

# Transform Techniques & PDE

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## 1 Partial Differential Equations

### 1.1 Formation of PDE

Notations used:

$$p = \frac{\partial \mathbf{z}}{\partial x}, \quad q = \frac{\partial \mathbf{z}}{\partial y}$$
$$r = \frac{\partial^2 \mathbf{z}}{\partial x^2}, \quad s = \frac{\partial^2 \mathbf{z}}{\partial x \partial y}, \quad t = \frac{\partial^2 \mathbf{z}}{\partial y^2}$$

#### Type I: Elimination of arbitrary constants

- If the number of arbitrary constants = number of independent variables, first order PDE is enough.
- If the number of arbitrary constants > number of independent variables, higher orders are possible.

## **Type II: Elimination of arbitrary functions**

$$nf(x) = \mathcal{O}(PDE)$$

Number of functions = Order of PDE

### **Procedure:**

- (a) Find the order of the required PDE by the number of arbitrary constants and independent variables (or) by the number of arbitrary functions.
- (b) Differentiate the function partially with respect to the independent variables to find the value of the arbitrary constants (or) arbitrary functions.
- (c) Replace the values with the exact notations.
- (d) Substitute in the given equation.

**Note:** The goal is just to find a PDE for the given equation, by eliminating the arbitrary constants (or) arbitrary functions. If substitution doesn't work out, relate the different values from (b), to find the required PDE.

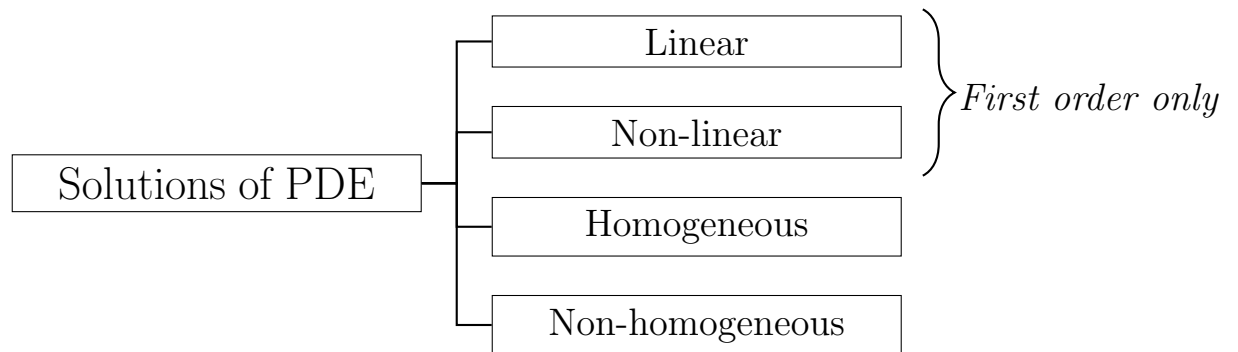
### Type III: Eliminating composite functions

If the equation is of the form  $F(u(x, y), v(x, y)) = 0$ ,  
the direct solution is,

$$pP + qQ = R$$
$$P = \begin{vmatrix} u_y & v_y \\ u_z & v_z \end{vmatrix} \quad Q = \begin{vmatrix} u_x & v_x \\ u_z & v_z \end{vmatrix}$$
$$R = \begin{vmatrix} u_x & v_x \\ u_y & v_y \end{vmatrix}$$

## 1.2 Solutions of PDE

A solution can either be made of arbitrary constants or  
arbitrary functions. Both are valid for the same PDE.



## Linear PDE:

Characteristics:

- It is of the **first** degree.
- It has no products of the dependent variable.
- Power of its dependent variable should be **1**.

