

The Z-transforms

Definition of the Z-Transform

Let $\{x(n)\}$ be a sequence defined for $n=0, \pm 1, \pm 2, \dots$

Then the Two Sided Z-transform of the sequence $x(n)$ is defined as

$$\sum \{x(n)\} = X(z) = \sum_{n=-\infty}^{\infty} x(n) \cdot z^{-n}.$$

where z is a complex variable in general.

If $\{x(n)\}$ is a causal sequence, i.e., $x(n)=0$ for $n<0$, then the Z-transform reduces to one-sided Z-transform. and its definition is

$$\sum \{x(n)\} = X(z) = \sum_{n=0}^{\infty} x(n) \cdot z^{-n}.$$

Unit Sample Sequence

The Unit Sample Sequence $s(n)$ is defined as the sequence with values

$$s(n) = \begin{cases} 1 & \text{for } n=0 \\ 0 & \text{for } n \neq 0 \end{cases}$$

The unit Step Sequence $u(n)$ has values

$$u(n) = \begin{cases} 1 & \text{for } n \geq 0 \\ 0 & \text{for } n < 0 \end{cases}$$

and

$$\delta(n-k) = \begin{cases} 1 & \text{if } k=n \\ 0 & \text{if } k \neq n \end{cases}$$

$$u(n-k) = \begin{cases} 1 & \text{for } (n-k) \geq 0 \\ 0 & \text{for } (n-k) < 0 \end{cases}$$

Definition:-

If $f(t)$ is a function defined for discrete values of t where $t = nT$, $n=0, 1, 2, 3, \dots$, to ∞ , T being the sampling period, then Z-transform of $f(t)$ is defined as

$$Z[f(t)] = F(z) = \sum_{n=0}^{\infty} f(nT) z^{-n}$$

(3)

Properties and Theorems of Z-Transform.

Notations: $\mathcal{Z}[f(t)] = F(z)$ and

$$\mathcal{Z}[x(n)] = X(z).$$

Theorem: 1

The Z-transform is linear. That is

$$\mathcal{Z}[a f(t) + b g(t)] = a \mathcal{Z}[f(t)] + b \mathcal{Z}[g(t)]$$

Proof:

$$\begin{aligned} \mathcal{Z}[a f(t) + b g(t)] &= \sum_{n=0}^{\infty} [a f(nT) + b g(nT)] z^{-n} \\ &= a \sum_{n=0}^{\infty} f(nT) z^{-n} + b \sum_{n=0}^{\infty} g(nT) z^{-n} \quad (\text{by definition}) \\ &= a F(z) + b G(z) \end{aligned}$$

(or)

$$\begin{aligned} \mathcal{Z}[a\{x(n)\} + b\{y(n)\}] &= \sum_{n=0}^{\infty} [a x(n) + b y(n)] z^{-n} \\ &= a \sum_{n=0}^{\infty} x(n) z^{-n} + b \sum_{n=0}^{\infty} y(n) z^{-n} \quad (\text{by defn.}) \\ &= a X(z) + b Y(z) \\ &= a \mathcal{Z}\{x(n)\} + b \mathcal{Z}\{y(n)\} \end{aligned}$$

Theorem: 2

$$\begin{aligned} Z[\delta(n)] &= \sum_{n=-\infty}^{\infty} \delta(n) z^{-n} \\ &= 1 \quad (\text{by the definition of unit sample sequence}) \end{aligned}$$

Theorem: 3

$$\begin{aligned} Z[u(n)] &= \sum_{n=-\infty}^{\infty} u(n) z^{-n} \\ &= \sum_{n=0}^{\infty} z^{-n} \quad (\text{by the definition of unit step sequence}) \\ &= \sum_{n=0}^{\infty} \frac{1}{z^n} \end{aligned}$$

$$\begin{aligned} &= 1 + \frac{1}{z} + \frac{1}{z^2} + \dots \\ &= (1 - \frac{1}{z})^{-1} \quad \text{if } |1/z| < 1 \end{aligned}$$

$$= \left(\frac{z-1}{z} \right)^{-1} \quad \text{if } |z| > 1$$

$$= \frac{z}{z-1} \quad \text{if } |z| > 1$$

[we know that $(1-x)^{-1} = 1+x+x^2+\dots$]

Theorem: 4 If $Z\{f(t)\} = F(z)$

$$\text{then } Z[a^n f(t)] = F(\frac{z}{a})$$

(5)

Prob:

$$\begin{aligned} Z[a^n f(t)] &= \sum_{n=0}^{\infty} a^n f(nT) z^{-n} \quad (\text{by defn.}) \\ &= \sum_{n=0}^{\infty} f(nT) \left(\frac{z}{a}\right)^{-n} \\ &= F\left(\frac{z}{a}\right) \quad (\text{or}) \end{aligned}$$

If $Z\{x(n)\} = X(z)$ then $Z\{a^n x(n)\} = X\left(\frac{z}{a}\right)$

Prob:

$$\begin{aligned} Z[a^n x(n)] &= \sum_{n=0}^{\infty} a^n x(n) z^{-n} \\ &= \sum_{n=0}^{\infty} x(n) \left(\frac{z}{a}\right)^{-n} \\ &= X\left(\frac{z}{a}\right). \end{aligned}$$

Note: Theorem 4: we can say "Damping rule".

Theorem: 5

$$Z[a^n u(n)] = \frac{z}{z-a} \quad \text{if } |z| > a.$$

Prob:

$$\begin{aligned} Z[a^n u(n)] &= \sum_{n=0}^{\infty} a^n u(n) z^{-n} \\ &= \sum_{n=0}^{\infty} a^n z^{-n} \quad \text{by defn. of} \\ &\quad \text{(unit step seq.)} \\ &= \sum_{n=0}^{\infty} (az)^n \end{aligned}$$

(6)

$$\begin{aligned}
 &= 1 + a_1 z + (a_1 z)^2 + \dots \\
 &= (1 - a_1 z)^{-1} \quad \text{if } |a_1 z| < 1 \\
 &= \left(\frac{z-a}{z}\right)^{-1} \quad \text{if } |a| < |z| \\
 &= \frac{z}{z-a} \quad \text{if } |z| > |a|
 \end{aligned}$$

Theorem:

$$Z[n f(t)] = -z \frac{dF(z)}{dz}$$

Proof:

$$F(z) = Z[f(t)] = \sum_{n=0}^{\infty} f(nT) z^{-n} \quad (\text{defn.})$$

$$\begin{aligned}
 \frac{dF(z)}{dz} &= \frac{d}{dz} \sum_{n=0}^{\infty} f(nT) z^{-n} \\
 &= \sum_{n=0}^{\infty} f(nT) (-n) z^{-n-1} \\
 &= -\frac{1}{z} \sum_{n=0}^{\infty} n f(nT) z^{-n} \\
 &= -\frac{1}{z} Z[n f(t)]
 \end{aligned}$$

$$\therefore -z \frac{dF(z)}{dz} = Z[n f(t)]$$

$$(1e) \quad Z[n f(t)] = -z \frac{dF(z)}{dz}$$

(6)

$$\begin{aligned}
 &= 1 + a_1 z + (a_1 z)^2 + \dots \\
 &= (1 - a_1 z)^{-1} \quad \text{if } |a_1 z| < 1 \\
 &= \left(\frac{z-a}{z}\right)^{-1} \quad \text{if } |a| < |z| \\
 &= \frac{z}{z-a} \quad \text{if } |z| > |a|
 \end{aligned}$$

Theorem:

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 &= \sum_{n=0}^{\infty} f(nT) (-n) z^{-n-1} \\
 &= -\frac{1}{z} \sum_{n=0}^{\infty} n f(nT) z^{-n} \\
 &= -\frac{1}{z} Z[n f(t)]
 \end{aligned}$$

$$\therefore -z \frac{dF(z)}{dz} = Z[n f(t)]$$

$$(1e). \quad Z[n f(t)] = -z \frac{dF(z)}{dz}$$

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Theorem: 7

$$Z[f(t+kT)] = Z[f((n+k)T)] =$$

$$z^k \left[F(z) - \frac{f(0 \cdot T)}{z} - \frac{f(1 \cdot T)}{z^2} - \frac{f(2 \cdot T)}{z^3} - \dots \right]$$

$$\frac{f((k-1)T)}{z^{k-1}} \Big]$$

Proof: $Z[f((k+n)T)] = \sum_{n=0}^{\infty} f((n+k)T) z^{-n}$ (by defn.)

$$= \sum_{n=0}^{\infty} f((n+k)T) \cdot z^{-n} z^k \cdot z^{-k}$$

$$= z^k \sum_{n=0}^{\infty} f((n+k)T) z^{-(n+k)}$$

Put $n+k=m$.

$$= z^k \sum_{m=k}^{\infty} f(mT) z^{-m}$$

$$= z^k \left[\underbrace{\sum_{m=0}^{\infty} f(mT) z^{-m}}_{m=0} - \underbrace{\sum_{m=0}^{k-1} f(mT) z^{-m}}_{m=0} \right]$$

$$= z^k \left[F(z) - \frac{f(0)}{z} - \frac{f(T)}{z^2} - \frac{f(2T)}{z^3} - \dots - \frac{f((k-1)T)}{z^{k-1}} \right]$$

Note:If $f((n+k)T)$ is denoted by f_{n+k} , then

$$Z[f(t+kT)] = Z[f_{n+k}]$$

$$= z^k \left[F(z) - \frac{f_0}{z} - \frac{f_1}{z^2} - \frac{f_2}{z^3} - \dots - \frac{f_{k-1}}{z^{k-1}} \right]$$

Z-Transform of Standard Functions

Find the z-transform of sequence $\{x(n)\}$ or $\{f_n\}$.

where $x(n)$ is given by

$$(1) x(n) = k$$

$$(2) x(n) = (-1)^n$$

$$(3) x(n) = a^n$$

$$(4) x(n) = n$$

$$(5) x(n) = na^n$$

$$(6) x(n) = \sin n\theta$$

$$(7) x(n) = \cos n\theta$$

$$(8) x(n) = r^n \sin n\theta$$

$$(9) x(n) = r^n \cos n\theta$$

$$(10) x(n) = n(n-1)$$

$$(11) x(n) = n^2$$

$$Z[x(n)] = \sum_{n=0}^{\infty} x(n) z^{-n}$$

$$\textcircled{1} \quad Z[k] = \sum_{n=0}^{\infty} k z^{-n} = k \sum_{n=0}^{\infty} z^{-n}$$

$$= k \sum_{n=0}^{\infty} \gamma_z^n$$

$$= k [1 + \gamma_z + \gamma_z^2 + \dots]$$

$$= k [1 - \gamma_z]^{-1} \text{ if } |\gamma_z| < 1$$

$$= k \left[\frac{z-1}{z} \right]^{-1} \text{ if } |z| > 1$$

$$= \frac{kz}{z-1} \text{ if } |z| > 1.$$

Note:-

$$Z[1] = \frac{z}{z-1} \text{ if } |z| > 1$$

(9)

$$\begin{aligned}
 2) Z\{(-1)^n\} &= \sum_{n=0}^{\infty} (-1)^n z^{-n} = \sum_{n=0}^{\infty} \left(\frac{-1}{z}\right)^n \\
 &= 1 - \frac{1}{z} + \left(\frac{1}{z}\right)^2 - \left(\frac{1}{z}\right)^3 + \dots \\
 &= \left(1 + \frac{1}{z}\right)^{-1} \text{ if } |1/z| < 1 \\
 &= \left(\frac{z+1}{z}\right)^{-1} \text{ if } |z| < 1 \\
 &= \frac{z}{z+1} \text{ if } |z| > 1
 \end{aligned}$$

