# **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 mechanics, fluid dynamics, geophysics and finance.

#### **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

## QUALIFICATIONS

MATH

Python, C++, Java, Ocaml, Cuda C, MPI, SQL, ...

GNU/Linux, macOS Git, Mercurial, SVN

Continuous integration Software engineering

Stochastic Modeling, Statistical Learning,

Numerical Analysis, Stochastic Optimization,

ing Non-linear Dynamics and Control

## **PROFESSIONAL EXPERIENCES**

- 2019 now Team Leader Data Scientist Energy Way s.r.l., Italy
- 2018 2019 Research Scientist Massachusetts Institute of Technology, USA
- 2015 2018 **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)
- 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

#### CODES

| transportmaps.mit.edu           | Bayesian inference via transport maps – Python                            |
|---------------------------------|---|
| launchpad.net/tensortoolbox     | Tensor decomposition and high-dimensional function approximation – Python |
| github.com/daniele-bigoni/dytsi | DYnamic Train SImulation (DYTSI) – $C$ ++                                 |
| bitbucket.org/dabi86/mpi_map    | Implements the map operation through MPI – Python                         |

## 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. (2018). Inference via low-dimensional couplings. Journal of Machine Learning Research. http://imlr.csail.mit.edu/papers/v19/17-747.html

• Brennan, M., **Bigoni, D.** et al. (2020). Greedy inference with structure-exploiting lazy maps. *Advances in Neural Information Processing Systems.* 

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