### Type I: Direct Method

The solution is obtained by directly integrating the respective PDEs. For e.g. (using notations  $q, s$ ),

$$\begin{aligned}s &= \frac{x}{y} \\ q &= \int s \cdot dx = \frac{x^2}{2y} + f(y) \\ \int q \cdot dy &= \frac{x^2}{2} \log_e(y) + \int f(y) \cdot dy + g(x) \\ \implies \mathbf{z} &= \frac{x^2}{2} \log_e(y) + \phi(y) + g(x)\end{aligned}$$

**Note:**

- (a) In this method, you can begin your integration by using any of the independent variables (i.e)  $x$  or  $y$ . That's because most of our problems treat PDEs to be homogeneous.
- (b)  $z$  is a  $f(x, y)$ . When you integrate  $z$  with respect to  $x$ , the integration constant could be a function of  $y$ . So, the constants that come out during integration, should be replaced by new functions  $f(y)$ ,  $g(x)$ , etc.
- (c)  $\phi(y)$  denotes that you've already integrated  $f(y)$ , and it should be distinguished from its parent -  $\phi(y)$ . And,  $g(x)$  has appeared as a result of integrating  $f(y)$  due to the same reason mentioned at (b).
- (d) Cases where the function itself depends on its own derivative, such as  $z = t$  (*notation*), can be solved by using a characteristic function (same as in ODE), which includes all possible constants (so, you don't have to insert a constant after each integration).  
Just integrate, find the values of the functions, and substitute in C.F.

## Type II: Lagrange's method for Quasi-linear PDE:

In such PDEs, the highest order derivatives are linear, with coefficients existing as a function of lower order derivatives of dependent variables.

$zxp + z yq = zxy$  is an example.

### Procedure:

- (a) Check whether the PDE is of first degree.
- (b) Given equation should be of the quasi-linear form  $pP + qQ = R$ . If it's not, then make it!
- (c) Substitute in the equation,

$$\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R}$$

Rearrange the equation (variable-separable method) i.e.,  $x$  terms to the side of  $dx$ ,  $y$  terms to  $dy$ , etc., and integrate them.

**Note:** Independent variables should never be treated as constants during this integration. For e.g., you cannot have a  $y$  term along with the  $x$  terms as a product, and treat them as a constant during the integration with respect to  $x$ .

- (d) Find “two solutions” by equating any two of the equations (any way), and integrating them as a whole.

- (e) Substitute the constants obtained from integration (which are a function of the independent variables) into the equation,

$$F(C_1, C_2) = 0$$

**Note:** Both the solutions should be independent of each other. For e.g.,  $C_1 = 3C_2$  is not a valid solution.

**If it fails at (c):** Some composite functions cannot be eliminated by variable-separable method, when you

- (i) Choose three constants  $l$ ,  $m$  and  $n$ , such that

$$lP + mQ + nR = 0$$

- (ii) Substitute  $l$ ,  $m$  and  $n$  in the equation, and integrate with respect to the independent variables, to obtain an expression (say,  $U$ ).

$$\int l \cdot dx + \int m \cdot dy + \int n \cdot dz = 0$$

- (iii) Now, use another set of unique values for  $l$ ,  $m$  and  $n$  satisfying (i), and follow the same steps to obtain another expression (say  $V$ ).

- (iv) Substitute in the equation,

$$F(u, v) = 0$$

### 1.3 Non-linear PDE:

Characteristics:

- Degree higher than 1.
- Product of  $p$  and  $q$ , or with the dependent variable.

### Procedure for solving different types:

Type 1:  $F(p, q) = 0$

- Complete solution:

1) Write complete solution:

$$z = ax + by + c$$

2) Substitute  $(a, b)$  for  $(p, q)$  in the given function, and find  $b = f(a)$  by equating  $f(a, b) = 0$ .

3) Substitute  $b = f(a)$  in the complete solution,

$$z = ax + f(a)y + c$$

.

- General solution:

1) Substitute  $c = \phi(a)$  in the complete solution,

$$z = ax + f(a)y + \phi(a)$$

.



2) Differentiate partially with respect to  $a$ ,

$$x + f'(a)y + \phi'(a) = 0$$

.

3) **Don't forget** to write, "By eliminating  $a$  from (1) and (2), we obtain the general solution".

