

# A Methodology for Verifiable Uncertainty Quantification

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Amanda Lewis, Cole Fritsch

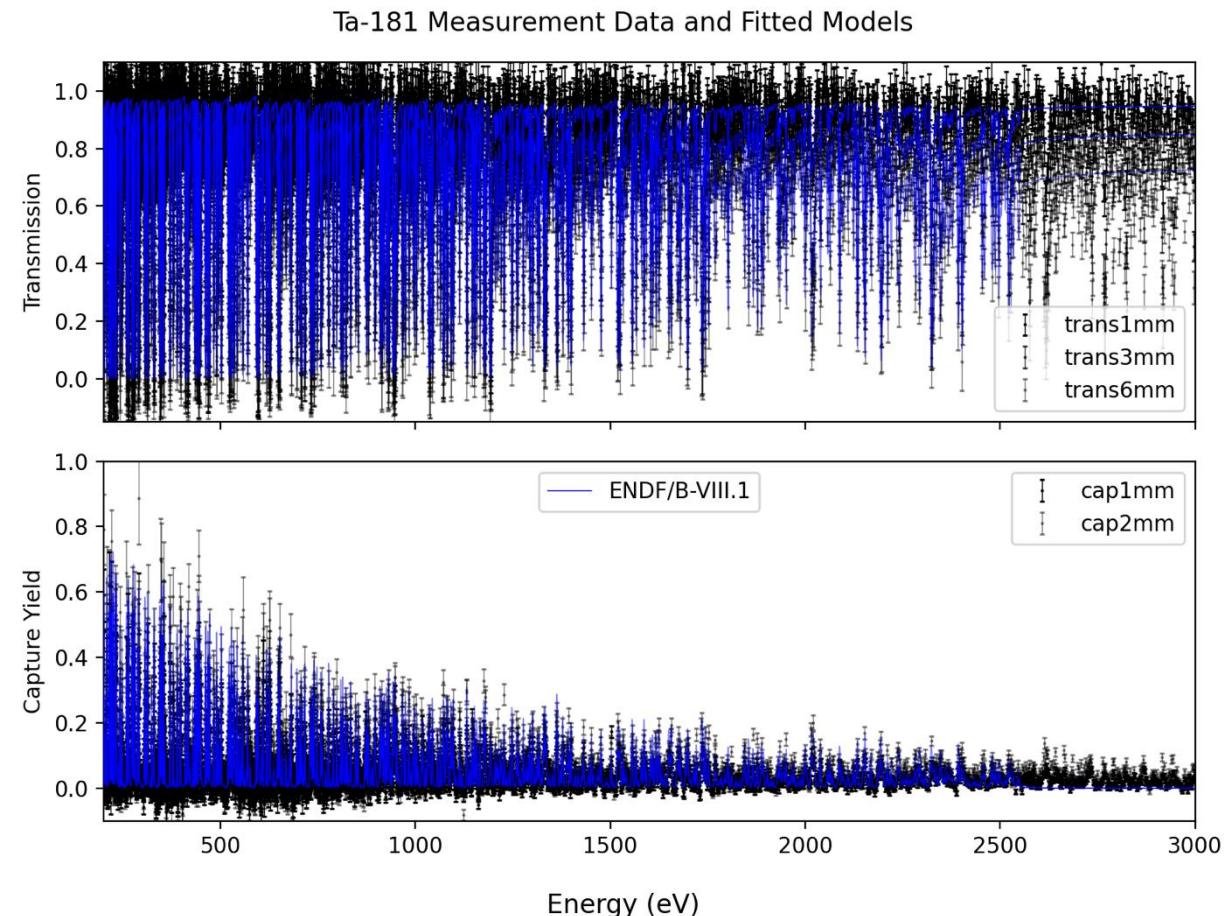
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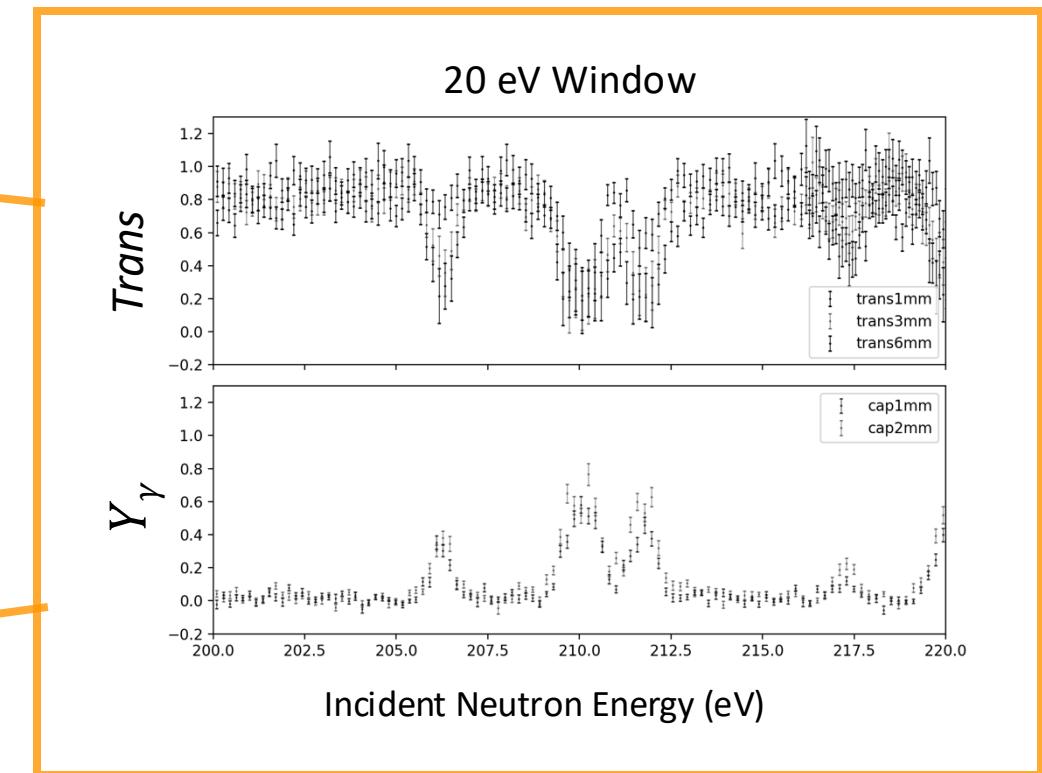
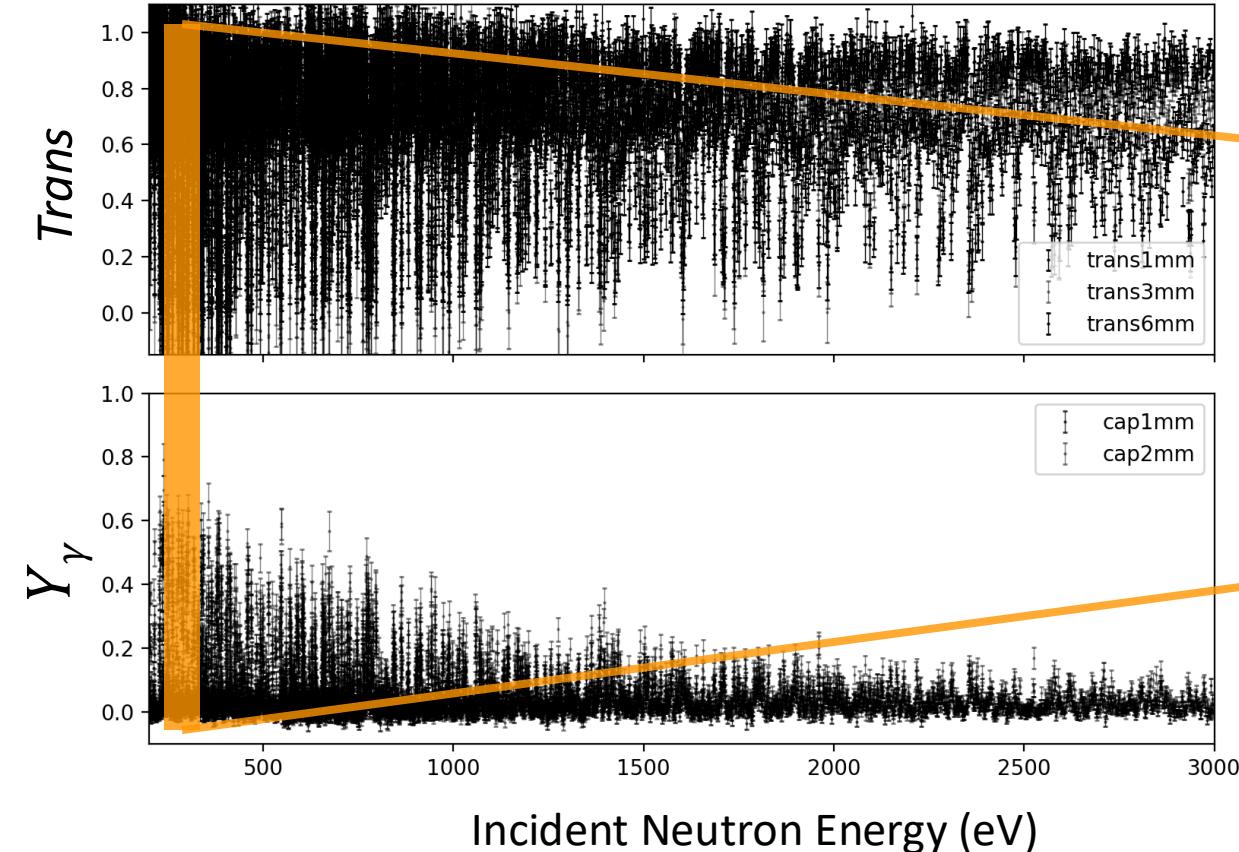
# Scale of the problem

- Heavy nuclei ( $A>20$ )
- Reich Moore R-Matrix
- 100-1000 resonance parameters
  - Identify new resonances
    - Energy and partial widths (continuous)
    - Assign quantum numbers (discrete)
- 1-10 experimental data sets
- 100k-1M experimental data points



# Presentation of Results

Ta-181 Measurement Data and Fitted Models



# Purpose

Current uncertainty quantification (UQ) methods have known limitations:

- inaccurate when model assumptions are violated
- error corrections depend on subject matter expertise

The nuclear data community needs repeatable, accurate UQ methods. This first requires a methodology for verifying any given UQ approach.

# Purpose

Current uncertainty quantification (UQ) methods have known limitations:

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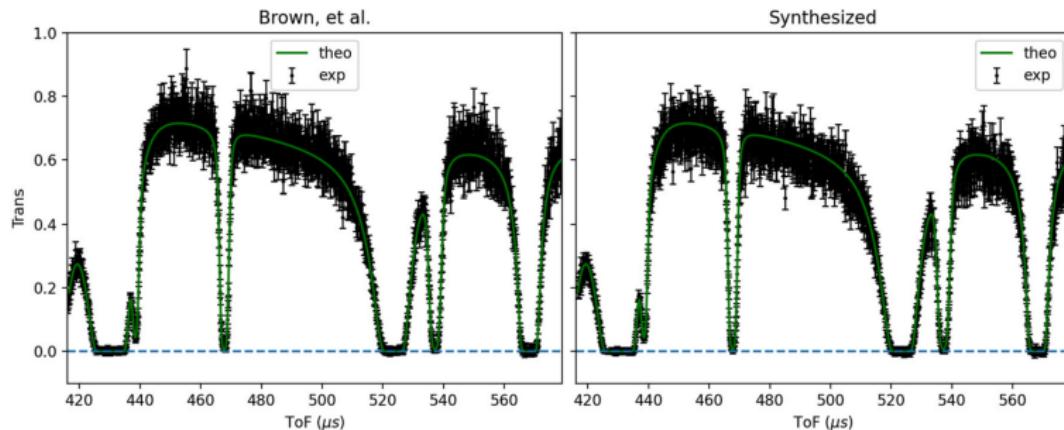
**We propose a methodology which leverages high-fidelity synthetic data for verifying any candidate UQ approach.**

# Syndat: Reproducible Synthetic Data

Walton, Brown, Fritsch, et al. [1] provide

*“a generative model for the experimental observables produced by a determined total cross section in a neutron time-of-flight (TOF) transmission experiment,”*

and accompanying open source code [2].



