Cross Products

&

An *n*-dimensional Pythagorean Theorem

The Cross Product



Given $\mathbf{v} = \langle v_1, v_2, v_3 \rangle$ and $\mathbf{w} = \langle w_1, w_2, w_3 \rangle$, the cross product of \mathbf{v} and \mathbf{w} is $\mathbf{v} \times \mathbf{w} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ v_1 & v_2 & v_3 \end{vmatrix} = \begin{vmatrix} v_2 & v_3 \\ \mathbf{i} - \begin{vmatrix} v_1 & v_3 \\ \mathbf{i} + \begin{vmatrix} v_1 & v_2 \\ \mathbf{k} \end{vmatrix}$

$$\begin{array}{cccc} \mathbf{v} \times \mathbf{w} &=& \begin{vmatrix} v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix} = \begin{vmatrix} v_2 & v_3 \\ w_2 & w_3 \end{vmatrix}^{\mathbf{1}} - \begin{vmatrix} v_1 & v_3 \\ w_1 & w_3 \end{vmatrix} \mathbf{J} + \begin{vmatrix} v_1 & v_2 \\ w_1 & w_2 \end{vmatrix} \mathbf{k}$$
$$= & \left\langle v_2 w_3 - v_3 w_2, \ -(v_1 w_3 - v_3 w_1), \ v_1 w_2 - v_2 w_1 \right\rangle$$

 $i=\langle 1,0,0\rangle,\ j=\langle 0,1,0\rangle,$ and $k=\langle 0,0,1\rangle$ are the standard unit vectors.

The Cross Product – Geometrically

The cross product of v and w is orthogonal to both v and w. This leaves a whole 1-dimensional subspace of possibilities.

Next, the cross product has the same length as the area of the parallelogram spanned by v and w. Now we are left with at most two options.

Finally, the cross product obeys the "right hand rule". This now completely determines the cross product.

Can this be done in \mathbb{R}^n ? In \mathbb{R}^3 , we have 3 - 2 = 1. In \mathbb{R}^n , we have n - ??? = 1.

A Generalized Cross Product

It turns out that the cross product can be generalized to *n*-dimensional vectors. Keeping in mind that the cross product is specifying a direction orthogonal (i.e. perpendicular) to given vectors, we need to specify n-1 directions in *n*-dimensional space so only 1 direction is left. So why does the cross product have 2 inputs in 3 dimensions? It's as simple as 2 + 1 = 3.

Let $\mathbf{w}_1 = \langle w_{11}, w_{12}, \dots, w_{1n} \rangle$, $\mathbf{w}_2 = \langle w_{21}, w_{22}, \dots, w_{2n} \rangle$, \dots , $\mathbf{w}_{n-1} = \langle w_{n-1\,1}, w_{n-1\,2}, \dots, w_{n-1\,n} \rangle$ be our n-1 input vectors in \mathbb{R}^n (*n*-dimensional space). Then we can form a sort of cross product (which matches the regular cross product in 3-dimensions) as follows:

$$\mathbf{w}_{1} \times \mathbf{w}_{2} \times \dots \times \mathbf{w}_{n-1} = \begin{vmatrix} \mathbf{e}_{1} & \mathbf{e}_{2} & \cdots & \mathbf{e}_{n} \\ w_{11} & w_{12} & \cdots & w_{1n} \\ w_{21} & w_{22} & \cdots & w_{2n} \\ \vdots & \vdots & & \vdots \\ w_{n-1\ 1} & w_{n-1\ 2} & \cdots & w_{n-1\ n} \end{vmatrix}$$

Here, $e_1 = \langle 1, 0, 0, \dots, 0 \rangle$, $e_2 = \langle 0, 1, 0, \dots, 0 \rangle$ etc. are the standard unit vectors.

The Cross Product in 2D



$$\times (\langle v_1, v_2 \rangle) = \begin{vmatrix} \mathbf{i} & \mathbf{j} \\ v_1 & v_2 \end{vmatrix} = \langle v_2, -v_1 \rangle$$

Notice that $\langle v_1, v_2 \rangle \bullet \langle v_2, -v_1 \rangle = 0$ and $\| \langle v_1, v_2 \rangle \| = \| \langle v_2, -v_1 \rangle \|$.

The Dot Product: An Odd Perspective

Computing a dot product is easy:

$$\langle 1, 2, 3 \rangle \bullet \langle 4, 5, 6 \rangle = 1(4) + 2(5) + 3(6) = 32$$

We simply multiply the corresponding components and then sum the resulting products.