- Singular solution:

Partially differentiate complete solution with respect to  $c$ , and you'll get  $0 = 1$ . But since  $0 \neq 1$ , there's **no singular solution**.

**Type 2:**  $F(\mathbf{z}, p, q) = 0$

- Complete solution:

1) Let  $u = x + ay$

$$\frac{\partial u}{\partial x} = 1, \quad \frac{\partial u}{\partial y} = a$$

Since  $u = f(x, y)$ ,  $\mathbf{z}$  can be  $f(u)$ .

$$\implies p = \frac{\partial \mathbf{z}}{\partial x} = \frac{d\mathbf{z}}{du} \cdot \frac{\partial u}{\partial x} = \frac{d\mathbf{z}}{du}$$

$$\implies q = \frac{\partial \mathbf{z}}{\partial y} = \frac{d\mathbf{z}}{du} \cdot \frac{\partial u}{\partial y} = a \frac{d\mathbf{z}}{du}$$

- 2) Substitute the “new”  $p, q$  in  $F(\mathbf{z}, p, q) = 0$ .
  - 3) Rearrange the equation (variable-separable method), and integrate it with the respective  $(u, \mathbf{z})$ , to get the corresponding  $f(u, \mathbf{z})$ .
  - 4) Substitute  $u = x + ay$  in the equation, and rearrange it, to obtain the complete solution in the form  $\mathbf{z} = f(x, y)$ .
- General solution:
    - 1) Substitute  $c = \phi(a)$  in the complete solution.
    - 2) Differentiate partially with respect to  $a$ .
    - 3) **Don’t forget** to write, “By eliminating  $a$  from expressions (1) and (2), we obtain the general solution”.
  - Singular solution:  
Partially differentiate complete solution with respect to  $c$ , and you’ll get  $0 = 1$ . But since  $0 \neq 1$ , there’s **no singular solution**.

**Type 3:**  $F(x, p) = f(y, q)$

- Complete solution:
  - 1) Rearrange the expression to the required form, and equate the functions to constant  $a$ ,

$$F(x, p) = f(y, q) = a$$

2) Obtain  $(p, q)$  from the above as,

$$p = \phi(x, a), \quad q = \psi(y, a)$$

3) Substitute  $(p, q)$  in the equation  $d\mathbf{z} = pdx + qdy$ , and integrate it to get  $\mathbf{z}$ .

$$\int d\mathbf{z} = \int p \cdot dx + \int q \cdot dy$$

- General solution:

- 1) Substitute  $c = \phi(a)$  in the complete solution.
- 2) Differentiate partially with respect to  $a$ .
- 3) **Don't forget** to write, "By eliminating  $a$  from expressions (1) and (2), we obtain the general solution".

- Singular solution:

Partially differentiate complete solution with respect to  $c$ , and you'll get  $0 = 1$ . But since  $0 \neq 1$ , there's **no singular solution**.

**Type 4:**  $\mathbf{z} = px + qy + f(p, q)$

- Complete solution:

Substitute  $p = a, q = b$  in the given equation to get the complete solution,

$$\mathbf{z} = ax + by + f(a, b)$$

- General solution:

1) Substitute  $b = \phi(a)$  in the complete solution,

$$\mathbf{z} = ax + \phi(a)y + f(a, \phi(a))$$

2) Differentiate partially with respect to  $a$ ,

$$x + \phi'(a)y + f'(a, \phi(a)) = 0$$

3) **Don't forget** to write, "By eliminating  $a$  from expressions (1) and (2), we obtain the general solution".

- Singular solution: (Type 4 *has* singular solution)

1) Partially differentiate complete solution with respect to  $(a, b)$ , to obtain two equations.

2) Do any substitution possible, to eliminate the constants, and arrive at a generalized solution, as singular solution doesn't have constants!