<sup>1</sup>N. Walton, J. Brown, W. Fritsch, D. Brown, G. Nobre, and V. Sobes, “Methodology for physics-informed generation of synthetic neutron time-of-flight measurement data,” *Computer Physics Communications*, vol. 294, p. 108 927, 2024.

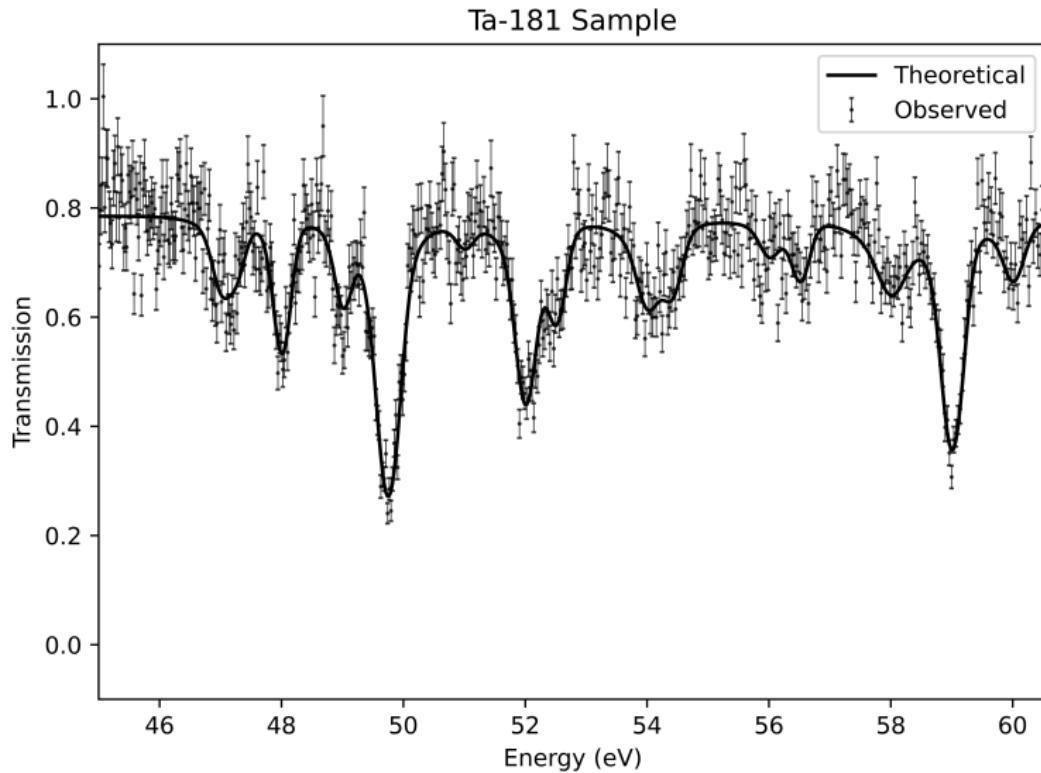
# SAMMY UQ Limitations

## Updated Users' Guide to SAMMY, Section IV.E.6:

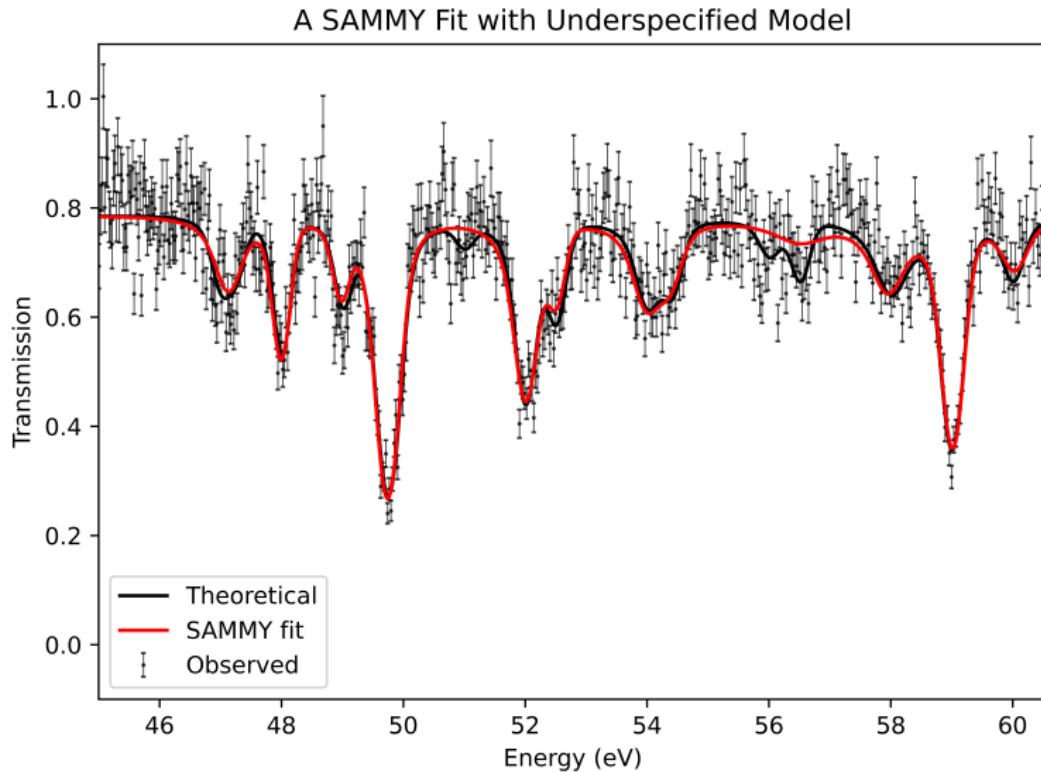
*"The posterior resonance parameter covariance matrix (RPCM) produced by SAMMY is an accurate representation of the uncertainties in the R-matrix evaluation. Nevertheless, uncertainties for evaluated cross sections reproduced by propagating the RPCM have historically been regarded as 'too small.'" [3]*

<sup>3</sup>N. M. Larson, "Updated users' guide for sammy: Multilevel r-matrix fits to neutron data using bayes' equations," ORNL, ORNL, Oak Ridge, TN, Tech. Rep. ORNL/TM-9179/R8, 2008, Section IV.E.6.

