#### **BART**

# A new framework for developing and evaluating acceleration schemes for the neutron transport equation

J. S. Rehak



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Acceleration Methods

**Analyzing Acceleration Schemes** 

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Plan and Future Work

2019-08-29

# Outline

Transport Equation

**1** Transport Equation

**2** Acceleration Methods

**3** Analyzing Acceleration Schemes

**4** BART

**6** Plan and Future Work

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—Outline

Outline

Transport Equation
 Acceleration Methods

Analyzing Acceleration Schemes

**O** BART

@ Plan and Future Work

## **Transport Equation**

Our problem of interest is the time-independent transport equation on a domain of interest  $\mathbf{r} \in V$  [3],

$$\begin{split} \left[ \hat{\Omega} \cdot \nabla + \Sigma_t(\mathbf{r}, E) \right] \psi(\mathbf{r}, E, \hat{\Omega}) \\ &= \int_0^\infty dE' \int_{4\pi} d\hat{\Omega}' \Sigma_s(\mathbf{r}, E' \to E, \hat{\Omega}' \to \hat{\Omega}) \psi(\mathbf{r}, E', \hat{\Omega}') \\ &+ Q(\psi, \mathbf{r}, E, \hat{\Omega}) \;, \end{split}$$

with a given boundary condition,

$$\psi(\mathbf{r}, E, \hat{\Omega}) = \Gamma(\mathbf{r}, E, \hat{\Omega}), \quad \mathbf{r} \in \partial V, \quad \hat{\Omega} \cdot \hat{n} < 0$$

Qualification Exam TRANSPORT EQUATION

-Steady-state Boltzman Transport Equation

Steady-state Boltzman Transport Equation

 $\left[\dot{\Omega} \cdot \nabla + \Sigma_{f}(\mathbf{r}, E)\right] \psi(\mathbf{r}, E, \dot{\Omega})$  $=\int_{-\infty}^{\infty} dE' \int_{-\infty}^{\infty} d\hat{\Omega}' \Sigma_a(\mathbf{r}, E' \rightarrow E, \hat{\Omega}' \rightarrow \hat{\Omega}) \psi(\mathbf{r}, E', \hat{\Omega}')$ with a given boundary condition,

 $\psi(\mathbf{r}, E, \hat{\Omega}) = \Gamma(\mathbf{r}, E, \hat{\Omega}), \quad \mathbf{r} \in \partial V, \quad \hat{\Omega} \cdot \hat{n} < 0$ 

# **Iterative Solving Method**

Assuming the source Q is not a function of  $\psi$ , we define the source-iteration iterative scheme for iteration i.

$$\left[\hat{\Omega} \cdot \nabla + \Sigma_t(\mathbf{r}, E)\right] \psi^{i+1}(\mathbf{r}, E, \hat{\Omega})$$

$$= \int_0^\infty dE' \int_{4\pi} d\hat{\Omega}' \Sigma_s(\mathbf{r}, E' \to E, \hat{\Omega}' \to \hat{\Omega}) \psi^i(\mathbf{r}, E', \hat{\Omega}')$$

$$+ Q(\mathbf{r}, E, \hat{\Omega}),$$

with the same boundary condition and initial condition  $\psi^0(\mathbf{r}, E, \hat{\Omega})$ .

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LIterative Solving Method

Iterative Solving Method

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 $= \int_{-\infty}^{\infty} dE' \int d\hat{\Omega}' \Sigma_s(\mathbf{r}, E' \rightarrow E, \hat{\Omega}' \rightarrow \hat{\Omega}) \psi^i(\mathbf{r}, E', \hat{\Omega}')$ with the same boundary condition and initial condition  $\psi^0(\mathbf{r}, E, \hat{\Omega})$ 

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# **Fourier analysis**

To see how the error in our iterative schemes evolves, we can use Fourier analysis [2]. To do so, we use a one-group, one dimension, infinite homogeneous medium with isotropic scattering.

$$\mu \frac{\partial}{\partial x} \psi(x,\mu) + \Sigma_t \psi(x,\mu) = \frac{\Sigma_s}{2} \int_{-1}^1 \psi(x,\mu') d\mu' + \frac{Q}{2} .$$

We define the source iteration scheme as discussed above.

$$\mu \frac{\partial}{\partial x} \psi^{k+1}(x,\mu) + \Sigma_t \psi^{k+1}(x,\mu) = \frac{\Sigma_s}{2} \int_{-1}^1 \psi^k(x,\mu') d\mu' + \frac{Q}{2}.$$

and subtract the two to get an equation for the error in iteration k, giving us a similar equation for the error in iteration k+1 as it relates to the error in iteration k.

$$\mu \frac{\partial}{\partial x} e^{k+1}(x,\mu) + \Sigma_t e^{k+1}(x,\mu) = \frac{\Sigma_s}{2} \int_{-1}^1 e^k(x,\mu') d\mu'.$$

Qualification Exam Transport Equation

-Fourier analysis

 $\mu \frac{\partial}{\partial u} \psi(x, \mu) + \Sigma_t \psi(x, \mu) = \frac{\Sigma_t}{2} \int_{-1}^{1} \psi(x, \mu') d\mu' + \frac{Q}{2}$ We define the source iteration scheme as discussed above.  $\mu \frac{\partial}{\partial u} \psi^{k+1}(x, \mu) + \Sigma_t \psi^{k+1}(x, \mu) = \frac{\Sigma_t}{2} \int_{-1}^{1} \psi^k(x, \mu') d\mu' + \frac{Q}{2}$ and subtract the two to get an equation for the error in iteration k, givi  $\mu \frac{\partial}{\partial u} e^{k+1}(x, \mu) + \Sigma_t e^{k+1}(x, \mu) = \frac{\Sigma_s}{2} \int_{-1}^{1} e^k(x, \mu') d\mu'$ 

- How can we be sure that source iteration will converge? What controls the convergence rate? To determine this we can use a Fourier analysis.
- We need to start with a lot of assumptions to get a very simplified version of our transport equation.
- We define what we mean by error, and get an equation that relates the error in each step to the previous step. Unsurprisingly it looks like our original equation, because the evolution of the solution and the evolution of the error are related.

