

The Z Transform

A Crash Course

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This document is to serve as a supplementary document for students in ECE-210 who are not taking/have not taken ECE-211. It walks through only the concepts of discrete-time signal processing necessary for the scope of this course, and furthermore, understanding the applications of MATLAB in engineering industry.

Discrete-Time Signals

Consider the space of real-valued functions with domain \mathbb{Z} . We call such functions *discrete-time signals*, but don't get hung up on this name; the input is not necessarily a "time" quantity. To distinguish discrete-time signals from real-valued functions in the usual sense, we denoted signal x evaluated at integer n by $x[n]$. Functions of this type are incredibly useful as, with some basic assumptions made, we can justly represent them with vectors in a computer programming language.

This is a fairly important concept in computer simulation and data processing: computations made with computers cannot, realistically, involve irrational numbers, and as such, the representation of a real-valued function on a computer is quantized in two senses: the domain is discretized and the function value is quantized. The consideration of discrete-time signals is, in effect, the consideration of the first of these quantizations. We see this constantly in MATLAB; the use of the *linspace* function to create an "interval of the real line" as a finite-length vector is exactly this kind of discretization.

The processing of such signals by linear time-invariant (LTI) systems is of great interest, as these days, most designed systems will be running on FPGAs or some other quantized computing device. Put simply, a discrete-time LTI system takes a discrete-time signal as an input and returns a discrete-time signal as an output, and is described by *discrete-time convolution* with a discrete-time signal h . That is to say that a discrete-time LTI system is a mapping from discrete-time signals to discrete-time signals, and for input $x[n]$, the output $y[n]$ is given by

$$y[n] = \sum_{k=-\infty}^{\infty} x[k]h[n-k]$$

The signal h is called the *impulse response* of the system. Note that, if x and h are being represented as, say, vectors in MATLAB, this infinite sum is really a finite sum (as x and h are finite-length) and we make the assumption that they take value 0 outside of the domain on which we have defined them. Convolution can be computed in MATLAB using the function *conv*. Convolution is a binary operation, which maps two discrete-time signals to a discrete-time signal, and is commutative.

The Z Transform

Those of you who have taken Differential Equations should recall a similar operation also called convolution for functions with domain \mathbb{R} . You will recall that this operation had a very special property in that its Laplace transform was simply the product of the Laplace transforms of the two argument functions. Presented here is the Z transform, which is analogous to the Laplace transform for signals with domain \mathbb{Z} . Given $x[n]$, a discrete-time signal, the Z transform of x is a complex-valued function of a complex variable, X , given by

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

should this series converge in some region of \mathbb{C} . Generally, this series may converge to different functions in different annular regions of convergence, and as such, when referring to *the Z transform* of a signal, the region of convergence $R_1 < |z| < R_2$ should be specified. The Z transform is not usually computed by hand from this formula, but rather from some combination of known Z transforms and the properties it has.

Why do we care about the Z transform though? One important property is that it maps convolutions to products. That is to say that for an LTI system with impulse response h , for each input x , the output y has Z transform

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

In many cases, this is much simpler to compute than a convolution. We also can gain a lot of insight about a system by looking at the Z transform of its impulse response, $H(z)$. Namely, we take interest in the locations of its poles: points at which it is not defined. The regions of convergence of H are generally annular rings whose inner and outer radii are determined by the positions of poles in the complex plane. A region of convergence contains no poles. The MATLAB function `zplane` makes it easy to see where these poles lie, and thereby where the regions of convergence lie. We say a system is stable (a bounded input yields a bounded output) if the region of convergence contains the unit circle, $|z| = 1$. We say a system is causal if the region of convergence contains the point at ∞ , i.e. there is no pole at ∞ . Causality simply means that, in a physical sense, the output of the system will not depend on future outputs of the same system.