

$$\begin{aligned} \frac{\partial^2 \Pr(Y)}{\partial X \partial Z} &= \Pr(Y)[1 - \Pr(Y)]\beta_{xz} \\ &\quad + \Pr(Y)[1 - \Pr(Y)][1 - 2\Pr(Y)](\beta_x + \beta_{xz}Z)(\beta_z + \beta_{xz}X) \end{aligned}$$