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

$$\begin{aligned}
 3) Z[a^n] &= \sum_{n=0}^{\infty} a^n z^{-n} = \sum_{n=0}^{\infty} \left(a z\right)^n \\
 &= 1 + az + \left(az\right)^2 + \dots \\
 &= \left(1 - az\right)^{-1} \text{ if } |az| < 1 \\
 &= \left(\frac{z-a}{z}\right)^{-1} \text{ if } |a| < |z| \\
 &= \frac{z}{z-a} \text{ if } |z| > |a|
 \end{aligned}$$

$$\begin{aligned}
 4) Z[n] &= \sum_{n=0}^{\infty} n z^{-n} = \sum_{n=0}^{\infty} n \frac{z^n}{z^n} \\
 &= \frac{1}{z} + \frac{2}{z^2} + \frac{3}{z^3} + \frac{4}{z^4} + \dots \\
 &= \frac{1}{z} \left[1 + \frac{2}{z} + \frac{3}{z^2} + \frac{4}{z^3} + \dots \right]
 \end{aligned}$$

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

$$= \frac{1}{z} \left[1 - \frac{1}{z} \right]^{-2} \text{ if } \left| \frac{1}{z} \right| < 1$$

$$= \frac{1}{z} \left[\frac{z-1}{z} \right]^{-2} \text{ if } |z| > 1$$

$$= \frac{1}{z} \left[\frac{z}{z-1} \right]^2 \text{ if } |z| > 1$$

$$= \frac{1}{z} \left[\frac{z^2}{(z-1)^2} \right] \text{ if } |z| > 1$$

$$= \frac{z}{(z-1)^2} \text{ if } |z| > 1$$

Note: $(1-x)^{-2} = 1 + 2x + 3x^2 + 4x^3 + \dots$

if $|x| < 1$.

$$(5) \quad z[n] = \sum_{n=0}^{\infty} n a^n z^{-n}$$

$$= \sum_{n=0}^{\infty} n (\alpha z)^n$$

$$\Rightarrow \alpha z + 2(\alpha z)^2 + 3(\alpha z)^3 + \dots$$

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

$$= \frac{\alpha}{z} \left[(1 - \alpha z)^{-2} \right] \text{ if } |\alpha z| < 1$$

(11)

$$= \frac{a}{z} \left[\left(\frac{z-a}{z} \right)^{-\alpha} \right] \text{ if } |a| < |z|$$

$$= \frac{a}{z} \left[\left(\frac{z}{z-a} \right)^\alpha \right] \text{ if } |z| > |a|.$$

$$= \frac{a}{z} \left(\frac{z^2}{(z-a)^\alpha} \right) \text{ if } |z| > |a|$$

$$= \frac{az}{(z-a)^\alpha} \text{ if } |z| > |a|.$$

(6) & (7) \Rightarrow

$$\text{we know that } Z[a^n] = \frac{z}{z-a} \text{ if } |z| > |a|.$$

$$\text{Taking } a = e^{i\theta}$$

$$Z[(e^{i\theta})^n] = \frac{z}{z - e^{i\theta}}$$

$$Z[(e^{i\theta})] = \frac{z}{z - e^{i\theta}}.$$

$$Z[\cos n\theta + i \sin n\theta] = \frac{z}{z - (\cos n\theta + i \sin n\theta)}$$

$$= \frac{z}{(z - \cos \theta) - i \sin \theta} \times \frac{z - \cos \theta + i \sin \theta}{z - \cos \theta + i \sin \theta}$$

$$= \frac{z[z - \cos \theta + i \sin \theta]}{(z - \cos \theta)^\alpha - (i \sin \theta)^\alpha}$$

$$= \frac{z(z - \cos\theta + i\sin\theta)}{z^2 + \cos^2\theta - 2z\cos\theta + \sin^2\theta}$$

$$= \frac{z(z - \cos\theta) + iz\sin\theta}{z^2 - 2z\cos\theta + 1}$$

Equating real and imaginary parts, we get

$$\mathcal{Z}[\cos n\theta] = \frac{z[z - \cos\theta]}{z^2 - 2z\cos\theta + 1} \quad \text{if } |z| > 1$$

$$\mathcal{Z}[\sin n\theta] = \frac{z\sin\theta}{z^2 - 2z\cos\theta + 1} \quad \text{if } |z| > 1$$

Note:

$$|z| > |e^{j\theta}|$$

$$|z| > |\cos\theta + i\sin\theta|$$

$$|z| > \sqrt{\cos^2\theta + \sin^2\theta}$$

$$|z| > 1$$

⑧ + ⑨ \Rightarrow

$$x(n) = r^n \sin n\theta \quad \& \quad x(n) = r^n \cos n\theta$$

Note:

$$\mathcal{Z}[a^n] = \frac{z}{z - a} \quad \text{if } |z| > |a|$$

$$\text{Put } a = re^{j\theta}$$

Exercise:

$$Z[r^n \cos \theta] = \frac{z(z - r \cos \theta)}{z^2 - 2zr \cos \theta + r^2} \quad \text{if } |z| > |r|$$

Answer:

$$Z[r^n \sin \theta] = \frac{z r \sin \theta}{z^2 - 2zr \cos \theta + r^2} \quad \text{if } |z| > |r|$$

$$\textcircled{10} \quad Z[n^2] = Z[n \cdot n] =$$

wkT $Z[n \cdot f(t)] = -z \frac{dF(z)}{dz}$

$$= -z \frac{d}{dz} \left[Z[f(t)] \right] = -z \frac{d}{dz} [Z(n)]$$

$$= -z \frac{d}{dz} \left(\frac{z}{(z-1)^2} \right) \quad \text{by } \cancel{N}$$

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

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

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

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

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

$$\textcircled{11} \quad Z[n(n-1)] = Z(n^2 - n)$$

$$= Z(n^2) - Z(n)$$

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

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

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

Find the Z-transform of :

$$\textcircled{1} \quad \{y_n\}$$

$$\textcircled{6} \quad \cos \frac{n\pi}{2} u(n)$$

$$\textcircled{11} \quad x(n) = \begin{cases} 1 & \text{for } n=k \\ 0 & \text{otherwise} \end{cases}$$

$$\textcircled{2} \quad \left\{ \cos \frac{n\pi}{\alpha} \right\}$$

$$\textcircled{7} \quad \delta(n-k)$$

$$\textcircled{12} \quad x(n) = \begin{cases} 0 & \text{if } n > 0 \\ 1 & \text{if } n \leq 0 \end{cases}$$

$$\textcircled{3} \quad \left\{ \frac{1}{n(n+1)} \right\}, n \geq 1$$

$$\textcircled{8} \quad ab^n \quad (a \neq 0, b \neq 0)$$

$$\textcircled{9} \quad x(n) = \begin{cases} n, & n \geq 0 \\ 0 & n < 0 \end{cases}$$

$$\textcircled{13} \quad x(n) = \begin{cases} \frac{a^n}{n!} & \text{for } n \geq 0 \\ 0 & \text{otherwise} \end{cases}$$

$$\textcircled{4} \quad u(n-1)$$

$$\textcircled{10} \quad \frac{(n+1)(n+2)}{2}$$

$$\textcircled{5} \quad 3^n \delta(n-1)$$

$$\begin{aligned}
 ① \quad Z\left\{\gamma_n\right\} &= \sum_{n=1}^{\infty} \gamma_n z^{-n} \\
 &= \sum_{n=1}^{\infty} \frac{1}{n z^n} = \frac{1}{z} + \frac{1}{2z^2} + \frac{1}{3z^3} + \dots + \text{to } \infty \\
 &= \frac{1}{z} + \frac{(\gamma_z)^2}{2} + \frac{(\gamma_z)^3}{3} + \dots \\
 &= -\log(1-\gamma_z) \quad \text{if } |\gamma_z| < 1 \\
 &= \log(1-\gamma_z)^{-1} \quad \text{if } 1 < |z| \\
 &= \log\left(\frac{z-1}{z}\right)^{-1} \quad \text{if } |z| > 1 \\
 &\quad \log\left(\frac{z}{z-1}\right) \quad \text{if } |z| > 1
 \end{aligned}$$

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

$$\begin{aligned}
 ② \quad Z\left\{\cos \frac{n\pi}{2}\right\} &= \sum_{n=0}^{\infty} \cos \frac{n\pi}{2} \cdot z^n \\
 &= 1 - \frac{1}{z^2} + \frac{1}{z^4} - \dots \text{ to } \infty \\
 &= \left(1 + \gamma_z^2\right)^{-1} = \frac{z^2}{z^2+1} \quad \text{if } |z| > 1
 \end{aligned}$$

Note:

$$n=0, \cos 0 = 1 \quad n=3, \cos \frac{3\pi}{2} = 0.$$

$$n=1, \cos \frac{\pi}{2} = 0 \quad n=4, \cos \frac{4\pi}{2} = 1$$

$$n=2, \cos \pi = -1$$

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3) Let $\frac{1}{n(n+1)} = \frac{A}{n} + \frac{B}{n+1}$.

