

# DANIELE BIGONI

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## PROFESSIONAL SUMMARY

Solid experience in leading the research and development of algorithms for data analysis, data assimilation and prediction in the context of model driven simulations. Confident with methods for stochastic modeling and statistical analysis. Strong familiarity with the development and distribution of scientific computing software for standalone and distributed architectures.

Experience with applications in vehicle system dynamics, water waves, geophysics and finance.

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## EDUCATION

2011 – 2014 PhD., **Applied Mathematics and Computer Science** – *Technical University of Denmark*

2009 – 2011 M.Sc., **Mathematical Modeling and Computation** – *Technical University of Denmark*

2005 – 2008 B.Sc., **Computer Science** – *Università degli Studi di Trento, Italy*

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## QUALIFICATIONS

TECH.	Python, C++, Java, Ocaml, Cuda C, MPI, SQL, ...	MATH	Stochastic Modeling, Statistical Learning,
	GNU/Linux, macOS Git, Mercurial, SVN		Numerical Analysis, Stochastic Optimization,
	Continuous integration Software engineering		Non-linear Dynamics and Control

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## PROFESSIONAL EXPERIENCES

2015 – now **Postdoctoral Associate** – *Massachusetts Institute of Technology, USA*

- Led the development of software for inference and learning (transport maps)
- Analyzed real data for the quantification of uncertainties in a scramjet engine (DARPA)

2011 – 2015 **Research Assistant** – *Technical University of Denmark*

- Developed probabilistic methods for risk management in engineering

2010 – 2013 **Consultant and Software Developer** – *Danish Product Development Ltd., Denmark*

- Developed software for the early diagnosis of Parkinson disease
- Deployed the software and assisted hospital teams
- Demonstrated software to investors for fund raising

2011 **Internship on Multi-body Simulations** – *Alstom Transport, France*

- Analyzed the non-linear dynamics of very high-speed train AGV

2007 **IT support** – *Università degli Studi di Trento, Italy*

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## CODES

<a href="http://transportmaps.mit.edu">transportmaps.mit.edu</a>	Bayesian inference via transport maps – <i>Python</i>
<a href="http://launchpad.net/tensortoolbox">launchpad.net/tensortoolbox</a>	Tensor decomposition and high-dimensional function approximation – <i>Python</i>
<a href="https://github.com/daniele-bigoni/dytsi">github.com/daniele-bigoni/dytsi</a>	DYnamic Train Simulation (DYTSI) – <i>C++</i>
<a href="http://bitbucket.org/dabi86/mpi_map">bitbucket.org/dabi86/mpi_map</a>	Implements the <code>map</code> operation through MPI – <i>Python</i>

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## SELECTED PUBLICATIONS

- **Bigoni, D.**, Engsig-Karup, A. P., & Marzouk, Y. M. (2016). Spectral Tensor-Train Decomposition. *SIAM Journal on Scientific Computing*, 38(4), A2405–A2439. <https://doi.org/10.1137/15M1036919>
- **Bigoni, D.**, True, H., & Engsig-Karup, A. P. (2014). Sensitivity analysis of the critical speed in railway vehicle dynamics. *Vehicle System Dynamics*, (May 2014), 272–286. <https://doi.org/10.1080/00423114.2014.898776>
- Spantini, A., **Bigoni, D.**, & Marzouk, Y. (2017). Inference via low-dimensional couplings. *Submitted*. <http://arxiv.org/abs/1703.06131>