

Separating Variable
 $\frac{d \cdot d f_c}{du} = -a \cdot a f_c$

$$2 \cdot d f_c = -a^2 f_c du$$

Integrating

$$2 \int d f_c = - \int f_c a^2 du$$

$$2 f_c + C_1 = - f_c \frac{a^2 u^2}{2} + C_2$$

$$2 f_c + f_c \frac{u^2}{2} = C_2$$

$$-f_c \left[2 + \frac{u^2}{2} \right] = C_1$$

$$f_c \left[\frac{-4 + 4u^2}{2} \right] = C_1$$

$$f_c = \frac{C_1}{u^2 + 1}$$

Integrating

$$2 \int \frac{d f_c}{f_c} = - \int a \cdot du$$

$$2 \log f_c = -\frac{u^2}{2} + C$$

$$2 \log f_c = -\frac{u^2}{4} + \frac{C}{2}$$

$$f_c = e^{-\frac{u^2}{4} + \frac{C}{2}}$$

$$f_c = e^{-\frac{u^2}{4}} \cdot e^{\frac{C}{2}} \quad C_1 = e^{\frac{C}{2}}$$

$$f_c = C_1 e^{-\frac{u^2}{4}}$$

 Find the Fourier Sinc transform of $\frac{1}{u(1+u^2)}$

$$f_s(u) = \int_{-\infty}^{\infty} f(x) \cdot \text{sinc} ux \cdot dx$$

$$f_s(u) = \int_0^\infty \frac{1}{u(1+u^2)} \cdot \text{sinc} ux \cdot dx$$

Integrate under the rule of differentiation
under integral

diff w.r.t u

$$\frac{dF_s}{du} = \int_0^{\infty} \frac{1}{x(1+x^2)} \frac{\partial}{\partial u} (\sin ux) \cdot dx.$$

$$\frac{dF_s}{du} = \int_0^{\infty} \frac{1}{x(1+x^2)} \cdot \cos ux \cdot x \cdot dx$$

Adding $\int_{-\infty}^{\infty} x^2 dx$ to normalize RHS.

$$\frac{dF_s}{du} = \int_0^{\infty} \frac{(1+x^2)-u^2}{1+x^2} \cdot \cos ux \cdot dx.$$

$$\frac{dF_s}{du} = \int_0^{\infty} \frac{(1+x^2)}{(1+x^2)} - \frac{u^2}{(1+x^2)} \cdot \cos ux \cdot dx.$$

$$\frac{dF_s}{du} = \int_0^{\infty} \left(1 - \frac{u^2}{1+x^2}\right) \cdot \cos ux \cdot dx.$$

$$\frac{dF_s}{du} = \int_0^{\infty} \cos ux \cdot dx - \int_0^{\infty} \frac{u^2}{1+x^2} \cdot \cos ux \cdot dx.$$

$$\frac{d^2F_s}{du^2} = \int_0^{\infty} \frac{1}{1+x^2} (-\sin ux)^2 \cdot dx = - \int_0^{\infty} \frac{x}{1+x^2} \sin ux \cdot dx.$$

on u to 'Nr' & 'dⁿ' of RHS

+1 & -1 to Nr of RHS

$$\frac{d^2F_s}{du^2} = - \int_0^{\infty} \frac{x^2+1-1}{x(x^2-1)} \cdot \sin ux \cdot dx.$$

$$= - \int_0^{\infty} \left[\frac{1}{x} - \frac{1}{x(x^2+1)} \right] \cdot \sin ux \cdot dx$$

$$\frac{d^2F_s}{du^2} = - \int_0^{\infty} \frac{\sin ux}{x} \cdot dx + \int_0^{\infty} \frac{1 \sin ux}{x(x^2+1)} \cdot dx = -\frac{\pi}{2} + f_s(u)$$

$$\frac{d^2F_s}{du^2} - F_s = -\frac{\pi}{2}$$

$$(D^2-1) F_s = -\frac{\pi}{2}$$

A.E

$$m^2 - 1 = 0$$

$$m = \pm 1$$

$$y_c = (f_s)_c = c_1 e^u + c_2 e^{-u}$$

$$y_p = (f_s)_p = - \frac{\pi/2 \times e^{0u}}{0^2 + 1} = -\pi/2$$

$$f_s = (f_s)_c + (f_s)_p$$

$$f_s = c_1 e^u + c_2 e^{-u} - \pi/2 \quad \textcircled{3}$$

$$f_s(u) = c_1 e^0 + c_2 e^0 - \pi/2$$

$$c_1 + c_2 = \pi/2 \quad \textcircled{4}$$

Dif. Eq. ① wrt u

$$f_s'(u) = c_1 e^u - c_2 e^{-u}$$

$$\text{put } u=0$$

$$f_s'(0) = c_1 e^0 - c_2 e^0$$

$$\int_0^\infty \frac{1}{1+u^2} du = c_1 - c_2$$

$$\tan^{-1} u \Big|_0^\infty = c_1 - c_2$$

$$c_1 - c_2 = \pi/2 \quad \textcircled{5}$$

③ + ④

$$c_1 + c_2 = \pi/2$$

$$c_1 - c_2 = \pi/2$$

$$c_1 = \pi/2$$

Sub c_1 & c_2 in eqn ③

$$f_s(u) = \pi/2 e^u - \pi/2$$

$$f_s(u) = \pi/2 [e^u - 1]$$

.....

Type - 3

① Solve: $\int_0^\infty f(\omega) \cos \omega d\omega$

$$= \begin{cases} 1-\omega, & 0 \leq \omega \leq 1 \\ 0, & \omega > 1 \end{cases} \quad \text{hence evaluate } \int_0^\infty \frac{\sin \omega t}{t^2} dt.$$

We have to find $f(\omega)$ and we shall consider the inverse Fourier Cosine transform with

$$F_c(\omega) = \begin{cases} 1-\omega, & 0 \leq \omega \leq 1 \\ 0, & \omega > 1 \end{cases}$$

By definition of inverse Fourier Cosine Transform

$$f(\omega) = \frac{2}{\pi} \int_0^\infty F_c(\omega) \cos \omega \omega d\omega$$

$$F(\omega) = \frac{2}{\pi} \int_0^\infty (1-\omega) \cos \omega \omega d\omega$$

$$= \frac{2}{\pi} \left[\frac{(1-\omega) \sin \omega \omega}{\omega} - (-1) \frac{-\cos \omega \omega}{\omega^2} \right]_0^1$$

$$= \frac{2}{\pi} \left[-\frac{\cos \omega}{\omega^2} - \left[-\frac{1}{\omega^2} \right] \right]$$

$$= \frac{2}{\pi} \left[-\frac{\cos \omega}{\omega^2} + \frac{1}{\omega^2} \right]$$

$$= \frac{2}{\pi} \left[\frac{1 - \cos \omega}{\omega^2} \right]$$

$$= \frac{2}{\pi \omega^2} [1 - \cos \omega]$$

$$= \frac{2}{\pi \omega^2} [2 \sin^2 \frac{\omega}{2}]$$

$$= \frac{4 \sin^2 \frac{\omega}{2}}{\pi \omega^2}$$

Now we evaluate $\int_{-\infty}^{\infty} \frac{\sin^2 t}{t^2} dt$ using the defn of Fourier cosine transform.

$$F_c(\omega) = \int_0^\infty f(\theta) \cdot \cos \omega \theta \cdot d\theta$$

$$= \int_0^\infty \frac{u \sin^2 \theta}{\pi \theta^2} \cdot \cos \omega \theta \cdot d\theta$$

put $\omega = 0$

$$F_c(0) = \int_0^\infty \frac{u \sin^2 \theta}{\theta - \pi \theta^2} \cos \omega \theta \cdot d\theta$$

$$I = \frac{1}{\pi} \int_0^\infty \frac{\sin^2 \theta}{\theta^2/4} \cdot d\theta$$

$$\pi = \int_0^\infty \frac{\sin^2 \theta/2}{(\theta/2)^2} \cdot d\theta$$

put $\theta/2 = t$, $\theta = 2t$, $d\theta = 2dt$

$$I = \int_0^\infty \frac{\sin^2 t}{t} \cdot 2dt$$

$$\pi/2 = \int_0^\infty \frac{\sin^2 t/2}{t/2} \cdot dt$$

$$\textcircled{2} \quad \text{So } F(\omega) = \begin{cases} \pi/2, & 0 \leq \omega \leq 2a \\ 0, & \omega > 2a \end{cases}$$

By definition $F_c(\omega) = \int_0^\infty f(x) \cdot \cos \omega x \cdot dx$

replace 'x' by 't'

$$\therefore \text{given eqn } \int_0^\infty f(x) \cdot \cos \omega x \cdot dx = \pi/2, \quad 0 \leq \omega \leq 2a$$

Now we find $f(x)$ using defin of inverse Fourier cosine transform.

$$f_c(\omega) = \frac{2}{\pi} \int_0^\infty F_c(\omega) \cdot \cos \omega x \cdot dx$$

$$= \frac{2}{\pi} \int_0^\infty \frac{\pi}{2} \cdot \cos \omega x \cdot dx$$

$$\begin{aligned}
 &= \frac{2}{\pi} \int_0^\infty (a - \frac{x}{2}) \cdot \cos 2ax \cdot dx \\
 f(n) &= \frac{2}{\pi} \left[\left(a - \frac{x}{2} \right) \cdot \frac{\sin 2ax}{2a} - \left(-\frac{1}{2} \right) \left(\frac{\cos 2ax}{2a^2} \right) \right]_0^{2a} \\
 &= \frac{2}{\pi} \left[0 \left(-\frac{\cos 2ax}{2a^2} \right) - \left(-\frac{\cos 0}{2a^2} \right) \right] \\
 &= \frac{2}{\pi} \frac{1}{2a^2} \left[-\cos 2ax + 1 \right] \\
 &= \frac{1}{\pi n^2} \cdot 2 \sin^2 ax
 \end{aligned}$$

③ Show that $x \cdot e^{-\frac{x^2}{2}}$ is \mathcal{S}_1 if we perform a
fourier sine transform.

(Ans)

By definition $f_s(u) = \int_0^\infty f(x) \cdot \sin ux \cdot dx$.

$$= \int x \cdot e^{-\frac{x^2}{2}} \cdot \sin ux \cdot dx$$

$$f_s(u) = \int_0^\infty (\sin ux) \cdot (x \cdot e^{-\frac{x^2}{2}}) \cdot dx$$

by parts

$$= \sin ux \left(\int_0^\infty x \cdot e^{-\frac{x^2}{2}} \cdot dx \right) - \int_0^\infty \left[\left(\int_0^\infty x \cdot e^{-\frac{x^2}{2}} \cdot dx \right) \times \frac{d}{dx} (\sin ux) \right] dx$$

$$= \sin ux \left(-e^{-\frac{x^2}{2}} \right) \Big|_0^\infty - \int_0^\infty (-e^{-\frac{x^2}{2}}) \cdot \cos ux \cdot u dx$$

$$f_s(u) = 0 + u \int_0^\infty e^{-\frac{x^2}{2}} \cdot \cos ux \cdot dx$$

$$f_s(u) = u \int_0^\infty e^{-\frac{x^2}{2}} \cdot \cos ux \cdot dx$$

$$I_2 + \int_{-\infty}^{\infty} e^{-\frac{x^2}{2}} \cdot \cos ux \cdot dx = \phi(u)$$

$$f_g(a) = a \phi(a) \quad \text{--- (1)}$$

$$e^{-x^2/2} = t$$

$$\begin{aligned} e^{-\frac{x^2}{2}} \cdot (-b) \int x^2 e^{-\frac{x^2}{2}} dx &= dt \\ -x \cdot e^{-\frac{x^2}{2}} \cdot dx &= dt \\ x \cdot e^{-\frac{x^2}{2}} \cdot dx &= dt \\ I = \int dt &= t \\ &= -e^{-\frac{x^2}{2}} \end{aligned}$$

T_B Compute $\phi(a)$ before applying LDI

defn of (a) w.r.t 'a'

$$\begin{aligned}\phi'(u) &= \int_0^{\infty} e^{-x^2/2} \frac{\partial}{\partial u} (\cosh x) u \cdot dx \\ &= \int_0^{\infty} e^{-x^2/2} (\sinh x) \cdot u \cdot dx\end{aligned}$$

$$\phi'(x) = - \int_0^\infty (x \cdot e^{-\frac{x^2}{2}}) \cdot \sin x \cdot dx$$

$$-\phi'(u) = -f_S(u)$$

From ①

$$\phi(\omega) = -\omega \phi(\omega)$$

Separating Variable

$$\frac{\phi'(u)}{\phi(u)} = -u$$

(a) integrating w.r.t 'a'

$$\int \frac{\phi'(x)}{\phi(x)} dx = -\int e^{-x} dx.$$

$$\log \phi(a) = -\frac{a^2}{2} + c$$

$$\phi(u) = e^{-\frac{u^2}{2} + C} = e^{-u^2/2} \cdot e^C$$

$$\phi(u) = c_1 e^{-\frac{u^2}{2}} \quad \text{--- (2)} \quad \text{where } c_1 = e^c$$

