21MAB201T: TRANSFORMS AND BOUNDARY VALUE PROBLEMS

S.K.Thamilvanan, Asst. Prof. Department of Mathematics SRMIST

September 25, 2023

UNIT - V 21MAB201T : Z - Transforms

CONTENTS:

- \bullet Z Transforms Elementary properties of Z Transforms
- Inverse Z Transform (using partial fraction and residues)
- Initial value theorem and final value theorem
- Convolution theorem
- Formation of difference equations
- ullet Solution of difference equations using Z Transform

INTRODUCTION

- The Z transform plays a significant role in the Modern communication theory especially in signal processing.
- In signal processing, the Z transform converts a discrete time domain signal, which is a sequence of real numbers, into a complex frequency domain representation.
- The Z transform and advanced Z transform were introduced (under the Z transform name) by E. I. Jury in 1958 in Sampled Data Control Systems (John Wiley & Sons). The idea contained within the Z transform was previously known as the "generating function method".
- \bullet There are two mainly known Z transforms, namely, unilateral and bilateral.
- The (unilateral) Z transform is to discrete time signals what the one sided Laplace transform is to continuous time signals.

INTRODUCTION

- In other words, just as Laplace transforms are used to solve differential equations, Z - transforms are used to solve difference equations.
- ullet The Z transform is an essential part of a structured control system design.
- One of the very nice things about the Z transform is the ease with which we can write a software from it.
- ullet Using Z transform, almost by inspection, theoretically correct coding from a transfer function can be done.

DEFINITION: Unilateral Z - transform

Let $\{f(n)\}\$ be any sequence defined for $n=0,1,2,\cdots$.

Then the Z - transform of the given sequence $\{f(n)\}$ is defined as

$$Z[f(n)] = \sum_{n=0}^{\infty} f(n) z^{-n}$$

where z is an arbitrary complex variable.

The right hand side of the above equation is a function of z and hence it is denoted by Z[f(n)] = F(z).

This transform is known as Unilateral Z - transform (or) One - Sided Z - transform of the given sequence $\{f(n)\}$.

DEFINITION: Unilateral Z - transform for discrete values of t

Let $\{f(t)\}$ be a sequence defined for discrete values of t=0, T, 2T, 3T, \cdots . i.e., $\{f(t)\}$ is defined for discrete values of t, where t=nT, n=0, 1, 2, 3, \cdots and T being the sampling period,

Then the Z - transform of the given sequence $\{f(t)\}$ is defined as

$$Z[f(t)] = \sum_{n=0}^{\infty} f(nT) z^{-n}$$

i.e., If the sequence is given as $\{f(t)\}$, then replace t by nT and find the Z-Transform of $\{f(nT)\}$.

DEFINITION: Bilateral Z - transform

Let $\{f(n)\}\$ be a sequence defined for $n=0\,,\,\pm 1\,,\,\pm 2\,,\,\cdots$.

Then the Z - transform of the given sequence $\{f(n)\}$ is defined as

$$Z[f(n)] = \sum_{n=-\infty}^{\infty} f(n) z^{-n}$$

This Z - transform is called as Bilateral Z - transform (or) two - sided Z - transform of the given sequence $\{f(n)\}$.

NOTE:

- ① The domain for the sequence in unilateral Z-transform is $n=\{0,1,2,\cdots\}$ whereas for Bilateral Z-transform is $n=\{0,\pm 1,\pm 2,\cdots\}$.
- Throughout this chapter we consider only the unilateral Z transform.

Basic Formulae:

$$(1-x)^{-1} = 1 + x + x^2 + x^3 + \cdots where |x| < 1$$

1
$$(1+x)^{-1} = 1-x+x^2-x^3+\cdots$$
 where $|x|<1$

$$(1-x)^{-2} = 1 + 2x + 3x^2 + 4x^3 + \cdots where |x| < 1$$

1
$$(1+x)^{-2} = 1-2x+3x^2-4x^3+\cdots$$
 where $|x|<1$

$$\bullet \quad e^{x} = 1 + \frac{x}{11} + \frac{x^{2}}{21} + \frac{x^{3}}{31} + \frac{x^{4}}{41} + \cdots$$

Z - Transform of some elementary sequences

- I. Find the Z Transform of the following sequences :
- **0** 1

aⁿ

0 n

 $\frac{1}{n}$

$$\frac{1}{n+1}$$

 $\frac{1}{n!}$

- $\frac{1}{(n+1)!}$

(10). Unit Impulse Sequence. (11). Unit Step Sequence.

(1). To Find : Z[1]

Solution: We know that

$$Z[f(n)] = \sum_{n=0}^{\infty} f(n) z^{-n}$$

$$\therefore Z[1] = \sum_{n=0}^{\infty} 1 \cdot \left(\frac{1}{z}\right)^{n}$$

$$= 1 + \left(\frac{1}{z}\right) + \left(\frac{1}{z}\right)^{2} + \left(\frac{1}{z}\right)^{3} + \cdots \quad \text{where} \quad \left|\frac{1}{z}\right| < 1$$

$$= \left(1 - \frac{1}{z}\right)^{-1} \quad , \quad 1 < |z|$$

$$= \left(\frac{z - 1}{z}\right)^{-1} \quad , \quad |z| > 1$$

$$Z[1] = \frac{z}{z - 1} \quad , \quad |z| > 1$$

(2). To Find : $Z[a^n]$

Solution: We know that

$$Z[f(n)] = \sum_{n=0}^{\infty} f(n) z^{-n}$$

$$\therefore Z[a^n] = \sum_{n=0}^{\infty} a^n \cdot \left(\frac{1}{z}\right)^n$$

$$= \sum_{n=0}^{\infty} \left(\frac{a}{z}\right)^n$$

$$= 1 + \left(\frac{a}{z}\right) + \left(\frac{a}{z}\right)^2 + \left(\frac{a}{z}\right)^3 + \cdots \quad \text{where } \left|\frac{a}{z}\right| < 1$$

$$= \left(1 - \frac{a}{z}\right)^{-1} \quad , |a| < |z|$$

$$= \left(\frac{z - a}{z}\right)^{-1} \quad , |z| > |a|$$

$$Z[a^n] = \frac{z}{z - a} \quad , |z| > |a|$$

(3). To Find : Z[n]

$$Z[n] = \sum_{n=0}^{\infty} n \cdot \left(\frac{1}{z}\right)^{n}$$

$$= 0 + 1\left(\frac{1}{z}\right) + 2\left(\frac{1}{z}\right)^{2} + 3\left(\frac{1}{z}\right)^{3} + 4\left(\frac{1}{z}\right)^{4} + \cdots$$

$$= \frac{1}{z}\left[1 + 2\left(\frac{1}{z}\right) + 3\left(\frac{1}{z}\right)^{2} + 4\left(\frac{1}{z}\right)^{3} + \cdots\right]$$

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

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

$$Z[n] = \frac{z}{(z - 1)^{2}}, |z| > 1$$

(4). To Find :
$$Z[\frac{1}{n}]$$
 , $n > 0$

Solution: We know that
$$Z[f(n)] = \sum_{n=0}^{\infty} f(n) z^{-n}$$

$$Z\left[\frac{1}{n}\right] = \sum_{n=1}^{\infty} \left(\frac{1}{n}\right) z^{-n}$$

$$= \sum_{n=1}^{\infty} \left(\frac{1}{n}\right) \frac{1}{z^{n}}$$

$$= \frac{1}{1} \left(\frac{1}{z}\right) + \frac{1}{2} \left(\frac{1}{z}\right)^{2} + \frac{1}{3} \left(\frac{1}{z}\right)^{3} + \cdots$$

$$= \frac{\left(\frac{1}{z}\right)}{1} + \frac{\left(\frac{1}{z}\right)^{2}}{2} + \frac{\left(\frac{1}{z}\right)^{3}}{3} + \cdots$$

$$= -\log\left(1 - \frac{1}{z}\right) = -\log\left(\frac{z - 1}{z}\right) = \log\left(\frac{z - 1}{z}\right)^{-1}$$

$$Z\left[\frac{1}{n}\right] = \log\left(\frac{z}{z - 1}\right) /$$

S.K.Thamilvanan

(5). To Find :
$$Z[\frac{1}{n+1}]$$

$$Z\left[\frac{1}{n+1}\right] = \sum_{n=0}^{\infty} \left(\frac{1}{n+1}\right) z^{-n} = \sum_{n=0}^{\infty} \left(\frac{1}{n+1}\right) \left(\frac{1}{z}\right)^{n}$$

$$= 1 + \frac{1}{2} \left(\frac{1}{z}\right) + \frac{1}{3} \left(\frac{1}{z}\right)^{2} + \frac{1}{4} \left(\frac{1}{z}\right)^{3} \cdots$$

$$= z \left[\left(\frac{1}{z}\right) + \frac{1}{2} \left(\frac{1}{z}\right)^{2} + \frac{1}{3} \left(\frac{1}{z}\right)^{3} + \frac{1}{4} \left(\frac{1}{z}\right)^{4} \cdots\right]$$

$$= -z \log\left(1 - \frac{1}{z}\right) = -z \log\left(\frac{z - 1}{z}\right) = z \log\left(\frac{z - 1}{z}\right)^{-1}$$

$$Z\left[\frac{1}{n+1}\right] = z \log\left(\frac{z}{z - 1}\right), \quad |z| > 1 \quad //$$

(6). To Find :
$$Z[\frac{1}{n-1}]$$
 , $n > 1$

$$Z\left[\frac{1}{n-1}\right] = \sum_{n=2}^{\infty} \left(\frac{1}{n-1}\right) z^{-n} = \sum_{n=2}^{\infty} \left(\frac{1}{n-1}\right) \left(\frac{1}{z}\right)^{n}$$

$$= \frac{1}{1} \left(\frac{1}{z}\right)^{2} + \frac{1}{2} \left(\frac{1}{z}\right)^{3} + \frac{1}{3} \left(\frac{1}{z}\right)^{4} + \cdots$$

$$= \frac{1}{z} \left[\left(\frac{1}{z}\right) + \frac{1}{2} \left(\frac{1}{z}\right)^{2} + \frac{1}{3} \left(\frac{1}{z}\right)^{3} + \cdots\right]$$

$$= -\frac{1}{z} \log\left(1 - \frac{1}{z}\right) = -\log\left(\frac{z-1}{z}\right) = \frac{1}{z} \log\left(\frac{z-1}{z}\right)^{-1}$$

$$Z\left[\frac{1}{n-1}\right] = \frac{1}{z} \log\left(\frac{z}{z-1}\right), \quad |z| > 1$$

(7). To Find :
$$Z[\frac{1}{n!}]$$

$$Z\left[\frac{1}{n!}\right] = \sum_{n=0}^{\infty} \frac{1}{n!} z^{-n}$$

$$= \sum_{n=0}^{\infty} \frac{1}{n!} \left(\frac{1}{z}\right)^{n}$$

$$= 1 + \frac{1}{1!} \left(\frac{1}{z}\right) + \frac{1}{2!} \left(\frac{1}{z}\right)^{2} + \frac{1}{3!} \left(\frac{1}{z}\right)^{3} + \frac{1}{4!} \left(\frac{1}{z}\right)^{4} + \cdots$$

$$= 1 + \frac{\left(\frac{1}{z}\right)}{1!} + \frac{\left(\frac{1}{z}\right)^{2}}{2!} + \frac{\left(\frac{1}{z}\right)^{3}}{3!} + \frac{\left(\frac{1}{z}\right)^{4}}{4!} + \cdots$$

$$\left| Z \left[\frac{1}{n!} \right] \right| = e^{\frac{1}{z}} / /$$

(8). To Find :
$$Z[\frac{1}{(n+1)!}]$$

$$Z\left[\frac{1}{(n+1)!}\right] = \sum_{n=0}^{\infty} \frac{1}{(n+1)!} z^{-n}$$

$$= \sum_{n=0}^{\infty} \frac{1}{(n+1)!} \left(\frac{1}{z}\right)^{n}$$

$$= \frac{1}{1!} + \frac{1}{2!} \left(\frac{1}{z}\right) + \frac{1}{3!} \left(\frac{1}{z}\right)^{2} + \frac{1}{4!} \left(\frac{1}{z}\right)^{3} + \cdots$$

$$= z \left[\frac{1}{1!} \left(\frac{1}{z}\right) + \frac{1}{2!} \left(\frac{1}{z}\right)^{2} + \frac{1}{3!} \left(\frac{1}{z}\right)^{3} + \frac{1}{4!} \left(\frac{1}{z}\right)^{4} + \cdots\right]$$

$$\left| Z \left[\frac{1}{(n+1)!} \right] \right| = z \left[e^{\frac{1}{z}} - 1 \right] \right| / /$$

