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MCNP Monte Carlo & Parallel Computing

Forrest Brown

Monte Carlo Codes, XCP-3
Los Alamos National Laboratory



Abstract

MCNP Monte Carlo & Parallel Computing

Forrest Brown, Monte Carlo Codes, LANL

MCNP is a general purpose Monte Carlo particle transport code developed at Los Alamos National Laboratory over the past 30+ years. The most recent production versions, MCNP5 and MCNPX, have been merged into MCNP6. MCNP6 provides very general capabilities for modeling geometry, defining particle sources, tallying a wide variety of physical phenomena, high fidelity representation of collision physics, variance reduction techniques, and criticality calculations. MCNP6 will track 32 different types of particles over a wide range of energies, including neutrons, photons, electrons, protons, muons, etc., plus heavy ions.

MCNP has a wide range of capabilities which make it useful for medical physics calculations. These abilities span its geometry representation, physics models, and source, tally and variance reduction capabilities. This talk reviews the history and capabilities of MCNP, and provides numerous examples of MCNP applications to medical physics and proton radiography experiments. Because all applications of Monte Carlo methods are limited by computer speeds, present and planned MCNP capabilities for parallel computation are also reviewed.

- **MCNP**
 - History & Overview
 - Applications Highlights
 - MCNP5, MCNPX
 - MCNP6
- **Parallel Computing**
 - Hierarchical Parallelism
 - Future – Trends, GPUs, Exascale

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MCNP

Monte Carlo Code

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What Is MCNP?

mcnp Monte Carlo Codes XCP-3, LANL

- General purpose Monte Carlo N-Particle radiation transport code.
MCNP5 & MCNPX → MCNP6
- Tracks 32 different kinds of particles
Neutrons, photons, electrons, protons, muons, etc., plus heavy ions.
- Standard features that make MCNP versatile and easy to use include:
 - a powerful general source, criticality source, and surface source
 - both geometry and output tally plotters
 - many variance reduction techniques
 - a flexible tally structure
 - an extensive collection of cross-section data
- 3D general geometry
- PC, Mac, Linux, Unix, Sun support
- Parallel (MPI + threads)
- 350K+ lines of code
- Extensive verification / validation
- 400+ person-years development
- 10,000+ users world wide
- 15,000+ reference citations
- Export controlled
A complication, limits use in universities

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MCNP History

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- Monte Carlo transport of particles
 - MCNP5 - neutrons, photons, electrons
 - MCNPX - neutrons, photons, electrons + many more particles & ions
 - MCNP6 - merged code + more, 2011 - beta, 2012 - full release
- For 30+ years, MCNP & its data libraries have been supported by the Monte Carlo team at LANL
 - Roots of MCNP go directly back to von Neumann, et al.
 - Continuous development, support, R&D, V&V

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What Can MCNP Do?



Detailed models of geometry & physics

- General 3D combinatorial geometry
- Repeated structures
- Lattice geometries
- Geometry, cross section, tally plotting
- ENDF/B-VII physics interaction data

Calculate nearly any physical quantity

- Flux & current
- Energy & charge deposition
- Heating & reaction rates
- Response functions
- Mesh tallies & radiography images
- K-effective, β_{eff} , η
- Fission distributions

Unique features for criticality calc's

- Shannon entropy of the fission source for assessing convergence
- Dominance ratio, k_1 / k_0
- Stochastic geometry
- Isotopic changes with burnup (mcnpX)
- Wielandt acceleration (soon)

> 10,000 users around the world

- Fission and fusion reactor design
- Nuclear criticality safety
- Radiation shielding
- Waste storage/disposal
- Detector design and analysis
- Nuclear well logging
- Health physics & dosimetry
- Medical physics and radiotherapy
- Transmutation, activation, & burnup
- Aerospace applications
- Decontamination & decommissioning
- Nuclear safeguards

Portable to any computer

- Windows, Linux, Mac, Unix
- Multicore, clusters, netbooks, ASC, ...
- Parallel, scalable - MPI + threads
- Built-in plotting

Support

- Extensive V&V against experiments
- Web site, user groups, email forum
- Classes - 1 week, 6x / year

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Many Mission Examples



• Stockpile Stewardship

- Criticality Safety
- Radiography

• Nuclear regulation

- Verify requests from NRC & industry

• Nuclear reactor design & analysis

- Reactor physics analysis
- Verification/validation

• Threat reduction

- Urban consequences

• Non-proliferation

- Reactor actinide inventories
- Portal monitors
- Active interrogation
- Detectable Quantities of materials

• Medical & health physics

- Shielding design
- Radiology, radiation therapy
- Treatment planning

• Proton radiography simulation, for beams in the GeV range

- Experiments
- Simulation

• Benchmarking & data testing

- ENDF/B-VII data testing,

• Parallel calculations

- ASC teraflop systems
- Linux clusters

• Others...

- Fukushima reactor accident
- Oil well logging tool design
- Semiconductor radiation damage
- Radiography for BP oil well damage

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Nuclear Regulatory Commission Use of MCNP

mcnp Monte Carlo Codes
XCP-3, LANL

Criticality Safety:

- To assess the criticality safety of licensed facilities that handle fissionable materials.



Radiation Dosimetry:

- Assess planned and unplanned worker radiation exposures.
- Assess public exposure from planned licensing actions.

Medical:

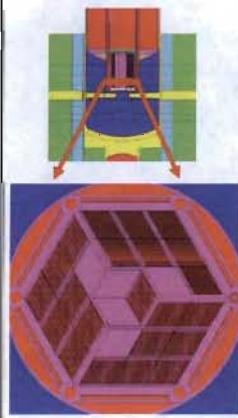
- To understand the radiation safety implications of using radiation in medical diagnosis and treatments.

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MCNP = Benchmark for Nuclear Reactor Design codes

