
SIGNAL PROCESSING FUNDAMENTALS Through NCERT

G. V. V. Sharma



Copyright ©2024 by G. V. V. Sharma.

<https://creativecommons.org/licenses/by-sa/3.0/>

and

<https://www.gnu.org/licenses/fdl-1.3.en.html>

Contents

| | |
|------------------------------|------------|
| Introduction | iii |
| 1 Harmonics | 1 |
| 1.1 Filters | 17 |
| 2 Z-transform | 23 |
| 3 Sequences | 43 |
| 4 Contour Integration | 75 |
| 5 Laplace Transform | 99 |
| A Convolution | 105 |
| B Z-transform | 107 |
| C Contour Integration | 113 |

Introduction

This book introduces some concepts in signal processing through maths and physics problems in NCERT textbooks.

Chapter 1

Harmonics

1.0.1 Suppose that the electric field amplitude of an electromagnetic wave is $E_0 = 120\text{N/C}$ and that its frequency is $f = 50.0\text{ MHz}$.

- (a) Determine, B_0, ω, k and λ
- (b) Find expressions for \mathbf{E} and \mathbf{B}

Solution:

Table 1.1: Input Parameters

| Symbol | Description | value |
|------------------------------|--------------------------|---------------------|
| f | frequency of source | 50.0 MHz |
| E_0 | Electric field amplitude | 120 N/C |
| c | speed of light | 3×10^8 m/s |
| $\mathbf{e}_2, \mathbf{e}_3$ | Standard Basis vectors | N/A |

Table 1.2: Formulae and Output

| Symbol | Description | Formula | Value |
|-----------|-------------------------|--------------------------------------|---|
| E | Electric field vector | $E_0 \sin(kx - 2\pi ft)\mathbf{e}_2$ | $120 \sin[1.05x - 3.14 \times 10^8 t]\mathbf{e}_2$ |
| B | Magnetic field vector | $B_0 \sin(kx - 2\pi ft)\mathbf{e}_3$ | $(4 \times 10^{-7}) \sin[1.05x - 3.14 \times 10^8 t]\mathbf{e}_3$ |
| B_0 | Magnetic field strength | $\frac{E_0}{c}$ | 400nT |
| ω | Angular frequency | $2\pi f$ | $3.14 \times 10^8 \text{m/s}$ |
| k | Propagation constant | $\frac{2\pi f}{c}$ | 1.05rad/s |
| λ | Wavelength | $\frac{c}{f}$ | 6.0m |

1.0.2 A charged particle oscillates about its mean equilibrium position with a frequency of 10^9Hz . What is the frequency of the electromagnetic waves produced by the oscillator?

Solution:

| Symbol | Value | Description |
|--------|--------------------|--|
| $y(t)$ | $\cos(2\pi f_c t)$ | Wave equation of electro-magnetic wave |
| f_c | 10^9 | Frequency of electromagnetic wave |
| t | seconds | Time |

Table 1.0.2: Variable description

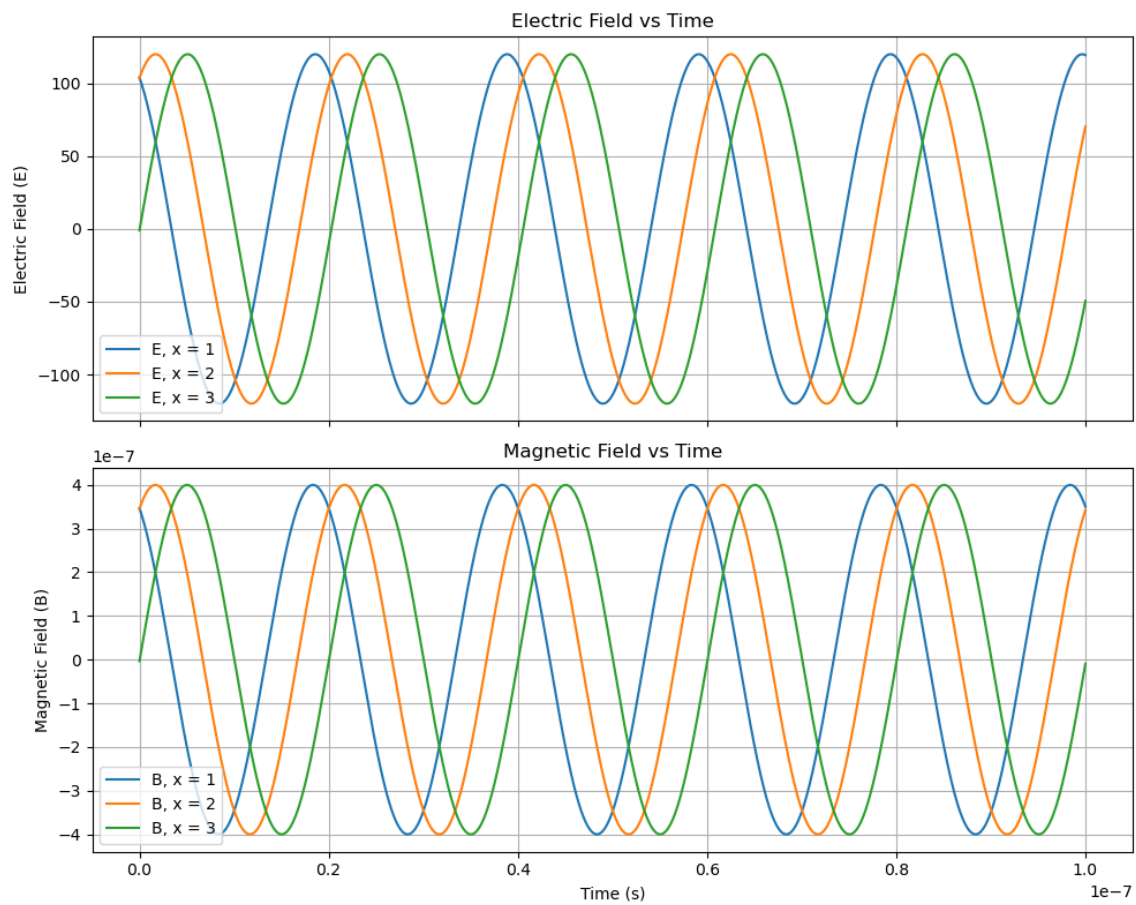


Figure 1.0.1: Graphs of \mathbf{E} and \mathbf{B}

1.0.3 Given below are some functions of x and t to represent the displacement (transverse or longitudinal) of an elastic wave. State which of these represents (i) travelling wave, (ii) a stationary wave or (iii) none at all:

(a) $y = 2 \cos(3x) \sin(10t)$

(b) $y = 2\sqrt{x - vt}$

(c) $y = 3 \sin(5x - 0.5t) + 4 \cos(5x - 0.5t)$



Figure 1.0.2: $y(t) = \cos(2\pi \times 10^9 t)$

(d) $y = \cos x \sin t + \cos 2x \sin 2t$

Solution:

Let us assume an equation:

$$y = A(x) \cos(\omega t + \phi(x)) \quad (1.1)$$

Fig. 1.0.3 and Fig. 1.0.3 are self explanatory for stationary and travelling waves. Fig. 1.0.3 and Fig. 1.0.3 are neither stationary nor travelling waves.

| TRAVELLING WAVE | STATIONARY WAVE |
|-------------------------------------|-------------------------------------|
| $y(x, t) = A \sin(kx \pm \omega t)$ | $y(x, t) = A \sin kx \cos \omega t$ |
| PARAMETERS | DEFINITION |
| A | Amplitude |
| ω | Angular Velocity |
| x | Position |
| k | Wavenumber |

Table 1.0.3: Travelling wave *vs* Stationary wave

| STATIONARY WAVE CONDITION | TRAVELLING WAVE CONDITION |
|---|--|
| (1) $A(x)$ should be a function of position x , and it can be expressed as $A(x) = A_0 \cos(\omega t + \alpha)$ where A_0 is a constant, k is the wavenumber, x is the position and α is a phase constant. | (1) $A(x)$ should be a constant, and it can be expressed as $A(x) = A_0$ where A_0 is a constant number. |
| (2) $\phi(x)$ can be expressed as $\phi(x) = c$ where c is a constant. | (2) $\phi(x)$ represents a linear expression in x , and it can be expressed as $\phi(x) = kx + \theta$ where k is the wavenumber and θ is the phase constant. |

Table 1.0.3: Travelling wave *vs* Stationary wave



Figure 1.0.3: DIPLACEMENT *vs* TIME-graph1

1.0.4 For the travelling harmonic wave $y(x, t) = 2.0 \cos 2\pi (10t - 0.0080x + 0.35)$ where x and y are in cm and t in s . Calculate the phase difference between oscillatory motion of two points separated by a distance of

- (a) $4m$
- (b) $0.5m$
- (c) $\lambda/2$
- (d) $3\lambda/4$



Figure 1.0.3: DIPLACEMENT *vs* TIME-graph2

Solution:

$$(\Delta\theta) = (2\pi ft - kx_1 + \phi) - (2\pi ft - kx_2 + \phi) \quad (1.2)$$

$$= k(x_2 - x_1) \quad (1.3)$$

| Parameter | Description | Value |
|----------------------------|------------------------------------|---------------------------------|
| $y(x_i, t)$ | equation of harmonic wave | $A \cos(2\pi ft - kx_i + \phi)$ |
| k | angular wave number | 2π (0.008) |
| $\lambda = \frac{2\pi}{k}$ | wavelength | 125 cm |
| f | frequency | 10 |
| A | amplitude | 2.0 |
| ϕ | phase constant | 2π (0.35) |
| θ_i | phase of i^{th} harmonic wave | $(2\pi ft - kx + \phi)$ |
| x_i | position of i^{th} harmonic wave | |
| t | time | |
| $x_2 - x_1$ | path difference | 400 cm |
| | | 50 cm |
| | | $\frac{\lambda}{2}$ |
| | | $\frac{3\lambda}{4}$ |

Table 1.0.4: Given parameters list

| Parameter | Description | subquestion | Value |
|----------------|-----------------------|-------------|--------------------------|
| $\Delta\theta$ | $\theta_1 - \theta_2$ | (a) | 6.4π radians |
| | | (b) | 0.8π radians |
| | | (c) | π radians |
| | | (d) | $\frac{3\pi}{2}$ radians |

Table 1.0.4: Phase differences



Figure 1.0.3: DIPLACEMENT *vs* TIME-graph3

1.0.5 (a) The peak voltage of an AC supply is 300 V. What is the rms voltage?

(b) The rms value of current in an AC circuit is 10 A. What is the peak current?

Solution:



Figure 1.0.3: DIPLACEMENT *vs* TIME-graph4



Figure 1.0.4:

(a)

$$V_{\text{rms}}^2 = \frac{1}{T} \int_0^T [V(t)]^2 dt \quad (1.4)$$

$$= f \int_0^{\frac{1}{f}} V_0^2 \cdot \sin^2(2\pi ft + \phi) dt \quad (1.5)$$

$$= \frac{1}{2} V_0^2 \left(1 - \frac{1}{f} \int_0^{\frac{1}{f}} \cos(4\pi ft + 2\phi) dt \right) \quad (1.6)$$

$$= \frac{1}{2} V_0^2 \left(1 - \frac{1}{f} \left[\frac{\sin(4\pi ft + 2\phi)}{4\pi f} \right]_0^{\frac{1}{f}} \right) \quad (1.7)$$

$$= \frac{1}{2} V_0^2 \left(1 - \frac{1}{f} \cdot \frac{\sin(4\pi + 2\phi) - \sin(0 + 2\phi)}{4\pi f} \right) \quad (1.8)$$

$$V_{\text{rms}} = \frac{V_0}{\sqrt{2}} \quad (1.9)$$



Figure 1.0.4:

To find the RMS voltage (V_{rms}) when the peak voltage (V_0) is 300V, you can use equation (1.9)

$$V_{\text{rms}} = \frac{300V}{\sqrt{2}} \approx 212.13V \quad (1.10)$$



Figure 1.0.4:

(b)

$$I_{\text{rms}}^2 = \frac{1}{T} \int_0^T [I(t)]^2 dt \quad (1.11)$$

$$= f \int_0^{\frac{1}{f}} I_0^2 \cdot \sin^2(2\pi ft + \phi) dt \quad (1.12)$$

$$= \frac{1}{2} I_0^2 \left(1 - \frac{1}{f} \left[\frac{\sin(4\pi ft + 2\phi)}{4\pi f} \right]_0^{\frac{1}{f}} \right) \quad (1.13)$$

$$= \frac{1}{2} I_0^2 \left(1 - \frac{1}{f} \cdot \frac{\sin(4\pi + 2\phi) - \sin(0 + 2\phi)}{4\pi f} \right) \quad (1.14)$$

$$I_{\text{rms}} = \frac{I_0}{\sqrt{2}} \quad (1.15)$$



Figure 1.0.4:

To find the peak current (I_0) when the RMS current (I_{rms}) is given, you can use equation (1.15)

$$I_0 \approx 10 \text{ A} \times 1.414 \approx 14.14 \text{ A} \quad (1.16)$$

| parameter | value | description |
|------------------|---|----------------------------------|
| $V(t)$ | $V_0 \cdot \sin(2\pi ft + \phi)$ | voltage in terms of time |
| $I(t)$ | $I_0 \cdot \sin(2\pi ft + \phi)$ | current in terms of time |
| V_0 | 300 V | peak voltage |
| V_{rms} | $\sqrt{\frac{1}{T} \int_0^T [V(t)]^2 dt}$ | rms value of Voltage |
| I_{rms} | 10 A | rms value of current |
| I_0 | $\sqrt{2} \times I_{\text{rms}}$ | peak current |
| f | 50 Hz | frequency of the sinusoidal wave |
| T | 0.02 s | time period of sinusoidal wave |

Table 1.0.5: Input Parameter Table



1.0.6 In Young's double-slit experiment using monochromatic light of wavelength λ , the intensity of light at a point on the screen where path difference is λ , is K units. What is the intensity of light at a point where path difference is $\lambda/3$?

Solution:

| Parameter | Description | Value |
|------------------------|--|---------------------------|
| $y_i(t)$ | Equation of light from $S_{i^{\text{th}}}$ | $A \sin(\omega t - kx_i)$ |
| k | Wave number | $\frac{2\pi}{\lambda}$ |
| I | Intensity of wave | $\propto A^2$ |
| $\Delta x = x_1 - x_2$ | Path difference | λ |
| | | $\frac{\lambda}{3}$ |
| K | Intensity of light at $\Delta x = \lambda$ | |
| A | Amplitude of wave from source | |
| r | constant | $r \geq 0$ |

Table 1.0.6: Parameters

From Table 1.0.6:

$$y(t) = A \sin(2\pi ft - kx_1) + A \sin(2\pi ft - kx_2) \quad (1.17)$$

$$y(t) = 2A \cos\left(\frac{k\Delta x}{2}\right) \sin\left(2\pi ft - \frac{k(x_1 + x_2)}{2}\right) \quad (1.18)$$

From Table 1.0.6 and equation (1.18):

$$\therefore I \propto 4A^2 \cos^2\left(\frac{k\Delta x}{2}\right) \quad (1.19)$$

From Table 1.0.6 and equation (1.19):

$$\frac{K}{I_r} = \frac{4A^2 \cos^2\left(\frac{2\pi}{2}\right)}{4A^2 \cos^2\left(\frac{\pi}{3}\right)} \implies I_r = \frac{K}{4} \quad (1.20)$$

Hence, the Intensity of light at a point where path difference is $\frac{\lambda}{3}$ is $\frac{K}{4}$ units.

| Parameter | Description | Value |
|-----------|--|---------------|
| I_r | Net Intensity of light at $\Delta x = \frac{\lambda}{3}$ | $\frac{K}{4}$ |

Table 1.0.6:

Assuming $\Delta x = r\lambda$,

From equation (1.19):

1.1. Filters

1.1.1 Obtain the resonant frequency and Q-factor of a series LCR circuit with $L = 3.0 H$, $C = 27 \mu F$, and $R = 7.4 \Omega$. It is desired to improve the sharpness of the resonance of the circuit by reducing its ‘full width at half maximum’ by a factor of 2. Suggest a suitable way.

