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Application of Covariance Data to Criticality Safety Data Validation

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Abstract

The use of cross-section covariance data has long been a key part of traditional sensitivity and uncertainty analyses (S/U). This paper presents the application of S/U methodologies to the data validation tasks of a criticality safety computational study. The S/U methods presented are designed to provide a formal means of establishing the area (or range) of applicability for criticality safety data validation studies. The goal of this work is to develop parameters that can be used to formally determine the “similarity” of a benchmark experiment (or a set of benchmark experiments individually) and the application area that is to be validated. These parameters are termed D parameters, which represent the differences by energy group of S/U-generated sensitivity profiles, and c_k parameters, which are the correlation coefficients, each of which gives information relative to the similarity between pairs of selected systems. The application of a Generalized Linear Least-Squares Methodology (GLLSM) tool to criticality safety validation tasks is also described in this paper. These methods and guidelines are also applied to a sample validation for uranium systems with enrichments greater than 5 wt %.

1. INTRODUCTION

Traditional approaches to the validation of criticality safety calculations use a statistical approach where the calculated values of the system multiplication factor, k_{eff} , for a series of “benchmark” critical experiments are trended against a physical system parameter, such as the moderator-to-fissile material ratio, the fissile material concentration, etc. Observed trends in these systems are then used to estimate a bias for a given application system. The underlying assumptions in these types of analyses are that the critical experiments are “similar” to the given application area, and, therefore, the resulting bias predictions are valid for the application area.

The validation requirements concerning criticality safety in the United States are described in ANSI/ANS-8.1-1998, which defines these area(s) of applicability. However, the establishment of these areas are vague in that no guidance is given with respect to determining what constitutes a valid range, or under what conditions the range is breached. The current work seeks first to provide a formal means of quantifying similarity between systems, and to further develop methods that can be used to validate systems that are outside the traditional areas of applicability (i.e., validate systems in which there are no known measurements of similar systems available).

A useful tool in establishing similarities between systems is the use of sensitivity coefficients. In this application, the full-sensitivity profiles are generated in the selected problem neutron-energy-group structure for each material and reaction type (i.e., ^{235}U fission, scatter, \dagger , \ddagger , capture, etc.). In a criticality safety validation study, typically some 30–50 critical benchmarks are used. Sensitivity profiles give a great deal of information about the particular system; however, the amount of information is too large to be of general use (20 profiles for each system, with about

40 values each, i.e., one for each energy group). Therefore, a method of obtaining the differences between the sensitivity profiles for pairs of systems was devised to reduce the amount of needed information to only a few parameters, while maintaining the uniqueness of the information present in the full-sensitivity profiles. The most promising set of parameters are a family of “D” values as defined below:

$$D_n = \sum_{i=1}^g |S_{nai} - S_{nei}| \quad D_c = \sum_{i=1}^g |S_{cai} - S_{cei}| \quad D_s = \sum_{i=1}^g |S_{sai} - S_{sei}|,$$

where S is the sensitivity of k_{eff} for the safety application, a, or experimental configuration, e, to †, or to the capture, or scattering cross sections (n, c, or s, respectively) for group i. These coefficients are useful in making a quick determination of the similarity between pairs of systems.

An alternative approach to exploring the similarity of systems is to use uncertainty analyses. This procedure involves the propagation of estimated cross-section uncertainty information to the calculated k_{eff} value of a given system via the sensitivity coefficients. Mathematically, this is accomplished by a quadratic product of the sensitivity profile vectors for each system, material, and reaction type with the cross-section uncertainty matrices by material and reaction type. The result of this procedure is not only an estimate of the uncertainty in the system, k_{eff} , for a *given* system, but also an estimate of the correlated uncertainty *between* systems. This parameter, denoted as c_k , has not only the desirability of a single quantity relating the two systems, but the similarity of the systems is measured in terms of uncertainty, not just sensitivity.

