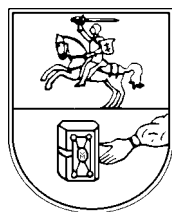


VILNIAUS UNIVERSITETAS

MATEMATIKOS IR INFORMATIKOS

FAKULTETAS



VILNIUS UNIVERSITY

FACULTY OF MATHEMATICS

AND INFORMATICS

Research
and
Publications
Report

2003

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FACULTY OF MATHEMATICS AND INFORMATICS

<http://www.mif.vu.lt>

Dean Prof. Feliksas Ivanauskas

tel. (370-5) 233 60 28, fax. (370-5) 215 15 85

feliksas.ivanauskas@maf.vu.lt

DEPARTMENT OF MATHEMATICAL ANALYSIS*

<http://www.mif.vu.lt/katedros/mak/en>

Head Prof. Vygantas Paulauskas

tel. (370-5) 233 60 31

vygantas.paulauskas@maf.vu.lt

Traditionally, the department unifies the researchers giving the courses of mathematical analysis (calculus) and related subjects for students of mathematics. During last decade, courses on actuarial and financial mathematics were also given by the staff of the department. However, their research areas are somewhat different: probability limit theorems in infinite-dimensional spaces, asymptotic analysis of econometric models, stochastic analysis, complex variable function theory.

G. Bakštys. Actuarial mathematics. gintaras.bakstys@maf.vu.lt

K. Gadeikis. Doctoral student: change point problem for tail index.

gadeikis@ldr.lt

A. Juozulynas. The convergence rates and asymptotic expansions in limit theorems for stable laws.

almas@ieva.maf.vu.lt, almantas@sintagma.lt

A. Lenkšas. Doctoral student: Numerical solution of SDEs. sparnai@delfi.lt

K. Liubinskas. Assessment of mathematical abilities; mathematical contests.

kestas@ieva.maf.vu.lt

V. Mackevičius. Stochastic analysis. Stochastic numerics.

vigirdas.mackevicius@maf.vu.lt, <http://www.mif.vu.lt/~vigirdas>

E. Misevičius. Mathematical analysis.

J. Navikas. Doctoral student: Runge–Kutta methods for SDEs.

jnavikas@hotmail.com, jnavikas@takas.lt

S. Norvidas. Mathematical analysis; complex, harmonic, and functional analysis.

norvidas@ieva.maf.vu.lt

*The departments are listed in the order of foundation.

V. Paulauskas. Probability limit theorems in functional spaces. Approximations of multidimensional stable laws. Autoregression models.

vpaul@ieva.maf.vu.lt, vygantas.paulauskas@maf.vu.lt

A. Plikusas. Sampling in official statistics. Regression ratio estimators.

plikusas@ktl.mii.lt

D. Pralgauskis. Doctoral student: Multiindexed autoregression models.

daniusp@delfi.lt

A. Skučaitė. Doctoral student: Limit theorems of actuarial mathematics.

aldona.skucaite@vb.lt, askucaite@yahoo.com

Publications. Journals with ISI SC Index – 4; International reviewed issues – 0; Lithuanian licensed issues – 2; Other – 0; Submitted – 4.

DEPARTMENT OF DIFFERENTIAL EQUATIONS AND NUMERICAL ANALYSIS

<http://www.mif.vu.lt/katedros/dlsm/homea>

Head Doc. Vladas Skakauskas

tel. (370-5) 233 60 33

vladas.skakauskas@maf.vu.lt

Professors of the department give courses on differential equations (ODE and PDE), numerical analysis, optimization methods, applied mathematics, calculus (at the Faculties of Economics, Chemistry, and Natural Sciences), and various more specialized lectures. The main research fields of the department are ordinary and partial differential and integrodifferential equations, their numerical analysis, and applied mathematics.

A. Ambrazevičius. Solvability of partial differential equations of parabolic type.

algis@ieva.maf.vu.lt

V. Daukšas. Optimization methods.

vaclovas.dauksas@maf.vu.lt

J. Degutis. Spectral problems of ODEs.

juozas.degutis@maf.vu.lt

A. Domarkas. Solvability of nonlinear Schrödinger-type equations.

aleksas@ieva.maf.vu.lt

P. Golokvosčius. Asymptotic analysis of ODEs.

P. Katauskis. Solvability of parabolic-type PDEs. pranas.katauskis@takas.lt

A. Kavaliauskas. Asymptotic analysis of dynamic systems.

algis.kavaliauskas@mif.vu.lt

M. Meilūnas. Numerical analysis of parabolic problems.

mecislovas.meilunas@fm.vtu.lt

K. Pileckas. Navier–Stokes equations.

pileckas@ktl.mii.lt

G. Puriuskis. Schrödinger-type differential equations.

gintaras.puriuskis@maf.vu.lt

M. Radžiūnas. Numerical analysis of PDEs. mindaugas.radziunas@maf.vu.lt

V. Skakauskas. Population dynamics. vldas.skakauskas@mif.vu.lt

D. Sūdžiūtė. Theory of games. daina.sudziute@mif.vu.lt

Publications. Journals with ISI SC Index – 0; International reviewed issues – 1; Lithuanian licensed issues – 4; Other – 0; Submitted – 1.

