Z- Transform

20 October 2023

Z-TRANSFORM:

Definition: Let f(k) be a given sequence, where k varies from $-\infty$ to ∞ , then Z – transform of f(k) is defined as $Z i f(k) i = \sum_{k=-\infty}^{k=\infty} f(k) z^{-k}$ and is denoted by F(z), where \underline{z} is a complex number, Z is an operator of Z-

Thus Z- transform of the sequence f(k) is $F(z) = Z f(k) = 2 \sum_{k=-\infty}^{k=\infty} f(k) z^{-k}$

Note: We shall require the following results in finding Z – transforms.

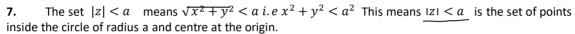
1.
$$a + ar + ar^2 + ar^3 + \dots = \frac{a}{1-r}$$
 if $|r| < 1$

2.
$$1 - x + x^2 - x^3 + \dots = (1 + x)^{-1}$$
 if $|x| < 1$

3.
$$1 + x + x^2 + x^3 + \dots = \sum_{k=0}^{\infty} x^k = (1 - x)^{-1}$$
 if $|x| < 1$

3.
$$1 + x + x^2 + x^3 + \dots = \sum_{k=0}^{\infty} x^k = (1 - x)^{-1}$$
 if $|x| < 1$
4. $1 + nx + \frac{n(n-1)}{2!}x^2 + \frac{n(n-1)(x-2)}{3!}x^3 + \dots = (1+x)^n$
5. $1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots = e^x$

6.
$$log(1-x) = -x - \frac{x^2}{2} - \frac{x^3}{3} - \frac{x^4}{4} - \dots \dots$$



By the same reasoning |z| > a is the set of points outside the circle with radius a and centre at the origin.

LINERITY PROPERTY OF Z - TRANSFORMATION:

If $\{f(k)\}$ and $\{g(k)\}$ are two sequence such that they can be added and a and b are constants, then Z(a f(k) + b g(k)) = a Z(f(k)) + b Z(g(k))

CHANGE OF SCALE PROPERTY:

HANGE OF SCALE PROPERTY:

If
$$Z : f(k) := F(z)$$
 then $Z : a^k f(k) := F(\frac{z}{a})$ and $Z := F(x) := F(x)$

SHIFTING PROPERTY:

 $\text{If } Z\{f(k)\} = F(z), \text{ then } Z\{f(k\pm n)\} = z^{\pm n}F(z).$

$$Z \{ f(x+n) \} = z^n F(z)$$

 $Z \{ f(x-n) \} = z^n F(z)$

121=a > circle

MULTIPLICATION BY k THEOREM:

If F(z) = Z i f(k) i, then $Z i k f(k) i = -z \frac{d}{dz} F(z)$.

Generalizing, we have $Z(k^n f(k)) = \left(-z \frac{d}{dz}\right)^n F(z)$

 $\left(-z\frac{d}{dz}\right)^2 \neq z^2\frac{d^2}{dz^2}$, but it is repeated operation of $\left(-z\frac{d}{dz}\right)\left(-z\frac{d}{dz}\right)$

CONVOLUTION:

Definition: Let f(k) and g(k) be given two sequences. The convolution f(k) and g(k) is g(k) which is defined by $\{h(k)\} = \{f(k)\} * \{g(k)\}$

Where
$$ih(k)i = ig(k)i * if(k)i$$

$$h(k) = \{ f(n)g(k-n) = \{ f(n)f(k-n) \}$$

CONVOLUTION THEOREM:

 $\sum_{n=-\infty}^{\infty} f(n) g(k-n) = \sum_{n=-\infty}^{\infty} g(n) f(k-n)$

If h(k) is the convolution of f(k) and g(k) then Z(h(k)) = Z(f(k)). Z(g(k)).

