

Update on Covariance Data Testing Strategy at LANL

Nathan A. Gibson XCP-5 Nuclear Data Team ASC-PEM-Nuclear Physics Project Leader

Monday, November 15, 2021

LA-UR-21-31272

Towards an ENDF/B-VIII.0-based Covariance Library

Processing through NJOY's ERRORR module Identifying and correcting mathematical and physical deficiencies Communicating across pipeline, from evaluator to end user Understanding use cases and interpreting results Releasing to customers



Motivation for Library

Criticality Safety

- Whisper code
- Safety limits

Experiment Design

- EUCLID project
- Validating data and detangling compensating errors

Uncertainty Quantification

- Sensitivity-based approaches ("sandwich rule")
- Sampling-based approaches (stringent requirements, distributions)



Challenges of Library Creation

Processing

- Covariance data has matured since NJOY development
- Code assessment and changes

Baseline

- No complete in-house past work
- No well-understood benchmarks
- Looking to outside work

Data Deficiencies

- Mathematical (negative eigenvalues, etc.)
- Physical (comparison to experimental unc., etc.)
- Incomplete data sets

Need to develop testing framework!



Approach to Testing

- 1. Interaction
- 2. Processing
- 3. Checks
 - Mathematical properties
 - Constraints
 - Physical bounds
- 4. Error propagation

Notes:

- This presentation is on strategy and building infrastructure, not results.
- Work first motivated by ENDF/B-VIII.0 but will be used for ENDF/B-VIII.1 betas.
- Looking for community feedback for collaboration.



Interaction

Needs

- Parse ENDF-formatted covariance data
- Build super-matrices from sub-matrices
- Identify what data is available in an evaluation





Interaction: ENDFtk

```
import ENDFtk
```

```
tape = ENDFtk.tree.Tape.from_file(
    'n-094_Pu_239.endf')
section = \
    tape.MAT(9437).MF(33).MT(18).parse()
```

```
# I know there's only one SquareMatrix
# subsubsection
matrix = \
    section.reactions[0] \
    .explicit_covariances[0]
print(matrix.energies, matrix.values)
```

					9437 0	0
9.423900+4	2.369986+2	0	0	0	1943733	1
0.000000+0	0.000000+0	0	1	0	1943733	1
0.000000+0	0.000000+0	1	5	1953	62943733	1
1.000000-5	2.500000+3	1.000000+4	3.000000+4	5.000000+4	1.000000+5943733	1
1.500000+5	2.000000+5	2.500000+5	3.000000+5	3.500000+5	4.000000+5943733	1
4.500000+5	5.000000+5	5.500000+5	6.000000+5	6.500000+5	7.000000+5943733	1
7.500000+5	8.000000+5	8.500000+5	9.000000+5	1.000000+6	1.200000+6943733	1
1.500000+6	2.000000+6	2.500000+6	3.000000+6	3.500000+6	4.000000+6943733	1
4.500000+6	5.000000+6	5.500000+6	6.000000+6	6.500000+6	7.000000+6943733	1
7.500000+6	8.000000+6	8.500000+6	9.000000+6	9.500000+6	1.000000+7943733	1
1.050000+7	1.100000+7	1.150000+7	1.200000+7	1.250000+7	1.300000+7943733	1
1.350000+7	1.400000+7	1.450000+7	1.500000+7	1.550000+7	1.600000+7943733	1
1.650000+7	1.700000+7	1.750000+7	1.800000+7	1.850000+7	1.900000+7943733	1
1.950000+7	2.000000+7	0.000000+0	0.000000+0	0.000000+0	0.000000+0943733	1
0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0943733	1
0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0943733	1
0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0943733	1
0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0943733	1
0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0943733	1
0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0943733	1
0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0943733	1
0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0943733	1
0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0	0.000000+0943733	1
0.000000+0	0.000000+0	0.000000+0	1.432642-3	8.050435-4	7.035717-4943733	1
6.920263-4	6.910049-4	6.922385-4	6.910509-4	6.901216-4	6.885557-4943733	1
6.858096-4	6.811286-4	6.734839-4	6.636951-4	6.500609-4	6.335326-4943733	1
6.147588-4	5.948409-4	5.748259-4	5.557599-4	5.384533-4	5.233560-4943733	1
5.020184-4	4.920090-4	5.266489-4	5.686596-4	5.444514-4	5.162471-4943733	1
5.056617-4	5.009940-4	4.902230-4	4.752272-4	4.650518-4	4.635846-4943733	1
4.685851-4	4.758673-4	4.816964-4	4.850962-4	4.810040-4	4.781452-4943733	1
4.783864-4	4.822776-4	4.894792-4	4.992777-4	5.108826-4	5.235039-4943733	1
5.362219-4	5.479424-4	5.574949-4	5.639292-4	5.667455-4	5.661101-4943733	1
5.627336-4	5.575615-4	5.515868-4	5.455555-4	5.399483-4	5.349451-4943733	1
5.305207-4	5.265449-4	5.228570-4	5.167166-4	4.780933-4	4.758108-4943733	1
4.738983-4	4.705892-4	4.667320-4	4.642741-4	4.624889-4	4.608139-4943733	1
4.586614-4	4.551866-4	4.507886-4	4.443359-4	4.363390-4	4.270795-4943733	1
4.171739-4	4.071737-4	3.976781-4	3.891105-4	3.817094-4	3.716475-4943733	1
3.682984-4	3.863655-4	4.036600-4	3.887004-4	3.731767-4	3.667487-4943733	1
3.630719-4	3.550991-4	3.435137-4	3.339874-4	3.294224-4	3.287005-4943733	1
3.295369-4	3.304832-4	3.316757-4	3.278339-4	3.272876-4	3.309279-4943733	1
3.384984-4	3.491569-4	3.619405-4	3.759954-4	3.905825-4	4.049153-4943733	1
1 100770 /	1 200002 /	1 271/04 /	1 110407 1	1 12120E 1	4 424049 4042722	1



