



# Problems and challenges in neutron transport theory and reactor kinetics

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# Introduction

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A lot of advances in recent years in neutron transport and computational methods and a lot of new issues

Presentation of a selection of aspects considered relevant

Presentation of some advances in reactor kinetics

# **Challenges for the neutron transport discipline for reactor physics applications**

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- High performance computers demand for better models and better algorithms
  - Improve design tools for commercial systems (reliability, safety, improved system performance... better economy)
  - Establish new models and methods for the analysis of advanced innovative systems

# Advances in computational methods

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Angular discrete methods and spherical harmonics approach, but also...

... Simplified spherical harmonics and second-order models

- Applications of response matrix formulation
- New space discretization schemes
- Wavelet approach for the angular variable

# Advances in computational methods

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Second-order forms of the transport equation are particularly appealing

Different approaches to derive such equations may be followed

- manipulate simplified spherical harmonics method
- start from integral form of the equation
- use the even-parity formulation (simple in plane geometry...)

# Second-order from $SP_N$

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The simplified spherical harmonics method (the Gelbard's idea...):

$$\begin{cases} \frac{2n+1}{4n+1} \frac{df_{2n+1}}{dx}(x) + \frac{2n}{4n+1} \frac{df_{2n-1}}{dx}(x) + \sigma(x)f_{2n}(x) = q_0(x)\delta_{n0} \\ \frac{2n+2}{4n+3} \frac{df_{2n+2}}{dx}(x) + \frac{2n+1}{4n+3} \frac{df_{2n}}{dx}(x) + \sigma(x)f_{2n+1}(x) = 0 \end{cases} \quad (n = 0, 1, \dots, N-1)$$



$$\begin{cases} \frac{2n+1}{4n+1} \nabla \cdot \mathbf{f}_{2n+1}(\mathbf{r}) + \frac{2n}{4n+1} \nabla \cdot \mathbf{f}_{2n-1}(\mathbf{r}) + \sigma(\mathbf{r})f_{2n}(\mathbf{r}) = q_0(\mathbf{r})\delta_{n0} \\ \frac{2n+2}{4n+3} \nabla f_{2n+2}(\mathbf{r}) + \frac{2n+1}{4n+3} \nabla f_{2n}(\mathbf{r}) + \sigma(\mathbf{r})\mathbf{f}_{2n+1}(\mathbf{r}) = 0 \end{cases} \quad (n = 0, 1, \dots, N-1).$$

# Second-order from $\text{SP}_N$

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A second-order form can be obtained by elimination of odd-order terms and diagonalization (standard algebra...):

$$\mathbf{F} = \begin{pmatrix} f_0(\mathbf{r}) \\ f_2(\mathbf{r}) \\ \vdots \\ f_{2N-2}(\mathbf{r}) \end{pmatrix}, \mathbf{Q} = \begin{pmatrix} q_0(\mathbf{r}) \\ 0 \\ \vdots \\ 0 \end{pmatrix}$$
$$\nabla \cdot \left[ \frac{1}{\sigma(\mathbf{r})} \nabla (\mathbf{A}\mathbf{F}) \right] - \sigma(\mathbf{r})\mathbf{F} + \mathbf{Q} = 0,$$
$$\mathbf{F} = \sum_{\beta=1}^N \Phi_{\beta} \mathbf{W}_{\beta}.$$

# Advances in computational methods

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Diagonal form of the differential system of equations ( $A_N$  approximation):

$$\begin{cases} \nabla \cdot \left( \frac{\mu_\alpha^2}{\sigma(\mathbf{r})} \nabla \Phi_\alpha(\mathbf{r}) \right) - \sigma(\mathbf{r}) \Phi_\alpha(\mathbf{r}) + q_0(\mathbf{r}) = 0 \quad (\alpha = 1, 2, \dots, N) \\ q_0(\mathbf{r}) = \sigma_s(\mathbf{r}) \sum_{\beta=1}^N w_\beta \Phi_\beta(\mathbf{r}) + S(\mathbf{r}), \end{cases}$$

Note: for homogeneous systems it is equivalent to  $P_N$



# Second-order from $SP_N$

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## Observations (I):

- $w_\beta$  and  $\mu_\beta$  are the weights and abscissas of the Gauss-Legendre quadrature formula
- The system is a multigroup-like diffusion system of equations, with virtual up-scattering

# Second-order from $SP_N$

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## Observations (II):

- Moments do not have a physical meaning in the general case, but their sum is the scalar flux
- Moments are the even-parity fluxes in plane geometry
- The treatment of collision anisotropy is complicated

# Second-order from integral transport

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Alternatively a second order form can be derived from the integral transport equation

Can give a theoretical background to  $SP_N$

[An exact equation can be derived, even in time-dependent conditions !]

$$\Phi(\mathbf{r}) = \int_{\mathfrak{R}^3} \frac{e^{-|\mathbf{r}-\mathbf{r}'|}}{4\pi|\mathbf{r}-\mathbf{r}'|^2} [\gamma(\mathbf{r}')\Phi(\mathbf{r}') + S(\mathbf{r}')] dV'$$

$q(\mathbf{r})$

# Second-order from integral transport

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The kernel is approximated by a superposition of diffusive kernels (Stewart-Zweifel):

$$\frac{e^{-r}}{4\pi r^2} = \int_0^1 \frac{e^{-r/\mu}}{4\pi r \mu^2} d\mu \simeq \sum_{\alpha=1}^N p_{\alpha} \frac{e^{-r/\mu_{\alpha}}}{4\pi r \mu_{\alpha}^2},$$

$p_{\beta}=w_{\beta}/2$  and  $\mu_{\beta}$  are the weights and abscissas of a quadrature formula (without need of restriction to Gauss-Legendre)

