

VILNIAUS UNIVERSITETAS
MATEMATIKOS IR INFORMATIKOS
FAKULTETAS

VILNIUS UNIVERSITY
FACULTY OF MATHEMATICS
AND INFORMATICS

Research
and
Publications
Report
2006

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FACULTY OF MATHEMATICS AND INFORMATICS

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DEPARTMENT OF MATHEMATICAL ANALYSIS*

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Traditionally, the department gives courses in mathematical analysis (calculus) and related subjects. In recent years, the department became more oriented towards applications by offering several courses in actuarial and financial mathematics. The research areas of the department include probability limit theorems in infinite-dimensional spaces, heavy-tailed distributions, time series, econometric models, stochastic analysis, complex-variable function theory.

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**DEPARTMENT OF DIFFERENTIAL EQUATIONS AND
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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.

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K. Pileckas. Navier–Stokes equations.

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Publications. Journals with ISI SC Index – 1; Intern. reviewed journals, books, and ISI proceedings – 2; Lithuanian licensed issues – 3; Other journals and proceedings – 1; Submitted – 7.

**DEPARTMENT OF PROBABILITY THEORY AND
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Professors of the 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 mathematical sciences.

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The main research areas at the department: theoretical and applied mathematical statistics, reliability and survival analysis, stochastic analysis, limit theorems in probability theory and mathematical statistics.

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J. Turkuvienė. Doctoral student.

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

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Publications. Journals with ISI SC Index – 4; Intern. reviewed journals, books, and ISI proceedings – 2; Lithuanian licensed issues – 2; Other journals and proceedings – 0; Submitted – 1.

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Publications. Journals with ISI SC Index – 0; Intern. reviewed journals, books, and ISI proceedings – 2; Lithuanian licensed issues – 3; Other journals and proceedings – 7; Submitted – 0.

DEPARTMENT OF COMPUTER SCIENCE II

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

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- K. Navickis.** Intrinsic normalizations of distributions of flags on grassmannians of affine spaces.
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DEPARTMENT OF SOFTWARE ENGINEERING

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The department supervises the software engineering study program. The research areas of the department include software process, software engineering methods, software quality management, information systems modelling, geographic information systems, applied software systems, modelling of physical processes, document archiving, document configuration, semantics of loop programs operating with recurrences, electronic signature.

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Publications. Journals with ISI SC Index – 4; Intern. reviewed journals, books, and ISI proceedings – 4; Lithuanian licensed issues – 1; Other journals and proceedings – 1; Submitted – 5.

DEPARTMENT OF ECONOMETRIC ANALYSIS

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Research areas of the department include financial econometrics; macroeconometrics; time series analysis, functional data analysis; limit theorems in probability and its applications to statistics and econometrics; bootstrap and other resampling methods in statistics and econometrics.

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Publications. Journals with ISI SC Index – 5; Intern. reviewed journals, books, and
ISI proceedings – 1; Lithuanian licensed issues – 6; Other journals and proceedings
– 0; Submitted – 14.

DEPARTMENT OF MATHEMATICAL COMPUTER SCIENCE

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Head Prof. Mindaugas Bloznelis

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The department was established in 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.

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Publications. Journals with ISI SC Index – 2; Intern. reviewed journals, books, and
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2. **A. Elijo.** Some effects of cluster-sample design in statistical educational surveys. Advisor prof. **V. Čekanavičius.**
3. **K. Gadeikis.** Estimation of a change-point in a tail index. Advisor prof. **V. Paulauskas.**
4. **R. Macaitienė.** Discrete limit theorems for general Dirichlet series. Advisor prof. **A. Laurinčikas.**
5. **D. Zuokas.** Modeling and testing epidemic change. Advisor prof. **A. Račkauskas.**

PUBLICATIONS

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>ProcFPM</i>	<i>Proceedings of Scientific Šiauliai Mathematical Seminar</i>

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7. **R. Baronas, F. Ivanauskas**, Computational modeling of membrane biosensors acting in stirred and non-stirred solutions, *European Conf. Computat. Fluid Dynamics, Abstracts, Egmond aan Zee, 2006*, p. 286.
8. **R. Baronas, F. Ivanauskas**, Computational modeling of plate-gap biosensors with porous inert membrane, *XIX Nordic Sem. Computat. Mechanics, October 20–21, 2006, Lund, Sweden.*
9. **R. Baronas, E. Gaidamuskaitė**, Finite-difference method for modeling of biosensor, *Informacinės technologijos, Proceedings, 2, Kaunas, Technologija, 2006*, 527–531 (in Lithuanian).

