

**ANS Winter Meeting**

**American Nuclear  
Society**

**Washington, DC  
17-21 November, 2019**

**LA-UR-19-27491**



# **Automated Acceleration & Convergence Testing for Monte Carlo Criticality Calculations**

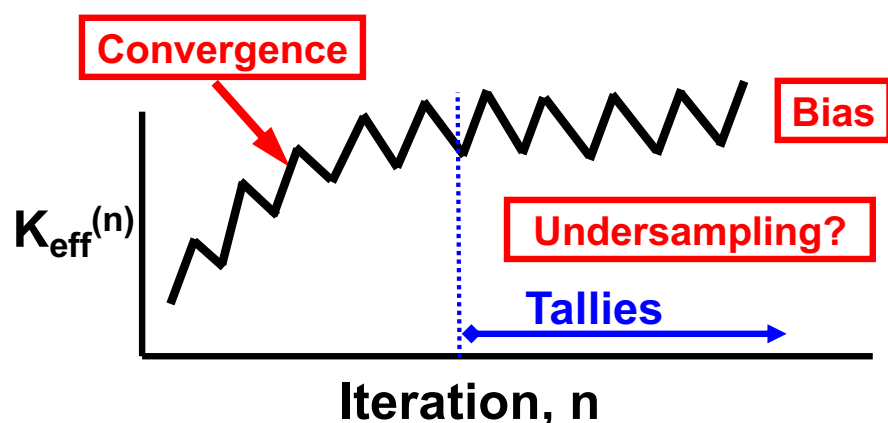
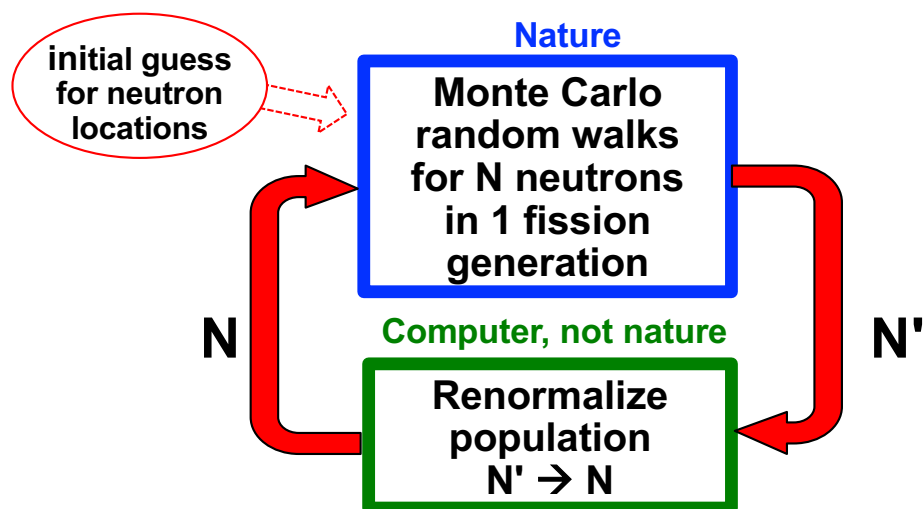
**Forrest Brown (LANL, UNM)**

**Colin Josey (LANL)**

**Shawn Henderson (SNL)**

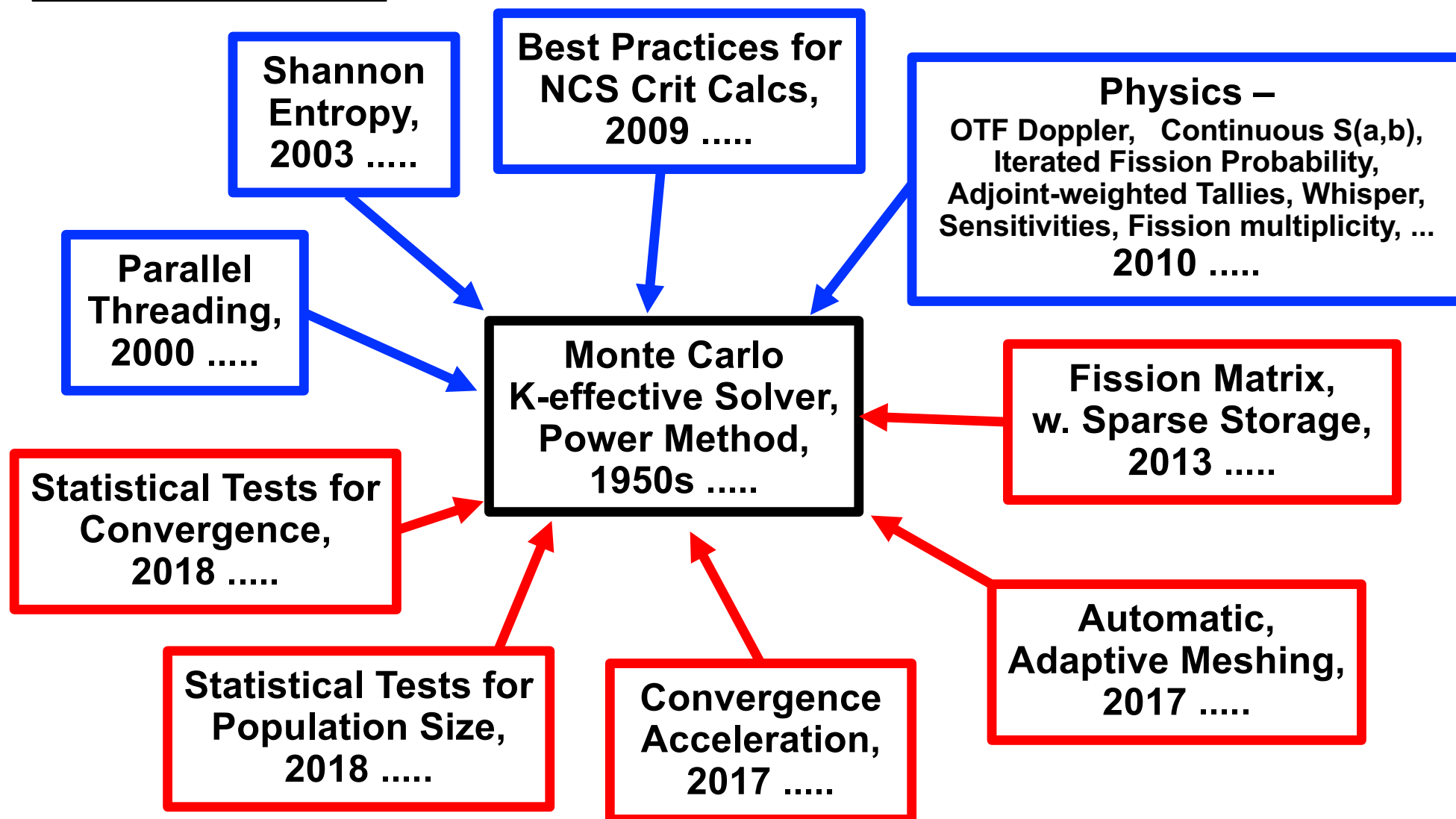
**William Martin (Univ. Michigan)**

# MC Criticality Calculations - Concerns



- **Bias in Keff**  
Nonconservative,  $\propto -1 / (\text{neutrons/cycle})$
- **Bias in source shape**  
Too low in high-importance regions,  
Too high in low-importance regions
- **Undersampling/clustering**  
Not enough neutrons/cycle to cover space
- **Convergence**  
Source shape takes longer than keff
- **Underestimate statistics**  
Typically by 3-5x for local tallies
- **Best Practices**  
Source in all fissile regions.  
Examine  $H_{src}$  plot for convergence.  
>10k neut/cycle (>100k big probs).  
A few 100 active cycles, or more

# LANL R&D for MC Criticality Calculations



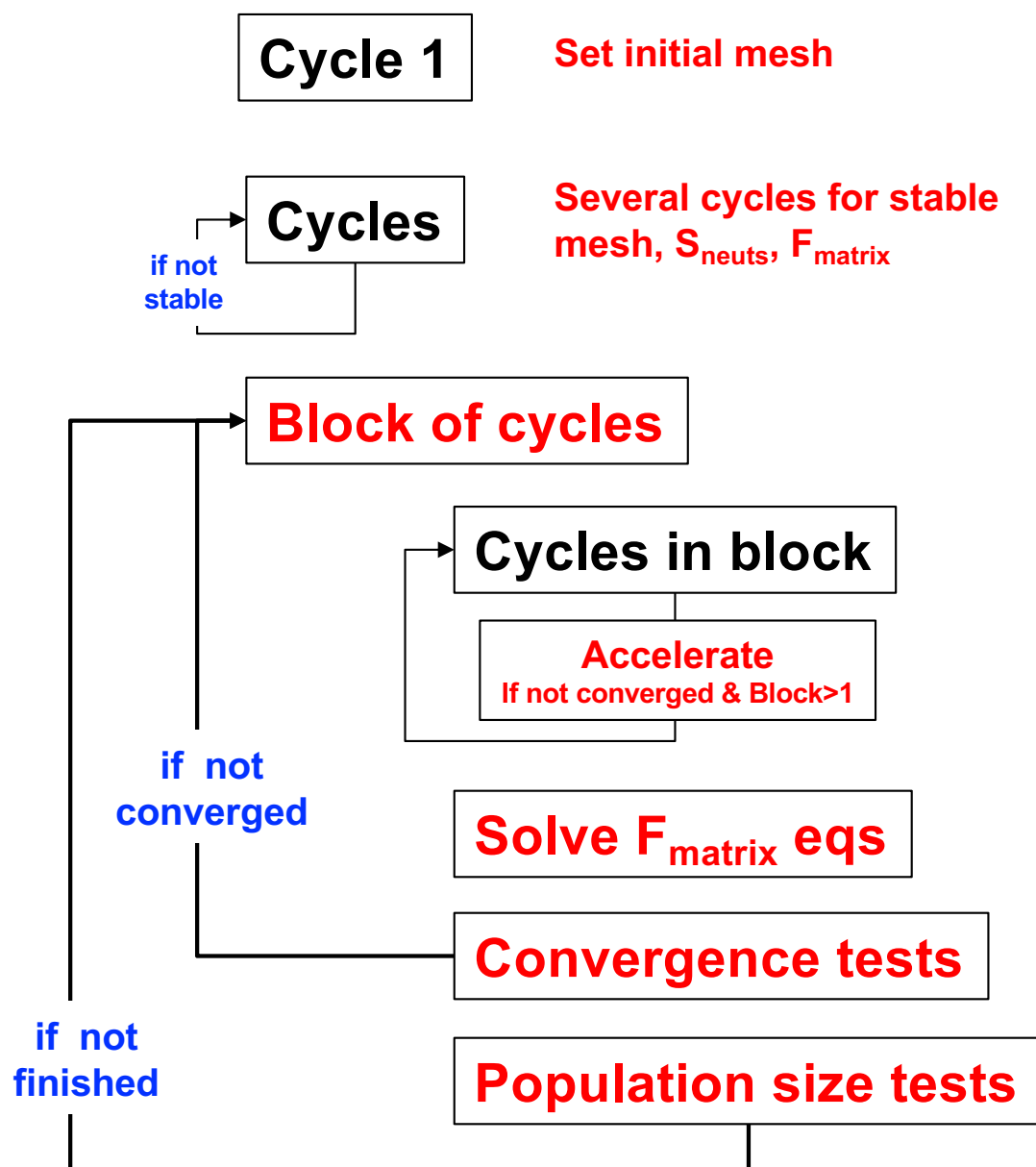
**This work: Combine & automate the red boxes**

# Automated acceleration & convergence testing for MC criticality

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- **Enabling technology, automate & combine new methods**
  - **Automated, adaptive meshing**
    - Basis for Shannon entropy & fission matrix
  - **Fission-matrix with adaptive sparse storage**
    - Reference solution for global fission distribution
  - **Accelerate convergence of neutron distribution**
  - **Statistical tests for convergence**
    - 8 tests on metrics, 3 tests on distributions
    - Automatically begin active cycles & tallies
  - **Population size tests**
- **Eliminates the need to run trial calculations, examine Shannon entropy plots, set parameters on KCODE card, & then rerun**
  - **Provides quantitative evidence of convergence**
  - **Enables parameter studies & coupled TH feedback**
  - **Saves significant computer time & people time**

# Automated Methods



**Black = conventional**  
**Red = new**

## Each Cycle:

- Retrieve neutrons from fission bank
- Run neutron histories, 1 generation
- Compute Shannon entropy
- Next-gen neutrons to fission bank
- **Extend mesh if needed**
- **Tallies on mesh for  $S_{\text{neuts}}$  &  $F_{\text{matrix}}$**
- Renormalize fission bank

# Meshing for Shannon Entropy, Fission Matrix, & Convergence (1)

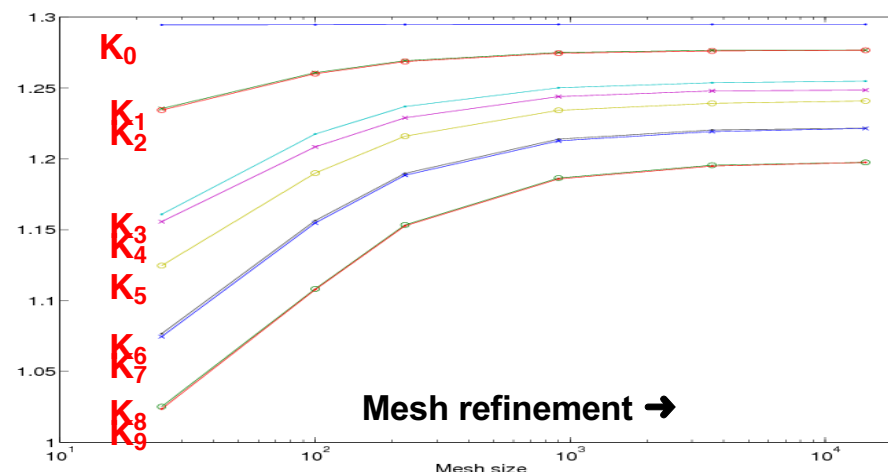
## • From MCD 2013, Sun Valley:

- Sparse-storage fission matrix introduced
- Mesh was refined until higher-mode eigenvalue spectrum appeared converged
- Fine resolution needed for detailed analysis of higher eigenmodes

## • Present work:

- Detailed solution not needed
- Global solution for fundamental mode is needed for convergence checking & acceleration
- Uniform meshing in each direction, with separate  $n_x, n_y, n_z$
- Need simple, physical metric to automatically choose mesh resolution

$L_{\text{Fiss}}$  = RMS distance from birth to next-generation fission



## • Mesh resolution

- For previous detailed analysis,  
 $\Delta\{x,y,z\} \sim .1 \cdot L_{\text{Fiss}}$  works best
- For current work,  
 $\Delta\{x,y,z\} \sim L_{\text{Fiss}}$  works best
- Mesh is extended as needed in  $\{x,y,z\}$  directions, preserving all previous mesh tallies for sources & fission matrix

