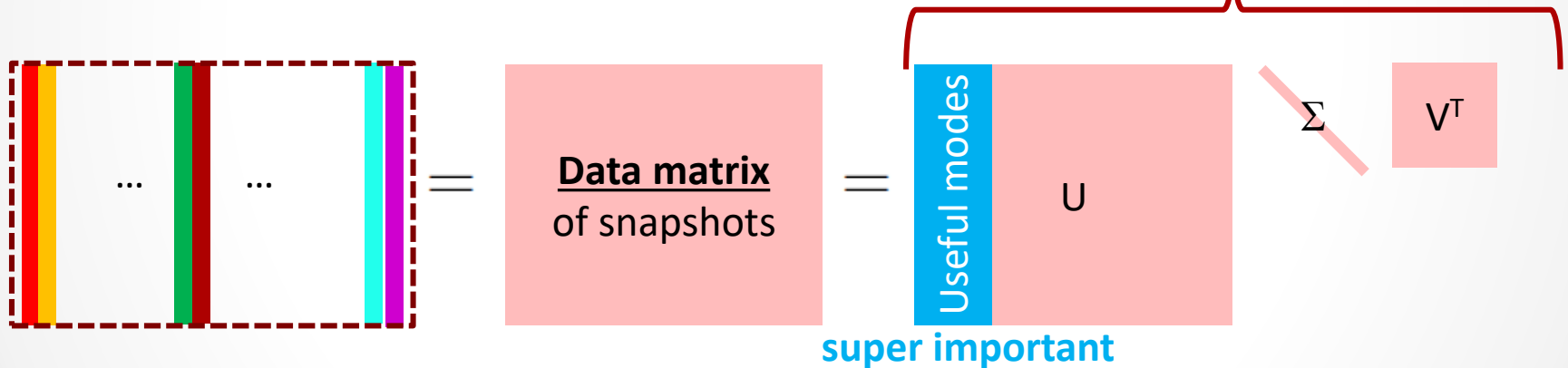
- Method of Snapshots
 - Used in CFD for turbulence modeling for a long time
 - Recently started to be popular for particle transport, reactor kinetics, ...
- Process:
 - **Explore** the input space (e.g., Latin Hypercube Sampling)
 - **Generate** full-order model solutions (snapshots) and perform **Singular Value Decomposition** (SVD, aka, Principal Component Analysis)



- Finally, based on the magnitude of the singular values, **down-select the dominant modes**
 - Think of “image compression” for physical solutions

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 - Think of “image compression” for physical solutions

Demonstration of SVD with image compression

- 1200 x 1600 pixels (RGB array)
- Do we need 1600 vectors to have a representative picture ?

Original image



Image with 1 SVD function(s)

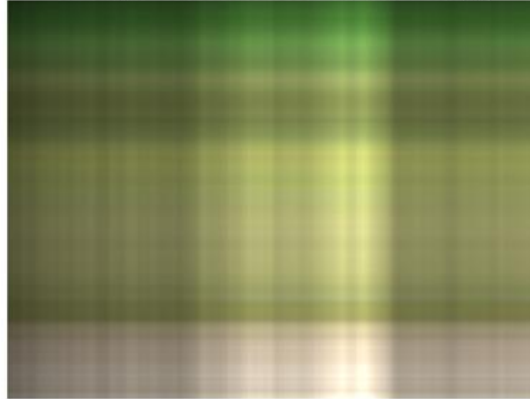


Image with 2 SVD function(s)

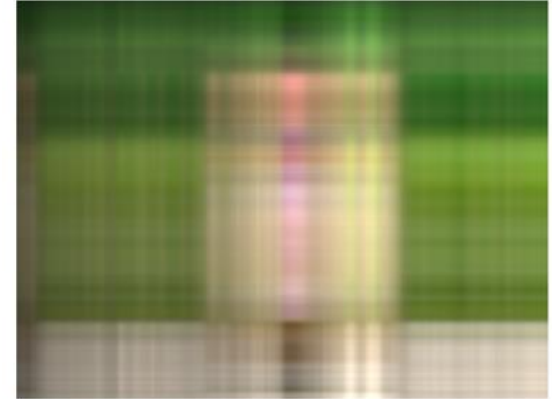


Image with 3 SVD function(s)

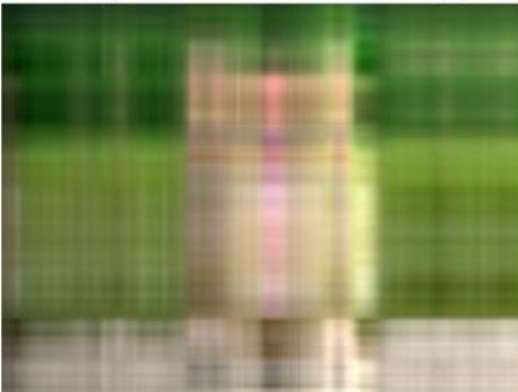


Image with 10 SVD function(s)

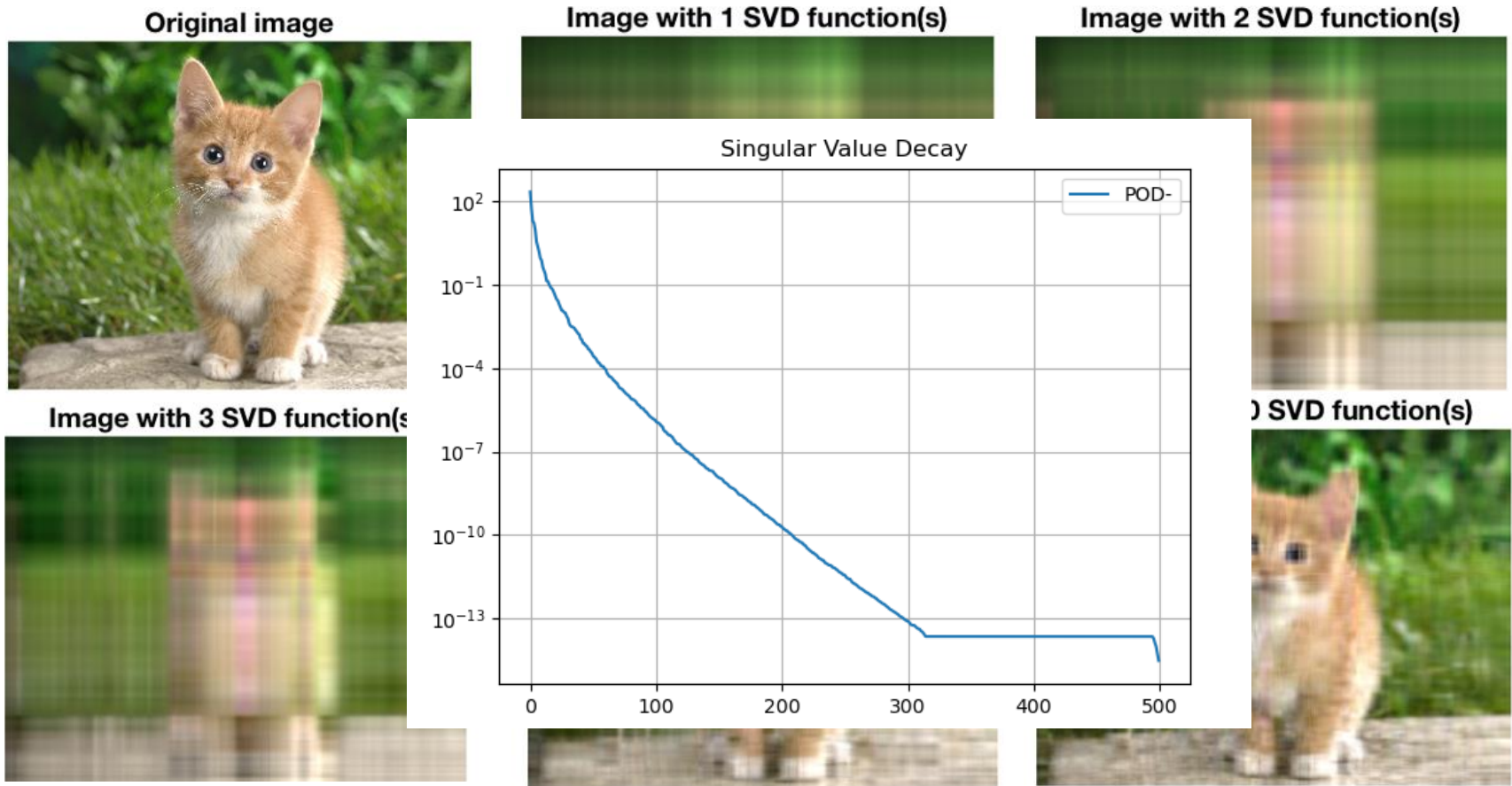


Image with 20 SVD function(s)



Demonstration of SVD with image compression

- 1200 x 1600 pixels (RGB array)
- Do we need 1600 vectors to have a representative picture ?



Projection-based ROM: some math ...

- First, the **parametric** full-order system (FOM):

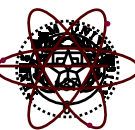
Training phase - Creating a Full-Order Model (FOM)

Discretization in space

$$\mathbf{M}_{\mathcal{D}} \frac{d\boldsymbol{\theta}(t; \boldsymbol{\mu})}{dt} + \mathbf{A}(t; \boldsymbol{\mu})\boldsymbol{\theta}(t; \boldsymbol{\mu}) + \mathbf{F}(\boldsymbol{\theta}(t; \boldsymbol{\mu}), t; \boldsymbol{\mu}) = \mathbf{S}(t; \boldsymbol{\mu}),$$

Together with appropriate initial and boundary conditions (on Γ)

- $\boldsymbol{\theta}$ discretized solution field
- $\mathbf{M}_{\mathcal{D}} \in \mathbb{R}^{N \times N}$ mass matrix
- $\mathbf{A}(t; \boldsymbol{\mu}) \in \mathbb{R}^{N \times N}$ discretized linear operator
- $\mathbf{F}(\boldsymbol{\theta}, t; \boldsymbol{\mu}) \in \mathbb{R}^N$ nonlinear function
- $\mathbf{S}(t; \boldsymbol{\mu}) \in \mathbb{R}^N$ source term



Projection-based ROM: learning about the FOM

Training phase - Learning about the System

Approximating of the solution

The **reduced-basis approximation** of θ can be expressed as:

$$\theta(t; \mu) \approx \tilde{\theta}(t; \mu) = \sum_{i=1}^{r_\theta} \psi_i^\theta c_i^\theta(t; \mu) = \Psi^\theta \mathbf{c}^\theta,$$

Generation of the basis vectors

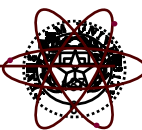
- **Method of snapshots** is used to collect information about the system $\rightarrow N_s$ instances of θ is saved into a **snapshot matrix**:

$$R_\theta = [\theta(\mu_1, t_1), \dots, \theta(\mu_{N_\mu}, t_{N_\tau})] \in \mathbb{R}^{N \times N_s},$$

- The basis functions of the reduced subspace can be obtained by computing the constrained **Singular Value Decomposition (SVD)** of R_θ :

$$R_\theta = \Psi^\theta \Delta^\theta \mathbf{V}^\theta.$$

with enforcing $\Psi^T \mathbf{M}_D \Psi = \mathbf{I}$. This is equivalent to **Proper Orthogonal Decomposition (POD)** for discrete systems.



Projection-based ROM: building the ROM

Training phase - Building Reduced Operators

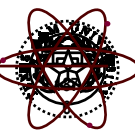
- Using the spatially discretized formulation in Eq. (2) and the approximation in Eq. (3) together with a **Galerkin projection** (left multiplication by $\Psi^{\theta,T}$):

$$\Psi^{\theta,T} \mathbf{M}_D \Psi^{\theta} \frac{\partial \mathbf{c}^{\theta}(\mu, t)}{\partial t} + \Psi^{\theta,T} \mathbf{A}(\mu) \Psi^{\theta} \mathbf{c}^{\theta}(\mu, t) + \Psi^{\theta,T} \mathbf{F}(\Psi^{\theta} \mathbf{c}^{\theta}(\mu, t), \mu) = \Psi^{\theta,T} \mathbf{S}, \quad (6)$$

- where $\Psi^{\theta,T} \mathbf{M}_D \Psi^{\theta} = \mathbf{I}$, $\mathbf{A}^r(\mu) = \Psi^{\theta,T} \mathbf{A}(\mu) \Psi^{\theta} \in \mathbb{R}^{r_{\theta} \times r_{\theta}}$ and $\mathbf{S}^r = \Psi^{\theta,T} \mathbf{S} \in \mathbb{R}^{r_{\theta}}$ can be used to get

$$\frac{\partial \mathbf{c}^{\theta}(\mu, t)}{\partial t} + \mathbf{A}^r(\mu) \mathbf{c}^{\theta}(\mu, t) + \Psi^{\theta,T} \mathbf{F}(\Psi^{\theta} \mathbf{c}^{\theta}(\mu, t), \mu) = \mathbf{S}^r. \quad (7)$$

- It is visible that at this point the only unknowns in the system are the elements of $\mathbf{c}^{\theta}(\mu, t)$, which means that **the number of spatial unknowns is reduced from N to $r_{\theta} \ll N$** .



Projection-based ROM: building the ROM

About the Nonlinear Term

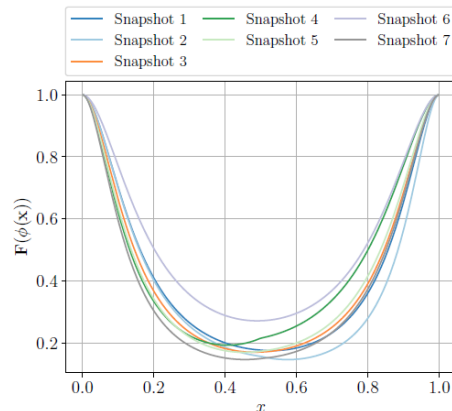
Discrete Empirical Interpolation Method (DEIM) [2]

Discrete Empirical Interpolation Method (DEIM) is used to approximate the "reduced" nonlinear operator as:

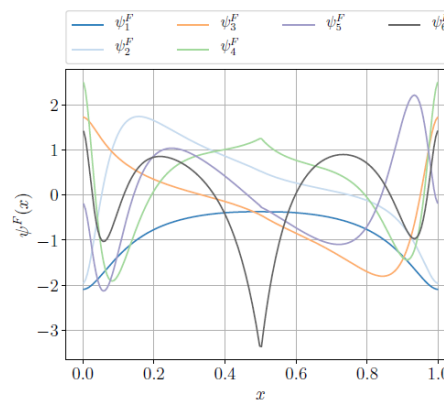
$$\Psi^{\theta, T} \mathbf{F}(\Psi^{\theta} \mathbf{c}^{\theta}(\mu, t), \mu) \approx \Psi^{\theta, T} \Psi^F \mathbf{c}^F(\mathbf{c}^{\theta}, \mu, t) \quad (8)$$

- $\mathbf{c}^F(\mathbf{c}^{\theta}, \mu, t)$ - coefficient vector for the nonlinear term
- Ψ^F - spatial basis built for the nonlinear term

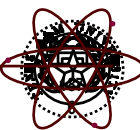
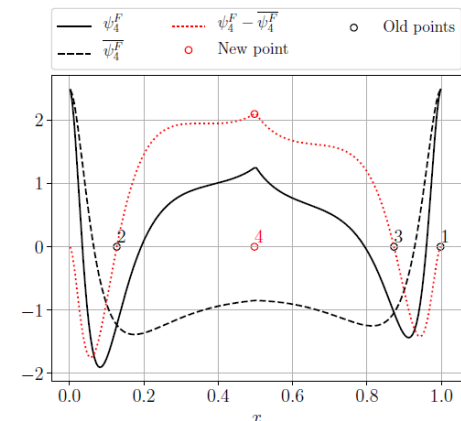
Snapshots



Basis functions



Interpolation points



Projection-based ROM: building the ROM

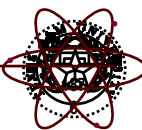
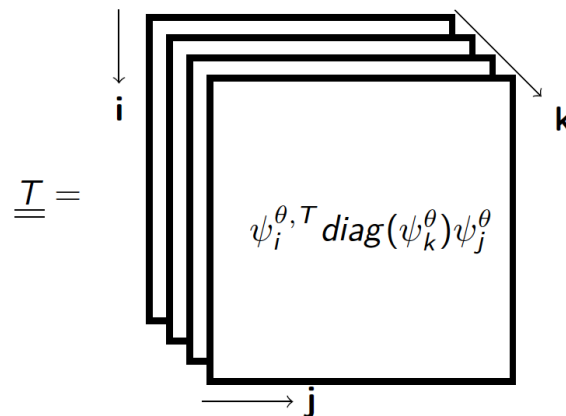
- Quadratic terms, as in Navier-Stokes eqs, for instance:

About the Nonlinear Term

Other option (for polynomial nonlinearities)

$$\Psi^{\theta, T} (\Psi^{\theta} \mathbf{c}^{\theta})^2 = \left(\sum_{k=1}^{r_0} c_k^{\theta} \Psi^{\theta, T} \text{diag}(\psi_k^{\theta}) \Psi^{\theta} \right) \mathbf{c}^{\theta} = \mathbf{c}^{\theta, T} \underline{\underline{T}} \mathbf{c}^{\theta} \quad (9)$$

This is commonly used for convection terms.