10. **M. Bloznelis**, Bootstrap approximation to the distribution function of a finite population U -statistic, *Frankfurt Stochastik – Tage 2006. VII German Open Conf. Probab. Stat., Goethe Universität Frankfurt am Main, March 14–17, 2006. Abstracts and List of Participants*, 2006, 71–72.
11. **M. Bloznelis**, Bootstrap approximation to the distribution function of a finite population U -statistic, *Vilnius–2006*, 2006, p. 108.
12. **V. Čekanavičius**, Poisson-type approximations to the Markov binomial distribution, *Vilnius–2006*, 2006, p. 117.
13. E. Dabulskytė, **R. Kudžma**, I. Varanytė, SOLO taxonomy and concept maps in teaching mathematics, Information Technologies at School, *Intern. Conf. Informatics at Secondary Schools: Evolution and PerspectivesĖ, November 7–11 November, Vilnius, Lithuania*, 2006.
14. **V. Dagienė**, J. Blonskis, Evolution of informatics maturity exams and challenge for learning programming, *Informatics Education–The Bridge between Using and Understanding Computers, Intern. Conf. Informatics at Secondary Schools: Evolution and PerspectivesĖ, November 7–11, Vilnius, Lithuania*, 2006.
15. **P. Drungilas**, On a difference of two Mahler measures, *Analytical and Combinatorial Methods in Number Theory and Geometry, Intern. Conf. dedic. to the memory of N.M. Korobov, May 25–31, 2006, Moscow, Russia*, Abstracts.
<http://www.iam.khv.ru/intas/conferenc.htm>
16. **A. Dubickas**, On the fractional parts of powers of $3/2$, *VI Czech–Polish Conf. Number Th., June 13–16, 2006, Bedlewo, Poland*.
17. **A. Dubickas**, The Thue–Morse sequence and the distribution of powers of a rational number modulo 1, *Analytical and Combinatorial Methods in Number Theory and Geometry, Intern. Conf. dedic. to the memory of N.M. Korobov, May 25–31, 2006, Moscow, Russia*, Abstracts, <http://www.iam.khv.ru/intas/conferenc.htm>.
18. **A. Dubickas**, On the powers of $3/2$, *West Coast Number Th. Conf., December 17–21, 2006, Ensenada, Baja California, Mexico*.
19. **A. Dubickas**, The set of Mahler measures of integer polynomials, *Conf. Number Th. Polynomials, April 3–7, 2006, Bristol, UK*.
20. **A. Dubickas**, The Thue–Morse sequence and Mahler’s problem, *Palanga–2006*.
21. **R. Eidukevičius**, D. Characiejus, R. Janavičius, Stochastic cell cycle model and its fitting to flow cytometry data, *Vilnius–2006*, p. 128.
22. **R. Eidukevičius**, O. Rudzevičienė, I. Narkevičiūtė, Fecal bifidobacterium and lactobacillus in children with atopic dermatitis and different lactose absorption, *XXV Congr. European Acad. Allergology Clinical Immunology, Vienna*, Abstracts, 2006, p. 338.
23. V. Garbaliuskienė, J. Genys, **R. Ivanauskaitė**, A limit theorem for the argument of zeta-functions of certain cusp forms, *Vilnius–2006*, 2006, p. 143.
24. **R. Garunkštis**, On the zeros of the Hurwitz zeta-function, *Conf. Number Th. Random Matrix Th., June 5–8, 2006, Univ. of Rochester, Rochester, NY, USA*.
25. **R. Garunkštis**, Values of the Selberg zeta-function, *Palanga–2006*.
26. **R. Garunkštis**, On the Selberg zeta-function, *West Coast Number Th. Conf., December 17–21, 2006, Ensenada, Baja California, Mexico*.