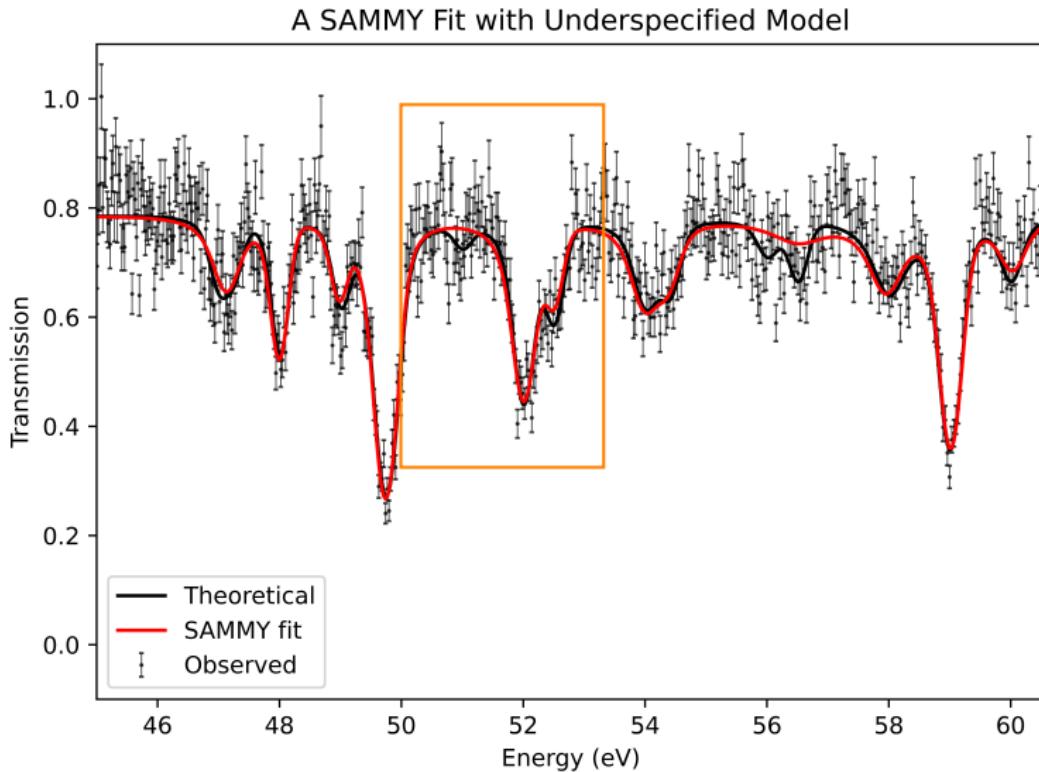
# Ta-181 Example



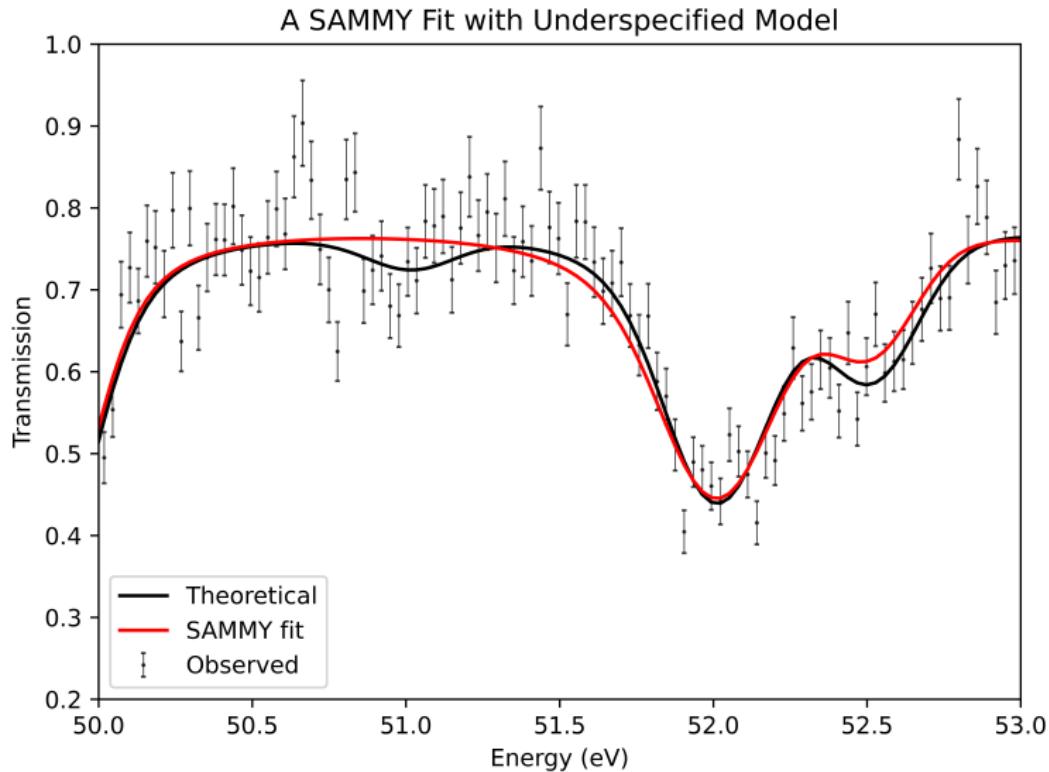
# Ta-181 Example



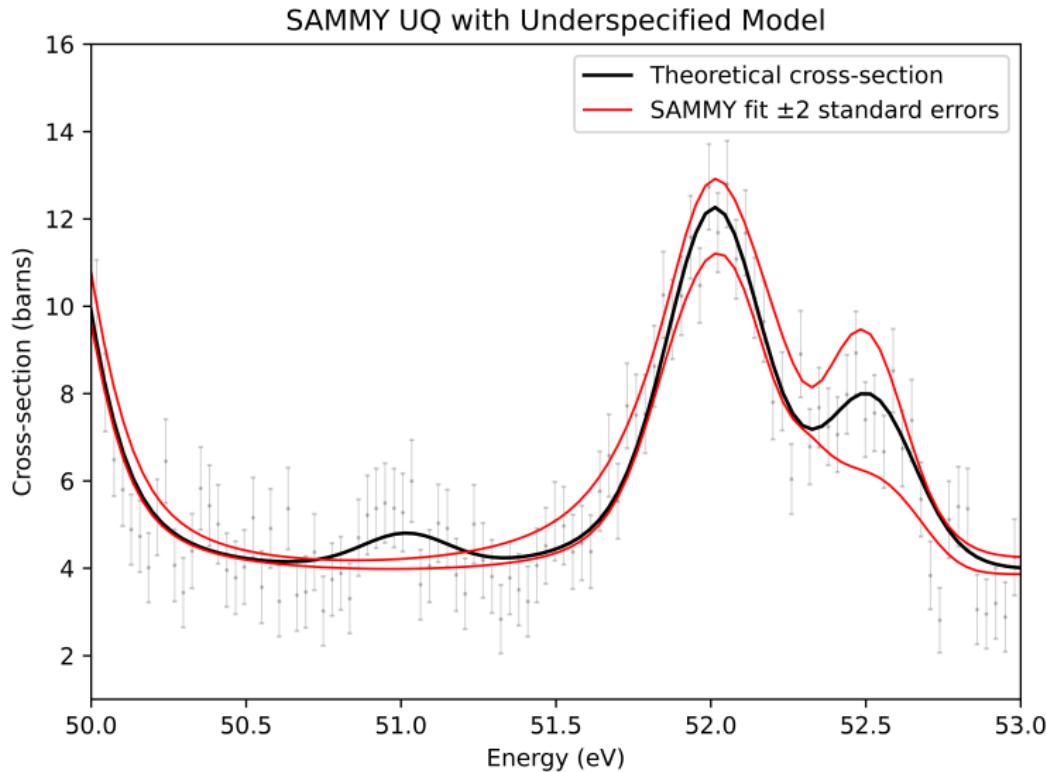
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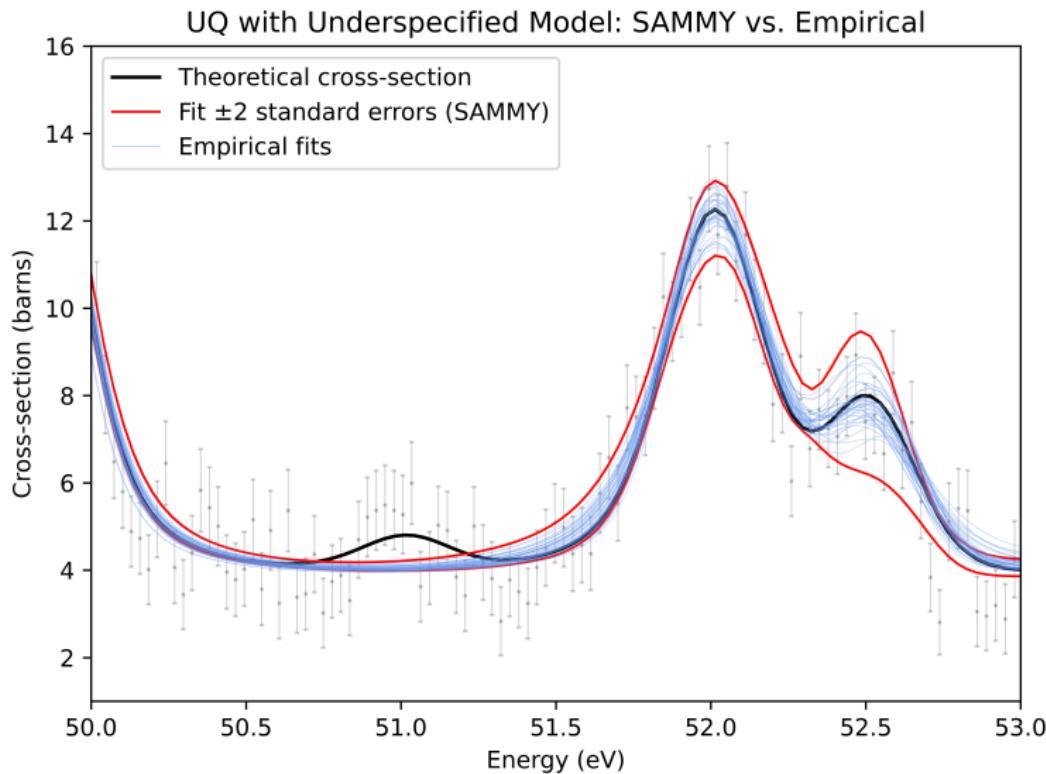
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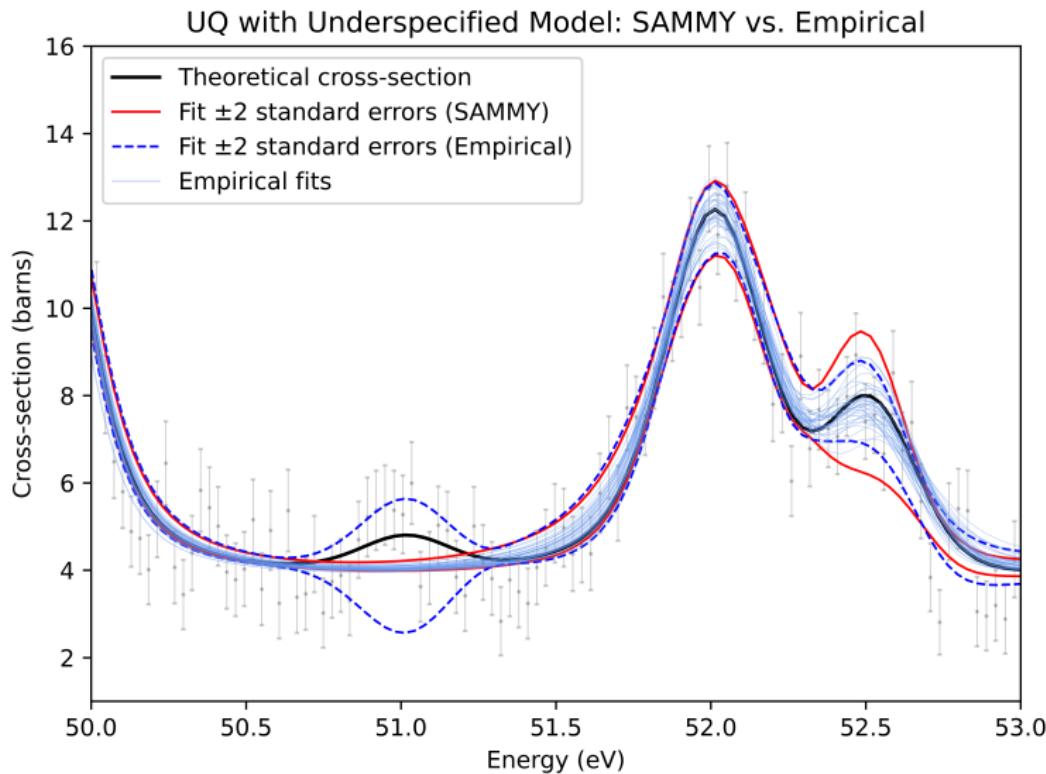
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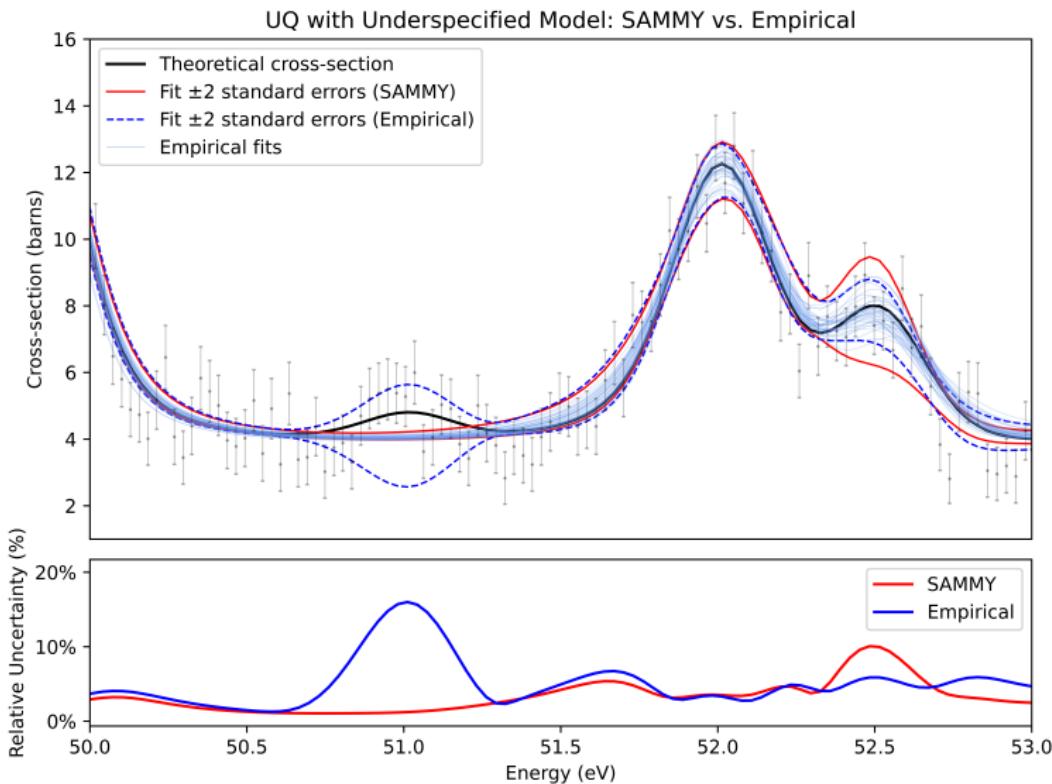
# Ta-181 Example



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## Pause and reflect

### What have we shown?

- Use synthetic data to quantify the impact of model assumption violations on UQ accuracy.

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- Use synthetic data to quantify the impact of model assumption violations on UQ accuracy.

### What's next?

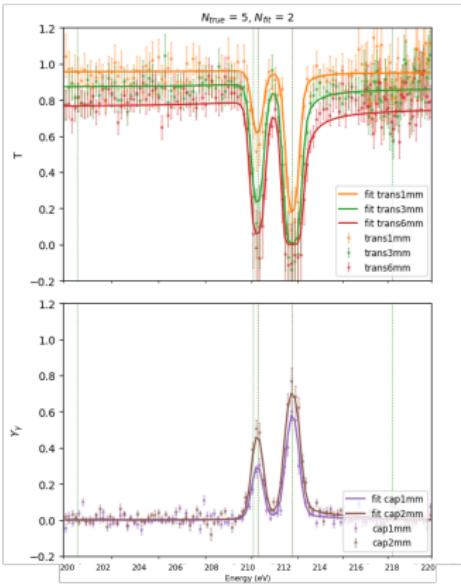
- Use synthetic data to develop a repeatable methodology for generating verifiably accurate UQ.

# Automated Fitting

An overview of AutoFit:

- Dense feature bank of many resonances
- Iteratively step down model cardinality and fit
- Use cross-validation to determine optimal cardinality

Valuable information for UQ is contained in higher-cardinality model fits.

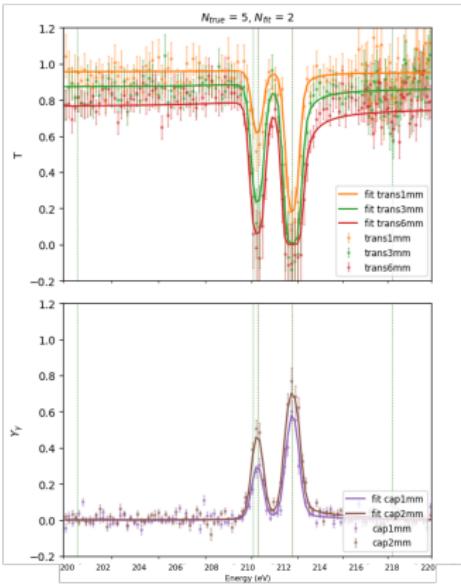


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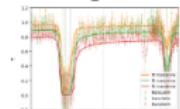


**Key idea:** SAMMY cross section covariance matrices computed at multiple cardinalities for a given sample can be used as features for machine learning parameters which can be applied to new data for improved UQ.

