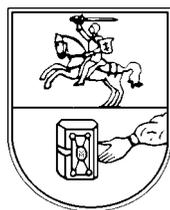


VILNIAUS UNIVERSITETAS

MATEMATIKOS IR INFORMATIKOS

FAKULTETAS



VILNIUS UNIVERSITY

FACULTY OF MATHEMATICS

AND INFORMATICS

Research
and
Publications
Report

2003

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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.

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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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**DEPARTMENT OF PROBABILITY THEORY AND
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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.

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

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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, 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.

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

DEPARTMENT OF SOFTWARE ENGINEERING

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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.

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

DEPARTMENT OF ECONOMETRIC ANALYSIS

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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.

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

DEPARTMENT OF MATHEMATICAL COMPUTER SCIENCE

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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.

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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**.

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>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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4. **M. Bloznelis**, An Egeworth expansion for Studentized finite population statistics, *Acta Appl. Mathem.*, 2003, **78**, p. 51–60.
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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*.
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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.
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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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