

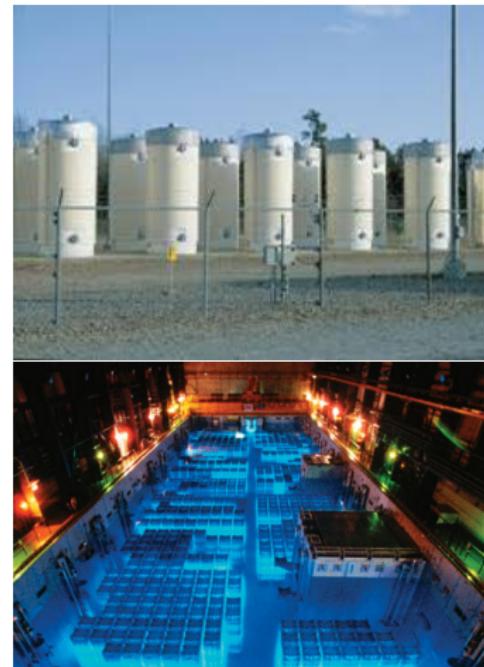
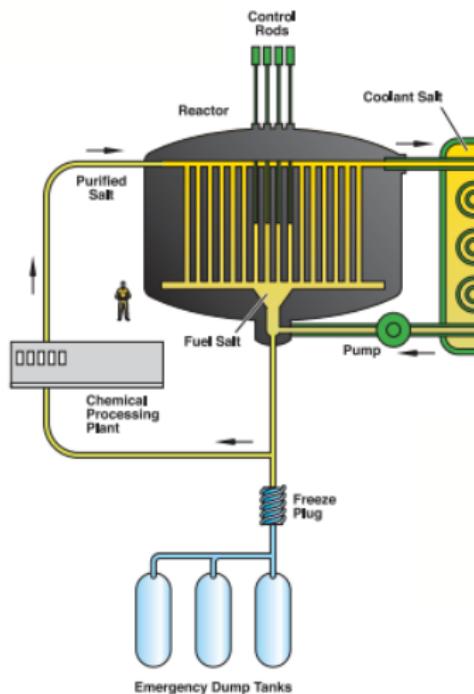
# Advanced Solvers and Challenges for Nuclear Innovation



R. N. Slaybaugh, Univ. of Cal. Berkeley

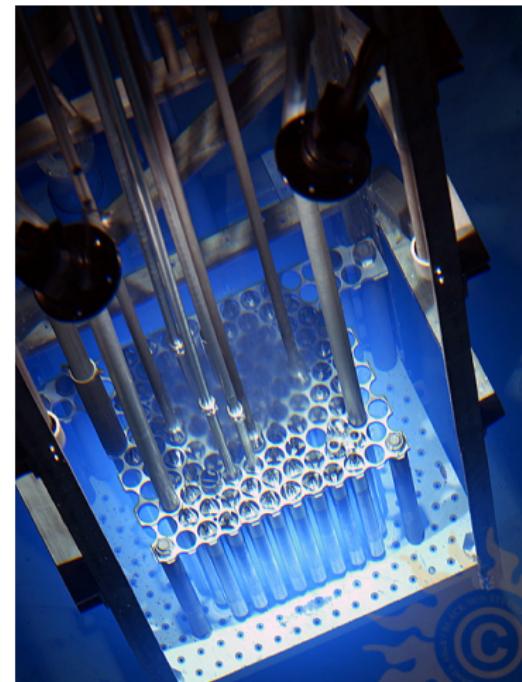
12 May 2017  
IBT Seminar, LBNL

# NUCLEAR INNOVATION IS NEEDED



# OUTLINE

- ▶ Motivation & Background
- ▶ Hybrid Methods and Strong Anisotropies
  - ▶ Research Objectives
  - ▶ CADIS- $\Omega$  Method
  - ▶ LDO Method
- ▶ Spectrum Shaping for Strategic Research
  - ▶ Research Objectives
  - ▶ Gnowee: Metaheuristic Optimization Algorithm
  - ▶ Coeus: ETA Design Software

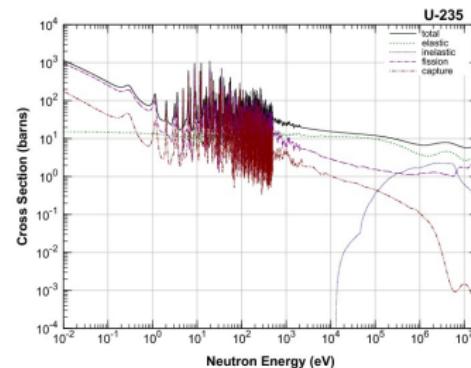


# NUMERICAL METHODS FOR RADIATION TRANSPORT

To facilitate nuclear innovation,  
we need predictive simulation

- ▶ I build tools (translate applied math into code) used to design and analyze nuclear systems
- ▶ I focus on high performance computing
- ▶ and inform algorithm development with physics of problems of interest

$$\begin{aligned} \frac{ds}{(x-a)^r} &= \frac{1}{a^n} \int_{x^{m-n}}^{\infty} dx' \\ &= \frac{2}{n\sqrt{a}} \cos^{-1} \sqrt{\frac{x}{a}} \end{aligned}$$



# SOLVING THE TE

$$\hat{\Omega} \cdot \nabla \psi(\vec{r}, E, \hat{\Omega}) + \Sigma_t \psi(\vec{r}, E, \hat{\Omega}) = S(\vec{r}, E, \hat{\Omega}) + \\ \int_{4\pi} d\hat{\Omega}' \int_0^\infty dE' \Sigma_s(E', \hat{\Omega}' \rightarrow E, \hat{\Omega}) \psi(\vec{r}, E', \hat{\Omega}')$$

## Monte Carlo

- ▶ *Continuous phase space*
- ▶ Solution has statistical error
- ▶ Localized solutions
- ▶ Optically thick = *slow*

## Deterministic

- ▶ *Discretized phase space*
- ▶ Solution equally valid everywhere
- ▶ Truncation errors
- ▶ Streaming = *ray effects*

# SPEEDING UP MC

- ▶ Variance reduction (VR) used to improve Monte Carlo: reduce relative error *and* time by augmenting game
- ▶ Particles are assigned weights that map to impact
- ▶ VR can be used to
  - ▶ set weights at birth
  - ▶ update weights throughout problem

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**Hybrid Methods:** we use deterministic results to make Monte Carlo VR parameters

