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The aim of this work is to provide a unified treatment of moments and cumulants associated with non-linear functionals of completely random measures.

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Moments, cumulants and diagram formulae for non-linear functionals of random measures Giovanni PECCATI and Murad S. TAAQU November 11, 2008

**Polynomial chaos - Wikipedia**

Polynomial chaos (PC), also called Wiener chaos expansion, is a non-sampling-based method to determine evolution of uncertainty in a dynamical system, when there is probabilistic uncertainty in the system parameters.

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**Cumulant operators and moments of the  $H^{\alpha}$  and Skorohod ...**

A different approach to cumulants using the Malliavin calculus has been developed in [3], based on the inverse  $L^{-1}$  of the Ornstein-Uhlenbeck operator  $L$  on the Wiener space.

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to compute moments and cumulants of random variables. Several applications are described, in particular, recent limit theorems for chaotic random variables. An Appendix presents a computer implementation in MATHEMATICA for many of the formulae.

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