

Lecture Notes: Dot Product and Cross Product

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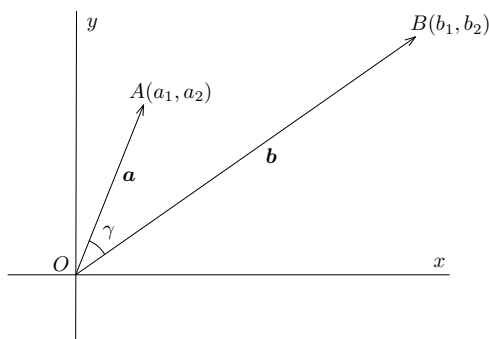
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1 Angle between Two Vectors

Definition 1. Given two non-zero vectors $\mathbf{a} = [a_1, \dots, a_d]$ and $\mathbf{b} = [b_1, \dots, b_d]$, we define their **angle** as the smaller angle¹ between the lines $\ell_{\mathbf{a}}$ and $\ell_{\mathbf{b}}$, where $\ell_{\mathbf{a}}$ is the line passing the origin and the point (a_1, \dots, a_d) , and similarly $\ell_{\mathbf{b}}$ is the line passing the origin and the point (b_1, \dots, b_d) .

The figure below shows an example in two-dimensional space. Points A and B have coordinates (a_1, a_2) and (b_1, b_2) , respectively. Thus, \mathbf{a} is the vector defined by the directed segment \overrightarrow{OA} , and \mathbf{b} is the vector defined by the directed segment \overrightarrow{OB} . The angle between \mathbf{a} and \mathbf{b} is the angle γ as indicated in the figure between the two directed segments. Note that the angle of two vectors always falls between 0 and 180 degrees.



We say that vectors \mathbf{a} and \mathbf{b} are *orthogonal* if their angle is 90° .

2 Dot Product Revisited

Recall that given two vectors $\mathbf{a} = [a_1, \dots, a_d]$ and $\mathbf{b} = [b_1, \dots, b_d]$, their **dot product** $\mathbf{a} \cdot \mathbf{b}$ is the real value $\sum_{i=1}^d a_i b_i$. This is sometimes also referred to as the *inner product* of \mathbf{a} and \mathbf{b} . Next, we will prove an important but less trivial property of dot product:

Lemma 1. If $\mathbf{a} \neq \mathbf{0}$ and $\mathbf{b} \neq \mathbf{0}$, then $\mathbf{a} \cdot \mathbf{b} = |\mathbf{a}||\mathbf{b}| \cos \gamma$, where $\gamma \in [0^\circ, 180^\circ]$ is the angle between non-zero vectors \mathbf{a} and \mathbf{b} .

Proof. Let \overrightarrow{OA} and \overrightarrow{OB} be the directed segments that define \mathbf{a} and \mathbf{b} , respectively; see Figure 1. We know that \overrightarrow{AB} defines the vector $\mathbf{b} - \mathbf{a}$. By the law of cosine, we have:

$$\begin{aligned} |\overrightarrow{AB}|^2 &= |\overrightarrow{OA}|^2 + |\overrightarrow{OB}|^2 - 2|\overrightarrow{OA}||\overrightarrow{OB}| \cos \gamma \Rightarrow \\ \cos \gamma &= \frac{|\overrightarrow{OA}|^2 + |\overrightarrow{OB}|^2 - |\overrightarrow{AB}|^2}{2|\overrightarrow{OA}||\overrightarrow{OB}|} \end{aligned} \tag{1}$$

¹This is to say that the angle we want here never exceeds 180 degrees.