mcnp Monte Carlo Codes
XCP-3, LANL

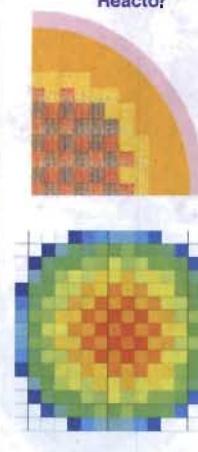
MIT Research Reactor



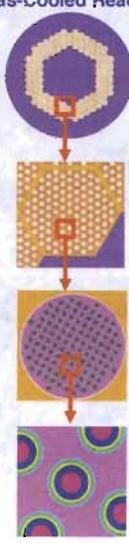
ATR Advanced Test Reactor



PWR Pressurized Water Reactor

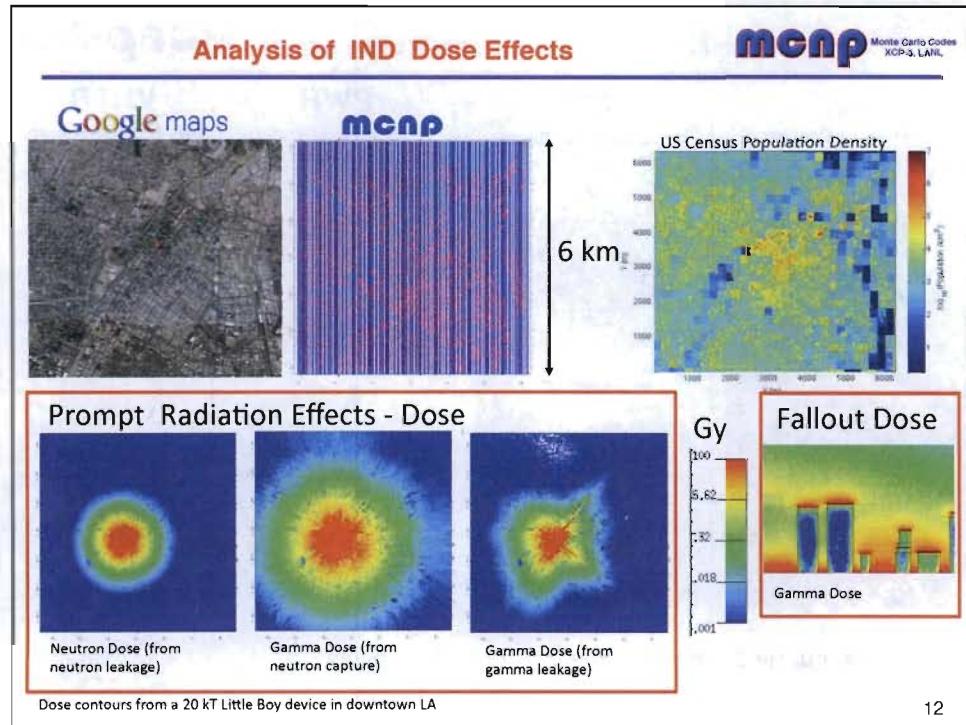
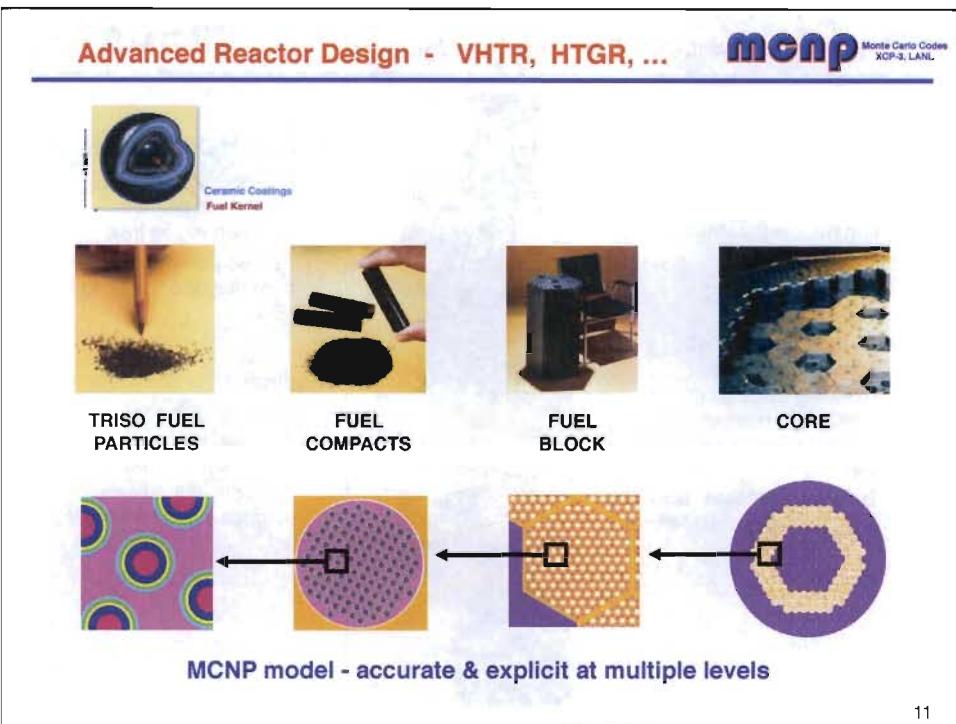


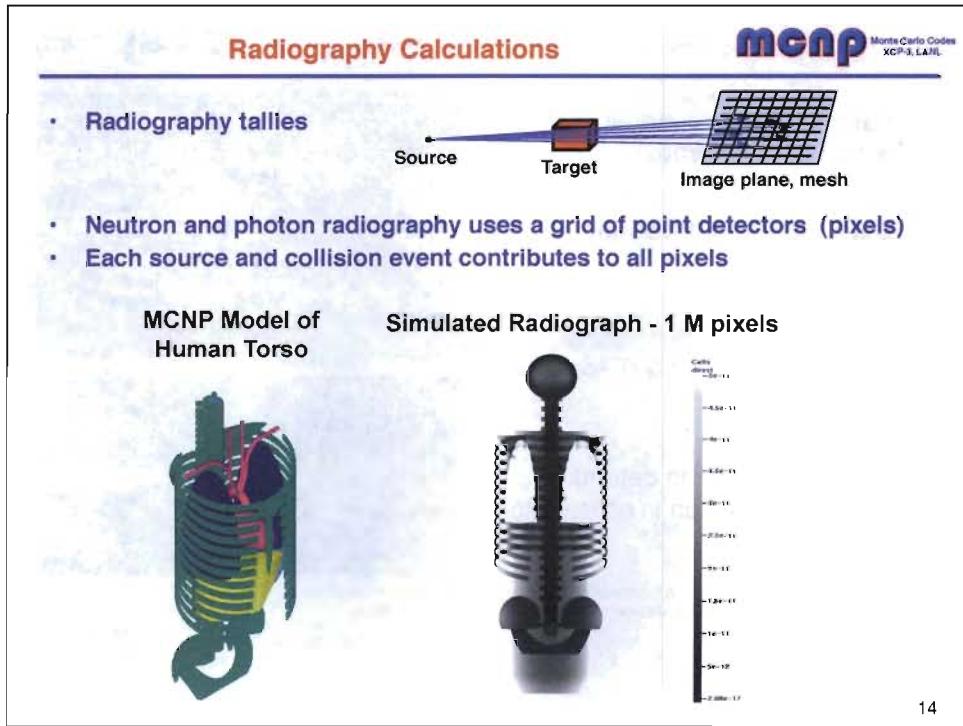
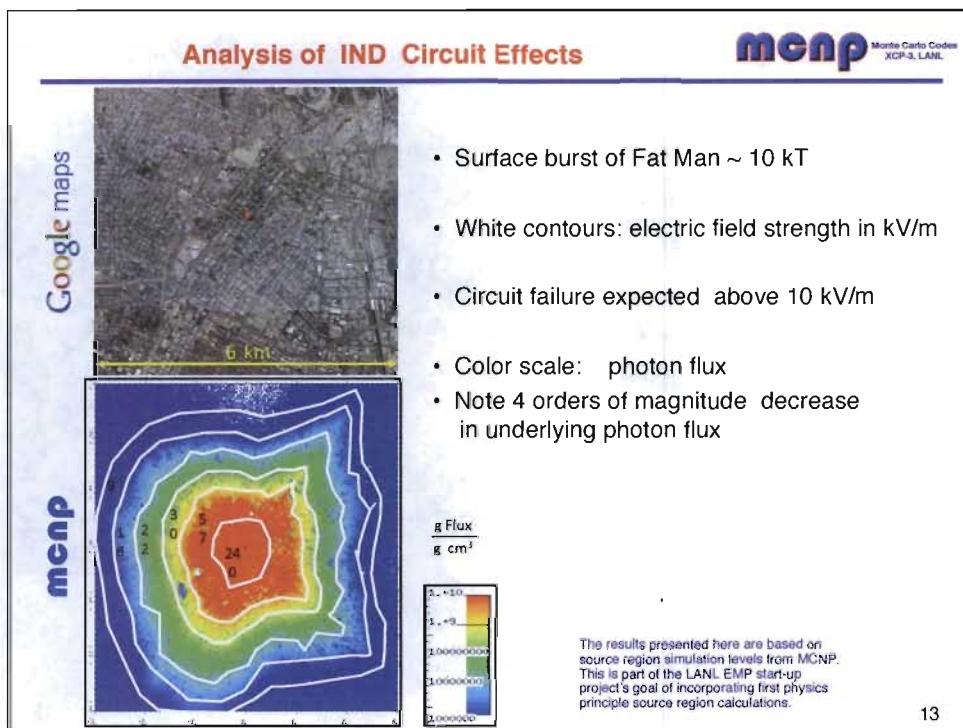
VHTR



- Accurate & explicit modeling at multiple levels
- Accurate continuous-energy physics & data

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MCNP is widely used for radiation cancer therapy research

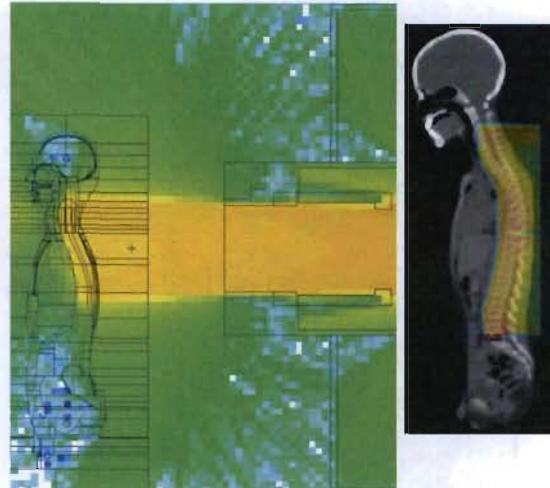
mcnp Monte Carlo Codes
XCP-3, LANL

The code is ideally suited for use in medical applications because of the accuracy of its physics models, the unique set of clinically relevant features, and the responsive support provided by the developers and the user community.

We used MCNPX to verify the Mass General Hospital Proton Center, and this information has gone into the design of the MDACC proton center and others, which are used to treat > 5K people a year.