(9). To Find :
$$Z[\frac{1}{n+2}]$$

$$Z\left[\frac{1}{n+2}\right] = \sum_{n=0}^{\infty} \frac{1}{(n+2)} z^{-n} = \sum_{n=0}^{\infty} \frac{1}{(n+2)} \left(\frac{1}{z}\right)^{n}$$

$$= \frac{1}{2} + \frac{1}{3} \left(\frac{1}{z}\right) + \frac{1}{4} \left(\frac{1}{z}\right)^{2} + \cdots$$

$$= z^{2} \left(\frac{1}{2} \left(\frac{1}{z}\right)^{2} + \frac{1}{3} \left(\frac{1}{z}\right)^{3} + \frac{1}{4} \left(\frac{1}{z}\right)^{4} + \cdots\right)$$

$$= z^{2} \left(-\log\left(1 - \frac{1}{z}\right) - \frac{1}{z}\right) = z^{2} \left(-\log\left(\frac{z - 1}{z}\right) - \frac{1}{z}\right)$$

$$= z^{2} \left(\log\left(\frac{z}{z - 1}\right) - \frac{1}{z}\right)$$

$$\left| Z \left[\frac{1}{n+2} \right] \right| = z^2 \log \left(\frac{z}{z-1} \right) - z \left| \right| //$$

(10). To Find: The Z - Transform of Unit Impulse Sequence

Solution: The Unit Impulse Sequence is defined by

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

$$Z[f(n)] = \sum_{n=0}^{\infty} f(n) \cdot z^{-n}$$

$$Z[\delta(n)] = \sum_{n=0}^{\infty} \delta(n) \cdot z^{-n}$$

$$= \sum_{n=0}^{\infty} \delta(n) \cdot \left(\frac{1}{z}\right)^{n}$$

$$= \delta(0) \cdot + \delta(1) \cdot \left(\frac{1}{z}\right) + \delta(2) \cdot \left(\frac{1}{z}\right)^{2} + \delta(3) \cdot \left(\frac{1}{z}\right)^{3} + \cdots$$

$$= 1 + 0 + 0 + 0 + \cdots$$

$$Z[\delta(n)] = 1 \quad //$$

S.K.Thamilvanan

(11). To Find: The Z - Transform of Unit Step Sequence

Solution: The Unit Step Sequence is defined by

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

$$Z[f(n)] = \sum_{n=0}^{\infty} f(n) \cdot z^{-n}$$

$$Z[u(n)] = \sum_{n=0}^{\infty} u(n) \cdot \left(\frac{1}{z}\right)^{n}$$

$$= u(0) \cdot + u(1) \cdot \left(\frac{1}{z}\right) + u(2) \cdot \left(\frac{1}{z}\right)^{2} + u(3) \cdot \left(\frac{1}{z}\right)^{3} + \cdots$$

$$= 1 + \left(\frac{1}{z}\right) + \left(\frac{1}{z}\right)^{2} + \left(\frac{1}{z}\right)^{3} + \cdots$$

$$= \left(1 - \frac{1}{z}\right)^{-1} = \left(\frac{z - 1}{z}\right)^{-1}$$

$$Z[u(n)] = \frac{z}{z - 1} //$$

S.K.Thamilvanan

Properties of Z - Transform

(1). Linearity Property

$$Z[af(n) \pm bg(n)] = aZ[f(n)] \pm bZ[g(n)]$$

(2). Differentiation in z - Domain:

If
$$Z[f(n)] = F(z)$$
, Then

$$Z[nf(n)] = -z\frac{d}{dz}[F(z)]$$

(3). First Shifting [Frequency Shifting] Property (or) Damping Rule :

If
$$Z[f(n)] = F(z)$$
, Then

$$Z\left[a^{n}f\left(n\right)\right] = F\left(\frac{z}{a}\right)$$

Properties of Z - Transform

(4). Second Shifting [Time Shifting] Property:

If Z[f(n)] = F(z), Then

(2). Differentiation in z - Domain:

Statement:

If
$$Z[f(n)] = F(z)$$
, Then $Z[nf(n)] = -z\frac{d}{dz}[F(z)]$

Proof: We know that

$$F(z) = Z[f(n)] = \sum_{n=0}^{\infty} f(n) z^{-n}$$

i.e.,
$$F(z) = \sum_{n=0}^{\infty} f(n) z^{-n}$$

$$\frac{d}{dz}\left[F\left(z\right)\right] = \sum_{n=0}^{\infty} f\left(n\right)\left(-n.z^{-n-1}\right)$$

$$\frac{d}{dz}\left[F\left(z\right)\right] = -\sum_{n=0}^{\infty} nf\left(n\right)z^{-n}.z^{-1}$$

$$\frac{d}{dz}\left[F\left(z\right)\right] = -\frac{1}{z}\sum_{n=0}^{\infty}nf\left(n\right)z^{-n}$$

$$-z\frac{d}{dz}\left[F\left(z\right)\right] = \sum_{n=0}^{\infty} nf\left(n\right)z^{-n}$$

$$-z\frac{d}{dz}\left[F\left(z\right)\right] = Z\left[nf\left(n\right)\right]$$

i.e.,
$$Z[nf(n)] = -z \frac{d}{dz}[F(z)]$$

(3). First Shifting [Frequency Shifting] Property (or) Damping Rule :

Statement: If
$$Z[f(n)] = F(z)$$
, Then $Z[a^n f(n)] = F(\frac{z}{a})$

Proof: We know that
$$F(z) = Z[f(n)] = \sum_{n=0}^{\infty} f(n) z^{-n}$$

$$Z[a^{n}f(n)] = \sum_{n=0}^{\infty} a^{n}f(n)z^{-n}$$

$$= \sum_{n=0}^{\infty} f(n)\frac{a^{n}}{z^{n}}$$

$$= \sum_{n=0}^{\infty} f(n)\left(\frac{a}{z}\right)^{n}$$

$$= \sum_{n=0}^{\infty} f(n)\left(\frac{z}{a}\right)^{-n}$$

$$Z[a^{n}f(n)] = F\left(\frac{z}{a}\right)$$
//

(4). Second Shifting [Time Shifting] Property:

(i) Statement: If
$$Z[f(n)] = F(z)$$
, Then $Z[f(n+1)] = zF(z) - zf(0)$.

Proof: We know that $F(z) = Z[f(n)] = \sum_{n=0}^{\infty} f(n) z^{-n}$

$$\therefore Z[f(n+1)] = \sum_{n=0}^{\infty} f(n+1)z^{-n}$$

Put
$$m = n+1 \implies n = m-1$$
, Also $n = 0 \implies m = 1$

$$Z[f(n+1)] = \sum_{m=1}^{\infty} f(m) z^{-(m-1)} = z \sum_{m=1}^{\infty} f(m) z^{-m}$$
$$= z \left(\sum_{m=0}^{\infty} f(m) z^{-m} - f(0) \right)$$
$$= z (F(z) - f(0))$$
$$Z[f(n+1)] = zF(z) - zf(0)$$

(4). Second Shifting [Time Shifting] Property:

(ii) Statement : If
$$Z[f(n)] = F(z)$$
 , Then $Z[f(n+2)] = z^2F(z) - z^2f(0) - zf(1)$

Proof: We know that $F(z) = Z[f(n)] = \sum_{n=0}^{\infty} f(n)z^{-n}$

$$\therefore Z[f(n+2)] = \sum_{n=0}^{\infty} f(n+2)z^{-n}$$

Put
$$m = n+2 \implies n = m-2$$
, Also $n = 0 \implies m = 2$

$$Z[f(n+2)] = \sum_{m=2}^{\infty} f(m) z^{-(m-2)} = z^2 \sum_{m=2}^{\infty} f(m) z^{-m}$$

$$= z^2 \left(\sum_{m=0}^{\infty} f(m) z^{-m} - f(0) z^{-0} - f(1) z^{-1} \right)$$

$$= z^2 \left(F(z) - f(0) - f(1) z^{-1} \right)$$

$$Z[f(n+2)] = z^2 F(z) - z^2 f(0) - z f(1)$$

(4). Second Shifting [Time Shifting] Property:

(iii) Statement : If
$$Z[f(n)] = F(z)$$
, Then

$$Z[f(n+3)] = z^3F(z) - z^3f(0) - z^2f(1) - zf(2)$$

Proof: We know that
$$F(z) = Z[f(n)] = \sum_{n=0}^{\infty} f(n) z^{-n}$$

$$\therefore Z[f(n+3)] = \sum_{n=0}^{\infty} f(n+3)z^{-n}$$

Put
$$m = n+3 \implies n = m-3$$
, Also $n = 0 \implies m = 3$

$$Z[f(n+3)] = \sum_{m=3}^{\infty} f(m) z^{-(m-3)} = z^{3} \sum_{m=3}^{\infty} f(m) z^{-m}$$

$$= z^{3} \left(\sum_{m=0}^{\infty} f(m) z^{-m} - f(0) z^{-0} - f(1) z^{-1} - f(2) z^{-2} \right)$$

$$= z^{3} (F(z) - f(0) - f(1) z^{-1} - f(2) z^{-2})$$

$$Z[f(n+3)] = z^3 F(z) - z^3 f(0) - z^2 f(1) - z f(2)$$
 //

Initial Value Theorem

Statement: Initial Value Theorem

If
$$Z[f(n)] = F(z)$$
, Then $f(0) = \lim_{z \to \infty} F(z)$.

Proof: We know that
$$F(z) = Z[f(n)] = \sum_{n=0}^{\infty} f(n) z^{-n}$$

$$F(z) = \sum_{n=0}^{\infty} \frac{f(n)}{z^n}$$

$$F(z) = \frac{f(0)}{z^0} + \frac{f(1)}{z} + \frac{f(2)}{z^2} + \cdots$$

Taking limit $z \to \infty$ on both the sides , We get

$$\lim_{z\to\infty} F(z) = \lim_{z\to\infty} \left[\frac{f(0)}{z^0} + \frac{f(1)}{z} + \frac{f(2)}{z^2} + \cdots \right]$$

$$\lim_{z\to\infty}F(z) = f(0)$$

i.e.,
$$f(0) = \lim_{z \to \infty} F(z)$$
 //

Final Value Theorem

Statement: Final Value Theorem

If
$$Z[f(n)] = F(z)$$
, Then $\lim_{n \to \infty} f(n) = \lim_{z \to 1} (z - 1) F(z)$.

Proof: We know that

①
$$F(z) = Z[f(n)] = \sum_{n=0}^{\infty} f(n)z^{-n}$$

② $Z[f(n+1)] = zF(z) - zf(0)$

Now
$$Z[f(n+1) - f(n)] = \sum_{n=0}^{\infty} [f(n+1) - f(n)] z^{-n}$$

 $Z[f(n+1)] - Z[f(n)] = \sum_{n=0}^{\infty} [f(n+1) - f(n)] z^{-n}$
 $zF(z) - zf(0) - F(z) = \sum_{n=0}^{\infty} [f(n+1) - f(n)] z^{-n}$
 $(z-1)F(z) - zf(0) = \sum_{n=0}^{\infty} [f(n+1) - f(n)] z^{-n}$

Taking limit $z \to 1$ in both the sides , We get

$$\lim_{z \to 1} [(z-1) F(z) - zf(0)] = \lim_{z \to 1} \sum_{n=0}^{\infty} [f(n+1) - f(n)] z^{-n}$$

$$\lim_{z \to 1} (z-1) F(z) - f(0) = \sum_{n=0}^{\infty} [f(n+1) - f(n)]$$

$$= \lim_{n \to \infty} \sum_{m=0}^{n} [f(m+1) - f(m)]$$

$$= \lim_{n \to \infty} \{[f(1) - f(0)] + [f(2) - f(1)] + \dots + [f(n) - f(n-1)] + [f(n+1) - f(n)]\}$$

$$= \lim_{n \to \infty} [f(n+1) - f(0)]$$

$$\lim_{z \to 1} (z-1) F(z) - f(0) = \lim_{n \to \infty} f(n) - f(0)$$

$$\lim_{z \to 1} (z-1) F(z) = \lim_{n \to \infty} f(n)$$

$$i.e., \lim_{n \to \infty} f(n) = \lim_{z \to 1} (z-1) F(z)$$
//

Problems on Z - Transform

Find the Z - Transform of the following:

(1).
$$(-3)^n + \frac{1}{3^n} - 7$$

(2).
$$43^n + 2(-1)^n$$

(3).
$$e^{an}$$

(4).
$$e^{-an}$$

(5).
$$e^{at}$$

(6).
$$e^{-at} + t$$

(7).
$$a^n \cosh n\theta$$
 (8). $a^n \sinh n\theta$

(8).
$$a^n \sinh n\theta$$

(9).
$$r^n \cos n\theta$$

(10).
$$r^n \sin n\theta$$

(11).
$$\cos n\theta$$

(12).
$$\sin n\theta$$

(13).
$$\cos\left(\frac{n\pi}{2}\right)$$

(14).
$$\sin\left(\frac{n\pi}{2}\right)$$

(15).
$$\cos^2\left(\frac{n\pi}{2}\right)$$

(16).
$$\sin^2\left(\frac{n\pi}{2}\right)$$

(17).
$$\cos^3\left(\frac{n\pi}{6}\right)$$

(18).
$$\sin^3\left(\frac{n\pi}{6}\right)$$

(19).
$$\cos\left(\frac{n\pi}{2} + \frac{\pi}{4}\right)$$

(20).
$$\sin\left(\frac{n\pi}{2}+a\right)$$
 //

Homework Problems: (16), (17) & (20)

Problems on Z - Transform

Find the Z - Transform of the following:

(21).
$$\frac{1}{n(n+1)}$$
 (22). $\frac{n-2}{n(n+1)}$ (23). $\frac{1}{(n+1)(n+2)}$

