# Lecture 6: The Z-Transform and the Discrete -time Fourier Transform

Foundations of Digital Signal Processing

#### **Outline**

- The Z-Transform
- The Properties of the Z-Transform
- Poles, Zeros, and Region of Convergence
- The Discrete-time Fourier Transform (DTFT)
- The Properties of the Discrete-time Fourier Transform (DTFT)

## News

#### ■ Homework #3

- Due <u>Thursday</u> by 11:59 PM
- Submit via canvas

# Lecture 6: The Z -Transform and the Discrete -time Fourier Transform

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#### **■** The Bilateral Z-Transform

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$

#### The Bilateral Z-Transform

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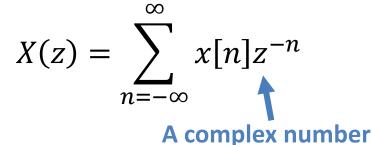
#### The Inverse Z-Transform

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

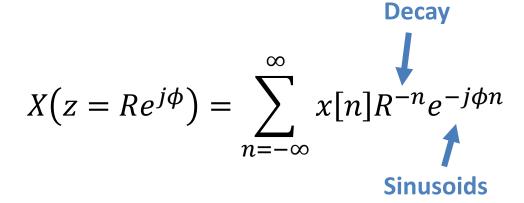
#### The Bilateral Z-Transform

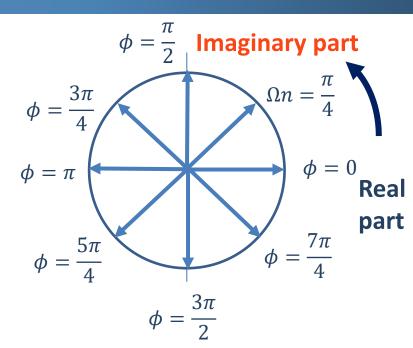
$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$
A complex number
$$X(z = Re^{j\phi}) = \sum_{n=-\infty}^{\infty} x[n](Re^{j\phi})^{-n}$$

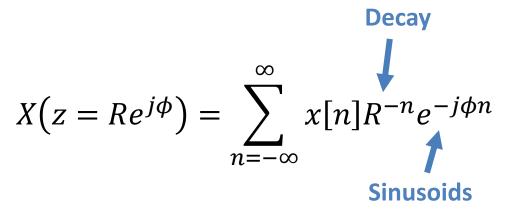
#### The Bilateral Z-Transform

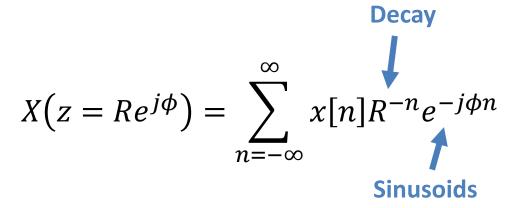


$$X(z = Re^{j\phi}) = \sum_{n=-\infty}^{\infty} x[n] (Re^{j\phi})^{-n}$$

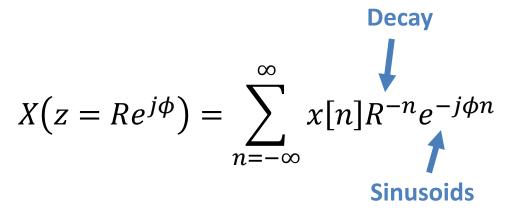






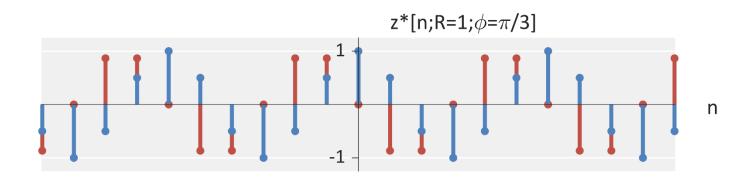


$$X(z = Re^{j\phi}) = \sum_{n = -\infty}^{\infty} x[n]z^*[n]$$
Complex conjugate

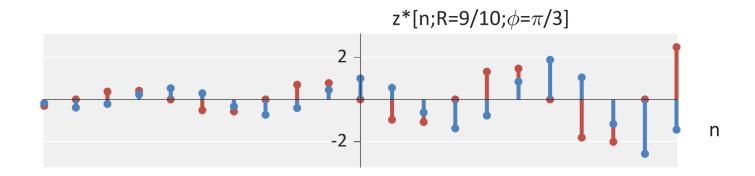


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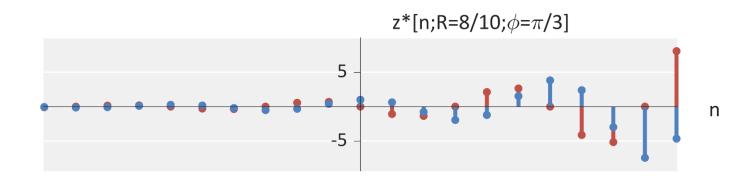
$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n} = \sum_{n=-\infty}^{\infty} x[n]z^*[n]$$