27. **R. Ivanauskaitė**, Value distribution of zeta-functions of certain cusp forms, *Palanga–2006*.
28. D. Hamadouche, **A. Račkauskas**, Ch. Suquet, Some limit theorems in Holder spaces with application to empirical and quantile processes, *Vilnius–2006*, 2006, p. 155.
29. **A. Javtokas**, On the bicomplex Hurwitz zeta-function, *Palanga–2006*.
30. **A. Javtokas**, R. Kačinskaitė, D. Šiaučiūnas, On discrete universality of the periodic zeta-function, *Vilnius–2006*, 2006, 169–170.
31. **A. Juozapavičius**, Special Interest Group “Baltic Sea Eco-System Modelling” in BalticGRID, *US/EU-Baltic Intern. Symp., May 23–25, 2006, Klaipėda, Lithuania*.
32. **A. Juozapavičius**, D. Piatov, Algorithms for automated oil spill detection at sea, *US/EU–Baltic Intern. Symp., May 23–25, 2006, Klaipėda, Lithuania*.
33. **J. Karaliūnaitė**, Limit theorems for the periodic zeta-function, *Palanga–2006*.
34. **K. Karčiauskas**, Guided jet subdivision, *VI Intern. Conf. Curves and Surfaces, July 29–July 5, 2006, Avignon, France*.
35. **K. Karčiauskas**, Curvature continuous guided jet subdivision, *Workshop on Industry Challenges in Geometric Modeling and CAD, March 9–10, 2006, Darmstadt, Germany*.
36. **R. Kašuba**, About the so-called democratic problems proposed at international mathematical olympiads, *VII Intern. Conf. Teaching Mathematics: Retrospective and Perspectives, Tartu University, May 12–13, Tartu, Estonia, 2006*.
37. **R. Kašuba**, Why one is possible and the other isn't despite?, *Conf. Mathematics and Mathematics Education–2006, Kaunas Univ. of Technology, June 20–21, Kaunas, Lithuania, 2006*.
38. **R. Krasauskas**, Surfaces with rational offsets and their blending applications, *Conf. Algebraic Geometry and Geometric Modeling, September 4–7, 2006, Barcelona, 2006, 22–24*.
39. B. Kryžienė, **G. Misevičius**, Limit theorems for endomorphisms on n -dimensional torus, *Vilnius–2006*.
40. **R. Kudžma**, Semiotic square in mathematical texts, *VII Intern. Conf. Teaching Mathematics: Retrospective and Perspectives, Tartu University, May 12–13, Tartu, Estonia, 2006*.
41. **A. Laurinčikas**, J. Steuding, On fractional power moments of zeta-functions associated with certain cusp forms, *Vilnius–2006*, 2006, p. 203.
42. **A. Laurinčikas**, The joint universality of periodic Hurwitz zeta-functions, *Analytic Methods of Analysis and Differential Equations (AMADE) September 13–19, 2006, Minsk, Belarus, Abstracts, p. 75*.
43. **A. Laurinčikas**, Discrete limit theorems for the Mellin transform of the fourth power of the Riemann zeta-function, *Tagung über Elementare und analytische Zahlentheorie (ELAZ 2006), 31 July 2006–4 August 2006, Ulm, Abstracts, p. 14*.
44. **A. Laurinčikas**, On one application of the theory of processes in analytic number theory, *Prague Stochastics 2006, Abstracts, Prague, August 21–25, 2006, p. 60*.