What about the parameter dependence of the operators?

- Often, your operator (matrix) is linear (**affine**) in the “parameters”.

$$A = \sum_i f_i(p) A_i$$

$$A = \sum_m D_m \hat{S}_m + \sum_m \hat{M}_m$$

- So the reduced operators can be pre-computed

$$A_r = \sum_m D_m \varphi^T \hat{S}_m \varphi + \sum_m \varphi^T \hat{M}_m \varphi = \sum_m D_m \hat{S}_r^m + \sum_m \hat{M}_r^m$$

- Obtaining them can be a little intrusive to the FOM code but can yield huge speed-ups

Projection-based ROM: Online phase of ROM

Online/evaluation Phase

Assembling ROM

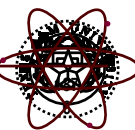
Operations do not scale with $N \rightarrow$ **this step is fast.** (Summation/multiplication with scalar of small matrices/vectors)

Solving ROM

- Size of the system is $r_\theta \times r_\theta \rightarrow$ **Even direct solvers can be used.**
- Time-dependent problems: **time integration is at reduced-order level**
- Nonlinear problems: **fixed-point iteration** is needed.

Computing Quantities of Interest (Qols)

- Reconstruct approximate $\tilde{\theta} \rightarrow$ compute the Qols. This scales with N (**slow**).
- In **certain cases the Qol can be directly computed using c^θ :**
point/average values can be stored for each basis function. (**really fast**)



Projection-based ROM: Online phase of ROM

Online/evaluation Phase

Assembling ROM

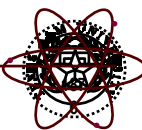
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Outline

1. High-performance computing (HPC)
 - A. *Some history*
 - B. *Some well-recognized software used in nuclear engineering*
 - C. *A few application examples*
2. Fast Data-driven Surrogate Models
 - A. Motivations for *parametric Reduced-Order Modeling (ROM)*
 - B. What is *model-order reduction*?
Sub-space learning in a nutshell (or a coconut shell)
3. Reduced-Order Models for *Reactor Physics*
 - A. *Projection-based ROM for LWR neutronics*
 - B. *Projection-based ROM for Molten Salt Reactor Applications*
 - i. Methods
 - ii. Examples (MSFR / MSRE)
4. Reduced-Order Models for *Transport*
5. Summary and Outlook

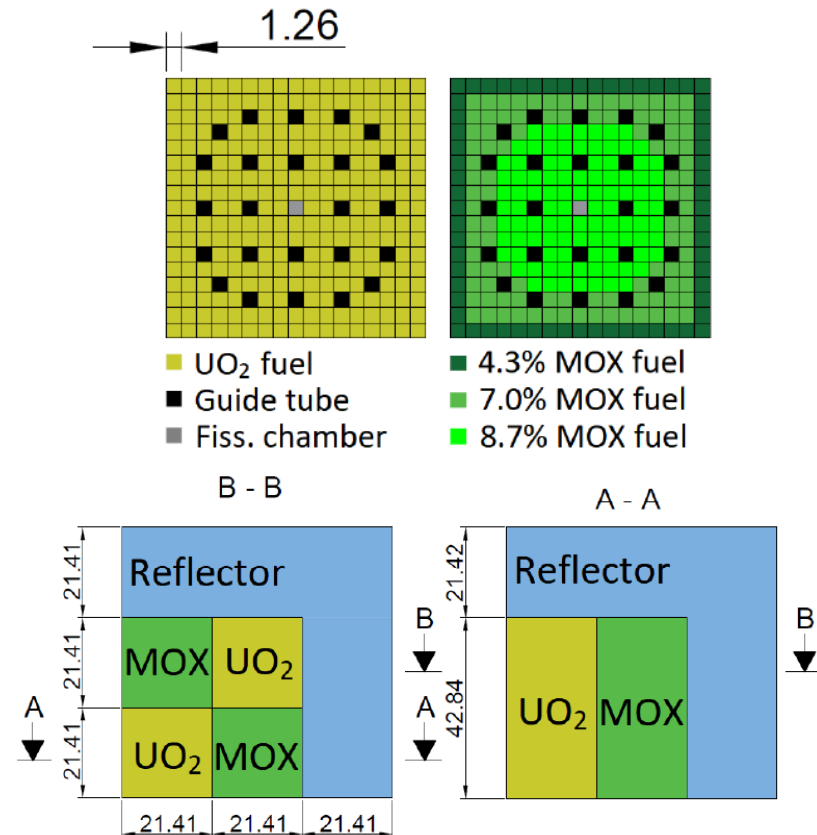


Application example-1

Multi-group diffusion k-eigenvalue problem

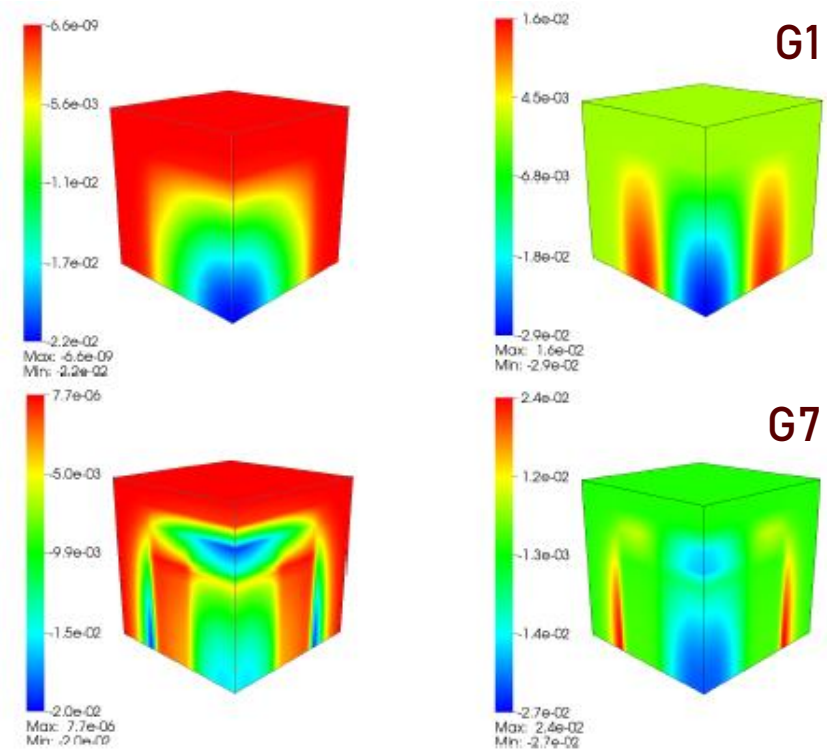
Example: C5G7 benchmark: UO₂ + MOX mini core

- 7 energy groups
- 7 material regions
- **Uncertain parameters:**
 - Diffusion coefficients
 - Absorption cross sections
 - Scattering matrix
 - Fission cross section
- Altogether **287 uncertain parameters**
 - Perturbed in a $\pm 20\%$ interval around the mean
- Original problem size: **231,000 unknowns**



Application example-1

- ROM built using **50** snapshots only
- New, group-wise reduction technique published in [1].
- Using **21-34** modes per group
- Robust method
- Altogether **194** unknowns
- **2500 x faster than the FOM**

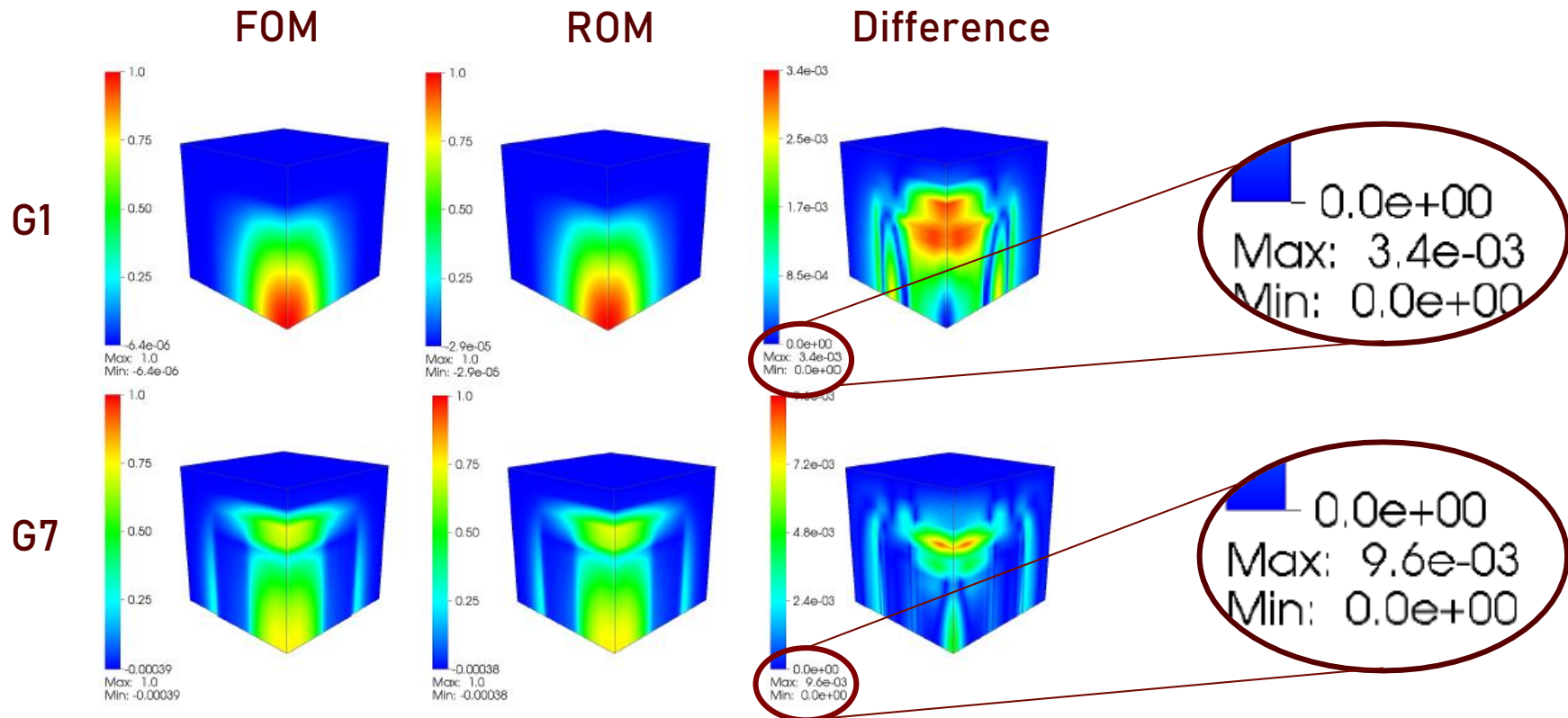


The first two POD modes of the scalar flux in group 1 and group 7

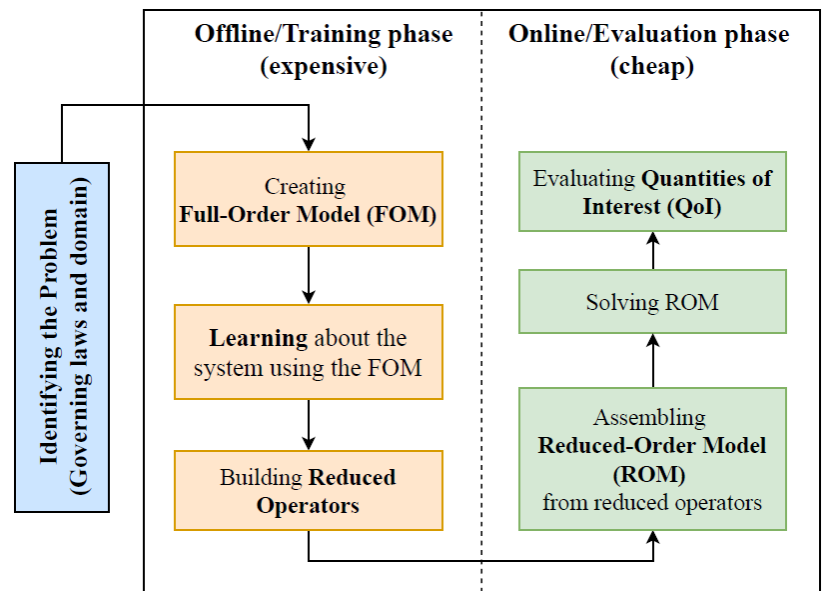
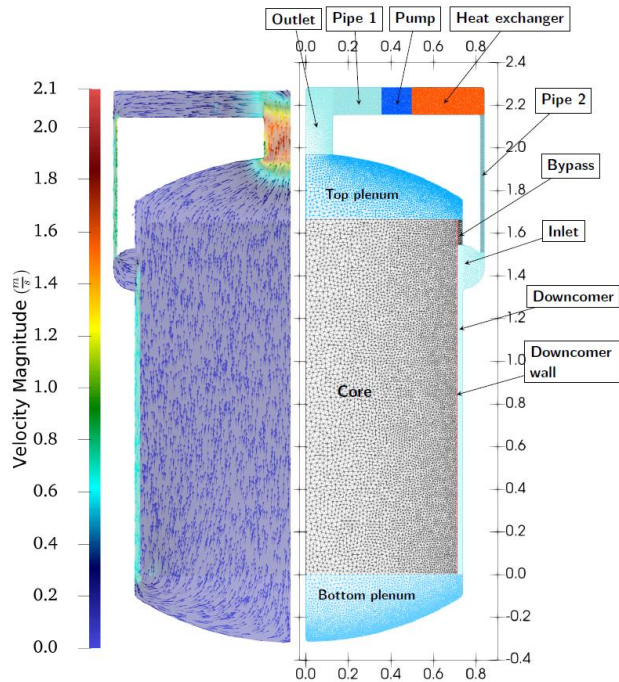
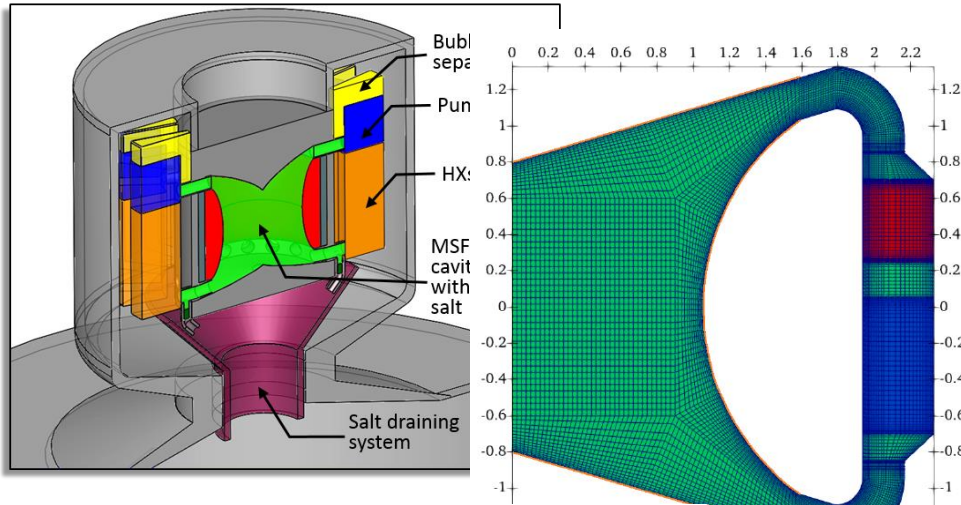
[1] Peter German, Jean C. Ragusa, *Reduced-Order Modeling of Parameterized Multi-group Diffusion k -Eigenvalue Problems*, Annals of Nuclear Energy, **134**, pp. 144-157.