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To perform an inverse Fourier transform, we need to choose a measure of spatial variation, an error "wavelength."

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-Fourier Analysis

• We can examine the modes of the spatial error by using an inverse Fourier transform. This will give us an idea of how the spatial frequencies of the error. We need to decide on an error wavelength, which gives us a linear error frequency. Higher n means higher error frequency, with n=0 being infinite wavelength, completely non-coupled error.

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- If we plug this back into our previous equation and do a large amount of manipulation, we get a fairly simple relationship between the integrated error in one step to the integrated error in the previous step.
- This lambda function is maximized when n=0. The lowest frequency error converges the slowest, and at a rate proportional to  $\Sigma_s/\Sigma_t$ .

# **Fourier Analysis**

To perform an inverse Fourier transform, we need to choose a measure of spatial variation, an error "wavelength."

$$\lambda = \frac{\ell}{n}, \quad \forall n \in \mathbb{R} \implies \tilde{\nu} = \frac{1}{\lambda} = \frac{n}{\ell} = n \cdot \Sigma_t$$

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Perform an inverse Fourier transform,

$$e^k(x,\mu) = \int_{-\infty}^{\infty} \hat{e}^k(n,\mu) e^{i\Sigma_t nx} dn$$
.



└─Fourier Analysis

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.

After plugging into our equation for error and some rearranging,

$$\int_{-1}^{1} \hat{e}^{k+1}(n,\mu) d\mu = \Lambda(n) \int_{-1}^{1} \hat{e}^{k}(n,\mu') d\mu' ,$$

Where

$$\Lambda(n) = \frac{\Sigma_s}{\Sigma_t} \cdot \frac{\tan^{-1}(n)}{n} .$$

Fourier Analysis

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Transport Equation **Analyzing Acceleration Schemes** Acceleration Methods BART 0000000000

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#### **Problem**

#### **Problem Statement**

In the presence of up-scattering and a substantial scattering cross-section, Gauss-Seidel source-iteration can converge arbitrarily slow because the error in diffuse, persistent modes after each iteration reduces by a factor of  $\Sigma_s/\Sigma_t$ .



This motivates the development of acceleration schemes to speed up this convergence. This is especially applicable to shielding problems where scattering is dominant

Apply the following discretizations:

• Apply a Petrov-Galerkin scheme in energy (multigroup method), splitting into G coupled equations.

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Apply a Petrov-Galerkin scheme in energy (multigroup method). splitting into G coupled equations

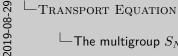
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 $\sqsubseteq$  The multigroup  $S_N$  equations

- $\bullet$  Multigroup method splits the equations into G coupled equations
- Collocation scheme in angle uses points for a quadrature rule for integrating angular flux to get flux moments
- Expand in Legendre polynomials, use polynomial addition theorem,

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- Apply a Petrov-Galerkin scheme in energy (multigroup method), splitting into G coupled equations.
- Apply a collocation scheme in angle, solving at angles  $\hat{\Omega}_a$ .
- Expanding scattering cross-section in Legendre Polynomials with a maximum degree N.

$$\Sigma_{s,g'g,\ell} = \int_{-1}^{1} \Sigma_{s,g'g}(\mathbf{r},\mu) P_{\ell}(\mu) d\mu, \quad \mu = \hat{\Omega}' \cdot \hat{\Omega}$$
$$\phi_{g,\ell,m} = \int_{4\pi} \phi_{g}(\mathbf{r},\hat{\Omega}') Y_{\ell,m}(\hat{\Omega}') d\hat{\Omega}'$$



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 $\sqsubseteq$  The multigroup  $S_N$  equations

Apply a Petrov-Galerkin scheme in energy (multigroup method)

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> $\Sigma_{s,g'g,\ell} = \int_{-1}^{1} \Sigma_{s,g'g}(\mathbf{r}, \mu)P_{\ell}(\mu)d\mu, \quad \mu = \dot{\Omega}' \cdot \dot{\Omega}$  $\phi_{g,\ell,m} = \int \phi_g(\mathbf{r}, \hat{\Omega}') Y_{\ell,m}(\hat{\Omega}') d\hat{\Omega}'$

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#### Multigroup $S_N$ equations

$$\begin{split} \left[\hat{\Omega}_{a} \cdot \nabla + \Sigma_{t,g}(\mathbf{r})\right] \psi_{g}(\mathbf{r}, \hat{\Omega}_{a}) \\ &= \sum_{g'=0}^{G} \sum_{\ell=0}^{N} \sum_{m=-\ell}^{\ell} \Sigma_{s,g'g,\ell} Y_{\ell,m}(\hat{\Omega}_{a}) \phi_{g',\ell,m}(\mathbf{r}) + Q_{g}(\mathbf{r}, \hat{\Omega}_{a}) \end{split}$$



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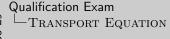
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Apply a Petrov-Galerkin scheme in energy (multigroup method). splitting into G coupled equations Expanding scattering cross-section in Legendre Polynomials with a Multigroup  $S_N$  equation  $\left[\hat{\Omega}_a \cdot \nabla + \Sigma_{t,g}(\mathbf{r})\right] \psi_g(\mathbf{r}, \hat{\Omega}_a)$  $= \sum_{i}^{G} \sum_{j}^{N} \sum_{i}^{\ell} \Sigma_{s,g'g,\ell} Y_{\ell,m}(\hat{\Omega}_{a}) \phi_{g',\ell,m}(\mathbf{r}) + Q_{g}(\mathbf{r},\hat{\Omega}_{a})$ 

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Expressed in operator form, this is

$$\mathbf{L}_g \mathbf{\Psi}_g = \mathbf{M} \sum_{g'=0}^G \mathbf{S}_{g'g} \mathbf{\Phi}_{g'} + \mathbf{Q}_g, \quad \mathbf{\Phi}_g = \mathbf{D} \mathbf{\Psi}_g \; .$$



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Iterative Solving Methods

Laterative Solving Methods

- M is the moment-to-discrete, D is the reverse
- Important to note that the G-th energy group is the lowest.