(24).
$$\frac{2n+3}{(n+1)(n+2)}$$
 (25). $\frac{2n^2+4n+3}{n(n+1)(n+2)}$ //

Homework Problems : (22), (23) & (25)

(1). To Find :
$$Z\left[(-3)^n + \frac{1}{3^n} - 7 \right]$$

Solution: We know that $Z[a^n] = \frac{z}{z-a}$

$$Z \left[(-3)^n + \frac{1}{3^n} - 7 \right] = Z \left[(-3)^n \right] + Z \left[\left(\frac{1}{3} \right)^n \right] - 7Z [1]$$

$$= \frac{z}{z - (-3)} + \frac{z}{z - \frac{1}{3}} - 7 \frac{z}{z - 1}$$

$$Z \left[(-3)^n + \frac{1}{3^n} - 7 \right] = \frac{z}{z + 3} + \frac{3z}{3z - 1} - \frac{7z}{z - 1}$$

(2). To Find :
$$Z \left[43^n + 2(-1)^n \right]$$

Solution: We know that $Z[a^n] = \frac{z}{z-a}$

(3). To Find : $Z[e^{an}]$

Solution: We know that
$$Z[a^n] = \frac{z}{z-a}$$

$$Z[e^{an}] = Z[(e^{a})^{n}]$$
$$= \frac{z}{z - e^{a}} //$$

(4). To Find : $Z[e^{-an}]$

Solution: We know that
$$Z[a^n] = \frac{Z}{Z-a}$$

$$Z\left[e^{-an}\right] = Z\left[\left(e^{-a}\right)^{n}\right]$$
$$= \frac{z}{z - e^{-a}} //$$

(5). To Find :
$$Z[e^{at}]$$

Solution : We know that
$$Z[a^n] = \frac{z}{z-a}$$
 and $Z[f(t)] = Z[f(nT)]$
$$Z[e^{at}] = Z[e^{anT}]$$
$$= Z[(e^{aT})^n]$$
$$Z[e^{at}] = \frac{z}{z-e^{aT}}$$

(6). To Find :
$$Z[e^{-at} + t]$$

Solution: We know that
$$Z[a^n] = \frac{z}{z-a}$$
 and $Z[f(t)] = Z[f(nT)]$

$$Z\left[e^{-at} + t\right] = Z\left[e^{-anT} + nT\right] = Z\left[\left(e^{-aT}\right)^n + T.n\right]$$
$$= Z\left[\left(e^{-aT}\right)^n\right] + TZ[n]$$
$$Z\left[e^{-at} + t\right] = \frac{z}{z - e^{-aT}} + T\frac{z}{\left(z - 1\right)^2} \quad //$$

(7). To Find : $Z[a^n \cosh n\theta]$

Solution: We know that (i)
$$Z[a^n] = \frac{z}{z-a}$$
 and (ii) $\cosh x = \frac{e^x + e^{-x}}{2}$

$$Z[a^{n} \cosh n\theta] = Z\left[a^{n} \left(\frac{e^{n\theta} + e^{-n\theta}}{2}\right)\right]$$

$$= \frac{1}{2} Z\left[a^{n} \left(e^{n\theta} + e^{-n\theta}\right)\right]$$

$$= \frac{1}{2} Z\left[a^{n} e^{n\theta} + a^{n} e^{-n\theta}\right]$$

$$= \frac{1}{2} Z\left[\left(ae^{\theta}\right)^{n} + \left(ae^{-\theta}\right)^{n}\right]$$

$$= \frac{1}{2} \left\{Z\left[\left(ae^{\theta}\right)^{n}\right] + Z\left[\left(ae^{-\theta}\right)^{n}\right]\right\}$$

$$= \frac{1}{2} \left\{\frac{z}{z - ae^{\theta}} + \frac{z}{z - ae^{-\theta}}\right\}$$

$$= \frac{z}{2} \left\{\frac{1}{z - ae^{\theta}} + \frac{1}{z - ae^{-\theta}}\right\}$$

$$Z[a^{n}\cosh n\theta] = \frac{z}{2} \left\{ \frac{z - ae^{-\theta} + z - ae^{\theta}}{z^{2} - aze^{\theta} - aze^{-\theta} + a^{2}} \right\}$$

$$= \frac{z}{2} \left\{ \frac{2z - a(e^{\theta} + e^{-\theta})}{z^{2} - az(e^{\theta} + e^{-\theta}) + a^{2}} \right\}$$

$$= \frac{z}{2} \left\{ \frac{2z - 2a\cosh \theta}{z^{2} - 2az\cosh \theta + a^{2}} \right\}$$

$$Z[a^{n}\cosh n\theta] = \frac{z(z - a\cosh \theta)}{z^{2} - 2az\cosh \theta + a^{2}}$$
 //

(8). To Find : $Z[a^n \sinh n\theta]$

Solution: We know that (i)
$$Z[a^n] = \frac{z}{z-a}$$
 and (ii) $\sinh x = \frac{e^x - e^{-x}}{2}$
$$Z[a^n \sinh n\theta] = Z\left[a^n\left(\frac{e^{n\theta} - e^{-n\theta}}{2}\right)\right] = \frac{1}{2}Z\left[a^n\left(e^{n\theta} - e^{-n\theta}\right)\right]$$
$$= \frac{1}{2}Z\left[a^ne^{n\theta} - a^ne^{-n\theta}\right]$$

$$Z\left[a^{n}\sinh n\theta\right] = \frac{1}{2}Z\left[\left(ae^{\theta}\right)^{n} - \left(ae^{-\theta}\right)^{n}\right]$$

$$= \frac{1}{2}\left\{Z\left[\left(ae^{\theta}\right)^{n}\right] - Z\left[\left(ae^{-\theta}\right)^{n}\right]\right\}$$

$$= \frac{1}{2}\left\{\frac{z}{z - ae^{\theta}} - \frac{z}{z - ae^{-\theta}}\right\}$$

$$= \frac{z}{2}\left\{\frac{1}{z - ae^{\theta}} - \frac{1}{z - ae^{-\theta}}\right\}$$

$$= \frac{z}{2}\left\{\frac{z - ae^{-\theta} - z + ae^{\theta}}{z^{2} - aze^{\theta} - aze^{-\theta} + a^{2}}\right\}$$

$$= \frac{z}{2}\left\{\frac{a\left(e^{\theta} - e^{-\theta}\right)}{z^{2} - az\left(e^{\theta} + e^{-\theta}\right) + a^{2}}\right\}$$

$$= \frac{z}{2}\left\{\frac{2a\sinh \theta}{z^{2} - 2az\cosh \theta + a^{2}}\right\}$$

$$Z\left[a^{n}\sinh \theta\right] = \frac{az\sinh \theta}{z^{2} - 2az\cosh \theta + a^{2}}$$

(9). To Find : $Z[r^n \cos n\theta]$ and also (10). To Find : $Z[r^n \sin n\theta]$

Solution : We know that (i)
$$Z[a^n] = \frac{z}{z-a}$$
 and (ii) $e^{in\theta} = \cos n\theta + i \sin n\theta$
Put $a = r e^{i\theta}$ in (i)

$$Z\left[r^{n}e^{i\theta}\right] = \frac{z}{z - re^{i\theta}}$$

$$Z\left[r^{n}\left(\cos n\theta + i\sin n\theta\right)\right] = \frac{z}{z - r\left(\cos \theta + i\sin \theta\right)}$$

$$Z\left[r^{n}\cos n\theta + ir^{n}\sin n\theta\right] = \frac{z}{z - r\cos \theta - ir\sin \theta}$$

$$Z\left[r^{n}\cos n\theta\right] + iZ\left[r^{n}\sin n\theta\right] = \frac{z}{(z - r\cos \theta) - ir\sin \theta}$$

$$= \frac{z}{(z - r\cos \theta) - ir\sin \theta} \times \frac{(z - r\cos \theta) + ir\sin \theta}{(z - r\cos \theta) + ir\sin \theta}$$

$$= \frac{z(z - r\cos \theta) + irz\sin \theta}{(z - r\cos \theta)^{2} + (r\sin \theta)^{2}}$$

$$Z[r^{n}\cos n\theta] + iZ[r^{n}\sin n\theta] = \frac{z(z - r\cos\theta) + irz\sin\theta}{z^{2} - 2zr\cos\theta + r^{2}\cos^{2}\theta + r^{2}\sin^{2}\theta}$$

$$= \frac{z(z - r\cos\theta) + irz\sin\theta}{z^{2} - 2zr\cos\theta + r^{2}}$$

$$Z[r^{n}\cos n\theta] + iZ[r^{n}\sin n\theta] = \frac{z(z - r\cos\theta)}{z^{2} - 2zr\cos\theta + r^{2}} + i\frac{rz\sin\theta}{z^{2} - 2zr\cos\theta + r^{2}}$$

Comparing the real and imaginary parts on both the sides, We get

$$Z[r^n \cos n\theta] = \frac{z(z - r \cos \theta)}{z^2 - 2zr \cos \theta + r^2}$$

$$Z[r^n \sin n\theta] = \frac{rz \sin \theta}{z^2 - 2zr \cos \theta + r^2} //$$

(11). To Find : $Z[\cos n\theta]$

Solution: We know that

$$Z[a^n \cos n\theta] = \frac{z(z - a\cos\theta)}{z^2 - 2az\cos\theta + a^2}$$
 (1)

Put a = 1 in (1), We get

$$Z\left[\cos n\theta\right] = \frac{z\left(z-\cos\theta\right)}{z^2-2z\cos\theta+1} \quad //$$

(12). To Find : $Z[\sin n\theta]$

Solution: We know that

$$Z[a^n \sin n\theta] = \frac{az \sin \theta}{z^2 - 2az \cos \theta + a^2}$$
 (1)

Put a = 1 in (1), We get

$$Z\left[\sin n\theta\right] = \frac{z\sin \theta}{z^2 - 2z\cos \theta + 1}$$
//

(13). To Find :
$$Z\left[\cos\left(\frac{n\pi}{2}\right)\right]$$

Solution: We know that
$$Z[a^n \cos n\theta] = \frac{z(z - a\cos\theta)}{z^2 - 2az\cos\theta + a^2}$$
 (1)

Put a=1 and $\theta=\frac{\pi}{2}$ in (1), We get

$$Z\left[\cos\left(\frac{n\pi}{2}\right)\right] = \frac{z\left(z-\cos\frac{\pi}{2}\right)}{z^2-2z\cos\frac{n\pi}{2}+1} = \frac{z^2}{z^2+1}$$
 //

(14). To Find :
$$Z\left[\sin\left(\frac{n\pi}{2}\right)\right]$$

Solution: We know that
$$Z[a^n \sin n\theta] = \frac{az \sin \theta}{z^2 - 2az \cos \theta + a^2}$$
 (1)

Put a=1 and $\theta=\frac{\pi}{2}$ in (1), We get

$$Z\left[\sin\left(\frac{n\pi}{2}\right)\right] = \frac{z\sin\frac{\pi}{2}}{z^2 - 2z\cos\frac{\pi}{2} + 1} = \frac{z}{z^2 + 1}$$
 //

(15). To Find : $Z\left[\cos^2\left(\frac{n\pi}{2}\right)\right]$

Solution: We know that $\cos^2\theta = \frac{1+\cos 2\theta}{2}$

$$\therefore \cos^{2}\left(\frac{n\pi}{2}\right) = \frac{1+\cos 2\left(\frac{n\pi}{2}\right)}{2} = \frac{1+\cos n\pi}{2} = \frac{1+(-1)^{n}}{2}$$

$$Z\left[\cos^{2}\left(\frac{n\pi}{2}\right)\right] = Z\left[\frac{1+(-1)^{n}}{2}\right] = \frac{1}{2}Z\left[1+(-1)^{n}\right]$$

$$= \frac{1}{2}\left\{Z\left[1\right] + Z\left[(-1)^{n}\right]\right\}$$

$$= \frac{1}{2}\left\{\frac{z}{z-1} + \frac{z}{z+1}\right\}$$

$$= \frac{z}{2}\left\{\frac{1}{z-1} + \frac{1}{z+1}\right\}$$

$$= \frac{z}{2}\left\{\frac{z+1+z-1}{z^{2}-1}\right\} = \frac{z}{2}\left\{\frac{2z}{z^{2}-1}\right\}$$

$$Z\left[\cos^2\left(\frac{n\pi}{2}\right)\right] = \frac{z^2}{z^2 - 1} /$$

(18). To Find : $Z\left[\sin^3\left(\frac{n\pi}{6}\right)\right]$

Solution: We know that
$$\sin^3 \theta = \frac{1}{4} [3 \sin \theta - \sin 3\theta]$$

