Detailed

# **Curriculum Vitæ**

# Dr. Stefano Marelli

Chair of Risk, Safety and Uncertainty Quantification

# ETH Zürich

May 9, 2024

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# Contents

1	Curi	riculum vitæ	3
	1.1	Personal information	3
	1.2	Current position	3
	1.3	Work experience	4
	1.4	Education	5
	1.5	Personal skills and competences	6
	1.6	Technical skills	6
	1.7	Scholarships	7
	1.8	Research topics, supervision, publications (summary)	8
2	Tea	ching activities	9
	2.1	Master Courses	9
	2.2	PhD Courses	9
	2.3	Continuing education	9
	2.4	Past Activities	10
3	Rese	earch activities	11
	3.1	UQLab and & UQCloud	11
	3.2	Chair Research	11
	3.3	Collaborations within the ETH Civil Engineering Dept. (D-BAUG)	13
	3.4	Other Collaborations	14
	3.5	Supervision of Ph.D students	18
	3.6	Supervision of master's theses	19
	3.7	Research funding	21
4	Coll	ective responsibilities	24
	4.1	Organization of scientific events	24
	4.2	Peer reviewing of scientific articles	24
5	List	of Publications	27

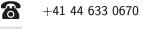
## 1 Curriculum vitæ

## **Personal information**

Surname:	Marelli
Name:	Stefano
Date of birth:	June 23, 1981 – Sesto San Giovanni (Milano, Italy)
Nationality:	Italian



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address:	Institute of Structural Engineering (IBK)
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## **Current position**

Since JuneSenior Scientist, Lecturer (tenured), Chair of Risk, Safety and Uncertainty Quantifi-2018cation, Institute of Structural Engineering, ETH Zürich.

- Deputy lead of the Chair (e.g. during 2020 Sabbatical from Prof. Sudret)
- Independent supervision of internal and external (international) collaborations
- Supervision of PhD students and postdocs
- Teaching MSc, PhD and MAS/CAS courses
- Invited lecturer in summer schools/workshops
- Fundraising (SNF, EU, ETH- grants)

## Work experience

# 2016–2018 **Oberassistent II (Senior assistant, lecturer)**, Chair of Risk, Safety and Uncertainty Quantification, Institute of Structural Engineering, ETH Zürich.

- Supervision of PhD students and postdocs
- Teaching several courses and block-courses at the 50-100% level
- Invited lecturer in summer schools/workshops
- Fundraising (SNF, ETH Risk-center, H2020)
- 2013–2016 **Oberassistent I (Senior assistant)**, Chair of Risk, Safety and Uncertainty Quantification, Institute of Structural Engineering, ETH Zürich.
  - Supervision of PhD students and postdocs
  - Improved the overall IT infrastructure of the Chair to handle the much larger UQLAB userbase by improving redundancy and security
  - Represented the Chair in a several venues, from conferences to summer schools
  - Directly supervised the technical and IT organization of different ETH events (e.g. MascotNum 2014, ESREL 2015)
- 2012–2013 **Postdoctoral researcher**, Chair of Risk, Safety and Uncertainty Quantification, *Institute* of *Structural Engineering*, ETH Zürich, Switzerland.
  - Designed and implemented the core features of the UQLab software as a tool to share and distribute the codes produced by the chair researchers
  - Set up and maintained a complete collaborative development infrastructure in view of a long-term effort by chair members and external contributors. This included bug-tracking systems, code versioning and project management tools
  - Led the technical development of the first features of the software by managing a group of 3 developers
  - Contributed to the development and teaching of the Master course "Uncertainty Quantification in Engineering" (101-0178-01L), including frontal lectures, exercises and tutorials
  - Handled applied research collaborations with other ETH Chairs (e.g. VAW)
  - Ordered, configured and maintained the initial batch of parallel computing resources of the Chair
- 2011–2012 **Postdoctoral researcher**, *Institute of Geophysics, Faculty of Geosciences and Environment*, University of Lausanne, Switzerland.

I carried out research on the topic of uncertainty quantification in tomographic imaging. I wrote a scientific proposal as co-PI to the Swiss National Science Foundation (SNSF) for a PhD student (granted).

2011–2012 **Consultant** (*Sub-contractor for AUGers Gmbh*)

Together with fellow Ph.D student N. Tisato I co-designed, assembled, validated and deployed a 32-channel fully automated seismic acquisition system used by NAGRA (Swiss National Cooperative for the Disposal of Radioactive Waste) in the context of a long-term project for the monitoring of radioactive waste disposal technology.

I wrote the complete software (C++/MATLAB), including the low-level system drivers, the automation systems and the user-friendly user interface.

- 2008–2009 **IT developer (Deputy head of IT)**, **Starmind Gmbh**, Zürich, Switzerland. Starmind Gmbh (now Starmind AG) was a small start-up that aimed at creating a webbased know-how sharing network with a focus on research institutions, now a full-fledged consulting business.
  - Contributed to the initial design and implementation of the web-based platform to allow users to register/post questions/rate answers (*PHP/Javascript*)
  - Created the back-end infrastructure to deal with strong multi-language support, from font encoding to consistent multi-tabbed browsing and de-duplication (*e.g.* for credit card transactions) (*PHP/Javascript/Zend framework*)
  - As deputy head of IT, I was responsible for the high availability and reliability of the "live" web servers/databases, as well as for the training of new developers

#### 2006–2007 Process development engineer, STMicroelectronics R&D

Involved in the development of dry etching techniques for microelectronics manufacturing. My responsibilities included process development for upcoming tech (phase change memory and OLEDs) as well as commissioning of new production hardware.

## **Education**

2007–2011	PhD thesis, ETH Zürich, Switzerland		
	Specialty:	Geophysics	
	Title:	Seismic imaging of temporal changes in underground radioactive waste	
		repositories: surveillance requirements and full-waveform inversion issues	
	Group:	Applied and Environmental Geophysics	
	Supervisor:	Prof. Dr. Hansruedi MAURER	
	Defence:	October 27, 2011	
	Committee:	Prof. Dr. Hansruedi MAURER, ETH Zürich, Examiner	
		Prof. Dr. Alan GREEN, ETH Zürich, Examiner	
		Prof. Dr. Stewart GREENHALGH, ETH Zürich, Examiner	
		Prof. Dr. Guy DRIJKONINGEN, T.U. Delft, Examiner	
	Download:	http://dx.doi.org/10.3929/ethz-a-006852891	
2004–2006	MSc in Phys	ics (with honours), Università degli Studi di Milano Bicocca, Italy	

2001–2003 BSc in Physics (with honours), Università degli Studi di Milano Bicocca, Italy

# Personal skills and competences

## Languages

Italian	Mother tongue				
Foreign		Listening	Reading	Speaking	Writing
	English	C2	C2	C2	C2
	German	B2	B2	B2	B2
	French	A1	A1	A1	-

# **Technical skills**

## Software

Programming	Matlab	expert
languages	C/C++	expert
	R	occasional
	Python	occasional
	Java	occasional
	Fortran	beginner
Distributed	Openmp (shared mem.)	expert
computing	MPI (distributed mem.)	expert
	MATLAB distributed	expert
	computing server	
	Torque/Slurm (scheduler)	expert/admin
Web	HTML	expert
development	РНР	expert
	mySQL (database)	expert/admin
	Angular	intermediate
	Type/Javascript	occasional
	CSS	occasional
Collaborative	Subversion	expert/admin
development	GIT	expert/admin
development	Trac	expert/admin expert/admin
	Redmine	expert/admin expert/admin
	SCRUM agile development	expert
Other	Bash/tcsh unix scripting	expert
	SED/AWK manipulation	occasional

## System Administration

Operating	Linux	expert/sysadmin
Systems	Windows	expert
	MacOS	occasional
Webservers/	Apache 2.X	expert
Databases	MySQL	expert
Cloud	Docker	expert
	Google Cloud SDK	intermediate

### Hardware

Extensive theoretical and functional knowledge of physics, geophysics, microelectronic and IT hardware. Professional experience in hardware design, assembly, commissioning, deployment, profiling, validation and automation.

