

Basic Digital Audio Signal Processing

In this section we look at some basic aspects of Digital Audio Signal Processing:

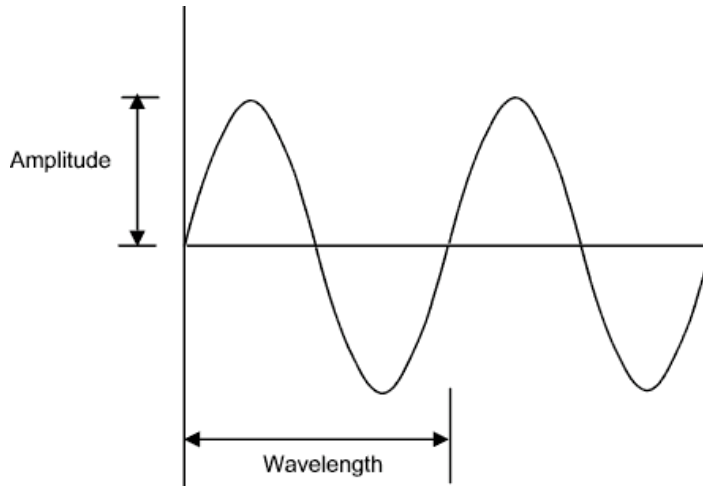
- Some basic definitions and principles
- Filtering
- Basic Digital Audio Effects



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Simple Waveforms



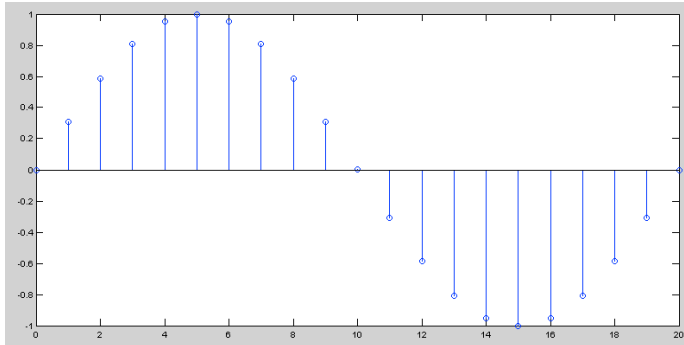
- **Frequency** is the number of cycles per second and is measured in Hertz (Hz)
- **Wavelength** is *inversely proportional* to frequency
i.e. Wavelength varies as $\frac{1}{\text{frequency}}$



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The Sine Wave and Sound



The general form of the sine wave we shall use (quite a lot of) is as follows:

$$y = A.\sin(2\pi.n.F_w/F_s)$$

where:

A is the amplitude of the wave,

F_w is the frequency of the wave,

F_s is the sample frequency,

n is the sample index.

MATLAB function: `sin()` used — works in radians

MATLAB Sine Wave Radian Frequency Period

Basic 1 period Simple Sine wave — **1 period is 2π radians**

```
% Basic 1 period Simple Sine wave

i=0:0.2:2*pi;
y = sin(i);
figure(1)
plot(y);

% use stem(y) as alternative plot as in lecture notes to
% see sample values

title('Simple 1 Period Sine Wave');
```



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MATLAB Sine Wave Amplitude

Sine Wave Amplitude is -1 to +1.

To change amplitude multiply by some gain (amp):

```
% Now Change amplitude  
  
amp = 2.0;  
  
y = amp*sin(i);  
  
figure(2)  
plot(y);  
title('Simple 1 Period Sine Wave Modified Amplitude');
```



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MATLAB Sine Wave Frequency

```
% Natural frequency is 2*pi radians
% If sample rate is F_s HZ then 1 HZ is 2*pi/F_s
% If wave frequency is F_w then freequency is F_w* (2*pi/F_s)
% set n samples steps up to sum duration nsec*F_s where nsec is the
% duration in seconds
% So we get y = amp*sin(2*pi*n*F_w/F_s);

F_s = 11025;
F_w = 440;
nsec = 2;
dur= nsec*F_s;

n = 0:dur;

y = amp*sin(2*pi*n*F_w/F_s);

figure(3)
plot(y(1:500));
title('N second Duration Sine Wave');
```



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MATLAB Sine Wave Plot of n cycles

```
% To plot n cycles of a waveform  
  
ncyc = 2;  
  
n=0:floor(ncyc*F_s/F_w);  
  
y = amp*sin(2*pi*n*F_w/F_s);  
  
figure(4)  
plot(y);  
title('N Cycle Duration Sine Wave');
```

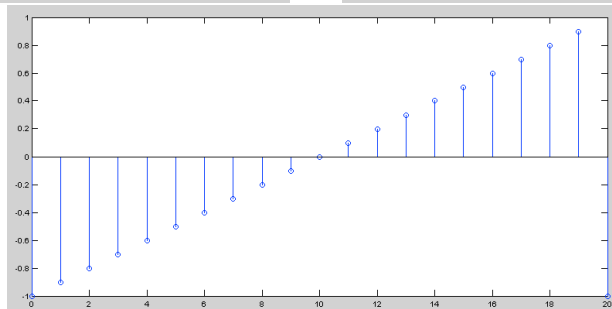
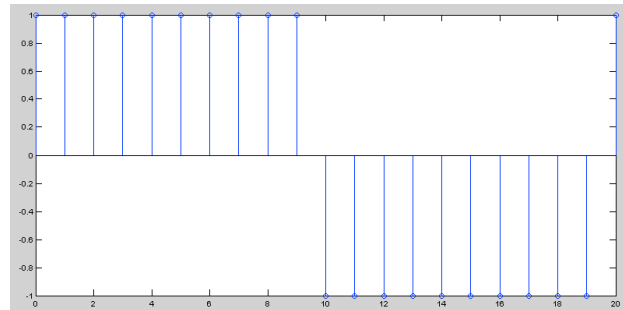
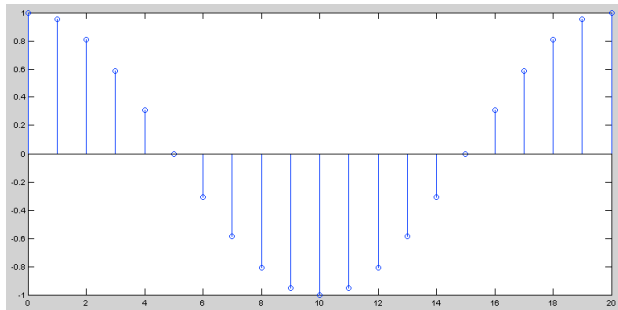


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Cosine, Square and Sawtooth Waveforms

MATLAB functions `cos()` (cosine), `square()` and `sawtooth()` similar.