# Second-order from integral transport

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Consider integral equations for moments  $f_\beta$

$$f_\beta(\mathbf{r}) = \int_V q(\mathbf{r}') \frac{e^{-|\mathbf{r}-\mathbf{r}'|/\mu_\beta}}{4\pi\mu_\beta^2|\mathbf{r}-\mathbf{r}'|} d\mathbf{r}', \quad \beta = 1, 2, \dots, N$$

to obtain a more general form of the  $A_N$  approximation:

$$\begin{cases} \mu_\beta^2 \nabla^2 f_\beta(\mathbf{r}) - f_\beta(\mathbf{r}) + q(\mathbf{r}) = 0, & \beta = 1, 2, \dots, N. \\ \Phi(\mathbf{r}) = \sum_{\alpha=1}^N p_\alpha f_\alpha(\mathbf{r}), \end{cases}$$

# Second-order from integral transport: the exact equation

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Consider the integral time-dependent equation:

$$\Phi(\mathbf{r}, t) = \int_V q(\mathbf{r}', t - |\mathbf{r} - \mathbf{r}'|) \frac{e^{-|\mathbf{r} - \mathbf{r}'|}}{4\pi|\mathbf{r} - \mathbf{r}'|^2} d\mathbf{r}'$$

and the auxiliary equation:

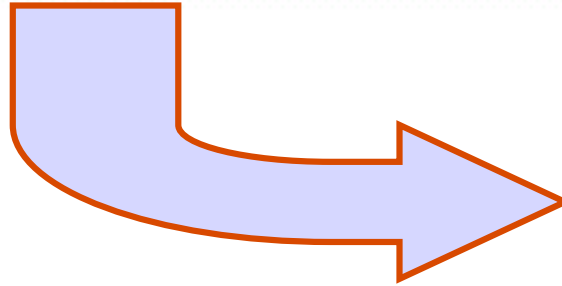
$$f(\mathbf{r}, \mu, t) = \int_V q(\mathbf{r}', t - |\mathbf{r} - \mathbf{r}'|) \frac{e^{-|\mathbf{r} - \mathbf{r}'|/\mu}}{4\pi\mu^2|\mathbf{r} - \mathbf{r}'|} d\mathbf{r}'$$

# Second-order from integral transport: the exact equation

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Use D'Alembert equality:

$$\left( \nabla^2 - k^2 \frac{\partial^2}{\partial t^2} \right) \frac{g(\mathbf{r}', t - |\mathbf{r} - \mathbf{r}'|)}{|\mathbf{r} - \mathbf{r}'|} = -4\pi g(\mathbf{r}', t) \delta(\mathbf{r} - \mathbf{r}')$$



# Second-order from integral transport: the exact equation

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A second-order integro-differential equation is obtained  
for the time-dependent situation...and exact !  
( $A_\infty$  formulation)

$$\begin{cases} \mu^2 \nabla^2 f(\mathbf{r}, \mu, t) - \left(1 + \mu \frac{\partial}{\partial t}\right)^2 f(\mathbf{r}, \mu, t) + q(\mathbf{r}, t) = 0, \\ \Phi(\mathbf{r}, t) = \int_0^1 f(\mathbf{r}, \mu, t) d\mu \end{cases}$$

Exact second order integro-differential transport  
equation

Wave term is appearing

When discretized ( $A_N$ ), a system of telegrapher's  
equations is obtained



# Observations

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In steady-state  $A_\infty$  allows to extend analytical Case-like approach to general geometry (benchmarks)

Second-order forms are suitable for response matrix formulations

Equations can be cast into a form involving only boundary values of the unknown, leading to a boundary element numerical scheme (BEM)

# The boundary element approach

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$$\frac{\mu_\alpha^2}{\sigma} \nabla_{\mathbf{r}}^2 \tilde{\Phi}_{\alpha\beta} - \sigma \tilde{\Phi}_{\alpha\beta} + \sigma_s w_\alpha \sum_{\nu=1}^N \tilde{\Phi}_{\nu\beta} + \delta_{\alpha\beta} \delta(\mathbf{r} - \mathbf{r}') = 0$$

$$\tilde{\Phi}_{\alpha\beta}(|\mathbf{r} - \mathbf{r}'|) = \sum_{m=1}^N g_{m\beta} C_\alpha^{(m)} \frac{e^{-\kappa_m |\mathbf{r} - \mathbf{r}'|}}{4\pi |\mathbf{r} - \mathbf{r}'|}$$

Multiply second-order equations by Green functions, integrate over volume and apply Green identity.....

# The boundary element approach

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.... to obtain the equation:

$$c(\mathbf{r})\Phi_\beta(\mathbf{r}) + \sum_{\alpha=1}^N \int_{\Sigma} \left[ \tilde{\Phi}_{\alpha\beta}(|\mathbf{r} - \mathbf{r}'_{\Sigma}|) J_{n',\alpha}(\mathbf{r}'_{\Sigma}) + \tilde{J}_{n',\alpha\beta}(\mathbf{r}, \mathbf{r}'_{\Sigma}) \Phi_{\alpha}(\mathbf{r}'_{\Sigma}) \right] d\Sigma' = \Psi_{\beta}(\mathbf{r})$$

with:

$$J_{n,\alpha}(\mathbf{r}_{\Sigma}) = -\frac{\mu_{\alpha}^2}{\sigma} \frac{\partial \Phi_{\alpha}}{\partial \mathbf{n}}(\mathbf{r}_{\Sigma}),$$
$$\tilde{J}_{n,\alpha\beta}(\mathbf{r}, \mathbf{r}_{\Sigma}) = \frac{\mu_{\alpha}^2}{\sigma} \frac{\partial \tilde{\Phi}_{\alpha\beta}}{\partial \mathbf{n}'}(|\mathbf{r} - \mathbf{r}'_{\Sigma}|),$$
$$\Psi_{\beta}(\mathbf{r}) = \sum_{\alpha=1}^N \int_V \tilde{\Phi}_{\alpha\beta}(|\mathbf{r} - \mathbf{r}'|) S(\mathbf{r}') dV'.$$

# The boundary element approach

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Note:

- Volume solution can be reconstructed from boundary values
- Valid for all points...