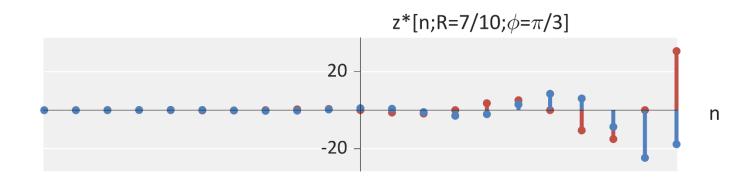
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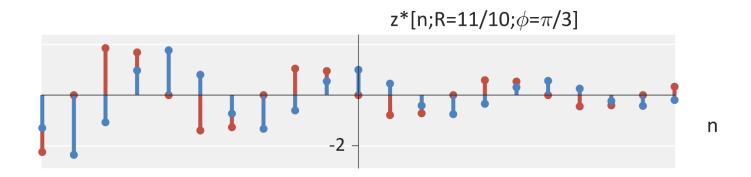
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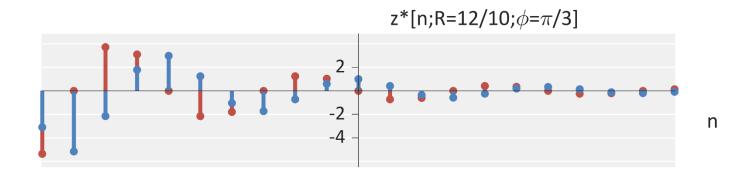
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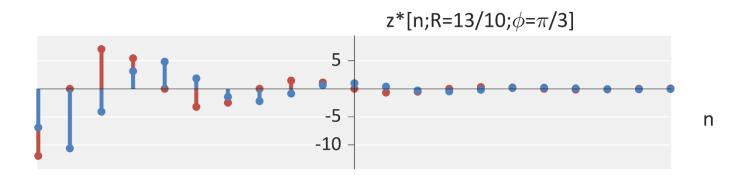
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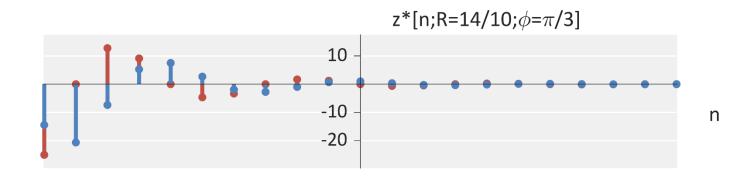
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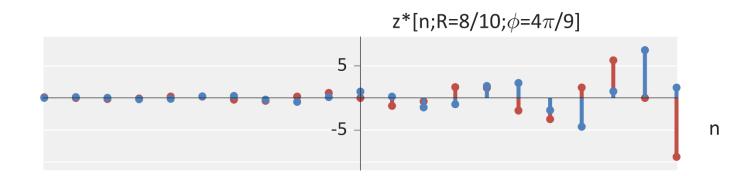
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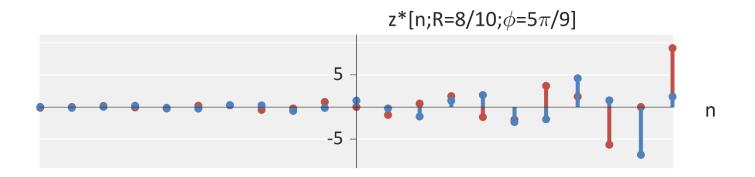
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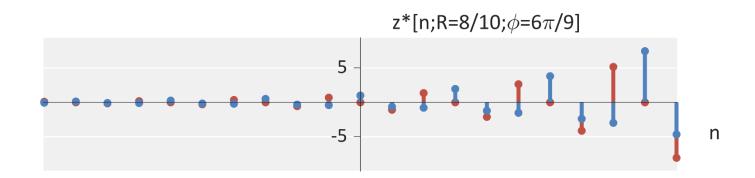
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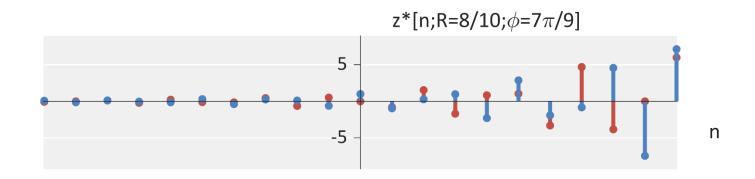
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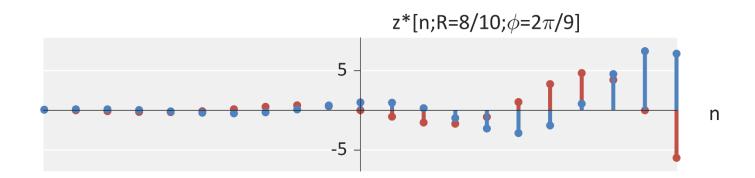
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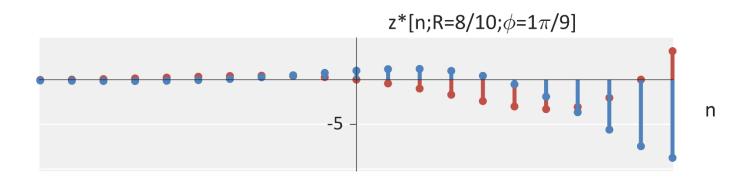
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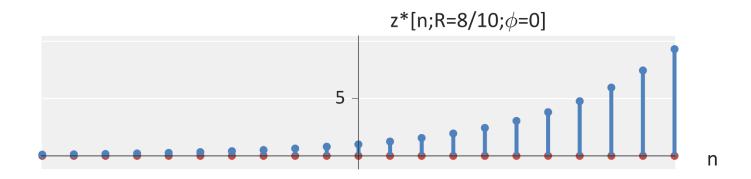
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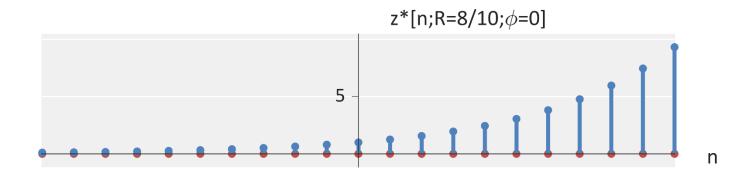
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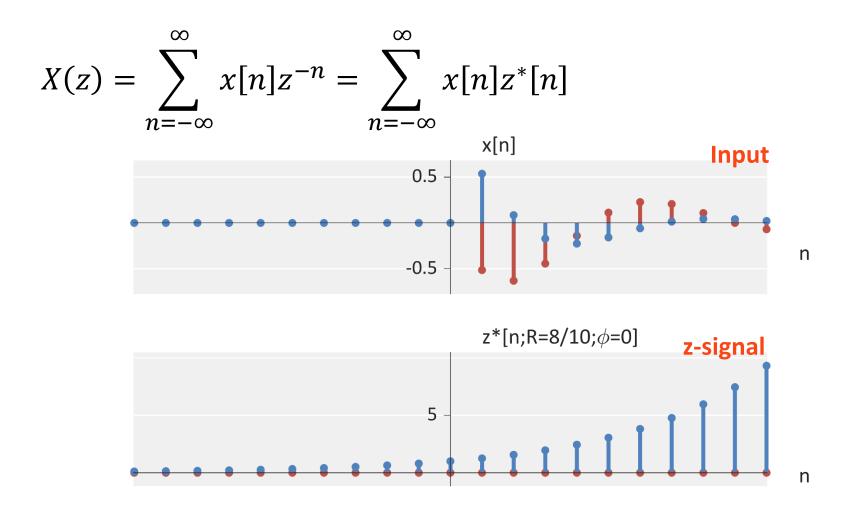