 $\mathbf{L}_{g}\mathbf{\Phi}_{g} = \mathbf{M} \sum_{g'g} \mathbf{S}_{g'g}\mathbf{\Phi}_{g'} + \mathbf{M} \sum_{g'} \mathbf{S}_{g'g}\mathbf{\Phi}_{g'} + \mathbf{Q}_{g}$ 

### **Iterative Solving Methods**

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Splitting the scattering source into down-scattering and up-scattering terms,

$$\mathbf{L}_g \mathbf{\Psi}_g = \mathbf{M} \sum_{g'=0}^g \mathbf{S}_{g'g} \mathbf{\Phi}_{g'} + \mathbf{M} \sum_{g'=g+1}^G \mathbf{S}_{g'g} \mathbf{\Phi}_{g'} + \mathbf{Q}_g \; ,$$

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And holding the source Q fixed leads to a Gauss-Seidel (scattering) source iteration.

$$\mathbf{L}_g \mathbf{\Psi}_g^{k+1} = \mathbf{M} \sum_{g'=0}^g \mathbf{S}_{g'g} \mathbf{\Phi}_{g'}^{k+1} + \mathbf{M} \sum_{g'=g+1}^G \mathbf{S}_{g'g} \mathbf{\Phi}_{g'}^k + \mathbf{Q}_g \;.$$

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 $\mathbf{L}_{\sigma} \mathbf{\Phi}_{\sigma} = \mathbf{M} \stackrel{g}{\nabla} \mathbf{S}_{\sigma' \sigma} \mathbf{\Phi}_{\sigma'} + \mathbf{M} \stackrel{G}{\nabla} \mathbf{S}_{\sigma' \sigma} \mathbf{\Phi}_{\sigma'} + \mathbf{Q}_{\sigma}$  $\mathbf{L}_{g}\mathbf{\Phi}_{g}^{k+1} = \mathbf{M} \, \sum^{g} \, \mathbf{S}_{g'g}\mathbf{\Phi}_{g'}^{k+1} + \mathbf{M} \, \sum^{G} \, \, \mathbf{S}_{g'g}\mathbf{\Phi}_{g'}^{k} + \mathbf{Q}_{g}$ 

- M is the moment-to-discrete. D is the reverse
- Important to note that the G-th energy group is the lowest.

For a multiplying-medium problem, the fixed source Q is replaced with the fission source,

$$\mathbf{L}_g \mathbf{\Psi}_g = \mathbf{M} \sum_{g'=0}^G \left[ \mathbf{S}_{g'g} \mathbf{\Phi}_{g'} + rac{1}{k} \mathbf{F}_{g'} \mathbf{\Phi}_{g'} 
ight] \; .$$

Holding the scattering source fixed leads to power iteration (fission source iteration),

$$\mathbf{L}_g \mathbf{\Psi}_g^{k+1} = \mathbf{M} \sum_{g'=0}^G \left[ \mathbf{S}_{g'g} \mathbf{\Phi}_{g'}^0 + rac{1}{k} \mathbf{F}_{g'} \mathbf{\Phi}_{g'}^k 
ight] \; .$$

In general, to converge both the fission and scattering sources, power iteration is paired with source iteration in an inner-outer convergence scheme.

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$$\mathbf{L}_{g}\mathbf{\Psi}_{g} = \mathbf{M}\sum_{g'=0}^{G} \left[\mathbf{S}_{g'g}\mathbf{\Phi}_{g'} + \frac{1}{k}\mathbf{F}_{g'}\mathbf{\Phi}_{g}\right]$$

$$\mathbf{L}_{g}\mathbf{\Phi}_{g}^{k+1} = \mathbf{M}\sum_{g'=0}^{G}\left[\mathbf{S}_{g'g}\mathbf{\Phi}_{g'}^{0} + \frac{1}{k}\mathbf{F}_{g'}\mathbf{\Phi}_{g'}^{k}\right]$$

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 $\mathbf{L}_{g}\mathbf{\Phi}_{g} = \mathbf{M} \sum_{i}^{G} \left[ \mathbf{S}_{g'g}\mathbf{\Phi}_{g'} + \frac{1}{\epsilon} \mathbf{F}_{g'}\mathbf{\Phi}_{g'} \right]$ 

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#### **Iterative Solve Error**

Transport Equation

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Much of our analysis will require an examination of the error in each step of an iterative method. This is found by subtracting our method from the original equation.

