

BLG354E 11th Week Lecture

\mathcal{Z} -Transform Applications in Discrete Time LTI Systems

- z-transform is the discrete-time counterpart of the Laplace transform $z=e^{Ts}$
- The Laplace transform converts integrodifferential equations into algebraic equations. In a similar manner, the z-transform converts difference equations into algebraic equations, thereby simplifying the analysis of discrete-time systems.

Discrete-time LTI system with impulse response h[n], the output y[n] of the system to the complex exponential input of the form z^n is

$$y[n] = \mathbf{T}\{z^n\} = H(z)z^n$$

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

discrete-time signal x[n], the z-transform X(z) is defined as

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

z is generally complex-valued and is expressed in polar form as $z=re^{i\Omega}$, r is the magnitude of z and Ω is the angle of z

if x[n] = 0 for n<0 then unilateral Z transform can be stated as
$$X_I(z) = \sum_{n=0}^{\infty} x[n]z^{-n}$$

Region of convergence (ROC):

Find the z transform and the ROC of the signal sequence $x[n]=a^nu[n]$ where a is a real number

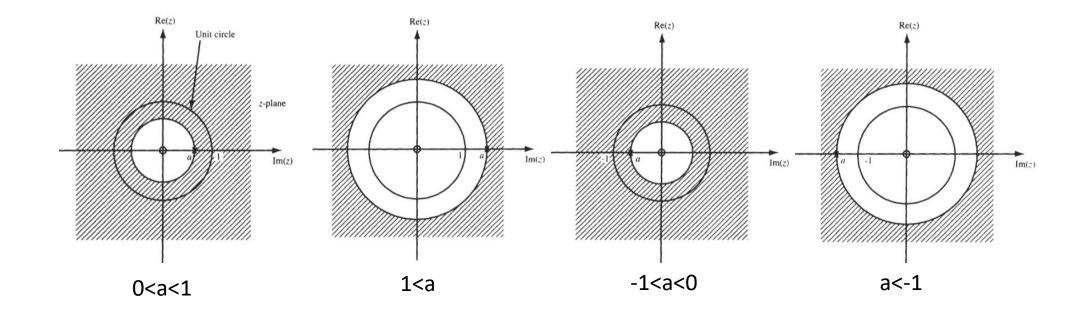
$$X(z) = \sum_{n=-\infty}^{\infty} a^n u[n] z^{-n} = \sum_{n=0}^{\infty} (az^{-1})^n$$

$$\sum_{n=0}^{\infty} |az^{-1}|^n < \infty$$

$$X(z) = \sum_{n=0}^{\infty} (az^{-1})^n = \frac{1}{1 - az^{-1}} \qquad |z| > |a|$$

$$X(z) = \frac{z}{z - a} \qquad |z| > |a|$$

$$X(z) = \frac{z}{z-a}$$
 $|z| > |a|$ \Rightarrow ROC:



Find the \mathcal{Z} transform and ROC of the signal sequence x[n] defined as $x[n] = \{5, 3, -2, 0, 4, -3\}$

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n} = \sum_{n=-2}^{3} x[n]z^{-n} = x[-2]z^2 + x[-1]z + x[0] + x[1]z^{-1} + x[2]z^{-2} + x[3]z^{-3}$$

$$X(z) = 5z^2 + 3z - 2 + 4z^{-2} - 3z^{-3}$$

Every term in $X(\mathcal{Z})$ will be finite and consequently $X(\mathcal{Z})$ will converge for the \mathcal{Z} not equal to zero or infinity

ROC of
$$X(z)$$
 is $0 < |z| < \infty$

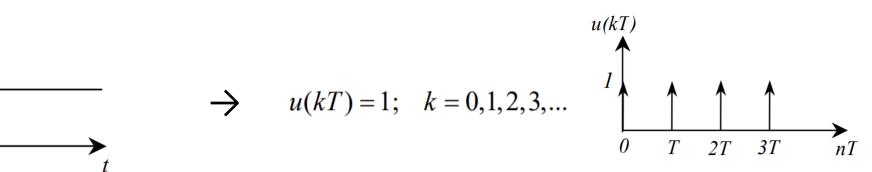
z-TRANSFORM OF SOME COMMON SEQUENCES

$$x[n]=\delta[n]$$

$$\Rightarrow X(z) = \sum_{n=-\infty}^{\infty} \delta[n] z^{-n} = z^{-0} = 1 \quad \text{all } z$$