A final approach to the traditional trending analysis for determination of biases is the use of the Generalized Linear Least-Squares Methodology (GLLSM). Physically, the GLLSM is designed to “force agreement” between the measured and calculated values of k_{eff} for the entire set of criticals used in the data validation process. The inputs needed for such an analysis are almost identical to the concepts presented thus far; the sensitivity coefficients, the cross-section uncertainties, the actual calculated and measured k_{eff} values, with the addition of an estimate of the uncertainty in the measured k_{eff} values. Mathematically, the GLLSM represents a combination of measurements. These measurements include the experimental values of k_{eff} for each critical benchmark and the calculated value of k_{eff} obtained via functional analysis of the cross-section measurements. The “data changes” that result from the application of the GLLSM can then be used to predict the biases for *any* similar application where the area of application corresponds to an interpolation or extrapolation scenario.

This paper describes an illustrative application of both the S/U and GLLSM procedures to the validation of criticality safety studies for facilities processing commercial reactor fuels with uranium enrichments greater than 5 wt %. In the past, these processing facilities have been limited to enrichments at or below 5 wt %. Hence, much of the critical experiment data correspond to these lower enrichments. The use of S/U and GLLSM methods in validation studies was demonstrated by performing a validation of a hypothetical set of application scenarios, which consist of 14 systems, each having U(11)O₂ fuel with H/X values varying from 0 to 1000. The 11-wt % enrichment was chosen so that critical systems that exist over the entire range of moderations, including dry, could be studied. The data validation included both the traditional trending analyses, trending analysis with the D and c_k parameters, and finally the full GLLSM approach. Advantages and disadvantages of each approach were explored, and guidance for the general use of these techniques was developed.

2. SENSITIVITY COEFFICIENT METHODS

The techniques used in this work to generate sensitivity information for the various critical benchmarks is based on the widely used perturbation theory approach.¹⁻⁴ The full derivation of the general procedure will not be given here; however, for the specific theory and code development for the generation of k_{eff} sensitivities, the reader is referred to the accompanying paper.⁵

The k_{eff} sensitivity, as described above, has been implemented by modifying a version of the FORSS⁶ (Fantastic Oak Ridge Sensitivity System) package. The FORSS system was developed in the late 1970s, primarily for use in the development of fast reactor systems. This project has reactivated the individual FORSS modules, with the goal of putting portions of the original system into the SCALE⁷ system. A one-dimensional (1-D) sensitivity sequence, SEN1,⁸ was produced for use in this project and for subsequent general use. The capacity to generate 2-D sensitivities is also available via the SEN2 module. More complete information on SEN1 and SEN2, the progress to date on 3-D Monte Carlo methods, and some results of using the SEN1 and SEN2 capabilities are the subject of a companion paper.⁵

3. UNCERTAINTY ANALYSIS THEORY

The determination of uncertainties in the calculated values of the system multiplication factor is accomplished by two steps: the estimation/processing of uncertainties in the underlying cross-section data and the propagation of those uncertainties to the system k_{eff} value. The techniques for processing cross-section uncertainty data are well-known,^{9,10} and will not be discussed here.

Once cross-section uncertainty information for all materials and reaction processes that are important to the systems of concern are available, it is then possible to estimate the uncertainty in the system multiplication factor due to these data uncertainties. If we denote the matrices of uncertainty information for all of the cross sections as $C_{\#\#}$ and the sensitivity matrices relating changes in each constituent material and process to the system k_{eff} as S_k , the uncertainty matrix for the system k_{eff} values, C_{kk} is given as:

$$C_{kk} = S_k C_{\#\#} S_k^T .$$

The S_k matrix is $I \times N$, where I is the number of critical systems being considered, and N is the number of nuclear data parameters in the problem. Typically, N is the number of material/reaction processes times the number of energy groups. The $C_{\#\#}$ matrix is an $N \times N$ matrix, with the resulting C_{kk} matrix $I \times I$. The C_{kk} matrix consists of variance values for each of the critical systems under consideration (the diagonal elements), as well as the “covariance” between systems (the off-diagonal elements). These off-diagonal elements represent the shared or common variance, hence the term covariance, between the various systems. For presentation, these off-diagonal elements are typically divided by the square root of the corresponding diagonal elements (i.e., the respective standard deviations) to generate a correlation coefficient matrix.