Solution: Given parameters are:

(a) Frequency Response of the Circuit

From Kirchhoff’s Voltage Law (KVL):

$$V(t) = V_R + V_L + V_C \quad (1.21)$$



Figure 1.0.6:

| Symbol | Value | Description |
|------------|-----------------------|--|
| L | 3.0 H | Inductance |
| C | 27 μ F | Capacitance |
| R | 7.4 Ω | Resistance |
| Q | | Quality Factor: ratio of voltage across inductor or capacitor to that across the resistor at resonance |
| ω_0 | $\frac{1}{\sqrt{LC}}$ | Angular Resonant Frequency |

Table 1.11: Given Parameters

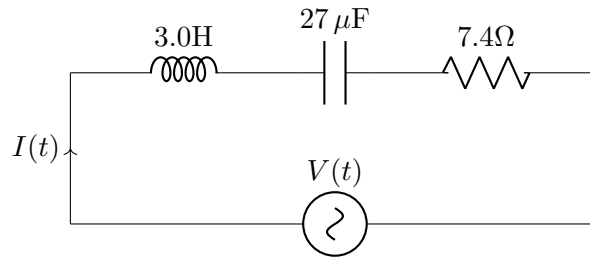


Figure 1.12: LCR Circuit

Using reactances from Fig. 1.13,

$$V(s) = RI(s) + sLI(s) + \frac{1}{sC}I(s) \quad (1.22)$$

$$= I(s) \left(R + Ls + \frac{1}{sC} \right) \quad (1.23)$$

$$\implies I(s) = \frac{V(s)}{\left(R + Ls + \frac{1}{sC} \right)} \quad (1.24)$$

At resonance, the circuit becomes purely resistive. The reactances of capacitor

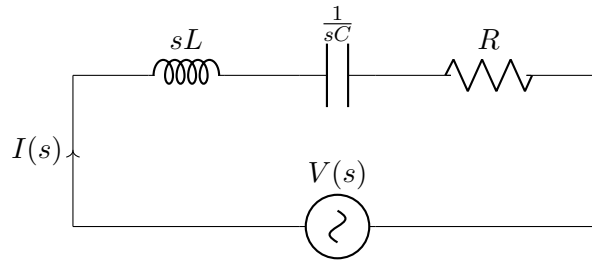


Figure 1.13: LCR Circuit

and inductor cancel out as follows:

$$Ls + \frac{1}{sC} = 0 \quad (1.25)$$

$$\implies s = j \frac{1}{\sqrt{LC}} \quad (1.26)$$

s can be expressed in terms of angular resonance frequency as

$$s = j\omega_0 \quad (1.27)$$

Comparing (1.26) and (1.27), we get

$$\omega_0 = \frac{1}{\sqrt{LC}} \quad (1.28)$$

(b) Quality Factor

i. Using voltage across inductor,

$$Q = \left(\frac{V_L}{V_R} \right)_{\omega_0} = \frac{|sLI(s)|}{|RI(s)|} \quad (1.29)$$

$$= \frac{1}{\sqrt{LC}} \frac{L}{R} \quad (1.30)$$

$$= \frac{1}{R} \sqrt{\frac{L}{C}} \quad (1.31)$$

ii. Using voltage across capacitor,

$$Q = \left(\frac{V_C}{V_R} \right)_{\omega_0} = \frac{\left| \frac{I(s)}{sC} \right|}{|RI(s)|} \quad (1.32)$$

$$= \frac{\sqrt{LC}}{RC} \quad (1.33)$$

$$= \frac{1}{R} \sqrt{\frac{L}{C}} \quad (1.34)$$

(c) Plot of Impedance vs Angular Frequency

Impedance is defined as

$$H(s) = \frac{V(s)}{I(s)} \quad (1.35)$$

Using (1.24),

$$H(s) = R + sL + \frac{1}{sC} \quad (1.36)$$

$$\Rightarrow H(j\omega) = R + j\omega L + \frac{1}{j\omega C} \quad (1.37)$$

$$\Rightarrow |H(j\omega)| = \sqrt{R^2 + \left(\omega L - \frac{1}{\omega C} \right)^2} \quad (1.38)$$

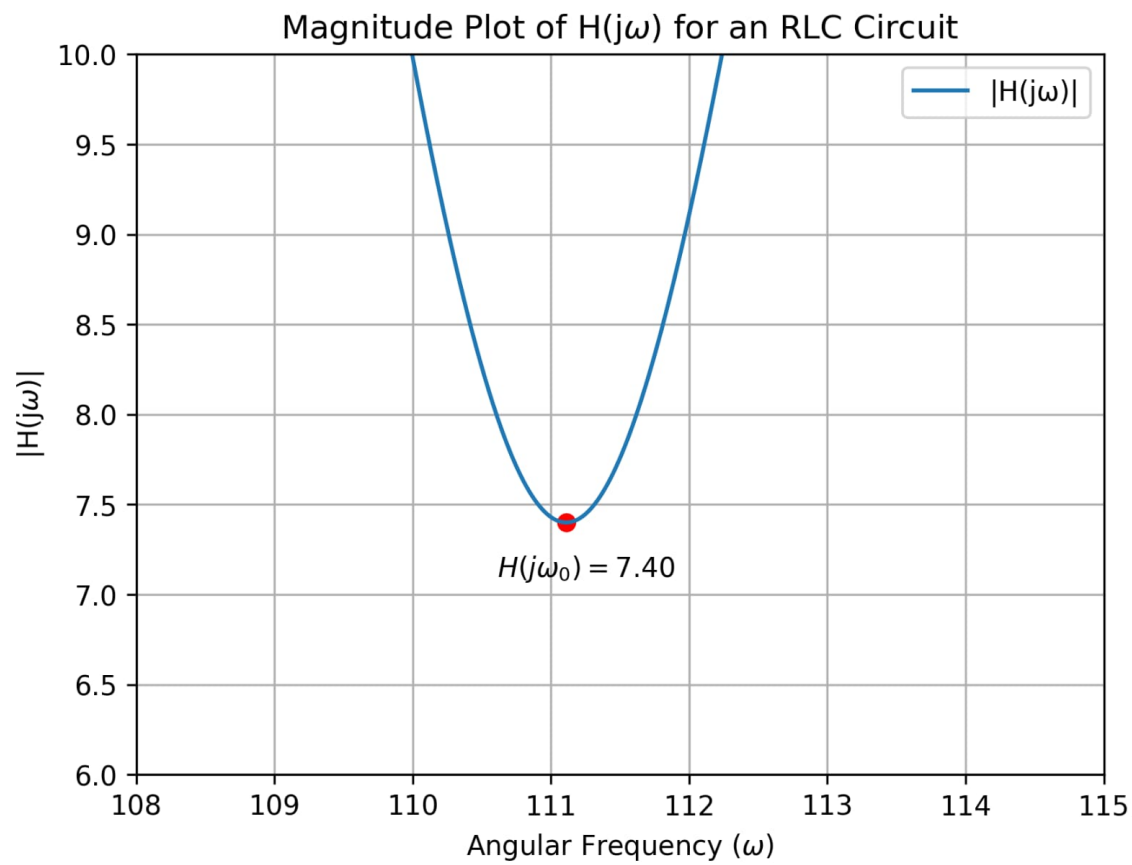


Figure 1.14: Impedance vs ω (using values in Table 1.11)

Chapter 2

Z-transform

2.0.1 Show that

$$\frac{1 \times 2^2 + 2 \times 3^2 + \cdots + n \times (n+1)^2}{1^2 \times 2 + 2^2 \times 3 + \cdots + n^2 \times (n+1)} = \frac{3n+5}{3n+1}$$

Solution:

| Parameter | Description | Value |
|-----------|-----------------------------|---|
| n | Integer | -2,-1,0,1, 2, ... |
| $x_1(n)$ | General term of Numerator | $(n^3 + 5n^2 + 8n + 4) \cdot u(n)$ |
| $x_2(n)$ | General Term of Denominator | $(n^3 + 4n^2 + 5n + 2) \cdot u(n)$ |
| $y_1(n)$ | Sum of terms of numerator | ? |
| $y_2(n)$ | Sum of terms of denominator | ? |
| $U(z)$ | z-transform of $u(n)$ | $\frac{1}{1-z^{-1}}, \{z \in \mathbb{C} : z > 1\}$ |
| ROC | Region of convergence | $\{z : \sum_{n=-\infty}^{\infty} x(n)z^{-n} < \infty\}$ |

Table 1: Parameter Table

1. Analysis of Numerator:

$$X_1(z) = \sum_{n=-\infty}^{\infty} x_1(n) z^{-n} \quad (2.1)$$

$$= \sum_{n=-\infty}^{\infty} (n^3 + 5n^2 + 8n + 4) u(n) z^{-n} \quad (2.2)$$

Using results of equations (B.3.2) to (B.3.5) we get:

$$\therefore X_1(z) = \frac{4 + 2z^{-1}}{(1 - z^{-1})^4}, |z| > 1 \quad (2.3)$$

From (A.3.2)

$$y_1(n) = x_1(n) * u(n) \quad (2.4)$$

$$Y_1(z) = X_1(z) U(z) \quad (2.5)$$

$$= \frac{4 + 2z^{-1}}{(1 - z^{-1})^5}, |z| > 1 \quad (2.6)$$

Using partial fractions:

$$\begin{aligned} Y_1(z) &= \frac{22z^{-1}}{(1 - z^{-1})} + \frac{48z^{-2}}{(1 - z^{-1})^2} + \frac{52z^{-3}}{(1 - z^{-1})^3}, \\ &+ \frac{28z^{-4}}{(1 - z^{-1})^4} + \frac{6z^{-5}}{(1 - z^{-1})^5} + 4, |z| > 1 \end{aligned} \quad (2.7)$$

Substituting results of equation (B.4.6) to (B.4.9) in equation (2.7):

$$y_1(n) = \frac{3n^4 + 26n^3 + 81n^2 + 106n + 48}{12} u(n) \quad (2.8)$$

$$= \frac{(3n + 8)(n + 1)(n + 2)(n + 3)}{12} u(n) \quad (2.9)$$

2. Analysis of Denominator:

$$X_2(z) = \sum_{n=-\infty}^{\infty} x_2(n) z^{-n} \quad (2.10)$$

$$= \sum_{n=-\infty}^{\infty} (n^3 + 4n^2 + 5n + 2) u(n) z^{-n} \quad (2.11)$$

Using results of equation (B.3.2) to (B.3.5) we get:

$$\therefore X_2(z) = \frac{2 + 4z^{-1}}{(1 - z^{-1})^4}, |z| > 1 \quad (2.12)$$

From (A.3.2)

$$y_2(n) = x_2(n) * u(n) \quad (2.13)$$

$$Y_2(z) = X_2(z) U(z) \quad (2.14)$$

$$= \frac{2 + 4z^{-1}}{(1 - z^{-1})^5}, |z| > 1 \quad (2.15)$$

Using partial fractions:

$$\begin{aligned} Y_2(z) &= \frac{14z^{-1}}{(1 - z^{-1})} + \frac{36z^{-2}}{(1 - z^{-1})^2} + \frac{44z^{-3}}{(1 - z^{-1})^3} \\ &\quad + \frac{26z^{-4}}{(1 - z^{-1})^4} + \frac{6z^{-5}}{(1 - z^{-1})^5} + 2, |z| > 1 \end{aligned} \quad (2.16)$$

Substituting results of equation (B.4.6) to (B.4.9) in equation (2.16):

$$y_2(n) = \frac{3n^4 + 22n^3 + 57n^2 + 62n + 24}{12} u(n) \quad (2.17)$$

$$= \frac{(3n + 4)(n + 1)(n + 2)(n + 3)}{12} u(n) \quad (2.18)$$

As the sequence start from $n = 0$, in RHS of question n should be replaced by $n + 1$:

$$\frac{y_1(n)}{y_2(n)} = \frac{3n + 8}{3n + 4} \quad (2.19)$$

Hence Proved.

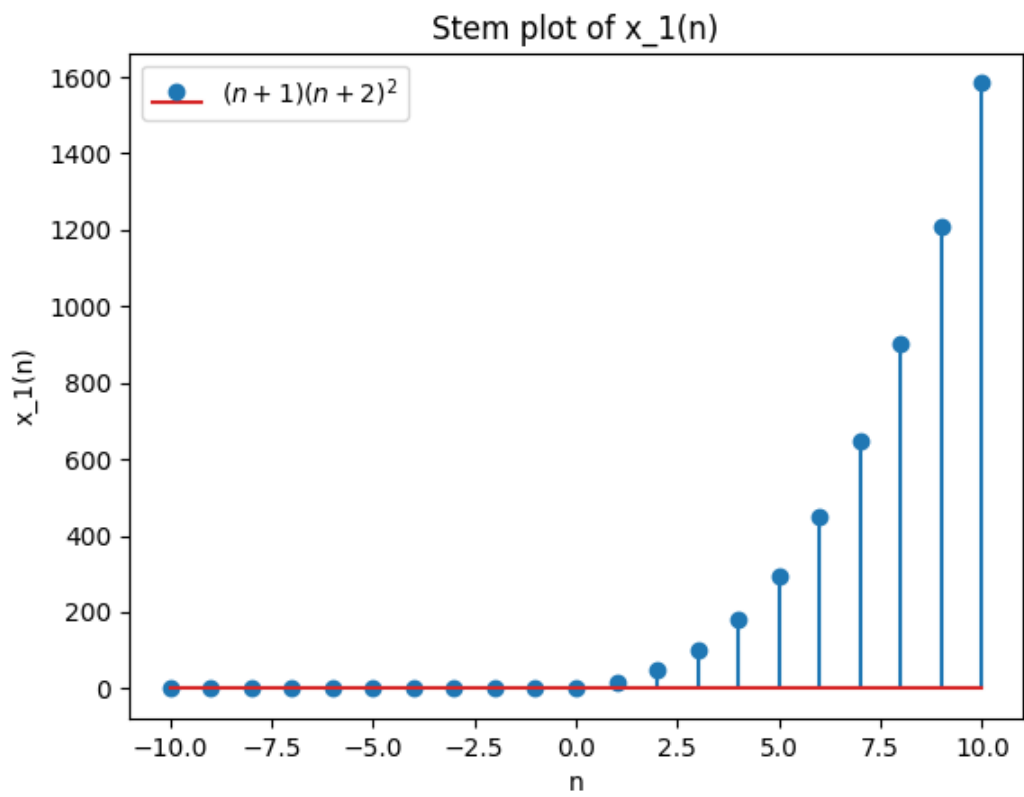


Figure 2.1: Stem Plot of $x_1(n)$



Figure 2.2: Stem Plot of $x_2(n)$



Figure 2.3: Stem Plot of $y_1(n)$



Figure 2.4: Stem Plot of $y_2(n)$

2.0.2 Write the five terms at $n = 1, 2, 3, 4, 5$ of the sequence and obtain the Z-transform of the series

$$x(n) = -1, \quad n = 0 \quad (2.20)$$

$$= \frac{x(n-1)}{n}, \quad n > 0 \quad (2.21)$$

$$= 0, \quad n < 0 \quad (2.22)$$

Solution:

$$x(1) = \frac{x(0)}{1} = -1 \quad (2.23)$$

$$x(2) = \frac{x(1)}{2} = -\frac{1}{2} \quad (2.24)$$

$$x(3) = \frac{x(2)}{3} = -\frac{1}{(2)(3)} = -\frac{1}{6} \quad (2.25)$$

$$x(4) = \frac{x(3)}{4} = -\frac{1}{(2)(3)(4)} = -\frac{1}{24} \quad (2.26)$$

$$x(5) = \frac{x(4)}{5} = -\frac{1}{(2)(3)(4)(5)} = -\frac{1}{120} \quad (2.27)$$

$$x(n) = \frac{-1}{n!} (u(n)) \quad (2.28)$$

$$x(n) \xleftrightarrow{\mathcal{Z}} X(z) \quad (2.29)$$

$$X(z) = \sum_{n=-\infty}^{\infty} x(n) z^{-n} \quad (2.30)$$

using (2.28),

$$= \sum_{n=-\infty}^{\infty} \frac{-1}{n!} u(n) z^{-n} \quad (2.31)$$

$$= \sum_{n=0}^{\infty} \frac{-1}{n!} z^{-n} \quad (2.32)$$

$$= -e^{z^{-1}} \quad \{z \in \mathbb{C} : z \neq 0\} \quad (2.33)$$

| Symbol | Value | Description |
|--------|-----------------|----------------------------|
| $x(n)$ | $\frac{-1}{n!}$ | general term of the series |
| $X(z)$ | $-e^{z^{-1}}$ | Z-transform of x(n) |
| $u(n)$ | | unit step function |

Table 2.2: Parameters



Figure 2.5: Plot of $x(n)$ vs n

2.0.3 Subba Rao started work in 1995 at an annual salary of Rs. 5000 and received an increment of Rs. 200 each year. In which year did his income reach Rs. 7000?

Solution:

| Parameter | Value | Description |
|-----------|-------------------|--------------------------------------|
| $x(0)$ | 5000 | Initial Income |
| d | 200 | Annual Increment (Common Difference) |
| $x(n)$ | $(x(0) + nd)u(n)$ | n^{th} term of the AP |

Table 2.3: Input Parameters

From the values given in Table 2.3:

$$7000 = 5000 + 200n \quad (2.34)$$

$$\Rightarrow 2000 = 200n \quad (2.35)$$

$$\therefore n = 10 \quad (2.36)$$

Let Z-transform of $x(n)$ be $X(z)$.



Figure 2.6: Plot of $x(n)$ vs n . See Table 2.3 for details.

$$X(z) = \frac{x(0)}{1 - z^{-1}} + \frac{dz^{-1}}{(1 - z^{-1})^2} \quad |z| > 1 \quad (2.37)$$

Using the values from Table 2.3:

$$X(z) = \frac{5000}{1 - z^{-1}} + \frac{200z^{-1}}{(1 - z^{-1})^2} \quad |z| > 1 \quad (2.38)$$

2.0.4 Consider the sequence whose n^{th} term is given by 2^n . Find the first 6 terms of this sequence.

Solution:

| Variable | Description | Value |
|----------|--------------------------|------------|
| $x(n)$ | general term of sequence | $2^n u(n)$ |

Table 2.4: input parameters

$$X(Z) = \frac{1}{1 - 2z^{-1}} \quad |z| > |2| \quad (2.39)$$



Figure 2.7: Six terms of given sequence

2.0.5 If the sum of first 7 terms of an AP is 49 and that of 17 terms is 289, find the sum of first n terms.

Solution:

| Variable | Description |
|----------|--------------------------------|
| $x(0)$ | First term of the AP |
| d | Common difference of the AP |
| $y(n)$ | Sum of $n + 1$ terms of the AP |
| $x(n)$ | General term |

Table 2.5: Variables Used

$$y(n) = \frac{n+1}{2} (2x(0) + nd) \quad u(n) \quad (2.40)$$

$$y(6) = 49 \quad (2.41)$$

$$y(16) = 289 \quad (2.42)$$

Then,

$$x(0) + 3d = 7 \quad (2.43)$$

$$x(0) + 8d = 17 \quad (2.44)$$

From equations 2.43 and 2.44, the augmented matrix is:

$$\begin{pmatrix} 1 & 3 & 7 \\ 1 & 8 & 17 \end{pmatrix} \xleftrightarrow{R_2 \leftarrow R_2 - R_1} \begin{pmatrix} 1 & 3 & 7 \\ 0 & 5 & 10 \end{pmatrix} \quad (2.45)$$

$$\xleftrightarrow{R_1 \leftarrow R_1 - \frac{3}{5} R_2} \begin{pmatrix} 1 & 0 & 1 \\ 0 & 5 & 10 \end{pmatrix} \quad (2.46)$$

$$\xleftrightarrow{R_2 \leftarrow \frac{R_2}{5}} \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 2 \end{pmatrix} \quad (2.47)$$

$$\Rightarrow \begin{pmatrix} x(0) \\ d \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \end{pmatrix} \quad (2.48)$$

$$x(n) = (1 + 2n) u(n) \quad (2.49)$$

$$X(z) = \frac{1}{1 - z^{-1}} + \frac{2z^{-1}}{(1 - z^{-1})^2} \quad \{z \in \mathbb{C} : |z| > 1\} \quad (2.50)$$

$$y(n) = x(n) * u(n) \quad (2.51)$$

$$Y(z) = X(z) U(z) \quad (2.52)$$

$$\Rightarrow Y(z) = \left(\frac{1}{1 - z^{-1}} + \frac{2z^{-1}}{(1 - z^{-1})^2} \right) \left(\frac{1}{1 - z^{-1}} \right) \quad (2.53)$$

$$= \frac{1}{(1 - z^{-1})^2} + \frac{2z^{-1}}{(1 - z^{-1})^3} \quad (2.54)$$

$$(n + 1) u(n) \xleftrightarrow{\mathcal{Z}} \frac{1}{(1 - z^{-1})^2} \{z \in \mathbb{C} : |z| > 1\} \quad (2.55)$$

$$n((n + 1) u(n)) \xleftrightarrow{\mathcal{Z}} \frac{2z^{-1}}{(1 - z^{-1})^3} \{z \in \mathbb{C} : |z| > 1\} \quad (2.56)$$