... if applied at any boundary point...

# The boundary element approach

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... a boundary formulation is obtained

 unknowns appear only at boundary points!


reduction of dimensionality

$$c(\mathbf{r}_\Sigma)\Phi_\beta(\mathbf{r}_\Sigma) + \sum_{\alpha=1}^N \int_{\Sigma} \left[ \tilde{\Phi}_{\alpha\beta}(|\mathbf{r}_\Sigma - \mathbf{r}'_\Sigma|) J_{n',\alpha}(\mathbf{r}'_\Sigma) + \tilde{J}_{n',\alpha\beta}(\mathbf{r}_\Sigma, \mathbf{r}'_\Sigma) \Phi_\alpha(\mathbf{r}'_\Sigma) \right] d\Sigma'$$
$$= \Psi_\beta(\mathbf{r}_\Sigma)$$

# The boundary element approach

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BEM is obtained by discretization  
of the boundary

Physical connection between  
boundary terms and source  
volume terms  response  
matrix formulation

$$|j^+\rangle = \mathbb{G} |j^-\rangle + |b\rangle$$

# Advances in computational methods

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## The method of characteristics

- The solution is “tracked” along a set of rays (characteristics)
- Geometrical flexibility (heterogeneous, unstructured)
- Full-core transport calculations

# Advances in computational methods

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The inversion of the transport operator by source iteration

- Advances in synthetic approaches (Multi-D, anisotropic scattering...)
- Preconditioning and Krylov approaches
- Extension to schemes applying the method of characteristics



# Advances in computational methods

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## Cross section generation

- Improved computational methods call for “good” data !
- Need of physically consistent averaging-homogenization procedures
- Need to accurately treat anisotropy
- Need of adjustment by integral parameter measurement

# Advances for new systems

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Generation IV systems with new geometrical and material configurations

- Pebble-bed reactors
- Molten-salt reactors
- Fast systems (sodium and lead – cooled)

New physical phenomena (interaction of neutronics with fluid-dynamics), new models, new numerics

# Accelerator-driven systems

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Angular schemes to handle anisotropy effects  
and mitigate ray-effects

Source effects and integral parameters

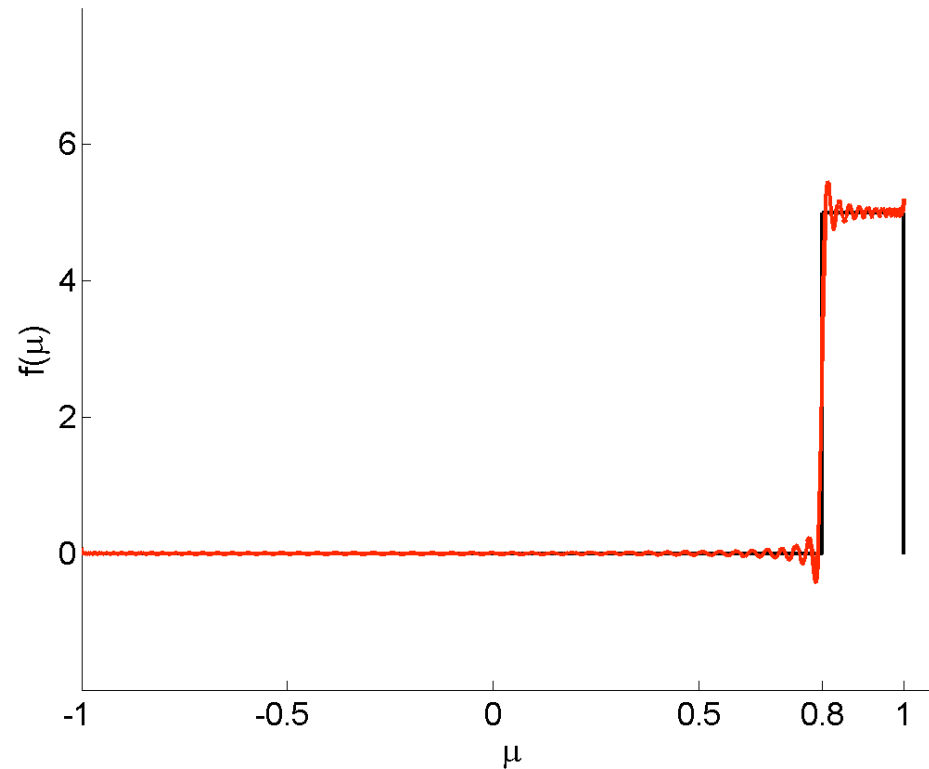
Propagation phenomena

# Anisotropy effects

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High-order Legendre expansions may be needed to avoid unphysical behaviours