These c_k values are felt to be most appropriate for correlation with error trends in a criticality safety validation analysis because they are essentially the sensitivities to the individual cross sections weighted by their uncertainties. Thus, the c_k values represent the systems similarity with respect to materials with the highest sensitivity/uncertainty combination.

4. GENERALIZED LINEAR-LEAST-SQUARES METHODOLOGY

The final procedure utilized in this work is based on the generalized linear-least-squares method (GLLSM) introduced by Gandini,¹¹ Dragt et al.,¹² and Barhen, Wagschal, and Yeivin.^{13,14} The GLLSM has been referred to as a data adjustment procedure, a data consistency analysis, and even a data evaluation technique. The most appropriate description of this particular application would be a generalized trending analysis tool. Physically, the GLLSM is designed to force agreement between the measured and calculated values of k_{eff} for the entire set of criticals used in the data validation process. The resulting “data changes” that result from the application of the GLLSM can then be used to predict the biases for *any* similar application where the area of application corresponds to an interpolation or extrapolation scenario.

The derivation of the GLLSM equations in this work follows the general notation from Ref. 15. The vector $m \equiv (m_i)$, $i = 1, 2, \dots, I$ represents a series of k_{eff} measurements on critical benchmark experiments that are to be used in the validation of a dataset for criticality safety computations. This vector m has a corresponding symmetric $I \times I$ uncertainty matrix associated with it which we denote as $C_{mm} \equiv \text{cov}(m_i, m_j) \equiv \langle \$m_i \$m_j \rangle$. Further, we denote the vector $k \equiv (k_i)$ as the corresponding series of calculated values of k_{eff} for each of these experiments. The vector $\# \equiv (\#_n)$, $n = 1, 2, \dots, N$, with its corresponding symmetric $N \times N$ uncertainty matrix $C_{\#\#} \equiv \text{cov}(\#_n, \#_m) \equiv \langle \$\#_n \$\#_m \rangle$, represents the differential data used in the calculations (i.e., nuclear data, such as fission, capture, and scattering cross sections, the fission spectrum and neutrons per fission quantities) and, additionally, the material densities used in the problem description. This procedure also allows for the possibility of correlations between the integral and differential quantities, which may be present at times in the analysis. These correlations are denoted by the $N \times I$ covariance matrix $C_{\#m} \equiv \langle \$\#_n \$m_i \rangle$.

The sensitivities of the calculated k_{eff} to the $\#$ parameters are given as $S_k \equiv \partial k_i / \partial \#_n$, with S_k being an $I \times N$ matrix. Representing perturbation of the $\#$ parameters as linear changes in the calculated k_{eff} value, yields the following:

$$k(\#') = k(\# + \$\#) = k(\#) + \$k \approx k(\#) + S_k \$\#, \quad (1)$$

with the corresponding uncertainty matrix of the calculated values of

$$C_{kk} \equiv \langle \$k_i \$k_j \rangle = S_k \langle \$\#_n \$\#_m \rangle S_k^T = S_k C_{\#\#} S_k^T. \quad (2)$$

If we denote the deviations of the measured responses from their corresponding calculated values by the vector $d \equiv (d_i) = k(\#) - m$, then the uncertainty matrix for the deviation vector d , denoted by C_{dd} , is the following:

$$\begin{aligned} C_{dd} &= C_{kk} + C_{mm} - S_k C_{\#m} - C_{m\#} S_k^T, \\ &= S_k C_{\#\#} S_k^T + C_{mm} - S_k C_{\#m} - C_{m\#} S_k^T. \end{aligned} \quad (3)$$

Denoting $x = \#' - \#$, and $y = m' - m = k(\#') - m$, we can rewrite Eq. (1) as

$$y = d + S_k x. \quad (4)$$

The measured k_{eff} values m_i and the measured (or evaluated from measurements) parameter values $\#_n$ both have their corresponding uncertainties. The best evaluated parameters $\#_n'$ and the best evaluated k_{eff} values m_i' will be those values that are consistent with each other, namely $m_i' = k_i(\#_n')$, and are consistent with their estimated values and uncertainties (i.e., they do not deviate too much from their current best estimates m_i and $\#_n$, respectively).