Substituting in ①

$$f_S(u) = u \left[C_1 e^{-u^2/2} \right]$$

$$f_s(s) = C_1 s e^{-st/2}$$

is the same as form of $f(s)$

→ Z transform:

Defn: Consider a function

$$f(n) = u_n \text{ for } n = 0, 1, 2, \dots \infty$$

$$= 0 \text{ for } n < 0$$

$$Z_T[u_n] = \sum_{n=0}^{\infty} u_n z^{-n}$$

Z-transform of u_n is also denoted as $\bar{U}(z)$

→ Basic properties

$$1. Z_T(k^n) = \frac{z}{z-k}$$

k is the transform

$$2. Z_T(n^k) = -z \cdot \frac{d}{dz} [Z_T(n^{k-1})]$$

LT of Standard functions :

(1) $Z_T(1)$

We have $Z_T(k^n) = \frac{z}{z-k}$

put $k=1$

$$\boxed{Z_T(1) = \frac{z}{z-1}}$$

(2) $z_T^{(n)}$

We have $z_T(n^k) = -z \cdot \frac{d}{dz} [z_T(n^{k-1})]$
 put $k=1$

$$z_T(n) = -z \cdot \frac{d}{dz} [z_T(n^0)]$$

$$z_T(n) = -z \frac{d}{dz} [z_T(1)]$$

$$z_T(n) = -z \frac{d}{dz} \left[\frac{z}{z-1} \right]$$

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

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

$$\boxed{z_T(n) = \frac{z}{(z-1)^2}}$$

(3) $z_T(n^2)$

We have $z_T(n^k) = -z \frac{d}{dz} [z_T(n^{k-1})]$
 put $k=2$

$$z_T(n^2) = -z \cdot \frac{d}{dz} [z_T(n^1)]$$

$$= -z \cdot \frac{d}{dz} \left[\frac{z}{z-1} \right]$$

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

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

$$\boxed{z_T(n^2) = \frac{z(-z-1)}{(z-1)^3}}$$

(4)

$$Z_T(n^3)$$

$$\text{We have } Z_T(n^k) = -z \cdot \frac{d}{dz} [Z_T(n^{k-1})]$$

put $k=3$

$$\begin{aligned}
 Z_T(n^3) &= -z \cdot \frac{d}{dz} [Z_T(n^2)] \\
 &= -z \cdot \frac{d}{dz} \left[\frac{z(z+1)}{(z-1)^3} \right] \\
 &= -z \cdot \left[\frac{(z-1)^3 \cdot 2z+1 - z(z+1) \cdot 3(z+1)^2}{(z-1)^6} \right] \\
 &= -z \left[\frac{(z-1)^2 [(2z+1) \cdot (z-1) - z(z+1) \cdot 3]}{(z-1)^6} \right] \\
 &= -z \left[\frac{(2z+1)(z-1) - (z^2+z) \cdot 3}{(z-1)^4} \right] \\
 &= -z \left[\frac{2z^2 - 2z + z - 1 - 3z^2 - 3z}{(z-1)^4} \right] \\
 &= -z \left[\frac{-z^2 - 4z - 1}{(z-1)^4} \right] = z \left[\frac{z^2 + 4z + 1}{(z-1)^4} \right] \\
 &= \cancel{\frac{z(z+1)^2}{(z-1)^4}} =
 \end{aligned}$$

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

Properties:

(1) Linearity: If U_n and V_n are any discrete Value of function then

$$Z_T[C_1 U_n + C_2 V_n] = C_1 Z_T(U_n) + C_2 Z_T(V_n)$$

(2) Damping rule: If $Z_T(U_n) = \bar{U}(z)$, then

$$Z_T(k^n U_n) = \bar{U}\left(\frac{z}{k}\right) = Z_T(U_n) \underset{z \rightarrow z/k}{\approx}$$

$$Z_T(k^{-n} U_n) = \bar{U}(zk) = Z_T(U_n) \underset{z \rightarrow zk}{\approx}$$

(3) Shifting rule:

(i) Right shifting rule: If $Z_T(U_n) = \bar{U}(z)$ then

$$Z_T(U_{n+k}) = \sum_{n=0}^{\infty} (U_{n+k})^{z-n}$$

(ii) Left shifting rule: We apply this rule to solve difference eqn $Z_T(U_{n+1}) = z^k [\bar{U}(z) - u_0 - \frac{u_1}{z} - \frac{u_2}{z^2} - \dots - \frac{u_{k-1}}{z^{k-1}}]$

$$\text{If } k=1 \\ Z_T(U_{n+1}) = z \left[\bar{U}(z) - u_0 \right] \text{, } Z_T(U_{n+2}) = z^2 \left[\bar{U}(z) - u_0 - \frac{u_1}{z} \right]$$

→ List of Z-transform of formula:

$$(1) \cosh \theta = \frac{e^\theta + e^{-\theta}}{2}$$

$$(2) \sinh \theta = \frac{e^\theta - e^{-\theta}}{2}$$

$$(3) e^{i\theta} = \cos \theta + i \sin \theta$$

$$(4) z_T(k^n) = \frac{z}{z-k}$$

$$(5) z_T(n^k) = -z \frac{d}{dz} [z_T(n^{k-1})]$$

$$(6) z_T(1) = \frac{z}{z-1}$$

$$(7) z_T(n) = \frac{z}{(z-1)^2}$$

$$(8) z_T(n^2) = \frac{z(z+1)}{(z-1)^3} = \frac{z^2+z}{(z-1)^3}$$

$$(9) z_T(n^3) = \frac{z^3+4z^2+z}{(z-1)^4}$$

$$(10) z_T(kn) = \frac{kz}{(z-k)^2}$$

$$(11) z_T(kn^2) = \frac{k^2 z^2 (z+1)}{(z-1)^3} = \frac{kz^2 + k^2 z}{(z-1)^3}$$

$$(12) z_T(kn^3) = \frac{k^3 z^3 + 4k^2 z^2 + k^3 z}{(z-1)^4} = \frac{kz^3 + 4k^2 z^2 + k^3 z}{(z-1)^4}$$

Type - I:

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

$$u_n = (n+1)^2 = n^2 + 2n + 1$$

$$\begin{aligned}z_T(u_n) &= z_T[n^2 + 2n + 1] \\&= z_T[n^2] + z_T[2n] + z_T[1] \\&= \frac{z^2 + z}{(z-1)^3} + 2 \left[\frac{z}{(z-1)^2} \right] + \frac{1}{(z-1)}\end{aligned}$$

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(2) $\left(\frac{1}{2}\right)^n + \left(\frac{1}{3}\right)^n$

$$u_n = \left(\frac{1}{2}\right)^n + \left(\frac{1}{3}\right)^n$$

$$\begin{aligned}z_T(u_n) &= z_T \left[\left(\frac{1}{2}\right)^n + \left(\frac{1}{3}\right)^n \right] \\&= z_T \left[\left(\frac{1}{2}\right)^n \right] + z_T \left[\left(\frac{1}{3}\right)^n \right] \\&= \frac{z}{z - \frac{1}{2}} + \frac{z}{z - \frac{1}{3}} \\&= \frac{2z}{2z-1} + \frac{3z}{3z-1} \\&= \frac{2z}{2z-1} + \frac{3z}{3z-1}\end{aligned}$$

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(3) $\sin b_n \theta$

$$u_n = \sin b_n \theta = \frac{e^{nb\theta} - e^{-nb\theta}}{2} = \frac{(e^\theta)^n - (e^{-\theta})^n}{2}$$

$$\begin{aligned}
 z_T(v_n) &= z_T \left[\frac{(e^0)^n - (e^{-0})^n}{2} \right] \\
 &= \frac{1}{2} z_T(e^0)^n - z_T(e^{-0})^n \\
 &= \frac{1}{2} \left[z_T(e^0)^n - z_T(e^{-0})^n \right] \\
 &= \frac{1}{2} \left[\frac{z}{z - e^0} - \frac{z}{z - e^{-0}} \right]
 \end{aligned}$$

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$$(4) \cosh\left(\frac{n\pi}{2} + \theta\right)$$

$$\begin{aligned}
 v_n &= \cosh\left(\frac{n\pi}{2} + \theta\right) \\
 &= \frac{e^{(n\pi/2+\theta)} - e^{-(n\pi/2+\theta)}}{2}
 \end{aligned}$$

$$\begin{aligned}
 z_T(v_n) &= \frac{1}{2} z_T \left[e^{(n\pi/2+\theta)} + \frac{e^{(n\pi/2+\theta)} - e^{-(n\pi/2+\theta)}}{2} \right] \\
 &= \frac{1}{2} \left\{ z_T \left[e^{n\pi/2} \cdot e^\theta + e^{-n\pi/2} \cdot e^{-\theta} \right] \right\} \\
 &= \frac{1}{2} z_T \left[(e^{n\pi/2})^\theta \cdot e^\theta + (e^{-n\pi/2})^\theta \cdot e^{-\theta} \right] \\
 &= \frac{1}{2} z_T \left[\frac{z}{z - e^{n\pi/2}} \cdot e^\theta + \frac{z}{z - e^{-n\pi/2}} \cdot e^{-\theta} \right] \\
 &= \frac{1}{2} \left[\frac{z \cdot e^\theta}{z - e^{n\pi/2}} + \frac{z \cdot e^{-\theta}}{z - e^{-n\pi/2}} \right]
 \end{aligned}$$

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(3) $\sin(3n + 5)$

$$U_n = \sin(3n + 5) = \sin 3n \cdot \cos 5 + \cos 3n \sin 5$$

$$Z_T[U_n] = Z_T[\sin 3n \cos 5 + \cos 3n \sin 5]$$

$$Z_T[U_n] = Z_T(\sin 3n) \cdot \cos 5 + Z_T(\cos 3n) \cdot \sin 5 \quad \dots (1)$$

We have $e^{i3n} = \cos 3n + i \sin 3n$

we find $Z_T[e^{i3n}] = Z_T[(e^{i3})^n] = \frac{z}{z - e^{i3}}$

$$Z_T = k^n$$

$$e^{i3n} = (e^{i3})^n = \frac{z}{z - [\cos 3 + i \sin 3]} = \frac{z}{(z - \cos 3) - i \sin 3}$$
$$= \frac{z[(z - \cos 3) + i \sin 3]}{(z - \cos 3)^2 + (\sin 3)^2}$$

$$Z_T[(e^{i3})^n] = \frac{z^2 - z \cos 3 + i z \sin 3}{z^2 + (\cos 3)^2 - 2z \cos 3 + (\sin 3)^2}$$
$$= \frac{z^2 - z \cos 3 + i z \sin 3}{z^2 + 1 - 2z \cos 3}$$

$$Z_T[\cos 3n + i \sin 3n] = \frac{z^2 - z \cos 3}{z^2 + 1 - 2z \cos 3} + i \frac{z \sin 3}{z^2 + 1 - 2z \cos 3}$$

$$Z_T[\cos 3n] = \frac{z^2 - z \cos 3}{z^2 + 1 - 2z \cos 3} \quad \text{or} \quad \frac{z \sin 3}{z^2 + 1 - 2z \cos 3}$$

$$Z_T[\sin 3n] = \frac{z \sin 3}{z^2 + 1 - 2z \cos 3}$$

Sub (1)

$$Z_T[U_n] = \cos 5 \left[\frac{\sin 3}{z^2 + 1 - 2z \cos 3} \right] + \sin 5 \left[\frac{z^2 - z \cos 3}{z^2 + 1 - 2z \cos 3} \right]$$

①

$$\cos\left[\frac{n\pi}{2} + \frac{\pi}{4}\right]$$

$$u_n = \cos\left[\frac{n\pi}{2} + \frac{\pi}{4}\right]$$

$$z_T(u_n) = \cos\frac{n\pi}{2} \cdot \cos\frac{\pi}{4} - \sin\frac{n\pi}{2} \cdot \sin\frac{\pi}{4}$$

$$= \cos\frac{\pi}{4} \cdot z_T\left[\cos\frac{n\pi}{2}\right] - \sin\frac{\pi}{4} \cdot \left[\sin\frac{n\pi}{2}\right] \quad ①$$

$$\text{We have } e^{in\pi/2} = \cos\frac{n\pi}{2} + i\sin\frac{n\pi}{2}$$

$$\text{We find } z_T\left[e^{in\pi/2}\right] = z_T\left[\left(e^{in\pi/2}\right)^2\right] = \frac{z}{z - e^{i\pi/2}}$$

$$= \frac{z}{z - \left[\cos\frac{\pi}{2} + i\sin\frac{\pi}{2}\right]} = \frac{z}{z-i} + \frac{z+i}{z+i}$$

$$z_T[u_n] = \frac{z^2 + iz}{z^2 + i^2} = \frac{z^2 + iz}{z^2 + 1}$$

$$z_T(\cos n\pi/2)$$

$$z_T\left[e^{in\pi/2}\right] = \frac{z^2}{z^2+1} + \frac{iz}{z^2+1}$$

$$z_T\left[\cos\frac{n\pi}{2}\right] = \frac{z^2}{z^2+1}$$

$$z_T\left[\sin\frac{n\pi}{2}\right] = \frac{z}{z^2+1}$$

Sub in ①.

