

Order-of-Convergence Study of a Condensed-History Algorithm Implementation

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Outline

- **Preliminaries**

- Condensed History and Pathlength Convergence
- Test Problem (albedo)
- Issues

- **Assessing Order of Convergence**

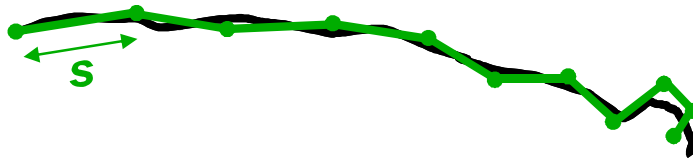
- Procedure (using Monte Carlo uncertainties)
- Results for End-Hinge for Modified ITS

- **Simplified-Physics problem (albedo)**

- Semi-analytic solution
- Results for End-Hinge and Random-Hinge

- **Conclusions**

Condensed-History Algorithm and PathLength Convergence



Focus on Angular Scattering and Transport

- Sample accumulated effects over (*pre-determined*) pathlengths

- “Transport-mechanics”:

- Hinge at end
error $O(s)$
- Random Hinge
error $O(s^2)$

- Other aspects of ITS remain unchanged

- Steps (for energy loss)
- Secondaries

- Accumulated deflections given by Goudsmit-Saunderson:

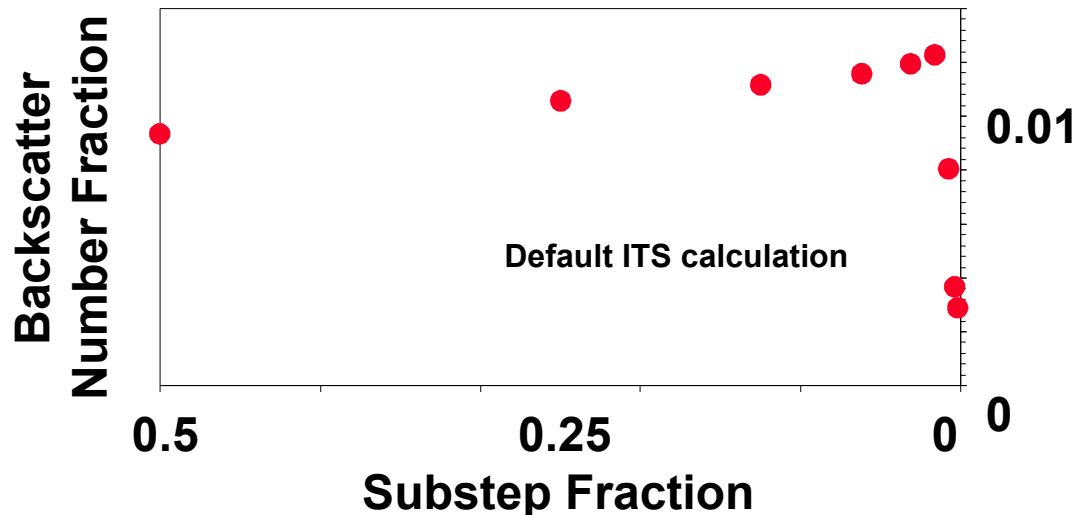
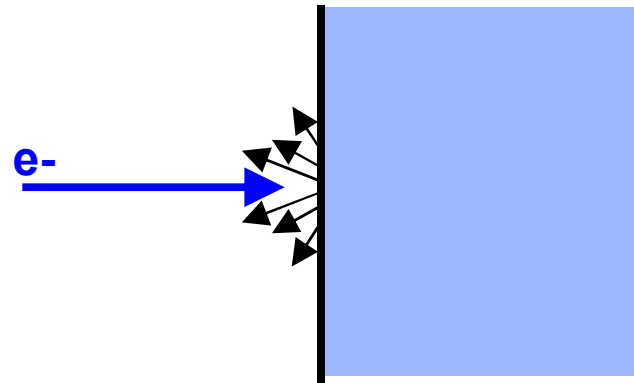
$$\frac{dP_{GS}}{d\Omega}(\mu, s) = \sum_{L=0}^{\infty} \frac{2L+1}{2} e^{-sG_L} P_L(\mu)$$

with Transport Moments:

