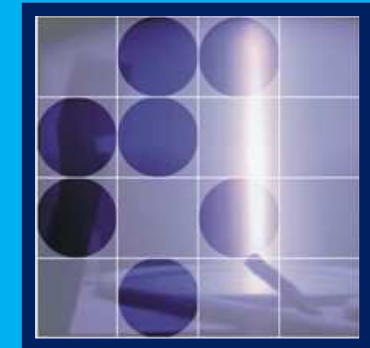


# NUCLEAR DATA EVALUATION METHODOLOGY INCLUDING ESTIMATES OF COVARIANCE



Roberto Capote, Donald L. Smith<sup>1</sup> and Andrej Trkov<sup>2</sup>

International Atomic Energy Agency, NAPC - Nuclear Data Section

(1) Argonne National Laboratory, USA

(2) Josef Stefan Institute, Slovenia

# OUTLINE

- ❑ Overview of Nuclear Data Evaluation Methods
- ❑ Selection of experimental data and EXFOR
- ❑ Experimental uncertainties and correlations
- ❑ Modelling uncertainties
  - Model defects
  - Model parameters
- ❑ GLSQ
- ❑ UMC formulation
- ❑ UMC+TMC



# Definition of (ND) Evaluation

**A properly weighted combination** (usually by GLSQ fit) of selected experimental data (and nuclear reaction modelling results).