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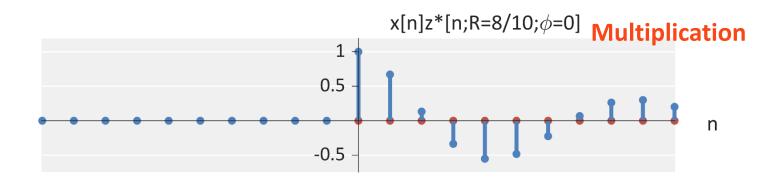


$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n} = \sum_{n=-\infty}^{\infty} x[n]z^*[n]$$





$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n} = \sum_{n=-\infty}^{\infty} x[n]z^*[n]$$



$$x[n] = \delta[n - 78]$$

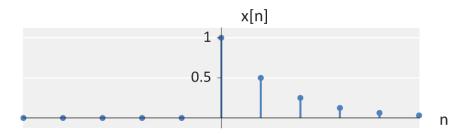
$$X(z) = \sum_{n = -\infty}^{\infty} x[n]z^{-n}$$

$$x[n] = 10\delta[n] + 12\delta[n-1] - 5\delta[n-2] + 8\delta[n-3]$$

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$

$$x[n] = 2^{-n}u[n] = (1/2)^n u[n]$$

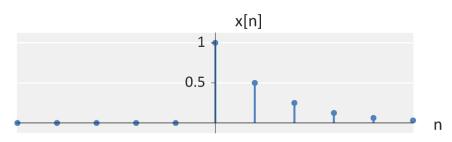
$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$



#### **Example Problem:** Compute the Z-transform of

$$x[n] = 2^{-n}u[n] = (1/2)^n u[n]$$

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$



#### **■** Solution:

$$X(z) = \sum_{n=-\infty}^{\infty} 2^{-n} u[n] z^{-n}$$

#### **Geometric Series**

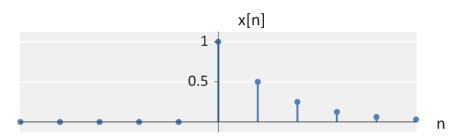
$$X(z) = \sum_{n=0}^{\infty} (2z)^{-n} = \sum_{n=0}^{\infty} ((1/2)z^{-1})^n$$

$$X(z) = \frac{1}{1 - \left(\frac{1}{2}\right)z^{-1}}$$

#### **Example Problem:** Compute the Z-transform of

$$x[n] = 2^{-n}u[n] = (1/2)^n u[n]$$

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$



#### **■** Solution:

$$X(z) = \sum_{n=-\infty}^{\infty} 2^{-n} u[n] z^{-n}$$

## $X(z) = \sum_{n=0}^{\infty} (2z)^{-n} = \sum_{n=0}^{\infty} ((1/2)z^{-1})^n$

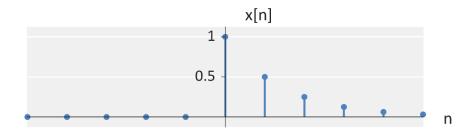
$$X(z) = \frac{1}{1 - (\frac{1}{2})z^{-1}}$$

Requirement?