$$G_L = \int_{-1}^1 \frac{d\sigma}{d\mu} [1 - P_L(\mu)] d\mu$$

Test Problem: Albedo Number Fraction

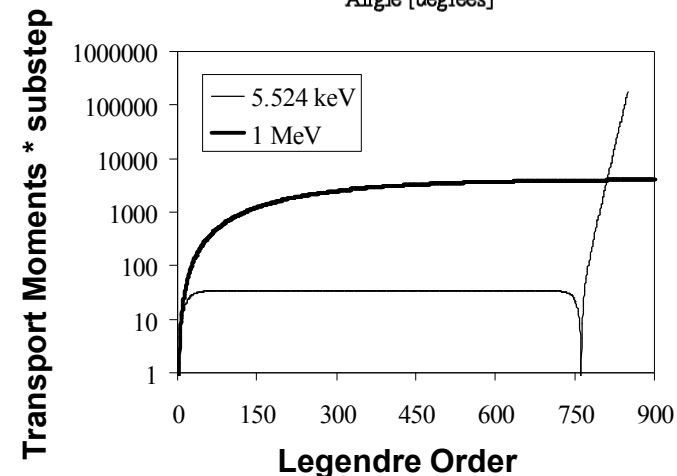
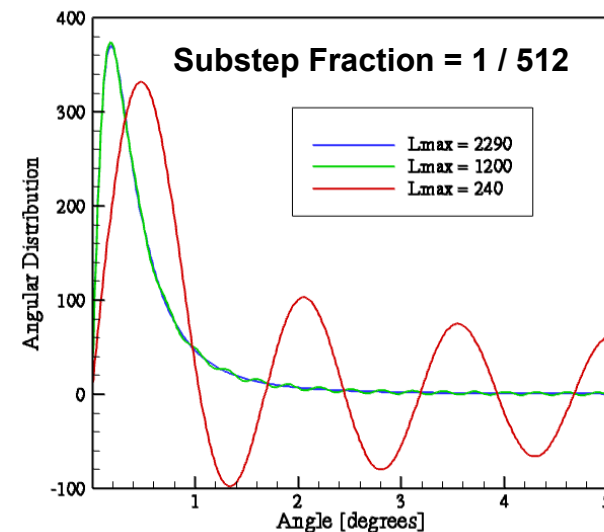
- Normally incident electrons on thick slab (1D)
- Calculate total number of reflected electrons (albedo) (*minimal use of boundary-crossing logic*)
- Particulars for this talk:
1-MeV electrons on Be



Failure of substep convergence

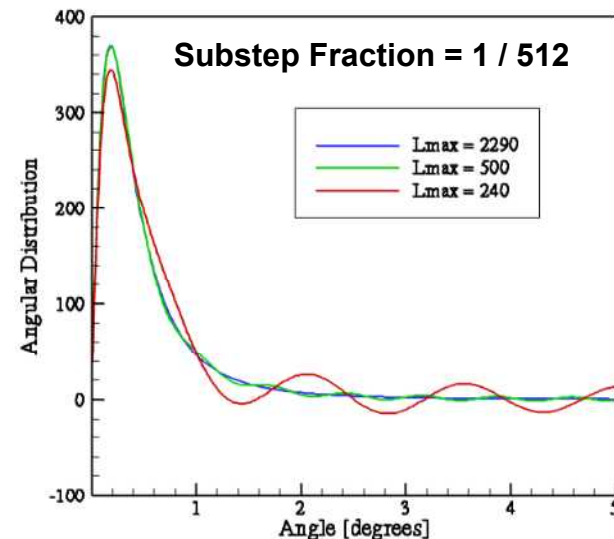
Culprit: Angular Representation

- **Too few terms in Legendre expansion**
 - Historical prescription is used to determine number of terms (also use of forward or reverse forms)
 - » Never exceeds 240
 - Unstable transport-moment recurrence relations used
- **Histogram representation**
 - Need greater resolution at small angles for small substeps (*addressed through input*)
- **Modified code:**
 - Increased L_{\max}
 - Screened-Mott xs only
 - Forward recurrence only
 - Used energy at start of substep



Potential Convergence Acceleration

- **Berger&Wang (1988)** indicated improved convergence for small substep sizes may be obtained by first separately evaluating:
 - Uncollided
 - First collided
- For this study, the “convergence” criteria is actually on the transport moments themselves
 - Will be moved to attribute of angular representation - i.e., integration of histogram bin