# Process

Training Data

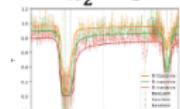
$$k_1 = 2$$



Learn parameters that map SAMMY covariances to empirical.

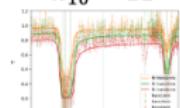
$$\hat{\beta}_{1:10} = \underset{\beta_{0:10}}{\operatorname{argmin}} (\|E - (\beta_0 + \beta_1 c_1 + \dots + \beta_{10} c_{10})\|_2)$$

$$k_2 = 3$$



⋮

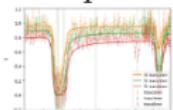
$$k_{10} = 11$$



# Process

Training Data

$$k_1 = 2$$



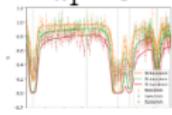
$\rightarrow C_1$

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$$\hat{\beta}_{1:10} = \underset{\beta_{0:10}}{\operatorname{argmin}} (\|E - (\beta_0 + \beta_1 C_1 + \dots + \beta_{10} C_{10})\|_2)$$

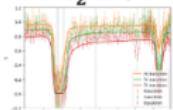
Test Data

$$k_1 = 4$$



$C_1 \leftarrow$

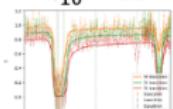
$$k_2 = 3$$



$\rightarrow C_2$

⋮

$$k_{10} = 11$$

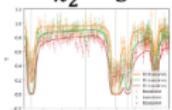


$\rightarrow C_{10}$

$$C_M = \_ + \_ C_1 + \dots + \_ C_{10}$$

We want to improve the UQ accuracy by using information contained in SAMMY covariances for the test data.

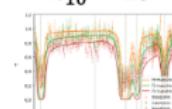
$$k_2 = 5$$



$C_2 \leftarrow$

⋮

$$k_{10} = 13$$

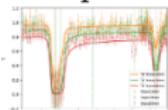


$C_{10} \leftarrow$

# Process

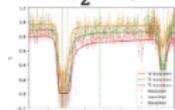
Training Data

$$k_1 = 2$$



$$\rightarrow C_1$$

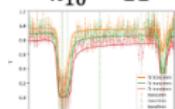
$$k_2 = 3$$



$$\rightarrow C_2$$

⋮

$$k_{10} = 11$$



$$\rightarrow C_{10}$$

Learn parameters that map SAMMY covariances to empirical.

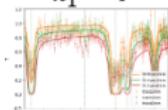
$$\hat{\beta}_{1:10} = \underset{\beta_{0:10}}{\operatorname{argmin}} (\|E - (\beta_0 + \beta_1 C_1 + \cdots + \beta_{10} C_{10})\|_2)$$

$$C_M = \hat{\beta}_0 + \hat{\beta}_1 C_1 + \cdots + \hat{\beta}_{10} C_{10}$$

Apply learned parameters on user data to obtain improved UQ.

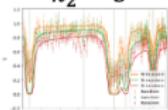
Test Data

$$k_1 = 4$$



$$C_1 \leftarrow$$

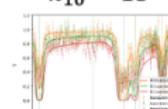
$$k_2 = 5$$



$$C_2 \leftarrow$$

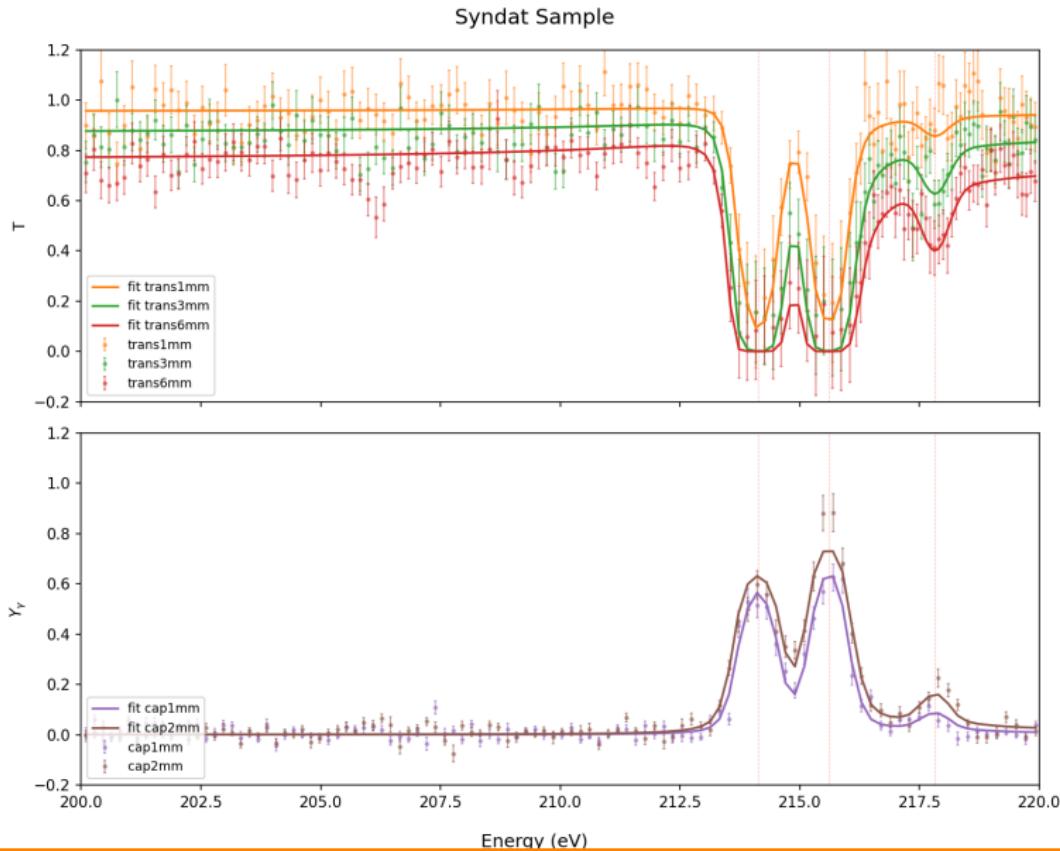
⋮

$$k_{10} = 13$$



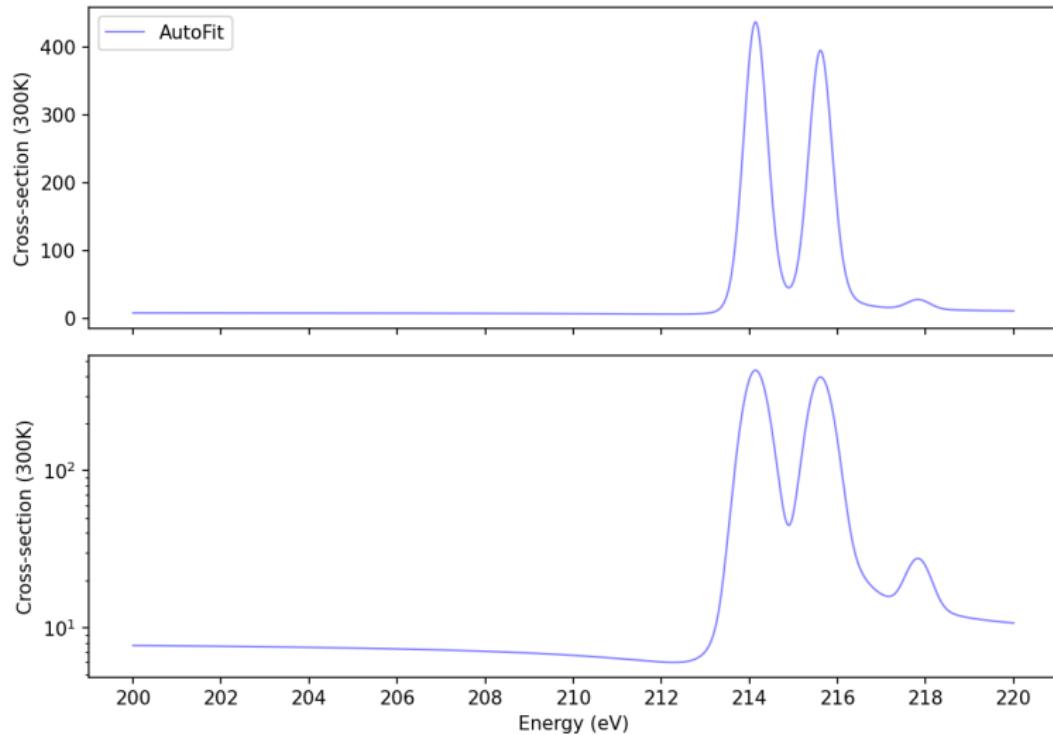
$$C_{10} \leftarrow$$

# Example 1



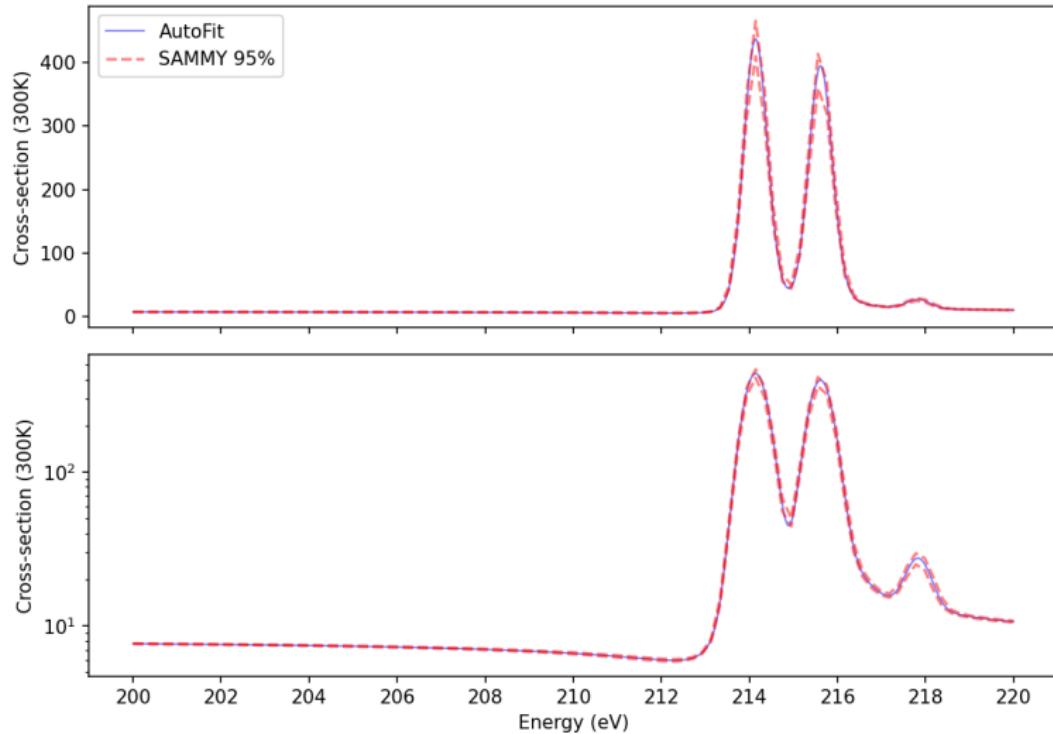
# Example 1

Repeatable and Verifiable UQ Bands



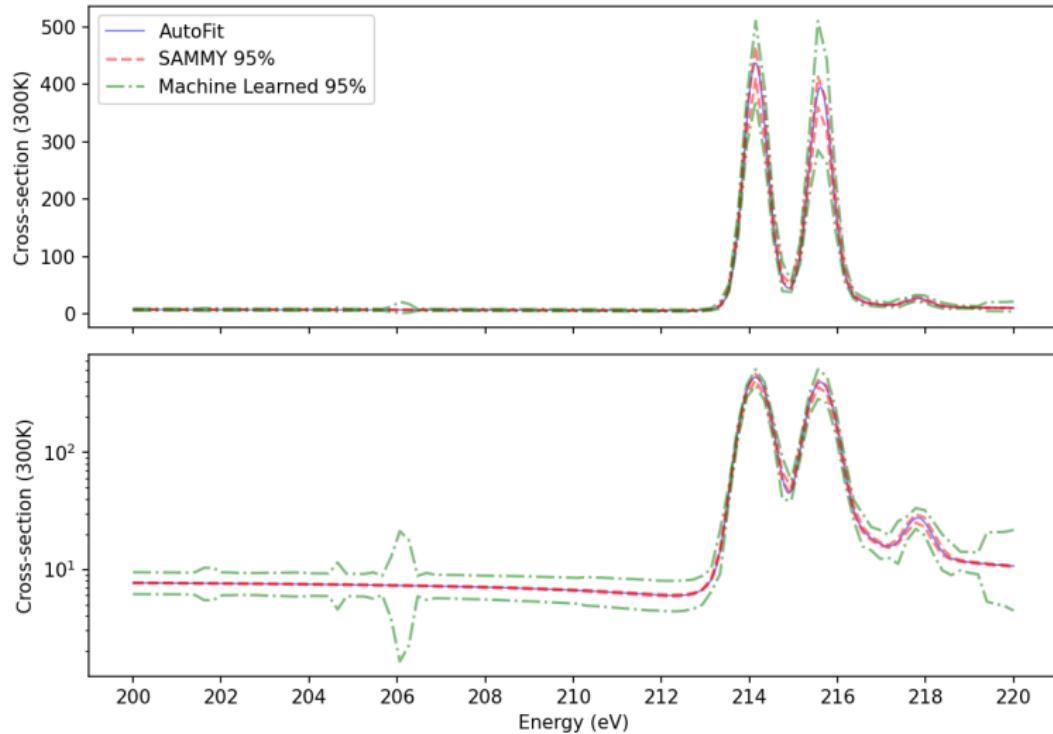
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Repeatable and Verifiable UQ Bands