## **Scholarships**

2004

CERN Summer Students Programme ( $\sim$ 6'000CHF, 3 months scholarship) I produced a report on "Temperature corrections in off-line analysis of the irradiation testbeam for ECAL"

## Research topics, supervision, publications (summary)

#### **Research topics**

2012-

Uncertainty quantification for engineering and applied science:

- Scientific software design, validation, optimization and public distribution (the UQLAB framework, www.uqlab.com,uqpylab.uq-cloud.io)
- Surrogate models (metamodels) for UQ and machine learning: stochastic spectral embedding, polynomial chaos expansions, Kriging, multi-fidelity metamodels
- Applications in engineering and applied sciences: wind turbine design, renewable energy, hybrid simulation, geophysics, dam breach modeling, remote sensing, computational macroeconomics, astrophysical simulations, etc.
- · Active learning methods for reliability analysis and uncertainty quantification
- UQ for high dimensional problems (input/output)
- Probabilistic modeling of complex data (Bayesian inference, copula theory, etc.)
- Bayesian inversion (model calibration, tomographic imaging)
- 2011-2012 MCMC-based Bayesian inversion applied to hydrogeophysical problems. Focus on anisotropy in fractured rock, geophysical imaging, MAP & stochastic inversion.
- 2007–2011 Bayesian seismic tomography for the non-intrusive monitoring of radioactive waste repositories. Full-waveform inversion, experimental design, acquisition, digitization and modeling of experimental data, digital signal processing.

#### **Research supervision**

- 12 M.Sc. theses, 3 of which received ETH awards
- 4 completed + 3 ongoing Ph.D theses
- Several academic guests (including PhD students and postdocs)
- Multiple collaborations with research groups within and outside ETH

#### Publications

- 1 book chapter
- 1 edited book
- 52 articles in peer-reviewed international journals (leading co-author in the papers related to the collaborations I supervise)
- 70+ papers and talks in international conferences
- 20+ technical reports

#### Citation metrics

As of January 2024, my impact factors as computed by Google Scholar (excluding publications with the *CMS collaboration*) are h = 28 and i10 = 50 based on 4300+ citations

## 2 Teaching activities

## **Master Courses**

#### Structural Reliability and Risk Analysis

Since Fall Semester 2017, I am responsible of and teach the course *Structural reliability and Risk analysis* (ref.: 101-0187-00L). Structural reliability aims at quantifying the probability of failure of systems due to uncertainties in their design, manufacturing and environmental conditions. Risk analysis combines this information with the consequences of failure in view of optimal decision making. The course presents the underlying probabilistic modeling and computational methods for reliability and risk assessment.

#### **Uncertainty Quantification in Engineering**

#### (co-lecturer with Prof. B. Sudret, 50%)

I am co-teaching with Prof. B. Sudret for the course *Uncertainty quantification in engineering* (Ref: 101-0178-01L) since spring 2014. Uncertainty quantification aims at studying the impact of aleatory-(e.g. natural variability) or epistemic uncertainty onto computational models used in applied sciences and engineering. The course introduces the basic concepts of uncertainty quantification: probabilistic modeling of data (using copula theory), uncertainty propagation techniques (Monte Carlo simulation, polynomial chaos expansions) and sensitivity analysis (Sobol' indices).

I teach the numerical lab classes, exercises, as well as substitute Prof. Sudret in frontal lectures whenever needed, e.g. throughout 2020 during his sabbatical leave.

## **PhD Courses**

#### PhD course on Uncertainty Quantification & Data Analysis in Applied Sciences

(Module I on Uncertainty Quantification) The course presents fundamental concepts and advanced methodologies for handling and interpreting data in relation with models. It elaborates on methods and tools for identifying, quantifying and propagating uncertainty through models of systems with applications in various fields of engineering and applied sciences. Part of the Computational Science Zurich Graduate School (20 hours).

## **Continuing education**

#### Certificate of advanced studies on Natural Hazards - Risk Management (ETH)

(co-lecturer with Prof. B. Sudret, 50%)

The course focuses on fundamental concepts and practices in natural hazards risk assessment and management. We provide an introduction to quantitative risk assessment methods (probabilistic UQ and reliability analysis), followed by a 3-hour hands on tutorial/workshop tailored to the students' specific backgrounds (total: 7 hours).

#### Master of advanced studies on Fire Safety Engineering (ETH)

(co-lecturer with Prof. B. Sudret, 50%) This Master of advanced studies in ETH aims at providing participant with state of the art tools to identify, assess and safely manage risks associated with fire in civil engineering.

We teach the probability & statistics, as well as quantitative tools for uncertainty quantification (32 hours). The course also includes a full 1-day workshop with interactive tutorials based on our UQLAB software.

## **Past Activities**

I was involved in the IDEA League Joint Master's in applied geophysics in 2009–2010. The Joint Master's in Applied Geophysics is a two-year joint degree programme offered by three of Europe's leading science and technology institutions: Delft University of Technology, ETH Zurich and RWTH Aachen University. The programme offers a combination of study and research, leading to an outstanding qualification in Applied Geophysics relevant for careers in the areas of Earth resource exploration and management (hydrocarbon, geothermal) and environmental and engineering investigations.

I was involved in frontal teaching (seismic refraction tomography), field data collection, supervision of the students' reporting and co-supervision of a master's thesis.

## 3 Research activities

## UQLab and & UQCloud

Since its initial conception in early 2013, I have been leading the development of the UQLAB framework together with Prof. Sudret. UQLAB is a state-of-the art general-purpose software for uncertainty quantification. It is intended as a common platform to consistently share algorithms and codes produced during the Chair research activities both internally (by making the newest results immediately available the group members, and for teaching purposes), as well as internationally through a public release life-cycle (www.uqlab.com).

Since the launch of the first public beta version on July 1st, 2015, and the open source public version 1.0 on May 1st, 2017, the number of registered users has been increasing constantly, as of January 2022 counting over 4200 users from 94 countries worldwide, making UQLAB a standard tool in the UQ software scene in just a few years. The reference conference paper on the software (Marelli and Sudret, 2014a) has now been cited in over 520 scientific works (source: Google scholar, see also www.uqlab.com/publications).

I also supervise the design and development of the next phase of the UQLAB project, in which state-ofthe-art cloud-computing techniques are used to provide worldwide users with a language- and platformindependent, cloud-based UQ software solution (https://uqpylab.uq-cloud.io/, Lataniotis et al. 2021).

I am responsible for the strategic planning of upcoming features and release milestones as well as the technical lead of the development team, consisting of 3-7 chair members at any given time. I am also responsible for the design, deployment and maintenance of a dedicated server infrastructure that provides its agile development environment, from versioning to ticketing, to software packaging and web hosting.

Related publications: Marelli and Sudret, 2014a,b, 2016a,b, 2017a, Lataniotis et al., 2018, 2021

## **Chair Research**

### Uncertainty quantification for grey-box modeling (GREYDIENT)

With the rapid rise of modern, machine-learning-powered design paradigms like grey-box modeling and digital twins, handling the uncertainty related to mixing real data (e.g from experiments) and numerical models is becoming paramount.

As PI of the GREYDIENT Marie-Curie ITN from the EU, I lead a small research subgroup of two PhD students/ESRs (K. Giannokou and A.V. Pires), to investigate and introduce a quantitative framework for uncertainty quantification of grey-box and noise-contaminated models. I am also responsible for the organization of network training events, courses, workshops, etc.

Related publications: Giannoukou et al., 2024a,b, 2023a,b, Pires et al., 2024a,b, 2023a,b

#### Surrogate modeling for aero-servo-elastic simulations (HIPERWIND)

The design and assessment of real scale wind turbines and farms is a highly computationally challenging problem. Due to the intrinsic variability of wind and environmental conditions, assessing the long-term performance and reliability of a wind turbine can require thousands, sometime even hundreds of

thousands, of expensive aero-servo-elastic simulations. Costs for similar analysis at the wind farm scale are even more challenging.

I design and develop advanced surrogate modeling techniques that can entirely substitute the expensive aero-servo-elastic simulators, at massively reduced costs. I am the ETH project manager and task-leader of the HIPERWIND project, and I supervise a PhD student (S. Schaer) within this project. I am also directly involved in the research of several WP (e.g. expected fatigue assessment, ULS reliability estimation, etc.).

Related publications: Wang et al., 2024, Schär et al., 2023a,b,c,d,e, Dimitrov et al., 2022

#### Surrogate modeling and machine-learning (2018–ongoing)

Surrogate modeling is central to uncertainty quantification. Over the recent years, the boundaries between surrogate modeling and machine learning (ML) have consistently thinned, with extensive cross-breeding between the two disciplines.