Wayne Newhauser, Ph. D.
Dept of Radiation Physics

THE UNIVERSITY OF TEXAS
MDANDERSON
CANCER CENTER



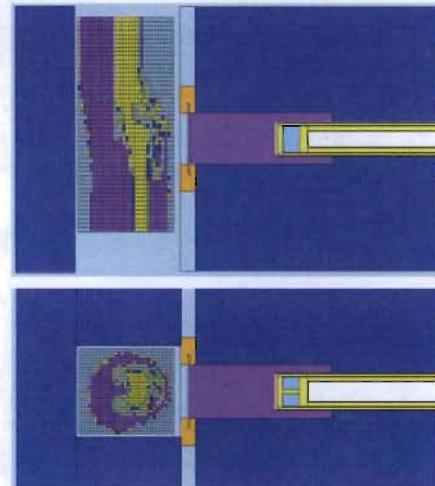
proton fluence and dose contours (arb units)

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Medical Physics - Dose Calculations

mcnp Monte Carlo Codes
XCP-3, LANL

- Patient-CT based model of **knee & end of accelerator**
- **Calculate dose throughout knee**
- Study impact of moderating/ shielding materials & B^{10} conc. in knee
- Need other code to determine neutron production in accelerator target



J. R. Albritton, "Analysis of the SERA treatment planning system and its use in boron neutron capture synovectomy," M. S. thesis, Massachusetts Institute of Technology, 2001.

Gierga DP, Yanch JC, Shefer RE, "An investigation of the feasibility of gadolinium for neutron capture synovectomy", Med Phys. 2000 Jul;27(7):1685-92.

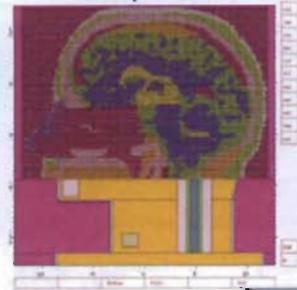
Pictures from
mcnp plotter

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Medical Physics – Phantoms & Voxel Models

mcnp Monte Carlo Codes
XCP-3, LANL

Zubal phantom



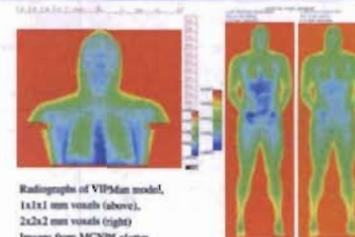
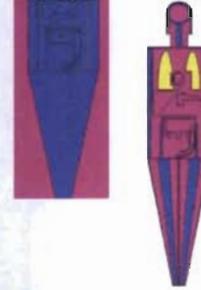
VIP Man



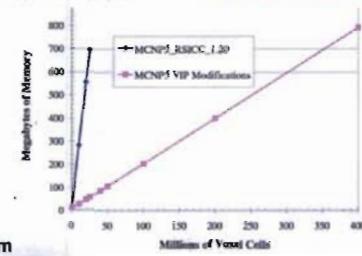
Yanch, MIT



ORNL



Radiographs of VIPMan model,
1x1 mm voxels (above),
2x2 mm voxels (right)
Images from MCNP5 plotter



Snyder head phantom



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Medical Physics - Treatment Planning

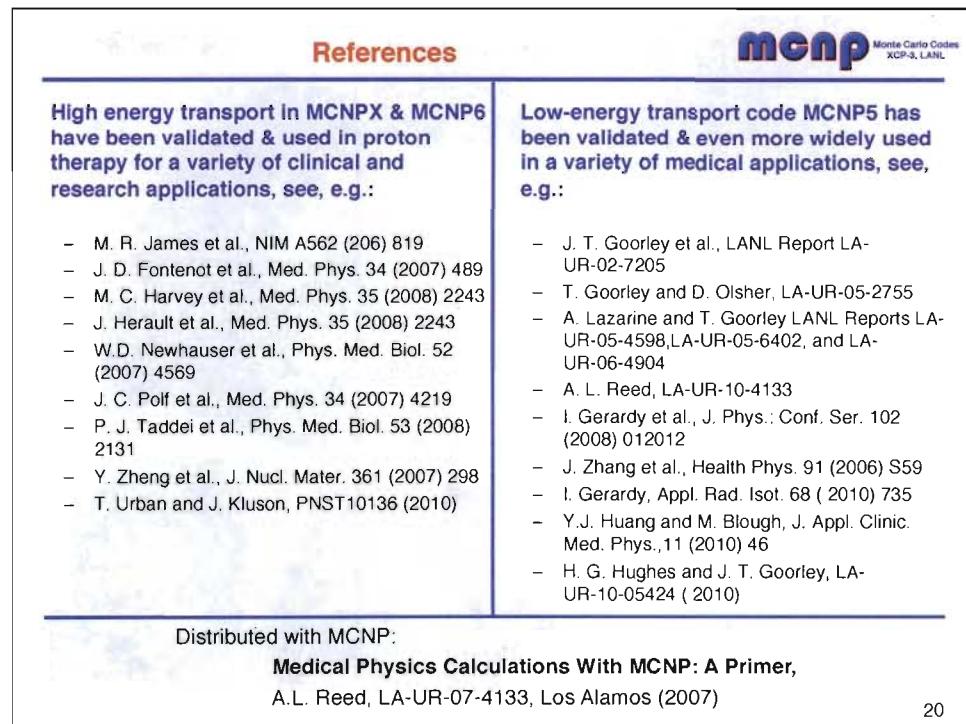
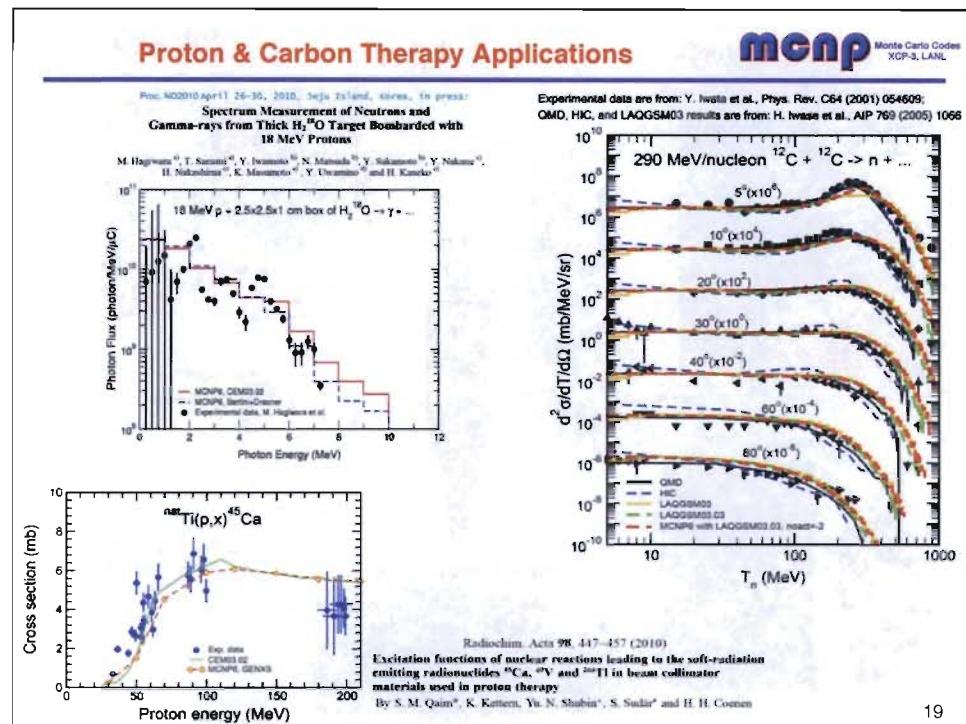
mcnp Monte Carlo Codes
XCP-3, LANL

MCNP6

- 3D unstructured mesh
- Embedded in 3D MCNP geometry
- Many applications
 - Radiation treatment planning
 - Linkage to Abaqus
- Under development



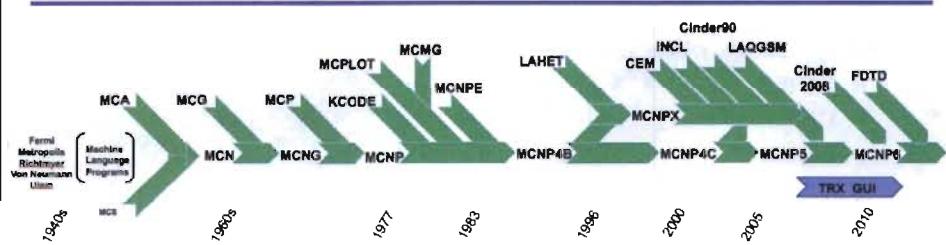
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MCNP6 Status

