

## Math 623: Homework 7

1. Prove the Cauchy-Schwarz inequality: for any  $f, g$  in a Hilbert space  $\mathcal{H}$  one has

$$|(f, g)| \leq \|f\| \|g\|,$$

and the equality holds if and only if  $g = \alpha f$  for some  $\alpha \in \mathbf{C}$ . Show that it is true first if  $f$  and  $g$  are perpendicular or if  $f$  and  $g$  are collinear (i.e.  $g = \alpha f$ ). For general  $f$  and  $g$  write  $g = g_{\perp} + g_{\parallel}$  into a perpendicular part and a collinear part.

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