The GLLSM procedure involves minimizing the quadratic loss function

$$Q(x,y) = (y,x)^T \begin{pmatrix} C_{mm} & C_{m\#} \\ C_{\#m} & C_{\#\#} \end{pmatrix}^{-1} (y,x), \quad (5)$$

where $(y,x)^T \equiv (y_1, y_2, \dots, y_I, x_1, x_2, \dots, x_N)$, subject to the constraint expressed by Eq. (4). Adopting the procedure of Refs. 14–16, the above conditional minimum formulation is equivalent to unconditionally minimizing the function $R(x,y)$, where

$$R(x,y) = Q(x,y) + 2\lambda^T (S_k x - y), \quad (6)$$

and 2λ is an I -dimensional vector of Lagrange multipliers. Thus x and y satisfy the equations

$$\partial R(x,y)/\partial x = \partial R(x,y)/\partial y = 0. \quad (7)$$

Solving the resulting equations for x and y , we obtain

$$\begin{aligned} \# &= \# + (C_{\#m} - C_{\#\#} S_k^T) C_{dd}^{-1} d, \text{ and} \\ m &= m + (C_{mm} - C_{m\#} S_k^T) C_{dd}^{-1} d, \end{aligned} \quad (8)$$

where C_{dd}^{-1} is obtained by taking the inverse of Eq. (3) and is a matrix of dimension $I \times I$.

This could of course suggest that any criticality application that is similar to the benchmarks used should be calculated using the modified cross sections and thus have a reduced uncertainty. However, even if we want to stick to “conventional” criticality estimates using “established” cross sections and trend curves, the GLLSM approach can be beneficial, as will be demonstrated in the next section.

In summary, the GLLSM procedure, as applied to the validation of cross-section libraries for criticality safety applications, is designed to predict the data changes, x , such that the differences between measured and calculated k_{eff} values (i.e., the quantity, y) is minimized. These original k_{eff} differences give rise to the trends observed in the trending analyses. Removal of these trends and identification of the data responsible for them is the key to the application of GLLSM techniques to criticality safety data validation.

4.1 APPLICATION OF GLLSM TO DATA VALIDATION

The solution of Eq. (8) allows us to evaluate the x and y quantities in Eq. (4). Of particular interest is the quantity d which has been defined as $(k - m)$. This quantity is the calculated-versus-measured discrepancy in k_{eff} as determined from the as-specified experimental benchmark description and given cross sections. Rarely do the actual criticality safety scenarios match exactly with one of the experimental benchmarks. Thus, the actual quantity of interest is an estimate of the quantity d for the criticality safety scenario of interest, denoted the “application.”

The systematic application of GLLSM to criticality scenarios described above amounts to a formal procedure for evaluation of the quantity d for the applications of interest. Since the application is assumed to be similar but *not* exactly like one of the experimental benchmarks, the key to the procedure is that we can rewrite Eq. (4) for the application as:

$$k_a(\#') - m_a' = [k_a(\#) - m_a'] + S_a(\#' - \#), \quad (9)$$

where S_a are the calculated sensitivities for the application. The GLLSM theory predicts that if a sufficient number of experiments are similar to the application of interest, the calculated value of k_{eff} , using the “best” cross sections, $\#'$, will indeed approach the value m_a' , and thus, Eq. (9) yields the predicted value of the application bias $d_a = k_a(\#) - m_a'$, which is obtained when using the given cross sections $\#$ as

$$d_a \approx -S_a(\#' - \#), \quad (10)$$

where $\#' - \#$ was obtained in Eq. (8) using similar benchmark criticality measurements.