Procedure: Minimizing Chi-squared

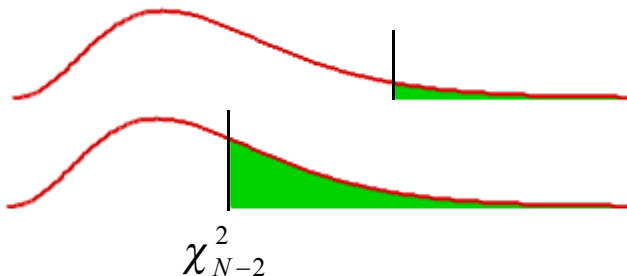
- Need parameterized expression for fit in asymptotic region (based on theory)

$$y = b + a s^M$$

- Determine parameters from minimizing a χ^2_{N-2} statistic using the Monte Carlo results $\{(y_i, \sigma_i)\}$

$$\chi^2_{N-2} = \sum_{i=1}^N \left(\frac{y - y_i}{\sigma_i} \right)^2$$

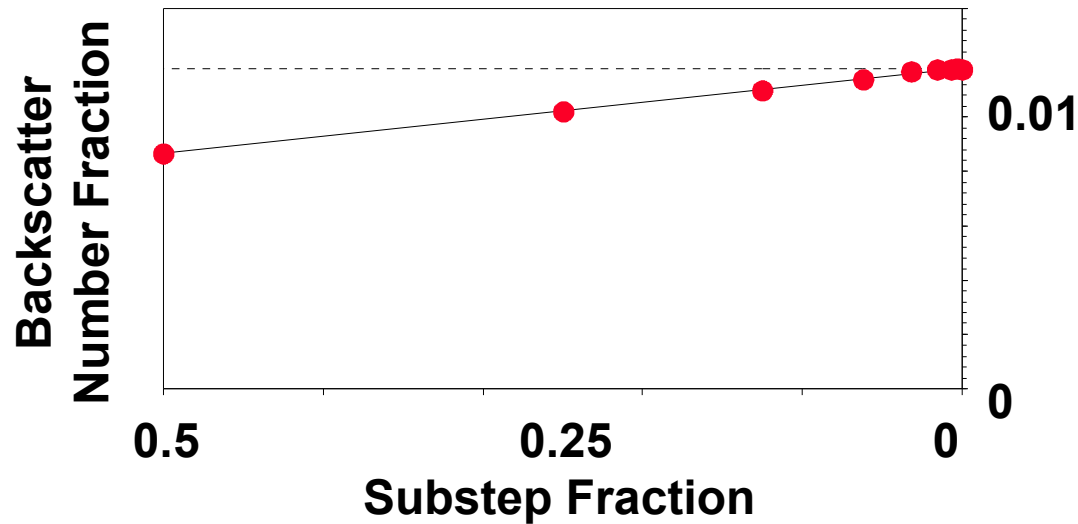
- Evaluate q-value of χ^2_{N-2} to determine goodness of the fit.



$$q.value(\chi^2_{N-2}) < 0.05 \Rightarrow \text{👎}$$

$$q.value(\chi^2_{N-2}) > 0.05 \Rightarrow \text{👍}$$

Results modified ITS



	Results	Uncertainty
Intercept	$1.179 \cdot 10^{-2}$	$1.216 \cdot 10^{-5}$
Slope	$-6.274 \cdot 10^{-3}$	$6.442 \cdot 10^{-5}$

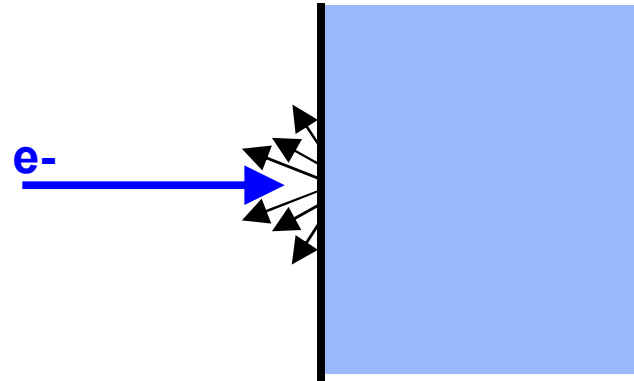
$$\chi^2_{N-2} = 8.816$$

$$q.value(\chi^2_{N-2}) = 0.358$$



Modified Test Problem: Classical Albedo Number Fraction

- To simplify implementation of random hinge within ITS, a simpler problem was used
- Reduced physics:
 - Isotropic elastic scattering
 - Absorption added
 - Nothing else (no energy loss, no secondaries)
- Calculate total number of reflected electrons (albedo) (*minimal use of boundary-crossing logic*)
- *Semi-analytic* solution is available



- Particulars for this talk:
 - Default substep length has about 15 collisions on average
 - Ratio of absorption to total cross section $\sim 10^{-5}$