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



$$③ z_n + \sin \frac{n\pi}{4} + 5a$$

$$u_n = z_n + \sin \frac{n\pi}{4} + 5a$$

$$\begin{aligned} Z_T[u_n] &= Z_T[z_n + \sin \frac{n\pi}{4} + 5a] \\ &= 2Z_T[n] + Z_T[\sin \frac{n\pi}{4}] + 5a Z_T[1] \quad ① \end{aligned}$$

$$Z_T[n] = \frac{z}{(z-1)^2} \quad Z_T[1] = \frac{z}{z-1}$$

$$Z_T[\sin \frac{n\pi}{4}]$$

$$\text{We have } e^{in\frac{\pi}{4}} = (\cos \frac{n\pi}{4} + i \sin \frac{n\pi}{4})$$

$$Z_T[(e^{in\frac{\pi}{4}})^n] = Z_T[(e^{in\frac{\pi}{4}})^n] = \frac{z}{z - e^{in\frac{\pi}{4}}}$$

$$= \frac{z}{z - [\cos \frac{n\pi}{4} + i \sin \frac{n\pi}{4}]} \quad \times \sqrt{2} \text{ to NT P.D.T.}$$

$$= \frac{z}{z - [y_{r2} + i \frac{1}{r_2}]}.$$

$$= \frac{\sqrt{2}z}{\sqrt{2}z - \sqrt{2}\frac{1}{\sqrt{2}} - i\sqrt{2}\cdot\frac{1}{\sqrt{2}}} = \frac{\sqrt{2}z}{(\sqrt{2}z-1) - i} \times \frac{(\sqrt{2}z-1) + i}{(\sqrt{2}z-1) + i}$$

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

$$= \frac{2z^2 - \sqrt{2}z}{2z^2 + 2 - 2\sqrt{2}z} + \frac{i\sqrt{2}}{2z^2 + 2 - 2\sqrt{2}z}$$

$$= Z_T[\sin \frac{n\pi}{4}] = \frac{\sqrt{2}z}{2z^2 + 2 - 2\sqrt{2}z}$$

in ①

$$= \frac{z}{(z-1)^2} + \frac{\sqrt{2}z}{2z^2 + 2 - 2\sqrt{2}z} + 5a \frac{z}{z-1}$$

8

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

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

$$z_T(v_n) = z_T\left(\frac{1}{n+1}\right) - ①$$

To find $z_T(z)$ we consider MacLaurine Series

$$\log(1-x) = -x - \frac{x^2}{2} - \frac{x^3}{3} - \dots$$

$$\text{put } x = \frac{1}{z}$$

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

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

$$x=1$$

$$-\log\left[\frac{z-1}{z}\right] = \frac{1}{z} + \frac{1}{2z^2} + \frac{1}{3z^3} + \dots - ②$$

from ①

$$v_n\left[\frac{1}{n+1}\right] = z_T\left[\frac{1}{n+1}\right]$$

$$= \sum_{n=0}^{\infty} \frac{1}{n+1} z^{-n} = 1 + \frac{1}{2} z^{-1} + \frac{1}{3} z^{-2} + \frac{1}{4} z^{-3}$$

$$= 1 + \frac{1}{2z} + \frac{1}{3z^2} + \frac{1}{4z^3} + \dots \times \frac{1}{z}$$

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

from ② & ③

$$-\log\left[\frac{z-1}{z}\right] = \frac{1}{z} \times z_T(v_n)$$

$$z_T(v_n) = z^T\left[-\log\left(\frac{z-1}{z}\right)\right]$$

Type - 2 :

Find ZT transform of Cosine, Sine hence dices

$Z_T(k^n \sin \theta)$, $Z_T(k^n \cos \theta)$

$Z_T(e^{in\theta})$, $Z_T(e^{in\theta}, \cos \theta)$

To find $Z_T(\cos \theta)$ and $Z_T(\sin \theta)$ we find

$Z_T(e^{in\theta}) =$

$$Z_T(e^{in\theta}) = Z_T\{e^{in\theta}\} = \frac{z}{z - e^{i\theta}} = \frac{z}{z - [\cos \theta + i \sin \theta]}$$

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

$$= \frac{z^2 - z \cos \theta + i z \sin \theta}{(z - \cos \theta)^2 + \sin^2 \theta} = \frac{z^2 - z \cos \theta + i z \sin \theta}{z^2 + 1 - 2z \cos \theta + \sin^2 \theta}$$

$$= \frac{z^2 - z \cos \theta + i z \sin \theta}{z^2 + 1 - 2z \cos \theta} = \frac{z^2 - z \cos \theta}{z^2 + 1 - 2z \cos \theta} + \frac{i z \sin \theta}{z^2 + 1 - 2z \cos \theta}$$

$$Z_T\{\cos \theta\} = \frac{z^2 - z \cos \theta}{z^2 + 1 - 2z \cos \theta} \quad \text{--- (1)}$$

$$Z_T\{\sin \theta\} = \frac{z \sin \theta}{z^2 + 1 - 2z \cos \theta} \quad \text{--- (2)}$$

$$Z_T(k^n \sin \theta) = [Z_T\{\sin \theta\}] \Big|_{z \rightarrow \frac{z}{k}} \quad (\text{by damping ratio})$$

From (2)

$$Z_T(k^n \sin \theta) = \frac{z/k \sin \theta}{\left(\frac{z}{k}\right)^2 + 1 - 2 \frac{z}{k} \cos \theta} \quad \begin{matrix} \text{. Mul k}^2 \text{ to} \\ \text{N & S Dr.} \end{matrix}$$

$$= \frac{k z \sin \theta}{z^2 + k^2 - 2zk \cos \theta}$$

$$Z_T \{ k^{-n} \cos n\theta \} = [Z_T \{ \cos n\theta \}] \Big|_{z \rightarrow zk}$$

From ①

$$\begin{aligned} Z_T \{ k^{-n} \cos n\theta \} &= \left[\frac{z^2 - z \cos \theta}{z^2 + 1 - 2z \cos \theta} \right] \Big|_{z \rightarrow kz} \\ &= \frac{k^2 z^2 - kz \cos \theta}{k^2 z^2 + 1 - 2kz \cos \theta} \end{aligned}$$

$$Z_T \{ e^{-an} \sin n\theta \} = Z_T \{ (e^{+a})^n \cdot \sin n\theta \}$$

$$= \left[\frac{ze^{in\theta}}{z^2 + 1 - 2z \cos \theta} \right] \Big|_{z \rightarrow ze^a} = \frac{ze^a \sin \theta}{z^2 (e^a)^2 + 1 - 2ze^a \cos \theta}$$

$$Z_T \{ e^{an} \cos n\theta \} = Z_T \{ (e^a)^{-n} \cos n\theta \}$$

$$= \left[\frac{z^2 - z \cos \theta}{z^2 + 1 - 2z \cos \theta} \right] \Big|_{z \rightarrow z/e^a} = \frac{ze^{2a} \sin \theta - ze^a \cos \theta}{ze^{2a} + 1 - 2ze^a \cos \theta}$$

$$= \left[\frac{\left(\frac{z}{e^a}\right)^2 - \frac{z}{e^a} \cdot \cos \theta}{\left(\frac{z}{e^a}\right)^2 + 1 - 2\left(\frac{z}{e^a}\right) \cdot \cos \theta} \right] \times e^{2a} \text{ to both N & D.}$$

$$= \frac{z^2 - ze^a \cos \theta}{z^2 + e^{2a} - 2ze^a \cos \theta}$$

$$② \quad n^2 \cdot e^{n\theta} \\ U_n = n^2 \cdot e^{n\theta} = u_n = (e^\theta)^n \cdot n^2 \quad | \quad z_T(k^n u_n) = z_T \left[\frac{u_n}{k} \right] \\ z_T \{ u_n \} = \left[z_T \{ n^2 \} \right] \\ z \rightarrow \frac{z}{e^\theta} \\ = \left[\frac{z^2 + z}{(z-1)^3} \right] \\ z \rightarrow \frac{z}{e^\theta}$$

$$\frac{(z - e^\theta)^3}{e^\theta} = \frac{(z - e^\theta)^3}{e^{3\theta}} = \frac{\left(\frac{z}{e^\theta}\right)^2 + \left(\frac{z}{e^\theta}\right)}{\left(\frac{z}{e^\theta} - 1\right)^3} = \frac{\frac{z^2}{e^{2\theta}} + \frac{z}{e^\theta}}{\left(\frac{z}{e^\theta} - 1\right)^3} \times \begin{matrix} e^{3\theta} \\ \text{for} \\ \text{both N.Y} \\ \text{& D.Y} \end{matrix} \\ = \frac{z^2 e^\theta + z e^{2\theta}}{(z - e^\theta)^3}$$

$$③ \quad U_n = 3^n \cos \frac{n\pi}{4}$$

$$z_T \{ u_n \} = z_T \left\{ \cos \frac{n\pi}{4} \right\} \\ \text{we have, } z_T \left\{ e^{in\pi/4} \right\} = z_T \left\{ e^{i\pi/4} \right\}^n = \frac{z}{z - e^{i\pi/4}} \\ = \frac{z}{z - \left(\cos \frac{\pi}{4} + i \sin \frac{\pi}{4} \right)} = \frac{z}{z - \left(\frac{1}{\sqrt{2}} + i \frac{1}{\sqrt{2}} \right)} \\ = \frac{z}{\left(z - \frac{1}{\sqrt{2}} \right) - i \frac{1}{\sqrt{2}}} \times \frac{\sqrt{2}}{\sqrt{2}} = \frac{\sqrt{2} z}{(\sqrt{2} z - 1) - i} \times \frac{i}{i} \\ = \frac{\sqrt{2} z^2 - \sqrt{2} z + \sqrt{2} z^2}{(\sqrt{2} z - 1)^2 - 1^2} = \frac{2z^2 - \sqrt{2} z + i\sqrt{2} z}{2z^2 + 1 - 2\sqrt{2} z + 1}$$

$$= \frac{(2z^2 - \sqrt{2}z) + i\sqrt{2}z}{2z^2 + 2 - 2\sqrt{2}z}$$

$$\bar{Z}_T \left\{ \cos \frac{n\pi}{4} \right\} = \frac{2z^2 - \sqrt{2}z}{2z^2 + 2 - 2\sqrt{2}z}$$

$$\textcircled{1} \text{ becomes } \bar{Z}_T(u_n) = \frac{2z^2 - \sqrt{2}z}{2z^2 + 2 - 2\sqrt{2}z} \quad z \rightarrow \frac{z}{3}$$

$$= \frac{2 \left(\frac{z}{3} \right)^2 - \sqrt{2} \left(\frac{z}{3} \right)}{2 \left(\frac{z}{3} \right)^2 + 2 - 2\sqrt{2} \left(\frac{z}{3} \right)} \quad \times 9 \quad \text{for } N_1$$

$$= \frac{2z^2 - 3\sqrt{2}z}{2z^2 + 18 - 6\sqrt{2}z}$$

\textcircled{4} $a^{-n} \cdot \sinh n\theta$

$$U_n = a^{-n} r \sinh n\theta$$

$$= Z_T \left\{ \sinh n\theta \right\} \quad z \rightarrow za$$

$$= Z_T \left[\frac{e^{n\theta} - e^{-n\theta}}{2} \right]$$

$$= \frac{1}{2} \left[Z_T \left[e^{n\theta} - e^{-n\theta} \right] \right] \quad z \rightarrow za$$

$$= \frac{1}{2} \left[(e^\theta)^n - (e^{-\theta})^n \right] \quad z \rightarrow za$$

$$= \frac{1}{2} \left[\frac{z}{z - e^\theta} - \frac{z}{z - e^{-\theta}} \right]$$

$$= \frac{1}{2} \left[\frac{za}{za - e^\theta} - \frac{za}{za - e^{-\theta}} \right] \quad z \rightarrow za$$

$$Z_T (n \cos n\theta)$$

$$U_n = n \cos n\theta$$

$$Z_T (U_n) = Z_T (n \cos n\theta)$$

$$= -z \cdot \frac{d}{dz} [Z_T (n \cos n\theta)]$$

$$Z_T (U_n) = -z \cdot \frac{d}{dz} [Z_T (\cos n\theta)] - ①$$

$$Z_T [e^{in\theta}] = Z_T [(e^{i\theta})^n] = \frac{z}{z - e^{i\theta}}$$

$$= \frac{z}{z - (\cos \theta + i \sin \theta)}$$

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

$$= \frac{z^2 - z \cos \theta + i \sin \theta}{z^2 + \cos^2 \theta - 2z \cos \theta + \sin^2 \theta} = \frac{z^2 - z \cos \theta + i \sin \theta}{z^2 + 1 - 2z \cos \theta}$$

$$Z_T (\cos n\theta) = R_L |_{\text{part}} = \frac{z^2 - z \cos \theta}{z^2 + 1 - 2z \cos \theta}$$

