The Inverse Z-Transform

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Office Hours: 12:00-13:00 Mondays

You can view the notes for this presentation in HTML and PDF.

The source code of this presentation is available in Markdown format from GitHub: i-z-transform.md.

The GitHub repository EG-247 Resources also contains the source code for all the Matlab/Simulink examples and the Laboratory Exercises.

Scope and Background Reading

This session we will talk about the Inverse Z-Transform and illustrate its use through an examples class.

The material in this presentation and notes is based on Chapter 9 (Starting at Section 9.6) of Steven T. Karris, Signals and Systems: with Matlab Computation and Simulink Modelling, 5th Edition. from the Required Reading List.

Agenda

- Inverse Z-Transform
- Examples using PFE
- Examples using Long Division
- Analysis in Matlab

The Inverse Z-Transform

The inverse Z-Transform enables us to extract a sequence f[n] from F(z). It can be found by any of the following methods:

- Partial fraction expansion
- The inversion integral
- Long division of polynomials

Partial fraction expansion

Partial fraction expansion

We expand F(z) into a summation of terms whose inverse is known. These terms have the form:

$$k, \frac{r_1 z}{z - p_1}, \frac{r_1 z}{(z - p_1)^2}, \frac{r_3 z}{z - p_2}, \dots$$

where k is a constant, and r_i and p_i represent the residues and poles respectively, and can be real or complex 1

Notes

$$\frac{r_i z}{z - p_i} + \frac{r_i^* z}{z - p_i^*}$$

Step 1: Make Fractions Proper

- Before we expand F(z) into partial fraction expansions, we must first express it as a *proper* rational function.
- This is done by expanding F(z)/z instead of F(z)
- That is we expand

$$\frac{F(z)}{z} = \frac{k}{z} + \frac{r_1}{z - p_1} + \frac{r_2}{z - p_2} + \cdots$$

Step 2: Find residues

• Find residues from

$$r_k = \lim_{z \to p_k} (z - p_k) \frac{F(z)}{z} = (z - p_k) \left. \frac{F(z)}{z} \right|_{z = p_k}$$

Step 3: Map back to transform tables form

• Rewrite F(z)/z:

$$z\frac{F(z)}{z} = F(z) = k + \frac{r_1 z}{s - p_1} + \frac{r_2 z}{s - p_2} + \cdots$$

 $^{^{1}}$ If complex, the poles and residues will be in complex conjugate pairs

Example 1

Karris Example 9.4: use the partial fraction expansion to compute the inverse z-transform of

$$F(z) = \frac{1}{(1 - 0.5z^{-1})(1 - 0.75z^{-1})(1 - z^{-1})}$$

Answer to Example 1

$$f[n] = 2\left(\frac{1}{2}\right)^n - 9\left(\frac{3}{4}\right)^n + 8$$

Matlab solution

See example1.m

Uses Matlab functions:

- collect expands a polynomial
- sym2poly converts a polynomial into a numeric polymial (vector of coefficients in descending order of exponents)
- residue calculates poles and zeros of a polynomial
- ztrans symbolic z-transform
- iztrans symbolic inverse ze-transform
- stem plots sequence as a "lollipop" diagram

Stem ("Lollipop") Plot

Example 2

Karris example 9.5: use the partial fraction expansion method to to compute the inverse z-transform of

$$F(z) = \frac{12z}{(z+1)(z-1)^2}$$

Answer to Example 2

$$f[n] = 3(-1)^n + 6n - 3$$

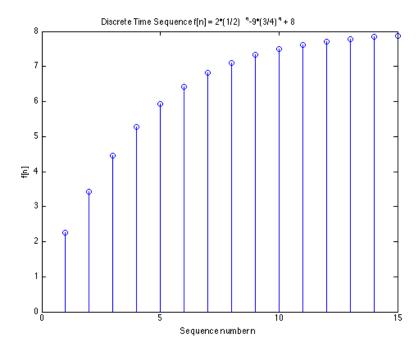


Figure 1: Solution to Example 1

Matlab solution

See example2.m

Uses additional Matlab functions:

• dimpulse – computes and plots a sequence f[n] for any range of values of n

Lollipop Plot

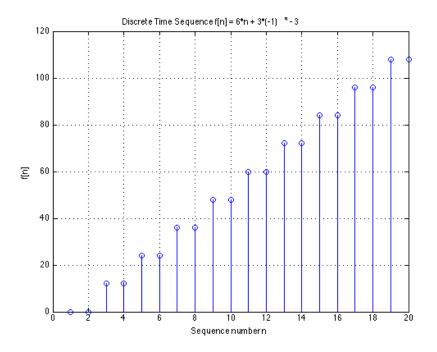


Figure 2: Solution to Example 2

Staircase Plot

Simulates output of Zero-Order-Hold (ZOH) or Digital Analogue Converter (DAC)