### Reduction to Standard form:

- For equations of the form  $F(x^m \mathbf{z}^k p, y^n \mathbf{z}^k q) = 0$ , substitute

$$X = \begin{cases} x^{1-m}, & m \neq 1 \\ \log(x), & m = 1 \end{cases} \quad Y = \begin{cases} y^{1-n}, & n \neq 1 \\ \log(y), & n = 1 \end{cases}$$

$$\mathbf{Z} = \begin{cases} \mathbf{z}^{k+1}, & k \neq -1 \\ \log(\mathbf{z}), & k = -1 \end{cases}$$

- Updated notations are,

$$P = \frac{\partial \mathbf{Z}}{\partial X} = \frac{\partial \mathbf{Z}}{\partial \mathbf{z}} \cdot \frac{\partial \mathbf{z}}{\partial x} \cdot \frac{\partial x}{\partial X}$$

$$Q = \frac{\partial \mathbf{Z}}{\partial Y} = \frac{\partial \mathbf{Z}}{\partial \mathbf{z}} \cdot \frac{\partial \mathbf{z}}{\partial y} \cdot \frac{\partial y}{\partial Y}$$

- Substitute  $P$  and  $Q$  in the given equation, and solve the non-linear PDE, by finding the type.

**Note:** For the complete, general, and singular solutions, don't forget to replug the original  $x, y, p, q$ .

#### 1.4 Solving linear homogeneous $n^{\text{th}}$ order PDE with constant coefficients:

Equation of the form,  $(a_0, a_1, a_2, \dots, a_n = \text{constants})$

$$a_0 \frac{\partial^n \mathbf{z}}{\partial x^n} + a_1 \frac{\partial^n \mathbf{z}}{\partial x^{n-1} \partial y} + a_2 \frac{\partial^n \mathbf{z}}{\partial x^{n-2} \partial^2 y} + \dots + a_n \frac{\partial^n \mathbf{z}}{\partial y^n} = f(x, y)$$

Solution is  $\mathbf{z} = \text{C.F} + \text{P.I}$

**Characteristic function:**

- (i) Express in symbolic form,

$$D = \frac{\partial}{\partial x}, \quad D' = \frac{\partial}{\partial y}$$

- (ii) Put  $D' = 1$ ,  $D = m$ , and equate  $f(m) = 0$ , to find the roots  $m_1$  and  $m_2$ .

- For real and distinct roots,

$$\text{C.F} = f_1(y + m_1x) + f_2(y + m_2x)$$

- For real and equal roots,

$$\text{C.F} = f_1(y + mx) + xf_2(y + mx)$$

**Particular Integral:**

$$\text{P.I} = \frac{F(x, y)}{f(D, D')}$$

- $F(x, y) = e^{ax+by}$

$$D = a, \quad D' = b$$

$$\text{P.I} = e^{ax+by} \cdot \frac{1}{f(a, b)}$$

- $F(x, y) = \sin(ax + by)$  or  $\cos(ax + by)$

$$D^2 = -a^2, \quad D'^2 = -b^2, \quad DD' = -ab$$

$$\text{P.I} = F(x, y) \cdot \frac{1}{f(-a^2, -ab, -b^2)}$$

- $F(x, y) = x^m y^n$

- 1) Take a higher-order term out of the denominator, and bring the remaining up! (inverse),

$$\text{P.I} = \frac{F(x, y)}{1 + f(D, D')}$$

$$\implies \text{P.I} = (1 + f(D, D'))^{-1} \cdot F(x, y)$$

- 2) Expand using binomial expansion (stopping with PDE's highest order as  $n$ , which is mostly '2'),

$$(1 + x)^{-1} = 1 - x + x^2$$

- 3) Multiply the expressions, and differentiate  $F(x, y)$  if it's  $D$ , and integrate if it's  $\frac{1}{D}$

- $F(x, y) = \phi(x, y)$

- 1) Factorize the denominator as  $(D, m_1 D')(D, m_2 D')$
- 2) Substitute  $y = c - m_1 x$  in the numerator, and integrate it with respect to  $x$ , while neglecting  $(D, m_1 D')$  in the denominator.
- 3) Loop (2), until the denominator vanishes.