x[n]=u[n]

$$u(t) = \begin{cases} 1 & t \ge 0 \\ 0 & t < 0 \end{cases}$$



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

$$X(z) = 1 + \frac{1}{z} + \frac{1}{z^2} + \dots$$
 $\Rightarrow \qquad u[n] \longleftrightarrow \frac{1}{1 - z^{-1}} = \frac{z}{z - 1}$

$$\chi(t) = e^{-at}$$
 $t \ge 0$

If x(t) is sampled at T=1/f

$$X(z) = 1 + \frac{e^{-aT}}{z} + \frac{e^{-a2T}}{z^2} + \dots$$

$$X(z) = 1 + \frac{e^{-aT}}{z} + \left(\frac{e^{-aT}}{z}\right)^{2} + \left(\frac{e^{-aT}}{z}\right)^{3} + \dots = \frac{z}{z - e^{-aT}} \qquad \iff \qquad \text{L} [e^{-at}] = \frac{1}{s + a}$$

$$\rightarrow$$
 L $[e^{-at}]$

Example: Find the Z transform of $x[n]=-a^nu[-n-1]$

$$X(z) = -\sum_{n=-\infty}^{\infty} a^n u[-n-1] z^{-n} = -\sum_{n=-\infty}^{-1} a^n z^{-n}$$

$$= -\sum_{n=1}^{\infty} (a^{-1}z)^n = 1 - \sum_{n=0}^{\infty} (a^{-1}z)^n$$

$$\sum_{n=0}^{\infty} (a^{-1}z)^n = \frac{1}{1 - a^{-1}z} \quad \text{if } |a^{-1}z| < 1 \text{ or } |z| < |a|$$

Hence,

$$X(z) = 1 - \frac{1}{1 - a^{-1}z} = \frac{-a^{-1}z}{1 - a^{-1}z} = \frac{z}{z - a} = \frac{1}{1 - az^{-1}}$$
 for $|z| < |a|$

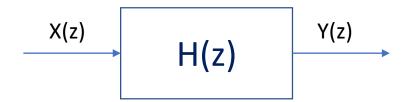
Z Transform of Finite Sequence

consider the sequence of sampled numbers, x[k]

$$x[k] = \{1, -2, 4, 5, 3, -1, 0, 0, 0, 0, \dots\}$$

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

$$X(z) = 1 - 2z^{-1} + 4z^{-2} + 5z^{-3} - z^{-4}$$



If the system transfer function H(z) is known then the output signal can be found via inverse transform of Y(z) where $Y(z)=X(z)\cdot H(z)$

Properties of the ${\mathcal Z}$ Transform

Property	Sequence	Transform	ROC
	x[n]	X(z)	R
	$x_1[n]$	$X_{l}(z)$	R_1
	$x_2[n]$	$X_2(z)$	R_2
Linearity	$a_1x_1[n] + a_2x_2[n]$	$a_1 X_1(z) + a_2 X_2(z)$	$R' \supset R_1 \cap R_2$
Time shifting	$x[n-n_0]$	$z^{-n_0}X(z)$	$R'\supset R\cap\{0< z <\infty\}$
Multiplication by z_0^n	$z_0^n x[n]$	$X\left(\frac{z}{z_0}\right)$	$R' = z_0 R$
Multiplication by $e^{j\Omega_0 n}$	$e^{j\Omega_0 n}x[n]$	$X(e^{-j\Omega_0}z)$	R' = R
Time reversal	x[-n]	$X\left(\frac{1}{z}\right)$	$R'=\frac{1}{R}$
Multiplication by n	nx[n]	$-z\frac{dX(z)}{dz}$	R' = R
Accumulation	$\sum_{k=-\infty}^{n} x[n]$	$\frac{1}{1-z^{-1}}X(z)$	$R'\supset R\cap\{ z >1\}$
Convolution	$x_1[n] * x_2[n]$	$X_1(z)X_2(z)$	$R' \supset R_1 \cap R_2$