From equations (B.11.1) and (B.11.2), taking the inverse Z Transform,

$$y(n) = (n+1)u(n) + n((n+1)u(n)) \quad (2.57)$$

$$\Rightarrow y(n) = (n+1)^2 u(n) \quad (2.58)$$

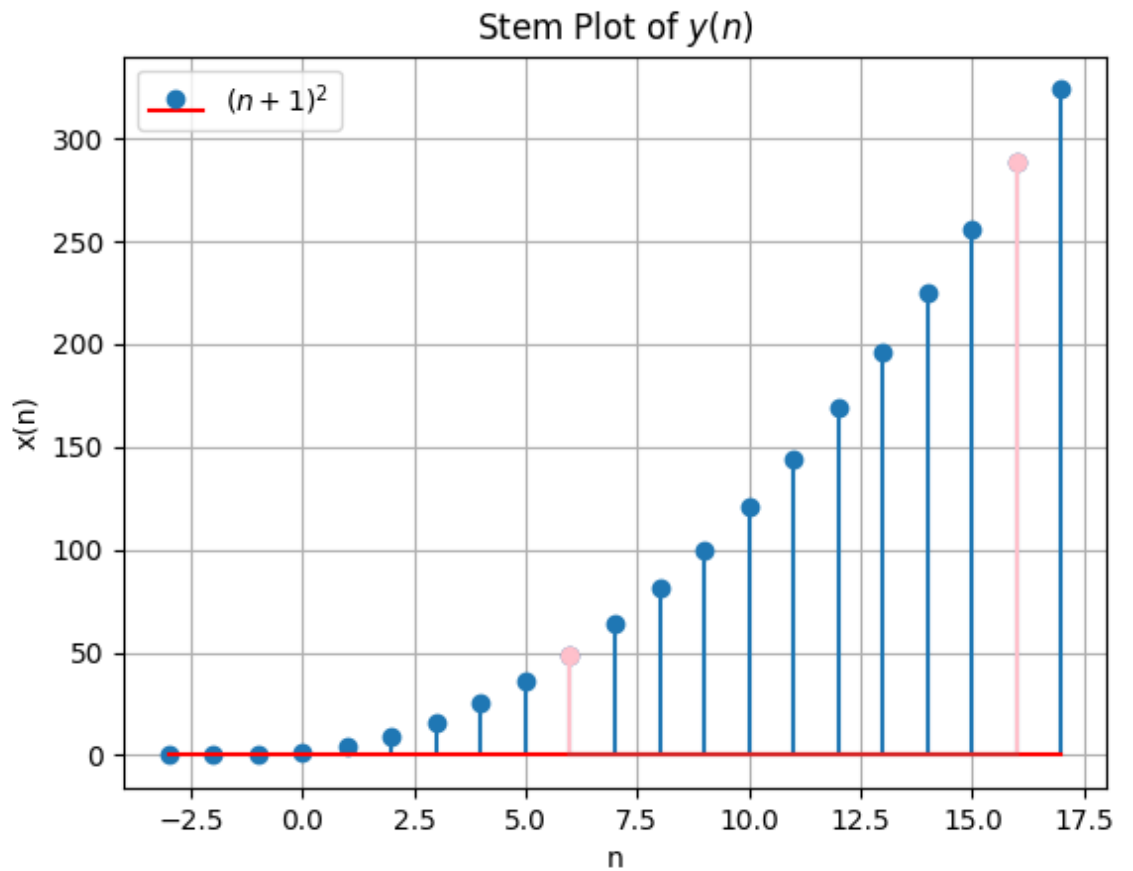


Figure 2.8: Stem Plot of $y(n)$

2.0.6 Write the first five terms of the sequence and obtain the corresponding series:

$$a_1 = a_2 = 2, a_n = a_{n-1} - 1, n > 2$$

Solution:

| Parameter | Description | Value |
|-----------|-----------------------|--|
| $x(0)$ | First term | 2 |
| $x(1)$ | Second term | 2 |
| ROC | Region of convergence | $\{z : \sum_{n=-\infty}^{\infty} x(n)z^{-n} < \infty\}$ |
| $x(n)$ | General term | $x(n) = \begin{cases} ? & ; n \geq 0 \\ 0 & ; n < 0 \end{cases}$ |

Table 1: Parameter Table

$$x(n) - x(n-1) = 2u(n) - 2u(n-1) - u(n-2) \quad (2.59)$$

$$X(z) - z^{-1}X(z) = \frac{2}{(1-z^{-1})} - \frac{z^{-2}}{(1-z^{-1})} - \frac{2z^{-1}}{(1-z^{-1})} \quad (2.60)$$

$$X(z) = \frac{2 - 2z^{-1} - z^{-2}}{(1-z^{-1})^2}, |z| > 1 \quad (2.61)$$

Using partial fractions

$$X(z) = \frac{2z^{-1}}{(1-z^{-1})} - \frac{z^{-2}}{(1-z^{-1})^2} + 2 \quad (2.62)$$

Taking inverse Z-transform by result of equation (B.4.6) in equation (2.62):

$$x(n) = 2u(n) + (1-n)u(n-1) \quad (2.63)$$

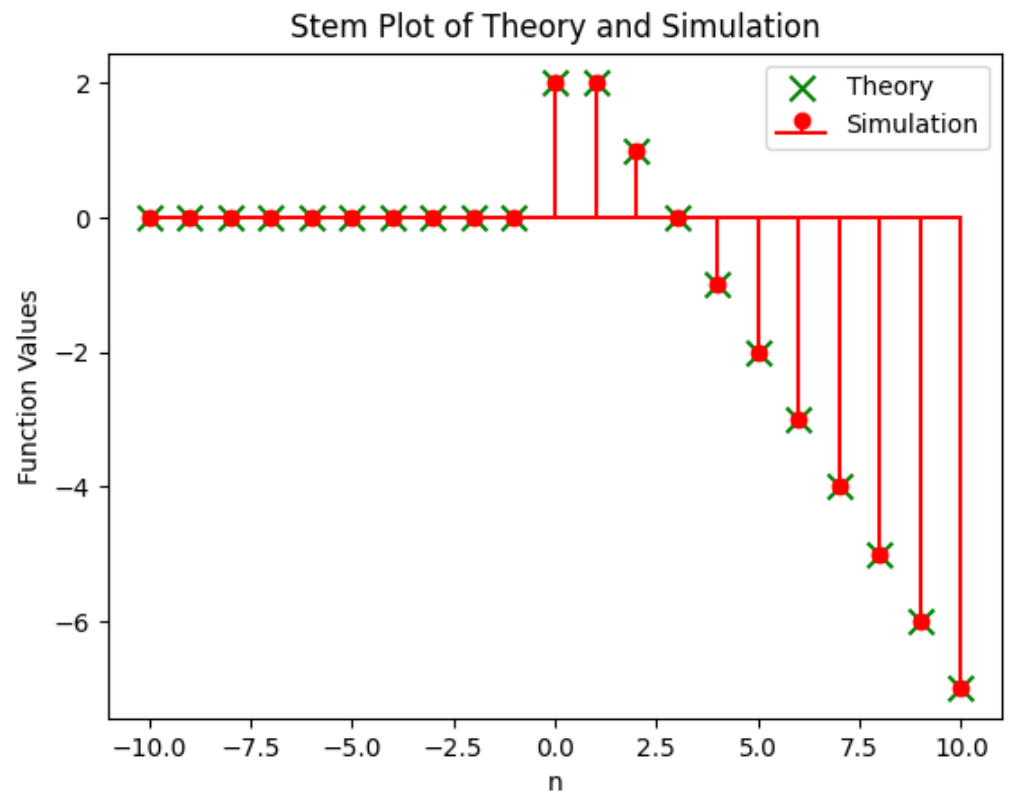


Figure 2.9: Comparison of Theory and Simulated Values

From the figureFig. 2.9 we can see that the theoretical and simulated values overlap.

2.0.7 Insert two numbers between 3 and 81 so that the resulting sequence is G.P.

Solution:

| Parameter | Description | Value |
|-----------|----------------------|-------|
| $x(0)$ | First term of G.P. | 3 |
| $x(3)$ | Fourth term of G.P. | 81 |
| r | common ratio of G.P. | r |

Table 2.7: input values

(a)

$$x(n) = x(0) r^n \quad (2.64)$$

from the values in Table 2.7

$$\frac{x(0) r^3}{x(0)} = 27 \quad (2.65)$$

$$r = 3 \quad (2.66)$$

\therefore Required numbers are 9 and 27.

(b)

$$x(n) = 3^{n+1} u(n) \quad (2.67)$$

$$X(z) = \frac{3}{1 - 3z^{-1}} \quad |z| > 3 \quad (2.68)$$

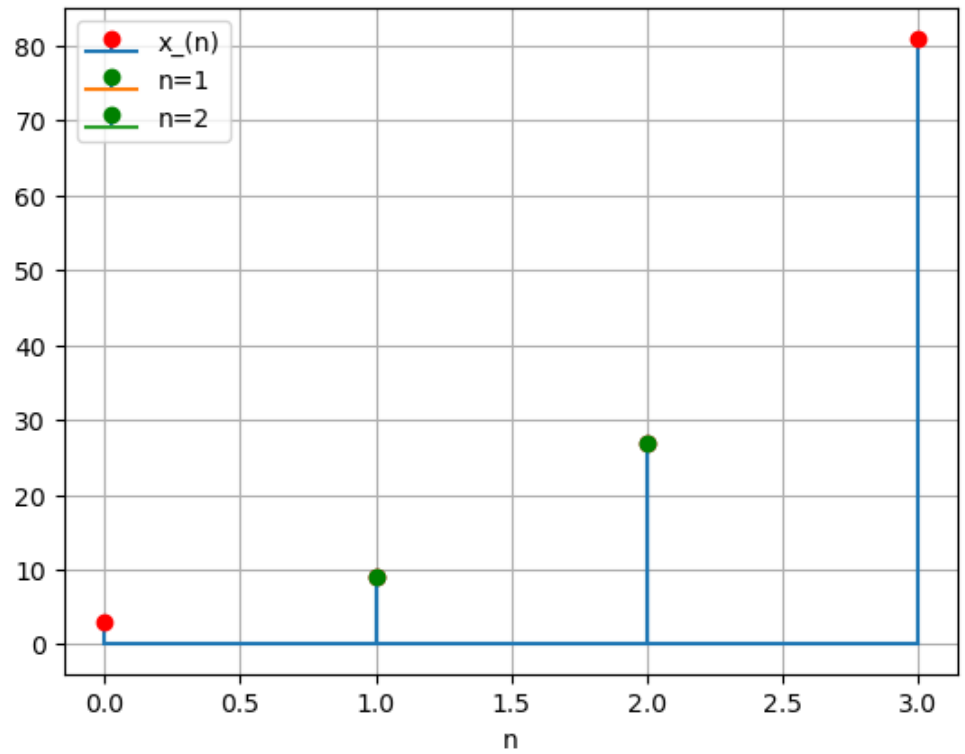


Figure 2.10: Graph of $x(n)$

2.0.8 What will Rs 500 amounts to in 10 years after its deposit in a bank which pays annual interest rate of 10% compounded annually?

Solution:

The Z-transform of a sequence $x(n)$ is given by:

$$x(n) = 500(1.1)^n u(n) \quad (2.69)$$

$$X(Z) = \frac{500}{1 - (1.1)z^{-1}}; |z| > 1.1 \quad (2.70)$$

| Parameter | Value | Description |
|-----------|---------------------------|------------------------------------|
| $x(0)$ | 500 | Principal amount before first year |
| r | 1.1 | Common ratio of GP |
| n | 10 | Number of years |
| $x(10)$ | $500(1.1)^{10} = 1296.87$ | Amount after 10 years |

Table 2.8: Parameter Table

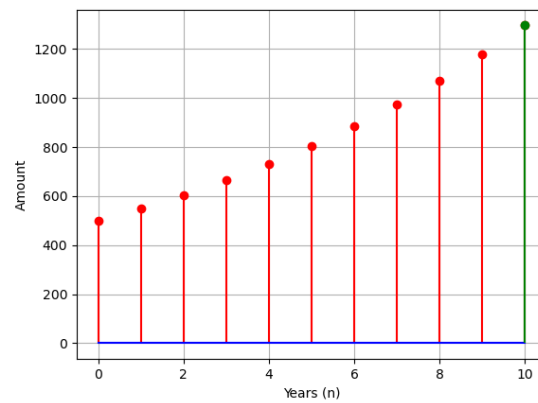


Figure 2.11: Plot of $x(n) = 500(1.1)^n$

Chapter 3

Sequences

3.0.1 Find the number of terms in each of the following APs.

- (a) 7, 13, 19, ... 205
- (b) 18, $15\frac{1}{2}$, 13, ... -47

Solution: The number of terms in the AP $x(n)$ is given by:

| Parameter | Used to denote | Values |
|-----------|---|-------------------------------|
| $x_i(n)$ | n^{th} term of i^{th} series ($i = (1, 2)$) | $(x_i(0) + nd_i) u(n)$ |
| $x_i(0)$ | First term of i^{th} AP | $x_1(0) = 7$ $x_2(0) = 18$ |
| d_i | Common difference of i^{th} AP | $d_1 = 6$ $d_2 = -2.5$ |

Table 3.1: Parameter Table

$$\frac{x(n) - x(0)}{d} + 1 \tag{3.1}$$

$$X_i(z) = \frac{x_i(0)}{1 - z^{-1}} + d_i \frac{z^{-1}}{(1 - z^{-1})^2}, \text{ for } i=1,2 \quad (3.2)$$

$$\text{ROC} : |z| > 1 \text{ as it is an AP} \quad (3.3)$$

(a)

$$x_1(n) = (7 + (n)6)u(n) \quad (3.4)$$

Using the values in Table 3.1 and equation (3.1),

$$k_1 = \frac{205 - 7}{6} + 1 = 34 \quad (3.5)$$

Using the values in Table 3.1 and equation (3.2) :

$$X_1(z) = \frac{7 - z^{-1}}{(1 - z^{-1})^2} \quad (3.6)$$

ROC is $|z| > 1$

(b)

$$x_2(n) = (18 + n(-2.5))u(n) \quad (3.7)$$

Using the values in Table 3.1 and equation (3.1),

$$k_2 = \frac{-47 - 18}{-2.5} + 1 = 27 \quad (3.8)$$

Using the values in Table 3.1 and equation (3.2) :

$$X_2(z) = \frac{18 - (20.5)z^{-1}}{(1 - z^{-1})^2} \quad (3.9)$$

ROC is $|z| > 1$.



Figure 3.1: Plot of $x_1(n)$

3.0.2 For what value of n , are the n th terms of two A.Ps: 63, 65, 67, ... and 3, 10, 17, ... equal?

Solution:



Figure 3.2: Plot of $x_2(n)$

$$x_i(n) = x(0)u(n) + dnu(n) \quad (3.10)$$

$$X(z) = \frac{x(0)}{1 - z^{-1}} + \frac{dz^{-1}}{(1 - z^{-1})^2} \quad |z| > 1 \quad (3.11)$$

(a)

$$x_1(n) = 63u(n) + 2nu(n) \quad (3.12)$$

$$X_1(z) = \frac{63}{1 - z^{-1}} + \frac{2z^{-1}}{(1 - z^{-1})^2} \quad |z| > 1 \quad (3.13)$$

| Parameter | Sub-question | Description | Value |
|-----------|--------------|--|-------|
| $x_i(0)$ | $x_1(0)$ | 1 st term of 1 st A.P. | 63 |
| | $x_2(0)$ | 1 st term of 2 nd A.P. | 3 |
| d_i | d_1 | Common difference of 1 st A.P. | 2 |
| | d_2 | Common difference of 2 nd A.P. | 7 |

Table 3.2: input values

(b)

$$x_2(n) = 3u(n) + 7nu(n) \quad (3.14)$$

$$X_2(z) = \frac{3}{1-z^{-1}} + \frac{7z^{-1}}{(1-z^{-1})^2} \quad |z| > 1 \quad (3.15)$$

(c) given,

$$x_1(n) = x_2(n) \quad (3.16)$$

$$\therefore 63 + 2n = 7n + 3 \quad (3.17)$$

$$\implies n = 12 \quad (3.18)$$

3.0.3 Two APs have the same common difference. The difference between their 100th terms is 100, what is the difference between their 1000th terms?