45. **A. Laurinćikas**, Universality theorems for some zeta-functions, *Analytical and Combinatorial Methods in Number Theory and Geometry, Intern. Conf. dedic. to the memory of N.M. Korobov, May 25–31, 2006, Moscow, Russia*, Abstracts.
<http://www.iam.khv.ru/intas/conferenc.htm>
46. **A. Laurinćikas**, Limit theorems for the Mellin transform of the square of the Riemann zeta-function, *Conf. Zeta Functions, September 18–22, 2006, Moscow, Russia*.
47. **A. Laurinćikas**, Limit theorems and universality for Dirichlet series with periodic coefficients, *Conf. Number Th. Random Matrix Th., June 5–8, 2006, Univ. of Rochester, Rochester, NY, USA*.
48. **A. Laurinćikas**, K. Matsumoto, Joint value distribution theorems on Lerch zeta-functions, *Palanga–2006*.
49. **R. Leipus**, Recent advances in financial volatility modeling with emphasis on long range dependence, *Vilnius–2006*, 2006, p. 270.
50. **R. Macaitienė**, Discrete limit theorems for general Dirichlet series, *Palanga–2006*.
51. **R. Macaitienė**, Discrete value distribution of general Dirichlet series, *Vilnius–2006*, 2006, p. 219.
52. **V. Mackevičius**, Weak split-step approximations of (a, b) -invariant diffusions, *Vilnius–2006*, 2006, p. 222.
53. **A. Maćiulis, J. Šiaulyš**, The bounds for the local distance between arithmetical distributions, *Palanga–2006*.
54. **E. Manstavičius**, Value distribution of additive functions on permutations, *Vilnius–2006*, 2006, p. 227.
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56. **E. Manstavičius**, Conditional probabilities in combinatorics. The cost of dependence, *Prague Stochastics 2006, Book of Abstracts, Prague, August 21–25, 2006*, p. 63.
57. **E. Manstavičius**, Functions on random permutations, *Workshop on Probabilistic Methods in Combinatorics, July 20–22, 2006, Graz-Maria Trost, Austria*.
58. **M. Manstavičius**, Some properties of graphs of Levy processes, *Vilnius–2006*, 2006.
59. **G. Misevičius**, Central limit theorem of the Fortet–Kac type in the case of algebraic numbers, *Palanga–2006*.
60. **J. Norkūnienė**, Strassen law of iterated logarithm for combinatorial assemblies, *Vilnius–2006*, 2006, p. 249.
61. **V. Paulauskas**, On some problems connected with spatial autoregression, *Vilnius–2006*, 2006, p. 258.
62. **V. Paulauskas**, V. Statulevičius—a teacher, scientist, and organizer—a man of great talent, *Vilnius–2006*, 2006, p. 8.
63. **V. Paulauskas**, Alexander Nagaev works on stable and heavy-tailed distributions, *XXVI European Meeting of Statisticians, Toruń, July 24–28, 2006, Toruń*.
64. **V. Paulauskas** On two problems of spatial autoregression, *XXVI European Meeting of Statisticians, Toruń, July 24–28, 2006, Toruń*.

65. **K. Pileckas**, Time-dependent Poiseuille flow and Leray's problem for Navier–Stokes system in a perturbed pipe, *Intern. Conf. on Navier–Stokes equations and their applications, January 6–10, 2006, Kyoto, Japan*.
66. **T. Plankis**, Divisibility properties of a recurrent sequence, *Palanga–2006*.
67. **A. Račkauskas**, Ch. Suquet, Estimating changed segment in a sample, *Vilnius–2006, 2006*, p. 270.
68. **V. Skakauskas, Š. Repšys**, Modeling of the age-sex-structured population dynamics with maternal care, *XI International Conference “Mathematical Modeling and Analysis,” May 31–June 3, 2006, Jurmala, Latvia, Abstracts, 2006*, p. 55.
69. **V. Skakauskas**, A pair-formation model with a discrete set of offsprings and child care, *Marrakesh World Conf. Diff. Equations Appl., Marrakesh, 2006*, p. 29.
70. **A. Skučaitė**, On calculation of surplus value using stochastic modeling, *XXVIII Intern. Congr. Actuaries, May 28–June 2, 2006, Paris, France*.
71. **V. Stakėnas**, Some inequalities for number-theoretic densities, *Vilnius–2006, 2006*, p. 298.
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73. **E. Stankus**, On the problems of teaching mathematics to philosophy students, *VII Intern. Conf./ Teaching Mathematics: Retrospective and Perspectives, Tartu Univ., May 12–13, Tartu, Estonia, 2006*.
74. **E. Stankus**, Challenging mathematics, *Sem. Science on Stage, Vilnius Teacher Prof. Development Center, June 12–13, Vilnius, 2006*.
75. **E. Stankus**, Paradoxes in the probability theory, *Pasvalys Sem. Math. Teachers, November 24, 2006*.
76. **E. Stankus**, Probability theory problems, *Alytus Reg. Conf. Math. Teachers, August 25, 2006*.
77. **E. Stankus**, Development of studies programs at the Faculty of Mathematics and Informatics of Vilnius University, *Alytus Reg. Conf. Math. Teachers, December 2, 2006*.
78. **G. Stepanauskas**, On the mean values of the product of shifted multiplicative functions, *Vilnius–2006, 2006*, p. 300.
79. **G. Stepanauskas, J. Šiaulys**, The Poisson law for the sum of additive functions, *Palanga–2006*.
80. **J. Šiaulys**, The factorial moment method in probabilistic number theory, *Vilnius–2006, 2006*, p. 60.
81. **J. Turkuvienė, A. Bikelis**, Probability distributions of random samples from finite populations of random variables, *Vilnius–2006, 2006*, p. 12.
82. **S. Zamarys**, On rational moments of Dirichlet L -functions. *Vilnius–2006, 2006*, 328–329.
83. **V. Zemlys**, Functional central limit theorem for multi-indexed Hilbert-valued summation processes, *Vilnius–2006, 2006*, p. 330.