Common $\mathcal Z$ Transform Pairs

x[n]	X(z)	ROC
$\delta[n]$	1	All z
u[n]	$\frac{1}{1-z^{-1}}, \frac{z}{z-1}$	z > 1
-u[-n-1]	$\frac{1}{1-z^{-1}}, \frac{z}{z-1}$	z < 1
$\delta[n-m]$	z -m	All z except 0 if $(m > 0)$ or ∞ if $(m < 0)$
$a^nu[n]$	$\frac{1}{1-az^{-1}}, \frac{z}{z-a}$	z > a
$-a^nu[-n-1]$	$\frac{1}{1-az^{-1}}, \frac{z}{z-a}$	z < a
$na^nu[n]$	$\frac{az^{-1}}{(1-az^{-1})^2}, \frac{az}{(z-a)^2}$	z > a
$-na^nu[-n-1]$	$\frac{az^{-1}}{\left(1-az^{-1}\right)^2},\frac{az}{\left(z-a\right)^2}$	z < a
$(n+1)a^nu[n]$	$\frac{1}{\left(1-az^{-1}\right)^2}, \left[\frac{z}{z-a}\right]^2$	z > a
$(\cos \dot{\Omega}_0 n) u[n]$	$\frac{z^2 - (\cos \Omega_0) z}{z^2 - (2\cos \Omega_0) z + 1}$	z > 1
$(\sin \Omega_0 n)u[n]$	$\frac{(\sin\Omega_0)z}{z^2 - (2\cos\Omega_0)z + 1}$	z > 1
$(r^n \cos \Omega_0 n) u[n]$	$\frac{z^2 - (r\cos\Omega_0)z}{z^2 - (2r\cos\Omega_0)z + r^2}$	z > r
$(r^n \sin \Omega_0 n) u[n]$	$\frac{(r\sin\Omega_0)z}{z^2 - (2r\cos\Omega_0)z + r^2}$	z > r
$\begin{cases} a^n & 0 \le n \le N - 1 \\ 0 & \text{otherwise} \end{cases}$	$\frac{1-a^Nz^{-N}}{1-az^{-1}}$	z >0

Inverse Z-Transform

Finding the sequence x[n] from its z-transform X(z) is called the inverse z-transform, symbolically denoted as

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

Method 1: Inversion Formula

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

where C is a counterclockwise contour of integration enclosing the origin

Method 2: Use of Tables of z-Transform Pairs:

$$X(z)$$
 is expressed as a sum $X(z) = X_1(z) + \cdots + X_n(z)$

$$x[n] = x_1[n] + \cdots + x_n[n]$$

where $X_1(z)$, $X_2(z)$, ..., $X_n(z)$ are functions with known inverse transforms $x_1[n]$, $x_2[n]$..., $x_n[n]$

Method 3: Power Series Expansion:

$$X[z] = \sum_{n=-\infty}^{\infty} x[n]z^{-n} = \cdots + x[-2]z^2 + x[-1]z + x[0] + x[1]z^{-1} + x[2]z^{-2} + \cdots$$

This method is useful for a finite-length sequence where X(z) may have no simpler form than a polynomial in z-1

Method 4: Partial-Fraction Expansion:

Partial-fraction expansion method provides inverse z-transform, especially when X(z) is a rational function of Z.

$$X(z) = \frac{N(z)}{D(z)} = k \frac{(z-z_1)\cdots(z-z_m)}{(z-p_1)\cdots(z-p_n)}$$

$$\frac{X(z)}{z} = \frac{c_0}{z} + \frac{c_1}{z - p_1} + \frac{c_2}{z - p_2} + \dots + \frac{c_n}{z - p_n} = \frac{c_0}{z} + \sum_{k=1}^n \frac{c_k}{z - p_k}$$

where
$$c_0 = X(z)|_{z=0}$$
 $c_k = (z - p_k) \frac{X(z)}{z}|_{z=p_k}$

$$X(z) = c_0 + c_1 \frac{z}{z - p_1} + \dots + c_n \frac{z}{z - p_n} = c_0 + \sum_{k=1}^n c_k \frac{z}{z - p_k}$$