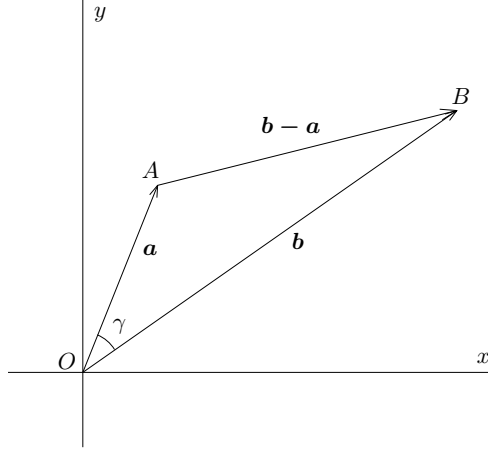


Figure 1: Proof of Lemma 1

On the other hand, we have:

$$\begin{aligned}
 |\vec{OA}|^2 &= |\mathbf{a}|^2 = \mathbf{a} \cdot \mathbf{a} \\
 |\vec{OB}|^2 &= |\mathbf{b}|^2 = \mathbf{b} \cdot \mathbf{b} \\
 |\vec{AB}|^2 &= |\mathbf{b} - \mathbf{a}|^2 = (\mathbf{b} - \mathbf{a}) \cdot (\mathbf{b} - \mathbf{a}) \\
 &\text{(by distributivity of dot product)} = (\mathbf{b} - \mathbf{a}) \cdot \mathbf{b} - (\mathbf{b} - \mathbf{a}) \cdot \mathbf{a} \\
 &\text{(by distributivity of dot product)} = \mathbf{b} \cdot \mathbf{b} - \mathbf{a} \cdot \mathbf{b} - \mathbf{b} \cdot \mathbf{a} + \mathbf{a} \cdot \mathbf{a} \\
 &= \mathbf{b} \cdot \mathbf{b} - 2\mathbf{a} \cdot \mathbf{b} + \mathbf{a} \cdot \mathbf{a}
 \end{aligned}$$

we can derive from (1)

$$\cos \gamma = \frac{\mathbf{a} \cdot \mathbf{a} + \mathbf{b} \cdot \mathbf{b} - (\mathbf{b} \cdot \mathbf{b} - 2\mathbf{a} \cdot \mathbf{b} + \mathbf{a} \cdot \mathbf{a})}{2|\mathbf{a}||\mathbf{b}|} = \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{a}||\mathbf{b}|}$$

thus completing the proof. □

Corollary 1. *When $\mathbf{a} \neq \mathbf{0}$ and $\mathbf{b} \neq \mathbf{0}$, then $\mathbf{a} \cdot \mathbf{b} = 0$ if and only if \mathbf{a} and \mathbf{b} are orthogonal.*

Dot Product and Projection Length. Let us now see an important use of dot product: computing the projection length of a line segment. Figure 2 shows 3 points $P(-5, 7, 2)$, $A(3, 20, 8)$, and $B(1, 10, 5)$. Let C be the projection of point A onto \vec{PB} . We want to calculate the length of \vec{PC} , denoted as $|\vec{PC}|$.

Dot products provide an easy way to solve this problem. Let \mathbf{a} be the vector defined by \vec{PA} , and \vec{b} the vector defined by \vec{PB} . Clearly, $\mathbf{a} = [8, 13, 6]$ and $\mathbf{b} = [6, 3, 3]$. It thus follows that $\mathbf{a} \cdot \mathbf{b} = [8 \cdot 6 + 13 \cdot 3 + 6 \cdot 3] = 105$. On the other hand, from Lemma 1, we know that $\mathbf{a} \cdot \mathbf{b} = |\mathbf{a}||\mathbf{b}| \cos \gamma$, where γ is the angle as shown in Figure 2b. As $|\mathbf{b}| = \sqrt{54}$, we know that

$$\begin{aligned}
 |\mathbf{a}|\sqrt{54} \cos \gamma &= 105 \Rightarrow \\
 |\mathbf{a}| \cos \gamma &= 105/\sqrt{54}.
 \end{aligned}$$

Observe from Figure 2b $|\mathbf{a}| \cos \gamma$ is exactly $|\vec{PC}|$.

