LA-UR-10-2215

Approved for public release; distribution is unlimited.

Title:	Analytic One-Group Two-Isotope k-infinity Reaction-Rate Taylor Series Perturbations (U)
Author(s):	Jeffrey A. Favorite, XCP-7
Intended for:	Electronic archive and distribution



Los Alamos National Laboratory, an affirmative action/equal opportunity employer, is operated by the Los Alamos National Security, LLC for the National Nuclear Security Administration of the U.S. Department of Energy under contract DE-AC52-06NA25396. By acceptance of this article, the publisher recognizes that the U.S. Government retains a nonexclusive, royalty-free license to publish or reproduce the published form of this contribution, or to allow others to do so, for U.S. Government purposes. Los Alamos National Laboratory requests that the publisher identify this article as work performed under the auspices of the U.S. Department of Energy. Los Alamos National Laboratory does not endorse the viewpoint of a publication or guarantee its technical correctness.

This page intentionally left blank.

# Los Alamos

NATIONAL LABORATORY

## research note

X-Computational Physics Division Transport Applications Group

Group XCP-7, MS F644 Los Alamos, New Mexico 87545 505/665-7336 Fax: 505/665-7345 To/MS: Distribution From/MS: Jeffrey A. Favorite / XCP-7, MS F663 Phone/Email: 7-7941 / fave@lanl.gov Symbol: XCP-7–RN(U)10–02 (LA–UR–10–2215) Date: April 8, 2010

#### SUBJECT: Analytic One-Group Two-Isotope $k_{\infty}$ Reaction-Rate Taylor Series Perturbations (U)

#### Abstract

The MCNP perturbation capability was again tested against analytic results. The test problem was a one-group, twoisotope  $k_{\infty}$  problem done in continuous energy. Quantities compared were first- and second-order Taylor series terms for the change in capture, fission, scattering, and total reaction rates due to (independent) changes in capture, fission, scattering, and total cross sections for one isotope. The MCNP Taylor series terms were extremely accurate in most cases, but two bugs were found: 1) for fission and capture cross-section perturbations, the change in the total reaction rate was not equal to the sum of the changes in the fission, capture, and scattering reaction rates (which were individually correct); and 2) for a scattering cross-section perturbation, the change in the scattering and total reaction rates were incorrect. These bugs have been fixed in a version of MCNP6.

#### I. Introduction

The differential operator method for estimating the sensitivity of a response to a cross section in a general threedimensional Monte Carlo calculation was developed by Hall.<sup>1</sup> McKinney<sup>2</sup> implemented the method in an earlier version (4B) of the MCNP5 Monte Carlo code.<sup>3</sup> Rief<sup>4</sup> realized that the linear term of Refs. 1 and 2 was the first-order term in a Taylor series expansion of a perturbation and derived the second-order Taylor term, which was subsequently implemented<sup>3</sup> in MCNP. There has been recent renewed interest in using MCNP for three-dimensional sensitivity and uncertainty analysis.<sup>5</sup>

The perturbation capability in MCNP5 has recently undergone some verification efforts.<sup>6–10</sup> In particular, Ref. 6 included a one-group, two-isotope homogeneous analytic  $k_{\infty}$  problem that was used to test the two Taylor series terms for the change in  $k_{\infty}$  due to changes in the microscopic cross sections of one isotope. The Taylor series terms were found to be extremely accurate. However, in Ref. 8, the problem was used to help identify bugs in the MCNP perturbation capability (perturbed tally results depend on the presence or absence of other tallies in the problem, and nonzero  $\Delta k_{eff}$  results are sometimes obtained for fission reactions that do not exist).

In this paper, the same  $k_{\infty}$  problem is used to test the Taylor series terms for the change in reaction-rate tallies due to changes in the microscopic cross sections of one isotope. MCNP5 version 1.50 was used in this work.

The next section of this paper discusses the Taylor series expansion of a perturbation and the MCNP perturbation capability. In Sec. III, derivatives of reaction rates with respect to the cross sections of one isotope are derived. MCNP perturbation results are compared with analytic results in Sec. IV. The paper is summarized in Sec. V. The input file and cross section files are given in an attachment.

#### **II.** Taylor Series and MCNP Perturbations

A Taylor series expansion of a response k with respect to some reaction cross section  $\sigma_{x}$  is

$$k(\sigma_x) = k(\sigma_{x,0}) + \frac{dk}{d\sigma_x} \bigg|_{\sigma_{x,0}} \Delta \sigma_x + \frac{1}{2} \frac{d^2 k}{d\sigma_x^2} \bigg|_{\sigma_{x,0}} (\Delta \sigma_x)^2 + \cdots,$$
(1)

where  $\sigma_{x0}$  is the reference value of the cross section and

$$\Delta \sigma_x \equiv \sigma_x - \sigma_{x,0}. \tag{2}$$

Define the first- and second-order Taylor series terms as

$$\left[\Delta k (\Delta \sigma_x)\right]_{\text{lst}} = \frac{dk}{d\sigma_x} \Delta \sigma_x \tag{3}$$

and

$$\left[\Delta k (\Delta \sigma_x)\right]_{\text{2nd}} = \frac{1}{2} \frac{d^2 k}{d\sigma_x^2} (\Delta \sigma_x)^2, \tag{4}$$

respectively; all derivatives are assumed to be evaluated at the base value  $\sigma_{x,0}$ . The two-term Taylor series representation of the *k* perturbation  $\Delta k$  associated with the cross section perturbation  $\Delta \sigma_x$  is

$$\left[\Delta k(\Delta \sigma_x)\right]_{\text{PERT}} = \left[\Delta k(\Delta \sigma_x)\right]_{\text{Ist}} + \left[\Delta k(\Delta \sigma_x)\right]_{\text{2nd}}.$$
(5)