Books, textbooks, lecture notes (in Lithuanian)

1. O. Aleknavičienė, L. Grumadienė, A. Gurskas, P. Skirmantas, M. Strockis, **V. Tumašonis**, Palemonas, Computer Font for Lithuanian Philology, *Tautinių bendrijų namai*, Vilnius, 2005, 303 p.
2. **A. Apynis**, Game Theory, p. 120, submitted.
3. **G. Bareikis**, Dynamical Systems. I (textbook), Vilnius, 2006, 107 p.
4. **V. Čyras**, Artificial Intelligence, 2006, 86 p.
<http://www.mif.vu.lt/katedros/se/veikla/konspektai-DI-Cyras-2006-01-10.pdf>
5. **V. Čyras**, Knowledge Representation. 2006, 59 p.
<http://www.mif.vu.lt/katedros/se/veikla/konspektas-ziniu-vaizdavimas.doc>
6. **H. Jasiūnas**, **V. Verikaitė**, M. Žilinskienė, Doctor Gerardas Žilinskas: a survey of the life and activity, *Vilnius University Press*, 2006, 252 p.
7. **R. Kašuba**, What to do when you do not know what to do?, *Macibu gramata*, Riga, 2006, 129 p.
8. **R. Kašuba**, How to solve when you do not know how?, *TEV*, Vilnius, 2006, 147 p.
9. **E. Misevičius**, Calculus Problem Book, Part I. Vilnius University Press.
10. **J. Šiaulys**, Actuarial Mathematics.
<http://www.mif.vu.lt/katedros/ttsk/bylos/siau/files/AKTMA.pdf>
11. **S. Zubė**, Analytic geometry, 2006, 118 p.
<http://www.mif.vu.lt/~zube/paskaitos/paskaitos.pdf>

Other publications (in Lithuanian)

1. **A. Apynis**, Sets. Application Problems, In: *For a Young Mathematician 7, Problems and Solutions of Lithuanian School of Young Mathematicians 2004–2006*, *Danielius Publishing House*, Vilnius, 2006, p. 59–64, p. 105–110.
2. **A. Apynis** and **E. Stankus**, Induction principle, In: *For a Young Mathematician 7, Problems and Solutions of Lithuanian School of Young Mathematicians 2004–2006*, *Danielius Publishing House*, Vilnius, 2006, pp. 29–35, 90–96.
3. **A. Apynis**, M. Stričkienė, The qualitative analysis of State exam 2006 in mathematics, *The Ministry of Education and Science National Exam Centre*, 2006, p. 20.
4. **M. Bloznelis**, **V. Čekanavičius**, **V. Paulauskas**, Contribution to limit theorems by Lithuanian mathematicians, In.: *Mathematics in Lithuania. Period after 1945*, Vilnius, 2006, 190–210.
5. **F. Ivanauskas**, M. Sapagovas, Numerical mathematics, In.: *Mathematics in Lithuania. Period after 1945*, Vilnius, 2006, 284–296.
6. **H. Jasiūnas**, Councils of faculties of Vilnius University in which mathematicians in 1948–1990 defended their theses, In.: *Mathematics in Lithuania. Period after 1945*, Vilnius, 2006, 343–348.