$$\frac{1}{n(n+1)} = \frac{A(n+1) + Bn}{n(n+1)}$$

Put $n=-1$; $1 = -B$
 $\therefore B = -1$

Put $n=0$, $1 = A$
 $\therefore A = 1$

$$\frac{1}{n(n+1)} = \frac{1}{n} - \frac{1}{n+1}$$

$$\begin{aligned} Z\left\{\frac{1}{n(n+1)}\right\} &= \sum_{n=1}^{\infty} \frac{1}{n} z^{-n} - \sum_{n=1}^{\infty} \frac{1}{n+1} z^{-n} \\ &= \log\left(\frac{z}{z-1}\right) - \left[- \sum_{n=1}^{\infty} \frac{1}{(n+1)z^n} \right] \\ &= \log\left(\frac{z}{z-1}\right) - \left[\frac{1}{2z^1} + \frac{1}{3z^2} + \frac{1}{4z^3} + \dots \right] \\ &= \log\left(\frac{z}{z-1}\right) - \left[\frac{1}{2}\left(\frac{1}{z}\right)^1 + \frac{1}{3}\left(\frac{1}{z}\right)^2 + \dots \right] \\ &= \log\left(\frac{z}{z-1}\right) - \frac{z}{2} \left[1 + \frac{1}{2}\left(\frac{1}{z}\right) + \frac{1}{3}\left(\frac{1}{z}\right)^2 + \dots \right] \\ &= \log\left(\frac{z}{z-1}\right) - z \left[\frac{-1}{2} + \frac{1}{2} + \frac{1}{2}\left(\frac{1}{z}\right)^2 + \frac{1}{3}\left(\frac{1}{z}\right)^3 + \dots \right] \\ &= \log\left(\frac{z}{z-1}\right) + 1 - z \underbrace{\left[\frac{1}{2} + \frac{1}{2}\left(\frac{1}{z}\right)^2 + \frac{1}{3}\left(\frac{1}{z}\right)^3 + \dots \right]}_{-z} \\ &= \log\left(\frac{z}{z-1}\right) + 1 - z \left[-\log\left(1 - \frac{1}{z}\right) \right] \\ &= \log\left(\frac{z}{z-1}\right) + 1 - z \left[-\log\left(\frac{z-1}{z}\right) \right] \end{aligned}$$

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$$= \log\left(\frac{z}{z-1}\right) + 1 - z \left(\log\left(\frac{z-1}{z}\right)^{-1} \right).$$

$$= \log\left(\frac{z}{z-1}\right) + 1 - z \left[\log\left(\frac{z}{z-1}\right) \right].$$

$$= (1-z) \log\left(\frac{z}{z-1}\right) + 1.$$

4) $\sum u(n-1) = \sum_{n=1}^{\infty} u(n-1) \cdot z^{-n}$ [we know that
 $u(n-k) = \begin{cases} 1 & \text{for } (n-k) \geq 0 \\ 0 & \text{for } (n-k) < 0 \end{cases}$]

$$\Rightarrow \sum_{n=1}^{\infty} z^{-n} = \sum_{n=1}^{\infty} \frac{1}{z^n}$$

$$= \frac{1}{z} + \frac{1}{z^2} + \frac{1}{z^3} + \dots$$

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

$$= \frac{1}{z} \left(1 - \frac{1}{z} \right)^{-1} \quad \text{if } |1/z| < 1.$$

$$= \frac{1}{z} \left(\frac{z-1}{z} \right)^{-1} \quad \text{if } |z| > 1$$

$$= \frac{1}{z} \left[\frac{z}{z-1} \right] \quad \text{if } |z| > 1.$$

$$= \frac{1}{z-1} \quad \text{if } |z| > 1.$$

we know that

$$5) \quad Z[3^n \delta(n-1)] = \sum_{n=0}^{\infty} 3^n \delta(n-1) z^{-n} = \left[\begin{array}{l} \delta(n-k) = \begin{cases} 1 & \text{if } k=n \\ 0 & \text{if } k \neq n \end{cases} \end{array} \right]$$

here $k=1$

$$= 3^1 z^{-1} = 3/z.$$

$$6) \quad Z\left[\cos \frac{n\pi}{2} u(n)\right] = \sum_{n=0}^{\infty} u(n) \cos \frac{n\pi}{2} z^{-n}$$

$$= \sum_{n=0}^{\infty} \cos \frac{n\pi}{2} z^{-n}$$

[Refer 2nd problem
in Page No: 15]

$$7) \quad Z[\delta(n-k)] = \sum_{n=0}^{\infty} \delta(n-k) z^{-n}$$

$$= \frac{1}{z^k}, \text{ if } k \text{ is a positive integer.}$$

$$8) \quad Z[ab^n] = \sum_{n=0}^{\infty} ab^n z^{-n}$$

$$= \sum_{n=0}^{\infty} a \left(\frac{b}{z}\right)^n = a \sum_{n=0}^{\infty} \left(\frac{b}{z}\right)^n$$

$$= a \left[1 + \frac{b}{z} + \left(\frac{b}{z}\right)^2 + \dots \right]$$

$$= a \left[1 - \frac{b}{z} \right]^{-1} \text{ if } \left| \frac{b}{z} \right| < 1$$

$$= a \left[\frac{z-b}{z} \right]^{-1} \text{ if } |b| < |z|$$

(19)

$$= a \left[\frac{z}{z-b} \right] \quad \text{if } |z| > |b|.$$

$$= \frac{az}{z-b} \quad \text{if } |z| > |b|.$$

9) $Z[x(n)] = \sum_{n=0}^{\infty} n \cdot z^{-n}$

$$= \sum_{n=0}^{\infty} \frac{n}{z^n}$$

Refer page NO: 9
problem NO: 4

Note: Answer: $\frac{z}{(z-1)^2}$ if $|z| >$

10) $Z\left[\frac{(n+1)(n+2)}{2}\right] = \frac{1}{2} \left[n^2 + 3n + 2 \right]$
 $= \frac{1}{2} \left[Z[n^2] + 3Z[n] + Z[2] \right]$
 $= \frac{1}{2} \left[\frac{z(z+1)}{(z-1)^3} + \frac{3z}{(z-1)^2} + \frac{2z}{z-1} \right] \text{ if } |z| > 1.$

11) $Z\{x(n)\} = \sum_{n=0}^{\infty} x(n) \cdot z^{-n}$
 $= z^{-k} = \frac{1}{z^k}.$

(20)

$$12) \quad Z[x(n)] = \sum_{n=-\infty}^{\infty} x(n) z^{-n} = \sum_{n=-\infty}^{0} z^{-n}$$

$$= \sum_{n=-\infty}^{0} z^n$$

$$= 1 + z + z^2 + \dots$$

$$= (1-z)^{-1} \text{ if } |z| < 1$$

$$= \frac{1}{1-z} \text{ if } |z| < 1$$

$$13) \quad Z[x(n)] = \sum_{n=0}^{\infty} \frac{a_n}{n!} z^{-n} = \sum_{n=0}^{\infty} \frac{1}{n!} \left(\frac{a}{z}\right)^n$$

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

$$= 1 + \frac{(a/z)}{1!} + \frac{(a/z)^2}{2!} + \frac{(a/z)^3}{3!} + \dots$$

$$= e^{az}$$

$$\text{Note: } e^x = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$$

Find the Z-transform of $f(t)$ where $f(t)$ is given by

- | | |
|-----------------|------------------------|
| ① t | ④ $\sin \omega t$ (HW) |
| ② e^{-at} | ⑤ $\cos \omega t$ |
| ③ e^{at} (HW) | ⑥ t^k |

$$Z[f(t)] = \sum_{n=0}^{\infty} f(nT) z^{-n}$$

$$\begin{aligned} ① \quad Z[t] &= \sum_{n=0}^{\infty} (nT) z^{-n} \\ &= T \sum_{n=0}^{\infty} n z^{-n} \\ &= T \sum_{n=0}^{\infty} n \cdot \frac{1}{z^n} \\ &= \underbrace{\frac{Tz}{(z-1)^2}}_{\text{Refer page No: 9}} \quad \left[\begin{array}{l} \text{problem no: 4} \\ \text{Refer page No: 9} \end{array} \right] \end{aligned}$$

$$\begin{aligned} ② \quad Z[e^{-at}] &= \sum_{n=0}^{\infty} e^{-anT} \cdot z^{-n} \\ &= \sum_{n=0}^{\infty} (e^{-aT})^n z^{-n} = \sum_{n=0}^{\infty} \left(\frac{e^{-aT}}{z}\right)^n \\ &= 1 + \left(\frac{e^{-aT}}{z}\right)^1 + \left(\frac{e^{-aT}}{z}\right)^2 + \dots \\ &= \left(1 + \frac{e^{-aT}}{z} + \left(\frac{e^{-aT}}{z}\right)^2 + \dots\right) \end{aligned}$$

(22)

$$= \left(1 - \frac{e^{-aT}}{z} \right)^{-1} \text{ if } \left| \frac{e^{-aT}}{z} \right| < 1$$

$$= \left(\frac{z - e^{-aT}}{z} \right)^{-1} \text{ if } |e^{-aT}| < |z|$$

$$= \left(\frac{z}{z - e^{-aT}} \right) \text{ if } |z| > |e^{-aT}|$$

(3) Why $Z[e^{at}] = \frac{z}{z - e^{at}}$ if $|z| > |e^{at}|$. (Exercise).

(5) $Z[\cos \omega t] = \sum_{n=0}^{\infty} \cos n \omega T z^{-n}$

$$= Z[\cos n \theta] \text{ where } \theta = \omega T$$

$$= \frac{Z[z - \cos \omega T]}{z^2 - 2z \cos \omega T + 1} \quad \begin{bmatrix} \text{Refer page no:} \\ 11 \& 12 \end{bmatrix}$$

(or)

$$Z[\cos \omega t] = Z\left[\frac{e^{i\omega t} + e^{-i\omega t}}{2} \right]$$

$$= \frac{1}{2} [Z(e^{i\omega t}) + Z(e^{-i\omega t})]$$

$$= \frac{1}{2} \left[\frac{z}{z - e^{i\omega T}} + \frac{z}{z - e^{-i\omega T}} \right]$$

(23)

$$= \frac{1}{2} \left[\frac{z(z - e^{-i\omega T}) + z(z - e^{i\omega T})}{(z - e^{i\omega T})(z - e^{-i\omega T})} \right]$$

$$= \frac{1}{2} \left[\frac{z^2 - ze^{-i\omega T} + z^2 - ze^{i\omega T}}{z^2 - ze^{-i\omega T} - ze^{i\omega T} + 1} \right]$$

$$= \frac{1}{2} \left[\frac{2z^2 - z [e^{i\omega T} + e^{-i\omega T}]}{z^2 - z [e^{i\omega T} + e^{-i\omega T}] + 1} \right]$$

$$= \frac{1}{2} \left[\frac{2z^2 - z [2\cos\omega T]}{z^2 - z (2\cos\omega T) + 1} \right]$$

$$\Rightarrow \frac{d}{dz} \left[\frac{z^2 - z \cos\omega T}{z^2 - 2z \cos\omega T + 1} \right]$$

$$= \frac{z(z - \cos\omega T)}{z^2 - 2z \cos\omega T + 1}$$

(4) $\mathcal{Z}[\sin\omega t] = \left. \frac{z \sin\omega T}{z^2 - 2z \cos\omega T + 1} \right\} \rightarrow \text{Exercise.}$

b) $Z[t^k]$

$$Z[t^k] = -Tz \frac{d}{dz} Z[t^{k-1}] \quad (\text{To prove})$$

Pf:

$$Z[t^{k-1}] = \sum_{n=0}^{\infty} (nT)^{k-1} z^{-n}$$

$$\frac{d}{dz} Z[t^{k-1}] = \sum_{n=0}^{\infty} \frac{d}{dz} (nT)^{k-1} z^{-n}$$

$$= \sum (nT)^{k-1} (-n) z^{-(n+1)}$$

$$= -(Tz)^{-1} \sum_{n=0}^{\infty} (nT)^k z^{-n}$$

$$\therefore -Tz \frac{d}{dz} Z[t^{k-1}] = Z[t^k]$$

$$\therefore Z[t^k] = -Tz \frac{d}{dz} Z[t^{k-1}] \quad k=1, 2, 3, \dots$$

$$\text{When } t=1 \quad Z[t] = -Tz \frac{d}{dz} Z[1] = -Tz \frac{d}{dz} \left(\frac{8}{8-1} \right)$$

$$= \frac{Tz}{(8-1)^2}$$

$$\text{When } t=2 \quad Z[t^2] = -Tz \frac{d}{dz} Z[t]$$

$$= -Tz \frac{d}{dz} \left(\frac{Tz}{(8-1)^2} \right)$$

$$= \frac{T^2 z (8+1)}{(8-1)^3}$$

(Q5)