MATLAB Cos v Sin Wave

```
% Cosine is same as Sine (except 90 degrees out of phase)

yc = amp*cos(2*pi*n*F_w/F_s);

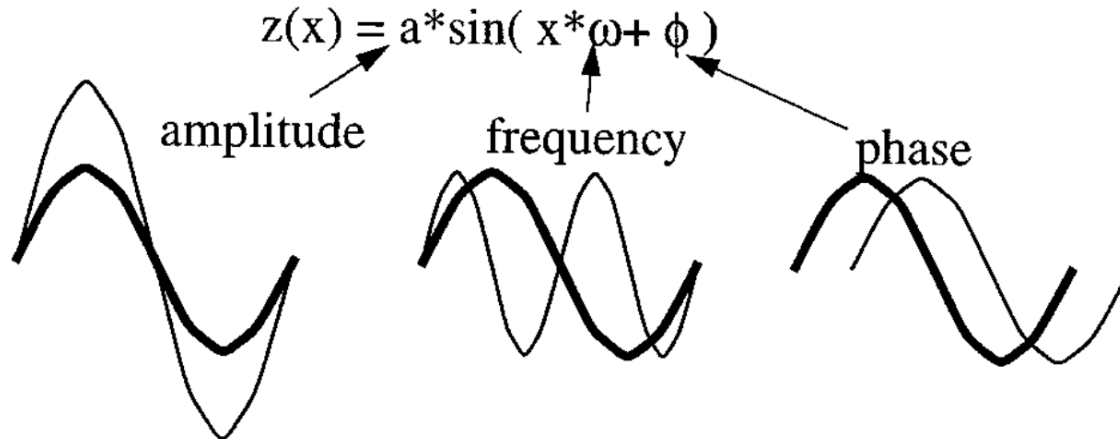
figure(5);
hold on
plot(yc,'b');
plot(y,'r');
title('Cos (Blue)/Sin (Red) Plot (Note Phase Difference)');
hold off;
```



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Relationship Between Amplitude, Frequency and Phase



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Amplitudes of a Sine Wave

```
% Simple Sin Amplitude Demo

samp_freq = 400;
dur = 800; % 2 seconds
amp = 1; phase = 0; freq = 1;
s1 = mysin(amp,freq,phase,dur,samp_freq);

axisx = (1:dur)*360/samp_freq; % x axis in degrees
plot(axisx,s1);
set(gca,'XTick',[0:90:axisx(end)]);

fprintf('Initial Wave: \t Amplitude = ...\n', amp, freq, phase,...);

% change amplitude
amp = input('\nEnter Amplitude:\n\n');

s2 = mysin(amp,freq,phase,dur,samp_freq);
hold on;
plot(axisx, s2,'r');
set(gca,'XTick',[0:90:axisx(end)]);
```

The code is [sinampdemo.m](#)



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mysin MATLAB code

The above call function mysin.m which a simple modified version of previous MATLAB sin function to account for phase.

```
function s = mysin(amp,freq,phase,dur, samp_freq)
% example function to so show how amplitude,frequency and phase
% are changed in a sin function
% Inputs: amp - amplitude of the wave
%         freq - frequency of the wave
%         phase - phase of the wave in degree
%         dur - duration in number of samples
%         samp_freq - sample frequency

x = 0:dur-1;
phase = phase*pi/180;

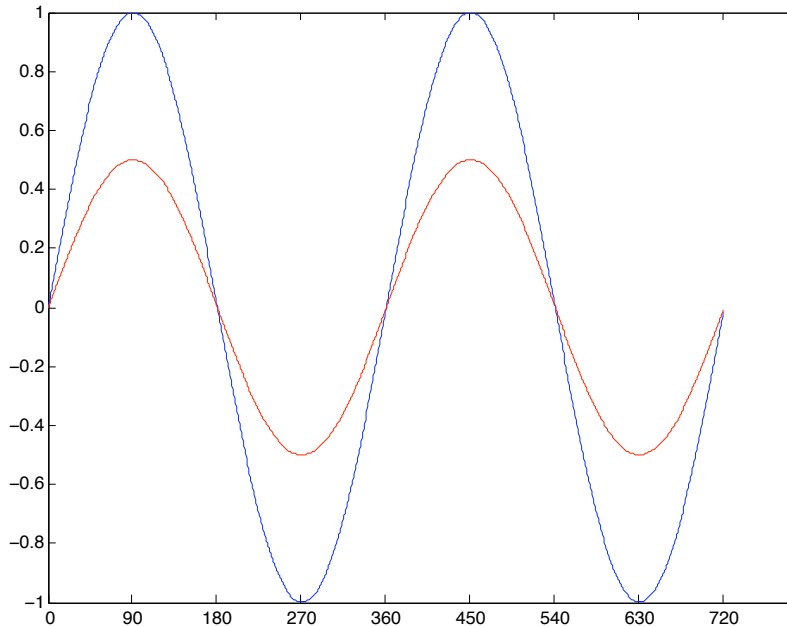
s = amp*sin( 2*pi*x*freq/samp_freq + phase);
```



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Amplitudes of a Sine Wave: `sinampdemo` output



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Frequencies of a Sine Wave

% Simple Sin Frequency Demo

```
samp_freq = 400;
dur = 800; % 2 seconds
amp = 1; phase = 0; freq = 1;
s1 = mysin(amp,freq,phase,dur,samp_freq);

axisx = (1:dur)*360/samp_freq; % x axis in degrees
plot(axisx,s1);
set(gca,'XTick',[0:90:axisx(end)]);

fprintf('Initial Wave: \t Amplitude = ...\n', amp, freq, phase,...);

% change amplitude
freq = input('\nEnter Frequency:\n\n');

s2 = mysin(amp,freq,phase,dur,samp_freq);
hold on;
plot(axisx, s2,'r');
set(gca,'XTick',[0:90:axisx(end)]);
```

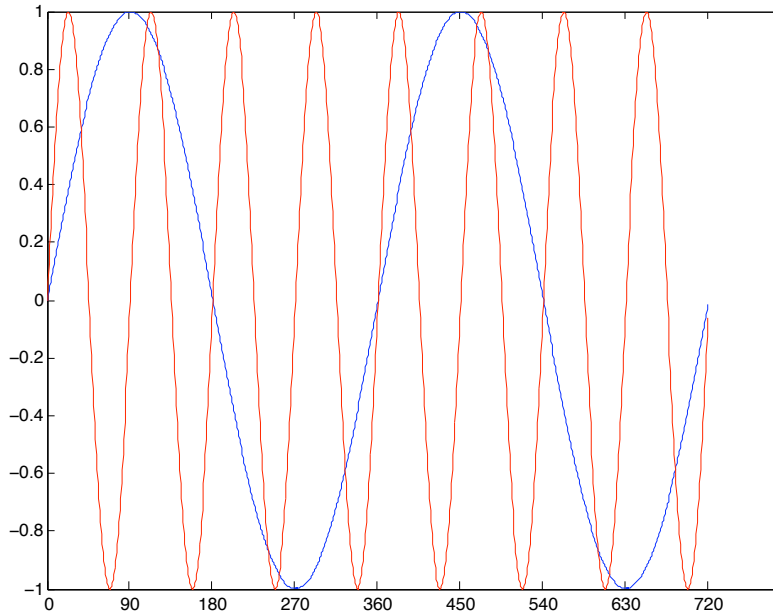
The code is [sinfreqdemo.m](#)



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Amplitudes of a Sine Wave: `sinfreqdemo` output



Phases of a Sine Wave

% Simple Sin Phase Demo

```
samp_freq = 400;
dur = 800; % 2 seconds
amp = 1; phase = 0; freq = 1;
s1 = mysin(amp,freq,phase,dur,samp_freq);

axisx = (1:dur)*360/samp_freq; % x axis in degrees
plot(axisx,s1);
set(gca,'XTick',[0:90:axisx(end)]);

fprintf('Initial Wave: \t Amplitude = ...\n', amp, freq, phase,...);

% change amplitude
phase = input('\nEnter Phase:\n\n');

s2 = mysin(amp,freq,phase,dur,samp_freq);
hold on;
plot(axisx, s2,'r');
set(gca,'XTick',[0:90:axisx(end)]);
```