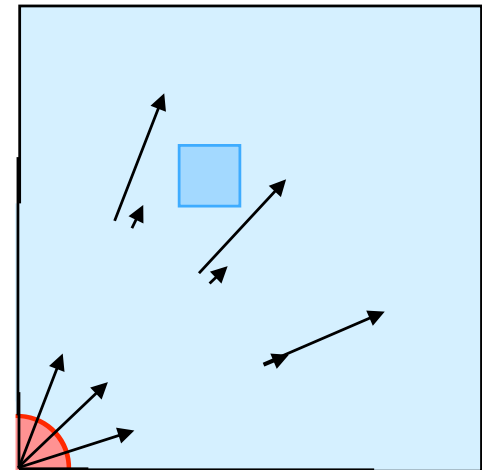
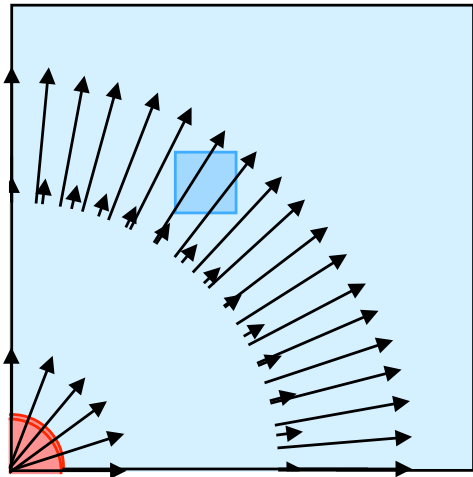
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# Ray effects

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Mitigation of ray effects may be crucial to correctly interpret source-driven experiments



# Source-dominated systems

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Need of a new approach:

- No reference reactor
- Appearance of phenomena that were “hidden” in nearly critical fission-dominated reactors
- Possible inadequacy of standard numerical methods

# Angular schemes: finite elements and wavelets

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An angular expansion is introduced:

$$\phi(\mathbf{r}, E, \Omega) = \sum_{k=-N}^N f_k(\mathbf{r}, E) u_k(\Omega)$$

The description of anisotropic emission is improved and ray effects are mitigated

With proper choices of the formulation, a discrete-ordinate-like system of equations can be obtained for components  $f_k(\mathbf{r}, E)$ .

# Accurate benchmarks

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Novel methods require accurate and reliable benchmarks, for verification, validation and qualification of physical models, algorithms and codes

- Analytical benchmarks
- Numerical benchmarks
- Experimental benchmarks



# The role of analytical solutions

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- Retain a high educational value
- Allow full insight into the physical problem
- Give the possibility to compare different models and algorithms and to establish reliable limits of validity
- Allow to discriminate physical and numerical effects

# An example: pulse propagation

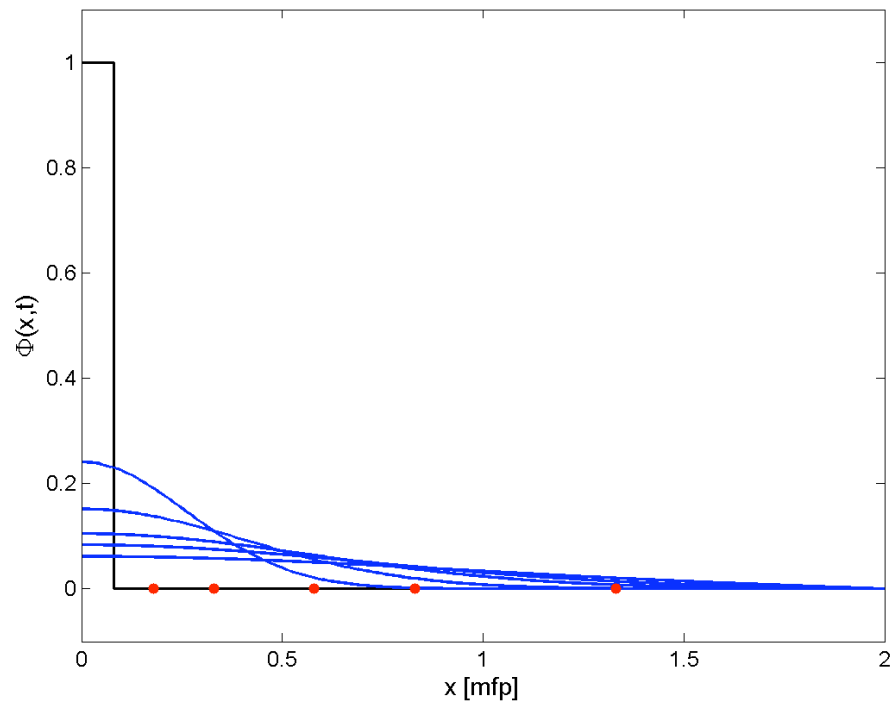
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- Appearance of time-dependent ray effects connected to angular discretization
- Inadequateness of diffusion theory due to the infinite-velocity limit (no ray effects)
- Space and time ray effects in multi-D
- Spatial distortions due to space discretizations