## **Bayesian approaches:**

- “Non-model” GLSQ fit: standards
- Model prior + GLSQ fit



# Nuclear Data Evaluation

Evaluated cross sections and covariance matrices

Experimental Input

Inter and -intra  
experiment  
correlations

Experimental  
cross sections



Unified Monte Carlo

Prior Knowledge

Model Defects

Parameter  
Uncertainties

Model cross  
sections

From D. Neudecker, S. Gundacker, H. Leeb *et al.*, ND2010, Jeju Isl., Korea



# Experimental uncertainties

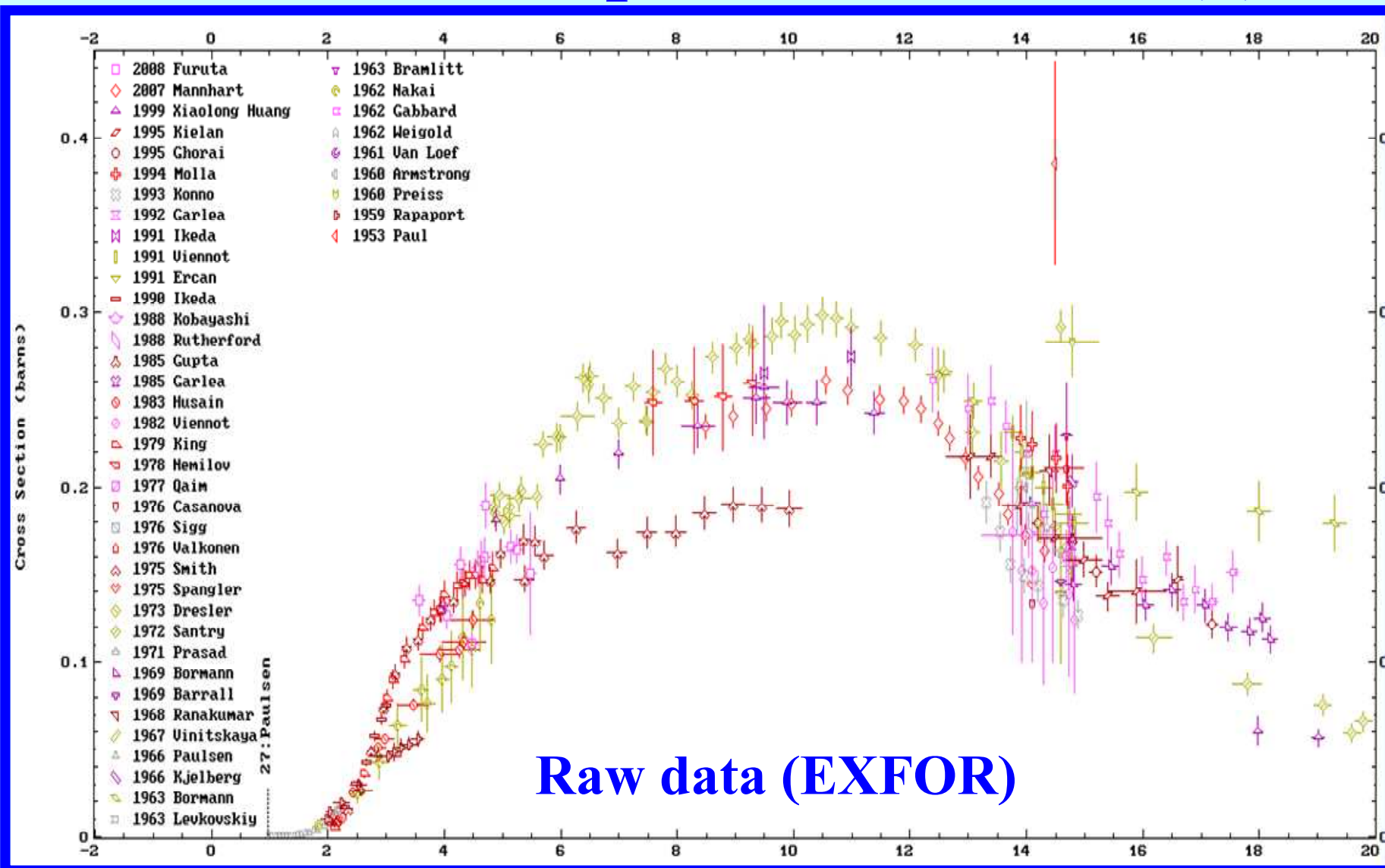
5/20

EFNUDAT workshop  
Paris, France, 25-27 May 2010

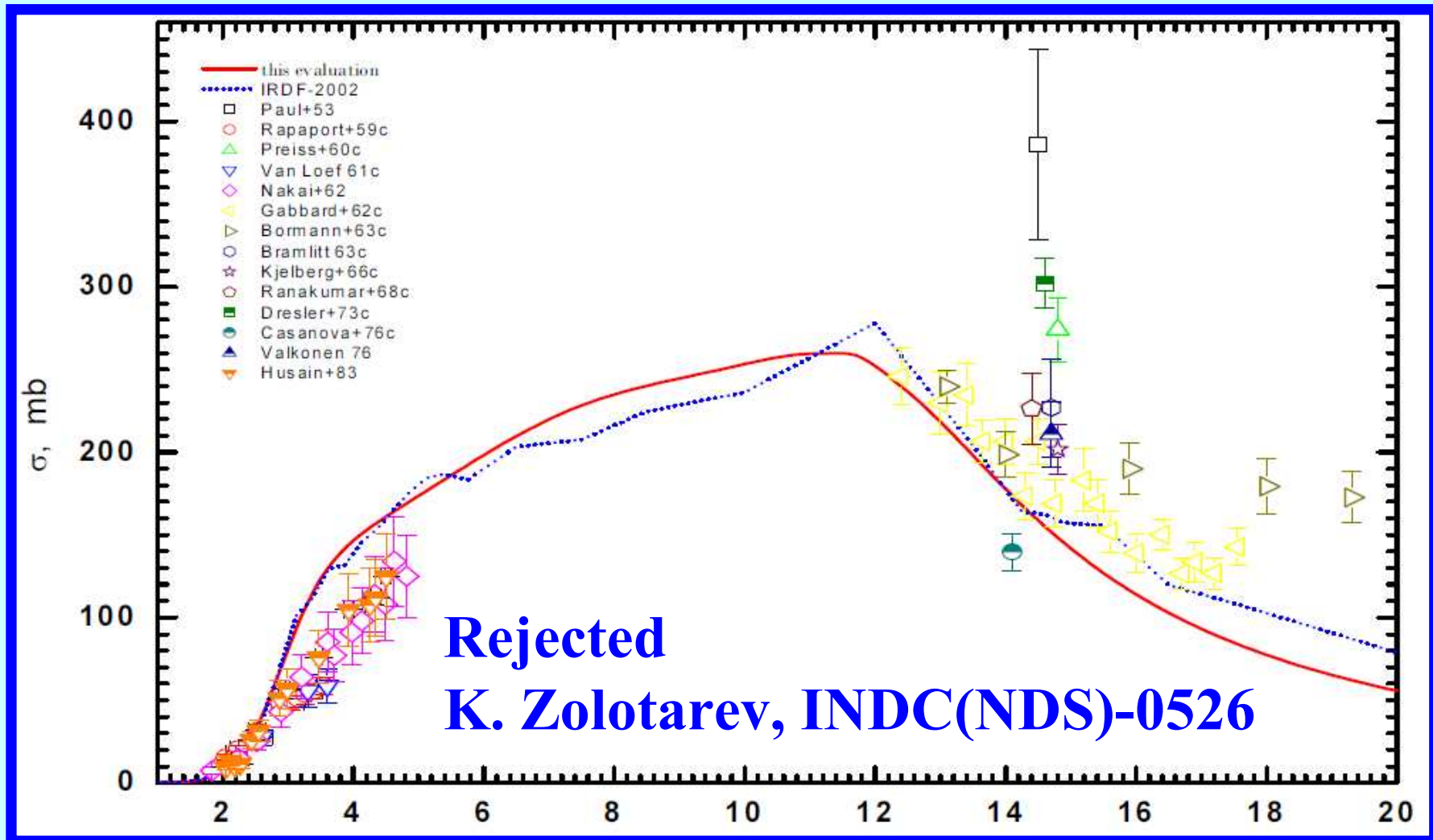
Roberto Capote, IAEA Nuclear Data Section  
[R.CapoteNoy@iaea.org](mailto:R.CapoteNoy@iaea.org)



