

Complex Analysis in Electrical Engineering



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Abstract—This manual provides applications of Complex Analysis in Electrical Engineering.

1 The Inverse Z Transform

Problem 1. Show that z^n is analytic everywhere for n > 0.

Problem 2. Show that for $C: z = Re^{j\theta}, 0 < \theta < 2\pi$,

$$\oint_C \frac{dz}{z^n} = \begin{cases} 2\pi \mathbf{j} & n = 1\\ 0 & \text{otherwise} \end{cases}$$
 (1)

Definition 1.1. The Z transform of x(n) is defined as

$$X(z) = \sum_{k=-\infty}^{\infty} x(k)z^{-k}$$
 (2)

Problem 3. Show that

$$\frac{1}{2\pi J} \oint_C X(z) z^{n-1} dz = \sum_{k=-\infty}^{\infty} x(k) \oint_C z^{n-k-1} dz$$
 (3)
= $x(n)$ (4)

Problem 4. The Z transform of x(n) is given by

$$X(z) = \frac{z^{20}}{\left(z - \frac{1}{2}\right)(z - 2)^5 \left(z + \frac{5}{2}\right)^2 (z + 3)}$$
 (5)

Also, it is known that X(z) is analytic for |z| = 1. Find x(-18).

2 THE LAPLACE TRANSFORM

Problem 5. Let

$$\int_{-\infty}^{\infty} F(t)e^{-st} dt = \frac{1}{s(1-s^2)} = \frac{M(s)}{s}, \quad s = \sigma + j\omega$$
(6)

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Using the inverse fourier transform relationship, show that

$$F(t)e^{-\sigma t} = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{e^{j\omega t}}{s(1-s^2)} d\omega \tag{7}$$

Problem 6. Show that

$$F(t) = \frac{1}{2\pi i} \int_{\sigma - i\infty}^{\sigma + j\infty} \frac{e^{st}}{s(1 - s^2)} ds$$
 (8)

Problem 7. Let

$$F(t) = \begin{cases} \frac{1}{2\pi j} \oint_{C_1} \frac{e^{st}}{s(1-s^2)} ds & t > 0\\ \frac{1}{2\pi j} \oint_{C_2} \frac{e^{st}}{s(1-s^2)} ds & t < 0 \end{cases}$$
(9)

where C_1 , C_2 are the closed contours on the left and right respectively as shown in Fig. 7. Find F(t) given that the ROC of $\frac{M(s)}{s}$ is 0 < Re(s) < 1.

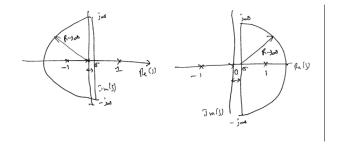


Fig. 7

3 The Gil-Pelaez Integral

Problem 8. Let

$$F(t) = \frac{1}{2} - \frac{1}{2\pi i} \times \text{c.p.v.} \int_{-\infty}^{\infty} \frac{e^{-j\omega t}}{\omega (1 + \omega^2)} d\omega, \quad (10)$$

where c.p.v. denotes the Cauchy Principal Value. Use the contour in Fig. 8 to evaluate F(t), t < 0 by showing that

$$\lim_{r \to 0} \int_{C_r} \frac{e^{-jzt}}{z(1+z^2)} dz = -j\pi,$$

$$C_r : z = re^{j\theta}, 0 < \theta < \pi \quad (11)$$

where C_r is in the clockwise direction.

2)

$$\lim_{\substack{r \to 0 \\ R \to \infty}} \int_{-R}^{-r} \frac{e^{-j\omega t}}{\omega (1 + \omega^2)} d\omega + \int_{r}^{R} \frac{e^{-j\omega t}}{\omega (1 + \omega^2)} d\omega$$
$$= j\pi + \oint_{C} \frac{e^{-jzt}}{z (1 + z^2)} dz \quad (12)$$

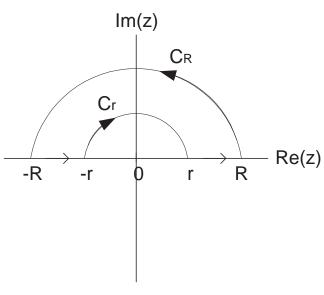


Fig. 8

Problem 9. Using a suitable contour, evaluate F(t), t > 0.