# PROJECT 1 MOTIVATION

- ▶ Many important nuclear applications have strong anisotropies
  - ▶ Used fuel casks
  - ▶ Reprocessing facilities
  - ▶ Reactor facilities
  - ▶ Active interrogation

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- ▶ **Goal:** new methods that are easy to use

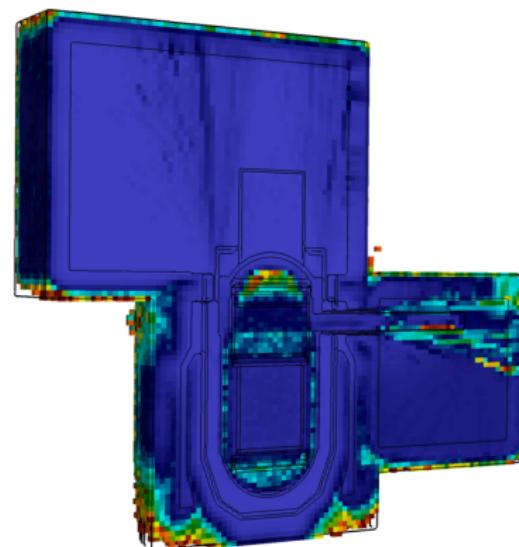


Figure: PWR relative error [1]

# ADJOINT AS AN IMPORTANCE MAP

Define response with function  $f(\vec{r}, E)$  in volume  $V_f$  as

$$R = \int_E \int_{V_f} f(\vec{r}, E) \phi(\vec{r}, E) dV dE \quad (1)$$

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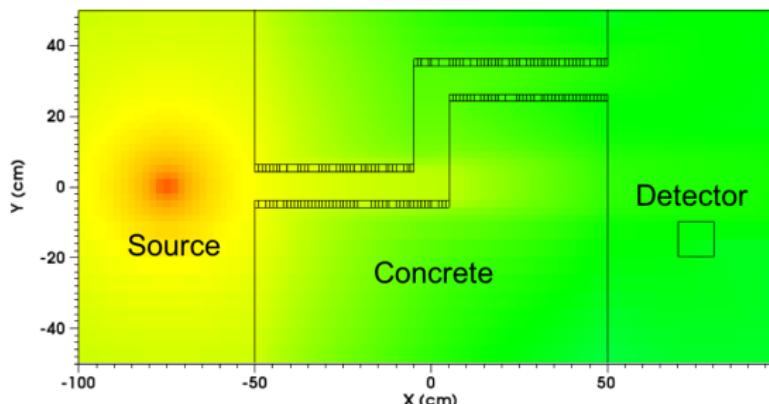
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- ▶ Forward ( $\phi$  or  $\psi$ ): neutrons flow from the source ( $q$ ) to the detector
- ▶ Adjoint( $\phi^\dagger$  or  $\psi^\dagger$ ): particles represent how each part of phase space contributes to the “source” ( $q^\dagger$ )
- ▶  $\phi^\dagger$  represents the expected contribution of a source particle to the response given the source,  $q$ .

# UNDERSTANDING FORWARD FLUX

10 MeV isotropic point source; NaI detector

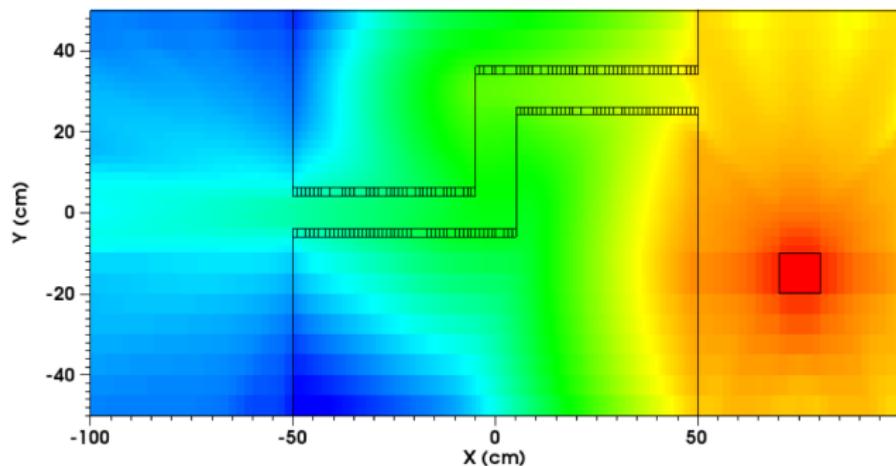


Neutrons in the forward problem will flow from the source to the detector

# UNDERSTANDING ADJOINT FLUX

10 MeV isotropic point source; NaI detector

Adjoint  
measures how  
each part of  
phase space  
contributes to  
the solution:  
**importance  
map**



# ADJOINT AS AN IMPORTANCE MAP

Use *adjoint*: the importance of a source particle to the solution

- ▶ Define  $q^\dagger$  as the response of interest
- ▶ Coarse deterministic calculation to get  $\phi^\dagger$  and  $R$
- ▶ The current state of the art is FW/CADIS [2]

$$\begin{aligned}imp(\vec{r}, E) &= \frac{\phi^\dagger(\vec{r}, E)}{\langle q(\vec{r}, E), \phi^\dagger(\vec{r}, E) \rangle} = \frac{\phi^\dagger(\vec{r}, E)}{R} \\ \hat{q}(\vec{r}, E) &= \frac{\phi^\dagger(\vec{r}, E)q(\vec{r}, E)}{R} \\ w_0(\vec{r}, E) &= \frac{q(\vec{r}, E)}{\hat{q}(\vec{r}, E)} = \frac{R}{\phi^\dagger(\vec{r}, E)}\end{aligned}$$

# CURRENT HYBRID METHODS ARE INSUFFICIENT

Note:  $\phi^\dagger(\vec{r}, E) = \int \psi^\dagger(\hat{\Omega}, \vec{r}, E) d\hat{\Omega}$

- ▶ MC VR parameters created from adjoint deterministic scalar flux that is a function of *space and energy only*

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- ▶ Angular dependence of the importance function is not retained, otherwise the map would be
  - ▶ very large (tens or hundreds of GB) and
  - ▶ more costly and complex to use in the MC simulation

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  - ▶ very large (tens or hundreds of GB) and
  - ▶ more costly and complex to use in the MC simulation
- ▶ Drawback: within a given space/energy cell, map provides average importance of a particle moving in *any direction* through the cell—excluding information about how particles move **toward the objective**