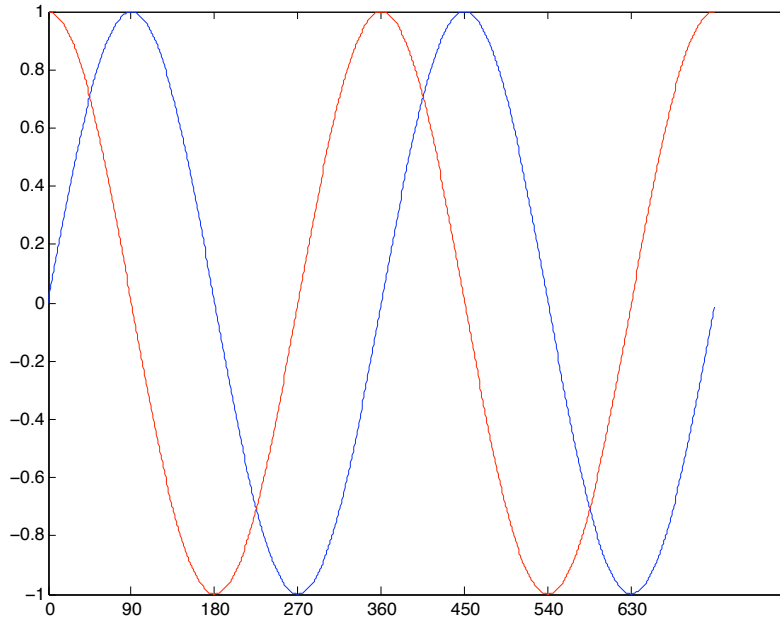
The code is [sinphasedemo.m](#)



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Amplitudes of a Sine Wave: `sinphasedemo` output



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MATLAB Square and Sawtooth Waveforms

```
% Square and Sawtooth Waveforms created using Radians
```

```
ysq = amp*square(2*pi*n*F_w/F_s);
ysaw = amp*sawtooth(2*pi*n*F_w/F_s);

figure(6);
hold on
plot(ysq,'b');
plot(ysaw,'r');
title('Square (Blue)/Sawtooth (Red) Waveform Plots');
hold off;
```



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Triangular Waveform

MATLAB function `sawtooth(t,width = 0.5)` can create a triangular waveform, but its easy to build one ourselves (later we make a smoother sounding sawtooth in similar fashion):

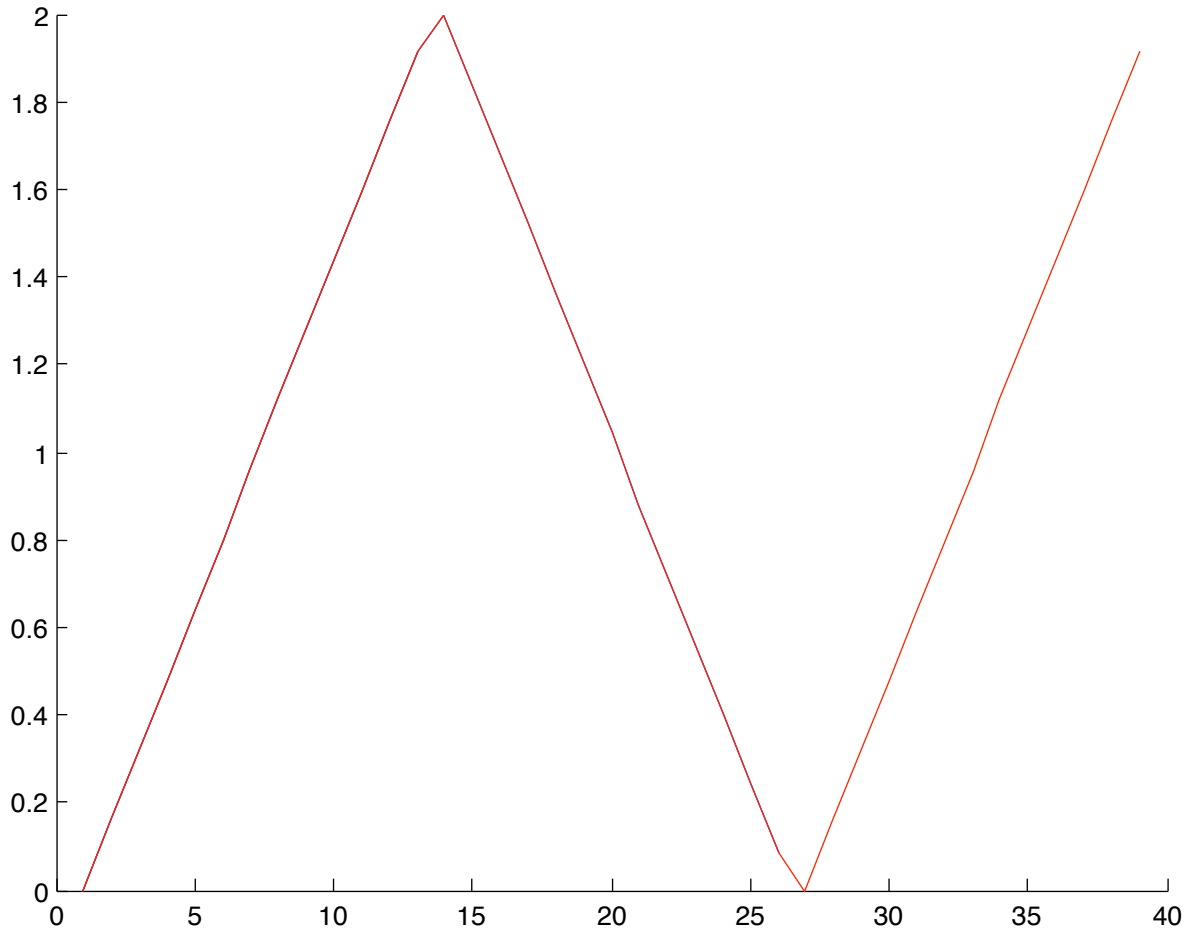
```
% Half Frequency
delta = 2*F_w/F_s;
% min and max values of simple waveform
minf=0;maxf=1;
% create triangle wave of centre frequency values
figure(7); hold on
ytri = [];
% plot n cycles
while(length(ytri) < floor(ncyc*F_s/F_w) )
    ytri = [ ytri amp*(minf:delta:maxf) ]; %upslope
    doplot = input('\nPlot Figure? y/[n]:\n\n', 's');
    if doplot == 'y',
        plot(ytri,'r');
        figure(7);
    end
    lasti = length(ytri);
    ytri = [ ytri amp*(maxf:-delta:minf) ]; %downslope
    doplot = input('\nPlot Figure? y/[n]:\n\n', 's');
    if doplot == 'y',
        plot(ytri,'b');
        figure(7);
    end
end
end
title('Triangular Waveform Plots'); hold off;
```



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Triangular Waveform Display



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Using these Waveforms

All above waveforms used (as seen in Lecture notes):

- Modulators and Carrier waveforms for various Digital Audio effects.
 - Low Frequency Oscillators (LFO) to vary filter cut-off frequencies and delay times
- Base waveforms for various forms of synthesis: Subtractive, FM, Additive ([CM0340 Multimedia Year 3](#))

