

We need to prove that cosine distance satisfies triangle inequality

$$p(x, y) = 1 - \frac{x^T y}{\|x\| \|y\|}$$

Let's prove:

$$p(A, C) \leq p(A, B) + p(B, C)$$

$$1 - \frac{A^T C}{\|A\| \|C\|} \leq 1 - \frac{A^T B}{\|A\| \|B\|} + 1 - \frac{B^T C}{\|B\| \|C\|}$$

Let's take  $A = (1; 0)$   $B = (\frac{\sqrt{2}}{2}; \frac{\sqrt{2}}{2})$   $C = (0; 1)$

$$1 + \frac{A^T C}{\|A\| \|C\|} \geq \frac{B^T C}{\|B\| \|C\|} + \frac{A^T B}{\|A\| \|B\|}$$

$$\frac{A^T C}{\|A\| \|C\|} = \frac{0}{\sqrt{1} \sqrt{1}} = 0$$

$$\frac{B^T C}{\|B\| \|C\|} = \frac{\frac{\sqrt{2}}{2} + 0}{\frac{\sqrt{2}}{2} \sqrt{1}} = \frac{\sqrt{2}}{2}$$

$$\frac{A^T B}{\|A\| \|B\|} = \frac{\frac{\sqrt{2}}{2} + 0}{\sqrt{1} \sqrt{1}} = \frac{\sqrt{2}}{2}$$

$$1 + 0 \geq \frac{\sqrt{2}}{2} + \frac{\sqrt{2}}{2}$$

contradiction