5. APPLICATION OF METHODOLOGY TO ENRICHMENTS ABOVE 5 WT %

This current report presents an illustrative application of both the S/U and GLLSM procedures to an area of current interest. The application being studied in this report is the validation of criticality safety studies for facilities processing uranium fuels with enrichments greater than 5 wt %. In the past, these processing facilities have been limited to enrichments at or below 5 wt %. Hence, much of the critical experiment data correspond to these lower enrichments. As a part of this study, a number of critical experiments in the 5–20-wt % range performed in Russia were identified. A number of these experiments were obtained and documented as a result of this work.¹⁶

As with any criticality data validation, the goal is to estimate the bias trends for ranges over which criticality safety calculational studies are to be performed. The use of S/U and GLLSM methods in validation studies was demonstrated by performing a validation of a hypothetical set of application scenarios, which consists of 14 systems, each having $U(11)O_2$ fuel with H/X values varying from 0 to 1000. The validation effort included both the traditional trending analyses, trending analysis with the D and c_k parameters, and finally the full GLLSM approach. Advantages and disadvantages of each approach were explored, and guidance for general use of these techniques was developed.

5.1 TRADITIONAL TRENDING ANALYSIS

In order to clearly show the relationship between the GLLSM techniques and the more traditional techniques for criticality safety validation, a traditional trending analysis using a validation set of 68 benchmark experiments¹⁷ is presented. In Fig. 1, k_{eff} is trended versus the energy of average lethargy causing fission (EALF). The prediction from this analysis would be a nearly constant positive bias of about 0.3%. The standard deviations on these bias trends would vary from about 1% for low energies to about 2% at high energies. Trend plots were also generated for H/X and enrichment parameters. The H/X trend plot shows a slight trend, with the predicted k bias near zero for high H/X values and about + 0.005 for low H/X values. The trend with enrichment is similar, but not enough data are present for the intermediate enrichments to confirm the trend.

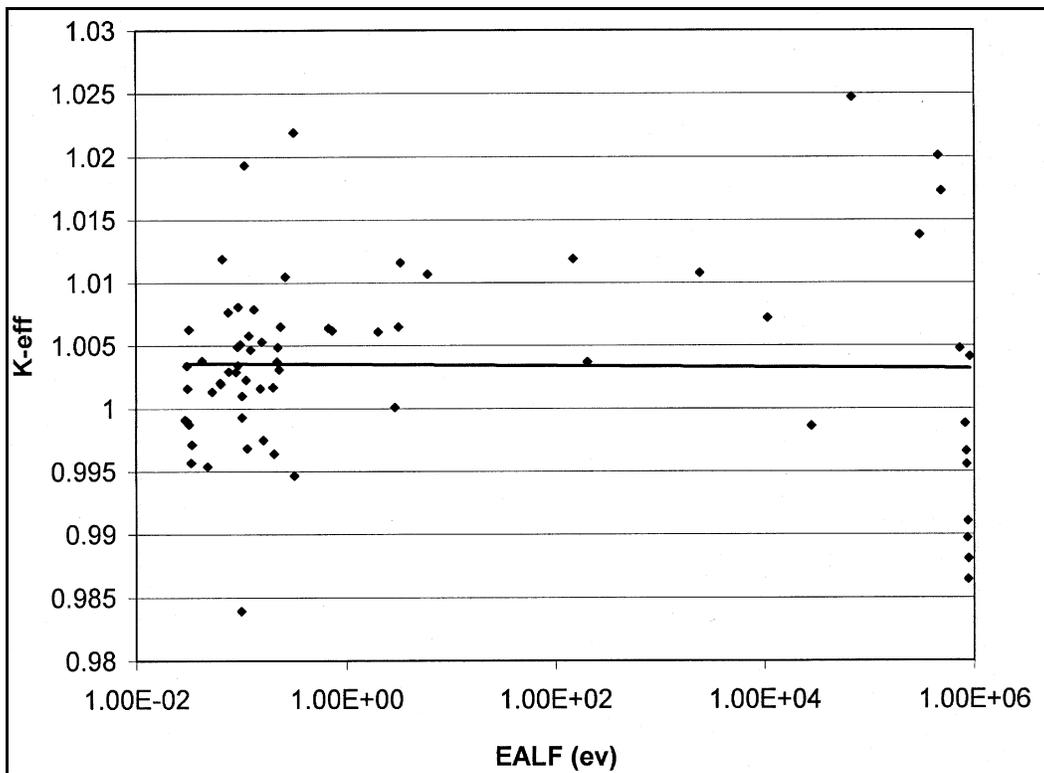


Fig. 1. Trend plot for k_{eff} versus energy of average lethargy causing fission (EALF).

