

(1.3-14) in slightly modified form, from the Poisson moment generating function.

The first seven nonzero moments about the mean are:

$$M_2 = \lambda, \quad (1.3-16)$$

$$M_3 = \lambda, \quad (1.3-17)$$

$$M_4 = \lambda + 3\lambda^2, \quad (1.3-18)$$

$$M_5 = \lambda + 10\lambda^2, \quad (1.3-19)$$

$$M_6 = \lambda + 25\lambda^2 + 15\lambda^3, \quad (1.3-20)$$

$$M_7 = \lambda + 56\lambda^2 + 105\lambda^3, \quad (1.3-21)$$

$$M_8 = \lambda + 119\lambda^2 + 409\lambda^3 + 105\lambda^4. \quad (1.3-22)$$

These results appear in an anonymous paper (1930) in the first volume of the *Annals of Mathematical Statistics*; probably they were calculated by Carver. The first six are quoted by Kendall and Stuart (1958). Riordan (1937) provides the recursion relationship

$$M_{k+1} = \lambda k M_{k-1} + \lambda \left(\frac{d}{d\lambda} \right) M_k \quad (1.3-23)$$

and the expansion

$$M_k = \sum_{i=0}^k \sigma_{i:k} \lambda^i \quad (1.3-24)$$

in terms of the coefficients

$$\sigma_{n:s} = \frac{1}{n!} \sum_{i=0}^n (-1)^{n-i} \binom{n}{i} (i - \lambda)^s \quad (1.3-25)$$

$$= \frac{1}{n!} \Delta^n (-\lambda)^s. \quad (1.3-26)$$

These coefficients satisfy the recursion formula

$$\sigma_{n:s+1} = (n - \lambda) \sigma_{n:s} + \sigma_{n-1:s} \quad (1.3-27)$$

and can be expressed in terms of the Stirling numbers of the second kind:

$$\sigma_{n:s} = \sum_{i=0}^{s-n} (-1)^i \binom{s}{i} S_{n:s-i} \lambda^i. \quad (1.3-28)$$

Furthermore, Riordan (1937) expresses the moments in the form

$$M_k = \sum_{i=0}^{\lfloor \frac{1}{2}k \rfloor} \alpha_{i:k} \lambda^i, \quad (1.3-29)$$

where

$$\alpha_{i:k+1} = i \alpha_{i:k} + (k-1) \alpha_{i-1:k-1}$$

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