I have been actively researching on different ways to optimize existing surrogate modeling techniques, as well as mixing them with concepts from the ML literature to develop surrogates that scale well both with the input dimension and with the size of the available training set.

**Related publications:** Wagner et al., 2022a, **Marelli** et al., 2021a, Wagner et al., 2021a, 2019a, Lüthen et al., 2021a

### Uncertainty quantification in high dimensional problems (2015–2020)

An important problem in many real-case uncertainty quantification problems is how to deal with models with very high dimensional inputs and outputs. I have been actively researching innovative methods to quantitatively tackle this problem by combining advanced UQ and machine learning techniques. The final goal of this research is to enable researchers to efficiently perform UQ (uncertainty propagation, sensitivity and structural reliability analysis, reliability-based design optimization) for complex engineering models (*e.g.* detailed FEM models of existing or planned structures) with a very large number of degrees of freedom ( $\mathcal{O}(10^{5-6})$ ).

I carry out research on this topic both independently and in the context of the PhD. project of C. Lataniotis.

Related publications: Schär et al., 2023a, Hosseini et al., 2020, Lataniotis et al., 2020, 2017a,b, 2016, Marelli and Sudret, 2015a

#### Active learning methods for structural reliability analysis (2016–ongoing)

Adaptive design of experiments based on active learning and surrogate models is a highly active research field worldwide. I have been involved in the design of new active-learning techniques in the context of structural reliability analysis since 2015, when I collaborated with Dr. Schöbi (a PhD student of the Chair at the time) to the development of a novel algorithm based on a metamodeling technique recently introduced by the Chair (PC-Kriging).

I also extended the well-established polynomial chaos expansion metamodeling technique to make it suitable for active-learning in an innovative framework based on bootstrapping.

Related publications: Schöbi et al., 2016, Marelli and Sudret, 2016c, 2017b, 2018a, Wagner et al., 2022a

#### Optimal design of experiment for surrogate modeling (2015–2017)

During Dr. Fajraoui stay at the Chair as a postdoc in 2015–2017, I have been closely collaborating with her on the topic of optimal design of experiment for surrogate modeling. Surrogate models, and polynomial chaos expansions in particular, are a fundamental tool in modern UQ applications in the presence of expensive computational models. I have co-supervised Dr. Fajraoui from the early stages of her research on how to optimize the available computational budget to obtain accurate surrogates in realistic engineering scenarios. I have been involved both in the development of technical solutions at various stages of the research, as well as structuring, partially writing and revising the resulting paper. **Related publications:** Lüthen et al., 2024a, Fajraoui et al., 2017a,b

## Collaborations within the ETH Civil Engineering Dept. (D-BAUG)

## Surrogate-aided reliability and resilience for timber structures (2020–) Collaboration with the Chair of Prof. Dr. Frangi, IBK (D-BAUG)

Within the scope of the PhD projects of Mr. Schilling, Wydler and Voulpiotis at the Chair of Timber Structures led by Prof. Frangi, I provide support on the probabilistic- and machine-learning- aspects of both reliability analysis and resilience modeling/analysis.

The use of UQLAB, as well as the attendance of the three students to several of my courses, allows this collaboration to focus on the more pressing scientific issues, which include the probabilistic modeling of expert knowledge, and the setup and parsimonious solution of complex multi-scale structural reliability problems associated to innovative timber structures.

#### Surrogate and multi-fidelity modeling for hybrid simulation (2016–2019)

#### Collaboration with the Chairs of Prof. Dr. Stojadinovic, and Prof. Dr. Chatzi, IBK (D-BAUG)

During his postdoctoral research in the group of Prof. Stojadinovic, Dr. Abbiati initiated a collaboration with me aimed at including uncertainty quantification in hybrid simulation for seismic design. I have been since directly involved in setting up such analysis, initially focusing on devising efficient surrogate modeling techniques based on limited experimental data, as well as active learning strategies that could be applied in the context of non-destructive hybrid testing.

As of today, the collaboration veered on the topic of multi-fidelity surrogate modeling for hybrid systems. This is an extension of the collaboration with Dr. Abdallah, a former postdoc in the Chair of Risk and Safety, now postdoctoral researcher in the Chair of Prof. Chatzi. I am directly responsible for the UQ and surrogate modeling-related aspects central to the research.

Related publications: Abbiati et al., 2015a,b,c, 2017a,b, 2020, 2021

## Uncertainty Quantification in Dam Breach modeling (2013–2018) Collaboration with the Chair of Prof. Dr. Boes, VAW (D-BAUG)

My collaboration with the group of Prof. Boes started in 2013, when I co-supervised several semester projects aimed at introducing advanced uncertainty quantification tools in the field of dam breach modeling. I personally supervised the semester projects at all stages on the topic of UQ, central to their projects, in close collaboration with Dr. Samuel Peter, a recent PhD graduate at VAW. Based

on their preliminary results, I supervised the MSc thesis of A. Eicher, who was awarded the Heinrich Hatt-Bucher Preis in 2014.

I continued to represent the Chair of Risk, Safety and Uncertainty Quantification throughout the collaboration until the graduation of Dr. Peter in July 2017.

Related publications: Peter et al., 2018

## Metamodel-based inversion for rice crop monitoring (2015–2017) Collaboration with the Chair of Prof. Dr. Hajnsek, IFU (D-BAUG)

Monitoring of large scale rice crop fields based on satellite imaging is a highly active research field in the remote sensing community, due to its potentially high societal impact. After an initial kick-off meeting between Prof. Hajnsek (IFU) and Prof. Sudret, I became the contact point between the two Chairs in D-BAUG in a project devoted to the inclusion of UQ (metamodeling and sensitivity analysis) in the field of remote sensing. My role in the collaboration was to directly supervise Dr. Yüzügüllü (as part of his PhD project) in properly stating the problem in terms of uncertainty quantification, as well as to devise and deploy the relevant methods to solve it efficiently (surrogate modeling, design of experiments and sensitivity analysis). I also wrote the sections on methodology as well as the statistical interpretation of the analysis results in the final journal paper.

Related publications: Yüzügüllü et al., 2015, 2017

## **Other Collaborations**

## Advanced statistical methods for Bayesian tomographic inversion (2020–ongoing) Collaboration with Dr. G. A. Meles, and Prof. N. Linde, University of Lausanne (Switzerland)

Due to the very high dimensionality of the input space, Bayesian tomography in geophysical/hydrogeophysical applications is traditionally performed either with highly regularized Markov-chain Monte Carlo simulation (MCMC), or via maximum-a-posteriori optimization (MAP). Within this collaboration, we use advanced formalism and techniques from UQ and machine learning to represent, sample and postprocess complex geophysical inversion problems in a fully Bayesian setting.

My role in the collaboration is to lead the methodological development of the project, which includes random fields, surrogate modeling and statistical learning.

Related publications: Meles et al., 2022

## Metamodel-based fast simulation for additive manufacturing (2019–ongoing) Collaboration with Dr. E. Hosseini, EMPA (Switzerland)

While additive manufacturing solutions are available industrially, virtual prototyping remains still a marginal topic, due to the high computational costs involved. In this project, bootstrapped in 2019 with the joint supervision of Mr. F. Keller at EMPA, we employ state-of-the art dimensionality reduction methods and surrogate models to significantly reduce the associated costs, thus making numerical modeling attractive in this field. Among the challenges of this project, is that both model intpus and model outputs are high dimensional maps ( $\mathcal{O}(10^3)$ ).

Related publications: Hosseini et al., 2020, MSc thesis of Mr F. Keller

# Uncertainty quantification and sensitivity analysis in renewable energy policy design (2020–ongoing)

# Collaboration with Dr. T. Tröndle and Prof. J. Lillesham, Potsdam University, and with Prof. S. Pfenninger, ETH Zürich

To ensure a feasible transition to a fully renewable electricity in Europe is a gargantuan endeavour that requires large investments in infrastructure, be it for energy production or storage. Within this project, I take advantage of state-of-the-art tools from uncertainty quantification, such as multi-fidelity polynomial chaos expansions and variance decomposition techniques, to perform analyses otherwise computationally impossible to address.

Thanks to such tools, the researchers ad Potsdam and ETH were able to quantify the impact of continent vs. nation- vs. region- mandated policies on the cost of electricity in the mid-term future. The overall results show that even in the worst case scenario (i.e. a fully regional policies with little inter-regional coordination), a full-renewable transition is still feasible, at an acceptably ( $\sim 20\%$ ) higher cost.

