$$-\nabla^2 \left(\nabla_{\mu} \nabla_{\nu} - \frac{1}{d} g_{\mu\nu} \nabla^2 \right) \sigma = \left(\nabla_{\mu} \nabla_{\nu} - \frac{1}{d} g_{\mu\nu} \right) \left(-\nabla^2 - \frac{2}{d-1} R \right) \sigma.$$