

Cauchy-Schwarz inequality:

Proof: Let u, v be non-zero vectors in Hilbert space H , such that they cannot be represented by a linear multiple of each other.

Then for an arbitrary complex number

$$\lambda, \quad \|u - \lambda v\|^2 \geq 0$$

$$\Rightarrow (u, u) - \lambda(u, v) - \bar{\lambda}(v, u) + \lambda\bar{\lambda}(v, v) \geq 0$$

$$\Rightarrow \|u\|^2 + \|v\|^2 \cdot \lambda\bar{\lambda} - \lambda(u, v) - \bar{\lambda}(v, u) \geq 0$$

Consider $\lambda = \frac{(v, u)}{\|v\|^2}$

Then we have

$$\Rightarrow \|u\|^2 + \frac{\|(u, v)\|^2}{\|v\|^4} \|v\|^2 - 2 \frac{\|(u, v)\|^2}{\|v\|^2} \geq 0$$

$$\Rightarrow \|u\|^2 \geq \frac{\|(u, v)\|^2}{\|v\|^2}$$

$$\Rightarrow \|u\|^2 \|v\|^2 \geq \|(u, v)\|^2$$

$$\Rightarrow \boxed{\|(u, v)\|^2 \leq (u, u)(v, v)}$$