For e.g.,

$$\text{P.I} = \frac{(y - 1)e^x}{D^2 - DD' - 2D'^2}$$

$$= \frac{(y-1)e^x}{(D-2D')(D+D')}$$

Sub.  $y = c - 2x$ ,

$$= \frac{1}{D+D'} \int (c-2x-1)e^x \cdot dx$$

$$= \frac{1}{D+D'}(y+1)e^x$$

Sub.  $y = c + x$ ,

$$= \int (c+x+1)e^x \cdot dx = ye^x$$

### 1.5 Solving linear non-homogeneous $n^{\text{th}}$ order PDE with constant coefficients:

(i) Factorize the mixture of  $D, D', D^2, D'^2, DD'$  to one of the forms,

- $(D - m_1 D' - c_1)(D - m_2 D' - c_2)$
- $(D' - m_1 D - c_1)(D' - m_2 D - c_2)$

(ii) Find the coefficients  $m$  and  $c$ .

(iii) Substitute in the respective C.F,

- $e^{c_1 x} f_1(y + mx) + e^{c_2 x} f_2(y + mx)$
- $e^{c_1 y} f_1(x + my) + e^{c_2 y} f_2(x + my)$

(iv) Finding P.I remains the same.



## 1.6 Second-order PDE:

General form:

$$(AD^2 + BDD' + CD'^2)z = F(x, y)$$

where  $A, B, C$  are  $f(x, y)$

- $B^2 - 4AC < 0 \rightarrow$  elliptic
- $B^2 - 4AC = 0 \rightarrow$  parabolic
- $B^2 - 4AC > 0 \rightarrow$  hyperbolic

## 1.7 Integral surface passing through the given curve:

**Procedure:**

- (i) Solve the PDE by *any* method (pg. no. 8  $\rightarrow$  16)
- (ii) Substitute the solutions in the given curves, and relate them in any way to get the “constant-less” general equation (similar to singular solution).

This equation gives a curve that passes through both of the given curves.

## 2 Fourier Series

### 2.1 Dirichlet's Condition:

The given function  $f(x)$

- is finite, periodic, single-valued
- has finite number of discontinuities
- has the utmost finite number of maximas & minimas

### 2.2 General Fourier Series:

For a periodic function defined over  $(c, c + 2l)$ ,

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi x}{l}\right) + \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right)$$

where  $a_0$ ,  $a_n$  &  $b_n$  are Euler's integrals

$$a_0 = \frac{1}{l} \int_c^{c+2l} f(x) \cdot dx$$

$$a_n = \frac{1}{l} \int_c^{c+2l} f(x) \cdot \cos\left(\frac{n\pi x}{l}\right) \cdot dx$$

$$b_n = \frac{1}{l} \int_c^{c+2l} f(x) \cdot \sin\left(\frac{n\pi x}{l}\right) \cdot dx$$

If the given interval is of the form  $(-l, l)$  - either as a whole (or) split into multiple intervals for defining a discontinuous function, check whether the function is odd or even.

**Note:** For discontinuous functions, be sure to switch the inequalities when 'minus' sign is encountered.

**Case 1: Odd function**  $f(-x) \neq f(x)$

$$a_0 = 0, \quad a_n = 0$$

$$b_n = \frac{2}{l} \int_0^l f(x) \cdot \sin\left(\frac{n\pi x}{l}\right) \cdot dx$$

$$\implies f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right)$$

**Case 2: Even function**  $f(-x) = f(x)$

$$a_0 = \frac{2}{l} \int_0^l f(x) \cdot dx$$

$$a_n = \frac{2}{l} \int_0^l f(x) \cdot \cos\left(\frac{n\pi x}{l}\right) \cdot dx$$

$$b_n = 0$$

$$\implies f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi x}{l}\right)$$

### Case 3: Neither odd, nor even

$f(x)$  remains the same

### 2.3 Convergence:

If the given  $f(x)$  converges at  $x = \alpha$ ,

- which is a limit of the given function, then

$$f(x) = \frac{1}{2} [f(c) + f(c + 2l)]$$

- which is a discontinuity, then

$$f(x) = \frac{1}{2} [f(x^-) + f(x^+)]$$

- and, if it's continuous, then  $f(x) = \alpha$ .