Sub in ①

$$\begin{aligned} Z_T (U_n) &= -z \cdot \frac{d}{dz} \left[\frac{z^2 - z \cos \theta}{z^2 + 1 - 2z \cos \theta} \right] \\ &= -z \left[\frac{(z^2 + 1 - 2z \cos \theta)(2z - 2 \cos \theta) - (z^2 - z \cos \theta)(2z^2 + 2 - 4z \cos \theta)}{(z^2 + 1 - 2z \cos \theta)^2} \right] \\ &= -z \left[\frac{z^3 - z^2 \cos \theta + 2z - 2z^2 \cos \theta - 4z^2 \cos^2 \theta + 2z \cos^2 \theta - z^3 + 2z^2 \cos \theta + 2z^2 \cos^2 \theta - 2z \cos^2 \theta}{(z^2 + 1 - 2z \cos \theta)^2} \right] \end{aligned}$$

⑥ find $Z_T(e^{an})$ and $Z_T(e^{-an})$ hence deduce $n e^{an}$, $n^2 e^{-an}$

$$Z_T(e^{an}) \quad U_n = (e^a)^n$$

$$Z_T(U_n) = \frac{z}{z - e^a}$$

$$Z_T((e^{-a})^n) = \frac{z}{z - e^{-a}}$$

$$Z_T(n \cdot e^{an}) = -z \cdot \frac{d}{dz} [Z_T(n^0 \cdot e^{an})]$$

$$= -z \cdot \frac{d}{dz} [Z_T(e^{an})]$$

$$= -z \cdot \frac{d}{dz} \left[\frac{z}{z - e^a} \right]$$

$$= -z \left[\frac{z - e^a - z}{(z - e^a)^2} \right] = \frac{z \times e^a}{(z - e^a)^2}$$

$$Z_T(n^2 \cdot e^{an}) = -z \cdot \frac{d}{dz} [Z_T(n \cdot e^{an})]$$

$$= -z \cdot \frac{d}{dz} \left[\frac{z \cdot e^a}{(z - e^a)^2} \right]$$

$$= -z \left[\frac{(z - e^a)(z - e^a) \cdot e^a - 2ze^a}{(z - e^a)^4} \right]$$

$$= -z \left[\frac{ze^a - e^{2a} - 2ze^a}{(z - e^a)^3} \right] = \frac{ze^a(z + e^a)}{(z - e^a)^3}$$

$$\leq \frac{z^2 e^a + ze^{2a}}{(z - e^a)^3} = \frac{ze^a(z + e^a)}{(z - e^a)^3} = \frac{ze^a}{(z - e^a)^2}$$

$$= -z \cdot \frac{d}{dz} [Z_T(n^0 \cdot e^{-an})]$$

$$= -z \cdot \frac{d}{dz} [Z_T(e^{-a})^n] = -z \cdot \frac{d}{dz} \left[\frac{z}{z - e^{-a}} \right]$$

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

$$= \frac{ze^{-\alpha}}{(z-e^{-\alpha})^2}$$

$$\begin{aligned}
 z_T(n^2 e^{-\alpha n}) &= -z \cdot \frac{d}{dz} \left[z_T(n \cdot e^{-\alpha n}) \right] \\
 &= -z \cdot \frac{d}{dz} \left[\frac{z - e^{-\alpha}}{(z - e^{-\alpha})^2} \right] \\
 &= -z \cdot \left[\frac{(z - e^{-\alpha})^2 \times e^{-\alpha} - 2[z - e^{-\alpha}]ze^{-\alpha}}{(z - e^{-\alpha})^4} \right] \\
 &= -z \cdot \left[\frac{(z - e^{-\alpha})(z - e^{-\alpha})e^{-\alpha} - 2ze^{-\alpha}}{(z - e^{-\alpha})^4} \right] \\
 &= -z \cdot \left[\frac{ze^{-\alpha} - e^0 - 2ze^{-\alpha}}{(z - e^{-\alpha})^3} \right] = -z \cdot \left[\frac{-ze^{-\alpha} - e^{-2\alpha}}{(z - e^{-\alpha})^3} \right] \\
 &= \frac{z^2 e^{-\alpha} + e^{-2\alpha} \cdot z}{(z - e^{-\alpha})^3} = \frac{ze^{-\alpha}[z + e^{-\alpha}]}{(z - e^{-\alpha})^3} \\
 &= \underline{\underline{\frac{ze^{-\alpha}[z + e^{-\alpha}]}{(z - e^{-\alpha})^3}}}
 \end{aligned}$$

③. $S_0 + z_T \left(\frac{1}{n!} \right) = e^{y_0}$ hence find $z_T \left(\frac{1}{(n+1)!} \right), z_T \left(\frac{1}{(n+2)!} \right)$

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

By definition $z_T(u_n) = \sum_{n=0}^{\infty} u_n z^{-n}$

$$z_T \left(\frac{1}{n!} \right) = \frac{1}{0!} z^0 + \frac{1}{1!} z^{-1} + \frac{1}{2!} z^{-2} + \frac{1}{3!} z^{-3} + \dots$$

$$z_T \left(\frac{1}{n!} \right) = 1 + \frac{z^{-1}}{1!} + \frac{z^{-2}}{2!} + \frac{z^{-3}}{3!} + \dots \quad \text{--- (1)}$$

We have,

$$e^x = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$$

$$\text{put } u = \frac{1}{z} = z^{-1}$$

$$e^{Y_2} = 1 + \frac{(Y_2)}{1!} + \frac{(Y_2)^2}{2!} + \frac{(Y_2)^3}{3!} + \dots$$

$$e^{Y_2} = 1 + \frac{z^{-1}}{1!} + \frac{z^{-2}}{2!} + \frac{z^{-3}}{3!} + \dots \quad \textcircled{2}$$

from \textcircled{1} & \textcircled{2} $z\Gamma\left\{\frac{1}{n+1}\right\} = e^{Y_2}$

Now we deduce $z\Gamma\left\{\frac{1}{(n+1)!}\right\} \neq z\Gamma\left\{\frac{1}{(n+2)!}\right\}$ 青年

shifting rule

$$(U_{n+1}) = z \left\{ \bar{U}(z) - u_0 \right\} + u_{n+2} = z^2 \left\{ \bar{U}(z) - u_0 - \frac{u_1}{z} \right\}$$

$$z\Gamma\left\{ U_{n+1} \right\} = z \left\{ \bar{U}(z) - u_0 \right\}$$

$$z\Gamma\left\{ \frac{1}{(n+1)!} \right\} = z \left\{ z\Gamma\left\{ U_n \right\} - u_0 \right\} = z \left\{ z(U_n) - u_0 \right\} = z \left\{ z + \frac{1}{(n+1)!} u_0 \right\}$$

$$= z \left\{ e^{Y_2} - 1 \right\} = z^2 \left\{ e^{Y_2} - \frac{1}{0!} - \frac{u_1}{z} \right\}$$

$$= z^2 \left\{ e^{Y_2} - 1 - \frac{u_1}{z} \right\} //$$

Initial Value theorem :

Statement : If $\bar{U}(U_n) = \bar{U}(z)$ then $u_0 = \lim_{z \rightarrow \infty} \bar{U}(z)$

Similarly

$$u_1 = \lim_{z \rightarrow \infty} z \left[\bar{U}(z) - u_0 \right]$$

$$u_2 = \lim_{z \rightarrow \infty} z^2 \left[\bar{U}(z) - u_0 - \frac{u_1}{z} \right]$$

$$u_3 = \lim_{z \rightarrow \infty} z^3 \left[\bar{U}(z) - u_0 - \frac{u_1}{z} - \frac{u_2}{z^2} \right]$$

we evaluate it by the rule differentiation under integral sign.

diff w.r.t u.

$$\frac{dF_s}{du} = \int_0^\infty \frac{1}{x(1+x^2)} \frac{d}{dx} (\sin x) dx$$

$$\frac{dF_s}{du} = \int_0^\infty \frac{\cos x}{x(1+x^2)} dx$$

$$\frac{dF_s}{du} = \int_0^\infty \frac{1}{1+x^2} \cos x dx$$

Adding & subtracting the term x^2 to the numerator of RH

$$\frac{dF_s}{du} = \int_0^\infty \frac{(1+x^2)-x^2}{1+x^2} \cos x dx$$

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

present.

* Initial value theorem:

→ If $\lim_{z \rightarrow \infty} (u_n(z)) = \bar{u}(z)$ then $u_0 = \lim_{z \rightarrow \infty} \bar{u}(z)$.

similarly $u_1 = \lim_{z \rightarrow \infty} z [\bar{u}(z) - u_0]$.

$(\frac{1}{z^2}) u_2 = \lim_{z \rightarrow \infty} z^2 [\bar{u}(z) - u_0 - \frac{u_1}{z}]$

$u_3 = \lim_{z \rightarrow \infty} z^3 [\bar{u}(z) - u_0 - \frac{u_1}{z} - \frac{u_2}{z^2}]$

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

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If $\bar{u}(z) = \frac{az^2 + bz + c}{(z-1)^4}$, find value of u_0, u_1, u_2, u_3

∴ we have $u_0 = \lim_{z \rightarrow \infty} \bar{u}(z) = \lim_{z \rightarrow \infty} \left[\frac{az^2 + bz + c}{(z-1)^4} \right] \quad \text{②}$

$$\lim_{z \rightarrow \infty} z^2 \left(\frac{a + \frac{b}{z} + \frac{c}{z^2}}{(1 - \frac{1}{z})^4} \right)$$

$$\lim_{z \rightarrow \infty} \frac{1}{z^2} \times \left(a + \frac{b}{z} + \frac{c}{z^2} \right) \xrightarrow{(1 - \frac{1}{z})^4}$$

$$= 0 \times \frac{(a+0+0)}{1-0}, \quad 0$$

$$\therefore u_0 = 0$$

$$u_1 = \lim_{z \rightarrow \infty} z \left[\bar{u}(z) - u_0 \right]$$

$$\lim_{z \rightarrow \infty} z \left[\frac{az^2 + bz + c}{(z-1)^4} - 0 \right]$$

$$\lim_{z \rightarrow \infty} \frac{z \cdot z^2 \left[a + \frac{b}{z} + \frac{c}{z^2} \right]}{z^4 \left(1 - \frac{1}{z}\right)^4}$$

$$\lim_{z \rightarrow \infty} \frac{1}{z} \times \left(a + \frac{b}{z} + \frac{c}{z^2} \right) \xrightarrow{0 \times \frac{(a+0+0)}{1-0}} 0$$

$$u_2 = \lim_{z \rightarrow \infty} z^2 \left[\bar{u}(z) - u_0 - u_1 \right]$$

$$\lim_{z \rightarrow \infty} z^2 \left[\frac{az^2 + bz + c}{(z-1)^4} - 0 \right]$$