The subscript PERT is used because, at present, the MCNP perturbation capability, invoked with the PERT card, uses a two-term Taylor expansion with no cross terms.<sup>11</sup>

#### III. $k_{\infty}$ Test Problem

In a homogenous system from which there is no neutron leakage, the energy-integrated or one-group k-eigenvalue is<sup>12</sup>

$$k_{\infty} = \frac{\nu \Sigma_f}{\Sigma_f + \Sigma_c},\tag{6}$$

where the notation is standard. Outside the MCNP manual, the denominator is referred to as the absorption cross section,  $\Sigma_a$ , but for some reason MCNP refers to capture as absorption. In Eq. (6) the capture cross section  $\Sigma_c$  is MCNP's absorption cross section. The total interaction cross section  $\Sigma_t$  is

$$\Sigma_t = \Sigma_f + \Sigma_c + \Sigma_s,\tag{7}$$

and  $\Sigma_s$  is the isotropic scattering cross section.

If the material is made of two isotopes with atom densities  $N_1$  and  $N_2$  such that  $\Sigma_x = N_1 \sigma_{x,1} + N_2 \sigma_{x,2}$ , Eq. (6) becomes

$$k_{\infty} = \frac{N_1 \nu_1 \sigma_{f,1} + N_2 \nu_2 \sigma_{f,2}}{N_1 (\sigma_{f,1} + \sigma_{c,1}) + N_2 (\sigma_{f,2} + \sigma_{c,2})}.$$
(8)

In Ref. 6, derivatives of  $k_{\infty}$  with respect to the four cross sections of isotope 1 were given and used to verify the two Taylor series terms computed in the MCNP perturbation feature for the change in the *k*-eigenvalue,  $\Delta k_{\infty}$ . In this paper, we attempt to verify the two Taylor series terms computed for the change in the four reaction rates (fission, capture, scattering, and total) for the  $k_{\infty}$  problem.

In MCNP k-eigenvalue calculations, the scalar flux is normalized such that

$$k_{eff} = \int_0^\infty dE \int dV \, v\Sigma_f(r, E) \phi(r, E) \,. \tag{9}$$

In the one-group  $k_{\infty}$  problem, Eq. (9) is

$$k_{\infty} = \nu \Sigma_f \phi, \tag{10}$$

(10)

which can be rearranged using Eqs. (6) and (8) to yield an equation for the normalized scalar flux:

$$\phi = \frac{1}{\Sigma_f + \Sigma_c} = \frac{1}{N_1(\sigma_{f,1} + \sigma_{c,1}) + N_2(\sigma_{f,2} + \sigma_{c,2})}.$$
(11)

We will need derivatives of  $\phi$  with respect to each of the cross sections of material 1. First, we take derivatives with respect to the atom density of material 1. The derivatives are

$$\frac{d\phi}{dN_1} = \frac{-(\sigma_{f,1} + \sigma_{c,1})}{(\Sigma_f + \Sigma_c)^2},$$
(12)

$$\frac{d^2\phi}{dN_1^2} = \frac{2(\sigma_{f,1} + \sigma_{c,1})^2}{(\Sigma_f + \Sigma_c)^3},$$
(13)

and

$$\frac{d^{n}\phi}{dN_{1}^{n}} = \frac{(-1)^{n} n! (\sigma_{f,1} + \sigma_{c,1})^{n}}{(\Sigma_{f} + \Sigma_{c})^{n+1}}.$$
(14)

We assume that perturbing the total cross section of an isotope by  $p = \Delta \sigma_{t,1} / \sigma_{t,1,0}$  is equivalent to perturbing all of the isotope's cross sections by p and also equivalent to perturbing the atom density of the isotope by p. Thus the ratio  $N_1 / \sigma_{t,1}$  is constant and, using the chain rule,

$$\frac{d^n \phi}{d\sigma_{t,1}^n} = \left(\frac{N_1}{\sigma_{t,1}}\right)^n \frac{d^n \phi}{dN_1^n}.$$
(15)

Derivatives of  $\phi$  with respect to each of the other cross sections of material 1 are

$$\frac{d\phi}{d\sigma_{f,1}} = \frac{d\phi}{d\sigma_{c,1}} = \frac{-N_1}{(\Sigma_f + \Sigma_c)^2},$$
(16)

$$\frac{d^2\phi}{d\sigma_{f,1}^2} = \frac{d^2\phi}{d\sigma_{c,1}^2} = \frac{2N_1^2}{(\Sigma_f + \Sigma_c)^3},$$
(17)

$$\frac{d^{n}\phi}{d\sigma_{f,1}^{n}} = \frac{d^{n}\phi}{d\sigma_{f,1}^{n}} = \frac{(-1)^{n} n! N_{1}^{n}}{(\Sigma_{f} + \Sigma_{c})^{n+1}},$$
(18)

and

$$\frac{d\phi}{d\sigma_{s,1}} = \frac{d^2\phi}{d\sigma_{s,1}^2} = \frac{d^n\phi}{d\sigma_{s,1}^n} = 0.$$
(19)

Reaction rate X, where 
$$X = C$$
, F, S, or T for capture, fission, scattering, or total, respectively, is  $X = \Sigma_{*}\phi$ 

$$= (N_1 \sigma_{x,1} + N_2 \sigma_{x,2})\phi.$$
(20)

