

Latest Advances in the TSUNAMI Sensitivity and Uncertainty Analysis Tools Developed by ORNL



Tools for Sensitivity and Uncertainty Analysis Methodology Implementation

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ORNL Production-Level S/U Capabilities

- **Publicly released TSUNAMI tools in SCALE 5.0**
 - **eigenvalue S/U analysis tools**
 - **1-D discrete ordinates**
 - **3-D Monte Carlo**
 - **operation from automated sequences with problem-dependent cross section processing and “implicit effect”**
 - **cross-section-covariance data library**
 - **code for system-to-system similarity assessment**
 - **data visualization GUI and interactive HTML output**
- **TSUNAMI training for criticality code validation**
 - **8 multiday classes taught since 2004, ~150 participants**
 - **6-hour tutorial presented at 2004 ANS annual meeting**



TSUNAMI-3D Sequence

- Uses 3D Monte Carlo calculations (KENO V.a) to score spherical harmonic moments of forward and adjoint flux:

$$\tilde{\phi}_{g,i}^f = \frac{\sum_{k=1}^K Y^f(\Omega_{\mathbf{k}}) w_k T_{k,i}}{V_i \sum_{k=1}^K w_k}$$

**tracklength estimator
for ℓ_{th} moment, in
group-g, interval-i**

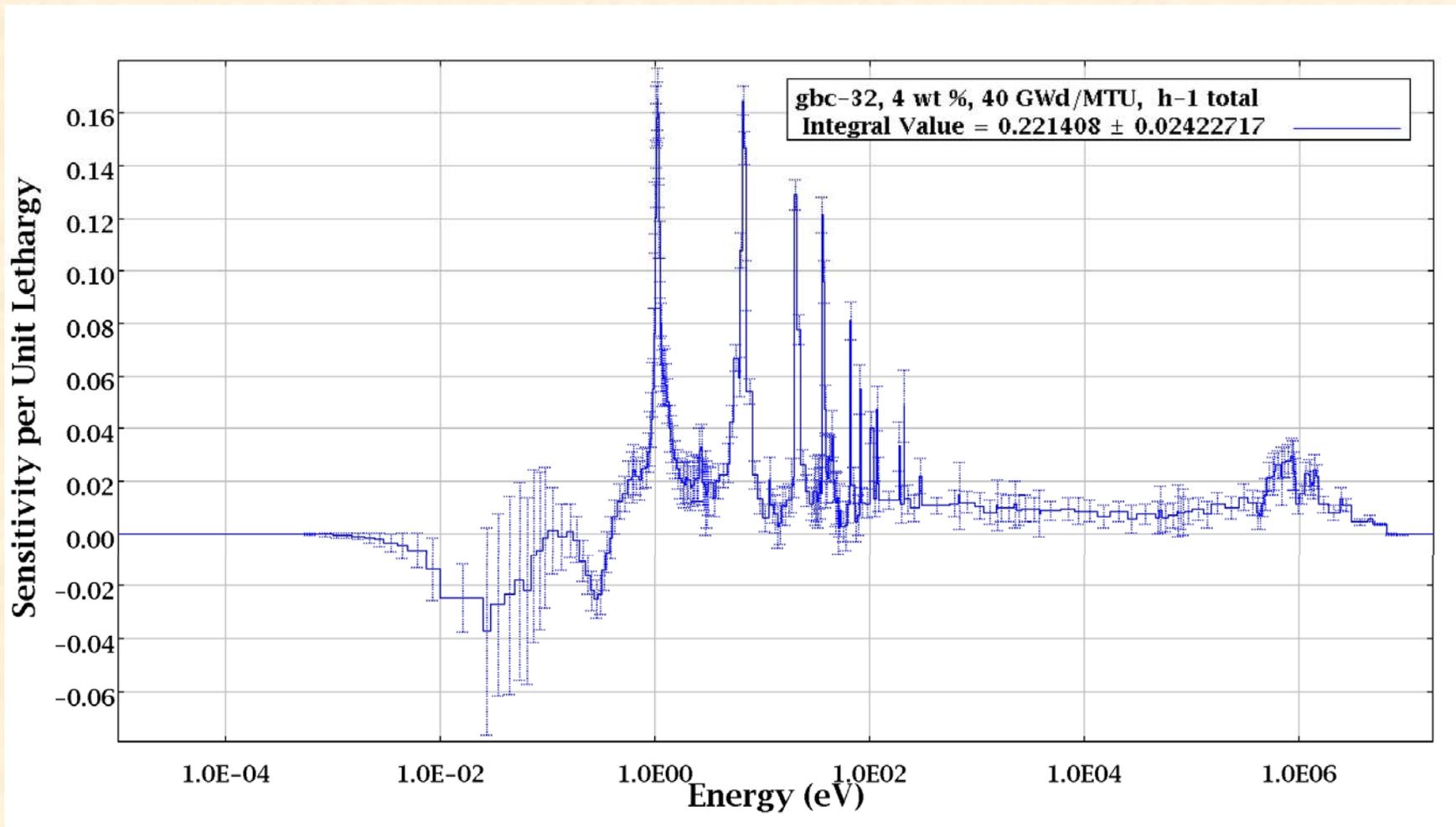
- Folds forward and adjoint moments to produce nuclide, energy & cross section dependent sensitivity profiles by spatial zone:

**sensitivity coefficient
for capture**

$$S_{c,g}(z) \cong -\frac{\sigma_{c,g}}{D} \left\langle \Phi(\mathbf{r}, E, \Omega) \Phi^*(\mathbf{r}, E, \Omega) \right\rangle$$
$$\rightarrow -\frac{\sigma_{c,g}}{D} \sum_{i \in z} \sum_{\lambda} \tilde{\phi}_{g,i}^{\lambda} \tilde{\phi}_{g,i}^{*\lambda} V_i$$



Sample Sensitivity Results





Complete Sensitivity Coefficient Includes Effects of Changes in Self-Shielded Cross Sections

- The **“explicit”** effect is sensitivity of k_{eff} to changes in multigroup cross sections appearing transport equation
- The **“implicit”** effect is sensitivity of k_{eff} to cross section perturbations caused by changes in self-shielding
 - **Example:** perturbation in $\sigma^{(H)}$ changes self-shielded $\sigma^{(U238)}$ => cross section data may be sensitive to changes in other data

$$S_{\alpha_x; \alpha_j} = \frac{\alpha_j}{\alpha_x} \frac{\partial \alpha_x}{\partial \alpha_j}$$

α_x = shielded cross section

α_j = data used in resonance calculation

- The implicit effect can be propagated to k_{eff} via the chain rule for derivatives and combined with the explicit to form the complete sensitivity coefficient.