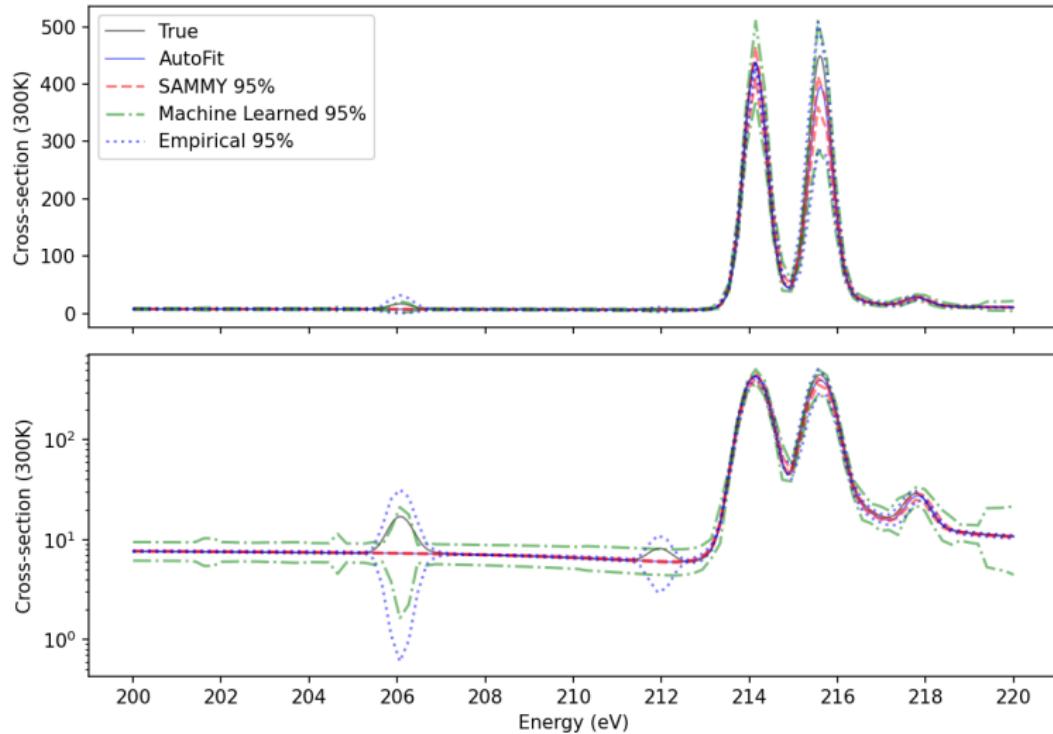
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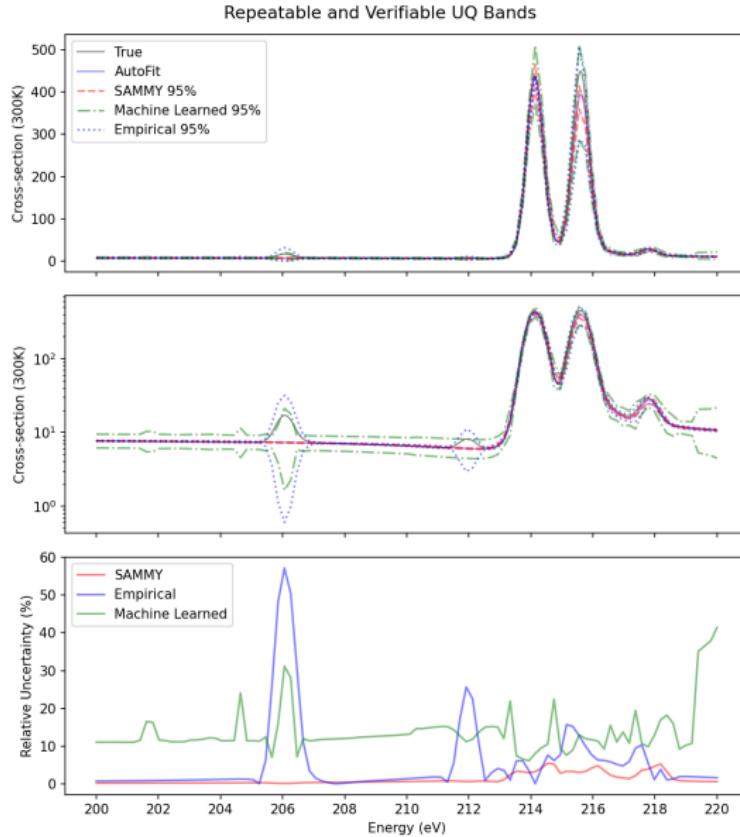


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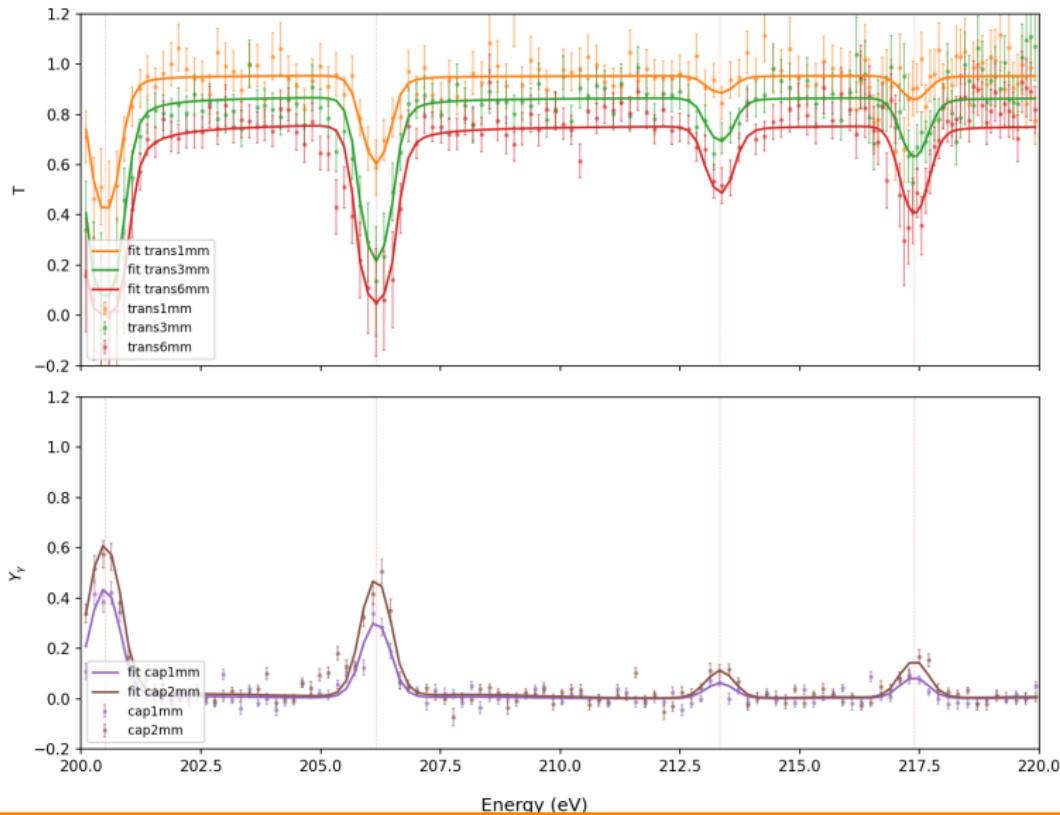