Figure 3.3: Graphs of $x_1(n)$ and $x_2(n)$ and both are equal at $n = 12$

Solution:

$$x(n) = \{x(0) + nd\}u(n) \quad (3.19)$$

$$x(99) - y(99) = 100 \quad (3.20)$$

$$\implies (x(0) + 99d) - (y(0) + 99d) = 100 \quad (3.21)$$

$$\implies x(0) - y(0) = 100 \quad (3.22)$$

$$x(n) - y(n) = (x(0) + nd) - (y(0) + nd) \quad (3.23)$$

$$= x(0) - y(0) \quad (3.24)$$

$$= 100 \quad (3.25)$$

$$\implies x(999) - y(999) = 100 \quad (3.26)$$

| Variable | Description | Value |
|-----------------|---|-------|
| $x(n)$ | n^{th} term of X | none |
| $y(n)$ | n^{th} term of Y | none |
| d | common difference between the terms of AP | none |
| $x(99) - y(99)$ | difference of 99^{th} terms of X and Y | 100 |

Table 3.3: input parameters

Let

$$x(n) = \{101, 106, 111, \dots\} \quad (3.27)$$

$$y(n) = \{1, 6, 11, \dots\} \quad (3.28)$$

3.0.4 Check whether -150 is a term of the AP: 11,8,5,2,....

Solution:

$$x(n) = x(0) + nd \quad (3.29)$$

$$n = \frac{x(n) - x(0)}{d} \quad (3.30)$$

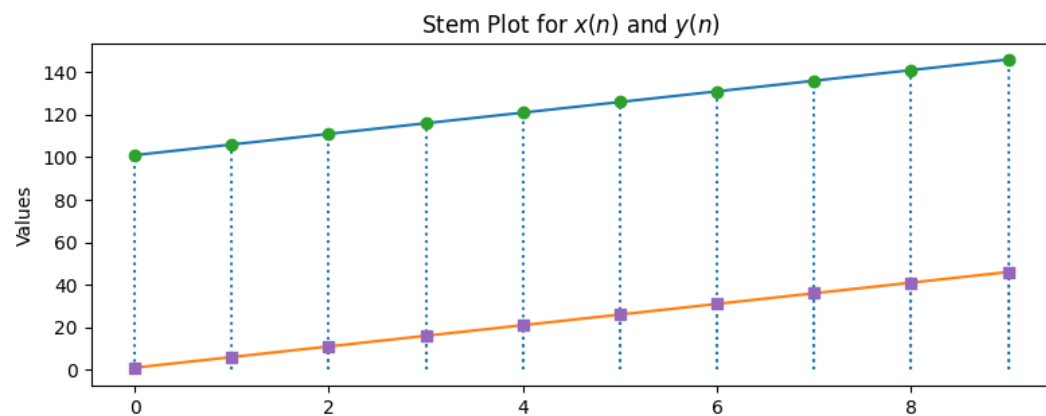


Figure 3.4:

$$x(n) - x(0) \equiv 0 \pmod{d} \quad (3.31)$$

On substituting values

$$-161 \equiv 2 \pmod{-3} \quad (3.32)$$

Thus -150 is not a term of the given AP.

$$\boxed{x(n) = (11 - 3n) \times u(n)} \quad (3.33)$$

$$X(z) = \frac{11}{1 - z^{-1}} - \frac{3z^{-1}}{(1 - z^{-1})^2} \quad |z| > 1 \quad (3.34)$$

| Variable | Description | Value |
|----------|--------------------------|-------|
| $x(0)$ | First term of AP | 11 |
| d | Common difference | -3 |
| $x(n)$ | General term of given AP | None |

Table 3.4: Input parameters



Figure 3.5: Representation of $x(n)$

3.0.5 Write the first five terms of the sequence $a_n = \frac{n(n^2+5)}{4}$.

Solution:

$$x(n) = \left(\frac{n^3 + 3n^2 + 8n + 6}{4} \right) u(n) \quad (3.35)$$

$$n^k u(n) \xleftrightarrow{\mathcal{Z}} (-1)^k z^k \frac{d^k}{dz^k} U(z) \quad (3.36)$$

$$nu(n) \xleftrightarrow{\mathcal{Z}} \frac{z^{-1}}{(1 - z^{-1})^2} \quad |z| > 1 \quad (3.37)$$

$$n^2u(n) \xleftrightarrow{\mathcal{Z}} \frac{(z^{-1})(1 + z^{-1})}{(1 - z^{-1})^3} \quad |z| > 1 \quad (3.38)$$

$$n^3u(n) \xleftrightarrow{\mathcal{Z}} \frac{(z^{-1})(1 + 4z^{-1} + z^{-2})}{(1 - z^{-1})^4} \quad |z| > 1 \quad (3.39)$$

Referencing the equations from (3.37), (3.38), and (3.39).

$$x(n) \xleftrightarrow{\mathcal{Z}} \frac{(z^{-1})(1 + 4z^{-1} + z^{-2})}{4(1 - z^{-1})^4} + \frac{3(z^{-1})(1 + z^{-1})}{4(1 - z^{-1})^3} + \frac{2z^{-1}}{(1 - z^{-1})^2} + \frac{3}{2(1 - z^{-1})} \quad |z| > 1 \quad (3.40)$$

$$x(n) \xleftrightarrow{\mathcal{Z}} \frac{3}{2(1 - z^{-1})^3} + \frac{3z^{-2}}{2(1 - z^{-1})^4} \quad |z| > 1 \quad (3.41)$$

3.0.6 (a) 30th term of the AP: 10, 7, 4, ... is

(b) 11th term of the AP: $-3, -\frac{1}{2}, 2, \dots$ is

Solution:

| Parameter | value | Description |
|-----------|---------------|-------------------|
| $x_i(0)$ | 10 | First term |
| | -3 | |
| d_i | -3 | Common difference |
| | $\frac{5}{2}$ | |
| $x_1(29)$ | ? | 30th term |
| $x_2(10)$ | ? | 11th term |

Table 3.5: Input Parameters

$$x_i(n) = [x_i(0) + nd_i] u(n) \quad (3.42)$$

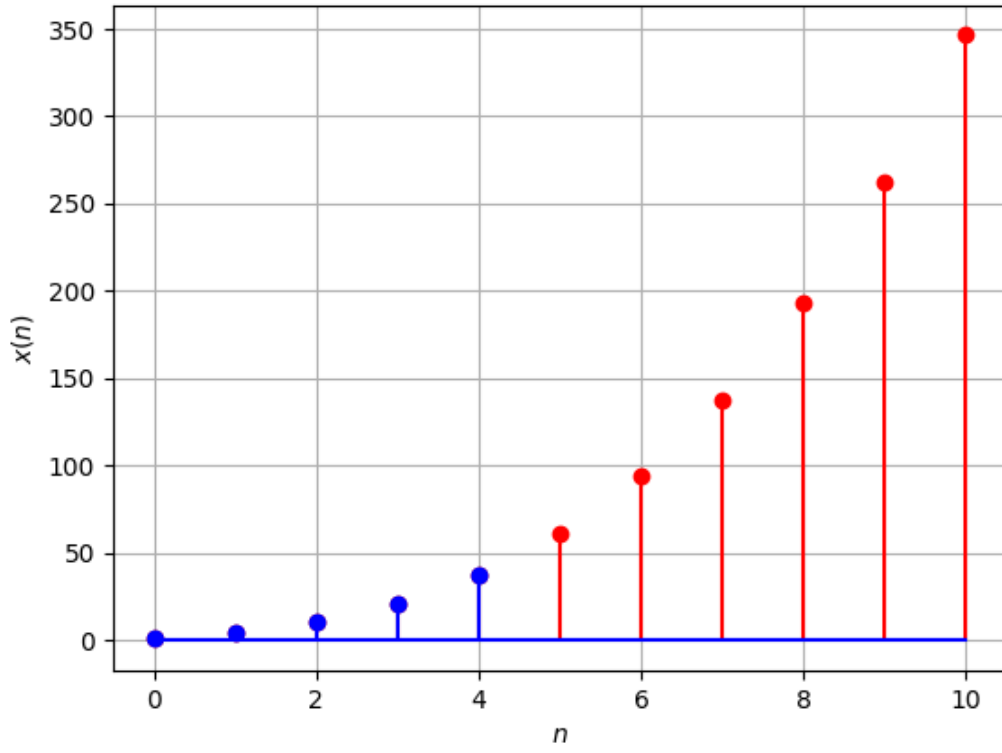


Figure 3.6: Plot of equation(3.35)

(a) From (3.42) Table 3.5 :

$$x_1(n) = [10 - 3n] u(n) \quad (3.43)$$

$$x_1(29) = -77 \quad (3.44)$$

$$X_1(z) = \frac{10 - 13z^{-1}}{(1 - z^{-1})^2} \quad |z| > 1 \quad (3.45)$$

(b) From (3.42) and Table 3.5 :

$$x_2(n) = \left[-3 + \frac{5}{2}n \right] u(n) \quad (3.46)$$

$$x_2(10) = 22 \quad (3.47)$$

$$X_2(z) = \frac{5.5z^{-1} - 3}{(1 - z^{-1})^2} \quad |z| > 1 \quad (3.48)$$

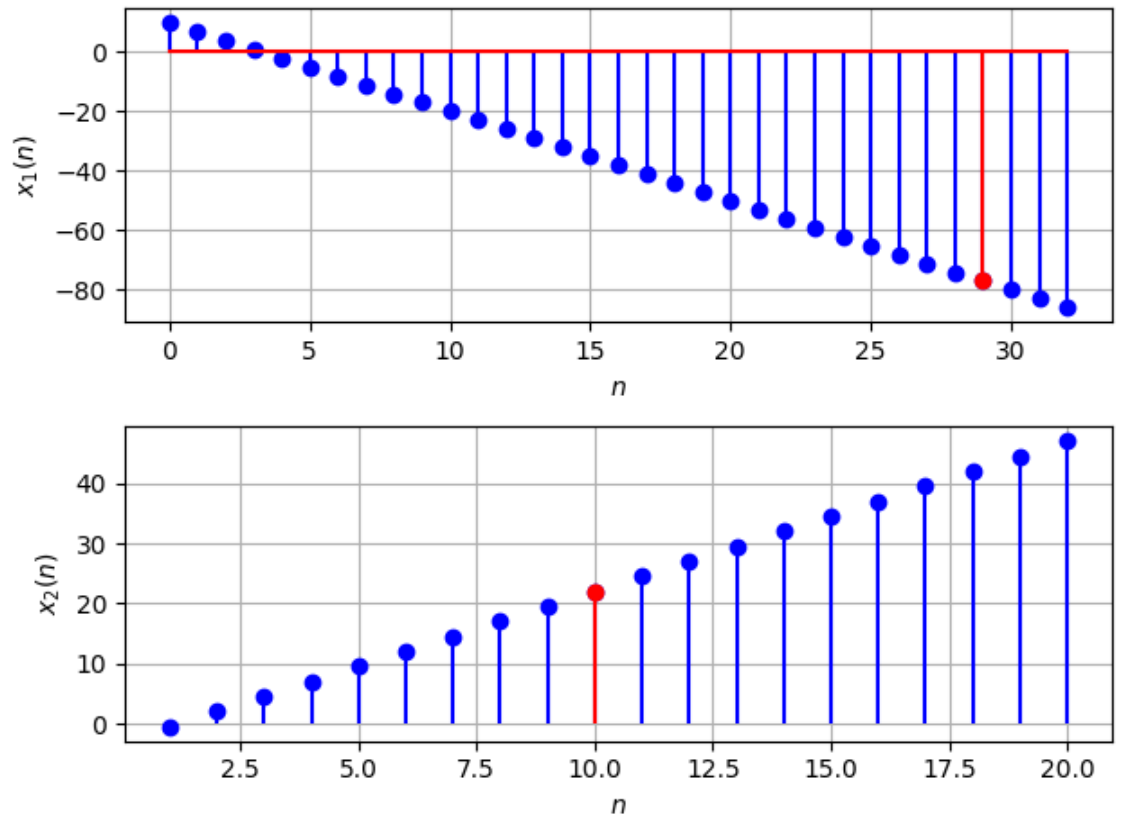


Figure 3.7: stem plots of $x_1(n)$ and $x_2(n)$

3.0.7 Write the first five terms of the sequence whose n th term is $\frac{2n-3}{6}$ and obtain the Z transform of the series **Solution:**

$$x(n) = \frac{2n-1}{6} (u(n)) \quad (3.49)$$



Figure 3.8: Plot of $x(n)$ vs n

$$X(z) = \frac{3z^{-1} - 1}{6(1 - z^{-1})^2} \quad |z| > 1 \quad (3.50)$$

3.0.8 For what values of x , the numbers $-\frac{2}{7}, x, -\frac{7}{2}$ are in G.P ?

Solution: Let r be the common ratio

| Variable | Description | Value |
|----------|------------------------|-----------------------------|
| $x(0)$ | First term of the GP | $-\left(\frac{2}{7}\right)$ |
| $x(1)$ | Second term of the GP | x |
| $x(2)$ | Third term of the GP | $-\left(\frac{7}{2}\right)$ |
| r | Common ratio of the GP | |
| $x(n)$ | General term | $x(0) r^n u(n)$ |

Table 3.6: Variables Used

From Table 3.6:

$$\Rightarrow \frac{x}{\left(-\frac{2}{7}\right)} = \frac{\left(-\frac{7}{2}\right)}{x} = r \quad (3.51)$$

$$x^2 = \left(-\frac{2}{7}\right) \cdot \left(-\frac{7}{2}\right) \quad (3.52)$$

$$x = \pm 1 \quad (3.53)$$

$$\Rightarrow r = \pm \frac{7}{2} \quad (3.54)$$

The signal corresponding to this is

$$x(n) = \left(-\frac{2}{7}\right) \left(\pm \frac{7}{2}\right)^n u(n) \quad (3.55)$$

Applying z-Transform :

$$\Rightarrow X_1(z) = \left(\frac{1}{7}\right) \left(\frac{4}{7z^{-1} + 2}\right) \quad |z| > \frac{7}{2} \quad (3.56)$$

$$\Rightarrow X_2(z) = \left(\frac{1}{7}\right) \left(\frac{4}{7z^{-1} - 2}\right) \quad |z| > \frac{7}{2} \quad (3.57)$$

3.0.9 Find the 20th and n^{th} terms of the G.P $\frac{5}{2}, \frac{5}{4}, \frac{5}{8}, \dots$



Figure 3.9: Stem Plot of $x_1(n)$

Solution:

From Table 3.7: Z -Transform of $x(n)$:

$$\Rightarrow X(z) = \frac{5}{2} \left(\frac{1}{1 - \frac{z^{-1}}{2}} \right); \left\{ z \in \mathbb{C} : |z| > \frac{1}{2} \right\} \quad (3.58)$$

3.0.10 Which term of the following sequences:

(a) $2, 2\sqrt{2}, 4, \dots$ is 128 (b) $\sqrt{3}, 3, 3\sqrt{3}, \dots$ is 729

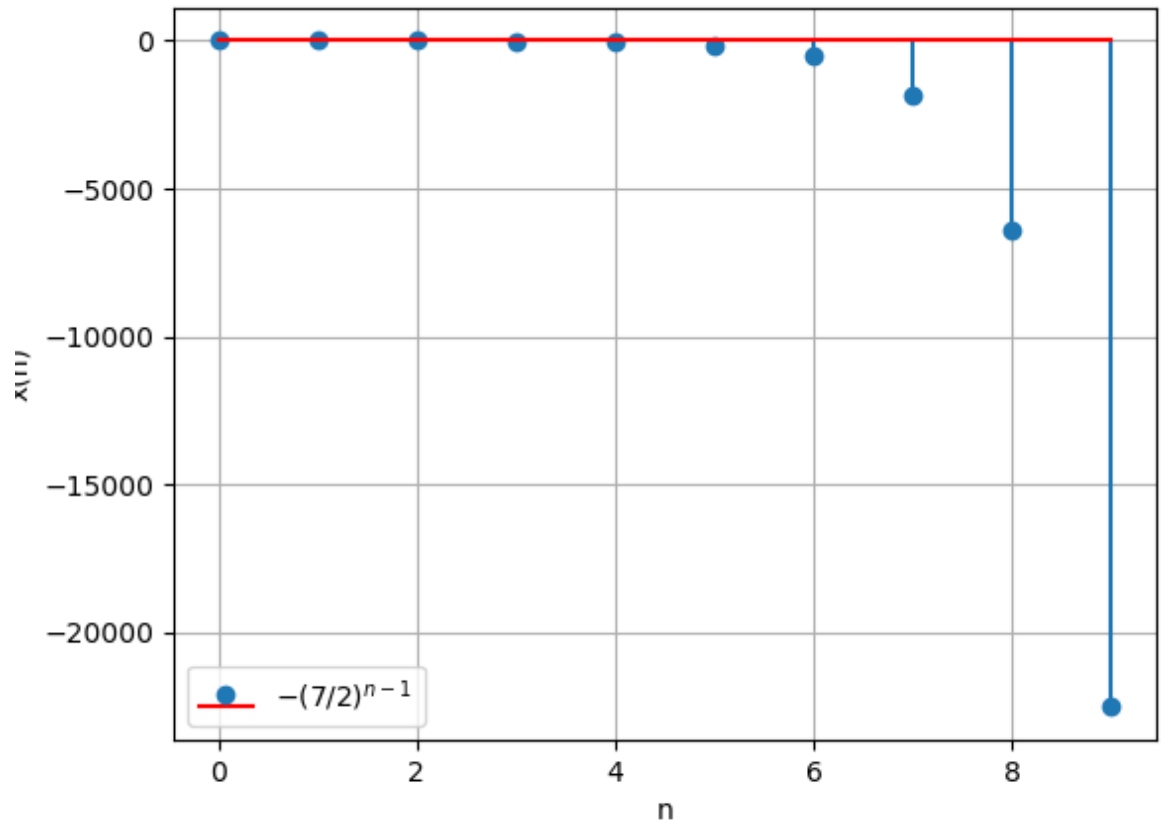


Figure 3.10: Stem Plot of $x_2(n)$

(c) $\frac{1}{3}, \frac{1}{9}, \frac{1}{27}, \dots$ is $\frac{1}{19683}$

Solution: For a general GP series and $k > 0$,

$$x(k) = x(0) r^k \quad (3.59)$$

$$\therefore k = \log_r \frac{x(k)}{x(0)} \quad (3.60)$$

| Parameter | Description | Value |
|-------------------------|--------------------|---|
| $x(0)$ | First Term | $\frac{5}{2}$ |
| $r = \frac{x(1)}{x(0)}$ | Common Ratio | $\frac{1}{2}$ |
| $x(n)$ | n^{th} Term | $\frac{5}{2} \left(\frac{1}{2}\right)^n \cdot u(n)$ |
| $x(19)$ | 20^{th} Term | $\frac{5}{2} \left(\frac{1}{2}\right)^{19}$ |
| $u(n)$ | Unit step function | |

Table 3.7: Parameters

And the Z-transform $X(z)$:

$$X(z) = \frac{x(0)}{1 - rz^{-1}} \quad |z| > |r| \quad (3.61)$$

(a) By Table 3.8, (3.60) and Table 3.8:

$$x_1(n) = x_1(0) r_1^n u(n) \quad (3.62)$$

$$k_1 = \log_{r_1} \frac{128}{x_1(0)} \quad (3.63)$$

$$\therefore k_1 = 12 \quad (3.64)$$

$$X_1(z) = \frac{2}{1 - \sqrt{2}z^{-1}} \quad |z| > \sqrt{2} \quad (3.65)$$



Figure 3.11:

(b) By (3.60), (3.61) and Table 3.8:

$$x_2(n) = x_2(0) r_2^n u(n) \quad (3.66)$$

$$k_2 = \log_{r_2} \frac{729}{x_2(0)} \quad (3.67)$$

$$\therefore k_2 = 11 \quad (3.68)$$

$$X_2(z) = \frac{\sqrt{3}}{1 - \sqrt{3}z^{-1}} \quad |z| > \sqrt{3} \quad (3.69)$$



Figure 1: Plot of $x_1(n)$ vs n . See Table 3.8

(c) By (3.60), (3.61) and Table 3.8:

$$x_3(n) = x_3(0) r_3^n u(n) \quad (3.70)$$

$$k_3 = \log_{r_3} \frac{1}{19683x_3(0)} \quad (3.71)$$

$$\therefore k_3 = 8 \quad (3.72)$$

$$X_3(z) = \frac{1}{3 - z^{-1}} \quad |z| > \frac{1}{3} \quad (3.73)$$

Find the 20th and n^{th} terms of the G.P $\frac{5}{2}, \frac{5}{4}, \frac{5}{8}, \dots$



Figure 2: Plot of $x_2(n)$ vs n . See Table 3.8

| Parameter | Description | Value |
|------------|---------------------------------|-----------------------------------|
| r_i | Common ratio of G.P (a),(b),(c) | $\sqrt{2}, \sqrt{3}, \frac{1}{3}$ |
| $x_i(0)$ | Initial Values | $2, \sqrt{3}, \frac{1}{3}$ |
| $x_i(k_i)$ | Given Values | $128, 729, \frac{1}{19683}$ |
| k_i | Desired index | $12, 11, 8$ |
| $x_i(n)$ | Series | $x_i(0) r_i^n u(n)$ |
| $X_i(z)$ | Z-Transform of $x_i(n)$ | $\frac{x_i(0)}{1-rz^{-1}}$ |

Table 3.8: Table of parameters



Figure 3: Plot of $x_3(n)$ vs n . See Table 3.8

3.0.11 The number of bacteria in a certain culture doubles every hour. If there were 30 bacteria present in the culture originally, how many bacteria will be present at the end of 2^{nd} hour, 4^{th} hour and n^{th} hour?

