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Z-transform:

If $u_n = f(n)$ define for $n = 0, 1, 2, 3, \dots$

and $u_n = 0$, when $n < 0$

The Z-transform is denoted by $Z(u_n)$

or $Z_T(u_n)$.

$$Z(u_n) = \sum_{n=0}^{\infty} u_n z^{-n} = \bar{u}(z)$$

$$\therefore Z^{-1}[Z(u_n)] = Z^{-1}[\bar{u}(z)] = u_n$$

Z-transform of some standard function:

i) ~~$Z(u_n)$~~ $Z(k^n)$

$$\text{Proof: } Z(u_n) = \sum_{n=0}^{\infty} u_n z^{-n} = \sum_{n=0}^{\infty} k^n z^{-n} = \sum_{n=0}^{\infty} \left(\frac{k}{z}\right)^n$$

$$= \left(\frac{k}{z}\right)^0 + \left(\frac{k}{z}\right)^1 + \left(\frac{k}{z}\right)^2 + \dots$$

$$= 1 + \alpha + \alpha^2 + \alpha^3 + \dots \quad [\text{where } \alpha \text{ is } \frac{k}{z}]$$

This converges to geometric series $\frac{a}{1-r}$

$$Z(k^n) = \frac{1}{1-\alpha} = \frac{1}{1-\frac{k}{z}} = \frac{z}{z-k} \Rightarrow \bar{u}(z)$$

$$\text{Z-transform of } Z(k^{-n}) = \frac{z}{z-k}$$

$$\text{Z-transform of } Z(1^n) = \frac{z}{z-1} = Z(1)$$

$$\text{Z-transform of } Z(2^n) \neq Z(2)$$

$$2) Z(e^{an})$$

By definition

$$Z(u_n) = \sum_{n=0}^{\infty} e^{an} z^{-n} = \sum_{n=0}^{\infty} \left(\frac{e^a}{z}\right)^n$$

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

Comparing with G.P we get:

$$= \frac{1}{1-x} = \frac{1}{1-\left(\frac{e^a}{z}\right)} = \frac{1}{\frac{z-e^a}{z}} = \boxed{\frac{z}{z-e^a} = Z(e^{an})}$$

$$\boxed{Z(e^{-an}) = \frac{z}{z-e^{-a}}}$$

$$\therefore \boxed{Z[e^{2n}] = \frac{z}{z-e^2}}$$

$$3) Z(\sinh n\theta)$$

$$\sinh n\theta = \frac{e^{n\theta} - e^{-n\theta}}{2}$$

$$Z(\sinh n\theta) = \frac{1}{2} \left[\frac{z}{z-e^0} - \frac{z}{z-e^{-0}} \right]$$

$$= \frac{z}{2} \left[\frac{z-e^{-0} - z+e^0}{z^2 - ze^{-0} - ze^0 + 1} \right]$$

Multiply and divide by 2.

$$= \frac{z}{2} \left[\frac{2(e^0 - e^{-0})/2}{z^2 - 2z \left(\frac{e^0 + e^{-0}}{2}\right) + 1} \right]$$

$$= \boxed{Z \left[\frac{\sinh \theta}{z^2 - 2z \cosh \theta + 1} \right] = Z(\sinh n\theta)}$$

4) $Z(\cosh \alpha)$

$$\cosh \alpha = \frac{e^{\alpha} + e^{-\alpha}}{2}$$

~~$Z(\sinh)$~~

$$Z(\cosh \alpha) = \frac{1}{2} \left[\frac{Z}{Z - e^\alpha} + \frac{Z}{Z - e^{-\alpha}} \right]$$

$$= \frac{Z}{2} \left[\frac{Z - e^{-\alpha} + Z - e^\alpha}{Z^2 - Ze^{-\alpha} - Ze^\alpha + 1} \right]$$

$$= \frac{Z}{2} \left[\frac{2Z - 2\cosh \alpha}{Z^2 - 2Z\cosh \alpha + 1} \right]$$

$$\boxed{Z(\cosh \alpha) = Z \left[\frac{Z - \cosh \alpha}{Z^2 - 2Z\cosh \alpha + 1} \right]}$$

5) $Z(\cos \theta)$

$$\cos \theta = \frac{e^{i\theta} + e^{-i\theta}}{2}$$

$$\cos n\theta = \frac{e^{in\theta} + e^{-in\theta}}{2}$$

$$Z(\cos n\theta) = \frac{Z}{2} \left[\frac{1}{Z - e^{in\theta}} + \frac{1}{Z - e^{-in\theta}} \right]$$

$$= \frac{Z}{2} \left[\frac{Z - e^{-in\theta} + Z - e^{in\theta}}{Z^2 - Ze^{-in\theta} - Ze^{in\theta} + 1} \right]$$

$$= \frac{Z}{2} \left[\frac{2Z - 2\cos \theta}{Z^2 - 2Z\cos \theta + 1} \right]$$

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

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Properties:

i) Linearity property: If u_n and v_n are 2 distinct discrete value functions then

$$z_T(c_1 u_n + c_2 v_n) = c_1 z(u_n) + c_2 z(v_n)$$

Proof:
$$\begin{aligned} z_T(c_1 u_n + c_2 v_n) &= \sum_{n=0}^{\infty} (c_1 u_n + c_2 v_n) z^{-n} \\ &= c_1 \sum_{n=0}^{\infty} u_n z^{-n} + c_2 \sum_{n=0}^{\infty} v_n z^{-n} \\ &= c_1 z(u_n) + c_2 z(v_n) \end{aligned}$$

$$\therefore z_T(c_1 u_n + c_2 v_n) = c_1 z(u_n) + c_2 z(v_n)$$

2) Damping rule:

If $z(u_n) = \bar{u}(z)$ then i) $z_T(k^n u_n) = \bar{u}(z/k)$

ii) $z_T(k^{-n} u_n) = \bar{u}(kz)$.

Proof: consider LHS:

$$\begin{aligned} i) z_T(k^n u_n) &= \sum_{n=0}^{\infty} (k^n u_n) z^{-n} \\ &= \sum_{n=0}^{\infty} u_n (z/k)^{-n} \\ &= \sum_{n=0}^{\infty} \bar{u}(z/k) \\ &= \bar{u}(z/k) \end{aligned}$$

$$\therefore z_T(k^n u_n) = \bar{u}(z/k)$$

$$\text{ii) } z(k^{-n} u_n) = \sum_{n=0}^{\infty} (k^{-n} u_n) z^{-n}$$

$$= \sum_{n=0}^{\infty} u_n (kz)^{-n}$$

$$= \bar{u}(kz)$$

$$\boxed{\therefore z(k^{-n} u_n) = \bar{u}(kz)}$$

3) Right shifting rule:

If $z(u_n) = \bar{u}(z)$ then
 $z_T(u_{n-k}) = z^{-k}(\bar{u}(z))$, where $k > 0$.