**DEPARTMENT OF PROBABILITY THEORY AND
NUMBER THEORY**

<http://www.mif.vu.lt/katedros/ttsk/homea>

Head Prof. Eugenijus Manstavičius

tel. (370-5) 233 22 28

eugenijus.manstavicius@mif.vu.lt

Professors of this department give courses in algebra, number theory, probability theory, discrete mathematics, and various more specialized lectures in the directions mentioned. They also give lectures on calculus at the Faculties of Physics, Economics, and Communications. Their main scientific interests are related to the algebraic, analytic and probabilistic number theories and combinatorics. A great attention is also paid to neighboring problems of probability theory, to the development of Lithuanian mathematical thought, and to popularization of the mathematical sciences.

A. Dubickas. Algebraic numbers with their conjugates.

arturas.dubickas@mif.vu.lt,

<http://www.mif.vu.lt/~dubickas>

E. Gaigalas. Quadratic forms.

edmundas.gaigalas@mif.vu.lt,

http://www.mif.vu.lt/katedros/ttsk/bylos/ge/ge_a

R. Garunkštis. Analytic number theory. Zeta-functions.

ramunas.garunkstis@mif.vu.lt,

<http://www.mif.vu.lt/~garunkstis>

J. Ignatavičiūtė. Doctoral student: Discrete limit theorems for the Lerch zeta-function.

jolita.ignataviciute@mif.vu.lt,

http://www.mif.vu.lt/katedros/ttsk/bylos/ign/jol_a

R. Ivanauskaitė. Doctoral student: Zeta-functions of cusp forms.

H. Jasiūnas. History of mathematics. henrikas.jasiunas@mif.vu.lt,

http://www.mif.vu.lt/katedros/ttsk/bylos/ja/ja_a

A. Kačėnas. Value distribution of the Riemann zeta-function.

audrius.kacenas@mif.vu.lt,

http://www.mif.vu.lt/katedros/ttsk/bylos/ka/ka_a

J. Kubilius. Analytic and probabilistic number theory. History of mathematics.

jonas.kubilius@mif.vu.lt

http://www.mif.vu.lt/katedros/ttsk/bylos/ku/ku_a

- A. Laurinčikas.** Analytic and probabilistic number theory. Value distribution of zeta-functions.
 antanas.laurincikas@mif.vu.lt,
http://www.mif.vu.lt/katedros/ttsk/bylos/lau/lau_a
- R. Macaitienė.** Doctoral student: Discrete-value distributions of general Dirichlet series.
 renata.m@centras.lt
- E. Manstavičius.** Probabilistic number theory. Statistical problems in combinatorics.
 eugenijus.manstaviccius@mif.vu.lt,
http://www.mif.vu.lt/katedros/ttsk/bylos/man/man_a
- H. Markšaitis.** Algebraic number theory and the Galois theory.
 hamletas.marksaitis@mif.vu.lt,
http://www.mif.vu.lt/katedros/ttsk/bylos/mar/mar_a
- G. Misevičius.** Probabilistic theory of expansions of numbers and functions.
 gintautas.misevicius@mif.vu.lt,
http://www.mif.vu.lt/katedros/ttsk/bylos/mis/mis_a
- J. Norkūnienė.** Doctoral student: Iterated-logarithm laws in probabilistic combinatorics.
 jolita.norkuniene@mif.vu.lt
- D. Šiaučiūnas.** Doctoral student: Value distributions of periodic zeta-functions.
- J. Šiaulyš.** Limits laws in probabilistic number theory. Distributions of additive functions with rational argument.
 jonas.siaulyš@mif.vu.lt,
http://www.mif.vu.lt/katedros/ttsk/bylos/siau/siau_a
- V. Zacharovas.** Doctoral student: Probabilistic combinatorics; convergence rates in limit theorems.
 vytaas.zacharovas@mif.vu.lt
- S. Zmaryš.** Doctoral student: Moments of L -functions.

Publications. Journals with ISI SC Index – 10; International reviewed issues – 12; Lithuanian licensed issues – 18; Other – 6; Submitted – 16.

DEPARTMENT OF MATHEMATICAL STATISTICS

<http://www.mif.vu.lt/katedros/msk>

Head Prof. Vilijandas Bagdonavičius

tel. (370-5) 213 63 90

algirdasbag@techas.lt

The main research areas at the department: theoretical and applied mathematical statistics, reliability and survival analysis, limit theorems in probability theory and mathematical statistics, operation research, Markov processes, non-linear dynamics.

V. Bagdonavičius. Reliability theory. Mathematical statistics, survival analysis, and their applications. algirdasbag@techas.lt

B. Beresneva. Doctoral student.

A. Bikelis. Asymptotic analysis of quasi-lattice distributions.

algimantas.bikelis@maf.vu.lt

V. Čiočys. Mathematical models of economics.

R. Eidukevičius. Mathematical modeling. Experimental planning and statistical analysis in oncology. rimantas.eidukevicius@sc.vu.lt

B. Grigelionis. Stochastic analysis and applications. Mixed exponential processes and models of stock returns. broniusg@ktl.mii.lt, jurgita@ktl.mii.lt

J. Jodko. Doctoral student.

V. Kazakevičius. Nonlinear stochastic dynamic systems.

vytautas.kazakevicius@maf.vu.lt

J. Kruopis. Signed Poisson approximations of lattice distributions.

R. Levulienė. Mathematical statistics and reliability.

ruta.levuliene@maf.vu.lt

R. Maslovskis. Doctoral student.

K. Mikalauskas. Doctoral student.

A. Šukys. System analysis and modeling. Optimization, automatization, and control of complex systems.

J. Turkuvienė. Doctoral student.

P. Vaitkus. Large-deviation probabilities. Neural networks. Nonlinear time series.

Publications. Journals with ISI SC Index – 4; International reviewed issues – 3; Lithuanian licensed issues – 3; Other – 0; Submitted – 5.