#### Example Problem: Compute the Z-transform of

$$x[n] = 2^{-n}u[n] = (1/2)^n u[n]$$

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$



#### **Solution:**

$$X(z) = \sum_{n=-\infty}^{\infty} 2^{-n} u[n] z^{-n}$$

Solution:
$$X(z) = \sum_{n=-\infty}^{\infty} 2^{-n} u[n] z^{-n}$$
Requirement?
$$|z^{-1}| < 1$$

$$|z^{-1}| < 2$$

$$|z| > 1/2$$

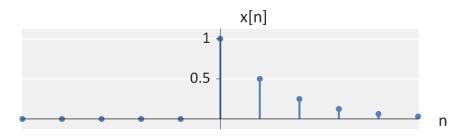
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#### **Example Problem:** Compute the Z-transform of

$$x[n] = 2^{-n}u[n] = (1/2)^n u[n]$$

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$



#### **Region of Convergence:**

#### **■** Solution:

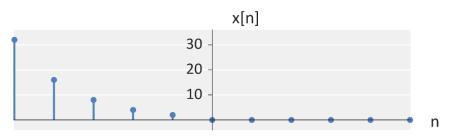
$$X(z) = \sum_{n=-\infty}^{\infty} 2^{-n} u[n] z^{-n}$$

$$X(z) = \sum_{n=0}^{\infty} (2z)^{-n} = \sum_{n=0}^{\infty} ((1/2)z^{-1})^n$$

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

$$x[n] = -(1/2)^n u[-n-1]$$

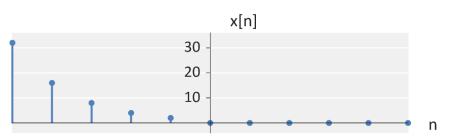
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### **Example Problem:** Compute the Z-transform of

$$x[n] = -(1/2)^n u[-n-1]$$

$$X(z) = \sum_{n = -\infty}^{\infty} x[n]z^{-n}$$



#### **■** Solution:

$$X(z) = \sum_{n=-\infty}^{\infty} -(1/2)^n u[-n-1]z^{-n}$$

$$X(z) = \sum_{n=-\infty}^{-1} -((1/2)z^{-1})^n$$

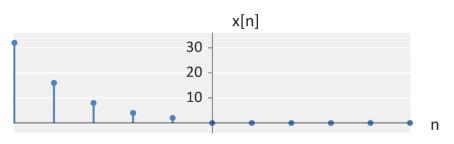
$$X(z) = \sum_{n=1}^{\infty} -((1/2)z^{-1})^{-n} = \sum_{n=1}^{\infty} -(2z)^n$$

$$X(z) = \frac{-2z}{1-2z} = \frac{z}{z-\frac{1}{2}} = \frac{1}{1-(\frac{1}{2})z^{-1}}$$
 Same as before!

### **Example Problem:** Compute the Z-transform of

$$x[n] = -(1/2)^n u[-n-1]$$

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$



#### **Solution:**

$$X(z) = \sum_{n=-\infty}^{\infty} -(1/2)^n u[-n-1]z^{-n}$$

• 
$$X(z) = \sum_{n=-\infty}^{-1} -((1/2)z^{-1})^n$$

$$X(z) = \sum_{n=1}^{\infty} -((1/2)z^{-1})^{-n} = \sum_{n=1}^{\infty} -(2z)^n$$

$$X(z) = \frac{-2z}{1-2z} = \frac{z}{z-\frac{1}{2}} = \frac{1}{1-(\frac{1}{2})z^{-1}}$$
 Same as before!

#### Requirement?

$$|2z| < 1$$

$$|z| < \frac{1}{2}$$

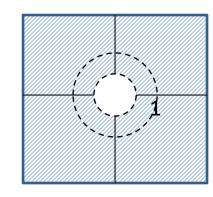
#### Causal Transform

Time-domain:

$$x[n] = 2^{-n}u[n] = (1/2)^n u[n]$$

Z-domain:

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



# Region of Convergence

$$|z| > \frac{1}{2}$$

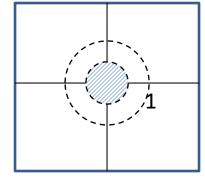
#### Anti-Causal Transform

Time-domain:

$$x[n] = -(1/2)^n u[-n-1]$$

Z-domain:

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



# Region of Convergence

$$|z| < \frac{1}{2}$$

### **Z-Transform Table**

### **■** Find online

http://smartdata.ece.ufl.edu/eee5502/eee5502\_DiscreteTransforms.pdf

**Example:** Compute the Z-transform of

$$y[n] = n\left(-\frac{1}{3}\right)^n u[n]$$

### **Example:** Compute the Z-transform of

$$y[n] = n\left(-\frac{1}{3}\right)^n u[n]$$

#### **■** Solution:

$$na^n u[n] \stackrel{\mathcal{Z}}{\leftrightarrow} \frac{az^{-1}}{(1-az^{-1})^2}$$

$$Y(z) = \frac{(-1/3)z^{-1}}{(1+(1/3)z^{-1})^2}$$

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Foundations of Digital Signal Processing

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- The Discrete-time Fourier Transform (DTFT)
- The Properties of the Discrete-time Fourier Transform (DTFT)

#### Find online

http://smartdata.ece.ufl.edu/eee5502/eee5502\_DiscreteTransforms.pdf

- **Example:** Compute the Z-transform of
  - $y[n] = (1/2)^{n-5}u[n-5]$

- **Example:** Compute the Z-transform of
  - $y[n] = (1/2)^n u[n] * u[n]$

- **Example:** Compute the Z-transform of
  - $y[n] = (1/2)^{-n}u[-n]$

- **Example:** Compute the Z-transform of
  - y[n] = x[n-5]

- **Example:** Compute the Z-transform of
  - y[n] = x[n-5]

- **Example:** Compute the Z-transform of
  - y[n] (1.1)y[n-1] = x[n]

- **Example:** Compute the Z-transform of
  - y[n] (1/2)y[n-1] = x[n-5] + 10x[n-10]

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Foundations of Digital Signal Processing

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- The Properties of the Discrete-time Fourier Transform (DTFT)

General form for an LTI system is:

$$\sum_{m=-\infty}^{\infty} a[m]y[n-m] = \sum_{m=-\infty}^{\infty} b[m]x[n-m]$$
$$a[n] * y[n] = b[n] * x[n]$$

General form for an LTI system is:

$$\sum_{m=-\infty}^{\infty} a[m]y[n-m] = \sum_{m=-\infty}^{\infty} b[m]x[n-m]$$
$$a[n] * y[n] = b[n] * x[n]$$

Apply the Z-Transform to both sides

$$A(z)Y(z) = B(z)X(z)$$
$$\frac{Y(z)}{X(z)} = H(z) = \frac{B(z)}{A(z)}$$

General form for an LTI system is:

$$\sum_{m=-\infty}^{\infty} a[m]y[n-m] = \sum_{m=-\infty}^{\infty} b[m]x[n-m]$$

Apply the Z-Transform to both sides

$$\sum_{m=-\infty}^{\infty} a[m]Y(z)z^{-m} = \sum_{m=-\infty}^{\infty} b[m]X(z)z^{-m}$$

$$\frac{Y(z)}{X(z)} = H(z) = \frac{\sum_{m=-\infty}^{\infty} b[m]z^{-m}}{\sum_{m=-\infty}^{\infty} a[m]z^{-m}}$$

General form for an LTI system is:

$$\sum_{m=0}^{\infty} a[m]y[n-m] = \sum_{m=0}^{\infty} b[m]x[n-m]$$

Apply the Z-Transform to both sides (when causal)

$$\sum_{m=0}^{\infty} a[m]Y(z)z^{-m} = \sum_{m=0}^{\infty} b[m]X(z)z^{-m}$$

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$$\frac{Y(z)}{X(z)} = H(z) = \frac{\sum_{m=0}^{\infty} b[m]z^{-m}}{\sum_{m=0}^{\infty} a[m]z^{-m}}$$

$$\frac{Y(z)}{X(z)} = H(z) = \frac{\prod_{k=1}^{M} (1 - z_k z^{-1})}{\prod_{k=1}^{N} (1 - p_k z^{-1})}$$

General form for an LTI system is:

$$\sum_{m=0}^{\infty} a[m]y[n-m] = \sum_{m=0}^{\infty} b[m]x[n-m]$$

Apply the Z-Transform to both sides (when causal)

$$\sum_{m=0}^{\infty} a[m]Y(z)z^{-m} = \sum_{m=0}^{\infty} b[m]X(z)z^{-m}$$

$$\frac{Y(z)}{X(z)} = H(z) = \frac{\sum_{m=0}^{\infty} b[m]z^{-m}}{\sum_{m=0}^{\infty} a[m]z^{-m}}$$

$$\frac{Y(z)}{X(z)} = H(z) = Gz^{-M+N} \frac{\prod_{k=1}^{M} (z - z_k)}{\prod_{k=1}^{N} (z - p_k)}$$

This can be expressed as

$$H(z) = Gz^{-M+N} \frac{\prod_{k=1}^{M} (z - z_k)}{\prod_{k=1}^{N} (z - p_k)}$$

#### Zeros occur where

#### Poles occur where

$$\prod_{k=1}^{N} (z - p_k) = 0, H(z) = \infty$$

Consider the Z-transform signal

$$X(z) = \frac{1}{1 - \left(\frac{1}{2}\right)z^{-1}}$$

Determine the poles and zeros.