# Example 1



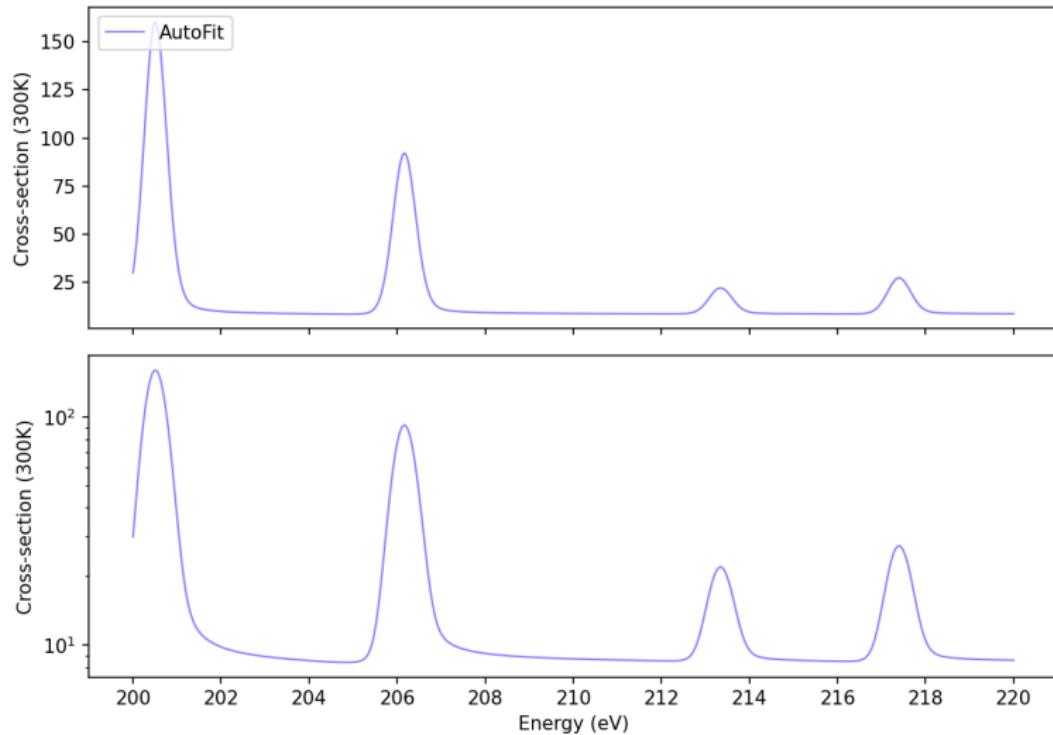
## Example 2

Syndat Sample



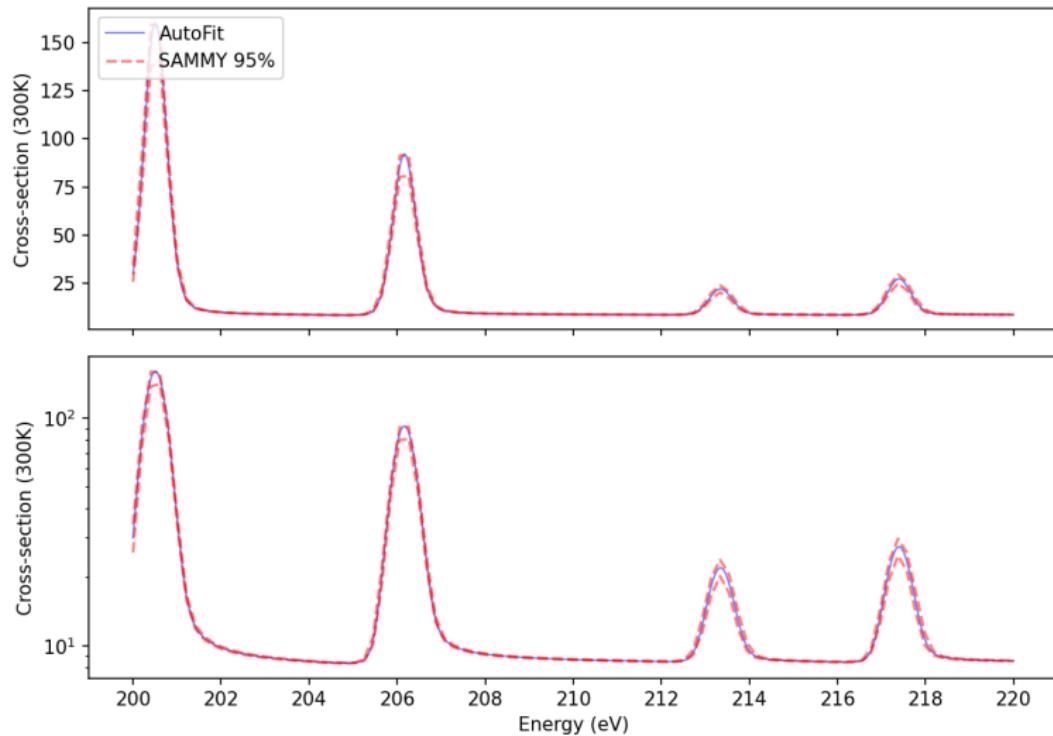
## Example 2

Repeatable and Verifiable UQ Bands with Syndat Sample



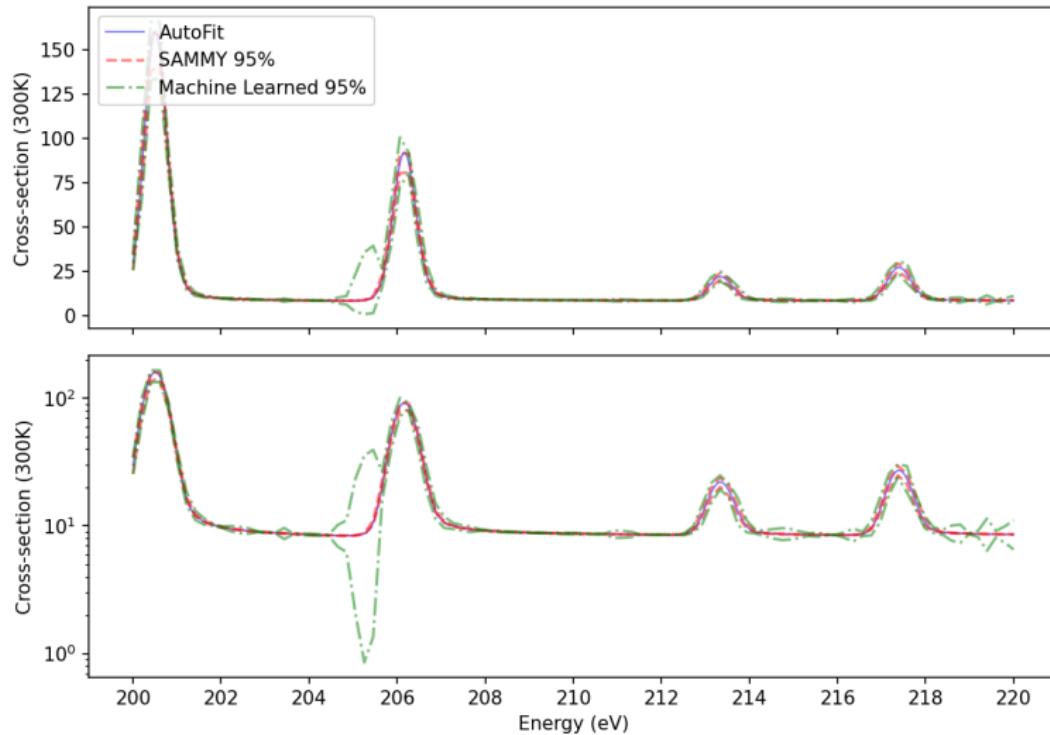
## Example 2

Repeatable and Verifiable UQ Bands with Syndat Sample



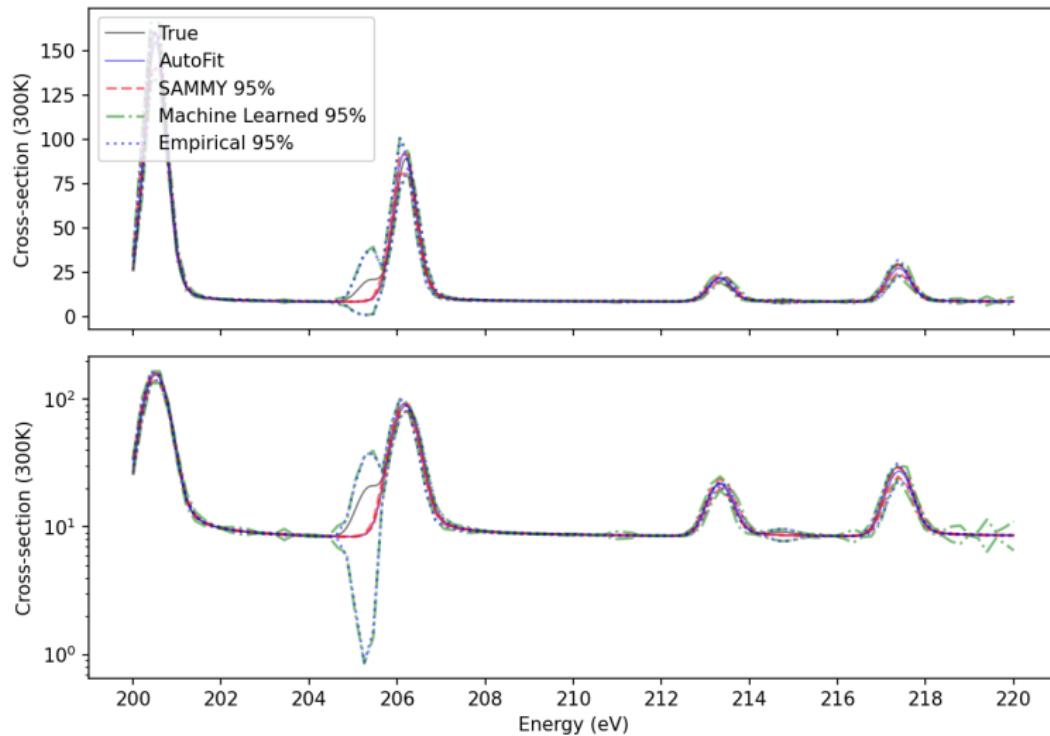
## Example 2

Repeatable and Verifiable UQ Bands with Syndat Sample