Head Doc. Antanas Mitašiūnas
tel. (370-5) 233 60 35
antanas.mitasiunas@maf.vu.lt

The department supervises the education in informatics for the students in bachelor, master, and doctor programs. Research areas: software process, semantics of programs, artificial intelligence, retrieval of logical proofs, real-time systems, converter construction, error-correcting codes.

- A. Adamonis.** Support and maintenance process modeling.
andrius.adamonis@maf.vu.lt
- V. Dičiūnas.** Neural networks. Complexity of algorithms.
valdas.diciunas@maf.vu.lt
- A. Janeliūnas.** Neural net based classification algorithms. Object-oriented database systems.
arunas.janeliunas@verslas.com
- A. Mitašiūnas.** Software process. Electronic signature.
antanas.mitasiunas@maf.vu.lt
- S. Norgėla.** Automated theorem proving. stanislovas.norgela@maf.vu.lt
- E. Povilonis.** Doctoral student: Signal acquisition and analysis.
edvardas.povilonis@maf.vu.lt
- Š. Raudys.** Neural networks. Statistical and neural classifiers.
raudys@ktl.mii.lt
- J. Sakalauskaitė.** Object technologies in distributed systems; Internet/Intranet based IS; workflow automation.
jurgita.sakalauskaite@maf.vu.lt
- G. Skersys.** Error-correcting codes.
gintaras.skersys@maf.vu.lt
- A. Svirkas.** Object technologies in distributed systems; Internet/Intranet based IS; workflow automation.
adomas.svirskas@maf.vu.lt
- V. Tumasonis.** Comparison of programming languages. Computer algebra. IT standards.
vladas.tumasonis@maf.vu.lt
- R. Vaicekauskas.** Numerical solution of Schrödinger equations.
rimantas.vaicekauskas@maf.vu.lt
- J. Žagūnas.** Structured documents converting. jonas.zagunas@maf.vu.lt
- Publications.* Journals with ISI SC Index – 1; International reviewed issues – 0; Lithuanian licensed issues – 6; Other – 0; Submitted – 1.

DEPARTMENT OF DIDACTICS OF MATHEMATICS

<http://www.mif.vu.lt/katedros/mmk>

Head Doc. Eugenijus Stankus

tel. (370-5) 233 23 38

eugenijus.sankus@maf.vu.lt

The department supervises mathematics teachers training. The research areas of the department include the mathematical education at secondary school, college, and university levels.

A. Apynis. Game theory. Social decisions. Didactics of mathematics.

antanas.apynis@maf.vu.lt

V. Dagiėnė. Computer science.

dagiene@ktl.mii.lt

R. Kudžma. Mathematical analysis. Didactics of mathematics; semiotics. Actuarial mathematics.

ricardas.kudzma@maf.vu.lt

R. Kašuba. Developing of mathematical skill; modern elementary mathematics; didactics of mathematics; mathematical contests; high-school and university pedagogics; mathematics and arts.

romualdas.kasuba@maf.vu.lt

E. Stankus. Analytic and probabilistic number theories. Didactics of mathematics.

eugenijus.stankus@maf.vu.lt

Publications. Journals with ISI SC Index – 0; International reviewed issues – 0; Lithuanian licensed issues – 2; Other – 3; Submitted – 2.

DEPARTMENT OF COMPUTER SCIENCE II

<http://www.mif.vu.lt/katedros/cs2/katedhp>

Head Prof. Feliksas Ivanauskas

tel. (370-5) 233 60 32

feliksas.ivanauskas@maf.vu.lt

The research areas at the department include methods and applications of nonlinear and computational modeling, computational geometry, methods of computer vision, digital image, speech and signal processing, data structures and algorithms, Internet technology and information systems. The research is intended to be applied to problems of computer software, physics and mathematics, natural sciences, and to some topics of medicine, linguistics, and social sciences.

A. Bastys. Medical signal analysis. Differential equations with nonlocal boundary condition.

algirdas.bastys@maf.vu.lt

L. Būtėnas. Doctoral student.

linas@uosis.mif.vu.lt

A. Čivilis. Doctoral student.

alminas.civilis@maf.vu.lt

J. Dabulytė. Doctoral student: Computer modeling of wave propagation in non-homogenous media.

jurgita.dabulyte@ktu.lt

F. Ivanauskas. Numerical analysis of nonlinear diffusion equations. Modeling of physical problems.

feliksas.ivanauskas@maf.vu.lt

J. Ignatavičiūtė. Discrete-value distribution of the Lerch zeta-function.
jolita.ignataviciute@maf.vu.lt

A. Juozapavičius. Algorithms of computer vision and graphics. Data structures and indexing of databases for mobile communications and Internet-based systems.
algimantas.juozapavicius@maf.vu.lt

K. Karčiauskas. Computer aided geometric design. Multisided rational surface patches.
kestutis.karciauskas@maf.vu.lt

P. Kasparaitis. Speech synthesis.
pkasparaitis@yahoo.com

D. Kašliakovas. Doctoral student: Computer modeling of optical nonlinearities.
dkasliakovas@alna.lt

I. Kaunietis. Doctoral student: Modeling of fluid dynamics in a man's body; investigation of amperometric biosensor response.
kirmantas@kalnieciai.lt

M. Kazakevičiūtė. Doctoral student: Computer aided geometric design. Modeling curves on rational surfaces.
margarita@megalogika.lt