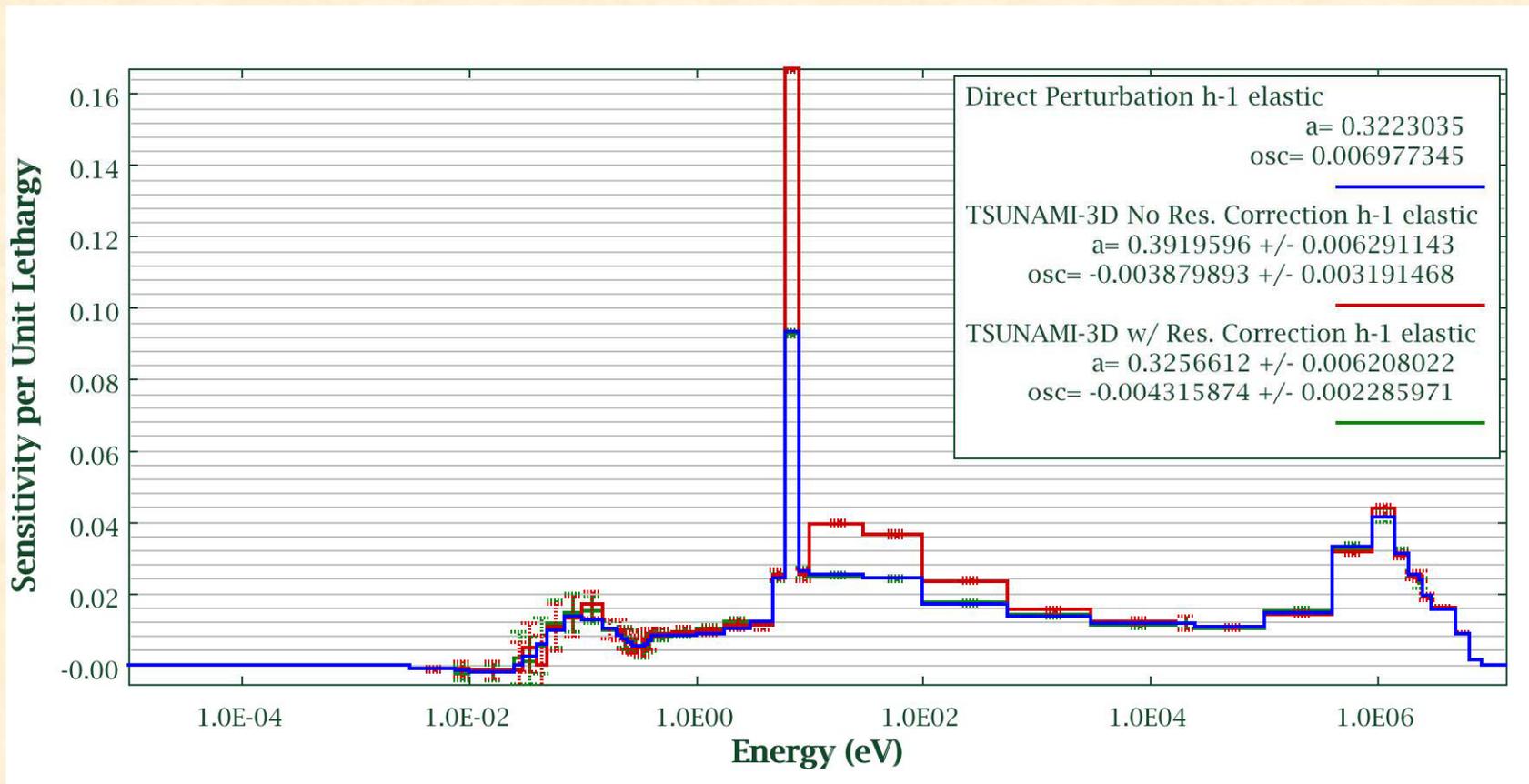


Improved Results by Including Implicit Effect

Nuclide	Reaction	Direct Perturbation Sensitivity	TSUNAMI Sensitivity	% Diff.	TSUNAMI Sensitivity (no implicit)	% Diff.
^1H	total	0.22	0.22	0%	0.29	27%
^{19}F	total	0.04	0.04	0%	0.05	18%
^{235}U	total	.25	0.25	0%	0.25	0%
^{238}U	total	-0.21	-0.21	0%	-0.29	39%



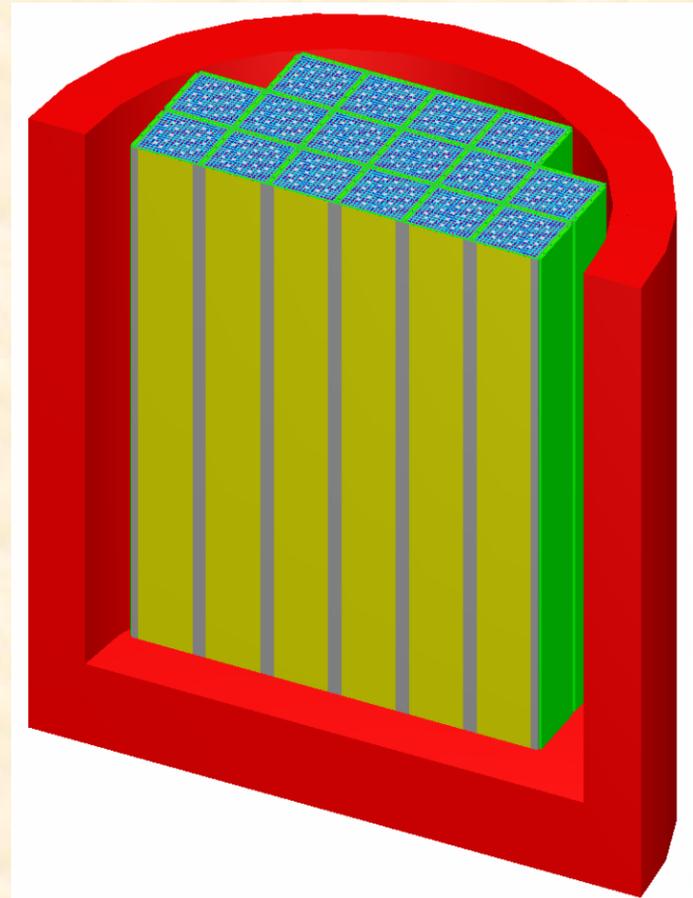
Sensitivity for ^1H Elastic, with Implicit Effect





Applications of TSUNAMI-3D to Complex Models

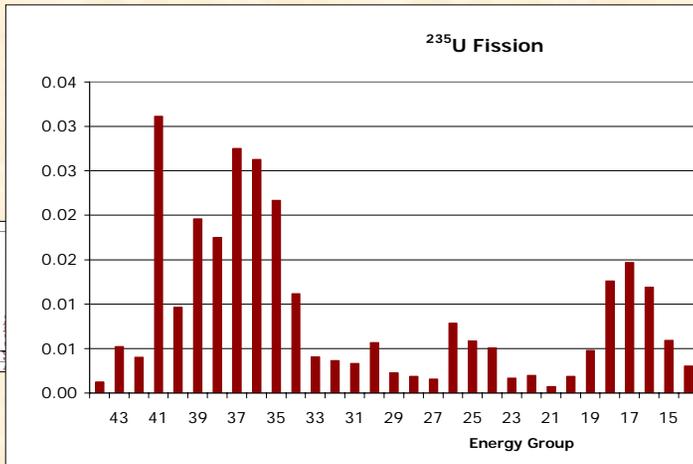
- **Burnup Credit Cask Model**
 - 32 PWR fuel assemblies in flooded cask
 - 18 axial burnup zones
 - Burned to 40 GWd/MTU; Cooled for 5 years
 - BORAL™ plates around each assembly
 - Cask filled with water
- **Commercial Reactor Criticals (CRC)**
 - Startup data from PWRs (Crystal River)
 - 1/2 core models
 - Each pin explicitly modeled with 18 axial zones
 - Sensitivity coefficients for ~47,000 nuclides, ~420,000 44-group profiles