# Selection of experimental data (1)



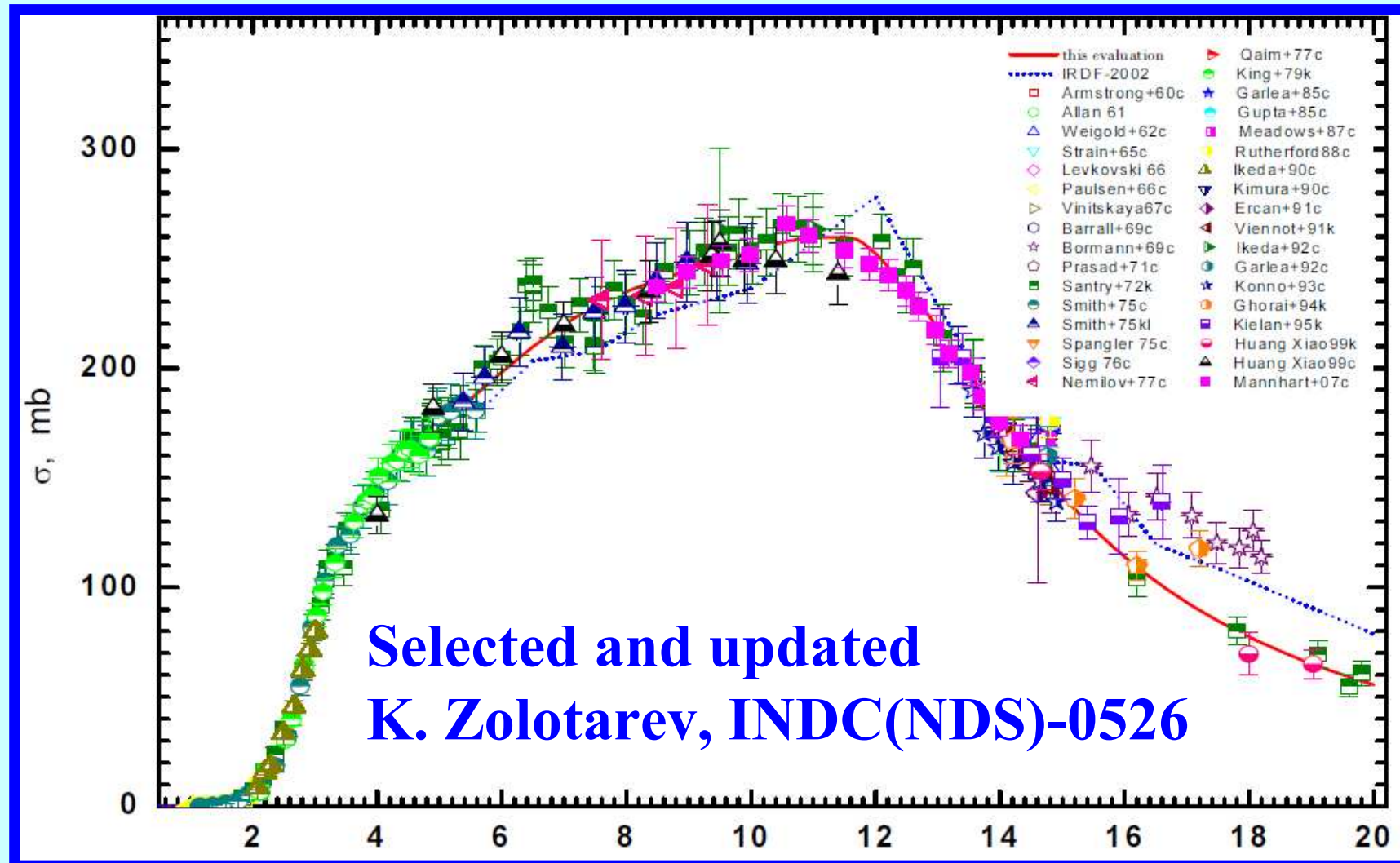
# Selection of experimental data (2)



