

ECE 161A: The Z-Transform

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Z-Transform Definition

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

Will use the notation $X(z) = \mathcal{Z}(x[n])$.

Definition not complete without specifying the Region Of Convergence (ROC)

$$ROC : \{z : \sum_{n=-\infty}^{\infty} |x[n]z^{-n}| = \sum_{n=-\infty}^{\infty} |x[n]||z|^{-n} < \infty\}$$

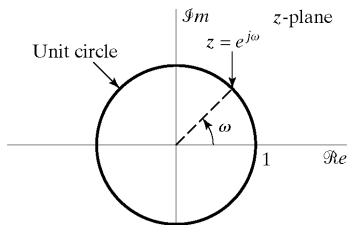
Why Z-transforms?

- ▶ More general: Applicable to a larger class of signals
- ▶ Easier to manipulate: Complex variable theory can be useful (Laurent series and associated results).

Z-Transform versus DTFT

$$X(e^{j\omega}) = X(z)|_{z=e^{j\omega}}$$

Since $|e^{j\omega}| = 1$. DTFT is the z-transform evaluated on the unit circle.



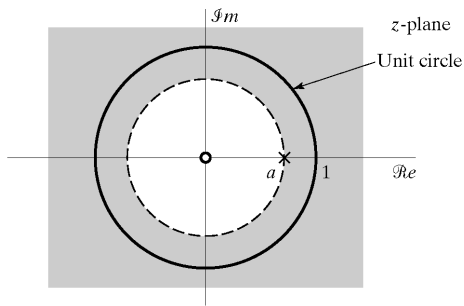
For the Fourier Transform to be defined, ROC must include the unit circle. Sequence must be absolutely summable.

Example 1: Right Sided Sequence

Consider $x[n] = a^n u[n]$.

$$\begin{aligned} X(z) &= \sum_{n=-\infty}^{\infty} x[n]z^{-n} = \sum_{n=-\infty}^{\infty} a^n u[n]z^{-n} = \sum_{n=0}^{\infty} a^n z^{-n} \\ &= \sum_{n=0}^{\infty} (az^{-1})^n = \frac{1}{1 - az^{-1}}, \quad |az^{-1}| < 1 \end{aligned}$$

$$ROC : \{z : |az^{-1}| < 1\} = \{z : |z| > |a|\}$$

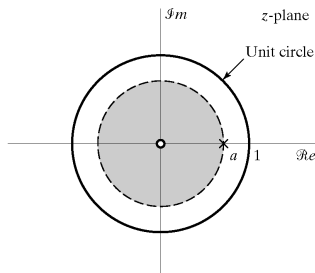


Example 2: Left Sided Sequence

Consider $x[n] = -a^n u[-n - 1]$.

$$\begin{aligned}X(z) &= - \sum_{n=-\infty}^{\infty} a^n u[-n - 1] z^{-n} = - \sum_{n=-\infty}^{-1} a^n z^{-n} \\&= - \sum_{n=1}^{\infty} a^{-n} z^n = - \sum_{n=1}^{\infty} (a^{-1} z)^n = - \frac{a^{-1} z}{1 - a^{-1} z}, \quad |a^{-1} z| < 1 \\&= - \frac{az^{-1}}{az^{-1}} \frac{a^{-1} z}{1 - a^{-1} z} = - \frac{1}{az^{-1} - 1} = \frac{1}{1 - az^{-1}}, \quad |a^{-1} z| < 1\end{aligned}$$

$$ROC : \{z : |a^{-1} z| < 1\} = \{z : |z| < |a|\}$$



General Sequences

1. Finite Duration Sequences
2. Right Sided Sequences
3. Left Sided Sequences
4. Two Sided Sequences

Finite Duration Sequences

1. Finite Duration Sequences: Sequences that are non-zero for $-\infty < N_1 \leq n \leq N_2 < \infty$

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n} = \sum_{n=N_1}^{N_2} x[n]z^{-n}$$

ROC: All z except possibly $z = 0$ or $z = \infty$ because z^{-n} is infinity at $z = 0$ for positive values of n and similarly for $z = \infty$ for negative values of n .