Prob:

$$\lim_{z \rightarrow \infty} z^2 \cdot z^2 \left(\frac{1}{z} + \frac{1}{z^2} + \frac{1}{z^3} \right) \quad \text{using } \frac{1}{z} = 0$$

$$= \frac{dz+0+0}{1-0} = \underline{\underline{0}}$$

$$- u_0 = \lim_{z \rightarrow \infty} z^3 \left[\bar{u}(z) - u_0 - \frac{u_1}{z} - \frac{u_2}{z^2} \right]$$

$$\lim_{z \rightarrow \infty} z^3 \left[\frac{2z^2 + 3z + 12}{(z-1)^4} - \frac{2}{z^2} \right]$$

$$\lim_{z \rightarrow \infty} z^3 \left[\frac{2z^4 + 3z^3 + 12z^2 - 2(z-1)^3}{z^2(z-1)^4} \right]$$

$$\begin{aligned} (z-1)^4 &= [(z-1)^2]^2 = (z^2 - 2z + 1)^2 \\ &= (z^2)^2 + (-2z)^2 + 1^2 + 2 \cdot 2^2(-2z) + 2(-2z) \cdot 1 + 2 \cdot z^2 \cdot 1 \\ &= z^4 - 4z^3 - 6z^2 - 4z + 1 \end{aligned}$$

$$\lim_{z \rightarrow \infty} z \left[\frac{2z^4 + 3z^3 + 12z^2 - 2(z^4 - 4z^3 + 6z^2 - 4z + 1)}{(z-1)^4} \right]$$

$$\lim_{z \rightarrow \infty} z \left[\frac{2z^4 + 3z^3 + 12z^2 - 2z^4 + 8z^3 - 12z^2 + 8z - 2}{(z-1)^4} \right]$$

$$\lim_{z \rightarrow \infty} z \left[\frac{11z^3 + 8z - 2}{(z-1)^4} \right]$$

$$\lim_{z \rightarrow \infty} z \cdot z^3 \left(\frac{11}{z^2} + \frac{8}{z^3} - \frac{2}{z^4} \right) \quad \text{using } \frac{1}{z} = 0$$
$$= \frac{11+0}{1} = \underline{\underline{11}}$$

$$Z_T(u_n) = \frac{z^2 z^2 + 3z + 1}{(z-1)^3}, |z| > 3$$

$$\text{S.t. } u_3 = 139$$

②

+ Final Value Theorem :-

$$\text{If } Z_T(u_n) = \bar{u}(z) \text{ then } \lim_{z \rightarrow 1} (z-1)\bar{u}(z) = \lim_{z \rightarrow \infty} u_n.$$

+ Inverse Z Transform :-

→ we have $\bar{u}(z) = Z_T(u_n)$ the inverse Z transform is denoted as Z_T^{-1} & defined as $Z_T^{-1}\{\bar{u}(z)\} = u_n$.

$$\text{If } Z_T\{k^n\} = \frac{z}{z-k} \text{ then } Z_T^{-1}\left\{\frac{z}{z-k}\right\} = k^n.$$

Standard result of Inverse Z Transform :-

$$1) Z_T^{-1}\left\{\frac{z}{z-1}\right\} = 1 \quad 6) Z_T^{-1}\left\{\frac{kz}{(z-k)^2}\right\} = kn$$

$$2) Z_T^{-1}\left\{\frac{z}{z-k}\right\} = k^n \quad 7) Z_T^{-1}\left\{\frac{kz^2 + k^2 z}{(z-k)^3}\right\} = kn^2$$

$$3) Z_T^{-1}\left\{\frac{z}{(z-1)^2}\right\} = n \quad 8) Z_T^{-1}\left\{\frac{kz^3 + 4k^2 z^2 + k^3 z}{(z-k)^4}\right\} = kn^3$$

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

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

$$5) Z_T^{-1}\left\{\frac{z^3 + 4z^2 + z}{(z-1)^4}\right\} = n^3$$

$$\frac{n}{(z-1)^3}$$

Type 1:- Finding inverse z transform using resolving into partial fraction method.

This method is applicable to find inverse z-transform of $f(z)$ if $g(z)$ contains

non-repeated linear factors only.

Prob:- * Obtain the inverse z-transform of

$$\text{Ans} \quad 2z^2 + 3z$$

$$(z+2)(z-4)$$

we have $\bar{u}(z) = \frac{2z^2 + 3z}{(z+2)(z-4)}$

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

we have non-repeated factors in the denominator

$$\therefore \text{by } z = \frac{\bar{u}(z)}{z} = \frac{2z + 3}{(z+2)(z-4)} = \frac{A}{z+2} + \frac{B}{z-4} \quad \text{①}$$

$$\text{Now } 2z + 3 = A(z-4) + B(z+2) \rightarrow \text{②}$$

To find A & B we put $(z-4 = 0)$ i.e $(z=4)$ in ②.

$$2 \cdot 4 + 3 = A \cdot 0 + B(4+2)$$

$$11 = 6B \quad \therefore B = \frac{11}{6}$$

Put $z+2=0$, $z=-2$ in ②

$$2(-2) + 3 = A(-2-4) + B \cdot 0$$

$$-1 = -6A \quad \therefore A = \frac{1}{6}$$

\therefore ① becomes

$$\frac{\bar{u}(z)}{z} \cdot z = \frac{1/6}{z+2} + \frac{11/6}{z-4}$$

\times by z

$$\bar{u}(z) = \frac{1}{6} \cdot \frac{z}{z+2} + \frac{11}{6} \cdot \frac{z}{z-4}$$

taking z^{-1}

$$z^{-1}(\bar{u}(z)) = \frac{1}{6} z^{-1} \left\{ \frac{z}{z+2} \right\} + \frac{11}{6} z^{-1} \left\{ \frac{z}{z-4} \right\}$$

$$= \frac{1}{6} z^{-1} \left\{ \frac{z}{z-(-2)} \right\} + \frac{11}{6} z^{-1} \left\{ \frac{z}{z-4} \right\}.$$

$$= \frac{1}{6} \cdot (-2)^n + \frac{11}{6} \cdot 4^n$$

$$2) \bar{u}(z) = \frac{8z^2}{(2z-1)(4z-1)}$$

$$\rightarrow \text{by } z, \bar{u}(z) = \frac{8z}{(2z-1)(4z-1)} = \frac{A}{(2z-1)} + \frac{B}{(4z-1)} \rightarrow ①$$

$$\text{NR} \rightarrow 8z = A(4z-1) + B(2z-1) \rightarrow ②$$

To find A & B , Put $4z-1=0$ i.e. $z = \frac{1}{4}$ in ②.

$$8\left(\frac{1}{4}\right) = 0 + B\left(2 \cdot \frac{1}{4} - 1\right)$$

$$2 = -\frac{1}{2}B \therefore B = \underline{-4},$$

$$\text{Put } 2z-1=0, z = \frac{1}{2} \text{ in } ②.$$

$$8 \cdot \frac{1}{2} = A \left(4 \cdot \frac{1}{2} - 1 \right) + B \cdot 0$$

$$4 = A \therefore A = 4$$

eqn ① becomes,

$$\bar{u}(z) = \frac{1}{z} - \frac{1}{z-1}$$

× by z

$$\bar{u}(z) = \frac{z}{z-1} - \frac{1}{z-1}$$

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

taking z^{-1}

$$z_T^{-1} \{ \bar{u}(z) \} = 2 \cdot z_T^{-1} \left\{ \frac{z}{z-1/2} \right\} - z_T^{-1} \left\{ \frac{z}{z-1/4} \right\}$$

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

Typical: Finding Inverse Z-transform of $\bar{u}(z) = f(z)$, where $f(z)$ contains repeated linear factor. $g(z)$

$$\text{Q1: } \frac{z^3 - 20z}{(z-3)^2(z-4)}$$

we have repeated factors in the denominator.,.

we use the following standard results to obtain Z inverse transform.

$$z_T^{-1} \left\{ \frac{z}{z-a} \right\} = a^n; z_T^{-1} \left\{ \frac{z}{z-b} \right\} = b^n; z_T^{-1} \left\{ \frac{az}{(z-b)^2} \right\} = bn$$

$$\text{Let } \frac{z^3 - 20z}{(z-3)^2(z-4)} = A \cdot \frac{2}{z-4} + B \cdot \frac{2}{z-3} + C \cdot \frac{3z}{(z-3)^2} \rightarrow ①$$

$\times (z-3)^2(z-4)$ to eqn (1) . equate like:

$$z^3 - 20z = Az(z-3)^2 + Bz(z-3)(z-4) + 3Cz(z-4) \rightarrow (2)$$

Put $z-3=0$ i.e. $z=3$ in (2).

$$27-60 = 3C \cdot 3(-1)$$

$$-33 = -9C.$$

$$C = -33 \therefore \frac{11}{3}$$

Put $z-4=0$ i.e. $z=4$ in (2).

$$64-80 = Ax4.1 \therefore A = \frac{16-80}{4} = -16$$

$$-16 = 4A \therefore A = -4$$

$$A = -4 \text{ (from (1) at } z=4)$$

Put $z=1$ in (2)

$$-19 = 20 = A(-2)^2 + B(-2)(-3) + 3C(-3)$$

$$-19 = 4A + 6B - 9C$$

$$-19 = 4(-4) + 6B - 9 \times \frac{11}{3}$$

$$-19 = -16 + 6B \therefore B = \frac{30}{6} = 5$$

$$(1) \text{ becomes, } \bar{u}(z) = -4 \cdot \frac{z}{z-4} + 5 \cdot \frac{z}{z-3} + \frac{11}{3} \cdot \frac{z}{(z-3)^2}$$

$$\text{taking } z_T^{-1} \text{ (1) } z_T^{-1}(\bar{u}(z)) = -4 \cdot z_T^{-1}\left(\frac{z}{z-4}\right) + 5 \cdot z_T^{-1}\left(\frac{z}{z-3}\right) + \frac{11}{3} z_T^{-1}\left(\frac{z}{(z-3)^2}\right)$$

$$u_n = -4 \cdot 4^n + 5 \cdot 3^n + \frac{11}{3} \cdot 3^n = -4^n + 5 \cdot 3^n + \underline{\underline{11 \cdot 3^n}}$$

$$2) \frac{8z - z^3}{(4-z)^3}$$

$$\text{① } \bar{u}(z) = \frac{8z - z^3}{(4-z)^3} = \frac{[8z - z^3]}{(-1[z-4])^3} = \frac{(z^3 - 8z)}{(z-4)^3}$$

we have,

$$z_T^{-1} \left\{ \frac{z}{z-4} \right\} = 4^n; \quad z_T^{-1} \left\{ \frac{4z}{(z-4)^2} \right\} = 4^n; \quad z_T^{-1} \left\{ \frac{4z^2 + 16z}{(z-4)^3} \right\}$$

let

$$\bar{u}(z) = \frac{z^3 - 8z}{(z-4)^3} = A \frac{z}{z-4} + B \frac{4z}{(z-4)^2} + C \frac{(4z^2 + 16z)}{(z-4)^3}$$

$\times (z-4)^3$ to ① and equate N.M.

$$z^3 - 8z = Az(z-4)^2 + 4Bz(z-4) + C(4z^2 + 16z) \rightarrow ②.$$

$$\text{Put } z-4=0 \text{ i.e. } z=4$$

$$\text{Put } z=1 \text{ in } ②.$$

$$64 - 32 = C[64 + 64] \quad -7 = 9A - 12B + 20C.$$

$$32 = 128C \quad ; \quad -7 = 9A - 12B + 20C.$$

$$\therefore C = \frac{32}{128} = \frac{1}{4} \quad ; \quad -12 = 9A - 12B.$$

\therefore lay ③

$$-4 = 3A - 4B.$$

but $z=-1$ in ②

$$3A - 4B = -4 \rightarrow ③.$$

$$-1 - 8(-1) = A(-1)(-5)^2 + 4B(-1)(-5) + C(4(-1)^2 + 16(-1))$$

$$7 = -25A + 20B - 12C$$

$$7 = -25A + 20B - 12C$$

$$10 = -25A + 20B.$$

$$\therefore \text{by 5}, \quad 2 = -5A + 4B.$$

$$-5A + 4B = 2 \rightarrow (4)$$

solving (3) & (4)

$$A = 1, \quad B = 7/4$$

$\therefore (1)$ becomes.

$$\bar{u}(z) = z^{-1} (3 - 1) (z - 1)^{-1} + (6 - 1) (z - 2)^{-1}$$

taking z^{-1}

$$3) \bar{u}(z) = 4z^2 - 2z \quad (\text{roots are } 1 \& 2 \text{ & 2 repeats twice.})$$

$$z^3 - 5z^2 + 8z - 4$$

$$\bar{u}(z) = 4z^2 - 2z$$

$$(z-1)(z-2)^2$$

In denominator we have repeated linear factor. we have,

$$z^{-1} \left\{ \frac{z}{z-1} \right\}_{z=1}, \quad z^{-1} \left\{ \frac{z}{(z-2)} \right\}_{z=2} = z^n, \quad z^{-1} \left\{ \frac{2z}{(z-2)^2} \right\}_{z=2} = 2^n \cdot n$$

let

$$(1) \bar{u}(z) = \frac{4z^2 - 2z}{(z-1)(z-2)^2} = \frac{A}{z-1} + \frac{B}{z-2} + \frac{C}{(z-2)^2} \rightarrow (1)$$

\times by $(z-1)(z-2)^2$ & equate N.R.

$$4z^2 - 2z = Az(z-2)^2 + Bz(z-1)(z-2) + Cz(z-1) \rightarrow (2)$$

Put $z-2=0$ i.e. $z=+2$ in eqn (2).