Examples:

1. If
$$\{f(k)\} = \begin{cases} 4^k, \text{ for } k < 0 \\ 3^k, \text{ for } k \ge 0 \end{cases}$$
, find $Z\{f(k)\}$.

$$\frac{Soin}{} := Z \left\{ f(\kappa) \right\} = \sum_{k=-\infty}^{\infty} f(k) z^{-k}$$

$$= \sum_{k=-\infty}^{-1} 4^k z^{-k} + \sum_{k=0}^{\infty} 3^k z^{-k}$$

$$= \left(\frac{z}{4} + \left(\frac{z}{4} \right)^{2} + \left(\frac{z}{4} \right)^{3} + \cdots \right) + \left(1 + \frac{3}{2} + \left(\frac{3}{2} \right)^{2} + \left(\frac{3}{2} \right)^{4} + \cdots \right)$$

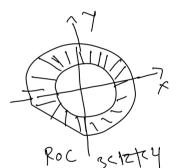
$$a + ar + ar^2 + \dots = \frac{a}{1-r} \quad \text{if } |r| < 1$$

$$= \frac{z/4}{1-z/4} + \frac{1}{1-\frac{3}{2}} \quad \text{if} \quad |\frac{z}{4}| < 1 \quad \text{and} \quad |\frac{3}{2}| < 1$$

$$=\frac{2}{4-2}+\frac{2}{2-3}$$
 if $|2|(14)$ d $|3|(|2)$

$$= \frac{2^{2}-32+42-2}{(2-4)(2-3)}$$
 if $3<|2|<4$

$$\frac{(z-4)(z-3)}{z} = \frac{z}{(z-4)(z-3)}$$



2. Find the Z- transform of $f(k)=k\alpha^k, k\geq 0$

$$= 0 + 1 \cdot \sqrt{2} + 2 \cdot \sqrt{2} + 3 \cdot \sqrt{3} + 2 \cdot \sqrt{3} + 3 \cdot$$

$$= \frac{1}{2} + 2\left(\frac{1}{2}\right)^{2} + 3 \cdot \left(\frac{1}{2}\right)^{3} + \cdots$$

$$= \frac{4}{2} \left[1 + 2 \left(\frac{4}{2} \right) + 3 \left(\frac{4}{2} \right) + \cdots \right]$$

$$1 + nn + n(n-1) n^{2} + \cdots = (1+n)^{2}$$

$$1 + 2n + 3n^{2} + \cdots = (1-n)^{2}$$

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

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3. Find the Z-transform of Rok) =
$$\frac{a^k}{k}$$
, $k \ge 0$.

$$= \sum_{k \ge 0} \frac{a^k}{k^3} z^k$$

$$= \sum_{k \ge 0} \frac{a^k}{k^3} z^k$$

$$= \left[1 + \frac{a^2}{2}\right] z^2 + \frac{a^3}{3} z^3 + \cdots$$

$$= 1 + \frac{a}{2} + \frac{a^3}{3} \left(\frac{a^2}{2}\right) + \frac{1}{3} \left(\frac{a^2}{2}\right)^3 + \cdots$$

$$= 1 + \frac{a}{2} + \frac{a^3}{3} \left(\frac{a^2}{2}\right) + \frac{1}{3} \left(\frac{a^2}{2}\right)^3 + \cdots$$

$$= a^{12}$$

$$= e^{2}$$

5. Find
$$Z(2^k \cos(3k + 2)), k \ge 0$$

$$Z\left(\sin 4\kappa\right) - \frac{z^{2}-8z\cos 4+1}{z^{2}}$$

$$Z\left(\cos qk\right) = \frac{Z\left(Z - \cos q\right)}{Z^{2} - 22\cos q + 1}$$

$$\frac{501}{}$$
 = $\frac{7}{2}$ [$\frac{7}{2}$ [$\frac{7}{2}$] = $\frac{7}{2}$ [$\frac{7}{2}$] = $\frac{7}{2}$ [$\frac{7}{2}$]

$$= \cos 2 \ Z \left[\cos 3x \right] - \sin 2 \ Z \left[\sin 3x \right]$$

$$= \cos 2 \left[\frac{Z(Z - \cos 3)}{Z(Z - \cos 3 + 1)} - \sin 2 \left(\frac{Z \sin 3}{Z \cos 3 + 1} \right) \right]$$

$$= \frac{2[2\cos 2 - \cos 2\cos 3 - \sin 2\sin 3]}{2^2 - 22\cos 3 + 1}$$

$$= \frac{2[2\cos 2 - (\cos 2\cos 3 + \sin 2\sin 3)]}{2^2 - 22\cos 3 + 1} = \frac{2[2\cos 3 - \cos 3]}{2^2 - 22\cos 3 + 1}$$