## Meshing for Shannon Entropy, Fission Matrix, & Convergence (2)

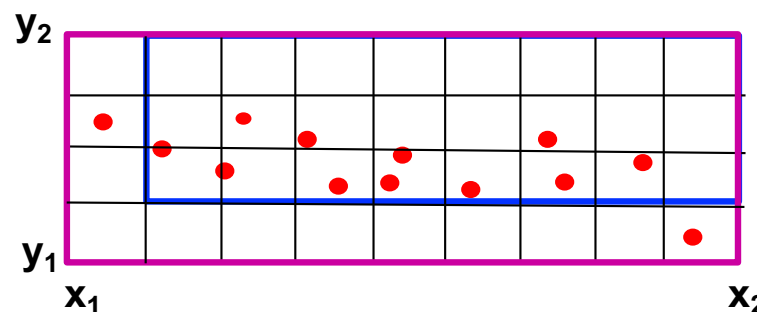
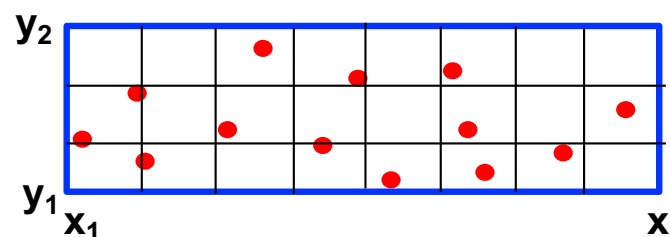
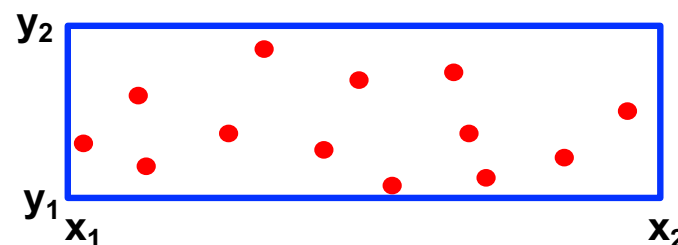
- Cycle 1 – set initial mesh**

- Compute  $L_{\text{Fiss}}$
- Bounding-box

- Set  $n_x, n_y, n_z$  for mesh spacing of  $\sim L_{\text{fiss}}$

- Later cycles**

- Extend mesh if needed
- Never shrink the mesh
- Add same-size cells
- New  $x_1, x_2, y_1, y_2, z_1, z_2$
- New  $n_x, n_y, n_z$
- Reallocate/reindex s.t.  
 $i \in [1, n_x], j \in [1, n_y], k \in [1, n_z]$



**Initial meshing & later extension are automated – no user input required**

**Mesh is used for tallying  $S_{\text{neut}}, H, F_{IJ}, S_{\text{FM}}$**

# Shannon Entropy & Marginal Entropy

- To permit consistent comparisons of  $H$  if the mesh is extended, use normalized variant of Shannon entropy:
  - (Shannon entropy) / (maximum Shannon entropy)
  - For  $S_n$  = (fraction of fission neutrons in mesh cell  $n$ )

$$H = \frac{\sum_{i=1}^{n_x} \sum_{j=1}^{n_y} \sum_{k=1}^{n_z} S_{i,j,k} \cdot \ln S_{i,j,k}}{\ln(n_x n_y n_z)}, \quad 0 \leq H \leq 1$$

- Marginal entropy

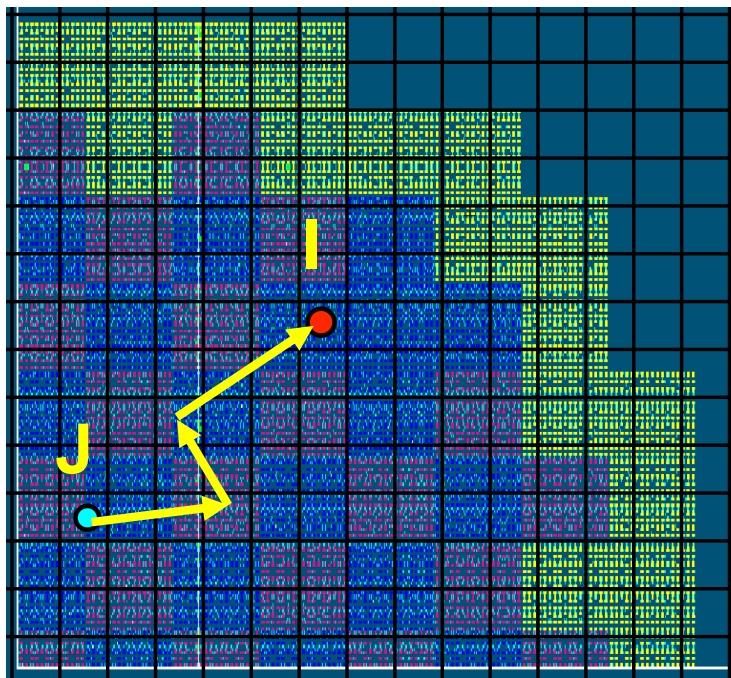
- Collapse in  $j,k$  to get 1D distribution in  $X$

$$H_X = \frac{\sum_{i=1}^{n_x} \left\{ \left( \sum_{j=1}^{n_y} \sum_{k=1}^{n_z} S_{i,j,k} \right) \ln \left( \sum_{j=1}^{n_y} \sum_{k=1}^{n_z} S_{i,j,k} \right) \right\}}{\ln(n_x)}, \quad 0 \leq H_X \leq 1$$

- Similar for  $H_Y$  &  $H_Z$
- $H_X, H_Y, H_Z$  can be useful for detecting side-to-side shifts or oscillations



# Fission Matrix - Introduction



- For global shape analysis of fission source convergence, choose mesh spacing of  $\sim L_{\text{Fiss}}$  (This work)
- For detailed analysis of higher-mode eigenvalues & eigenfunctions, choose mesh spacing of  $\sim .1 \cdot L_{\text{Fiss}}$  or less
- Mesh does not have to be aligned with material or geometric boundaries

- From neutron simulation in a cycle, tally  $F(I \leftarrow J)$ 
  - Neutrons produced in region I due to source in region J
  - Accumulate over all cycles (even inactive)
  - Estimate of point-to-point Green's functions
- For  $n_x \times n_y \times n_z$  mesh
  - $N = n_x \cdot n_y \cdot n_z$  mesh cells
  - F matrix is  $N \cdot N$
  - Example: 100 x 100 x 100 mesh  
F is  $10^6 \times 10^6$ , nonsymmetric  
 $10^{12}$  tallies for Green's function
- Fission matrix equation for fission neutron source:

$$S = 1/k F \cdot S$$

Given F, can solve for k & S

# Fission Matrix – Sparse Storage

- **Compressed Row Storage Scheme (CRS)**

- General sparsity, no approximations or assumptions

- $N = n_x n_y n_z$  mesh cells

- $(i_S, j_S, k_S) \rightarrow (i_T, j_T, k_T) \rightarrow J \rightarrow I$ 

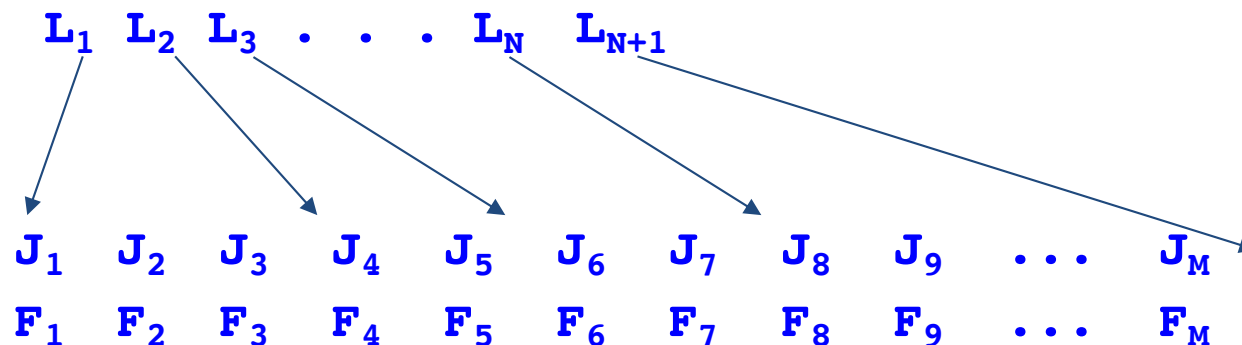
$$J = i_S + (j_S - 1)n_x + (k_S - 1)n_x n_y$$

$$I = i_T + (j_T - 1)n_x + (k_T - 1)n_x n_y$$

- Only the nonzero  $F(I, J)$  entries are stored.

- **MC tallies:** If element exists – add to it; if not – insert it

- $L(I)$  array entries point to the start of a list of  $J$  indices and corresponding nonzero  $F(I, J)$  tallies



- **Highly optimized tally coding, typically requires less than 1 second at the end of each cycle in the Monte Carlo simulation.**

# Fission Matrix – Solver

- Power iteration to determine fundamental mode eigenvalue & eigenvector only

$$\mathbf{S}_n = 1/k_{n-1} \cdot \mathbf{F} \cdot \mathbf{S}_{n-1}$$

Sparse-matrix \* vector multiply →  
Rayleigh quotient →

Max & min bounds for  $k_{\text{eff}}$  →

Dominance Ratio from residual decay →

Test absolute bounds for convergence →

- Normalize  $f_{ij}$  tallies

$$F_{ij} = f_{ij} / S_j \quad \text{for all } i,j$$

- Power iteration

Initialize  $k_0, s_0, res_0$

Do  $n = 1, \dots$

$$\mathbf{s}_n = \mathbf{f} \cdot \mathbf{s}_{n-1}$$

$$k_n = \mathbf{s}_n \cdot \mathbf{s}_n / \mathbf{s}_n \cdot \mathbf{s}_{n-1}$$

$$k_{hi} = \max( \mathbf{s}_n / \mathbf{s}_{n-1} )$$

$$k_{low} = \min( \mathbf{s}_n / \mathbf{s}_{n-1} )$$

$$res_n = (\mathbf{s}_n / k_{n-1} - \mathbf{s}_{n-1})^2$$

$$DR = (res_n / res_{n-1})^{1/2}$$

$$\mathbf{s}_n = \mathbf{s}_n / \text{sum}(\mathbf{s}_n)$$

if(  $k_{hi} - k_{low} < \text{eps}$  ) exit

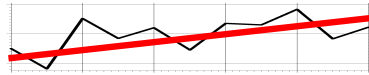
# Automated Methods

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- **Cycle 1**
  - **Estimate  $L_{\text{Fiss}}$  & set initial mesh**
- **Initial cycles**
  - **Iterate until mesh and  $S_{\text{neut}}$  & F tallies are stable**
    - Automated, test that  $(\Delta \text{ nonzero tallies}) < 2\%, 5\%$
  - **When  $S_{\text{neut}}$  & F tallies are stable, begin a block of cycles**
- **At the end of a block of cycles (default = 10)**
  - **Solve F matrix equations for  $S_{\text{FM}}$ , fundamental mode eigenfunction**
  - **Convergence tests**
    - 11 statistical tests must all pass for convergence
    - If converged, set active cycles to begin with next cycle, start **population size tests after next block**
    - If not converged, **accelerate source convergence** for each cycle by importance sampling with weights:
$$S_{\text{FM}}(m) / S_{\text{neut}}(m), \quad m = \text{bin}$$

# Statistical tests for convergence (1)

## • Slope test



- For a block of cycles (default = 10)
- For result  $x$  from each cycle in block, compute least-squares **slope** &  $\sigma_{\text{slope}}$ 
  - $|\text{slope}(x)| < 0.0001 \rightarrow \text{pass, slope} \sim 0$
  - $|\text{slope}(x)| < t_{0.025} \sigma_{\text{slope}} \rightarrow \text{pass, slope} \sim 0$  within statistics

## • Metric tests, at end of block for convergence testing

1. Slope  $K_{\text{tracklen}}$
2. Slope  $K_{\text{collide}}$
3. Slope  $K_{\text{absorb}}$
4. Slope  $H$ , Shannon entropy
5. Slope  $H_X$ , entropy  $X$  marginal
6. Slope  $H_Y$ , entropy  $Y$  marginal
7. Slope  $H_Z$ , entropy  $Z$  marginal
8.  $H_{\text{block}}$  within 1% of  $H_{\text{FM}}$

If Test 8 passes, strong evidence of convergence  
 If Test 8 fails, ignore it – might be low popsize

## • Distribution tests, at end of block for convergence testing

9. Kolmogorov-Smirnov test at 95% level,  $S_{\text{block}}$  &  $S_{\text{FM}}$  have same distrib.

For multi-D distributions, KS statistic depends on ordering. Take worst case KS statistic for many random permutations.

10. Chi-square 2-point test at 95% level,  $S_{\text{block}}$  &  $S_{\text{FM}}$  have same distrib.

11. Relative entropy (Kullback-Liebler discrepancy) test at 95% level for  $S_{\text{block}}$  &  $S_{\text{FM}}$

If Test 11 passes, strong evidence of convergence  
 If Test 11 fails, ignore it – might be low popsize

## • If convergence tests all pass, convergence is locked-in

- Tests continue for each block
- Some tests may later fail (due to statistics), but convergence not rescinded

# Statistical tests for convergence (2)

---

- **Relative entropy & statistical testing**

- **Kullback-Liebler discrepancy, relative entropy between distributions:**

$$D_{KL}(o|e) = \sum_i o_i \ln(o_i/e_i), \quad o_i = \text{observed}, \quad e_i = \text{expected}$$

- **G-test of goodness-of-fit**

- Also known as likelihood ratio test or log-likelihood ratio test
- Chi-square test of goodness-of-fit is an approximation of G-test
- G statistic has approximately a chi-squared distribution

$$G(O|E) = 2 \cdot \sum_i O_i \ln(O_i/E_i) = 2N \cdot \sum_i o_i \ln(o_i/e_i) = 2N \cdot D_{KL}$$

- **$G = 2N \cdot D_{KL}$  has chi-squared distribution with  $N-1$  degrees of freedom**
- **For hypothesis testing of observed & expected distribution, can test**

$$D_{KL}(o|e) <? \chi^2_{N-1, 0.025} / 2N$$

- **For current work,**

$o_i$  = observed neutron distribution on mesh

$e_i$  = expected distribution on mesh = FM fundamental mode

# Accelerating Source Convergence

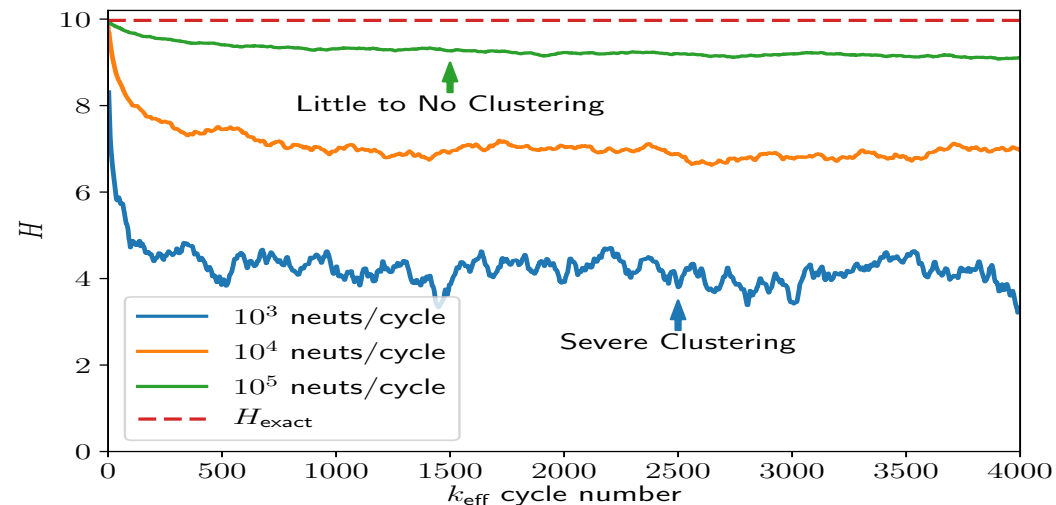
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- **At the end of each cycle**
  - $S_{FM}$  is available – source from fission matrix at end-of-block
  - $S_{neuts}$  is available – actual neutron source at end-of-cycle
- **During inactive cycles, can optionally use (  $S_{FM} / S_{neuts}$  ) for importance sampling of the fission source**
  - Pushes neutron distribution toward F-matrix reference
  - Recomputed each cycle using  $S_{FM}$  from previous end-of-block, and  $S_{neuts}$  for current end-of-cycle
  - Works – typically reduces inactive cycles by 2-20 X
  - Further development under consideration:
    - Investigate using  $S_{FM}^{adjoint}$  for source importance sampling
    - Maybe coarsen the fission matrix, to reduce statistical noise

# Statistical tests for Population Size (1)

- From LA-UR-18-27656,  
Source renormalization leads to:

- **Bias in source shape**  
Too low in high-importance regions,  
Too high in low-importance regions
- **Undersampling/clustering**  
Not enough neutrons/cycle to cover space



- At the end of a block of cycles

- $S_{FM}$  is available – source from fission matrix fundamental at end-of-block
- $S_{block}$  is available – neutron source accumulated in mesh during block
- $S_{FM}$  can be considered a reference solution

- If population size is large enough such that source renormalization bias is negligible,

- $S_{block} \sim S_{FM}$ ,

compare distributions using relative entropy

- $\langle H(S_{cycle}) \rangle_{block} \sim H(S_{FM})$ ,

compare FM entropy to neutron entropy averaged over cycles in block



## Statistical tests for Population Size (2)

---

Performed after convergence, at end of each block of cycles

1. Relative entropy  $< 0.05$  for  $S_{\text{block}}$  vs  $S_{\text{FM}}$
2.  $\langle H_{\text{cycle}} \rangle$  within 1% of  $H_{\text{FM}}$

If both tests pass, population size is adequate

If either test fails, it is likely that larger neutrons/cycle should be used. A warning message is printed.

