

$$\boxed{d^3 K_p(v) [h_1, h_2, h_3]} = \frac{d}{dt} d^2 K_p(v+th_3) [h_1, h_2] \Big|_{t=0} =$$

$$\frac{d}{dt} \langle h_1, \frac{1}{p} \sum_{e_p(v+th_3)} e_p(v+th_3) h_2 \rangle_p \Big|_{t=0} =$$

$$\langle h_1, \frac{d}{dt} \frac{e_p(v+th_3)}{p} (h_2 - E_{e_p(v+th_3)}(h_2)) \Big|_{t=0} \rangle_p =$$

$$\left\{ \langle h_1, \frac{e_p(v)}{p} (h_3 - E_{e_p(v)}(h_3)) (h_2 - E_{e_p(v)}(h_2)) \rangle_p - \right. \\ \left. \langle h_1, \frac{e_p(v)}{p} \text{Cov}_{e_p(v)}(h_2, h_3) \rangle_p \right\} =$$

$$\langle h_1 - E_{e_p(v)}(h_1), (h_2 - E_{e_p(v)}(h_2)) (h_3 - E_{e_p(v)}(h_3)) - E_{e_p(v)}((h_2 - E_{e_p(v)}(h_2)) (h_3 - E_{e_p(v)}(h_3))) \rangle_p$$

$$= \text{Cov}_{e_p(v)}(h_1, (h_2 - E_{e_p(v)}(h_2)) (h_3 - E_{e_p(v)}(h_3)))$$

$$= \frac{E_{e_p(v)}((h_1 - E_{e_p(v)}(h_1)) (h_2 - E_{e_p(v)}(h_2)) (h_3 - E_{e_p(v)}(h_3)))}{p}$$