Step-1

Let $T: \mathbb{R}^3 \to \mathbb{R}^3$ be a linear transformation.

We have to prove that T^2 is also a linear transformation.

Step-2

We know that a transformation T is said to be a linear transformation if T(ax + by) = aT(x) + bT(y), where x, y are vectors and a, b are scalars.

Let $x, y \in \mathbf{R}^3$

Now

$$T^{2}(x+y) = T(T(x+y))$$

$$= T(T(x)+T(y)) \qquad \text{(since } T \text{ is linear)}$$

$$= T(T(x))+T(T(y)) \qquad \text{(since } T \text{ is linear and } T(x),T(y) \in \mathbb{R}^{3}\text{)}$$

$$= T^{2}(x)+T^{2}(y)$$

Step-3

And let $x \in \mathbb{R}^3$, $a \in \mathbb{R}$

$$T^{2}(ax) = T(T(ax))$$

$$= T(aT(x)) \quad \text{(since } T \text{ is linear)}$$

$$= aT(T(x)) \quad \text{(since } T \text{ is linear } \& T(x) \in \mathbf{R}^{3}\text{)}$$

$$= aT^{2}(x)$$

Hence T^2 is also a linear transformation.