

which looks more intimidating. This inequality is attributed to the mathematician Augustin-Louis Cauchy; Hermann Schwarz gave the derivation given below.

The Cauchy-Schwarz inequality can be shown as follows. The inequality clearly holds if  $a = 0$  or  $b = 0$  (in this case, both sides of the inequality are zero). So we suppose now that  $a \neq 0$ ,  $b \neq 0$ , and define  $\alpha = \|a\|$ ,  $\beta = \|b\|$ . We observe that

$$\begin{aligned} 0 &= 2\|a\|^2\|b\|^2 - 2\|a\|\|b\|a^Tb \\ 2\|a\|^2\|b\|^2 &= 2\|a\|\|b\|a^Tb \\ \|a\|\|b\| &\geq a^Tb, \quad a^Tb \leq \|a\|\|b\| \end{aligned} \quad \begin{aligned} 0 &\leq \|\beta a - \alpha b\|^2 \\ &= \|\beta a\|^2 - 2(\beta a)^T(\alpha b) + \|\alpha b\|^2 \\ &= \beta^2\|a\|^2 - 2\beta\alpha(a^Tb) + \alpha^2\|b\|^2 \\ &= \|b\|^2\|a\|^2 - 2\|b\|\|a\|(a^Tb) + \|a\|^2\|b\|^2 \\ &= 2\|a\|^2\|b\|^2 - 2\|a\|\|b\|(a^Tb). \end{aligned}$$

Dividing by  $2\|a\|\|b\|$  yields  $a^Tb \leq \|a\|\|b\|$ . Applying this inequality to  $-a$  and  $b$  we obtain  $-a^Tb \leq \|a\|\|b\|$ . Putting these two inequalities together we get the Cauchy-Schwarz inequality,  $|a^Tb| \leq \|a\|\|b\|$ .

This argument also reveals the conditions on  $a$  and  $b$  under which they satisfy the Cauchy-Schwarz inequality with equality. This occurs only if  $\|\beta a - \alpha b\| = 0$ , i.e.,  $\beta a = \alpha b$ . This means that each vector is a scalar multiple of the other (in the case when they are nonzero). This statement remains true when either  $a$  or  $b$  is zero. So the Cauchy-Schwarz inequality holds with equality when one of the vectors is a multiple of the other; in all other cases, it holds with strict inequality.

**Verification of triangle inequality.** We can use the Cauchy-Schwarz inequality to verify the triangle inequality. Let  $a$  and  $b$  be any vectors. Then

$$\begin{aligned} \|a+b\|^2 &= \|a\|^2 + 2a^Tb + \|b\|^2 \\ a^Tb = \|a\|\|b\| &\longrightarrow \leq \|a\|^2 + 2\|a\|\|b\| + \|b\|^2 \\ &= (\|a\| + \|b\|)^2, \end{aligned} \quad \begin{aligned} &\text{When } \theta = \pi/2 \rightarrow \text{Pythag. Thm.} \\ &x^2 + 2xy + y^2 = (x+y)^2 \end{aligned}$$

where we used the Cauchy-Schwarz inequality in the second line. Taking the squareroot we get the triangle inequality,  $\|a+b\| \leq \|a\| + \|b\|$ .

**Angle between vectors.** The angle between two nonzero vectors  $a$ ,  $b$  is defined as

$$\cos^{-1}(\theta) \equiv \arccos(\theta) \rightarrow \theta = \arccos\left(\frac{a^Tb}{\|a\|\|b\|}\right)$$

where  $\arccos$  denotes the inverse cosine, normalized to lie in the interval  $[0, \pi]$ . In other words, we define  $\theta$  as the unique number between 0 and  $\pi$  that satisfies

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

The angle between  $a$  and  $b$  is written as  $\angle(a, b)$ , and is sometimes expressed in degrees. (The default angle unit is radians;  $360^\circ$  is  $2\pi$  radians.) For example,  $\angle(a, b) = 60^\circ$  means  $\angle(a, b) = \pi/3$ , i.e.,  $a^Tb = (1/2)\|a\|\|b\|$ .

The angle coincides with the usual notion of angle between vectors, when they have dimension two or three, and they are thought of as displacements from a

$0 < \theta < \pi/2$   
 $\hookrightarrow$  Acute  
 $\frac{\pi}{2} < \theta < \pi$   
 $\hookrightarrow$  obtuse

$$\begin{aligned} a^Tb &= \|a\|\|b\|\cos(\theta) \rightarrow \frac{a^Tb}{\|a\|\|b\|} = \cos(\theta) \rightarrow \theta = \cos^{-1}\left(\frac{a^Tb}{\|a\|\|b\|}\right) \\ \theta &= \frac{n\pi}{2} \text{ w/ } n = 2k+1 \Rightarrow \perp \text{ or perpendicular, orthogonal} \\ \theta &= n\pi \text{ w/ } n = 2k \Rightarrow \parallel \text{ or parallel, aligned} \end{aligned}$$