Linear Functions

A function $f$ is linear if $f(ax + by) = af(x) + bf(y)$

Or equivalently $f$ is linear if
1.) $f(ax) = af(x)$ and 2.) $f(x + y) = f(x) + f(y)$

Theorem: If $f$ is linear, then $f(0) = 0$

Proof: $f(0) = f(0 \cdot 0) = 0 \cdot f(0) = 0$

Example 1.) $f : R \rightarrow R$, $f(x) = 2x$

Proof: $f(ax + by) = 2(ax + by) = 2ax + 2by = af(x) + bf(y)$

Example 2.) $f : R^2 \rightarrow R^2$,

$f((x_1, x_2)) = (2x_1, x_1 + x_2)$

Proof: Let $x = (x_1, x_2)$, $y = (y_1, y_2)$

$ax + by = a(x_1, x_2) + b(y_1, y_2) = (ax_1, ax_2) + (by_1, by_2) = (ax_1 + by_1, ax_2 + by_2)$
\[ f(ax_1 + by_1, ax_2 + by_2) \]
\[ = (2(ax_1 + by_1), ax_1 + by_1 + ax_2 + by_2) \]
\[ = (2ax_1 + 2by_1, ax_1 + ax_2 + by_1 + by_2) \]
\[ = (2ax_1, ax_1 + ax_2) + (2by_1, by_1 + by_2) \]
\[ = a(2x_1, x_1 + x_2) + b(2y_1, y_1 + y_2) \]
\[ = af((x_1, x_2)) + bf((y_1, y_2)) \]

Example 3.) \( D : \) set of all differential functions \( \rightarrow \) set of all functions, \( D(f) = f' \)

Proof:
\[ D(af + bg) = (af + bg)' = af' + bg' = aD(f) + bD(g) \]

Example 4.) Given \( a, b \) real numbers, 
\( I : \) set of all integrable functions on \( [a, b] \rightarrow R \), 
\( I(f) = \int_a^b f \)

Proof: \( I(sf + tg) = \int_a^b sf + tg = s \int_a^b f + t \int_a^b g = sI(f) + tI(g) \)
Example 5.) The inverse of a linear function is linear (when the inverse exists).

Suppose $f^{-1}(x) = c$, $f^{-1}(y) = d$.

Then $f(c) = x$ and $f(d) = y$ and
$f(ac + bd) = af(c) + bf(d) = ax + by$.

Hence $f^{-1}(ax + by) = ac + bd = af^{-1}(x) + bf^{-1}(y)$.

Example 6.) $D$: set of all twice differential functions $\rightarrow$ set of all functions, $L(f) = af'' + bf' + cf$

Proof:
$L(sf + tg) = a(sf + tg)'' + b(sf + tg)' + c(sf + tg)$

$= saf'' + tag'' + sbf' + tbg' + scf + tcg$

$= s(af'' + bf' + cf) + t(ag'' + bg' + cg)$

$= sL(f) + tL(g)$
Consequence 1: If $\psi_1, \psi_2$ are solutions to $af'' + bf' + cf = 0$, then $3\psi_1 + 5\psi_2$ is also a solution to $af'' + bf' + cf = 0$.

Proof: Since $\psi_1, \psi_2$ are solutions to $af'' + bf' + cf = 0$, $L(\psi_1) = 0$ and $L(\psi_2) = 0$.

Hence $L(3\psi_1 + 5\psi_2) = 3L(\psi_1) + 5L(\psi_2)$

$$= 3(0) + 5(0) = 0.$$ 
Thus $3\psi_1 + 5\psi_2$ is also a solution to $af'' + bf' + cf = 0$.

Consequence 2:
If $\psi_1$ is a solution to $af'' + bf' + cf = h$
and $\psi_2$ is a solution to $af'' + bf' + cf = k$,
then $3\psi_1 + 5\psi_2$ is a solution to $af'' + bf' + cf = 3h + 5k$,

Since $\psi_1$ is a solution to $af'' + bf' + cf = h$, $L(\psi_1) = h$.

Since $\psi_2$ is a solution to $af'' + bf' + cf = k$, $L(\psi_2) = k$.

Hence $L(3\psi_1 + 5\psi_2) = 3L(\psi_1) + 5L(\psi_2)$

$$= 3h + 5k.$$ 
Thus $3\psi_1 + 5\psi_2$ is also a solution to
$$af'' + bf' + cf = 3h + 5k$$