Solution: From Table 3.9:

| Parameter | Value | Description |
|-----------|----------------|---|
| $x(0)$ | 30 | Initial no. of bacteria |
| r | 2 | Ratio of no. of bacteria at end of hour to start of hour (Common Ratio) |
| $x(n)$ | $r^n x(0)u(n)$ | n^{th} term of the GP |

Table 3.9: Input Parameters

$$x(2) = 120 \quad (3.74)$$

$$x(4) = 480 \quad (3.75)$$

$$x(n) = 30(2^n)u(n) \quad (3.76)$$

$$X(z) = \frac{30z^{-1}}{1 - 2z^{-1}} \quad |z| > 2 \quad (3.77)$$

3.0.12 Ramkali saved Rs 5 in the first week of a year and then increased her weekly savings by Rs 1.75. If in the n th week, her weekly savings become Rs 20.75, find n .

Solution:

| Parameter | Value | Description |
|-----------|-------|-------------------------|
| $x(0)$ | 5 | First term of AP |
| d | 1.75 | Common difference of AP |
| $x(n)$ | 20.75 | n^{th} term of AP |

Table 3.10: Parameter List



Figure 3.15: Plot of $x(n)$ vs n . See Table 3.9 for details.

$$x(n) = x(0) + (n)(d) \quad (3.78)$$

$$20.75 = 5 + (n)(1.75) \quad (3.79)$$

$$\Rightarrow 15.75 = (n)(1.75) \quad (3.80)$$

$$\Rightarrow n = \frac{15.75}{1.75} \quad (3.81)$$

$$\Rightarrow n = 9 \quad (3.82)$$

$$x(n) = 5u(n) + 1.75nu(n) \quad (3.83)$$



Figure 3.16: Plot of $x(n) = 5 + 1.75n$

The Z-transform of a sequence $x(n)$ is given by:

$$X(z) = \frac{5z^{-1}}{1 - z^{-1}} + \frac{1.75z^{-1}}{(1 - z^{-1})^2}; |z| > 1 \quad (3.84)$$

3.0.13 Show that the sum of $(m + n)^{th}$ and $(m - n)^{th}$ terms of an *A.P.*, is equal to twice the m^{th} terms.

Solution:

For an *AP*,

$$x(n) = [x(0) + nd]u(n) \quad (3.85)$$

$$\implies x(m + n) + x(m - n) = [x(0) + (m + n)d] + [x(0) + (m - n)d] \quad (3.86)$$

$$= 2[x(0) + md] \quad (3.87)$$

$$\therefore x(m + n) + x(m - n) = 2x(m) \quad (3.88)$$

| PARAMETER | VALUE | DESCRIPTION |
|-----------|-------------------|----------------------------|
| $x(0)$ | $x(0)$ | First term |
| d | d | common difference |
| $x(n)$ | $[x(0) + nd]u(n)$ | General term of the series |

Table 3.11: Parameter Table1

3.0.14 The sum of the first three terms of a G.P is $39/10$ and their product is 1. Find the common ratio and the terms.

Solution:

$$y(n) = x(0) \left(\frac{r^{n+1} - 1}{r - 1} \right) u(n) \quad (3.89)$$

From Table 3.13 and (3.89) :

$$y(2) = x(0) \left(\frac{r^3 - 1}{r - 1} \right) \quad (3.90)$$

$$\frac{39}{10} = x(0) (r^2 + r + 1) \quad (3.91)$$

$$\implies \frac{39r}{10} = r^2 + r + 1 \quad (\because x(0)r = 1) \quad (3.92)$$

$$\implies (2r - 5)(5r - 2) = 0 \quad (3.93)$$

$$\implies r = \frac{2}{5} \quad \text{or} \quad \frac{5}{2} \quad (3.94)$$

(a) If $r = \frac{2}{5}$, then terms are $\frac{5}{2}, 1, \frac{2}{5}$.

(b) If $r = \frac{5}{2}$, then terms are $\frac{2}{5}, 1, \frac{5}{2}$.

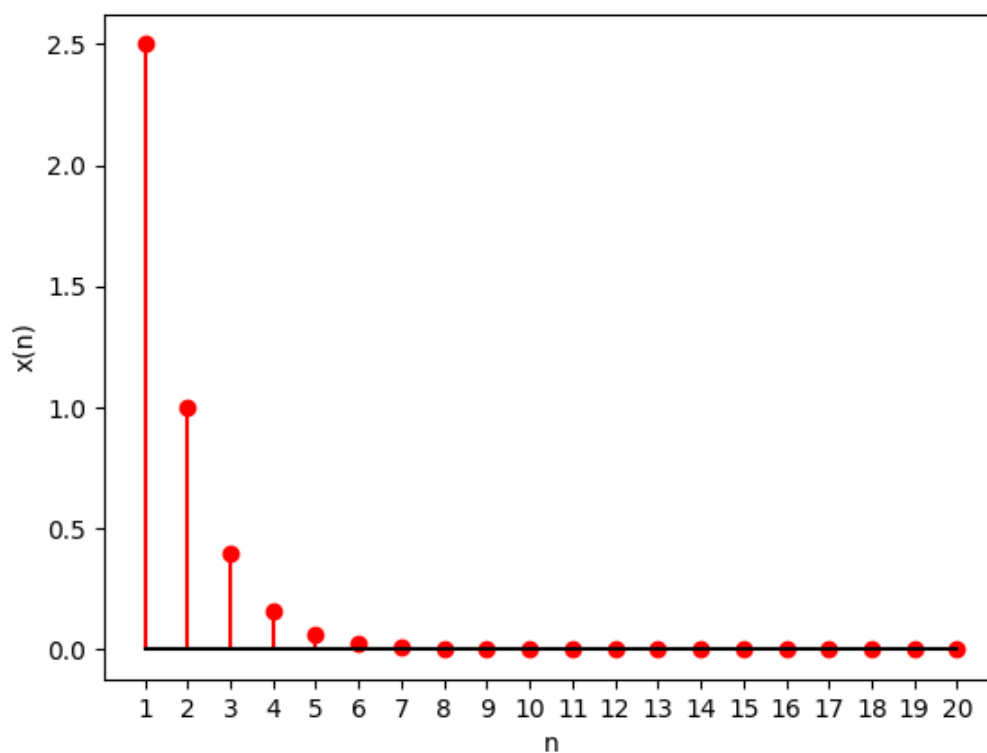


Figure 3.17: stem plots of GP if $r = \frac{2}{5}$

3.0.15 The ratio of the A.M and G.M of two positive numbers a and b is $m : n$. Show that

$$a : b = \left(m + \sqrt{m^2 - n^2} \right) : \left(m - \sqrt{m^2 - n^2} \right).$$

Solution: Expressing A.M and G.M in terms of a and b :

$$\frac{a+b}{2\sqrt{ab}} = \frac{m}{n} \quad (3.95)$$



Figure 3.18: stem plots of GP if $r = \frac{5}{2}$

Let's assume that $x = \sqrt{\frac{a}{b}}$. Then, we have:

$$\frac{a}{b} = x^2 \quad (3.96)$$

Substituting the value of x in equation (3.95):

$$\frac{1+x^2}{2x} = \frac{m}{n} \quad (3.97)$$

$$\frac{1}{x} + x = \frac{2m}{n} \quad (3.98)$$

$$x^2 - \frac{2m}{n}x + 1 = 0 \quad (3.99)$$

$$\implies x = \frac{m}{n} \pm \frac{\sqrt{m^2 - n^2}}{n} \quad (3.100)$$

Since $x = \sqrt{\frac{a}{b}}$, x must be positive.

$$x = \frac{m + \sqrt{m^2 - n^2}}{n} \quad (3.101)$$

Referencing the value of x from equation(3.96).

$$\frac{a}{b} = \left(\frac{m + \sqrt{m^2 - n^2}}{n} \right)^2 \quad (3.102)$$

Multiplying both the numerator and denominator with $(m - \sqrt{m^2 - n^2})$:

$$\frac{a}{b} = \frac{1}{n^2} \frac{(m + \sqrt{m^2 - n^2})^2 (m - \sqrt{m^2 - n^2})}{(m - \sqrt{m^2 - n^2})} \quad (3.103)$$

$$\implies a : b = (m + \sqrt{m^2 - n^2}) : (m - \sqrt{m^2 - n^2}) \quad (3.104)$$

nth term of the AP :

$$y(n) = [a + n(b - a)] u(n) \quad (3.105)$$

$$n^k u(n) \xleftrightarrow{\mathcal{Z}} (-1)^k z^k \frac{d^k}{dz^k} U(z) \quad (3.106)$$

$$u(n) \xleftrightarrow{\mathcal{Z}} \frac{1}{(1 - z^{-1})} \quad |z| > |1| \quad (3.107)$$

$$nu(n) \xleftrightarrow{\mathcal{Z}} \frac{z^{-1}}{(1 - z^{-1})^2} \quad |z| > |1| \quad (3.108)$$

Referencing the equations from (3.107),(3.108).

$$y(n) \xleftrightarrow{\mathcal{Z}} \frac{a}{(1 - z^{-1})} + \frac{(b - a) z^{-1}}{(1 - z^{-1})^2} \quad |z| > |1| \quad (3.109)$$

nth term of the GP :

$$y(n) = a \left(\frac{b}{a} \right)^n u(n) \quad (3.110)$$

$$r^n u(n) \xleftrightarrow{\mathcal{Z}} \frac{1}{(1 - rz^{-1})} \quad |z| > |r| \quad (3.111)$$

Referencing the equation from (3.111).

$$y(n) \xleftrightarrow{\mathcal{Z}} \frac{a^2 z^{-1}}{(a - bz^{-1})} \quad |z| > \left| \frac{b}{a} \right| \quad (3.112)$$

| | |
|----------|----|
| $x(0)$ | 3 |
| d | 2 |
| m | 6 |
| n | 2 |
| $x(m+n)$ | 19 |
| $x(m-n)$ | 11 |
| $x(m)$ | 15 |

Table 3.12: Verified Values

| Parameter | Value | Description |
|--------------------------|-----------------|------------------|
| $x(0)$ | | First term |
| r | | Common ratio |
| $x(0)^3 r^3$ | 1 | Product of terms |
| $x(0) + x(0)r + x(0)r^2$ | $\frac{39}{10}$ | Sum of terms |

Table 3.13: Input Parameters

Chapter 4

Contour Integration

4.1 Find the sum of the first 15 multiples of 8.

Solution:

| PARAMETER | VALUE | DESCRIPTION |
|-----------|----------------|----------------------------|
| $x(0)$ | 8 | First term |
| d | 8 | common difference |
| $x(n)$ | $[8 + 8n]u(n)$ | General term of the series |

Table 4.1: Parameter Table1

For an AP ,

$$X(z) = \frac{x(0)}{1-z^{-1}} + \frac{dz^{-1}}{(1-z^{-1})^2} \quad (4.1)$$

$$\Rightarrow X(z) = \frac{8}{1-z^{-1}} + \frac{8z^{-1}}{(1-z^{-1})^2} \quad (4.2)$$

$$= \frac{8}{(1-z^{-1})^2}, \quad |z| > 1 \quad (4.3)$$

$$y(n) = x(n) * u(n) \quad (4.4)$$

$$\Rightarrow Y(z) = X(z)U(z) \quad (4.5)$$

$$Y(z) = \left(\frac{8}{(1-z^{-1})^2} \right) \left(\frac{1}{1-z^{-1}} \right) \quad (4.6)$$

$$= \frac{8}{(1-z^{-1})^3}, \quad |z| > 1 \quad (4.7)$$

Using Contour Integration to find the inverse Z -transform,

$$y(14) = \frac{1}{2\pi j} \oint_C Y(z) z^{13} dz \quad (4.8)$$

$$= \frac{1}{2\pi j} \oint_C \frac{8z^{13}}{(1-z^{-1})^3} dz \quad (4.9)$$

We can observe that the pole is repeated 3 times and thus $m = 3$,

$$R = \frac{1}{(m-1)!} \lim_{z \rightarrow a} \frac{d^{m-1}}{dz^{m-1}} ((z-a)^m f(z)) \quad (4.10)$$

$$= \frac{1}{(2)!} \lim_{z \rightarrow 1} \frac{d^2}{dz^2} \left((z-1)^3 \frac{8z^{16}}{(z-1)^3} \right) \quad (4.11)$$

$$= 4 \lim_{z \rightarrow 1} \frac{d^2}{dz^2} (z^{16}) \quad (4.12)$$

$$= 960 \quad (4.13)$$

$$\therefore \boxed{y(14) = 960} \quad (4.14)$$



Figure 4.1: Plot of $x(n)$ vs n

4.2 If the sum of n terms of an A.P. is $3n^2 + 5n$ and its m^{th} term is 164, find the value of m .

Solution:

$$Y(z) = \sum_{n=0}^{\infty} y(n) z^{-n} \quad (4.15)$$

$$= \frac{2(4 - z^{-1})}{(1 - z^{-1})^3}, \quad |z| > 1 \quad (4.16)$$

$$U(z) = \frac{1}{1 - z^{-1}}, \quad |z| > 1 \quad (4.17)$$

$$X(z) = \frac{Y(z)}{U(z)} \quad (4.18)$$

$$= 2 \left(\frac{1}{1 - z^{-1}} \right) + 6 \left(\frac{1}{(1 - z^{-1})^2} \right) \quad (4.19)$$

$$= \frac{8z^2 - 2z}{(z - 1)^2} \quad (4.20)$$

Using Contour Integration to find the inverse Z-transform,

$$x(n) = \frac{1}{2\pi j} \oint_C X(z) z^{n-1} dz \quad (4.21)$$

$$= \frac{1}{2\pi j} \oint_C \frac{(8z^{n+1} - 2z^n) dz}{(z - 1)^2} \quad (4.22)$$

$$= \frac{1}{(m-1)!} \lim_{z \rightarrow a} \frac{d^{m-1}}{dz^{m-1}} ((z - a)^m f(z)) \quad (4.23)$$

$$= \lim_{z \rightarrow 1} \frac{d}{dz} \left((z - 1)^2 \frac{8z^{n+1} - 2z^n}{(z - 1)^2} \right) \quad (4.24)$$

$$= \lim_{z \rightarrow 1} (8(n+1)z^n - 2nz^{n-1}) \quad (4.25)$$

$$\implies x(n) = (6n + 8)(u(n)) \quad (4.26)$$

$$164 = (6m + 8)(u(m)) \quad (4.27)$$

$$\implies m = 26 \quad (4.28)$$



Figure 4.2: Plot of $x(n)$ vs n

| Symbol | Remarks |
|---------------------------------|------------------|
| $y(n) = (3n^2 + 11n + 8)(u(n))$ | Sum of n terms |
| $x(m-1)$ | 164 |
| $y(n)$ | $x(n) * u(n)$ |

Table 4.2: Parameters

4.3 Show that $a_0, a_1, a_2, \dots, a_n, \dots$ form an AP where an is defined as below :

(a) $a_n = (3 + 4n)$

(b) $a_n = (9 - 5n)$

Also find the sum of the first 15 terms in each case. **Solution:**

| Parameter | Description | Value |
|-----------|----------------------------------|----------------|
| $x_i(n)$ | i^{th} Discrete signal | $(3 + 4n)u(n)$ |
| | | $(9 - 5n)u(n)$ |
| $x_i(0)$ | First term of i^{th} AP | 3 |
| | | 9 |
| d_i | common difference of i^{th} AP | 4 |
| | | -5 |

Table 4.3: Given parameters

(a) From equation (B.10.6)

$$X(z) = \frac{3}{1 - z^{-1}} + \frac{4.z^{-1}}{(1 - z^{-1})^2}; |z| > 1 \quad (4.29)$$

$$\therefore y(n) = x(n) * u(n) \quad (4.30)$$

$$Y(z) = X(z)U(z) \quad (4.31)$$

$$= \left[\frac{3}{(1 - z^{-1})^2} + \frac{4z^{-1}}{(1 - z^{-1})^3} \right] \quad (4.32)$$