### Consider the Z-transform signal

$$X(z) = \frac{1}{1 - \left(\frac{1}{2}\right)z^{-1}}$$

### Determine the poles and zeros.

$$X(z) = \frac{1}{1 - \left(\frac{1}{2}\right)z^{-1}} = \frac{z}{z - \left(\frac{1}{2}\right)}$$

- $\blacksquare$  Zeros: z=0
- Poles: z = 1/2

### Consider the Z-transform signal

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

Determine the poles and zeros.

### Consider the Z-transform signal

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

- Determine the poles and zeros.
- **■** Solution:

$$X(z) = \frac{z}{z-1/2} + \frac{z}{z-2}$$

$$X(z) = \frac{z(z-2) + z(z-1/2)}{(z-1/2)(z-2)} = \frac{2z^2 - (5/2)z}{(z-1/2)(z-2)} = \frac{2z(z-5/4)}{(z-1/2)(z-2)}$$

- **Zeros:** z = 5/4,0
- Poles: z = 1/2,2

### Consider the Z-transform signal

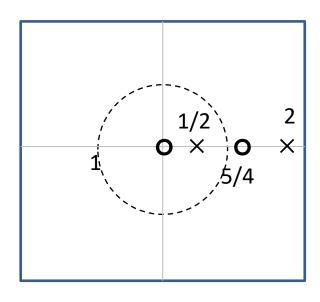
$$X(z) = \frac{1}{1 - \left(\frac{1}{2}\right)z^{-1}} + \frac{1}{1 - 2z^{-1}}$$

Determine the poles and zeros.

#### **■** Solution:

$$X(z) = \frac{2z(z-5/4)}{(z-1/2)(z-2)}$$

- **Zeros:** z = 5/4
- Poles: z = 1/2,2



### Rules for the Region of Convergence

- If we have multiple ROCs
  - The true ROC is the intersection of all ROCs
  - The ROCs all begin and end at a pole, the origin, or infinity

### Consider the Z-transform signal

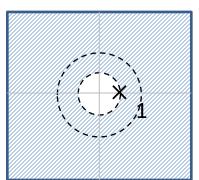
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### Rules for the Region of Convergence

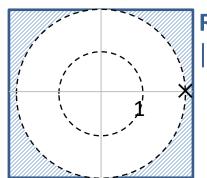
- If we have multiple ROCs
  - The true ROC is the intersection of all ROCs
  - The ROCs all begin and end at a pole, the origin, or infinity

### Consider the Z-transform signal

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



**ROC:**  $|z| > \frac{1}{2}$ 

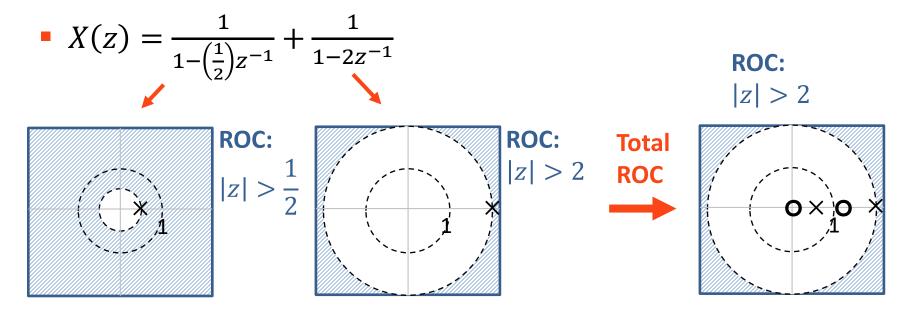


**ROC:** |z| > 2

### Rules for the Region of Convergence

- If we have multiple ROCs
  - The true ROC is the intersection of all ROCs
  - The ROCs all begin and end at a pole, the origin, or infinity