7. **H. Jasiūnas**, Salient personality, In: *Daktaras Gerardas Žilinskas: gyvenimo ir veiklos apžvalga (Doctor Gerardas Žilinskas: a survey of the life and activity)*, Vilnius University Press, 2006, p. 193–202.
8. **R. Kašuba**, Even Leo Tolstoi loved funny problems, *Kompiuterija*, 2006, **1**, p. 49.
9. **R. Kašuba**, Importance of knowing how to start, *Kompiuterija*, 2006, **2**, p. 49.
10. **R. Kašuba**, The wish to know is unbounded, *Kompiuterija*, 2006, **3**, 48–49.
11. **R. Kašuba**, Concerning humor in problem life, *Kompiuterija*, 2006, **4**, p. 48.
12. **R. Kašuba**, Mathematics and poetry, *Kompiuterija*, 2006, **5**, 48–49.
13. **R. Kašuba**, To wade or survive?, *Kompiuterija*, 2006, **8**, p. 45.
14. **R. Kašuba**, The differences of similar things, *Kompiuterija*, 2006, **10**, p. 46.
15. **R. Kašuba**, One problem is following another, *Kompiuterija*, 2006, **11**, p. 46.
16. **J. Kubilius**, Remember Gerardas Žilinskas, *Daktaras Gerardas Žilinskas: gyvenimo ir veiklos apžvalga (Doctor Gerardas Žilinskas: a survey of the life and activity)*, Vilnius University Press, 2006, 9–22.
17. **J. Kubilius**, A great mathematician and enlightened person, In: *Daktaras Gerardas Žilinskas: gyvenimo ir veiklos apžvalga (Doctor Gerardas Žilinskas: a survey of the life and activity)* Vilnius University Press, 2006, p. 184–189.
18. **J. Kubilius**, How did mathematics appear in Academy of Science, In.: *Mathematics in Lithuania. Period after 1945*, Vilnius, 2006, 2006, 9–23.
19. **J. Kubilius**, The first year at the university, *Šiaurės Atėnai (Northen Athens)*, 2006, **21**(799), pp. 3, 10.
20. **A. Laurinčikas**, Analytic number theory, In.: *Mathematics in Lithuania. Period after 1945*, Vilnius, 2006, 2006, 45–71.
21. **A. Laurinčikas**, Algebraic number theory, In.: *Mathematics in Lithuania. Period after 1945*, Vilnius, 2006, 72–80.
22. **A. Laurinčikas**, Metric number theory, In.: *Mathematics in Lithuania. Period after 1945*, Vilnius, 2006, 2006, 81–86.
23. **E. Manstavičius**, Probabilistic number theory, In.: *Mathematics in Lithuania. Period after 1945*, Vilnius, 2006, 87–112.
24. **R. Leipus, A. Račkauskas**, Mathematical statistics in Lithuania, In.: *Mathematics in Lithuania. Period after 1945*, Vilnius, 2006, 243–265.
25. **E. Stankus**, Divisibility of numbers and criterions for divisibility, In: *For a Young Mathematician 7, Problems and Solutions of Lithuanian School of Young Mathematicians 2004–2006*, Danielius Publishing House, Vilnius, 2006, pp. 8–16, 78–82.
26. **D. Sūdžiūtė**, Operations research, In.: *Mathematics in Lithuania. Period after 1945*, Vilnius, 2006, 266–283.

Other lectures and reports

1. **D. Celov**, Aggregation, disaggregation problems and long memory, *Mathematisches Forschungsinstitut Oberwolfach, Germany, November 24; Université de Nantes, France, December 7*.
2. **V. Čekanavičius**, On smoothing properties of compound Poisson distribution, *Indian Institute of Technology, Madras, November 20*.
3. **R. Leipus**, Recent advances in ARCH modeling, *Stockholm School of Economics, May 4*.
4. **M. Radavičius**, A model for noninformative genetic sequences, *Ume University, Švedija, April 14–30*.
5. **A. Račkauskas**, Limit theorems in Hölder topologies, *Université de Lille, France*.
6. **A. Račkauskas**, New tests of heteroskedasticity in linear regression models, *Tilburg University, Netherlands, September 20*.

SCIENTIFIC CONTACTS

Participation in international projects

1. **R. Baronas, S. Dapkūnas, V. Dičiūnas, K. Lapin, A. Mitašiūnas, S. Norgėla, S. Ragaišis, G. Skersys, V. Tumasonis, V. Undzėnas, R. Vaicekauskas**. EC Structural Funds – EFDF financed project *Establishment of Master Study Programme in Software Engineering*. 2005–2008.
2. **V. Čyras**. EC Structural Funds Project No. BPD2004-ESF-2.5.0-03-05/027 *Development of doctoral studies in informatics and mathematics (InMaDra)*, 2006–2008. Partners: Kaunas University of Technology and Institute of Mathematics and Informatics. (Project is financed by the structural aid of the European Communities to Lithuania).
3. **F. Ivanauskas**. Project COST No. 529: *Efficient Lighting for the 21st Century*. 2001 03 02–2006 06 07.
4. **A. Juozapavičius**. Activity leader. BalticGRID (EC, FPG, Contract No. 026715). 2005–2008.
5. **R. Leipus, A. Račkauskas**. NATO Programme for Security through Science NATO grant PST. EAP. CLG 980599 *Detecting changes in time series models*, University of Cologne, Germany (USA, Czechia, Germany, Lithuania).
6. **M. Manstavičius**. Project *InMaDra*. Financial support by the ESF and Lithuania according to the Single Programming Document of Lithuania priority 2 “Human Resource Development” Measure 2.5 “Ensuring that sufficient numbers of highly qualified specialists in the R& D sector and energy sectors are trained in order to stem the adverse impact of an ageing workforce in these sectors in particular.”
7. **V. Paulauskas, M. C. Viano** (France). Bilateral Lithuanian-France research program *Gilibert*, project *Random processes and their applications to statistics and econometrics* (Vilnius and Lille Universities).