For future work, if the popsize tests fail, neutrons/cycle could be automatically increased. That could create resource issues – memory size, run time, etc.

# MCNP6 example

---

**Extra MCNP input to activate new features:**

```
kopts      fmat=      yes
            fmatconvrg= yes
            fmataccel=  yes
```

# MCNP6 example

```

comment. -----
comment. The MESH (adaptive, axis-aligned, cartesian) to be used for computing
comment. Shannon entropy, fission-matrix tallies (if used), and source
comment. convergence checking is initially defined by:
comment. max mesh spacing for automesh = 1.0052E+01
comment.
comment. total mesh cells = 3675
comment.
comment. Xbins= 35 Xmin=-1.6861E+02 Xmax= 1.6856E+02 dx= 9.6334E+00
comment. Ybins= 35 Ymin=-1.6856E+02 Ymax= 1.6857E+02 dy= 9.6323E+00
comment. Zbins= 3 Zmin=-9.6460E+00 Zmax= 9.9571E+00 dz= 6.5344E+00
comment.
comment. the mesh will be automatically extended if necessary,
comment. preserving the original mesh cells and spacing.
comment. -----

comment. -----
comment. FISSION MATRIX WILL BE COMPUTED to estimate dominance ratio,
comment. based on fission sites only - not flights or collisions
comment.
comment. The mesh for the fission matrix is the same as the entropy mesh,
comment. using 3675 mesh bins for tallying fission neutrons
comment.
comment. Fission matrix mesh will be extended if
comment. any fission sites are found outside this mesh.
comment.
comment. Fission matrix tallies will be reset after cycle 1
comment. Fission matrix eigenfunction will be found every 10 cycles.
comment.
comment. Fission matrix dimensions: 3675 x 3675
comment.
comment. Compressed-row-storage is used for the fission matrix.
comment. max number of nonzero entries: 13505625
comment.
comment. FMATCONVRG option is being used.
comment. Statistical tests on the neutron & fiss-matrix distributions
comment. will be used to determine convergence & begin active cycles.
comment. The 3rd entry on the KCODE card may be ignored.
comment.
comment. Targets for statistical tests:
comment. h_slope: < 0.95 conf level, or < 0.0001
comment. k_slope: < 0.95 conf level, or < 0.0001
comment. distribs: < 0.95 conf level, h_diff: < 0.01
comment.
comment. FMATACCEL option is being used.
comment. Fission matrix will be used to ACCELERATE source convergence
comment. of the neutron distribution during inactive cycles.
comment. Importance-factor-limits: min= 0.20, max= 5.00
comment. -----

```

← **L<sub>Fiss</sub>**

**Bounding Box**

# MCNP6 example

cycle	k(col)	ctm	entropy	active	k(col)	std dev	chains
1	1.35733	0.04	0.60521				35416
2	1.16857	0.10	0.62080	extend H-mesh to:	36 x 35 x 4		22433
3	1.08223	0.13	0.63109	extend H-mesh to:	37 x 35 x 4		17100
4	1.05100	0.17	0.63410	dS= 3%, dF= 34%, shift window extend H-mesh to:	37 x 36 x 4		13800
5	1.02827	0.21	0.63348	dS= 2%, dF= 19%, shift window extend H-mesh to:	37 x 37 x 4		11529
6	1.02118	0.25	0.61732	dS= 1%, dF= 14%, shift window extend H-mesh to:	37 x 37 x 5		9997
7	1.02018	0.29	0.61762	dS= 0%, dF= 10%, shift window			8746
8	1.02413	0.32	0.61845	dS= 1%, dF= 9%, shift window			7790
9	1.01974	0.37	0.61766	dS= 0%, dF= 7%, shift window			6974
10	1.01709	0.43	0.61656	dS= 0%, dF= 7%, shift window			6313
11	1.02129	0.48	0.61606	dS= 1%, dF= 5%, shift window			5815
12	1.01705	0.53	0.61452	dS= 1%, dF= 5%, shift window			5351
13	1.02459	0.58	0.61263				4975
14	1.02193	0.65	0.61214				4640
15	1.02741	0.70	0.60894				4372
16	1.03005	0.73	0.60600				4091
17	1.03266	0.78	0.60435				3852
18	1.03369	0.83	0.60065				3628
19	1.03485	0.87	0.59622				3426
20	1.03631	0.91	0.59177				3245
21	1.04159	0.96	0.58774				3074

Source,  
fission matrix,  
& mesh  
stabilization

Block  
of  
cycles

fmatrix keff= 1.12401, DR= 0.91098, iters= 199

← from F-matrix solution

# MCNP6 example

fmatrix keff= 1.12400, DR= 0.91098, iters= 199

## CONVERGENCE INFO & CHECKS: (based on last 10 cycles)

entropy for fmatrix eigenvector = 0.35378  
 entropy for neutron last cycle = 0.58774 dif= 66.13%  
 relative entropy for last cycle = 2.06900

slope of keff (tracklen)	=	2.0E-03,	target:	< 5.3E-04	FAIL
slope of keff (collide)	=	2.1E-03,	target:	< 5.3E-04	FAIL
slope of keff (absorb)	=	2.0E-03,	target:	< 5.8E-04	FAIL
slope of entropy	=	-2.6E-03,	target:	< 4.3E-04	FAIL
slope of entropy X marginal	=	-2.1E-03,	target:	< 5.1E-04	FAIL
slope of entropy Y marginal	=	-2.1E-03,	target:	< 4.2E-04	FAIL
slope of entropy Z marginal	=	8.7E-04,	target:	< 3.3E-04	FAIL
entropy dif, neut vs fmat	=	7.1E-01,	target:	< 1.0E-02	n/a
Kolmo-Smirnov, distrib, stat	=	6.8E-01,	target:	< 9.1E-02	FAIL
Chi-square, distrib, stat	=	5.0E+04,	target:	< 5.1E+02	FAIL
rel-h-block, distrib, stat	=	2.5E+00,	target:	< 5.1E-03	n/a

\*\*\*\*\* convergence tests were NOT passed \*\*\*\*\*

## MISCELLANEOUS INFO & CHECKS:

rmse = 1.16 %  
 fmat nnz= 11884, 0.09 %

22	1.10782	0.81	0.38309	accelerate: Imin= 0.2, Imax= 4.7	2134
23	1.11376	0.85	0.35605	accelerate: Imin= 0.2, Imax= 3.8	1499
24	1.11583	0.88	0.35129	accelerate: Imin= 0.2, Imax= 3.2	1233
25	1.11726	0.92	0.35104	accelerate: Imin= 0.2, Imax= 5.0	1077
				accelerate: Imin= 0.2, Imax= 3.4	

# MCNP6 example

31 1.11257 1.12 0.35069 680

fmatrix keff= 1.11187, DR= 0.91653, iters= 138

**CONVERGENCE INFO & CHECKS:** (based on last 10 cycles)

entropy for fmatrix eigenvector = 0.35656  
 entropy for neutron last cycle = 0.35069 dif= -1.65%  
 relative entropy for last cycle = 0.00972

slope of keff (tracklen)	= 4.2E-03,	target:	< 5.1E-03	PASS
slope of keff (collide)	= 4.6E-03,	target:	< 4.9E-03	PASS
slope of keff (absorb)	= 4.6E-03,	target:	< 4.9E-03	PASS
slope of entropy	= -1.4E-02,	target:	< 1.6E-02	PASS
slope of entropy X marginal	= -1.8E-02,	target:	< 1.9E-02	PASS
slope of entropy Y marginal	= -1.8E-02,	target:	< 1.9E-02	PASS
slope of entropy Z marginal	= 1.3E-03,	target:	< 1.6E-03	PASS
entropy dif, neut vs fmat	= -9.1E-04,	target:	< 1.0E-02	PASS
Kolmo-Smirnov, distrib, stat	= 2.5E-03,	target:	< 9.1E-02	PASS
Chi-square, distrib, stat	= 9.0E+01,	target:	< 5.1E+02	PASS
rel-h-block, distrib, stat	= 2.8E-03,	target:	< 5.1E-03	PASS

**Quantitative  
Evidence  
For  
Convergence**


```

*****
*****
**  FISSON SOURCE HAS CONVERGED, based on last      10    cycles  **
**    Metrics:                                                    **
**      slope of keff (tracklen)          is 0    (within uncert) **
**      slope of keff (collide)           is 0    (within uncert) **
**      slope of keff (absorb)            is 0    (within uncert) **
**      slope of entropy                   is 0    (within uncert) **
**      slope of entropy X marginal        is 0    (within uncert) **
**      slope of entropy Y marginal        is 0    (within uncert) **
**      slope of entropy Z marginal        is 0    (within uncert) **
**      entropy dif, neut vs fmat          is 0    (within uncert) **
**    Distribution checks:                                          **
**      Kolmo-Smirnov, distrib, stat, neut vs fmat (within conf) **
**      Chi-square, distrib, stat, neut vs fmat (within conf) **
**      rel-h-block, distrib, stat, neut vs fmat (within conf) **
*****
*****

```

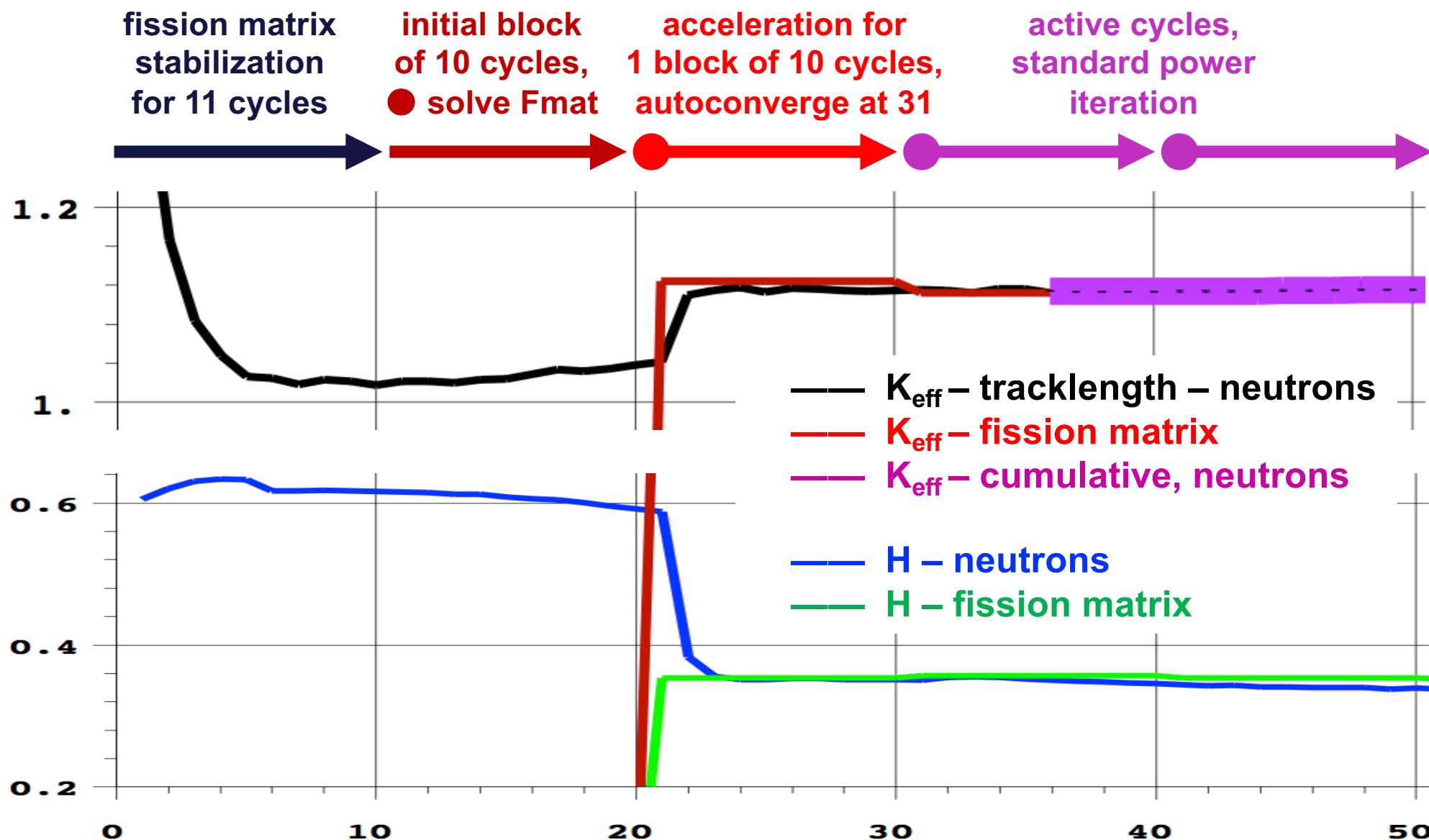
**Quantitative  
Evidence  
For  
Convergence**

**Convergence is locked-in, even if some tests fail in future cycles** 

**Active cycles will begin with cycle = 32**   
**Active cycles will end with cycle = 131**  
**Total active cycles to be run = 100**

# OECD-NEA Source Convergence Problem TEST4S

50,000 neut/cycle, **acceleration, auto-converge**,  $k = 1.1165$  (2)



# MCNP6 example

```

40  1.11130      1.43  3.45E-01      9   1.11344      0.00061      499
41  1.12440      1.47  3.44E-01     10   1.11454      0.00122      487

```

```
fmatrix keff= 1.11470,  DR= 0.91540,  iters= 126
```

## CONVERGENCE INFO & CHECKS: (based on last 10 cycles)

```

entropy for fmatrix eigenvector    = 0.35367
entropy for neutron last cycle     = 0.34421   dif=  -2.67%
relative entropy for last cycle    = 0.01140

```

```

slope of keff (tracklen)          = -2.3E-04,  target: < 3.8E-04  PASS
slope of keff (collide)           = 9.9E-06,   target: < 4.6E-04  PASS
slope of keff (absorb)             = -3.7E-05,  target: < 4.9E-04  PASS
slope of entropy                   = -9.2E-04,  target: < 4.7E-04  FAIL
slope of entropy X marginal        = -1.1E-03,  target: < 8.0E-04  FAIL
slope of entropy Y marginal        = -1.4E-03,  target: < 6.8E-04  FAIL
slope of entropy Z marginal        = 9.4E-05,   target: < 3.9E-04  PASS
entropy dif, neutrs vs fmat       = -9.0E-03,  target: < 1.0E-02  PASS
Kolmo-Smirnov, distrib, stat      = 5.3E-03,   target: < 9.0E-02  PASS
Chi-square, distrib, stat         = 8.8E+01,   target: < 5.1E+02  PASS
rel-h-block, distrib, stat        = 2.5E-03,   target: < 5.1E-03  PASS

```

```

convergence checks passed          at cycle = 31
active cycles based on fmatconvrg begin at cycle = 32

```

```

entropy for fmatrix eigenvector    = 0.35367
entropy for neutron active cycles = 0.35111   dif=  -0.72%
relative entropy for active cycles = 0.00249

```

## POPULATION SIZE INFO & CHECKS: (based on last 10 cycles)

```
population check using relative entropy PASS
```

```

warning: The average entropy for the last cycles
differs from the entropy for the fission matrix
fundamental mode by -1.1%. This indicates
undersampling or possible clustering.