Hence we can inverse transform from each term separately by using the table

If m>n then a polynomial of z must be added to the right-hand side of the equation so that for m>n, the complete partial-fraction expansion would have the form

$$X(z) = \sum_{q=0}^{m-n} b_q z^q + \sum_{k=1}^{n} c_k \frac{z}{z - p_k}$$

If X(z) has multiple-order poles

$$\frac{\lambda_1}{z-p_i}+\frac{\lambda_2}{(z-p_i)^2}+\cdots+\frac{\lambda_r}{(z-p_i)^r}$$

where p_i is the multiple pole with multiplicity r. The expansion of X(z)/z will consist of terms of the form

$$\lambda_{r-k} = \frac{1}{k!} \frac{d^k}{dz^k} \left[(z - p_i)^r \frac{X(z)}{z} \right]_{z = p_i}$$

Example: Find the inverse z-transform of the following X(z) by using the power series expansion method

$$X(z) = \frac{z}{2z^2 - 3z + 1} \qquad |z| > 1$$

ROC is |z| > 1 and x[n] is a right-sided sequence. Therefore, we must divide so as to obtain a series in power of z^{-1} as follows

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

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

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

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

$$\frac{3}{2} - \frac{9}{4}z^{-1} + \frac{3}{4}z^{-2}$$

$$\vdots$$

$$X(z) = \frac{1}{2}z^{-1} + \frac{3}{4}z^{-2} + \frac{7}{8}z^{-3} + \cdots$$

$$x[n] = \{0, \frac{1}{2}, \frac{3}{4}, \frac{7}{8}, \dots\}$$

Find the inverse
$$\mathcal{Z}$$
 transform of $F(z) = \frac{2z^2 + z}{z^2 - 1.5z + 0.5}$ by using the table and power series methods

$$\begin{split} \frac{F(z)}{z} &= \frac{2z+1}{z^2-1.5z+0.5} = \frac{2z+1}{(z-1)(z-0.5)} = \frac{A}{z-1} + \frac{B}{z-0.5} \\ &= \frac{6}{z-1} + \frac{-4}{z-0.5} = 6\frac{z}{z-1} - 4\frac{z}{z-0.5} \\ f[k] &= 6u[k] - 4 \cdot 0.5^k \\ f &= \{2,4,5,5.5,\cdots\} \end{split}$$

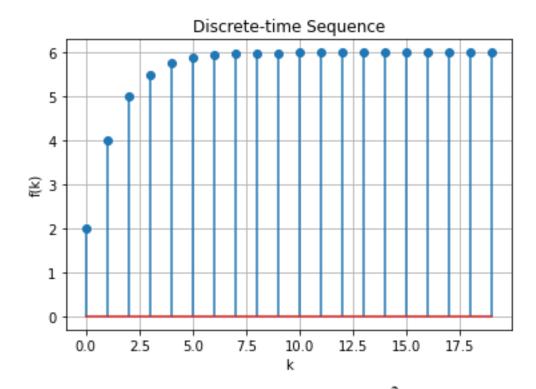
$$\begin{array}{c}
2 + 4z^{-1} + 5z^{-2} + \cdots \\
z^{2} - 1.5z + 0.5) 2z^{2} + z \\
2z^{2} - 3z + 1 \\
4z - 1 \\
4z - 6 + 2z^{-1} \\
5 - 2z^{-1} \\
5 - 7.5z^{-1} + 2.5z^{-2}
\end{array}$$

$$f[k] = \{2, 4, 5, \cdots\}$$

Verify results in previous example by using Scipy library in Python:

```
import numpy as np import matplotlib.pyplot as plt from scipy import signal
```

```
# Define the numerator and denominator coefficients of the transfer
function F(z)
numerator = [2, 1, 0] # Coefficients of z^2 + z
denominator = [1, -1.5, 0.5] # Coefficients of z^2 - 1.5z + 0.5
# Compute the inverse Z-transform
_, f = signal.dimpulse((numerator, denominator, 1), n=20)
f = np.squeeze(f) # Remove unnecessary dimensions
# Extract time indices
k = np.arange(len(f))
# Plot the discrete-time sequence
plt.stem(k, f)
plt.xlabel('k')
plt.ylabel('f(k)')
plt.title('Discrete-time Sequence')
plt.grid(True)
plt.show()
```



$$f[k] = \{2, 4, 5, \dots\} \checkmark \iff F(z) = \frac{2z^2 + z}{z^2 - 1.5z + 0.5}$$