Shifting Theorem: I

- (i) If $Z[f(t)] = F(z)$, then $Z[e^{-at} f(t)] = F[ze^{aT}]$
- (ii) If $Z[f(t)] = F(z)$, then $Z[e^{at} f(t)] = F[ze^{-aT}]$

Proof: (i) $F(z) = Z[f(t)] = \sum_{n=0}^{\infty} f(nT) z^{-n}$ (defn.)

$$\begin{aligned} Z[e^{-at} f(t)] &= \sum_{n=0}^{\infty} e^{-anT} f(nT) z^{-n} \\ &= \sum_{n=0}^{\infty} f(nT) (ze^{aT})^{-n} \\ &= Z[f(t)]_{z \rightarrow ze^{aT}} \\ &= F[ze^{aT}] \end{aligned}$$

$$\text{ie, } Z[e^{-at} f(t)] = Z[f(t)]_{z \rightarrow ze^{aT}} \\ = F(z) \text{ where } z \rightarrow ze^{aT}.$$

Note:

Similarly, prove (ii)

(Q6)

(1) Find $Z[e^{-at}]$

Soln: we know that, $Z[e^{-at} f(t)] = [Z(f(t))]_{z \rightarrow ze^{-at}}$

$$Z[e^{-at} \cdot 1] = Z[1]_{z \rightarrow ze^{-at}}$$

$$= \left(\frac{z}{z-1} \right)_{z \rightarrow ze^{-at}} \quad \left(\because Z(1) = \frac{z}{z-1} \right)$$

$$= \frac{ze^{at}}{ze^{at} - 1}$$

$$\therefore Z[e^{-at}] = \frac{ze^{at}}{ze^{at} - 1}$$

(2) Find $[e^{-at} t]$

Soln:

we know that, $Z[e^{-at} f(t)] = [Z(f(t))]_{z \rightarrow ze^{-at}}$

$$Z[e^{-at} t] = [Z(t)]_{z \rightarrow ze^{-at}}$$

$$= \left[\frac{Tz}{(z-1)^2} \right]_{z \rightarrow ze^{-at}} \quad \left(\because Z(t) = \frac{Tz}{(z-1)^2} \right)$$

$$= \frac{Tze^{at}}{(ze^{at} - 1)^2}$$

(27)

Find

$$\textcircled{3} \quad Z[e^{-at} \sin bt]$$

we know that $Z[e^{-at} f(t)] = Z[f(t)] \Big|_{z \rightarrow ze^{at}}$

$$Z[e^{-at} \sin bt] = [Z[\sin bt]] \Big|_{z \rightarrow ze^{at}}$$

$$= \frac{Z \sin bT}{z^2 - 2z \cos bT + 1} \Big|_{z \rightarrow ze^{at}}$$

$$= \frac{ze^{aT} \sin bT}{z^2 e^{2aT} - 2ze^{aT} \cos bT + 1}$$

Find

$$\textcircled{4} \quad Z[e^{3t} \cos t]$$

$$Z[e^{3t} \cos t] = Z(\cos t) \Big|_{z \rightarrow ze^{-3T}}$$

$$= \frac{Z(z - \cos T)}{z^2 - 2z \cos T + 1} \Big|_{z \rightarrow ze^{-3T}}$$

$$= \frac{ze^{-3T} (ze^{-3T} - \cos T)}{z^2 e^{-6T} - 2ze^{-3T} \cos T + 1}$$

⑤ Find $Z(e^{-t} t^2)$

$$\begin{aligned} \text{Sol: } Z[e^{-t} t^2] &= Z(t^2) \Big|_{z \rightarrow ze^T} \\ &= \frac{T^2 z(z+1)}{(z-1)^3} \Big|_{z \rightarrow ze^T} \\ &= T^2 \cdot ze^T (ze^T + 1) \\ &\quad \frac{}{(ze^T - 1)^3} \end{aligned}$$

If $Z\{f(t)\} = F(z)$ then $Z[a^n f(t)] = F(z/a)$

If $Z\{x(n)\} = X(z)$ then $Z[a^n x(n)] = X(z/a)$

① Find $Z[a^n n]$

Sol: we know that, $Z[a^n x(n)] = X(z/a)$

$$\begin{aligned} Z[a^n n] &= [Z(n)] \Big|_{z \rightarrow z/a} \quad \left[\because Z(n) = \frac{z}{(z-1)^2} \right] \\ &= \frac{z}{(z-1)^2} \Big|_{z \rightarrow z/a} \end{aligned}$$

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

$$= \frac{az}{(z-a)^2}$$

② Find $Z\left[\frac{a^n}{n!}\right]$

Note: In page NO. 20,
problem NO. 13.

The same problem
can be solved
also by formula

Sohm:- we know that, $Z[a^n x(n)] = x(z/a)$

$$Z\left[a^n \frac{1}{n!}\right] = \left[Z\left[\frac{1}{n!}\right]\right]_{z \rightarrow z/a}$$

$$= e^{1/z} \Big|_{z \rightarrow z/a} \quad \therefore Z\left[\frac{1}{n!}\right] = e^{1/z}$$

$$= e^{1/z/a} = e^{az}$$

③ Find $Z\left[\frac{a^n}{n}\right]$

Sohm:- we know that, $Z[a^n x(n)] = x(z/a)$

$$Z\left[a^n \cdot \frac{1}{n}\right] = \left[Z\left[\frac{1}{n}\right]\right]_{z \rightarrow z/a}$$

$$= \log \frac{z}{z-1} \Big|_{z \rightarrow z/a} \quad \therefore Z\left[\frac{1}{n}\right] = \log\left(\frac{z}{z-1}\right)$$

$$= \log \left(\frac{z/a}{z/a - 1} \right)$$

$$= \log \left(\frac{z/a}{\frac{z-a}{a}} \right) = \log \left(\frac{z}{z-a} \right)$$

(4) Find $Z[a^n t]$

Sohm: we know that, $Z[a^n f(t)] = F(\frac{z}{a})$

$$Z(a^n t) = (Z(t)) \Big|_{z \rightarrow \frac{z}{a}}$$

$$= \frac{Tz}{(z-1)^2} \Big|_{z \rightarrow \frac{z}{a}}$$

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

$$= \frac{Tz}{a} \times \frac{a^2}{(z-a)^2}$$

$$= \frac{Taz}{(z-a)^2}$$

(5) Find $Z[a^n e^{at}]$

Sohm: we know that, $Z[a^n f(t)] = F(\frac{z}{a})$

$$Z[a^n e^{at}] = \left[Z[e^{at}] \right] \Big|_{z \rightarrow \frac{z}{a}}$$

$$= \frac{z}{z - e^{aT}} \Big|_{z \rightarrow \frac{z}{a}}$$

$$= \frac{\frac{z}{a}}{\frac{z}{a} - e^{aT}} = \frac{\frac{z}{a}}{\frac{z - ae^{aT}}{a}} = \frac{z}{z - ae^{aT}}$$

Shifting Theorem II.

If $Z[f(t)] = F(z)$, then $Z[f(t+T)] = z [F(z) - f(0)]$.

Proof :-

$$\begin{aligned}
 Z[f(t+T)] &= \sum_{n=0}^{\infty} f(nT+T) z^{-n} \\
 &= \sum_{n=0}^{\infty} f((n+1)T) z^{-n} \\
 &= \sum_{n=0}^{\infty} f((n+1)T) \cdot z^{-n} \cdot z^1 \cdot z^{-1} \\
 &= z \sum_{n=0}^{\infty} f((n+1)T) \cdot z^{-(n+1)}
 \end{aligned}$$

Put $n+1 = k$.

$$\begin{aligned}
 &= z \sum_{k=1}^{\infty} f(kT) z^{-k} \\
 &= z \left[\sum_{k=1}^{\infty} f(kT) z^{-k} + f(0) - f(0) \right] \\
 &= z \left[\sum_{k=0}^{\infty} f(kT) z^{-k} - f(0) \right] \\
 &= z [F(z) - f(0)]
 \end{aligned}$$

$$\textcircled{1} \quad \text{Find } Z[e^{3(t+T)}]$$

Soln:- we know that, $Z[f(t+T)] = z[F(z) - f(0)]$

$$= z [Z[f(t)] - f(0)]$$

here $f(t) = e^{3t}$, $f(0) = e^0 = 1$

$$Z[f(t)] = Z[e^{3t}] = \frac{z}{z - e^{3T}}$$

$$\therefore Z[e^{3(t+T)}] = Z[F(z) - f(0)]$$

$$= z \left[\frac{z}{z - e^{3T}} - 1 \right]$$

$$= z \left[\frac{z - z + e^{3T}}{z - e^{3T}} \right]$$

$$= \frac{ze^{3T}}{z - e^{3T}}$$

(or)

$$Z[e^{3(t+T)}] = Z[e^{3t+3T}]$$

$$= Z[e^{3T}e^{3t}]$$

$$= e^{3T} Z[e^{3t}]$$

$$= e^{3T} \left[\frac{z}{z - e^{3T}} \right] = \frac{ze^{3T}}{z - e^{3T}}$$

Q) Find $\mathcal{Z}[\sin(t+T)]$

$$\text{we know that, } \mathcal{Z}[f(t+T)] = \mathcal{Z}(F(z) - f(0)) \\ = \mathcal{Z}[\mathcal{Z}[f(t)] - f(0)]$$

here $f(t) = \sin t$, $f(0) = 1$.

$$\mathcal{Z}[f(t)] = \mathcal{Z}(\sin t) = \frac{z \sin T}{z^2 - 2z \cos T + 1}$$

$$\therefore \mathcal{Z}[\sin(t+T)] = \mathcal{Z}\left[\frac{z \sin T}{z^2 - 2z \cos T + 1} - 1\right]$$

$$= \frac{z^2 \sin T}{z^2 - 2z \cos T + 1}$$

(or)

$$\mathcal{Z}[\sin(t+T)] = \mathcal{Z}[\sin t \cos T + \cos t \sin T]$$

$$= \cos T \mathcal{Z}[\sin t] + \sin T \mathcal{Z}[\cos t]$$

$$= \cos T \left[\frac{z \sin T}{z^2 - 2z \cos T + 1} \right] + \sin T \left[\frac{z(z - \cos T)}{z^2 - 2z \cos T + 1} \right]$$

$$= \frac{\mathcal{Z}[\sin t \cos T] + \mathcal{Z}[\sin T \cos T] - \mathcal{Z}[\sin t \cos T]}{z^2 - 2z \cos T + 1}$$

$$= \frac{z^2 \sin T}{z^2 - 2z \cos T + 1}$$

Initial value Theorem :-

If $\mathcal{Z}[f(t)] = F(z)$, then $f(0) = \lim_{z \rightarrow \infty} F(z)$.