$$4(2)^2 - 2(2) = 2C2(2-1)$$

$$16 - 4 = 4C.$$

$$12 = 4L$$

$$C = 3.$$

Put $z-1=0$ i.e. $z=1$ in eqn ②.

$$4-2 = A(1-2)^2 +$$

$$4-2 = A.$$

$$\underline{A = 1}.$$

$$\text{Put } z=-1; \quad 4(-1)^2 - 2(-1) = A(-1)(-1-2)^2 + B(-1)(-1-1)(-1-2) \\ + 2C(-1)(-1-1)$$

$$4+2 = -9A - 6B + 4C.$$

$$6 = -9A(2) - 6B + 4 \times 3.$$

$$6 = -18 - 6B + 12.$$

$$6 = -6 - 6B.$$

$$12 = -6B. \quad \underline{B = -2}.$$

① becomes.

$$\bar{u}(z) = 2 \cdot \frac{z}{z-1} + 2 \cdot \frac{z}{z-2} + 3 \cdot \frac{2z}{(z-2)^2}$$

taking z^{-1}

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

$$U_n = 2 \cdot 1 - 2 \cdot 2^n + 3 \cdot 2^n \cdot n.$$

$$\text{② } \Rightarrow (1-z) \bar{u}(z) = 2(-2^{n+1}) + 3 \cdot n \cdot 2^n + 3(2-n) = A + Bn + Cn^2$$

Type 3:- Power series method :-

To obtain inverse z transforms using power series

method we apply the following infinite series.

$$1. e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$$

$$2. \log(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots$$

$$3. (1+x)^n = nC_0 x^0 + nC_1 x^1 + nC_2 x^2 + \dots \text{ for } n > 0$$

OR

$$= 1 + nx + \frac{n(n-1)}{2!} x^2 + \dots$$

Ques:- To obtain inverse Z transform of $\log\left(\frac{z}{z+1}\right)$.

$$\rightarrow \bar{u}(z) = \log\left(\frac{z}{z+1}\right) = \log\left[\frac{z}{z(1+\frac{1}{z})}\right] = \log\left(1 + \frac{1}{z}\right)$$

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

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

We have,

$$\log(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots$$

$$\text{Put } x = \frac{1}{z}$$

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

$$\therefore \bar{u}(z) = -\left[z^{-1} - \frac{z^{-2}}{2} + \frac{z^{-3}}{3} - \frac{z^{-4}}{4} + \dots\right]$$

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

$$\bar{u}(z) \geq \sum_{n=1}^{\infty} \frac{z^{-n}}{n} (-1)^n$$

By defn:- $\sum_{n=0}^{\infty} z^{-n} u_n = \sum_{n=1}^{\infty} \frac{z^{-n}}{n} (-1)^n$

$$u_n = \frac{(-1)^n}{n}$$

2) Obtain z_T^{-1} of $z \log\left(\frac{z}{z+1}\right)$.

$$\rightarrow \bar{u}(z) = z \log\left(\frac{z}{z+1}\right) = z \log\left[\frac{z}{z(1+\frac{1}{z})}\right]$$

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

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

we have,

$$\log(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots$$

$$\text{Put } x = \frac{1}{z}$$

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

$$\therefore \bar{u}(z) = -z \left[z^{-1} - \frac{z^{-2}}{2} + \frac{z^{-3}}{3} - \frac{z^{-4}}{4} + \dots \right]$$

$$\left[-1 + \frac{z^{-1}}{2} - \frac{z^{-2}}{3} + \frac{z^{-3}}{4} \right] = \dots$$

$$\sum_{n=0}^{\infty} u_n z^{-n} = - \sum_{n=0}^{\infty} \sum_{n+1}^{-n} (-1)^{n+1} = (\Sigma) \bar{u}$$

$$\Rightarrow U_n z \frac{(-1)^{n+1}}{n+1}$$

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

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

we have, $(1+x)^n = 1 + nx + n(n-1)x^2 + n(n-1)(n-2)x^3 + \dots$

$$(1+x)^{-2} = 1 - 2x + (-2)(-3)x^2 + (-2)(-3)(-4)x^3 + \dots$$

$$(1+x)^{-2} = 1 - 2x + 3x^2 - 4x^3 + \dots$$

$$\text{Put } x = \frac{1}{z}$$

$$(1 + 1/z)^{-2} = 1 - 2 \cdot 1/z + 3 (1/z)^2 - 4 (1/z)^3 + \dots$$

using ①

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

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

$$\sum_{n=0}^{\infty} z^{-n} U_n = \sum_{n=1}^{\infty} \frac{n}{z^n} (-1)^{n+1}$$

$$\therefore U_n = n (-1)^{n+1}$$

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

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* Solution of differential Eqn using z-transform:-

Working Procedure:- 1) Express given differential Eqn in standard form i.e. in terms of $\bar{u}(z)$ using following results.

$$① Z(u_n) = \bar{u}(z)$$

$$Z_T(u_{n+1}) = z [\bar{u}(z) - u_0]$$

$$Z_T(u_{n+2}) = z^2 [\bar{u}(z) - u_0 - u_1/z]$$

$$Z_T(u_{n+3}) = z^3 [\bar{u}(z) - u_0 - u_1/z - \frac{u_2}{z^2}]$$

2) Obtain $\bar{u}(z)$ using given initial condition.

3) We have $Z_T(u_n) = \bar{u}(z) \Rightarrow u_n = Z_T^{-1}[\bar{u}(z)]$

taking inverse z transform both sides & obtain u_n using suitable method.

Prob:- Solve using Z_T .

$$1) u_{n+2} - 5u_{n+1} - 6u_n = 2^n$$

→ [taking z-transform:-]

$$Z_T(u_{n+2}) - 5Z_T(u_{n+1}) - 6Z_T(u_n) = Z_T(2^n)$$

$$z^2 [\bar{u}(z) - u_0 - u_1/z] - 5z [\bar{u}(z) - u_0] - 6\bar{u}(z) = \frac{z}{z-2}$$

$$z^2 \bar{u}(z) - z^2 u_0 - z^2 u_1/z - 5z \bar{u}(z) + 5z u_0 - 6\bar{u}(z) = \frac{z}{z-2}$$

Collect w.r.t. of $\bar{u}(z)$

$$(z^2 - 5z - 6)\bar{u}(z) + (-z^2 + 5z)u_0 - u_1 z = \frac{z}{z-2}$$

$$(z^2 - 5z - 6) \bar{u}(z) = \frac{z}{z-2} - (-z^2 + 5z) u_0 + u_1 z$$

↓
↓ Calculations ↓

$$(z-6)(z+1) \bar{u}(z) = \frac{z}{z-2} + (z^2 - 5z) u_0 + u_1 z$$

$$\therefore (z-6)(z+1)$$

$$\bar{u}(z) = \frac{z}{(z-2)(z-6)(z+1)} + \frac{z^2 - 5z}{(z-6)(z+1)} u_0 + \frac{z}{(z-6)(z+1)} u_1$$

→ Taking inverse Z transform (z^{-1})

$$z^{-1} \{ \bar{u}(z) \} = z^{-1} \left\{ \frac{2}{(z-2)(z-6)(z+1)} + \frac{z^2 - 5z}{(z-6)(z+1)} u_0 + \frac{z}{(z-6)(z+1)} u_1 \right\}$$

$$u_n = z^{-1} \left\{ \frac{2}{(z-2)(z-6)(z+1)} \right\} + u_0 z^{-1} \left\{ \frac{z^2 - 5z}{(z-6)(z+1)} \right\} + u_1 z^{-1} \left\{ \frac{z}{(z-6)(z+1)} \right\} \rightarrow (1)$$

$$\text{Let } p(z) = \frac{z}{(z-2)(z-6)(z+1)}; q(z) = \frac{z^2 - 5z}{(z-6)(z+1)}$$

$$p(z) = \frac{z}{(z-2)(z-6)(z+1)}$$

We have non-repeated factors in Denominator. ∴ we follow type 1.

$$\frac{p(z)}{z} = \frac{(z+1)(z-6)}{(z-2)(z-6)(z+1)} = \frac{(A)(-)}{z-2} + \frac{(B)(-)}{z-6} + \frac{(C)(-)}{z+1} \rightarrow (2)$$

$$x (z-2)(z-6)(z+1) \quad \& \text{ equate N}$$

$$1 = A(z-6)(z+1) + B(z-2)(z+1) + C(z-2)(z-6)$$

Put $z-6=0$ i.e. $z=6$

$$1 = B(4)(7)$$

$$\therefore B = \frac{1}{28}$$

Put $z+1=0$ i.e. $z=-1$; Put $z-2=0$ i.e. $z=2$

$$1 = C(-3)(-7)$$

$$1 = A(-4)(3)$$

$$C = \frac{1}{21}$$

$$A = -\frac{1}{12}$$

\therefore (2) becomes :-

$$\frac{p(z)}{z} = -\frac{1}{12} \cdot \frac{z}{z-2} + \frac{1}{28} \cdot \frac{z}{z-6} + \frac{1}{21} \cdot \frac{z}{z+1}$$

$$\text{Dividing by } z, p(z) = -\frac{1}{12} \cdot \frac{z}{z-2} + \frac{1}{28} \cdot \frac{z}{z-6} + \frac{1}{21} \cdot \frac{z}{z+1}$$

$$\Rightarrow \text{we have, } q_1(z) = \frac{z^2 - 5z}{(z-6)(z+1)}$$

$$\text{Dividing by } z, \frac{q_1(z)}{z} = \frac{z-5}{(z-6)(z+1)} = \frac{D}{z-6} + \frac{E}{z+1} \rightarrow (3)$$

$$\text{Now, } z \cdot (z-6)(z+1) \text{ & equate N.O.}$$

$$z-5 = D(z+1) + E(z-6)$$

Put $z=-1$

Put $z=6$

$$-1-5 = C(-1-6) ; 6-5 = D(6+1)$$

$$-6 = -7C$$

$$\therefore C = \frac{6}{7}$$

$$D = \frac{1}{7}$$

$$(3) \text{ becomes, } q(z) = \frac{1}{z} + \frac{6}{z-6} + \frac{6}{z+1}$$

$$\times z \quad q(z) = \frac{1}{z} + \frac{6}{z-6} + \frac{6}{z+1}$$

$$\rightarrow \text{we have, } e_1(z) = \frac{z}{(z-6)(z+1)} = 0$$

$$\therefore \text{by } 2 \quad e_1(z) = \frac{1}{(z-6)(z+1)} + \frac{F}{(z-6)} + \frac{G}{(z+1)} \rightarrow (4)$$

\times by $(z-6)(z+1)$ & equate Nr.

$$1 = F(z+1) + G(z-6).$$

Put $z+1=0$; i.e $z=-1$. Put $z-6=0$ i.e $z=6$.

$$1 = G(-7). \quad ; \quad 1 = F(7)$$

$$G = -\frac{1}{7}$$

$$F = \frac{1}{7}$$

(4) becomes

$$e_1(z)/z = \frac{1}{7} \frac{1}{(z-6)} + \left(-\frac{1}{7}\right) \frac{1}{(z+1)}$$

$$\times z \quad e_1(z) = \frac{1}{7} \frac{z}{(z-6)} - \frac{1}{7} \frac{z}{(z+1)}$$

\equiv

Substituting $p(z)$, $q(z)$ & $e_1(z)$ in (1).

$$U_n = z^{-1} \left\{ -\frac{1}{12} \frac{z}{z-2} + \frac{1}{28} \frac{z}{z-6} + \frac{1}{21} \frac{z}{z+1} \right\} + u_0 z^{-1}$$

$$\left\{ \frac{1}{7} \frac{2}{z-6} + \frac{6}{7} \frac{z}{z+1} \right\} + u_1 z^{-1} \left\{ \frac{1}{7} \frac{z}{z-6} - \frac{1}{7} \frac{z}{(z+1)} \right\}$$

$$U_n = -\frac{1}{12} 2^n + \frac{1}{28} 6^n + \frac{1}{21} (-1)^n + U_0 \left[\frac{1}{7} 6^n + \frac{6}{7} (-1)^n \right]$$

$$+ U_1 \left[\frac{1}{7} 6^n - \frac{1}{7} (-1)^n \right]$$

$$U_n = -\frac{1}{12} \cdot 2^n + \frac{1}{28} 6^n + \frac{1}{21} (-1)^n + \frac{1}{7} 6^n (U_0 + U_1) + \frac{6}{7} (-1)^n (6U_0 - U_1)$$

$$U_n = -\frac{2^n}{12} + \frac{6^n}{28} + \frac{(-1)^n}{21} + C_1 \frac{6^n}{7} + \frac{C_2}{7} (-1)^n$$

where $C_1 = U_0 + U_1$, $C_2 = 6U_0 - U_1$.

a) Define $y_{n+2} - 5y_{n+1} + 6y_n = u_n$ where $y_0 = 1$, $y_1 = 1$

and $u_n = 1$ for $n = 0, 1, 2, 3$.