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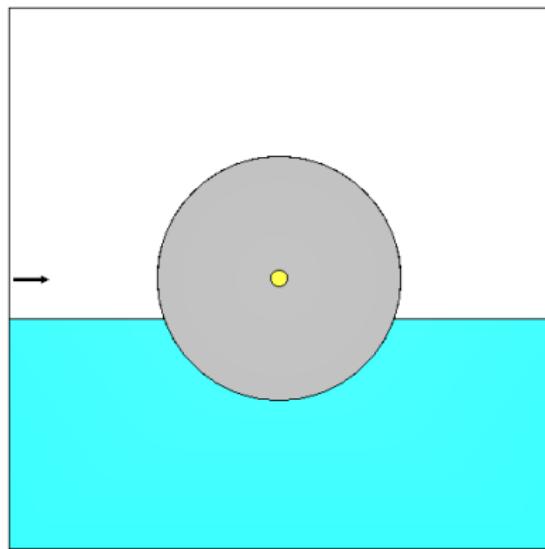


Figure: Spherical boat model with source on left and fissionable material at center

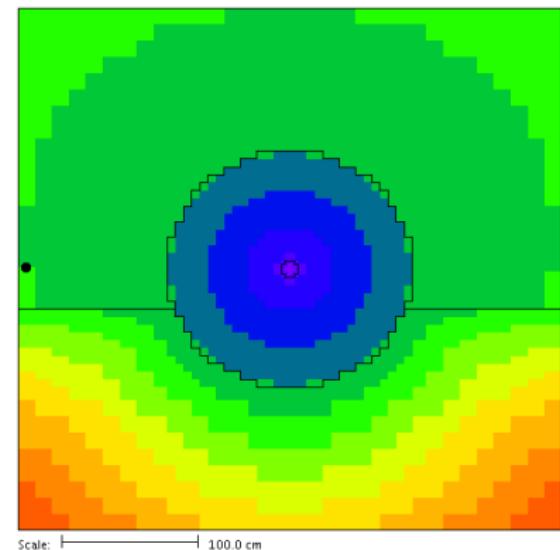


Figure: Target weight window values for 14.1 MeV neutrons

# INTEGRATION WEIGHTING

Different integration plan captures angles in scalar flux creation

$$\phi^\dagger(\vec{r}, E) = \int \psi^\dagger(\hat{\Omega}, \vec{r}, E) d\hat{\Omega} \quad \text{original}$$

$$\phi^\dagger(\vec{r}, E) = \frac{\int \psi(\hat{\Omega}, \vec{r}, E) \psi^\dagger(\hat{\Omega}, \vec{r}, E) d\hat{\Omega}}{\int \psi(\hat{\Omega}, \vec{r}, E) d\hat{\Omega}} \quad \text{new}$$

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Major challenges and areas of investigation:

1. Data storage and handling (many GBs)
2. More, less, or differently sensitive to
  - ▶ quality of the discrete ordinates calculation?
  - ▶ ray effects?

# METHOD IMPLEMENTATION

- ▶ The space- and energy-dependent importance map is normalized and source biasing parameters are generated in the **same ways** as the current implementation of FW/CADIS
- ▶ Immediately useful; widely applicable
- ▶ We are studying and characterizing the impact
- ▶ Is available ADVANTG [3]

# THE NEW METHOD CAPTURES ANISOTROPY

Comparing the original adjoint to CADIS- $\Omega$ ....

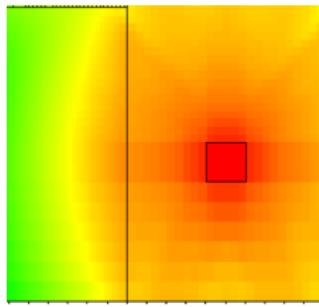


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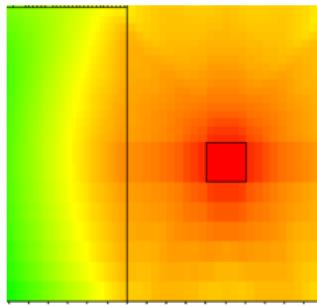


Figure: original adjoint

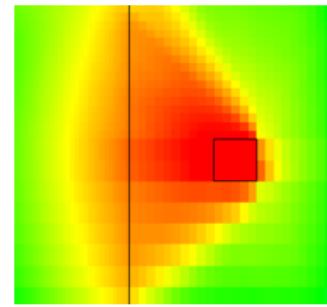


Figure: new adjoint

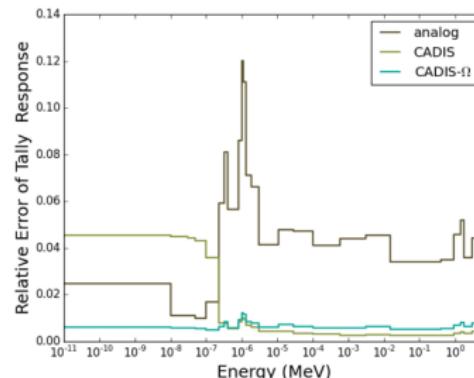
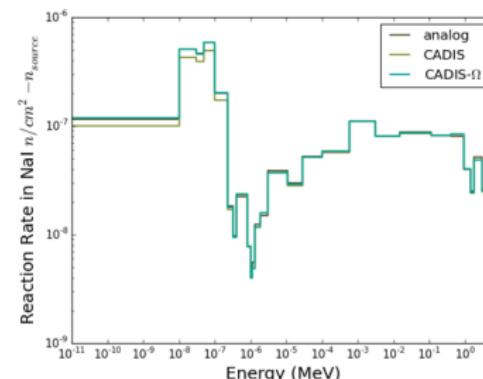
...shows that the method does incorporate problem physics differently

# RESPONSE IN MAZE DETECTOR

CADIS- $\Omega$  has:

- ▶ Relatively uniform uncertainty distribution
- ▶ Faster runtimes than CADIS

Run Type	Time (m)	FOM
CADIS	524.9	5.1
CADIS- $\Omega$	491.9	145

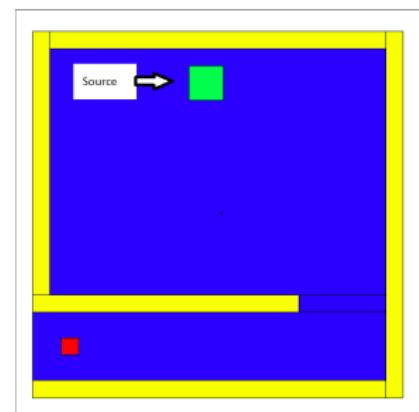


# QUANTIFYING ANISOTROPY

To measure how the method performs based on the degree of problem anisotropy, we've defined several metrics