Here's a second way of thinking about this computation: Rewrite our vectors in terms of standard unit vectors: 1i + 2j + 3k and 4i + 5j + 6k. To compute the dot product, simply replace each unit vector with the corresponding component of the second vector:

 $(1i + 2j + 3k) \cdot (4i + 5j + 6k) = 14 + 25 + 36 = 32$

The Dot Product: An Odd Perspective

So dotting $\mathbf{w}_1 \times \mathbf{w}_2 \times \cdots \times \mathbf{w}_{n-1}$ with a vector $\mathbf{w}_n = \langle w_{n1}, w_{n2}, \ldots, w_{nn} \rangle$ amounts to replacing the standard unit vectors along the top row of the determinant defining the cross product with the components of \mathbf{w}_n .

$$\mathbf{w}_{n} \bullet (\mathbf{w}_{1} \times \mathbf{w}_{2} \times \dots \times \mathbf{w}_{n-1}) = \begin{vmatrix} w_{n1} & w_{n2} & \cdots & w_{nn} \\ w_{11} & w_{12} & \cdots & w_{1n} \\ \vdots & \vdots & & \vdots \\ w_{n-1 \ 1} & w_{n-1 \ 2} & \cdots & w_{n-1 \ n} \end{vmatrix}$$

From multivariable calculus we might recognize the triple scalar product:

$$\mathbf{u} \bullet (\mathbf{v} \times \mathbf{w}) = \begin{vmatrix} u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix}$$

Determinant = Signed Volume

Notice $w_1 \times w_2 \times \cdots \times w_{n-1}$ is orthogonal to each of the vectors w_1 , w_2 , ..., w_{n-1} since the determinant of a matrix with a repeated row is zero.

Next, recall [in the graduate school sense] from your introduction to linear course that determinants compute volumes. In particular, the determinant of a 2×2 matrix:

$$\begin{vmatrix} v_1 & v_2 \\ w_1 & w_2 \end{vmatrix} = v_1 w_2 - w_1 v_2$$

is the area of the parallelogram spanned by $\mathbf{v} = \langle v_1, v_2 \rangle$ and $\mathbf{w} = \langle w_1, w_2 \rangle$...well almost. It is the area if \mathbf{v} and \mathbf{w} are oriented in a counterclockwise manner and negative the area if oriented in a clockwise manner or zero if the vectors are parallel.

Determinant = Signed Volume



The parallelepiped spanned by the vectors $\mathbf{a}, \mathbf{b},$ and \mathbf{c}

In the same manner a 3×3 determinant computes \pm the volume of the parallelepiped spanned by its rows (+ if right-handed, - if left handed, and 0 if coplanar).

In general n vectors span a parallelotope and the corresponding determinant computes \pm its n-dimensional volume.

What is $\|\mathbf{w}_1 \times \mathbf{w}_2 \times \cdots \times \mathbf{w}_{n-1}\|$?

Let $\mathbf{v} = \mathbf{w}_1 \times \cdots \times \mathbf{w}_{n-1}$.

Then $\|\mathbf{v}\| = \frac{\|\mathbf{v}\|^2}{\|\mathbf{v}\|} = \frac{\mathbf{v} \cdot \mathbf{v}}{\|\mathbf{v}\|} = \left(\frac{\mathbf{v}}{\|\mathbf{v}\|}\right) \cdot \mathbf{v}$ is an $n \times n$ determinant, so it computes the (*n*-dimensional) volume of the parallelotope spanned by $\mathbf{w}_1, \mathbf{w}_2, \dots, \mathbf{w}_{n-1}$, and $\frac{\mathbf{v}}{\|\mathbf{v}\|}$.

For a parallelotope, "volume = base × height". But $\frac{\mathbf{v}}{\|\mathbf{v}\|}$ is a unit vector orthogonal to $\mathbf{w}_1, \mathbf{w}_2, \ldots, \mathbf{w}_{n-1}$. Thus the volume is equal to the ((n-1)-volume) of the *base* (the parallelotope spanned by $\mathbf{w}_1, \mathbf{w}_2, \ldots, \mathbf{w}_{n-1}$) times the *height* = 1.

This means that $\|\mathbf{w}_1 \times \cdots \times \mathbf{w}_{n-1}\|$ is the (n-1)-dimensional volume of the parallelotope spanned by $\mathbf{w}_1, \ldots, \mathbf{w}_{n-1}$.

Characterizing the Generalized Cross Product

If $\mathbf{v} = \mathbf{w}_1 \times \cdots \times \mathbf{w}_{n-1}$, we find that the vectors $\mathbf{v}, \mathbf{w}_1, \mathbf{w}_2, \dots, \mathbf{w}_{n-1}$ are positively oriented in some sense (generalizing counterclockwise in \mathbb{R}^2 and right handed in \mathbb{R}^3).