We now give the derivatives of each of the four reaction rates with respect to each of the four cross sections of isotope 1. Using the chain rule as above, the derivatives of reaction rate X (for  $X \neq T$ ) with respect to the total cross section of isotope 1 are

$$\frac{dX}{d\sigma_{t,1}} = \left(\frac{N_1}{\sigma_{t,1}}\right) \frac{dX}{dN_1} = \left(\sum_x \frac{d\phi}{dN_1} + \sigma_{x,1}\phi\right) \left(\frac{N_1}{\sigma_{t,1}}\right),\tag{21}$$

$$\frac{d^2 X}{d\sigma_{t,1}^2} = \left(\frac{N_1}{\sigma_{t,1}}\right)^2 \frac{d^2 X}{dN_1^2} = \left(\sum_x \frac{d^2 \phi}{dN_1^2} + 2\sigma_{x,1} \frac{d\phi}{dN_1}\right) \left(\frac{N_1}{\sigma_{t,1}}\right)^2,$$
(22)

and

$$\frac{d^{n}X}{d\sigma_{t,1}^{n}} = \left(\frac{N_{1}}{\sigma_{t,1}}\right)^{n} \frac{d^{n}X}{dN_{1}^{n}} = \left(\sum_{x} \frac{d^{n}\phi}{dN_{1}^{n}} + n\sigma_{x,1} \frac{d^{n-1}\phi}{dN_{1}^{n-1}}\right) \left(\frac{N_{1}}{\sigma_{t,1}}\right)^{n},$$
(23)

and the derivatives of the total reaction rate T with respect to the total cross section of isotope 1 are

$$\frac{d^n T}{d\sigma_{t,1}^n} = \frac{d^n C}{d\sigma_{t,1}^n} + \frac{d^n F}{d\sigma_{t,1}^n} + \frac{d^n S}{d\sigma_{t,1}^n}.$$
(24)

The derivatives of reaction rate X with respect to the capture cross section of isotope 1 are

$$\frac{dC}{d\sigma_{c,1}} = \sum_{c} \frac{d\phi}{d\sigma_{c,1}} + N_{1}\phi, \qquad (25)$$

*To Distribution XCP-7–RN(U)10–02 (LA–UR–10–2215)* 

$$\frac{d^2C}{d\sigma_{c,1}^2} = \sum_c \frac{d^2\phi}{d\sigma_{c,1}^2} + 2N_1 \frac{d\phi}{d\sigma_{c,1}},$$
(26)

$$\frac{d^{n}C}{d\sigma_{c,1}^{n}} = \sum_{c} \frac{d^{n}\phi}{d\sigma_{c,1}^{n}} + nN_{1} \frac{d^{n-1}\phi}{d\sigma_{c,1}^{n-1}},$$
(27)

$$\frac{d^n F}{d\sigma_{c,1}^n} = \sum_f \frac{d^n \phi}{d\sigma_{c,1}^n},\tag{28}$$

$$\frac{d^n S}{d\sigma_{c,1}^n} = \sum_s \frac{d^n \phi}{d\sigma_{c,1}^n},\tag{29}$$

and

$$\frac{d^n T}{d\sigma_{c,1}^n} = \frac{d^n C}{d\sigma_{c,1}^n} + \frac{d^n F}{d\sigma_{c,1}^n} + \frac{d^n S}{d\sigma_{c,1}^n}.$$
(30)

The derivatives of reaction rate X with respect to the fission cross section of isotope 1 are

$$\frac{dF}{d\sigma_{f,1}} = \Sigma_f \frac{d\phi}{d\sigma_{f,1}} + N_1 \phi, \qquad (31)$$

$$\frac{d^2 F}{d\sigma_{f,1}^2} = \sum_f \frac{d^2 \phi}{d\sigma_{f,1}^2} + 2N_1 \frac{d\phi}{d\sigma_{f,1}},\tag{32}$$

$$\frac{d^{n}F}{d\sigma_{f,1}^{n}} = \sum_{f} \frac{d^{n}\phi}{d\sigma_{f,1}^{n}} + nN_{1} \frac{d^{n-1}\phi}{d\sigma_{f,1}^{n-1}},$$
(33)

$$\frac{d^n C}{d\sigma_{f,1}^n} = \Sigma_c \, \frac{d^n \phi}{d\sigma_{f,1}^n},\tag{34}$$

$$\frac{d^n S}{d\sigma_{f,1}^n} = \Sigma_s \frac{d^n \phi}{d\sigma_{f,1}^n},\tag{35}$$

and

$$\frac{d^n T}{d\sigma_{f,1}^n} = \frac{d^n C}{d\sigma_{f,1}^n} + \frac{d^n F}{d\sigma_{f,1}^n} + \frac{d^n S}{d\sigma_{f,1}^n}.$$
(36)

The derivatives of reaction rate X with respect to the scattering cross section of isotope 1 are

$$\frac{dS}{d\sigma_{s,1}} = N_1 \phi, \tag{37}$$

$$\frac{d^n S}{d\sigma_{s,1}^n} = 0, n \ge 2,\tag{38}$$

$$\frac{d^n C}{d\sigma_{s,1}^n} = \frac{d^n F}{d\sigma_{s,1}^n} = 0,$$
(39)

and

$$\frac{d^n T}{d\sigma_{s,1}^n} = \frac{d^n S}{d\sigma_{s,1}^n}.$$
(40)

#### **IV. Test Problem and Results**

The isotopes used in the example problem are listed in Table I. The cross sections are one-group macroscopic cross sections from Ref. 13. In this paper, as in Ref. 6, they are treated as microscopic cross sections and the isotopic densities in the homogeneous material are  $N_1 = 0.6$  at/bn cm and  $N_2 = 0.4$  at/bn cm so that the total material atom density  $N_1 + N_2$  is 1 at/bn cm. Nevertheless, we stress that  $N_1$  and  $N_2$  are atom densities, not atom fractions, and  $N_1$  will vary but  $N_2$  will not. These one-group data were put into a continuous-energy format suitable for use by MCNP using the MAKECE code provided by Bob Little (T-DO).