Proof:

$$\begin{aligned} z_T(u_{n-k}) &= \sum_{n-k=0}^{\infty} u_{n-k} z^{-n} \\ &= u_0 z^{-k} + u_1 z^{-k+1} + u_2 z^{-k+2} \\ &= z^{-k} \left[u_0 + \frac{u_1}{z} + \frac{u_2}{z^2} + \dots \right] \\ &= z^{-k} \cdot z(u_n) \end{aligned}$$

$$\boxed{\therefore z_T(u_{n-k}) = z^{-k}(\bar{u}(z))}$$

NOTE: $z(u_{n-k}) = z^{-k}(\bar{u}(z))$

when $k=1$

$$\boxed{z(u_{n-1}) = \frac{\bar{u}(z)}{z}}$$

$k=2$,

$$\boxed{z(u_{n-2}) = \frac{\bar{u}(z)}{z^2}}$$

2) Left shifting rule:

If $z(u_n) = \bar{U}(z)$ then

$$z_T(u_{n+k}) = z^k \left[\bar{U}(z) - \sum_{n=0}^{k-1} u_n z^{-n} \right], \text{ where } k > 0$$

NOTE: when $k=1$,

$$z(u_{n+1}) = z^1 \left[\bar{U}(z) - u_0 \right]$$

when $k=2$,

$$z(u_{n+2}) = z^2 \left[\bar{U}(z) - \sum_{n=0}^1 u_n z^{-n} \right]$$

$$z(u_{n+2}) = z^2 \left[\bar{U}(z) - u_0 - \frac{u_1}{z} \right]$$

when $k=3$,

$$z(u_{n+3}) = z^3 \left[\bar{U}(z) - u_0 - \frac{u_1}{z} - \frac{u_2}{z^2} \right]$$

e.g. Repeated question

1) S.T : ~~the derivative of~~ $z_T(n^k) = -z \frac{d}{dz} z_T(n^{k-1})$

\Rightarrow Proof: consider: $-z \frac{d}{dz} z_T(n^{k-1})$

$$= -z \frac{d}{dz} \sum_{n=0}^{\infty} n^{k-1} z^{-n}$$

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

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

$$= z(n^k)$$

Hence proved:

$$z(n^k) = -z \frac{d}{dz} z_T(n^{k-1})$$

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6) $Z(\sin n\theta)$

$$\sin \theta = \frac{e^{i\theta} - e^{-i\theta}}{2i}$$

$$\therefore \sin n\theta = \frac{e^{in\theta} - e^{-in\theta}}{2i}$$

$$Z(\sin n\theta) = \frac{1}{2i} \left[\frac{z}{z - e^{in\theta}} - \frac{z}{z - e^{-in\theta}} \right]$$

$$= \frac{z}{2i} \left[\frac{1}{z - e^{in\theta}} - \frac{1}{z - e^{-in\theta}} \right]$$

$$= \frac{z}{2i} \left[\frac{z - e^{-in\theta} - z + e^{in\theta}}{z^2 - ze^{-in\theta} - ze^{in\theta} + 1} \right]$$

$$= \frac{z}{2i} \left[\frac{2i \sin \theta}{z^2 - 2z \cos \theta + 1} \right]$$

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

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NOTE: ~~$Z(n^k)$~~ $= -z \frac{d}{dz} Z_T(n^{k-1})$

when $k=1$

$$Z(n^1) = -z \frac{d}{dz} Z_T(1)$$

$$= -z \frac{d}{dz} \left[\frac{z}{z-1} \right]$$

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

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

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

when $k=2$

$$z(n^2) = -2 \frac{d}{dz} z_T(n')$$

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

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

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

$$= -2 \left[-z-1 \right]$$

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

similarly:

$$\boxed{z(n^3) = \frac{z^3 + 3z^2 + 2z}{(z-1)^4}}$$

Ex:
1) Find $z_T \left(\cos \left(\frac{n\pi}{2} + \frac{\pi}{4} \right) \right)$

$$\Rightarrow \cos(a+b) = \cos a \cos b - \sin a \sin b$$

$$u_n = \cos \left(\frac{n\pi}{2} + \frac{\pi}{4} \right)$$

$$u_n = \cos \frac{n\pi}{2} \cos \frac{\pi}{4} - \sin \frac{n\pi}{2} \sin \frac{\pi}{4}$$

$$u_n = \frac{1}{\sqrt{2}} \left[\cos \frac{n\pi}{2} - \sin \frac{n\pi}{2} \right]$$

$$z(u_n) = \frac{1}{\sqrt{2}} z_T \left[\cos \frac{n\pi}{2} - \sin \frac{n\pi}{2} \right]$$

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

2) S.T: $z_T \left(\frac{1}{n!} \right) = e^{1/2}$ then find $z_T \left(\frac{1}{n+1!} \right)$
and $z_T \left(\frac{1}{n+2!} \right)$

\Rightarrow By definition of z_T :

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

$$\bullet z \left(\frac{1}{n!} \right) = \sum_{n=0}^{\infty} \frac{1}{n!} z^{-n}$$

$$= \frac{1}{0!} z^0 + \frac{1}{1!} z^{-1} + \frac{1}{2!} z^{-2} \dots \dots$$

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

$$\text{Let } x = \frac{1}{z}$$

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

$$1 + \frac{x}{1!} + \frac{x^2}{2!} + \dots = e^x$$

$$\therefore z\left(\frac{1}{n!}\right) = e^{z^{1/2}} \rightarrow \bar{u}(z)$$

$$\text{find } z\left(\frac{1}{n+1!}\right)$$

By left shifting rule : $z(u_{n+1}) = z[\bar{u}(z) - u_0]$

$$u_n = \frac{1}{n!}$$

$$u_n = \frac{1}{n!}$$

$$u_{n+1} = \frac{1}{n+1!}$$

$$u_0 = \frac{1}{0!} = 1$$

$$\boxed{z\left(\frac{1}{n+1!}\right) = z\left[e^{z^{1/2}} - 1\right]}$$

$$z(u_{n+2}) = z^2 \left[\bar{u}(z) - u_0 - \frac{u_1}{z} \right]$$

~~$$z(u_{n+2}) = \frac{1}{n+2!}$$~~

$$\boxed{z\left(\frac{1}{n+2!}\right) = z^2 \left[e^{z^{1/2}} - 1 - \frac{1}{z} \right].}$$

$$3) \text{ find: } Z_T(\sin(3n+5))$$

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$$\Rightarrow u_n = \sin(3n+5)$$

$$\sin(a+b) = \sin a \cos b + \cos a \sin b$$

$$u_n = \sin 3n \cos 5 + \cos 3n \sin 5$$

Applying Z transform:

$$Z(u_n) = \frac{(Z \sin 3) \cos 5}{z^2 - 2z \cos 3 + 1} + \frac{z(z - \cos 3) \cdot \sin 5}{z^2 - 2z \cos 3 + 1}$$

$$= \frac{Z \cos 5 \sin 3 + z^2 \sin 5 - z \cos 3 \sin 5}{z^2 - 2z \cos 3 + 1}$$

$$= \frac{z(\cos 5 \sin 3 - \cos 3 \sin 5) + z^2 \sin 5}{z^2 - 2z \cos 3 + 1} \quad \begin{matrix} \sin a \cos b - \cos a \sin b \\ = \sin(a-b) \end{matrix}$$