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Iterative Solve Error

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$$\mathbf{L}_g \mathbf{\Psi}_g^{i+1} = \mathbf{M} \sum_{g'=0}^g \mathbf{S}_{g'g} \mathbf{\Phi}_{g'}^{i+1} + \mathbf{M} \sum_{g'=g+1}^G \mathbf{S}_{g'g} \mathbf{\Phi}_{g'}^{i} + \mathbf{Q}_g$$

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Transport Equation

LIterative Solve Error

$$\begin{split} \mathbf{L}_{g} \mathbf{\Psi}_{g} &= \mathbf{M} \sum_{g'=0}^{g} \mathbf{S}_{g'g} \mathbf{\Phi}_{g'} + \mathbf{M} \sum_{g'=g+1}^{G} \mathbf{S}_{g'g} \mathbf{\Phi}_{g'} + \mathbf{Q}_{g} \\ \mathbf{L}_{g} \mathbf{\Psi}_{g}^{i+1} &= \mathbf{M} \sum_{g'=0}^{g} \mathbf{S}_{g'g} \mathbf{\Phi}_{g'}^{i+1} + \mathbf{M} \sum_{g'=g}^{G} \mathbf{S}_{g'g} \mathbf{\Phi}_{g'}^{i} + \mathbf{Q}_{g} \end{split}$$

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Much of our analysis will require an examination of the error in each step of an iterative method. This is found by subtracting our method from the original equation.

$$\mathbf{L}_{g}\epsilon_{g}^{i+1} = \mathbf{M} \sum_{g'=0}^{g} \mathbf{S}_{g'g} \varepsilon_{g'}^{i+1} + \mathbf{M} \sum_{g'=g+1}^{G} \mathbf{S}_{g'g} \varepsilon_{g'}^{i}$$

$$\epsilon_g^{i+1} = \mathbf{\Psi}_g - \mathbf{\Psi}_g^{i+1}$$
$$\epsilon_g^{i+1} = \mathbf{D}\epsilon_g^{i+1}$$

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LIterative Solve Error

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 $\epsilon_{g}^{i+1} = \mathbf{\Psi}_{g} - \mathbf{\Phi}_{g'}^{i+1}$   
 $\epsilon_{g'}^{i+1} = \mathbf{D}_{g'}^{i+1}$ 

#### **Acceleration Methods**

## Nonlinear Diffusion Acceleration (NDA)

Start, with the single-group first-order transport equation [7, 5], and integrate over angle:

$$\nabla \cdot J_g + (\Sigma_{t,g} - \Sigma_s^{g \to g}) \, \phi_g = \sum_{g' \neq g} \Sigma_s^{g' \to g} \phi_{g'} + q_g, \quad J_g \equiv \int d\hat{\Omega} \hat{\Omega} \psi_g(\hat{\Omega}) \, .$$

As a closure to this problem, it is common to define current using Fick's law,

$$J_q = -D\nabla\phi_q$$
.

Construct an additive correction to the current using information from an angular solve:

$$\begin{split} J_g &= -D\nabla\phi_g + J_g^{\mathsf{ang}} - J_g^{\mathsf{ang}} \\ &= -D\nabla\phi_g + \int_{4\pi} d\hat{\Omega}\hat{\Omega}\psi_g + D\nabla\phi_g \end{split}$$

□ Nonlinear Diffusion Acceleration (NDA)

Acceleration Methods

 $\nabla \cdot J_g + (\Sigma_{t,g} - \Sigma_s^{g \to g}) \phi_g = \sum \Sigma_s^{g' \to g} \phi_{g'} + q_g, \quad J_g \equiv \int d\hat{\Omega} \hat{\Omega} \psi_g(\hat{\Omega})$ Construct an additive correction to the current using information from  $J_a = -D\nabla \phi_a + J_a^{aeg} - J_a^{aeg}$  $= -D\nabla \phi_g + \int d\hat{\Omega} \hat{\Omega} \psi_g + D\nabla \phi_g$ 

- Uses a lower order diffusion solve to accelerate a higher order solve.
- Start with the same single-group first-order transport equation, multiply by and integrate over angle, giving the "neutron continuity equation."
- We need closure for this problem, so often we use Fick's law, we will introduce a correction onto Fick's Law based on a higher order solve.
- We will introduce an additive correction based on our two definitions of the current.

Fold the additive correction into a *drift-diffusion vector*:

$$J_g = -D\nabla\phi_g + \int_{4\pi} d\hat{\Omega}\hat{\Omega}\psi_g + D\nabla\phi_g$$
$$= -D\nabla\phi_g + \left[\frac{\int_{4\pi} d\hat{\Omega}\hat{\Omega}\psi_g + D\nabla\phi_g}{\phi_g}\right]\phi_g$$
$$= -D\nabla\phi_g + \hat{D}_g\phi_g .$$

Plugging this into our integrated transport equation gives the low-order non-linear diffusion acceleration equation (LONDA),

$$\nabla \cdot \left[ -D\nabla + \hat{D}_g \right] \phi_g + \left( \Sigma_{t,g} - \Sigma_s^{g \to g} \right) \phi_g = \sum_{g' \neq g} \Sigma_s^{g' \to g} \phi_{g'} + q_g$$

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Nonlinear Diffusion Acceleration (NDA)

- We combine these corrections into a drift diffusion vector.
- This gives us the LONDA equation, which is just the same integrated transport equation with a corrected current term.
- Presumably, the "higher order" angular solve will have better current information, so we can use it to calculate the drift diffusion vector.

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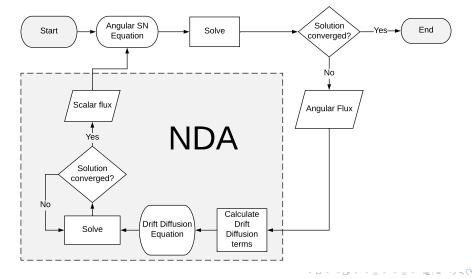
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# **NDA** algorithm



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□NDA algorithm



- NDA algorithm showing inner low order loop, and outer high order loop.
- ullet In general, outer loop updates both scattering and fission source, checking for k convergence. Inner loop updates fission source, also checking k convergence.

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# Two-grid acceleration

Transport Equation

To mitigate this issue Adams and Morel [1] developed the two-grid method which rests on two assumptions:

 The persistent error modes can be accurately determined by a coarse-grid approximation.



• This should speed up the solve by giving an addition reduction in those diffuse persistent error modes.