Table I. Isotopes Used in the $k_{\infty}$ Problem.								
Index	v	$\sigma_f(\text{cm}^2)$	$\sigma_c (\mathrm{cm}^2)$	$\sigma_s (\mathrm{cm}^2)$	$\sigma_t (\mathrm{cm}^2)$			
1 <sup>a</sup>	3.24	0.081600	0.019584	0.225216	0.32640			
2 <sup>b</sup>	2.70	0.065280	0.013056	0.248064	0.32640			
<sup>a</sup> Pu-239 (a), Table 2, Ref. 13.								
<sup>b</sup> U-235 (a), Table 9, Ref. 13.								

Table I Ia

Using Eq. (8), the analytic  $k_{\infty}$  is 2.489362 (there was a typo in this value in Ref. 6). Using a 10-cm sphere of the material with a reflecting boundary and  $5 \times 10^5$  neutrons per cycle, 30 settle cycles, 500 active cycles, and an initial guess of 1, the MCNP track-length estimate of  $k_{\infty}$  was 2.48947 ± 0.00008, having an error of 0.004% or 1.35 standard deviations. The unperturbed reaction rates computed using Eq. (20) are compared with the results of MCNP track-length tallies in Table II.

Table II. Unperturbed Reaction Rates.								
			Diffe	erence				
	Analytic	PERT Estimate	Rel. to Analytic	Num. Std. Devs.				
Capture	1.84397E-01	$1.84405\text{E-}01 \pm 0.003\%$	0.004%	1.246				
Fission	8.15603E-01	$8.15639\text{E-}01 \pm 0.003\%$	0.004%	1.300				
Scattering	2.54610E+00	$2.54621E+00 \pm 0.003\%$	0.004%	1.275				
Total	3.54610E+00	$3.54626E+00 \pm 0.003\%$	0.005%	1.329				

In the following subsections, each cross section is increased by 30%, and the effect on each reaction rate is computed. Analytic Taylor series terms are computed using the derivatives given in Sec. III, and the analytic total reaction rate perturbations ("Total pert." in the tables) are computed using

$$\Delta X = \Sigma'_x \phi' - \Sigma_x \phi, \tag{41}$$

where a prime indicates perturbed quantities and the unprimed quantities are the initial, unperturbed values. For the MCNP results, the total reaction rate perturbation is the sum of the first- and second-order Taylor series terms.

MCNP5 version 1.50 was used in this work. It was slightly modified to write tally relative errors in the same format as the tallies themselves. Relative errors of one standard deviation are given in all tables (including Table II above).

#### IV.A.Total Cross Section

Perturbing the total cross section of an isotope by a relative amount p is equivalent to perturbing all of the cross sections by p and also equivalent to perturbing the atom density of the isotope by p. Table III shows the results of a + 30%perturbation in  $\sigma_{t1}$  (p = 0.30).

				Difference		
		Analytic	PERT Estimate	Rel. to Analytic	Num. Std. Devs.	
Effect on	1 <sup>st</sup> -order term	1.81077E-03	$1.81128\text{E-03} \pm 0.291\%$	0.028%	0.096	
Capture, $\Delta C$	2 <sup>nd</sup> -order term	-3.58302E-04	$-3.56544$ E-04 $\pm 0.694$ %	-0.491%	0.711	
	Sum of terms	1.45247E-03	$1.45473\text{E-}03 \pm 0.292\%$	0.155%	0.531	
	Total pert.	1.51166E-03	$1.45473\text{E-}03 \pm 0.292\%$	-3.766%	13.38	
Effect on	1 <sup>st</sup> -order term	-1.81077E-03	$-1.80898$ E-03 $\pm 1.299\%$	-0.099%	0.076	
Fission, $\Delta F$	2 <sup>nd</sup> -order term	3.58302E-04	$3.66140\text{E-}04 \pm 3.041\%$	2.188%	0.704	
	Sum of terms	-1.45247E-03	$-1.44284\text{E-03} \pm 1.299\%$	-0.663%	0.514	
	Total pert.	-1.51166E-03	$-1.44284\text{E-03} \pm 1.299\%$	-4.553%	3.67	
Effect on	1 <sup>st</sup> -order term	-6.33771E-02	$-6.33740$ E-02 $\pm 0.118\%$	-0.005%	0.041	
Scattering, $\Delta S$	2 <sup>nd</sup> -order term	1.25406E-02	$1.25654\text{E-}02 \pm 0.286\%$	0.198%	0.691	
	Sum of terms	-5.08365E-02	$-5.08086$ E-02 $\pm 0.114$ %	-0.055%	0.481	
	Total pert.	-5.29081E-02	$-5.08086\text{E-}02 \pm 0.114\%$	-3.968%	36.19	
Effect on	1 <sup>st</sup> -order term	-6.33771E-02	$-6.33717\text{E}-02 \pm 0.163\%$	-0.009%	0.052	
Total, $\Delta T$	2 <sup>nd</sup> -order term	1.25406E-02	$1.25750\text{E-}02 \pm 0.394\%$	0.275%	0.695	
	Sum of terms	-5.08365E-02	$-5.07967\text{E}-02 \pm 0.159\%$	-0.078%	0.492	
	Total pert.	-5.29081E-02	$-5.07967$ E-02 $\pm 0.159$ %	-3.991%	26.07	

Table III. Effect of Perturbing the Total Cross Section.