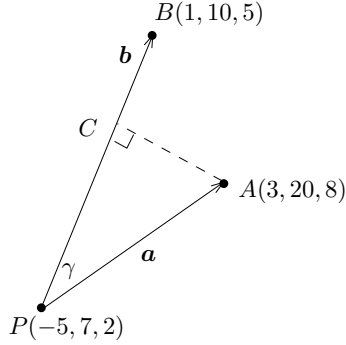


Figure 2: Using dot product to calculate projection lengths

3 Cross Product

Unlike dot product which is defined on vectors of arbitrary dimensionality d , cross product is defined only on 3d vectors:

Definition 2. Given two 3d vectors $\mathbf{a} = [a_1, a_2, a_3]$ and $\mathbf{b} = [b_1, b_2, b_3]$, we define $\mathbf{a} \times \mathbf{b}$, which is called the **cross product** of \mathbf{a} and \mathbf{b} , as the vector $\mathbf{c} = [c_1, c_2, c_3]$ where

$$\begin{aligned} c_1 &= a_2 b_3 - a_3 b_2 \\ c_2 &= a_3 b_1 - a_1 b_3 \\ c_3 &= a_1 b_2 - a_2 b_1. \end{aligned}$$

The following equation offers an easy way to remember the above equations:

$$\mathbf{a} \times \mathbf{b} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix}.$$

It is easy to verify by definition the following properties of cross product:

- (Anti-Commutativity) $\mathbf{a} \times \mathbf{b} = -(\mathbf{b} \times \mathbf{a})$.
- (Distributivity) $\mathbf{a} \times (\mathbf{b} + \mathbf{c}) = (\mathbf{a} \times \mathbf{b}) + (\mathbf{a} \times \mathbf{c})$, and $(\mathbf{b} + \mathbf{c}) \times \mathbf{a} = (\mathbf{b} \times \mathbf{a}) + (\mathbf{c} \times \mathbf{a})$.

Note that in general cross product does not necessarily obey associativity. Here is a counter example: $\mathbf{i} \times \mathbf{i} \times \mathbf{j} = \mathbf{0} \times \mathbf{j} = \mathbf{0}$, but $\mathbf{i} \times (\mathbf{i} \times \mathbf{j}) = \mathbf{i} \times \mathbf{k} = -\mathbf{j}$.

Geometry of Cross Products. Next we will gain a geometric understanding about cross products.

Lemma 2. Let $\gamma \in [0^\circ, 180^\circ]$ be the angle between the directions of two non-zero vectors \mathbf{a} and \mathbf{b} , and $\mathbf{c} = \mathbf{a} \times \mathbf{b}$. Then, $|\mathbf{c}| = |\mathbf{a}||\mathbf{b}| \sin \gamma$.

Proof. See appendix. □

As an immediate corollary, we know that $\mathbf{c} = \mathbf{0}$ in each of the following scenarios:

- $\mathbf{a} = \mathbf{0}$ or $\mathbf{b} = \mathbf{0}$.