Application example-1

- **200 test samples** (not included in the training set):
 - Average difference in k_{eff} : 10 pcm
 - Maximum difference in k_{eff} : 98 pcm
 - Average difference L2 norm: G1: 0.47%, G7: 1.48%



Model-order reduction for advanced reactors



The reduced equation system

$$\rho M \dot{c}^{uD} + \rho c^{uD,T} \underline{\underline{C}} c^{uD} - c^{\eta,T} \underline{\underline{T}} c^{uD} - \eta D c^{uD} + P c^p + \Gamma (B c^{uD} - |u_{D,in}| S_r^{BD}) - \sum_{z=1}^Z (|F_{p,z}| S_{p,z} - S_{fr,z} c_z^{Fr}) - \rho \beta_e (A c^T - T_{ref} S_T) = 0, \quad (16)$$

$$\rho G c^{uD} = 0 \quad (17)$$

Some of the reduced operators

$$M_{i,j} = \langle \psi_i^{uD}, \psi_j^{uD} \rangle_D$$

$$D_{i,j} = \langle \psi_i^{uD}, \nabla \cdot [\nabla \psi_j^{uD} + (\nabla \psi_j^{uD})^T] \rangle_D$$

$$B_{i,j} = \langle \psi_i^{uD}, \psi_j^{uD} \rangle_{\Gamma_{in}}$$

$$S_{r,i}^{BD} = \langle \psi_i^{uD}, \frac{\mathbf{u}_{in}}{|\mathbf{u}_{in}|} \rangle_{\Gamma_{in}}$$

$$\underline{\underline{C}}_{i,j,k} = \left\langle \psi_j^{uD}, \frac{1}{\gamma} \nabla \cdot (\psi_i^{uD} \otimes \psi_k^{uD}) \right\rangle_D$$

$$P_{i,j} = \langle \psi_i^{uD}, \gamma \nabla \psi_j^p \rangle_D$$

$$S_{p,z,i} = \left\langle \psi_i^{uD}, \gamma \frac{\delta_z(\mathbf{r}) F_{p,z}}{|F_{p,z}|} \right\rangle_D$$

$$G_{i,j} = \langle \psi_i^p, \nabla \cdot \psi_j^{uD} \rangle_D$$



Projection-based ROM for the MSR : Fluid flow

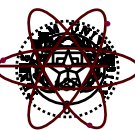
Fluid Dynamics

The equations describe the mass and linear momentum conservation for a liquid in a porous medium with homogenized structural elements:

$$\nabla \cdot \rho \mathbf{u}_D = 0, \quad (10)$$

$$\begin{aligned} \frac{\partial \rho \mathbf{u}_D}{\partial t} + \frac{1}{\gamma} \nabla \cdot (\rho \mathbf{u}_D \otimes \mathbf{u}_D) = & \nabla \cdot \left((\eta + \eta_t) \left[\nabla \mathbf{u}_D + (\nabla \mathbf{u}_D)^T \right] \right) - \gamma \nabla p \\ & + \gamma \mathbf{F}_p + \gamma \mathbf{F}_{fr} + \gamma \rho \mathbf{g} \beta_e (T - T_{ref}), \end{aligned} \quad (11)$$

- γ - porosity (fraction of fluid in the structure)
- $\mathbf{u}_D \equiv \gamma \mathbf{u}$ - Reynolds-averaged Darcy velocity vector field
- η_t - turbulent viscosity (only used for turbulent flows)
- \mathbf{F}_p - volumetric linear momentum sources (e.g. pump)
- \mathbf{F}_{fr} - volumetric linear momentum sources and sinks (e.g. flow resistance)



Projection-based ROM for the MSR : Fluid flow

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- \mathbf{F}_{fr} - volumetric linear momentum sources and sink

The reduced equation system

$$\rho \mathbf{M} \dot{\mathbf{c}}^{uD} + \rho \mathbf{c}^{uD, T} \underline{\underline{\mathbf{C}}} \mathbf{c}^{uD} - \mathbf{c}^{\eta, T} \underline{\underline{\mathbf{T}}} \mathbf{c}^{uD} - \eta \mathbf{D} \mathbf{c}^{uD} + \mathbf{P} \mathbf{c}^p + \Gamma (\mathbf{B} \mathbf{c}^{uD} - |\mathbf{u}_{D, in}| \mathbf{S}_r^{BD}) - \sum_{z=1}^Z (|\mathbf{F}_{p,z}| \mathbf{S}_{p,z} - \mathbf{S}_{fr,z} \mathbf{c}_z^{F_{fr}}) - \rho \beta_e (\mathbf{A} \mathbf{c}^T - T_{ref} \mathbf{S}_T) = 0, \quad (16)$$

$$\rho \mathbf{G} \mathbf{c}^{uD} = 0 \quad (17)$$

Some of the reduced operators

$$\mathbf{M}_{i,j} = \langle \psi_i^{uD}, \psi_j^{uD} \rangle_{\mathcal{D}}$$

$$\mathbf{D}_{i,j} = \langle \psi_i^{uD}, \nabla \cdot [\nabla \psi_j^{uD} + (\nabla \psi_j^{uD})^T] \rangle_{\mathcal{D}}$$

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$$\mathbf{S}_{r,i}^{BD} = \left\langle \psi_i^{uD}, \frac{\mathbf{u}_{in}}{|\mathbf{u}_{in}|} \right\rangle_{\Gamma_{in}}$$

$$\underline{\underline{\mathbf{C}}}_{i,j,k} = \left\langle \psi_j^{uD}, \frac{1}{\gamma} \nabla \cdot (\psi_i^{uD} \otimes \psi_k^{uD}) \right\rangle_{\mathcal{D}}$$

$$\mathbf{P}_{i,j} = \langle \psi_i^{uD}, \gamma \nabla \psi_j^p \rangle_{\mathcal{D}}$$

$$\mathbf{S}_{p,z,i} = \left\langle \psi_i^{uD}, \gamma \frac{\delta_z(\mathbf{r}) \mathbf{F}_{p,z}}{|\mathbf{F}_{p,z}|} \right\rangle_{\mathcal{D}}$$

$$\mathbf{G}_{i,j} = \langle \psi_i^p, \nabla \cdot \psi_j^{uD} \rangle_{\mathcal{D}}$$

Projection-based ROM for MSR: Neutronics

Balance of neutrons

$$\frac{1}{v_g} \frac{\partial \phi_g}{\partial t} = \nabla \cdot [D_g \nabla \phi_g] - \Sigma_{t,g} \phi_g + \frac{(1 - \beta) \chi_{p,g}}{k_{\text{eff}}} \sum_{g'=1}^{G_e} \nu_{g'} \Sigma_{f,g'} \phi_{g'} + \sum_{g'=1}^{G_e} \Sigma_{s,g' \rightarrow g} \phi_{g'} + \chi_{d,g} \sum_{i=1}^{G_d} \lambda_i \gamma C_i^* \quad (18)$$

- ϕ_g neutron scalar flux in group $g \in [1, \dots, G_e]$
- C_i^* corrected delayed neutron precursor in group $i \in [1, \dots, G_d]$ (computed from real concentration as $C_i^* = C_i / \gamma$)

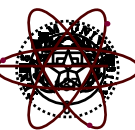
Balance of delayed neutron precursors

$$\frac{\partial \gamma C_i^*}{\partial t} + \nabla \cdot [\mathbf{u}_D C_i^*] = \nabla \cdot \left(\left[\frac{\alpha_l}{\rho} + \frac{\alpha_t}{\rho} \right] \nabla C_i^* \right) + \frac{\beta_i}{k_{\text{eff}}} \sum_{g'=1}^{G_e} \nu_{g'} \Sigma_{f,g'} \phi_{g'} - \lambda_i \gamma C_i^* \quad i \in [0, \dots, G_d] \quad (19)$$

Temperature-dependent group constants

The group constants in the neutron and precursor balance equations depend on the temperature. It is handled by an interpolation between different data bases:

$$\Sigma(\mathbf{r}, T) \approx \Sigma(\mathbf{r}, T_{\text{ref}}, \rho_{\text{ref}}) + \delta_{FT} \left(\sqrt{T} - \sqrt{T_{\text{ref}}} \right) + \delta_{FD} \rho_{\text{ref}} \beta_e (T - T_{\text{ref}}). \quad (20)$$



Projection-based ROM for MSR: Neutronics

Balance of neutrons

$$\frac{1}{v_g} \frac{\partial \phi_g}{\partial t} = \nabla \cdot [D_g \nabla \phi_g] - \Sigma_{t,g} \phi_g + \frac{(1-\beta) \chi_{p,g}}{k_{\text{eff}}} \sum_{g'=1}^{G_e} \nu_{g'} \Sigma_{f,g'} \phi_{g'} + \sum_{g'=1}^{G_e} \Sigma_{s,g' \rightarrow g} \phi_{g'} + \chi_{d,g} \sum_{i=1}^{G_d} \lambda_i \gamma C_i^*, \quad (18)$$

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Balance of delayed neutron precursors

$$\frac{\partial \gamma C_i^*}{\partial t} + \nabla \cdot [\mathbf{u}_D C_i^*] = \nabla \cdot \left(\left[\frac{\alpha_l}{\rho} + \frac{\alpha_t}{\rho} \right] \nabla C_i^* \right) + \frac{\beta_i}{k_{\text{eff}}} \sum_{g'=1}^{G_e} \nu_{g'} \left\langle \psi_k^{\phi_g}, \frac{1}{v_g} \frac{\partial \tilde{\phi}_g}{\partial t} - \nabla \cdot [D_g \nabla \tilde{\phi}_g] + \Sigma_{t,g} \tilde{\phi}_g - \frac{(1-\beta) \chi_{p,g}}{k_{\text{eff}}} \sum_{g'=1}^{G_e} \nu_{g'} \Sigma_{f,g'} \tilde{\phi}_{g'} - \sum_{g'=1}^{G_e} \Sigma_{s,g' \rightarrow g} \tilde{\phi}_{g'} - \chi_{d,g} \sum_{i=1}^{G_d} \lambda_i \gamma \tilde{C}_i^* \right\rangle_D = 0, \quad k = 1, \dots, r_{\phi_g} \quad (21)$$

Temperature-dependent group constants

The group constants in the neutron and temperature. It is handled by an interpolation

$$\Sigma(\mathbf{r}, T) \approx \Sigma(\mathbf{r}, T_{\text{ref}}, \rho_{\text{ref}}) + \delta_{FT} \left(\sqrt{T} \right)$$

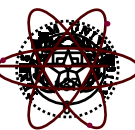
$$\left\langle \psi_k^{C_i^*}, \frac{\partial \tilde{C}_i^*}{\partial t} + \nabla \cdot [\tilde{\mathbf{u}}_D \tilde{C}_i^*] - \nabla \cdot \left(\left[\frac{\alpha_l}{\rho} + \frac{\tilde{\alpha}_t}{\rho} \right] \nabla \tilde{C}_i^* \right) - \frac{\beta_i}{k_{\text{eff}}} \sum_{g'=1}^{G_e} \nu_{g'} \Sigma_{f,g'} \tilde{\phi}_{g'} + \lambda_i \tilde{C}_i^* \gamma \right\rangle_D = 0, \quad k = 1, \dots, r_{C_i^*} \quad (22)$$

Projection-based ROM for the MSR : Heat Transfer

Heat Transfer

To be able to determine the temperature of the system, a porous medium enthalpy equation is solved:

$$\frac{\partial \gamma \rho c_p T}{\partial t} + \nabla \cdot (\mathbf{u}_D \rho c_p T) = \nabla \cdot (\gamma [k_l + c_p \alpha_t] \nabla T) - h A_V (T - T_{ext}) + \gamma \sum_{g=1}^{G_e} \Sigma_{p,g} \phi_g,$$



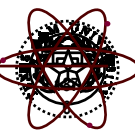
Projection-based ROM for the MSR : Heat Transfer

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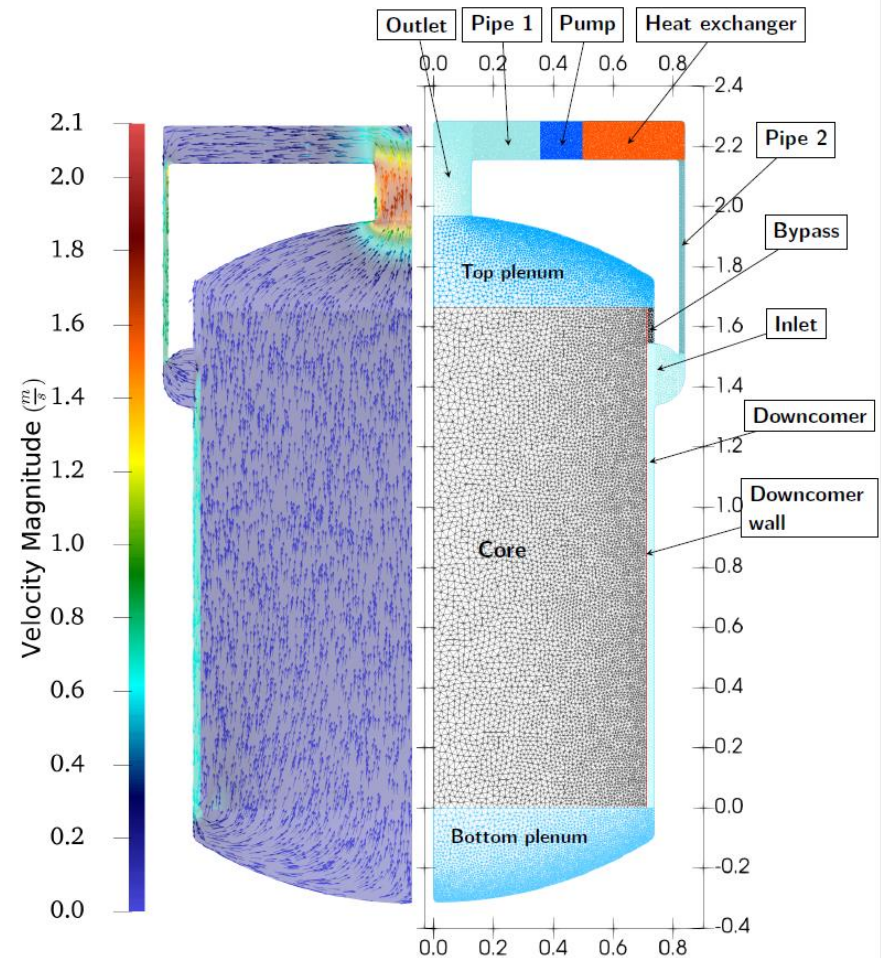
$$\left\langle \psi_k^T, \frac{\partial \gamma \rho c_p \tilde{T}}{\partial t} + \nabla \cdot (\tilde{\mathbf{u}}_D \rho c_p \tilde{T}) = \nabla \cdot (\gamma [k_l + c_p \tilde{\alpha}_t] \nabla \tilde{T}) - h A_V (\tilde{T} - T_{ext}) + \gamma \sum_{g=1}^{G_e} \Sigma_{p,g} \tilde{\phi}_g \right\rangle, \quad k = 1, \dots, r_T$$



