

First, for the null hypothesis, we assume complete independence between the three variables.

If we refer to rows, columns and planes as r, c, p , (with dimensions R, C, P) with each cell containing the observed value o_{rcp} then we can define the total, t , for a particular row, r , as:

$$t_{r++} = \sum_{c=1}^C \sum_{p=1}^P o_{rcp}$$

(where a subscript of $+$ indicates summation over the appropriate index)

Similarly for columns and planes:

$$t_{+c+} = \sum_{r=1}^R \sum_{p=1}^P o_{rcp}$$

$$t_{++p} = \sum_{r=1}^R \sum_{c=1}^C o_{rcp}$$

The expected value for a given cell, e_{rcp} is then:

$$e_{rcp} = \frac{t_{r++} \times t_{+c+} \times t_{++p}}{N^2}$$

(where N is the total number of observations).

We then calculate the chi-squared value as normal:

$$\chi^2 = \sum_{r=1}^R \sum_{c=1}^C \sum_{p=1}^P \frac{(o_{rcp} - e_{rcp})^2}{e_{rcp}}$$

The number of degrees of freedom, D , is simply:

$$D = (R - 1)(C - 1)(P - 1)$$

The calculation of the expected values is based on information at:

- web.ntpu.edu.tw/~cflin/Teach/Cate/06CateUEN05ThreeWayPPT.pdf
- onlinecourses.science.psu.edu/stat504/book/export/html/102
- Lienert & Wolfrun (1980) *Biometrical Journal* **22**:159–167 (onlinelibrary.wiley.com/doi/10.1002/bimj.4710220209/pdf).