R. Krasauskas. Computer aided geometric design. Applications of algebraic geometry and topology.
rimvydas.krasauskas@maf.vu.lt

A. Kurtinaitis. Doctoral student: Numerical simulation of polarization of beam quality changes.
andrius.kurtinaitis@maf.vu.lt

E. Kutka. Doctoral student.
eduardas.kutka@maf.vu.lt

B. Lapcun. Doctoral student: Computer simulations of synthesis of yttrium aluminum garnet.
bogdanl@vtex.lt

T. Meškauskas. Numerical analysis of nonlinear evolutionary models.
tadas.meskauskas@maf.vu.lt

K. Mickus. Doctoral student: Visualization algorithms for indices of mobile and fast moving objects.
kazimieras.mickus@maf.vu.lt

S. Narkevičius. Doctoral student: Computer aided geometric design. Subdivision surfaces.
saulius.narkevicius@maf.vu.lt

K. Navickis. Intrinsic normalizations of distributions of flags on grassmannians of affine spaces.
kazimieras.navickis@mif.vu.lt

M. Pelanis. Doctoral student: Data structures and algorithms for temporal data and indexing the history of moving objects.
mindaugas.pelanis@maf.vu.lt

A. Raguotis. Doctoral student: Computer simulations of birds migration.
araguotis@alna.lt

V. Rapševičius. Doctoral student: Algorithms and models for data mining and pattern recognition in geology.
valdo@lgt.lt

Š. Repšys. Doctoral student: Dynamic models of physiological structure of population.
saaraas.omni@one.lt

A. Risovas. Doctoral student.
a.risovas@vmi.lt

T. Sakalauskas. Doctoral student.
tomas.sakalauskas@evia.fi

J. Skučas. Doctoral student: 3D-object identification and analysis in medical imaging.
josk@erpservis.lt

M. Vilkiėnė. Doctoral student: Modeling of rational surfaces.

monika.vilkiene@ktu.lt

S. Zubė. Algebraic geometry; curves and surfaces; computer aided geometric design; subdivision.

severinas.zube@maf.vu.lt

Publications. Journals with ISI SC Index – 3; International reviewed issues – 10; Lithuanian licensed issues – 12; Other – 1; Submitted – 9.

DEPARTMENT OF SOFTWARE ENGINEERING

<http://www.mif.vu.lt/katedros/se/WelcomeSE>

Head Doc. Saulius Ragaišis

tel. (370–5) 213 38 98

saulius.ragaisis@maf.vu.lt

The department supervises the software engineering track of education in informatics. The research areas of the department include software process, software engineering methods, software quality management, information systems modeling, geographic information systems, applied software systems, modeling of physical processes, document archiving, document configuration, semantics of loop programs operating with recurrences, speech, electronic signature.

R. Baronas. Computer simulation of reaction-diffusion processes in nonhomogeneous media. Data retrieval in long-term computer-based document archives.

romas.baronas@maf.vu.lt,

<http://www.mif.vu.lt/~baronas>

D. Čiukšys. OO analysis and design; distributed system architectures; Internet technologies; software process.

donatas.ciuksys@maf.vu.lt

V. Čyras. Conceptual modeling in law. Data dependencies in loops; programming with recurrences.

vytautas.cyras@maf.vu.lt

S. Dapkūnas. Information system design. Evaluation of software products.

sigitas.dapkunas@sc.vu.lt

K. Lapin. Standartization of enterprise documents. Human-computer interaction.

kristina.lapin@maf.vu.lt

I. Naujikas. Doctoral student: Duffing equation with random perturbations.

rolandas.naujikas.@maf.vu.lt

S. Ragaišis. Software process. Modeling of information systems.

saulius.ragaisis@maf.vu.lt

R. Tamoševičius. Internet technologies. Software process.

rokas.tamosevicius@maf.vu.lt

V. Undzėnas. Electronic signature.

valdas.undzenas@sc.vu.lt

Publications. Journals with ISI SC Index – 2; International reviewed issues – 1; Lithuanian licensed issues – 4; Other – 0; Submitted – 3.

DEPARTMENT OF ECONOMETRIC ANALYSIS

http://www.mif.vu.lt/katedros/eka/EkA_a

Head Prof. Alfredas Račkauskas

tel. (370-5) 233 60 23

alfredas.rackauskas@maf.vu.lt

Research areas of the department are: financial mathematics; time series; functional data analysis; limit theorems in probability and their applications to statistics and econometrics; bootstrap and other resampling methods in statistics and econometrics.

V. Čekanavičius. Signed compound Poisson approximations. Kolmogorov's problem. vydas.cekanavicius@maf.vu.lt

A. Eljio. Doctoral student: Statistical methods in educational sample surveys. aistuciuke@hotmail.com

M. Juodis. Doctoral student: Limit theorems for dependent random variables. juodis@centras.lt

A. Klivečka. Doctoral student: Random coefficient ARCH models. a.klivecka@sigmatelas.lt

V. Krencius. Doctoral student: Insurance models with investment. krencius@ldr.lt

R. Lapinskas. Regression methods in ecology and medicine. remigijus.lapinskas@maf.vu.lt

R. Leipus. Financial mathematics and econometrics. Time series analysis. remigijus.leipus@maf.vu.lt, <http://www.mif.vu.lt/~remis>