Find the inverse z transform of $X(z) = \frac{z}{2z^2 - 3z + 1}$ |z| > 1

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

By using the partial fraction expansion method: $\frac{X(z)}{z} = \frac{1}{2z^2 - 3z + 1} = \frac{1}{2(z-1)(z-\frac{1}{2})} = \frac{c_1}{z-1} + \frac{c_2}{z-\frac{1}{2}}$

$$c_1 = \frac{1}{2(z - \frac{1}{2})} \Big|_{z=1} = 1$$
 $c_2 = \frac{1}{2(z-1)} \Big|_{z=1/2} = -1$

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

Since the ROC of X(z) is |z| > 1, x[n] is a right-sided sequence: $x[n] = u[n] - \left(\frac{1}{2}\right)^n u[n] = \left[1 - \left(\frac{1}{2}\right)^n\right] u[n]$

$$x[n] = \{0, \frac{1}{2}, \frac{3}{4}, \frac{7}{8}, \dots\}$$

Find the inverse
$$z$$
 transform of $X(z) = \frac{z}{z(z-1)(z-2)^2}$ $|z| > 2$

By using the partial fraction expansion method:
$$\frac{X(z)}{z} = \frac{1}{(z-1)(z-2)^2} = \frac{c_1}{z-1} + \frac{\lambda_1}{z-2} + \frac{\lambda_2}{(z-2)^2}$$

where
$$c_1 = \frac{1}{(z-2)^2} \Big|_{z=1} = 1$$
 $\lambda_2 = \frac{1}{z-1} \Big|_{z=2} = 1$

$$\frac{1}{(z-1)(z-2)^2} = \frac{1}{z-1} + \frac{\lambda_1}{z-2} + \frac{1}{(z-2)^2}$$

By setting z=0 we get
$$-\frac{1}{4} = -1 - \frac{\lambda_1}{2} + \frac{1}{4} \longrightarrow \lambda_1 = -1$$

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

Since the ROC of X(z) is |z| > 2, x[n] is a right-sided sequence: $x[n] = (1 - 2^n + n2^{n-1})u[n]$

Convolution with z-transform

Z Transform has the convolution property in the same way as it was for the Laplace Transform. Convolution of two signal sequences x[k] and h[k] can be stated as y[k] where,

$$\begin{aligned} y[k] &= \sum_{\ell=0}^{\infty} x[\ell] h[k-\ell] \\ &= \sum_{\ell=0}^{\infty} h[\ell] x[k-\ell] \\ &= x[k] * h[k] &\iff Y(z) = X(z) H(z) \end{aligned}$$

Calculate the convolution y[n] of the sequences

$$v[n]=\{v_n\} = \{a^n\}$$

 $w[n]=\{w_n\} = \{b^n\}$ $a \ne b$

$$y_n = \sum_{k=0}^n v_k w_{n-k} = \sum_{k=0}^n a^k b^{n-k} = b^n \sum_{k=0}^n \left(\frac{a}{b}\right)^k = b^n \left(1 + \left(\frac{a}{b}\right) + \left(\frac{a}{b}\right)^2 + \dots + \left(\frac{a}{b}\right)^n\right)$$

The bracketed sum involves n+1 terms of a geometric series of common ratio $\frac{a}{b}$ \Rightarrow $y_n = b^n \frac{\left(1-\left(\frac{a}{b}\right)^{n+1}\right)}{1-\frac{a}{b}}$

Z transforms of v[n] and and w[n] are: $V(z) = \frac{z}{z-a}$ $W(z) = \frac{z}{z-b}$

$$V(z) = \frac{z}{z - a}$$

$$W(z) = \frac{z}{z - t}$$

$$y_n = \mathbb{Z}^{-1}\left\{\frac{z^2}{(z-a)(z-b)}\right\} = \frac{b^{n+1}-a^{n+1}}{(b-a)}$$
 using partial fractions or residues