\rightarrow we have $y_{n+2} - 5y_{n+1} + 6y_n = 1$

taking z-transform.

$$Z_T \{y_{n+2}\} - 5Z_T \{y_{n+1}\} + 6Z_T \{y_n\} = Z_T(1)$$

$$-z^2 \{ \bar{y}(z) - y_0 - \frac{y_1}{z} \} - 5z \{ \bar{y}(z) - y_0 \} + 6 \bar{y}(z) = \frac{1}{z-1}$$

Put $y_0 = 0$, $y_1 = 1$

$$z^2 \left\{ \bar{y}(z) - \frac{1}{z} \right\} - 5z \{ \bar{y}(z) - 0 \} + 6 \bar{y}(z) = \frac{1}{z-1}$$

$$z^2 \bar{y}(z) - z - 5z \bar{y}(z) + 6 \bar{y}(z) = \frac{1}{z-1}$$

$$(z^2 - 5z + 6) \bar{y}(z) = \frac{1}{z-1} + z$$

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

$$\therefore \text{Res } (z-2)(z-3)$$

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

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

take z^{-1} on both sides.

$$z_1^{-1} \{ \bar{y}(z) \} = z_1^{-1} \left\{ \frac{z}{(z-1)(z-2)(z-3)} \right\} + z_1^{-1} \left\{ \frac{z}{(z-2)(z-3)} \right\} \rightarrow ①$$

- Let $p(z) = \frac{z}{(z-1)(z-2)(z-3)}$; $q(z) = \frac{z}{(z-2)(z-3)}$

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

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

$$\text{put } z-2=0 \text{ i.e. } z=2. \quad \text{put } z-1=0 \text{ i.e. } z=1.$$

$$1 = B(1)(-1)$$

$$1 = A(-1)(-2)$$

$$1 = -B$$

$$1 = 2A$$

$$B = -1$$

$$A = \underline{\underline{\frac{1}{2}}}$$

\equiv

$$\text{put } z-3=0 \text{ i.e. } z=3.$$

$$1 = C(2)(1).$$

$$C = \underline{\underline{\frac{1}{2}}}$$

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

$\times \text{ by } z$

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

$\therefore \text{by } z$

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

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

put $z-3=0$ i.e. $z=3$; put $z-2=0$ i.e. $z=2$.

$$1 = B$$

$$A = -1$$

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

$$q(z) = \frac{z}{z-3} - \frac{z}{z-2}$$

Substituting $f(z)$ & $g(z)$ in 1, we get,

$$\begin{aligned} y_n &= z^{-1} \left\{ \frac{1}{2} \frac{z}{z-1} - \frac{z}{z-2} + \frac{1}{2} \frac{z}{z-3} \right\} + z^{-1} \left\{ \frac{z}{z-3} - \frac{z}{z-2} \right\} \\ &= \frac{1}{2} \cdot 1 - 2^n + \frac{1}{2} 3^n + 3^n - 2^n \\ &= \frac{1}{2} - 2 \cdot 2^n + 3 \cdot \frac{1}{2} \cdot 3^n \end{aligned}$$

$$y_n = \frac{1}{2} - 2^{n+1} + \frac{1}{2} 3^{n+1}$$

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

→ we have $u_{n+2} + 2u_{n+1} + u_n = n$

taking Z transform:

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

$$z^2 [\bar{u}(z) - u_0 - u_1/z] + 2z [\bar{u}(z) - u_0] + \bar{u}(z) = \frac{z}{(z-1)^2}$$

$$z^2 \bar{u}(z) - z^2 u_0 - zu_1 + 2z \bar{u}(z) - 2zu_0 + \bar{u}(z) = \frac{z}{(z-1)^2}$$

Put $u_0 = u_1 = 0$.

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

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

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

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

taking z^{-1}

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

$$z_T^{-1} \left\{ \frac{z}{(z-1)^2} \right\} = n; \quad z_T^{-1} \left\{ \frac{z}{z-1} \right\} = 1; \quad z_T^{-1} \left\{ \frac{z}{z+1} \right\} = (-1)^n;$$

$$z_T^{-1} \left\{ \frac{z}{(z+1)^2} \right\} = (-1)^n \cdot n.$$

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

by $(z-1)^2(z+1)^2$.

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

$$\text{Put } z=1; \quad \text{Put } z=-1$$

$$1 = 4A$$

$$-1 = C(-1)(4)$$

$$A = \underline{\underline{\frac{1}{4}}}.$$

$$C = \underline{\underline{\frac{1}{4}}}.$$

$$\text{Put } z=2$$

$$\text{Put } z=3.$$

$$2 = 18A + 18B + 2C + 6D$$

$$3 = \frac{1}{4}(16 \times 3) + B96 + \frac{1}{4} \times 12$$

$$2 = 18 \times \frac{1}{4} + 18B + 2 \times \frac{1}{4} + 6D$$

$$+ D48.$$

$$2 = \frac{9}{2} + 18B + \frac{1}{2} + 6D$$

$$3 = 12 + 96B + 3 + 48D.$$

$$2 = 5 + 18B + 6D$$

$$96B + 48D = -12 \rightarrow \textcircled{3}.$$

$$\therefore \text{by } 3 \quad 18B + 6D = -3 \\ 6B + 2D = -1 \rightarrow \textcircled{2}.$$

$$\beta = -\frac{1}{4}, \quad \alpha = \frac{1}{4}$$

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

\therefore ① becomes.

$$z_1^{-1} \{ \bar{u}(z) \}_z z_1^{-1} \left\{ \frac{1}{4} \frac{z}{(z-1)^2} - \frac{1}{4} \frac{z}{z-1} + \frac{1}{4} \frac{z}{(z+1)^2} + \frac{1}{4} \frac{z}{z+1} \right\}$$
$$= \frac{1}{4} \cdot n - \frac{1}{4} \cdot 1 + \frac{1}{4} n(-1)^n + \frac{1}{4} (-1)^n$$

9.189 MODULE - 3 - Fourier Transform: (standard form)

→ Defn:- Fourier transform of a real value function
 $f(x)$ denoted as $\bar{F}(u)$ and defined as $(\bar{F}(u) = \int_{-\infty}^{\infty} f(x) e^{-iux} dx)$

$$\bar{F}(u) = \int_{-\infty}^{\infty} f(x) e^{-iux} dx$$

→ Inverse fourier transform of $F(u)$ defined as $f(x) =$

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(u) e^{iux} du.$$

→ (Inverse) Fourier sine-transform defined as $(F_s(u))$

$$F_s(u) = \int_0^{\infty} f(x) \sin ux dx.$$

→ Inverse sine transform :- $f(x) = \frac{2}{\pi} \int_0^{\infty} F_s(u) \sin ux du.$

→ Fourier cosine-transform :- $F_c(u) = \int_0^{\infty} f(x) \cos ux dx$

→ Inverse fourier cosine transform :- $f(x) = \frac{2}{\pi} \int_0^{\infty} F_c(u) \cos ux du$

Q:- Some important result :-

i) $e^{i\theta} = \cos \theta + i \sin \theta ; e^{-i\theta} = \cos \theta - i \sin \theta.$

ii) $e^{i\theta} + e^{-i\theta} = 2 \cos \theta ; e^{i\theta} - e^{-i\theta} = 2i \sin \theta.$

iii) $i^2 = -1 ; i^3 = -i ; i^4 = 1.$

$$4) \int e^{ax} \sin bx dx = \frac{e^{ax}}{a^2 + b^2} [a \sin bx - b \cos bx]$$

$$\int e^{ax} \cos bx dx = \frac{e^{ax}}{a^2 + b^2} [a \cos bx + b \sin bx]$$

Inq

* Application of Fourier transform:-

Type 1 :- 1) Find fourier transform of $f(x) = \begin{cases} 1-|x|, & |x| \leq 1 \\ 0, & |x| > 1 \end{cases}$

$$\text{f.t. } \int_0^\infty \frac{\sin t}{t^2} dt = \frac{\pi}{2}$$

$$\rightarrow f(x) = \begin{cases} 1-|x|, & -1 \leq x \leq 1 \\ 0, & \text{otherwise} \end{cases}$$

$$\text{given } f(x) = \begin{cases} 1-x, & 0 < x < 1 \\ 1+x, & -1 < x < 0 \end{cases}$$

$$\text{Fourier transform } F(u) = \int_{-\infty}^{\infty} f(x) e^{iux} dx$$

$$\begin{aligned} F(u) &= \int_0^1 (1+x) e^{iux} dx + \int_{-1}^0 (1-x) e^{iux} dx \\ &= \left[(1+x) \frac{e^{iux}}{iu} - \frac{e^{iux}}{iu^2} \right]_0^1 + \left[(1-x) \frac{e^{iux}}{iu} - (-1) \frac{e^{iux}}{iu^2} \right]_{-1}^0 \end{aligned}$$

$$\left[\left(\frac{1}{iu} - \frac{1}{u^2} \right) - \left(\frac{-e^{-iu}}{u^2} \right) \right] + \left[\left(\frac{e^{iu}}{u^2} \right) - \left(\frac{1+i}{iu + \frac{1}{u^2}} \right) \right]$$

$$F(u) = \frac{1}{iu} + \frac{1}{u^2} - e^{-iu} - \frac{e^{iu}}{u^2} - \frac{1}{iu} + \frac{1}{u^2} - \frac{2}{u^2} - \frac{1}{u^2} \left[e^{iu} + e^{-iu} \right]$$

$$\frac{d}{u^2} - \frac{1}{u^2} \times 2\cos u = \frac{d}{u^2} [1 - \cos u]$$

$$= \frac{2}{u^2} \times 2 \sin^2 \frac{u}{2} \cdot \pi$$

$$= \frac{4}{u^2} \cdot \sin^2 \frac{u}{2} = F(u)$$

Now we P.T.

$$\int_0^\infty \frac{\sin^2 t}{t^2} dt = \pi \text{ using inverse f.t.}$$

By defn,

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(u) e^{iux} du$$

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{4}{u^2} \sin^2 \frac{u}{2} e^{iux} du$$

Put $x=0$

$$f(0) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{\sin^2 u/2}{u^2/4} e^0 du$$

$$\frac{f(0^+) + f(0^-)}{2} = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{\sin^2 u/2}{(u/2)^2} du$$

$$\frac{1+1}{2} \int_0^\infty \frac{\sin^2 u/2}{(u/2)^2} du \quad (\because \frac{\sin^2 u/2}{(u/2)^2} \text{ is even})$$

$$(1) \int_0^\infty \frac{\sin^2 u/2}{(u/2)^2} du$$

Put $u/2 = t$, $du = 2dt$ when $u=0, t=0$,
 $u \rightarrow \infty, t \rightarrow \infty$

$$\pi = \int_0^\infty \frac{\sin^2 t}{t^2} \cdot 2dt$$

$$\frac{\pi}{2} = \int_0^\infty \frac{\sin 2t}{t^2} dt$$

2) Find the Fourier transform of $f(x) = \begin{cases} 1+x/a; & -a < x < 0 \\ 1-\bar{x}/a; & 0 < x < a \\ 0, & \text{otherwise} \end{cases}$

→ By definition F.T of $f(x)$ =

$$= \int_{-\infty}^\infty f(x) e^{iux} dx$$

$$= \int_{-a}^0 (1+x/a) e^{iux} dx + \int_0^a (1-x/a) e^{iux} dx$$

$$= \left[\left(1+\frac{x}{a} \right) \frac{e^{iux}}{iu} - \frac{1}{a} \frac{e^{iux}}{i^2 u^2} \right]_0^{-a} + \left[\left(1-\frac{x}{a} \right) \frac{e^{iux}}{iu} - \left(-\frac{1}{a} \right) \frac{e^{iux}}{i^2 u^2} \right]_0^a$$

$$= \left[\frac{e^0}{iu} - \frac{1}{a} \frac{e^0}{(-1)u^2} \right] - \left[0 - \frac{1}{a} \frac{e^{iua}}{(-u^2)} \right] + \left[0 + \frac{e^{iua}}{-a(-u^2)} \right] - \left[\frac{e^0 + e^0}{iu a(-u^2)} \right]$$

$$= \frac{1}{iu} + \frac{1}{au^2} - \frac{e^{-iau}}{au^2} - \frac{e^{+iau}}{au^2} - \frac{1}{iu} + \frac{1}{au^2}$$

$$iu^2 = -1 \cdot u^2 - u^2$$

$$e^{iu} + e^{-iu} = 2 \cos u$$

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$$\frac{2}{au^2} - \frac{1}{au^2} [e^{-iu} + e^{iu}]$$

$$= \frac{2}{au^2} - \frac{2 \cos au}{au^2} = \frac{2}{au^2} [1 - \cos au]$$

3) Find the complex fourier transform of $f(x) = \begin{cases} 1 & \text{for } |x| \leq a \\ 0 & \text{for } |x| > a \end{cases}$

hence evaluate $\int_0^\infty \frac{\sin x}{x} dx$.