Processing

NJOY/ERRORR

- Robust and powerful but predates modern covariances
- Errors: evaluation or NJOY?
 - Examples: Fe-54, O-16
- QA checks
 - Consistency between relative and absolute
 - Running on evaluation grid
 - Processed values between evaluation values





Checks: Mathematical Properties

Requirements

- Positive definite
- Symmetric
- Correlations in [-1, 1]

Gray Areas

- Large relative uncertainties
- Implied asymmetric distributions
- Roundoff issues

$$\operatorname{corr}(\mathbf{X}) = \begin{bmatrix} 1 & \frac{\mathrm{E}[(X_1 - \mu_1)(X_2 - \mu_2)]}{\sigma(X_1)\sigma(X_2)} & \cdots & \frac{\mathrm{E}[(X_1 - \mu_1)(X_n - \mu_n)]}{\sigma(X_1)\sigma(X_n)} \\ \\ \frac{\mathrm{E}[(X_2 - \mu_2)(X_1 - \mu_1)]}{\sigma(X_2)\sigma(X_1)} & 1 & \cdots & \frac{\mathrm{E}[(X_2 - \mu_2)(X_n - \mu_n)]}{\sigma(X_2)\sigma(X_n)} \\ \\ \vdots & \vdots & \ddots & \vdots \\ \\ \frac{\mathrm{E}[(X_n - \mu_n)(X_1 - \mu_1)]}{\sigma(X_n)\sigma(X_1)} & \frac{\mathrm{E}[(X_n - \mu_n)(X_2 - \mu_2)]}{\sigma(X_n)\sigma(X_2)} & \cdots & 1 \end{bmatrix}.$$



Checks: Constraints

Summation

- Normalized quantities stay normalized (e.g., PFNS)
- Total is sum of partials
 - NI-type
 - Overspecification
 - Missing channels

Tough Questions:

- What can be fixed during library generation?
- What requires rejecting an evaluation?

$$\widehat{F}_{k,k'} = F_{k,k'} - S_k Y_{k'} - S_{k'} Y_k + Y_k Y_{k'} \sum_j S_j.$$



Checks: Physical bounds

Sources

- Expert judgment limits set by D. Smith in: "Guidance on Generating Neutron Reaction Data Covariances for the ENDF/B Library"
- Lower limits defined by Neutron Data Standards uncertainties if a reaction is pre-dominantly measured relative to a specific standard
- Limits defined by templates of expected measurement uncertainties
- Spread in differential data
- Physical Uncertainty Boundary method limits (Neudecker, EPJ N 6, 19 2021).

Useful warnings or "hard stop" errors?



Checks: Physical bounds



 <u>Sanity check # 1:</u> Don Smith defined lower limits based on expert judgment given his experimental background.

 Sanity check # 2: Compare to standards' unc. (e.g., most ²³⁹Pu nu-bar data measured relative to ²⁵²Cf)

Checks: Physical bounds



Sanity check #3: Templates of expected measurement unc.

Sanity check #4:

Compare against spread of experimental data (critical barrier: no easy access to curated data) Sanity check #5: Physical Uncertainty Boundary method (work in progress)



Error Propagation

"Sandwich Norms"

- Simple problems for A/B comparisons
- Assess if processing-based changes have large impact

Benchmarks

- Propagate uncertainties to ICSBEP benchmarks, etc.
- Previous work by ORNL
- Goal: impact of new evaluations, consistency of independent efforts
- Important: unadjusted covariances



Acknowledgments

LANL Collaborators

- Denise Neudecker
- Kent Parsons
- Alexander Clark

Funding Sources

- Advanced Simulation and Computing Program
- Nuclear Criticality Safety Program



Summary

Motivations

- Processed library for user applications
 - Sandwich rule and sampling
 - Continuous and MG
 - Fast and thermal
- Test ENDF/B-VIII.1 betas as they are released

Testing Approach

- 1. Interaction
- 2. Processing
- 3. Checks
 - Mathematical properties
 - Constraints
 - Physical bounds
- 4. Error propagation