Proof:-

$$F(z) = \mathcal{Z}[f(t)] = \sum_{n=0}^{\infty} f(nT) z^{-n}$$

$$= \frac{f(0 \cdot T)}{z} + \frac{f(1 \cdot T)}{z^2} + \frac{f(2 \cdot T)}{z^3} + \dots \text{to } \infty$$

$$= f(0) + \frac{1}{z} f(T) + \frac{1}{z^2} f(2T) + \dots \text{to } \infty$$

Taking limit as $z \rightarrow \infty$

$$\lim_{z \rightarrow \infty} F(z) = \lim_{z \rightarrow \infty} \left[f(0) + \frac{1}{z} f(T) + \frac{1}{z^2} f(2T) + \dots + \text{to } \infty \right]$$

$$= f(0) \quad \because \lim_{n \rightarrow \infty} \frac{1}{n} \rightarrow 0.$$

$$\therefore \lim_{z \rightarrow \infty} F(z) = f(0).$$

Final value theorem :-

$$\text{If } \mathcal{Z}[f(t)] = F(z) \text{ then } \lim_{t \rightarrow \infty} f(t) = \lim_{z \rightarrow 1} (z-1) F(z)$$

Proof :-

$$\mathcal{Z}[f(t+T) - f(t)] = \sum_{n=0}^{\infty} [f((n+1)T) - f(nT)] z^{-n}$$

$$\mathcal{Z}[f(t+T)] - \mathcal{Z}[f(t)] = \sum_{n=0}^{\infty} [f((n+1)T) - f(nT)] z^{-n}$$

$$\mathcal{Z}F(z) - \mathcal{Z}f(0) - F(z) = \sum_{n=0}^{\infty} [f((n+1)T) - f(nT)] z^{-n}$$

$$(z-1)F(z) - \mathcal{Z}f(0) = \sum_{n=0}^{\infty} [f((n+1)T) - f(nT)] z^{-n}$$

Taking limit as $z \rightarrow 1$,

$$\lim_{z \rightarrow 1} \left[(z-1)F(z) - \mathcal{Z}f(0) \right] = \lim_{z \rightarrow 1} \sum_{n=0}^{\infty} [f((n+1)T) - f(nT)] z^{-n}$$

$$\lim_{z \rightarrow 1} (z-1)F(z) - \mathcal{Z}f(0) = \sum_{n=0}^{\infty} f((n+1)T) - f(nT)$$

$$= (f(T) - f(0)) + [f(2T) - f(T)] +$$

$$f(3T) - f(2T) + \dots + [f((n+1)T) - f(nT)]$$

$$+ \dots + f(\infty)$$

$$= f(\infty) - f(0)$$

$$= \lim_{t \rightarrow \infty} f(t) - f(0)$$

$$\lim_{z \rightarrow 1} (z-1) F(z) - f(0) = \lim_{t \rightarrow \infty} f(t) - f(0)$$

$$\therefore \lim_{z \rightarrow 1} (z-1) F(z) = \lim_{t \rightarrow \infty} f(t).$$

Problems :-

① If $F(z) = \frac{5z}{(z-2)(z-3)}$ find $f(0)$ and $\lim_{t \rightarrow \infty} f(t)$

Soln:- By initial value theorem,

$$f(0) = \lim_{z \rightarrow \infty} F(z)$$

$$= \lim_{z \rightarrow \infty} \frac{5z}{(z-2)(z-3)}$$

$$= \lim_{z \rightarrow \infty} \frac{5z}{z^2 - 5z + 6} = \frac{\infty}{\infty}$$

$$= \lim_{z \rightarrow \infty} \frac{5}{z^2 - 5} \quad (\text{by L'Hopital's rule})$$

$$= 0$$

(37)

By Final value theorem,

$$\begin{aligned}\lim_{t \rightarrow \infty} f(t) &= \lim_{z \rightarrow 1} (z-1) F(z) \\ &= \lim_{z \rightarrow 1} (z-1) \frac{5z}{(z-2)(z-3)} = 0.\end{aligned}$$

(8) If $F(z) = \frac{2z}{z - e^{-T}}$, find $\lim_{t \rightarrow \infty} f(t)$ and $f(0)$.

Soln: By initial value thm,

$$\begin{aligned}f(0) &= \lim_{z \rightarrow \infty} F(z) \\ &= \lim_{z \rightarrow \infty} \frac{2z}{z - e^{-T}} \\ &= \lim_{z \rightarrow \infty} \frac{\cancel{z} \left[\frac{2}{1 - \frac{e^{-T}}{z}} \right]}{\cancel{z}} \quad \left[\because \lim_{z \rightarrow \infty} \frac{e^{-T}}{z} \rightarrow 0 \right] \\ &= 0\end{aligned}$$

By Final value theorem,

$$\begin{aligned}\lim_{t \rightarrow \infty} f(t) &= \lim_{z \rightarrow 1} (z-1) F(z) \\ &= \lim_{z \rightarrow 1} (z-1) \frac{2z}{z - e^{-T}} = 0.\end{aligned}$$

(38)

(3) If $F(z) = \frac{z(z - \cos \alpha T)}{z^2 - 2z \cos \alpha T + 1}$ find $f(0)$ also find $\lim_{t \rightarrow \infty} f(t)$.

Soln:

By initial value thm,

$$\begin{aligned}
 f(0) &= \lim_{z \rightarrow \infty} F(z) \\
 &= \lim_{z \rightarrow \infty} \frac{z(z - \cos \alpha T)}{z^2 - 2z \cos \alpha T + 1} = \frac{\infty}{\infty} \\
 &\Rightarrow \lim_{z \rightarrow \infty} \frac{z - \cos \alpha T}{z - 2 \cos \alpha T} \quad (\text{by L-Hospital's rule}) \\
 &= \lim_{z \rightarrow \infty} \frac{1 - \frac{\cos \alpha T}{z}}{1 - \frac{2 \cos \alpha T}{z}} \quad \lim_{z \rightarrow \infty} \frac{\cos \alpha T}{z} \rightarrow 0 \\
 &= \lim_{z \rightarrow \infty} \frac{1}{1} = 1.
 \end{aligned}$$

By Final value thm,

$$\begin{aligned}
 \lim_{t \rightarrow \infty} f(t) &= \lim_{z \rightarrow 1} (z-1) F(z) \\
 &= \lim_{z \rightarrow 1} (z-1) \frac{z(z - \cos \alpha T)}{z^2 - 2z \cos \alpha T + 1} \\
 &= 0.
 \end{aligned}$$

Shift property.

$\mathcal{Z}\{x(n-m)\} = z^{-m} X(z)$ where $x(n)$ is a causal sequence
and m is a positive integer.

Proof:

$$\begin{aligned} \mathcal{Z}\{x(n-m)\} &= \sum_{n=0}^{\infty} x(n-m) z^{-n} \quad (\text{by defn}) \\ &\quad \text{Put } n-m=k \\ &\Rightarrow \sum_{k=-m}^{\infty} x(k) z^{-(m+k)} \\ &= \sum_{k=0}^{\infty} x(k) z^{-m} \cdot z^{-k} \quad \left[\because \{x(n)\} \text{ is a causal seq.} \right] \\ &= z^{-m} \sum_{k=0}^{\infty} x(k) z^{-n} \quad \text{ie, } x(n)=0 \text{ for } n<0. \\ &= z^{-m} X(z). \end{aligned}$$

$$\therefore \mathcal{Z}\{x(n-m)\} = z^{-m} X(z).$$

Note:

$$\mathcal{Z}^{-1}[z^{-m} X(z)] = \{x(n-m)\} = [z^{-1} X(z)]_{n \rightarrow n-m}.$$

(1)

Inverse Z - Transform:

The inverse z - transform of $Z\{x(n)\} = X(z)$ is defined as $Z^{-1}[X(z)] = \{x(n)\}$.

Method: 1 Long Division Method:

Since Z-transform is defined by the series

$$X(z) = \sum_{n=0}^{\infty} x(n) z^{-n}, \text{ to find the inverse Z-transform}$$

$x(n) = Z^{-1}[X(z)]$ of $X(z)$, expand $X(z)$ in the proper power series and collect the coefficient of z^{-n} to get $x(n)$.