The MCNP perturbation capability does an excellent job estimating the first- and second-order Taylor series terms of  $\Delta C$ ,  $\Delta F$ ,  $\Delta S$ , and  $\Delta T$ , as well as the sum of the Taylor series terms. The 3.8-4.5% errors in the MCNP perturbation estimates of the total reaction-rate perturbations are made because the two terms in the expansion are not quite enough.

#### IV.B. Fission Cross Section

Table IV shows the results of a +30% perturbation in  $\sigma_{f,l}$ .

			citatoling the rasion cross	Difference		
		Analytic	PERT Estimate	Rel. to Analytic	Num. Std. Devs.	
Effect on	1 <sup>st</sup> -order term	-2.94251E-02	$-2.94276\text{E-}02 \pm 0.009\%$	0.009%	0.992	
Capture, $\Delta C$	2 <sup>nd</sup> -order term	4.69549E-03	$4.69584\text{E-}03 \pm 0.017\%$	0.007%	0.431	
	Sum of terms	-2.47296E-02	$-2.47317\text{E}-02 \pm 0.007\%$	0.009%	1.160	
	Total pert.	-2.53758E-02	$-2.47317\text{E-}02 \pm 0.007\%$	-2.538%	353.6	
Effect on	1 <sup>st</sup> -order term	2.94251E-02	$2.94210\text{E-}02 \pm 0.023\%$	-0.014%	0.606	
Fission, $\Delta F$	2 <sup>nd</sup> -order term	-4.69549E-03	$-4.69610$ E-03 $\pm 0.038\%$	0.013%	0.343	
	Sum of terms	2.47296E-02	$2.47249\text{E-}02 \pm 0.022\%$	-0.019%	0.866	
	Total pert.	2.53758E-02	$2.47249\text{E-}02 \pm 0.022\%$	-2.565%	120.2	
Effect on	1 <sup>st</sup> -order term	-4.06292E-01	$-4.06327\text{E-}01 \pm 0.009\%$	0.009%	0.985	
Scattering, $\Delta S$	2 <sup>nd</sup> -order term	6.48339E-02	$6.48388\text{E-}02 \pm 0.017\%$	0.008%	0.438	
_	Sum of terms	-3.41459E-01	-3.41488E-01 ± 0.007%	0.009%	1.171	
	Total pert.	-3.50381E-01	-3.41488E-01 ± 0.007%	-2.538%	353.6	
Effect on	1 <sup>st</sup> -order term	-4.06292E-01	$-5.65915\text{E-}01 \pm 0.009\%$	39.29%	3268	
Total, $\Delta T$	2 <sup>nd</sup> -order term	6.48339E-02	$9.03047\text{E-}02 \pm 0.017\%$	39.29%	1636	
	Sum of terms	-3.41459E-01	$-4.75610$ E-01 $\pm 0.007\%$	39.29%	3830	
	Total pert.	-3.50381E-01	$-4.75610$ E-01 $\pm 0.007\%$	35.74%	3575	

Table IV. Effect of Perturbing the Fission Cross Section.

The two Taylor series terms (and their sum) of  $\Delta C$ ,  $\Delta F$ , and  $\Delta S$  are individually well estimated by MCNP, and the 2.6% error in the total MCNP perturbation estimate is because two terms are not enough. However, MCNP has trouble estimating the effect of a fission cross-section perturbation on the total reaction rate. There appears to be a bug in the code.

#### *IV.C.* Capture Cross Section

Table V shows the results of a +30% perturbation in  $\sigma_{c.1}$ .

				Difference		
		Analytic	PERT Estimate	Rel. to Analytic	Num. Std. Devs.	
Effect on	1 <sup>st</sup> -order term	3.12359E-02	$3.12369\text{E-}02 \pm 0.003\%$	0.003%	1.310	
Capture, $\Delta C$	2 <sup>nd</sup> -order term	-1.19627E-03	$-1.19637\text{E-}03 \pm 0.007\%$	0.009%	1.207	
	Sum of terms	3.00396E-02	$3.00406\text{E-}02 \pm 0.002\%$	0.003%	1.387	
	Total pert.	3.00837E-02	$3.00406\text{E-}02 \pm 0.002\%$	-0.143%	59.01	
Effect on	1 <sup>st</sup> -order term	-3.12359E-02	$-3.12385\text{E-}02 \pm 0.009\%$	0.008%	0.982	
Fission, $\Delta F$	2 <sup>nd</sup> -order term	1.19627E-03	$1.19636\text{E-}03 \pm 0.017\%$	0.008%	0.452	
	Sum of terms	-3.00396E-02	$-3.00422\text{E-}02 \pm 0.008\%$	0.009%	1.042	
	Total pert.	-3.00837E-02	$-3.00422\text{E-}02 \pm 0.008\%$	-0.138%	16.56	
Effect on	1 <sup>st</sup> -order term	-9.75102E-02	$-9.75185\text{E-}02 \pm 0.009\%$	0.009%	0.988	
Scattering, $\Delta S$	2 <sup>nd</sup> -order term	3.73443E-03	$3.73471\text{E-}03 \pm 0.017\%$	0.007%	0.431	
	Sum of terms	-9.37758E-02	$-9.37838E-02 \pm 0.008\%$	0.009%	1.028	
	Total pert.	-9.39135E-02	$-9.37838\text{E-}02 \pm 0.008\%$	-0.138%	16.57	
Effect on	1 <sup>st</sup> -order term	-9.75102E-02	$-1.35820$ E-01 $\pm 0.009\%$	39.29%	3268	
Total, $\Delta T$	2 <sup>nd</sup> -order term	3.73443E-03	$5.20155\text{E-}03 \pm 0.017\%$	39.29%	1636	
	Sum of terms	-9.37758E-02	-1.30618E-01 ± 0.008%	39.29%	3379	
	Total pert.	-9.39135E-02	$-1.30618\text{E-}01 \pm 0.008\%$	39.08%	3367	

Table V. Effect of Perturbing the Capture Cross Section.

