

## TABLE OF CONTENTS

1.	F. BACCELLI and P. CONSTANTOPOULOS Estimates of Cycle Times in Stochastic Petri Nets . . . . .	1
2.	A. BENSOUSSAN and J. FREHSE On Bellman Equations of Ergodic Control in $\mathfrak{R}^n$ . . . . .	21
3.	Ph. BOUGEROL Some Results on the Filtering Riccati Equation with Random Parameters . . . . .	30
4.	D. S. BRIDGE and S. E. SHREVE Multi-Dimensional Finite-Fuel Singular Stochastic Control . . . . .	38
5.	F. CAMPILLO and E. PARDOUX Numerical Methods in Ergodic Optimal Stochastic Control, and Application . . . . .	59
6.	O. CATONI Exponential Triangular Cooling Schedules for Simulated Annealing Algorithms: A Case Study . . . . .	74
7.	P. DUPUIS A Numerical Method for a Calculus of Variations Problem with Discontinuous Integrand . . . . .	90
8.	W. H. FLEMING and Q. ZHANG Piccewise-Monotone Filtering with Small Observation Noise: Numerical Simulations . . . . .	108
9.	P. FLORCHINGER and F. LE GLAND Particle Approximation for First-Order Stochastic Partial Differential Equations . . . . .	121
10.	A. C. HEINRICHER and R. H. STOCKBRIDGE An Infinite-Dimensional LP Solution to Control of a Continuous, Monotone Process . . . . .	134
11.	K. L. HELMES and R. W. RISHEL An Optimal Control Depending on the Conditional Density of the Unobserved State . . . . .	144
12.	O. HIJAB Partially Observed Control of Markov Processes . . . . .	151
13.	M. R. JAMES and F. LE GLAND Numerical Approximation for Nonlinear Filtering and Finite-Time Observers . . . . .	159
14.	H. J. KUSHNER and L. F. MARTINS A Numerical Method for Stochastic Singular Control Problems with Nonadditive Controls . . . . .	176
15.	T. G. KURTZ Averaging for Martingale Problems and Stochastic Approximation . . . . .	186

16.	J. PICARD A Nonlinear Filter with Two Time-Scales . . . . .	210
17.	M. J. PICQUÉ, N. EL KAROUI and R. VISWANATHAN Bounds for the Price of Options . . . . .	224
18.	J. P. QUADRAT Brownian and Diffusion Decision Processes . . . . .	238
19.	S. T. RACHEV and M. TAKSAR Kantorovich's Functional in Space of Measures . . . . .	248
20.	A. TROUVÉ Partially Parallel Simulated Annealing: Low and High Temperature Approach of the Invariant Measure . . . . .	262
21.	X. X. XUE Martingale Representation for a Class of Processes with Independent Increments, and its Applications . . . . .	279