Thus our generalized cross product is completely determined by...

- being orthogonal to its inputs
- having its length is equal to the volume of the parallelotope spanned by its inputs
- completing the list of inputs to a positively oriented basis

[*Fine Print:* Unless the inputs are linearly dependent. In such a case, we just get the zero vector.]

Note: This cross product is compatible with rotations. Specifically, if R is a rotation, then

 $R(\mathbf{w}_1) \times R(\mathbf{w}_2) \times \cdots \times R(\mathbf{w}_{n-1}) = R(\mathbf{w}_1 \times \mathbf{w}_2 \times \cdots \times \mathbf{w}_{n-1}).$

Application: An *n*-Dimensional Pythagorean Theorem

The 2D-Theorem Revisited

Projections in 2 dimensions...



 $\|\langle a,b\rangle\|^2 = \|\langle 0,b\rangle\|^2 + \|\langle a,0\rangle\|^2$

Instead of viewing the classical Pythagorean theorem as a statement about right triangles, we can view it as a statement about a vector and its projections (think shadows) on the *x*- and *y*-axes.

The theorem now says that the square of the length of a vector is equal to the sum of the squares of the lengths of its projections.

The Pythagorean Theorem in 3D

Projections in 3 dimensions...



For the 3D version of the theorem we should use a parallelogram (a 2-dimensional object) instead of a vector (a 1dimensional object). Now instead of a statement about lengths, we have a statement about areas.

The 3D version of the theorem says that the sum of the squares of the areas of the projections of a parallelogram is equal to the sum of the square of the area of that parallelogram.



The Pythagorean Theorem in *n*-Dimensions

The *n*-dimensional Pythagorean theorem says that the square of the *n*-dimensional volume of a (n-1)-dimensional parallelotope in n-dimensional space is equal to the sum of the squares of the *n*-dimensional volumes of the projections of this parallelotope onto each of the coordinates planes in *n*-dimensional space.

This theorem follows quite easily from basic vector and determinant properties. Here is the statement of the theorem in terms of generalized cross products:

$$\left\| \begin{vmatrix} \mathbf{e}_{1} & \mathbf{e}_{2} & \cdots & \mathbf{e}_{n} \\ w_{11} & w_{12} & \cdots & w_{1n} \\ \vdots & \vdots & & \vdots \\ w_{n-11} & w_{n-12} & \cdots & w_{n-1n} \end{vmatrix} \right\|^{2} =$$

$$\left\| \begin{vmatrix} \mathbf{e}_{1} & \mathbf{e}_{2} & \cdots & \mathbf{e}_{n} \\ \mathbf{0} & w_{12} & \cdots & w_{1n} \\ \vdots & \vdots & & \vdots \\ \mathbf{0} & w_{n-12} & \cdots & w_{n-1n} \end{vmatrix} \right\|^{2} + \left\| \begin{vmatrix} \mathbf{e}_{1} & \mathbf{e}_{2} & \cdots & \mathbf{e}_{n} \\ w_{11} & \mathbf{0} & \cdots & w_{1n} \\ \vdots & \vdots & & \vdots \\ w_{n-11} & \mathbf{0} & \cdots & w_{n-1n} \end{vmatrix} \right\|^{2} + \cdots + \left\| \begin{vmatrix} \mathbf{e}_{1} & \mathbf{e}_{2} & \cdots & \mathbf{e}_{n} \\ w_{11} & w_{12} & \cdots & \mathbf{0} \\ \vdots & \vdots & & \vdots \\ w_{n-11} & \mathbf{0} & \cdots & w_{n-1n} \end{vmatrix} \right\|^{2} + \cdots + \left\| \begin{vmatrix} \mathbf{e}_{1} & \mathbf{e}_{2} & \cdots & \mathbf{e}_{n} \\ w_{11} & w_{12} & \cdots & \mathbf{0} \\ \vdots & \vdots & & \vdots \\ w_{n-11} & w_{n-12} & \cdots & \mathbf{0} \end{vmatrix} \right\|^{2}$$

In this notation, the classical (i.e. 2D) Pythagorean theorem looks like:

$$\left| \begin{array}{cc} \begin{vmatrix} \mathbf{i} & \mathbf{j} \\ a & b \end{vmatrix} \right|^{2} = \left\| \begin{array}{cc} \mathbf{i} & \mathbf{j} \\ 0 & b \end{vmatrix} \right\|^{2} + \left\| \begin{array}{cc} \mathbf{i} & \mathbf{j} \\ a & 0 \end{vmatrix} \right\|^{2}$$

Strange Algebras and Other Cross Products

Exterior Algebras

Let V be an n-dimensional vector space (over \mathbb{R}). Let \wedge be an operation on vectors such that...