V. Maniušis. Empirical characteristic functions. vtas@hotmail.com

F. Mišeikis. Theory of summation of random variables. feliksas.miseikis@mif.vu.lt

G. Murauskas. Information systems. Computer statistics; online education of statistics. SQL databases and WWW.

gediminas.murauskas@maf.vu.lt, <http://www.ts.vu.lt>

R. Norvaiša. Financial mathematics and mathematical economics. norvaisa@ktl.mii.lt

V. Pažemys. Doctoral student: Asymptotics of residuals. vpazemys@lbank.lt

A. Račkauskas. Probability limit theorems in functional spaces; applications in statistics and econometrics. alfredas.rackauskas@maf.vu.lt,

<http://www.mif.vu.lt/katedros/eka/asm-psl/alfredas/alfredas>

M. Radavičius. Nonparametrical and adaptive estimation; econometrics; classification; image analysis. mrاد@ktl.mii.lt

M. Valužis. Doctoral student. mantas.valuzis@nordlbd.lt

D. Zuokas. Doctoral student: testing bubbles and epidemics. danaz78@one.lt

Publications. Journals with ISI SC Index – 9; International reviewed issues – 2; Lithuanian licensed issues – 4; Other – 2; Submitted – 5.

DEPARTMENT OF MATHEMATICAL COMPUTER SCIENCE

<http://www.mif.vu.lt/katedros/matinf/indexa>

Head Prof. Mindaugas Bloznelis

tel. (370-5) 233 22 28

mblozn@ieva.maf.vu.lt

The department was established in May of 2002 in order to consolidate teaching and research activities in the areas of information theory, cryptography, algorithms, and discrete mathematics. The research focuses on probabilistic analysis of number-theoretical structures, combinatorial statistics, and randomized algorithms.

G. Bareikis. Arithmetical models of random processes.

gintautas.bareikis@maf.vu.lt,

http://www.mif.vu.lt/katedros/matinf/asm/bg/bg_a

M. Bloznelis. Probability limit theorems and combinatorial statistics.

mblozn@ieva.maf.vu.lt,

<http://www.mif.vu.lt/katedros/matinf/asm/mb/mba>

R. Grigutis. Structure of the homogeneous Abelian groups of finite rank.

rimantas.grigutis@maf.vu.lt,

http://www.mif.vu.lt/katedros/matinf/asm/gr/gr_a

A. Mačiulis. Mean values and limit theorems for arithmetic functions.

algirdas.maciulis@maf.vu.lt,

http://www.mif.vu.lt/katedros/matinf/asm/ma/ma_a

V. Stakėnas. Probabilistic number theory, functions on Farey fractions.

vilius.stakenas@maf.vu.lt,

<http://www.mif.vu.lt/katedros/matinf/asm/vs/vs0>

G. Stepanauskas. Mean values and limit theorems for arithmetic functions.

gediminas.stepanauskas@maf.vu.lt,

http://www.mif.vu.lt/katedros/matinf/asm/ste/ste_a

Publications. Journals with ISI SC Index – 2; International reviewed issues – 2; Lithuanian licensed issues – 5; Other – 1; Submitted – 3.

DOCTORAL THESES

1. **J. Ignatavičiūtė**, Value distribution of the Lerch zeta-function. Discrete version. Scientific adviser prof. **A. Laurinčikas**.
2. A. Pikturna, Modeling the distribution of university finance. Scientific adviser prof. **E Ivanauskas**.

Abbreviations:

<i>LMR</i>	<i>Lietuvos Matematikos Rinkinys</i>
<i>LMJ</i>	<i>Lithuanian Mathematical Journal*</i>
<i>NAMC</i>	<i>Nonlinear Analysis: Modelling and Control, ISSN 1392–5133 (Vilnius)</i>
<i>ProcLMS–2003</i>	Special issue of <i>Lietuvos Matematikos Rinkinys</i> , 2003, 43 : <i>Proceedings of XLIV Conference of Lithuanian Mathematical Society, June 19–20, Vilnius Pedagogical University, 2003.</i>
<i>ProcFPM</i>	<i>Proceedings of Scientific Seminar of Faculty of Physics and Mathematics, Šiauliai University</i>

Articles: Journals with ISI Science Citation Index

1. **R. Baronas**,** **F. Ivanauskas**, and J. Kulys, The influence of the enzyme membrane thickness on the response of amperometric biosensors, *Sensors*, 2003, **3**(7), p. 248–262.
2. **R. Baronas**, **F. Ivanauskas**, J. Kulys, and M. Sapagovas, Modelling of amperometric biosensors with rough surface of the enzyme membrane, *J. Math. Chemistry*, 2003, **34**(3–4), p. 227–242.
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$\alpha + \omega$ *Journal of Mathematics and Informatics: Alpha Plus Omega*, Ed. **V. Stakėnas**, 2003.

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17. **V. Stakėnas**, For 12th-grade pupils, $\alpha + \omega$, **1**, p. 72–73.
18. **E. Stankus**, Team competition of pupils of Samogitia, $\alpha + \omega$, **1**, 2003, p. 8–10.
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1. **V. Čekanavičius**, The triangle function method, *Hamburg university, June 17*.
2. **A. Dubickas**, Integer powers of certain transcendental numbers, *Cardiff University, Wales, UK, March 26*.
3. **A. Dubickas**, On integer powers of certain transcendental numbers, *University of York, UK, April 2*.
4. **A. Dubickas**, How many polynomials an irreducible by Eisenstein? *Frankfurt University, June 10*.
5. **A. Dubickas**, Prime and composite numbers as integer parts of powers, *Frankfurt University, June 18*.
6. **A. Dubickas**, Metric heights of algebraic numbers, *Frankfurt University, June 24*.
7. **R. Krasauskas**, Toric geometry applications to CAGD, *The Computational Algebraic Geometry Seminar, Department of Mathematics, Rice University, Houston, November 17*.
8. **E. Manstavičius**, Digital Mathematical Library: The Lithuanian Perspective (discussion), *Brainstorming on DML, Berlingem, Switzerland, January 31-February 2*.
9. **V. Paulauskas**, On unit roots for multiindexed autoregression models, *University of Lille 1, France, November 5*.