It was noted that the largest variations ($\pm 2\%$) about the trend lines were seen for fast systems (i.e., the right-hand portion of the EALF trend plot and the lower portion of the H/X trend plot). Upon examination, it was observed for H/X = 0 systems that the predicted k_{eff} values less than unity were from the HEUMET set of criticals, while the systems with predicted eigenvalues greater than unity were from the Big-10 and ZPR sets. The effects of the high-versus-low enrichments are believed to be responsible for this variation; however, no definite cause has been identified.

As a result of the trending analysis, a prediction of the $\&k$ bias and its uncertainty can be obtained for each of the U(11)O₂ systems. Predictions using the USLSTATS¹⁸ procedure for U(11)O₂ systems with H/X values of 0, 3, 40, and 500 are given in Table 1.

Table 1. Comparison of predicted Δk bias and its standard deviation^a for various procedures

Procedure	H/X = 0 System		H/X = 3 System		H/X = 40 System		H/X = 500 System	
	Bias (%)	Std. dev. in biased k_{eff} (%)	Bias (%)	Std. dev. in biased k_{eff} (%)	Bias (%)	Std. dev. in biased k_{eff} (%)	Bias (%)	Std. dev. in biased k_{eff} (%)
EALF	0.32	0.74	0.45	0.74	0.46	0.74	0.46	0.74
H/X	0.49	0.77	0.49	0.77	0.47	0.77	0.31	0.77
D _{sum}	-	-	1.26	0.76	0.66	0.78	0.28	0.78
c _k	1.28	0.73	1.40	0.69	0.69	0.76	0.39	0.78
GLLSM	2.56	0.38	1.30	0.33	0.77	0.40	0.63	0.37

^aFor all but GLLSM, the standard deviations correspond to the “pooled standard deviation” as specified in Ref. 18 because this definition was judged to best match that provided by GLLSM.

5.2 TRENDING ANALYSIS USING D VALUES

This section will discuss trending analyses using the same set of 68 benchmarks as the traditional analyses shown above; however, the trending parameters are now the D coefficients, described earlier. Even though it is possible to perform the trending on each of the D coefficients independently, it was decided to trend k_{eff} versus the sum of these coefficients (i.e., $D_{sum} = D_c + D_n + D_s$). This method reduces the number of trends plots to be examined.

The trend plot of k_{eff} versus D_{sum} is given in Fig. 2 for the U(11)O₂ H/X = 3 system. These plots are analyzed in quite a different method from the traditional approach. A D_{sum} value of zero corresponds to the U(11)O₂ H/X = 3 system. The trend line must therefore be extrapolated to zero in order to estimate the $\&k$ bias. A D_{sum} value of 1.2 or less has been shown to indicate similar systems.¹⁷ Therefore, the slope of the trend line is important, as well as how many systems are in the region of D_{sum} less than 1.2. From this plot it is clear that perhaps only one other system could be considered similar to the U(11)O₂ H/X = 3 system (i.e., D_{sum} less than 1.2). Hence, the predicted bias will have a large degree of uncertainty associated with it. The trend plot for the U(11)O₂ H/X = 40 system was also generated. Here the coverage near a D_{sum} value of zero is much better than that shown in Fig. 2. In this case, there are at least 8 systems with D_{sum} values of 1.2 or less. The trend plot for the last system (i.e., U(11)O₂ H/X = 500) gives conclusions that are very similar to those for the H/X = 40 example. There are a large number of systems within a D_{sum} value of 1.2, with a resulting good prediction of the $\&k$ bias for this system.