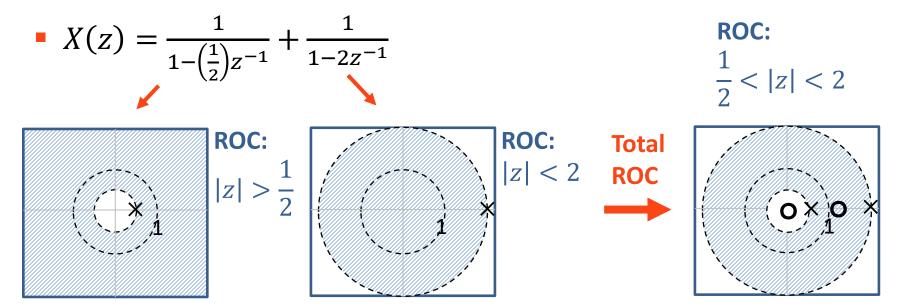
### Consider the Z-transform signal



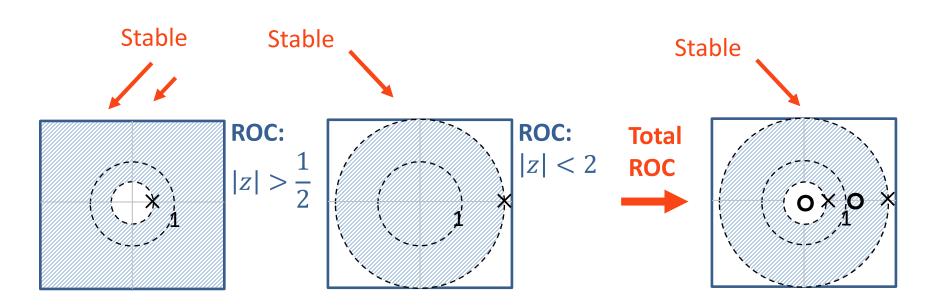
### Rules for the Region of Convergence

- If we have multiple ROCs
  - The true ROC is the intersection of all ROCs
  - The ROCs all begin and end at a pole, the origin, or infinity

### Consider the Z-transform signal



- Rules for the Region of Convergence
  - If we have multiple ROCs
    - ♦ The true ROC is the intersection of all ROCs
  - If the ROC includes the unit circle
    - The signal is BIBO stable



#### Determine the Z-Transform and ROC for:

$$x[n] = (-1/4)^n u[n] - 2(-1/2)^n u[n]$$

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### ■ Solution: Based on the transform table

$$X(z) = \frac{1}{1 + (1/4)z^{-1}} - \frac{2}{1 + (1/2)z^{-1}}$$

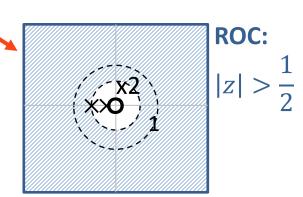
#### Determine the Z-Transform and ROC for:

• 
$$x[n] = (-1/4)^n u[n] - 2(-1/2)^n u[n]$$

#### Solution: Based on the transform table

$$X(z) = \frac{1}{1 - \left(-\frac{1}{4}\right)z^{-1}} - \frac{2}{1 - \left(-\frac{1}{2}\right)z^{-1}} = \frac{z}{z + \frac{1}{4}} - \frac{2z}{z + \frac{1}{2}} = \frac{z\left(z + \frac{1}{2} - 2z - 2\frac{1}{4}\right)}{\left(z + \frac{1}{4}\right)\left(z + \frac{1}{2}\right)}$$

• 
$$X(z) = \frac{-z^2}{(z+\frac{1}{4})(z+\frac{1}{2})}$$



### Determine the Z-Transform and ROC for:

$$x[n] = (3/2)^n u[n] - (2)^n u[-n-1]$$

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$$x[n] = (3/2)^n u[n] - (2)^n u[-n-1]$$

$$X(z) = \frac{1}{1 - \left(\frac{3}{2}\right)z^{-1}} + \frac{1}{1 - (2)z^{-1}} = \frac{z(z - 2 + z - 3/2)}{(z - 3/2)(z - 2)} = \frac{2z(z - 7/4)}{(z - 3/2)(z - 2)}$$

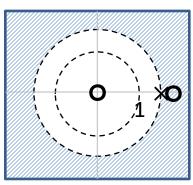
### Determine the Z-Transform and ROC for:

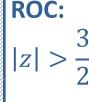
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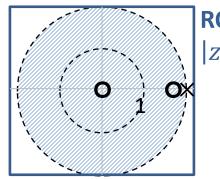
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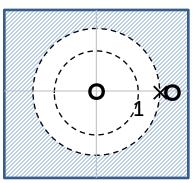


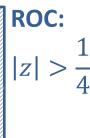


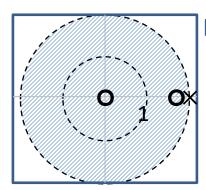
**ROC:** 

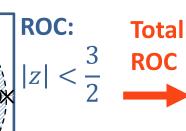
### Determine the Z-Transform and ROC for:

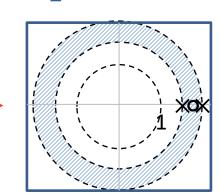
$$x[n] = (3/2)^n u[n] - (2)^n u[-n-1]$$







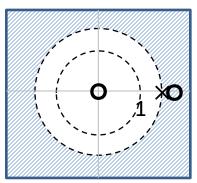


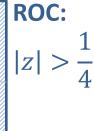


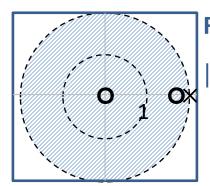
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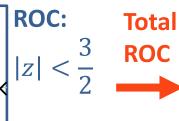
$$x[n] = (3/2)^n u[n] - (2)^n u[-n-1]$$

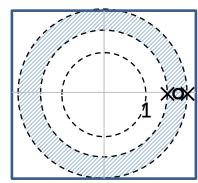
$$X(z) = \frac{1}{1 - \left(\frac{3}{2}\right)z^{-1}} + \frac{1}{1 - (2)z^{-1}} = \frac{2 - (7/2)z^{-1}}{\left(1 - \left(\frac{3}{2}\right)z^{-1}\right)(1 - (2)z^{-1})}$$
ROC:
$$\frac{3}{2} < |z| < 2$$