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MCNP6 Beta Release



- MCNP6 – beta release sent to RSICC for a limited set of beta testers
- MCNP6 – full release by RSICC expected in 2012
- Culminates 5 years of effort combining all features of MCNPX-2.7.0 into MCNP5
- Both MCNP5 & MCNPX are now frozen - future development will occur in MCNP6



Support from DOE/NNSA, DOE, DoD,
DRTA, DHS/DNDO, NASA, & others

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Current & Future MCNP6 Efforts



The LANL MCNP6 team has more than 12 full time and 5 part time staff working on the following:

- **Improved Physics**
 - Incorporate new INCL, add delta rays, improve stopping power, add Rutherford scattering, allow particle to pick up charge as they slow down
- **Improved Software parallelism**
 - to be able to utilize >10K processors w/ mpi, R&D into Cray Fortran
- **Improved Delayed Particle Emissions**
 - better energy and angle correlations, beta and alpha emissions
- **Efforts for EMP**
 - Adding Electric Fields, Improved magnetic fields, specialized tallies
- **Integration of Unstructured Mesh**
 - work with weight windows mesh, charged particle tracking
- **Optical Light**
 - refraction, reflection, Cherenkov radiation
- **Moving Objects**
 - Realistic simulation of moving vehicles
- **Sensitivity and Uncertainty**
- **Automatic Weight Windows Generation**
 - from SN calculations – LANL's PARTISN.

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MCNP contains a lot of physics



- **Incorporates other codes as libraries:**

– LAHET	high energy transport	LANL
– CEM	high energy transport	LANL
– LAQGSM	high energy transport	LANL
– CINDER	unstable nuclei database	LANL
– ITS	electron transport	SNL
– MARS	high energy transport	FNAL
– HETC	high energy transport	ORNL
- **Utilizes Nuclear and Atomic Data**
 - LANL, LLNL, BNL, EU, Japan
- **Large energy range (eV – 100s of GeV)**

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MCNP Physics

mcnp Monte Carlo Codes XCP-3, LANL

- MCNP is physics rich – try to use best data, models, & theory

	Photons	Electrons	Neutrons	Protons	Photo-nuclear	mPKn, etc.	Light Ions	Heavy Ions
1 TeV			Quantum Models					
1 GeV			Mixing					
1 MeV			Models - INC, Pre-equilibrium, Evaporation models					
1 KeV		Tables			Tables or Models			
1 eV								
Thermal								

- Recent physics improvements include:
 - Photon induced fission multiplicity
 - Characteristic muonic X-rays
 - Exact delayed gamma emissions
 - Visible light
 - Improved photoatomic form factors
 - Upgrades to CEM & LAQGSM 3.03
 - GEF photofission yield

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MCNP6 Status

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- MCNP6 contains:
 - MCNP6 = development version of MCNP at LANL, since 2004
 - Includes:
 - All MCNP5-1.60 capabilities (mpi + threads)
 - High energy protons & magnetic fields, for proton radiography
 - All MCNPX 2.7.D capabilities (mpi)
 - CINDER 2010 decay & depletion
 - New unstructured mesh, for linking with ABAQUS
 - New structured mesh, for linking with PARTISN
 - Adjoint-weighted perturbation estimators
- MCNP6 in (very) limited beta release to outside LANL
 - Recipients are active collaborators and sponsors
 - Full beta access within LANL and LLNL

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MCNP6 Status

mcnp Monte Carlo Codes
XCP-3, LANL

- **Active Validation Efforts**
 - Comparisons with experiments included in test suites
 - High energy proton, heavy ion interactions
 - Delayed photon and neutron spectra
 - Subcritical multiplication
 - Expanded criticality suite (119 problems)
 - Perturbation verification suite
 - Kobayashi benchmarks – streaming through ducts & voids
 - Reactor kinetics parameter benchmarks
 - Production / depletion (CINDER) soon
- **Nightly Regression Test suites**
 - 3 platforms (Linux 32, Linux 64, Windows 64)
 - 5 compilers (Intel 10+11, PGI 7, Pathscale 3, gfortran)
 - Serial, mpi, omp, mip+omp
 - Array bounds checking
 - 875 problem input files
 - Total: 10,000 runs each night

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MCNP6 Status

mcnp Monte Carlo Codes
XCP-3, LANL

- MCNP & MCNPX teams have adopted MCNP6 as the base for all future development
- To go from Beta release to Production release:
 - Assurance of reliability and accuracy for criticality
 - Assurance of reliability and accuracy for other apps
 - Comparable performance
 - Complete documentation
- Future Work
 - Cleanup Style
 - Remove duplicate features (input files backwards compatible)
 - Extend parallel threading capability to new features
 - New Features
- General release through RSICC
 - 2012

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Proton Radiography

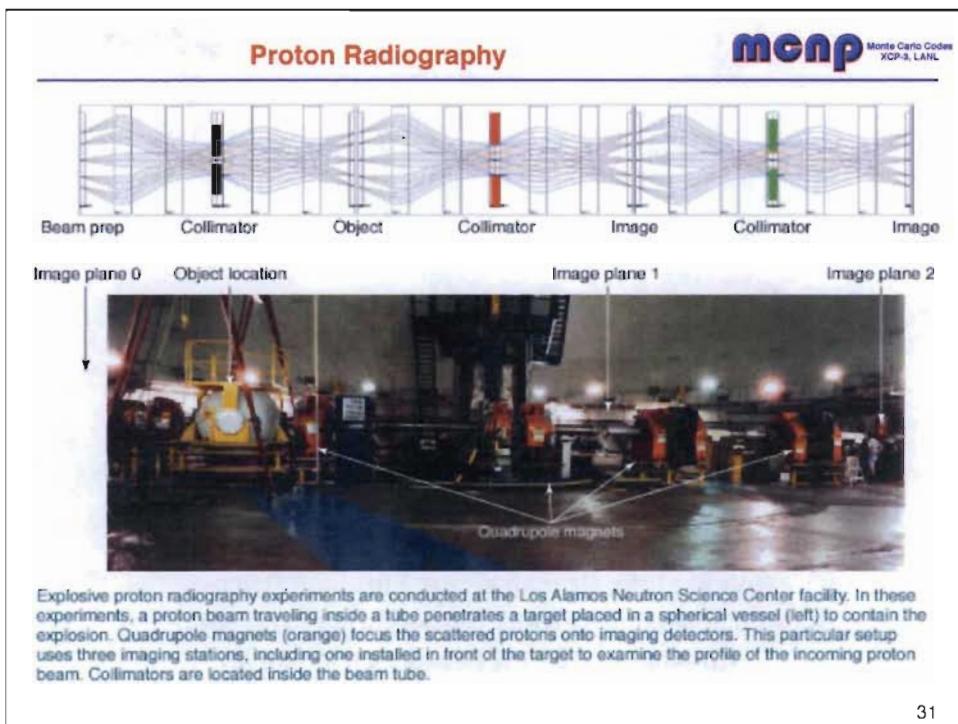
Richard Prael, Grady Hughes, John Zumbro, John Sarracino,
Jeff Bull, Lon-Chang Liu, Stepan Mashnik, Arnold Sierk,
Forrest Brown, Tim Goorley, Jeremy Sweezy,
Robert Little, Morgan White, Elizabeth Selcow,
Nikolai Mokhov (FNAL), Sergei Striganov (FNAL),
Konstantin Gudima (Acad. Sci. Moldova)

