

Problem 1

(a) Given:

$$A = \begin{bmatrix} 0 & 3 \\ 4 & 4 \end{bmatrix}$$

The eigenvalues and eigenvectors are calculated as follows:

$$A\mathbf{x} = \lambda\mathbf{x}$$

$$\det(A - \lambda\mathbf{I}) = 0$$

$$\det(A - \lambda\mathbf{I}) = \det\left(\begin{bmatrix} 0 & 3 \\ 4 & 4 \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix}\right) = 0$$

$$\det\left(\begin{bmatrix} -\lambda & 3 \\ 4 & 4 - \lambda \end{bmatrix}\right) = -\lambda(4 - \lambda) - [(3)(4)] = 0$$

$$\lambda^2 - 4\lambda - 12 = 0 \quad \rightarrow \quad \boxed{\lambda_1 = 6, \lambda_2 = -2}$$

$$A\mathbf{x}_1 = \lambda_1\mathbf{x}_1$$

$$(A - \lambda_1\mathbf{I})\mathbf{x}_1 = 0$$

$$\begin{bmatrix} -\lambda_1 & 3 \\ 4 & 4 - \lambda_1 \end{bmatrix} \mathbf{x}_1 = 0$$

$$\begin{bmatrix} -6 & 3 \\ 4 & -2 \end{bmatrix} \begin{bmatrix} x_{1,1} \\ x_{1,2} \end{bmatrix} = 0$$

$$-6x_{1,1} + 3x_{1,2} = 0$$

$$4x_{1,1} - 2x_{1,2} = 0$$

$$\mathbf{x}_1 = c_1 \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

$$A\mathbf{x}_2 = \lambda_2\mathbf{x}_2$$

$$(A - \lambda_2\mathbf{I})\mathbf{x}_2 = 0$$

$$\begin{bmatrix} -\lambda_2 & 3 \\ 4 & 4 - \lambda_2 \end{bmatrix} \mathbf{x}_2 = 0$$

$$\begin{bmatrix} 2 & 3 \\ 4 & 6 \end{bmatrix} \begin{bmatrix} x_{2,1} \\ x_{2,2} \end{bmatrix} = 0$$

$$2x_{2,1} + 3x_{2,2} = 0$$

$$4x_{2,1} - 6x_{2,2} = 0$$

$$\mathbf{x}_2 = c_2 \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$

where c_1 and c_2 are arbitrary constants, and where the sign of the eigenvector is also arbitrary as long as the ratio between the two eigenvectors stays constant.

(b)

- The spectral radius of the above matrix is equal to the maximum absolute value of its eigenvalues, $\rho(A) = 6$.
- Spectral radii are important because they can be used to determine characteristics related to convergence for the power sequence of a matrix, such that:

$$A \in \mathbf{C}^{n \times n}, \rho(A), \text{ then}$$

$$\lim_{k \rightarrow \infty} A^k = 0 \iff \rho(A) < 1, \text{ and}$$

$$\lim_{k \rightarrow \infty} \|A^k\| = \infty \iff \rho(A) > 1$$

- Considering that the spectral radius is determined by the ratio of the scattering macroscopic cross section and the total macroscopic cross section, $c = \Sigma_s/\Sigma_t$, the largest possible spectral radius for an iteration matrix in nuclear engineering is 1. (This is unlikely, considering other forms of interaction exist besides scattering, but is mathematically plausible.)
- Considering the following systems:

System	$\Sigma_s [cm^{-1}]$	$\Sigma_t [cm^{-1}]$	Spectral Radius, $c = \Sigma_s/\Sigma_t$
1	0.3	1.5	0.2
2	0.8	1.0	0.8
3	5.0	10.0	0.5

System 2 will converge the most slowly, and System 1 will converge the most quickly. (Systems with higher ratios of scattering will converge slower than their counterparts.)

(c) According to the Richard iteration scheme, where \bar{Q} includes all sources and k is the inner iteration index:

$$\mathbf{L}[\psi]_g^{k+1} = \mathbf{MS}[\phi]_g^k + [\bar{Q}]_g,$$

$$[\phi]_g^{k+1} = \mathbf{D}[\psi]_g^{k+1}.$$

Problem 2

See attached Python script.

Problem 3

- (a) Monte Carlo particle histories can run simultaneously because each particle interaction is independent of one another.
 (b) Given the following properties:

$$\begin{aligned}\Sigma_s &= 200 \text{cm}^{-1} \\ \Sigma_f &= 530 \text{cm}^{-1} \\ \Sigma_a &= 150 \text{cm}^{-1} \\ \Sigma_s^{elastic} &= 180 \text{cm}^{-1} \\ \Sigma_s^{inelastic} &= 20 \text{cm}^{-1}\end{aligned}$$

Probability of a defined collision-type within a material of x [cm] thickness can be found,

$$\begin{aligned}P_{col,i}(x) &= 1 - e^{-\Sigma_i x} \\ P_{col,s}(x) &= 1 - e^{-(200 \text{ cm}^{-1})(x \text{ cm})} \\ P_{col,f}(x) &= 1 - e^{-(530 \text{ cm}^{-1})(x \text{ cm})} \\ P_s(inelastic) &= \frac{P_{inelastic}}{P_s} \rightarrow \frac{20}{200} = 0.10 \\ P_{col}(elastic) &= \frac{P_{elastic}}{P_{col}} \rightarrow \frac{180}{200 + 530 + 150} \approx 0.20\end{aligned}$$

Sources

Problem 1

- (a) From class notes: 05-eigenvalue/01-eigen
- (b) From https://en.wikipedia.org/wiki/Spectral_radius
- (b, c) From class notes: 04-operator/02-solution-iter

Problem 2

From <https://gist.github.com/louismullie/3769218>

Problem 3

From class notes: 06-monte-carlo/04-tracking