8. **A. Skučaitė**. Short-term expert (actuarial lecturer) in the project *Technical assistance to the reform and modernization of the insurance sector in Bosnia*: course *Health Insurance and Other Living Benefits* (1 week, 20 hours) for actuaries of Bosnia and Herzegovina, April 24–28, 2006.
9. **E. Stankus**. Project *Science on Stage*. Member of National Steering Committee. (<http://www.pprc.lt/ScienceOnStage/en/nk.asp>).
10. **E. Stankus**. The international commission on mathematical instruction (ICMI) representative. (<http://www.mathunion.org/ICMI>).
11. **A. Svirskas**. An external observer of W3C Web Services Choreography Working Group (<http://www.w3.org/2002/ws/chor/>) and liaison for the EU FP6 TrustCoM (<http://www.eu-trustcom.com/>) project.
12. **A. Svirskas**. Collaboration with W3C UK and Ireland Regional Office (<http://www.w3c.rl.ac.uk/>) and organizing visits of W3C UK key staff to the events held in Lithuania.
13. **A. Svirskas**. Consultant for the Scientific Coordination team (Kingston University, London) in an EU FP6 STREP project *Collaborative Process Automation Support using Service Level Agreements and Intelligent dynamic Agents in SME clusters* (codename PANDA). 2005–2008.
14. **V. Tumasonis**. Participation in Unicode Consortium for developing the Unicode Standard.

Visits by staff

1. **L. Bukauskas**. Zurich, Switzerland. October 11.
2. **M. Bloznelis**. Frankfurt am Main University, Germany. March 13–18.
3. **M. Bloznelis**. Vienna University, Austria. Guest professor. Lectures on Stochastic processes. May 1–23.
4. **M. Bloznelis**. A. Mickiewicz University in Poznan, Poland. October 1–November 30.
5. **D. Celov**. Obervolfach. Seminar Dependence and Tail Modeling with Applications to Finance, Insurance, Teletraffic, and Climate. November 19–25.
6. **D. Celov**. Université de Nantes, France. Research work. November 26–December 9.
7. **V. Čekanavičius**. Bombay (Mumbai), India. Visiting professor (invited by prof. P. Vellaisamy). November 10–December 2.
8. **S. Dapkūnas**. Berlin TU, Concepts of Software Engineering master study programme. December 6–12.
9. **V. Dičiūnas**. Beihang University, China. Conference MACIS 2006. July 23–27.
10. **R. Eidukevičius**. Padova University, Italy. A course on Statistics with Computer for students of the Faculty of Natural Sciences.
11. **F. Ivanauskas**. Holland. Management Committee and working group meeting of COST -529. March 30–April 2.
12. **A. Juozapavičius**. Bolzano University, Italy. International Seminar. January 7–13.