Using contour integration for inverse Z transformation,

$$y(14) = \frac{1}{2\pi j} \int Y(z)z^{13}dz \quad (4.33)$$

$$= \frac{1}{2\pi j} \int \frac{3.z^{15}}{(z - 1)^2}dz + \frac{1}{2\pi j} \int \frac{4.z^{15}}{(z - 1)^3}dz \quad (4.34)$$

$$\therefore R = \frac{1}{(m - 1)!} \lim_{z \rightarrow a} \frac{d^{m-1}}{dz^{m-1}} ((z - a)^m f(z)) \quad (4.35)$$

$$R_1 = \frac{1}{1!} \lim_{z \rightarrow 1} \frac{d}{dz} \left((z - 1)^2 \cdot \frac{3.z^{15}}{(z - 1)^2} \right) \quad (4.36)$$

$$= 45 \quad (4.37)$$

$$R_2 = \frac{1}{2!} \lim_{z \rightarrow 1} \frac{d^2}{dz^2} \left((z - 1)^3 \cdot \frac{4.z^{15}}{(z - 1)^3} \right) \quad (4.38)$$

$$= 420 \quad (4.39)$$

$$\implies y(14) = R_1 + R_2 \quad (4.40)$$

$$= 465 \quad (4.41)$$

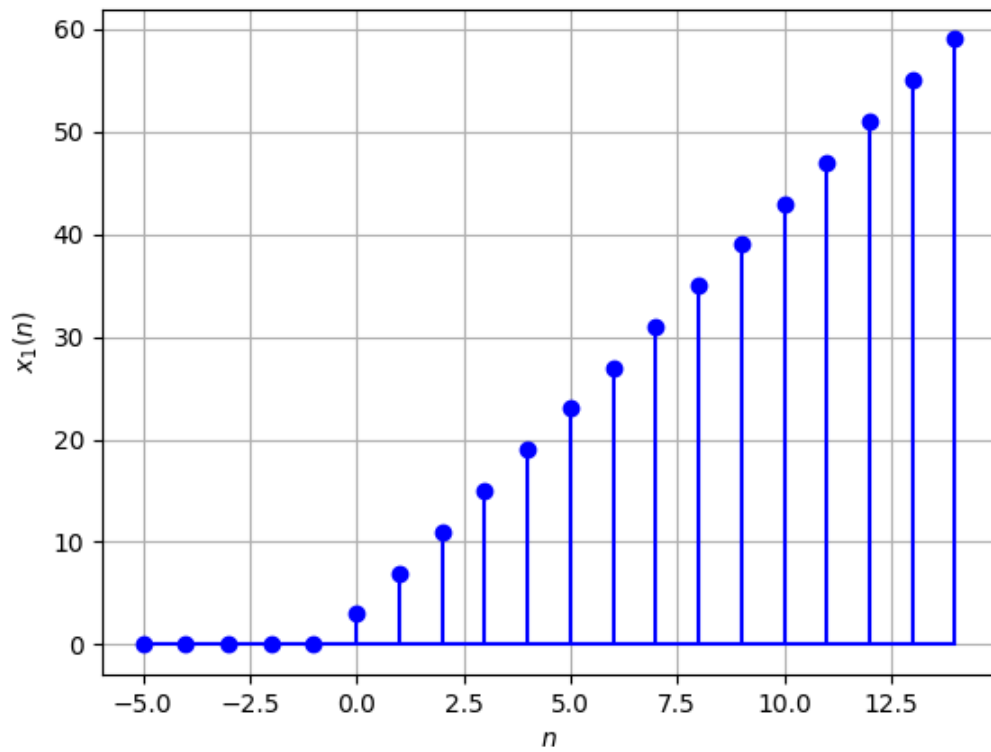


Figure 4.3: $x_1(n) = (3 + 4n)u(n)$

(b) From equation (B.10.6)

$$X(z) = \frac{9}{1 - z^{-1}} - \frac{5z^{-1}}{(1 - z^{-1})^2}; |z| > 1 \quad (4.42)$$

$$\therefore y(n) = x(n) * u(n) \quad (4.43)$$

$$Y(z) = X(z)U(z) \quad (4.44)$$

$$= \left[\frac{9}{(1 - z^{-1})^2} - \frac{5z^{-1}}{(1 - z^{-1})^3} \right] \quad (4.45)$$

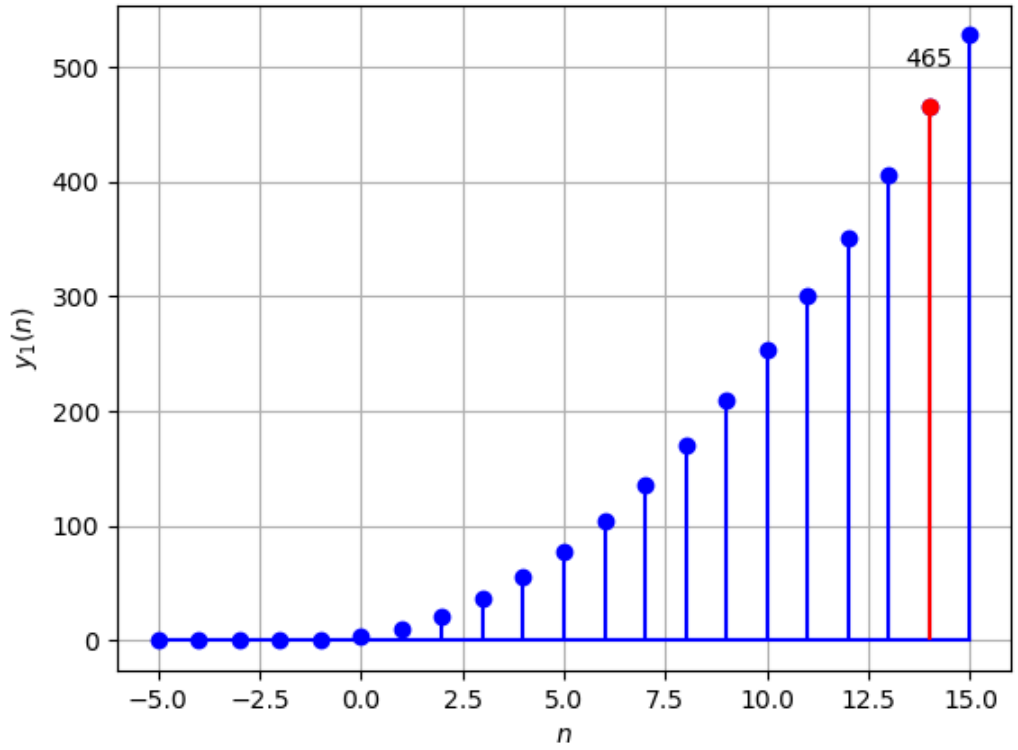


Figure 4.4: $x_1(n) = (2n^2 + 5n + 3)u(n)$

Using contour integration for inverse Z transformation,

$$y(14) = \frac{1}{2\pi j} \int Y(z)z^{13}dz \quad (4.46)$$

$$= \frac{1}{2\pi j} \int \frac{9.z^{15}}{(z-1)^2}dz - \frac{1}{2\pi j} \int \frac{5.z^{15}}{(z-1)^3}dz \quad (4.47)$$

$$\therefore R = \frac{1}{(m-1)!} \lim_{z \rightarrow a} \frac{d^{m-1}}{dz^{m-1}} ((z-a)^m f(z)) \quad (4.48)$$

$$R_1 = \frac{1}{1!} \lim_{z \rightarrow 1} \frac{d}{dz} \left((z-1)^2 \cdot \frac{9.z^{15}}{(z-1)^2} \right) \quad (4.49)$$

$$= 135 \quad (4.50)$$

$$R_2 = \frac{1}{2!} \lim_{z \rightarrow 1} \frac{d^2}{dz^2} \left((z-1)^3 \cdot \frac{5.z^{15}}{(z-1)^3} \right) \quad (4.51)$$

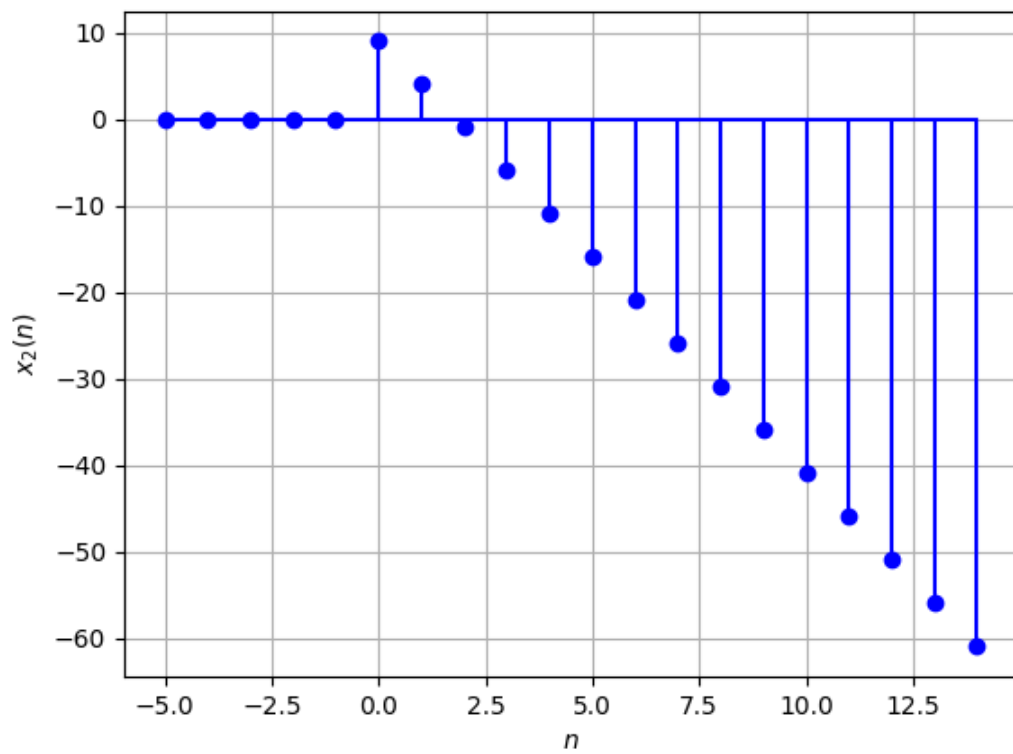


Figure 4.5: $x_2(n) = (9 - 5n)u(n)$

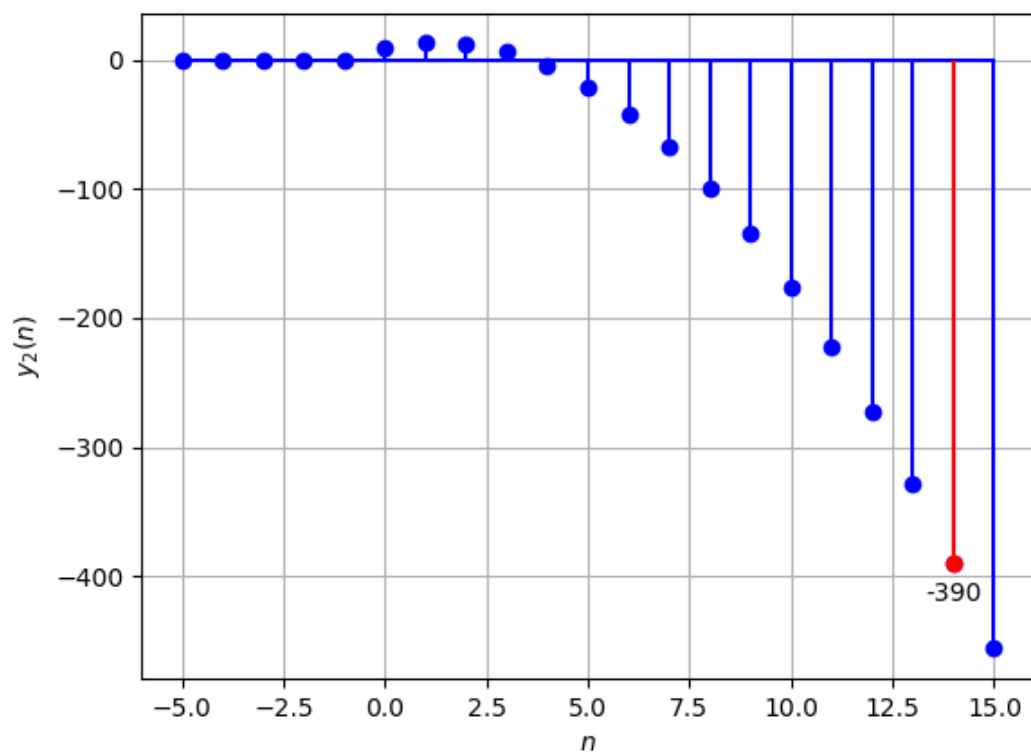


Figure 4.6: $x_2(n) = (-5n^2 + 13n + 18)u(n)$

4.4 If the sum of n terms of an AP is $(pn + qn^2)$, where p and q are constants, find the common difference. **Solution:**

| Symbol | Value | Description |
|--------|-------------------|---------------------|
| $y(n)$ | $(pn + qn^2)$ | Sum of n terms |
| $x(n)$ | | n^{th} term of AP |
| d | $x(n + 1) - x(n)$ | Common Difference |

Table 4.4: Given Parameters

Sum of n terms, as a discrete signal:

$$y(n) = (pn + qn^2)u(n) \quad (4.55)$$

Taking the Z-Transform,

$$(a) \mathcal{Z}\{u(n)\}$$

$$u(n) \xleftrightarrow{\mathcal{Z}} \frac{1}{1 - z^{-1}} \{|z| > 1\} \quad (4.56)$$

$$(b) \mathcal{Z}\{nu(n)\}$$

$$nu(n) \xleftrightarrow{\mathcal{Z}} \frac{z^{-1}}{(1 - z^{-1})^2} \{|z| > 1\} \quad (4.57)$$

$$(c) \mathcal{Z}\{n^2u(n)\}$$

$$n^2u(n) \xleftrightarrow{\mathcal{Z}} \frac{z^{-1}(1 + z^{-1})}{(1 - z^{-1})^3} \{|z| > 1\} \quad (4.58)$$

Taking the Z-Transform of (4.55) using (4.57) and (4.58)

$$Y(z) = p \left(\frac{z^{-1}}{(1 - z^{-1})^2} \right) + q \left(\frac{z^{-1}(1 + z^{-1})}{(1 - z^{-1})^3} \right) \quad (4.59)$$

Now,

$$y(n) = x(n) * u(n) \quad (4.60)$$

$$\implies Y(z) = X(z)U(z) \quad (4.61)$$

$$\implies X(z) = \frac{Y(z)}{U(z)} \quad (4.62)$$

Using (4.56) in (4.62),

$$X(z) = p \left(\frac{z^{-1}}{(1 - z^{-1})} \right) + q \left(\frac{z^{-1}(1 + z^{-1})}{(1 - z^{-1})^2} \right) \quad (4.63)$$

Using contour integration for inverse Z-Transform:

$$x(n) = \frac{1}{2\pi j} \oint_C X(z) z^{n-1} dz \quad (4.64)$$

$$= \frac{1}{2\pi j} \oint_C \left[p \left(\frac{z^{-1}}{(1 - z^{-1})} \right) + q \left(\frac{z^{-1}(1 + z^{-1})}{(1 - z^{-1})^2} \right) \right] z^{n-1} dz \quad (4.65)$$

Calculating the residues R_1 and R_2 at pole $z = 1$:

$$R_1 = \frac{1}{0!} \lim_{z \rightarrow 1} (z - 1) \left(p \left(\frac{z^{-1}}{1 - z^{-1}} \right) \right) z^{n-1} \quad (4.66)$$

$$= p \quad (4.67)$$

$$R_2 = \frac{1}{1!} \lim_{z \rightarrow 1} \frac{d}{dz} \left((z - 1)^2 q \left(\frac{z^{-1}(1 + z^{-1})}{(1 - z^{-1})^2} \right) \right) z^{n-1} \quad (4.68)$$

$$= q \lim_{z \rightarrow 1} \frac{d}{dz} (z^n + z^{n-1}) \quad (4.69)$$

$$= q(2n - 1) \quad (4.70)$$

$$\Rightarrow x(n) = R_1 + R_2 \quad (4.71)$$

$$= p + q(2n - 1) \quad (4.72)$$

Writing $x(n)$ as a discrete signal we get:

$$x(n) = (p - q)u(n) + 2qnu(n) \quad (4.73)$$

To simplify, use $n = 0$:

$$y(0) = x(0) \tag{4.74}$$

$$\implies 0 = (p - q)u(0) + 2q(0)u(0) \tag{4.75}$$

$$\implies p = q \tag{4.76}$$

\therefore (4.73) can be written as:

$$x(n) = 2qnu(n) \tag{4.77}$$

Common difference is given by:

$$d = x(n + 1) - x(n) \tag{4.78}$$

$$= 2q \tag{4.79}$$

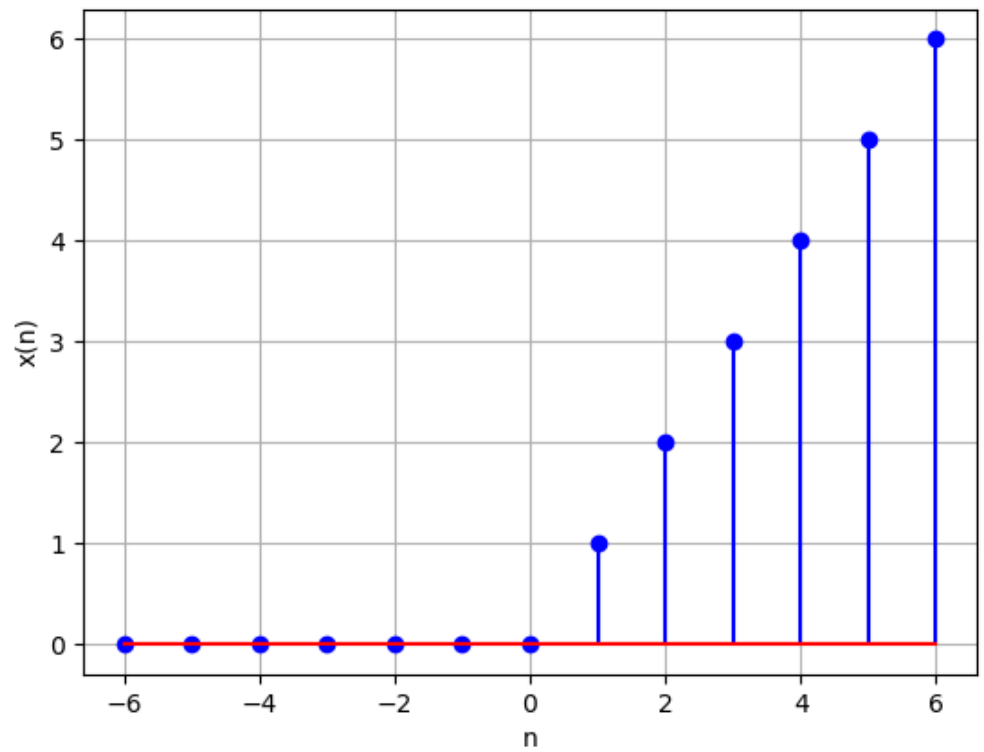


Figure 4.7: Plot of $x(n)$ vs n for $p = q = 0.5$

4.5 Find the sum of the first 40 positive integers divisible by 6

Solution:

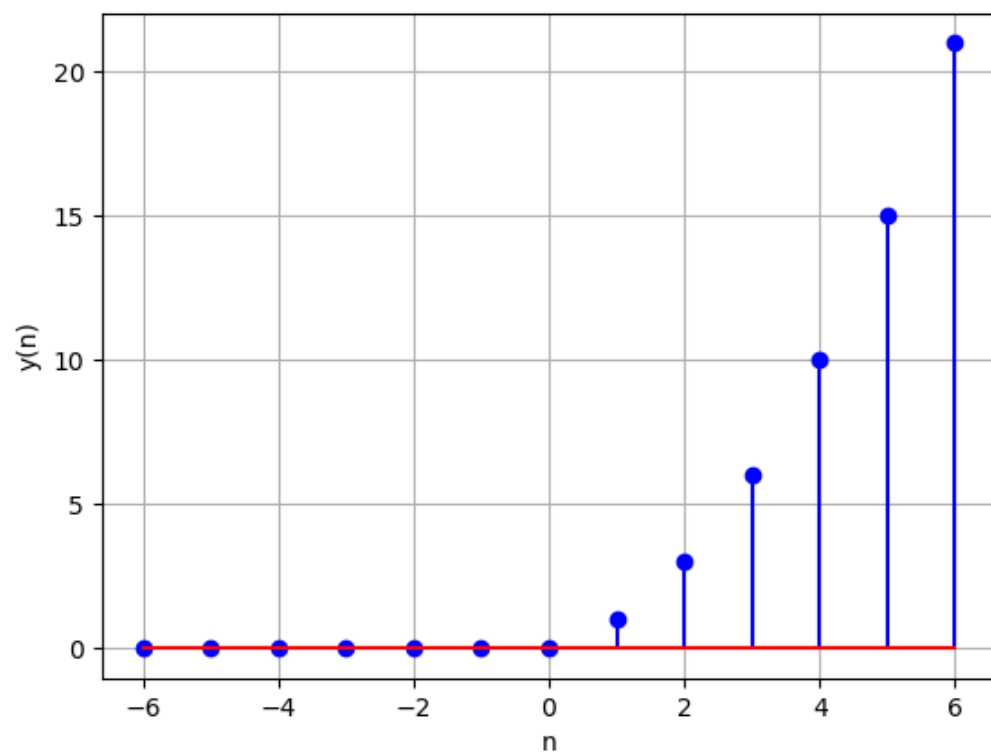


Figure 4.8: Plot of $y(n)$ vs n for $p = q = 0.5$

$$x(n) = (6 + 6n)(u(n)) \quad (4.80)$$

$$\Rightarrow X(z) = \frac{6}{1 - z^{-1}} + \frac{6z^{-1}}{(1 - z^{-1})^2} \quad (\text{B.10.6}) \quad (4.81)$$

$$\Rightarrow X(z) = \frac{6}{(1 - z^{-1})^2}, \quad |z| > 1 \quad (4.82)$$

$$y(n) = x(n) * u(n) \quad (4.83)$$

$$\Rightarrow Y(z) = X(z)U(z) \quad (4.84)$$

$$= \frac{6}{(1 - z^{-1})^3}, \quad |z| > 1 \quad (4.85)$$

| Parameter | Description | Value |
|-----------|-------------------|-------|
| x(0) | First Term | 6 |
| d | Common Difference | 6 |

Table 4.5: Parameter Table 10.5.3.12

Using contour integration to find the inverse Z-transform:

$$\Rightarrow y(39) = \frac{1}{2\pi j} \oint_C Y(z) z^{38} dz \quad (4.86)$$

$$= \frac{1}{2\pi j} \oint_C \frac{6z^{41}}{(z-1)^3} dz \quad (4.87)$$

We can observe that there is only a three times repeated pole at $z=1$,

$$\Rightarrow R = \frac{1}{(m-1)!} \lim_{z \rightarrow a} \frac{d^{m-1}}{dz^{m-1}} ((z-a)^m f(z)) \quad (4.88)$$

$$= \frac{1}{(2)!} \lim_{z \rightarrow 1} \frac{d^2}{dz^2} \left((z-1)^3 \frac{6z^{41}}{(z-1)^3} \right) \quad (4.89)$$

$$= 3 \lim_{z \rightarrow 1} \frac{d^2}{dz^2} (z^{41}) \quad (4.90)$$

$$= 4920 \quad (4.91)$$

$$\therefore \boxed{y(39) = 4920} \quad (4.92)$$

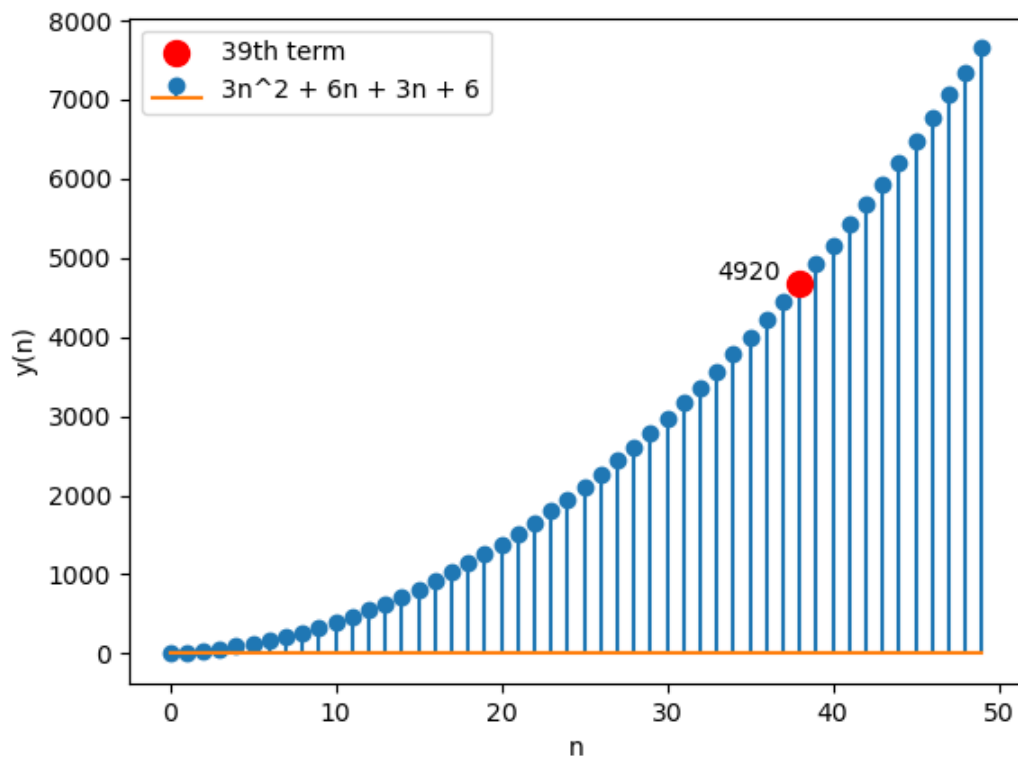


Figure 4.9: Plot of $y(n)$ vs n

4.6 If the sum of certain number of terms in a AP 25,22,19,... is 116. Find the last term.

Solution:

$$x(n) = (25 - 3n)u(n) \quad (4.93)$$

| Symbol | Value | Description |
|--------|-----------------|--------------------|
| $x(0)$ | 25 | first term of AP |
| d | -3 | common difference |
| $x(n)$ | $(25 - 3n)u(n)$ | n -th term of AP |
| $y(n)$ | 116 | sum of terms |

Table 4.6: Input Parameters

Applying Z transform:

$$x(z) = \frac{25}{1 - z^{-1}} - \frac{3z^{-1}}{(1 - z^{-1})^2} \quad (4.94)$$

$$= \frac{25 - 28z^{-1}}{(1 - z^{-1})^2} \quad (4.95)$$

Region of Convergence or R.O.C :

$$|z| > 1 \quad (4.96)$$

For AP, the sum of first $n+1$ terms can be written as :

$$y(n) = x(n) * u(n) \quad (4.97)$$

Applying Z transform on both sides

$$Y(z) = X(z)U(z) \quad (4.98)$$

$$= \frac{25}{(1 - z^{-1})^2} - \frac{3z^{-1}}{(1 - z^{-1})^3} \quad (4.99)$$

Using contour integration to find inverse Z transform:

$$y(n) = \frac{1}{2\pi j} \oint_C Y(z) z^{n-1} dz \quad (4.100)$$

$$= \frac{1}{2\pi j} \oint_C \left[\frac{25}{(1-z^{-1})^2} - \frac{3z^{-1}}{(1-z^{-1})^3} \right] z^{n-1} dz \quad (4.101)$$

The sum of the terms of the sequence is computed using the residue theorem, expressed as R_i , which represents the residue of the Z-transform at $z = 1$ for the expression $Y(z)$.

$$R_i = R_1 + R_2 \quad (4.102)$$

R_1 and R_2 are residues calculated at the poles of the Z-transform.

$$R_1 = \frac{1}{(2-1)!} \left. \frac{d(25z^{n+1})}{dz} \right|_{z=1} \quad (4.103)$$

$$= 25(n+1) \quad (4.104)$$

$$R_2 = \frac{1}{(3-1)!} \left. \frac{d^2(-3z^{n+1})}{dz^2} \right|_{z=1} \quad (4.105)$$

$$= \frac{-3}{2} (n+1)(n) \quad (4.106)$$

The sum of terms is given by R_i :

$$25(n+1) + \frac{-3}{2} n(n+1) = 116 \quad (4.107)$$

Solving the equation gives :

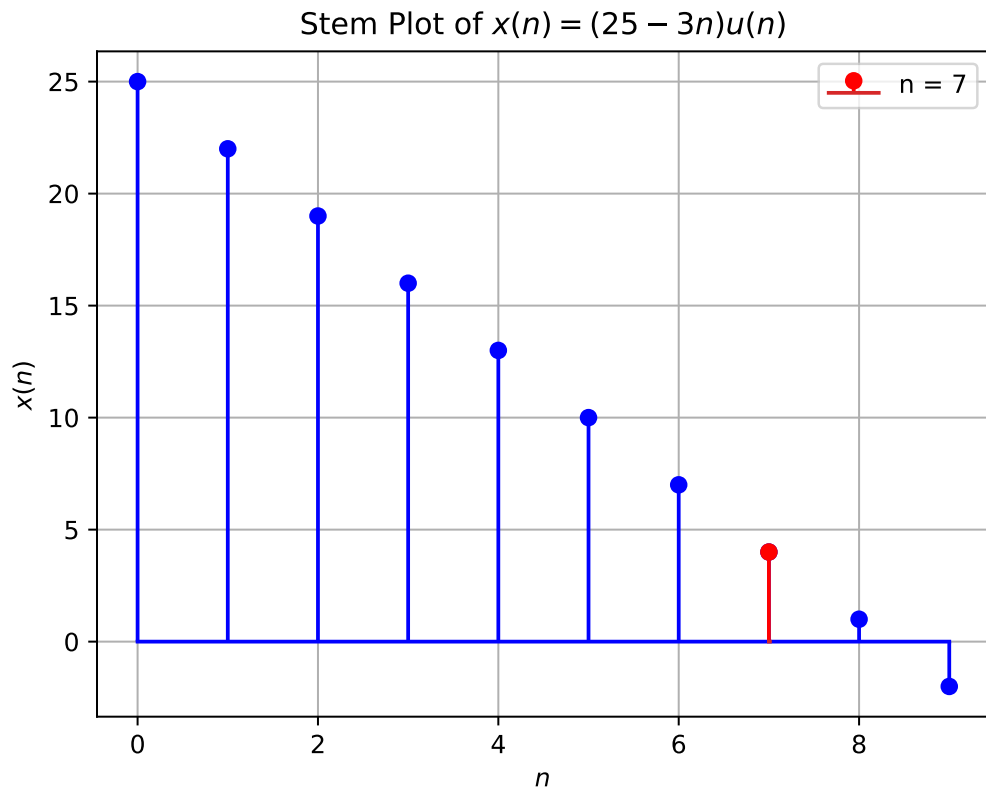
$$n = 7 \tag{4.108}$$

$$n = 8.667 \tag{4.109}$$

Since n can take only integer values, $n = 8.667$ is rejected. Upon substituting the value of n in equation (4.93):

$$x(7) = 4 \tag{4.110}$$

Hence the last term of the given AP is 4.



4.7 The first and the last terms of an AP are 17 and 350 respectively. If the common difference is 9, how many terms are there and what is their sum?

Solution:

$$x(n) = (x(0) + nd)u(n) \quad (4.111)$$

$$x(l) = (17 + 9l)u(l) \quad (4.112)$$

Thus,

$$l = 37 \quad (4.113)$$

| Parameters in expression | | |
|--------------------------|--------------------------------------|-------|
| Symbol | Description | Value |
| $x(n)$ | n^{th} term of series | |
| $x(l)$ | Last(l^{th}) term of series | 350 |
| $x(0)$ | Starting (0^{th}) term of series | 17 |
| d | Common difference of AP | 9 |

Table 4.7: Parameters

Using (B.10.6),

$$X(z) = \frac{(17 - 8z^{-1})}{(1 - z^{-1})^2}, \quad |z| > |1| \quad (4.114)$$

$$y(n) = x(n) * u(n) \quad (4.115)$$

$$\implies Y(z) = X(z)U(z) \quad (4.116)$$

$$= \frac{(17 - 8z^{-1})}{(1 - z^{-1})^3} \quad (4.117)$$

Using contour integral to find Z transform, we get

$$y(37) = \frac{1}{2\pi j} \oint_C Y(z) z^{36} dz \quad (4.118)$$

$$= \frac{1}{2\pi j} \oint_C \frac{(17 - 8z^{-1})}{(1 - z^{-1})^3} z^{36} dz \quad (4.119)$$

Now, using Cauchy's residual theorem and observing the fact that 3 repeated poles

exist at $z = 1$,

$$R = \frac{1}{(k-1)!} \lim_{z \rightarrow c} \frac{d^{k-1}}{dz^{k-1}} ((z-c)^k f(z)) \quad (4.120)$$

$$= \frac{1}{2!} \lim_{z \rightarrow 1} \frac{d^{k-1}}{dz^{k-1}} ((z-1)^3 \frac{(17-8z^{-1})}{(1-z^{-1})^3} z^{36}) \quad (4.121)$$

$$= \frac{1}{2} \lim_{z \rightarrow 1} \frac{d^2}{dz^2} (17z^{39} - 8z^{38}) \quad (4.122)$$

$$= 6973 \quad (4.123)$$



Figure 4.10: Stem Plot of $x(n)$ v/s n

Chapter 5

Laplace Transform

5.0.1 You are riding in an automobile of mass 3000 kg. Assuming that you are examining the oscillation characteristics of its suspension system. The suspension sags 15 cm when the entire automobile is placed on it. Also, the amplitude of oscillation decreases by 50% during one complete oscillation. Estimate the values of

- (a) The spring constant K
- (b) The damping constant b for the spring and shock absorber system of one wheel, assuming that each wheel supports 750 kg.