```

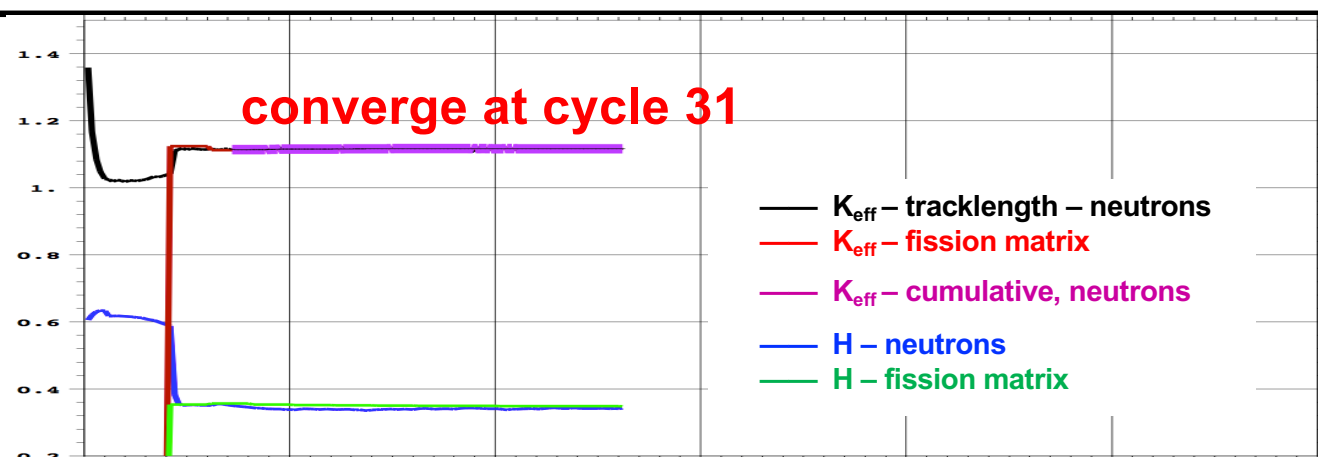
**CONSIDER USING MORE NEUTRONS/CYCLE.**



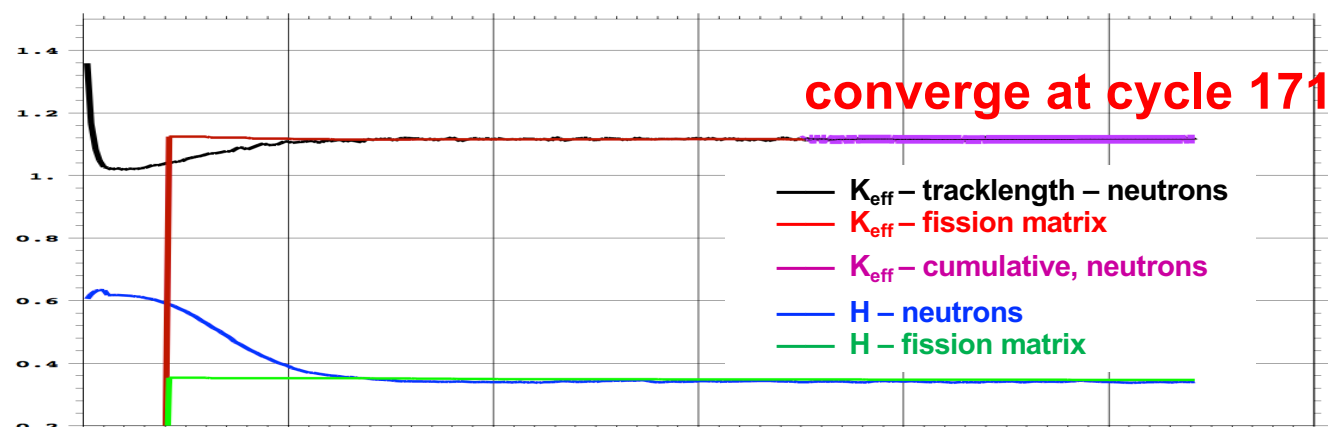


# OECD-NEA Source Convergence Problem TEST4S

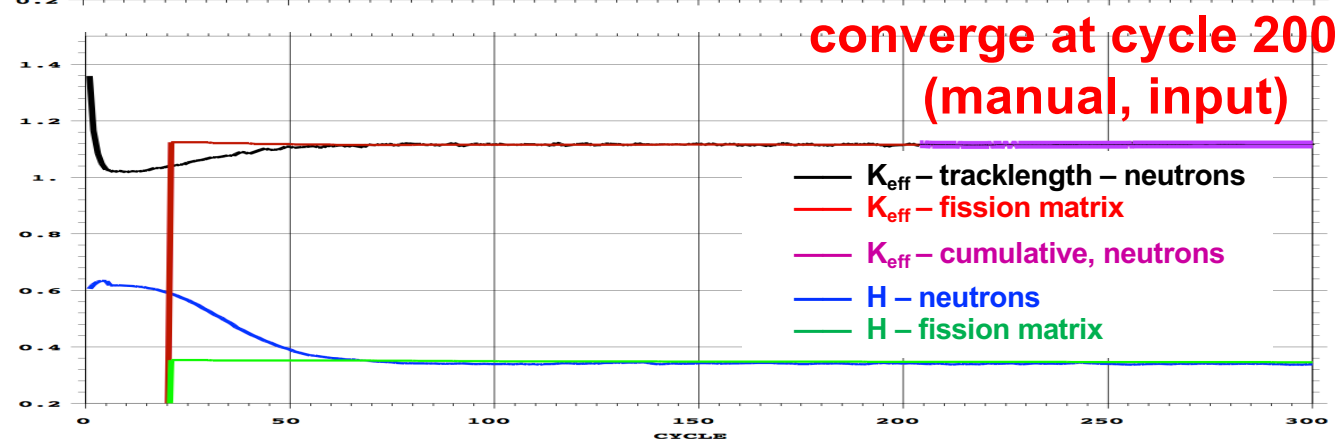
50,000 neut/cycle  
**acceleration**  
**auto-converge**  
 $k = 1.1165 (2)$



50,000 neut/cycle  
**no acceleration**  
**auto-converge**  
 $k=1.1161 (2)$



50,000 neut/cycle  
**no acceleration**  
**no auto-converge**  
 $k = 1.1164 (2)$



---

## MCNP6 Test Problems for Fission Matrix Based Automated Convergence & Acceleration of K-eigenvalue Problems

- **VALIDATION\_CRITICALITY benchmark suite**
- **Godiva – bare HEU sphere**
- **PWR2d – commercial PWR**
- **ATR – INL advanced test reactor**
- **AGN-201m – UNM research reactor**
- **C5G7 - 3D U-Mox benchmark, OECD-NEA**
- **Triga reactor**
- **ACRR – Sandia burst reactor, with FREC**
- **LCT-078-001 - Sandia critical experiment**
- **3D PWR – Hoogenboom-Martin benchmark, OECD-NEA**
- **Whitesides problem – K-effective of the world model**
- **TEST4S – simplified Whitesides, OECD-NEA**
- **FPOOL – OECD-NEA source convergence benchmark 1**

# VALIDATION\_CRITICALITY benchmark suite

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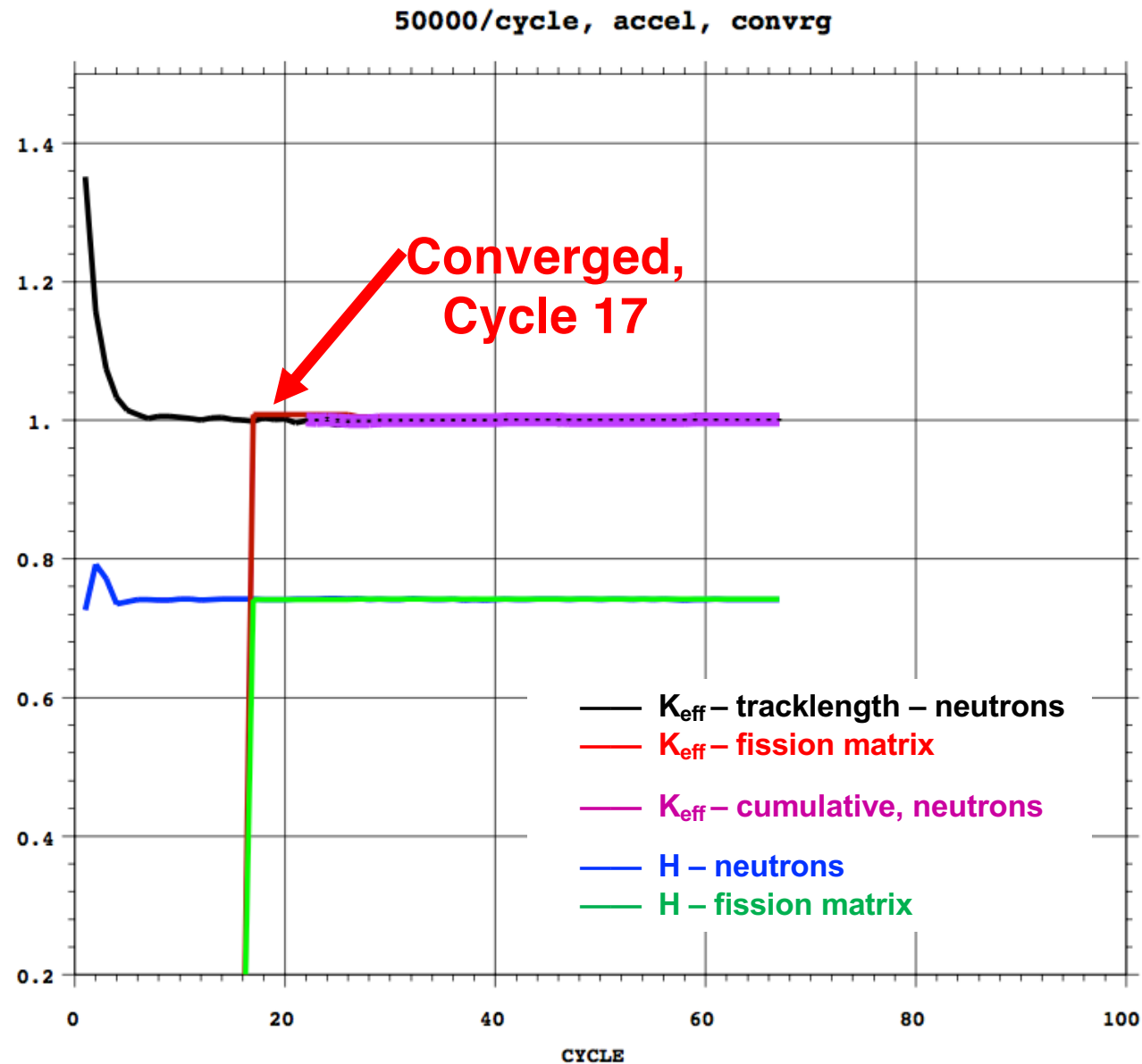
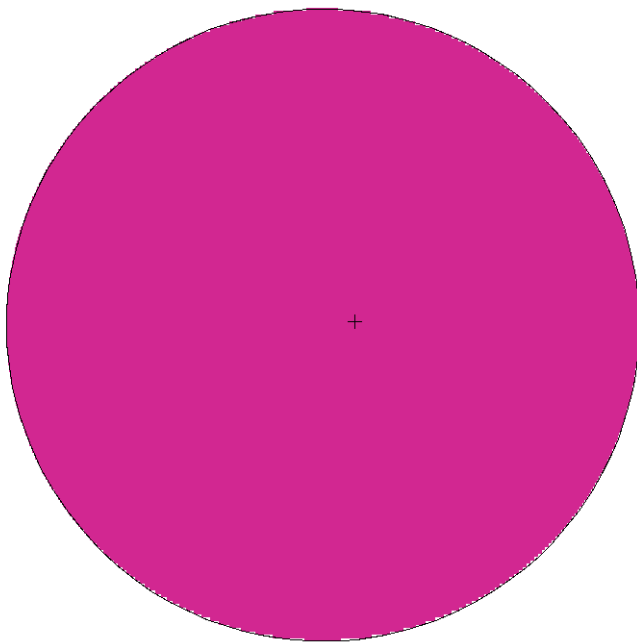
- **Standard MCNP validation suite since 2002 (Mosteller)**
  - 31 ICSBEP Handbook problems, critical experiments
  - Run using ENDF/B-VII.1 nuclear data
  - Timing results include all I/O, input & xsec file processing, Monte Carlo random walks, printing results, etc. for all 31 problems
- **Timing tests**
  - 50,000 neutrons/cycle for all runs
  - For standard runs, 100 inactive cycles, 100 active cycles
  - For auto accelerate & converge, 100 active cycles