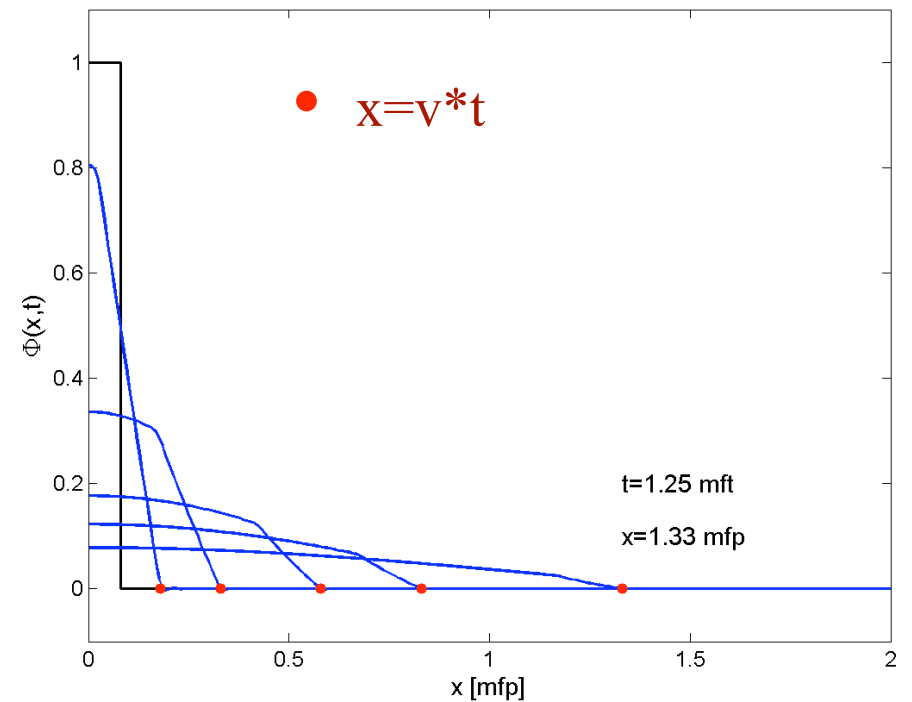
# An example: pulse propagation

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*Diffusion*

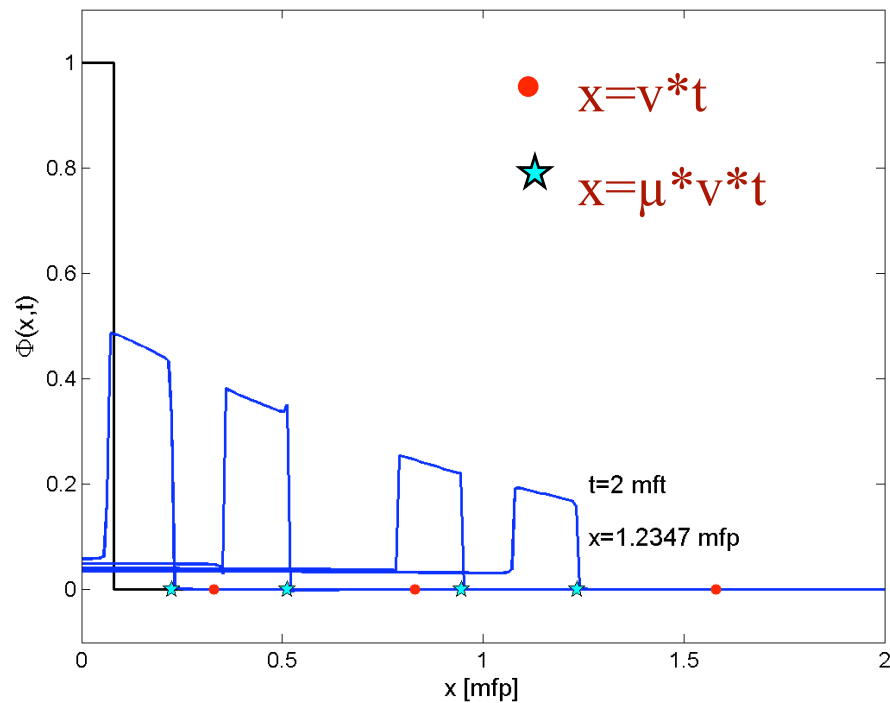


*Exact transport*

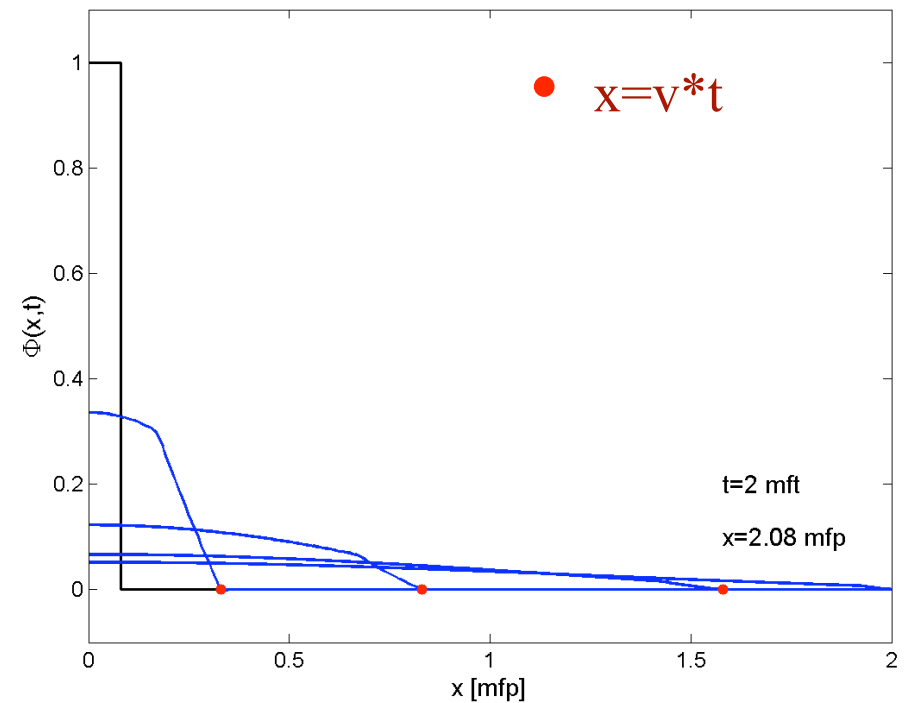


# An example: pulse propagation

$P_1$



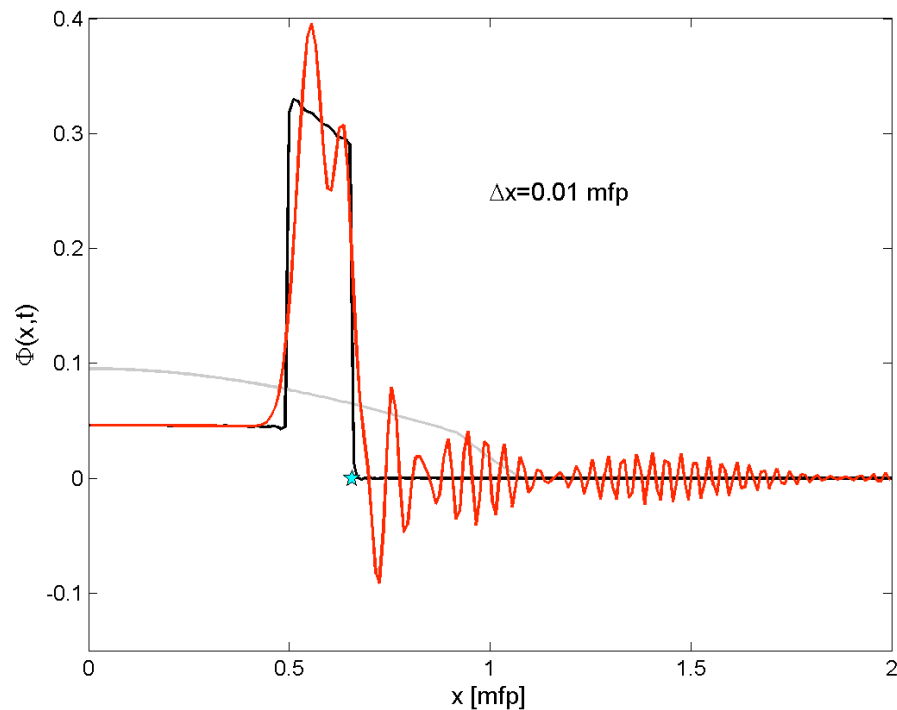
*Exact transport*



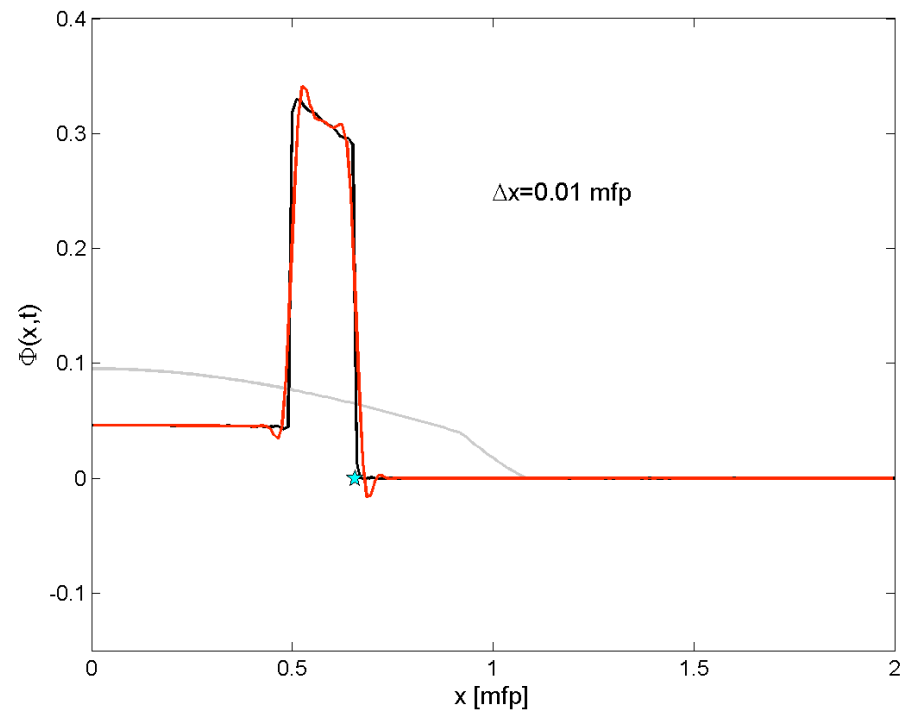
# An example: pulse propagation

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$P_1$  – diamond difference



$P_1$  – linear discontinuous

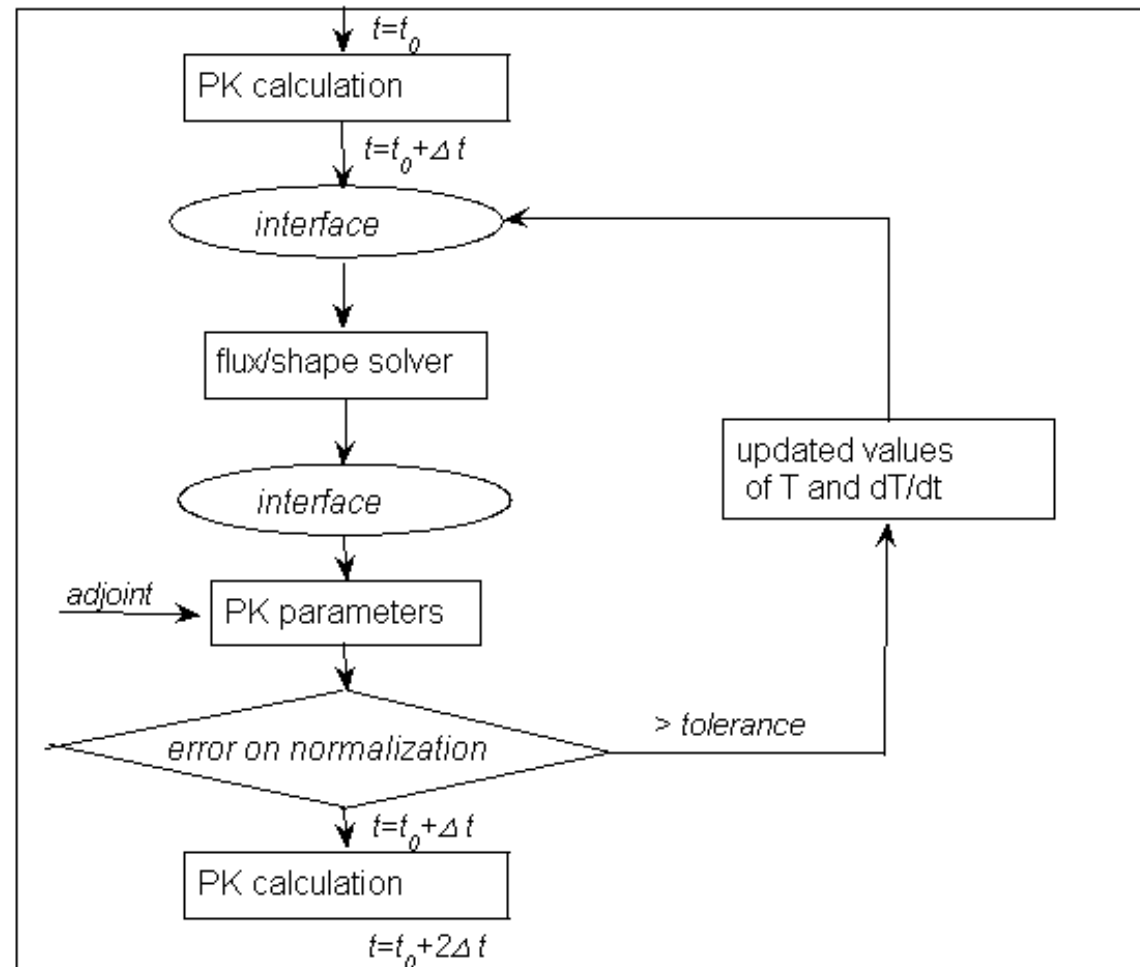


# Time-dependent problems

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- Many dynamic problems for innovative systems involve important transport effects:
  - Accelerator-driven systems (high energy neutrons, high streaming due to the source)
  - Pulsed experiment interpretation (wavefront propagation effects)
  - Gas reactors (voids)
  - High heterogeneity configurations

# Time-dependent problems



# Time-dependent problems: enhanced quasi-static schemes

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- Predictor-corrector quasi-statics