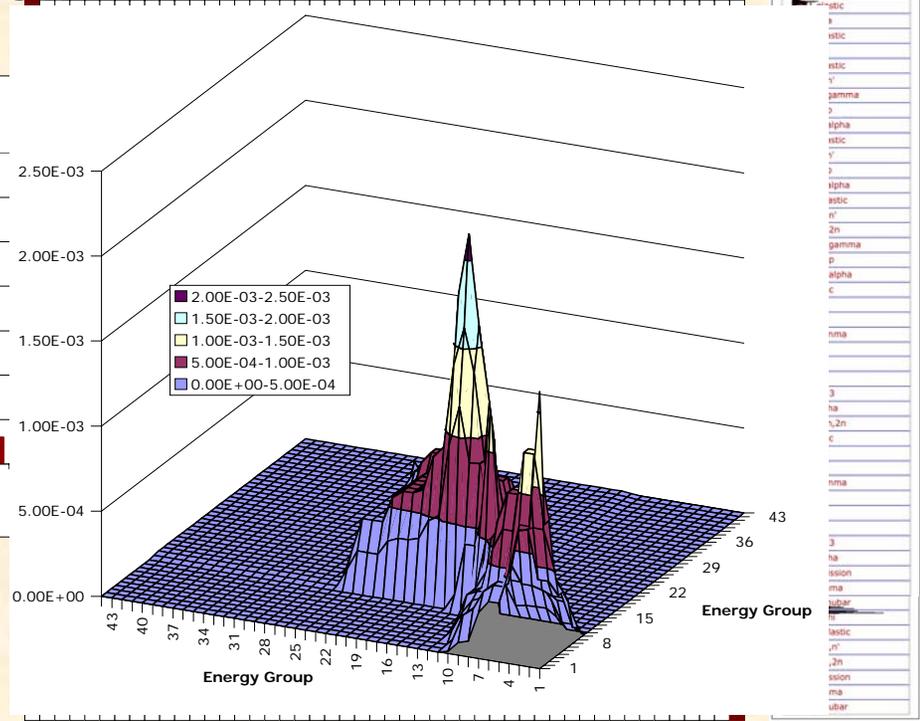


Uncertainty Propagation

- Uncertainty in k_{eff} of a single system



$$\frac{\sum dk}{k d\Sigma}$$



elastic
alpha
beta
gamma
neutron
fast
thermal
scattering
absorption
capture
leakage
reflector
rod worth
control
poison
void
temperature
density
pressure
power
flux
rate
error
total
relative
absolute
percentage
fraction
ratio
coefficient
constant
variable
parameter
input
output
result
value
unit
label
description
comment
note
reference
source
author
date
version
status
type
category
subcategory
group
subgroup
element
component
part
piece
item
object
entity
instance
example
case
scenario
event
action
process
operation
procedure
method
technique
approach
strategy
policy
rule
regulation
law
principle
theory
model
framework
structure
system
network
organization
institution
organization
department
division
office
unit
team
group
committee
board
commission
agency
authority
department
division
office
unit
team
group
committee
board
commission
agency
authority

$$= \sigma^2$$

$$C_{kk}$$

$$\left(\frac{\Delta k}{k}\right)^2$$

$$C_{\alpha\alpha}$$

$$\left(\frac{\Delta \Sigma}{\Sigma}\right)^2$$

$$S^T$$

$$\frac{\sum dk}{k d\Sigma}$$



Uncertainties in k_{eff} Due to Cross Section Covariance Data

- **Uncertainties (standard deviations) in k_{eff} typically range from 0.8% (thermal) to over 2% (fast)**