This study has resulted in a joint journal paper in the prestigious journal *Joule* (impact factor of 15). **Related publications:** Tröndle et al., 2020

#### UQ and machine learning for hybrid simulation (2019–ongoing)

### Collaboration with Prof. Dr. G. Abbiati, Aarhus University (Denmark)

Hybrid simulation combines physical and numerical substructures interacting with each other in a realtime control loop to simulate the time history response of a prototype structure subjected to a realistic excitation.

Within this project, we develop novel methods to drive experimental campaigns that maximize the expected information content from each measurement, hence minimizing the associated costs. The use of active learning methods coupled with the latest surrogate modeling techniques allows for unprecedented accuracy at manageable computational costs.

Related publications: Abbiati et al., 2022, 2021, 2020, 2018a,b, Tsokanas et al., 2021

#### The EuclidEmulator and planetary collisions (2015–2021)

## Collaboration with the group of Prof. Dr. R. Teyssier, Professor of Computational Astrophysics, University of Zürich

In this partnership with the University of Zurich and the Euclid consortium we developed a novel power spectrum emulator that can significantly accelerate cosmological investigations into the origin of the observable accelerating universe.

The so-called EUCLID emulator can accurately estimate the non-linear component of the dark matter power spectrum as a function of the six cosmological parameters  $\omega_b$ ,  $\omega_m$ ,  $n_s$ , h,  $w_0$  and  $\sigma_8$ . Constructed within the UQLab software framework, it combines sparse polynomial chaos expansions and principal component analysis to deal with the non-linear, high dimensional response of the simulations. All steps in its construction have been tested and optimized: the large high-resolution N-body simulations carried out with PKDGRAV3 were validated using a simulation from the Euclid Flagship campaign. The emulator is based on 100 input cosmologies simulated in boxes of  $(1250Mpc/h)^3$  using  $2048^3$  particles. The absolute accuracy of the final nonlinear power spectrum is approximately as good as that obtained with N-body simulations, or  $\sim 1\%$ . Such accuracy, coupled with the computational efficiency of the emulator, enables highly efficient forward modeling in the nonlinear regime, one more step towards the ambitious goal of identifying the cosmological parameters that generated the observable universe.

Thanks to the success of the EuclidEmulator, similar tools were successfully applied and benchmarked favorably to state-of-the-art machine learning techniques to emulate expensive planetary collision simulations.

Related publications: Knabenhans et al., 2021, Timpe et al., 2020, Knabenhans et al., 2019

## High dimensional copula modeling for uncertainty quantification (2016–2019) Risk-Center project with the Chair of Prof. Dr. Embrechts (RiskLab, ETH Zürich)

Properly accounting for the statistical dependence between input parameters of a computational model can be of paramount importance when estimating its stochastic behaviour. As an example, tail dependence on the system loads (*i.e.* the increased correlation between the loads during extreme events) can dramatically change the reliability and resilience of a system, hence playing a major role in risk assessment and mitigation. This research aims at developing a quantitative and flexible framework for the modeling and inference of complex dependence structure from available data and expert knowledge. This project is funded through the ETH Risk Center. I have been prominently involved in the project by writing the methodological section of the joint proposal that was funded in 2016, as well as directly supervising Dr. Torre, the postdoctoral researcher who developed and validated the approach throughout 2017.

Related publications: Torre et al., 2017a,b,c, 2019a,b

#### Uncertainty quantification for hydropower risk assessment (2015–2019)

# Collaboration with the group of Dr. Burgherr, Technology assessment group, LEA laboratory (Paul Scherrer Institute, Villigen)

This collaboration started as the joint supervision of the first year of the PhD of Ms. Kalinina with the group of Dr. Burgherr in PSI. The contact came from my pre-existent network built during my PhD in Geophysics at ETH Zürich. The topic of the project is the introduction of uncertainty quantification techniques in the risk assessment of hydropower dams in Switzerland. Under the direct supervision of Prof. Sudret and myself, in her first year Ms. Kalinina developed a framework to incorporate uncertainties inherent to the failure of large concrete dams due to overtopping, which is then propagated to the downstream populated areas to assess and reduce the uncertainty in the resulting risk assessment. I was involved in the week-to-week direct supervision of her PhD, including setting short and long term goals, technical and methodological support and reporting.

Related publications: Kalinina et al., 2016a,b, 2020

#### Efficient metamodeling of frequency response functions (2016–2018)

#### Collaboration with the Chair of Prof. Dr. Abrahamsson, Chalmers University (Sweden)

Dr. Yaghoubi joined the Chair of Prof. Sudret as a guest PhD student for a 6-months stay in ETH in 2016. During this highly productive period, he incorporated the latest developments of the Chair into the challenging field of structural dynamics under my supervision, developing effective solutions to overcome well-known limitations of the use of metamodels. My supervision included the technical

aspects of the research on frequency response functions, the related reporting, the interpretation of the results and the final paper write-up.

Given the success of our collaboration, Dr. Yaghoubi (now a postdoctoral researcher at the Isfahan University of Technology in Iran) and I extended the original results in a follow-up project on mode dominance analysis. I participated to the interpretation of the results, as well as to the writing of the resulting journal paper.

Related publications: Yaghoubi et al., 2016, 2017, 2018

#### Sensitivity and reliability analysis in cyber-physical systems (2018–2019)

# Collaboration with the Chair of Prof. Dr. Sorensen, Centre for Autonomous Marine Operations and Systems, NTNU (Norway)

After the completion of the course Uncertainty Quantification and Data Analysis in Applied Sciences in March 2017, I was contacted by one of the students (Mr. Sauder, a PhD student at NTNU Norway), to provide guidance for the application of some of the advanced methods presented in the block course in the context of cyber-physical control systems for marine operations. I developed a customized version of the UQLab software to suit their specific computational needs and I also contributed to the interpretation of the results, as well as to writing the methodological and results sections of the final papers, one of which has been published in the prestigious journal Automatica.

Related publications: Sauder et al., 2018, 2019

## **Global sensitivity analysis in computational macroeconomics (2015–2019)** Risk Center projects with the Chair of Prof. Dr. Bommier, MTEC, (ETH Zürich)

Sensitivity analysis is an important field in computational macroeconomics, because it can be used to assist decision makers to devise appropriate economical decisions at the local/national/international scale. Classical tools found in the recent macroeconomic literature are still mostly local and based on one-at-a-time finite difference scenario modeling. This research demonstrated that such type of analysis is unsuitable in the presence of the complex, highly non-linear models typical in the macroeconomics literature, and introduces appropriate quantitative tools from UQ (global sensitivity analysis and surrogate models) to provide accurate results within an affordable computational budget.

Throughout the postdoctoral research of Dr. Winschel, I have provided guidance in casting the problem in a more general UQ framework, and I adapted the software tools needed to perform the analysis. I also had major involvement in the validation and interpretation of the final results, including running the analysis and writing-up the results and their interpretation for the final journal paper.

This work has been featured as the leading article of the first issue of Quantitative Economics in January 2019.

Related publications: Harenberg et al., 2019

## Supervision of Ph.D students

### Katerina Giannokou

Multi-fidelity surrogate modeling of grey box models 2021– (funded by the GREYDIENT project)

#### **Anderson Vinha-Pires**

Structural reliability analysis for noise-contaminated grey-box models 2021– (funded by the GREYDIENT project)

#### Styfen Schär

Advanced metamodeling techniques for the design and assessment of offshore wind turbines

2021- (funded by the HIPERWIND project)

### Tong Zhou (1-year, 2021-2022)

Active learning applied to PDEM for reliability analysis of complex engineering systems 2021–2022 (funded by the Chinese NSF)

### Nora Lüthen (co-supervision)

Sparse polynomial chaos expansions for stochastic emulators 2017– (funded by the SAMOS project)

#### Paul-Remo Wagner (co-supervision)

Advancements in sample-free approaches to Bayesian inversion 2017-2021 (Defended: September 3, 2021) https://www.research-collection.ethz.ch/handle/20.500.11850/513631

### Anna KALININA (1 year, 2015–2016)

Uncertainty quantification in the risk analysis of large dam failure 2015–2016 (Defended: 2019)

#### **Christos LATANIOTIS**

Data-driven Uncertainty Quantification for High-Dimensional Engineering Problems 2015-2019 (Defended: Nov 8, 2019) https://www.research-collection.ethz.ch/handle/20.500.11850/377865

