

Appendix:

```
1 import numpy as np
2 import random
3 import scipy.interpolate as interpolate
4 import pandas as pd
5 from time import process_time
6
7 # Random number with defined seed of 987654321
8 np.random.seed(987654321)
9
10 # The pdf for energy distribution
11 def pdf(x):
12     a = 0.5535
13     b = 1.0347
14     c = 1.6214
15
16     return a * np.exp(-x / b) * np.sinh(np.sqrt(c * x))
17
18 # The line pdf for energy distribution
19 def line_pdf(x, x1, y1, x2, y2):
20     m = (y1 - y2) / (x1 - x2)
21     c = y1 - x1 * (y1 - y2) / (x1 - x2)
22     h_x = m * x + c
23     return h_x
24
25 # The line cdf for energy distribution
26 def line_cdf(x, x1, y1, x2, y2):
27     m = (y1 - y2) / (x1 - x2)
28     c = y1 - x1 * (y1 - y2) / (x1 - x2)
29     F_x = m * x**2 / 2 + c * x
30     return F_x
31
32 # Inverse of the line cdf for energy distribution
33 def inv_line_cdf(x, x1, y1, x2, y2):
34     m = (y1 - y2) / (x1 - x2)
35     c = y1 - x1 * (y1 - y2) / (x1 - x2)
36     F_inv_x = -c / m + (np.sqrt(c**2 + 2 * m * x))/m
37     return F_inv_x
38
39 # Acceptance rejection method using triangle approach
40 def triangle_approach(n=1):
41
42     uniform_rn = np.random.uniform(0, 1, 10 * n)
43
44     prob_scaled_rn_1 = inv_line_cdf(uniform_rn, 0, 0.1, 20, 0)
45
46     prob_scaled_rn_2 = np.zeros(n)
47     count = 0
48     for i in range(0, len(prob_scaled_rn_1)):
49         c = 4
50         h = line_pdf(prob_scaled_rn_1[i], 0, 0.1, 20, 0)
51         u = np.random.rand()
52         f = pdf(prob_scaled_rn_1[i])
53
54         if u * c * h <= f:
55             prob_scaled_rn_2[count] = prob_scaled_rn_1[i]
56             count += 1
57
58         if count >= n:
59             break
60
61     E = prob_scaled_rn_2[0]
62
63     return E
64
65 sigma_t_vs_E =
66 pd.read_csv('C:/Users//faisa//OneDrive/Documents//RLT//Git_clone_repo//Study_materials-1//MC_Methods//HA//HA04//ENDF8_NT_InenvsCRsec.csv') # Reading the csv
67 file from Janis
68 sigma_t_vs_E = sigma_t_vs_E.to_numpy() # Transforming the pandas dataframe into
69 a numpy array
70 sigma_t_vs_E[:, 0] = sigma_t_vs_E[:, 0] * 1e-6 # Turning E in eV from Janis
71 into E in MeV for our use case
72 sigma_t_vs_E[:, 1] = sigma_t_vs_E[:, 1] * 1e-24 # Turning sigma in barns from
73 Janis into sigma in cm^2 for our use case
74
75 def calculate_s(N, E, u, sigma_t_v_E):
76     sigma_intp = np.interp(E, sigma_t_v_E[:, 0], sigma_t_v_E[:, 1]) #
77     Interpolating the sigma values for our E values
```

```

72     SIGMA_intp = sigma_intp * N      # SIGMA = N * sigma
73     s = (- 1 / SIGMA_intp) * np.log(u) # Approximating distance to first
collision
74
75     return s
76
77 # Simple sampling for values of s for N and 1.0001N, and the relative change of
values of s due to it.
78 def run_2_SSS(sigma_t_v_E, n):
79     N1 = 7.98e21
80     N2 = N1 * 1.0001
81     s = np.zeros((3, n))
82     rel_delta_s = np.zeros(n)
83
84     for i in range(0, n):
85         E1 = triangle_approach()
86         u1 = np.random.rand()
87         s1 = calculate_s(N1, E1, u1, sigma_t_v_E)
88         s[0, i] = s1
89
90         E2 = triangle_approach()
91         u2 = np.random.rand()
92         s2 = calculate_s(N2, E2, u2, sigma_t_v_E)
93         s[1, i] = s2
94
95         s[2, i] = s1 * s2
96
97         rel_delta_s[i] = abs((s1 - s2) / s1)
98
99     print("For simple sampling:")
100    print(f"Covariance:{np.mean(s[2, :]) - np.mean(s[0, :]) * np.mean(s[1, :])}")
101    print(f"Mean relative distance:{np.mean(rel_delta_s)}\nStandard deviation of
relative distance:{np.std(rel_delta_s)}")
102    # print(np.cov(s[0, :], s[1, :]))
103
104 # Correlated sampling of values for values of s for N and 1.0001N, and the relative
change of values of s due to it.
105 def correlated_ss(sigma_t_v_E, n):
106     N1 = 7.98e21
107     N2 = N1 * 1.0001
108     s = np.zeros((3, n))
109     rel_delta_s = np.zeros(n)
110
111     for i in range(0, n):
112         E = triangle_approach()
113         u = np.random.rand()
114
115         s1 = calculate_s(N1, E, u, sigma_t_v_E)
116         s[0, i] = s1
117
118         s2 = calculate_s(N2, E, u, sigma_t_v_E)
119         s[1, i] = s2
120
121         s[2, i] = s1 * s2
122
123         rel_delta_s[i] = abs((s1 - s2) / s1)
124
125     print("For correlated sampling:")
126     print(f"Covariance:{np.mean(s[2, :]) - np.mean(s[0, :]) * np.mean(s[1, :])}")
127     print(f"Mean relative distance:{np.mean(rel_delta_s)}\nStandard deviation of
relative distance:{ np.std(rel_delta_s)}")
128     # print(np.cov(s[0, :], s[1, :]))
129
130
131 # Sampling the values 1000000 times
132 start_sss = process_time()
133 run_2_SSS(sigma_t_vs_E, int(1e7))
134 end_sss = process_time()
135 print(f"Simple sampling time:{end_sss - start_sss}")
136
137 start_css = process_time()
138 correlated_ss(sigma_t_vs_E, int(1e7))
139 end_css = process_time()
140 print(f"Correlated sampling time:{end_css - start_css}")
141

```