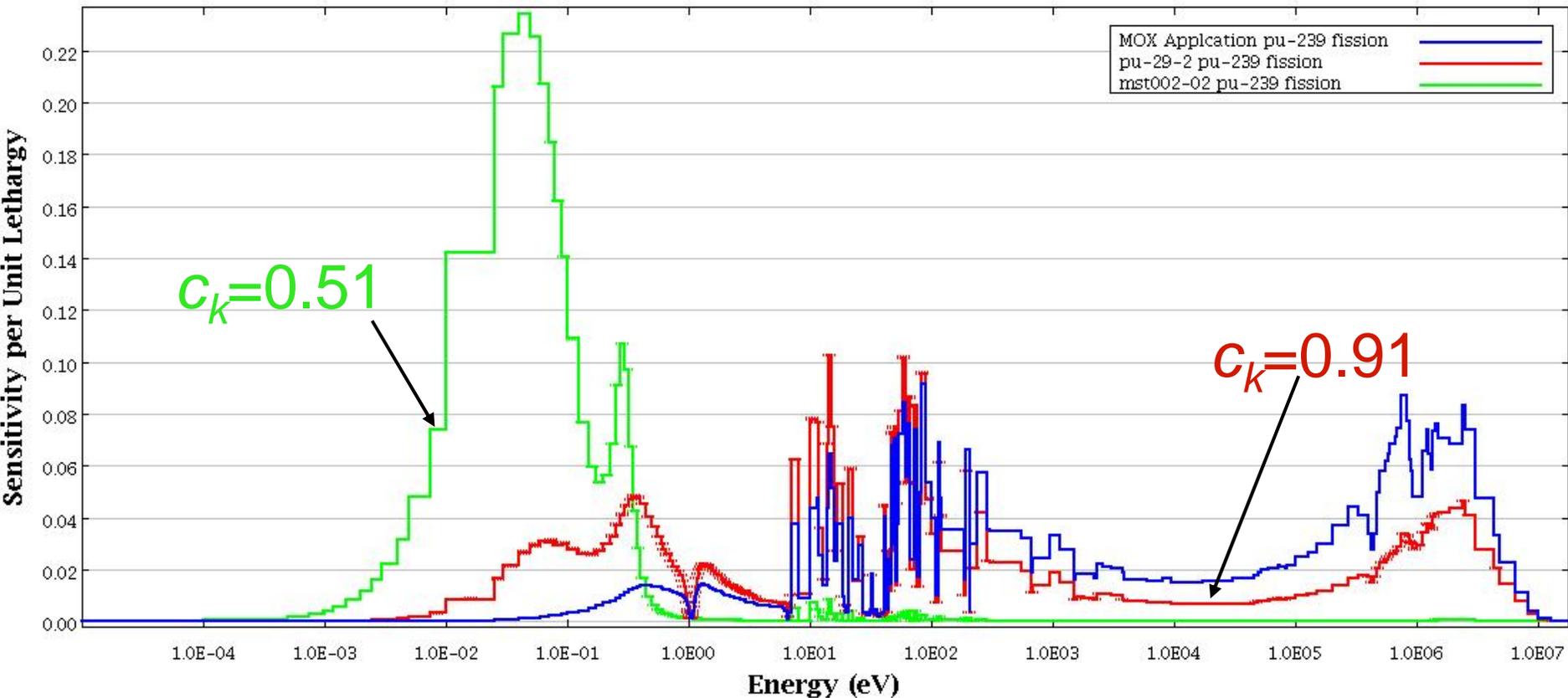


Uncertainties in k_{eff} Due to Cross-Section Uncertainties

Covariance Matrix		% $\Delta k/k$
Nuclide-Reaction	Nuclide-Reaction	Due to this Matrix
^{239}Pu nubar	^{239}Pu nubar	$4.0834\text{E-}01 \pm 9.8836\text{E-}08$
^{239}Pu chi	^{239}Pu chi	$3.9044\text{E-}01 \pm 1.5458\text{E-}07$
^{235}U nubar	^{235}U nubar	$3.1592\text{E-}01 \pm 1.0725\text{E-}07$
^{238}U n,gamma	^{238}U n,gamma	$3.0445\text{E-}01 \pm 8.8732\text{E-}07$
^{241}Pu chi	^{241}Pu chi	$2.7127\text{E-}01 \pm 7.2082\text{E-}08$
^{238}U chi	^{238}U chi	$2.1686\text{E-}01 \pm 6.0650\text{E-}08$
^{239}Pu n,gamma	^{239}Pu n,gamma	$2.0430\text{E-}01 \pm 6.1635\text{E-}07$
^1H elastic	^1H elastic	$2.0103\text{E-}01 \pm 1.5292\text{E-}05$
^{239}Pu nubar	^{235}U nubar	$1.7508\text{E-}01 \pm 4.1615\text{E-}08$



TSUNAMI Tools for System Similarity Assessment

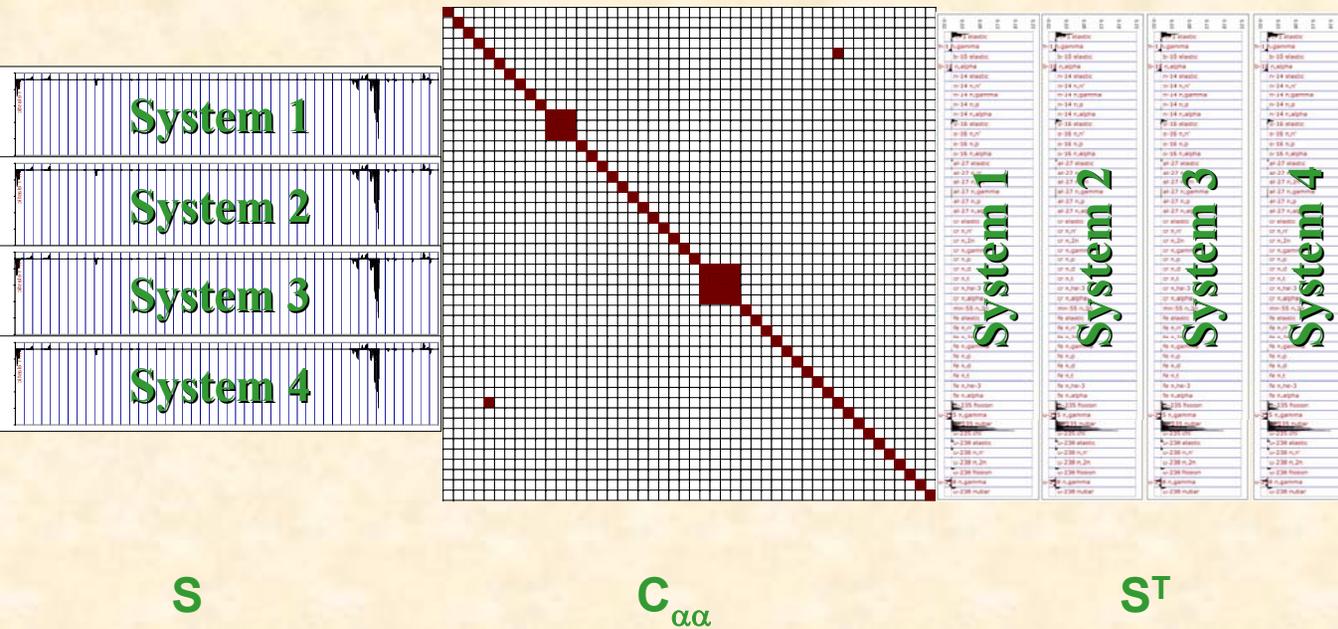




Uncertainty Propagation (con't)

- Uncertainty in k_{eff} for multiple systems

Diagonal elements are variance in each system



$$= \begin{bmatrix} \sigma_{11}^2 & \sigma_{12}^2 & \sigma_{13}^2 & \sigma_{14}^2 \\ \sigma_{21}^2 & \sigma_{22}^2 & \sigma_{23}^2 & \sigma_{24}^2 \\ \sigma_{31}^2 & \sigma_{32}^2 & \sigma_{33}^2 & \sigma_{34}^2 \\ \sigma_{41}^2 & \sigma_{42}^2 & \sigma_{43}^2 & \sigma_{44}^2 \end{bmatrix}$$

Off-diagonal elements are covariance between two systems

C_{kk}



Covariance Data in ENDF/B-VI

49 of 344 evaluations have covariance data

Th-232

Pu-242

Au-197

Bi-209*

Pu-240

Am-241

V*

Co-59

Y-89*

Ti-46*,47*,48*

Na-23

U-238

Al-27

Pu-241

N-14**

Li-6**

Np-237**

Sc-45*

Cr-50,52,53,54

Fe-54,56,57,58

Ni-58,60,61,62,64

Mn-55

Cu-63*,65*

F-19

Re-185*,187*

Pb-206,207,208

Si

Nb*

In*

U-235

H-1**

O-16**

B-10**

Pu-239**

* New in ENDF/B-VI

** Present in ENDF/B-V, but not in ENDF/B-VI.



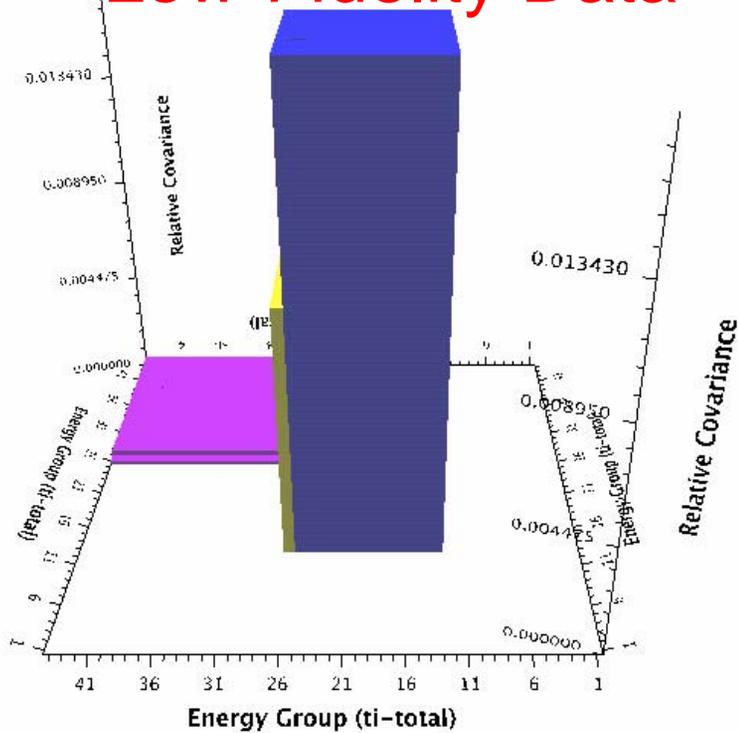
Procedure to Generate Covariance Library for Applications