MSRE ROM: some results

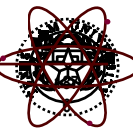
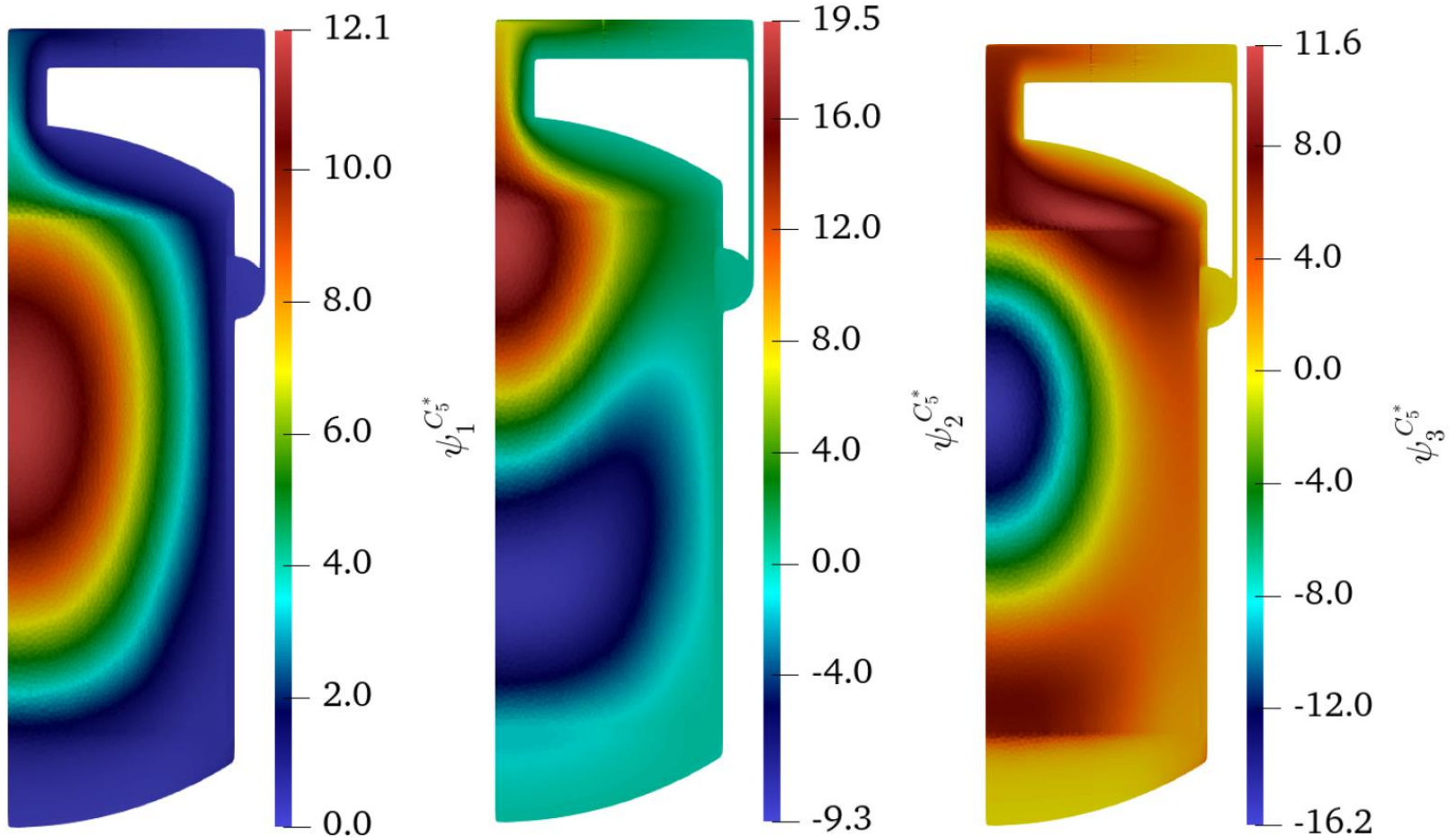
Results - Molten Salt Reactor Experiment

- Test case for neutronics-heat tr. DEIM
- 2D axysymmetric model (Jun Shi, UC Berkeley)
- Fixed (precomputed) \mathbf{u}_D, α_t
- Number of cells: 38,562
- Energy groups: 2
- Precursor groups: 6
- Porous media: Core, Top/bottom plenum, Heat exchanger
- FOM Solver: GeN-Foam (EPFL)
- ROM Solver: GeN-ROM (TAMU)



MSRE ROM: some results

Examples of Basis Functions



MSRE ROM: some results

Results - Molten Salt Reactor Experiment

- Uncertain parameters (6 total):

Parameters of the heat exchanger (A_V, h, T_{ext}), Prandtl number (Pr), Reactor power (P_{th}), Thermal expansion coefficient (β_e)

- Number of snapshots: 20

- Number of test samples: 30

- Error definition: $e_X = \|X_{FOM} - X_{ROM}\|_{L^2} / \|X_{FOM}\|_{L^2}$

Field	Rank	Field	Rank
ϕ_1	4	C_4^*	4
ϕ_2	4	C_5^*	4
C_1^*	3	C_6^*	4
C_2^*	3	T	5
C_3^*	4	\sqrt{T}	4

$\max(\Delta k_{\text{eff}})$ (pcm)	$\max(e_{\phi_2})$ (%)
0.36	0.001
$\max(e_{C_5^*})$ (%)	$\max(e_T)$ (%)
0.001	0.012

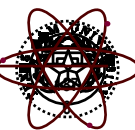
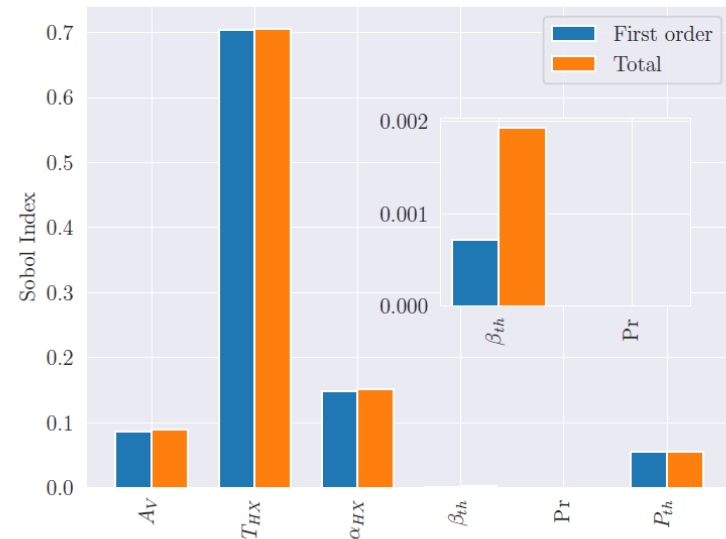
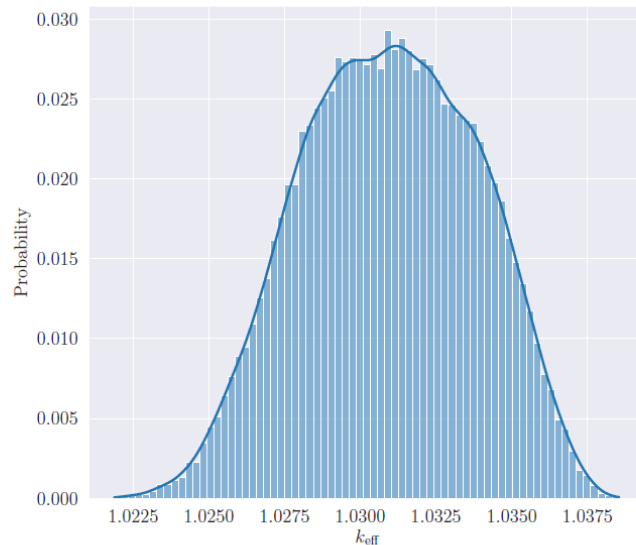
Single-run speedup: 3,000



MSRE ROM: performing UQ with ROM

Results - Molten Salt Reactor Experiment

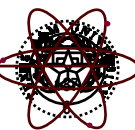
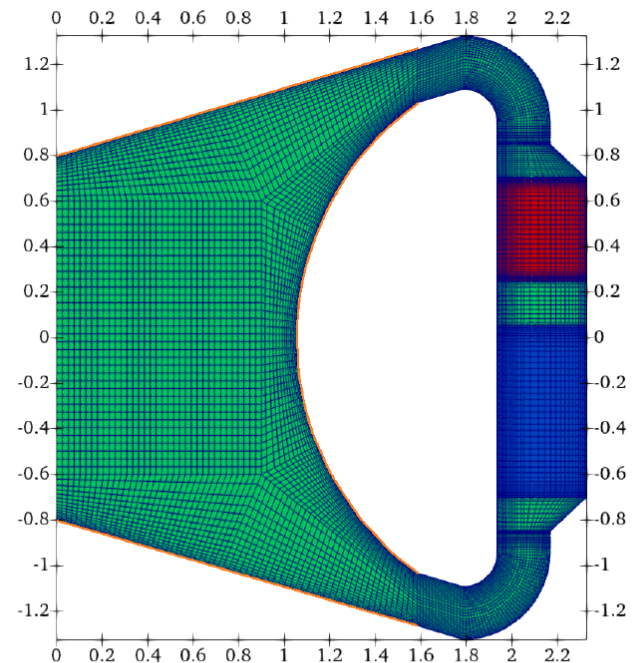
- Quantity of Interest: Effective multiplication factor (k_{eff})
- Propagating uncertainties from model parameters to QoI (Monte Carlo)
- Sobol Index analysis: contributions to the variance of the QoI
- Overall speedup: 1,300 (including training)



MSFR ROM: some results

Results - Molten Salt Fast Reactor

- Three examples considered:
 - zero-power steady-state
 - zero-power transient
 - nominal-power steady-state
- Number of cells: 16,140
- Number of energy groups: 6
- Number of precursor groups: 8
- Porous medium zones:
 - Pump (red): volumetric momentum source
 - Heat exchanger (blue): flow resistance, volumetric heat sink
- Full-Order Solver: GeN-Foam (EPFL)
- Reduced-Order Solver: GeN-ROM (TAMU)



MSFR ROM: some results

Results - Molten Salt Fast Reactor

- Zero-power assumption: buoyancy effects and the temperature-dependence of the neutronics group constants are not considered
- Uncertain parameters (13 total):
 - Diffusion coefficients, fission cross sections ($\pm 10\%$ around the nominal values)
 - Pumping force in the momentum equation
- Number of snapshots: 20
- Number of test samples: 30
- Error definition: $e_X = \|X_{FOM} - X_{ROM}\|_{L^2} / \|X_{FOM}\|_{L^2}$

$\max(\Delta k_{\text{eff}})$ (pcm)	$\max(e_{\phi_5})$ (%)	$\max(e_{C_6^*})$ (%)	$\max(e_{v_D})$ (%)
0.93	0.05	0.28	0.68
$\max(\Delta\beta_{\text{eff}})$ (pcm)	$\max(e_{\phi_5^\dagger})$ (%)	$\max(e_{C_6^{\dagger,*}})$ (%)	$\max(e_p)$ (%)
0.30	0.03	0.28	0.92

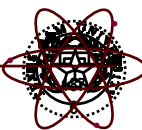


MSFR ROM: some results

Results - Molten Salt Fast Reactor

- Used basis functions per field of interest: 1-10
- Acceleration: approximately 2×10^5

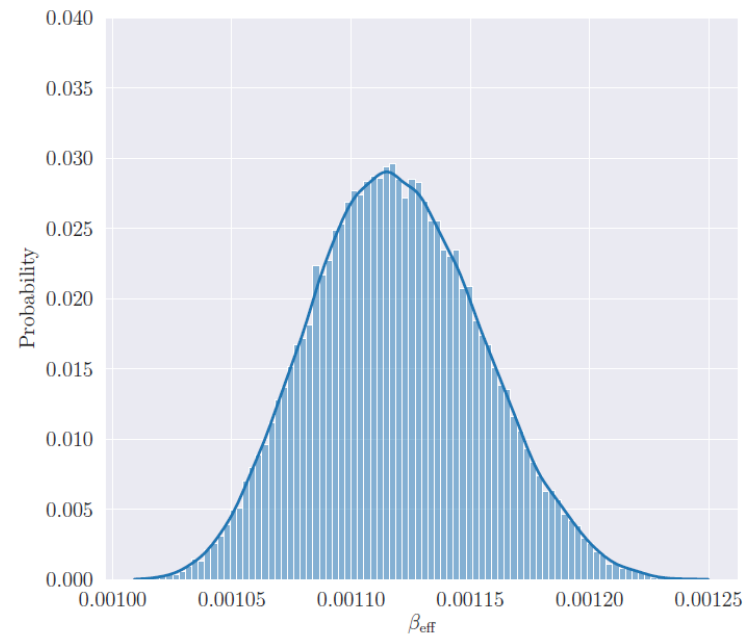
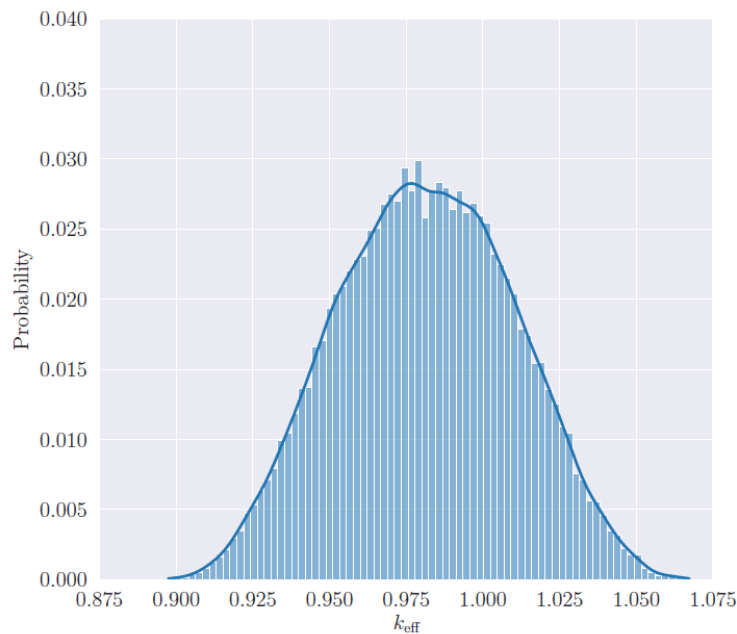
Field	Rank	Field	Rank	Field	Rank	Field	Rank	Field	Rank
ϕ_1	3	C_2^*	2	ϕ_1^\dagger	3	$C_2^{\dagger,*}$	2	u_D	3
ϕ_2	3	C_3^*	3	ϕ_2^\dagger	3	$C_3^{\dagger,*}$	3	p	1
ϕ_3	3	C_4^*	3	ϕ_3^\dagger	3	$C_4^{\dagger,*}$	4	F_{fr}	3
ϕ_4	3	C_5^*	5	ϕ_4^\dagger	3	$C_5^{\dagger,*}$	5	η_t	10
ϕ_5	3	C_6^*	6	ϕ_5^\dagger	3	$C_6^{\dagger,*}$	6	α_t	10
ϕ_6	3	C_7^*	5	ϕ_6^\dagger	3	$C_7^{\dagger,*}$	5		
C_1^*	2	C_8^*	5	$C_1^{\dagger,*}$	2	$C_8^{\dagger,*}$	5		



MSFR ROM: some results

Results - Molten Salt Fast Reactor

- Quantities of interest:
 - Effective multiplication factor (k_{eff})
 - Effective delayed neutron fraction (β_{eff})
- Propagation of uncertainties: Monte Carlo approach with 50,000 samples
- Speedup in the UQ including training: approximately factor of 2,000

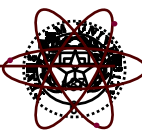


MSFR ROM: some results

Results - Molten Salt Fast Reactor

- Buoyancy effects and the temperature-dependence of the neutronics group constants are considered
- Uncertain parameters (23 total):
 - Diffusion coefficients, fission and removal cross sections ($\pm 10\%$ around the nominal values)
 - Pumping force, external coolant temperature, Heat transfer coefficient, Pr-number, thermal expansion coefficient
- Number of snapshots: 30
- Number of test samples: 20

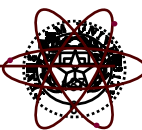
$\max(\Delta k_{\text{eff}})$ (pcm)	$\max(e_{\phi_5})$ (%)	$\max(e_{C_7^*})$ (%)
9.10	0.40	0.38
$\max(e_{u_D})$ (%)	$\max(e_p)$ (%)	$\max(e_T)$ (%)
0.21	0.16	0.13



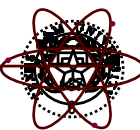
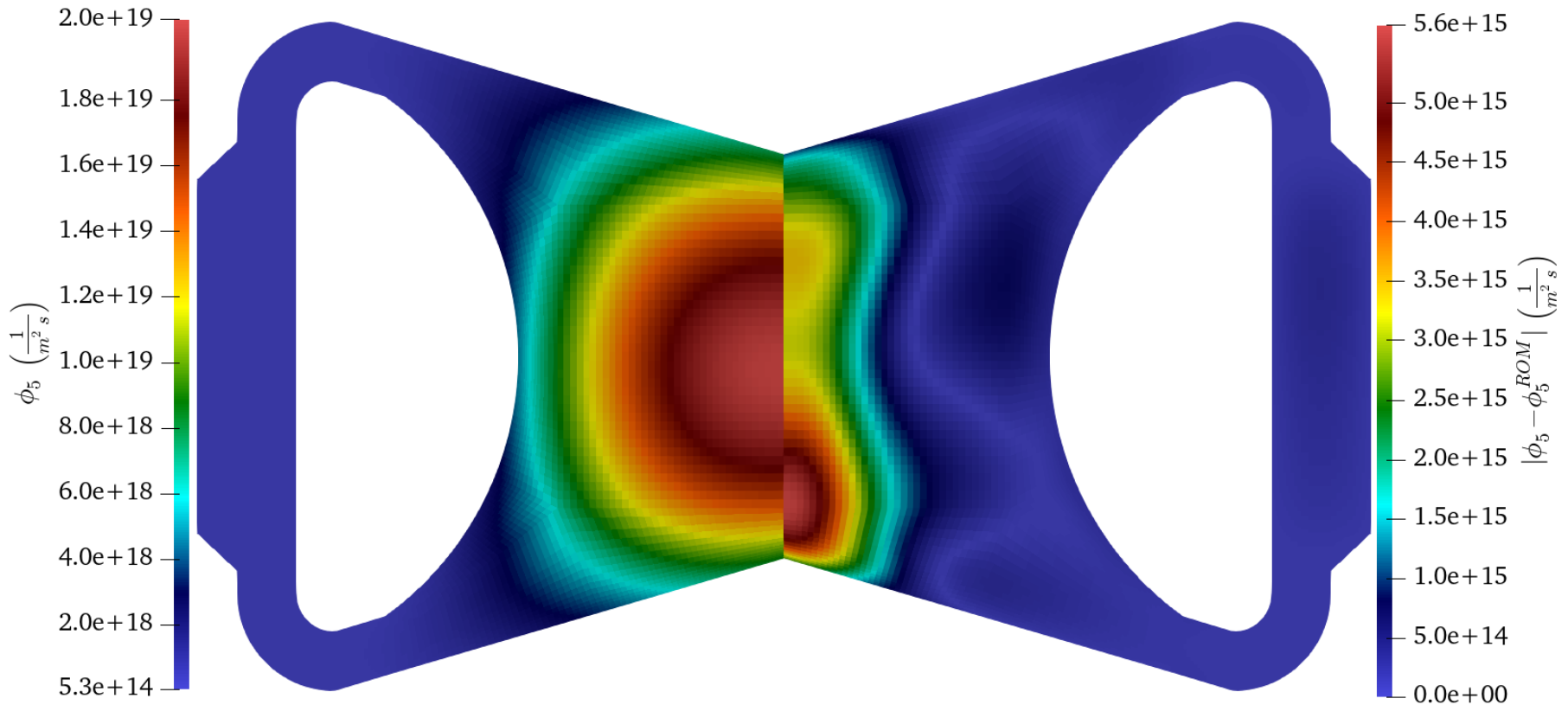
Results - Molten Salt Fast Reactor