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

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

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

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

$$\textcircled{1} \quad z_T \left[\cosh h \left(\frac{n\pi}{2} + \theta \right) \right]$$

$$\Rightarrow u_n = \cosh \left(\frac{n\pi}{2} + \theta \right)$$

$$= \frac{e^{\left(\frac{n\pi}{2} + \theta\right)}}{+ e^{-\left(\frac{n\pi}{2} + \theta\right)}}$$

$$= e^{\frac{n\pi}{2}} \cdot e^\theta + e^{-\frac{n\pi}{2}} \cdot e^{-\theta}$$

$$= \frac{e^{\frac{n\pi}{2}} \cdot e^\theta + e^{-\frac{n\pi}{2}} \cdot e^{-\theta}}{2}$$

$$z[u_n] = \frac{1}{2} \left[e^\theta \frac{z}{z - e^{\pi/2}} + e^{-\theta} \frac{z}{z - e^{-\pi/2}} \right]$$

$$= \frac{1}{2} \left[\frac{ze^\theta(z - e^{-\pi/2}) + ze^{-\theta}(z - e^{\pi/2})}{(z - e^{\pi/2})(z - e^{-\pi/2})} \right]$$

$$= \frac{z}{2} \left[\frac{z(e^\theta + e^{-\theta}) - [e^{(\pi/2-\theta)} + e^{-(\pi/2-\theta)}]}{z^2 - z(e^{\pi/2} + e^{-\pi/2}) + 1} \right]$$

$$= \frac{z}{2} \left[\frac{2z \cosh \theta - 2 \cosh(\pi/2 - \theta)}{z^2 - 2z \cosh(\pi/2) + 1} \right]$$

$$\therefore z[u_n] = \frac{z^2 \cosh \theta - z \cosh(\pi/2 - \theta)}{z^2 - 2z \cosh(\pi/2) + 1}$$

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Initial value theorem:

If $z(u_n) = \bar{U}(\frac{z}{n})$ then:

$$\lim_{z \rightarrow \infty} \bar{U}(\frac{z}{n}) = u_0$$

$$z(u_n) = \sum_{n=0}^{\infty} u_n z^{-n} = \bar{U}(z)$$

$$= u_0 + \frac{u_1}{z} + \frac{u_2}{z^2} + \frac{u_3}{z^3} + \dots = \bar{U}(z)$$

$$\boxed{\lim_{z \rightarrow \infty} \bar{U}(z) = u_0}$$

Applying limits obs

$$\lim_{z \rightarrow \infty} \bar{U}(z) = u_0 + \frac{u_1}{\infty} + \frac{u_2}{\infty}$$

Ex: NOTE: find u_1, u_2, u_3 by using initial value theorem.

$$\boxed{u_1 = z \lim_{z \rightarrow \infty} [\bar{U}(z) - u_0]}$$

$$\lim_{z \rightarrow \infty} \bar{U}(z) = u_0 + \frac{u_1}{z} + \frac{u_2}{z^2}$$

$$z \lim_{z \rightarrow \infty} \bar{U}(z) - u_0 = \frac{u_1}{1} + \frac{u_2}{z} + \frac{u_3}{z^2}$$

$$\boxed{u_2 = z^2 \lim_{z \rightarrow \infty} [\bar{U}(z) - u_0 - \frac{u_1}{z}]}$$

$$\boxed{u_3 = z^3 \lim_{z \rightarrow \infty} [\bar{U}(z) - u_0 - \frac{u_1}{z} - \frac{u_2}{z^2}]}$$

Ex: 1) find u_0, u_1, u_2, u_3 :

$$\text{If } \bar{U}(z) = \frac{2z^2 + 3z + 12}{(z-1)^4}$$

$$\Rightarrow u_0 = \lim_{z \rightarrow \infty} \frac{2z^2 + 3z + 12}{(z-1)^4} \left(\frac{\infty}{\infty}\right)$$

$$= \lim_{z \rightarrow \infty} \frac{z^2(2 + \frac{3}{z} + \frac{12}{z^2})}{z^4(1 - \frac{1}{z})^4}$$

$$= \lim_{z \rightarrow \infty} \frac{2 + \frac{3}{z} + \frac{12}{z^2}}{z^2(1 - \frac{1}{z})^4}$$

$$\therefore u_0 = 0$$

$$u_1 = z \lim_{z \rightarrow \infty} [\bar{u}(z) - u_0]$$

$$u_1 = \lim_{z \rightarrow \infty} z \left[\frac{2z^2 + 3z + 12}{(z-1)^4} \right]$$

$$= \lim_{z \rightarrow \infty} \frac{z^3 \left[2 + \frac{3}{z} + \frac{12}{z^2} \right]}{z^4 (1 - \frac{1}{z})^4}$$

$$= \lim_{z \rightarrow \infty} \frac{2 + \frac{3}{z} + \frac{12}{z^2}}{z^2 (1 - \frac{1}{z})^4}$$

$$\therefore u_1 = 0$$

$$u_2 = z^2 \lim_{z \rightarrow \infty} \left[\bar{u}(z) - u_0 - \frac{u_1}{z} \right]$$

$$= \lim_{z \rightarrow \infty} z^2 \left[\frac{2z^2 + 3z + 12}{(z-1)^4} \right]$$

$$= \lim_{z \rightarrow \infty} \frac{z^4 \left[2 + \frac{3}{z} + \frac{12}{z^2} \right]}{z^4 (1 - \frac{1}{z})^4}$$

$$= \lim_{z \rightarrow \infty} \frac{2 + \frac{3}{z} + \frac{12}{z^2}}{(1 - \frac{1}{z})^4}$$

$$\therefore u_2 = 2$$

$$u_3 = z^3 \lim_{z \rightarrow \infty} \left[\bar{u}(z) - u_0 - \frac{u_1}{z} - \frac{u_2}{z^2} \right]$$

$$= \lim_{z \rightarrow \infty} z^3 \left[\frac{2z^4 + 3z^3 + 12}{(z-1)^4} - \frac{2}{z^2} \right]$$

~~$$= \lim_{z \rightarrow \infty} z^3 \left[\frac{2z^4 + 3z^3 + 12z^2 - 2z^4(1-\frac{1}{z})^4}{z^6(1-\frac{1}{z})^4} \right]$$~~

~~$$= \lim_{z \rightarrow \infty} z^3 \left[\frac{2 + \frac{3}{z} + \frac{12}{z^2} - 2(1-\frac{1}{z})^4}{z^6(1-\frac{1}{z})^4} \right]$$~~

~~$$= \lim_{z \rightarrow \infty} \frac{2z + 3 + \frac{12}{z}}{z^6(1-\frac{1}{z})^4}$$~~

~~$$= \lim_{z \rightarrow \infty} z^3 \left[\frac{2z^4 + 3z^3 + 12z^2 - 2[(z-1)^2]^2}{z^2(z-1)^4} \right]$$~~

~~$$= \lim_{z \rightarrow \infty} z^3 \left[\frac{2z^4 + 3z^3 + 12z^2 - 2z^4 + 4z^3 - 2z^2 + 4z^3 - 8z^2 + 4z - 2z^2 + 4z - 2}{z^6(1-\frac{1}{z})^4} \right]$$~~

~~$$= \lim_{z \rightarrow \infty} z^3 \left[\frac{11z^3 + 8z - 2}{z^6(1-\frac{1}{z})^4} \right]$$~~

~~$$= \lim_{z \rightarrow \infty} z^6 \left[\frac{11 + \frac{8}{z^2} - \frac{2}{z^3}}{z^6(1-\frac{1}{z})^4} \right]$$~~

$$= \lim_{z \rightarrow \infty} \frac{\left[11 + \frac{8}{z^2} - \frac{2}{z^3} \right]}{\left(1 - \frac{1}{z} \right)^4}$$

$\therefore u_3 = 11$

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Inverse Z-transform:

If $z(u_n) = \bar{U}(z)$ then $z_T^{-1}[\bar{U}(z)] = u_n$

- $z_T^{-1}\left[\frac{z}{z-1}\right] = 1^n$

- $z_T^{-1}\left[\frac{z}{z-k}\right] = k^n$

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

- $z_T^{-1}\left[\frac{z^2+2}{(z-1)^3}\right] = n^2$

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

- $z_T^{-1}\left[\frac{22}{(z-2)^2}\right] = 2^n$

NOTE: i) Inverse Z transform of algebraic functions by partial fractions fraction;

- Step 1: gives $\bar{U}(z) = \frac{f(z)}{g(z)}$, we need

to express, $g(z)$ in terms of non repeated linear factors.