- Process all ENDF/B-VI covariances (*49 nuclides*)
- If available, use ENDF/B-V covariances for missing ENDF/B-VI data (*7 nuclides*)
- Approximate covariances of other missing nuclides by **integral measurement uncertainties** - Mughabghab data (*>250 nuclides*)
 - σ_c , σ_f , ν covariance for $E < 0.5$ eV based thermal data uncertainty, with full correlation
 - σ_c , σ_f covariance for $0.5 < E < 5E3$ eV based on resonance integral, with full correlation
 - σ_s covariance for moderators based on uncertainty in potential cross section, fully correlated
- 600 matrices in SCALE 5.0 covariance library (ENDF/B-V only)
- 2439 matrices in SCALE 5.1 covariance library

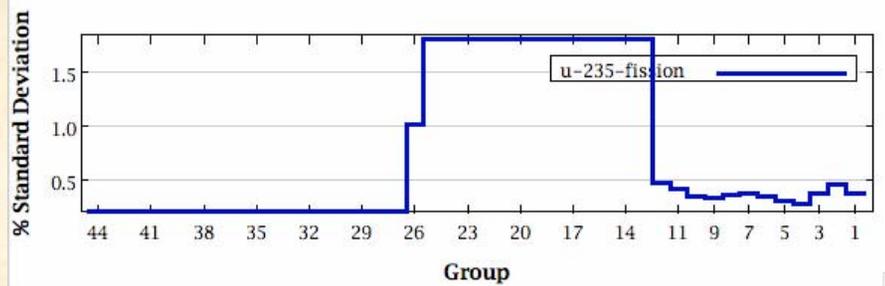
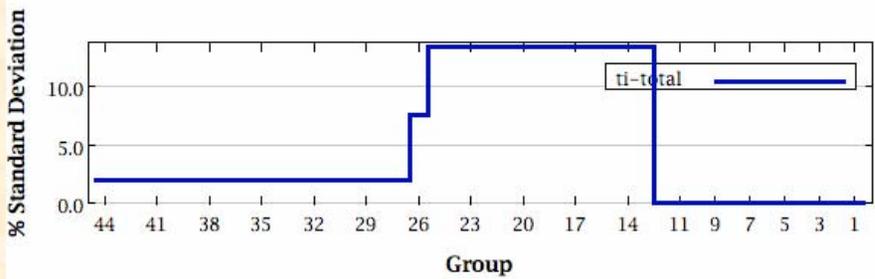
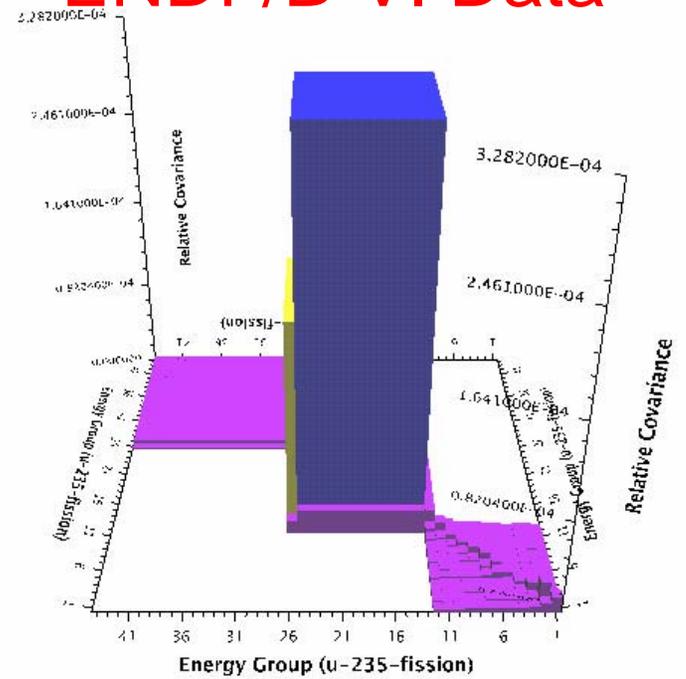


Sample SCALE 5.1 Covariance Data

“Low-Fidelity Data”



