



MathsNET

A joined up approach to
teaching and learning
mathematics

The Cauchy-Schwartz Inequality

- Give the expression we would use to express the correlation between a random variable Z and a random variable X . Explain the role of the third random variable Y in your expression.
- Complete the following sentence: If $Z = X$ the random variables X and Z are ...
- Complete the following sentence: If $Z = -X$ the random variables X and Z are ...
- Reproduce the proof of the Cauchy-Schwartz Inequality in full.