Also $Z [\sin n\theta] = \frac{z \sin \theta}{z^2 - 2z \cos \theta + 1}$

$$\therefore \sin^3\left(\frac{n\pi}{6}\right) = \frac{1}{4} \left[3\sin\left(\frac{n\pi}{6}\right) - \sin 3\left(\frac{n\pi}{6}\right)\right]$$

$$\sin^3\left(\frac{n\pi}{6}\right) = \frac{3}{4}\sin\left(\frac{n\pi}{6}\right) - \frac{1}{4}\sin\left(\frac{n\pi}{2}\right)$$

$$\Rightarrow Z\left[\sin^3\left(\frac{n\pi}{6}\right)\right] = \frac{3}{4}Z\left[\sin\left(\frac{n\pi}{6}\right)\right] - \frac{1}{4}Z\left[\sin\left(\frac{n\pi}{2}\right)\right]$$

$$= \frac{3}{4}\frac{z\sin\left(\frac{\pi}{6}\right)}{z^2 - 2z\cos\left(\frac{\pi}{6}\right) + 1} - \frac{1}{4}\frac{z}{z^2 + 1}$$

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

$$Z\left[\sin^3\left(\frac{n\pi}{6}\right)\right] = \frac{3}{8}\frac{z}{z^2 - \sqrt{3}z + 1} - \frac{1}{4}\frac{z}{z^2 + 1}$$

(19). To Find :
$$Z\left[\cos\left(\frac{n\pi}{2} + \frac{\pi}{4}\right)\right]$$

Solution: WKT
$$\left[Z \left[\cos \left(\frac{n\pi}{2} \right) \right] = \frac{z^2}{z^2 + 1} \right]$$
 & $\left[Z \left[\sin \left(\frac{n\pi}{2} \right) \right] = \frac{z}{z^2 + 1} \right]$

1: WKT
$$\left[Z \left[\cos \left(\frac{1}{2} \right) \right] = \frac{1}{z^2 + 1} \right]$$
 & $\left[Z \left[\sin \left(\frac{1}{2} \right) \right] = \frac{1}{z^2 + 1} \right]$

Now
$$\cos\left(\frac{n\pi}{2} + \frac{\pi}{4}\right) = \cos\left(\frac{n\pi}{2}\right)\cos\left(\frac{\pi}{4}\right) - \sin\left(\frac{n\pi}{2}\right)\sin\left(\frac{\pi}{4}\right)$$

$$\cos\left(\frac{n\pi}{2} + \frac{\pi}{4}\right) = \frac{1}{\sqrt{2}}\left[\cos\left(\frac{n\pi}{2}\right) - \sin\left(\frac{n\pi}{2}\right)\right]$$

$$\Rightarrow Z\left[\cos\left(\frac{n\pi}{2} + \frac{\pi}{4}\right)\right] = \frac{1}{\sqrt{2}}Z\left[\cos\left(\frac{n\pi}{2}\right) - \sin\left(\frac{n\pi}{2}\right)\right]$$

$$= \frac{1}{\sqrt{2}}\left\{Z\left[\cos\left(\frac{n\pi}{2}\right)\right] - Z\left[\sin\left(\frac{n\pi}{2}\right)\right]\right\}$$

$$= \frac{1}{\sqrt{2}}\left\{\frac{z^2}{z^2 + 1} - \frac{z}{z^2 + 1}\right\} = \frac{1}{\sqrt{2}}\left[\frac{z^2 - z}{z^2 + 1}\right]$$

$$Z\left[\cos\left(\frac{n\pi}{2} + \frac{\pi}{4}\right)\right] = \frac{z(z-1)}{\sqrt{2}(z^2+1)} /$$

(21). To Find :
$$Z\left[\frac{1}{n(n+1)}\right]$$

Solution: Let $f(n) = \frac{1}{n(n+1)}$. Using the method of partial fraction

$$\frac{1}{n(n+1)} = \frac{A}{n} + \frac{B}{n+1}$$

$$1 = A(n+1) + Bn$$

$$Put \ n = 0 \quad we \ get \quad 1 = A + 0 \implies A = 1$$

$$Put \ n = -1 \quad we \ get \quad 1 = 0 - B \implies B = -1$$

$$\therefore \quad \frac{1}{n(n+1)} = \frac{1}{n} - \frac{1}{n+1}$$

$$Z\left[\frac{1}{n(n+1)}\right] = Z\left[\frac{1}{n}\right] - Z\left[\frac{1}{n+1}\right]$$

$$= \log\left(\frac{z}{z-1}\right) - z\log\left(\frac{z}{z-1}\right)$$

$$Z\left[\frac{1}{n(n+1)}\right] = (1-z)\log\left(\frac{z}{z-1}\right)$$

S.K.Thamilvanan

21MAB201T/TBVP: Unit - V 7.T & Properties

September 25, 2023

(24). To Find :
$$Z\left[\frac{2n+3}{(n+1)(n+2)}\right]$$

Solution: Let $f(n) = \frac{2n+3}{(n+1)(n+2)}$. Using the method of partial fraction

$$\frac{2n+3}{(n+1)(n+2)} = \frac{A}{(n+1)} + \frac{B}{(n+2)}$$

$$2n+3 = A(n+2) + B(n+1)$$
we get $-2+3 = A+0 \implies A = A$

Put
$$n = -1$$
 we get $-2+3 = A+0$ \Longrightarrow $A = 1$

Put
$$n = -2$$
 we get $-4+3 = 0-B$ \Longrightarrow $B = 1$

$$f(n) = \frac{2n+3}{(n+1)(n+2)} = \frac{1}{(n+1)} + \frac{1}{(n+2)}$$

$$Z[f(n)] = Z\left[\frac{2n+3}{(n+1)(n+2)}\right] = Z\left[\frac{1}{n+1}\right] + Z\left[\frac{1}{n+2}\right]$$
$$= z\log\left(\frac{z}{z-1}\right) + z^2\log\left(\frac{z}{z-1}\right) - z$$

$$\left[Z \left[\frac{2n+3}{(n+1)(n+2)} \right] = z(z+1) \log \left(\frac{z}{z-1} \right) - z \right] //$$

S.K.Thamilyanan 21MAB201T/TBVP: Unit - V Z.T & Properties

ptember 25, 2023

Problems on Z - Transform Using Properties

Find the Z - Transform of the following:

(1).
$$n^2$$

(2).
$$n^3$$

(3).
$$nC_2$$

(4).
$$n(n-1)$$

(5).
$$n(n-1)(n-2)$$
 (6). $(n+1)(n+2)$

(8).
$$a^n n^2$$

(9).
$$a^n n^3$$

(10).
$$\frac{a''}{n!}$$

(11).
$$\frac{a^n}{n}$$

(12).
$$a^n \sin n\theta$$

(13).
$$a^n \cos n\theta$$

(14).
$$a^n \cos\left(\frac{n\pi}{2}\right)$$

(15).
$$a^n \sin\left(\frac{n\pi}{2}\right)$$

(16).
$$a^n \delta(n-k)$$
 (17). $a^n u(n)$

$$(17). a^n u(n)$$

Homework Problems: (4), (6), (8), (9), (11), (12), (13)

48 / 111

(1). To Find : $Z [n^2]$

Solution: WKT
$$Z[nf(n)] = -z \frac{d}{dz} (Z[f(n)])$$
 & $Z[n] = \frac{z}{(z-1)^2}$

Now
$$Z[n^2] = Z[n.n] = -z \frac{d}{dz} (Z[n]) = -z \frac{d}{dz} \left(\frac{z}{(z-1)^2}\right)$$

$$= -z \left(\frac{(z-1)^2.1 - z.2(z-1)}{(z-1)^4}\right)$$

$$= -z \left(\frac{z^2 - 2z + 1 - 2z^2 + 2z}{(z-1)^4}\right)$$

$$= z \left(\frac{z^2 - 1}{(z-1)^4}\right) = \frac{z(z+1)(z-1)}{(z-1)^4}$$

$$Z[n^2] = \frac{z(z+1)}{(z-1)^3} /$$

(2). To Find : $Z[n^3]$

Solution: We know that

(i)
$$Z[nf(n)] = -z\frac{d}{dz}(Z[f(n)])$$
 &

(ii)
$$Z[n^2] = \frac{z(z+1)}{(z-1)^3}$$

Now
$$Z[n^3] = Z[n.n^2] = -z \frac{d}{dz} (Z[n^2])$$

$$= -z \frac{d}{dz} (\frac{z(z+1)}{(z-1)^3})$$

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

After the differentiation using $d\left(\frac{u}{u}\right)$, We get

$$Z[n^3] = \frac{z(z^2 + 4z + 1)}{(z-1)^4}$$
 //

(3). To Find : $Z[nC_2]$

Solution: We know that

Solution: We know that
$$(i) \ Z[n] = \frac{z}{(z-1)^2} \quad \& \ (ii) \ Z[n^2] = \frac{z(z+1)}{(z-1)^3}$$

$$nC_2 = \frac{n(n-1)}{1 \times 2} = \frac{1}{2} (n^2 - n)$$

$$Z[nC_2] = Z\left[\frac{1}{2} (n^2 - n)\right]$$

$$= \frac{1}{2} \left\{ Z[n^2] - Z[n] \right\}$$

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

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

$$Z[nC_2] = \frac{z}{(z-1)^3} \ //$$

(5). To Find :
$$Z[n(n-1)(n-2)]$$

Solution: We know that (i)
$$Z[n] = \frac{z}{(z-1)^2}$$
 & (ii) $Z[n^2] = \frac{z(z+1)}{(z-1)^3}$ (iii) $Z[n^3] = \frac{z(z^2+4z+1)}{(z-1)^4}$.

Now
$$Z[n(n-1)(n-2)] = Z[n^3 - 3n^2 + 2n]$$

$$= Z[n^3] - 3Z[n^2] + 2Z[n]$$

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

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

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

$$Z[n(n-1)(n-2)] = \frac{6z}{(z-1)^4}$$
 //

(7). To Find :
$$Z[a^n n]$$

Solution: We know that (i) $Z[a^n f(n)] = (Z[f(n)])_{z \to \frac{z}{a}} \& (ii) Z[n] = \frac{z}{(z-1)^2}$

Now
$$Z[a^n n] = (Z[n])_{z \to \frac{z}{a}} = \left(\frac{z}{(z-1)^2}\right)_{z \to \frac{z}{a}} = \frac{z}{a(\frac{z}{a}-1)^2}$$

$$Z[a^n n] = \frac{az}{(z-a)^2}$$

(10). To Find :
$$Z \left| \frac{a^n}{n!} \right|$$

Solution: We know that (i) $Z[a^n f(n)] = (Z[f(n)])_{z \to \frac{z}{a}} \& (ii) Z\left[\frac{1}{n!}\right] = e^{\frac{1}{z}}$

$$\boxed{Z\left[\frac{a^n}{n!}\right] = \left(Z\left[\frac{1}{n!}\right]\right)_{z \to \frac{z}{a}} = \left(e^{\frac{1}{z}}\right)_{z \to \frac{z}{a}} = e^{\frac{a}{z}}} //$$

(14). To Find :
$$Z\left[a^n\cos\left(\frac{n\pi}{2}\right)\right]$$

Solution: We know that (i) $Z[a^n f(n)] = (Z[f(n)])_{z \to z}$ &

$$(ii) Z \left[\cos \left(\frac{n\pi}{2} \right) \right] = \frac{z^2}{z^2 + 1}$$

$$Z\left[a^{n}\cos\left(\frac{n\pi}{2}\right)\right] = \left(Z\left[\cos\left(\frac{n\pi}{2}\right)\right]\right)_{z \to \frac{z}{a}} = \left(\frac{z^{2}}{z^{2}+1}\right)_{z \to \frac{z}{a}}$$

$$= \frac{\left(\frac{z}{a}\right)^{2}}{\left(\frac{z}{a}\right)^{2}+1}$$

$$= \frac{z^{2}}{a^{2}\left(\frac{z^{2}+a^{2}}{a^{2}}\right)}$$

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

(15). To Find : $Z\left[a^n \sin\left(\frac{n\pi}{2}\right)\right]$

Solution: We know that (i) $Z[a^n f(n)] = (Z[f(n)])_{z \to \frac{z}{a}}$ & (ii) $Z[\sin(\frac{n\pi}{2})] = \frac{z}{z^2 + 1}$

$$Z\left[a^{n}\sin\left(\frac{n\pi}{2}\right)\right] = \left(Z\left[\sin\left(\frac{n\pi}{2}\right)\right]\right)_{z \to \frac{z}{a}} = \left(\frac{z}{z^{2}+1}\right)_{z \to \frac{z}{a}}$$

$$= \frac{\left(\frac{z}{a}\right)}{\left(\frac{z}{a}\right)^{2}+1}$$

$$= \frac{z}{a\left(\frac{z^{2}+a^{2}}{a^{2}}\right)}$$

$$Z\left[a^{n}\sin\left(\frac{n\pi}{2}\right)\right] = \frac{az}{z^{2}+a^{2}}$$
 //

(16). To Find : $Z[a^n\delta(n-k)]$

Solution: We know that (i)
$$\delta(n-k) = \begin{cases} 1 & \text{if } n=k \\ 0 & \text{if } n \neq k \end{cases} \& (ii) Z[\delta(n-k)] = \frac{1}{z^k}$$

$$Z[a^{n}\delta(n-k)] = (Z[\delta(n-k)])_{z \to \frac{z}{a}} = \left(\frac{1}{z^{k}}\right)_{z \to \frac{z}{a}}$$
$$= (z^{-k})_{z \to \frac{z}{a}} = \left(\frac{z}{a}\right)^{-k} = \left(\frac{a}{z}\right)^{k} //$$

