

Proof. For all $u, v \in E$ and all $\mu \in \mathbb{C}$, we have observed that

$$\varphi(u + \mu v, u + \mu v) = \varphi(u, u) + 2\Re(\bar{\mu}\varphi(u, v)) + |\mu|^2\varphi(v, v).$$

Let $\varphi(u, v) = \rho e^{i\theta}$, where $|\varphi(u, v)| = \rho$ ($\rho \geq 0$). Let $F: \mathbb{R} \rightarrow \mathbb{R}$ be the function defined such that

$$F(t) = \Phi(u + te^{i\theta}v),$$

for all $t \in \mathbb{R}$. The above shows that

$$F(t) = \varphi(u, u) + 2t|\varphi(u, v)| + t^2\varphi(v, v) = \Phi(u) + 2t|\varphi(u, v)| + t^2\Phi(v).$$

Since φ is assumed to be positive, we have $F(t) \geq 0$ for all $t \in \mathbb{R}$. If $\Phi(v) = 0$, we must have $\varphi(u, v) = 0$, since otherwise, $F(t)$ could be made negative by choosing t negative and small enough. If $\Phi(v) > 0$, in order for $F(t)$ to be nonnegative, the equation

$$\Phi(u) + 2t|\varphi(u, v)| + t^2\Phi(v) = 0$$

must not have distinct real roots, which is equivalent to

$$|\varphi(u, v)|^2 \leq \Phi(u)\Phi(v).$$

Taking the square root on both sides yields the Cauchy–Schwarz inequality.

For the second part of the claim, if φ is positive definite, we argue as follows. If u and v are linearly dependent, it is immediately verified that we get an equality. Conversely, if

$$|\varphi(u, v)|^2 = \Phi(u)\Phi(v),$$

then there are two cases. If $\Phi(v) = 0$, since φ is positive definite, we must have $v = 0$, so u and v are linearly dependent. Otherwise, the equation

$$\Phi(u) + 2t|\varphi(u, v)| + t^2\Phi(v) = 0$$

has a double root t_0 , and thus

$$\Phi(u + t_0 e^{i\theta}v) = 0.$$

Since φ is positive definite, we must have

$$u + t_0 e^{i\theta}v = 0,$$

which shows that u and v are linearly dependent.

If we square the Minkowski inequality, we get

$$\Phi(u + v) \leq \Phi(u) + \Phi(v) + 2\sqrt{\Phi(u)}\sqrt{\Phi(v)}.$$

However, we observed earlier that

$$\Phi(u + v) = \Phi(u) + \Phi(v) + 2\Re(\varphi(u, v)).$$