A discrete time signal sequence is given as $x[n]=2^n$ (n>0). Find the convolution y[n]=x[n]*x[n]

- a) by using the definition of the convolution
- b) by using the Z transform

a)
$$x[n]=\{1,2,4,8,...\}$$
 $y[n]=\{2^n\}*\{2^n\}=\sum_{k=0}^n 2^k 2^{n-k}=2^n\sum_{k=0}^n 1=(n+1)2^n$

b)
$$\mathcal{Z}$$
 transform of x[n]: $X(z)=\mathcal{Z}\{2^n\}=\frac{z}{z-2} \rightarrow y[n]=\mathcal{Z}^{-1}\{\frac{z^2}{(z-2)^2}\}$

Y(z) has a second order pole at z=2. If we use the residue method then we get,

y[n]= Res
$$\left(\frac{z^{n+1}}{(z-2)^2}, 2\right) = \left[\frac{d}{dz}z^{n+1}\right]_2 = (n+1)2^n$$

Example: Z transform can also be used for solving the difference equations

For example,
$$8x[k+2]-6x[k+1]+x[k]=0$$

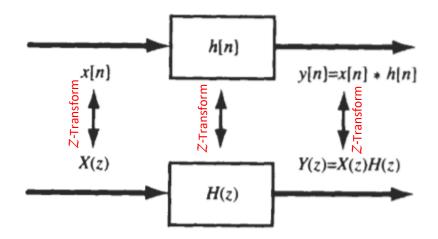
$$8z^{2}X[z]-8zx[1]-6zX[z]+X[z]=0 x[1]=1, x[0]=0$$

$$\frac{X[z]}{z}=\frac{8}{8z^{2}-6z+1}=\frac{8}{2z-1}-\frac{16}{4z-1}$$

$$X[z]=\frac{4z}{z-\frac{1}{2}}-\frac{4z}{z-\frac{1}{4}}$$

$$x[k]=4\{(\frac{1}{2})^{k}+(\frac{1}{4})^{k}\}$$

TRANSFER FUNCTION OF DISCRETE-TIME LTI SYSTEMS



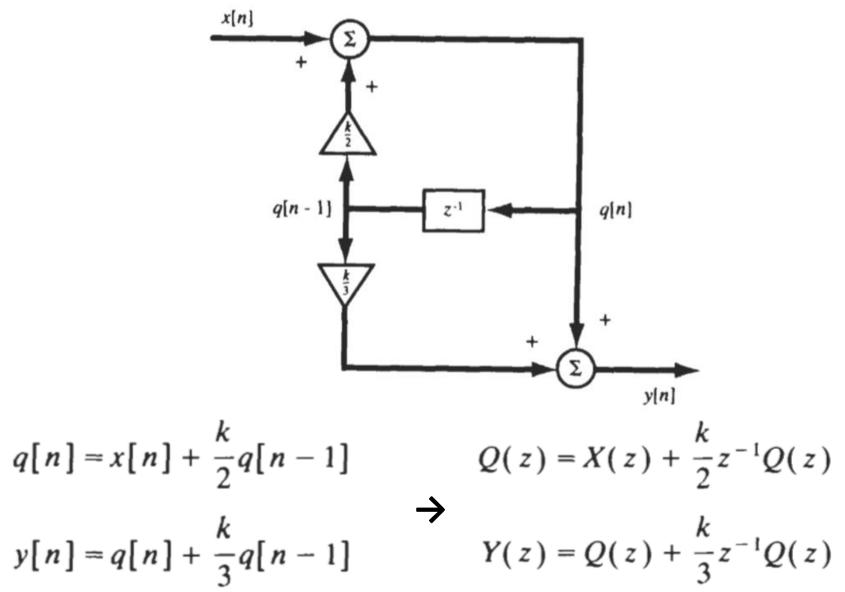
Output y[n] of a discrete-time LTI system equals the convolution of the input x[n] with the impulse response h[n]

$$y[n] = x[n] * h[n]$$

$$Y(z) = X(z)H(z)$$

$$H(z) = \frac{Y(z)}{X(z)}$$

Find the k values that makes the system shown in the figure BIBO stable.



