

## CONTENTS

Hélène AIRAULT and Paul MALLIAVIN — Backward regularity for some infinite dimensional hypoelliptic semi-groups	1
Giuseppe DA PRATO and Michael RÖCKNER — Invariant measures for a stochastic porous medium equation	13
K. David ELWORTHY, Yves LE JAN and Xue-Mei LI — Equivariant diffusions on principal bundles	31
Denis FEYEL and Ali Süleyman ÜSTÜNEL — Monge-Kantorovitch measure transportation, Monge-Ampère equation and the Itô calculus	49
Masatoshi FUKUSHIMA — Function spaces and symmetric Markov processes	75
Ronald GETOOR — Gauge theorems for Stieltjes exponentials	91
Takeyuki HIDA — A frontier of white noise analysis, in line with Itô calculus	111
Masanori HINO — Integral representation of linear functionals on vector lattices and its application to BV functions on Wiener space	121
Chunli HOU and Ioannis KARATZAS — Least-squares approximation of random variables by stochastic integrals	141
Nobuyuki IKEDA and Setsuo TANIGUCHI — Quadratic Wiener functionals, Kalman-Bucy filters, and the KdV equation	167
Takashi KUMAGAI — Homogenization on finitely ramified fractals	189
Hiroshi KUNITA — Representation of martingales with jumps and applications to mathematical finance	209
Shigeo KUSUOKA — Stochastic Newton equation with reflecting boundary condition	233
Henry P. MCKEAN — Cubic Schrödinger: The petit canonical ensemble	247
Hideo NAGAI — Risk-sensitive portfolio optimization with full and partial information	257
Jun SEKINE — An approximation for exponential hedging	279