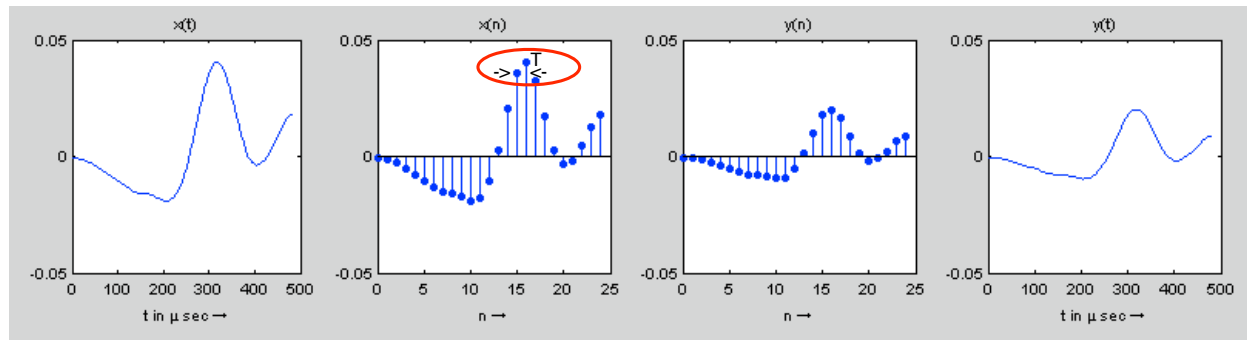
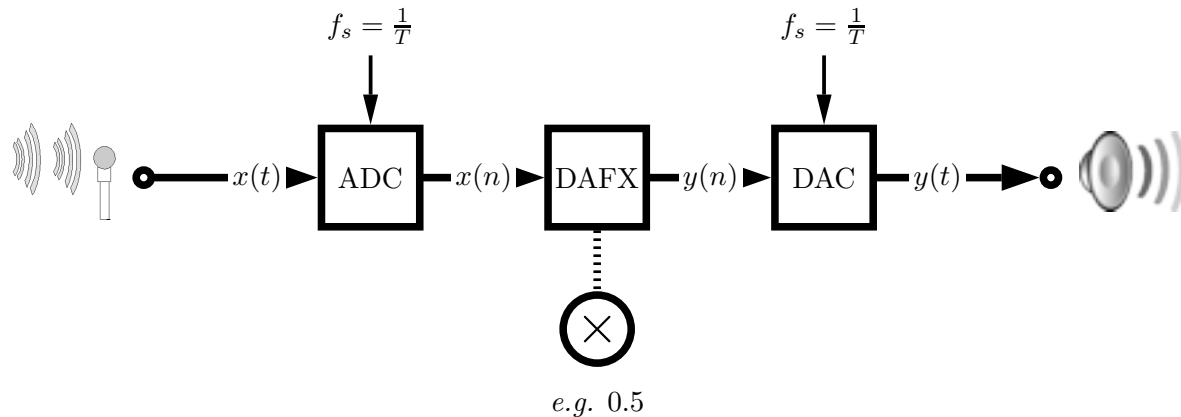


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Simple Digital Audio Effects Example

Over the next few slides consider the following example:



Sample Interval and Sample Frequency

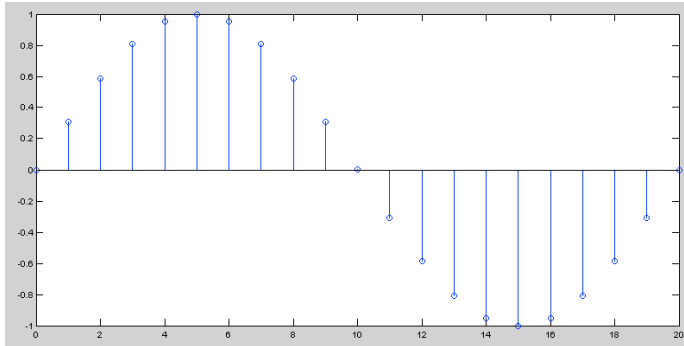
- An **analog signal**, $x(t)$ with signal amplitude continuous over time, t .
- Following **ADC** the signal is converted into a **a discrete-time and quantised amplitude signal**, $x(n)$ — a stream of samples over discrete time index, n
 - The time distance between two consecutive samples, **the sample interval**, T (or sampling period).
 - The **the sampling frequency** is $f_s = \frac{1}{T}$ — the number of samples per second measured in Hertz (Hz).
- Next we apply some simple **DAFX** — E.g here we multiply the signal by a factor of 0.5 to produce $y(n) = 0.5 \cdot x(n)$.
- The signal $y(n)$ is then forwarded to the **DAC** which reconstruct an analog signal $y(t)$



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The Sine Wave and Sound



The general form of the sine wave we shall use (quite a lot of) is as follows:

$$y = A.\sin(2\pi.n.F_w/F_s)$$

where:

A is the amplitude of the wave,

F_w is the frequency of the wave,

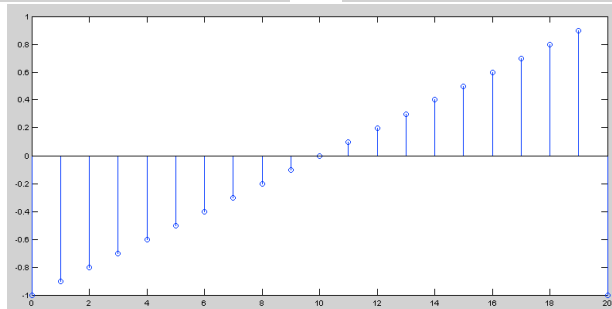
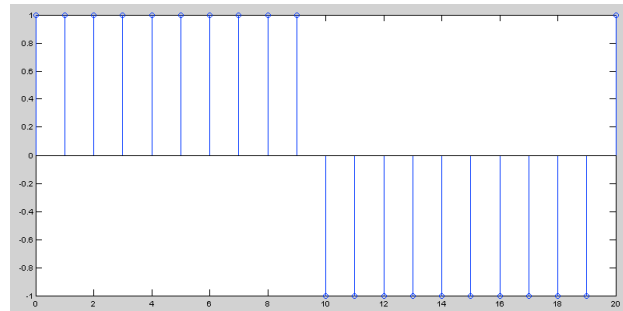
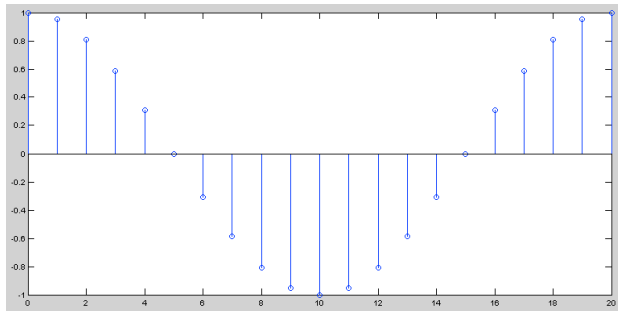
F_s is the sample frequency,

n is the sample index.

MATLAB function: `sin()` used — works in radians

Cosine, Square and Sawtooth Waveforms

MATLAB functions `cos()` (cosine), `square()` and `sawtooth()` similar.



The Decibel (dB)

When referring to measurements of power or intensity, we express these in decibels (dB):

$$X_{dB} = 10 \log_{10} \left(\frac{X}{X_0} \right)$$

where:

- X is the actual value of the quantity being measured,
- X_0 is a specified or implied reference level,
- X_{dB} is the quantity expressed in units of decibels, relative to X_0 .
- X and X_0 **must** have the same dimensions — they must measure the same type of quantity in the the same units.
- The reference level itself is **always at 0 dB** — as shown by setting $X = X_0$ (**note:** $\log_{10}(1) = 0$).



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Why Use Decibel Scales?