### Fritz SIHOMBING (1-year excellence scholarship ETH-South Korea)

Uncertainty quantification for efficient earthquake early-warning systems 2017–2018

# Supervision of master's theses

2023	Anastasios Kailleros, ETH Zürich, master's thesis
	Advancements in Kernel-based sensitivity analysis
	Mariana Osorio, ETH Zürich, master's thesis
	Data-driven regression at the boundary between machine learning and uncertainty quan- tification
2022	Fangxia LU, ETH Zürich, MAS final thesis
	Sensitivity analysis of bearing capacity of concrete columns in fire
	Raffaele Ancarola, EPFL Lausanne, master's thesis
	Active Learning-based MCMC-free Bayesian inversion
2021	Pietro Maria Francesco PARISI, ETH Zürich, master's thesis
	Active learning for system rare event estimation
2020	Riccardo ARRIGONI, ETH Zürich, master's thesis
	Uncertainty propagation and sensitivity analysis in hydrology
2019	Fabian KELLER, EMPA - ETH Zürich, master's thesis
	Surrogate modeling for multiscale thermal simulation of power-bed additive manufactur- ing
2018	Florian SCHMID, ETH Zürich, master's thesis
	A new moment-independent measure for reliability-sensitivity analysis
	Awards: Heinrich Hatt-Bucher Preis (3 <sup>rd</sup> prize)
2017	Philippe WIEDERKEHR, ETH Zürich, master's thesis
	Sensitivity analysis in the presence of input dependence
2016	Matteo BERCHIER, ETH Zürich, master's thesis
	Multi-fidelity surrogate modeling with polynomial chaos expansions
	Awards: Heinrich Hatt-Bucher Preis (2 <sup>nd</sup> prize), ETH Medal
2014	Alessandra EICHER, ETH Zürich, master's thesis
	Bayesian multilevel model calibration of a simplified dam breach model
	Award: Heinrich Hatt-Bucher Preis ( $1^{st}$ prize)
2011	Ludwig AUER, ETH Zürich, master's thesis
	A critical appraisal of asymptotic 3D-to-2D data transformation and the potential of
	complex frequency 2.5-D modeling in seismic full waveform inversion

3.6 Supervision of master's theses

# **Research funding**

2023	Marie Curie call: HORIZON-MSCA-2023-DN-01 Doctoral Network (Associated partner)
	Next-generation uncertainty-quantification for extended robustness and adaptability hori- zons (NU-ERAH) P.I. for ETH
	<b>Status:</b> Not Funded (~900kCHF requested, 3 PhD students)
	As the PI for ETH, I will be in charge of the supervision and management of the three PhD projecs on topics like physics-informed spectral expansions, real-time surrogate modelling for robust control, and high-dimensional inverse modelling.
2021	SNSF Research grant #200021_175524 (2 PhD students, 1 Postdoc)
	Deploying machine learning for multi-physical fields simulation of metal additive manu- facturing
	co-P.I., collaboration with EMPA
	<b>Status:</b> Funded (~400kCHF, 1 PhD student in co-supervision)
	As co-pi of the project, I will support the machine learning/surrogate modelling phase of the project.
2020	Marie Curie call: H2020-MSCA-IF-2020
	Physics-informed Spectral Expansions for Uncertainty Quantification (PISEUQ) co-P.I.
	<b>Status:</b> Not Funded (~220kCHF requested, 1 Postdoc)
	As a co-PI, I will directly be involved in the supervision of the Marie-Curie postdoc on the development and validation of physics-informed spectral expansion methods for UQ.
	FET Open 2020 June call
	<i>New AveNues for the Optimal DesIgn of Mechanical Metamaterials (NANODIMM)</i> P.I for ETH Zürich
	<b>Status:</b> Not Funded (~600kCHF requested, 1PhD Student + self-funding)
	I am PI for ETH, leading a work-package dedicated to the development of smart model-
	and data- fusion strategies, and Al-based design of experiment for a novel metamaterial
	modeling paradigm. Reliability-based design optimization and uncertainty quantification in of novel metamaterials still remain central to the project.
	H2020, Call: H2020-LC-SC3-2020-RES-RIA
	HIghly advanced Probabilistic design and Enhanced Reliability methods for high-value,
	cost-efficient offshore WIND (HIPERWIND)
	co-P.I for ETH Zürich (P.I.: Prof. B. Sudret)
	<b>Status: Funded</b> (~350kCHF, 1PhD Student + partial self-funding)
	HIPERWIND aims at introducing recent advances in probabilistic methods for reliability- based design optimization into the wind turbine design industrial practice.

As co-PI with Prof. Sudret, my involvement include both the co-supervision of a PhD student (S. Schär), as well as the technical IT and IP support needed to connect the methodological advancements to 2 the industrial practice through software.

#### 2020 H2020, Call: H2020-MSCA-ITN-2020 Innovative Training Networks (ITN)

*European Training Network on Grey-Box Models for Safe and Reliable Intelligent Mobility Systems (GREYDIENT)* 

P.I for ETH Zürich

Status: Funded (~550kCHF, 2 PhD students)

The main goal of the GREYDIENT Innovative Training Network is preparing a new generation of young researchers and professionals that are exposed to the state of the art in both classical computational modeling (white box modeling) and data-driven methods (black-box modeling).

As PI for ETH, am the project manager and directly supervise the two ESRs (K. Giannoukou and A. V.-Pires). I am also actively involved in the steering of the network (e.g. event organization) and in fostering its development.

#### FET Open 2020, January call

*From Discrete Mechanics to a new generation of Metamaterial TECHnology* (*DMEMTECH*)

P.I for ETH Zürich

**Status:** Not funded (~500kCHF requested, 1PhD Student + self-funding)

FET Open projects are the *high risk-high-reward* siblings of the standard H2020 calls, favoring bold ideas to more conservative, low-risk ones.

In this spirit, this project aims at completely re-writing the rules of computational modeling for the now ubiquitous metamaterials, from the discrete algebra up, including advances in data fusion, grey box modeling and machine learning. I am PI for ETH, leading a work-package dedicated to the development of smart model- and data- fusion strategies in the context of reliability-based design optimization and uncertainty quantification.

### 2019 H2020, Call: H2020-MSCA-ITN-2019 Innovative Training Networks (ITN)

Grey-box Models for Safety and Reliability Assessment (GREYDIENT) P.I for ETH Zürich

Status: Not funded (~600kCHF requested, 2 PhD students)

I am the P.I. for ETH, one of hte leading partners in this international training network between 10 beneficiary academic institutions from the EU and 13 industrial project partners. I contributed to all the stages of the network proposal, from its scientific contents (based on combining machine learning with physics-based models) to the identification of the network partners, to the design of the network coordination and the dissemination of its results through modern technologies and social media.

H2020, Call: H2020-MG-2018-2019-2020 Mobility for Growth (Phase 1)

Efficient approaches for the design of Real-time adaptive protection systems in future vehicles

P.I for ETH Zürich

Status: Not funded (~350kCHF requested, 1 Senior Researcher)

2018 H2020, Call: H2020-LC-SC3-2018-2019-2020 Secure, clean and efficient energy Robust and Unified Development of Future Floating Wind Parks (ROUND-OFF) Co-P.I for ETH Zürich Status: Not funded (~200kCHP2 requested, 1 PhD student)

2018	H2020, Call: H2020-SC5-2018-2019-2020 Sustainable Development				
	Implementing Rapid Earthquake Characterization and Advance Warning System Using				
	The Internet of Things (RECOvERy)				
	P.I for ETH Zürich				
	<b>Status: Not funded</b> (~200kCHF requested, 1 PhD student)				
	Denmark Innovation Fund				
	Probabilistic design of wind turbines and plants (ProbWind)				

Probabilistic design of wind turbines and plants (ProbWind) Co-P.I for ETH Zürich Status: Not funded (~250kCHF requested, 1 PhD student)

2017 SNSF Research grant #200021\_175524 (2 PhD students, 1 Postdoc) SurrogAte modeling for stOchastic Simulators (SAMOS)

co-PI

**Status:** Funded & completed (Total: ~600kCHF, managed: ~400kCHF [1 PhD student & 1 Postdoc]) As the co-PI of the project I have managed the IT component of the project, which partially funded the development of the UQCLOUD software (see the UQLab & UQCloud section). I also co-supervise one of the two PhD students, N. Lüthen.

