Instrument Modeling: Monte Carlo Methods

Andrew Jackson European Spallation Source

XIV School of Neutron Scattering "Francesco Paolo Ricci" (SoNS)
2nd Course of the Erice School "Neutron Science And Instrumentation"
"Designing And Building A Neutron Instrument"

Erice 1st – 9th **April 2016**

with Thanks to Peter Willendrup, DTU & ESS

McStas from an Instrument Scientist Perspective

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Why do simulations?

- Cross check analytical results
- Consider configurations/geometries that are hard/ impossible to calculate analytically
- Examine experimentally inaccessible quantities
- Predict instrument performance
- Design experiments



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Not a substitute for thinking!



What are Monte Carlo methods?

Used by Nature since ... (a long time): diversity of Life

First application using computers:

Metropolis, Ulam and Von Neumann at Los Alamos, 1943

Neutron Scattering and Absorption in *U* and *Pu*, Origin of *MCNP*

Name:

Monte Carlo casino, a random generator (Ulam's father played poker)



What are Monte Carlo Methods

- Use random generators
- Explore a complex and large phase space (many parameters)
- Integrates microscopic random events into measurable quantities **not** a usual regular sampling integration

$$\lim_{n \to \infty} \frac{1}{n} \sum_{i=1, a < u_i < b}^{n} f(u_i) = \frac{1}{b-a} \int_{a}^{b} f(u) du$$

• *Metropolis* algorithm: model energy gap E as a probability

$$p \propto e^{-E/kT}$$

- Integrals converge faster than any other method (for d > 3) when using *enough* independent events (central limit theorem)
- F. James, Rep. Prog. Phys., Vol. 43 (1980) 1145.

Implementing Monte Carlo

Good random generator:

from thermal electronic noise (hardware)

or quasi-random generators => quasi-Monte-Carlo

We encounter a probability 0 .

Crude Monte-Carlo (yes/no choice):

We shoot *n* events $\xi \in [0,1]$

We keep events that satisfy $\xi < p$

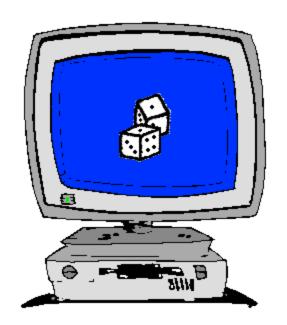
np events \rightarrow low statistics

Importance sampling (fuzzy choice – event weighting):

Keep *n* events, no more random number...

But associate a weight p to each of them (we set $\xi = p$)

Retain statistical accuracy



Software Packages

High Energy

- MCNP(X)
- PHITS
- FLUKA



Calculation of radiation shielding and nuclear devices.

No coherent scattering

Low Energy

- McSTAS
- Vitess
- RESTRAX
- NISP





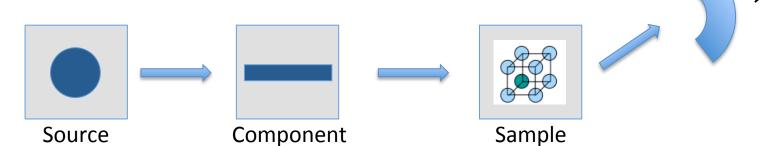
Calculation of neutron transport and scattering in neutron instruments.

Includes coherent scattering

Simulating Neutron Transport and Scattering

Each time physics takes place (scattering, absorption, ...) random choices are made.

- Neutrons are described as (r, v, s, t), and are transported along models.
- Deterministic propagation simply uses Newton rules, incl. gravitation.
- Instrument Monte Carlo methods implement coherent scattering effects
- Uses deterministic propagation where this can be done
- Uses Monte Carlo sampling of "complicated" distributions and stochastic processes and multiple outcomes with known probabilities are involved
 - I.e. inside scattering matter
- Uses the particle-wave duality of the neutron to switch back and forward between deterministic ray tracing and Monte Carlo approach



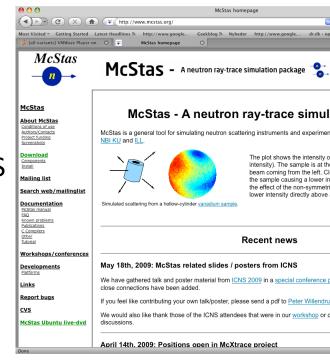
• Result: A realistic and efficient transport of neutrons in the thermal and cold range

