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Given linear transformation from V to W, we can construct new linear transformation by taking linear combinations of those linear transformation . This is corresponding to linear combination of matrices.

Definition 1

For two linear transformation $T:V\longrightarrow W$ and $S:V\longrightarrow W$, we can define their linear combination for any scalar $\lambda,\mu\in F$ by

$$\lambda T + \mu S : V \longrightarrow W, \vec{v} \mapsto \lambda T(\vec{v}) + \mu S(\vec{v})$$

Proposition 1 Distribution law

Let V,W,U be vector spaces, then for the following linear transformation and arbitrary scalar $\lambda,\mu\in F$

$$V \stackrel{T}{\geq} W \stackrel{R}{\geq} U$$

We have

$$R \circ (\lambda S + \mu T) = \lambda (R \circ S) + \mu (R \circ T);$$

For

$$U \stackrel{R}{>} V \stackrel{T}{>} W$$

We have

$$(\lambda S + \mu T) \circ R = \lambda (S \circ R) + \mu (T \circ R);$$

We leave the above proof as an Excercise since it is straightforward.

Proposition 2

Let V, W be vector spaces,

$$\mathcal{E}$$
 basis for V \mathcal{F} basis for W

For a pair of linear transformation

$$V \stackrel{T}{\succeq} W$$

Suppose A is the matrix for T under bases \mathcal{E}, \mathcal{F} and B is the matrix for S under bases \mathcal{E}, \mathcal{F} . Then for any scalar $\mu, \lambda \in F$, the matrix for $\lambda T + \mu S$ under bases \mathcal{E}, \mathcal{F} is given by

$$\lambda A + \mu B$$
.

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Proof: By what given, we have

$$T\underbrace{\begin{pmatrix} \vec{e}_1 & \vec{e}_2 & \cdots & \vec{e}_n \end{pmatrix}}_{\mathcal{E}} = \underbrace{\begin{pmatrix} \vec{w}_1 & \vec{w}_2 & \cdots & \vec{w}_m \end{pmatrix}}_{\mathcal{F}} A$$

$$S\underbrace{\begin{pmatrix} \vec{e}_1 & \vec{e}_2 & \cdots & \vec{e}_n \end{pmatrix}}_{\mathcal{E}} = \underbrace{\begin{pmatrix} \vec{w}_1 & \vec{w}_2 & \cdots & \vec{w}_m \end{pmatrix}}_{\mathcal{F}} B$$

So

$$\lambda T \underbrace{\begin{pmatrix} \vec{e}_1 & \vec{e}_2 & \cdots & \vec{e}_n \end{pmatrix}}_{\mathcal{E}} = \underbrace{\begin{pmatrix} \vec{w}_1 & \vec{w}_2 & \cdots & \vec{w}_m \end{pmatrix}}_{\mathcal{F}} \lambda A$$

$$\mu S \underbrace{\begin{pmatrix} \vec{e}_1 & \vec{e}_2 & \cdots & \vec{e}_n \end{pmatrix}}_{\mathcal{E}} = \underbrace{\begin{pmatrix} \vec{w}_1 & \vec{w}_2 & \cdots & \vec{w}_m \end{pmatrix}}_{\mathcal{E}} \mu B$$

Then

$$(\lambda T + \mu S) \underbrace{\begin{pmatrix} \vec{e_1} & \vec{e_2} & \cdots & \vec{e_n} \end{pmatrix}}_{\mathcal{E}} = \underbrace{\begin{pmatrix} \vec{w_1} & \vec{w_2} & \cdots & \vec{w_m} \end{pmatrix}}_{\mathcal{F}} (\lambda A + \mu B)$$