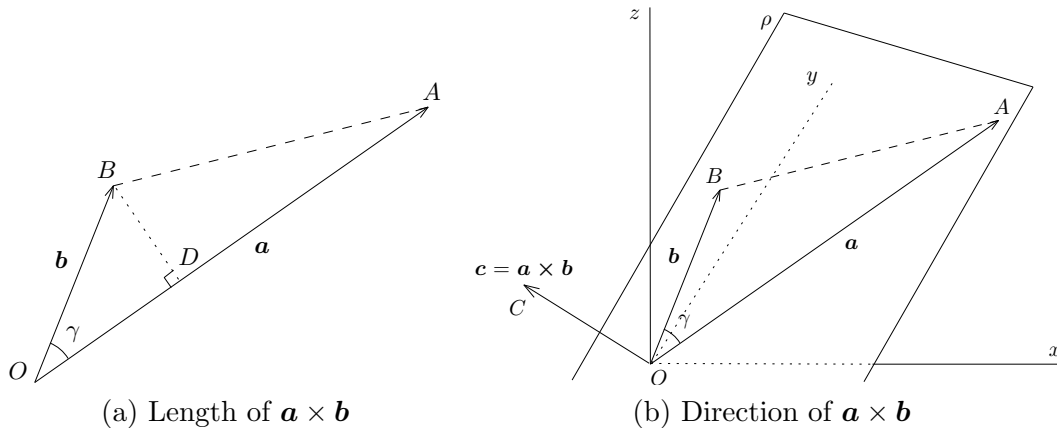


Figure 3: Illustration of cross product

- The angle between \mathbf{a} and \mathbf{b} is 0° or 180° .

If $\mathbf{c} \neq \mathbf{0}$, its length $|\mathbf{c}|$ has a beautiful explanation. Let O be the origin; and let \overrightarrow{OA} and \overrightarrow{OB} the directed segments that define \mathbf{a} and \mathbf{b} , respectively. Then, $|\mathbf{c}|$ is twice the area of the triangle OAB ; see Figure 3a (note that the length of directed segment \overrightarrow{BD} equals $|\mathbf{b}| \sin \gamma$).

Lemma 3. Let $\mathbf{c} = \mathbf{a} \times \mathbf{b}$. Then, $\mathbf{a} \cdot \mathbf{c} = 0$ and $\mathbf{b} \cdot \mathbf{c} = 0$.

Proof. Let $\mathbf{a} = [a_1, a_2, a_3]$, $\mathbf{b} = [b_1, b_2, b_3]$, and $\mathbf{c} = [c_1, c_2, c_3]$. We will prove only $\mathbf{a} \cdot \mathbf{c} = 0$ because an analogous argument shows $\mathbf{b} \cdot \mathbf{c} = 0$.

$$\begin{aligned}
 \mathbf{a} \cdot \mathbf{c} &= a_1 c_1 + a_2 c_2 + a_3 c_3 \\
 &= a_1(a_2 b_3 - a_3 b_2) + a_2(a_3 b_1 - a_1 b_3) + a_3(a_1 b_2 - a_2 b_1) \\
 &= 0.
 \end{aligned}$$

□

The lemma leads to the following important corollary:

Corollary 2. Let $\mathbf{c} = \mathbf{a} \times \mathbf{b}$. If $\mathbf{c} \neq \mathbf{0}$, then the directed segment \overrightarrow{OC} defining \mathbf{c} is perpendicular to the plane determined by the directed segments \overrightarrow{OA} and \overrightarrow{OB} that define \mathbf{a} and \mathbf{b} , respectively (see Figure 3b, where the plane is ρ).

Proof. Since $\mathbf{c} \neq \mathbf{0}$, we know that (i) neither \mathbf{a} nor \mathbf{b} is $\mathbf{0}$, and (ii) the angle γ between the directions of \mathbf{a} and \mathbf{b} is larger than 0° but smaller than 180° . Hence, \overrightarrow{OA} and \overrightarrow{OB} uniquely determine a plane ρ . Since $\mathbf{a} \cdot \mathbf{c} = 0$ and $\mathbf{b} \cdot \mathbf{c} = 0$, we know that \overrightarrow{OC} is orthogonal to both \overrightarrow{OA} and \overrightarrow{OB} . Hence, \overrightarrow{OC} is perpendicular to ρ . □

We are almost ready to explain $\mathbf{c} = \mathbf{a} \times \mathbf{b}$ in a way much more intuitive than Definition 2. Recall that to unambiguously pinpoint a vector, we need to specify (i) its length, and (ii) its direction. Lemma 2 has given the length, and Corollary 2 has *almost* given its direction. Why did we say “almost”? Because there are two directed segments emanating from the origin that are perpendicular to the plane ρ in Figure 3b: besides the \mathbf{c} shown, $-\mathbf{c}$ is also perpendicular to ρ .