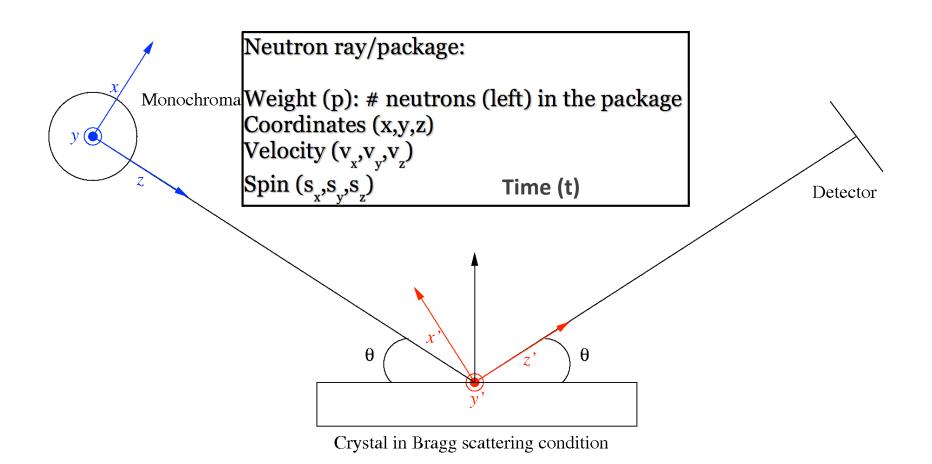


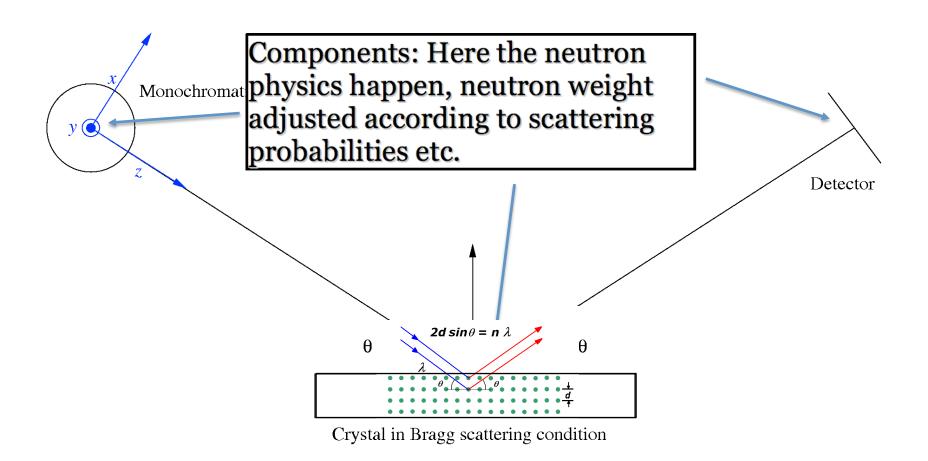
McSTAS

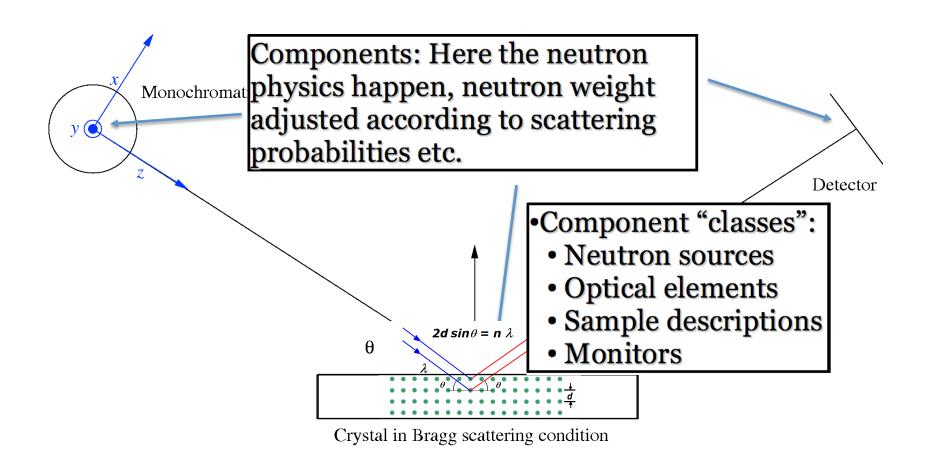
- Flexible, general simulation utility for neutron scattering experiments.
- Original design for Monte carlo Simulation of triple axis spectrometers
- Developed at DTU Physics, ILL, PSI, Uni CPH, ESS DMSC
- V. 1.0 by K Nielsen & K Lefmann (1998) RISØ
- Currently 2.5+1 people full time plus students

