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A New Method of Sampling the  
Klein-Nishina Probability Distribution  
for All Incident Photon Energies  
Above 1 keV



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ON A NEW METHOD OF SAMPLING THE KLEIN-NISHINA PROBABILITY  
DISTRIBUTION FOR ALL INCIDENT PHOTON ENERGIES ABOVE 1 keV

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ABSTRACT

A Monte Carlo method is given for accurate determination of scattered photon energy in the distribution required by the Klein-Nishina cross section for Compton collisions. The relative error does not exceed 2.2% for all incident energies above 1 keV.

I. INTRODUCTION

In the Compton scattering of a photon of energy  $\alpha (= E/mc^2)$  on a free electron at rest, the Klein-Nishina cross section requires that the probability distribution for the ratio  $x = \alpha'/\alpha$  (of scattered to incident photon energy) be given by  $P(x) = F(x)/F(\xi)$ ,  $\xi \equiv (1 + 2\alpha)^{-1} \leq x \leq 1$ , where  $F(x) = \int_x^1 f(x) dx$ ,  $f(x) = x + x^{-1} + \mu^2 - 1$ , and  $\mu = 1 + \alpha^{-1} - \alpha^{-1}x^{-1}$ , as shown in LA-4448. Hence, sampling the distribution  $P(x)$  for  $x = \alpha'/\alpha$  provides a Monte Carlo method of obtaining the new energy  $\alpha'$  and scattering cosine  $\mu$ .

For an incident energy  $\alpha > \alpha_0 > 2$ , Section II shows that the relative error in replacing  $P(x)$  by the simpler distribution  $F_1(x)/F_1(\xi)$ ,  $F_1(x) \equiv \int_x^1 (x + x^{-1}) dx$ , does not exceed  $4/(\alpha_0 - 2)$ . Consequently, with this accuracy,  $x$  may be found from the latter distribution by a standard device involving two random numbers and no further approximation.

For  $0.002 \leq \alpha \leq \alpha_0$ , we set a random number  $r = P(x) = F(x)/F(\xi)$ , and obtain  $x = F^{-1}(rF(\xi)) \cong Q(rF(\xi))$ , where  $Q(y)$  is an approximation function for  $F^{-1}(y)$ . The function  $Q(y)$ , defined in Section III, is cubic on  $[0, F(x_0)]$  and exponential on

$[F(x_0), F(\xi)]$ ,  $x_0$  being an  $\alpha$ -dependent parameter subdividing the interval  $(\xi, 1)$ .

Adopting the values of  $\alpha_0$  and  $x_0(\alpha)$ , specified in Section IV, insures that the relative error in  $x$  does not exceed 2.2% over the entire range  $0.002 \leq \alpha < \infty$ . The approximation function  $Q(y)$  represents a considerable improvement over that proposed before,<sup>1</sup> due to the  $\alpha$ -dependence of  $x_0$ . The tests used for accuracy are described, and a flow diagram included, in Section IV.

II. THE METHOD FOR  $\alpha > \alpha_0$

The function  $f_0(x) \equiv f(x) = x + x^{-1} + \alpha^{-2} (1 - x^{-1})(\xi^{-1} - x^{-1})$  may be written in the form

$$f_0(x) = f_1(x) - f_2(x), \quad \xi \leq x \leq 1 \quad (1)$$

where

$$f_1(x) = x^{-1} + x > 0$$

$$f_2(x) = \alpha^{-1}(x^{-1} - 1)[2 - \alpha^{-1}(x^{-1} - 1)] \geq 0 \quad (2)$$

Since  $0 \leq f_1(x) - f_0(x) = f_2(x) < 2\alpha^{-1}x^{-1} < 2\alpha^{-1}f_1(x)$ , hence also  $f_0(x) = f_1(x) - f_2(x) > f_1(x) - 2\alpha^{-1}f_1(x) = (1 - 2\alpha^{-1})f_1(x)$ , we have the inequality

$$0 \leq f_1(x) - f_0(x) < 2f_0(x)/(\alpha - 2), \quad \alpha > 2 \quad (3)$$

For the integrals  $F_1(x) = \int_x^1 f_1(x) dx$  therefore,  
 $0 \leq F_1(x) - F_0(x) < 2F_0(x)/(\alpha - 2)$ ,  $\xi \leq x \leq 1$  (4)  
in particular

$$0 < F_1 - F_0 < 2F_0/(\alpha - 2) \quad (5)$$

where  $F_i \equiv F_1(\xi)$ .