Again, the two Taylor series terms (and their sum) of  $\Delta C$ ,  $\Delta F$ , and  $\Delta S$  are individually well estimated by MCNP. In this case two Taylor series terms represent the exact perturbation very well. However, MCNP has trouble estimating the effect of a capture cross-section perturbation on the total reaction rate. There appears to be a bug in the code.

#### IV.D. Scattering Cross Section

Table VI shows the results of a +30% perturbation in  $\sigma_{s1}$ .

-					erence
		Analytic	PERT Estimate	Rel. to Analytic	Num. Std. Devs.
	.4	2		, ,	Nulli. Stu. Devs.
Effect on	1 <sup>st</sup> -order term	0.00000E+00	$1.92417\text{E-06} \pm 100.0\%$	N/A <sup>a</sup>	1.0
Capture, $\Delta C$	2 <sup>nd</sup> -order term	0.00000E+00	$1.52350\text{E-}06 \pm 100.0\%$	N/A <sup>a</sup>	1.0
_	Sum of terms	0.00000E+00	$3.44767 \text{E-}06 \pm 100.0\%$	N/A <sup>a</sup>	1.0
	Total pert.	0.00000E+00	$3.44767\text{E-}06 \pm 100.0\%$	N/A <sup>a</sup>	1.0
Effect on	1 <sup>st</sup> -order term	0.00000E+00	8.51073E-06 ± 100.0%	N/A <sup>a</sup>	1.0
Fission, $\Delta F$	2 <sup>nd</sup> -order term	0.00000E+00	$6.73857\text{E-}06 \pm 100.0\%$	N/A <sup>a</sup>	1.0
	Sum of terms	0.00000E+00	$1.52493\text{E-}05 \pm 100.0\%$	N/A <sup>a</sup>	1.0
	Total pert.	0.00000E+00	$1.52493\text{E-}05 \pm 100.0\%$	N/A <sup>a</sup>	1.0
Effect on	1 <sup>st</sup> -order term	4.40426E-01	$2.65683\text{E-}05 \pm 100.0\%$	-100.0%	16576
Scattering, $\Delta S$	2 <sup>nd</sup> -order term	0.00000E+00	$2.10361\text{E-}05 \pm 100.0\%$	N/A <sup>a</sup>	1.0
_	Sum of terms	4.40426E-01	$4.76043\text{E-}05 \pm 100.0\%$	-100.0%	9251
	Total pert.	4.40426E-01	$4.76043\text{E-}05 \pm 100.0\%$	-100.0%	9251
Effect on	1 <sup>st</sup> -order term	4.40426E-01	$3.70032\text{E-}05 \pm 100.0\%$	-100.0%	11901
Total, $\Delta T$	2 <sup>nd</sup> -order term	0.00000E+00	$2.92981\text{E-}05 \pm 100.0\%$	N/A <sup>a</sup>	1.0
	Sum of terms	4.40426E-01	$6.63013\text{E-}05 \pm 100.0\%$	-100.0%	6642
	Total pert.	4.40426E-01	$6.63013\text{E-}05 \pm 100.0\%$	-100.0%	6642

#### Table VI. Effect of Perturbing the Scattering Cross Section.

<sup>a</sup> Not applicable due to division by zero.

For this problem, MCNP computed essentially zero for the effect of perturbing the scattering cross section on the scattering rate and on the total reaction rate. These values are wrong. There appears to be a bug in the code.

However, some of the zeroes are accurate, in the sense of being within one standard deviation of the exact answer. These results are not necessarily useful. We are taught to doubt results with such a large uncertainty. When faced with firstorder perturbation and sensitivity results like those of Table VI, what is a user to do? This question will be addressed in a future paper.

#### V. Summary and Conclusions

In this paper, the MCNP perturbation capability was used to estimate changes in reaction-rate tallies due to changes in cross sections in a  $k_{\infty}$  problem. MCNP results were compared with analytic results. Two bugs were found: 1) for fission and capture cross-section perturbations, the change in the total reaction rate was not equal to the sum of the changes in the fission, capture, and scattering reaction rates (which were individually correct); and 2) for a scattering cross-section perturbation, the change in the scattering and total reaction rates were incorrect.

Results from an older version of MCNP5 (version 1.50) are reported. It has been found that MCNP5\_LANL version 1.51, MCNP6 version 6.1.61, and MCNPX version 2.7.a all have this bug as well.