Find inverse Z-transform of

$$(1) \frac{10z}{(z-1)(z-2)}$$

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

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

$$(4) \frac{z}{z^2+7z+10} \quad (\text{Exercise})$$

(2)

$$\textcircled{1} \quad X(z) = \frac{10z}{(z-1)(z-2)} = \frac{10z}{z^2 - 3z + 2} = \frac{10z}{z^2 \left[1 - \frac{3z}{z^2} + \frac{2}{z^2} \right]}$$

$$= \frac{10z^{-1}}{1 - 3z^{-1} + 2z^{-2}}$$

$$10z^{-1} + 30z^{-2} + 70z^{-3} + 150z^{-4} + \dots$$

$$1 - 3z^{-1} + 2z^{-2}$$

$$\begin{array}{r} 10z^{-1} \\ 10z^{-1} - 30z^{-2} + 90z^{-3} \\ (-) \quad (+) \end{array}$$

$$\begin{array}{r} 30z^{-2} - 90z^{-3} \\ 30z^{-2} - 90z^{-3} + 60z^{-4} \\ (-) \quad (+) \quad (-) \end{array}$$

$$\begin{array}{r} 70z^{-3} - 60z^{-4} \\ 70z^{-3} - 60z^{-4} + 40z^{-5} \\ (-) \quad (+) \quad (-) \end{array}$$

$$150z^{-4} - 140z^{-5}$$

we know that, $X(z) = \sum_{n=0}^{\infty} x(n) z^{-n}$

$$10z^{-1} + 30z^{-2} + 70z^{-3} + 150z^{-4} + \dots =$$

$$x(0) + x(1)z^{-1} + x(2)z^{-2} + x(3)z^{-3} + \dots$$

$$\begin{aligned} x(0) &= 0 \\ x(1) &= 10 \\ x(2) &= 30 \\ x(3) &= 70 \\ x(4) &= 150 \end{aligned}$$

In general, $x(n) = 10(2^n - 1)$, $n=0,1,2,\dots$

(3)

(ii)

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

$$\begin{array}{c} 1 - 4z^{-2} + 8z^{-3} - 32z^{-5} + \dots \\ \hline 1 + 2z^{-1} + 4z^{-2} \\ \hline 1 + 2z^{-1} + 4z^{-2} \\ (-) (-) (-) \\ \hline -4z^{-2} \\ -4z^{-2} - 8z^{-3} - 16z^{-4} \\ (+) (+) (-) \\ \hline 8z^{-3} + 16z^{-4} \\ 8z^{-3} + 16z^{-4} + 32z^{-5} \\ (-) (-) (-) \\ \hline -32z^{-5} \end{array}$$

WLT, $X(z) = \sum_{n=0}^{\infty} x(n)z^{-n}$

$$1 - 4z^{-2} + 8z^{-3} - 32z^{-5} + \dots = x(0) + x(1)z^{-1} + x(2)z^{-2} + x(3)z^{-3} + \dots$$

$$\therefore x(0) = 1, \quad x(1) = 0, \quad x(2) = -4, \quad x(3) = 8,$$

$$x(4) = 0, \quad x(5) = -32, \dots$$

\therefore The sequence is $1, 0, -4, 8, 0, -32 \dots$

(4)

$$\begin{aligned}
 \text{(iii)} \quad X(z) &= \frac{\alpha z(z^2 - 1)}{(z^2 + 1)^2} = \frac{\alpha z^3 - \alpha z}{z^4 + 2z^2 + 1} = \frac{z^2 \left[\alpha - \frac{\alpha z}{z^3} \right]}{z^4 \left[1 + \frac{\alpha z^2}{z^4} + \frac{1}{z^4} \right]} \\
 &= \frac{z^{-1} \left[\alpha - \alpha z^{-2} \right]}{1 + \alpha z^{-2} + z^{-4}} = \frac{\alpha z^{-1} - \alpha z^{-3}}{1 + \alpha z^{-2} + z^{-4}}
 \end{aligned}$$

$$X(z) = \alpha z^{-1} - 6z^{-3} + 10z^{-5} - 14z^{-7} + \dots \quad (\text{Exercise})$$

We know that,

$$X(z) = \sum_{n=0}^{\infty} x(n) \cdot z^{-n}$$

$$\alpha z^{-1} - 6z^{-3} + 10z^{-5} - 14z^{-7} + \dots = x(0) + x(1)z^{-1} + x(2)z^{-2} + x(3)z^{-3} + \dots$$

$$\therefore x(0) = 0, \quad x(1) = \alpha, \quad x(2) = 0, \quad x(3) = -6, \quad x(4) = 0,$$

$$x(5) = 10, \quad x(6) = 0, \quad x(7) = -14, \quad \dots \dots$$

In general, $x(n) = \alpha n \sin \frac{n\pi}{2}$, $n=0, 1, 2, \dots$

(5)

Method 2 (Partial Fraction Method).

Find the inverse Z-transform of

$$\textcircled{1} \quad \frac{z}{z^2 + 7z + 10}$$

$$\textcircled{2} \quad \frac{z^2 + z}{(z-1)(z^2+1)}$$

$$\textcircled{3} \quad \frac{kTz}{(z-1+kT)(z-1)}$$

$$\textcircled{4} \quad \frac{z^2}{(z-\gamma_2)(z-\gamma_4)}$$

$$\textcircled{5} \quad \frac{z}{(z-1)^2(z+1)}$$

$$\textcircled{1} \quad X(z) = \frac{z}{z^2 + 7z + 10}$$

$$\therefore \frac{X(z)}{z} = \frac{1}{z^2 + 7z + 10} = \frac{1}{(z+5)(z+2)}$$

$$\text{Consider } \frac{1}{(z+5)(z+2)} = \frac{A}{z+5} + \frac{B}{z+2}$$

$$\frac{1}{(z+5)(z+2)} = \frac{A(z+2) + B(z+5)}{(z+5)(z+2)}$$

$$1 = A(z+2) + B(z+5)$$

$$\text{Solve, } A = -\frac{1}{3}; \quad B = \frac{1}{3}$$

$$\therefore \frac{X(z)}{z} = \frac{-\frac{1}{3}}{z+5} + \frac{\frac{1}{3}}{z+2}$$

(6)

$$\underline{x(z)} = \frac{-1}{3} \frac{z}{z+5} + \frac{1}{3} \frac{z}{z+2}$$

Taking inverse z-trans. on b.s;

$$\begin{aligned} z^{-1}[x(z)] &= z^{-1} \left[\frac{-1}{3} \frac{z}{z+5} + \frac{1}{3} \frac{z}{z+2} \right] \\ &= \frac{-1}{3} z^{-1} \left[\frac{z}{z+5} \right] + \frac{1}{3} z^{-1} \left[\frac{z}{z+2} \right] \end{aligned}$$

$$x(n) = \frac{-1}{3} (-5)^n + \frac{1}{3} (-2)^n, \quad n=0, 1, 2, \dots \quad \text{WKT},$$

$$z[a^n] = \frac{z}{z-a}$$

4) Let $x(z) = \frac{z^2}{(z-1/2)(z-1/4)}$

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

Consider $\frac{z}{(z-1/2)(z-1/4)} = \frac{A}{z-1/2} + \frac{B}{z-1/4}$.

Solve, $A=2, B=-1$.

$$\therefore \frac{x(z)}{z} = \frac{2}{z-1/2} - \frac{1}{z-1/4}$$

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

(7)

Taking inverse $-z$ trans. on both sides, we get.

$$z^{-1} [X(z)] = z^{-1} \left[\text{RHS} \right]$$

$$x(n) = 2z^{-1} \left[\frac{z}{z - \gamma_2} \right] - z^{-1} \left[\frac{z}{z - \gamma_4} \right]$$

$$x(n) = 2(\gamma_2)^n - (\gamma_4)^n, \quad n=0,1,2,\dots$$

$$\therefore x(n) = 2\left(\frac{1}{2}\right)^n - \left(\frac{1}{4}\right)^n, \quad n=0,1,2,\dots$$

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

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

Consider $\frac{1}{(z+1)(z-1)^2} = \frac{A}{z+1} + \frac{B}{z-1} + \frac{C}{(z-1)^2}$

Solve, $A = \gamma_4, \quad B = -\gamma_4, \quad C = \gamma_2$.

$$\therefore \frac{X(z)}{z} = \frac{\gamma_4}{z+1} - \frac{\gamma_4}{z-1} + \frac{\gamma_2}{(z-1)^2}$$

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

Taking inverse Z -trans. on b.s, we get

$$z^{-1} [X(z)] = z^{-1} (\text{RHS})$$

(8)

$$x(n) = \frac{1}{4} Z^{-1}\left(\frac{z}{z+1}\right) - \frac{1}{4} Z^{-1}\left(\frac{z}{z-1}\right) + \frac{1}{2} Z^{-1}\left[\frac{z}{(z-1)^2}\right]$$

$$= \frac{1}{4} (-1)^n - \frac{1}{4} + \frac{1}{2} n, \quad n=0, 1, 2, \dots \quad \therefore Z(n) = \frac{z}{(z-1)^2}$$

Convolution of Sequences:

The Convolution of Two sequences $\{x(n)\}$ and $\{y(n)\}$

is defined as

$$w(n) = \sum_{k=-\infty}^{\infty} x(k) y(n-k)$$

Note: If it is one sided (right sided) sequence, take

$$x(k)=0, \quad y(k)=0 \quad \text{for } k < 0.$$

Convolution Theorem :-

If $w(n)$ is the convolution of two sequences $x(n)$ and $y(n)$, then

$$Z[w(n)] = W(z) = Z[x(n)] \cdot Z[y(n)] = X(z)Y(z)$$

(9)

Problems :-

- ① Find the Z-transform of the convolution of $x(n) = u(n)$ and $y(n) = a^n u(n)$.

Solution :-

$$\text{we know that, } Z[x(n)] = Z[u(n)] = X(z) = \sum_{n=0}^{\infty} u(n) z^{-n}$$

$$= \sum_{n=0}^{\infty} z^{-n}$$

$$= \frac{z}{z-1} \quad \text{if } |z| > 1.$$

$$Z[y(n)] = Z[a^n u(n)] = Y(z) = \sum_{n=0}^{\infty} a^n u(n) z^{-n}$$

$$= \sum_{n=0}^{\infty} a^n z^{-n} = \frac{z}{z-a} \quad \text{if } |z| > |a|.$$

\therefore The Z-transform of the convolution of $x(n)$ and $y(n)$ is

$$W(z) = \frac{z}{z-1} \cdot \frac{z}{z-a} = \frac{z^2}{(z-1)(z-a)} \quad \text{if } |z| > \max(|a|, 1).$$

- 2) Find the Z-transform of the convolution of $x(n) = a^n u(n)$ and $y(n) = b^n u(n)$.

Solution :-

$$Z[x(n)] = Z[a^n u(n)] = X(z) = \frac{z}{z-a} \quad \text{if } |z| > |a|$$

$$Z[y(n)] = Z[b^n u(n)] = Y(z) = \frac{z}{z-b} \quad \text{if } |z| > |b|.$$

(10)

$W(z) = z$ -transform of Convolution of $x(n)$ and $y(n)$.

$$= \frac{z^2}{(z-a)(z-b)} \quad \text{if } |z| > \max(|a|, |b|).$$

The Convolution of two Causal sequences

$x(n)$ and $y(n)$, we define

$$\{x(n)\} * \{y(n)\} = \sum_{k=0}^n x(n-k)y(k).$$

Convolution theorem:

If $f(n)$ and $g(n)$ are two causal sequences,

$$Z\{\{f(n) * g(n)\}\} = Z\{f(n)\} \cdot Z\{g(n)\} = F(z) \cdot G(z)$$

Note:

$$\begin{aligned} Z^{-1}[F(z) \cdot G(z)] &= f(n) * g(n) \\ &= \sum_{k=0}^n f(n-k)g(k) \\ &= Z^{-1}[F(z)] * Z^{-1}[G(z)] \end{aligned}$$

Problems :-

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

Solution:-

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

$$= Z^{-1} \left[\frac{z}{z-a} \right] * Z^{-1} \left[\frac{z}{z-a} \right]$$

$$= a^n * a^n$$

$$= \sum_{k=0}^n a^{n-k} \cdot a^k = \sum_{k=0}^n a^n$$

$$= (n+1) a^n$$

- (2) Find the inverse Z-transform of $X(z) = \frac{z^2}{(z-\gamma_2)(z-\gamma_4)}$ using Convolution theorem.