Consequently, the relative error  $\epsilon(x)$  in replacing  $F_0(x)/F_0$  by the simpler distribution  $F_1(x)/F_1$  satisfies

$$\begin{aligned} \epsilon(x) &= \left| \frac{F_1(x)}{F_1} - \frac{F_0(x)}{F_0} \right| \bigg/ \left( \frac{F_0(x)}{F_0} \right) \\ &\leq [F_0|F_1(x) - F_0(x)| + F_0(x)|F_1 - F_0|] / F_1 F_0(x) \\ &< \left[ F_0 \left( \frac{2}{\alpha - 2} \right) F_0(x) + F_0(x) \left( \frac{2}{\alpha - 2} \right) F_0 \right] / F_1 F_0(x) \\ &= \frac{4}{\alpha - 2} \left( \frac{F_0}{F_1} \right) < \frac{4}{\alpha - 2} \quad (6) \end{aligned}$$

Similarly, one may show

$$\epsilon'(x) \equiv \left| \frac{f_1(x)}{F_1} - \frac{f_0(x)}{F_0} \right| \bigg/ \left( \frac{f_0(x)}{F_0} \right) < \frac{4}{\alpha - 2}$$

for the relative error in the corresponding densities at each point. Note that  $\epsilon(x) < 4/(\alpha_0 - 2)$  for all  $\alpha > \alpha_0$ , and  $\epsilon(x) \rightarrow 0$  uniformly as  $\alpha \rightarrow \infty$ .

Since the function  $F_1(x)$  has an inverse difficult to fit, we resort to the following well-known strategy. The variable  $x$  has distribution  $F_1(x)/F_1$  iff it has density  $f_1(x)/F_1$ . We write  $f_1(x) = a_1(x) + a_2(x)$ , where  $a_1(x) \equiv x^{-1}$  and  $a_2(x) \equiv x$ . Setting  $A_1(x) = \int_x^1 a_1(x) dx$  and  $A_1 = A_1(\xi)$  this  $x$  density may be expressed in the form

$$\frac{f_1(x)}{F_1} = \left( \frac{A_1}{F_1} \right) \frac{a_1(x)}{A_1} + \left( \frac{A_2}{F_1} \right) \frac{a_2(x)}{A_2}$$

Hence, choosing the auxiliary density  $a_1(x)/A_1$  with probability  $A_1/F_1$ , and  $x$  in the corresponding distribution  $A_1(x)/A_1$ , yields  $x$  with the required density  $f_1(x)/F_1$ .

Setting a random number  $r = A_1(x)/A_1$  in the

usual way gives

$$x = \exp[r \ln \xi] \quad \text{or} \quad x = [1 - r(1 - \xi^2)]^{1/2}$$

in the two cases. For the probabilities  $A_1/F_1$  one requires the values  $A_1 = \ln \xi^{-1}$ ,  $A_2 = (1/2)(1 - \xi^2)$ , and  $F_1 = A_1 + A_2$ .

Note: The inversion involved in the square root value of  $x$  above may be obviated, if desired, by setting  $x = \xi + \max [(1 - \xi)r, (1 + \xi)s - 2\xi]$ , where  $r, s$  are independent random numbers.<sup>2</sup>

### III. APPROXIMATION OF $F^{-1}(x)$ , $0.002 \leq \alpha \leq \alpha_0$

The function  $f(x) = x + x^{-1} + \alpha^{-2}(1 - x^{-1})(\xi^{-1} - x^{-1})$ ,  $\xi \leq x \leq 1$ , has the integral  $F(x) = \int_x^1 f(x) dx = (1/2)(1 - x^2) + \alpha^{-2}[\xi^{-1}(1 - x) + (x^{-1} - 1)] + (1 - 2\alpha^{-1} - 2\alpha^{-2}) \ln(1/x)$ . As before,<sup>1</sup> we define

$$\begin{aligned} G \equiv F(\xi) &= \frac{2\alpha(\alpha + 1)}{(2\alpha + 1)^2} + 4\alpha^{-1} \\ &+ (1 - 2\alpha^{-1} - 2\alpha^{-2}) \ln(2\alpha + 1) \quad (7) \end{aligned}$$