**Standard run: 106 minutes**

**Auto accel & converge: 70 minutes**

# Godiva Problem

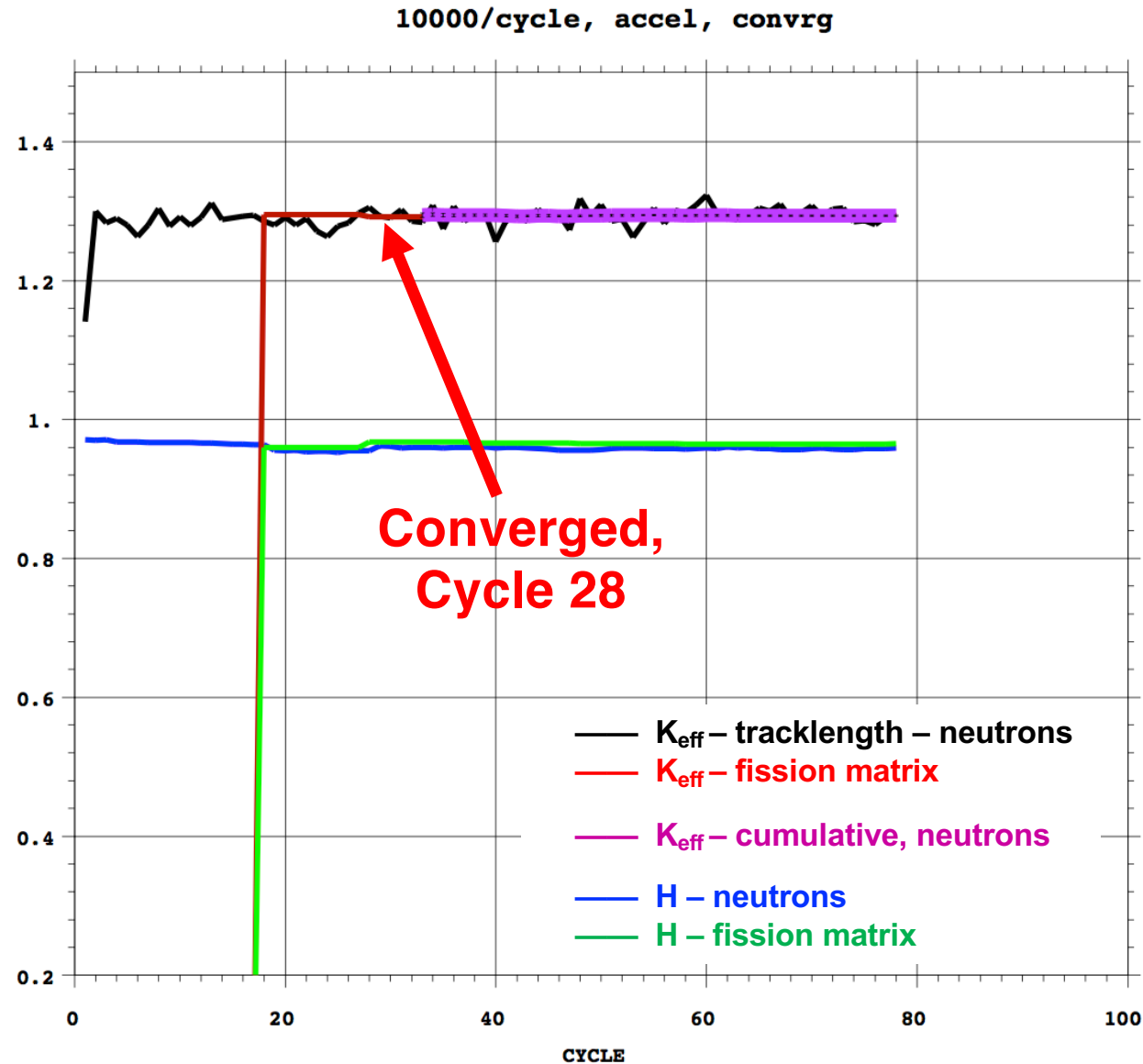
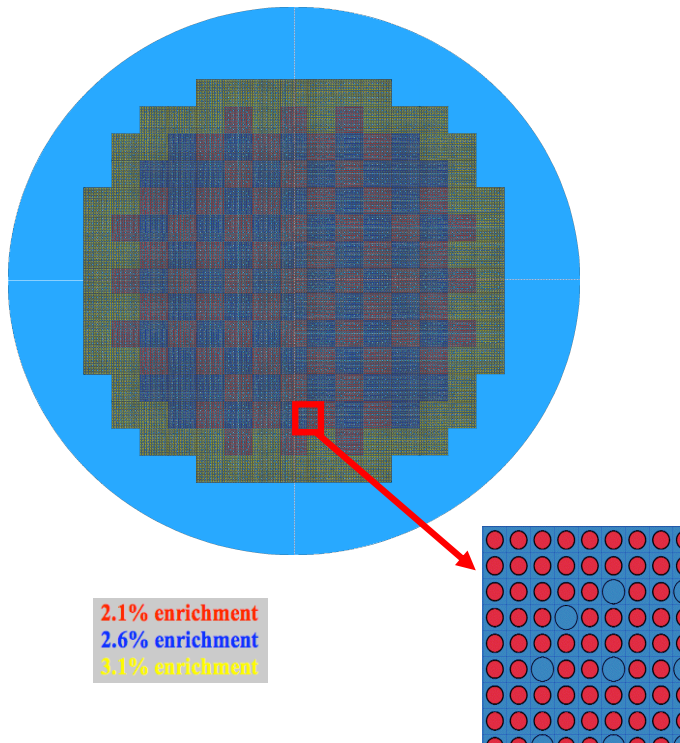
Bare HEU sphere



# Whole-core 2D PWR Model

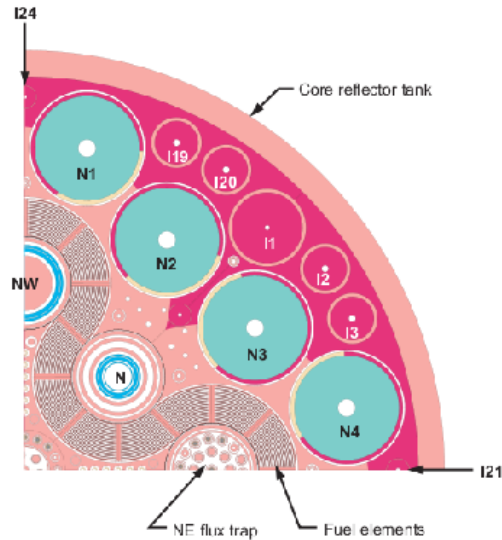
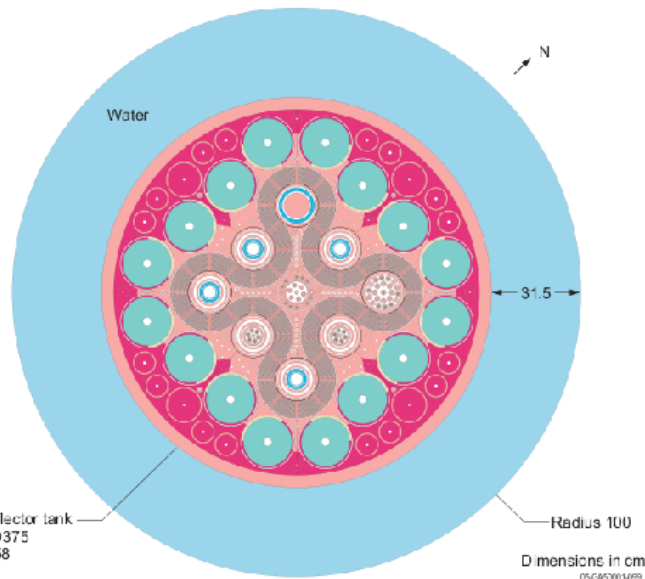
## 2D PWR (Nakagawa & Mori model)

- 193 fuel assemblies:
  - 50,952 fuel pins with cladding
  - 4825 water tubes
- Each assembly:
  - Explicit fuel pins & rod channels
  - 17x17 lattice
  - Enrichments: 2.1%, 2.6%, 3.1%
- Calculations used whole-core model

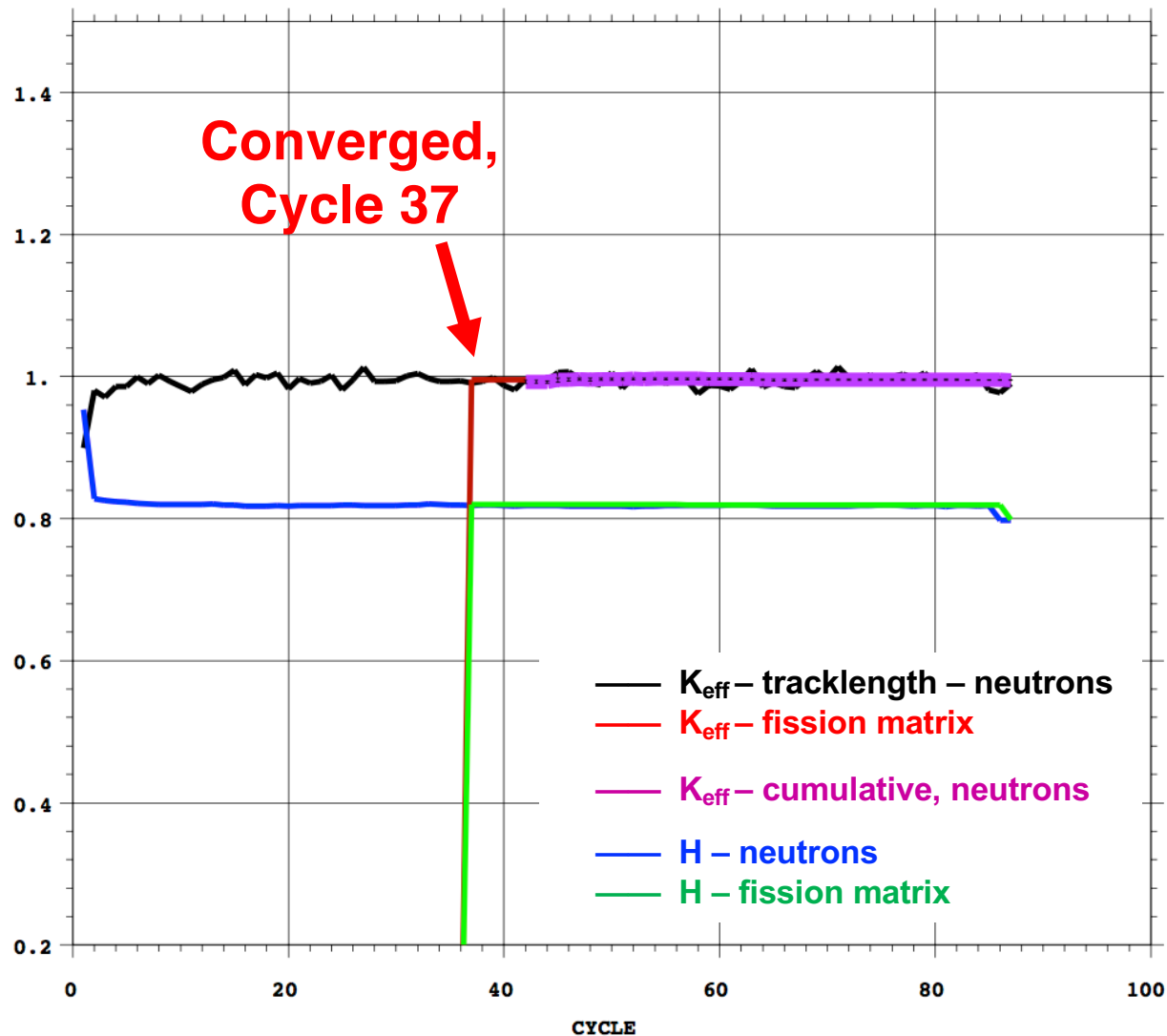


# Advanced Test Reactor

“Serpentine Arrangement of Highly Enrichment Water-Moderated Uranium-Aluminide Fuel Plates Reflected by Beryllium”

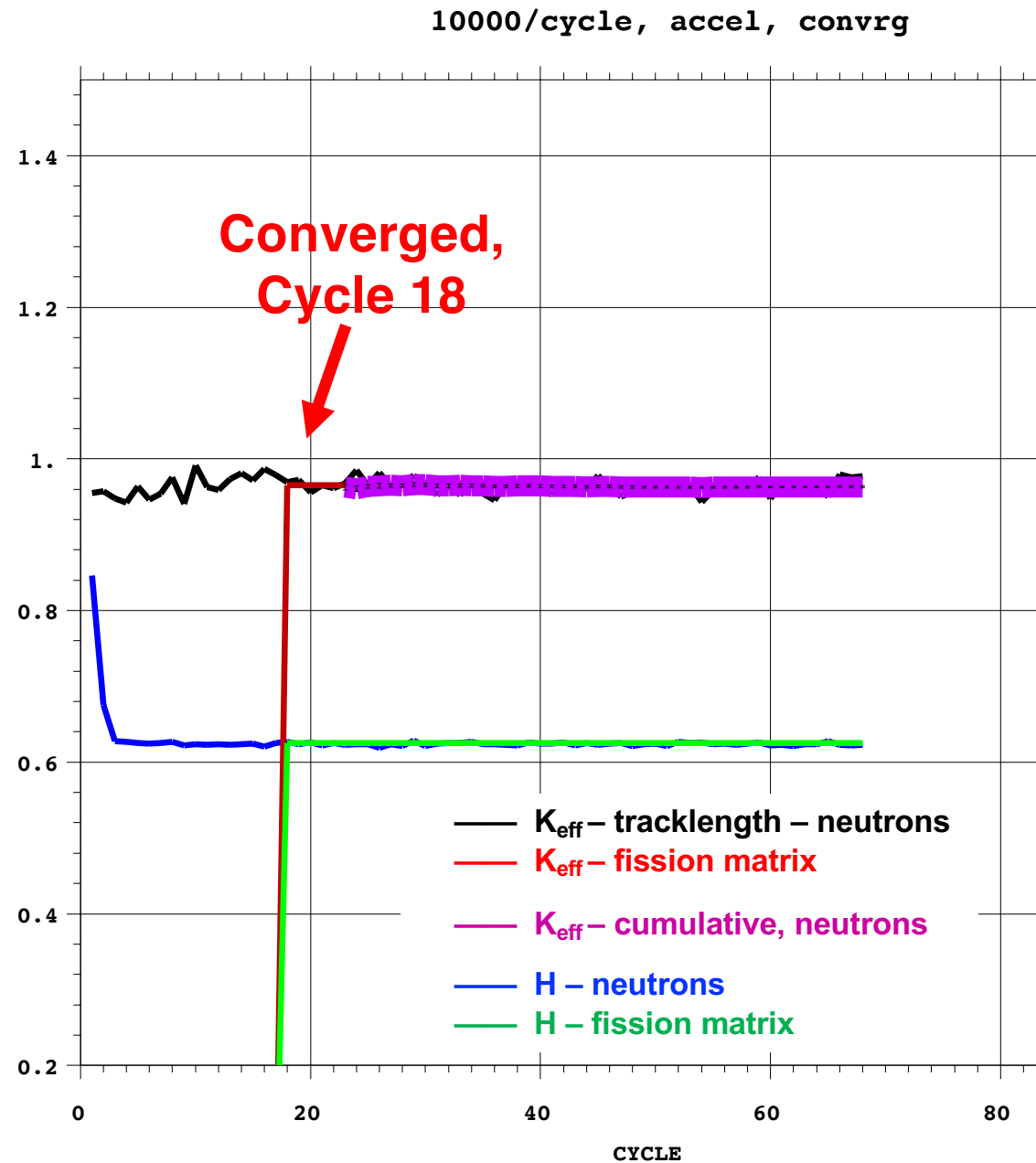
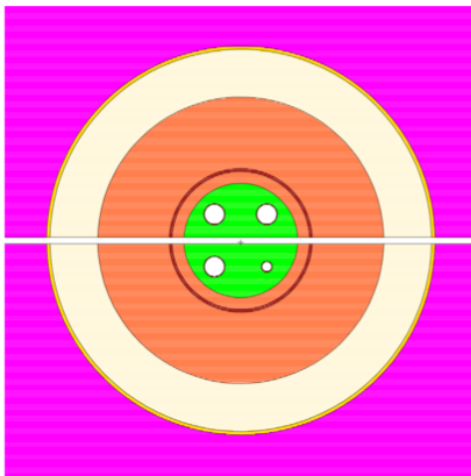
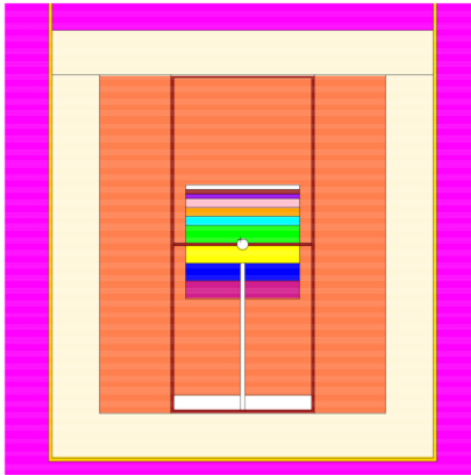


25000/cycle, accel, convrg



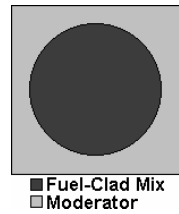
# AGN-201 - Univ. New Mexico Research Reactor