(17). To Find : $Z[a^n u(n)]$

Solution: We know that (i)
$$Z[a^n f(n)] = (Z[f(n)])_{z \to \frac{z}{a}} \& (ii) Z[u(n)] = \frac{z}{z-1}$$

$$Z[a^{n}u(n)] = (Z[u(n)])_{z \to \frac{z}{a}} = \left(\frac{z}{z-1}\right)_{z \to \frac{z}{a}}$$
$$= \frac{\frac{z}{a}}{\frac{z}{a}-1} = \frac{z}{a\left(\frac{z-a}{a}\right)} = \frac{z}{z-a} //$$

UNIT - V Z - TRANSFORMS AND DIFFERENCE EQUATIONS

CONTENTS:

- Z Transforms Elementary properties of Z Transforms
- Inverse Z Transform (using partial fraction and residues)
- Initial value theorem and final value theorem
- Convolution theorem
- Formation of difference equations
- ullet Solution of difference equations using Z Transform

INVERSE Z - TRANSFORM

Inverse Z - Transform : Definition

If Z[f(n)] = F(z), Then f(n) is called the inverse Z - Transform of F(z). It is denoted by $Z^{-1}[F(z)] = f(n)$

Some Important Inverse Z - Transform Formulae

$$(1). Z^{-1} \left[\frac{z}{z-1} \right] = 1$$

$$(2). Z^{-1} \left| \frac{z}{z-a} \right| = a^n$$

(3).
$$Z^{-1} \left[\frac{z}{(z-1)^2} \right] = n$$

(4).
$$Z^{-1}\left[\frac{z}{(z-a)^2}\right] = na^{n-1}$$

(5).
$$Z^{-1}\left[\frac{z}{(z-a)^3}\right] = \frac{n(n-1)a^{n-2}}{2!}$$
 (6). $Z^{-1}\left[\frac{z^2}{z^2+a^2}\right] = a^n\cos\left(\frac{n\pi}{2}\right)$

(6).
$$Z^{-1} \left[\frac{z^2}{z^2 + a^2} \right] = a^n \cos \left(\frac{n\pi}{2} \right)$$

(7).
$$Z^{-1}\left[\frac{z}{z^2+a^2}\right] = a^{n-1}\sin\left(\frac{n\pi}{2}\right)$$

Problems on Inverse Z - Transform by Partial Fraction Method

Find the Inverse Z - Transform of the following using partial fraction method:

$$(1). \ Z^{-1} \left[\frac{10z}{z^2 - 3z + 2} \right]$$

(1).
$$Z^{-1}\left[\frac{10z}{z^2 - 3z + 2}\right]$$
 (2). $Z^{-1}\left[\frac{z^3}{(z - 1)^2(z - 2)}\right]$

(3).
$$Z^{-1}\left[\frac{z^2}{(z+2)(z^2+4)}\right]$$

(3).
$$Z^{-1}\left[\frac{z^2}{(z+2)(z^2+4)}\right]$$
 (4). $Z^{-1}\left[\frac{4z^2-2z}{(z-1)(z-2)^2}\right]$

(5).
$$Z^{-1}\left[\frac{z}{(z-1)(z-2)}\right]$$

(5).
$$Z^{-1}\left[\frac{z}{(z-1)(z-2)}\right]$$
 (6). $Z^{-1}\left[\frac{z^2+z}{(z-1)(z^2+1)}\right]$

Homework Problems: (4), (5) & (6)

(1). To Find :
$$Z^{-1} \left[\frac{10z}{z^2 - 3z + 2} \right]$$

Solution: Let

$$F(z) = \frac{10z}{z^2 - 3z + 2} = \frac{10z}{(z - 1)(z - 2)}$$
$$\boxed{\frac{F(z)}{z} = \frac{10}{(z - 1)(z - 2)}}$$

Use the method of partial fraction, We get

$$\frac{10}{(z-1)(z-2)} = \frac{A}{z-1} + \frac{B}{z-2}$$

$$10 = A(z-2) + B(z-1)$$

Put
$$z=1$$
 , We get $10=-A+B(0) \Longrightarrow \boxed{A=-10}$

Put
$$z = 2$$
, We get $10 = 0 + B \implies B = 10$

$$\therefore \frac{10}{(z-1)(z-2)} = \frac{-10}{z-1} + \frac{10}{z-2}
\frac{10}{(z-1)(z-2)} = 10 \left(\frac{1}{z-2} - \frac{1}{z-1}\right)
\frac{F(z)}{z} = 10 \left(\frac{1}{z-2} - \frac{1}{z-1}\right)
F(z) = 10 \left(\frac{z}{z-2} - \frac{z}{z-1}\right)
Z^{-1}[F(z)] = 10Z^{-1} \left(\frac{z}{z-2} - \frac{z}{z-1}\right)
f(n) = 10 \left\{Z^{-1} \left(\frac{z}{z-2}\right) - Z^{-1} \left(\frac{z}{z-1}\right)\right\}$$

(2). To Find :
$$Z^{-1}\left[\frac{z^3}{(z-1)^2(z-2)}\right]$$

Solution: Let

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

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

Use the method of partial fraction , We get

$$\frac{z^{2}}{(z-1)^{2}(z-2)} = \frac{A}{(z-1)} + \frac{B}{(z-1)^{2}} + \frac{C}{(z-2)}$$

$$z^{2} = A(z-1)(z-2) + B(z-2) + C(z-1)^{2}$$

Put
$$z = 1$$
, We get $1 = A(0) + B(-1) + C(0) \Longrightarrow \boxed{B = -1}$

Put
$$z = 2$$
, We get $4 = A(0) + B(0) + C(1) \implies \boxed{C = 4}$

Comparing the coefficients of z^2 on both the sides, We get

$$1 = A + C \implies A = 1 - C = 1 - 4 \implies A = -3$$

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

$$\frac{F(z)}{z} = \frac{-3}{(z-1)} + \frac{-1}{(z-1)^2} + \frac{4}{(z-2)}$$

$$F(z) = -3\frac{z}{(z-1)} - \frac{z}{(z-1)^2} + 4\frac{z}{(z-2)}$$

$$Z^{-1}[F(z)] = -3Z^{-1}\left(\frac{z}{(z-1)}\right) - Z^{-1}\left(\frac{z}{(z-1)^2}\right) + 4Z^{-1}\left(\frac{z}{(z-2)}\right)$$

$$f(n) = -3(1^n) - n + 4(2)^n$$

$$f(n) = 4(2^n) - n - 3$$

(3). To Find :
$$Z^{-1}\left[\frac{z^2}{(z+2)(z^2+4)}\right]$$

Solution: Let

$$F(z) = \frac{z^2}{(z+2)(z^2+4)}$$

$$\frac{F(z)}{z} = \frac{z}{(z+2)(z^2+4)}$$

Use the method of partial fraction , We get

$$\frac{z}{(z+2)(z^2+4)} = \frac{A}{(z+2)} + \frac{Bz+C}{(z^2+4)}$$
$$z = A(z^2+4) + [Bz+C](z+2)$$

Put
$$z = -2$$
, We get $-2 = A(4+4) + [Bz + C](0) \implies A = \frac{-1}{4}$

Put
$$z=0$$
, We get $0=4A+2C \implies 0=-1+2C \implies C=\frac{1}{2}$

Comparing the coefficients of z^2 on both the sides , We get

$$0 = A + B \implies B = -A \implies \boxed{B = \frac{1}{4}}$$

$$\frac{z}{(z+2)(z^{2}+4)} = \frac{-\frac{1}{4}}{(z+2)} + \frac{\frac{1}{4}z + \frac{1}{2}}{(z^{2}+4)}$$

$$\frac{F(z)}{z} = -\frac{1}{4}\frac{1}{(z+2)} + \frac{1}{4}\frac{z}{(z^{2}+4)} + \frac{1}{2}\frac{1}{(z^{2}+4)}$$

$$F(z) = -\frac{1}{4}\frac{z}{(z+2)} + \frac{1}{4}\frac{z^{2}}{(z^{2}+4)} + \frac{1}{2}\frac{z}{(z^{2}+4)}$$

$$Z^{-1}[F(z)] = -\frac{1}{4}Z^{-1}\left(\frac{z}{z+2}\right) + \frac{1}{4}Z^{-1}\left(\frac{z^{2}}{z^{2}+4}\right) + \frac{1}{2}Z^{-1}\left(\frac{z}{z^{2}+4}\right)$$

$$f(n) = -\frac{1}{4}(-2)^{n} + \frac{1}{4}2^{n}\cos\left(\frac{n\pi}{2}\right) + \frac{1}{2}2^{n-1}\sin\left(\frac{n\pi}{2}\right)$$

$$f(n) = -\frac{1}{4}(-2)^{n} + \frac{1}{4}2^{n}\cos\left(\frac{n\pi}{2}\right) + \frac{1}{4}2^{n}\sin\left(\frac{n\pi}{2}\right)$$
(or)

$$f(n) = \frac{2^n}{4} \left[\cos \left(\frac{n\pi}{2} \right) + \sin \left(\frac{n\pi}{2} \right) - (-1)^n \right] / /$$

Inverse Z - Transform by Residue Method

I.Z.T by Residue Method: Formula

$$Z^{-1}[F(z)] = Sum of the residues of $z^{n-1}F(z)$ at its poles.$$

Residue Formula:

The residue of $z^{n-1}F(z)$ at a pole z=a of order m is given by

Res
$$[z^{n-1}F(z), z = a] = \frac{1}{(m-1)!} \lim_{z \to a} \frac{d^{m-1}}{dz^{m-1}} [(z-a)^m.z^{n-1}F(z)]$$

At pole of order 1 [i.e., at simple pole] z = a , The residue is given by the formula

$$\boxed{\operatorname{Res}\left[z^{n-1}F\left(z\right)\,,\,z=a\right] \;=\; \lim_{z\to a}\left(z-a\right).z^{n-1}F\left(z\right)}$$

Problems on Inverse Z - Transform by Residue Method

Find the Inverse Z - Transform of the following using residue method:

(1).
$$Z^{-1} \left[\frac{z}{z^2 + 3z + 2} \right]$$
 (2). $Z^{-1} \left[\frac{z(z+1)}{(z-1)^3} \right]$

(2).
$$Z^{-1} \left[\frac{z(z+1)}{(z-1)^3} \right]$$

(3).
$$Z^{-1}\left[\frac{z^3}{(z-1)^2(z-2)}\right]$$
 (4). $Z^{-1}\left[\frac{z}{z^2-3z+2}\right]$

(4).
$$Z^{-1} \left[\frac{z}{z^2 - 3z + 2} \right]$$

(5).
$$Z^{-1}\left[\frac{4z^2-2z}{(z-1)(z-2)^2}\right]$$
 (6). $Z^{-1}\left[\frac{z^2-3z}{(z-5)(z+2)}\right]$

(6).
$$Z^{-1}\left[\frac{z^2-3z}{(z-5)(z+2)}\right]$$

Homework Problems: (4), (5) & (6)

(1). To Find :
$$Z^{-1} \left[\frac{z}{z^2 + 3z + 2} \right]$$

Solution: Let
$$F(z) = \frac{z}{z^2 + 3z + 2} = \frac{z}{(z+1)(z+2)}$$
$$\Rightarrow z^{n-1}F(z) = \frac{z^n}{(z+1)(z+2)}$$

To Find: The poles of $z^{n-1}F(z)$

Assume that (z+1)(z+2) = 0

 \implies z = -1 is a simple pole and z = -2 is also a simple pole

To Find: The Residues of $z^{n-1}F(z)$

Res
$$[z^{n-1}F(z), z = -1] = \lim_{z \to -1} (z+1)z^{n-1}F(z)$$

Res $(-1) = \lim_{z \to -1} (z+1)\frac{z^n}{(z+1)(z+2)}$
 $= \lim_{z \to -1} \frac{z^n}{(z+2)} = \frac{(-1)^n}{(-1+2)}$
Res $(-1) = (-1)^n$

Res
$$[z^{n-1}F(z), z = -2] = \lim_{z \to -2} (z+2)z^{n-1}F(z)$$

Res $(-2) = \lim_{z \to -2} (z+2)\frac{z^n}{(z+1)(z+2)}$
 $= \lim_{z \to -2} \frac{z^n}{(z+1)}$
 $= \frac{(-2)^n}{(-2+1)}$
Res $(-2) = -(-2)^n$

$$\therefore Z^{-1} \left[\frac{z}{(z+1)(z+2)} \right] = Z^{-1} [F(z)]$$

$$= Sum of the residues of z^{n-1} F(z)$$

$$f(n) = \text{Res} (-1) + \text{Res} (-2)$$

$$\boxed{f(n) = (-1)^n - (-2)^n} //$$

(2). To Find :
$$Z^{-1}\left[\frac{z(z+1)}{(z-1)^3}\right]$$

Solution: Let
$$F(z) = \frac{z(z+1)}{(z-1)^3}$$
$$\implies z^{n-1}F(z) = \frac{z^n(z+1)}{(z-1)^3}$$

To Find: The poles of
$$z^{n-1}F(z)$$

Assume that
$$(z-1)^3 = 0 \implies z = 1$$
 is a pole of order $m = 3$

To Find : The Residues of $z^{n-1}F(z)$

Res
$$[z^{n-1}F(z), z = 1] = \frac{1}{2!} \lim_{z \to 1} \frac{d^2}{dz^2} [(z-1)^3 z^{n-1}F(z)]$$