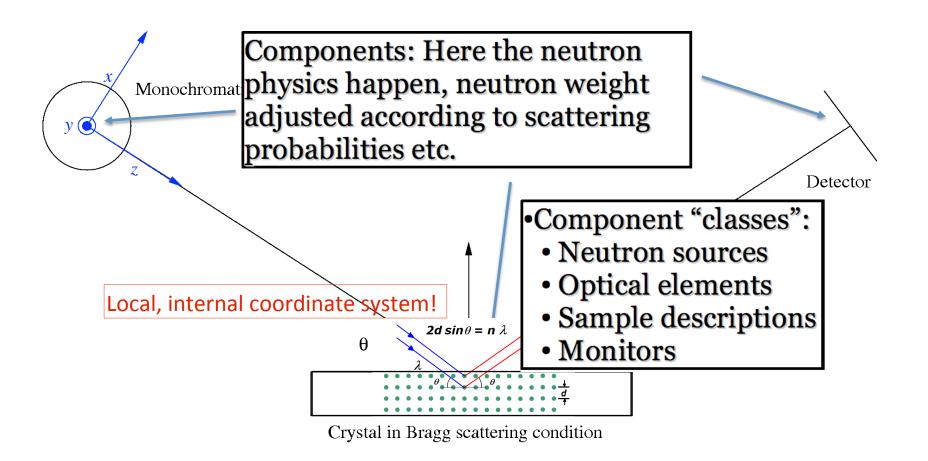


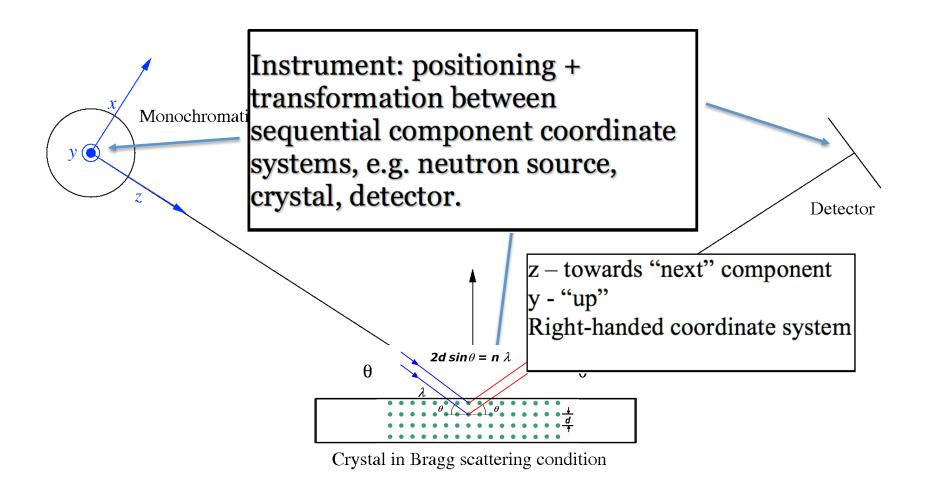




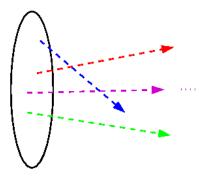




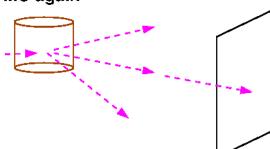




1. Particles emitted with random starting conditions via MC



2. Particles are "ray-traced" through space 3. Will eventually meet other objects e.g. a studied experimental sample and get scattered via MC again



4. At various points in the instrument the particle states are measured in so-called monitors or detectors

Three levels of **source code**:

- **Instrument file** (All users) Describes instrument and defines order and parameters of instrument components, samples etc.
- **Component files** (Some users) Implements physics of component
- **ANSI C Code** (no users) Common core routines, transport between components etc.