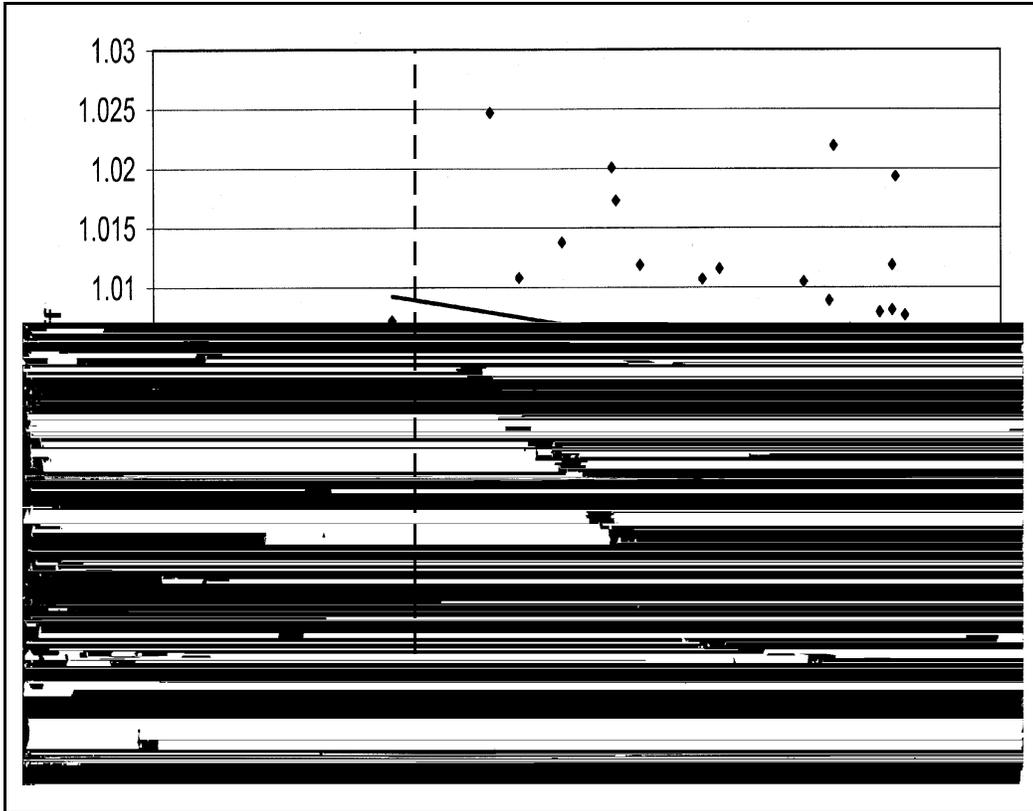


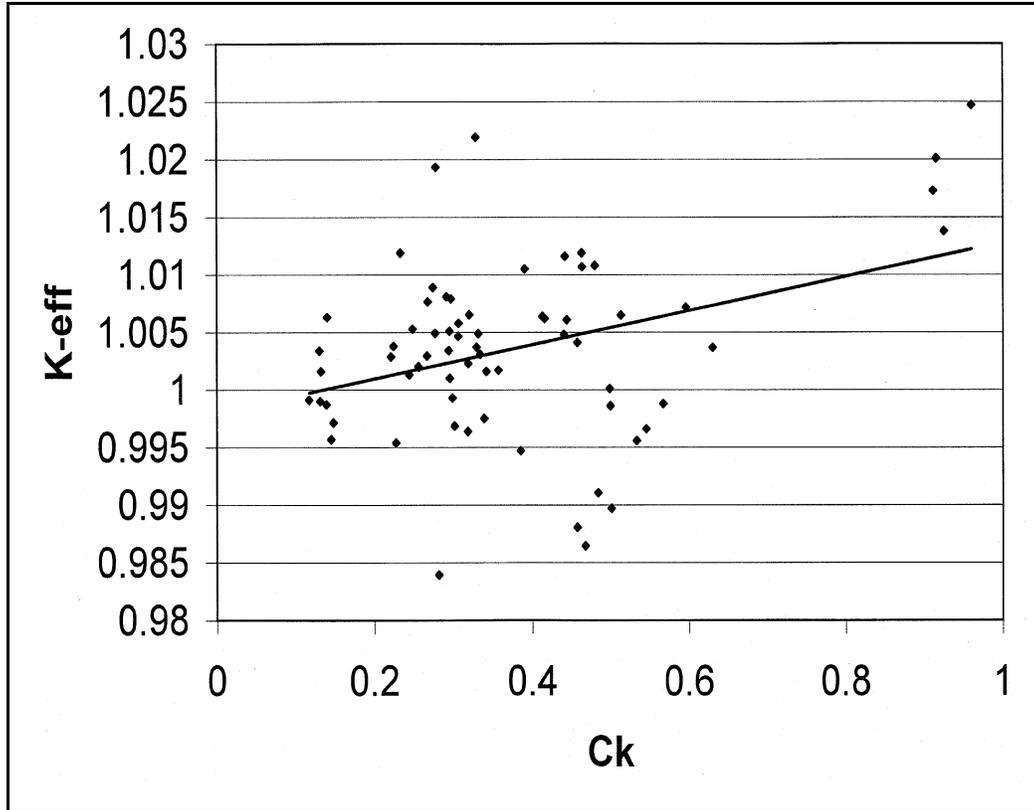
Fig. 2. Trend plot for k_{eff} -versus- D_{sum} value for the $U(11)O_2$ $H/X = 3$ system.