13. **A. Juozapavičius**. Geneva, Switzerland. Intern. Conf. EGEE User Forum. March 1–4, September 24–30.
14. **A. Juozapavičius**. Amsterdam, Holland. Workshop North European Grid Meeting. September 4–6.
15. **A. Juozapavičius**. Pizza, Italy. International Seminar and Workshop on Interactions of the European with International Grid Communities. October 10–13.
16. **A. Juozapavičius**. Helsinki, Finland. Conference IST. November 20–22.
17. **M. Kazakevičiūtė**. Tallinn, Estonia. International School for Doctoral and Postdoctoral students. July 18–26.
18. **R. Krasauskas**. Vienna, Austria. Modeling with PN-surfaces. Talk at the seminar. May 22–28.
19. **R. Krasauskas**. Oslo, Norway. December 13–15.
20. **R. Lapinskas**. Tilburg University, Netherlands. A visit to discuss a scientific cooperation. November 26–28.
21. **R. Leipus, A. Račkauskas**. Cologne University, Germany. Within NATO project. April 23–27.
22. **R. Leipus**. Université de Nantes, France. Visiting professor, research work. March 1–31.
23. **R. Leipus**. Nantes University, France. Within Gilibert project. November 26–December 2.
24. **R. Leipus**. Stockholm School of Economics, Sweden. Research work, seminar talk. May 4–6.
25. **R. Macaitienė**. University of Rochester, Rochester, NY, USA. School on Number Theory and Random Matrix Theory. May 30–June 3.
26. **M. Manstavičius**. Postdoctoral Fellow at the University of Connecticut, USA. January–June 2006. Research areas: Levy processes, p -variation, Hausdorff–Besicovich dimension of graphs; courses of Applied Linear Algebra and Differential Equations.
27. **A. Mitašiūnas**. Joensuu University, Finland. Conference EuroSPI'2006–European Systems & Software Process Improvement and Innovation. October 10–15.
28. **S. Norgėla**. II Universities Paris VII and Paris XI, France. Research visit. October 9–15.
29. **K. Pileckas**. Poland, Warsaw. Lecture by the Socrates/Erasmus program. May 2–9.
30. **A. Račkauskas**. Tilburg University, Netherlands. Socrates/Erasmus preparatory visit. September 18–21.
31. **A. Račkauskas**, MJuodis. Lille University, France. Within Gilibert project. November 27–December 4.
32. **A. Račkauskas**. Lille University, France. Visiting professor. March 1–31.
33. **A. Skučaitė**. Adnan Menderes University in Aydin, Turkey. Course on Insurance as Risk Management Tool in Tourism and Leisure Industry for lecturers and students. December 8–13.
34. **G. Stepanauskas**. Brussels, Belgium. IST Committee meetings. February 21–25, June 13–16, July 11–14.

35. **G. Stepanauskas.** Vienna, Austria. IST Committee meetings. March 20–24.
36. **G. Stepanauskas.** Helsinki, Finland. Conference IST. Nowember 20–22.
37. **G. Stepanauskas.** Helsinki, Finland. IST Committee meetings. Nowember 20–24.
38. **D. Surgailis.** Universite de Lille, France. Time series analysis. October. Université Sorbonne, Paris, France. Statistics of long memory processes. April.
39. **V. Zacharovas.** Academia Sinica, Taipei, Taiwan, January 1–December 31.

Foreign visitors

40. Prof. Yuri Davydov, Lille 1 University, France, June 23–July 5.
41. Prof. Wilfried Grossmann, Viena University, Austrija. Statistical methods and official statistics. February 26–28.
42. Prof. Jacek Jakubovsky, April 3–11.
43. Prof. Gunnar Kulldorff, Umeå University, Sweden. May 4–5.
44. Prof. Eduard Liubimski, Moscow State University. 2 weekly cycles of consultations for ESF project. Establishment of Master Study Programme in Software Engineering. July 17–21, November 6–13.
45. Prof. Bero Roos, Hamburg University, Dresden university. June 25–30.
46. Prof. Charles Suquet, Lille 1 University, France. June 25–30.
47. Prof. Hans Schumacher, Tilburg University, Olandija. December 17–20.
48. Prof. Timo Terasvirta, Stockholm School of Economics. Modeling conditional and unconditional heteroskedasticity with smoothly time-varying structure. September 11.

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13. **A. Svirskas** is maintaining research collaboration with W3C UK and Ireland Regional Office (<http://www.w3c.rl.ac.uk/>), organizing visits of W3C UK key staff to the events held in Lithuania.
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15. **V. Tumasonis**. Participation in Unicode Consortium for developing the Unicode Standard.

APPENDIX

Publications appeared in 2001–2005

Abbreviations:

- LMR* *Lietuvos Matematikos Rinkinys*
LMJ *Lithuanian Mathematical Journal*
NAMC *Nonlinear Analysis: Modelling and Control*, ISSN 1392–5133 (Vilnius)
ProcLMS–2000 Special issue of *Lietuvos Matematikos Rinkinys*, 2000, **40**: *Proceedings of XLI Conference of Lithuanian Mathematical Society, Šiauliai, June 22–23, 2000*.
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