Instrument File

Written by User – You!

```
DEFINE INSTRUMENT My Instrument(DIST=10)
/* Here comes the TRACE section, where the actual
/* instrument is defined as a sequence of components.
                                                         */
TRACE
/* The Arm() class component defines reference points and orientations
                                                                          */
/* in 3D space.
                                                                          */
COMPONENT Origin = Arm()
  AT (0,0,0) ABSOLUTE
COMPONENT Source = Source simple(
    radius = 0.1, dist = \overline{10}, xw = 0.1, yh = 0.1, E0 = 5, dE = 1)
  AT (0, 0, 0) RELATIVE Origin
COMPONENT Emon = E monitor(
    filename = "Emon. dat", xmin = -0.1, xmax = 0.1, ymin = -0.1,
    ymax = 0.1, Emin = 0, Emax = 10)
  AT (0, 0, DIST) RELATIVE Origin
COMPONENT PSD = PSD monitor(
    nx = 128, ny = 128, filename = "PSD.dat", xmin = -0.1,
    xmax = 0.1, ymin = -0.1, ymax = 0.1)
  AT (0, 0, 1e-10) RELATIVE Emon
/* The END token marks the instrument definition end */
END
```

Component File

Written by Developers or maybe by User

```
Mcstas, neutron ray-tracing package
         Copyright 1997-2002, All rights reserved
         Risoe National Laboratory, Roskilde, Denmark
         Institut Laue Langevin, Grenoble, France
 Component: Source_flat
* Written by: Kim Lefmann
* Date: October 30, 1997
* Modified by: KL, October 4, 2001

    Modified by: Emmanuel Farhi, October 30, 2001. Serious bug corrected.

* Version: $Revision: 1.22 $
* Origin: Risce
* Release: McStas 1.6
* A circular neutron source with flat energy spectrum and arbitrary flux
* The routine is a circular neutron source, which aims at a square target
* centered at the beam (in order to improve MC-acceptance rate). The angular
* divergence is then given by the dimensions of the target.
* The neutron energy is uniformly distributed between EO-dE and EO+dE.
* Example: Source_flat(radius=0.1, dist=2, xw=.1, yh=.1, E0=14, dE=2)
* radius: (m)
               Radius of circle in (x, y, 0) plane where neutrons
               are generated.
* dist:
               Distance to target along z axis.
* XW:
               Width(x) of target
* vh:
              Height(y) of target
* E0:
         (meV) Mean energy of neutrons.
         (meV) Energy spread of neutrons
* LambdaO (AA) Mean wavelength of neutrons.
* dLambda (AA) Wavelength spread of neutrons
         (1/(s*cm**2*st)) Energy integrated flux
DEFINE COMPONENT Source simple
DEFINITION PARAMETERS ()
SETTING PARAMETERS (radius, dist, xw, yh, E0=0, dE=0, Lambda0=0, dLambda=0, flux=1)
OUTPUT PARAMETERS ()
STATE PARAMETERS (x, y, z, vx, vy, vz, t, s1, s2, p)
DECLARE
 double pmul, pdir;
8}
INITIALIZE
 pmul=flux*PI*1e4*radius*radius/mcget_ncount();
```

```
double chi, E, Lambda, v, r, xf, yf, rf, dx, dy;
 z=0:
 chi=2*PI*rand01();
                                               /* Choose point on source */
 r=sgrt(rand01())*radius;
                                               /* with uniform distribution. */
x=r*cos(chi);
y=r*sin(chi);
 randvec_target_rect(&xf, &yf, &rf, &pdir,
        O, O, dist, xw, yh, ROT A CURRENT COMP);
 dx = xf - x;
 dy = yf - y;
 rf = sqrt(dx*dx+dv*dv+dist*dist);
p = pdir*pmul;
 if (Lambda0==0) {
   E=E0+dE*randpm1();
                                     /* Choose from uniform distribution */
   v=sqrt(E) *SE2V;
 } else {
   Lambda=Lambda0+dLambda*randpm1();
   v = K2V*(2*PI/Lambda);
vz=v*dist/rf;
vv=v*dv/rf;
vx=v*dx/rf;
MCDISPLAY
  magnify("xy");
  circle("xy", 0, 0, 0, radius);
END
```