- When there is a large range in frequency or magnitude, logarithm units often used.
- If X is greater than X_0 then X_{dB} is positive (Power Increase)
- If X is less than X_0 then X_{dB} is negative (Power decrease).
- Power Magnitude = $|X(i)|^2$ so (with respect to reference level)

$$\begin{aligned}X_{dB} &= 10 \log_{10}(|X(i)|^2) \\ &= 20 \log_{10}(|X(i)|)\end{aligned}$$

which is an expression of dB we often come across.



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Decibel and acoustics

- dB is commonly used to quantify sound levels relative to some 0 dB reference.
- The reference level is typically set at the *threshold of human perception*
- Human ear is capable of detecting a very large range of sound pressures.



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Examples of dB measurement in Sound

Threshold of Pain : The ratio of sound pressure that causes permanent damage from short exposure to the limit that (undamaged) ears can hear is above a million:

- The ratio of the maximum power to the minimum power is above one (short scale) trillion (10^{12}).
- The log of a trillion is 12, so this ratio represents a **difference of 120 dB**.

Speech Sensitivity : Human ear is not equally sensitive to all the frequencies of sound within the entire spectrum:

- Noise levels at maximum human sensitivity — between 2 and 4 kHz (Speech) are factored more heavily into sound descriptions using a process called frequency weighting.



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Examples of dB measurement in Sound (cont.)

6dB per bit : In digital audio sample representation (**linear pulse-code modulation (PCM)**),

- The first bit (least significant bit, or LSB) produces residual quantization noise (bearing little resemblance to the source signal)
- Each subsequent bit offered by the system **doubles** the resolution, corresponding to a 6 ($= 10 * \log_{10}(4)$) dB.
- So a 16-bit (linear) audio format offers 15 bits beyond the first, for a dynamic range (between quantization noise and clipping) of $(15 \times 6) = 90$ dB, meaning that the maximum signal is 90 dB above the theoretical peak(s) of quantisation noise.
- 8-bit linear PCM similarly gives $(7 \times 6) = 42$ dB.
- 48 dB difference between 8- and 16-bit which is $(48/6 \text{ (dB)})$ 8 times as noisy.

Signal to Noise

Signal-to-noise ratio is a term for the power ratio between a signal (meaningful information) and the background noise:

$$SNR = \frac{P_{signal}}{P_{noise}} = \left(\frac{A_{signal}}{A_{noise}} \right)^2$$

where P is average power and A is RMS amplitude.

- Both signal and noise power (or amplitude) must be measured at the same or equivalent points in a system, and within the same system bandwidth.

Because many signals have a very wide dynamic range, SNRs are usually expressed in terms of the logarithmic decibel scale:

$$SNR_{dB} = 10 \log_{10} \left(\frac{P_{signal}}{P_{noise}} \right) = 20 \log_{10} \left(\frac{A_{signal}}{A_{noise}} \right)$$

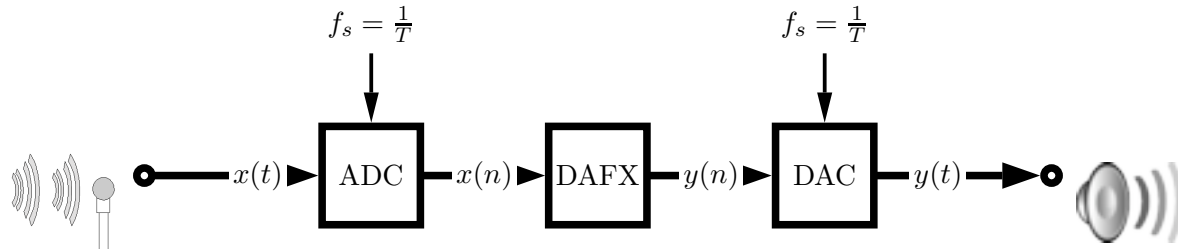


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Digital Systems: Representation and Definitions

Recall this Figure:



A **digital system** is represented by an algorithm which uses the input signal $x(n)$ as a sequence/stream of numbers and performs operations upon the input signal to produce an output sequence/stream of numbers — the output signal $y(n)$.

- *i.e.* the DAFX block in the above figure.



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Classifying a Digital System:

Block v. sample-by-sample processing

We can classify the way a digital system processes the data in two ways:

- Block v. sample-by-sample processing

Block processing : data is transferred into a **memory buffer** and then processed each time the buffer is filled with new data.

E.g. fast Fourier transforms (FFT), Discrete Cosine Transform (DCT), convolution — **more soon**

Sample-by-sample processing : input is processed on individual sample data.

E.g. volume control, envelope shaping, ring modulation.



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Linear v. Non-linear Time Invariant Systems

A second means of classification:

Linear time invariant system (LTI) : Systems that **do not change** behaviour over time and satisfy the superposition theory. The output signal is signal changed in amplitude and phase.

I.e. A sine wave is still a sine wave just modified in amplitude and/or phase

E.g. Convolution, Filters

Non-linear time invariant system : Systems whose output is strongly shaped by non-linear processing that introduces harmonic distortion — *i.e.* harmonics that are not present in the original signal will be contained in the output.

I.e. if a sine wave is input the output may be a modified waveform or a sum of sine waves (*see Fourier Theory* later) whose frequencies may not be directly related to the input wave.

E.g. Limiters, Compressors, Exciters, Distortion, Enhancers.



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Linear Time Invariant Systems

Linear time invariant system are classified by the relation to their input/output functions, these are based on the following terms, definitions and representations:

- Impulse Response and discrete convolution
- Algorithms and signal flow graphs



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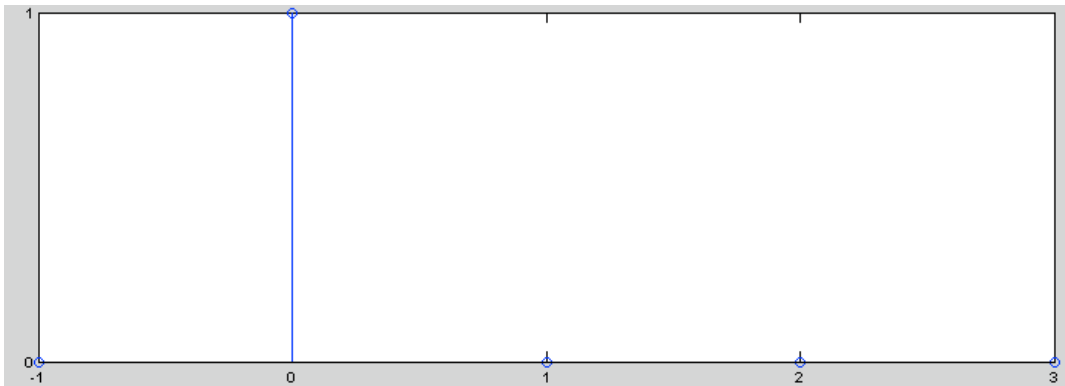
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Impulse Response: Unit Impulse

Unit Impulse:

- A very useful test signal for digital systems
- Defined as:

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



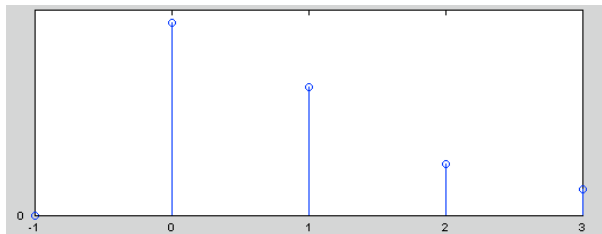
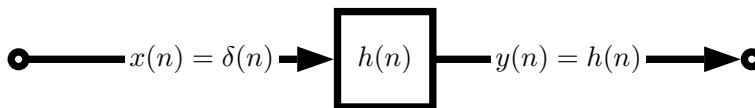
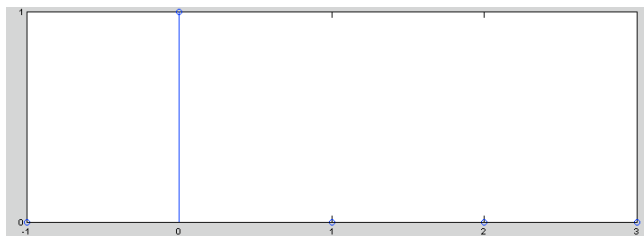
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Impulse Response Definition

If we apply a unit sample (impulse) function to a digital system we get an output signal $y(n) = h(n)$

- $h(n)$ is called the **impulse response** of the digital system.



