

Thm: For $a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n$

$$(*) \left(\sum_{i=1}^n (a_i + b_i)^2 \right)^{\frac{1}{2}} \leq \left(\sum_{i=1}^n a_i^2 \right)^{\frac{1}{2}} + \left(\sum_{i=1}^n b_i^2 \right)^{\frac{1}{2}}$$

Proof(?)

I Since all the roots are positive and of positive numbers $(*)$ is equivalent of its square:

$$\sum_{i=1}^n (a_i + b_i)^2 \leq \sum_{i=1}^n a_i^2 + \sum_{i=1}^n b_i^2 + 2 \left(\sum_{i=1}^n a_i \cdot \sum_{i=1}^n b_i \right)$$

$$II \sum_{i=1}^n (a_i + b_i)^2 = \sum_{i=1}^n a_i^2 + \sum_{i=1}^n b_i^2 + 2 \sum_{i=1}^n a_i b_i$$

III hence I is equivalent to

$$2 \sum_{i=1}^n a_i b_i \leq 2 \left(\sum_{i=1}^n a_i^2 \right)^{\frac{1}{2}} \left(\sum_{i=1}^n b_i^2 \right)^{\frac{1}{2}}$$

IV Now on the homework we have shown

$$\left(\sum_{i=1}^n a_i b_i \right)^2 \leq \left(\sum_{i=1}^n a_i^2 \right) \left(\sum_{i=1}^n b_i^2 \right)$$

which clearly implies III

V The proof is done.