Solution:-

$$Z^{-1} \left[X(z) \right] = Z^{-1} \left[\frac{z^2}{(z-\gamma_2)(z-\gamma_4)} \right]$$

$$= Z^{-1} \left[\frac{z}{z-\gamma_2} \cdot \frac{z}{z-\gamma_4} \right]$$

$$= Z^{-1} \left[\frac{z}{z-\gamma_2} \right] * Z^{-1} \left[\frac{z}{z-\gamma_4} \right]$$

$$= (\gamma_2)^n * (\gamma_4)^n$$

$$= \sum_{k=0}^n \left(\frac{1}{2}\right)^{n-k} \cdot \left(\frac{1}{4}\right)^k$$

$$= \left(\frac{1}{2}\right)^n \sum_{k=0}^n \left(\frac{1}{2}\right)^{-k} \left(\frac{1}{4}\right)^k$$

$$= \left(\frac{1}{2}\right)^n \sum_{k=0}^n \left(\frac{1}{2}\right)^{-k} \left(\left(\frac{1}{2}\right)^2\right)^k$$

$$= \left(\frac{1}{2}\right)^n \sum_{k=0}^n \left(\frac{1}{2}\right)^{-k} \left(\frac{1}{2}\right)^{2k}$$

$$= \left(\frac{1}{2}\right)^n \sum_{k=0}^n \left(\frac{1}{2}\right)^k$$

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

$$= \left(\frac{1}{2}\right)^n \left[\frac{1 - \left(\frac{1}{2}\right)^{n+1}}{1 - \frac{1}{2}} \right] \text{ by G.P.}$$

$$\left[a + ar + ar^2 + \dots + ar^n = \frac{a(1 - r^{n+1})}{1 - r}, \text{ if } r < 1 \right]$$

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

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

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

3) Find the inverse Z-transform of $\frac{8z^2}{(2z-1)(4z-1)}$ by using Convolution theorem.

Soln:

$$\text{Given } \frac{8z^2}{(2z-1)(4z-1)} = \frac{8z^2}{(z-\frac{1}{2})(z-\frac{1}{4})}$$

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

$$= \left(\frac{1}{2}\right)^n * \left(\frac{1}{4}\right)^n$$

$$= \left(\frac{1}{2}\right)^{n-1} - \left(\frac{1}{2}\right)^{2n} \quad (\text{Refer eg. 2})$$

4) Using Convolution theorem evaluate inverse Z-transform of

$$\frac{z^2}{(z-1)(z-3)}$$

Solution:

$$Z^{-1} \left[\frac{z^2}{(z-1)(z-3)} \right] = Z^{-1} \left[\frac{z}{z-1} \cdot \frac{z}{z-3} \right]$$

$$= Z^{-1} \left[\frac{z}{z-1} \right] * Z^{-1} \left[\frac{z}{z-3} \right]$$

$$= (1)^n * 3^n$$

(14)

$$= \sum_{k=0}^n 1^{n-k} 3^k$$

$$= \sum_{k=0}^n 3^k = 1+3+3^2+\dots+3^n$$

$$\left[a + ar + ar^2 + \dots + ar^n = \frac{a(r^{n+1}-1)}{r-1} \text{ if } (r) \neq 1 \right]$$

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

Exercise problems:

① Find $Z^{-1} \left[\frac{z^2}{(z-a)(z-b)} \right]$ Ans: $\frac{b^{n+1} - a^{n+1}}{b-a}$

② Find $Z^{-1} \left[\frac{z^2}{(z-1/2)(z+1/4)} \right]$ Ans: $\frac{a}{3} \left(\frac{1}{2}\right)^n + \frac{1}{3} \left(-\frac{1}{4}\right)^n$

③ Find $Z^{-1} \left[\frac{z^2}{(z+a)^2} \right]$ Ans: $(n+1)(-a)^n$

Evaluation of Residues of $f(z)$:

① Residue of $f(z)$ at its simple pole $z = z_0$ is given by

$$= \lim_{z \rightarrow z_0} (z - z_0) f(z).$$

② Residue of $f(z)$ at its pole $z = z_0$ of order n is given by

$$= \lim_{z \rightarrow z_0} \left[\frac{1}{(n-1)!} \frac{d^{n-1}}{dz^{n-1}} (z - z_0)^n f(z) \right]$$

Inverse Integral method:

The inverse Z transform of $X(z)$ is given by

$$x(n) = \frac{1}{2\pi i} \oint_C X(z) \cdot z^{n-1} dz$$

$= \sum R$ = Sum of the residues of $X(z) z^{n-1}$

at all isolated singularities of $X(z) z^{n-1}$.

C is a circle with centre at origin and Radius R

(which is large enough to contain all the singularities)

(16)

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

Solution :-

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

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

$z=1$ is a simple pole

$z=2$ is also a simple pole.

$$\text{Residue of } X(z) \cdot z^{n-1} \text{ at } z=1 = \lim_{z \rightarrow 1} (z-1) \cdot \frac{z^n}{(z-1)(z-2)} = -1$$

$$\text{Residue of } X(z) \cdot z^{n-1} \text{ at } z=2 = \lim_{z \rightarrow 2} (z-2) \cdot \frac{z^n}{(z-1)(z-2)} = 2^n$$

$\therefore x(n) = \sum R$ where $\sum R$ is the sum of

the residues of $X(z) \cdot z^{n-1}$ at the isolated singularities.

$$\text{i.e., } x(n) = 2^n - 1, n=0, 1, 2, \dots$$

(17)

(2) Find $Z^{-1} \left[\frac{z^2 - 3z}{(z+2)(z-5)} \right]$

Solution:

$$\text{Let } X(z) = z^2 - 3z$$

$$(z+2)(z-5)$$

$$X(z) \cdot z^{n-1} = \frac{(z^2 - 3z) z^{n-1}}{(z+2)(z-5)}$$

$$= \frac{z^{n+1} - 3z^n}{(z+2)(z-5)}$$

$z = -2$ is a simple pole.

$$z = 5$$

is a

II

II

Residue of $X(z) \cdot z^{n-1}$ at $z = -2$ =

$$\lim_{z \rightarrow -2} (z+2) \frac{z^{n+1} - 3z^n}{(z+2)(z-5)} = \frac{(-2)^{n+1} - 3(-2)^n}{(-7)} \\ \Rightarrow (-2)^n \underbrace{[-2 - 3]}_{-7} = \frac{-5}{7} (-2)^n$$

Residue of $X(z) \cdot z^{n-1}$ at $z = 5$ is

$$\lim_{z \rightarrow 5} (z-5) \frac{z^{n+1} - 3z^n}{(z+2)(z-5)} = \frac{5^{n+1} - 35^n}{5+2}$$

$$= \frac{5^n [5-3]}{7} = \frac{2}{7} (5)^n$$

$$\therefore x(n) = \underline{\underline{R}}$$

$$= \frac{5}{7} (-2)^n + \frac{2}{7} (5)^n, \quad n=0,1,2,\dots$$

(18)

3) Find $Z^{-1}(X(z))$ where $X(z) = \frac{4z^2 - 2z}{z^3 - 5z^2 + 8z - 4}$

Simpl:

$$\text{Given } X(z) = \frac{4z^2 - 2z}{z^3 - 5z^2 + 8z - 4}$$

$$X(z) \cdot z^{n-1} = \frac{(4z^2 - 2z) \cdot z^{n-1}}{z^3 - 5z^2 + 8z - 4}$$

$$= \frac{4z^{n+1} - 2z^n}{z^3 - 5z^2 + 8z - 4}$$

Poles are given by $z^3 - 5z^2 + 8z - 4 = 0$.

$$\begin{array}{r|rrrr} 1 & 1 & -5 & 8 & -4 \\ \hline 0 & 1 & -4 & 4 \\ \hline 1 & -4 & 4 & 0 \end{array}$$

$z=1$ is one of pole.

$$z^2 - 4z + 4 = 0$$

$$z=2, 2$$

$\therefore z=1$ is a simple pole

$z=2$ is a pole of order 2.

$$\text{Residue of } X(z) \cdot z^{n-1} \text{ at } z=1 = \lim_{z \rightarrow 1} (z-1) \left(\frac{4z^{n+1} - 2z^n}{(z-1)(z-2)^2} \right)$$

$$= \frac{4(1)^{n+1} - 2(1)^n}{(1-2)^2} = 2$$

(19)

$$\frac{vu^1 - u v^1}{v^2}$$

Residue of $\chi(z) \cdot z^{n-1}$ at $z=2$ of order $\alpha =$

$$\frac{1}{(\alpha-1)!} \lim_{z \rightarrow 2} \frac{d}{dz} \left(\frac{(z-2)^{\alpha}}{(z-1)} \right) \frac{4z^{n+1} - \alpha z^n}{(z-2)^{\alpha}}$$

$$= \frac{1}{1} \lim_{z \rightarrow 2} \frac{d}{dz} \left(\frac{4z^{n+1} - \alpha z^n}{(z-1)} \right) \frac{u}{v}$$

$$= \lim_{z \rightarrow 2} \left[\frac{(z-1) \left(4(n+1)z^{n+1-1} - \alpha n z^{n-1} \right) - }{(4z^{n+1} - \alpha z^n)(1)} \right] \frac{u}{v}$$

$$= \left[\frac{(2-1) \left(4(n+1)2^n - \alpha n 2^{n-1} \right) - 42^{n+1} + \alpha 2^n}{(2-1)^{\alpha}} \right]$$

$$\Rightarrow 4(n+1)2^n - \alpha n 2^{n-1} - 42^{n+1} + \alpha 2^n$$

$$\Rightarrow 4n2^n + 42^n - n2^n - 4(2^n \cdot \alpha) + \alpha 2^n$$

$$= 4n2^n + 42^n - n2^n - 82^n + \alpha 2^n.$$

$$= n3 \cdot 2^n - \alpha \cdot 2^n$$

$$= 2^n (3n - \alpha)$$

$$\therefore \chi(n) = \sum R.$$

$$\chi(n) = \alpha + 2^n (3n - \alpha), \quad n=0, 1, 2, \dots$$

(20)

④ Find the inverse Z-transform of $\frac{z(z+1)}{(z-1)^3}$

Sohm:

$$\text{Let } X(z) = \frac{z(z+1)}{(z-1)^3}$$

$$X(z) \cdot z^{n-1} = \frac{(z^2+z)z^{n-1}}{(z-1)^3}$$

$$X(z) \cdot z^{n-1} = \frac{z^{n+1} + z^n}{(z-1)^3}$$

$z=1$ is a pole of order 3.