Solution: The parameters are :

| Parameter | Value(SI) | Description |
|-----------|-----------|----------------------------|
| x_0 | 0.15 | Initial spring compression |
| m | 750 | Mass |
| g | 9.8 | Gravitational acc |
| k | mg/x_0 | Spring constant |
| b | | Damping constant |

Table 5.1: Input Parameters

| Parameter | Value(SI) | Description |
|------------|------------------|-------------------|
| x | | Spring Extension |
| F_1 | kx | Spring Force |
| F_2 | $b\frac{dx}{dt}$ | Damping Force |
| s | | Complex Frequency |
| s_1, s_2 | | Values of s |

Table 5.2: Intermediate Parameters

Initially the automobile is in rest, so we can use,

$$mg = kx_0 \quad (5.1)$$

$$\implies k = \frac{mg}{x_0} \quad (5.2)$$

Now, as the oscillation begins, from the FBD, we have net force on the mass as,

$$F = F_1 + F_2 + mg u(t) \quad (5.3)$$

$$\implies -m \frac{d^2 x(t)}{dt^2} = kx(t) + b \frac{dx(t)}{dt} + mg u(t) \quad (5.4)$$

$$\implies \frac{d^2 x(t)}{dt^2} + \left(\frac{b}{m}\right) \frac{dx(t)}{dt} + \left(\frac{k}{m}\right) x(t) = -gu(t) \quad (5.5)$$

Now, taking the Laplace transform on both sides,

$$s^2 X(s) + \frac{b}{m} s X(s) + \frac{k}{m} X(s) = -\frac{g}{s} \quad (5.6)$$

$$\implies X(s) = -\frac{g}{s \left(s^2 + \frac{b}{m} s + \frac{k}{m} \right)} \quad (5.7)$$

$$\implies X(s) = -\frac{g}{s(s - s_1)(s - s_2)} \quad (5.8)$$



Figure 5.1: FBD of the damped oscillation system

Where

$$s_1 = -\frac{b}{2m} + \sqrt{\left(\frac{b}{2m}\right)^2 - \frac{k}{m}} \quad (5.9)$$

$$s_2 = -\frac{b}{2m} - \sqrt{\left(\frac{b}{2m}\right)^2 - \frac{k}{m}} \quad (5.10)$$

From (5.8) we get,

$$\begin{aligned} \Rightarrow X(s) &= \frac{g}{(s_1 - s_2)} \left[\frac{1}{s_2(s - s_2)} - \frac{1}{s_1(s - s_1)} \right] \\ &+ \frac{g}{s_1 s_2} \left(\frac{1}{s} \right) \end{aligned} \quad (5.11)$$

Now again taking the inverse Laplace transform we have,

$$x(t) = \frac{g}{s_1 s_2} u(t) + \frac{g}{(s_1 - s_2)} \left[\frac{1}{s_2} e^{s_2 t} - \frac{1}{s_1} e^{s_1 t} \right] u(t) \quad (5.12)$$

$$\begin{aligned} \Rightarrow x(t) &= \sqrt{\left(\frac{mg}{k}\right)^2 + \left(\frac{gb}{2mk}\right)^2} e^{-bt/2m} u(t) \\ &\sin \left(\sqrt{\frac{k}{m} - \left(\frac{b}{2m}\right)^2} t + \tan^{-1} \left(\frac{2mg\sqrt{\frac{k}{m} - \left(\frac{b}{2m}\right)^2}}{gb} \right) \right) \\ &+ \frac{mg}{k} u(t) \end{aligned} \quad (5.13)$$

(Substituting the values of s_1 and s_2 from (5.9) and (5.10))

From (5.13) we have the amplitude after one time period T ,

$$\begin{aligned} \frac{1}{2} \sqrt{\left(\frac{mg}{k}\right)^2 + \left(\frac{gb}{2mk}\right)^2} &= \\ \sqrt{\left(\frac{mg}{k}\right)^2 + \left(\frac{gb}{2mk}\right)^2} e^{-bT/2m} \end{aligned} \quad (5.14)$$

$$\Rightarrow e^{\pi b/\sqrt{mk}} = 2 \quad (5.15)$$

$$\Rightarrow b = \frac{\sqrt{mk} \ln 2}{\pi} \quad (5.16)$$



Figure 5.2: Displacement Vs. Time Graph

Appendix A

Convolution

A.1 The convolution sum is defined as

$$y(n) = x(n) * h(n) = \sum_{k=-\infty}^{\infty} x(k) h(n-k) \quad (\text{A.1.1})$$

A.2 The unit step function is defined as

$$u(n) = \begin{cases} 1 & n \geq 0 \\ 0 & \text{otherwise} \end{cases} \quad (\text{A.2.1})$$

A.3 If

$$x(n) = 0, \quad n < 0, \quad (\text{A.3.1})$$

from (A.1.1),

$$x(n) * u(n) = \sum_{k=0}^n x(k) \quad (\text{A.3.2})$$

Appendix B

Z-transform

B.1 The Z-transform of $p(n)$ is defined as

$$P(z) = \sum_{n=-\infty}^{\infty} p(n)z^{-n} \quad (\text{B.1.1})$$

B.2 If

$$p(n) = p_1(n) * p_2(n), \quad (\text{B.2.1})$$

$$P(z) = P_1(z)P_2(z) \quad (\text{B.2.2})$$

B.3

$$nx(n) \xleftrightarrow{\mathcal{Z}} -zX'(z) \quad (\text{B.3.1})$$

From (B.3.1)

$$\implies nu(n) \xleftrightarrow{\mathcal{Z}} \frac{z^{-1}}{(1-z^{-1})^2}, |z| > 1 \quad (\text{B.3.2})$$

$$\implies n^2u(n) \xleftrightarrow{\mathcal{Z}} \frac{z^{-1}(z^{-1}+1)}{(1-z^{-1})^3}, |z| > 1 \quad (\text{B.3.3})$$

$$\implies n^3u(n) \xleftrightarrow{\mathcal{Z}} \frac{z^{-1}(1+4z^{-1}+z^{-2})}{(1-z^{-1})^4}, |z| > 1 \quad (\text{B.3.4})$$

$$\implies n^4u(n) \xleftrightarrow{\mathcal{Z}} \frac{z^{-1}(1+11z^{-1}+11z^{-2}+z^{-3})}{(1-z^{-1})^5} \quad (\text{B.3.5})$$

where $|z| > 1$

B.4

$$x(n-k) \xleftrightarrow{\mathcal{Z}} z^{-k}X(z) \quad (\text{B.4.1})$$

Using (B.4.1):

$$nu(n-1) \xleftrightarrow{\mathcal{Z}} z \frac{2z^{-2}}{(1-z^{-1})^2} \quad (\text{B.4.2})$$

Now ,

$$\frac{(n-1)}{2}u(n-2) \xleftrightarrow{\mathcal{Z}} \frac{z^{-2}}{(1-z^{-1})^2} \quad (\text{B.4.3})$$

$$\frac{(n-1)(n-2)}{6}u(n-3) \xleftrightarrow{\mathcal{Z}} \frac{z^{-3}}{(1-z^{-1})^3} \quad (\text{B.4.4})$$

\vdots

$$\frac{(n-1)(n-2)\dots(n-k+1)}{(k-1)!}u(n-k) \xleftrightarrow{\mathcal{Z}} \frac{z^{-k}}{(1-z^{-1})^k} \quad (\text{B.4.5})$$

$$\Rightarrow Z^{-1} \left[\frac{z^{-2}}{(1 - z^{-1})^2} \right] = (n - 1) u(n - 1) \quad (\text{B.4.6})$$

$$\Rightarrow Z^{-1} \left[\frac{z^{-3}}{(1 - z^{-1})^3} \right] = \frac{(n - 1)(n - 2)}{2} u(n - 1) \quad (\text{B.4.7})$$

$$\Rightarrow Z^{-1} \left[\frac{z^{-4}}{(1 - z^{-1})^4} \right] = \frac{(n - 1)(n - 2)(n - 3)}{6} u(n - 1) \quad (\text{B.4.8})$$

$$\Rightarrow Z^{-1} \left[\frac{z^{-5}}{(1 - z^{-1})^5} \right] = \frac{(n - 1)(n - 2)(n - 3)(n - 4)}{24} u(n - 1) \quad (\text{B.4.9})$$

$$u(n - 1)$$

B.5 For a Geometric progression

$$x(n) = x(0) r^n u(n), \quad (\text{B.5.1})$$

$$\Rightarrow X(z) = \sum_{n=-\infty}^{\infty} x(n) z^{-n} = \sum_{n=0}^{\infty} x(0) r^n z^{-n} \quad (\text{B.5.2})$$

$$= \sum_{n=0}^{\infty} x(0) (rz^{-1})^n \quad (\text{B.5.3})$$

$$= \frac{x(0)}{1 - rz^{-1}}, \quad |z| > |r| \quad (\text{B.5.4})$$

B.6 Substituting $r = 1$ in (B.5.4),

$$u(n) \xleftrightarrow{Z} U(z) = \frac{1}{1 - z^{-1}}, \quad |z| > 1 \quad (\text{B.6.1})$$

B.7 From (B.3.1) and (B.6.1),

$$nu(n) \xleftrightarrow{Z} \frac{z^{-1}}{(1 - z^{-1})^2}, \quad |z| > 1 \quad (\text{B.7.1})$$

B.8 For an AP,

$$x(n) = [x(0) + nd] u(n) = x(0)u(n) + dnu(n) \quad (\text{B.8.1})$$

$$\Rightarrow X(z) = \frac{x(0)}{1 - z^{-1}} + \frac{dz^{-1}}{(1 - z^{-1})^2}, \quad |z| > 1 \quad (\text{B.8.2})$$

upon substituting from (B.6.1) and (B.7.1).

B.9 From (A.3.2), the sum to n terms of a GP can be expressed as

$$y(n) = x(n) * u(n) \quad (\text{B.9.1})$$

where $x(n)$ is defined in (B.5.1). From (B.2.2), (B.5.4) and (B.6.1),

$$Y(z) = X(z) U(z) \quad (\text{B.9.2})$$

$$= \left(\frac{x(0)}{1 - rz^{-1}} \right) \left(\frac{1}{1 - z^{-1}} \right) \quad |z| > |r| \cap |z| > |1| \quad (\text{B.9.3})$$

$$= \frac{x(0)}{(1 - rz^{-1})(1 - z^{-1})} \quad |z| > |r| \quad (\text{B.9.4})$$

which can be expressed as

$$Y(z) = \frac{x(0)}{r - 1} \left(\frac{r}{1 - rz^{-1}} - \frac{1}{1 - z^{-1}} \right) \quad (\text{B.9.5})$$

using partial fractions. Again, from (B.5.4) and (B.6.1), the inverse of the above can be expressed as

$$y(n) = x(0) \left(\frac{r^{n+1} - 1}{r - 1} \right) u(n) \quad (\text{B.9.6})$$

B.10 For the AP $x(n)$, the sum of first $n + 1$ terms can be expressed as

$$y(n) = \sum_{k=0}^n x(k) \quad (\text{B.10.1})$$

$$\Rightarrow y(n) = \sum_{k=-\infty}^{\infty} x(k)u(n-k) \quad (\text{B.10.2})$$

$$= x(n) * u(n) \quad (\text{B.10.3})$$

Taking the Z-transform on both sides, and substituting (B.8.2) and (B.6.1),

$$Y(z) = X(z)U(z) \quad (\text{B.10.4})$$

$$\Rightarrow Y(z) = \left(\frac{x(0)}{1-z^{-1}} + \frac{dz^{-1}}{(1-z^{-1})^2} \right) \frac{1}{1-z^{-1}} \quad |z| > 1 \quad (\text{B.10.5})$$

$$= \frac{x(0)}{(1-z^{-1})^2} + \frac{dz^{-1}}{(1-z^{-1})^3}, \quad |z| > 1 \quad (\text{B.10.6})$$

B.11 From (B.4.1) and (B.7.1),

$$(n+1)u(n) \xleftrightarrow{\mathcal{Z}} \frac{1}{(1-z^{-1})^2}, \quad |z| > 1, \quad (\text{B.11.1})$$

From (B.11.1) and (B.3.1),

$$n(n+1)u(n) \xleftrightarrow{\mathcal{Z}} \frac{z^{-1}}{(1-z^{-1})^3}, \quad |z| > 1, \quad (\text{B.11.2})$$

B.12 Taking the inverse Z-transform of (B.10.6),

$$y(n) = x(0) [(n+1)u(n)] + \frac{d}{2} [n(n+1)u(n)] \quad (\text{B.12.1})$$

$$= \frac{n+1}{2} \{2x(0) + nd\} u(n) \quad (\text{B.12.2})$$

Appendix C

Contour Integration

C.1

$$x(n) \xrightarrow{Z} X(z) \quad (C.1.1)$$

$$\implies X(z) = \sum_{k=-\infty}^{\infty} x(k) z^{-k} \quad (C.1.2)$$

Multiplying both side with z^{k-1} and integrating on a contour integral enclosing the region of convergence. Where C is a counter-clockwise closed contour in region of convergence.

$$\frac{1}{2\pi j} \oint_C X(z) z^{k-1} dz = \frac{1}{2\pi j} \oint_C \sum_{k=-\infty}^{\infty} x(k) z^{-n+k-1} dz \quad (C.1.3)$$

$$= \sum_{k=-\infty}^{\infty} x(k) \frac{1}{2\pi j} \oint_C z^{-n+k-1} dz \quad (C.1.4)$$

From cauchy's integral theorem

$$\frac{1}{2\pi j} \oint_C z^{-k} dz = \begin{cases} 1, & k = 1 \\ 0, & k \neq 1 \end{cases} \quad (C.1.5)$$

$$= \delta(1 - k) \quad (C.1.6)$$

So eq (C.1.4) becomes

$$\frac{1}{2\pi j} \oint_C X(z) z^{k-1} dz = \sum_{k=-\infty}^{\infty} x(k) \delta(k-n) \quad (\text{C.1.7})$$

$$\implies x(n) = \frac{1}{2\pi j} \oint_C X(z) z^{n-1} dz \quad (\text{C.1.8})$$

Contour integrals like (C.1.8) can be evaluated using Cauchy's residue theorem.

$$x(n) = \frac{1}{2\pi j} \oint_C X(z) z^{n-1} dz \quad (\text{C.1.9})$$

$$= \sum [\text{Residue of } X(z) z^{n-1} \text{ at poles inside } C] \quad (\text{C.1.10})$$

C.2 Question: Find the sum of n terms of an AP where common difference = d using Contour Integration.

Solution:

By performing inverse Z transform on S(z) using contour integration

$$s(n) = \frac{1}{2\pi j} \oint_C S(z) z^{n-1} dz \quad (\text{C.2.1})$$

$$s(n) = \frac{1}{2\pi j} \oint_C \left(\frac{x(0) z^{n-1}}{(1-z^{-1})^2} + \frac{dz^{n-2}}{(1-z^{-1})^3} \right) dz \quad (\text{C.2.2})$$

For R_1 we can observe that the pole has been repeated twice.

$$R = \frac{1}{(m-1)!} \lim_{z \rightarrow a} \frac{d^{m-1}}{dz^{m-1}} ((z-a)^m f(z)) \quad (\text{C.2.3})$$

$$R_1 = \frac{1}{(1)!} \lim_{z \rightarrow 1} \frac{d}{dz} \left((z-1)^2 \frac{x(0) z^{n+1}}{(z-1)^2} \right) \quad (\text{C.2.4})$$

$$= x(0) (n+1) \lim_{z \rightarrow 1} (z^n) \quad (\text{C.2.5})$$

$$= x(0) (n+1) \quad (\text{C.2.6})$$

For R_2 we can observe that the pole has been repeated thrice.

$$R_2 = \frac{1}{(2)!} \lim_{z \rightarrow 1} \frac{d^2}{dz^2} \left((z-1)^3 \frac{dz^{n+1}}{(z-1)^3} \right) \quad (\text{C.2.7})$$

$$= \frac{d(n+1)}{2} \lim_{z \rightarrow 1} \frac{d}{dz} (z^n) \quad (\text{C.2.8})$$

$$= \frac{d(n+1)(n)}{2} \lim_{z \rightarrow 1} (z^{n-1}) \quad (\text{C.2.9})$$

$$= \frac{d(n)(n+1)}{2} \quad (\text{C.2.10})$$

$$\implies R = R_1 + R_2 \quad (\text{C.2.11})$$

Using (C.2.6) and (C.2.10) in (C.2.11)

$$R = x(0)(n+1) + \frac{d(n)(n+1)}{2} \quad (\text{C.2.12})$$

Finally,

$$s(n) = x(0)(n+1)u(n) + d \left(\frac{n(n+1)}{2} \right) u(n) \quad (\text{C.2.13})$$

$$= \frac{n+1}{2} (2x(0) + nd) u(n) \quad (\text{C.2.14})$$

C.3 Question: Find the sum of n terms of GP where common ratio is r using Contour Integration.

Solution:

| Symbol | Value | Description |
|--------|---------------------|--|
| $x(n)$ | $x(0)r^n u(n)$ | n^{th} n^{th} term of gp G.P |
| $x(0)$ | $x(0)$ | 1^{st} term of the G.P |
| d | r | Common ratio |
| $s(n)$ | $\sum_{k=0}^n x(k)$ | Sum of n terms of GP |

$$X(z) = \sum_{n=-\infty}^{\infty} x(n) z^{-n} \tag{C.3.1}$$

$$= \sum_{n=-\infty}^{\infty} x(0)r^n u(n) z^{-n} \tag{C.3.2}$$

$$= \sum_{n=0}^{\infty} x(0)r^n z^{-n} \tag{C.3.3}$$

$$= \frac{x(0)}{1 - rz^{-1}} \tag{C.3.4}$$

$$U(z) = \frac{1}{1 - z^{-1}} \quad |z| > 1 \tag{C.3.5}$$

Now we will perform inverse Z transform on $S(z)$ using contour integration to find $s(n)$

$$s(n) = \frac{1}{2\pi j} \oint_C S(z) z^{n-1} dz \quad (\text{C.3.10})$$

$$= \frac{1}{2\pi j} \oint_C \frac{x(0)z^{n-1}}{(1-rz^{-1})(1-z^{-1})} dz \quad (\text{C.3.11})$$

$$= \frac{1}{2\pi j} \oint_C \frac{x(0)z^{n+1}}{(z-r)(z-1)} dz \quad (\text{C.3.12})$$

$$= \frac{x(0)}{r-1} \left(\frac{1}{2\pi j} \oint_C \frac{z^{n+1}}{z-r} dz - \frac{1}{2\pi j} \oint_C \frac{z^{n+1}}{z-1} dz \right) \quad (\text{C.3.13})$$

we already know;

$$R = \frac{1}{(m-1)!} \lim_{z \rightarrow a} \frac{d^{m-1}}{dz^{m-1}} ((z-a)^m f(z)) \quad (\text{C.3.14})$$

Now for first contour integral,

$$R_1 = \frac{1}{(1-1)!} \lim_{z \rightarrow a} ((z-a)f(z)) \quad (\text{C.3.15})$$

$$= \lim_{z \rightarrow r} \left((z-r) \frac{z^{n+1}}{z-r} \right) \quad (\text{C.3.16})$$

$$= \lim_{z \rightarrow r} (z^{n+1}) \quad (\text{C.3.17})$$

$$= r^{n+1} \quad (\text{C.3.18})$$

for second contour integral,

$$R_2 = \frac{1}{(1-1)!} \lim_{z \rightarrow a} ((z-a)f(z)) \quad (\text{C.3.19})$$

$$= \lim_{z \rightarrow 1} \left((z-1) \frac{z^{n+1}}{z-1} \right) \quad (\text{C.3.20})$$

$$= \lim_{z \rightarrow 1} (z^{n+1}) \quad (\text{C.3.21})$$

$$= 1 \quad (\text{C.3.22})$$

So finally the sum of n terms of the GP is given by:

$$s(n) = \frac{x(0)}{r-1} (R_1 - R_2) \quad (\text{C.3.23})$$

$$= \frac{x(0)}{r-1} (r^{n+1} - 1) \quad (\text{C.3.24})$$