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Impulse Response: Discrete Convolution

If we know the impulse response $h(n)$ of digital system we can calculate the output signal $y(n)$ for a given $x(n)$ by the **discrete convolution** formula:

$$y(n) = \sum_{k=-\infty}^{\infty} x(k) \cdot h(n - k) = x(n) * h(n)$$

- This is usually denoted as $y(n) = x(n) * h(n)$
- Computationally this usually computing using the **fast convolution** method using the **fast Fourier transform** — **more soon**
- MATLAB `y = conv(x, h)` function performs this task.
- Convolution has many DSP applications including denoising, deblurring and reverb — **more soon**.



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Representation: Algorithms and Signal Flow Graphs

It is common to represent digital system signal processing routines as a visual **signal flow** graphs.

We use a simple *equation* relation to describe the algorithm.

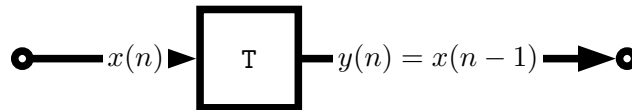
We will need to consider *three* representations:

- Delay
- Multiplication
- Summation

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Signal Flow Graphs: Delay

- We represent a delay of one sampling interval by a block with a T label:



- We describe the algorithm via the equation: $y(n) = x(n - 1)$



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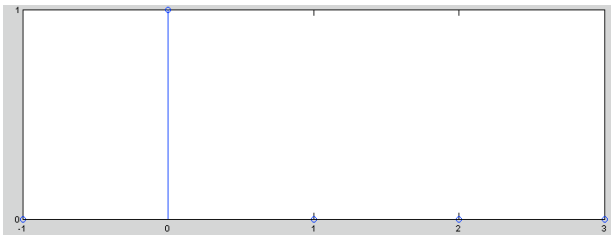
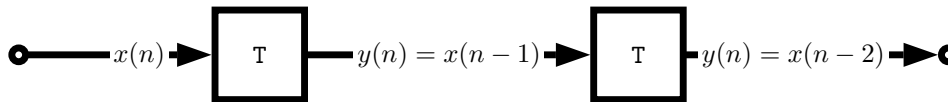
Signal Flow Graphs: Delay Example

A delay of the input signal by **two** sampling intervals:

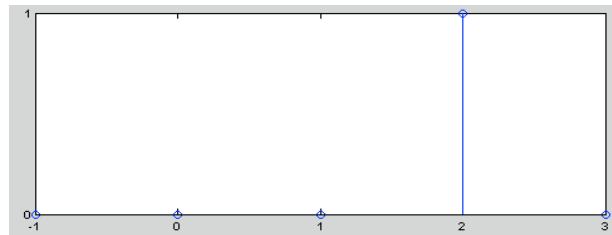
- We can describe the **algorithm** by:

$$y(n) = x(n - 2)$$

- We can use the block diagram to represent the **signal flow graph** as:



$x(n]$



$y(n) = x(n - 2]$

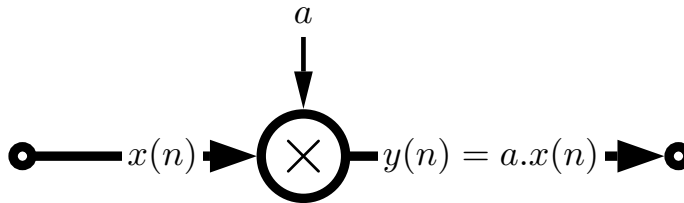


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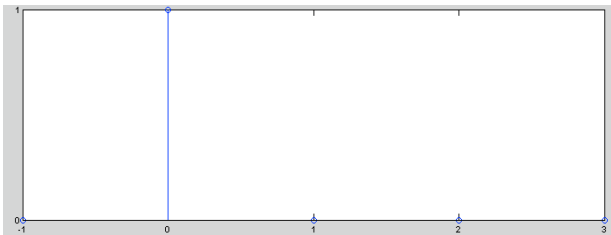
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Signal Flow Graphs: Multiplication

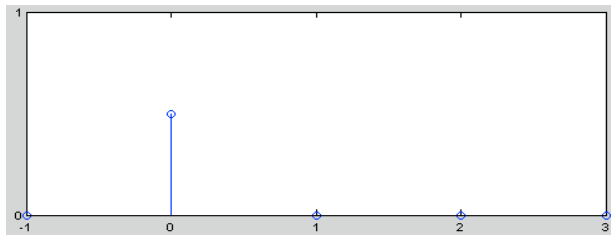
- We represent a multiplication or weighting of the input signal by a circle with a \times label.
- We describe the algorithm via the equation: $y(n) = a.x(n)$