Res $(1) = \frac{1}{2} \lim_{z \to 1} \frac{d^2}{dz^2} [(z-1)^3 \frac{z^n(z+1)}{(z-1)^3}]$
 $= \frac{1}{2} \lim_{z \to 1} \frac{d^2}{dz^2} [z^{n+1} + z^n]$

70 / 111

$$\operatorname{Res}(1) = \frac{1}{2} \lim_{z \to 1} \frac{d}{dz} \left[(n+1) z^n + n z^{n-1} \right]$$

$$= \frac{1}{2} \lim_{z \to 1} \left[n (n+1) z^{n-1} + n (n-1) z^{n-2} \right]$$

$$= \frac{1}{2} \left[n (n+1) + n (n-1) \right]$$

$$= \frac{1}{2} \left[n^2 + n + n^2 - n \right]$$

$$= \frac{1}{2} \left[2n^2 \right]$$

$$\operatorname{Res}(1) = n^2$$

$$\therefore Z^{-1} \left[\frac{z(z+1)}{(z-1)^3} \right] = Z^{-1} [F(z)]$$

$$= Sum of the residues of z^{n-1} F(z)$$

$$f(n) = \text{Res}(1)$$

$$\boxed{f(n) = n^2} //$$

(3). To Find :
$$Z^{-1}\left[\frac{z^3}{(z-1)^2(z-2)}\right]$$

Solution: Let
$$F(z) = \frac{z^3}{(z-1)^2(z-2)}$$

 $\implies z^{n-1}F(z) = \frac{z^{n-1}z^3}{(z-1)^2(z-2)}$
 $\implies z^{n-1}F(z) = \frac{z^{n+2}}{(z-1)^2(z-2)}$

To Find : The poles of $z^{n-1}F(z)$

Assume that
$$(z-1)^2(z-2) = 0$$

 $\implies z = 1$ is a pole of order 2 and $z = 2$ is a pole of order 1

To Find : The Residues of $z^{n-1}F(z)$

Res
$$[z^{n-1}F(z), z = 1] = \frac{1}{1!} \lim_{z \to 1} \frac{d}{dz} [(z-1)^2 z^{n-1}F(z)]$$

Res $(1) = \lim_{z \to 1} \frac{d}{dz} [(z-1)^2 \frac{z^{n+2}}{(z-1)^2 (z-2)}]$
 $= \lim_{z \to 1} \frac{d}{dz} [\frac{z^{n+2}}{(z-2)}]$
 $= \lim_{z \to 1} [\frac{(z-2)(n+2)z^{n+1} - z^{n+2}(1)}{(z-2)^2}]$
 $= [\frac{(-1)(n+2) - 1}{(1)^2}]$
Res $(1) = -(n+3)$

Res
$$[z^{n-1}F(z), z = 2] = \lim_{z \to 2} (z - 2) z^{n-1}F(z)$$

Res $(2) = \lim_{z \to 2} (z - 2) \frac{z^{n+2}}{(z - 1)^2(z - 2)}$
 $= \lim_{z \to 2} \left[\frac{z^{n+2}}{(z - 1)^2} \right]$
 $= \frac{2^{n+2}}{(2 - 1)^2}$
Res $(2) = 4(2)^n$

$$\therefore Z^{-1} \left\lfloor \frac{z^3}{(z-1)^2 (z-2)} \right\rfloor = Z^{-1} [F(z)]$$

$$= Sum of the residues of z^{n-1} F(z)$$

$$f(n) = \operatorname{Res}(1) + \operatorname{Res}(2)$$

$$f(n) = -(n+3) + 4(2)^n /$$

Inverse Z - Transform by Convolution Method

Convolution Product: Definition

Let f(n) and g(n) be two sequences , then the convolution product of f(n) and g(n) is defined by

$$f(n) * g(n) = \sum_{k=0}^{n} f(k) g(n-k)$$

Convolution Theorem: Statement

If
$$Z[f(n)] = F(z)$$
 and $Z[g(n)] = G(z)$, then

$$Z[f(n)*g(n)] = Z[f(n)]Z[g(n)]$$
 (OR)

$$Z[f(n)*g(n)] = F(z)G(z)$$

NOTE:

$$Z^{-1}[F(z)G(z)] = Z^{-1}[F(z)] * Z^{-1}[G(z)]$$

Problems on Inverse Z - Transform by Residue Method

Find the Inverse Z - Transform of the following using convolution method:

(1).
$$Z^{-1}\left[\frac{z^2}{(z-a)(z-b)}\right]$$

(1).
$$Z^{-1}\left[\frac{z^2}{(z-a)(z-b)}\right]$$
 (2). $Z^{-1}\left[\frac{8z^2}{(2z-1)(4z-1)}\right]$

(3).
$$Z^{-1}\left[\frac{8z^2}{(2z-1)(4z+1)}\right]$$

(3).
$$Z^{-1}\left[\frac{8z^2}{(2z-1)(4z+1)}\right]$$
 (4). $Z^{-1}\left[\frac{z^2}{\left(z-\frac{1}{2}\right)\left(z-\frac{1}{4}\right)}\right]$

(5).
$$Z^{-1}\left[\frac{z^2}{(z-1)(z-3)}\right]$$
 (6). $Z^{-1}\left[\frac{z^2}{(z-3)(z-4)}\right]$

(6).
$$Z^{-1}\left[\frac{z^2}{(z-3)(z-4)}\right]$$

(7).
$$Z^{-1} \left[\frac{z^2}{(z-a)^2} \right]$$

(8).
$$Z^{-1} \left| \frac{z^2}{(z+a)^2} \right|$$

Homework Problems : (2), (4), (6)

76 / 111

(1). To Find :
$$Z^{-1}\left[\frac{z^2}{(z-a)(z-b)}\right]$$

Solution: We know that

(i)
$$Z^{-1}[F(z) \cdot G(z)] = Z^{-1}[F(z)] * Z^{-1}[G(z)]$$

(ii)
$$f(n) * g(n) = \sum_{k=0}^{n} f(k) g(n-k)$$

$$Z^{-1}\left[\frac{z^2}{(z-a)(z-b)}\right] = Z^{-1}\left[\frac{z}{(z-a)} \cdot \frac{z}{(z-b)}\right]$$

$$= Z^{-1}\left[F(z) \cdot G(z)\right]$$

$$= Z^{-1}\left[F(z)\right] * Z^{-1}\left[G(z)\right]$$

$$= Z^{-1}\left[\frac{z}{z-a}\right] * Z^{-1}\left[\frac{z}{z-b}\right]$$

$$= a^n * b^n$$

$$= f(n) * g(n)$$

$$= \sum_{n=1}^{\infty} f(k)g(n-k)$$

77 / 111

$$Z^{-1} \left[\frac{z^2}{(z-a)(z-b)} \right] = \sum_{k=0}^n a^k b^{n-k} = \sum_{k=0}^n a^k b^n b^{-k}$$

$$= b^n \sum_{k=0}^n \left(\frac{a}{b} \right)^k = b^n \sum_{k=0}^n r^k$$

$$= b^n \left(1 + r + r^2 + \dots + r^n \right)$$

$$= b^n \left(\frac{1 - r^{n+1}}{1 - r} \right)$$

$$= b^n \left(\frac{1 - \left(\frac{a}{b} \right)^{n+1}}{1 - \frac{a}{b}} \right)$$

$$= b^n \left(\frac{b}{b^{n+1}} \times \frac{b^{n+1} - a^{n+1}}{b - a} \right)$$

$$= \frac{b^{n+1} - a^{n+1}}{b - a}$$

$$Z^{-1} \left[\frac{z^2}{(z-a)(z-b)} \right] = \frac{a^{n+1} - b^{n+1}}{a - b}$$

(3). To Find :
$$Z^{-1}\left[\frac{8z^2}{(2z-1)(4z+1)}\right]$$

Solution : We know that (i) $Z^{-1}[F(z) \cdot G(z)] = Z^{-1}[F(z)] * Z^{-1}[G(z)]$

(ii)
$$f(n) * g(n) = \sum_{k=0}^{n} f(k) g(n-k)$$

$$Z^{-1} \left[\frac{8z^2}{(2z-1)(4z+1)} \right] = Z^{-1} \left[\frac{8z^2}{2(z-\frac{1}{2})4(z+\frac{1}{4})} \right]$$
$$= Z^{-1} \left[\frac{z^2}{(z-\frac{1}{2})(z+\frac{1}{4})} \right]$$
$$= Z^{-1} \left[\frac{z^2}{(z-a)(z-b)} \right]$$

Where
$$a = \frac{1}{2}$$
 and $b = \frac{-1}{4}$
$$= Z^{-}$$

$$Z^{-1}\left[\frac{8z^{2}}{(2z-1)(4z+1)}\right] = Z^{-1}[F(z)\cdot G(z)]$$

$$= Z^{-1}[F(z)]*Z^{-1}[G(z)]$$

$$= Z^{-1}\left[\frac{z}{z-a}\right]*Z^{-1}\left[\frac{z}{z-b}\right]$$

$$= a^{n}*b^{n} = f(n)*g(n)$$

$$= \sum_{k=0}^{n} f(k)g(n-k)$$

$$= \sum_{k=0}^{n} a^{k}b^{n-k}$$

$$= \sum_{k=0}^{n} a^{k}b^{n}b^{-k}$$

$$= b^{n}\sum_{k=0}^{n} \left(\frac{a}{b}\right)^{k} = b^{n}\sum_{k=0}^{n} r^{k}$$

$$= b^{n}(1+r+r^{2}+\cdots+r^{n})$$

S.K. Thamilvanan

$$Z^{-1} \left[\frac{8z^2}{(2z-1)(4z+1)} \right] = b^n \left(\frac{1-r^{n+1}}{1-r} \right)$$

$$= b^n \left(\frac{1-\left(\frac{a}{b}\right)^{n+1}}{1-\frac{a}{b}} \right)$$

$$= b^n \left(\frac{b}{b^{n+1}} \times \frac{b^{n+1}-a^{n+1}}{b-a} \right)$$

$$= \frac{b^{n+1}-a^{n+1}}{b-a}$$

$$= \frac{a^{n+1}-b^{n+1}}{a-b}$$

Put $a = \frac{1}{2}$ and $b = \frac{-1}{4}$, We get

$$= \frac{\left(\frac{1}{2}\right)^{n+1} - \left(\frac{-1}{4}\right)^{n+1}}{\frac{1}{2} + \frac{1}{4}}$$

$$Z^{-1}\left[\frac{8z^2}{(2z-1)(4z+1)}\right] = \frac{4}{3}\left[\left(\frac{1}{2}\right)^{n+1} - \left(\frac{-1}{4}\right)^{n+1}\right] / /$$

(5). To Find :
$$Z^{-1}\left[\frac{z^2}{(z-1)(z-3)}\right]$$

Solution: We know that

(i)
$$Z^{-1}[F(z) \cdot G(z)] = Z^{-1}[F(z)] * Z^{-1}[G(z)]$$

(ii)
$$f(n) * g(n) = \sum_{k=0}^{n} f(k) g(n-k)$$

$$Z^{-1}\left[\frac{z^2}{(z-1)(z-3)}\right] = Z^{-1}\left[\frac{z^2}{(z-a)(z-b)}\right]$$

Where a = 1 and b = 3

$$= Z^{-1} \left[\frac{z}{(z-a)} \cdot \frac{z}{(z-b)} \right]$$

$$= Z^{-1} \left[F(z) \cdot G(z) \right]$$

$$= Z^{-1} \left[F(z) \right] * Z^{-1} \left[G(z) \right]$$

$$= Z^{-1} \left[\frac{z}{z-a} \right] * Z^{-1} \left[\frac{z}{z-b} \right]$$

$$Z^{-1}\left[\frac{z^{2}}{(z-1)(z-3)}\right] = a^{n} * b^{n}$$

$$= f(n) * g(n)$$

$$= \sum_{k=0}^{n} f(k) g(n-k)$$

$$= \sum_{k=0}^{n} a^{k} b^{n-k} = \sum_{k=0}^{n} a^{k} b^{n} b^{-k}$$

$$= b^{n} \sum_{k=0}^{n} \left(\frac{a}{b}\right)^{k}$$

$$= b^{n} \sum_{k=0}^{n} r^{k}$$

$$= b^{n} \left(1 + r + r^{2} + \dots + r^{n}\right)$$

$$= b^{n} \left(\frac{1 - r^{n+1}}{1 - r}\right)$$

$$Z^{-1} \left[\frac{z^2}{(z-1)(z-3)} \right] = b^n \left(\frac{1 - \left(\frac{a}{b} \right)^{n+1}}{1 - \frac{a}{b}} \right)$$

$$= b^n \left(\frac{b}{b^{n+1}} \times \frac{b^{n+1} - a^{n+1}}{b - a} \right)$$

$$= \frac{b^{n+1} - a^{n+1}}{b - a}$$

$$= \frac{a^{n+1} - b^{n+1}}{a - b}$$

Put a = 1 and b = 3

$$= \frac{1 - 3^{n+1}}{1 - 3}$$

$$Z^{-1} \left[\frac{z^2}{(z - 1)(z - 3)} \right] = \frac{1}{2} \left[3^{n+1} - 1 \right] / /$$