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

6. If $f(k) = 4^k U(k)$ and $g(k) = 5^k U(k)$, then find the Z – transform of f(k) * g(k)

U(K) -> Unit step discrete function

$$f(\kappa) = 4^{\kappa} U(\kappa) = 4^{\kappa} \qquad |\kappa| \ge c$$

$$9(k) = 5^k U(k) = 5^k \quad k \ge 0$$

$$\frac{z}{f(\kappa) * g(\kappa)} = \frac{z}{f(\kappa)} \cdot \frac{z}{g(\kappa)} \cdot \frac{z}{g(\kappa)}$$

$$= \left(\frac{z}{z-4}\right) \left(\frac{z}{z-5}\right) = \frac{z^2}{(z-4)(z-5)}$$

$$= \left(\frac{z}{z-4}\right) \left(\frac{z}{z-5}\right) = \frac{z^2}{(z-4)(z-5)}$$
Roc in the property of t

7. Find $Z\{(k+1)a^k\}, k \ge 0$

$$Z((k+1)a^{k}) = Z(kak) + Z(a^{k})$$

 $Z(a^{k}) = \sum_{k=0}^{\infty} a^{k} z^{k} = 1 + \frac{a}{z} + \frac{a^{2}}{z^{2}} + \frac{a^{3}}{z^{3}} + \cdots$
 $= \frac{1}{1-\frac{a}{z}} for |\frac{a}{z}| < 1$

$$z \left[x \right] = \int_{z-a}^{z} for \left[a \right] \left[z \right]$$

$$z \left[x \right] = \int_{z-a}^{z} \frac{d}{dz} \left(z \left(a^{k} \right) \right) \qquad \left(\text{multiplication by } k \right)$$

$$= -z \frac{d}{dz} \left[\frac{z}{z-a} \right] = -z \left[\left(\frac{z}{z-a} \right) \left(\frac{z}{z-a} \right) \right]$$

$$= -z \left[\frac{-a}{(z-a)^{2}} \right] = \frac{a^{2}}{(z-a)^{2}}$$

$$Z((k+1)a^{k}) = \frac{c}{z(ka^{k})} + Z(a^{l}) = \frac{a^{2}}{(z-a)^{2}} = \frac{z^{2}}{(z-a)^{2}}$$

$$= \frac{z^{2}}{(z-a)^{2}} \quad for |z| > |a|$$

8. Find
$$Z_1^{k^2} a^{k-1}U(k-1)$$
 $\approx 201^{\infty}$ $= 1 + \frac{1}{2} + \frac{$

By shidting property
id 2 [f(k)] = F(z) then 2 [f(k-m) = zn F(z)

$$(z^{k-1})(k-1) = z^{k-1} \cdot z^{k-1} = z^{k-1} \cdot z^{k-1}$$

Now property of multiplication by
$$k$$

$$Z(K^{2}a^{(k-1)}U(k-1)) = (-2\frac{1}{4z})^{2}(\frac{1}{z-a})^{2} = (-2\frac{1}{4z})(-2\frac{1}{4z})(\frac{1}{z-a})^{2} = (-2\frac{1}{4z})(-2(\frac{1}{(z-a)^{2}})) = -2(\frac{1}{(z-a)^{2}})^{2} = -2(\frac{1}{(z-a)^{2}})^{$$

INVERSE Z – TRANSFORM:

Definition: Let $\{f(k)\}$ be a given sequence. If $Z\{f(k)\} = F(z)$, then the inverse Z – transform is defined by , $Z^{-1}\{F(z)\} = \{f(k)\}$

Note: The inverse Z – transform can only be settled when the region of convergence (ROC) is given.

Consider $F(z) = \frac{P(z)}{Q(z)}$ is a rational function of z, Where P(z) and Q(z) are algebraic polynomials in z.

There are three methods to find inverse Z – transform of F(z)

1. Direct division 2. Binomial expansion 3. Partial fractions

DIRECT DIVISION METHOD:

In this method, we divide the numerator by the denominator and obtain a power series. i.e if $F(z) = \frac{P(z)}{Q(z)}$, we actually divide P(z) by Q(z).

