

The Cauchy–Schwarz inequality (also called Cauchy–Bunyakovsky–Schwarz inequality)

Statement:

Let $a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n \in \mathbb{C}$ then we have the following:

$$\left| \sum_{i=1}^n a_i \bar{b}_i \right|^2 \leq \left(\sum_{i=1}^n |a_i|^2 \right) \left(\sum_{i=1}^n |b_i|^2 \right)$$

and equality holds iff $a_i = tb_i$ for some $t \in \mathbb{C} \forall i \in \{1, 2, 3, \dots, n\}$

Proof:

Consider the function $f : \mathbb{R} \rightarrow \mathbb{R}$ defined by

$$f(t) = \sum_{i=1}^n |a_i - tb_i|^2 \quad (\text{Remember}) \quad (1)$$

Note:

$$|z|^2 = z\bar{z} \quad (2)$$

Using (2) in (1) we get,

$$\begin{aligned} f(t) &= \sum_{i=1}^n (a_i - tb_i)(\overline{a_i - tb_i}) \\ &= \sum_{i=1}^n (a_i - tb_i)(\bar{a}_i - \bar{t}\bar{b}_i) \\ &= \sum_{i=1}^n (|a_i|^2 - (a_i\bar{b}_i + \bar{a}_i b_i)t + |b_i|t^2) \\ &= \sum_{i=1}^n (|a_i|^2 - \operatorname{Re}(a_i\bar{b}_i)t + |b_i|t^2) \\ &= \sum_{i=1}^n |a_i|^2 - 2\operatorname{Re} \left(\sum_{i=1}^n a_i\bar{b}_i \right) t + \left(\sum_{i=1}^n |b_i|^2 \right) t^2 \end{aligned}$$

Hence we get,

$$f(t) = \sum_{i=1}^n |a_i|^2 - 2\operatorname{Re} \left(\sum_{i=1}^n a_i \bar{b}_i \right) t + \left(\sum_{i=1}^n |b_i|^2 \right) t^2 \quad (3)$$

Note: Notice that $f(t) \geq 0 \forall t \in \mathbb{R}$, hence by the property of quadratic equation we get, $b^2 - 4ac \leq 0$. Then apply this to equation (3) we get,

$$\left(2\operatorname{Re} \left(\sum_{i=1}^n a_i \bar{b}_i \right) \right)^2 \leq 4 \left(\sum_{i=1}^n |a_i|^2 \right) \left(\sum_{i=1}^n |b_i|^2 \right) \quad (4)$$

Now, making $g : \mathbb{R} \rightarrow \mathbb{R}$ defined by

$$g(t) = \sum_{j=1}^n |a_j - itb_j|^2 \quad (i = \sqrt{-1})$$

And proceeding similarly we get,

$$\left(2\operatorname{Im} \left(\sum_{i=1}^n a_i \bar{b}_i \right) \right)^2 \leq 4 \left(\sum_{i=1}^n |a_i|^2 \right) \left(\sum_{i=1}^n |b_i|^2 \right) \quad (5)$$

Adding (4) and (5) we get,

$$\left| \sum_{i=1}^n a_i \bar{b}_i \right|^2 \leq \left(\sum_{i=1}^n |a_i|^2 \right) \left(\sum_{i=1}^n |b_i|^2 \right)$$

Now, for the equality we have, $f(t) = 0$ happens only if two of its roots are same, otherwise it could n't be always non-negative.

Hence we have, $b^2 - 4ac = 0$ and this happens iff the equality happens in C-S inequality.

But, from definition of f we have $a_i = tb_i \forall i = 1, 2, \dots, n$ or