(7). To Find :
$$Z^{-1} \left[\frac{z^2}{(z-a)^2} \right]$$

Solution: We know that

(i)
$$Z^{-1}[F(z) \cdot G(z)] = Z^{-1}[F(z)] * Z^{-1}[G(z)]$$

(ii)
$$f(n) * g(n) = \sum_{k=0}^{n} f(k) g(n-k)$$

$$Z^{-1}\left[\frac{z^2}{(z-a)^2}\right] = Z^{-1}\left[\frac{z}{(z-a)} \cdot \frac{z}{(z-a)}\right]$$

$$= Z^{-1}\left[F(z) \cdot G(z)\right]$$

$$= Z^{-1}\left[F(z)\right] * Z^{-1}\left[G(z)\right]$$

$$= Z^{-1}\left[\frac{z}{z-a}\right] * Z^{-1}\left[\frac{z}{z-a}\right]$$

$$= a^n * a^n$$

$$= f(n) * g(n)$$

$$Z^{-1}\left[\frac{z^2}{(z-a)^2}\right] = \sum_{k=0}^n f(k)g(n-k)$$

$$= \sum_{k=0}^n a^k a^{n-k}$$

$$= \sum_{k=0}^n a^{k+n-k}$$

$$= \sum_{k=0}^n a^n$$

$$= \left(\underbrace{a^n + a^n + \dots + a^n}_{(n+1) \text{ times}}\right)$$

$$Z^{-1}\left[\frac{z^2}{(z-a)^2}\right] = (n+1)a^n //$$

(8). To Find :
$$Z^{-1} \left[\frac{z^2}{(z+a)^2} \right]$$

Solution: We know that

(i)
$$Z^{-1}[F(z) \cdot G(z)] = Z^{-1}[F(z)] * Z^{-1}[G(z)]$$

(ii)
$$f(n) * g(n) = \sum_{k=0}^{n} f(k) g(n-k)$$

$$Z^{-1} \left[\frac{z^2}{(z+a)^2} \right] = Z^{-1} \left[\frac{z}{(z+a)} \cdot \frac{z}{(z+a)} \right]$$

$$= Z^{-1} [F(z) \cdot G(z)]$$

$$= Z^{-1} [F(z)] * Z^{-1} [G(z)]$$

$$= Z^{-1} \left[\frac{z}{z+a} \right] * Z^{-1} \left[\frac{z}{z+a} \right]$$

$$= (-a)^n * (-a)^n$$

$$= f(n) * g(n)$$

$$Z^{-1} \left[\frac{z^2}{(z+a)^2} \right] = \sum_{k=0}^n f(k) g(n-k)$$

$$= \sum_{k=0}^n (-a)^k (-a)^{n-k}$$

$$= \sum_{k=0}^n (-a)^{k+n-k}$$

$$= \sum_{k=0}^n (-a)^n$$

$$= \left(\underbrace{(-a)^n + (-a)^n + \dots + (-a)^n}_{(n+1) \text{ times}} \right)$$

$$Z^{-1} \left[\frac{z^2}{(z+a)^2} \right] = (n+1)(-a)^n //$$

UNIT - V Z - TRANSFORMS AND DIFFERENCE EQUATIONS

CONTENTS:

- Z Transforms Elementary properties of Z Transforms
- Inverse Z Transform (using partial fraction and residues)
- Initial value theorem and final value theorem
- Convolution theorem
- Formation of difference equations
- ullet Solution of difference equations using Z Transform

Formation of Difference Equations

Form the difference equations from the following by eliminating the arbitrary constants given :

(1).
$$u_n = A 2^n + Bn$$
 (2). $y(n) = a 2^n + b(-2)^n$

(3).
$$u_n = (A + Bn)(-3)^n$$
 (4). $y_n = an + bn^2$

(5).
$$\times$$
 (n) = $(An + B) 2^n$ (6). $u_n = a2^{n+1}$

Homework: (4) & (5)

(1). Form the difference equations from $u_n = A2^n + B n$ by eliminating the arbitrary constants A and B.

Solution:

$$u_n = A2^n + B n$$

 $u_{n+1} = A2^{n+1} + B(n+1)$
 $u_{n+2} = A2^{n+2} + B(n+2)$

$$\begin{vmatrix} u_{n} & 2^{n} & n \\ u_{n+1} & 2^{n+1} & n+1 \\ u_{n+2} & 2^{n+2} & n+2 \end{vmatrix} = 0 \implies 2^{n} \begin{vmatrix} u_{n} & 1 & n \\ u_{n+1} & 2 & n+1 \\ u_{n+2} & 4 & n+2 \end{vmatrix} = 0$$

$$\implies \begin{vmatrix} u_{n} & 1 & n \\ u_{n+1} & 2 & n+1 \\ u_{n+2} & 4 & n+2 \end{vmatrix} = 0$$

$$u_{n} [2 (n+2) - 4 (n+1)] - u_{n+1} [n+2-4n] + u_{n+2} [n+1-2n] = 0$$

$$(1-n) u_{n+2} - (2-3n) u_{n+1} - 2nu_{n} = 0$$

This is the required difference equation of second order. //

21MAB201T/TBVP : Unit - V Z.T & Properties

(2). Form the difference equations from $y(n) = a 2^n + b(-2)^n$ by eliminating the arbitrary constants a and b.

Solution: Given that
$$y(n) = a2^n + b(-2)^n$$

 $\Rightarrow y(n+1) = a2^{n+1} + b(-2)^{n+1} & y(n+2) = a2^{n+2} + b(-2)^{n+2}$

$$\begin{vmatrix} y(n) & 2^n & (-2)^n \\ y(n+1) & 2^{n+1} & (-2)^{n+1} \\ y(n+2) & 2^{n+2} & (-2)^{n+2} \end{vmatrix} = 0$$

$$2^n(-2)^n \begin{vmatrix} y(n) & 1 & 1 \\ y(n+1) & 2 & -2 \\ y(n+2) & 4 & 4 \end{vmatrix} = 0$$

$$\begin{vmatrix} y(n) & 1 & 1 \\ y(n+1) & 2 & -2 \\ y(n+2) & 4 & 4 \end{vmatrix} = 0$$

$$y(n)[8+8] - y(n+1)[4-4] + y(n+2)[-2-2] = 0$$

$$-4y(n+2) + 16y(n) = 0$$

$$y(n+2) - 4y(n) = 0$$

(3). Form the difference equations from $u_n = (A + Bn)(-3)^n$ by eliminating the arbitrary constants A and B.

Solution : Given that
$$u_n = (A + Bn)(-3)^n$$

 $u_n = A(-3)^n + Bn(-3^n)$
 $u_{n+1} = A(-3)^{n+1} + B(n+1)(-3^n)$
 $u_{n+2} = A(-3)^{n+1} + B(n+2)(-3^n)$

Consider the determinant

$$\begin{vmatrix} u_n & (-3)^n & n(-3)^n \\ u_{n+1} & (-3)^{n+1} & (n+1)(-3)^{n+1} \\ u_{n+2} & (-3)^{n+2} & (n+2)(-3)^{n+2} \end{vmatrix} = 0$$

$$(-3)^n (-3)^n \begin{vmatrix} u_n & 1 & n \\ u_{n+1} & -3 & -3(n+1) \\ u_{n+2} & 9 & 9(n+2) \end{vmatrix} = 0$$

$$\begin{vmatrix} u_n & 1 & n \\ u_{n+1} & -3 & -3(n+1) \\ u_{n+2} & 9 & 9(n+2) \end{vmatrix} = 0$$

Expand the determinant along the first column , We get

$$u_{n} \left[-27(n+2) + 27(n+1) \right] - u_{n+1} \left[9(n+2) - 9n \right] \\ + u_{n+2} \left[-3(n+1) + 3n \right]$$
 = 0
$$u_{n} \left[-27n - 54 + 27n + 27 \right] - u_{n+1} \left[9n + 18 - 9n \right] \\ + u_{n+2} \left[-3n - 3 + 3n \right]$$
 = 0
$$-3u_{n+2} + 18u_{n+1} - 27u_{n} = 0$$

$$u_{n+2} - 6u_{n+1} + 9u_{n} = 0$$

This is our required difference equation of second order.

(3). Form the difference equations from $u_n = a 2^{n+1}$ by eliminating the arbitrary constants a

Solution: Given that

$$u_n = a2^{n+1}$$

$$u_{n+1} = a2^{n+2}$$

$$= a2^{n+1} \times 2$$

$$u_{n+1} = 2u_n$$

$$\boxed{u_{n+1} - 2u_n = 0}$$

This is our required difference equation of first order.

Solution of Difference Equations using Z - Transform

Solve the following difference equations :

$$u_{n+2} + 3u_{n+1} + 2u_n = 0$$
 given that $u_0 = 1$, $u_1 = 2$

1
$$y_{n+2} - 4y_n = 0$$
 given that $y_0 = 0$, $y_1 = 2$ [Homework]

$$y(n+3) - 3y(n+1) + 2y(n) = 0$$
 given $y(0) = 4$, $y(1) = 0$ and $y(2) = 8$

$$y_{n+2} - 4y_{n+1} + 4y_n = 0$$
 given $y_0 = 1, y_1 = 0$ [Homework]

$$y_{n+2} + y_n = 2$$
 given that $y_0 = y_1 = 0$ [Homework]

$$y_{n+2} + 6y_{n+1} + 9y_n = 2^n given y_0 = y_1 = 0$$

$$u_{n+2} + 4u_{n+1} + 3u_n = 2^n$$
 given $u_0 = 0$, $u_1 = 1$ [Homework]

$$y_{n+2} + 4y_{n+1} + 3y_n = 3^n$$
 given $y_0 = 0$, $y_1 = 1$

$$u_{n+2} - 5u_{n+1} + 6u_n = 4^n$$
 given $u_0 = 0$, $u_1 = 1$ [Homework]

$$y_{n+2} + 4y_{n+1} - 5y_n = 24n - 8$$
 given $y_0 = 3$, $y_1 = -5$

(1). Solve
$$u_{n+2} + 3u_{n+1} + 2u_n = 0$$
 given that $u_0 = 1$, $u_1 = 2$

Solution: Given difference equation is

S.K.Thamilyanan

$$u_{n+2} + 3u_{n+1} + 2u_n = 0 (1)$$

Also given that $u_0 = 1$, $u_1 = 2$ Taking Z - Transform on both the sides of (1), We get

$$Z[u_{n+2} + 3u_{n+1} + 2u_n] = Z[0]$$

$$Z[u_{n+2}] + 3Z[u_{n+1}] + 2Z[u_n] = Z[0]$$

$$[z^2U(z) - z^2u(0) - zu(1)] + 3[zU(z) - zu(0)] + 2U(z) = 0$$

$$(z^2 + 3z + 2)U(z) - z^2(1) - z(2) - 3z(1) = 0$$

$$(z^{2} + 3z + 2) U(z) = z^{2} + 5z$$

$$(z+1)(z+2) U(z) = z(z+5)$$

$$U(z) = \frac{z(z+5)}{(z+1)(z+2)}$$
(2)

To Find:
$$Z^{-1}[U(z)] = Z^{-1}\left[\frac{z(z+5)}{(z+1)(z+2)}\right]$$

$$(2) \implies \frac{U(z)}{z} = \frac{z+5}{(z+1)(z+2)}$$

Using the method of partial fraction , We get

$$\frac{z+5}{(z+1)(z+2)} = \frac{A}{z+1} + \frac{B}{z+2}$$
$$z+5 = A(z+2) + B(z+1)$$

Put
$$z = -1$$
 , We get $4 = A(1) + B(0) \implies \boxed{A = 4}$

Put
$$z = -2$$
, We get $3 = A(0) + B(-1) \implies \boxed{B = -3}$

$$\frac{z+5}{(z+1)(z+2)} = \frac{4}{z+1} - \frac{3}{z+2}$$
$$\frac{U(z)}{z} = \frac{4}{z+1} - \frac{3}{z+2}$$
$$U(z) = 4\frac{z}{z+1} - 3\frac{z}{z+2}$$

Taking inverse Z - transform on both the sides, We get

$$Z^{-1}[U(z)] = 4Z^{-1}\left[\frac{z}{z+1}\right] - 3Z^{-1}\left[\frac{z}{z+2}\right]$$
$$u(n) = 4(-1)^{n} - 3(-2)^{n}$$
 //

(3). Solve
$$y(n+3)-3y(n+1)+2y(n)=0$$
 given $y(0)=4$, $y(1)=0$ and $y(2)=8$

Solution: Given difference equation is

$$y(n+3) - 3y(n+1) + 2y(n) = 0$$
 (1)