- Used basis functions per field of interest: 2-18 (more than the zero-power scenario)
- Acceleration: approximately $1 \times 10^4 - 2 \times 10^4$

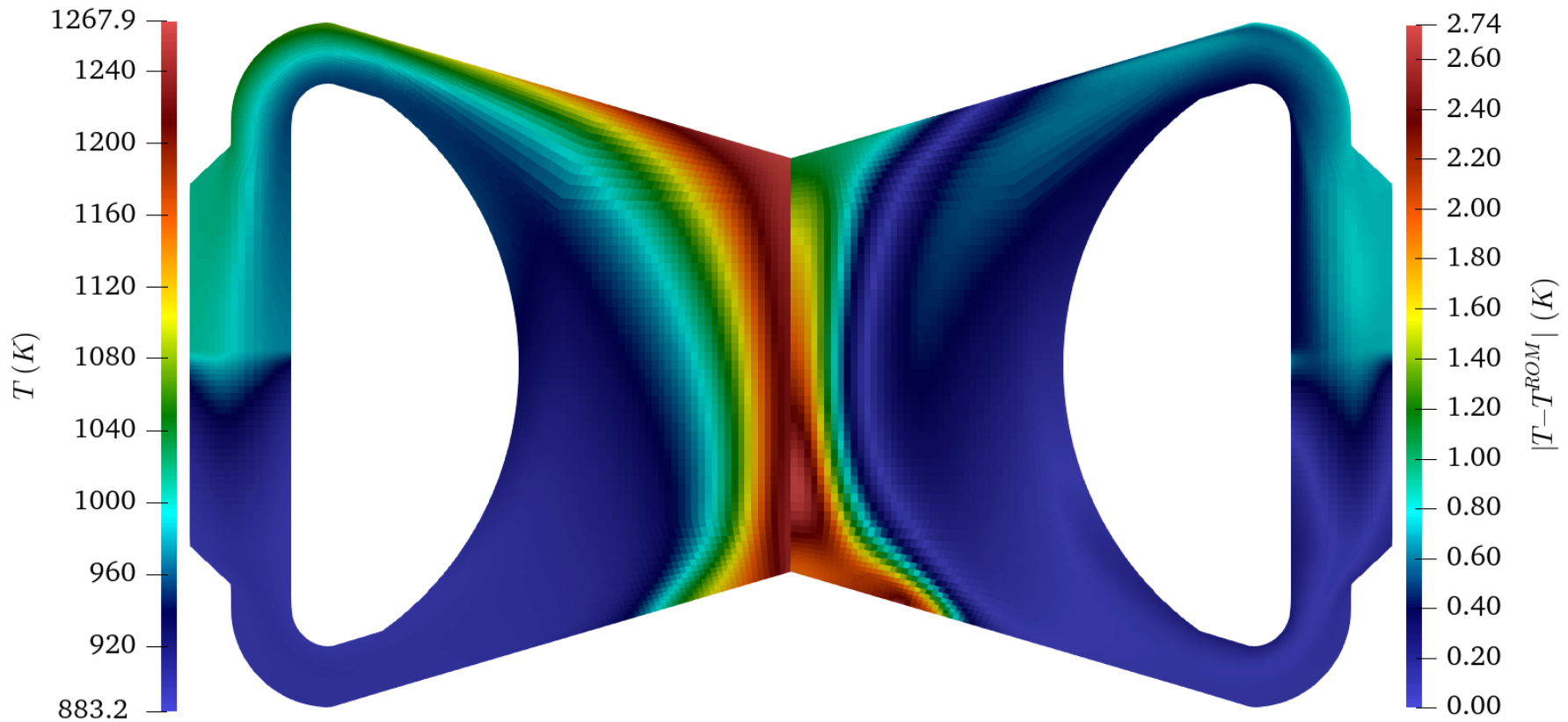
Field	Rank	Field	Rank	Field	Rank	Field	Rank	Field	Rank
ϕ_1	15	ϕ_6	16	C_5^*	16	p	2	$\log(T)$	6
ϕ_2	15	C_1^*	9	C_6^*	17	\mathbf{F}_{fr}	4		
ϕ_3	14	C_2^*	11	C_7^*	18	η_t	8		
ϕ_4	15	C_3^*	12	C_8^*	17	α_t	8		
ϕ_5	15	C_4^*	14	\mathbf{u}_D	6	T	10		



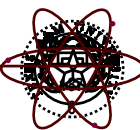
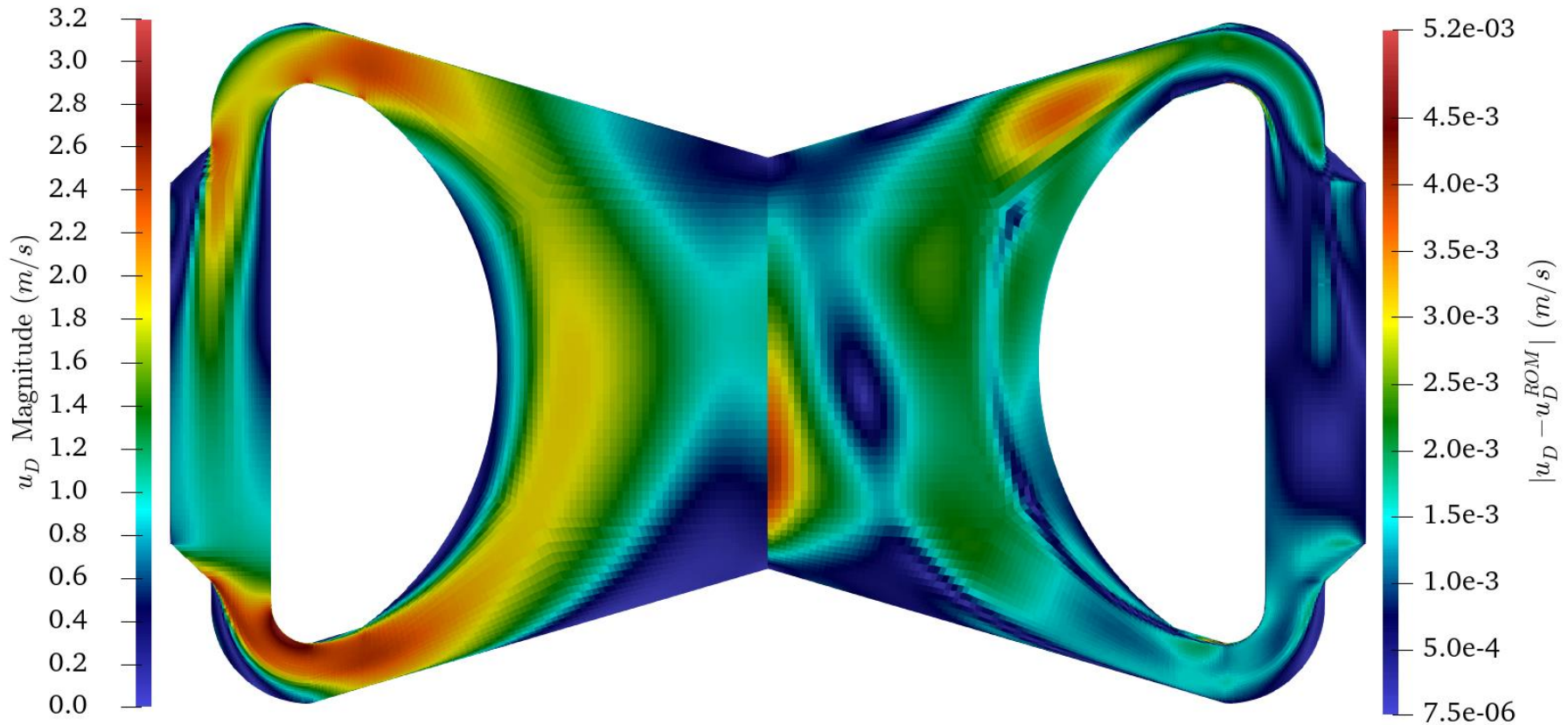
Reconstructed Flux (left) - Reconstruction Error (right)



Reconstr. Temperature (left) – Reconstr. Error (right)

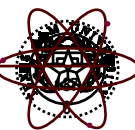
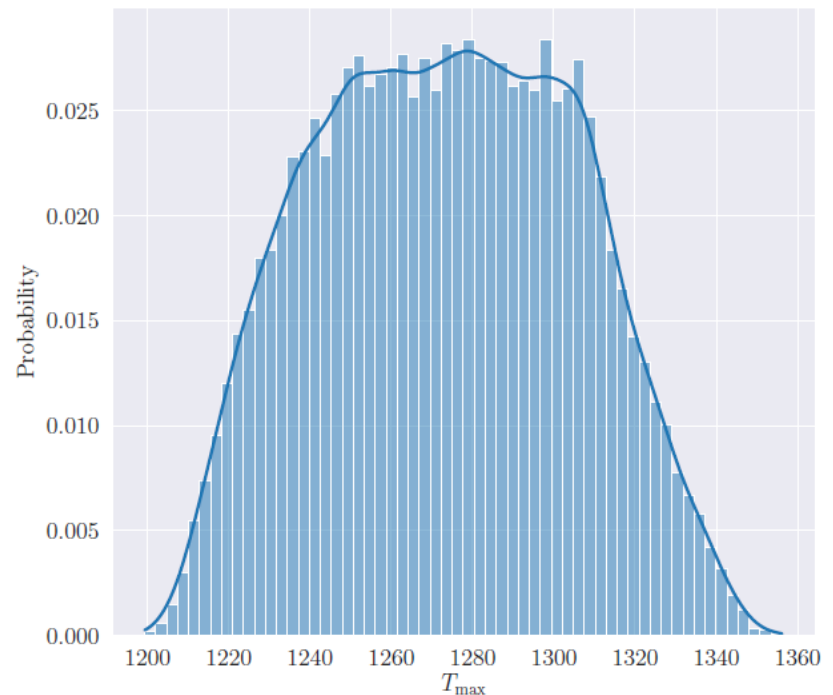
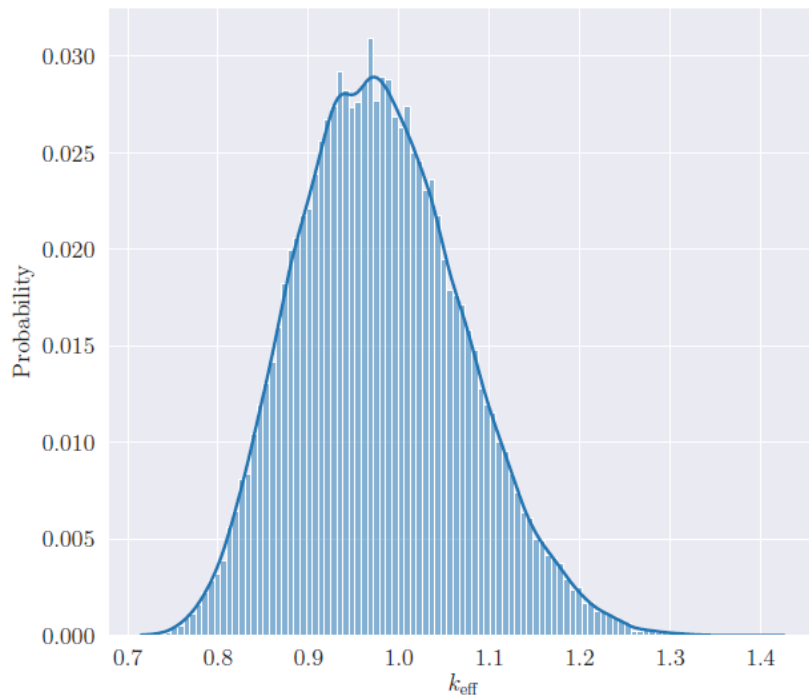


Reconst. Velocity (left) - Reconstruction Error (right)



Model-order Reduction: huge speed ups

- Quantities of interest:
 - Effective multiplication factor (k_{eff})
 - Maximum temperature of the system (T_{max})
- Propagation of uncertainties: Monte Carlo approach with 50,000 samples
- **Speedup** in the UQ including training: approximately factor of **1,500**



Graphical User Interface Demo

GeN-ROM - Model-Order Reduction tool for OpenFOAM

File Help

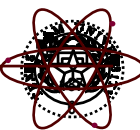
```
*****
keff = 0.9694484165684509
keff = 0.9700137171167494
keff = 0.9751719144347487
keff = 0.9626434307403274
keff = 0.9751719144347446
keff = 0.9638177215906135
keff = 1.055890102017915
keff = 1.0558901020179159
keff = 1.054903141153652
keff = 1.0551933582785078
keff = 0.9694484165684513
keff = 0.968729762078431
keff = 0.9751719632664815
keff = 0.9751719144347482
keff = 0.9740146243738615
keff = 0.9626979004672906
keff = 0.9740146243738533
keff = 0.9694484165684514
```

D_1	0.023720		Sigma_r_1	6.899700	
D_2	0.015789		Sigma_r_2	3.955500	
D_3	0.010024		Sigma_r_3	1.774100	
D_4	0.012084		Sigma_r_4	1.983400	
D_5	0.011534		Sigma_r_5	1.637700	
D_6	0.011038		Sigma_r_6	3.566300	
nuSigma_f_1	0.575548		Fp	-80000.000000	
nuSigma_f_2	0.375454		T_HX	900.000000	
nuSigma_f_3	0.410838		alpha_HX	100000.000000	
nuSigma_f_4	0.622968		beta_th	0.000200	
nuSigma_f_5	1.466770		Pr	8.000000	
nuSigma_f_6	4.758780				

Effective multiplication factor (keff): 0.969448

Field to plot: T Plot

Temperature (T) scale: 880, 960, 1040, 1120, 1200, 1280



MSFR: What do some basis functions look like?

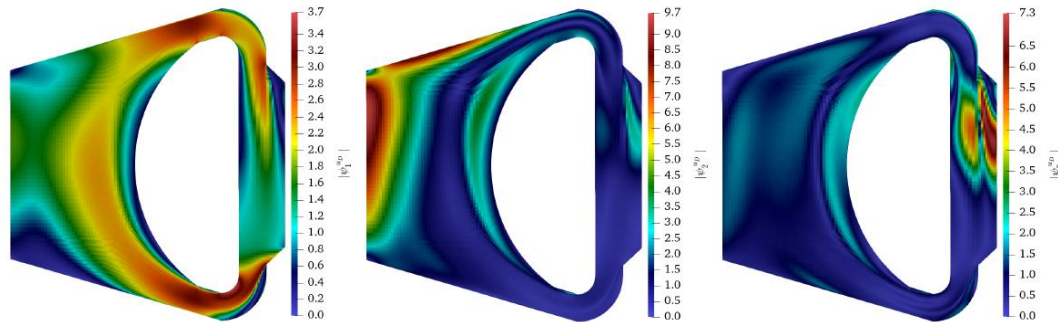


Figure A4. First three (left to right) POD modes of u_D in the case of the transient numerical example.