Evaluation of Semi-analytic Solution

- The semi-analytic solution for the albedo (current) is

$$y = \frac{c}{2} \mu_0 H(\mu_0) \int_0^1 \frac{\mu H(\mu)}{\mu + \mu_0} d\mu$$

where $\mu_0 = 1$
 $c = \sigma_{SCATT} / \sigma_{TOTAL}$

- $H(\mu)$ is the “Chandrasekhar H function”
(defined through an integral equation)

Used Ganapol’s procedure with

- Quad precision
 - Quadrature order 40, 64 or 100
 - Iteration convergence 1.E-08
- To evaluate the albedo integral, we used quadrature of the same order, or a 15000-point trapezoid rule, also in quad precision

Results

- End Hinge:

$$N=5$$

$$\chi^2_{N-2} = 3.00$$

$$q.value(\chi^2_{N-2}) = 0.391$$

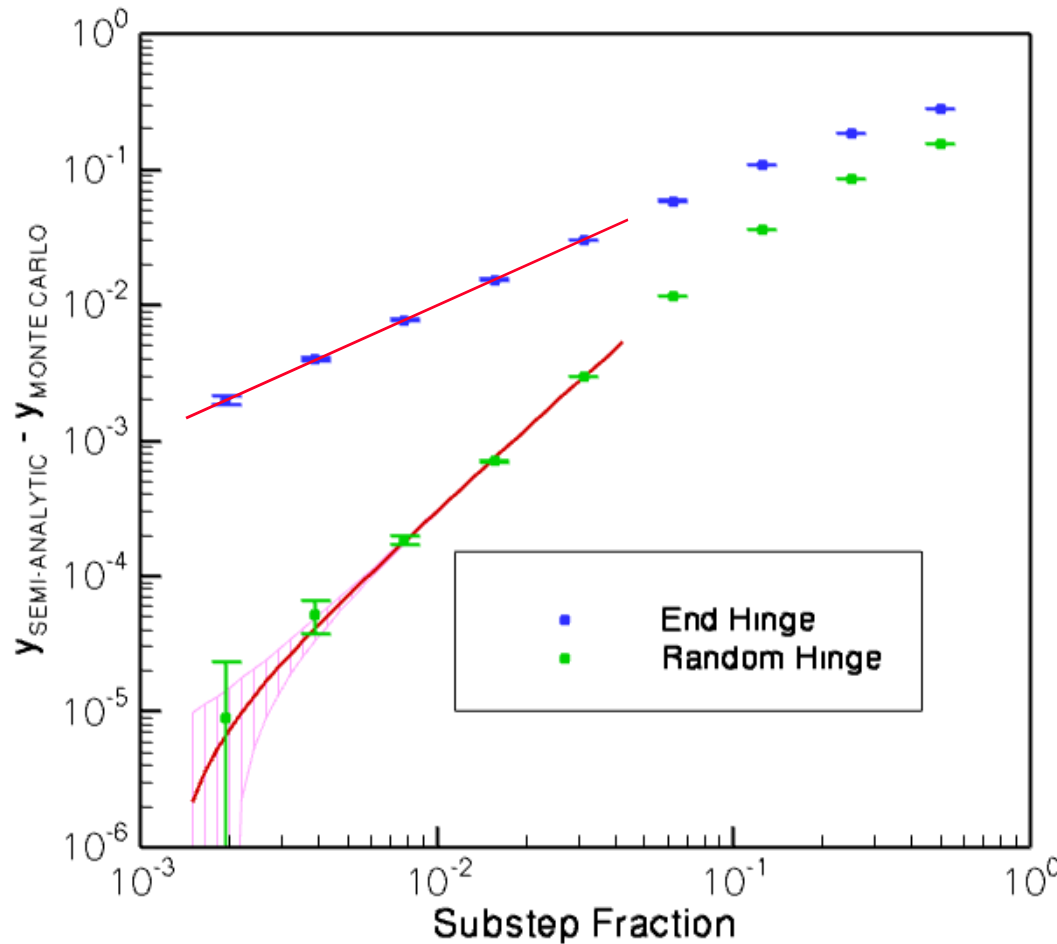


- Random Hinge:

$$N=5$$

$$\chi^2_{N-2} = 3.10$$

$$q.value(\chi^2_{N-2}) = 0.376$$





Conclusions

- **Demonstrated procedure for verifying order-of-convergence testing for condensed-history Monte Carlo**
- **Revealed that the number of terms in multiple-scattering angular distribution is inadequate in ITS for very small substep sizes**
- **Gained a better appreciation for “semi-analytic” solutions**
- **Can only conclude whether results are statistically consistent with model**