- Alternative factorizations



# Enhanced quasi-static schemes: Predictor-Corrector

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The flux equation is solved on a coarse time scale and the shape is obtained by renormalization (predictor step)

The new shape is then used to evaluate the kinetic parameters for the amplitude equations (corrector step)

# Enhanced quasi-static schemes: Alternative factorizations

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Rather than assuming the standard amplitude-shape factorization:

$$\phi(\mathbf{r}, E, \Omega, t) = T(t) \psi(\mathbf{r}, E, \Omega, t)$$

a privileged variable in phase space is identified and treated separately in the factorization

$$\phi(\mathbf{r}, E, \Omega, t) = \phi(\mathbf{X}, t) = T(x_1, t) \psi(\mathbf{X}, t)$$

# Alternative factorizations: multipoint

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Starting from the balance equations

$$\begin{cases} \frac{1}{v} \frac{\partial \varphi(\mathbf{r}, E, \mathbf{\Omega}, t)}{\partial t} = [-\hat{\mathbf{L}}(t)\varphi + \hat{\mathbf{M}}_p(t)\varphi](\mathbf{r}, E, \mathbf{\Omega}, t) + \sum_{i=1}^R \mathcal{E}_i(\mathbf{r}, E, t) + S(\mathbf{r}, E, \mathbf{\Omega}, t) \\ \frac{1}{\lambda_i} \frac{\partial \mathcal{E}_i(\mathbf{r}, E, t)}{\partial t} = -\mathcal{E}_i(\mathbf{r}, E, t) + [\hat{\mathbf{M}}_i\varphi](\mathbf{r}, E, \mathbf{\Omega}, t), \quad i = 1, \dots, R \end{cases}$$

Introduce factorization as

$$\begin{aligned} \varphi(\mathbf{x}, t) &= \sum_{j=1}^J (N_j(t) u_j(\mathbf{x})) & \phi(\mathbf{x}; t) &= \sum_{j=1}^J N_j(t) \phi_j(\mathbf{x}; t), \\ \mathcal{E}_i(\mathbf{x}; t) &= \sum_{j=1}^J (E_{ij}(t) u_j(\mathbf{x})) & \epsilon_i(\mathbf{x}; t) &= \sum_{j=1}^J E_{ij}(t) \epsilon_{ij}(\mathbf{x}; t), \end{aligned} \quad u_j(\mathbf{x}) = \begin{cases} 1 & \text{on } \Gamma_j \\ 0 & \text{otherwise.} \end{cases}$$

# Alternative factorizations: multipoint

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Multipoint factorization in phase space  $\Gamma$

$$\varphi(\mathbf{x}, t) = \sum_{j=1}^J (N_j(t) u_j(\mathbf{x})) \quad \phi(\mathbf{x}; t) = \sum_{j=1}^J N_j(t) \phi_j(\mathbf{x}; t),$$

A coupled system of first-order differential equations is obtained for the amplitudes