<http://www-nds.iaea.org/reports-new/indc-reports/indc-nds/indc-nds-0526.pdf>



# Selection of experimental data (3)



<http://www-nds.iaea.org/reports-new/indc-reports/indc-nds/indc-nds-0526.pdf>



# Experimental correlations

“Evaluation of measurement data - Guide to the expression of uncertainty in measurement”

Joint Committee for Guides in Metrology,

*JCGM 100:2008*, [www.bipm.org](http://www.bipm.org) (2008)

## Intra experiments correlations:

Short and long term correlations within a single experiment can and should be estimated

(statistical and systematic uncertainty)

## Inter-experiments correlations

(very often neglected, default zero !!!)



# Experimental uncertainties

Energy (MeV)	$\sigma_{Am}$ (mb)	Unc. (%)	Correlation matrix (x100)										
8.34(15)	96.8	6.5	100										
9.15(15)	162.9	5.7	35	100									
13.33(15)	241.8	4.6	37	42	100								
16.10(15)	152.4	4.6	38	43	53	100							
17.16 (3)	116.1	4.4	40	45	57	58	100						
17.90(10)	105.7	4.4	41	45	57	59	84	100					
19.36(15)	89.5	8.2	21	24	30	31	39	39	100				
19.95 (7)	102.1	5.8	30	34	44	45	58	59	51	100			
20.61 (4)	77.9	8.8	20	22	29	30	40	42	39	65	100		

**A. Plompen, ND workshop, ICTP, Trieste 2010**



# Model uncertainties

11/20

EFNUDAT workshop  
Paris, France, 25-27 May 2010

Roberto Capote, IAEA Nuclear Data Section  
[R.CapoteNoy@iaea.org](mailto:R.CapoteNoy@iaea.org)



# Model parameter uncertainties

D.L. Smith, “Covariance Matrices for Nuclear Cross-Sections Derived from Nuclear Model Calculations”.  
Report **ANL/NDM-159**, Argonne National Laboratory, 2005