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To mitigate this issue Adams and Morel [1] developed the two-grid method which rests on two assumptions:

- The persistent error modes can be accurately determined by a coarse-grid approximation.
- Solving this coarse-grid approximation is more economical than solving the actual equation.

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☐ Two-grid acceleration

Two-grid acceleration

coarse-grid approximation

To mitigate this issue Adams and Morel [1] developed the two-grid method . The persistent error modes can be accurately determined by

· Solving this coarse-grid approximation is more economical than

• This should speed up the solve by giving an addition reduction in those diffuse persistent error modes.

Acceleration Methods 0000000000

**Analyzing Acceleration Schemes** 

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Transport Equation

To mitigate this issue Adams and Morel [1] developed the two-grid method which rests on two assumptions:

- The persistent error modes can be accurately determined by a coarse-grid approximation.
- Solving this coarse-grid approximation is more economical than solving the actual equation.

#### Two-grid Acceleration

Solve for the error using a coarse-grid approximation, and use it as a correction to our solution in each step.

Qualification Exam Acceleration Methods ☐ Two-grid acceleration

Two-grid acceleration

To mitigate this issue Adams and Morel [1] developed the two-grid methor . The persistent error modes can be accurately determined by

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# Two-grid acceleration

Step 1: Solve the angular  $S_N$  source-iteration equation,

$$\mathbf{L}_g \mathbf{\Psi}_g^{i+rac{1}{2}} = \mathbf{M} \sum_{g'=0}^g \mathbf{S}_{g'g} \mathbf{\Phi}_{g'}^{i+rac{1}{2}} + \mathbf{M} \sum_{g'=g+1}^G \mathbf{S}_{g'g} \mathbf{\Phi}_{g'}^k + \mathbf{Q}_g \; .$$

Step 2: Calculate the isotropic component of the residual,

$$\mathbf{R}_{g,0}^{i+rac{1}{2}} = \sum_{g'=g+1}^G \mathbf{S}_{g'g} \left( \mathbf{\Phi}_{g'}^{i+rac{1}{2}} - \mathbf{\Phi}_{g'}^i 
ight)$$

Step 3: Calculate the error.

$$\mathbf{L}_g \epsilon_g^{i+\frac{1}{2}} = \mathbf{M} \sum_{g'=0}^G \mathbf{S}_{g'g} \varepsilon_{g'}^{i+\frac{1}{2}} + \mathbf{R}_g^{i+\frac{1}{2}}$$

Qualification Exam Acceleration Methods

☐ Two-grid acceleration

 $\mathbf{L}_{ij} \Phi_{ij}^{i+\frac{1}{2}} = \mathbf{M} \sum_{j}^{ij} \mathbf{S}_{ij'ij} \Phi_{jj'}^{i+\frac{1}{2}} + \mathbf{M} \sum_{j}^{ij} \mathbf{S}_{ij'ij} \Phi_{ij'}^{ij} + \mathbf{Q}_{ij}$ 

 $\mathbf{R}_{g,0}^{i+\frac{1}{2}} = \sum_{j}^{G} \mathbf{S}_{g'g} \left( \Phi_{g'}^{i+\frac{1}{2}} - \Phi_{g'}^{i} \right)$ 

Step 3: Calculate the error.

 $\mathbf{L}_{g}\epsilon_{g}^{i+\frac{1}{2}} = \mathbf{M} \sum_{i}^{G} \mathbf{S}_{g'g} \epsilon_{g'}^{i+\frac{1}{2}} + \mathbf{R}_{g}^{i+\frac{1}{2}}$ 

## Two-grid acceleration

Transport Equation

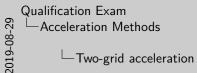
Step 3a: Calculate error using integrated diffusion approximation.

$$(-\nabla \cdot \langle D_g \rangle \nabla + \Sigma_g) \,\tilde{\varepsilon}_g^{i+\frac{1}{2}} = \sum_{g'=0}^G \Sigma_{s,g'g,0} \tilde{\varepsilon}_{g'}^{i+\frac{1}{2}} + \mathbf{R}_{g,0}^{i+\frac{1}{2}}$$

Step 4: Correct the flux

$$oldsymbol{\Psi}_{g}^{i+1} = oldsymbol{\Psi}_{g}^{i+rac{1}{2}} + \mathbf{M} ilde{arepsilon}_{g}^{i+rac{1}{2}}$$

This will accelerate our solution only if it removes more error with less work than our original method.



#### Two-grid acceleration

Step 3a: Calculate error using integrated diffusion approximation Step 4: Correct the flux

 $\Psi_a^{i+1} = \Psi_a^{i+\frac{1}{2}} + M \tilde{\epsilon}_a^{i+\frac{1}{2}}$ This will accelerate our solution only if it removes more error with less

Acceleration Methods **Analyzing Acceleration Schemes** Plan and Future Work 0000000000

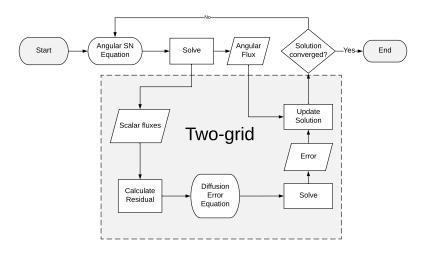
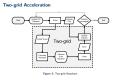


Figure 2: Two-grid flowchart.



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Two-grid Acceleration

Transport Equation

**Two-grid Acceleration** 

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# Acceleration Methods

Two acceleration methods:

Transport Equation

- **Nonlinear Diffusion Acceleration**: improves the convergence of the multi-group Gauss-Seidel iteration, but suffers from convergence issues with a large amount of upscattering.
- **Two-grid Acceleration**: improves the convergence of multi-group problems with a large amount of upscattering.

#### **Novel Combination**

Use two-grid acceleration to improve the convergence rate of the low-order portion of the NDA solve.

