

Proof on Wikipedia of Cauchy-Schwarz

As the inequality is trivially true in the case $y = 0$, we may assume $\langle y, y \rangle$ is nonzero. Let λ be a complex number. Then,

$$0 \leq \|x - \lambda y\|^2 = \langle x - \lambda y, x - \lambda y \rangle = \langle x, x \rangle - \bar{\lambda} \langle x, y \rangle - \lambda \langle y, x \rangle + |\lambda|^2 \langle y, y \rangle.$$

The above expression is valid for any complex λ . Choosing

$$\lambda = \langle x, y \rangle \cdot \langle y, y \rangle^{-1}$$

we obtain

$$0 \leq \langle x, x \rangle - |\langle x, y \rangle|^2 \cdot \langle y, y \rangle^{-1}$$

which is true if and only if

$$|\langle x, y \rangle|^2 \leq \langle x, x \rangle \cdot \langle y, y \rangle$$

or equivalently:

$$|\langle x, y \rangle| \leq \|x\| \|y\|,$$

which is the Cauchy-Schwarz inequality.