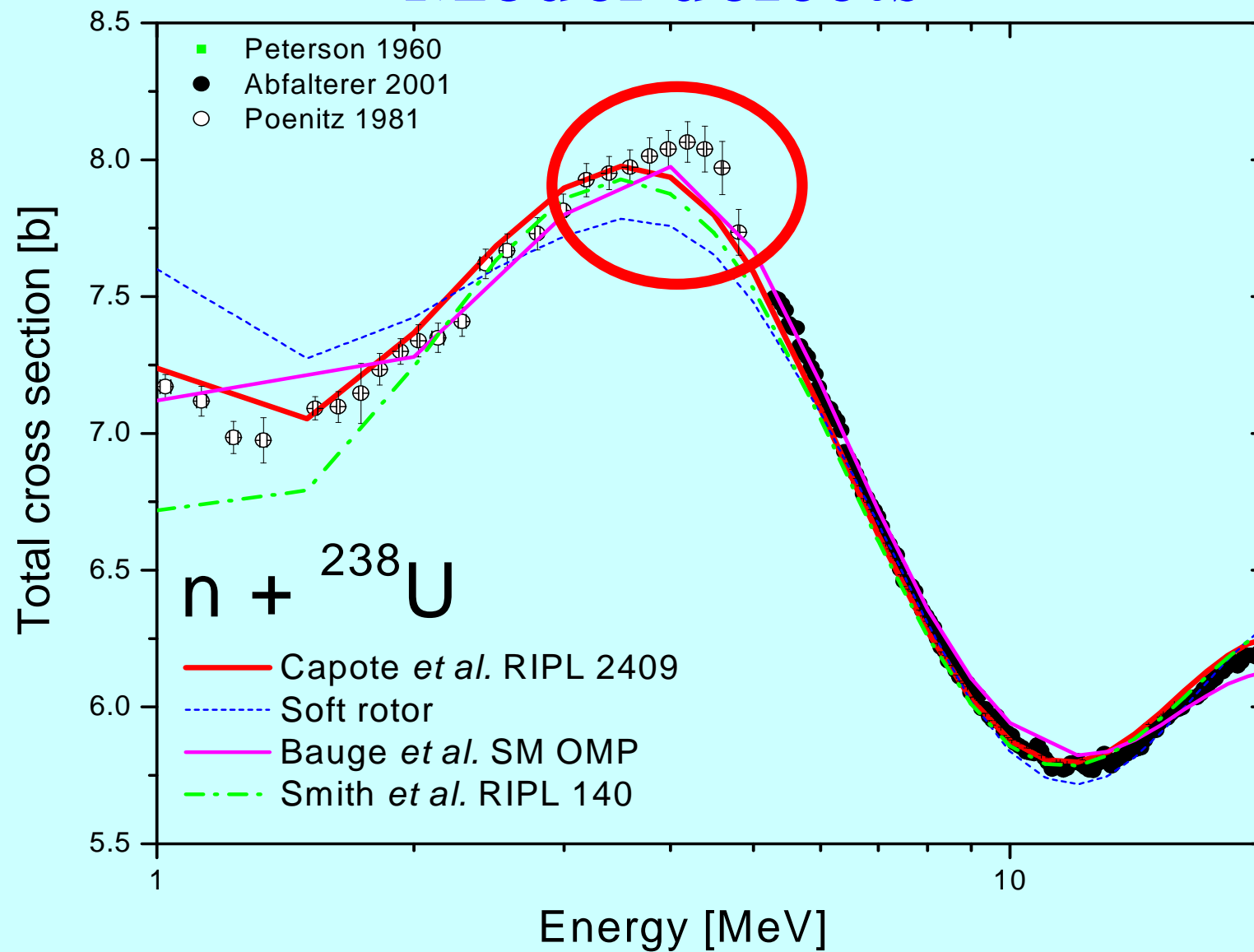
$$\overline{\sigma}_i = \frac{1}{K} \sum_{k=1}^K \sigma_{ik} \quad V_{ij} = \overline{\sigma_i \sigma_j} - \overline{\sigma}_i \times \overline{\sigma}_j$$

$i, j$  - energy indexes

Monte Carlo calculation of covariance first tested by A. Koning



# Model defects



# Evaluation methods

14/20

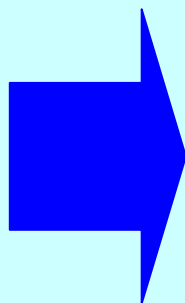
EFNUDAT workshop  
Paris, France, 25-27 May 2010