- ▶  $M_1 = \frac{\phi^\dagger(\vec{r}, E)\phi(\vec{r}, E)}{\int_{\hat{\Omega}} \psi^\dagger(\vec{r}, \hat{\Omega}, E)\psi(\vec{r}, \hat{\Omega}, E)}$
- ▶  $M_2 = \frac{\phi_{\hat{\Omega}}^\dagger(\vec{r}, E)}{\phi^\dagger(\vec{r}, E)}$
- ▶  $M_3 = \frac{\max(\int_{\hat{\Omega}} \psi^\dagger(\vec{r}, \hat{\Omega}, E)\psi(\vec{r}, \hat{\Omega}, E))}{\text{avg}(\int_{\hat{\Omega}} \psi^\dagger(\vec{r}, \hat{\Omega}, E)\psi(\vec{r}, \hat{\Omega}, E))}$
- ▶  $M_4 = \frac{\max(\int_{\hat{\Omega}} \psi^\dagger(\vec{r}, \hat{\Omega}, E)\psi(\vec{r}, \hat{\Omega}, E))}{\min(\int_{\hat{\Omega}} \psi^\dagger(\vec{r}, \hat{\Omega}, E)\psi(\vec{r}, \hat{\Omega}, E))}$

Example: source in a room

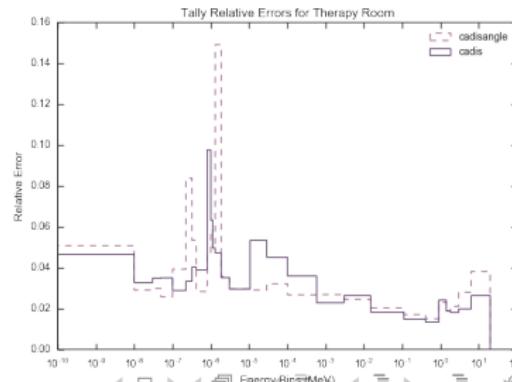
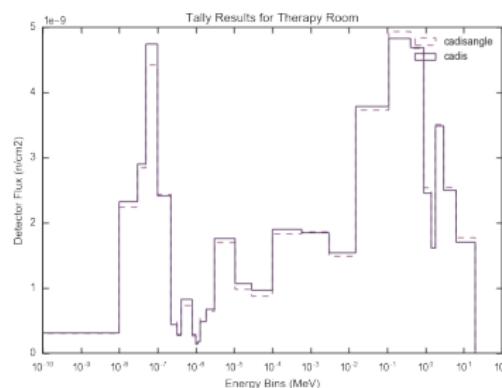


# RESPONSE IN ROOM DETECTOR

CADIS- $\Omega$  again has:

- ▶ Relatively uniform uncertainty distribution
- ▶ Faster runtimes than CADIS

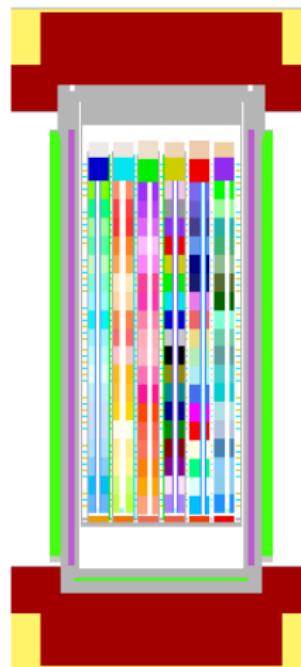
Run Type	Time (m)	FOM
CADIS	69.05	287
CADIS- $\Omega$	50.4	373



# IMPACT TESTS

Real system tests will show the ability of the method to improve MC for applications of interest

We are starting with a full storage cask with highly-detailed information



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- ▶ **LDO equations naturally allow angular flux to be evaluated in directions other than those found in the quadrature set**
  - ▶ Solution of the LDO equations has interpolatory structure in angle
  - ▶ Opens the door to using angular biasing schemes for hybrid Monte Carlo calculations

# DERIVATION OF THE LDO EQUATIONS

Start with the TE:

$$\begin{aligned} \hat{\Omega} \cdot \nabla \psi(\vec{r}, E, \hat{\Omega}) + \Sigma_t(\vec{r}, E) \psi(\vec{r}, E, \hat{\Omega}) &= S(\vec{r}, E, \hat{\Omega}) \\ + \int_0^\infty \int_{\mathbb{S}^2} \Sigma_s(\vec{r}, E' \rightarrow E, \hat{\Omega}' \cdot \hat{\Omega}) \psi(\vec{r}, E', \hat{\Omega}') d\hat{\Omega}' dE' \quad (2) \end{aligned}$$

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- ▶  $d_N \equiv \dim \mathcal{H}_N = (N + 1)^2$ ;  
 $\mathcal{H}_N = \text{span}\{Y_n^m : |m| \leq n, 0 \leq n \leq N\}$

# LAGRANGE FUNCTIONS (CONT'D.)

The  $L_i(\hat{\Omega})$  satisfy:

$$L_i(\hat{\Omega}_j) = \delta_{i,j}; \quad i, j = 1, 2, \dots, P; \quad P = d_N \quad (3)$$

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Interpolatory points allow definition of a quadrature for  $f \in \mathcal{H}_N$

$$\int_{\mathbb{S}^2} f(\hat{\Omega}) d\hat{\Omega} = \int_{\mathbb{S}^2} \sum_{i=1}^{d_N} f_i L_i(\hat{\Omega}) d\hat{\Omega} = \sum_{i=1}^{d_N} \int_{\mathbb{S}^2} L_i(\hat{\Omega}) d\hat{\Omega} f_i = \sum_{i=1}^{d_N} w_i f_i \quad (4)$$

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Quadrature weights:

$$w_i = \int_{\mathbb{S}^2} L_i(\hat{\Omega}) d\hat{\Omega} = \sum_{j=1}^{d_N} \langle L_i, L_j \rangle \quad (5)$$

# DERIVATION OF THE LDO EQUATIONS (CONT'D.)

- Discretize the energy variable with a standard multigroup approach

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We invoke a collocation procedure that requires the residual to be zero at the points  $\{\hat{\Omega}_i\}_{i=1}^{d_N}$ , leading to the  $G \times d_N$  equations:

$$\begin{aligned} & \hat{\Omega}_i \cdot \nabla \psi_i^g(\vec{r}) + \Sigma_t^g(\vec{r}) \psi_i^g(\vec{r}) \\ &= \sum_{g'=1}^G \sum_{j=1}^{d_N} \sum_{i'=1}^{d_N} \langle L_{i'}, L_j \rangle \Sigma_{s,N}^{g' \rightarrow g}(\vec{r}, \hat{\Omega}_i \cdot \hat{\Omega}_j) \psi_{i'}^{g'}(\vec{r}) + S^g(\vec{r}, \hat{\Omega}_i) \quad (6) \end{aligned}$$

These are the new multigroup LDO equations.

