

## Step-1

Let  $a$  and  $b$  be any two vectors such that the angle between them is  $\theta$ , then cosine of the angle  $\theta$  is given by as follows:

$$\cos \theta = \frac{a^T b}{\|a\| \|b\|}.$$

By using this, to get

$$a^T b = \|a\| \|b\| \cos \theta.$$

## Step-2

Since  $|\cos \theta| \leq 1$  for any  $\theta$ , to get the Schwartz's Inequality as follows:

$$\begin{aligned} |a^T b| &= \|a\| \|b\| |\cos \theta| \\ &= \|a\| \|b\| |\cos \theta| \\ &\leq \|a\| \|b\| \quad \text{since } |\cos \theta| \leq 1. \end{aligned}$$

$$\text{So, } |a^T b| \leq \|a\| \|b\|.$$

## Step-3

Note that the Schwartz's inequality can be proved, if  $a$  and  $b$  are unit vectors, as follows:

$$\begin{aligned} |a^T b| &= \left| \sum a_i b_i \right| \\ &\leq \sum |a_i| |b_i| \\ &\leq \sum \frac{|a_i|^2 + |b_i|^2}{2} \\ &= \frac{1}{2} + \frac{1}{2} \\ &= \|a\| \|b\| \end{aligned}$$

## Step-4

In this case, notice the step

$$\left| \sum a_i b_i \right| \leq \sum |a_i| |b_i|.$$

Since  $|a_i - b_i|^2 = |a_i|^2 + |b_i|^2 - 2|a_i||b_i|$ , to get

$$\frac{|a_i - b_i|^2}{2} + |a_i||b_i| = \frac{|a_i|^2 + |b_i|^2}{2}.$$

$$\text{So, } \sum |a_i||b_i| \leq \sum \frac{|a_i|^2 + |b_i|^2}{2}.$$

## Step-5

Since  $\sum |a_i|^2 = 1, \sum |b_i|^2 = 1$ , to get

$$\begin{aligned} \sum \frac{|a_i|^2 + |b_i|^2}{2} &= \frac{1}{2} + \frac{1}{2} \\ &= 1 \\ &= 1 \cdot 1 \\ &= \|a\| \|b\| \end{aligned}$$

Hence,  $|a^T b| \leq \|a\| \|b\|$ .