For an arbitrary point  $x_0$  of  $(\xi, 1)$ , we find that

$$\begin{aligned} F \equiv F(x_0) &= K_1 + K_2\alpha^{-2} + K_3\alpha^{-2} \\ f \equiv f(x_0) &= N_1 + N_2\alpha^{-1} + N_3\alpha^{-2} \quad (8) \end{aligned}$$

where

$$\begin{aligned} K_1 &= \frac{1}{2}(1 - x_0^2) - \ln x_0 & N_1 &= x_0 + x_0^{-1} \\ K_2 &= 2(\ln x_0 + (1 - x_0)) & N_2 &= 2(1 - x_0^{-1}) \\ K_3 &= x_0^{-1} - x_0 + 2 \ln x_0 & N_3 &= (1 - x_0^{-1})^2 \end{aligned}$$

If, on the interval  $[\xi, x_0]$ , we assume the approximation<sup>1</sup>  $f(x) \cong Cx^{-1}$ , where  $C = (G - F)/\ln(x_0/\xi)$ , we shall have there also

$$y = F(x) = \int_x^{x_0} f(x) dx + F(x_0)$$

$$\cong L(x) \equiv F + C \ln(x_0/x)$$

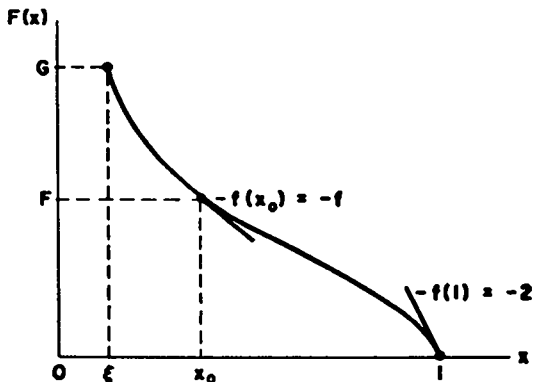
with  $F(\xi) = L(\xi)$  and  $F(x_0) = L(x_0)$ . This leads to the approximation  $x = F^{-1}(y) \cong Q(y) \equiv L^{-1}(y)$ , where

$$Q(y) = x_0 \exp \left[ -\frac{y-F}{G-F} \ln(x_0/\xi) \right], \quad F \leq y \leq G,$$

which is exact at the end points.

In practice therefore, for a random number  $r$  such that  $J \equiv (F/G) \leq r \leq 1$ , we find from  $r = F(x)/G$  the approximation  $x = F^{-1}(rG) \cong Q(rG) = x_0 \exp[-\Lambda(r-J)]$  where  $\Lambda = \ln(x_0/\xi)/(1-J)$ .

On the interval  $0 \leq y \leq F$ , we assume a cubic approximation  $F^{-1}(y) \cong Q(y) = a_0 + a_1 y + a_2 y^2 + a_3 y^3$ , and demand that  $Q$  and  $Q'$  be exact at the end points. Since  $F(1) = 0$ ,  $F'(1) = -f(1) = -2$ , and  $F(x_0) = F$ ,  $F'(x_0) = -f(x_0) = -f$ , this requires that  $Q(0) = 1$ ,  $Q'(0) = -1/2$ , and  $Q(F) = x_0$ ,  $Q'(F) = -1/f$ . It follows that the cubic  $Q(y)$  has the form  $Q(y) = 1 + a(y/F) + b(y/F)^2 + c(y/F)^3$ ,  $0 \leq y \leq F$  where  $a = -F/2$ ,  $b = F + F/f - 3(1 - x_0)$ ,  $c = -F/2 - F/f + 2(1 - x_0)$ . Hence for a random number on  $0 \leq r \leq J = F/G$ , we take  $x = F^{-1}(rG) \cong Q(rG) = 1 + a(r/J) + b(r/J)^2 + c(r/J)^3$ . The essential features of  $F(x)$  are shown schematically in the figure below, and further details may be found in the earlier report<sup>1</sup>, which was based on the fixed  $x_0 = 0.3$ .



#### IV. ACCURACY TESTS AND FLOW DIAGRAM

We adopt the value  $\alpha_0 = 202$  insuring a steadily decreasing maximal relative error  $\leq 4/(\alpha_0 - 2) = 0.02$  for all  $\alpha \geq \alpha_0$  ( $\cong 101$  MeV), in the sense of Section II.

The general method used in testing the accuracy of the Section III approximation  $x' = Q(y) \cong x = F^{-1}(y)$  for a particular  $\alpha_h$  on  $[0.002, 202]$  and  $x_{hi}$  on  $[\xi, 1]$  consisted in computing the exact value of  $F(x_{hi}) = y_{hi}$ , the corresponding approximation  $Q(y_{hi}) = x'_{hi} \cong x_{hi}$ , and the relative error  $e_{hi} = (x'_{hi} - x_{hi})/x_{hi}$ .