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-Acceleration Methods

Acceleration Methods

Two acceleration methods:

• Nonlinear Diffusion Acceleration: improves the convergence of the

multi-group Gauss-Seidel iteration, but suffers from convergence issues with a large amount of upscattering.

 Two-grid Acceleration: improves the convergence of multi-group problems with a large amount of upscattering.

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Transport Equation

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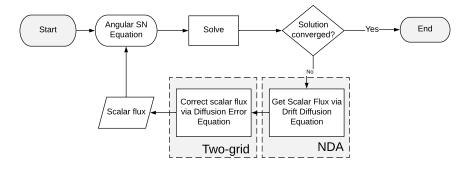
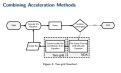


Figure 3: Two-grid flowchart.

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Acceleration Methods

Combining Acceleration Methods



# **Analyzing Acceleration Schemes**

Transport Equation Acceleration Methods

Analyzing Acceleration Schemes

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#### State of the art

For an acceleration scheme to be worthwhile, it must remove more error from the solution for less work. Defining *work* is challenging. In general, we use inversions of the transport matrix (or *sweeps*) as a unit of "work."

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Analyzing Acceleration Schemes

└─State of the art

For an acceleration scheme to be worthwhile, it must remove more error from the solution for less work. Defining work is challenging. In general,

State of the art

The problem with this is that it's unclear how much actual work is being done in each step. You could form an acceleration scheme that solves in a single outer iteration, but is doing so *actually* accelerating removing more error in less work, or just moving work around?

We can use Fourier analysis like before, but things get complicated when we move into multidimensional problems, and start combining accelerating schemes. We need more insight into the acceleration process.

Transport Equation **Analyzing Acceleration Schemes** Acceleration Methods

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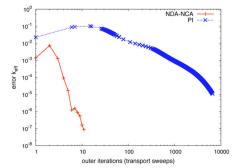
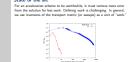


Figure 4: NDA convergence vs standard power iteration [7]

Qualification Exam Analyzing Acceleration Schemes

-State of the art



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Transport Equation **Analyzing Acceleration Schemes** Acceleration Methods BART

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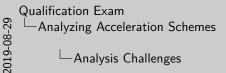
### **Analysis Challenges**

TABLE IV Results from the Neutron Porosity Tool Problem Using MTTG\*

Method	Acceleration $S_N$ Order	GS Iterations	Within-Group Sweeps	Acceleration Sweeps	Time
GS		175	16294	0	1.0
TTG		15	1398	547	0.113
TTG		13	1212	459	0.086
MTTG		47	611	1329	0.050

<sup>\*</sup>All timing results are normalized to the unaccelerated GS iteration time.

Figure 5: Iteration results table. [4]





Here is an example of an iteration table from a paper analyzing the twogrid method. It shows both Gauss-Seidel iterations, within group sweeps and acceleration sweeps, but we don't have a clear idea of what parts of the problem are doing all the work. We don't know where the error is being removed, and if this method is doing it more economically or just shifting it around. The time is a good indication, but not ideal. Is it proper to use clock time? CPU Time? How do we know that it's not faster because of better computer science. We not only need insight into the inner workings of acceleration schemes, but we need to dis-aggregate the computer science from the mathematics.

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**Analysis Challenges** 

Transport Equation

A few challenges when analyzing the effectiveness of acceleration schemes include:

• Our definition of work is based on assumptions about algorithm efficiency.

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└─Analysis Challenges

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Analysis Challenges

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-Analysis Challenges

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**Analyzing Acceleration Schemes** Acceleration Methods

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Transport Equation

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-Analysis Challenges

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Transport Equation

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- Our definition of work is based on assumptions about algorithm efficiency.
- Combining or using complex acceleration schemes may invalidate these assumptions.
- Implementing new schemes can be complicated, making it difficult to dis-aggregate implementation from theory.
- It can be difficult to reproduce results when accelerated codes are not portable.

Qualification Exam Analyzing Acceleration Schemes Analysis Challenges

#### Analysis Challenges

. Our definition of work is based on assumptions about algorith

- . Combining or using complex acceleration schemes may invalida
- . Implementing new schemes can be complicated, making it difficult
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## **BART**

**Acceleration Methods Analyzing Acceleration Schemes** 

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### **Design Goals for BART**

Transport Equation

BART is a new code in development designed with features to overcome some of the challenges of analyzing acceleration methods. Four major design goals include:

1 Leverage polymorphism to make implementing new methods easier and limit the code needed to do so.

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-Design Goals for BART

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**Analyzing Acceleration Schemes** 



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### Acceleration Methods

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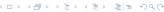
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Acceleration Methods

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- 2 Include tools to analyze the effectiveness of acceleration schemes.
- **3** Provide a framework for users to experiment with novel combinations of and modifications to existing acceleration schemes.

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-Design Goals for BART

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- 4 Utilize modern coding and tests practices to make it easier for users to develop and have confidence in their solutions.