Dr. Brian Kiedrowski (XCP-3) has already fixed this bug in a version of MCNP6 (6.1.67) which he has provided the author. Dr. Kiedrowski's version also fixes the bugs reported in Ref. 8. The new MCNP6 version gave the exact same results as MCNP5 for the one-group two-region  $k_{eff}$  and "*k*-response" problems of Ref. 6 (Sec. IV of that reference) and the U(2)F<sub>4</sub>/paraffin problem of Ref. 7. The new MCNP6 version gave similar results (differences seem to be due to a particle tracking difference introduced in cycle 1000) for the 30-group two-region problem of Ref. 6 (Sec. V of that reference). Thus, the bugs in MCNP had nothing to do with the generally poor MCNP perturbation results for eigenvalue problems reported previously, <sup>5–7,14</sup> which are thought to be due to the inability to estimate the effect of the perturbed fission source distribution on the perturbed quantities of interest.<sup>10</sup>

### References

1. M. C. G. Hall, "Cross-Section Adjustment with Monte Carlo Sensitivities: Application to the Winfrith Iron Benchmark," *Nucl. Sci. Eng.*, **81**, 423-431 (1982).

2. G. McKinney, "A Monte Carlo (MCNP) Sensitivity Code Development and Application," M. S. Thesis, University of Washington (1984).

3. X-5 Monte Carlo Team, "MCNP–A General Monte Carlo N-Particle Transport Code, Version 5," Vol. I, LA–UR–03–1987, and Vol. II, LA–CP–03–0245, Los Alamos National Laboratory (April 24, 2003; Rev. October 3, 2005).

4. H. Rief, "Generalized Monte Carlo Perturbation Algorithms for Correlated Sampling and a Second-Order Taylor Series Approach," *Annals of Nuclear Energy*, **11**, *9*, 455-476 (1984).

5. A. Hogenbirk, "An Easy Way to Carry Out 3D Uncertainty Analysis," Proceedings of the Joint International Topical Meeting on Mathematics & Computation and Supercomputing in Nuclear Applications (M&C + SNA 2007), Monterey, California, April 15-19, 2007, on CD-ROM (2007).

6. Jeffrey A. Favorite, "Comparison of MCNP5 Perturbation Estimates of *k*-Eigenvalue Sensitivities with Exact Results for One-Group and 30-Group Problems (U)," Research Note X-1–RN(U)09–03, LA–UR–09–0499, Los Alamos National Laboratory (January 26, 2009).

7. Jeffrey A. Favorite, "A Comparison of MCNP5 Perturbation Estimates of  $k_{eff}$  Sensitivities with TSUNAMI-3D Results for a Homogeneous Thermal Sphere (U)," Research Note X-1–RN(U)09–05, LA–UR–09–1724, Los Alamos National Laboratory (March 17, 2009).

8. Jeffrey A. Favorite, "One-Group Analytic Test Problems for MCNP5 Perturbation Verification (U)," Research Note X-1–RN(U)09–06, LA–UR–09–2440, Los Alamos National Laboratory (April 16, 2009).

9. Jeffrey A. Favorite, "Eigenvalue Sensitivity Analysis Using the MCNP5 Perturbation Capability," *Proceedings of the 2009 Nuclear Criticality Safety Division* (of the American Nuclear Society) *Topical Meeting on Realism, Robustness, and the Nuclear Renaissance*, Richland, Washington, September 13-17, CD-ROM (2009).

10. Jeffrey A. Favorite, "On the Accuracy of the Differential Operator Monte Carlo Perturbation Method for Eigenvalue Problems," *Transactions of the American Nuclear Society*, **101**, 460-462 (2009).

11. Jeffrey A. Favorite and D. Kent Parsons, "Second-Order Cross Terms in Monte Carlo Differential Operator Perturbation Estimates," *Proceedings of the International Conference on Mathematical Methods for Nuclear Applications*, Salt Lake City, Utah, September 9-13, CD-ROM (2001).

12. James J. Duderstadt and Louis J. Hamilton, *Nuclear Reactor Analysis*, Chap. 3, John Wiley & Sons, New York, New York (1976).

13. Avneet Sood, R. Arthur Forster, and D. Kent Parsons, "Analytical Benchmark Test Set For Criticality Code Verification," *Progress in Nuclear Energy*, **42**, *1*, 55-106 (2003).

14. Jeffrey A. Favorite, "An Alternative Implementation of the Differential Operator (Taylor Series) Perturbation Method for Monte Carlo Criticality Problems," *Nuclear Science and Engineering*, **142**, *3*, 327-341 (2002).

JAF:jaf

Distribution:

J. S. Sarracino, XCP-7, MS F663, jxs@lanl.gov J. S. Hendricks, D-5, MS A143, jxh@lanl.gov G. W. McKinney, D-5, MS K575, gwm@lanl.gov R. C. Little, T-DO, MS B259, rcl@lanl.gov F. B. Brown, XCP-3, MS A143, fbrown@lanl.gov J. T. Goorley, XCP-3, MS A143, jgoorley@lanl.gov B. C. Kiedrowski, XCP-3, MS A143, bckiedro@lanl.gov D. K. Parsons, XCP-5, MS F663, dkp@lanl.gov J. A. Favorite, XCP-7, MS F663, fave@lanl.gov X-Archive XCP-DO File XCP-7 File

#### ATTACHMENT 1

#### INPUT FILE AND CROSS SECTION FILES

These files are available electronically from the author.