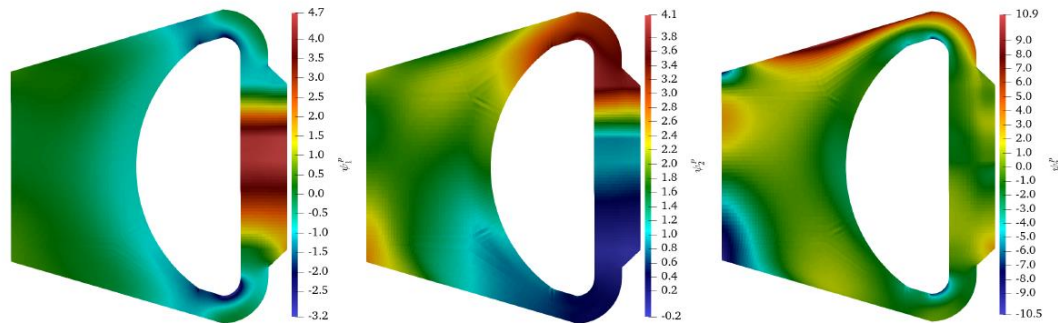


Figure A5. First three (left to right) POD modes of p in the case of the transient numerical example.

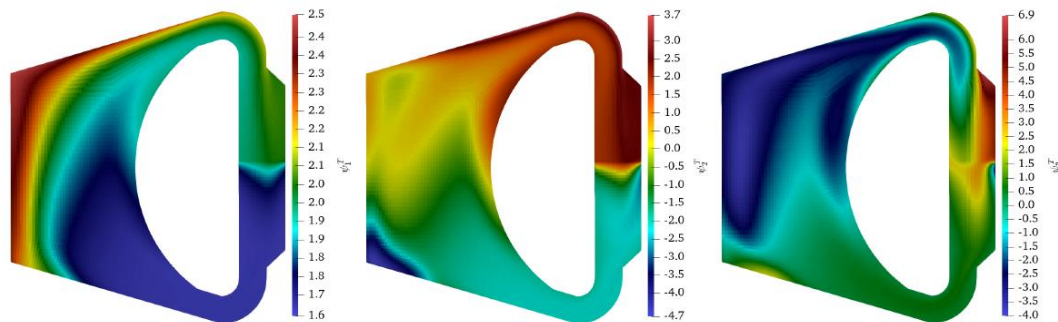
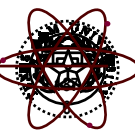
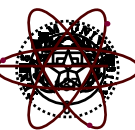


Figure A6. First three (left to right) POD modes of T in the case of the transient numerical example.



Outline

1. High-performance computing (HPC)
 - A. *Some history*
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 - C. *A few application examples*
2. Fast Data-driven Surrogate Models
 - A. Motivations for **parametric Reduced-Order Modeling (ROM)**
 - B. What is **model-order reduction**?
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5. Summary and Outlook



Brief review of linear Boltzmann transport

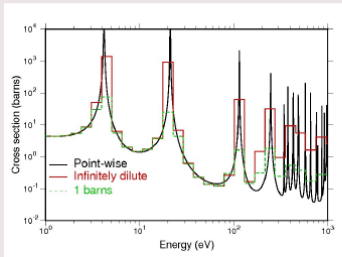
Neutral-particle transport: losses = gains

$$(\boldsymbol{\Omega} \cdot \nabla + \sigma_t(\mathbf{r}, E)) \Psi(\mathbf{r}, \boldsymbol{\Omega}, E) = \int_{4\pi} d\Omega' \int dE' \sigma_s(\mathbf{r}, \boldsymbol{\Omega} \cdot \boldsymbol{\Omega}', E' \rightarrow E) \Psi(\mathbf{r}, \boldsymbol{\Omega}', E') + S_{\text{fixed}}(\mathbf{r}, \boldsymbol{\Omega}, E)$$

$\Psi(\mathbf{r}, \boldsymbol{\Omega}, E)$ = angular “flux”

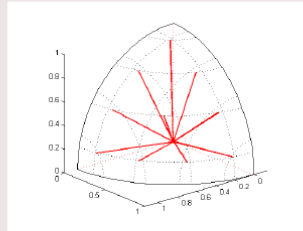
- neutral particles = neutrons; photons; coupled neutrons/photons
- can be amended to include time dependence, production from fission
- can be amended (Boltzmann-Fokker-Planck) for **charged particles** and coupled charged particles/photons
- **6-dimensional phase-space**: space($\mathbf{r}, 3$) + energy($E, 1$) + angle($\boldsymbol{\Omega}, 2$)

Multigroup in Energy



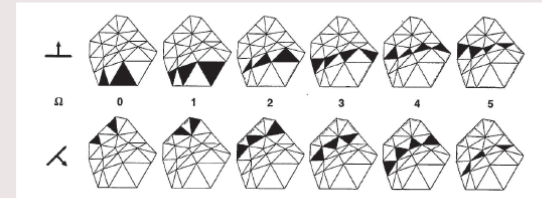
Coupled G equations.

Discrete Directions (S_N method)



Coupled $G \times N_{\text{dir}}$ equations.

Discontinuous Finite Elements (DFE) in Space



Coupled $G \times N_{\text{dirs}} \times N_{\text{cells}}$ equations.



Solution Techniques for LBT

Solving the Linear Boltzmann/Radiation Transport Equation

Basic unit of work: $L\Psi = q_{\text{tot}}$

Solve

$$\underbrace{(\boldsymbol{\Omega} \cdot \nabla + \sigma_t(\mathbf{r}))}_{=L} \Psi(\mathbf{r}, \boldsymbol{\Omega}) = q_{\text{ext+scatt}}$$

for **each** direction, for **each** energy group, as many times as needed for **convergence**

Performing L^{-1} by **sweeping** the mesh is **matrix-free**

Formidable computational problem:

- Space: $N_x \times N_y \times N_z$ cells (say $100 \times 100 \times 100 = 1$ million spatial cells)
- Angle: 50 - 5,000 directions (say 1,000)
- Groups: several dozens and up (say 100)
- 8 spatial degrees of freedom/cell (discontinuous finite elements)
- Total: **about 1 trillion (10^{12}) unknowns**, (figures > 1 trillion are not infrequent ...)

Key Points:

- Radiation transport is a linear problem $Ax = b$
- The number of unknowns per vertex of a mesh is gigantic ($> 10,000$)
- Due to the size of the problem, matrix A is not available (not built nor stored)

Motivations for parametric reduced-order models for radiation transport

Quantities of Interest, QoI

- Functionals of the computed solution:

$$QoI = \int_0^\infty dE \int_{RoI} d^3r \varrho(\mathbf{r}, E) \int_{4\pi} d\Omega \Psi(\mathbf{r}, E, \Omega)$$

- Examples: dose, dose rates, fluence, fluence rates, radiation fluxes through boundaries, SREMP and SGEMP fields.

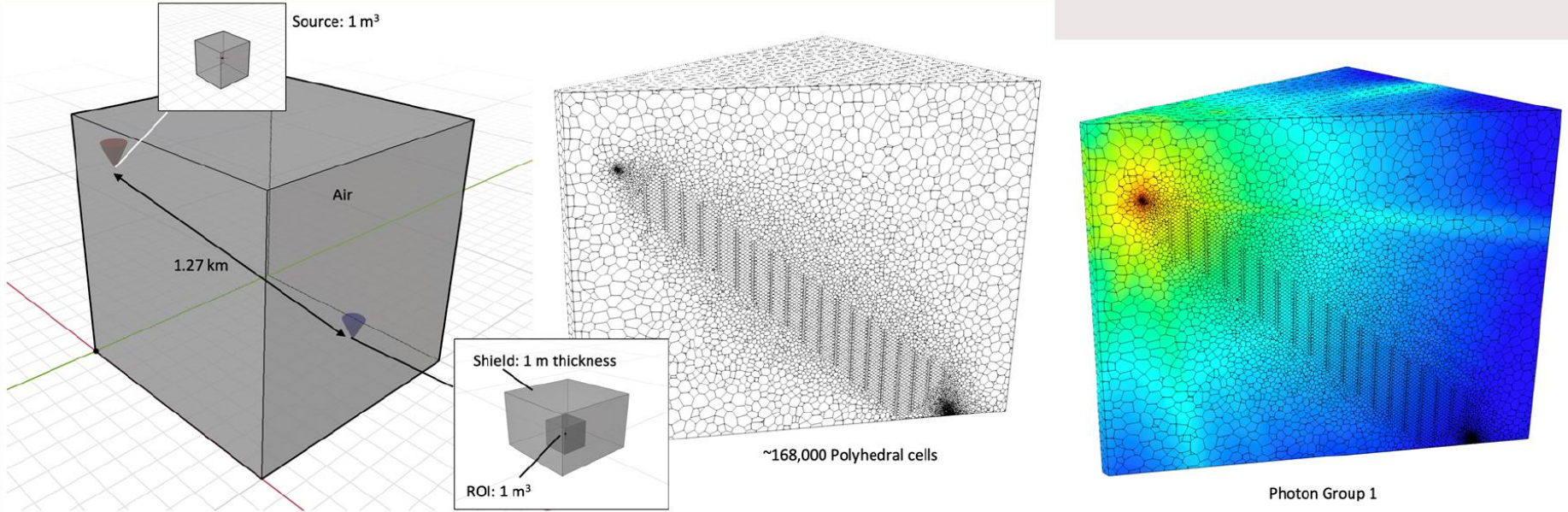
Sources of Uncertainty in QoIs for NWR_E:

- ① Source position (altitude, slant).
- ② Source spectrum (fraction of fission spectrum + fusion spectrum, for n and γ).
- ③ Air Humidity (in addition to air density variation wrt to z).
- ④ Ground Composition.
- ⑤ Location and orientation of RoI (Region of Interest).

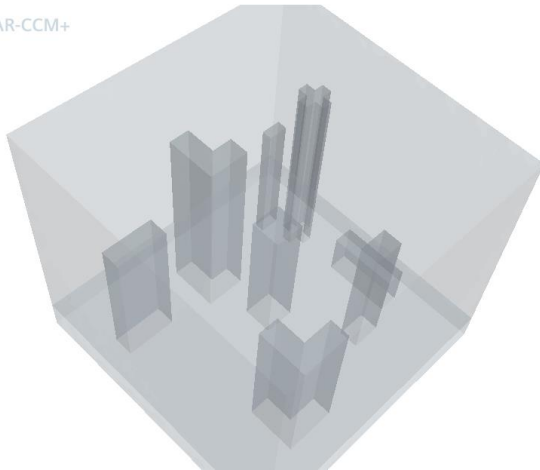
- **Multi-query** problems to investigate input parameter space
- **Boltzmann simulation models** are **computationally expensive** and may not meet mission needs.
- → **Need faster but accurate surrogate models**



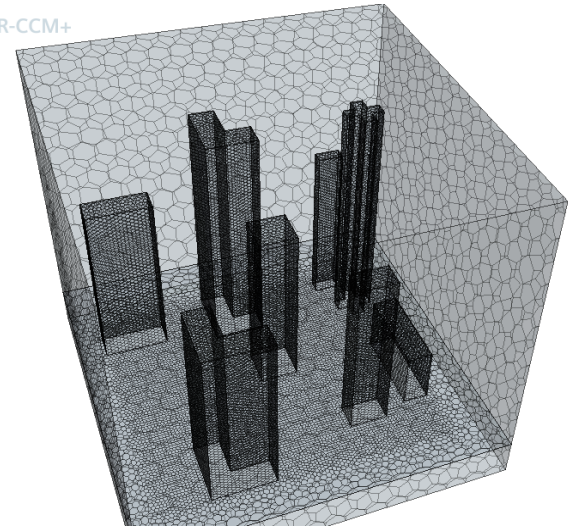
Examples of target applications



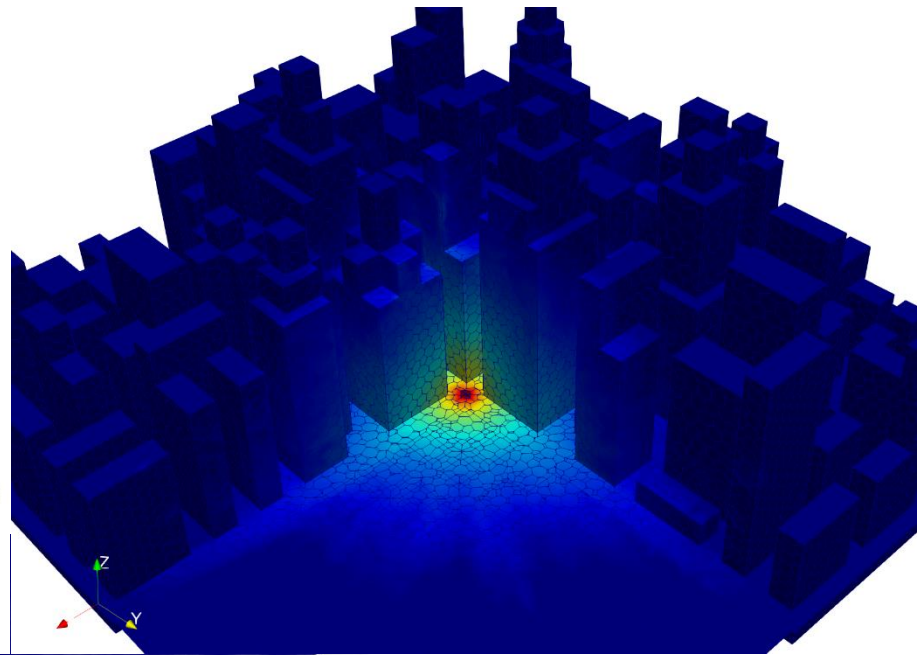
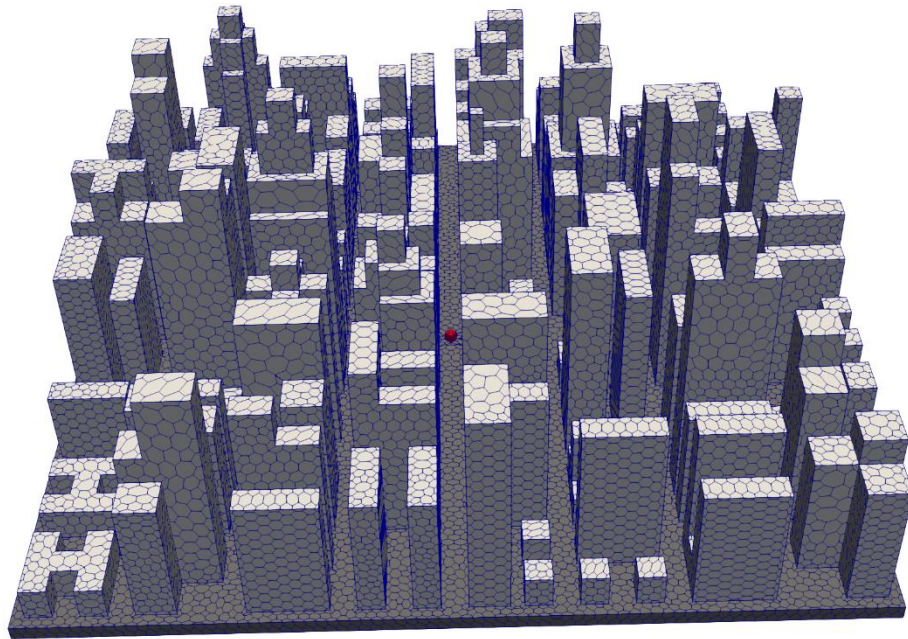
Simcenter STAR-CCM+