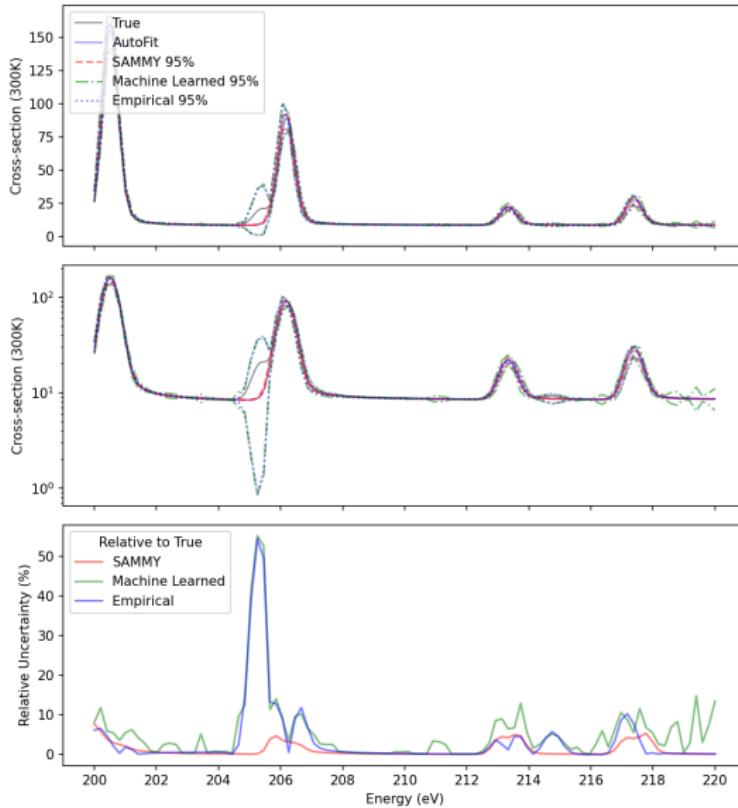
## Example 2

Repeatable and Verifiable UQ Bands with Syndat Sample

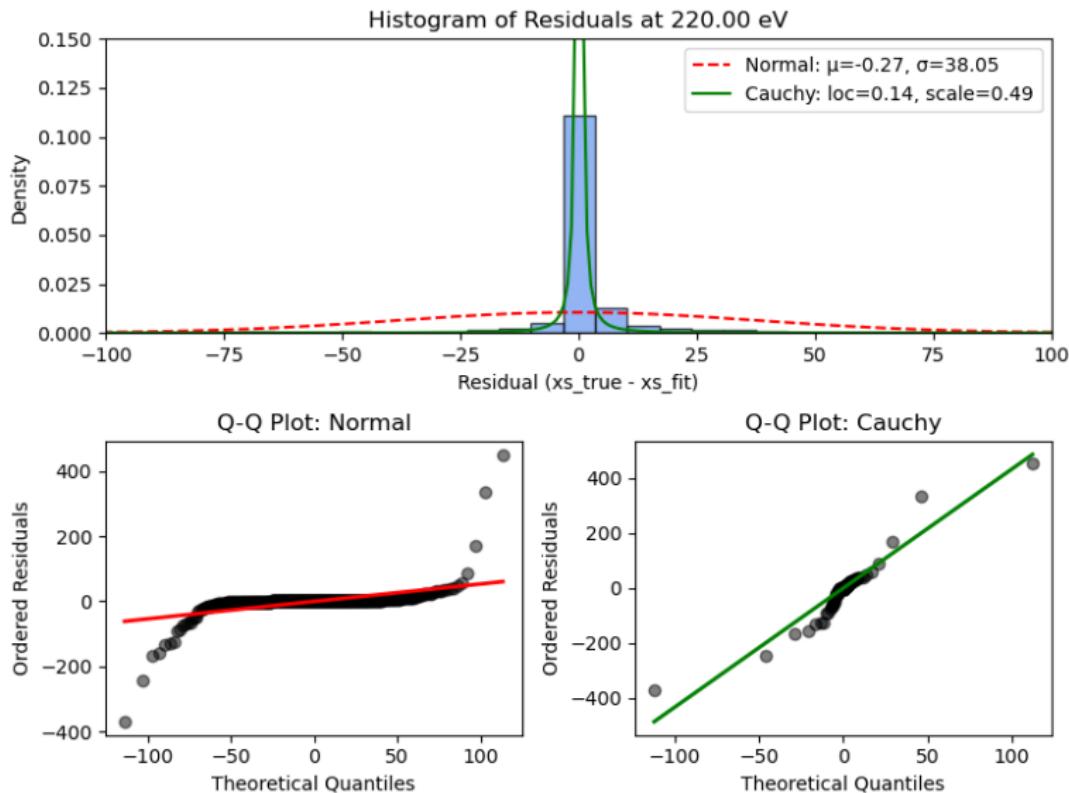


## Example 2

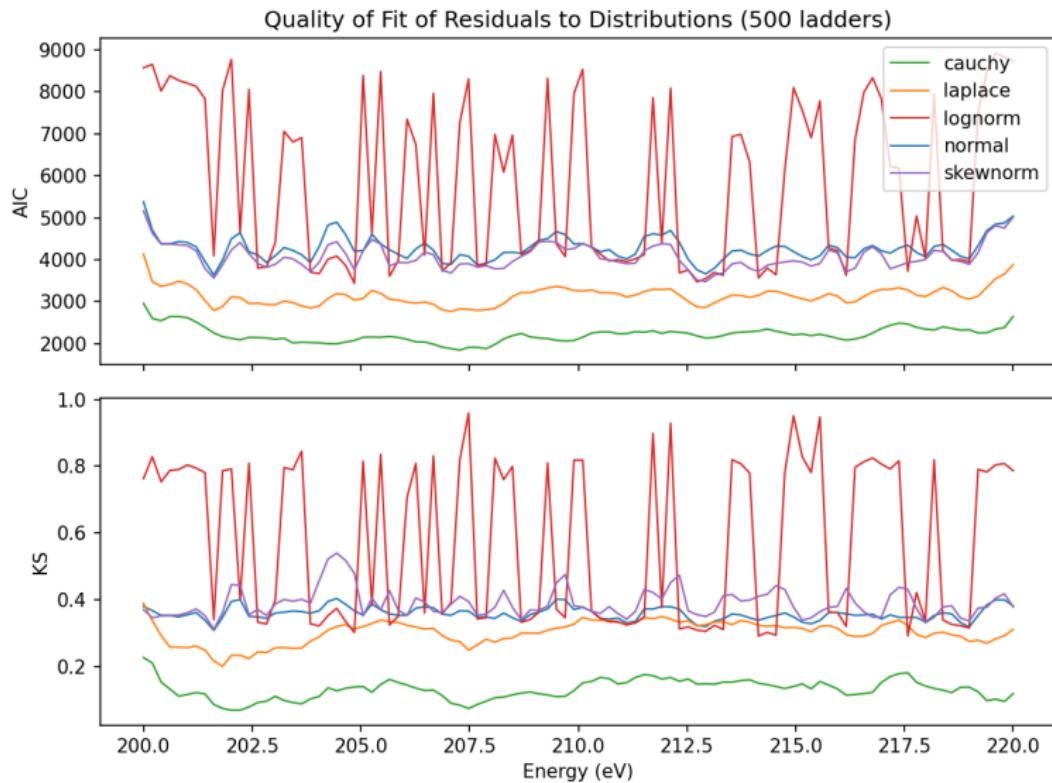
Repeatable and Verifiable UQ Bands with Syndat Sample



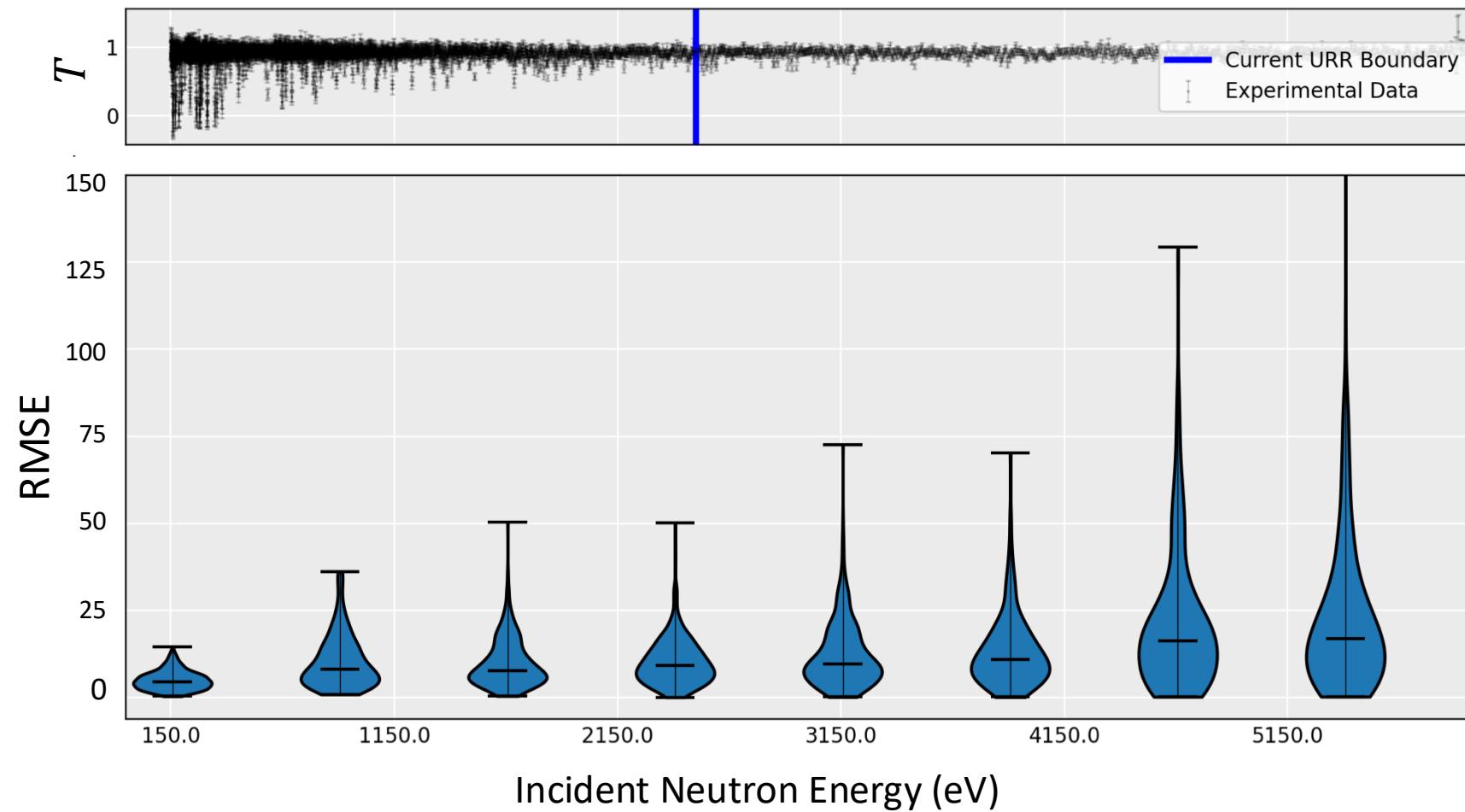
# Distribution of Residuals



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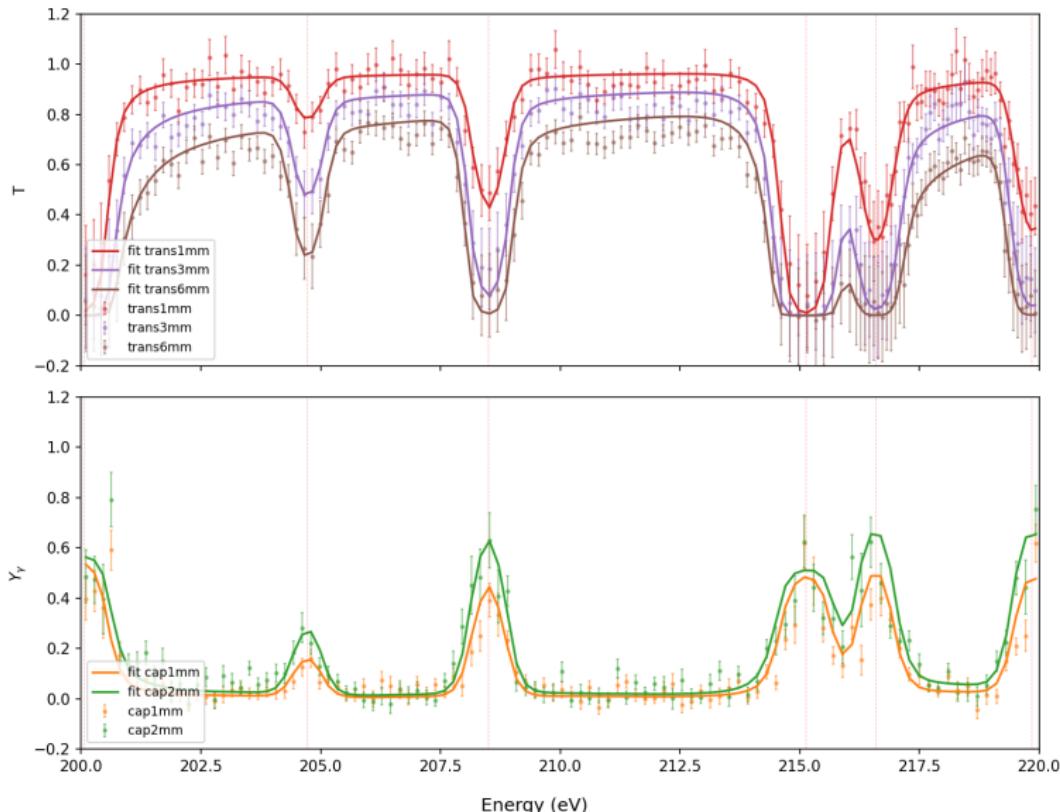