Roberto Capote, IAEA Nuclear Data Section  
[R.CapoteNoy@iaea.org](mailto:R.CapoteNoy@iaea.org)



# Model prior +GLSQ fit

Monte Carlo prior  
+  
**GANDR** (GLSQ)

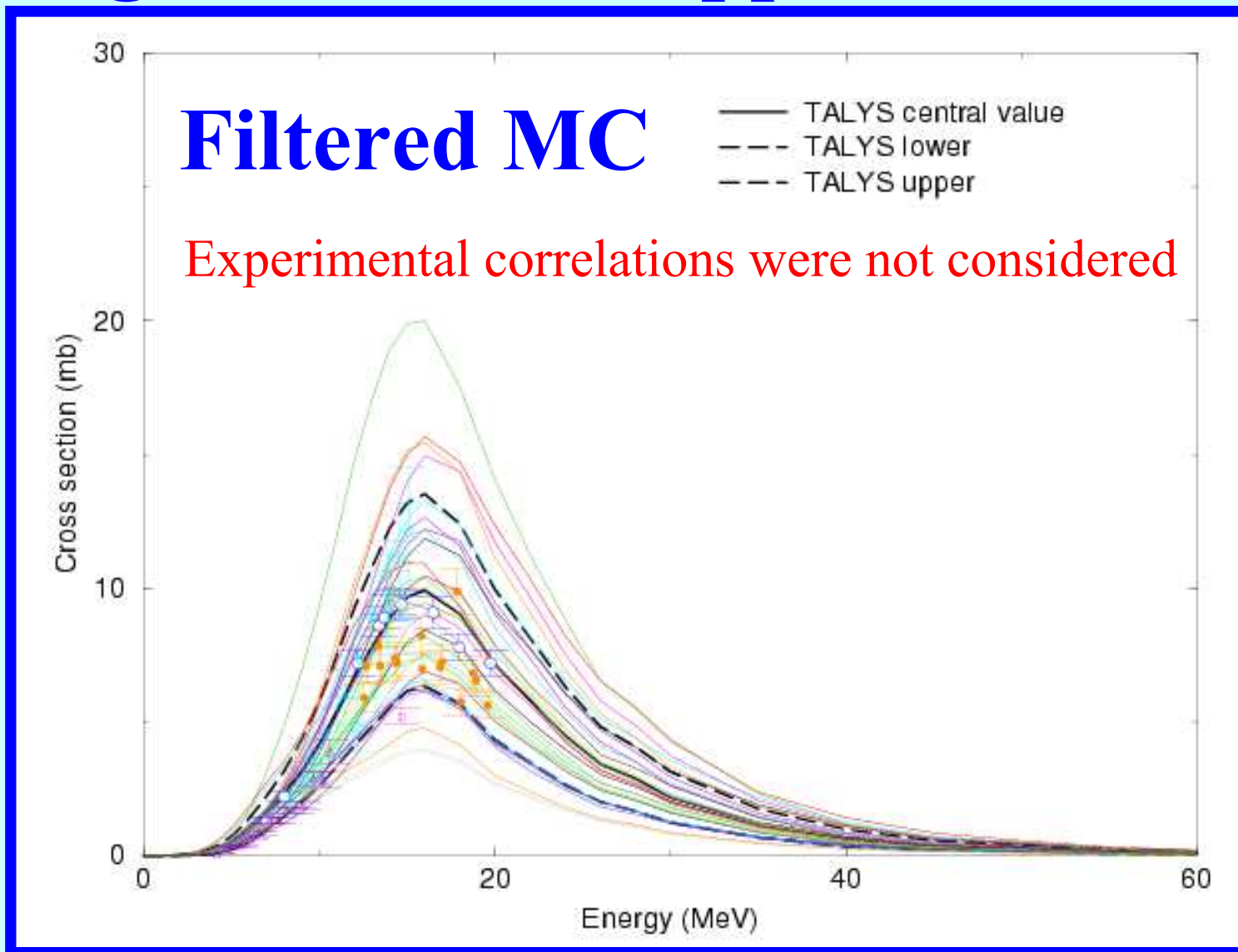


A. Trkov and R. Capote, “Cross-Section Covariance Data”, Th-232 evaluation for ENDF/B-VII.0 (MAT=9040 MF=1 MT=451); Pa-231 and Pa-233 evaluations for ENDF/B-VII.0 (MAT=9133 and 9137 MF=1 MT=451), National Nuclear Data Center, BNL (<http://www.nndc.bnl.gov>), 15 December 2006.

D.W. Muir, **GANDR** project (IAEA),  
Online at [www-nds.iaea.org/gandr/](http://www-nds.iaea.org/gandr/).



# Koning & Rochman approach: TENDL



# Unified Monte Carlo (UMC)

D.L. Smith, "A Unified Monte Carlo Approach to Fast Neutron Cross Section Data Evaluation," *Proceedings of the 8th International Topical Meeting on Nuclear Applications and Utilization of Accelerators*, Pocatello, July 29 – August 2, 2007, p. 736.

## BAYES THEOREM & PRINCIPLE OF MAXIMUM ENTROPY

$$p(\boldsymbol{\sigma}) = C \times \mathcal{L}(\mathbf{y}_E, \mathbf{V}_E \mid \boldsymbol{\sigma}) \times p_0(\boldsymbol{\sigma} \mid \boldsymbol{\sigma}_C, \mathbf{V}_C)$$

$$p_0(\boldsymbol{\sigma} \mid \boldsymbol{\sigma}_C, \mathbf{V}_C) \sim \exp\left\{-\frac{1}{2}[(\boldsymbol{\sigma}-\boldsymbol{\sigma}_C)^T \cdot (\mathbf{V}_C)^{-1} \cdot (\boldsymbol{\sigma}-\boldsymbol{\sigma}_C)]\right\}$$

$$\mathcal{L}(\mathbf{y}_E, \mathbf{V}_E \mid \boldsymbol{\sigma}) \sim \exp\left\{-\frac{1}{2}[(\mathbf{y}-\mathbf{y}_E)^T \cdot (\mathbf{V}_E)^{-1} \cdot (\mathbf{y}-\mathbf{y}_E)]\right\}, \mathbf{y}=\mathbf{f}(\boldsymbol{\sigma})$$

$\mathbf{y}_E, \mathbf{V}_E$ : measured quantities with "n" elements

$\mathbf{y}_C, \mathbf{V}_C$ : calculated using nuclear models with "m" elements

**UMC based on  $p(\boldsymbol{\sigma})$ , GLS on the peak of the distribution**



# Total Monte Carlo (TMC)

- ❑ Propagating covariance data is an approximation of true uncertainty propagation (especially regarding ENDF-6 format limitations)
- ❑ Covariance data requires extra processing and “satellite software” for application codes
- ❑ Alternative: Create an ENDF-6 file for each random sample and finish the entire physics-to-application loop.

Koning and Rochman, Ann Nuc En **35**, 2024 (2008)

Experimental data was included via Filtered MC



# TMC+UMC

- ❑ MC model uncertainties (param + model defects)
- ❑ Experimental uncertainties and correlations
- ❑ Uses **UMC (instead of FMC)** to produce samples according to the combined “a posteriori” PDF
- ❑ Create an ENDF-6 file for each random sample and finish the entire physics-to-application loop (**TMC**).  
Koning and Rochman, Ann Nuc En **35**, 2024 (2008)


UMC could be also used to produce covariance matrix to be stored in ENDF format (approximate treatment)



# Take home message

**Evaluation:** A properly weighted combination (usually by GLSQ fit) of selected experimental data (and nuclear reaction modelling results).

## Bayesian approaches

- “Non-model” GLSQ fit (standards)
- Model prior + GLSQ fit (working horse)
- FMC (TENDL)  UMC(TENDL)
- TMC
- TMC + UMC (golden reference)

**Experimental data and uncertainty analysis**