Simcenter STAR-CCM+

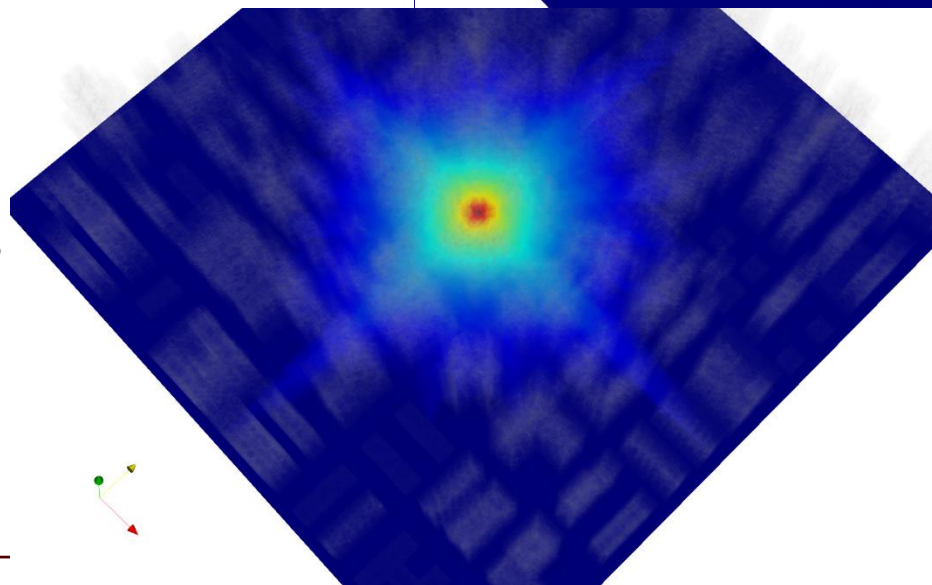


NWrE and Urban Modeling



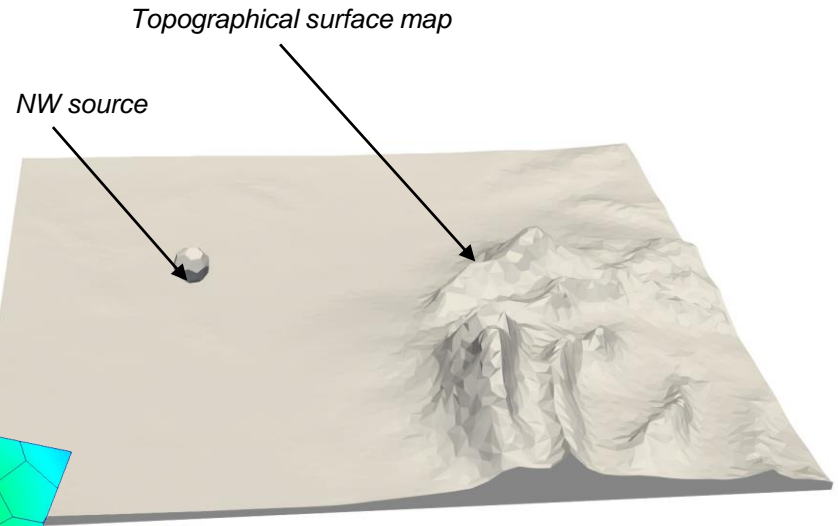
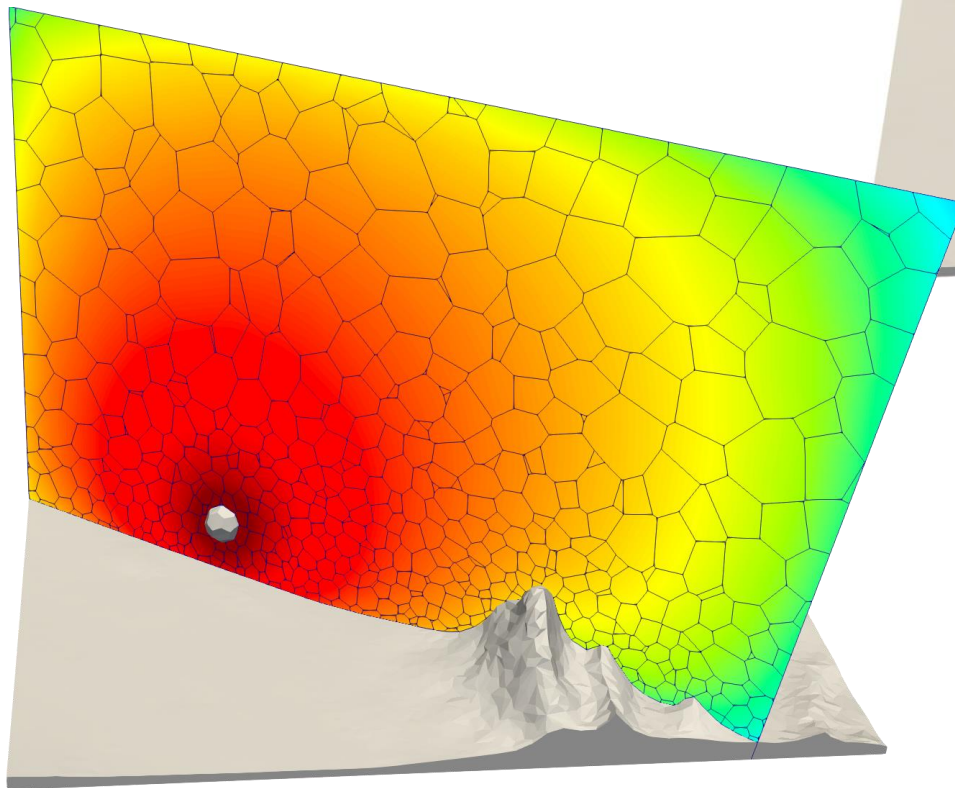
Discretization

- Spatial cells: 136,633
- Vertices per cell: ~19
- Energy groups: 116
- Angles: 512
- DoFs: **160 B**

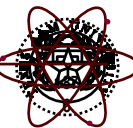


Terrain Geometry

- **Polyhedral mesh**



- 512 angles
- 1 group problem
- ~170 M angular unknowns
- 78,113 nodes, 14,864 cells
- Sweep time 43 seconds
- 6 processors
- ParMETIS partitioning



Projection approach (to be skipped)

Classical ROM approach (Proper Orthogonal Decomposition, POD)

- **Offline stage:**

- ① Investigate the solution space (exercise the Full-Order Model), → data-driven

$$\text{Solve } A(\mu_i)x_i = b(\mu_i) \text{ for } i \in \text{training set, } i = 1, \dots, M$$

- ② Accumulate FOM solution in snapshots

$$S = [x_1, \dots, x_i, \dots, x_M] \in \mathbb{R}^{N \times M}$$

- ③ Extract relevant information (Singular Value Decomposition)

$$S = U\Lambda V^T \quad U \in \mathbb{R}^{N \times N}$$

- ④ Compress (solution-space reduction, global bases are now known)

$$U \rightarrow U_r \in \mathbb{R}^{N \times r} \quad \text{with } \boxed{r \ll N}$$

- **Online Stage:**

- ① Given a set of uncertain parameters θ , seek solution as

$$x^\theta = U_r c^\theta \quad \rightarrow \quad A(\theta)U_r c^\theta = b(\theta)$$

- ② Perform (Petrov-)/Galerkin Projection (G: $W = U$, PG: $W = AU$)

$$\boxed{W_r^T A(\theta)U_r c^\theta = W_r^T b(\theta)} \quad \text{or} \quad \boxed{A_r c^\theta = b_r}$$

- ③ Solve small reduced system:

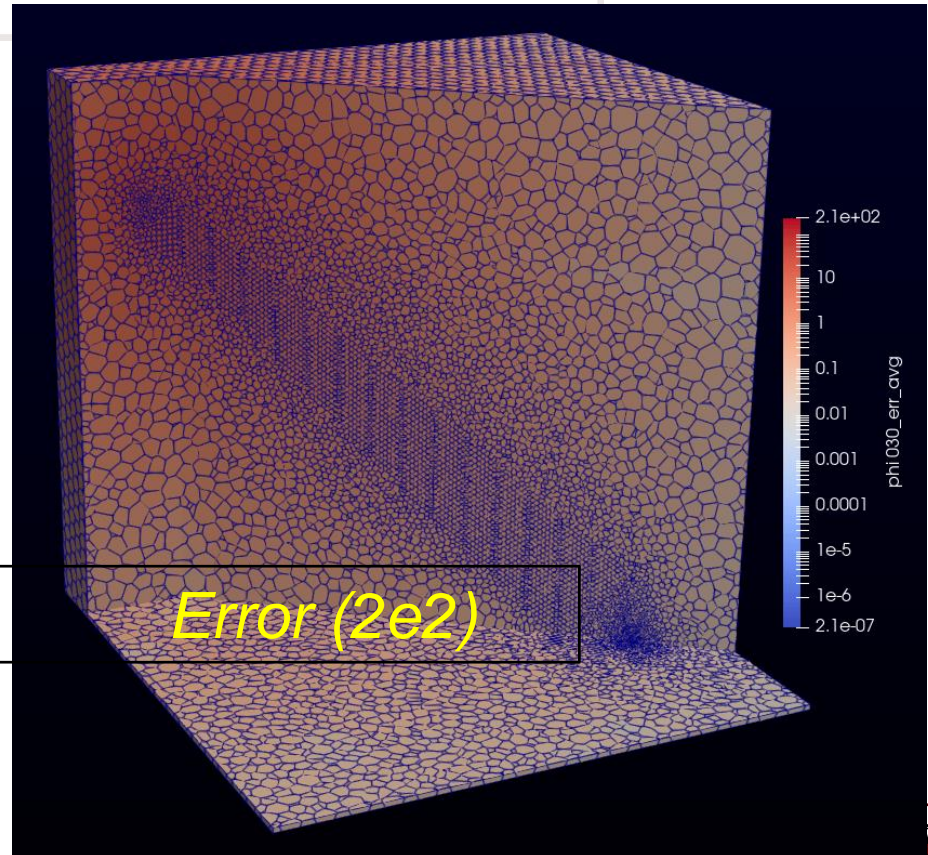
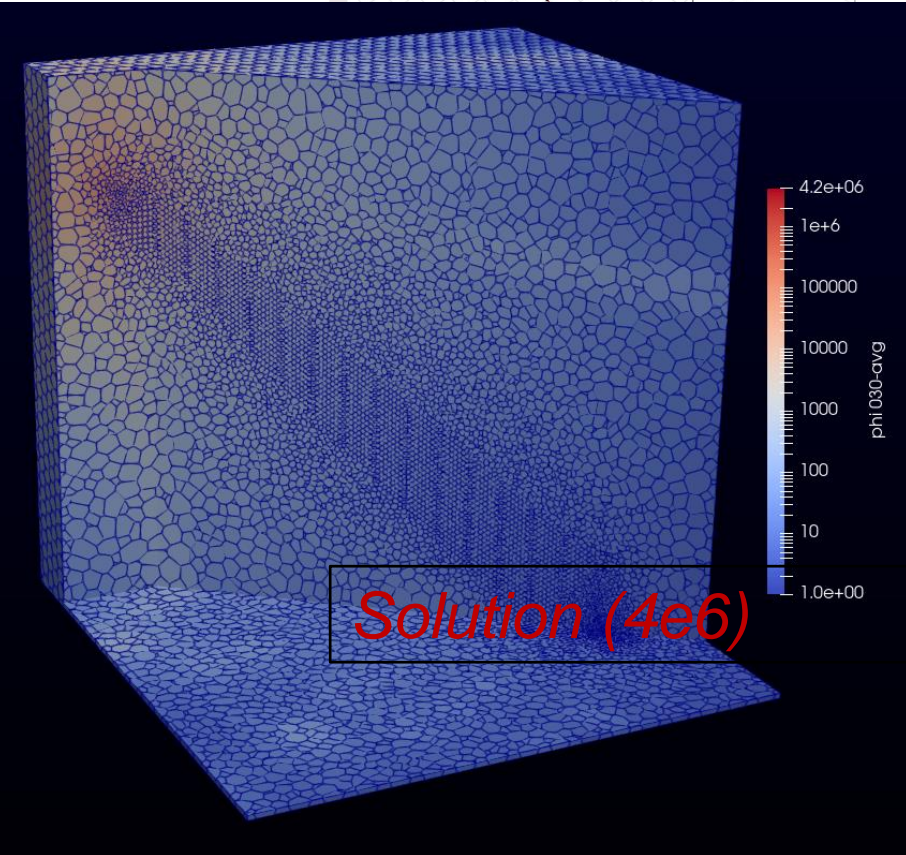
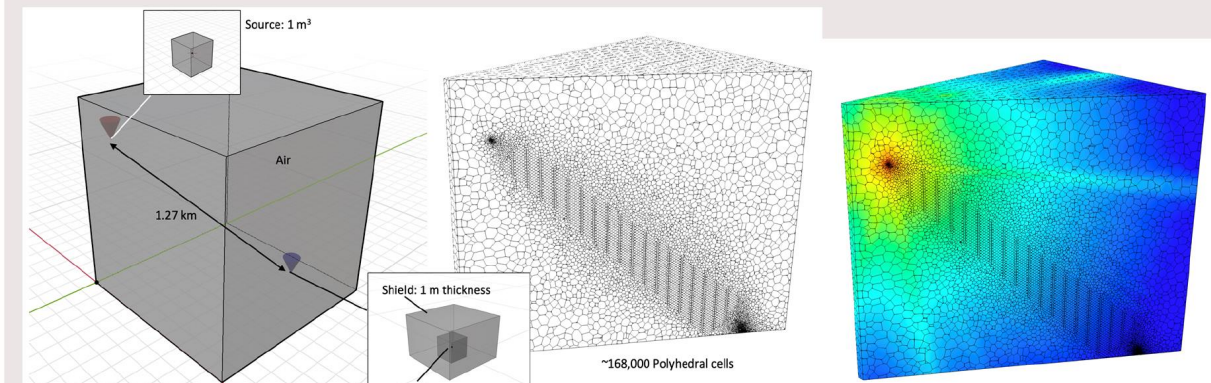
$$A_r c^\theta = b_r$$

- ④ Reconstruct full solution

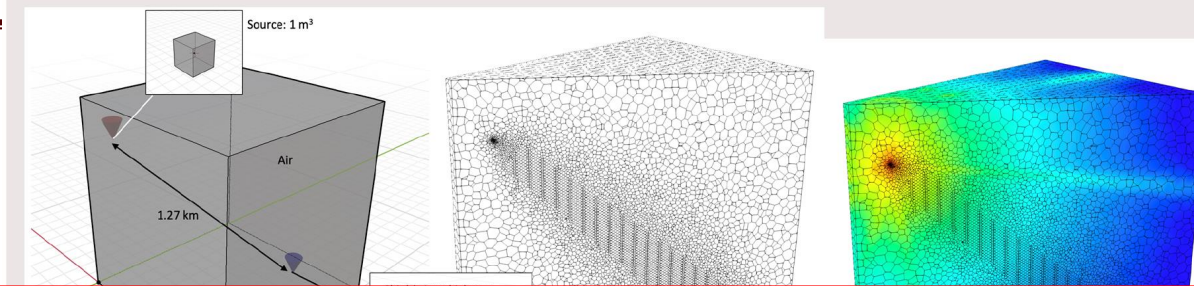
$$x^\theta = U_r c^\theta$$



Non-intrusive ROM for Transport using Gaussian Processes



Non-intrusive ROM for Transport using Gaussian Processes



Recall, FOM: 100 B unknowns. 60 min on 320 processors

Here, ROM:

- Coef evaluations: $< 10 \text{ ms}$
- Reconstruction (\sim writing to disk: 4 sec)

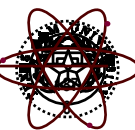
Solution ($4e6$)

Error ($2e2$)



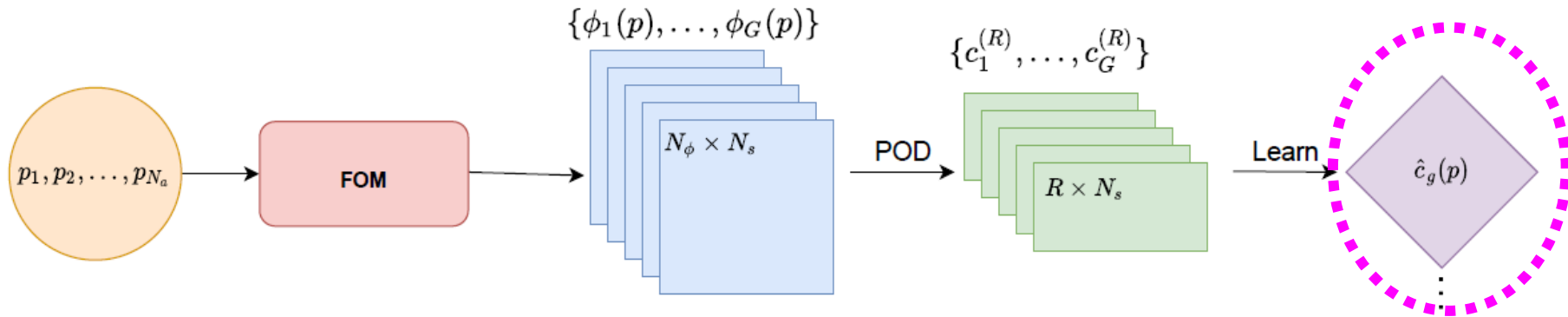
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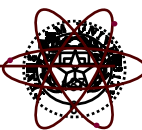
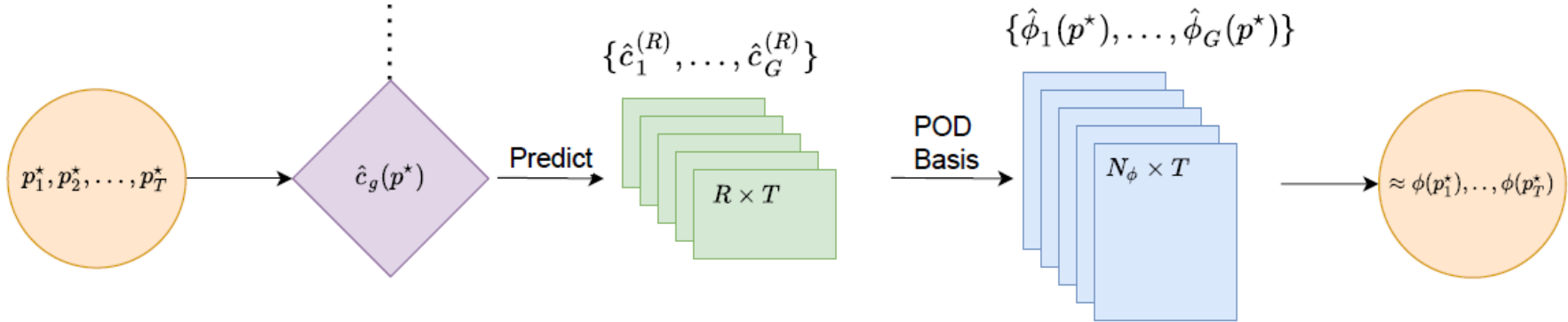


