

Suppose that v_1, v_2, \dots, v_d are unit vectors in \mathbb{R}^d .
Prove that there exists a unit vector u such that

$$|u \cdot v_i| \leq \frac{1}{\sqrt{d}}$$

for $i = 1, 2, \dots, d$.

(Here \cdot denotes the usual scalar product on \mathbb{R}^d .)