



Math for the people, by the people.

proof of Cauchy-Schwarz inequality for real numbers

Canonical name	ProofOfCauchySchwarzInequalityForRealNumbers
Date of creation	2013-03-22 14:56:38
Last modified on	2013-03-22 14:56:38
Owner	stitch (17269)
Last modified by	stitch (17269)
Numerical id	5
Author	stitch (17269)
Entry type	Proof
Classification	msc 15A63

The version of the Cauchy-Schwartz inequality we want to prove is

$$\left(\sum_{k=1}^n a_k b_k \right)^2 \leq \sum_{k=1}^n a_k^2 \cdot \sum_{k=1}^n b_k^2,$$

where the a_k and b_k are real numbers, with equality holding only in the case of proportionality, $a_k = \lambda b_k$ for some real λ for all k .

The proof is by direct calculation:

$$\begin{aligned} \sum_{k=1}^n a_k^2 \cdot \sum_{k=1}^n b_k^2 - \left(\sum_{k=1}^n a_k b_k \right)^2 &= \sum_{k,l=1}^n a_k^2 b_l^2 - a_k b_k a_l b_l \\ &= \sum_{k,l=1}^n \frac{1}{2} (a_k^2 b_l^2 + a_l^2 b_k^2) - (a_k b_l)(a_l b_k) \\ &= \frac{1}{2} \sum_{k,l=1}^n (a_k b_l)^2 - 2(a_k b_l)(a_l b_k) + (a_l b_k)^2 \\ &= \frac{1}{2} \sum_{k,l=1}^n (a_k b_l - a_l b_k)^2 \\ &\geq 0. \end{aligned}$$

The above identity implies that the Cauchy-Schwarz inequality holds. Moreover, it is an equality only when

$$a_k b_l - a_l b_k = 0 \quad \Longleftrightarrow \quad \frac{a_k}{b_k} = \frac{a_l}{b_l} \text{ or } \frac{b_k}{a_k} = \frac{b_l}{a_l} \text{ or } a_k = b_k = 0,$$

for all k and l . In other words, equality holds only when $a_k = \lambda b_k$ for all k for some real number λ .