$$\left(1 - \frac{k}{2}z^{-1}\right)Q(z) = X(z)$$

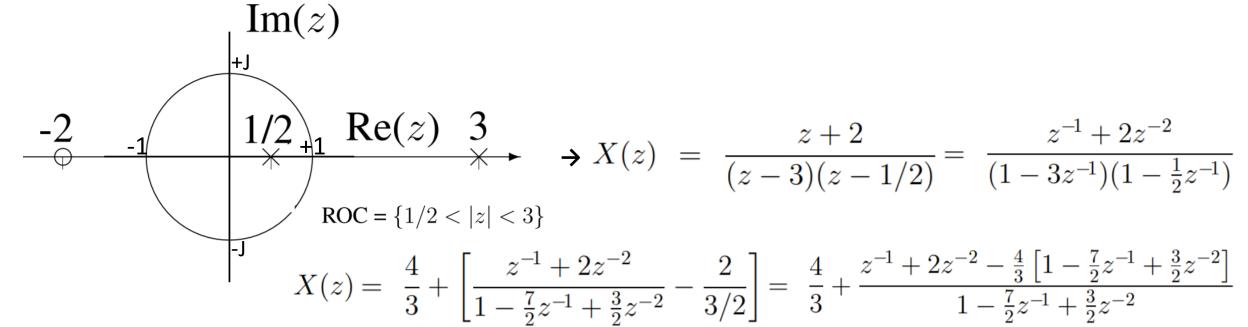
$$\left(1 + \frac{k}{3}z^{-1}\right)Q(z) = Y(z)$$

$$H(z) = \frac{Y(z)}{X(z)} = \frac{1 + (k/3)z^{-1}}{1 - (k/2)z^{-1}}$$
$$= \frac{z + k/3}{z - k/2} \qquad |z| > \left| \frac{k}{2} \right|$$

The system has one zero at z = -k/3 and one pole at $z = k/2 \rightarrow ROC$ is |z| > |k/2|

Therefore system will be BIBO stable if the ROC contains the unit circle, $|z| = 1 \rightarrow$ the system is stable only if IkI<2

z-transform of the signal X(z) has the pole-zero plot shown below. Find the DT signal x[n]



$$X(z) = \ \frac{4}{3} + \frac{-\frac{4}{3} + \frac{17}{3}z^{-1}}{(1-3z^{-1})(1-\frac{1}{2}z^{-1})} \quad = \ \frac{4}{3} + \frac{r_1}{1-3z^{-1}} + \frac{r_2}{1-\frac{1}{2}z^{-1}} \qquad \text{(Partial Fraction Expansion)}$$

$$r_1 = \frac{-\frac{4}{3} + \frac{17}{3}z^{-1}}{1 - \frac{1}{2}z^{-1}}\Big|_{z=3} = \frac{2}{3} \qquad r_2 = \frac{-\frac{4}{3} + \frac{17}{3}z^{-1}}{1 - 3z^{-1}}\Big|_{z=1/2} = -2 \implies X(z) = \frac{4}{3} + \frac{\frac{2}{3}}{1 - 3z^{-1}} + \frac{-2}{1 - \frac{1}{2}z^{-1}}$$

$$x[n] = \frac{4}{3} \delta[n] - \frac{2}{3} 3^n u[-n-1] - 2\left(\frac{1}{2}\right)^n u[n]$$

The convolution of $f_1(n) = \{2, 1, -3\}$ for n = 0, 1, and 2, and $f_2(n) = \{1, 1, 1, 1\}$ for n = 0, 1, 2, and 3 is

$$G(z) = F_1(z)F_2(z) = (2 + z^{-1} - 3z^{-2})(1 + z^{-1} + z^{-2} + z^{-3}) = 2 + 3z^{-1} - 2z^{-4} - 3z^{-5}$$

which indicates that the output is $g(n) = \{2, 3, 0, 0, -2, -3\}$ which can easily be found by simply convoluting $f_1(n)$ and $f_2(n)$.