# Alternative factorizations: multipoint

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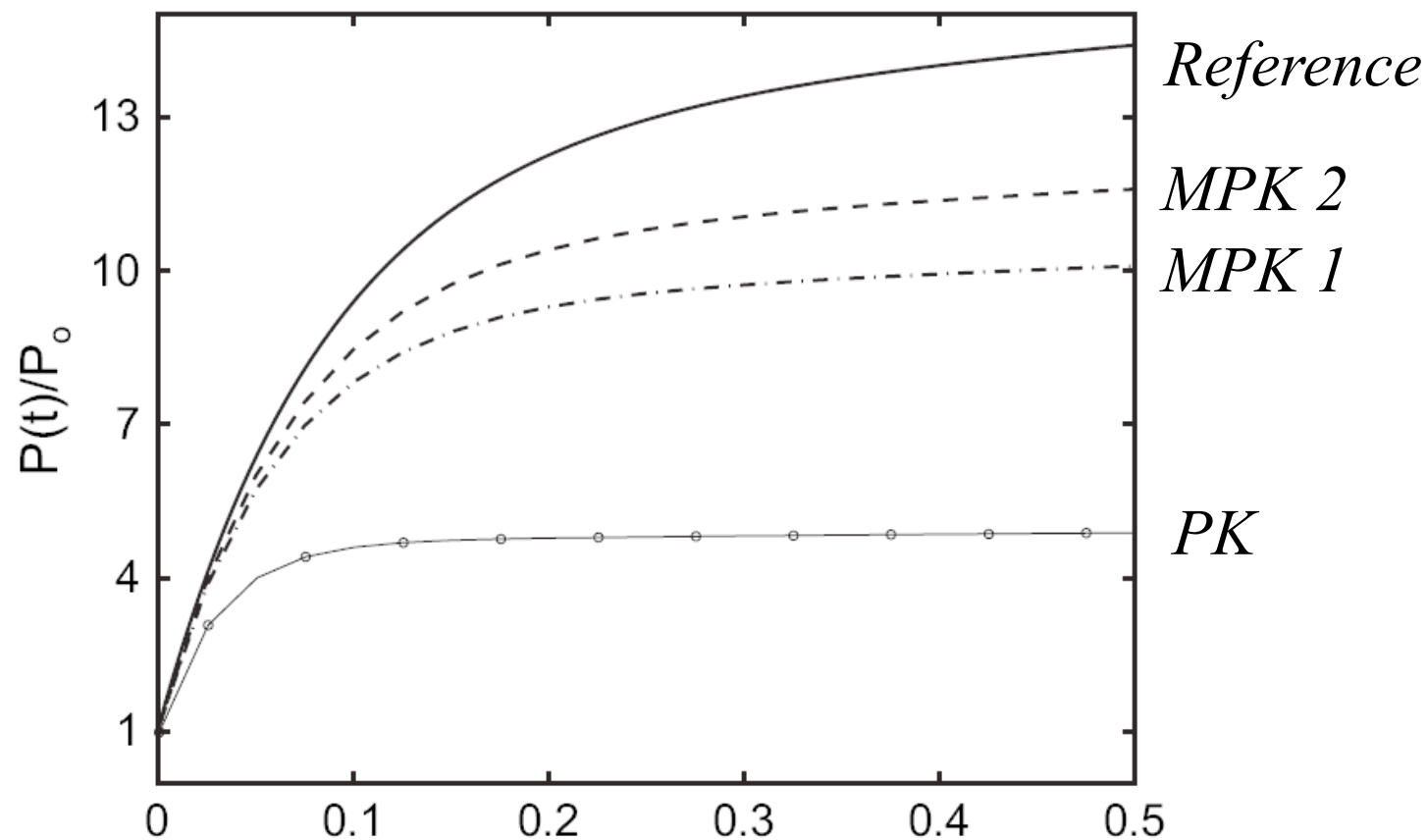
## System for amplitudes

$$\left\{ \begin{array}{l} \sum_{k=1}^J \left\langle \phi_j^\dagger \left| \frac{1}{v} \phi_k \right\rangle \frac{dN_k}{dt} + \sum_{k=1}^J \left\langle \phi_j^\dagger \left| \frac{1}{v} \frac{\partial \phi_k}{\partial t} \right\rangle N_k = \sum_{k=1}^J \left\langle \phi_j^\dagger \left| (-\hat{\mathbf{L}}\phi_k + \hat{\mathbf{M}}_p\phi_k) \right\rangle N_k \right. \\ \quad \left. + \sum_{i=1}^R \sum_{k=1}^J \left\langle \phi_j^\dagger \left| \epsilon_{i,k} \right\rangle E_{i,k} + \left\langle \phi_j^\dagger \left| S \right\rangle, \quad j = 1, \dots, J, \right. \right. \\ \frac{1}{\lambda_i} \sum_{k=1}^J \left\langle \epsilon_{i,j}^\dagger \left| \epsilon_{i,k} \right\rangle \frac{dE_{i,k}}{dt} + \frac{1}{\lambda_i} \sum_{k=1}^J \left\langle \epsilon_{i,j} \left| \frac{\partial \epsilon_{i,k}}{\partial t} \right\rangle E_{i,k} = - \sum_{k=1}^J \left\langle \epsilon_{i,j}^\dagger \left| \epsilon_{i,k} \right\rangle E_{i,k} \right. \\ \quad \left. + \sum_{k=1}^J \left\langle \epsilon_{i,j}^\dagger \left| \hat{\mathbf{M}}_i \phi_k \right\rangle N_k, \quad i = 1, \dots, R; \quad j = 1, \dots, J, \right. \end{array} \right.$$

# Alternative factorizations: multipoint

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Improved results with respect to point kinetics



# Concluding remarks

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- Exciting new problems in reactor physics
- Exciting work for physicists, numerical analysts and code developers

*Reactor physics offers  
many interesting professional opportunities  
to young researchers and students !*