e.g. $a = 0.5$



$x(n)$

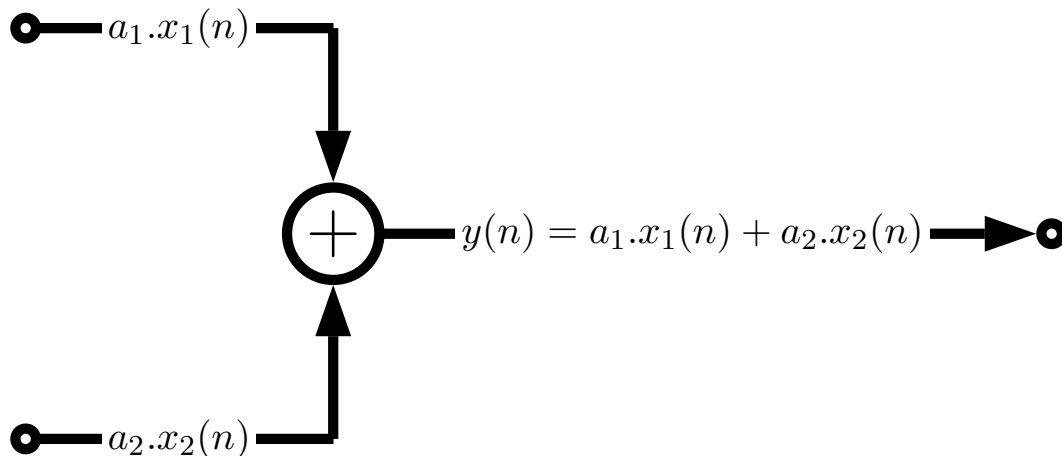


$y(n) = 0.5x(n)$

Signal Flow Graphs: Addition

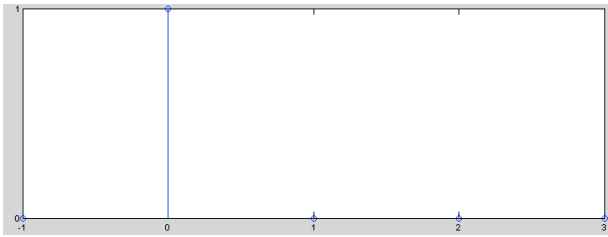
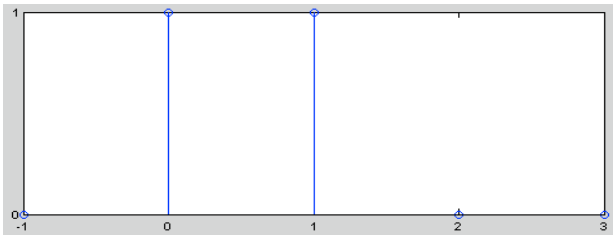
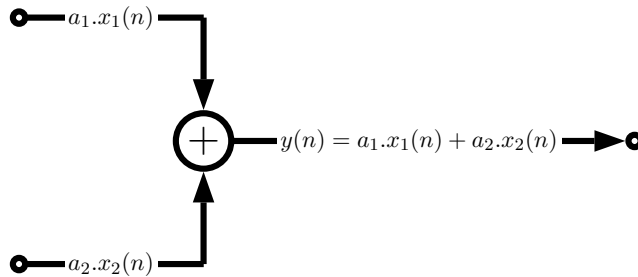
- We represent a addition of two input signal by a circle with a + label.
- We describe the algorithm via the equation:

$$y(n) = a_1.x_1(n) + a_2.x_2(n)$$



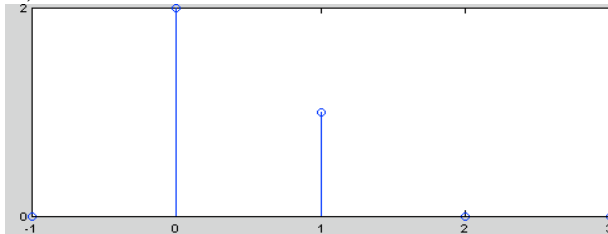
Signal Flow Graphs: Addition Example

In the example, set $a_1 = a_2 = 1$:



$x_1(n)$

$x_2(n)$



$$y(n) = x_1(n) + x_2(n)$$



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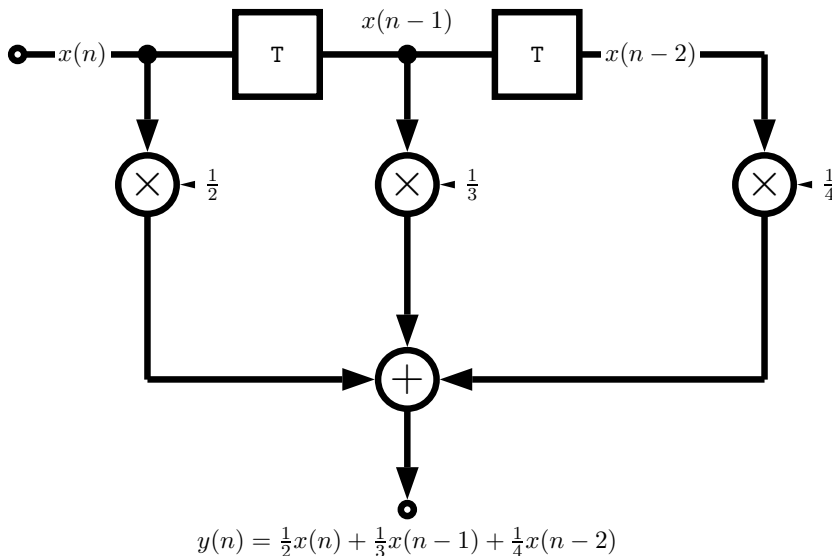
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Signal Flow Graphs: Complete Example

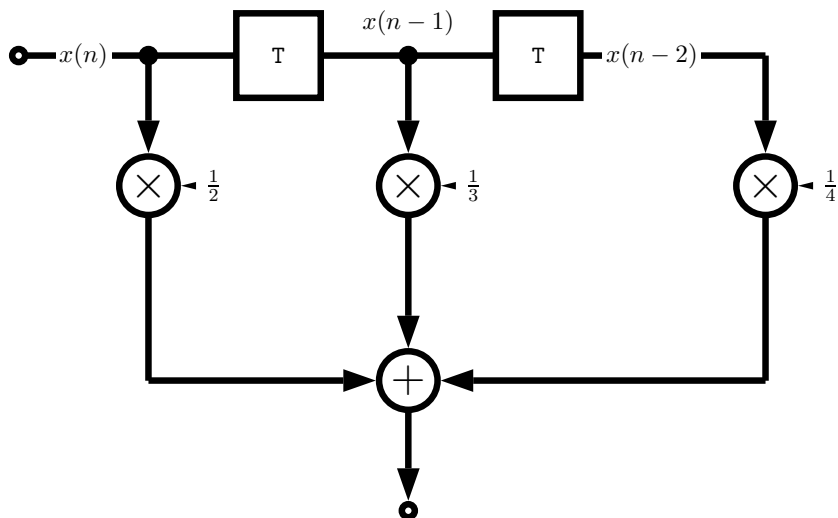
We can combine all above algorithms to build up more complex algorithms:

$$y(n] = \frac{1}{2}x(n) + \frac{1}{3}x(n - 1) + \frac{1}{4}x(n - 2)$$

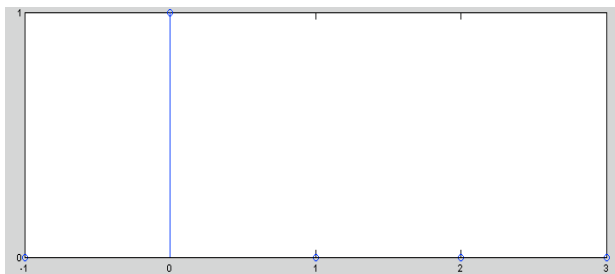
- This has the following signal flow graph:



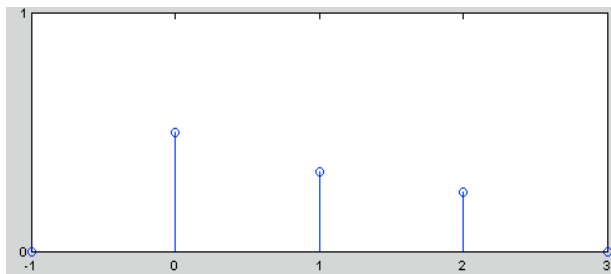
Signal Flow Graphs: Complete Example Impulse Response



$$y(n) = \frac{1}{2}x(n) + \frac{1}{3}x(n-1) + \frac{1}{4}x(n-2)$$



$x(n)$



$$y(n) = \frac{1}{2}x(n) + \frac{1}{3}x(n-1) + \frac{1}{4}x(n-2)$$

Transfer Function and Frequency Response

In a similar way to measuring the **time domain** impulse response $h(n)$ of a digital system we can measure the frequency domain response.

- We can measure this by an impulse response

The frequency domain behaviour of digital systems reflects the systems ability to:

- Pass,
- Reject, and
- Enhance

certain frequencies in the input signal frequency spectrum.

We describe such behaviour with a **transfer function** $H(z)$ and the **frequency response** $H(f)$ of the digital system.



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The Z-Transform and Fourier Transform

We need some means to obtain, $H(z)$ and $H(f)$.