- Step 2: we need to consider $\frac{\bar{U}(z)}{z}$

in the form of proper fraction and resolve into partial fraction

- Step 3: we multiply by z to have $\bar{U}(z)$ involving varies forms of the form

- Step 4: Finally we have to compute inverse Z transform to get u_n

1) Find the inverse Z_T of $\frac{z}{(z-1)(z-2)}$

$$\Rightarrow \frac{z}{(z-1)(z-2)} = \bar{u}(z)$$

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

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

multiple by $(z-1)(z-2)$

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

when $z=1$

$$1 = A(-1) \quad A = -1$$

when $z=2$

$$1 = B(1) \quad B = 1$$

$$\therefore \frac{\bar{u}(z)}{z} = \frac{-1}{(z-1)} + \frac{1}{(z-2)}$$

$$\bar{u}(z) = \frac{-z}{z-1} + \frac{z}{z-2}$$

$$Z_T^{-1}[\bar{u}(z)] = -1^n + 2^n$$

2) Compute Z_T^{-1} of $\frac{3z^2+2z}{(5z-1)(5z+2)}$

\Rightarrow Given is non repeated.

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

$$\frac{\bar{u}(z)}{z} = \frac{3z+2}{(5z-1)(5z+2)}$$

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

Multiply by $(5z-1)(5z+2)$

$$3z+2 = A(5z+2) + B(5z-1)$$

$$\text{when } z = \frac{1}{5}$$

$$3 \times \frac{1}{5} + 2 = A\left(5 \times \frac{1}{5} + 2\right) + B\left(5 \times \frac{1}{5} - 1\right)$$

$$A = \frac{13}{15}$$

$$\text{when } z = -\frac{2}{5}$$

$$3 \times -\frac{2}{5} + 2 = A\left(5 \times -\frac{2}{5} + 2\right) + B\left(5 \times -\frac{2}{5} - 1\right)$$

$$B = -\frac{4}{15}$$

$$\therefore \frac{\bar{u}(z)}{z} = \frac{13}{15} \frac{1}{5(z-\frac{1}{5})} - \frac{4}{15} \frac{1}{5(z+\frac{2}{5})}$$

$$\bar{u}(z) = \frac{13}{75} \frac{z}{(z-\frac{1}{5})} - \frac{4}{75} \frac{z}{(z+\frac{2}{5})}$$

$$z^{-1} [\bar{u}(z)] = \frac{13}{75} \left(\frac{1}{5}\right)^n - \frac{4}{75} \left(-\frac{2}{5}\right)^n$$

$$\therefore u_n = \frac{1}{75} \left[13 \left(\frac{1}{5}\right)^n - 4 \left(-\frac{2}{5}\right)^n \right]$$

$$3) \text{ obtain } z_+^{-1} \text{ of } \frac{2z^2+3z}{(z+2)(z-4)}$$

$$\Rightarrow \bar{w}(z) = \frac{2z^2 + 3z}{(z+2)(z-4)}$$

$$\frac{\bar{w}(z)}{z} = \frac{2z+3}{(z+2)(z-4)}$$

$$= \frac{A}{z+2} + \frac{B}{z-4}$$

Multiply by $(z+2)(z-4)$

$$2z+3 = A(z-4) + B(z+2)$$

when $z = 4$

$$2(4)+3 = A(4-4) + B(4+2)$$

$$B = \frac{11}{6}$$

when $z = -2$

$$2(-2)+3 = A(-2-4) + B(-2+2)$$

$$A = \frac{1}{6}$$

$$\therefore \frac{\bar{w}(z)}{z} = \frac{1}{6} \cdot \frac{1}{(z+2)} + \frac{11}{6} \cdot \frac{1}{(z-4)}$$

$$\bar{w}(z) = \frac{1}{6} \frac{z}{z+2} + \frac{11}{6} \frac{z}{z-4}$$

$$\therefore z_T^{-1}(\bar{w}(z)) = \frac{1}{6} (-2)^n + \frac{11}{6} (4)^n$$

$$\boxed{\therefore u_n = \frac{1}{6} [(-2)^n + 11(4)^n]}$$

6/1/22

If $g(z)$ contains of the form $(z-k)$,
 $(z-k)^2$, $(z-k)^3$, $(z-k)^4$, ..., \downarrow
 \downarrow \downarrow \downarrow

$$k^2 z^2 + k^3 z^3 + k^4 z^4$$

multiple numerator by \uparrow these.

$$\text{NOTE: } z^{-1} \left[\frac{2z}{(z-2)^2} \right] = 2^n \cdot n^1$$

$$z^{-1} \left[\frac{4z^2 + 16z}{(z-4)^3} \right] = 4^n \cdot n^2$$

i) Find z^{-1} of $\left[\frac{8z - z^3}{(4-z)^3} \right]$:

$$\Rightarrow \bar{U}(z) = \frac{8z - z^3}{(4-z)^3}$$

Rewrite as:

$$\bar{U}(z) = \frac{z^3 - 8z}{(z-4)^3}$$

$$= \frac{A}{(z-4)} + \frac{B}{(z-4)^2} + \frac{C}{(z-4)^3}$$

$$= A \frac{z}{z-4} + B \frac{4z}{(z-4)^2} + C \frac{4z^2 + 16z}{(z-4)^3}$$

Multiply by $(z-4)^3$

$$z^3 - 8z = A(z-4)^2 z + B 4z(z-4) + C [4z^2 + 16z]$$

divide by z^2

$$z^2 - 8 = A(z-4)^2 + B 4(z-4) + C [4z + 16]$$

when $z = 4$

$$8 = C(32)$$

$$C = \frac{8}{32} = \frac{1}{4}$$

when $z = -4$

$$8 = 64A - 32B$$

$$2A - B = \frac{1}{4}$$

~~Eqn.~~ Eq. z^2 on both side

$$1 = A$$

when $z = 0$

$$-8 = 16A - 16B + 16C$$

$$-\frac{1}{2} = 1 - B + \frac{1}{4}$$

$$-2 = 4 - 4B + 1$$

$$-2 - 5 = -4B$$

$$B = \frac{7}{4}$$

$$\therefore \bar{U}(z) = 1 + \frac{2}{z-4} + \frac{7}{4} \frac{4z}{(z-4)^2} + \frac{1}{4} \frac{4z^2 + 16z}{(z-4)^3}$$

$$z_T^{-1} [\bar{U}(z)] = 4^n + \frac{7}{4} [4^n n] + \frac{1}{4} [4^n n^2]$$

$$\therefore U_n = \frac{4^n}{4} \left[4 + \frac{7}{4} n + \frac{1}{4} n^2 \right]$$