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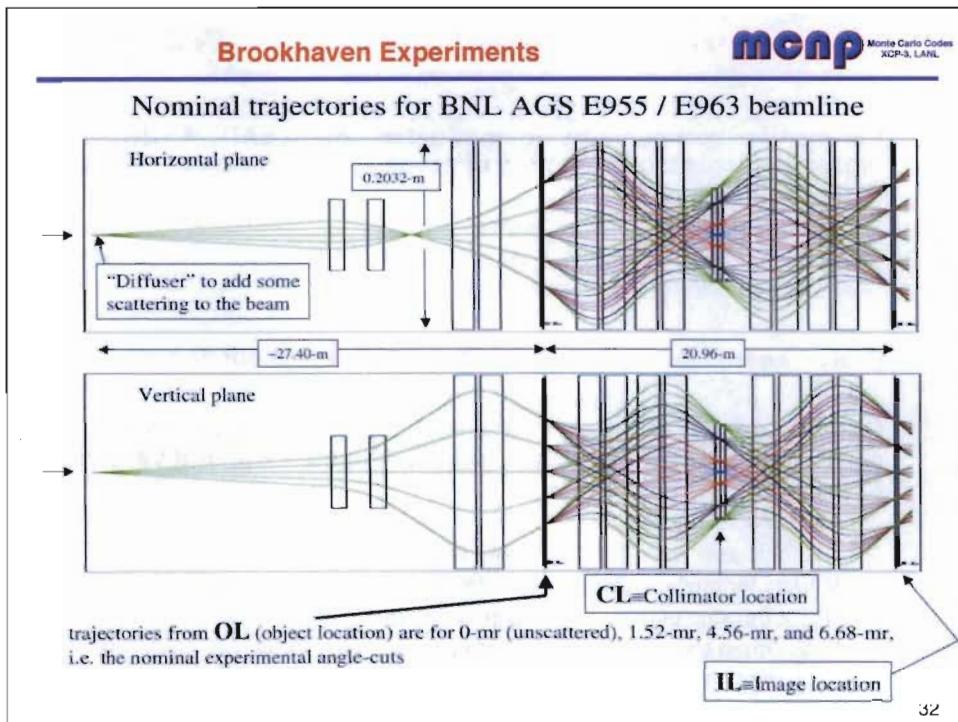
Proton Radiography

- For many experiments being conducted now at LANL & BNL, high-energy proton beams are directed at test objects to produce radiographic images
 - LANL: 800 MeV proton beams
 - BNL: 24 GeV proton beams
 - Proposed: 50 GeV proton beams
- Proton beams are collimated & focused by magnetic lenses
- Both the design of the experiments & analysis of results are carried out using MCNP6, the latest LANL development version of MCNP
 - All MCNP5 features plus:
 - Continuous-energy proton physics up to 50 GeV
 - Models for multiple Coulomb scatter, nuclear elastic scatter, etc.
 - Direct tracking of protons through magnetic fields
 - COSY-map tracking of protons through magnetic fields
 - Many additional particle types being added to account for background

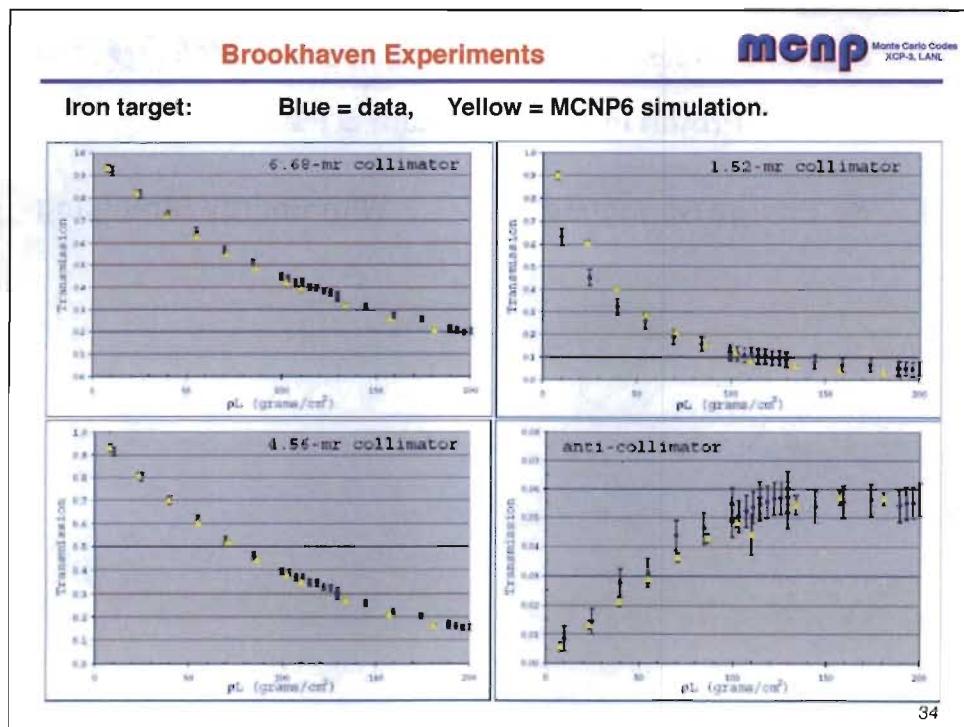
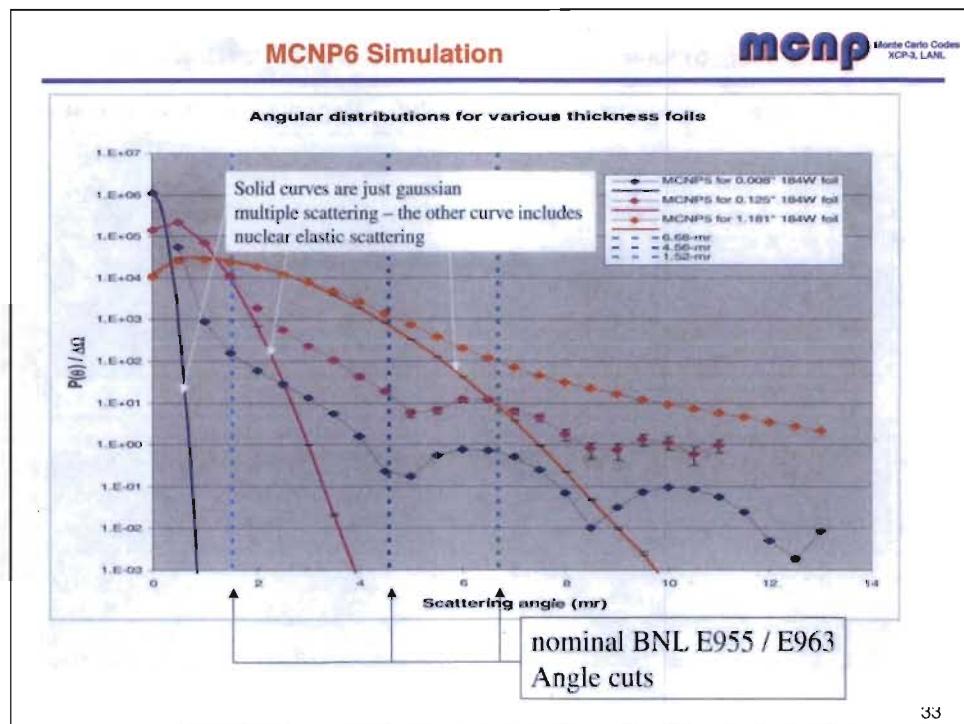
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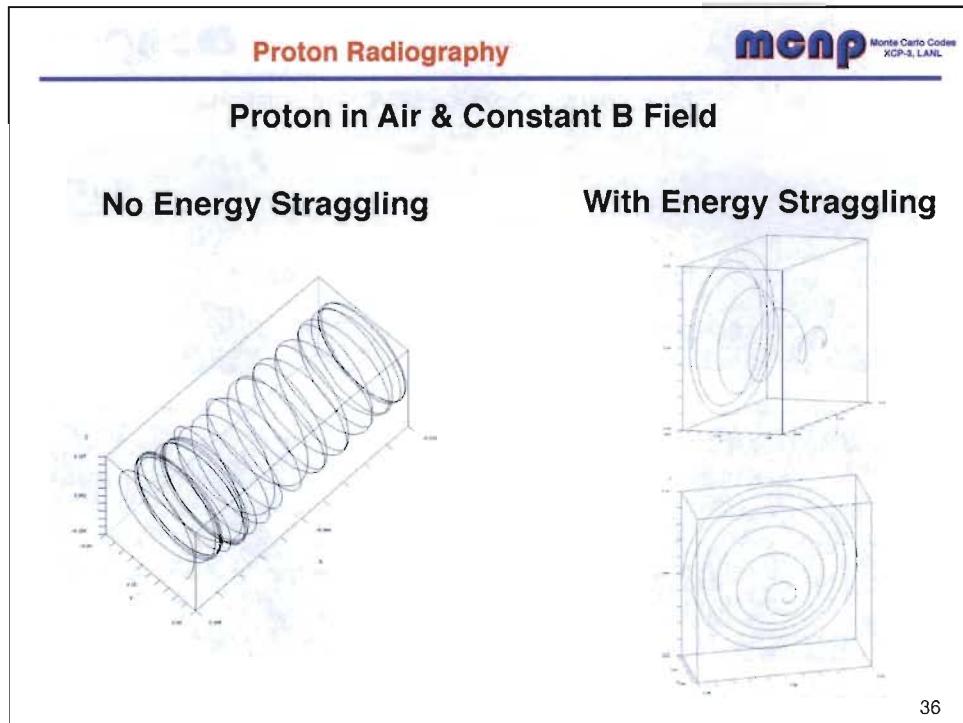
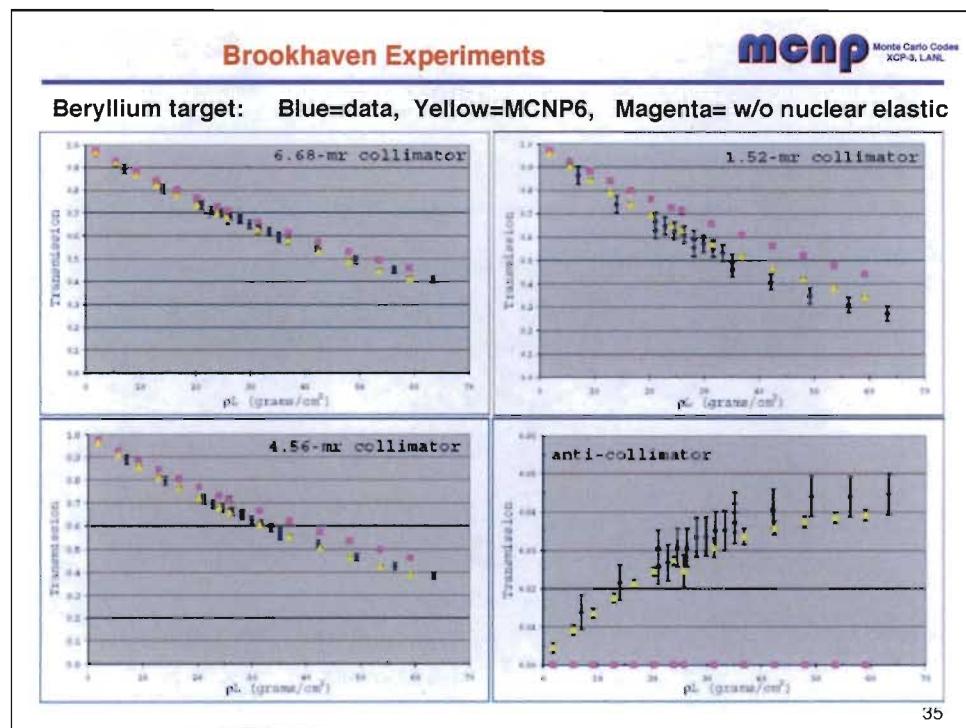