## Performance Metric Across Energy Domain



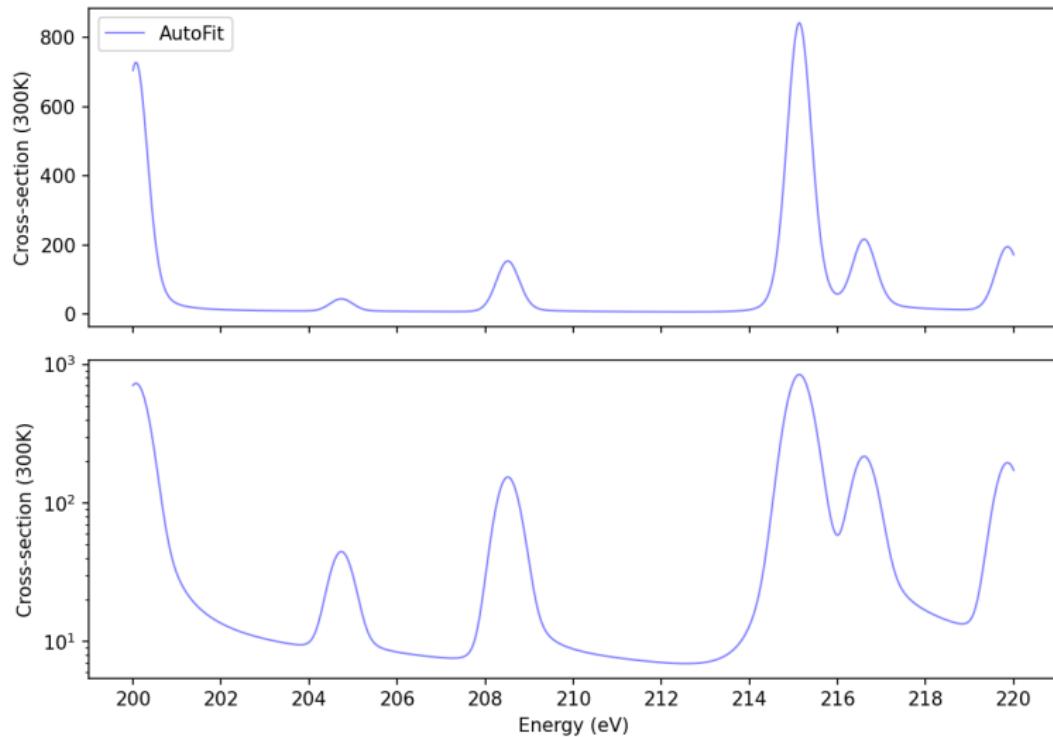
# Real Data

Real Data



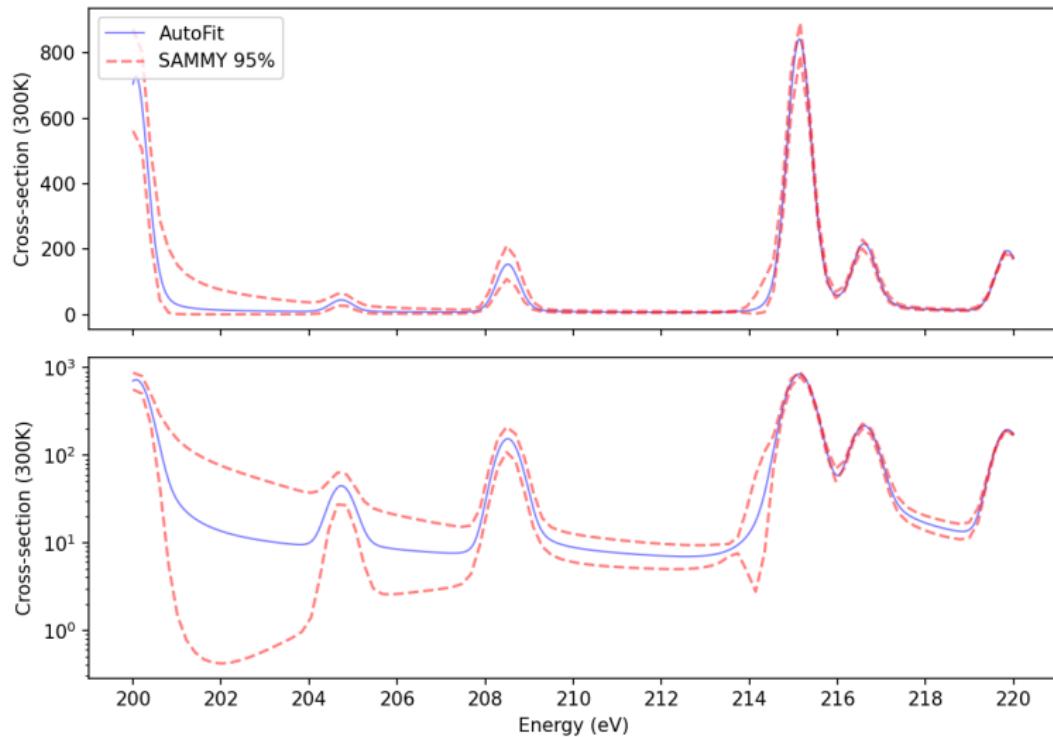
# Real Data

UQ Bands on Real Data



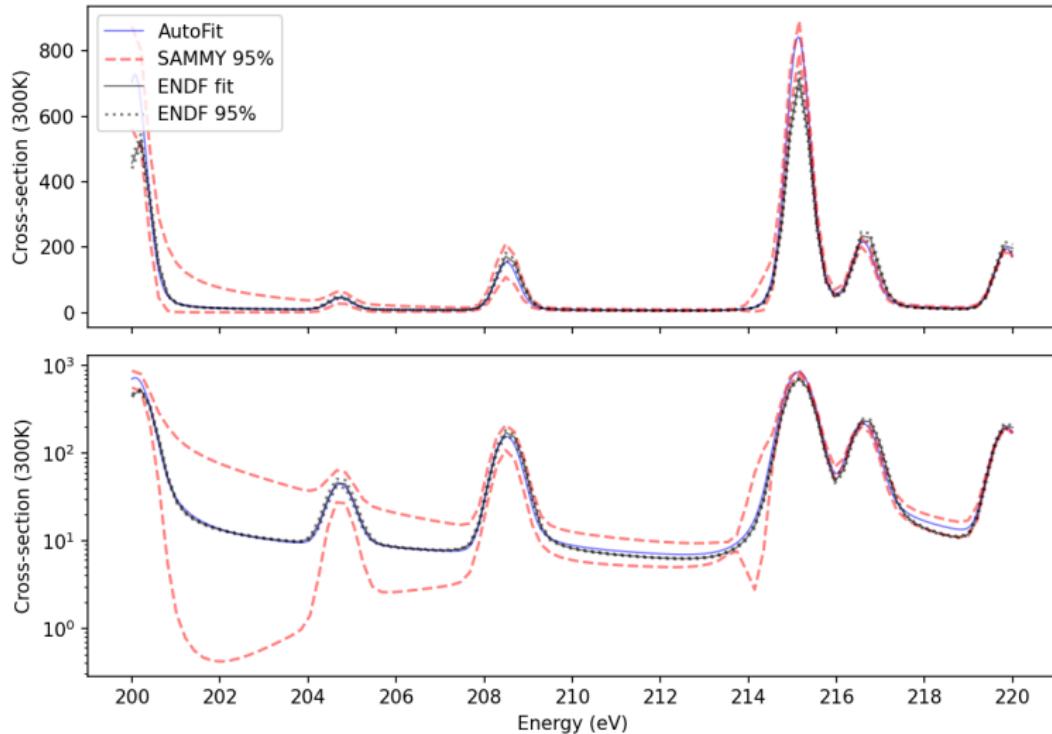
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UQ Bands on Real Data



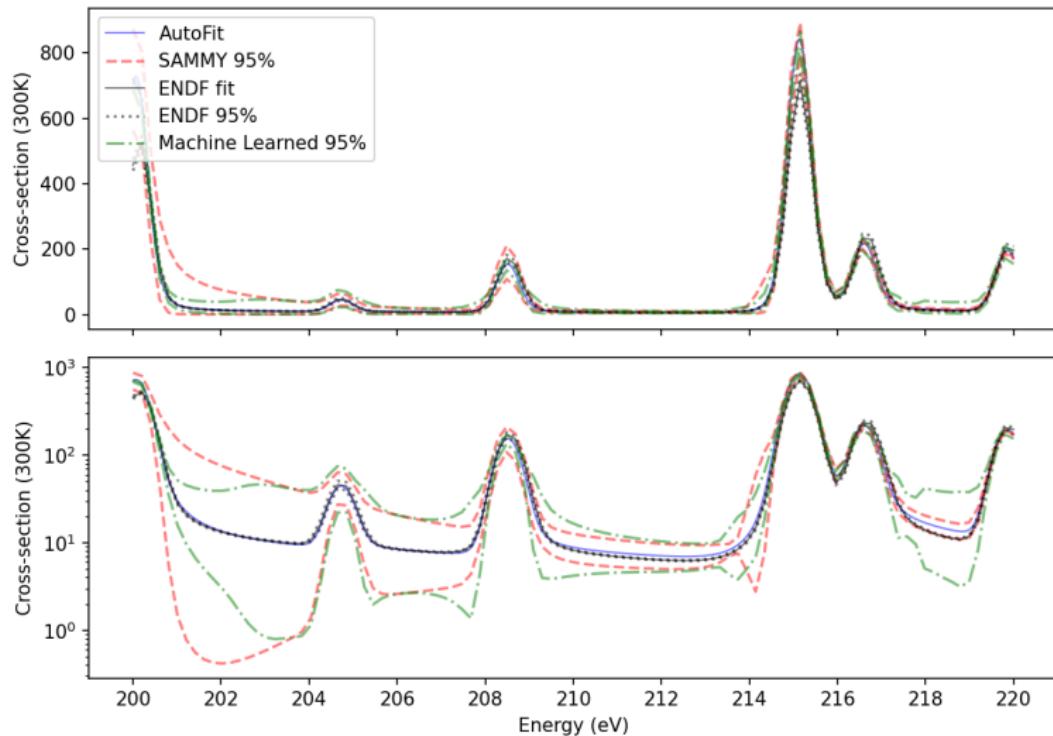
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UQ Bands on Real Data

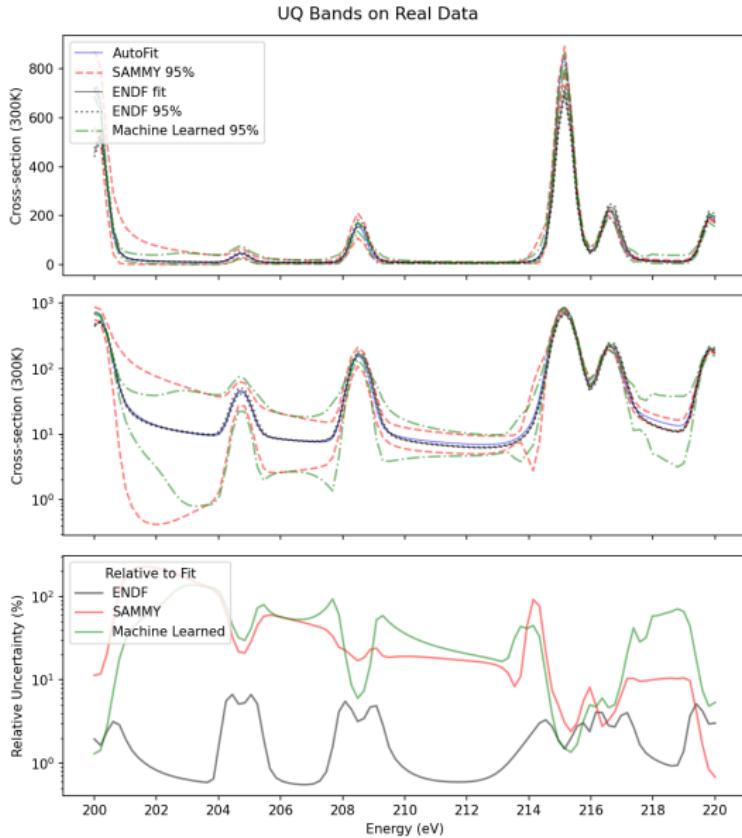


# Real Data

UQ Bands on Real Data



# Real Data



# Conclusions

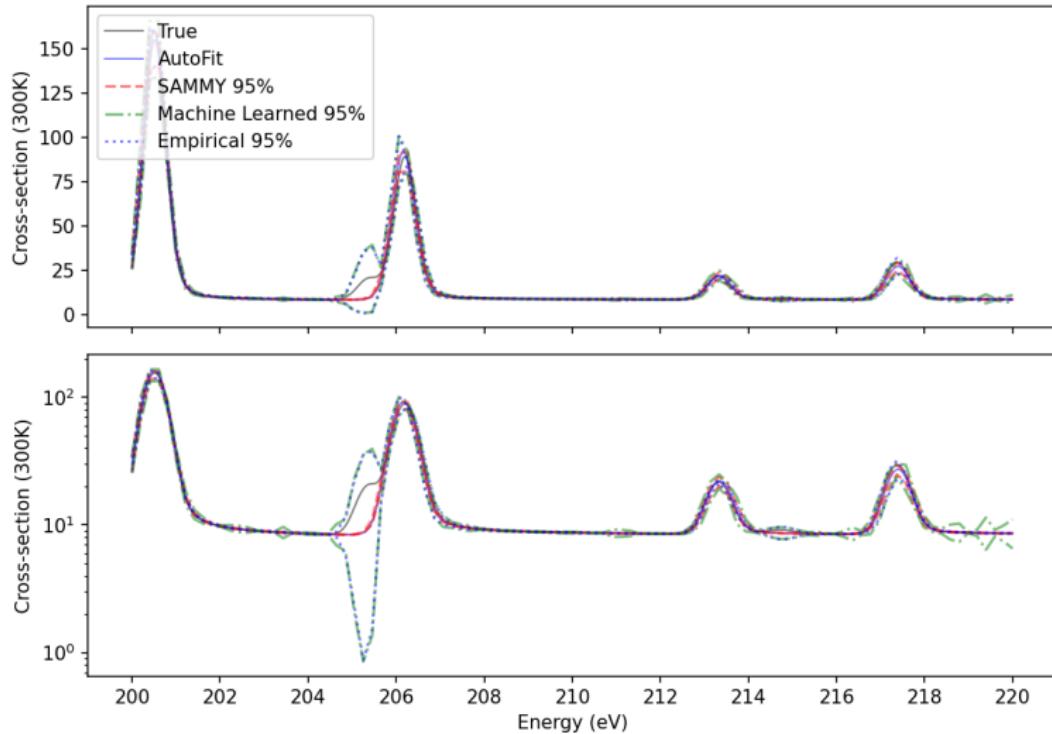
- ➊ A train-then-test process using synthetic data allows us to verify the performance of any UQ approach.
- ➋ Machine learning methods which combine SAMMY UQ output from higher-order models may produce more accurate UQ for cross-sections than standard SAMMY UQ.

## Future work

- Identify best metric for evaluating a candidate UQ relative to empirical UQ.
- Further explore candidate models for improved UQ
- Develop process for stitching learned UQ across energy windows

# Questions?

Repeatable and Verifiable UQ Bands with Syndat Sample



## References I

- [1] N. Walton, J. Brown, W. Fritsch, D. Brown, G. Nobre, and V. Sobes, "Methodology for physics-informed generation of synthetic neutron time-of-flight measurement data," *Computer Physics Communications*, vol. 294, p. 108927, 2024.
- [2] N. Walton, *Syndat: Synthetic Data Generation*, <https://github.com/Naww137/Syndat>, 2024.
- [3] N. M. Larson, "Updated users' guide for sammy: Multilevel r-matrix fits to neutron data using bayes' equations," ORNL, ORNL, Oak Ridge, TN, Tech. Rep. ORNL/TM-9179/R8, 2008, Section IV.E.6.