Right Sided Sequences

2. Right Sided Sequences: Sequences that are zero for $n < N_1 < \infty$

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n} = \sum_{n=N_1}^{\infty} x[n]z^{-n}$$

ROC: $\{z : |z| > r_R\}$ except possibly $z = \infty$

Reasoning: If $\sum_{n=N_1}^{\infty} |x[n]| |z|^{-n}$ converges for $|z| = r_1$, it will converge for all $|z| > r_1$ since all terms with positive n get smaller

$$|x[n]r_1^{-n}| = \frac{|x[n]|}{r_1^n} > \frac{|x[n]|}{r_2^n} = |x[n]r_2^{-n}|, \quad r_2 > r_1 \text{ and } n > 0$$

Left Sided Sequences

3. Left Sided Sequences: Sequences that are zero for $n > N_2 > -\infty$

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n} = \sum_{n=-\infty}^{N_2} x[n]z^{-n}$$

ROC: $\{z : |z| < r_L\}$ except possibly $z = 0$

Reasoning: If $\sum_{n=-\infty}^{N_2} |x[n]| |z|^{-n}$ converges for $|z| = r_1$, it will converge for all $|z| < r_1$ since all terms with negative n get smaller

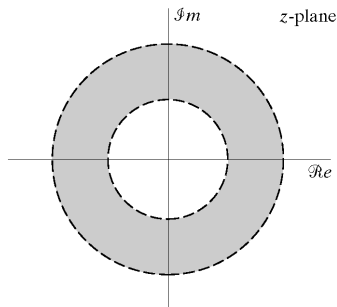
Two-Sided Sequences

4. Two Sided Sequences: Sequences that are neither left-sided or right-sided, i.e. sequence defined over $-\infty < n < \infty$.

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

ROC: $\{z : r_R < |z| < r_L\}$ is an annular ring

Reasoning: If $\sum_{n=-\infty}^{\infty} x[n]z^{-n} = \sum_{n=-\infty}^{-1} x[n]z^{-n} + \sum_{n=0}^{\infty} x[n]z^{-n}$, sum of a left sided sequence and a right sided sequences. Both sequences must converge, and the ROC is the intersection.



Summary of ROCs

1. Finite Duration Sequences. ROC: All z except possibly $z = 0$ or $z = \infty$
2. Right Sided Sequences. ROC: $\{z : |z| > r_R\}$ except possibly $z = \infty$
3. Left Sided Sequences. ROC: $\{z : |z| < r_L\}$ except possibly $z = 0$
4. Two Sided Sequences. ROC: $\{z : r_R < |z| < r_L\}$ is an annular ring

TABLE 3.1 SOME COMMON z -TRANSFORM PAIRS

Sequence	Transform	ROC
1. $\delta[n]$	1	All z
2. $u[n]$	$\frac{1}{1 - z^{-1}}$	$ z > 1$
3. $-u[-n - 1]$	$\frac{1}{1 - z^{-1}}$	$ z < 1$
4. $\delta[n - m]$	z^{-m}	All z except 0 (if $m > 0$) or ∞ (if $m < 0$)
5. $a^n u[n]$	$\frac{1}{1 - az^{-1}}$	$ z > a $
6. $-a^n u[-n - 1]$	$\frac{1}{1 - az^{-1}}$	$ z < a $
7. $na^n u[n]$	$\frac{az^{-1}}{(1 - az^{-1})^2}$	$ z > a $
8. $-na^n u[-n - 1]$	$\frac{az^{-1}}{(1 - az^{-1})^2}$	$ z < a $
9. $[\cos \omega_0 n]u[n]$	$\frac{1 - [\cos \omega_0]z^{-1}}{1 - [2 \cos \omega_0]z^{-1} + z^{-2}}$	$ z > 1$
10. $[\sin \omega_0 n]u[n]$	$\frac{[\sin \omega_0]z^{-1}}{1 - [2 \cos \omega_0]z^{-1} + z^{-2}}$	$ z > 1$
11. $[r^n \cos \omega_0 n]u[n]$	$\frac{1 - [r \cos \omega_0]z^{-1}}{1 - [2r \cos \omega_0]z^{-1} + r^2 z^{-2}}$	$ z > r$
12. $[r^n \sin \omega_0 n]u[n]$	$\frac{[r \sin \omega_0]z^{-1}}{1 - [2r \cos \omega_0]z^{-1} + r^2 z^{-2}}$	$ z > r$
13. $\begin{cases} a^n, & 0 \leq n \leq N - 1, \\ 0, & \text{otherwise} \end{cases}$	$\frac{1 - a^N z^{-N}}{1 - az^{-1}}$	$ z > 0$

Examples

Delta function:

$$x[n] = \delta[n] \leftrightarrow X(z) = \sum_{n=-\infty}^{\infty} \delta[n]z^{-n} = 1.$$

ROC: Entire z-plane

Delayed Delta function:

$$x[n] = \delta[n - n_0] \leftrightarrow X(z) = \sum_{n=-\infty}^{\infty} \delta[n - n_0]z^{-n} = z^{-n_0}.$$

ROC: Entire z-plane except $z = 0$ or $z = \infty$.