We can remove this last piece of ambiguity as follows. Let us see the plane ρ from the side such that \mathbf{c} shoots into our eyes. The direction of \mathbf{a} should turn *counter-clockwise* to the direction

of \mathbf{b} by an angle less than 180° (i.e., γ in Figure 3b). Notice that if we see the plane ρ from the wrong side, then \mathbf{a} needs to do so *clockwise* to reach \mathbf{b} . At this point, we have obtained a complete geometric description about $\mathbf{c} = \mathbf{a} \times \mathbf{b}$.

Appendix

Proof of Lemma 2

Let $\mathbf{a} = [a_1, a_2, a_3]$, $\mathbf{b} = [b_1, b_2, b_3]$, and $\mathbf{c} = [c_1, c_2, c_3]$ (remember $\mathbf{c} = \mathbf{a} \times \mathbf{b}$). We will first establish another lemma which is interesting in its own right:

Lemma 4. $(|\mathbf{a}||\mathbf{b}|)^2 = |\mathbf{c}|^2 + (\mathbf{a} \cdot \mathbf{b})^2$.

Proof. We will take a brute-force approach to prove the lemma, by representing all the quantities in the target equation with coordinates.

$$\begin{aligned}
(|\mathbf{a}||\mathbf{b}|)^2 &= (a_1^2 + a_2^2 + a_3^2)(b_1^2 + b_2^2 + b_3^2) \\
&= a_1^2 b_1^2 + a_1^2 b_2^2 + a_1^2 b_3^2 + a_2^2 b_1^2 + a_2^2 b_2^2 + a_2^2 b_3^2 + a_3^2 b_1^2 + a_3^2 b_2^2 + a_3^2 b_3^2 \\
|\mathbf{a} \times \mathbf{b}|^2 &= c_1^2 + c_2^2 + c_3^2 \\
&= (a_2 b_3 - a_3 b_2)^2 + (a_3 b_1 - a_1 b_3)^2 + (a_1 b_2 - a_2 b_1)^2 \\
&= a_2^2 b_3^2 + a_3^2 b_2^2 + a_3^2 b_1^2 + a_1^2 b_3^2 + a_1^2 b_2^2 + a_2^2 b_1^2 - 2a_2 b_2 a_3 b_3 - 2a_1 b_1 a_3 b_3 - 2a_1 b_1 a_2 b_2 \\
(\mathbf{a} \cdot \mathbf{b})^2 &= (a_1 b_1 + a_2 b_2 + a_3 b_3)^2 \\
&= a_1^2 b_1^2 + a_2^2 b_2^2 + a_3^2 b_3^2 + 2a_1 b_1 a_2 b_2 + 2a_1 b_1 a_3 b_3 + 2a_2 b_2 a_3 b_3
\end{aligned}$$

The lemma thus follows. □

Now we proceed to prove Lemma 2. From Lemma 1, we know that $\mathbf{a} \cdot \mathbf{b} = |\mathbf{a}||\mathbf{b}|\cos\gamma$. Hence:

$$\begin{aligned}
(|\mathbf{a}||\mathbf{b}|)^2 - (\mathbf{a} \cdot \mathbf{b})^2 &= (|\mathbf{a}||\mathbf{b}|)^2 - (|\mathbf{a}||\mathbf{b}|)^2 \cos^2 \gamma \\
&= (|\mathbf{a}||\mathbf{b}|)^2 (1 - \cos^2 \gamma) \\
&= (|\mathbf{a}||\mathbf{b}|)^2 \sin^2 \gamma.
\end{aligned}$$

By combining the above with Lemma 4, we obtain:

$$|\mathbf{c}|^2 = (|\mathbf{a}||\mathbf{b}|)^2 \sin^2 \gamma.$$

Since $\sin \gamma \geq 0$ (recall that $\gamma \in [0^\circ, 180^\circ]$), it follows that $|\mathbf{c}| = |\mathbf{a}||\mathbf{b}| \sin \gamma$.