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Parallel Monte Carlo

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Trends in Computing Technology

- **Commodity chips**
 - Microprocessor speed → ~2x gain / 18 months
 - Memory size → ~2x gain / 18 months
 - Memory latency → ~ no change (getting worse)
- **High-end scientific computing**
 - Key driver (or limit) → **economics**: mass production of desktop PCs & commercial servers
 - Architecture → **clusters**: with small/moderate number of commodity microprocessors on each node
multicore: multiple CPUs per processor permits threading within each node processor
- **Operating systems**
 - Desktop & server → Windows, Linux
 - Supercomputers → Unix, Linux

CPU performance on supercomputer → same as desktop PC

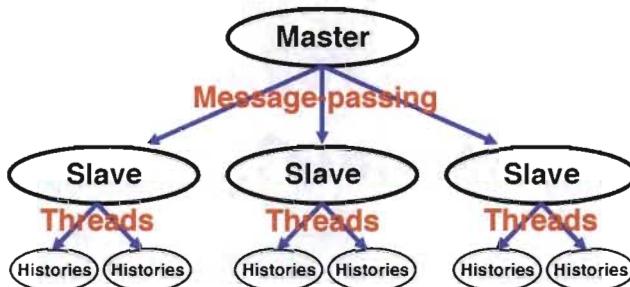
High-performance scientific computing → parallel computing

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Hierarchical Parallelism

mcnp Monte Carlo Codes
XCP-3, LANL

- For clustered SMPs,
 - Use message-passing to distribute work among slaves ("boxes")
 - Use threading to distribute histories among individual processors on box

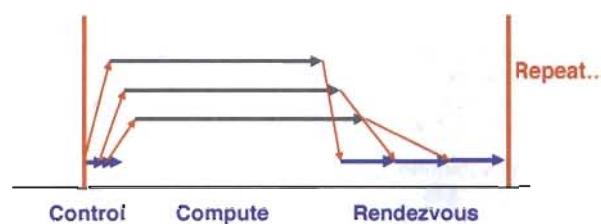
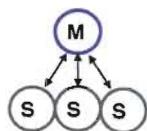


- Only the master thread on each slave uses MPI send/recv's
- Threads on each slave share memory

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Fault Tolerance

mcnp Monte Carlo Codes
XCP-3, LANL



- For efficiency, want $(\text{compute time}) \gg (\text{rendezvous time})$
 - Compute time: Proportional to #histories/task
 - Rendezvous time: Depends on amount of tally data & latency+bandwidth for message-passing

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Load Balancing & Fault Tolerance

mcnp Monte Carlo Codes XCP-3, LANL

- Load balancing: Self-scheduling of histories on slaves
- Fault tolerance: Periodic rendezvous to save restart files
- Parallel efficiency: [compute time] / [compute + rendezvous time]

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Parallel MC Performance Scaling

mcnp Monte Carlo Codes XCP-3, LANL

- Scaling models, for master/slave with serial rendezvous
 - "fixed" = constant number of histories/rendezvous, M (constant work)
 - "scaled" = M histories/slave per rendezvous, NM total (constant time)

Histories/rendezvous	Speedup	
fixed	$S = N / (1 + cN^2)$	
scaled	$S = N / (1 + cN)$	

N = number of slaves
 $c = (s + L/r) / T_1$

$T_1 \sim M$, more histories/rendezvous \rightarrow larger T_1 , smaller c
 $S+L/r$, fixed, determined by number of tallies,

As $M \rightarrow \infty$, $c \rightarrow 0$, $S \rightarrow N$ (limit for 1 rendezvous)

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DOE Advanced Simulation & Computing – ASC **mcnp** Monte Carlo Codes XCP-3, LANL



Blue Mountain – 3 TeraOps
(R.I.P.)



Q – 20 TeraOps
(R.I.P.)



Lightning – 30 TeraOps

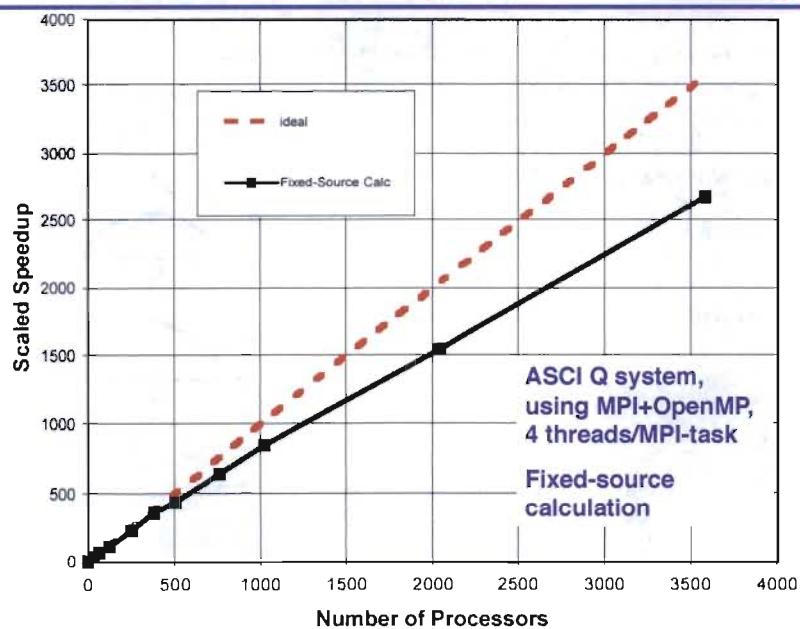


Roadrunner – 1.3
PetaOps
[with Cell processors]

