

A cool proof of the Cauchy-Schwarz inequality

Peyam Ryan Tabrizian

Friday, April 12th, 2013

Here's a cool and slick proof of the Cauchy-Schwarz inequality. It starts out like the usual proof of C-S, but the end is very cute! This proof is taken from Pugh's *Intro to Real Analysis*-book.

NOTE: This proof works **ONLY** for $\mathbb{F} = \mathbb{R}$. Do **NOT** memorize it, it's purely for your math-enjoyment!

Note: In this document, (u, v) stands for 'inner product of u and v ' (the author uses $\langle u, v \rangle$ instead)

Theorem: [Cauchy-Schwarz inequality]

$$|(u, v)| \leq \|u\| \|v\|$$

Proof: Consider the following function from \mathbb{R} to \mathbb{R} :

$$f(t) = (u + tv, u + tv) = (u, u) + t(u, v) + t(v, u) + (v, v)t^2 = at^2 + bt + c$$

Where:

$$a = (v, v) = \|v\|^2 \geq 0$$

$$b = (u, v) + (v, u) = 2(u, v) \quad \text{Remember } \mathbb{F} = \mathbb{R}$$

$$c = (u, u) = \|u\|^2 \geq 0$$

However, since $f(t) = (u + tv, u + tv) \geq 0$, we know that $at^2 + bt + c \geq 0$.

However, this implies that the discriminant $\Delta = b^2 - 4ac$ of f has to be ≤ 0 ¹

But then, we get:

¹Proof: If $\Delta > 0$, then f has two distinct roots $x_1 < x_2$ by the quadratic formula, but then either $f < 0$ on $[x_1, x_2]$ or $f < 0$ on $(-\infty, x_1) \cup (x_2, \infty)$

$$\begin{aligned}\Delta &\leq 0 \\ b^2 - 4ac &\leq 0 \\ b^2 &\leq 4ac \\ \sqrt{b^2} &\leq 2\sqrt{a}\sqrt{c} \\ |b| &\leq 2\sqrt{a}\sqrt{c} \\ |2(u, v)| &\leq 2\|u\| \|v\| \\ |(u, v)| &\leq \|u\| \|v\|\end{aligned}$$

And we're done!

□