2) Find z_T^{-1} of $\frac{z^3 - 20z}{(z-2)^3(z-4)}$

$$\Rightarrow \bar{U}(z) = \frac{z^3 - 20z}{(z-2)^3(z-4)}$$

$$= \frac{A}{(z-2)} + \frac{B}{(z-2)^2} + \frac{C}{(z-2)^3} + \frac{D}{(z-4)}$$

$$= A \cdot \frac{z}{z-2} + B \frac{2z}{(z-2)^2} + C \frac{2z^2 + 4z}{(z-2)^3} + D \frac{z}{z-4}$$

Multiply by $(z-2)^3(z-4)$

$$\begin{aligned} z^3 - 20z &= Az(z-2)^2(z-4) + B2z(z-2)(z-4) \\ &\quad + C(2z^2 + 4z)(z-4) + Dz(z-2)^3 \end{aligned}$$

$\div 2$

$$\begin{aligned} z^2 - 20 &= A(z-2)^2(z-4) + 2B(z-2)(z-4) + \\ &\quad C(2z^2 + 4)(z-4) + D(z-2)^3 \end{aligned}$$

when $z = 4$,
 $-4 = D(2)^3$

$$D = \frac{-1}{2}$$

when $z=2$

$$-16 = C(-16)$$

$$C = 1$$

~~equation~~ ~~equation~~

$$0 = A + D$$

$$A = -D$$

$$\therefore A = \frac{1}{2}$$

when $z=0$

~~cancel both side~~

$$-20 = -16A + 16B - 16C - 8D$$

$$\cdot \frac{20}{8} = 2 \cdot \frac{1}{2} - 2B + 2(1) + \frac{1}{2}$$

$$\frac{40}{8} = 2 - 4B + 4 - 1$$

$$5 - 5 = 4B$$

$$\therefore B = 0$$

$$\therefore \bar{U}(z) = \frac{1}{2} \frac{z}{z-2} + \frac{2z^2 + 4z}{(z-2)^3} - \frac{1}{2} \frac{z}{z-4}$$

$$z^{-1} [\bar{U}(z)] = \frac{1}{2} [2^n] + 2^n n^2 - \frac{1}{2} 4^n$$

$$\therefore U_n = 2^{-1} \cdot 2^n + 2^n n^2 - 2^{-1} 2^{2n}$$

$$\boxed{U_n = 2^{n-1} + 2^n n^2 - 2^{2n-1}}$$

$$3) \text{ Find } z_T^{-1} \text{ of } \frac{4z^2 - 2z}{z^3 - 5z^2 + 8z - 4}$$

$$\Rightarrow \bar{U}(z) = \frac{4z^2 - 2z}{z^3 - 5z^2 + 8z - 4}$$

$$z^3 - 5z^2 + 8z - 4 = 0$$

$$z_1 + z_2 + z_3 = 5$$

$$z_1 = 1, z_2 = 2, z_3 = 2$$

$$z_1 z_2 z_3 = 4$$

∴ roots are

$$(z-1)(z-2)(z-2)$$

$$= (z-1) (z-2)$$

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

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

~~Az² + Bz² + Cz = 4z² - 2z~~

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

Multiply by $(z-1)(z-2)^2$

$$4z^2 - 2z = Az(z-2)^2 + Bz(z-1)(z-2) + Cz^2(z-1)$$

$$\div z$$

$$4z - 2 = A(z-2)^2 + B(z-1)(z-2) + Cz(z-1)$$

when $z = 2$

$$6 = 2C(z-1)$$

$$C = 3$$

when $z = 1$

~~$$2 = A + B$$~~

when $z = 0$

$$-2 = 4A + 2B - 2C$$

$$1 = -2(A) - B + 3$$

$$1 = -1 - B$$

$$B = -2$$

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

$$z^{-1} [\bar{U}(z)] = 2 \cdot 1^n - 2 \cdot 2^n + 3 \cdot 2^n n$$

$$\boxed{\therefore u_n = 2 - 2^{n+1} + 3n2^n}$$

~~7/1/22~~
 \rightarrow solution of difference equation using z-transform:

$$z[u_{n+2}] = z^2 [\bar{U}(z) - u_0 - \frac{u_1}{z}]$$

$$z[u_{n+1}] = z [\bar{U}(z) - u_0]$$

$$z^{-1} [\bar{U}(z)] = u_n$$

i) solve the difference equation $u_{n+2} + u_n = 0$:

$$\Rightarrow z[u_{n+2}] - z[u_n] = z^2 (0) \quad ; \quad u_n = 0$$

$$z^2 [\bar{U}(z) - u_0 - \frac{u_1}{z}] + \bar{U}(z) = 0$$

$$\bar{U}(z) [z^2 + 1] = z^2 u_0 + z u_1$$

$$\therefore \bar{U}(z) = \frac{u_0 z^2}{z^2 + 1} + u_1 \frac{z}{z^2 + 1}$$

$$z^{-1} [\bar{U}(z)] = u_0 \cos(n\pi/2) + u_1 \sin n\pi/2$$

$$\boxed{\therefore u_n = u_0 \cos n\frac{\pi}{2} + u_1 \sin n\frac{\pi}{2}}$$

repeated question,
2) solve the difference equation:

$$v_{n+2} + 5v_{n+1} + 6v_n = 0$$

⇒ Applying Z transform OBS:

$$Z[v_{n+2}] + 5Z[v_{n+1}] + 6Z[v_n] = 0$$

$$Z^2[\bar{v}(z) - v_0 - \frac{v_1}{z}] + 5Z[\bar{v}(z) - v_0] + 6\bar{v}(z) = 0$$

$$\bar{v}(z)[Z^2 + 5z + 6] = Z^2v_0 + Zv_1 + 5Zv_0$$

$$\bar{v}(z)[(z+2)(z+3)] = v_0(z^2 + 5z) + v_1 z$$

$$\begin{aligned}\bar{v}(z) &= \frac{v_0(z^2 + 5z)}{(z+2)(z+3)} + \frac{v_1 z}{(z+2)(z+3)} \\ &= \frac{v_0 P(z)}{(z+2)(z+3)} + \frac{v_1 q(z)}{(z+2)(z+3)} - (1)\end{aligned}$$

$$P(z) = \frac{z^2 + 5z}{(z+2)(z+3)}$$

$$\frac{P(z)}{z} = \frac{z+5}{(z+2)(z+3)}$$

$$= \frac{A}{z+2} + \frac{B}{z+3}$$

Multiply by $(z+2)(z+3)$

$$z+5 = A(z+3) + B(z+2)$$

$$\text{when } z = -3$$

$$B = -2$$

$$\text{when } z = -2$$

$$A = 3$$

$$\therefore \frac{P(z)}{z} = \frac{3}{z+2} + \frac{-2}{z+3}$$

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

$$z_T^{-1}[P(z)] = 3 \cdot (-2)^n - 2 \cdot (-3)^n$$

$$q_V(z) = \frac{z}{(z+2)(z+3)}$$

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

$$= \frac{A}{z+2} + \frac{B}{z+3}$$

multiple by $(z+2)(z+3)$

$$1 = (z+3)A + B(z+2)$$

when $z = -3$

$$B = -1$$

when $z = -2$

$$1 = (-2+3)A + B(-2+2)$$

$$A = 1$$

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

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

$$z_T^{-1}[q_V(z)] = (-2)^n - (-3)^n$$

$$\bar{v}(z) = v_0 p(z) + v_1 q(z)$$

$$= v_0 \left[3 \frac{z}{z+2} - 2 \frac{z}{z+3} \right] + v_1 \left[\frac{z}{z+2} - \frac{z}{z+3} \right]$$