#### H2020, Call: H2020-SC1-2016-2017 Personalized Medicine

IN silico Trials Environment for Abdominal wall Device (INSTEAD) P.I. for ETH Zürich

Status: Not funded (~500kCHF requested, 2 PhD students)

I am the P.I. for ETH in the multidisciplinary consortium (15 partners) and I independently wrote the section on validation, uncertainty quantification, sensitivity and reliability analysis of the proposal. The proposal scored high in the *Excellence* (4/5) and *Impact* (5/5) sections, hence eligible for funding, but only the top 4 proposal in the highly competitive call were eventually selected.

#### H2020, Call: 2016-2017 Mobility for Growth (Phase 1)

Protect More Road Users by simulating the Population and Situation Variability using Human Body Models (PROSPER-HBM) P.I. for ETH Zürich Status: Not funded (~350kCHF requested, 1PhD students+self-funding)

2016 Risk center seed project (1 postdoctoral researcher)
 Copulas for big-data analysis in engineering applications
 B. Sudret, P. Embrechts and S. Marelli
 Status: Funded & completed (Total, ~ 100kCHF, fully managed)

2012 SNSF Research grant #143758 (1 Ph.D student)
 Development of a multi-method hydrogeophysical data acquisition and inversion strategy for the 3D geometrical characterization of fractured sedimentary rock aquifers
 Co-P.I.
 Status: Funded & completed (3~ 300kCHF, did not participate to supervision due to

leaving the institute)

## 4 Collective responsibilities

## Organization of scientific events

2023	Organized and led the "GREYDIENT Hackathon" event in Konstanz, November 13-15, 2023, Germany
2022	Organized, taught and led the "Second GREYDIENT Network Wide Event (NWE2)", ETH Zürich, April 19-22, 2022, Switzerland Organized the "HIPERWIND Annual Meeting 2022", ETH Zürich, December 1-3, 2022, Switzerland
2018	Organization and technical committee of the "IFIP WG-7.5 International conference on Reliability and Optimization of Structural Systems (IFIP 2018)", ETH Zürich, June 26-29, Switzerland
2015	IT coordinator/support for the "25th European Safety and Reliability Conference (ES-REL2015)", ETH Zürich, September 7-10, Switzerland
2014	IT coordinator/support for the "MascotNum Workshop on Computer Experiments and Meta-models for Uncertainty Quantification", ETH Zürich, April 23rd-25th, Switzerland

## Peer reviewing of scientific articles

## Journals

l am a regular reviewer for the following journals (Publons profile: https://publons.com/researcher/ 1163667/stefano-marelli/)

- Aerospace Science and Technology
- AIAA Journal
- Applied Geochemistry
- Applied Mathematical modeling
- ASCE-ASME Journal of Risk and Uncertainty in Engineering Systems, Part A: Civil Engineering and Part B: Mechanical Engineering
- Computer Methods in Applied Mechanics and Engineering
- Dependence modeling
- Environmental modeling & Software
- Fire Safety Journal
- Geophysics
- International Journal for Numerical Methods in Engineering
- International Journal for Uncertainty Quantification
- IEEE Access
- Journal of Applied Geophysics
- Journal of Computational Physics
- Journal of Risk and Uncertainty
- Journal of Engineering Mechanics (ASCE)

- Journal of Sound and Vibration
- Ocean Dynamics
- Probabilistic Engineering Mechanics
- Mechanical Systems and Signal Processing
- Reliability Engineering and System Safety
- SIAM/ASA Journal on Uncertainty Quantification
- SIAM Journal of Uncertainty Quantification
- SoftwareX
- Structural and Multidisciplinary Optimization
- Structural Safety

4.2 Peer reviewing of scientific articles

## 5 List of Publications

## **Journal Papers**

- C. Nardin, S. Marelli, O. S. Bursi, B. Sudret, and M. Broccardo. Uq state-dependent framework for seismic fragility assessment of industrial components. *Reliability Engineering & System Safety*, 2024. (submitted, preprint available at https://arxiv.org/abs/2405.04487)
- A. V. Pires, M. Moustapha, S. Marelli, and B. Sudret. Reliability analysis for data-driven noisy models using active learning. *Structural Safety*, 2024a. (submitted, preprint available at https://arxiv.org/ abs/2401.10796)
- K. Giannoukou, S. Marelli, and Bruno Sudret. A comprehensive framework for multi-fidelity surrogate modeling with noisy data: a gray-box perspective. *Geophysical Journal International*, 2024a. (submitted, preprint available at https://arxiv.org/abs/2401.06447)
- H. Wang, O. Gramstad, S. Schär, S. Marelli, and Erik Vanem. Comparison of probabilistic structural reliability methods for ultimate limit state assessment of wind turbines. *Reliability Engineering and System Safety*, 2024. (under revision, preprint available at https://arxiv.org/abs/2312.04972)
- M. Moustapha, P. Parisi, S. Marelli, and B. Sudret. Reliability analysis of arbitrary systems based on active learning and global sensitivity analysis. *Reliability Engineering and System Safety*, 248:110150, 2024
- M. Amaya, A. G. Meles, S. Marelli, and N. Linde. Multifidelity adaptive sequential monte carlo applied to geophysical inversion. *Geophysical Journal International*, 237(2):788–804, 01 2024
- 7. A. G. Meles, M. Amaya, S. Levy, **S. Marelli**, and N. Linde. Bayesian tomography using polynomial chaos expansion and deep generative networks. *Geophysical Journal International*, 237(1):31–48, 01 2024
- 8. S. Schär, **S. Marelli**, and Bruno Sudret. Emulating the dynamics of complex systems using autoregressive models on manifolds (mNARX). *Mechanical Systems and Signal Processing*, 208:110956, 2023a
- L. Del Giudice, S. Marelli, B. Sudret, and M. F Vassiliou. Global sensitivity analysis of 3D printed material with binder jet technology by using surrogate modeling and polynomial chaos expansion. *Progress in Additive Manufacturing*, 9:375–389, 2024
- 10. Nora Lüthen, **S. Marelli**, and B. Sudret. A spectral surrogate model for stochastic simulators computed from trajectory samples. *Computer Methods in Applied Mechanics and Engineering*, 406:115875, 2023a
- Nora Lüthen, O. Roustant, F. Gamboa, B. Iooss, S. Marelli, and B. Sudret. Global sensitivity analysis using derivative-based sparse poincaré chaos expansions. *International Journal for Uncertainty Quantification*, 13:57–82, 2023b
- T. Zhou, S. Marelli, B. Sudret, and Y. Peng. AK-PDEMi: a failure-informed enrichment algorithm for improving AK-PDEM in reliability analysis. *Mechanical Systems and Signal Processing*, 180:109435, 2022
- 13. G. A. Meles, N. Linde, and **S. Marelli**. Bayesian tomography with prior-knowledge-based parametrization and surrogate modeling. *Geophysical Journal International*, 231:673–691, 2022
- 14. P-R Wagner, **S. Marelli**, I. Papaioannou, D. Straub, and B. Sudret. Rare event estimation using stochastic spectral embedding. *Structural Safety*, 96:102179, 2022a
- 15. N. Tsokanas, X. Zhu, G. Abbiati, **S. Marelli**, B. Sudret, and B. Stojadinović. A global sensitivity analysis framework for hybrid simulation with stochastic substructures. *Frontiers in Built Environment*, 7, 2021
- 16. M. Moustapha, **S. Marelli**, and B. Sudret. A generalized framework for active learning reliability: survey and benchmark. *Structural Safety*, page 102174, 2022a

