

Cauchy-Schwarz Inequality. Suppose  $u, v \in V$ . Then  $|\langle u, v \rangle| \leq \|u\| \|v\|$  with equality  $\Leftrightarrow u = \lambda v$  for  $\lambda \in \mathbb{F}$ .

Over  $\mathbb{C}$ : Let  $a_1, \dots, a_n$  and  $b_1, \dots, b_n$  be complex numbers. Then  $\left| \sum_{i=1}^n a_i b_i \right|^2 \leq \sum_{i=1}^n |a_i|^2 \sum_{i=1}^n |b_i|^2$ . Why?

$$(a_1, \dots, a_n) \quad (b_1, \dots, b_n)$$

Claim: Inner product over  $\mathbb{R}^n$ :  $\vec{a} \cdot \vec{b} = (a_1 b_1, \dots, a_n b_n)$

Axioms: 1)  $\langle \vec{u}, \vec{v} \rangle = \overline{\langle \vec{v}, \vec{u} \rangle}$  (complex conjugate)

2)  $\langle c\vec{u} + \vec{v}, \vec{w} \rangle = \langle \vec{u}, \vec{w} \rangle + \langle \vec{v}, \vec{w} \rangle$  (linear in 1st argument)

3)  $\langle \vec{u}, \vec{u} \rangle \geq 0$  w/ equality iff  $\vec{u} = 0$  (positive definiteness).

Proof:  $\vec{a} = \vec{a} \Rightarrow \vec{a} \cdot \vec{b} = \vec{b} \cdot \vec{a}$ .

$$((c(\vec{u}) + \vec{v}) \cdot \vec{w}) \cdot \vec{w} \Rightarrow (cu_1 + v_1, \dots, cu_n + v_n) \cdot (w_1, \dots, w_n)$$

$$= ((cu_1 + v_1)w_1, \dots, (cu_n + v_n)w_n)$$

$$\stackrel{\text{dist. of } \mathbb{R}^n}{=} (cu_1 w_1 + v_1 w_1, \dots, cu_n w_n + v_n w_n)$$

$$= (cu_1 w_1, \dots, cu_n w_n) + (v_1 w_1, \dots, v_n w_n)$$

$$= \vec{u} \cdot \vec{w} + \vec{v} \cdot \vec{w}$$

$$(u_1, u_2, \dots, u_n) = (0, \dots, 0) \Leftrightarrow u_i u_i = 0 \quad \forall 1 \leq i \leq n$$

$$\Leftrightarrow u_i = 0$$

$> 0$  by pos. of squares.  $\square$

Lemma. (Orthogonal Decomposition). Suppose  $\vec{u}, \vec{v} \in V$ ,  $\vec{v} \neq 0$ . Then there exists  $c = \frac{\langle \vec{u}, \vec{v} \rangle}{\|\vec{v}\|^2}$  and  $\vec{w} = \vec{u} - \frac{\langle \vec{u}, \vec{v} \rangle}{\|\vec{v}\|^2} \vec{v}$  such that  $\vec{u} = c\vec{v} + \vec{w}$  and  $\langle \vec{w}, \vec{v} \rangle = 0$ . Don't need to state.

Proof: Let  $\vec{u}, \vec{v} \in V$ . By closure under scalar multiplication

$$\vec{u} \in V, c \in \mathbb{F} \Rightarrow c\vec{u} \in V.$$

Then  $\vec{u} = c\vec{v} + (\vec{u} - c\vec{v})$ . We want  $c$  such that  $\langle \vec{u} - c\vec{v}, \vec{v} \rangle = 0$ .  
Suppose so. Then

$$\begin{aligned} &\langle \vec{u}, \vec{v} \rangle - c\langle \vec{v}, \vec{v} \rangle = 0 \\ &\Rightarrow \langle \vec{u}, \vec{v} \rangle - c\|\vec{v}\|^2 = 0 \end{aligned}$$

$$\Rightarrow \langle \vec{u}, \vec{v} \rangle = c/\|\vec{v}\|^2.$$

$$\Rightarrow \frac{\langle \vec{u}, \vec{v} \rangle}{\|\vec{v}\|^2} < c. \quad \star 2 \text{ correct}$$

So

$$\vec{u} = \frac{\langle \vec{u}, \vec{v} \rangle}{\|\vec{v}\|^2} \vec{v} + \left( \vec{u} - \frac{\langle \vec{u}, \vec{v} \rangle}{\|\vec{v}\|^2} \vec{v} \right).$$

And since

$$\begin{aligned} \langle \vec{u} - \frac{\langle \vec{u}, \vec{v} \rangle}{\|\vec{v}\|^2} \vec{v}, \vec{v} \rangle &\stackrel{\text{lin.}}{=} \langle \vec{u}, \vec{v} \rangle - \frac{\langle \vec{u}, \vec{v} \rangle}{\|\vec{v}\|^2} \langle \vec{v}, \vec{v} \rangle \\ &= \langle \vec{u}, \vec{v} \rangle - \langle \vec{u}, \vec{v} \rangle \\ &= 0. \end{aligned}$$

$\star 2$  correct

let  $c = \frac{\langle \vec{u}, \vec{v} \rangle}{\|\vec{v}\|^2}$ ,  $w = \vec{u} - \frac{\langle \vec{u}, \vec{v} \rangle}{\|\vec{v}\|^2} \vec{v}$ . Then

$$\vec{u} = c\vec{v} + w \quad \text{and} \quad \langle \vec{w}, \vec{v} \rangle = 0. \quad \star 1$$

Proof of Cauchy-Schwarz. (Everything from Orthogonal decompr.) Then

$$\star 1 \text{ correct} \quad u = \frac{\langle u, v \rangle}{\|v\|^2} v + w$$

$$\text{Pythagorean theorem} \Rightarrow \|u\|^2 = \left\| \frac{\langle u, v \rangle}{\|v\|^2} v \right\|^2 + \|w\|^2 \quad \star 1 \text{ correct}$$

Theorem

$$= \left\| \frac{\langle u, v \rangle}{\|v\|^2} v \right\| \left\| \frac{\langle u, v \rangle}{\|v\|^2} v \right\| + \|w\|^2$$

$$= \left| \frac{\langle u, v \rangle}{\|v\|^2} \right|^2 \|v\|^2 + \|w\|^2$$

$$= \frac{|\langle u, v \rangle|^2}{\|v\|^2} + \|w\|^2$$

$\Rightarrow \frac{|\langle u, v \rangle|^2}{\|v\|^2} + \|w\|^2 \quad \star 2 \text{ correct}$

$$\Rightarrow |\langle u, v \rangle|^2 \leq \|u\|^2 \|v\|^2$$

$$\Rightarrow |\langle u, v \rangle| \leq \|u\| \|v\|. \quad \star 2 \text{ correct}$$

$\star 2$  correct

Now, equality holds  $\Leftrightarrow w=0$ . Thus  $w=0$ . But  $w=0 \Leftrightarrow u=\lambda v, \lambda \in \mathbb{R}$ .

$\star 0$  Poor style

$\star 1$  good style w/ some unclear spots.

$\star 2$  good style