#### Input file for the $k_{\infty}$ problem:

message: xsdir=xsdir1 pu239a and u235a, unpert 10 1 1. -10 imp:n=1 99 0 10 imp:n=0 \*10 so 10. mode n idum 1 rand gen=2 seed=2000000001 kcode 500000 1. 30 530 prdmp j 100 pos=0. 0. 0. rad=d2 sdef si2 0. 10. sp2 -21 2 90240.40c 0.6 90240.60c 0.4 m1 90240.40c 0.78 90240.60c 0.4 m2 m3 90240.40c 0.42 90240.60c 0.4 m4 90240.40c 0.606 90240.60c 0.4 f004:n 10 fm004 (-1 1 1) sd004 1. f014:n 10 fm014 (-1 1 22) sd014 1. f024:n 10 fm024 (-1 1 18) sd024 1. f034:n 10 fm034 (-1 1 102) sd034 1. f054:n 10 fm054 (-1 1 -7 18) sd054 1. f064:n 10 fm064 (-1 1 -7 -6) sd064 1. f994:n 10 sd994 1. С pert101:n cell=10 rho=1.18 mat=2 rxn=1 method=1 pert111:n cell=10 rho=0.82 mat=3 rxn=1 method=1 pert102:n cell=10 rho=1.18 mat=2 rxn=18 method=1 pert112:n cell=10 rho=0.82 mat=3 rxn=18 method=1 pert103:n cell=10 rho=1.18 mat=2 rxn=102 method=1 pert113:n cell=10 rho=0.82 mat=3 rxn=102 method=1 pert104:n cell=10 rho=1.18 mat=2 rxn=22 method=1 pert114:n cell=10 rho=0.82 mat=3 rxn=22 method=1 pert105:n cell=10 rho=1.18 mat=2 rxn=18 102 method=1 pert115:n cell=10 rho=0.82 mat=3 rxn=18 102 method=1 pert106:n cell=10 rho=1.18 mat=2 rxn=18 22 method=1 pert116:n cell=10 rho=0.82 mat=3 rxn=18 22 method=1 pert201:n cell=10 rho=1.18 mat=2 rxn=1 method=2 pert211:n cell=10 rho=0.82 mat=3 rxn=1 method=2 pert202:n cell=10 rho=1.18 mat=2 rxn=18 method=2 pert212:n cell=10 rho=0.82 mat=3 rxn=18 method=2 pert203:n cell=10 rho=1.18 mat=2 rxn=102 method=2 pert213:n cell=10 rho=0.82 mat=3 rxn=102 method=2 pert204:n cell=10 rho=1.18 mat=2 rxn=22 method=2 pert214:n cell=10 rho=0.82 mat=3 rxn=22 method=2

<pre>pert205:n cell=: pert215:n cell=: pert206:n cell=: pert301:n cell=: pert301:n cell=: pert302:n cell=: pert302:n cell=: pert303:n cell=: pert313:n cell=: pert314:n cell=: pert314:n cell=: pert315:n cell=: pert315:n cell=: pert306:n cell=: pert316:n cell=:</pre>	10 rho=0.82 10 rho=1.18 10 rho=0.82 10 rho=1.18 10 rho=0.82 10 rho=1.18 10 rho=0.82 10 rho=1.18 10 rho=0.82 10 rho=1.18 10 rho=0.82 10 rho=1.18 10 rho=0.82 10 rho=1.18	$\begin{array}{l} mat=3\\ mat=2\\ mat=3\\ mat=2\\ mat=3\\ mat=2\\ mat=3\\ mat=2\\ mat=3\\ mat=3\\ mat=2\\ mat=3\\ mat=2\\ mat=3\\ mat=2\\ \end{array}$	rxn=18 rxn=18 rxn=1 rxn=1 rxn=18 rxn=18 rxn=102 rxn=102 rxn=22 rxn=22 rxn=22 rxn=18 rxn=18	102 22 22 102 102 22	method=2 method=2 method=2 method=3 method=3 method=3 method=3 method=3 method=3 method=3 method=3 method=3 method=3 method=3
pert306:n cell=3 pert316:n cell=3 c					method=3 method=3

print -30

end of input

## Cross-section directory file xsdir1:

	5	ratios					
90240	2.4000	0E+02					
directo	ory						
90240.	.40c 2	.40000E+02	xs01	0	1	1	82
90240.	.60c 2	.40000E+02	xs01	0	1	34	82

#### **Cross-section file xs01:**

90240.40c 2.40000E+02 0.00000E+00 11/02/97 pu239 a, table 2, unperturbed

82 90240 0 0 1 11 45 45 0 0 1.00000000000E-11 1.958400000000E-02 0 2		3 0 21 0 0 0 1000 00000E-02 0 000000E-11	2 0 24 0 0 3.2640		2	0 0 42 0 0 26400000000000000000000000000
3.24000000000E+00 180 1 9 8.160000000000E-02 2.252160000000E-01 1.958400000000E-02 1 10 100 2	1.0000000	18 1 0 1 1 1 0 0 19 0 1 000000E-11			5 2 8.1 2 2.2 2 1.9 0 2 1.0	102 19 5 600000000000000000000000000000000000
1.0000000000000000 2 1 100 1.00000000000	2 0.00000E	100 1 000000E-11 2 100 0 00 100 0 00 11/02/	1.0000	00000000E-1: 24 100 200000000E-1:	3 ) 2 1.0	100 0 1 000000000000000000000000000000
82 90240 0 0 1 11 45 45 0 0 1.00000000000E-11 1.30560000000E-02 0	2 0 18 47 0 0	3 0 21 0 0 0 100 1000000E-02 0	2 0 24 0 0 3.2640		0 30 0 0 L 3.2	0 0 42 0 0 26400000000000000000000000000
2 2.700000000000000000000000000000 180 1 9 6.528000000000000000000000000000000000000		000000E-11 18 1 0 1 1 1 1 0 0 19 0 1 000000E-11			2 2.7 2 6.5 2 2.4 2 1.3 0 2 1.0	70000000000000000000000000000000000000

1.00000000000E-11 100 1.00000000000E-11 100 0 28 0 1 2 1.0000000000E-11 100 1 0 2 2 1.00000000000E-11 1 2 1.00000000000E-11 100 100 1.00000000000E-11 100