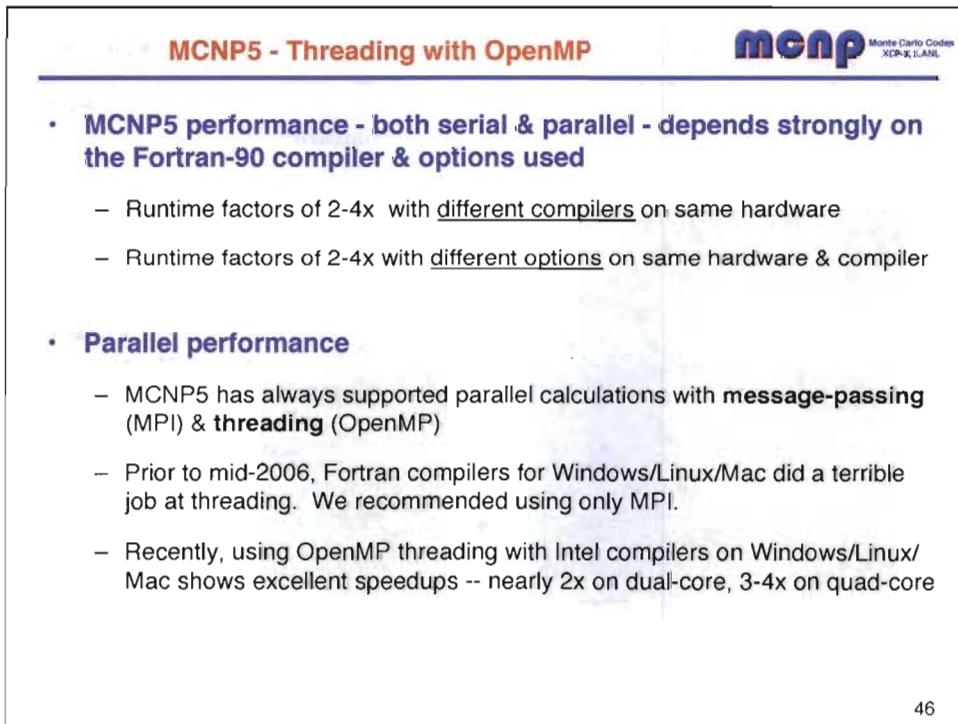
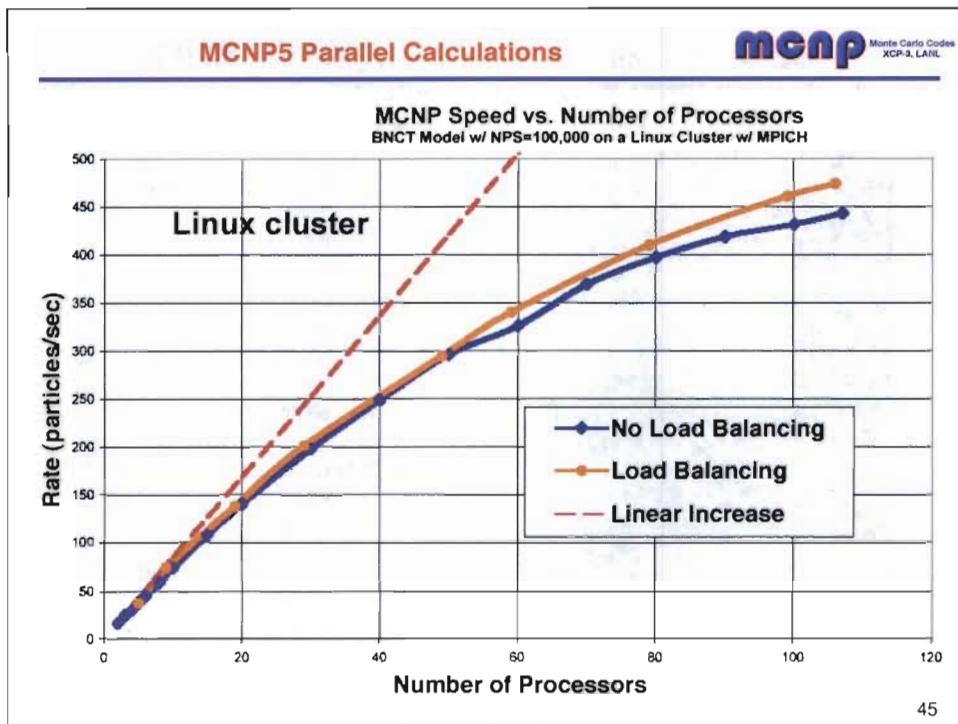
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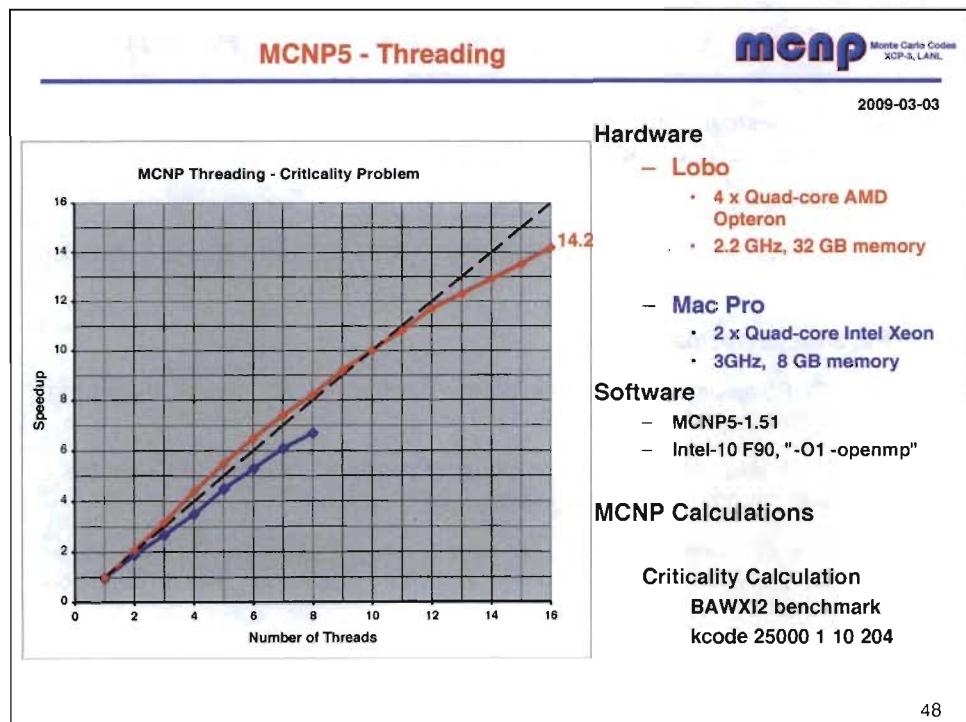
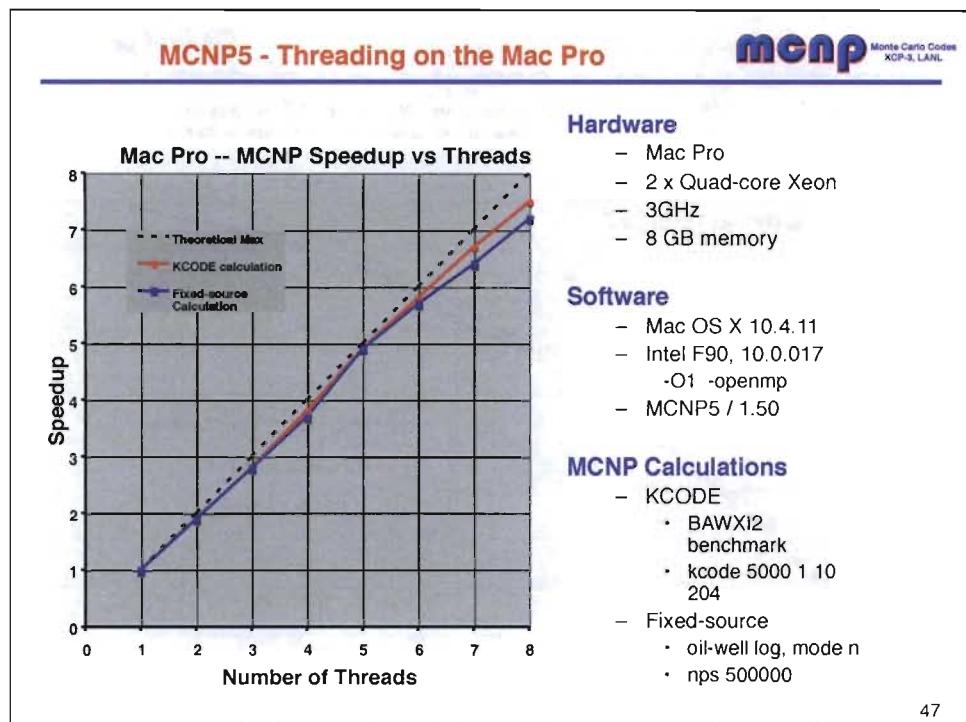
MCNP5 Parallel Scaled Speedup