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-Design Goals for BART

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## **Polymorphism**

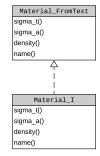
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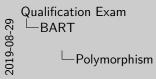
Material\_I
sigma\_t()
sigma\_a()
density()
name()



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## **Polymorphism**

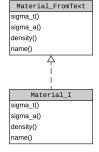




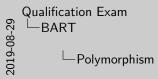


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### **Polymorphism**



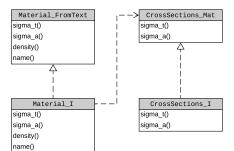
CrossSections\_I
sigma\_t()
sigma\_a()

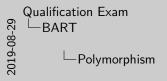




Polymorphism

Transport Equation







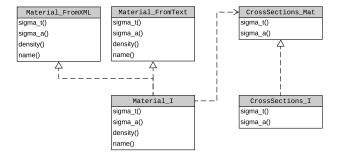
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## **Polymorphism**

Transport Equation



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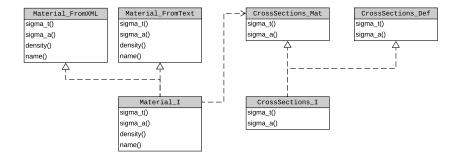
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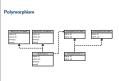
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## **Polymorphism**

Transport Equation



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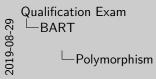
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## **Polymorphism**

Transport Equation

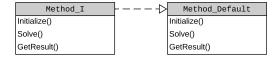
Method\_I
Initialize()
Solve()
GetResult()





## **Polymorphism**

Transport Equation

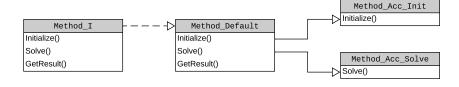




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## **Polymorphism**

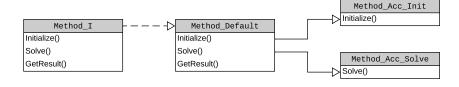




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## **Polymorphism**



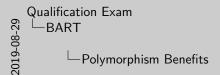


## **Polymorphism Benefits**

Transport Equation

The use of polymorphism in BART

• Minimizes code changes needed to implement new methods, making it faster and easier.



Polymorphism Benefits

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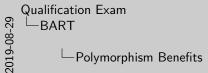
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### **Polymorphism Benefits**

Transport Equation

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#### Polymorphism Benefits

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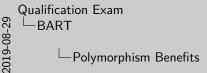
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### **Polymorphism Benefits**

Transport Equation

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Transport Equation

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Polymorphism Benefits

#### Polymorphism Benefits

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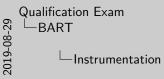
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### Instrumentation

#### Goal 2

Include tools to analyze the effectiveness of acceleration schemes.





### Instrumentation

### Goal 2

Transport Equation

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BART will include the ability to *instrument* different parts of the solve, to gather enough information to assess the effectiveness of acceleration schemes. Ideas for instrumentation are:

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Instrumentation

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Goal 2
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• Storage of solve parameters (eigenvalues, fluxes) at specified steps interval.

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Qualification Exam 2019-08-29 BART -Instrumentation

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Qualification Exam 2019-08-29 BART -Instrumentation

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- Storage of hierarchy of iterations.
- Calculation and storage of error or residual at specified step interval.
- Analysis of error modes via fast Fourier transform.

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Plan and Future Work

# Framework for experimentation

### Goal 3

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Provide a framework for users to experiment with novel combinations of and modifications to existing acceleration schemes.

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Framework for experimentation

Framework for experimentation

Provide a framework for users to experiment with novel combinations of and modifications to existing acceleration schemes.

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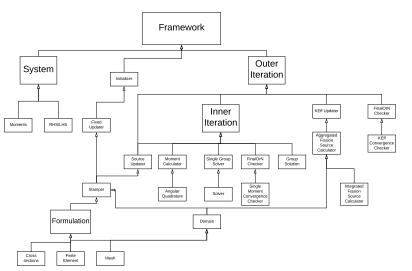
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2019-08-29

## Framework for experimentation





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Framework for experimentation



Transport Equation Acceleration Methods **Analyzing Acceleration Schemes** 

BART 0000000

Plan and Future Work

2019-08-29

### **Modern Coding Practices**

### Goal 4

Utilize modern coding and tests practices to make it easier for users to develop and have confidence in their solutions.

- Build using the methods of modern C++-14.
- Cross-sections have the capability of being stored in Google Protocol Buffers.
- BART uses the googletest and googlemock libraries for unit testing. Unit testing coverage via codecov
- All dependencies for BART are built in an available Docker container.
- Continuous integration via travis.ci.

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### Plan and Future Work

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### **BART Implementation Plan**

#### Formulations:

Transport Equation

- Interface for second-order transport equation formulations using continuous finite element methods.
- Implementation of Diffusion.
- Implementation of Self-Adjoint angular flux equation.

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BART Implementation Plan

BART Implementation Plan

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Transport Equation Acceleration Methods **Analyzing Acceleration Schemes** 

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# **BART Implementation Plan**

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- Implementation of Diffusion.
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#### Acceleration methods:

- Nonlinear diffusion acceleration.
- Two-grid acceleration.
- Nonlinear diffusion acceleration with two-grid acceleration.

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Acceleration Methods **Analyzing Acceleration Schemes** BART

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#### Instrumentation:

- In-step Fourier-transform.
- Iteration hierarchy counting.
- Automated runs based on mesh refinement.

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-BART Implementation Plan

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**Project Deliverable** 

Transport Equation

1 A new C++ code that solves the continuous finite-element discretization of second-order transport equations.

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Project Deliverable

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Acceleration Methods

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# **Project Deliverable**

Transport Equation

- 1 A new C++ code that solves the continuous finite-element discretization of second-order transport equations.
- 2 Implementation of a novel acceleration method that utilizes NDA and TG, NDA-TG.

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A new C++ code that solves the continuous finite-element discretization of second-order transport equations

**Analyzing Acceleration Schemes** 

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Acceleration Methods

# **Project Deliverable**

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- A new C++ code that solves the continuous finite-element discretization of second-order transport equations.
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- 3 An in-depth analysis of the three acceleration methods (NDA, TG, NDA-TG) using novel instrumentation implemented in the code.

Qualification Exam Plan and Future Work Project Deliverable

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**Acceleration Methods Analyzing Acceleration Schemes** 

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**Future Work** 

Transport Equation

• Addition of Discontinuous-Galerkin Finite Element Formulations support to BART.