These trending analysis results are generated using the same software that was used in the traditional trending approach previously [see Ref. 18]. Therefore, the estimates of the k bias and its uncertainty are available for these analyses. These bias predictions and their uncertainties are given in Table 1.

5.3 TRENDING ANALYSIS USING C_k VALUES

The trending analyses using the c_k values follows very closely to the analyses using the D coefficients discussed in the previous section. Here the trend curves are interpreted as an extrapolation to a c_k value of unity, which corresponds to the particular application system of interest. A determination of system similarity is a c_k value of 0.8 or higher.¹⁷ The slope of the trend curve is again important; however, the items of primary importance are the number of systems with a c_k value greater than 0.8 and the value of the predicted k bias at a c_k value of unity.

The k_{eff} trend plot for c_k of a $U(11)O_2$ $H/X = 0$ system is shown in Fig. 3. This trend plot is interesting when compared with the traditional trend plot shown in Fig. 1. The four data points in the upper-right-hand portion of both plots correspond to the same four systems (three ZPR and Big-10 systems). In Fig. 1, the predicted k bias is about 0.4% because the overprediction of k_{eff} for these four systems is counteracted by the underprediction of the HEUMET systems which all have very similar values of EALF. However, the trend seen for k_{eff} in Fig. 3 is caused by the lack of similarity between the $U(11)O_2$ $H/X = 0$ and HEUMET systems. These HEUMET systems can



6. SUMMARY

In the preceding sections, results from a number of approaches to criticality safety data validation were presented. The GLLSM results shown in Table 1 were taken directly from Ref. 17. Quite interestingly, they give very different answers for the low-H/X problems chosen for study. The primary reason for these differences seems to be the inclusion of systems that may “look” very similar from the standpoint of certain parameters, but are in fact very different with respect to other parameters. In particular, according to both the H/X and EALF parameters, both the HEUMET and ZPR/Big-10 problems are similar. However, with respect to the sensitivities and uncertainties, they appear to be quite different. Cancellation of effects due to systems that “appear” to be similar causes the *traditional trending approaches to underpredict the actual bias for low-moderation systems with intermediate enrichments*. This underprediction is evident in Table 1, where the results are presented in summary form. The predicted bias from these applications are all positive (overpredict k_{eff}). Therefore, the variation in results is not a concern for these applications. However, a similar situation can be easily postulated where a predicted positive bias is actually a negative bias. With the inclusion of strict confidence levels along with an additional margin of subcriticality, the cumulative effect of these factors should still be conservative. However, *prudent application of trending procedures is very important in criticality safety validation exercises*.

The new criticality safety data validation procedures discussed in this paper should be useful for a wide variety of application areas. The advantage of these procedures is that the determination of similar systems is automatic because the systems are trended with the D and c_k values. Also, the inclusion of a wide variety of benchmarks in the validation set is possible, since the trending parameters will selectively fit only systems that are similar to the particular application area. Further guidance on the use of these new techniques is given in Ref. 17.

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