High-level view of Model Order Reduction with subspace learning

Training

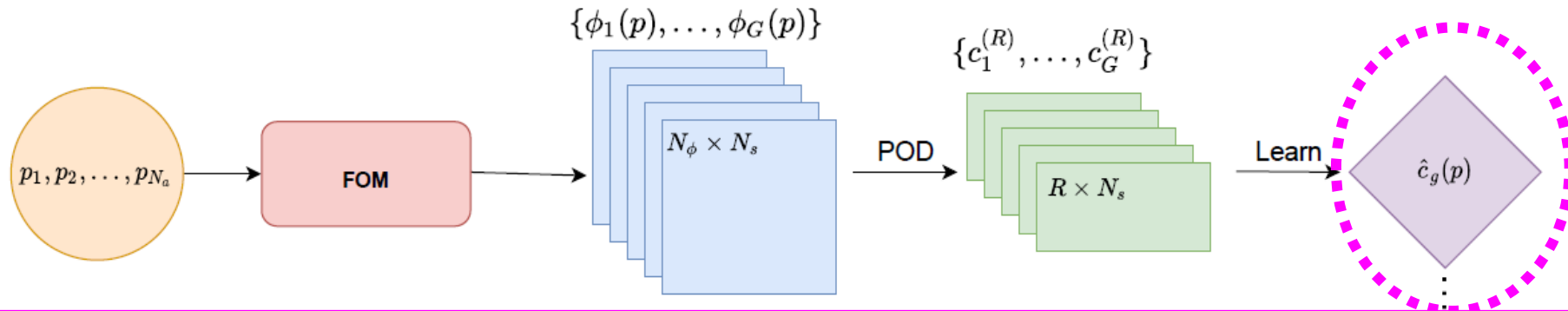


Prediction



High-level view of Model Order Reduction with subspace learning

Training

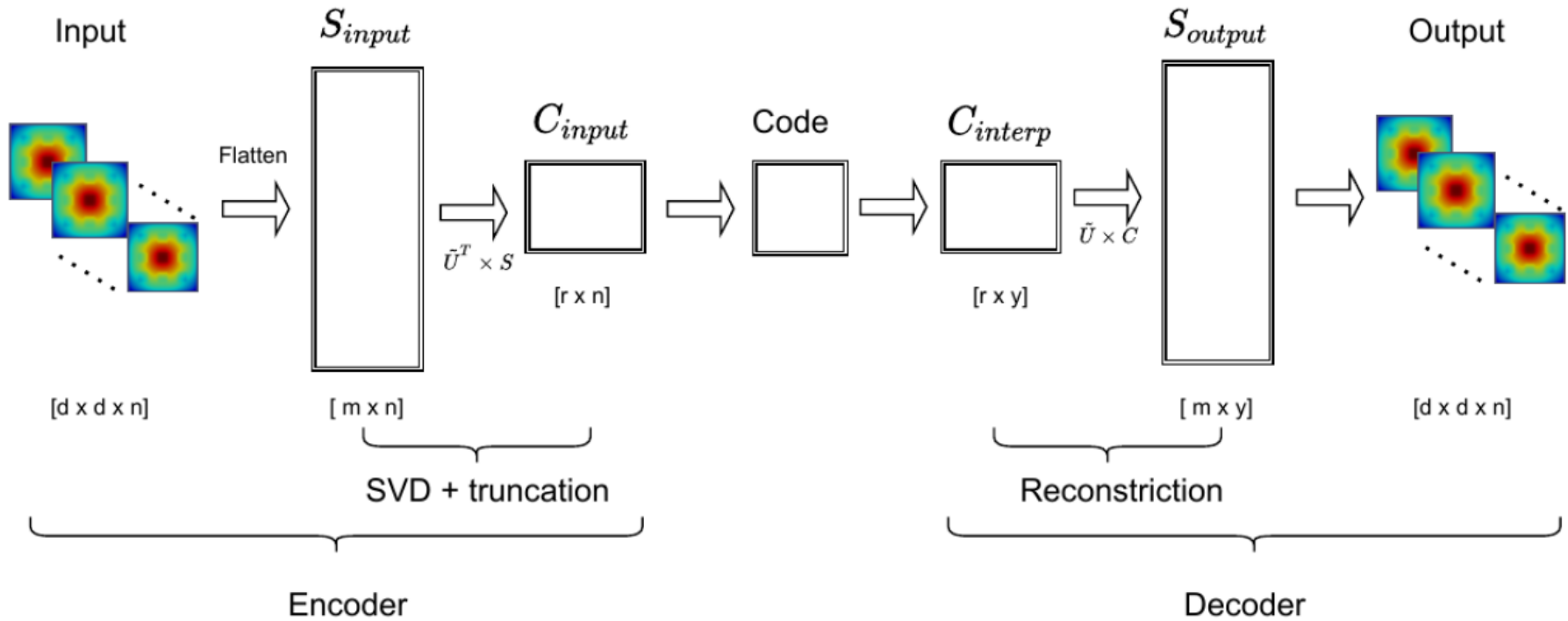


Today, the reduced coordinates were obtained by a projection process
 $A x = b \rightarrow$ the reduced system $A_r c = b_r$ (code invasive)

This is not the only option. Non code-invasive possibilities include learning the reduced coordinates with :

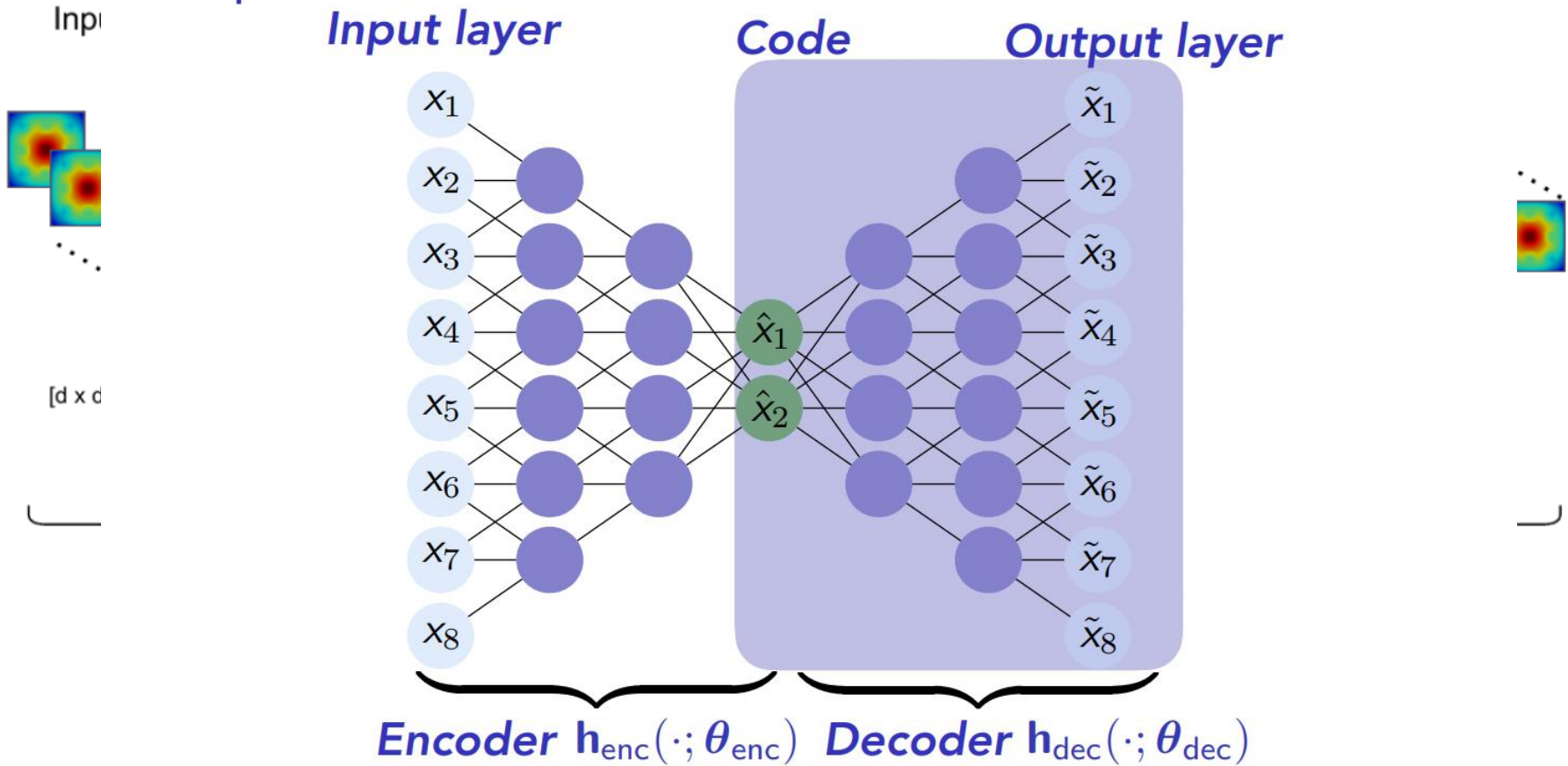
1. Gaussian Processes
2. Regression splines
3. Neural Networks
4. etc. ...

What else is next in MOR?



What else is next in MOR?

Deep autoencoders

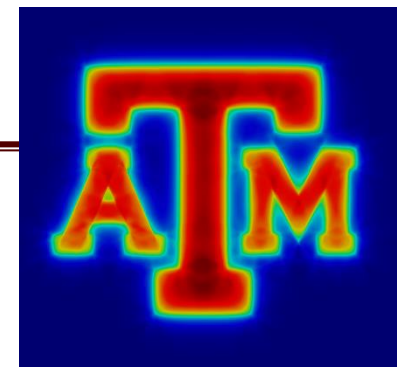


$$\tilde{\mathbf{x}} = \mathbf{h}_{\text{dec}}(\cdot; \theta_{\text{dec}}) \circ \mathbf{h}_{\text{enc}}(\mathbf{x}; \theta_{\text{enc}})$$

If $\tilde{\mathbf{x}} \approx \mathbf{x}$ for parameters θ_{dec}^* , $\mathbf{g} = \mathbf{h}_{\text{dec}}(\cdot; \theta_{\text{dec}}^*)$ produces an accurate manifold

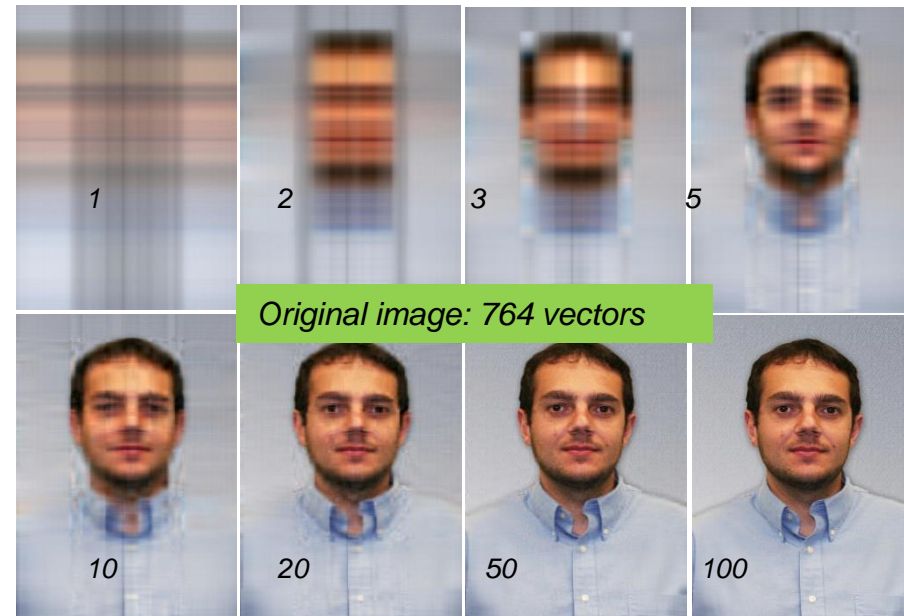
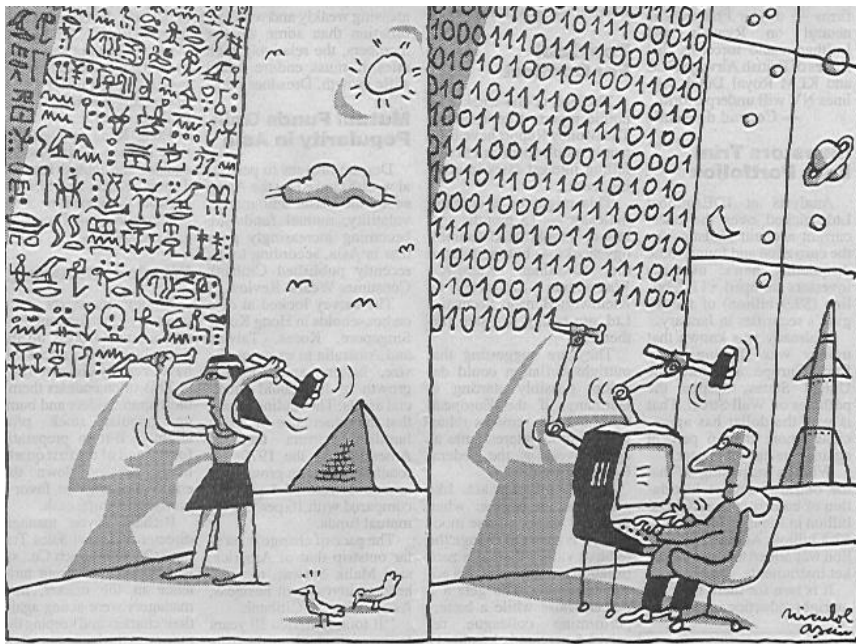


Conclusions



- HPC for nucl. sci. engr. applications
- Intro to **parametric reduced-order modeling**
Data-driven subspace discovery
- Applications to **reactor physics** (LWRs & MSR)
- Applications to **particle transport**

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Our papers about POD-ROMs for MSRs

Tano, M., **German, P.**, Ragusa, J., *Evaluation of pressure reconstruction techniques for Model Order Reduction in incompressible convective heat transfer*, Thermal Science and Engineering Progress, Vol. 23, 2021, 100841.

German, P., Tano, M., Ragusa, J. C., Fiorina, C., *Comparison of Reduced-Basis techniques for the model order reduction of parametric incompressible fluid flows*, Progress in Nuclear Energy, 130 (2020), 103551.

German, P., Ragusa, J. C., and Fiorina, C., *Application of multiphysics model order reduction to doppler/neutronic feedback*, EPJ Nuclear Sciences & Technologies 5, ARTICLE (2019): 17.

German, P., and Ragusa, J. C.. *Reduced-order modeling of parameterized multi-group diffusion k-eigenvalue problems*, Annals of Nuclear Energy 134 (2019): 144-157.

German, P., Ragusa, J. C., Tano, M., and Fiorina, C., *Reduced-order modeling of convective flows in porous media*, Fluids

German, P., Ragusa, J. C., Tano, M., and Fiorina, C., *Multiphysics reduced-order modeling of Molten Salt Reactors*, Progress in Nuclear Energy

← **About GeN-ROM, now published**

<https://gitlab.com/peter.german/gen-rom>