## AGN UNM Research Reactor



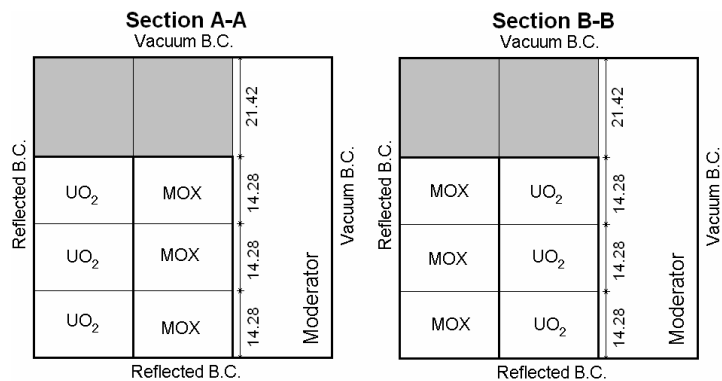
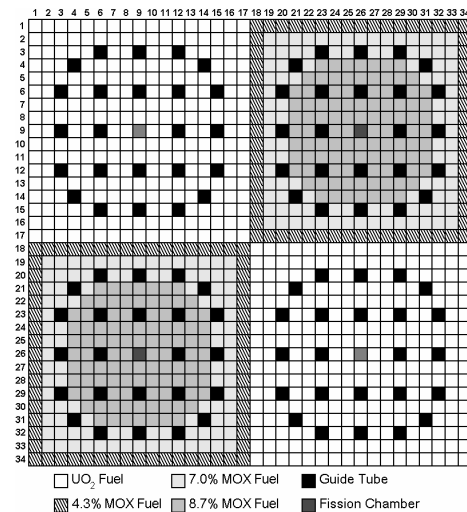
# OECD-NEA Benchmark - C5G7

Figure 2. Fuel pin layout

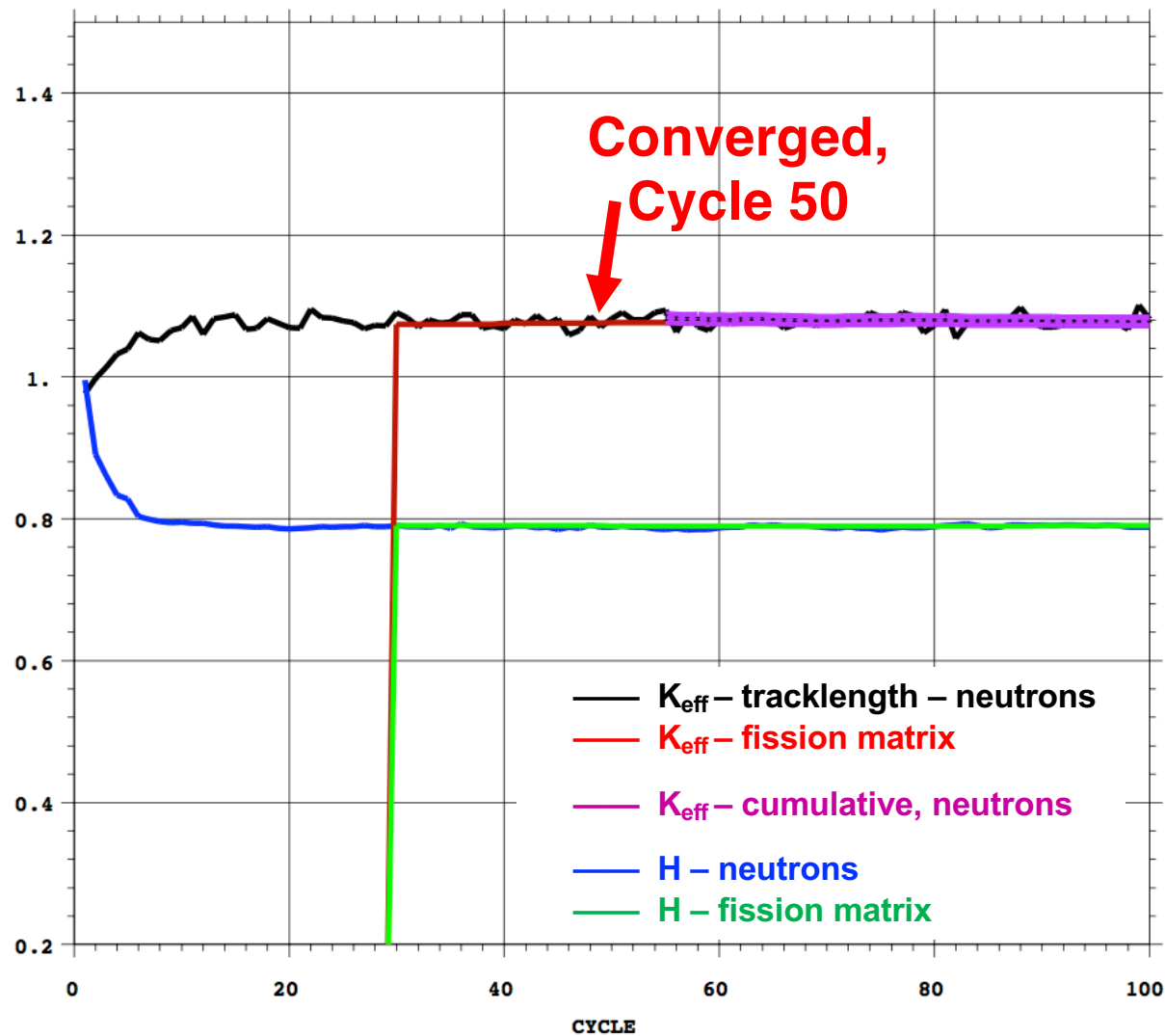


## 3D model

Figure 3. Benchmark fuel pin compositions and numbering scheme

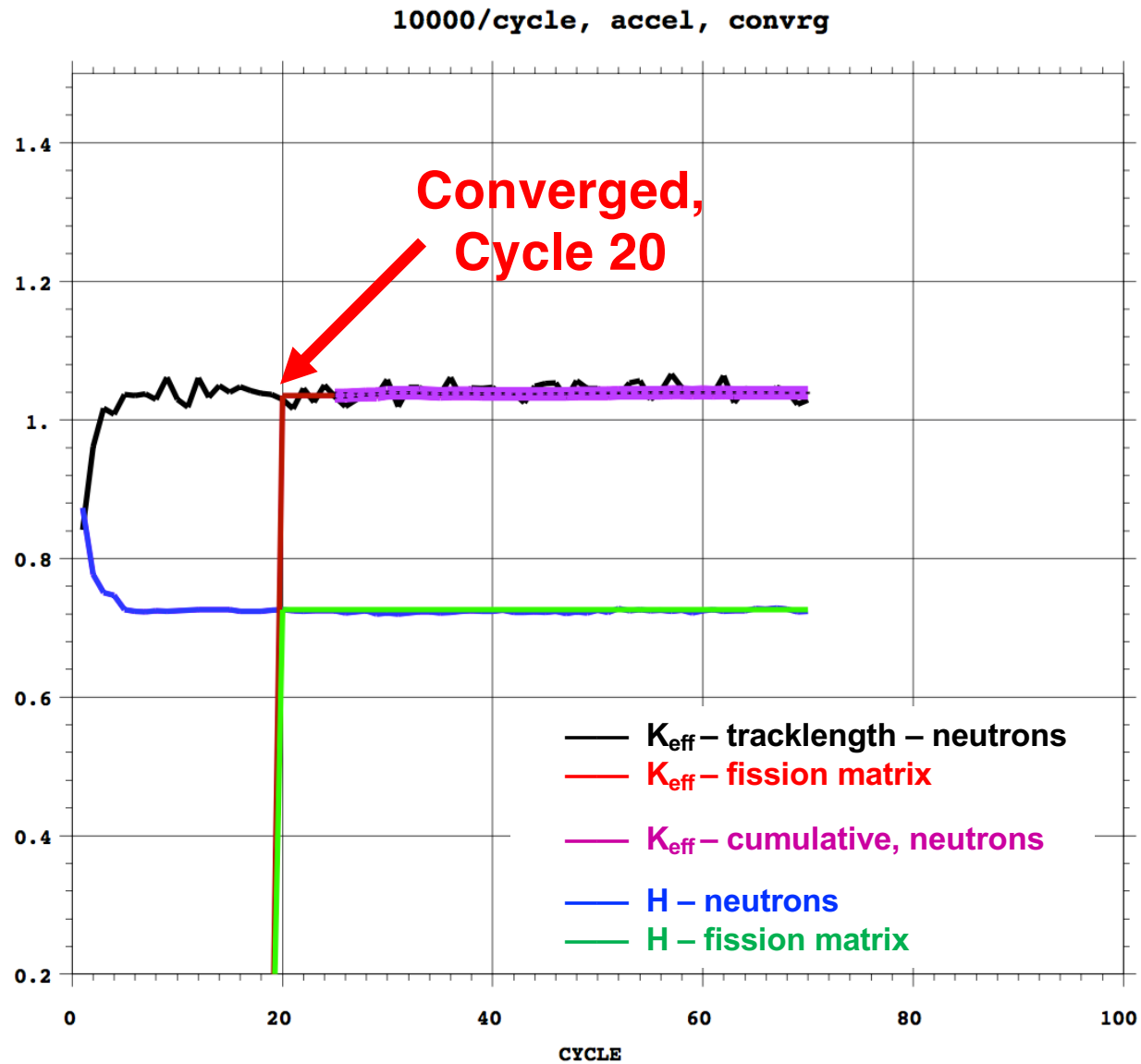
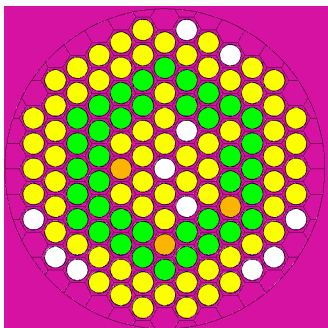
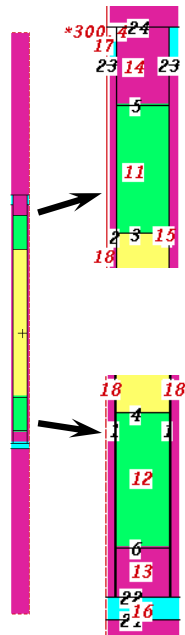
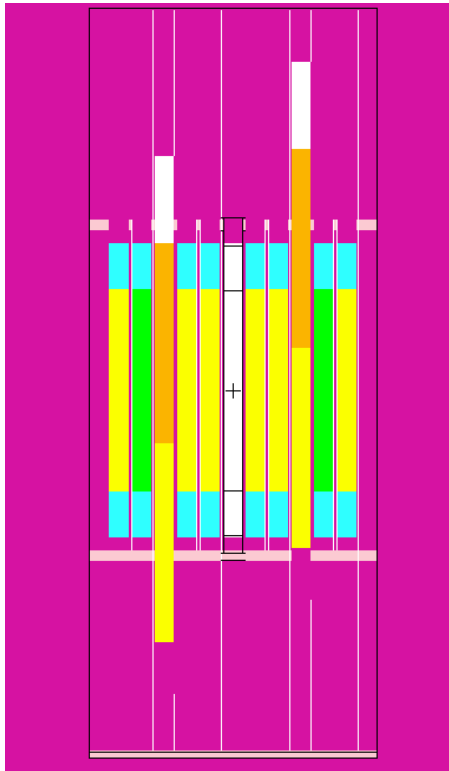