- This product is bilinear: $(\mathbf{v} + \mathbf{w}) \wedge \mathbf{u} = \mathbf{v} \wedge \mathbf{u} + \mathbf{w} \wedge \mathbf{u}$, $\mathbf{v} \wedge (\mathbf{u} + \mathbf{w}) = \mathbf{v} \wedge \mathbf{u} + \mathbf{v} \wedge \mathbf{w}$, and $(c\mathbf{v}) \wedge \mathbf{w} = c(\mathbf{v} \wedge \mathbf{w}) = \mathbf{v} \wedge (\mathbf{w})$.
- This product is alternating (equivalently skew-symmetric): $\mathbf{v} \wedge \mathbf{v} = \mathbf{0}$ (equivalently $\mathbf{v} \wedge \mathbf{w} = -\mathbf{w} \wedge \mathbf{v}$).

We get $\wedge V = \wedge^0 V \oplus \wedge^1 V \oplus \cdots \wedge^n V = \mathbb{R} \oplus V \oplus \cdots$ which is called the exterior algebra (or Grassmann algebra) over V.

Example: Consider $V = \mathbb{R}^3$. Then $\wedge^0 V = \mathbb{R}$, $\wedge^1 V = \text{span}\{i, j, k\}$, $\wedge^2 V = \text{span}\{i \wedge j, j \wedge k, k \wedge i\}$, and $\wedge^3 V = \text{span}\{i \wedge j \wedge k\}$.

 $\begin{array}{l} (i+2k)\wedge(2i-j+3k)=i\wedge(2i-j+3k)+2k\wedge(2i-j+3k)=\\ 2i\wedge i-i\wedge j+3i\wedge k+4k\wedge i-2k\wedge j+6k\wedge k=-i\wedge j-3k\wedge i+4k\wedge i+2j\wedge k=\\ -i\wedge j+2j\wedge k+k\wedge i. \end{array}$

Exterior Algebras: Hodge Dual

It turns out that the dimension of the k^{th} -piece of the exterior algebra is $\dim(\wedge^k V) = \binom{n}{k} = \frac{n!}{k!(n-k)!}$. Notice that $\dim(\wedge^k V) = \binom{n}{k} = \binom{n}{n-k} = \dim(\wedge^{n-k} V)$. This points towards the following operation:

The Hodge Dual is an isomorphism, \star , between $\wedge^k V$ and $\wedge^{n-k} V$. For example: Given the standard unit vector basis for \mathbb{R}^n , we replace $\mathbf{e}_1 \wedge \mathbf{e}_2 \wedge \cdots \wedge \mathbf{e}_k$ with $\mathbf{e}_{k+1} \wedge \mathbf{e}_{k+2} \wedge \cdots \wedge \mathbf{e}_n$.

Example: Consider $V = \mathbb{R}^3$. Then $\star(i) = j \wedge k$, $\star(j) = k \wedge i$, and $\star(k) = i \wedge j$. Also, $\star(i \wedge j) = k$ etc.

 $\star(-i\wedge j+2j\wedge k+k\wedge i)=-k+2i+j=2i+j-k.$

Notice that $(i + 2k) \times (2i - j + 3k) = 2i + j - k$. Coincidence?

Exterior Algebras & The Cross Product Let $\mathbf{w}_1, \dots, \mathbf{w}_{n-1} \in \mathbb{R}^n$ (assuming n > 2). Then $\mathbf{w}_1 \times \mathbf{w}_2 \times \dots \times \mathbf{w}_{n-1} = \star (\mathbf{w}_1 \wedge \mathbf{w}_2 \wedge \dots \wedge \mathbf{w}_{n-1})$

In particular, if $\mathbf{v},\mathbf{w}\in\mathbb{R}^3,$ then

$$\mathbf{v} \times \mathbf{w} = \star (\mathbf{v} \wedge \mathbf{w})$$

Binary Cross Products

Let $\times : \mathbb{R}^n \times \mathbb{R}^n \to \mathbb{R}^n$ be a bilinear product such that

- For all $\mathbf{v}, \mathbf{w} \in \mathbb{R}^n$, $\mathbf{v} \times \mathbf{w}$ is orthogonal to both \mathbf{v} and \mathbf{w} .
- For all $\mathbf{v}, \mathbf{w} \in \mathbb{R}^n$, $\|\mathbf{v} \times \mathbf{w}\|^2 = \|\mathbf{v}\|^2 \|\mathbf{w}\|^2 (\mathbf{v} \cdot \mathbf{w})^2$ then n = 3 or 7.

