

# stochastic processes and their applications

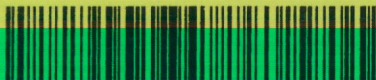
Volume 78, Number 2, 1 November 1998

## CONTENTS

<i>Y. Hamana</i> , An almost sure invariance principle for the range of random walks	131
<i>J.-S. Dhersin</i> , Lower functions for the support of super-Brownian motion	145
<i>X. Ding and R. Wu</i> , A new proof for comparison theorems for stochastic differential inequalities with respect to semimartingales	155
<i>K. Liu and X. Mao</i> , Exponential stability of non-linear stochastic evolution equations	173
<i>K. Politis and S.M. Pitts</i> , Approximations for solutions of renewal-type equations	195
<i>M. Pelletier</i> , On the almost sure asymptotic behaviour of stochastic algorithms	217
<i>C. Ceci and A. Gerardi</i> , Partially observed control of a Markov jump process with counting observations: equivalence with the separated problems	245
Author Index Volume 78	261



**ContentsDirect**, the *free* e-mail alerting service, delivers the table of contents for this journal directly to your PC, prior to publication. The quickest way to register for **ContentsDirect** is via the Internet at: <http://www.elsevier.nl/locate/ContentsDirect>. If you don't have access to the Internet you can register for this service by sending an e-mail message to [cdsubs@elsevier.co.uk](mailto:cdsubs@elsevier.co.uk) specifying the title of the publication you wish to register for.



0304-4149(19981101)78:2;1-7



**EDITOR:**

J. JACOD

**ASSOCIATE EDITORS:**

R.J. ADLER

K. BURDZY

E. ÇINLAR

F. COMETS

S.N. EVANS

P. JAGERS

T.M. LIGGETT

G. PAGÈS

P. PROTTER

L.C.G. ROGERS

H. ROOTZÉN

B. ROZOVSKII

V. SCHMIDT

R. SCHONMANN

M.S. TAQQU

A. VERETENNIKOV

W. WEFELMEYER

W.A. WOYCZYNSKI

O. ZEITOUNI

# stochastic processes and their applications

an official journal of the Bernoulli Society for Mathematical Statistics and Probability

**ADVISORY BOARD:**

D.A. DAWSON

R.M. DUDLEY

K. MATTHEWS

N.U. PRABHU

D. VERE-JONES

**PAST EDITORS:**

J. KEENE

AND N.U. PRABHU

(1973-1976)

N.U. PRABHU

(1980-1984)

C.C. HEYDE

(1984-1989)

P. JAGERS

(1989-1993)

R.J. ADLER

(1993-1996)

Ref: BLO9SEPT97 PF 071197/ Df: 26522136  
STOCHASTIC PROCESSES & THEIR APPLICATION  
01.11.98 Vol. 78 No. 2  
0304-4149 21872678  
LIBRIS  
144 BLVD KRIM BELKACEM  
ALGER ALGERIE  
24.11.98

Volume 78

Number 2, 1 November 1998

STOPB7 78(2) 131-262

NORTH-HOLLAND