BINOMIAL EXPANSION METHOD:

To apply Binomial Expansion method we take a suitable factor common depending upon ROC from the denominator so that the denominator is of the form (1-r) where |r| < 1 and then use Binomial Theorem.

PARTIAL FRACTION METHOD:

If $F(z) = \frac{P(z)}{Q(z)}$ can be resolved into partial fractions, (linear – repeated or non – repeated and quadratic factors). We express F(z) as the sum of such factors and using Binomial expansion we find its inverse Z – transform.

Examples:

Sent. Find the inverse Z - transform of
$$\frac{1}{2}$$
 if (i) $|z| > |a|$ (ii) $|z| < |a|$

$$f(z) = \frac{1}{z - a} = \frac{1}{z(1 - \frac{a}{z})} = \frac{1}{z(1 - \frac{a}{z})}^{-1}$$

$$(1 - \pi)^{-1} = |+\pi + \pi|^{2} + \pi|^{3} + \cdots$$

$$= \frac{1}{z} \left[|+\frac{a}{z} + (\frac{a}{z})^{2} + (\frac{a}{z})^{3} + \cdots + (\frac{a}{z})^{-1} + \cdots \right]$$

$$f(z) = \frac{1}{z} + \frac{a}{z^{2}} + \frac{a^{2}}{z^{3}} + \cdots + \frac{a^{k-1}}{z^{k}} + \cdots$$

$$\sum f(x) = \frac{1}{z^{k}} + \frac{a^{2}}{z^{3}} + \cdots + \frac{a^{k-1}}{z^{k}} + \cdots$$

$$\sum f(x) = \frac{1}{z^{k}} + \frac{a^{2}}{z^{3}} + \cdots + \frac{a^{k-1}}{z^{k}} + \cdots$$

$$\sum f(x) = \frac{1}{z^{k}} + \frac{a^{2}}{z^{3}} + \cdots + \frac{a^{k-1}}{a} + \cdots$$

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$$\sum f(x) = \frac{1}{z^{k}} + \frac{a^{2}}{a} + \cdots + \frac{a^$$

2. Find the inverse Z - transform of
$$\frac{1}{(z-a)^2}$$
 (i) $z > a$

Solit: (1 | $12 \mid Ca$ | $z = \frac{1}{a^2} \left(\frac{1}{(z-a)^2} \right)^2$

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

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

$$= \frac{1}{a^2} + 2 \cdot \frac{2}{a^2} + \frac{3}{3} \cdot \frac{2^2}{2^2} + \dots + (k+1) \frac{2^k}{a^{k+1}} + \dots$$

$$\therefore \text{ dicient of } z^k = \frac{k+1}{a^{k+2}} \quad | k \ge 0$$

$$\text{ (oe (Ricient of } z^k = \frac{1}{a^{k+2}} \quad | k \le 0)$$

$$\text{ (ii) } | 21 > a \qquad | \frac{2}{a} | > | \qquad | \frac{2}{a} | < 1$$

$$\text{ f(z)} = \frac{1}{z-a} = \frac{1}{z^2} \left(\frac{1-a}{z} \right)^2 = \frac{1}{z^2} \left(\frac{1-a}{z} \right)^2$$

$$= \frac{1}{z^2} \left(\frac{1+2\cdot a}{z^2} + 3\cdot \frac{a^2}{z^2} + \dots + (k-1) \frac{a^{k+2}}{z^{k+2}} + \dots \right)$$

$$= \frac{1}{z^2} + 2 \cdot \frac{a}{z^3} + 3 \cdot \frac{a^2}{z^4} + \dots + (k-1) \frac{a^{k+2}}{z^{k+2}} + \dots$$

$$\text{ (oefficient of } z^k = (k-1) \frac{a^{k-2}}{z^k} + 2 \cdot \dots + (k-1) \frac{a^{k+2}}{z^{k+2}} + \dots$$