# PROJECT 1 SUMMARY

- ▶ There are many situations of interest where neutron fluxes have strong anisotropies
- ▶ Current VR methods do not enhance performance sufficiently

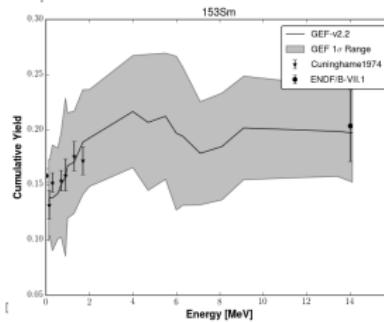
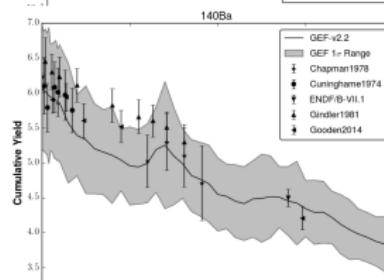
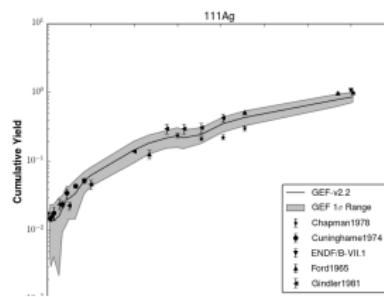
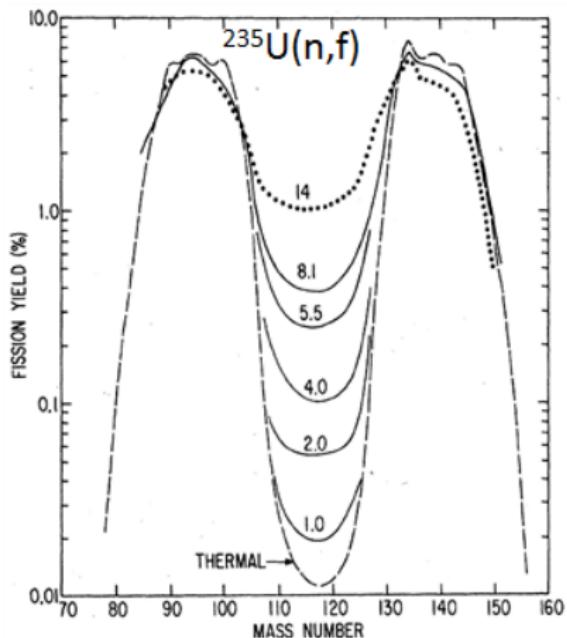
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- ▶ There are many situations of interest where neutron fluxes have strong anisotropies
- ▶ Current VR methods do not enhance performance sufficiently
- ▶ CADIS- $\hat{\Omega}$  is one way to capture angular information and shows strong initial promise
- ▶ Strategically using the LDO equations may provide another effective path

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- ▶ There are many situations of interest where neutron fluxes have strong anisotropies
- ▶ Current VR methods do not enhance performance sufficiently
- ▶ CADIS- $\hat{\Omega}$  is one way to capture angular information and shows strong initial promise
- ▶ Strategically using the LDO equations may provide another effective path
- ▶ We're looking at many types of problems and are scaling up to real applications

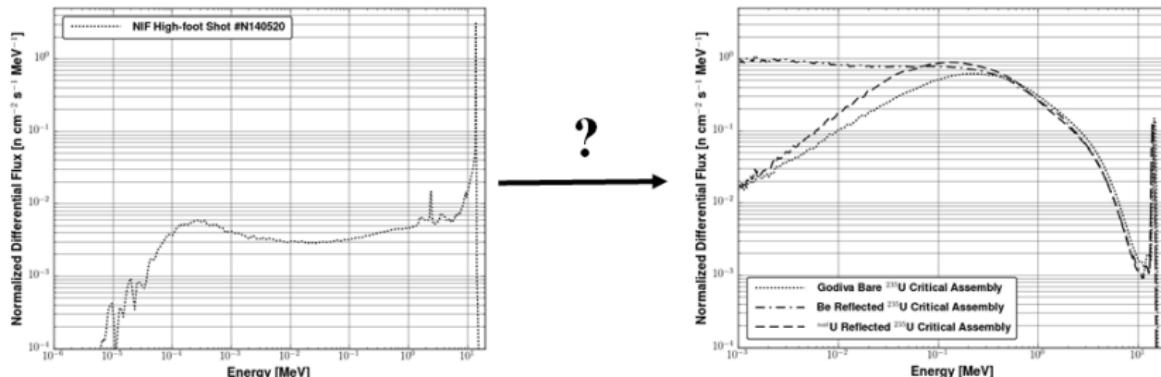
# PROJECT 2 MOTIVATION



# RESEARCH OBJECTIVES

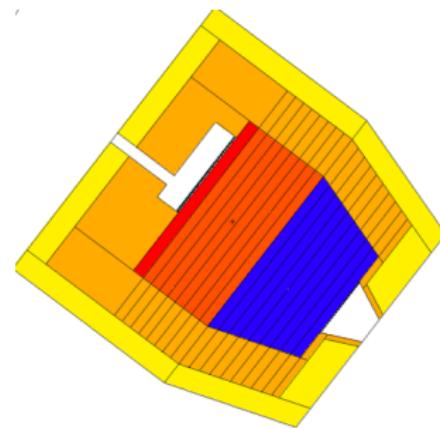
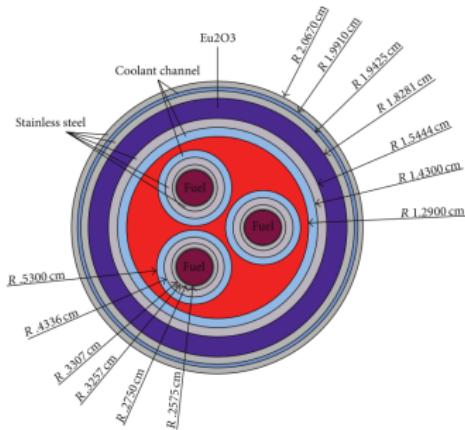
**Develop a capability to design and test custom neutron energy spectra for technical nuclear forensics (TNF)**