**Not Stable!** 

### Determine the Z-Transform and ROC for:

• 
$$x[n] = \delta[n-1] + 4\delta[n-3]$$

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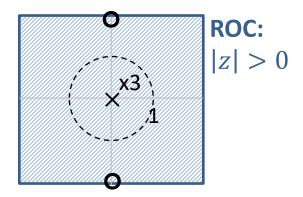
$$X(z) = z^{-1} + 4z^{-3}$$

$$X(z) = \frac{z^2+4}{z^3}$$

Determine the Z-Transform and ROC for:

• 
$$x[n] = \delta[n-1] + 4\delta[n-3]$$

- Solution: Based on the transform table
  - $X(z) = z^{-1} + 4z^{-3}$
  - $X(z) = \frac{z^2+4}{z^3}$



# Lecture 6: The Z -Transform and the Discrete -time Fourier Transform

Foundations of Digital Signal Processing

#### **Outline**

- The Z-Transform
- The Properties of the Z-Transform
- Poles, Zeros, and Region of Convergence
- The Discrete-time Fourier Transform (DTFT)
- The Properties of the Discrete-time Fourier Transform (DTFT)

### Z-Transform to DTFT

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$
A complex number
$$X(z = Re^{j\phi}) = \sum_{n=-\infty}^{\infty} x[n](Re^{j\phi})^{-n}$$

### Z-Transform to DTFT

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$

A complex number

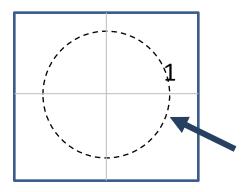
$$X(z = xe^{j\phi}) = \sum_{n=-\infty}^{\infty} x[n](xe^{j\phi})^{-n}$$

### Z-Transform to DTFT

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$

A complex number

$$X(z = xe^{j\phi}) = \sum_{n=-\infty}^{\infty} x[n](xe^{j\phi})^{-n}$$



Restrict z-transform to the unit circle

### Z-Transform to DTFT

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$

$$X(z = e^{j\omega}) = \sum_{n = -\infty}^{\infty} x[n](e^{j\omega})^{-n}$$

$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$

The Discrete-Time Fourier Transform (DTFT)

$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$

■ The Inverse Discrete-Time Fourier Transform

$$x[n] = \frac{1}{2\pi} \int_{2\pi} X(\omega) e^{j\omega n} d\omega$$

The Discrete-Time Fourier Transform (DTFT)

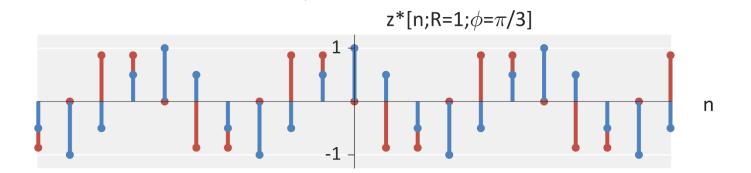
$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$

Question: How do I interpret this DTFT?

The Discrete-Time Fourier Transform (DTFT)

$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$
Inner product of signal and sinusoids!

Question: How do I interpret this DTFT?



The Discrete-Time Fourier Transform (DTFT)

$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$

**Example:** Compute the DTFT of  $x[n] = \delta[n]$ 

The Discrete-Time Fourier Transform (DTFT)

$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$

**Example:** Compute the DTFT of  $x[n] = \delta[n]$ 

$$X(\omega) = \sum_{n = -\infty}^{\infty} \delta[n] e^{-j\omega n} = \sum_{n = -\infty}^{\infty} \delta[n] e^{-j\omega 0} = \sum_{n = -\infty}^{\infty} \delta[n] = 1$$

The Discrete-Time Fourier Transform (DTFT)

$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$

**Example:** Compute the DTFT of  $x[n] = 10 \delta[n-42]$ 

The Discrete-Time Fourier Transform (DTFT)

$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$

**Example:** Compute the DTFT of  $x[n] = 10 \delta[n-42]$ 

$$X(\omega) = \sum_{n = -\infty}^{\infty} 10\delta[n - 42]e^{-j\omega n} = \sum_{n = -\infty}^{\infty} 10\delta[n - 42]e^{-j\omega(42)}$$

$$=10e^{-j\omega(42)}$$

The Discrete-Time Fourier Transform (DTFT)

$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$

**Example:** Compute the DTFT of  $x[n] = a^n u[n]$ 

The Discrete-Time Fourier Transform (DTFT)

$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$

**Example:** Compute the DTFT of  $x[n] = a^n u[n]$ 

$$X(\omega) = \sum_{n=-\infty}^{\infty} a^n u[n] e^{-j\omega n} = \sum_{n=0}^{\infty} \left(ae^{-j\omega}\right)^n = \frac{1}{1 - ae^{-j\omega}}$$