10. **M. Radavičius**, Adaptive nonparametric estimation of distribution density, *University of Umea, Sweden*.
11. **A. Skučaitė**, Educating actuaries in Lithuanian Republic, *Joint Groupe Consultatif/International Actuarial Association education seminar 'Educating Actuaries with a Business Orientation,' Berlin, Germany, November 26–27*.

SCIENTIFIC CONTACTS

Participation in international projects

1. **R. Baronas, F. Ivanauskas**. Framework–5. *Intelligent Signal Processing of Biosensor Arrays Using Pattern Recognition for Characterization of Wastewater: Aiming Towards Alarm Systems* (Intellisens, No. EN A 1 FP5RTD, Contract No. QLK3–2000–01481). 2000 10 01–2003 09 30.
2. **D. Čiukšys, I. Naujikas, S. Ragašis, V. Tumasonis**. International Bank for Reconstruction and Development loan 41350, Social Policy Development Component: Preparation of User Requirements Definition for Applications Software. Contract No. 140 with Ministry of Social Security and Labour. 2003 03–2003 05
3. **F. Ivanauskas**. Project COST No. 529: *Efficient Lighting for the 21st Century*, 2001 03 02–2006 06 07.
4. **F. Ivanauskas**. Instruments and Standart Test Procedures for Laser Beam and Optics Charectirization, Eureka-number EU2359 'Choclab II' 2000–2005.
5. **A. Juozapavičius**. Wireless Information Management (an international network including Aalborg, Jyvaskula, Uppsala, Trondheim, Vilnius, and Vilnius Technological Universities). Financing by NORFA (Nordic Academy of Advanced Studies). 2001 01–2003 12.
6. **A. Juozapavičius**. EU project: *M-buttons: Multilingual Mathematics Context Help*. Cambridge (GB), Helsinki (FI), Kosice Technical (SK), Podlasie (PL) Universities, J. Bolyai Mathematical (HU) and Denmark Mathematics Teachers (DK) Associations. 2001 12–2003 12.
7. **R. Leipus, V. Paulauskas, A. Račkauskas**. Cooperation agreement CNRS–Lithuania *Limit Theorems for Stochastic Processes Constructed by Dependent Random Variables*. 2003.
8. **V. Tumasonis**. Participation in Unicode Consortium for developing the Unicode Standard.

Visits by staff

1. **V. Bagdonavičius**. Invited professor at Université Victor Segalen (Bordeaux II), France. Research work in reliability theory and survival analysis. Lectures on probability theory and mathematical statistics. January 1–July 1.
2. **V. Čekanavičius**. Visiting professor at Hamburg University, Germany. Lecture course *Approximation methods*, June 15–July 17.
3. **V. Čyras**. University of Bergen, Norway. Recurrent data dependencies in wave equation solver. August.
4. **M. Bloznelis**. Bielefeld University, April and November.
5. **A. Dubickas**. Edinburgh University, University of York, and Cardiff University, United Kingdom. Research visit. March 12 –April 4. Grant from London Mathematical Society.
6. **A. Dubickas**. Johan Wolfgang Goethe Universität, Frankfurt am Main, Germany. Research visit. June 2–June 29.
7. **R. Eidukevičius**. Padova University, Italy. Lecture course *Applications of mathematics and statistics with computers* for students of Faculty of Natural Sciences.
8. **B. Grigelionis**. The University of South California, Los Angeles, USA. Lecture ‘On the extreme value theory for stationary diffusions under power normalization.’ May 13–31.
9. **F. Ivanauskas**. ES Framework-5, No. 2795: Ireland, May 8–12; Copenhagen, Denmark, September 25–28.
10. **F. Ivanauskas**. Budapest, Hungary. Project COST-529 MC. November 6–9.
11. **A. Juozapavičius**. Budapest, Hungary. ES project *M-buttons*. January 16–19.
12. **A. Juozapavičius**. San Francisco, USA. Conf. EERC 2003. February 2–March 5.
13. **A. Juozapavičius**. Cambridge, United Kingdom. ES project *M-buttons*. June 25–28.
14. **A. Juozapavičius**. Brussels, Belgium. IST Committee meetings. July 8–10, July 21–24, October 21–23.
15. **A. Juozapavičius**. Helsinki, Finland. *IEEE Accreditation Conference*. September 27–29.
16. **A. Juozapavičius**. Kosice, Slovakia. Project *M-buttons*. October 28–31.
17. **R. Krasauskas**. Rice University, Houston, TX, USA. November 15–22.
18. **R. Leipus**. Florence, Italy. May 24–28.
19. **E. Manstavičius**. Participation at the Brainstorming Meeting on the Digital Mathematics Library at Berlingen (Switzerland), January 31–February 2. Under support of EMS and Zürich ETH.
20. **V. Paulauskas**. Lille 1 University, France, November.
21. **G. Skersys**. Limoges University, France. Cryptography. March 15–June 15.
22. **G. Stepanauskas**. Moscow University, November 25–30.
23. **A. Račkauskas**. Lille 1 University, France, February 3–28.
24. **A. Račkauskas**. Moscow Econometrics Workshop, Moscow, October 8–12.
25. **M. Radavičius**. Umea University, Sweden, February 1–28.