Also given that y(0) = 4, y(1) = 0 and y(2) = 8

Taking Z - Transform on both the sides of (1), We get

$$Z[y(n+3) - 3y(n+1) + 2y(n)] = Z[0]$$

$$Z[y(n+3)] - 3Z[y(n+1)] + 2Z[y(n)] = Z[0]$$

$$\begin{bmatrix} z^{3}Y(z) - z^{3}y(0) - z^{2}y(1) - zy(2) \\ -3[zY(z) - zy(0)] + 2Y(z) \end{bmatrix} = 0$$

$$(z^{3} - 3z + 2)Y(z) - 4z^{3} - 8z + 12z = 0$$

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

$$(z - 1)^{2}(z + 2)Y(z) = 4z(z^{2} - 1)$$

$$Y(z) = \frac{4z(z^{2} - 1)}{(z - 1)^{2}(z + 2)}$$

99 / 111

$$Y(z) = \frac{4z(z+1)(z-1)}{(z-1)^2(z+2)}$$

$$Y(z) = \frac{4z(z+1)}{(z-1)(z+2)}$$
(2)

To Find:
$$Z^{-1}[Y(z)] = Z^{-1}\left[\frac{4z(z+1)}{(z-1)(z+2)}\right]$$

$$(2) \implies \frac{Y(z)}{z} = \frac{4(z+1)}{(z-1)(z+2)}$$

Using the method of partial fraction , We get

$$\frac{4(z+1)}{(z-1)(z+2)} = \frac{A}{z-1} + \frac{B}{z+2}$$
$$4(z+1) = A(z+2) + B(z-1)$$

Put
$$z = 1$$
, We get $8 = A(3) + B(0) \implies A = \frac{8}{3}$

Put
$$z = -2$$
, We get $-4 = A(0) + B(-3) \implies B = \frac{4}{3}$

$$\frac{4(z+1)}{(z-1)(z+2)} = \frac{8}{3} \frac{1}{z-1} + \frac{4}{3} \frac{1}{z+2}$$
$$\frac{Y(z)}{z} = \frac{8}{3} \frac{1}{z-1} + \frac{4}{3} \frac{1}{z+2}$$
$$Y(z) = \frac{8}{3} \frac{z}{z-1} + \frac{4}{3} \frac{z}{z+2}$$

Taking inverse Z - transform on both the sides, We get

$$Z^{-1}[Y(z)] = \frac{8}{3}Z^{-1}\left[\frac{z}{z-1}\right] + \frac{4}{3}Z^{-1}\left[\frac{z}{z+2}\right]$$
$$y(n) = \frac{8}{3}(1) + \frac{4}{3}(-2)^{n}$$
$$y(n) = \frac{4}{3}\left[2 + (-2)^{n}\right] //$$

(6). Solve
$$y_{n+2} + 6y_{n+1} + 9y_n = 2^n$$
 given $y_0 = y_1 = 0$

Solution: Given difference equation is

$$y_{n+2} + 6y_{n+1} + 9y_n = 2^n (1)$$

Also given that $y_0 = 0 \& y_1 = 0$

Taking Z - Transform on both the sides of (1), We get

$$Z[y_{n+2} + 6y_{n+1} + 9y_n] = Z[2^n]$$

$$Z[y_{n+2}] + 6Z[y_{n+1}] + 2Z[y_n] = Z[2^n]$$

$$[z^2Y(z) - z^2y(0) - zy(1)] +$$

$$6[zY(z) - zy(0)] + 9Y(z)$$

$$(z^2 + 6z + 9) Y(z) - 0 - 0 - 0 = \frac{z}{z - 2}$$

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

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

To Find:
$$Z^{-1}[Y(z)] = Z^{-1} \left[\frac{z}{(z-2)(z+3)^2} \right]$$

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

Using the method of partial fraction , We get

$$\frac{1}{(z-2)(z+3)^2} = \frac{A}{(z-2)} + \frac{B}{(z+3)} + \frac{C}{(z+3)^2}$$
$$1 = A(z+3)^2 + B(z-2)(z+3) + C(z-2)$$

Put
$$z=2$$
, We get $1=A(25)+B(0)+C(0) \implies A=\frac{1}{25}$

Put
$$z = -3$$
, We get $1 = A(0) + B(0) + C(-5) \implies C = \frac{-1}{5}$

Comparing the coefficients of z^2 on both the sides , We get

$$0 = A + B \implies B = -A \implies B = \frac{-1}{25}$$

$$\frac{1}{(z-2)(z+3)^2} = \frac{1}{25} \frac{1}{(z-2)} - \frac{1}{25} \frac{1}{(z+3)} - \frac{1}{5} \frac{1}{(z+3)^2}$$
$$\frac{Y(z)}{z} = \frac{1}{25} \frac{1}{(z-2)} - \frac{1}{25} \frac{1}{(z+3)} - \frac{1}{5} \frac{1}{(z+3)^2}$$
$$Y(z) = \frac{1}{25} \frac{z}{(z-2)} - \frac{1}{25} \frac{z}{(z+3)} - \frac{1}{5} \frac{z}{(z+3)^2}$$

Taking inverse Z - transform on both the sides, We get

$$Z^{-1}[Y(z)] = \frac{1}{25}Z^{-1}\left[\frac{z}{(z-2)}\right] - \frac{1}{25}Z^{-1}\left[\frac{z}{(z+3)}\right] - \frac{1}{5}Z^{-1}\left[\frac{z}{(z+3)^2}\right]$$

$$y(n) = \frac{1}{25}2^n - \frac{1}{25}(-3)^n - \frac{1}{5}n(-3)^{n-1}$$

$$y(n) = \frac{1}{25}2^n - \frac{1}{25}(-3)^n + \frac{1}{15}n(-3)^n$$
 //

(8). Solve
$$y_{n+2} + 4y_{n+1} + 3y_n = 3^n$$
 given $y_0 = 0$, $y_1 = 1$

Solution: Given difference equation is

$$y_{n+2} + 4y_{n+1} + 3y_n = 3^n (1)$$

Also given that $y_0 = 0$, $y_1 = 1$

Taking Z - Transform on both the sides of (1), We get

$$Z[y_{n+2} + 4y_{n+1} + 3y(n)] = Z[3^n]$$

$$Z[y_{n+2}] + 4Z[y_{n+1}] + 3Z[y_n] = Z[3^n]$$

$$[z^2Y(z) - z^2y(0) - zy(1)]$$

$$+4[zY(z) - zy(0)] + 3Y(z) = \frac{z}{z-3}$$

$$(z^2 + 4z + 3)Y(z) - z = \frac{z}{z-3}$$

$$(z+1)(z+3)Y(z) = \frac{z}{z-3} + z$$

$$(z+1)(z+3)Y(z) = \frac{z+z(z-3)}{z-3}$$

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

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

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

$$Y(z) = \frac{z}{(z+1)(z+3)(z-3)}$$

To Find:
$$Z^{-1}[Y(z)] = Z^{-1}\left[\frac{z(z-2)}{(z+1)(z+3)(z-3)}\right]$$

(2)
$$\implies \frac{Y(z)}{z} = \frac{z-2}{(z+1)(z+3)(z-3)}$$

Using the method of partial fraction, We get

$$\frac{z-2}{(z+1)(z+3)(z-3)} = \frac{A}{z+1} + \frac{B}{z+3} + \frac{C}{z-3}$$

$$z-2 = A(z+3)(z-3) + B(z+1)(z-3) + C(z+1)(z+3)$$

21MAB201T/TBVP: Unit - V Z.T & Properties S.K.Thamilyanan

106 / 111

(2)

Put
$$z = -1$$
, We get $-3 = A(2)(-4) + B(0) + C(0) \implies A = \frac{3}{8}$

Put
$$z = -3$$
, We get $-5 = A(0) + B(-2)(-6) + C(0) \implies B = \frac{-5}{12}$

Put
$$z = 3$$
, We get $1 = A(0) + B(0) + C(4)(6) \implies C = \frac{1}{24}$

$$\frac{z-2}{(z+1)(z+3)(z-3)} = \frac{3}{8} \frac{1}{z+1} - \frac{5}{12} \frac{1}{z+3} + \frac{1}{24} \frac{1}{z-3}$$
$$\frac{Y(z)}{z} = \frac{3}{8} \frac{1}{z+1} - \frac{5}{12} \frac{1}{z+3} + \frac{1}{24} \frac{1}{z-3}$$
$$Y(z) = \frac{3}{8} \frac{z}{z+1} - \frac{5}{12} \frac{z}{z+3} + \frac{1}{24} \frac{z}{z-3}$$

Taking inverse Z - transform on both the sides, We get

$$Z^{-1}[Y(z)] = \frac{3}{8}Z^{-1}\left[\frac{z}{z+1}\right] - \frac{5}{12}Z^{-1}\left[\frac{z}{z+3}\right] + \frac{1}{24}Z^{-1}\left[\frac{z}{z-3}\right]$$
$$y(n) = \frac{3}{8}(-1)^n - \frac{5}{12}(-3)^n + \frac{1}{24}3^n\right] //$$

(10). Solve
$$y_{n+2} + 4y_{n+1} - 5y_n = 24n - 8$$
 given $y_0 = 3$, $y_1 = -5$

Solution: Given difference equation is

$$y_{n+2} + 4y_{n+1} - 5y_n = 24n - 8 (1)$$

Also given that $y_0 = 3$, $y_1 = -5$

Taking Z - Transform on both the sides of (1), We get

$$Z[y_{n+2} + 4y_{n+1} - 5y(n)] = Z[24n - 8]$$

$$Z[y_{n+2}] + 4Z[y_{n+1}] - 5Z[y_n] = 24Z[n] - 8Z[1]$$

$$\begin{bmatrix} z^2Y(z) - z^2y(0) - zy(1) \end{bmatrix} + \\ 4[zY(z) - zy(0)] - 5Y(z) \end{bmatrix} = 24\frac{z}{(z-1)^2} - 8\frac{z}{z-1}$$

$$(z^2 + 4z - 5)Y(z) - 3z^2 + 5z - 12z = \frac{24z - 8z(z-1)}{(z-1)^2}$$

$$(z+5)(z-1)Y(z) = \frac{24z - 8z^2 + 8z}{(z-1)^2} + 3z^2 + 7z$$

$$(z+5)(z-1)Y(z) = \frac{32z - 8z^2 + (3z^2 + 7z)(z^2 - 2z + 1)}{(z-1)^2}$$

$$Y(z) = \frac{32z - 8z^2 + 3z^4 - 6z^3 + 3z^2 + 7z^3 - 14z^2 + 7z}{(z+5)(z-1)^3}$$

$$Y(z) = \frac{3z^4 + z^3 - 19z^2 + 39z}{(z+5)(z-1)^3}$$

$$Y(z) = \frac{z[3z^3 + z^2 - 19z + 39]}{(z+5)(z-1)^3}$$
(2)

To Find:
$$Z^{-1}[Y(z)] = Z^{-1} \left[\frac{z \left[3z^3 + z^2 - 19z + 39 \right]}{(z+5)(z-1)^3} \right]$$

(2)
$$\implies \frac{Y(z)}{z} = \frac{3z^3 + z^2 - 19z + 39}{(z+5)(z-1)^3}$$

Using the method of partial fraction , We get

$$\frac{3z^3 + z^2 - 19z + 39}{(z+5)(z-1)^3} = \frac{A}{(z+5)} + \frac{B}{(z-1)} + \frac{C}{(z-1)^2} + \frac{D}{(z-1)^3}$$
$$3z^3 + z^2 - 19z + 39 = \begin{cases} A(z-1)^3 + B(z+5)(z-1)^2 + \\ C(z+5)(z-1) + D(z+5) \end{cases}$$

Put
$$z = -5$$
, We get $-375 + 25 + 95 + 39 = A(-6)^3 \implies -216 = -216A \implies A = 1$

Put
$$z = 1$$
, We get

$$3+1-19+39 = D(6) \implies 24 = 6D \implies \boxed{D=4}$$

Equating the coefficients of z^3 on both the sides , We get

$$3 = A + B \implies B = 3 - A = 3 - 1 \implies \boxed{B = 2}$$

Put
$$z = 0$$
, We get

$$39 = -A + 5B - 5C + 5D \implies -39 = -1 + 10 - 5C + 20$$

$$\implies 39 = 29 - 5C$$

$$\implies \boxed{C = -2}$$

$$\frac{3z^3 + z^2 - 19z + 39}{(z+5)(z-1)^3} = \frac{1}{(z+5)} + \frac{2}{(z-1)} - \frac{2}{(z-1)^2} + \frac{4}{(z-1)^3}$$
$$\frac{Y(z)}{z} = \frac{1}{(z+5)} + \frac{2}{(z-1)} - \frac{2}{(z-1)^2} + \frac{4}{(z-1)^3}$$
$$Y(z) = \frac{z}{(z+5)} + 2\frac{z}{(z-1)} - 2\frac{z}{(z-1)^2} + 4\frac{z}{(z-1)^3}$$

Taking inverse Z - transform on both the sides, We get

$$Z^{-1}[Y(z)] = \begin{cases} Z^{-1}\left[\frac{z}{z+5}\right] + 2Z^{-1}\left[\frac{z}{z-1}\right] \\ -2Z^{-1}\left[\frac{z}{(z-1)^2}\right] + 4Z^{-1}\left[\frac{z}{(z-1)^3}\right] \end{cases}$$

$$y(n) = (-5)^n + 2 - 2n + 4\frac{n(n-1)}{2}$$

$$y(n) = (-5)^n + 2 - 2n + 2n^2 - 2n$$

$$y(n) = (-5)^n + 2n^2 - 4n + 2$$

$$y(n) = (-5)^n + 2n^2 - 4n + 2$$