1. Design energy tuning assembly (ETA) to generate TNF relevant spectrum at NIF
2. Piece-wise application specific validation of ETA design at LBNL 88-Inch Cyclotron
3. Integral test and creation of synthetic debris at NIF



# POTENTIAL APPLICATION AREAS

- ▶ Radiation shielding
- ▶ Radiation effects/damage
- ▶ Medical physics
- ▶ Radio-isotope production
- ▶ Nuclear data
- ▶ Detector calibration and development
- ▶ Fusion blanket design
- ▶ Reactor design



# OPTIMIZATION PROBLEM CLASSES

Optimization problems can be formulated as [5, 6]:

$$\underset{\vec{x} \in \mathbb{R}^d}{\text{Minimize}} \quad f_i(\vec{x}), \quad (i = 1, 2, \dots, I) \quad (7)$$

$$\text{Subject to:} \quad h_j(\vec{x}) = 0, \quad (j = 1, 2, \dots, J) \quad (8)$$

$$g_k(\vec{x}) \leq 0, \quad (k = 1, 2, \dots, K) \quad (9)$$

where  $\vec{x}$  is a vector of the problem design variables

Optimization problems can be classified by [7, 8]:

- ▶ Single or multi-objective
- ▶ Linear or non-linear
- ▶ Constrained or unconstrained
- ▶ Continuous or combinatorial (discrete)
- ▶ Uni-modal or multi-modal

**ETA design is a single objective, non-linear, constrained, continuous and discrete multi-modal optimization problem**

# ETA OPTIMIZATION

For the ETA optimization problem, (7) and (9) are given by [9]:

$$f_1(\vec{x}_p) = \sum_{g=1}^G \left( \frac{\phi_g^O - \phi_g^D(\vec{x}_p)}{\phi_g^O} \right)^2 * \frac{\phi_g^O}{\phi^O} \quad (10)$$

$$g_1(\vec{x}_p) = \sum_{n=1}^N \rho_n V_n - W \leq 0 \quad (11)$$

$$g_2(\vec{x}_p) = N_f^{min} - n\phi V(\sigma_f^{235} + \sigma_f^{238}) \leq 0 \quad (12)$$

Where  $\phi^O$  is the design objective neutron spectrum and  $\phi^D(\vec{x}_p)$  is the neutron spectra corresponding to a candidate design

$\vec{x}_p$  is a vector of the variables for a candidate design given by (in 2-D):

$$\vec{x}_p = \{Cell_1[M_1, \rho_1, IR_1, OR_1, Z1_1, Z2_1], Cell_2[\dots], \dots, Cell_N[M_N, \rho_N, IR_N, OR_N, Z1_N, Z2_N], R_{foil}, Z_{foil}\} \quad (13)$$

# OPTIMIZATION METHODS: METAHEURISTICS [10]

## Hill Climbing

**Intent:** Follow a sequence of local improvements in order to find a locally optimal solution. A single move is performed at each step. If this leads to a better solution, the algorithm then moves on to explore a variant of this new solution, otherwise it remains at the original point and considers a different move.

## Adaptive Memory Programming

**Intent:** Use of memory of past search experience to guide future search.

## Population-Based Search

**Intent:** Multiple, cooperating search processes that are typically executed in parallel.

## Multi-Start

**Intent:** Restart the search process in a different region once it has converged at a local optimum. After this has been repeated a number of times, the best local optimum seen is returned.

## Variable Neighborhood Search

**Intent:** Search different neighborhoods around the location of a known local optimum.

## Directional Search

**Intent:** Identify productive directions within the search space, and then carry out moves accordingly.

## Search Space Mapping

**Intent:** Construct a map to guide search processes across search space

## Intermediate Search

**Intent:** Explore the region between two or more previously visited search points, each of which is known to have a relatively high objective value.

## Neighborhood Search

**Intent:** Find new solutions by exploring those that are a step change – a move – away from the current one. A move could be anything from flipping a single bit to randomly replacing the entire solution.

## Accepting Negative Moves

**Intent:** Allow moves to worse solutions.

PSO EA/GA CS ACO



# GNOWEE: HYBRID METAHEURISTIC OPT.

## General purpose metaheuristic optimization algorithm

- ▶ Handles continuous and discrete variables
- ▶ Robust, complete set of search heuristics
- ▶ Nearly-global convergence
- ▶ Outperforms most other algorithms we tested on all nearly all problems of interest

