

**ZMATH 2009e.00567**

**Withers, Christopher S.; Nadarajah, Saralees**

**Moments from cumulants and vice versa.**

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Summary: Moments and cumulants are expressed in terms of each other using Bell polynomials. Inbuilt routines for the latter make these expressions amenable to use by algebraic manipulation programs. One of the four formulas given is an explicit version of Kendall's use of Faa di Bruno's chain rule to express cumulants in terms of moments.

*Classification:* K65

*Keywords:* Bell polynomials; cumulants; Faa di Bruno's chain rule; moments

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