Foreign visitors

1. Prof. Frits Moller Andersen and phd. st. Dorte Grinderslev, Riso, Denmark. *LIT-MOD: a Structural Macro Econometric Model of Lithuania*, November 18.
2. Prof. Yurii Davydov, Lille 1 University, France. June 23–July 6.
3. Prof. Christian S. Jensen, Aalborg University, Denmark. Lecture *A generalized approach to R-tree update*, December.
4. Prof. Vladimir Oleshchuk, Grimstad University, Norway. Lecture *Mobile object modeling in telemedicine*, December.
5. Prof. Anne Philippe, Lille 1 University, France. *Non informative priors in the case of the Gaussian long-memory processes*. September 2–14.
6. Dr. Jörn Steuding, Johan Wolfgang Goethe Universität, Frankfurt am Main, Germany. Lecture at the seminar of number theory: *Short series over simple zeros of the Riemann zeta-function*, October 17.
7. Profs. Charles Suquet, Lille 1 University, France, September 2–14.
8. Prof. Tore Risch, Uppsala University, Sweden. Lecture *Stream DB management for scientific applications*, December.
9. Prof. Jari Veijalainen, Jyväskylä University, Finland. Lecture *Mobile Internet in Japan*, December.
10. Prof. Marie Claude Viano, Lille 1 University, France, September 2–14.
11. Dr. Andreas Weng, Johan Wolfgang Goethe Universität, Frankfurt am Main, Germany. Research visit. September 14–October 5. Lectures at the seminar of number theory: *Dessins d'Enfants and the absolute Galois group I, II*, September 19, 30; *The Belys theorem in dimension two*, October 3.

GRANTS, AWARDS

1. **A. Adamonis, D. Čiukšys, S. Dapkūnas, A. Mitašiūnas, I. Naujikas, S. Ragaišis, R. Tamoševičius, V. Tumasonis.** Lithuanian State Science and Studies Foundation grant B-06/2003 to support the research project *Development of Mature Software Process Implementation Methodology and Tools*.
2. **M. Bloznelis, V. Mackevičius, E. Manstavičius.** Lithuanian Science Award for the joint work *Stochastic, Arithmetical, and Combinatorial Processes; Limit Theorems and Simulation*.
3. **V. Čekanavičius, G. Murauskas.** Award of Lithuanian Education and Science Ministry for the university textbook *Statistics and its Applications*.
4. **A. Dubickas, R. Garunkštis.** Lithuanian State Science and Studies Foundation grant T-11 to support the project *Algebraic Numbers and the Lerch Zeta-function*.
5. **F. Ivanauskas.** Lithuanian State Science and Studies Foundation grant 2879 (VU, KTU). 2002–2004.
6. **F. Ivanauskas.** Lithuanian State Science and Studies Foundation grant C-07/2003 to support the research project *Computer simulation of the behavior of heterogeneous processes and systems (MODELITA)* (VU MIF, VU ChF, VU MTMI, KTU, VGTU, BchI, MII, FI). 2003–2006.
7. **A. Juozapavičius.** Lithuanian State Science and Studies Foundation grant B-03027/B-01/2003 *Transport and Public Information Mobile Solutions* (KTU, VU, VGTU). The scientific advisor R. Plestys (KTU).
8. **R. Krasauskas.** Lithuanian State Science and Studies Foundation grant T-14 to support the research project *Applications of Algebraic Geometrical Methods to Surface Modeling*.
9. **R. Krasauskas.** Travel grant: supplemental support to the National Science Foundation project *Systematic Construction of Single Determinants Representing Sparse Resultants* under the direction of Ronald N. Goldman (Rice University, Houston, USA).
10. **A. Laurinčikas, A. Kačėnas, R. Stančikienė.** Lithuanian State Science and Studies Foundation grant T-8 to support the research project *Value-distribution of zeta-functions*.
11. **E. Manstavičius** and the staff of the Department of Probability Theory and Number Theory. Vilnius University Science Fund grant for the research results.
12. **V. Paulauskas, A. Račkauskas.** Lithuanian State Science and Studies Foundation grant 22705 (A–579) to support writing the textbook *Functional Analysis*. 2002–2003.
13. **V. Paulauskas.** Lithuanian State Science and Studies Foundation grant C-09/2003 to support the project *Mathematical Model of Lithuanian Economy for Forecasting Macroeconomic Processes* (VU MIF, MII, EI). 2003–2006.

APPENDIX

Publications appeared in 1998–2002

Abbreviations:

- LMR* *Lietuvos Matematikos Rinkinys*
LMJ *Lithuanian Mathematical Journal*
NAMC *Nonlinear Analysis: Modelling and Control*, ISSN 1392–5133 (Vilnius)
ProcLMS–98 *Proceedings of XXXIX Conference of Lithuanian Mathematical Society* (a special supplement of *Lietuvos Matematikos Rinkinys*), Technika, Vilnius, 1998.
Vilnius–98 *Probability Theory and Mathematical Statistics: Proceedings of the Seventh Vilnius Conference (1998)*, Eds. **B. Grigelionis et al.**, VSP/TEV, Utrecht/Vilnius, 1999.
ProcLMS–99 *Proceedings of XL Conference of Lithuanian Mathematical Society* (a special supplement of *Lietuvos Matematikos Rinkinys*), Institute of Mathematics and Informatics, Vilnius, 1999.
ProcLMS–2000 Special issue of *Lietuvos Matematikos Rinkinys*, 2000, **40**: *Proceedings of XLI Conference of Lithuanian Mathematical Society, Šiauliai, June 22–23, 2000*.
FDS–2000 *Proceedings of III International Conference “Finite Difference Schemes: Theory and Applications,” September 1–4, 2000, Palanga, Lithuania*, Eds. R. Čiegis, A. Samarskii, and M. Sapagovas, IMI, Vilnius, 2000.
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1. **V. Bagdonavičius** and M. Nikulin, Estimation in generalized proportional hazards model, *CR l'Académie des Sciences de Paris*, 1998, **326**, Serie I, p. 1415–1420.
2. F. Coquet, **V. Mackevičius**, and J. Mémin, Stability in ID of martingales and backward equations under perturbation of filtrations, *Stoch. Proc. Appl.*, 1998, **75**(2), p. 235–248.
3. **V. Čekanavičius**, On signed normal-Poisson approximations, *Prob. Th. Rel. Fields*, 1998, **111**, p. 565–583.

4. **V. Čekanavičius**, Poisson approximations for sequences of random variables, *Statist. Probab. Letters*, 1998, **28**, p. 33–39.
5. **V. Čekanavičius**, Estimates in total variation for convolutions of compound distributions, *J. London Math. Soc.*, 1998, **58**, p. 748–760.
6. **A. Dubickas**, On algebraic numbers close to 1, *Bull. Australian Math. Soc.*, 1998, **58**, p. 423–434.
7. **A. Dubickas** and S. V. Konyagin, On the number of polynomials of bounded measure, *Acta Arithm.*, 1998, **86**(4), p. 325–342.
8. P. Kokoszka and **R. Leipus**, Change-point in the mean of dependent observations, *Stat. & Probab. Letters*, 1998, **40**, p. 385–393.
9. **A. Laurinćikas**, On the Matsumoto zeta-function, *Acta Arithm.*, 1998, **84**(1), p. 1–16.
10. **A. Laurinćikas**, A limit theorem in the theory of finite Abelian groups, *Publicationes Mathematicae Debrecen*, 1998, **52**, Fasc. 3–4, p. 517–533.
11. **E. Manstavičius**, The Berry–Esseen bound in the theory of random permutations, *The Ramanujan J.*, 1998, **2**, p. 185–199.
12. **V. Paulauskas** and S. T. Rachev, Cointegrated processes with infinite variance innovations, *Ann. Appl. Probab.*, 1998, **8**(3), p. 775–792.
13. **V. Skakauskas**, Product solutions and asymptotic behavior of sex-age-dependent populations with random mating and females' pregnancy, *Math. Biosciences*, 1998, **153**, p. 13–40.
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16. **V. Bagdonavičius**, V. Nikulina, and M. Nikulin, Bolshev's method of confidence limit construction, *Questio*, 1998, **21**(3), p. 549–562.
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21. B. Kaulakys and **T. Meškauskas**, Modeling $1/f$ noise, *Phys. Rev. E.*, 1998, **58**(6), p. 7013–7019.

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23. **A. Laurinčikas**, On the Voronoi summation formulae, In: *Voronoi's Impact on Modern Science*. Book I, V. 21. *Proc. Institute of Mathematics of the National Academy of Sciences of Ukraine*. Eds. P. Engel and H. Syta, Institute of Mathematics, Kyiv, 1998, p. 117–136.
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25. **A. Laurinčikas** and P. Prokopovič, Functional independence of the Lerch zeta-function, In: *Proc. Scientific Conf. with Intern. Participation "Informatics and Algorithms '98," September 3–4, 1998, Prešov, Slovakia*, 1998, p. 207–211.
26. **A. Laurinčikas** and P. Prokopovič, Uniform estimates for the second moment of the Riemann zeta-function, In: *Proc. Scientific Conf. with Intern. Participation "Informatics and Algorithms '98," September 3–4, 1998, Prešov–Slovakia*, 1998, p. 212–219 (in Russian).
27. **G. Puriuškis**, On the Dirichlet problems for non-strongly elliptic system, *Diff. Uravneniya*, 1998, **34**(4), p. 570–571.

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28. **R. Baronas**, **F. Ivanauskas**, and J. Kulys, Modelling of a microreactor on heterogeneous surface and an influence of geometry to microreactor operation, *NAMC*, Vilnius, 1998, **3**, p. 19–30.
29. R. Buzelis, A. Dementjev, **F. Ivanauskas**, E. Kosenko, E. Murauskas, and **R. Vaicekauskas**, Application efficiency and quality alternation of short pulses amplified in the Nd: YAG amplifier in the saturation mode, *Lith. Physics J.*, 1998, **38**(4), p. 339–354 (in Russian).
30. R. Buzelis, **R. Vaicekauskas**, A. Dementjev, **F. Ivanauskas**, and M. Radavičius, Laser beam quality parameters measurement using CCD Cameras, *Lith. Physics J.*, 1998, **38**(2), p. 177–183 (in Russian).
31. **V. Čekanavičius** and **P. Vaitkus**, On centred Poisson approximation, *LMR*, 1998, **38**(4), p. 512–529 (in Russian) = *LMJ*, 1998, **38**(4), p. 391–404.
32. **V. Čyras**, Data dependence in nested loops in the structural blanks approach to programming with recurrences, *Informatika* (Vilnius), 1998, **9**(1), p. 21–50.
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