ENDF/B-VI Data

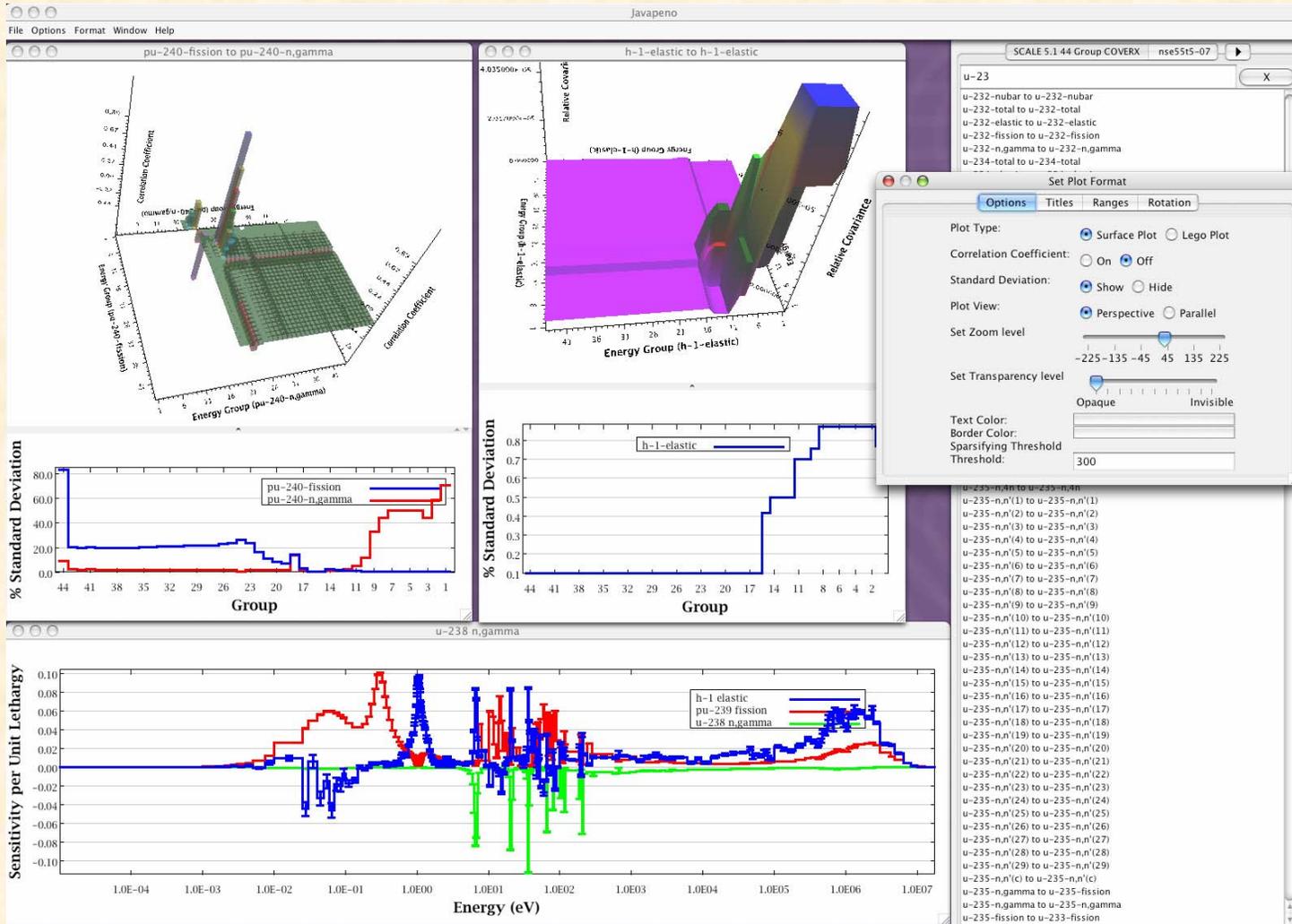




Javapeño for SCALE 5.1



Just Plots Especially Nice Output



Developmental Activities



Tools for Sensitivity and Uncertainty Analysis Methodology Implementation

TSUNAMI Beyond SCALE 5.1



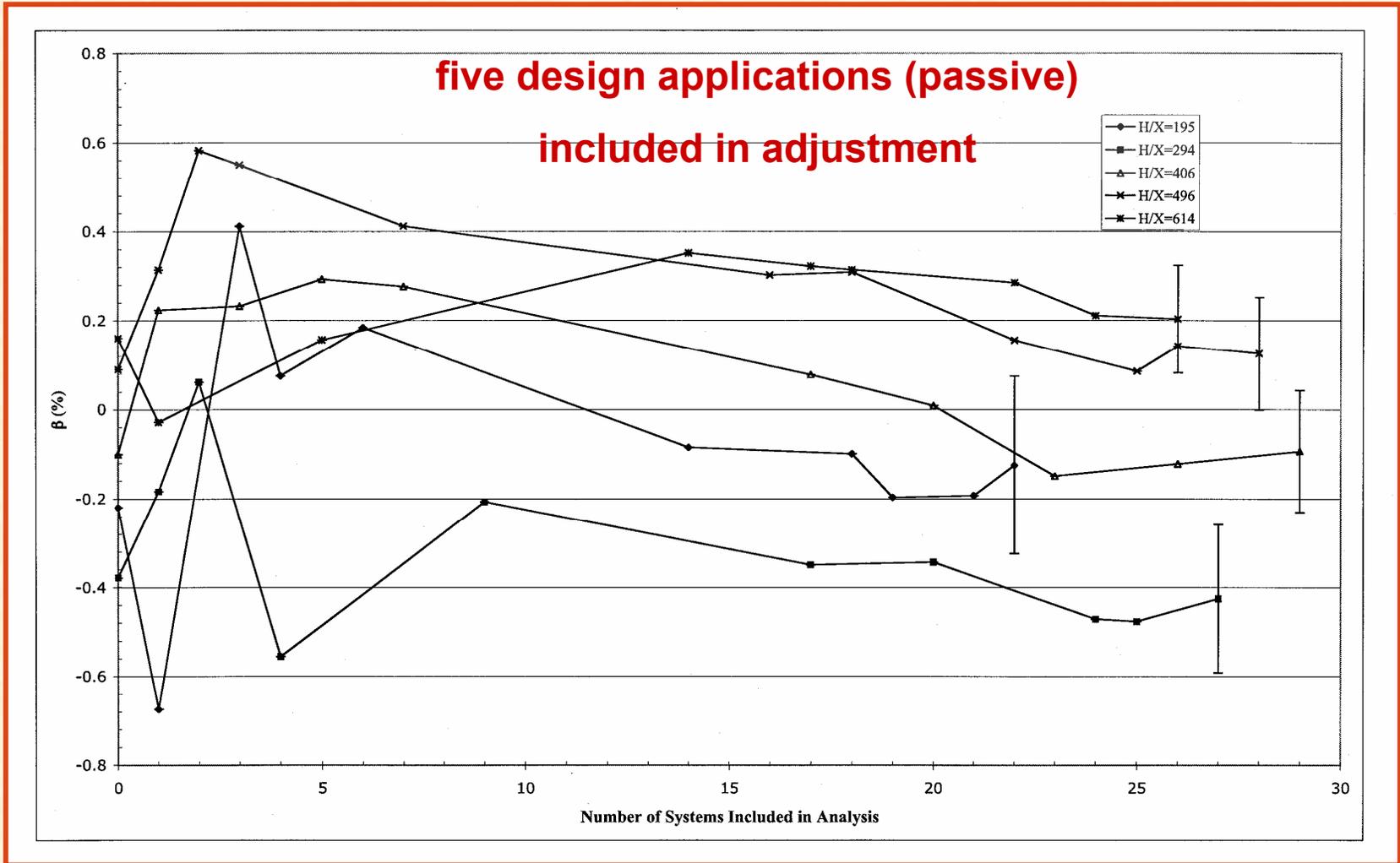
TSURFER

Performs *Generalized Linear Least-Squares (GLLS)* Analysis of Design System and Benchmark Data Base

- **Systematic procedure to consolidate calculations with measured responses**
- **Computes “best” cross-section adjustments to minimize differences in computed and measured benchmark responses**
- **Propagation of data perturbations to the design system response provides estimate of computational bias and uncertainty**
- **Allows correlations in experimental uncertainty components; filtering of benchmarks based on similarity; edit of adjusted data and covariances**



Bias Prediction Versus Number of Similar Systems ($c_k > 0.9$) in GLLS Adjustment





Reactivity Sensitivity and Uncertainty Analysis

$$S_{\rho,\alpha} = \frac{\alpha \partial \rho_{1 \rightarrow 2}}{\rho_{1 \rightarrow 2} \partial \alpha}$$

Eigenvalue Differencing Approach

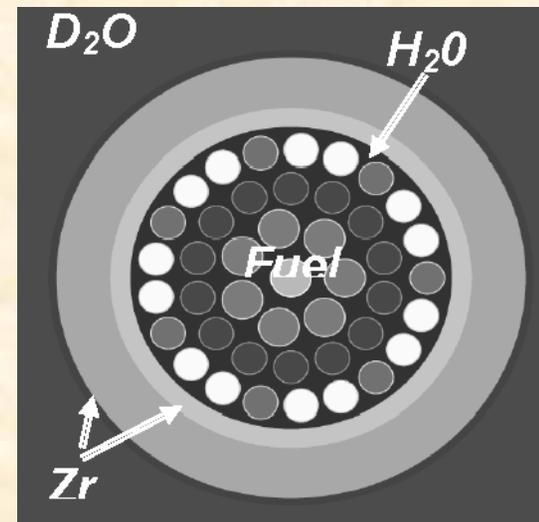
$$S_{\rho,\alpha} = \left\{ \frac{\left\langle \Phi_1^* \left(\frac{\alpha \partial \mathcal{L}_1}{\partial \alpha} - \lambda_1 \frac{\alpha \partial \mathcal{P}_1}{\partial \alpha} \right) \Phi_1 \right\rangle}{\rho_{1 \rightarrow 2} \left\langle \Phi_1^* P_1 \Phi_1 \right\rangle} - \frac{\left\langle \Phi_2^* \left(\frac{\alpha \partial \mathcal{L}_2}{\partial \alpha} - \lambda_2 \frac{\alpha \partial \mathcal{P}_2}{\partial \alpha} \right) \Phi_2 \right\rangle}{\rho_{1 \rightarrow 2} \left\langle \Phi_2^* P_2 \Phi_2 \right\rangle} \right\}$$