**Algorithm 1:** Gnowee Algorithm

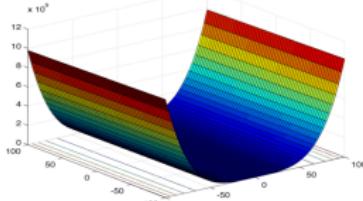
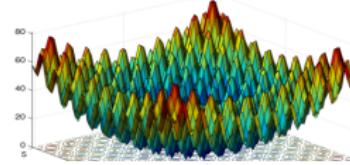
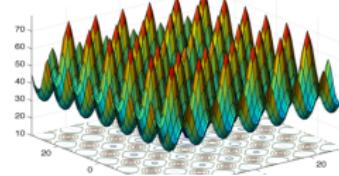
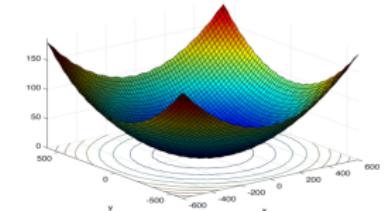
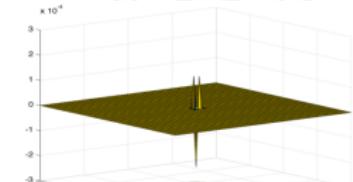
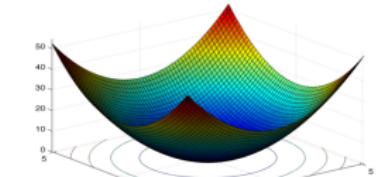
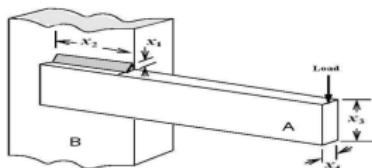
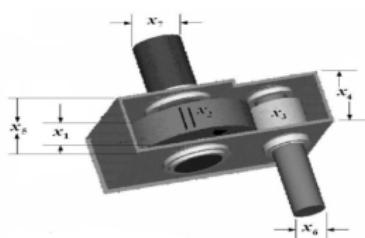
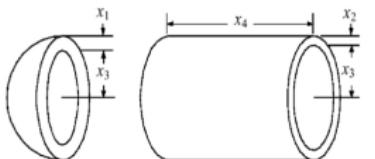
```

Input : User defined objective function,  $f$ ; constraints,
         $g$  and  $h$ ; and population size,  $n$ 
1 begin
2    $P.\vec{x} \leftarrow \text{Initialization}(n)$  //  $P$  is the parent
      population and  $\vec{x}$  is the design
      variables
3    $P.\text{fit} \leftarrow \text{FitCalc}(P.\vec{x})$            //  $\text{fit}$  is the
      assessed fitness
4    $C.\vec{x}_d^* \leftarrow \text{Inversion}(P.\vec{x}_d^*)$ 
5    $P.\text{fit} \leftarrow \text{FitCalc}(P.\vec{x})$  while convergence criterion is
      not met do
6      $C.\vec{x}_d^* \leftarrow \text{DiscLévyFlight}(P.\vec{x}_d^*)$  //  $C$  is the
      child population and  $\vec{x}_d^*$  is the
      subset of the design vector
      containing continuous variables
7     for  $i \leftarrow 1$  to  $n$  do
8       if  $f(C_i.\vec{x}_d^*) < P_i.\text{fit}$  then
9          $P_i.\vec{x}_d^* \leftarrow C_i.\vec{x}_d^*$ 
10         $P_i.\text{fit} \leftarrow f(C_i.\vec{x}_d^*)$  // NOTE: This
          fitness calc and design
          update is performed after
          every procedure but is not
          repeated below for brevity
11     $C.\vec{x}_c^* \leftarrow \text{ContLévyFlight}(P.\vec{x}_c^*)$  //  $\vec{x}$  is the
      subset of the design vector
      containing discrete variables
12     $C.\vec{x}_c^* \leftarrow \text{ContCrossover}(P.\vec{x}_c^*)$ 
13     $C.\vec{x}_d^* \leftarrow \text{Mutation}(P.\vec{x}_d^*)$ 
14     $C.\vec{x}_d^* \leftarrow \text{DiscCrossover}(P.\vec{x}_d^*)$ 
15     $C.\vec{x}_d^* \leftarrow 2\text{-Opt}(P.\vec{x}_d^*)$ 
16     $C.\vec{x}_d^* \leftarrow 3\text{-Opt}(P.\vec{x}_d^*)$ 

```



# GNOWEE: BENCHMARKING [11, 6, 12]





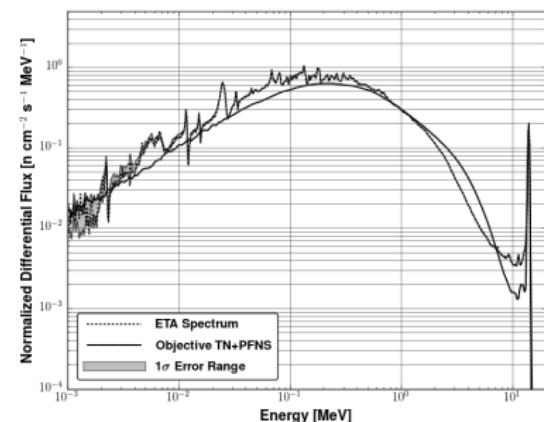
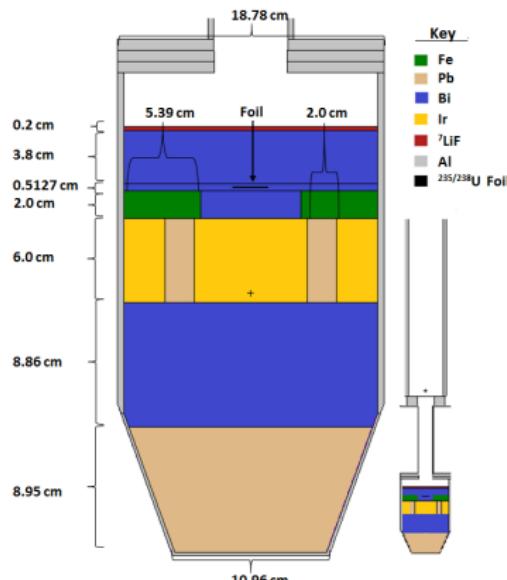
## COEUS: NE OPTIMIZATION SOFTWARE

**ETA design tool to build custom neutron spectra from existing facilities and sources**

- ▶ MCNP-Denovo hybrid radiation transport engine [13, 14, 15]
- ▶ ETA designs generated with Gnowee optimization framework
- ▶ Fully operational on Savio – neutronics design in days
- ▶ Expanding capabilities by adding more objective functions, constraints, and geometric options

# DEVELOPMENT APPROACH

- ▶ 1.2 g HEU foil
- ▶  $\sim 80$  kg
- ▶  $1 \times 10^8 - 1 \times 10^9$  Fissions



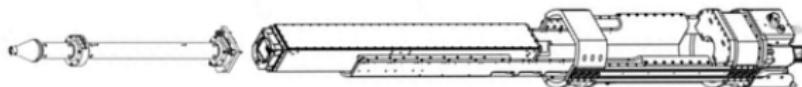
Energy Range	Target Normalized Differential Fluence	% Fluence Achieved
0-3 keV	$6.24 \times 10^{-5}$	$103.4 \pm 2.0\%$
3-100 keV	$3.41 \times 10^{-2}$	$140.7 \pm 0.1\%$
0.1-6 MeV	$8.46 \times 10^{-1}$	$96.0 \pm 0.0\%$
6-10 MeV	$1.65 \times 10^{-2}$	$117.3 \pm 0.2\%$
10-16 MeV	$1.01 \times 10^{-1}$	$119.4 \pm 0.0\%$

ETA vs Objective Spectrum

# NIF EXPERIMENT: TNF VALIDATION

## Experimental Overview:

- ▶  $\sim 1.0 \times 10^{15}$  neutrons in  $4\pi$
- ▶ Minimize  $\rho R$  in direction of the ETA DIM
- ▶ ETA fielded as snout on DIM DLP located 75 mm from TCC

