Ordinarily, cites used in titles or figure captions also appear in the table of contents and list of figures. If you then run \texttt{bibtex} using the \texttt{unsrt} (unsorted) style, they get numbered starting from 1, not the number they should have in the main text.

A good option is to avoid cites in titles, and to specify optional caption text without cites:

\begin{verbatim}
\caption [Picture of a bird.]{Picture of a bird \cite{audobon}.}
\end{verbatim}

If you must use moving cites, you could manage them by deleting TOC and LOF files, then running \texttt{latex} once, then \texttt{bibtex}. However, the following definition fixes the problem so you don’t need to worry about that.

\textit{NOTE:} This definition works for the ordinary \LaTeX\ definitions for \texttt{cite} and others (\texttt{\addtocontents}, \texttt{\label}) but it may well fail when used with various packages for citations or cross references.

It works by locally setting \texttt{@fileswfalse}, which is something like \texttt{nofiles}, but \texttt{@fileswfalse} does not affect \texttt{\label} or \texttt{\addtocontents}. \texttt{nofiles} does most of its work by redefining \texttt{\protected@write}, and neither \texttt{\addtocontents} nor \texttt{\label} check for \texttt{\if@files}. \texttt{\cite} does check \texttt{\if@files}. 

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\footnotesize
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