10000/cycle, accel, convrg



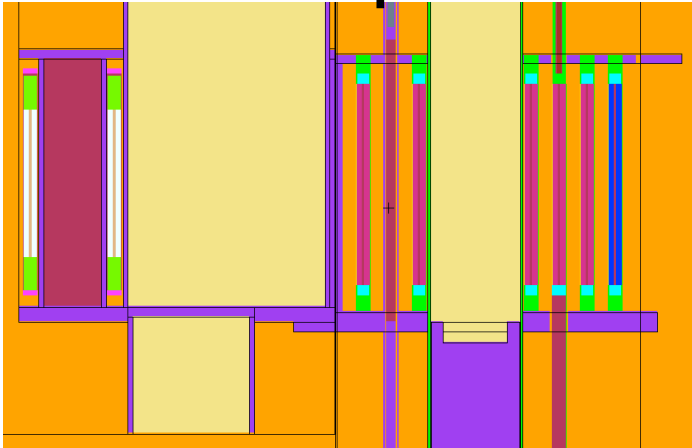


# TRIGA Reactor

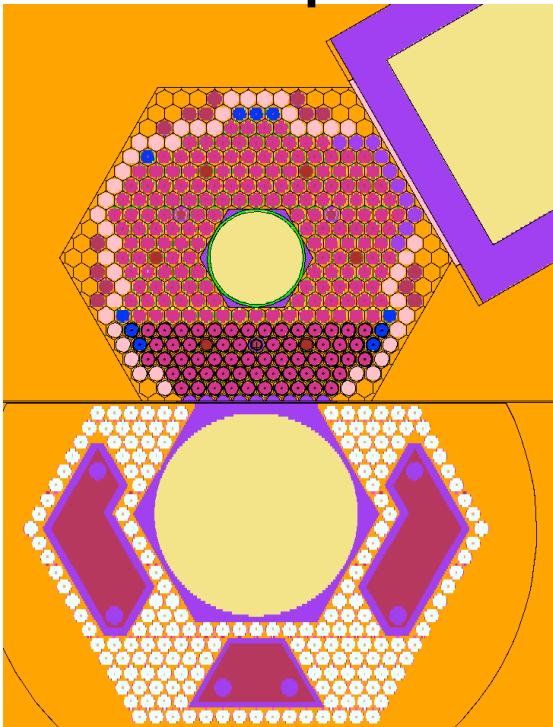


# Sandia burst reactor - ACRR, with FREC

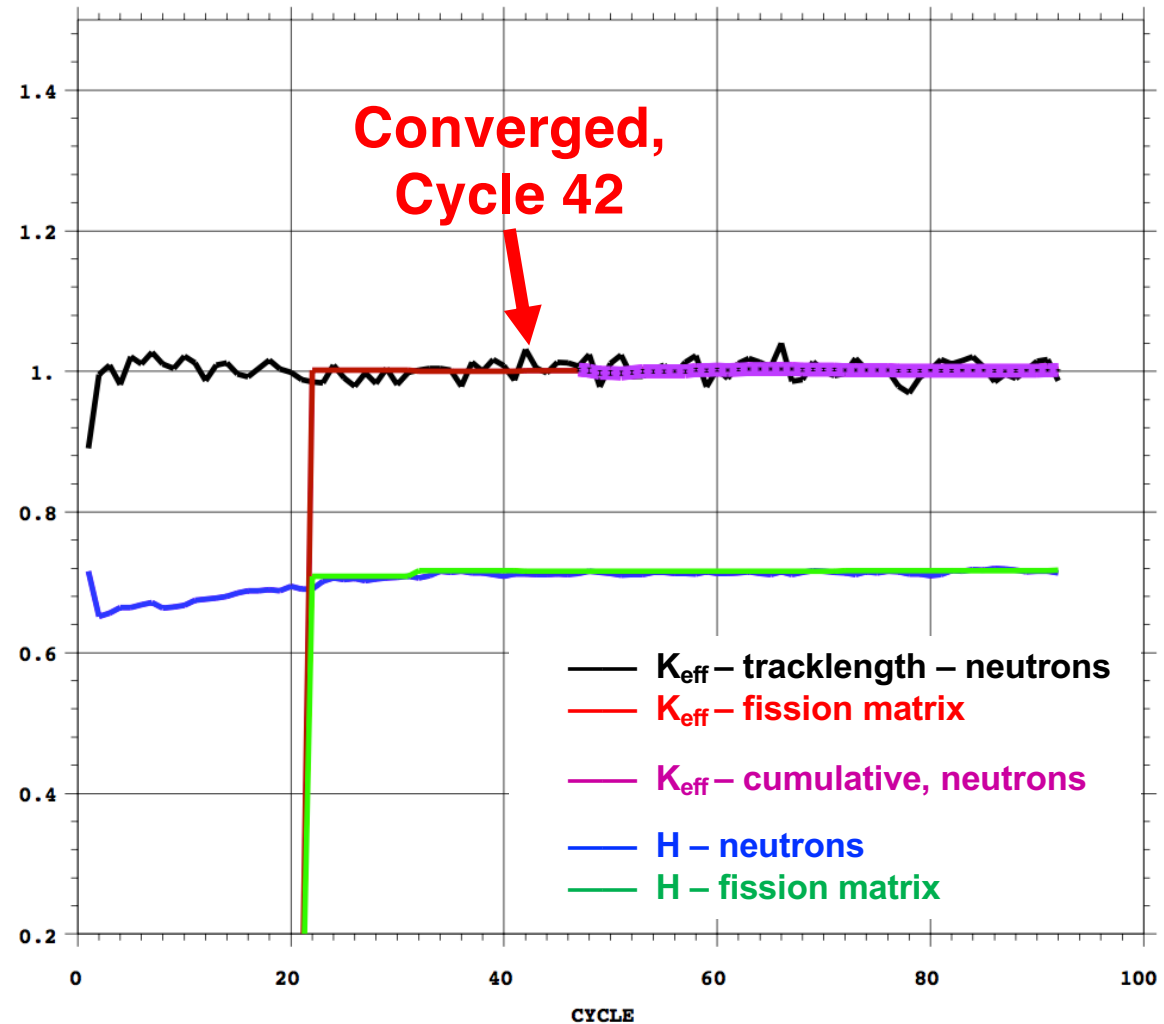
## Y-Z plot



## X-Y plot

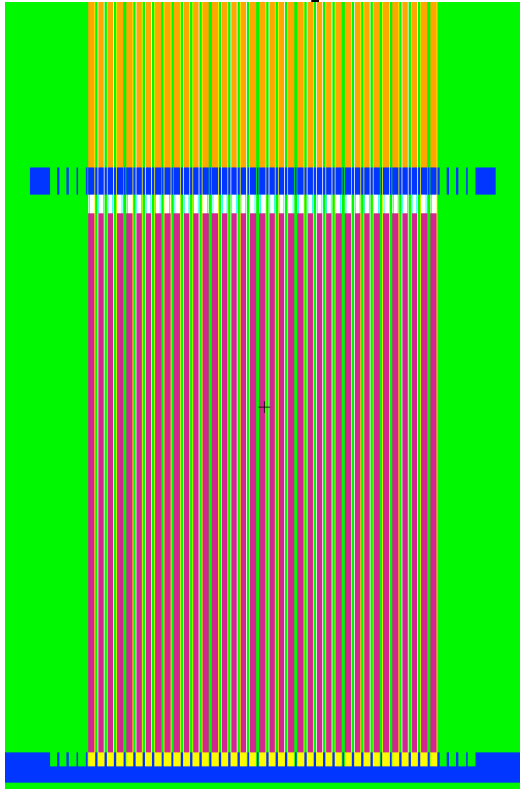


10000/cycle, accel, convrg

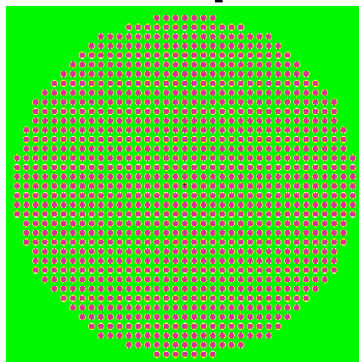


# Sandia critical experiment – LCT-078-001, 1,057 rod assembly

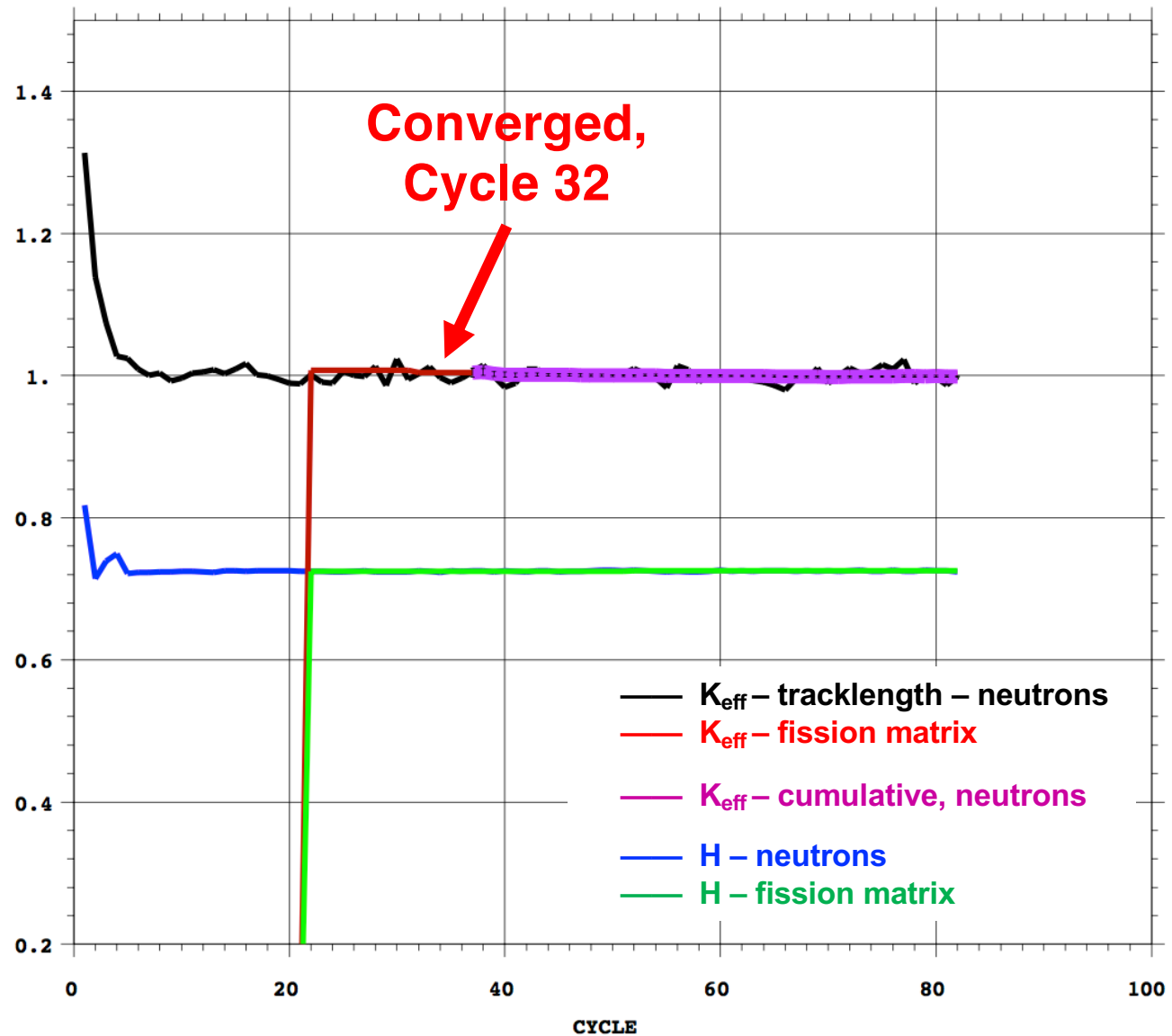
## Y-Z plot



## X-Y plot



20000/cycle, accel, convrg

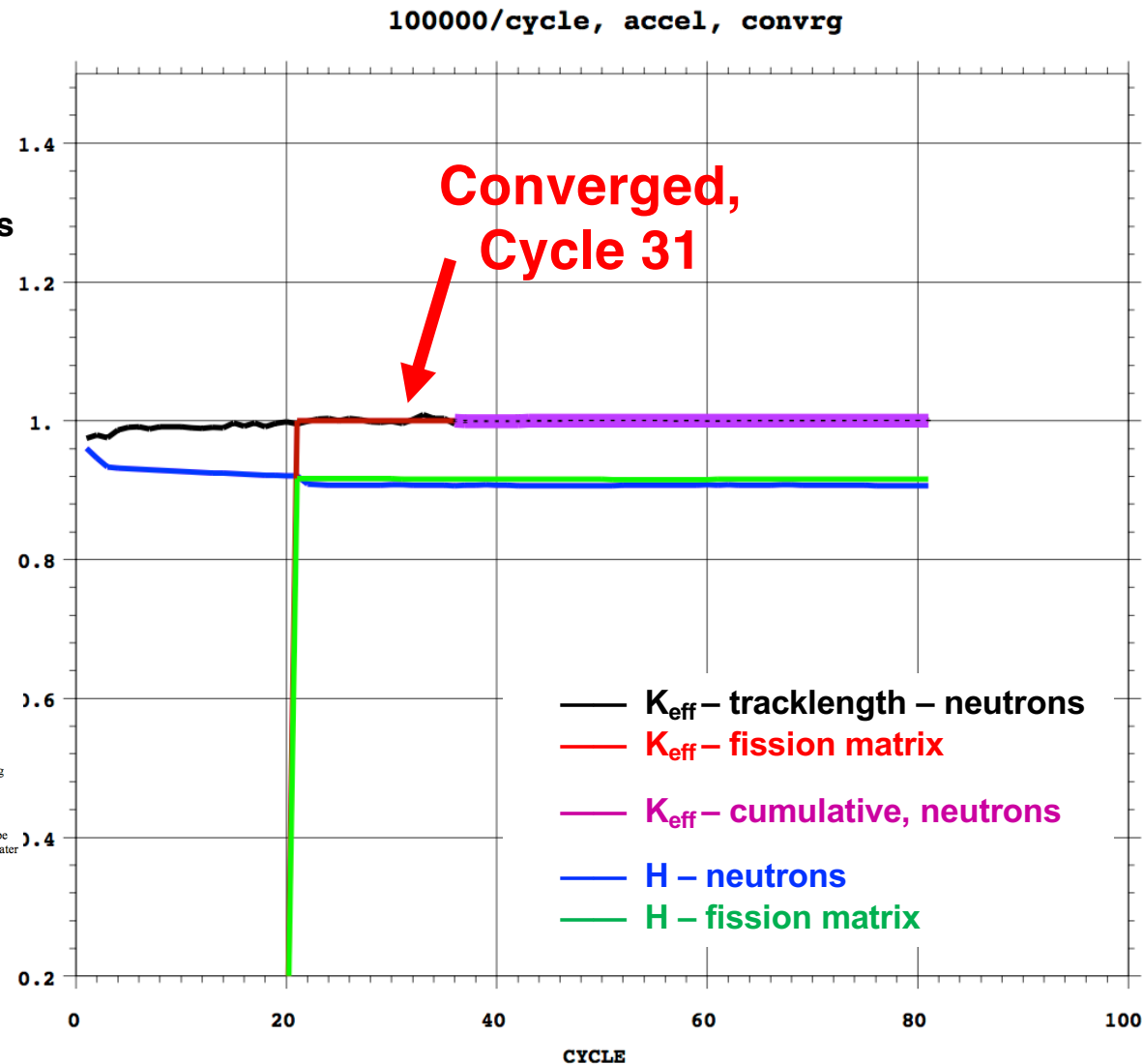
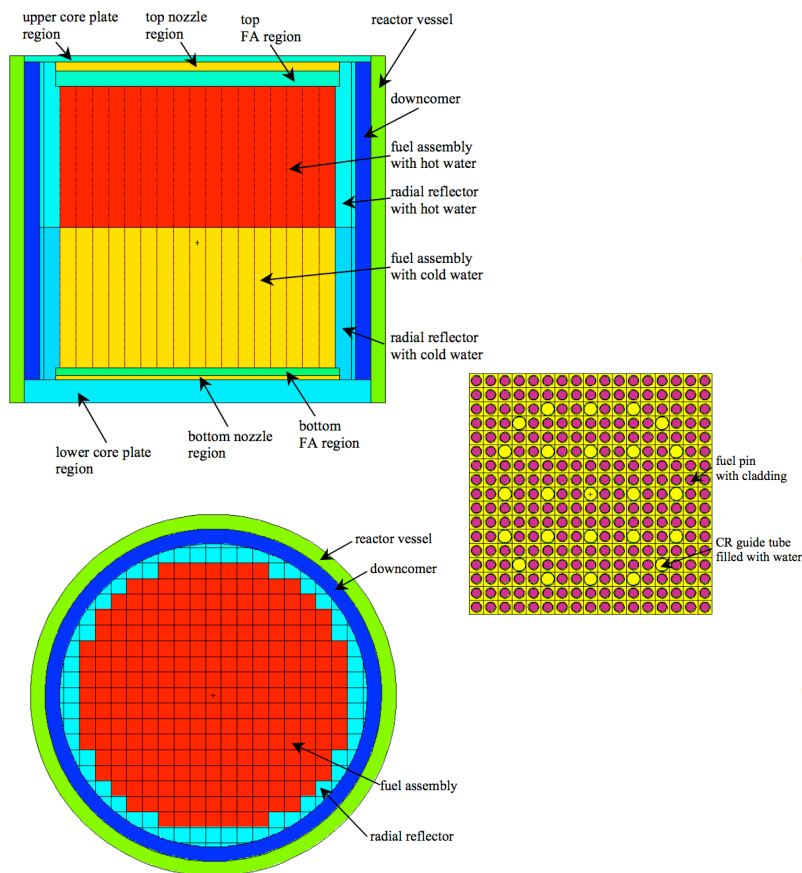


# OECD-NEA "Hoogenboom-Martin Performance Benchmark"

## Reactor – full core, 3D

- LWR model: 241 assemblies, 63,624 pins
- Fuel: 17 actinides + 16 FPs; borated water
- Detailed 3D MCNP model  
(63,624 pins) x (100 axial) = 6.3M pin powers