### 2.4 Half-range Expansion:

$f(x)$  over the interval  $(o, c)$  can be expanded into two distinct half-range series.

- **Half-range cosine series:**

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi x}{l}\right)$$

$$a_0 = \frac{2}{l} \int_0^c f(x) \cdot dx$$

$$a_n = \frac{2}{l} \int_0^c f(x) \cdot \sin\left(\frac{n\pi x}{l}\right) \cdot dx$$

• **Half-range sine series:**

$$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right)$$

$$b_n = \frac{2}{l} \int_0^c f(x) \cdot \sin\left(\frac{n\pi x}{l}\right) \cdot dx$$

## 2.5 Root Mean Square:

$$[f(x)]_{\text{rms}} = \sqrt{\frac{1}{b-a} \int_a^b f(x)^2 \cdot dx}$$

## 2.6 Parseval's Identity:

If  $f(x)$  has a Fourier series (i.e.) the function satisfies Dirichlet's condition, and has a period of  $(-l, l)$ , then

$$\frac{1}{l} \int_{-l}^l (f(x))^2 \cdot dx = \frac{a_0^2}{2} + \sum_{n=1}^{\infty} (a_n^2 + b_n^2)$$

**Corollary:**

(i) If the interval is  $(0, 2l)$

$$\int_0^{2l} (f(x))^2 \cdot dx = l \left( \frac{a_0^2}{2} + \sum_{n=1}^{\infty} (a_n^2 + b_n^2) \right)$$

(ii) For half-range cosine series,

$$\int_0^l (f(x))^2 \cdot dx = \frac{l}{2} \left( \frac{a_0^2}{2} + \sum_{n=1}^{\infty} a_n^2 \right)$$

(iii) For half-range sine series,

$$\int_0^l (f(x))^2 \cdot dx = \frac{l}{2} \left( \sum_{n=1}^{\infty} b_n^2 \right)$$

**2.7 Complex form of Fourier series:**

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} \frac{(a_n - i b_n)}{2} e^{i \frac{n\pi x}{l}} + \sum_{n=1}^{\infty} \frac{(a_n + i b_n)}{2i} e^{-i \frac{n\pi x}{l}}$$

(OR)

$$f(x) = C_0 + \sum_{n=1}^{\infty} C_n e^{i \frac{n\pi x}{l}} + \sum_{n=1}^{\infty} C_{-n} e^{-i \frac{n\pi x}{l}}$$

$$C_n = \frac{(a_n - i b_n)}{2}$$

$$C_n = \frac{1}{2l} \int_{-l}^l f(x) \cdot e^{-i \frac{n\pi x}{l}} \cdot dx$$

For values of  $n = 0, 1, \& -1$ , corresponding values of  $C_0, C_n$ , &  $C_{-n}$  can be generated. So,

$$f(x) = \sum_{n=-\infty}^{\infty} C_n e^{i \frac{n\pi x}{l}}$$

## 2.8 Harmonic Analysis: (numerical)

$$\text{Mean of } f(x) = \frac{1}{b-a} \int_a^b f(x) \cdot dx$$

$$\frac{a_0}{2} = \text{Mean of } f(x) \implies a_0 = \frac{2 \sum y}{N}$$

$$a_n = \frac{2 \sum y \cdot \cos \left( \frac{n\pi x}{l} \right)}{N}$$

$$b_n = \frac{2 \sum y \cdot \sin \left( \frac{n\pi x}{l} \right)}{N}$$

Tabulate the values, and write the summed up  $f(x)$ , up to the  $n$ -values specified in the question.

## 3 Applications of PDE

### 3.1 Solving Linear PDE:

Most of the “linear PDE” can be solved by using variable-separable method.

