

CONTENTS

1. STOCHASTIC PARTIAL DIFFERENTIAL EQUATIONS AND INFINITE DIMENSIONAL MARTINGALE PROBLEMS	
M. CHALEYAT-MAUREL	
Hypoellipticité des équations aux dérivées partielles stochastiques à coefficients aléatoires	3
A. CHOJNOWSKA-MICHALIK	
Stationary distributions for ∞ -dimensional linear equations with general noise	14
N. EL KAROUI	
Non-linear evolution equations and functionals of measure-valued branching processes	25
A. GERARDI and G. NAPPO	
DNA distribution as a measure valued process	35
B. GRIGELIONIS and R. MIKULEVICIUS	
Weak solutions of stochastic evolution equations	43
A. ICHIKAWA	
Stability of parabolic equations with boundary and pointwise noise	55
G. JONA LASINIO and P.K. MITTER	
Stochastic partial differential equations and renormalization theory (stochastic quantization)	67
A.S. USTUNEL	
On the regularity of the solutions of stochastic partial differential equations	71
2. FLUCTUATIONS AND ASYMPTOTIC ANALYSIS OF FINITE AND INFINITE DIMENSIONAL SYSTEMS	
D. DAWSON	
Asymptotic analysis of multilevel stochastic systems	79
L. GOROSTIZA	
Space scaling limit theorems for infinite particle branching brownian motions with immigration	91
M. METIVIER	
An invariance principle for martingales with values in Sobolev spaces	100
S.R.S. VARADHAN	
Large deviations for stationary Gaussian processes	108
V.V. WIHSTUTZ	
Asymptotic expansion of the Lyapunov exponent and the rotation number for the schödinger operator with random potential	113
V.V. YURINSKII	
Homogeneization for equations with random coefficients	121
3. STOCHASTIC EQUATIONS. DIFFUSIONS	
J.M.C. CLARK	
A nice discretization for stochastic line integrals	131
H.J. ENGELBERT and W. SCHMIDT	
On one-dimensional stochastic differential equations with generalized drift	143
H. FÖLLMER	
An entropy approach to the time reversal of diffusion processes	156

VIII

U.G. HAUSMANN	
On the drift of a reversed diffusion	164
U.G. HAUSMANN and E. PARDOUX	
Time reversal of diffusion processes	176
M. MUSIELA	
Divergence, convergence and moments of some integral functionals of diffusions	183
E. PLATEN	
On first exit times of diffusions	192
4. FILTERING	
R.J. ELLIOTT	
Smoothing for a finite state Markov process	199
D.I. HADJIEV	
Some remarks on gaussian solutions and explicit filtering formulae	207
G. KALLIANPUR	
White noise theory of filtering. Some robustness and consistency results	217
T. KURTZ and D. OCONE	
A martingale problem for conditional distributions and uniqueness for the nonlinear filtering equations	224
H. SUSSMANN	
Continuous versions of the conditional statistics of nonlinear filtering	235
5. CONTROL THEORY	
A. BENSOUSSON, L. BOCCARDO and F. MURAT	
Homogenization of Bellman equations	249
N.J. CUTLAND	
Partially observed stochastic controls based on a cumulative digital read out of the observations	261
G. DA PRATO	
Some results on Bellman equation in Hilbert spaces and applications to infinite dimensional control problems	270
W. FLEMING, E. PANAGIOTIS and E. SOUGANIDIS	
A PDE approach to asymptotic estimates for optimal exit probabilities	281
P.L. LIONS	
Optimal stochastic control with state constraints	286
G. MAZZIOTTO, L. STETTNER, J. SZPIRGLAS and J. ZABCZYK	
On impulse control with partial observation	296
J.L. MENALDI and M. ROBIN	
Construction and control of reflected diffusion with jumps	309