- G. Abbiati, S. Marelli, C. Ligeikis, R. Christenson, and B. Stojadinovic. Training of a classifier for structural component failure based on hybrid simulation and kriging. ASCE Journal of Engineering Mechanics, 148:04021137, 2022
- N. Lüthen, S. Marelli, and B. Sudret. Sparse polynomial chaos expansions: solvers, basis adaptivity and meta-selection. *International Journal for Uncertainty Quantification*, 13:49–74, 2022a
- 19. M. G. R. Faes, M. Daub, **S. Marelli**, E. Patelli, and M. Beer. Engineering analysis with probability boxes: a review on computational methods. *Structural Safety*, 93:102092, 2021
- M. Knabenhans, J. Stadel, , D. Potter, J. M. Dakin, T. Tram, S. Marelli, A. Schneider, and R. Teyssier. Euclid preparation: IX. EuclidEmulator2 – Power spectrum emulation with massive neutrinos and selfconsistent dark energy perturbations. *Monthly Notices of the Royal Astrophysical Society*, 505:2840–2869, 2021
- G. Abbiati, M. Broccardo, I. Abdallah, S. Marelli, and F. Paolacci. Seismic Fragility Analysis based on Artificial Ground Motions and Surrogate Modeling of Validated Structural Simulators. *Earthquake Engineering and System Dynamics*, 50:2314–2333, 2021
- 22. P.-R. Wagner, **S. Marelli**, and B. Sudret. Bayesian model calibration with stochastic spectral embedding. *Journal of Computational Physics*, 436:110141, 2021a
- N. Lüthen, S. Marelli, and B. Sudret. Sparse polynomial chaos expansions: Literature survey and benchmark. SIAM/ASA Journal of Uncertainty Quantification, 9:593–649, 2021a
- M. L. Timpe, M. H. Veiga, M. Knabenhans, J. Stadel, and S. Marelli. Machine learning applied to simulations of collisions between rotating, differentiated planets. *Computational Astrophysics and Cosmology*, 7, 2020
- T. Tröndle, J. Lilliestam, S. Marelli, and S. Pfenninger. Appropriate technology: The relationship between geographic scale, cost, and technology mix of fully renewable electricity systems in europe. *Joule*, 4:1929– 1948, 2020
- 26. S. Marelli, P.-R. Wagner, C. Lataniotis, and B. Sudret. Stochastic Spectral Embedding. International Journal for Uncertainty Quantification, 11, 2021a
- A. Kalinina, M. Spada, D.F. Vetsch, S. Marelli, C. Whealton, P. Burgherr, and B. Sudret. Metamodeling for uncertainty quantification of a flood wave model for concrete dam breaks. *Energies*, 13(14):3685, 2020
- G Abbiati, S. Marelli, N. Tsokanas, B. Sudret, and B. Stojadinovic. A Global Sensitivity Analysis Framework for Hybrid Simulation. *Mechanical Systems and Signal Processing*, 146:106997, 2020
- 29. C. Lataniotis, **S. Marelli**, and B. Sudret. Extending classical surrogate modelling to high dimensional problems through supervised dimensionality reduction: a data-driven approach. *International Journal for Uncertainty Quantification*, 10(1), 2020
- 30. E. Torre, **S. Marelli**, P. Embrechts, and B. Sudret. Data-driven polynomial chaos expansion for machine learning regression. *Journal of Computational Physics*, 388:601–623, July 2019b
- 31. E. Torre, **S. Marelli**, P. Embrechts, and B. Sudret. A general framework for uncertainty quantification under non-Gaussian input dependencies. *Probabilistic Engineering Mechanics*, 55:1–16, July 2019a
- M. Knabenhans, J. Stadel, S. Marelli, D. Potter, R. Teyssier, L. Legrand, A. Schneider, B. Sudret, S. Blot, L. AMD Awan, C. Burigana, C. S. Carvalho, H. Kurki-Suonio, and G Sirri. Euclid preparation: II. The EuclidEmulator – A tool to compute the cosmology dependence of the nonlinear matter power spectrum. *Monthly Notices of the Royal Astrophysical Society*, 484:5509–5529, April 2019
- T. Sauder, S. Marelli, and A. J. Sorensen. Fidelity analysis of cyber-physical empirical methods, using efficient non-intrusive probabilistic techniques. *Automatica*, 101:111–119, March 2019

- 34. D. Harenberg, **S. Marelli**, B. Sudret, and V. Winschel. Uncertainty quantification and global sensitivity analysis for economic models. *Quantitative Economics*, 10:1–41, January 2019
- 35. C. Lataniotis, **S. Marelli**, and B. Sudret. The Gaussian process modelling module in UQLab. *Soft Computing in Civil Engineering*, 2(3):91–116, 2018
- 36. **S. Marelli** and B. Sudret. An active-learning algorithm that combines sparse polynomial chaos expansions and bootstrap for structural reliability analysis. *Structural Safety*, 74:67–74, November 2018a
- S. J. Peter, A. Siviglia, J. Nagel, S. Marelli, R. M. Boes, B. Sudret, and D. Vetsch. Development of probabilistic dam breach model using Bayesian inference. Water Research Resources, 54:4376–4400, 2018
- T. Sauder, S. Marelli, K. Larsen, and A.J. Sorensen. Active truncation of slender marine structures: influence of the control system on fidelity. *Applied Ocean Research*, 74:154–169, May 2018
- V. Yaghoubi, S. Rahrovani, H. Nahvi, and S. Marelli. Reduced order surrogate modeling technique for linear dynamic systems. *Mechanical Systems and Signal Processing*, 111:172–193, October 2018
- 40. N. Fajraoui, **S. Marelli**, and B. Sudret. Sequential design of experiment for sparse polynomial chaos expansions. *SIAM Journal of Uncertainty Quantification*, 5(1):1061–1085, 2017a
- V. Yaghoubi, S. Marelli, B. Sudret, and T. Abrahamsson. Sparse polynomial chaos expansions of frequency response functions using stochastic frequency transformation. *Probabilistic Engineering Mechanics*, 48:39 – 58, 2017
- 42. O. Yüzügüllü, **S. Marelli**, E. Erten, B. Sudret, and I. Hajnsek. Determining rice growth stage with X-band SAR: A metamodel based inversion. *Remote Sensing*, 9(5), 2017
- R. Schöbi, B. Sudret, and S. Marelli. Rare event estimation using Polynomial-Chaos-Kriging. ASCE-ASME J. Risk Uncertainty Eng. Syst., Part A: Civ. Eng., 2016. D4016002
- L. Auer, A. M. Nuber, S. A. Greenhalgh, H. Maurer, and S. Marelli. A critical appraisal of asymptotic 3Dto-2D data transformation in full-waveform seismic crosshole tomography. *Geophysics*, 78(6):R235–R247, 2013
- 45. Nicola Tisato and S. Marelli. Laboratory measurements of the longitudinal and transverse wave velocities of compacted bentonite as a function of water content, temperature, and confining pressure. *Journal of Geophysical Research: Solid Earth*, 118(7):3380–3393, 2013
- 46. E. Manukyan, H. Maurer, **S. Marelli**, S. A. Greenhalgh, and A. G. Green. Seismic monitoring of radioactive waste repositories. *Geophysics*, 77(6):EN73–EN83, 2012a
- 47. S. Marelli, H. Maurer, and E. Manukyan. Validity of the acoustic approximation in full-waveform seismic crosshole tomography. *Geophysics*, 77(3):R129–R139, 2012
- 48. E. Manukyan, S. Latzel, H. Maurer, **S. Marelli**, and S. Greenhalgh. Exploitation of data-information content in elastic-waveform inversions. *Geophysics*, 77:R105, 2012b
- 49. H. Maurer, S. A. Greenhalgh, E. Manukyan, **S. Marelli**, and A. G. Green. Receiver-coupling effects in seismic waveform inversions. *Geophysics*, 77(1):R57–R63, 2012
- T. Spillmann, P. Blumling, E. Manukyan, S. Marelli, H. Maurer, S. A. Greenhalgh, and A. Green. Geophysics applied to nuclear waste disposal investigations in Switzerland. *First Break*, 28(8):39–50, 2010
- S. Marelli, E. Manukyan, H. Maurer, S. A. Greenhalgh, and A. G. Green. Appraisal of waveform repeatability for crosshole and hole-to-tunnel seismic monitoring of radioactive waste repositories. *Geophysics*, 75(5):Q21, 2010a

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## **Book Chapters**

 L. Le Gratiet, S. Marelli, and B. Sudret. Metamodel-Based Sensitivity Analysis: Polynomial Chaos Expansions and Gaussian Processes. In *Handbook of Uncertainty Quantification*. Springer International Publishing, 2017

## **Edited Books**

 B. Sudret and S. Marelli. Reliability and Optimization of Structural Systems: Proceedings of the 19th IFIP WG-7.5 conference on Reliability and Optimization of Structural Systems, ETH Zurich, Zurich, Switzerland, June 26-29, 2018. In 19th IFIP WG-7.5 Conference on Reliability and Optimization of Structural Systems (IFIP 2018). ETH Zurich, Institute of Structural Engineering (IBK), 2019