3. Find the inverse
$$Z$$
 -trnasform of $F(z) = \frac{1}{(z-3)(z-2)}$ if ROC is
$$S(i) \quad |z| < 2 \quad (ii) \quad |z| < 3, \quad (iii) \quad |z| > 3$$

$$(z-3)(z-2)$$

(oefficient of $z^k = (k-1)a^{k-2} \quad k > 2$

 $z^{-1}(F(z)) = (k-1)e^{k-2} \quad k \ge 2$

$$|z - A(z-2) + 13(z-3)|$$

$$|z - 2| = 1 = -13 \implies 3 = -1$$

$$|z - 3| = A$$

$$|z - 2| = 1$$

$$|z - 3| = 1$$

$$|z$$

$$= \frac{-1}{3} \left[1 + \frac{2}{3} + \frac{2^{2}}{3^{2}} + \dots + \frac{2^{k}}{3^{k}} + \dots \right] - \frac{1}{2} \left[1 + \frac{2}{2} + \frac{2^{2}}{2^{2}} + \dots + \frac{2^{k-1}}{2^{k-1}} + \dots \right]$$

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$$= \left[-\frac{1}{3} - \frac{2}{3^2} - \frac{2^2}{3^3} - \dots - \frac{2^k}{3^{k+1}} \right] + \left[-\frac{1}{2} - \frac{2}{2^2} - \frac{2^2}{2^3} - \dots - \frac{2^{k-1}}{2^k} \right]$$

From First series coefficient of
$$z^k = -\frac{1}{3^{k+1}}$$

$$= -\frac{1}{3^{k$$

$$\frac{1}{2} \left[F(z) \right] = \frac{-3^{k-1}}{-2^{k-1}} \cdot \frac{k \cdot 20}{k \cdot 21}$$

$$\frac{1}{2} \left[F(z) \right] = \frac{-3^{k-1}}{-2^{k-1}} \cdot \frac{k \cdot 20}{k \cdot 21}$$

$$\frac{1}{2} \left[\frac{2}{3} \right] > 1 \Rightarrow \frac{3}{2} \left[\frac{3}{2} \right] < 1$$

$$= \frac{1}{2 \left(1 - \frac{3}{2} \right)} - \frac{1}{2} \left(1 - \frac{2}{2} \right) = \frac{1}{2} \left(1 - \frac{2}{2} \right)^{-\frac{1}{2}} \left(1 - \frac{2}{2} \right)^{-\frac{1}{2}}$$

$$= \frac{1}{2} \left[1 + \frac{3}{2} + \left(\frac{3}{2} \right)^2 + \left(\frac{3}{2} \right)^3 + \dots + \left(\frac{3}{2} \right)^{k-1} \right] - \frac{1}{2} \left[1 + \frac{2}{2} + \left(\frac{2}{2} \right)^2 + \dots + \left(\frac{2}{2} \right)^{k-1} \right]$$

$$= \left[\frac{1}{2} + \frac{3}{2^2} + \frac{3^2}{2^3} + \dots + \frac{3^{k-1}}{2^k} \dots \right] + \left[\frac{1}{2} - \frac{2}{2^2} - \frac{2^2}{2^3} - \dots - \frac{2^{k-1}}{2^k} \dots \right]$$

$$= \left[\frac{1}{2} + \frac{3}{2^2} + \frac{3^2}{2^3} + \dots + \frac{3^{k-1}}{2^k} \dots \right] + \left[\frac{1}{2} - \frac{2}{2^2} - \frac{2^2}{2^3} - \dots - \frac{2^{k-1}}{2^k} \dots \right]$$

$$= \left[\frac{1}{2} + \frac{3}{2^2} + \frac{3^2}{2^3} + \dots + \frac{3^{k-1}}{2^k} - \frac{2^{k-1}}{2^k} + \frac{2^{k-1}}{2^k} - \frac{2^{k-1}}{2^k} + \frac{2^{k-1}}{2^k} - \frac{2^{k-1}}{2^k} + \frac{2^{k-1}}{2^k}$$

4. Find inverse
$$Z$$
 -transform of $F(z) = \frac{3z^2 - 18z + 26}{(z-2)(z-3)(z-4)}$, $3 < |z| < 4$

5. Find the inverse Z —transform of $\frac{2z^2-10z+13}{(z-3)^2(z-2)}$, 2<|z|<3

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