The  $\alpha$ -interval  $[0.002, 2.002]$  was tested in this way for the 101 energies  $\alpha_h = 0.002, 0.022, \dots, 2.002$ , using the  $\alpha$ -dependent division point  $x_0 = \xi + \phi(1 - \xi)$  for each of the values  $\phi = 0.15, 0.17, 0.20, 0.25$ , the interval  $[\xi, x_0]$  being subdivided into 6 equal intervals, and  $[x_0, 1]$  into 7, by a sequence of test points  $x_{hi}$ . In the same way, the  $\alpha$ -interval  $[2, 52]$  was tested at  $\alpha_h = 2, 2.5, \dots, 52$  for  $\phi = 0.15, 0.20, 0.25$  and  $[52, 202]$  at  $\alpha_h = 52, 53.5, \dots, 202$  for  $\phi = 0.25$ . The results showed the maximal relative error  $|\epsilon|$  to be minimal for the correlated  $\alpha$ -ranges and  $\phi$  values tabulated below. The accuracy could be still further improved, but the present bounds are sufficiently good for our purposes.

TABLE I

$0.002 \leq \alpha < 0.962$	$\phi = 0.25$	$ \epsilon  = 0.0211$
$0.962 \leq \alpha < 1.642$	$\phi = 0.20$	$ \epsilon  = 0.0218$
$1.642 \leq \alpha < 2.002$	$\phi = 0.17$	$ \epsilon  = 0.0218$
$2.002 \leq \alpha < 10$	$\phi = 0.15$	$ \epsilon  = 0.0213$
$10 \leq \alpha < 52$	$\phi = 0.25$	$ \epsilon  = 0.0177$
$52 \leq \alpha < 202$	$\phi = 0.25$	$ \epsilon  = 0.0194$

These choices of parameters may be incorporated into the following schematic flow diagram for Monte Carlo determination of  $x$ , for a given incident energy  $\alpha \geq 0.002$ .

#### FLOW DIAGRAM

Determination of  $x$  in Distribution  $F(x)/F(\xi)$ .

( $\alpha_0 \cong 202$ )

1.  $\eta = 1 + 2\alpha$
2.  $\xi = 1/\eta$
3.  $N = \ln \eta$
4.  $\alpha > \alpha_0 \rightarrow (5), \alpha \leq \alpha_0 \rightarrow (11)$
5.  $T = 1 - \xi^2$
6.  $F_1 = N + (1/2)T$
7. Generate  $r, r'$
8.  $F_1 r' < N \rightarrow (9), F_1 r' \geq N \rightarrow (10)$
9.  $x = + \exp(-Nr)$  EXIT
10.  $x = \sqrt{1 - rT}$  EXIT (See Note, Part II)
11.  $\beta = 1/\alpha$
12. Set  $\phi = \phi(\alpha)$ . (See Table I)

13.  $x_0 = \xi + \phi (1 - \xi)$
14.  $M = \ln x_0$
15.  $K_1 = (1/2)(1 - x_0^2) - M$
16.  $K_2 = 2(M + 1 - x_0)$
17.  $K_3 = x_0^{-1} - x_0 + 2M$
18.  $F = K_1 + \beta(K_2 + \beta K_3)$
19.  $G = \frac{2\alpha(\alpha + 1)}{n^2} + 4\beta + [1 - 2\beta(1 + \beta)]N$
20.  $J = F/G$
21. Generate  $r$
22.  $r \leq J \rightarrow (23)$ ,  $r > J \rightarrow (32)$
23.  $R = r/J$
24.  $N_1 = x_0 + x_0^{-1}$
25.  $N_2 = 2(1 - x_0^{-1})$
26.  $N_3 = (1 - x_0^{-1})^2$
27.  $f = N_1 + \beta(N_2 + \beta N_3)$
28.  $a = -F/2$
29.  $b = F + F/f - 3(1 - x_0)$
30.  $c = -F/2 - F/f + 2(1 - x_0)$
31.  $x = 1 + R[a + R(b + Rc)]$  EXIT
32.  $\Lambda = \frac{M + N}{1 - J}$
33.  $x = x_0 \exp - \Lambda (r - J)$  EXIT

#### REFERENCES

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