Residue of $X(z) \cdot z^{n-1}$ at $z=1$ of order 3 =

$$\frac{1}{2!} \lim_{z \rightarrow 1} \frac{d^2}{dz^2} \frac{(z-1)^3}{(z-1)^3} \frac{z^{n+1} + z^n}{(z-1)^3}$$

$$\Rightarrow \frac{1}{2} \lim_{z \rightarrow 1} \frac{d^2}{dz^2} (z^{n+1} + z^n)$$

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

$$= \frac{1}{2} \lim_{z \rightarrow 1} \frac{d}{dz} ((n+1)z^n + n z^{n-1})$$

$$= \frac{1}{2} \lim_{z \rightarrow 1} \left[(n+1)n z^{n-1} + n(n-1) z^{n-2} \right]$$

$$= \frac{1}{2} \left[(n+1)n (n-1) + n(n-1) (n-2) \right]$$

$$= \frac{1}{2} [(n^2+n) + n(n-1)] = \frac{1}{2} [n^3+n^2+n^2-n] \\ = \boxed{n^2}$$

(21)

③ Find $\int_{-\infty}^{\infty} \left[\frac{z}{z^2+1} \right] dz$ by using Residue method.

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

Singular points are given by $z^2+1=0 \Rightarrow z = \pm i$
 $+i, -i$ are simple poles.

$$\text{Res}(z=i) = \lim_{z \rightarrow i} (z-i) \frac{z^n}{(z+i)(z-i)} = \frac{i^n}{2i}$$

$$\text{Res}(z=-i) = \lim_{z \rightarrow -i} (z+i) \frac{z^n}{(z+i)(z-i)} = \frac{(-i)^n}{-2i}$$

$$\therefore \int_{-\infty}^{\infty} \left[\frac{z}{z^2+1} \right] dz = \text{Sum of the residues}$$

$$= \frac{i^n}{2i} + \frac{(-i)^n}{-2i}$$

$$\begin{cases} i = \cos \frac{\pi}{2} + i \sin \frac{\pi}{2} \\ i^n = \cos \frac{n\pi}{2} + i \sin \frac{n\pi}{2} \end{cases} \quad \begin{cases} -i = \cos \frac{\pi}{2} - i \sin \frac{\pi}{2} \\ (-i)^n = \cos \frac{n\pi}{2} - i \sin \frac{n\pi}{2} \end{cases}$$

$$i^n - (-i)^n = 2i \sin \frac{n\pi}{2}$$

$$\int_{-\infty}^{\infty} \left[\frac{z}{z^2+1} \right] dz = \frac{i^n - (-i)^n}{2i} = \frac{2i \sin \frac{n\pi}{2}}{2i} = \sin \frac{n\pi}{2}$$

Applications to Solving Finite Difference Equations

$$Z[y(n)] = Y(z)$$

$$Z[y(n+1)] = zY(z) - zy(0)$$

$$Z[y(n+2)] = z^2Y(z) - z^2y(0) - zy(1)$$

⋮

$$Z[y(n+k)] = z^k \left[Y(z) - y(0) - \frac{y(1)}{z} - \frac{y(2)}{z^2} - \dots - \frac{y(k-1)}{z^{k-1}} \right]$$

- ① Solve: $y_{n+2} - 4y_{n+1} + 4y_n = 0$ given $y_0=1$ and $y_1=0$.

Solution:

Taking Z-transform on both sides of the difference equation, we get

$$Z[y_{n+2} - 4y_{n+1} + 4y_n] = Z[0]$$

$$Z[y_{n+2}] - 4Z[y_{n+1}] + 4Z[y_n] = 0$$

$$z^2Y(z) - z^2y(0) - zy(1) - 4 \left[zY(z) - zy(0) \right] + 4Y(z) = 0$$

$$z^2Y(z) - z^2(1) - zy(1) - 4 \left[zY(z) - z(1) \right] + 4Y(z) = 0 \quad (\because y_0=1 \text{ and } y_1=0)$$

$$z^2Y(z) - z^2 - 4zY(z) + 4z + 4Y(z) = 0$$

$$(z^2 - 4z + 4)Y(z) = z^2 - 4z$$

$$Y(z) = \frac{z^2 - 4z}{z^2 - 4z + 4}$$

$$Y(z) \cdot z^{n-1} = \frac{(z^2 - 4z) z^{n-1}}{(z-2)^2}$$

$$Y(z) \cdot z^{n-1} = \frac{z^{n+1} - 4z^n}{(z-2)^2}$$

$z=2$ is a pole of order 2.

$$\begin{aligned} \text{Residue of } Y(z) \cdot z^{n-1} \text{ at } z=2 \text{ of order 2} &= \frac{1}{1!} \lim_{z \rightarrow 2} \frac{d}{dz} (z-2)^2 \frac{z^{n+1} - 4z^n}{(z-2)^2} \\ &= \lim_{z \rightarrow 2} (n+1)z^n - 4(nz^{n-1}) \\ &\Rightarrow (n+1)2^n - 4n(2^{n-1}) \\ &= n2^n + 2^n - n(2 \cdot 2^n) \\ &\Rightarrow 2^n(n+1-2n) \\ &= 2^n(1-n). \end{aligned}$$

$$\therefore y(n) = 2^n(1-n), n=0, 1, 2, \dots$$

(3)

Q) Solve: $y_{n+2} + 6y_{n+1} + 9y_n = 2^n$ given $y_0 = y_1 = 0$.

Soln:

$$y_{n+2} + 6y_{n+1} + 9y_n = 2^n$$

Taking Z-trans. on b.s of the difference eqn,

$$Z[y_{n+2} + 6y_{n+1} + 9y_n] = Z(2^n)$$

$$Z[y_{n+2}] + 6Z[y_{n+1}] + 9Z[y_n] = \frac{z}{z-2}$$

$$[z^2 Y(z) - z^2 y_0 - zy_1] + 6[zY(z) - y_0] + 9Y(z) = \frac{z}{z-2}$$

$$z^2 Y(z) - z^2(0) - z(0) + 6zY(z) - 6(0) + 9Y(z) = \frac{z}{z-2}$$

$$Y(z) [z^2 + 6z + 9] = \frac{z}{z-2}$$

$$Y(z) = \frac{z}{(z^2 + 6z + 9)(z-2)}$$

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

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

Solve, $A = \frac{1}{85}$ $B = -\frac{1}{85}$ $C = -\frac{1}{5}$

$$\therefore Y(z) = \frac{\frac{1}{85}}{z-2} - \frac{\frac{1}{85}}{z+3} - \frac{\frac{1}{5}}{(z+3)^2}$$

Taking inverse Z-transform on both sides, we get

(4)

$$\mathcal{Z}^{-1}[Y(z)] = \mathcal{Z}^{-1}[\text{RHS}]$$

$$\begin{aligned} y(n) &= \frac{1}{25} \mathcal{Z}^{-1}\left[\frac{z}{z-2}\right] - \frac{1}{25} \mathcal{Z}^{-1}\left[\frac{z}{z+3}\right] - \frac{1}{5} \left[\frac{z}{(z+3)^2} \right] \\ &= \frac{1}{25} (2^n) - \frac{1}{25} (-3)^n - \frac{1}{5} \left[\frac{-3z}{-3(z+3)^2} \right] \\ &= \frac{2^n}{25} - \frac{(-3)^n}{25} - \frac{1}{5} n (-3)^{n-1}. \end{aligned}$$

$$\left[\because \mathcal{Z}[a^n] = \frac{z}{z-a} \quad \text{and} \quad \mathcal{Z}[na^n] = \frac{az}{(z-a)^2} \right]$$

3) Solve: $x(n+2) - 3x(n+1) + 2x(n) = 0$ given $x(0) = 0, x(1) = 1$.

Soln:

$$\text{Given } x(n+2) - 3x(n+1) + 2x(n) = 0.$$

Taking \mathcal{Z} -trans. on both sides, we get

$$\mathcal{Z}[x(n+2) - 3x(n+1) + 2x(n)] = Z(0)$$

$$\mathcal{Z}[x(n+2)] - 3\mathcal{Z}[x(n+1)] + 2\mathcal{Z}[x(n)] = 0.$$

$$\underset{(0)}{\cancel{z^2}} x(z) - \underset{(0)}{\cancel{z^2}} x(0) - z x(1) - 3 \left[\underset{(0)}{\cancel{z}} x(z) - x(0) \right] + 2 x(z) = 0$$

$$z^2 x(z) - z x(1) - 3 z x(z) + 2 x(z) = 0.$$

$$[z^2 - 3z + 2] x(z) - z(1) = 0.$$

$$x(z) = \frac{z}{z^2 - 3z + 2}$$

(5)

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

Solve, $A=1, B=-1$

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

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

Taking Inverse Z-transform on b.s, we get

$$x(n) = 2^n - 1, n=0,1,2,\dots$$

(4) Solve: $y(n) - y(n-1) = u(n) + u(n-1)$

we know that,

$$Z[x(n-m)] = z^{-m} X(z) \quad Z(u(n)) = \frac{z}{z-1}$$

$$u(n-m) = z^{-m} \frac{z}{z-1}$$

Taking Z-trans. on both sides, we get

$$Z[y(n) - y(n-1)] = Z[u(n) + u(n-1)]$$

$$= Z[y(n)] - Z[y(n-1)] = Z(u(n)) + Z[u(n-1)]$$

$$Y(z) - z^{-1} Y(z) = \frac{z}{z-1} + z^{-1} \cdot \frac{z}{z-1}$$

$$Y(z) \left[1 - \frac{1}{z} \right] = \frac{z}{z-1} + \frac{1}{z} \cdot \frac{z}{z-1}$$

$$Y(z) \left[\frac{z-1}{z} \right] = \frac{z}{z-1} + \frac{1}{z-1}$$

(6)

$$Y(z) = \frac{z+1}{z-1} \times \frac{z}{z-1}$$

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

$$Y(z) \cdot z^{n-1} = \frac{z^2 + z}{(z-1)^2} \cdot z^{n-1} =$$

$$Y(z) \cdot z^{n-1} = \frac{z^{n+1} + z^n}{(z-1)^2}$$

$\underset{z=1}{\cancel{z=1}}$ is pole of order 2.

$$\text{Residue of } Y(z) \cdot z^{n-1} \text{ at } z=1 \text{ of order 2} = \frac{1}{1!} \lim_{z \rightarrow 1} \frac{d}{dz} (z-1)^2 \frac{z^{n+1} + z^n}{(z-1)^2}$$

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

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

$$\Rightarrow n+1+n = 1+2n.$$

$\therefore x(n) = R$ where R is residue of $Y(z) \cdot z^{n-1}$

$\therefore x(n) = 1+2n, n=0, 1, 2, \dots$

Exercise problems:

① Solve: $y(n) - ay(n-1) = u(n)$

② Solve: $y_{n+2} + y_n = 2$ given $y_0 = y_1 = 0$.

③ Solve: $y_{n+2} - 4y_n = 0$ using Z-transform.