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This combinatorial standpoint (which is originally due to Rota and Wallstrom) provides an ideal framework for diagrams, which are graphical devices used to compute moments and cumulants of random variables. Several applications are described, in particular, recent limit theorems for chaotic random variables.

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The concept of Wiener chaos generalizes to an infinite-dimensional setting the properties of orthogonal polynomials associated with probability distributions on the real line. It plays a crucial role in modern probability theory, with applications ranging from Malliavin calculus to stochastic differential equations and from probabilistic approximations to mathematical finance.

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The q th Wiener chaos C_q associated with X is the closed linear subspace of $L^2(\hat{\mathbb{C}}, F, P)$, which is generated by random variables of the form $H_q(X(h))$, where H_q is the q th Hermite polynomial and $h \in H$ satisfies $\|h\|_H = 1$.

Cumulants on Wiener chaos: Moderate deviations and the

formulae for moments. Section 3 contains basic concepts and results related to Malliavin calculus. Section 4 is devoted to our main statements about cumulants on Wiener space. Finally, in Section 5 we specialize our results to random variables contained in a fixed Wiener chaos.

Cumulants on the Wiener Space

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