Uncertainty in Reactivity

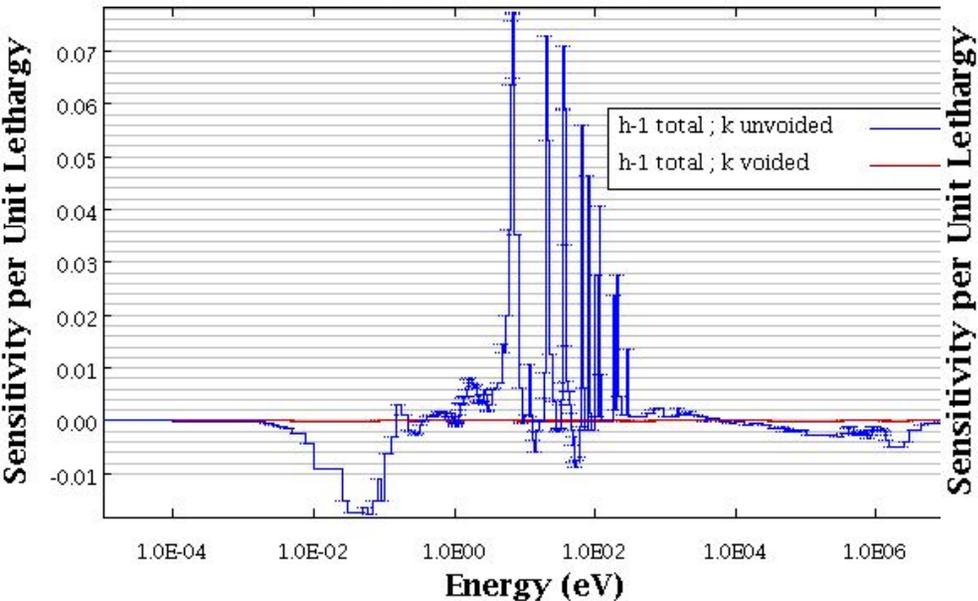
$$\sigma_{\rho}^2 = \left(\frac{\lambda_1 \sigma_{\lambda_1}}{\rho_{1 \rightarrow 2}} \right)^2 + \left(\frac{\lambda_2 \sigma_{\lambda_2}}{\rho_{1 \rightarrow 2}} \right)^2 - 2 \frac{\sigma_{\lambda_1, \lambda_2}}{\sigma_{\lambda_1} \sigma_{\lambda_2}} \left(\frac{\lambda_1 \sigma_{\lambda_1}}{\rho_{1 \rightarrow 2}} \right) \left(\frac{\lambda_2 \sigma_{\lambda_2}}{\rho_{1 \rightarrow 2}} \right)$$