**Procedure:**

- (a) Write the assumption  $\mathbf{Z} = X(x) \cdot Y(y)$
- (b) Using the assumption, reformulate the given PDE in terms of  $X$  and  $Y$  (i.e.) substitute, and partially differentiate with respect to independent variables.
- (c) Separate  $X$  and  $Y$  terms, and equate them to some constant (say ‘ $a$ ’).
- (d) Individually solve the ODE by integrating the terms along with  $a$ .
- (e) Substitute the obtained  $X$  and  $Y$  in the assumption (a) to get the required function  $\mathbf{Z}$ .



## 4 Fourier Transform

### 4.1 Fourier Integral Theorem:

$$f(x) = \frac{1}{\pi} \int_0^{\infty} \left[ \int_{-\infty}^{\infty} f(t) \cos s(t-x) \cdot dt \right] \cdot ds$$

- **Cosine Integral:** (if  $f(x)$  is even)

$$f(x) = \frac{2}{\pi} \int_0^{\infty} \left[ \int_0^{\infty} f(t) \cos st \cdot dt \right] \cos sx \cdot ds$$

- **Sine Integral:** (if  $f(x)$  is odd)

$$f(x) = \frac{2}{\pi} \int_0^{\infty} \left[ \int_0^{\infty} f(t) \sin st \cdot dt \right] \sin sx \cdot ds$$

### 4.2 Fourier Transform Pair:

$$F(s) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{isx} \cdot dx$$

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(s) e^{-isx} \cdot ds$$

## 5 **Z-Transform**

### 5.1 **Transformation rule:**

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

### 5.2 **Properties:**

#### (i) **Linearity:**

$$\mathbf{Z}\{a u_n + b v_n\} = a \mathbf{Z}\{u_n\} + b \mathbf{Z}\{v_n\}$$

#### (ii) **Damping:**

$$\mathbf{Z}\{a^n u_n\} = U(\mathbf{z}/a)$$

$$\mathbf{Z}\{a^{-n} u_n\} = U(a\mathbf{z})$$

(iii) **Shifting:**

- To right: ( $k > 0$ )

$$\mathbf{Z}\{u_{(n-k)}\} = \mathbf{z}^{-k} U(\mathbf{z})$$

- To left:

$$\mathbf{Z}\{u_{(n+k)}\} = \mathbf{z}^k \left( U(\mathbf{z}) - U(0) - U(1) \mathbf{z}^{-1} \right. \\ \left. - U(2) \mathbf{z}^{-2} + \dots - U(k-1) \mathbf{z}^{-(k-1)} \right)$$

(iv) **Differentiation:**

$$\mathbf{Z}\{n^p u_n\} = (-\mathbf{z})^p \frac{d^p}{d\mathbf{z}^p} U(\mathbf{z})$$

(v) **Initial Value Theorem:**

$$U(0) = \lim_{\mathbf{z} \rightarrow \infty} U(\mathbf{z})$$

(vi) **Final Value Theorem:**

$$\lim_{n \rightarrow \infty} U_n = \lim_{\mathbf{z} \rightarrow 1} (\mathbf{z} - 1) U(\mathbf{z})$$

### 5.3 List of Transformations:

(i)

$$\mathbf{Z}(a^n) = \frac{\mathbf{z}}{\mathbf{z} - a}$$

(ii)

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

(iii)

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

(iv)

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

(v)

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

(vi)

$$\mathbf{Z}(n(n-1)) = \frac{2 \ \mathbf{z}}{(\mathbf{z} - 1)^3}$$

(vii)

$$\mathbf{Z}(a^n \cos\left(\frac{n\pi}{2}\right)) = \frac{\mathbf{z}^2}{\mathbf{z}^2 + a^2}$$

(viii)

$$\mathbf{Z}(a^n \sin\left(\frac{n\pi}{2}\right)) = \frac{a\mathbf{z}}{\mathbf{z}^2 + a^2}$$

(ix)

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

(x)

$$\mathbf{Z}((n-1)(n-2) a^{n-3}) = \frac{2}{(\mathbf{z} - a)^3}$$

(xi)

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