Clélia de Mulatier ${ }^{1}$, Andrea Zoia ${ }^{1}$, Alberto Rosso ${ }^{2}$ and Cheikh M. Diop ${ }^{1}$

${ }^{1}$ CEA Saclay, DEN/DM2S/SERMA/LTSD, 91191 Gif-Sur-Yvette Cedex, France
${ }^{2}$ Université Paris-Sud XI, LPTMS, CNRS (UMR 8626), 91405 Orsay Cedex, France

## Introduction

In the context of reactor physics, one is often called to relate the physical properties of a medium to the statistics of the random trajectories of the neutrons flowing through it. To this aim, we focus on the Cauchy's formula, which establishes a link between the average length of the neutron paths (proportional to the medium opacity) and the volume-to-surface ratio of the traversed medium. Originally established for random straight lines, this formula was recently shown to apply also to Pearson random flights [1-3], and to branching exponential flights [4,5]. In this work, thanks to a Feynman-Kac approach [4], we consider some extensions of such results for neutrons undergoing scattering, absorption and branching, in heterogeneous and anisotropic media. A validation of the proposed formulas via Monte Carlo simulations is discussed.

The simplicity of some of these opacity formulas might provide a useful tool for the validation of a Monte Carlo code.

## MEDIUM AND HYPOTHESIS

Properties of the medium

- heterogeneous,
cross section $\sigma(\vec{r})$ probabilities $p_{k}(\vec{r})$;
- anisotropic: scattering kernel $C$

isotropic fission kernel $C\left(\vec{\omega} \rightarrow \vec{\omega}^{\prime}\right)=$ cst.
Hypotheses
- the velocity $v$ of the neutron is assumed constant along the trajectory;
- media have vacuum boundary conditions.


## INTERESTING QUANTITIES

The opacity $\Omega$ is proportional to the average length travelled in the volume $V$ by the particles that are injected uniformly at its surface $S:\langle L\rangle_{S}$.


Two other observables are also relevant,

- total number of occured collisions in V ,
- the survival probability $S_{t}$, which is the probability that at time $t$ at least one particle is still in $V$


## BRANCHING EXPONENTIAL FLIGHTS

The paths performed by neutrons are random in nature, and can be modelled by resorting to a stochastic process: the branching exponential flights.


At each time step $\mathrm{d} t$, the neutron

- collides with a nucleus of the medium, with a probability $\sigma v \mathrm{~d} t$
- has no interaction with the medium and goes straight ahead, with a probability $(1-\sigma v \mathrm{~d} t)$

When neutrons interact with the medium, they

- are scattered on a nucleus with a probability $p_{\text {scat }}$ and a kernel $C_{\text {scat }}$
- are captured by a nucleus with $p_{\text {capt }}$ and then $k_{, k \geq 0}$ neutrons are emitted by the nucleus with a probability $p_{k}$ in a direction given by $C$.


## BACKWARD EQUATION FOR THE $m$-TH MOMENT OF THE TRACE $L^{m}$

We followed the lines of the Feynman-Kac formalism and found the backward equation for $L^{m}\left(\vec{r}_{0}, \vec{\omega}_{0}, t\right)$ :

$$
\frac{1}{v} \frac{\partial L^{m}}{\partial t}=\mathcal{L}^{*} L^{m}+\underbrace{m V\left(\vec{r}_{0}, \vec{\omega}_{0}\right) L^{m-1}}_{\text {past history }}+\underbrace{\sigma\left(\vec{r}_{0}\right) p_{\text {cap }}\left(\vec{r}_{0}\right) \sum_{j=2}^{m} \nu_{j}\left(\vec{r}_{0}\right) B_{m, j}\left[C^{*}\left\{L^{i}\right\}\right]}_{\text {purely branching term }}
$$

where $\quad \mathcal{L}^{*}=\underbrace{\vec{\omega}_{0} \cdot \vec{\nabla}_{\vec{r}_{0}}-\sigma\left(\vec{r}_{0}\right)}_{\text {streaming }}+\underbrace{\sigma\left(\vec{r}_{0}\right) p_{\text {cap }}\left(\vec{r}_{0}\right) \nu_{1}\left(\vec{r}_{0}\right) C^{*}\{.\}}_{\text {emission after capture }}+\underbrace{\sigma\left(\vec{r}_{0}\right) p_{\text {scat }}\left(\vec{r}_{0}\right) C_{\text {scat }}^{*}\{.\}}_{\text {scattering }}$
$B_{m, j}\left[z_{i}\right]=B_{m, j}\left[z_{1}, \cdots, z_{m-j+1}\right]$ are the Bell's polynomials.
$\nu_{j}\left(\overrightarrow{r_{0}}\right)=\langle k(k-1) \cdots(k-j+1)\rangle$ are the falling factorial moments.
$\nu_{1}\left(\overrightarrow{r_{0}}\right)=\sum_{k} k p_{k}\left(\overrightarrow{r_{0}}\right)$ is the average number of descendants per generation.