Generated C-Code

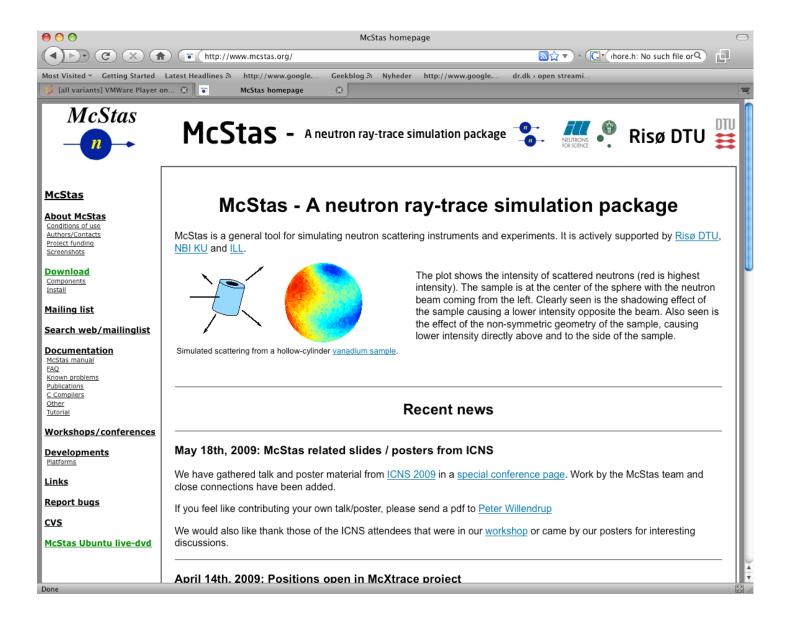
Written by McStas

```
/* Automatically generated file. Do not edit.
 * Format:
              ANSI C source code
 * Creator: McStas <a href="http://neutron.risoe.dk">http://neutron.risoe.dk</a>>
 * Instrument: My_Instrument.instr (My_Instrument)
              Sat Apr 9 15:27:56 2005
 * Date:
                                                                          McStas is a (pre)compiler
/* THOUSANDS of lines removed here.... */
                                                                          Input is .instr and .comp files +
  /* TRACE Component Source. */
 SIG MESSAGE("Source (Trace)");
                                                                          runtime functions from core library
 mcDEBUG_COMP ("Source")
 mccoordschange (mcposrSource, mcrotrSource,
                                                                         for e.g. random numbers.
    Smenlx, Smenly, Smenlz,
   &mcnlvx, &mcnlvy, &mcnlvz,
    &monlt, &monlsx, &monlsy);
  mcDEBUG STATE (mcnlx, mcnly, mcnlz, mcnlvx, mcnlvy, mcnlvz, mcnlt, mcnlsx, mcnlsy, mcnlp)
#define x mcnlx
#define y mcnly
#define z mcnlz
                                                                         Output is a single c-file, which can be
#define vx mcnlvx
#define vy mcnlvy
                                                                         compiled with your favourite C
#define vz mcnlvz
#define t mcnlt
                                                                         compiler.
#define s1 mcnlsx
#define s2 mcnlsy
#define p mcnlp
  STORE NEUTRON(2, menly, menly,
  mcScattered=0;
  mcNCounter[2]++;
#define mccompcurname Source
#define mccompcurindex 2
{ /* Declarations of SETTING parameters. */
                                                                          Can be made to take input arguments
MCNUM radius = mccSource radius;
MCNUM dist = mccSource_dist;
                                                                         if required, for e.g. scans of
MCNUM xw = mccSource xw;
MCNUM yh = mccSource_yh;
MCNUM E0 = mccSource E0;
                                                                          instrument parameters
MCNUM dE = mccSource dE;
MCNUM Lambda0 = mccSource Lambda0;
MCNUM dLambda = mccSource dLambda;
MCNUM flux = mccSource flux;
#line 58 "Source simple.comp"
```

double chi, E, Lambda, v, r, xf, yf, rf, dx, dy;

Live Demo

Try it out!



Try it out!



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