$$f(x) = \begin{cases} 1, & -a < x < a \\ 0, & \text{otherwise} \end{cases}$$

$$\text{By defn.}, F(u) = \int_{-\infty}^{\infty} f(x) e^{iux} dx$$

$$\begin{aligned} F(u) &= \int_{-a}^a 1 \cdot e^{iux} dx = \frac{e^{iua}}{iu} \Big|_{-a}^a \\ &= \frac{e^{iau} - e^{-iau}}{iu} \end{aligned}$$

$$\begin{aligned} &\rightarrow \frac{1}{iu} [e^{iau} - e^{-iau}] \\ &\rightarrow \frac{1}{iu} 2i \sin au \end{aligned}$$

$$F(u) = \frac{2 \sin au}{u}$$

Now we evaluate $\int_0^\infty \frac{\sin x}{x} dx$ using inverse F.T.

$$\text{By defn.} \therefore f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(u) e^{iux} dx$$

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$$\int_{-\infty}^{\infty} f(x) dx = 2 \int_{-\infty}^{\infty} f(x) dx \rightarrow \text{area}$$

$\Rightarrow 0, f(x) \text{ is odd.}$

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{x \sin au}{u} e^{iux} du.$$

Put $x=0$.

$$f(0) = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\sin au}{u} du.$$

$$! = \frac{1}{2} \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\sin au}{u} du.$$

Put $a=1$

$$\pi = \int_{-\infty}^{\infty} \frac{\sin u}{u} du.$$

$\frac{\sin u}{u}$ is an even function.

$$g(u) = \frac{\sin u}{u}.$$

$$g(-u) = \frac{\sin(-u)}{-u} = -\frac{\sin u}{u}.$$

$$\pi = 2 \int_0^{\infty} \frac{\sin u}{u} du.$$

$$\star \frac{\pi}{2} = \int_0^{\infty} \frac{\sin u}{u} du.$$

$$\therefore \int_0^{\infty} \frac{\sin x}{x} dx = \frac{\pi}{2}$$

4) Find the complex (function) fourier transform of the function $e^{-|x|}$.

By defn:-

$$\rightarrow F(u) = \int_{-\infty}^{\infty} f(x) e^{iux} dx. \quad \begin{aligned} -|x| &= -x, x > 0 \\ &= x, x < 0. \end{aligned}$$

$$F(u) = \int_{-\infty}^0 e^x e^{iux} dx + \int_0^{\infty} e^{-x} e^{iux} dx$$

$\xrightarrow{e^{-|x|} = e^{-x}, x > 0}$

$\xrightarrow{e^x + e^{-x}} \begin{cases} e^x, & x < 0 \\ 0, & x = 0 \\ e^{-x}, & x > 0 \end{cases}$

$$\begin{aligned}
 & \int_{-\infty}^0 e^{(1+ui)x} dx + \int_0^\infty e^{x(-1+ui)} dx = \frac{e^{(1+ui)x}}{1+ui} \Big|_0^\infty \\
 &= \int_{-\infty}^0 e^{(1+ui)x} dx + \int_0^\infty e^{-x(1-ui)} dx \\
 &\approx \frac{e^{(1+ui)x}}{1+ui} \Big|_{-\infty}^0 + \frac{e^{-x(1-ui)}}{-(1-ui)} \Big|_0^\infty \\
 &\rightarrow \left[\frac{e^0}{1+ui} - \frac{e^{-\infty}}{1+ui} \right] - \left[\frac{e^{-\infty}}{1-ui} - \frac{e^0}{1-ui} \right] \\
 &\approx \frac{1}{1+ui} \left[(1-u) \cdot \frac{1}{1+u^2} \right] \quad e^{-\infty} \approx \frac{1}{e^\infty} \approx 0 \\
 &\approx \frac{1-u+1+u}{(1+u)(1-u)} \cdot \frac{1}{1+u^2} = \frac{2}{1+u^2}.
 \end{aligned}$$

5) Find the complex Fourier transform of $f(x) = xe^{-|x|}$

\therefore we have $f(x) = \begin{cases} xe^{-x}, & x > 0 \\ xe^x, & x < 0 \end{cases}$

By defn F.T

$$\begin{aligned}
 F(u) &= \int_{-\infty}^{\infty} f(x) e^{iux} dx \\
 &= \int_{-\infty}^0 xe^x e^{iux} dx + \int_0^{\infty} xe^{-x} e^{iux} dx
 \end{aligned}$$

$$e^{iux} e^x = e^{iux+2} = e^{(iu+1)x}$$

$$e^{iux} e^{-x} = e^{-x+iu} = e^{-x[1-iu]}$$

e^{iux}

$$\begin{aligned} &= \left[x \frac{e^{(1+u^2)x}}{1+u^2} - \frac{1}{(1+u^2)^2} \right]_0^{-\infty} + \left[\frac{x e^{-(1-u^2)x}}{1-u^2} - \frac{1}{(1-u^2)^2} \right]_0^{\infty} \\ &\approx \left[\left(-\frac{1}{(1+u^2)^2} \right) - 0 \right] + \left[0 - \left(-\frac{1}{(1-u^2)^2} \right) \right] \\ &= -\frac{1}{(1+u^2)^2} + \frac{1}{(1-u^2)^2} \\ &= \frac{-(1-u^2)^2 + (1+u^2)^2}{(1+u^2)^2 (1-u^2)^2} \\ &= -\frac{[1+u^2]^2 - 2u^2}{[(1+u^2)(1-u^2)]^2} + \frac{[1^2 + u^2 \cdot 1 + 2u^2]}{[(1+u^2)(1-u^2)]^2} \\ &\approx -\frac{1-u^2 + 2u^2 + 1+u^2 + 2u^2}{[1^2 - u^2]^2} = \frac{4u^2}{(1+u^2)^2}. \end{aligned}$$

6. Find the Fourier transform of \cosine

$$f(x) = \begin{cases} 4x, & 0 \leq x < 1 \\ 4-x, & 1 \leq x < 4 \end{cases}$$

else $x \rightarrow \pm \infty$

$$F_c(u) = \int_0^\infty f(x) \cos ux dx$$

$$= \int_0^1 4x \cos ux dx + \int_1^4 (4-x) \cos ux dx$$

$$= \left[4x \frac{\sin ux}{u} - 4 \left(-\frac{\cos ux}{u^2} \right) \right]_0^1 + \left[(4-x) \frac{\sin ux}{u} - (-1) \left(-\frac{\cos ux}{u^2} \right) \right]_1^4$$

$$\frac{e^{ax}}{a^2+b^2} \left[a \overset{\text{cos}}{\underset{\text{sin}}{\cancel{b}}} \cancel{a \cos bx + b \sin bx} \right]$$

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$$\begin{aligned}
 &= \left[4 \frac{\sin u}{u} + 4 \frac{\cos u}{u^2} - \left(0 + \frac{4}{u^2} \right) \right] + \left[-\frac{\cos u}{u^2} - \left(38 \frac{\sin u}{u^3} - \frac{\cos u}{u^2} \right) \right] \\
 &= \left[4 \frac{\sin u}{u} + 4 \frac{\cos u}{u^2} - \frac{4}{u^2} - \frac{\cos u}{u^2} - 38 \frac{\sin u}{u^3} + \frac{\cos u}{u^2} \right] \\
 &= \frac{\sin u}{u} + 5 \frac{\cos u}{u^2} - \frac{4}{u^2} - \frac{\cos u}{u^2}
 \end{aligned}$$

1. Find the Fourier sine transform of $f(x)$, e^{-ax} , $a > 0$.

By defn:- $F_s(u) = \int_0^\infty f(x) \sin ux dx$

$$F_s(u) = \int_0^\infty e^{-ax} \sin ux dx$$

We evaluate this function by rule of differentiation under integral sign.

$$\frac{d}{du} [F_s(u)] = \int_0^\infty \frac{e^{-ax}}{x} [\sin ux] dx$$

$$\frac{d}{du} F_s(u) = \int_0^\infty e^{-ax} (\cos ux \cdot x) dx$$

$$\frac{d}{du} [F_s(u)] = \int_0^\infty e^{-ax} (\cos ux) dx$$

$$\frac{d}{du} [F_s(u)] = \int_0^\infty \frac{e^{-ax}}{(-a)^2 + u^2} [-a \cos ux + u \sin ux] dx$$

$$\frac{d}{du} [F_s(u)] = 0 - \frac{[-a \times 0 + 0]}{a^2 + u^2}$$

$$\frac{d}{du} F_s(u) = \frac{a}{a^2 + u^2}$$

$$\int \frac{1}{x^2 + a^2} dx = \frac{1}{a} \tan^{-1} \frac{x}{a}$$

$$\left[\text{referred} + \text{remaining} \right] \xrightarrow{\text{Simplify}} \frac{3}{x^2+1}$$

$$\left[\frac{u(a)}{u} - \int \frac{1}{u} du \right] \xrightarrow{\text{integrate w.r.t. } u} \left[u' \frac{u+a}{u} \right]_0^a = \frac{u(u+a) \tan^{-1}(u)}{u} \Big|_0^a$$

$$F_s(u) = \int \frac{1}{u^2+a^2} du = \frac{1}{a} \int \frac{1}{1+\left(\frac{u}{a}\right)^2} du = \frac{1}{a} \tan^{-1}\left(\frac{u}{a}\right) + C$$

$$F_s(u) = \tan^{-1}\left(\frac{u}{a}\right) + C$$

To find 'c'

$$\text{Put } u=0.$$

$$F_s(0) = \tan^{-1}0 + C \Rightarrow C = 0$$

$$0 \neq 0 + C \therefore C = 0.$$

$$\therefore F_s(u) = \tan^{-1}(u/a)$$

Q. Imp

7. Find Fourier sine transform of $f(x) = e^{-|x|}$, hence evaluate $\int_0^\infty x \sin mx dx$, $m > 0$.

$$\rightarrow f(x) = \begin{cases} e^{-x}, & x \geq 0 \\ e^x, & x < 0 \end{cases}$$

$$\text{By defn, } F_s(u) = \int_0^\infty f(x) \sin ux dx$$

$$\int_0^\infty [e^{-x} + e^x] \sin ux dx \xrightarrow{\text{integrate by parts}}$$

$$\left[\frac{e^{-x}}{-1+u^2} \right]_0^\infty - \left[\frac{1}{(-1+u^2)^2} \right]_0^\infty$$

$$= 0 - \left[\frac{1}{1+u^2} (0-u) \right]_0^\infty$$

$$\frac{1}{1+u^2} \left[u \right]_0^\infty = \frac{1}{1+u^2} \left[\frac{1}{u} \right]_0^\infty$$

$$F_s(u) = \frac{u}{1+u^2}$$

Now we evaluate this by fourier sine inverse transform.

$$(e) f(x) = \frac{2}{\pi} \int_0^\infty F_s(u) \sin ux \, du$$

$$f(x) = \frac{2}{\pi} \int_0^\infty \frac{u}{1+u^2} \sin ux \, du$$

$$\left[f(x) = \frac{2}{\pi} \int_0^\infty \frac{u \sin ux}{1+u^2} \, du \right]$$

$$\text{Put } x = m \left(\text{using } \int_{-\infty}^{\infty} e^{-mu} e^{imx} dx = \frac{1}{1+m^2} \right)$$

$$f(m) = \frac{2}{\pi} \int_0^\infty \frac{u \sin mu}{1+u^2} \, du$$

$$\text{Put } u = x \left(\text{using } \int_{-\infty}^{\infty} e^{-mx} e^{ixu} dx = \frac{1}{1+x^2} \right)$$

$$e^{-m} = \frac{2}{\pi} \int_0^\infty x \sin mx \, dx$$

$$\left[\text{using } \int_0^\infty \frac{x \sin mx}{1+x^2} \, dx = \frac{\pi}{2} e^{-m} \right]$$

$$\therefore \int_0^\infty \frac{x \sin mx}{1+x^2} \, dx = \frac{\pi e^{-m}}{2}$$

Ans $\int_{-\infty}^{\infty} e^{ju - (s)x} dx \leq \text{mid} = \mu$. probability

9. Find the fourier sine transform of $\frac{1}{x(1+x^2)}$.

$$\rightarrow f(x) = \frac{1}{x(1+x^2)}$$

$$F_s(u) = \int_0^{\infty} \frac{1}{x(1+x^2)} \sin ux dx$$