The **Z-Transform** is defined as:

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

The **Fourier Transform** is defined as:

$$X(e^{i\Omega}) = \sum_{n=-\infty}^{\infty} x(n).e^{-i\Omega n} \text{ where } \Omega = 2\pi f / f_s$$

Clearly **both** transforms are related by substitution of $z \leftrightarrow e^{i\Omega}$

Note: Will study the Fourier Transform in some detail very soon.



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Deriving The Transfer Function and Frequency Response

Given an impulse response $h(n)$ simply apply the Z-Transform:

$$H(z) = \sum_{n=-\infty}^{\infty} h(n).z^{-n}$$

to get the **transfer function** $H(z)$.

Similarly apply the Fourier Transform:

$$H(f) = \sum_{n=-\infty}^{\infty} h(n).e^{-i2\pi fn/f_s}$$

to get the **Frequency Response** $H(f)$.

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The Z-Transform

The Z-Transform is a general tool that is used to analyse discrete functions (sequences) and related difference equations (recurrence relations).

- As we have seen above the Fourier Transform can be regarded a special case of the Z-Transform ($z \leftrightarrow e^{i\Omega}$).

The **Z-Transform** is defined as:

$$X(z) = \sum_{k=-\infty}^{\infty} x(k).z^{-k}$$

Z-Transform shorthand notation:

$$X(z) = Z\{x_k\}_{-\infty}^{\infty}$$

where $\{x_k\}_{-\infty}^{\infty}$ is the sequence of samples $\dots, x_{-2}, x_{-1}, x_0, x_1, x_2, \dots$



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The Causal Z-Transform

$\{x_k\}$ and $Z\{x_k\}$ are called the **transform pair**.

We only really deal with sample sequence indexed: $\{x_k\}_0^\infty$.
(For brevity we will often denote this series as $\{x_k\}$)

Such sequences are called **causal**.

So we can develop the **causal Z-transform**:

$$X(z) = Z\{x_k\}_0^\infty = \sum_{k=0}^{\infty} x_k \cdot z^{-k}$$

Note: In practice we deal with **finite** sample sequence so we usually have N samples: $\{x_k\}_0^{N-1}$.

Example: The Z-transform of the Unit Impulse Response

Unit impulse response δ_k has a sequence $\{1, 0, 0, 0 \dots\}$

So the Z-transform is:

$$\begin{aligned} Z\{\delta_k\} &= \sum_{k=0}^{N-1} \delta_k \cdot z^{-k} = \sum_{k=0}^{N-1} \frac{\delta_k}{z^k} \\ &= 1 + \frac{0}{z} + \frac{0}{z^2} + \frac{0}{z^3} + \dots \\ &= 1 \end{aligned}$$



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Example: Another Z-transform

Consider the sequence $\{1(= a^0), a, a^2, a^3 \dots\}$

So the Z-transform is:

$$\begin{aligned} Z\{a^k\} &= \sum_{k=0}^{N-1} a^k \cdot z^{-k} = \sum_{k=0}^{N-1} \frac{a^k}{z^k} \\ &= 1 + \frac{a}{z} + \left(\frac{a}{z}\right)^2 + \left(\frac{a}{z}\right)^3 + \dots \end{aligned}$$

Now

$$\frac{1}{1-x} = 1 + x + x^2 + x^3 \dots, \text{ for } |x| < 1$$



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So

$$\begin{aligned} Z\{a^k\} &= 1 + \frac{a}{z} + \left(\frac{a}{z}\right)^2 + \left(\frac{a}{z}\right)^3 + \dots \\ &= \frac{1}{1 - \frac{a}{z}}, \text{ provided } \left|\frac{a}{z}\right| < 1 \\ &= \frac{z}{z - a}, \text{ provided } |z| > |a| \end{aligned}$$



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Table of Z-transforms

Sequence	Z-transform	Constraints on z
$\{\delta_k\} = \{1, 0, 0, \dots\}$	1	All values of z
$\{u_k\} = \{1, 1, 1, \dots\}$	$\frac{z}{z-1}$	$ z > 1$
$\{k\} = \{0, 1, 2, 3, \dots\}$	$\frac{z}{(z-1)^2}$	$ z > 1$
$\{k^2\} = \{0, 1, 4, 9, \dots\}$	$\frac{z(z+1)}{(z-1)^3}$	$ z > 1$
$\{k^3\} = \{0, 1, 8, 27, \dots\}$	$\frac{z(z^2+4z+1)}{(z-1)^4}$	$ z > 1$
$\{a^k\} = \{1, a, a^2, a^3 \dots\}$	$\frac{z}{z-a}$	$ z > a $
$\{ka^k\} = \{1, a, 2a^2, 3a^3 \dots\}$	$\frac{az}{(z-a)^2}$	$ z > a $



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Using MATLAB to compute Z-transforms

If you have access to MATLAB's symbolic toolbox then you can use the `ztrans` function to compute the Z-transform equations,

[ztransform_demo.m](#):

```
% Compute Z transform of n
syms n; % make n symbolic variable
f = n;
ztrans(f)
```

```
ans =
```

```
z/(z - 1)^2
```

```
% Compute Z transform of n^2
f = n^2;
ztrans(f)
```

```
ans =
```

```
(z^2 + z)/(z - 1)^3
```

```
% Compute Z transform of n^3
f = n^3;
ztrans(f)
```

```
ans =
```

```
(z^3 + 4*z^2 + z)/(z - 1)^4
```

```
% Compute Z transform of n^4
f = n^4;
ztrans(f)
```

```
ans =
```

```
(z^4 + 11*z^3 + 11*z^2 + z)/(z - 1)^5
```

```
% Compute Z transform of a^z
syms a z;
g = a^z;
ztrans(g)
```

```
ans =
```

```
-w/(a - w)
```

```
% Compute Z transform of sin(an)
syms w;
f = sin(a*n);
ztrans(f, w)
```

```
ans =
```

```
(w*sin(a))/(w^2 - 2*cos(a)*w + 1)
```


Properties of the Z-transform

Linearity : If a and b are constants then

$$Z(a\{x_k\} + b\{y_k\}) = aZ\{x_k\} + bZ\{y_k\}$$

First Shift Theorem (Left Shift) :

$$Z\{x_{k+m}\} = z^m Z\{x_k\} - [z^m x_0 + z^{m-1} x_1 + \dots + z x_{m-1}]$$

Second Shift Theorem (Right Shift) :

$$Z\{x_{k-m}\} = z^{-m} Z\{x_k\}$$

Translation : $Z\{a^k x_k\} = X(a^{-1}z)$

Final Value Theorem :

$$x(\infty) = \lim_{k \rightarrow \infty} x_k = \lim_{z \rightarrow 1} \left\{ \left(\frac{z-1}{z} \right) X(z) \right\} \text{ provided } \lim_{k \rightarrow \infty} x_k \text{ exists.}$$

Initial Value Theorem :

$$x(0) = x_0 = \lim_{z \rightarrow \infty} \{X(z)\}$$

Derivative of the Z-transform :

$$\text{If } Z\{x_k\} = X(z) \text{ then } -zX'(z) = Z\{kx_k\}$$

Examples given in lecture.



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Inverse Z-transform

If sequence $\{x_k\}$ had the Z-transform $Z\{x_k\} = X(z)$, then the **inverse Z-transform** is defined as:

$$Z^{-1}X(z) = \{x_k\}$$

For more information, see `doc ztrans`, `doc sym/ztrans`,
`doc iztrans`, `doc sym/iztrans`