Exponential sequence: $x[n] = a^n u[n]$, has Z-transform

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

ROC: $\{z : |az^{-1}| < 1\} = \{z : |z| > |a|\}$

TABLE 3.2 SOME z -TRANSFORM PROPERTIES

Property Number	Section Reference	Sequence	Transform	ROC
		$x[n]$	$X(z)$	R_x
		$x_1[n]$	$X_1(z)$	R_{x_1}
		$x_2[n]$	$X_2(z)$	R_{x_2}
1	3.4.1	$ax_1[n] + bx_2[n]$	$aX_1(z) + bX_2(z)$	Contains $R_{x_1} \cap R_{x_2}$
2	3.4.2	$x[n - n_0]$	$z^{-n_0}X(z)$	R_x , except for the possible addition or deletion of the origin or ∞
3	3.4.3	$z_0^n x[n]$	$X(z/z_0)$	$ z_0 R_x$
4	3.4.4	$nx[n]$	$-z \frac{dX(z)}{dz}$	R_x
5	3.4.5	$x^*[n]$	$X^*(z^*)$	R_x
6		$\mathcal{R}e\{x[n]\}$	$\frac{1}{2}[X(z) + X^*(z^*)]$	Contains R_x
7		$\mathcal{I}m\{x[n]\}$	$\frac{1}{2j}[X(z) - X^*(z^*)]$	Contains R_x
8	3.4.6	$x^*[-n]$	$X^*(1/z^*)$	$1/R_x$
9	3.4.7	$x_1[n] * x_2[n]$	$X_1(z)X_2(z)$	Contains $R_{x_1} \cap R_{x_2}$

Property 2: Time Shifting

$$x[n] \leftrightarrow X(z), \text{ ROC: } R_x = \{z : r_R < |z| < r_L\}$$

Time Shifting: $x[n - n_0] \leftrightarrow z^{-n_0} X(z)$, ROC is R_x (except the addition or deletion of 0 and ∞ for sequences that are not two-sided)

Proof:

$$\begin{aligned}\mathcal{Z}(x[n - n_0]) &= \sum_{n=-\infty}^{\infty} x[n - n_0] z^{-n} \\&= \sum_{m=-\infty}^{\infty} x[m] z^{-(m+n_0)} \quad (\text{Change of variables } m = n - n_d) \\&= z^{-n_0} \sum_{m=-\infty}^{\infty} x[m] z^{-m} = z^{-n_0} X(z)\end{aligned}$$

Due to the presence of z^{-n_0} , ROC is R_x (except the addition or deletion of 0 and ∞ for sequences that are not two-sided)

Property 3: Multiplying by an Exponential Sequence

Modulation: $z_0^n x[n] \leftrightarrow X(\frac{z}{z_0})$, with ROC $\{z : |z_0|r_R < |z| < |z_0|r_L\}$

Proof:

$$\begin{aligned}\mathcal{Z}(z_0^n x[n]) &= \sum_{n=-\infty}^{\infty} z_0^n x[n] z^{-n} \\ &= \sum_{n=-\infty}^{\infty} x[n] \left(\frac{z}{z_0}\right)^{-n} \\ &= X\left(\frac{z}{z_0}\right)\end{aligned}$$

ROC: $\{z : r_R < |\frac{z}{z_0}| < r_L\} = \{z : |z_0|r_R < |z| < |z_0|r_L\}$

Property 9: Convolution

$x[n] * y[n] \leftrightarrow X(z)Y(z)$ and ROC contains $R_x \cap R_y$

Proof:

$$\begin{aligned}\mathcal{Z}(x[n] * y[n]) &= \mathcal{Z}\left(\sum_{k=-\infty}^{\infty} x[k]y[n-k]\right) \\&= \sum_{k=-\infty}^{\infty} x[k]\mathcal{Z}(y[n-k]) \quad (\text{Linearity}) \\&= \sum_{k=-\infty}^{\infty} x[k]z^{-k}Y(z) \quad (\text{Time Shifting}) \\&= X(z)Y(z)\end{aligned}$$