NOTE: $z^{-1} \left[\frac{z}{z-2} \right] = z^n$

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

$$\therefore z^{-1} [\bar{v}(z)] = v_0 [3(-2)^n - 2(-3)^n] + v_1 [(-2)^n - (-3)^n]$$

~~Ans $(-2)^n$~~

$$v_n = 3v_0(-2)^n - 2v_0(-3)^n + v_1(-2)^n - v_1(-3)^n$$

$$\therefore v_n = (-2)^n [3v_0 + v_1] - (-3)^n [2v_0 + v_1]$$

3) solve the difference equation:

$$y_{n+2} - 4y_n = 0 ; \text{ given that } y_0 = 0 \text{ and}$$

$$y_1 = 2.$$

\Rightarrow Apply z transforms obs:

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

$$z^2 \left[\bar{y}(z) - y_0 - \frac{y_1}{z} \right] - 4z\bar{y}(z) = 0$$

$$\bar{y}(z) [z^2 - 4] = z^2 y_0 + z y_1$$

$$\bar{y}(z) [(z-2)(z+2)] = 2z$$

$$\bar{y}(z) = \frac{2z}{(z-2)(z+2)}$$

$$\frac{\bar{y}(z)}{z} = \frac{2}{(z-2)(z+2)}$$

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

Multiply by $(z-2)(z+2)$

$$2 = A(z+2) + B(z-2)$$

when $z = 2$

$$A = \frac{1}{2}$$

when $z = -2$

$$B = -\frac{1}{2}$$

$$\therefore \frac{\bar{y}(z)}{z} = \frac{1}{2} \frac{1}{z-2} - \frac{1}{2} \frac{1}{z+2}$$

$$\bar{y}(z) = \frac{1}{2} \frac{z}{z-2} - \frac{1}{2} \frac{z}{z+2}$$

$$z^{-1}(\bar{y}(z)) = \frac{1}{2}(2)^n - \frac{1}{2}(-2)^n$$

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

$$\text{111122} \\ \text{1}) y_{n+2} - 6y_{n+1} + 9y_n = 3^n$$

\Rightarrow Apply z transform OBS:

$$z[y_{n+2}] - 6z[y_{n+1}] + 9z[y_n] = z[3^n]$$

$$z^2[\bar{y}(z) - y_0 - \frac{y_1}{z}] - 6z[\bar{y}(z) - y_0] + 9\bar{y}(z) \\ = \frac{z}{z-3}$$

$$\bar{y}(z) [z^2 - 6z + 9] - z^2 y_0 + 6zy_0 - 2y_1 = \frac{z}{z-3}$$

$$\bar{y}(z) [(z-3)^2] - y_0(z^2 - 6z) - 2y_1 = \frac{z}{z-3}$$

$$\bar{y}(z) [(z-3)^2] = y_0(z^2 - 6z) + 2y_1 + \frac{z}{z-3}$$

$$\bar{y}(z) = \frac{y_0(z^2 - 6z)}{(z-3)^2} + y_1 \frac{z}{(z-3)^2} + \frac{z}{(z-3)^3}$$

$$\bar{y}(z) = y_0 P(z) + y_1 v(z) + r(z) \quad (1)$$

consider:

$$P(z) = \frac{z^2 - 6z}{(z-3)^2} = \frac{A(z)}{z-3} + \frac{B(z)}{(z-3)^2}$$

$$z^2 - 6z = Az(z-3) + 3Bz$$

$$z-6 = A(z-3) + 3B$$

$$\text{when } z=3$$

$$B = -1$$

$$\text{so find } A \text{ keep } z=0$$

$$-6 = -3A + 3B$$

$$-2 + B = -A$$

$$-1 = A$$

$$A = 1$$

$$P(z) = \frac{z}{z-3} - \frac{3z}{(z-3)^2} \quad (a)$$

$$v(z) = \frac{z}{(z-3)^2} = \frac{Az}{z-3} + \frac{Bz}{(z-3)^2}$$

$$z = Az(z-3) + 3Bz$$

$$1 = A(z-3) + 3B$$

$$\text{when } z=3$$

$$B = 1/3$$

when $z=0$

$$1 = -3A + 3B$$
$$-\frac{1}{3} + B = A$$

$$\begin{array}{c} \cancel{-3} \\ \cancel{+3} \\ \hline \cancel{-1} \\ \cancel{+B} \\ \hline A = \cancel{2} \end{array}$$

$$-\frac{1}{3} + \frac{1}{3} = A$$

$$a_1(z) = \frac{1}{3} \cdot \frac{32}{(z-3)^2} \quad (b)$$

$$x_1(z) = \frac{z}{(z-3)^3} = \cancel{\frac{A}{z-3}} + \frac{B}{(z-3)^2} + \frac{C}{(z-3)^3}$$

$$= \frac{Az}{z-3} + \frac{B32}{(z-3)^2} + \frac{C(3z^2+9z)}{(z-3)^3}$$

$$z = Az(z-3)^2 + 3Bz(z-3) + C(3z^2+9z)$$

$$1 = A(z-3)^2 + 3B(z-3) + C(3z+9)$$

when $z=3$

$$1 = 0 + 0 + C(18)$$

$$C = \frac{1}{18}$$

coefficients of z^2

$$A = 0$$

keep $z=0$

$$1 = -9B + 9C$$

$$-\frac{1}{9} + C = B$$

$$B = -\frac{1}{18}$$

$$x_1(z) = -\frac{1}{18} \frac{32}{(z-3)^2} + \frac{1}{18} \frac{3z^2+9z}{(z-3)^3} \quad (c)$$

from eqn (1), (a), (b), (c)

$$\bar{y}(z) = y_{d0} \left[\frac{z}{z-3} - \frac{32}{(z-3)^2} \right] + y_1 \left[\frac{1}{18} \frac{32}{(z-3)^2} \right] + \left[-\frac{1}{18} \frac{32}{(z-3)^2} + \frac{1}{18} \frac{3z^2+9z}{(z-3)^3} \right]$$

Applying z inverse OBS:

$$y_n = y_0 \left[3^n - 3^n(n) \right] + y_1 \left[\frac{1}{2} (3^n n^2) \right] - \frac{1}{18} (3^n n^4)$$
$$+ \frac{1}{18} (3^n n^2)$$

12/1/22

$$1) y_{n+2} + 6y_{n+1} + 9y_n = 2^n \text{ with } y_0 = 0, y_1 = 0.$$

⇒ Apply z transform OBS:

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

$$z^2 \left[\bar{y}(z) - y_0 - \frac{y_1}{z} \right] + 6z \left[\bar{y}(z) - y_0 \right] + 9\bar{y}(z) = \frac{z}{z-2}$$

Given that $y_0, y_1 = 0$

$$\therefore z^2 \left[\bar{y}(z) \right] + 6z \left[\bar{y}(z) \right] + 9\bar{y}(z) = \frac{z}{z-2}$$

