

DSP 9/11/15

PB 3.30 C

$$x[n] = \cos\left(\frac{1}{2}\pi n\right) \quad n \in \mathbb{Z}$$

$$H(z) = \frac{1 - z^{-1}}{1 - \frac{1}{4}z^{-2}}$$

$$y[n] = A \cos\left(\frac{1}{2}\pi n + \phi\right) \Rightarrow \text{always}$$

$$\begin{aligned} \text{if } H(e^{j\omega}) \text{ is real,} & \quad A = |H(e^{j\omega})| \\ \text{and } e^{j\omega/2} = j & \quad \phi = \arg(H(j)) \\ e^{-j\omega/2} = -j & \end{aligned}$$

$$\frac{|1+j|}{|1+\frac{1}{4}j|} = \frac{\sqrt{2}}{5/4} = \frac{4\sqrt{2}}{5}$$

LTI: $y_{in} = y_{out}$

$$\begin{aligned} 4 \frac{1+j}{1+\frac{1}{4}j} &= 4(1+j) - 4 \cdot \frac{5}{4} \\ \phi &= \frac{\pi}{4} - 0 \end{aligned}$$

Today: inverse z-transform

next week: Sampling theorem

midterm 1: through HW 3 everything before sampling

know: $x[n] \xleftrightarrow{z} X(z)$

inverse z-transform 3 ways:

1. general formula is similar to $x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega n} d\omega$
2. identify Taylor series expansion $z = \frac{z^2}{2} + \frac{z^1}{1} + \frac{z^0}{1} + \dots = \log(1+z)$

* 3. $H(z) = \frac{P(z)}{Q(z)}$ - polynomials

P.F. decomp $x(z) = \frac{\sum_{k=0}^M b_k z^k}{\sum_{k=0}^N a_k z^k} = \frac{z^{-M} \sum_{k=0}^M b_k z^{M-k}}{z^{-N} \sum_{k=0}^N a_k z^{N-k}}$

write as product (factorization of a polynomial $\delta^0 M$)

$$x(z) = \frac{z^{-M} \prod_{k=1}^M (z - \underbrace{z_k}_{\text{zeros}})}{a_0 z^{-N} \prod_{k=1}^N (z - \underbrace{p_k}_{\text{poles}})} = \frac{b_0 \prod_{k=1}^M (1 - z_k z^{-1})}{a_0 \prod_{k=1}^N (1 - p_k z^{-1})}$$

1. Check if $H(z)$ is proper / rational

if $M \geq N$ (not proper) \rightarrow do long division and collect poly in z^{-1}

$$\sum_{r=0}^{M-N} c_r z^{-r} \rightarrow \sum_{r=0}^{M-N} (c_r \delta[n-r])$$

example: $x(z) = \frac{1 + 3z^{-1} + \frac{11}{6}z^{-2} + \frac{1}{3}z^{-3}}{1 + \frac{5}{6}z^{-1} + \frac{1}{6}z^{-2}}$

$$M = 3$$

$$N = 2$$

want largest powers to match

$$+ 3z^{-1} + \frac{11}{6}z^{-2} + \frac{1}{3}z^{-3} = z z^{-2} \left(1 + \frac{5}{6}z^{-1} + \frac{1}{6}z^{-2} \right) + \underbrace{1 + z^{-1} + \frac{1}{6}z^{-2}}_{\text{Remainder}}$$

$$z^{-1} + \frac{1}{6}z^{-2} = 1 + \frac{5}{6}z^{-1} + \frac{1}{6}z^{-2} + \frac{1}{6}z^{-1}$$

$$x(z) = \underbrace{z z^{-2}}_{\checkmark} \frac{1 + \frac{5}{6}z^{-1} + \frac{1}{6}z^{-2}}{1 + \frac{5}{6}z^{-1} + \frac{1}{6}z^{-2}}$$

if $N > M$ (proper) and if all poles are simple then

$$x(z) = \sum_{k=1}^N \frac{A_k}{1 - p_k z^{-1}} \quad \leftarrow \# \text{ of poles}$$

$$A_k = x(z)(1 - p_k z^{-1}) \big|_{z=p_k}$$

if $x(z)$ has a pole of order > 1
 p_i is on order of " D "

$$x(z) = \sum_{\substack{k \neq i \\ k=1}}^N \frac{A_k}{1 - p_k z^{-1}} + \sum_{q=1}^D \frac{B_q}{(1 - p_i z^{-1})^q} \quad \leftarrow \text{different}$$

$D = \text{order}$ $q = \text{index}$ $w = z^{-1}$

$$B_q = \frac{1}{(D-q)! (-p_i)^{(D-q)}} \frac{d^{D-q}}{dw^{D-q}} \left[(1 - p_i w)^D x(w) \right]$$