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. Addition of Discontinuous-Galerkin Finite Element Formulations

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## **Future Work**

Transport Equation

- Addition of Discontinuous-Galerkin Finite Element Formulations support to BART.
- More acceleration methods implemented to test different combinations.

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Future Work

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- Addition of Discontinuous, Galerkin Finite Flement Formulations
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- Addition of Discontinuous-Galerkin Finite Element Formulations support to BART.
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- Better or more complex in situ analysis of acceleration efficiency.

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- Addition of Discontinuous-Galerkin Finite Element Formulations support to BART.
- More acceleration methods implemented to test different combinations.
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- Automated acceleration control (adaptive acceleration).

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## References

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 A Two-Grid Acceleration Scheme for the Multigroup Sn Equations with Neutron Upscattering. Nuclear Science and Engineering. 115 (May):253–264. 1993.

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 Progress in Nuclear Energy, 2002.

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# **Backup Slides**

elements, such that

$$E_h = \{E_1, E_2, \dots, E_G\}, \quad \mathbb{E} = \bigcup_{g=1}^G E_g$$

Assume that the energy-dependent angular flux can be separated into a group angular flux and a energy function within each of these groups

$$\psi(\mathbf{r}, E, \hat{\Omega}) \approx \psi_a(\mathbf{r}, \hat{\Omega}) f_a(E), \quad E \in E_a$$

This gives us G coupled equations for each energy group, converting the integral scattering term into a summation,

$$\left[\hat{\Omega} \cdot \nabla + \Sigma_{t,g}(\mathbf{r})\right] \psi_g(\mathbf{r}, \hat{\Omega}) = \sum_{g'=0}^G \Sigma_{s,g'\to g}(\mathbf{r}, \hat{\Omega}' \to \hat{\Omega}) \psi_{g'}(\mathbf{r}, \hat{\Omega}') + Q_g(\mathbf{r}, \hat{\Omega}) .$$

Qualification Exam Backup Slides Energy discretization

introduce a discretization of the energy domain E into G non-overlapping

 $E_h = \{E_1, E_2, \dots, E_G\}, \quad \mathbb{E} = \bigcup^G E_g$ 

group angular flux and a energy function within each of these groups  $\psi(\mathbf{r}, E, \hat{\Omega}) \approx \psi_*(\mathbf{r}, \hat{\Omega}) f_*(E), E \in E_*$ This gives us G coupled equations for each energy group, converting the

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• Say that the function  $f_a$  is zero inside element, and 0 outside, Petroy-Galerkin scheme.

There are various second-order, self-adjoint forms of the transport equation.

- Even/Odd-parity equations (EP).
- Weighted least-squared formulation (WLS).
- Self-Adjoint angular flux (SAAF).

With advantages and disadvantages compared to the standard first-order forms. Advantages include:

- They can be solved on multidimensional finite element meshes using standard continuous finite element methods (CFEM).
- CFEM methods result in symmetric positive-definite (SPD) matrices.
- When using the  $P_N$  formulation, the flux moments are strongly coupled via  $\hat{\Omega} \cdot \nabla$ .



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Qualification Exam Backup Slides

> -Second-order forms of the Transport Equation . They can be solved on multidimensional finite element meshes using

Second-order forms of the Transport Equation

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  - CFEM methods result in symmetric positive-definite (SPD) matrices • When using the  $P_N$  formulation, the flux moments are strongly
- First-order forms of the TE form block lower-triangular that can be swept. But on many meshes, there are slightly re-entrant cells that will break this pattern.
- Solution methods for SPD matrices are better. CG vs. GMRES.

#### Disadvantages include:

• CFEM methods result in a general sparse matrix, not a block lower-triangular.



Second-order forms of the Transport Equation

. CFEM methods result in a general sparse matrix, not a block

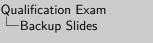
-Second-order forms of the Transport Equation

- Block lower-triangular would have allowed us to sweep.
- In pure scattering, there is a singularity in the scattering matrix for OP and SAAF in the spherical-harmonic basis. This is because it is diagonal and the first entry is  $1/(\Sigma_t - \Sigma_{s0})$  which is 1/0

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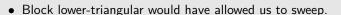
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- Difficulties in a pure scattering media.

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# Self-adjoint angular flux equation (SAAF)

Start with the single-group first-order transport equation [6]:

$$\hat{\Omega} \cdot \nabla \psi + \Sigma_t \psi = S\psi + q \ . \tag{1}$$

Solve for  $\psi$ .

$$\psi = \frac{1}{\sum_{t}} \left[ S\psi + q - \hat{\Omega} \cdot \nabla \psi \right] ,$$

and plug back into the gradient term in Eq.1.

$$-\hat{\Omega} \cdot \nabla \frac{1}{\Sigma_t} \hat{\Omega} \cdot \nabla \psi + \Sigma_t \psi = S\psi + q - \hat{\Omega} \cdot \nabla \frac{S\psi + q}{4\pi}$$

With boundary conditions, for all  $\mathbf{r} \in \partial D$ :

$$\psi = f$$
,  $\hat{\Omega} \cdot \hat{n} < 0$ 

$$\hat{\Omega} \cdot \nabla \psi + \Sigma_t \psi = S\psi + q, \quad \hat{\Omega} \cdot \hat{n} > 0$$



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Self-adjoint angular flux equation (SAAF)



The Self-adjoint angular flux equation (SAAF) is a second-order from of the transport equation introduced by Morel and McGhee in 1999. To derive, consider scattering term part of the source. Properties of SAAF

- +Can solve using standard CFEM methods, which give SPD matrices (can use CG instead of GMRES)
- +Full angular flux is obtained by solve (unlike Even/Odd parity)
- +BCs only coupled in one direction when reflective
- General sparse matrix, not block lower-triangular (no sweeping)
- -Pure scattering causes issues like odd-parity