## STATIONARY MOMENTS AND AVERAGES: TRAVELLED LENGTH $\left\langle L^{m}\right\rangle$

If the particle losses due to absorptions in $V$ and leakages from the boudaries are larger than the gain due to population growth, then the limit $\lim _{t \rightarrow+\infty} L^{m}\left(\vec{r}_{0}, \vec{\omega}_{0}, t\right)$ exists. In this case, we obtain the equation for the stationary moments of the travelled lenght $L^{m}$. By integrating this equation uniformly over all initial positions and directions in the volume $V$, we get:

$$
\begin{equation*}
\underbrace{\left\langle L^{m}\right\rangle_{S}}_{\text {entering flux }}=\eta_{d} \frac{V}{S}[\underbrace{m\left\langle L^{m-1}\right\rangle_{V}}_{\text {past history }}-\underbrace{\left\langle\sigma\left(\vec{r}_{0}\right) L^{m}\right\rangle_{V}}_{\text {loss by collisions }}+\underbrace{\left\langle\sigma\left(\vec{r}_{0}\right) p_{\text {scat }}\left(\vec{r}_{0}\right) C_{\text {scat }}^{*}\left\{L^{m}\right\}\right\rangle_{V}}_{\text {scattering }}+\underbrace{\left\langle\sigma\left(\vec{r}_{0}\right) p_{\text {cap }}\left(\vec{r}_{0}\right) \nu_{1}\left(\vec{r}_{0}\right) L^{m}\right\rangle_{V}}_{\text {emission after capture }}+\underbrace{\left.\sum_{j=2}^{m}\left\langle\sigma\left(\vec{r}_{0}\right) p_{\text {scat }}\left(\vec{r}_{0}\right) \nu_{j}\left(\vec{r}_{0}\right) B_{m, j}\left[C^{*}\left\{L^{i}\right\}\right]\right\rangle_{V}\right]}_{\text {purely branching term }}] \tag{2}
\end{equation*}
$$

## Average lengTH $\langle L\rangle$ - General Case

$$
\begin{equation*}
\langle L\rangle_{S}=\eta_{d} \frac{V}{S}\left(1+\left\langle\sigma\left(\vec{r}_{0}\right)(\mathcal{V}-1) L\right\rangle_{N}\right) \tag{3}
\end{equation*}
$$

where $\mathcal{V}=p_{\text {cap }}\left(\vec{r}_{0}\right) \nu_{1}\left(\vec{r}_{0}\right)+p_{\text {scat }}\left(\vec{r}_{0}\right) C_{\text {scat }}^{*}\{$.



## REFERENCES

[1] S. Blanco and R. Fournier, Phys. Rev. Lett. 97230604 (2006).
[2] A. Mazzolo, Phys. A: Math. Theor. 42105002 (2009).
[3] O. Bénichou, M. Coppey, M. Moreau, P.H. Suet and R. Voituriez, Europhys. Lett. 7042 (2005).
[4] A. Zoia, E. Dumonteil, A. Mazzolo Europhys. Lett. 10040002 (2012)
[5] A. Zoia, E. Dumonteil, A. Mazzolo, S. Mohamed, Phys. A: Math. Theor. 45425002 (2012).

## CRITICAL CASE, $\nu_{1}=1$

In this case, the formula (3) can be simplified. Then we recover the Cauchy formula's:

$$
\langle L\rangle_{S}=\eta_{d} \frac{V}{S}
$$

- Homogeneous medium (black): $\quad \sigma=1$
- Heterogeneous medium (red): $\quad \sigma_{1 \mid 2}=1 \mid 0.5$
- Anisotropic medium (blue): $\quad \sigma=1$

$$
\omega^{\prime}= \begin{cases}\text { uniform }(0,2 \pi) & \text { with proba } 0.5 \\ \omega & \text { else }\end{cases}
$$