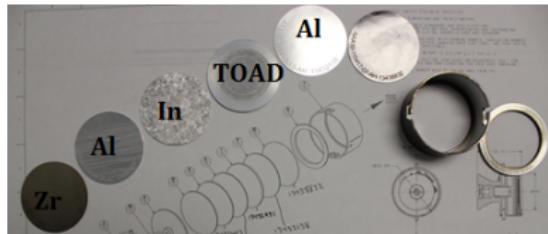


- ▶ No on-line DIM diagnostics required
- ▶ Radio-chemistry and gamma spectroscopy facilities required post-shot
- ▶ NTOF, FNADS, and MRS required to measure the source term

# NIF EXPERIMENT: TNF VALIDATION

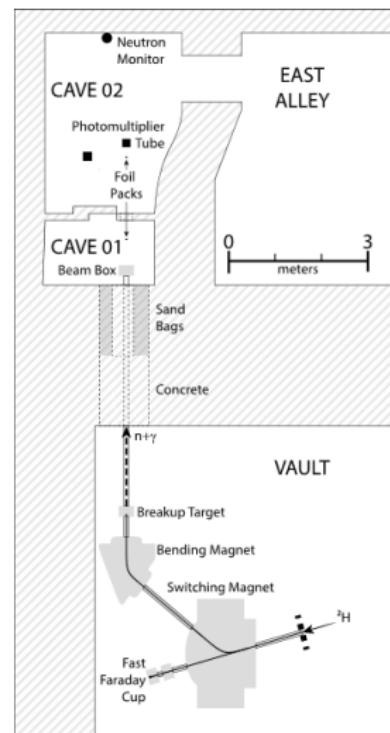
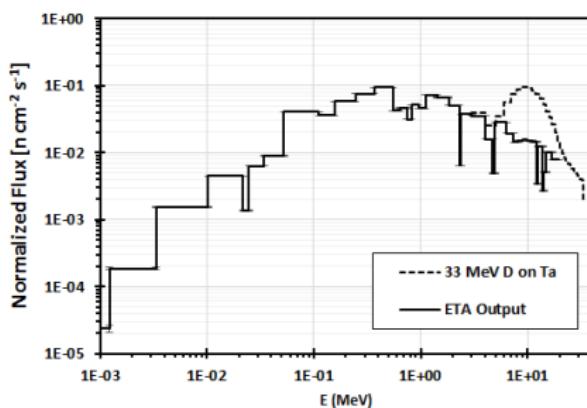
## Expected Experimental Outcomes:

- ▶ Generation of realistic FP distribution
- ▶ Quantification of spectrum through fission splits
- ▶ Unfolding of spectrum using activation analysis



# 88-INCH EXPERIMENTS: TNF VALIDATION

- ▶ 29/33 MeV D-breakup on Ta
- ▶ Field NIF ETA design
- ▶ Field partial ETA stackups
- ▶ EJ-309 detectors, activation, and fission products measurements



## PROJECT 2 SUMMARY

- ▶ Spectral shaping methods can be used to expand the capabilities of existing facilities to cover new mission spaces
- ▶ Coeus provides an efficient capability to design and optimize ETAs for spectral shaping
  - ▶ Not input or output specific
  - ▶ Further development to improve user flexibility underway
- ▶ Experimental validation of TNF application at LBNL 88-Inch Cyclotron executed
- ▶ Planning underway for NIF shot
  - ▶ Scoping study has shown feasibility
  - ▶ Partial funding/support from DND/NTNFC, DTRA, and LANL



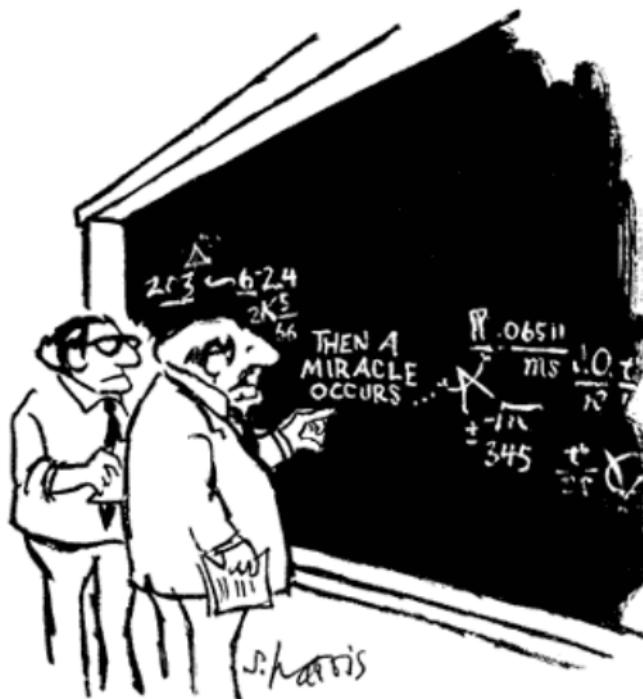
We would accomplish many more things if we did not think of them as impossible.

- Vince Lombardi

# SUMMARY

- ▶ Innovation is needed for many nuclear technologies
- ▶ Predictive simulation can play a key role
- ▶ We're developing better hybrid methods
  - ▶ for problems with strong anisotropies
  - ▶ and to provide evaluative flexibility
- ▶ Energy tuning assemblies can provide strategic investigative tools
  - ▶ for technical nuclear forensics
  - ▶ as well as many other applications

# QUESTIONS?



"I think you should be more explicit here in step two."

# ACKNOWLEDGMENTS

## University of California, Berkeley:

- ▶ Madicken Munk, Kelly Rowland, Richard Vasques
- ▶ James Bevins, Bethany Goldblum, Josh Brown, Matthew Harasty, Will Kable, Ethan Boado, Sandra Bogetic, Youdong Zhang

## Oak Ridge National Lab:

- ▶ Tom Evans, Steven Hamilton, Scott Mosher, Tara Pandya, Seth Johnson, Josh Jarrell

## Lawrence Berkeley National Lab:

- ▶ Lee Bernstein

## Lawrence Livermore National Lab:

- ▶ Bill Dunlop, Eugene Henry, Darren Bleuel, Brent Blue, Walid Younes, Joe Bauer, Dawn Shaughnessy, Narek Gharibyan, Don Jedlovec, Charles Yeamans, Kim Christensen

# DISCLAIMERS

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This material is based upon work supported by the National Science Foundation Graduate Research Fellowship Program and Department of Energy award number DE-NE0008286. Any opinions, findings, and conclusions or recommendations expressed in this material are those of the author(s) and do not necessarily reflect the views of the National Science Foundation.

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