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

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

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

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

Multiply by $(z-2)(z+3)^2$

$$z = Az(z+3)^2 - Bz(z-2)(z+3) - 3Cz(z-2)$$

$$1 = A(z+3)^2 - B(z-2)(z+3) - 3C(z-2)$$

when $z = -3$

$$C = \frac{1}{15}$$

when $z=2$

$$A = \frac{1}{25}$$

when $z=0$

$$1 = 9A + 6B + 6C$$

$$6B = 1 - \frac{9}{25} - \frac{6}{15}$$

$$= 1 - \frac{9}{25} - \frac{2}{5}$$

$$= \frac{25 - 9 - 10}{25}$$

$$6B = \frac{6}{25}$$

$$\therefore B = \frac{1}{25}$$

$$\therefore \bar{y}(z) = \frac{1}{25} \frac{z}{z-2} + \frac{1}{25} \frac{(-z)}{(z-(-3))} + \frac{1}{15} \frac{(-3z)}{(z-(-3))^2}$$

$$z^{-1}(\bar{y}(z)) = \frac{1}{25} z^n + \frac{1}{25} (-3)^n + \frac{1}{15} (-3)^n \cdot n'$$

$$\therefore y_n = \frac{1}{5} \left[\frac{1}{5} z^n + \frac{1}{5} (-3)^n + \frac{1}{3} (-3)^n \cdot n' \right]$$

$$2) u_{n+2} - 2u_{n+1} + u_n = 3_n + 5$$

\Rightarrow Applying Z transform obs;

$$z^2 \left[\bar{u}(z) - u_0 - \frac{u_1}{z} \right] - 2z \left[\bar{u}(z) - u_0 \right] + \bar{u}(z) =$$

$$\bar{u}(z) [z^2 - 2z + 1] - u_0 [z^2 - 2z] - zu_1 = \frac{3z}{(z-1)^2} + \frac{5z}{(z-1)}$$

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

$$\bar{u}(z) [z-1]^2 = \frac{3z}{(z-1)^2} + \frac{5z}{(z-1)} + u_0(z^2 - 2z) + zu_1$$

$$\bar{u}(z) = \frac{3z}{(z-1)^4} + \frac{5z}{(z-1)^3} + \frac{u_0(z^2 - 2z)}{(z-1)^2} + \frac{zu_1}{(z-1)^2}$$

Let us assume;

$$\bar{u}(z) = p(z) + q(z) + u_0 z(z) + u_1 s(z) \quad (1)$$

$$p(z) = \frac{3z}{(z-1)^4}$$

$$= A \frac{z}{z-1} + B \frac{z}{(z-1)^2} + C \frac{(z^2+z)}{(z-1)^3} + D \frac{(z^3+4z^2+z)}{(z-1)^4}$$

$$3z = Az(z-1)^3 + Bz(z-1)^2 + Cz(z+1)(z-1) + Dz(z^2+4z+1)$$

$$3 = A(z-1)^3 + B(z-1)^2 + C(z+1)(z-1) + D(z^3+4z^2+z)$$

when $z=1$ | equating coeff. of z^3

$$D = \frac{1}{2} \quad | \quad 0 = A$$

when $z=-1$

$$3 = 4B - 2 \times \frac{1}{2}$$

$$4B = 4B$$

$$B = 1$$

when $z=0$

$$\begin{aligned} 3 &= B - C + D \\ 3 &= 1 - C + \frac{1}{2} \\ 6 &= 3 - 2C \\ 2C &= -3 \\ C &= -\frac{3}{2} \end{aligned}$$

$$p(z) = \frac{z}{(z-1)^2} - \frac{3}{2} \frac{(z^2+z)}{(z-1)^3} + \frac{1}{2} \frac{(z^3+4z^2+z)}{(z-1)^4} \quad (a)$$

$$q(z) = \frac{5z}{(z-1)^3}$$

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

$$5z = Az(z-1)^2 + Bz(z-1) + C(z^2+z)$$

$$5 = A(z-1)^2 + B(z-1) + C(z+1)$$

$$\text{when } z=1 \quad \left| \begin{array}{l} \text{eq. coeff. of } z^2 \\ A=0 \end{array} \right. \quad \left| \begin{array}{l} \text{when } z=0 \\ 5 = A-B+C \end{array} \right.$$

$$C = \frac{5}{2} \quad \left| \begin{array}{l} \\ \\ B = \frac{5}{2} - 5 = -\frac{5}{2} \end{array} \right.$$

$$q(z) = -\frac{5}{2} \frac{z}{(z-1)^2} + \frac{5}{2} \frac{z^2+2}{(z-1)^3} \quad \text{--- (b)}$$

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

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

$$(z-2)z = 2A(z-1) + Bz$$

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

$$\text{when } z=1 \quad \left| \begin{array}{l} \text{when } z=0 \\ B = -1 \end{array} \right. \quad \left| \begin{array}{l} -2 = -A + 1 \\ A = 1 \end{array} \right.$$

$$r(z) = \frac{z}{z-1} - \frac{z}{(z-1)^2} \quad \text{--- (c)}$$

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

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

$$z = Az(z-1) + Bz$$

$$1 = A(z-1) + B$$

$$\text{when } z=1 \quad \left| \begin{array}{l} \text{when } z=0 \\ B=1 \end{array} \right. \quad \left| \begin{array}{l} 1 = -A + B \\ 1 = -A + 1 \\ A = 0 \end{array} \right.$$

$$s(z) = \frac{z}{(z-1)^2} \quad \text{--- (d)}$$

From eqn) (1), (a), (b), (c), (d)

$$\bar{u}(z) = \frac{z}{(z-1)^2} - \frac{3}{2} \frac{(z^2+z)}{(z-1)^3} + \frac{1}{2} \frac{(z^3+4z^2+z)}{(z-1)^4}$$

$$- \frac{5}{2} \frac{z}{(z-1)^2} + \frac{5}{2} \frac{z^2+z}{(z-1)^3} + \frac{z u_0 - z \bar{u}_0}{z-1} + \frac{z u_1}{(z-1)^2}$$

$$+ \cancel{\frac{z^{-1} [\bar{u}(z)]}{z-1}} \cancel{\frac{z}{z-1}} \cancel{\frac{-\frac{3}{2} z}{(z-1)^2}} + \cancel{\frac{z^2+z}{(z-1)^3}} +$$

$$\cancel{\frac{1}{2} \frac{(z^3+4z^2+z)}{(z-1)^4}}$$

$$u_n = \cancel{+ \frac{1}{2} z^2}$$

$$z^{-1} [\bar{u}(z)] = i^n(n) - \frac{3}{2} i^n n^2 + \frac{1}{2} i^n n^3 - \frac{5}{2} i^n$$

$$+ \frac{5}{2} i^n n^2 + u_0 i^n - u_0 i^n n' + u_1 i^n n'$$

$$u_n = n - \frac{3}{2} n^2 + \frac{1}{2} n^3 - \frac{5}{2} n + \frac{5}{2} n^2 + u_0 - u_0 n$$

$$= \frac{1}{2} n^3 + n^2 - n \left[\frac{3}{2} + u_0 - u_1 \right] + u_0$$

$$\therefore u_n = \frac{1}{2} n^3 + n^2 - n \left[\frac{3}{4} + u_0 - u_1 \right] + u_0$$