$X(z)$ and $Y(z)$ have to be defined for the product to be defined. So ROC contains $R_x \cap R_y$

Property 5

$x^*[n] \leftrightarrow X^*(z^*)$ and ROC is R_x

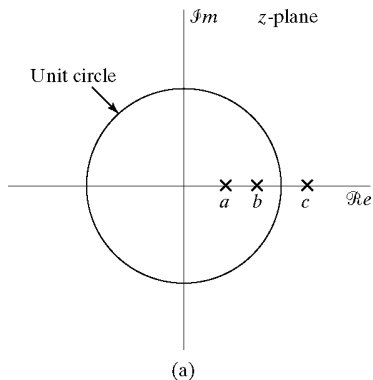
Proof:

$$\begin{aligned}\mathcal{Z}(x^*[n]) &= \sum_{n=-\infty}^{\infty} x^*[n]z^{-n} = \sum_{n=-\infty}^{\infty} x^*[n](z^*)^{-n})^* = \sum_{n=-\infty}^{\infty} (x[n](z^*)^{-n})^* \\ &= \left(\sum_{n=-\infty}^{\infty} x[n](z^*)^{-n} \right)^* \\ &= (X(z^*))^* = X^*(z^*)\end{aligned}$$

ROC: $\sum_{n=-\infty}^{\infty} |x^*[n]||z^{-n}| = \sum_{n=-\infty}^{\infty} |x[n]||z^{-n}|$, and so the ROC is R_x

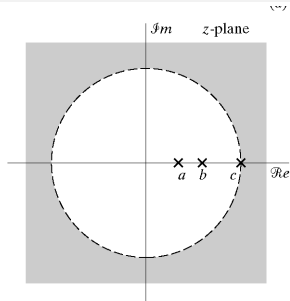
Example

$$X(z) = \frac{1}{1 - az^{-1}} + \frac{1}{1 - bz^{-1}} + \frac{1}{1 - cz^{-1}}$$

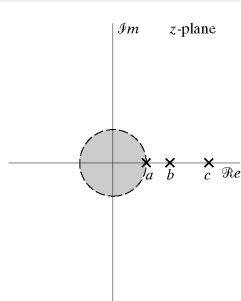


What are the possible ROCs?

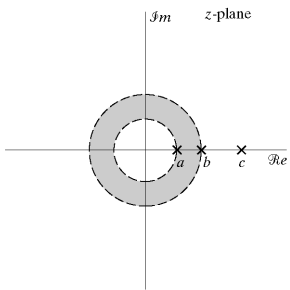
Potential ROCs



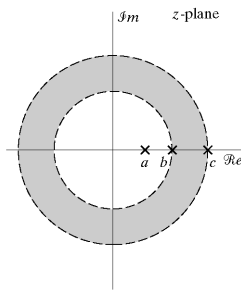
(b)



(d)



(f)



(h)

$$X(z) = \frac{1}{1 - az^{-1}} + \frac{1}{1 - bz^{-1}} + \frac{1}{1 - cz^{-1}}$$

Consider ROC: $\{z : a < |z| < b\}$

What is $x[n]$?

$$X(z) = \underbrace{\frac{1}{1 - az^{-1}}}_{|z| > a} + \underbrace{\frac{1}{1 - bz^{-1}}}_{|z| < b} + \underbrace{\frac{1}{1 - cz^{-1}}}_{|z| < c}$$

$$x[n] = a^n u[n] - b^n u[-n - 1] - c^n u[-n - 1]$$

$$X(z) = \frac{1}{1 - az^{-1}} + \frac{1}{1 - bz^{-1}} + \frac{1}{1 - cz^{-1}}$$

Consider ROC: $\{z : |z| > c\}$

What is $x[n]$?

$$X(z) = \underbrace{\frac{1}{1 - az^{-1}}}_{|z| > a} + \underbrace{\frac{1}{1 - bz^{-1}}}_{|z| > b} + \underbrace{\frac{1}{1 - cz^{-1}}}_{|z| > c}$$

$$x[n] = a^n u[n] + b^n u[n] + c^n u[n]$$