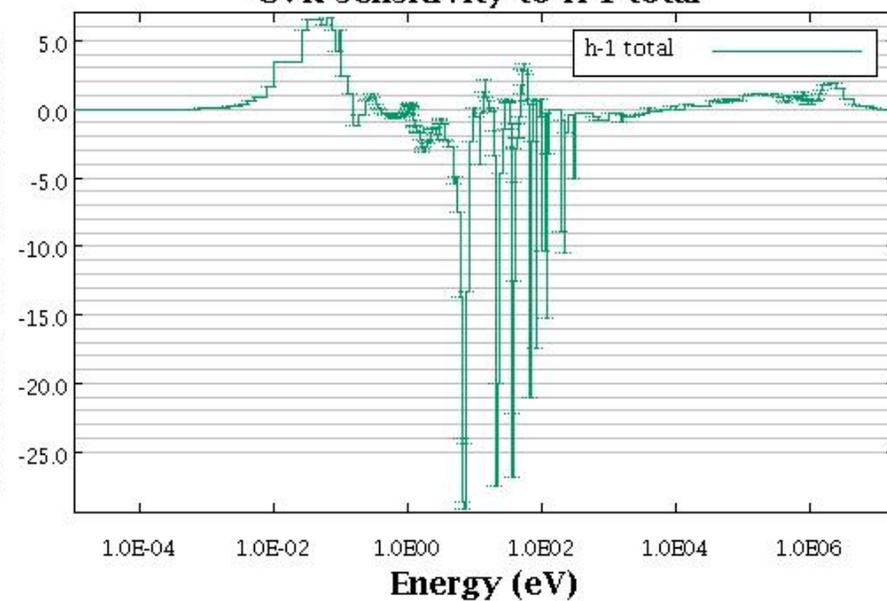
Application to ACR-700 CVR



k-sensitivities to H-1 total



CVR sensitivity to H-1 total





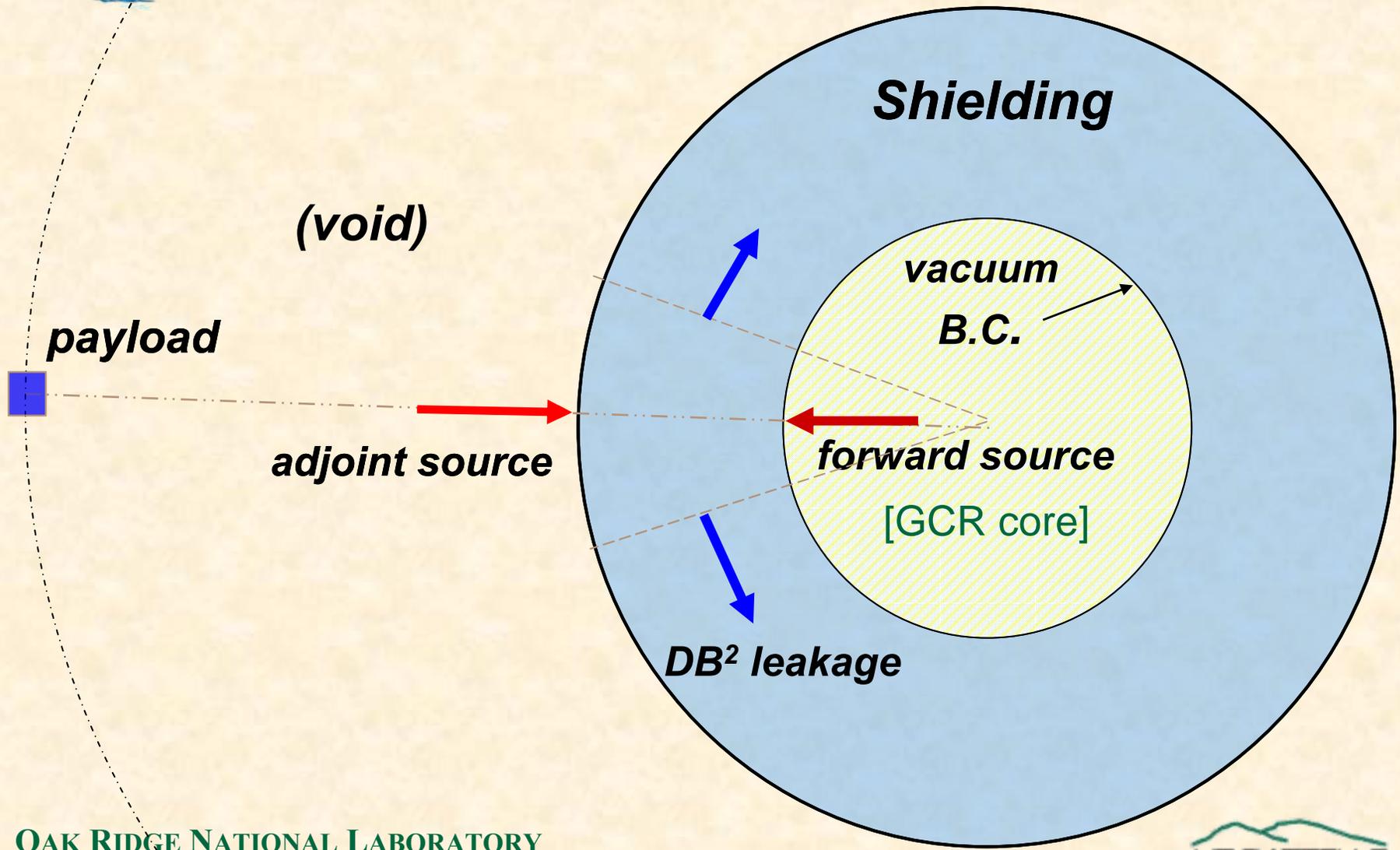
ACR-700 Uncertainties

TABLE V
Response Uncertainties Due to Available Nuclear Data Covariances

Response	Relative Standard Deviation (%)
Multiplication factor for state 1	0.80
Multiplication factor for state 2	0.84
Coolant void reactivity (CVR)	49.8



Space Reactor Spherical Model



Response Uncertainty Analysis for Space-Shielding

Shield Design	Response ; Uncertainty %	Identified Major Contributors to Uncertainty
<p style="text-align: center;">front</p> <hr style="border: 1px solid blue;"/> <p style="text-align: center;">SS316</p> <hr style="border-top: 1px dashed blue;"/> <p style="text-align: center;">B4C</p> <hr style="border-top: 1px dashed blue;"/> <p style="text-align: center;">Be + B4C</p> <hr style="border-top: 1px dashed blue;"/>	<p>$\phi > 1\text{MeV}$</p> <p>6.01%</p>	o-16 n,n'
		h-1 elastic
		o-16 elastic
		o-16 n,alpha
		li-6 elastic
		fe-56 n,n'
<hr style="border-top: 1px dashed blue;"/> <p style="text-align: center;">SS316</p> <hr style="border-top: 1px dashed blue;"/> <p style="text-align: center;">Water+LiOH</p> <hr style="border-top: 1px dashed blue;"/> <p style="text-align: center;">SS316</p> <hr style="border: 1px solid blue;"/> <p style="text-align: center;">back</p>	<p>Si γ-Kerma</p> <p>1.34%</p>	fe-56 n,gamma
		cr-53 n,gamma
		ni-58 n,gamma
		mn-55 n,gamma
	<p>Peak Heating</p> <p>0.28%</p>	b-10 n,alpha
		fe-56 elastic

Overview of ORNL Lab-Directed R&D Projects on the Strategic Use of High Performance Computing for Modeling Complex Phenomena



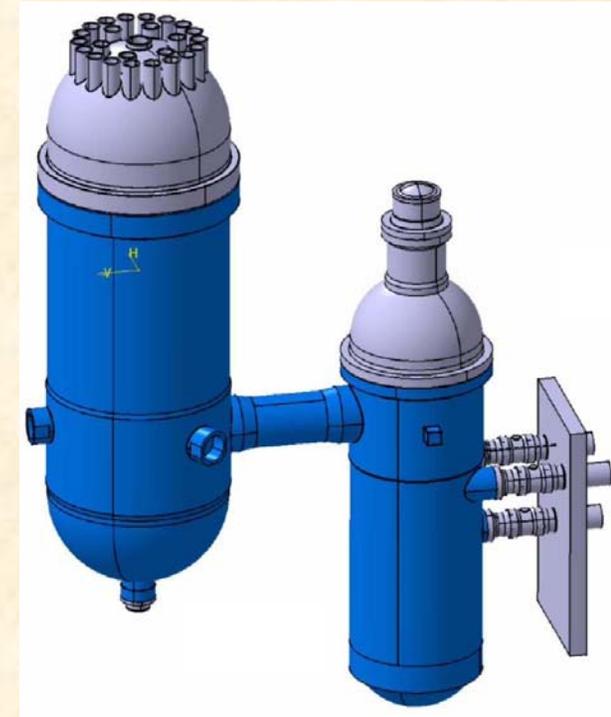
Tools for Sensitivity and Uncertainty Analysis Methodology Implementation

Kevin Clarno



Global Nuclear Energy Simulator for Reactors - GNES-R

- **Explore scientific phenomena**
 - Complex interaction of nuclear, mechanical, chemical, & structural processes in fission reactors
- **Simulate severe accidents**
 - Multi-physics transients with advanced materials at high temperature and pressure in a changing radiation spectrum
- **Optimize nuclear designs**
 - Nuclear facilities are expensive: cost & time
 - Radiation activation prevents retrofits
- **Leverage both ORNL & INL resources**



ORNL	INL
Nuclear analysis and simulation Computer science and mathematics	Thermal-fluid simulation for reactors Nuclear reactor accident modeling
2 year, 5 people	Two 3 year, 5 people



Working together we can utilize intellectual and financial resources across institutions

- **Computer Science and Math** **ORNL**
ANL, U-Tenn
 - Integrate interoperability and scientific tools from the SciDAC program
- **Radiation Transport** **ORNL - GA Tech**
U-Tenn
 - Develop a high-fidelity neutral-particle radiation transport code
- **Fluid Dynamics & Heat Transfer** **INL**
ANL
 - Develop a multi-phase, non-isothermal CFD code
 - Multi-material, non-isothermal, chemically-reactive

- **Structural-dynamics** **(TBD)**
 - Fluid-structure, elasto-plastic mechanics
 - Impact dynamics
- **Multi-scale materials modeling** **(TBD)**

LDRDs



Future Work





Proposed ORNL/LANL R&D Under DOE SciDAC

- **Integrate advanced TSUNAMI eigenvalue S/U techniques into CE-KENO and MCNP**
- **Develop production-level sensitivity version of ORIGEN**
- **End goal: Production level depletion-perturbation-theory code sequence for advanced reactor design**
- **Propagate and accumulate uncertainties throughout calculation**