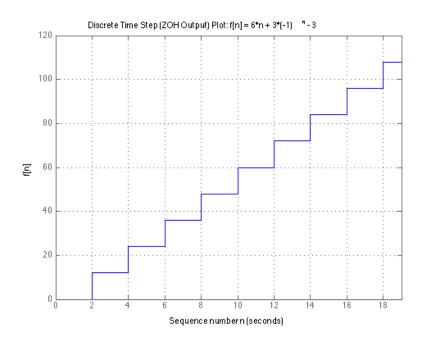


Figure 3: Solution to Example 2 as DAC Output

Example 3

Karris example 9.6: use the partial fraction expansion method to to compute the inverse z-transform of

$$F(z) = \frac{z+1}{(z-1)(z^2+2z+2)}$$

Answer to Example 3

$$f[n] = -0.5\delta[n] + 0.4 + \frac{(\sqrt{2})^n}{10}\cos\frac{3n\pi}{4} - \frac{3(\sqrt{2})^n}{10}\sin\frac{3n\pi}{4}$$

Matlab solution

 $See\ example 3.m$

Lollipop Plot

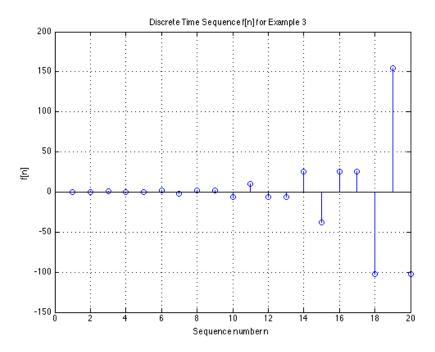


Figure 4: Solution to Example 3

Staircase Plot

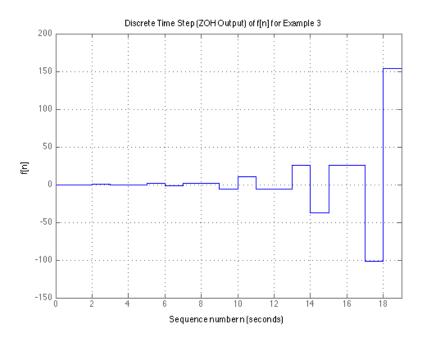


Figure 5: Solution to Example 3 as DAC Output

Inverse Z-Transform by the Inversion Integral

Inverse Z-Transform by the Inversion Integral

The inversion integral states that:

$$f[n] = \frac{1}{j2\pi} \oint_C F(z) z^{n-1} dz$$

where C is a closed curve that encloses all poles of the integrant. This can (apparently) be solved by Cauchy's residue theorem!! Fortunately (:-), this is beyond the scope of this module! See Karris Section 9.6.2 (pp 9-29—9-33) if you want to find out more.

Inverse Z-Transform by the Long Division

Inverse Z-Transform by the Long Division

To apply this method, F(z) must be a rational polynomial function, and the numerator and denominator must be polynomials arranged in descending powers of z.

Example 4

Karris example 9.9: use the long division method to determine f[n] for n = 0, 1, and 2, given that

$$F(z) = \frac{1 + z^{-1} + 2z^{-2} + 3z^{-3}}{(1 - 0.25z^{-1})(1 - 0.5z^{-1})(1 - 0.75z^{-1})}$$

Answer 4

$$f[0] = 1, f[1] = 5/2, f[2] = 81/16.$$

Matlab

See example4.m

 $sym_den =$

$$z^3 - (3*z^2)/2 + (11*z)/16 - 3/32$$

fn =

1.0000

2.5000

5.0625

• • • •

Combined Staircase/Lollipop Plot

Methods of Evaluation of the Inverse Z-Transform

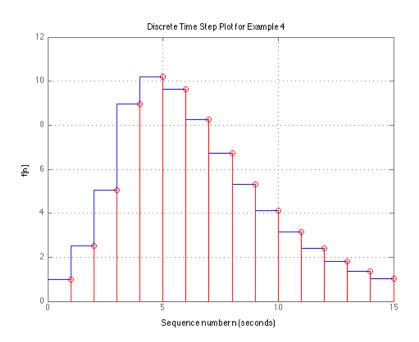


Figure 6: Combined Staircase/Lollipop Plot

Method	Advantages	Disadvantages
Partial Fraction Expansion	 Most familiar. Can use Matlab residue function.	• Requires that $F(z)$ is a proper rational function.
Inversion Integral	• Can be used whether $F(z)$ is rational or not	• Requires familiarity with the <i>Residues</i> theorem of complex variable analysis.
Long Division	 Practical when only a small sequence of numbers is desired. Useful when z-transform has no closed-form solution. Can use Matlab dimpulse function to compute a large sequence of numbers. 	 Requires that F(z) is a proper rational Division may be endless.

Summary

- Examples using PFE
- Examples using Long Division
- Analysis in Matlab

$Next\ time$

 $\bullet\,$ DT transfer functions, continuous system equivalents, and modelling DT systems in Matlab and Simulink.

Homework

Attempt the end of the chapter exercises 4-7 (Section 9.10) from Karris. Don't look at the answers until you have attempted the problems.