

## CURRICULUM VITAE

<b>1. Personal information</b>				
<b>Name, Surname</b>		Igoris Belovas		
<b>Date of birth (years)</b>		1975		
<b>2. Education</b>				
Institution		Education degree	Year	
Vilnius University		BSc	1997	
Vilnius University		MSc	1999	
Institute of Mathematics and Informatics, Vilnius		PhD	2004	
<b>3. Academic (scientific) titles</b>				
Title		Institution	Year	
Associate professor		Vilnius Gediminas Technical University	2010	
<b>4. Scientific field</b>		Mathematics		
<b>5. Fields of research interests</b>		Mathematical modeling, number theory, combinatorial analysis		
<b>6. Work experience</b>				
Work place		Occupation or position held	Year	
Vilnius University Institute of Mathematics and Informatics		Researcher	1998-2013	
Vilnius Gediminas Technical University		Associate professor	2004-2013	
<b>7. The main subjects or courses</b> ( <i>underline subjects in technomathematics programme</i> )		<u>Advanced calculus, Financial engineering and modeling, Applied optimization methods, Global optimization methods, Ordinary differential equations, Basics of mathematical modeling, Numerical methods, Mathematics 1, Mathematics 2, Mathematics 3, Modern cryptography algorithms, Applied mathematics, Optimization methods, Modeling and numerical analysis, Probability theory and mathematical statistics, Calculus and linear algebra, Mathematical statistics and statistical analysis</u>		
<b>8. Foreign language level</b> ( <i>self-evaluation</i> )				
Native language – Lithuanian				
Languages		Speaking	Writing	Understanding
English		C1	C1	C1
Russian		C2	C2	C2

## 9. The most significant scientific, methodological works within the last 5 years

(no more than 5 works)

Scientific works:

1. A. Kabašinskas, S. Rachev, L. Sakalauskas, W. Sun, I. Belovas, a-Stable paradigm in financial markets // Journal of Computational Analysis and Applications, ISSN 1521-1398, 11 (3), 2009, p.p. 642-688 [ISI Web of Science]
2. A. Kabašinskas, S.T. Rachev, L. Sakalauskas, W. Sun, I. Belovas, Stable mixture model with dependent states for financial return series exhibiting short histories and periods of strong passivity, Journal of Computational Analysis and Applications, ISSN 1521-1398, vol. 12, N1-B, p.268-292, 2010. [ISI Web of Science]
3. A. Kabasinskas, L. Sakalauskas, E. Sun, I. Belovas, Mixed-Stable Models for Analyzing High-Frequency Financial Data, Journal of Computational Analysis and Applications, ISSN 1521-1398 (print version), ISSN 1572-9206 (electronic version), vol.14., no. 7, 2012, p.p. 1210-1226 [ISI WEB of Science, OCLC; Zentralblatt MATH; MatSciNet; Scopus; EBSCO]

Methodological works:

1. I. Belovas [et. al.]. Specialieji matematinės analizės skyriai, Technika, 2010. [Advanced calculus, textbook]

## 10. Additional information (membership in organizations, visits abroad, additional competences, etc.)

Memberships:

Lithuanian Mathematical Society

Scientific visits abroad (within the last 5 years):

2010: CINECA (Italy). Projects [HPC-Europa2] „Parallel computing in estimation of parameters of alpha-stable distribution“ and „Limit theorems for the Riemann zeta-function and Dirichlet L-functions: computer simulation“;

2010: Karlsruhe Institute of Technology (Germany). Project [DAAD] „Mixed-stable models for analyzing high-frequency financial data“.

2012: CINECA (Italy). Projects [HPC-Europa2] „Parallel algorithms for the calculations of zeta-functions“ and „The mixed-stable modeling of high-frequency financial data: parallel computing approach“