3) Find the equation of the system:

$$y_{n+2} - 4y_{n+1} + 3y_n = u_n \text{ with } y_0 = 0, y_1 = 1$$

$u_n = 1$, for $n = 0, 1, 2, 3$, by z -transform;

$$\Rightarrow y_{n+2} - 4y_{n+1} + 3y_n = 1$$

Apply z transform OBS.

$$z^2 \left[\bar{y}(z) - y_0 - \frac{y_1}{z} \right] - 4z \left[\bar{y}(z) - y_0 \right] + 3\bar{y}(z) = 1. \frac{z}{z-1}$$

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

$$\bar{y}(z) \left[(z-3)(z-1) \right] - z = \frac{z}{z-1}$$

$$\bar{y}(z) \left[(z-3)(z-1) \right] = \frac{z}{z-1} + z$$

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

$$\bar{y}(z) = p(z) + q(z) \quad (1)$$

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

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

$$z = A z (z-1)^2 + B z (z-3)(z-1) + C z (z-3)$$

$$1 = A (z-1)^2 + B (z-3)(z-1) + C (z-3)$$

$$\text{when } z = 1$$

$$C = -1/2$$

$$\text{when } z = 3$$

$$A = 1/4$$

$$\text{when } z = 0$$

$$1 = A + 3B - 3C$$

$$3B = 1 - \frac{1}{4} - \frac{3}{2}$$

$$B = -1/4$$

$$p(z) = \frac{1}{4} \frac{z}{z-3} - \frac{1}{4} \frac{z}{z-1} - \frac{1}{2} \frac{z}{(z-1)^2} \quad (a)$$

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

$$= A \frac{z}{z-1} + B \frac{z}{z-3}$$

$$1 = A(z-3) + B(z-1)$$

when $z=3$

$$B = 1/2$$

when $z=1$

$$A = -1/2$$

$$g_V(z) = -\frac{1}{2} \frac{z}{z-1} + \frac{1}{2} \frac{z}{z-3} \quad (b)$$

From eq. (1)(a), (b):

$$\bar{y}(z) = \frac{1}{4} \frac{z}{z-3} - \frac{1}{4} \frac{z}{z-1} - \frac{1}{2} \frac{z}{(z-1)^2} - \frac{1}{2} \frac{z}{z-1} + \frac{1}{2} \frac{z}{z-3}$$

$$z^{-1}[\bar{y}(z)] = \frac{3}{4} \frac{z}{z-3} - \frac{3}{4} \frac{z}{z-1} - \frac{1}{2} \frac{z}{(z-1)^2}$$

$$y_n = \frac{3}{4} \cdot 3^n - \frac{3}{4} \cdot 1^n - \frac{1}{2} \cdot 1^n \cdot n!$$

$$\boxed{\therefore y_n = \frac{3}{4} \cdot 3^n - \frac{3}{4} - \frac{1}{2} n}$$

3/1/22

Numerical solution of ordinary diff. eqn.
of first order, first degree.

consider 1st order, first degree of the form

$\frac{dy}{dx} = f(xy)$ with an initial condition

$y(x_0) = y_0$ that $y=y_0$ at $x=x_0$, this
problem of finding y is called initial
value problem.

→ Taylor series method:

$$y(x) = y(x_0) + (x-x_0)y'(x_0) + \frac{(x-x_0)^2}{2!} y''(x_0) + \frac{(x-x_0)^3}{3!} y'''(x_0) \dots$$

The solution $y(x)$ is approximated in Fourier series in $(x-x_0)$ using Taylor series we can find the value of y for various values of x in the neighbourhood of x_0 .

We know that $\frac{dy}{dx} = y'$.

i) Use Taylor series method to find y at $x=0.1, 0.2, 0.3$. considering upto 3rd degree, given

$$\frac{dy}{dx} = x^2 + y^2 \text{ and } y(0) = 1.$$

$$\Rightarrow \frac{dy}{dx} = y' = x^2 + y^2 \quad y(0) = y(x_0) = 1$$

$$y(x) = y(x_0) + (x-x_0)y'(x_0) + \frac{(x-x_0)^2}{2!} y''(x_0) + \frac{(x-x_0)^3}{3!} y'''(x_0).$$

$$y' = x^2 + y^2$$

$$y'(x_0) = x_0^2 + y_0^2 = 0 + 1$$

$$\therefore y_0 = 1$$

$$y'' = 2x + 2yy'$$

$$y''(x_0) = 2x_0 + 2y_0 y_0$$

$$= 2(0) + 2(1)(1)$$

$$\therefore y''_0 = 2$$

$$y''' = 2[1 + yy'' + (y')^2]$$

$$y'''(x_0) = 2[1 + y_0 y''_0 + (y'_0)^2]$$

$$= 2[1 + 1(2) + 1]^2$$

$$\therefore y'''_0 = 8$$

$$y(x) = 1 + (x-0)1 + \frac{(x-0)^2}{2 \times 1} 2 + \frac{(x-0)^3}{3 \times 2 \times 1} 8$$

$$y(0.1) = 1 + (0.1-0)1 + (0.1-0)^2 + \frac{(0.1-0)^3}{3} \times 4$$

$$= 1 + 0.1 + 0.01 + 0.00133$$

$$\therefore y(0.1) = 1.11133$$

$$y(0.2) = 1 + (0.2-0)1 + (0.2-0)^2 + (0.2-0)^3 \cdot \frac{4}{3}$$

$$= 1 + 0.2 + 0.04 + 0.010666$$

$$\therefore y(0.2) = 1.25066$$

$$y(0.3) = 1 + (0.3-0)1 + (0.3-0)^2 + (0.3-0)^3 \cdot \frac{4}{3}$$

$$= 1 + 0.3 + 0.09 + 0.036$$

$$\therefore y(0.3) = 1.426$$

2) Find y at $x = 1.02$, correct to five decimal places, given $dy = (xy - 1)dx$ and $y=2$ at $x=1$.

\Rightarrow Apply Taylor series method:

$$y_0 = 2, x_0 = 1, \frac{dy}{dx} = xy - 1$$

$$y' = xy - 1$$

$$\begin{aligned} y'(x_0) &= x_0 y_0 - 1 \\ &= 1 \cdot 2 - 1 \end{aligned}$$

$$\boxed{\therefore y'_0 = 1}$$

$$y'' = x y' + y(1)$$

$$\begin{aligned} y''(x_0) &= x_0 y'_0 + y_0 \\ &= 1 \cdot 1 + 2 \end{aligned}$$

$$\boxed{\therefore y''_0 = 3}$$

$$y''' = x y'' + y'(1) + y''$$

$$\begin{aligned} y'''(x_0) &= x_0 y''_0 + y'_0 + y''_0 \\ &= 1 \cdot 3 + 1 + 3 \end{aligned}$$

$$\boxed{\therefore y'''(x_0) = 5}$$

$$y(x) = y(x_0) + (x - x_0)y'(x_0) + \frac{(x - x_0)^2}{2!} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(x_0)$$

$$y(1.02) = 2 + (1.02 - 1) \cdot 1 + \frac{(1.02 - 1)^2}{2 \times 1} \cdot 3 + \frac{(1.02 - 1)^3}{3 \times 2 \times 1} \cdot 5$$

$$= 2 + 0.02 + 0.0006 + 0.00000666$$

$$\boxed{\therefore y(1.02) = 2.02060666}$$