Runs easily on desktide computer



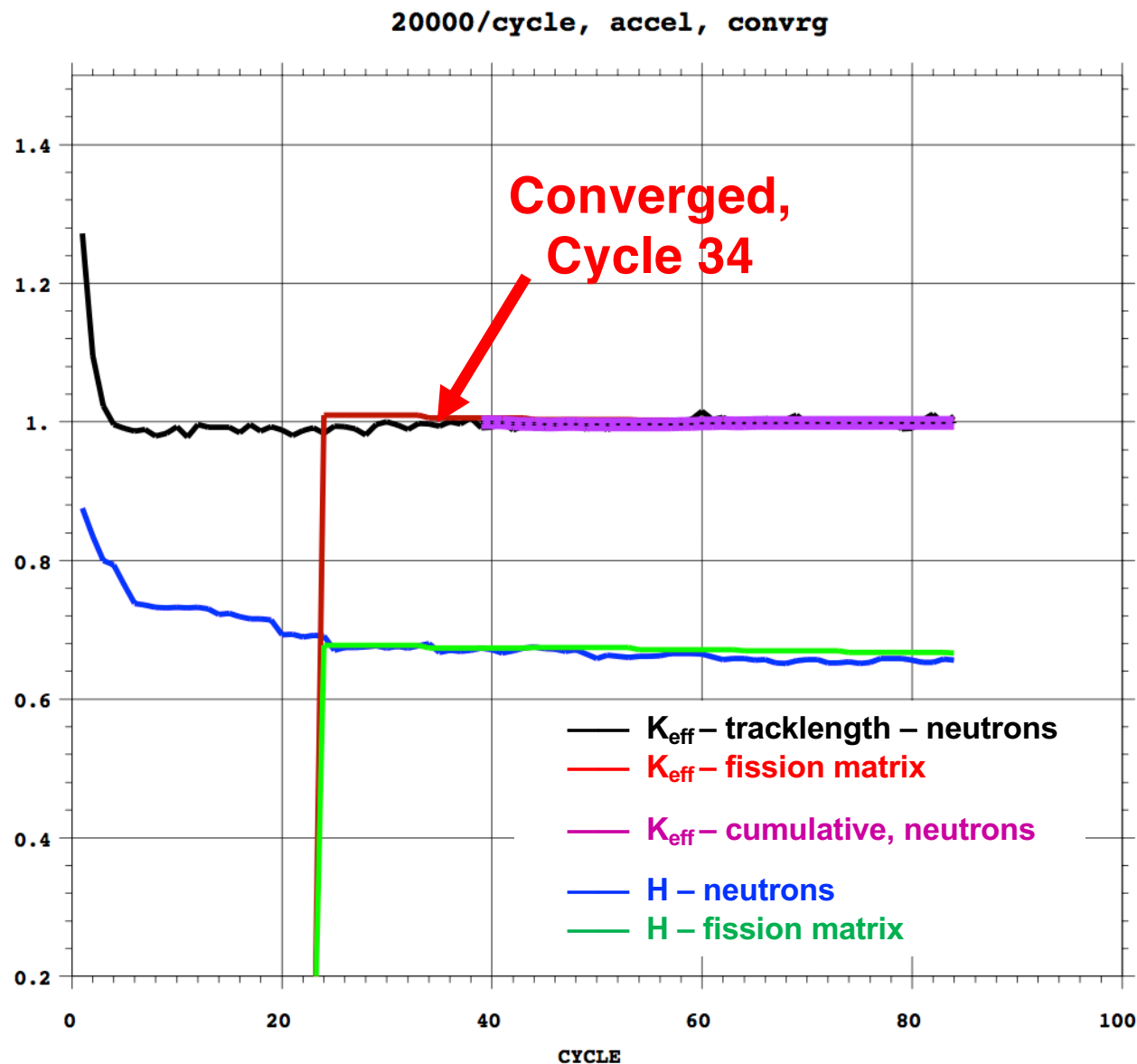
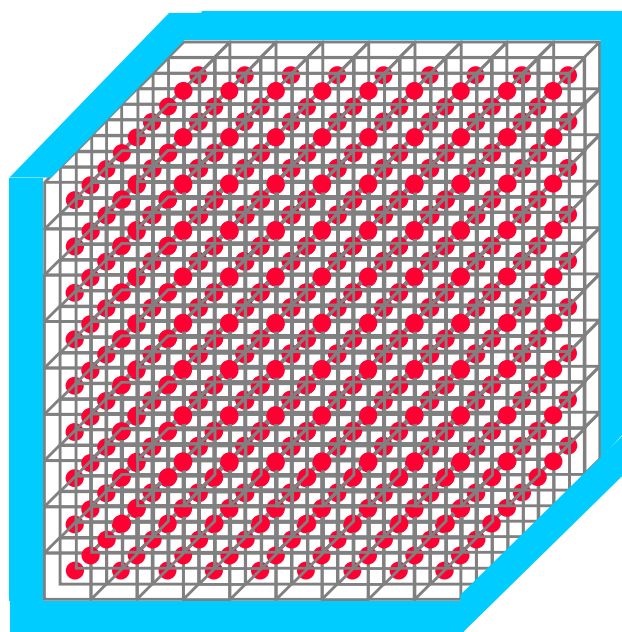
# Whitesides' Model Problem – K-eff of the World

9 x 9 x 9 array of Pu-239 spheres

- 729 spheres
- Void between spheres
- Surrounded by 30 cm water
- Sphere radii ~ 4 cm
- Pitch = 60 cm
- Keff ~ 0.93

Replace center sphere of array by larger (critical) sphere

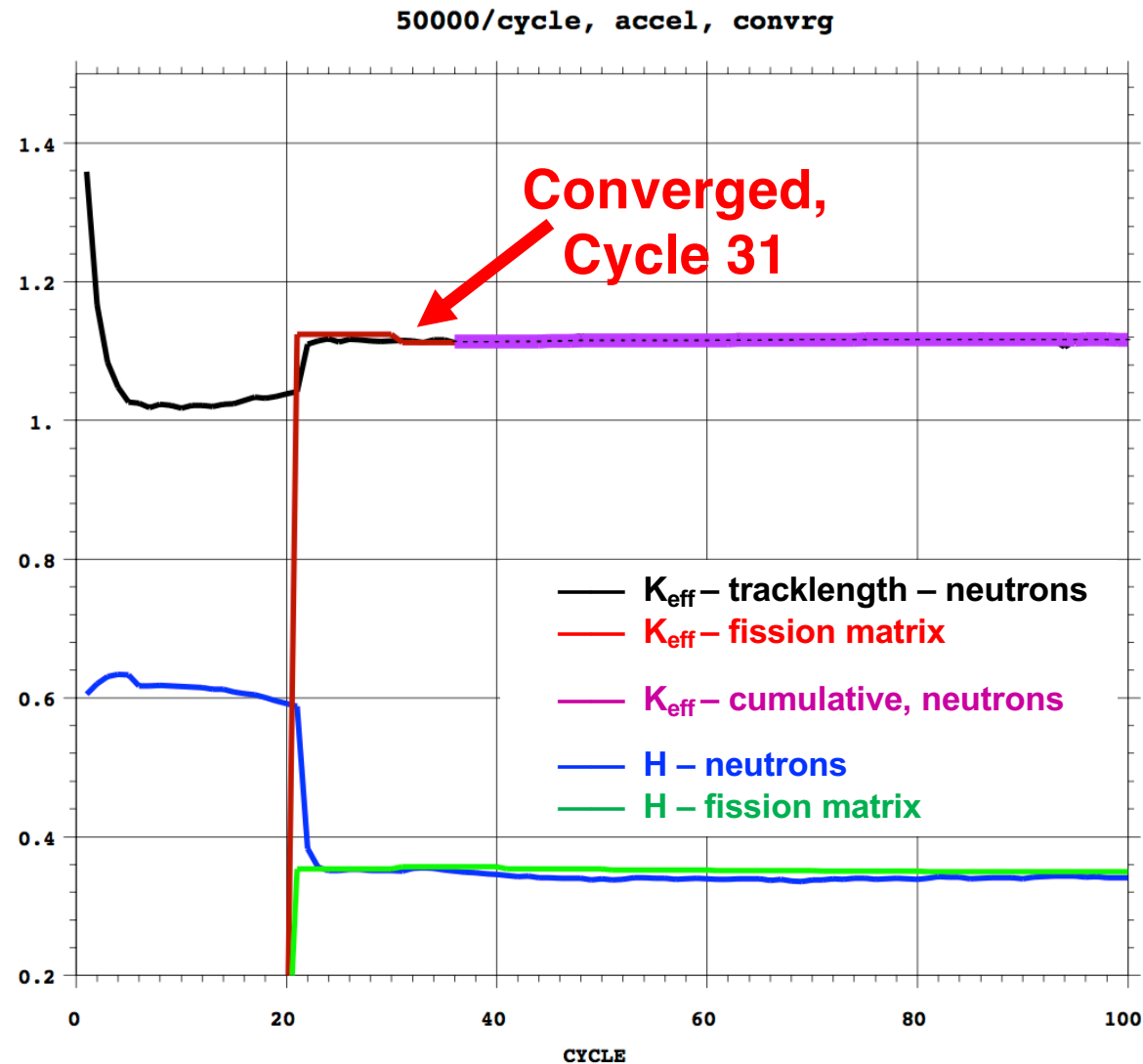
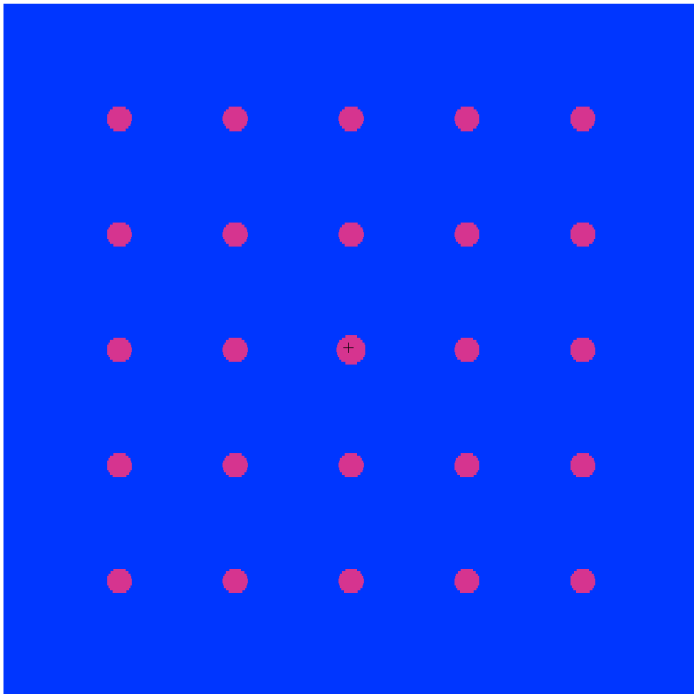
Should be supercritical - is it ?



# OECD-NEA Source Convergence Problem TEST4S

## OECD-NEA source convergence benchmark

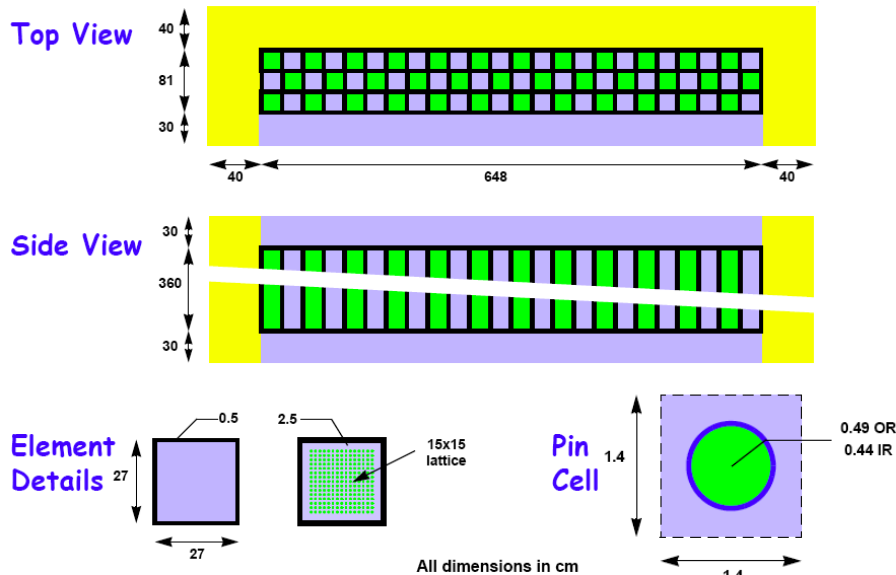
- Simplified version of Whitesides problem
- 5 x 5 array of HEU spheres
  - center sphere,  $R = 10$  cm
  - others,  $R = 8.71$  cm
  - pitch = 80 cm
  - air in between spheres
  - vacuum boundary conditions



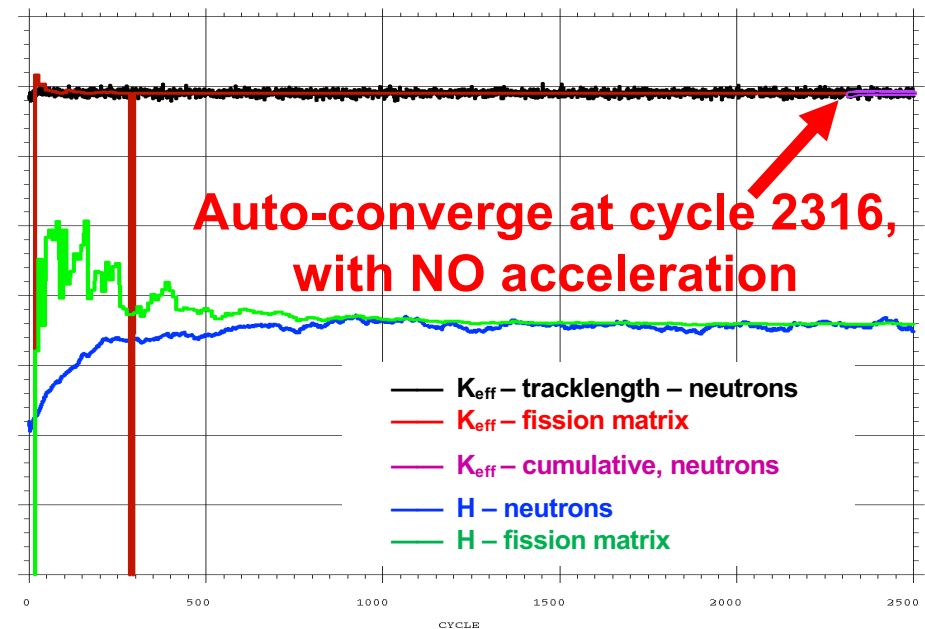
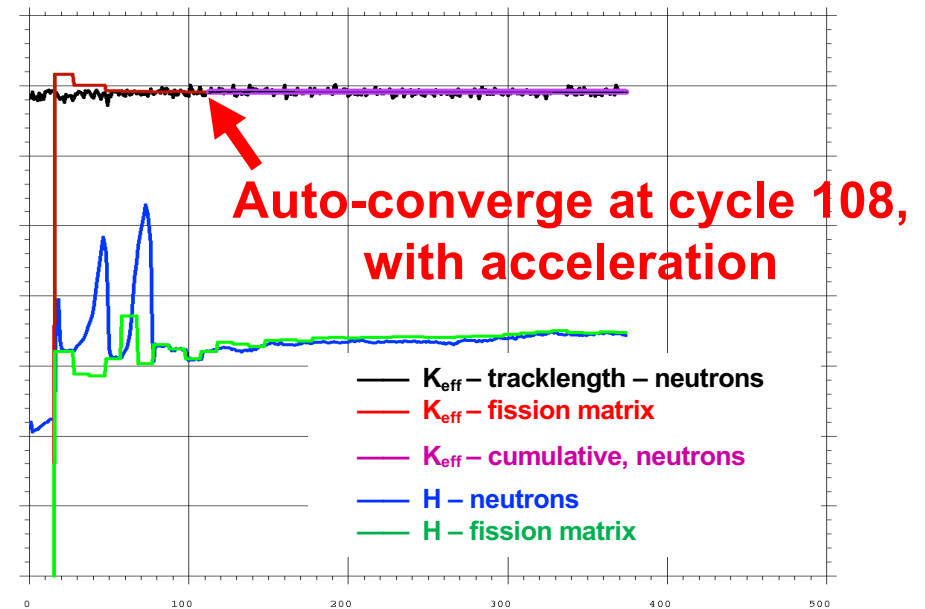
# OECD-NEA Fuel Storage Pool

## OECD-NEA-WPNCS Expert Group on Source Convergence

### Benchmark 1



100k neuts/cycle



# Current Work

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- **2019**

- **Limited release to NCS early adopters at DOE labs, more testing & feedback**
- **General release with next MCNP6 distribution through RSICC, 202?**

- **Near-term R&D Work**

- **Source guess**
  - Handle a list of axis-oriented bounding boxes (AABB)
  - For 1 large bounding box, handle source overruns
  - Should be possible to completely automate
- **Fission matrix**
  - Better eigensolver ?
  - Investigate matrix size vs neutrons/cycle
    - Statistical noise on matrix elements – effect on solution & stability
    - Kord-Smith problem, fuel storage pool problem
- **Convergence tests**
  - Add more ?
  - Determine precise confidence level for passing all tests
- **Acceleration**
  - Possibly find more robust, stable method
- **Population size tests**
  - Scheme for predicting adequate size
- **More examples & tests**



# References

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- F.B. Brown, C.J. Josey, S. Henderson, W.R. Martin, "Automated Acceleration and Convergence Testing for Monte Carlo Criticality Calculations", ANS M&C 2019, Portland OR, LA-UR-19-20308 (2019)
- F.B. Brown, C.J. Josey, S. Henderson, W.R. Martin, "Automated Acceleration and Convergence Testing for Monte Carlo Nuclear Criticality Safety Calculations", ICNC 2019, Paris FR, LANL report LA-UR-19-20482 (2019)