## International conference papers and talks

- 1. A. Hlobilová, **S. Marelli**, and B. Sudret. A unified benchmarking platform for UQ algorithms in UQLab. In *SIAM Conference on Uncertainty Quantification (UQ 2024)*, 2024. (Talk only)
- K. Giannoukou, S. Marelli, and B. Sudret. Extending multi-fidelity surrogate modelling to stochastic simulators. In SIAM Conference on Uncertainty Quantification (UQ 2024), 2024b. (Talk only)
- 3. A.V. Pires, **S. Marelli**, and B. Sudret. Introducing efficient structural reliability methods for stochastic simulators. In *SIAM Conference on Uncertainty Quantification (UQ 2024)*, 2024b. (Talk only)
- N. Lüthen, S. Marelli, and B. Sudret. Adaptive designs for multi-output polynomial chaos expansions and sensitivity analysis. In SIAM Conference on Uncertainty Quantification (UQ 2024), 2024a. (Talk only)
- S. Schär, S. Marelli, and B. Sudret. Reliability analysis of wind turbines using manifold-NARX surrogate models. In *Engineering Mechanics Institute 2023 International Conference (EMI 2023)*, 2023b. (Talk only)
- S. Schär, S. Marelli, and B. Sudret. mNARX-A novel surrogate model for the uncertainty quantification of dynamical systems. In XII International Conference on Structural Dynamics (EURODYN 2023), Delft, Netherlands, July 2–July 5, 2023, 2023c. (Talk only)
- A. Hlobilová, C. Lataniotis, S. Marelli, and B. Sudret. Uqlab & uq [py] lab-project updates and outlook. In 5th International Conference on Uncertainty Quantification in Computational Science and Engineering (UNCECOMP 2023), Athens, Greece, 12–14 June 2023, 2023. (Talk only)
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- 16. C. Lataniotis, **S. Marelli**, and B. Sudret. Uncertainty quantification in the cloud with UQCLoud. In *Proceedings of the 4th International Conference on Uncertainty Quantification in Computational Sciences and Engineering (UNCECOMP 2021), 28–30 June 2021, Athens, Greece*, 2021
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- P. Wagner, S. Marelli, and B. Sudret. Sequential piecewise PCE approximation of likelihood functions in Bayesian inference. In Proc. 13th Int. Conf. on Applications of Statistics and Probability in Civil Engineering(ICASP13), Seoul, South Korea, May 26-30, 2019, 2019a
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- 34. G. Abbiati, M. Broccardo, S. Marelli, B. Sudret, and B. Stojadinovic. A novel seismic structural testing protocol based on hybrid simulation, kriging and active learning: methodology and numerical examples. In Proceedings of the 19th IFIP WG 7.5 Working Conference on Reliability and Optimization of Structural Systems, 2018a
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- S. Marelli and B. Sudret. Towards the second year milestone: the UQLab development roadmap. In 2nd International Conference on Uncertainty Quantification in Computational Sciences and Engineering (UNCECOMP 2017), 15-17 June 2017, Rhodes Island, Greece, 2017a. (Talk only)
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- B. Sudret, S. Marelli, and C. Lataniotis. Sparse polynomial chaos expansions as a machine learning regression technique. In *International Symposium on Big Data and Predictive Computational Modeling*, 2015. Munich, Germany, May 18-21
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- B. Sudret and S. Marelli. Advanced computational methods for structural reliability analysis applications in civil engineering. In 12th International probabilistic workshop (IPW2014), Weimar, Germany, 2014a (Keynote talk given by S. Marelli)

- G. Antinori, F. Duddeck, B. Sudret, and S. Marelli. Robust multidisciplinary optimization of a low pressure turbine rotor. In *OPT-i Int. Conf. Eng. Applied Sciences Optimization, Kos Island, Greece*, 2014. (Talk only)
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- E. Torre, S. Marelli, P. Embrechts, and B. Sudret. Vine copula modeling of high-dimensional inputs in uncertainty quantification problems. In *First Italian Meeting on Probability and Mathematical Statistics*, 19-22 June 2017, Turin, Italy, 2017b. (Poster only)
- B. Sudret and S. Marelli. UQLab: Une plate-forme pour la quantification des incertitudes sous Matlab. In Proc. 8<sup>e</sup> Journées Fiabilité des Matériaux et des Structures, Aix-en-Provence, France, 2014b
- 3. S. Marelli and B. Sudret. UQLab: a framework for uncertainty quantification in Matlab. In Swiss Numerics Colloquium 2013, Lausanne, 2013b

## **Invited Lectures/Summer Schools**

- S. Marelli and B. Sudret. Introduction to probabilistic uncertainty quantification. In HIPERWIND Summer School, DTU, Denmark, August 28 – September 1st, 2023, Roskilde, Denmark, 2023
- S. Marelli and B. Sudret. Uncertainty quantification and strucural reliability. In Master course at Madrid Technical University, April 23–26, 2019, Madrid, Spain, 2019b

- S. Marelli and B. Sudret. Metamodels in uncertainty quantification and reliability analysis. In 1<sup>st</sup> International Workshop on Risk and Resilience of Industrial installations Against Natural Threats and Mitigation Strategies, July 19-20, 2018, Prague, Czech Republic, 2018b
- 4. S. Marelli. Compressive polynomial chaos expansions for high-dimensional-output models. In *The Next* Generation of Surrogate Modelling in Environmental Science, July 9-11, Lancaster University, Lancaster, United Kingdom, 2018
- S. Marelli and B. Sudret. Uncertainty quantification and reliability analysis in engineering. In 5th Summer School of the IMPRS Magdeburg for Advanced Methods in Process and Systems Engineering on "Decision making and uncertainty", August 28th, September 1st, IMPRS Magdeburg, Germany, 2017c
- 6. S. Marelli and B. Sudret. Metamodels for uncertainty quantification and reliability analysis. In CEMRACS 2017 Summer School on Numerical methods for stochastic models: control, uncertainty quantification, mean-field. July 17-21, CIRM Marseille, France, 2017d. (Invited Lecture. Video available online: https://www.youtube.com/watch?v=yBnQFxVG\_HY)

## **Technical Reports**

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- M. Moustapha, S. Marelli, and B. Sudret. UQLab user manual Random Fields. Technical report, Chair of Risk, Safety and Uncertainty Quantification, ETH Zurich, Switzerland, 2022b. Report UQLab-V2.0-119
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- M. Moustapha, S. Marelli, and B. Sudret. UQLab user manual Active Learning Reliability. Technical report, Chair of Risk, Safety and Uncertainty Quantification, ETH Zurich, Switzerland, 2020a. Report UQLab-V1.4-117
- D. Wicacksono, C. Lataniotis, S. Marelli, and B. Sudret. UQLab user manual The HPC dispatcher module. Technical report, Chair of Risk, Safety and Uncertainty Quantification, ETH Zurich, Switzerland, 2020. Report UQLab-V1.4-115
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- E. Torre, S. Marelli, and B. Sudret. UQLab user manual Statistical inference. Technical report, Chair of Risk, Safety and Uncertainty Quantification, ETH Zurich, Switzerland, 2019d. Report UQLab-V1.3-114
- P-R. Wagner, J. Nagel, S. Marelli, and B. Sudret. UQLab user manual Bayesian inference for model calibration and inverse problems. Technical report, Chair of Risk, Safety & Uncertainty Quantification, ETH Zurich, 2019c. Report UQLab-V1.3-113

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- M. Moustapha, S. Marelli, and B. Sudret. UQLab user manual The UQLink module. Technical report, Chair of Risk, Safety & Uncertainty Quantification, ETH Zurich, 2019c. Report UQLab-V1.3-110
- R. Schöbi, S. Marelli, and B. Sudret. UQLab user manual PC-Kriging. Technical report, Chair of Risk, Safety & Uncertainty Quantification, ETH Zurich, 2019. Report UQLab-V1.3-109
- K. Konakli, C. Mylonas, S. Marelli, and B. Sudret. UQLab user manual Canonical low-rank approximations. Technical report, Chair of Risk, Safety & Uncertainty Quantification, ETH Zurich, 2019. Report UQLab-V1.3-108
- S. Marelli, R. Schöbi, and B. Sudret. UQLab user manual Reliability analysis. Technical report, Chair of Risk, Safety & Uncertainty Quantification, ETH Zurich, 2019b. Report UQLab-V1.3-107
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