Why?

Consider $(a, \mathbf{v}), (b, \mathbf{w}) \in \mathbb{R} \oplus \mathbb{R}^n = \mathcal{A}$. If such a cross product exists, we can define $(a, \mathbf{v})(b, \mathbf{w}) = (ab - \mathbf{v} \cdot \mathbf{w}, a\mathbf{w} + b\mathbf{v} + \mathbf{v} \times \mathbf{w})$.

It is easy to see that this product is bilinear and has a two-sided multiplicative unit (1,0). Also, using the properties of \times above, one can show that $\|(a,\mathbf{v})(b,\mathbf{w})\| = \|(a,\mathbf{v})\|\|(b,\mathbf{w})\|$

which means that ${\mathcal A}$ is a normed division algebra.

But normed division algebras are very rare.

Normed Division Algebras

Theorem [Hurwitz]: (Up to isomorphism) The only normed division algebras are: \mathbb{R} , \mathbb{C} , \mathbb{H} (the quaternions), and \mathbb{O} (the octonions). These algebras are distinguished by: \mathbb{R} is an ordered field, \mathbb{C} is algebraically closed, \mathbb{H} is associative but not commutative, and \mathbb{O} is not associative.

A power associative algebra is an algebra such that every 1-dimensional subalgebra is associative. An alternative algebra is an algebra such that every 2-dimensional subalgebra is associative. The word "normed" can be swapped with the word "alternative" in the theorem above [this version is due to Zorn].

Quaternions



"Circle of Doom"

 $\mathbb{H} = \{a + b\mathbf{i} + c\mathbf{j} + d\mathbf{k} \mid a, b, c, d \in \mathbb{R}\}.$

 $i^2 = j^2 = k^2 = -1$ and ij = k, ji = -k etc.

For pure imaginary quaternions: v, w we have $vw = v \times w - v \bullet w$.

Octonions



$$\mathbb{O} = \{a_0 + a_1 \mathbf{e}_1 + a_2 \mathbf{e}_2 + \dots + a_7 \mathbf{e}_7 \mid a_0, a_1, \dots, a_7 \in \mathbb{R}\}$$
$$\mathbf{e}_1^2 = \mathbf{e}_2^2 = \dots = \mathbf{e}_7^2 = -1 \text{ and } \mathbf{e}_1 \mathbf{e}_5 = \mathbf{e}_6, \ \mathbf{e}_3 \mathbf{e}_7 = \mathbf{e}_1, \text{ etc.}$$

Pure imaginary octonions correspond to vectors in $\mathbf{v}, \mathbf{w} \in \mathbb{R}^7$. Then $\mathbf{v}\mathbf{w} = \mathbf{v} \times \mathbf{w} - \mathbf{v} \cdot \mathbf{w}$.

Binary Cross Products

The previous theorem about binary cross products can be weakened...

Let $\times:\mathbb{R}^n\times\mathbb{R}^n\to\mathbb{R}^n$ be a continuous product such that

- For all $\mathbf{v}, \mathbf{w} \in \mathbb{R}^n$, $\mathbf{v} \times \mathbf{w}$ is orthogonal to both \mathbf{v} and \mathbf{w} .
- For all non-parallel vectors $\mathbf{v}, \mathbf{w} \in \mathbb{R}^n$, $\mathbf{v} \times \mathbf{w} \neq \mathbf{0}$ then n = 3 or 7.

Moreover, if in addition, whenever R is a rotation, we have $R(\mathbf{v} \times \mathbf{w}) = R(\mathbf{v}) \times R(\mathbf{w})$ for all $\mathbf{v}, \mathbf{w} \in \mathbb{R}^n$, then n = 3.

So in the end, maybe there really is only one cross product. . . Hmmm. . .

Other Cross Products?

Beno Eckmann proposed the following definition:

An *r*-airy product \times on \mathbb{R}^n is a vector cross product if \times is continuous, the product is orthogal to its inputs: $(\mathbf{w}_1 \times \cdots \times \mathbf{w}_r) \cdot \mathbf{w}_j = 0$ for each *j*, and $\|\mathbf{w}_1 \times \cdots \times \mathbf{w}_r\|^2 = \det(\mathbf{w}_i \cdot \mathbf{w}_j)$.

Eckmann and Whitehead then were able to establish that vector cross products only exists if...

- n is even and r = 1
- r = n 1
- n = 7 and r = 2
- n = 8 and r = 3

This result was established using methods from algebraic topology.