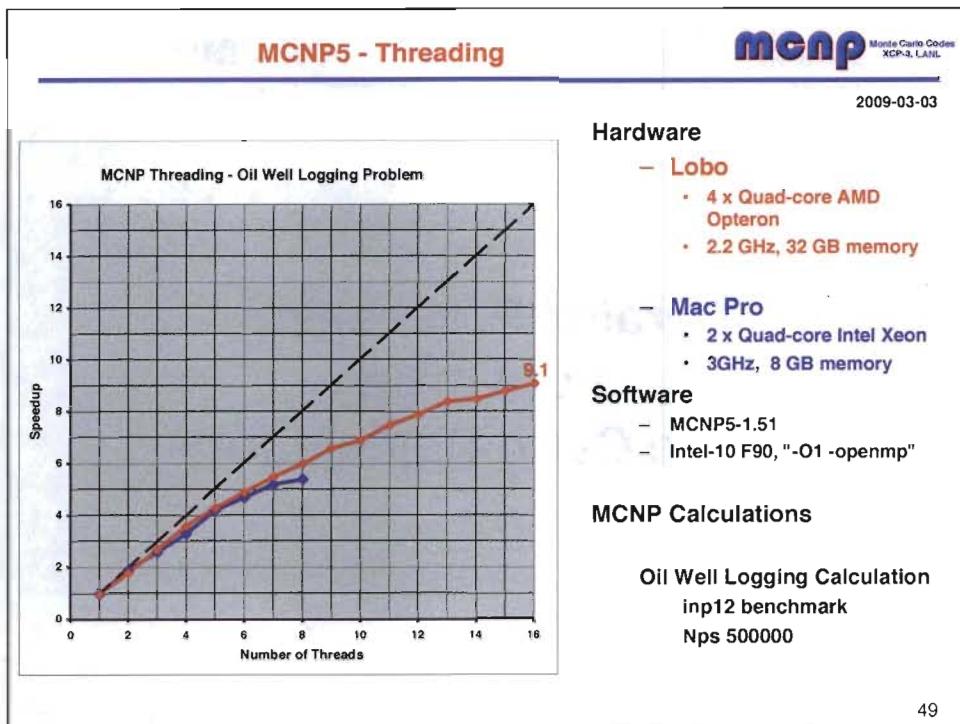
mcnp Monte Carlo Codes XCP-3, LANL



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Parallel MC Summary

mcnp Monte Carlo Codes
XCP-3, LANL

- **Master/slave algorithms work well**
 - Load-balancing: Self-scheduling
 - Fault-tolerance: Periodic rendezvous
 - Random numbers: Easy, with LCG & fast skip-ahead algorithm
 - Tallies: Use OpenMP "critical sections"
 - Scaling: Simple model, more histories/slave + fewer rendezvous
 - Hierarchical: Master/slave MPI, OpenMP threaded slaves
 - Portability: MPI/OpenMP, clusters of anything
- **Remaining difficulties**
 - **Memory size:** Entire problem must fit on each slave
 - Domain-decomposition has had limited success
 - Should be OK for reactor problems
 - May not scale well for shielding or time-dependent problems
 - For general 3D geometry, effective domain-decomposition is unsolved problem
 - Random access to memory distributed across nodes gives huge slowdown
 - May need functional parallelism with "data servers"

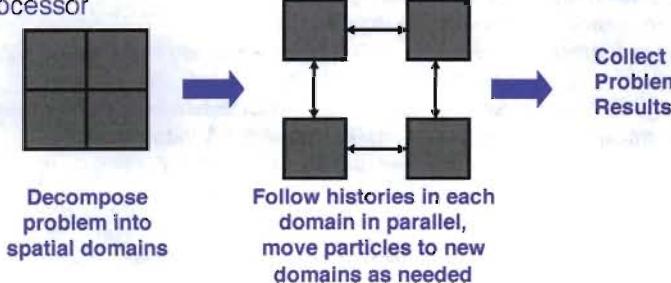
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Parallel Processing For Large Monte Carlo Calculations

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Domain Decomposition

If a Monte Carlo problem is too large to fit into memory of a single processor

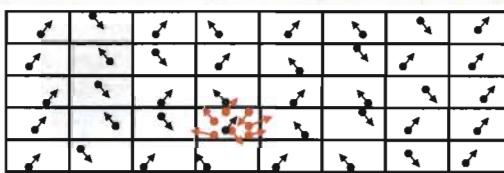


- Need periodic synchronization to interchange particles among nodes
- Use message-passing (MPI) to interchange particles

→ Domain decomposition is often used when the entire problem will not fit in the memory of a single SMP node

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- **Inherent parallelism is on particles**
 - Scales well for all problems
- **Domain decomposition**
 - Spatial domains on different processors
 - Scales OK for Keff criticality calculations, where particle distribution among domains is roughly uniform
 - Does **not** scale for time-dependent problems due to severe load imbalances among domains
- **Domain decomposition - scaling with N processors**
 - Best: performance $\sim N$ (uniform distribution of particles)
 - Worst: performance ~ 1 (localized distribution of particles)



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- Data is distributed by domain decomposition, but parallelism is on particles
- Solution ?

Parallel on particles + distributed data

- **Particle parallelism + Data Decomposition**
 - Existing parallel algorithm for particles
 - Distribute data among processor nodes
 - Fetch the data to the particles as needed (dynamic)
 - Essentially same approach as used many years ago for CDC (LCM) or CRAY (SSD) machines
 - Scales well for all problems (but slower)

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Parallel Monte Carlo

mcnp Monte Carlo Codes
XCP-3, LANL

- Particle parallelism + data decomposition -- logical view:

Parallel Calculation

Master Process

Particle Node

Particle Node

Particle Node

Particle Node

Particle Node

Data Layer

Data Node

Data Node

Data Node

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Parallel Monte Carlo

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- Particle parallelism + data decomposition

Entire physical problem

Local copies of data for particle neighborhood

Particle Node

Particle Node

Data Node

Data Node

Data Node

Data Node

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- **History modifications for data decomposition**

```
source
```

```
while wgt > cutoff
```

```
    compute distances & keep minimum:
```

```
    dist-to-boundary
```

```
    dist-to-time-cutoff
```

```
    dist-to-collision
```

```
    dist-to-data-domain-boundary
```

```
    move particle
```

```
    pathlength tallies
```

```
    if distance == dist-to-data-domain-boundary
        fetch new data
```

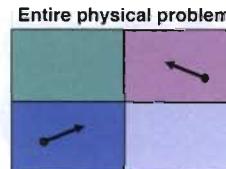
```
    collision physics
```

```
    roulette & split
```

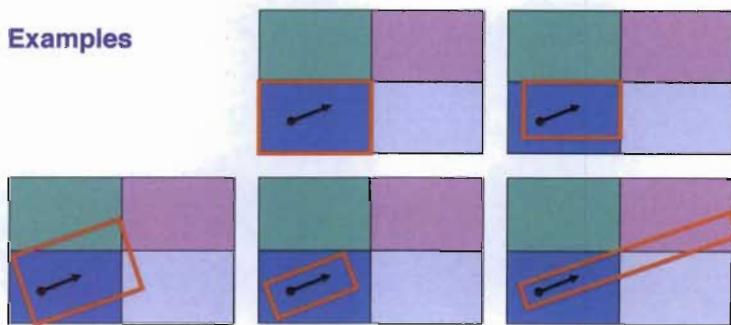
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- **Data windows & algorithm tuning**

- Defining the "particle neighborhood" is an art
- Anticipating the flight path can guide the pre-fetching of blocks of data
- Tuning parameters:
 - How much data to fetch ?
 - Data extent vs. particle direction ?



- **Examples**



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For Monte Carlo problems which can fit in memory:

- Concurrent scalar jobs - ideal for Linux clusters
- Master/slave parallel algorithm (replication) works well
 - Load-balancing: Self-scheduling
 - Fault-tolerance: Periodic rendezvous
 - Random numbers: Easy, with LCG & fast skip-ahead algorithm
 - Tallies: Use OpenMP "critical sections"
 - Scaling: Simple model, more histories/slave + fewer rendezvous
 - Hierarchical: Master/slave MPI, OpenMP threaded slaves
 - Portability: MPI/OpenMP, clusters of anything

For Monte Carlo problems too large to fit in memory:

- Spatial domain decomposition (with some replication) can work for some problems
- Particle parallelism + data decomposition is a promising approach which should scale for all problems